

KENTUCKY RETIREMENT SYSTEMS  
SPECIAL CALLED INVESTMENT COMMITTEE  
MEETING AGENDA

Monday, November 13, 2017 at 8:45 a.m. Eastern  
1260 Louisville Road, Frankfort, Kentucky 40601

1. Call to Order
2. [Approval of Minutes September 28th, 2017 Meeting](#)
3. [First State Investments - Wilshire Due Diligence Review](#)
4. [Allocation Benchmark / IPS Benchmark – Richard Robben / Wilshire](#)
5. [Performance Review – Richard Robben](#)
6. [Update – SB2 Compliance – Richard Robben](#)
7. [New Intermediate Credit Index Fund RFQ Results – Richard Robben](#)
8. Adjourn

**MINUTES OF MEETING  
KENTUCKY RETIREMENT SYSTEMS  
SPECIAL CALLED INVESTMENT COMMITTEE  
SEPTEMBER 28, 2017, 9:00 A.M., E.T.  
1270 LOUISVILLE ROAD, FRANKFORT, KENTUCKY 40601**

At the September 28, 2017 Special Called Investment Committee Meeting, the following Committee members were present: David Harris, (Chair), William Cook (arrived at 9:34 a.m.), Kelly Downard, Tommy Elliott (non-voting), Betty Pendergrass, Jerry Powell, Matthew Monteiro (via teleconference) and Neil Ramsey; Trustee Mary Helen Peter was also present. Staff members present were David Eager, Karen Roggenkamp, Rich Robben, Mark Blackwell, Brian Huffman, Anthony Chiu, Andy Kiehl, Joe Gilbert, Connie Davis, Ann Case, Shaun Case, Natalie Young, Jared Crawford and Alane Foley. Larry Totten, Rebecca Heckler, Bo Cracraft and Bruce Maples were also present.

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

Mr. Harris introduced the agenda item *Approval of Committee Minutes*. Mr. Powell moved and was seconded by Mr. Downard to approve the minutes of the August 22, 2017 meeting. The motion passed unanimously.

Mr. Harris introduced agenda item *Performance Review*. Mr. Robben introduced Mr. David Lindburg from Wilshire Consulting and then updated the Committee on investment performance. This was for informational purposes only.

Mr. Robben provided detail on agenda item *FY2017 Fee Review*. There was a short discussion on how fees should be listed within the fee report. This was for informational purposes only.

Mr. Eager and Ms. Roggenkamp provided a retirement update for the Committee. This was for informational purposes only.

Mr. Harris introduced agenda item *New Asset Allocation Implementation Update*. Mr. Robben and the Committee discussed the level of allocations to Blackrock. It was requested that the Committee grant an exception to the policy in the case of Blackrock, and allow passive investments with

Blackrock to compromise up to 25% of plan assets. Instead, the Committee asked that Mr. Robben and the investment team research other potential providers and email their recommendations to the committee for review.

Mr. Harris introduced agenda item *First State Investments*. Mr. Robben and Mr. Chiu gave a brief overview of First State Investments and how their business is structured. Randy Paas, Paul Griffiths and Ken Bowling from First State Investments entered the meeting and provided a detailed presentation and answered questions from the Committee. They then exited the meeting. The Committee asked Wilshire Consulting to provide due diligence on the firm and report back to the Committee in November.

Mr. Harris introduced agenda item *Internally Managed Equity Portfolio Review*. Mr. Gilbert provided an update to the Committee on the internally managed equity portfolio performance. This was provided for informational purposes only.

There being no further business, Ms. Pendergrass moved and was seconded by Mr. Powell to adjourn the meeting at 11:01 a.m. The next meeting of the Investment Committee is scheduled for 8:45 a.m. on November 13, 2017. Copies of all documents presented are incorporated as part of the minutes of the Investment Committee Special Called meeting held September 28, 2017.

**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 September 28, 2017 were approved by the Investment Committee on November 13, 2017.

\_\_\_\_\_  
Committee Chair

I have reviewed the Minutes of the Investment Committee Meeting on September 28, 2017, for form, content, and legality.

\_\_\_\_\_  
Office of Legal Services



## MEMORANDUM

**To:** Kentucky Retirement System Investment Committee  
**From:** Wilshire Consulting  
**Date:** November 13, 2017  
**Subject:** First State Investments

---

### Background

The KRS Investment Committee is considering a fixed income investment opportunity with First State Investments ("FSI"). FSI is the investment management business of the Commonwealth Bank of Australia and is a wholly owned subsidiary. FSI is a global asset manager with offices in the U.S., Europe, Middle East and Asia Pacific regions. FSI's U.S based offices are located in New York, NY and Louisville, KY with much of the Americas investment team located in the Louisville office.

The Louisville team became part of FSI in 2013 and consists of several former investment professionals from Deutsche Bank Advisors and Invesco. The Louisville team has been managing two accounts which were seed funded by the parent Commonwealth Bank of Australia. The Bank is required to withdraw from these accounts around May of 2018 for regulatory purposes. When this occurs, the track record that FSI desires to maintain will be broken. Given their desire to maintain these track records, FSI is seeking a replacement investor that is willing to replace the Bank's seed capital in the two funds.

FSI has offered KRS a unique fee opportunity to replace the seed assets so that FSI can retain their track record. FSI offered KRS a fixed fee of zero on assets up to \$500 million, and a 5 basis point fee on assets above \$500 million. FSI also offered KRS a performance fee structure.

### Wilshire Manager Research

Wilshire's Manager Research team began a due diligence process on FSI in an effort to assist KRS with their decision regarding an investment with FSI. As part of that process, Sean Carlin, of Wilshire's Manager Research team conducted an on-site meeting with FSI in their Louisville office in late October. David Lindberg accompanied Sean in this meeting.

Wilshire's Manager Research team is now in final stages of writing a full evaluation of the FSI strategy. While we have more work to do to complete the evaluation, we have a preliminary indication of the outcome of our overall scoring of FSI.

Wilshire's manager research model includes six major components of a manager's process and organization, on which we provide a quantitative score.

---

Wilshire Associates

210 Sixth Avenue Suite 3720 Pittsburgh, PA 15222 TEL 412.434.1580 FAX 412.434.1584  
www.wilshire.com



The six components of Wilshire's manager research model are shown in the list below.

- Organization
- Information Gathering
- Forecasting
- Portfolio Construction
- Implementation
- Attribution

Our initial view of certain investment process components of the FSI strategy is generally favorable in that we have a positive view of the team's ability to generate unique and competitive information, relative to peers. Additionally, we see strength in the team's portfolio construction process where risk management is a key element.

Our Organization score however, will be a concern at this initial review due to significant uncertainty around the future organizational structure of FSI. FSI employees do not own equity in the parent Commonwealth Bank of Australia. FSI manages over \$150 billion of assets split roughly evenly between fixed income, infrastructure, and equity. Due to regulatory pressure brought on by increased scrutiny of the banking industry post-crisis, the Bank is seeking to shed non-core assets, including First State Investments. The parent will likely IPO First State Investments in the next couple of quarters. Because of the uncertainty surrounding the IPO, Wilshire has a low Organization score for FSI.

Given our view on the Organization at this early juncture, Wilshire is not ready to recommend an investment with FSI. That said, this uncertainty could change if a plan for the future ownership structure is confirmed and considered a positive outcome for FSI. We will continue to monitor the situation at FSI.



---

## KENTUCKY RETIREMENT SYSTEMS INVESTMENTS

---



To: KRS Investment Committee  
From: Richard Robben, Interim Executive Director of Investments  
Date: November 13th , 2017  
Subject: Performance Benchmark Review Project Scope

---

All,

Staff was asked by Mr. Harris to engage Wilshire in a review of the benchmarks used by KRS for each of our managers and each of our plans. To begin work on the project, staff and Wilshire held a conference call on Monday, November 6<sup>th</sup> to define the scope of the project, and to identify what we feel are issues with the way we currently report benchmark returns. Following is the list of questions or concerns where we have asked Wilshire to review and provide guidance:

1. We currently use an asset weighted average the 5 individual plan benchmarks to create the Total Pension / Insurance Fund Benchmark. Is this this correct / best practice? Is there still value in maintaining the overall Pension and Insurance benchmarks?
2. How do we deal with the persistent overweight to PE in the KERS & SPRS plans? Should we even have a 10% allocation to PE as part of the Policy target given we haven't made a new PE investment since 2011?
3. Current plan benchmarks use a combination of US Equity and Private Equity to "true up" the plan level equity benchmark. For example, if a plan has a target asset allocation of 20% US Equity, 20% International Equity, and 10% Private Equity, but has an actual allocation to Private Equity of 12.5%, the benchmark would true up the combination of US Public and Private Equity to be 17.5% US Equity, 20% International Equities, and 12.5% Private Equity. The combination of US Public and Private Equity would be 30% in both cases, but the composition would be different.
4. How do we reflect the staged implementation of the new Asset Allocation for all plans?
5. Currently, for periods of less than 5 years we report the actual performance of the Private Equity Portfolio as the benchmark return. We believe this was done in the PE space to recognize the J Curve effect, but if we have an ongoing PE program recycling distributions into current vintage year investments is this necessary?
6. Currently, for periods of less than 5 years we report the actual performance of the Real Return Portfolio as the benchmark return. We believe this was done because the long-term benchmark for the Real Return portfolio is CPI + 300 Bps, and unless inflation turns

significantly negative the benchmark will always be positive. Is this best practice, and should we continue to report this way?

7. Should we look to create simple, standardized benchmarks? Do you mind having benchmark performance volatility?
8. We currently benchmark the Absolute Return portfolio to the HFRI Fund of Funds Diversified Index. Is this correct given our recent transition to more direct investments?
9. For International Equity, we currently use net benchmark returns, because it is our understanding that gross ignores taxation of dividends. Is this best practice?

Our intent is for Wilshire, along with staff, to begin by reviewing the individual plan benchmarks within the context of the individual managers within each asset class. As we progress, we intend to provide answers and guidance on the questions raised above.

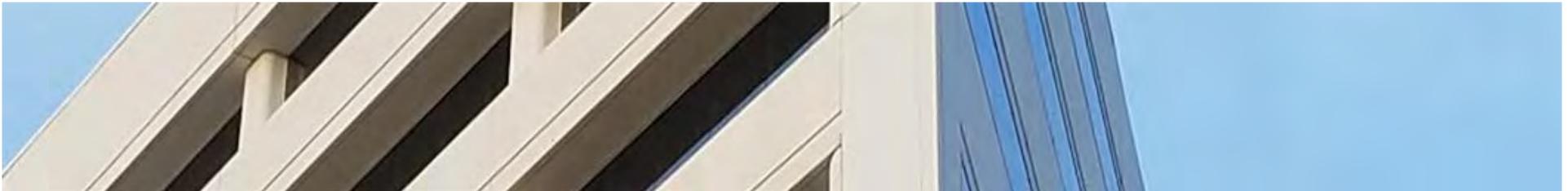
In the shorter-term, staff has instructed BNY to make the following changes to plan benchmarks as of October 1<sup>st</sup>, 2017:

- ***Portray the private equity allocations within the plan benchmarks as a 10% target, and no longer use the US Equity allocation to “True Up” the total equity exposure.***
- ***Reduce the existing US Equity and International Equity benchmark allocations by 2% each to reflect the first 4% reallocation to the asset allocation targets.***
- ***Increase the Core Fixed Income and Credit Fixed Income benchmark allocations by 2% each to reflect the first 4% reallocation to the asset allocation targets.***



# WILSHIRE ASSOCIATES

Wilshire Consulting



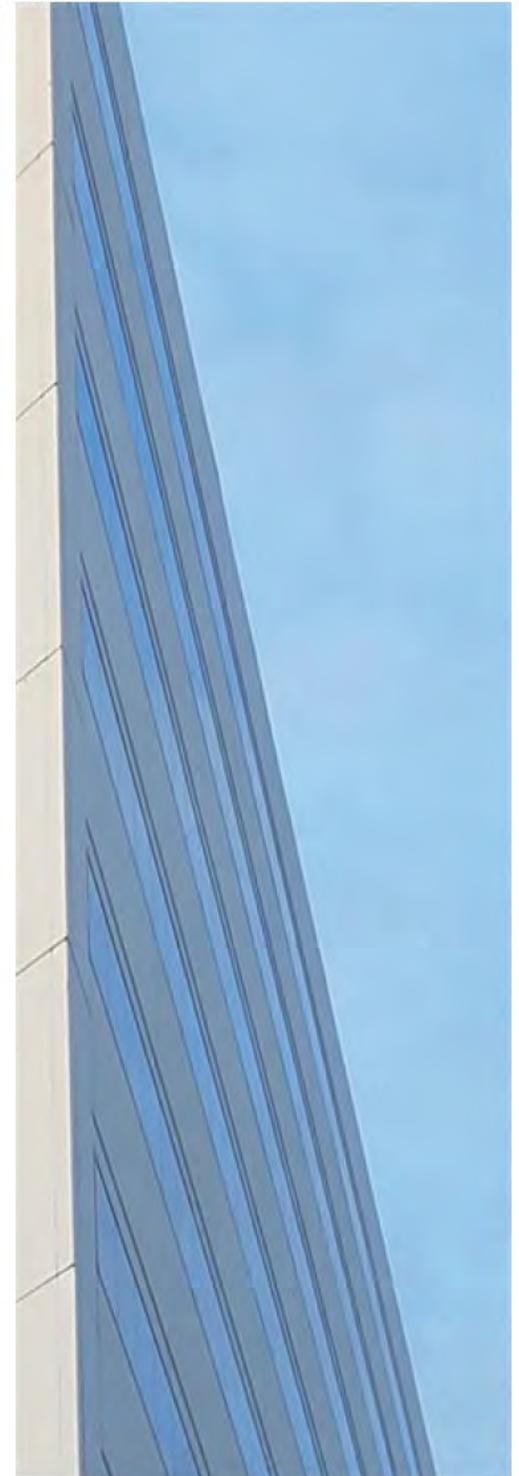
## Wilshire Consulting Initial Benchmark Observations & Projects

November 13, 2017

Wilshire Consulting  
AGENDA

Total Fund & Composite Benchmark Review

Current & Planned Projects





# Total Fund & Composite Benchmark Review



## Benchmarking Analysis

# BENCHMARK PROPERTIES

- According to the CFA Institute, a valid benchmark should possess the following seven characteristics, aligning the benchmark's style and risk with the asset class or manager:
  - **Specified in advance:** *The benchmark should be known at the start of the period*
  - **Appropriate:** *The benchmark should be consistent with the investment approach and style*
  - **Measurable:** *Its value and return can be determined on a reasonably frequent basis*
  - **Unambiguous:** *Clearly defined identities and weights of securities constituting the benchmark*
  - **Reflective of the current investment opinions:** *The managers have current knowledge and expertise of the securities in the benchmark*
  - **Accountable:** *The manager(s) should accept the applicability of the benchmark and agree to accept differences in performance between the portfolio and benchmark as caused only by active management*
  - **Investable:** *The benchmark should be possible to replicate and forgo active management*



Wilshire Consulting

# Total Fund & Composite Benchmark Review

- Total Fund benchmarks can be simplified across both the Pension and Insurance plans.
  - No longer customizing benchmarks based off of different allocation levels within each plan
  - Deviation from total fund benchmarks, whether opportunistic or liquidity based, will be captured as tracking error
- MSCI ACWI ex US IMI (\$Gross) is current benchmark for Non-U.S. Equity composite; Wilshire plans on reviewing this benchmark and potentially utilizing the \$Net.
  - Gross vs. Net refers to the handling of dividend taxation
  - As a U.S. based investor, the Net return is likely more in line with experienced returns for mandates within the composite
- Target allocation for Equity is set to 35%. Transition from old policy to new is planned to occur over one year in equal increments.
  - Strategic Asset Allocation benchmark will be changed quarter by quarter to reflect decreases in equity allocations
  - Allocation to fixed income will be increasing; split between Universal/HY
- Fixed Income currently is benchmarked to the US Universal and High Yield
  - Wilshire plans on reviewing current portfolio structure to validate these are appropriate
  - Potential that US and/or Global Aggregate may be a better fit for Investment Grade sleeve



## Benchmarking Analysis

# BENCHMARKING OVERVIEW

	U.S. Equity	Non-U.S. Equity	Global Fixed Income	Credit Fixed Income	Real Estate	Absolute Return	Real Return	Private Equity	Cash
<b>Current Benchmark</b>	Russell 3000 Index	MSCI ACWI ex US Index IMI (\$Gross)	Bloomberg U.S. Universal Index	Bloomberg U.S. High Yield Index	NCREIF ODCE Index	HFRI Diversified FOF Index	Allocation Specific – CPI + 2.5%/3%	Actual Performance/ Russell 3000 + 300 bps	Citigroup 3-month T-bill
<b>Benchmarking Criteria</b>									
<b>Specified in Advance</b>	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
<b>Appropriate</b>	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
<b>Measurable</b>	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
<b>Unambiguous</b>	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
<b>Investable</b>	Yes	Yes	Yes	Yes	Yes*	No	No	Yes/No	Yes
<b>Commonly Used</b>	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes

\* The index is comprised of various open-end core funds.



# Current & Planned Projects



## Wilshire Consulting

# Current & Planned Projects

- Currently working with BNY Mellon and RVK to onboard all KRS historical performance and portfolio data
- Full asset-liability study for each underlying plan
  - Review of current strategic asset allocation and plan goals
  - Incorporation of actuarial reports and cash flow analysis
- Review of investment managers currently held within each composite
  - Qualitative Manager Research Evaluations
  - Performance evaluations
    - » Benchmark fit
    - » Risk adjusted returns/Peer analysis
    - » Attribution
  - Recommendations on any action-items
- Dec 7th Investment Committee meeting to include a high level review of the KRS Hedge Fund portfolio
  - Review of current manager lineup for pass/fail test
  - Roles of each manager and Hedge Fund portfolio overall = work in process

<b>PENSION (Net of Fees)</b>					
	Sep-17	FYTD	1Yr	3Yr	5Yr
<b>Total Pension Fund</b>	<b>1.73%</b>	<b>3.77%</b>	<b>13.21%</b>	<b>6.62%</b>	<b>7.98%</b>
Benchmark	1.60%	3.75%	10.01%	6.73%	8.24%
	0.13%	0.02%	3.20%	-0.11%	-0.26%
KERS	1.60%	3.45%	11.83%	6.02%	7.68%
Benchmark	1.57%	3.47%	11.70%	6.35%	8.00%
	0.03%	-0.02%	0.13%	-0.33%	-0.32%
KERS-HAZ	1.76%	3.82%	13.42%	6.70%	8.04%
Benchmark	1.70%	3.92%	13.42%	6.55%	8.17%
	0.06%	-0.10%	0.00%	0.15%	-0.13%
CERS	1.76%	3.84%	13.52%	6.75%	8.04%
Benchmark	1.70%	3.92%	13.45%	6.55%	8.17%
	0.06%	-0.08%	0.07%	0.20%	-0.13%
CERS-HAZ	1.75%	3.83%	13.45%	6.77%	8.05%
Benchmark	1.70%	3.92%	13.44%	6.55%	8.17%
	0.05%	-0.09%	0.01%	0.22%	-0.12%
SPRS	1.56%	3.53%	12.45%	5.86%	7.52%
Benchmark	1.56%	3.63%	12.36%	6.24%	7.97%
	0.00%	-0.10%	0.09%	-0.38%	-0.45%

<b>INSURANCE (Net of Fees)</b>					
	Sep-17	FYTD	1Yr	3Yr	5Yr
<b>Total Insurance Fund</b>	<b>1.79%</b>	<b>3.83%</b>	<b>13.56%</b>	<b>6.84%</b>	<b>7.82%</b>
Benchmark	1.66%	3.85%	13.39%	7.05%	8.42%
	0.13%	-0.02%	0.17%	-0.21%	-0.60%
KERS-INS	1.58%	3.66%	13.30%	6.51%	7.52%
Benchmark	1.62%	3.92%	13.61%	6.71%	8.20%
	-0.04%	-0.26%	-0.31%	-0.20%	-0.68%
KERSH-INS	1.75%	3.81%	13.58%	6.77%	7.83%
Benchmark	1.69%	3.93%	13.56%	6.77%	8.24%
	0.06%	-0.12%	0.02%	0.00%	-0.41%
CERS-INS	1.83%	3.86%	13.57%	6.88%	7.87%
Benchmark	1.72%	3.93%	13.52%	6.80%	8.27%
	0.11%	-0.07%	0.05%	0.08%	-0.40%
CERSH-INS	1.84%	3.88%	13.62%	6.94%	7.91%
Benchmark	1.73%	3.93%	13.51%	6.81%	8.27%
	0.11%	-0.05%	0.11%	0.13%	-0.36%
SPRS-INS	1.86%	3.88%	13.62%	6.89%	7.89%
Benchmark	1.73%	3.93%	13.51%	6.82%	8.28%
	0.13%	-0.05%	0.11%	0.07%	-0.39%

KRS - PENSION FUND ALLOCATIONS

9/29/2017

Category	KERS - PEN					KERSH - PEN				
	Market Value	Actual	Target	Diff	Market Diff	Market Value	Actual	Target	Diff	Market Diff
<b>Equity</b>	\$ 1,023,645,939	50.2%	45.0%	5.2%	\$ 106,576,566	\$ 361,519,164	58.4%	45.0%	13.4%	\$ 82,761,377
US Equity	\$ 379,017,218	18.6%	17.5%	1.1%	\$ 22,379,129	\$ 148,113,527	23.9%	17.5%	6.4%	\$ 39,707,721
Non-US Equity	\$ 390,162,397	19.1%	17.5%	1.6%	\$ 33,524,308	\$ 154,975,682	25.0%	17.5%	7.5%	\$ 46,569,876
Private Equity	\$ 254,466,323	12.5%	10.0%	2.5%	\$ 50,673,129	\$ 58,429,955	9.4%	10.0%	-0.6%	\$ (3,516,220)
<b>Fixed Income</b>	\$ 649,427,201	31.9%	30.0%	1.9%	\$ 38,047,620	\$ 147,144,013	23.8%	30.0%	-6.2%	\$ (38,694,511)
Global	\$ 185,683,252	9.1%	10.0%	-0.9%	\$ (18,109,942)	\$ 30,952,652	5.0%	4.0%	1.0%	\$ 6,174,182
Credit	\$ 355,132,332	17.4%	17.0%	0.4%	\$ 8,683,903	\$ 81,798,755	13.2%	24.0%	-10.8%	\$ (66,872,064)
Cash	\$ 108,611,617	5.3%	3.0%	2.3%	\$ 47,473,659	\$ 34,392,606	5.6%	2.0%	3.6%	\$ 22,003,371
<b>Diversifying Strategies</b>	\$ 363,006,571	17.8%	25.0%	-7.2%	\$ (146,476,413)	\$ 109,266,122	17.6%	25.0%	-7.4%	\$ (45,599,314)
Real Return	\$ 157,335,783	7.7%	10.0%	-2.3%	\$ (46,457,410)	\$ 50,097,791	8.1%	10.0%	-1.9%	\$ (11,848,384)
Real Estate	\$ 57,956,488	2.8%	5.0%	-2.2%	\$ (43,940,109)	\$ 20,542,080	3.3%	5.0%	-1.7%	\$ (10,431,007)
Absolute Return	\$ 147,714,300	7.2%	10.0%	-2.8%	\$ (56,078,894)	\$ 38,626,252	6.2%	10.0%	-3.8%	\$ (23,319,923)
Miscellaneous	\$ 1,852,228	0.1%	0.0%	0.1%	\$ 1,852,228	\$ 1,532,448	0.2%	0.0%	0.2%	\$ 1,532,448
<b>TOTAL PORTFOLIO</b>	\$2,037,931,939					\$619,461,748				

525.0%

Category	CERS - PEN					CERSH - PEN				
	Market Value	Actual	Target	Diff	Market Diff	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$3,974,620,793	58.1%	45.0%	13.1%	\$ 893,606,904	\$ 1,323,462,487	58.2%	45.0%	13.2%	\$ 299,964,586
US Equity	\$1,640,892,572	24.0%	17.5%	6.5%	\$ 442,720,504	\$ 544,356,257	23.9%	17.5%	6.4%	\$ 146,329,295
Non-US Equity	\$1,715,536,960	25.1%	17.5%	7.6%	\$ 517,364,892	\$ 569,201,404	25.0%	17.5%	7.5%	\$ 171,174,442
Private Equity	\$618,191,261	9.0%	10.0%	-1.0%	\$ (66,478,492)	\$ 209,904,826	9.2%	10.0%	-0.8%	\$ (17,539,152)
<b>Fixed Income</b>	\$1,639,928,801	24.0%	30.0%	-6.0%	\$ (414,080,458)	\$ 545,606,024	24.0%	30.0%	-6.0%	\$ (136,725,910)
Global	\$360,309,563	5.3%	4.0%	1.3%	\$ 86,441,662	\$ 118,218,849	5.2%	4.0%	1.2%	\$ 27,241,257
Credit	\$949,375,988	13.9%	24.0%	-10.1%	\$ (693,831,419)	\$ 300,222,976	13.2%	24.0%	-10.8%	\$ (245,642,571)
Cash	\$330,243,250	4.8%	2.0%	2.8%	\$ 193,309,299	\$ 127,164,199	5.6%	2.0%	3.6%	\$ 81,675,404
<b>Diversifying Strategies</b>	\$1,230,557,367	18.0%	25.0%	-7.0%	\$ (481,117,016)	\$ 403,569,963	17.7%	25.0%	-7.3%	\$ (165,039,982)
Real Return	\$539,742,427	7.9%	10.0%	-2.1%	\$ (144,927,326)	\$ 184,944,484	8.1%	10.0%	-1.9%	\$ (42,499,494)
Real Estate	\$230,430,018	3.4%	5.0%	-1.6%	\$ (111,904,859)	\$ 72,738,406	3.2%	5.0%	-1.8%	\$ (40,983,583)
Absolute Return	\$460,384,921	6.7%	10.0%	-3.3%	\$ (224,284,832)	\$ 145,887,072	6.4%	10.0%	-3.6%	\$ (81,556,906)
Miscellaneous	\$1,590,570	0.0%	0.0%	0.0%	\$ 1,590,570	\$ 1,801,307	0.1%	0.0%	0.1%	\$ 1,801,307
<b>TOTAL PORTFOLIO</b>	\$6,846,697,531					\$2,274,439,781				

Category	SPRS - PEN					PENSION TOTAL FUND				
	Market Value	Actual	Target	Diff	Market Diff	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 127,069,504	50.9%	45.0%	5.9%	\$ 14,657,310	\$ 6,810,317,887	56.6%	45.0%	11.6%	\$ 1,397,566,744
US Equity	\$ 51,615,305	20.7%	17.5%	3.2%	\$ 7,899,452	\$ 2,763,994,880	23.0%	17.5%	5.5%	\$ 659,036,102
Non-US Equity	\$ 54,583,783	21.9%	17.5%	4.4%	\$ 10,867,930	\$ 2,884,460,226	24.0%	17.5%	6.5%	\$ 779,501,448
Private Equity	\$ 20,870,416	8.4%	10.0%	-1.6%	\$ (4,110,072)	\$ 1,161,862,782	9.7%	10.0%	-0.3%	\$ (40,970,806)
<b>Fixed Income</b>	\$ 78,532,157	31.4%	30.0%	1.4%	\$ 3,590,695	\$ 3,060,638,197	25.4%	30.0%	-4.6%	\$ (547,862,565)
Global	\$ 19,647,761	7.9%	10.0%	-2.1%	\$ (5,332,727)	\$ 714,812,076	5.9%	5.1%	0.8%	\$ 96,414,432
Credit	\$ 41,880,156	16.8%	17.0%	-0.2%	\$ (586,673)	\$ 1,728,410,208	14.4%	22.7%	-8.3%	\$ (998,248,825)
Cash	\$ 17,004,240	6.8%	3.0%	3.8%	\$ 9,510,094	\$ 617,415,913	5.1%	2.2%	2.9%	\$ 353,971,828
<b>Diversifying Strategies</b>	\$ 43,841,360	17.6%	25.0%	-7.4%	\$ (18,609,859)	\$ 2,150,241,384	17.9%	25.0%	-7.1%	\$ (856,842,585)
Real Return	\$ 19,669,890	7.9%	10.0%	-2.1%	\$ (5,310,598)	\$ 951,790,376	7.9%	10.0%	-2.1%	\$ (251,043,212)
Real Estate	\$ 8,611,793	3.4%	5.0%	-1.6%	\$ (3,878,451)	\$ 390,278,786	3.2%	5.0%	-1.8%	\$ (211,138,008)
Absolute Return	\$ 15,559,677	6.2%	10.0%	-3.8%	\$ (9,420,810)	\$ 808,172,222	6.7%	10.0%	-3.3%	\$ (394,661,365)
Miscellaneous	\$ 361,854	0.1%	0.0%	0.1%	\$ 361,854	\$ 7,138,406	0.1%	0.0%	0.1%	\$ 7,138,406
<b>TOTAL PORTFOLIO</b>	\$249,804,876					\$12,028,335,874				

KRS - INSURANCE FUND ALLOCATIONS

9/29/2017

Category	KERS - INS				
	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 432,139,763	54.3%	45.0%	9.3%	\$ 74,147,879
US Equity	\$ 193,364,172	24.3%	17.5%	6.8%	\$ 54,145,106
Non-US Equity	\$ 200,273,912	25.2%	17.5%	7.7%	\$ 61,054,847
Private Equity	\$ 38,501,678	4.8%	10.0%	-5.2%	\$ (41,052,073)
<b>Fixed Income</b>	\$ 222,514,438	28.0%	30.0%	-2.0%	\$ (16,146,818)
Global	\$ 40,167,921	5.0%	4.0%	1.0%	\$ 8,346,420
Credit	\$ 139,540,624	17.5%	24.0%	-6.5%	\$ (51,388,381)
Cash	\$ 42,805,893	5.4%	2.0%	3.4%	\$ 26,895,143
<b>Diversifying Strategies</b>	\$ 140,901,566	17.7%	25.0%	-7.3%	\$ (57,982,814)
Real Return	\$ 66,568,493	8.4%	10.0%	-1.6%	\$ (12,985,259)
Real Estate	\$ 23,105,204	2.9%	5.0%	-2.1%	\$ (16,671,672)
Absolute Return	\$ 51,227,869	6.4%	10.0%	-3.6%	\$ (28,325,883)
Miscellaneous	\$ (18,248)	0.0%	0.0%	0.0%	\$ (18,248)
<b>TOTAL PORTFOLIO</b>	\$ 795,537,520				

Category	KERSH - INS				
	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 288,167,128	58.1%	45.0%	13.1%	\$ 64,928,969
US Equity	\$ 120,966,174	24.4%	17.5%	6.9%	\$ 34,151,334
Non-US Equity	\$ 125,313,700	25.3%	17.5%	7.8%	\$ 38,498,861
Private Equity	\$ 41,887,254	8.4%	10.0%	-1.6%	\$ (7,721,226)
<b>Fixed Income</b>	\$ 118,483,141	23.9%	30.0%	-6.1%	\$ (30,342,299)
Global	\$ 26,849,619	5.4%	4.0%	1.4%	\$ 7,006,227
Credit	\$ 73,115,081	14.7%	24.0%	-9.3%	\$ (45,945,270)
Cash	\$ 18,518,441	3.7%	2.0%	1.7%	\$ 8,596,745
<b>Diversifying Strategies</b>	\$ 89,445,975	18.0%	25.0%	-7.0%	\$ (34,575,225)
Real Return	\$ 38,539,008	7.8%	10.0%	-2.2%	\$ (11,069,472)
Real Estate	\$ 16,912,107	3.4%	5.0%	-1.6%	\$ (7,892,133)
Absolute Return	\$ 33,994,859	6.9%	10.0%	-3.1%	\$ (15,613,620)
Miscellaneous	\$ (11,446)	0.0%	0.0%	0.0%	\$ (11,446)
<b>TOTAL PORTFOLIO</b>	\$ 496,084,797				

Category	CERS - INS				
	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 1,322,144,878	59.7%	45.2%	14.6%	\$ 322,535,719
US Equity	\$ 539,127,707	24.4%	17.5%	6.9%	\$ 151,713,008
Non-US Equity	\$ 558,237,410	25.2%	17.5%	7.7%	\$ 170,822,717
Private Equity	\$ 224,779,760	10.2%	10.2%	0.0%	\$ -
<b>Fixed Income</b>	\$ 487,507,132	22.0%	30.0%	-8.0%	\$ (176,632,353)
Global	\$ 116,781,049	5.3%	4.0%	1.3%	\$ 28,229,118
Credit	\$ 284,497,903	12.9%	24.0%	-11.1%	\$ (246,813,685)
Cash	\$ 86,228,179	3.9%	2.0%	1.9%	\$ 41,952,214
<b>Diversifying Strategies</b>	\$ 404,197,269	18.3%	25.0%	-6.7%	\$ (149,252,302)
Real Return	\$ 185,359,155	8.4%	10.0%	-1.6%	\$ (36,020,674)
Real Estate	\$ 73,436,595	3.3%	5.0%	-1.7%	\$ (37,253,319)
Absolute Return	\$ 145,401,519	6.6%	10.0%	-3.4%	\$ (75,978,309)
Miscellaneous	\$ (50,996)	0.0%	0.0%	0.0%	\$ (50,996)
<b>TOTAL PORTFOLIO</b>	\$ 2,213,798,282				

Category	CERSH - INS				
	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 726,004,362	60.0%	45.0%	15.0%	\$ 181,914,224
US Equity	\$ 294,589,649	24.4%	17.5%	6.9%	\$ 82,999,040
Non-US Equity	\$ 305,103,316	25.2%	17.5%	7.7%	\$ 93,512,707
Private Equity	\$ 126,311,397	10.4%	10.0%	0.4%	\$ 5,402,477
<b>Fixed Income</b>	\$ 265,760,068	22.0%	30.0%	-8.0%	\$ (96,966,691)
Global	\$ 64,662,898	5.3%	4.0%	1.3%	\$ 16,299,331
Credit	\$ 154,576,368	12.8%	24.0%	-11.2%	\$ (135,605,040)
Cash	\$ 46,520,802	3.8%	2.0%	1.8%	\$ 22,339,018
<b>Diversifying Strategies</b>	\$ 217,352,623	18.0%	25.0%	-7.0%	\$ (84,919,677)
Real Return	\$ 95,736,555	7.9%	10.0%	-2.1%	\$ (25,172,365)
Real Estate	\$ 40,174,369	3.3%	5.0%	-1.7%	\$ (20,280,091)
Absolute Return	\$ 81,441,699	6.7%	10.0%	-3.3%	\$ (39,467,221)
Miscellaneous	\$ (27,856)	0.0%	0.0%	0.0%	\$ (27,856)
<b>TOTAL PORTFOLIO</b>	\$ 1,209,089,197				

Category	SPRS - INS				
	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 109,671,772	60.2%	45.0%	15.2%	\$ 27,745,338
US Equity	\$ 44,405,592	24.4%	17.5%	6.9%	\$ 12,545,312
Non-US Equity	\$ 45,950,368	25.2%	17.5%	7.7%	\$ 14,090,088
Private Equity	\$ 19,315,812	10.6%	10.0%	0.6%	\$ 1,109,938
<b>Fixed Income</b>	\$ 40,269,526	22.1%	30.0%	-7.9%	\$ (14,348,097)
Global	\$ 9,709,587	5.3%	4.0%	1.3%	\$ 2,427,238
Credit	\$ 23,251,937	12.8%	24.0%	-11.2%	\$ (20,442,161)
Cash	\$ 7,308,002	4.0%	2.0%	2.0%	\$ 3,666,827
<b>Diversifying Strategies</b>	\$ 32,121,643	17.6%	25.0%	-7.4%	\$ (13,393,043)
Real Return	\$ 12,926,616	7.1%	10.0%	-2.9%	\$ (5,279,258)
Real Estate	\$ 6,448,579	3.5%	5.0%	-1.5%	\$ (2,654,358)
Absolute Return	\$ 12,746,448	7.0%	10.0%	-3.0%	\$ (5,459,421)
Miscellaneous	\$ (4,198)	0.0%	0.0%	0.0%	\$ (4,198)
<b>TOTAL PORTFOLIO</b>	\$ 182,058,743				

Category	INSURANCE TOTAL FUND				
	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 2,878,127,903	58.8%	45.1%	13.7%	\$ 671,272,129
US Equity	\$ 1,192,453,295	24.4%	17.5%	6.9%	\$ 335,553,801
Non-US Equity	\$ 1,234,878,707	25.2%	17.5%	7.7%	\$ 377,979,213
Private Equity	\$ 450,795,901	9.2%	10.1%	-0.9%	\$ (42,260,884)
<b>Fixed Income</b>	\$ 1,134,534,304	23.2%	30.0%	-6.8%	\$ (334,436,258)
Global	\$ 258,171,074	5.3%	4.0%	1.3%	\$ 62,308,333
Credit	\$ 674,981,912	13.8%	24.0%	-10.2%	\$ (500,194,537)
Cash	\$ 201,381,317	4.1%	2.0%	2.1%	\$ 103,449,946
<b>Diversifying Strategies</b>	\$ 884,019,076	18.1%	25.0%	-6.9%	\$ (340,123,059)
Real Return	\$ 399,129,827	8.2%	10.0%	-1.8%	\$ (90,527,027)
Real Estate	\$ 160,076,855	3.3%	5.0%	-1.7%	\$ (84,751,572)
Absolute Return	\$ 324,812,394	6.6%	10.0%	-3.4%	\$ (164,844,460)
Miscellaneous	\$ (112,744)	0.0%	0.0%	0.0%	\$ (112,744)
<b>TOTAL PORTFOLIO</b>	\$ 4,896,568,538				113298461629.0%

KRS - PENSION FUND ALLOCATIONS

9/29/2017

Category	KERS - PEN					KERSH - PEN				
	Market Value	Actual	Target	Diff	Market Diff	Market Value	Actual	Target	Diff	Market Diff
<b>Equity</b>	\$ 1,023,645,939	50.2%	45.0%	5.2%	\$ 106,576,566	\$ 361,519,164	58.4%	45.0%	13.4%	\$ 82,761,377
US Equity	\$ 379,017,218	18.6%	17.5%	1.1%	\$ 22,379,129	\$ 148,113,527	23.9%	17.5%	6.4%	\$ 39,707,721
Non-US Equity	\$ 390,162,397	19.1%	17.5%	1.6%	\$ 33,524,308	\$ 154,975,682	25.0%	17.5%	7.5%	\$ 46,569,876
Private Equity	\$ 254,466,323	12.5%	10.0%	2.5%	\$ 50,673,129	\$ 58,429,955	9.4%	10.0%	-0.6%	\$ (3,516,220)
<b>Fixed Income</b>	\$ 649,427,201	31.9%	30.0%	1.9%	\$ 38,047,620	\$ 147,144,013	23.8%	30.0%	-6.2%	\$ (38,694,511)
Global	\$ 185,683,252	9.1%	10.0%	-0.9%	\$ (18,109,942)	\$ 30,952,652	5.0%	4.0%	1.0%	\$ 6,174,182
Credit	\$ 355,132,332	17.4%	17.0%	0.4%	\$ 8,683,903	\$ 81,798,755	13.2%	24.0%	-10.8%	\$ (66,872,064)
Cash	\$ 108,611,617	5.3%	3.0%	2.3%	\$ 47,473,659	\$ 34,392,606	5.6%	2.0%	3.6%	\$ 22,003,371
<b>Diversifying Strategies</b>	\$ 363,006,571	17.8%	25.0%	-7.2%	\$ (146,476,413)	\$ 109,266,122	17.6%	25.0%	-7.4%	\$ (45,599,314)
Real Return	\$ 157,335,783	7.7%	10.0%	-2.3%	\$ (46,457,410)	\$ 50,097,791	8.1%	10.0%	-1.9%	\$ (11,848,384)
Real Estate	\$ 57,956,488	2.8%	5.0%	-2.2%	\$ (43,940,109)	\$ 20,542,080	3.3%	5.0%	-1.7%	\$ (10,431,007)
Absolute Return	\$ 147,714,300	7.2%	10.0%	-2.8%	\$ (56,078,894)	\$ 38,626,252	6.2%	10.0%	-3.8%	\$ (23,319,923)
Miscellaneous	\$ 1,852,228	0.1%	0.0%	0.1%	\$ 1,852,228	\$ 1,532,448	0.2%	0.0%	0.2%	\$ 1,532,448
<b>TOTAL PORTFOLIO</b>	\$2,037,931,939					\$619,461,748				

525.0%

Category	CERS - PEN					CERSH - PEN				
	Market Value	Actual	Target	Diff	Market Diff	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$3,974,620,793	58.1%	45.0%	13.1%	\$ 893,606,904	\$ 1,323,462,487	58.2%	45.0%	13.2%	\$ 299,964,586
US Equity	\$1,640,892,572	24.0%	17.5%	6.5%	\$ 442,720,504	\$ 544,356,257	23.9%	17.5%	6.4%	\$ 146,329,295
Non-US Equity	\$1,715,536,960	25.1%	17.5%	7.6%	\$ 517,364,892	\$ 569,201,404	25.0%	17.5%	7.5%	\$ 171,174,442
Private Equity	\$618,191,261	9.0%	10.0%	-1.0%	\$ (66,478,492)	\$ 209,904,826	9.2%	10.0%	-0.8%	\$ (17,539,152)
<b>Fixed Income</b>	\$1,639,928,801	24.0%	30.0%	-6.0%	\$ (414,080,458)	\$ 545,606,024	24.0%	30.0%	-6.0%	\$ (136,725,910)
Global	\$360,309,563	5.3%	4.0%	1.3%	\$ 86,441,662	\$ 118,218,849	5.2%	4.0%	1.2%	\$ 27,241,257
Credit	\$949,375,988	13.9%	24.0%	-10.1%	\$ (693,831,419)	\$ 300,222,976	13.2%	24.0%	-10.8%	\$ (245,642,571)
Cash	\$330,243,250	4.8%	2.0%	2.8%	\$ 193,309,299	\$ 127,164,199	5.6%	2.0%	3.6%	\$ 81,675,404
<b>Diversifying Strategies</b>	\$1,230,557,367	18.0%	25.0%	-7.0%	\$ (481,117,016)	\$ 403,569,963	17.7%	25.0%	-7.3%	\$ (165,039,982)
Real Return	\$539,742,427	7.9%	10.0%	-2.1%	\$ (144,927,326)	\$ 184,944,484	8.1%	10.0%	-1.9%	\$ (42,499,494)
Real Estate	\$230,430,018	3.4%	5.0%	-1.6%	\$ (111,904,859)	\$ 72,738,406	3.2%	5.0%	-1.8%	\$ (40,983,583)
Absolute Return	\$460,384,921	6.7%	10.0%	-3.3%	\$ (224,284,832)	\$ 145,887,072	6.4%	10.0%	-3.6%	\$ (81,556,906)
Miscellaneous	\$1,590,570	0.0%	0.0%	0.0%	\$ 1,590,570	\$ 1,801,307	0.1%	0.0%	0.1%	\$ 1,801,307
<b>TOTAL PORTFOLIO</b>	\$6,846,697,531					\$2,274,439,781				

Category	SPRS - PEN					PENSION TOTAL FUND				
	Market Value	Actual	Target	Diff	Market Diff	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 127,069,504	50.9%	45.0%	5.9%	\$ 14,657,310	\$ 6,810,317,887	56.6%	45.0%	11.6%	\$ 1,397,566,744
US Equity	\$ 51,615,305	20.7%	17.5%	3.2%	\$ 7,899,452	\$ 2,763,994,880	23.0%	17.5%	5.5%	\$ 659,036,102
Non-US Equity	\$ 54,583,783	21.9%	17.5%	4.4%	\$ 10,867,930	\$ 2,884,460,226	24.0%	17.5%	6.5%	\$ 779,501,448
Private Equity	\$ 20,870,416	8.4%	10.0%	-1.6%	\$ (4,110,072)	\$ 1,161,862,782	9.7%	10.0%	-0.3%	\$ (40,970,806)
<b>Fixed Income</b>	\$ 78,532,157	31.4%	30.0%	1.4%	\$ 3,590,695	\$ 3,060,638,197	25.4%	30.0%	-4.6%	\$ (547,862,565)
Global	\$ 19,647,761	7.9%	10.0%	-2.1%	\$ (5,332,727)	\$ 714,812,076	5.9%	5.1%	0.8%	\$ 96,414,432
Credit	\$ 41,880,156	16.8%	17.0%	-0.2%	\$ (586,673)	\$ 1,728,410,208	14.4%	22.7%	-8.3%	\$ (998,248,825)
Cash	\$ 17,004,240	6.8%	3.0%	3.8%	\$ 9,510,094	\$ 617,415,913	5.1%	2.2%	2.9%	\$ 353,971,828
<b>Diversifying Strategies</b>	\$ 43,841,360	17.6%	25.0%	-7.4%	\$ (18,609,859)	\$ 2,150,241,384	17.9%	25.0%	-7.1%	\$ (856,842,585)
Real Return	\$ 19,669,890	7.9%	10.0%	-2.1%	\$ (5,310,598)	\$ 951,790,376	7.9%	10.0%	-2.1%	\$ (251,043,212)
Real Estate	\$ 8,611,793	3.4%	5.0%	-1.6%	\$ (3,878,451)	\$ 390,278,786	3.2%	5.0%	-1.8%	\$ (211,138,008)
Absolute Return	\$ 15,559,677	6.2%	10.0%	-3.8%	\$ (9,420,810)	\$ 808,172,222	6.7%	10.0%	-3.3%	\$ (394,661,365)
Miscellaneous	\$ 361,854	0.1%	0.0%	0.1%	\$ 361,854	\$ 7,138,406	0.1%	0.0%	0.1%	\$ 7,138,406
<b>TOTAL PORTFOLIO</b>	\$249,804,876					\$12,028,335,874				

KRS - INSURANCE FUND ALLOCATIONS

9/29/2017

Category	KERS - INS				
	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 432,139,763	54.3%	45.0%	9.3%	\$ 74,147,879
US Equity	\$ 193,364,172	24.3%	17.5%	6.8%	\$ 54,145,106
Non-US Equity	\$ 200,273,912	25.2%	17.5%	7.7%	\$ 61,054,847
Private Equity	\$ 38,501,678	4.8%	10.0%	-5.2%	\$ (41,052,073)
<b>Fixed Income</b>	\$ 222,514,438	28.0%	30.0%	-2.0%	\$ (16,146,818)
Global	\$ 40,167,921	5.0%	4.0%	1.0%	\$ 8,346,420
Credit	\$ 139,540,624	17.5%	24.0%	-6.5%	\$ (51,388,381)
Cash	\$ 42,805,893	5.4%	2.0%	3.4%	\$ 26,895,143
<b>Diversifying Strategies</b>	\$ 140,901,566	17.7%	25.0%	-7.3%	\$ (57,982,814)
Real Return	\$ 66,568,493	8.4%	10.0%	-1.6%	\$ (12,985,259)
Real Estate	\$ 23,105,204	2.9%	5.0%	-2.1%	\$ (16,671,672)
Absolute Return	\$ 51,227,869	6.4%	10.0%	-3.6%	\$ (28,325,883)
Miscellaneous	\$ (18,248)	0.0%	0.0%	0.0%	\$ (18,248)
<b>TOTAL PORTFOLIO</b>	\$ 795,537,520				

Category	KERSH - INS				
	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 288,167,128	58.1%	45.0%	13.1%	\$ 64,928,969
US Equity	\$ 120,966,174	24.4%	17.5%	6.9%	\$ 34,151,334
Non-US Equity	\$ 125,313,700	25.3%	17.5%	7.8%	\$ 38,498,861
Private Equity	\$ 41,887,254	8.4%	10.0%	-1.6%	\$ (7,721,226)
<b>Fixed Income</b>	\$ 118,483,141	23.9%	30.0%	-6.1%	\$ (30,342,299)
Global	\$ 26,849,619	5.4%	4.0%	1.4%	\$ 7,006,227
Credit	\$ 73,115,081	14.7%	24.0%	-9.3%	\$ (45,945,270)
Cash	\$ 18,518,441	3.7%	2.0%	1.7%	\$ 8,596,745
<b>Diversifying Strategies</b>	\$ 89,445,975	18.0%	25.0%	-7.0%	\$ (34,575,225)
Real Return	\$ 38,539,008	7.8%	10.0%	-2.2%	\$ (11,069,472)
Real Estate	\$ 16,912,107	3.4%	5.0%	-1.6%	\$ (7,892,133)
Absolute Return	\$ 33,994,859	6.9%	10.0%	-3.1%	\$ (15,613,620)
Miscellaneous	\$ (11,446)	0.0%	0.0%	0.0%	\$ (11,446)
<b>TOTAL PORTFOLIO</b>	\$ 496,084,797				

Category	CERS - INS				
	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 1,322,144,878	59.7%	45.2%	14.6%	\$ 322,535,719
US Equity	\$ 539,127,707	24.4%	17.5%	6.9%	\$ 151,713,008
Non-US Equity	\$ 558,237,410	25.2%	17.5%	7.7%	\$ 170,822,711
Private Equity	\$ 224,779,760	10.2%	10.2%	0.0%	\$ -
<b>Fixed Income</b>	\$ 487,507,132	22.0%	30.0%	-8.0%	\$ (176,632,353)
Global	\$ 116,781,049	5.3%	4.0%	1.3%	\$ 28,229,118
Credit	\$ 284,497,903	12.9%	24.0%	-11.1%	\$ (246,813,685)
Cash	\$ 86,228,179	3.9%	2.0%	1.9%	\$ 41,952,214
<b>Diversifying Strategies</b>	\$ 404,197,269	18.3%	25.0%	-6.7%	\$ (149,252,302)
Real Return	\$ 185,359,155	8.4%	10.0%	-1.6%	\$ (36,020,674)
Real Estate	\$ 73,436,595	3.3%	5.0%	-1.7%	\$ (37,253,319)
Absolute Return	\$ 145,401,519	6.6%	10.0%	-3.4%	\$ (75,978,309)
Miscellaneous	\$ (50,996)	0.0%	0.0%	0.0%	\$ (50,996)
<b>TOTAL PORTFOLIO</b>	\$ 2,213,798,282				

Category	CERSH - INS				
	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 726,004,362	60.0%	45.0%	15.0%	\$ 181,914,224
US Equity	\$ 294,589,649	24.4%	17.5%	6.9%	\$ 82,999,040
Non-US Equity	\$ 305,103,316	25.2%	17.5%	7.7%	\$ 93,512,707
Private Equity	\$ 126,311,397	10.4%	10.0%	0.4%	\$ 5,402,477
<b>Fixed Income</b>	\$ 265,760,068	22.0%	30.0%	-8.0%	\$ (96,966,691)
Global	\$ 64,662,898	5.3%	4.0%	1.3%	\$ 16,299,331
Credit	\$ 154,576,368	12.8%	24.0%	-11.2%	\$ (135,605,040)
Cash	\$ 46,520,802	3.8%	2.0%	1.8%	\$ 22,339,018
<b>Diversifying Strategies</b>	\$ 217,352,623	18.0%	25.0%	-7.0%	\$ (84,919,677)
Real Return	\$ 95,736,555	7.9%	10.0%	-2.1%	\$ (25,172,365)
Real Estate	\$ 40,174,369	3.3%	5.0%	-1.7%	\$ (20,280,091)
Absolute Return	\$ 81,441,699	6.7%	10.0%	-3.3%	\$ (39,467,221)
Miscellaneous	\$ (27,856)	0.0%	0.0%	0.0%	\$ (27,856)
<b>TOTAL PORTFOLIO</b>	\$ 1,209,089,197				

Category	SPRS - INS				
	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 109,671,772	60.2%	45.0%	15.2%	\$ 27,745,338
US Equity	\$ 44,405,592	24.4%	17.5%	6.9%	\$ 12,545,312
Non-US Equity	\$ 45,950,368	25.2%	17.5%	7.7%	\$ 14,090,088
Private Equity	\$ 19,315,812	10.6%	10.0%	0.6%	\$ 1,109,938
<b>Fixed Income</b>	\$ 40,269,526	22.1%	30.0%	-7.9%	\$ (14,348,097)
Global	\$ 9,709,587	5.3%	4.0%	1.3%	\$ 2,427,238
Credit	\$ 23,251,937	12.8%	24.0%	-11.2%	\$ (20,442,161)
Cash	\$ 7,308,002	4.0%	2.0%	2.0%	\$ 3,666,827
<b>Diversifying Strategies</b>	\$ 32,121,643	17.6%	25.0%	-7.4%	\$ (13,393,043)
Real Return	\$ 12,926,616	7.1%	10.0%	-2.9%	\$ (5,279,258)
Real Estate	\$ 6,448,579	3.5%	5.0%	-1.5%	\$ (2,654,358)
Absolute Return	\$ 12,746,448	7.0%	10.0%	-3.0%	\$ (5,459,421)
Miscellaneous	\$ (4,198)	0.0%	0.0%	0.0%	\$ (4,198)
<b>TOTAL PORTFOLIO</b>	\$ 182,058,743				

Category	INSURANCE TOTAL FUND				
	Market Value	Actual	Target	Diff	Market Diff
<b>Public Equity</b>	\$ 2,878,127,903	58.8%	45.1%	13.7%	\$ 671,272,129
US Equity	\$ 1,192,453,295	24.4%	17.5%	6.9%	\$ 335,553,801
Non-US Equity	\$ 1,234,878,707	25.2%	17.5%	7.7%	\$ 377,979,213
Private Equity	\$ 450,795,901	9.2%	10.1%	-0.9%	\$ (42,260,884)
<b>Fixed Income</b>	\$ 1,134,534,304	23.2%	30.0%	-6.8%	\$ (334,436,258)
Global	\$ 258,171,074	5.3%	4.0%	1.3%	\$ 62,308,333
Credit	\$ 674,981,912	13.8%	24.0%	-10.2%	\$ (500,194,537)
Cash	\$ 201,381,317	4.1%	2.0%	2.1%	\$ 103,449,946
<b>Diversifying Strategies</b>	\$ 884,019,076	18.1%	25.0%	-6.9%	\$ (340,123,059)
Real Return	\$ 399,129,827	8.2%	10.0%	-1.8%	\$ (90,527,027)
Real Estate	\$ 160,076,855	3.3%	5.0%	-1.7%	\$ (84,751,572)
Absolute Return	\$ 324,812,394	6.6%	10.0%	-3.4%	\$ (164,844,460)
Miscellaneous	\$ (112,744)	0.0%	0.0%	0.0%	\$ (112,744)
<b>TOTAL PORTFOLIO</b>	\$ 4,896,568,538				113298461629.0%

September  
2017

## KRS MONTHLY PERFORMANCE UPDATE

**What's going on in the marketplace?**

During the month of September, global markets continued to gain ground. Continued geo-political concerns were overwhelmed by generally positive economic data, partially evidenced by improving earnings. U.S. markets reached new highs in the midst of strong global equity markets. Equity markets were propelled by solid corporate profits and improving economic growth. Bond markets were more mixed in performance as investors were willing to once again pursue risk assets reversing the prior month's search for quality.

**U.S. Equities**

U.S. equity markets gained 2.44% (Russell 3000) on the month. All cap segments provided positive performance with small caps leading the way, posting a 6.24% return. Mid- and large caps returned 3.92% and 2.06%, respectively. In a reversal of a recent trend, value outperformed growth as evidenced by the Russell 3000 style benchmarks' performance; the Russell 3000 Value earned 3.26%, while the Russell 3000 Growth gained 1.62% on the month.

The KRS U.S. Equity portfolio outpaced the Russell 300 Index by 31 bps (2.75% vs 2.44%). The portfolio's relative performance was bolstered by solid stock selection and an overweight to small caps. From a stock selection perspective, the midcap value mandate stood out during the month adding 178 bps over its index. Relative outperformance of the total fund was tempered by the underweight to U.S. equities which was the second strongest performing asset class for the month.

**Non-U.S. Equities**

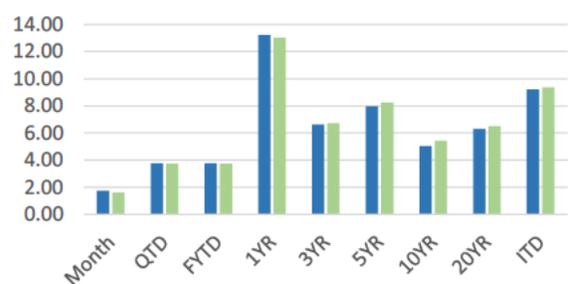
Non-U.S. equities rose approximately 1.94% for the month. Developed markets led the way returning 2.35%. Emerging markets were relatively flat, posting a -0.04% return. Like in the U.S., value names outperformed growth, and small caps outperformed their large cap counterparts.

The KRS Non-U.S. Equity portfolio performed well, providing a 2.17% return, outpacing the index by 23 bps on the month. The relative overweight of the allocation during the month was beneficial to the total fund's performance as this was one of the better performing asset classes. Stock selection was also additive to the total fund relative outperformance.

**Fixed Income**

The fixed income market as a whole was positive for the month, with diverging individual sector performance. The high yield market gained 0.90%, emerging market bonds were flat, and the U.S. Aggregate fell -0.48%. The KRS Fixed Income portfolio trailed its benchmark for the month, remaining basically flat while the benchmark gained 0.27%. Performance amongst the individual mandates was mixed. KRS' investments within the aggregate bond space matched the index, while relative performance within the high yield and special opportunities spaces were mixed.

KRS Pension Performance - 09/30/17

**Alternative Assets**

Three of the four sub-asset classes provided positive returns for the month, and all either matched or exceeded their respective benchmarks. The Private Equity portfolio returned 4.05%, while the Real Return portfolio was essentially flat, posting -0.04%. The Real Estate portfolio returned 3.20%, outpacing the benchmark return of 1.47%. The Absolute Return portfolio returned 0.59% compared to the 0.48% return of its benchmark.

**Cash**

The cash portfolio performed inline during the month (0.09% vs 0.09%). The cash allocation finished the month just outside the allocation range at 5.10%.

**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.3).
- 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) <b>01/01/16 to Present</b> <b>100.00% Russell 3000 Index + 3% (Qtr Lag)</b>	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) <b>01/01/16 to Present</b> <b>100.00% Russell 3000 Index + 3% (Qtr Lag)</b>
---	---
- 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.

Pension Benchmark Composite 01/01/16 to 08/31/17

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%)  
Pension Benchmark Composite 09/01/17 to Present  
 US Equity: Russell 3000 (23.6%)  
 Non US Equity: MSCI AXCI Ex-US IMI (23.2%)  
 Global Fixed Income: Barclays Universal Index (9.0%)  
 Credit Fixed Income: Barclays US High Yield (9.0%)  
 Real Estate: NCREIF ODCE (5.0%)  
 Absolute Return: HFRI Diversified FOF (10.0%)  
 Real Return<5Yrs: Actual Performance  
 Real Return>5Yrs: CPI+3% (8%)  
 Private Equity<5Yrs: Actual Performance  
 Private Equity>5Yrs: Russell 3000 Index+3% (10.0%)  
 Cash: Cit Grp 3-mos Treasury Bill (2.2%)

Insurance Benchmark Composite 01/01/16 to 08/31/17

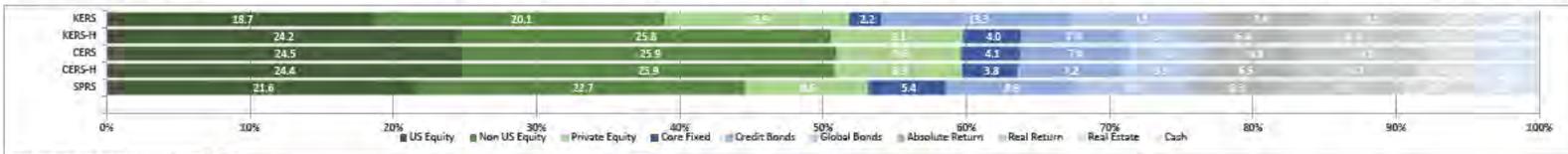
US Equity: Russell 3000 (26.5%)  
 Non US Equity: MSCI AXCI Ex-US IMI (26.5%)  
 Global Fixed Income: Barclays Universal Index (6.0%)  
 Credit Fixed Income: Barclays US High Yield (6.0%)  
 Real Estate: NCREIF ODCE (5.0%)  
 Absolute Return: HFRI Diversified FOF (10.0%)  
 Real Return: Allocation Specific (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%)  
Insurance Benchmark Composite 09/01/17 to Present  
 US Equity: Russell 3000 (24.5%)  
 Non US Equity: MSCI AXCI Ex-US IMI (24.5%)  
 Global Fixed Income: Barclays Universal Index (8.0%)  
 Credit Fixed Income: Barclays US High Yield (8.0%)  
 Real Estate: NCREIF ODCE (5.0%)  
 Absolute Return: HFRI Diversified FOF (10.0%)  
 Real Return<5Yrs: Actual Performance  
 Real Return>5Yrs: CPI+3% (8%)  
 Private Equity<5Yrs: Actual Performance  
 Private Equity>5Yrs: Russell 3000 Index+3% (10.0%)  
 Cash: Cit Grp 3-mos Treasury Bill (2.0%)

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

Special Called Investment Committee Meeting November 13, 2017 - Performance Review

KENTUCKY RETIREMENT SYSTEMS - PENSION FUND - NET RETURNS - 09/30/17																						
Structure	Benchmark	Inception	Market Value	% of Total	Month		QTD		Fiscal YTD		1 Year		3 Years		5 Years		10 Years		20 Years		ITD	
					KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark
TOTAL FUND	KY Ret. Blended Index	4/1/1984	12,100,832,221.29	100.00	1.73	1.60	3.77	3.75	3.77	3.75	13.21	13.01	6.62	6.73	7.98	8.24	5.02	5.42	6.30	6.48	9.21	9.34
US PUBLIC	KY Domestic Equity Blend	4/1/1984	2,764,012,296.45	22.84	2.75	2.44	4.35	4.57	4.35	4.57	18.14	18.71	10.14	10.74	13.59	14.23	7.35	7.86	7.31	7.47	11.32	11.35
EQUITY NON US	KY Int'l Eq. Blended Index	7/1/2000	2,892,373,467.42	23.90	2.17	1.94	6.78	6.36	6.78	6.36	19.94	20.08	6.06	5.25	8.18	7.49	2.15	1.79			3.18	3.61
PUBLIC EQUITY	Global Equity Blended Index	4/1/1984	3,656,385,763.87	46.74	2.45	2.19	5.60	5.46	5.60	5.46	19.18	18.49	7.77	7.46	10.40	10.19	4.85	4.36	6.21	6.04	10.64	10.49
FIXED INCOME	KY Ret. Fixed Blended Index	4/1/1984	2,360,887,698.92	19.51	0.01	0.27	1.21	1.49	1.21	1.49	5.21	4.86	4.65	5.77	4.12	4.11	5.36	5.42	5.79	5.83	7.67	7.50
REAL RETURN	PENSION REAL RETURN CUSTOM BM	7/1/2011	1,041,033,316.90	8.60	-0.04	-0.04	1.51	0.79	1.51	0.79	5.76	1.84	2.51	1.29	2.09	2.30					4.09	2.75
ABSOLUTE RETUR	HFRF Fund of Funds Diversified Index - 1 Month Arri	4/1/2010	813,007,110.45	6.72	0.59	0.48	2.00	2.36	2.00	2.36	5.02	5.87	1.81	2.12	4.78	3.94					4.10	3.00
REAL ESTATE	NCREIF NFI-ODCE Net 1 Qtr in Arrears Index*	7/1/1984	395,382,320.30	3.27	3.20	1.47	2.86	1.47	2.86	1.47	10.60	6.90	9.27	10.33	9.40	10.76	7.52	4.28	6.14	8.13	6.00	6.43
PRIVATE EQUITY	Russell 3000 3%(Qtr Lag)	7/1/2002	1,209,709,833.02	10.00	4.05	4.05	4.70	4.70	4.70	4.70	15.74	15.74	10.37	10.37	13.13	13.13	7.40	10.94			11.10	11.04
CASH ACCOUNT	Citigroup Treasury Bill-3 Month	1/1/1988	617,417,128.48	5.10	0.09	0.09	0.29	0.26	0.29	0.26	1.17	0.64	0.62	0.29	0.53	0.19	0.95	0.42	2.47	2.02	3.63	3.18

KENTUCKY RETIREMENT SYSTEMS - PENSION FUND - PLAN NET RETURNS - 09/30/17																						
Plan	Benchmark	Inception	Market Value	% of Total	Month		3 Months		Fiscal YTD		1 Year		3 Years		5 Years		10 Years		20 Years		ITD	
					KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark
KERS	KY Ret. KERS Plan Index		2,051,878,656.01	100.00	1.60	1.57	3.45	3.47	3.45	3.47	11.83	11.70	6.02	6.35	7.68	8.00	4.88	5.31	6.22	6.42	9.16	9.30
KERS-H	KY Ret. KERS Haz Plan Index		623,164,270.75	100.00	1.76	1.70	3.82	3.92	3.82	3.92	13.42	13.42	6.70	6.55	8.04	8.17	5.05	5.39	6.31	6.46	9.21	9.32
CERS	KY Ret. CERS Plan Index		6,886,837,195.38	100.00	1.76	1.70	3.84	3.92	3.84	3.92	13.52	13.45	6.75	6.55	8.04	8.17	5.05	5.39	6.31	6.46	9.22	9.32
CERS-H	KY Ret. CERS Haz Plan Index		2,287,790,327.61	100.00	1.75	1.70	3.83	3.92	3.83	3.92	13.45	13.44	6.77	6.55	8.05	8.17	5.06	5.39	6.31	6.46	9.22	9.32
SPRS	KY Ret. SPRS Plan Index		251,161,760.21	100.00	1.56	1.56	3.53	3.63	3.53	3.63	12.45	12.36	5.86	6.24	7.52	7.97	4.80	5.29	6.18	6.41	9.14	9.29

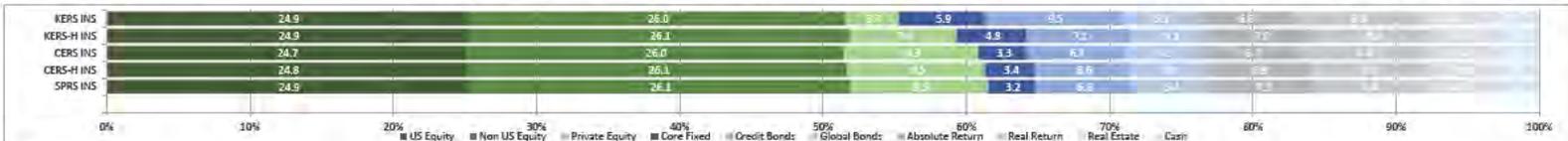


Note: The above chart displays the average monthly allocations.



KENTUCKY RETIREMENT SYSTEMS - INSURANCE FUND - NET RETURNS - 09/30/17																						
Structure	Benchmark	Inception	Market Value	% of Total	Month		3 Months		Fiscal YTD		1 Year		3 Years		5 Years		10 Years		20 Years		ITD	
					KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark
TOTAL FUND	KY Ins. Blended Index	4/1/1987	4,926,590,641.90	100.00	1.79	1.66	3.83	3.85	3.83	3.85	13.56	13.39	6.84	7.05	7.82	8.42	3.92	4.51	5.65	5.95	7.48	7.87
US PUBLIC	KY Domestic Equity Blend	7/1/1992	1,192,483,189.33	24.21	2.76	2.44	4.31	4.57	4.31	4.57	18.24	18.71	10.58	10.74	13.76	14.23	7.24	7.52	7.09	6.81	9.64	9.51
EQUITY NON US	KRS Ins.Int'l Eq Blend	4/1/2000	1,238,291,722.15	25.13	2.16	1.94	6.76	6.36	6.76	6.36	20.04	20.08	5.97	5.25	8.06	7.49	1.85	1.44			3.18	2.72
PUBLIC EQUITY	Global Equity Blended Index	7/1/1992	2,430,714,911.48	49.34	2.45	2.19	5.56	5.47	5.56	5.47	19.50	19.50	8.04	7.52	10.50	10.14	4.44	4.18	6.02	5.66	8.78	8.57
FIXED INCOME	KRS Ins. Fixed Blended Index	7/1/1992	895,925,844.53	18.19	-0.01	0.27	1.14	1.49	1.14	1.49	4.99	4.86	4.42	5.77	3.62	4.11	5.43	5.53	6.22	6.22	6.51	6.50
REAL RETURN	INSURANCE REAL RET CUSTOM BM	7/1/2011	438,993,535.44	8.91	-0.12	-0.12	1.40	0.86	1.40	0.86	5.05	1.91	2.34	1.50	1.76	2.41					3.76	2.83
ABSOLUTE RETUR	HFRF Fund of Funds Diversified Index - 1 Month Arri	4/1/2010	326,917,713.58	6.64	0.64	0.48	2.02	2.36	2.02	2.36	4.99	5.87	1.84	2.12	4.77	3.94					4.03	3.00
REAL ESTATE	NCREIF NFI-ODCE Net 1 Qtr in Arrears Index*	5/1/2009	162,407,571.24	3.30	3.24	1.47	2.89	1.47	2.89	1.47	11.05	6.90	9.55	10.33	9.10	10.76					9.08	5.84
PRIVATE EQUITY	Russell 3000 3% (Qtr Lag)	7/1/2002	470,377,777.08	9.55	4.29	4.29	4.71	4.71	4.71	4.71	16.38	16.38	13.28	13.28	15.14	15.14	9.24	10.68			9.90	10.44
CASH ACCOUNT	Citigroup Treasury Bill-3 Month	7/1/1992	201,381,614.57	4.09	0.08	0.09	0.25	0.26	0.25	0.26	0.78	0.64	0.45	0.29	0.41	0.19	0.64	0.42	2.19	2.02	2.67	2.54

KENTUCKY RETIREMENT SYSTEMS - INSURANCE FUND - PLAN NET RETURNS - 09/30/17																						
Plan	Benchmark	Inception	Market Value	% of Total	Month		3 Months		Fiscal YTD		1 Year		3 Years		5 Years		10 Years		20 Years		ITD	
					KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark	KRS	Benchmark
KERS INS	KY Ins. KERS Plan Index		798,741,083.90	100.00	1.58	1.62	3.66	3.92	3.66	3.92	13.30	13.61	6.51	6.71	7.52	8.20	3.77	4.40	5.57	5.90	7.44	7.84
KERS-H INS	KY Ins. KERS Haz Plan Index		498,964,269.18	100.00	1.75	1.69	3.81	3.93	3.81	3.93	13.58	13.56	6.77	6.77	7.83	8.24	3.92	4.42	5.65	5.91	7.49	7.84
CERS INS	KY Ins. CERS Plan Index		2,228,395,134.34	100.00	1.83	1.72	3.86	3.93	3.86	3.93	13.57	13.52	6.88	6.80	7.87	8.27	3.94	4.43	5.66	5.91	7.49	7.85
CERS-H INS	KY Ins. CERS Haz Plan Index		1,217,191,221.09	100.00	1.84	1.73	3.88	3.93	3.88	3.93	13.62	13.51	6.94	6.81	7.91	8.27	3.96	4.43	5.67	5.91	7.50	7.85
SPRS INS	KY Ins. SPRS Plan Index		183,298,936.72	100.00	1.86	1.73	3.88	3.93	3.88	3.93	13.62	13.51	6.89	6.82	7.89	8.28	3.95	4.44	5.66	5.92	7.50	7.85



Note: The above chart displays the average monthly allocations.

Special Called Investment Committee Meeting November 13, 2017 - Performance Review

Date	Other Party	Asset Class	Reason for Meeting	Location	Travel Location	KRS Attendees	Individuals Met With
10-Jul-17	Pioneer Investments	Fixed Income	Manager Update	Other	Louisville, KY	Rich Robben	Mike Dirnest
11-Jul-17	Benefit Street Partners	Fixed Income	Prospect	KRS Offices		Rich Robben	Blair Ridley, Catherine Saunders
11-Jul-17	Tennenbaum Capital	Fixed Income	Prospect	KRS Offices		Anthony Chiu, Rich Robben	Lee Landrum, John Fox
18-Jul-17	Anchorage Capital	Absolute Return	Manager Update	KRS Offices		Anthony Chiu, Rich Robben	Dan Allen, Brita Gaffey
19-Jul-17	American Century Investments	Equity	Manager Update	Other Parties' Offices	Frankfort KY	Joe Gilbert	Rajesh Gandhi, Sheila Hartnett-Devlin, Laura Granger, Paul Shahreghi
21-Jul-17	Loomis Sayles	Fixed Income	Manager Update	KRS Offices		Rich Robben	John Meyer
25-Jul-17	Arrowmark	Fixed Income	Manager Update	Other	Louisville, KY	Andy Kiehl, Rich Robben	Greth Lester
27-Jul-17	Marathon	Fixed Income	Manager Update	Other	Louisville, KY	Rich Robben	Charlie Short, Andrew Rabinowiz
31-Jul-17	Oz Management	Fixed Income	Manager Update	Other	Louisville KY	Rich Robben	Jennifer Wilcox
02-Aug-17	B-F Investments	Private Equity	Introduction	Other	Louisville, KY	Rich Robben	Dale Boden
07-Aug-17	Angelo Gordon	Other	Introduction	Other	Cleveland, OH	Andy Kiehl, Rich Robben	Todd Spillman, Matt Brody, Yichao Mark, Ed Schwartz
07-Aug-17	Long Point	Real Estate	Introduction	Other	Cleveland, OH	Andy Kiehl, Rich Robben	Dwight Angelina, Ed Schwartz
07-Aug-17	A&E	Real Estate	Introduction	Other	Cleveland, OH	Andy Kiehl, Rich Robben	Ed Schwartz, Yichao Mark, Doug Eisenburg
07-Aug-17	Colony	Real Estate	Introduction	Other	Cleveland, OH	Andy Kiehl, Rich Robben	Ed Schwartzm Melissa Orio
08-Aug-17	Varde	Real Estate	Manager Update	Other	Cleveland, OH	Andy Kiehl, Rich Robben	Rachel Sarabi, Tim Mooney
09-Aug-17	Marathon	Fixed Income	On-site Due Diligence	Other Parties' Offices	New York, NY	Rich Robben	Bruce Richards, Charlie Short
09-Aug-17	Citymark	Real Estate	Introduction	Other	Cleveland, OH	Andy Kiehl, Rich Robben	Dan Walsh
10-Aug-17	Abel Noser	Equity	Manager Update	KRS Offices		Joe Gilbert	Ian Leverich
10-Aug-17	White Oak	Fixed Income	On-site Due Diligence	Other Parties' Offices	New York, NY	Rich Robben	Landy Phelong, team
11-Aug-17	Benefit Street Partners	Fixed Income	On-site Due Diligence	Other Parties' Offices	New York, NY	Rich Robben	Tom Gaun, Catherin Saunders
15-Aug-17	BNY Mellon	General	Other	Other Parties' Offices	Pittsburgh, PA	Rich Robben	Nina Caruso
16-Aug-17	Ashmore	Equity	Introduction	KRS Offices		Joe Gilbert	Carolina Siles
16-Aug-17	Wilshire	General	Consultant	Other Parties' Offices	Pittsburgh, PA	Ann Case, Anthony Chiu, Brian Huffman, Rich Robben	Marc Freidburg, Calvin Born, Amy Hemple
17-Aug-17	Blue Bay	Fixed Income	Manager Update	Other	Louisville KY	Rich Robben	Donald Sonjay
23-Aug-17	JP Morgan	Fixed Income	Manager Update	KRS Offices		Rich Robben	Jeff Fox, Katherine Pasquale
24-Aug-17	Epoch Investment Partners	Equity	Manager Update	KRS Offices		Joe Gilbert	Greg Shields
25-Aug-17	Fisher Investments	Equity	Manager Update	KRS Offices		Joe Gilbert	Nigel Clements
30-Aug-17	Wells Fargo Asset Management	Equity	Manager Update	KRS Offices		Joe Gilbert	Dion Woods, George Matthews (Analytic Investors)
12-Sep-17	CRC	Fixed Income	Introduction	Other	Louisville, KY	Andy Kiehl	Richard Robb
14-Sep-17	Cadence Capital	Equity	Introduction	KRS Offices		Joe Gilbert	Charles Koeniger
15-Sep-17	Oberland	Real Return	Manager Update	Other	Louisville, KY	Andy Kiehl	Andrew Rubenstein, Jean-Pierre Naegeli
18-Sep-17	Orchard Global	Fixed Income	Introduction	Other	Louisville, KY	Andy Kiehl, Rich Robben	Paul Horvath, Marty Harmon
19-Sep-17	FactSet	Other	Other			Joe Gilbert, Rich Robben	Anthony Kane, Shane O'Brien

Special Called Investment Committee Meeting November 13, 2017 - Performance Review

KENTUCKY RETIREMENT SYSTEMS									
Partnership Report									
For the Quarter Ended September 30, 2017									
7/1/2017 - 9/30/2017									
Fund	Manager	Vintage	Commitment	Capital Calls	Distributions	Ending Value	Multiple	IRR	
Kentucky Retirement Systems - Pension Fund	AMERRA Agri Fund II, LP	2013	40,100,000	(629,228)	297,959	25,311,994	1.22	6.43	
Kentucky Retirement Systems - Pension Fund	AMERRA-KRS Agri Holding Company, LP	2015	65,000,000	1,287,000	1,166,266	40,620,818	1	-0.29	
Kentucky Retirement Systems - Pension Fund	Arbor Capital II, L.P.	2006	22,500,000	-	-	7,353,930	2.59	20.4	
Kentucky Retirement Systems - Pension Fund	Arcano KRS Fund I, L.P.	2010	36,000,000	-	1,349,663	29,462,679	1.23	5.47	
Kentucky Retirement Systems - Pension Fund	Ares Special Situations Fund IV, L.P.	2015	26,192,000	328,481	1,784	7,896,019	0.7	-20.06	
Kentucky Retirement Systems - Pension Fund	Bay Hills Capital I, L.P.	2007	67,500,000	202,500	6,345,000	23,329,923	1.88	12.88	
Kentucky Retirement Systems - Pension Fund	Bay Hills Capital III, L.P.	2013	51,250,000	2,210,327	-	34,922,325	1.13	8.93	
Kentucky Retirement Systems - Pension Fund	Bay Hills Emerging Partners II LP	2009	45,000,000	502,994	-	66,307,229	2.69	27.98	
Kentucky Retirement Systems - Pension Fund	Bay Hills Emerging Partners II-B LP	2010	45,000,000	1,554,300	2,520,000	52,607,975	1.44	12.36	
Kentucky Retirement Systems - Pension Fund	BDCM Opportunity Fund IV, L.P.	2015	35,580,000	-	-	18,924,230	1.02	1.83	
Kentucky Retirement Systems - Pension Fund	Blackstone Capital Partners V, L.P.	2006	47,500,000	1,077	74,445	5,943,462	1.33	5.6	
Kentucky Retirement Systems - Pension Fund	Blackstone Capital Partners VI, L.P.	2011	60,000,000	37,599	1,263,804	54,538,543	1.36	11.4	
Kentucky Retirement Systems - Pension Fund	BTG Pactual Brazil Timberland Fund I	2014	34,500,000	7,194,293	-	16,248,201	0.9	-8.68	
Kentucky Retirement Systems - Pension Fund	Camelot Opportunities Fund, L.P.	2010	23,400,000	-	-	11,260,020	0.5	-10.09	
Kentucky Retirement Systems - Pension Fund	Cerberus KRS Levered Loan Opportunities Fund, L.P.	2014	87,500,000	84,861	-	91,911,062	1.23	8.47	
Kentucky Retirement Systems - Pension Fund	Columbia Capital Equity Partners IV, L.P.	2005	27,000,000	-	-	5,892,478	2.18	11.84	
Kentucky Retirement Systems - Pension Fund	Crestview Partners II, L.P.	2008	67,500,000	257,228	3,968,980	56,902,789	1.7	14.63	
Kentucky Retirement Systems - Pension Fund	Crestview Partners III, L.P.	2014	39,000,000	3,028,156	52,678	14,978,314	1	0.13	
Kentucky Retirement Systems - Pension Fund	CVC European Equity Partners VI, L.P.	2014	25,914,734	507,051	1,610,898	16,521,227	1.23	13.47	
Kentucky Retirement Systems - Pension Fund	DAG Ventures II, L.P.	2006	67,500,000	-	606,217	5,984,119	0.62	-5.6	
Kentucky Retirement Systems - Pension Fund	DAG Ventures III, L.P.	2007	27,000,000	-	331,933	5,503,358	1.61	8.76	
Kentucky Retirement Systems - Pension Fund	DAG Ventures IV, L.P.	2008	90,000,000	-	2,069,684	68,369,674	1.09	1.47	
Kentucky Retirement Systems - Pension Fund	DAG Ventures V, L.P.	2011	8,000,000	-	-	27,639,055	3.25	32.79	
Kentucky Retirement Systems - Pension Fund	DCM VI, L.P.	2010	13,500,000	675,000	-	13,619,081	1.41	7.11	
Kentucky Retirement Systems - Pension Fund	DivcoWest Fund IV	2014	20,800,000	-	1,278,556	6,671,350	1.49	22.47	
Kentucky Retirement Systems - Pension Fund	Essex Woodlands Fund VIII, L.P.	2008	22,500,000	-	1,748,684	18,492,334	1.11	2.56	
Kentucky Retirement Systems - Pension Fund	Fundamental Partners III LP	2015	70,000,000	-	1,057,402	24,671,955	1.02	1.73	
Kentucky Retirement Systems - Pension Fund	Green Equity Investors IV, L.P.	2003	67,500,000	-	35,316	4,389,493	1.94	11.01	
Kentucky Retirement Systems - Pension Fund	Green Equity Investors V, L.P.	2007	90,000,000	-	912,580	55,312,873	1.94	17.2	
Kentucky Retirement Systems - Pension Fund	Green Equity Investors VI, L.P.	2012	32,000,000	-	131,267	33,629,270	1.28	11.92	
Kentucky Retirement Systems - Pension Fund	Green Equity Investors VII LP	2016	25,000,000	1,239,700	-	3,658,353	0.96	-5.67	
Kentucky Retirement Systems - Pension Fund	Greenfield Acquisition Partners VI, L.P.	2013	38,100,000	-	1,559,566	9,571,825	1.45	13.78	
Kentucky Retirement Systems - Pension Fund	Greenfield Acquisition Partners VII, L.P.	2014	27,800,000	-	1,839,052	23,679,514	1.34	11.64	
Kentucky Retirement Systems - Pension Fund	GTCR Fund IX-A, L.P.	2006	63,000,000	-	-	5,443,894	1.76	13.49	
Kentucky Retirement Systems - Pension Fund	H.I.G. BioVentures II, L.P.	2011	13,500,000	727,336	-	7,827,039	1.31	10.72	
Kentucky Retirement Systems - Pension Fund	H.I.G. Capital Partner V, L.P.	2013	13,100,000	1,296,388	749,603	3,368,721	1.1	5.45	
Kentucky Retirement Systems - Pension Fund	H.I.G. Ventures II, L.P.	2005	18,000,000	-	-	9,024,128	1.25	3.53	
Kentucky Retirement Systems - Pension Fund	Harvest Partners V, L.P.	2007	36,000,000	(140,358)	7,158,604	9,936,383	1.89	18.59	
Kentucky Retirement Systems - Pension Fund	Harvest Partners VI, L.P.	2011	28,400,000	21,675	637,213	23,566,844	1.64	20.39	
Kentucky Retirement Systems - Pension Fund	Harvest Partners VII LP	2015	20,000,000	-	-	5,491,554	0.91	-17.9	
Kentucky Retirement Systems - Pension Fund	Hellman and Friedman Capital Partners VI, L.P.	2007	20,000,000	-	74,666	4,722,919	1.39	9.65	
Kentucky Retirement Systems - Pension Fund	Horsley Bridge International Fund V, L.P.	2009	45,000,000	441,000	863,540	58,379,545	1.67	15.76	
Kentucky Retirement Systems - Pension Fund	Institutional Venture Partners XI, L.P.	2005	-	-	-	-	0.9	-2.55	
Kentucky Retirement Systems - Pension Fund	Institutional Venture Partners XII, L.P.	2007	27,000,000	-	2,678,127	12,177,403	2.66	26.36	
Kentucky Retirement Systems - Pension Fund	JW Childs Equity Partners III, L.P.	2002	36,000,000	-	-	3,083	2	15.89	

Special Called Investment Committee Meeting November 13, 2017 - Performance Review

Kentucky Retirement Systems - Pension Fund	Kayne Anderson Energy Fund VII LP	2016	50,000,000	3,000,000	-	33,610,742	1.23	36.49
Kentucky Retirement Systems - Pension Fund	KCP IV Co-Invest	2015	14,020,892	-	-	3,066,841	0.93	-5.36
Kentucky Retirement Systems - Pension Fund	Keyhaven Capital Partners Fund III, L.P.	2010	29,829,496	1,830,557	294,761	21,679,864	1.31	9.58
Kentucky Retirement Systems - Pension Fund	Keyhaven Capital Partners IV LP	2015	14,020,892	976,317	-	6,676,057	1.47	59.26
Kentucky Retirement Systems - Pension Fund	Levine Leichtman Capital Partners V, L.P.	2013	46,000,000	4,956,598	1,919,899	42,639,689	1.15	9.57
Kentucky Retirement Systems - Pension Fund	Levine Leitchman Capital Partners VI LP	2017	37,500,000	6,831,806	1,928,167	4,928,811	0.99	-5.14
Kentucky Retirement Systems - Pension Fund	Lubert Adler VII	2014	34,750,000	-	-	34,633,788	1.05	2.86
Kentucky Retirement Systems - Pension Fund	Lubert-Adler Real Estate Fund VII-B LP	2017	35,000,000	5,492,476	-	5,492,476	1	0
Kentucky Retirement Systems - Pension Fund	Magentar MTP Energy Opportunities Fund II LLC	2015	37,500,000	3,413,391	-	22,151,256	1.01	1.16
Kentucky Retirement Systems - Pension Fund	MatlinPatterson Global Opportunities Partners	2001	45,000,000	-	-	-	1.76	29.81
Kentucky Retirement Systems - Pension Fund	MatlinPatterson Global Opportunities Partners II	2003	45,000,000	-	-	1,300,583	0.59	-21.97
Kentucky Retirement Systems - Pension Fund	MatlinPatterson Global Opportunities Partners III	2007	45,000,000	-	-	26,789,123	1.21	4.26
Kentucky Retirement Systems - Pension Fund	Merit Mezzanine Fund IV, L.P.	2005	27,000,000	-	644,702	6,083,826	1.79	10.57
Kentucky Retirement Systems - Pension Fund	Mesa West Core Lending Fund, LP	2013	57,500,000	-	930,383	58,411,606	1.27	6.97
Kentucky Retirement Systems - Pension Fund	Mesa West Real Estate Income Fund II	2010	9,999,999	-	-	-	1.33	12.07
Kentucky Retirement Systems - Pension Fund	Mesa West Real Estate Income Fund IV LP	2015	36,000,000	2,600,000	93,493	7,410,313	1	-0.03
Kentucky Retirement Systems - Pension Fund	MHR Institutional Partners III, L.P.	2006	-	-	-	-	0.83	-6.11
Kentucky Retirement Systems - Pension Fund	Mill Road Capital I, L.P.	2008	27,000,000	-	-	20,993,310	1.91	12.57
Kentucky Retirement Systems - Pension Fund	New Mountain Partners II, L.P.	2005	25,000,000	-	-	450,934	1.67	11.72
Kentucky Retirement Systems - Pension Fund	New Mountain Partners III, L.P.	2007	33,750,000	-	-	27,616,325	1.48	10.36
Kentucky Retirement Systems - Pension Fund	New Mountain Partners IV, L.P.	2014	32,800,000	-	1,404,496	27,832,984	1.31	18.97
Kentucky Retirement Systems - Pension Fund	Oak Hill Capital Partners II, L.P.	2004	67,500,000	-	-	3,980,044	1.67	9.87
Kentucky Retirement Systems - Pension Fund	Oak Hill Capital Partners III, L.P.	2007	33,750,000	200,616	-	21,770,769	1.15	4.02
Kentucky Retirement Systems - Pension Fund	Oberland Capital Healthcare LP	2014	34,500,000	811,765	-	1,471,826	1.12	10.68
Kentucky Retirement Systems - Pension Fund	OCM Opportunities Fund VIII, L.P.	2008	-	-	-	-	1.33	13.78
Kentucky Retirement Systems - Pension Fund	Patron Capital V LP	2015	42,559,200	4,210,484	400,602	8,585,108	0.93	-10.48
Kentucky Retirement Systems - Pension Fund	Riverside Capital Appreciation Fund VI, L.P.	2013	35,500,000	329,020	1,204,251	30,194,128	1.29	12.87
Kentucky Retirement Systems - Pension Fund	Rubenstein Properties Fund II	2013	20,800,000	-	2,118,575	12,731,209	1.14	9.78
Kentucky Retirement Systems - Pension Fund	Secondary Opportunities Fund III, L.P.	2014	25,000,000	2,502,177	755,750	15,008,333	1.26	26.61
Kentucky Retirement Systems - Pension Fund	Sun Capital Partners IV	2005	-	-	-	-	1.22	4.66
Kentucky Retirement Systems - Pension Fund	Taurus Mining Finance Fund LLC	2015	45,100,000	-	-	12,386,441	1.21	15.67
Kentucky Retirement Systems - Pension Fund	TCV VI, L.P.	2006	-	-	-	-	1.06	2.46
Kentucky Retirement Systems - Pension Fund	Tenaska Power Fund II, L.P.	2007	27,000,000	3,838	305,540	689,328	0.93	-1.74
Kentucky Retirement Systems - Pension Fund	Triton Fund IV, L.P.	2013	29,742,878	-	-	15,793,844	1.11	4.58
Kentucky Retirement Systems - Pension Fund	VantagePoint Venture Partners 2006, L.P.	2006	27,000,000	-	-	11,257,959	0.5	-10.86
Kentucky Retirement Systems - Pension Fund	VantagePoint Venture Partners IV, L.P.	2000	36,000,000	-	-	3,354,461	1.26	3.97
Kentucky Retirement Systems - Pension Fund	Vista Equity Partners III, L.P.	2007	45,000,000	75,175	2,400,741	17,932,082	2.63	29.24
Kentucky Retirement Systems - Pension Fund	Vista Equity Partners IV, L.P.	2011	27,000,000	206,770	4,189,697	22,461,114	1.88	18.9
Kentucky Retirement Systems - Pension Fund	Vista Equity Partners VI LP	2016	25,000,000	2,409,661	39,848	14,103,156	1	-0.37
Kentucky Retirement Systems - Pension Fund	Walton Street Real Estate Fund VI, LP	2009	36,000,000	-	1,116,475	15,119,278	1.49	9.03
Kentucky Retirement Systems - Pension Fund	Walton Street Real Estate Fund VII, LP	2013	38,120,000	-	626,280	28,960,739	1.41	14.52
Kentucky Retirement Systems - Pension Fund	Warburg, Pincus Private Equity IX, L.P.	2005	50,000,000	-	-	5,447,049	1.49	7.92
Kentucky Retirement Systems - Pension Fund	Warburg, Pincus Private Equity X, L.P.	2007	38,750,000	-	2,696,656	18,039,884	1.3	5.96
Kentucky Retirement Systems - Pension Fund	Wayzata Opportunities Fund II, L.P.	2007	67,500,000	-	308,660	10,461,308	1.86	16.38
Kentucky Retirement Systems - Pension Fund	Wayzata Opportunities Fund III, L.P.	2013	35,500,000	-	752,903	9,409,106	1	0.05
Kentucky Retirement Systems - Pension Fund	Wayzata Opportunities Fund, L.P.	2005	67,500,000	-	-	769,118	1.43	8.45

Special Called Investment Committee Meeting November 13, 2017 - Performance Review

Fund	Manager	Vintage	Commitment	Capital Calls	Distributions	Ending Value	Multiple	IRR
Kentucky Retirement Systems - Insurance Fund	AMERRA Agri Fund II, LP	2013	16,200,000	(253,769)	120,167	10,582,296	1.22	6.43
Kentucky Retirement Systems - Insurance Fund	AMERRA-KRS Agri Holding Company, LP	2015	35,000,000	693,000	627,990	21,807,738	1	-0.29
Kentucky Retirement Systems - Insurance Fund	Arbor Capital II, L.P.	2006	2,500,000	-	-	817,103	2.59	20.4
Kentucky Retirement Systems - Insurance Fund	Arcano KRS Fund I, L.P.	2010	4,000,000	-	149,963	3,423,595	1.18	4.49
Kentucky Retirement Systems - Insurance Fund	Ares Special Situations Fund IV, L.P.	2015	13,808,000	173,170	941	3,990,425	0.7	-20.06
Kentucky Retirement Systems - Insurance Fund	Avenue Special Situations Fund V, L.P.	2007	7,500,000	-	-	9,573	1.33	11.19
Kentucky Retirement Systems - Insurance Fund	Bay Hills Capital I, L.P.	2007	7,500,000	22,500	705,000	3,274,714	1.88	12.88
Kentucky Retirement Systems - Insurance Fund	Bay Hills Capital III, L.P.	2013	48,750,000	1,887,930	-	28,013,461	1.13	9.83
Kentucky Retirement Systems - Insurance Fund	Bay Hills Emerging Partners II LP	2009	5,000,000	55,888	-	7,311,582	2.69	27.98
Kentucky Retirement Systems - Insurance Fund	Bay Hills Emerging Partners II-B LP	2010	5,000,000	172,700	280,000	5,952,630	1.44	12.36
Kentucky Retirement Systems - Insurance Fund	BDCM Opportunity Fund IV, L.P.	2015	24,420,000	-	-	12,988,467	1.01	1.38
Kentucky Retirement Systems - Insurance Fund	Blackstone Capital Partners V, L.P.	2006	12,500,000	284	19,591	1,583,413	1.7	8.12
Kentucky Retirement Systems - Insurance Fund	Blackstone Capital Partners VI, L.P.	2011	40,000,000	25,068	842,536	37,202,080	1.37	11.51
Kentucky Retirement Systems - Insurance Fund	BTG Pactual Brazil Timberland Fund I	2014	15,500,000	3,232,219	-	4,067,698	0.9	-8.68
Kentucky Retirement Systems - Insurance Fund	Camelot Opportunities Fund, L.P.	2010	2,600,000	-	-	1,251,109	0.5	-10.09
Kentucky Retirement Systems - Insurance Fund	Cerberus KRS Levered Loan Opportunities Fund, L.P.	2014	37,500,000	-	-	39,390,455	1.23	8.5
Kentucky Retirement Systems - Insurance Fund	Columbia Captal Equity Partners IV, L.P.	2005	3,000,000	-	-	654,721	2.18	11.85
Kentucky Retirement Systems - Insurance Fund	Crestview Partners II, L.P.	2008	7,500,000	28,580	440,998	6,734,943	1.7	14.62
Kentucky Retirement Systems - Insurance Fund	Crestview Partners III, L.P.	2014	21,000,000	1,630,547	28,365	6,463,070	1	0.13
Kentucky Retirement Systems - Insurance Fund	CVC European Equity Partners VI, L.P.	2014	14,304,856	267,925	851,195	8,983,853	1.23	13.47
Kentucky Retirement Systems - Insurance Fund	DAG Ventures II, L.P.	2006	3,000,000	-	67,357	732,250	0.62	-5.6
Kentucky Retirement Systems - Insurance Fund	DAG Ventures III, L.P.	2007	3,000,000	-	36,881	648,353	1.61	8.76
Kentucky Retirement Systems - Insurance Fund	DAG Ventures IV, L.P.	2008	10,000,000	-	229,965	7,826,595	1.09	1.47
Kentucky Retirement Systems - Insurance Fund	DAG Ventures V, L.P.	2011	7,000,000	-	-	24,184,173	3.16	32.33
Kentucky Retirement Systems - Insurance Fund	DCM VI, L.P.	2010	1,500,000	75,000	-	1,438,232	1.41	7.11
Kentucky Retirement Systems - Insurance Fund	DivcoWest Fund IV	2014	9,200,000	-	565,515	3,516,305	1.49	22.47
Kentucky Retirement Systems - Insurance Fund	Essex Woodlands Fund VIII, L.P.	2008	5,000,000	-	388,597	4,498,008	1.22	4.4
Kentucky Retirement Systems - Insurance Fund	Fundamental Partners III LP	2015	30,000,000	-	453,172	11,026,868	1.02	1.72
Kentucky Retirement Systems - Insurance Fund	Green Equity Investors IV, L.P.	2003	7,500,000	-	3,924	491,645	1.96	11.25
Kentucky Retirement Systems - Insurance Fund	Green Equity Investors V, L.P.	2007	10,000,000	-	101,398	6,247,273	1.94	17.19
Kentucky Retirement Systems - Insurance Fund	Green Equity Investors VI, L.P.	2012	28,000,000	-	114,859	29,540,470	1.28	11.86
Kentucky Retirement Systems - Insurance Fund	Green Equity Investors VII LP	2016	25,000,000	1,239,700	-	2,418,653	0.96	-5.67
Kentucky Retirement Systems - Insurance Fund	Greenfield Acquisition Partners VI, L.P.	2013	16,700,000	-	685,481	4,892,617	1.45	13.78
Kentucky Retirement Systems - Insurance Fund	Greenfield Acquisition Partners VII, L.P.	2014	12,200,000	-	807,065	11,198,795	1.34	11.64
Kentucky Retirement Systems - Insurance Fund	GTCR Fund IX-A, L.P.	2006	7,000,000	-	-	604,867	1.76	13.49
Kentucky Retirement Systems - Insurance Fund	H.I.G. BioVentures II, L.P.	2011	11,500,000	619,583	-	6,047,894	1.31	10.72
Kentucky Retirement Systems - Insurance Fund	H.I.G. Capital Partner V, L.P.	2013	6,900,000	682,830	394,829	1,486,364	1.1	5.45
Kentucky Retirement Systems - Insurance Fund	H.I.G. Ventures II, L.P.	2005	2,000,000	-	-	1,002,680	1.25	3.53
Kentucky Retirement Systems - Insurance Fund	Harvest Partners V, L.P.	2007	4,000,000	(15,597)	795,399	1,915,036	1.89	18.59
Kentucky Retirement Systems - Insurance Fund	Harvest Partners VI, L.P.	2011	11,600,000	8,853	260,270	9,877,315	1.64	20.45
Kentucky Retirement Systems - Insurance Fund	Harvest Partners VII LP	2015	20,000,000	-	-	5,491,554	0.91	-17.9
Kentucky Retirement Systems - Insurance Fund	Hellman and Friedman Capital Partners VI, L.P.	2007	7,500,000	-	27,998	1,799,107	1.85	13.01
Kentucky Retirement Systems - Insurance Fund	Horsley Bridge International Fund V, L.P.	2009	5,000,000	49,000	95,949	6,533,562	1.67	15.76
Kentucky Retirement Systems - Insurance Fund	Institutional Venture Partners XI, L.P.	2005	1,500,000	-	-	54,194	1.08	1.24
Kentucky Retirement Systems - Insurance Fund	Institutional Venture Partners XII, L.P.	2007	3,000,000	-	297,570	1,650,514	2.66	26.16
Kentucky Retirement Systems - Insurance Fund	JW Childs Equity Partners III, L.P.	2002	4,000,000	-	-	343	1.99	15.77
Kentucky Retirement Systems - Insurance Fund	Kayne Anderson Energy Fund VII LP	2016	50,000,000	3,000,000	-	30,610,742	1.23	36.49
Kentucky Retirement Systems - Insurance Fund	KCP IV Co-Invest	2015	9,623,108	-	-	2,030,739	0.93	-5.36
Kentucky Retirement Systems - Insurance Fund	Keyhaven Capital Partners Fund III, L.P.	2010	3,310,160	203,395	32,751	2,154,779	1.31	9.58

Special Called Investment Committee Meeting November 13, 2017 - Performance Review

Kentucky Retirement Systems - Insurance Fund	Keyhaven Capital Partners IV LP	2015	9,623,108	670,086	-	3,761,334	1.47	59.26
Kentucky Retirement Systems - Insurance Fund	Levine Leichtman Capital Partners V, L.P.	2013	24,000,000	2,586,051	1,001,687	20,662,430	1.15	9.53
Kentucky Retirement Systems - Insurance Fund	Levine Leichtman Capital Partners VI LP	2017	37,500,000	6,831,806	1,928,167	25,172	0.99	-5.14
Kentucky Retirement Systems - Insurance Fund	Lubert Adler VII	2014	15,250,000	-	-	15,199,000	1.05	2.86
Kentucky Retirement Systems - Insurance Fund	Lubert-Adler Real Estate Fund VII-B LP	2017	15,000,000	2,353,918	-	N/A	1	0
Kentucky Retirement Systems - Insurance Fund	Magentar MTP Energy Opportunities Fund II LLC	2015	12,500,000	1,137,797	-	6,245,955	1.01	1.16
Kentucky Retirement Systems - Insurance Fund	MatlinPatterson Global Opportunities Partners	2001	5,000,000	-	-	-	1.76	29.81
Kentucky Retirement Systems - Insurance Fund	MatlinPatterson Global Opportunities Partners II	2003	5,000,000	-	-	144,506	0.59	-21.97
Kentucky Retirement Systems - Insurance Fund	MatlinPatterson Global Opportunities Partners III	2007	5,000,000	-	-	2,976,633	1.21	4.26
Kentucky Retirement Systems - Insurance Fund	Merit Mezzanine Fund IV, L.P.	2005	3,000,000	-	71,634	747,614	1.79	10.57
Kentucky Retirement Systems - Insurance Fund	Mesa West Core Lending Fund, LP	2013	29,600,000	518,183	518,183	33,049,245	1.22	6.55
Kentucky Retirement Systems - Insurance Fund	Mesa West Real Estate Income Fund II	2010	9,999,999	-	-	-	1.56	18.21
Kentucky Retirement Systems - Insurance Fund	Mesa West Real Estate Income Fund IV LP	2015	14,000,000	1,011,111	36,358	1,907,036	1	-0.03
Kentucky Retirement Systems - Insurance Fund	MHR Institutional Partners III, L.P.	2006	4,000,000	-	37,372	1,785,468	1.23	4.81
Kentucky Retirement Systems - Insurance Fund	Mill Road Capital I, L.P.	2008	3,000,000	-	-	2,332,589	1.91	12.57
Kentucky Retirement Systems - Insurance Fund	New Mountain Partners II, L.P.	2005	5,000,000	-	-	90,192	1.94	13.72
Kentucky Retirement Systems - Insurance Fund	New Mountain Partners III, L.P.	2007	7,500,000	-	-	6,136,950	1.78	13.06
Kentucky Retirement Systems - Insurance Fund	New Mountain Partners IV, L.P.	2014	17,200,000	-	736,505	15,331,850	1.31	19.03
Kentucky Retirement Systems - Insurance Fund	Oak Hill Capital Partners II, L.P.	2004	7,500,000	-	-	442,227	1.67	9.81
Kentucky Retirement Systems - Insurance Fund	Oak Hill Capital Partners III, L.P.	2007	12,500,000	74,302	-	7,988,945	1.56	10.11
Kentucky Retirement Systems - Insurance Fund	Oberland Capital Healthcare Fund	2014	15,500,000	364,706	-	296,550	1.12	10.68
Kentucky Retirement Systems - Insurance Fund	OCM Opportunities Fund VIIb, L.P.	2008	7,500,000	-	-	563,026	1.69	16.2
Kentucky Retirement Systems - Insurance Fund	Patron Capital V LP	2015	16,550,800	1,637,459	155,794	1,777,559	0.93	-10.47
Kentucky Retirement Systems - Insurance Fund	Riverside Capital Appreciation Fund VI, L.P.	2013	18,712,500	173,430	634,778	16,377,067	1.29	12.87
Kentucky Retirement Systems - Insurance Fund	Rubenstein Properties Fund II	2013	9,200,000	-	937,062	6,568,174	1.14	9.78
Kentucky Retirement Systems - Insurance Fund	Secondary Opportunities Fund III, L.P.	2014	75,000,000	7,506,531	2,267,250	39,786,015	1.26	26.61
Kentucky Retirement Systems - Insurance Fund	Sun Capital Partners IV	2005	2,000,000	-	-	603,169	1.36	5.35
Kentucky Retirement Systems - Insurance Fund	Taurus Mining Finance Fund LLC	2015	19,900,000	-	-	5,465,417	1.21	15.67
Kentucky Retirement Systems - Insurance Fund	TCV VI, L.P.	2005	2,500,000	-	-	643,857	1.66	13.7
Kentucky Retirement Systems - Insurance Fund	Tenaska Power Fund II, L.P.	2007	3,000,000	427	33,949	110,115	0.93	-1.74
Kentucky Retirement Systems - Insurance Fund	Triton Fund IV, L.P.	2013	15,302,397	-	-	8,031,970	1.11	4.6
Kentucky Retirement Systems - Insurance Fund	VantagePoint Venture Partners 2006, L.P.	2006	3,000,000	-	-	1,250,884	0.5	-10.86
Kentucky Retirement Systems - Insurance Fund	VantagePoint Venture Partners IV, L.P.	2000	4,000,000	-	-	372,718	1.26	3.97
Kentucky Retirement Systems - Insurance Fund	Vista Equity Partners III, L.P.	2007	5,000,000	8,353	266,748	2,250,845	2.63	29.24
Kentucky Retirement Systems - Insurance Fund	Vista Equity Partners IV, L.P.	2011	23,000,000	176,138	3,569,001	22,526,397	1.88	18.89
Kentucky Retirement Systems - Insurance Fund	Vista Equity Partners VI LP	2016	25,000,000	2,409,661	39,848	11,733,343	1	-0.37
Kentucky Retirement Systems - Insurance Fund	Walton Street Real Estate Fund VI, LP	2009	4,000,000	-	124,053	1,803,972	1.49	9.03
Kentucky Retirement Systems - Insurance Fund	Walton Street Real Estate Fund VII, LP	2013	16,755,000	-	275,271	13,004,473	1.41	14.7
Kentucky Retirement Systems - Insurance Fund	Warburg, Pincus Private Equity IX, L.P.	2005	10,000,000	-	-	1,089,410	1.75	9.91
Kentucky Retirement Systems - Insurance Fund	Warburg, Pincus Private Equity X, L.P.	2007	7,500,000	-	521,933	4,014,440	1.52	8.07
Kentucky Retirement Systems - Insurance Fund	Wayzata Opportunities Fund II, L.P.	2007	7,500,000	-	34,296	1,196,663	1.86	16.38
Kentucky Retirement Systems - Insurance Fund	Wayzata Opportunities Fund III, L.P.	2013	18,712,500	-	396,865	5,356,526	1	0.05
Kentucky Retirement Systems - Insurance Fund	Wayzata Opportunities Fund, L.P.	2005	7,500,000	-	-	85,491	1.43	8.42

<b>KENTUCKY RETIREMENT SYSTEMS</b>						
<b>Investment Fees and Expenses</b>						
<b>For the Quarter Ended September 30, 2017</b>						
<b>Pension</b>						
	<b>2018</b>			<b>2017</b>		
	<b>FYTD Fees</b>	<b>% of MV</b>	<b>Market Value</b>	<b>FYTD Fees</b>	<b>% of MV</b>	<b>Market Value</b>
<b>Absolute Return</b>	\$ 3,419,059		\$ 813,007,110	\$ 3,241,230		\$ 1,101,311,480
Investment Advisory Fees	2,094,649			1,970,310		
Performance Fees	1,324,410			1,270,870		
Other Fees and Expenses	-			50		
<b>Fixed Income</b>	<b>2,703,504</b>		<b>2,360,887,699</b>	<b>3,732,411</b>		<b>1,606,766,229</b>
<b>Core Fixed Income</b>	<b>382,335</b>		<b>1,216,146,704</b>	<b>375,312</b>		<b>744,039,628</b>
Investment Advisory Fees	373,221			374,307		
Performance Fees	-			-		
Other Fees and Expenses	9,114			1,005		
<b>Specialty Fixed Income</b>	<b>2,321,170</b>		<b>1,144,740,995</b>	<b>3,357,099</b>		<b>862,726,601</b>
Investment Advisory Fees	1,758,502			1,512,292		
Performance Fees	457,799			1,475,866		
Other Fees and Expenses	104,869			368,941		
<b>Private Equity</b>	<b>11,286,443</b>		<b>1,209,709,833</b>	<b>12,887,665</b>		<b>1,096,696,029</b>
Investment Advisory Fees	2,526,563			2,371,402		
Performance Fees	7,639,005			9,195,832		
Other Fees and Expenses	1,120,875			1,320,432		
<b>Public Equity</b>	<b>2,905,813</b>		<b>5,656,385,764</b>	<b>2,317,752</b>		<b>5,737,633,383</b>
<b>US Equity</b>	<b>935,376</b>		<b>2,764,012,296</b>	<b>455,218</b>		<b>2,878,027,907</b>
Investment Advisory Fees	884,544			571,281		
Other Fees and Expenses	50,831			(116,063)		
<b>Non US Equity</b>	<b>1,970,437</b>		<b>2,892,373,467</b>	<b>1,862,534</b>		<b>2,859,605,475</b>
Investment Advisory Fees	1,965,261			1,855,719		
Other Fees and Expenses	5,177			6,815		
<b>Real Estate</b>	<b>3,868,351</b>		<b>395,382,320</b>	<b>1,481,068</b>		<b>363,879,254</b>
Investment Advisory Fees	2,092,168			938,736		
Performance Fees	1,017,156			438,311		
Other Fees and Expenses	759,027			104,021		
<b>Real Return</b>	<b>1,369,252</b>		<b>1,041,033,317</b>	<b>2,030,419</b>		<b>917,269,189</b>
Investment Advisory Fees	1,586,030			1,458,673		
Performance Fees	(283,028)			193,829		
Other Fees and Expenses	66,251			377,917		
<b>Cash</b>	<b>639,051</b>		<b>617,417,128</b>	<b>672,862</b>		<b>187,263,782</b>
Consulting	208,567			371,605		
Trustee	329,959			235,301		
Other Fees and Expenses	100,524			65,955		
<b>Total Investment Mgmt Fees</b>	<b>\$ 26,191,474</b>	<b>0.87%</b>	<b>12,093,823,172</b>	<b>\$ 26,363,407</b>	<b>0.96%</b>	<b>11,010,819,345</b>

**NOTE:**

**Management Fee** - Management Fees is a fee to compensate investment managers for their time and expertise used to invest KRS funds. The fees typically range from 1%-4% per annum with 2% being the standard.

**Performance/Incentive fee** - a fee charged by the manager for generating returns that exceed the expected rate of return. The standard fee is typically 20% of the amount exceeding the expected rate of return.

**Carried Interest** - a fee charged a share of the profits of an investment fund in excess of the amount that the manager contributes to the partnership. The standard fee is typically around 20%

**Other Fees and Expenses** - represent administrative expenses, interest expense, long fee balance, and etc.

Fees reported for Private Equity and Real Estate may appear high depending on the investment stage. Management Fees are often charged on committed capital; therefore, during the investment phase fees may appear to be high because all the capital has not been called for investment.

<b>KENTUCKY RETIREMENT SYSTEMS</b>						
<b>Investment Fees and Expenses</b>						
<b>For the Quarter Ended September 30, 2017</b>						
<b>Insurance</b>						
	<b>2018</b>			<b>2017</b>		
	<b>FYTD Fees</b>	<b>% of MV</b>	<b>Market Value</b>	<b>FYTD Fees</b>	<b>% of MV</b>	<b>Market Value</b>
<b>Absolute Return</b>	<b>\$ 1,482,034</b>		<b>\$ 326,917,714</b>	<b>\$ 1,399,865</b>		<b>\$ 436,360,261</b>
<i>Investment Advisory Fees</i>	824,315			898,107		
<i>Performance Fees</i>	657,720			501,709		
<i>Other Fees and Expenses</i>				50		
<b>Fixed Income</b>	<b>1,057,384</b>		<b>859,925,845</b>	<b>1,544,606</b>		<b>584,726,105</b>
<b>Core Fixed Income</b>	<b>138,744</b>		<b>479,716,938</b>	<b>139,042</b>		<b>268,568,437</b>
<i>Investment Advisory Fees</i>	136,183			138,675		
<i>Performance Fees</i>	-			-		
<i>Other Fees and Expenses</i>	2,561			367		
<b>Specialty Fixed Income</b>	<b>918,641</b>		<b>383,384,965</b>	<b>1,405,565</b>		<b>316,157,668</b>
<i>Investment Advisory Fees</i>	691,338			586,407		
<i>Performance Fees</i>	182,359			611,824		
<i>Other Fees and Expenses</i>	44,944			207,334		
<b>Private Equity</b>	<b>5,272,242</b>		<b>470,377,777</b>	<b>3,693,578</b>		<b>356,578,185</b>
<i>Investment Advisory Fees</i>	1,300,215			1,242,432		
<i>Performance Fees</i>	3,491,258			1,952,420		
<i>Other Fees and Expenses</i>	480,769			498,727		
<b>Public Equity</b>	<b>1,249,633</b>		<b>2,430,774,911</b>	<b>449,483</b>		<b>2,415,156,209</b>
<b>US Equity</b>	<b>389,546</b>		<b>1,192,483,189</b>	<b>210,137</b>		<b>1,248,676,395</b>
<i>Investment Advisory Fees</i>	367,584			239,346		
<i>Other Fees and Expenses</i>	21,962			(29,209)		
<b>Non US Equity</b>	<b>860,088</b>		<b>1,238,291,722</b>	<b>757,798</b>		<b>1,166,479,814</b>
<i>Investment Advisory Fees</i>	858,212			754,915		
<i>Other Fees and Expenses</i>	1,876			2,883		
<b>Real Estate</b>	<b>1,619,887</b>		<b>162,407,571</b>	<b>639,524</b>		<b>145,400,155</b>
<i>Investment Advisory Fees</i>	894,155			382,407		
<i>Performance Fees</i>	400,850			188,432		
<i>Other Fees and Expenses</i>	324,882			68,684		
<b>Real Return</b>	<b>566,144</b>		<b>438,993,535</b>	<b>851,579</b>		<b>357,560,233</b>
<i>Investment Advisory Fees</i>	652,105			590,188		
<i>Performance Fees</i>	(101,601)			86,605		
<i>Other Fees and Expenses</i>	15,640			174,786		
<b>Cash</b>	<b>328,837</b>		<b>201,381,615</b>	<b>332,588</b>		<b>61,617,829</b>
<i>Consulting</i>	84,122			145,353		
<i>Trustee</i>	204,102			161,534		
<i>Other Fees and Expenses</i>	40,612			25,701		
<b>Total Investment Mgmt Fees</b>	<b>\$ 11,576,161</b>	<b>0.95%</b>	<b>4,890,778,968</b>	<b>\$ 8,911,225</b>	<b>0.82%</b>	<b>4,357,398,978</b>

**NOTE:**

**Management Fee** - Management Fees is a fee to compensate investment managers for their time and expertise used to invest KRS funds. The fees typically range from 1%-4% per annum with 2% being the standard.

**Performance/Incentive fes** - a fee charged by the manager for generating returns that exceed the expected rate of return. The standard fee is typically 20% of the amount exceeding the expected rate of return.

**Carried Interest** - a fee charged a share of the profits of an investment fund in excess of the amount that the manager contributes to the partnership. The standard fee is typically around 20%

**Other Fees and Expenses** - represent administrative expenses, interest expense, long fee balance, and etc.

Fees reported for Private Equity and Real Estate may appear high depending on the investment stage. Management Fees are often charged on committed capital; therefore, during the investment phase fees may appear to be high because all the capital has not been called for investment.

Kentucky Retirement Systems

# Internal Asset Holdings Report

Quarter Ending: September 30, 2017

Pension – Internal US Mid Cap	pg.2
Pension – Internal Equity	pg.3
Pension – Internal S&P500 Index	pg.16
Pension – Internal US TIPS	pg.29
Insurance – Internal US Mid Cap	pg.30
Insurance – Internal Equity	pg.31
Insurance – Internal S&P500 Index	pg.44
Insurance – Internal US TIPS	pg.57



**BNY MELLON**

INTERNAL US MID CAP - KR2F10100002

**Asset Detail**

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>2,701,508.250</b>	<b>291,982,563.45</b>
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>1,075,420.250</b>	<b>1,075,420.25</b>
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			1,075,420.250	1,075,420.25
<b>EQUITY</b>			<b>1,626,088.000</b>	<b>290,907,143.20</b>
ISHARES CORE S&P MIDCAP ETF			1,626,088.000	290,907,143.20



## Asset Detail

KRS INTERNAL EQUITY - KR2F10110002

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>5,731,154.200</b>	<b>308,889,603.92</b>
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>472,406.200</b>	<b>472,406.20</b>
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			472,406.200	472,406.20
<b>EQUITY</b>			<b>5,258,748.000</b>	<b>308,417,197.72</b>
3M CO			2,459.000	516,144.10
ABBOTT LABORATORIES			13,444.000	717,371.84
ACCENTURE PLC			1,360.000	183,695.20
ACTIVISION BLIZZARD INC			4,372.000	282,037.72
ADOBE SYSTEMS INC			2,658.000	396,520.44
ADVANCE AUTO PARTS INC			2,284.000	226,572.80
ADVANCED MICRO DEVICES INC			21,840.000	278,460.00
AETNA INC			12,885.000	2,048,843.85
AFFILIATED MANAGERS GROUP INC			1,749.000	332,012.67
AFLAC INC			6,267.000	510,071.13
AGILENT TECHNOLOGIES INC			10,431.000	669,670.20
AIR PRODUCTS & CHEMICALS INC			1,514.000	228,947.08
AKAMAI TECHNOLOGIES INC			8,462.000	412,268.64
ALASKA AIR GROUP INC			7,794.000	594,448.38
ALBEMARLE CORP			4,956.000	675,552.36
ALEXANDRIA REAL ESTATE EQUITIE			6,222.000	740,231.34
ALIGN TECHNOLOGY INC			1,926.000	358,756.02
ALLEGHANY CORP			1,752.000	970,625.52
ALLERGAN PLC			2,720.000	557,464.00
ALLIANCE DATA SYSTEMS CORP			1,168.000	258,770.40
ALLIANT ENERGY CORP			27,812.000	1,156,144.84
ALLSTATE CORP/THE			11,320.000	1,040,421.20
ALLY FINANCIAL INC			34,955.000	848,008.30
ALPHABET INC-CL A			167.000	162,611.24
ALTRIA GROUP INC			11,985.000	760,088.70
AMAZON.COM INC			203.000	195,154.05
AMDOCS LTD			11,631.000	748,105.92
AMEREN CORP			24,828.000	1,436,051.52
AMERICAN AIRLINES GROUP INC			6,170.000	293,013.30
AMERICAN ELECTRIC POWER CO INC			11,930.000	837,963.20
AMERICAN EXPRESS CO			8,883.000	803,556.18
AMERICAN INTERNATIONAL GROUP I			12,297.000	754,912.83
AMERICAN TOWER CORP			3,167.000	432,865.56
AMERICAN WATER WORKS CO INC			15,515.000	1,255,318.65
AMERIPRISE FINANCIAL INC			2,517.000	373,799.67



KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMETEK INC			10,502.000	693,552.08
AMPHENOL CORP			9,142.000	773,778.88
ANALOG DEVICES INC			2,030.000	174,925.10
ANDEAVOR			6,423.000	662,532.45
ANNALY CAPITAL MANAGEMENT INC			179,574.000	2,189,007.06
ANSYS INC			6,739.000	827,077.47
ANTHEM INC			9,790.000	1,858,925.20
AON PLC			5,827.000	851,324.70
APPLE INC			1,674.000	257,996.88
APPLIED MATERIALS INC			3,670.000	191,170.30
ARCH CAPITAL GROUP LTD			20,972.000	2,065,742.00
ARCONIC INC			17,747.000	441,545.36
ARTHUR J GALLAGHER & CO			18,871.000	1,161,510.05
AT&T INC			22,655.000	887,396.35
AUTODESK INC			1,694.000	190,168.44
AUTOLIV INC			6,239.000	771,140.40
AUTOMATIC DATA PROCESSING INC			3,977.000	434,765.64
AUTOZONE INC			693.000	412,411.23
AVALONBAY COMMUNITIES INC			2,518.000	449,261.56
BAKER HUGHES A GE CO			7,161.000	262,235.82
BALL CORP			17,033.000	703,462.90
BANK OF AMERICA CORP			36,813.000	932,841.42
BANK OF NEW YORK MELLON CORP/T			16,400.000	869,528.00
BAXTER INTERNATIONAL INC			23,887.000	1,498,909.25
BB&T CORP			24,270.000	1,139,233.80
BECTON DICKINSON AND CO			4,646.000	910,383.70
BERKSHIRE HATHAWAY INC			3,420.000	626,954.40
BEST BUY CO INC			26,286.000	1,497,250.56
BIOMARIN PHARMACEUTICAL INC			5,680.000	528,637.60
BLACKROCK INC			435.000	194,484.15
BOEING CO/THE			2,766.000	703,144.86
BORGWARNER INC			13,304.000	681,563.92
BOSTON PROPERTIES INC			1,368.000	168,099.84
BOSTON SCIENTIFIC CORP			17,372.000	506,741.24
BROADCOM LTD			650.000	157,651.00
BROADRIDGE FINANCIAL SOLUTIONS			4,613.000	372,822.66
BROWN-FORMAN CORP			9,215.000	500,374.50
BUNGE LTD			13,685.000	950,560.10
CA INC			15,847.000	528,972.86



KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CABOT OIL & GAS CORP			11,771.000	314,874.25
CADENCE DESIGN SYSTEMS INC			9,689.000	382,424.83
CAMPBELL SOUP CO			15,967.000	747,574.94
CAPITAL ONE FINANCIAL CORP			2,455.000	207,840.30
CARDINAL HEALTH INC			4,795.000	320,881.40
CARMAX INC			2,720.000	206,203.20
CARNIVAL CORP			10,872.000	702,005.04
CATERPILLAR INC			1,662.000	207,268.02
CBOE GLOBAL MARKETS INC			3,714.000	399,737.82
CBRE GROUP INC			9,658.000	365,845.04
CBS CORP			3,994.000	231,652.00
CDK GLOBAL INC			7,987.000	503,899.83
CDW CORP/DE			3,972.000	262,152.00
CELANESE CORP			6,425.000	669,934.75
CENTENE CORP			10,833.000	1,048,309.41
CENTERPOINT ENERGY INC			48,110.000	1,405,293.10
CENTURYLINK INC			17,055.000	322,339.50
CERNER CORP			6,039.000	430,701.48
CH ROBINSON WORLDWIDE INC			11,657.000	887,097.70
CHARLES SCHWAB CORP/THE			18,561.000	811,858.14
CHARTER COMMUNICATIONS INC			2,004.000	728,293.68
CHECK POINT SOFTWARE TECHNOLOG			11,668.000	1,330,385.36
CHENIERE ENERGY INC			10,541.000	474,766.64
CHEVRON CORP			3,176.000	373,180.00
CHIPOTLE MEXICAN GRILL INC			1,973.000	607,348.59
CHUBB LTD			4,112.000	586,165.60
CHURCH & DWIGHT CO INC			12,757.000	618,076.65
CIGNA CORP			7,942.000	1,484,677.48
CIMAREX ENERGY CO			2,397.000	272,466.99
CINCINNATI FINANCIAL CORP			10,181.000	779,559.17
CINTAS CORP			4,488.000	647,528.64
CISCO SYSTEMS INC			10,610.000	356,814.30
CIT GROUP INC			13,748.000	674,339.40
CITIGROUP INC			5,299.000	385,449.26
CITIZENS FINANCIAL GROUP INC			40,545.000	1,535,439.15
CITRIX SYSTEMS INC			4,799.000	368,659.18
CLOROX CO/THE			8,754.000	1,154,740.14
CME GROUP INC			13,862.000	1,880,796.16
CMS ENERGY CORP			33,305.000	1,542,687.60



KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COACH INC			7,191.000	289,653.48
COCA-COLA CO/THE			9,569.000	430,700.69
COLGATE-PALMOLIVE CO			3,165.000	230,570.25
COMCAST CORP			24,186.000	930,677.28
COMERICA INC			19,913.000	1,518,565.38
CONAGRA BRANDS INC			21,039.000	709,855.86
CONCHO RESOURCES INC			3,714.000	489,208.08
CONOCOPHILLIPS			6,010.000	300,800.50
CONSOLIDATED EDISON INC			17,510.000	1,412,706.80
CONSTELLATION BRANDS INC			5,408.000	1,078,625.60
COOPER COS INC/THE			6,147.000	1,457,515.17
CORNING INC			18,147.000	542,958.24
COSTCO WHOLESALE CORP			3,040.000	499,441.60
COTY INC			10,074.000	166,523.22
CR BARD INC			3,033.000	972,076.50
CROWN CASTLE INTERNATIONAL COR			4,706.000	470,505.88
CSX CORP			4,684.000	254,153.84
CUMMINS INC			3,662.000	615,325.86
CVS HEALTH CORP			9,379.000	762,700.28
DANAHER CORP			10,140.000	869,809.20
DARDEN RESTAURANTS INC			15,203.000	1,197,692.34
DAVITA INC			11,964.000	710,541.96
DEERE & CO			3,321.000	417,084.39
DELPHI AUTOMOTIVE PLC			1,846.000	181,646.40
DELTA AIR LINES INC			6,783.000	327,076.26
DENTSPLY SIRONA INC			8,065.000	482,367.65
DIAMONDBACK ENERGY INC			2,025.000	198,369.00
DIGITAL REALTY TRUST INC			11,986.000	1,418,303.38
DISCOVER FINANCIAL SERVICES			8,340.000	537,763.20
DISH NETWORK CORP			3,811.000	206,670.53
DOLLAR TREE INC			4,409.000	382,789.38
DOMINION ENERGY INC			4,514.000	347,262.02
DOVER CORP			4,700.000	429,533.00
DOWDUPONT INC			14,213.000	983,965.99
DR HORTON INC			15,922.000	635,765.46
DR PEPPER SNAPPLE GROUP INC			8,488.000	750,933.36
DTE ENERGY CO			16,007.000	1,718,511.52
DUKE ENERGY CORP			17,207.000	1,444,011.44
DUKE REALTY CORP			27,737.000	799,380.34



KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
E*TRADE FINANCIAL CORP			22,665.000	988,420.65
EASTMAN CHEMICAL CO			6,716.000	607,730.84
EATON CORP PLC			4,806.000	369,052.74
EBAY INC			12,617.000	485,249.82
ECOLAB INC			1,524.000	196,001.64
EDISON INTERNATIONAL			21,814.000	1,683,386.38
ELECTRONIC ARTS INC			3,628.000	428,321.68
ELI LILLY & CO			6,720.000	574,828.80
EMERSON ELECTRIC CO			3,199.000	201,025.16
ENTERGY CORP			10,689.000	816,212.04
EOG RESOURCES INC			10,373.000	1,003,484.02
EQT CORP			11,901.000	776,421.24
EQUIFAX INC			3,111.000	329,734.89
EQUINIX INC			1,486.000	663,201.80
EQUITY RESIDENTIAL			5,778.000	380,943.54
ESSEX PROPERTY TRUST INC			4,154.000	1,055,240.62
ESTEE LAUDER COS INC/THE			8,161.000	880,082.24
EVEREST RE GROUP LTD			6,211.000	1,418,530.29
EVERSOURCE ENERGY			17,759.000	1,073,353.96
EXELON CORP			23,138.000	871,608.46
EXPEDIA INC			3,412.000	491,123.28
EXPEDITORS INTERNATIONAL OF WA			17,997.000	1,077,300.42
EXPRESS SCRIPTS HOLDING CO			13,514.000	855,706.48
EXTRA SPACE STORAGE INC			8,050.000	643,356.00
EXXON MOBIL CORP			10,633.000	871,693.34
F5 NETWORKS INC			5,065.000	610,636.40
FACEBOOK INC			1,350.000	230,674.50
FASTENAL CO			5,243.000	238,975.94
FEDERAL REALTY INVESTMENT TRUS			3,416.000	424,301.36
FEDEX CORP			2,739.000	617,863.62
FIDELITY NATIONAL INFORMATION			7,608.000	710,511.12
FIFTH THIRD BANCORP			51,398.000	1,438,116.04
FIRST REPUBLIC BANK/CA			15,400.000	1,608,684.00
FIRSTENERGY CORP			27,801.000	857,104.83
FISERV INC			3,435.000	442,977.60
FLUOR CORP			6,056.000	254,957.60
FMC CORP			5,577.000	498,081.87
FNF GROUP			35,984.000	1,707,800.64
FOOT LOCKER INC			15,374.000	541,472.28



KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORTIVE CORP			3,954.000	279,903.66
FORTUNE BRANDS HOME & SECURITY			3,089.000	207,673.47
FRANKLIN RESOURCES INC			8,221.000	365,916.71
FREEMPORT-MCMORAN INC			43,694.000	613,463.76
GARTNER INC			5,491.000	683,135.31
GENERAL DYNAMICS CORP			2,602.000	534,919.16
GENERAL ELECTRIC CO			15,151.000	366,351.18
GENERAL MILLS INC			4,722.000	244,410.72
GENERAL MOTORS CO			4,780.000	193,016.40
GENUINE PARTS CO			3,553.000	339,844.45
GGP INC			19,930.000	413,946.10
GLOBAL PAYMENTS INC			2,649.000	251,734.47
GOLDMAN SACHS GROUP INC/THE			1,747.000	414,370.93
GOODYEAR TIRE & RUBBER CO/THE			16,112.000	535,724.00
HANESBRANDS INC			19,578.000	482,401.92
HARLEY-DAVIDSON INC			7,214.000	347,786.94
HARRIS CORP			7,117.000	937,166.56
HARTFORD FINANCIAL SERVICES GR			14,143.000	783,946.49
HASBRO INC			9,305.000	908,819.35
HCP INC			13,398.000	372,866.34
HENRY SCHEIN INC			5,275.000	432,497.25
HERSHEY CO/THE			13,447.000	1,468,008.99
HESS CORP			7,289.000	341,781.21
HEWLETT PACKARD ENTERPRISE CO			12,650.000	186,081.50
HILTON WORLDWIDE HOLDINGS INC			9,956.000	691,444.20
HOLOGIC INC			28,364.000	1,040,675.16
HOME DEPOT INC/THE			1,183.000	193,491.48
HONEYWELL INTERNATIONAL INC			2,877.000	407,785.98
HORMEL FOODS CORP			25,336.000	814,299.04
HOST HOTELS & RESORTS INC			31,787.000	587,741.63
HP INC			15,786.000	315,088.56
HUMANA INC			5,481.000	1,335,336.03
HUNTINGTON BANCSHARES INC/OH			98,475.000	1,374,711.00
HUNTINGTON INGALLS INDUSTRIES			2,016.000	456,503.04
IDEXX LABORATORIES INC			3,551.000	552,144.99
IHS MARKIT LTD			16,859.000	743,144.72
ILLINOIS TOOL WORKS INC			2,486.000	367,828.56
ILLUMINA INC			3,060.000	609,552.00
INCYTE CORP			3,694.000	431,237.56



KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INGERSOLL-RAND PLC			6,715.000	598,776.55
INGREDION INC			3,370.000	406,556.80
INTEL CORP			6,147.000	234,077.76
INTERCONTINENTAL EXCHANGE INC			19,894.000	1,366,717.80
INTERNATIONAL BUSINESS MACHINE			2,368.000	343,549.44
INTERNATIONAL FLAVORS & FRAGRA			5,005.000	715,264.55
INTERNATIONAL PAPER CO			3,902.000	221,711.64
INTERPUBLIC GROUP OF COS INC/T			14,361.000	298,565.19
INTUIT INC			2,905.000	412,916.70
INTUITIVE SURGICAL INC			981.000	1,026,008.28
INVESCO LTD			10,354.000	362,804.16
JB HUNT TRANSPORT SERVICES INC			4,192.000	465,647.36
JM SMUCKER CO/THE			8,283.000	869,135.19
JOHNSON & JOHNSON			2,345.000	304,873.45
JPMORGAN CHASE & CO			13,395.000	1,279,356.45
JUNIPER NETWORKS INC			29,691.000	826,300.53
KANSAS CITY SOUTHERN			6,144.000	667,729.92
KELLOGG CO			7,214.000	449,937.18
KEYCORP			96,223.000	1,810,916.86
KIMBERLY-CLARK CORP			1,802.000	212,059.36
KIMCO REALTY CORP			20,131.000	393,561.05
KINDER MORGAN INC/DE			32,377.000	620,990.86
KLA-TENCOR CORP			6,164.000	653,384.00
KRAFT HEINZ CO/THE			3,307.000	256,457.85
KROGER CO/THE			14,835.000	297,590.10
L BRANDS INC			7,671.000	319,190.31
L3 TECHNOLOGIES INC			5,850.000	1,102,315.50
LABORATORY CORP OF AMERICA HOL			7,782.000	1,174,848.54
LAM RESEARCH CORP			3,260.000	603,230.40
LAS VEGAS SANDS CORP			3,711.000	238,097.76
LEAR CORP			2,628.000	454,854.24
LENNAR CORP			9,051.000	477,892.80
LEVEL 3 COMMUNICATIONS INC			6,753.000	359,867.37
LIBERTY BROADBAND CORP			10,462.000	997,028.60
LIBERTY INTERACTIVE CORP QVC G			14,317.000	337,451.69
LINCOLN NATIONAL CORP			8,092.000	594,600.16
LKQ CORP			9,159.000	329,632.41
LOCKHEED MARTIN CORP			2,796.000	867,570.84
LOEWS CORP			24,116.000	1,154,191.76



KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LOWE'S COS INC			2,132.000	170,432.08
M&T BANK CORP			7,117.000	1,146,121.68
MACERICH CO/THE			15,694.000	862,699.18
MACY'S INC			27,011.000	589,380.02
MARATHON OIL CORP			25,732.000	348,925.92
MARATHON PETROLEUM CORP			10,896.000	611,047.68
MARKEL CORP			1,150.000	1,228,177.00
MARRIOTT INTERNATIONAL			84,973.000	0.00
MARRIOTT INTERNATIONAL INC/MD			4,466.000	492,421.16
MARSH & MCLENNAN COS INC			6,880.000	576,612.80
MARTIN MARIETTA MATERIALS INC			5,343.000	1,101,886.89
MASCO CORP			10,043.000	391,777.43
MASTERCARD INC			4,340.000	612,808.00
MATTEL INC			15,894.000	246,039.12
MAXIM INTEGRATED PRODUCTS INC			13,380.000	638,359.80
MCCORMICK & CO INC/MD			7,292.000	748,450.88
MCDONALD'S CORP			6,872.000	1,076,704.96
MEDTRONIC PLC			6,935.000	539,334.95
MERCADOLIBRE INC			1,461.000	378,296.73
MERCK & CO INC			12,667.000	811,068.01
METLIFE INC			7,417.000	385,313.15
METTLER-TOLEDO INTERNATIONAL I			1,594.000	998,099.04
MGM RESORTS INTERNATIONAL			16,271.000	530,271.89
MICROCHIP TECHNOLOGY INC			4,645.000	417,028.10
MICRON TECHNOLOGY INC			20,557.000	808,506.81
MICROSOFT CORP			5,051.000	376,248.99
MID-AMERICA APARTMENT COMMUNIT			6,374.000	681,253.12
MOHAWK INDUSTRIES INC			3,600.000	891,036.00
MOLSON COORS BREWING CO			7,927.000	647,160.28
MONDELEZ INTERNATIONAL INC			9,632.000	391,637.12
MONSANTO CO			6,207.000	743,722.74
MOODY'S CORP			2,968.000	413,175.28
MORGAN STANLEY			7,840.000	377,652.80
MOSAIC CO/THE			22,799.000	492,230.41
MOTOROLA SOLUTIONS INC			12,746.000	1,081,753.02
MSCI INC			3,247.000	379,574.30
MYLAN NV			11,242.000	352,661.54
NASDAQ INC			11,620.000	901,363.40
NATIONAL OILWELL VARCO INC			19,572.000	699,307.56



KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NETAPP INC			21,387.000	935,895.12
NETFLIX INC			1,656.000	300,315.60
NEWELL BRANDS INC			6,007.000	256,318.69
NEWMONT MINING CORP			35,761.000	1,341,395.11
NEXTERA ENERGY INC			11,392.000	1,669,497.60
NIELSEN HOLDINGS PLC			9,826.000	407,287.70
NIKE INC			5,495.000	284,915.75
NISOURCE INC			24,289.000	621,555.51
NOBLE ENERGY INC			11,219.000	318,170.84
NORFOLK SOUTHERN CORP			5,447.000	720,311.28
NORTHERN TRUST CORP			12,008.000	1,103,895.44
NORTHROP GRUMMAN CORP			2,355.000	677,580.60
NORWEGIAN CRUISE LINE HOLDINGS			6,361.000	343,812.05
NUCOR CORP			6,346.000	355,629.84
NVIDIA CORP			1,527.000	272,981.79
OCCIDENTAL PETROLEUM CORP			15,944.000	1,023,764.24
OMNICOM GROUP INC			2,251.000	166,731.57
ONEOK INC			8,240.000	456,578.40
ORACLE CORP			3,847.000	186,002.45
PACCAR INC			3,085.000	223,168.90
PACKAGING CORP OF AMERICA			2,179.000	249,887.72
PALO ALTO NETWORKS INC			3,298.000	475,241.80
PARKER-HANNIFIN CORP			2,298.000	402,195.96
PAYCHEX INC			6,841.000	410,186.36
PAYPAL HOLDINGS INC			3,303.000	211,491.09
PENTAIR PLC			5,072.000	344,693.12
PEPSICO INC			6,137.000	683,845.91
PERRIGO CO PLC			6,790.000	574,773.50
PFIZER INC			27,758.000	990,960.60
PG&E CORP			19,556.000	1,331,568.04
PHILIP MORRIS INTERNATIONAL IN			5,461.000	606,225.61
PHILLIPS 66			2,127.000	194,854.47
PINNACLE WEST CAPITAL CORP			14,222.000	1,202,612.32
PIONEER NATURAL RESOURCES CO			2,194.000	323,702.76
PNC FINANCIAL SERVICES GROUP I			10,596.000	1,428,022.92
PPL CORP			12,126.000	460,181.70
PRAXAIR INC			2,719.000	379,953.06
PRICELINE GROUP INC/THE			96.000	175,758.72
PRINCIPAL FINANCIAL GROUP INC			8,576.000	551,779.84



KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROCTER & GAMBLE CO/THE			3,871.000	352,183.58
PROGRESSIVE CORP/THE			19,352.000	937,023.84
PROLOGIS INC			10,787.000	684,543.02
PRUDENTIAL FINANCIAL INC			3,210.000	341,287.20
PUBLIC SERVICE ENTERPRISE GROU			11,099.000	513,328.75
PUBLIC STORAGE			1,058.000	226,401.42
PVH CORP			7,855.000	990,201.30
QORVO INC			6,387.000	451,433.16
QUALCOMM INC			3,358.000	174,078.72
QUEST DIAGNOSTICS INC			11,314.000	1,059,442.96
QUINTILES IMS HOLDINGS INC			12,196.000	1,159,473.72
RAYMOND JAMES FINANCIAL INC			10,148.000	855,780.84
RAYTHEON CO			4,959.000	925,250.22
REALTY INCOME CORP			23,930.000	1,368,556.70
RED HAT INC			1,951.000	216,287.86
REGENCY CENTERS CORP			5,903.000	366,222.12
REGIONS FINANCIAL CORP			109,654.000	1,670,030.42
REPUBLIC SERVICES INC			24,420.000	1,613,185.20
RESMED INC			13,309.000	1,024,260.64
ROCKWELL AUTOMATION INC			2,383.000	424,674.43
ROCKWELL COLLINS INC			4,019.000	525,323.49
ROPER TECHNOLOGIES INC			3,334.000	811,495.60
ROSS STORES INC			6,131.000	395,878.67
ROYAL CARIBBEAN CRUISES LTD			8,222.000	974,635.88
S&P GLOBAL INC			2,718.000	424,850.58
SBA COMMUNICATIONS CORP			7,058.000	1,016,704.90
SCANA CORP			15,726.000	762,553.74
SCHLUMBERGER LTD			5,333.000	372,030.08
SEAGATE TECHNOLOGY PLC			14,966.000	496,422.22
SEALED AIR CORP			7,168.000	306,216.96
SEMPRA ENERGY			3,287.000	375,145.31
SERVICENOW INC			8,607.000	1,011,580.71
SHERWIN-WILLIAMS CO/THE			600.000	214,824.00
SIMON PROPERTY GROUP INC			1,019.000	164,069.19
SIRIUS XM HOLDINGS INC			141,506.000	781,113.12
SKYWORKS SOLUTIONS INC			4,894.000	498,698.60
SL GREEN REALTY CORP			5,014.000	508,018.48
SNAP-ON INC			2,390.000	356,133.90
SOUTHERN CO/THE			26,637.000	1,308,942.18



KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOUTHWEST AIRLINES CO			5,794.000	324,348.12
STANLEY BLACK & DECKER INC			7,814.000	1,179,679.58
STARBUCKS CORP			5,845.000	313,934.95
STATE STREET CORP			5,077.000	485,056.58
STEEL DYNAMICS INC			12,799.000	441,181.53
STRYKER CORP			5,248.000	745,320.96
SUNTRUST BANKS INC			9,368.000	559,925.36
SVB FINANCIAL GROUP			2,031.000	379,979.79
SYMANTEC CORP			27,911.000	915,759.91
SYNCHRONY FINANCIAL			7,334.000	227,720.70
SYNOPSIS INC			11,688.000	941,234.64
SYSCO CORP			17,590.000	948,980.50
T ROWE PRICE GROUP INC			2,291.000	207,679.15
T-MOBILE US INC			23,802.000	1,467,631.32
TARGA RESOURCES CORP			9,522.000	450,390.60
TARGET CORP			16,400.000	967,764.00
TD AMERITRADE HOLDING CORP			15,336.000	748,396.80
TE CONNECTIVITY LTD			6,927.000	575,356.62
TESLA INC			830.000	283,113.00
TEXAS INSTRUMENTS INC			4,453.000	399,166.92
TEXTRON INC			6,997.000	376,998.36
THERMO FISHER SCIENTIFIC INC			3,024.000	572,140.80
TIFFANY & CO			12,602.000	1,156,611.56
TIME WARNER INC			10,641.000	1,090,170.45
TJX COS INC/THE			5,755.000	424,316.15
TORCHMARK CORP			8,406.000	673,236.54
TOTAL SYSTEM SERVICES INC			12,566.000	823,073.00
TRACTOR SUPPLY CO			2,752.000	174,174.08
TRANSDIGM GROUP INC			1,474.000	376,828.10
TRAVELERS COS INC/THE			3,765.000	461,287.80
TWENTY-FIRST CENTURY FOX INC			6,494.000	171,311.72
TWITTER INC			45,773.000	772,190.51
TYSON FOODS INC			15,609.000	1,099,654.05
UDR INC			20,687.000	786,726.61
ULTA BEAUTY INC			2,942.000	665,068.52
UNION PACIFIC CORP			4,251.000	492,988.47
UNITED CONTINENTAL HOLDINGS IN			8,411.000	512,061.68
UNITED PARCEL SERVICE INC			2,522.000	302,866.98
UNITED RENTALS INC			3,958.000	549,132.92



KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED TECHNOLOGIES CORP			3,442.000	399,547.36
UNITEDHEALTH GROUP INC			4,962.000	971,807.70
UNIVERSAL HEALTH SERVICES INC			7,076.000	785,011.44
UNUM GROUP			14,854.000	759,485.02
US BANCORP			15,527.000	832,091.93
VALERO ENERGY CORP			13,013.000	1,001,090.09
VANTIV INC			16,841.000	1,186,785.27
VARIAN MEDICAL SYSTEMS INC			9,746.000	975,184.76
VENTAS INC			4,634.000	301,812.42
VEREIT INC			85,045.000	705,023.05
VERISIGN INC			2,286.000	243,207.54
VERISK ANALYTICS INC			9,493.000	789,722.67
VERIZON COMMUNICATIONS INC			6,140.000	303,868.60
VERTEX PHARMACEUTICALS INC			2,378.000	361,551.12
VISA INC			2,844.000	299,302.56
VORNADO REALTY TRUST			4,378.000	336,580.64
VULCAN MATERIALS CO			6,189.000	740,204.40
WAL-MART STORES INC			16,875.000	1,318,612.50
WALGREENS BOOTS ALLIANCE INC			7,463.000	576,292.86
WALT DISNEY CO/THE			5,975.000	588,955.75
WASTE MANAGEMENT INC			10,918.000	854,551.86
WATERS CORP			6,297.000	1,130,437.44
WEC ENERGY GROUP INC			29,044.000	1,823,382.32
WELLS FARGO & CO			8,823.000	486,588.45
WELLTOWER INC			5,374.000	377,684.72
WESTAR ENERGY INC			15,327.000	760,219.20
WESTERN DIGITAL CORP			8,165.000	705,456.00
WESTERN UNION CO/THE			9,700.000	186,240.00
WESTROCK CO			8,993.000	510,172.89
WEYERHAEUSER CO			5,205.000	177,126.15
WHIRLPOOL CORP			1,791.000	330,332.04
WILLIAMS COS INC/THE			8,935.000	268,139.35
WILLIS TOWERS WATSON PLC			5,665.000	873,712.95
WORKDAY INC			2,140.000	225,534.60
WW GRAINGER INC			3,827.000	687,903.25
WYNDHAM WORLDWIDE CORP			4,767.000	502,489.47
WYNN RESORTS LTD			3,782.000	563,215.44
XCEL ENERGY INC			44,030.000	2,083,499.60
XILINX INC			6,738.000	477,252.54



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		XL GROUP LTD	27,031.000	1,066,372.95
		XYLEM INC/NY	13,371.000	837,425.73
		YUM! BRANDS INC	10,874.000	800,435.14
		ZIMMER BIOMET HOLDINGS INC	8,102.000	948,663.18
		ZIONS BANCORPORATION	10,043.000	473,828.74
		ZOETIS INC	17,941.000	1,143,918.16



S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>19,917,775.850</b>	<b>1,326,598,789.57</b>
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>1,877,431.850</b>	<b>1,877,431.85</b>
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			1,877,431.850	1,877,431.85
<b>EQUITY</b>			<b>18,040,344.000</b>	<b>1,324,721,357.72</b>
3M CO			36,693.000	7,701,860.70
ABBOTT LABORATORIES			106,548.000	5,685,401.28
ABBVIE INC			97,723.000	8,683,665.78
ACCENTURE PLC			38,074.000	5,142,655.18
ACTIVISION BLIZZARD INC			42,574.000	2,746,448.74
ACUITY BRANDS INC			2,708.000	463,826.24
ADOBE SYSTEMS INC			30,375.000	4,531,342.50
ADVANCE AUTO PARTS INC			4,534.000	449,772.80
ADVANCED MICRO DEVICES INC			47,581.000	606,657.75
AES CORP/VA			40,534.000	446,684.68
AETNA INC			20,367.000	3,238,556.67
AFFILIATED MANAGERS GROUP INC			3,475.000	659,659.25
AFLAC INC			24,367.000	1,983,230.13
AGILENT TECHNOLOGIES INC			19,790.000	1,270,518.00
AIR PRODUCTS & CHEMICALS INC			13,369.000	2,021,660.18
AKAMAI TECHNOLOGIES INC			10,615.000	517,162.80
ALASKA AIR GROUP INC			7,589.000	578,813.03
ALBEMARLE CORP			6,800.000	926,908.00
ALEXANDRIA REAL ESTATE EQUITIE			5,592.000	665,280.24
ALEXION PHARMACEUTICALS INC			13,788.000	1,934,318.52
ALIGN TECHNOLOGY INC			4,636.000	863,547.72
ALLEGION PLC			5,850.000	505,849.50
ALLERGAN PLC			20,623.000	4,226,683.85
ALLIANCE DATA SYSTEMS CORP			3,419.000	757,479.45
ALLIANT ENERGY CORP			13,989.000	581,522.73
ALLSTATE CORP/THE			22,382.000	2,057,129.62
ALPHABET INC-CL A			18,275.000	17,794,733.00
ALPHABET INC-CL C			18,322.000	17,572,813.42
ALTRIA GROUP INC			118,605.000	7,521,929.10
AMAZON.COM INC			24,359.000	23,417,524.65
AMEREN CORP			14,898.000	861,700.32
AMERICAN AIRLINES GROUP INC			30,246.000	1,436,382.54
AMERICAN ELECTRIC POWER CO INC			30,192.000	2,120,686.08
AMERICAN EXPRESS CO			46,099.000	4,170,115.54
AMERICAN INTERNATIONAL GROUP I			54,001.000	3,315,121.39



S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN TOWER CORP			26,096.000	3,566,801.28
AMERICAN WATER WORKS CO INC			10,941.000	885,236.31
AMERIPRISE FINANCIAL INC			9,361.000	1,390,202.11
AMERISOURCEBERGEN CORP			10,190.000	843,222.50
AMETEK INC			14,129.000	933,079.16
AMGEN INC			45,185.000	8,424,743.25
AMPHENOL CORP			18,765.000	1,588,269.60
ANADARKO PETROLEUM CORP			34,406.000	1,680,733.10
ANALOG DEVICES INC			22,535.000	1,941,840.95
ANDEAVOR			9,279.000	957,128.85
ANSYS INC			5,250.000	644,332.50
ANTHEM INC			16,270.000	3,089,347.60
AO SMITH CORP			9,043.000	537,425.49
AON PLC			16,091.000	2,350,895.10
APACHE CORP			23,355.000	1,069,659.00
APARTMENT INVESTMENT & MANAGEM			9,641.000	422,854.26
APPLE INC			320,136.000	49,339,360.32
APPLIED MATERIALS INC			65,984.000	3,437,106.56
ARCHER-DANIELS-MIDLAND CO			35,040.000	1,489,550.40
ARCONIC INC			27,064.000	673,352.32
ARTHUR J GALLAGHER & CO			11,020.000	678,281.00
ASSURANT INC			3,364.000	321,329.28
AT&T INC			377,495.000	14,786,479.15
AUTODESK INC			11,908.000	1,336,792.08
AUTOMATIC DATA PROCESSING INC			27,472.000	3,003,239.04
AUTOZONE INC			1,729.000	1,028,945.19
AVALONBAY COMMUNITIES INC			8,460.000	1,509,433.20
AVERY DENNISON CORP			5,438.000	534,772.92
BAKER HUGHES A GE CO			26,125.000	956,697.50
BALL CORP			21,498.000	887,867.40
BANK OF AMERICA CORP			611,059.000	15,484,235.06
BANK OF NEW YORK MELLON CORP/T			63,850.000	3,385,327.00
BAXTER INTERNATIONAL INC			29,949.000	1,879,299.75
BB&T CORP			49,819.000	2,338,503.86
BECTON DICKINSON AND CO			13,960.000	2,735,462.00
BERKSHIRE HATHAWAY INC			116,631.000	21,380,794.92
BEST BUY CO INC			16,291.000	927,935.36
BIOGEN INC			13,116.000	4,106,881.92
BLACKROCK INC			7,444.000	3,328,137.96



S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOEING CO/THE			34,466.000	8,761,601.86
BORGWARNER INC			12,249.000	627,516.27
BOSTON PROPERTIES INC			9,447.000	1,160,847.36
BOSTON SCIENTIFIC CORP			84,083.000	2,452,701.11
BRIGHTHOUSE FINANCIAL INC			6,031.000	366,684.80
BRISTOL-MYERS SQUIBB CO			101,155.000	6,447,619.70
BROADCOM LTD			24,644.000	5,977,155.76
BROWN-FORMAN CORP			10,861.000	589,752.30
CA INC			19,241.000	642,264.58
CABOT OIL & GAS CORP			28,584.000	764,622.00
CAMPBELL SOUP CO			11,774.000	551,258.68
CAPITAL ONE FINANCIAL CORP			29,655.000	2,510,592.30
CARDINAL HEALTH INC			19,396.000	1,297,980.32
CARMAX INC			11,372.000	862,111.32
CARNIVAL CORP			25,700.000	1,659,449.00
CATERPILLAR INC			36,175.000	4,511,384.25
CBOE GLOBAL MARKETS INC			5,641.000	607,140.83
CBRE GROUP INC			18,464.000	699,416.32
CBS CORP			22,618.000	1,311,844.00
CELGENE CORP			47,944.000	6,991,194.08
CENTENE CORP			10,578.000	1,023,633.06
CENTERPOINT ENERGY INC			26,462.000	772,955.02
CENTURYLINK INC			33,698.000	636,892.20
CERNER CORP			18,052.000	1,287,468.64
CF INDUSTRIES HOLDINGS INC			14,314.000	503,280.24
CH ROBINSON WORLDWIDE INC			8,651.000	658,341.10
CHARLES SCHWAB CORP/THE			74,713.000	3,267,946.62
CHARTER COMMUNICATIONS INC			13,243.000	4,812,771.06
CHESAPEAKE ENERGY CORP			46,835.000	201,390.50
CHEVRON CORP			116,328.000	13,668,540.00
CHIPOTLE MEXICAN GRILL INC			1,760.000	541,780.80
CHUBB LTD			28,670.000	4,086,908.50
CHURCH & DWIGHT CO INC			15,305.000	741,527.25
CIGNA CORP			15,720.000	2,938,696.80
CIMAREX ENERGY CO			5,840.000	663,832.80
CINCINNATI FINANCIAL CORP			9,202.000	704,597.14
CINTAS CORP			5,303.000	765,116.84
CISCO SYSTEMS INC			307,010.000	10,324,746.30
CITIGROUP INC			169,054.000	12,296,987.96



S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITIZENS FINANCIAL GROUP INC			31,103.000	1,177,870.61
CITRIX SYSTEMS INC			9,281.000	712,966.42
CLOROX CO/THE			7,908.000	1,043,144.28
CME GROUP INC			20,863.000	2,830,691.84
CMS ENERGY CORP			17,220.000	797,630.40
COACH INC			17,262.000	695,313.36
COCA-COLA CO/THE			236,107.000	10,627,176.07
COGNIZANT TECHNOLOGY SOLUTIONS			36,165.000	2,623,409.10
COLGATE-PALMOLIVE CO			54,235.000	3,951,019.75
COMCAST CORP			290,595.000	11,182,095.60
COMERICA INC			10,864.000	828,488.64
CONAGRA BRANDS INC			24,820.000	837,426.80
CONCHO RESOURCES INC			9,097.000	1,198,256.84
CONOCOPHILLIPS			75,960.000	3,801,798.00
CONSOLIDATED EDISON INC			18,751.000	1,512,830.68
CONSTELLATION BRANDS INC			10,527.000	2,099,610.15
COOPER COS INC/THE			3,000.000	711,330.00
CORNING INC			56,503.000	1,690,569.76
COSTCO WHOLESALE CORP			26,930.000	4,424,329.70
COTY INC			28,921.000	478,064.13
CR BARD INC			4,446.000	1,424,943.00
CROWN CASTLE INTERNATIONAL COR			24,721.000	2,471,605.58
CSRA INC			8,921.000	287,880.67
CSX CORP			56,654.000	3,074,046.04
CUMMINS INC			9,489.000	1,594,436.67
CVS HEALTH CORP			62,555.000	5,086,972.60
DANAHER CORP			37,505.000	3,217,178.90
DARDEN RESTAURANTS INC			7,635.000	601,485.30
DAVITA INC			9,559.000	567,709.01
DEERE & CO			18,069.000	2,269,285.71
DELPHI AUTOMOTIVE PLC			16,449.000	1,618,581.60
DELTA AIR LINES INC			45,194.000	2,179,254.68
DENTSPLY SIRONA INC			14,075.000	841,825.75
DEVON ENERGY CORP			32,279.000	1,184,962.09
DIGITAL REALTY TRUST INC			9,810.000	1,160,817.30
DISCOVER FINANCIAL SERVICES			23,344.000	1,505,221.12
DISCOVERY COMMUNICATIONS INC			22,387.000	463,285.88
DISH NETWORK CORP			13,967.000	757,430.41
DOLLAR GENERAL CORP			15,491.000	1,255,545.55



S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOLLAR TREE INC			14,533.000	1,261,755.06
DOMINION ENERGY INC			38,621.000	2,971,113.53
DOVER CORP			9,558.000	873,505.62
DOWDUPONT INC			137,533.000	9,521,409.59
DR HORTON INC			20,985.000	837,931.05
DR PEPPER SNAPPLE GROUP INC			11,286.000	998,472.42
DTE ENERGY CO			11,015.000	1,182,570.40
DUKE ENERGY CORP			42,974.000	3,606,378.08
DUKE REALTY CORP			21,834.000	629,255.88
DXC TECHNOLOGY CO			17,387.000	1,493,195.56
E*TRADE FINANCIAL CORP			16,866.000	735,526.26
EASTMAN CHEMICAL CO			8,954.000	810,247.46
EATON CORP PLC			27,465.000	2,109,037.35
EBAY INC			61,805.000	2,377,020.30
ECOLAB INC			16,028.000	2,061,361.08
EDISON INTERNATIONAL			20,005.000	1,543,785.85
EDWARDS LIFESCIENCES CORP			12,882.000	1,408,131.42
ELECTRONIC ARTS INC			19,036.000	2,247,390.16
ELI LILLY & CO			59,620.000	5,099,894.80
EMERSON ELECTRIC CO			39,572.000	2,486,704.48
ENTERGY CORP			11,019.000	841,410.84
ENVISION HEALTHCARE CORP			7,212.000	324,179.40
EOG RESOURCES INC			35,445.000	3,428,949.30
EQT CORP			10,642.000	694,284.08
EQUIFAX INC			7,381.000	782,312.19
EQUINIX INC			4,784.000	2,135,099.20
EQUITY RESIDENTIAL			22,544.000	1,486,325.92
ESSEX PROPERTY TRUST INC			4,028.000	1,023,232.84
ESTEE LAUDER COS INC/THE			13,746.000	1,482,368.64
EVEREST RE GROUP LTD			2,522.000	575,999.58
EVERSOURCE ENERGY			19,457.000	1,175,981.08
EXELON CORP			56,864.000	2,142,066.88
EXPEDIA INC			7,465.000	1,074,512.10
EXPEDITORS INTERNATIONAL OF WA			11,062.000	662,171.32
EXPRESS SCRIPTS HOLDING CO			36,443.000	2,307,570.76
EXTRA SPACE STORAGE INC			7,731.000	617,861.52
EXXON MOBIL CORP			260,174.000	21,329,064.52
F5 NETWORKS INC			3,973.000	478,984.88
FACEBOOK INC			145,136.000	24,799,388.32



S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FASTENAL CO			17,761.000	809,546.38
FEDERAL REALTY INVESTMENT TRUS			4,435.000	550,871.35
FEDEX CORP			15,104.000	3,407,160.32
FIDELITY NATIONAL INFORMATION			20,298.000	1,895,630.22
FIFTH THIRD BANCORP			46,067.000	1,288,954.66
FIRSTENERGY CORP			27,246.000	839,994.18
FISERV INC			13,040.000	1,681,638.40
FLIR SYSTEMS INC			8,379.000	326,026.89
FLOWSERVE CORP			8,020.000	341,571.80
FLUOR CORP			8,583.000	361,344.30
FMC CORP			8,228.000	734,842.68
FOOT LOCKER INC			8,058.000	283,802.76
FORD MOTOR CO			240,149.000	2,874,583.53
FORTIVE CORP			18,514.000	1,310,606.06
FORTUNE BRANDS HOME & SECURITY			9,446.000	635,054.58
FRANKLIN RESOURCES INC			21,024.000	935,778.24
FREEPORT-MCMORAN INC			81,729.000	1,147,475.16
GAP INC/THE			13,516.000	399,127.48
GARMIN LTD			7,044.000	380,164.68
GARTNER INC			5,553.000	690,848.73
GENERAL DYNAMICS CORP			17,412.000	3,579,558.96
GENERAL ELECTRIC CO			534,726.000	12,929,674.68
GENERAL MILLS INC			35,375.000	1,831,010.00
GENERAL MOTORS CO			84,319.000	3,404,801.22
GENUINE PARTS CO			9,050.000	865,632.50
GGP INC			35,768.000	742,901.36
GILEAD SCIENCES INC			80,235.000	6,500,639.70
GLOBAL PAYMENTS INC			9,363.000	889,765.89
GOLDMAN SACHS GROUP INC/THE			22,478.000	5,331,556.82
GOODYEAR TIRE & RUBBER CO/THE			15,460.000	514,045.00
H&R BLOCK INC			12,720.000	336,825.60
HALLIBURTON CO			53,288.000	2,452,846.64
HANESBRANDS INC			22,359.000	550,925.76
HARLEY-DAVIDSON INC			10,748.000	518,161.08
HARRIS CORP			7,486.000	985,756.48
HARTFORD FINANCIAL SERVICES GR			22,556.000	1,250,279.08
HASBRO INC			6,908.000	674,704.36
HCA HEALTHCARE INC			17,572.000	1,398,555.48
HCP INC			28,771.000	800,696.93



S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HELMERICH & PAYNE INC			6,666.000	347,365.26
HENRY SCHEIN INC			9,742.000	798,746.58
HERSHEY CO/THE			8,596.000	938,425.32
HESS CORP			16,592.000	777,998.88
HEWLETT PACKARD ENTERPRISE CO			102,222.000	1,503,685.62
HILTON WORLDWIDE HOLDINGS INC			12,581.000	873,750.45
HOLOGIC INC			17,193.000	630,811.17
HOME DEPOT INC/THE			73,409.000	12,006,776.04
HONEYWELL INTERNATIONAL INC			46,809.000	6,634,707.66
HORMEL FOODS CORP			16,563.000	532,334.82
HOST HOTELS & RESORTS INC			45,421.000	839,834.29
HP INC			103,359.000	2,063,045.64
HUMANA INC			8,861.000	2,158,805.43
HUNTINGTON BANCSHARES INC/OH			66,751.000	931,843.96
IDEXX LABORATORIES INC			5,411.000	841,356.39
IHS MARKIT LTD			19,486.000	858,942.88
ILLINOIS TOOL WORKS INC			19,090.000	2,824,556.40
ILLUMINA INC			8,965.000	1,785,828.00
INCYTE CORP			10,436.000	1,218,298.64
INGERSOLL-RAND PLC			15,720.000	1,401,752.40
INTEL CORP			289,139.000	11,010,413.12
INTERCONTINENTAL EXCHANGE INC			36,354.000	2,497,519.80
INTERNATIONAL BUSINESS MACHINE			52,495.000	7,615,974.60
INTERNATIONAL FLAVORS & FRAGRA			4,849.000	692,970.59
INTERNATIONAL PAPER CO			25,352.000	1,440,500.64
INTERPUBLIC GROUP OF COS INC/T			24,260.000	504,365.40
INTUIT INC			14,945.000	2,124,282.30
INTUITIVE SURGICAL INC			2,262.000	2,365,780.56
INVESCO LTD			24,982.000	875,369.28
IRON MOUNTAIN INC			15,082.000	586,689.80
JACOBS ENGINEERING GROUP INC			7,394.000	430,848.38
JB HUNT TRANSPORT SERVICES INC			5,267.000	585,058.36
JM SMUCKER CO/THE			7,149.000	750,144.57
JOHNSON & JOHNSON			165,405.000	21,504,304.05
JOHNSON CONTROLS INTERNATIONAL			57,601.000	2,320,744.29
JPMORGAN CHASE & CO			218,147.000	20,835,219.97
JUNIPER NETWORKS INC			23,461.000	652,919.63
KANSAS CITY SOUTHERN			6,514.000	707,941.52
KELLOGG CO			15,485.000	965,799.45



S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KEYCORP			67,302.000	1,266,623.64
KIMBERLY-CLARK CORP			21,793.000	2,564,600.24
KIMCO REALTY CORP			26,136.000	510,958.80
KINDER MORGAN INC/DE			117,884.000	2,261,015.12
KLA-TENCOR CORP			9,625.000	1,020,250.00
KOHL'S CORP			10,468.000	477,864.20
KRAFT HEINZ CO/THE			36,634.000	2,840,966.70
KROGER CO/THE			56,035.000	1,124,062.10
L BRANDS INC			14,795.000	615,619.95
L3 TECHNOLOGIES INC			4,782.000	901,072.26
LABORATORY CORP OF AMERICA HOL			6,281.000	948,242.57
LAM RESEARCH CORP			9,905.000	1,832,821.20
LEGGETT & PLATT INC			8,124.000	387,758.52
LENNAR CORP			12,476.000	658,732.80
LEUCADIA NATIONAL CORP			19,884.000	502,071.00
LEVEL 3 COMMUNICATIONS INC			17,974.000	957,834.46
LINCOLN NATIONAL CORP			13,771.000	1,011,893.08
LKQ CORP			18,929.000	681,254.71
LOCKHEED MARTIN CORP			15,284.000	4,742,472.36
LOEWS CORP			16,953.000	811,370.58
LOWE'S COS INC			52,686.000	4,211,718.84
LYONDELLBASELL INDUSTRIES NV			20,281.000	2,008,833.05
M&T BANK CORP			9,447.000	1,521,344.88
MACERICH CO/THE			7,313.000	401,995.61
MACY'S INC			18,697.000	407,968.54
MARATHON OIL CORP			52,191.000	707,709.96
MARATHON PETROLEUM CORP			31,851.000	1,786,204.08
MARRIOTT INTERNATIONAL INC/MD			19,077.000	2,103,430.02
MARSH & MCLENNAN COS INC			31,642.000	2,651,916.02
MARTIN MARIETTA MATERIALS INC			3,846.000	793,160.58
MASCO CORP			19,645.000	766,351.45
MASTERCARD INC			57,594.000	8,132,272.80
MATTEL INC			21,033.000	325,590.84
MCCORMICK & CO INC/MD			6,952.000	713,553.28
MCDONALD'S CORP			50,046.000	7,841,207.28
MCKESSON CORP			12,950.000	1,989,249.50
MEDTRONIC PLC			84,051.000	6,536,646.27
MERCK & CO INC			167,943.000	10,753,390.29
METLIFE INC			66,341.000	3,446,414.95



S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
METTLER-TOLEDO INTERNATIONAL I			1,586.000	993,089.76
MGM RESORTS INTERNATIONAL			29,643.000	966,065.37
MICHAEL KORS HOLDINGS LTD			9,569.000	457,876.65
MICROCHIP TECHNOLOGY INC			14,085.000	1,264,551.30
MICRON TECHNOLOGY INC			63,853.000	2,511,338.49
MICROSOFT CORP			474,050.000	35,311,984.50
MID-AMERICA APARTMENT COMMUNIT			6,974.000	745,381.12
MOHAWK INDUSTRIES INC			3,879.000	960,091.29
MOLSON COORS BREWING CO			11,338.000	925,634.32
MONDELEZ INTERNATIONAL INC			93,163.000	3,788,007.58
MONSANTO CO			26,943.000	3,228,310.26
MONSTER BEVERAGE CORP			24,754.000	1,367,658.50
MOODY'S CORP			10,219.000	1,422,586.99
MORGAN STANLEY			87,456.000	4,212,755.52
MOSAIC CO/THE			21,553.000	465,329.27
MOTOROLA SOLUTIONS INC			10,037.000	851,840.19
MYLAN NV			28,303.000	887,865.11
NASDAQ INC			6,998.000	542,834.86
NATIONAL OILWELL VARCO INC			23,335.000	833,759.55
NAVIENT CORP			17,496.000	262,789.92
NETAPP INC			16,637.000	728,035.12
NETFLIX INC			26,464.000	4,799,246.40
NEWELL BRANDS INC			29,663.000	1,265,720.21
NEWFIELD EXPLORATION CO			12,231.000	362,893.77
NEWMONT MINING CORP			32,741.000	1,228,114.91
NEWS CORP			30,821.000	411,554.91
NEXTERA ENERGY INC			28,746.000	4,212,726.30
NIELSEN HOLDINGS PLC			20,622.000	854,781.90
NIKE INC			81,371.000	4,219,086.35
NISOURCE INC			19,860.000	508,217.40
NOBLE ENERGY INC			27,949.000	792,633.64
NORDSTROM INC			6,831.000	322,081.65
NORFOLK SOUTHERN CORP			17,793.000	2,352,946.32
NORTHERN TRUST CORP			13,251.000	1,218,164.43
NORTHROP GRUMMAN CORP			10,719.000	3,084,070.68
NRG ENERGY INC			19,408.000	496,650.72
NUCOR CORP			19,590.000	1,097,823.60
NVIDIA CORP			36,534.000	6,531,183.18
O'REILLY AUTOMOTIVE INC			5,588.000	1,203,487.56



S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OCCIDENTAL PETROLEUM CORP			46,946.000	3,014,402.66
OMNICOM GROUP INC			14,291.000	1,058,534.37
ONEOK INC			23,326.000	1,292,493.66
ORACLE CORP			184,432.000	8,917,287.20
PACCAR INC			21,569.000	1,560,301.46
PACKAGING CORP OF AMERICA			5,784.000	663,309.12
PARKER-HANNIFIN CORP			8,178.000	1,431,313.56
PATTERSON COS INC			5,010.000	193,636.50
PAYCHEX INC			19,632.000	1,177,134.72
PAYPAL HOLDINGS INC			68,596.000	4,392,201.88
PENTAIR PLC			10,295.000	699,648.20
PEOPLE'S UNITED FINANCIAL INC			21,143.000	383,534.02
PEPSICO INC			87,712.000	9,773,748.16
PERKINELMER INC			6,757.000	466,030.29
PERRIGO CO PLC			8,803.000	745,173.95
PFIZER INC			366,433.000	13,081,658.10
PG&E CORP			31,352.000	2,134,757.68
PHILIP MORRIS INTERNATIONAL IN			95,365.000	10,586,468.65
PHILLIPS 66			26,936.000	2,467,606.96
PINNACLE WEST CAPITAL CORP			6,850.000	579,236.00
PIONEER NATURAL RESOURCES CO			10,444.000	1,540,907.76
PNC FINANCIAL SERVICES GROUP I			29,712.000	4,004,286.24
PPG INDUSTRIES INC			15,731.000	1,709,330.46
PPL CORP			41,948.000	1,591,926.60
PRAXAIR INC			17,552.000	2,452,716.48
PRICELINE GROUP INC/THE			3,019.000	5,527,245.58
PRINCIPAL FINANCIAL GROUP INC			16,458.000	1,058,907.72
PROCTER & GAMBLE CO/THE			157,041.000	14,287,590.18
PROGRESSIVE CORP/THE			35,668.000	1,727,044.56
PROLOGIS INC			32,562.000	2,066,384.52
PRUDENTIAL FINANCIAL INC			26,341.000	2,800,575.12
PUBLIC SERVICE ENTERPRISE GROU			31,062.000	1,436,617.50
PUBLIC STORAGE			9,180.000	1,964,428.20
PULTEGROUP INC			17,435.000	476,498.55
PVH CORP			4,790.000	603,827.40
QORVO INC			7,804.000	551,586.72
QUALCOMM INC			90,717.000	4,702,769.28
QUANTA SERVICES INC			9,094.000	339,842.78
QUEST DIAGNOSTICS INC			8,401.000	786,669.64



S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUINTILES IMS HOLDINGS INC			8,426.000	801,059.82
RALPH LAUREN CORP			3,384.000	298,773.36
RANGE RESOURCES CORP			11,554.000	226,111.78
RAYMOND JAMES FINANCIAL INC			7,870.000	663,677.10
RAYTHEON CO			17,872.000	3,334,557.76
REALTY INCOME CORP			16,766.000	958,847.54
RED HAT INC			10,916.000	1,210,147.76
REGENCY CENTERS CORP			8,981.000	557,181.24
REGENERON PHARMACEUTICALS INC			4,679.000	2,092,074.48
REGIONS FINANCIAL CORP			73,808.000	1,124,095.84
REPUBLIC SERVICES INC			14,116.000	932,502.96
RESMED INC			8,708.000	670,167.68
ROBERT HALF INTERNATIONAL INC			7,809.000	393,105.06
ROCKWELL AUTOMATION INC			7,911.000	1,409,819.31
ROCKWELL COLLINS INC			9,971.000	1,303,309.41
ROPER TECHNOLOGIES INC			6,265.000	1,524,901.00
ROSS STORES INC			24,069.000	1,554,135.33
ROYAL CARIBBEAN CRUISES LTD			10,301.000	1,221,080.54
S&P GLOBAL INC			15,829.000	2,474,230.99
SAFEWAY CASA LEY CVR			17,127.000	17,382.19
SAFEWAY PDC LLC CVR			17,127.000	835.80
SALESFORCE.COM INC			41,056.000	3,835,451.52
SBA COMMUNICATIONS CORP			7,448.000	1,072,884.40
SCANA CORP			8,775.000	425,499.75
SCHLUMBERGER LTD			85,316.000	5,951,644.16
SCRIPPS NETWORKS INTERACTIVE I			5,889.000	505,806.21
SEAGATE TECHNOLOGY PLC			18,236.000	604,888.12
SEALED AIR CORP			12,023.000	513,622.56
SEMPRA ENERGY			15,401.000	1,757,716.13
SHERWIN-WILLIAMS CO/THE			4,975.000	1,781,249.00
SIGNET JEWELERS LTD			4,200.000	279,510.00
SIMON PROPERTY GROUP INC			19,169.000	3,086,400.69
SKYWORKS SOLUTIONS INC			11,330.000	1,154,527.00
SL GREEN REALTY CORP			6,253.000	633,553.96
SNAP-ON INC			3,558.000	530,177.58
SOUTHERN CO/THE			61,070.000	3,000,979.80
SOUTHWEST AIRLINES CO			37,127.000	2,078,369.46
STANLEY BLACK & DECKER INC			9,393.000	1,418,061.21
STARBUCKS CORP			88,915.000	4,775,624.65



S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STATE STREET CORP			21,715.000	2,074,651.10
STERICYCLE INC			5,236.000	375,002.32
STRYKER CORP			19,048.000	2,705,196.96
SUNTRUST BANKS INC			29,686.000	1,774,332.22
SYMANTEC CORP			37,347.000	1,225,355.07
SYNCHRONY FINANCIAL			47,294.000	1,468,478.70
SYNOPSIS INC			9,229.000	743,211.37
SYSCO CORP			30,233.000	1,631,070.35
T ROWE PRICE GROUP INC			14,814.000	1,342,889.10
TARGET CORP			33,876.000	1,999,022.76
TE CONNECTIVITY LTD			21,799.000	1,810,624.94
TECHNIPFMC PLC			28,649.000	799,880.08
TEXAS INSTRUMENTS INC			61,176.000	5,483,816.64
TEXTRON INC			16,436.000	885,571.68
THERMO FISHER SCIENTIFIC INC			24,021.000	4,544,773.20
TIFFANY & CO			6,582.000	604,095.96
TIME WARNER INC			47,619.000	4,878,566.55
TJX COS INC/THE			39,498.000	2,912,187.54
TORCHMARK CORP			6,680.000	535,001.20
TOTAL SYSTEM SERVICES INC			10,170.000	666,135.00
TRACTOR SUPPLY CO			7,894.000	499,611.26
TRANSDIGM GROUP INC			3,003.000	767,716.95
TRAVELERS COS INC/THE			17,157.000	2,102,075.64
TRIPADVISOR INC			6,781.000	274,833.93
TWENTY-FIRST CENTURY FOX INC			94,523.000	2,475,871.02
TYSON FOODS INC			17,695.000	1,246,612.75
UDR INC			16,418.000	624,376.54
ULTA BEAUTY INC			3,580.000	809,294.80
UNDER ARMOUR INC			22,658.000	356,878.10
UNION PACIFIC CORP			49,578.000	5,749,560.66
UNITED CONTINENTAL HOLDINGS IN			17,302.000	1,053,345.76
UNITED PARCEL SERVICE INC			42,291.000	5,078,726.19
UNITED RENTALS INC			5,189.000	719,921.86
UNITED TECHNOLOGIES CORP			45,753.000	5,311,008.24
UNITEDHEALTH GROUP INC			59,170.000	11,588,444.50
UNIVERSAL HEALTH SERVICES INC			5,490.000	609,060.60
UNUM GROUP			14,013.000	716,484.69
US BANCORP			97,270.000	5,212,699.30
VALERO ENERGY CORP			27,461.000	2,112,574.73



S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VARIAN MEDICAL SYSTEMS INC			5,644.000	564,738.64
VENTAS INC			21,790.000	1,419,182.70
VERISIGN INC			5,421.000	576,740.19
VERISK ANALYTICS INC			9,441.000	785,396.79
VERIZON COMMUNICATIONS INC			250,479.000	12,396,205.71
VERTEX PHARMACEUTICALS INC			15,293.000	2,325,147.72
VF CORP			19,671.000	1,250,485.47
VIACOM INC			21,632.000	602,234.88
VISA INC			113,362.000	11,930,216.88
VORNADO REALTY TRUST			10,577.000	813,159.76
VULCAN MATERIALS CO			8,115.000	970,554.00
WAL-MART STORES INC			90,696.000	7,086,985.44
WALGREENS BOOTS ALLIANCE INC			52,434.000	4,048,953.48
WALT DISNEY CO/THE			89,323.000	8,804,568.11
WASTE MANAGEMENT INC			24,957.000	1,953,384.39
WATERS CORP			4,914.000	882,161.28
WEC ENERGY GROUP INC			19,377.000	1,216,488.06
WELLS FARGO & CO			276,158.000	15,230,113.70
WELLTOWER INC			22,483.000	1,580,105.24
WESTERN DIGITAL CORP			17,883.000	1,545,091.20
WESTERN UNION CO/THE			28,936.000	555,571.20
WESTROCK CO			15,418.000	874,663.14
WEYERHAEUSER CO			46,130.000	1,569,803.90
WHIRLPOOL CORP			4,542.000	837,726.48
WILLIAMS COS INC/THE			50,734.000	1,522,527.34
WILLIS TOWERS WATSON PLC			7,803.000	1,203,456.69
WW GRAINGER INC			3,299.000	592,995.25
WYNDHAM WORLDWIDE CORP			6,407.000	675,361.87
WYNN RESORTS LTD			4,903.000	730,154.76
XCEL ENERGY INC			31,177.000	1,475,295.64
XEROX CORP			13,108.000	436,365.32
XILINX INC			15,231.000	1,078,811.73
XL GROUP LTD			16,053.000	633,290.85
XYLEM INC/NY			11,035.000	691,122.05
YUM! BRANDS INC			20,313.000	1,495,239.93
ZIMMER BIOMET HOLDINGS INC			12,355.000	1,446,646.95
ZIONS BANCORPORATION			12,442.000	587,013.56
ZOETIS INC			30,136.000	1,921,471.36



INTERNAL TIPS - KR2F39010002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>224,339,953.320</b>	<b>226,623,022.92</b>
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>1,785,118.320</b>	<b>1,785,118.32</b>
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			1,785,118.320	1,785,118.32
<b>FIXED INCOME SECURITIES</b>			<b>222,554,835.000</b>	<b>224,837,904.60</b>
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			31,550,470.000	31,470,923.06
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			59,610,880.000	59,896,755.30
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			13,952,385.000	13,813,980.69
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			64,953,590.000	65,802,130.71
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			21,611,872.000	22,068,392.32
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			8,773,000.000	9,087,369.84
US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08			7,010,880.000	7,056,432.49
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			7,566,702.000	7,882,588.05
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09			7,525,056.000	7,759,332.14



**BNY MELLON**

INTERNAL US MID CAP - KR3F10100002

**Asset Detail**

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>1,236,720.170</b>	<b>126,482,411.87</b>
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>532,697.170</b>	<b>532,697.17</b>
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			532,697.170	532,697.17
<b>EQUITY</b>			<b>704,023.000</b>	<b>125,949,714.70</b>
ISHARES CORE S&P MIDCAP ETF			704,023.000	125,949,714.70



KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>2,428,997.690</b>	<b>133,384,461.51</b>
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>194,725.690</b>	<b>194,725.69</b>
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			194,725.690	194,725.69
<b>EQUITY</b>			<b>2,234,272.000</b>	<b>133,189,735.82</b>
3M CO			1,062.000	222,913.80
ABBOTT LABORATORIES			5,806.000	309,808.16
ACCENTURE PLC			587.000	79,286.09
ACTIVISION BLIZZARD INC			1,888.000	121,794.88
ADOBE SYSTEMS INC			1,148.000	171,258.64
ADVANCE AUTO PARTS INC			986.000	97,811.20
ADVANCED MICRO DEVICES INC			9,431.000	120,245.25
AETNA INC			5,564.000	884,731.64
AFFILIATED MANAGERS GROUP INC			755.000	143,321.65
AFLAC INC			2,706.000	220,241.34
AGILENT TECHNOLOGIES INC			4,505.000	289,221.00
AIR PRODUCTS & CHEMICALS INC			654.000	98,897.88
AKAMAI TECHNOLOGIES INC			3,654.000	178,022.88
ALASKA AIR GROUP INC			3,366.000	256,724.82
ALBEMARLE CORP			2,140.000	291,703.40
ALEXANDRIA REAL ESTATE EQUITIE			2,687.000	319,672.39
ALIGN TECHNOLOGY INC			832.000	154,976.64
ALLEGHANY CORP			757.000	419,385.57
ALLERGAN PLC			1,175.000	240,816.25
ALLIANCE DATA SYSTEMS CORP			505.000	111,882.75
ALLIANT ENERGY CORP			12,010.000	499,255.70
ALLSTATE CORP/THE			4,889.000	449,347.99
ALLY FINANCIAL INC			15,095.000	366,204.70
ALPHABET INC-CL A			72.000	70,107.84
ALTRIA GROUP INC			5,176.000	328,261.92
AMAZON.COM INC			88.000	84,598.80
AMDOCS LTD			5,023.000	323,079.36
AMEREN CORP			10,722.000	620,160.48
AMERICAN AIRLINES GROUP INC			2,664.000	126,513.36
AMERICAN ELECTRIC POWER CO INC			5,152.000	361,876.48
AMERICAN EXPRESS CO			3,836.000	347,004.56
AMERICAN INTERNATIONAL GROUP I			5,310.000	325,980.90
AMERICAN TOWER CORP			1,368.000	186,978.24
AMERICAN WATER WORKS CO INC			6,700.000	542,097.00
AMERIPRISE FINANCIAL INC			1,087.000	161,430.37



KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMETEK INC			4,535.000	299,491.40
AMPHENOL CORP			3,948.000	334,158.72
ANALOG DEVICES INC			876.000	75,484.92
ANDEAVOR			2,774.000	286,138.10
ANNALY CAPITAL MANAGEMENT INC			77,548.000	945,310.12
ANSYS INC			2,910.000	357,144.30
ANTHEM INC			4,228.000	802,812.64
AON PLC			2,516.000	367,587.60
APPLE INC			723.000	111,428.76
APPLIED MATERIALS INC			1,585.000	82,562.65
ARCH CAPITAL GROUP LTD			9,057.000	892,114.50
ARCONIC INC			7,664.000	190,680.32
ARTHUR J GALLAGHER & CO			8,149.000	501,570.95
AT&T INC			9,784.000	383,239.28
AUTODESK INC			732.000	82,174.32
AUTOLIV INC			2,694.000	332,978.40
AUTOMATIC DATA PROCESSING INC			1,718.000	187,811.76
AUTOZONE INC			299.000	177,937.89
AVALONBAY COMMUNITIES INC			1,088.000	194,120.96
BAKER HUGHES A GE CO			3,092.000	113,229.04
BALL CORP			7,355.000	303,761.50
BANK OF AMERICA CORP			15,898.000	402,855.32
BANK OF NEW YORK MELLON CORP/T			7,082.000	375,487.64
BAXTER INTERNATIONAL INC			10,316.000	647,329.00
BB&T CORP			10,481.000	491,978.14
BECTON DICKINSON AND CO			2,006.000	393,075.70
BERKSHIRE HATHAWAY INC			1,477.000	270,763.64
BEST BUY CO INC			11,352.000	646,609.92
BIOMARIN PHARMACEUTICAL INC			2,453.000	228,300.71
BLACKROCK INC			188.000	84,052.92
BOEING CO/THE			1,194.000	303,526.74
BORGWARNER INC			5,745.000	294,316.35
BOSTON PROPERTIES INC			591.000	72,622.08
BOSTON SCIENTIFIC CORP			7,502.000	218,833.34
BROADCOM LTD			281.000	68,153.74
BROADRIDGE FINANCIAL SOLUTIONS			1,992.000	160,993.44
BROWN-FORMAN CORP			3,979.000	216,059.70
BUNGE LTD			5,910.000	410,508.60
CA INC			6,843.000	228,419.34



KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CABOT OIL & GAS CORP			5,083.000	135,970.25
CADENCE DESIGN SYSTEMS INC			4,184.000	165,142.48
CAMPBELL SOUP CO			6,895.000	322,823.90
CAPITAL ONE FINANCIAL CORP			1,060.000	89,739.60
CARDINAL HEALTH INC			2,071.000	138,591.32
CARMAX INC			1,175.000	89,076.75
CARNIVAL CORP			4,695.000	303,156.15
CATERPILLAR INC			718.000	89,541.78
CBOE GLOBAL MARKETS INC			1,604.000	172,638.52
CBRE GROUP INC			4,171.000	157,997.48
CBS CORP			1,725.000	100,050.00
CDK GLOBAL INC			3,449.000	217,597.41
CDW CORP/DE			1,715.000	113,190.00
CELANESE CORP			2,775.000	289,349.25
CENTENE CORP			4,678.000	452,690.06
CENTERPOINT ENERGY INC			20,776.000	606,866.96
CENTURYLINK INC			7,365.000	139,198.50
CERNER CORP			2,608.000	186,002.56
CH ROBINSON WORLDWIDE INC			5,034.000	383,087.40
CHARLES SCHWAB CORP/THE			8,016.000	350,619.84
CHARTER COMMUNICATIONS INC			865.000	314,358.30
CHECK POINT SOFTWARE TECHNOLOG			5,039.000	574,546.78
CHENIERE ENERGY INC			4,552.000	205,022.08
CHEVRON CORP			1,371.000	161,092.50
CHIPOTLE MEXICAN GRILL INC			852.000	262,271.16
CHUBB LTD			1,776.000	253,168.80
CHURCH & DWIGHT CO INC			5,509.000	266,911.05
CIGNA CORP			3,430.000	641,204.20
CIMAREX ENERGY CO			1,035.000	117,648.45
CINCINNATI FINANCIAL CORP			4,397.000	336,678.29
CINTAS CORP			1,938.000	279,614.64
CISCO SYSTEMS INC			4,582.000	154,092.66
CIT GROUP INC			5,937.000	291,209.85
CITIGROUP INC			2,288.000	166,429.12
CITIZENS FINANCIAL GROUP INC			17,509.000	663,065.83
CITRIX SYSTEMS INC			2,072.000	159,171.04
CLOROX CO/THE			3,780.000	498,619.80
CME GROUP INC			5,986.000	812,180.48
CMS ENERGY CORP			14,383.000	666,220.56



KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COACH INC			3,105.000	125,069.40
COCA-COLA CO/THE			4,132.000	185,981.32
COLGATE-PALMOLIVE CO			1,367.000	99,585.95
COMCAST CORP			10,444.000	401,885.12
COMERICA INC			8,599.000	655,759.74
CONAGRA BRANDS INC			9,086.000	306,561.64
CONCHO RESOURCES INC			1,604.000	211,278.88
CONOCOPHILLIPS			2,595.000	129,879.75
CONSOLIDATED EDISON INC			7,561.000	610,021.48
CONSTELLATION BRANDS INC			2,336.000	465,915.20
COOPER COS INC/THE			2,654.000	629,289.94
CORNING INC			7,837.000	234,483.04
COSTCO WHOLESALE CORP			1,313.000	215,712.77
COTY INC			4,350.000	71,905.50
CR BARD INC			1,310.000	419,855.00
CROWN CASTLE INTERNATIONAL COR			2,032.000	203,159.36
CSX CORP			2,023.000	109,767.98
CUMMINS INC			1,581.000	265,655.43
CVS HEALTH CORP			4,050.000	329,346.00
DANAHER CORP			4,379.000	375,630.62
DARDEN RESTAURANTS INC			6,566.000	517,269.48
DAVITA INC			5,167.000	306,868.13
DEERE & CO			1,434.000	180,096.06
DELPHI AUTOMOTIVE PLC			797.000	78,424.80
DELTA AIR LINES INC			2,929.000	141,236.38
DENTSPLY SIRONA INC			3,483.000	208,318.23
DIAMONDBACK ENERGY INC			875.000	85,715.00
DIGITAL REALTY TRUST INC			5,176.000	612,476.08
DISCOVER FINANCIAL SERVICES			3,602.000	232,256.96
DISH NETWORK CORP			1,646.000	89,262.58
DOLLAR TREE INC			1,904.000	165,305.28
DOMINION ENERGY INC			1,949.000	149,936.57
DOVER CORP			2,030.000	185,521.70
DOWDUPONT INC			6,138.000	424,933.74
DR HORTON INC			6,876.000	274,558.68
DR PEPPER SNAPPLE GROUP INC			3,666.000	324,331.02
DTE ENERGY CO			6,913.000	742,179.68
DUKE ENERGY CORP			7,431.000	623,609.52
DUKE REALTY CORP			11,978.000	345,205.96



KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
E*TRADE FINANCIAL CORP			9,788.000	426,854.68
EASTMAN CHEMICAL CO			2,900.000	262,421.00
EATON CORP PLC			2,075.000	159,339.25
EBAY INC			5,449.000	209,568.54
ECOLAB INC			658.000	84,625.38
EDISON INTERNATIONAL			9,420.000	726,941.40
ELECTRONIC ARTS INC			1,567.000	185,000.02
ELI LILLY & CO			2,902.000	248,237.08
EMERSON ELECTRIC CO			1,382.000	86,844.88
ENTERGY CORP			4,616.000	352,477.76
EOG RESOURCES INC			4,480.000	433,395.20
EQT CORP			5,140.000	335,333.60
EQUIFAX INC			1,344.000	142,450.56
EQUINIX INC			642.000	286,524.60
EQUITY RESIDENTIAL			2,495.000	164,495.35
ESSEX PROPERTY TRUST INC			1,794.000	455,729.82
ESTEE LAUDER COS INC/THE			3,524.000	380,028.16
EVEREST RE GROUP LTD			2,682.000	612,541.98
EVERSOURCE ENERGY			7,669.000	463,514.36
EXELON CORP			9,992.000	376,398.64
EXPEDIA INC			1,474.000	212,167.56
EXPEDITORS INTERNATIONAL OF WA			7,772.000	465,231.92
EXPRESS SCRIPTS HOLDING CO			5,836.000	369,535.52
EXTRA SPACE STORAGE INC			3,476.000	277,801.92
EXXON MOBIL CORP			4,592.000	376,452.16
F5 NETWORKS INC			2,187.000	263,664.72
FACEBOOK INC			583.000	99,617.21
FASTENAL CO			2,264.000	103,193.12
FEDERAL REALTY INVESTMENT TRUS			1,475.000	183,209.75
FEDEX CORP			1,183.000	266,861.14
FIDELITY NATIONAL INFORMATION			3,286.000	306,879.54
FIFTH THIRD BANCORP			22,196.000	621,044.08
FIRST REPUBLIC BANK/CA			6,650.000	694,659.00
FIRSTENERGY CORP			12,006.000	370,144.98
FISERV INC			1,483.000	191,247.68
FLUOR CORP			2,615.000	110,091.50
FMC CORP			2,409.000	215,147.79
FNF GROUP			15,540.000	737,528.40
FOOT LOCKER INC			6,639.000	233,825.58



KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORTIVE CORP			1,707.000	120,838.53
FORTUNE BRANDS HOME & SECURITY			1,334.000	89,684.82
FRANKLIN RESOURCES INC			3,550.000	158,010.50
FREEMPORT-MCMORAN INC			18,869.000	264,920.76
GARTNER INC			2,371.000	294,976.11
GENERAL DYNAMICS CORP			1,124.000	231,071.92
GENERAL ELECTRIC CO			6,543.000	158,209.74
GENERAL MILLS INC			2,039.000	105,538.64
GENERAL MOTORS CO			2,064.000	83,344.32
GENUINE PARTS CO			1,534.000	146,727.10
GGP INC			8,607.000	178,767.39
GLOBAL PAYMENTS INC			1,144.000	108,714.32
GOLDMAN SACHS GROUP INC/THE			755.000	179,078.45
GOODYEAR TIRE & RUBBER CO/THE			6,958.000	231,353.50
HANESBRANDS INC			8,455.000	208,331.20
HARLEY-DAVIDSON INC			3,115.000	150,174.15
HARRIS CORP			3,073.000	404,652.64
HARTFORD FINANCIAL SERVICES GR			6,108.000	338,566.44
HASBRO INC			4,018.000	392,438.06
HCP INC			5,786.000	161,024.38
HENRY SCHEIN INC			2,278.000	186,773.22
HERSHEY CO/THE			5,807.000	633,950.19
HESS CORP			3,148.000	147,609.72
HEWLETT PACKARD ENTERPRISE CO			5,463.000	80,360.73
HILTON WORLDWIDE HOLDINGS INC			4,299.000	298,565.55
HOLOGIC INC			12,249.000	449,415.81
HOME DEPOT INC/THE			511.000	83,579.16
HONEYWELL INTERNATIONAL INC			1,243.000	176,182.82
HORMEL FOODS CORP			10,941.000	351,643.74
HOST HOTELS & RESORTS INC			13,727.000	253,812.23
HP INC			6,817.000	136,067.32
HUMANA INC			2,367.000	576,672.21
HUNTINGTON BANCSHARES INC/OH			42,526.000	593,662.96
HUNTINGTON INGALLS INDUSTRIES			871.000	197,229.24
IDEXX LABORATORIES INC			1,534.000	238,521.66
IHS MARKIT LTD			7,280.000	320,902.40
ILLINOIS TOOL WORKS INC			1,074.000	158,909.04
ILLUMINA INC			1,322.000	263,342.40
INCYTE CORP			1,595.000	186,200.30



KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INGERSOLL-RAND PLC			2,900.000	258,593.00
INGREDION INC			1,455.000	175,531.20
INTEL CORP			2,654.000	101,064.32
INTERCONTINENTAL EXCHANGE INC			8,591.000	590,201.70
INTERNATIONAL BUSINESS MACHINE			1,023.000	148,416.84
INTERNATIONAL FLAVORS & FRAGRA			2,161.000	308,828.51
INTERNATIONAL PAPER CO			1,685.000	95,741.70
INTERPUBLIC GROUP OF COS INC/T			6,202.000	128,939.58
INTUIT INC			1,254.000	178,243.56
INTUITIVE SURGICAL INC			424.000	443,453.12
INVESCO LTD			4,471.000	156,663.84
JB HUNT TRANSPORT SERVICES INC			1,810.000	201,054.80
JM SMUCKER CO/THE			3,577.000	375,334.61
JOHNSON & JOHNSON			1,013.000	131,700.13
JPMORGAN CHASE & CO			5,785.000	552,525.35
JUNIPER NETWORKS INC			12,822.000	356,836.26
KANSAS CITY SOUTHERN			2,653.000	288,328.04
KELLOGG CO			3,115.000	194,282.55
KEYCORP			41,553.000	782,027.46
KIMBERLY-CLARK CORP			778.000	91,555.04
KIMCO REALTY CORP			8,693.000	169,948.15
KINDER MORGAN INC/DE			13,982.000	268,174.76
KLA-TENCOR CORP			2,662.000	282,172.00
KRAFT HEINZ CO/THE			1,428.000	110,741.40
KROGER CO/THE			6,407.000	128,524.42
L BRANDS INC			3,313.000	137,853.93
L3 TECHNOLOGIES INC			2,526.000	475,974.18
LABORATORY CORP OF AMERICA HOL			3,361.000	507,410.17
LAM RESEARCH CORP			1,408.000	260,536.32
LAS VEGAS SANDS CORP			1,603.000	102,848.48
LEAR CORP			1,135.000	196,445.80
LENNAR CORP			3,909.000	206,395.20
LEVEL 3 COMMUNICATIONS INC			2,916.000	155,393.64
LIBERTY BROADBAND CORP			4,518.000	430,565.40
LIBERTY INTERACTIVE CORP QVC G			6,183.000	145,733.31
LINCOLN NATIONAL CORP			3,495.000	256,812.60
LKQ CORP			3,955.000	142,340.45
LOCKHEED MARTIN CORP			1,208.000	374,830.32
LOEWS CORP			10,414.000	498,414.04



KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LOWE'S COS INC			921.000	73,624.74
M&T BANK CORP			3,073.000	494,875.92
MACERICH CO/THE			6,778.000	372,586.66
MACY'S INC			11,664.000	254,508.48
MARATHON OIL CORP			11,112.000	150,678.72
MARATHON PETROLEUM CORP			4,706.000	263,912.48
MARKEL CORP			497.000	530,786.06
MARRIOTT INTERNATIONAL INC/MD			1,929.000	212,691.54
MARSH & MCLENNAN COS INC			2,971.000	248,999.51
MARTIN MARIETTA MATERIALS INC			2,307.000	475,772.61
MASCO CORP			4,337.000	169,186.37
MASTERCARD INC			1,874.000	264,608.80
MATTEL INC			6,864.000	106,254.72
MAXIM INTEGRATED PRODUCTS INC			5,778.000	275,668.38
MCCORMICK & CO INC/MD			3,149.000	323,213.36
MCDONALD'S CORP			2,968.000	465,026.24
MEDTRONIC PLC			2,995.000	232,921.15
MERCADOLIBRE INC			631.000	163,384.83
MERCK & CO INC			5,470.000	350,244.10
METLIFE INC			3,203.000	166,395.85
METTLER-TOLEDO INTERNATIONAL I			689.000	431,424.24
MGM RESORTS INTERNATIONAL			7,027.000	229,009.93
MICROCHIP TECHNOLOGY INC			2,006.000	180,098.68
MICRON TECHNOLOGY INC			8,878.000	349,171.74
MICROSOFT CORP			2,181.000	162,462.69
MID-AMERICA APARTMENT COMMUNIT			2,753.000	294,240.64
MOHAWK INDUSTRIES INC			1,554.000	384,630.54
MOLSON COORS BREWING CO			3,423.000	279,453.72
MONDELEZ INTERNATIONAL INC			4,159.000	169,104.94
MONSANTO CO			2,680.000	321,117.60
MOODY'S CORP			1,282.000	178,467.22
MORGAN STANLEY			3,386.000	163,103.62
MOSAIC CO/THE			9,846.000	212,575.14
MOTOROLA SOLUTIONS INC			5,504.000	467,124.48
MSCI INC			1,402.000	163,893.80
MYLAN NV			4,855.000	152,301.35
NASDAQ INC			5,018.000	389,246.26
NATIONAL OILWELL VARCO INC			8,452.000	301,989.96
NETAPP INC			9,236.000	404,167.36



KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NETFLIX INC			715.000	129,665.25
NEWELL BRANDS INC			2,594.000	110,685.98
NEWMONT MINING CORP			15,443.000	579,266.93
NEXTERA ENERGY INC			4,920.000	721,026.00
NIELSEN HOLDINGS PLC			4,243.000	175,872.35
NIKE INC			2,373.000	123,040.05
NISOURCE INC			10,489.000	268,413.51
NOBLE ENERGY INC			4,845.000	137,404.20
NORFOLK SOUTHERN CORP			2,352.000	311,028.48
NORTHERN TRUST CORP			5,186.000	476,748.98
NORTHROP GRUMMAN CORP			1,017.000	292,611.24
NORWEGIAN CRUISE LINE HOLDINGS			2,747.000	148,475.35
NUCOR CORP			2,740.000	153,549.60
NVIDIA CORP			659.000	117,809.43
OCCIDENTAL PETROLEUM CORP			6,885.000	442,085.85
OMNICOM GROUP INC			972.000	71,996.04
ONEOK INC			3,558.000	197,148.78
ORACLE CORP			1,661.000	80,309.35
PACCAR INC			1,332.000	96,356.88
PACKAGING CORP OF AMERICA			941.000	107,913.88
PALO ALTO NETWORKS INC			1,424.000	205,198.40
PARKER-HANNIFIN CORP			992.000	173,619.84
PAYCHEX INC			2,954.000	177,121.84
PAYPAL HOLDINGS INC			1,426.000	91,306.78
PENTAIR PLC			2,190.000	148,832.40
PEPSICO INC			2,650.000	295,289.50
PERRIGO CO PLC			2,932.000	248,193.80
PFIZER INC			11,987.000	427,935.90
PG&E CORP			8,445.000	575,020.05
PHILIP MORRIS INTERNATIONAL IN			2,358.000	261,761.58
PHILLIPS 66			919.000	84,189.59
PINNACLE WEST CAPITAL CORP			6,142.000	519,367.52
PIONEER NATURAL RESOURCES CO			947.000	139,720.38
PNC FINANCIAL SERVICES GROUP I			4,576.000	616,707.52
PPL CORP			5,237.000	198,744.15
PRAXAIR INC			1,174.000	164,054.76
PRICELINE GROUP INC/THE			41.000	75,063.62
PRINCIPAL FINANCIAL GROUP INC			3,703.000	238,251.02
PROCTER & GAMBLE CO/THE			1,672.000	152,118.56



KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROGRESSIVE CORP/THE			8,357.000	404,645.94
PROLOGIS INC			4,658.000	295,596.68
PRUDENTIAL FINANCIAL INC			1,386.000	147,359.52
PUBLIC SERVICE ENTERPRISE GROU			4,793.000	221,676.25
PUBLIC STORAGE			457.000	97,793.43
PVH CORP			3,392.000	427,595.52
QORVO INC			2,758.000	194,935.44
QUALCOMM INC			1,450.000	75,168.00
QUEST DIAGNOSTICS INC			4,886.000	457,525.04
QUINTILES IMS HOLDINGS INC			5,267.000	500,733.69
RAYMOND JAMES FINANCIAL INC			4,382.000	369,534.06
RAYTHEON CO			2,141.000	399,467.78
REALTY INCOME CORP			10,334.000	591,001.46
RED HAT INC			843.000	93,454.98
REGENCY CENTERS CORP			2,549.000	158,139.96
REGIONS FINANCIAL CORP			47,354.000	721,201.42
REPUBLIC SERVICES INC			10,546.000	696,668.76
RESMED INC			5,748.000	442,366.08
ROCKWELL AUTOMATION INC			1,029.000	183,378.09
ROCKWELL COLLINS INC			1,735.000	226,781.85
ROPER TECHNOLOGIES INC			1,440.000	350,496.00
ROSS STORES INC			2,648.000	170,981.36
ROYAL CARIBBEAN CRUISES LTD			3,551.000	420,935.54
S&P GLOBAL INC			1,174.000	183,507.94
SBA COMMUNICATIONS CORP			3,048.000	439,064.40
SCANA CORP			6,791.000	329,295.59
SCHLUMBERGER LTD			2,303.000	160,657.28
SEAGATE TECHNOLOGY PLC			6,463.000	214,377.71
SEALED AIR CORP			3,096.000	132,261.12
SEMPRA ENERGY			1,420.000	162,064.60
SERVICENOW INC			3,717.000	436,859.01
SHERWIN-WILLIAMS CO/THE			259.000	92,732.36
SIMON PROPERTY GROUP INC			440.000	70,844.40
SIRIUS XM HOLDINGS INC			61,109.000	337,321.68
SKYWORKS SOLUTIONS INC			2,114.000	215,416.60
SL GREEN REALTY CORP			2,165.000	219,357.80
SNAP-ON INC			1,032.000	153,778.32
SOUTHERN CO/THE			11,503.000	565,257.42
SOUTHWEST AIRLINES CO			2,502.000	140,061.96



KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STANLEY BLACK & DECKER INC			3,374.000	509,372.78
STARBUCKS CORP			2,524.000	135,564.04
STATE STREET CORP			2,192.000	209,423.68
STEEL DYNAMICS INC			5,527.000	190,515.69
STRYKER CORP			2,266.000	321,817.32
SUNTRUST BANKS INC			4,045.000	241,769.65
SVB FINANCIAL GROUP			877.000	164,077.93
SYMANTEC CORP			12,053.000	395,458.93
SYNCHRONY FINANCIAL			3,167.000	98,335.35
SYNOPSIS INC			5,047.000	406,434.91
SYSCO CORP			7,596.000	409,804.20
T ROWE PRICE GROUP INC			989.000	89,652.85
T-MOBILE US INC			10,279.000	633,803.14
TARGA RESOURCES CORP			4,112.000	194,497.60
TARGET CORP			7,082.000	417,908.82
TD AMERITRADE HOLDING CORP			6,623.000	323,202.40
TE CONNECTIVITY LTD			2,991.000	248,432.46
TESLA INC			359.000	122,454.90
TEXAS INSTRUMENTS INC			1,923.000	172,377.72
TEXTRON INC			3,022.000	162,825.36
THERMO FISHER SCIENTIFIC INC			1,306.000	247,095.20
TIFFANY & CO			5,442.000	499,466.76
TIME WARNER INC			4,595.000	470,757.75
TJX COS INC/THE			2,485.000	183,219.05
TORCHMARK CORP			3,630.000	290,726.70
TOTAL SYSTEM SERVICES INC			5,427.000	355,468.50
TRACTOR SUPPLY CO			1,188.000	75,188.52
TRANSDIGM GROUP INC			636.000	162,593.40
TRAVELERS COS INC/THE			1,626.000	199,217.52
TWENTY-FIRST CENTURY FOX INC			2,804.000	73,969.52
TWITTER INC			19,767.000	333,469.29
TYSON FOODS INC			6,741.000	474,903.45
UDR INC			8,934.000	339,760.02
ULTA BEAUTY INC			1,271.000	287,322.26
UNION PACIFIC CORP			1,836.000	212,920.92
UNITED CONTINENTAL HOLDINGS IN			3,632.000	221,116.16
UNITED PARCEL SERVICE INC			1,089.000	130,778.01
UNITED RENTALS INC			1,709.000	237,106.66
UNITED TECHNOLOGIES CORP			1,486.000	172,494.88



KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITEDHEALTH GROUP INC			2,143.000	419,706.55
UNIVERSAL HEALTH SERVICES INC			3,056.000	339,032.64
UNUM GROUP			6,415.000	327,998.95
US BANCORP			6,705.000	359,320.95
VALERO ENERGY CORP			5,620.000	432,346.60
VANTIV INC			7,273.000	512,528.31
VARIAN MEDICAL SYSTEMS INC			4,209.000	421,152.54
VENTAS INC			2,001.000	130,325.13
VEREIT INC			36,726.000	304,458.54
VERISIGN INC			987.000	105,006.93
VERISK ANALYTICS INC			4,100.000	341,079.00
VERIZON COMMUNICATIONS INC			2,652.000	131,247.48
VERTEX PHARMACEUTICALS INC			1,027.000	156,145.08
VISA INC			1,228.000	129,234.72
VORNADO REALTY TRUST			1,891.000	145,380.08
VULCAN MATERIALS CO			2,673.000	319,690.80
WAL-MART STORES INC			7,287.000	569,406.18
WALGREENS BOOTS ALLIANCE INC			3,223.000	248,880.06
WALT DISNEY CO/THE			2,580.000	254,310.60
WASTE MANAGEMENT INC			4,715.000	369,043.05
WATERS CORP			2,719.000	488,114.88
WEC ENERGY GROUP INC			12,542.000	787,386.76
WELLS FARGO & CO			3,810.000	210,121.50
WELLTOWER INC			2,321.000	163,119.88
WESTAR ENERGY INC			6,619.000	328,302.40
WESTERN DIGITAL CORP			3,526.000	304,646.40
WESTERN UNION CO/THE			4,189.000	80,428.80
WESTROCK CO			3,883.000	220,282.59
WEYERHAEUSER CO			2,248.000	76,499.44
WHIRLPOOL CORP			773.000	142,572.12
WILLIAMS COS INC/THE			3,859.000	115,808.59
WILLIS TOWERS WATSON PLC			2,447.000	377,400.81
WORKDAY INC			924.000	97,380.36
WW GRAINGER INC			1,653.000	297,126.75
WYNDHAM WORLDWIDE CORP			2,059.000	217,039.19
WYNN RESORTS LTD			1,633.000	243,186.36
XCEL ENERGY INC			19,014.000	899,742.48
XILINX INC			2,910.000	206,115.30
XL GROUP LTD			11,673.000	460,499.85



**BNY MELLON**

KRS INTERNAL EQUITY - KR3F10110002

**Asset Detail**

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		XYLEM INC/NY	5,774.000	361,625.62
		YUM! BRANDS INC	4,696.000	345,672.56
		ZIMMER BIOMET HOLDINGS INC	3,499.000	409,697.91
		ZIONS BANCORPORATION	4,337.000	204,619.66
		ZOETIS INC	7,748.000	494,012.48



S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>8,575,033.660</b>	<b>571,291,384.54</b>
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>804,395.660</b>	<b>804,395.66</b>
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			804,395.660	804,395.66
<b>EQUITY</b>			<b>7,770,638.000</b>	<b>570,486,988.88</b>
3M CO			15,802.000	3,316,839.80
ABBOTT LABORATORIES			45,884.000	2,448,370.24
ABBVIE INC			42,084.000	3,739,584.24
ACCENTURE PLC			16,396.000	2,214,607.72
ACTIVISION BLIZZARD INC			18,334.000	1,182,726.34
ACUITY BRANDS INC			1,166.000	199,712.48
ADOBE SYSTEMS INC			13,081.000	1,951,423.58
ADVANCE AUTO PARTS INC			1,953.000	193,737.60
ADVANCED MICRO DEVICES INC			20,490.000	261,247.50
AES CORP/VA			17,456.000	192,365.12
AETNA INC			8,771.000	1,394,676.71
AFFILIATED MANAGERS GROUP INC			1,497.000	284,175.51
AFLAC INC			10,494.000	854,106.66
AGILENT TECHNOLOGIES INC			8,522.000	547,112.40
AIR PRODUCTS & CHEMICALS INC			5,757.000	870,573.54
AKAMAI TECHNOLOGIES INC			4,571.000	222,699.12
ALASKA AIR GROUP INC			3,268.000	249,250.36
ALBEMARLE CORP			2,929.000	399,251.99
ALEXANDRIA REAL ESTATE EQUITIE			2,408.000	286,479.76
ALEXION PHARMACEUTICALS INC			5,938.000	833,042.02
ALIGN TECHNOLOGY INC			1,997.000	371,981.19
ALLEGION PLC			2,519.000	217,817.93
ALLERGAN PLC			8,881.000	1,820,160.95
ALLIANCE DATA SYSTEMS CORP			1,472.000	326,121.60
ALLIANT ENERGY CORP			6,024.000	250,417.68
ALLSTATE CORP/THE			9,639.000	885,920.49
ALPHABET INC-CL A			7,870.000	7,663,176.40
ALPHABET INC-CL C			7,890.000	7,567,377.90
ALTRIA GROUP INC			51,077.000	3,239,303.34
AMAZON.COM INC			10,490.000	10,084,561.50
AMEREN CORP			6,416.000	371,101.44
AMERICAN AIRLINES GROUP INC			13,025.000	618,557.25
AMERICAN ELECTRIC POWER CO INC			13,002.000	913,260.48
AMERICAN EXPRESS CO			19,852.000	1,795,811.92
AMERICAN INTERNATIONAL GROUP I			23,256.000	1,427,685.84



S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN TOWER CORP			11,238.000	1,536,009.84
AMERICAN WATER WORKS CO INC			4,712.000	381,247.92
AMERIPRISE FINANCIAL INC			4,031.000	598,643.81
AMERISOURCEBERGEN CORP			4,388.000	363,107.00
AMETEK INC			6,085.000	401,853.40
AMGEN INC			19,459.000	3,628,130.55
AMPHENOL CORP			8,081.000	683,975.84
ANADARKO PETROLEUM CORP			14,817.000	723,810.45
ANALOG DEVICES INC			9,705.000	836,279.85
ANDEAVOR			3,996.000	412,187.40
ANSYS INC			2,261.000	277,492.53
ANTHEM INC			7,007.000	1,330,489.16
AO SMITH CORP			3,894.000	231,420.42
AON PLC			6,930.000	1,012,473.00
APACHE CORP			10,058.000	460,656.40
APARTMENT INVESTMENT & MANAGEM			4,152.000	182,106.72
APPLE INC			137,866.000	21,247,907.92
APPLIED MATERIALS INC			28,416.000	1,480,189.44
ARCHER-DANIELS-MIDLAND CO			15,090.000	641,475.90
ARCONIC INC			11,655.000	289,976.40
ARTHUR J GALLAGHER & CO			4,746.000	292,116.30
ASSURANT INC			1,449.000	138,408.48
AT&T INC			162,567.000	6,367,749.39
AUTODESK INC			5,128.000	575,669.28
AUTOMATIC DATA PROCESSING INC			11,831.000	1,293,364.92
AUTOZONE INC			744.000	442,761.84
AVALONBAY COMMUNITIES INC			3,643.000	649,984.06
AVERY DENNISON CORP			2,342.000	230,312.28
BAKER HUGHES A GE CO			11,251.000	412,011.62
BALL CORP			9,258.000	382,355.40
BANK OF AMERICA CORP			263,151.000	6,668,246.34
BANK OF NEW YORK MELLON CORP/T			27,497.000	1,457,890.94
BAXTER INTERNATIONAL INC			12,898.000	809,349.50
BB&T CORP			21,454.000	1,007,050.76
BECTON DICKINSON AND CO			6,012.000	1,178,051.40
BERKSHIRE HATHAWAY INC			50,227.000	9,207,613.64
BEST BUY CO INC			7,016.000	399,631.36
BIOGEN INC			5,648.000	1,768,501.76
BLACKROCK INC			3,206.000	1,433,370.54



S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOEING CO/THE			14,843.000	3,773,239.03
BORGWARNER INC			5,275.000	270,238.25
BOSTON PROPERTIES INC			4,068.000	499,875.84
BOSTON SCIENTIFIC CORP			36,210.000	1,056,245.70
BRIGHTHOUSE FINANCIAL INC			2,597.000	157,897.60
BRISTOL-MYERS SQUIBB CO			43,562.000	2,776,641.88
BROADCOM LTD			10,613.000	2,574,077.02
BROWN-FORMAN CORP			4,677.000	253,961.10
CA INC			8,286.000	276,586.68
CABOT OIL & GAS CORP			12,309.000	329,265.75
CAMPBELL SOUP CO			5,071.000	237,424.22
CAPITAL ONE FINANCIAL CORP			12,771.000	1,081,192.86
CARDINAL HEALTH INC			8,353.000	558,982.76
CARMAX INC			4,897.000	371,241.57
CARNIVAL CORP			11,068.000	714,660.76
CATERPILLAR INC			15,579.000	1,942,857.09
CBOE GLOBAL MARKETS INC			2,429.000	261,433.27
CBRE GROUP INC			7,951.000	301,183.88
CBS CORP			9,740.000	564,920.00
CELGENE CORP			20,647.000	3,010,745.54
CENTENE CORP			4,555.000	440,787.35
CENTERPOINT ENERGY INC			11,396.000	332,877.16
CENTURYLINK INC			14,512.000	274,276.80
CERNER CORP			7,774.000	554,441.68
CF INDUSTRIES HOLDINGS INC			6,164.000	216,726.24
CH ROBINSON WORLDWIDE INC			3,725.000	283,472.50
CHARLES SCHWAB CORP/THE			32,175.000	1,407,334.50
CHARTER COMMUNICATIONS INC			5,703.000	2,072,584.26
CHESAPEAKE ENERGY CORP			20,170.000	86,731.00
CHEVRON CORP			50,096.000	5,886,280.00
CHIPOTLE MEXICAN GRILL INC			758.000	233,335.14
CHUBB LTD			12,347.000	1,760,064.85
CHURCH & DWIGHT CO INC			6,591.000	319,333.95
CIGNA CORP			6,770.000	1,265,583.80
CIMAREX ENERGY CO			2,515.000	285,880.05
CINCINNATI FINANCIAL CORP			3,963.000	303,446.91
CINTAS CORP			2,284.000	329,535.52
CISCO SYSTEMS INC			132,213.000	4,446,323.19
CITIGROUP INC			72,802.000	5,295,617.48



S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITIZENS FINANCIAL GROUP INC			13,394.000	507,230.78
CITRIX SYSTEMS INC			3,997.000	307,049.54
CLOROX CO/THE			3,406.000	449,285.46
CME GROUP INC			8,985.000	1,219,084.80
CMS ENERGY CORP			7,416.000	343,509.12
COACH INC			7,434.000	299,441.52
COCA-COLA CO/THE			101,678.000	4,576,526.78
COGNIZANT TECHNOLOGY SOLUTIONS			15,574.000	1,129,737.96
COLGATE-PALMOLIVE CO			23,356.000	1,701,484.60
COMCAST CORP			125,144.000	4,815,541.12
COMERICA INC			4,679.000	356,820.54
CONAGRA BRANDS INC			10,689.000	360,646.86
CONCHO RESOURCES INC			3,918.000	516,078.96
CONOCOPHILLIPS			32,712.000	1,637,235.60
CONSOLIDATED EDISON INC			8,075.000	651,491.00
CONSTELLATION BRANDS INC			4,533.000	904,106.85
COOPER COS INC/THE			1,292.000	306,346.12
CORNING INC			24,333.000	728,043.36
COSTCO WHOLESALE CORP			11,597.000	1,905,271.13
COTY INC			12,455.000	205,881.15
CR BARD INC			1,915.000	613,757.50
CROWN CASTLE INTERNATIONAL COR			10,646.000	1,064,387.08
CSRA INC			3,842.000	123,981.34
CSX CORP			24,398.000	1,323,835.48
CUMMINS INC			4,086.000	686,570.58
CVS HEALTH CORP			26,939.000	2,190,679.48
DANAHER CORP			16,152.000	1,385,518.56
DARDEN RESTAURANTS INC			3,288.000	259,028.64
DAVITA INC			4,117.000	244,508.63
DEERE & CO			7,781.000	977,215.79
DELPHI AUTOMOTIVE PLC			7,084.000	697,065.60
DELTA AIR LINES INC			19,463.000	938,505.86
DENTSPLY SIRONA INC			6,061.000	362,508.41
DEVON ENERGY CORP			13,901.000	510,305.71
DIGITAL REALTY TRUST INC			4,225.000	499,944.25
DISCOVER FINANCIAL SERVICES			10,053.000	648,217.44
DISCOVERY COMMUNICATIONS INC			9,641.000	199,514.64
DISH NETWORK CORP			6,015.000	326,193.45
DOLLAR GENERAL CORP			6,671.000	540,684.55



S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOLLAR TREE INC			6,259.000	543,406.38
DOMINION ENERGY INC			16,632.000	1,279,499.76
DOVER CORP			4,116.000	376,161.24
DOWDUPONT INC			59,228.000	4,100,354.44
DR HORTON INC			9,037.000	360,847.41
DR PEPPER SNAPPLE GROUP INC			4,860.000	429,964.20
DTE ENERGY CO			4,743.000	509,208.48
DUKE ENERGY CORP			18,507.000	1,553,107.44
DUKE REALTY CORP			9,403.000	270,994.46
DXC TECHNOLOGY CO			7,487.000	642,983.56
E*TRADE FINANCIAL CORP			7,263.000	316,739.43
EASTMAN CHEMICAL CO			3,856.000	348,929.44
EATON CORP PLC			11,828.000	908,272.12
EBAY INC			26,616.000	1,023,651.36
ECOLAB INC			6,902.000	887,666.22
EDISON INTERNATIONAL			8,615.000	664,819.55
EDWARDS LIFESCIENCES CORP			5,548.000	606,451.88
ELECTRONIC ARTS INC			8,198.000	967,855.88
ELI LILLY & CO			25,675.000	2,196,239.50
EMERSON ELECTRIC CO			17,041.000	1,070,856.44
ENTERGY CORP			4,745.000	362,328.20
ENVISION HEALTHCARE CORP			3,106.000	139,614.70
EOG RESOURCES INC			15,264.000	1,476,639.36
EQT CORP			4,583.000	298,994.92
EQUIFAX INC			3,179.000	336,942.21
EQUINIX INC			2,060.000	919,378.00
EQUITY RESIDENTIAL			9,708.000	640,048.44
ESSEX PROPERTY TRUST INC			1,735.000	440,742.05
ESTEE LAUDER COS INC/THE			5,920.000	638,412.80
EVEREST RE GROUP LTD			1,086.000	248,031.54
EVERSOURCE ENERGY			8,379.000	506,426.76
EXELON CORP			24,488.000	922,462.96
EXPEDIA INC			3,215.000	462,767.10
EXPEDITORS INTERNATIONAL OF WA			4,764.000	285,173.04
EXPRESS SCRIPTS HOLDING CO			15,694.000	993,744.08
EXTRA SPACE STORAGE INC			3,329.000	266,053.68
EXXON MOBIL CORP			112,043.000	9,185,285.14
F5 NETWORKS INC			1,711.000	206,278.16
FACEBOOK INC			62,503.000	10,679,887.61



S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FASTENAL CO			7,649.000	348,641.42
FEDERAL REALTY INVESTMENT TRUS			1,910.000	237,241.10
FEDEX CORP			6,504.000	1,467,172.32
FIDELITY NATIONAL INFORMATION			8,741.000	816,321.99
FIFTH THIRD BANCORP			19,839.000	555,095.22
FIRSTENERGY CORP			11,733.000	361,728.39
FISERV INC			5,616.000	724,239.36
FLIR SYSTEMS INC			3,608.000	140,387.28
FLOWERVE CORP			3,454.000	147,105.86
FLUOR CORP			3,696.000	155,601.60
FMC CORP			3,543.000	316,425.33
FOOT LOCKER INC			3,470.000	122,213.40
FORD MOTOR CO			103,419.000	1,237,925.43
FORTIVE CORP			7,973.000	564,408.67
FORTUNE BRANDS HOME & SECURITY			4,068.000	273,491.64
FRANKLIN RESOURCES INC			9,054.000	402,993.54
FREEPORT-MCMORAN INC			35,196.000	494,151.84
GAP INC/THE			5,821.000	171,894.13
GARMIN LTD			3,034.000	163,744.98
GARTNER INC			2,391.000	297,464.31
GENERAL DYNAMICS CORP			7,499.000	1,541,644.42
GENERAL ELECTRIC CO			230,278.000	5,568,122.04
GENERAL MILLS INC			15,234.000	788,511.84
GENERAL MOTORS CO			36,312.000	1,466,278.56
GENUINE PARTS CO			3,897.000	372,748.05
GGP INC			15,403.000	319,920.31
GILEAD SCIENCES INC			34,553.000	2,799,484.06
GLOBAL PAYMENTS INC			4,032.000	383,160.96
GOLDMAN SACHS GROUP INC/THE			9,680.000	2,295,999.20
GOODYEAR TIRE & RUBBER CO/THE			6,658.000	221,378.50
H&R BLOCK INC			5,478.000	145,057.44
HALLIBURTON CO			22,948.000	1,056,296.44
HANESBRANDS INC			9,629.000	237,258.56
HARLEY-DAVIDSON INC			4,628.000	223,115.88
HARRIS CORP			3,224.000	424,536.32
HARTFORD FINANCIAL SERVICES GR			9,714.000	538,447.02
HASBRO INC			2,975.000	290,568.25
HCA HEALTHCARE INC			7,567.000	602,257.53
HCP INC			12,390.000	344,813.70



S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HELMERICH & PAYNE INC			2,871.000	149,607.81
HENRY SCHEIN INC			4,195.000	343,948.05
HERSHEY CO/THE			3,702.000	404,147.34
HESS CORP			7,145.000	335,029.05
HEWLETT PACKARD ENTERPRISE CO			44,021.000	647,548.91
HILTON WORLDWIDE HOLDINGS INC			5,418.000	376,280.10
HOLOGIC INC			7,404.000	271,652.76
HOME DEPOT INC/THE			31,613.000	5,170,622.28
HONEYWELL INTERNATIONAL INC			20,158.000	2,857,194.92
HORMEL FOODS CORP			7,133.000	229,254.62
HOST HOTELS & RESORTS INC			19,561.000	361,682.89
HP INC			44,511.000	888,439.56
HUMANA INC			3,816.000	929,692.08
HUNTINGTON BANCSHARES INC/OH			28,746.000	401,294.16
IDEXX LABORATORIES INC			2,330.000	362,291.70
IHS MARKIT LTD			8,392.000	369,919.36
ILLINOIS TOOL WORKS INC			8,221.000	1,216,379.16
ILLUMINA INC			3,861.000	769,111.20
INCYTE CORP			4,494.000	524,629.56
INGERSOLL-RAND PLC			6,770.000	603,680.90
INTEL CORP			124,517.000	4,741,607.36
INTERCONTINENTAL EXCHANGE INC			15,656.000	1,075,567.20
INTERNATIONAL BUSINESS MACHINE			22,607.000	3,279,823.56
INTERNATIONAL FLAVORS & FRAGRA			2,088.000	298,396.08
INTERNATIONAL PAPER CO			10,918.000	620,360.76
INTERPUBLIC GROUP OF COS INC/T			10,448.000	217,213.92
INTUIT INC			6,436.000	914,813.04
INTUITIVE SURGICAL INC			974.000	1,018,687.12
INVESCO LTD			10,758.000	376,960.32
IRON MOUNTAIN INC			6,495.000	252,655.50
JACOBS ENGINEERING GROUP INC			3,184.000	185,531.68
JB HUNT TRANSPORT SERVICES INC			2,268.000	251,929.44
JM SMUCKER CO/THE			3,079.000	323,079.47
JOHNSON & JOHNSON			71,231.000	9,260,742.31
JOHNSON CONTROLS INTERNATIONAL			24,806.000	999,433.74
JPMORGAN CHASE & CO			93,944.000	8,972,591.44
JUNIPER NETWORKS INC			10,103.000	281,166.49
KANSAS CITY SOUTHERN			2,805.000	304,847.40
KELLOGG CO			6,669.000	415,945.53



S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KEYCORP			28,984.000	545,478.88
KIMBERLY-CLARK CORP			9,385.000	1,104,426.80
KIMCO REALTY CORP			11,255.000	220,035.25
KINDER MORGAN INC/DE			50,766.000	973,691.88
KLA-TENCOR CORP			4,145.000	439,370.00
KOHL'S CORP			4,508.000	205,790.20
KRAFT HEINZ CO/THE			15,777.000	1,223,506.35
KROGER CO/THE			24,131.000	484,067.86
L BRANDS INC			6,371.000	265,097.31
L3 TECHNOLOGIES INC			2,059.000	387,977.37
LABORATORY CORP OF AMERICA HOL			2,705.000	408,373.85
LAM RESEARCH CORP			4,265.000	789,195.60
LEGGETT & PLATT INC			3,498.000	166,959.54
LENNAR CORP			5,373.000	283,694.40
LEUCADIA NATIONAL CORP			8,563.000	216,215.75
LEVEL 3 COMMUNICATIONS INC			7,740.000	412,464.60
LINCOLN NATIONAL CORP			5,930.000	435,736.40
LKQ CORP			8,152.000	293,390.48
LOCKHEED MARTIN CORP			6,582.000	2,042,328.78
LOEWS CORP			7,301.000	349,425.86
LOWE'S COS INC			22,689.000	1,813,758.66
LYONDELLBASELL INDUSTRIES NV			8,734.000	865,102.70
M&T BANK CORP			4,069.000	655,271.76
MACERICH CO/THE			3,149.000	173,100.53
MACY'S INC			8,052.000	175,694.64
MARATHON OIL CORP			22,476.000	304,774.56
MARATHON PETROLEUM CORP			13,717.000	769,249.36
MARRIOTT INTERNATIONAL INC/MD			8,215.000	905,785.90
MARSH & MCLENNAN COS INC			13,627.000	1,142,078.87
MARTIN MARIETTA MATERIALS INC			1,656.000	341,516.88
MASCO CORP			8,460.000	330,024.60
MASTERCARD INC			24,803.000	3,502,183.60
MATTEL INC			9,058.000	140,217.84
MCCORMICK & CO INC/MD			2,994.000	307,304.16
MCDONALD'S CORP			21,552.000	3,376,767.36
MCKESSON CORP			5,577.000	856,682.97
MEDTRONIC PLC			36,196.000	2,814,962.92
MERCK & CO INC			72,324.000	4,630,905.72
METLIFE INC			28,569.000	1,484,159.55



S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
METTLER-TOLEDO INTERNATIONAL I			683.000	427,667.28
MGM RESORTS INTERNATIONAL			12,766.000	416,043.94
MICHAEL KORS HOLDINGS LTD			4,121.000	197,189.85
MICROCHIP TECHNOLOGY INC			6,066.000	544,605.48
MICRON TECHNOLOGY INC			27,498.000	1,081,496.34
MICROSOFT CORP			204,148.000	15,206,984.52
MID-AMERICA APARTMENT COMMUNIT			3,003.000	320,960.64
MOHAWK INDUSTRIES INC			1,670.000	413,341.70
MOLSON COORS BREWING CO			4,883.000	398,648.12
MONDELEZ INTERNATIONAL INC			40,120.000	1,631,279.20
MONSANTO CO			11,603.000	1,390,271.46
MONSTER BEVERAGE CORP			10,660.000	588,965.00
MOODY'S CORP			4,401.000	612,663.21
MORGAN STANLEY			37,663.000	1,814,226.71
MOSAIC CO/THE			9,282.000	200,398.38
MOTOROLA SOLUTIONS INC			4,322.000	366,808.14
MYLAN NV			12,188.000	382,337.56
NASDAQ INC			3,014.000	233,795.98
NATIONAL OILWELL VARCO INC			10,049.000	359,050.77
NAVIENT CORP			7,534.000	113,160.68
NETAPP INC			7,165.000	313,540.40
NETFLIX INC			11,397.000	2,066,845.95
NEWELL BRANDS INC			12,774.000	545,066.58
NEWFIELD EXPLORATION CO			5,267.000	156,271.89
NEWMONT MINING CORP			14,100.000	528,891.00
NEWS CORP			13,273.000	177,235.11
NEXTERA ENERGY INC			12,379.000	1,814,142.45
NIELSEN HOLDINGS PLC			8,881.000	368,117.45
NIKE INC			35,042.000	1,816,927.70
NISOURCE INC			8,553.000	218,871.27
NOBLE ENERGY INC			12,036.000	341,340.96
NORDSTROM INC			2,942.000	138,715.30
NORFOLK SOUTHERN CORP			7,663.000	1,013,355.12
NORTHERN TRUST CORP			5,707.000	524,644.51
NORTHROP GRUMMAN CORP			4,616.000	1,328,115.52
NRG ENERGY INC			8,358.000	213,881.22
NUCOR CORP			8,436.000	472,753.44
NVIDIA CORP			15,733.000	2,812,588.41
O'REILLY AUTOMOTIVE INC			2,406.000	518,180.22



S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OCCIDENTAL PETROLEUM CORP			20,217.000	1,298,133.57
OMNICOM GROUP INC			6,154.000	455,826.78
ONEOK INC			10,045.000	556,593.45
ORACLE CORP			79,425.000	3,840,198.75
PACCAR INC			9,289.000	671,966.26
PACKAGING CORP OF AMERICA			2,491.000	285,667.88
PARKER-HANNIFIN CORP			3,522.000	616,420.44
PATTERSON COS INC			2,157.000	83,368.05
PAYCHEX INC			8,454.000	506,901.84
PAYPAL HOLDINGS INC			29,540.000	1,891,446.20
PENTAIR PLC			4,433.000	301,266.68
PEOPLE'S UNITED FINANCIAL INC			9,105.000	165,164.70
PEPSICO INC			37,773.000	4,209,045.39
PERKINELMER INC			2,910.000	200,702.70
PERRIGO CO PLC			3,791.000	320,908.15
PFIZER INC			157,803.000	5,633,567.10
PG&E CORP			13,502.000	919,351.18
PHILIP MORRIS INTERNATIONAL IN			41,069.000	4,559,069.69
PHILLIPS 66			11,600.000	1,062,676.00
PINNACLE WEST CAPITAL CORP			2,950.000	249,452.00
PIONEER NATURAL RESOURCES CO			4,498.000	663,634.92
PNC FINANCIAL SERVICES GROUP I			12,795.000	1,724,382.15
PPG INDUSTRIES INC			6,774.000	736,062.84
PPL CORP			18,065.000	685,566.75
PRAXAIR INC			7,559.000	1,056,294.66
PRICELINE GROUP INC/THE			1,300.000	2,380,066.00
PRINCIPAL FINANCIAL GROUP INC			7,088.000	456,041.92
PROCTER & GAMBLE CO/THE			67,629.000	6,152,886.42
PROGRESSIVE CORP/THE			15,360.000	743,731.20
PROLOGIS INC			14,023.000	889,899.58
PRUDENTIAL FINANCIAL INC			11,344.000	1,206,094.08
PUBLIC SERVICE ENTERPRISE GROU			13,377.000	618,686.25
PUBLIC STORAGE			3,953.000	845,902.47
PULTEGROUP INC			7,508.000	205,193.64
PVH CORP			2,063.000	260,061.78
QORVO INC			3,361.000	237,555.48
QUALCOMM INC			39,067.000	2,025,233.28
QUANTA SERVICES INC			3,916.000	146,340.92
QUEST DIAGNOSTICS INC			3,618.000	338,789.52



S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUINTILES IMS HOLDINGS INC			3,629.000	345,009.03
RALPH LAUREN CORP			1,457.000	128,638.53
RANGE RESOURCES CORP			4,976.000	97,380.32
RAYMOND JAMES FINANCIAL INC			3,389.000	285,794.37
RAYTHEON CO			7,697.000	1,436,106.26
REALTY INCOME CORP			7,220.000	412,911.80
RED HAT INC			4,701.000	521,152.86
REGENCY CENTERS CORP			3,868.000	239,970.72
REGENERON PHARMACEUTICALS INC			2,015.000	900,946.80
REGIONS FINANCIAL CORP			31,785.000	484,085.55
REPUBLIC SERVICES INC			6,079.000	401,578.74
RESMED INC			3,750.000	288,600.00
ROBERT HALF INTERNATIONAL INC			3,363.000	169,293.42
ROCKWELL AUTOMATION INC			3,407.000	607,161.47
ROCKWELL COLLINS INC			4,294.000	561,268.74
ROPER TECHNOLOGIES INC			2,698.000	656,693.20
ROSS STORES INC			10,365.000	669,268.05
ROYAL CARIBBEAN CRUISES LTD			4,436.000	525,843.44
S&P GLOBAL INC			6,817.000	1,065,565.27
SAFEWAY CASA LEY CVR			8,187.000	8,308.99
SAFEWAY PDC LLC CVR			8,187.000	399.53
SALESFORCE.COM INC			17,681.000	1,651,759.02
SBA COMMUNICATIONS CORP			3,207.000	461,968.35
SCANA CORP			3,779.000	183,243.71
SCHLUMBERGER LTD			36,741.000	2,563,052.16
SCRIPPS NETWORKS INTERACTIVE I			2,536.000	217,817.04
SEAGATE TECHNOLOGY PLC			7,853.000	260,484.01
SEALED AIR CORP			5,178.000	221,204.16
SEMPRA ENERGY			6,633.000	757,024.29
SHERWIN-WILLIAMS CO/THE			2,142.000	766,921.68
SIGNET JEWELERS LTD			1,809.000	120,388.95
SIMON PROPERTY GROUP INC			8,255.000	1,329,137.55
SKYWORKS SOLUTIONS INC			4,879.000	497,170.10
SL GREEN REALTY CORP			2,693.000	272,854.76
SNAP-ON INC			1,532.000	228,283.32
SOUTHERN CO/THE			26,299.000	1,292,332.86
SOUTHWEST AIRLINES CO			15,989.000	895,064.22
STANLEY BLACK & DECKER INC			4,045.000	610,673.65
STARBUCKS CORP			38,291.000	2,056,609.61



S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STATE STREET CORP			9,352.000	893,490.08
STERICYCLE INC			2,255.000	161,503.10
STRYKER CORP			8,203.000	1,164,990.06
SUNTRUST BANKS INC			12,784.000	764,099.68
SYMANTEC CORP			16,083.000	527,683.23
SYNCHRONY FINANCIAL			20,367.000	632,395.35
SYNOPSIS INC			3,975.000	320,106.75
SYSCO CORP			13,020.000	702,429.00
T ROWE PRICE GROUP INC			6,380.000	578,347.00
TARGET CORP			14,588.000	860,837.88
TE CONNECTIVITY LTD			9,388.000	779,767.28
TECHNIPFMC PLC			12,338.000	344,476.96
TEXAS INSTRUMENTS INC			26,345.000	2,361,565.80
TEXTRON INC			7,078.000	381,362.64
THERMO FISHER SCIENTIFIC INC			10,345.000	1,957,274.00
TIFFANY & CO			2,835.000	260,196.30
TIME WARNER INC			20,507.000	2,100,942.15
TJX COS INC/THE			17,010.000	1,254,147.30
TORCHMARK CORP			2,877.000	230,418.93
TOTAL SYSTEM SERVICES INC			4,380.000	286,890.00
TRACTOR SUPPLY CO			3,400.000	215,186.00
TRANSDIGM GROUP INC			1,293.000	330,555.45
TRAVELERS COS INC/THE			7,388.000	905,177.76
TRIPADVISOR INC			2,920.000	118,347.60
TWENTY-FIRST CENTURY FOX INC			40,706.000	1,066,225.08
TYSON FOODS INC			7,620.000	536,829.00
UDR INC			7,070.000	268,872.10
ULTA BEAUTY INC			1,542.000	348,584.52
UNDER ARMOUR INC			9,757.000	153,679.32
UNION PACIFIC CORP			21,350.000	2,475,959.50
UNITED CONTINENTAL HOLDINGS IN			7,451.000	453,616.88
UNITED PARCEL SERVICE INC			18,213.000	2,187,199.17
UNITED RENTALS INC			2,235.000	310,083.90
UNITED TECHNOLOGIES CORP			19,703.000	2,287,124.24
UNITEDHEALTH GROUP INC			25,481.000	4,990,453.85
UNIVERSAL HEALTH SERVICES INC			2,364.000	262,262.16
UNUM GROUP			6,034.000	308,518.42
US BANCORP			41,889.000	2,244,831.51
VALERO ENERGY CORP			11,826.000	909,774.18



S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VARIAN MEDICAL SYSTEMS INC			2,431.000	243,245.86
VENTAS INC			9,384.000	611,179.92
VERISIGN INC			2,334.000	248,314.26
VERISK ANALYTICS INC			4,066.000	338,250.54
VERIZON COMMUNICATIONS INC			107,868.000	5,338,387.32
VERTEX PHARMACEUTICALS INC			6,586.000	1,001,335.44
VF CORP			8,471.000	538,501.47
VIACOM INC			9,316.000	259,357.44
VISA INC			48,819.000	5,137,711.56
VORNADO REALTY TRUST			4,555.000	350,188.40
VULCAN MATERIALS CO			3,495.000	418,002.00
WAL-MART STORES INC			39,058.000	3,051,992.12
WALGREENS BOOTS ALLIANCE INC			22,580.000	1,743,627.60
WALT DISNEY CO/THE			38,467.000	3,791,692.19
WASTE MANAGEMENT INC			10,748.000	841,245.96
WATERS CORP			2,116.000	379,864.32
WEC ENERGY GROUP INC			8,345.000	523,899.10
WELLS FARGO & CO			118,926.000	6,558,768.90
WELLTOWER INC			9,682.000	680,450.96
WESTERN DIGITAL CORP			7,701.000	665,366.40
WESTERN UNION CO/THE			12,461.000	239,251.20
WESTROCK CO			6,640.000	376,687.20
WEYERHAEUSER CO			19,866.000	676,039.98
WHIRLPOOL CORP			1,956.000	360,764.64
WILLIAMS COS INC/THE			21,849.000	655,688.49
WILLIS TOWERS WATSON PLC			3,360.000	518,212.80
WW GRAINGER INC			1,421.000	255,424.75
WYNDHAM WORLDWIDE CORP			2,759.000	290,826.19
WYNN RESORTS LTD			2,111.000	314,370.12
XCEL ENERGY INC			13,426.000	635,318.32
XEROX CORP			5,645.000	187,922.05
XILINX INC			6,559.000	464,573.97
XL GROUP LTD			6,913.000	272,717.85
XYLEM INC/NY			4,752.000	297,617.76
YUM! BRANDS INC			8,748.000	643,940.28
ZIMMER BIOMET HOLDINGS INC			5,321.000	623,035.89
ZIONS BANCORPORATION			5,358.000	252,790.44
ZOETIS INC			12,978.000	827,477.28



INTERNAL TIPS - KR3F39010002

## Asset Detail

As Of Date : 9/30/2017

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>113,184,522.020</b>	<b>114,439,319.36</b>
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>699,537.020</b>	<b>699,537.02</b>
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			699,537.020	699,537.02
<b>FIXED INCOME SECURITIES</b>			<b>112,484,985.000</b>	<b>113,739,782.34</b>
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,570,850.005	7,594,563.42
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			10,605,200.000	10,578,461.53
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			32,732,760.000	32,889,736.17
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			14,469,140.000	14,325,609.60
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			17,356,019.997	17,582,755.57
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			8,025,767.998	8,195,301.03
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,378,471.000	6,632,237.38
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,061,284.000	6,316,505.33
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			3,396,000.000	3,517,691.55
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			3,210,116.000	3,344,128.26
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09			2,679,376.000	2,762,792.50

Kentucky Retirement Systems

# Internal Asset Transaction Report

Quarter Ending: September 30, 2017

Pension – Internal US Mid Cap	pg.2
Pension – Internal Equity	pg.5
Pension – Internal S&P500 Index	pg.40
Pension – Internal US TIPS	pg.79
Insurance – Internal US Mid Cap	pg.98
Insurance – Internal Equity	pg.101
Insurance – Internal S&P500 Index	pg.136
Insurance – Internal US TIPS	pg.177



### Transaction Detail

INTERNAL US MID CAP - KR2F10100002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
<b>GRAND TOTAL</b>						<b>3,120,135.190</b>							<b>46,393,636.04</b>	<b>1,037,111.33</b>	<b>3,667,200.88</b>
<b>DIVIDEND ACCRUALS</b>						<b>1,626,088.000</b>							<b>0.00</b>	<b>1,031,173.95</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>1,626,088.000</b>							<b>0.00</b>	<b>1,031,173.95</b>	<b>0.00</b>
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	DA		464287507 20170926F000010	1,626,088.000	ISHARES CORE S&P MIDCAP ETF CASH D.		9/26/2017	9/26/2017	9/29/2017	0.000000	0.00	1,031,173.95	0.00
<b>DIVIDENDS</b>						<b>1,626,088.000</b>							<b>1,031,173.95</b>	<b>1,031,173.95</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>1,626,088.000</b>							<b>1,031,173.95</b>	<b>1,031,173.95</b>	<b>0.00</b>
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	DV		464287507 20170929S000010	581,681.000	ISHARES CORE S&P MIDCAP ETF		9/29/2017	9/26/2017	9/29/2017	0.000000	368,869.52	368,869.52	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	DV		464287507 20170929S000020	1,044,407.000	ISHARES CORE S&P MIDCAP ETF		9/29/2017	9/26/2017	9/29/2017	0.000000	662,304.43	662,304.43	0.00
<b>INTEREST</b>						<b>0.000</b>							<b>357.34</b>	<b>357.34</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>357.34</b>	<b>357.34</b>	<b>0.00</b>
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	IT		996085619 20170705S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/5/2017	7/5/2017	7/1/2017	0.000000	112.55	112.55	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	IT		996085619 20170802S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/2/2017	8/2/2017	8/1/2017	0.000000	154.64	154.64	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	IT		996085619 20170905S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/5/2017	9/5/2017	9/1/2017	0.000000	90.15	90.15	0.00
<b>INTEREST ACCRUAL</b>						<b>88,195.240</b>							<b>0.00</b>	<b>0.08</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>88,195.240</b>							<b>0.00</b>	<b>0.08</b>	<b>0.00</b>
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	IA		996085619 20170905A000020	88,195.240	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/31/2017	8/31/2017	9/1/2017	0.000000	0.00	0.08	0.00
<b>MANUAL JOURNAL ENTRIES</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170814A000050	0.000	TO REVERSE JUNE SL JNLS GL ACCT (710..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-52,350.94	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170814A000080	0.000	JULY BNY SL REBATES GL ACCT (71042C)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	3,672.59	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170915A000070	0.000	TO REVERSE JULY SL JNLS GL ACCT (710..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-3,672.59	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170915A000100	0.000	AUG BNY SL REBATES GL ACCT (71042C)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	35,600.87	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20171016A000030	0.000	AUGUST JNL BACKOUTS GL ACCT (7104..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-35,600.87	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20171016A000060	0.000	SEPT BNY SL REBATES GL ACCT (71042C)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	39,263.81	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170814A000040	0.000	TO REVERSE JUNE SL JNLS GL ACCT (220..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	917.16	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170814A000070	0.000	JULY BNY SL BANK FEES GL ACCT (2203..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-74.97	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170915A000060	0.000	TO REVERSE JULY SL JNLS GL ACCT (220..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	74.97	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170915A000090	0.000	AUG BNY SL BANK FEES GL ACCT (220390)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-974.59	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20171016A000020	0.000	AUGUST JNL BACKOUTS GL ACCT (220390)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	974.59	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20171016A000050	0.000	SEPT BNY SL BANK FEES GL ACCT (22039..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-500.82	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170814A000050	0.000	TO REVERSE JUNE SL JNLS GL ACCT (220..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	52,350.94	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170814A000080	0.000	JULY BNY SL REBATES GL ACCT (220391)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-3,672.59	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170915A000070	0.000	TO REVERSE JULY SL JNLS GL ACCT (220..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	3,672.59	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170915A000100	0.000	AUG BNY SL REBATES GL ACCT (220391)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-35,600.87	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20171016A000030	0.000	AUGUST JNL BACKOUTS GL ACCT (220391)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	35,600.87	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20171016A000060	0.000	SEPT BNY SL REBATES GL ACCT (220391)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-39,263.81	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170814A000030	0.000	TO REVERSE JUNE SL JNLS GL ACCT (120..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-58,466.35	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170814A000060	0.000	JULY BNY SL GROSS EARN GL ACCT (120..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	4,172.79	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170915A000050	0.000	TO REVERSE JULY SL JNLS GL ACCT (120..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-4,172.79	0.00
KR2F10100002	KR2F10100002	INTERNAL US MID CAP	JNL		20170915A000080	0.000	AUG BNY SL GROSS EARN GL ACCT (1203..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	42,099.11	0.00



### Transaction Detail

INTERNAL US MID CAP - KR2F10100002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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			2017016A000010	0.000	AUGUST JNL BACKOUTS GL ACCT (120350)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-42,099.11	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			2017016A000040	0.000	SEPT BNY SL GROSS EARN GL ACCT (120...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-42,603.21	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20170814A000040	0.000	TO REVERSE JUNE SL JNLS GL ACCT (710...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-917.16	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20170814A000070	0.000	JULY BNY SL BANK FEES GL ACCT (7104...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	74.97	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20170915A000060	0.000	TO REVERSE JULY SL JNLS GL ACCT (710...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-74.97	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20170915A000090	0.000	AUG BNY SL BANK FEES GL ACCT (710490)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	974.59	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			2017016A000020	0.000	AUGUST JNL BACKOUTS GL ACCT (710490)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-974.59	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			2017016A000050	0.000	SEPT BNY SL BANK FEES GL ACCT (71049...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	500.82	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20170814A000030	0.000	TO REVERSE JUNE SL JNLS GL ACCT (625...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	58,466.35	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20170814A000060	0.000	JULY BNY SL GROSS EARN GL ACCT (625...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-4,172.79	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20170915A000050	0.000	TO REVERSE JULY SL JNLS GL ACCT (625...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	4,172.79	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20170915A000080	0.000	AUG BNY SL GROSS EARN GL ACCT (6250...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-42,099.11	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			2017016A000010	0.000	AUGUST JNL BACKOUTS GL ACCT (625050)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	42,099.11	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			2017016A000040	0.000	SEPT BNY SL GROSS EARN GL ACCT (625...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-42,603.21	0.00
<b>PURCHASES</b>						<b>1,031,531.290</b>							<b>1,031,531.29</b>	<b>-1,031,531.29</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>1,031,531.290</b>							<b>1,031,531.29</b>	<b>-1,031,531.29</b>	<b>0.00</b>
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	20170705S000020	112.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	7/5/2017	7/5/2017	7/5/2017	1.000000	112.55	-112.55	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	20170802S000020	154.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	8/2/2017	8/2/2017	8/2/2017	1.000000	154.64	-154.64	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	20170905S000030	90.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	9/5/2017	9/5/2017	9/5/2017	1.000000	90.15	-90.15	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	20170929S000030	1,031,173.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	9/29/2017	9/29/2017	9/29/2017	1.000000	1,031,173.95	-1,031,173.95	0.00
<b>RECEIPTS AND DISBURSEMENT TRANSACTIONS</b>						<b>0.000</b>							<b>26,058,981.10</b>	<b>26,058,981.10</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>26,058,981.10</b>	<b>26,058,981.10</b>	<b>0.00</b>
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20170703S000010 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		7/3/2017	7/3/2017		0.000000	-1,064,561.06	-1,064,561.06	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20170710S000010 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		7/10/2017	7/10/2017		0.000000	-112.55	-112.55	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20170714S000020 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		7/14/2017	7/14/2017		0.000000	-5,198.25	-5,198.25	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20170807S000010 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		8/7/2017	8/7/2017		0.000000	-154.64	-154.64	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20170814S000020 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		8/14/2017	8/14/2017		0.000000	-425.23	-425.23	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20170911S000010 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		9/11/2017	9/11/2017		0.000000	-90.15	-90.15	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20170915S000020 KR2...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		9/15/2017	9/15/2017		0.000000	-25,000,000.00	-25,000,000.00	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20170915S000040 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		9/15/2017	9/15/2017		0.000000	-5,523.65	-5,523.65	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CWC		NA9123459	20170619A000070	0.000	BNY SL REBATES MAY 2017		6/14/2017	6/14/2017		0.000000	29,442.11	29,442.11	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20170706A000020	0.000	BNY SL REBATES MAY 2017		6/14/2017	6/14/2017		0.000000	-23,504.81	-23,504.81	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20170717A000040	0.000	BNYM SL REBATES		7/14/2017	7/14/2017		0.000000	-52,350.94	-52,350.94	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20170814A000130	0.000	BNY SL REBATES JULY 2017		8/14/2017	8/14/2017		0.000000	-3,672.59	-3,672.59	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20170921A000040	0.000	BNYM SL REBATES		9/15/2017	9/15/2017		0.000000	-35,600.87	-35,600.87	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20170717A000030	0.000	BNYM SL BANK FEES		7/14/2017	7/14/2017		0.000000	-917.16	-917.16	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20170814A000120	0.000	BNY SL BANK FEES JULY 2017		8/14/2017	8/14/2017		0.000000	-74.97	-74.97	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20170921A000030	0.000	BNYM SL BANK FEES		9/15/2017	9/15/2017		0.000000	-974.59	-974.59	0.00



### Transaction Detail

INTERNAL US MID CAP - KR2F10100002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	CD		NA9123459	20170714S000010 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR J.		7/14/2017	7/14/2017		0.000000	5,198.25	5,198.25	0.00	
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CDC		NA9123459	20170714S000010 GL...	0.000			7/14/2017	7/14/2017		0.000000	-5,198.25	-5,198.25	0.00	
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20170717A000020	0.000	BNYM SL GROSS EARN		7/14/2017	7/14/2017		0.000000	58,466.35	58,466.35	0.00	
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20170514A000100	0.000	BNY SL GROSS EARNINGS JULY 2017		8/14/2017	8/14/2017		0.000000	4,172.79	4,172.79	0.00	
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20170915S000030 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR A.		9/15/2017	9/15/2017		0.000000	5,523.65	5,523.65	0.00	
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CDC		NA9123459	20170915S000030 GL...	0.000			9/15/2017	9/15/2017		0.000000	-5,523.65	-5,523.65	0.00	
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20170921A000020	0.000	BNY SL GROSS EARN		9/15/2017	9/15/2017		0.000000	42,099.11	42,099.11	0.00	
<b>SALES</b>																
						<b>1,251,767.340</b>							<b>22,397,717.52</b>	<b>26,064,918.40</b>	<b>3,667,200.88</b>	
<b>U.S. DOLLAR</b>						<b>1,251,767.340</b>							<b>22,397,717.52</b>	<b>26,064,918.40</b>	<b>3,667,200.88</b>	
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20170703S000020	-1,064,561.060	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/3/2017	7/3/2017	7/3/2017	1.000000	-1,064,561.06	1,064,561.06	0.00	
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20170710S000020	-112.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/10/2017	7/10/2017	7/10/2017	1.000000	-112.55	112.55	0.00	
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20170807S000020	-154.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/7/2017	8/7/2017	8/7/2017	1.000000	-154.64	154.64	0.00	
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20170911S000020	-90.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/11/2017	9/11/2017	9/11/2017	1.000000	-90.15	90.15	0.00	
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20170915S0000110	-43,948.940	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/15/2017	9/15/2017	9/15/2017	1.000000	-43,948.94	43,948.94	0.00	
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		464287507	20170914S000010	-142,900.000	ISHARES CORE S&P MIDCAP ETF DOC 29.	UBS SECU.	9/13/2017	9/13/2017	9/15/2017	174.654000	-21,288,880.18	24,956,051.06	3,667,200.88	



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
<b>GRAND TOTAL</b>						<b>8,960,520.300</b>							<b>-</b>	<b>2,018,320.65</b>	<b>3,311,421.50</b>
<b>CORPORATE ACTIONS</b>						<b>1,402.726</b>							<b>191,120.68</b>	<b>528,389.12</b>	<b>191,120.68</b>
<b>U.S. DOLLAR</b>						<b>1,402.726</b>							<b>191,120.68</b>	<b>528,389.12</b>	<b>191,120.68</b>
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	03349M105	20170801F000110	7,176.000	ANDEAVOR MERGER EFFECTIVE 01-AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	540,406.32	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	03349M105	20170801F000120	236.000	ANDEAVOR MERGER EFFECTIVE 01-AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	17,772.56	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	03349M105	20170801F000130	55.000	ANDEAVOR MERGER EFFECTIVE 01-AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	4,141.91	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MW	057224107	20170705F000260	-13,503.000	BAKER HUGHES INC MERGER EFFECTIVE.		7/3/2017	7/3/2017	7/3/2017	0.000000	-730,621.19	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	05722G100	20170705F000270	4,975.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	269,187.62	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	05722G100	20170705F000280	5,400.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	292,183.55	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	05722G100	20170705F000290	344.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	18,613.17	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	05722G100	20170705F000300	2,784.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	150,636.85	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	10922N103	20170807F000100	374.636	BRIGHTHOUSE FINANCIAL INC NON TAXA.		8/7/2017	8/7/2017	8/4/2017	0.000000	20,652.69	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	10922N103	20170807F000110	223.727	BRIGHTHOUSE FINANCIAL INC NON TAXA.		8/7/2017	8/7/2017	8/4/2017	0.000000	12,333.48	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	10922N103	20170807F000120	17.636	BRIGHTHOUSE FINANCIAL INC NON TAXA.		8/7/2017	8/7/2017	8/4/2017	0.000000	972.24	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	10922N103	20170807F000130	10.182	BRIGHTHOUSE FINANCIAL INC NON TAXA.		8/7/2017	8/7/2017	8/4/2017	0.000000	561.30	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	10922N103	20170807F000140	61.545	BRIGHTHOUSE FINANCIAL INC NON TAXA.		8/7/2017	8/7/2017	8/4/2017	0.000000	3,392.83	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SD	110448107	20170725F000050	7,332.966	RECEIVE SHARES FOR 761713106 BRITIS.		7/25/2017	7/25/2017	7/25/2017	0.000000	507,221.26	0.00	507,221.26
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SD	110448107	20170725F000060	238.804	RECEIVE SHARES FOR 761713106 BRITIS.		7/25/2017	7/25/2017	7/25/2017	0.000000	16,518.07	0.00	16,518.07
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SD	110448107	20170725F000070	1,868.878	RECEIVE SHARES FOR 761713106 BRITIS.		7/25/2017	7/25/2017	7/25/2017	0.000000	129,270.29	0.00	129,270.29
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SW	110448107	20170803A000160	-0.648	FRACTIONS BRITISH AMERICAN TOBACC.		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MW	260543103	20170901F000300	-15,733.000	DOW CHEMICAL CO/THE MERGER EFFEC.		9/1/2017	9/1/2017	9/1/2017	0.000000	-925,317.45	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	26078J100	20170901F000310	4,393.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	258,369.00	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	26078J100	20170901F000320	2,129.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	125,214.57	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	26078J100	20170901F000330	216.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	12,703.78	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	26078J100	20170901F000340	8,995.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	529,030.10	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	26078J100	20170901F000360	11,763.632	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	747,053.03	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SW	26078J100	20170905A000120	-0.632	FRACTIONS DOWDUPONT INC		9/5/2017	9/5/2017	9/5/2017	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MW	263534109	20170901F000350	-9,176.000	EI DU PONT DE NEMOURS & CO MERGER		9/1/2017	9/1/2017	9/1/2017	0.000000	-747,053.03	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MBV	42824C109	20170901F000530	0.000	HEWLETT PACKARD ENTERPRISE CO NO.		9/1/2017	9/1/2017	9/1/2017	0.000000	-52,201.11	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	46590V100	20170718F000050	1,696.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	65,351.31	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	46590V100	20170718F000060	57.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	2,215.63	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	46590V100	20170718F000070	215.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	8,303.78	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MBV	59156R108	20170807F000090	0.000	METLIFE INC NON TAXABLE DIST COS		8/7/2017	8/7/2017	8/4/2017	0.000000	-37,912.54	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	594837304	20170905F000070	1,214.375	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	34,720.90	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	594837304	20170905F000080	38.314	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	1,095.46	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	594837304	20170905F000090	419.394	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	11,991.14	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	594837304	20170905F000100	153.668	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	4,393.61	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SW	594837304	20170906A000070	-0.751	FRACTIONS MICRO FOCUS INTERNATION.		9/1/2017	9/1/2017	9/1/2017	0.000000	0.00	0.00	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	SW		761713106	20170725F000040	-1,948.000	DELIVER SHARES FOR 110448107 REYN...		7/25/2017	7/25/2017	7/25/2017	0.000000	-990,278.06	0.00	-990,278.06
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		761713106	20170802A000080	0.000	CASH AND STOCK MERGER REYNOLDS A...		7/26/2017	7/26/2017		0.000000	528,389.12	528,389.12	528,389.12
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SS		806407102	20170915F0000480	2,557.000	HENRY SCHEIN INC STOCK SPLIT 20...		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SS		806407102	20170915F0000490	82.000	HENRY SCHEIN INC STOCK SPLIT 20...		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SS		806407102	20170915F0000500	203.000	HENRY SCHEIN INC STOCK SPLIT 20...		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	MW		881609101	20170801F000100	-7,467.000	TESORO CORP MERGER EFFECTIVE 01...		8/1/2017	8/1/2017	8/1/2017	0.000000	-562,320.79	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	MBV		929042109	20170718F000040	0.000	VORNADO REALTY TRUST NON TAXABLE ...		7/18/2017	7/18/2017	7/17/2017	0.000000	-75,870.72	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		99VVB3Y0	20170901F0000490	8,843.000	SEATTLE SPINCO INC-CLASS A NON TAX...		9/1/2017	9/1/2017	9/1/2017	0.000000	34,720.90	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		99VVB3Y0	20170901F0000500	279.000	SEATTLE SPINCO INC-CLASS A NON TAX...		9/1/2017	9/1/2017	9/1/2017	0.000000	1,095.46	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		99VVB3Y0	20170901F0000510	3,054.000	SEATTLE SPINCO INC-CLASS A NON TAX...		9/1/2017	9/1/2017	9/1/2017	0.000000	11,991.14	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		99VVB3Y0	20170901F0000520	1,119.000	SEATTLE SPINCO INC-CLASS A NON TAX...		9/1/2017	9/1/2017	9/1/2017	0.000000	4,393.61	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	MW		99VVB3Y0	20170905F000110	-13,295.000	SEATTLE SPINCO INC-CLASS A MERGER ...		9/1/2017	9/1/2017	9/1/2017	0.000000	-52,201.11	0.00	0.00
<b>DIVIDEND ACCRUALS</b>						<b>4,866,318.000</b>							<b>0.00</b>	<b>1,839,951.94</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>4,866,318.000</b>							<b>0.00</b>	<b>1,839,951.94</b>	<b>0.00</b>
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		001055102	20170821P000010	7,103.000	AFAC INC CASH DIVIDEND 043%		8/21/2017	8/21/2017	9/1/2017	0.000000	0.00	3,054.29	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		00206R102	20170706P000010	24,678.000	AT&T INC CASH DIVIDEND 049%		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	12,092.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		002824100	20170712P000010	15,302.000	ABBOTT LABORATORIES CASH DIVIDEND ...		7/12/2017	7/12/2017	8/15/2017	0.000000	0.00	4,055.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		00751Y106	20170921P000020	2,357.000	ADVANCE AUTO PARTS INC CASH DIVIDE...		9/21/2017	9/21/2017	10/6/2017	0.000000	0.00	141.42	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		00751Y106	20170921S0004651	-73.000	ADVANCE AUTO PARTS INC LATE POSTIN...		9/21/2017	9/21/2017	10/6/2017	0.000000	0.00	-4.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		00817Y108	20170711P000010	14,381.000	AETNA INC CASH DIVIDEND 050%		7/11/2017	7/11/2017	7/28/2017	0.000000	0.00	7,190.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		008252108	20170808P000010	1,972.000	AFFILIATED MANAGERS GROUP INC CAS...		8/8/2017	8/8/2017	8/24/2017	0.000000	0.00	394.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		011659109	20170818P000020	8,556.000	ALASKA AIR GROUP INC CASH DIVIDEND ...		8/18/2017	8/18/2017	9/7/2017	0.000000	0.00	2,566.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		012653101	20170914P000020	5,202.000	ALBEMARLE CORP CASH DIVIDEND 03...		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	1,664.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		015271109	20170928P000050	6,222.000	ALEXANDRIA REAL ESTATE EQUITIE CAS...		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	5,350.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		018581108	20170810P000010	1,371.000	ALLIANCE DATA SYSTEMS CORP CASH DI...		8/10/2017	8/10/2017	9/19/2017	0.000000	0.00	712.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		018802108	20170727P000010	30,487.000	ALLIANT ENERGY CORP CASH DIVIDEND ...		7/27/2017	7/27/2017	8/15/2017	0.000000	0.00	9,603.41	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		020002101	20170829P000010	12,871.000	ALLSTATE CORP/THE CASH DIVIDEND ...		8/29/2017	8/29/2017	10/2/2017	0.000000	0.00	4,762.27	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		02005N100	20170728P000020	41,131.000	ALLY FINANCIAL INC CASH DIVIDEND ...		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	4,935.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		02209S103	20170914P000030	13,529.000	ALTRIA GROUP INC CASH DIVIDEND 0...		9/14/2017	9/14/2017	10/10/2017	0.000000	0.00	8,929.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		023608102	20170912P000010	27,376.000	AMEREN CORP CASH DIVIDEND 044%		9/12/2017	9/12/2017	9/29/2017	0.000000	0.00	12,045.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		02376R102	20170810P000020	6,678.000	AMERICAN AIRLINES GROUP INC CASH DI...		8/10/2017	8/10/2017	8/28/2017	0.000000	0.00	667.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		025537101	20170808P000020	13,063.000	AMERICAN ELECTRIC POWER CO INC CA...		8/8/2017	8/8/2017	9/8/2017	0.000000	0.00	7,571.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		025816109	20170705P000020	10,099.000	AMERICAN EXPRESS CO CASH DIVIDEND ...		7/5/2017	7/5/2017	8/10/2017	0.000000	0.00	3,231.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		026874784	20170914P000040	13,459.000	AMERICAN INTERNATIONAL GROUP I CAS...		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	4,306.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		03027X100	20170928P000060	3,167.000	AMERICAN TOWER CORP CASH DIVIDEN...		9/28/2017	9/28/2017	10/17/2017	0.000000	0.00	2,090.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		030420103	20170807P000010	17,564.000	AMERICAN WATER WORKS CO INC CASH ...		8/7/2017	8/7/2017	9/1/2017	0.000000	0.00	7,289.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		03076C106	20170803P000010	2,947.000	AMERIPRISE FINANCIAL INC CASH DIVIDE...		8/3/2017	8/3/2017	8/18/2017	0.000000	0.00	2,446.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		031100100	20170914P000050	11,685.000	AMETEK INC CASH DIVIDEND 009%		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	1,051.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		03209S101	20170915P000010	10,098.000	AMPHENOL CORP CASH DIVIDEND 01...		9/15/2017	9/15/2017	10/11/2017	0.000000	0.00	1,918.62	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		032654105	20170907P000020	2,234.000	ANALOG DEVICES INC CASH DIVIDEND		9/7/2017	9/7/2017	9/19/2017	0.000000	0.00	1,005.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		03349M105	20170829P000020	7,467.000	ANDEAVOR CASH DIVIDEND 059%		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	4,405.53	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		035710409	20170928P000070	179,574.000	ANNALY CAPITAL MANAGEMENT INC CAS..		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	53,872.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		036752103	20170907P000030	10,892.000	ANTHEM INC CASH DIVIDEND 070%		9/7/2017	9/7/2017	9/25/2017	0.000000	0.00	7,624.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		037833100	20170810P000030	1,685.000	APPLE INC CASH DIVIDEND 063%		8/10/2017	8/10/2017	8/17/2017	0.000000	0.00	1,061.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		038222105	20170822P000020	3,753.000	APPLIED MATERIALS INC CASH DIVIDEND..		8/22/2017	8/22/2017	9/14/2017	0.000000	0.00	375.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		03965L100	20170802P000020	18,339.000	ARCONIC INC CASH DIVIDEND 006%		8/2/2017	8/2/2017	8/25/2017	0.000000	0.00	1,100.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		052800109	20170821P000020	6,579.000	AUTOLIV INC CASH DIVIDEND 060%		8/21/2017	8/21/2017	9/7/2017	0.000000	0.00	3,947.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		053015103	20170907P000040	4,508.000	AUTOMATIC DATA PROCESSING INC CAS..		9/7/2017	9/7/2017	10/1/2017	0.000000	0.00	2,569.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		053484101	20170928P000080	2,518.000	AVALONBAY COMMUNITIES INC CASH DIV..		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	3,575.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		054937107	20170809P000010	27,889.000	BB&T CORP CASH DIVIDEND 033%		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	9,203.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		057224107	20170705P0000250	13,503.000	BAKER HUGHES INC CASH DIVIDEND		7/5/2017	7/5/2017	7/6/2017	0.000000	0.00	236,302.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		05722G100	20170809P000020	13,503.000	BAKER HUGHES A GE CO CASH DIVIDEN..		8/9/2017	8/9/2017	8/25/2017	0.000000	0.00	2,295.51	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		058498106	20170830P000010	18,556.000	BALL CORP CASH DIVIDEND 010%		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	1,855.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		060505104	20170830P000020	42,187.000	BANK OF AMERICA CORP CASH DIVIDEN..		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	5,062.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		064058100	20170728P000030	18,866.000	BANK OF NEW YORK MELLON CORPIT CA..		7/28/2017	7/28/2017	8/11/2017	0.000000	0.00	4,527.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		067363109	20170720P000010	3,333.000	CR BARD INC CASH DIVIDEND 026%		7/20/2017	7/20/2017	8/4/2017	0.000000	0.00	866.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		071813109	20170830P000030	25,442.000	BAXTER INTERNATIONAL INC CASH DIVID..		8/30/2017	8/30/2017	10/2/2017	0.000000	0.00	4,070.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		075887109	20170907P000050	5,059.000	BECTON DICKINSON AND CO CASH DIVID..		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	3,693.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		086516101	20170918P000010	27,506.000	BEST BUY CO INC CASH DIVIDEND 034..		9/18/2017	9/18/2017	10/10/2017	0.000000	0.00	9,352.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		09247X101	20170831P000010	483.000	BLACKROCK INC CASH DIVIDEND 250%		8/31/2017	8/31/2017	9/22/2017	0.000000	0.00	1,207.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		097023105	20170809P000030	3,134.000	BOEING CO/THE CASH DIVIDEND 142%		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	4,450.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		099724106	20170830P000040	13,806.000	BORGWARNER INC CASH DIVIDEND 0..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	1,932.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		101121101	20170928P000090	1,368.000	BOSTON PROPERTIES INC CASH DIVIDEN..		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	1,026.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		110448107	20170816P000020	9,440.000	BRITISH AMERICAN TOBACCO PLC ADR		8/16/2017	8/16/2017	10/3/2017	0.000000	0.00	6,970.53	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DAC		110448107	20170816P000020	-9,440.000	BRITISH AMERICAN TOBACCO PLC ADR		9/1/2017	8/16/2017	10/3/2017	0.000000	0.00	-6,970.53	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		11133T103	20170914P000060	5,061.000	BROADRIDGE FINANCIAL SOLUTIONS CA..		9/14/2017	9/14/2017	10/3/2017	0.000000	0.00	1,825.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		115637209	20170906P000010	9,556.000	BROWN-FORMAN CORP CASH DIVIDEND		9/6/2017	9/6/2017	10/2/2017	0.000000	0.00	1,743.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		124857202	20170907P000060	4,475.000	CBS CORP CASH DIVIDEND 018%		9/7/2017	9/7/2017	10/1/2017	0.000000	0.00	805.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12508E101	20170908P000010	9,019.000	CDK GLOBAL INC CASH DIVIDEND 014%		9/8/2017	9/8/2017	9/29/2017	0.000000	0.00	1,262.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12514G108	20170823P000030	4,445.000	CDW CORP/IDE CASH DIVIDEND 016%		8/23/2017	8/23/2017	9/11/2017	0.000000	0.00	711.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12541W209	20170830P000050	13,040.000	CH ROBINSON WORLDWIDE INC CASH DL		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	5,868.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		125581801	20170809P000040	18,024.000	CIT GROUP INC CASH DIVIDEND 015%		8/9/2017	8/9/2017	8/25/2017	0.000000	0.00	2,703.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12572Q105	20170907P000070	16,448.000	CME GROUP INC CASH DIVIDEND 066%		9/7/2017	9/7/2017	9/25/2017	0.000000	0.00	10,855.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		125996100	20170802P000030	36,822.000	CMS ENERGY CORP CASH DIVIDEND		8/2/2017	8/2/2017	8/31/2017	0.000000	0.00	12,176.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		126408103	20170829P000030	4,978.000	CSX CORP CASH DIVIDEND 020%		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	995.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		126650100	20170720P000020	10,014.000	CVS HEALTH CORP CASH DIVIDEND 0..		7/20/2017	7/20/2017	8/3/2017	0.000000	0.00	5,007.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12673P105	20170822P000030	17,119.000	CA INC CASH DIVIDEND 025%		8/22/2017	8/22/2017	9/12/2017	0.000000	0.00	4,365.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		127097103	20170808P000030	13,795.000	CABOT OIL & GAS CORP CASH DIVIDEND		8/8/2017	8/8/2017	8/24/2017	0.000000	0.00	689.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		134429109	20170711P000020	16,698.000	CAMPBELL SOUP CO CASH DIVIDEND		7/11/2017	7/11/2017	7/31/2017	0.000000	0.00	5,844.30	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		14040H05	20170803P000020	2,810.000	CAPITAL ONE FINANCIAL CORP CASH DIV..		8/3/2017	8/3/2017	8/17/2017	0.000000	0.00	1,124.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		14149Y108	20170929P000010	4,795.000	CARDINAL HEALTH INC CASH DIVIDEND		9/29/2017	9/29/2017	10/15/2017	0.000000	0.00	2,217.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		143658300	20170823P000040	11,975.000	CARNIVAL CORP CASH DIVIDEND 040%		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	4,790.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		149123101	20170718P000010	1,860.000	CATERPILLAR INC CASH DIVIDEND 07..		7/18/2017	7/18/2017	8/19/2017	0.000000	0.00	1,450.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		150870103	20170726P000010	7,230.000	CELANESE CORP CASH DIVIDEND 0..		7/26/2017	7/26/2017	8/7/2017	0.000000	0.00	3,325.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		15189T107	20170814P000010	52,616.000	CENTERPOINT ENERGY INC CASH DIVIDE..		8/14/2017	8/14/2017	9/8/2017	0.000000	0.00	14,074.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		156700106	20170831P000020	18,456.000	CENTURYLINK INC CASH DIVIDEND 05..		8/31/2017	8/31/2017	9/15/2017	0.000000	0.00	9,966.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		166764100	20170816P000030	3,651.000	CHEVRON CORP CASH DIVIDEND 108%		8/16/2017	8/16/2017	9/11/2017	0.000000	0.00	3,943.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		171340102	20170811P000010	14,086.000	CHURCH & DWIGHT CO INC CASH DIVIDE..		8/11/2017	8/11/2017	9/12/2017	0.000000	0.00	2,676.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		171798101	20170811P000020	2,361.000	CIMAREX ENERGY CO CASH DIVIDEND ..		8/11/2017	8/11/2017	9/12/2017	0.000000	0.00	188.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		172062101	20170921P000030	11,599.000	CINCINNATI FINANCIAL CORP CASH DIVID..		9/21/2017	9/21/2017	10/16/2017	0.000000	0.00	5,799.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		172062101	20170921S001391	-1,418.000	CINCINNATI FINANCIAL CORP LATE POSTL..		9/21/2017	9/21/2017	10/16/2017	0.000000	0.00	-709.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		17275R102	20170705P000030	11,523.000	CISCO SYSTEMS INC CASH DIVIDEND ..		7/5/2017	7/5/2017	7/26/2017	0.000000	0.00	3,341.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		172967424	20170803P000030	6,111.000	CITIGROUP INC CASH DIVIDEND 032%		8/3/2017	8/3/2017	8/25/2017	0.000000	0.00	1,955.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		174610105	20170731P000010	46,666.000	CITIZENS FINANCIAL GROUP INC CASH DL..		7/31/2017	7/31/2017	8/16/2017	0.000000	0.00	8,399.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		189054109	20170717P000010	9,680.000	CLOROX CO/THE CASH DIVIDEND 084%		7/17/2017	7/17/2017	8/4/2017	0.000000	0.00	8,131.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		189754104	20170907P000080	7,905.000	COACH INC CASH DIVIDEND 033%		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	2,667.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		191216100	20170914P000070	10,385.000	COCA-COLA CO/THE CASH DIVIDEND ..		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	3,842.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		194162103	20170714P000010	3,434.000	COLGATE-PALMOLIVE CO CASH DIVIDEN..		7/14/2017	7/14/2017	8/15/2017	0.000000	0.00	1,373.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		200340107	20170914P000080	23,223.000	COMERICA INC CASH DIVIDEND 030%		9/14/2017	9/14/2017	10/1/2017	0.000000	0.00	6,966.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		205887102	20170727P000020	22,466.000	CONAGRA BRANDS INC CASH DIVIDEND ..		7/27/2017	7/27/2017	8/31/2017	0.000000	0.00	4,774.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		20825C104	20170720P000030	6,935.000	CONOCOPHILLIPS CASH DIVIDEND 02..		7/20/2017	7/20/2017	9/1/2017	0.000000	0.00	1,837.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		209115104	20170814P000020	19,323.000	CONSOLIDATED EDISON INC CASH DIVID..		8/14/2017	8/14/2017	9/15/2017	0.000000	0.00	13,332.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		21036P108	20170807P000020	5,788.000	CONSTELLATION BRANDS INC CASH DIVL..		8/7/2017	8/7/2017	8/23/2017	0.000000	0.00	3,009.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		216648402	20170719P000020	6,788.000	COOPER COS INC/THE CASH DIVIDEND ..		7/19/2017	7/19/2017	8/7/2017	0.000000	0.00	203.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		219350105	20170829P000040	19,741.000	CORNING INC CASH DIVIDEND 015%		8/29/2017	8/29/2017	9/29/2017	0.000000	0.00	3,059.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		22160K105	20170816P000040	3,089.000	COSTCO WHOLESALE CORP CASH DIVID..		8/16/2017	8/16/2017	9/12/2017	0.000000	0.00	1,544.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		222070203	20170830P000060	11,007.000	COTY INC CASH DIVIDEND 012%		8/30/2017	8/30/2017	9/14/2017	0.000000	0.00	1,375.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		22822V101	20170914P000090	5,002.000	CROWN CASTLE INTERNATIONAL COR C..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	4,751.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		231021106	20170816P000050	4,094.000	CUMMINS INC CASH DIVIDEND 108%		8/16/2017	8/16/2017	9/1/2017	0.000000	0.00	4,421.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		23331A109	20170807P000030	17,448.000	DR HORTON INC CASH DIVIDEND 010%		8/7/2017	8/7/2017	8/23/2017	0.000000	0.00	1,744.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		233331107	20170915P000020	17,692.000	DTE ENERGY CO CASH DIVIDEND 082%		9/15/2017	9/15/2017	10/15/2017	0.000000	0.00	14,595.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		235851102	20170928P000100	10,140.000	DANAHER CORP CASH DIVIDEND 014%		9/28/2017	9/28/2017	10/27/2017	0.000000	0.00	1,419.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		237194105	20170706P000020	16,357.000	DARDEN RESTAURANTS INC CASH DIVID..		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	10,304.91	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		244199105	20170928P000110	3,321.000	DEERE & CO CASH DIVIDEND 060%		9/28/2017	9/28/2017	11/1/2017	0.000000	0.00	1,992.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		247361702	20170821P000030	7,563.000	DELTA AIR LINES INC CASH DIVIDEND ..		8/21/2017	8/21/2017	9/13/2017	0.000000	0.00	2,306.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		24906P109	20170928P000120	8,065.000	DENTSPLY SIRONA INC CASH DIVIDEND ..		9/28/2017	9/28/2017	10/13/2017	0.000000	0.00	705.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		253868103	20170914P000010	12,910.000	DIGITAL REALTY TRUST INC CASH DIVIDE..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	12,006.30	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		254687106	20170706P000030	6,435.000	WALT DISNEY CO/THE CASH DIVIDEND		7/6/2017	7/6/2017	7/27/2017	0.000000	0.00	5,019.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		254709108	20170822P000040	9,482.000	DISCOVER FINANCIAL SERVICES CASH DL		8/22/2017	8/22/2017	9/7/2017	0.000000	0.00	3,318.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		25746U109	20170830P000070	4,888.000	DOMINION ENERGY INC CASH DIVIDEND		8/30/2017	8/30/2017	9/20/2017	0.000000	0.00	3,690.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		260003108	20170829P000050	5,150.000	DOVER CORP CASH DIVIDEND 047%		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	2,420.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		260543103	20170727P000030	15,733.000	DOW CHEMICAL CO/THE CASH DIVIDEND		7/27/2017	7/27/2017	10/2/2017	0.000000	0.00	7,237.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		26138E109	20170913P000010	9,338.000	DR PEPPER SNAPPLE GROUP INC CASH		9/13/2017	9/13/2017	10/5/2017	0.000000	0.00	5,416.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		263534109	20170727P000040	9,176.000	EI DU PONT DE NEMOURS & CO CASH DL		7/27/2017	7/27/2017	9/29/2017	0.000000	0.00	3,486.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		264411505	20170814P000030	30,172.000	DUKE REALTY CORP CASH DIVIDEND		8/14/2017	8/14/2017	8/31/2017	0.000000	0.00	5,732.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		26441C204	20170816P000060	18,944.000	DUKE ENERGY CORP CASH DIVIDEND		8/16/2017	8/16/2017	9/18/2017	0.000000	0.00	16,860.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		26675P101	20170713P000010	11,230.000	EOG RESOURCES INC CASH DIVIDEND		7/13/2017	7/13/2017	7/31/2017	0.000000	0.00	1,881.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		26684L109	20170809P000050	13,689.000	EQT CORP CASH DIVIDEND 003%		8/9/2017	8/9/2017	9/12/2017	0.000000	0.00	410.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		277432100	20170914P0000110	7,571.000	EASTMAN CHEMICAL CO CASH DIVIDEND		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	3,861.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		278865100	20170918P000020	1,682.000	ECOLAB INC CASH DIVIDEND 037%		9/18/2017	9/18/2017	10/16/2017	0.000000	0.00	622.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		281020107	20170928P000130	21,814.000	EDISON INTERNATIONAL CASH DIVIDEND		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	11,834.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		291011104	20170809P000060	3,586.000	EMERSON ELECTRIC CO CASH DIVIDEND		8/9/2017	8/9/2017	9/11/2017	0.000000	0.00	1,721.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		29364G103	20170808P000040	11,600.000	ENTERGY CORP CASH DIVIDEND 087%		8/8/2017	8/8/2017	9/12/2017	0.000000	0.00	10,092.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		294429105	20170823P000050	3,537.000	EQUIFAX INC CASH DIVIDEND 039%		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	1,379.43	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		29444U700	20170821P000040	1,564.000	EQUINIX INC CASH DIVIDEND 200%		8/21/2017	8/21/2017	9/20/2017	0.000000	0.00	3,128.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		29476L107	20170922P000010	5,778.000	EQUITY RESIDENTIAL CASH DIVIDEND		9/22/2017	9/22/2017	10/13/2017	0.000000	0.00	2,910.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		297178105	20170928P000140	4,154.000	ESSEX PROPERTY TRUST INC CASH DIVL		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	7,269.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30040W108	20170918P000030	19,765.000	EVERSOURCE ENERGY CASH DIVIDEND		9/18/2017	9/18/2017	9/29/2017	0.000000	0.00	9,388.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30161N101	20170811P000030	25,568.000	EXELON CORP CASH DIVIDEND 032%		8/11/2017	8/11/2017	9/8/2017	0.000000	0.00	8,373.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30212P303	20170822P000050	3,753.000	EXPEDIA INC CASH DIVIDEND 030%		8/22/2017	8/22/2017	9/14/2017	0.000000	0.00	1,125.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30225T102	20170914P000120	8,999.000	EXTRA SPACE STORAGE INC CASH DIVID.		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	7,019.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30231G102	20170810P000040	12,173.000	EXXON MOBIL CORP CASH DIVIDEND		8/10/2017	8/10/2017	9/11/2017	0.000000	0.00	9,373.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		302491303	20170928P000150	5,577.000	FMC CORP CASH DIVIDEND 016%		9/28/2017	9/28/2017	10/19/2017	0.000000	0.00	920.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		311900104	20170724P000010	5,719.000	FASTENAL CO CASH DIVIDEND 032%		7/24/2017	7/24/2017	8/23/2017	0.000000	0.00	1,830.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		313747206	20170921P000040	3,766.000	FEDERAL REALTY INVESTMENT TRUS CA.		9/21/2017	9/21/2017	10/16/2017	0.000000	0.00	3,766.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		313747206	20170921S003621	-350.000	FEDERAL REALTY INVESTMENT TRUS LA.		9/21/2017	9/21/2017	10/16/2017	0.000000	0.00	-350.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		31428X106	20170908P000020	3,133.000	FEDEX CORP CASH DIVIDEND 050%		9/8/2017	9/8/2017	10/2/2017	0.000000	0.00	1,566.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		31620M106	20170914P000130	8,261.000	FIDELITY NATIONAL INFORMATION CASH		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	2,395.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		31620R303	20170914P000140	39,626.000	FNF GROUP CASH DIVIDEND 025%		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	9,906.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		316773100	20170928P000160	51,398.000	FIFTH THIRD BANCORP CASH DIVIDEND		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	8,223.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		33616C100	20170725P000010	17,874.000	FIRST REPUBLIC BANK/CA CASH DIVIDEN.		7/25/2017	7/25/2017	8/10/2017	0.000000	0.00	3,038.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		337932107	20170803P000040	30,708.000	FIRSTENERGY CORP CASH DIVIDEND		8/3/2017	8/3/2017	9/12/2017	0.000000	0.00	11,054.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		343412102	20170831P000030	6,588.000	FLUOR CORP CASH DIVIDEND 021%		8/31/2017	8/31/2017	10/3/2017	0.000000	0.00	1,383.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		344849104	20170712P000020	15,689.000	FOOT LOCKER INC CASH DIVIDEND 03.		7/12/2017	7/12/2017	7/28/2017	0.000000	0.00	4,863.59	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		34959J108	20170823P000060	4,425.000	FORTIVE CORP CASH DIVIDEND 007%		8/23/2017	8/23/2017	9/29/2017	0.000000	0.00	309.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		34954C106	20170823P000070	3,444.000	FORTUNE BRANDS HOME & SECURITY C.		8/23/2017	8/23/2017	9/13/2017	0.000000	0.00	619.92	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		354613101	20170928P000170	8,221.000	FRANKLIN RESOURCES INC CASH DIVIDE...		9/28/2017	9/28/2017	10/13/2017	0.000000	0.00	1,644.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		36174X101	20170711P000030	23,390.000	GGP INC CASH DIVIDEND 022%		7/11/2017	7/11/2017	7/28/2017	0.000000	0.00	5,145.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		363576109	20170830P000080	21,103.000	ARTHUR J GALLAGHER & CO CASH DIVID...		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	8,230.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		369550108	20170705P000040	2,843.000	GENERAL DYNAMICS CORP CASH DIVIDE...		7/5/2017	7/5/2017	8/11/2017	0.000000	0.00	2,388.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		369604103	20170915P000030	17,389.000	GENERAL ELECTRIC CO CASH DIVIDEND		9/15/2017	9/15/2017	10/25/2017	0.000000	0.00	4,173.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		370334104	20170706P000040	5,112.000	GENERAL MILLS INC CASH DIVIDEND		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	2,504.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		37045V100	20170907P000090	5,253.000	GENERAL MOTORS CO CASH DIVIDEND		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	1,996.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		372460105	20170907P000100	3,982.000	GENUINE PARTS CO CASH DIVIDEND		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	2,687.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		37940X102	20170914P000150	2,830.000	GLOBAL PAYMENTS INC CASH DIVIDEND		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	28.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		38141G104	20170829P000060	2,003.000	GOLDMAN SACHS GROUP INC/THE CASH		8/29/2017	8/29/2017	9/28/2017	0.000000	0.00	1,502.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		382550101	20170728P000040	17,426.000	GOODYEAR TIRE & RUBBER CO/THE CAS...		7/28/2017	7/28/2017	9/1/2017	0.000000	0.00	1,742.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		384802104	20170810P000050	4,311.000	WW GRAINGER INC CASH DIVIDEND 1...		8/10/2017	8/10/2017	9/1/2017	0.000000	0.00	5,518.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		40414L109	20170803P000050	14,908.000	HCP INC CASH DIVIDEND 037%		8/3/2017	8/3/2017	8/22/2017	0.000000	0.00	5,515.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		40434L105	20170912P000020	15,900.000	HP INC CASH DIVIDEND 013%		9/12/2017	9/12/2017	10/4/2017	0.000000	0.00	2,109.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		410345102	20170811P000040	22,525.000	HANESBRANDS INC CASH DIVIDEND 0...		8/11/2017	8/11/2017	9/6/2017	0.000000	0.00	3,378.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		412822108	20170911P000010	8,315.000	HARLEY-DAVIDSON INC CASH DIVIDEND		9/11/2017	9/11/2017	9/22/2017	0.000000	0.00	3,034.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		413875105	20170907P000110	7,666.000	HARRIS CORP CASH DIVIDEND 057%		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	4,369.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		416515104	20170630P000090	16,362.000	HARTFORD FINANCIAL SERVICES GR CA...		8/30/2017	8/30/2017	10/2/2017	0.000000	0.00	3,763.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		418056107	20170728P000050	10,327.000	HASBRO INC CASH DIVIDEND 057%		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	5,886.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		427866108	20170823P000080	14,456.000	HERSHEY CO/THE CASH DIVIDEND 06...		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	9,483.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		42809H107	20170915P000040	7,689.000	HESS CORP CASH DIVIDEND 025%		9/15/2017	9/15/2017	9/29/2017	0.000000	0.00	1,922.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		42824C109	20170912P000030	13,295.000	HEWLETT PACKARD ENTERPRISE CO CA...		9/12/2017	9/12/2017	10/4/2017	0.000000	0.00	864.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		43300A203	20170816P000070	10,909.000	HILTON WORLDWIDE HOLDINGS INC CAS...		8/16/2017	8/16/2017	9/29/2017	0.000000	0.00	1,636.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		437076102	20170829P000070	1,311.000	HOME DEPOT INC/THE CASH DIVIDEND		8/29/2017	8/29/2017	9/14/2017	0.000000	0.00	1,166.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		438516106	20170816P000080	3,185.000	HONEYWELL INTERNATIONAL INC CASH ...		8/16/2017	8/16/2017	9/8/2017	0.000000	0.00	2,118.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		440452100	20170713P000020	27,541.000	HORMEL FOODS CORP CASH DIVIDEND		7/13/2017	7/13/2017	8/15/2017	0.000000	0.00	4,681.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		44107P104	20170928P000180	31,787.000	HOST HOTELS & RESORTS INC CASH DIVI...		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	6,357.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		444859102	20170928P000190	5,481.000	HUMANA INC CASH DIVIDEND 040%		9/28/2017	9/28/2017	10/27/2017	0.000000	0.00	2,192.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		445658107	20170803P000060	4,746.000	JB HUNT TRANSPORT SERVICES INC CAS...		8/3/2017	8/3/2017	8/18/2017	0.000000	0.00	1,091.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		446150104	20170915P000050	113,010.000	HUNTINGTON BANCSHARES INC/OH CAS...		9/15/2017	9/15/2017	10/2/2017	0.000000	0.00	9,040.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		446413106	20170823P000090	2,228.000	HUNTINGTON INGALLS INDUSTRIES CAS...		8/23/2017	8/23/2017	9/8/2017	0.000000	0.00	1,336.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		452308109	20170928P000200	2,486.000	ILLINOIS TOOL WORKS INC CASH DIVIDE...		9/28/2017	9/28/2017	10/10/2017	0.000000	0.00	1,939.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		457187102	20170929P000020	3,370.000	INGREDION INC CASH DIVIDEND 060%		9/29/2017	9/29/2017	10/25/2017	0.000000	0.00	2,022.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		458140100	20170803P000070	6,529.000	INTEL CORP CASH DIVIDEND 027%		8/3/2017	8/3/2017	9/1/2017	0.000000	0.00	1,779.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		45866F104	20170914P000160	23,452.000	INTERCONTINENTAL EXCHANGE INC CAS...		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	4,690.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		459200101	20170808P000050	2,637.000	INTERNATIONAL BUSINESS MACHINE CA...		8/8/2017	8/8/2017	9/9/2017	0.000000	0.00	3,955.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		459506101	20170922P000020	5,005.000	INTERNATIONAL FLAVORS & FRAGRA CA...		9/22/2017	9/22/2017	10/6/2017	0.000000	0.00	3,453.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		460146103	20170811P000050	4,443.000	INTERNATIONAL PAPER CO CASH DIVIDE...		8/11/2017	8/11/2017	9/15/2017	0.000000	0.00	2,054.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		460690100	20170830P000100	15,395.000	INTERPUBLIC GROUP OF COS INC/T CAS...		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	2,771.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		461202103	20170706P000050	3,134.000	INTUIT INC CASH DIVIDEND 034%		7/6/2017	7/6/2017	7/18/2017	0.000000	0.00	1,065.56	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		46625H100	20170703P000010	15,305.000	JPMORGAN CHASE & CO CASH DIVIDEND..		7/3/2017	7/3/2017	7/3/2017	0.000000	0.00	7,652.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		478160104	20170825P000010	2,648.000	JOHNSON & JOHNSON CASH DIVIDEND ..		8/25/2017	8/25/2017	9/12/2017	0.000000	0.00	2,224.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		48203R104	20170830P000110	31,109.000	JUNIPER NETWORKS INC CASH DIVIDEND..		8/30/2017	8/30/2017	9/22/2017	0.000000	0.00	3,110.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		482480100	20170811P000060	6,224.000	KLA-TENCOR CORP CASH DIVIDEND ..		8/11/2017	8/11/2017	9/1/2017	0.000000	0.00	3,672.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		485170302	20170908P000030	7,281.000	KANSAS CITY SOUTHERN CASH DIVIDEN..		9/8/2017	9/8/2017	10/4/2017	0.000000	0.00	2,621.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		487836108	20170830P000120	7,921.000	KELLOGG CO CASH DIVIDEND 054%		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	4,277.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		493267108	20170825P000020	110,784.000	KEYCORP CASH DIVIDEND 009%		8/25/2017	8/25/2017	9/15/2017	0.000000	0.00	10,524.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		494368103	20170907P000120	1,980.000	KIMBERLY-CLARK CORP CASH DIVIDEND ..		9/7/2017	9/7/2017	10/3/2017	0.000000	0.00	1,920.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		49446R109	20170703P000020	22,792.000	KIMCO REALTY CORP CASH DIVIDEND ..		7/3/2017	7/3/2017	7/17/2017	0.000000	0.00	6,153.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		49456B101	20170727P000050	35,817.000	KINDER MORGAN INC/D E CASH DIVIDEND..		7/27/2017	7/27/2017	8/15/2017	0.000000	0.00	4,477.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		500754106	20170816P000090	3,469.000	KRAFT HEINZ CO/THE CASH DIVIDEND ..		8/16/2017	8/16/2017	9/15/2017	0.000000	0.00	2,166.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		501044101	20170811P000070	12,014.000	KROGER CO/THE CASH DIVIDEND ..		8/11/2017	8/11/2017	9/12/2017	0.000000	0.00	1,501.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		501797104	20170817P000010	8,092.000	L BRANDS INC CASH DIVIDEND 060%		8/17/2017	8/17/2017	9/1/2017	0.000000	0.00	4,855.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		502413107	20170815P000020	6,363.000	L3 TECHNOLOGIES INC CASH DIVIDEND ..		8/15/2017	8/15/2017	9/15/2017	0.000000	0.00	4,772.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		512807108	20170912P000040	3,364.000	LAM RESEARCH CORP CASH DIVIDEND ..		9/12/2017	9/12/2017	10/4/2017	0.000000	0.00	1,513.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		517834107	20170920P000010	4,210.000	LAS VEGAS SANDS CORP CASH DIVIDEN..		9/20/2017	9/20/2017	9/29/2017	0.000000	0.00	3,073.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		518439104	20170829P000080	9,040.000	ESTEE LAUDER COS INC/THE CASH DIVID..		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	3,073.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		521865204	20170829P000090	2,627.000	LEAR CORP CASH DIVIDEND 050%		8/29/2017	8/29/2017	9/19/2017	0.000000	0.00	1,313.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		526057104	20170711P000040	10,020.000	LENNAR CORP CASH DIVIDEND 004%		7/11/2017	7/11/2017	7/27/2017	0.000000	0.00	400.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		532457108	20170811P000080	7,486.000	ELI LILLY & CO CASH DIVIDEND 052%		8/11/2017	8/11/2017	9/8/2017	0.000000	0.00	3,892.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		534187109	20170706P000060	9,227.000	LINCOLN NATIONAL CORP CASH DIVIDEN..		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	2,675.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		539830109	20170830P000130	3,045.000	LOCKHEED MARTIN CORP CASH DIVIDEN..		8/30/2017	8/30/2017	9/22/2017	0.000000	0.00	5,541.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		540424108	20170828P000010	26,975.000	LOEWS CORP CASH DIVIDEND 006%		8/28/2017	8/28/2017	9/12/2017	0.000000	0.00	1,685.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		548661107	20170724P000020	2,333.000	LOWE'S COS INC CASH DIVIDEND 041%		7/24/2017	7/24/2017	8/9/2017	0.000000	0.00	956.53	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		55261F104	20170830P000140	8,001.000	M&T BANK CORP CASH DIVIDEND 075%		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	6,000.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		552953101	20170908P000040	18,056.000	MGM RESORTS INTERNATIONAL CASH DI..		9/8/2017	9/8/2017	9/15/2017	0.000000	0.00	1,986.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		554382101	20170816P000100	17,175.000	MACERICH CO/THE CASH DIVIDEND ..		8/16/2017	8/16/2017	9/7/2017	0.000000	0.00	12,194.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		55616P104	20170914P000170	28,909.000	MACY'S INC CASH DIVIDEND 037%		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	10,913.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		565849106	20170814P000040	27,838.000	MARATHON OIL CORP CASH DIVIDEND ..		8/14/2017	8/14/2017	9/11/2017	0.000000	0.00	1,391.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		56585A102	20170814P000050	12,158.000	MARATHON PETROLEUM CORP CASH DIV..		8/14/2017	8/14/2017	9/11/2017	0.000000	0.00	4,863.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		571748102	20170707P000010	7,820.000	MARSH & MCLENNAN COS INC CASH DIVL..		7/7/2017	7/7/2017	8/15/2017	0.000000	0.00	2,932.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		571903202	20170822P000060	4,664.000	MARRIOTT INTERNATIONAL INC/MD CASH..		8/22/2017	8/22/2017	9/29/2017	0.000000	0.00	1,539.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		573284106	20170831P000040	5,943.000	MARTIN MARIETTA MATERIALS INC CASH ..		8/31/2017	8/31/2017	9/29/2017	0.000000	0.00	2,614.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		574599106	20170712P000030	11,352.000	MASCO CORP CASH DIVIDEND 010%		7/12/2017	7/12/2017	8/14/2017	0.000000	0.00	1,135.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		57636Q104	20170705P000050	4,653.000	MASTERCARD INC CASH DIVIDEND 02..		7/5/2017	7/5/2017	8/9/2017	0.000000	0.00	1,023.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		577081102	20170821P000050	15,778.000	MATTEL INC CASH DIVIDEND 015%		8/21/2017	8/21/2017	9/15/2017	0.000000	0.00	2,366.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		57772K101	20170829P000100	13,941.000	MAXIM INTEGRATED PRODUCTS INC CAS..		8/29/2017	8/29/2017	9/14/2017	0.000000	0.00	5,018.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		579780206	20170706P000070	7,670.000	MCCORMICK & CO INC/MD CASH DIVIDEN..		7/6/2017	7/6/2017	7/24/2017	0.000000	0.00	3,604.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		580135101	20170830P000150	7,416.000	MCDONALD'S CORP CASH DIVIDEND ..		8/30/2017	8/30/2017	9/18/2017	0.000000	0.00	6,971.04	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		58733R102	20170928P000210	1,461.000	MERCADOLIBRE INC CASH DIVIDEND		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	219.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		58933Y105	20170914P000160	13,361.000	MERCK & CO INC CASH DIVIDEND 047%		9/14/2017	9/14/2017	10/6/2017	0.000000	0.00	6,289.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		59156R108	20170803P000080	7,565.000	METLIFE INC CASH DIVIDEND 040%		8/3/2017	8/3/2017	9/13/2017	0.000000	0.00	3,026.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		594918104	20170815P000030	5,433.000	MICROSOFT CORP CASH DIVIDEND 03...		8/15/2017	8/15/2017	9/14/2017	0.000000	0.00	2,118.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		595017104	20170817P000020	4,945.000	MICROCHIP TECHNOLOGY INC CASH DIVL.		8/17/2017	8/17/2017	9/5/2017	0.000000	0.00	1,790.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		59522J103	20170712P000040	7,322.000	MID-AMERICA APARTMENT COMMUNIT C...		7/12/2017	7/12/2017	7/31/2017	0.000000	0.00	6,370.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		60871R209	20170829P000110	7,775.000	MOLSON COORS BREWING CO CASH DIVL.		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	3,187.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		609207105	20170928P000220	9,632.000	MONDELEZ INTERNATIONAL INC CASH DL.		9/28/2017	9/28/2017	10/12/2017	0.000000	0.00	2,119.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		61166W101	20170705P000060	6,782.000	MONSANTO CO CASH DIVIDEND 054%		7/5/2017	7/5/2017	7/28/2017	0.000000	0.00	3,662.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		615369105	20170818P000030	3,380.000	MOODY S CORP CASH DIVIDEND 038%		8/18/2017	8/18/2017	9/12/2017	0.000000	0.00	1,284.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		617446448	20170727P000060	9,040.000	MORGAN STANLEY CASH DIVIDEND 0...		7/27/2017	7/27/2017	8/15/2017	0.000000	0.00	2,260.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		61945C103	20170906P000020	25,282.000	MOSAIC CO/THE CASH DIVIDEND 015%		9/6/2017	9/6/2017	9/21/2017	0.000000	0.00	3,792.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		620076307	20170914P000190	13,816.000	MOTGROLA SOLUTIONS INC CASH DIVIDE...		9/14/2017	9/14/2017	10/13/2017	0.000000	0.00	6,493.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		631103108	20170914P000200	13,172.000	NASDAQ INC CASH DIVIDEND 038%		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	5,005.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		637071101	20170914P000210	22,049.000	NATIONAL OILWELL VARCO INC CASH DIV...		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	1,102.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		64110D104	20170705P000070	22,644.000	NETAPP INC CASH DIVIDEND 020%		7/5/2017	7/5/2017	7/26/2017	0.000000	0.00	4,528.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		651229106	20170829P000120	6,786.000	NEWELL BRANDS INC CASH DIVIDEND ...		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	1,561.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		651639106	20170913P000020	37,596.000	NEWMONT MINING CORP CASH DIVIDEND...		9/13/2017	9/13/2017	9/28/2017	0.000000	0.00	2,819.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		65339F101	20170823P000100	12,437.000	NEXTERA ENERGY INC CASH DIVIDEND ...		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	12,219.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		654106103	20170831P000050	5,817.000	NIKE INC CASH DIVIDEND 018%		8/31/2017	8/31/2017	10/2/2017	0.000000	0.00	1,047.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		65437P105	20170727P000070	26,454.000	NISOURCE INC CASH DIVIDEND 017%		7/27/2017	7/27/2017	8/18/2017	0.000000	0.00	4,629.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		655044105	20170803P000090	12,799.000	NOBLE ENERGY INC CASH DIVIDEND ...		8/3/2017	8/3/2017	8/21/2017	0.000000	0.00	1,279.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		655844108	20170803P000100	5,751.000	NORFOLK SOUTHERN CORP CASH DIVID...		8/3/2017	8/3/2017	9/11/2017	0.000000	0.00	3,506.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		665859104	20170830P000160	13,900.000	NORTHERN TRUST CORP CASH DIVIDEN...		8/30/2017	8/30/2017	10/1/2017	0.000000	0.00	5,838.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		666807102	20170824P000010	2,584.000	NORTHROP GRUMMAN CORP CASH DIVID...		8/24/2017	8/24/2017	9/13/2017	0.000000	0.00	2,584.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		670346105	20170928P000230	6,346.000	NUCOR CORP CASH DIVIDEND 037%		9/28/2017	9/28/2017	11/9/2017	0.000000	0.00	2,395.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		67066G104	20170822P000070	1,777.000	NVIDIA CORP CASH DIVIDEND 014%		8/22/2017	8/22/2017	9/18/2017	0.000000	0.00	248.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		674599105	20170908P000050	17,876.000	OCCIDENTAL PETROLEUM CORP CASH DL.		9/8/2017	9/8/2017	10/16/2017	0.000000	0.00	13,764.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		681919106	20170921P000050	2,435.000	OMNICOM GROUP INC CASH DIVIDEND ...		9/21/2017	9/21/2017	10/10/2017	0.000000	0.00	1,339.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		681919106	20170921S0004251	-184.000	OMNICOM GROUP INC LATE POSTING DIV...		9/21/2017	9/21/2017	10/10/2017	0.000000	0.00	-101.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		682680103	20170803P000110	8,696.000	ONEOK INC CASH DIVIDEND 074%		8/3/2017	8/3/2017	8/14/2017	0.000000	0.00	6,478.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		68389X105	20170717P000020	4,185.000	ORACLE CORP CASH DIVIDEND 019%		7/17/2017	7/17/2017	8/2/2017	0.000000	0.00	795.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		69331C108	20170928P000240	19,556.000	PG&E CORP CASH DIVIDEND 053%		9/28/2017	9/28/2017	10/15/2017	0.000000	0.00	10,364.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		693475105	20170713P000030	11,924.000	PNC FINANCIAL SERVICES GROUP I CAS...		7/13/2017	7/13/2017	8/5/2017	0.000000	0.00	8,943.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		693506107	20170808P000060	1,661.000	PPG INDUSTRIES INC CASH DIVIDEND ...		8/8/2017	8/8/2017	9/12/2017	0.000000	0.00	747.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		69351T106	20170907P000130	13,186.000	PPL CORP CASH DIVIDEND 039%		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	5,208.47	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		693656100	20170822P000080	8,594.000	PVH CORP CASH DIVIDEND 003%		8/22/2017	8/22/2017	9/22/2017	0.000000	0.00	322.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		693718108	20170814P000060	3,516.000	PACCAR INC CASH DIVIDEND 025%		8/14/2017	8/14/2017	9/6/2017	0.000000	0.00	879.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		701094104	20170824P000020	2,576.000	PARKER-HANNIFIN CORP CASH DIVIDEND...		8/24/2017	8/24/2017	9/8/2017	0.000000	0.00	1,700.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		704326107	20170728P000060	7,699.000	PAYCHEX INC CASH DIVIDEND 050%		7/28/2017	7/28/2017	8/24/2017	0.000000	0.00	3,849.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		713448108	20170830P000170	6,657.000	PEPSICO INC CASH DIVIDEND 080%		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	5,358.89	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		717081103	20170802P000040	30,681.000	PFIZER INC CASH DIVIDEND 032%		8/2/2017	8/2/2017	9/1/2017	0.000000	0.00	9,817.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		718172109	20170926P000010	5,461.000	PHILIP MORRIS INTERNATIONAL IN CASH		9/26/2017	9/26/2017	10/12/2017	0.000000	0.00	5,843.27	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		718546104	20170816P000110	2,467.000	PHILLIPS 66 CASH DIVIDEND 070%		8/16/2017	8/16/2017	9/1/2017	0.000000	0.00	1,726.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		723484101	20170728P000070	15,605.000	PINNACLE WEST CAPITAL CORP CASH DL		7/28/2017	7/28/2017	9/1/2017	0.000000	0.00	10,221.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		723787107	20170928P000250	2,194.000	PIONEER NATURAL RESOURCES CO CAS..		9/28/2017	9/28/2017	10/12/2017	0.000000	0.00	87.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74005P104	20170907P000140	2,974.000	PRAXAIR INC CASH DIVIDEND 078%		9/7/2017	9/7/2017	9/15/2017	0.000000	0.00	2,342.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74144T108	20170913P000030	2,598.000	T ROWE PRICE GROUP INC CASH DIVIDE..		9/13/2017	9/13/2017	9/28/2017	0.000000	0.00	1,480.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74251V102	20170830P000180	9,635.000	PRINCIPAL FINANCIAL GROUP INC CASH		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	4,528.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		742718109	20170719P000030	4,273.000	PROCTER & GAMBLE CO/THE CASH DIVID..		7/19/2017	7/19/2017	8/15/2017	0.000000	0.00	2,946.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74340W103	20170915P000060	12,170.000	PROLOGIS INC CASH DIVIDEND 044%		9/15/2017	9/15/2017	9/29/2017	0.000000	0.00	5,354.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		744320102	20170818P000040	3,574.000	PRUDENTIAL FINANCIAL INC CASH DIVID..		8/18/2017	8/18/2017	9/14/2017	0.000000	0.00	2,680.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		744573106	20170907P000150	12,043.000	PUBLIC SERVICE ENTERPRISE GROU CA..		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	5,178.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74460D109	20170912P000050	1,165.000	PUBLIC STORAGE CASH DIVIDEND 20..		9/12/2017	9/12/2017	9/28/2017	0.000000	0.00	2,330.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		747525103	20170828P000020	3,557.000	QUALCOMM INC CASH DIVIDEND 057%		8/28/2017	8/28/2017	9/20/2017	0.000000	0.00	2,027.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74834L100	20170706P000080	12,205.000	QUEST DIAGNOSTICS INC CASH DIVIDEN..		7/6/2017	7/6/2017	7/24/2017	0.000000	0.00	5,492.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		754730109	20170929P000030	10,148.000	RAYMOND JAMES FINANCIAL INC CASH D..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	2,232.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		756109104	20170717W000030	0.000	REALTY INCOME CORP DIVIDEND WRITE-		7/17/2017	7/17/2017	7/14/2017	0.000000	0.00	-0.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		756109104	20170728P000080	26,149.000	REALTY INCOME CORP CASH DIVIDEND		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	5,530.51	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		756109104	20170830P000190	26,149.000	REALTY INCOME CORP CASH DIVIDEND		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	5,530.51	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		756109104	20170929P000040	23,930.000	REALTY INCOME CORP CASH DIVIDEND		9/29/2017	9/29/2017	10/13/2017	0.000000	0.00	5,073.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		758849103	20170814P000070	6,511.000	REGENCY CENTERS CORP CASH DIVIDE..		8/14/2017	8/14/2017	8/30/2017	0.000000	0.00	3,450.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		7591EP100	20170907P000160	125,848.000	REGIONS FINANCIAL CORP CASH DIVIDE..		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	11,326.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		760759100	20170929P000050	24,420.000	REPUBLIC SERVICES INC CASH DIVIDEN..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	8,424.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		761152107	20170815P000040	15,411.000	RESMED INC CASH DIVIDEND 035%		8/15/2017	8/15/2017	9/21/2017	0.000000	0.00	5,393.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		773903109	20170810P000060	2,658.000	ROCKWELL AUTOMATION INC CASH DIVL.		8/10/2017	8/10/2017	9/11/2017	0.000000	0.00	2,020.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		774341101	20170810P000070	4,379.000	ROCKWELL COLLINS INC CASH DIVIDEND..		8/10/2017	8/10/2017	9/5/2017	0.000000	0.00	1,445.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		776696106	20170705P000080	3,692.000	ROPER TECHNOLOGIES INC CASH DIVIDE..		7/5/2017	7/5/2017	7/21/2017	0.000000	0.00	1,292.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		778296103	20170906P000030	6,398.000	ROSS STORES INC CASH DIVIDEND 01..		9/6/2017	9/6/2017	9/29/2017	0.000000	0.00	1,023.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		78409V104	20170824P000030	3,087.000	S&P GLOBAL INC CASH DIVIDEND 041%		8/24/2017	8/24/2017	9/12/2017	0.000000	0.00	1,265.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		78440X101	20170929P000060	5,014.000	SL GREEN REALTY CORP CASH DIVIDEN..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	3,885.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		80589M102	20170908P000060	17,657.000	SCANA CORP CASH DIVIDEND 061%		9/8/2017	9/8/2017	10/1/2017	0.000000	0.00	10,814.91	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		806857108	20170901P000020	5,812.000	SCHLUMBERGER LTD CASH DIVIDEND		9/1/2017	9/1/2017	10/13/2017	0.000000	0.00	2,906.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		808513105	20170809P000070	22,017.000	CHARLES SCHWAB CORP/THE CASH DIVL.		8/9/2017	8/9/2017	8/25/2017	0.000000	0.00	1,761.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		81211K100	20170830P000200	7,916.000	SEALED AIR CORP CASH DIVIDEND 01..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	1,266.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		816851109	20170705P000090	3,570.000	SEMPRA ENERGY CASH DIVIDEND 082..		7/5/2017	7/5/2017	7/15/2017	0.000000	0.00	2,936.33	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		816851109	20170921P000060	3,570.000	SEMPRA ENERGY CASH DIVIDEND 082..		9/21/2017	9/21/2017	10/15/2017	0.000000	0.00	2,936.33	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		816851109	20170921S003931	-283.000	SEMPRA ENERGY LATE POSTING DIVIDE..		9/21/2017	9/21/2017	10/15/2017	0.000000	0.00	-232.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		824348106	20170816P000120	670.000	SHERWIN-WILLIAMS CO/THE CASH DIVID..		8/16/2017	8/16/2017	9/8/2017	0.000000	0.00	569.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		828806109	20170815P000050	1,170.000	SIMON PROPERTY GROUP INC CASH DIVL.		8/15/2017	8/15/2017	8/31/2017	0.000000	0.00	2,106.00	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170808P000070	149,439.000	SIRIUS XM HOLDINGS INC CASH DIVIDEN..		8/8/2017	8/8/2017	8/31/2017	0.000000	0.00	1,494.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		83088M102	20170804P000010	5,062.000	SKYWORKS SOLUTIONS INC CASH DIVID..		8/4/2017	8/4/2017	8/29/2017	0.000000	0.00	1,619.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		832896405	20170809P000080	8,721.000	JM SMUCKER CO/THE CASH DIVIDEND ..		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	6,802.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		833034101	20170816P000130	2,556.000	SNAP-ON INC CASH DIVIDEND 071%		8/16/2017	8/16/2017	9/8/2017	0.000000	0.00	1,814.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		842587107	20170817P000030	29,282.000	SOUTHERN CO/THE CASH DIVIDEND 0..		8/17/2017	8/17/2017	9/6/2017	0.000000	0.00	16,983.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		844741108	20170822P000090	6,345.000	SOUTHWEST AIRLINES CO CASH DIVIDEN..		8/22/2017	8/22/2017	9/14/2017	0.000000	0.00	793.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		854502101	20170830P000210	8,682.000	STANLEY BLACK & DECKER INC CASH DI..		8/30/2017	8/30/2017	9/19/2017	0.000000	0.00	5,469.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		855244109	20170808P000080	5,966.000	STARBUCKS CORP CASH DIVIDEND 02..		8/8/2017	8/8/2017	8/25/2017	0.000000	0.00	1,491.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		857477103	20170929P000070	5,077.000	STATE STREET CORP CASH DIVIDEND ..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	2,132.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		858119100	20170928P000260	12,799.000	STEEL DYNAMICS INC CASH DIVIDEND ..		9/28/2017	9/28/2017	10/12/2017	0.000000	0.00	1,983.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		863667101	20170928P000270	5,248.000	STRYKER CORP CASH DIVIDEND 042%		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	2,230.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		867914103	20170829P000130	10,801.000	SUNTRUST BANKS INC CASH DIVIDEND ..		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	4,320.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		871503108	20170817P000040	29,336.000	SYMANTEC CORP CASH DIVIDEND 007..		8/17/2017	8/17/2017	9/13/2017	0.000000	0.00	2,200.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		871658103	20170803P000120	8,628.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		8/3/2017	8/3/2017	8/17/2017	0.000000	0.00	1,294.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		871829107	20170705P000100	18,703.000	SYSCO CORP CASH DIVIDEND 033%		7/5/2017	7/5/2017	7/28/2017	0.000000	0.00	6,171.99	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		87236Y108	20170728P000090	17,818.000	TD AMERITRADE HOLDING CORP CASH D..		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	3,207.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		872540109	20170808P000090	6,067.000	TJX COS INC/THE CASH DIVIDEND 0..		8/8/2017	8/8/2017	8/31/2017	0.000000	0.00	1,895.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		87612E106	20170814P000080	16,918.000	TARGET CORP CASH DIVIDEND 062%		8/14/2017	8/14/2017	9/10/2017	0.000000	0.00	10,489.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		87612G101	20170728P000100	10,023.000	TARGA RESOURCES CORP CASH DIVIDE..		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	9,120.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		882508104	20170727P000080	4,791.000	TEXAS INSTRUMENTS INC CASH DIVIDEN..		7/27/2017	7/27/2017	8/14/2017	0.000000	0.00	2,395.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		883203101	20170914P000220	7,688.000	TEXTRON INC CASH DIVIDEND 002%		9/14/2017	9/14/2017	10/1/2017	0.000000	0.00	153.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		883856102	20170914P000230	3,309.000	THERMO FISHER SCIENTIFIC INC CASH DL.		9/14/2017	9/14/2017	10/16/2017	0.000000	0.00	496.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		88579Y101	20170823P000110	2,783.000	3M CO CASH DIVIDEND 117%		8/23/2017	8/23/2017	9/12/2017	0.000000	0.00	3,270.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		886547108	20170919P000020	14,124.000	TIFFANY & CO CASH DIVIDEND 050%		9/19/2017	9/19/2017	10/10/2017	0.000000	0.00	7,062.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		887317303	20170706P000090	11,648.000	TIME WARNER INC CASH DIVIDEND 04..		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	4,688.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		891906109	20170920P000020	13,723.000	TOTAL SYSTEM SERVICES INC CASH DIVL.		9/20/2017	9/20/2017	10/2/2017	0.000000	0.00	1,783.99	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		893641100	20170831P000060	1,475.000	TRANSDIGM GROUP INC CASH DIVIDEND ..		8/31/2017	8/31/2017	9/12/2017	0.000000	0.00	32,450.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		89417E109	20170907P000170	4,298.000	TRAVELERS COS INC/THE CASH DIVIDEN..		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	3,094.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		90130A101	20170912P000060	7,053.000	TWENTY-FIRST CENTURY FOX INC CASH ..		9/12/2017	9/12/2017	10/18/2017	0.000000	0.00	1,269.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		902494103	20170830P000220	18,182.000	TYSON FOODS INC CASH DIVIDEND 02..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	4,090.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		902653104	20170706P000100	23,038.000	UDR INC CASH DIVIDEND 031%		7/6/2017	7/6/2017	7/31/2017	0.000000	0.00	7,141.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		902973304	20170928P000280	15,527.000	US BANCORP CASH DIVIDEND 030%		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	4,658.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		907818108	20170829P000140	4,639.000	UNION PACIFIC CORP CASH DIVIDEND ..		8/29/2017	8/29/2017	9/29/2017	0.000000	0.00	2,806.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		911312106	20170810P000080	2,830.000	UNITED PARCEL SERVICE INC CASH DIVL.		8/10/2017	8/10/2017	8/30/2017	0.000000	0.00	2,348.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		913017109	20170816P000140	3,730.000	UNITED TECHNOLOGIES CORP CASH DIVL.		8/16/2017	8/16/2017	9/10/2017	0.000000	0.00	2,611.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		91324P102	20170907P000180	5,533.000	UNITEDHEALTH GROUP INC CASH DIVIDE..		9/7/2017	9/7/2017	9/19/2017	0.000000	0.00	4,149.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		913903100	20170830P000230	7,712.000	UNIVERSAL HEALTH SERVICES INC CASH..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	771.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		91529Y106	20170727P000090	17,099.000	UNUM GROUP CASH DIVIDEND 023%		7/27/2017	7/27/2017	8/18/2017	0.000000	0.00	3,932.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		91913Y100	20170807P000040	15,005.000	VALERO ENERGY CORP CASH DIVIDEND ..		8/7/2017	8/7/2017	9/7/2017	0.000000	0.00	10,503.50	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		92276F100	20170911P000020	5,302.000	VENTAS INC CASH DIVIDEND 077%		9/11/2017	9/11/2017	9/29/2017	0.000000	0.00	4,109.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92339V100	20170928P000290	85,045.000	VEREIT INC CASH DIVIDEND 013%		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	11,693.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92343V104	20170706P000110	6,898.000	VERIZON COMMUNICATIONS INC CASH DL		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	3,868.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92826C539	20170816P000150	3,062.000	VISA INC CASH DIVIDEND 016%		8/16/2017	8/16/2017	9/5/2017	0.000000	0.00	505.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		929042109	20170803P000130	3,936.000	VORNADO REALTY TRUST CASH DIVIDEN..		8/3/2017	8/3/2017	8/18/2017	0.000000	0.00	2,362.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		929160109	20170821P000060	6,954.000	VULCAN MATERIALS CO CASH DIVIDEND ..		8/21/2017	8/21/2017	9/8/2017	0.000000	0.00	1,738.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92939U106	20170810P000090	32,018.000	WEC ENERGY GROUP INC CASH DIVIDEN..		8/10/2017	8/10/2017	9/1/2017	0.000000	0.00	16,649.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		931142103	20170809P000090	17,444.000	WAL-MART STORES INC CASH DIVIDEND ..		8/9/2017	8/9/2017	9/5/2017	0.000000	0.00	8,896.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		931427108	20170816P000160	7,747.000	WALGREENS BOOTS ALLIANCE INC CASH..		8/16/2017	8/16/2017	9/12/2017	0.000000	0.00	3,098.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		94106L109	20170907P000190	11,969.000	WASTE MANAGEMENT INC CASH DIVIDEN..		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	5,086.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		949746101	20170802P000050	10,060.000	WELLS FARGO & CO CASH DIVIDEND ..		8/2/2017	8/2/2017	9/1/2017	0.000000	0.00	3,923.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		95040Q104	20170804P000020	6,009.000	WELLTOWER INC CASH DIVIDEND 0..		8/4/2017	8/4/2017	8/21/2017	0.000000	0.00	5,227.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		95709T100	20170907P000020	16,826.000	WESTAR ENERGY INC CASH DIVIDEND ..		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	6,730.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		958102105	20170928P000300	8,165.000	WESTERN DIGITAL CORP CASH DIVIDEN..		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	4,082.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		959802109	20170914P000240	10,356.000	WESTERN UNION CO/THE CASH DIVIDEN..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	1,847.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		96145D105	20170809P000100	10,323.000	WESTROCK CO CASH DIVIDEND 040%		8/9/2017	8/9/2017	8/21/2017	0.000000	0.00	4,129.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		962166104	20170907P000210	5,772.000	WEYERHAEUSER CO CASH DIVIDEND ..		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	1,789.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		963320106	20170823P000120	2,030.000	WHIRLPOOL CORP CASH DIVIDEND 11..		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	2,233.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		969457100	20170907P000220	9,932.000	WILLIAMS COS INC/THE CASH DIVIDEND ..		9/7/2017	9/7/2017	9/25/2017	0.000000	0.00	2,979.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		98310W108	20170823P000130	5,138.000	WYNDHAM WORLDWIDE CORP CASH DIVL..		8/23/2017	8/23/2017	9/8/2017	0.000000	0.00	2,980.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		983134107	20170808P000100	4,165.000	WYNN RESORTS LTD CASH DIVIDEND ..		8/8/2017	8/8/2017	8/22/2017	0.000000	0.00	2,082.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		983898100	20170914P000250	48,689.000	XCEL ENERGY INC CASH DIVIDEND 03..		9/14/2017	9/14/2017	10/20/2017	0.000000	0.00	17,528.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		983919101	20170808P000110	7,164.000	XILINX INC CASH DIVIDEND 035%		8/8/2017	8/8/2017	8/30/2017	0.000000	0.00	2,507.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		98419M100	20170829P000150	14,936.000	XYLEM INC/NY CASH DIVIDEND 018%		8/29/2017	8/29/2017	9/20/2017	0.000000	0.00	2,688.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		988498101	20170712P000050	11,716.000	YUM! BRANDS INC CASH DIVIDEND 03..		7/12/2017	7/12/2017	8/4/2017	0.000000	0.00	3,514.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		98956P102	20170921P000070	9,029.000	ZIMMER BIOMET HOLDINGS INC CASH DL..		9/21/2017	9/21/2017	10/27/2017	0.000000	0.00	2,166.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		98956P102	20170921S0002051	-927.000	ZIMMER BIOMET HOLDINGS INC LATE PO..		9/21/2017	9/21/2017	10/27/2017	0.000000	0.00	-222.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		989701107	20170815P000060	11,603.000	ZIONS BANCORPORATION CASH DIVIDEN..		8/15/2017	8/15/2017	8/24/2017	0.000000	0.00	1,392.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		FHB903208	20170929A000470	1.000	MARRIOTT INTERNATIONAL		9/28/2017	9/28/2017	9/29/2017	0.000000	0.00	0.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G0177J108	20170816P000010	3,093.000	ALLERGAN PLC CASH DIVIDEND 070%		8/16/2017	8/16/2017	9/15/2017	0.000000	0.00	2,165.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G02620103	20170928P000010	11,631.000	AMDOCS LTD CASH DIVIDEND 022%		9/28/2017	9/28/2017	10/20/2017	0.000000	0.00	2,558.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G0408V102	20170728P000010	6,640.000	AON PLC CASH DIVIDEND 036%		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	2,390.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G16962105	20170818P000010	14,486.000	BUNGE LTD CASH DIVIDEND 046%		8/18/2017	8/18/2017	9/5/2017	0.000000	0.00	5,663.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G29183103	20170802P000010	5,204.000	EATON CORP PLC CASH DIVIDEND 06..		8/2/2017	8/2/2017	8/18/2017	0.000000	0.00	3,122.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G3223R108	20170901P000010	6,887.000	EVEREST RE GROUP LTD CASH DIVIDEN..		9/1/2017	9/1/2017	9/20/2017	0.000000	0.00	8,608.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G47791101	20170907P000010	7,666.000	INGERSOLL-RAND PLC CASH DIVIDEND ..		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	3,449.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G4918T108	20170815P000010	11,932.000	INVESCO LTD CASH DIVIDEND 029%		8/15/2017	8/15/2017	9/1/2017	0.000000	0.00	3,460.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G5960L103	20170705P000010	7,803.000	MEDTRONIC PLC CASH DIVIDEND 046%		7/5/2017	7/5/2017	7/26/2017	0.000000	0.00	3,589.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G5960L103	20170928P000020	6,935.000	MEDTRONIC PLC CASH DIVIDEND 046%		9/28/2017	9/28/2017	10/20/2017	0.000000	0.00	3,190.10	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		G6518L108	20170822P000010	10,535.000	NIELSEN HOLDINGS PLC CASH DIVIDEND		8/22/2017	8/22/2017	9/7/2017	0.000000	0.00	3,581.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G7945M107	20170919P000010	16,507.000	SEAGATE TECHNOLOGY PLC CASH DIVID.		9/19/2017	9/19/2017	10/4/2017	0.000000	0.00	10,399.41	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G7800T104	20170719P000010	5,621.000	PENTAIR PLC CASH DIVIDEND 034%		7/19/2017	7/19/2017	8/4/2017	0.000000	0.00	1,939.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G96629103	20170928P000030	5,665.000	WILLIS TOWERS WATSON PLC CASH DIVL.		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	3,002.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G97822103	20170823P000010	7,359.000	PERRIGO CO PLC CASH DIVIDEND 016.		8/23/2017	8/23/2017	9/12/2017	0.000000	0.00	1,177.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G96294104	20170914P000010	30,287.000	XL GROUP LTD CASH DIVIDEND 022%		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	6,663.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		H1467J104	20170928P000040	4,112.000	CHUBB LTD CASH DIVIDEND 071%		9/28/2017	9/28/2017	10/20/2017	0.000000	0.00	2,919.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		H84969104	20170823P000020	7,556.000	TE CONNECTIVITY LTD CASH DIVIDEND		8/23/2017	8/23/2017	9/8/2017	0.000000	0.00	3,022.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		V7780T103	20170921P000010	8,963.000	ROYAL CARIBBEAN CRUISES LTD CASH D.		9/21/2017	9/21/2017	10/11/2017	0.000000	0.00	5,377.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		V7780T103	20170921S002391	-741.000	ROYAL CARIBBEAN CRUISES LTD LATE P.		9/21/2017	9/21/2017	10/11/2017	0.000000	0.00	-444.60	0.00
<b>DIVIDENDS</b>						<b>5,167,809.000</b>							<b>1,872,670.84</b>	<b>1,872,670.84</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>5,167,809.000</b>							<b>1,872,670.84</b>	<b>1,872,670.84</b>	<b>0.00</b>
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		001055102	20170901S000190	7,103.000	AFLAC INC		9/1/2017	8/21/2017	9/1/2017	0.000000	3,054.29	3,054.29	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		00206R102	20170801S000060	24,678.000	AT&T INC		8/1/2017	7/6/2017	8/1/2017	0.000000	12,092.22	12,092.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		002824100	20170815S000130	15,302.000	ABBOTT LABORATORIES		8/15/2017	7/12/2017	8/15/2017	0.000000	4,055.03	4,055.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		00751Y106	20170707S000030	2,207.000	ADVANCE AUTO PARTS INC		7/7/2017	6/21/2017	7/7/2017	0.000000	132.42	132.42	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		00817Y108	20170728S000170	14,381.000	AETNA INC		7/28/2017	7/11/2017	7/28/2017	0.000000	7,190.50	7,190.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		008252108	20170824S000040	1,972.000	AFFILIATED MANAGERS GROUP INC		8/24/2017	8/8/2017	8/24/2017	0.000000	394.40	394.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		00846U101	20170726S000020	11,259.000	AGILENT TECHNOLOGIES INC		7/26/2017	6/29/2017	7/26/2017	0.000000	1,486.19	1,486.19	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		009158106	20170814S000100	1,644.000	AIR PRODUCTS & CHEMICALS INC		8/14/2017	6/29/2017	8/14/2017	0.000000	1,561.80	1,561.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		011659109	20170907S000250	8,556.000	ALASKA AIR GROUP INC		9/7/2017	8/18/2017	9/7/2017	0.000000	2,566.80	2,566.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		012653101	20170703S000090	5,237.000	ALBEMARLE CORP		7/3/2017	6/13/2017	7/3/2017	0.000000	1,675.84	1,675.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		015271109	20170717S000120	4,601.000	ALEXANDRIA REAL ESTATE EQUITIE		7/17/2017	6/28/2017	7/17/2017	0.000000	3,956.86	3,956.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		016581108	20170919S000040	1,166.000	ALLIANCE DATA SYSTEMS CORP		9/19/2017	8/10/2017	9/19/2017	0.000000	606.32	606.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		018581108	20170919S000050	205.000	ALLIANCE DATA SYSTEMS CORP		9/19/2017	8/10/2017	9/19/2017	0.000000	106.60	106.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		019802108	20170815S000090	30,487.000	ALLIANT ENERGY CORP		8/15/2017	7/27/2017	8/15/2017	0.000000	9,603.41	9,603.41	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		020002101	20170703S000120	8,183.000	ALLSTATE CORP/THE		7/3/2017	6/1/2017	7/3/2017	0.000000	3,027.71	3,027.71	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		02005N100	20170815S000190	41,131.000	ALLY FINANCIAL INC		8/15/2017	7/28/2017	8/15/2017	0.000000	4,935.72	4,935.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		02209S103	20170710S000010	9,093.000	ALTRIA GROUP INC		7/10/2017	6/13/2017	7/10/2017	0.000000	5,546.73	5,546.73	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		023608102	20170929S000240	27,376.000	AMEREN CORP		9/29/2017	9/12/2017	9/29/2017	0.000000	12,045.44	12,045.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		02376R102	20170828S000030	6,678.000	AMERICAN AIRLINES GROUP INC		8/28/2017	8/10/2017	8/28/2017	0.000000	667.80	667.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		025537101	20170908S000180	13,003.000	AMERICAN ELECTRIC POWER CO INC		9/8/2017	8/8/2017	9/8/2017	0.000000	7,671.77	7,671.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		025816109	20170810S0000110	10,099.000	AMERICAN EXPRESS CO		8/10/2017	7/5/2017	8/10/2017	0.000000	3,231.68	3,231.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		026874784	20170929S0000210	13,459.000	AMERICAN INTERNATIONAL GROUP I		9/29/2017	9/14/2017	9/29/2017	0.000000	4,306.88	4,306.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		03027X100	20170714S000050	3,404.000	AMERICAN TOWER CORP		7/14/2017	6/15/2017	7/14/2017	0.000000	2,178.56	2,178.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		030420103	20170901S000060	17,564.000	AMERICAN WATER WORKS CO INC		9/1/2017	8/7/2017	9/1/2017	0.000000	7,289.06	7,289.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		03076C106	20170818S000090	2,947.000	AMERIPRISE FINANCIAL INC		8/18/2017	8/3/2017	8/18/2017	0.000000	2,446.01	2,446.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		031100100	20170929S000090	11,685.000	AMETEK INC		9/29/2017	9/14/2017	9/29/2017	0.000000	1,051.65	1,051.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		03209S101	20170711S000070	9,522.000	AMPHENOL CORP		7/11/2017	6/15/2017	7/11/2017	0.000000	1,523.52	1,523.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		032654105	20170919S000060	2,234.000	ANALOG DEVICES INC		9/19/2017	9/7/2017	9/19/2017	0.000000	1,005.30	1,005.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		03349M105	20170915S000230	7,467.000	ANDEAVOR		9/15/2017	8/29/2017	9/15/2017	0.000000	4,405.53	4,405.53	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		035710409	20170731S000040	256,526.000	ANNALY CAPITAL MANAGEMENT INC		7/31/2017	6/28/2017	7/31/2017	0.000000	76,957.80	76,957.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		036752103	20170925S000030	10,892.000	ANTHEM INC		9/25/2017	9/7/2017	9/25/2017	0.000000	7,624.40	7,624.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		037833100	20170817S000070	1,685.000	APPLE INC		8/17/2017	8/10/2017	8/17/2017	0.000000	1,061.55	1,061.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		038222105	20170914S000280	3,753.000	APPLIED MATERIALS INC		9/14/2017	8/22/2017	9/14/2017	0.000000	375.30	375.30	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		03965L100	20170825S000030	16,836.000	ARCONIC INC		8/25/2017	8/2/2017	8/25/2017	0.000000	1,010.16	1,010.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		03965L100	20170825S000050	1,503.000	ARCONIC INC		8/25/2017	8/2/2017	8/25/2017	0.000000	90.18	90.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		052800109	20170907S000240	6,579.000	AUTOLIV INC		9/7/2017	8/21/2017	9/7/2017	0.000000	3,947.40	3,947.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		053015103	20170703S000110	3,553.000	AUTOMATIC DATA PROCESSING INC		7/3/2017	6/7/2017	7/1/2017	0.000000	2,025.21	2,025.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		053015103	20170703S000160	28.000	AUTOMATIC DATA PROCESSING INC		7/3/2017	6/7/2017	7/1/2017	0.000000	15.96	15.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		053484101	20170717S000070	3,512.000	AVALONBAY COMMUNITIES INC		7/17/2017	6/28/2017	7/17/2017	0.000000	4,987.04	4,987.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		054937107	20170901S000040	27,889.000	BB&T CORP		9/1/2017	8/9/2017	9/1/2017	0.000000	9,203.37	9,203.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		057224107	20170707A000050	0.000	BAKER HUGHES INC		7/6/2017	7/5/2017	7/6/2017	0.000000	236,302.50	236,302.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		05722G100	20170825S000040	13,503.000	BAKER HUGHES A GE CO		8/25/2017	8/9/2017	8/25/2017	0.000000	2,295.51	2,295.51	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		058498106	20170915S000240	18,556.000	BALL CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	1,855.60	1,855.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		060505104	20170929S000230	42,167.000	BANK OF AMERICA CORP		9/29/2017	8/30/2017	9/29/2017	0.000000	5,062.44	5,062.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		064058100	20170811S000100	18,866.000	BANK OF NEW YORK MELLON CORPIT		8/11/2017	7/26/2017	8/11/2017	0.000000	4,527.84	4,527.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		067383109	20170804S000050	3,333.000	CR BARD INC		8/4/2017	7/20/2017	8/4/2017	0.000000	866.58	866.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		071813109	20170703S000080	24,781.000	BAXTER INTERNATIONAL INC		7/3/2017	5/31/2017	7/3/2017	0.000000	3,964.96	3,964.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		075887109	20170929S000190	5,059.000	BECTON DICKINSON AND CO		9/29/2017	9/7/2017	9/29/2017	0.000000	3,693.07	3,693.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		086516101	20170706S000130	32,800.000	BEST BUY CO INC		7/6/2017	6/13/2017	7/6/2017	0.000000	11,152.00	11,152.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		09247X101	20170922S0004670	483.000	BLACKROCK INC		9/22/2017	8/31/2017	9/22/2017	0.000000	1,207.50	1,207.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		097023105	20170901S000070	3,134.000	BOEING CO/THE		9/1/2017	8/9/2017	9/1/2017	0.000000	4,450.28	4,450.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		099724106	20170915S000110	13,806.000	BORGWARNER INC		9/15/2017	8/30/2017	9/15/2017	0.000000	1,932.84	1,932.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		101121101	20170731S000110	1,367.000	BOSTON PROPERTIES INC		7/31/2017	6/28/2017	7/31/2017	0.000000	1,025.25	1,025.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		11133T103	20170703S000030	5,599.000	BROADRIDGE FINANCIAL SOLUTIONS		7/3/2017	6/13/2017	7/3/2017	0.000000	1,847.67	1,847.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		115637209	20170703S000070	8,594.000	BROWN-FORMAN CORP		7/3/2017	6/1/2017	7/3/2017	0.000000	1,568.41	1,568.41	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		124857202	20170703S000200	3,560.000	CBS CORP		7/3/2017	6/7/2017	7/1/2017	0.000000	640.80	640.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		12505E101	20170929S000270	9,019.000	CDK GLOBAL INC		9/29/2017	9/8/2017	9/29/2017	0.000000	1,262.66	1,262.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		12514G108	20170911S000100	4,445.000	CDW CORRIDE		9/11/2017	8/23/2017	9/11/2017	0.000000	711.20	711.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		12541W209	20170929S000180	13,040.000	CH ROBINSON WORLDWIDE INC		9/29/2017	8/30/2017	9/29/2017	0.000000	5,868.00	5,868.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		125581801	20170825S000080	18,024.000	CIT GROUP INC		8/25/2017	8/9/2017	8/25/2017	0.000000	2,703.60	2,703.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		12572Q105	20170925S000020	16,448.000	CME GROUP INC		9/25/2017	9/7/2017	9/25/2017	0.000000	10,855.68	10,855.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		125896100	20170831S000020	36,622.000	CMS ENERGY CORP		8/31/2017	8/2/2017	8/31/2017	0.000000	12,176.82	12,176.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		126408103	20170915S000070	4,978.000	CSX CORP		9/15/2017	8/29/2017	9/15/2017	0.000000	995.60	995.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		126650100	20170803S000150	10,014.000	CVS HEALTH CORP		8/3/2017	7/20/2017	8/3/2017	0.000000	5,007.00	5,007.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		12673P105	20170912S000070	17,119.000	CA INC		9/12/2017	8/22/2017	9/12/2017	0.000000	4,365.35	4,365.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		127097103	20170824S000070	13,795.000	CABOT OIL & GAS CORP		8/24/2017	8/8/2017	8/24/2017	0.000000	689.75	689.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		134429109	20170731S000080	67.000	CAMPBELL SOUP CO		7/31/2017	7/11/2017	7/31/2017	0.000000	23.45	23.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		134429109	20170731S000090	16,631.000	CAMPBELL SOUP CO		7/31/2017	7/11/2017	7/31/2017	0.000000	5,820.85	5,820.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		14040H105	20170817S000060	2,810.000	CAPITAL ONE FINANCIAL CORP		8/17/2017	8/3/2017	8/17/2017	0.000000	1,124.00	1,124.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		14149Y108	20170717S000080	5,189.000	CARDINAL HEALTH INC		7/17/2017	6/29/2017	7/15/2017	0.000000	2,399.39	2,399.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		143658300	20170915S000080	11,975.000	CARNIVAL CORP		9/15/2017	8/23/2017	9/15/2017	0.000000	4,790.00	4,790.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		149123101	20170821S000070	1,860.000	CATERPILLAR INC		8/21/2017	7/18/2017	8/19/2017	0.000000	1,450.80	1,450.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		150870103	20170807S000060	7,230.000	CELANESE CORP		8/7/2017	7/26/2017	8/7/2017	0.000000	3,325.80	3,325.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		15199T107	20170908S000170	52,616.000	CENTERPOINT ENERGY INC		8/8/2017	8/14/2017	9/8/2017	0.000000	14,074.78	14,074.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		156700106	20170915S0000370	18,456.000	CENTURYLINK INC		9/15/2017	8/31/2017	9/15/2017	0.000000	9,966.24	9,966.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		166764100	20170911S000080	3,651.000	CHEVRON CORP		9/11/2017	8/16/2017	9/11/2017	0.000000	3,943.08	3,943.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		171340102	20170901S000220	14,086.000	CHURCH & DWIGHT CO INC		9/1/2017	8/11/2017	9/1/2017	0.000000	2,676.34	2,676.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		171798101	20170901S000140	2,361.000	CIMAREX ENERGY CO		9/1/2017	8/11/2017	9/1/2017	0.000000	188.88	188.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		172062101	20170714S000030	14,515.000	CINCINNATI FINANCIAL CORP		7/14/2017	6/19/2017	7/14/2017	0.000000	7,257.50	7,257.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		17275R102	20170726S000030	11,523.000	CISCO SYSTEMS INC		7/26/2017	7/5/2017	7/26/2017	0.000000	3,341.67	3,341.67	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		172967424	20170825S000070	5,111.000	CITIGROUP INC		8/25/2017	8/3/2017	8/25/2017	0.000000	1,955.52	1,955.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		174610105	20170816S000170	46,666.000	CITIZENS FINANCIAL GROUP INC		8/16/2017	7/31/2017	8/16/2017	0.000000	8,399.88	8,399.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		189054109	20170804S000030	9,680.000	CLOROX CO/THE		8/4/2017	7/17/2017	8/4/2017	0.000000	8,131.20	8,131.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		189754104	20170705S000170	20,168.000	COACH INC		7/5/2017	6/7/2017	7/5/2017	0.000000	6,806.70	6,806.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		191216100	20170703S000180	8,594.000	COCA-COLA CO/THE		7/3/2017	6/13/2017	7/3/2017	0.000000	3,179.78	3,179.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		194162103	20170815S000200	3,434.000	COLGATE-PALMOLIVE CO		8/15/2017	7/14/2017	8/15/2017	0.000000	1,373.60	1,373.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		20030N101	20170726S000040	26,089.000	COMCAST CORP		7/26/2017	6/30/2017	7/26/2017	0.000000	4,109.02	4,109.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		200340107	20170703S000240	27,808.000	COMERICA INC		7/3/2017	6/13/2017	7/1/2017	0.000000	7,230.08	7,230.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		205867102	20170831S000070	22,466.000	CONAGRA BRANDS INC		8/31/2017	7/27/2017	8/31/2017	0.000000	4,774.03	4,774.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		20825C104	20170901S000120	6,935.000	CONOCOPHILLIPS		9/1/2017	7/20/2017	9/1/2017	0.000000	1,837.78	1,837.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		209115104	20170915S000280	54.000	CONSOLIDATED EDISON INC		9/15/2017	8/14/2017	9/15/2017	0.000000	37.26	37.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		209115104	20170915S000290	19,269.000	CONSOLIDATED EDISON INC		9/15/2017	8/14/2017	9/15/2017	0.000000	13,295.61	13,295.61	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		21036P108	20170823S000150	5,788.000	CONSTELLATION BRANDS INC		8/23/2017	8/7/2017	8/23/2017	0.000000	3,009.76	3,009.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		216648402	20170807S000050	6,788.000	COOPER COS INC/THE		8/7/2017	7/19/2017	8/7/2017	0.000000	203.64	203.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		219350105	20170929S000390	19,741.000	CORNING INC		9/29/2017	8/29/2017	9/29/2017	0.000000	3,059.86	3,059.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		22160K105	20170901S000250	3,089.000	COSTCO WHOLESALE CORP		9/1/2017	8/16/2017	9/1/2017	0.000000	1,544.50	1,544.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		222070203	20170914S000330	11,067.000	COTY INC		9/14/2017	8/30/2017	9/14/2017	0.000000	1,375.88	1,375.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		22822V101	20170929S000120	5,002.000	CROWN CASTLE INTERNATIONAL COR		9/29/2017	9/14/2017	9/29/2017	0.000000	4,751.90	4,751.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		231021106	20170901S000180	4,094.000	CUMMINS INC		9/1/2017	8/16/2017	9/1/2017	0.000000	4,421.52	4,421.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		23331A109	20170823S000140	17,448.000	DR HORTON INC		8/23/2017	8/7/2017	8/23/2017	0.000000	1,744.80	1,744.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		233331107	20170717S000130	13,066.000	DTE ENERGY CO		7/17/2017	6/15/2017	7/15/2017	0.000000	10,729.95	10,729.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		23355L106	20170711S000060	783.000	DXC TECHNOLOGY CO		7/11/2017	6/9/2017	7/11/2017	0.000000	140.94	140.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		235851102	20170728S000140	10,316.000	DANAHER CORP		7/28/2017	6/28/2017	7/28/2017	0.000000	1,444.24	1,444.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		237194105	20170801S000040	16,357.000	DARDEN RESTAURANTS INC		8/1/2017	7/6/2017	8/1/2017	0.000000	10,304.91	10,304.91	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		244199105	20170801S000020	15,593.000	DEERE & CO		8/1/2017	6/28/2017	8/1/2017	0.000000	9,355.80	9,355.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		247361702	20170913S000040	7,563.000	DELTA AIR LINES INC		9/13/2017	8/21/2017	9/13/2017	0.000000	2,306.72	2,306.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		24906P109	20170714S000130	10,502.000	DENTSPLY SIRONA INC		7/14/2017	6/28/2017	7/14/2017	0.000000	918.93	918.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		253868103	20170929S000110	11,503.000	DIGITAL REALTY TRUST INC		9/29/2017	9/14/2017	9/29/2017	0.000000	10,697.79	10,697.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		253868103	20170929S000360	1,407.000	DIGITAL REALTY TRUST INC		9/29/2017	9/14/2017	9/29/2017	0.000000	1,308.51	1,308.51	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		254687106	20170727S000110	6,435.000	WALT DISNEY CO/THE		7/27/2017	7/6/2017	7/27/2017	0.000000	5,019.30	5,019.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		254709108	20170907S000270	9,482.000	DISCOVER FINANCIAL SERVICES		9/7/2017	8/22/2017	9/7/2017	0.000000	3,318.70	3,318.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		25746U109	20170920S000030	4,888.000	DOMINION ENERGY INC		9/20/2017	8/30/2017	9/20/2017	0.000000	3,690.44	3,690.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		260003108	20170915S000140	5,150.000	DOVER CORP		9/15/2017	8/29/2017	9/15/2017	0.000000	2,420.50	2,420.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		260543103	20170728S000130	6,738.000	DOW CHEMICAL CO/THE		7/28/2017	6/28/2017	7/28/2017	0.000000	3,099.48	3,099.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		26138E109	20170706S000120	8,090.000	DR PEPPER SNAPPLE GROUP INC		7/6/2017	6/12/2017	7/6/2017	0.000000	4,692.20	4,692.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		263534109	20170929S000140	9,176.000	EI DU PONT DE NEMOURS & CO		9/29/2017	7/27/2017	9/29/2017	0.000000	3,486.88	3,486.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		264411505	20170831S000090	30,172.000	DUKE REALTY CORP		8/31/2017	8/14/2017	8/31/2017	0.000000	5,732.68	5,732.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		26441C204	20170918S000040	18,944.000	DUKE ENERGY CORP		9/18/2017	8/16/2017	9/18/2017	0.000000	16,860.16	16,860.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		26875P101	20170731S000020	11,230.000	EOG RESOURCES INC		7/31/2017	7/13/2017	7/31/2017	0.000000	1,881.03	1,881.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		26884L109	20170901S000280	13,688.000	EQT CORP		9/1/2017	8/9/2017	9/1/2017	0.000000	410.64	410.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		277432100	20170705S000110	6,649.000	EASTMAN CHEMICAL CO		7/5/2017	6/13/2017	7/5/2017	0.000000	3,390.99	3,390.99	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		278865100	20170717S000100	1,565.000	ECOLAB INC		7/17/2017	6/16/2017	7/17/2017	0.000000	579.05	579.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		281020107	20170731S000060	19,865.000	EDISON INTERNATIONAL		7/31/2017	6/28/2017	7/31/2017	0.000000	10,776.76	10,776.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		291011104	20170911S000120	3,586.000	EMERSON ELECTRIC CO		9/11/2017	8/9/2017	9/11/2017	0.000000	1,721.28	1,721.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		29364G103	20170901S000260	11,600.000	ENERGY CORP		9/1/2017	8/8/2017	9/1/2017	0.000000	10,092.00	10,092.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		294429105	20170915S000130	3,537.000	EQUIFAX INC		9/15/2017	8/23/2017	9/15/2017	0.000000	1,379.43	1,379.43	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		29444U700	20170920S000070	1,564.000	EQUINIX INC		9/20/2017	8/21/2017	9/20/2017	0.000000	3,128.00	3,128.00	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		29476L107	20170714S000110	7,520.000	EQUITY RESIDENTIAL		7/14/2017	6/22/2017	7/14/2017	0.000000	3,788.20	3,788.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		297178105	20170714S000100	4,089.000	ESSEX PROPERTY TRUST INC		7/14/2017	6/28/2017	7/14/2017	0.000000	7,155.75	7,155.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		3004DW108	20170929S000370	19,765.000	EVERSOURCE ENERGY		9/29/2017	9/18/2017	9/29/2017	0.000000	9,388.38	9,388.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		30161N101	20170908S000120	25,568.000	EKELON CORP		9/8/2017	8/11/2017	9/8/2017	0.000000	8,373.52	8,373.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		30212P303	20170914S000260	3,753.000	EXPEDIA INC		9/14/2017	8/22/2017	9/14/2017	0.000000	1,125.90	1,125.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		30225T102	20170929S000290	8,999.000	EXTRA SPACE STORAGE INC		9/29/2017	9/14/2017	9/29/2017	0.000000	7,019.22	7,019.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		30231G102	20170911S000060	12,173.000	EXXON MOBIL CORP		9/11/2017	8/10/2017	9/11/2017	0.000000	9,373.21	9,373.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		311900104	20170823S000160	5,719.000	FASTENAL CO		8/23/2017	7/24/2017	8/23/2017	0.000000	1,830.08	1,830.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		313747206	20170717S000050	3,477.000	FEDERAL REALTY INVESTMENT TRUS		7/17/2017	6/20/2017	7/17/2017	0.000000	3,407.46	3,407.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		31428X106	20170706S000140	3,109.000	FEDEX CORP		7/6/2017	6/20/2017	7/6/2017	0.000000	1,554.50	1,554.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		31620M106	20170929S000260	8,261.000	FIDELITY NATIONAL INFORMATION		9/29/2017	9/14/2017	9/29/2017	0.000000	2,395.69	2,395.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		31620R303	20170929S000080	39,626.000	FNF GROUP		9/29/2017	9/14/2017	9/29/2017	0.000000	9,906.50	9,906.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		316773100	20170717S000180	56,005.000	FIFTH THIRD BANCORP		7/17/2017	6/28/2017	7/17/2017	0.000000	7,840.70	7,840.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		33616C100	20170810S000100	17,874.000	FIRST REPUBLIC BANK/CA		8/10/2017	7/25/2017	8/10/2017	0.000000	3,038.58	3,038.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		33793Z107	20170901S000230	30,708.000	FIRSTENERGY CORP		9/1/2017	8/3/2017	9/1/2017	0.000000	11,054.88	11,054.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		343412102	20170705S000130	6,129.000	FLUOR CORP		7/5/2017	5/31/2017	7/5/2017	0.000000	1,287.09	1,287.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		344849104	20170726S000110	13,256.000	FOOT LOCKER INC		7/28/2017	7/12/2017	7/28/2017	0.000000	4,109.36	4,109.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		344849104	20170726S000150	2,433.000	FOOT LOCKER INC		7/28/2017	7/12/2017	7/28/2017	0.000000	754.23	754.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		34959J108	20170929S000220	4,425.000	FORTIVE CORP		9/29/2017	8/23/2017	9/29/2017	0.000000	309.75	309.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		34964C106	20170913S000050	3,444.000	FORTUNE BRANDS HOME & SECURITY		9/13/2017	8/23/2017	9/13/2017	0.000000	619.92	619.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		354613101	20170714S000090	8,907.000	FRANKLIN RESOURCES INC		7/14/2017	6/28/2017	7/14/2017	0.000000	1,781.40	1,781.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		36174X101	20170728S000120	23,390.000	GGP INC		7/28/2017	7/11/2017	7/28/2017	0.000000	5,145.80	5,145.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		363576109	20170915S000340	21,103.000	ARTHUR J GALLAGHER & CO		9/15/2017	8/30/2017	9/15/2017	0.000000	8,230.17	8,230.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		369550108	20170811S000110	2,843.000	GENERAL DYNAMICS CORP		8/11/2017	7/5/2017	8/11/2017	0.000000	2,388.12	2,388.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		369604103	20170725S000030	15,124.000	GENERAL ELECTRIC CO		7/25/2017	6/15/2017	7/25/2017	0.000000	3,629.76	3,629.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		370334104	20170801S000080	5,112.000	GENERAL MILLS INC		8/1/2017	7/6/2017	8/1/2017	0.000000	2,504.88	2,504.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		37045V100	20170922S004700	5,253.000	GENERAL MOTORS CO		9/22/2017	9/7/2017	9/22/2017	0.000000	1,996.14	1,996.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		372460105	20170703S000220	3,674.000	GENUINE PARTS CO		7/3/2017	6/7/2017	7/3/2017	0.000000	2,479.95	2,479.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		37940X102	20170929S000250	2,830.000	GLOBAL PAYMENTS INC		9/29/2017	9/14/2017	9/29/2017	0.000000	28.30	28.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		38141G104	20170928S000340	2,003.000	GOLDMAN SACHS GROUP INC/THE		9/28/2017	8/29/2017	9/28/2017	0.000000	1,502.25	1,502.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		382550101	20170901S000050	17,426.000	GOODYEAR TIRE & RUBBER CO/THE		9/1/2017	7/28/2017	9/1/2017	0.000000	1,742.50	1,742.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		384802104	20170901S000210	4,311.000	WW GRAINGER INC		9/1/2017	8/10/2017	9/1/2017	0.000000	5,518.08	5,518.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		40414L109	20170822S000110	14,908.000	HCP INC		8/22/2017	8/3/2017	8/22/2017	0.000000	5,515.96	5,515.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		40434L105	20170705S000180	20,385.000	HP INC		7/5/2017	6/12/2017	7/5/2017	0.000000	2,705.09	2,705.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		410345102	20170906S000060	22,525.000	HANESBRANDS INC		9/6/2017	8/11/2017	9/6/2017	0.000000	3,378.75	3,378.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		412822108	20170922S004720	8,315.000	HARLEY-DAVIDSON INC		9/22/2017	9/11/2017	9/22/2017	0.000000	3,034.98	3,034.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		413875105	20170922S004650	7,666.000	HARRIS CORP		9/22/2017	9/7/2017	9/22/2017	0.000000	4,369.62	4,369.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		416515104	20170703S000130	15,452.000	HARTFORD FINANCIAL SERVICES GR		7/3/2017	5/30/2017	7/3/2017	0.000000	3,553.96	3,553.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		418056107	20170815S000070	10,327.000	HASBRO INC		8/15/2017	7/28/2017	8/15/2017	0.000000	5,886.39	5,886.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		427866108	20170915S000210	14,456.000	HERSHEY CO/THE		9/15/2017	8/23/2017	9/15/2017	0.000000	9,483.14	9,483.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		42809H107	20170929S000430	7,689.000	HESS CORP		9/29/2017	9/15/2017	9/29/2017	0.000000	1,922.25	1,922.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		42824C109	20170705S000160	9,122.000	HEWLETT PACKARD ENTERPRISE CO		7/5/2017	6/12/2017	7/5/2017	0.000000	592.93	592.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		43300A203	20170929S000320	10,909.000	HILTON WORLDWIDE HOLDINGS INC		9/29/2017	8/16/2017	9/29/2017	0.000000	1,636.35	1,636.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		437076102	20170914S000300	1,311.000	HOME DEPOT INC/THE		9/14/2017	8/29/2017	9/14/2017	0.000000	1,166.79	1,166.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		438516106	20170908S000110	3,185.000	HONEYWELL INTERNATIONAL INC		9/8/2017	8/16/2017	9/8/2017	0.000000	2,118.03	2,118.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		440452100	20170815S000080	27,541.000	HORMEL FOODS CORP		8/15/2017	7/13/2017	8/15/2017	0.000000	4,681.97	4,681.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		44107P104	20170717S0000200	18,774.000	HOST HOTELS & RESORTS INC		7/17/2017	6/28/2017	7/17/2017	0.000000	3,754.80	3,754.80	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		4448559102	201707315000050	2,706.000	HUMANA INC		7/31/2017	6/28/2017	7/31/2017	0.000000	1,082.40	1,082.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		445656107	201708185000080	4,746.000	JB HUNT TRANSPORT SERVICES INC		8/18/2017	8/3/2017	8/18/2017	0.000000	1,091.58	1,091.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		446150104	201707035000050	131,948.000	HUNTINGTON BANCSHARES INC/OH		7/3/2017	6/15/2017	7/3/2017	0.000000	10,555.84	10,555.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		446413106	201709085000160	2,228.000	HUNTINGTON INGALLS INDUSTRIES		9/8/2017	8/23/2017	9/8/2017	0.000000	1,336.80	1,336.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		452308109	201707125000060	2,988.000	ILLINOIS TOOL WORKS INC		7/12/2017	6/28/2017	7/12/2017	0.000000	1,942.20	1,942.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		457187102	201707255000020	4,591.000	INGREDION INC		7/25/2017	6/28/2017	7/25/2017	0.000000	2,295.50	2,295.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		458140100	201709015000130	6,529.000	INTEL CORP		9/1/2017	8/3/2017	9/1/2017	0.000000	1,779.15	1,779.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		45866F104	201709295000160	23,452.000	INTERCONTINENTAL EXCHANGE INC		9/29/2017	9/14/2017	9/29/2017	0.000000	4,690.40	4,690.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		459200101	201709115000040	2,637.000	INTERNATIONAL BUSINESS MACHINE		9/11/2017	8/8/2017	9/9/2017	0.000000	3,955.50	3,955.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		459506101	201707075000020	7,542.000	INTERNATIONAL FLAVORS & FRAGRA		7/7/2017	6/22/2017	7/7/2017	0.000000	4,826.88	4,826.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		460146103	201709155000160	4,443.000	INTERNATIONAL PAPER CO		9/15/2017	8/11/2017	9/15/2017	0.000000	2,054.89	2,054.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		460690100	201709155000260	15,395.000	INTERPUBLIC GROUP OF COS INC/IT		9/15/2017	8/30/2017	9/15/2017	0.000000	2,771.10	2,771.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		461202103	201707185000030	3,134.000	INTUIT INC		7/18/2017	7/6/2017	7/18/2017	0.000000	1,065.56	1,065.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		46625H100	201707315000120	15,305.000	JPMORGAN CHASE & CO		7/31/2017	7/3/2017	7/31/2017	0.000000	7,652.50	7,652.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		478160104	201709125000110	2,648.000	JOHNSON & JOHNSON		9/12/2017	8/25/2017	9/12/2017	0.000000	2,224.32	2,224.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		48203R104	2017092250004680	31,109.000	JUNIPER NETWORKS INC		9/22/2017	8/30/2017	9/22/2017	0.000000	3,110.90	3,110.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		482480100	201709015000150	6,224.000	KLA-TENCOR CORP		9/1/2017	8/11/2017	9/1/2017	0.000000	3,672.16	3,672.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		485170302	201707055000120	8,711.000	KANSAS CITY SOUTHERN		7/5/2017	6/8/2017	7/5/2017	0.000000	2,874.63	2,874.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		485170302	201707055000270	982.000	KANSAS CITY SOUTHERN		7/5/2017	6/8/2017	7/5/2017	0.000000	324.06	324.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		487836108	201709155000350	7,921.000	KELOGG CO		9/15/2017	8/30/2017	9/15/2017	0.000000	4,277.34	4,277.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		493267108	201709155000270	110,784.000	KEYCORP		9/15/2017	8/25/2017	9/15/2017	0.000000	10,524.48	10,524.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		494368103	201707055000150	1,721.000	KIMBERLY-CLARK CORP		7/5/2017	6/7/2017	7/5/2017	0.000000	1,669.37	1,669.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		49446R109	201707175000190	22,792.000	KIMCO REALTY CORP		7/17/2017	7/3/2017	7/17/2017	0.000000	6,153.84	6,153.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		49456B101	201708155000180	35,817.000	KINDER MORGAN INC/IDE		8/15/2017	7/27/2017	8/15/2017	0.000000	4,477.13	4,477.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		500754106	201709155000100	3,469.000	KRAFT HEINZ CO/THE		9/15/2017	8/16/2017	9/15/2017	0.000000	2,168.13	2,168.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		501044101	201709015000090	12,014.000	KROGER CO/THE		9/1/2017	8/11/2017	9/1/2017	0.000000	1,501.75	1,501.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		501797104	201709015000270	8,092.000	L BRANDS INC		9/1/2017	8/17/2017	9/1/2017	0.000000	4,855.20	4,855.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		502413107	201709155000120	6,363.000	L3 TECHNOLOGIES INC		9/15/2017	8/15/2017	9/15/2017	0.000000	4,772.25	4,772.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		517834107	2017092950000410	3,700.000	LAS VEGAS SANDS CORP		9/29/2017	9/20/2017	9/29/2017	0.000000	2,701.00	2,701.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		517834107	2017092950000420	510.000	LAS VEGAS SANDS CORP		9/29/2017	9/20/2017	9/29/2017	0.000000	372.30	372.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		518439104	2017091550000310	9,040.000	ESTEE LAUDER COS INC/THE		9/15/2017	8/29/2017	9/15/2017	0.000000	3,073.60	3,073.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		521865204	201709195000030	2,627.000	LEAR CORP		9/19/2017	8/29/2017	9/19/2017	0.000000	1,313.50	1,313.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		526057104	201707275000100	10,020.000	LENNAR CORP		7/27/2017	7/11/2017	7/27/2017	0.000000	400.80	400.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		532457108	201709085000090	7,486.000	ELI LILLY & CO		9/8/2017	8/11/2017	9/8/2017	0.000000	3,892.72	3,892.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		534187109	201708015000030	9,227.000	LINCOLN NATIONAL CORP		8/1/2017	7/6/2017	8/1/2017	0.000000	2,675.83	2,675.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		539830109	2017092250004710	3,045.000	LOCKHEED MARTIN CORP		9/22/2017	8/30/2017	9/22/2017	0.000000	5,541.90	5,541.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		540424108	201709125000090	26,975.000	LOEWS CORP		9/12/2017	8/28/2017	9/12/2017	0.000000	1,685.94	1,685.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		548661107	201708095000110	2,333.000	LOWE'S COS INC		8/9/2017	7/24/2017	8/9/2017	0.000000	956.53	956.53	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		55261F104	201709295000280	8,001.000	M&T BANK CORP		9/29/2017	8/30/2017	9/29/2017	0.000000	6,000.75	6,000.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		55293101	2017091550000300	18,056.000	MGM RESORTS INTERNATIONAL		9/15/2017	9/8/2017	9/15/2017	0.000000	1,986.16	1,986.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		554362101	201709075000230	17,175.000	MACERICH CO/THE		9/7/2017	8/16/2017	9/7/2017	0.000000	12,194.25	12,194.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		55616P104	2017070350000210	23,279.000	MACY'S INC		7/3/2017	6/13/2017	7/3/2017	0.000000	8,787.82	8,787.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		565849106	201709115000090	27,838.000	MARATHON OIL CORP		9/11/2017	8/14/2017	9/11/2017	0.000000	1,391.90	1,391.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		56585A102	201709115000150	12,158.000	MARATHON PETROLEUM CORP		9/11/2017	8/14/2017	9/11/2017	0.000000	4,863.20	4,863.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		571748102	201708155000100	7,820.000	MARSH & MCLENNAN COS INC		8/15/2017	7/7/2017	8/15/2017	0.000000	2,932.50	2,932.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		571903202	201709295000150	2,725.000	MARRIOTT INTERNATIONAL INC/MD		9/29/2017	9/22/2017	9/29/2017	0.000000	899.25	899.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		571903202	2017092950000400	1,939.000	MARRIOTT INTERNATIONAL INC/MD		9/29/2017	8/22/2017	9/29/2017	0.000000	639.87	639.87	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		573284106	20170929S000310	5,943.000	MARTIN MARIETTA MATERIALS INC		9/29/2017	8/31/2017	9/29/2017	0.000000	2,614.92	2,614.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		574599106	20170814S000090	11,352.000	MASCO CORP		8/14/2017	7/12/2017	8/14/2017	0.000000	1,135.20	1,135.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		57636Q104	20170809S000120	4,653.000	MASTERCARD INC		8/9/2017	7/5/2017	8/9/2017	0.000000	1,023.66	1,023.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		577081102	20170915S000150	15,778.000	MATTEL INC		9/15/2017	8/21/2017	9/15/2017	0.000000	2,366.70	2,366.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		57772K101	20170914S000270	13,941.000	MAXIM INTEGRATED PRODUCTS INC		9/14/2017	8/29/2017	9/14/2017	0.000000	5,018.76	5,018.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		579780206	20170724S000040	7,670.000	MCCORMICK & CO INC/MD		7/24/2017	7/6/2017	7/24/2017	0.000000	3,604.90	3,604.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		580135101	20170918S000060	7,416.000	MCDONALD'S CORP		9/18/2017	8/30/2017	9/18/2017	0.000000	6,971.04	6,971.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		58155Q103	20170703S000150	2,011.000	MCKESSON CORP		7/3/2017	6/1/2017	7/3/2017	0.000000	563.08	563.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		58933Y105	20170710S000030	19,011.000	MERCK & CO INC		7/10/2017	6/13/2017	7/10/2017	0.000000	8,935.17	8,935.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		59156R108	20170913S000070	7,565.000	METLIFE INC		9/13/2017	8/3/2017	9/13/2017	0.000000	3,026.00	3,026.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		594918104	20170914S000320	5,433.000	MICROSOFT CORP		9/14/2017	8/15/2017	9/14/2017	0.000000	2,118.87	2,118.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		595017104	20170905S000020	4,945.000	MICROCHIP TECHNOLOGY INC		9/5/2017	8/17/2017	9/5/2017	0.000000	1,790.09	1,790.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		59522J103	20170731S000100	7,322.000	MID-AMERICA APARTMENT COMMUNIT		7/31/2017	7/12/2017	7/31/2017	0.000000	6,370.14	6,370.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		60871R209	20170915S000090	7,775.000	MOLSON COORS BREWING CO		9/15/2017	8/29/2017	9/15/2017	0.000000	3,187.75	3,187.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		609207105	20170713S000040	9,378.000	MONDELEZ INTERNATIONAL INC		7/13/2017	6/28/2017	7/13/2017	0.000000	1,781.82	1,781.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		61166W101	20170728S000160	6,782.000	MONSANTO CO		7/28/2017	7/5/2017	7/28/2017	0.000000	3,662.28	3,662.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		615369105	20170912S000080	3,380.000	MOODY S CORP		9/12/2017	8/18/2017	9/12/2017	0.000000	1,284.40	1,284.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		617446448	20170815S000170	9,040.000	MORGAN STANLEY		8/15/2017	7/27/2017	8/15/2017	0.000000	2,260.00	2,260.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		61945C103	20170921S000090	25,282.000	MOSAIC CO/THE		9/21/2017	9/6/2017	9/21/2017	0.000000	3,792.30	3,792.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		620076307	20170714S000040	14,568.000	MOTOROLA SOLUTIONS INC		7/14/2017	6/13/2017	7/14/2017	0.000000	6,846.96	6,846.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		631103108	20170929S000340	13,172.000	NASDAQ INC		9/29/2017	9/14/2017	9/29/2017	0.000000	5,005.36	5,005.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		637071101	20170929S000300	22,049.000	NATIONAL OILWELL VARCO INC		9/29/2017	9/14/2017	9/29/2017	0.000000	1,102.45	1,102.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		64110D104	20170726S000050	22,644.000	NETAPP INC		7/26/2017	7/5/2017	7/26/2017	0.000000	4,528.80	4,528.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		651229106	20170915S000190	6,788.000	NEWELL BRANDS INC		9/15/2017	8/29/2017	9/15/2017	0.000000	1,561.24	1,561.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		651639106	20170928S000310	37,598.000	NEWMONT MINING CORP		9/28/2017	9/13/2017	9/28/2017	0.000000	2,819.85	2,819.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		65339F101	20170915S000320	12,437.000	NEXTERA ENERGY INC		9/15/2017	8/23/2017	9/15/2017	0.000000	12,219.35	12,219.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		654106103	20170705S000190	4,955.000	NIKE INC		7/5/2017	6/1/2017	7/5/2017	0.000000	891.90	891.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		65473P105	20170818S000050	26,454.000	NISOURCE INC		8/18/2017	7/27/2017	8/18/2017	0.000000	4,629.45	4,629.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		655044105	20170821S000100	12,799.000	NOBLE ENERGY INC		8/21/2017	8/3/2017	8/21/2017	0.000000	1,279.90	1,279.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		655844108	20170911S000110	5,751.000	NORFOLK SOUTHERN CORP		9/11/2017	8/3/2017	9/11/2017	0.000000	3,508.11	3,508.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		665859104	20170703S000100	10,049.000	NORTHERN TRUST CORP		7/3/2017	5/31/2017	7/1/2017	0.000000	3,818.62	3,818.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		666807102	20170913S000060	2,584.000	NORTHROP GRUMMAN CORP		9/13/2017	8/24/2017	9/13/2017	0.000000	2,584.00	2,584.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		670346105	20170811S000090	7,786.000	NUCOR CORP		8/11/2017	6/28/2017	8/11/2017	0.000000	2,939.22	2,939.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		67066G104	20170918S000050	1,777.000	NVIDIA CORP		9/18/2017	8/22/2017	9/18/2017	0.000000	248.78	248.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		674599105	20170714S000080	15,272.000	OCCIDENTAL PETROLEUM CORP		7/14/2017	6/7/2017	7/14/2017	0.000000	11,606.72	11,606.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		681919106	20170712S000070	4,577.000	OMNICOM GROUP INC		7/12/2017	6/12/2017	7/12/2017	0.000000	2,517.35	2,517.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		682680103	20170814S000110	8,696.000	ONEOK INC		8/14/2017	8/3/2017	8/14/2017	0.000000	6,478.52	6,478.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		68389X105	20170802S000060	4,185.000	ORACLE CORP		8/2/2017	7/17/2017	8/2/2017	0.000000	795.15	795.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		69331C108	20170717S000060	16,954.000	PG&E CORP		7/17/2017	6/28/2017	7/15/2017	0.000000	8,985.62	8,985.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		693475105	20170807S000070	11,924.000	PNC FINANCIAL SERVICES GROUP I		8/7/2017	7/13/2017	8/5/2017	0.000000	8,943.00	8,943.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		693506107	20170912S000120	1,661.000	PPG INDUSTRIES INC		9/12/2017	8/8/2017	9/12/2017	0.000000	747.45	747.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		69351T106	20170703S000170	18,062.000	PPL CORP		7/3/2017	6/7/2017	7/3/2017	0.000000	7,134.49	7,134.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		693656100	20170922S004640	8,594.000	PVH CORP		9/22/2017	8/22/2017	9/22/2017	0.000000	322.28	322.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		693718108	20170906S000050	3,516.000	PACCAR INC		9/6/2017	8/14/2017	9/6/2017	0.000000	879.00	879.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		701094104	20170908S000150	2,576.000	PARKER-HANNIFIN CORP		9/8/2017	8/24/2017	9/8/2017	0.000000	1,700.16	1,700.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		704326107	20170824S000050	7,699.000	PAYCHEX INC		8/24/2017	7/26/2017	8/24/2017	0.000000	3,849.50	3,849.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		713448108	20170929S000460	6,657.000	PEPSICO INC		9/29/2017	8/30/2017	9/29/2017	0.000000	5,358.89	5,358.89	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		717081103	201709015000100	30,681.000	PFIZER INC		9/1/2017	8/2/2017	9/1/2017	0.000000	9,817.92	9,817.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		718172109	201707115000080	5,948.000	PHILIP MORRIS INTERNATIONAL IN		7/11/2017	6/21/2017	7/11/2017	0.000000	123.72	123.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		718172109	201707115000090	5,948.000	PHILIP MORRIS INTERNATIONAL IN		7/11/2017	6/21/2017	7/11/2017	0.000000	6,062.20	6,062.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		718546104	201709015000160	2,467.000	PHILLIPS 66		9/1/2017	8/16/2017	9/1/2017	0.000000	1,726.90	1,726.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		723484101	201709015000080	15,605.000	PINNACLE WEST CAPITAL CORP		9/1/2017	7/28/2017	9/1/2017	0.000000	10,221.28	10,221.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		74005P104	201709150000360	2,974.000	PRAXAIR INC		9/15/2017	9/7/2017	9/15/2017	0.000000	2,342.03	2,342.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		74144T108	201709285000320	2,598.000	T ROWE PRICE GROUP INC		9/28/2017	9/13/2017	9/28/2017	0.000000	1,480.86	1,480.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		74251V102	201709295000330	9,635.000	PRINCIPAL FINANCIAL GROUP INC		9/29/2017	8/30/2017	9/29/2017	0.000000	4,528.45	4,528.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		742718109	201708150000150	4,273.000	PROCTER & GAMBLE CO/THE		8/15/2017	7/19/2017	8/15/2017	0.000000	2,946.66	2,946.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		74340W103	201709295000440	12,170.000	PROLOGIS INC		9/29/2017	9/15/2017	9/29/2017	0.000000	5,354.80	5,354.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		744320102	201709145000290	3,574.000	PRUDENTIAL FINANCIAL INC		9/14/2017	8/18/2017	9/14/2017	0.000000	2,680.50	2,680.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		744573106	201709295000350	12,043.000	PUBLIC SERVICE ENTERPRISE GROU		9/29/2017	9/7/2017	9/29/2017	0.000000	5,178.49	5,178.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		74460D109	201709285000330	1,165.000	PUBLIC STORAGE		9/28/2017	9/12/2017	9/28/2017	0.000000	2,330.00	2,330.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		747525103	201709205000060	3,557.000	QUALCOMM INC		9/20/2017	8/28/2017	9/20/2017	0.000000	2,027.49	2,027.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		74834L100	201707245000030	12,205.000	QUEST DIAGNOSTICS INC		7/24/2017	7/6/2017	7/24/2017	0.000000	5,492.25	5,492.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		754730109	201707175000140	11,762.000	RAYMOND JAMES FINANCIAL INC		7/17/2017	6/29/2017	7/17/2017	0.000000	2,587.64	2,587.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		755111507	201708035000140	5,393.000	RAYTHEON CO		8/3/2017	6/30/2017	8/3/2017	0.000000	4,300.92	4,300.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		756109104	201707145000120	26,149.000	REALTY INCOME CORP		7/14/2017	6/29/2017	7/14/2017	0.000000	5,530.51	5,530.51	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		756109104	201708155000110	26,149.000	REALTY INCOME CORP		8/15/2017	7/28/2017	8/15/2017	0.000000	5,530.51	5,530.51	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		756109104	201709155000330	26,149.000	REALTY INCOME CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	5,530.51	5,530.51	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		758849103	201708305000240	6,511.000	REGENCY CENTERS CORP		8/30/2017	8/14/2017	8/30/2017	0.000000	3,450.83	3,450.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		7591EP100	201709295000130	125,848.000	REGIONS FINANCIAL CORP		9/29/2017	9/7/2017	9/29/2017	0.000000	11,326.32	11,326.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		760759100	201707145000070	26,902.000	REPUBLIC SERVICES INC		7/14/2017	6/29/2017	7/14/2017	0.000000	8,608.64	8,608.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		761152107	201709215000080	15,411.000	RESMED INC		9/21/2017	8/15/2017	9/21/2017	0.000000	5,393.85	5,393.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		761713106	201707035000190	14,395.000	REYNOLDS AMERICAN INC		7/3/2017	6/8/2017	7/3/2017	0.000000	7,341.45	7,341.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		773903109	201709115000030	2,658.000	ROCKWELL AUTOMATION INC		9/11/2017	8/10/2017	9/11/2017	0.000000	2,020.08	2,020.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		774341101	201709055000010	4,379.000	ROCKWELL COLLINS INC		9/5/2017	8/10/2017	9/5/2017	0.000000	1,445.07	1,445.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		776696106	201707215000020	3,692.000	ROPER TECHNOLOGIES INC		7/21/2017	7/5/2017	7/21/2017	0.000000	1,292.20	1,292.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		778296103	201709295000170	6,398.000	ROSS STORES INC		9/29/2017	9/6/2017	9/29/2017	0.000000	1,023.68	1,023.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		78409V104	201709125000130	3,087.000	S&P GLOBAL INC		9/12/2017	8/24/2017	9/12/2017	0.000000	1,265.67	1,265.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		78440X101	201707175000110	5,244.000	SL GREEN REALTY CORP		7/17/2017	6/28/2017	7/17/2017	0.000000	4,064.10	4,064.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		80589M102	201707035000230	18,410.000	SCANA CORP		7/3/2017	6/8/2017	7/1/2017	0.000000	11,276.13	11,276.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		806857108	201707145000060	5,344.000	SCHLUMBERGER LTD		7/14/2017	5/30/2017	7/14/2017	0.000000	2,672.00	2,672.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		808513105	201708255000060	22,017.000	CHARLES SCHWAB CORP/THE		8/25/2017	8/9/2017	8/25/2017	0.000000	1,761.36	1,761.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		81211K100	201709155000220	7,916.000	SEALED AIR CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	1,266.56	1,266.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		816851109	201707175000150	3,570.000	SEMPRA ENERGY		7/17/2017	7/5/2017	7/15/2017	0.000000	2,936.33	2,936.33	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		824348106	201709085000070	670.000	SHERWIN-WILLIAMS CO/THE		9/8/2017	8/16/2017	9/8/2017	0.000000	569.50	569.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		828806109	201708315000110	1,170.000	SIMON PROPERTY GROUP INC		8/31/2017	8/15/2017	8/31/2017	0.000000	2,106.00	2,106.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		829688103	201708315000120	149,439.000	SIRIUS XM HOLDINGS INC		8/31/2017	8/8/2017	8/31/2017	0.000000	1,494.39	1,494.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		83088M102	201708295000160	5,062.000	SKYWORKS SOLUTIONS INC		8/29/2017	8/4/2017	8/29/2017	0.000000	1,619.84	1,619.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		832696405	201709015000170	8,721.000	JM SMUCKER CO/THE		9/1/2017	8/9/2017	9/1/2017	0.000000	6,802.38	6,802.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		833034101	201709085000100	2,556.000	SNAP-ON INC		9/8/2017	8/16/2017	9/8/2017	0.000000	1,814.76	1,814.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		842587107	201709065000040	29,282.000	SOUTHERN CO/THE		9/6/2017	8/17/2017	9/6/2017	0.000000	16,983.56	16,983.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		844741108	201709145000030	6,345.000	SOUTHWEST AIRLINES CO		9/14/2017	8/22/2017	9/14/2017	0.000000	793.13	793.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		854502101	201709195000080	8,682.000	STANLEY BLACK & DECKER INC		9/19/2017	8/30/2017	9/19/2017	0.000000	5,469.66	5,469.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		855244109	201708255000090	5,966.000	STARBUCKS CORP		8/25/2017	8/8/2017	8/25/2017	0.000000	1,491.50	1,491.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		857477103	201707185000020	5,954.000	STATE STREET CORP		7/18/2017	6/29/2017	7/18/2017	0.000000	2,262.52	2,262.52	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		858119100	201707075000040	14,673.000	STEEL DYNAMICS INC		7/7/2017	6/28/2017	7/7/2017	0.000000	2,274.32	2,274.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		863667101	201707315000070	4,245.000	STRYKER CORP		7/31/2017	6/28/2017	7/31/2017	0.000000	1,804.13	1,804.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		867914103	201709155000180	10,801.000	SUNTRUST BANKS INC		9/15/2017	8/29/2017	9/15/2017	0.000000	4,320.40	4,320.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		871503108	201709135000080	29,336.000	SYMANTEC CORP		9/13/2017	8/17/2017	9/13/2017	0.000000	2,200.20	2,200.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		871658103	201708175000050	8,628.000	SYNCHRONY FINANCIAL		8/17/2017	8/3/2017	8/17/2017	0.000000	1,294.20	1,294.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		871829107	201707285000180	18,703.000	SYSCO CORP		7/28/2017	7/5/2017	7/28/2017	0.000000	6,171.99	6,171.99	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		87236Y108	201708155000120	17,818.000	TD AMERITRADE HOLDING CORP		8/15/2017	7/28/2017	8/15/2017	0.000000	3,207.24	3,207.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		872540109	201708315000100	6,067.000	T.J.X COS INC/THE		8/31/2017	8/8/2017	8/31/2017	0.000000	1,895.94	1,895.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		87612E106	201709115000050	16,918.000	TARGET CORP		9/11/2017	8/14/2017	9/10/2017	0.000000	10,489.16	10,489.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		87612G101	201708155000160	10,023.000	TARGA RESOURCES CORP		8/15/2017	7/28/2017	8/15/2017	0.000000	9,120.93	9,120.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		882508104	201708145000120	4,791.000	TEXAS INSTRUMENTS INC		8/14/2017	7/27/2017	8/14/2017	0.000000	2,395.50	2,395.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		883203101	201707035000140	7,401.000	TEXTRON INC		7/3/2017	6/7/2017	7/1/2017	0.000000	148.02	148.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		883556102	201707175000090	4,977.000	THERMO FISHER SCIENTIFIC INC		7/17/2017	6/13/2017	7/17/2017	0.000000	746.55	746.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		88579Y101	201709125000100	2,783.000	3M CO		9/12/2017	8/23/2017	9/12/2017	0.000000	3,270.03	3,270.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		886547108	201707105000020	8,528.000	TIFFANY & CO		7/10/2017	6/16/2017	7/10/2017	0.000000	4,264.00	4,264.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		887317303	201708015000070	11,848.000	TIME WARNER INC		8/1/2017	7/6/2017	8/1/2017	0.000000	4,688.32	4,688.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		891027104	201708015000010	9,342.000	TORCHMARK CORP		8/1/2017	6/30/2017	8/1/2017	0.000000	1,401.30	1,401.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		891906109	201707035000050	12,896.000	TOTAL SYSTEM SERVICES INC		7/3/2017	6/20/2017	7/3/2017	0.000000	1,289.80	1,289.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		893641100	201709125000150	1,475.000	TRANSDIGM GROUP INC		9/12/2017	8/31/2017	9/12/2017	0.000000	32,450.00	32,450.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		89417E109	201709295000200	4,296.000	TRAVELERS COS INC/THE		9/29/2017	9/7/2017	9/29/2017	0.000000	3,094.56	3,094.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		902494103	201709155000170	18,182.000	TYSON FOODS INC		9/15/2017	8/30/2017	9/15/2017	0.000000	4,090.95	4,090.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		902653104	201707315000030	23,038.000	UDR INC		7/31/2017	7/6/2017	7/31/2017	0.000000	7,141.78	7,141.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		902973304	201707175000160	10,881.000	US BANCORP		7/17/2017	6/28/2017	7/17/2017	0.000000	3,046.68	3,046.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		907818108	201709295000360	4,639.000	UNION PACIFIC CORP		9/29/2017	8/29/2017	9/29/2017	0.000000	2,806.60	2,806.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		911312106	201708305000260	2,830.000	UNITED PARCEL SERVICE INC		8/30/2017	8/10/2017	8/30/2017	0.000000	2,348.90	2,348.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		913017109	201709115000070	3,730.000	UNITED TECHNOLOGIES CORP		9/11/2017	8/16/2017	9/10/2017	0.000000	2,611.00	2,611.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		91324P102	201709195000070	5,533.000	UNITEDHEALTH GROUP INC		9/19/2017	9/7/2017	9/19/2017	0.000000	4,149.75	4,149.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		913903100	201709155000200	7,712.000	UNIVERSAL HEALTH SERVICES INC		9/15/2017	8/30/2017	9/15/2017	0.000000	771.20	771.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		91529Y106	201708185000060	17,099.000	UNUM GROUP		8/18/2017	7/27/2017	8/18/2017	0.000000	3,932.77	3,932.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		91913Y100	201709075000280	15,005.000	VALERO ENERGY CORP		9/7/2017	8/7/2017	9/7/2017	0.000000	10,503.50	10,503.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		92276F100	201709295000450	5,302.000	VENTAS INC		9/29/2017	9/11/2017	9/29/2017	0.000000	4,109.05	4,109.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		92339V100	201707175000170	160,217.000	VEREIT INC		7/17/2017	6/28/2017	7/17/2017	0.000000	22,029.84	22,029.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		92343V104	201708015000050	6,698.000	VERIZON COMMUNICATIONS INC		8/1/2017	7/6/2017	8/1/2017	0.000000	3,868.10	3,868.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		92826C839	201709055000050	3,062.000	VISA INC		9/5/2017	8/16/2017	9/5/2017	0.000000	505.23	505.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		92904Z109	201708185000070	3,938.000	VORNADO REALTY TRUST		8/18/2017	8/3/2017	8/18/2017	0.000000	2,362.80	2,362.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		929160109	201709085000140	6,954.000	VULCAN MATERIALS CO		9/8/2017	8/21/2017	9/8/2017	0.000000	1,738.50	1,738.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		92939U106	201709015000240	32,018.000	WEC ENERGY GROUP INC		9/1/2017	8/10/2017	9/1/2017	0.000000	16,649.36	16,649.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		93114Z103	201709055000030	17,444.000	WAL-MART STORES INC		9/5/2017	8/9/2017	9/5/2017	0.000000	8,896.44	8,896.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		931427108	201709125000140	7,747.000	WALGREENS BOOTS ALLIANCE INC		9/12/2017	8/16/2017	9/12/2017	0.000000	3,098.80	3,098.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		94106L109	201709225004690	11,969.000	WASTE MANAGEMENT INC		9/22/2017	9/7/2017	9/22/2017	0.000000	5,086.83	5,086.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		949746101	201709015000220	10,060.000	WELLS FARGO & CO		9/1/2017	8/2/2017	9/1/2017	0.000000	3,923.40	3,923.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		95040Q104	201708215000080	6,009.000	WELLTOWER INC		8/21/2017	8/4/2017	8/21/2017	0.000000	5,227.83	5,227.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		95709T100	201707035000040	19,578.000	WESTAR ENERGY INC		7/3/2017	6/7/2017	7/3/2017	0.000000	7,831.20	7,831.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		95810Z105	201707175000040	3,502.000	WESTERN DIGITAL CORP		7/17/2017	6/28/2017	7/17/2017	0.000000	1,751.00	1,751.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		95980Z109	201709295000100	10,556.000	WESTERN UNION CO/THE		9/29/2017	9/14/2017	9/29/2017	0.000000	1,847.30	1,847.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		96145D105	201708215000090	10,323.000	WESTROCK CO		8/21/2017	8/9/2017	8/21/2017	0.000000	4,129.20	4,129.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		962166104	201709225004660	5,772.000	WEYERHAEUSER CO		9/22/2017	9/7/2017	9/22/2017	0.000000	1,789.32	1,789.32	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		963320106	20170915S000250	2,030.000	WHIRLPOOL CORP		9/15/2017	8/23/2017	9/15/2017	0.000000	2,233.00	2,233.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		966837106	20170711S000050	17,238.000	WHOLE FOODS MARKET INC		7/11/2017	6/28/2017	7/11/2017	0.000000	3,102.84	3,102.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		969457100	20170925S000010	9,932.000	WILLIAMS COS INC/THE		9/25/2017	9/7/2017	9/25/2017	0.000000	2,979.60	2,979.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		98310W108	20170908S000130	5,138.000	WYNDHAM WORLDWIDE CORP		9/8/2017	8/23/2017	9/8/2017	0.000000	2,980.04	2,980.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		983134107	20170822S000100	4,165.000	WYNN RESORTS LTD		8/22/2017	8/8/2017	8/22/2017	0.000000	2,082.50	2,082.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		983898100	20170720S000040	41,268.000	XCEL ENERGY INC		7/20/2017	6/13/2017	7/20/2017	0.000000	14,856.48	14,856.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		983919101	20170830S000250	7,164.000	XILINX INC		8/30/2017	8/8/2017	8/30/2017	0.000000	2,507.40	2,507.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		98419M100	20170920S000050	14,936.000	XYLEM INC/NY		9/20/2017	8/29/2017	9/20/2017	0.000000	2,688.48	2,688.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		988498101	20170804S000040	11,716.000	YUM! BRANDS INC		8/4/2017	7/12/2017	8/4/2017	0.000000	3,514.80	3,514.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		98956P102	20170728S000190	6,899.000	ZIMMER BIOMET HOLDINGS INC		7/28/2017	6/21/2017	7/28/2017	0.000000	1,655.76	1,655.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		989701107	20170824S000060	11,603.000	ZIONS BANCORPORATION		8/24/2017	8/15/2017	8/24/2017	0.000000	1,392.36	1,392.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		98978V103	20170901S000030	18,439.000	ZOETIS INC		9/1/2017	6/13/2017	9/1/2017	0.000000	1,936.10	1,936.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		FH9903208	20170929S0000480	84,973.000	MARRIOTT INTERNATIONAL		9/29/2017	9/28/2017	9/29/2017	0.000000	0.28	0.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G0177J108	20170918S000070	3,093.000	ALLERGAN PLC		9/15/2017	8/16/2017	9/15/2017	0.000000	2,165.10	2,165.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G02602103	20170714S000020	26,979.000	AMDOCS LTD		7/14/2017	6/28/2017	7/14/2017	0.000000	5,935.38	5,935.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G0408V102	20170815S000140	6,640.000	AON PLC		8/15/2017	7/28/2017	8/15/2017	0.000000	2,390.40	2,390.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G16962105	20170905S000040	14,486.000	BUNGE LTD		9/5/2017	8/18/2017	9/5/2017	0.000000	5,663.56	5,663.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G29183103	20170818S000120	5,204.000	EATON CORP PLC		8/18/2017	8/2/2017	8/18/2017	0.000000	3,122.40	3,122.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G3223R108	20170920S000040	6,887.000	EVEREST RE GROUP LTD		9/20/2017	9/1/2017	9/20/2017	0.000000	8,608.75	8,608.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G47791101	20170929S0000520	7,666.000	INGERSOLL-RAND PLC		9/29/2017	9/7/2017	9/29/2017	0.000000	3,449.70	3,449.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G4916T108	20170901S000110	11,932.000	INVESCO LTD		9/1/2017	8/15/2017	9/1/2017	0.000000	3,460.28	3,460.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G51502105	20170710S000040	7,041.000	JOHNSON CONTROLS INTERNATIONAL		7/7/2017	6/26/2017	7/7/2017	0.000000	1,760.25	1,760.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G5960L103	20170726S000080	7,803.000	MEDTRONIC PLC		7/26/2017	7/5/2017	7/26/2017	0.000000	3,589.38	3,589.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G6518L108	20170901S000260	10,535.000	NIELSEN HOLDINGS PLC		9/7/2017	8/22/2017	9/7/2017	0.000000	3,581.90	3,581.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G7945M107	20170705S000240	7,489.000	SEAGATE TECHNOLOGY PLC		7/5/2017	6/19/2017	7/5/2017	0.000000	4,718.07	4,718.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G7900T104	20170804S000060	5,621.000	PENTAIR PLC		8/4/2017	7/19/2017	8/4/2017	0.000000	1,939.25	1,939.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G96629103	20170717S000220	6,308.000	WILLIS TOWERS WATSON PLC		7/17/2017	6/28/2017	7/17/2017	0.000000	3,343.24	3,343.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G96629103	20170717S000230	919.000	WILLIS TOWERS WATSON PLC		7/17/2017	6/28/2017	7/17/2017	0.000000	487.07	487.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G97822103	20170912S000180	7,359.000	PERRIGO CO PLC		9/12/2017	8/23/2017	9/12/2017	0.000000	1,177.44	1,177.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		H1467J104	20170721S000010	6,395.000	CHUBB LTD		7/21/2017	6/28/2017	7/21/2017	0.000000	4,540.45	4,540.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		H84989104	20170908S000080	7,556.000	TE CONNECTIVITY LTD		9/8/2017	8/23/2017	9/8/2017	0.000000	3,022.40	3,022.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		V7780T103	20170705S000140	6,469.000	ROYAL CARIBBEAN CRUISES LTD		7/5/2017	5/31/2017	7/5/2017	0.000000	3,105.12	3,105.12	0.00
<b>INTEREST</b>						<b>0.000</b>							<b>4,378.69</b>	<b>4,378.69</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>4,378.69</b>	<b>4,378.69</b>	<b>0.00</b>
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IT		996085619	20170705S0000210	0.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		7/5/2017	7/5/2017	7/1/2017	0.000000	1,134.39	1,134.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IT		996085619	20170802S000070	0.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		8/2/2017	8/2/2017	8/1/2017	0.000000	1,404.28	1,404.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IT		996085619	20170905S000060	0.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		9/5/2017	9/5/2017	9/1/2017	0.000000	1,834.64	1,834.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170703S0005090	0.000	CR INTEREST-ACCOUNT 9565968400		7/1/2017	6/30/2017	6/30/2017	0.000000	0.23	0.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170801S000090	0.000	CR INTEREST-ACCOUNT 9565968400		8/1/2017	7/31/2017	7/31/2017	0.000000	2.13	2.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170804A000090	0.000	REC INTEREST		7/1/2017	7/1/2017		0.000000	0.28	0.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170901S000290	0.000	CR INTEREST-ACCOUNT 9565968400		9/1/2017	8/31/2017	8/31/2017	0.000000	2.74	2.74	0.00
<b>INTEREST ACCRUAL</b>						<b>385,331.530</b>							<b>0.00</b>	<b>2.08</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>385,331.530</b>							<b>0.00</b>	<b>2.08</b>	<b>0.00</b>
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IA		996085619	20170905A000140	385,331.530	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		8/31/2017	8/31/2017	9/1/2017	0.000000	0.00	2.08	0.00
<b>MANUAL JOURNAL ENTRIES</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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			20170814A000180	0.000	TO REVERSE JUNE SL JNLS GL ACCT (710..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-25,292.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170814A000210	0.000	JULY BNY SL REBATES GL ACCT (71042C)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	26,680.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170915A000420	0.000	TO REVERSE JULY SL JNLS GL ACCT (710..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-26,680.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170915A000450	0.000	AUG BNY SL REBATES GL ACCT (71042C)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	34,272.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20171016A000270	0.000	AUGUST JNL BACKOUTS GL ACCT (7104..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-34,272.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20171016A000310	0.000	SEPT BNY SL REBATES GL ACCT (71042C)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	35,185.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		761713106	20170725A000100	0.000	CASH STOCK MERGER GL ACCT (120800)		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	528,389.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		761713106	20170802A000090	0.000	REVERSE CASH AND STOCK MERGER GL..		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	-528,389.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170814A000170	0.000	TO REVERSE JUNE SL JNLS GL ACCT (220..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	1,035.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170814A000200	0.000	JULY BNY SL BANK FEES GL ACCT (2203..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-1,102.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170915A000410	0.000	TO REVERSE JULY SL JNLS GL ACCT (220..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	1,102.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170915A000440	0.000	AUG BNY SL BANK FEES GL ACCT (220390)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-1,371.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20171016A000260	0.000	AUGUST JNL BACKOUTS GL ACCT (220390)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	1,371.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20171016A000300	0.000	SEPT BNY SL BANK FEES GL ACCT (22039..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-967.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170814A000180	0.000	TO REVERSE JUNE SL JNLS GL ACCT (220..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	25,292.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170814A000210	0.000	JULY BNY SL REBATES GL ACCT (220391)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-26,680.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170915A000420	0.000	TO REVERSE JULY SL JNLS GL ACCT (220..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	26,680.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170915A000450	0.000	AUG BNY SL REBATES GL ACCT (220391)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-34,272.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20171016A000270	0.000	AUGUST JNL BACKOUTS GL ACCT (220391)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	34,272.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20171016A000310	0.000	SEPT BNY SL REBATES GL ACCT (220391)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-35,185.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		761713106	20170725A000100	0.000	CASH STOCK MERGER GL ACCT (642000)		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	-528,389.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		761713106	20170802A000090	0.000	REVERSE CASH AND STOCK MERGER GL..		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	528,389.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170814A000160	0.000	TO REVERSE JUNE SL JNLS GL ACCT (120..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-32,205.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170814A000190	0.000	JULY BNY SL GROSS EARN GL ACCT (120..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	34,037.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170915A000400	0.000	TO REVERSE JULY SL JNLS GL ACCT (120..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-34,037.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170915A000430	0.000	AUG BNY SL GROSS EARN GL ACCT (1203..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	43,430.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20171016A000250	0.000	AUGUST JNL BACKOUTS GL ACCT (120350)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-43,430.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20171016A000290	0.000	SEPT BNY SL GROSS EARN GL ACCT (120..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	41,645.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170814A000170	0.000	TO REVERSE JUNE SL JNLS GL ACCT (710..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-1,035.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170814A000200	0.000	JULY BNY SL BANK FEES GL ACCT (7104..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	1,102.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170915A000410	0.000	TO REVERSE JULY SL JNLS GL ACCT (710..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-1,102.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170915A000440	0.000	AUG BNY SL BANK FEES GL ACCT (710480)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	1,371.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20171016A000260	0.000	AUGUST JNL BACKOUTS GL ACCT (710480)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-1,371.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20171016A000300	0.000	SEPT BNY SL BANK FEES GL ACCT (71048..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	967.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170814A000160	0.000	TO REVERSE JUNE SL JNLS GL ACCT (625..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	32,205.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170814A000190	0.000	JULY BNY SL GROSS EARN GL ACCT (625..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-34,037.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170915A000400	0.000	TO REVERSE JULY SL JNLS GL ACCT (625..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	34,037.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20170915A000430	0.000	AUG BNY SL GROSS EARN GL ACCT (6250..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-43,430.18	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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			20171016A000250	0.000	AUGUST JNL BACKOUTS GL ACCT (625050)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-43,430.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20171016A000290	0.000	SEPT BNY SL GROSS EARN GL ACCT (625...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-1,645.83	0.00
<b>MISCELLANEOUS ACTIVITY</b>						<b>0.000</b>							<b>84.57</b>	<b>84.57</b>	<b>84.57</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>84.57</b>	<b>84.57</b>	<b>84.57</b>
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		263534109	20170918S000080	0.000	Cash In Lieu of Fractional Sha El DU PONT D...		9/18/2017	9/18/2017		0.000000	44.27	44.27	44.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		761713106	20170801S000140	0.000	Cash In Lieu of Fractional Sha REYNOLDS A...		8/1/2017	8/1/2017		0.000000	40.30	40.30	40.30
<b>PURCHASES</b>						<b>2,804,207.230</b>							<b>5,154,873.59</b>	<b>-5,154,873.59</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>2,804,207.230</b>							<b>5,154,873.59</b>	<b>-5,154,873.59</b>	<b>0.00</b>
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170705S0000220	29,500.340	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/5/2017	7/5/2017	7/5/2017	1.000000	29,500.34	-29,500.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170706S000150	17,398.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/6/2017	7/6/2017	7/6/2017	1.000000	17,398.70	-17,398.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170707S000060	245,296.370	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/7/2017	7/7/2017	7/7/2017	1.000000	245,296.37	-245,296.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170711S000100	10,953.220	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/11/2017	7/11/2017	7/11/2017	1.000000	10,953.22	-10,953.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170712S000080	4,459.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/12/2017	7/12/2017	7/12/2017	1.000000	4,459.55	-4,459.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170713S000050	1,781.820	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/13/2017	7/13/2017	7/13/2017	1.000000	1,781.82	-1,781.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170714S000160	64,280.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/14/2017	7/14/2017	7/14/2017	1.000000	64,280.55	-64,280.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170718S000080	3,328.080	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/18/2017	7/18/2017	7/18/2017	1.000000	3,328.08	-3,328.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170720S000050	14,856.480	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/20/2017	7/20/2017	7/20/2017	1.000000	14,856.48	-14,856.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170721S000030	5,832.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/21/2017	7/21/2017	7/21/2017	1.000000	5,832.65	-5,832.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170725S000080	5,925.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/25/2017	7/25/2017	7/25/2017	1.000000	5,925.26	-5,925.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170726S000060	545,444.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/26/2017	7/26/2017	7/26/2017	1.000000	545,444.18	-545,444.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170727S000120	5,420.100	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/27/2017	7/27/2017	7/27/2017	1.000000	5,420.10	-5,420.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170728S000020	33,233.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/28/2017	7/28/2017	7/28/2017	1.000000	33,233.64	-33,233.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170731S000140	49,804.880	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	7/31/2017	7/31/2017	7/31/2017	1.000000	49,804.88	-49,804.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170801S000150	46,933.790	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/1/2017	8/1/2017	8/1/2017	1.000000	46,933.79	-46,933.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170802S000100	2,199.430	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/2/2017	8/2/2017	8/2/2017	1.000000	2,199.43	-2,199.43	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170803S000170	9,307.920	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/3/2017	8/3/2017	8/3/2017	1.000000	9,307.92	-9,307.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170804S000070	14,451.830	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/4/2017	8/4/2017	8/4/2017	1.000000	14,451.83	-14,451.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170809S000130	1,980.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/9/2017	8/9/2017	8/9/2017	1.000000	1,980.19	-1,980.19	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170810S000120	6,270.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/10/2017	8/10/2017	8/10/2017	1.000000	6,270.26	-6,270.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170811S000120	9,855.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/11/2017	8/11/2017	8/11/2017	1.000000	9,855.18	-9,855.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170815S0000210	63,401.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/15/2017	8/15/2017	8/15/2017	1.000000	63,401.49	-63,401.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170816S000180	8,399.880	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/16/2017	8/16/2017	8/16/2017	1.000000	8,399.88	-8,399.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170817S000090	3,522.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/17/2017	8/17/2017	8/17/2017	1.000000	3,522.44	-3,522.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170818S000100	14,462.610	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/18/2017	8/18/2017	8/18/2017	1.000000	14,462.61	-14,462.61	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170822S000120	7,598.460	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/22/2017	8/22/2017	8/22/2017	1.000000	7,598.46	-7,598.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170823S000170	6,584.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/23/2017	8/23/2017	8/23/2017	1.000000	6,584.64	-6,584.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170824S000080	6,326.010	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.L.	8/24/2017	8/24/2017	8/24/2017	1.000000	6,326.01	-6,326.01	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170828S000060	6,584.900	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/28/2017	8/28/2017	8/28/2017	1.000000	6,584.90	-6,584.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170829S000170	824,483.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/29/2017	8/29/2017	8/29/2017	1.000000	824,483.84	-824,483.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170830S000300	8,307.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/30/2017	8/30/2017	8/30/2017	1.000000	8,307.13	-8,307.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	2017091S000470	129,832.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/1/2017	9/1/2017	9/1/2017	1.000000	129,832.84	-129,832.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170906S000100	21,241.310	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/6/2017	9/6/2017	9/6/2017	1.000000	21,241.31	-21,241.31	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170907S000290	36,112.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/7/2017	9/7/2017	9/7/2017	1.000000	36,112.55	-36,112.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170908S000190	49,292.980	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/8/2017	9/8/2017	9/8/2017	1.000000	49,292.98	-49,292.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170912S000160	50,391.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/12/2017	9/12/2017	9/12/2017	1.000000	50,391.96	-50,391.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170913S000090	11,914.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/13/2017	9/13/2017	9/13/2017	1.000000	11,914.28	-11,914.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170914S000340	14,655.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/14/2017	9/14/2017	9/14/2017	1.000000	14,655.13	-14,655.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170915S000460	130,309.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/15/2017	9/15/2017	9/15/2017	1.000000	130,309.56	-130,309.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170918S000090	26,289.350	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/18/2017	9/18/2017	9/18/2017	1.000000	26,289.35	-26,289.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170919S000090	12,651.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/19/2017	9/19/2017	9/19/2017	1.000000	12,651.13	-12,651.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170921S004900	9,186.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/21/2017	9/21/2017	9/21/2017	1.000000	9,186.15	-9,186.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170922S004890	12,482.290	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/22/2017	9/22/2017	9/22/2017	1.000000	12,482.29	-12,482.29	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170925S000040	21,459.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/25/2017	9/25/2017	9/25/2017	1.000000	21,459.68	-21,459.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170928S000350	8,132.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/28/2017	9/28/2017	9/28/2017	1.000000	8,132.96	-8,132.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20170929S000490	157,856.240	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/29/2017	9/29/2017	9/29/2017	1.000000	157,856.24	-157,856.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		12503M108	20170921S000120	3,714.000	CBOE HOLDINGS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	105.904600	393,366.82	-393,366.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		127387108	20170921S000100	9,689.000	CADENCE DESIGN SYSTEMS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	38.501600	373,138.89	-373,138.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		171798101	20170921S000230	36.000	CIMAREX ENERGY CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	106.540000	3,907.80	-3,907.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		256746108	20170921S000200	209.000	DOLLAR TREE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	83.356900	17,423.66	-17,423.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		501044101	20170921S000140	2,821.000	KROGER CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	20.914900	59,029.14	-59,029.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		521865204	20170921S000240	1.000	LEAR CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	166.360000	166.37	-166.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		55354G100	20170921S000130	3,247.000	MSCI INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	114.119400	370,578.16	-370,578.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		577081102	20170921S000220	116.000	MATTEL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	15.177200	1,761.72	-1,761.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		60871R209	20170921S000210	152.000	MOLSON COORS BREWING CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	84.987500	12,919.62	-12,919.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		695156109	20170921S000160	2,179.000	PACKAGING CORP OF AMERICA 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	118.085700	257,330.53	-257,330.53	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		892356106	20170921S000150	2,752.000	TRACTOR SUPPLY CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	61.028200	167,977.13	-167,977.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		929042109	20170921S000190	440.000	VORNADO REALTY TRUST 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	73.353600	32,279.98	-32,279.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G27823106	20170921S000170	1,846.000	DELPHI AUTOMOTIVE PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	101.285400	186,991.31	-186,991.31	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G66721104	20170921S000110	6,361.000	NORWEGIAN CRUISE LINE HOLDINGS 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.670800	347,824.57	-347,824.57	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		Y09827109	20170921S000180	650.000	BROADCOM LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	246.426400	160,183.66	-160,183.66	0.00
<b>RECEIPTS AND DISBURSEMENT TRANSACTIONS</b>						<b>0.000</b>									<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>									<b>0.00</b>
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170825S000100 Q2 ..	0.000	Q2 MANAGER FEES		8/25/2017	8/25/2017		0.000000	-49,831.77	-49,831.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CWC		NA9123459	20170825S000100 Q2 ..	0.000			8/25/2017	8/25/2017		0.000000	49,831.77	49,831.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170830A0000270	0.000	RETURN OF MANAGEMENT FEES PAID 8/2.		8/25/2017	8/25/2017		0.000000	49,821.77	49,821.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170906A000090	0.000	Q2 MANAGER FEES		8/25/2017	8/25/2017		0.000000	-49,831.77	-49,831.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170911S000130 Q2 ..	0.000	Q2 MANAGER FEES		9/11/2017	9/11/2017		0.000000	-49,831.77	-49,831.77	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		99VWARL72	20170703S000250 KR..	0.000	TRANSFER FROM KR2F9001002 KRS INTE..		7/3/2017	7/3/2017		0.000000	175,000.00	175,000.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170703S0005100 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		7/3/2017	7/3/2017		0.000000	-188,287.47	-188,287.47	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170710S0000050 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		7/10/2017	7/10/2017		0.000000	-380,391.94	-380,391.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170714S0000150 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		7/14/2017	7/14/2017		0.000000	-5,877.91	-5,877.91	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170717S0000210 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		7/17/2017	7/17/2017		0.000000	-100,221.04	-100,221.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170724S0000050 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		7/24/2017	7/24/2017		0.000000	-117,804.37	-117,804.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170731S0000130 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		7/31/2017	7/31/2017		0.000000	-70,731.21	-70,731.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170807S0000080 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		8/7/2017	8/7/2017		0.000000	-193,388.76	-193,388.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170814S0000130 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		8/14/2017	8/14/2017		0.000000	-30,578.07	-30,578.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170814S0000150 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		8/14/2017	8/14/2017		0.000000	-6,255.45	-6,255.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170821S0000110 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		8/21/2017	8/21/2017		0.000000	-104,437.15	-104,437.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170828S0000040 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		8/28/2017	8/28/2017		0.000000	-43,904.67	-43,904.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170831S0000130 INT..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		8/31/2017	8/31/2017		0.000000	-2,200,000.00	-2,200,000.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170905S0000130 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		9/5/2017	9/5/2017		0.000000	-168,607.47	-168,607.47	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170911S0000140 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		9/11/2017	9/11/2017		0.000000	-127,781.87	-127,781.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170915S0000390 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		9/15/2017	9/15/2017		0.000000	-7,785.44	-7,785.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170920S0000080 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		9/20/2017	9/20/2017		0.000000	-251,858.65	-251,858.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170922S0004730 KR..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		9/22/2017	9/22/2017		0.000000	-31,000,000.00	-31,000,000.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VWARL72	20170926S0000020 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		9/26/2017	9/26/2017		0.000000	-92,519.89	-92,519.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CWC		NA9123459	20170619A000180	0.000			6/14/2017	6/14/2017		0.000000	21,068.57	21,068.57	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170706A000180	0.000	BNY SL REBATES MAY 2017		6/14/2017	6/14/2017		0.000000	-21,068.57	-21,068.57	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170717A000270	0.000	BNYM SL REBATES		7/14/2017	7/14/2017		0.000000	-25,292.45	-25,292.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170814A000260	0.000	BNY SL REBATES JULY 2017		8/14/2017	8/14/2017		0.000000	-26,680.00	-26,680.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170921A004890	0.000	BNYM SL REBATES		9/15/2017	9/15/2017		0.000000	-34,272.90	-34,272.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170717A000260	0.000	BNYM SL BANK FEES		7/14/2017	7/14/2017		0.000000	-1,035.58	-1,035.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170814A000250	0.000	BNY SL BANK FEES JULY 2017		8/14/2017	8/14/2017		0.000000	-1,102.18	-1,102.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170921A004880	0.000	BNYM SL BANK FEES		9/15/2017	9/15/2017		0.000000	-1,371.84	-1,371.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170714S0000140 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR J..		7/14/2017	7/14/2017		0.000000	5,877.91	5,877.91	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	20170714S0000140 GL..	0.000			7/14/2017	7/14/2017		0.000000	-5,877.91	-5,877.91	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170717A000250	0.000	BNYM SL GROSS EARN		7/14/2017	7/14/2017		0.000000	32,205.97	32,205.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170814A000230	0.000	BNY SL GROSS EARNINGS JULY 2017		8/14/2017	8/14/2017		0.000000	34,037.63	34,037.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170915S0000380 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR A..		9/15/2017	9/15/2017		0.000000	7,785.44	7,785.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	20170915S0000380 GL..	0.000			9/15/2017	9/15/2017		0.000000	-7,785.44	-7,785.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170921A004870	0.000	BNY SL GROSS EARN		9/15/2017	9/15/2017		0.000000	43,430.18	43,430.18	0.00
<b>SALES</b>						<b>4,264,548.186</b>							<b>34,752,855.08</b>	<b>37,873,071.33</b>	<b>3,120,216.25</b>
<b>U.S. DOLLAR</b>						<b>4,264,548.186</b>							<b>34,752,855.08</b>	<b>37,873,071.33</b>	<b>3,120,216.25</b>
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	20170703S0005110	-98,247.110	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		7/3/2017	7/3/2017	7/3/2017	1.000000	-98,247.11	98,247.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	20170710S0000060	-361,646.040	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		7/10/2017	7/10/2017	7/10/2017	1.000000	-361,646.04	361,646.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	20170717S0000280	-6,433.880	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		7/17/2017	7/17/2017	7/17/2017	1.000000	-6,433.88	6,433.88	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		996085619	20170724S000060	-108,707.220	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		7/24/2017	7/24/2017	7/24/2017	1.000000	-108,707.22	108,707.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	20170807S000150	-180,916.320	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		8/7/2017	8/7/2017	8/7/2017	1.000000	-180,916.32	180,916.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	20170814S000280	-19,007.050	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		8/14/2017	8/14/2017	8/14/2017	1.000000	-19,007.05	19,007.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	20170821S000120	-89,227.020	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		8/21/2017	8/21/2017	8/21/2017	1.000000	-89,227.02	89,227.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	20170825S000110	-38,523.940	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		8/25/2017	8/25/2017	8/25/2017	1.000000	-38,523.94	38,523.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	20170831S000140	-2,171,820.140	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		8/31/2017	8/31/2017	8/31/2017	1.000000	-2,171,820.14	2,171,820.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	20170905S000150	-147,472.440	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		9/5/2017	9/5/2017	9/5/2017	1.000000	-147,472.44	147,472.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	20170911S000160	-133,025.920	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		9/11/2017	9/11/2017	9/11/2017	1.000000	-133,025.92	133,025.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	20170920S000090	-231,715.490	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		9/20/2017	9/20/2017	9/20/2017	1.000000	-231,715.49	231,715.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	20170926S000030	-92,519.890	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		9/26/2017	9/26/2017	9/26/2017	1.000000	-92,519.89	92,519.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		001055102	20170921S002250	-836.000	AFLAC INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	83.666800	-60,282.62	69,935.46	9,652.84
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00206R102	20170921S0000910	-2,023.000	AT&T INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	38.237800	-87,333.93	77,333.05	-10,000.88
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		002824100	20170921S001030	-1,858.000	ABBOTT LABORATORIES 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	51.632400	-73,337.09	95,912.20	22,575.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00507V109	20170921S003430	-385.000	ACTIVISION BLIZZARD INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.882300	-15,976.13	24,975.26	8,999.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00724F101	20170921S004290	-170.000	ADOBE SYSTEMS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	149.121900	-18,147.39	25,348.43	7,201.04
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00751Y106	20170921S004650	-73.000	ADVANCE AUTO PARTS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	94.913400	-11,893.22	6,927.78	-4,965.44
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		007903107	20170921S000460	-3,627.000	ADVANCED MICRO DEVICES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	13.032300	-48,393.25	47,230.78	-1,162.47
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00817Y108	20170921S001340	-1,496.000	AETNA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	155.580200	-185,318.02	232,727.64	47,409.62
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		008252108	20170921S004130	-223.000	AFFILIATED MANAGERS GROUP INC 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	182.363600	-36,682.87	40,663.91	3,981.04
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00846U101	20170921S002260	-828.000	AGILENT TECHNOLOGIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.175400	-38,450.16	54,783.68	16,333.52
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		009158106	20170921S004470	-130.000	AIR PRODUCTS & CHEMICALS INC 294401...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	150.730000	-18,105.28	19,593.14	1,487.86
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00971T101	20170921S001860	-1,024.000	AKAMAI TECHNOLOGIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.845300	-65,363.15	48,982.21	-16,380.94
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		011659109	20170921S002360	-762.000	ALASKA AIR GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	72.814000	-60,244.62	55,475.36	-4,769.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		012653101	20170921S004070	-246.000	ALBEMARLE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	135.265000	-21,128.13	33,271.96	12,143.83
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		015271109	20170921S003000	-488.000	ALEXANDRIA REAL ESTATE EQUITIE 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	120.062500	-55,292.70	58,584.26	3,291.56
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		016255101	20170921S004380	-151.000	ALIGN TECHNOLOGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	187.232700	-22,872.09	28,269.97	5,397.88
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		017175100	20170921S004210	-198.000	ALLEGHANY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	564.200000	-111,059.48	111,707.03	647.55
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		018581108	20170921S004180	-203.000	ALLIANCE DATA SYSTEMS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	214.770000	-47,210.01	43,595.27	-3,614.74
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		018802108	20170921S000620	-2,675.000	ALLIANT ENERGY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	42.487000	-105,928.77	113,623.35	7,694.58
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		020002101	20170921S001240	-1,551.000	ALLSTATE CORP/ITIE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	90.729700	-119,229.00	140,702.99	21,473.99
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		02005H100	20170921S000350	-6,176.000	ALLY FINANCIAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	22.828800	-116,982.56	140,925.65	23,943.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		02079K305	20170921S004830	-12.000	ALPHABET INC-CL A 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	943.240000	-11,346.62	11,318.49	-28.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		022095103	20170921S001250	-1,544.000	ALTRIA GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	62.277100	-110,057.49	96,138.17	-13,919.32
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		023135106	20170921S004750	-18.000	AMAZON.COM INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	971.750000	-13,531.21	17,490.91	3,959.70
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		023608102	20170921S000680	-2,548.000	AMEREN CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	59.340100	-136,264.46	151,169.59	14,905.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		02376R102	20170921S002940	-508.000	AMERICAN AIRLINES GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	45.236200	-25,261.77	22,974.37	-2,287.40
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		025537101	20170921S001740	-1,073.000	AMERICAN ELECTRIC POWER CO INC 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	71.942700	-74,353.39	77,182.00	2,828.61
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		025816109	20170921S001590	-1,216.000	AMERICAN EXPRESS CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	88.717800	-89,903.63	107,866.18	17,962.55
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		026874784	20170921S001620	-1,162.000	AMERICAN INTERNATIONAL GROUP I 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	59.757700	-65,822.48	69,425.22	3,602.74
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		03027K100	20170921S003730	-319.000	AMERICAN TOWER CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	140.884600	-37,571.17	44,937.96	7,366.79
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		030420103	20170921S000890	-2,049.000	AMERICAN WATER WORKS CO INC 29440...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	82.666100	-168,913.82	169,358.43	444.61



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		03076C106	20170921S003210	-430.000	AMERIPRISE FINANCIAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	139.919100	-48,782.27	60,159.52	11,377.25
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		031100100	20170921S001610	-1,183.000	AMETEK INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.410100	-61,496.39	78,549.50	17,053.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		032095101	20170921S001930	-956.000	AMPHENOL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	83.046300	-57,510.29	79,380.86	21,870.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		032654105	20170921S004170	-204.000	ANALOG DEVICES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	84.979000	-16,758.60	17,333.27	574.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		03349M105	20170921S001820	-1,044.000	ANDEAVOR 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	104.348400	-78,620.99	108,926.77	30,305.78
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		035710409	20170921S000290	-13,152.000	ANNALY CAPITAL MANAGEMENT INC 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	12.428500	-144,763.44	163,324.33	18,560.89
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		03662Q105	20170921S003950	-276.000	ANSYS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	123.412600	-27,799.03	34,058.33	6,259.30
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		036752103	20170921S001720	-1,102.000	ANTHEM INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	182.451900	-176,399.21	201,046.32	24,647.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		037833100	20170921S004760	-11.000	APPLE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	156.240000	-1,595.66	1,718.49	122.83
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		038222105	20170921S004610	-83.000	APPLIED MATERIALS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.900000	-3,240.10	3,974.77	734.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		03965L100	20170921S002690	-592.000	ARCONIC INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	25.884100	-12,313.13	15,317.11	3,003.98
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		052769105	20170921S004680	-52.000	AUTODESK INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	112.736500	-3,065.73	5,861.64	2,775.91
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		052800109	20170921S003650	-340.000	AUTOLIV INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	121.398100	-35,801.76	41,270.99	5,469.23
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		053015103	20170921S002900	-531.000	AUTOMATIC DATA PROCESSING INC 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	107.396000	-51,475.75	57,020.65	5,544.90
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		053332102	20170921S004710	-43.000	AUTOZONE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	545.710800	-32,997.01	23,464.58	-9,532.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		053484101	20170921S004060	-247.000	AVALONBAY COMMUNITIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	181.892600	-45,723.34	44,923.96	-799.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		054937107	20170921S000470	-3,619.000	BB&T CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	44.327200	-144,161.76	160,380.24	16,218.48
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		057226100	20170921S000340	-6,342.000	BAKER HUGHES A GE CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.380300	-343,153.34	236,996.96	-106,156.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		058498106	20170921S001290	-1,523.000	BALL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	40.831200	-55,996.16	62,169.25	6,173.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		060605104	20170921S000370	-5,374.000	BANK OF AMERICA CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	24.764500	-99,248.76	133,027.60	33,778.84
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		064058100	20170921S000740	-2,466.000	BANK OF NEW YORK MELLON CORPIT 29...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	51.631200	-98,685.19	127,294.93	28,609.74
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		067383109	20170921S003840	-300.000	CR BARD INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	318.226700	-70,463.27	95,462.80	24,999.53
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		071813109	20170921S001220	-1,555.000	BAXTER INTERNATIONAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.303200	-72,233.46	99,973.62	27,740.16
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		075887109	20170921S003280	-413.000	BECTON DICKINSON AND CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	192.813400	-70,102.51	79,625.96	9,523.45
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		084670702	20170921S004790	-447.000	BERKSHIRE HATHAWAY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	182.889200	-65,630.85	81,745.11	16,114.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		086516101	20170921S001580	-1,220.000	BEST BUY CO INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	52.487500	-37,807.14	64,021.07	26,213.93
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		09061G101	20170921S003480	-379.000	BIOMARIN PHARMACEUTICAL INC 294401...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	91.512700	-34,067.03	34,678.71	591.68
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		09247X101	20170921S004700	-48.000	BLACKROCK INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	432.260000	-17,552.68	20,747.52	3,194.84
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		097023105	20170921S003540	-368.000	BOEING CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	253.401100	-57,887.33	93,245.76	35,358.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		099724106	20170921S002960	-502.000	BORGWARNER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	49.138100	-17,494.20	24,661.74	7,167.54
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		101121101	20170921S004260	-182.000	BOSTON PROPERTIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	120.204200	-23,960.23	21,874.83	-2,085.40
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		101137107	20170921S001020	-1,896.000	BOSTON SCIENTIFIC CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	28.750100	-45,738.00	54,202.57	8,464.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		10922N103	20170817A000800	-0.726	BRIGHTHOUSE FINANCIAL INC		8/15/2017	8/15/2017	8/16/2017	58.801653	-40.02	42.69	2.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		10922N103	20170921S002530	-587.000	BRIGHTHOUSE FINANCIAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	56.743400	-37,872.52	38,974.94	1,102.42
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		110448107	20170921S000300	-9,440.000	BRITISH AMERICAN TOBACCO PLC ADR	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	62.467400	-653,009.62	589,584.23	-63,425.39
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		11133T103	20170921S003400	-388.000	BROADRIDGE FINANCIAL SOLUTIONS 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	79.376500	-25,548.46	30,793.48	5,145.02
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		115637209	20170921S004800	-341.000	BROWN-FORMAN CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.257200	-16,941.11	18,497.87	1,556.76
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		124857202	20170921S003030	-481.000	CBS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	59.140200	-31,112.38	28,440.97	-2,671.41
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		12504L109	20170921S002010	-938.000	CBRE GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	36.883500	-30,942.23	34,586.54	3,644.31
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		12508E101	20170921S001840	-1,032.000	CDK GLOBAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	61.923000	-63,388.05	63,892.74	504.69
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		12514G108	20170921S003080	-473.000	CDW CORP/IDE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	62.687100	-30,016.77	29,645.58	-371.19
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		12541W209	20170921S001420	-1,383.000	CH ROBINSON WORLDWIDE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	72.903700	-99,732.94	100,809.66	1,076.72
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		125509109	20170921S001850	-1,032.000	CIGNA CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	181.985500	-153,317.63	187,794.38	34,476.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		125581801	20170921S000420	-4,276.000	CIT GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	46.033300	-150,364.43	196,791.08	46,426.65
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		12572Q105	20170921S000650	-2,586.000	CME GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	132.184500	-264,737.09	341,795.36	77,058.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		125896100	20170921S000620	-3,317.000	CMS ENERGY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.533900	-148,833.71	157,633.13	8,799.42



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		126408103	20170921S003870	-294.000	CSX CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	52.037000	-10,833.82	15,295.58	4,461.76
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		126650100	20170921S002610	-635.000	CVS HEALTH CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	83.218900	-59,076.26	52,836.42	-6,239.84
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		12673P105	20170921S001530	-1,272.000	CA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	32.841000	-43,170.51	41,760.06	-1,410.45
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		127097103	20170921S000900	-2,024.000	CABOT OIL & GAS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	26.268700	-47,338.55	53,146.38	5,807.83
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		134429109	20170921S002430	-731.000	CAMPBELL SOUP CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	46.080900	-47,705.38	33,677.05	-14,028.33
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		14040H105	20170921S003380	-355.000	CAPITAL ONE FINANCIAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	80.965300	-24,572.93	28,738.46	4,165.53
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		14149Y108	20170921S003360	-394.000	CARDINAL HEALTH INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.643900	-32,490.97	26,253.15	-6,237.82
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		143130102	20170921S004370	-156.000	CARMAX INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	68.917600	-9,782.85	10,749.34	966.49
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		143658300	20170921S004810	-1,103.000	CARNIVAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.772500	-57,483.65	71,431.38	13,947.73
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		149123101	20170921S004220	-198.000	CATERPILLAR INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	125.067000	-16,664.52	24,760.71	8,096.19
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		150870103	20170921S002300	-805.000	CELANESE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	103.045600	-56,776.87	82,941.74	26,164.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		151358101	20170921S001330	-1,497.000	CENTENE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	90.079300	-106,411.30	134,830.62	28,419.32
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		15189T107	20170921S000400	-4,506.000	CENTERPOINT ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	29.876100	-113,256.85	134,573.54	21,316.69
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		156700106	20170921S001410	-1,401.000	CENTURYLINK INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	18.563500	-39,239.75	25,992.84	-13,246.91
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		156782104	20170921S003140	-446.000	CERNER CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	69.679200	-25,328.75	31,071.74	5,742.99
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		16119P108	20170921S004490	-127.000	CHARTER COMMUNICATIONS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	366.390300	-36,993.06	46,529.22	9,536.16
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		16411R208	20170921S002040	-930.000	CHENIERE ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	44.559400	-42,066.95	41,429.98	-636.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		166764100	20170921S003070	-475.000	CHEVRON CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	116.794600	-50,165.45	55,471.40	5,305.95
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		169656105	20170921S004640	-75.000	CHIPOTLE MEXICAN GRILL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	306.270100	-31,799.23	22,968.97	-8,830.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		171340102	20170921S001470	-1,329.000	CHURCH & DWIGHT CO INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	50.492400	-66,433.98	67,089.55	655.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		172062101	20170921S001390	-1,418.000	CINCINNATI FINANCIAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	75.911300	-105,806.35	107,625.55	1,819.20
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		17275R102	20170921S002090	-913.000	CISCO SYSTEMS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	32.606800	-26,405.01	29,760.19	3,355.18
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		172908105	20170921S002790	-555.000	CINTAS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	134.956200	-67,840.44	74,893.40	7,052.96
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		172967424	20170921S002290	-512.000	CITIGROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	71.131200	-43,876.58	57,745.07	13,872.49
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		174610105	20170921S000360	-6,121.000	CITIZENS FINANCIAL GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	35.154800	-191,396.03	215,116.34	23,720.31
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		177376100	20170921S003900	-287.000	CITRIX SYSTEMS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	76.218600	-16,432.85	21,871.36	3,438.51
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		189054109	20170921S002060	-926.000	CLOROX CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	137.452000	-124,511.48	127,268.34	2,656.86
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		189754104	20170921S002460	-714.000	COACH INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	40.237400	-30,480.73	28,721.69	-1,759.04
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		191216100	20170921S002270	-916.000	COCA-COLA CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	45.940400	-37,212.58	37,478.34	265.76
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		194162103	20170921S003970	-269.000	COLGATE-PALMOLIVE CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	72.905300	-19,524.53	19,608.38	83.85
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		20030N101	20170921S004820	-1,903.000	COMCAST CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.675100	-63,033.10	71,675.03	8,643.93
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		200340107	20170921S000530	-3,310.000	COMERICA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	71.047400	-179,459.70	235,128.35	55,668.65
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		205887102	20170921S001370	-1,427.000	CONAGRA BRANDS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	33.829600	-53,096.22	48,259.45	-4,836.77
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		20605P101	20170921S004440	-142.000	CONCHO RESOURCES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	123.842900	-17,487.99	17,583.86	95.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		20825C104	20170921S002070	-925.000	CONOCOPHILLIPS 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	48.482200	-40,469.48	44,835.75	4,366.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		209115104	20170921S001080	-1,813.000	CONSOLIDATED EDISON INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	83.444200	-145,542.32	151,262.70	5,720.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		21036P108	20170921S003470	-380.000	CONSTELLATION BRANDS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	202.316200	-65,035.81	76,874.58	11,838.77
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		216648402	20170921S002590	-641.000	COOPER COS INC/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	237.097200	-111,690.63	151,969.38	40,278.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		219350105	20170921S001170	-1,594.000	CORNING INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	29.866100	-37,505.34	47,589.52	10,084.18
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		22160K105	20170921S004690	-49.000	COSTCO WHOLESALE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	162.290000	-8,002.24	7,951.04	-51.20
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		222070203	20170921S002030	-933.000	COTY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	16.580500	-17,242.44	15,459.92	-1,782.52
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		22822V101	20170921S003860	-296.000	CROWN CASTLE INTERNATIONAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	102.163800	-29,133.62	30,236.82	1,103.20
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		231021106	20170921S003180	-432.000	CUMMINS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	167.860700	-56,591.82	72,509.82	15,918.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		23331A109	20170921S001280	-1,526.000	DR HORTON INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.302300	-50,477.13	56,906.73	6,429.60
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		233331107	20170921S001140	-1,685.000	DTE ENERGY CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	109.990700	-170,680.43	185,313.19	14,632.76
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		235851102	20170921S002450	-722.000	DANAHER CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	86.876200	-58,595.82	62,715.95	4,120.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		237194105	20170921S001640	-1,154.000	DARDEN RESTAURANTS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	83.813200	-80,162.37	96,706.65	16,544.28



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		23918K108	20170921S001650	-1,148.000	DAVITA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	60.093300	-87,284.28	68,974.03	-18,310.25
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		244199105	20170921S003380	-391.000	DEERE & CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	123.560600	-32,949.93	48,307.16	15,357.23
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		247361702	20170921S002330	-727.000	DELTA AIR LINES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	48.407300	-31,934.32	37,749.01	5,814.69
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		24906P109	20170921S002440	-720.000	DENTSPLY SIRONA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	58.584200	-45,440.78	42,582.45	-2,858.33
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		25278X109	20170921S004720	-40.000	DIAMONDBACK ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	95.480000	-4,021.06	3,818.71	-202.35
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		253866103	20170921S002080	-924.000	DIGITAL REALTY TRUST INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	116.791100	-99,418.18	107,903.24	8,485.06
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		254687106	20170921S003110	-460.000	WALT DISNEY CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	98.974300	-45,592.79	45,522.52	-70.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		254709108	20170921S001670	-1,142.000	DISCOVER FINANCIAL SERVICES 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	60.313400	-65,755.74	68,864.88	3,109.14
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		25470M109	20170921S004000	-266.000	DISH NETWORK CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.175000	-14,349.17	14,407.55	58.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		25746U109	20170921S003500	-374.000	DOMINION ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	78.300700	-29,108.93	29,280.04	171.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		260003108	20170921S003130	-450.000	DOVER CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	92.512000	-32,304.96	41,624.93	9,319.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		26078J100	20170921S002280	-13,283.000	DOWDUPONT INC 23440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	70.209100	-807,902.86	932,433.10	124,530.24
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		26138E109	20170921S002320	-850.000	DR PEPPER SNAPPLE GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	91.526500	-81,528.42	77,787.23	-3,741.19
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		264411505	20170921S000750	-2,435.000	DUKE REALTY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	29.515000	-64,995.01	71,843.01	6,848.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		26441C204	20170921S001130	-1,737.000	DUKE ENERGY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	85.788700	-147,951.51	148,994.15	1,042.64
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		26875P101	20170921S002200	-857.000	EOG RESOURCES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	93.403200	-80,355.73	80,036.12	-319.61
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		26884L109	20170921S001090	-1,787.000	EQT CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.851200	-125,845.72	115,868.54	-9,977.18
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		269246401	20170921S000440	-3,897.000	E*TRADE FINANCIAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	41.415100	-127,917.29	161,351.94	33,434.65
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		277432100	20170921S002220	-655.000	EASTMAN CHEMICAL CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	86.748000	-63,563.59	74,159.27	10,595.68
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		278642103	20170921S002520	-689.000	EBAY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	38.805500	-24,166.54	26,729.48	2,562.94
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		278865100	20170921S004350	-158.000	ECOLAB INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	130.876900	-19,145.22	20,676.49	1,531.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		281020107	20170921S000880	-2,086.000	EDISON INTERNATIONAL 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	79.503100	-161,340.58	165,818.77	4,478.19
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		285512109	20170921S004150	-216.000	ELECTRONIC ARTS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	120.925000	-16,682.52	26,117.03	9,434.51
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		291011104	20170921S003420	-387.000	EMERSON ELECTRIC CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	63.671600	-20,356.13	24,636.47	4,280.34
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		29364G103	20170921S002100	-911.000	ENTERGY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	78.012300	-74,060.85	71,058.45	-3,002.40
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		294291005	20170921S003320	-426.000	EQUIFAX INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	96.637600	-57,581.16	41,162.40	-16,418.76
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		29444U700	20170921S004630	-78.000	EQUINIX INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	455.398800	-30,931.04	35,519.50	4,588.46
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		29476L107	20170921S002420	-733.000	EQUITY RESIDENTIAL 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.863200	-51,417.61	49,002.26	-2,415.35
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		297178105	20170921S003150	-442.000	ESSEX PROPERTY TRUST INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	257.497500	-101,940.73	113,806.65	11,866.12
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		30040W108	20170921S000920	-2,006.000	EVERSOURCE ENERGY 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	61.609200	-117,565.79	123,565.14	5,999.35
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		30161N101	20170921S000760	-2,430.000	EXELON CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.054400	-88,521.95	90,015.81	1,493.86
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		30212P303	20170921S003640	-341.000	EXPEDIA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	142.305900	-45,381.00	48,521.77	3,140.77
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		302130109	20170921S000780	-2,271.000	EXPEDITORS INTERNATIONAL OF WA 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	57.603400	-113,097.36	130,791.58	17,694.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		30219G108	20170921S000960	-1,934.000	EXPRESS SCRIPTS HOLDING CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	61.636000	-144,964.79	119,181.92	-25,782.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		30225T102	20170921S001970	-949.000	EXTRA SPACE STORAGE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	79.593800	-85,934.32	75,523.28	-10,411.04
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		30231G102	20170921S001270	-1,540.000	EXXON MOBIL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	80.286900	-143,756.03	123,623.41	-20,132.62
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		302491303	20170921S002750	-565.000	FMC CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	92.349100	-42,476.42	52,170.38	9,693.96
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		30303M102	20170921S004520	-117.000	FACEBOOK INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	172.450000	-13,426.59	20,175.01	6,748.42
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		311900104	20170921S003060	-476.000	FASTENAL CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	44.484500	-20,269.00	21,169.37	900.37
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		313747206	20170921S003620	-350.000	FEDERAL REALTY INVESTMENT TRUS 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	124.805900	-57,264.72	43,677.56	-13,587.16
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		31428X106	20170921S003370	-394.000	FEDEX CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	217.165200	-66,829.46	85,557.17	18,727.71
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		315616102	20170921S002800	-554.000	FS NETWORKS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	117.002300	-73,770.16	64,812.23	-8,957.93
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		31620M106	20170921S002560	-653.000	FIDELITY NATIONAL INFORMATION 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	92.879000	-51,616.94	60,642.05	9,025.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		31620R303	20170921S000450	-3,642.000	FNF GROUP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	48.634500	-142,987.18	177,086.33	34,099.15
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		316773100	20170921S000310	-8,820.000	FIFTH THIRD BANCORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	26.952300	-181,471.78	237,625.59	56,153.81



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		33616C100	20170921S000730	-2,474.000	FIRST REPUBLIC BANK/CA 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	97.411100	-192,345.48	240,964.75	48,619.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		337738108	20170921S003690	-332.000	FISERV INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	125.620400	-37,234.42	41,701.68	4,467.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		337932107	20170921S000590	-2,907.000	FIRSTENERGY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	31.327100	-103,661.20	91,036.70	-12,644.50
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		343412102	20170921S002890	-532.000	FLUOR CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	40.702900	-26,191.92	21,648.11	-4,543.81
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		344849104	20170921S003750	-315.000	FOOT LOCKER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	34.967500	-20,057.34	11,011.35	-9,045.99
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		34959J108	20170921S003100	-471.000	FORTIVE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	70.081800	-30,254.54	33,003.05	2,748.51
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		34964C106	20170921S003590	-355.000	FORTUNE BRANDS HOME & SECURITY 29...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.444700	-21,360.81	22,873.79	1,492.98
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		354613101	20170921S001700	-1,120.000	FRANKLIN RESOURCES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	42.758100	-40,630.90	47,876.76	7,245.86
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		35671D857	20170921S000380	-5,188.000	FREEMONT-MCMORAN INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	14.328400	-68,881.80	74,282.14	5,400.34
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		36174X101	20170921S000490	-3,460.000	GGP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	20.849600	-105,380.16	72,103.35	-33,276.81
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		363576109	20170921S000810	-2,232.000	ARTHUR J GALLAGHER & CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	60.322600	-111,859.64	134,614.60	22,754.96
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		366651107	20170921S002630	-634.000	GARTNER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	123.373700	-63,357.90	78,210.78	14,852.88
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		369550108	20170921S004080	-241.000	GENERAL DYNAMICS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	203.695700	-35,391.03	49,087.11	13,696.08
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		369604103	20170921S000800	-2,238.000	GENERAL ELECTRIC CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	24.311400	-69,155.90	54,385.27	-14,770.63
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		370334104	20170921S003390	-390.000	GENERAL MILLS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	52.444600	-27,717.69	20,449.01	-7,268.68
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		37045V100	20170921S003090	-473.000	GENERAL MOTORS CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	38.858500	-17,232.84	18,374.91	1,142.07
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		372460105	20170921S003220	-429.000	GENUINE PARTS CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	86.609900	-42,668.55	37,150.50	-5,418.05
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		37940X102	20170921S004270	-161.000	GLOBAL PAYMENTS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	96.344800	-13,946.61	17,436.19	3,489.58
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		38141G104	20170921S004010	-256.000	GOLDMAN SACHS GROUP INC/THE 29440...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	229.027600	-38,660.77	58,627.15	19,966.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		382550101	20170921S001490	-1,314.000	GOODYEAR TIRE & RUBBER CO/THE 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	32.168400	-33,902.19	42,255.16	2,352.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		384802104	20170921S003020	-484.000	VW GRAINGER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	173.990000	-109,474.80	84,204.37	-25,270.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		40414L109	20170921S001310	-1,510.000	HCP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	29.258700	-57,567.03	44,164.51	-13,402.52
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		40434L105	20170921S004530	-114.000	HP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	19.470000	-1,717.02	2,218.38	501.36
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		410345102	20170921S000560	-2,947.000	HANESBRANDS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	24.790600	-74,080.54	73,026.74	-1,053.80
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		412822108	20170921S001730	-1,101.000	HARLEY-DAVIDSON INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	48.090400	-65,432.19	52,935.29	-12,496.90
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		413875105	20170921S002830	-549.000	HARRIS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	131.010000	-47,784.07	71,917.33	24,133.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		416515104	20170921S000820	-2,219.000	HARTFORD FINANCIAL SERVICES GR 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.572400	-99,777.28	121,071.17	21,293.89
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		418056107	20170921S001870	-1,022.000	HASBRO INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	94.710200	-85,234.24	96,781.36	11,547.12
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		427866108	20170921S001880	-1,009.000	HERSHEY CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	108.820300	-107,637.01	109,787.05	2,150.04
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		42809H107	20170921S003340	-400.000	HESS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	43.291100	-21,491.25	17,312.03	-4,179.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		42824C109	20170921S002570	-645.000	HEWLETT PACKARD ENTERPRISE CO 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	13.567900	-8,668.37	8,744.64	76.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		43300A203	20170921S001940	-953.000	HELTON WORLDWIDE HOLDINGS INC 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.729000	-55,329.75	63,581.74	8,251.99
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		436440101	20170921S000660	-2,574.000	HOLOGIC INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.438700	-101,917.71	96,339.24	-5,578.47
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		437076102	20170921S004480	-128.000	HOME DEPOT INC/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	158.830000	-16,383.53	20,328.49	3,944.96
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		438516106	20170921S003780	-308.000	HONEYWELL INTERNATIONAL INC 294401...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	138.123300	-35,952.78	42,537.91	6,585.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		440452100	20170921S000840	-2,205.000	HORMEL FOODS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	31.685700	-79,773.98	69,843.30	-9,930.68
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		44107P104	20170921S000430	-4,023.000	HOST HOTELS & RESORTS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	18.247400	-73,954.16	73,367.36	-586.80
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		444859102	20170921S002870	-536.000	HUMANA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	240.425100	-113,429.02	128,859.51	15,430.49
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		445658107	20170921S002810	-554.000	JB HUNT TRANSPORT SERVICES INC 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	103.267000	-46,355.56	57,203.05	10,847.49
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		446150104	20170921S000270	-14,535.000	HUNTINGTON BANCSHARES INC/OH 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	13.094900	-141,202.42	190,184.62	48,982.20
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		446413106	20170921S004160	-212.000	HUNTINGTON INGALLS INDUSTRIES 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	218.268200	-39,927.25	46,269.67	6,342.42
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		451680104	20170921S000400	-150.000	IDEXX LABORATORIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	161.035000	-18,215.32	24,153.19	5,937.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		452308109	20170921S003600	-353.000	ILLINOIS TOOL WORKS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	147.768400	-40,493.08	52,157.51	11,664.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		452327109	20170921S004360	-158.000	ILLUMINA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	204.830000	-26,347.25	32,360.81	4,013.56



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		45337C102	20170921S004740	-26.000	INCYTE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	118.210000	-2,328.46	3,073.12	744.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		457187102	20170921S003270	-415.000	INGREDION INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	122.305100	-53,320.38	50,751.29	-2,569.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		458140100	20170921S003450	-382.000	INTEL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.002700	-12,607.77	14,130.88	1,523.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		45866F104	20170921S000480	-3,558.000	INTERCONTINENTAL EXCHANGE INC 2944..	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.200600	-191,942.63	235,500.70	43,558.07
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		459200101	20170921S003980	-269.000	INTERNATIONAL BUSINESS MACHINE 294..	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	144.866800	-42,089.23	38,965.57	-3,123.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		459506101	20170921S003630	-301.000	INTERNATIONAL FLAVORS & FRAGRA 294..	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	144.936300	-39,362.51	43,621.81	4,259.30
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		460146103	20170921S002860	-541.000	INTERNATIONAL PAPER CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	57.437000	-25,924.18	31,067.29	5,143.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		460690100	20170921S001630	-1,034.000	INTERPUBLIC GROUP OF COS INC/IT 2944..	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	20.302300	-24,224.14	20,981.75	-3,242.39
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		461202103	20170921S004110	-229.000	INTUIT INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	145.452900	-26,178.53	33,305.65	7,127.12
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		46120E602	20170921S004620	-82.000	INTUITIVE SURGICAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	1,050.010000	-66,388.01	86,098.01	29,710.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		46590V100	20170921S000950	-1,969.000	JBG SMITH PROPERTIES 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	32.157300	-75,870.72	63,296.56	-12,574.16
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		46625H100	20170921S000990	-1,910.000	JPMORGAN CHASE & CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	93.816700	-134,973.58	179,166.66	44,193.08
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		478160104	20170921S003820	-303.000	JOHNSON & JOHNSON 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	133.457700	-36,546.97	40,433.71	3,886.74
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		48203R104	20170921S001400	-1,418.000	JUNIPER NETWORKS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	27.729800	-33,663.92	39,305.77	5,641.85
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		482480100	20170921S004670	-60.000	KLA-TENCOR CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	101.080000	-4,612.83	6,064.05	1,451.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		485170302	20170921S001680	-1,137.000	KANSAS CITY SOUTHERN 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	106.769500	-103,234.64	121,382.74	18,147.90
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		487836108	20170921S002490	-707.000	KELLOGG CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.933400	-68,240.30	45,899.77	-12,340.53
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		493267108	20170921S000260	-14,561.000	KEYCORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	17.868700	-226,708.02	260,034.51	33,326.49
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		494368103	20170921S004280	-178.000	KIMBERLY-CLARK CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	121.788400	-24,053.20	21,676.05	-2,377.15
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		49446R109	20170921S000630	-2,661.000	KIMCO REALTY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	19.629700	-83,250.36	52,206.81	-31,043.55
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		494568101	20170921S000510	-3,440.000	KINDER MORGAN INC/DE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	19.592300	-69,100.02	67,361.55	-1,738.47
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		500754106	20170921S004340	-162.000	KRAFT HEINZ CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	80.332600	-14,294.16	13,011.98	-1,282.21
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		501797104	20170921S003250	-421.000	L BRANDS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.499700	-29,357.97	15,782.79	-13,575.18
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		501899208	20170921S001910	-990.000	LKQ CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	34.902200	-31,916.40	34,542.48	1,626.08
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		502413107	20170921S002930	-513.000	L3 TECHNOLOGIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	188.457300	-76,331.08	96,671.22	20,340.14
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		50540R409	20170921S002370	-749.000	LABORATORY CORP OF AMERICA HOL 29..	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	153.883600	-103,895.80	115,248.66	11,352.86
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		512807108	20170921S004570	-104.000	LAM RESEARCH CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	175.644500	-9,933.07	18,265.56	8,332.49
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		517834107	20170921S002990	-499.000	LAS VEGAS SANDS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	63.504200	-27,590.90	31,682.87	4,091.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		518439104	20170921S002140	-879.000	ESTEE LAUDER COS INC/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	110.572800	-81,969.34	97,182.45	15,213.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		526057104	20170921S001920	-969.000	LENNAR CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	51.376100	-44,984.82	49,772.60	4,787.78
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		52729N308	20170921S002500	-706.000	LEVEL 3 COMMUNICATIONS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	52.773700	-40,178.54	37,250.30	-2,928.24
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		530307305	20170921S004850	-660.000	LIBERTY BROADBAND CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	97.373800	-50,172.14	64,258.62	14,086.48
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		53071M104	20170921S001110	-1,760.000	LIBERTY INTERACTIVE CORP QVC G 2944..	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	22.979000	-43,100.73	40,424.50	-2,676.23
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		532457108	20170921S002340	-766.000	ELI LILLY & CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	82.067200	-62,719.15	62,854.36	135.21
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		534187109	20170921S001690	-1,135.000	LINCOLN NATIONAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	70.988500	-58,451.50	80,558.73	22,107.23
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		539830109	20170921S004050	-249.000	LOCKHEED MARTIN CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	306.510700	-64,498.42	76,316.90	11,818.48
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		540424108	20170921S000610	-2,859.000	LOEWS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.523600	-122,600.76	135,838.24	13,237.48
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		548661107	20170921S004190	-201.000	LOWE'S COS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	77.713700	-16,463.86	15,618.07	-845.79
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		55261F104	20170921S002120	-884.000	M&T BANK CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	151.995300	-102,605.02	134,351.90	31,746.88
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		552953101	20170921S001108	-1,785.000	MGM RESORTS INTERNATIONAL 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	32.291000	-41,712.95	57,620.25	15,907.30
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		554362101	20170921S001350	-1,481.000	MACERICH CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	52.908800	-125,266.50	78,341.30	-46,925.20
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		55616P104	20170921S001000	-1,898.000	MACYS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	21.463300	-61,128.13	40,717.41	-20,410.72
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		565849106	20170921S000860	-2,106.000	MARATHON OIL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	12.244700	-30,600.19	25,765.68	-4,834.51
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		56685A102	20170921S001540	-1,262.000	MARATHON PETROLEUM CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.461900	-58,331.90	68,716.71	10,384.81
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		570535104	20170921S004550	-109.000	MARKEL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	1,044.849700	-103,707.08	113,884.89	10,177.81



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		571748102	201709215002000	-940.000	MARSH & MCLENNAN COS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	81.797300	-63,416.77	76,878.28	13,461.51
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		571903202	201709215004230	-198.000	MARRIOTT INTERNATIONAL INC/MD 29440...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	107.210000	-14,105.74	21,225.10	7,119.36
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		573284106	201709215002680	-600.000	MARTIN MARIETTA MATERIALS INC 29440...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	200.996900	-121,246.99	120,589.35	-657.64
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		574599106	201709215001500	-1,309.000	MASCO CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.326500	-41,868.31	48,846.17	6,977.86
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		576360104	201709215003760	-313.000	MASTERCARD INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	142.802200	-30,139.20	44,692.92	14,553.72
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		57772K101	201709215002760	-561.000	MAXIM INTEGRATED PRODUCTS INC 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	46.635500	-21,695.66	26,156.30	4,460.64
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		579780206	201709215003490	-378.000	MCCORMICK & CO INC/MD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	98.244200	-39,360.63	37,131.67	-2,228.96
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		580135101	201709215002850	-544.000	MCDONALD'S CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	159.033200	-73,796.67	86,506.62	12,709.95
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		58733R102	201709215004590	-97.000	MERCADOLIBRE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	295.279400	-25,054.50	28,640.46	3,585.96
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		58933Y105	201709215002470	-714.000	MERCK & CO INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	65.962900	-41,286.27	47,089.28	5,803.01
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		59156R108	201709215004410	-148.000	METLIFE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	49.448800	-6,395.93	7,316.77	920.84
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		592688105	201709215004460	-139.000	METTLER-TOLEDO INTERNATIONAL I 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	629.852700	-54,393.56	87,546.11	33,152.55
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		594837304	201709215001070	-1,825.000	MICRO FOCUS INTERNATIONAL PLC ADR	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	33.043400	-62,201.11	60,284.56	8,083.45
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		594918104	201709215003460	-382.000	MICROSOFT CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	75.169100	-22,774.01	28,710.11	5,936.10
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		595017104	201709215003850	-300.000	MICROCHIP TECHNOLOGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	89.675400	-16,569.93	26,898.99	10,329.06
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		595112103	201709215001660	-1,148.000	MICRON TECHNOLOGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	36.468000	-18,341.91	41,852.81	23,510.90
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		59522J103	201709215001980	-948.000	MID-AMERICA APARTMENT COMMUNIT 29...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	107.373400	-92,071.64	101,778.14	9,706.50
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		608190104	201709215003260	-418.000	MOHAWK INDUSTRIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	265.801700	-87,732.56	106,918.46	19,185.90
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		609207105	201709215002950	-507.000	MONDELEZ INTERNATIONAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	40.682700	-22,932.55	20,620.58	-2,311.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		61166W101	201709215002700	-575.000	MONSANTO CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	119.338500	-62,216.89	68,612.30	6,395.41
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		615369105	201709215003300	-412.000	MOODY S CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	136.842000	-46,563.75	56,373.47	9,709.72
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		617446448	201709215001600	-1,200.000	MORGAN STANLEY 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.446800	-44,212.94	56,922.84	12,709.90
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		61945C103	201709215000690	-2,483.000	MOSAIC CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	20.819300	-70,749.04	51,668.29	-19,080.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		620076307	201709215001750	-1,070.000	MOTOROLA SOLUTIONS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	85.523000	-73,468.70	91,496.79	18,028.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		631103108	201709215001230	-1,552.000	NASDAQ INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	76.258700	-108,341.47	118,335.24	12,993.77
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		637071101	201709215000720	-2,477.000	NATIONAL OILWELL VARCO INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	35.487900	-84,515.21	87,876.72	3,361.51
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		64110D104	201709215001550	-1,257.000	NETAPP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	41.493600	-34,397.26	52,143.68	17,746.42
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		64110L106	201709215004730	-28.000	NETFLIX INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	185.930000	-4,290.97	5,205.63	914.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		651229106	201709215002320	-781.000	NEWELL BRANDS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	42.694300	-38,170.40	33,336.66	-4,834.74
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		651639106	201709215001050	-1,837.000	NEWMONT MINING CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	38.272600	-75,566.15	70,286.77	-5,279.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		65339F101	201709215001810	-1,045.000	NEXTERA ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	147.925200	-138,578.86	154,567.80	15,988.94
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		654106103	201709215003720	-322.000	NIKE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	53.622100	-18,110.82	17,262.70	-848.12
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		65473P105	201709215000850	-2,165.000	NISOURCE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	26.369700	-55,640.29	57,067.43	1,427.14
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		65504A105	201709215001180	-1,580.000	NOBLE ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	26.562400	-62,486.91	41,951.82	-20,535.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		655844108	201709215003810	-304.000	NORFOLK SOUTHERN CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	128.663300	-35,143.72	39,109.69	3,965.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		655859104	201709215001010	-1,892.000	NORTHERN TRUST CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	88.383700	-143,482.77	167,199.17	23,716.40
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		666807102	201709215004120	-225.000	NORTHROP GRUMMAN CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	279.465000	-52,482.14	63,993.72	11,511.58
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		670346105	201709215004240	-189.000	NUCOR CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	56.050000	-10,576.64	10,591.31	14.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		67066G104	201709215004040	-250.000	VIDIA CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	187.684400	-12,200.73	46,917.51	34,716.78
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		67103H107	201709215002400	-740.000	O'REILLY AUTOMOTIVE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	204.953700	-205,201.14	151,654.83	-53,546.31
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		674599105	201709215000970	-1,932.000	OCCIDENTAL PETROLEUM CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	62.505000	-140,806.22	120,737.55	-19,868.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		681919106	201709215004250	-184.000	OMNICOM GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	73.260000	-15,256.42	13,477.68	-1,778.74
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		682680103	201709215003120	-456.000	ONEOK INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	56.233900	-22,131.04	25,637.50	3,506.46
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		68389X105	201709215003670	-338.000	ORACLE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.999000	-17,237.26	16,219.90	-1,017.36
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		69331C108	201709215001040	-1,853.000	PG&E CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	69.328000	-120,231.74	128,443.28	8,211.54



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		693475105	20170921S001480	-1,328.000	PNC FINANCIAL SERVICES GROUP I 2944..	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	131.004800	-132,428.16	173,957.07	41,528.91
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		693506107	20170921S001150	-1,861.000	PPG INDUSTRIES INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	108.384300	-184,654.53	180,005.55	-4,648.98
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		69351T106	20170921S001760	-1,060.000	PPL CORP 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	39.089500	-39,847.85	41,423.31	1,575.46
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		693566100	20170921S002410	-739.000	PVH CORP 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	127.036300	-71,018.72	93,870.27	22,851.55
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		693718108	20170921S003200	-431.000	PACCAR INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	70.940100	-28,163.67	30,570.16	2,406.49
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		697435105	20170921S004420	-145.000	PALO ALTO NETWORKS INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	143.033400	-16,848.37	20,737.91	1,889.54
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		701094104	20170921S003940	-278.000	PARKER-HANFIFIN CORP 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	176.356000	-32,139.54	49,023.05	16,883.51
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		704326107	20170921S002190	-858.000	PAYCHEX INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	58.445200	-52,178.25	50,136.24	-2,042.01
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		70450Y103	20170921S004030	-252.000	PAYPAL HOLDINGS INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	64.318600	-9,415.61	16,205.39	6,789.78
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		713448108	20170921S002910	-520.000	PEPSICO INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	114.189200	-55,765.48	59,371.80	3,606.32
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		717081103	20170921S000570	-2,923.000	PFIZER INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	35.884700	-105,921.82	104,859.32	-1,062.50
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		718172109	20170921S002980	-500.000	PHILIP MORRIS INTERNATIONAL IN 2944..	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	115.333100	-49,788.71	57,660.21	7,871.50
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		718546104	20170921S003660	-340.000	PHILLIPS 66 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	89.413300	-25,711.26	30,396.41	4,685.15
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		723484101	20170921S001430	-1,383.000	PINNACLE WEST CAPITAL CORP 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	87.912400	-112,092.45	121,566.21	9,473.76
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		723787107	20170921S004450	-140.000	PIONEER NATURAL RESOURCES CO 2944..	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	138.507200	-21,743.94	19,389.16	-2,354.78
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74005P104	20170921S004020	-255.000	PRAXAIR INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	137.050400	-30,317.06	34,944.49	4,627.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74144T108	20170921S003800	-307.000	T ROWE PRICE GROUP INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	64.728800	-23,023.93	26,008.06	2,984.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		741503403	20170921S004770	-5.000	PRICELINE GROUP INC/THE 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	1,865.720000	-6,698.57	9,328.33	2,629.76
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74251V102	20170921S001770	-1,059.000	PRINCIPAL FINANCIAL GROUP INC 294401..	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	62.496200	-50,238.43	66,160.77	15,922.34
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		742718109	20170921S003330	-402.000	PROCTER & GAMBLE CO/THE 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	94.445000	-34,436.68	37,961.99	3,525.31
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		743315103	20170921S000600	-2,868.000	PROGRESSIVE CORP/THE 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	47.647200	-95,160.52	136,620.33	41,459.81
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74340W103	20170921S001440	-1,383.000	PROLOGIS INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	64.778600	-70,328.08	89,572.90	19,244.82
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		744320102	20170921S003550	-364.000	PRUDENTIAL FINANCIAL INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	103.949100	-32,778.15	37,832.95	5,054.80
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		744573106	20170921S001990	-944.000	PUBLIC SERVICE ENTERPRISE GROU 294..	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	45.549500	-43,902.13	42,988.29	-913.84
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		744600109	20170921S004560	-107.000	PUBLIC STORAGE 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	216.189200	-26,334.07	23,130.63	-3,203.44
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74736K101	20170921S004430	-145.000	QORVO INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	73.263600	-9,428.38	10,621.52	1,193.14
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		747525103	20170921S004200	-199.000	QUALCOMM INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	52.363400	-11,698.04	10,418.08	-1,279.96
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74834L100	20170921S002110	-891.000	QUEST DIAGNOSTICS INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	101.460700	-75,852.37	90,390.48	14,538.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74876Y101	20170921S001520	-1,278.000	QUINTILES IMS HOLDINGS INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	94.756000	-108,676.40	121,082.59	12,406.19
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		754730109	20170921S001160	-1,614.000	RAYMOND JAMES FINANCIAL INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	80.783800	-122,710.97	130,365.57	7,654.60
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		755111507	20170921S003170	-434.000	RAYTHEON CO 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	184.181500	-61,877.36	79,928.58	18,051.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		756109104	20170921S000830	-2,219.000	REALTY INCOME CORP 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	58.806200	-156,136.02	130,465.75	-25,670.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		756577102	20170921S004500	-122.000	RED HAT INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	106.864400	-11,765.40	13,035.93	1,270.53
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		758849103	20170921S002660	-608.000	REGENCY CENTERS CORP 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	63.138100	-38,443.41	38,380.99	-62.42
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		7591EP100	20170921S000250	-16,194.000	REGIONS FINANCIAL CORP 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	13.980800	-183,375.95	226,237.91	42,861.96
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		760759100	20170921S000700	-2,482.000	REPUBLIC SERVICES INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	66.816100	-127,962.41	165,808.90	37,846.49
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		761152107	20170921S000870	-2,102.000	RESMED INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	79.866000	-137,166.48	167,853.43	30,686.95
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		773903100	20170921S003960	-275.000	ROCKWELL AUTOMATION INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	177.296500	-34,255.49	48,752.66	14,497.17
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		774341101	20170921S003560	-360.000	ROCKWELL COLLINS INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	130.555300	-30,701.94	46,995.22	16,293.28
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		776696106	20170921S003570	-358.000	ROPER TECHNOLOGIES INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	245.825500	-61,815.07	87,999.91	26,184.84
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		778296103	20170921S003990	-257.000	ROSS STORES INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	61.352700	-15,737.59	16,378.12	640.53
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		78409Y104	20170921S003530	-369.000	S&P GLOBAL INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	155.738800	-48,628.21	57,462.60	8,834.39
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		78410G104	20170921S003010	-486.000	SBA COMMUNICATIONS CORP 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	146.487900	-55,785.39	71,186.61	15,401.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		78440X101	20170921S002670	-608.000	SL GREEN REALTY CORP 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	96.690100	-69,431.62	58,780.14	-10,651.48
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		78486Q101	20170921S003700	-325.000	SVB FINANCIAL GROUP 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	170.917400	-58,263.00	55,543.62	-2,719.38



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		80589M102	201709215000980	-1,931.000	SCANA CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	58.530900	-143,542.50	113,001.24	-30,541.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		806407102	201709215003320	-409.000	HENRY SCHEIN INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	79.192400	-36,869.63	32,384.85	-4,484.78
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		806857108	201709215003040	-479.000	SCHLUMBERGER LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	68.055000	-38,701.49	32,592.80	-5,108.69
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		808513105	201709215000600	-3,456.000	CHARLES SCHWAB CORP/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	40.950000	-119,204.24	141,485.37	22,281.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		81211K100	201709215002380	-748.000	SEALED AIR CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	41.971100	-34,417.39	31,386.17	-3,031.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		816851109	201709215003930	-283.000	SEMPRA ENERGY 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	117.742600	-32,112.75	33,317.56	1,204.81
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		81762P102	201709215003290	-413.000	SERVICENOW INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	116.403900	-37,067.97	48,069.56	11,001.59
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		824348106	201709215004660	-70.000	SHERWIN-WILLIAMS CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	344.350000	-20,642.29	24,103.24	3,460.95
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		828806109	201709215004390	-151.000	SIMON PROPERTY GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	160.015000	-24,717.04	24,160.20	-556.84
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		829588103	201709215000320	-7,933.000	SIRIUS XM HOLDINGS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	5.501100	-33,531.31	43,559.89	10,028.58
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		83088M102	201709215004300	-168.000	SKYWORKS SOLUTIONS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	106.628100	-13,279.33	17,911.42	4,632.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		832696405	201709215003160	-438.000	JM SMUCKER CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	107.469000	-66,577.70	47,065.95	-19,511.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		833034101	201709215004330	-166.000	SNAP-ON INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	147.457000	-26,401.65	24,475.63	-1,926.02
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		842587107	201709215000640	-2,645.000	SOUTHERN CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	49.800900	-143,803.91	131,693.88	-12,110.03
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		844741108	201709215002820	-551.000	SOUTHWEST AIRLINES CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.093800	-20,941.80	29,799.48	8,857.68
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		854502101	201709215002180	-568.000	STANLEY BLACK & DECKER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	151.683800	-104,801.24	131,649.81	26,848.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		855244109	201709215004510	-121.000	STARBUCKS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.985000	-7,011.60	6,651.82	-359.78
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		857477103	201709215002150	-877.000	STATE STREET CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	94.939300	-67,802.24	83,251.07	15,448.83
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		858119100	201709215002160	-876.000	STEEL DYNAMICS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	34.273300	-32,858.87	30,013.95	-2,844.92
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		863667101	201709215003310	-410.000	JM SMUCKER CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	143.258500	-60,220.66	58,730.53	8,509.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		867914103	201709215001360	-1,433.000	SUNTRUST BANKS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	55.533900	-69,223.64	79,563.91	10,340.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		871503108	201709215001380	-1,425.000	SYMANTEC CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	34.001700	-29,564.57	48,437.05	18,772.48
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		871607107	201709215002130	-881.000	SYNOPSIS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	80.873100	-56,145.70	71,238.74	15,093.04
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		871658103	201709215001510	-1,294.000	SYNCHRONY FINANCIAL 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	29.150600	-47,293.32	37,707.06	-9,586.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		871829107	201709215001710	-1,113.000	SYSCO CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.240000	-57,049.62	60,356.59	3,306.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		87236Y108	201709215000710	-2,482.000	TD AMERITRADE HOLDING CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	45.839300	-91,543.33	113,745.69	22,202.36
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		872540109	201709215003770	-312.000	TJX COS INC/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	72.366400	-24,072.94	22,574.67	-1,498.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		872590104	201709215003740	-318.000	T-MOBILE US INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.754000	-14,818.85	20,588.11	5,769.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		87612E106	201709215002920	-518.000	TARGET CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	59.241500	-34,453.14	30,681.21	-3,771.93
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		87612G101	201709215002970	-501.000	TARGA RESOURCES CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.952000	-26,963.95	24,018.38	-2,945.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		88160R101	201709215004310	-168.000	TESLA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	372.568300	-37,463.98	62,588.34	25,124.36
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		882508104	201709215003680	-338.000	TEXAS INSTRUMENTS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	86.485000	-22,280.06	29,227.87	6,947.81
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		883203101	201709215002510	-691.000	TEXTRON INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	53.137000	-27,608.68	36,709.91	9,101.23
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		883556102	201709215003910	-285.000	THERMO FISHER SCIENTIFIC INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	189.183100	-44,341.14	53,913.08	9,571.94
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		88579Y101	201709215003710	-324.000	3M CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	210.779000	-58,580.96	68,287.58	9,606.62
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		886547108	201709215001300	-1,522.000	TIFFANY & CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	90.177800	-121,987.58	137,232.21	15,244.63
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		887317303	201709215001890	-1,007.000	TIME WARNER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	102.850000	-36,573.44	103,557.48	16,884.04
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		891027104	201709215002020	-936.000	TORCHMARK CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	77.666600	-71,971.53	72,684.90	713.37
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		891906109	201709215001630	-1,157.000	TOTAL SYSTEM SERVICES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.469500	-84,154.69	76,891.86	12,737.17
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		893641100	201709215004780	-1.000	TRANSDIGM GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	261.680000	-271.93	261.66	-10.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		89417E109	201709215002880	-533.000	TRAVELERS COS INC/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	120.259700	-63,727.79	64,091.60	363.81
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		90130A101	201709215002770	-559.000	TWENTY-FIRST CENTURY FOX INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	26.774400	-15,301.90	14,960.95	-340.95
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		90184L102	201709215001560	-1,237.000	TWITTER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	17.768000	-22,299.89	21,966.14	-333.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		902494103	201709215000670	-2,573.000	TYSON FOODS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	65.770500	-171,540.76	169,197.86	-2,342.90
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		902653104	201709215000770	-2,351.000	UDR INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	38.592200	-87,750.78	90,704.65	2,953.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		902973304	201709215001060	-1,826.000	US BANCORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	52.782600	-82,080.84	96,360.54	14,279.70



### Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		903845303	201709215004540	-113.000	ULTA BEAUTY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	224.501000	-29,249.76	25,366.89	-3,882.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		907816108	201709215003410	-388.000	UNION PACIFIC CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	113.720000	-40,844.52	44,118.46	3,273.94
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		910047109	201709215003880	-288.000	UNITED CONTINENTAL HOLDINGS IN 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	58.160700	-15,568.87	16,747.01	1,178.14
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		911312106	201709215003790	-308.000	UNITED PARCEL SERVICE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	117.672200	-33,318.35	36,239.12	2,920.77
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		911363109	201709215003610	-351.000	UNITED RENTALS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	130.365900	-38,028.51	45,753.86	7,725.35
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		913017109	201709215003890	-288.000	UNITED TECHNOLOGIES CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	113.521200	-31,208.69	32,690.47	1,481.78
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		91324P102	201709215002710	-571.000	UNITEDHEALTH GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	195.065900	-85,203.93	111,374.34	26,170.41
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		913903100	201709215002600	-636.000	UNIVERSAL HEALTH SERVICES INC 29440...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	108.431700	-86,775.52	68,954.60	-17,820.92
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		91529Y106	201709215000790	-2,245.000	UNUM GROUP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	49.261100	-82,525.16	110,566.16	28,041.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		91913Y100	201709215000240	-1,992.000	VALERO ENERGY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	73.015100	-121,948.71	145,422.80	23,474.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92210H105	201709215001450	-1,350.000	VANTIV INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	72.107100	-80,601.24	97,328.84	16,727.60
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92220P105	201709215001780	-1,056.000	VARIAN MEDICAL SYSTEMS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	107.132000	-81,538.34	113,118.21	31,579.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92276F100	201709215002550	-668.000	VENTAS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	68.345100	-49,268.51	45,546.79	-3,621.72
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92339V100	201709215000330	-7,470.000	VEREIT INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	8.587200	-79,917.85	64,070.19	-15,847.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92343E102	201709215004100	-230.000	VERISIGN INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	105.439000	-19,866.02	24,248.10	4,382.08
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92343V104	201709215002780	-558.000	VERIZON COMMUNICATIONS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	49.250000	-31,055.67	27,475.28	-3,580.39
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92345Y106	201709215001790	-1,053.000	VERISK ANALYTICS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	81.997900	-89,946.86	86,331.26	-3,615.60
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92532F100	201709215004580	-103.000	VERTEX PHARMACEUTICALS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	154.370000	-13,434.33	15,898.71	2,464.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92826C839	201709215004140	-218.000	VISA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	105.605000	-19,572.58	23,019.17	3,446.59
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		929160109	201709215002350	-765.000	VULCAN MATERIALS CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	115.780600	-96,913.60	88,562.46	-8,351.14
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92939U106	201709215000550	-2,974.000	WEC ENERGY GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	65.061800	-189,572.21	193,459.58	3,887.37
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		931142103	201709215002730	-569.000	WAL-MART STORES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	80.235300	-41,140.13	45,647.14	4,507.01
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		931427108	201709215003920	-284.000	WALGREENS BOOTS ALLIANCE INC 29440...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	80.729000	-22,791.25	22,923.67	132.39
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		94106L109	201709215001800	-1,051.000	WASTE MANAGEMENT INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	78.456000	-71,877.12	82,444.84	10,567.72
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		941848103	201709215002650	-622.000	WATERS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	183.791700	-92,775.07	114,309.57	21,534.50
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		949746101	201709215001570	-1,237.000	WELLS FARGO & CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	53.391400	-60,069.59	66,031.26	5,961.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		95040Q104	201709215002620	-635.000	WELLTOWER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	73.495400	-49,892.60	46,662.15	-3,230.45
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		95709T100	201709215001320	-1,499.000	WESTAR ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	50.414300	-84,332.92	75,554.30	-8,778.62
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		958102105	201709215003630	-342.000	WESTERN DIGITAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	84.765000	-26,208.53	28,985.54	2,777.01
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		959802109	201709215002210	-856.000	WESTERN UNION CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	19.057600	-17,266.00	16,304.37	-961.63
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		96145D105	201709215001460	-1,330.000	WESTROCK CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	57.681800	-64,637.00	76,701.71	12,064.71
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		962166104	201709215002740	-567.000	WEYERHAEUSER CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	33.565700	-16,902.25	19,025.64	2,123.39
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		963320106	201709215004090	-239.000	WHIRLPOOL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	171.350600	-44,697.19	40,949.45	-3,747.74
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		966837106	20170828S000050 PSS...	-19,592.000	WHOLE FOODS MARKET INC C/DECLI/ US...		8/28/2017	8/28/2017	8/28/2017	42.000000	-657,456.24	822,864.00	165,407.76
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		969457100	201709215001900	-997.000	WILLIAMS COS INC/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	30.592700	-29,573.21	30,490.24	917.03
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		98138H101	201709215004600	-94.000	WORKDAY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	105.330000	-7,551.34	9,899.85	2,348.51
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		98310W108	201709215003520	-371.000	WYNDHAM WORLDWIDE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	101.511300	-28,591.05	37,656.11	9,065.06
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		983134107	201709215003440	-383.000	WYNN RESORTS LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	146.799200	-34,242.06	56,218.96	21,976.88
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		98389E100	201709215000390	-4,659.000	XCEL ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	48.467500	-206,061.69	225,758.27	19,696.58
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		983919101	201709215003240	-426.000	XILINX INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	69.531400	-24,206.87	29,615.43	5,408.56
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		98419M100	201709215001200	-1,565.000	XYLEM INC/NY 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	63.845700	-74,491.34	99,900.56	25,409.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		988498101	201709215002240	-842.000	YUM! BRANDS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	76.466800	-54,477.08	64,375.14	9,898.06
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		98956P102	201709215002050	-927.000	ZIMMER BIOMET HOLDINGS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	115.775500	-112,009.79	107,312.14	-4,697.65
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		989701107	201709215001210	-1,560.000	ZIONS BANCORPORATION 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	43.948700	-65,579.26	68,542.78	2,963.52
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		98978V103	201709215001120	-1,751.000	ZOETIS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.782100	-90,546.09	113,413.32	22,867.23



## Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		G0177J108	20170921S003510	-373.000	ALLERGAN PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	211.998700	-81,371.67	79,069.96	-2,301.71
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G02602103	20170921S000410	-4,307.000	AMDOCS LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	63.744800	-248,674.83	274,499.43	25,824.60
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G0408V102	20170921S002280	-913.000	AON PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	145.142500	-92,734.81	117,989.99	25,255.18
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G0450A105	20170921S000580	-2,916.000	ARCH CAPITAL GROUP LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	95.999400	-206,293.26	279,896.62	73,605.36
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G1151C101	20170921S004320	-166.000	ACCENTURE PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	137.512700	-18,787.71	22,824.92	4,037.21
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G16962105	20170921S002310	-801.000	BUNGE LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	71.895700	-52,493.93	57,579.11	5,085.18
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G29183103	20170921S003350	-398.000	EATON CORP PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	77.418300	-26,310.86	30,807.78	4,496.92
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G3223R108	20170921S002540	-676.000	EVEREST RE GROUP LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	223.274800	-132,756.57	150,923.51	18,166.94
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G47567105	20170921S000930	-1,999.000	IHS MARKIT LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.569800	-76,401.32	95,069.84	18,668.52
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G47791101	20170921S001960	-951.000	INGERSOLL-RAND PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	88.992700	-67,852.65	84,620.59	16,767.94
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G491BT108	20170921S001190	-1,578.000	INVESCO LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	33.354000	-45,673.13	52,615.61	6,942.48
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G5960L103	20170921S002170	-868.000	MEDTRONIC PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	81.104000	-72,692.76	70,387.96	-2,304.80
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G6518L108	20170921S002480	-709.000	NIELSEN HOLDINGS PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	40.301700	-39,253.35	28,566.15	-10,687.20
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G7945M107	20170921S001260	-1,541.000	SEAGATE TECHNOLOGY PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	32.509000	-60,721.67	50,079.80	-10,641.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G7500T104	20170921S002840	-549.000	PENTAIR PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.873800	-33,860.58	36,707.38	2,846.80
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G96629103	20170921S002580	-643.000	WILLIS TOWERS WATSON PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	151.974300	-79,631.05	97,710.78	18,079.73
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G97822103	20170921S002720	-569.000	PERRIGO CO PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	85.494000	-48,297.00	48,639.27	342.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G98294104	20170921S000540	-3,256.000	XL GROUP LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	38.555700	-112,866.59	125,501.90	12,635.31
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		H1467J104	20170921S003050	-476.000	CHUBB LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	143.137500	-62,231.71	68,127.11	5,895.40
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		H84989104	20170921S002640	-629.000	TE CONNECTIVITY LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	82.564200	-42,002.76	51,925.39	9,922.63
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		M22465104	20170921S001950	-951.000	CHECK POINT SOFTWARE TECHNOLOG	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	111.559600	-85,688.85	106,081.21	20,392.36
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		N51488117	20170921S004840	-6,472.000	MOBILEYE NV 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	61.900100	-407,080.39	400,543.47	-6,536.92
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		N59465109	20170921S003190	-432.000	MYLAN NV 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	31.464700	-16,641.55	13,588.11	-3,053.44
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		V7780T103	20170921S002390	-741.000	ROYAL CARIBBEAN CRUISES LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	116.945600	-81,929.95	86,647.27	24,717.32



### Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
<b>GRAND TOTAL</b>						<b>33,453,491...</b>							<b>-</b>	<b>7,234,304.23</b>	<b>26,548,209.86</b>
<b>CLASS ACTIONS</b>						<b>0.000</b>							<b>35,026.51</b>	<b>35,026.51</b>	<b>35,026.51</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>35,026.51</b>	<b>35,026.51</b>	<b>35,026.51</b>
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20170707S000060 000...	0.000	08-CV-4772-LTS-DCFAMERICAN INT ERNA.		7/7/2017	7/7/2017		0.000000	26,424.01	26,424.01	26,424.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20170725S000040 000...	0.000	3-14-CV-00682-JAGGENWORTH FINA NCIA.		7/25/2017	7/25/2017		0.000000	347.60	347.60	347.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20170928S0000350 000...	0.000	08-2177 (DMC)(JAD)MERCER & CO., INC. DB.		9/28/2017	9/28/2017		0.000000	4,717.00	4,717.00	4,717.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		26441C204	20170915A000420	0.000	DUKE ENERGY CORP CLASS ACTION		9/14/2017	9/14/2017		0.000000	3,537.90	3,537.90	3,537.90
<b>CORPORATE ACTIONS</b>						<b>22,086.454</b>							<b>1,546,850.44</b>	<b>1,561,674.24</b>	<b>1,546,850.44</b>
<b>U.S. DOLLAR</b>						<b>22,086.454</b>							<b>1,546,850.44</b>	<b>1,561,674.24</b>	<b>1,546,850.44</b>
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03349M105	20170801F000150	4,517.000	ANDEAVOR MERGER EFFECTIVE 01-AU..		8/1/2017	8/1/2017	8/1/2017	0.000000	242,565.59	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03349M105	20170801F000160	96.000	ANDEAVOR MERGER EFFECTIVE 01-AU..		8/1/2017	8/1/2017	8/1/2017	0.000000	5,155.25	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03349M105	20170801F000170	129.000	ANDEAVOR MERGER EFFECTIVE 01-AU..		8/1/2017	8/1/2017	8/1/2017	0.000000	5,927.38	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03349M105	20170801F000180	447.000	ANDEAVOR MERGER EFFECTIVE 01-AU..		8/1/2017	8/1/2017	8/1/2017	0.000000	24,004.16	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03349M105	20170801F000190	400.000	ANDEAVOR MERGER EFFECTIVE 01-AU..		8/1/2017	8/1/2017	8/1/2017	0.000000	21,480.24	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03349M105	20170801F000200	1,911.000	ANDEAVOR MERGER EFFECTIVE 01-AU..		8/1/2017	8/1/2017	8/1/2017	0.000000	102,621.84	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03349M105	20170801F000210	2,186.000	ANDEAVOR MERGER EFFECTIVE 01-AU..		8/1/2017	8/1/2017	8/1/2017	0.000000	117,496.92	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MW		057224107	20170705F000270	-27,275.000	BAKER HUGHES INC MERGER EFFECTIVE..		7/3/2017	7/3/2017	7/3/2017	0.000000	-1,171,908.09	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		05722G100	20170705F000290	15,759.000	BEAR NEWCO INC MERGER EFFECTIVE ..		7/3/2017	7/3/2017	7/3/2017	0.000000	577,107.22	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		05722G100	20170705F000290	158.000	BEAR NEWCO INC MERGER EFFECTIVE ..		7/3/2017	7/3/2017	7/3/2017	0.000000	6,788.69	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		05722G100	20170705F000300	66.000	BEAR NEWCO INC MERGER EFFECTIVE ..		7/3/2017	7/3/2017	7/3/2017	0.000000	2,835.77	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		05722G100	20170705F000310	119.000	BEAR NEWCO INC MERGER EFFECTIVE ..		7/3/2017	7/3/2017	7/3/2017	0.000000	5,112.99	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		05722G100	20170705F000320	101.000	BEAR NEWCO INC MERGER EFFECTIVE ..		7/3/2017	7/3/2017	7/3/2017	0.000000	4,339.60	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		05722G100	20170705F000330	445.000	BEAR NEWCO INC MERGER EFFECTIVE ..		7/3/2017	7/3/2017	7/3/2017	0.000000	19,120.03	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		05722G100	20170705F000340	135.000	BEAR NEWCO INC MERGER EFFECTIVE ..		7/3/2017	7/3/2017	7/3/2017	0.000000	5,800.45	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		05722G100	20170705F000350	1,583.000	BEAR NEWCO INC MERGER EFFECTIVE ..		7/3/2017	7/3/2017	7/3/2017	0.000000	68,015.78	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		05722G100	20170705F000360	1,417.000	BEAR NEWCO INC MERGER EFFECTIVE ..		7/3/2017	7/3/2017	7/3/2017	0.000000	60,883.36	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		05722G100	20170705F000370	214.000	BEAR NEWCO INC MERGER EFFECTIVE ..		7/3/2017	7/3/2017	7/3/2017	0.000000	9,194.80	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		05722G100	20170705F000380	6,921.000	BEAR NEWCO INC MERGER EFFECTIVE ..		7/3/2017	7/3/2017	7/3/2017	0.000000	297,370.33	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		05722G100	20170705F000390	351.000	BEAR NEWCO INC MERGER EFFECTIVE ..		7/3/2017	7/3/2017	7/3/2017	0.000000	15,061.19	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		05722G100	20170705F000400	6.000	BEAR NEWCO INC MERGER EFFECTIVE ..		7/3/2017	7/3/2017	7/3/2017	0.000000	257.88	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000100	3,402.545	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	155,270.10	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000110	28.909	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	1,319.22	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000120	171.182	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	7,811.63	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000130	52.364	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	2,389.53	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000140	51.818	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	2,364.64	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000150	114.182	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	5,210.52	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000160	11.364	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	518.56	0.00	0.00



Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000170	103.636	BRIGHTHOUSE FINANCIAL INC NON TAXA...		8/7/2017	8/7/2017	8/4/2017	0.000000	4,729.29	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000180	18.909	BRIGHTHOUSE FINANCIAL INC NON TAXA...		8/7/2017	8/7/2017	8/4/2017	0.000000	862.89	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000190	368.818	BRIGHTHOUSE FINANCIAL INC NON TAXA...		8/7/2017	8/7/2017	8/4/2017	0.000000	16,830.47	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000200	330.091	BRIGHTHOUSE FINANCIAL INC NON TAXA...		8/7/2017	8/7/2017	8/4/2017	0.000000	15,063.21	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000210	9.818	BRIGHTHOUSE FINANCIAL INC NON TAXA...		8/7/2017	8/7/2017	8/4/2017	0.000000	448.04	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000220	1,604.000	BRIGHTHOUSE FINANCIAL INC NON TAXA...		8/7/2017	8/7/2017	8/4/2017	0.000000	73,196.15	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000230	28.818	BRIGHTHOUSE FINANCIAL INC NON TAXA...		8/7/2017	8/7/2017	8/4/2017	0.000000	1,315.07	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		10922N103	20170808A000110	-0.454	FRACTIONAL SHR ADJ BRIGHTHOUSE FIN...		8/7/2017	8/7/2017	8/7/2017	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SWC		10922N103	20170808A000110	0.454	BRIGHTHOUSE FINANCIAL INC		8/7/2017	8/7/2017	8/7/2017	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		110448107	20170725F000060	5,198.984	RECEIVE SHARES FOR 761713106 BRITIS...		7/25/2017	7/25/2017	7/25/2017	0.000000	359,613.72	0.00	359,613.72
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		110448107	20170725F000070	138.864	RECEIVE SHARES FOR 761713106 BRITIS...		7/25/2017	7/25/2017	7/25/2017	0.000000	9,605.22	0.00	9,605.22
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		110448107	20170725F000080	22,468.616	RECEIVE SHARES FOR 761713106 BRITIS...		7/25/2017	7/25/2017	7/25/2017	0.000000	1,554,154.17	0.00	1,554,154.17
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		110448107	20170725F000090	84.160	RECEIVE SHARES FOR 761713106 BRITIS...		7/25/2017	7/25/2017	7/25/2017	0.000000	5,821.35	0.00	5,821.35
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		110448107	20170725F000100	11.572	RECEIVE SHARES FOR 761713106 BRITIS...		7/25/2017	7/25/2017	7/25/2017	0.000000	800.44	0.00	800.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		110448107	20170803A000160	-0.196	FRACTIONS BRITISH AMERICAN TOBACC...		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MW		260543103	20170901F000390	-72,051.000	DOW CHEMICAL CO/THE MERGER EFFEC...		9/1/2017	9/1/2017	9/1/2017	0.000000	-2,600,866.65	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000400	38,549.000	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	1,391,525.56	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000410	207.000	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	7,472.19	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000420	647.000	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	23,355.13	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000430	1,108.000	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	39,996.10	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000440	5,235.000	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	188,970.80	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000450	4,207.000	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	151,862.50	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000460	3,765.000	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	135,907.38	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000470	17,848.000	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	644,269.57	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000480	485.000	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	17,507.42	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000500	42,763.674	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	1,427,493.37	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000510	467.930	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	15,619.96	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000520	492.288	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	16,433.06	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000530	228.196	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	7,617.40	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000540	1,185.850	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	39,584.82	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000550	105.124	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	3,509.14	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000560	4,213.934	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	140,665.23	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000570	3,771.544	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	125,901.15	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000580	17,832.620	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	595,270.35	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		26078J100	20170901F000590	192.300	DOWDUPONT INC MERGER EFFECTIVE ...		9/1/2017	9/1/2017	9/1/2017	0.000000	6,419.25	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		26078J100	20170905A000180	-0.560	FRACTIONS DOWDUPONT INC		9/5/2017	9/5/2017	9/5/2017	0.000000	0.00	0.00	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	MW		263534109	20170901F000490	-55,580.000	EI DU PONT DE NEMOURS & CO MERGER		9/1/2017	9/1/2017	9/1/2017	0.000000	-2,378,513.73	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MBV		42824C109	20170901F000940	0.000	HEWLETT PACKARD ENTERPRISE CO NO.		9/1/2017	9/1/2017	9/1/2017	0.000000	-149,938.95	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000060	2,796.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	85,073.41	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000070	163.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	5,126.92	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000080	38.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	1,156.22	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000090	36.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	1,110.58	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000100	8.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	258.63	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000110	34.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	1,049.72	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000120	4.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	121.71	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000130	30.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	928.02	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000140	89.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	2,723.20	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000150	82.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	2,510.21	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000160	322.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	9,797.44	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000170	288.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	8,762.93	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000180	41.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	1,262.71	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000190	1,406.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	42,795.33	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000200	39.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	1,201.86	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000210	103.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	3,133.96	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000220	29.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	882.38	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000230	3.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	91.28	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MBV		59156R108	20170807F000090	0.000	METLIFE INC NON TAXABLE DIST COS		8/7/2017	8/7/2017	8/4/2017	0.000000	-287,329.32	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		594837304	20170905A000190	-0.717	FRACTIONS MICRO FOCUS INTERNATIONAL.		9/5/2017	9/5/2017	9/5/2017	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		594837304	20170905F000070	8,484.694	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	86,804.76	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		594837304	20170905F000080	34.057	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	348.43	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		594837304	20170905F000090	94.480	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	966.60	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		594837304	20170905F000100	253.504	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	2,593.53	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		594837304	20170905F000110	29.937	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	306.28	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		594837304	20170905F000120	901.271	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	9,220.68	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		594837304	20170905F000130	806.379	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	8,249.86	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		594837304	20170905F000140	27.191	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	278.18	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		594837304	20170905F000150	3,919.562	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	40,100.05	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		594837304	20170905F000160	104.642	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	1,070.58	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		761713106	20170725F000050	-53,046.000	DELIVER SHARES FOR 110448107 REYNO.		7/25/2017	7/25/2017	7/25/2017	0.000000	-1,544,818.70	0.00	-1,944,818.70
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		761713106	20170802A000090	0.000	CASH AND STOCK MERGER REYNOLDS A.		7/26/2017	7/26/2017		0.000000	1,561,674.24	1,561,674.24	1,561,674.24
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		806407102	20170915F000520	3,094.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		806407102	20170915F000530	5.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		806407102	20170915F000540	86.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		806407102	20170915F000550	303.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	SS		806407102	20170915F000560	271.000	HENRY SCHEIN INC STOCK SPLIT 20..		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		806407102	20170915F000570	3.000	HENRY SCHEIN INC STOCK SPLIT 20..		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		806407102	20170915F000580	1,316.000	HENRY SCHEIN INC STOCK SPLIT 20..		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		806407102	20170915F000590	7.000	HENRY SCHEIN INC STOCK SPLIT 20..		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MW		881609101	20170801F000140	-9,688.000	TESORO CORP MERGER EFFECTIVE 01..		8/1/2017	8/1/2017	8/1/2017	0.000000	-520,251.38	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MBV		929042109	20170718F000050	0.000	VORNADO REALTY TRUST NON TAXABLE ..		7/18/2017	7/18/2017	7/17/2017	0.000000	-167,986.51	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F000840	51,785.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	86,804.77	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F000850	248.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	348.43	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F000860	688.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	966.60	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F000870	1,846.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	2,593.53	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F000880	218.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	306.28	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F000890	6,563.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	9,220.68	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F000900	5,872.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	8,249.86	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F000910	198.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	278.18	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F000920	28,542.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	40,100.05	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F000930	762.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	1,070.57	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MW		99VVB3Y0	20170905F000170	-106,722.000	SEATTLE SPINCO INC-CLASS A MERGER ..		9/1/2017	9/1/2017	9/1/2017	0.000000	-149,938.95	0.00	0.00
<b>DIVIDEND ACCRUALS</b>						<b>16,522,883...</b>							<b>0.00</b>	<b>7,258,830.85</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>16,522,883...</b>							<b>0.00</b>	<b>7,258,830.85</b>	<b>0.00</b>
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		001055102	20170821P000010	25,440.000	AFAC INC CASH DIVIDEND 043%		8/21/2017	8/21/2017	9/1/2017	0.000000	0.00	10,939.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00130H105	20170801P000010	42,318.000	AES CORP/A CASH DIVIDEND 012%		8/1/2017	8/1/2017	8/1/2017	0.000000	0.00	5,078.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00206R102	20170706P000010	394,113.000	AT&T INC CASH DIVIDEND 049%		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	193,115.37	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		002824100	20170712P000010	111,238.000	ABBOTT LABORATORIES CASH DIVIDEND ..		7/12/2017	7/12/2017	8/15/2017	0.000000	0.00	29,478.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00287Y109	20170712P000020	102,025.000	ABBVIE INC CASH DIVIDEND 064%		7/12/2017	7/12/2017	8/15/2017	0.000000	0.00	65,296.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00508Y102	20170714P000010	2,827.000	ACUITY BRANDS INC CASH DIVIDEND ..		7/14/2017	7/14/2017	8/1/2017	0.000000	0.00	367.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00751Y106	20170921P000020	4,534.000	ADVANCE AUTO PARTS INC CASH DIVIDE..		9/21/2017	9/21/2017	10/6/2017	0.000000	0.00	272.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00817Y108	20170711P000010	21,263.000	AETNA INC CASH DIVIDEND 050%		7/11/2017	7/11/2017	7/28/2017	0.000000	0.00	10,631.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		008252108	20170808P000010	3,628.000	AFFILIATED MANAGERS GROUP INC CAS..		8/8/2017	8/8/2017	8/24/2017	0.000000	0.00	725.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		011659109	20170818P000010	7,924.000	ALASKA AIR GROUP INC CASH DIVIDEND ..		8/18/2017	8/18/2017	9/7/2017	0.000000	0.00	2,377.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		012653101	20170914P000020	7,100.000	ALBEMARLE CORP CASH DIVIDEND 03..		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	2,272.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		015271109	20170928P000040	5,592.000	ALEXANDRIA REAL ESTATE EQUITIE CAS..		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	4,809.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		018581108	20170810P000010	3,569.000	ALLIANCE DATA SYSTEMS CORP CASH DL..		8/10/2017	8/10/2017	9/19/2017	0.000000	0.00	1,855.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		018802108	20170727P000010	14,604.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		7/27/2017	7/27/2017	8/15/2017	0.000000	0.00	4,600.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		020002101	20170829P000010	23,367.000	ALLSTATE CORP/THE CASH DIVIDEND ..		8/29/2017	8/29/2017	10/2/2017	0.000000	0.00	8,645.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		022095103	20170914P000030	123,827.000	ALTRIA GROUP INC CASH DIVIDEND 0...		9/14/2017	9/14/2017	10/10/2017	0.000000	0.00	61,725.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		023608102	20170912P000010	15,554.000	AMEREN CORP CASH DIVIDEND 044%		9/12/2017	9/12/2017	9/29/2017	0.000000	0.00	6,843.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		02376R102	20170810P000020	31,577.000	AMERICAN AIRLINES GROUP INC CASH DL..		8/10/2017	8/10/2017	8/28/2017	0.000000	0.00	3,157.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		025537101	20170808P000020	31,521.000	AMERICAN ELECTRIC POWER CO INC CA..		8/8/2017	8/8/2017	9/8/2017	0.000000	0.00	16,597.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		025816109	20170705P000020	48,128.000	AMERICAN EXPRESS CO CASH DIVIDEND ..		7/5/2017	7/5/2017	8/10/2017	0.000000	0.00	15,400.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		026874784	20170914P000040	56,379.000	AMERICAN INTERNATIONAL GROUP I CAS..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	18,041.28	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		03027X100	20170928P000050	26,096.000	AMERICAN TOWER CORP CASH DIVIDEN..		9/28/2017	9/28/2017	10/17/2017	0.000000	0.00	17,223.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		030420103	20170807P000020	11,423.000	AMERICAN WATER WORKS CO INC CASH		8/7/2017	8/7/2017	9/1/2017	0.000000	0.00	4,740.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03073E105	20170817P000010	10,636.000	AMERISOURCEBERGEN CORP CASH DIVL..		8/17/2017	8/17/2017	9/5/2017	0.000000	0.00	3,882.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03076C106	20170803P000010	9,773.000	AMERIPRISE FINANCIAL INC CASH DIVIDE..		8/3/2017	8/3/2017	8/18/2017	0.000000	0.00	8,111.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		031100100	20170914P000050	14,751.000	AMETEK INC CASH DIVIDEND 009%		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	1,327.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		031162100	20170815P000020	47,174.000	AMGEN INC CASH DIVIDEND 115%		8/15/2017	8/15/2017	9/8/2017	0.000000	0.00	54,250.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		032095101	20170915P000020	19,591.000	AMPHENOL CORP CASH DIVIDEND 01..		9/15/2017	9/15/2017	10/11/2017	0.000000	0.00	3,722.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		032511107	20170912P000020	35,920.000	ANADARKO PETROLEUM CORP CASH DIV..		9/12/2017	9/12/2017	9/27/2017	0.000000	0.00	1,796.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		032654105	20170907P000020	23,527.000	ANALOG DEVICES INC CASH DIVIDEND		9/7/2017	9/7/2017	9/19/2017	0.000000	0.00	10,587.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03349M105	20170829P000020	9,688.000	ANDEAVOR CASH DIVIDEND 059%		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	5,715.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		036752103	20170907P000030	16,987.000	ANTHEM INC CASH DIVIDEND 070%		9/7/2017	9/7/2017	9/25/2017	0.000000	0.00	11,890.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		037411105	20170719P000020	24,383.000	APACHE CORP CASH DIVIDEND 025%		7/19/2017	7/19/2017	8/22/2017	0.000000	0.00	6,095.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03748R101	20170816P000020	10,066.000	APARTMENT INVESTMENT & MANAGEM C..		8/16/2017	8/16/2017	8/31/2017	0.000000	0.00	3,623.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		037833100	20170810P000030	334,229.000	APPLE INC CASH DIVIDEND 063%		8/10/2017	8/10/2017	8/17/2017	0.000000	0.00	210,564.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		038222105	20170822P000020	68,888.000	APPLIED MATERIALS INC CASH DIVIDEND..		8/22/2017	8/22/2017	9/14/2017	0.000000	0.00	6,888.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		039463102	20170815P000030	36,582.000	ARCHER-DANIELS-MIDLAND CO CASH DIV..		8/15/2017	8/15/2017	9/7/2017	0.000000	0.00	11,706.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03965L100	20170802P000020	28,255.000	ARCONIC INC CASH DIVIDEND 006%		8/2/2017	8/2/2017	8/25/2017	0.000000	0.00	1,695.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		04621X108	20170824P000010	3,512.000	ASSURANT INC CASH DIVIDEND 053%		8/24/2017	8/24/2017	9/19/2017	0.000000	0.00	1,861.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		053015103	20170907P000040	28,681.000	AUTOMATIC DATA PROCESSING INC CAS..		9/7/2017	9/7/2017	10/1/2017	0.000000	0.00	16,348.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		053484101	20170928P000060	8,460.000	AVALONBAY COMMUNITIES INC CASH DIV..		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	12,013.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		053611109	20170901P000030	5,677.000	AVERY DENNISON CORP CASH DIVIDEND..		9/1/2017	9/1/2017	9/20/2017	0.000000	0.00	2,554.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		054937107	20170809P000010	52,012.000	BB&T CORP CASH DIVIDEND 033%		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	17,163.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		057224107	20170705P0000260	27,275.000	BAKER HUGHES INC CASH DIVIDEND		7/5/2017	7/5/2017	7/6/2017	0.000000	0.00	477,312.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		05722G100	20170809P000020	27,275.000	BAKER HUGHES A GE CO CASH DIVIDEN..		8/9/2017	8/9/2017	8/25/2017	0.000000	0.00	4,636.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		058498106	20170830P000010	22,444.000	BALL CORP CASH DIVIDEND 010%		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	2,244.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		060505104	20170830P000020	637,959.000	BANK OF AMERICA CORP CASH DIVIDEN..		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	76,555.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		064058100	20170728P000020	66,661.000	BANK OF NEW YORK MELLON CORPRT CA..		7/28/2017	7/28/2017	8/11/2017	0.000000	0.00	15,998.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		067363109	20170720P000010	4,642.000	CR BARD INC CASH DIVIDEND 026%		7/20/2017	7/20/2017	8/4/2017	0.000000	0.00	1,206.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		071813109	20170830P000030	31,268.000	BAXTER INTERNATIONAL INC CASH DIVID..		8/30/2017	8/30/2017	10/2/2017	0.000000	0.00	5,002.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		075887109	20170907P000050	14,574.000	BECTON DICKINSON AND CO CASH DIVID..		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	10,639.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		075896100	20170914P000060	9,305.000	BED BATH & BEYOND INC CASH DIVIDEN..		9/14/2017	9/14/2017	10/17/2017	0.000000	0.00	1,395.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		086516101	20170918P000020	17,009.000	BEST BUY CO INC CASH DIVIDEND 034..		9/18/2017	9/18/2017	10/10/2017	0.000000	0.00	5,782.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		09247X101	20170831P000010	7,772.000	BLACKROCK INC CASH DIVIDEND 250%		8/31/2017	8/31/2017	9/22/2017	0.000000	0.00	19,430.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		093671105	20170912P000030	13,280.000	H&R BLOCK INC CASH DIVIDEND 024%		9/12/2017	9/12/2017	10/2/2017	0.000000	0.00	3,187.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		097023105	20170809P000030	35,984.000	BOEING CO/THE CASH DIVIDEND 142%		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	51,097.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		099724106	20170830P000040	12,788.000	BORGWARNER INC CASH DIVIDEND 0..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	1,790.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		101121101	20170928P000070	9,447.000	BOSTON PROPERTIES INC CASH DIVIDEN..		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	7,085.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		110122108	20170705P000030	105,607.000	BRISTOL-MYERS SQUIBB CO CASH DIVID..		7/5/2017	7/5/2017	8/1/2017	0.000000	0.00	41,186.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		110448107	20170816P000030	27,902.000	BRITISH AMERICAN TOBACCO PLC ADR		8/16/2017	8/16/2017	10/3/2017	0.000000	0.00	-20,602.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DAC		110448107	20170816P000030	-27,902.000	BRITISH AMERICAN TOBACCO PLC ADR		9/1/2017	8/16/2017	10/3/2017	0.000000	0.00	-20,602.95	0.00



### Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		115637209	20170906P000010	11,339.000	BROWN-FORMAN CORP CASH DIVIDEND		9/6/2017	9/6/2017	10/2/2017	0.000000	0.00	2,069.37	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		124857202	20170907P000060	23,613.000	CBS CORP CASH DIVIDEND 018%		9/7/2017	9/7/2017	10/1/2017	0.000000	0.00	4,250.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		12503M108	20170830P000050	5,890.000	CBOE HOLDINGS INC CASH DIVIDEND		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	1,590.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		125269100	20170811P000010	14,945.000	CF INDUSTRIES HOLDINGS INC CASH DIVL.		8/11/2017	8/11/2017	8/31/2017	0.000000	0.00	4,483.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		12541W209	20170830P000060	9,032.000	CH ROBINSON WORLDWIDE INC CASH DIV.		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	4,064.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		12572Q105	20170907P000070	21,782.000	CME GROUP INC CASH DIVIDEND 055%		9/7/2017	9/7/2017	9/25/2017	0.000000	0.00	14,376.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		125896100	20170802P000030	17,978.000	CMS ENERGY CORP CASH DIVIDEND		8/2/2017	8/2/2017	8/31/2017	0.000000	0.00	5,977.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		126408103	20170829P000030	59,148.000	CSX CORP CASH DIVIDEND 020%		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	11,829.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		12650T104	20170825P000010	9,314.000	CSRA INC CASH DIVIDEND 010%		8/25/2017	8/25/2017	10/3/2017	0.000000	0.00	931.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		126650100	20170720P000020	65,309.000	CVS HEALTH CORP CASH DIVIDEND 0..		7/20/2017	7/20/2017	8/3/2017	0.000000	0.00	32,654.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		12673P105	20170822P000030	20,088.000	CA INC CASH DIVIDEND 025%		8/22/2017	8/22/2017	9/12/2017	0.000000	0.00	5,122.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		127097103	20170808P000030	29,842.000	CABOT OIL & GAS CORP CASH DIVIDEND		8/8/2017	8/8/2017	8/24/2017	0.000000	0.00	1,492.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		134429109	20170711P000020	12,293.000	CAMPBELL SOUP CO CASH DIVIDEND		7/11/2017	7/11/2017	7/31/2017	0.000000	0.00	4,302.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		14040H105	20170803P000020	30,960.000	CAPITAL ONE FINANCIAL CORP CASH DIV..		8/3/2017	8/3/2017	8/17/2017	0.000000	0.00	12,384.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		14149Y108	20170929P000010	19,396.000	CARDINAL HEALTH INC CASH DIVIDEND		9/29/2017	9/29/2017	10/15/2017	0.000000	0.00	8,968.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		143658300	20170823P000030	26,831.000	CARNIVAL CORP CASH DIVIDEND 040%		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	10,732.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		149123101	20170718P000010	37,767.000	CATERPILLAR INC CASH DIVIDEND 07..		7/18/2017	7/18/2017	8/19/2017	0.000000	0.00	29,458.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		15189T107	20170814P000010	27,627.000	CENTERPOINT ENERGY INC CASH DIVIDE..		8/14/2017	8/14/2017	9/8/2017	0.000000	0.00	7,390.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		156700106	20170831P000020	35,181.000	CENTURYLINK INC CASH DIVIDEND 05..		8/31/2017	8/31/2017	9/15/2017	0.000000	0.00	18,997.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		166764100	20170816P000040	121,449.000	CHEVRON CORP CASH DIVIDEND 108%		8/16/2017	8/16/2017	9/11/2017	0.000000	0.00	131,164.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		171340102	20170811P000020	15,978.000	CHURCH & DWIGHT CO INC CASH DIVIDE..		8/11/2017	8/11/2017	9/1/2017	0.000000	0.00	3,035.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		171798101	20170811P000030	6,097.000	CIMAREX ENERGY CO CASH DIVIDEND		8/11/2017	8/11/2017	9/1/2017	0.000000	0.00	487.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		172062101	20170921P000030	9,202.000	CINCINNATI FINANCIAL CORP CASH DIVID..		9/21/2017	9/21/2017	10/16/2017	0.000000	0.00	4,601.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		17275R102	20170705P000040	320,525.000	CISCO SYSTEMS INC CASH DIVIDEND		7/5/2017	7/5/2017	7/26/2017	0.000000	0.00	92,952.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		172967424	20170803P000030	176,495.000	CITIGROUP INC CASH DIVIDEND 032%		8/3/2017	8/3/2017	8/25/2017	0.000000	0.00	56,478.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		174610105	20170731P000010	32,472.000	CITIZENS FINANCIAL GROUP INC CASH DIV.		7/31/2017	7/31/2017	8/16/2017	0.000000	0.00	5,844.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		189054109	20170717P000010	8,256.000	CLOROX CO/THE CASH DIVIDEND 084%		7/17/2017	7/17/2017	8/4/2017	0.000000	0.00	6,935.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		189754104	20170907P000080	18,022.000	COACH INC CASH DIVIDEND 033%		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	6,082.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		191216100	20170914P000070	246,500.000	COCA-COLA CO/THE CASH DIVIDEND		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	91,205.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		192446102	20170818P000020	37,757.000	COGNIZANT TECHNOLOGY SOLUTIONS C..		8/18/2017	8/18/2017	8/31/2017	0.000000	0.00	5,663.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		194162103	20170714P000020	56,623.000	COLGATE-PALMOLIVE CO CASH DIVIDEN..		7/14/2017	7/14/2017	8/15/2017	0.000000	0.00	22,649.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		200340107	20170914P000080	11,342.000	COMERICA INC CASH DIVIDEND 030%		9/14/2017	9/14/2017	10/1/2017	0.000000	0.00	3,402.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		205887102	20170727P000020	25,913.000	CONAGRA BRANDS INC CASH DIVIDEND		7/27/2017	7/27/2017	8/31/2017	0.000000	0.00	5,506.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		20825C104	20170720P000030	79,304.000	CONOCOPHILLIPS CASH DIVIDEND 02..		7/20/2017	7/20/2017	9/1/2017	0.000000	0.00	21,015.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		209115104	20170814P000020	19,576.000	CONSOLIDATED EDISON INC CASH DIVID..		8/14/2017	8/14/2017	9/15/2017	0.000000	0.00	13,507.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		21036P108	20170807P000030	10,990.000	CONSTELLATION BRANDS INC CASH DIVL.		8/7/2017	8/7/2017	8/23/2017	0.000000	0.00	5,714.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		216648402	20170719P000030	3,132.000	COOPER COS INC/THE CASH DIVIDEND		7/19/2017	7/19/2017	8/7/2017	0.000000	0.00	93.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		219350105	20170829P000040	58,991.000	CORNING INC CASH DIVIDEND 015%		8/29/2017	8/29/2017	9/29/2017	0.000000	0.00	9,143.61	0.00



S&P 500 INDEX - KR2F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		22160K105	20170816P000050	28,116.000	COSTCO WHOLESALE CORP CASH DIVID..		8/16/2017	8/16/2017	9/1/2017	0.000000	0.00	14,058.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		222070203	20170830P000070	30,194.000	COTY INC CASH DIVIDEND 012%		8/30/2017	8/30/2017	9/14/2017	0.000000	0.00	3,774.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		22822V101	20170914P000090	23,469.000	CROWN CASTLE INTERNATIONAL COR C..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	22,295.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		231021106	20170816P000060	9,906.000	CUMMINS INC CASH DIVIDEND 108%		8/16/2017	8/16/2017	9/1/2017	0.000000	0.00	10,698.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		23331A109	20170807P000040	21,909.000	DR HORTON INC CASH DIVIDEND 010%		8/7/2017	8/7/2017	8/23/2017	0.000000	0.00	2,190.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		233331107	20170915P000030	11,499.000	DTE ENERGY CO CASH DIVIDEND 082%		9/15/2017	9/15/2017	10/15/2017	0.000000	0.00	9,486.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		23355L106	20170901P000040	18,152.000	DXC TECHNOLOGY CO CASH DIVIDEND ..		9/1/2017	9/1/2017	10/11/2017	0.000000	0.00	3,267.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		235851102	20170928P000080	37,505.000	DANAHER CORP CASH DIVIDEND 014%		9/28/2017	9/28/2017	10/27/2017	0.000000	0.00	5,250.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		237194105	20170706P000020	7,971.000	DARDEN RESTAURANTS INC CASH DIVID..		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	5,021.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		244199105	20170928P000090	18,069.000	DEERE & CO CASH DIVIDEND 060%		9/28/2017	9/28/2017	11/1/2017	0.000000	0.00	10,841.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		247361702	20170821P000020	47,183.000	DELTA AIR LINES INC CASH DIVIDEND ..		8/21/2017	8/21/2017	9/13/2017	0.000000	0.00	14,390.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		24906P109	20170928P000100	14,075.000	DENTSPLY SIRONA INC CASH DIVIDEND ..		9/28/2017	9/28/2017	10/13/2017	0.000000	0.00	1,231.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		25179M103	20170914P000100	33,700.000	DEVON ENERGY CORP CASH DIVIDEND ..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	2,022.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		253868103	20170914P000110	10,242.000	DIGITAL REALTY TRUST INC CASH DIVIDE..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	9,525.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		254687106	20170706P000030	93,256.000	WALT DISNEY CO/THE CASH DIVIDEND ..		7/6/2017	7/6/2017	7/27/2017	0.000000	0.00	72,739.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		254709108	20170822P000040	24,372.000	DISCOVER FINANCIAL SERVICES CASH DL.		8/22/2017	8/22/2017	9/7/2017	0.000000	0.00	8,530.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		256677105	20170707P000010	16,173.000	DOLLAR GENERAL CORP CASH DIVIDEND..		7/7/2017	7/7/2017	7/25/2017	0.000000	0.00	4,204.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		25746U109	20170830P000080	40,321.000	DOMINION ENERGY INC CASH DIVIDEND ..		8/30/2017	8/30/2017	9/20/2017	0.000000	0.00	30,442.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		260003108	20170829P000050	9,979.000	DOVER CORP CASH DIVIDEND 047%		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	4,690.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		260543103	20170727P000030	72,051.000	DOW CHEMICAL CO/THE CASH DIVIDEND ..		7/27/2017	7/27/2017	10/2/2017	0.000000	0.00	33,143.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		26138E109	20170913P000020	11,783.000	DR PEPPER SNAPPLE GROUP INC CASH ..		9/13/2017	9/13/2017	10/5/2017	0.000000	0.00	6,834.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		263534109	20170727P000040	55,580.000	EI DU PONT DE NEMOURS & CO CASH DL.		7/27/2017	7/27/2017	9/29/2017	0.000000	0.00	21,120.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		26441C204	20170816P000070	44,866.000	DUKE ENERGY CORP CASH DIVIDEND ..		8/16/2017	8/16/2017	9/18/2017	0.000000	0.00	39,930.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		26875P101	20170713P000010	37,005.000	EOG RESOURCES INC CASH DIVIDEND ..		7/13/2017	7/13/2017	7/31/2017	0.000000	0.00	6,198.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		26884L109	20170809P000040	11,110.000	EQT CORP CASH DIVIDEND 003%		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	333.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		277432100	20170914P000120	9,348.000	EASTMAN CHEMICAL CO CASH DIVIDEND ..		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	4,767.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		278865100	20170918P000030	16,734.000	ECOLAB INC CASH DIVIDEND 037%		9/18/2017	9/18/2017	10/16/2017	0.000000	0.00	6,191.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		281020107	20170928P000110	20,005.000	EDISON INTERNATIONAL CASH DIVIDEND..		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	10,852.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		291011104	20170809P000050	41,314.000	EMERSON ELECTRIC CO CASH DIVIDEND ..		8/9/2017	8/9/2017	9/11/2017	0.000000	0.00	19,830.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		29364G103	20170808P000040	11,505.000	ENTERGY CORP CASH DIVIDEND 087%		8/8/2017	8/8/2017	9/1/2017	0.000000	0.00	10,009.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		294429105	20170823P000040	7,706.000	EQUIFAX INC CASH DIVIDEND 039%		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	3,005.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		29444J700	20170821P000030	4,994.000	EQUINIX INC CASH DIVIDEND 200%		8/21/2017	8/21/2017	9/20/2017	0.000000	0.00	9,988.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		29476L107	20170922P000020	22,544.000	EQUITY RESIDENTIAL CASH DIVIDEND ..		9/22/2017	9/22/2017	10/13/2017	0.000000	0.00	11,366.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		297178105	20170928P000120	4,028.000	ESSEX PROPERTY TRUST INC CASH DIVL..		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	7,049.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30040W108	20170918P000040	20,314.000	EVERSOURCE ENERGY CASH DIVIDEND ..		9/18/2017	9/18/2017	9/29/2017	0.000000	0.00	9,649.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30161N101	20170811P000040	59,367.000	EXELON CORP CASH DIVIDEND 032%		8/11/2017	8/11/2017	9/8/2017	0.000000	0.00	19,442.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30212P303	20170822P000050	7,793.000	EXPEDIA INC CASH DIVIDEND 030%		8/22/2017	8/22/2017	9/14/2017	0.000000	0.00	2,337.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30225T102	20170914P000130	8,071.000	EXTRA SPACE STORAGE INC CASH DIVID..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	6,295.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30231G102	20170810P000040	271,827.000	EXXON MOBIL CORP CASH DIVIDEND ..		8/10/2017	8/10/2017	9/11/2017	0.000000	0.00	209,152.79	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		302445101	20170823P000050	8,747.000	FLIR SYSTEMS INC CASH DIVIDEND 01..		8/23/2017	8/23/2017	9/8/2017	0.000000	0.00	1,312.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		302491303	20170928P000130	8,228.000	FMC CORP CASH DIVIDEND 016%		9/28/2017	9/28/2017	10/19/2017	0.000000	0.00	1,357.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		311900104	20170724P000010	18,543.000	FASTENAL CO CASH DIVIDEND 032%		7/24/2017	7/24/2017	8/23/2017	0.000000	0.00	5,933.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		313747206	20170921P000040	4,435.000	FEDERAL REALTY INVESTMENT TRUS CA..		9/21/2017	9/21/2017	10/16/2017	0.000000	0.00	4,435.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		31428X105	20170908P000010	15,769.000	FEDEX CORP CASH DIVIDEND 050%		9/8/2017	9/8/2017	10/2/2017	0.000000	0.00	7,884.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		31620M106	20170914P0000140	21,192.000	FIDELITY NATIONAL INFORMATION CASH ..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	6,145.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		316773100	20170928P0000140	46,067.000	FIFTH THIRD BANCORP CASH DIVIDEND ..		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	7,370.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		337932107	20170803P000040	28,446.000	FIRSTENERGY CORP CASH DIVIDEND ..		8/3/2017	8/3/2017	9/1/2017	0.000000	0.00	10,240.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		343412102	20170831P000030	8,961.000	FLUOR CORP CASH DIVIDEND 021%		8/31/2017	8/31/2017	10/3/2017	0.000000	0.00	1,881.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		34354P105	20170921P000050	8,020.000	FLOWSERVE CORP CASH DIVIDEND 0..		9/21/2017	9/21/2017	10/6/2017	0.000000	0.00	1,523.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		344849104	20170712P000030	8,413.000	FOOT LOCKER INC CASH DIVIDEND 03..		7/12/2017	7/12/2017	7/28/2017	0.000000	0.00	2,608.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		345370860	20170720P000040	250,720.000	FORD MOTOR CO CASH DIVIDEND 015..		7/20/2017	7/20/2017	9/1/2017	0.000000	0.00	37,608.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		34959J108	20170823P000060	19,329.000	FORTIVE CORP CASH DIVIDEND 007%		8/23/2017	8/23/2017	9/29/2017	0.000000	0.00	1,353.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		34964C106	20170823P000070	9,862.000	FORTUNE BRANDS HOME & SECURITY C..		8/23/2017	8/23/2017	9/13/2017	0.000000	0.00	1,775.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		354613101	20170928P0000150	21,024.000	FRANKLIN RESOURCES INC CASH DIVIDE..		9/28/2017	9/28/2017	10/13/2017	0.000000	0.00	4,204.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		36174X101	20170711P000030	37,342.000	GGP INC CASH DIVIDEND 022%		7/11/2017	7/11/2017	7/28/2017	0.000000	0.00	8,215.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		363576109	20170830P000090	11,505.000	ARTHUR J GALLAGHER & CO CASH DIVID..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	4,486.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		369550108	20170705P000050	18,179.000	GENERAL DYNAMICS CORP CASH DIVIDE..		7/5/2017	7/5/2017	8/11/2017	0.000000	0.00	15,270.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		369604103	20170915P000040	558,265.000	GENERAL ELECTRIC CO CASH DIVIDEND ..		9/15/2017	9/15/2017	10/25/2017	0.000000	0.00	133,983.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		370334104	20170706P000040	36,933.000	GENERAL MILLS INC CASH DIVIDEND ..		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	18,097.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		37045V100	20170907P000090	88,031.000	GENERAL MOTORS CO CASH DIVIDEND ..		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	33,451.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		372460105	20170907P0000100	9,449.000	GENUINE PARTS CO CASH DIVIDEND ..		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	6,378.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		375558103	20170914P0000150	83,767.000	GILEAD SCIENCES INC CASH DIVIDEND ..		9/14/2017	9/14/2017	9/28/2017	0.000000	0.00	43,558.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		37940X102	20170914P0000160	9,775.000	GLOBAL PAYMENTS INC CASH DIVIDEND ..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	97.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		38141G104	20170829P000060	23,467.000	GOLDMAN SACHS GROUP INC/THE CASH ..		8/29/2017	8/29/2017	9/28/2017	0.000000	0.00	17,600.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		382550101	20170728P000030	16,141.000	GOODYEAR TIRE & RUBBER CO/THE CAS..		7/28/2017	7/28/2017	9/1/2017	0.000000	0.00	1,614.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		384802104	20170810P000050	3,445.000	WW GRAINGER INC CASH DIVIDEND 1..		8/10/2017	8/10/2017	9/1/2017	0.000000	0.00	4,409.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		40414L109	20170803P000050	30,037.000	HCP INC CASH DIVIDEND 037%		8/3/2017	8/3/2017	8/22/2017	0.000000	0.00	11,113.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		40434L105	20170912P000040	107,909.000	HP INC CASH DIVIDEND 013%		9/12/2017	9/12/2017	10/4/2017	0.000000	0.00	14,319.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		406216101	20170901P000050	55,634.000	HALLIBURTON CO CASH DIVIDEND 01..		9/1/2017	9/1/2017	9/27/2017	0.000000	0.00	10,014.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		410345102	20170811P000050	23,344.000	HANESBRANDS INC CASH DIVIDEND 0..		8/11/2017	8/11/2017	9/6/2017	0.000000	0.00	3,501.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		412822108	20170911P000010	11,221.000	HARLEY-DAVIDSON INC CASH DIVIDEND ..		9/11/2017	9/11/2017	9/22/2017	0.000000	0.00	4,095.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		413875105	20170907P0000110	7,815.000	HARRIS CORP CASH DIVIDEND 057%		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	4,454.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		416515104	20170630P0000100	23,549.000	HARTFORD FINANCIAL SERVICES GR CA..		8/30/2017	8/30/2017	10/2/2017	0.000000	0.00	5,416.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		418056107	20170728P000040	7,212.000	HASBRO INC CASH DIVIDEND 057%		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	4,110.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		423452101	20170816P000080	6,950.000	HELMERICH & PAYNE INC CASH DIVIDEN..		8/16/2017	8/16/2017	9/1/2017	0.000000	0.00	4,872.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		427966108	20170823P000080	8,974.000	HERSHEY CO/THE CASH DIVIDEND 06..		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	5,886.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		42809H107	20170915P000050	17,323.000	HESS CORP CASH DIVIDEND 025%		9/15/2017	9/15/2017	9/29/2017	0.000000	0.00	4,330.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		42824C109	20170912P000050	106,722.000	HEWLETT PACKARD ENTERPRISE CO CA..		9/12/2017	9/12/2017	10/4/2017	0.000000	0.00	6,936.93	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		43300A203	20170816P000090	13,135.000	HILTON WORLDWIDE HOLDINGS INC CAS..		8/16/2017	8/16/2017	9/29/2017	0.000000	0.00	1,970.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		437076102	20170829P000070	76,640.000	HOME DEPOT INC/THE CASH DIVIDEND ..		8/29/2017	8/29/2017	9/14/2017	0.000000	0.00	68,209.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		438516106	20170816P000100	48,869.000	HONEYWELL INTERNATIONAL INC CASH ..		8/16/2017	8/16/2017	9/8/2017	0.000000	0.00	32,497.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		440452100	20170713P000020	17,292.000	HORMEL FOODS CORP CASH DIVIDEND ..		7/13/2017	7/13/2017	8/15/2017	0.000000	0.00	2,939.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		44107P104	20170928P000160	45,421.000	HOST HOTELS & RESORTS INC CASH DIVI..		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	9,084.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		444859102	20170928P000170	8,861.000	HUMANA INC CASH DIVIDEND 040%		9/28/2017	9/28/2017	10/27/2017	0.000000	0.00	3,544.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		445656107	20170803P000060	5,499.000	JB HUNT TRANSPORT SERVICES INC CAS..		8/3/2017	8/3/2017	8/18/2017	0.000000	0.00	1,264.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		446150104	20170915P000060	69,689.000	HUNTINGTON BANCSHARES INC/OH CAS..		9/15/2017	9/15/2017	10/2/2017	0.000000	0.00	5,575.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		452308109	20170928P000180	19,090.000	ILLINOIS TOOL WORKS INC CASH DIVIDE..		9/28/2017	9/28/2017	10/10/2017	0.000000	0.00	14,890.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		458140100	20170803P000070	301,867.000	INTEL CORP CASH DIVIDEND 027%		8/3/2017	8/3/2017	9/1/2017	0.000000	0.00	82,258.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		45866F104	20170914P000170	37,954.000	INTERCONTINENTAL EXCHANGE INC CAS..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	7,590.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		459200101	20170808P000050	54,805.000	INTERNATIONAL BUSINESS MACHINE CA..		8/8/2017	8/8/2017	9/9/2017	0.000000	0.00	82,207.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		459506101	20170922P000030	4,849.000	INTERNATIONAL FLAVORS & FRAGRA CA..		9/22/2017	9/22/2017	10/6/2017	0.000000	0.00	3,345.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		460146103	20170811P000060	26,466.000	INTERNATIONAL PAPER CO CASH DIVIDE..		8/11/2017	8/11/2017	9/15/2017	0.000000	0.00	12,241.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		460690100	20170830P000110	25,328.000	INTERPUBLIC GROUP OF COS INC/T CAS..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	4,559.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		461202103	20170706P000050	15,603.000	INTUIT INC CASH DIVIDEND 034%		7/6/2017	7/6/2017	7/18/2017	0.000000	0.00	5,305.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		46284V101	20170914P000180	15,746.000	IRON MOUNTAIN INC CASH DIVIDEND ..		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	8,660.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		46625H100	20170703P000010	227,750.000	JPMORGAN CHASE & CO CASH DIVIDEND..		7/3/2017	7/3/2017	7/3/2017	0.000000	0.00	113,875.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		469814107	20170802P000040	7,720.000	JACOBS ENGINEERING GROUP INC CASH..		8/2/2017	8/2/2017	9/1/2017	0.000000	0.00	1,158.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		478160104	20170825P000020	172,686.000	JOHNSON & JOHNSON CASH DIVIDEND ..		8/25/2017	8/25/2017	9/12/2017	0.000000	0.00	145,056.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		48203R104	20170830P000120	24,494.000	JUNIPER NETWORKS INC CASH DIVIDEND..		8/30/2017	8/30/2017	9/22/2017	0.000000	0.00	2,449.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		482480100	20170811P000070	10,049.000	KLA-TENCOR CORP CASH DIVIDEND 0..		8/11/2017	8/11/2017	9/1/2017	0.000000	0.00	5,928.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		485170302	20170908P000020	6,800.000	KANSAS CITY SOUTHERN CASH DIVIDEN..		9/8/2017	9/8/2017	10/4/2017	0.000000	0.00	2,448.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		487836108	20170830P000130	16,167.000	KELLOGG CO CASH DIVIDEND 054%		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	8,730.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		493267108	20170825P000030	70,265.000	KEYCORP CASH DIVIDEND 009%		8/25/2017	8/25/2017	9/15/2017	0.000000	0.00	6,675.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		494368103	20170907P000120	22,752.000	KIMBERLY-CLARK CORP CASH DIVIDEND ..		9/7/2017	9/7/2017	10/3/2017	0.000000	0.00	22,069.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		49446R109	20170703P000020	27,286.000	KIMCO REALTY CORP CASH DIVIDEND ..		7/3/2017	7/3/2017	7/17/2017	0.000000	0.00	7,367.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		494568101	20170727P000050	123,074.000	KINDER MORGAN INC/IDE CASH DIVIDEND..		7/27/2017	7/27/2017	8/15/2017	0.000000	0.00	15,384.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		500255104	20170901P000060	10,929.000	KOHL'S CORP CASH DIVIDEND 055%		9/1/2017	9/1/2017	9/20/2017	0.000000	0.00	6,010.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		500754106	20170816P000110	38,247.000	KRAFT HEINZ CO/THE CASH DIVIDEND ..		8/16/2017	8/16/2017	9/15/2017	0.000000	0.00	23,904.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		501044101	20170811P000080	58,502.000	KROGER CO/THE CASH DIVIDEND 012%		8/11/2017	8/11/2017	9/1/2017	0.000000	0.00	7,312.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		501797104	20170817P000020	15,446.000	L BRANDS INC CASH DIVIDEND 060%		8/17/2017	8/17/2017	9/1/2017	0.000000	0.00	9,267.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		502413107	20170815P000040	4,992.000	L3 TECHNOLOGIES INC CASH DIVIDEND ..		8/15/2017	8/15/2017	9/15/2017	0.000000	0.00	3,744.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		512807108	20170912P000060	10,341.000	LAM RESEARCH CORP CASH DIVIDEND ..		9/12/2017	9/12/2017	10/4/2017	0.000000	0.00	4,653.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		518439104	20170829P000080	14,351.000	ESTEE LAUDER COS INC/THE CASH DIVID..		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	4,879.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		524560107	20170914P000190	8,481.000	LEGGETT & PLATT INC CASH DIVIDEND ..		9/14/2017	9/14/2017	10/13/2017	0.000000	0.00	3,053.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		526057104	20170711P000040	13,025.000	LENNAR CORP CASH DIVIDEND 004%		7/11/2017	7/11/2017	7/27/2017	0.000000	0.00	521.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		527288104	20170915P000070	20,759.000	LEUCADIA NATIONAL CORP CASH DIVIDE..		9/15/2017	9/15/2017	9/29/2017	0.000000	0.00	2,075.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		532457108	20170811P000090	62,244.000	ELI LILLY & CO CASH DIVIDEND 052%		8/11/2017	8/11/2017	9/8/2017	0.000000	0.00	32,366.88	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		534187109	20170706P000060	14,377.000	LINCOLN NATIONAL CORP CASH DIVIDEN...		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	4,169.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		539330109	20170830P000140	15,957.000	LOCKHEED MARTIN CORP CASH DIVIDEN...		8/30/2017	8/30/2017	9/22/2017	0.000000	0.00	29,041.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		540424108	20170828P000010	17,899.000	LOEWS CORP CASH DIVIDEND 006%		8/28/2017	8/28/2017	9/12/2017	0.000000	0.00	1,106.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		548661107	20170724P000020	55,005.000	LOWE'S COS INC CASH DIVIDEND 041%		7/24/2017	7/24/2017	8/9/2017	0.000000	0.00	22,552.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		55261F104	20170830P000150	9,863.000	M&T BANK CORP CASH DIVIDEND 075%		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	7,397.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		554382101	20170816P000120	7,634.000	MACERICH CO/THE CASH DIVIDEND 0...		8/16/2017	8/16/2017	9/7/2017	0.000000	0.00	5,420.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		55616P104	20170914P000200	19,520.000	MACY'S INC CASH DIVIDEND 037%		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	7,368.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		565849106	20170814P000030	54,488.000	MARATHON OIL CORP CASH DIVIDEND ...		8/14/2017	8/14/2017	9/11/2017	0.000000	0.00	2,724.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		56595A102	20170814P000040	33,253.000	MARATHON PETROLEUM CORP CASH DIV...		8/14/2017	8/14/2017	9/11/2017	0.000000	0.00	13,301.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		571748102	20170707P000020	33,035.000	MARSH & MCLENNAN COS INC CASH DIVI...		7/7/2017	7/7/2017	8/15/2017	0.000000	0.00	12,388.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		571903202	20170822P000060	19,917.000	MARRIOTT INTERNATIONAL INC/MD CASH...		8/22/2017	8/22/2017	9/29/2017	0.000000	0.00	6,572.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		573284106	20170831P000040	4,015.000	MARTIN MARIETTA MATERIALS INC CASH ...		8/31/2017	8/31/2017	9/29/2017	0.000000	0.00	1,766.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		574599106	20170712P000040	20,510.000	MASCO CORP CASH DIVIDEND 010%		7/12/2017	7/12/2017	8/14/2017	0.000000	0.00	2,051.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		57636Q104	20170705P000060	60,129.000	MASTERCARD INC CASH DIVIDEND 02...		7/5/2017	7/5/2017	8/9/2017	0.000000	0.00	13,228.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		577081102	20170821P000040	21,959.000	MATTEL INC CASH DIVIDEND 015%		8/21/2017	8/21/2017	9/15/2017	0.000000	0.00	3,293.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		579780206	20170706P000070	7,258.000	MCCORMICK & CO INC/MD CASH DIVIDEN...		7/6/2017	7/6/2017	7/24/2017	0.000000	0.00	3,411.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		580135101	20170830P000160	52,249.000	MCDONALD'S CORP CASH DIVIDEND 0...		8/30/2017	8/30/2017	9/18/2017	0.000000	0.00	49,114.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		58155Q103	20170830P000170	13,520.000	MCKESSON CORP CASH DIVIDEND 03...		8/30/2017	8/30/2017	10/2/2017	0.000000	0.00	4,596.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		58933Y105	20170914P000210	175,336.000	MERCK & CO INC CASH DIVIDEND 047%		9/14/2017	9/14/2017	10/6/2017	0.000000	0.00	82,407.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		59156R108	20170803P000080	69,261.000	METLIFE INC CASH DIVIDEND 040%		8/3/2017	8/3/2017	9/13/2017	0.000000	0.00	27,704.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		594918104	20170815P000050	494,918.000	MICROSOFT CORP CASH DIVIDEND 03...		8/15/2017	8/15/2017	9/14/2017	0.000000	0.00	193,018.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		595017104	20170817P000030	14,705.000	MICROCHIP TECHNOLOGY INC CASH DIVI...		8/17/2017	8/17/2017	9/5/2017	0.000000	0.00	5,323.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		59522J103	20170712P000050	7,281.000	MID-AMERICA APARTMENT COMMUNIT C...		7/12/2017	7/12/2017	7/31/2017	0.000000	0.00	6,334.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		60871R209	20170829P000090	11,837.000	MOLSON COORS BREWING CO CASH DIVI...		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	4,853.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		609207105	20170928P000190	93,163.000	MONDELEZ INTERNATIONAL INC CASH DI...		9/28/2017	9/28/2017	10/12/2017	0.000000	0.00	20,495.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		61166W101	20170705P000070	28,129.000	MONSANTO CO CASH DIVIDEND 054%		7/5/2017	7/5/2017	7/28/2017	0.000000	0.00	15,189.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		615369105	20170818P000030	10,669.000	MOODY S CORP CASH DIVIDEND 038%		8/18/2017	8/18/2017	9/12/2017	0.000000	0.00	4,054.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		617446448	20170727P000060	91,306.000	MORGAN STANLEY CASH DIVIDEND 0...		7/27/2017	7/27/2017	8/15/2017	0.000000	0.00	22,826.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		61945C103	20170906P000020	22,502.000	MOSAIC CO/THE CASH DIVIDEND 015%		9/6/2017	9/6/2017	9/21/2017	0.000000	0.00	3,375.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		620076307	20170914P000220	10,479.000	MOTIGROLA SOLUTIONS INC CASH DIVIDE...		9/14/2017	9/14/2017	10/13/2017	0.000000	0.00	4,925.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		626717102	20170810P000060	10,397.000	MURPHY OIL CORP CASH DIVIDEND 0...		8/10/2017	8/10/2017	9/1/2017	0.000000	0.00	2,599.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		629377508	20170728P000050	20,262.000	NRG ENERGY INC CASH DIVIDEND 003...		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	607.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		631103108	20170914P000230	7,306.000	NASDAQ INC CASH DIVIDEND 038%		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	2,776.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		637871101	20170914P000240	24,362.000	NATIONAL OILWELL VARCO INC CASH DIV...		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	1,218.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		63938C108	20170830P000180	18,266.000	NAVIENT CORP CASH DIVIDEND 016%		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	2,922.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		641100104	20170705P000080	17,369.000	NETAPP INC CASH DIVIDEND 020%		7/5/2017	7/5/2017	7/26/2017	0.000000	0.00	3,473.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		651229106	20170829P000100	30,969.000	NEWELL BRANDS INC CASH DIVIDEND ...		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	7,122.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		651639106	20170913P000030	34,182.000	NEWMONT MINING CORP CASH DIVIDEND...		9/13/2017	9/13/2017	9/28/2017	0.000000	0.00	2,563.65	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		652498109	20170912P000070	24,499.000	NEWS CORP CASH DIVIDEND 010%		9/12/2017	9/12/2017	10/18/2017	0.000000	0.00	2,449.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		652498208	20170912P000080	7,678.000	NEWS CORP CASH DIVIDEND 010%		9/12/2017	9/12/2017	10/18/2017	0.000000	0.00	767.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		653339F101	20170823P000090	30,011.000	NEXTERA ENERGY INC CASH DIVIDEND		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	29,485.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		654106103	20170831P000050	84,953.000	NIKE INC CASH DIVIDEND 018%		8/31/2017	8/31/2017	10/2/2017	0.000000	0.00	15,291.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		65473P105	20170727P000070	20,734.000	NISOURCE INC CASH DIVIDEND 017%		7/27/2017	7/27/2017	8/18/2017	0.000000	0.00	3,628.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		655044105	20170803P000090	29,179.000	NOBLE ENERGY INC CASH DIVIDEND		8/3/2017	8/3/2017	8/21/2017	0.000000	0.00	2,917.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		655664100	20170824P000020	7,132.000	NORDSTROM INC CASH DIVIDEND 0.		8/24/2017	8/24/2017	9/12/2017	0.000000	0.00	2,638.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		655844108	20170803P000100	18,576.000	NORFOLK SOUTHERN CORP CASH DIVID.		8/3/2017	8/3/2017	9/11/2017	0.000000	0.00	11,331.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		665859104	20170830P000190	13,834.000	NORTHERN TRUST CORP CASH DIVIDEN.		8/30/2017	8/30/2017	10/1/2017	0.000000	0.00	5,810.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		666807102	20170824P000030	11,191.000	NORTHROP GRUMMAN CORP CASH DIVID.		8/24/2017	8/24/2017	9/13/2017	0.000000	0.00	11,191.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		670346105	20170928P000200	19,590.000	NUCOR CORP CASH DIVIDEND 037%		9/28/2017	9/28/2017	11/9/2017	0.000000	0.00	7,395.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		67066G104	20170822P000070	38,142.000	NVIDIA CORP CASH DIVIDEND 014%		8/22/2017	8/22/2017	9/18/2017	0.000000	0.00	5,338.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		674599105	20170908P000030	49,013.000	OCCIDENTAL PETROLEUM CORP CASH DI.		9/8/2017	9/8/2017	10/16/2017	0.000000	0.00	37,740.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		681919106	20170921P000060	14,291.000	OMNICOM GROUP INC CASH DIVIDEND		9/21/2017	9/21/2017	10/10/2017	0.000000	0.00	7,860.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		682680103	20170803P000110	13,525.000	ONEOK INC CASH DIVIDEND 074%		8/3/2017	8/3/2017	8/14/2017	0.000000	0.00	10,076.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		68389X105	20170717P000020	192,551.000	ORACLE CORP CASH DIVIDEND 019%		7/17/2017	7/17/2017	8/2/2017	0.000000	0.00	36,584.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		69331C108	20170928P000210	31,352.000	PG&E CORP CASH DIVIDEND 053%		9/28/2017	9/28/2017	10/15/2017	0.000000	0.00	16,616.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		693475105	20170713P000030	31,020.000	PNC FINANCIAL SERVICES GROUP I CAS...		7/13/2017	7/13/2017	8/5/2017	0.000000	0.00	23,265.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		693506107	20170808P000060	16,423.000	PPG INDUSTRIES INC CASH DIVIDEND		8/8/2017	8/8/2017	9/12/2017	0.000000	0.00	7,390.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		69351T106	20170907P000130	43,794.000	PPL CORP CASH DIVIDEND 039%		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	17,296.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		693656100	20170822P000080	5,000.000	PVH CORP CASH DIVIDEND 003%		8/22/2017	8/22/2017	9/22/2017	0.000000	0.00	187.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		693718108	20170814P000050	22,519.000	PACCAR INC CASH DIVIDEND 025%		8/14/2017	8/14/2017	9/6/2017	0.000000	0.00	5,629.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		701094104	20170824P000040	8,538.000	PARKER-HANNIFIN CORP CASH DIVIDEND.		8/24/2017	8/24/2017	9/8/2017	0.000000	0.00	5,635.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		703395103	20170712P000060	5,230.000	PATTERSON COS INC CASH DIVIDEND		7/12/2017	7/12/2017	7/28/2017	0.000000	0.00	1,359.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		704326107	20170728P000060	20,496.000	PAYCHEX INC CASH DIVIDEND 050%		7/28/2017	7/28/2017	8/24/2017	0.000000	0.00	10,248.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		712704105	20170728P000070	22,074.000	PEOPLES UNITED FINANCIAL INC CASH D.		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	3,807.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		713448108	20170830P000200	91,573.000	PEPSICO INC CASH DIVIDEND 080%		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	73,716.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		714046109	20170719P000040	7,054.000	PERKINELMER INC CASH DIVIDEND 00.		7/19/2017	7/19/2017	8/10/2017	0.000000	0.00	493.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		717081103	20170802P000050	382,564.000	PFIZER INC CASH DIVIDEND 032%		8/2/2017	8/2/2017	9/1/2017	0.000000	0.00	122,420.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		718172109	20170926P000010	95,365.000	PHILIP MORRIS INTERNATIONAL IN CASH		9/26/2017	9/26/2017	10/12/2017	0.000000	0.00	102,040.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		718546104	20170816P000130	28,121.000	PHILLIPS 66 CASH DIVIDEND 070%		8/16/2017	8/16/2017	9/1/2017	0.000000	0.00	19,684.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		723484101	20170728P000080	7,151.000	PINNACLE WEST CAPITAL CORP CASH DI.		7/28/2017	7/28/2017	9/1/2017	0.000000	0.00	4,683.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		723787107	20170928P000220	10,444.000	PIONEER NATURAL RESOURCES CO CAS.		9/28/2017	9/28/2017	10/12/2017	0.000000	0.00	417.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74005P104	20170907P000140	18,325.000	PRAXAIR INC CASH DIVIDEND 078%		9/7/2017	9/7/2017	9/15/2017	0.000000	0.00	14,430.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74144T108	20170913P000040	15,466.000	T ROWE PRICE GROUP INC CASH DIVIDE.		9/13/2017	9/13/2017	9/28/2017	0.000000	0.00	8,815.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74251V102	20170830P000210	17,183.000	PRINCIPAL FINANCIAL GROUP INC CASH		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	8,076.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		742718109	20170719P000050	163,954.000	PROCTER & GAMBLE CO/THE CASH DIVID.		7/19/2017	7/19/2017	8/15/2017	0.000000	0.00	113,062.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74340W103	20170915P000080	33,995.000	PROLOGIS INC CASH DIVIDEND 044%		9/15/2017	9/15/2017	9/29/2017	0.000000	0.00	14,957.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		744320102	20170818P000040	27,501.000	PRUDENTIAL FINANCIAL INC CASH DIVID.		8/18/2017	8/18/2017	9/14/2017	0.000000	0.00	20,625.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		744573106	20170907P000150	32,429.000	PUBLIC SERVICE ENTERPRISE GROU CA.		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	13,944.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		744600109	20170912P000090	9,584.000	PUBLIC STORAGE CASH DIVIDEND 20.		9/12/2017	9/12/2017	9/28/2017	0.000000	0.00	19,168.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		745867101	20170918P000050	18,203.000	PULTEGROUP INC CASH DIVIDEND 00.		9/18/2017	9/18/2017	10/3/2017	0.000000	0.00	1,638.27	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		747525103	20170828P000020	94,710.000	QUALCOMM INC CASH DIVIDEND 057%		8/28/2017	8/28/2017	9/20/2017	0.000000	0.00	53,984.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		748341.000	20170706P000080	8,771.000	QUEST DIAGNOSTICS INC CASH DIVIDEN..		7/6/2017	7/6/2017	7/24/2017	0.000000	0.00	3,946.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		751212101	20170928P000230	3,384.000	RALPH LAUREN CORP CASH DIVIDEND ..		9/28/2017	9/28/2017	10/13/2017	0.000000	0.00	1,692.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		75281A109	20170914P000250	12,062.000	RANGE RESOURCES CORP CASH DIVIDE..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	241.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		754730109	20170929P000020	7,870.000	RAYMOND JAMES FINANCIAL INC CASH D..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	1,731.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		756109104	20170728P000090	17,504.000	REALTY INCOME CORP CASH DIVIDEND ..		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	3,702.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		756109104	20170830P000220	17,504.000	REALTY INCOME CORP CASH DIVIDEND ..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	3,702.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		756109104	20170929P000030	16,766.000	REALTY INCOME CORP CASH DIVIDEND ..		9/29/2017	9/29/2017	10/13/2017	0.000000	0.00	3,554.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		758849103	20170814P000060	9,376.000	REGENCY CENTERS CORP CASH DIVIDE..		8/14/2017	8/14/2017	8/30/2017	0.000000	0.00	4,965.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		7591EP100	20170907P000160	77,057.000	REGIONS FINANCIAL CORP CASH DIVIDE..		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	6,935.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		760759100	20170929P000040	14,116.000	REPUBLIC SERVICES INC CASH DIVIDEND..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	4,870.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		770323103	20170823P000100	8,153.000	ROBERT HALF INTERNATIONAL INC CASH..		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	1,956.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		773903109	20170810P000070	8,259.000	ROCKWELL AUTOMATION INC CASH DIVL..		8/10/2017	8/10/2017	9/11/2017	0.000000	0.00	6,276.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		774341101	20170810P000080	10,409.000	ROCKWELL COLLINS INC CASH DIVIDEND..		8/10/2017	8/10/2017	9/5/2017	0.000000	0.00	3,434.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		776696106	20170705P000090	6,541.000	ROPER TECHNOLOGIES INC CASH DIVIDE..		7/5/2017	7/5/2017	7/21/2017	0.000000	0.00	2,289.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		778296103	20170906P000030	25,129.000	ROSS STORES INC CASH DIVIDEND 01..		9/6/2017	9/6/2017	9/29/2017	0.000000	0.00	4,020.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		78409V104	20170824P000050	16,526.000	S&P GLOBAL INC CASH DIVIDEND 041%		8/24/2017	8/24/2017	9/12/2017	0.000000	0.00	6,775.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		78440X101	20170929P000050	6,253.000	SL GREEN REALTY CORP CASH DIVIDEN..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	4,846.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		80589M102	20170908P000040	9,162.000	SCANA CORP CASH DIVIDEND 061%		9/8/2017	9/8/2017	10/1/2017	0.000000	0.00	5,611.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		806857108	20170901P000070	89,071.000	SCHLUMBERGER LTD CASH DIVIDEND ..		9/1/2017	9/1/2017	10/13/2017	0.000000	0.00	-44,535.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		808513105	20170809P000060	78,001.000	CHARLES SCHWAB CORP/THE CASH DIVL..		8/9/2017	8/9/2017	8/25/2017	0.000000	0.00	6,240.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		811065101	20170829P000110	6,148.000	SCRIPPS NETWORKS INTERACTIVE I CAS..		8/29/2017	8/29/2017	9/10/2017	0.000000	0.00	1,844.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		81211K100	20170830P000230	12,552.000	SEALED AIR CORP CASH DIVIDEND 01..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	2,008.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		816851109	20170705P000100	16,079.000	SEMPRA ENERGY CASH DIVIDEND 082..		7/5/2017	7/5/2017	7/15/2017	0.000000	0.00	13,224.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		816851109	20170921P000070	15,401.000	SEMPRA ENERGY CASH DIVIDEND 082..		9/21/2017	9/21/2017	10/15/2017	0.000000	0.00	12,667.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		824348106	20170816P000140	5,194.000	SHERWIN-WILLIAMS CO/THE CASH DIVID..		8/16/2017	8/16/2017	9/8/2017	0.000000	0.00	4,414.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		828806109	20170815P000060	20,013.000	SIMON PROPERTY GROUP INC CASH DIVL..		8/15/2017	8/15/2017	8/31/2017	0.000000	0.00	36,023.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		83088M102	20170804P000010	11,829.000	SKYWORKS SOLUTIONS INC CASH DIVID..		8/4/2017	8/4/2017	8/29/2017	0.000000	0.00	3,785.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		832696405	20170809P000070	7,463.000	JM SMUCKER CO/THE CASH DIVIDEND ..		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	5,821.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		833034101	20170816P000150	3,715.000	SNAP-ON INC CASH DIVIDEND 071%		8/16/2017	8/16/2017	9/8/2017	0.000000	0.00	2,637.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		842587107	20170817P000040	63,758.000	SOUTHERN CO/THE CASH DIVIDEND 0..		8/17/2017	8/17/2017	9/6/2017	0.000000	0.00	36,979.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		844741108	20170822P000090	38,761.000	SOUTHWEST AIRLINES CO CASH DIVIDEN..		8/22/2017	8/22/2017	9/14/2017	0.000000	0.00	4,845.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		854502101	20170830P000240	9,806.000	STANLEY BLACK & DECKER INC CASH DI..		8/30/2017	8/30/2017	9/19/2017	0.000000	0.00	6,177.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		855244109	20170808P000070	92,829.000	STARBUCKS CORP CASH DIVIDEND 02..		8/8/2017	8/8/2017	8/25/2017	0.000000	0.00	23,207.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		857477103	20170929P000060	21,715.000	STATE STREET CORP CASH DIVIDEND ..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	9,120.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		863667101	20170928P000240	19,048.000	STRYKER CORP CASH DIVIDEND 042%		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	8,095.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		867914103	20170829P000120	30,993.000	SUNTRUST BANKS INC CASH DIVIDEND ..		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	12,397.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		871503108	20170817P000050	38,991.000	SYMANTEC CORP CASH DIVIDEND 007..		8/17/2017	8/17/2017	9/13/2017	0.000000	0.00	2,924.33	0.00



S&P 500 INDEX - KR2F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		871658103	20170803P000120	49,376.000	SYNCHRONY FINANCIAL CASH DIVIDEND		8/3/2017	8/3/2017	8/17/2017	0.000000	0.00	7,406.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		871829107	20170705P000110	31,564.000	SYSCO CORP CASH DIVIDEND 033%		7/5/2017	7/5/2017	7/28/2017	0.000000	0.00	10,416.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		872540109	20170808P000080	41,237.000	TJX COS INC/THE CASH DIVIDEND 0.		8/8/2017	8/8/2017	8/31/2017	0.000000	0.00	12,886.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		87612E105	20170514P000070	35,367.000	TARGET CORP CASH DIVIDEND 062%		8/14/2017	8/14/2017	9/10/2017	0.000000	0.00	21,927.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		882508104	20170727P000080	63,869.000	TEXAS INSTRUMENTS INC CASH DIVIDEN.		7/27/2017	7/27/2017	8/14/2017	0.000000	0.00	31,934.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		883203101	20170914P000260	17,160.000	TEXTRON INC CASH DIVIDEND 002%		9/14/2017	9/14/2017	10/1/2017	0.000000	0.00	343.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		883556102	20170914P000270	25,079.000	THERMO FISHER SCIENTIFIC INC CASH DL.		9/14/2017	9/14/2017	10/16/2017	0.000000	0.00	3,761.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		88579Y101	20170823P000110	38,308.000	3M CO CASH DIVIDEND 117%		8/23/2017	8/23/2017	9/12/2017	0.000000	0.00	45,011.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		886547108	20170919P000020	6,872.000	TIFFANY & CO CASH DIVIDEND 050%		9/19/2017	9/19/2017	10/10/2017	0.000000	0.00	3,436.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		886547108	20170919S004601	-290.000	TIFFANY & CO LATE POSTING DIVIDEND A.		9/19/2017	9/19/2017	10/10/2017	0.000000	0.00	-145.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		887317303	20170706P000090	49,715.000	TIME WARNER INC CASH DIVIDEND 04.		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	20,010.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		891906109	20170920P000010	10,170.000	TOTAL SYSTEM SERVICES INC CASH DIVL.		9/20/2017	9/20/2017	10/2/2017	0.000000	0.00	1,322.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		892356106	20170817P000060	8,241.000	TRACTOR SUPPLY CO CASH DIVIDEND		8/17/2017	8/17/2017	9/6/2017	0.000000	0.00	2,225.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		893641100	20170831P000060	3,135.000	TRANSDIGM GROUP INC CASH DIVIDEND		8/31/2017	8/31/2017	9/12/2017	0.000000	0.00	68,970.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		89417E109	20170907P000170	17,912.000	TRAVELERS COS INC/THE CASH DIVIDEN.		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	12,896.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		90130A101	20170912P000100	67,459.000	TWENTY-FIRST CENTURY FOX INC CASH		9/12/2017	9/12/2017	10/18/2017	0.000000	0.00	12,142.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		90130A200	20170912P000110	31,225.000	TWENTY-FIRST CENTURY FOX INC CASH		9/12/2017	9/12/2017	10/18/2017	0.000000	0.00	5,620.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		902494103	20170830P000250	18,474.000	TYSON FOODS INC CASH DIVIDEND 02.		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	4,156.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		902553104	20170706P000100	17,141.000	UDR INC CASH DIVIDEND 031%		7/6/2017	7/6/2017	7/31/2017	0.000000	0.00	5,313.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		902973304	20170928P000250	97,270.000	US BANCORP CASH DIVIDEND 030%		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	29,181.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		907818108	20170829P000130	51,760.000	UNION PACIFIC CORP CASH DIVIDEND		8/29/2017	8/29/2017	9/29/2017	0.000000	0.00	31,314.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		911312106	20170810P000090	44,153.000	UNITED PARCEL SERVICE INC CASH DIVL.		8/10/2017	8/10/2017	8/30/2017	0.000000	0.00	36,646.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		913017109	20170816P000160	47,767.000	UNITED TECHNOLOGIES CORP CASH DIVL.		8/16/2017	8/16/2017	9/10/2017	0.000000	0.00	33,436.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		91324P102	20170907P000180	61,775.000	UNITEDHEALTH GROUP INC CASH DIVIDE.		9/7/2017	9/7/2017	9/19/2017	0.000000	0.00	46,331.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		913903100	20170830P000260	5,731.000	UNIVERSAL HEALTH SERVICES INC CASH.		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	573.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		91529Y105	20170727P000090	14,629.000	UNUM GROUP CASH DIVIDEND 023%		7/27/2017	7/27/2017	8/18/2017	0.000000	0.00	3,364.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		918204108	20170907P000190	20,537.000	VF CORP CASH DIVIDEND 042%		9/7/2017	9/7/2017	9/18/2017	0.000000	0.00	8,625.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		91913Y100	20170807P000050	28,869.000	VALERO ENERGY CORP CASH DIVIDEND		8/7/2017	8/7/2017	9/7/2017	0.000000	0.00	20,068.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92276F100	20170911P000020	22,749.000	VENTAS INC CASH DIVIDEND 077%		9/11/2017	9/11/2017	9/29/2017	0.000000	0.00	17,630.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92343V104	20170706P000110	261,505.000	VERIZON COMMUNICATIONS INC CASH DL.		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	151,019.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92553P201	20170914P000280	22,584.000	VIACOM INC CASH DIVIDEND 020%		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	4,516.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92826C339	20170816P000170	118,352.000	VISA INC CASH DIVIDEND 016%		8/16/2017	8/16/2017	9/5/2017	0.000000	0.00	19,528.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92904Z109	20170803P000130	11,042.000	VORNADO REALTY TRUST CASH DIVIDEN.		8/3/2017	8/3/2017	8/18/2017	0.000000	0.00	6,625.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		929160109	20170821P000050	8,472.000	VULCAN MATERIALS CO CASH DIVIDEND		8/21/2017	8/21/2017	9/8/2017	0.000000	0.00	2,118.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92939U106	20170810P000100	20,230.000	WEC ENERGY GROUP INC CASH DIVIDEN.		8/10/2017	8/10/2017	9/1/2017	0.000000	0.00	10,519.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		93114Z103	20170809P000080	94,689.000	WAL-MART STORES INC CASH DIVIDEND		8/9/2017	8/9/2017	9/5/2017	0.000000	0.00	-48,291.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		93142Z108	20170816P000180	54,742.000	WALGREENS BOOTS ALLIANCE INC CASH.		8/16/2017	8/16/2017	9/12/2017	0.000000	0.00	21,896.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		94106L109	20170907P000200	26,055.000	WASTE MANAGEMENT INC CASH DIVIDEN.		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	11,073.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		949746101	20170802P000060	288,314.000	WELLS FARGO & CO CASH DIVIDEND		8/2/2017	8/2/2017	9/1/2017	0.000000	0.00	112,442.46	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		95040Q104	20170804P000020	23,473.000	WELLTOWER INC CASH DIVIDEND 0%		8/4/2017	8/4/2017	8/21/2017	0.000000	0.00	20,421.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		958102105	20170928P000260	17,883.000	WESTERN DIGITAL CORP CASH DIVIDEND		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	8,941.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		959802109	20170914P000290	30,209.000	WESTERN UNION CO/THE CASH DIVIDEN		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	5,286.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		96145D105	20170809P000090	16,097.000	WESTROCK CO CASH DIVIDEND 040%		8/9/2017	8/9/2017	8/21/2017	0.000000	0.00	6,438.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		962166104	20170907P000210	48,161.000	WEYERHAEUSER CO CASH DIVIDEND		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	14,929.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		963320106	20170823P000120	4,742.000	WHIRLPOOL CORP CASH DIVIDEND 11.		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	5,216.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		969457100	20170907P000220	52,968.000	WILLIAMS COS INC/THE CASH DIVIDEND		9/7/2017	9/7/2017	9/25/2017	0.000000	0.00	15,890.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		98310W108	20170823P000130	6,690.000	WYNDHAM WORLDWIDE CORP CASH DIVL		8/23/2017	8/23/2017	9/8/2017	0.000000	0.00	3,880.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		983134107	20170808P000090	5,118.000	WYNN RESORTS LTD CASH DIVIDEND		8/8/2017	8/8/2017	8/22/2017	0.000000	0.00	2,559.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		983898100	20170914P000300	32,550.000	XCEL ENERGY INC CASH DIVIDEND 03.		9/14/2017	9/14/2017	10/20/2017	0.000000	0.00	11,718.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		983919101	20170808P000100	15,901.000	XILINX INC CASH DIVIDEND 035%		8/8/2017	8/8/2017	8/30/2017	0.000000	0.00	5,565.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		984121608	20170928P000270	13,108.000	XEROX CORP CASH DIVIDEND 025%		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	3,277.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		98419M100	20170829P000140	11,521.000	XYLEM INC/NY CASH DIVIDEND 018%		8/29/2017	8/29/2017	9/20/2017	0.000000	0.00	2,073.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		988498101	20170712P000070	21,207.000	YUM! BRANDS INC CASH DIVIDEND 03.		7/12/2017	7/12/2017	8/4/2017	0.000000	0.00	6,362.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		98956P102	20170921P000080	12,355.000	ZIMMER BIOMET HOLDINGS INC CASH DL		9/21/2017	9/21/2017	10/27/2017	0.000000	0.00	2,965.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		989701107	20170815P000070	12,989.000	ZIONS BANCORPORATION CASH DIVIDEN		8/15/2017	8/15/2017	8/24/2017	0.000000	0.00	1,558.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		98176J109	20170915P000010	6,107.000	ALLEGION PLC CASH DIVIDEND 016%		9/15/2017	9/15/2017	9/29/2017	0.000000	0.00	977.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G0177J108	20170816P000010	21,530.000	ALLERGAN PLC CASH DIVIDEND 070%		8/16/2017	8/16/2017	9/15/2017	0.000000	0.00	15,071.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G0408V102	20170728P000010	16,800.000	AON PLC CASH DIVIDEND 036%		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	6,048.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G27823106	20170807P000010	17,173.000	DELPHI AUTOMOTIVE PLC CASH DIVIDEN		8/7/2017	8/7/2017	8/23/2017	0.000000	0.00	4,980.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G29183103	20170802P000010	28,674.000	EATON CORP PLC CASH DIVIDEND 06.		8/2/2017	8/2/2017	8/18/2017	0.000000	0.00	17,204.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G3223R108	20170901P000010	2,633.000	EVEREST RE GROUP LTD CASH DIVIDEN		9/1/2017	9/1/2017	9/20/2017	0.000000	0.00	3,291.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G47791101	20170907P000010	16,412.000	INGERSOLL-RAND PLC CASH DIVIDEND		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	7,385.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G4918T108	20170815P000010	26,081.000	INVESCO LTD CASH DIVIDEND 029%		8/15/2017	8/15/2017	9/1/2017	0.000000	0.00	7,563.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G51502105	20170922P000010	57,601.000	JOHNSON CONTROLS INTERNATIONAL C.		9/22/2017	9/22/2017	10/13/2017	0.000000	0.00	14,400.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G5960L103	20170705P000010	87,751.000	MEDTRONIC PLC CASH DIVIDEND 046%		7/5/2017	7/5/2017	7/26/2017	0.000000	0.00	40,365.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G5960L103	20170928P000010	84,051.000	MEDTRONIC PLC CASH DIVIDEND 046%		9/28/2017	9/28/2017	10/20/2017	0.000000	0.00	38,663.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G6518L108	20170822P000010	21,530.000	NIELSEN HOLDINGS PLC CASH DIVIDEND		8/22/2017	8/22/2017	9/7/2017	0.000000	0.00	7,320.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G7945M107	20170919P000010	19,039.000	SEAGATE TECHNOLOGY PLC CASH DIVID.		9/19/2017	9/19/2017	10/4/2017	0.000000	0.00	11,994.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G7945M107	20170919S0002541	-803.000	SEAGATE TECHNOLOGY PLC LATE POSTL		9/19/2017	9/19/2017	10/4/2017	0.000000	0.00	-505.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G7900T104	20170719P000010	10,748.000	PENTAIR PLC CASH DIVIDEND 034%		7/19/2017	7/19/2017	8/4/2017	0.000000	0.00	3,708.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G81276100	20170726P000010	4,385.000	SIGNET JEWELERS LTD CASH DIVIDEND		7/26/2017	7/26/2017	8/30/2017	0.000000	0.00	1,359.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G96629103	20170928P000020	7,803.000	WILLIS TOWERS WATSON PLC CASH DIVL		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	4,135.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G97822103	20170823P000010	9,191.000	PERRIGO CO PLC CASH DIVIDEND 016.		8/23/2017	8/23/2017	9/12/2017	0.000000	0.00	1,470.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G98294104	20170914P000010	16,760.000	XL GROUP LTD CASH DIVIDEND 022%		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	3,687.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		H1467J104	20170928P000030	28,670.000	CHUBB LTD CASH DIVIDEND 071%		9/28/2017	9/28/2017	10/20/2017	0.000000	0.00	20,355.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		H2906T109	20170913P000010	7,354.000	GARMIN LTD CASH DIVIDEND 051%		9/13/2017	9/13/2017	9/29/2017	0.000000	0.00	3,750.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		H84989104	20170823P000020	22,759.000	TE CONNECTIVITY LTD CASH DIVIDEND		8/23/2017	8/23/2017	9/8/2017	0.000000	0.00	9,103.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		NS3745100	20170901P000020	21,174.000	LYONDELLBASELL INDUSTRIES NV CASH		9/1/2017	9/1/2017	9/13/2017	0.000000	0.00	19,056.60	0.00



### Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		V7780T103	20170921P000010	10,361.000	ROYAL CARIBBEAN CRUISES LTD CASH D_		9/21/2017	9/21/2017	10/11/2017	0.000000	0.00	6,160.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		Y09827109	20170918P000010	25,729.000	BROADCOM LTD CASH DIVIDEND 102%		9/18/2017	9/18/2017	9/29/2017	0.000000	0.00	26,243.58	0.00
<b>DIVIDENDS</b>						<b>16,890,163.00</b>							<b>7,288,948.45</b>	<b>7,288,948.45</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>16,890,163.00</b>							<b>7,288,948.45</b>	<b>7,288,948.45</b>	<b>0.00</b>
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		001055102	20170901S000260	25,440.000	AFLAC INC		9/1/2017	8/21/2017	9/1/2017	0.000000	10,939.20	10,939.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00130H105	20170817S000070	42,318.000	AES CORP/A		8/17/2017	8/1/2017	8/17/2017	0.000000	5,078.16	5,078.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00206R102	20170801S000100	394,113.000	AT&T INC		8/1/2017	7/6/2017	8/1/2017	0.000000	193,115.37	193,115.37	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		002824100	20170815S000130	111,238.000	ABBOTT LABORATORIES		8/15/2017	7/12/2017	8/15/2017	0.000000	29,478.07	29,478.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00287Y109	20170815S000150	102,025.000	ABBVIE INC		8/15/2017	7/12/2017	8/15/2017	0.000000	65,296.00	65,296.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00508Y102	20170801S000090	2,827.000	ACUTY BRANDS INC		8/1/2017	7/14/2017	8/1/2017	0.000000	367.51	367.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00751Y106	20170707S000040	4,734.000	ADVANCE AUTO PARTS INC		7/7/2017	6/21/2017	7/7/2017	0.000000	284.04	284.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00817Y108	20170728S000170	21,263.000	AETNA INC		7/28/2017	7/11/2017	7/28/2017	0.000000	10,631.50	10,631.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		008252108	20170824S000060	3,628.000	AFFILIATED MANAGERS GROUP INC		8/24/2017	8/8/2017	8/24/2017	0.000000	725.60	725.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00846U101	20170726S000030	20,661.000	AGILENT TECHNOLOGIES INC		7/26/2017	6/29/2017	7/26/2017	0.000000	2,727.25	2,727.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		009158106	20170814S000100	13,957.000	AIR PRODUCTS & CHEMICALS INC		8/14/2017	6/29/2017	8/14/2017	0.000000	13,259.15	13,259.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		011659109	20170907S000240	7,924.000	ALASKA AIR GROUP INC		9/7/2017	8/18/2017	9/7/2017	0.000000	2,377.20	2,377.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		012653101	20170703S000070	7,217.000	ALBEMARLE CORP		7/3/2017	6/13/2017	7/3/2017	0.000000	2,309.44	2,309.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		015271109	20170717S000120	5,838.000	ALEXANDRIA REAL ESTATE EQUITIE		7/17/2017	6/28/2017	7/17/2017	0.000000	5,020.68	5,020.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		016581108	20170919S000040	3,569.000	ALLIANCE DATA SYSTEMS CORP		9/19/2017	8/10/2017	9/19/2017	0.000000	1,855.88	1,855.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		018802108	20170815S000110	14,604.000	ALLIANT ENERGY CORP		8/15/2017	7/27/2017	8/15/2017	0.000000	4,600.26	4,600.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		020002101	20170703S000110	23,410.000	ALLSTATE CORP/ITHE		7/3/2017	6/1/2017	7/3/2017	0.000000	8,661.70	8,661.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		02209S103	20170710S000030	124,342.000	ALTRIA GROUP INC		7/10/2017	6/13/2017	7/10/2017	0.000000	75,848.62	75,848.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		023608102	20170929S000240	15,554.000	AMEREN CORP		9/29/2017	9/12/2017	9/29/2017	0.000000	6,843.76	6,843.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		02376R102	20170828S000030	31,577.000	AMERICAN AIRLINES GROUP INC		8/28/2017	8/10/2017	8/28/2017	0.000000	3,157.70	3,157.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		025537101	20170908S000170	31,521.000	AMERICAN ELECTRIC POWER CO INC		9/8/2017	8/8/2017	9/8/2017	0.000000	18,597.39	18,597.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		025816109	20170810S000120	48,128.000	AMERICAN EXPRESS CO		8/10/2017	7/5/2017	8/10/2017	0.000000	15,400.96	15,400.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		026874784	20170929S000280	56,379.000	AMERICAN INTERNATIONAL GROUP I		9/29/2017	9/14/2017	9/29/2017	0.000000	18,041.28	18,041.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03027X100	20170714S000080	27,389.000	AMERICAN TOWER CORP		7/14/2017	6/15/2017	7/14/2017	0.000000	17,528.96	17,528.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		030420103	20170901S000120	11,423.000	AMERICAN WATER WORKS CO INC		9/1/2017	8/7/2017	9/1/2017	0.000000	4,740.55	4,740.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03073E105	20170905S000020	10,638.000	AMERISOURCEBERGEN CORP		9/5/2017	8/17/2017	9/5/2017	0.000000	3,882.87	3,882.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03076C106	20170818S000090	9,773.000	AMERIPRISE FINANCIAL INC		8/18/2017	8/3/2017	8/18/2017	0.000000	8,111.59	8,111.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		031100100	20170929S000100	14,751.000	AMETEK INC		9/29/2017	9/14/2017	9/29/2017	0.000000	1,327.59	1,327.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		031162100	20170908S000150	47,174.000	AMGEN INC		9/8/2017	8/15/2017	9/8/2017	0.000000	54,250.10	54,250.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		032095101	20170711S000070	19,725.000	AMPHENOL CORP		7/11/2017	6/15/2017	7/11/2017	0.000000	3,156.00	3,156.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		032511107	20170927S000010	35,920.000	ANADARKO PETROLEUM CORP		9/27/2017	9/12/2017	9/27/2017	0.000000	1,796.00	1,796.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		032554105	20170919S000050	23,527.000	ANALOG DEVICES INC		9/19/2017	9/7/2017	9/19/2017	0.000000	10,587.15	10,587.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03349M105	20170915S000280	9,688.000	ANDEAVOR		9/15/2017	8/29/2017	9/15/2017	0.000000	5,715.92	5,715.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		036752103	20170925S000020	16,987.000	ANTHEM INC		9/25/2017	9/7/2017	9/25/2017	0.000000	11,890.90	11,890.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		037411105	20170822S000120	24,383.000	APACHE CORP		8/22/2017	7/19/2017	8/22/2017	0.000000	6,095.75	6,095.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03748R101	20170831S000070	10,066.000	APARTMENT INVESTMENT & MANAGEM		8/31/2017	8/16/2017	8/31/2017	0.000000	3,623.76	3,623.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		037833100	20170817S000100	334,229.000	APPLE INC		8/17/2017	8/10/2017	8/17/2017	0.000000	210,564.27	210,564.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		038222105	20170914S000320	68,888.000	APPLIED MATERIALS INC		9/14/2017	8/22/2017	9/14/2017	0.000000	6,888.80	6,888.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		039483102	20170907S000260	36,582.000	ARCHER-DANIELS-MIDLAND CO		9/7/2017	8/15/2017	9/7/2017	0.000000	11,706.24	11,706.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03965L100	20170825S000040	28,255.000	ARCONIC INC		8/25/2017	8/2/2017	8/25/2017	0.000000	1,695.30	1,695.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		04621X108	20170919S000030	3,512.000	ASSURANT INC		9/19/2017	8/24/2017	9/19/2017	0.000000	1,861.36	1,861.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		053015103	20170703S000100	3,992.000	AUTOMATIC DATA PROCESSING INC		7/3/2017	6/7/2017	7/1/2017	0.000000	2,275.44	2,275.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		053015103	20170703S000120	24,789.000	AUTOMATIC DATA PROCESSING INC		7/3/2017	6/7/2017	7/1/2017	0.000000	14,129.73	14,129.73	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		053484101	20170717S000080	8,833.000	AVALONBAY COMMUNITIES INC		7/17/2017	6/28/2017	7/17/2017	0.000000	12,542.86	12,542.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		053611109	20170920S0005050	5,677.000	AVERY DENNISON CORP		9/20/2017	9/12/2017	9/20/2017	0.000000	2,554.65	2,554.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		054937107	20170901S000100	52,012.000	BB&T CORP		9/12/2017	8/9/2017	9/12/2017	0.000000	17,163.96	17,163.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		057224107	20170707A000070	0.000	BAKER HUGHES INC		7/6/2017	7/5/2017	7/6/2017	0.000000	477,312.50	477,312.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		05722G100	20170825S000050	27,275.000	BAKER HUGHES A GE CO		8/25/2017	8/9/2017	8/25/2017	0.000000	4,636.75	4,636.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		058498106	20170915S000290	22,444.000	BALL CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	2,244.40	2,244.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		060505104	20170929S000230	637,959.000	BANK OF AMERICA CORP		9/29/2017	8/30/2017	9/29/2017	0.000000	76,555.08	76,555.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		064058100	20170811S000110	66,861.000	BANK OF NEW YORK MELLON CORPIT		8/11/2017	7/28/2017	8/11/2017	0.000000	15,998.64	15,998.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		067383109	20170804S000060	4,642.000	CR BARD INC		8/4/2017	7/20/2017	8/4/2017	0.000000	1,206.92	1,206.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		071813109	20170703S000040	31,164.000	BAXTER INTERNATIONAL INC		7/3/2017	5/31/2017	7/3/2017	0.000000	4,986.24	4,986.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		075887109	20170929S000200	14,574.000	BECTON DICKINSON AND CO		9/29/2017	9/7/2017	9/29/2017	0.000000	10,639.02	10,639.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		075896100	20170718S000020	9,637.000	BED BATH & BEYOND INC		7/18/2017	6/14/2017	7/18/2017	0.000000	1,445.55	1,445.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		086516101	20170706S000130	17,363.000	BEST BUY CO INC		7/6/2017	6/13/2017	7/6/2017	0.000000	5,903.42	5,903.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		09247X101	20170922S000070	7,772.000	BLACKROCK INC		9/22/2017	8/31/2017	9/22/2017	0.000000	19,430.00	19,430.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		093671105	20170703S000250	13,280.000	H&R BLOCK INC		7/3/2017	6/21/2017	7/3/2017	0.000000	3,187.20	3,187.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		097023105	20170901S000150	35,984.000	BOEING CO/THE		9/12/2017	8/9/2017	9/12/2017	0.000000	51,097.28	51,097.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		099724106	20170915S000110	12,788.000	BORGWARNER INC		9/15/2017	8/30/2017	9/15/2017	0.000000	1,790.32	1,790.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		101121101	20170731S000120	9,863.000	BOSTON PROPERTIES INC		7/31/2017	6/28/2017	7/31/2017	0.000000	7,397.25	7,397.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		110122108	20170801S000060	105,607.000	BRISTOL-MYERS SQUIBB CO		8/1/2017	7/5/2017	8/1/2017	0.000000	41,186.73	41,186.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		115637209	20170703S000050	11,341.000	BROWN-FORMAN CORP		7/3/2017	6/11/2017	7/3/2017	0.000000	2,069.73	2,069.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		124857202	20170703S0000190	23,846.000	CBS CORP		7/3/2017	6/7/2017	7/1/2017	0.000000	4,292.28	4,292.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		12503M108	20170915S000210	5,890.000	CBOE HOLDINGS INC		9/15/2017	8/30/2017	9/15/2017	0.000000	1,590.30	1,590.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		125269100	20170831S000120	14,945.000	CF INDUSTRIES HOLDINGS INC		8/31/2017	8/11/2017	8/31/2017	0.000000	4,483.50	4,483.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		12541W209	20170929S000190	9,032.000	CH ROBINSON WORLDWIDE INC		9/29/2017	8/30/2017	9/29/2017	0.000000	4,064.40	4,064.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		12572Q105	20170925S000030	21,782.000	CME GROUP INC		9/25/2017	9/7/2017	9/25/2017	0.000000	14,376.12	14,376.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		125896100	20170831S000080	17,978.000	CMS ENERGY CORP		8/31/2017	8/2/2017	8/31/2017	0.000000	5,977.69	5,977.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		126408103	20170915S000140	59,148.000	CSX CORP		9/15/2017	8/29/2017	9/15/2017	0.000000	11,829.60	11,829.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		12650T104	20170712S000080	9,307.000	CSRA INC		7/12/2017	6/13/2017	7/12/2017	0.000000	930.70	930.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		126650100	20170803S000150	65,309.000	CVS HEALTH CORP		8/3/2017	7/20/2017	8/3/2017	0.000000	32,654.50	32,654.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		12673P105	20170912S000130	20,088.000	CA INC		9/12/2017	8/22/2017	9/12/2017	0.000000	5,122.44	5,122.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		127097103	20170824S000090	29,842.000	CABOT OIL & GAS CORP		8/24/2017	8/8/2017	8/24/2017	0.000000	1,492.10	1,492.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		134429109	20170731S000080	12,000.000	CAMPBELL SOUP CO		7/31/2017	7/11/2017	7/31/2017	0.000000	4,200.00	4,200.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		134429109	20170731S000100	293.000	CAMPBELL SOUP CO		7/31/2017	7/11/2017	7/31/2017	0.000000	102.55	102.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		14040H105	20170817S000080	30,960.000	CAPITAL ONE FINANCIAL CORP		8/17/2017	8/3/2017	8/17/2017	0.000000	12,384.00	12,384.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		14149Y108	20170717S000090	20,249.000	CARDINAL HEALTH INC		7/17/2017	6/29/2017	7/15/2017	0.000000	9,363.14	9,363.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		143658300	20170915S000130	26,831.000	CARNIVAL CORP		9/15/2017	8/23/2017	9/15/2017	0.000000	10,732.40	10,732.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		149123101	20170821S000060	37,767.000	CATERPILLAR INC		8/21/2017	7/18/2017	8/19/2017	0.000000	29,458.26	29,458.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		15189T107	20170908S000160	27,627.000	CENTERPOINT ENERGY INC		9/8/2017	8/14/2017	9/8/2017	0.000000	7,390.22	7,390.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		156700106	20170915S000040	35,181.000	CENTURYLINK INC		9/15/2017	8/31/2017	9/15/2017	0.000000	18,997.74	18,997.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		166764100	20170911S000080	121,449.000	CHEVRON CORP		9/11/2017	8/16/2017	9/11/2017	0.000000	131,164.92	131,164.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		171340102	20170901S000270	15,978.000	CHURCH & DWIGHT CO INC		9/12/2017	8/11/2017	9/12/2017	0.000000	3,035.82	3,035.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		171798101	20170901S000210	6,097.000	CIMAREX ENERGY CO		9/1/2017	8/11/2017	9/1/2017	0.000000	487.76	487.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		172062101	20170714S000130	9,607.000	CINCINNATI FINANCIAL CORP		7/14/2017	6/19/2017	7/14/2017	0.000000	4,803.50	4,803.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		17275R102	20170726S000040	320,525.000	CISCO SYSTEMS INC		7/26/2017	7/5/2017	7/26/2017	0.000000	92,952.25	92,952.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		172967424	20170825S000070	176,495.000	CITIGROUP INC		8/25/2017	8/3/2017	8/25/2017	0.000000	56,478.40	56,478.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		174610105	20170816S000190	32,472.000	CITIZENS FINANCIAL GROUP INC		8/16/2017	7/31/2017	8/16/2017	0.000000	5,844.96	5,844.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		189054109	20170804S000050	8,256.000	CLOROX CO/THE		8/4/2017	7/17/2017	8/4/2017	0.000000	6,935.04	6,935.04	0.00



### Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		189754104	201707055000170	17,991.000	COACH INC		7/5/2017	6/7/2017	7/5/2017	0.000000	6,071.96	6,071.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		191216100	201707035000170	247,740.000	COCA-COLA CO/THE		7/3/2017	6/13/2017	7/3/2017	0.000000	91,663.80	91,663.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		192446102	201706315000130	37,757.000	COGNIZANT TECHNOLOGY SOLUTIONS		8/31/2017	8/18/2017	8/31/2017	0.000000	5,663.55	5,663.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		194162103	201708155000210	56,623.000	COLGATE-PALMOLIVE CO		8/15/2017	7/14/2017	8/15/2017	0.000000	22,649.20	22,649.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		20030N101	201707265000050	303,387.000	COMCAST CORP		7/26/2017	6/30/2017	7/26/2017	0.000000	47,783.45	47,783.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		200340107	201707035000260	11,275.000	COMERICA INC		7/3/2017	6/13/2017	7/1/2017	0.000000	2,931.50	2,931.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		205867102	201708315000090	25,913.000	CONAGRA BRANDS INC		8/31/2017	7/27/2017	8/31/2017	0.000000	5,506.51	5,506.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		20825C104	201709015000190	79,304.000	CONOCOPHILLIPS		9/1/2017	7/20/2017	9/1/2017	0.000000	21,015.56	21,015.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		209115104	201709155000330	19,576.000	CONSOLIDATED EDISON INC		9/15/2017	8/14/2017	9/15/2017	0.000000	13,507.44	13,507.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		21036P108	201708235000140	10,990.000	CONSTELLATION BRANDS INC		8/23/2017	8/7/2017	8/23/2017	0.000000	5,714.80	5,714.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		216648402	201708075000060	3,132.000	COOPER COS INC/THE		8/7/2017	7/19/2017	8/7/2017	0.000000	93.96	93.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		219350105	201709295000380	58,991.000	CORNING INC		9/1/2017	8/29/2017	9/29/2017	0.000000	9,143.61	9,143.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		22160K105	201709015000330	28,116.000	COSTCO WHOLESALE CORP		9/1/2017	8/16/2017	9/1/2017	0.000000	14,058.00	14,058.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		222070203	201709145000370	30,194.000	COTY INC		9/14/2017	8/30/2017	9/14/2017	0.000000	3,774.25	3,774.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		22822V101	201709295000110	23,469.000	CROWN CASTLE INTERNATIONAL COR		9/29/2017	9/14/2017	9/29/2017	0.000000	22,295.55	22,295.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		231021106	201709015000250	9,906.000	CUMMINS INC		9/1/2017	8/16/2017	9/1/2017	0.000000	10,698.48	10,698.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		23331A109	201708235000150	21,909.000	DR HORTON INC		8/23/2017	8/7/2017	8/23/2017	0.000000	2,190.90	2,190.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		233331107	201707175000130	11,504.000	DTE ENERGY CO		7/17/2017	6/15/2017	7/15/2017	0.000000	9,490.80	9,490.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		23355L106	201707115000060	9,169.000	DXC TECHNOLOGY CO		7/11/2017	6/9/2017	7/11/2017	0.000000	1,650.42	1,650.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		235851102	201707285000120	39,157.000	DANAHER CORP		7/28/2017	6/28/2017	7/28/2017	0.000000	5,481.98	5,481.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		237194105	201708015000050	6,872.000	DARDEN RESTAURANTS INC		8/1/2017	7/6/2017	8/1/2017	0.000000	4,329.36	4,329.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		237194105	201708015000080	1,099.000	DARDEN RESTAURANTS INC		8/1/2017	7/6/2017	8/1/2017	0.000000	692.37	692.37	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		244199105	201708015000030	18,864.000	DEERE & CO		8/1/2017	6/28/2017	8/1/2017	0.000000	11,318.40	11,318.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		247361702	201709135000060	47,183.000	DELTA AIR LINES INC		9/13/2017	8/21/2017	9/13/2017	0.000000	14,390.82	14,390.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		24906P109	201707145000150	14,695.000	DENTSPLY SIRONA INC		7/14/2017	6/28/2017	7/14/2017	0.000000	1,285.81	1,285.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		25179M103	201709295000390	33,700.000	DEVON ENERGY CORP		9/29/2017	9/14/2017	9/29/2017	0.000000	2,022.00	2,022.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		253868103	201709295000090	10,123.000	DIGITAL REALTY TRUST INC		9/29/2017	9/14/2017	9/29/2017	0.000000	9,414.39	9,414.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		253868103	201709295000160	119.000	DIGITAL REALTY TRUST INC		9/29/2017	9/14/2017	9/29/2017	0.000000	110.67	110.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		254687106	201707275000110	93,256.000	WALT DISNEY CO/THE		7/27/2017	7/6/2017	7/27/2017	0.000000	72,739.68	72,739.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		254709108	201709075000270	24,372.000	DISCOVER FINANCIAL SERVICES		9/7/2017	8/22/2017	9/7/2017	0.000000	8,530.20	8,530.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		256677105	201707255000010	6,773.000	DOLLAR GENERAL CORP		7/25/2017	7/7/2017	7/25/2017	0.000000	1,760.98	1,760.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		256677105	201707255000020	9,400.000	DOLLAR GENERAL CORP		7/25/2017	7/7/2017	7/25/2017	0.000000	2,444.00	2,444.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		25746U109	201709205000060	40,321.000	DOMINION ENERGY INC		9/20/2017	8/30/2017	9/20/2017	0.000000	30,442.36	30,442.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		260003108	201709155000180	9,979.000	DOVER CORP		9/15/2017	8/29/2017	9/15/2017	0.000000	4,690.13	4,690.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		260543103	201707285000100	72,051.000	DOW CHEMICAL CO/THE		7/28/2017	6/28/2017	7/28/2017	0.000000	33,143.46	33,143.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		26138E109	201707065000120	11,739.000	DR PEPPER SNAPPLE GROUP INC		7/6/2017	6/12/2017	7/6/2017	0.000000	6,808.62	6,808.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		263534109	201709295000150	55,580.000	EI DU PONT DE NEMOURS & CO		9/29/2017	7/27/2017	9/29/2017	0.000000	21,120.40	21,120.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		26441C204	201709185000070	44,866.000	DUKE ENERGY CORP		9/18/2017	8/16/2017	9/18/2017	0.000000	39,930.74	39,930.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		26875P101	201707315000020	37,005.000	EOG RESOURCES INC		7/31/2017	7/13/2017	7/31/2017	0.000000	6,198.34	6,198.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		26884L109	201709015000370	11,110.000	EQT CORP		9/1/2017	8/9/2017	9/1/2017	0.000000	333.30	333.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		27743Z100	201707055000120	9,392.000	EASTMAN CHEMICAL CO		7/5/2017	6/13/2017	7/5/2017	0.000000	4,789.92	4,789.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		278865100	201707175000060	16,833.000	ECOLAB INC		7/17/2017	6/16/2017	7/17/2017	0.000000	6,228.21	6,228.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		281020107	201707315000050	20,886.000	EDISON INTERNATIONAL		7/31/2017	6/28/2017	7/31/2017	0.000000	11,330.66	11,330.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		291011104	201709115000110	41,314.000	EMERSON ELECTRIC CO		9/11/2017	8/9/2017	9/11/2017	0.000000	19,830.72	19,830.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		29364G103	201709015000340	11,505.000	ENERGY CORP		9/1/2017	8/8/2017	9/1/2017	0.000000	10,009.35	10,009.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		294429105	201709155000160	7,706.000	EQUIFAX INC		9/15/2017	8/23/2017	9/15/2017	0.000000	3,005.34	3,005.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		29444U700	201709205000510	4,994.000	EQUINIX INC		9/20/2017	8/21/2017	9/20/2017	0.000000	9,988.00	9,988.00	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		29476L107	20170714S000110	23,536.000	EQUITY RESIDENTIAL		7/14/2017	6/22/2017	7/14/2017	0.000000	11,856.26	11,856.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		297178105	20170714S000100	4,205.000	ESSEX PROPERTY TRUST INC		7/14/2017	6/28/2017	7/14/2017	0.000000	7,358.75	7,358.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30040W108	20170929S000350	20,314.000	EVERSOURCE ENERGY		9/29/2017	9/18/2017	9/29/2017	0.000000	9,649.15	9,649.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30161N101	20170908S000110	59,367.000	EXELON CORP		9/8/2017	8/11/2017	9/8/2017	0.000000	19,442.69	19,442.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30212P303	20170914S000310	7,793.000	EXPEDIA INC		9/14/2017	8/22/2017	9/14/2017	0.000000	2,337.90	2,337.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30225T102	20170929S000310	8,071.000	EXTRA SPACE STORAGE INC		9/29/2017	9/14/2017	9/29/2017	0.000000	6,295.38	6,295.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30231G102	20170911S000050	271,627.000	EXXON MOBIL CORP		9/11/2017	8/10/2017	9/11/2017	0.000000	209,152.79	209,152.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		302445101	20170908S000100	8,747.000	FLIR SYSTEMS INC		9/8/2017	8/23/2017	9/8/2017	0.000000	1,312.05	1,312.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		302491303	20170720S000060	8,590.000	FMC CORP		7/20/2017	6/28/2017	7/20/2017	0.000000	1,417.35	1,417.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		311900104	20170823S000170	18,543.000	FASTENAL CO		8/23/2017	7/24/2017	8/23/2017	0.000000	5,933.76	5,933.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		313747206	20170717S000050	4,631.000	FEDERAL REALTY INVESTMENT TRUS		7/17/2017	6/20/2017	7/17/2017	0.000000	4,538.38	4,538.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		31428X106	20170706S000140	15,769.000	FEDEX CORP		7/6/2017	6/20/2017	7/6/2017	0.000000	7,884.50	7,884.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		31620M106	20170929S000260	21,192.000	FIDELITY NATIONAL INFORMATION		9/29/2017	9/14/2017	9/29/2017	0.000000	6,145.68	6,145.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		316773100	20170717S000170	48,095.000	FIFTH THIRD BANCORP		7/17/2017	6/28/2017	7/17/2017	0.000000	6,733.30	6,733.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		33793Z107	20170919S000320	28,446.000	FIRSTENERGY CORP		9/19/2017	8/3/2017	9/19/2017	0.000000	10,240.56	10,240.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		343412102	20170705S000130	8,934.000	FLUOR CORP		7/5/2017	5/31/2017	7/5/2017	0.000000	1,876.14	1,876.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		34354P105	20170707S000030	8,373.000	FLOWSERVE CORP		7/7/2017	6/21/2017	7/7/2017	0.000000	1,590.87	1,590.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		344849104	20170728S000160	8,413.000	FOOT LOCKER INC		7/28/2017	7/12/2017	7/28/2017	0.000000	2,608.03	2,608.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		345370860	20170919S000130	250,720.000	FORD MOTOR CO		9/19/2017	7/20/2017	9/19/2017	0.000000	37,608.00	37,608.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		34959J108	20170929S000220	19,329.000	FORTIVE CORP		9/29/2017	8/23/2017	9/29/2017	0.000000	1,353.03	1,353.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		34964C106	20170913S000050	9,862.000	FORTUNE BRANDS HOME & SECURITY		9/13/2017	8/23/2017	9/13/2017	0.000000	1,775.16	1,775.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		354613101	20170714S000090	21,950.000	FRANKLIN RESOURCES INC		7/14/2017	6/28/2017	7/14/2017	0.000000	4,390.00	4,390.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		36174X101	20170728S000150	37,342.000	GGP INC		7/28/2017	7/11/2017	7/28/2017	0.000000	8,215.24	8,215.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		363576109	20170915S000370	11,505.000	ARTHUR J GALLAGHER & CO		9/15/2017	8/30/2017	9/15/2017	0.000000	4,486.95	4,486.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		364760108	20170726S000020	14,111.000	GAP INC/THE		7/26/2017	6/30/2017	7/26/2017	0.000000	3,245.53	3,245.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		369550108	20170811S000120	18,179.000	GENERAL DYNAMICS CORP		8/11/2017	7/5/2017	8/11/2017	0.000000	15,270.36	15,270.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		369604103	20170725S000030	559,372.000	GENERAL ELECTRIC CO		7/25/2017	6/15/2017	7/25/2017	0.000000	134,249.28	134,249.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		370334104	20170801S000120	36,933.000	GENERAL MILLS INC		8/1/2017	7/6/2017	8/1/2017	0.000000	18,097.17	18,097.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		37045V100	20170922S000110	88,031.000	GENERAL MOTORS CO		9/22/2017	9/7/2017	9/22/2017	0.000000	33,451.78	33,451.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		372460105	20170703S000220	9,513.000	GENUINE PARTS CO		7/3/2017	6/7/2017	7/3/2017	0.000000	6,421.28	6,421.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		375558103	20170928S000320	83,767.000	GILEAD SCIENCES INC		9/28/2017	9/14/2017	9/28/2017	0.000000	43,558.84	43,558.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		37940X102	20170929S000250	9,775.000	GLOBAL PAYMENTS INC		9/29/2017	9/14/2017	9/29/2017	0.000000	97.75	97.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		38141G104	20170928S000310	23,467.000	GOLDMAN SACHS GROUP INC/THE		9/28/2017	8/29/2017	9/28/2017	0.000000	17,600.25	17,600.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		382550101	20170901S000110	16,141.000	GOODYEAR TIRE & RUBBER CO/THE		9/1/2017	7/28/2017	9/1/2017	0.000000	1,614.10	1,614.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		384802104	20170901S000290	3,445.000	VW GRAINGER INC		9/1/2017	8/10/2017	9/1/2017	0.000000	4,409.60	4,409.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		40414L109	20170822S000110	30,037.000	HCP INC		8/22/2017	8/3/2017	8/22/2017	0.000000	11,113.69	11,113.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		40434L105	20170705S000180	108,568.000	HP INC		7/5/2017	6/12/2017	7/5/2017	0.000000	14,406.97	14,406.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		406216101	20170927S000020	55,634.000	HALLIBURTON CO		9/27/2017	9/1/2017	9/27/2017	0.000000	10,014.12	10,014.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		410345102	20170906S000070	23,344.000	HANESBRANDS INC		9/6/2017	8/11/2017	9/6/2017	0.000000	3,501.60	3,501.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		412822108	20170922S000120	11,221.000	HARLEY-DAVIDSON INC		9/22/2017	9/11/2017	9/22/2017	0.000000	4,095.67	4,095.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		413875105	20170922S000040	7,815.000	HARRIS CORP		9/22/2017	9/7/2017	9/22/2017	0.000000	4,454.55	4,454.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		416515104	20170703S000130	23,972.000	HARTFORD FINANCIAL SERVICES GR		7/3/2017	5/30/2017	7/3/2017	0.000000	5,513.56	5,513.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		418056107	20170815S000080	7,212.000	HASBRO INC		8/15/2017	7/28/2017	8/15/2017	0.000000	4,110.84	4,110.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		423452101	20170901S000280	6,960.000	HELMERICH & PAYNE INC		9/1/2017	8/16/2017	9/1/2017	0.000000	4,872.00	4,872.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		427866108	20170915S000200	8,974.000	HERSHEY CO/THE		9/15/2017	8/23/2017	9/15/2017	0.000000	5,886.94	5,886.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		42809H107	20170929S0000410	17,323.000	HESS CORP		9/29/2017	9/15/2017	9/29/2017	0.000000	4,330.75	4,330.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		42824C109	20170705S000150	106,736.000	HEWLETT PACKARD ENTERPRISE CO		7/5/2017	6/12/2017	7/5/2017	0.000000	6,937.84	6,937.84	0.00



Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		43300A203	20170929S000340	13,135.000	HILTON WORLDWIDE HOLDINGS INC		9/29/2017	8/16/2017	9/29/2017	0.000000	1,970.25	1,970.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		437076102	20170914S000340	76,640.000	HOME DEPOT INC/THE		9/14/2017	8/29/2017	9/14/2017	0.000000	68,209.60	68,209.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		438516106	20170908S000080	48,869.000	HONEYWELL INTERNATIONAL INC		9/8/2017	8/16/2017	9/8/2017	0.000000	32,497.89	32,497.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		440452100	20170815S000090	17,292.000	HORMEL FOODS CORP		8/15/2017	7/13/2017	8/15/2017	0.000000	2,939.64	2,939.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		44107P104	20170717S000180	47,421.000	HOST HOTELS & RESORTS INC		7/17/2017	6/28/2017	7/17/2017	0.000000	9,484.20	9,484.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		444859102	20170731S000030	9,251.000	HUMANA INC		7/31/2017	6/28/2017	7/31/2017	0.000000	3,700.40	3,700.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		445558107	20170818S000080	5,499.000	JB HUNT TRANSPORT SERVICES INC		8/18/2017	8/3/2017	8/18/2017	0.000000	1,264.77	1,264.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		446150104	20170703S000030	69,619.000	HUNTINGTON BANCSHARES INC/OH		7/3/2017	6/15/2017	7/3/2017	0.000000	5,569.52	5,569.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		452308109	20170712S000090	19,930.000	ILLINOIS TOOL WORKS INC		7/12/2017	6/28/2017	7/12/2017	0.000000	12,954.50	12,954.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		458140100	20170901S000200	301,867.000	INTEL CORP		9/1/2017	8/3/2017	9/1/2017	0.000000	82,258.76	82,258.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		45866F104	20170929S000140	37,954.000	INTERCONTINENTAL EXCHANGE INC		9/29/2017	9/14/2017	9/29/2017	0.000000	7,590.80	7,590.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		459200101	20170915S000040	54,805.000	INTERNATIONAL BUSINESS MACHINE		9/1/2017	8/8/2017	9/9/2017	0.000000	82,207.50	82,207.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		459506101	20170707S000050	5,062.000	INTERNATIONAL FLAVORS & FRAGRA		7/7/2017	6/22/2017	7/7/2017	0.000000	3,239.68	3,239.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		460146103	20170915S000150	26,468.000	INTERNATIONAL PAPER CO		9/15/2017	8/11/2017	9/15/2017	0.000000	12,241.45	12,241.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		460690100	20170915S000310	25,328.000	INTERPUBLIC GROUP OF COS INC/T		9/15/2017	8/30/2017	9/15/2017	0.000000	4,559.04	4,559.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		461202103	20170718S000040	15,603.000	INTUIT INC		7/18/2017	7/6/2017	7/18/2017	0.000000	5,305.02	5,305.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		46284V101	20170703S0000210	15,725.000	IRON MOUNTAIN INC		7/3/2017	6/13/2017	7/3/2017	0.000000	8,648.75	8,648.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		46625H100	20170731S000090	227,750.000	JPMORGAN CHASE & CO		7/31/2017	7/3/2017	7/31/2017	0.000000	113,875.00	113,875.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		469814107	20170901S000140	7,720.000	JACOBS ENGINEERING GROUP INC		9/1/2017	8/2/2017	9/1/2017	0.000000	1,158.00	1,158.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		478160104	20170912S000170	172,686.000	JOHNSON & JOHNSON		9/12/2017	8/25/2017	9/12/2017	0.000000	145,056.24	145,056.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		48203R104	20170922S000080	24,494.000	JUNIPER NETWORKS INC		9/22/2017	8/30/2017	9/22/2017	0.000000	2,449.40	2,449.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		482480100	20170901S000220	10,049.000	KLA-TENCOR CORP		9/1/2017	8/11/2017	9/1/2017	0.000000	5,928.91	5,928.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		485170302	20170705S000210	6,837.000	KANSAS CITY SOUTHERN		7/5/2017	6/8/2017	7/5/2017	0.000000	2,256.21	2,256.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		487836108	20170915S000360	16,167.000	KELOGG CO		9/15/2017	8/30/2017	9/15/2017	0.000000	8,730.18	8,730.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		493267108	20170915S000320	70,265.000	KEYCORP		9/15/2017	8/25/2017	9/15/2017	0.000000	6,675.18	6,675.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		494368103	20170705S000160	22,808.000	KIMBERLY-CLARK CORP		7/5/2017	6/7/2017	7/5/2017	0.000000	22,123.76	22,123.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		49446R109	20170717S000030	27,286.000	KIMCO REALTY CORP		7/17/2017	7/3/2017	7/17/2017	0.000000	7,367.22	7,367.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		49456B101	20170815S000200	123,074.000	KINDER MORGAN INC/DE		8/15/2017	7/27/2017	8/15/2017	0.000000	15,384.25	15,384.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		500255104	20170920S0005070	10,929.000	KOHL'S CORP		9/20/2017	9/1/2017	9/20/2017	0.000000	6,010.95	6,010.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		500754106	20170915S0000100	38,247.000	KRAFT HEINZ CO/THE		9/15/2017	8/16/2017	9/15/2017	0.000000	23,904.38	23,904.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		501044101	20170901S000180	58,502.000	KROGER CO/THE		9/1/2017	8/11/2017	9/1/2017	0.000000	7,312.75	7,312.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		501797104	20170901S000350	15,446.000	L BRANDS INC		9/1/2017	8/17/2017	9/1/2017	0.000000	9,267.60	9,267.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		502413107	20170915S000120	4,992.000	L3 TECHNOLOGIES INC		9/15/2017	8/15/2017	9/15/2017	0.000000	3,744.00	3,744.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		518439104	20170915S000340	14,351.000	ESTEE LAUDER COS INC/THE		9/15/2017	8/29/2017	9/15/2017	0.000000	4,879.34	4,879.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		524660107	20170714S000060	8,575.000	LEGGETT & PLATT INC		7/14/2017	6/13/2017	7/14/2017	0.000000	3,087.00	3,087.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		526057104	20170727S000100	13,025.000	LENNAR CORP		7/27/2017	7/11/2017	7/27/2017	0.000000	521.00	521.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		527288104	20170929S000070	20,759.000	LEUCADIA NATIONAL CORP		9/29/2017	9/15/2017	9/29/2017	0.000000	2,075.90	2,075.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		532457108	20170908S000060	62,244.000	ELI LILLY & CO		9/8/2017	8/11/2017	9/8/2017	0.000000	32,366.88	32,366.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		534187109	20170801S000040	14,377.000	LINCOLN NATIONAL CORP		8/1/2017	7/6/2017	8/1/2017	0.000000	4,169.33	4,169.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		539830109	20170922S000100	15,957.000	LOCKHEED MARTIN CORP		9/22/2017	8/30/2017	9/22/2017	0.000000	29,041.74	29,041.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		540424108	20170912S000140	17,699.000	LOEWS CORP		9/12/2017	8/28/2017	9/12/2017	0.000000	1,106.19	1,106.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		548661107	20170809S000100	55,005.000	LOWE'S COS INC		8/9/2017	7/24/2017	8/9/2017	0.000000	22,552.05	22,552.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		55261F104	20170929S000270	9,863.000	M&T BANK CORP		9/29/2017	8/30/2017	9/29/2017	0.000000	7,397.25	7,397.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		554382101	20170907S000230	7,634.000	MACERICH CO/THE		9/7/2017	8/16/2017	9/7/2017	0.000000	5,420.14	5,420.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		55616P104	20170703S000200	19,497.000	MACY'S INC		7/3/2017	6/13/2017	7/3/2017	0.000000	7,360.12	7,360.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		565849106	20170911S000090	54,488.000	MARATHON OIL CORP		9/11/2017	8/14/2017	9/11/2017	0.000000	2,724.40	2,724.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		56585A102	20170911S000150	33,253.000	MARATHON PETROLEUM CORP		9/11/2017	8/14/2017	9/11/2017	0.000000	13,301.20	13,301.20	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		571748102	20170815S0000100	33,035.000	MARSH & MCLENNAN COS INC		8/15/2017	7/7/2017	8/15/2017	0.000000	12,388.13	12,388.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		571903202	20170929S000130	19,917.000	MARRIOTT INTERNATIONAL INC/MD		9/29/2017	8/22/2017	9/29/2017	0.000000	6,572.61	6,572.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		573284106	20170929S000300	4,015.000	MARTIN MARIETTA MATERIALS INC		9/29/2017	8/31/2017	9/29/2017	0.000000	1,766.60	1,766.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		574599106	20170814S000080	20,510.000	MASCO CORP		8/14/2017	7/12/2017	8/14/2017	0.000000	2,051.00	2,051.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		57636Q104	20170809S000110	60,129.000	MASTERCARD INC		8/9/2017	7/5/2017	8/9/2017	0.000000	13,228.38	13,228.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		577081102	20170915S000190	21,959.000	MATTEL INC		9/15/2017	8/21/2017	9/15/2017	0.000000	3,293.85	3,293.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		579780206	20170724S000040	7,258.000	MCCORMICK & CO INC/MD		7/24/2017	7/6/2017	7/24/2017	0.000000	3,411.26	3,411.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		580135101	20170918S000090	52,249.000	MCDONALD'S CORP		9/18/2017	8/30/2017	9/18/2017	0.000000	49,114.06	49,114.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		58155Q103	20170703S000150	13,595.000	MCKESSON CORP		7/3/2017	6/1/2017	7/3/2017	0.000000	3,806.60	3,806.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		58933Y105	20170710S000020	176,027.000	MERCK & CO INC		7/10/2017	6/13/2017	7/10/2017	0.000000	82,732.69	82,732.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		59156R108	20170913S000070	69,261.000	METLIFE INC		9/13/2017	8/3/2017	9/13/2017	0.000000	27,704.40	27,704.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		594918104	20170914S000360	494,918.000	MICROSOFT CORP		9/14/2017	8/15/2017	9/14/2017	0.000000	193,018.02	193,018.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		595017104	20170905S000040	14,705.000	MICROCHIP TECHNOLOGY INC		9/5/2017	8/17/2017	9/5/2017	0.000000	5,323.21	5,323.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		59522J103	20170731S000110	7,281.000	MID-AMERICA APARTMENT COMMUNIT		7/31/2017	7/12/2017	7/31/2017	0.000000	6,334.47	6,334.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		60871R209	20170915S000090	11,837.000	MOLSON COORS BREWING CO		9/15/2017	8/29/2017	9/15/2017	0.000000	4,853.17	4,853.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		609207105	20170713S000050	97,264.000	MONDELEZ INTERNATIONAL INC		7/13/2017	6/28/2017	7/13/2017	0.000000	18,480.16	18,480.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		61186W101	20170728S000110	28,129.000	MONSANTO CO		7/28/2017	7/5/2017	7/28/2017	0.000000	15,189.66	15,189.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		615369105	20170912S000120	10,669.000	MOODY S CORP		9/12/2017	8/16/2017	9/12/2017	0.000000	4,054.22	4,054.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		617446448	20170815S000190	91,306.000	MORGAN STANLEY		8/15/2017	7/27/2017	8/15/2017	0.000000	22,826.50	22,826.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		61945C103	20170921S000090	22,502.000	MOSAIC CO/THE		9/21/2017	9/6/2017	9/21/2017	0.000000	3,375.30	3,375.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		620076307	20170714S000050	10,562.000	MOTOROLA SOLUTIONS INC		7/14/2017	6/13/2017	7/14/2017	0.000000	4,964.14	4,964.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		626717102	20170901S000360	10,397.000	MURPHY OIL CORP		9/1/2017	8/10/2017	9/1/2017	0.000000	2,599.25	2,599.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		629377508	20170815S000180	20,262.000	NRG ENERGY INC		8/15/2017	7/28/2017	8/15/2017	0.000000	607.86	607.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		631103108	20170929S000330	7,306.000	NASDAQ INC		9/29/2017	9/14/2017	9/29/2017	0.000000	2,776.28	2,776.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		637071101	20170929S000290	24,362.000	NATIONAL OILWELL VARCO INC		9/29/2017	9/14/2017	9/29/2017	0.000000	1,218.10	1,218.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		63938C108	20170915S000260	18,266.000	NAVIENT CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	2,922.56	2,922.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		64110D104	20170726S000060	17,369.000	NETAPP INC		7/26/2017	7/5/2017	7/26/2017	0.000000	3,473.80	3,473.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		651229106	20170915S000270	30,969.000	NEWELL BRANDS INC		9/15/2017	8/29/2017	9/15/2017	0.000000	7,122.87	7,122.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		651639106	20170928S000280	34,182.000	NEWMONT MINING CORP		9/28/2017	9/13/2017	9/28/2017	0.000000	2,563.65	2,563.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		65339F101	20170915S000360	30,011.000	NEXTERA ENERGY INC		9/15/2017	8/23/2017	9/15/2017	0.000000	29,485.81	29,485.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		654106103	20170705S000200	84,964.000	NIKE INC		7/5/2017	6/1/2017	7/5/2017	0.000000	15,293.52	15,293.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		65473P105	20170818S000050	20,734.000	NISOURCE INC		8/18/2017	7/27/2017	8/18/2017	0.000000	3,628.45	3,628.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		655044105	20170821S000090	29,179.000	NOBLE ENERGY INC		8/21/2017	8/3/2017	8/21/2017	0.000000	2,917.90	2,917.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		655664100	20170912S000150	7,132.000	NORDSTROM INC		9/12/2017	8/24/2017	9/12/2017	0.000000	2,638.84	2,638.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		655844108	20170911S000100	18,576.000	NORFOLK SOUTHERN CORP		9/11/2017	8/3/2017	9/11/2017	0.000000	11,331.36	11,331.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		655859104	20170703S000090	13,788.000	NORTHERN TRUST CORP		7/3/2017	5/31/2017	7/1/2017	0.000000	5,239.44	5,239.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		666807102	20170913S000080	11,191.000	NORTHROP GRUMMAN CORP		9/13/2017	8/24/2017	9/13/2017	0.000000	11,191.00	11,191.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		670346105	20170811S000100	20,453.000	NUCOR CORP		8/11/2017	6/28/2017	8/11/2017	0.000000	7,721.01	7,721.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		67066G104	20170918S000080	38,142.000	NVIDIA CORP		9/18/2017	8/22/2017	9/18/2017	0.000000	5,339.88	5,339.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		674599105	20170714S000030	49,001.000	OCCIDENTAL PETROLEUM CORP		7/14/2017	6/7/2017	7/14/2017	0.000000	37,240.76	37,240.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		681919106	20170712S000100	15,036.000	OMNICO GROUP INC		7/12/2017	6/12/2017	7/12/2017	0.000000	8,269.80	8,269.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		682680103	20170814S000090	13,051.000	ONEOK INC		8/14/2017	8/3/2017	8/14/2017	0.000000	9,723.00	9,723.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		682680103	20170814S000110	474.000	ONEOK INC		8/14/2017	8/3/2017	8/14/2017	0.000000	353.13	353.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		68389X105	20170802S000070	192,551.000	ORACLE CORP		8/2/2017	7/17/2017	8/2/2017	0.000000	36,584.69	36,584.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		69331C108	20170717S000070	32,732.000	PG&E CORP		7/17/2017	6/28/2017	7/15/2017	0.000000	17,347.96	17,347.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		693475105	20170807S000070	31,020.000	PNC FINANCIAL SERVICES GROUP I		8/7/2017	7/13/2017	8/5/2017	0.000000	23,265.00	23,265.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		693506107	20170912S000180	16,423.000	PPG INDUSTRIES INC		9/12/2017	8/8/2017	9/12/2017	0.000000	7,390.35	7,390.35	0.00



### Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		69351106	20170703S000160	43,580.000	PPL CORP		7/3/2017	6/7/2017	7/3/2017	0.000000	17,214.10	17,214.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		693656100	20170922S000050	5,000.000	PVH CORP		9/22/2017	8/22/2017	9/22/2017	0.000000	187.50	187.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		693718108	20170906S000040	22,519.000	PACCAR INC		9/6/2017	8/14/2017	9/6/2017	0.000000	5,629.75	5,629.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		701094104	20170908S000140	8,538.000	PARKER-HANNIFIN CORP		9/8/2017	8/24/2017	9/8/2017	0.000000	5,635.08	5,635.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		703395103	20170728S000140	5,230.000	PATTERSON COS INC		7/28/2017	7/12/2017	7/28/2017	0.000000	1,359.80	1,359.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		704326107	20170824S000080	20,496.000	PAYCHEX INC		8/24/2017	7/28/2017	8/24/2017	0.000000	10,248.00	10,248.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		712704105	20170815S000140	22,074.000	PEOPLE S UNITED FINANCIAL INC		8/15/2017	7/28/2017	8/15/2017	0.000000	3,807.77	3,807.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		713448108	20170929S0000450	91,573.000	PEPSICO INC		9/29/2017	8/30/2017	9/29/2017	0.000000	73,716.27	73,716.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		714046109	20170810S000110	7,054.000	PERKINELMER INC		8/10/2017	7/19/2017	8/10/2017	0.000000	493.78	493.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		717081103	20170901S000170	382,564.000	PFIZER INC		9/1/2017	8/2/2017	9/1/2017	0.000000	122,420.48	122,420.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		718172109	20170711S000080	99,563.000	PHILIP MORRIS INTERNATIONAL IN		7/11/2017	6/21/2017	7/11/2017	0.000000	2,070.91	2,070.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		718172109	20170711S000090	99,563.000	PHILIP MORRIS INTERNATIONAL IN		7/11/2017	6/21/2017	7/11/2017	0.000000	101,474.61	101,474.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		718546104	20170901S000230	28,121.000	PHILLIPS 66		9/1/2017	8/16/2017	9/1/2017	0.000000	19,684.70	19,684.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		723484101	20170901S000090	7,151.000	PINNACLE WEST CAPITAL CORP		9/1/2017	7/28/2017	9/1/2017	0.000000	4,683.91	4,683.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74005P104	20170915S0000390	18,325.000	PRAXAIR INC		9/15/2017	9/7/2017	9/15/2017	0.000000	14,430.94	14,430.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74144T108	20170928S0000290	15,466.000	T ROWE PRICE GROUP INC		9/28/2017	9/13/2017	9/28/2017	0.000000	8,815.62	8,815.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74251V102	20170929S0000320	17,183.000	PRINCIPAL FINANCIAL GROUP INC		9/29/2017	8/30/2017	9/29/2017	0.000000	8,076.01	8,076.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		742718109	20170815S000160	163,954.000	PROCTER & GAMBLE CO/THE		8/15/2017	7/19/2017	8/15/2017	0.000000	113,062.68	113,062.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74340W103	20170929S0000420	33,995.000	PROLOGIS INC		9/29/2017	9/15/2017	9/29/2017	0.000000	14,957.80	14,957.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		744320102	20170914S0000330	27,501.000	PRUDENTIAL FINANCIAL INC		9/14/2017	8/16/2017	9/14/2017	0.000000	20,625.75	20,625.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		744573106	20170929S0000360	32,429.000	PUBLIC SERVICE ENTERPRISE GROU		9/29/2017	9/7/2017	9/29/2017	0.000000	13,944.47	13,944.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74460D109	20170928S0000300	9,584.000	PUBLIC STORAGE		9/28/2017	9/12/2017	9/28/2017	0.000000	19,168.00	19,168.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		745867101	20170705S000190	18,340.000	PULTEGROUP INC		7/5/2017	6/6/2017	7/5/2017	0.000000	1,650.60	1,650.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		747525103	20170920S0005100	94,710.000	QUALCOMM INC		9/20/2017	8/28/2017	9/20/2017	0.000000	53,984.70	53,984.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74834L100	20170724S0000030	8,771.000	QUEST DIAGNOSTICS INC		7/24/2017	7/6/2017	7/24/2017	0.000000	3,946.95	3,946.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		751212101	20170714S0000140	3,533.000	RALPH LAUREN CORP		7/14/2017	6/28/2017	7/14/2017	0.000000	1,766.50	1,766.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		75281A109	20170929S0000400	12,062.000	RANGE RESOURCES CORP		9/29/2017	9/14/2017	9/29/2017	0.000000	241.24	241.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		754730109	20170717S000150	8,217.000	RAYMOND JAMES FINANCIAL INC		7/17/2017	6/29/2017	7/17/2017	0.000000	1,807.74	1,807.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		755111507	20170803S000140	18,659.000	RAYTHEON CO		8/3/2017	6/30/2017	8/3/2017	0.000000	14,880.55	14,880.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		756109104	20170714S0000120	17,504.000	REALTY INCOME CORP		7/14/2017	6/29/2017	7/14/2017	0.000000	3,702.10	3,702.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		756109104	20170815S0000120	17,504.000	REALTY INCOME CORP		8/15/2017	7/28/2017	8/15/2017	0.000000	3,702.10	3,702.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		756109104	20170915S0000350	17,504.000	REALTY INCOME CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	3,702.10	3,702.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		758849103	20170830S0000280	9,376.000	REGENCY CENTERS CORP		8/30/2017	8/14/2017	8/30/2017	0.000000	4,969.28	4,969.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		7591EP100	20170929S0000120	77,057.000	REGIONS FINANCIAL CORP		9/29/2017	9/7/2017	9/29/2017	0.000000	6,935.13	6,935.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		760759100	20170714S0000040	14,737.000	REPUBLIC SERVICES INC		7/14/2017	6/29/2017	7/14/2017	0.000000	4,715.84	4,715.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		761713106	20170703S000180	53,024.000	REYNOLDS AMERICAN INC		7/3/2017	6/8/2017	7/3/2017	0.000000	27,042.24	27,042.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		770323103	20170915S0000170	8,153.000	ROBERT HALF INTERNATIONAL INC		9/15/2017	8/23/2017	9/15/2017	0.000000	1,956.72	1,956.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		773903109	20170911S0000030	8,259.000	ROCKWELL AUTOMATION INC		9/11/2017	8/10/2017	9/11/2017	0.000000	6,276.84	6,276.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		774341101	20170905S000010	10,409.000	ROCKWELL COLLINS INC		9/5/2017	8/10/2017	9/5/2017	0.000000	3,434.97	3,434.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		776696106	20170721S000010	6,541.000	ROPER TECHNOLOGIES INC		7/21/2017	7/5/2017	7/21/2017	0.000000	2,289.35	2,289.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		778296103	20170929S000160	25,129.000	ROSS STORES INC		9/29/2017	9/6/2017	9/29/2017	0.000000	4,020.64	4,020.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		78409V104	20170912S0000190	16,526.000	S&P GLOBAL INC		9/12/2017	8/24/2017	9/12/2017	0.000000	6,775.66	6,775.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		78440X101	20170717S000110	6,528.000	SL GREEN REALTY CORP		7/17/2017	6/28/2017	7/17/2017	0.000000	5,059.20	5,059.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		80589M102	20170703S0000240	9,163.000	SCANA CORP		7/3/2017	6/8/2017	7/1/2017	0.000000	5,612.34	5,612.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		806857108	20170714S0000070	89,381.000	SCHLUMBERGER LTD		7/14/2017	5/30/2017	7/14/2017	0.000000	44,690.50	44,690.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		808513105	20170825S0000060	78,061.000	CHARLES SCHWAB CORP/ITHE		8/25/2017	8/9/2017	8/25/2017	0.000000	6,240.08	6,240.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		811065101	20170911S0000120	53.000	SCRIPPS NETWORKS INTERACTIVE I		9/11/2017	8/29/2017	9/10/2017	0.000000	15.90	15.90	0.00



Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		811065101	201709150000130	6,095.000	SCRIPPS NETWORKS INTERACTIVE I		9/11/2017	8/29/2017	9/10/2017	0.000000	1,828.50	1,828.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		81211K100	201709150000250	12,552.000	SEALED AIR CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	2,008.32	2,008.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		816851109	201707175000140	16,079.000	SEMPRA ENERGY		7/17/2017	7/5/2017	7/15/2017	0.000000	13,224.98	13,224.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		824348106	201709085000050	5,194.000	SHERWIN-WILLIAMS CO/THE		9/8/2017	8/16/2017	9/8/2017	0.000000	4,414.90	4,414.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		828806109	201706315000110	20,013.000	SIMON PROPERTY GROUP INC		8/31/2017	8/15/2017	8/31/2017	0.000000	36,023.40	36,023.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		83088M102	201708295000150	11,829.000	SKYWORKS SOLUTIONS INC		8/29/2017	8/4/2017	8/29/2017	0.000000	3,785.28	3,785.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		832696405	201709015000240	7,463.000	JM SMUCKER CO/THE		9/11/2017	8/9/2017	9/11/2017	0.000000	5,821.14	5,821.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		833034101	201709085000090	3,715.000	SNAP-ON INC		9/8/2017	8/16/2017	9/8/2017	0.000000	2,637.65	2,637.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		842587107	201709065000060	63,758.000	SOUTHERN CO/THE		9/6/2017	8/17/2017	9/6/2017	0.000000	36,979.64	36,979.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		844741108	201709145000350	38,761.000	SOUTHWEST AIRLINES CO		9/14/2017	8/22/2017	9/14/2017	0.000000	4,845.13	4,845.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		854502101	201709195000070	9,806.000	STANLEY BLACK & DECKER INC		9/19/2017	8/30/2017	9/19/2017	0.000000	6,177.78	6,177.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		855030102	201707135000040	41,871.000	STAPLES INC		7/13/2017	6/21/2017	7/13/2017	0.000000	5,024.52	5,024.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		855244109	201708255000080	92,829.000	STARBUCKS CORP		8/25/2017	8/8/2017	8/25/2017	0.000000	23,207.25	23,207.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		857477103	201707185000030	22,671.000	STATE STREET CORP		7/18/2017	6/29/2017	7/18/2017	0.000000	8,614.98	8,614.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		863667101	201707315000070	19,887.000	STRYKER CORP		7/31/2017	6/28/2017	7/31/2017	0.000000	8,451.98	8,451.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		867914103	201709155000220	30,993.000	SUNTRUST BANKS INC		9/15/2017	8/29/2017	9/15/2017	0.000000	12,397.20	12,397.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		871503108	201709135000100	38,991.000	SYMANTEC CORP		9/13/2017	8/17/2017	9/13/2017	0.000000	2,924.33	2,924.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		871658103	201708175000090	49,376.000	SYNCHRONY FINANCIAL		8/17/2017	8/3/2017	8/17/2017	0.000000	7,406.40	7,406.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		871829107	201707285000130	31,564.000	SYSCO CORP		7/28/2017	7/5/2017	7/28/2017	0.000000	10,416.12	10,416.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		872540109	201708315000100	41,237.000	TJX COS INC/THE		8/31/2017	8/8/2017	8/31/2017	0.000000	12,886.56	12,886.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		87612E106	201709115000060	35,367.000	TARGET CORP		9/11/2017	8/14/2017	9/10/2017	0.000000	21,927.54	21,927.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		87901J105	201707035000230	13,766.000	TEGNA INC		7/3/2017	6/7/2017	7/3/2017	0.000000	963.62	963.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		882508104	201708145000120	63,869.000	TEXAS INSTRUMENTS INC		8/14/2017	7/27/2017	8/14/2017	0.000000	31,934.50	31,934.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		883203101	201707035000140	17,316.000	TETRON INC		7/3/2017	6/7/2017	7/1/2017	0.000000	346.32	346.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		883556102	201707175000100	25,029.000	THERMO FISHER SCIENTIFIC INC		7/17/2017	6/13/2017	7/17/2017	0.000000	3,754.35	3,754.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		88579Y101	201709125000160	38,308.000	3M CO		9/12/2017	8/23/2017	9/12/2017	0.000000	45,011.90	45,011.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		886547108	201707105000010	6,862.000	TIFFANY & CO		7/10/2017	6/16/2017	7/10/2017	0.000000	3,431.00	3,431.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		887317303	201708015000110	49,715.000	TIME WARNER INC		8/1/2017	7/6/2017	8/1/2017	0.000000	20,010.29	20,010.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		891027104	201708015000020	6,974.000	TORCHMARK CORP		8/1/2017	6/30/2017	8/1/2017	0.000000	1,046.10	1,046.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		891906109	201707035000080	10,617.000	TOTAL SYSTEM SERVICES INC		7/3/2017	6/20/2017	7/3/2017	0.000000	1,061.70	1,061.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		892356106	201709065000050	8,241.000	TRACTOR SUPPLY CO		9/6/2017	8/17/2017	9/6/2017	0.000000	2,225.07	2,225.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		893641100	201709125000210	3,135.000	TRANSIDGM GROUP INC		9/12/2017	8/31/2017	9/12/2017	0.000000	68,970.00	68,970.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		89417E109	201709295000210	17,912.000	TRAVELERS COS INC/THE		9/29/2017	9/7/2017	9/29/2017	0.000000	12,896.64	12,896.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		902494103	201709155000230	18,474.000	TYSON FOODS INC		9/15/2017	8/30/2017	9/15/2017	0.000000	4,156.65	4,156.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		902653104	201707315000060	17,141.000	UDR INC		7/31/2017	7/6/2017	7/31/2017	0.000000	5,313.71	5,313.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		902973304	201707175000160	101,552.000	US BANCORP		7/17/2017	6/28/2017	7/17/2017	0.000000	28,434.56	28,434.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		907818108	2017092950000370	51,760.000	UNION PACIFIC CORP		9/29/2017	8/29/2017	9/29/2017	0.000000	31,314.80	31,314.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		911312106	2017083050000300	44,153.000	UNITED PARCEL SERVICE INC		8/30/2017	8/10/2017	8/30/2017	0.000000	36,646.99	36,646.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		913017109	201709115000070	47,767.000	UNITED TECHNOLOGIES CORP		9/11/2017	8/16/2017	9/10/2017	0.000000	33,436.90	33,436.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		91324P102	201709195000060	61,775.000	UNITEDHEALTH GROUP INC		9/19/2017	9/7/2017	9/19/2017	0.000000	46,331.25	46,331.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		913903100	201709155000240	5,731.000	UNIVERSAL HEALTH SERVICES INC		9/15/2017	8/30/2017	9/15/2017	0.000000	573.10	573.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		91529Y106	201708185000060	14,629.000	UNUM GROUP		8/18/2017	7/27/2017	8/18/2017	0.000000	3,364.67	3,364.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		918204108	201709185000060	20,537.000	VF CORP		9/18/2017	9/7/2017	9/18/2017	0.000000	8,625.54	8,625.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		91913Y100	201709075000280	28,669.000	VALERO ENERGY CORP		9/7/2017	8/7/2017	9/7/2017	0.000000	20,068.30	20,068.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92276F100	201709295000440	22,749.000	VENTAS INC		9/29/2017	9/11/2017	9/29/2017	0.000000	17,630.48	17,630.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92343V104	201708015000070	261,505.000	VERIZON COMMUNICATIONS INC		8/1/2017	7/6/2017	8/1/2017	0.000000	151,019.14	151,019.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92553P201	201707035000060	22,277.000	VIACOM INC		7/3/2017	6/13/2017	7/3/2017	0.000000	4,455.40	4,455.40	0.00



### Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		92826C839	201709055000050	116,352.000	VISA INC		9/5/2017	8/16/2017	9/5/2017	0.000000	19,528.08	19,528.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		929042109	201708185000070	11,042.000	VORNADO REALTY TRUST		8/18/2017	8/3/2017	8/18/2017	0.000000	6,625.20	6,625.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		929160109	201709085000130	8,472.000	VULCAN MATERIALS CO		9/8/2017	8/21/2017	9/8/2017	0.000000	2,118.00	2,118.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92939U106	201709015000300	20,230.000	WEC ENERGY GROUP INC		9/1/2017	8/10/2017	9/1/2017	0.000000	10,519.60	10,519.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		931142103	201709055000030	94,689.000	WAL-MART STORES INC		9/5/2017	8/9/2017	9/5/2017	0.000000	48,291.39	48,291.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		931427108	201709123000200	54,742.000	WALGREENS BOOTS ALLIANCE INC		9/12/2017	8/16/2017	9/12/2017	0.000000	21,896.80	21,896.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		94106L109	201709225000090	26,055.000	WASTE MANAGEMENT INC		9/22/2017	9/7/2017	9/22/2017	0.000000	11,073.38	11,073.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		949746101	2017090150000310	288,314.000	WELLS FARGO & CO		9/1/2017	8/2/2017	9/1/2017	0.000000	112,442.46	112,442.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		95040Q104	201708215000070	23,473.000	WELLTOWER INC		8/21/2017	8/4/2017	8/21/2017	0.000000	20,421.51	20,421.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		958102105	201707175000040	18,670.000	WESTERN DIGITAL CORP		7/17/2017	6/28/2017	7/17/2017	0.000000	9,335.00	9,335.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		959802109	201709295000080	30,209.000	WESTERN UNION CO/THE		9/29/2017	9/14/2017	9/29/2017	0.000000	5,286.58	5,286.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		96145D105	201708215000080	16,097.000	WESTROCK CO		8/21/2017	8/9/2017	8/21/2017	0.000000	6,438.80	6,438.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		962166104	201709225000060	48,161.000	WEYERHAEUSER CO		9/22/2017	9/7/2017	9/22/2017	0.000000	14,929.91	14,929.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		963320106	201709155000300	4,742.000	WHIRLPOOL CORP		9/15/2017	8/23/2017	9/15/2017	0.000000	5,216.20	5,216.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		966837106	201707115000050	20,485.000	WHOLE FOODS MARKET INC		7/11/2017	6/28/2017	7/11/2017	0.000000	3,687.30	3,687.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		969457100	201709255000010	52,968.000	WILLIAMS COS INC/THE		9/25/2017	9/7/2017	9/25/2017	0.000000	15,890.40	15,890.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		96310W108	201709085000120	6,890.000	WYNDHAM WORLDWIDE CORP		9/8/2017	8/23/2017	9/8/2017	0.000000	3,880.20	3,880.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		983134107	2017082250000100	5,118.000	WYNN RESORTS LTD		8/22/2017	8/8/2017	8/22/2017	0.000000	2,559.00	2,559.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		963896100	201707205000050	32,520.000	XCEL ENERGY INC		7/20/2017	6/13/2017	7/20/2017	0.000000	11,707.20	11,707.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		983919101	201708305000290	15,901.000	XILINX INC		8/30/2017	8/8/2017	8/30/2017	0.000000	5,565.35	5,565.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		984126108	201707315000040	13,685.000	XEROX CORP		7/31/2017	6/28/2017	7/31/2017	0.000000	3,421.25	3,421.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		98419M100	2017092050005080	11,521.000	XYLEM INC/NY		9/20/2017	8/29/2017	9/20/2017	0.000000	2,073.78	2,073.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		988498101	201708045000040	21,207.000	YUM! BRANDS INC		8/4/2017	7/12/2017	8/4/2017	0.000000	6,362.10	6,362.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		98956P102	201707285000180	12,899.000	ZIMMER BIOMET HOLDINGS INC		7/28/2017	6/21/2017	7/28/2017	0.000000	3,095.76	3,095.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		989701107	201708245000070	12,989.000	ZIONS BANCORPORATION		8/24/2017	8/15/2017	8/24/2017	0.000000	1,558.68	1,558.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		98978V103	201709015000080	31,541.000	ZOETIS INC		9/1/2017	6/13/2017	9/1/2017	0.000000	3,311.81	3,311.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G0176J109	2017092950000500	6,107.000	ALLEGION PLC		9/29/2017	9/15/2017	9/29/2017	0.000000	977.12	977.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G0177J108	201709185000100	21,530.000	ALLERGAN PLC		9/15/2017	8/16/2017	9/15/2017	0.000000	15,071.00	15,071.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G0408V102	201708155000170	16,800.000	AON PLC		8/15/2017	7/28/2017	8/15/2017	0.000000	6,048.00	6,048.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G27823106	201708235000160	17,173.000	DELPHI AUTOMOTIVE PLC		8/23/2017	8/7/2017	8/23/2017	0.000000	4,980.17	4,980.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G29183103	201708185000120	28,674.000	EATON CORP PLC		8/18/2017	8/2/2017	8/18/2017	0.000000	17,204.40	17,204.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G3223R108	2017092050005090	9,200.000	EVEREST RE GROUP LTD		9/20/2017	9/1/2017	9/20/2017	0.000000	3,291.25	3,291.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G4918T108	201709015000160	26,081.000	INVESCO LTD		9/1/2017	8/15/2017	9/1/2017	0.000000	7,563.49	7,563.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G51502105	201707105000040	60,137.000	JOHNSON CONTROLS INTERNATIONAL		7/7/2017	6/26/2017	7/7/2017	0.000000	15,034.25	15,034.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G5960L103	201707265000090	87,751.000	MEDTRONIC PLC		7/26/2017	7/5/2017	7/26/2017	0.000000	40,365.46	40,365.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G6518L108	201709075000250	21,530.000	NIELSEN HOLDINGS PLC		9/7/2017	8/22/2017	9/7/2017	0.000000	7,320.20	7,320.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G7945M107	201707055000250	19,039.000	SEAGATE TECHNOLOGY PLC		7/5/2017	6/19/2017	7/5/2017	0.000000	11,994.57	11,994.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G7500T104	201708045000030	10,748.000	PENTAIR PLC		8/4/2017	7/19/2017	8/4/2017	0.000000	3,708.06	3,708.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G81276100	201708305000270	4,385.000	SIGNET JEWELERS LTD		8/30/2017	7/26/2017	8/30/2017	0.000000	1,359.35	1,359.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G96629103	201707175000200	7,416.000	WILLIS TOWERS WATSON PLC		7/17/2017	6/28/2017	7/17/2017	0.000000	3,930.48	3,930.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G96629103	201707175000210	730.000	WILLIS TOWERS WATSON PLC		7/17/2017	6/28/2017	7/17/2017	0.000000	386.90	386.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G97822103	201709123000240	9,191.000	PERRIGO CO PLC		9/12/2017	8/23/2017	9/12/2017	0.000000	1,470.56	1,470.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		H1467J104	201707215000020	29,932.000	CHUBB LTD		7/21/2017	6/28/2017	7/21/2017	0.000000	21,251.72	21,251.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		H2906T109	201709295000170	7,354.000	GARMIN LTD		9/29/2017	9/13/2017	9/29/2017	0.000000	3,750.54	3,750.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		H84989104	201709085000070	22,759.000	TE CONNECTIVITY LTD		9/8/2017	8/23/2017	9/8/2017	0.000000	9,103.60	9,103.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		NS3745100	201709135000090	21,174.000	LYONDELLBASELL INDUSTRIES NV		9/13/2017	9/1/2017	9/13/2017	0.000000	19,056.60	19,056.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		V7780T103	2017070550000140	10,742.000	ROYAL CARIBBEAN CRUISES LTD		7/5/2017	5/31/2017	7/5/2017	0.000000	5,156.16	5,156.16	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		Y09827109	20170929S000430	25,729.000	BROADCOM LTD		9/29/2017	9/18/2017	9/29/2017	0.000000	26,243.58	26,243.58	0.00
<b>INTEREST</b>						0.000							8,130.80	8,130.80	0.00
<b>U.S. DOLLAR</b>						0.000							8,130.80	8,130.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IT		996085619	20170705S000220	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/5/2017	7/5/2017	7/1/2017	0.000000	1,703.63	1,703.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IT		996085619	20170802S000080	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/2/2017	8/2/2017	8/1/2017	0.000000	2,566.31	2,566.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IT		996085619	20170905S000060	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/5/2017	9/5/2017	9/1/2017	0.000000	3,849.68	3,849.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20170703S000270	0.000	CR INTEREST-ACCOUNT 9565998400		7/1/2017	6/30/2017	6/30/2017	0.000000	2.94	2.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20170801S000130	0.000	CR INTEREST-ACCOUNT 9565998400		8/1/2017	7/31/2017	7/31/2017	0.000000	5.70	5.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20170901S000380	0.000	CR INTEREST-ACCOUNT 9565998400		9/1/2017	8/31/2017	8/31/2017	0.000000	2.54	2.54	0.00
<b>INTEREST ACCRUAL</b>						1,476,279.290							0.00	4.08	0.00
<b>U.S. DOLLAR</b>						1,476,279.290							0.00	4.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IA		996085619	20170905A000210	1,476,279.290	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/31/2017	8/31/2017	9/1/2017	0.000000	0.00	4.08	0.00
<b>MANUAL JOURNAL ENTRIES</b>						0.000							0.00	0.00	0.00
<b>U.S. DOLLAR</b>						0.000							0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170814A000180	0.000	TO REVERSE JUNE SL JNLS GL ACCT (710..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-33,905.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170814A000210	0.000	JULY BNY SL REBATES GL ACCT (71042C)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	43,321.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170915A000460	0.000	TO REVERSE JULY SL JNLS GL ACCT (710..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-43,321.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170915A000490	0.000	AUG BNY SL REBATES GL ACCT (71042C)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	51,401.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20171016A000260	0.000	AUGUST JNL BACKOUTS GL ACCT (7104..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-51,401.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20171016A000300	0.000	SEPT BNY SL REBATES GL ACCT (71042C)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	45,473.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	761713106		20170725A000130	0.000	CASH STOCK MERGER GL ACCT (120080)		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	1,561,674.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	761713106		20170802A000100	0.000	REVERSE CASH AND STOCK MERGER GL..		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	-1,561,674.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170814A000170	0.000	TO REVERSE JUNE SL JNLS GL ACCT (220..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	1,179.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170814A000200	0.000	JULY BNY SL BANK FEES GL ACCT (2203..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-1,596.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170915A000450	0.000	TO REVERSE JULY SL JNLS GL ACCT (220..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	1,596.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170915A000480	0.000	AUG BNY SL BANK FEES GL ACCT (220390)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-2,074.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20171016A000250	0.000	AUGUST JNL BACKOUTS GL ACCT (220390)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	2,074.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20171016A000290	0.000	SEPT BNY SL BANK FEES GL ACCT (22039..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-1,401.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170814A000180	0.000	TO REVERSE JUNE SL JNLS GL ACCT (220..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	33,905.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170814A000210	0.000	JULY BNY SL REBATES GL ACCT (220391)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-43,321.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170915A000460	0.000	TO REVERSE JULY SL JNLS GL ACCT (220..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	43,321.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170915A000490	0.000	AUG BNY SL REBATES GL ACCT (220391)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-51,401.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20171016A000260	0.000	AUGUST JNL BACKOUTS GL ACCT (220391)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	51,401.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20171016A000300	0.000	SEPT BNY SL REBATES GL ACCT (220391)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-45,473.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	761713106		20170725A000130	0.000	CASH STOCK MERGER GL ACCT (642000)		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	1,561,674.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	761713106		20170802A000100	0.000	REVERSE CASH AND STOCK MERGER GL..		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	1,561,674.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170814A000160	0.000	TO REVERSE JUNE SL JNLS GL ACCT (120..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-41,787.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170814A000190	0.000	JULY BNY SL GROSS EARN GL ACCT (120..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	53,980.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170915A000440	0.000	TO REVERSE JULY SL JNLS GL ACCT (120..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-53,980.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170915A000470	0.000	AUG BNY SL GROSS EARN GL ACCT (1203..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	65,249.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20171016A000240	0.000	AUGUST JNL BACKOUTS GL ACCT (120350)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-65,249.29	0.00



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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			20171016A000280	0.000	SEPT BNY SL GROSS EARN GL ACCT (120..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	54,829.31	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170814A000170	0.000	TO REVERSE JUNE SL JNLS GL ACCT (710..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-1,179.91	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170814A000200	0.000	JULY BNY SL BANK FEES GL ACCT (7104..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	1,596.78	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170915A000450	0.000	TO REVERSE JULY SL JNLS GL ACCT (710..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-1,596.78	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170915A000480	0.000	AUG BNY SL BANK FEES GL ACCT (710480)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	2,074.95	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20171016A000250	0.000	AUGUST JNL BACKOUTS GL ACCT (710450)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-2,074.95	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20171016A000290	0.000	SEPT BNY SL BANK FEES GL ACCT (71049..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	1,401.18	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170814A000160	0.000	TO REVERSE JUNE SL JNLS GL ACCT (625..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	41,787.46	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170814A000190	0.000	JULY BNY SL GROSS EARN GL ACCT (625..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-53,980.26	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170915A000440	0.000	TO REVERSE JULY SL JNLS GL ACCT (625..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	53,980.26	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20170915A000470	0.000	AUG BNY SL GROSS EARN GL ACCT (6250..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-65,249.29	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20171016A000240	0.000	AUGUST JNL BACKOUTS GL ACCT (625050)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	65,249.29	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20171016A000280	0.000	SEPT BNY SL GROSS EARN GL ACCT (625..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-54,829.31	0.00	
<b>MISCELLANEOUS ACTIVITY</b>						0.000							90.94	90.94	90.94	
<b>U.S. DOLLAR</b>						0.000							90.94	90.94	90.94	90.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		263534109	20170918S000110	0.000	Cash in Lieu of Fractional Sha El DU PONT D..		9/18/2017	9/18/2017		0.000000	39.23	39.23	39.23	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		761713106	20170801S000220	0.000	Cash in Lieu of Fractional Sha REYNOLDS A..		8/1/2017	8/1/2017		0.000000	12.19	12.19	12.19	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		775109200	20170809A000120	0.000	DELIVER PROCEEDS AS RESULT OF CHA..		7/1/2017	4/24/2017		0.000000	39.52	39.52	39.52	
<b>PURCHASES</b>						8,281,493.830							14,295,591.63	14,295,591.63	0.00	
<b>U.S. DOLLAR</b>						8,281,493.830							14,295,591.63	14,295,591.63	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170705S000230	94,261.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/5/2017	7/5/2017	7/5/2017	1.000000	94,261.28	-94,261.28	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170706S000150	20,596.540	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/6/2017	7/6/2017	7/6/2017	1.000000	20,596.54	-20,596.54	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170707S000080	523,885.350	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/7/2017	7/7/2017	7/7/2017	1.000000	523,885.35	-523,885.35	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170711S000100	112,039.240	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/11/2017	7/11/2017	7/11/2017	1.000000	112,039.24	-112,039.24	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170712S000110	22,155.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/12/2017	7/12/2017	7/12/2017	1.000000	22,155.00	-22,155.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170713S000060	23,504.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/13/2017	7/13/2017	7/13/2017	1.000000	23,504.68	-23,504.68	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170714S000180	147,390.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/14/2017	7/14/2017	7/14/2017	1.000000	147,390.12	-147,390.12	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170718S000240	15,365.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/18/2017	7/18/2017	7/18/2017	1.000000	15,365.55	-15,365.55	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170720S000070	13,124.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/20/2017	7/20/2017	7/20/2017	1.000000	13,124.55	-13,124.55	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170721S000030	23,541.070	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/21/2017	7/21/2017	7/21/2017	1.000000	23,541.07	-23,541.07	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170725S000110	138,801.860	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/25/2017	7/25/2017	7/25/2017	1.000000	138,801.86	-138,801.86	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170726S000070	1,752,221.980	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/26/2017	7/26/2017	7/26/2017	1.000000	1,752,221.98	-1,752,221.98	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170727S000120	73,260.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/27/2017	7/27/2017	7/27/2017	1.000000	73,260.68	-73,260.68	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170728S000190	90,141.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	7/28/2017	7/28/2017	7/28/2017	1.000000	90,141.55	-90,141.55	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170801S000230	445,369.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	8/1/2017	8/1/2017	8/1/2017	1.000000	445,369.66	-445,369.66	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170802S000110	39,151.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	8/2/2017	8/2/2017	8/2/2017	1.000000	39,151.00	-39,151.00	0.00	



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170803S000170	47,535.050	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/3/2017	8/3/2017	8/3/2017	1.000000	47,535.05	-47,535.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170804S000070	18,212.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/4/2017	8/4/2017	8/4/2017	1.000000	18,212.12	-18,212.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170809S000130	35,780.430	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/9/2017	8/9/2017	8/9/2017	1.000000	35,780.43	-35,780.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170810S000130	15,894.740	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/10/2017	8/10/2017	8/10/2017	1.000000	15,894.74	-15,894.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170811S000130	38,990.010	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/11/2017	8/11/2017	8/11/2017	1.000000	38,990.01	-38,990.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170815S0000220	306,901.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/15/2017	8/15/2017	8/15/2017	1.000000	306,901.30	-306,901.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170816S0000200	5,844.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/16/2017	8/16/2017	8/16/2017	1.000000	5,844.96	-5,844.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170817S000130	235,459.510	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/17/2017	8/17/2017	8/17/2017	1.000000	235,459.51	-235,459.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170818S000100	22,994.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/18/2017	8/18/2017	8/18/2017	1.000000	22,994.68	-22,994.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170822S000130	19,768.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/22/2017	8/22/2017	8/22/2017	1.000000	19,768.44	-19,768.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170823S000180	18,819.630	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/23/2017	8/23/2017	8/23/2017	1.000000	18,819.63	-18,819.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170824S000100	14,024.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/24/2017	8/24/2017	8/24/2017	1.000000	14,024.38	-14,024.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170825S000090	92,257.780	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/25/2017	8/25/2017	8/25/2017	1.000000	92,257.78	-92,257.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170829S000160	864,155.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/29/2017	8/29/2017	8/29/2017	1.000000	864,155.28	-864,155.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170830S000310	48,540.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/30/2017	8/30/2017	8/30/2017	1.000000	48,540.97	-48,540.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170901S000020	597,298.920	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/1/2017	9/1/2017	9/1/2017	1.000000	597,298.92	-597,298.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170906S000080	48,336.060	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/6/2017	9/6/2017	9/6/2017	1.000000	48,336.06	-48,336.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170907S000290	55,422.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/7/2017	9/7/2017	9/7/2017	1.000000	55,422.28	-55,422.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170908S000180	193,646.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/8/2017	9/8/2017	9/8/2017	1.000000	193,646.65	-193,646.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170911S000160	151,483.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/11/2017	9/11/2017	9/11/2017	1.000000	151,483.38	-151,483.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170912S0000220	308,022.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/12/2017	9/12/2017	9/12/2017	1.000000	308,022.64	-308,022.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170913S000110	78,512.870	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/13/2017	9/13/2017	9/13/2017	1.000000	78,512.87	-78,512.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170914S000380	728,877.200	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/14/2017	9/14/2017	9/14/2017	1.000000	728,877.20	-728,877.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170915S0000500	244,868.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/15/2017	9/15/2017	9/15/2017	1.000000	244,868.44	-244,868.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170918S000120	118,120.450	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/18/2017	9/18/2017	9/18/2017	1.000000	118,120.45	-118,120.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170919S0005200	66,813.420	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/19/2017	9/19/2017	9/19/2017	1.000000	66,813.42	-66,813.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170921S000140	3,375.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/21/2017	9/21/2017	9/21/2017	1.000000	3,375.30	-3,375.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170922S000130	119,113.930	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/22/2017	9/22/2017	9/22/2017	1.000000	119,113.93	-119,113.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170925S000040	42,157.420	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/25/2017	9/25/2017	9/25/2017	1.000000	42,157.42	-42,157.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170927S000030	11,810.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/27/2017	9/27/2017	9/27/2017	1.000000	11,810.12	-11,810.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20170928S000330	91,706.360	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/28/2017	9/28/2017	9/28/2017	1.000000	91,706.36	-91,706.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		22822V101	20170919S000160	1,252.000	CROWN CASTLE INTERNATIONAL CORP	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	105.773700	132,438.06	-132,438.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		264411505	20170919S000090	21,834.000	DUKE REALTY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	29.594300	646,325.71	-646,325.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		552953101	20170919S000080	29,643.000	MGM RESORTS INTERNATIONAL 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.402700	960,735.56	-960,735.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		682680103	20170919S000100	9,801.000	ONEOK INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	56.437400	553,216.47	-553,216.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		695156109	20170919S000150	5,784.000	PACKAGING CORP OF AMERICA 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	116.869400	676,015.99	-676,015.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		74876Y101	20170919S000130	8,426.000	QUINTILES IMS HOLDINGS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	95.205700	802,266.43	-802,266.43	0.00



### Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		761152107	20170919S000120	8,708.000	RESMED INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	79.732000	694,371.57	-694,371.57	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		78410G104	20170919S000140	7,448.000	SBA COMMUNICATIONS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	150.724100	1,122,648.96	-1,122,648.96	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		831865209	20170919S000110	9,043.000	AO SMITH CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	58.382200	528,018.05	-528,018.05	0.00	
<b>RECEIPTS AND DISBURSEMENT TRANSACTIONS</b>						0.000							65,853,572.56	65,853,572.56	0.00	
<b>U.S. DOLLAR</b>						0.000								65,853,572.56	65,853,572.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170703S000280 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		7/3/2017	7/3/2017		0.000000	-604,474.00	-604,474.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170710S000050 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		7/10/2017	7/10/2017		0.000000	-833,046.96	-833,046.96	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170714S000170 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		7/14/2017	7/14/2017		0.000000	-6,701.67	-6,701.67	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170717S000190 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		7/17/2017	7/17/2017		0.000000	-467,101.35	-467,101.35	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170724S000050 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		7/24/2017	7/24/2017		0.000000	-206,081.13	-206,081.13	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170731S000130 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		7/31/2017	7/31/2017		0.000000	-499,762.44	-499,762.44	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170807S000080 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		8/7/2017	8/7/2017		0.000000	-720,581.25	-720,581.25	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170814S000130 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		8/14/2017	8/14/2017		0.000000	-114,024.14	-114,024.14	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170814S000150 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		8/14/2017	8/14/2017		0.000000	-9,061.94	-9,061.94	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170821S000100 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		8/21/2017	8/21/2017		0.000000	-645,698.95	-645,698.95	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170828S000040 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		8/28/2017	8/28/2017		0.000000	-204,106.70	-204,106.70	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170831S000140 KR.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		8/31/2017	8/31/2017		0.000000	-3,000,000.00	-3,000,000.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170905S000200 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		9/5/2017	9/5/2017		0.000000	-726,947.84	-726,947.84	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170911S000140 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		9/11/2017	9/11/2017		0.000000	-381,715.19	-381,715.19	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170915S000430 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		9/15/2017	9/15/2017		0.000000	-1,772.77	-1,772.77	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170920S0005120 KR.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		9/20/2017	9/20/2017		0.000000	-55,000,000.00	-55,000,000.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170920S0005220 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		9/20/2017	9/20/2017		0.000000	-1,460,764.07	-1,460,764.07	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170926S000020 CPZ.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		9/26/2017	9/26/2017		0.000000	-400,658.56	-400,658.56	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20170929S000460 KR.	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		9/29/2017	9/29/2017		0.000000	-565,000.00	-565,000.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CWC		NA9123459	20170619A005220	0.000	BNY SL REBATES MAY 2017		6/14/2017	6/14/2017		0.000000	10,268.22	10,268.22	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20170706A000180	0.000	BNY SL REBATES MAY 2017		6/14/2017	6/14/2017		0.000000	-33,878.20	-33,878.20	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20170717A000250	0.000	BNYM SL REBATES		7/14/2017	7/14/2017		0.000000	-33,905.88	-33,905.88	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20170814A000260	0.000	BNY SL REBATES JULY 2017		8/14/2017	8/14/2017		0.000000	-43,321.54	-43,321.54	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20170921A000130	0.000	BNYM SL REBATES		9/15/2017	9/15/2017		0.000000	-51,401.57	-51,401.57	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20170717A000240	0.000	BNYM SL BANK FEES		7/14/2017	7/14/2017		0.000000	-1,179.91	-1,179.91	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20170814A000250	0.000	BNY SL BANK FEES JULY 2017		8/14/2017	8/14/2017		0.000000	-1,596.78	-1,596.78	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20170921A000120	0.000	BNYM SL BANK FEES		9/15/2017	9/15/2017		0.000000	-2,074.95	-2,074.95	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20170714S000160 GL.	0.000	CREDIT - SEC LENDING EARNINGS FOR J.		7/14/2017	7/14/2017		0.000000	6,701.67	6,701.67	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CDC		NA9123459	20170714S000160 GL.	0.000			7/14/2017	7/14/2017		0.000000	-6,701.67	-6,701.67	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20170717A000230	0.000	BNYM SL GROSS EARN		7/14/2017	7/14/2017		0.000000	41,787.46	41,787.46	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20170814A000230	0.000	BNY SL GROSS EARNINGS JULY 2017		8/14/2017	8/14/2017		0.000000	53,980.26	53,980.26	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20170915S000410 GL.	0.000	CREDIT - SEC LENDING EARNINGS FOR A.		9/15/2017	9/15/2017		0.000000	11,772.77	11,772.77	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CDC		NA9123459	20170915S000410 GL.	0.000			9/15/2017	9/15/2017		0.000000	-11,772.77	-11,772.77	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20170921A000110	0.000	BNY SL GROSS EARN		9/15/2017	9/15/2017		0.000000	65,249.29	65,249.29	0.00	



Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss	
<b>SALES</b>						-										
						9,739,414.534							46,264,520.58	71,230,762.55	24,966,241.97	
<b>U.S. DOLLAR</b>						9,739,414.534							46,264,520.58	71,230,762.55	24,966,241.97	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201707035000290	-366,771.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/3/2017	7/3/2017	7/3/2017	1.000000	-366,771.65	366,771.65	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201707105000060	-671,034.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/10/2017	7/10/2017	7/10/2017	1.000000	-671,034.65	671,034.65	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201707175000260	-313,051.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/17/2017	7/17/2017	7/17/2017	1.000000	-313,051.39	313,051.39	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201707245000060	-198,722.920	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/24/2017	7/24/2017	7/24/2017	1.000000	-198,722.92	198,722.92	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201707315000140	-329,436.830	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/31/2017	7/31/2017	7/31/2017	1.000000	-329,436.83	329,436.83	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201708075000240	-697,222.290	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/7/2017	8/7/2017	8/7/2017	1.000000	-697,222.29	697,222.29	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201708145000280	-56,703.360	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/14/2017	8/14/2017	8/14/2017	1.000000	-56,703.36	56,703.36	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201708215000110	-569,258.080	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/21/2017	8/21/2017	8/21/2017	1.000000	-569,258.08	569,258.08	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201708285000060	-200,949.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/28/2017	8/28/2017	8/28/2017	1.000000	-200,949.00	200,949.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201708315000150	-2,925,835.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/31/2017	8/31/2017	8/31/2017	1.000000	-2,925,835.03	2,925,835.03	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201709055000220	-642,637.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/5/2017	9/5/2017	9/5/2017	1.000000	-642,637.64	642,637.64	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201709205005230	-1,314,665.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/20/2017	9/20/2017	9/20/2017	1.000000	-1,314,665.14	1,314,665.14	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201709265000030	-400,658.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/26/2017	9/26/2017	9/26/2017	1.000000	-400,658.56	400,658.56	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	2017092950000470	-100,451.540	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/29/2017	9/29/2017	9/29/2017	1.000000	-100,451.54	100,451.54	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		001055102	201709195002000	-1,073.000	AFLAC INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.955000	-40,309.05	89,000.61	48,691.56	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00130H105	201709195001270	-1,784.000	AES CORP/VA 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	11.235800	-26,220.04	20,030.82	-6,189.22	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00206R102	201709195000220	-16,618.000	AT&T INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.225000	-390,515.06	618,466.12	227,951.06	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		002824100	201709195000510	-4,690.000	ABBOTT LABORATORIES 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	51.789400	-114,607.44	242,851.49	128,244.05	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00287Y109	201709195000550	-4,302.000	ABBVIE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	87.463700	-125,910.96	376,227.87	250,316.91	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00507V109	201709195001230	-1,874.000	ACTIVISION BLIZZARD INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.325100	-67,551.67	122,402.35	54,850.68	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00508Y102	2017091950005130	-119.000	ACUITY BRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	171.406900	-29,237.18	20,396.05	-8,841.13	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00724F101	201709195001600	-1,337.000	ADOBE SYSTEMS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	155.022800	-60,054.66	207,250.66	147,196.01	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00751Y106	2017091950004940	-200.000	ADVANCE AUTO PARTS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	99.731200	-33,566.94	19,944.27	-13,622.67	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		007903107	201709195001100	-2,094.000	ADVANCED MICRO DEVICES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	12.872800	-29,857.68	26,939.30	-2,918.38	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00817Y108	201709195002330	-596.000	AETNA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	162.463300	-50,852.15	145,557.03	94,704.88	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		008252108	2017091950005050	-153.000	AFFILIATED MANAGERS GROUP INC 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	180.725500	-29,197.84	27,549.21	-1,548.63	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00846U101	2017091950002400	-571.000	AGILENT TECHNOLOGIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.832000	-20,607.21	57,331.81	36,724.60	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		009158106	201709195003330	-588.000	AIR PRODUCTS & CHEMICALS INC 294214...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	150.154600	-52,615.16	88,284.45	35,669.29	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00971T101	2017091950003710	-467.000	AKAMAI TECHNOLOGIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	47.595400	-17,080.13	22,223.03	5,142.90	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		011659109	2017091950004380	-335.000	ALASKA AIR GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	74.476500	-20,112.50	24,946.54	4,834.04	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		012653101	2017091950004550	-300.000	ALBEMARLE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	129.448600	-24,599.12	38,831.43	14,232.31	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		015271109	2017091950004720	-246.000	ALEXANDRIA REAL ESTATE EQUITIE 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	120.800200	-27,233.21	29,714.31	2,481.10	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		015351109	2017091950003290	-607.000	ALEXION PHARMACEUTICALS INC 294214...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	146.687300	-73,573.54	89,032.58	15,459.04	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		016255101	2017091950004930	-205.000	ALIGN TECHNOLOGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	185.649800	-29,779.84	38,055.79	8,275.95	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		018581108	2017091950005060	-150.000	ALLIANCE DATA SYSTEMS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	217.917700	-38,938.42	32,685.77	-6,252.65	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		018802108	2017091950003260	-615.000	ALLIANT ENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	42.751300	-23,501.61	26,286.83	2,785.22	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		020002101	2017091950002160	-985.000	ALLSTATE CORP/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	91.048400	-25,945.38	89,673.20	63,727.82	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		02079K107	2017091950002620	-806.000	ALPHABET INC-CL C 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	920.626100	-342,406.05	742,001.44	399,595.39	



S&P 500 INDEX - KR2F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		02079K305	20170919S0002630	-804.000	ALPHABET INC-CL A 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	935.295400	-309,809.91	751,954.09	442,144.18
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		02209S103	20170919S0000460	-5,222.000	ALTRIA GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.490900	-171,920.17	326,280.77	154,360.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		02313S106	20170919S0002010	-1,072.000	AMAZON.COM INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	991.398000	-358,833.43	1,062,746.06	703,912.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		02360S102	20170919S0003150	-656.000	AMEREN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	59.603100	-26,969.28	39,093.60	12,124.52
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		02376R102	20170919S0001610	-1,331.000	AMERICAN AIRLINES GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	45.779100	-69,508.38	60,920.59	-8,587.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		025537101	20170919S0001630	-1,329.000	AMERICAN ELECTRIC POWER CO INC 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	72.894800	-57,572.20	96,864.98	39,292.78
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		025816109	20170919S0001160	-2,029.000	AMERICAN EXPRESS CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	87.118200	-77,081.95	176,743.52	99,661.57
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		026874784	20170919S0000980	-2,378.000	AMERICAN INTERNATIONAL GROUP I 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	59.521900	-312,296.20	141,521.97	-170,774.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		03027X100	20170919S0001930	-1,149.000	AMERICAN TOWER CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	145.454700	-82,861.57	167,114.96	84,253.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		030420103	20170919S0003640	-482.000	AMERICAN WATER WORKS CO INC 29421...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.239700	-32,994.76	39,635.00	6,640.24
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		03073E105	20170919S0003810	-448.000	AMERISOURCEBERGEN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	81.911700	-27,526.17	36,692.23	9,166.06
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		03076C106	20170919S0004000	-412.000	AMERIPRISE FINANCIAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	140.006000	-20,955.34	57,840.62	36,885.28
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		031100100	20170919S0003210	-622.000	AMETEK INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.425000	-29,394.26	40,688.73	11,294.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		031162100	20170919S0001200	-1,989.000	AMGEN INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	186.619900	-137,810.18	371,163.48	233,353.30
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		03209S101	20170919S0002570	-826.000	AMPHENOL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.459400	-27,050.27	68,103.68	41,053.41
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		032511107	20170919S0001480	-1,514.000	ANADARKO PETROLEUM CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	43.546300	-89,887.07	65,916.21	-23,970.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		032654105	20170919S0002120	-992.000	ANALOG DEVICES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	64.318000	-57,362.92	83,634.08	26,271.16
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		03349H105	20170919S0004020	-409.000	ANDEAVOR 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	103.046200	-21,963.54	42,141.85	20,178.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		03662Q105	20170919S0004810	-231.000	ANSYS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	121.838300	-28,125.98	28,142.26	16.28
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		036752103	20170919S0002940	-717.000	ANTHEM INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	186.828300	-52,008.50	133,947.41	81,938.91
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		037411105	20170919S0002070	-1,028.000	APACHE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	42.495000	-39,863.20	43,676.14	3,812.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		03748R101	20170919S0003880	-425.000	APARTMENT INVESTMENT & MANAGEM 2...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	45.701200	-12,836.65	19,419.37	6,582.72
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		037833100	20170919S0000250	-14,093.000	APPLE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	159.887300	-562,960.16	2,253,133.96	1,690,173.80
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		038222105	20170919S0000810	-2,904.000	APPLIED MATERIALS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	47.899400	-40,457.23	139,074.86	98,617.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		039483102	20170919S0001460	-1,542.000	ARCHER-DANIELS-MIDLAND CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	44.106600	-46,208.20	67,999.23	21,791.03
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		03965L100	20170919S0001840	-1,191.000	ARCONIC INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	25.429100	-36,173.84	30,276.43	-5,897.41
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		04621X108	20170919S0005080	-148.000	ASSURANT INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	94.070000	-6,960.53	13,920.92	6,960.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		052769106	20170919S0003500	-525.000	AUTODESK INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	114.228500	-22,120.82	59,964.63	37,843.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		053015103	20170919S0001800	-1,209.000	AUTOMATIC DATA PROCESSING INC 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	106.587400	-58,390.42	128,852.12	70,461.70
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		05329W102	20170919S0000570	-4,219.000	AUTONATION INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.303700	-192,430.31	195,319.15	2,888.84
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		053332102	20170919S0005170	-76.000	AUTOZONE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	568.124200	-31,986.30	43,175.87	11,189.57
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		053484101	20170919S0004200	-373.000	AVALONBAY COMMUNITIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	184.248200	-52,107.10	68,720.19	16,613.09
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		053611109	20170919S0004760	-239.000	AVERY DENNISON CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	97.755500	-10,304.45	23,361.23	13,056.78
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		054937107	20170919S0001060	-2,193.000	BBAT CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	44.381000	-67,545.88	97,308.83	29,762.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		05722G100	20170919S0001910	-1,150.000	BAKER HUGHES A GE CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.074500	-49,411.34	42,626.06	-6,785.28
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		058498106	20170919S0002250	-946.000	BALL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	40.783900	-25,038.51	38,573.57	13,535.06
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		06050S104	20170919S0000180	-26,900.000	BANK OF AMERICA CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	24.674600	-479,956.11	663,529.65	183,573.54
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		064058100	20170919S0000830	-2,811.000	BANK OF NEW YORK MELLON CORPIT 29...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	51.849800	-91,922.93	145,725.34	53,802.41
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		067383109	20170919S0004960	-196.000	CR BARD INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	319.651800	-20,728.06	62,648.83	41,920.77
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		071813109	20170919S0001650	-1,319.000	BAXTER INTERNATIONAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	64.034500	-31,884.86	84,449.56	52,564.78
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		075887109	20170919S0003280	-614.000	BECTON DICKINSON AND CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	195.842200	-68,331.25	120,239.72	51,908.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		075896100	20170919S0000360	-9,305.000	BED BATH & BEYOND INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	28.355900	-494,312.50	263,775.76	-230,536.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		084670702	20170919S0000480	-5,134.000	BERKSHIRE HATHAWAY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	180.916600	-546,734.26	928,765.85	382,031.59
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		086516101	20170919S0002950	-717.000	BEST BUY CO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	58.106900	-21,973.99	41,656.30	19,682.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		09052X103	20170919S0003360	-578.000	BIOGEN INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	320.726900	-66,604.28	185,371.52	116,767.24



Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		09247X101	20170919S004400	-328.000	BLACKROCK INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	430.949900	-82,051.99	141,345.80	59,293.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		093671105	20170919S003420	-560.000	H&R BLOCK INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	25.830000	-11,348.61	14,460.26	3,111.65
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		097023105	20170919S001470	-1,518.000	BOEING CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	250.625600	-116,792.54	380,429.48	261,636.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		099724106	20170919S003470	-539.000	BORGWARNER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.850900	-18,025.27	26,325.99	8,300.72
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		101121101	20170919S003940	-416.000	BOSTON PROPERTIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	121.855700	-46,385.88	50,687.67	2,301.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		101137107	20170919S000680	-3,701.000	BOSTON SCIENTIFIC CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	29.023400	-54,183.59	107,385.35	53,201.76
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		10922N103	20170817A000120	-0.454	BRIGHTHOUSE FINANCIAL INC		8/15/2017	8/15/2017	8/16/2017	58.766520	-20.72	26.68	5.96
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		10922N103	20170919S004660	-285.000	BRIGHTHOUSE FINANCIAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	56.658200	-12,092.88	15,012.08	2,919.20
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		110122108	20170919S000540	-4,452.000	BRISTOL-MYERS SQUIBB CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.449200	-168,096.88	277,984.02	109,887.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		110448107	20170919S000170	-27,902.000	BRITISH AMERICAN TOBACCO PLC ADR	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	63.551600	-1,929,994.90	1,772,966.50	-157,028.40
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		115637209	20170919S003660	-478.000	BROWN-FORMAN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	54.143800	-13,869.24	25,876.55	11,987.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		124857202	20170919S002100	-995.000	CBS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	58.228600	-37,309.25	57,928.66	30,619.41
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		12503M108	20170919S004700	-249.000	CBOE HOLDINGS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	105.427900	-20,121.84	26,249.07	6,127.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		12504L109	20170919S0002610	-813.000	CBRE GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	36.601900	-21,156.58	29,750.55	8,593.97
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		125269100	20170919S0003190	-631.000	CF INDUSTRIES HOLDINGS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	35.167700	-20,978.59	22,185.57	1,206.98
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		12541W209	20170919S004170	-381.000	CH ROBINSON WORLDWIDE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	71.675800	-20,633.80	27,304.98	6,671.18
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		125509109	20170919S003000	-692.000	CIGNA CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	185.673200	-44,960.66	128,477.69	83,517.03
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		125720105	20170919S002300	-919.000	CME GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	131.294800	-61,099.50	120,650.24	59,550.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		125896100	20170919S0002610	-758.000	CMS ENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	47.757300	-22,649.26	36,193.50	13,544.24
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		126408103	20170919S000940	-2,494.000	CSX CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	52.510900	-37,518.75	130,940.44	93,421.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		12650T104	20170919S004130	-393.000	CSRA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	31.972500	-8,991.18	12,561.94	3,570.76
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		126650100	20170919S0000650	-2,754.000	CVS HEALTH CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.991700	-142,335.14	228,533.20	86,198.06
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		12673P100	20170919S0002500	-847.000	CA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	33.257500	-20,571.79	28,162.09	7,590.30
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		127097103	20170919S0001770	-1,258.000	CABOT OIL & GAS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	26.893600	-32,667.54	33,822.17	12,154.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		134429109	20170919S0003510	-519.000	CAMPBELL SOUP CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.620000	-22,358.51	25,229.30	2,870.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		14040H105	20170919S0001700	-1,305.000	CAPITAL ONE FINANCIAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	80.043200	-67,215.43	104,444.17	37,228.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		14149Y108	20170919S002480	-853.000	CARDINAL HEALTH INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	67.620700	-40,004.10	57,672.72	17,668.62
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		143130102	20170919S0003530	-501.000	CARMAX INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	68.469600	-11,204.09	34,298.71	23,094.62
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		143658300	20170919S0005190	-1,131.000	CARNIVAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	66.927900	-46,888.34	74,554.24	25,665.90
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		149123101	20170919S0001400	-1,592.000	CATERPILLAR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	123.120400	-86,459.61	195,991.21	109,531.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		151020104	20170919S0001080	-2,110.000	CELGENE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	142.430900	-116,890.85	300,506.42	183,615.57
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		15135B101	20170919S0003720	-466.000	CENTENE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	95.687700	-31,068.36	44,585.93	13,517.57
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		15189T107	20170919S0001880	-1,165.000	CENTERPOINT ENERGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	30.246300	-20,602.46	35,227.38	14,624.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		156700106	20170919S0001500	-1,483.000	CENTURYLINK INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	18.863500	-50,872.99	27,962.60	-22,910.19
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		156782104	20170919S0002660	-794.000	CERNER CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	70.694700	-25,933.47	56,124.33	30,190.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		16119P108	20170919S0003340	-583.000	CHARTER COMMUNICATIONS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	369.749900	-155,189.70	215,554.78	60,365.08
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		165167107	20170919S0001130	-2,062.000	CHESAPEAKE ENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	4.064700	-32,805.69	8,365.74	-24,439.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		166764100	20170919S0000490	-5,121.000	CHEVRON CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	114.727600	-263,651.66	587,468.05	323,816.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		169656105	20170919S0005160	-77.000	CHIPOTLE MEXICAN GRILL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	311.020000	-18,146.24	23,947.40	5,801.16
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		171340102	20170919S0003080	-673.000	CHURCH & DWIGHT CO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	50.478800	-26,599.66	33,966.39	7,366.73
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		171798101	20170919S0004690	-257.000	CIMAREX ENERGY CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	106.767600	-32,401.15	27,436.70	-4,964.45
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		172062101	20170919S0004050	-405.000	CINCINNATI FINANCIAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	75.617200	-16,447.23	30,621.22	14,173.99
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		17275R102	20170919S0002660	-13,515.000	CISCO SYSTEMS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.436200	-185,194.39	438,263.75	253,069.36
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		172908105	20170919S0004790	-233.000	CINTAS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	134.137500	-15,286.06	31,251.56	15,965.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		172967424	20170919S0000380	-7,441.000	CITIGROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.617800	-468,335.51	517,958.27	49,622.76
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		174610105	20170919S0001580	-1,369.000	CITIZENS FINANCIAL GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	35.263500	-28,696.97	48,264.34	19,567.37
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		177376100	20170919S0004030	-408.000	CITRIX SYSTEMS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	76.050300	-15,513.23	31,024.74	15,511.51



### Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		189054109	20170919S004290	-348.000	CLOROX CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	136.593900	-26,431.64	47,530.97	21,099.33
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		189754104	20170919S002800	-760.000	COACH INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	41.139500	-39,018.24	31,259.59	-7,758.65
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		191216100	20170919S000340	-10,393.000	COCA-COLA CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.077900	-239,872.97	478,798.59	238,925.62
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		192446102	20170919S001410	-1,592.000	COGNIZANT TECHNOLOGY SOLUTIONS 2...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	71.965000	-99,110.43	114,553.69	55,443.26
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		194162103	20170919S000970	-2,388.000	COLGATE-PALMOLIVE CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	72.270800	-68,877.99	172,560.77	103,682.78
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		20030N101	20170919S000270	-12,792.000	COMCAST CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	36.741600	-205,172.97	469,891.75	264,718.78
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		200340107	20170919S0003670	-478.000	COMERICA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.452200	-16,388.98	33,193.79	16,804.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		205867102	20170919S001970	-1,093.000	CONAGRA BRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	35.038800	-24,219.57	38,288.32	14,068.75
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		20605P101	20170919S004070	-401.000	CONCHO RESOURCES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	123.250500	-38,633.98	49,419.29	10,785.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		20825C104	20170919S000730	-3,344.000	CONOCOPHILLIPS 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.748400	-126,593.11	156,297.95	29,704.84
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		209115104	20170919S002580	-825.000	CONSOLIDATED EDISON INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	84.271100	-39,209.30	69,515.86	30,306.56
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		21036P108	20170919S003740	-463.000	CONSTELLATION BRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	203.393700	-30,820.03	94,165.63	63,345.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		216648402	20170919S005110	-132.000	COOPER COS INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	244.285100	-22,920.94	32,243.89	9,322.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		219350105	20170919S000950	-2,488.000	CORNING INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	29.530200	-38,248.90	73,450.78	35,201.88
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		22160K105	20170919S001850	-1,186.000	COSTCO WHOLESALE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	162.796600	-81,807.71	193,063.40	111,255.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		222070203	20170919S001710	-1,273.000	COTY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	16.877200	-23,065.57	21,474.63	-1,590.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		231021106	20170919S003930	-417.000	CUMMINS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	166.733600	-68,786.18	69,523.17	45,736.99
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		23331A109	20170919S002290	-924.000	DR HORTON INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.182000	-28,287.17	34,348.44	6,061.27
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		233331107	20170919S0003630	-484.000	DTE ENERGY CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	111.360000	-27,023.21	53,893.36	26,870.15
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		23355L106	20170919S0002780	-765.000	DXC TECHNOLOGY CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	84.956900	-37,911.25	64,984.78	27,073.53
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		235851102	20170919S001210	-1,652.000	DANAHER CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	88.136600	-62,490.63	145,585.90	83,095.27
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		237194105	20170919S004370	-336.000	DARDEN RESTAURANTS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	84.340100	-16,251.84	28,335.09	12,083.25
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		23918K108	20170919S0003900	-421.000	DAVITA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	59.859800	-22,422.09	25,197.23	2,775.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		244199105	20170919S002650	-795.000	DEERE & CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	119.300300	-34,970.18	94,835.58	59,865.40
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		247361702	20170919S0001210	-1,989.000	DELTA AIR LINES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.180000	-58,182.60	95,812.88	37,630.28
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		24906P109	20170919S003230	-620.000	DENTSPLY SIRONA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	58.781400	-31,096.80	36,438.97	5,342.17
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		25179N103	20170919S001530	-1,421.000	DEVON ENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	33.284300	-41,204.16	47,285.23	6,081.07
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		253868103	20170919S0003860	-432.000	DIGITAL REALTY TRUST INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	117.986600	-43,894.38	50,965.79	7,071.41
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		254687106	20170919S000620	-3,933.000	WALT DISNEY CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	98.356800	-164,292.18	386,798.85	222,506.67
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		254709108	20170919S0002080	-1,028.000	DISCOVER FINANCIAL SERVICES 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	59.629600	-22,872.94	61,290.10	38,417.16
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		25470F104	20170919S0003980	-415.000	DISCOVERY COMMUNICATIONS INC 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	21.709600	-10,017.91	9,006.16	-1,011.75
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		25470F302	20170919S0003390	-570.000	DISCOVERY COMMUNICATIONS INC 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	20.454300	-14,638.07	11,654.40	-2,983.67
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		25470M109	20170919S0003270	-615.000	DISH NETWORK CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	52.719800	-38,928.04	32,417.32	-6,510.72
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		256677105	20170919S0003030	-682.000	DOLLAR GENERAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	78.005300	-37,990.43	53,193.26	15,202.83
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		256746108	20170919S0003180	-640.000	DOLLAR TREE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	63.750300	-35,986.38	53,594.16	17,607.77
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		25746U109	20170919S001300	-1,700.000	DOMINION ENERGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	79.385900	-69,258.34	134,939.99	65,681.65
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		260003108	20170919S0003910	-421.000	DOVER CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	89.882000	-15,854.12	37,836.28	21,982.16
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		26076J100	20170919S0000440	-5,771.000	DOWDUPONT INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	70.086800	-200,524.79	404,418.29	203,893.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		26138E109	20170919S0003580	-497.000	DR PEPPER SNAPPLE GROUP INC 294214...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	91.444600	-19,053.13	45,443.19	26,390.06
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		26441C204	20170919S0001220	-1,892.000	DUKE ENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	87.033200	-108,119.31	164,648.81	56,529.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		26875P101	20170919S0001440	-1,560.000	EOG RESOURCES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	92.879200	-80,638.02	144,876.50	64,238.48
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		26884L109	20170919S0003700	-468.000	EQT CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.088500	-23,641.24	30,457.20	6,815.96
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		269246401	20170919S0002850	-742.000	E*TRADE FINANCIAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	41.661300	-39,703.03	30,906.39	-8,796.64
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		27743Z100	20170919S0004110	-394.000	EASTMAN CHEMICAL CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	85.507100	-21,981.75	33,686.06	11,704.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		278642103	20170919S0000660	-2,721.000	EBAY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	38.383600	-42,804.39	104,418.95	61,614.56
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		278865100	20170919S0002980	-706.000	ECOLAB INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	131.302900	-50,948.04	92,692.40	41,744.36



### Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		281020107	20170919S002370	-881.000	EDISON INTERNATIONAL 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	80.885900	-26,592.09	71,252.22	44,660.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		28176E108	20170919S003410	-567.000	EDWARDS LIFESCIENCES CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	113.438000	-21,473.14	64,313.61	42,840.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		285512109	20170919S002550	-838.000	ELECTRONIC ARTS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	120.075400	-38,887.44	100,614.57	61,727.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		291011104	20170919S001280	-1,742.000	EMERSON ELECTRIC CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.405700	-43,103.46	108,696.88	65,593.42
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		29364G103	20170919S003600	-486.000	ENTERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	78.666900	-27,331.28	38,227.57	10,896.29
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		29414D100	20170919S004460	-318.000	ENVISION HEALTHCARE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.530600	-22,430.96	15,429.98	-7,000.98
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		294429105	20170919S004430	-325.000	EQUIFAX INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	93.505400	-18,349.96	30,386.11	12,036.15
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		29444U700	20170919S004890	-210.000	EQUINIX INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	454.798700	-57,786.96	95,503.94	37,716.98
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		29476L107	20170919S002130	-992.000	EQUITY RESIDENTIAL 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	68.055000	-48,387.44	67,501.56	19,114.12
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		297178105	20170919S004990	-177.000	ESSEX PROPERTY TRUST INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	262.146900	-33,875.69	46,397.59	12,521.90
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		30040W108	20170919S002460	-857.000	EVERSOURCE ENERGY 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.124700	-33,202.14	53,233.21	20,031.07
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		30161N101	20170919S000930	-2,503.000	EXELON CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.816800	-86,970.88	94,634.49	7,663.61
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		30212P303	20170919S004410	-328.000	EXPEDIA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	143.102800	-23,325.99	46,934.17	23,608.18
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		302130109	20170919S003590	-487.000	EXPEDITORS INTERNATIONAL OF WA 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	56.991500	-17,604.87	27,750.56	10,145.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		30219G108	20170919S001380	-1,605.000	EXPRESS SCRIPTS HOLDING CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.783500	-77,741.75	100,753.16	23,011.40
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		30225T102	20170919S004360	-340.000	EXTRA SPACE STORAGE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	79.213700	-28,978.39	26,929.48	-2,048.91
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		302316102	20170919S000300	-11,453.000	EXXON MOBIL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	79.938200	-577,621.99	915,425.15	337,803.16
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		302445101	20170919S004220	-368.000	FLIR SYSTEMS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	39.928200	-11,482.35	14,690.48	3,208.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		302491303	20170919S004230	-382.000	FMC CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	90.363200	-15,120.55	32,708.00	17,587.45
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		30303M102	20170919S000420	-6,390.000	FACEBOOK INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	171.765200	-467,154.51	1,097,506.34	630,351.83
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		311900104	20170919S002710	-782.000	FASTENAL CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	43.979100	-24,573.89	34,384.99	9,811.10
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		313747206	20170919S004970	-196.000	FEDERAL REALTY INVESTMENT TRUS 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	129.542700	-29,390.26	25,388.31	-4,001.97
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		31428X106	20170919S003120	-665.000	FEDEX CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	215.520600	-58,878.16	143,312.89	84,434.73
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		315616102	20170919S000500	-175.000	F5 NETWORKS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	116.826100	-18,409.93	20,442.78	2,032.85
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		31620M106	20170919S002340	-894.000	FIDELITY NATIONAL INFORMATION 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	92.381400	-39,754.29	82,580.35	42,826.06
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		316773100	20170919S001170	-2,028.000	FIFTH THIRD BANCORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	26.663100	-31,011.61	54,056.31	23,044.70
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		337738108	20170919S003380	-574.000	FISERV INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	124.240500	-27,333.53	71,308.09	43,974.56
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		337932107	20170919S001830	-1,200.000	FIRSTENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	31.641000	-44,412.44	37,959.32	-6,453.12
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		343412102	20170919S004180	-378.000	FLUOR CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	40.623100	-10,292.09	15,352.33	5,060.24
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		34354P105	20170919S004280	-353.000	FLOWERVE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	41.497200	-13,246.32	14,645.52	1,399.20
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		344849104	20170919S004270	-355.000	FOOT LOCKER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	36.904100	-21,784.67	13,997.99	-8,686.68
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		345370860	20170919S000320	-10,571.000	FORD MOTOR CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	11.663600	-82,991.66	123,213.79	30,222.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		34959J108	20170919S002600	-815.000	FORTIVE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.361800	-20,163.70	56,522.45	36,358.75
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		34964C106	20170919S003950	-416.000	FORTUNE BRANDS HOME & SECURITY 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	64.952500	-26,517.49	27,016.49	499.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		354613101	20170919S002270	-926.000	FRANKLIN RESOURCES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	42.708000	-29,402.94	39,539.74	10,136.80
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		356710857	20170919S000700	-3,599.000	FREEMPORT-MCMORAN INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	14.023600	-72,593.84	50,428.75	-22,165.09
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		36174X101	20170919S001420	-1,574.000	GGP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	21.909700	-38,640.06	34,473.26	-4,166.80
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		363576109	20170919S003620	-485.000	ARTHUR J GALLAGHER & CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	60.561000	-22,629.78	29,367.77	6,737.99
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		364760108	20170919S003320	-595.000	GAP INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	27.979400	-13,276.38	16,642.89	3,366.51
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		366651107	20170919S004740	-244.000	GARTNER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	121.542100	-29,845.47	29,653.75	-191.72
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		369550108	20170919S002770	-767.000	GENERAL DYNAMICS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	200.052400	-62,533.86	153,430.89	100,897.03
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		369604103	20170919S000200	-23,539.000	GENERAL ELECTRIC CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	24.056400	-436,864.28	566,262.28	129,398.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		370334104	20170919S001450	-1,558.000	GENERAL MILLS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	56.804400	-61,331.13	86,929.56	25,598.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		37045V100	20170919S000670	-3,712.000	GENERAL MOTORS CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	38.813000	-127,233.35	144,042.69	16,809.34
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		372460105	20170919S004090	-399.000	GENUINE PARTS CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	86.663200	-19,357.55	34,574.83	15,217.28



S&P 500 INDEX - KR2F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		375558103	20170919S000720	-3,532.000	GILEAD SCIENCES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.843700	-146,258.09	292,570.70	146,312.61
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		37940X102	20170919S004010	-412.000	GLOBAL PAYMENTS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	97.531200	-30,030.44	40,178.83	10,148.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		38141G104	20170919S002150	-985.000	GOLDMAN SACHS GROUP INC/THE 29421...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	225.881700	-108,149.16	223,384.41	115,235.25
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		382550101	20170919S003050	-681.000	GOODYEAR TIRE & RUBBER CO/THE 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.438700	-12,088.81	22,085.12	9,996.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		384802104	20170919S005090	-146.000	WW GRAINGER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	168.500000	-23,442.87	24,599.33	1,156.46
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		40412C101	20170919S002730	-774.000	HCA HEALTHCARE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	78.895700	-55,888.57	61,058.04	5,169.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		40414L109	20170919S001730	-1,266.000	HCP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	29.567400	-40,659.54	37,421.96	-3,236.58
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		40434L105	20170919S000520	-4,550.000	HP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	19.465800	-32,601.71	88,533.21	55,931.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		406216101	20170919S000990	-2,346.000	HALLIBURTON CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	42.605200	-60,977.75	99,931.89	38,954.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		410345102	20170919S002170	-985.000	HANESBRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	25.223400	-32,387.00	24,837.08	-7,549.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		412822108	20170919S003680	-473.000	HARLEY-DAVIDSON INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.282300	-12,668.25	22,833.45	10,145.20
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		413875105	20170919S004390	-329.000	HARRIS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	127.995500	-19,425.43	42,107.07	22,681.64
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		416515104	20170919S002110	-993.000	HARTFORD FINANCIAL SERVICES GR 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	53.694600	-46,268.39	53,310.05	7,041.66
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		418056107	20170919S004520	-304.000	HASBRO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	94.036600	-15,789.37	28,584.18	12,794.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		423452101	20170919S004580	-294.000	HELMERICH & PAYNE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	50.175000	-11,866.70	14,748.89	2,882.19
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		427866108	20170919S004190	-378.000	HERSHEY CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	110.499800	-24,432.48	41,765.11	17,332.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		42809H107	20170919S002880	-731.000	HESS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	42.367800	-45,519.58	30,964.66	-14,554.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		42824C109	20170919S000530	-4,500.000	HEWLETT PACKARD ENTERPRISE CO 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	13.582300	-21,640.12	61,085.18	39,445.06
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		43300A203	20170919S003430	-554.000	HILTON WORLDWIDE HOLDINGS INC 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	66.501900	-36,795.29	36,837.03	41.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		436440101	20170919S002820	-757.000	HOLOGIC INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.716600	-28,532.96	28,545.13	12.17
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		437076102	20170919S000760	-3,231.000	HOME DEPOT INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	158.468800	-178,866.76	511,976.63	333,109.87
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		438516106	20170919S001140	-2,060.000	HONEYWELL INTERNATIONAL INC 294214...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	139.128800	-122,895.10	286,583.25	163,688.15
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		440452100	20170919S002890	-729.000	HORMEL FOODS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	31.414400	-18,686.56	22,895.10	4,208.54
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		44107P104	20170919S001190	-2,000.000	HOST HOTELS & RESORTS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	18.332200	-35,022.09	36,648.55	1,626.46
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		444859102	20170919S004140	-390.000	HUMANA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	248.970400	-30,994.30	97,093.28	66,098.98
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		445568107	20170919S004800	-232.000	JB HUNT TRANSPORT SERVICES INC 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	102.045000	-18,390.80	23,672.15	5,281.35
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		446150104	20170919S000790	-2,938.000	HUNTINGTON BANCSHARES INC/OH 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	12.859900	-50,396.55	37,759.47	-12,637.08
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		45168D104	20170919S004770	-238.000	IDEXX LABORATORIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	160.780800	-36,105.98	38,263.15	2,157.17
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		452308109	20170919S002520	-840.000	ILLINOIS TOOL WORKS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	145.815500	-43,396.41	122,475.89	79,079.48
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		452327109	20170919S004120	-394.000	ILLUMINA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	210.992200	-70,449.73	83,126.04	12,676.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		45337C102	20170919S003770	-455.000	INCYTE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	119.556000	-68,078.88	54,871.49	-13,207.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		45814D100	20170919S000280	-12,728.000	INTEL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	36.872700	-222,203.70	469,209.42	247,005.72
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		45866F104	20170919S001390	-1,600.000	INTERCONTINENTAL EXCHANGE INC 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.387700	-57,936.85	104,605.90	46,669.05
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		459200101	20170919S001010	-2,310.000	INTERNATIONAL BUSINESS MACHINE 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	145.023300	-194,021.11	334,978.75	140,957.64
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		459506101	20170919S004880	-213.000	INTERNATIONAL FLAVORS & FRAGRA 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	143.779600	-11,871.71	30,622.74	18,751.03
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		460146103	20170919S001940	-1,116.000	INTERNATIONAL PAPER CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	56.702800	-32,870.66	63,270.48	30,399.82
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		460690100	20170919S002020	-1,068.000	INTERPUBLIC GROUP OF COS INC/T 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	20.127200	-18,854.22	21,487.34	2,633.12
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		461202103	20170919S003140	-658.000	INTUIT INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	142.167000	-42,412.02	93,538.78	51,126.76
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		46120E602	20170919S0005150	-100.000	INTUITIVE SURGICAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	1,038.467800	-42,941.36	103,843.63	60,902.27
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		46284V101	20170919S0003130	-664.000	IRON MOUNTAIN INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	39.760500	-21,293.43	26,395.38	5,101.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		46590V100	20170919S000450	-5,521.000	JBG SMITH PROPERTIES 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.769600	-167,986.51	180,875.37	12,888.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		46625H100	20170919S000350	-9,603.000	JPMORGAN CHASE & CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	92.487600	-332,361.05	888,065.88	555,704.83
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		469814107	20170919S004420	-326.000	JACOBS ENGINEERING GROUP INC 29421...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	56.470200	-13,462.25	18,406.41	4,944.16



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		478160104	20170919S0000400	-7,281.000	JOHNSON & JOHNSON 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	134.434800	-453,510.57	978,742.55	525,231.98
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		48203R104	20170919S0002050	-1,033.000	JUNIPER NETWORKS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	27.559300	-20,736.88	28,563.64	7,826.76
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		482480100	20170919S0003890	-424.000	KLA-TENCOR CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	99.817100	-23,843.39	42,318.29	18,474.90
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		485170302	20170919S0004610	-286.000	KANSAS CITY SOUTHERN 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	107.384900	-29,028.13	30,709.22	1,681.09
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		487836108	20170919S0003040	-682.000	KELLOGG CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	68.196800	-36,463.55	46,504.02	10,040.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		493267108	20170919S0000780	-2,963.000	KEYCORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	17.968300	-32,461.90	53,216.62	20,754.72
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		494368103	20170919S0002190	-959.000	KIMBERLY-CLARK CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	121.194000	-54,821.60	116,215.17	61,393.57
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		49446R109	20170919S0001920	-1,150.000	KIMCO REALTY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	20.459500	-41,923.00	23,519.25	-18,403.75
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		494568101	20170919S0000470	-5,190.000	KINDER MORGAN INC/D 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	19.363000	-158,162.21	100,452.71	-57,709.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		500255104	20170919S0003750	-461.000	KOHL'S CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	45.192000	-23,466.16	20,811.12	-2,655.04
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		500754106	20170919S001360	-1,613.000	KRAFT HEINZ CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	61.276600	-106,515.29	131,084.03	24,568.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		501044101	20170919S0000960	-2,467.000	KROGER CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	21.605300	-48,293.41	53,280.54	4,987.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		501797104	20170919S0003170	-651.000	L BRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	40.715600	-32,050.00	26,500.36	-5,549.64
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		501889208	20170919S0002560	-633.000	LKQ CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	35.373800	-27,210.59	29,459.44	2,248.85
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		502413107	20170919S0004900	-210.000	L3 TECHNOLOGIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	184.868200	-17,750.80	38,819.84	21,069.04
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		50540R409	20170919S0004630	-277.000	LABORATORY CORP OF AMERICA HOL 29...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	153.623900	-22,343.18	42,550.75	20,207.57
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		512807108	20170919S0003950	-436.000	LAM RESEARCH CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	175.686300	-20,665.99	76,594.19	55,928.20
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		518439104	20170919S0003310	-605.000	ESTEE LAUDER COS INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	109.901400	-37,105.49	66,484.27	29,378.78
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		524660107	20170919S0004250	-357.000	LEGGETT & PLATT INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.146100	-8,357.21	16,471.09	8,113.88
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		526057104	20170919S0003440	-549.000	LENNAR CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	51.239400	-26,877.44	28,125.66	1,248.22
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		527288104	20170919S0002380	-675.000	LEUCADIA NATIONAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	23.110200	-22,103.35	20,214.40	-1,888.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		52729N308	20170919S0002670	-791.000	LEVEL 3 COMMUNICATIONS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	53.258900	-37,468.10	42,120.88	4,652.78
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		532457108	20170919S0000990	-2,624.000	ELI LILLY & CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.292900	-136,122.46	215,911.90	77,789.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		534187109	20170919S0003300	-606.000	LINCOLN NATIONAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.943500	-35,307.23	42,380.23	7,073.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		539830109	20170919S0003090	-673.000	LOCKHEED MARTIN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	303.735600	-82,992.63	204,404.28	121,411.65
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		540424108	20170919S0002840	-746.000	LOEWS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	47.586100	-28,866.03	35,492.80	6,626.77
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		548661107	20170919S0001000	-2,319.000	LOWE'S COS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	77.796400	-83,645.84	180,388.29	96,742.45
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		55261F104	20170919S0003960	-416.000	M&T BANK CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	150.710700	-41,467.39	62,691.08	21,223.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		554382101	20170919S0004450	-321.000	MACERICH CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	55.090700	-23,350.23	17,681.29	-5,668.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		55616P104	20170919S0002590	-823.000	MACY'S INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	22.503600	-23,539.49	18,513.86	-5,025.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		565849106	20170919S0001030	-2,297.000	MARATHON OIL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	12.032400	-47,024.37	27,620.55	-19,403.82
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		56685A102	20170919S0001540	-1,402.000	MARATHON PETROLEUM CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	53.187900	-35,650.69	74,557.19	38,906.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		571748102	20170919S0001550	-1,393.000	MARSH & MCLENNAN COS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	81.286000	-51,604.87	113,218.33	61,613.46
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		571903202	20170919S0002530	-940.000	MARRIOTT INTERNATIONAL INC/MD 29421...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	105.973800	-44,159.20	89,009.63	44,850.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		573284106	20170919S0005020	-169.000	MARTIN MARIETTA MATERIALS INC 29421...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	200.986100	-22,721.43	33,964.59	11,243.16
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		574599106	20170919S0002420	-665.000	MASCO CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.397800	-12,677.30	32,341.86	19,664.56
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		57636Q104	20170919S0000920	-2,535.000	MASTERCARD INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	141.407300	-126,811.82	358,440.21	231,628.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		577081102	20170919S0002280	-926.000	MATTEL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	15.616000	-25,059.32	14,453.13	-10,606.19
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		579780206	20170919S0004510	-306.000	MCCORMICK & CO INC/MD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	99.166400	-13,163.35	30,341.91	17,178.56
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		580135101	20170919S0001050	-2,203.000	MCDONALD'S CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	157.405300	-113,266.45	346,739.34	233,472.89
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		58155Q103	20170919S0003400	-570.000	MCKESSON CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	150.623700	-55,091.97	85,849.24	30,757.27
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		58933P105	20170919S0000390	-7,393.000	MERCK & CO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	66.388400	-234,444.72	490,742.65	256,297.93
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		59156R108	20170919S0000800	-2,920.000	METLIFE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.706000	-104,458.04	142,196.33	37,738.29
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		592688105	20170919S0005180	-69.000	METTLER-TOLEDO INTERNATIONAL I 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	628.770000	-27,885.34	43,383.60	15,798.26
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		594837304	20170919S0000240	-14,655.000	MICRO FOCUS INTERNATIONAL PLC ADR	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.722300	-149,938.95	479,424.32	325,485.37
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		594918104	20170919S0000210	-20,868.000	MICROSOFT CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	75.339200	-569,244.47	1,571,985.60	1,002,741.13



### Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		595017104	20170919S003240	-620.000	MICROCHIP TECHNOLOGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	90.434300	-25,259.91	56,063.32	30,803.41
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		595112103	20170919S000840	-2,811.000	MICRON TECHNOLOGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	35.165000	-28,443.25	98,825.45	70,382.20
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		595221103	20170919S004500	-307.000	MID-AMERICA APARTMENT COMMUNIT 29.	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	108.395000	-27,161.19	33,274.20	6,113.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		608190104	20170919S005010	-171.000	MOHAWK INDUSTRIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	256.013700	-26,816.70	43,776.04	16,959.34
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		60871R209	20170919S003540	-499.000	MOLSON COORS BREWING CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	86.561000	-32,009.93	43,189.20	11,179.27
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		609207105	20170919S000590	-4,101.000	MONDELEZ INTERNATIONAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	40.846000	-106,492.89	167,474.82	60,981.93
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		61166W101	20170919S001860	-1,186.000	MONSANTO CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	118.488000	-53,335.71	140,514.62	87,178.91
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		61174X109	20170919S001980	-1,089.000	MONSTER BEVERAGE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	56.220300	-37,595.05	61,214.32	23,219.27
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		615369105	20170919S003800	-450.000	MOODY S CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	136.693300	-26,540.23	61,507.18	34,966.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		617446448	20170919S000650	-3,850.000	MORGAN STANLEY 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.985100	-96,636.11	180,859.58	84,223.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		61945C103	20170919S002240	-949.000	MOSAIC CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	21.372500	-43,403.04	20,274.91	-23,128.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		620076307	20170919S003630	-442.000	MOTOROLA SOLUTIONS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	85.811000	-20,407.78	37,924.26	17,516.48
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		626717102	20170919S000330	-10,397.000	MURPHY OIL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	25.553200	-434,680.85	265,592.50	-169,088.35
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		629377508	20170919S002470	-854.000	NRG ENERGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	23.215000	-17,552.84	19,818.74	2,265.90
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		631103108	20170919S004490	-308.000	NASDAQ INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	74.911000	-13,372.24	23,069.74	9,697.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		637071101	20170919S002090	-1,027.000	NATIONAL OILWELL VARCO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	34.557800	-40,699.35	35,482.34	-5,217.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		63938C108	20170919S002750	-770.000	NAVIENT CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	14.028100	-11,399.24	10,795.61	-603.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		641100104	20170919S002870	-732.000	NETAPP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	41.043000	-29,992.89	30,037.29	44.40
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		64110L106	20170919S001890	-1,165.000	NETFLIX INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	163.941200	-69,563.16	214,277.80	154,694.64
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		651229106	20170919S001690	-1,306.000	NEWELL BRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	43.130200	-44,953.26	56,316.93	11,363.67
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		651290108	20170919S003480	-538.000	NEWFIELD EXPLORATION CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	27.051000	-17,559.28	14,549.06	-3,010.22
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		651639106	20170919S001510	-1,441.000	NEWMONT MINING CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.789600	-43,252.32	54,442.74	11,190.42
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		652498109	20170919S002060	-1,033.000	NEWS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	13.175000	-11,828.70	13,601.71	1,773.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		652498208	20170919S004440	-323.000	NEWS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	13.530700	-4,568.58	4,367.89	-200.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		65339F101	20170919S001740	-1,265.000	NEXTERA ENERGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	149.020200	-73,323.53	188,496.70	115,173.17
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		654106103	20170919S002100	-3,582.000	NIKE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	53.920500	-80,409.84	193,112.25	112,702.41
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		65473P105	20170919S002390	-874.000	NISOURCE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	26.851000	-11,366.87	23,460.66	12,093.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		655044105	20170919S001790	-1,230.000	NOBLE ENERGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	25.878300	-43,007.48	31,820.34	-11,187.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		655664100	20170919S004530	-301.000	NORDSTROM INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.672600	-14,174.37	14,045.66	-128.51
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		655844108	20170919S002700	-783.000	NORFOLK SOUTHERN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	128.030600	-36,190.86	100,239.77	64,048.91
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		665859104	20170919S003350	-583.000	NORTHERN TRUST CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	88.403800	-34,950.78	51,533.85	16,583.07
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		666807102	20170919S003690	-472.000	NORTHROP GRUMMAN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	271.370500	-41,318.89	128,080.38	86,761.49
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		670346105	20170919S002440	-863.000	NUCOR CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	53.609100	-36,153.12	46,257.11	10,103.99
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		67056G104	20170919S001370	-1,808.000	NVIDIA CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	185.841600	-33,357.16	298,814.32	265,457.16
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		67103H107	20170919S004730	-246.000	O'REILLY AUTOMOTIVE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	209.802800	-23,788.20	51,608.44	27,820.24
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		674599105	20170919S001120	-2,067.000	OCCIDENTAL PETROLEUM CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	61.296000	-89,940.94	126,680.40	36,739.46
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		681919105	20170919S003200	-629.000	OMNICOM GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	72.940000	-27,629.19	45,873.48	18,244.29
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		68389X105	20170919S000370	-8,119.000	ORACLE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.706200	-171,424.38	395,375.61	223,951.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		69331C108	20170919S001560	-1,380.000	PG&E CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	70.257500	-59,073.25	96,942.76	37,869.51
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		693475105	20170919S001670	-1,308.000	PNC FINANCIAL SERVICES GROUP I 2942.	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	128.956000	-146,107.13	168,660.74	22,553.61
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		693506107	20170919S003020	-692.000	PPG INDUSTRIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	106.289900	-34,801.03	73,545.72	38,744.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		69351T106	20170919S001250	-1,846.000	PPL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	39.263500	-54,766.33	72,464.89	17,698.56
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		693656100	20170919S004910	-210.000	PVH CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	128.151800	-22,752.39	26,905.67	4,157.28
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		693718108	20170919S002230	-950.000	PACCAR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	70.950100	-20,605.66	67,393.91	46,788.26
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		701094104	20170919S004240	-360.000	PARKER-HANNIFIN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	171.450900	-22,289.47	61,718.19	39,428.72
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		703395103	20170919S004840	-220.000	PATTERSON COS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	38.348500	-3,140.88	8,434.82	293.94



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		704326107	20170919S002430	-864.000	PAYCHEX INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	57.852700	-32,296.53	49,977.09	17,680.56
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		70450Y103	20170919S000770	-3,019.000	PAYPAL HOLDINGS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.889300	-66,957.65	189,835.77	122,878.12
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		712704105	20170919S002250	-931.000	PEOPLE S UNITED FINANCIAL INC 29421..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	16.997600	-15,142.03	15,817.42	675.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		713448108	20170919S000640	-3,661.000	PEPSICO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	115.144600	-198,728.03	444,534.07	245,806.04
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		714046109	20170919S004570	-297.000	PERKINELMER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.047400	-10,700.83	20,504.37	9,803.54
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		717061103	20170919S000230	-16,131.000	PFIZER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	35.354000	-315,124.31	570,161.21	255,036.90
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		718172109	20170919S000580	-4,198.000	PHILIP MORRIS INTERNATIONAL IN 29421..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	115.838300	-176,342.31	486,246.45	309,904.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		718546104	20170919S001870	-1,185.000	PHILLIPS 66 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	87.740300	-48,531.53	103,960.96	55,429.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		723484101	20170919S004540	-301.000	PINNACLE WEST CAPITAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	88.880200	-15,247.10	26,750.06	11,502.96
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		723787107	20170919S003760	-460.000	PIONEER NATURAL RESOURCES CO 2942..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	136.460800	-50,013.27	62,767.06	12,753.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74005P104	20170919S002740	-773.000	PRAXAIR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	134.494500	-44,387.73	103,956.04	59,568.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74144T108	20170919S003160	-652.000	T ROWE PRICE GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	64.693600	-40,480.06	55,214.06	14,734.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		741503403	20170919S0005100	-133.000	PRICELINE GROUP INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	1,859.310000	-65,527.18	247,281.51	181,754.33
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74251V102	20170919S002900	-725.000	PRINCIPAL FINANCIAL GROUP INC 294214..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.604300	-25,216.83	45,381.63	20,164.80
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		742718109	20170919S000410	-6,913.000	PROCTER & GAMBLE CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	93.265100	-308,565.38	644,574.89	336,009.51
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		743315103	20170919S001430	-1,570.000	PROGRESSIVE CORP/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.162500	-30,909.12	72,461.67	41,552.55
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74340W103	20170919S001520	-1,433.000	PROLOGIS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.334000	-45,646.56	93,610.70	47,964.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		744320102	20170919S001900	-1,160.000	PRUDENTIAL FINANCIAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	103.178300	-72,874.11	119,675.36	46,801.25
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		744573106	20170919S001590	-1,367.000	PUBLIC SERVICE ENTERPRISE GROU 294..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	45.806300	-32,223.20	62,605.51	30,382.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		744600109	20170919S004060	-404.000	PUBLIC STORAGE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	214.885000	-63,192.59	86,808.50	23,615.91
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		745867101	20170919S002760	-768.000	PULTEGROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	26.225300	-24,766.29	20,134.80	-4,631.49
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74736K101	20170919S004340	-343.000	QORVO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	76.117000	-25,002.24	26,104.95	1,102.71
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		747525103	20170919S000600	-3,593.000	QUALCOMM INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	52.037100	-163,362.16	207,749.39	44,387.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74762E102	20170919S004080	-401.000	QUANTA SERVICES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	36.654500	-8,401.89	14,695.10	6,293.21
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74834L100	20170919S004210	-370.000	QUEST DIAGNOSTICS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	104.988100	-22,487.61	38,841.92	16,354.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		751212101	20170919S0005070	-149.000	RALPH LAUREN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	90.877400	-18,507.89	13,539.29	-4,968.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		75281A109	20170919S003520	-508.000	RANGE RESOURCES CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	19.001500	-22,964.75	9,648.72	-13,336.03
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		754730109	20170919S004310	-347.000	RAYMOND JAMES FINANCIAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	80.556900	-27,070.80	27,949.99	879.19
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		755111507	20170919S002680	-787.000	RAYTHEON CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	183.640900	-53,535.58	144,516.15	90,980.57
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		756109104	20170919S002860	-738.000	REALTY INCOME CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	59.888000	-37,048.25	44,190.77	7,142.52
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		756577102	20170919S003650	-480.000	RED HAT INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	107.850800	-24,856.20	51,763.58	26,907.38
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		758849103	20170919S004100	-395.000	REGENCY CENTERS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	64.638800	-26,498.61	25,528.78	-969.83
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		75886F107	20170919S004920	-206.000	REGENERON PHARMACEUTICALS INC 29..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	434.473600	-66,817.70	89,497.94	22,680.24
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		7591EP100	20170919S000750	-3,249.000	REGIONS FINANCIAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	13.859400	-32,279.70	45,003.77	12,724.07
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		760759100	20170919S003220	-621.000	REPUBLIC SERVICES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	66.858500	-24,401.94	41,513.51	17,111.57
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		770323103	20170919S004330	-344.000	ROBERT HALF INTERNATIONAL INC 29421..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.426900	-11,041.23	15,967.90	4,926.67
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		773903109	20170919S004300	-348.000	ROCKWELL AUTOMATION INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	173.554600	-29,124.22	60,392.99	31,268.77
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		774341101	20170919S003840	-438.000	ROCKWELL COLLINS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	130.966500	-32,646.00	57,367.47	24,721.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		776696106	20170919S004640	-276.000	ROPER TECHNOLOGIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	238.838400	-24,731.55	65,915.80	41,184.25
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		778295103	20170919S002030	-1,060.000	ROSS STORES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	60.719400	-25,793.97	64,353.12	38,559.15
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		78409V104	20170919S002990	-697.000	S&P GLOBAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	154.531400	-39,013.55	107,700.67	68,687.12
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		78440X101	20170919S004650	-275.000	SL GREEN REALTY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	97.847300	-34,527.49	26,905.32	-7,622.17
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		79466L302	20170919S001260	-1,808.000	SALESFORCE.COM INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	95.026600	-90,984.27	171,790.56	80,806.29
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		80589M102	20170919S004160	-387.000	SCANA CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	58.960000	-16,540.18	22,814.09	6,273.91
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		806407102	20170919S003870	-428.000	HENRY SCHEIN INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.715700	-31,078.42	35,398.29	4,319.87



S&P 500 INDEX - KR2F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		806857108	20170919S000660	-3,755.000	SCHLUMBERGER LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	67.300700	-186,690.82	252,680.13	65,989.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		808513105	20170919S000740	-3,288.000	CHARLES SCHWAB CORP/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	40.765000	-74,896.90	134,007.56	59,110.66
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		811065101	20170919S0004670	-259.000	SCRIPPS NETWORKS INTERACTIVE I 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	85.858600	-14,378.37	22,234.92	7,856.55
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		81211K100	20170919S0003490	-529.000	SEALED AIR CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	43.577600	-13,822.52	23,048.04	9,225.52
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		816851109	20170919S0003070	-678.000	SEMPRA ENERGY 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	119.051500	-43,416.02	80,709.96	37,293.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		824348106	20170919S0004850	-219.000	SHERWIN-WILLIAMS CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	340.901700	-30,553.12	74,654.10	44,100.98
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		828806109	20170919S0002510	-844.000	SIMON PROPERTY GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	164.244600	-84,723.29	138,612.90	53,889.61
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		83088M102	20170919S0003550	-499.000	SKYWORKS SOLUTIONS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	109.479500	-43,035.66	54,625.26	11,589.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		832696405	20170919S0004470	-314.000	JM SMUCKER CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	110.046000	-25,778.09	34,551.28	8,773.19
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		833034101	20170919S0005040	-157.000	SNAP-ON INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	146.806400	-11,565.94	23,046.88	11,480.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		842587107	20170919S0000880	-2,688.000	SOUTHERN CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	50.655000	-94,418.51	136,137.33	41,718.82
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		844741108	20170919S0001340	-1,634.000	SOUTHWEST AIRLINES CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	54.574800	-26,836.47	89,160.90	62,324.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		854502101	20170919S0003990	-413.000	STANLEY BLACK & DECKER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	148.680500	-24,074.64	61,400.53	37,325.89
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		855030102	20170913S0000130 PSS..	-41,871.000	STAPLES INC C/DECU/ US8550301027 128..		9/13/2017	9/13/2017	9/13/2017	10.250000	-646,083.38	429,177.76	-216,905.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		855244109	20170919S0000630	-3,914.000	STARBUCKS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	54.772800	-118,029.04	214,346.42	96,317.38
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		857477103	20170919S0002210	-956.000	STATE STREET CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	94.841300	-45,604.93	90,659.01	45,054.08
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		858912108	20170919S0004820	-230.000	STERICYCLE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	72.101300	-21,893.43	16,581.18	-5,312.25
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		863667101	20170919S0002540	-639.000	STRYKER CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	143.961200	-66,412.34	120,774.36	54,362.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		867914103	20170919S0001660	-1,307.000	SUNTRUST BANKS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	55.178100	-40,019.98	72,106.31	32,086.33
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		871503108	20170919S0001330	-1,644.000	SYMANTEC CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	33.257000	-33,416.58	54,660.91	21,244.33
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		871607107	20170919S0004040	-467.000	SYNOPSIS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	80.103600	-30,031.51	32,598.36	2,566.85
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		871658103	20170919S0001110	-2,082.000	SYNCHRONY FINANCIAL 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	29.016600	-64,843.41	60,395.54	-4,447.87
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		871829107	20170919S0001620	-1,331.000	SYSCO CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	53.810700	-44,311.32	71,610.40	27,299.08
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		872540109	20170919S0001290	-1,739.000	TJX COS INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	73.401600	-68,450.76	127,629.39	59,178.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		87612E106	20170919S0001490	-1,491.000	TARGET CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	60.035200	-92,714.73	89,499.23	-3,215.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		882508104	20170919S0000870	-2,693.000	TEXAS INSTRUMENTS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	85.087500	-91,550.19	229,115.14	137,564.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		883203101	20170919S0002920	-724.000	TEXTRON INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	51.932100	-19,531.29	37,592.54	18,061.25
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		883556102	20170919S0002040	-1,058.000	THERMO FISHER SCIENTIFIC INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	191.456800	-92,409.31	202,548.67	110,139.36
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		88579Y101	20170919S0001350	-1,615.000	3M CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	213.312900	-120,984.25	344,480.26	223,496.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		886547108	20170919S0004660	-290.000	TIFFANY & CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	90.775300	-18,839.03	26,322.05	7,483.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		887317303	20170919S0001090	-2,096.000	TIME WARNER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	101.987000	-89,668.35	213,744.09	125,075.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		891027104	20170919S0004590	-294.000	TORCHMARK CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	77.183000	-8,839.22	22,689.06	13,849.84
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		891906109	20170919S0003820	-447.000	TOTAL SYSTEM SERVICES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	66.639200	-16,245.56	29,783.68	13,538.12
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		892356106	20170919S0004320	-347.000	TRACTOR SUPPLY CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.966400	-26,512.67	21,846.23	-4,666.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		893641100	20170919S0005120	-132.000	TRANSIDGM GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	256.678100	-34,206.18	33,879.73	-326.45
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		89417E109	20170919S0002830	-755.000	TRAVELERS COS INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	120.614700	-43,520.77	91,056.33	47,535.56
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		896945201	20170919S0004560	-298.000	TRIPADVISOR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	44.460100	-14,007.90	13,246.56	-761.34
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		90130A101	20170919S0000820	-2,844.000	TWENTY-FIRST CENTURY FOX INC 29421..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	26.890200	-46,973.15	76,424.19	29,451.04
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		90130A200	20170919S0001660	-1,317.000	TWENTY-FIRST CENTURY FOX INC 29421..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	26.422400	-35,773.29	34,787.61	-985.68
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		902494103	20170919S0002720	-779.000	TYSON FOODS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	66.536200	-21,671.12	51,824.66	30,153.54
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		902653104	20170919S0002930	-723.000	UDR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	38.977500	-27,327.13	28,174.65	847.52
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		902973304	20170919S0000660	-4,282.000	US BANCORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	51.994200	-132,479.75	222,601.89	90,122.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		903845303	20170919S0005030	-158.000	ULTA BEAUTY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	226.026500	-32,797.94	35,710.17	2,912.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		904311107	20170919S0003560	-499.000	UNDER ARMOUR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	17.908500	-15,012.49	8,932.39	-6,080.10
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		904311206	20170919S0003570	-498.000	UNDER ARMOUR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	16.505900	-14,716.88	8,216.01	-6,500.87
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		907818108	20170919S0001070	-2,182.000	UNION PACIFIC CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	112.860200	-74,260.32	246,238.90	171,978.58



S&P 500 INDEX - KR2F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		910047109	201709190002790	-762.000	UNITED CONTINENTAL HOLDINGS IN 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	59.305800	-43,980.48	45,184.25	1,203.77
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		911312106	201709190001240	-1,862.000	UNITED PARCEL SERVICE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	117.736200	-140,031.72	219,205.76	79,174.04
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		911363109	201709190004830	-229.000	UNITED RENTALS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	128.537100	-23,271.83	29,432.60	6,160.77
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		913017109	201709190001180	-2,014.000	UNITED TECHNOLOGIES CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	113.371300	-97,665.44	228,309.41	130,643.97
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		91324P102	201709190000900	-2,605.000	UNITEDHEALTH GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	197.766900	-155,210.46	515,151.32	359,940.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		913903100	201709190004750	-241.000	UNIVERSAL HEALTH SERVICES INC 29421...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	110.115000	-27,427.54	26,535.29	-992.25
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		91529Y106	201709190003250	-616.000	UNUM GROUP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.601000	-15,998.71	29,932.90	13,934.19
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		918204108	201709190002410	-866.000	VF CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.517400	-46,149.69	54,132.31	7,982.62
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		91913Y100	201709190001820	-1,208.000	VALERO ENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	71.396400	-35,764.14	86,235.79	50,471.65
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92202P105	201709190004710	-249.000	VARIAN MEDICAL SYSTEMS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	106.632100	-14,961.55	26,548.90	11,587.35
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92276F100	201709190002200	-959.000	VENTAS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.346500	-49,298.88	66,494.56	17,195.68
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92343E102	201709190004780	-238.000	VERISIGN INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	104.734200	-11,621.39	24,924.37	13,302.98
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92343V104	201709190000310	-11,026.000	VERIZON COMMUNICATIONS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.066600	-400,487.54	529,909.43	129,421.89
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92345Y106	201709190003970	-416.000	VERISK ANALYTICS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	81.090600	-31,057.24	33,729.79	2,672.55
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92532F100	201709190003100	-673.000	VERTEX PHARMACEUTICALS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	153.489100	-57,523.51	103,290.72	45,767.21
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92553P201	201709190002220	-952.000	VIACOM INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	27.595500	-45,437.94	26,263.17	-19,174.77
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92826C839	201709190000500	-4,990.000	VISA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	105.256900	-188,589.33	525,182.36	336,593.03
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		929042109	201709190003730	-465.000	VORNADO REALTY TRUST 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	75.198400	-30,692.81	34,962.96	4,270.15
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		929160109	201709190004260	-357.000	VULCAN MATERIALS CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	114.257400	-20,604.42	40,786.26	20,181.84
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92939U106	201709190002490	-853.000	WEC ENERGY GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.806800	-30,644.49	56,125.50	25,481.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		931142103	201709190000610	-3,993.000	WAL-MART STORES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	80.659600	-222,709.70	322,036.39	99,326.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		931427108	201709190001020	-2,308.000	WALGREENS BOOTS ALLIANCE INC 29421...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	83.206100	-124,768.87	192,017.93	67,249.06
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		94106L109	201709190001960	-1,089.000	WASTE MANAGEMENT INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	78.197600	-38,866.61	85,850.73	46,984.12
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		941848103	201709190004860	-217.000	WATERS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	187.711400	-16,845.31	40,730.79	21,885.48
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		949746101	201709190000290	-12,156.000	WELLS FARGO & CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	51.734500	-420,729.22	628,778.88	208,049.66
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		95040Q104	201709190002140	-990.000	WELLTOWER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	74.527900	-59,135.03	73,773.48	14,638.45
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		958102105	201709190002690	-787.000	WESTERN DIGITAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	87.889400	-33,159.03	69,161.46	36,002.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		959802109	201709190001720	-1,273.000	WESTERN UNION CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	18.982900	-18,198.99	24,155.12	5,956.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		96145D105	201709190003060	-679.000	WESTROCK CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	58.087300	-27,874.34	39,435.27	11,560.93
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		962166104	201709190001150	-2,031.000	WEYERHAEUSER CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	33.137000	-53,206.19	67,284.46	14,078.27
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		963320106	201709190004950	-200.000	WHIRLPOOL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	171.829300	-15,279.23	34,363.56	19,084.33
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		966837106	201708269000050 PSS.	-20,485.000	WHOLE FOODS MARKET INC C/DECLI/ US.		8/28/2017	8/28/2017	8/28/2017	42.000000	-713,735.22	860,370.00	146,634.78
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		9698457100	201709190001040	-2,234.000	WILLIAMS COS INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	30.327500	-59,930.47	67,733.31	7,802.84
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		98310W108	201709190004620	-283.000	WYNDHAM WORLDWIDE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	101.666000	-10,559.35	28,768.69	18,209.34
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		983134107	201709190004870	-215.000	WYNN RESORTS LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	144.640600	-21,942.18	31,095.40	9,153.22
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		983898100	201709190001570	-1,373.000	XCEL ENERGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.954600	-32,630.37	67,216.54	34,586.17
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		983919101	201709190003110	-670.000	XILINX INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.637900	-26,451.07	45,914.29	19,463.22
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		984121608	201709190003370	-577.000	XEROX CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.601300	-13,472.55	18,806.18	5,333.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		98419M100	201709190003610	-486.000	XYLEM INC/NY 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	63.482500	-13,964.75	30,848.13	16,883.38
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		988498101	201709190002350	-594.000	YUM! BRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	75.510000	-32,319.45	67,497.67	35,178.22
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		98956P102	201709190003460	-544.000	ZIMMER BIOMET HOLDINGS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	115.630500	-47,354.17	62,897.45	15,543.28
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		989701107	201709190003450	-547.000	ZIONS BANCORPORATION 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	43.371600	-12,635.04	23,719.62	11,084.58
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		98978V103	201709190001640	-1,326.000	ZOETIS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.043900	-46,213.20	86,236.26	40,023.06
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G0176J109	201709190004680	-257.000	ALLEGION PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.734600	-9,632.36	21,260.36	11,628.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G0177J108	201709190002320	-907.000	ALLERGAN PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	224.721200	-203,143.43	203,810.62	667.19



S&P 500 INDEX - KR2F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		G0408V102	20170919S002960	-709.000	AON PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	143.361200	-42,899.60	101,635.42	58,735.82
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G1151C101	20170919S001310	-1,676.000	ACCENTURE PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	136.536100	-111,534.83	228,816.64	117,281.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G27823106	20170919S002910	-724.000	DELPHI AUTOMOTIVE PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	100.388000	-34,497.79	72,673.60	38,175.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G29183103	20170919S001810	-1,209.000	EATON CORP PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	76.858800	-62,735.60	92,911.07	30,175.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G3223R108	20170919S005140	-111.000	EVEREST RE GROUP LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	231.320000	-26,371.32	25,675.09	-2,696.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G47567105	20170919S002450	-658.000	IHS MARKIT LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	47.706000	-40,787.18	40,924.36	137.18
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G47791101	20170919S003010	-692.000	INGERSOLL-RAND PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	89.848000	-26,624.24	62,168.19	33,543.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G4918T108	20170919S001950	-1,089.000	INVESCO LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	33.419100	-23,755.42	36,718.50	12,963.08
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G51502105	20170919S000910	-2,536.000	JOHNSON CONTROLS INTERNATIONAL 29	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	39.295600	-95,826.58	99,632.31	3,805.73
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G5785G107	20170919S000430	-6,369.000	MALLINCKRODT PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	34.429900	-536,346.30	219,231.19	-317,115.11
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G5960L103	20170919S000690	-3,700.000	MEDTRONIC PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.230000	-277,870.65	304,216.22	26,345.57
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G60754101	20170919S003920	-421.000	MICHAEL KORS HOLDINGS LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	44.751000	-29,569.26	18,636.57	-10,732.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G6518L108	20170919S002310	-908.000	NIELSEN HOLDINGS PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	40.009800	-37,032.45	36,321.25	-711.20
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G7945M107	20170919S002640	-603.000	SEAGATE TECHNOLOGY PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.710100	-21,692.46	26,259.58	4,567.12
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G7500T104	20170919S003780	-453.000	PENTAIR PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	64.703300	-18,233.42	29,306.51	11,073.09
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G81276100	20170919S004980	-185.000	SIGNET JEWELERS LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.374000	-24,940.54	12,832.50	-12,108.04
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G87110105	20170919S001760	-1,262.000	TECHNIPFMC PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	27.079100	-42,722.03	34,163.56	-8,558.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G96629103	20170919S004350	-343.000	WILLIS TOWERS WATSON PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	153.186200	-37,898.55	52,539.08	14,640.53
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G97822103	20170919S004150	-388.000	PERRIGO CO PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	87.412000	-69,731.59	33,912.16	-25,819.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G98294104	20170919S002970	-707.000	XL GROUP LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	39.275300	-19,414.60	27,761.69	8,347.09
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		H1467J104	20170919S001750	-1,262.000	CHUBB LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	143.344200	-109,400.79	180,886.73	71,485.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		H2906T109	20170919S004480	-310.000	GARMIN LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	52.430900	-13,270.73	16,250.87	2,980.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		H84969104	20170919S002180	-960.000	TE CONNECTIVITY LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.112200	-39,516.29	78,818.68	39,302.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		H8617H100	20170919S000190	-25,068.000	TRANSOCEAN LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	9.354200	-666,771.92	234,297.66	-632,474.26
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		NS3745100	20170919S002360	-693.000	LYONDELLBASELL INDUSTRIES NV 29421	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	95.397800	-55,213.85	85,181.57	29,967.72
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		NS9465109	20170919S001780	-1,245.000	MYLAN NV 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.205900	-68,844.89	40,086.08	-28,758.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		V7780T103	20170919S003790	-453.000	ROYAL CARIBBEAN CRUISES LTD 29421	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	120.811600	-35,252.11	54,722.98	19,470.87
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		Y09827109	20170919S001990	-1,085.000	BROADCOM LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	251.081300	-112,241.54	272,408.77	160,167.23



### Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
<b>GRAND TOTAL</b>						<b>90,816,615...</b>							<b>91,422,009.85</b>	<b>1.26</b>	<b>0.00</b>
<b>INTEREST</b>						<b>0.000</b>							<b>452,868.58</b>	<b>452,868.58</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>452,868.58</b>	<b>452,868.58</b>	<b>0.00</b>
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		996085619	20170705S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/5/2017	7/5/2017	7/1/2017	0.000000	504.81	504.81	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		996085619	20170802S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/2/2017	8/2/2017	8/1/2017	0.000000	1,542.36	1,542.36	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		996085619	20170905S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/5/2017	9/5/2017	9/1/2017	0.000000	1,822.11	1,822.11	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20170703S0000100	0.000	CR INTEREST-ACCOUNT 9566498400		7/1/2017	6/30/2017	6/30/2017	0.000000	241.67	241.67	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828B25	20170717S000040	0.000	US TREAS-CPI INFLAT 0.625% 01/15/2024		7/17/2017	7/17/2017	7/15/2017	0.000000	67,489.47	67,489.47	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828H45	20170717S000080	0.000	US TREAS-CPI INFLAT 0.250% 01/15/2025		7/17/2017	7/17/2017	7/15/2017	0.000000	17,428.16	17,428.16	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828HN3	20170717S000050	0.000	US TREAS-CPI INFLAT 1.625% 01/15/2018		7/17/2017	7/17/2017	7/15/2017	0.000000	56,922.94	56,922.94	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828JX9	20170717S000060	0.000	US TREAS-CPI INFLAT 2.125% 01/15/2019		7/17/2017	7/17/2017	7/15/2017	0.000000	79,896.92	79,896.92	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828LA6	20170717S000070	0.000	US TREAS-CPI INFLAT 1.875% 07/15/2019		7/17/2017	7/17/2017	7/15/2017	0.000000	70,887.72	70,887.72	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828MF4	20170717S000090	0.000	US TREAS-CPI INFLAT 1.375% 01/15/2020		7/17/2017	7/17/2017	7/15/2017	0.000000	60,271.75	60,271.75	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828TE0	20170717S000010	0.000	US TREAS-CPI INFLAT 0.125% 07/15/2022		7/17/2017	7/17/2017	7/15/2017	0.000000	37,230.54	37,230.54	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828UH1	20170717S000020	0.000	US TREAS-CPI INFLAT 0.125% 01/15/2023		7/17/2017	7/17/2017	7/15/2017	0.000000	19,705.09	19,705.09	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828VM9	20170717S000030	0.000	US TREAS-CPI INFLAT 0.375% 07/15/2023		7/17/2017	7/17/2017	7/15/2017	0.000000	38,925.04	38,925.04	0.00
<b>INTEREST ACCRUAL</b>						<b>1,783,296.210</b>							<b>0.00</b>	<b>1.26</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>1,783,296.210</b>							<b>0.00</b>	<b>1.26</b>	<b>0.00</b>
KR2F39010002	KR2F39010002 INTERNAL TIPS	IA		996085619	20170905A000200	1,783,296.210	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/31/2017	8/31/2017	9/1/2017	0.000000	0.00	1.26	0.00
<b>MANUAL JOURNAL ENTRIES</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170814A000130	0.000	TO REVERSE JUNE SL JNLS GL ACCT (220...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-401.77	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170814A000150	0.000	JULY BNY SL BANK FEES GL ACCT (2203...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-414.60	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170915A000130	0.000	TO REVERSE JULY SL JNLS GL ACCT (220...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	414.60	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170915A000150	0.000	AUG BNY SL BANK FEES GL ACCT (220390)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-417.68	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20171016A000110	0.000	AUGUST JNL BACKOUTS GL ACCT (220390)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	417.68	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20171016A000130	0.000	SEPT BNY SL BANK FEES GL ACCT (22039...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-406.48	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170814A000120	0.000	TO REVERSE JUNE SL JNLS GL ACCT (120...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-2,678.76	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170814A000140	0.000	JULY BNY SL GROSS EARN GL ACCT (120...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	2,764.21	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170915A000120	0.000	TO REVERSE JULY SL JNLS GL ACCT (120...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-2,764.21	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170915A000140	0.000	AUG BNY SL GROSS EARN GL ACCT (1203...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	2,784.75	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20171016A000100	0.000	AUGUST JNL BACKOUTS GL ACCT (120350)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-2,784.75	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20171016A000120	0.000	SEPT BNY SL GROSS EARN GL ACCT (120...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	2,710.13	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170814A000130	0.000	TO REVERSE JUNE SL JNLS GL ACCT (710...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-401.77	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170814A000150	0.000	JULY BNY SL BANK FEES GL ACCT (7104...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	414.60	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170915A000130	0.000	TO REVERSE JULY SL JNLS GL ACCT (710...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-414.60	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170915A000150	0.000	AUG BNY SL BANK FEES GL ACCT (710480)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	417.68	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20171016A000110	0.000	AUGUST JNL BACKOUTS GL ACCT (710480)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-417.68	0.00



### Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20171016A000130	0.000	SEPT BNY SL BANK FEES GL ACCT (71048...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	406.48	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170814A000120	0.000	TO REVERSE JUNE SL JNLS GL ACCT (625...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	2,678.76	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170814A000140	0.000	JULY BNY SL GROSS EARN GL ACCT (625...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-2,764.21	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170915A000120	0.000	TO REVERSE JULY SL JNLS GL ACCT (625...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	2,764.21	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20170915A000140	0.000	AUG BNY SL GROSS EARN GL ACCT (6250...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-2,784.75	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20171016A000100	0.000	AUGUST JNL BACKOUTS GL ACCT (625050)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	2,784.75	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20171016A000120	0.000	SEPT BNY SL GROSS EARN GL ACCT (625...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-2,710.13	0.00
<b>PURCHASES</b>						<b>134,002,984...</b>							<b>90,766,770.77</b>	<b>90,796,940.60</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>134,002,984...</b>							<b>90,766,770.77</b>	<b>90,796,940.60</b>	<b>0.00</b>
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20170703S000110	241.670	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	7/3/2017	7/3/2017	7/3/2017	1.000000	241.67	-241.67	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20170705S000200	504.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	7/5/2017	7/5/2017	7/5/2017	1.000000	504.81	-504.81	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20170717S000220	448,757.630	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	7/17/2017	7/17/2017	7/17/2017	1.000000	448,757.63	-448,757.63	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20170802S000110	1,542.360	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	8/2/2017	8/2/2017	8/2/2017	1.000000	1,542.36	-1,542.36	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20170905S000210	1,822.110	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	9/5/2017	9/5/2017	9/5/2017	1.000000	1,822.11	-1,822.11	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20170919S000110	45,172,036.010	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	9/19/2017	9/19/2017	9/19/2017	1.000000	45,172,036.01	-45,172,036.01	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		912828VM9	20170920S000140	44,189,040.000	US TREAS-CPI INFLAT 0.375% 07/15/2023	FCSTONE, --	9/19/2017	9/19/2017	9/20/2017	102.156250	45,141,866.18	-45,141,866.18	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IB		912828VM9	20170920S000140	44,189,040.000	US TREAS-CPI INFLAT 0.375% 07/15/2023	FCSTONE, --	9/19/2017	9/19/2017	9/20/2017	102.156250	0.00	-30,169.83	0.00
<b>RECEIPTS AND DISBURSEMENT TRANSACTIONS</b>						<b>202,370.500</b>							<b>45,374,406.51</b>	<b>45,172,036.01</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>202,370.500</b>							<b>45,374,406.51</b>	<b>45,172,036.01</b>	<b>0.00</b>
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		99VVARLV9	20170919S000100 KR2...	0.000	TRANSFER FROM KR2F9001002 KRS REA...		9/19/2017	9/19/2017		0.000000	45,172,036.01	45,172,036.01	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		99VVARLV9	20170714S000110 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS REAL R...		7/14/2017	7/14/2017		0.000000	-2,276.99	-2,276.99	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		99VVARLV9	20170814S000110 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS REAL R...		8/14/2017	8/14/2017		0.000000	-2,349.61	-2,349.61	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		99VVARLV9	20170915S000110 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS REAL R...		9/15/2017	9/15/2017		0.000000	-2,367.07	-2,367.07	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170703S000010	3,296.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/3/2017	7/3/2017	7/3/2017	0.000000	3,296.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170705S000020	618.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/5/2017	7/5/2017	7/5/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170705S000110	618.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/4/2017	7/4/2017	7/4/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170706S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/6/2017	7/6/2017	7/6/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170707S000010	1,648.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/7/2017	7/7/2017	7/7/2017	0.000000	1,648.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170710S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/10/2017	7/10/2017	7/10/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170711S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/11/2017	7/11/2017	7/11/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170712S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/12/2017	7/12/2017	7/12/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170713S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/13/2017	7/13/2017	7/13/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170714S000010	1,854.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/14/2017	7/14/2017	7/14/2017	0.000000	1,854.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170715S000010	412.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/17/2017	7/17/2017	7/17/2017	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170716S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/18/2017	7/18/2017	7/18/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170719S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/19/2017	7/19/2017	7/19/2017	0.000000	618.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170720S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/20/2017	7/20/2017	7/20/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170721S000010	1,854.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/21/2017	7/21/2017	7/21/2017	0.000000	1,854.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170724S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/24/2017	7/24/2017	7/24/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170725S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/25/2017	7/25/2017	7/25/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170726S000010	412.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/26/2017	7/26/2017	7/26/2017	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170727S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/27/2017	7/27/2017	7/27/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170728S000010	1,854.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/28/2017	7/28/2017	7/28/2017	0.000000	1,854.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170731S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/31/2017	7/31/2017	7/31/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170801S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/1/2017	8/1/2017	8/1/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170802S000020	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/2/2017	8/2/2017	8/2/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170803S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/3/2017	8/3/2017	8/3/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170804S000010	1,854.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/4/2017	8/4/2017	8/4/2017	0.000000	1,854.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170807S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/7/2017	8/7/2017	8/7/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170808S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/8/2017	8/8/2017	8/8/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170809S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/9/2017	8/9/2017	8/9/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170810S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/10/2017	8/10/2017	8/10/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170811S000010	2,060.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/11/2017	8/11/2017	8/11/2017	0.000000	2,060.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170814S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/14/2017	8/14/2017	8/14/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170815S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/15/2017	8/15/2017	8/15/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170816S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/16/2017	8/16/2017	8/16/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170817S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/17/2017	8/17/2017	8/17/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170818S000010	1,854.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/18/2017	8/18/2017	8/18/2017	0.000000	1,854.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170821S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/21/2017	8/21/2017	8/21/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170822S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/22/2017	8/22/2017	8/22/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170823S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/23/2017	8/23/2017	8/23/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170824S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/24/2017	8/24/2017	8/24/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170825S000010	2,060.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/25/2017	8/25/2017	8/25/2017	0.000000	2,060.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170828S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/28/2017	8/28/2017	8/28/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170829S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/29/2017	8/29/2017	8/29/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170830S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/30/2017	8/30/2017	8/30/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20170831S000010	618.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/31/2017	8/31/2017	8/31/2017	0.000000	618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170901S000010	-412.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/1/2017	9/1/2017	9/1/2017	0.000000	-412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170905S000020	-618.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/5/2017	9/5/2017	9/5/2017	0.000000	-618.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170905S000010	-412.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/4/2017	9/4/2017	9/4/2017	0.000000	-412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170906S000010	-412.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/6/2017	9/6/2017	9/6/2017	0.000000	-412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170907S000010	-618.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/7/2017	9/7/2017	9/7/2017	0.000000	-618.00	0.00	0.00



### Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170908S000010	-1,442.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/8/2017	9/8/2017	9/8/2017	0.000000	-1,442.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170911S000010	-412.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/11/2017	9/11/2017	9/11/2017	0.000000	-412.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170912S000010	-618.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/12/2017	9/12/2017	9/12/2017	0.000000	-618.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170913S000010	-412.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/13/2017	9/13/2017	9/13/2017	0.000000	-412.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170914S000010	-412.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/14/2017	9/14/2017	9/14/2017	0.000000	-412.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170915S000010	-1,648.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/15/2017	9/15/2017	9/15/2017	0.000000	-1,648.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170918S000010	-412.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/18/2017	9/18/2017	9/18/2017	0.000000	-412.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170919S000010	-518.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/19/2017	9/19/2017	9/19/2017	0.000000	-518.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170920S000010	-412.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/20/2017	9/20/2017	9/20/2017	0.000000	-412.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170921S000010	-412.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/21/2017	9/21/2017	9/21/2017	0.000000	-412.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170922S000010	-1,648.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/22/2017	9/22/2017	9/22/2017	0.000000	-1,648.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170925S000010	-412.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/25/2017	9/25/2017	9/25/2017	0.000000	-412.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170926S000010	-412.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/26/2017	9/26/2017	9/26/2017	0.000000	-412.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170927S000010	-518.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/27/2017	9/27/2017	9/27/2017	0.000000	-518.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170928S000010	-412.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/28/2017	9/28/2017	9/28/2017	0.000000	-412.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20170929S000010	-1,030.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/29/2017	9/29/2017	9/29/2017	0.000000	-1,030.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170703S000030	2,160.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/3/2017	7/3/2017	7/3/2017	0.000000	2,160.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170705S000040	405.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/5/2017	7/5/2017	7/5/2017	0.000000	405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170705S000130	405.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/4/2017	7/4/2017	7/4/2017	0.000000	405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170706S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/6/2017	7/6/2017	7/6/2017	0.000000	405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170707S000030	1,080.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/7/2017	7/7/2017	7/7/2017	0.000000	1,080.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170710S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/10/2017	7/10/2017	7/10/2017	0.000000	405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170711S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/11/2017	7/11/2017	7/11/2017	0.000000	405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170712S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/12/2017	7/12/2017	7/12/2017	0.000000	405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170713S000030	270.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/13/2017	7/13/2017	7/13/2017	0.000000	270.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170714S000030	1,215.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/14/2017	7/14/2017	7/14/2017	0.000000	1,215.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170717S000120	405.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/17/2017	7/17/2017	7/17/2017	0.000000	405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170718S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/18/2017	7/18/2017	7/18/2017	0.000000	405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170719S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/19/2017	7/19/2017	7/19/2017	0.000000	405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170720S000030	270.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/20/2017	7/20/2017	7/20/2017	0.000000	270.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170721S000030	1,215.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/21/2017	7/21/2017	7/21/2017	0.000000	1,215.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170724S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/24/2017	7/24/2017	7/24/2017	0.000000	405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170725S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/25/2017	7/25/2017	7/25/2017	0.000000	405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170726S000030	270.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/26/2017	7/26/2017	7/26/2017	0.000000	270.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170727S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/27/2017	7/27/2017	7/27/2017	0.000000	405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170728S000030	1,215.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/28/2017	7/28/2017	7/28/2017	0.000000	1,215.000	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170731S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		7/31/2017	7/31/2017	7/31/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170801S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/1/2017	8/1/2017	8/1/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170802S000040	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/2/2017	8/2/2017	8/2/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170803S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/3/2017	8/3/2017	8/3/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170804S000030	1,215.000	ILB INFLATION ADJUSTMENTS US TREAS		8/4/2017	8/4/2017	8/4/2017	0.000000	1,215.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170807S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/7/2017	8/7/2017	8/7/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170808S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/8/2017	8/8/2017	8/8/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170809S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/9/2017	8/9/2017	8/9/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170810S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/10/2017	8/10/2017	8/10/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170811S000030	1,215.000	ILB INFLATION ADJUSTMENTS US TREAS		8/11/2017	8/11/2017	8/11/2017	0.000000	1,215.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170814S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/14/2017	8/14/2017	8/14/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170815S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/15/2017	8/15/2017	8/15/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170816S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/16/2017	8/16/2017	8/16/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170817S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/17/2017	8/17/2017	8/17/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170818S000030	1,215.000	ILB INFLATION ADJUSTMENTS US TREAS		8/18/2017	8/18/2017	8/18/2017	0.000000	1,215.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170821S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/21/2017	8/21/2017	8/21/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170822S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/22/2017	8/22/2017	8/22/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170823S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/23/2017	8/23/2017	8/23/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170824S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/24/2017	8/24/2017	8/24/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170825S000030	1,215.000	ILB INFLATION ADJUSTMENTS US TREAS		8/25/2017	8/25/2017	8/25/2017	0.000000	1,215.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170828S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/28/2017	8/28/2017	8/28/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170829S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/29/2017	8/29/2017	8/29/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170830S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/30/2017	8/30/2017	8/30/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20170831S000030	405.000	ILB INFLATION ADJUSTMENTS US TREAS		8/31/2017	8/31/2017	8/31/2017	0.000000	405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170901S000030	-270.000	ILB INFLATION ADJUSTMENTS US TREAS		9/1/2017	9/1/2017	9/1/2017	0.000000	-270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170905S000040	-270.000	ILB INFLATION ADJUSTMENTS US TREAS		9/5/2017	9/5/2017	9/5/2017	0.000000	-270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170905S000130	-270.000	ILB INFLATION ADJUSTMENTS US TREAS		9/4/2017	9/4/2017	9/4/2017	0.000000	-270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170906S000030	-405.000	ILB INFLATION ADJUSTMENTS US TREAS		9/6/2017	9/6/2017	9/6/2017	0.000000	-405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170907S000030	-270.000	ILB INFLATION ADJUSTMENTS US TREAS		9/7/2017	9/7/2017	9/7/2017	0.000000	-270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170908S000030	-945.000	ILB INFLATION ADJUSTMENTS US TREAS		9/8/2017	9/8/2017	9/8/2017	0.000000	-945.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170911S000030	-405.000	ILB INFLATION ADJUSTMENTS US TREAS		9/11/2017	9/11/2017	9/11/2017	0.000000	-405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170912S000030	-270.000	ILB INFLATION ADJUSTMENTS US TREAS		9/12/2017	9/12/2017	9/12/2017	0.000000	-270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170913S000030	-270.000	ILB INFLATION ADJUSTMENTS US TREAS		9/13/2017	9/13/2017	9/13/2017	0.000000	-270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170914S000030	-405.000	ILB INFLATION ADJUSTMENTS US TREAS		9/14/2017	9/14/2017	9/14/2017	0.000000	-405.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170915S000030	-945.000	ILB INFLATION ADJUSTMENTS US TREAS		9/15/2017	9/15/2017	9/15/2017	0.000000	-945.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170918S000030	-270.000	ILB INFLATION ADJUSTMENTS US TREAS		9/18/2017	9/18/2017	9/18/2017	0.000000	-270.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170919000030	-405.000	ILB INFLATION ADJUSTMENTS US TREAS		9/19/2017	9/19/2017	9/19/2017	0.000000	-405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170920000030	-270.000	ILB INFLATION ADJUSTMENTS US TREAS		9/20/2017	9/20/2017	9/20/2017	0.000000	-270.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170921000030	-270.000	ILB INFLATION ADJUSTMENTS US TREAS		9/21/2017	9/21/2017	9/21/2017	0.000000	-270.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170922000030	-945.000	ILB INFLATION ADJUSTMENTS US TREAS		9/22/2017	9/22/2017	9/22/2017	0.000000	-945.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170925000030	-405.000	ILB INFLATION ADJUSTMENTS US TREAS		9/25/2017	9/25/2017	9/25/2017	0.000000	-405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170926000030	-270.000	ILB INFLATION ADJUSTMENTS US TREAS		9/26/2017	9/26/2017	9/26/2017	0.000000	-270.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170927000030	-405.000	ILB INFLATION ADJUSTMENTS US TREAS		9/27/2017	9/27/2017	9/27/2017	0.000000	-405.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170928000030	-270.000	ILB INFLATION ADJUSTMENTS US TREAS		9/28/2017	9/28/2017	9/28/2017	0.000000	-270.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20170929000030	-675.000	ILB INFLATION ADJUSTMENTS US TREAS		9/29/2017	9/29/2017	9/29/2017	0.000000	-675.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170703000020	1,080.000	ILB INFLATION ADJUSTMENTS US TREAS		7/3/2017	7/3/2017	7/3/2017	0.000000	1,080.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170705000030	180.000	ILB INFLATION ADJUSTMENTS US TREAS		7/5/2017	7/5/2017	7/5/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	201707050000120	240.000	ILB INFLATION ADJUSTMENTS US TREAS		7/4/2017	7/4/2017	7/4/2017	0.000000	240.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170706000020	180.000	ILB INFLATION ADJUSTMENTS US TREAS		7/6/2017	7/6/2017	7/6/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170707000020	600.000	ILB INFLATION ADJUSTMENTS US TREAS		7/7/2017	7/7/2017	7/7/2017	0.000000	600.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170710000020	180.000	ILB INFLATION ADJUSTMENTS US TREAS		7/10/2017	7/10/2017	7/10/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170711000020	180.000	ILB INFLATION ADJUSTMENTS US TREAS		7/11/2017	7/11/2017	7/11/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170712000020	180.000	ILB INFLATION ADJUSTMENTS US TREAS		7/12/2017	7/12/2017	7/12/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170713000020	180.000	ILB INFLATION ADJUSTMENTS US TREAS		7/13/2017	7/13/2017	7/13/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170714000020	600.000	ILB INFLATION ADJUSTMENTS US TREAS		7/14/2017	7/14/2017	7/14/2017	0.000000	600.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	201707170000110	180.000	ILB INFLATION ADJUSTMENTS US TREAS		7/17/2017	7/17/2017	7/17/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170718000020	240.000	ILB INFLATION ADJUSTMENTS US TREAS		7/18/2017	7/18/2017	7/18/2017	0.000000	240.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170719000020	180.000	ILB INFLATION ADJUSTMENTS US TREAS		7/19/2017	7/19/2017	7/19/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170720000020	180.000	ILB INFLATION ADJUSTMENTS US TREAS		7/20/2017	7/20/2017	7/20/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170721000020	600.000	ILB INFLATION ADJUSTMENTS US TREAS		7/21/2017	7/21/2017	7/21/2017	0.000000	600.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170724000020	180.000	ILB INFLATION ADJUSTMENTS US TREAS		7/24/2017	7/24/2017	7/24/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170725000020	180.000	ILB INFLATION ADJUSTMENTS US TREAS		7/25/2017	7/25/2017	7/25/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170726000020	180.000	ILB INFLATION ADJUSTMENTS US TREAS		7/26/2017	7/26/2017	7/26/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170727000020	240.000	ILB INFLATION ADJUSTMENTS US TREAS		7/27/2017	7/27/2017	7/27/2017	0.000000	240.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170728000020	540.000	ILB INFLATION ADJUSTMENTS US TREAS		7/28/2017	7/28/2017	7/28/2017	0.000000	540.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170731000020	180.000	ILB INFLATION ADJUSTMENTS US TREAS		7/31/2017	7/31/2017	7/31/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170801000020	240.000	ILB INFLATION ADJUSTMENTS US TREAS		8/1/2017	8/1/2017	8/1/2017	0.000000	240.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170802000030	180.000	ILB INFLATION ADJUSTMENTS US TREAS		8/2/2017	8/2/2017	8/2/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170803000020	180.000	ILB INFLATION ADJUSTMENTS US TREAS		8/3/2017	8/3/2017	8/3/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170804000020	660.000	ILB INFLATION ADJUSTMENTS US TREAS		8/4/2017	8/4/2017	8/4/2017	0.000000	660.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170807000020	180.000	ILB INFLATION ADJUSTMENTS US TREAS		8/7/2017	8/7/2017	8/7/2017	0.000000	180.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170808000020	240.000	ILB INFLATION ADJUSTMENTS US TREAS		8/8/2017	8/8/2017	8/8/2017	0.000000	240.000	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		912828HN3	20170809S000020	180.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/9/2017	8/9/2017	8/9/2017	0.000000	180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170810S000020	180.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/10/2017	8/10/2017	8/10/2017	0.000000	180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170811S000020	660.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/11/2017	8/11/2017	8/11/2017	0.000000	660.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170814S000020	180.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/14/2017	8/14/2017	8/14/2017	0.000000	180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170815S000020	180.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/15/2017	8/15/2017	8/15/2017	0.000000	180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170816S000020	240.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/16/2017	8/16/2017	8/16/2017	0.000000	240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170817S000020	180.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/17/2017	8/17/2017	8/17/2017	0.000000	180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170818S000020	660.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/18/2017	8/18/2017	8/18/2017	0.000000	660.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170821S000020	180.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/21/2017	8/21/2017	8/21/2017	0.000000	180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170822S000020	180.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/22/2017	8/22/2017	8/22/2017	0.000000	180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170823S000020	240.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/23/2017	8/23/2017	8/23/2017	0.000000	240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170824S000020	180.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/24/2017	8/24/2017	8/24/2017	0.000000	180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170825S000020	660.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/25/2017	8/25/2017	8/25/2017	0.000000	660.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170828S000020	180.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/28/2017	8/28/2017	8/28/2017	0.000000	180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170829S000020	180.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/29/2017	8/29/2017	8/29/2017	0.000000	180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170830S000020	240.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/30/2017	8/30/2017	8/30/2017	0.000000	240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828HN3	20170831S000020	180.00	ILB INFLATION ADJUSTMENTS US TREAS--		8/31/2017	8/31/2017	8/31/2017	0.000000	180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170901S000020	-120.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/1/2017	9/1/2017	9/1/2017	0.000000	-120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170905S000030	-180.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/5/2017	9/5/2017	9/5/2017	0.000000	-180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170905S000120	-120.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/4/2017	9/4/2017	9/4/2017	0.000000	-120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170906S000020	-180.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/6/2017	9/6/2017	9/6/2017	0.000000	-180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170907S000020	-180.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/7/2017	9/7/2017	9/7/2017	0.000000	-180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170908S000020	-480.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/8/2017	9/8/2017	9/8/2017	0.000000	-480.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170911S000020	-120.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/11/2017	9/11/2017	9/11/2017	0.000000	-120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170912S000020	-180.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/12/2017	9/12/2017	9/12/2017	0.000000	-180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170913S000020	-180.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/13/2017	9/13/2017	9/13/2017	0.000000	-180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170914S000020	-120.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/14/2017	9/14/2017	9/14/2017	0.000000	-120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170915S000020	-480.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/15/2017	9/15/2017	9/15/2017	0.000000	-480.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170918S000020	-180.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/18/2017	9/18/2017	9/18/2017	0.000000	-180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170919S000020	-180.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/19/2017	9/19/2017	9/19/2017	0.000000	-180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170920S000020	-120.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/20/2017	9/20/2017	9/20/2017	0.000000	-120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170921S000020	-180.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/21/2017	9/21/2017	9/21/2017	0.000000	-180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170922S000020	-480.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/22/2017	9/22/2017	9/22/2017	0.000000	-480.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170925S000020	-180.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/25/2017	9/25/2017	9/25/2017	0.000000	-180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170926S000020	-180.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/26/2017	9/26/2017	9/26/2017	0.000000	-180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170927S000020	-120.00	ILB INFLATION ADJUSTMENTS US TREAS--		9/27/2017	9/27/2017	9/27/2017	0.000000	-120.00	0.00	0.00



### Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		912828HN3	20170928S000020	-180.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/28/2017	9/28/2017	9/28/2017	0.000000	-180.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828HN3	20170929S000020	-300.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/29/2017	9/29/2017	9/29/2017	0.000000	-300.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170703S000040	1,122.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/3/2017	7/3/2017	7/3/2017	0.000000	1,122.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170705S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/5/2017	7/5/2017	7/5/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170705S000140	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/4/2017	7/4/2017	7/4/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170706S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/6/2017	7/6/2017	7/6/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170707S000040	594.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/7/2017	7/7/2017	7/7/2017	0.000000	594.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170710S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/10/2017	7/10/2017	7/10/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170711S000040	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/11/2017	7/11/2017	7/11/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170712S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/12/2017	7/12/2017	7/12/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170713S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/13/2017	7/13/2017	7/13/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170714S000040	594.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/14/2017	7/14/2017	7/14/2017	0.000000	594.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170717S000130	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/17/2017	7/17/2017	7/17/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170718S000040	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/18/2017	7/18/2017	7/18/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170719S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/19/2017	7/19/2017	7/19/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170720S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/20/2017	7/20/2017	7/20/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170721S000040	594.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/21/2017	7/21/2017	7/21/2017	0.000000	594.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170724S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/24/2017	7/24/2017	7/24/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170725S000040	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/25/2017	7/25/2017	7/25/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170726S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/26/2017	7/26/2017	7/26/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170727S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/27/2017	7/27/2017	7/27/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170728S000040	594.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/28/2017	7/28/2017	7/28/2017	0.000000	594.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170731S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/31/2017	7/31/2017	7/31/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170801S000040	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/1/2017	8/1/2017	8/1/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170802S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/2/2017	8/2/2017	8/2/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170803S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/3/2017	8/3/2017	8/3/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170804S000040	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/4/2017	8/4/2017	8/4/2017	0.000000	660.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170807S000040	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/7/2017	8/7/2017	8/7/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170808S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/8/2017	8/8/2017	8/8/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170809S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/9/2017	8/9/2017	8/9/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170810S000040	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/10/2017	8/10/2017	8/10/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170811S000040	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/11/2017	8/11/2017	8/11/2017	0.000000	660.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170814S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/14/2017	8/14/2017	8/14/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170815S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/15/2017	8/15/2017	8/15/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170816S000040	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/16/2017	8/16/2017	8/16/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170817S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/17/2017	8/17/2017	8/17/2017	0.000000	198.00	0.00	0.00



### Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		912828JX9	20170818S000040	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/18/2017	8/18/2017	8/18/2017	0.000000	660.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170821S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/21/2017	8/21/2017	8/21/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170822S000040	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/22/2017	8/22/2017	8/22/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170823S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/23/2017	8/23/2017	8/23/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170824S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/24/2017	8/24/2017	8/24/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170825S000040	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/25/2017	8/25/2017	8/25/2017	0.000000	660.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170826S000040	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/28/2017	8/28/2017	8/28/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170829S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/29/2017	8/29/2017	8/29/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170830S000040	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/30/2017	8/30/2017	8/30/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20170831S000040	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/31/2017	8/31/2017	8/31/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170901S000040	-132.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/1/2017	9/1/2017	9/1/2017	0.000000	-132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170905S000050	-198.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/5/2017	9/5/2017	9/5/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170905S000140	-198.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/4/2017	9/4/2017	9/4/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170906S000040	-132.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/6/2017	9/6/2017	9/6/2017	0.000000	-132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170907S000040	-198.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/7/2017	9/7/2017	9/7/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170908S000040	-528.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/8/2017	9/8/2017	9/8/2017	0.000000	-528.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170911S000040	-132.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/11/2017	9/11/2017	9/11/2017	0.000000	-132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170912S000040	-198.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/12/2017	9/12/2017	9/12/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170913S000040	-198.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/13/2017	9/13/2017	9/13/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170914S000040	-132.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/14/2017	9/14/2017	9/14/2017	0.000000	-132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170915S000040	-528.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/15/2017	9/15/2017	9/15/2017	0.000000	-528.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170918S000040	-198.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/18/2017	9/18/2017	9/18/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170919S000040	-132.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/19/2017	9/19/2017	9/19/2017	0.000000	-132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170920S000040	-198.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/20/2017	9/20/2017	9/20/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170921S000040	-198.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/21/2017	9/21/2017	9/21/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170922S000040	-462.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/22/2017	9/22/2017	9/22/2017	0.000000	-462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170925S000040	-198.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/25/2017	9/25/2017	9/25/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170926S000040	-198.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/26/2017	9/26/2017	9/26/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170927S000040	-132.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/27/2017	9/27/2017	9/27/2017	0.000000	-132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170928S000040	-198.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/28/2017	9/28/2017	9/28/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20170929S000040	-330.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/29/2017	9/29/2017	9/29/2017	0.000000	-330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170703S000050	1,188.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/3/2017	7/3/2017	7/3/2017	0.000000	1,188.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170705S000060	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/5/2017	7/5/2017	7/5/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170705S000150	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/4/2017	7/4/2017	7/4/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170706S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/6/2017	7/6/2017	7/6/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170707S000050	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/7/2017	7/7/2017	7/7/2017	0.000000	660.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170710S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/10/2017	7/10/2017	7/10/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170711S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/11/2017	7/11/2017	7/11/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170712S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/12/2017	7/12/2017	7/12/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170713S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/13/2017	7/13/2017	7/13/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170714S000050	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/14/2017	7/14/2017	7/14/2017	0.000000	660.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170717S000140	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/17/2017	7/17/2017	7/17/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170718S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/18/2017	7/18/2017	7/18/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170719S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/19/2017	7/19/2017	7/19/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170720S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/20/2017	7/20/2017	7/20/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170721S000050	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/21/2017	7/21/2017	7/21/2017	0.000000	660.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170724S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/24/2017	7/24/2017	7/24/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170725S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/25/2017	7/25/2017	7/25/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170726S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/26/2017	7/26/2017	7/26/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170727S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/27/2017	7/27/2017	7/27/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170728S000050	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/28/2017	7/28/2017	7/28/2017	0.000000	660.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170731S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/31/2017	7/31/2017	7/31/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170801S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/1/2017	8/1/2017	8/1/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170802S000060	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/2/2017	8/2/2017	8/2/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170803S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/3/2017	8/3/2017	8/3/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170804S000050	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/4/2017	8/4/2017	8/4/2017	0.000000	660.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170807S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/7/2017	8/7/2017	8/7/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170808S000050	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/8/2017	8/8/2017	8/8/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170809S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/9/2017	8/9/2017	8/9/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170810S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/10/2017	8/10/2017	8/10/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170811S000050	726.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/11/2017	8/11/2017	8/11/2017	0.000000	726.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170814S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/14/2017	8/14/2017	8/14/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170815S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/15/2017	8/15/2017	8/15/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170816S000050	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/16/2017	8/16/2017	8/16/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170817S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/17/2017	8/17/2017	8/17/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170818S000050	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/18/2017	8/18/2017	8/18/2017	0.000000	660.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170821S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/21/2017	8/21/2017	8/21/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170822S000050	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/22/2017	8/22/2017	8/22/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170823S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/23/2017	8/23/2017	8/23/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170824S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/24/2017	8/24/2017	8/24/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170825S000050	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/25/2017	8/25/2017	8/25/2017	0.000000	660.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170828S000050	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/28/2017	8/28/2017	8/28/2017	0.000000	264.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170829S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS		8/29/2017	8/29/2017	8/29/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170830S000050	264.000	ILB INFLATION ADJUSTMENTS US TREAS		8/30/2017	8/30/2017	8/30/2017	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20170831S000050	198.000	ILB INFLATION ADJUSTMENTS US TREAS		8/31/2017	8/31/2017	8/31/2017	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170901S000050	-132.000	ILB INFLATION ADJUSTMENTS US TREAS		9/1/2017	9/1/2017	9/1/2017	0.000000	-132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170905S000060	-132.000	ILB INFLATION ADJUSTMENTS US TREAS		9/5/2017	9/5/2017	9/5/2017	0.000000	-132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170905S000150	-198.000	ILB INFLATION ADJUSTMENTS US TREAS		9/4/2017	9/4/2017	9/4/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170906S000050	-198.000	ILB INFLATION ADJUSTMENTS US TREAS		9/6/2017	9/6/2017	9/6/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170907S000050	-198.000	ILB INFLATION ADJUSTMENTS US TREAS		9/7/2017	9/7/2017	9/7/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170908S000050	-462.000	ILB INFLATION ADJUSTMENTS US TREAS		9/8/2017	9/8/2017	9/8/2017	0.000000	-462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170911S000050	-198.000	ILB INFLATION ADJUSTMENTS US TREAS		9/11/2017	9/11/2017	9/11/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170912S000050	-198.000	ILB INFLATION ADJUSTMENTS US TREAS		9/12/2017	9/12/2017	9/12/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170913S000050	-132.000	ILB INFLATION ADJUSTMENTS US TREAS		9/13/2017	9/13/2017	9/13/2017	0.000000	-132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170914S000050	-198.000	ILB INFLATION ADJUSTMENTS US TREAS		9/14/2017	9/14/2017	9/14/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170915S000050	-528.000	ILB INFLATION ADJUSTMENTS US TREAS		9/15/2017	9/15/2017	9/15/2017	0.000000	-528.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170918S000050	-198.000	ILB INFLATION ADJUSTMENTS US TREAS		9/18/2017	9/18/2017	9/18/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170919S000050	-132.000	ILB INFLATION ADJUSTMENTS US TREAS		9/19/2017	9/19/2017	9/19/2017	0.000000	-132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170920S000050	-198.000	ILB INFLATION ADJUSTMENTS US TREAS		9/20/2017	9/20/2017	9/20/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170921S000050	-198.000	ILB INFLATION ADJUSTMENTS US TREAS		9/21/2017	9/21/2017	9/21/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170922S000050	-462.000	ILB INFLATION ADJUSTMENTS US TREAS		9/22/2017	9/22/2017	9/22/2017	0.000000	-462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170925S000050	-198.000	ILB INFLATION ADJUSTMENTS US TREAS		9/25/2017	9/25/2017	9/25/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170926S000050	-198.000	ILB INFLATION ADJUSTMENTS US TREAS		9/26/2017	9/26/2017	9/26/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170927S000050	-132.000	ILB INFLATION ADJUSTMENTS US TREAS		9/27/2017	9/27/2017	9/27/2017	0.000000	-132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170928S000050	-198.000	ILB INFLATION ADJUSTMENTS US TREAS		9/28/2017	9/28/2017	9/28/2017	0.000000	-198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20170929S000050	-330.000	ILB INFLATION ADJUSTMENTS US TREAS		9/29/2017	9/29/2017	9/29/2017	0.000000	-330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170703S000060	1,317.500	ILB INFLATION ADJUSTMENTS US TREAS		7/3/2017	7/3/2017	7/3/2017	0.000000	1,317.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170705S000070	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/5/2017	7/5/2017	7/5/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170705S000160	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/4/2017	7/4/2017	7/4/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170706S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/6/2017	7/6/2017	7/6/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170707S000060	775.000	ILB INFLATION ADJUSTMENTS US TREAS		7/7/2017	7/7/2017	7/7/2017	0.000000	775.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170710S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/10/2017	7/10/2017	7/10/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170711S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/11/2017	7/11/2017	7/11/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170712S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/12/2017	7/12/2017	7/12/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170713S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/13/2017	7/13/2017	7/13/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170714S000060	697.500	ILB INFLATION ADJUSTMENTS US TREAS		7/14/2017	7/14/2017	7/14/2017	0.000000	697.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170717S000150	310.000	ILB INFLATION ADJUSTMENTS US TREAS		7/17/2017	7/17/2017	7/17/2017	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170718S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/18/2017	7/18/2017	7/18/2017	0.000000	232.50	0.00	0.00



### Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		912828MF4	20170719S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/19/2017	7/19/2017	7/19/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170720S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/20/2017	7/20/2017	7/20/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170721S000060	697.500	ILB INFLATION ADJUSTMENTS US TREAS		7/21/2017	7/21/2017	7/21/2017	0.000000	697.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170724S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/24/2017	7/24/2017	7/24/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170725S000060	310.000	ILB INFLATION ADJUSTMENTS US TREAS		7/25/2017	7/25/2017	7/25/2017	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170726S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/26/2017	7/26/2017	7/26/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170727S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/27/2017	7/27/2017	7/27/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170728S000060	697.500	ILB INFLATION ADJUSTMENTS US TREAS		7/28/2017	7/28/2017	7/28/2017	0.000000	697.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170731S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		7/31/2017	7/31/2017	7/31/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170801S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		8/1/2017	8/1/2017	8/1/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170802S000070	310.000	ILB INFLATION ADJUSTMENTS US TREAS		8/2/2017	8/2/2017	8/2/2017	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170803S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		8/3/2017	8/3/2017	8/3/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170804S000060	775.000	ILB INFLATION ADJUSTMENTS US TREAS		8/4/2017	8/4/2017	8/4/2017	0.000000	775.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170807S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		8/7/2017	8/7/2017	8/7/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170808S000060	310.000	ILB INFLATION ADJUSTMENTS US TREAS		8/8/2017	8/8/2017	8/8/2017	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170809S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		8/9/2017	8/9/2017	8/9/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170810S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		8/10/2017	8/10/2017	8/10/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170811S000060	775.000	ILB INFLATION ADJUSTMENTS US TREAS		8/11/2017	8/11/2017	8/11/2017	0.000000	775.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170814S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		8/14/2017	8/14/2017	8/14/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170815S000060	310.000	ILB INFLATION ADJUSTMENTS US TREAS		8/15/2017	8/15/2017	8/15/2017	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170816S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		8/16/2017	8/16/2017	8/16/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170817S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		8/17/2017	8/17/2017	8/17/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170818S000060	775.000	ILB INFLATION ADJUSTMENTS US TREAS		8/18/2017	8/18/2017	8/18/2017	0.000000	775.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170821S000060	310.000	ILB INFLATION ADJUSTMENTS US TREAS		8/21/2017	8/21/2017	8/21/2017	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170822S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		8/22/2017	8/22/2017	8/22/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170823S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		8/23/2017	8/23/2017	8/23/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170824S000060	310.000	ILB INFLATION ADJUSTMENTS US TREAS		8/24/2017	8/24/2017	8/24/2017	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170825S000060	697.500	ILB INFLATION ADJUSTMENTS US TREAS		8/25/2017	8/25/2017	8/25/2017	0.000000	697.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170828S000060	310.000	ILB INFLATION ADJUSTMENTS US TREAS		8/28/2017	8/28/2017	8/28/2017	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170829S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		8/29/2017	8/29/2017	8/29/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170830S000060	232.500	ILB INFLATION ADJUSTMENTS US TREAS		8/30/2017	8/30/2017	8/30/2017	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20170831S000060	310.000	ILB INFLATION ADJUSTMENTS US TREAS		8/31/2017	8/31/2017	8/31/2017	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170901S000060	-155.000	ILB INFLATION ADJUSTMENTS US TREAS		9/1/2017	9/1/2017	9/1/2017	0.000000	-155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170905S000070	-155.000	ILB INFLATION ADJUSTMENTS US TREAS		9/5/2017	9/5/2017	9/5/2017	0.000000	-155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170905S000160	-232.500	ILB INFLATION ADJUSTMENTS US TREAS		9/4/2017	9/4/2017	9/4/2017	0.000000	-232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170906S000060	-232.500	ILB INFLATION ADJUSTMENTS US TREAS		9/6/2017	9/6/2017	9/6/2017	0.000000	-232.50	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170973000060	-232.500	ILB INFLATION ADJUSTMENTS US TREAS		9/7/2017	9/7/2017	9/7/2017	0.000000	-232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170908000060	-542.500	ILB INFLATION ADJUSTMENTS US TREAS		9/8/2017	9/8/2017	9/8/2017	0.000000	-542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170911000060	-232.500	ILB INFLATION ADJUSTMENTS US TREAS		9/11/2017	9/11/2017	9/11/2017	0.000000	-232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170912000060	-232.500	ILB INFLATION ADJUSTMENTS US TREAS		9/12/2017	9/12/2017	9/12/2017	0.000000	-232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170913000060	-155.000	ILB INFLATION ADJUSTMENTS US TREAS		9/13/2017	9/13/2017	9/13/2017	0.000000	-155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170914000060	-232.500	ILB INFLATION ADJUSTMENTS US TREAS		9/14/2017	9/14/2017	9/14/2017	0.000000	-232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170915000060	-620.000	ILB INFLATION ADJUSTMENTS US TREAS		9/15/2017	9/15/2017	9/15/2017	0.000000	-620.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170918000060	-155.000	ILB INFLATION ADJUSTMENTS US TREAS		9/18/2017	9/18/2017	9/18/2017	0.000000	-155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170919000060	-232.500	ILB INFLATION ADJUSTMENTS US TREAS		9/19/2017	9/19/2017	9/19/2017	0.000000	-232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170920000060	-155.000	ILB INFLATION ADJUSTMENTS US TREAS		9/20/2017	9/20/2017	9/20/2017	0.000000	-155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170921000060	-232.500	ILB INFLATION ADJUSTMENTS US TREAS		9/21/2017	9/21/2017	9/21/2017	0.000000	-232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170922000060	-620.000	ILB INFLATION ADJUSTMENTS US TREAS		9/22/2017	9/22/2017	9/22/2017	0.000000	-620.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170925000060	-155.000	ILB INFLATION ADJUSTMENTS US TREAS		9/25/2017	9/25/2017	9/25/2017	0.000000	-155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170926000060	-232.500	ILB INFLATION ADJUSTMENTS US TREAS		9/26/2017	9/26/2017	9/26/2017	0.000000	-232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170927000060	-232.500	ILB INFLATION ADJUSTMENTS US TREAS		9/27/2017	9/27/2017	9/27/2017	0.000000	-232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170928000060	-155.000	ILB INFLATION ADJUSTMENTS US TREAS		9/28/2017	9/28/2017	9/28/2017	0.000000	-155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20170929000060	-465.000	ILB INFLATION ADJUSTMENTS US TREAS		9/29/2017	9/29/2017	9/29/2017	0.000000	-465.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170703000070	9,520.000	ILB INFLATION ADJUSTMENTS US TREAS		7/3/2017	7/3/2017	7/3/2017	0.000000	9,520.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170705000080	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/5/2017	7/5/2017	7/5/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170705000170	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/4/2017	7/4/2017	7/4/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170706000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/6/2017	7/6/2017	7/6/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170707000070	4,480.000	ILB INFLATION ADJUSTMENTS US TREAS		7/7/2017	7/7/2017	7/7/2017	0.000000	4,480.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170710000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/10/2017	7/10/2017	7/10/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170711000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/11/2017	7/11/2017	7/11/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170712000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/12/2017	7/12/2017	7/12/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170713000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/13/2017	7/13/2017	7/13/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170714000070	5,040.000	ILB INFLATION ADJUSTMENTS US TREAS		7/14/2017	7/14/2017	7/14/2017	0.000000	5,040.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170717000160	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/17/2017	7/17/2017	7/17/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170718000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/18/2017	7/18/2017	7/18/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170719000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/19/2017	7/19/2017	7/19/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170720000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/20/2017	7/20/2017	7/20/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170721000070	4,480.000	ILB INFLATION ADJUSTMENTS US TREAS		7/21/2017	7/21/2017	7/21/2017	0.000000	4,480.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170724000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/24/2017	7/24/2017	7/24/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170725000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/25/2017	7/25/2017	7/25/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170726000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/26/2017	7/26/2017	7/26/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170727000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/27/2017	7/27/2017	7/27/2017	0.000000	1,680.00	0.00	0.00



### Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170728S000070	5,040.000	ILB INFLATION ADJUSTMENTS US TREAS		7/28/2017	7/28/2017	7/28/2017	0.000000	5,040.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170731S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/31/2017	7/31/2017	7/31/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170801S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/1/2017	8/1/2017	8/1/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170802S000080	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/2/2017	8/2/2017	8/2/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170803S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/3/2017	8/3/2017	8/3/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170804S000070	5,040.000	ILB INFLATION ADJUSTMENTS US TREAS		8/4/2017	8/4/2017	8/4/2017	0.000000	5,040.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170807S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/7/2017	8/7/2017	8/7/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170808S000070	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS		8/8/2017	8/8/2017	8/8/2017	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170809S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/9/2017	8/9/2017	8/9/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170810S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/10/2017	8/10/2017	8/10/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170811S000070	5,040.000	ILB INFLATION ADJUSTMENTS US TREAS		8/11/2017	8/11/2017	8/11/2017	0.000000	5,040.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170814S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/14/2017	8/14/2017	8/14/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170815S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/15/2017	8/15/2017	8/15/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170816S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/16/2017	8/16/2017	8/16/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170817S000070	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS		8/17/2017	8/17/2017	8/17/2017	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170818S000070	5,040.000	ILB INFLATION ADJUSTMENTS US TREAS		8/18/2017	8/18/2017	8/18/2017	0.000000	5,040.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170821S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/21/2017	8/21/2017	8/21/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170822S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/22/2017	8/22/2017	8/22/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170823S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/23/2017	8/23/2017	8/23/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170824S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/24/2017	8/24/2017	8/24/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170825S000070	5,600.000	ILB INFLATION ADJUSTMENTS US TREAS		8/25/2017	8/25/2017	8/25/2017	0.000000	5,600.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170826S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/28/2017	8/28/2017	8/28/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170829S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/29/2017	8/29/2017	8/29/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170830S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/30/2017	8/30/2017	8/30/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20170831S000070	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		8/31/2017	8/31/2017	8/31/2017	0.000000	1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170901S000070	-1,120.000	ILB INFLATION ADJUSTMENTS US TREAS		9/1/2017	9/1/2017	9/1/2017	0.000000	-1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170905S000080	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		9/5/2017	9/5/2017	9/5/2017	0.000000	-1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170905S000170	-1,120.000	ILB INFLATION ADJUSTMENTS US TREAS		9/4/2017	9/4/2017	9/4/2017	0.000000	-1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170906S000070	-1,120.000	ILB INFLATION ADJUSTMENTS US TREAS		9/6/2017	9/6/2017	9/6/2017	0.000000	-1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170907S000070	-1,120.000	ILB INFLATION ADJUSTMENTS US TREAS		9/7/2017	9/7/2017	9/7/2017	0.000000	-1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170908S000070	-4,480.000	ILB INFLATION ADJUSTMENTS US TREAS		9/8/2017	9/8/2017	9/8/2017	0.000000	-4,480.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170911S000070	-1,120.000	ILB INFLATION ADJUSTMENTS US TREAS		9/11/2017	9/11/2017	9/11/2017	0.000000	-1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170912S000070	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		9/12/2017	9/12/2017	9/12/2017	0.000000	-1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170913S000070	-1,120.000	ILB INFLATION ADJUSTMENTS US TREAS		9/13/2017	9/13/2017	9/13/2017	0.000000	-1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170914S000070	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		9/14/2017	9/14/2017	9/14/2017	0.000000	-1,680.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170915S000070	-3,920.000	ILB INFLATION ADJUSTMENTS US TREAS		9/15/2017	9/15/2017	9/15/2017	0.000000	-3,920.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170918S000070	-1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/18/2017	9/18/2017	9/18/2017	0.000000	-1,120.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170919S000070	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/19/2017	9/19/2017	9/19/2017	0.000000	-1,680.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170920S000070	-1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/20/2017	9/20/2017	9/20/2017	0.000000	-1,120.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170921S000070	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/21/2017	9/21/2017	9/21/2017	0.000000	-1,680.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170922S000070	-3,920.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/22/2017	9/22/2017	9/22/2017	0.000000	-3,920.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170925S000070	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/25/2017	9/25/2017	9/25/2017	0.000000	-1,680.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170926S000070	-1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/26/2017	9/26/2017	9/26/2017	0.000000	-1,120.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170927S000070	-1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/27/2017	9/27/2017	9/27/2017	0.000000	-1,120.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170928S000070	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/28/2017	9/28/2017	9/28/2017	0.000000	-1,680.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20170929S000070	-2,800.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/29/2017	9/29/2017	9/29/2017	0.000000	-2,800.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170703S000080	4,760.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/3/2017	7/3/2017	7/3/2017	0.000000	4,760.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170705S000090	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/5/2017	7/5/2017	7/5/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170705S000180	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/4/2017	7/4/2017	7/4/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170706S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/6/2017	7/6/2017	7/6/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170707S000080	2,677.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/7/2017	7/7/2017	7/7/2017	0.000000	2,677.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170710S000080	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/10/2017	7/10/2017	7/10/2017	0.000000	595.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170711S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/11/2017	7/11/2017	7/11/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170712S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/12/2017	7/12/2017	7/12/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170713S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/13/2017	7/13/2017	7/13/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170714S000080	2,677.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/14/2017	7/14/2017	7/14/2017	0.000000	2,677.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170717S000170	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/17/2017	7/17/2017	7/17/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170718S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/18/2017	7/18/2017	7/18/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170719S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/19/2017	7/19/2017	7/19/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170720S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/20/2017	7/20/2017	7/20/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170721S000080	2,380.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/21/2017	7/21/2017	7/21/2017	0.000000	2,380.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170724S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/24/2017	7/24/2017	7/24/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170725S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/25/2017	7/25/2017	7/25/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170726S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/26/2017	7/26/2017	7/26/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170727S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/27/2017	7/27/2017	7/27/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170728S000080	2,677.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/28/2017	7/28/2017	7/28/2017	0.000000	2,677.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170731S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/31/2017	7/31/2017	7/31/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170801S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/1/2017	8/1/2017	8/1/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170802S000090	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/2/2017	8/2/2017	8/2/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170803S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/3/2017	8/3/2017	8/3/2017	0.000000	892.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170804S000080	2,677.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/4/2017	8/4/2017	8/4/2017	0.000000	2,677.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170807S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/7/2017	8/7/2017	8/7/2017	0.000000	892.500	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170808S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS		8/8/2017	8/8/2017	8/8/2017	0.000000	892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170809S000080	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS		8/9/2017	8/9/2017	8/9/2017	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170810S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS		8/10/2017	8/10/2017	8/10/2017	0.000000	892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170811S000080	2,677.500	ILB INFLATION ADJUSTMENTS US TREAS		8/11/2017	8/11/2017	8/11/2017	0.000000	2,677.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170814S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS		8/14/2017	8/14/2017	8/14/2017	0.000000	892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170815S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS		8/15/2017	8/15/2017	8/15/2017	0.000000	892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170816S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS		8/16/2017	8/16/2017	8/16/2017	0.000000	892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170817S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS		8/17/2017	8/17/2017	8/17/2017	0.000000	892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170818S000080	2,975.000	ILB INFLATION ADJUSTMENTS US TREAS		8/18/2017	8/18/2017	8/18/2017	0.000000	2,975.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170821S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS		8/21/2017	8/21/2017	8/21/2017	0.000000	892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170822S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS		8/22/2017	8/22/2017	8/22/2017	0.000000	892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170823S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS		8/23/2017	8/23/2017	8/23/2017	0.000000	892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170824S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS		8/24/2017	8/24/2017	8/24/2017	0.000000	892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170825S000080	2,677.500	ILB INFLATION ADJUSTMENTS US TREAS		8/25/2017	8/25/2017	8/25/2017	0.000000	2,677.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170826S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS		8/28/2017	8/28/2017	8/28/2017	0.000000	892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170829S000080	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS		8/29/2017	8/29/2017	8/29/2017	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170830S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS		8/30/2017	8/30/2017	8/30/2017	0.000000	892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20170831S000080	892.500	ILB INFLATION ADJUSTMENTS US TREAS		8/31/2017	8/31/2017	8/31/2017	0.000000	892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170901S000080	-595.000	ILB INFLATION ADJUSTMENTS US TREAS		9/1/2017	9/1/2017	9/1/2017	0.000000	-595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170905S000090	-892.500	ILB INFLATION ADJUSTMENTS US TREAS		9/5/2017	9/5/2017	9/5/2017	0.000000	-892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170905S000180	-595.000	ILB INFLATION ADJUSTMENTS US TREAS		9/4/2017	9/4/2017	9/4/2017	0.000000	-595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170906S000080	-595.000	ILB INFLATION ADJUSTMENTS US TREAS		9/6/2017	9/6/2017	9/6/2017	0.000000	-595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170907S000080	-892.500	ILB INFLATION ADJUSTMENTS US TREAS		9/7/2017	9/7/2017	9/7/2017	0.000000	-892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170908S000080	-2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		9/8/2017	9/8/2017	9/8/2017	0.000000	-2,082.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170911S000080	-892.500	ILB INFLATION ADJUSTMENTS US TREAS		9/11/2017	9/11/2017	9/11/2017	0.000000	-892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170912S000080	-595.000	ILB INFLATION ADJUSTMENTS US TREAS		9/12/2017	9/12/2017	9/12/2017	0.000000	-595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170913S000080	-595.000	ILB INFLATION ADJUSTMENTS US TREAS		9/13/2017	9/13/2017	9/13/2017	0.000000	-595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170914S000080	-892.500	ILB INFLATION ADJUSTMENTS US TREAS		9/14/2017	9/14/2017	9/14/2017	0.000000	-892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170915S000080	-2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		9/15/2017	9/15/2017	9/15/2017	0.000000	-2,082.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170918S000080	-892.500	ILB INFLATION ADJUSTMENTS US TREAS		9/18/2017	9/18/2017	9/18/2017	0.000000	-892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170919S000080	-595.000	ILB INFLATION ADJUSTMENTS US TREAS		9/19/2017	9/19/2017	9/19/2017	0.000000	-595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170920S000080	-595.000	ILB INFLATION ADJUSTMENTS US TREAS		9/20/2017	9/20/2017	9/20/2017	0.000000	-595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170921S000080	-892.500	ILB INFLATION ADJUSTMENTS US TREAS		9/21/2017	9/21/2017	9/21/2017	0.000000	-892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170922S000080	-2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		9/22/2017	9/22/2017	9/22/2017	0.000000	-2,082.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170925S000080	-892.500	ILB INFLATION ADJUSTMENTS US TREAS		9/25/2017	9/25/2017	9/25/2017	0.000000	-892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170926S000080	-595.000	ILB INFLATION ADJUSTMENTS US TREAS		9/26/2017	9/26/2017	9/26/2017	0.000000	-595.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170927S000080	-592.500	ILB INFLATION ADJUSTMENTS US TREAS		9/27/2017	9/27/2017	9/27/2017	0.000000	-892.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170928S000080	-595.000	ILB INFLATION ADJUSTMENTS US TREAS		9/28/2017	9/28/2017	9/28/2017	0.000000	-595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20170929S000080	-1,467.500	ILB INFLATION ADJUSTMENTS US TREAS		9/29/2017	9/29/2017	9/29/2017	0.000000	-1,467.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170703S000090	3,160.000	ILB INFLATION ADJUSTMENTS US TREAS		7/3/2017	7/3/2017	7/3/2017	0.000000	3,160.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170705S000100	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/5/2017	7/5/2017	7/5/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170705S000190	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/4/2017	7/4/2017	7/4/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170706S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/6/2017	7/6/2017	7/6/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170707S000090	1,580.000	ILB INFLATION ADJUSTMENTS US TREAS		7/7/2017	7/7/2017	7/7/2017	0.000000	1,580.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170710S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/10/2017	7/10/2017	7/10/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170711S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/11/2017	7/11/2017	7/11/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170712S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/12/2017	7/12/2017	7/12/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170713S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/13/2017	7/13/2017	7/13/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170714S000090	1,777.500	ILB INFLATION ADJUSTMENTS US TREAS		7/14/2017	7/14/2017	7/14/2017	0.000000	1,777.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170717S000180	395.000	ILB INFLATION ADJUSTMENTS US TREAS		7/17/2017	7/17/2017	7/17/2017	0.000000	395.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170718S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/18/2017	7/18/2017	7/18/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170719S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/19/2017	7/19/2017	7/19/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170720S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/20/2017	7/20/2017	7/20/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170721S000090	1,777.500	ILB INFLATION ADJUSTMENTS US TREAS		7/21/2017	7/21/2017	7/21/2017	0.000000	1,777.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170724S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/24/2017	7/24/2017	7/24/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170725S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/25/2017	7/25/2017	7/25/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170726S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/26/2017	7/26/2017	7/26/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170727S000090	395.000	ILB INFLATION ADJUSTMENTS US TREAS		7/27/2017	7/27/2017	7/27/2017	0.000000	395.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170728S000090	1,777.500	ILB INFLATION ADJUSTMENTS US TREAS		7/28/2017	7/28/2017	7/28/2017	0.000000	1,777.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170731S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		7/31/2017	7/31/2017	7/31/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170801S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		8/1/2017	8/1/2017	8/1/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170802S000100	592.500	ILB INFLATION ADJUSTMENTS US TREAS		8/2/2017	8/2/2017	8/2/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170803S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		8/3/2017	8/3/2017	8/3/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170804S000090	1,777.500	ILB INFLATION ADJUSTMENTS US TREAS		8/4/2017	8/4/2017	8/4/2017	0.000000	1,777.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170807S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		8/7/2017	8/7/2017	8/7/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170808S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		8/8/2017	8/8/2017	8/8/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170809S000090	790.000	ILB INFLATION ADJUSTMENTS US TREAS		8/9/2017	8/9/2017	8/9/2017	0.000000	790.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170810S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		8/10/2017	8/10/2017	8/10/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170811S000090	1,777.500	ILB INFLATION ADJUSTMENTS US TREAS		8/11/2017	8/11/2017	8/11/2017	0.000000	1,777.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170814S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		8/14/2017	8/14/2017	8/14/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170815S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		8/15/2017	8/15/2017	8/15/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170816S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS		8/16/2017	8/16/2017	8/16/2017	0.000000	592.50	0.00	0.00



### Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170817S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS...		8/17/2017	8/17/2017	8/17/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170818S000090	1,777.500	ILB INFLATION ADJUSTMENTS US TREAS...		8/18/2017	8/18/2017	8/18/2017	0.000000	1,777.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170821S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS...		8/21/2017	8/21/2017	8/21/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170822S000090	790.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/22/2017	8/22/2017	8/22/2017	0.000000	790.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170823S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS...		8/23/2017	8/23/2017	8/23/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170824S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS...		8/24/2017	8/24/2017	8/24/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170825S000090	1,777.500	ILB INFLATION ADJUSTMENTS US TREAS...		8/25/2017	8/25/2017	8/25/2017	0.000000	1,777.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170826S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS...		8/28/2017	8/28/2017	8/28/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170829S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS...		8/29/2017	8/29/2017	8/29/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170830S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS...		8/30/2017	8/30/2017	8/30/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20170831S000090	592.500	ILB INFLATION ADJUSTMENTS US TREAS...		8/31/2017	8/31/2017	8/31/2017	0.000000	592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170901S000090	-395.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/1/2017	9/1/2017	9/1/2017	0.000000	-395.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170905S000100	-395.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/5/2017	9/5/2017	9/5/2017	0.000000	-395.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170905S000190	-395.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/4/2017	9/4/2017	9/4/2017	0.000000	-395.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170906S000090	-592.500	ILB INFLATION ADJUSTMENTS US TREAS...		9/6/2017	9/6/2017	9/6/2017	0.000000	-592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170907S000090	-395.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/7/2017	9/7/2017	9/7/2017	0.000000	-395.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170908S000090	-1,382.500	ILB INFLATION ADJUSTMENTS US TREAS...		9/8/2017	9/8/2017	9/8/2017	0.000000	-1,382.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170911S000090	-592.500	ILB INFLATION ADJUSTMENTS US TREAS...		9/11/2017	9/11/2017	9/11/2017	0.000000	-592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170912S000090	-395.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/12/2017	9/12/2017	9/12/2017	0.000000	-395.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170913S000090	-592.500	ILB INFLATION ADJUSTMENTS US TREAS...		9/13/2017	9/13/2017	9/13/2017	0.000000	-592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170914S000090	-395.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/14/2017	9/14/2017	9/14/2017	0.000000	-395.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170915S000090	-1,382.500	ILB INFLATION ADJUSTMENTS US TREAS...		9/15/2017	9/15/2017	9/15/2017	0.000000	-1,382.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170918S000090	-592.500	ILB INFLATION ADJUSTMENTS US TREAS...		9/18/2017	9/18/2017	9/18/2017	0.000000	-592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170919S000090	-395.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/19/2017	9/19/2017	9/19/2017	0.000000	-395.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170920S000090	-592.500	ILB INFLATION ADJUSTMENTS US TREAS...		9/20/2017	9/20/2017	9/20/2017	0.000000	-592.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170921S000090	-1,235.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/21/2017	9/21/2017	9/21/2017	0.000000	-1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170922S000090	-4,322.500	ILB INFLATION ADJUSTMENTS US TREAS...		9/22/2017	9/22/2017	9/22/2017	0.000000	-4,322.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170925S000090	-1,852.500	ILB INFLATION ADJUSTMENTS US TREAS...		9/25/2017	9/25/2017	9/25/2017	0.000000	-1,852.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170926S000090	-1,235.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/26/2017	9/26/2017	9/26/2017	0.000000	-1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170927S000090	-1,852.500	ILB INFLATION ADJUSTMENTS US TREAS...		9/27/2017	9/27/2017	9/27/2017	0.000000	-1,852.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170928S000090	-1,235.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/28/2017	9/28/2017	9/28/2017	0.000000	-1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20170929S000090	-3,087.500	ILB INFLATION ADJUSTMENTS US TREAS...		9/29/2017	9/29/2017	9/29/2017	0.000000	-3,087.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20170717A000210	0.000	BNYM SL BANK FEES		7/14/2017	7/14/2017		0.000000	-401.77	-401.77	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20170814A000180	0.000	BNYM SL BANK FEES JULY 2017		8/14/2017	8/14/2017		0.000000	-414.60	-414.60	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20170921A000120	0.000	BNYM SL BANK FEES		9/15/2017	9/15/2017		0.000000	-417.68	-417.68	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20170714S0000100 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR J...		7/14/2017	7/14/2017		0.000000	2,276.99	2,276.99	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CDC		NA9123459	20170714S0000100 GL...	0.000			7/14/2017	7/14/2017		0.000000	-2,276.99	-2,276.99	0.00



Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	CD		NA9123459	20170717A000200	0.000	BNYM SL GROSS EARN		7/14/2017	7/14/2017		0.000000	2,678.76	2,678.76	0.00	
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20170814A000170	0.000	BNY SL GROSS EARNINGS JULY 2017		8/14/2017	8/14/2017		0.000000	2,764.21	2,764.21	0.00	
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20170915S0000100 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR A...		9/15/2017	9/15/2017		0.000000	2,367.07	2,367.07	0.00	
KR2F39010002	KR2F39010002 INTERNAL TIPS	CDC		NA9123459	20170915S0000100 GL...	0.000			9/15/2017	9/15/2017		0.000000	-2,367.07	-2,367.07	0.00	
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20170921A000110	0.000	BNY SL GROSS EARN		9/15/2017	9/15/2017		0.000000	2,784.75	2,784.75	0.00	
<b>SALES</b>						-							-	<b>45,172,036.01</b>	<b>45,172,036.01</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						-							-	<b>45,172,036.01</b>	<b>45,172,036.01</b>	<b>0.00</b>
KR2F39010002	KR2F39010002 INTERNAL TIPS	S		996085619	20170921S0000130	-45,172,036.010	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/21/2017	9/21/2017	9/21/2017	1.000000	-45,172,036.01	45,172,036.01	0.00	



### Transaction Detail

INTERNAL US MID CAP - KR3F10100002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
<b>GRAND TOTAL</b>						<b>1,379,715.890</b>							-	<b>475,295.86</b>	<b>2,610,116.06</b>
<b>DIVIDEND ACCRUALS</b>						<b>704,023.000</b>							<b>0.00</b>	<b>446,451.96</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>704,023.000</b>							<b>0.00</b>	<b>446,451.96</b>	<b>0.00</b>
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	DA		464287507 20170926F000010	704,023.000	ISHARES CORE S&P MIDCAP ETF CASH D.		9/26/2017	9/26/2017	9/29/2017	0.000000	0.00	446,451.96	0.00
<b>DIVIDENDS</b>						<b>704,023.000</b>							<b>446,451.96</b>	<b>446,451.96</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>704,023.000</b>							<b>446,451.96</b>	<b>446,451.96</b>	<b>0.00</b>
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	DV		464287507 20170929S000010	704,023.000	ISHARES CORE S&P MIDCAP ETF		9/29/2017	9/26/2017	9/29/2017	0.000000	446,451.96	446,451.96	0.00
<b>INTEREST</b>						<b>0.000</b>							<b>368.26</b>	<b>368.26</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>368.26</b>	<b>368.26</b>	<b>0.00</b>
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	IT		996085619 20170705S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/5/2017	7/5/2017	7/1/2017	0.000000	114.81	114.81	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	IT		996085619 20170802S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/2/2017	8/2/2017	8/1/2017	0.000000	140.16	140.16	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	IT		996085619 20170905S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/5/2017	9/5/2017	9/1/2017	0.000000	113.29	113.29	0.00
<b>INTEREST ACCRUAL</b>						<b>110,869.170</b>							<b>0.00</b>	<b>0.11</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>110,869.170</b>							<b>0.00</b>	<b>0.11</b>	<b>0.00</b>
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	IA		996085619 20170802A000040	1.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/31/2017	7/31/2017	8/1/2017	0.000000	0.00	0.05	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	IA		996085619 20170905A000020	110,868.170	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/31/2017	8/31/2017	9/1/2017	0.000000	0.00	0.06	0.00
<b>MANUAL JOURNAL ENTRIES</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	TO REVERSE JUNE SL JNLS GL ACCT (710..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-22,542.73	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	JULY BNY SL REBATES GL ACCT (71042C)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	4,131.84	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	TO REVERSE JULY SL JNLS GL ACCT (710..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-4,131.84	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	AUG BNY SL REBATES GL ACCT (71042C)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	10,370.60	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	AUGUST JNL BACKOUTS GL ACCT (7104..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-10,370.60	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	SEPT BNY SL REBATES GL ACCT (71042C)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	60.57	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	TO REVERSE JUNE SL JNLS GL ACCT (220..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	451.93	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	JULY BNY SL BANK FEES GL ACCT (2203..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-57.43	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	TO REVERSE JULY SL JNLS GL ACCT (220..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	57.43	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	AUG BNY SL BANK FEES GL ACCT (220390)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-178.17	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	AUGUST JNL BACKOUTS GL ACCT (220390)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	178.17	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	SEPT BNY SL BANK FEES GL ACCT (22039..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-0.63	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	TO REVERSE JUNE SL JNLS GL ACCT (220..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	22,542.73	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	JULY BNY SL REBATES GL ACCT (220391)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-4,131.84	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	TO REVERSE JULY SL JNLS GL ACCT (220..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	4,131.84	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	AUG BNY SL REBATES GL ACCT (220391)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-10,370.60	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	AUGUST JNL BACKOUTS GL ACCT (220391)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	10,370.60	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	SEPT BNY SL REBATES GL ACCT (220391)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-60.57	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	TO REVERSE JUNE SL JNLS GL ACCT (120..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-25,555.76	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	JULY BNY SL GROSS EARN GL ACCT (120..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	4,514.80	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	TO REVERSE JULY SL JNLS GL ACCT (120..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-4,514.80	0.00
KR3F10100002	KR3F10100002	INTERNAL US MID CAP	JNL			0.000	AUG BNY SL GROSS EARN GL ACCT (1203..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	11,558.56	0.00



### Transaction Detail

INTERNAL US MID CAP - KR3F10100002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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			2017016A000010	0.000	AUGUST JNL BACKOUTS GL ACCT (120350)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-11,558.56	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			2017016A000040	0.000	SEPT BNY SL GROSS EARN GL ACCT (120...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	64.88	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20170814A000040	0.000	TO REVERSE JUNE SL JNLS GL ACCT (710...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-451.93	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20170814A000070	0.000	JULY BNY SL BANK FEES GL ACCT (7104...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	57.43	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20170915A000060	0.000	TO REVERSE JULY SL JNLS GL ACCT (710...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-57.43	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20170915A000090	0.000	AUG BNY SL BANK FEES GL ACCT (710450)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	178.17	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20171016A000020	0.000	AUGUST JNL BACKOUTS GL ACCT (710450)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-178.17	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20171016A000050	0.000	SEPT BNY SL BANK FEES GL ACCT (71045...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	0.63	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20170814A000030	0.000	TO REVERSE JUNE SL JNLS GL ACCT (625...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	25,555.76	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20170814A000060	0.000	JULY BNY SL GROSS EARN GL ACCT (625...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-4,514.80	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20170915A000050	0.000	TO REVERSE JULY SL JNLS GL ACCT (625...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	4,514.80	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20170915A000080	0.000	AUG BNY SL GROSS EARN GL ACCT (6250...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-11,558.56	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20171016A000010	0.000	AUGUST JNL BACKOUTS GL ACCT (625050)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	11,558.56	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20171016A000040	0.000	SEPT BNY SL GROSS EARN GL ACCT (625...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-64.88	0.00
<b>PURCHASES</b>						<b>446,820.220</b>							<b>446,820.22</b>	<b>-446,820.22</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>446,820.220</b>							<b>446,820.22</b>	<b>-446,820.22</b>	<b>0.00</b>
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	20170705S000020	114.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	7/5/2017	7/5/2017	7/5/2017	1.000000	114.81	-114.81	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	20170802S000020	140.160	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	8/2/2017	8/2/2017	8/2/2017	1.000000	140.16	-140.16	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	20170905S000030	113.290	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	9/5/2017	9/5/2017	9/5/2017	1.000000	113.29	-113.29	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	20170929S000020	446,451.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	9/29/2017	9/29/2017	9/29/2017	1.000000	446,451.96	-446,451.96	0.00
<b>RECEIPTS AND DISBURSEMENT TRANSACTIONS</b>						<b>0.000</b>							<b>15,446,802.75</b>	<b>15,446,802.75</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>15,446,802.75</b>	<b>15,446,802.75</b>	<b>0.00</b>
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20170703S000010 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		7/3/2017	7/3/2017		0.000000	-475,278.28	-475,278.28	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20170710S000010 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		7/10/2017	7/10/2017		0.000000	-114.81	-114.81	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20170714S000020 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		7/14/2017	7/14/2017		0.000000	-2,561.10	-2,561.10	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20170807S000010 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		8/7/2017	8/7/2017		0.000000	-140.16	-140.16	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20170814S000020 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		8/14/2017	8/14/2017		0.000000	-325.53	-325.53	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20170911S000010 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		9/11/2017	9/11/2017		0.000000	-113.29	-113.29	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20170915S000020 KR3...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		9/15/2017	9/15/2017		0.000000	-15,000,000.00	-15,000,000.00	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20170915S000040 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		9/15/2017	9/15/2017		0.000000	-1,009.79	-1,009.79	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CWC		NA9123459	20170619A000070	0.000	BNY SL REBATES MAY 2017		6/14/2017	6/14/2017		0.000000	33,878.20	33,878.20	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20170706A000020	0.000	BNY SL REBATES MAY 2017		6/14/2017	6/14/2017		0.000000	-5,034.41	-5,034.41	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20170717A000040	0.000	BNYM SL REBATES		7/14/2017	7/14/2017		0.000000	-22,542.73	-22,542.73	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20170814A000130	0.000	BNY SL REBATES JULY 2017		8/14/2017	8/14/2017		0.000000	-4,131.84	-4,131.84	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20170921A000040	0.000	BNYM SL REBATES		9/15/2017	9/15/2017		0.000000	-10,370.60	-10,370.60	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20170717A000030	0.000	BNYM SL BANK FEES		7/14/2017	7/14/2017		0.000000	-451.93	-451.93	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20170814A000120	0.000	BNY SL BANK FEES JULY 2017		8/14/2017	8/14/2017		0.000000	-57.43	-57.43	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20170921A000030	0.000	BNYM SL BANK FEES		9/15/2017	9/15/2017		0.000000	-178.17	-178.17	0.00



### Transaction Detail

INTERNAL US MID CAP - KR3F10100002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	CD		NA9123459	20170714S000010 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR J.		7/14/2017	7/14/2017		0.000000	2,561.10	2,561.10	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CDC		NA9123459	20170714S000010 GL...	0.000			7/14/2017	7/14/2017		0.000000	-2,561.10	-2,561.10	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20170717A000020	0.000	BNYM SL GROSS EARN		7/14/2017	7/14/2017		0.000000	25,555.76	25,555.76	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20170514A000100	0.000	BNY SL GROSS EARNINGS JULY 2017		8/14/2017	8/14/2017		0.000000	4,514.80	4,514.80	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20170915S000030 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR A.		9/15/2017	9/15/2017		0.000000	1,009.79	1,009.79	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CDC		NA9123459	20170915S000030 GL...	0.000			9/15/2017	9/15/2017		0.000000	-1,009.79	-1,009.79	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20170921A000020	0.000	BNY SL GROSS EARN		9/15/2017	9/15/2017		0.000000	11,558.56	11,558.56	0.00
<b>SALES</b>						<b>-586,019.500</b>							<b>12,865,530.48</b>	<b>15,475,646.54</b>	<b>2,610,116.06</b>
<b>U.S. DOLLAR</b>						<b>-586,019.500</b>							<b>12,865,530.48</b>	<b>15,475,646.54</b>	<b>2,610,116.06</b>
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	20170703S000020	-475,278.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/3/2017	7/3/2017	7/3/2017	1.000000	-475,278.28	475,278.28	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	20170710S000020	-114.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/10/2017	7/10/2017	7/10/2017	1.000000	-114.81	114.81	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	20170807S000020	-140.160	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/7/2017	8/7/2017	8/7/2017	1.000000	-140.16	140.16	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	20170911S000020	-113.290	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/11/2017	9/11/2017	9/11/2017	1.000000	-113.29	113.29	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	20170915S0000110	-24,622.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/15/2017	9/15/2017	9/15/2017	1.000000	-24,622.96	24,622.96	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		464287507	20170914S000010	-85,750.000	ISHARES CORE S&P MIDCAP ETF DOC 29.	UBS SECU.	9/13/2017	9/13/2017	9/15/2017	174.654000	-12,365,260.98	14,975,377.04	2,610,116.06



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
<b>GRAND TOTAL</b>						<b>3,818,268.932</b>							-	<b>867,490.49</b>	<b>1,458,711.84</b>
<b>CORPORATE ACTIONS</b>						<b>607.272</b>							<b>81,293.63</b>	<b>229,131.52</b>	<b>81,293.63</b>
<b>U.S. DOLLAR</b>						<b>607.272</b>							<b>81,293.63</b>	<b>229,131.52</b>	<b>81,293.63</b>
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	03349M105	20170801F000110	426.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	32,416.45	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	03349M105	20170801F000120	2,642.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	201,042.85	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	03349M105	20170801F000130	118.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	8,979.20	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	03349M105	20170801F000140	28.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	2,130.66	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	03349M105	20170801F000150	24.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	1,826.28	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MW	057224107	20170705F000260	-5,856.000	BAKER HUGHES INC MERGER EFFECTIVE.		7/3/2017	7/3/2017	7/3/2017	0.000000	-319,006.49	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	05722G100	20170705F000270	1,664.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	90,646.65	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	05722G100	20170705F000280	740.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	40,311.61	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	05722G100	20170705F000290	2,065.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	112,491.19	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	05722G100	20170705F000300	171.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	9,315.25	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	05722G100	20170705F000310	8.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	435.80	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	05722G100	20170705F000320	1,208.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	65,805.99	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	10922N103	20170807F000100	143.273	BRIGHTHOUSE FINANCIAL INC NON TAXA.		8/7/2017	8/7/2017	8/4/2017	0.000000	7,765.56	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	10922N103	20170807F000110	85.545	BRIGHTHOUSE FINANCIAL INC NON TAXA.		8/7/2017	8/7/2017	8/4/2017	0.000000	4,636.67	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	10922N103	20170807F000120	8.818	BRIGHTHOUSE FINANCIAL INC NON TAXA.		8/7/2017	8/7/2017	8/4/2017	0.000000	477.96	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	10922N103	20170807F000130	33.909	BRIGHTHOUSE FINANCIAL INC NON TAXA.		8/7/2017	8/7/2017	8/4/2017	0.000000	1,837.91	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	10922N103	20170807F000140	26.727	BRIGHTHOUSE FINANCIAL INC NON TAXA.		8/7/2017	8/7/2017	8/4/2017	0.000000	1,448.65	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SD	110448107	20170725F000050	1,275.024	RECEIVE SHARES FOR 761713106 BRITIS.		7/25/2017	7/25/2017	7/25/2017	0.000000	88,193.41	0.00	88,193.41
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SD	110448107	20170725F000060	1,827.324	RECEIVE SHARES FOR 761713106 BRITIS.		7/25/2017	7/25/2017	7/25/2017	0.000000	126,396.00	0.00	126,396.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SD	110448107	20170725F000070	118.876	RECEIVE SHARES FOR 761713106 BRITIS.		7/25/2017	7/25/2017	7/25/2017	0.000000	8,222.65	0.00	8,222.65
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SD	110448107	20170725F000080	62.594	RECEIVE SHARES FOR 761713106 BRITIS.		7/25/2017	7/25/2017	7/25/2017	0.000000	4,329.63	0.00	4,329.63
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SD	110448107	20170725F000090	810.040	RECEIVE SHARES FOR 761713106 BRITIS.		7/25/2017	7/25/2017	7/25/2017	0.000000	56,030.47	0.00	56,030.47
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SW	110448107	20170822A000120	-0.858	FRACTIONS BRITISH AMERICAN TOBACC.		8/1/2017	7/25/2017	7/25/2017	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MW	260543103	20170901F000300	-6,823.000	DOW CHEMICAL CO/THE MERGER EFFEC.		9/1/2017	9/1/2017	9/1/2017	0.000000	-402,293.44	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	26076J100	20170901F000310	1,999.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	117,863.78	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	26076J100	20170901F000320	814.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	47,994.55	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	26076J100	20170901F000330	108.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	6,367.83	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	26076J100	20170901F000340	1.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	58.96	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	26076J100	20170901F000350	3,901.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	230,008.32	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	26076J100	20170901F000370	5,101.078	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	323,945.51	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SW	26076J100	20170905A000130	-0.078	FRACTIONS DOWDUPONT INC		9/5/2017	9/5/2017	9/5/2017	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MW	263534109	20170901F000360	-3,979.000	EI DU PONT DE NEMOURS & CO MERGER		9/1/2017	9/1/2017	9/1/2017	0.000000	-323,945.51	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MBV	42824C109	20170901F000570	0.000	HEWLETT PACKARD ENTERPRISE CO NO.		9/1/2017	9/1/2017	9/1/2017	0.000000	-22,610.44	0.00	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	SNT		46590V100	20170718F000050	209.000	JBG SMITH PROPERTIES NON TAXABLE D..		7/18/2017	7/18/2017	7/17/2017	0.000000	7,988.07	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		46590V100	20170718F000060	523.000	JBG SMITH PROPERTIES NON TAXABLE D..		7/18/2017	7/18/2017	7/17/2017	0.000000	19,989.28	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		46590V100	20170718F000070	28.500	JBG SMITH PROPERTIES NON TAXABLE D..		7/18/2017	7/18/2017	7/17/2017	0.000000	1,089.28	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		46590V100	20170718F000080	93.500	JBG SMITH PROPERTIES NON TAXABLE D..		7/18/2017	7/18/2017	7/17/2017	0.000000	3,573.61	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MBV		59156R108	20170807F000090	0.000	METLIFE INC NON TAXABLE DIST COS		8/7/2017	8/7/2017	8/4/2017	0.000000	-16,166.75	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		594837304	20170905A000140	-0.822	FRACTIONS MICRO FOCUS INTERNATIONAL..		9/5/2017	9/5/2017	9/5/2017	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MM		594837304	20170905F000070	498.906	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	14,246.22	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MM		594837304	20170905F000080	19.088	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	545.07	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MM		594837304	20170905F000090	25.268	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	721.53	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MM		594837304	20170905F000100	181.820	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	5,191.85	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MM		594837304	20170905F000110	66.740	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	1,905.77	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		761713106	20170725F000040	-7,783.000	DELIVER SHARES FOR 110448107 REYNO..		7/25/2017	7/25/2017	7/25/2017	0.000000	-431,010.05	0.00	-431,010.05
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		761713106	20170802A000080	0.000	CASH AND STOCK MERGER REYNOLDS A..		7/26/2017	7/26/2017		0.000000	229,131.52	229,131.52	229,131.52
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SS		806407102	20170915F000470	1,057.000	HENRY SCHEIN INC STOCK SPLIT 20..		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SS		806407102	20170915F000480	41.000	HENRY SCHEIN INC STOCK SPLIT 20..		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SS		806407102	20170915F000490	46.000	HENRY SCHEIN INC STOCK SPLIT 20..		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SS		806407102	20170915F000500	88.000	HENRY SCHEIN INC STOCK SPLIT 20..		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MW		861609101	20170801F000100	-3,238.000	TESORO CORP MERGER EFFECTIVE 01..		8/1/2017	8/1/2017	8/1/2017	0.000000	-246,395.44	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MBV		929042109	20170718F000040	0.000	VORNADO REALTY TRUST NON TAXABLE ..		7/18/2017	7/18/2017	7/17/2017	0.000000	-32,640.24	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		99VVB3Y0	20170901F000520	3,633.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	14,246.22	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		99VVB3Y0	20170901F000530	139.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	545.07	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		99VVB3Y0	20170901F000540	184.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	721.53	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		99VVB3Y0	20170901F000550	1,324.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	5,191.85	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		99VVB3Y0	20170901F000560	486.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	1,905.77	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MW		99VVB3Y0	20170905F000120	-5,766.000	SEATTLE SPINCO INC-CLASS A MERGER ..		9/1/2017	9/1/2017	9/1/2017	0.000000	-22,610.44	0.00	0.00
<b>DIVIDEND ACCRUALS</b>						<b>2,114,511.142</b>						<b>0.00</b>	<b>798,361.38</b>	<b>0.00</b>	
<b>U.S. DOLLAR</b>						<b>2,114,511.142</b>						<b>0.00</b>	<b>798,361.38</b>	<b>0.00</b>	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		001055102	20170821P000010	3,080.000	AFLAC INC CASH DIVIDEND 043%		8/21/2017	8/21/2017	9/1/2017	0.000000	0.00	1,324.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		00206R102	20170706P000010	10,702.000	AT&T INC CASH DIVIDEND 049%		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	5,243.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		002824100	20170712P000010	6,636.000	ABBOTT LABORATORIES CASH DIVIDEND ..		7/12/2017	7/12/2017	8/15/2017	0.000000	0.00	1,758.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		00751Y106	20170921P000020	1,022.000	ADVANCE AUTO PARTS INC CASH DIVIDE..		9/21/2017	9/21/2017	10/6/2017	0.000000	0.00	61.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		00751Y106	20170921S004641	-36.000	ADVANCE AUTO PARTS INC LATE POSTIN..		9/21/2017	9/21/2017	10/6/2017	0.000000	0.00	-2.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		00817Y108	20170711P000010	6,237.000	AETNA INC CASH DIVIDEND 050%		7/11/2017	7/11/2017	7/28/2017	0.000000	0.00	3,118.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		008252108	20170808P000010	855.000	AFFILIATED MANAGERS GROUP INC CAS..		8/8/2017	8/8/2017	8/24/2017	0.000000	0.00	171.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		00846U101	20170727W000100	0.000	AGILENT TECHNOLOGIES INC DIVIDEND ..		7/27/2017	7/27/2017	7/26/2017	0.000000	0.00	0.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		011659109	20170818P000020	3,710.000	ALASKA AIR GROUP INC CASH DIVIDEND ..		8/18/2017	8/18/2017	9/7/2017	0.000000	0.00	1,113.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		012653101	20170914P000020	2,256.000	ALBEMARLE CORP CASH DIVIDEND 03..		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	721.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		015271109	20170928P000050	2,687.000	ALEXANDRIA REAL ESTATE EQUITIE CAS..		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	2,310.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		018581108	20170810P000010	595.000	ALLIANCE DATA SYSTEMS CORP CASH DL..		8/10/2017	8/10/2017	9/19/2017	0.000000	0.00	309.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		018902108	20170727P000010	13,221.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		7/27/2017	7/27/2017	8/15/2017	0.000000	0.00	4,164.62	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		020002101	20170829P000010	5,582.000	ALLSTATE CORP/THE CASH DIVIDEND		8/29/2017	8/29/2017	10/2/2017	0.000000	0.00	2,065.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		020005N100	20170728P000020	17,837.000	ALLY FINANCIAL INC CASH DIVIDEND		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	2,140.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		022095103	20170914P000030	5,867.000	ALTRIA GROUP INC CASH DIVIDEND		9/14/2017	9/14/2017	10/10/2017	0.000000	0.00	3,872.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		023608102	20170912P000010	11,872.000	AMEREN CORP CASH DIVIDEND 044%		9/12/2017	9/12/2017	9/29/2017	0.000000	0.00	5,223.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		02376R102	20170810P000020	2,896.000	AMERICAN AIRLINES GROUP INC CASH DIV.		8/10/2017	8/10/2017	8/28/2017	0.000000	0.00	289.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		025537101	20170808P000020	5,639.000	AMERICAN ELECTRIC POWER CO INC CA.		8/8/2017	8/8/2017	9/8/2017	0.000000	0.00	3,327.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		025816109	20170705P000030	4,380.000	AMERICAN EXPRESS CO CASH DIVIDEND		7/5/2017	7/5/2017	8/10/2017	0.000000	0.00	1,401.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		026874784	20170914P000040	5,837.000	AMERICAN INTERNATIONAL GROUP I CAS.		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	1,867.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		03027X100	20170928P000060	1,368.000	AMERICAN TOWER CORP CASH DIVIDEN.		9/28/2017	9/28/2017	10/17/2017	0.000000	0.00	902.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		030420103	20170807P000010	7,617.000	AMERICAN WATER WORKS CO INC CASH		8/7/2017	8/7/2017	9/1/2017	0.000000	0.00	3,161.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		03076C106	20170803P000010	1,278.000	AMERIPRISE FINANCIAL INC CASH DIVIDE.		8/3/2017	8/3/2017	8/18/2017	0.000000	0.00	1,060.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		031100100	20170914P000050	5,067.000	AMETEK INC CASH DIVIDEND 009%		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	456.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		032095101	20170915P000010	4,379.000	AMPHENOL CORP CASH DIVIDEND 01.		9/15/2017	9/15/2017	10/11/2017	0.000000	0.00	832.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		032654105	20170907P000020	969.000	ANALOG DEVICES INC CASH DIVIDEND		9/7/2017	9/7/2017	9/19/2017	0.000000	0.00	436.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		03349M105	20170829P000020	3,238.000	ANDEAVOR CASH DIVIDEND 059%		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	1,910.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		035710409	20170928P000070	77,548.000	ANNALY CAPITAL MANAGEMENT INC CAS.		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	23,264.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		036752103	20170907P000030	4,723.000	ANTHEM INC CASH DIVIDEND 070%		9/7/2017	9/7/2017	9/25/2017	0.000000	0.00	3,306.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		037833100	20170810P000030	731.000	APPLE INC CASH DIVIDEND 063%		8/10/2017	8/10/2017	8/17/2017	0.000000	0.00	460.53	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		038222105	20170822P000020	1,828.000	APPLIED MATERIALS INC CASH DIVIDEN.		8/22/2017	8/22/2017	9/14/2017	0.000000	0.00	162.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		03965L100	20170802P000020	7,953.000	ARCONIC INC CASH DIVIDEND 006%		8/2/2017	8/2/2017	8/25/2017	0.000000	0.00	477.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		052800109	20170821P000020	2,853.000	AUTOLIV INC CASH DIVIDEND 060%		8/21/2017	8/21/2017	9/7/2017	0.000000	0.00	1,711.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		053015103	20170907P000040	1,955.000	AUTOMATIC DATA PROCESSING INC CAS.		9/7/2017	9/7/2017	10/1/2017	0.000000	0.00	1,114.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		053484101	20170928P000080	1,088.000	AVALONBAY COMMUNITIES INC CASH DIV.		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	1,544.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		054937107	20170809P000010	12,095.000	BB&T CORP CASH DIVIDEND 033%		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	3,991.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		057224107	20170705P000250	5,856.000	BAKER HUGHES INC CASH DIVIDEND		7/5/2017	7/5/2017	7/6/2017	0.000000	0.00	102,480.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		05722G100	20170809P000020	5,856.000	BAKER HUGHES A GE CO CASH DIVIDEN.		8/9/2017	8/9/2017	8/25/2017	0.000000	0.00	995.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		058498106	20170830P000010	8,047.000	BALL CORP CASH DIVIDEND 010%		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	804.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		060505104	20170830P000020	18,295.000	BANK OF AMERICA CORP CASH DIVIDEN.		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	2,195.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		064058100	20170728P000030	8,181.000	BANK OF NEW YORK MELLON CORPIT CA.		7/28/2017	7/28/2017	8/11/2017	0.000000	0.00	1,963.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		067383109	20170720P000010	1,445.000	CR BARD INC CASH DIVIDEND 026%		7/20/2017	7/20/2017	8/4/2017	0.000000	0.00	375.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		071813109	20170830P000030	11,033.000	BAXTER INTERNATIONAL INC CASH DIVID.		8/30/2017	8/30/2017	10/2/2017	0.000000	0.00	1,765.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		075887109	20170907P000050	2,194.000	BECTON DICKINSON AND CO CASH DIVID.		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	1,601.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		086516101	20170918P000010	11,928.000	BEST BUY CO INC CASH DIVIDEND 034.		9/18/2017	9/18/2017	10/10/2017	0.000000	0.00	4,055.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		09247X101	20170831P000010	210.000	BLACKROCK INC CASH DIVIDEND 250%		8/31/2017	8/31/2017	9/22/2017	0.000000	0.00	525.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		097023105	20170809P000030	1,359.000	BOEING CO/THE CASH DIVIDEND 142%		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	1,929.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		099724106	20170830P000040	5,987.000	BORGWARNER INC CASH DIVIDEND 0.		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	838.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		101121101	20170928P000090	591.000	BOSTON PROPERTIES INC CASH DIVIDEN.		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	443.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		110448107	20170816P000020	4,093.858	BRITISH AMERICAN TOBACCO PLC ADR		8/16/2017	8/16/2017	10/3/2017	0.000000	0.00	3,022.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DAC		110448107	20170816P000020	-4,093.858	BRITISH AMERICAN TOBACCO PLC ADR		9/1/2017	8/16/2017	10/3/2017	0.000000	0.00	-3,022.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		110448107	20170822A000121	-0.858	BRITISH AMERICAN TOBACCO PLC ADR		8/16/2017	8/16/2017	10/3/2017	0.000000	0.00	-0.63	0.00



KRS INTERNAL EQUITY - KR3F10110002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		11133T103	20170914P000060	2,169.000	BROADRIDGE FINANCIAL SOLUTIONS CA..		9/14/2017	9/14/2017	10/3/2017	0.000000	0.00	791.69	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		115637209	20170906P000010	4,144.000	BROWN-FORMAN CORP CASH DIVIDEND ..		9/6/2017	9/6/2017	10/2/2017	0.000000	0.00	756.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		124857202	20170907P000060	1,941.000	CBS CORP CASH DIVIDEND 018%		9/7/2017	9/7/2017	10/1/2017	0.000000	0.00	349.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12508E101	20170908P000010	3,911.000	CDK GLOBAL INC CASH DIVIDEND 014%		9/8/2017	9/8/2017	9/29/2017	0.000000	0.00	547.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12514G108	20170823P000030	1,927.000	CDW CORP/DE CASH DIVIDEND 016%		8/23/2017	8/23/2017	9/11/2017	0.000000	0.00	308.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12541W209	20170830P000050	5,655.000	CH ROBINSON WORLDWIDE INC CASH DL..		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	2,544.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		125581801	20170809P000040	7,816.000	CIT GROUP INC CASH DIVIDEND 015%		8/9/2017	8/9/2017	8/25/2017	0.000000	0.00	1,172.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12572Q105	20170907P000070	7,133.000	CME GROUP INC CASH DIVIDEND 056%		9/7/2017	9/7/2017	9/25/2017	0.000000	0.00	4,707.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		125896100	20170802P000030	15,881.000	CMS ENERGY CORP CASH DIVIDEND ..		8/2/2017	8/2/2017	8/31/2017	0.000000	0.00	5,280.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		126408103	20170829P000030	2,159.000	CSX CORP CASH DIVIDEND 020%		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	431.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		126650100	20170720P000020	4,343.000	CVS HEALTH CORP CASH DIVIDEND 0..		7/20/2017	7/20/2017	8/3/2017	0.000000	0.00	2,171.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12673P105	20170822P000030	7,424.000	CA INC CASH DIVIDEND 025%		8/22/2017	8/22/2017	9/12/2017	0.000000	0.00	1,893.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		127097103	20170808P000030	5,982.000	CABOT OIL & GAS CORP CASH DIVIDEND ..		8/8/2017	8/8/2017	8/24/2017	0.000000	0.00	299.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		134429109	20170711P000020	7,241.000	CAMPBELL SOUP CO CASH DIVIDEND ..		7/11/2017	7/11/2017	7/31/2017	0.000000	0.00	2,534.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		14040H105	20170803P000020	1,219.000	CAPITAL ONE FINANCIAL CORP CASH DIV..		8/3/2017	8/3/2017	8/17/2017	0.000000	0.00	487.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		14149Y108	20170929P000010	2,071.000	CARDINAL HEALTH INC CASH DIVIDEND ..		9/29/2017	9/29/2017	10/15/2017	0.000000	0.00	957.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		143658300	20170823P000040	5,193.000	CARNIVAL CORP CASH DIVIDEND 040%		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	2,077.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		149123101	20170718P000010	806.000	CATERPILLAR INC CASH DIVIDEND 07..		7/18/2017	7/18/2017	8/19/2017	0.000000	0.00	628.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		150870103	20170726P000010	3,135.000	CELANESE CORP CASH DIVIDEND 0..		7/26/2017	7/26/2017	8/7/2017	0.000000	0.00	1,442.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		15189T107	20170814P000010	22,818.000	CENTERPOINT ENERGY INC CASH DIVIDE..		8/14/2017	8/14/2017	9/8/2017	0.000000	0.00	6,103.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		156700106	20170831P000020	8,004.000	CENTURYLINK INC CASH DIVIDEND 05..		8/31/2017	8/31/2017	9/15/2017	0.000000	0.00	4,322.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		166764100	20170816P000030	1,583.000	CHEVRON CORP CASH DIVIDEND 108%		8/16/2017	8/16/2017	9/11/2017	0.000000	0.00	1,709.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		171340102	20170811P000010	6,108.000	CHURCH & DWIGHT CO INC CASH DIVIDE..		8/11/2017	8/11/2017	9/1/2017	0.000000	0.00	1,160.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		171798101	20170811P000020	1,024.000	CIMAREX ENERGY CO CASH DIVIDEND ..		8/11/2017	8/11/2017	9/1/2017	0.000000	0.00	81.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		172062101	20170921P000030	5,030.000	CINCINNATI FINANCIAL CORP CASH DIVID..		9/21/2017	9/21/2017	10/16/2017	0.000000	0.00	2,515.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		172062101	20170921S001381	-833.000	CINCINNATI FINANCIAL CORP LATE POSTL..		9/21/2017	9/21/2017	10/16/2017	0.000000	0.00	-316.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		17275R102	20170705P000040	4,997.000	CISCO SYSTEMS INC CASH DIVIDEND ..		7/5/2017	7/5/2017	7/26/2017	0.000000	0.00	1,449.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		172967424	20170803P000030	2,650.000	CITIGROUP INC CASH DIVIDEND 032%		8/3/2017	8/3/2017	8/25/2017	0.000000	0.00	848.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		174610105	20170731P000010	20,237.000	CITIZENS FINANCIAL GROUP INC CASH DL..		7/31/2017	7/31/2017	8/16/2017	0.000000	0.00	3,642.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		189054109	20170717P000010	4,196.000	CLOROX CO/THE CASH DIVIDEND 084%		7/17/2017	7/17/2017	8/4/2017	0.000000	0.00	3,526.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		189754104	20170907P000080	3,428.000	COACH INC CASH DIVIDEND 033%		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	1,156.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		191216100	20170914P000070	4,503.000	COCA-COLA CO/THE CASH DIVIDEND ..		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	1,666.11	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		194162103	20170714P000010	1,489.000	COLGATE-PALMOLIVE CO CASH DIVIDEN..		7/14/2017	7/14/2017	8/15/2017	0.000000	0.00	595.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		200340107	20170914P000080	10,071.000	COMERICA INC CASH DIVIDEND 030%		9/14/2017	9/14/2017	10/1/2017	0.000000	0.00	3,021.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		205887102	20170727P000020	9,743.000	CONAGRA BRANDS INC CASH DIVIDEND ..		7/27/2017	7/27/2017	8/31/2017	0.000000	0.00	2,070.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		20825C104	20170720P000030	3,008.000	CONOCOPHILLIPS CASH DIVIDEND 02..		7/20/2017	7/20/2017	9/1/2017	0.000000	0.00	797.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		209115104	20170814P000020	8,379.000	CONSOLIDATED EDISON INC CASH DIVID..		8/14/2017	8/14/2017	9/15/2017	0.000000	0.00	5,781.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		21036P108	20170807P000020	2,510.000	CONSTELLATION BRANDS INC CASH DIVL..		8/7/2017	8/7/2017	8/23/2017	0.000000	0.00	1,305.20	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		216648402	20170719P000020	2,944.000	COOPER COS INC/THE CASH DIVIDEND		7/19/2017	7/19/2017	8/7/2017	0.000000	0.00	88.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		219350105	20170829P000040	8,561.000	CORNING INC CASH DIVIDEND 015%		8/29/2017	8/29/2017	9/29/2017	0.000000	0.00	1,326.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		22160K105	20170816P000040	1,340.000	COSTCO WHOLESALE CORP CASH DIVID..		8/16/2017	8/16/2017	9/1/2017	0.000000	0.00	670.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		222070203	20170830P000060	4,773.000	COTY INC CASH DIVIDEND 012%		8/30/2017	8/30/2017	9/14/2017	0.000000	0.00	596.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		22822V101	20170914P000090	2,169.000	CROWN CASTLE INTERNATIONAL COR C..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	2,050.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		231021106	20170816P000050	1,775.000	CUMMINS INC CASH DIVIDEND 108%		8/16/2017	8/16/2017	9/1/2017	0.000000	0.00	1,917.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		23331A109	20170807P000030	7,566.000	DR HORTON INC CASH DIVIDEND 010%		8/7/2017	8/7/2017	8/23/2017	0.000000	0.00	756.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		233331107	20170915P000020	7,672.000	DTE ENERGY CO CASH DIVIDEND 092%		9/15/2017	9/15/2017	10/15/2017	0.000000	0.00	6,329.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		235851102	20170928P000100	4,379.000	DANAHER CORP CASH DIVIDEND 014%		9/28/2017	9/28/2017	10/27/2017	0.000000	0.00	613.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		237194105	20170706P000020	7,094.000	DARDEN RESTAURANTS INC CASH DIVID..		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	4,469.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		244199105	20170928P000110	1,434.000	DEERE & CO CASH DIVIDEND 060%		9/28/2017	9/28/2017	11/1/2017	0.000000	0.00	860.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		247361702	20170821P000030	3,280.000	DELTA AIR LINES INC CASH DIVIDEND ..		8/21/2017	8/21/2017	9/13/2017	0.000000	0.00	1,000.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		24906P109	20170928P000120	3,483.000	DENTSPLY SIRONA INC CASH DIVIDEND ..		9/28/2017	9/28/2017	10/13/2017	0.000000	0.00	304.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		253868103	20170914P000100	5,599.000	DIGITAL REALTY TRUST INC CASH DIVIDE..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	5,207.07	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		254687106	20170706P000030	2,791.000	WALT DISNEY CO/THE CASH DIVIDEND ..		7/6/2017	7/6/2017	7/27/2017	0.000000	0.00	2,176.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		254709108	20170822P000040	4,112.000	DISCOVER FINANCIAL SERVICES CASH DL.		8/22/2017	8/22/2017	9/7/2017	0.000000	0.00	1,439.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		25746U109	20170830P000070	2,120.000	DOMINION ENERGY INC CASH DIVIDEND ..		8/30/2017	8/30/2017	9/20/2017	0.000000	0.00	1,600.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		260003108	20170829P000050	2,233.000	DOVER CORP CASH DIVIDEND 047%		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	1,049.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		260543103	20170727P000030	6,823.000	DOW CHEMICAL CO/THE CASH DIVIDEND ..		7/27/2017	7/27/2017	10/2/2017	0.000000	0.00	3,138.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		26138E109	20170913P000010	4,050.000	DR PEPPER SNAPPLE GROUP INC CASH ..		9/13/2017	9/13/2017	10/5/2017	0.000000	0.00	2,349.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		263534109	20170727P000040	3,979.000	EI DU PONT DE NEMOURS & CO CASH DL.		7/27/2017	7/27/2017	9/29/2017	0.000000	0.00	1,512.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		264411505	20170814P000030	13,085.000	DUKE REALTY CORP CASH DIVIDEND ..		8/14/2017	8/14/2017	8/31/2017	0.000000	0.00	2,486.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		26441C204	20170816P000060	8,215.000	DUKE ENERGY CORP CASH DIVIDEND ..		8/16/2017	8/16/2017	9/18/2017	0.000000	0.00	7,311.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		26875P101	20170713P000010	4,870.000	EOG RESOURCES INC CASH DIVIDEND ..		7/13/2017	7/13/2017	7/31/2017	0.000000	0.00	815.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		26884L109	20170809P000050	5,936.000	EQT CORP CASH DIVIDEND 003%		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	178.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		277432100	20170914P000110	3,283.000	EASTMAN CHEMICAL CO CASH DIVIDEND ..		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	1,674.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		278965100	20170918P000020	729.000	ECOLAB INC CASH DIVIDEND 037%		9/18/2017	9/18/2017	10/16/2017	0.000000	0.00	269.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		281020107	20170928P000130	9,420.000	EDISON INTERNATIONAL CASH DIVIDEND..		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	5,110.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		291011104	20170809P000060	1,555.000	EMERSON ELECTRIC CO CASH DIVIDEND ..		8/9/2017	8/9/2017	9/11/2017	0.000000	0.00	746.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		29364G103	20170808P000040	5,031.000	ENERGY CORP CASH DIVIDEND 097%		8/8/2017	8/8/2017	9/1/2017	0.000000	0.00	4,376.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		294429105	20170823P000050	1,534.000	EQUIFAX INC CASH DIVIDEND 039%		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	596.26	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		29444U700	20170821P000040	678.000	EQUINIX INC CASH DIVIDEND 200%		8/21/2017	8/21/2017	9/20/2017	0.000000	0.00	1,356.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		29476L107	20170922P000010	2,495.000	EQUITY RESIDENTIAL CASH DIVIDEND ..		9/22/2017	9/22/2017	10/13/2017	0.000000	0.00	1,256.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		297178105	20170928P000140	1,794.000	ESSEX PROPERTY TRUST INC CASH DIVL.		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	3,139.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30040W108	20170918P000030	8,571.000	EVERSOURCE ENERGY CASH DIVIDEND ..		9/18/2017	9/18/2017	9/29/2017	0.000000	0.00	4,071.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30161N101	20170811P000030	11,088.000	EXELON CORP CASH DIVIDEND 032%		8/11/2017	8/11/2017	9/8/2017	0.000000	0.00	3,631.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30212P303	20170822P000050	1,627.000	EXPEDIA INC CASH DIVIDEND 030%		8/22/2017	8/22/2017	9/14/2017	0.000000	0.00	488.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30225T102	20170914P000120	3,903.000	EXTRA SPACE STORAGE INC CASH DIVID..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	3,044.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30231G102	20170810P000040	5,279.000	EXXON MOBIL CORP CASH DIVIDEND ..		8/10/2017	8/10/2017	9/11/2017	0.000000	0.00	4,064.83	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		302491303	20170928P000150	2,409.000	FMC CORP CASH DIVIDEND 016%		9/28/2017	9/28/2017	10/19/2017	0.000000	0.00	397.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		311900104	20170724P000010	2,480.000	FASTENL CO CASH DIVIDEND 032%		7/24/2017	7/24/2017	8/23/2017	0.000000	0.00	793.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		313747206	20170921P000040	1,633.000	FEDERAL REALTY INVESTMENT TRUS CA..		9/21/2017	9/21/2017	10/16/2017	0.000000	0.00	1,633.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		313747206	20170921S003611	-158.000	FEDERAL REALTY INVESTMENT TRUS LA..		9/21/2017	9/21/2017	10/16/2017	0.000000	0.00	-158.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		31428X106	20170908P000020	1,358.000	FEDEX CORP CASH DIVIDEND 050%		9/8/2017	9/8/2017	10/2/2017	0.000000	0.00	679.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		31620M106	20170914P000130	3,582.000	FIDELITY NATIONAL INFORMATION CASH ..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	1,038.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		3162DR303	20170914P000140	17,184.000	FNF GROUP CASH DIVIDEND 025%		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	4,296.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		316773100	20170928P000160	22,196.000	FIFTH THIRD BANCORP CASH DIVIDEND ..		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	3,551.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		33616C100	20170725P000010	7,751.000	FIRST REPUBLIC BANK/CA CASH DIVIDEN..		7/25/2017	7/25/2017	8/10/2017	0.000000	0.00	1,317.67	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		337932107	20170803P000040	13,317.000	FIRSTENERGY CORP CASH DIVIDEND ..		8/3/2017	8/3/2017	9/1/2017	0.000000	0.00	4,794.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		343412102	20170631P000030	2,857.000	FLUOR CORP CASH DIVIDEND 021%		8/31/2017	8/31/2017	10/3/2017	0.000000	0.00	599.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		344849104	20170712P000020	6,804.000	FOOT LOCKER INC CASH DIVIDEND 03..		7/12/2017	7/12/2017	7/28/2017	0.000000	0.00	2,109.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		34959J108	20170823P000060	1,919.000	FORTIVE CORP CASH DIVIDEND 007%		8/23/2017	8/23/2017	9/29/2017	0.000000	0.00	134.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		34954C106	20170823P000070	1,494.000	FORTUNE BRANDS HOME & SECURITY C..		8/23/2017	8/23/2017	9/13/2017	0.000000	0.00	268.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		354613101	20170928P000170	3,550.000	FRANKLIN RESOURCES INC CASH DIVIDE..		9/28/2017	9/28/2017	10/13/2017	0.000000	0.00	710.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		36174X101	20170711P000030	10,143.000	GGP INC CASH DIVIDEND 022%		7/11/2017	7/11/2017	7/28/2017	0.000000	0.00	2,231.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		363576109	20170830P000080	9,151.000	ARTHUR J GALLAGHER & CO CASH DIVID..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	3,568.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		369550108	20170705P000050	1,233.000	GENERAL DYNAMICS CORP CASH DIVIDE..		7/5/2017	7/5/2017	8/11/2017	0.000000	0.00	1,035.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		369604103	20170915P000030	7,541.000	GENERAL ELECTRIC CO CASH DIVIDEND ..		9/15/2017	9/15/2017	10/25/2017	0.000000	0.00	1,809.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		370334104	20170706P000040	2,217.000	GENERAL MILLS INC CASH DIVIDEND ..		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	1,086.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		37045V100	20170907P000090	2,278.000	GENERAL MOTORS CO CASH DIVIDEND ..		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	865.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		372460105	20170907P000100	1,727.000	GENUINE PARTS CO CASH DIVIDEND ..		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	1,165.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		37940X102	20170914P000150	1,227.000	GLOBAL PAYMENTS INC CASH DIVIDEND ..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	12.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		38141G104	20170829P000060	869.000	GOLDMAN SACHS GROUP INC/THE CASH ..		8/29/2017	8/29/2017	9/28/2017	0.000000	0.00	651.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		382550101	20170728P000040	7,557.000	GOODYEAR TIRE & RUBBER CO/THE CAS..		7/28/2017	7/28/2017	9/1/2017	0.000000	0.00	755.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		384802104	20170810P000050	1,869.000	WW GRAINGER INC CASH DIVIDEND 1..		8/10/2017	8/10/2017	9/1/2017	0.000000	0.00	2,392.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		40414L109	20170803P000050	6,465.000	HCP INC CASH DIVIDEND 037%		8/3/2017	8/3/2017	8/22/2017	0.000000	0.00	2,392.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		40434L105	20170912P000020	6,895.000	HP INC CASH DIVIDEND 013%		9/12/2017	9/12/2017	10/4/2017	0.000000	0.00	914.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		410345102	20170811P000040	9,768.000	HANESBRANDS INC CASH DIVIDEND 0..		8/11/2017	8/11/2017	9/6/2017	0.000000	0.00	1,465.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		412822108	20170911P000010	3,606.000	HARLEY-DAVIDSON INC CASH DIVIDEND ..		9/11/2017	9/11/2017	9/22/2017	0.000000	0.00	1,316.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		413875105	20170907P000110	3,325.000	HARRIS CORP CASH DIVIDEND 057%		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	1,895.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		416515104	20170830P000090	7,096.000	HARTFORD FINANCIAL SERVICES GR CA..		8/30/2017	8/30/2017	10/2/2017	0.000000	0.00	1,632.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		418056107	20170728P000050	4,478.000	HASBRO INC CASH DIVIDEND 057%		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	2,552.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		427966108	20170823P000080	6,269.000	HERSHEY CO/THE CASH DIVIDEND 06..		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	4,112.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		42809H107	20170915P000040	3,334.000	HESS CORP CASH DIVIDEND 025%		9/15/2017	9/15/2017	9/29/2017	0.000000	0.00	833.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		42824C109	20170912P000030	5,766.000	HEWLETT PACKARD ENTERPRISE CO CA..		9/12/2017	9/12/2017	10/4/2017	0.000000	0.00	374.79	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		43300A203	20170816P000070	4,731.000	HILTON WORLDWIDE HOLDINGS INC CAS..		8/16/2017	8/16/2017	9/29/2017	0.000000	0.00	709.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		437076102	20170829P000070	568.000	HOME DEPOT INC/THE CASH DIVIDEND ..		8/29/2017	8/29/2017	9/14/2017	0.000000	0.00	505.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		438516106	20170816P000080	1,381.000	HONEYWELL INTERNATIONAL INC CASH ..		8/16/2017	8/16/2017	9/8/2017	0.000000	0.00	918.37	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		440452100	20170713P000020	11,944.000	HORMEL FOODS CORP CASH DIVIDEND		7/13/2017	7/13/2017	8/15/2017	0.000000	0.00	2,030.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		44107P104	20170928P000180	13,727.000	HOST HOTELS & RESORTS INC CASH DIVL.		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	2,745.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		4448559102	20170928P000190	2,367.000	HUMANA INC CASH DIVIDEND 040%		9/28/2017	9/28/2017	10/27/2017	0.000000	0.00	946.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		445658107	20170803P000060	2,058.000	JB HUNT TRANSPORT SERVICES INC CAS..		8/3/2017	8/3/2017	8/18/2017	0.000000	0.00	473.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		446150104	20170915P000050	49,008.000	HUNTINGTON BANCSHARES INC/OH CAS..		9/15/2017	9/15/2017	10/2/2017	0.000000	0.00	3,920.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		446413106	20170823P000090	966.000	HUNTINGTON INGALLS INDUSTRIES CAS..		8/23/2017	8/23/2017	9/8/2017	0.000000	0.00	579.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		452308109	20170928P000200	1,074.000	ILLINOIS TOOL WORKS INC CASH DIVIDE..		9/28/2017	9/28/2017	10/10/2017	0.000000	0.00	837.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		457187102	20170929P000020	1,455.000	INGREDION INC CASH DIVIDEND 060%		9/29/2017	9/29/2017	10/25/2017	0.000000	0.00	873.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		458140100	20170803P000070	2,831.000	INTEL CORP CASH DIVIDEND 027%		8/3/2017	8/3/2017	9/1/2017	0.000000	0.00	771.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		45866F104	20170914P000160	10,170.000	INTERCONTINENTAL EXCHANGE INC CAS..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	2,034.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		459200101	20170808P000050	1,144.000	INTERNATIONAL BUSINESS MACHINE CA..		8/8/2017	8/8/2017	9/9/2017	0.000000	0.00	1,716.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		459506101	20170922P000020	2,161.000	INTERNATIONAL FLAVORS & FRAGRA CA..		9/22/2017	9/22/2017	10/6/2017	0.000000	0.00	1,491.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		460146103	20170811P000050	1,927.000	INTERNATIONAL PAPER CO CASH DIVIDE..		8/11/2017	8/11/2017	9/15/2017	0.000000	0.00	891.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		460590100	20170830P000100	6,676.000	INTERPUBLIC GROUP OF COS INC/T CAS..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	1,201.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		461202103	20170706P000050	1,359.000	INTUIT INC CASH DIVIDEND 034%		7/6/2017	7/6/2017	7/18/2017	0.000000	0.00	462.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		46625H100	20170703P000010	6,637.000	JPMORGAN CHASE & CO CASH DIVIDEND..		7/3/2017	7/3/2017	7/31/2017	0.000000	0.00	3,318.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		478160104	20170825P000010	1,148.000	JOHNSON & JOHNSON CASH DIVIDEND		8/25/2017	8/25/2017	9/12/2017	0.000000	0.00	964.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		48203R104	20170830P000110	13,491.000	JUNIPER NETWORKS INC CASH DIVIDEND..		8/30/2017	8/30/2017	9/22/2017	0.000000	0.00	1,349.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		482480100	20170811P000060	2,699.000	KLA-TENCOR CORP CASH DIVIDEND 0..		8/11/2017	8/11/2017	9/1/2017	0.000000	0.00	1,592.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		485170302	20170908P000030	3,157.000	KANSAS CITY SOUTHERN CASH DIVIDEN..		9/8/2017	9/8/2017	10/4/2017	0.000000	0.00	1,136.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		487936108	20170830P000120	3,435.000	KELLOGG CO CASH DIVIDEND 054%		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	1,854.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		493267108	20170825P000020	48,043.000	KEYCORP CASH DIVIDEND 009%		8/25/2017	8/25/2017	9/15/2017	0.000000	0.00	4,564.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		494368103	20170907P000120	859.000	KIMBERLY-CLARK CORP CASH DIVIDEND		9/7/2017	9/7/2017	10/3/2017	0.000000	0.00	833.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		49446F109	20170703P000020	9,884.000	KIMCO REALTY CORP CASH DIVIDEND		7/3/2017	7/3/2017	7/17/2017	0.000000	0.00	2,668.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		494568101	20170727P000050	15,533.000	KINDER MORGAN INCIDE CASH DIVIDEND..		7/27/2017	7/27/2017	8/15/2017	0.000000	0.00	1,941.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		500754106	20170816P000090	1,504.000	KRAFT HEINZ CO/THE CASH DIVIDEND		8/16/2017	8/16/2017	9/15/2017	0.000000	0.00	940.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		501044101	20170811P000070	5,210.000	KROGER CO/THE CASH DIVIDEND 012%		8/11/2017	8/11/2017	9/12/2017	0.000000	0.00	651.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		501797104	20170817P000010	3,509.000	L BRANDS INC CASH DIVIDEND 060%		8/17/2017	8/17/2017	9/1/2017	0.000000	0.00	2,105.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		502413107	20170815P000020	2,760.000	L3 TECHNOLOGIES INC CASH DIVIDEND		8/15/2017	8/15/2017	9/15/2017	0.000000	0.00	2,070.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		512807108	20170912P000040	1,459.000	LAM RESEARCH CORP CASH DIVIDEND		9/12/2017	9/12/2017	10/4/2017	0.000000	0.00	656.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		517834107	20170920P000010	1,826.000	LAS VEGAS SANDS CORP CASH DIVIDEN..		9/20/2017	9/20/2017	9/29/2017	0.000000	0.00	1,332.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		518439104	20170829P000080	3,920.000	ESTEE LAUDER COS INC/THE CASH DIVID..		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	1,332.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		521865204	20170829P000090	1,139.000	LEAR CORP CASH DIVIDEND 050%		8/29/2017	8/29/2017	9/19/2017	0.000000	0.00	569.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		526057104	20170711P000040	4,345.000	LENNAR CORP CASH DIVIDEND 004%		7/11/2017	7/11/2017	7/27/2017	0.000000	0.00	173.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		532457108	20170811P000080	3,246.000	ELI LILLY & CO CASH DIVIDEND 052%		8/11/2017	8/11/2017	9/8/2017	0.000000	0.00	1,687.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		534167109	20170706P000060	4,001.000	LINCOLN NATIONAL CORP CASH DIVIDEN..		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	1,160.29	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		539830109	20170830P000130	1,321.000	LOCKHEED MARTIN CORP CASH DIVIDEN..		8/30/2017	8/30/2017	9/22/2017	0.000000	0.00	2,404.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		540424108	20170826P000010	11,698.000	LOEWS CORP CASH DIVIDEND 006%		8/28/2017	8/28/2017	9/12/2017	0.000000	0.00	731.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		548661107	20170724P000020	1,012.000	LOWE'S COS INC CASH DIVIDEND 041%		7/24/2017	7/24/2017	8/9/2017	0.000000	0.00	414.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		55261F104	20170830P000140	3,470.000	M&T BANK CORP CASH DIVIDEND 075%		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	2,602.50	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		552953101	20170908P000040	7,830.000	MGM RESORTS INTERNATIONAL CASH DIV.		9/8/2017	9/8/2017	9/15/2017	0.000000	0.00	861.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		554382101	20170816P0000100	7,448.000	MACERICH CO/THE CASH DIVIDEND		8/16/2017	8/16/2017	9/7/2017	0.000000	0.00	5,288.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		55616P104	20170914P000170	12,537.000	MACY'S INC CASH DIVIDEND 037%		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	4,732.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		565849106	20170814P000040	12,072.000	MARATHON OIL CORP CASH DIVIDEND		8/14/2017	8/14/2017	9/11/2017	0.000000	0.00	603.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		56585A102	20170814P000050	5,273.000	MARATHON PETROLEUM CORP CASH DIV.		8/14/2017	8/14/2017	9/11/2017	0.000000	0.00	2,109.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		571748102	20170707P000010	3,391.000	MARSH & MCLENNAN COS INC CASH DIV.		7/7/2017	7/7/2017	8/15/2017	0.000000	0.00	1,271.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		571903202	20170822P000060	2,023.000	MARRIOTT INTERNATIONAL INC/MD CASH.		8/22/2017	8/22/2017	9/29/2017	0.000000	0.00	667.59	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		573284106	20170831P000040	2,577.000	MARTIN MARIETTA MATERIALS INC CASH		8/31/2017	8/31/2017	9/29/2017	0.000000	0.00	1,133.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		574599106	20170712P000030	4,923.000	MASCO CORP CASH DIVIDEND 010%		7/12/2017	7/12/2017	8/14/2017	0.000000	0.00	492.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		57636Q104	20170705P000060	2,018.000	MASTERCARD INC CASH DIVIDEND 02.		7/5/2017	7/5/2017	8/9/2017	0.000000	0.00	443.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		577081102	20170821P000050	6,842.000	MATTEL INC CASH DIVIDEND 015%		8/21/2017	8/21/2017	9/15/2017	0.000000	0.00	1,026.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		57772K101	20170829P0000100	6,046.000	MAXIM INTEGRATED PRODUCTS INC CAS.		8/29/2017	8/29/2017	9/14/2017	0.000000	0.00	2,176.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		579780206	20170706P000070	3,326.000	MCCORMICK & CO INC/MD CASH DIVIDEN.		7/6/2017	7/6/2017	7/24/2017	0.000000	0.00	1,563.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		580135101	20170830P0000150	3,216.000	MCDONALD'S CORP CASH DIVIDEND 0.		8/30/2017	8/30/2017	9/18/2017	0.000000	0.00	3,023.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		58733R102	20170928P0000210	631.000	MERCADOLIBRE INC CASH DIVIDEND		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	94.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		58933Y105	20170914P0000180	5,803.000	MERCK & CO INC CASH DIVIDEND 047%		9/14/2017	9/14/2017	10/6/2017	0.000000	0.00	2,727.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		59156R108	20170803P000080	3,281.000	METLIFE INC CASH DIVIDEND 040%		8/3/2017	8/3/2017	9/13/2017	0.000000	0.00	1,312.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		594918104	20170815P000030	2,356.000	MICROSOFT CORP CASH DIVIDEND 03.		8/15/2017	8/15/2017	9/14/2017	0.000000	0.00	918.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		595017104	20170817P000020	2,144.000	MICROCHIP TECHNOLOGY INC CASH DIV.		8/17/2017	8/17/2017	9/5/2017	0.000000	0.00	776.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		59522J103	20170712P000040	3,175.000	MID-AMERICA APARTMENT COMMUNIT C.		7/12/2017	7/12/2017	7/31/2017	0.000000	0.00	2,762.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		60871R209	20170829P0000110	3,372.000	MOLSON COORS BREWING CO CASH DIV.		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	1,382.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		609207105	20170928P0000220	4,159.000	MONDELEZ INTERNATIONAL INC CASH DIV.		9/28/2017	9/28/2017	10/12/2017	0.000000	0.00	914.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		61166W101	20170705P000070	2,941.000	MONSANTO CO CASH DIVIDEND 054%		7/5/2017	7/5/2017	7/28/2017	0.000000	0.00	1,588.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		615369105	20170818P000030	1,466.000	MOODY S CORP CASH DIVIDEND 038%		8/18/2017	8/18/2017	9/12/2017	0.000000	0.00	557.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		617446448	20170727P000060	3,920.000	MORGAN STANLEY CASH DIVIDEND 0.		7/27/2017	7/27/2017	8/15/2017	0.000000	0.00	980.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		61945C103	20170906P000020	10,964.000	MOSAIC CO/THE CASH DIVIDEND 015%		9/6/2017	9/6/2017	9/21/2017	0.000000	0.00	1,644.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		620076307	20170914P0000190	5,992.000	MOTOROLA SOLUTIONS INC CASH DIVIDE.		9/14/2017	9/14/2017	10/13/2017	0.000000	0.00	2,816.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		631103108	20170914P0000200	5,712.000	NASDAQ INC CASH DIVIDEND 038%		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	2,170.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		637071101	20170914P0000210	9,562.000	NATIONAL OILWELL VARCO INC CASH DIV.		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	478.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		641100104	20170705P000080	9,820.000	NETAPP INC CASH DIVIDEND 020%		7/5/2017	7/5/2017	7/26/2017	0.000000	0.00	1,964.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		651229106	20170829P0000120	2,944.000	NEWELL BRANDS INC CASH DIVIDEND		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	677.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		651639106	20170913P0000020	16,305.000	NEWMONT MINING CORP CASH DIVIDEN.		9/13/2017	9/13/2017	9/28/2017	0.000000	0.00	1,222.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		65339F101	20170823P0000100	5,394.000	NEXTERA ENERGY INC CASH DIVIDEND		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	5,299.61	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		654106103	20170831P000050	2,522.000	NIKE INC CASH DIVIDEND 018%		8/31/2017	8/31/2017	10/2/2017	0.000000	0.00	453.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		65473P105	20170727P000070	11,472.000	NISOURCE INC CASH DIVIDEND 017%		7/27/2017	7/27/2017	8/18/2017	0.000000	0.00	2,007.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		655044105	20170803P000090	5,550.000	NOBLE ENERGY INC CASH DIVIDEND		8/3/2017	8/3/2017	8/21/2017	0.000000	0.00	555.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		655844108	20170830P0000100	2,494.000	NORFOLK SOUTHERN CORP CASH DIVID.		8/30/2017	8/30/2017	9/11/2017	0.000000	0.00	1,521.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		656859104	20170830P0000160	6,028.000	NORTHERN TRUST CORP CASH DIVIDEN.		8/30/2017	8/30/2017	10/1/2017	0.000000	0.00	2,531.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		666807102	20170824P000010	1,121.000	NORTHROP GRUMMAN CORP CASH DIVID.		8/24/2017	8/24/2017	9/13/2017	0.000000	0.00	1,121.00	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		670346105	20170928P000230	2,740.000	NUCOR CORP CASH DIVIDEND 037%		9/28/2017	9/28/2017	11/9/2017	0.000000	0.00	1,034.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		670666104	20170822P000070	771.000	NVIDIA CORP CASH DIVIDEND 014%		8/22/2017	8/22/2017	9/18/2017	0.000000	0.00	107.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		674599105	20170908P000050	7,752.000	OCCIDENTAL PETROLEUM CORP CASH DL		9/8/2017	9/8/2017	10/16/2017	0.000000	0.00	5,969.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		681919106	20170921P000050	1,056.000	OMNICOM GROUP INC CASH DIVIDEND		9/21/2017	9/21/2017	10/10/2017	0.000000	0.00	580.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		681919106	20170921S004241	-84.000	OMNICOM GROUP INC LATE POSTING DIV..		9/21/2017	9/21/2017	10/10/2017	0.000000	0.00	-46.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		682680103	20170803P000110	3,771.000	ONEOK INC CASH DIVIDEND 074%		8/3/2017	8/3/2017	8/14/2017	0.000000	0.00	2,809.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		68389X105	20170717P000020	1,815.000	ORACLE CORP CASH DIVIDEND 019%		7/17/2017	7/17/2017	8/2/2017	0.000000	0.00	344.85	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		69331C108	20170928P000240	8,445.000	PG&E CORP CASH DIVIDEND 053%		9/28/2017	9/28/2017	10/15/2017	0.000000	0.00	4,475.85	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		693475105	20170713P000030	5,171.000	PNC FINANCIAL SERVICES GROUP I CAS..		7/13/2017	7/13/2017	8/5/2017	0.000000	0.00	3,878.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		693506107	20170808P000060	720.000	PPG INDUSTRIES INC CASH DIVIDEND		8/8/2017	8/8/2017	9/12/2017	0.000000	0.00	324.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		69351T106	20170907P000130	5,718.000	PPL CORP CASH DIVIDEND 039%		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	2,258.61	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		693556100	20170822P000080	3,727.000	PVH CORP CASH DIVIDEND 003%		8/22/2017	8/22/2017	9/22/2017	0.000000	0.00	139.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		693718108	20170814P000060	1,525.000	PACCAR INC CASH DIVIDEND 025%		8/14/2017	8/14/2017	9/6/2017	0.000000	0.00	381.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		701094104	20170824P000020	1,117.000	PARKER-HANNIFIN CORP CASH DIVIDEND..		8/24/2017	8/24/2017	9/8/2017	0.000000	0.00	737.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		704326107	20170728P000060	3,339.000	PAYCHEX INC CASH DIVIDEND 050%		7/28/2017	7/28/2017	8/24/2017	0.000000	0.00	1,669.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		713448108	20170830P000170	2,887.000	PEPSICO INC CASH DIVIDEND 080%		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	2,324.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		717081103	20170802P000040	13,305.000	PFIZER INC CASH DIVIDEND 032%		8/2/2017	8/2/2017	9/1/2017	0.000000	0.00	4,257.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		718172109	20170926P000010	2,358.000	PHILIP MORRIS INTERNATIONAL IN CASH		9/26/2017	9/26/2017	10/12/2017	0.000000	0.00	2,523.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		718546104	20170816P000110	1,070.000	PHILLIPS 66 CASH DIVIDEND 070%		8/16/2017	8/16/2017	9/1/2017	0.000000	0.00	749.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		723484101	20170728P000070	6,767.000	PINNACLE WEST CAPITAL CORP CASH DL		7/28/2017	7/28/2017	9/1/2017	0.000000	0.00	4,432.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		723787107	20170928P000250	947.000	PIONEER NATURAL RESOURCES CO CAS..		9/28/2017	9/28/2017	10/12/2017	0.000000	0.00	37.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74005P104	20170907P000140	1,290.000	PRAXAIR INC CASH DIVIDEND 078%		9/7/2017	9/7/2017	9/15/2017	0.000000	0.00	1,015.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74144T108	20170913P000030	1,127.000	T ROWE PRICE GROUP INC CASH DIVIDE..		9/13/2017	9/13/2017	9/28/2017	0.000000	0.00	642.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74251V102	20170830P000180	4,178.000	PRINCIPAL FINANCIAL GROUP INC CASH		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	1,963.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		742718109	20170719P000030	1,853.000	PROCTER & GAMBLE CO/THE CASH DIVID..		7/19/2017	7/19/2017	8/15/2017	0.000000	0.00	1,277.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74340W103	20170915P000060	5,278.000	PROLOGIS INC CASH DIVIDEND 044%		9/15/2017	9/15/2017	9/29/2017	0.000000	0.00	2,322.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		744320102	20170818P000040	1,550.000	PRUDENTIAL FINANCIAL INC CASH DIVID..		8/18/2017	8/18/2017	9/14/2017	0.000000	0.00	1,162.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		744573106	20170907P000150	5,223.000	PUBLIC SERVICE ENTERPRISE GROU CA..		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	2,245.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74460D109	20170912P000050	505.000	PUBLIC STORAGE CASH DIVIDEND 20..		9/12/2017	9/12/2017	9/28/2017	0.000000	0.00	1,010.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		747525103	20170828P000020	1,542.000	QUALCOMM INC CASH DIVIDEND 057%		8/28/2017	8/28/2017	9/20/2017	0.000000	0.00	878.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74834L100	20170706P000080	5,293.000	QUEST DIAGNOSTICS INC CASH DIVIDEN..		7/6/2017	7/6/2017	7/24/2017	0.000000	0.00	2,381.85	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		754730109	20170929P000030	4,382.000	RAYMOND JAMES FINANCIAL INC CASH D..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	964.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		756109104	20170728P000080	11,340.000	REALTY INCOME CORP CASH DIVIDEND		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	2,398.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		756109104	20170830P000190	11,340.000	REALTY INCOME CORP CASH DIVIDEND		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	2,398.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		756109104	20170929P000040	10,334.000	REALTY INCOME CORP CASH DIVIDEND		9/29/2017	9/29/2017	10/13/2017	0.000000	0.00	2,190.81	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		758849103	20170814P000070	2,824.000	REGENCY CENTERS CORP CASH DIVIDE..		8/14/2017	8/14/2017	8/30/2017	0.000000	0.00	1,496.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		7591EP100	20170907P000160	54,575.000	REGIONS FINANCIAL CORP CASH DIVIDE..		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	4,911.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		760759100	20170929P000050	10,546.000	REPUBLIC SERVICES INC CASH DIVIDEN..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	3,638.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		761152107	20170815P000040	6,683.000	RESMED INC CASH DIVIDEND 035%		8/15/2017	8/15/2017	9/2/2017	0.000000	0.00	2,339.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		773903109	20170810P000060	1,153.000	ROCKWELL AUTOMATION INC CASH DIVL.		8/10/2017	8/10/2017	9/11/2017	0.000000	0.00	876.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		774341101	20170810P000070	1,899.000	ROCKWELL COLLINS INC CASH DIVIDEN..		8/10/2017	8/10/2017	9/5/2017	0.000000	0.00	626.67	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		776696106	20170705P000090	1,601.000	ROPER TECHNOLOGIES INC CASH DIVIDE..		7/5/2017	7/5/2017	7/21/2017	0.000000	0.00	560.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		778296103	20170906P000030	2,775.000	ROSS STORES INC CASH DIVIDEND 01..		9/6/2017	9/6/2017	9/29/2017	0.000000	0.00	444.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		78409V104	20170824P000030	1,339.000	S&P GLOBAL INC CASH DIVIDEND 041%		8/24/2017	8/24/2017	9/12/2017	0.000000	0.00	548.99	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		78440X101	20170929P000060	2,165.000	SL GREEN REALTY CORP CASH DIVIDEN..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	1,677.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		80589M102	20170908P000060	7,657.000	SCANA CORP CASH DIVIDEND 061%		9/8/2017	9/8/2017	10/11/2017	0.000000	0.00	4,689.91	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		806857108	20170901P000020	2,520.000	SCHLUMBERGER LTD CASH DIVIDEND ..		9/1/2017	9/1/2017	10/13/2017	0.000000	0.00	1,260.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		808513105	20170809P000070	9,548.000	CHARLES SCHWAB CORP/THE CASH DIVL..		8/9/2017	8/9/2017	8/25/2017	0.000000	0.00	763.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		81211K100	20170830P000200	3,433.000	SEALED AIR CORP CASH DIVIDEND 01..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	549.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		816851109	20170705P000100	1,548.000	SEMPRA ENERGY CASH DIVIDEND 082..		7/5/2017	7/5/2017	7/15/2017	0.000000	0.00	1,273.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		816851109	20170921P000060	1,548.000	SEMPRA ENERGY CASH DIVIDEND 082..		9/21/2017	9/21/2017	10/15/2017	0.000000	0.00	1,273.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		816851109	20170921S003921	-128.000	SEMPRA ENERGY LATE POSTING DIVIDE..		9/21/2017	9/21/2017	10/15/2017	0.000000	0.00	-105.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		824348106	20170816P000120	291.000	SHERWIN-WILLIAMS CO/THE CASH DIVID..		8/16/2017	8/16/2017	9/8/2017	0.000000	0.00	247.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		828806109	20170815P000050	507.000	SIMON PROPERTY GROUP INC CASH DIVL..		8/15/2017	8/15/2017	8/31/2017	0.000000	0.00	912.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		829688103	20170808P000070	64,806.000	SIRIUS XM HOLDINGS INC CASH DIVIDEN..		8/8/2017	8/8/2017	8/31/2017	0.000000	0.00	648.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		83088M102	20170804P000010	2,195.000	SKYWORKS SOLUTIONS INC CASH DIVID..		8/4/2017	8/4/2017	8/29/2017	0.000000	0.00	702.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		832696405	20170809P000080	3,782.000	JM SMUCKER CO/THE CASH DIVIDEND ..		8/9/2017	8/9/2017	9/12/2017	0.000000	0.00	2,949.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		833034101	20170816P000130	1,109.000	SNAP-ON INC CASH DIVIDEND 071%		8/16/2017	8/16/2017	9/8/2017	0.000000	0.00	787.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		842587107	20170817P000030	12,699.000	SOUTHERN CO/THE CASH DIVIDEND 0..		8/17/2017	8/17/2017	9/6/2017	0.000000	0.00	7,365.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		844741108	20170822P000090	2,752.000	SOUTHWEST AIRLINES CO CASH DIVIDEN..		8/22/2017	8/22/2017	9/14/2017	0.000000	0.00	344.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		854502101	20170630P000210	3,765.000	STANLEY BLACK & DECKER INC CASH DI..		8/30/2017	8/30/2017	9/19/2017	0.000000	0.00	2,371.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		855244109	20170808P000080	2,587.000	STARBUCKS CORP CASH DIVIDEND 02..		8/8/2017	8/8/2017	8/25/2017	0.000000	0.00	646.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		857477103	20170929P000070	2,192.000	STATE STREET CORP CASH DIVIDEND ..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	920.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		858119100	20170928P000260	5,527.000	STEEL DYNAMICS INC CASH DIVIDEND ..		9/28/2017	9/28/2017	10/12/2017	0.000000	0.00	856.69	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		863667101	20170928P000270	2,266.000	STRYKER CORP CASH DIVIDEND 042%		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	963.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		867914103	20170829P000130	4,684.000	SUNTRUST BANKS INC CASH DIVIDEND ..		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	1,873.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		871503108	20170817P000040	12,722.000	SYMANTEC CORP CASH DIVIDEND 007..		8/17/2017	8/17/2017	9/13/2017	0.000000	0.00	954.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		871658103	20170803P000120	3,742.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		8/3/2017	8/3/2017	8/17/2017	0.000000	0.00	561.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		871829107	20170705P000110	8,111.000	SYSCO CORP CASH DIVIDEND 033%		7/5/2017	7/5/2017	7/28/2017	0.000000	0.00	2,676.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		87236Y108	20170728P000090	7,727.000	TD AMERITRADE HOLDING CORP CASH D..		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	1,390.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		872540109	20170808P000090	2,631.000	TJX COS INC/THE CASH DIVIDEND 0..		8/8/2017	8/8/2017	8/31/2017	0.000000	0.00	822.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		87612E106	20170814P000080	7,337.000	TARGET CORP CASH DIVIDEND 062%		8/14/2017	8/14/2017	9/10/2017	0.000000	0.00	4,548.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		87612G101	20170728P000100	4,346.000	TARGA RESOURCES CORP CASH DIVIDE..		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	3,954.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		882508104	20170727P000080	2,078.000	TEXAS INSTRUMENTS INC CASH DIVIDEN..		7/27/2017	7/27/2017	8/14/2017	0.000000	0.00	1,039.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		883203101	20170914P000220	3,334.000	TEXTRON INC CASH DIVIDEND 002%		9/14/2017	9/14/2017	10/11/2017	0.000000	0.00	66.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		883556102	20170914P000230	1,435.000	THERMO FISHER SCIENTIFIC INC CASH DI..		9/14/2017	9/14/2017	10/16/2017	0.000000	0.00	215.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		88579Y101	20170823P000110	1,207.000	3M CO CASH DIVIDEND 117%		8/23/2017	8/23/2017	9/12/2017	0.000000	0.00	1,418.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		886547108	20170919P000020	6,125.000	TIFFANY & CO CASH DIVIDEND 050%		9/19/2017	9/19/2017	10/10/2017	0.000000	0.00	3,062.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		887317303	20170706P000090	5,051.000	TIME WARNER INC CASH DIVIDEND 04..		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	2,033.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		891906109	20170920P000020	5,951.000	TOTAL SYSTEM SERVICES INC CASH DIVL..		9/20/2017	9/20/2017	10/2/2017	0.000000	0.00	773.63	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		893641100	20170831P000060	640.000	TRANSDIGM GROUP INC CASH DIVIDEND		8/31/2017	8/31/2017	9/12/2017	0.000000	0.00	14,080.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		89417E109	20170907P000170	1,864.000	TRAVELERS COS INC/THE CASH DIVIDEND		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	1,342.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		90130A101	20170912P000060	3,059.000	TWENTY-FIRST CENTURY FOX INC CASH		9/12/2017	9/12/2017	10/18/2017	0.000000	0.00	550.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		902494103	20170830P000220	7,885.000	TYSON FOODS INC CASH DIVIDEND 02		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	1,774.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		902653104	20170706P0000100	9,991.000	UDR INC CASH DIVIDEND 031%		7/6/2017	7/6/2017	7/31/2017	0.000000	0.00	3,097.21	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		902973304	20170928P000280	6,705.000	US BANCORP CASH DIVIDEND 030%		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	2,011.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		907818108	20170829P000140	2,012.000	UNION PACIFIC CORP CASH DIVIDEND		8/29/2017	8/29/2017	9/29/2017	0.000000	0.00	1,217.26	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		911312106	20170810P000080	1,227.000	UNITED PARCEL SERVICE INC CASH DIVL		8/10/2017	8/10/2017	8/30/2017	0.000000	0.00	1,018.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		913017109	20170816P000140	1,617.000	UNITED TECHNOLOGIES CORP CASH DIVL		8/16/2017	8/16/2017	9/10/2017	0.000000	0.00	1,131.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		91324P102	20170907P000180	2,399.000	UNITEDHEALTH GROUP INC CASH DIVIDE		9/7/2017	9/7/2017	9/19/2017	0.000000	0.00	1,799.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		913903100	20170830P000230	3,344.000	UNIVERSAL HEALTH SERVICES INC CASH		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	334.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		91529Y106	20170727P000090	7,415.000	UNUM GROUP CASH DIVIDEND 023%		7/27/2017	7/27/2017	8/18/2017	0.000000	0.00	1,705.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		91913Y100	20170807P000040	6,507.000	VALERO ENERGY CORP CASH DIVIDEND		8/7/2017	8/7/2017	9/7/2017	0.000000	0.00	4,554.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92276F100	20170911P000020	2,299.000	VENTAS INC CASH DIVIDEND 077%		9/11/2017	9/11/2017	9/29/2017	0.000000	0.00	1,781.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92339V100	20170928P000290	36,726.000	VEREIT INC CASH DIVIDEND 013%		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	5,049.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92343V104	20170706P000110	2,905.000	VERIZON COMMUNICATIONS INC CASH DL		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	1,677.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92826C839	20170816P000150	1,328.000	VISA INC CASH DIVIDEND 016%		8/16/2017	8/16/2017	9/5/2017	0.000000	0.00	219.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		929042109	20170803P000130	1,708.000	VORNADO REALTY TRUST CASH DIVIDEN		8/3/2017	8/3/2017	8/18/2017	0.000000	0.00	1,024.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		929160109	20170821P000060	3,016.000	VULCAN MATERIALS CO CASH DIVIDEND		8/21/2017	8/21/2017	9/8/2017	0.000000	0.00	754.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92939U106	20170810P000090	13,885.000	WEC ENERGY GROUP INC CASH DIVIDEN		8/10/2017	8/10/2017	9/1/2017	0.000000	0.00	7,220.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		931142103	20170809P000090	7,565.000	WAL-MART STORES INC CASH DIVIDEND		8/9/2017	8/9/2017	9/5/2017	0.000000	0.00	3,858.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		931427108	20170816P000160	3,359.000	WALGREENS BOOTS ALLIANCE INC CASH		8/16/2017	8/16/2017	9/12/2017	0.000000	0.00	1,343.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		94106L109	20170907P000190	5,190.000	WASTE MANAGEMENT INC CASH DIVIDEN		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	2,205.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		949746101	20170802P000050	4,363.000	WELLS FARGO & CO CASH DIVIDEND		8/2/2017	8/2/2017	9/1/2017	0.000000	0.00	1,701.57	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		95040Q104	20170804P000020	2,606.000	WELLTOWER INC CASH DIVIDEND 0		8/4/2017	8/4/2017	8/21/2017	0.000000	0.00	2,267.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		95709T100	20170907P000200	7,297.000	WESTAR ENERGY INC CASH DIVIDEND		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	2,918.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		958102105	20170928P000300	3,526.000	WESTERN DIGITAL CORP CASH DIVIDEN		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	1,763.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		959802109	20170914P000240	4,578.000	WESTERN UNION CO/THE CASH DIVIDEN		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	801.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		96145D105	20170809P000100	4,476.000	WESTROCK CO CASH DIVIDEND 040%		8/9/2017	8/9/2017	8/21/2017	0.000000	0.00	1,790.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		962166104	20170907P000210	2,503.000	WEYERHAEUSER CO CASH DIVIDEND		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	775.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		963320106	20170823P000120	880.000	WHIRLPOOL CORP CASH DIVIDEND 11		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	968.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		969457100	20170907P000220	4,307.000	WILLIAMS COS INC/THE CASH DIVIDEND		9/7/2017	9/7/2017	9/25/2017	0.000000	0.00	1,292.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		96310W108	20170823P000130	2,228.000	WYNDHAM WORLDWIDE CORP CASH DIVL		8/23/2017	8/23/2017	9/8/2017	0.000000	0.00	1,292.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		963134107	20170808P000100	1,806.000	WYNN RESORTS LTD CASH DIVIDEND		8/8/2017	8/8/2017	8/22/2017	0.000000	0.00	903.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		963898100	20170914P000250	21,115.000	XCEL ENERGY INC CASH DIVIDEND 03		9/14/2017	9/14/2017	10/20/2017	0.000000	0.00	7,601.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		963919101	20170808P000110	3,107.000	XILINX INC CASH DIVIDEND 035%		8/8/2017	8/8/2017	8/30/2017	0.000000	0.00	1,087.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		98419M100	20170829P000150	6,477.000	XYLEM INC/NY CASH DIVIDEND 018%		8/29/2017	8/29/2017	9/20/2017	0.000000	0.00	1,165.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		988498101	20170712P000050	5,081.000	YUM! BRANDS INC CASH DIVIDEND 03		7/12/2017	7/12/2017	8/4/2017	0.000000	0.00	1,524.30	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		98556P102	20170921P000070	3,916.000	ZIMMER BIOMET HOLDINGS INC CASH DI..		9/21/2017	9/21/2017	10/27/2017	0.000000	0.00	939.84	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		98556P102	20170921S002041	-417.000	ZIMMER BIOMET HOLDINGS INC LATE P..		9/21/2017	9/21/2017	10/27/2017	0.000000	0.00	-100.08	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		989701107	20170815P000060	5,032.000	ZIONS BANCORPORATION CASH DIVIDEN..		8/15/2017	8/15/2017	8/24/2017	0.000000	0.00	603.84	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G0177J108	20170816P000010	1,341.000	ALLERGAN PLC CASH DIVIDEND 070%		8/16/2017	8/16/2017	9/15/2017	0.000000	0.00	938.70	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G02602103	20170928P000010	5,023.000	AMDOCS LTD CASH DIVIDEND 022%		9/28/2017	9/28/2017	10/20/2017	0.000000	0.00	1,105.06	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G0408V102	20170728P000010	2,879.000	AON PLC CASH DIVIDEND 036%		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	1,036.44	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G16962105	20170818P000010	6,282.000	BUNGE LTD CASH DIVIDEND 046%		8/18/2017	8/18/2017	9/5/2017	0.000000	0.00	2,889.72	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G29183103	20170802P000010	2,257.000	EATON CORP PLC CASH DIVIDEND 06..		8/2/2017	8/2/2017	8/18/2017	0.000000	0.00	1,354.20	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G3223R108	20170901P000010	2,987.000	EVEREST RE GROUP LTD CASH DIVIDEN..		9/1/2017	9/1/2017	9/20/2017	0.000000	0.00	3,733.75	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G47791101	20170907P000010	3,324.000	INGERSOLL-RAND PLC CASH DIVIDEND ..		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	1,495.80	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G4918T108	20170815P000010	5,175.000	INVESCO LTD CASH DIVIDEND 029%		8/15/2017	8/15/2017	9/1/2017	0.000000	0.00	1,500.75	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G51502105	20170706A000150	2,340.000	JOHNSON CONTROLS INTERNATIONAL		6/1/2017	3/20/2017	4/6/2017	0.000000	0.00	436.50	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G51502105	20170731A000150	3,053.000	JOHNSON CONTROLS INTERNATIONAL		7/1/2017	6/26/2017	7/7/2017	0.000000	0.00	392.75	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G5960L103	20170705P000020	3,384.000	MEDTRONIC PLC CASH DIVIDEND 046%		7/5/2017	7/5/2017	7/26/2017	0.000000	0.00	1,556.64	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G5960L103	20170928P000020	2,995.000	MEDTRONIC PLC CASH DIVIDEND 046%		9/28/2017	9/28/2017	10/20/2017	0.000000	0.00	1,377.70	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G6518L108	20170822P000010	4,569.000	NIELSEN HOLDINGS PLC CASH DIVIDEND ..		8/22/2017	8/22/2017	9/7/2017	0.000000	0.00	1,553.46	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G7945M107	20170919P000010	7,158.000	SEAGATE TECHNOLOGY PLC CASH DIVID..		9/19/2017	9/19/2017	10/4/2017	0.000000	0.00	4,509.54	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G7500T104	20170719P000010	2,438.000	PENTAIR PLC CASH DIVIDEND 034%		7/19/2017	7/19/2017	8/4/2017	0.000000	0.00	841.11	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G96629103	20170928P000030	2,447.000	WILLIS TOWERS WATSON PLC CASH DIVL..		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	1,296.91	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G97822103	20170823P000010	3,191.000	PERRIGO CO PLC CASH DIVIDEND 016..		8/23/2017	8/23/2017	9/12/2017	0.000000	0.00	516.56	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G98294104	20170914P000010	13,134.000	XL GROUP LTD CASH DIVIDEND 022%		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	2,889.48	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		H1467J104	20170928P000040	1,776.000	CHUBB LTD CASH DIVIDEND 071%		9/28/2017	9/28/2017	10/20/2017	0.000000	0.00	1,260.96	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		H84999104	20170823P000020	3,277.000	TE CONNECTIVITY LTD CASH DIVIDEND ..		8/23/2017	8/23/2017	9/8/2017	0.000000	0.00	1,310.60	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		V7780T103	20170921P000010	3,887.000	ROYAL CARIBBEAN CRUISES LTD CASH D..		9/21/2017	9/21/2017	10/11/2017	0.000000	0.00	2,332.20	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		V7780T103	20170921S002381	-336.000	ROYAL CARIBBEAN CRUISES LTD LATE P..		9/21/2017	9/21/2017	10/11/2017	0.000000	0.00	-201.60	0.00	
<b>DIVIDENDS</b>						<b>2,205,805.000</b>							<b>812,511.70</b>	<b>812,511.70</b>	<b>0.00</b>	
<b>U.S. DOLLAR</b>						<b>2,205,805.000</b>								<b>812,511.70</b>	<b>812,511.70</b>	<b>0.00</b>
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		001055102	20170901S000170	3,080.000	AFLAC INC		9/1/2017	8/21/2017	9/1/2017	0.000000	1,324.40	1,324.40	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		00206R102	20170801S000060	10,702.000	AT&T INC		8/1/2017	7/6/2017	8/1/2017	0.000000	5,243.98	5,243.98	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		002824100	20170815S000130	6,636.000	ABBOTT LABORATORIES		8/15/2017	7/12/2017	8/15/2017	0.000000	1,758.54	1,758.54	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		00751Y106	20170707S000030	957.000	ADVANCE AUTO PARTS INC		7/7/2017	6/21/2017	7/7/2017	0.000000	57.42	57.42	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		00817Y108	20170728S000160	6,237.000	AETNA INC		7/28/2017	7/11/2017	7/28/2017	0.000000	3,118.50	3,118.50	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		008252108	20170824S000050	855.000	AFFILIATED MANAGERS GROUP INC		8/24/2017	8/8/2017	8/24/2017	0.000000	171.00	171.00	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		00846U101	20170726S000020	4,883.000	AGILENT TECHNOLOGIES INC		7/26/2017	6/29/2017	7/26/2017	0.000000	644.56	644.56	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		009158106	20170814S000010	713.000	AIR PRODUCTS & CHEMICALS INC		8/14/2017	6/29/2017	8/14/2017	0.000000	677.35	677.35	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		011659109	20170907S000250	3,710.000	ALASKA AIR GROUP INC		9/7/2017	8/18/2017	9/7/2017	0.000000	1,113.00	1,113.00	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		012653101	20170703S0000100	2,271.000	ALBEMARLE CORP		7/3/2017	6/13/2017	7/3/2017	0.000000	726.72	726.72	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		015271109	20170717S000140	1,995.000	ALEXANDRIA REAL ESTATE EQUITIE		7/17/2017	6/28/2017	7/17/2017	0.000000	1,715.70	1,715.70	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		018581108	20170919S000040	595.000	ALLIANCE DATA SYSTEMS CORP		9/19/2017	8/10/2017	9/19/2017	0.000000	309.40	309.40	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		018802108	20170815S000090	13,221.000	ALLIANT ENERGY CORP		8/15/2017	7/27/2017	8/15/2017	0.000000	4,164.62	4,164.62	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		020002101	20170703S000130	3,549.000	ALLSTATE CORP/THE		7/3/2017	6/1/2017	7/3/2017	0.000000	1,313.13	1,313.13	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		02005N100	20170815S000020	17,837.000	ALLY FINANCIAL INC		8/15/2017	7/28/2017	8/15/2017	0.000000	2,140.44	2,140.44	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		02209S103	20170710S000010	3,943.000	ALTRIA GROUP INC		7/10/2017	6/13/2017	7/10/2017	0.000000	2,405.23	2,405.23	0.00	



Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		023608102	20170929S000240	11,872.000	AMEREN CORP		9/29/2017	9/12/2017	9/29/2017	0.000000	5,223.68	5,223.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		02376R102	20170828S000030	2,896.000	AMERICAN AIRLINES GROUP INC		8/28/2017	8/10/2017	8/28/2017	0.000000	289.60	289.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		025537101	20170908S000160	5,639.000	AMERICAN ELECTRIC POWER CO INC		9/8/2017	8/8/2017	9/8/2017	0.000000	3,327.01	3,327.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		025816109	20170810S0000120	4,380.000	AMERICAN EXPRESS CO		8/10/2017	7/5/2017	8/10/2017	0.000000	1,401.60	1,401.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		026874784	20170929S000210	5,837.000	AMERICAN INTERNATIONAL GROUP I		9/29/2017	9/14/2017	9/29/2017	0.000000	1,867.84	1,867.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		03027X100	20170714S0000040	1,476.000	AMERICAN TOWER CORP		7/14/2017	6/15/2017	7/14/2017	0.000000	944.64	944.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		030420103	20170901S000050	7,617.000	AMERICAN WATER WORKS CO INC		9/1/2017	8/7/2017	9/1/2017	0.000000	3,161.06	3,161.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		03076C106	20170818S000090	1,278.000	AMERIPRISE FINANCIAL INC		8/18/2017	8/3/2017	8/18/2017	0.000000	1,060.74	1,060.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		031100100	20170929S000100	5,067.000	AMETEK INC		9/29/2017	9/14/2017	9/29/2017	0.000000	456.03	456.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		032095101	20170711S000060	4,129.000	AMPHENOL CORP		7/11/2017	6/15/2017	7/11/2017	0.000000	660.64	660.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		032654105	20170919S000050	969.000	ANALOG DEVICES INC		9/19/2017	9/7/2017	9/19/2017	0.000000	436.05	436.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		03349M105	20170915S0000230	3,238.000	ANDEAVOR		9/15/2017	8/29/2017	9/15/2017	0.000000	1,910.42	1,910.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		035710409	20170731S000040	111,246.000	ANNALY CAPITAL MANAGEMENT INC		7/31/2017	6/28/2017	7/31/2017	0.000000	33,373.80	33,373.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		036752103	20170925S000030	4,723.000	ANTHEM INC		9/25/2017	9/7/2017	9/25/2017	0.000000	3,306.10	3,306.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		037833100	20170817S000070	731.000	APPLE INC		8/17/2017	8/10/2017	8/17/2017	0.000000	460.53	460.53	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		038222105	20170914S0000270	1,628.000	APPLIED MATERIALS INC		9/14/2017	8/22/2017	9/14/2017	0.000000	162.80	162.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		03965L100	20170825S000040	7,953.000	ARCONIC INC		8/25/2017	8/2/2017	8/25/2017	0.000000	477.18	477.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		052800109	20170907S0000240	2,853.000	AUTOLIV INC		9/7/2017	8/21/2017	9/7/2017	0.000000	1,711.80	1,711.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		053015103	20170703S0000150	1,553.000	AUTOMATIC DATA PROCESSING INC		7/3/2017	6/7/2017	7/1/2017	0.000000	885.21	885.21	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		053484101	20170717S000060	1,523.000	AVALONBAY COMMUNITIES INC		7/17/2017	6/28/2017	7/17/2017	0.000000	2,162.66	2,162.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		054937107	20170901S000060	12,095.000	BB&T CORP		9/1/2017	8/9/2017	9/1/2017	0.000000	3,991.35	3,991.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		057224107	20170707A0000050	0.000	BAKER HUGHES INC		7/6/2017	7/5/2017	7/6/2017	0.000000	102,480.00	102,480.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		05722G100	20170825S000030	5,856.000	BAKER HUGHES A GE CO		8/25/2017	8/9/2017	8/25/2017	0.000000	995.52	995.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		058498106	20170915S0000240	8,047.000	BALL CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	804.70	804.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		060505104	20170929S0000220	18,295.000	BANK OF AMERICA CORP		9/29/2017	8/30/2017	9/29/2017	0.000000	2,195.40	2,195.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		064058100	20170811S0000100	8,181.000	BANK OF NEW YORK MELLON CORP		8/11/2017	7/28/2017	8/11/2017	0.000000	1,963.44	1,963.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		067363109	20170804S000060	1,445.000	CR BARD INC		8/4/2017	7/20/2017	8/4/2017	0.000000	375.70	375.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		071813109	20170703S000090	10,747.000	BAXTER INTERNATIONAL INC		7/3/2017	5/31/2017	7/3/2017	0.000000	1,719.52	1,719.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		075887109	20170929S000180	2,194.000	BECTON DICKINSON AND CO		9/29/2017	9/7/2017	9/29/2017	0.000000	1,601.62	1,601.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		086516101	20170706S0000130	14,224.000	BEST BUY CO INC		7/6/2017	6/13/2017	7/6/2017	0.000000	4,836.16	4,836.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		09247X101	20170922S0004680	210.000	BLACKROCK INC		9/22/2017	8/31/2017	9/22/2017	0.000000	525.00	525.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		097023105	20170901S000090	1,359.000	BOEING CO/THE		9/1/2017	8/9/2017	9/1/2017	0.000000	1,929.78	1,929.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		099724106	20170915S0000110	5,987.000	BORGWARNER INC		9/15/2017	8/30/2017	9/15/2017	0.000000	838.18	838.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		101121101	20170731S000100	593.000	BOSTON PROPERTIES INC		7/31/2017	6/28/2017	7/31/2017	0.000000	444.75	444.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		11133T103	20170703S000030	2,428.000	BROADRIDGE FINANCIAL SOLUTIONS		7/3/2017	6/13/2017	7/3/2017	0.000000	801.24	801.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		115637209	20170703S000060	3,727.000	BROWN-FORMAN CORP		7/3/2017	6/1/2017	7/3/2017	0.000000	680.18	680.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		124857202	20170703S0000190	1,544.000	CBS CORP		7/3/2017	6/7/2017	7/1/2017	0.000000	277.92	277.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		12508E101	20170929S0000390	3,911.000	CDK GLOBAL INC		9/29/2017	9/8/2017	9/29/2017	0.000000	547.54	547.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		12514G108	20170911S0000100	1,927.000	CDW CORP/IDE		9/11/2017	8/23/2017	9/11/2017	0.000000	308.32	308.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		12541W209	20170929S000170	5,655.000	CH ROBINSON WORLDWIDE INC		9/29/2017	8/30/2017	9/29/2017	0.000000	2,544.75	2,544.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		125581001	20170825S0000070	7,816.000	CIT GROUP INC		8/25/2017	8/9/2017	8/25/2017	0.000000	1,172.40	1,172.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		12572Q105	20170925S000020	7,133.000	CME GROUP INC		9/25/2017	9/7/2017	9/25/2017	0.000000	4,707.78	4,707.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		125896100	20170831S000080	15,881.000	CMS ENERGY CORP		8/31/2017	8/2/2017	8/31/2017	0.000000	5,280.43	5,280.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		126408103	20170915S0000070	2,159.000	CSX CORP		9/15/2017	8/29/2017	9/15/2017	0.000000	431.80	431.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		126650100	20170803S0000150	4,343.000	CVS HEALTH CORP		8/3/2017	7/20/2017	8/3/2017	0.000000	2,171.50	2,171.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		12673P105	20170912S0000090	7,424.000	CA INC		9/12/2017	8/22/2017	9/12/2017	0.000000	1,893.12	1,893.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		127097103	20170824S000060	5,982.000	CABOT OIL & GAS CORP		8/24/2017	8/8/2017	8/24/2017	0.000000	299.10	299.10	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		134429109	201707315000070	7,241.000	CAMPBELL SOUP CO		7/31/2017	7/11/2017	7/31/2017	0.000000	2,534.35	2,534.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		14040H105	201708175000060	1,219.000	CAPITAL ONE FINANCIAL CORP		8/17/2017	8/3/2017	8/17/2017	0.000000	487.60	487.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		14149Y108	201707175000070	2,250.000	CARDINAL HEALTH INC		7/17/2017	6/29/2017	7/15/2017	0.000000	1,040.40	1,040.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		143658300	201709155000080	5,193.000	CARNIVAL CORP		9/15/2017	8/23/2017	9/15/2017	0.000000	2,077.20	2,077.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		149123101	201708215000070	806.000	CATERPILLAR INC		8/21/2017	7/18/2017	8/19/2017	0.000000	628.68	628.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		150870103	201708075000070	3,135.000	CELANESE CORP		8/7/2017	7/26/2017	8/7/2017	0.000000	1,442.10	1,442.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		15189T107	201709085000170	22,818.000	CENTERPOINT ENERGY INC		9/8/2017	8/14/2017	9/8/2017	0.000000	6,103.82	6,103.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		156700106	201709155000350	8,004.000	CENTURYLINK INC		9/15/2017	8/31/2017	9/15/2017	0.000000	4,322.16	4,322.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		166764100	201709115000080	1,583.000	CHEVRON CORP		9/11/2017	8/16/2017	9/11/2017	0.000000	1,709.64	1,709.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		171340102	201709015000200	6,108.000	CHURCH & DWIGHT CO INC		9/1/2017	8/11/2017	9/1/2017	0.000000	1,160.52	1,160.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		171798101	201709015000130	1,024.000	CIMAREX ENERGY CO		9/1/2017	8/11/2017	9/1/2017	0.000000	81.92	81.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		172062101	201707145000030	6,295.000	CINCINNATI FINANCIAL CORP		7/14/2017	6/19/2017	7/14/2017	0.000000	3,147.50	3,147.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		17275R102	201707265000030	4,997.000	CISCO SYSTEMS INC		7/26/2017	7/5/2017	7/26/2017	0.000000	1,449.13	1,449.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		172967424	201708255000060	2,650.000	CITIGROUP INC		8/25/2017	8/3/2017	8/25/2017	0.000000	848.00	848.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		174610105	201708165000170	20,237.000	CITIZENS FINANCIAL GROUP INC		8/16/2017	7/31/2017	8/16/2017	0.000000	3,642.66	3,642.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		189054109	201708045000040	4,198.000	CLOROX CO/THE		8/4/2017	7/17/2017	8/4/2017	0.000000	3,526.32	3,526.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		189754104	201707055000180	8,746.000	COACH INC		7/5/2017	6/7/2017	7/5/2017	0.000000	2,951.78	2,951.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		191216100	201707035000050	3,727.000	COCA-COLA CO/THE		7/3/2017	6/13/2017	7/3/2017	0.000000	1,378.99	1,378.99	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		194162103	201708155000210	1,489.000	COLGATE-PALMOLIVE CO		8/15/2017	7/14/2017	8/15/2017	0.000000	595.60	595.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		20030N101	201707265000040	11,314.000	COMCAST CORP		7/26/2017	6/30/2017	7/26/2017	0.000000	1,781.96	1,781.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		200340107	2017070350000230	12,059.000	COMERICA INC		7/3/2017	6/13/2017	7/1/2017	0.000000	3,135.34	3,135.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		205887102	201708315000070	9,743.000	CONAGRA BRANDS INC		8/31/2017	7/27/2017	8/31/2017	0.000000	2,070.39	2,070.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		20825C104	201709015000110	3,008.000	CONOCOPHILLIPS		9/1/2017	7/20/2017	9/1/2017	0.000000	797.12	797.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		209115104	201709155000280	8,379.000	CONSOLIDATED EDISON INC		9/15/2017	8/14/2017	9/15/2017	0.000000	5,781.51	5,781.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		21036P108	201708235000140	2,510.000	CONSTELLATION BRANDS INC		8/23/2017	8/7/2017	8/23/2017	0.000000	1,305.20	1,305.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		216648402	201708075000050	2,944.000	COOPER COS INC/THE		8/7/2017	7/19/2017	8/7/2017	0.000000	88.32	88.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		219350105	201709295000360	8,561.000	CORNING INC		9/29/2017	8/29/2017	9/29/2017	0.000000	1,326.96	1,326.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		22160K105	201709015000240	1,340.000	COSTCO WHOLESALE CORP		9/1/2017	8/16/2017	9/1/2017	0.000000	670.00	670.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		222070203	201709145000330	4,773.000	COTY INC		9/14/2017	8/30/2017	9/14/2017	0.000000	596.63	596.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		22822V101	201709295000120	2,169.000	CROWN CASTLE INTERNATIONAL COR		9/29/2017	9/14/2017	9/29/2017	0.000000	2,060.55	2,060.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		231021106	201709015000190	1,775.000	CUMMINS INC		9/1/2017	8/16/2017	9/1/2017	0.000000	1,917.00	1,917.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		23331A109	201708235000150	7,566.000	DR HORTON INC		8/23/2017	8/7/2017	8/23/2017	0.000000	756.60	756.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		233331107	201707175000100	5,640.000	DTE ENERGY CO		7/17/2017	6/15/2017	7/15/2017	0.000000	4,653.00	4,653.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		23355L106	201707115000070	339.000	DXC TECHNOLOGY CO		7/11/2017	6/9/2017	7/11/2017	0.000000	61.02	61.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		235851102	201707285000140	4,474.000	DANAHER CORP		7/28/2017	6/28/2017	7/28/2017	0.000000	626.36	626.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		237194105	201708015000040	7,094.000	DARDEN RESTAURANTS INC		8/1/2017	7/6/2017	8/1/2017	0.000000	4,469.22	4,469.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		244199105	201708015000020	6,762.000	DEERE & CO		8/1/2017	6/28/2017	8/1/2017	0.000000	4,057.20	4,057.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		247361702	201709135000050	3,280.000	DELTA AIR LINES INC		9/13/2017	8/21/2017	9/13/2017	0.000000	1,000.40	1,000.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		24906P109	201707145000130	4,554.000	DENTSPLY SIRONA INC		7/14/2017	6/28/2017	7/14/2017	0.000000	398.48	398.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		253868103	201709295000090	5,599.000	DIGITAL REALTY TRUST INC		9/29/2017	9/14/2017	9/29/2017	0.000000	5,207.07	5,207.07	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		254687106	201707275000120	2,791.000	WALT DISNEY CO/THE		7/27/2017	7/6/2017	7/27/2017	0.000000	2,176.98	2,176.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		254709108	201709075000270	4,112.000	DISCOVER FINANCIAL SERVICES		9/7/2017	8/22/2017	9/7/2017	0.000000	1,439.20	1,439.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		25746U109	201709205000030	2,094.000	DOMINION ENERGY INC		9/20/2017	8/30/2017	9/20/2017	0.000000	1,580.97	1,580.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		25746U109	201709205000040	26.000	DOMINION ENERGY INC		9/20/2017	8/30/2017	9/20/2017	0.000000	19.63	19.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		260003108	201709155000150	2,233.000	DOVER CORP		9/15/2017	8/29/2017	9/15/2017	0.000000	1,049.51	1,049.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		260543103	201707285000110	2,922.000	DOW CHEMICAL CO/THE		7/28/2017	6/28/2017	7/28/2017	0.000000	1,344.12	1,344.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		26138E109	201707065000120	3,508.000	DR PEPPER SNAPPLE GROUP INC		7/6/2017	6/12/2017	7/6/2017	0.000000	2,034.64	2,034.64	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		263534109	20170929S000160	3,979.000	EI DU PONT DE NEMOURS & CO		9/29/2017	7/27/2017	9/29/2017	0.000000	1,512.02	1,512.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		264411505	20170831S000090	13,085.000	DUKE REALTY CORP		8/31/2017	8/14/2017	8/31/2017	0.000000	2,486.15	2,486.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		26441C204	20170918S000040	8,215.000	DUKE ENERGY CORP		9/18/2017	8/16/2017	9/18/2017	0.000000	7,311.35	7,311.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		26875P101	20170731S000030	4,870.000	EOG RESOURCES INC		7/31/2017	7/13/2017	7/31/2017	0.000000	815.73	815.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		26884L109	20170901S000280	5,936.000	EQT CORP		9/1/2017	8/9/2017	9/1/2017	0.000000	178.08	178.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		277432100	20170705S000150	2,883.000	EASTMAN CHEMICAL CO		7/5/2017	6/13/2017	7/5/2017	0.000000	1,470.33	1,470.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		278865100	20170717S000080	679.000	ECOLAB INC		7/17/2017	6/16/2017	7/17/2017	0.000000	251.23	251.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		281020107	20170731S000050	8,615.000	EDISON INTERNATIONAL		7/31/2017	6/28/2017	7/31/2017	0.000000	4,673.64	4,673.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		291011104	20170911S000120	1,555.000	EMERSON ELECTRIC CO		9/11/2017	8/9/2017	9/11/2017	0.000000	746.40	746.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		29354G103	20170901S000260	5,031.000	ENTERGY CORP		9/1/2017	8/8/2017	9/1/2017	0.000000	4,376.97	4,376.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		294429105	20170915S000140	1,534.000	EQUIFAX INC		9/15/2017	8/23/2017	9/15/2017	0.000000	598.26	598.26	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		29444U700	20170920S000080	678.000	EQUINIX INC		9/20/2017	8/21/2017	9/20/2017	0.000000	1,356.00	1,356.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		29476L107	20170714S000110	3,261.000	EQUITY RESIDENTIAL		7/14/2017	6/22/2017	7/14/2017	0.000000	1,642.73	1,642.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		297178105	20170714S000090	1,773.000	ESSEX PROPERTY TRUST INC		7/14/2017	6/28/2017	7/14/2017	0.000000	3,102.75	3,102.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30040W108	20170929S000370	8,571.000	EVERSOURCE ENERGY		9/29/2017	9/18/2017	9/29/2017	0.000000	4,071.23	4,071.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30161N101	20170908S000120	11,088.000	EXELON CORP		9/8/2017	8/11/2017	9/8/2017	0.000000	3,631.32	3,631.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30212P303	20170914S000290	1,627.000	EXPEDIA INC		9/14/2017	8/22/2017	9/14/2017	0.000000	488.10	488.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30225T102	20170929S000300	3,903.000	EXTRA SPACE STORAGE INC		9/29/2017	9/14/2017	9/29/2017	0.000000	3,044.34	3,044.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30231G102	20170911S000060	5,279.000	EXXON MOBIL CORP		9/11/2017	8/10/2017	9/11/2017	0.000000	4,064.83	4,064.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		311900104	20170823S000160	2,480.000	FASTENAL CO		8/23/2017	7/24/2017	8/23/2017	0.000000	793.60	793.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		313747206	20170717S000040	1,508.000	FEDERAL REALTY INVESTMENT TRUS		7/17/2017	6/20/2017	7/17/2017	0.000000	1,477.84	1,477.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		31428X106	20170706S000140	1,348.000	FEDEX CORP		7/6/2017	6/20/2017	7/6/2017	0.000000	674.00	674.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		31620M106	20170929S000260	3,582.000	FIDELITY NATIONAL INFORMATION		9/29/2017	9/14/2017	9/29/2017	0.000000	1,038.78	1,038.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		31620R303	20170929S000080	17,184.000	FNF GROUP		9/29/2017	9/14/2017	9/29/2017	0.000000	4,296.00	4,296.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		316773100	20170717S000170	24,287.000	FIFTH THIRD BANCORP		7/17/2017	6/28/2017	7/17/2017	0.000000	3,400.18	3,400.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		33616C100	20170810S000100	4,525.000	FIRST REPUBLIC BANK/CA		8/10/2017	7/25/2017	8/10/2017	0.000000	769.25	769.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		33616C100	20170810S000110	3,226.000	FIRST REPUBLIC BANK/CA		8/10/2017	7/25/2017	8/10/2017	0.000000	548.42	548.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		337932107	20170901S000230	13,317.000	FIRSTENERGY CORP		9/1/2017	8/3/2017	9/1/2017	0.000000	4,794.12	4,794.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		343412102	20170705S000130	2,658.000	FLUOR CORP		7/5/2017	5/31/2017	7/5/2017	0.000000	558.18	558.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		344849104	20170728S000120	6,804.000	FOOT LOCKER INC		7/28/2017	7/12/2017	7/28/2017	0.000000	2,109.24	2,109.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		34959J108	20170929S000200	1,919.000	FORTIVE CORP		9/29/2017	8/23/2017	9/29/2017	0.000000	134.33	134.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		34954C106	20170913S000040	1,494.000	FORTUNE BRANDS HOME & SECURITY		9/13/2017	8/23/2017	9/13/2017	0.000000	268.92	268.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		354613101	20170714S000100	3,863.000	FRANKLIN RESOURCES INC		7/14/2017	6/28/2017	7/14/2017	0.000000	772.60	772.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		36174X101	20170728S000130	10,143.000	GGP INC		7/28/2017	7/11/2017	7/28/2017	0.000000	2,231.46	2,231.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		363576109	20170915S000330	9,151.000	ARTHUR J GALLAGHER & CO		9/15/2017	8/30/2017	9/15/2017	0.000000	3,568.89	3,568.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		369550108	20170811S000110	1,233.000	GENERAL DYNAMICS CORP		8/11/2017	7/5/2017	8/11/2017	0.000000	1,035.72	1,035.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		369604103	20170725S000030	6,559.000	GENERAL ELECTRIC CO		7/25/2017	6/15/2017	7/25/2017	0.000000	1,574.16	1,574.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		370334104	20170801S000080	2,217.000	GENERAL MILLS INC		8/1/2017	7/6/2017	8/1/2017	0.000000	1,086.33	1,086.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		37045V100	20170922S004720	2,278.000	GENERAL MOTORS CO		9/22/2017	9/7/2017	9/22/2017	0.000000	865.64	865.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		372460105	20170703S000210	1,593.000	GENUINE PARTS CO		7/3/2017	6/7/2017	7/3/2017	0.000000	1,075.28	1,075.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		37940X102	20170929S000230	1,227.000	GLOBAL PAYMENTS INC		9/29/2017	9/14/2017	9/29/2017	0.000000	12.27	12.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		38141G104	20170928S000340	869.000	GOLDMAN SACHS GROUP INC/THE		9/28/2017	8/29/2017	9/28/2017	0.000000	651.75	651.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		382550101	20170901S000070	7,557.000	GOODYEAR TIRE & RUBBER CO/THE		9/1/2017	7/28/2017	9/1/2017	0.000000	755.70	755.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		384802104	20170901S000210	1,869.000	WW GRAINGER INC		9/1/2017	8/10/2017	9/1/2017	0.000000	2,392.32	2,392.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		40414L109	20170822S000110	6,465.000	HCP INC		8/22/2017	8/3/2017	8/22/2017	0.000000	2,392.05	2,392.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		40434L105	20170705S000190	8,840.000	HP INC		7/5/2017	6/12/2017	7/5/2017	0.000000	1,173.07	1,173.07	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		410345102	20170906S000060	9,768.000	HANESBRANDS INC		9/6/2017	8/11/2017	9/6/2017	0.000000	1,465.20	1,465.20	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		412822108	201709225004730	3,606.000	HARLEY-DAVIDSON INC		9/22/2017	9/11/2017	9/22/2017	0.000000	1,316.19	1,316.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		413875105	201709225004650	3,325.000	HARRIS CORP		9/22/2017	9/7/2017	9/22/2017	0.000000	1,895.25	1,895.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		416515104	201707035000120	6,701.000	HARTFORD FINANCIAL SERVICES GR		7/3/2017	5/30/2017	7/3/2017	0.000000	1,541.23	1,541.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		418056107	201708155000070	4,478.000	HASBRO INC		8/15/2017	7/28/2017	8/15/2017	0.000000	2,552.46	2,552.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		427866108	201709155000210	6,269.000	HERSHEY CO/THE		9/15/2017	8/23/2017	9/15/2017	0.000000	4,112.46	4,112.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		42809H107	201709295000410	3,334.000	HESS CORP		9/29/2017	9/15/2017	9/29/2017	0.000000	833.50	833.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		42824C109	201707055000170	3,956.000	HEWLETT PACKARD ENTERPRISE CO		7/5/2017	6/12/2017	7/5/2017	0.000000	257.14	257.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		43300A203	201709295000310	4,731.000	HILTON WORLDWIDE HOLDINGS INC		9/29/2017	8/16/2017	9/29/2017	0.000000	709.65	709.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		437076102	201709145000300	568.000	HOME DEPOT INC/THE		9/14/2017	8/29/2017	9/14/2017	0.000000	505.52	505.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		438516106	201709085000100	1,381.000	HONEYWELL INTERNATIONAL INC		9/8/2017	8/16/2017	9/8/2017	0.000000	918.37	918.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		440452100	201708155000080	11,944.000	HORMEL FOODS CORP		8/15/2017	7/13/2017	8/15/2017	0.000000	2,030.48	2,030.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		44107P104	201707175000190	8,142.000	HOST HOTELS & RESORTS INC		7/17/2017	6/28/2017	7/17/2017	0.000000	1,628.40	1,628.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		444859102	201707315000020	1,173.000	HUMANA INC		7/31/2017	6/28/2017	7/31/2017	0.000000	469.20	469.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		445658107	201708185000080	2,058.000	JB HUNT TRANSPORT SERVICES INC		8/18/2017	8/3/2017	8/18/2017	0.000000	473.34	473.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		446150104	201707035000070	57,221.000	HUNTINGTON BANCSHARES INC/OH		7/3/2017	6/15/2017	7/3/2017	0.000000	4,577.68	4,577.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		446413106	201709085000160	966.000	HUNTINGTON INGALLS INDUSTRIES		9/8/2017	8/23/2017	9/8/2017	0.000000	579.50	579.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		452308109	201707125000060	1,296.000	ILLINOIS TOOL WORKS INC		7/12/2017	6/28/2017	7/12/2017	0.000000	842.40	842.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		457187102	201707255000020	1,991.000	INGREDION INC		7/25/2017	6/28/2017	7/25/2017	0.000000	995.50	995.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		458140100	201709015000120	2,831.000	INTEL CORP		9/1/2017	8/3/2017	9/1/2017	0.000000	771.45	771.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		45866F104	201709295000150	10,170.000	INTERCONTINENTAL EXCHANGE INC		9/29/2017	9/14/2017	9/29/2017	0.000000	2,034.00	2,034.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		459200101	201709115000050	1,144.000	INTERNATIONAL BUSINESS MACHINE		9/11/2017	8/8/2017	9/9/2017	0.000000	1,716.00	1,716.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		459506101	201707075000020	3,271.000	INTERNATIONAL FLAVORS & FRAGRA		7/7/2017	6/22/2017	7/7/2017	0.000000	2,093.44	2,093.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		460146103	201709155000120	1,927.000	INTERNATIONAL PAPER CO		9/15/2017	8/11/2017	9/15/2017	0.000000	891.24	891.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		460690100	201709155000360	6,676.000	INTERPUBLIC GROUP OF COS INC/T		9/15/2017	8/30/2017	9/15/2017	0.000000	1,201.68	1,201.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		461202103	201707185000030	1,359.000	INTUIT INC		7/18/2017	7/6/2017	7/18/2017	0.000000	462.06	462.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		46625H100	201707315000110	6,637.000	JPMORGAN CHASE & CO		7/31/2017	7/3/2017	7/31/2017	0.000000	3,318.50	3,318.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		478160104	201709125000110	1,148.000	JOHNSON & JOHNSON		9/12/2017	8/25/2017	9/12/2017	0.000000	964.32	964.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		48203R104	201709225004690	13,491.000	JUNIPER NETWORKS INC		9/22/2017	8/30/2017	9/22/2017	0.000000	1,349.10	1,349.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		482480100	201709015000140	2,699.000	KLA-TENCOR CORP		9/1/2017	8/11/2017	9/1/2017	0.000000	1,592.41	1,592.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		485170302	201707095000140	4,204.000	KANSAS CITY SOUTHERN		7/5/2017	6/8/2017	7/5/2017	0.000000	1,387.32	1,387.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		487836108	201709155000320	3,435.000	KELLOGG CO		9/15/2017	8/30/2017	9/15/2017	0.000000	1,854.90	1,854.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		493267108	201709155000260	48,043.000	KEYCORP		9/15/2017	8/25/2017	9/15/2017	0.000000	4,564.09	4,564.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		494368103	201707055000160	746.000	KIMBERLY-CLARK CORP		7/5/2017	6/7/2017	7/5/2017	0.000000	723.62	723.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		49446R109	201707175000180	9,884.000	KIMCO REALTY CORP		7/17/2017	7/3/2017	7/17/2017	0.000000	2,668.68	2,668.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		494568101	201708155000170	15,533.000	KINDER MORGAN INC/IDE		8/15/2017	7/27/2017	8/15/2017	0.000000	1,941.63	1,941.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		500754106	201709155000100	1,504.000	KRAFT HEINZ CO/THE		9/15/2017	8/16/2017	9/15/2017	0.000000	940.00	940.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		501044101	201709015000150	5,210.000	KROGER CO/THE		9/1/2017	8/11/2017	9/1/2017	0.000000	651.25	651.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		501797104	201709015000270	3,509.000	L BRANDS INC		9/1/2017	8/17/2017	9/1/2017	0.000000	2,105.40	2,105.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		502413107	201709155000130	2,760.000	L3 TECHNOLOGIES INC		9/15/2017	8/15/2017	9/15/2017	0.000000	2,070.00	2,070.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		517834107	201709295000250	1,826.000	LAS VEGAS SANDS CORP		9/29/2017	9/20/2017	9/29/2017	0.000000	1,332.98	1,332.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		518439104	201709155000290	3,920.000	ESTEE LAUDER COS INC/THE		9/15/2017	8/29/2017	9/15/2017	0.000000	1,332.80	1,332.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		521865204	201709195000030	1,139.000	LEAR CORP		9/19/2017	8/29/2017	9/19/2017	0.000000	569.50	569.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		526057104	201707275000110	4,345.000	LENNAR CORP		7/27/2017	7/11/2017	7/27/2017	0.000000	173.80	173.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		532457108	201709085000090	3,246.000	ELI LILLY & CO		9/8/2017	8/11/2017	9/8/2017	0.000000	1,687.92	1,687.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		534187109	201708015000030	4,001.000	LINCOLN NATIONAL CORP		8/1/2017	7/6/2017	8/1/2017	0.000000	1,160.29	1,160.29	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		539830109	201709225004710	1,321.000	LOCKHEED MARTIN CORP		9/22/2017	8/30/2017	9/22/2017	0.000000	2,404.22	2,404.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		540424108	201709125000070	11,698.000	LOEWS CORP		9/12/2017	8/28/2017	9/12/2017	0.000000	731.13	731.13	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		548661107	20170809S000110	1,012.000	LOWE'S COS INC		8/9/2017	7/24/2017	8/9/2017	0.000000	414.92	414.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		55261F104	20170929S000280	3,470.000	M&T BANK CORP		9/29/2017	8/30/2017	9/29/2017	0.000000	2,602.50	2,602.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		552953101	20170915S000270	7,830.000	MGM RESORTS INTERNATIONAL		9/15/2017	9/8/2017	9/15/2017	0.000000	861.30	861.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		554382101	20170907S000230	7,448.000	MACERICH CO/THE		9/7/2017	8/16/2017	9/7/2017	0.000000	5,288.08	5,288.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		55616P104	20170703S000200	10,095.000	MACY'S INC		7/3/2017	6/13/2017	7/3/2017	0.000000	3,810.86	3,810.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		565849106	20170911S000090	12,072.000	MARATHON OIL CORP		9/11/2017	8/14/2017	9/11/2017	0.000000	603.60	603.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		56585A102	20170911S000150	5,273.000	MARATHON PETROLEUM CORP		9/11/2017	8/14/2017	9/11/2017	0.000000	2,109.20	2,109.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		571748102	20170815S000110	3,391.000	MARSH & MCLENNAN COS INC		8/15/2017	7/7/2017	8/15/2017	0.000000	1,271.63	1,271.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		571903202	20170929S000380	2,023.000	MARRIOTT INTERNATIONAL INC/MD		9/29/2017	8/22/2017	9/29/2017	0.000000	667.59	667.59	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		573284106	20170929S000290	2,577.000	MARTIN MARIETTA MATERIALS INC		9/29/2017	8/31/2017	9/29/2017	0.000000	1,133.88	1,133.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		574599106	20170814S000090	4,923.000	MASCO CORP		8/14/2017	7/12/2017	8/14/2017	0.000000	492.30	492.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		57636Q104	20170809S000120	2,018.000	MASTERCARD INC		8/9/2017	7/5/2017	8/9/2017	0.000000	443.96	443.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		577081102	20170915S000160	6,842.000	MATTEL INC		9/15/2017	8/21/2017	9/15/2017	0.000000	1,026.30	1,026.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		57772K101	20170914S000260	6,046.000	MAXIM INTEGRATED PRODUCTS INC		9/14/2017	8/29/2017	9/14/2017	0.000000	2,176.56	2,176.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		579780206	20170724S000040	3,326.000	MCCORMICK & CO INC/MD		7/24/2017	7/6/2017	7/24/2017	0.000000	1,563.22	1,563.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		580135101	20170918S000060	3,216.000	MCDONALD'S CORP		9/18/2017	8/30/2017	9/18/2017	0.000000	3,023.04	3,023.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		58155Q103	20170703S000160	872.000	MCKESSON CORP		7/3/2017	6/1/2017	7/3/2017	0.000000	244.16	244.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		58933Y105	20170710S000030	8,245.000	MERCK & CO INC		7/10/2017	6/13/2017	7/10/2017	0.000000	3,875.15	3,875.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		59156R108	20170913S000060	3,281.000	METLIFE INC		9/13/2017	8/3/2017	9/13/2017	0.000000	1,312.40	1,312.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		594918104	20170914S000320	2,356.000	MICROSOFT CORP		9/14/2017	8/15/2017	9/14/2017	0.000000	918.84	918.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		595017104	20170905S000030	2,144.000	MICROCHIP TECHNOLOGY INC		9/5/2017	8/17/2017	9/5/2017	0.000000	776.13	776.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		59522J103	20170731S000090	3,175.000	MID-AMERICA APARTMENT COMMUNIT		7/31/2017	7/12/2017	7/31/2017	0.000000	2,762.25	2,762.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		60871R209	20170915S000090	3,372.000	MOLSON COORS BREWING CO		9/15/2017	8/29/2017	9/15/2017	0.000000	1,382.52	1,382.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		609207105	20170713S000040	4,067.000	MONDELEZ INTERNATIONAL INC		7/13/2017	6/28/2017	7/13/2017	0.000000	772.73	772.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		61166W101	20170728S000150	2,941.000	MONSANTO CO		7/28/2017	7/5/2017	7/28/2017	0.000000	1,588.14	1,588.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		615369105	20170912S000080	1,466.000	MOODY S CORP		9/12/2017	8/16/2017	9/12/2017	0.000000	557.08	557.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		617446448	20170815S000180	3,920.000	MORGAN STANLEY		8/15/2017	7/27/2017	8/15/2017	0.000000	980.00	980.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		61945C103	20170921S000090	10,964.000	MOSAIC CO/THE		9/21/2017	9/6/2017	9/21/2017	0.000000	1,644.60	1,644.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		620076307	20170714S000070	6,317.000	MOTOROLA SOLUTIONS INC		7/14/2017	6/13/2017	7/14/2017	0.000000	2,968.99	2,968.99	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		631103108	20170929S000330	5,712.000	NASDAQ INC		9/29/2017	9/14/2017	9/29/2017	0.000000	2,170.56	2,170.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		637071101	20170929S000270	9,562.000	NATIONAL OILWELL VARCO INC		9/29/2017	9/14/2017	9/29/2017	0.000000	478.10	478.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		64110D104	20170726S000050	9,820.000	NETAPP INC		7/26/2017	7/5/2017	7/26/2017	0.000000	1,964.00	1,964.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		651229106	20170915S000220	2,944.000	NEWELL BRANDS INC		9/15/2017	8/29/2017	9/15/2017	0.000000	677.12	677.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		651639106	20170928S000320	16,305.000	NEWMONT MINING CORP		9/28/2017	9/13/2017	9/28/2017	0.000000	1,222.88	1,222.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		65339F101	20170915S000310	5,394.000	NEXTERA ENERGY INC		9/15/2017	8/23/2017	9/15/2017	0.000000	5,299.61	5,299.61	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		654106103	20170705S000200	2,149.000	NIKE INC		7/5/2017	6/1/2017	7/5/2017	0.000000	386.82	386.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		65473P105	20170818S000050	11,472.000	NISOURCE INC		8/18/2017	7/27/2017	8/18/2017	0.000000	2,007.60	2,007.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		655044105	20170821S000100	5,550.000	NOBLE ENERGY INC		8/21/2017	8/3/2017	8/21/2017	0.000000	555.00	555.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		655844108	20170911S000110	2,494.000	NORFOLK SOUTHERN CORP		9/11/2017	8/3/2017	9/11/2017	0.000000	1,521.34	1,521.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		665859104	20170703S000110	4,358.000	NORTHERN TRUST CORP		7/3/2017	5/31/2017	7/1/2017	0.000000	1,656.04	1,656.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		666807102	20170913S000070	1,121.000	NORTHROP GRUMMAN CORP		9/13/2017	8/24/2017	9/13/2017	0.000000	1,121.00	1,121.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		670346105	20170811S000090	3,376.000	NUCOR CORP		8/11/2017	6/28/2017	8/11/2017	0.000000	1,274.44	1,274.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		67066G104	20170918S000050	771.000	VIDIA CORP		9/18/2017	8/22/2017	9/18/2017	0.000000	107.94	107.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		674599105	20170714S000080	6,623.000	OCCIDENTAL PETROLEUM CORP		7/14/2017	6/7/2017	7/14/2017	0.000000	5,033.48	5,033.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		681919106	20170712S000070	1,985.000	OMNICOR GROUP INC		7/12/2017	6/12/2017	7/12/2017	0.000000	1,091.75	1,091.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		682680103	20170814S000100	3,771.000	ONEOK INC		8/14/2017	8/3/2017	8/14/2017	0.000000	2,809.40	2,809.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		68389X105	20170802S000060	1,815.000	ORACLE CORP		8/2/2017	7/17/2017	8/2/2017	0.000000	344.85	344.85	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		69331C108	20170717S000050	7,352.000	PG&E CORP		7/17/2017	6/28/2017	7/15/2017	0.000000	3,896.56	3,896.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		693475105	20170807S000060	5,171.000	PNC FINANCIAL SERVICES GROUP I		8/7/2017	7/13/2017	8/5/2017	0.000000	3,878.25	3,878.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		693506107	20170912S000120	720.000	PPG INDUSTRIES INC		9/12/2017	8/8/2017	9/12/2017	0.000000	324.00	324.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		69351T106	20170703S000170	7,833.000	PPL CORP		7/3/2017	6/7/2017	7/3/2017	0.000000	3,094.04	3,094.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		693556100	20170922S004660	3,727.000	PVH CORP		9/22/2017	8/22/2017	9/22/2017	0.000000	139.76	139.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		693718108	20170906S000040	1,525.000	PACCAR INC		9/6/2017	8/14/2017	9/6/2017	0.000000	381.25	381.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		701094104	20170908S000150	1,117.000	PARKER-HANNIFIN CORP		9/8/2017	8/24/2017	9/8/2017	0.000000	737.22	737.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		704326107	20170824S000070	3,339.000	PAYCHEX INC		8/24/2017	7/28/2017	8/24/2017	0.000000	1,669.50	1,669.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		713448108	20170929S000430	2,887.000	PEPSICO INC		9/29/2017	8/30/2017	9/29/2017	0.000000	2,324.04	2,324.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		717081103	20170901S000090	13,305.000	PFIZER INC		9/1/2017	8/2/2017	9/1/2017	0.000000	4,257.60	4,257.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		718172109	20170711S000080	2,579.000	PHILIP MORRIS INTERNATIONAL IN		7/11/2017	6/21/2017	7/11/2017	0.000000	53.64	53.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		718172109	20170711S000090	2,579.000	PHILIP MORRIS INTERNATIONAL IN		7/11/2017	6/21/2017	7/11/2017	0.000000	2,628.52	2,628.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		718546104	20170901S000160	1,070.000	PHILLIPS 66		9/1/2017	8/16/2017	9/1/2017	0.000000	749.00	749.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		723484101	20170901S000030	6,767.000	PINNACLE WEST CAPITAL CORP		9/1/2017	7/28/2017	9/1/2017	0.000000	4,432.39	4,432.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74005P104	20170915S0000340	1,290.000	PRAXAIR INC		9/15/2017	9/7/2017	9/15/2017	0.000000	1,015.88	1,015.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74144T108	20170928S000310	1,127.000	T ROWE PRICE GROUP INC		9/28/2017	9/13/2017	9/28/2017	0.000000	642.39	642.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74251V102	20170929S000320	4,178.000	PRINCIPAL FINANCIAL GROUP INC		9/29/2017	8/30/2017	9/29/2017	0.000000	1,963.66	1,963.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		742718109	20170815S000140	1,853.000	PROCTER & GAMBLE CO/THE		8/15/2017	7/19/2017	8/15/2017	0.000000	1,277.83	1,277.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74340W103	20170929S000400	5,278.000	PROLOGIS INC		9/29/2017	9/15/2017	9/29/2017	0.000000	2,322.32	2,322.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		744320102	20170914S000260	1,550.000	PRUDENTIAL FINANCIAL INC		9/14/2017	8/18/2017	9/14/2017	0.000000	1,162.50	1,162.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		744573106	20170929S000340	5,223.000	PUBLIC SERVICE ENTERPRISE GROU		9/29/2017	9/7/2017	9/29/2017	0.000000	2,245.89	2,245.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74460D109	20170928S000330	505.000	PUBLIC STORAGE		9/28/2017	9/12/2017	9/28/2017	0.000000	1,010.00	1,010.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		747525103	20170926S000060	1,542.000	QUALCOMM INC		9/26/2017	8/28/2017	9/26/2017	0.000000	878.94	878.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74834L100	20170724S000030	5,293.000	QUEST DIAGNOSTICS INC		7/24/2017	7/6/2017	7/24/2017	0.000000	2,381.85	2,381.85	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		754730109	20170717S000110	5,161.000	RAYMOND JAMES FINANCIAL INC		7/17/2017	6/29/2017	7/17/2017	0.000000	1,122.22	1,122.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		755111507	20170803S000140	2,339.000	RAYTHEON CO		8/3/2017	6/30/2017	8/3/2017	0.000000	1,865.35	1,865.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		756109104	20170714S000120	11,340.000	REALTY INCOME CORP		7/14/2017	6/29/2017	7/14/2017	0.000000	2,398.41	2,398.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		756109104	20170815S000100	11,340.000	REALTY INCOME CORP		8/15/2017	7/28/2017	8/15/2017	0.000000	2,398.41	2,398.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		756109104	20170915S000300	11,340.000	REALTY INCOME CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	2,398.41	2,398.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		758849103	20170830S000240	2,824.000	REGENCY CENTERS CORP		8/30/2017	8/14/2017	8/30/2017	0.000000	1,496.72	1,496.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		7591EP100	20170929S000140	54,575.000	REGIONS FINANCIAL CORP		9/29/2017	9/7/2017	9/29/2017	0.000000	4,911.75	4,911.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		760759100	20170714S000060	11,666.000	REPUBLIC SERVICES INC		7/14/2017	6/29/2017	7/14/2017	0.000000	3,733.12	3,733.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		761152107	20170921S000080	6,683.000	RESMED INC		9/21/2017	8/15/2017	9/21/2017	0.000000	2,339.05	2,339.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		761713106	20170703S000180	6,243.000	REYNOLDS AMERICAN INC		7/3/2017	6/8/2017	7/3/2017	0.000000	3,183.93	3,183.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		773903109	20170911S000030	1,153.000	ROCKWELL AUTOMATION INC		9/11/2017	8/10/2017	9/11/2017	0.000000	876.28	876.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		774341101	20170905S000010	1,899.000	ROCKWELL COLLINS INC		9/5/2017	8/10/2017	9/5/2017	0.000000	626.67	626.67	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		776996106	20170721S000010	1,601.000	ROPER TECHNOLOGIES INC		7/21/2017	7/5/2017	7/21/2017	0.000000	560.35	560.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		778296103	20170929S000130	2,775.000	ROSS STORES INC		9/29/2017	9/6/2017	9/29/2017	0.000000	444.00	444.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		78409V104	20170912S000130	1,339.000	S&P GLOBAL INC		9/12/2017	8/24/2017	9/12/2017	0.000000	548.99	548.99	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		7844DX101	20170717S000120	2,274.000	SL GREEN REALTY CORP		7/17/2017	6/28/2017	7/17/2017	0.000000	1,762.35	1,762.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		80599M102	20170703S000220	7,984.000	SCANA CORP		7/3/2017	6/8/2017	7/1/2017	0.000000	4,890.20	4,890.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		806857108	20170714S000050	2,318.000	SCHLUMBERGER LTD		7/14/2017	5/30/2017	7/14/2017	0.000000	1,159.00	1,159.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		808513105	20170825S000050	9,548.000	CHARLES SCHWAB CORP/THE		8/25/2017	8/9/2017	8/25/2017	0.000000	763.84	763.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		81211K100	20170915S000180	3,433.000	SEALED AIR CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	549.28	549.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		816851109	20170717S000130	1,548.000	SEMPRA ENERGY		7/17/2017	7/5/2017	7/15/2017	0.000000	1,273.23	1,273.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		824348106	20170908S000070	291.000	SHERWIN-WILLIAMS CO/THE		9/8/2017	8/16/2017	9/8/2017	0.000000	247.35	247.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		828806109	20170831S000110	507.000	SIMON PROPERTY GROUP INC		8/31/2017	8/15/2017	8/31/2017	0.000000	912.60	912.60	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		82968B103	201708315000120	64,806.000	SIRIUS XM HOLDINGS INC		8/31/2017	8/9/2017	8/31/2017	0.000000	648.06	648.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		83088M102	201708295000160	2,195.000	SKYWORKS SOLUTIONS INC		8/29/2017	8/4/2017	8/29/2017	0.000000	702.40	702.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		832696405	201709015000180	3,782.000	JM SMUCKER CO/THE		9/1/2017	8/9/2017	9/1/2017	0.000000	2,949.96	2,949.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		833034101	201709085000110	1,109.000	SNAP-ON INC		9/8/2017	8/16/2017	9/8/2017	0.000000	787.39	787.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		842587107	201709065000050	12,699.000	SOUTHERN CO/THE		9/6/2017	8/17/2017	9/6/2017	0.000000	7,365.42	7,365.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		844741108	201709145000310	2,752.000	SOUTHWEST AIRLINES CO		9/14/2017	8/22/2017	9/14/2017	0.000000	344.00	344.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		854502101	201709195000070	3,765.000	STANLEY BLACK & DECKER INC		9/19/2017	8/30/2017	9/19/2017	0.000000	2,371.95	2,371.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		855244109	201708255000080	2,587.000	STARBUCKS CORP		8/25/2017	8/9/2017	8/25/2017	0.000000	646.75	646.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		857477103	201707185000020	2,582.000	STATE STREET CORP		7/18/2017	6/29/2017	7/18/2017	0.000000	981.16	981.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		858119100	201707075000040	6,363.000	STEEL DYNAMICS INC		7/7/2017	6/28/2017	7/7/2017	0.000000	986.27	986.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		863667101	201707315000080	1,841.000	STRYKER CORP		7/31/2017	6/28/2017	7/31/2017	0.000000	782.43	782.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		867914103	201709155000190	4,684.000	SUNTRUST BANKS INC		9/15/2017	8/29/2017	9/15/2017	0.000000	1,873.60	1,873.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		871503108	201709135000080	12,722.000	SYMANTEC CORP		9/13/2017	8/17/2017	9/13/2017	0.000000	954.15	954.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		871658103	201708175000050	3,742.000	SYNCHRONY FINANCIAL		8/17/2017	8/3/2017	8/17/2017	0.000000	561.30	561.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		871829107	201707285000170	8,111.000	SYSCO CORP		7/28/2017	7/5/2017	7/28/2017	0.000000	2,676.63	2,676.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		87236Y108	201708155000120	650.000	TD AMERITRADE HOLDING CORP		8/15/2017	7/28/2017	8/15/2017	0.000000	117.00	117.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		87236Y108	201708155000190	7,077.000	TD AMERITRADE HOLDING CORP		8/15/2017	7/28/2017	8/15/2017	0.000000	1,273.86	1,273.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		872540109	201708315000100	2,631.000	TJX COS INC/THE		8/31/2017	8/9/2017	8/31/2017	0.000000	822.19	822.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		87612E106	201709115000040	7,337.000	TARGET CORP		9/11/2017	8/14/2017	9/10/2017	0.000000	4,548.94	4,548.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		87612G101	201708155000160	4,346.000	TARGA RESOURCES CORP		8/15/2017	7/28/2017	8/15/2017	0.000000	3,954.86	3,954.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		882508104	201708145000120	2,078.000	TEXAS INSTRUMENTS INC		8/14/2017	7/27/2017	8/14/2017	0.000000	1,039.00	1,039.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		883203101	201707035000140	3,210.000	TEXTRON INC		7/3/2017	6/7/2017	7/1/2017	0.000000	64.20	64.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		883556102	201707175000090	2,158.000	THERMO FISHER SCIENTIFIC INC		7/17/2017	6/13/2017	7/17/2017	0.000000	323.70	323.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		88579Y101	201709125000100	1,207.000	3M CO		9/12/2017	8/23/2017	9/12/2017	0.000000	1,418.23	1,418.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		886547108	201707105000020	3,698.000	TIFFANY & CO		7/10/2017	6/16/2017	7/10/2017	0.000000	1,849.00	1,849.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		887317303	201708015000070	5,051.000	TIME WARNER INC		8/1/2017	7/6/2017	8/1/2017	0.000000	2,033.03	2,033.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		891027104	201708015000010	4,051.000	TORCHMARK CORP		8/1/2017	6/30/2017	8/1/2017	0.000000	607.65	607.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		891906109	201707035000080	5,593.000	TOTAL SYSTEM SERVICES INC		7/3/2017	6/20/2017	7/3/2017	0.000000	559.30	559.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		893641100	201709125000150	640.000	TRANSIGM GROUP INC		9/12/2017	8/31/2017	9/12/2017	0.000000	14,080.00	14,080.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		89417E109	201709295000190	1,864.000	TRAVELERS COS INC/THE		9/29/2017	9/7/2017	9/29/2017	0.000000	1,342.08	1,342.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		902494103	201709155000170	7,885.000	TYSON FOODS INC		9/15/2017	8/30/2017	9/15/2017	0.000000	1,774.13	1,774.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		902653104	201707315000060	9,991.000	UDR INC		7/31/2017	7/6/2017	7/31/2017	0.000000	3,097.21	3,097.21	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		902973304	201707175000150	4,719.000	US BANCORP		7/17/2017	6/28/2017	7/17/2017	0.000000	1,321.32	1,321.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		907818108	201709295000350	2,012.000	UNION PACIFIC CORP		9/29/2017	8/29/2017	9/29/2017	0.000000	1,217.26	1,217.26	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		911312106	201708305000260	1,227.000	UNITED PARCEL SERVICE INC		8/30/2017	8/10/2017	8/30/2017	0.000000	1,018.41	1,018.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		913017109	201709115000070	1,617.000	UNITED TECHNOLOGIES CORP		9/11/2017	8/16/2017	9/10/2017	0.000000	1,131.90	1,131.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		91324P102	201709155000060	2,399.000	UNITEDHEALTH GROUP INC		9/15/2017	9/7/2017	9/15/2017	0.000000	1,799.25	1,799.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		913903100	201709155000200	3,344.000	UNIVERSAL HEALTH SERVICES INC		9/15/2017	8/30/2017	9/15/2017	0.000000	334.40	334.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		91529Y106	201708185000060	7,415.000	UNUM GROUP		8/18/2017	7/27/2017	8/18/2017	0.000000	1,705.45	1,705.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		91913Y100	201709075000280	6,507.000	VALERO ENERGY CORP		9/7/2017	8/7/2017	9/7/2017	0.000000	4,554.90	4,554.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92276F100	201709295000420	2,299.000	VENTAS INC		9/29/2017	9/11/2017	9/29/2017	0.000000	1,781.73	1,781.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92339V100	201707175000160	69,480.000	VEREIT INC		7/17/2017	6/28/2017	7/17/2017	0.000000	9,553.50	9,553.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92343V104	201708015000050	2,905.000	VERIZON COMMUNICATIONS INC		8/1/2017	7/6/2017	8/1/2017	0.000000	1,677.64	1,677.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92826C839	201709055000050	1,328.000	VISA INC		9/5/2017	8/16/2017	9/5/2017	0.000000	219.12	219.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		929042109	201708185000070	1,708.000	VORNADO REALTY TRUST		8/18/2017	8/3/2017	8/18/2017	0.000000	1,024.80	1,024.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		929160109	201709085000140	3,016.000	VULCAN MATERIALS CO		9/8/2017	8/21/2017	9/8/2017	0.000000	754.00	754.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92939U106	201709015000250	13,885.000	WEC ENERGY GROUP INC		9/1/2017	8/10/2017	9/1/2017	0.000000	7,220.20	7,220.20	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		931142103	201709055000020	7,565.000	WAL-MART STORES INC		9/5/2017	8/9/2017	9/5/2017	0.000000	3,858.15	3,858.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		931427108	201709125000140	3,359.000	WALGREENS BOOTS ALLIANCE INC		9/12/2017	8/16/2017	9/12/2017	0.000000	1,343.60	1,343.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		94106L109	201709225004700	5,190.000	WASTE MANAGEMENT INC		9/22/2017	9/7/2017	9/22/2017	0.000000	2,205.75	2,205.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		949746101	201709015000220	4,363.000	WELLS FARGO & CO		9/1/2017	8/2/2017	9/1/2017	0.000000	1,701.57	1,701.57	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		95040Q104	201708215000080	2,606.000	WELLTOWER INC		8/21/2017	8/4/2017	8/21/2017	0.000000	2,267.22	2,267.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		95709T100	201707035000040	8,490.000	WESTAR ENERGY INC		7/3/2017	6/7/2017	7/3/2017	0.000000	3,396.00	3,396.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		958102105	201707175000030	1,519.000	WESTERN DIGITAL CORP		7/17/2017	6/28/2017	7/17/2017	0.000000	759.50	759.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		959802109	201709295000110	4,578.000	WESTERN UNION CO/THE		9/29/2017	9/14/2017	9/29/2017	0.000000	801.15	801.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		96145D105	201708215000090	4,476.000	WESTROCK CO		8/21/2017	8/9/2017	8/21/2017	0.000000	1,790.40	1,790.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		962166104	201709225004670	2,503.000	WEYERHAEUSER CO		9/22/2017	9/7/2017	9/22/2017	0.000000	775.93	775.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		963320106	201709155000250	880.000	WHIRLPOOL CORP		9/15/2017	8/23/2017	9/15/2017	0.000000	968.00	968.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		966837106	201707115000050	7,476.000	WHOLE FOODS MARKET INC		7/20/2017	6/28/2017	7/11/2017	0.000000	1,345.68	1,345.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		969457100	201709255000010	4,307.000	WILLIAMS COS INC/THE		9/25/2017	9/7/2017	9/25/2017	0.000000	1,292.10	1,292.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98310W108	201709085000130	2,228.000	WYNDHAM WORLDWIDE CORP		9/8/2017	8/23/2017	9/8/2017	0.000000	1,292.24	1,292.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		983134107	201708225000100	1,806.000	WYNN RESORTS LTD		8/22/2017	8/8/2017	8/22/2017	0.000000	903.00	903.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98389B100	201707205000040	17,896.000	XCEL ENERGY INC		7/20/2017	6/13/2017	7/20/2017	0.000000	6,442.56	6,442.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		983919101	201708305000250	3,107.000	XILINX INC		8/30/2017	8/8/2017	8/30/2017	0.000000	1,087.45	1,087.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98419M100	201709205000050	6,477.000	XYLEM INC/NY		9/20/2017	8/29/2017	9/20/2017	0.000000	1,165.86	1,165.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		988498101	201708045000050	5,081.000	YUM! BRANDS INC		8/4/2017	7/12/2017	8/4/2017	0.000000	1,524.30	1,524.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98956P102	201707285000180	2,992.000	ZIMMER BIOMET HOLDINGS INC		7/28/2017	6/21/2017	7/28/2017	0.000000	718.08	718.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		989701107	201708245000040	5,032.000	ZIONS BANCORPORATION		8/24/2017	8/15/2017	8/24/2017	0.000000	603.84	603.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98978V103	201709015000040	7,996.000	ZOETIS INC		9/1/2017	6/13/2017	9/1/2017	0.000000	839.58	839.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G0177J108	201709185000070	1,341.000	ALLERGAN PLC		9/15/2017	8/16/2017	9/15/2017	0.000000	938.70	938.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G02602103	201707145000020	11,700.000	AMDOCS LTD		7/14/2017	6/28/2017	7/14/2017	0.000000	2,574.00	2,574.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G0408V102	201708155000150	2,879.000	AON PLC		8/15/2017	7/28/2017	8/15/2017	0.000000	1,036.44	1,036.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G16962105	201709055000040	6,282.000	BUNGE LTD		9/5/2017	8/18/2017	9/5/2017	0.000000	2,889.72	2,889.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G29183103	201708185000120	2,257.000	EATON CORP PLC		8/18/2017	8/2/2017	8/18/2017	0.000000	1,354.20	1,354.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G3223R108	201709205000070	2,987.000	EVEREST RE GROUP LTD		9/20/2017	9/1/2017	9/20/2017	0.000000	3,733.75	3,733.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G47791101	2017092950000470	3,324.000	INGERSOLL-RAND PLC		9/29/2017	9/7/2017	9/29/2017	0.000000	1,495.80	1,495.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G491BT108	201709015000100	5,175.000	INVESCO LTD		9/1/2017	8/15/2017	9/1/2017	0.000000	1,500.75	1,500.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G51502105	201707078000080	1,571.000	JOHNSON CONTROLS INTERNATIONAL R.		7/7/2017	6/26/2017	7/7/2017	0.000000	392.75	392.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G51502105	201707105000040	3,053.000	JOHNSON CONTROLS INTERNATIONAL		7/7/2017	6/26/2017	7/7/2017	0.000000	763.25	763.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G5960L103	201707265000080	3,384.000	MEDTRONIC PLC		7/26/2017	7/5/2017	7/26/2017	0.000000	1,556.64	1,556.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G6518L108	201709075000260	4,569.000	NIELSEN HOLDINGS PLC		9/7/2017	8/22/2017	9/7/2017	0.000000	1,553.46	1,553.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G7945M107	201707055000240	3,248.000	SEAGATE TECHNOLOGY PLC		7/5/2017	6/19/2017	7/5/2017	0.000000	2,046.24	2,046.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G7500T104	201708045000030	2,438.000	PENTAIR PLC		8/4/2017	7/19/2017	8/4/2017	0.000000	841.11	841.11	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G96629103	201707175000210	2,735.000	WILLIS TOWERS WATSON PLC		7/17/2017	6/28/2017	7/17/2017	0.000000	1,449.55	1,449.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G96629103	201707175000220	399.000	WILLIS TOWERS WATSON PLC		7/17/2017	6/28/2017	7/17/2017	0.000000	211.47	211.47	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G97822103	201709125000180	3,191.000	PERRIGO CO PLC		9/12/2017	8/23/2017	9/12/2017	0.000000	510.56	510.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		H1467J104	201707215000020	2,773.000	CHUBB LTD		7/21/2017	6/28/2017	7/21/2017	0.000000	1,968.83	1,968.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		H84989104	201709085000080	3,277.000	TE CONNECTIVITY LTD		9/8/2017	8/23/2017	9/8/2017	0.000000	1,310.80	1,310.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		V7780T103	201707055000120	2,805.000	ROYAL CARIBBEAN CRUISES LTD		7/5/2017	5/31/2017	7/5/2017	0.000000	1,346.40	1,346.40	0.00
<b>INTEREST</b>						<b>0.000</b>							<b>1,921.07</b>	<b>1,921.07</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>1,921.07</b>	<b>1,921.07</b>	<b>0.00</b>
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	IT		996085619	201707058000010	0.000	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		7/5/2017	7/5/2017	7/1/2017	0.000000	0.02	0.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	IT		996085619	2017070580000210	0.000	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		7/5/2017	7/5/2017	7/1/2017	0.000000	500.17	500.17	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	IT		996085619	20170801A000200	0.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		8/1/2017	8/1/2017	8/1/2017	0.000000	0.01	0.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	IT		996085619	20170802S000070	0.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		8/2/2017	8/2/2017	8/1/2017	0.000000	616.18	616.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	IT		996085619	20170905S000060	0.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		9/5/2017	9/5/2017	9/1/2017	0.000000	802.44	802.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170703S000090	0.000	CR INTEREST-ACCOUNT 9567728400		7/1/2017	6/30/2017	6/30/2017	0.000000	0.10	0.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170801S000090	0.000	CR INTEREST-ACCOUNT 9567728400		8/1/2017	7/31/2017	7/31/2017	0.000000	0.92	0.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170804A000090	0.000	INTEREST ADJUSTMENT		7/1/2017	7/1/2017		0.000000	0.06	0.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170901S0000290	0.000	CR INTEREST-ACCOUNT 9567728400		9/1/2017	8/31/2017	8/31/2017	0.000000	1.17	1.17	0.00
<b>INTEREST ACCRUAL</b>						<b>158,335.380</b>							<b>0.00</b>	<b>1.28</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>158,335.380</b>							<b>0.00</b>	<b>1.28</b>	<b>0.00</b>
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	IA		996085619	20170801A000190	1.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		8/1/2017	7/31/2017	8/1/2017	0.000000	0.00	0.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	IA		996085619	20170802A000120	1.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		7/31/2017	7/31/2017	8/1/2017	0.000000	0.00	0.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	IA		996085619	20170905A000160	158,333.380	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		8/31/2017	8/31/2017	9/1/2017	0.000000	0.00	0.94	0.00
<b>MANUAL JOURNAL ENTRIES</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170814A000180	0.000	TO REVERSE JUNE SL JNLS GL ACCT (710..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-8,945.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170814A000210	0.000	JULY BNY SL REBATES GL ACCT (71042C)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	9,393.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170915A000410	0.000	TO REVERSE JULY SL JNLS GL ACCT (710..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-9,393.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170915A000440	0.000	AUG BNY SL REBATES GL ACCT (71042C)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	12,678.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20171016A000270	0.000	AUGUST JNL BACKOUTS GL ACCT (7104..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-12,678.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20171016A000310	0.000	SEPT BNY SL REBATES GL ACCT (71042C)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	15,166.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		761713106	20170725A000120	0.000	CASH STOCK MERGER GL ACCT (120080)		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	229,131.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		761713106	20170802A000090	0.000	REVERSE CASH AND STOCK MERGER GL..		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	-229,131.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170814A000170	0.000	TO REVERSE JUNE SL JNLS GL ACCT (220..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	391.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170814A000200	0.000	JULY BNY SL BANK FEES GL ACCT (2203..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-362.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170915A000400	0.000	TO REVERSE JULY SL JNLS GL ACCT (220..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	362.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170915A000430	0.000	AUG BNY SL BANK FEES GL ACCT (220390)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-462.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20171016A000260	0.000	AUGUST JNL BACKOUTS GL ACCT (220390)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	462.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20171016A000300	0.000	SEPT BNY SL BANK FEES GL ACCT (22039..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-381.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170814A000180	0.000	TO REVERSE JUNE SL JNLS GL ACCT (220..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	8,945.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170814A000210	0.000	JULY BNY SL REBATES GL ACCT (220391)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-9,393.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170915A000410	0.000	TO REVERSE JULY SL JNLS GL ACCT (220..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	9,393.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170915A000440	0.000	AUG BNY SL REBATES GL ACCT (220391)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-12,678.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20171016A000270	0.000	AUGUST JNL BACKOUTS GL ACCT (220391)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	12,678.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20171016A000310	0.000	SEPT BNY SL REBATES GL ACCT (220391)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-15,166.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		761713106	20170725A000120	0.000	CASH STOCK MERGER GL ACCT (642000)		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	-229,131.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		761713106	20170802A000090	0.000	REVERSE CASH AND STOCK MERGER GL..		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	229,131.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170814A000160	0.000	TO REVERSE JUNE SL JNLS GL ACCT (120..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-11,565.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170814A000190	0.000	JULY BNY SL GROSS EARN GL ACCT (120..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	11,814.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170915A000390	0.000	TO REVERSE JULY SL JNLS GL ACCT (120..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-11,814.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170915A000420	0.000	AUG BNY SL GROSS EARN GL ACCT (1203..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	15,769.46	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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			20171016A000250	0.000	AUGUST JNL BACKOUTS GL ACCT (120350)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-15,769.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20171016A000290	0.000	SEPT BNY SL GROSS EARN GL ACCT (120...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	17,719.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170814A000170	0.000	TO REVERSE JUNE SL JNLS GL ACCT (710...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-391.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170814A000200	0.000	JULY BNY SL BANK FEES GL ACCT (7104...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	362.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170915A0000400	0.000	TO REVERSE JULY SL JNLS GL ACCT (710...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-362.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170915A0000430	0.000	AUG BNY SL BANK FEES GL ACCT (710490)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	462.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20171016A000260	0.000	AUGUST JNL BACKOUTS GL ACCT (710490)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-462.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20171016A000300	0.000	SEPT BNY SL BANK FEES GL ACCT (71049...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	381.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170814A000160	0.000	TO REVERSE JUNE SL JNLS GL ACCT (625...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	11,565.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170814A000190	0.000	JULY BNY SL GROSS EARN GL ACCT (625...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-11,814.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170915A0000390	0.000	TO REVERSE JULY SL JNLS GL ACCT (625...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	11,814.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20170915A0000420	0.000	AUG BNY SL GROSS EARN GL ACCT (6250...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-15,769.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20171016A000250	0.000	AUGUST JNL BACKOUTS GL ACCT (625050)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	15,769.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20171016A000290	0.000	SEPT BNY SL GROSS EARN GL ACCT (625...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-17,719.97	0.00
<b>MISCELLANEOUS ACTIVITY</b>						<b>0.000</b>							<b>58.82</b>	<b>58.82</b>	<b>58.82</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>58.82</b>	<b>58.82</b>	<b>58.82</b>
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		263534109	20170918S0000080	0.000	Cash In Lieu of Fractional Sha El DU PONT D...		9/18/2017	9/18/2017		0.000000	5.46	5.46	5.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		761713106	20170801S0000160	0.000	Cash In Lieu of Fractional Sha REYNOLDS A...		8/1/2017	8/1/2017		0.000000	53.36	53.36	53.36
<b>PURCHASES</b>						<b>1,215,368.750</b>							<b>2,226,792.50</b>	<b>-2,226,792.50</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>1,215,368.750</b>							<b>2,226,792.50</b>	<b>-2,226,792.50</b>	<b>0.00</b>
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170705S0000220	12,801.070	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/5/2017	7/5/2017	7/5/2017	1.000000	12,801.07	-12,801.07	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170706S0000160	7,544.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/6/2017	7/6/2017	7/6/2017	1.000000	7,544.80	-7,544.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170707S0000060	106,380.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/7/2017	7/7/2017	7/7/2017	1.000000	106,380.38	-106,380.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170711S0000110	5,142.250	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/11/2017	7/11/2017	7/11/2017	1.000000	5,142.25	-5,142.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170712S0000080	1,934.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/12/2017	7/12/2017	7/12/2017	1.000000	1,934.15	-1,934.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170713S0000050	772.730	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/13/2017	7/13/2017	7/13/2017	1.000000	772.73	-772.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170714S0000160	27,875.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/14/2017	7/14/2017	7/14/2017	1.000000	27,875.70	-27,875.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170718S0000090	1,443.220	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/18/2017	7/18/2017	7/18/2017	1.000000	1,443.22	-1,443.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170720S0000050	6,442.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/20/2017	7/20/2017	7/20/2017	1.000000	6,442.56	-6,442.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170721S0000030	2,529.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/21/2017	7/21/2017	7/21/2017	1.000000	2,529.18	-2,529.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170725S0000100	2,569.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/25/2017	7/25/2017	7/25/2017	1.000000	2,569.66	-2,569.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170726S0000060	236,527.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/26/2017	7/26/2017	7/26/2017	1.000000	236,527.81	-236,527.81	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170727S0000130	2,350.780	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/27/2017	7/27/2017	7/27/2017	1.000000	2,350.78	-2,350.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170728S0000190	14,412.530	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/28/2017	7/28/2017	7/28/2017	1.000000	14,412.53	-14,412.53	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170731S0000130	21,597.530	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	7/31/2017	7/31/2017	7/31/2017	1.000000	21,597.53	-21,597.53	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170801S0000170	20,389.630	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	8/1/2017	8/1/2017	8/1/2017	1.000000	20,389.63	-20,389.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20170802S0000100	961.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N...	8/2/2017	8/2/2017	8/2/2017	1.000000	961.03	-961.03	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	201708030000160	4,036.850	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/3/2017	8/3/2017	8/3/2017	1.000000	4,036.85	-4,036.85	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708040000070	6,267.430	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/4/2017	8/4/2017	8/4/2017	1.000000	6,267.43	-6,267.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708090000130	858.880	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/9/2017	8/9/2017	8/9/2017	1.000000	858.88	-858.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708100000130	2,719.270	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/10/2017	8/10/2017	8/10/2017	1.000000	2,719.27	-2,719.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708110000120	4,273.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/11/2017	8/11/2017	8/11/2017	1.000000	4,273.60	-4,273.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708150000220	27,493.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/15/2017	8/15/2017	8/15/2017	1.000000	27,493.80	-27,493.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708160000180	3,642.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/16/2017	8/16/2017	8/16/2017	1.000000	3,642.66	-3,642.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708170000090	1,525.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/17/2017	8/17/2017	8/17/2017	1.000000	1,525.44	-1,525.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708180000100	6,271.930	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/18/2017	8/18/2017	8/18/2017	1.000000	6,271.93	-6,271.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708220000130	3,295.050	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/22/2017	8/22/2017	8/22/2017	1.000000	3,295.05	-3,295.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708230000170	2,855.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/23/2017	8/23/2017	8/23/2017	1.000000	2,855.40	-2,855.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708240000080	2,743.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/24/2017	8/24/2017	8/24/2017	1.000000	2,743.44	-2,743.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708280000060	2,844.340	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/28/2017	8/28/2017	8/28/2017	1.000000	2,844.34	-2,844.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708290000170	357,534.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/29/2017	8/29/2017	8/29/2017	1.000000	357,534.40	-357,534.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201708300000280	3,602.580	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/30/2017	8/30/2017	8/30/2017	1.000000	3,602.58	-3,602.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709010000500	56,303.070	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/1/2017	9/1/2017	9/1/2017	1.000000	56,303.07	-56,303.07	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709060000090	9,211.870	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/6/2017	9/6/2017	9/6/2017	1.000000	9,211.87	-9,211.87	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709070000290	15,660.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/7/2017	9/7/2017	9/7/2017	1.000000	15,660.44	-15,660.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709080000190	21,377.040	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/8/2017	9/8/2017	9/8/2017	1.000000	21,377.04	-21,377.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709120000160	21,860.470	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/12/2017	9/12/2017	9/12/2017	1.000000	21,860.47	-21,860.47	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709130000090	5,167.430	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/13/2017	9/13/2017	9/13/2017	1.000000	5,167.43	-5,167.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709140000340	6,354.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/14/2017	9/14/2017	9/14/2017	1.000000	6,354.95	-6,354.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709150000450	56,510.350	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/15/2017	9/15/2017	9/15/2017	1.000000	56,510.35	-56,510.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709180000090	11,386.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/18/2017	9/18/2017	9/18/2017	1.000000	11,386.49	-11,386.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709190000080	5,486.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/19/2017	9/19/2017	9/19/2017	1.000000	5,486.15	-5,486.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709210004900	3,983.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/21/2017	9/21/2017	9/21/2017	1.000000	3,983.65	-3,983.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709220004890	4,052.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/22/2017	9/22/2017	9/22/2017	1.000000	4,052.96	-4,052.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709250000040	9,305.980	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/25/2017	9/25/2017	9/25/2017	1.000000	9,305.98	-9,305.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709280000350	3,527.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/28/2017	9/28/2017	9/28/2017	1.000000	3,527.02	-3,527.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	201709290000440	68,457.050	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/29/2017	9/29/2017	9/29/2017	1.000000	68,457.05	-68,457.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996087094	201707100000050	392.750	BNY MELLON CASH RESERVE 0.010% 12/31		7/7/2017	7/7/2017	7/7/2017	1.000000	392.75	-392.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		12503M108	201709210000120	1,604.000	CBOE HOLDINGS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	105.904600	169,887.02	-169,887.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		127387108	201709210000100	4,184.000	CADENCE DESIGN SYSTEMS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	38.501600	161,132.53	-161,132.53	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		171796101	201709210000230	11.000	CIMAREX ENERGY CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	108.540000	1,194.05	-1,194.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		256746108	201709210000200	83.000	DOLLAR TREE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	83.356800	6,919.44	-6,919.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		501044101	201709210000140	1,197.000	KROGER CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	20.914900	25,047.11	-25,047.11	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		55354G100	201709210000130	1,402.000	MSCI INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	114.119400	160,009.42	-160,009.42	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		577061102	201709215000220	22.000	MATTEL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	15.177200	334.12	-334.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		60871R209	201709215000210	51.000	MOLSON COORS BREWING CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	84.987500	4,334.87	-4,334.87	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		695156109	201709215000160	941.000	PACKAGING CORP OF AMERICA 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	118.085700	111,128.05	-111,128.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		892356106	201709215000150	1,188.000	TRACTOR SUPPLY CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	61.028200	72,513.38	-72,513.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		929042109	201709215000190	183.000	VORNADO REALTY TRUST 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	73.353600	13,425.54	-13,425.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G27823106	201709215000170	797.000	DELPHI AUTOMOTIVE PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	101.285400	80,732.43	-80,732.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G66721104	201709215000110	2,747.000	NORWEGIAN CRUISE LINE HOLDINGS 294	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.670800	150,208.16	-150,208.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		Y09827109	201709215000180	281.000	BROADCOM LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	246.426400	69,248.63	-69,248.63	0.00
<b>RECEIPTS AND DISBURSEMENT TRANSACTIONS</b>						<b>0.000</b>							<b>15,736,553.00</b>	<b>15,736,553.00</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>15,736,553.00</b>	<b>15,736,553.00</b>	<b>0.00</b>
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170825S000090 Q2 ..	0.000	Q2 MANAGER FEES		8/25/2017	8/25/2017		0.000000	-21,603.62	-21,603.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CWC		NA9123459	20170825S000090 Q2 ..	0.000			8/25/2017	8/25/2017		0.000000	21,603.62	21,603.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170830S0000270 EP..	0.000	RETURN OF MANAGEMENT FEES PAID 8/2		8/25/2017	8/25/2017		0.000000	21,593.62	21,593.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170906A000080	0.000	Q2 MANAGER FEES		8/25/2017	8/25/2017		0.000000	-21,603.62	-21,603.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170911S000130 Q2..	0.000	Q2 MANAGER FEES		9/11/2017	9/11/2017		0.000000	-21,603.62	-21,603.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		99VVARL80	20170703S000240 KR..	0.000	TRANSFER FROM KR3F9001002 KRS INS		7/3/2017	7/3/2017		0.000000	75,000.00	75,000.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170703S0005100 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		7/3/2017	7/3/2017		0.000000	-81,652.05	-81,652.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170710S000060 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		7/10/2017	7/10/2017		0.000000	-165,366.94	-165,366.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170714S000150 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		7/14/2017	7/14/2017		0.000000	-2,227.68	-2,227.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170717S000200 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		7/17/2017	7/17/2017		0.000000	-43,461.46	-43,461.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170724S000050 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		7/24/2017	7/24/2017		0.000000	-51,086.45	-51,086.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170731S000120 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		7/31/2017	7/31/2017		0.000000	-30,674.33	-30,674.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170807S000080 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		8/7/2017	8/7/2017		0.000000	-83,873.44	-83,873.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170814S000130 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		8/14/2017	8/14/2017		0.000000	-13,260.42	-13,260.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170814S000150 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		8/14/2017	8/14/2017		0.000000	-2,058.79	-2,058.79	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170821S000110 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		8/21/2017	8/21/2017		0.000000	-45,290.07	-45,290.07	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170828S000040 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		8/28/2017	8/28/2017		0.000000	-19,038.88	-19,038.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170831S000130 INT..	0.000	TRANSFER TO KR3F9001002 KRS INS		8/31/2017	8/31/2017		0.000000	-970,000.00	-970,000.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170905S000150 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		9/5/2017	9/5/2017		0.000000	-73,117.47	-73,117.47	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170911S000140 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		9/11/2017	9/11/2017		0.000000	-55,421.58	-55,421.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170915S000380 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		9/15/2017	9/15/2017		0.000000	-2,629.03	-2,629.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170920S000090 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		9/20/2017	9/20/2017		0.000000	-109,229.65	-109,229.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170922S004740 KR..	0.000	TRANSFER TO KR3F9001002 KRS INS		9/22/2017	9/22/2017		0.000000	-14,000,000.00	-14,000,000.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20170926S000020 CPZ.	0.000	TRANSFER TO KR3F9001002 KRS INS		9/26/2017	9/26/2017		0.000000	-40,124.12	-40,124.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CWC		NA9123459	20170619A000180	0.000			6/14/2017	6/14/2017		0.000000	201.89	201.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170706A000190	0.000	BNY SL REBATES MAY 2017		6/14/2017	6/14/2017		0.000000	-8,544.41	-8,544.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170717A000260	0.000	BNYM SL REBATES		7/14/2017	7/14/2017		0.000000	-9,945.94	-9,945.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170814A000260	0.000	BNY SL REBATES JULY 2017		8/14/2017	8/14/2017		0.000000	-9,393.58	-9,393.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170921A004890	0.000	BNYM SL REBATES		9/15/2017	9/15/2017		0.000000	-12,678.16	-12,678.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170717A000250	0.000	BNYM SL BANK FEES		7/14/2017	7/14/2017		0.000000	-391.54	-391.54	0.00



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170614A000250	0.000	BNY SL BANK FEES JULY 2017		8/14/2017	8/14/2017		0.000000	-362.00	-362.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20170921A004880	0.000	BNYM SL BANK FEES		9/15/2017	9/15/2017		0.000000	-462.27	-462.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170714S000140 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR J..		7/14/2017	7/14/2017		0.000000	2,227.68	2,227.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	20170714S000140 GL..	0.000			7/14/2017	7/14/2017		0.000000	-2,227.68	-2,227.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170717A000240	0.000	BNYM SL GROSS EARN		7/14/2017	7/14/2017		0.000000	11,565.16	11,565.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170614A000230	0.000	BNY SL GROSS EARNINGS JULY 2017		8/14/2017	8/14/2017		0.000000	11,814.37	11,814.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170915S000370 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR A..		9/15/2017	9/15/2017		0.000000	2,629.03	2,629.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	20170915S000370 GL..	0.000			9/15/2017	9/15/2017		0.000000	-2,629.03	-2,629.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20170921A004870	0.000	BNY SL GROSS EARN		9/15/2017	9/15/2017		0.000000	15,769.46	15,769.46	0.00
<b>SALES</b>						<b>1,876,368.612</b>						<b>15,611,490.83</b>	<b>16,988,850.22</b>	<b>1,377,359.39</b>	
<b>U.S. DOLLAR</b>						<b>1,876,368.612</b>						<b>15,611,490.83</b>	<b>16,988,850.22</b>	<b>1,377,359.39</b>	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20170703S0005110	-43,615.250	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/3/2017	7/3/2017	7/3/2017	1.000000	-43,615.25	43,615.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20170710S000070	-157,237.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/10/2017	7/10/2017	7/10/2017	1.000000	-157,237.56	157,237.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20170717S000270	-2,789.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/17/2017	7/17/2017	7/17/2017	1.000000	-2,789.97	2,789.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20170724S000060	-47,141.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/24/2017	7/24/2017	7/24/2017	1.000000	-47,141.38	47,141.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20170807S000150	-76,464.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/7/2017	8/7/2017	8/7/2017	1.000000	-76,464.77	76,464.77	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20170814S000280	-8,242.370	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/14/2017	8/14/2017	8/14/2017	1.000000	-8,242.37	8,242.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20170821S000120	-36,694.570	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/21/2017	8/21/2017	8/21/2017	1.000000	-36,694.57	36,694.57	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20170825S000100	-16,699.930	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/25/2017	8/25/2017	8/25/2017	1.000000	-16,699.93	16,699.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20170831S000140	-957,780.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/31/2017	8/31/2017	8/31/2017	1.000000	-957,780.18	957,780.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20170905S000170	-63,945.240	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/5/2017	9/5/2017	9/5/2017	1.000000	-63,945.24	63,945.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20170911S000160	-57,688.750	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/11/2017	9/11/2017	9/11/2017	1.000000	-57,688.75	57,688.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20170920S000100	-100,494.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/20/2017	9/20/2017	9/20/2017	1.000000	-100,494.50	100,494.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20170926S000030	-40,124.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/26/2017	9/26/2017	9/26/2017	1.000000	-40,124.12	40,124.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996087094	20170711B000100	-392.750	BNY MELLON CASH RESERVE 0.010% 12/3..		7/10/2017	7/10/2017	7/10/2017	1.000000	-392.75	392.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		001055102	20170921S002240	-374.000	AFLAC INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	83.666800	-27,390.96	31,286.91	3,895.95
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00206R102	20170921S000900	-918.000	AT&T INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	38.237800	-39,071.75	35,092.30	-3,979.45
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		002824100	20170921S001020	-630.000	ABBOTT LABORATORIES 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	51.632400	-33,188.66	42,845.60	9,656.94
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00507V109	20170921S003420	-175.000	ACTIVISION BLIZZARD INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	64.882300	-7,282.18	11,352.38	4,070.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00724F101	20170921S004280	-78.000	ADOBE SYSTEMS INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	149.121900	-8,306.12	11,630.46	3,324.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00751Y106	20170921S004640	-36.000	ADVANCE AUTO PARTS INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	94.913400	-5,830.56	3,416.44	-2,414.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		007903107	20170921S000450	-1,613.000	ADVANCED MICRO DEVICES INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	13.032300	-21,521.48	21,004.48	-516.97
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00817Y108	20170921S001330	-673.000	AETNA INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	155.580200	-83,413.19	104,696.32	21,283.13
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		008252108	20170921S004120	-100.000	AFFILIATED MANAGERS GROUP INC 2944..	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	182.363600	-16,449.73	18,234.93	1,785.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00846U101	20170921S002250	-378.000	AGILENT TECHNOLOGIES INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	66.175400	-17,540.85	25,009.94	7,469.09
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		009158106	20170921S004460	-59.000	AIR PRODUCTS & CHEMICALS INC 294401..	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	150.730000	-8,178.46	8,892.27	713.81
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00971T101	20170921S001850	-460.000	AKAMAI TECHNOLOGIES INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	47.845300	-29,314.61	22,003.73	-7,310.88
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		011659109	20170921S002350	-344.000	ALASKA AIR GROUP INC 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	72.814000	-27,689.17	25,044.00	-2,645.17
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		012653101	20170921S004060	-116.000	ALBEMARLE CORP 29440119	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	135.265000	-10,010.10	15,689.21	5,679.11
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		015271109	20170921S002990	-223.000	ALEXANDRIA REAL ESTATE EQUITIE 2944..	UBS SECU..	9/20/2017	9/20/2017	9/22/2017	120.062500	-25,279.96	26,771.09	1,491.13



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		016255101	201709215004370	-69,000	ALIGN TECHNOLOGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	187.232700	-10,451.49	12,918.07	2,466.58
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		0117175100	201709215004200	-89,000	ALLEGHANY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	564.200000	-60,114.92	50,211.75	96.83
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		018581108	201709215004170	-90,000	ALLIANCE DATA SYSTEMS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	214.770000	-20,180.41	19,327.95	-852.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		018802108	201709215000610	-1,211,000	ALLIANT ENERGY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	42.487000	-48,004.63	51,438.46	3,433.83
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		020002101	201709215001230	-693,000	ALLSTATE CORP/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	90.729700	-53,261.28	62,867.29	9,606.01
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		02005N100	201709215000340	-2,742,000	ALLY FINANCIAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	22.828900	-52,301.45	62,567.70	10,266.25
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		02079K305	201709215004830	-5,000	ALPHABET INC-CL A 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	943.240000	-4,727.76	4,716.04	-11.72
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		02209S103	201709215001240	-691,000	ALTRIA GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	62.277100	-49,337.39	43,025.57	-6,311.82
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		023135106	201709215004740	-8,000	AMAZON.COM INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	971.750000	-5,972.28	7,773.74	1,801.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		023608102	201709215000670	-1,150,000	AMEREN CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	59.340100	-61,513.28	68,228.04	6,714.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		02376R102	201709215002930	-232,000	AMERICAN AIRLINES GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	45.236200	-11,536.87	10,492.23	-1,044.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		025537101	201709215001730	-487,000	AMERICAN ELECTRIC POWER CO INC 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	71.942700	-33,640.55	35,030.41	1,389.86
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		025816109	201709215001580	-544,000	AMERICAN EXPRESS CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	88.717800	-41,181.55	48,255.92	7,074.37
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		026874784	201709215001610	-527,000	AMERICAN INTERNATIONAL GROUP I 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	59.757700	-29,948.60	31,486.31	1,537.71
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		03027X100	201709215003720	-144,000	AMERICAN TOWER CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	140.884600	-16,717.68	20,285.47	3,567.79
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		030420103	201709215000880	-917,000	AMERICAN WATER WORKS CO INC 29440...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	82.666100	-75,483.24	75,793.88	310.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		03076C106	201709215003200	-191,000	AMERIPRISE FINANCIAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	139.919100	-21,432.15	26,722.02	5,289.87
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		031100100	201709215001600	-532,000	AMETEK INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.410100	-27,511.80	35,324.03	7,712.23
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		032095101	201709215001920	-431,000	AMPHENOL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	83.046300	-26,036.84	35,787.82	9,750.98
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		032654105	201709215004160	-93,000	ANALOG DEVICES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	84.979000	-7,639.95	7,901.93	261.98
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		03349H105	201709215001810	-464,000	ANDEAVOR 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	104.384800	-35,308.06	48,411.90	13,103.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		035710409	201709215000280	-6,030,000	ANNALY CAPITAL MANAGEMENT INC 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	12.428500	-65,480.05	74,881.82	9,401.77
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		03662Q105	201709215003940	-132,000	ANSYS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	123.412600	-13,349.00	16,288.76	2,939.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		036752103	201709215001710	-495,000	ANTHEM INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	182.451900	-78,753.95	90,306.65	11,552.70
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		037833100	201709215004750	-8,000	APPLE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	156.240000	-1,160.48	1,249.81	89.33
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		038222105	201709215004600	-43,000	APPLIED MATERIALS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.900000	-1,678.60	2,059.22	380.62
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		03965L100	201709215002680	-289,000	ARCONIC INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	25.884100	-6,084.29	7,477.43	1,393.14
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		052769106	201709215004670	-25,000	AUTODESK INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	112.736500	-1,476.64	2,818.09	1,341.45
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		052800109	201709215003640	-155,000	AUTOLIV INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	121.398100	-16,729.14	19,300.26	2,571.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		053015103	201709215002890	-237,000	AUTOMATIC DATA PROCESSING INC 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	107.396000	-22,934.42	25,449.89	2,515.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		053332102	201709215004700	-20,000	AUTOZONE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	545.710800	-15,365.75	10,913.76	-4,451.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		053484101	201709215004050	-111,000	AVALONBAY COMMUNITIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	181.892600	-20,566.94	20,188.50	-378.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		054937107	201709215000460	-1,614,000	BBAT CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	44.327200	-64,118.49	71,526.30	7,407.81
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		05722G100	201709215000330	-2,764,000	BAKER HUGHES A GE CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.380300	-150,569.32	103,289.12	-47,280.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		058498106	201709215001280	-692,000	BALL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	40.831200	-25,432.22	28,247.61	2,815.39
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		060505104	201709215000360	-2,397,000	BANK OF AMERICA CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	24.764500	-44,471.82	59,335.16	14,863.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		064058100	201709215000730	-1,099,000	BANK OF NEW YORK MELLON CORP/T 29...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	51.631200	-44,151.76	56,730.38	12,578.62
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		067363109	201709215003830	-135,000	CR BARD INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	318.226700	-31,718.36	42,958.25	11,239.87
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		071813109	201709215001210	-717,000	BAXTER INTERNATIONAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.303200	-33,668.25	46,097.16	12,428.90
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		075887109	201709215003270	-188,000	BECTON DICKINSON AND CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	192.813400	-32,034.63	36,246.20	4,211.57
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		084670702	201709215004790	-200,000	BERKSHIRE HATHAWAY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	182.889200	-29,603.19	36,574.99	6,971.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		086516101	201709215001570	-576,000	BEST BUY CO INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	52.487500	-18,716.41	30,226.34	11,509.93
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		090616101	201709215003470	-175,000	BIOMARIN PHARMACEUTICAL INC 294401...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	91.512700	-15,712.89	16,012.60	299.71
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		09247X101	201709215004690	-22,000	BLACKROCK INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	432.260000	-7,956.97	9,509.28	1,552.31



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		097023105	201709215003530	-165.000	BOEING CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	253.401100	-26,008.42	41,808.56	15,800.14
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		099724106	201709215002950	-242.000	BORGWARNER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	49.138100	-8,515.54	11,888.72	3,373.18
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		101121101	201709215004250	-81.000	BOSTON PROPERTIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	120.204200	-11,000.94	9,735.50	-1,265.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		101137107	201709215001010	-849.000	BOSTON SCIENTIFIC CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	28.750100	-20,450.02	24,399.77	3,949.75
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		10922N103	20170817A000080	-0.272	BRIGHTHOUSE FINANCIAL INC		8/14/2017	8/14/2017	8/16/2017	58.860294	-14.74	16.01	1.27
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		10922N103	201709215002520	-298.000	BRIGHTHOUSE FINANCIAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	56.743400	-16,152.01	16,906.15	754.14
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		110448107	201709215000290	-4,093.000	BRITISH AMERICAN TOBACCO PLC ADR	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	62.467400	-283,172.16	255,632.23	-27,539.93
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		11133T103	201709215003390	-177.000	BROADRIDGE FINANCIAL SOLUTIONS 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	79.376500	-11,728.57	14,047.54	2,318.97
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		115637209	201709215004800	-165.000	BROWN-FORMAN CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.257200	-8,148.74	8,950.58	801.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		124857202	201709215003020	-216.000	CBS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	59.140200	-13,971.14	12,771.82	-1,199.32
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12504L109	201709215002000	-824.000	CBRE GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	36.883500	-13,832.13	15,633.99	1,801.86
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12508E101	201709215001630	-462.000	CDK GLOBAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	61.923000	-28,380.06	28,603.14	223.08
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12514G108	201709215003070	-212.000	CDW CORP/DE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	62.687100	-13,453.60	13,287.24	-166.36
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12541W209	201709215001410	-621.000	CH ROBINSON WORLDWIDE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	72.903700	-44,989.41	45,265.94	276.53
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		125509109	201709215001840	-462.000	CIGNA CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	181.985500	-87,061.01	84,070.73	17,009.72
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		125581801	201709215000410	-1,879.000	CIT GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	46.033300	-86,182.02	86,475.78	290.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12572Q105	201709215000640	-1,147.000	CME GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	132.184500	-117,258.68	151,600.64	34,341.96
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		125896100	201709215000510	-1,498.000	CMS ENERGY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.533900	-67,174.24	71,169.15	4,014.91
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		126408103	201709215003860	-136.000	CSX CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	52.037000	-5,024.04	7,075.50	2,051.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		126650100	201709215002600	-293.000	CVS HEALTH CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	83.218900	-26,987.27	24,379.64	-2,607.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12673P105	201709215001520	-581.000	CA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	32.841000	-19,691.51	19,074.36	-617.15
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		127097103	201709215000890	-899.000	CABOT OIL & GAS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	26.268700	-21,180.51	23,606.02	2,425.51
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		134429109	201709215002420	-346.000	CAMPBELL SOUP CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	46.080900	-21,802.23	15,940.16	-5,862.07
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		14040H105	201709215003570	-159.000	CAPITAL ONE FINANCIAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	80.965300	-11,164.20	12,871.59	1,707.39
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		14149Y108	201709215003350	-179.000	CARDINAL HEALTH INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.643900	-14,583.87	11,927.19	-2,756.68
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		143130102	201709215004360	-72.000	CARMAX INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	68.917600	-4,515.16	4,961.23	446.07
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		143655300	201709215004810	-498.000	CARNIVAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.772500	-26,541.63	32,250.98	5,709.35
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		149123101	201709215004210	-88.000	CATERPILLAR INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	125.067000	-7,463.07	11,004.76	3,541.69
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		150870103	201709215002290	-360.000	CELANESE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	103.045600	-25,470.07	37,091.96	11,621.89
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		151358101	201709215001320	-669.000	CENTENE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	90.079300	-47,441.87	60,254.96	12,813.09
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		15189T107	201709215000390	-2,042.000	CENTERPOINT ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	29.876100	-51,255.03	60,985.17	9,730.14
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		156700106	201709215001400	-639.000	CENTURYLINK INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	18.563500	-18,703.05	11,855.41	-6,847.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		156782104	201709215003130	-204.000	CERNER CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	69.679200	-11,475.18	14,212.19	2,737.01
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		16119P108	201709215004480	-59.000	CHARTER COMMUNICATIONS INC 29440...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	366.390300	-17,227.57	21,615.94	4,388.37
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		16411R208	201709215002030	-422.000	CHENIERE ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	44.559400	-19,102.86	18,799.41	-303.45
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		166764100	201709215003060	-212.000	CHEVRON CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	116.794600	-22,621.75	24,757.76	2,136.01
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		169565105	201709215004630	-36.000	CHIPOTLE MEXICAN GRILL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	306.270100	-15,156.60	11,025.10	-4,131.50
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		171340102	201709215001460	-599.000	CHURCH & DWIGHT CO INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	50.492400	-29,911.83	30,238.26	326.43
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		172062101	201709215001380	-633.000	CINCINNATI FINANCIAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	75.911300	-47,227.44	48,044.41	816.97
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		17275R102	201709215002080	-415.000	CISCO SYSTEMS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	32.606800	-12,412.23	13,527.35	1,115.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		172908105	201709215002780	-249.000	CINTAS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	134.956200	-30,538.46	33,600.82	3,062.36
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		172967424	201709215002280	-382.000	CITIGROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	71.131200	-19,746.71	25,745.27	5,998.56
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		174610105	201709215000350	-2,728.000	CITIZENS FINANCIAL GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	35.154800	-86,195.50	95,872.79	9,677.29
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		177376100	201709215003890	-133.000	CITRIX SYSTEMS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	76.218600	-9,215.61	10,135.50	919.89
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		189054109	201709215002050	-418.000	CLOROX CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	137.452000	-56,258.09	57,448.43	1,191.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		189754104	201709215002450	-323.000	COACH INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	40.237400	-13,743.82	12,993.14	-750.68
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		191216100	201709215002260	-371.000	COCA-COLA CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	45.904000	-16,898.73	17,039.78	141.05



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		194162103	20170921S003960	-122.000	COLGATE-PALMOLIVE CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	72.905300	-8,880.83	8,893.02	12.19
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		20030N101	20170921S004820	-870.000	COMCAST CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.675100	-29,378.71	32,767.88	3,389.17
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		200340107	20170921S000520	-1,472.000	COMERICA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	71.047400	-79,761.69	104,564.63	24,802.94
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		205887102	20170921S001360	-657.000	CONAGRA BRANDS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	33.829600	-24,469.72	22,218.96	-2,250.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		20605P101	20170921S004430	-68.000	CONCHO RESOURCES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	123.842900	-8,374.60	8,420.44	45.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		20825C104	20170921S002060	-413.000	CONOCOPHILLIPS 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	48.482200	-18,653.24	20,018.55	1,365.31
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		209115104	20170921S001070	-818.000	CONSOLIDATED EDISON INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	83.444200	-65,386.76	68,247.60	2,860.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		21036P108	20170921S003460	-174.000	CONSTELLATION BRANDS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	202.316200	-29,563.43	35,200.46	5,637.03
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		216648402	20170921S002580	-290.000	COOPER COS INC/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	237.097200	-51,079.59	68,753.70	17,674.11
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		219350105	20170921S001160	-724.000	CORNING INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	29.866100	-16,984.43	21,615.32	4,630.89
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		22160K105	20170921S004680	-27.000	COSTCO WHOLESALE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	162.280000	-4,402.20	4,381.18	-21.02
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		222070203	20170921S002020	-423.000	COTY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	16.580500	-7,817.29	7,009.15	-808.14
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		22822V101	20170921S003850	-137.000	CROWN CASTLE INTERNATIONAL CORP	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	102.163800	-13,515.55	13,994.74	479.19
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		231021106	20170921S003170	-194.000	CUMMINS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	167.860700	-25,865.42	32,562.28	6,896.86
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		23331A109	20170921S001270	-690.000	DR HORTON INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.302300	-23,336.19	25,731.09	2,394.90
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		233331107	20170921S001130	-759.000	DTE ENERGY CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	109.990700	-76,895.95	83,473.42	6,577.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		235851102	20170921S002440	-331.000	DANAHER CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	86.876200	-26,918.36	28,752.04	1,833.68
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		237194105	20170921S001630	-528.000	DARDEN RESTAURANTS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	63.813200	-37,252.80	44,247.06	6,994.26
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		23918K108	20170921S001640	-519.000	DAVITA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	60.093300	-39,403.33	31,182.50	-8,220.83
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		244199105	20170921S003370	-176.000	DEERE & CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	123.560600	-14,938.27	21,744.40	6,806.13
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		247361702	20170921S002320	-351.000	DELTA AIR LINES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	48.407300	-14,590.28	16,987.05	2,396.77
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		24906P109	20170921S002430	-330.000	DENTSPLY SIRONA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	58.584200	-20,619.96	19,329.04	-1,290.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		25278X109	20170921S004710	-20.000	DIAMONDBACK ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	95.480000	-2,010.53	1,909.35	-101.18
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		253868103	20170921S002070	-423.000	DIGITAL REALTY TRUST INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	116.791100	-45,616.85	49,397.26	3,780.41
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		254687106	20170921S003100	-211.000	WALT DISNEY CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	98.974300	-21,509.81	20,880.98	-628.83
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		254709108	20170921S001660	-510.000	DISCOVER FINANCIAL SERVICES 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	60.313400	-29,419.17	30,754.01	1,334.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		25470M109	20170921S003990	-122.000	DISH NETWORK CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.175000	-6,586.62	6,607.97	21.35
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		25746U109	20170921S003490	-171.000	DOMINION ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	78.300700	-13,307.02	13,387.40	80.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		260003108	20170921S003120	-203.000	DOVER CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	92.512000	-14,656.44	18,777.47	4,121.03
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		26078J100	20170921S002070	-5,786.000	DOWDUPONT INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	70.209100	-352,400.08	406,162.60	53,762.52
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		26138E109	20170921S002220	-384.000	DR PEPPER SNAPPLE GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	91.526500	-37,283.89	35,141.52	-2,142.37
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		264411505	20170921S000740	-1,107.000	DUKE REALTY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	29.515000	-29,515.81	32,661.28	3,145.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		26441C204	20170921S001120	-784.000	DUKE ENERGY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	85.788700	-66,466.53	67,248.94	782.41
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		26875P101	20170921S002190	-390.000	EOG RESOURCES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	93.403200	-36,579.13	36,422.50	-156.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		26884L109	20170921S001080	-796.000	EQT CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.851200	-55,044.90	51,612.40	-3,432.50
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		269246401	20170921S000430	-1,731.000	E*TRADE FINANCIAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	41.415100	-57,218.48	71,670.57	14,452.09
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		277432100	20170921S002210	-383.000	EASTMAN CHEMICAL CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	86.748000	-28,604.44	33,219.88	4,615.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		278642103	20170921S002510	-321.000	EBAY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	38.805500	-11,259.01	12,453.07	1,194.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		278865100	20170921S004340	-71.000	ECOLAB INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	130.876900	-8,616.67	9,291.33	674.66
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		281020107	20170921S000870	-945.000	EDISON INTERNATIONAL 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	79.503100	-73,058.88	75,119.24	2,060.36
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		285512109	20170921S004140	-100.000	ELECTRONIC ARTS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	120.925000	-7,900.80	12,091.22	4,190.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		291011104	20170921S003410	-173.000	EMERSON ELECTRIC CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	63.671600	-9,250.86	11,013.20	1,762.32
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		29364G103	20170921S002090	-415.000	ENTERGY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	78.012300	-33,673.28	32,370.20	-1,303.08
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		294429105	20170921S003220	-190.000	EQUIFAX INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	96.637600	-25,586.65	18,358.81	-7,227.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		29444U700	20170921S004620	-36.000	EQUINIX INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	455.398800	-14,388.41	16,393.62	2,005.21
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		29476L107	20170921S002410	-329.000	EQUITY RESIDENTIAL 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.863200	-23,081.95	21,994.19	-1,087.76



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		297178105	20170921S003140	-199.000	ESSEX PROPERTY TRUST INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	257.497500	-46,079.97	51,238.82	5,158.85
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30040W108	20170921S000910	-902.000	EVERSOURCE ENERGY 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	61.609200	-52,792.69	55,561.19	2,768.50
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30161N101	20170921S000750	-1,096.000	EXELON CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.054400	-40,775.74	40,599.72	-176.02
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30212P303	20170921S003630	-153.000	EXPEDIA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	142.305900	-20,330.32	21,770.76	1,440.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		302130109	20170921S000770	-1,017.000	EXPEDITORS INTERNATIONAL OF WA 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	57.603400	-51,295.90	58,571.13	7,275.23
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30219G108	20170921S000950	-863.000	EXPRESS SCRIPTS HOLDING CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	61.636000	-65,180.00	53,182.01	-11,997.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30225T102	20170921S001960	-427.000	EXTRA SPACE STORAGE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	79.593800	-37,911.24	33,981.49	-3,929.75
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30231G102	20170921S001260	-687.000	EXXON MOBIL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	80.286800	-63,856.26	55,148.88	-8,707.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		302491303	20170921S002740	-254.000	FMC CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	92.349100	-19,095.69	23,453.58	4,357.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30303M102	20170921S004510	-53.000	FACEBOOK INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	172.450000	-6,217.63	9,139.10	2,921.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		311900104	20170921S003050	-216.000	FASTENAL CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	44.484500	-9,356.46	9,606.26	249.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		313747206	20170921S003610	-158.000	FEDERAL REALTY INVESTMENT TRUS 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	124.805900	-25,572.36	19,717.29	-5,855.07
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		31428X106	20170921S003360	-175.000	FEDEX CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	217.165200	-29,759.60	38,001.28	8,241.68
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		315616102	20170921S002790	-250.000	F5 NETWORKS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	117.002300	-33,118.80	29,247.40	-3,871.40
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		31620M106	20170921S002550	-296.000	FIDELITY NATIONAL INFORMATION 29440...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	92.879000	-23,338.22	27,488.58	4,150.36
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		31620R303	20170921S000440	-1,644.000	FNF GROUP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	48.634500	-64,593.91	79,936.83	15,342.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		316773100	20170921S000300	-3,918.000	FIFTH THIRD BANCORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	26.952300	-81,177.98	105,557.49	24,379.51
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		33616C100	20170921S000720	-1,101.000	FIRST REPUBLIC BANK/CA 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	97.411100	-86,931.23	107,236.13	20,304.90
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		337738108	20170921S003680	-150.000	FISERV INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	125.620400	-16,824.01	18,841.12	2,017.11
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		337932107	20170921S000580	-1,311.000	FIRSTENERGY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	31.327100	-46,673.40	41,055.77	-5,617.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		343412102	20170921S002880	-242.000	FLUOR CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	40.702900	-12,655.97	9,847.45	-2,808.52
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		344849104	20170921S003740	-165.000	FOOT LOCKER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	34.967500	-10,597.97	5,767.85	-4,830.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		34959J108	20170921S003090	-212.000	FORTIVE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	70.081800	-13,617.76	14,854.87	1,237.11
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		34964C106	20170921S003580	-160.000	FORTUNE BRANDS HOME & SECURITY 29...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.444700	-9,631.31	10,309.31	678.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		354613101	20170921S001690	-501.000	FRANKLIN RESOURCES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	42.758100	-16,126.54	21,416.30	3,289.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		35671D857	20170921S000370	-2,329.000	FREEMPORT-MCMORAN INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	14.328400	-30,686.78	33,346.77	2,659.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		36174X101	20170921S000480	-1,536.000	GGP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	20.849600	-46,249.34	32,008.89	-14,240.45
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		363576109	20170921S000800	-1,002.000	ARTHUR J GALLAGHER & CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	60.322600	-50,306.28	60,431.83	10,125.55
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		366651107	20170921S002620	-285.000	GARTNER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	123.373700	-28,611.39	35,157.83	6,546.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		369550108	20170921S004070	-109.000	GENERAL DYNAMICS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	203.695700	-16,398.56	22,201.22	5,802.66
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		369604103	20170921S000790	-998.000	GENERAL ELECTRIC CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	24.311400	-31,563.62	24,252.23	-7,311.39
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		370334104	20170921S003380	-178.000	GENERAL MILLS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	52.444600	-12,654.34	9,333.14	-3,321.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		37045V100	20170921S003080	-214.000	GENERAL MOTORS CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	38.858500	-7,795.24	8,313.38	518.14
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		372460105	20170921S003210	-193.000	GENUINE PARTS CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	86.609900	-19,334.66	16,713.39	-2,621.27
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		37940X102	20170921S004260	-83.000	GLOBAL PAYMENTS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	96.344800	-6,367.47	7,995.60	1,628.13
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		38141G104	20170921S004000	-114.000	GOLDMAN SACHS GROUP INC/THE 29440...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	229.027600	-18,317.53	26,107.40	7,789.87
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		382550101	20170921S001480	-599.000	GOODYEAR TIRE & RUBBER CO/THE 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	32.168400	-18,387.58	19,262.43	874.85
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		384802104	20170921S003010	-216.000	WW GRAINGER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	173.990000	-49,129.05	37,578.81	-11,550.24
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		40414L109	20170921S001300	-679.000	HCP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	29.258700	-25,573.17	19,559.41	-5,713.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		40434L105	20170921S004520	-78.000	HP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	19.470000	-1,179.94	1,517.84	337.90
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		410345102	20170921S000550	-1,313.000	HANESBRANDS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	24.790600	-32,334.25	32,536.17	201.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		412822108	20170921S001720	-491.000	HARLEY-DAVIDSON INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	48.090400	-29,193.23	23,606.93	-5,586.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		413875105	20170921S002820	-252.000	HARRIS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	131.010000	-22,162.50	33,011.23	10,828.73
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		416515104	20170921S000810	-988.000	HARTFORD FINANCIAL SERVICES GR 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.572400	-44,542.88	53,961.40	9,363.52
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		418056107	20170921S001860	-460.000	HASBRO INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	94.710200	-38,624.80	43,561.08	4,936.28



KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		427866108	20170921S001870	-462.000	HERSHEY CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	108.820300	-49,260.76	50,269.19	1,008.43
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		42809H107	20170921S003330	-186.000	HESS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	43.291100	-9,832.95	8,050.09	-1,782.86
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		42824C109	20170921S002560	-303.000	HEWLETT PACKARD ENTERPRISE CO 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	13.567900	-4,066.90	4,107.94	41.04
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		43300A203	20170921S001930	-432.000	HILTON WORLDWIDE HOLDINGS INC 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.729000	-25,090.50	28,821.94	3,731.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		436440101	20170921S000650	-1,168.000	HOLOGIC INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.438700	-47,511.93	43,715.70	-3,796.23
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		437076102	20170921S004470	-57.000	HOME DEPOT INC/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	158.830000	-7,430.86	9,052.53	1,621.67
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		438516106	20170921S003770	-138.000	HONEYWELL INTERNATIONAL INC 294401...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	138.123300	-16,551.57	19,059.19	2,507.62
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		440452100	20170921S000830	-1,003.000	HORMEL FOODS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	31.685700	-36,038.81	31,769.99	-4,268.82
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		44107P104	20170921S000420	-1,803.000	HOST HOTELS & RESORTS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	18.247400	-32,690.18	32,881.27	191.09
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		444859102	20170921S002860	-242.000	HUMANA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	240.425100	-50,588.22	58,179.10	7,590.88
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		445656107	20170921S0002800	-248.000	JB HUNT TRANSPORT SERVICES INC 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	103.267000	-20,863.53	25,607.14	4,743.61
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		446150104	20170921S000260	-6,482.000	HUNTINGTON BANCSHARES INC/OH 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	13.094900	-63,119.76	84,814.35	21,694.59
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		446413106	20170921S004150	-95.000	HUNTINGTON INGALLS INDUSTRIES 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	218.268200	-17,891.93	20,734.05	2,842.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		45168D104	20170921S004390	-71.000	IDEXX LABORATORIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	161.035000	-8,876.04	11,432.51	2,556.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		452308109	20170921S003590	-157.000	ILLINOIS TOOL WORKS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	147.768400	-17,555.59	23,197.53	5,641.94
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		452327109	20170921S004350	-73.000	ILLUMINA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	204.830000	-13,097.15	14,951.51	1,854.36
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		45337C102	20170921S004730	-18.000	INCYTE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	118.210000	-1,650.53	2,127.55	477.02
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		457187102	20170921S0003260	-186.000	INGREDION INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	122.305100	-24,428.45	22,746.36	-1,682.09
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		458140100	20170921S003440	-177.000	INTEL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.002700	-6,202.99	6,547.55	344.56
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		45866F104	20170921S000470	-1,579.000	INTERCONTINENTAL EXCHANGE INC 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.200600	-85,139.22	104,512.54	19,373.32
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		459200101	20170921S003970	-121.000	INTERNATIONAL BUSINESS MACHINE 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	144.866800	-19,466.77	17,527.26	-1,939.51
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		459506101	20170921S0003820	-140.000	INTERNATIONAL FLAVORS & FRAGRA 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	144.936300	-18,275.04	20,289.21	2,014.17
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		460146103	20170921S0002850	-242.000	INTERNATIONAL PAPER CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	57.437000	-11,638.70	13,897.00	2,258.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		460690100	20170921S001820	-474.000	INTERPUBLIC GROUP OF COS INC/T 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	20.302300	-11,184.03	9,618.32	-1,565.71
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		461202103	20170921S004100	-105.000	INTUIT INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	145.452900	-12,099.24	15,271.14	3,171.90
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		46120E602	20170921S004610	-37.000	INTUITIVE SURGICAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	1,050.010000	-25,363.16	38,849.10	13,485.94
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		46590V100	20170921S000940	-854.000	JBG SMITH PROPERTIES 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	32.157300	-32,640.24	27,453.15	-5,187.09
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		46625H100	20170921S000980	-852.000	JPMORGAN CHASE & CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	93.816700	-60,593.12	79,921.46	19,328.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		478160104	20170921S003810	-135.000	JOHNSON & JOHNSON 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	133.457700	-16,429.20	18,015.02	1,585.82
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		48203R104	20170921S001390	-669.000	JUNIPER NETWORKS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	27.729800	-16,542.16	18,544.12	2,001.96
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		482480100	20170921S004660	-37.000	KLA-TENCOR CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	101.080000	-2,890.68	3,739.50	848.82
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		485170302	20170921S001670	-504.000	KANSAS CITY SOUTHERN 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	106.769500	-45,303.39	53,805.54	8,502.15
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		487836108	20170921S0002480	-320.000	KELLOGG CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.933400	-26,356.05	20,775.01	-5,581.04
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		493267108	20170921S0002500	-6,490.000	KEYCORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	17.868700	-102,713.56	115,900.28	13,186.72
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		494368103	20170921S004270	-81.000	KIMBERLY-CLARK CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	121.788400	-10,901.88	9,863.82	-1,038.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		49446F109	20170921S000620	-1,191.000	KIMCO REALTY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	19.629700	-36,674.87	23,366.51	-13,308.36
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		494568101	20170921S000500	-1,551.000	KINDER MORGAN INC/OE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	19.592300	-30,814.57	30,371.44	-443.13
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		500754106	20170921S004330	-76.000	KRAFT HEINZ CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	80.332600	-6,765.71	6,104.37	-661.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		501797104	20170921S003340	-196.000	L BRANDS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.499700	-15,214.96	7,347.81	-8,867.15
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		501889208	20170921S001900	-446.000	LKQ CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	34.902200	-14,813.78	15,561.56	747.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		502413107	20170921S0002920	-234.000	L3 TECHNOLOGIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	188.457300	-34,967.92	44,095.65	9,127.73
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		50540R409	20170921S0002360	-338.000	LABORATORY CORP OF AMERICA HOL 29...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	153.883600	-46,804.27	52,008.07	5,203.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		512807108	20170921S0004560	-51.000	LAM RESEARCH CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	175.644500	-4,862.79	8,957.15	4,094.36
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		517834107	20170921S0002980	-223.000	LAS VEGAS SANDS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	63.504200	-12,377.23	14,158.88	1,781.65

Report Timestamp: Thu Oct 26 2017 02:05:37 PM

Page 129 of 197



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		518439104	201709215002130	-396.000	ESTEE LAUDER COS INC/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	110.572800	-36,728.50	43,781.85	7,053.35
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		521865204	201709215004780	-4.000	LEAR CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	166.340000	-460.44	665.30	204.86
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		526057104	201709215001910	-436.000	LENNAR CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	51.376100	-20,440.98	22,395.10	1,954.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		52729N308	201709215002490	-319.000	LEVEL 3 COMMUNICATIONS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	52.773700	-18,113.54	16,831.23	-1,282.31
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		530307305	201709215004850	-305.000	LIBERTY BROADBAND CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	97.373800	-23,248.04	29,695.27	6,447.23
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		53071M104	201709215001100	-789.000	LIBERTY INTERACTIVE CORP GVC G 2944.	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	22.979000	-18,969.47	18,122.12	-847.35
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		532457108	201709215002330	-344.000	ELI LILLY & CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	82.067200	-27,902.28	28,227.02	324.74
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		534187109	201709215001680	-506.000	LINCOLN NATIONAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	70.988500	-25,893.38	35,914.29	10,020.91
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		539830109	201709215004040	-113.000	LOCKHEED MARTIN CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	306.510700	-29,387.14	34,633.77	5,246.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		540424108	201709215000600	-1,284.000	LOEWS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.523600	-55,092.97	61,006.05	5,913.08
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		548661107	201709215004180	-91.000	LOWE'S COS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	77.713700	-7,453.65	7,070.87	-382.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		55261F104	201709215002110	-397.000	M&T BANK CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	151.995300	-46,363.96	60,336.76	13,982.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		552953101	201709215001090	-503.000	MGM RESORTS INTERNATIONAL 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	32.291000	-18,804.97	25,921.04	7,116.07
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		554382101	201709215001340	-670.000	MACERICH CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	52.908800	-55,062.58	35,441.38	-19,621.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		55616P104	201709215000990	-673.000	MACY'S INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	21.463300	-27,590.92	18,728.29	-8,862.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		565849106	201709215000650	-960.000	MARATHON OIL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	12.244700	-14,247.09	11,745.03	-2,502.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		56585A102	201709215001530	-567.000	MARATHON PETROLEUM CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.461900	-26,154.29	30,873.51	4,719.22
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		570535104	201709215004540	-49.000	MARKEL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	1,044.849700	-46,604.04	51,195.96	4,591.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		571748102	201709215001990	-420.000	MARSH & MCLENNAN COS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	81.797300	-28,840.31	34,349.87	5,509.56
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		571903202	201709215004220	-84.000	MARRIOTT INTERNATIONAL INC/MD 29440.	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	107.210000	-6,682.41	10,076.56	3,394.15
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		573284106	201709215002670	-270.000	MARTIN MARIETTA MATERIALS INC 29440.	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	200.996900	-54,763.66	54,265.20	-498.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		574599106	201709215001490	-586.000	MASCO CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	37.326500	-19,805.26	21,866.96	2,061.70
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		57636Q104	201709215003750	-144.000	MASTERCARD INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	142.802200	-13,861.10	20,561.60	6,700.50
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		5772K101	2017092150022750	-268.000	MAXIM INTEGRATED PRODUCTS INC 2944.	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	46.633500	-10,415.09	12,495.34	2,080.25
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		579780206	201709215003480	-177.000	MCCORMICK & CO INC/MD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	98.244200	-18,427.45	17,387.04	-1,040.41
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		580135101	201709215002840	-248.000	MCDONALD'S CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	159.033200	-33,577.60	39,436.83	5,759.23
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		58733R102	201709215004580	-45.000	MERCADOLIBRE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	295.279400	-11,623.22	13,286.81	1,663.59
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		58933Y105	201709215002460	-333.000	MERCK & CO INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	65.962900	-19,863.99	21,961.81	2,097.82
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		59156R108	201709215004400	-78.000	METLIFE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	49.448800	-3,314.20	3,856.14	541.94
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		592688105	201709215004450	-63.000	METTLER-TOLEDO INTERNATIONAL I 2944.	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	629.852700	-24,901.39	39,679.17	14,777.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		594837304	201709215001060	-791.000	MICRO FOCUS INTERNATIONAL PLC ADR	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	33.043400	-22,610.44	26,128.81	3,518.37
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		594918104	201709215003450	-175.000	MICROSOFT CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	75.169100	-10,560.47	13,152.53	2,492.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		596017104	201709215003840	-138.000	MICROCHIP TECHNOLOGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	89.675400	-7,594.02	12,373.54	4,779.52
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		595112103	201709215001650	-534.000	MICRON TECHNOLOGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	36.468000	-8,584.04	19,465.12	10,884.08
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		59522J103	201709215001970	-422.000	MID-AMERICA APARTMENT COMMUNIT 29.	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	107.373400	-40,976.98	45,306.30	4,329.32
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		608190104	201709215003250	-188.000	MOHAWK INDUSTRIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	255.801700	-39,445.58	48,087.72	8,642.14
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		609207105	201709215002940	-238.000	MONDELEZ INTERNATIONAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	40.692700	-10,819.31	9,679.87	-1,139.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		61166W101	201709215002690	-261.000	MONSANTO CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	119.338500	-27,635.55	31,144.02	3,508.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		615369105	201709215003290	-184.000	MOODY S CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	136.842000	-20,712.42	25,176.50	4,464.08
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		617446448	201709215001590	-534.000	MORGAN STANLEY 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.446800	-19,232.73	25,330.66	6,097.93
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		61945C103	201709215000680	-1,118.000	MOSAIC CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	20.819300	-31,756.82	23,264.26	-8,492.56
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		620076307	201709215001740	-488.000	MOTOROLA SOLUTIONS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	85.523000	-33,525.73	41,729.37	8,203.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		631103108	201709215001220	-694.000	NASDAQ INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	76.258700	-47,134.09	52,915.37	5,781.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		637071101	201709215000710	-1,110.000	NATIONAL OILWELL VARCO INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	35.487900	-38,516.24	39,379.56	863.32
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		641100104	201709215001540	-584.000	NETAPP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	41.493600	-16,857.38	24,225.86	7,368.48



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		64110L106	20170921S004720	-15.000	NETFLIX INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	185.930000	-2,298.73	2,788.73	490.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		651229106	20170921S002310	-350.000	NEWELL BRANDS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	42.694300	-17,100.95	14,939.16	-2,161.79
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		651639106	20170921S001040	-862.000	NEWMONT MINING CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	38.272600	-35,393.97	32,981.59	-2,412.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		65339F101	20170921S001800	-474.000	NEXTERA ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	147.925200	-62,716.80	70,110.18	7,393.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		654106103	20170921S003710	-149.000	NIKE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	53.622100	-8,514.35	7,988.01	-526.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		65473P105	20170921S000840	-983.000	NISOURCE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	26.369700	-25,056.30	25,910.99	854.69
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		655044105	20170921S001170	-705.000	NOBLE ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	26.562400	-27,499.55	18,719.00	-8,780.55
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		655844108	20170921S003800	-142.000	NORFOLK SOUTHERN CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	128.563300	-16,421.07	18,268.34	1,847.27
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		665859104	20170921S001000	-842.000	NORTHERN TRUST CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	88.383700	-63,832.40	74,408.94	10,576.54
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		666807102	20170921S004110	-104.000	NORTHROP GRUMMAN CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	279.465000	-24,145.18	29,062.64	4,917.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		670346105	20170921S004230	-84.000	NUCOR CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	56.050000	-5,368.24	5,267.63	-120.61
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		670666104	20170921S004030	-112.000	VIDIA CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	187.584400	-6,147.84	21,019.04	14,871.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		67103H107	20170921S002390	-321.000	O'REILLY AUTOMOTIVE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	204.953700	-89,434.58	65,785.41	-23,649.17
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		674599105	20170921S000960	-867.000	OCCIDENTAL PETROLEUM CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	62.505000	-63,038.69	54,181.91	-8,856.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		681919106	20170921S004240	-84.000	OMNICOM GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	73.260000	-7,062.63	6,152.85	-909.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		682680103	20170921S003110	-213.000	ONEOK INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	56.233900	-10,345.01	11,975.41	1,630.40
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		68389X105	20170921S003660	-154.000	ORACLE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.999000	-7,853.66	7,390.13	-463.53
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		69331C108	20170921S001030	-639.000	PG&E CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	69.328000	-54,545.90	58,156.45	3,610.55
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		693475105	20170921S001470	-595.000	PNC FINANCIAL SERVICES GROUP I 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	131.004800	-59,284.08	77,940.10	18,656.02
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		693506107	20170921S001140	-720.000	PPG INDUSTRIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	108.384300	-80,042.90	78,027.69	-2,015.21
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		69351T106	20170921S001750	-481.000	PPL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	39.089500	-18,045.61	18,796.80	751.19
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		693656100	20170921S002400	-335.000	PVH CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	127.036300	-32,962.59	42,552.82	9,590.23
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		693718108	20170921S003190	-193.000	PACCAR INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	70.940100	-12,614.14	13,689.19	1,075.05
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		697435105	20170921S004410	-69.000	PALO ALTO NETWORKS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	143.033400	-8,877.94	9,868.38	990.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		701094104	20170921S003930	-125.000	PARKER-HANNIFIN CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	176.356000	-14,880.85	22,042.74	7,191.89
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		704326107	20170921S002180	-385.000	PAYCHEX INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	58.445200	-23,440.65	22,497.03	-943.62
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		70450Y103	20170921S004020	-116.000	PAYPAL HOLDINGS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.318600	-4,559.82	7,459.62	2,899.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		713448108	20170921S002900	-237.000	PEPSICO INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	114.189200	-25,719.43	27,059.84	1,340.41
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		717081103	20170921S000560	-1,318.000	PFIZER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	35.884700	-47,005.96	47,281.75	275.79
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		718172109	20170921S002970	-227.000	PHILIP MORRIS INTERNATIONAL IN 29440...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	115.333100	-23,331.06	26,177.73	2,846.67
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		718546104	20170921S003650	-151.000	PHILLIPS 66 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	89.413300	-11,554.87	13,499.58	1,946.71
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		723484101	20170921S001420	-625.000	PINNACLE WEST CAPITAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	87.912400	-50,819.80	54,937.73	4,117.93
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		723787107	20170921S004440	-65.000	PIONEER NATURAL RESOURCES CO 2944...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	138.507200	-10,150.43	9,002.11	-1,148.32
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		74005P104	20170921S004010	-116.000	PRAXAIR INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	137.050400	-13,770.23	15,896.32	2,126.09
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		741447108	20170921S003790	-138.000	T ROWE PRICE GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	84.728800	-10,349.52	11,690.91	1,341.39
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		741503403	20170921S004760	-3.000	PRICELINE GROUP INC/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	1,865.720000	-4,077.78	5,597.00	1,519.22
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		74251V102	20170921S001760	-475.000	PRINCIPAL FINANCIAL GROUP INC 294401...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	62.486200	-22,409.98	29,675.51	7,265.53
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		742718109	20170921S003320	-181.000	PROCTER & GAMBLE CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	94.445000	-15,547.49	17,092.34	1,544.85
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		743315103	20170921S000590	-1,279.000	PROGRESSIVE CORP/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.647200	-42,523.16	60,926.57	18,403.41
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		74340W103	20170921S001430	-620.000	PROLOGIS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.778600	-32,756.83	40,155.60	7,398.77
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		744320102	20170921S003540	-164.000	PRUDENTIAL FINANCIAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	103.949100	-14,928.43	17,045.61	2,117.18
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		744573106	20170921S001980	-430.000	PUBLIC SERVICE ENTERPRISE GROU 294...	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	45.549500	-19,927.31	19,581.53	-345.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		744600109	20170921S004550	-48.000	PUBLIC STORAGE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	216.189200	-11,812.77	10,376.36	-1,436.41
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		74736K101	20170921S004420	-75.000	QORVO INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	73.263600	-4,876.75	5,493.89	617.14
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		747525103	20170921S004190	-92.000	QUALCOMM INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	52.363400	-5,422.36	4,816.39	-605.97



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		74834L100	201709215002100	-407.000	QUEST DIAGNOSTICS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	101.460700	-34,632.74	41,289.47	6,656.73
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		74876Y101	201709215001510	-576.000	QUINTILES IMS HOLDINGS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	94.756000	-48,992.70	54,572.43	5,579.73
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		754730109	201709215001150	-719.000	RAYMOND JAMES FINANCIAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	80.763600	-54,770.61	58,074.87	3,304.26
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		755111507	201709215003160	-198.000	RAYTHEON CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	184.181500	-28,515.25	36,465.11	7,949.86
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		756109104	201709215000820	-1,006.000	REALTY INCOME CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	58.806200	-70,318.67	59,147.61	-11,171.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		756577102	201709215004490	-56.000	RED HAT INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	106.854400	-5,400.51	5,983.71	583.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		758849103	201709215002650	-275.000	REGENCY CENTERS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	63.138100	-17,388.06	17,359.82	-28.24
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		7591EP100	201709215000240	-7,221.000	REGIONS FINANCIAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	13.980800	-82,551.13	100,880.81	18,329.68
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		760759100	201709215000690	-1,120.000	REPUBLIC SERVICES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.816100	-57,781.31	74,821.10	17,039.79
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		761152107	201709215000660	-935.000	RESMED INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	79.866000	-61,701.78	74,663.63	12,961.85
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		773903109	201709215003950	-124.000	ROCKWELL AUTOMATION INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	177.296500	-15,653.74	21,993.02	6,329.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		774341011	201709215003550	-164.000	ROCKWELL COLLINS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	130.555300	-14,106.78	21,408.93	7,302.15
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		776696106	201709215003650	-161.000	ROPER TECHNOLOGIES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	245.825500	-27,778.49	39,575.38	11,796.89
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		778296103	201709215003980	-127.000	ROSS STORES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	61.352700	-7,364.29	7,790.34	426.05
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		78409Y104	201709215003520	-165.000	S&P GLOBAL INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	155.738800	-21,828.00	25,694.65	4,186.65
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		78410G104	201709215003000	-224.000	SBA COMMUNICATIONS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	146.487900	-25,696.99	32,810.29	7,113.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		78440X101	201709215002660	-273.000	SL GREEN REALTY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	96.690100	-30,939.84	26,930.06	-4,546.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		78486Q101	201709215003690	-145.000	SVB FINANCIAL GROUP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	170.917400	-25,994.27	24,780.99	-1,213.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		80589M102	201709215000970	-866.000	SCANA CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	58.530900	-63,544.00	50,677.92	-12,866.08
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		806407102	201709215003310	-186.000	HENRY SCHEIN INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	79.192400	-16,727.26	14,727.58	-1,999.68
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		806857108	201709215003030	-217.000	SCHLUMBERGER LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	68.055000	-17,185.76	14,765.42	-2,420.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		808513105	201709215000490	-1,532.000	CHARLES SCHWAB CORP/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	40.950000	-52,163.08	62,718.63	10,535.55
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		81211K100	201709215002370	-337.000	SEALED AIR CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	41.971100	-15,497.54	14,140.56	-1,356.98
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		816851109	201709215003920	-128.000	SEMPRA ENERGY 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	117.742600	-14,529.95	15,069.42	539.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		81762P102	201709215003260	-195.000	SERVICENOW INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	116.403900	-17,598.86	22,696.28	5,097.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		824348106	201709215004650	-32.000	SHERWIN-WILLIAMS CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	344.350000	-9,522.86	11,018.62	1,495.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		828806109	201709215004380	-67.000	SIMON PROPERTY GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	160.015000	-10,967.16	10,720.09	-247.07
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		829688103	201709215000310	-3,697.000	SIRIUS XM HOLDINGS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	5.501100	-15,643.66	20,300.13	4,656.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		83088M102	201709215004290	-81.000	SKYWORKS SOLUTIONS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	106.628100	-6,421.28	8,635.87	2,214.59
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		832696405	201709215003150	-205.000	JM SMUCKER CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	107.469000	-31,005.56	22,028.59	-8,976.97
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		833034101	201709215004320	-77.000	SNAP-ON INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	147.457900	-12,307.90	11,353.15	-954.75
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		842587107	201709215000630	-1,196.000	SOUTHERN CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	49.800900	-64,598.23	59,548.54	-5,049.69
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		844741108	201709215002810	-250.000	SOUTHWEST AIRLINES CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.093800	-10,059.88	13,520.63	3,460.75
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		854502101	201709215002170	-391.000	STANLEY BLACK & DECKER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	151.683800	-47,103.07	59,303.08	12,200.01
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		855244109	201709215004500	-63.000	STARBUCKS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.985000	-3,571.74	3,463.34	-108.40
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		857477103	201709215002140	-390.000	STATE STREET CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	94.939300	-29,702.89	37,021.57	7,318.68
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		858119100	201709215002150	-403.000	STEEL DYNAMICS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	34.273300	-15,032.13	13,807.79	-1,224.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		863667101	201709215003300	-188.000	STRYKER CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	143.258500	-23,795.62	26,930.09	3,134.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		867914103	201709215001350	-639.000	SUNTRUST BANKS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	55.533900	-30,998.88	35,478.95	4,480.07
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		871503108	201709215001370	-669.000	SYMANTEC CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	34.001700	-14,020.50	22,738.92	8,719.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		871607107	201709215002120	-403.000	SYNOPSIS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	80.873100	-26,069.38	32,587.07	6,517.69
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		871658103	201709215001500	-575.000	SYNCHRONY FINANCIAL 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	29.150600	-20,860.49	16,755.46	-4,105.03
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		871829107	201709215001700	-515.000	SYSCO CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	54.240000	-26,876.09	27,927.80	1,051.71
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		87236Y108	201709215000700	-1,104.000	TD AMERITRADE HOLDING CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	45.639300	-40,796.33	50,594.38	9,798.05
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		872540109	201709215003760	-146.000	TJX COS INC/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	72.366400	-11,293.24	10,563.78	-729.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		872590104	201709215003730	-181.000	T-MOBILE US INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.754000	-8,457.22	11,718.38	3,261.16
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		87612E106	201709215002910	-255.000	TARGET CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	59.241500	-16,683.96	15,103.68	-1,580.28



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		87612G101	20170921S002960	-234.000	TARGA RESOURCES CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.952000	-12,597.61	11,218.17	-1,379.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		88160R101	20170921S004300	-74.000	TESLA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	372.568300	-16,519.69	27,568.67	11,048.98
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		882506104	20170921S003670	-155.000	TEXAS INSTRUMENTS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	86.485000	-10,081.13	13,403.32	3,322.19
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		883203101	20170921S002500	-312.000	TEXTRON INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	53.137000	-12,393.41	16,575.23	4,181.82
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		883556102	20170921S003900	-129.000	THERMO FISHER SCIENTIFIC INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	189.163100	-19,847.56	24,402.76	4,555.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		88579Y101	20170921S003700	-145.000	3M CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	210.779000	-26,270.04	30,560.60	4,290.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		886547108	20170921S001290	-683.000	TIFFANY & CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	90.177800	-55,919.47	61,583.18	5,663.71
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		887317303	20170921S001880	-456.000	TIME WARNER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	102.850000	-39,620.08	46,893.95	7,273.87
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		891027104	20170921S002010	-421.000	TORCHMARK CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	77.666600	-32,371.82	32,692.67	320.85
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		891906109	20170921S001620	-524.000	TOTAL SYSTEM SERVICES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.469500	-28,849.55	34,823.97	5,974.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		893641100	20170921S004770	-4.000	TRANSDIGM GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	261.680000	-1,065.08	1,046.65	-38.43
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		89417E109	20170921S002870	-238.000	TRAVELERS COS INC/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	120.259700	-28,134.20	28,618.76	484.56
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		90130A101	20170921S002760	-255.000	TWENTY-FIRST CENTURY FOX INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	26.774400	-7,030.93	6,824.76	-206.17
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		90184L102	20170921S001550	-619.000	TWITTER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	17.768000	-11,046.76	10,991.94	-54.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		902494103	20170921S000660	-1,144.000	TYSON FOODS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	65.770500	-82,026.88	75,228.27	-6,798.61
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		902653104	20170921S000760	-1,057.000	UDR INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	38.592200	-39,417.41	40,780.44	1,363.03
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		902973304	20170921S001050	-620.000	US BANCORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	52.782600	-36,960.90	43,272.53	6,321.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		903845303	20170921S004530	-54.000	ULTA BEAUTY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	224.501000	-13,919.31	12,122.22	-1,797.09
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		907816108	20170921S003400	-176.000	UNION PACIFIC CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	113.720000	-18,534.57	20,012.49	1,477.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		910047109	20170921S003870	-140.000	UNITED CONTINENTAL HOLDINGS IN 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	58.160700	-7,725.99	8,140.91	414.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		911321206	20170921S003780	-138.000	UNITED PARCEL SERVICE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	117.672200	-15,304.79	16,237.00	932.21
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		911363109	20170921S003600	-159.000	UNITED RENTALS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	130.365900	-17,270.11	20,726.11	3,456.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		913017109	20170921S003880	-131.000	UNITED TECHNOLOGIES CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	113.521200	-14,216.99	14,869.62	652.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		91324P102	20170921S002700	-256.000	UNITEDHEALTH GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	195.065900	-37,777.42	49,933.15	12,155.73
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		913903100	20170921S002590	-288.000	UNIVERSAL HEALTH SERVICES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	108.431700	-38,817.81	31,224.72	-7,593.09
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		91529Y106	20170921S000780	-1,000.000	UNUM GROUP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	49.261100	-36,953.76	49,249.96	12,296.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		91913Y101	20170921S000930	-887.000	VALERO ENERGY CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	73.015100	-53,917.05	64,574.02	10,636.97
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92210H105	20170921S001440	-616.000	VANTIV INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	72.107100	-36,794.73	44,410.78	7,616.05
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92220P105	20170921S001770	-476.000	VARIAN MEDICAL SYSTEMS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	107.132000	-37,271.57	50,988.89	13,717.32
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92276F100	20170921S002540	-298.000	VENTAS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	68.345100	-21,874.44	20,363.38	-1,511.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92339V100	20170921S000320	-3,394.000	VEREIT INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	8.587200	-36,243.21	29,110.34	-7,132.87
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92343E102	20170921S004090	-104.000	VERISIGN INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	105.439000	-8,686.96	10,964.36	2,277.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92343Y104	20170921S002770	-253.000	VERIZON COMMUNICATIONS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	49.250000	-14,087.07	12,457.43	-1,629.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92345Y106	20170921S001780	-473.000	VERISK ANALYTICS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	81.997900	-40,221.36	38,779.38	-1,441.98
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92532F100	20170921S004570	-49.000	VERTEX PHARMACEUTICALS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	154.370000	-6,391.09	7,563.46	1,172.37
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92826C839	20170921S004130	-100.000	VISA INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	105.605000	-8,978.16	10,559.25	1,581.09
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		929160109	20170921S002340	-343.000	VULCAN MATERIALS CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	115.780600	-43,361.19	39,708.40	-3,652.79
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92939U106	20170921S000540	-1,343.000	WEC ENERGY GROUP INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	65.061800	-85,051.71	87,362.55	2,310.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		931142103	20170921S002720	-278.000	WAL-MART STORES INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	80.235300	-20,117.18	22,302.11	2,184.93
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		931427108	20170921S003910	-136.000	WALGREENS BOOTS ALLIANCE INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	80.729000	-10,944.06	10,977.52	33.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		94106L109	20170921S001790	-475.000	WASTE MANAGEMENT INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	78.456000	-32,948.01	37,260.98	4,312.97
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		941848103	20170921S002640	-281.000	WATERS CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	183.791700	-41,873.65	51,641.46	9,767.81
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		949746101	20170921S001560	-553.000	WELLS FARGO & CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	53.391400	-27,080.74	29,519.22	2,438.48
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		95040Q104	20170921S002610	-285.000	WELLTOWER INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	73.495400	-22,284.80	20,942.65	-1,341.95
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		95709T100	20170921S001310	-678.000	WESTAR ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	50.414300	-37,959.54	34,173.33	-3,786.31



### Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		958102105	201709215003620	-163.000	WESTERN DIGITAL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	84.765000	-12,496.90	13,814.75	1,317.85
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		959902109	201709215002200	-389.000	WESTERN UNION CO/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	19.057600	-7,805.97	7,409.34	-396.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		96145D105	201709215001450	-593.000	WESTROCK CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	57.681800	-28,624.06	34,198.58	5,574.52
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		962166104	201709215002730	-255.000	WEYERHAEUSER CO 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	33.565700	-7,664.08	8,556.50	892.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		963320106	201709215004080	-107.000	WHIRLPOOL CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	171.350600	-19,571.71	18,333.01	-1,238.70
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		966837106	201708285000050 PSS..	-8,496.000	WHOLE FOODS MARKET INC C/DECLI// US..		8/28/2017	8/28/2017	8/28/2017	42.000000	-281,929.47	356,832.00	74,902.53
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		969457100	201709215001890	-448.000	WILLIAMS COS INC/THE 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	30.592700	-13,288.67	13,700.73	412.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		96138H101	201709215004590	-45.000	WORKDAY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	105.330000	-3,616.66	4,739.29	1,122.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		96310W108	201709215003510	-169.000	WYNDHAM WORLDWIDE CORP 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	101.511300	-12,968.25	17,153.32	4,185.07
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		963134107	201709215003430	-173.000	WYNN RESORTS LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	146.799200	-15,967.80	25,393.94	9,426.14
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		963898100	201709215000380	-2,101.000	XCEL ENERGY INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	48.467500	-93,031.78	101,806.85	8,775.07
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		963919101	201709215003230	-197.000	XILINX INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	69.531400	-11,167.34	13,695.40	2,508.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		96419M100	201709215001190	-703.000	XYLEM INC/NY 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	63.845700	-33,574.96	44,875.46	11,300.50
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		968498101	201709215002230	-385.000	YUM! BRANDS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	76.466800	-24,601.64	29,435.18	4,833.54
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		96956P102	201709215002040	-417.000	ZIMMER BIOMET HOLDINGS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	115.775500	-50,561.33	48,273.09	-2,288.24
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		969701107	201709215001200	-695.000	ZIONS BANCORPORATION 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	43.948700	-29,216.42	30,536.69	1,320.27
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		96978W103	201709215001110	-791.000	ZOETIS INC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	64.782100	-32,762.51	51,233.54	10,471.03
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G0177J108	201709215003500	-166.000	ALLERGAN PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	211.998700	-36,251.25	35,169.30	-1,061.95
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G02602103	201709215000400	-1,889.000	AMDOCS LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	63.744800	-109,075.42	120,392.25	11,316.83
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G0408V102	201709215002270	-363.000	AON PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	145.142500	-41,465.89	52,681.88	11,215.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G0450A105	201709215000570	-1,302.000	ARCH CAPITAL GROUP LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	95.999400	-92,306.51	124,975.31	32,668.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G1151C101	201709215004310	-75.000	ACCENTURE PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	137.512700	-8,769.18	10,312.46	1,543.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G16962105	201709215002300	-372.000	BUNGE LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	71.895700	-24,386.46	26,740.86	2,354.40
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G29183103	201709215003340	-182.000	EATON CORP PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	77.418300	-12,137.55	14,087.98	1,950.43
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G3223R108	201709215002530	-305.000	EVEREST RE GROUP LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	223.274800	-61,171.24	68,094.18	6,922.94
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G47567105	201709215000920	-698.000	IHS MARKIT LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	47.569800	-34,739.67	42,707.71	7,968.04
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G47791101	201709215001950	-424.000	INGERSOLL-RAND PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	88.992700	-30,301.58	37,727.78	7,426.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G491BT108	201709215001180	-704.000	INVESCO LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	33.354000	-20,038.63	23,473.63	3,435.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G5960L103	201709215002160	-395.000	MEDTRONIC PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	81.104000	-32,959.79	31,544.84	-1,414.95
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G6518L108	201709215002470	-326.000	NIELSEN HOLDINGS PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	40.301700	-17,924.67	13,134.78	-4,789.89
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G7946M107	201709215001250	-695.000	SEAGATE TECHNOLOGY PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	32.509000	-27,520.17	22,586.28	-4,933.89
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G7500T104	201709215002830	-248.000	PENTAIR PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	66.873800	-15,389.53	16,581.83	1,192.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G96629103	201709215002570	-288.000	WILLIS TOWERS WATSON PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	151.974300	-35,777.07	43,764.70	7,987.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G97822103	201709215002710	-259.000	PERRIGO CO PLC 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	85.494000	-21,711.50	22,139.84	428.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G98294104	201709215000530	-1,461.000	XL GROUP LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	38.555700	-50,917.64	56,313.96	5,396.32
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		H1467J104	201709215003040	-214.000	CHUBB LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	143.137500	-27,939.32	30,628.58	2,689.26
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		H84989104	201709215002630	-296.000	TE CONNECTIVITY LTD 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	82.564200	-18,921.51	23,609.95	4,688.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		M22465104	201709215001940	-433.000	CHECK POINT SOFTWARE TECHNOLOG 2..	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	111.559600	-39,059.13	48,299.86	9,240.73
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		N61488117	201709215004840	-2,807.000	MOBILEYE NV 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	61.900100	-176,556.65	173,721.49	-2,835.16
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		N69465109	201709215003180	-207.000	MYLAN NV 29440119	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	31.464700	-8,029.86	6,510.96	-1,518.90
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		V7780T103	201709215002380	-336.000	ROYAL CARIBBEAN CRUISES LTD 29440..	UBS SECU.	9/20/2017	9/20/2017	9/22/2017	116.945600	-28,563.47	39,289.45	10,705.98



### Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
<b>GRAND TOTAL</b>						14,088,598...							-	3,116,247.77	8,127,171.13
<b>CLASS ACTIONS</b>						0.000							3,470.79	3,470.79	3,470.79
<b>U.S. DOLLAR</b>						0.000							3,470.79	3,470.79	3,470.79
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20170725S000030 000...	0.000	3-14-CV-00682-JAGGENWORTH FINA NCIA.		7/25/2017	7/25/2017		0.000000	302.44	302.44	302.44
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20170810A000140	0.000	WORLDCOM INC CLASS ACTION PROCEE		7/27/2017	7/27/2017		0.000000	156.05	156.05	156.05
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20170814S000140 000...	0.000	3-12-cv-00456-MOC-DSCDUKE ENER GY C.		8/14/2017	8/14/2017		0.000000	1,533.97	1,533.97	1,533.97
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20170915A0000510	0.000	DUKE ENERGY CLASS ACTIONS SETTLEM.		9/14/2017	9/14/2017		0.000000	1,478.33	1,478.33	1,478.33
<b>CORPORATE ACTIONS</b>						9,437.000							686,360.10	667,169.28	686,360.10
<b>U.S. DOLLAR</b>						9,437.000							686,360.10	667,169.28	686,360.10
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000150	1,401.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	80,007.04	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000160	76.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	4,340.14	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000170	19.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	1,085.03	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000180	28.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	1,599.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000190	18.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	1,027.93	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000200	46.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	2,626.93	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000210	61.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	3,483.53	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000220	25.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	1,427.68	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000230	267.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	15,247.59	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000240	100.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	5,710.71	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000250	29.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	1,556.10	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000260	901.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	51,453.49	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000270	12.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	685.28	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000280	180.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	10,279.28	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000290	37.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	2,112.96	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03349M105	20170801F000300	939.000	ANDEAVOR MERGER EFFECTIVE AU.		8/1/2017	8/1/2017	8/1/2017	0.000000	53,623.58	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MW		057224107	20170705F000270	-11,653.000	BAKER HUGHES INC MERGER EFFECTIVE.		7/3/2017	7/3/2017	7/3/2017	0.000000	-552,333.28	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000280	4,599.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	217,965.13	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000290	68.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	3,223.09	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000300	251.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	11,896.99	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000310	27.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	1,279.75	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000320	66.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	3,128.29	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000330	100.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	4,739.84	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000340	61.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	2,891.30	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000350	48.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	2,275.12	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000360	211.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	10,001.05	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000370	87.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	4,123.65	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000380	87.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	4,123.65	0.00	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		05722G100	20170705F000390	946.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	44,838.86	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000400	354.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	16,779.02	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000410	470.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	22,277.24	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000420	3,263.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	154,660.90	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000430	43.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	2,038.13	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000440	173.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	8,199.92	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000450	647.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	30,666.75	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000460	132.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	6,256.58	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		05722G100	20170705F000470	20.000	BEAR NEWCO INC MERGER EFFECTIVE		7/3/2017	7/3/2017	7/3/2017	0.000000	948.02	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000100	974.364	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	41,249.47	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000110	12.364	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	523.41	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000120	73.455	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	3,109.68	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000130	58.727	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	2,486.21	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000140	22.818	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	966.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000150	15.545	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	658.11	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000160	54.545	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	2,309.17	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000170	23.364	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	989.09	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000180	14.182	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	600.38	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000190	5.455	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	230.92	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000200	49.091	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	2,078.25	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000210	20.273	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	858.24	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000220	14.091	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	596.53	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000230	220.455	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	9,332.90	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000240	82.545	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	3,494.54	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000250	89.636	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	3,794.74	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000260	756.182	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	32,012.79	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000270	10.091	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	427.20	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000280	151.000	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	6,392.55	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000290	11.091	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	469.53	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		10922N103	20170807F000300	30.727	BRIGHTHOUSE FINANCIAL INC NON TAXA..		8/7/2017	8/7/2017	8/4/2017	0.000000	1,300.83	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		10922N103	20170822A000130	-0.001	FRACTIONS BRIGHTHOUSE FINANCIAL INC		8/7/2017	8/7/2017	8/7/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		110448107	20170725F000050	2,107.682	RECEIVE SHARES FOR 761713106 BRITIS..		7/25/2017	7/25/2017	7/25/2017	0.000000	145,788.36	0.00	145,788.36
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		110448107	20170725F000060	43.658	RECEIVE SHARES FOR 761713106 BRITIS..		7/25/2017	7/25/2017	7/25/2017	0.000000	3,019.82	0.00	3,019.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		110448107	20170725F000070	68.380	RECEIVE SHARES FOR 761713106 BRITIS..		7/25/2017	7/25/2017	7/25/2017	0.000000	4,729.84	0.00	4,729.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		110448107	20170725F000080	9,513.762	RECEIVE SHARES FOR 761713106 BRITIS..		7/25/2017	7/25/2017	7/25/2017	0.000000	658,066.92	0.00	658,066.92
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		110448107	20170725F000090	29.456	RECEIVE SHARES FOR 761713106 BRITIS..		7/25/2017	7/25/2017	7/25/2017	0.000000	2,037.47	0.00	2,037.47



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		110448107	20170725F000100	135.162	RECEIVE SHARES FOR 761713106 BRITIS..		7/25/2017	7/25/2017	7/25/2017	0.000000	9,350.54	0.00	9,350.54
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		110448107	20170725F000110	22.092	RECEIVE SHARES FOR 761713106 BRITIS..		7/25/2017	7/25/2017	7/25/2017	0.000000	1,528.10	0.00	1,528.10
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		110448107	20170822A000140	-0.212	FRACTIONS BRITISH AMERICAN TOBACC..		8/1/2017	7/25/2017	7/25/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MW		260543103	20170901F000400	-30,782.000	DOW CHEMICAL CO/THE MERGER EFFEC..		9/1/2017	9/1/2017	9/1/2017	0.000000	-1,150,601.31	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000410	11,787.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	440,586.62	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000420	85.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	3,177.21	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000430	699.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	26,127.94	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000440	182.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	6,802.98	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000450	251.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	9,382.13	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000460	151.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	5,644.23	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000470	525.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	19,623.99	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000480	216.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	8,073.86	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000490	2,603.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	97,297.61	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000500	2,514.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	93,970.87	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000510	941.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	35,173.66	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000520	8,414.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	314,507.16	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000530	112.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	4,186.45	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000540	1,703.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	63,656.49	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000550	347.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	12,970.52	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000560	252.000	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	9,419.59	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000580	13,776.372	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	518,390.76	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000590	217.940	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	8,200.86	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000600	683.306	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	25,712.10	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000610	178.190	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	6,705.40	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000620	267.938	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	10,082.23	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000630	161.532	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	6,078.28	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000640	110.252	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	4,148.66	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000650	561.516	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	21,129.26	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000660	232.042	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	8,731.49	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000670	107.688	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	4,052.18	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000680	2,517.848	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	94,744.03	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000690	943.552	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	35,504.88	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000700	8,407.356	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	316,360.18	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000710	111.534	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	4,196.90	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000720	1,693.522	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	63,725.49	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		26078J100	20170901F000730	343.576	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	12,928.41	0.00	0.00



S&P 500 INDEX - KR3F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		26078J100	20170901F000740	126.918	DOWDUPONT INC MERGER EFFECTIVE		9/1/2017	9/1/2017	9/1/2017	0.000000	4,775.92	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		26078J100	20170907A000290	-0.090	FRACTIONS DOWDUPONT INC		9/1/2017	9/1/2017	9/1/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MW		263534109	20170901F000570	-23,745.000	EI DU PONT DE NEMOURS & CO MERGER		9/1/2017	9/1/2017	9/1/2017	0.000000	-1,145,467.03	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MBV		42824C109	20170901F001360	0.000	HEWLETT PACKARD ENTERPRISE CO NO.		9/1/2017	9/1/2017	9/1/2017	0.000000	-91,347.73	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000060	899.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	27,718.45	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000070	72.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	2,234.12	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000080	50.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	1,540.77	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000090	16.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	493.05	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000100	13.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	400.60	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000110	4.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	123.26	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000120	16.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	508.45	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000130	20.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	616.31	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000140	12.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	369.78	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000150	15.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	462.23	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000160	42.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	1,294.25	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000170	17.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	539.27	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000180	44.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	1,371.28	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000190	192.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	5,931.96	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000200	72.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	2,218.71	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000210	94.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	2,912.05	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000220	663.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	20,430.61	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000230	9.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	277.34	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000240	19.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	600.90	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000250	43.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	1,340.47	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000260	11.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	338.97	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000270	26.500	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	816.61	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		46590V100	20170718F000280	5.000	JBG SMITH PROPERTIES NON TAXABLE D.		7/18/2017	7/18/2017	7/17/2017	0.000000	154.08	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MBV		59156R108	20170807F000090	0.000	METLIFE INC NON TAXABLE DIST COS		8/7/2017	8/7/2017	8/4/2017	0.000000	-113,880.54	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000070	2,421.745	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	35,331.78	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000080	17.715	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	258.45	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000090	149.548	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	2,181.81	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000100	38.863	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	566.99	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000110	45.180	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	659.15	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000120	57.540	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	839.47	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000130	34.606	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	504.88	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000140	120.023	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	1,751.06	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000150	49.575	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	723.26	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000160	26.641	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	388.68	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000170	538.456	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	7,855.74	0.00	0.00



### Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		594837304	20170905F000180	201.732	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	2,943.15	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000190	220.663	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	3,219.63	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000200	1,847.723	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	26,957.14	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000210	24.719	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	360.63	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000220	344.826	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	5,030.80	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000230	42.434	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	619.08	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000240	70.860	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	1,033.81	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		594837304	20170905F000250	8.377	MICRO FOCUS INTERNATIONAL PLC ADR		9/1/2017	9/1/2017	9/1/2017	0.000000	122.22	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		594837304	20170908A000180	-0.247	FRACTIONS MICRO FOCUS INTERNATIONAL		9/1/2017	9/1/2017	9/1/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		761713106	20170725F000040	-22,662.000	DELIVER SHARES FOR 110448107 REYNO.		7/25/2017	7/25/2017	7/25/2017	0.000000	-805,330.23	0.00	-805,330.23
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		761713106	20170802A000090	0.000	CASH AND STOCK MERGER REYNOLDS A.		7/26/2017	7/26/2017		0.000000	667,169.28	667,169.28	667,169.28
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000540	976.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000550	20.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000560	11.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000570	3.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000580	40.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000590	17.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000600	1.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000610	182.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000620	67.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000630	71.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000640	621.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000650	8.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000660	124.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000670	25.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		806407102	20170915F0000680	7.000	HENRY SCHEIN INC STOCK SPLIT 20.		9/15/2017	9/15/2017	9/14/2017	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MW		881609101	20170801F000140	-4,139.000	TESORO CORP MERGER EFFECTIVE 01.		8/1/2017	8/1/2017	8/1/2017	0.000000	-236,366.27	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MBV		929042109	20170718F000050	0.000	VORNADO REALTY TRUST NON TAXABLE		7/18/2017	7/18/2017	7/17/2017	0.000000	-72,693.52	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001170	17,635.000	SEATTLE SPINCO INC-CLASS A NON TAX.		9/1/2017	9/1/2017	9/1/2017	0.000000	35,331.78	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001180	129.000	SEATTLE SPINCO INC-CLASS A NON TAX.		9/1/2017	9/1/2017	9/1/2017	0.000000	258.45	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001190	1,089.000	SEATTLE SPINCO INC-CLASS A NON TAX.		9/1/2017	9/1/2017	9/1/2017	0.000000	2,181.82	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001200	283.000	SEATTLE SPINCO INC-CLASS A NON TAX.		9/1/2017	9/1/2017	9/1/2017	0.000000	566.99	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001210	329.000	SEATTLE SPINCO INC-CLASS A NON TAX.		9/1/2017	9/1/2017	9/1/2017	0.000000	659.15	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001220	419.000	SEATTLE SPINCO INC-CLASS A NON TAX.		9/1/2017	9/1/2017	9/1/2017	0.000000	839.47	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001230	252.000	SEATTLE SPINCO INC-CLASS A NON TAX.		9/1/2017	9/1/2017	9/1/2017	0.000000	504.88	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001240	874.000	SEATTLE SPINCO INC-CLASS A NON TAX.		9/1/2017	9/1/2017	9/1/2017	0.000000	1,751.06	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001250	361.000	SEATTLE SPINCO INC-CLASS A NON TAX.		9/1/2017	9/1/2017	9/1/2017	0.000000	723.26	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001260	194.000	SEATTLE SPINCO INC-CLASS A NON TAX.		9/1/2017	9/1/2017	9/1/2017	0.000000	388.68	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001270	3,921.000	SEATTLE SPINCO INC-CLASS A NON TAX.		9/1/2017	9/1/2017	9/1/2017	0.000000	7,855.74	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001280	1,469.000	SEATTLE SPINCO INC-CLASS A NON TAX.		9/1/2017	9/1/2017	9/1/2017	0.000000	2,943.15	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001290	1,607.000	SEATTLE SPINCO INC-CLASS A NON TAX.		9/1/2017	9/1/2017	9/1/2017	0.000000	3,219.63	0.00	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		99VVB3Y0	20170901F001300	13,455.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	26,957.14	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001310	180.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	360.63	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001320	2,511.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	5,030.80	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001330	309.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	619.08	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001340	516.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	1,033.81	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		99VVB3Y0	20170901F001350	61.000	SEATTLE SPINCO INC-CLASS A NON TAX..		9/1/2017	9/1/2017	9/1/2017	0.000000	122.21	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MW		99VVB3Y0	20170905F000260	-45,594.000	SEATTLE SPINCO INC-CLASS A MERGER		9/1/2017	9/1/2017	9/1/2017	0.000000	-91,347.73	0.00	0.00
<b>DIVIDEND ACCRUALS</b>						<b>7,079,965.788</b>							<b>0.00</b>	<b>3,102,850.44</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>7,079,965.788</b>							<b>0.00</b>	<b>3,102,850.44</b>	<b>0.00</b>
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		001055102	20170821P000010	10,868.000	AFLAC INC CASH DIVIDEND 043%		8/21/2017	8/21/2017	9/1/2017	0.000000	0.00	4,673.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00130H105	20170801P000010	18,079.000	AES CORP/VA CASH DIVIDEND 012%		8/1/2017	8/1/2017	8/17/2017	0.000000	0.00	2,169.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00206R102	20170706P000010	168,375.000	AT&T INC CASH DIVIDEND 049%		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	82,503.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		002824100	20170712P000010	47,524.000	ABBOTT LABORATORIES CASH DIVIDEND ..		7/12/2017	7/12/2017	8/15/2017	0.000000	0.00	12,593.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00287Y109	20170712P000020	43,587.000	ABBVIE INC CASH DIVIDEND 064%		7/12/2017	7/12/2017	8/15/2017	0.000000	0.00	27,895.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00508Y102	20170714P000010	1,208.000	ACUITY BRANDS INC CASH DIVIDEND ..		7/14/2017	7/14/2017	8/1/2017	0.000000	0.00	157.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00751Y106	20170921P000020	1,953.000	ADVANCE AUTO PARTS INC CASH DIVIDE..		9/21/2017	9/21/2017	10/6/2017	0.000000	0.00	117.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00817Y108	20170711P000010	9,084.000	AETNA INC CASH DIVIDEND 050%		7/11/2017	7/11/2017	7/28/2017	0.000000	0.00	4,542.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		008252108	20170808P000010	1,550.000	AFFILIATED MANAGERS GROUP INC CAS..		8/8/2017	8/8/2017	8/24/2017	0.000000	0.00	310.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		011659109	20170818P000010	3,385.000	ALASKA AIR GROUP INC CASH DIVIDEND ..		8/18/2017	8/18/2017	9/7/2017	0.000000	0.00	1,015.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		012653101	20170914P000020	3,033.000	ALBEMARLE CORP CASH DIVIDEND 03..		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	970.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		015271109	20170928P000040	2,408.000	ALEXANDRIA REAL ESTATE EQUITIE CAS..		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	2,070.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		018581108	20170810P000010	1,525.000	ALLIANCE DATA SYSTEMS CORP CASH DL.		8/10/2017	8/10/2017	9/19/2017	0.000000	0.00	793.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		018802108	20170727P000010	6,239.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		7/27/2017	7/27/2017	8/15/2017	0.000000	0.00	1,965.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		020002101	20170829P000010	9,983.000	ALLSTATE CORP/THE CASH DIVIDEND ..		8/29/2017	8/29/2017	10/2/2017	0.000000	0.00	3,693.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		022095103	20170914P000030	52,902.000	ALTRIA GROUP INC CASH DIVIDEND 0..		9/14/2017	9/14/2017	10/10/2017	0.000000	0.00	34,915.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		023608102	20170912P000010	6,645.000	AMEREN CORP CASH DIVIDEND 044%		9/12/2017	9/12/2017	9/29/2017	0.000000	0.00	2,923.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		02376R102	20170810P000020	13,490.000	AMERICAN AIRLINES GROUP INC CASH DL.		8/10/2017	8/10/2017	8/28/2017	0.000000	0.00	1,349.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		025537101	20170808P000020	13,466.000	AMERICAN ELECTRIC POWER CO INC CA..		8/8/2017	8/8/2017	9/8/2017	0.000000	0.00	7,944.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		025816109	20170705P000020	20,561.000	AMERICAN EXPRESS CO CASH DIVIDEND ..		7/5/2017	7/5/2017	8/10/2017	0.000000	0.00	6,579.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		026874784	20170914P000040	24,086.000	AMERICAN INTERNATIONAL GROUP I CAS..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	7,707.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03027X100	20170928P000050	11,238.000	AMERICAN TOWER CORP CASH DIVIDEN..		9/28/2017	9/28/2017	10/17/2017	0.000000	0.00	7,417.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		030420103	20170807P000020	4,880.000	AMERICAN WATER WORKS CO INC CASH ..		8/7/2017	8/7/2017	9/1/2017	0.000000	0.00	2,025.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03073E105	20170817P000010	4,545.000	AMERISOURCEBERGEN CORP CASH DIVL.		8/17/2017	8/17/2017	9/5/2017	0.000000	0.00	1,658.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03076C106	20170803P000010	4,175.000	AMERIPRISE FINANCIAL INC CASH DIVIDE..		8/3/2017	8/3/2017	8/18/2017	0.000000	0.00	3,465.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		031100100	20170914P000050	6,302.000	AMETEK INC CASH DIVIDEND 009%		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	567.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		031162100	20170815P000020	20,154.000	AMGEN INC CASH DIVIDEND 115%		8/15/2017	8/15/2017	9/8/2017	0.000000	0.00	23,177.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		032095101	20170915P000020	8,370.000	AMPHENOL CORP CASH DIVIDEND 01..		9/15/2017	9/15/2017	10/11/2017	0.000000	0.00	1,590.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		032511107	20170912P000020	15,346.000	ANADARKO PETROLEUM CORP CASH DIV..		9/12/2017	9/12/2017	9/27/2017	0.000000	0.00	767.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		032654105	20170907P000020	10,051.000	ANALOG DEVICES INC CASH DIVIDEND ..		9/7/2017	9/7/2017	9/19/2017	0.000000	0.00	4,522.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03349M105	20170829P000020	4,139.000	ANDEAVOR CASH DIVIDEND 059%		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	2,442.01	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		036752103	20170907P000030	7,257.000	ANTHEM INC CASH DIVIDEND 070%		9/7/2017	9/7/2017	9/25/2017	0.000000	0.00	5,079.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		037411105	20170719P000020	10,417.000	APACHE CORP CASH DIVIDEND 025%		7/19/2017	7/19/2017	8/22/2017	0.000000	0.00	2,604.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03748R101	20170816P000020	4,300.000	APARTMENT INVESTMENT & MANAGEM C..		8/16/2017	8/16/2017	8/31/2017	0.000000	0.00	1,548.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		037833100	20170810P000030	142,791.000	APPLE INC CASH DIVIDEND 063%		8/10/2017	8/10/2017	8/17/2017	0.000000	0.00	89,958.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		038222105	20170822P000020	29,431.000	APPLIED MATERIALS INC CASH DIVIDEND..		8/22/2017	8/22/2017	9/14/2017	0.000000	0.00	2,943.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		039463102	20170815P000030	15,629.000	ARCHER-DANIELS-MIDLAND CO CASH DIV..		8/15/2017	8/15/2017	9/7/2017	0.000000	0.00	5,001.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03965L100	20170802P000020	12,071.000	ARCONIC INC CASH DIVIDEND 006%		8/2/2017	8/2/2017	8/25/2017	0.000000	0.00	724.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		04621X108	20170824P000010	1,500.000	ASSURANT INC CASH DIVIDEND 053%		8/24/2017	8/24/2017	9/19/2017	0.000000	0.00	795.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		053015103	20170907P000040	12,253.000	AUTOMATIC DATA PROCESSING INC CAS..		9/7/2017	9/7/2017	10/1/2017	0.000000	0.00	6,984.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		053484101	20170928P000060	3,643.000	AVALONBAY COMMUNITIES INC CASH DIV..		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	5,173.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		053611109	20170901P000030	2,425.000	AVERY DENNISON CORP CASH DIVIDEND..		9/1/2017	9/1/2017	9/20/2017	0.000000	0.00	1,091.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		054937107	20170809P000010	22,221.000	BB&T CORP CASH DIVIDEND 033%		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	7,332.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		057224107	20170705P000260	11,653.000	BAKER HUGHES INC CASH DIVIDEND ..		7/5/2017	7/5/2017	7/6/2017	0.000000	0.00	203,927.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		05722G100	20170809P000020	11,653.000	BAKER HUGHES A GE CO CASH DIVIDEN..		8/9/2017	8/9/2017	8/25/2017	0.000000	0.00	1,981.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		058498106	20170830P000010	9,589.000	BALL CORP CASH DIVIDEND 010%		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	958.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		060505104	20170830P000020	272,552.000	BANK OF AMERICA CORP CASH DIVIDEN..		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	32,706.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		064058100	20170728P000020	28,479.000	BANK OF NEW YORK MELLON CORPRT CA..		7/28/2017	7/28/2017	8/11/2017	0.000000	0.00	6,834.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		067363109	20170720P000010	1,983.000	CR BARD INC CASH DIVIDEND 026%		7/20/2017	7/20/2017	8/4/2017	0.000000	0.00	515.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		071813109	20170830P000030	13,358.000	BAXTER INTERNATIONAL INC CASH DIVID..		8/30/2017	8/30/2017	10/2/2017	0.000000	0.00	2,137.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		075887109	20170907P000050	6,226.000	BECTON DICKINSON AND CO CASH DIVID..		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	4,544.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		075896100	20170914P000060	3,975.000	BED BATH & BEYOND INC CASH DIVIDEN..		9/14/2017	9/14/2017	10/17/2017	0.000000	0.00	596.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		086516101	20170918P000020	7,266.000	BEST BUY CO INC CASH DIVIDEND 034..		9/18/2017	9/18/2017	10/10/2017	0.000000	0.00	2,470.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		09247X101	20170831P000010	3,320.000	BLACKROCK INC CASH DIVIDEND 250%		8/31/2017	8/31/2017	9/22/2017	0.000000	0.00	8,300.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		093671105	20170912P000030	5,674.000	H&R BLOCK INC CASH DIVIDEND 024%		9/12/2017	9/12/2017	10/2/2017	0.000000	0.00	1,361.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		097023105	20170809P000030	15,373.000	BOEING CO/THE CASH DIVIDEND 142%		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	21,829.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		099724106	20170830P000040	5,463.000	BORGWARNER INC CASH DIVIDEND 0..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	764.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		101121101	20170928P000070	4,068.000	BOSTON PROPERTIES INC CASH DIVIDEN..		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	3,051.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		110122108	20170705P000030	45,118.000	BRISTOL-MYERS SQUIBB CO CASH DIVID..		7/5/2017	7/5/2017	8/1/2017	0.000000	0.00	17,596.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		110448107	20170816P000030	11,920.212	BRITISH AMERICAN TOBACCO PLC ADR		8/16/2017	8/16/2017	10/3/2017	0.000000	0.00	8,801.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DAC		110448107	20170816P000030	-11,920.212	BRITISH AMERICAN TOBACCO PLC ADR		9/1/2017	8/16/2017	10/3/2017	0.000000	0.00	-8,801.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		110448107	20170822A000141	-0.212	BRITISH AMERICAN TOBACCO PLC ADR		8/16/2017	8/16/2017	10/3/2017	0.000000	0.00	-0.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		115637209	20170906P000010	4,844.000	BROWN-FORMAN CORP CASH DIVIDEND ..		9/6/2017	9/6/2017	10/2/2017	0.000000	0.00	884.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		124857202	20170907P000060	10,088.000	CBS CORP CASH DIVIDEND 018%		9/7/2017	9/7/2017	10/1/2017	0.000000	0.00	1,815.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		12503M108	20170830P000050	2,516.000	CBOE HOLDINGS INC CASH DIVIDEND		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	679.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		125269100	20170811P000010	6,385.000	CF INDUSTRIES HOLDINGS INC CASH DIVL..		8/11/2017	8/11/2017	8/31/2017	0.000000	0.00	1,915.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		12541W209	20170830P000060	3,858.000	CH ROBINSON WORLDWIDE INC CASH DL..		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	1,736.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		12572Q105	20170907P000070	9,306.000	CME GROUP INC CASH DIVIDEND 066%		9/7/2017	9/7/2017	9/25/2017	0.000000	0.00	6,141.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		125896100	20170802P000030	7,681.000	CMS ENERGY CORP CASH DIVIDEND ..		8/2/2017	8/2/2017	8/31/2017	0.000000	0.00	2,553.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		126408103	20170829P000030	25,270.000	CSX CORP CASH DIVIDEND 020%		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	5,054.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		12650T104	20170825P000010	3,979.000	CSRA INC CASH DIVIDEND 010%		8/25/2017	8/25/2017	10/3/2017	0.000000	0.00	397.90	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		126650100	20170720P000020	27,902.000	CVS HEALTH CORP CASH DIVIDEND		7/20/2017	7/20/2017	8/3/2017	0.000000	0.00	13,951.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		12673P105	20170822P000030	8,582.000	CA INC CASH DIVIDEND 025%		8/22/2017	8/22/2017	9/12/2017	0.000000	0.00	2,188.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		127097103	20170808P000030	12,749.000	CABOT OIL & GAS CORP CASH DIVIDEND		8/8/2017	8/8/2017	8/24/2017	0.000000	0.00	637.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		134429109	20170711P000020	5,252.000	CAMPBELL SOUP CO CASH DIVIDEND		7/11/2017	7/11/2017	7/31/2017	0.000000	0.00	1,838.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		14040H105	20170803P000020	13,227.000	CAPITAL ONE FINANCIAL CORP CASH DIV.		8/3/2017	8/3/2017	8/17/2017	0.000000	0.00	5,290.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		14149Y108	20170929P000010	8,353.000	CARDINAL HEALTH INC CASH DIVIDEND		9/29/2017	9/29/2017	10/15/2017	0.000000	0.00	3,862.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		143658300	20170823P000030	11,463.000	CARNIVAL CORP CASH DIVIDEND 040%		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	4,585.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		149123101	20170718P000010	16,135.000	CATERPILLAR INC CASH DIVIDEND 07.		7/18/2017	7/18/2017	8/19/2017	0.000000	0.00	12,585.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		15189T107	20170814P000010	11,803.000	CENTERPOINT ENERGY INC CASH DIVIDE.		8/14/2017	8/14/2017	9/8/2017	0.000000	0.00	3,157.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		156700106	20170831P000020	15,030.000	CENTURYLINK INC CASH DIVIDEND 05.		8/31/2017	8/31/2017	9/15/2017	0.000000	0.00	8,116.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		166764100	20170816P000040	51,886.000	CHEVRON CORP CASH DIVIDEND 108%		8/16/2017	8/16/2017	9/11/2017	0.000000	0.00	56,036.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		171340102	20170811P000020	6,826.000	CHURCH & DWIGHT CO INC CASH DIVIDE.		8/11/2017	8/11/2017	9/1/2017	0.000000	0.00	1,296.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		171798101	20170811P000030	2,605.000	CIMAREX ENERGY CO CASH DIVIDEND		8/11/2017	8/11/2017	9/1/2017	0.000000	0.00	208.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		172062101	20170921P000030	3,963.000	CINCINNATI FINANCIAL CORP CASH DIVID.		9/21/2017	9/21/2017	10/16/2017	0.000000	0.00	1,981.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		17275R102	20170705P000040	136,936.000	CISCO SYSTEMS INC CASH DIVIDEND		7/5/2017	7/5/2017	7/26/2017	0.000000	0.00	39,711.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		172967424	20170803P000030	75,403.000	CITIGROUP INC CASH DIVIDEND 032%		8/3/2017	8/3/2017	8/25/2017	0.000000	0.00	24,128.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		174610105	20170731P000010	13,873.000	CITIZENS FINANCIAL GROUP INC CASH DL.		7/31/2017	7/31/2017	8/16/2017	0.000000	0.00	2,497.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		189054109	20170717P000010	3,527.000	CLOROX CO/THE CASH DIVIDEND 084%		7/17/2017	7/17/2017	8/4/2017	0.000000	0.00	2,962.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		189754104	20170907P000080	7,699.000	COACH INC CASH DIVIDEND 033%		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	2,598.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		191216100	20170914P000070	105,311.000	COCA-COLA CO/THE CASH DIVIDEND		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	38,965.07	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		192446102	20170818P000020	16,131.000	COGNIZANT TECHNOLOGY SOLUTIONS C.		8/18/2017	8/18/2017	8/31/2017	0.000000	0.00	2,419.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		194162103	20170714P000020	24,191.000	COLGATE-PALMOLIVE CO CASH DIVIDEN.		7/14/2017	7/14/2017	8/15/2017	0.000000	0.00	9,676.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		200340107	20170914P000080	4,846.000	COMERICA INC CASH DIVIDEND 030%		9/14/2017	9/14/2017	10/1/2017	0.000000	0.00	1,453.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		205887102	20170727P000020	11,071.000	CONAGRA BRANDS INC CASH DIVIDEND		7/27/2017	7/27/2017	8/31/2017	0.000000	0.00	2,352.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		20825C104	20170720P000030	33,880.000	CONOCOPHILLIPS CASH DIVIDEND 02.		7/20/2017	7/20/2017	9/1/2017	0.000000	0.00	8,978.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		209115104	20170814P000020	8,363.000	CONSOLIDATED EDISON INC CASH DIVID.		8/14/2017	8/14/2017	9/15/2017	0.000000	0.00	5,770.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		21036P108	20170807P000030	4,695.000	CONSTELLATION BRANDS INC CASH DIVL.		8/7/2017	8/7/2017	8/23/2017	0.000000	0.00	2,441.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		216648402	20170719P000030	1,338.000	COOPER COS INC/THE CASH DIVIDEND		7/19/2017	7/19/2017	8/7/2017	0.000000	0.00	40.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		219350105	20170829P000040	25,202.000	CORNING INC CASH DIVIDEND 015%		8/29/2017	8/29/2017	9/29/2017	0.000000	0.00	3,905.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		22160K105	20170816P000050	12,012.000	COSTCO WHOLESALE CORP CASH DIVID.		8/16/2017	8/16/2017	9/1/2017	0.000000	0.00	6,006.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		222070203	20170830P000070	12,900.000	COTY INC CASH DIVIDEND 012%		8/30/2017	8/30/2017	9/14/2017	0.000000	0.00	1,612.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		22822V101	20170914P000090	10,027.000	CROWN CASTLE INTERNATIONAL COR C..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	9,525.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		231021106	20170816P000060	4,232.000	CUMMINS INC CASH DIVIDEND 108%		8/16/2017	8/16/2017	9/1/2017	0.000000	0.00	4,570.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		23331A109	20170807P000040	9,360.000	DR HORTON INC CASH DIVIDEND 010%		8/7/2017	8/7/2017	8/23/2017	0.000000	0.00	936.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		233331107	20170915P000030	4,913.000	DTE ENERGY CO CASH DIVIDEND 082%		9/15/2017	9/15/2017	10/15/2017	0.000000	0.00	4,053.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		23355L106	20170901P000040	7,755.000	DXC TECHNOLOGY CO CASH DIVIDEND		9/1/2017	9/1/2017	10/11/2017	0.000000	0.00	1,395.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		235851102	20170928P000080	16,152.000	DANAHER CORP CASH DIVIDEND 014%		9/28/2017	9/28/2017	10/27/2017	0.000000	0.00	2,261.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		237194105	20170706P000020	3,405.000	DARDEN RESTAURANTS INC CASH DIVID.		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	2,145.15	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		244199105	20170928P000090	7,781.000	DEERE & CO CASH DIVIDEND 060%		9/28/2017	9/28/2017	11/1/2017	0.000000	0.00	4,658.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		247361702	20170821P000020	20,158.000	DELTA AIR LINES INC CASH DIVIDEND		8/21/2017	8/21/2017	9/13/2017	0.000000	0.00	6,148.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		24906P109	20170928P000100	6,061.000	DENTSPLY SIRONA INC CASH DIVIDEND		9/28/2017	9/28/2017	10/13/2017	0.000000	0.00	530.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		25179M103	20170914P000100	14,397.000	DEVON ENERGY CORP CASH DIVIDEND		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	863.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		253866103	20170914P000110	4,376.000	DIGITAL REALTY TRUST INC CASH DIVIDE..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	4,069.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		254667106	20170706P000030	39,841.000	WALT DISNEY CO/THE CASH DIVIDEND		7/6/2017	7/6/2017	7/27/2017	0.000000	0.00	31,075.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		254709108	20170822P000040	10,412.000	DISCOVER FINANCIAL SERVICES CASH DL.		8/22/2017	8/22/2017	9/7/2017	0.000000	0.00	3,644.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		256677105	20170707P000010	6,909.000	DOLLAR GENERAL CORP CASH DIVIDEND..		7/7/2017	7/7/2017	7/25/2017	0.000000	0.00	1,796.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		25746U109	20170830P000080	17,226.000	DOMINION ENERGY INC CASH DIVIDEND		8/30/2017	8/30/2017	9/20/2017	0.000000	0.00	13,005.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		25746U109	20170920A005240	17,226.000	DOMINION ENERGY INC		9/1/2017	8/30/2017	9/20/2017	0.000000	0.00	0.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		260003108	20170829P000050	4,263.000	DOVER CORP CASH DIVIDEND 047%		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	2,003.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		260543103	20170727P000030	30,782.000	DOW CHEMICAL CO/THE CASH DIVIDEND		7/27/2017	7/27/2017	10/2/2017	0.000000	0.00	14,159.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		26138E109	20170913P000020	5,034.000	DR PEPPER SNAPPLE GROUP INC CASH		9/13/2017	9/13/2017	10/5/2017	0.000000	0.00	2,919.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		263534109	20170727P000040	23,745.000	EI DU PONT DE NEMOURS & CO CASH DL.		7/27/2017	7/27/2017	9/29/2017	0.000000	0.00	9,023.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		26441C204	20170816P000070	19,168.000	DUKE ENERGY CORP CASH DIVIDEND		8/16/2017	8/16/2017	9/18/2017	0.000000	0.00	17,059.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		26875P101	20170713P000010	15,810.000	EOG RESOURCES INC CASH DIVIDEND		7/13/2017	7/13/2017	7/31/2017	0.000000	0.00	2,648.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		26884L109	20170809P000040	4,747.000	EQT CORP CASH DIVIDEND 003%		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	142.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		27743Z100	20170914P000120	3,994.000	EASTMAN CHEMICAL CO CASH DIVIDEND		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	2,036.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		278865100	20170918P000030	7,149.000	ECOLAB INC CASH DIVIDEND 037%		9/18/2017	9/18/2017	10/16/2017	0.000000	0.00	2,645.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		281020107	20170928P000110	8,615.000	EDISON INTERNATIONAL CASH DIVIDEND..		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	4,673.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		291011104	20170809P000050	17,650.000	EMERSON ELECTRIC CO CASH DIVIDEND		8/9/2017	8/9/2017	9/11/2017	0.000000	0.00	8,472.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		29364G103	20170808P000040	4,915.000	ENERGY CORP CASH DIVIDEND 087%		8/8/2017	8/8/2017	9/1/2017	0.000000	0.00	4,276.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		294429105	20170823P000040	3,292.000	EQUIFAX INC CASH DIVIDEND 039%		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	1,283.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		29444U700	20170821P000030	2,134.000	EQUINIX INC CASH DIVIDEND 200%		8/21/2017	8/21/2017	9/20/2017	0.000000	0.00	4,268.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		29476L107	20170922P000020	9,708.000	EQUITY RESIDENTIAL CASH DIVIDEND		9/22/2017	9/22/2017	10/13/2017	0.000000	0.00	4,890.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		297178105	20170928P000120	1,735.000	ESSEX PROPERTY TRUST INC CASH DIVL.		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	3,036.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30040W108	20170918P000040	8,679.000	EVERSOURCE ENERGY CASH DIVIDEND		9/18/2017	9/18/2017	9/29/2017	0.000000	0.00	4,122.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30161N101	20170811P000040	25,363.000	EXELON CORP CASH DIVIDEND 032%		8/11/2017	8/11/2017	9/8/2017	0.000000	0.00	8,306.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30212P303	20170822P000050	3,329.000	EXPEDIA INC CASH DIVIDEND 030%		8/22/2017	8/22/2017	9/14/2017	0.000000	0.00	998.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30225T102	20170914P000130	3,448.000	EXTRA SPACE STORAGE INC CASH DIVID.		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	2,689.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30231G102	20170810P000040	116,046.000	EXXON MOBIL CORP CASH DIVIDEND		8/10/2017	8/10/2017	9/11/2017	0.000000	0.00	89,355.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		302445101	20170823P000050	3,737.000	FLIR SYSTEMS INC CASH DIVIDEND 01.		8/23/2017	8/23/2017	9/8/2017	0.000000	0.00	560.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		302491303	20170928P000130	3,543.000	FMC CORP CASH DIVIDEND 016%		9/28/2017	9/28/2017	10/19/2017	0.000000	0.00	584.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		311900104	20170724P000010	7,922.000	FASTENAL CO CASH DIVIDEND 032%		7/24/2017	7/24/2017	8/23/2017	0.000000	0.00	2,535.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		313747206	20170921P000040	1,910.000	FEDERAL REALTY INVESTMENT TRUS CA.		9/21/2017	9/21/2017	10/16/2017	0.000000	0.00	1,910.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		31428X106	20170908P000010	6,737.000	FEDEX CORP CASH DIVIDEND 050%		9/8/2017	9/8/2017	10/2/2017	0.000000	0.00	3,368.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		31620M106	20170914P000140	9,054.000	FIDELITY NATIONAL INFORMATION CASH		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	2,625.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		316731100	20170928P000140	19,839.000	FIFTH THIRD BANCORP CASH DIVIDEND		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	3,174.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		33793Z107	20170803P000040	12,153.000	FIRSTENERGY CORP CASH DIVIDEND		8/3/2017	8/3/2017	9/1/2017	0.000000	0.00	4,375.08	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		343412102	20170831P000030	3,828.000	FLUOR CORP CASH DIVIDEND 021%		8/31/2017	8/31/2017	10/3/2017	0.000000	0.00	803.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		34354P105	20170921P000050	3,454.000	FLOWERVE CORP CASH DIVIDEND 0...		9/21/2017	9/21/2017	10/6/2017	0.000000	0.00	656.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		344849104	20170712P000030	3,594.000	FOOT LOCKER INC CASH DIVIDEND 03...		7/12/2017	7/12/2017	7/28/2017	0.000000	0.00	1,114.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		345370860	20170720P000040	107,114.000	FORD MOTOR CO CASH DIVIDEND 015...		7/20/2017	7/20/2017	9/1/2017	0.000000	0.00	16,067.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		34959J108	20170823P000060	8,258.000	FORTIVE CORP CASH DIVIDEND 007%		8/23/2017	8/23/2017	9/29/2017	0.000000	0.00	578.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		34964C106	20170823P000070	4,213.000	FORTUNE BRANDS HOME & SECURITY C...		8/23/2017	8/23/2017	9/13/2017	0.000000	0.00	758.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		354613101	20170928P000150	9,054.000	FRANKLIN RESOURCES INC CASH DIVIDE...		9/28/2017	9/28/2017	10/13/2017	0.000000	0.00	1,810.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		36174X101	20170711P000030	15,953.000	GGP INC CASH DIVIDEND 022%		7/11/2017	7/11/2017	7/28/2017	0.000000	0.00	3,509.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		363576109	20170830P000090	4,915.000	ARTHUR J GALLAGHER & CO CASH DIVID...		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	1,916.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		369550108	20170705P000050	7,766.000	GENERAL DYNAMICS CORP CASH DIVIDE...		7/5/2017	7/5/2017	8/11/2017	0.000000	0.00	6,523.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		369604103	20170915P000040	238,505.000	GENERAL ELECTRIC CO CASH DIVIDEND ..		9/15/2017	9/15/2017	10/25/2017	0.000000	0.00	57,241.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		370334104	20170706P000040	15,779.000	GENERAL MILLS INC CASH DIVIDEND ..		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	7,731.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		37045V100	20170907P000090	37,609.000	GENERAL MOTORS CO CASH DIVIDEND ..		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	14,291.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		372460105	20170907P000100	4,037.000	GENUINE PARTS CO CASH DIVIDEND ..		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	2,724.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		375558103	20170914P000150	35,787.000	GILEAD SCIENCES INC CASH DIVIDEND ..		9/14/2017	9/14/2017	9/28/2017	0.000000	0.00	18,609.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		37940X102	20170914P000160	4,176.000	GLOBAL PAYMENTS INC CASH DIVIDEND ..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	41.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		38141G104	20170829P000060	10,026.000	GOLDMAN SACHS GROUP INC/THE CASH ..		8/29/2017	8/29/2017	9/28/2017	0.000000	0.00	7,519.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		382550101	20170728P000030	6,896.000	GOODYEAR TIRE & RUBBER CO/THE CAS...		7/28/2017	7/28/2017	9/1/2017	0.000000	0.00	689.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		384802104	20170810P000050	1,472.000	WW GRAINGER INC CASH DIVIDEND 1...		8/10/2017	8/10/2017	9/1/2017	0.000000	0.00	1,884.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		40414L109	20170803P000050	12,833.000	HCP INC CASH DIVIDEND 037%		8/3/2017	8/3/2017	8/22/2017	0.000000	0.00	4,748.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		40434L105	20170912P000040	46,101.000	HP INC CASH DIVIDEND 013%		9/12/2017	9/12/2017	10/4/2017	0.000000	0.00	6,117.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		406216101	20170901P000050	23,768.000	HALLIBURTON CO CASH DIVIDEND 01...		9/1/2017	9/1/2017	9/27/2017	0.000000	0.00	4,278.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		410345102	20170811P000050	9,973.000	HANESBRANDS INC CASH DIVIDEND 0...		8/11/2017	8/11/2017	9/6/2017	0.000000	0.00	1,495.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		412822108	20170911P000010	4,794.000	HARLEY-DAVIDSON INC CASH DIVIDEND ..		9/11/2017	9/11/2017	9/22/2017	0.000000	0.00	1,749.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		413875105	20170907P000110	3,339.000	HARRIS CORP CASH DIVIDEND 057%		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	1,903.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		416515104	20170830P000100	10,061.000	HARTFORD FINANCIAL SERVICES GR CA...		8/30/2017	8/30/2017	10/2/2017	0.000000	0.00	2,314.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		418056107	20170728P000040	3,081.000	HASBRO INC CASH DIVIDEND 057%		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	1,756.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		423452101	20170816P000080	2,973.000	HELMERICH & PAYNE INC CASH DIVIDEN...		8/16/2017	8/16/2017	9/1/2017	0.000000	0.00	2,081.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		427866108	20170823P000080	3,834.000	HERSHEY CO/THE CASH DIVIDEND 06...		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	2,515.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		42809H107	20170915P000050	7,401.000	HESS CORP CASH DIVIDEND 025%		9/15/2017	9/15/2017	9/29/2017	0.000000	0.00	1,850.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		42824C109	20170912P000050	45,594.000	HEWLETT PACKARD ENTERPRISE CO CA...		9/12/2017	9/12/2017	10/4/2017	0.000000	0.00	2,963.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		43300A203	20170816P000090	5,612.000	HILTON WORLDWIDE HOLDINGS INC CAS...		8/16/2017	8/16/2017	9/29/2017	0.000000	0.00	841.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		437076102	20170829P000070	32,743.000	HOME DEPOT INC/THE CASH DIVIDEND ..		8/29/2017	8/29/2017	9/14/2017	0.000000	0.00	29,141.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		438516106	20170816P000100	20,878.000	HONEYWELL INTERNATIONAL INC CASH ..		8/16/2017	8/16/2017	9/8/2017	0.000000	0.00	13,883.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		440452100	20170713P000020	7,388.000	HORMEL FOODS CORP CASH DIVIDEND ..		7/13/2017	7/13/2017	8/15/2017	0.000000	0.00	1,255.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		44107P104	20170928P000160	19,561.000	HOST HOTELS & RESORTS INC CASH DIVL...		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	3,912.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		444859102	20170928P000170	3,816.000	HUMANA INC CASH DIVIDEND 040%		9/28/2017	9/28/2017	10/27/2017	0.000000	0.00	1,526.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		445658107	20170803P000060	2,349.000	JB HUNT TRANSPORT SERVICES INC CAS...		8/3/2017	8/3/2017	8/18/2017	0.000000	0.00	540.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		446150104	20170915P000060	29,773.000	HUNTINGTON BANCSHARES INC/OH CAS...		9/15/2017	9/15/2017	10/2/2017	0.000000	0.00	2,381.84	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		452308109	20170928P000180	8,221.000	ILLINOIS TOOL WORKS INC CASH DIVIDE..		9/28/2017	9/28/2017	10/10/2017	0.000000	0.00	6,412.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		458140100	20170803P000070	128,965.000	INTEL CORP CASH DIVIDEND 027%		8/3/2017	8/3/2017	9/1/2017	0.000000	0.00	35,142.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		45866F104	20170914P000170	16,215.000	INTERCONTINENTAL EXCHANGE INC CAS..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	3,243.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		459200101	20170808P000050	23,414.000	INTERNATIONAL BUSINESS MACHINE CA..		8/8/2017	8/8/2017	9/9/2017	0.000000	0.00	35,121.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		459506101	20170922P000030	2,088.000	INTERNATIONAL FLAVORS & FRAGRA CA..		9/22/2017	9/22/2017	10/6/2017	0.000000	0.00	1,440.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		460146103	20170811P000060	11,308.000	INTERNATIONAL PAPER CO CASH DIVIDE..		8/11/2017	8/11/2017	9/15/2017	0.000000	0.00	5,229.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		460690100	20170830P000110	10,821.000	INTERPUBLIC GROUP OF COS INC/C CAS..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	1,947.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		461202103	20170706P000050	6,666.000	INTUIT INC CASH DIVIDEND 034%		7/6/2017	7/6/2017	7/18/2017	0.000000	0.00	2,266.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		46284V101	20170914P000180	6,727.000	IRON MOUNTAIN INC CASH DIVIDEND ..		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	3,699.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		46625H100	20170703P000010	97,300.000	JPMORGAN CHASE & CO CASH DIVIDEND..		7/3/2017	7/3/2017	7/3/2017	0.000000	0.00	48,650.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		469814107	20170802P000040	3,298.000	JACOBS ENGINEERING GROUP INC CASH..		8/2/2017	8/2/2017	9/1/2017	0.000000	0.00	494.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		478160104	20170825P000020	73,776.000	JOHNSON & JOHNSON CASH DIVIDEND ..		8/25/2017	8/25/2017	9/12/2017	0.000000	0.00	61,971.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		48203R104	20170830P000120	10,464.000	JUNIPER NETWORKS INC CASH DIVIDEND..		8/30/2017	8/30/2017	9/22/2017	0.000000	0.00	1,046.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		482480100	20170811P000070	4,293.000	KLA-TENCOR CORP CASH DIVIDEND 0..		8/11/2017	8/11/2017	9/1/2017	0.000000	0.00	2,532.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		485170302	20170908P000020	2,905.000	KANSAS CITY SOUTHERN CASH DIVIDEN..		9/8/2017	9/8/2017	10/4/2017	0.000000	0.00	1,045.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		487836108	20170830P000130	6,907.000	KELLOGG CO CASH DIVIDEND 054%		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	3,729.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		493267108	20170825P000030	30,019.000	KEYCORP CASH DIVIDEND 009%		8/25/2017	8/25/2017	9/15/2017	0.000000	0.00	2,851.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		494368103	20170907P000120	9,720.000	KIMBERLY-CLARK CORP CASH DIVIDEND ..		9/7/2017	9/7/2017	10/3/2017	0.000000	0.00	9,428.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		49446R109	20170703P000020	11,857.000	KIMCO REALTY CORP CASH DIVIDEND ..		7/3/2017	7/3/2017	7/17/2017	0.000000	0.00	3,147.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		494568101	20170727P000050	52,580.000	KINDER MORGAN INC/DE CASH DIVIDEND..		7/27/2017	7/27/2017	8/15/2017	0.000000	0.00	6,572.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		500255104	20170901P000060	4,669.000	KOHL'S CORP CASH DIVIDEND 055%		9/1/2017	9/1/2017	9/20/2017	0.000000	0.00	2,567.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		500754106	20170816P0000110	16,340.000	KRAFT HEINZ CO/THE CASH DIVIDEND ..		8/16/2017	8/16/2017	9/15/2017	0.000000	0.00	10,212.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		501044101	20170811P000080	24,993.000	KROGER CO/THE CASH DIVIDEND 012%		8/11/2017	8/11/2017	9/1/2017	0.000000	0.00	3,124.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		501797104	20170817P000020	6,599.000	L BRANDS INC CASH DIVIDEND 060%		8/17/2017	8/17/2017	9/1/2017	0.000000	0.00	3,959.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		502413107	20170815P000040	2,133.000	L3 TECHNOLOGIES INC CASH DIVIDEND ..		8/15/2017	8/15/2017	9/15/2017	0.000000	0.00	1,599.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		512807108	20170912P000060	4,418.000	LAM RESEARCH CORP CASH DIVIDEND ..		9/12/2017	9/12/2017	10/4/2017	0.000000	0.00	1,988.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		518439104	20170829P000080	6,131.000	ESTEE LAUDER COS INC/THE CASH DIVID..		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	2,084.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		524660107	20170914P000190	3,623.000	LEGGETT & PLATT INC CASH DIVIDEND ..		9/14/2017	9/14/2017	10/13/2017	0.000000	0.00	1,304.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		526057104	20170711P000040	5,565.000	LENNAR CORP CASH DIVIDEND 004%		7/11/2017	7/11/2017	7/27/2017	0.000000	0.00	222.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		527288104	20170915P000070	8,869.000	LEUCADIA NATIONAL CORP CASH DIVIDE..		9/15/2017	9/15/2017	9/29/2017	0.000000	0.00	886.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		532457108	20170811P000090	26,592.000	ELI LILLY & CO CASH DIVIDEND 052%		8/11/2017	8/11/2017	9/8/2017	0.000000	0.00	13,827.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		534187109	20170706P000060	6,142.000	LINCOLN NATIONAL CORP CASH DIVIDEN..		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	1,781.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		539830109	20170830P000140	6,817.000	LOCKHEED MARTIN CORP CASH DIVIDEN..		8/30/2017	8/30/2017	9/22/2017	0.000000	0.00	12,406.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		540424108	20170828P000010	7,561.000	LOEWS CORP CASH DIVIDEND 006%		8/28/2017	8/28/2017	9/12/2017	0.000000	0.00	472.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		548661107	20170724P000020	23,500.000	LOWE'S COS INC CASH DIVIDEND 041%		7/24/2017	7/24/2017	8/9/2017	0.000000	0.00	9,635.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		55251F104	20170830P000150	4,214.000	M&T BANK CORP CASH DIVIDEND 075%		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	3,160.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		554382101	20170816P000120	3,262.000	MACERICH CO/THE CASH DIVIDEND 0..		8/16/2017	8/16/2017	9/7/2017	0.000000	0.00	2,316.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		55616P104	20170914P000200	8,340.000	MACY'S INC CASH DIVIDEND 037%		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	3,148.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		565849106	20170814P000030	23,279.000	MARATHON OIL CORP CASH DIVIDEND ..		8/14/2017	8/14/2017	9/11/2017	0.000000	0.00	1,163.95	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		56585A102	20170814P000040	14,207.000	MARATHON PETROLEUM CORP CASH DIV..		8/14/2017	8/14/2017	9/11/2017	0.000000	0.00	5,682.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		571748102	20170707P000020	14,113.000	MARSH & MCLENNAN COS INC CASH DIVL.		7/7/2017	7/7/2017	6/15/2017	0.000000	0.00	5,292.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		571903202	20170822P000060	8,509.000	MARRIOTT INTERNATIONAL INC/MD CASH..		8/22/2017	8/22/2017	9/29/2017	0.000000	0.00	2,807.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		573284106	20170831P000040	1,715.000	MARTIN MARIETTA MATERIALS INC CASH ..		8/31/2017	8/31/2017	9/29/2017	0.000000	0.00	754.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		574599106	20170712P000040	8,762.000	MASCO CORP CASH DIVIDEND 010%		7/12/2017	7/12/2017	8/14/2017	0.000000	0.00	876.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		57636Q104	20170705P000060	25,889.000	MASTERCARD INC CASH DIVIDEND 02..		7/5/2017	7/5/2017	8/9/2017	0.000000	0.00	5,651.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		577081102	20170821P000040	9,382.000	MATTEL INC CASH DIVIDEND 015%		8/21/2017	8/21/2017	9/15/2017	0.000000	0.00	1,407.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		579780206	20170706P000070	3,161.000	MCCORMICK & CO INC/MD CASH DIVIDEN..		7/6/2017	7/6/2017	7/24/2017	0.000000	0.00	1,457.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		580135101	20170830P000160	22,322.000	MCDONALD'S CORP CASH DIVIDEND 0..		8/30/2017	8/30/2017	9/18/2017	0.000000	0.00	20,982.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		58155Q103	20170830P000170	5,776.000	MCKESSON CORP CASH DIVIDEND 03..		8/30/2017	8/30/2017	10/2/2017	0.000000	0.00	1,963.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		58933Y105	20170914P000210	74,908.000	MERCK & CO INC CASH DIVIDEND 047%		9/14/2017	9/14/2017	10/6/2017	0.000000	0.00	35,206.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		59156R108	20170803P000080	29,590.000	METLIFE INC CASH DIVIDEND 040%		8/3/2017	8/3/2017	9/13/2017	0.000000	0.00	11,836.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		594918104	20170815P000050	211,441.000	MICROSOFT CORP CASH DIVIDEND 03..		8/15/2017	8/15/2017	9/14/2017	0.000000	0.00	82,461.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		595017104	20170817P000030	6,283.000	MICROCHIP TECHNOLOGY INC CASH DIVL..		8/17/2017	8/17/2017	9/5/2017	0.000000	0.00	2,274.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		59522J103	20170712P000050	3,110.000	MID-AMERICA APARTMENT COMMUNIT C..		7/12/2017	7/12/2017	7/31/2017	0.000000	0.00	2,705.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		60871R209	20170829P000090	5,057.000	MOLSON COORS BREWING CO CASH DIVL.		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	2,073.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		609207105	20170928P000190	40,120.000	MONDELEZ INTERNATIONAL INC CASH DI..		9/28/2017	9/28/2017	10/12/2017	0.000000	0.00	8,826.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		61166W101	20170705P000070	12,018.000	MONSANTO CO CASH DIVIDEND 054%		7/5/2017	7/5/2017	7/28/2017	0.000000	0.00	6,489.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		61536S105	20170818P000030	4,558.000	MOODY S CORP CASH DIVIDEND 038%		8/18/2017	8/18/2017	9/12/2017	0.000000	0.00	1,732.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		617446448	20170727P000060	39,008.000	MORGAN STANLEY CASH DIVIDEND 0..		7/27/2017	7/27/2017	8/15/2017	0.000000	0.00	9,752.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		61945C103	20170906P000020	9,613.000	MOSAIC CO/THE CASH DIVIDEND 015%		9/6/2017	9/6/2017	9/21/2017	0.000000	0.00	1,441.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		620076307	20170914P000220	4,477.000	MOTOROLA SOLUTIONS INC CASH DIVIDE..		9/14/2017	9/14/2017	10/13/2017	0.000000	0.00	2,104.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		626717102	20170810P000060	4,442.000	MURPHY OIL CORP CASH DIVIDEND 0..		8/10/2017	8/10/2017	9/1/2017	0.000000	0.00	1,110.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		629377508	20170728P000050	8,657.000	NRG ENERGY INC CASH DIVIDEND 003..		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	259.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		631103108	20170914P000230	3,121.000	NASDAQ INC CASH DIVIDEND 038%		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	1,185.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		637071101	20170914P000240	10,408.000	NATIONAL OILWELL VARCO INC CASH DIV..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	520.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		63938C108	20170830P000180	7,804.000	NAVIENT CORP CASH DIVIDEND 016%		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	1,248.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		641100104	20170705P000080	7,421.000	NETAPP INC CASH DIVIDEND 020%		7/5/2017	7/5/2017	7/26/2017	0.000000	0.00	1,484.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		651229106	20170829P000100	13,231.000	NEWELL BRANDS INC CASH DIVIDEND ..		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	3,043.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		651639106	20170913P000030	14,804.000	NEWMONT MINING CORP CASH DIVIDEN..		9/13/2017	9/13/2017	9/28/2017	0.000000	0.00	1,095.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		652498109	20170912P000070	10,467.000	NEWS CORP CASH DIVIDEND 010%		9/12/2017	9/12/2017	10/18/2017	0.000000	0.00	1,046.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		652498208	20170912P000080	3,280.000	NEWS CORP CASH DIVIDEND 010%		9/12/2017	9/12/2017	10/18/2017	0.000000	0.00	328.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		65339F101	20170823P000090	12,822.000	NEXTERA ENERGY INC CASH DIVIDEND ..		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	12,597.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		654106103	20170831P000050	36,294.000	NIKE INC CASH DIVIDEND 018%		8/31/2017	8/31/2017	10/2/2017	0.000000	0.00	6,532.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		65473P105	20170727P000070	8,858.000	NISOURCE INC CASH DIVIDEND 017%		7/27/2017	7/27/2017	8/18/2017	0.000000	0.00	1,550.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		655044105	20170803P000090	12,466.000	NOBLE ENERGY INC CASH DIVIDEND ..		8/3/2017	8/3/2017	8/21/2017	0.000000	0.00	1,246.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		655664100	20170824P000020	3,047.000	NORDSTROM INC CASH DIVIDEND 0..		8/24/2017	8/24/2017	9/12/2017	0.000000	0.00	1,127.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		655844108	20170803P000100	7,936.000	NORFOLK SOUTHERN CORP CASH DIVID..		8/3/2017	8/3/2017	9/11/2017	0.000000	0.00	4,840.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		665859104	20170830P000190	5,910.000	NORTHERN TRUST CORP CASH DIVIDEN..		8/30/2017	8/30/2017	10/1/2017	0.000000	0.00	2,482.20	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		666807102	20170824P000030	4,781.000	NORTHROP GRUMMAN CORP CASH DIVID..		8/24/2017	8/24/2017	9/13/2017	0.000000	0.00	4,781.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		670346105	20170928P000200	8,436.000	NUCOR CORP CASH DIVIDEND 037%		9/28/2017	9/28/2017	11/9/2017	0.000000	0.00	3,184.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		670666104	20170822P000070	16,295.000	NVIDIA CORP CASH DIVIDEND 014%		8/22/2017	8/22/2017	9/18/2017	0.000000	0.00	2,281.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		674599105	20170908P000030	20,940.000	OCCIDENTAL PETROLEUM CORP CASH DL.		9/8/2017	9/8/2017	10/16/2017	0.000000	0.00	16,123.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		681919106	20170921P000060	6,154.000	OMNICOM GROUP INC CASH DIVIDEND ..		9/21/2017	9/21/2017	10/10/2017	0.000000	0.00	3,384.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		682680103	20170803P000110	5,778.000	ONEOK INC CASH DIVIDEND 074%		8/3/2017	8/3/2017	8/14/2017	0.000000	0.00	4,304.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		68389X105	20170717P000020	82,263.000	ORACLE CORP CASH DIVIDEND 019%		7/17/2017	7/17/2017	8/2/2017	0.000000	0.00	15,629.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		69331C108	20170928P000210	13,502.000	PG&E CORP CASH DIVIDEND 053%		9/28/2017	9/28/2017	10/15/2017	0.000000	0.00	7,156.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		693475105	20170713P000030	13,253.000	PNC FINANCIAL SERVICES GROUP I CAS..		7/13/2017	7/13/2017	8/5/2017	0.000000	0.00	9,939.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		693506107	20170808P000060	7,016.000	PPG INDUSTRIES INC CASH DIVIDEND ..		8/8/2017	8/8/2017	9/12/2017	0.000000	0.00	3,157.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		69351T106	20170907P000130	18,710.000	PPL CORP CASH DIVIDEND 039%		9/7/2017	9/7/2017	10/2/2017	0.000000	0.00	7,390.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		693556100	20170822P000080	2,136.000	PVH CORP CASH DIVIDEND 003%		8/22/2017	8/22/2017	9/22/2017	0.000000	0.00	80.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		693718108	20170814P000050	9,620.000	PACCAR INC CASH DIVIDEND 025%		8/14/2017	8/14/2017	9/6/2017	0.000000	0.00	2,405.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		701094104	20170824P000040	3,647.000	PARKER-HANNIFIN CORP CASH DIVIDEND..		8/24/2017	8/24/2017	9/8/2017	0.000000	0.00	2,407.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		703395103	20170712P000060	2,235.000	PATTERSON COS INC CASH DIVIDEND ..		7/12/2017	7/12/2017	7/28/2017	0.000000	0.00	581.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		704326107	20170728P000060	8,756.000	PAYCHEX INC CASH DIVIDEND 050%		7/28/2017	7/28/2017	8/24/2017	0.000000	0.00	4,378.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		712704105	20170728P000070	9,431.000	PEOPLE S UNITED FINANCIAL INC CASH D..		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	1,626.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		713448108	20170830P000200	39,122.000	PEPSICO INC CASH DIVIDEND 080%		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	31,493.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		714046109	20170719P000040	3,014.000	PERKINELMER INC CASH DIVIDEND 00..		7/19/2017	7/19/2017	8/10/2017	0.000000	0.00	210.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		717081103	20170802P000050	163,441.000	PFIZER INC CASH DIVIDEND 032%		8/2/2017	8/2/2017	9/1/2017	0.000000	0.00	52,301.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		718172109	20170926P000010	41,069.000	PHILIP MORRIS INTERNATIONAL IN CASH ..		9/26/2017	9/26/2017	10/12/2017	0.000000	0.00	43,943.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		718546104	20170816P000130	12,014.000	PHILLIPS 66 CASH DIVIDEND 070%		8/16/2017	8/16/2017	9/1/2017	0.000000	0.00	8,409.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		723484101	20170728P000080	3,055.000	PINNACLE WEST CAPITAL CORP CASH DL.		7/28/2017	7/28/2017	9/1/2017	0.000000	0.00	2,001.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		723787107	20170928P000220	4,498.000	PIONEER NATURAL RESOURCES CO CAS..		9/28/2017	9/28/2017	10/12/2017	0.000000	0.00	179.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74005P104	20170907P000140	7,829.000	PRAXAIR INC CASH DIVIDEND 078%		9/7/2017	9/7/2017	9/15/2017	0.000000	0.00	6,165.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74144T108	20170913P000040	6,608.000	T ROWE PRICE GROUP INC CASH DIVIDE..		9/13/2017	9/13/2017	9/28/2017	0.000000	0.00	3,766.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74251V102	20170830P000210	7,341.000	PRINCIPAL FINANCIAL GROUP INC CASH ..		8/30/2017	8/30/2017	9/29/2017	0.000000	0.00	3,450.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		742718109	20170719P000050	70,045.000	PROCTER & GAMBLE CO/THE CASH DIVID..		7/19/2017	7/19/2017	8/15/2017	0.000000	0.00	48,303.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74340W103	20170915P000080	14,524.000	PROLOGIS INC CASH DIVIDEND 044%		9/15/2017	9/15/2017	9/29/2017	0.000000	0.00	6,390.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		744320102	20170818P000040	11,749.000	PRUDENTIAL FINANCIAL INC CASH DIVID..		8/18/2017	8/18/2017	9/14/2017	0.000000	0.00	8,811.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		744573106	20170907P000150	13,854.000	PUBLIC SERVICE ENTERPRISE GROU CA..		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	5,957.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74460D109	20170912P000090	4,095.000	PUBLIC STORAGE CASH DIVIDEND 20..		9/12/2017	9/12/2017	9/28/2017	0.000000	0.00	8,190.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		745867101	20170918P000050	7,777.000	PULTEGROUP INC CASH DIVIDEND 00..		9/18/2017	9/18/2017	10/3/2017	0.000000	0.00	699.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		747525103	20170828P000020	40,462.000	QUALCOMM INC CASH DIVIDEND 057%		8/28/2017	8/28/2017	9/20/2017	0.000000	0.00	23,063.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74834L100	20170706P000080	3,747.000	QUEST DIAGNOSTICS INC CASH DIVIDEN..		7/6/2017	7/6/2017	7/24/2017	0.000000	0.00	1,686.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		751212101	20170928P000230	1,457.000	RALPH LAUREN CORP CASH DIVIDEND ..		9/28/2017	9/28/2017	10/13/2017	0.000000	0.00	728.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		75281A109	20170914P000250	5,153.000	RANGE RESOURCES CORP CASH DIVIDE..		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	103.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		754730109	20170929P000020	3,389.000	RAYMOND JAMES FINANCIAL INC CASH D..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	745.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		756109104	20170728P000090	7,478.000	REALTY INCOME CORP CASH DIVIDEND ..		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	1,581.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		756109104	20170830P000220	7,478.000	REALTY INCOME CORP CASH DIVIDEND ..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	1,581.60	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		756109104	20170929P000030	7,220.000	REALTY INCOME CORP CASH DIVIDEND		9/29/2017	9/29/2017	10/13/2017	0.000000	0.00	1,530.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		758849103	20170814P000060	4,006.000	REGENCY CENTERS CORP CASH DIVIDE..		8/14/2017	8/14/2017	8/30/2017	0.000000	0.00	2,123.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		7591EP100	20170907P000160	32,921.000	REGIONS FINANCIAL CORP CASH DIVIDE..		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	2,962.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		760759100	20170929P000040	6,079.000	REPUBLIC SERVICES INC CASH DIVIDEND..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	2,097.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		770323103	20170823P000100	3,483.000	ROBERT HALF INTERNATIONAL INC CASH..		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	835.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		773903109	20170810P000070	3,528.000	ROCKWELL AUTOMATION INC CASH DIVL.		8/10/2017	8/10/2017	9/11/2017	0.000000	0.00	2,681.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		774341101	20170810P000080	4,447.000	ROCKWELL COLLINS INC CASH DIVIDEND..		8/10/2017	8/10/2017	9/5/2017	0.000000	0.00	1,467.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		776696106	20170705P000090	2,794.000	ROPER TECHNOLOGIES INC CASH DIVIDE..		7/5/2017	7/5/2017	7/21/2017	0.000000	0.00	977.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		778296103	20170906P000030	10,736.000	ROSS STORES INC CASH DIVIDEND 01..		9/6/2017	9/6/2017	9/29/2017	0.000000	0.00	1,717.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		78409V104	20170824P000050	7,060.000	S&P GLOBAL INC CASH DIVIDEND 041%		8/24/2017	8/24/2017	9/12/2017	0.000000	0.00	2,894.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		7840DX101	20170929P000050	2,693.000	SL GREEN REALTY CORP CASH DIVIDEN..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	2,087.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		80589M102	20170908P000040	3,914.000	SCANA CORP CASH DIVIDEND 061%		9/8/2017	9/8/2017	10/1/2017	0.000000	0.00	2,397.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		806857108	20170901P000070	38,053.000	SCHLUMBERGER LTD CASH DIVIDEND ..		9/1/2017	9/1/2017	10/13/2017	0.000000	0.00	19,026.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		808513105	20170809P000060	33,324.000	CHARLES SCHWAB CORP/THE CASH DIVL.		8/9/2017	8/9/2017	8/25/2017	0.000000	0.00	2,665.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		811065101	20170829P000110	2,627.000	SCRIPPS NETWORKS INTERACTIVE I CAS..		8/29/2017	8/29/2017	9/10/2017	0.000000	0.00	788.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		81211K100	20170830P000230	5,363.000	SEALED AIR CORP CASH DIVIDEND 01..		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	858.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		816851109	20170705P000100	6,869.000	SEMPRA ENERGY CASH DIVIDEND 082..		7/5/2017	7/5/2017	7/15/2017	0.000000	0.00	5,649.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		816851109	20170921P000070	6,633.000	SEMPRA ENERGY CASH DIVIDEND 082..		9/21/2017	9/21/2017	10/15/2017	0.000000	0.00	5,455.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		824348106	20170816P000140	2,219.000	SHERWIN-WILLIAMS CO/THE CASH DIVID..		8/16/2017	8/16/2017	9/8/2017	0.000000	0.00	1,886.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		828806109	20170815P000060	8,550.000	SIMON PROPERTY GROUP INC CASH DIVL..		8/15/2017	8/15/2017	8/31/2017	0.000000	0.00	15,390.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		83088M102	20170804P000010	5,054.000	SKYWORKS SOLUTIONS INC CASH DIVID..		8/4/2017	8/4/2017	8/29/2017	0.000000	0.00	1,617.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		832696405	20170809P000070	3,189.000	JM SMUCKER CO/THE CASH DIVIDEND ..		8/9/2017	8/9/2017	9/1/2017	0.000000	0.00	2,487.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		833034101	20170816P000150	1,587.000	SNAP-ON INC CASH DIVIDEND 071%		8/16/2017	8/16/2017	9/8/2017	0.000000	0.00	1,126.77	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		842587107	20170817P000040	27,239.000	SOUTHERN CO/THE CASH DIVIDEND 0..		8/17/2017	8/17/2017	9/6/2017	0.000000	0.00	15,798.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		844741108	20170822P000090	16,560.000	SOUTHWEST AIRLINES CO CASH DIVIDEN..		8/22/2017	8/22/2017	9/14/2017	0.000000	0.00	2,070.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		854502101	20170830P000240	4,189.000	STANLEY BLACK & DECKER INC CASH DI..		8/30/2017	8/30/2017	9/19/2017	0.000000	0.00	2,639.07	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		855244109	20170808P000070	39,659.000	STARBUCKS CORP CASH DIVIDEND 02..		8/8/2017	8/8/2017	8/25/2017	0.000000	0.00	9,914.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		857477103	20170929P000060	9,352.000	STATE STREET CORP CASH DIVIDEND ..		9/29/2017	9/29/2017	10/16/2017	0.000000	0.00	3,927.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		863667101	20170928P000240	8,203.000	STRYKER CORP CASH DIVIDEND 042%		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	3,486.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		867914103	20170829P000120	13,241.000	SUNTRUST BANKS INC CASH DIVIDEND ..		8/29/2017	8/29/2017	9/15/2017	0.000000	0.00	5,296.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		871503108	20170817P000050	16,858.000	SYMANTEC CORP CASH DIVIDEND 007..		8/17/2017	8/17/2017	9/13/2017	0.000000	0.00	1,249.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		871658103	20170803P000120	21,095.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		8/3/2017	8/3/2017	8/17/2017	0.000000	0.00	3,164.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		871829107	20170705P000110	13,485.000	SYSCO CORP CASH DIVIDEND 033%		7/5/2017	7/5/2017	7/28/2017	0.000000	0.00	4,450.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		872540109	20170808P000080	17,617.000	TJX COS INC/THE CASH DIVIDEND 0..		8/8/2017	8/8/2017	8/31/2017	0.000000	0.00	5,505.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		87612E106	20170814P000070	15,110.000	TARGET CORP CASH DIVIDEND 062%		8/14/2017	8/14/2017	9/10/2017	0.000000	0.00	9,368.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		882508104	20170727P000080	27,286.000	TEXAS INSTRUMENTS INC CASH DIVIDEN..		7/27/2017	7/27/2017	8/14/2017	0.000000	0.00	13,643.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		883203101	20170914P000260	7,331.000	TEXTRON INC CASH DIVIDEND 002%		9/14/2017	9/14/2017	10/1/2017	0.000000	0.00	146.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		883556102	20170914P000270	10,714.000	THERMO FISHER SCIENTIFIC INC CASH DL.		9/14/2017	9/14/2017	10/16/2017	0.000000	0.00	1,607.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		88579Y101	20170823P000110	16,366.000	3M CO CASH DIVIDEND 117%		8/23/2017	8/23/2017	9/12/2017	0.000000	0.00	19,230.05	0.00



S&P 500 INDEX - KR3F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		886547108	20170919P000020	2,936.000	TIFFANY & CO CASH DIVIDEND 050%		9/19/2017	9/19/2017	10/10/2017	0.000000	0.00	1,468.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		886547108	20170919S004601	-101.000	TIFFANY & CO LATE POSTING DIVIDEND A...		9/19/2017	9/19/2017	10/10/2017	0.000000	0.00	-50.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		887317303	20170706P000090	21,240.000	TIME WARNER INC CASH DIVIDEND 04...		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	8,549.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		891906109	20170920P000010	4,380.000	TOTAL SYSTEM SERVICES INC CASH DIVL...		9/20/2017	9/20/2017	10/2/2017	0.000000	0.00	569.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		892356106	20170817P000060	3,521.000	TRACTOR SUPPLY CO CASH DIVIDEND ...		8/17/2017	8/17/2017	9/6/2017	0.000000	0.00	950.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		893641100	20170831P000060	1,339.000	TRANSDIGM GROUP INC CASH DIVIDEND ...		8/31/2017	8/31/2017	9/12/2017	0.000000	0.00	29,458.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		89417E109	20170907P000170	7,652.000	TRAVELERS COS INC/THE CASH DIVIDEN...		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	5,509.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		90130A101	20170912P000100	28,820.000	TWENTY-FIRST CENTURY FOX INC CASH ...		9/12/2017	9/12/2017	10/18/2017	0.000000	0.00	5,187.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		90130A200	20170912P000110	13,340.000	TWENTY-FIRST CENTURY FOX INC CASH ...		9/12/2017	9/12/2017	10/18/2017	0.000000	0.00	2,401.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		902494103	20170830P000250	7,893.000	TYSON FOODS INC CASH DIVIDEND 02...		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	1,775.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		902653104	20170706P000100	7,323.000	UDR INC CASH DIVIDEND 031%		7/6/2017	7/6/2017	7/31/2017	0.000000	0.00	2,270.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		902973304	20170928P000250	41,889.000	US BANCORP CASH DIVIDEND 030%		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	12,566.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		907818108	20170829P000130	22,113.000	UNION PACIFIC CORP CASH DIVIDEND ...		8/29/2017	8/29/2017	9/29/2017	0.000000	0.00	13,378.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		911312106	20170810P000090	18,863.000	UNITED PARCEL SERVICE INC CASH DIVL...		8/10/2017	8/10/2017	8/30/2017	0.000000	0.00	15,656.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		913017109	20170816P000160	20,407.000	UNITED TECHNOLOGIES CORP CASH DIVL...		8/16/2017	8/16/2017	9/10/2017	0.000000	0.00	14,284.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		91324P102	20170907P000180	26,392.000	UNITEDHEALTH GROUP INC CASH DIVIDEN...		9/7/2017	9/7/2017	9/19/2017	0.000000	0.00	19,794.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		913903100	20170830P000260	2,449.000	UNIVERSAL HEALTH SERVICES INC CASH...		8/30/2017	8/30/2017	9/15/2017	0.000000	0.00	244.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		91529Y106	20170727P000090	6,250.000	UNUM GROUP CASH DIVIDEND 023%		7/27/2017	7/27/2017	8/18/2017	0.000000	0.00	1,437.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		918204108	20170907P000190	8,774.000	VF CORP CASH DIVIDEND 042%		9/7/2017	9/7/2017	9/18/2017	0.000000	0.00	3,685.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		91913Y100	20170807P000050	12,248.000	VALERO ENERGY CORP CASH DIVIDEND ...		8/7/2017	8/7/2017	9/7/2017	0.000000	0.00	8,573.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92276F100	20170911P000020	9,719.000	VENTAS INC CASH DIVIDEND 077%		9/11/2017	9/11/2017	9/29/2017	0.000000	0.00	7,532.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92343V104	20170706P000110	111,721.000	VERIZON COMMUNICATIONS INC CASH DL...		7/6/2017	7/6/2017	8/1/2017	0.000000	0.00	64,518.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92553P201	20170914P000280	9,648.000	VIACOM INC CASH DIVIDEND 020%		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	1,929.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92826C839	20170816P000170	50,563.000	VISA INC CASH DIVIDEND 016%		8/16/2017	8/16/2017	9/5/2017	0.000000	0.00	8,342.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		929042109	20170803P000130	4,718.000	VORNADO REALTY TRUST CASH DIVIDEN...		8/3/2017	8/3/2017	8/18/2017	0.000000	0.00	2,830.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		929160109	20170821P000050	3,619.000	VULCAN MATERIALS CO CASH DIVIDEND ...		8/21/2017	8/21/2017	9/8/2017	0.000000	0.00	904.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92939U106	20170810P000100	8,643.000	WEC ENERGY GROUP INC CASH DIVIDEN...		8/10/2017	8/10/2017	9/1/2017	0.000000	0.00	4,494.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		931142103	20170809P000080	40,453.000	WAL-MART STORES INC CASH DIVIDEND ...		8/9/2017	8/9/2017	9/5/2017	0.000000	0.00	20,631.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		931427108	20170816P000180	23,387.000	WALGREENS BOOTS ALLIANCE INC CASH...		8/16/2017	8/16/2017	9/12/2017	0.000000	0.00	9,354.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		94106L109	20170907P000020	11,132.000	WASTE MANAGEMENT INC CASH DIVIDEN...		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	4,731.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		949746101	20170802P000060	123,175.000	WELLS FARGO & CO CASH DIVIDEND ...		8/2/2017	8/2/2017	9/1/2017	0.000000	0.00	48,038.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		95040Q104	20170804P000020	10,028.000	WELLTOWER INC CASH DIVIDEND 0...		8/4/2017	8/4/2017	8/21/2017	0.000000	0.00	8,724.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		958102105	20170928P000260	7,701.000	WESTERN DIGITAL CORP CASH DIVIDEND...		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	3,850.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		959802109	20170914P000290	12,906.000	WESTERN UNION CO/THE CASH DIVIDEN...		9/14/2017	9/14/2017	9/29/2017	0.000000	0.00	2,258.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		96145D105	20170809P000090	6,877.000	WESTROCK CO CASH DIVIDEND 040%		8/9/2017	8/9/2017	8/21/2017	0.000000	0.00	2,750.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		962166104	20170907P000020	20,576.000	WEYERHAEUSER CO CASH DIVIDEND ...		9/7/2017	9/7/2017	9/22/2017	0.000000	0.00	6,378.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		963320106	20170823P000120	2,026.000	WHIRLPOOL CORP CASH DIVIDEND 11...		8/23/2017	8/23/2017	9/15/2017	0.000000	0.00	2,228.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		969457100	20170907P000020	22,629.000	WILLIAMS COS INC/THE CASH DIVIDEND ...		9/7/2017	9/7/2017	9/25/2017	0.000000	0.00	6,788.70	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		98310W108	20170823P000130	2,858.000	WYNDHAM WORLDWIDE CORP CASH DIVL.		8/23/2017	8/23/2017	9/8/2017	0.000000	0.00	1,657.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		983134107	20170808P000090	2,187.000	WYNN RESORTS LTD CASH DIVIDEND		8/8/2017	8/8/2017	8/22/2017	0.000000	0.00	1,093.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		983898100	20170914P000300	13,906.000	XCEL ENERGY INC CASH DIVIDEND 03.		9/14/2017	9/14/2017	10/20/2017	0.000000	0.00	5,006.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		983919101	20170808P000100	6,793.000	XILINX INC CASH DIVIDEND 035%		8/8/2017	8/8/2017	8/30/2017	0.000000	0.00	2,377.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		984121608	20170928P000270	5,645.000	XEROX CORP CASH DIVIDEND 025%		9/28/2017	9/28/2017	10/31/2017	0.000000	0.00	1,411.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		98419M100	20170829P000140	4,922.000	XYLEM INC NY CASH DIVIDEND 018%		8/29/2017	8/29/2017	9/20/2017	0.000000	0.00	885.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		988498101	20170712P000070	9,060.000	YUM! BRANDS INC CASH DIVIDEND 03.		7/12/2017	7/12/2017	8/4/2017	0.000000	0.00	2,718.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		98956P102	20170921P000080	5,321.000	ZIMMER BIOMET HOLDINGS INC CASH DL.		9/21/2017	9/21/2017	10/27/2017	0.000000	0.00	1,277.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		989701107	20170815P000070	5,549.000	ZIONS BANCORPORATION CASH DIVIDEN.		8/15/2017	8/15/2017	8/24/2017	0.000000	0.00	665.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G0176J109	20170915P000010	2,609.000	ALLEGION PLC CASH DIVIDEND 016%		9/15/2017	9/15/2017	9/29/2017	0.000000	0.00	417.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G0177J108	20170816P000010	9,198.000	ALLERGAN PLC CASH DIVIDEND 070%		8/16/2017	8/16/2017	9/15/2017	0.000000	0.00	6,438.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G0408V102	20170728P000010	7,177.000	AON PLC CASH DIVIDEND 036%		7/28/2017	7/28/2017	8/15/2017	0.000000	0.00	2,583.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G27823106	20170807P000010	7,337.000	DELPHI AUTOMOTIVE PLC CASH DIVIDEN.		8/7/2017	8/7/2017	8/23/2017	0.000000	0.00	2,127.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G29183103	20170802P000010	12,250.000	EATON CORP PLC CASH DIVIDEND 06.		8/2/2017	8/2/2017	8/18/2017	0.000000	0.00	7,350.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G3223R108	20170901P000010	1,125.000	EVEREST RE GROUP LTD CASH DIVIDEN.		9/1/2017	9/1/2017	9/20/2017	0.000000	0.00	1,406.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G47791101	20170907P000010	7,012.000	INGERSOLL-RAND PLC CASH DIVIDEND		9/7/2017	9/7/2017	9/29/2017	0.000000	0.00	3,155.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G4918T106	20170815P000010	11,143.000	INVESCO LTD CASH DIVIDEND 029%		8/15/2017	8/15/2017	9/1/2017	0.000000	0.00	3,231.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G51502105	20170922P000010	24,806.000	JOHNSON CONTROLS INTERNATIONAL C.		9/22/2017	9/22/2017	10/13/2017	0.000000	0.00	6,201.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G5960L103	20170705P000010	37,490.000	MEDTRONIC PLC CASH DIVIDEND 046%		7/5/2017	7/5/2017	7/26/2017	0.000000	0.00	17,245.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G5960L103	20170928P000010	36,196.000	MEDTRONIC PLC CASH DIVIDEND 046%		9/28/2017	9/28/2017	10/20/2017	0.000000	0.00	16,650.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G6518L108	20170822P000010	9,198.000	NIELSEN HOLDINGS PLC CASH DIVIDEND		8/22/2017	8/22/2017	9/7/2017	0.000000	0.00	3,127.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G7945M107	20170919P000010	8,134.000	SEAGATE TECHNOLOGY PLC CASH DIVID.		9/19/2017	9/19/2017	10/4/2017	0.000000	0.00	5,124.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G7945M107	20170919S002641	-281.000	SEAGATE TECHNOLOGY PLC LATE POSTL.		9/19/2017	9/19/2017	10/4/2017	0.000000	0.00	-177.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G7900T104	20170719P000010	4,592.000	PENTAIR PLC CASH DIVIDEND 034%		7/19/2017	7/19/2017	8/4/2017	0.000000	0.00	1,584.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G81276100	20170726P000010	1,873.000	SIGNET JEWELERS LTD CASH DIVIDEND		7/26/2017	7/26/2017	8/30/2017	0.000000	0.00	580.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G96629103	20170928P000020	3,360.000	WILLIS TOWERS WATSON PLC CASH DIVL.		9/28/2017	9/28/2017	10/16/2017	0.000000	0.00	1,780.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G97822103	20170823P000010	3,927.000	PERRIGO CO PLC CASH DIVIDEND 016.		8/23/2017	8/23/2017	9/12/2017	0.000000	0.00	628.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G98294104	20170914P000010	7,160.000	XL GROUP LTD CASH DIVIDEND 022%		9/14/2017	9/14/2017	10/2/2017	0.000000	0.00	1,575.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		H1146J104	20170928P000030	12,347.000	CHUBB LTD CASH DIVIDEND 071%		9/28/2017	9/28/2017	10/20/2017	0.000000	0.00	8,766.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		H2906T109	20170913P000010	3,142.000	GARMIN LTD CASH DIVIDEND 051%		9/13/2017	9/13/2017	9/29/2017	0.000000	0.00	1,602.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		H84989104	20170823P000020	9,723.000	TE CONNECTIVITY LTD CASH DIVIDEND		8/23/2017	8/23/2017	9/8/2017	0.000000	0.00	3,889.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		N53745100	20170901P000020	9,046.000	LYONDELLBASELL INDUSTRIES NV CASH		9/1/2017	9/1/2017	9/13/2017	0.000000	0.00	8,141.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		V7780T103	20170921P000010	4,436.000	ROYAL CARIBBEAN CRUISES LTD CASH D.		9/21/2017	9/21/2017	10/11/2017	0.000000	0.00	2,661.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		Y09827109	20170918P000010	10,992.000	BROADCOM LTD CASH DIVIDEND 102%		9/18/2017	9/18/2017	9/29/2017	0.000000	0.00	11,211.84	0.00
<b>DIVIDENDS</b>						<b>7,225,270.000</b>							<b>3,117,377.96</b>	<b>3,117,377.96</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>7,225,270.000</b>							<b>3,117,377.96</b>	<b>3,117,377.96</b>	<b>0.00</b>
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		001055102	20170901S000250	10,868.000	AFLAC INC		9/1/2017	8/21/2017	9/1/2017	0.000000	4,673.24	4,673.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00130H105	20170817S000070	18,079.000	AES CORP/VA		8/17/2017	8/1/2017	8/17/2017	0.000000	2,169.48	2,169.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00206R102	20170801S000100	168,375.000	AT&T INC		8/1/2017	7/6/2017	8/1/2017	0.000000	82,503.75	82,503.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		002824100	20170815S000120	47,524.000	ABBOTT LABORATORIES		8/15/2017	7/12/2017	8/15/2017	0.000000	12,593.86	12,593.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00287Y109	20170815S000180	43,587.000	ABBVIE INC		8/15/2017	7/12/2017	8/15/2017	0.000000	27,895.68	27,895.68	0.00



### Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		00508Y102	20170801S000080	1,165.000	ACUITY BRANDS INC		8/1/2017	7/14/2017	8/1/2017	0.000000	151.45	151.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00508Y102	20170801S000090	43.000	ACUITY BRANDS INC		8/1/2017	7/14/2017	8/1/2017	0.000000	5.59	5.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00751Y105	20170707S000040	2,022.000	ADVANCE AUTO PARTS INC		7/7/2017	6/21/2017	7/7/2017	0.000000	121.32	121.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00817Y108	20170728S000170	9,084.000	AETNA INC		7/28/2017	7/11/2017	7/28/2017	0.000000	4,542.00	4,542.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		008252108	20170624S000060	1,550.000	AFFILIATED MANAGERS GROUP INC		8/24/2017	8/8/2017	8/24/2017	0.000000	310.00	310.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00846U101	20170726S000030	8,827.000	AGILENT TECHNOLOGIES INC		7/26/2017	6/29/2017	7/26/2017	0.000000	1,165.16	1,165.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00915B105	20170814S000100	5,963.000	AIR PRODUCTS & CHEMICALS INC		8/14/2017	6/29/2017	8/14/2017	0.000000	5,664.85	5,664.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		011659109	20170907S000240	3,385.000	ALASKA AIR GROUP INC		9/7/2017	8/18/2017	9/7/2017	0.000000	1,015.50	1,015.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		012653101	20170703S000080	3,079.000	ALBEMARLE CORP		7/3/2017	6/13/2017	7/3/2017	0.000000	985.28	985.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		015271109	20170717S000150	2,431.000	ALEXANDRIA REAL ESTATE EQUITIE		7/17/2017	6/28/2017	7/17/2017	0.000000	2,090.66	2,090.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		015271109	20170717S000160	63.000	ALEXANDRIA REAL ESTATE EQUITIE		7/17/2017	6/28/2017	7/17/2017	0.000000	54.18	54.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		018581108	20170919S000040	1,525.000	ALLIANCE DATA SYSTEMS CORP		9/19/2017	8/10/2017	9/19/2017	0.000000	793.00	793.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		018802108	20170815S000100	6,239.000	ALLIANT ENERGY CORP		8/15/2017	7/27/2017	8/15/2017	0.000000	1,965.29	1,965.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		020002101	20170703S000100	9,986.000	ALLSTATE CORP/THE		7/3/2017	6/1/2017	7/3/2017	0.000000	3,694.82	3,694.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		022095103	20170710S000010	53,044.000	ALTRIA GROUP INC		7/10/2017	6/13/2017	7/10/2017	0.000000	32,356.84	32,356.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		023608102	20170929S000240	6,645.000	AMEREN CORP		9/29/2017	9/12/2017	9/29/2017	0.000000	2,923.80	2,923.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		02376R102	20170828S000030	13,490.000	AMERICAN AIRLINES GROUP INC		8/28/2017	8/10/2017	8/28/2017	0.000000	1,349.00	1,349.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		025537101	20170908S000170	13,466.000	AMERICAN ELECTRIC POWER CO INC		9/8/2017	8/8/2017	9/8/2017	0.000000	7,944.94	7,944.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		025816109	20170810S000120	20,561.000	AMERICAN EXPRESS CO		8/10/2017	7/5/2017	8/10/2017	0.000000	6,579.52	6,579.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		026874784	20170929S000250	24,086.000	AMERICAN INTERNATIONAL GROUP I		9/29/2017	9/14/2017	9/29/2017	0.000000	7,707.52	7,707.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03027X100	20170714S000080	11,684.000	AMERICAN TOWER CORP		7/14/2017	6/15/2017	7/14/2017	0.000000	7,477.76	7,477.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		030420103	20170901S000110	4,880.000	AMERICAN WATER WORKS CO INC		9/1/2017	8/7/2017	9/1/2017	0.000000	2,025.20	2,025.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03073E105	20170905S000040	4,545.000	AMERISOURCEBERGEN CORP		9/5/2017	8/17/2017	9/5/2017	0.000000	1,658.93	1,658.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03076C106	20170818S000060	4,175.000	AMERIPRISE FINANCIAL INC		8/18/2017	8/3/2017	8/18/2017	0.000000	3,465.25	3,465.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		031100100	20170929S000100	6,302.000	AMETEK INC		9/29/2017	9/14/2017	9/29/2017	0.000000	567.18	567.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		031162100	20170908S000150	20,154.000	AMGEN INC		9/8/2017	8/15/2017	9/8/2017	0.000000	23,177.10	23,177.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		032095101	20170711S000060	8,415.000	AMPHENOL CORP		7/11/2017	6/15/2017	7/11/2017	0.000000	1,346.40	1,346.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		032511107	20170927S000010	15,346.000	ANADARKO PETROLEUM CORP		9/27/2017	9/12/2017	9/27/2017	0.000000	767.30	767.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		032654105	20170919S000050	10,051.000	ANALOG DEVICES INC		9/19/2017	9/7/2017	9/19/2017	0.000000	4,522.95	4,522.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03349M105	20170915S0000300	4,139.000	ANDEAVOR		9/15/2017	8/29/2017	9/15/2017	0.000000	2,442.01	2,442.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		036752103	20170925S000020	7,257.000	ANTHEM INC		9/25/2017	9/7/2017	9/25/2017	0.000000	5,079.90	5,079.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		037411105	20170822S000120	10,417.000	APACHE CORP		8/22/2017	7/19/2017	8/22/2017	0.000000	2,604.25	2,604.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03748R101	20170803S000070	4,300.000	APARTMENT INVESTMENT & MANAGEM		8/31/2017	8/16/2017	8/31/2017	0.000000	1,548.00	1,548.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		037833100	20170817S000100	142,791.000	APPLE INC		8/17/2017	8/10/2017	8/17/2017	0.000000	89,958.33	89,958.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		038222105	20170914S000320	29,431.000	APPLIED MATERIALS INC		9/14/2017	8/22/2017	9/14/2017	0.000000	2,943.10	2,943.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		039483102	20170907S000260	15,629.000	ARCHER-DANIELS-MIDLAND CO		9/7/2017	8/15/2017	9/7/2017	0.000000	5,001.28	5,001.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03965L100	20170825S000040	6,925.000	ARCONIC INC		8/25/2017	8/2/2017	8/25/2017	0.000000	415.50	415.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03965L100	20170825S000060	5,146.000	ARCONIC INC		8/25/2017	8/2/2017	8/25/2017	0.000000	308.76	308.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		04621X108	20170919S000030	1,500.000	ASSURANT INC		9/19/2017	8/24/2017	9/19/2017	0.000000	795.00	795.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		053015103	20170703S000140	12,278.000	AUTOMATIC DATA PROCESSING INC		7/3/2017	6/7/2017	7/1/2017	0.000000	6,998.46	6,998.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		053484101	20170717S000080	3,774.000	AVALONBAY COMMUNITIES INC		7/17/2017	6/28/2017	7/17/2017	0.000000	5,359.08	5,359.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		053611109	20170920S0005050	2,425.000	AVERY DENNISON CORP		9/20/2017	9/1/2017	9/20/2017	0.000000	1,091.25	1,091.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		054937107	20170901S000090	22,221.000	BB&T CORP		9/1/2017	8/9/2017	9/1/2017	0.000000	7,332.93	7,332.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		057224107	20170707A000060	0.000	BAKER HUGHES INC		7/6/2017	7/5/2017	7/5/2017	0.000000	203,927.50	203,927.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		05722G100	20170825S000050	11,653.000	BAKER HUGHES A GE CO		8/25/2017	8/9/2017	8/25/2017	0.000000	1,981.01	1,981.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		058498106	20170915S0000310	9,589.000	BALL CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	958.90	958.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		060505104	20170929S0000230	272,552.000	BANK OF AMERICA CORP		9/29/2017	8/30/2017	9/29/2017	0.000000	32,706.24	32,706.24	0.00



### Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		064058100	201708115000110	28,479.000	BANK OF NEW YORK MELLON CORPIT		8/11/2017	7/28/2017	8/11/2017	0.000000	6,834.96	6,834.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		067383109	201708045000050	1,983.000	CR BARD INC		8/4/2017	7/20/2017	8/4/2017	0.000000	515.58	515.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		071813109	201707035000060	13,294.000	BAXTER INTERNATIONAL INC		7/3/2017	5/31/2017	7/3/2017	0.000000	2,127.04	2,127.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		075887109	201709295000180	6,226.000	BECTON DICKINSON AND CO		9/29/2017	9/7/2017	9/29/2017	0.000000	4,544.98	4,544.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		075896100	201707185000020	4,111.000	BED BATH & BEYOND INC		7/18/2017	6/14/2017	7/18/2017	0.000000	616.65	616.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		086516101	201707065000130	7,407.000	BEST BUY CO INC		7/6/2017	6/13/2017	7/6/2017	0.000000	2,518.38	2,518.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		09247X101	201709225000070	3,320.000	BLACKROCK INC		9/22/2017	8/31/2017	9/22/2017	0.000000	8,300.00	8,300.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		093671105	201707035000250	5,674.000	H&R BLOCK INC		7/3/2017	6/21/2017	7/3/2017	0.000000	1,361.76	1,361.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		097023105	201709015000140	15,373.000	BOEING CO/TE		9/1/2017	8/9/2017	9/1/2017	0.000000	21,829.66	21,829.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		099724106	201709155000130	3.000	BORGWARNER INC		9/15/2017	8/30/2017	9/15/2017	0.000000	0.42	0.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		099724106	201709155000140	5,460.000	BORGWARNER INC		9/15/2017	8/30/2017	9/15/2017	0.000000	764.40	764.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		101121101	201707315000110	4,214.000	BOSTON PROPERTIES INC		7/31/2017	6/28/2017	7/31/2017	0.000000	3,160.50	3,160.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		110122108	201708015000060	45,118.000	BRISTOL-MYERS SQUIBB CO		8/1/2017	7/5/2017	8/1/2017	0.000000	17,596.02	17,596.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		115637209	201707035000070	4,838.000	BROWN-FORMAN CORP		7/3/2017	6/1/2017	7/3/2017	0.000000	882.94	882.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		124857202	201707035000180	10,057.000	CBS CORP		7/3/2017	6/7/2017	7/1/2017	0.000000	1,810.26	1,810.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		124857202	201707035000240	116.000	CBS CORP		7/3/2017	6/7/2017	7/1/2017	0.000000	20.88	20.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		12503M108	201709155000240	2,508.000	CBOE HOLDINGS INC		9/15/2017	8/30/2017	9/15/2017	0.000000	677.16	677.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		12503M108	201709155000260	8.000	CBOE HOLDINGS INC		9/15/2017	8/30/2017	9/15/2017	0.000000	2.16	2.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		125269100	201708315000120	6,385.000	CF INDUSTRIES HOLDINGS INC		8/31/2017	8/11/2017	8/31/2017	0.000000	1,915.50	1,915.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		12541W209	201709295000200	3,858.000	CH ROBINSON WORLDWIDE INC		9/29/2017	8/30/2017	9/29/2017	0.000000	1,736.10	1,736.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		12572Q105	201709255000030	9,306.000	CME GROUP INC		9/25/2017	9/7/2017	9/25/2017	0.000000	6,141.96	6,141.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		125896100	201708315000090	7,681.000	CMS ENERGY CORP		8/31/2017	8/2/2017	8/31/2017	0.000000	2,553.93	2,553.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		126408103	201709155000090	25,270.000	CSX CORP		9/15/2017	8/29/2017	9/15/2017	0.000000	5,054.00	5,054.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		12650T104	201707125000080	3,970.000	CSRA INC		7/12/2017	6/13/2017	7/12/2017	0.000000	397.00	397.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		126650100	201708035000150	27,902.000	CVS HEALTH CORP		8/3/2017	7/20/2017	8/3/2017	0.000000	13,951.00	13,951.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		12673P105	201709125000130	8,582.000	CA INC		9/12/2017	8/22/2017	9/12/2017	0.000000	2,188.41	2,188.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		127097103	201708245000080	12,749.000	CABOT OIL & GAS CORP		8/24/2017	8/8/2017	8/24/2017	0.000000	637.45	637.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		134429109	201707315000080	5,252.000	CAMPBELL SOUP CO		7/31/2017	7/11/2017	7/31/2017	0.000000	1,838.20	1,838.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		14040H105	201708175000080	13,227.000	CAPITAL ONE FINANCIAL CORP		8/17/2017	8/3/2017	8/17/2017	0.000000	5,290.80	5,290.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		14149Y108	201707175000090	8,651.000	CARDINAL HEALTH INC		7/17/2017	6/29/2017	7/15/2017	0.000000	4,000.22	4,000.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		143658300	201709155000100	11,463.000	CARNIVAL CORP		9/15/2017	8/23/2017	9/15/2017	0.000000	4,585.20	4,585.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		149123101	201708215000060	16,135.000	CATERPILLAR INC		8/21/2017	7/18/2017	8/19/2017	0.000000	12,585.30	12,585.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		15189T107	201709085000160	11,803.000	CENTERPOINT ENERGY INC		9/8/2017	8/14/2017	9/8/2017	0.000000	3,157.30	3,157.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		156700106	201709155000420	15,030.000	CENTURYLINK INC		9/15/2017	8/31/2017	9/15/2017	0.000000	8,116.20	8,116.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		166764100	201709115000080	51,886.000	CHEVRON CORP		9/11/2017	8/16/2017	9/11/2017	0.000000	56,036.88	56,036.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		171340102	201709015000270	6,826.000	CHURCH & DWIGHT CO INC		9/1/2017	8/11/2017	9/1/2017	0.000000	1,296.94	1,296.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		171798101	201709015000170	2,605.000	CIMAREX ENERGY CO		9/1/2017	8/11/2017	9/1/2017	0.000000	208.40	208.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		172062101	201707145000030	4,104.000	CINCINNATI FINANCIAL CORP		7/14/2017	6/19/2017	7/14/2017	0.000000	2,052.00	2,052.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		17275R102	201707265000040	136,936.000	CISCO SYSTEMS INC		7/26/2017	7/5/2017	7/26/2017	0.000000	39,711.44	39,711.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		172967424	201708255000080	75,403.000	CITIGROUP INC		8/25/2017	8/3/2017	8/25/2017	0.000000	24,128.96	24,128.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		174510105	201708165000190	13,873.000	CITIZENS FINANCIAL GROUP INC		7/31/2017	7/31/2017	8/16/2017	0.000000	2,497.14	2,497.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		189054109	201708045000040	3,527.000	CLOROX CO/TE		8/4/2017	7/17/2017	8/4/2017	0.000000	2,962.68	2,962.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		189754104	201707055000180	7,675.000	COACH INC		7/5/2017	6/7/2017	7/5/2017	0.000000	2,590.31	2,590.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		191216100	201707035000040	105,685.000	COCA-COLA CO/TE		7/3/2017	6/13/2017	7/3/2017	0.000000	39,103.45	39,103.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		192446102	201708315000130	16,131.000	COGNIZANT TECHNOLOGY SOLUTIONS		8/31/2017	8/18/2017	8/31/2017	0.000000	2,419.65	2,419.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		194162103	201708155000210	24,191.000	COLGATE-PALMOLIVE CO		8/15/2017	7/14/2017	8/15/2017	0.000000	9,676.40	9,676.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		20030N101	201707265000050	129,614.000	COMCAST CORP		7/26/2017	6/30/2017	7/26/2017	0.000000	20,414.21	20,414.21	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		200340107	20170703S000260	4,810.000	COMERICA INC		7/3/2017	6/13/2017	7/11/2017	0.000000	1,250.60	1,250.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		205887102	20170831S000080	11,071.000	CONAGRA BRANDS INC		8/31/2017	7/27/2017	8/31/2017	0.000000	2,352.59	2,352.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		20925C104	20170901S000180	33,880.000	COMCOPHILLIPS		9/1/2017	7/20/2017	9/1/2017	0.000000	8,978.20	8,978.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		209115104	20170915S000350	8,363.000	CONSOLIDATED EDISON INC		9/15/2017	8/14/2017	9/15/2017	0.000000	5,770.47	5,770.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		21036P108	20170823S000140	4,695.000	CONSTELLATION BRANDS INC		8/23/2017	8/7/2017	8/23/2017	0.000000	2,441.40	2,441.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		216648402	20170807S000060	1,338.000	COOPER COS INC/THE		8/7/2017	7/19/2017	8/7/2017	0.000000	40.14	40.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		219350105	20170929S000370	25,202.000	CORNING INC		9/29/2017	8/29/2017	9/29/2017	0.000000	3,906.31	3,906.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		22160K105	20170901S000330	12,012.000	COSTCO WHOLESALE CORP		9/1/2017	8/16/2017	9/1/2017	0.000000	6,006.00	6,006.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		222070203	20170914S000370	12,900.000	COTY INC		9/14/2017	8/30/2017	9/14/2017	0.000000	1,612.50	1,612.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		22822V101	20170929S000110	10,027.000	CROWN CASTLE INTERNATIONAL COR		9/29/2017	9/14/2017	9/29/2017	0.000000	9,525.65	9,525.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		231021106	20170901S000240	4,232.000	CUMMINS INC		9/1/2017	8/16/2017	9/1/2017	0.000000	4,570.56	4,570.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		23331A109	20170823S000150	9,360.000	DR HORTON INC		8/23/2017	8/7/2017	8/23/2017	0.000000	936.00	936.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		233331107	20170717S000120	4,908.000	DTE ENERGY CO		7/17/2017	6/15/2017	7/15/2017	0.000000	4,049.10	4,049.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		23355L106	20170711S000070	7,764.000	DXC TECHNOLOGY CO		7/11/2017	6/9/2017	7/11/2017	0.000000	1,397.52	1,397.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		235851102	20170728S000100	16,729.000	DANAHER CORP		7/28/2017	6/28/2017	7/28/2017	0.000000	2,342.06	2,342.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		237194105	20170801S000040	3,405.000	DARDEN RESTAURANTS INC		8/1/2017	7/6/2017	8/1/2017	0.000000	2,145.15	2,145.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		244199105	20170801S000050	8,059.000	DEERE & CO		8/1/2017	6/28/2017	8/1/2017	0.000000	4,835.40	4,835.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		247361702	20170913S000060	20,158.000	DELTA AIR LINES INC		9/13/2017	8/21/2017	9/13/2017	0.000000	6,148.19	6,148.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		24906P109	20170714S000160	6,278.000	DENTSPLY SIRONA INC		7/14/2017	6/28/2017	7/14/2017	0.000000	549.33	549.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		25179M103	20170929S000380	14,397.000	DEVON ENERGY CORP		9/29/2017	9/14/2017	9/29/2017	0.000000	863.82	863.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		253868103	20170929S000080	4,376.000	DIGITAL REALTY TRUST INC		9/29/2017	9/14/2017	9/29/2017	0.000000	4,069.68	4,069.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		254687106	20170727S000110	39,841.000	WALT DISNEY CO/THE		7/27/2017	7/6/2017	7/27/2017	0.000000	31,075.98	31,075.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		254709108	20170907S000270	10,412.000	DISCOVER FINANCIAL SERVICES		9/7/2017	8/22/2017	9/7/2017	0.000000	3,644.20	3,644.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		256677105	20170725S000100	6,909.000	DOLLAR GENERAL CORP		7/25/2017	7/7/2017	7/25/2017	0.000000	1,796.34	1,796.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		25746U109	20170920S000580	47.000	DOMINION ENERGY INC		9/20/2017	8/30/2017	9/20/2017	0.000000	35.49	35.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		25746U109	20170920S000590	17,179.000	DOMINION ENERGY INC		9/20/2017	8/30/2017	9/20/2017	0.000000	12,970.15	12,970.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		260003108	20170915S000190	4,263.000	DOVER CORP		9/15/2017	8/29/2017	9/15/2017	0.000000	2,003.61	2,003.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		260543103	20170728S000110	30,782.000	DOW CHEMICAL CO/THE		7/28/2017	6/28/2017	7/28/2017	0.000000	14,159.72	14,159.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		26138E109	20170706S000120	5,008.000	DR PEPPER SNAPPLE GROUP INC		7/6/2017	6/12/2017	7/6/2017	0.000000	2,904.64	2,904.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		263534109	20170929S000150	23,745.000	EI DU PONT DE NEMOURS & CO		9/29/2017	7/27/2017	9/29/2017	0.000000	9,023.10	9,023.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		26441C204	20170918S000070	19,168.000	DUKE ENERGY CORP		9/18/2017	8/16/2017	9/18/2017	0.000000	17,059.52	17,059.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		26875P101	20170731S000020	15,810.000	EOG RESOURCES INC		7/31/2017	7/13/2017	7/31/2017	0.000000	2,648.18	2,648.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		26884L109	20170901S000380	4,747.000	EQT CORP		9/1/2017	8/9/2017	9/1/2017	0.000000	142.41	142.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		277432100	20170705S000130	4,007.000	EASTMAN CHEMICAL CO		7/5/2017	6/13/2017	7/5/2017	0.000000	2,043.57	2,043.57	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		278865100	20170717S000060	7,181.000	ECOLAB INC		7/17/2017	6/16/2017	7/17/2017	0.000000	2,656.97	2,656.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		281020107	20170731S000060	8,923.000	EDISON INTERNATIONAL		7/31/2017	6/28/2017	7/31/2017	0.000000	4,840.73	4,840.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		291011104	20170911S000110	17,650.000	EMERSON ELECTRIC CO		9/11/2017	8/9/2017	9/11/2017	0.000000	8,472.00	8,472.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		29364G103	20170901S000350	4,915.000	ENTERGY CORP		9/1/2017	8/8/2017	9/1/2017	0.000000	4,276.05	4,276.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		294429105	20170915S000180	3,292.000	EQUIFAX INC		9/15/2017	8/23/2017	9/15/2017	0.000000	1,283.88	1,283.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		29444U700	20170920S0005120	2,134.000	EQUINIX INC		9/20/2017	8/21/2017	9/20/2017	0.000000	4,268.00	4,268.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		29476L107	20170714S000130	10,055.000	EQUITY RESIDENTIAL		7/14/2017	6/22/2017	7/14/2017	0.000000	5,065.21	5,065.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		297178105	20170714S000120	1,797.000	ESSEX PROPERTY TRUST INC		7/14/2017	6/28/2017	7/14/2017	0.000000	3,144.75	3,144.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30040W108	20170929S000340	8,679.000	EVERSOURCE ENERGY		9/29/2017	9/18/2017	9/29/2017	0.000000	4,122.53	4,122.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30161N101	20170908S000110	25,363.000	EXELON CORP		9/8/2017	8/11/2017	9/8/2017	0.000000	8,306.38	8,306.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30212P303	20170914S000310	3,329.000	EXPEDIA INC		9/14/2017	8/22/2017	9/14/2017	0.000000	998.70	998.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30225T102	20170929S000290	3,448.000	EXTRA SPACE STORAGE INC		9/29/2017	9/14/2017	9/29/2017	0.000000	2,689.44	2,689.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30231G102	20170911S000050	116,046.000	EXXON MOBIL CORP		9/11/2017	8/10/2017	9/11/2017	0.000000	89,355.42	89,355.42	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		302445101	201709080000100	3,737.000	FLIR SYSTEMS INC		9/8/2017	8/23/2017	9/8/2017	0.000000	560.55	560.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		302491303	20170720S000060	3,670.000	FMC CORP		7/20/2017	6/28/2017	7/20/2017	0.000000	605.55	605.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		311900104	20170823S000170	7,922.000	FASTENAL CO		8/23/2017	7/24/2017	8/23/2017	0.000000	2,535.04	2,535.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		313747206	20170717S000050	1,978.000	FEDERAL REALTY INVESTMENT TRUS		7/17/2017	6/20/2017	7/17/2017	0.000000	1,938.44	1,938.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		31428X105	20170706S000140	6,737.000	FEDEX CORP		7/6/2017	6/20/2017	7/6/2017	0.000000	3,368.50	3,368.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		31620M106	20170929S000270	9,054.000	FIDELITY NATIONAL INFORMATION		9/29/2017	9/14/2017	9/29/2017	0.000000	2,625.66	2,625.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		316773100	20170717S000180	20,548.000	FIFTH THIRD BANCORP		7/17/2017	6/28/2017	7/17/2017	0.000000	2,876.72	2,876.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		337932107	20170901S000320	12,153.000	FIRSTENERGY CORP		9/1/2017	8/3/2017	9/1/2017	0.000000	4,375.08	4,375.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		343412102	20170705S000140	3,811.000	FLUOR CORP		7/5/2017	5/31/2017	7/5/2017	0.000000	800.31	800.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		34354P105	20170707S000030	3,577.000	FLOWSERVE CORP		7/7/2017	6/21/2017	7/7/2017	0.000000	679.63	679.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		344849104	20170728S000140	3,594.000	FOOT LOCKER INC		7/28/2017	7/12/2017	7/28/2017	0.000000	1,114.14	1,114.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		345370860	20170901S000120	107,114.000	FORD MOTOR CO		9/1/2017	7/20/2017	9/1/2017	0.000000	16,067.10	16,067.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		34959J108	20170929S000220	8,258.000	FORTIVE CORP		9/29/2017	8/23/2017	9/29/2017	0.000000	578.06	578.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		34964C106	20170913S000050	4,213.000	FORTUNE BRANDS HOME & SECURITY		9/13/2017	8/23/2017	9/13/2017	0.000000	758.34	758.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		354613101	20170714S000110	9,377.000	FRANKLIN RESOURCES INC		7/14/2017	6/28/2017	7/14/2017	0.000000	1,875.40	1,875.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		36174X101	20170728S000130	15,953.000	GGP INC		7/28/2017	7/11/2017	7/28/2017	0.000000	3,509.66	3,509.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		363576109	20170915S000040	4,915.000	ARTHUR J GALLAGHER & CO		9/15/2017	8/30/2017	9/15/2017	0.000000	1,916.85	1,916.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		364760108	20170726S000020	6,028.000	GAP INC/THE		7/26/2017	6/30/2017	7/26/2017	0.000000	1,366.44	1,366.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		369550108	20170811S000120	7,766.000	GENERAL DYNAMICS CORP		8/11/2017	7/5/2017	8/11/2017	0.000000	5,623.44	5,623.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		369604103	20170725S000020	238,625.000	GENERAL ELECTRIC CO		7/25/2017	6/15/2017	7/25/2017	0.000000	57,270.00	57,270.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		370334104	20170801S000120	15,779.000	GENERAL MILLS INC		8/1/2017	7/6/2017	8/1/2017	0.000000	7,731.71	7,731.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		37045V100	20170923S000100	37,609.000	GENERAL MOTORS CO		9/22/2017	9/7/2017	9/22/2017	0.000000	14,291.42	14,291.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		372460105	20170703S000220	4,058.000	GENUINE PARTS CO		7/3/2017	6/7/2017	7/3/2017	0.000000	2,739.15	2,739.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		375558103	20170928S000320	35,787.000	GILEAD SCIENCES INC		9/28/2017	9/14/2017	9/28/2017	0.000000	18,609.24	18,609.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		37940X102	20170929S000210	4,176.000	GLOBAL PAYMENTS INC		9/29/2017	9/14/2017	9/29/2017	0.000000	41.76	41.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		38141G104	20170928S000300	10,026.000	GOLDMAN SACHS GROUP INC/THE		9/28/2017	8/29/2017	9/28/2017	0.000000	7,519.50	7,519.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		382550101	20170901S000100	6,896.000	GOODYEAR TIRE & RUBBER CO/THE		9/1/2017	7/28/2017	9/1/2017	0.000000	689.60	689.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		384802104	20170901S000300	1,472.000	WW GRAINGER INC		9/1/2017	8/10/2017	9/1/2017	0.000000	1,884.16	1,884.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		40414L109	20170822S000100	12,833.000	HCP INC		8/22/2017	8/3/2017	8/22/2017	0.000000	4,748.21	4,748.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		40434L105	20170705S000190	46,314.000	HP INC		7/5/2017	6/12/2017	7/5/2017	0.000000	6,145.87	6,145.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		406216101	20170927S000020	23,768.000	HALLIBURTON CO		9/27/2017	9/1/2017	9/27/2017	0.000000	4,278.24	4,278.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		410345102	20170906S000070	9,973.000	HANESBRANDS INC		9/6/2017	8/11/2017	9/6/2017	0.000000	1,495.95	1,495.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		412822108	20170923S000120	4,794.000	HARLEY-DAVIDSON INC		9/22/2017	9/11/2017	9/22/2017	0.000000	1,749.81	1,749.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		413875105	20170922S000040	3,339.000	HARRIS CORP		9/22/2017	9/7/2017	9/22/2017	0.000000	1,903.23	1,903.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		416515104	20170703S000110	10,226.000	HARTFORD FINANCIAL SERVICES GR		7/3/2017	5/30/2017	7/3/2017	0.000000	2,351.98	2,351.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		418056107	20170815S000080	3,081.000	HASBRO INC		8/15/2017	7/28/2017	8/15/2017	0.000000	1,756.17	1,756.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		423452101	20170901S000290	2,973.000	HELMERICH & PAYNE INC		9/1/2017	8/16/2017	9/1/2017	0.000000	2,081.10	2,081.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		427866108	20170915S000210	3,834.000	HERSHEY CO/THE		9/15/2017	8/23/2017	9/15/2017	0.000000	2,515.10	2,515.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		42809H107	20170929S000040	7,401.000	HESS CORP		9/29/2017	9/15/2017	9/29/2017	0.000000	1,850.25	1,850.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		42824C109	20170705S000170	45,533.000	HEWLETT PACKARD ENTERPRISE CO		7/5/2017	6/12/2017	7/5/2017	0.000000	2,959.65	2,959.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		43300A203	20170929S000280	5,612.000	HILTON WORLDWIDE HOLDINGS INC		9/29/2017	8/16/2017	9/29/2017	0.000000	841.80	841.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		437076102	20170914S000340	32,743.000	HOME DEPOT INC/THE		9/14/2017	8/29/2017	9/14/2017	0.000000	29,141.27	29,141.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		438516106	20170908S000090	20,878.000	HONEYWELL INTERNATIONAL INC		9/8/2017	8/16/2017	9/8/2017	0.000000	13,883.87	13,883.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		440452100	20170815S000090	7,388.000	HORMEL FOODS CORP		8/15/2017	7/13/2017	8/15/2017	0.000000	1,255.96	1,255.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		44107P104	20170717S000190	20,259.000	HOTEL S& RESORTS INC		7/17/2017	6/28/2017	7/17/2017	0.000000	4,051.80	4,051.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		444859102	20170731S000040	3,952.000	HUMANA INC		7/31/2017	6/28/2017	7/31/2017	0.000000	1,580.80	1,580.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		445658107	20170818S000090	2,349.000	JB HUNT TRANSPORT SERVICES INC		8/18/2017	8/3/2017	8/18/2017	0.000000	540.27	540.27	0.00



S&P 500 INDEX - KR3F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		446150104	201707035000050	29,699.000	HUNTINGTON BANCSHARES INC/OH		7/3/2017	6/15/2017	7/3/2017	0.000000	2,375.92	2,375.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		452306109	201707125000090	8,515.000	ILLINOIS TOOL WORKS INC		7/12/2017	6/28/2017	7/12/2017	0.000000	5,534.75	5,534.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		458140100	201709015000190	128,965.000	INTEL CORP		9/1/2017	8/3/2017	9/1/2017	0.000000	35,142.96	35,142.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		458666104	201709295000160	16,215.000	INTERCONTINENTAL EXCHANGE INC		9/29/2017	9/14/2017	9/29/2017	0.000000	3,243.00	3,243.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		459200101	201709115000040	23,414.000	INTERNATIONAL BUSINESS MACHINE		9/11/2017	8/8/2017	9/9/2017	0.000000	35,121.00	35,121.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		459506101	201707075000050	2,163.000	INTERNATIONAL FLAVORS & FRAGRA		7/7/2017	6/22/2017	7/7/2017	0.000000	1,384.32	1,384.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		460146103	201709155000150	11,308.000	INTERNATIONAL PAPER CO		9/15/2017	8/11/2017	9/15/2017	0.000000	5,229.95	5,229.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		460690100	201709155000330	10,821.000	INTERPUBLIC GROUP OF COS INC/T		9/15/2017	8/30/2017	9/15/2017	0.000000	1,947.78	1,947.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		461202103	201707185000040	6,666.000	INTUIT INC		7/18/2017	7/6/2017	7/18/2017	0.000000	2,266.44	2,266.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		46284V101	2017070350000210	6,708.000	IRON MOUNTAIN INC		7/3/2017	6/13/2017	7/3/2017	0.000000	3,689.40	3,689.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		46625H100	201707315000090	97,300.000	JPMORGAN CHASE & CO		7/31/2017	7/3/2017	7/31/2017	0.000000	48,650.00	48,650.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		469814107	201709015000130	3,298.000	JACOBS ENGINEERING GROUP INC		9/1/2017	8/2/2017	9/1/2017	0.000000	494.70	494.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		478160104	201709123000180	73,776.000	JOHNSON & JOHNSON		9/12/2017	8/25/2017	9/12/2017	0.000000	61,971.84	61,971.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		48203R104	201709225000090	10,464.000	JUNIPER NETWORKS INC		9/22/2017	8/30/2017	9/22/2017	0.000000	1,046.40	1,046.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		482480100	201709015000210	4,293.000	KLA-TENCOR CORP		9/1/2017	8/11/2017	9/1/2017	0.000000	2,532.87	2,532.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		485170302	201707055000120	2,917.000	KANSAS CITY SOUTHERN		7/5/2017	6/8/2017	7/5/2017	0.000000	962.61	962.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		487836108	201709155000390	6,967.000	KELLOGG CO		9/15/2017	8/30/2017	9/15/2017	0.000000	3,729.78	3,729.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		493267108	201709155000340	30,019.000	KEYCORP		9/15/2017	8/25/2017	9/15/2017	0.000000	2,851.81	2,851.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		494368103	201707055000160	9,730.000	KIMBERLY-CLARK CORP		7/5/2017	6/7/2017	7/5/2017	0.000000	9,438.10	9,438.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		49446R109	201707175000030	11,657.000	JACOMO REALTY CORP		7/17/2017	7/3/2017	7/17/2017	0.000000	3,147.39	3,147.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		494568101	201708155000020	52,580.000	KINDER MORGAN INC/DE		8/15/2017	7/27/2017	8/15/2017	0.000000	6,572.50	6,572.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		500255104	201709205000560	4,669.000	KOHL'S CORP		9/20/2017	9/1/2017	9/20/2017	0.000000	2,567.95	2,567.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		500754106	201709155000120	16,340.000	KRAFT HEINZ CO/THE		9/15/2017	8/16/2017	9/15/2017	0.000000	10,212.50	10,212.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		501044101	201709015000200	24,993.000	KROGER CO/THE		9/1/2017	8/11/2017	9/1/2017	0.000000	3,124.13	3,124.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		501797104	201709015000360	6,599.000	L BRANDS INC		9/1/2017	8/17/2017	9/1/2017	0.000000	3,959.40	3,959.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		502413107	201709155000070	2,133.000	L3 TECHNOLOGIES INC		9/15/2017	8/15/2017	9/15/2017	0.000000	1,599.75	1,599.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		518439104	201709155000360	6,131.000	ESTEE LAUDER COS INC/THE		9/15/2017	8/29/2017	9/15/2017	0.000000	2,084.54	2,084.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		524660107	201707145000060	3,650.000	LEGGETT & PLATT INC		7/14/2017	6/13/2017	7/14/2017	0.000000	1,314.00	1,314.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		524660107	201707145000100	8.000	LEGGETT & PLATT INC		7/14/2017	6/13/2017	7/14/2017	0.000000	2.88	2.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		526057104	201707275000100	5,565.000	LENAR CORP		7/27/2017	7/11/2017	7/27/2017	0.000000	222.60	222.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		527288104	201709295000070	8,869.000	LEUCADIA NATIONAL CORP		9/29/2017	9/15/2017	9/29/2017	0.000000	886.90	886.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		532457108	201709085000060	26,592.000	ELI LILLY & CO		9/8/2017	8/11/2017	9/8/2017	0.000000	13,827.84	13,827.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		534187109	201708015000030	6,142.000	LINCOLN NATIONAL CORP		8/1/2017	7/6/2017	8/1/2017	0.000000	1,781.18	1,781.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		539830109	201709225000110	6,817.000	LOCKHEED MARTIN CORP		9/22/2017	8/30/2017	9/22/2017	0.000000	12,406.94	12,406.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		540424108	201709125000120	7,561.000	LOEWS CORP		9/12/2017	8/28/2017	9/12/2017	0.000000	472.56	472.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		548661107	201708095000100	23,500.000	LOWE'S COS INC		8/9/2017	7/24/2017	8/9/2017	0.000000	9,635.00	9,635.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		55261F104	201709295000260	4,214.000	M&T BANK CORP		9/29/2017	8/30/2017	9/29/2017	0.000000	3,160.50	3,160.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		554382101	201709075000230	3,262.000	MACERICH CO/THE		9/7/2017	8/16/2017	9/7/2017	0.000000	2,316.02	2,316.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		55616P104	201707035000190	8,317.000	MACYS INC		7/3/2017	6/13/2017	7/3/2017	0.000000	3,139.67	3,139.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		565849106	201709115000090	23,279.000	MARATHON OIL CORP		9/11/2017	8/14/2017	9/11/2017	0.000000	1,163.95	1,163.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		56585A102	201709115000140	14,207.000	MARATHON PETROLEUM CORP		9/11/2017	8/14/2017	9/11/2017	0.000000	5,682.80	5,682.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		571748102	201708155000130	14,113.000	MARSH & MCLENNAN COS INC		8/15/2017	7/7/2017	8/15/2017	0.000000	5,292.38	5,292.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		571903202	201709295000140	8,509.000	MARRIOTT INTERNATIONAL INC/MD		9/29/2017	8/22/2017	9/29/2017	0.000000	2,807.97	2,807.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		573284106	201709295000310	1,715.000	MARTIN MARIETTA MATERIALS INC		9/29/2017	8/31/2017	9/29/2017	0.000000	754.60	754.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		574599106	201708145000080	8,762.000	MASCO CORP		8/14/2017	7/12/2017	8/14/2017	0.000000	876.20	876.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		57636Q104	201708095000110	25,689.000	MASTERCARD INC		8/9/2017	7/5/2017	8/9/2017	0.000000	5,651.58	5,651.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		577081102	201709155000200	9,382.000	MATTEL INC		9/15/2017	8/21/2017	9/15/2017	0.000000	1,407.30	1,407.30	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		579780206	201707245000040	3,101.000	MCCORMICK & CO INCMD		7/24/2017	7/6/2017	7/24/2017	0.000000	1,457.47	1,457.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		580135101	201709185000090	22,322.000	MCDONALD'S CORP		9/18/2017	8/30/2017	9/18/2017	0.000000	20,982.68	20,982.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		58155Q103	201707035000150	5,800.000	MCKESSON CORP		7/3/2017	6/1/2017	7/3/2017	0.000000	1,624.00	1,624.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		58933Y105	201707105000030	75,092.000	MERCK & CO INC		7/10/2017	6/13/2017	7/10/2017	0.000000	35,293.24	35,293.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		59156R108	201709135000080	29,590.000	METLIFE INC		9/13/2017	8/3/2017	9/13/2017	0.000000	11,836.00	11,836.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		594918104	2017091450000360	211,441.000	MICROSOFT CORP		9/14/2017	8/15/2017	9/14/2017	0.000000	82,461.99	82,461.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		595017104	201709055000020	6,283.000	MICROCHIP TECHNOLOGY INC		9/5/2017	8/17/2017	9/5/2017	0.000000	2,274.45	2,274.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		59522J103	201707315000100	3,110.000	MID-AMERICA APARTMENT COMMUNIT		7/31/2017	7/12/2017	7/31/2017	0.000000	2,705.70	2,705.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		60871R209	201709155000110	5,057.000	MOLSON COORS BREWING CO		9/15/2017	8/29/2017	9/15/2017	0.000000	2,073.37	2,073.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		609207105	201707135000050	41,554.000	MONDELEZ INTERNATIONAL INC		7/13/2017	6/28/2017	7/13/2017	0.000000	7,895.26	7,895.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		61166W101	201707265000120	12,018.000	MONSANTO CO		7/26/2017	7/5/2017	7/26/2017	0.000000	6,489.72	6,489.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		615369105	201709125000140	4,558.000	MOODY S CORP		9/12/2017	8/18/2017	9/12/2017	0.000000	1,732.04	1,732.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		617446448	201708155000190	39,008.000	MORGAN STANLEY		8/15/2017	7/27/2017	8/15/2017	0.000000	9,752.00	9,752.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		61945C103	201709215000090	9,613.000	MOSAIC CO/THE		9/21/2017	9/6/2017	9/21/2017	0.000000	1,441.95	1,441.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		620076307	201707145000090	4,506.000	MOTOROLA SOLUTIONS INC		7/14/2017	6/13/2017	7/14/2017	0.000000	2,117.62	2,117.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		626717102	2017090150000370	4,442.000	MURPHY OIL CORP		9/1/2017	8/10/2017	9/1/2017	0.000000	1,110.50	1,110.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		629377508	201708155000150	8,657.000	NRG ENERGY INC		8/15/2017	7/28/2017	8/15/2017	0.000000	259.71	259.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		631103108	2017092950000330	3,121.000	NASDAQ INC		9/29/2017	9/14/2017	9/29/2017	0.000000	1,185.98	1,185.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		637071101	2017092950000300	10,408.000	NATIONAL OILWELL VARCO INC		9/29/2017	9/14/2017	9/29/2017	0.000000	520.40	520.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		63938C108	2017091550000290	7,804.000	NAVIENT CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	1,248.64	1,248.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		64110D104	201707265000060	7,421.000	NETAPP INC		7/26/2017	7/5/2017	7/26/2017	0.000000	1,484.20	1,484.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		651229106	2017091550000250	13,231.000	NEWELL BRANDS INC		9/15/2017	8/29/2017	9/15/2017	0.000000	3,043.13	3,043.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		651639106	2017092850000280	14,604.000	NEWMONT MINING CORP		9/28/2017	9/13/2017	9/28/2017	0.000000	1,095.30	1,095.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		65339F101	2017091550000360	12,822.000	NEXTERA ENERGY INC		9/15/2017	8/23/2017	9/15/2017	0.000000	12,597.62	12,597.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		654106103	2017070550000210	36,245.000	NIKE INC		7/5/2017	6/1/2017	7/5/2017	0.000000	6,524.10	6,524.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		65473P105	2017081850000050	8,858.000	NISOURCE INC		8/18/2017	7/27/2017	8/18/2017	0.000000	1,550.15	1,550.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		655044105	201708215000090	12,466.000	NOBLE ENERGY INC		8/21/2017	8/3/2017	8/21/2017	0.000000	1,246.60	1,246.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		655664100	2017091250000150	3,047.000	NORDSTROM INC		9/12/2017	8/24/2017	9/12/2017	0.000000	1,127.39	1,127.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		655844108	201709115000100	7,936.000	NORFOLK SOUTHERN CORP		9/11/2017	8/3/2017	9/11/2017	0.000000	4,840.96	4,840.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		656859104	201707035000090	5,882.000	NORTHERN TRUST CORP		7/3/2017	5/31/2017	7/1/2017	0.000000	2,235.16	2,235.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		666807102	2017091350000070	4,781.000	NORTHROP GRUMMAN CORP		9/13/2017	8/24/2017	9/13/2017	0.000000	4,781.00	4,781.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		670346105	201708115000100	8,738.000	NUCOR CORP		8/11/2017	6/28/2017	8/11/2017	0.000000	3,298.60	3,298.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		67066G104	201709185000080	16,295.000	VIDIA CORP		9/18/2017	8/22/2017	9/18/2017	0.000000	2,281.30	2,281.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		674599105	201707145000040	20,904.000	OCCIDENTAL PETROLEUM CORP		7/14/2017	6/7/2017	7/14/2017	0.000000	15,887.04	15,887.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		681919106	201707125000100	6,414.000	OMNICOM GROUP INC		7/12/2017	6/12/2017	7/12/2017	0.000000	3,527.70	3,527.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		682680103	201708145000090	5,778.000	ONEOK INC		8/14/2017	8/3/2017	8/14/2017	0.000000	4,304.61	4,304.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		68389X105	2017080250000070	82,263.000	ORACLE CORP		8/2/2017	7/17/2017	8/2/2017	0.000000	15,629.97	15,629.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		69331C108	2017071750000070	13,984.000	PG&E CORP		7/17/2017	6/28/2017	7/15/2017	0.000000	7,411.52	7,411.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		693475105	2017080750000070	13,253.000	PNC FINANCIAL SERVICES GROUP I		8/7/2017	7/13/2017	8/5/2017	0.000000	9,939.75	9,939.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		693506107	2017091250000170	7,016.000	PPG INDUSTRIES INC		9/12/2017	8/8/2017	9/12/2017	0.000000	3,157.20	3,157.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		69351T106	2017070350000160	18,591.000	PPL CORP		7/3/2017	6/7/2017	7/3/2017	0.000000	7,343.45	7,343.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		693656100	2017092250000060	2,136.000	PVH CORP		9/22/2017	8/22/2017	9/22/2017	0.000000	80.10	80.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		693718108	2017090650000040	9,620.000	PACCAR INC		9/6/2017	8/14/2017	9/6/2017	0.000000	2,405.00	2,405.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		701094104	2017090850000130	3,647.000	PARKER-HANNIFIN CORP		9/8/2017	8/24/2017	9/8/2017	0.000000	2,407.02	2,407.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		703395103	2017072850000150	2,235.000	PATTERSON COS INC		7/28/2017	7/12/2017	7/28/2017	0.000000	581.10	581.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		704326107	2017082450000090	8,756.000	PAYCHEX INC		8/24/2017	7/28/2017	8/24/2017	0.000000	4,378.00	4,378.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		712704105	2017081550000140	9,431.000	PEOPLE S UNITED FINANCIAL INC		8/15/2017	7/26/2017	8/15/2017	0.000000	1,626.85	1,626.85	0.00



### Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		713448108	20170929S000440	39,122.000	PEPSICO INC		9/29/2017	8/30/2017	9/29/2017	0.000000	31,493.21	31,493.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		714046109	20170810S000110	3,014.000	PERKINELMER INC		8/10/2017	7/19/2017	8/10/2017	0.000000	210.98	210.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		717081103	20170901S000160	163,441.000	PFIZER INC		9/1/2017	8/2/2017	9/1/2017	0.000000	52,301.12	52,301.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		718172109	20170711S000080	42,536.000	PHILIP MORRIS INTERNATIONAL IN		7/11/2017	6/21/2017	7/11/2017	0.000000	884.75	884.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		718172109	20170711S000090	42,536.000	PHILIP MORRIS INTERNATIONAL IN		7/11/2017	6/21/2017	7/11/2017	0.000000	43,352.69	43,352.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		718546104	20170901S000230	12,014.000	PHILLIPS 66		9/1/2017	8/16/2017	9/1/2017	0.000000	8,409.80	8,409.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		723484101	20170901S000150	3,055.000	PINNACLE WEST CAPITAL CORP		9/1/2017	7/28/2017	9/1/2017	0.000000	2,001.03	2,001.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74005P104	20170915S0000410	7,829.000	PRAXAIR INC		9/15/2017	9/7/2017	9/15/2017	0.000000	6,165.34	6,165.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74144T108	20170928S000290	6,608.000	T ROWE PRICE GROUP INC		9/28/2017	9/13/2017	9/28/2017	0.000000	3,766.56	3,766.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74251V102	20170929S000320	7,341.000	PRINCIPAL FINANCIAL GROUP INC		9/29/2017	8/30/2017	9/29/2017	0.000000	3,450.27	3,450.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		742718109	20170815S000160	70,045.000	PROCTER & GAMBLE CO/THE		8/15/2017	7/19/2017	8/15/2017	0.000000	48,303.03	48,303.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74340W103	20170929S0000410	14,524.000	PROLOGIS INC		9/29/2017	9/15/2017	9/29/2017	0.000000	6,390.56	6,390.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		744320102	20170914S000330	11,749.000	PRUDENTIAL FINANCIAL INC		9/14/2017	8/18/2017	9/14/2017	0.000000	8,811.75	8,811.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		744573106	20170929S000350	13,854.000	PUBLIC SERVICE ENTERPRISE GROU		9/29/2017	9/7/2017	9/29/2017	0.000000	5,957.22	5,957.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74460D109	20170928S000310	4,095.000	PUBLIC STORAGE		9/28/2017	9/12/2017	9/28/2017	0.000000	8,190.00	8,190.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		745867101	20170705S000200	7,824.000	PULTEGROUP INC		7/5/2017	6/6/2017	7/5/2017	0.000000	704.16	704.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		747525103	20170920S0005110	40,462.000	QUALCOMM INC		9/20/2017	8/28/2017	9/20/2017	0.000000	23,063.34	23,063.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74834L100	20170724S000030	3,747.000	QUEST DIAGNOSTICS INC		7/24/2017	7/6/2017	7/24/2017	0.000000	1,686.15	1,686.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		751212101	20170714S0000150	1,509.000	RALPH LAUREN CORP		7/14/2017	6/28/2017	7/14/2017	0.000000	754.50	754.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		75281A109	20170929S0000390	5,153.000	RANGE RESOURCES CORP		9/29/2017	9/14/2017	9/29/2017	0.000000	103.06	103.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		754730109	20170717S000140	3,510.000	RAYMOND JAMES FINANCIAL INC		7/17/2017	6/29/2017	7/17/2017	0.000000	772.20	772.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		755111507	20170803S000140	7,972.000	RAYTHEON CO		8/3/2017	6/30/2017	8/3/2017	0.000000	6,357.67	6,357.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		756109104	20170714S0000110	7,478.000	REALTY INCOME CORP		7/14/2017	6/29/2017	7/14/2017	0.000000	1,581.60	1,581.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		756109104	20170815S000110	7,478.000	REALTY INCOME CORP		8/15/2017	7/28/2017	8/15/2017	0.000000	1,581.60	1,581.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		756109104	20170915S0000370	7,478.000	REALTY INCOME CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	1,581.60	1,581.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		758849103	20170830S000270	4,006.000	REGENCY CENTERS CORP		8/30/2017	8/14/2017	8/30/2017	0.000000	2,123.18	2,123.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		7591EP100	20170929S000120	32,921.000	REGIONS FINANCIAL CORP		9/29/2017	9/7/2017	9/29/2017	0.000000	2,962.89	2,962.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		760759100	20170714S0000050	6,296.000	REPUBLIC SERVICES INC		7/14/2017	6/29/2017	7/14/2017	0.000000	2,014.72	2,014.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		761713106	20170703S000170	22,620.000	REYNOLDS AMERICAN INC		7/3/2017	6/8/2017	7/3/2017	0.000000	11,536.20	11,536.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		770323103	20170915S000160	3,483.000	ROBERT HALF INTERNATIONAL INC		9/15/2017	8/23/2017	9/15/2017	0.000000	835.92	835.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		773903109	20170911S000030	3,528.000	ROCKWELL AUTOMATION INC		9/11/2017	8/10/2017	9/11/2017	0.000000	2,681.28	2,681.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		774341101	20170905S000010	4,447.000	ROCKWELL COLLINS INC		9/5/2017	8/10/2017	9/5/2017	0.000000	1,467.51	1,467.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		776696106	20170721S000010	2,794.000	ROPER TECHNOLOGIES INC		7/21/2017	7/5/2017	7/21/2017	0.000000	977.90	977.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		778296103	20170929S000170	10,736.000	ROSS STORES INC		9/29/2017	9/6/2017	9/29/2017	0.000000	1,717.76	1,717.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		78409V104	20170912S000190	7,060.000	S&P GLOBAL INC		9/12/2017	8/24/2017	9/12/2017	0.000000	2,894.60	2,894.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		7844DX101	20170717S000110	2,789.000	SL GREEN REALTY CORP		7/17/2017	6/28/2017	7/17/2017	0.000000	2,161.48	2,161.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		80599M102	20170703S000120	3,909.000	SCANA CORP		7/3/2017	6/8/2017	7/1/2017	0.000000	2,394.26	2,394.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		806857108	20170714S000070	38,130.000	SCHLUMBERGER LTD		7/14/2017	5/30/2017	7/14/2017	0.000000	19,065.00	19,065.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		808513105	20170825S000070	33,324.000	CHARLES SCHWAB CORP/THE		8/25/2017	8/9/2017	8/25/2017	0.000000	2,665.92	2,665.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		811065101	20170911S000120	2,627.000	SCRIPPS NETWORKS INTERACTIVE I		9/11/2017	8/29/2017	9/10/2017	0.000000	788.10	788.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		81211K100	20170915S000220	5,363.000	SEALED AIR CORP		9/15/2017	8/30/2017	9/15/2017	0.000000	858.08	858.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		816851109	20170717S000130	6,869.000	SEMPRA ENERGY		7/17/2017	7/5/2017	7/15/2017	0.000000	5,649.75	5,649.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		824348106	20170908S000050	2,219.000	SHERWIN-WILLIAMS CO/THE		9/8/2017	8/16/2017	9/8/2017	0.000000	1,886.15	1,886.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		828806109	20170831S000110	6,550.000	SIMON PROPERTY GROUP INC		8/31/2017	8/15/2017	8/31/2017	0.000000	15,390.00	15,390.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		83088M102	20170829S000150	5,054.000	SKYWORX SOLUTIONS INC		8/29/2017	8/4/2017	8/29/2017	0.000000	1,617.28	1,617.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		832696405	20170901S000260	404.000	JM SMUCKER CO/THE		9/1/2017	8/9/2017	9/1/2017	0.000000	315.12	315.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		832696405	20170901S000260	2,785.000	JM SMUCKER CO/THE		9/1/2017	8/9/2017	9/1/2017	0.000000	2,172.30	2,172.30	0.00



### Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		833034101	20170906S000080	1,587.000	SNAP-QN INC		9/8/2017	8/16/2017	9/8/2017	0.000000	1,126.77	1,126.77	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		842587107	20170906S000060	27,239.000	SOUTHERN CO/THE		9/6/2017	8/17/2017	9/6/2017	0.000000	15,798.62	15,798.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		844741108	20170914S000350	16,560.000	SOUTHWEST AIRLINES CO		9/14/2017	8/22/2017	9/14/2017	0.000000	2,070.00	2,070.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		854502101	20170919S000070	4,189.000	STANLEY BLACK & DECKER INC		9/19/2017	8/30/2017	9/19/2017	0.000000	2,639.07	2,639.07	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		855030102	20170713S000040	17,888.000	STAPLES INC		7/13/2017	6/21/2017	7/13/2017	0.000000	2,146.56	2,146.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		855244109	20170825S000090	39,659.000	STARBUCKS CORP		8/25/2017	8/8/2017	8/25/2017	0.000000	9,914.75	9,914.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		857477103	20170718S000030	9,686.000	STATE STREET CORP		7/18/2017	6/29/2017	7/18/2017	0.000000	3,680.68	3,680.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		863667101	20170731S000070	8,496.000	STRYKER CORP		7/31/2017	6/28/2017	7/31/2017	0.000000	3,610.80	3,610.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		867914103	20170915S000230	13,241.000	SUNTRUST BANKS INC		9/15/2017	8/29/2017	9/15/2017	0.000000	5,296.40	5,296.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		871503108	20170913S0000100	16,658.000	SYMANTEC CORP		9/13/2017	8/17/2017	9/13/2017	0.000000	1,249.35	1,249.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		871658103	20170817S000090	21,095.000	SYNCHRONY FINANCIAL		8/17/2017	8/3/2017	8/17/2017	0.000000	3,164.25	3,164.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		871829107	20170728S000160	13,485.000	SYSCO CORP		7/28/2017	7/5/2017	7/28/2017	0.000000	4,450.05	4,450.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		872540109	20170831S000100	17,617.000	TJX COS INC/THE		8/31/2017	8/8/2017	8/31/2017	0.000000	5,505.31	5,505.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		87612E106	20170911S000060	15,110.000	TARGET CORP		9/11/2017	8/14/2017	9/10/2017	0.000000	9,368.20	9,368.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		87901J105	20170703S000230	5,873.000	TEGNA INC		7/3/2017	6/7/2017	7/3/2017	0.000000	411.11	411.11	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		882508104	20170814S000110	27,286.000	TEXAS INSTRUMENTS INC		8/14/2017	7/27/2017	8/14/2017	0.000000	13,643.00	13,643.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		883203101	20170703S000130	7,387.000	TEXTRON INC		7/3/2017	6/7/2017	7/1/2017	0.000000	147.74	147.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		883556102	20170717S0000100	10,677.000	THERMO FISHER SCIENTIFIC INC		7/17/2017	6/13/2017	7/17/2017	0.000000	1,601.55	1,601.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		88579Y101	20170912S000160	16,366.000	3M CO		9/12/2017	8/23/2017	9/12/2017	0.000000	19,230.05	19,230.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		886547108	20170710S000020	2,927.000	TIFFANY & CO		7/10/2017	6/16/2017	7/10/2017	0.000000	1,463.50	1,463.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		887317303	20170801S000110	21,240.000	TIME WARNER INC		8/1/2017	7/6/2017	8/1/2017	0.000000	8,549.10	8,549.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		891027104	20170801S000020	2,980.000	TORCHMARK CORP		8/1/2017	6/30/2017	8/1/2017	0.000000	447.00	447.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		891906109	20170703S000030	4,536.000	TOTAL SYSTEM SERVICES INC		7/3/2017	6/20/2017	7/3/2017	0.000000	453.60	453.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		892356106	20170906S000050	3,521.000	TRACTOR SUPPLY CO		9/6/2017	8/17/2017	9/6/2017	0.000000	950.67	950.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		893641100	20170912S000210	1,339.000	TRANSDIGM GROUP INC		9/12/2017	8/31/2017	9/12/2017	0.000000	29,458.00	29,458.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		89417E109	20170929S000190	7,652.000	TRAVELERS COS INC/THE		9/29/2017	9/7/2017	9/29/2017	0.000000	5,509.44	5,509.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		902494103	20170915S0000270	7,893.000	TYSON FOODS INC		9/15/2017	8/30/2017	9/15/2017	0.000000	1,775.93	1,775.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		902653104	20170731S000030	7,323.000	UDR INC		7/31/2017	7/6/2017	7/31/2017	0.000000	2,270.13	2,270.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		902973304	20170717S0000170	43,385.000	US BANCORP		7/17/2017	6/28/2017	7/17/2017	0.000000	12,147.80	12,147.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		907818108	20170929S000360	22,113.000	UNION PACIFIC CORP		9/29/2017	8/29/2017	9/29/2017	0.000000	13,378.37	13,378.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		911312106	20170830S0000300	18,863.000	UNITED PARCEL SERVICE INC		8/30/2017	8/10/2017	8/30/2017	0.000000	15,656.29	15,656.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		913017109	20170911S000070	20,407.000	UNITED TECHNOLOGIES CORP		9/11/2017	8/16/2017	9/10/2017	0.000000	14,284.90	14,284.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		91324P102	20170919S000060	26,392.000	UNITEDHEALTH GROUP INC		9/19/2017	9/7/2017	9/19/2017	0.000000	19,794.00	19,794.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		913903100	20170915S000280	2,449.000	UNIVERSAL HEALTH SERVICES INC		9/15/2017	8/30/2017	9/15/2017	0.000000	244.90	244.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		91529Y106	20170818S000070	6,250.000	UNUM GROUP		8/18/2017	7/27/2017	8/18/2017	0.000000	1,437.50	1,437.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		918204108	20170918S000060	8,774.000	VF CORP		9/18/2017	9/7/2017	9/18/2017	0.000000	3,685.08	3,685.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		91913Y100	20170907S000280	12,248.000	VALERO ENERGY CORP		9/7/2017	8/7/2017	9/7/2017	0.000000	8,573.60	8,573.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92276F100	20170929S000430	9,719.000	VENTAS INC		9/29/2017	9/11/2017	9/29/2017	0.000000	7,532.23	7,532.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92343V104	20170801S000070	111,721.000	VERIZON COMMUNICATIONS INC		8/1/2017	7/6/2017	8/1/2017	0.000000	64,518.88	64,518.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92553P201	20170703S000200	9,503.000	VIACOM INC		7/3/2017	6/13/2017	7/3/2017	0.000000	1,900.60	1,900.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92826C839	20170905S000050	50,563.000	VISA INC		9/5/2017	8/16/2017	9/5/2017	0.000000	8,342.90	8,342.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		929042109	20170818S000080	4,718.000	VORNADO REALTY TRUST		8/18/2017	8/3/2017	8/18/2017	0.000000	2,830.80	2,830.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		929160109	20170906S000140	3,619.000	VULCAN MATERIALS CO		9/8/2017	8/21/2017	9/8/2017	0.000000	904.75	904.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92939U106	20170901S000340	8,643.000	WEC ENERGY GROUP INC		9/1/2017	8/10/2017	9/1/2017	0.000000	4,494.36	4,494.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		931142103	20170905S000030	40,453.000	WAL-MART STORES INC		9/5/2017	8/9/2017	9/5/2017	0.000000	20,631.03	20,631.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		931427108	20170912S000220	23,367.000	WALGREENS BOOTS ALLIANCE INC		9/12/2017	8/16/2017	9/12/2017	0.000000	9,354.80	9,354.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		94106L109	20170922S000080	11,132.000	WASTE MANAGEMENT INC		9/22/2017	9/7/2017	9/22/2017	0.000000	4,731.10	4,731.10	0.00



### Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		949746101	2017090150000310	123,175.000	WELLS FARGO & CO		9/1/2017	8/2/2017	9/1/2017	0.000000	48,038.25	48,038.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		95040Q104	2017082150000070	10,028.000	WELLTOWER INC		8/21/2017	8/4/2017	8/21/2017	0.000000	8,724.36	8,724.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		958102105	201707175000040	7,976.000	WESTERN DIGITAL CORP		7/17/2017	6/28/2017	7/17/2017	0.000000	3,988.00	3,988.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		959902109	201709295000090	12,906.000	WESTERN UNION CO/THE		9/29/2017	9/14/2017	9/29/2017	0.000000	2,258.55	2,258.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		96145D105	201708215000080	6,877.000	WESTROCK CO		8/21/2017	8/9/2017	8/21/2017	0.000000	2,750.80	2,750.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		962166104	201709225000050	20,576.000	WEYERHAEUSER CO		9/22/2017	9/7/2017	9/22/2017	0.000000	6,378.56	6,378.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		963320106	2017091550000320	2,026.000	WHIRLPOOL CORP		9/15/2017	8/23/2017	9/15/2017	0.000000	2,228.60	2,228.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		966837106	201707115000050	8,752.000	WHOLE FOODS MARKET INC		7/11/2017	6/28/2017	7/11/2017	0.000000	1,575.36	1,575.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		969457100	201709255000010	22,629.000	WILLIAMS COS INC/THE		9/25/2017	9/7/2017	9/25/2017	0.000000	6,788.70	6,788.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		96310W108	2017090850000120	2,858.000	WYNDHAM WORLDWIDE CORP		9/8/2017	8/23/2017	9/8/2017	0.000000	1,657.64	1,657.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		963134107	2017082250000110	2,167.000	WYNN RESORTS LTD		8/22/2017	8/8/2017	8/22/2017	0.000000	1,093.50	1,093.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		963896100	201707205000050	13,873.000	XCEL ENERGY INC		7/20/2017	6/13/2017	7/20/2017	0.000000	4,994.28	4,994.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		963919101	2017083050000290	6,793.000	XILINX INC		8/30/2017	8/8/2017	8/30/2017	0.000000	2,377.55	2,377.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		964121608	201707315000050	5,846.000	XEROX CORP		7/31/2017	6/28/2017	7/31/2017	0.000000	1,461.50	1,461.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		96419M100	2017092050000570	4,922.000	XYLEM INC/NY		9/20/2017	8/29/2017	9/20/2017	0.000000	885.96	885.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		968496101	201708045000030	9,060.000	YUM! BRANDS INC		8/4/2017	7/12/2017	8/4/2017	0.000000	2,718.00	2,718.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		96956P102	2017072850000180	5,511.000	ZIMMER BIOMET HOLDINGS INC		7/28/2017	6/21/2017	7/28/2017	0.000000	1,322.64	1,322.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		969701107	201708245000070	5,549.000	ZIONS BANCORPORATION		8/24/2017	8/15/2017	8/24/2017	0.000000	665.88	665.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		96978V103	201709015000080	13,455.000	ZOETIS INC		9/1/2017	6/13/2017	9/1/2017	0.000000	1,412.78	1,412.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G0176J109	2017092950000490	2,609.000	ALLEGION PLC		9/29/2017	9/15/2017	9/29/2017	0.000000	417.44	417.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G0177J108	2017091850000100	9,198.000	ALLERGAN PLC		9/15/2017	8/16/2017	9/15/2017	0.000000	6,438.60	6,438.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G0408V102	2017081550000170	7,177.000	AON PLC		8/15/2017	7/28/2017	8/15/2017	0.000000	2,583.72	2,583.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G27823106	2017082350000160	7,337.000	DELPHI AUTOMOTIVE PLC		8/23/2017	8/7/2017	8/23/2017	0.000000	2,127.73	2,127.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G29183103	2017081850000120	12,250.000	EATON CORP PLC		8/18/2017	8/2/2017	8/18/2017	0.000000	7,350.00	7,350.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G3223R108	20170920500005100	1,125.000	EVEREST RE GROUP LTD		9/20/2017	9/1/2017	9/20/2017	0.000000	1,406.25	1,406.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G47791101	2017092950000500	7,012.000	INGERSOLL-RAND PLC		9/29/2017	9/7/2017	9/29/2017	0.000000	3,155.40	3,155.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G4916T103	2017090150000220	11,143.000	INVESCO LTD		9/1/2017	8/15/2017	9/1/2017	0.000000	3,231.47	3,231.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G51502105	2017071050000040	25,692.000	JOHNSON CONTROLS INTERNATIONAL		7/7/2017	6/26/2017	7/7/2017	0.000000	6,423.00	6,423.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G5960L103	2017072650000090	37,490.000	MEDTRONIC PLC		7/26/2017	7/5/2017	7/26/2017	0.000000	17,245.40	17,245.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G6518L108	2017090750000250	9,198.000	NIELSEN HOLDINGS PLC		9/7/2017	8/22/2017	9/7/2017	0.000000	3,127.32	3,127.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G7945M107	2017070550000250	8,134.000	SEAGATE TECHNOLOGY PLC		7/5/2017	6/19/2017	7/5/2017	0.000000	5,124.42	5,124.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G7900T104	2017080450000060	4,592.000	PENAIR PLC		8/4/2017	7/19/2017	8/4/2017	0.000000	1,584.24	1,584.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G81276100	2017083050000280	1,873.000	SIGNET JEWELERS LTD		8/30/2017	7/26/2017	8/30/2017	0.000000	580.63	580.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G96629103	2017071750000210	3,480.000	WILLIS TOWERS WATSON PLC		7/17/2017	6/28/2017	7/17/2017	0.000000	1,844.40	1,844.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G97822103	2017091250000240	3,927.000	PERRIGO CO PLC		9/12/2017	8/23/2017	9/12/2017	0.000000	628.32	628.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		H1467J104	2017072150000020	12,788.000	CHUBB LTD		7/21/2017	6/28/2017	7/21/2017	0.000000	9,079.48	9,079.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		H2906T109	2017092950000130	3,142.000	GARMIN LTD		9/29/2017	9/13/2017	9/29/2017	0.000000	1,602.42	1,602.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		H84989104	2017090850000070	9,723.000	TE CONNECTIVITY LTD		9/8/2017	8/23/2017	9/8/2017	0.000000	3,889.20	3,889.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		N53745100	2017091350000090	9,046.000	LYONDELLBASELL INDUSTRIES NV		9/13/2017	9/1/2017	9/13/2017	0.000000	8,141.40	8,141.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		V7780T103	2017070550000150	4,582.000	ROYAL CARIBBEAN CRUISES LTD		7/5/2017	5/31/2017	7/5/2017	0.000000	2,199.36	2,199.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		Y09827109	2017092950000420	10,992.000	BROADCOM LTD		9/29/2017	9/18/2017	9/29/2017	0.000000	11,211.84	11,211.84	0.00
<b>INTEREST</b>						<b>0.000</b>							<b>4,263.98</b>	<b>4,263.98</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>4,263.98</b>	<b>4,263.98</b>	<b>0.00</b>
KR3F19020002	KR3F19020002 S&P 500 INDEX	IT		996085619	2017070550000220	0.000	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		7/5/2017	7/5/2017	7/1/2017	0.000000	952.33	952.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IT		996085619	2017080250000080	0.000	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		8/2/2017	8/2/2017	8/1/2017	0.000000	1,380.62	1,380.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IT		996085619	2017090550000060	0.000	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		9/5/2017	9/5/2017	9/1/2017	0.000000	1,926.20	1,926.20	0.00



S&P 500 INDEX - KR3F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		NA9123459	201707035000270	0.000	CR INTEREST-ACCOUNT 9567748400		7/1/2017	6/30/2017	6/30/2017	0.000000	1.33	1.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	201708015000130	0.000	CR INTEREST-ACCOUNT 9567748400		8/1/2017	7/31/2017	7/31/2017	0.000000	2.42	2.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	201709015000390	0.000	CR INTEREST-ACCOUNT 9567748400		9/1/2017	8/31/2017	8/31/2017	0.000000	1.08	1.08	0.00
<b>INTEREST ACCRUAL</b>						<b>627,729.720</b>							<b>0.00</b>	<b>2.76</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>627,729.720</b>							<b>0.00</b>	<b>2.76</b>	<b>0.00</b>
KR3F19020002	KR3F19020002 S&P 500 INDEX	IA		996085619	20170802A000130	1.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/31/2017	7/31/2017	8/1/2017	0.000000	0.00	0.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IA		996085619	20170905A000260	627,728.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/31/2017	8/31/2017	9/1/2017	0.000000	0.00	2.05	0.00
<b>MANUAL JOURNAL ENTRIES</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170814A000180	0.000	TO REVERSE JUNE SL JNLS GL ACCT (710..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-15,771.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170814A000210	0.000	JULY BNY SL REBATES GL ACCT (71042C)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	17,134.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170915A000470	0.000	TO REVERSE JULY SL JNLS GL ACCT (710..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-17,134.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170915A000500	0.000	AUG BNY SL REBATES GL ACCT (71042C)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	18,695.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20171016A000250	0.000	AUGUST JNL BACKOUTS GL ACCT (7104..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-18,695.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20171016A000290	0.000	SEPT BNY SL REBATES GL ACCT (71042C)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	18,917.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		761713106	20170725A000140	0.000	CASH STOCK MERGER GL ACCT (120080)		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	667,169.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		761713106	20170802A000100	0.000	REVERSE CASH AND STOCK MERGER GL..		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	-667,169.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170814A000170	0.000	TO REVERSE JUNE SL JNLS GL ACCT (220..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	601.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170814A000200	0.000	JULY BNY SL BANK FEES GL ACCT (2203..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-699.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170915A000460	0.000	TO REVERSE JULY SL JNLS GL ACCT (220..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	699.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170915A000490	0.000	AUG BNY SL BANK FEES GL ACCT (220390)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-916.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20171016A000240	0.000	AUGUST JNL BACKOUTS GL ACCT (220390)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	916.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20171016A000260	0.000	SEPT BNY SL BANK FEES GL ACCT (22039..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-655.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170814A000180	0.000	TO REVERSE JUNE SL JNLS GL ACCT (220..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	15,771.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170814A000210	0.000	JULY BNY SL REBATES GL ACCT (220391)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-17,134.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170915A000470	0.000	TO REVERSE JULY SL JNLS GL ACCT (220..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	17,134.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170915A000500	0.000	AUG BNY SL REBATES GL ACCT (220391)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-18,695.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20171016A000250	0.000	AUGUST JNL BACKOUTS GL ACCT (220391)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	18,695.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20171016A000290	0.000	SEPT BNY SL REBATES GL ACCT (220391)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-18,917.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		761713106	20170725A000140	0.000	CASH STOCK MERGER GL ACCT (642000)		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	-667,169.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		761713106	20170802A000100	0.000	REVERSE CASH AND STOCK MERGER GL..		7/25/2017	7/25/2017	7/25/2017	0.000000	0.00	667,169.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170814A000160	0.000	TO REVERSE JUNE SL JNLS GL ACCT (120..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-19,792.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170814A000190	0.000	JULY BNY SL GROSS EARN GL ACCT (120..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	21,803.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170915A000450	0.000	TO REVERSE JULY SL JNLS GL ACCT (120..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-21,803.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170915A000480	0.000	AUG BNY SL GROSS EARN GL ACCT (1203..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	24,147.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20171016A000230	0.000	AUGUST JNL BACKOUTS GL ACCT (120350)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-24,147.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20171016A000270	0.000	SEPT BNY SL GROSS EARN GL ACCT (120..		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	23,298.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170814A000170	0.000	TO REVERSE JUNE SL JNLS GL ACCT (710..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-601.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170814A000200	0.000	JULY BNY SL BANK FEES GL ACCT (7104..		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	699.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170915A000460	0.000	TO REVERSE JULY SL JNLS GL ACCT (710..		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-699.01	0.00



### Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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			20170915A000490	0.000	AUG BNY SL BANK FEES GL ACCT (710480)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	816.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20171016A000240	0.000	AUGUST JNL BACKOUTS GL ACCT (710480)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-816.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20171016A000260	0.000	SEPT BNY SL BANK FEES GL ACCT (710480)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	655.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170814A000160	0.000	TO REVERSE JUNE SL JNLS GL ACCT (625000)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	19,792.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170814A000190	0.000	JULY BNY SL GROSS EARN GL ACCT (625000)		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-21,803.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170915A000450	0.000	TO REVERSE JULY SL JNLS GL ACCT (625000)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	21,803.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20170915A000480	0.000	AUG BNY SL GROSS EARN GL ACCT (625000)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-24,147.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20171016A000230	0.000	AUGUST JNL BACKOUTS GL ACCT (625050)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	24,147.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20171016A000270	0.000	SEPT BNY SL GROSS EARN GL ACCT (625000)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-23,298.71	0.00
<b>MISCELLANEOUS ACTIVITY</b>						<b>0.000</b>							<b>52.48</b>	<b>52.48</b>	<b>52.48</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>52.48</b>	<b>52.48</b>	<b>52.48</b>
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		263534109	20170918S000110	0.000	Cash In Lieu of Fractional Sha El DU PONT D...		9/18/2017	9/18/2017		0.000000	6.30	6.30	6.30
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		761713106	20170801S000310	0.000	Cash In Lieu of Fractional Sha REYNOLDS A...		8/1/2017	8/1/2017		0.000000	13.18	13.18	13.18
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		82481R106	20170810A000130	0.000	DELIVER PROCEEDS AS RESULT OF CHA...		7/1/2017	4/24/2017		0.000000	33.00	33.00	33.00
<b>PURCHASES</b>						<b>3,528,193.880</b>							<b>6,129,049.11</b>	<b>-6,129,049.11</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>3,528,193.880</b>							<b>6,129,049.11</b>	<b>-6,129,049.11</b>	<b>0.00</b>
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170705S0000230	40,444.790	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/5/2017	7/5/2017	7/5/2017	1.000000	40,444.79	-40,444.79	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170706S0000150	8,791.520	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/6/2017	7/6/2017	7/6/2017	1.000000	8,791.52	-8,791.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170707S0000070	212,535.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/7/2017	7/7/2017	7/7/2017	1.000000	212,535.77	-212,535.77	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170711S0000100	48,556.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/11/2017	7/11/2017	7/11/2017	1.000000	48,556.72	-48,556.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170712S0000110	9,459.450	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/12/2017	7/12/2017	7/12/2017	1.000000	9,459.45	-9,459.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170713S0000060	10,041.820	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/13/2017	7/13/2017	7/13/2017	1.000000	10,041.82	-10,041.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170714S0000190	62,902.010	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/14/2017	7/14/2017	7/14/2017	1.000000	62,902.01	-62,902.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170718S0000290	6,563.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/18/2017	7/18/2017	7/18/2017	1.000000	6,563.77	-6,563.77	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170720S0000070	5,599.830	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/20/2017	7/20/2017	7/20/2017	1.000000	5,599.83	-5,599.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170721S0000030	10,057.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/21/2017	7/21/2017	7/21/2017	1.000000	10,057.38	-10,057.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170725S0000120	59,368.780	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/25/2017	7/25/2017	7/25/2017	1.000000	59,368.78	-59,368.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170726S0000070	748,576.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/26/2017	7/26/2017	7/26/2017	1.000000	748,576.13	-748,576.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170727S0000120	31,298.580	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/27/2017	7/27/2017	7/27/2017	1.000000	31,298.58	-31,298.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170728S0000190	38,667.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	7/28/2017	7/28/2017	7/28/2017	1.000000	38,667.14	-38,667.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170801S0000320	190,280.830	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	8/1/2017	8/1/2017	8/1/2017	1.000000	190,280.83	-190,280.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170802S0000110	17,010.590	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	8/2/2017	8/2/2017	8/2/2017	1.000000	17,010.59	-17,010.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170803S0000160	20,308.670	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	8/3/2017	8/3/2017	8/3/2017	1.000000	20,308.67	-20,308.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170804S0000070	7,780.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	8/4/2017	8/4/2017	8/4/2017	1.000000	7,780.50	-7,780.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170809S0000120	15,286.580	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	8/9/2017	8/9/2017	8/9/2017	1.000000	15,286.58	-15,286.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170810S0000150	6,790.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	8/10/2017	8/10/2017	8/10/2017	1.000000	6,790.50	-6,790.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20170811S0000130	16,657.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ...	BANK OF N...	8/11/2017	8/11/2017	8/11/2017	1.000000	16,657.00	-16,657.00	0.00





### Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201707035000260 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		7/3/2017	7/3/2017		0.000000	-258,090.08	-258,090.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201707105000050 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		7/10/2017	7/10/2017		0.000000	-355,926.81	-355,926.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201707145000180 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		7/14/2017	7/14/2017		0.000000	-3,420.05	-3,420.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201707175000200 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		7/17/2017	7/17/2017		0.000000	-200,073.58	-200,073.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201707245000050 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		7/24/2017	7/24/2017		0.000000	-88,022.24	-88,022.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201707315000120 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		7/31/2017	7/31/2017		0.000000	-213,426.48	-213,426.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201708075000080 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		8/7/2017	8/7/2017		0.000000	-308,133.95	-308,133.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201708145000120 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		8/14/2017	8/14/2017		0.000000	-48,713.97	-48,713.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201708145000150 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		8/14/2017	8/14/2017		0.000000	-3,969.75	-3,969.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201708215000100 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		8/21/2017	8/21/2017		0.000000	-275,857.78	-275,857.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201708285000040 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		8/28/2017	8/28/2017		0.000000	-87,199.42	-87,199.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201708315000140 KR_	0.000	TRANSFER TO KR3F9001002 KRS INT_		8/31/2017	8/31/2017		0.000000	-1,570,000.00	-1,570,000.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201709055000270 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		9/5/2017	9/5/2017		0.000000	-310,567.41	-310,567.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201709115000130 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		9/11/2017	9/11/2017		0.000000	-163,358.69	-163,358.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201709155000040 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		9/15/2017	9/15/2017		0.000000	-4,635.84	-4,635.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201709205000130 KR_	0.000	TRANSFER TO KR3F9001002 KRS INT_		9/20/2017	9/20/2017		0.000000	-19,000,000.00	-19,000,000.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	2017092050005230 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		9/20/2017	9/20/2017		0.000000	-524,067.59	-524,067.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201709265000020 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INT_		9/26/2017	9/26/2017		0.000000	-171,170.50	-171,170.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201709295000450 KR_	0.000	TRANSFER TO KR3F9001002 KRS INT_		9/29/2017	9/29/2017		0.000000	-225,000.00	-225,000.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CWC		NA9123459	20170619A005230	0.000			6/14/2017	6/14/2017		0.000000	26,083.88	26,083.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20170706A000180	0.000	BNY SL REBATES MAY 2017		6/14/2017	6/14/2017		0.000000	-15,694.91	-15,694.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20170717A000250	0.000	BNYM SL REBATES		7/14/2017	7/14/2017		0.000000	-15,771.17	-15,771.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20170814A000260	0.000	BNY SL REBATES JULY 2017		8/14/2017	8/14/2017		0.000000	-17,134.59	-17,134.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20170921A000130	0.000	BNYM SL REBATES		9/15/2017	9/15/2017		0.000000	-18,695.16	-18,695.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20170717A000240	0.000	BNYM SL BANK FEES		7/14/2017	7/14/2017		0.000000	-601.26	-601.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20170814A000250	0.000	BNY SL BANK FEES JULY 2017		8/14/2017	8/14/2017		0.000000	-699.01	-699.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20170921A000120	0.000	BNYM SL BANK FEES		9/15/2017	9/15/2017		0.000000	-816.04	-816.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	201707145000170 GL_	0.000	CREDIT - SEC LENDING EARNINGS FOR J_		7/14/2017	7/14/2017		0.000000	3,420.05	3,420.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CDC		NA9123459	201707145000170 GL_	0.000			7/14/2017	7/14/2017		0.000000	-3,420.05	-3,420.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20170717A000230	0.000	BNYM SL GROSS EARN		7/14/2017	7/14/2017		0.000000	19,792.48	19,792.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20170814A000230	0.000	BNY SL GROSS EARNINGS JULY 2017		8/14/2017	8/14/2017		0.000000	21,803.35	21,803.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	201709155000430 GL_	0.000	CREDIT - SEC LENDING EARNINGS FOR A_		9/15/2017	9/15/2017		0.000000	4,635.84	4,635.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CDC		NA9123459	201709155000430 GL_	0.000			9/15/2017	9/15/2017		0.000000	-4,635.84	-4,635.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20170921A000110	0.000	BNY SL GROSS EARN		9/15/2017	9/15/2017		0.000000	24,147.04	24,147.04	0.00
<b>SALES</b>						<b>4,381,997.620</b>							<b>18,802,040.96</b>	<b>26,239,328.72</b>	<b>7,437,287.76</b>
<b>U.S. DOLLAR</b>						<b>4,381,997.620</b>							<b>18,802,040.96</b>	<b>26,239,328.72</b>	<b>7,437,287.76</b>
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		996085619	2017070350000290	-156,910.780	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		7/3/2017	7/3/2017	7/3/2017	1.000000	-156,910.78	156,910.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		996085619	2017071050000060	-286,813.230	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		7/10/2017	7/10/2017	7/10/2017	1.000000	-286,813.23	286,813.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		996085619	2017071750000260	-134,272.320	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		7/17/2017	7/17/2017	7/17/2017	1.000000	-134,272.32	134,272.32	0.00



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		996085619	20170724S000060	-84,878.620	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/24/2017	7/24/2017	7/24/2017	1.000000	-84,878.62	84,878.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		996085619	20170731S000130	-140,659.940	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/31/2017	7/31/2017	7/31/2017	1.000000	-140,659.94	140,659.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		996085619	20170807S000310	-298,154.060	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/7/2017	8/7/2017	8/7/2017	1.000000	-298,154.06	298,154.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		996085619	20170814S000280	-22,691.340	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/14/2017	8/14/2017	8/14/2017	1.000000	-22,691.34	22,691.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		996085619	20170821S000110	-243,200.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/21/2017	8/21/2017	8/21/2017	1.000000	-243,200.72	243,200.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		996085619	20170828S000060	-85,850.420	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/28/2017	8/28/2017	8/28/2017	1.000000	-85,850.42	85,850.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		996085619	20170831S000150	-1,538,315.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/31/2017	8/31/2017	8/31/2017	1.000000	-1,538,315.02	1,538,315.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		996085619	20170905S000290	-274,266.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/5/2017	9/5/2017	9/5/2017	1.000000	-274,266.39	274,266.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		996085619	20170920S005250	-570,686.330	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/20/2017	9/20/2017	9/20/2017	1.000000	-570,686.33	570,686.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		996085619	20170926S000030	-171,170.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/26/2017	9/26/2017	9/26/2017	1.000000	-171,170.50	171,170.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		996085619	20170929S000040	-28,548.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/29/2017	9/29/2017	9/29/2017	1.000000	-28,548.95	28,548.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		001055102	20170919S0002000	-374.000	AFLAC INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.955000	-17,730.44	31,021.64	13,291.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		00130H105	20170919S0001270	-623.000	AES CORP/VA 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	11.235800	-7,627.59	6,995.06	-632.53
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		00206R102	20170919S0000220	-5,808.000	AT&T INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.225000	-171,398.91	216,154.24	44,755.33
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		002824100	20170919S0000510	-1,640.000	ABBOTT LABORATORIES 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	51.789400	-49,978.52	84,920.35	34,941.83
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		00287Y109	20170919S0000550	-1,503.000	ABBVIE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	87.463700	-56,099.31	131,443.63	75,344.32
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		00507V109	20170919S0001230	-655.000	ACTIVISION BLIZZARD INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.325100	-23,742.91	42,782.04	19,039.13
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		00508Y102	20170919S0005130	-42.000	ACUITY BRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	171.405900	-10,273.32	7,198.60	-3,074.72
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		00724F101	20170919S0001600	-467.000	ADOBE SYSTEMS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	155.022800	-25,733.38	72,390.47	46,657.09
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		00751Y106	20170919S0004940	-69.000	ADVANCE AUTO PARTS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	99.731200	-11,507.28	6,880.77	-4,626.51
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		007903107	20170919S0001100	-732.000	ADVANCED MICRO DEVICES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	12.872800	-10,418.22	9,417.18	-1,001.04
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		00817Y108	20170919S0002330	-313.000	AETNA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	162.463300	-16,824.31	50,847.48	34,023.17
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		008252108	20170919S0005050	-53.000	AFFILIATED MANAGERS GROUP INC 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	180.725500	-9,969.72	9,577.82	-391.90
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		00846U101	20170919S0002400	-305.000	AGILENT TECHNOLOGIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.832000	-8,064.02	20,076.00	12,011.98
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		009158106	20170919S0003330	-206.000	AIR PRODUCTS & CHEMICALS CORP 294214...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	150.154600	-17,472.91	30,929.58	13,456.67
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		00971T101	20170919S0003710	-163.000	AKAMAI TECHNOLOGIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	47.595400	-6,228.51	7,756.65	1,528.14
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		011659109	20170919S0004380	-117.000	ALASKA AIR GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	74.476500	-7,114.97	8,712.66	1,597.69
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		012653101	20170919S0004550	-104.000	ALBEMARLE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	129.448600	-8,540.75	13,461.55	4,920.80
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		015271109	20170919S0004720	-86.000	ALEXANDRIA REAL ESTATE EQUITIE 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	120.800200	-9,524.28	10,387.93	863.65
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		015351109	20170919S0003290	-212.000	ALEXION PHARMACEUTICALS INC 294214...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	146.687300	-25,640.21	31,095.40	5,455.19
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		016255101	20170919S0004930	-71.000	ALIGN TECHNOLOGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	165.649800	-10,313.99	13,180.30	2,866.31
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		018581108	20170919S0005060	-53.000	ALLIANCE DATA SYSTEMS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	217.917700	-13,599.27	11,548.97	-2,050.30
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		018802108	20170919S0003260	-215.000	ALLIANT ENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	42.751300	-8,210.15	9,189.70	979.55
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		020002101	20170919S0002160	-344.000	ALLSTATE CORP/ITHE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	91.048400	-16,451.45	31,317.34	14,865.89
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		02079K107	20170919S0002620	-282.000	ALPHABET INC-CL C 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	920.626100	-126,984.31	259,608.44	132,624.13
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		02079K305	20170919S0002630	-281.000	ALPHABET INC-CL A 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	935.295400	-121,560.74	262,809.82	141,249.08
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		022095103	20170919S0000460	-1,825.000	ALTRIA GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.490900	-65,634.57	114,029.56	48,394.99
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		023135106	20170919S0002010	-375.000	AMAZON.COM INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	991.398000	-130,301.27	371,762.85	241,461.58
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		023608102	20170919S0003150	-229.000	AMEREN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	59.603100	-7,934.99	13,647.07	5,712.08
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		02376R102	20170919S0001610	-465.000	AMERICAN AIRLINES GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	45.779100	-23,846.58	21,283.29	-2,563.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		025537101	20170919S0001630	-454.000	AMERICAN ELECTRIC POWER CO INC 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	72.894800	-19,974.70	33,818.92	13,844.22



S&P 500 INDEX - KR3F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		025816109	20170919S001160	-709.000	AMERICAN EXPRESS CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	87.118200	-32,807.76	61,760.05	28,952.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		026874784	20170919S000980	-830.000	AMERICAN INTERNATIONAL GROUP I 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	59.521900	-146,686.61	49,395.80	-97,290.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		03027X100	20170919S001930	-402.000	AMERICAN TOWER CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	145.454700	-30,259.77	58,468.41	28,208.64
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		030420103	20170919S003640	-168.000	AMERICAN WATER WORKS CO INC 29421...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.239700	-11,545.14	13,814.69	2,269.55
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		03073E105	20170919S003810	-157.000	AMERISOURCEBERGEN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	81.911700	-8,150.99	12,858.66	4,707.67
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		03076C106	20170919S004000	-144.000	AMERIPRISE FINANCIAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	140.400600	-9,472.70	20,216.14	10,743.44
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		031100100	20170919S003210	-217.000	AMETEK INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.425000	-10,290.51	14,195.27	3,904.76
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		031162100	20170919S001200	-695.000	AMGEN INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	186.619900	-62,231.19	129,692.62	67,461.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		032095101	20170919S002570	-289.000	AMPHENOL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.459400	-10,117.44	23,828.04	13,710.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		032511107	20170919S001480	-529.000	ANADARKO PETROLEUM CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	43.546300	-25,459.89	23,031.48	-2,428.41
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		032654105	20170919S002120	-346.000	ANALOG DEVICES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	84.318000	-17,924.45	29,170.75	11,246.30
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		03349M105	20170919S004020	-143.000	ANDEAVOR 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	103.046200	-8,166.31	14,734.19	6,567.88
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		03662Q105	20170919S0004810	-80.000	ANSYS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	121.838300	-9,740.60	9,746.23	5.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		036752103	20170919S002940	-250.000	ANTHEM INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	186.828300	-19,825.78	46,704.12	27,078.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		037411105	20170919S002070	-359.000	APACHE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	42.496000	-16,616.36	15,252.66	-1,363.70
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		03748R101	20170919S003880	-148.000	APARTMENT INVESTMENT & MANAGEM 2...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	45.701200	-4,603.71	6,762.51	2,158.80
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		037833100	20170919S000250	-4,925.000	APPLE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	159.887300	-256,289.59	787,389.82	531,100.23
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		038222105	20170919S0000610	-1,015.000	APPLIED MATERIALS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	47.899400	-18,152.60	48,609.15	30,456.55
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		039483102	20170919S001460	-539.000	ARCHER-DANIELS-MIDLAND CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	44.106600	-16,721.11	23,768.87	7,047.76
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		03965L100	20170919S001840	-416.000	ARCONIC INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	25.429100	-10,939.87	10,575.14	-364.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		04621X108	20170919S000580	-51.000	ASSURANT INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	94.070000	-2,689.60	4,797.07	2,207.47
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		052769106	20170919S003500	-184.000	AUTODESK INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	114.228500	-7,871.79	21,016.17	13,144.38
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		053015103	20170919S001800	-422.000	AUTOMATIC DATA PROCESSING INC 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	106.587400	-21,130.25	44,975.67	23,845.42
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		05329W102	20170919S000570	-1,803.000	AUTONATION INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.303700	-81,125.88	83,470.12	2,344.24
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		053332102	20170919S0005170	-27.000	AUTOZONE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	568.124200	-10,580.06	15,338.79	4,758.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		053484101	20170919S004200	-131.000	AVALONBAY COMMUNITIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	184.248200	-19,942.85	24,134.97	4,192.12
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		053611109	20170919S004760	-83.000	AVERY DENNISON CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	97.755500	-4,236.26	8,112.90	3,876.64
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		054937107	20170919S001060	-767.000	BBAT CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	44.381000	-22,241.06	34,033.69	11,792.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		05722G100	20170919S001910	-402.000	BAKER HUGHES A GE CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.074500	-19,054.15	14,900.58	-4,153.57
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		058498106	20170919S002250	-331.000	BALL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	40.783900	-7,846.80	13,496.67	5,649.87
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		060505104	20170919S000180	-9,401.000	BANK OF AMERICA CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	24.674600	-173,360.00	231,890.04	58,530.04
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		064058100	20170919S000830	-982.000	BANK OF NEW YORK MELLON CORP 29...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	51.849800	-32,221.58	50,907.95	18,686.37
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		067383109	20170919S004960	-68.000	CR BARD INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	319.651800	-9,202.15	21,735.30	12,533.15
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		071813109	20170919S001650	-460.000	BAXTER INTERNATIONAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	64.034500	-15,429.00	29,451.73	14,022.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		075887109	20170919S003280	-214.000	BECTON DICKINSON AND CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	195.842200	-24,637.52	41,907.65	17,270.13
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		075896100	20170919S000360	-3,975.000	BED BATH & BEYOND INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	28.355900	-174,504.39	112,682.28	-61,822.11
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		084670702	20170919S000480	-1,794.000	BERKSHIRE HATHAWAY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	180.916600	-195,047.22	324,543.42	129,496.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		086516101	20170919S002950	-250.000	BEST BUY CO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	58.106900	-7,854.14	14,524.51	6,670.37
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		09052X103	20170919S003360	-202.000	BIOGEN INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	320.726900	-31,026.64	64,783.81	33,757.17
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		09247X101	20170919S004400	-114.000	BLACKROCK INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	430.949800	-29,154.33	49,126.28	19,971.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		093671105	20170919S003420	-196.000	H&R BLOCK INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	25.830000	-4,296.50	5,061.09	764.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		097023105	20170919S001470	-530.000	BOEING CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	250.625600	-42,394.26	132,824.52	90,430.26
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		099724106	20170919S003470	-188.000	BORGWARNER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.850900	-6,518.95	9,182.34	2,663.39
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		101121101	20170919S003940	-146.000	BOSTON PROPERTIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	121.855700	-16,859.20	17,789.41	930.21
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		101137107	20170919S000660	-1,294.000	BOSTON SCIENTIFIC CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	29.023400	-17,996.04	37,545.70	19,549.66
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		10922N103	20170919S004660	-93.000	BRIGHTHOUSE FINANCIAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	56.658200	-3,937.13	5,268.38	1,331.25



S&P 500 INDEX - KR3F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		110122108	20170919S0000540	-1,556.000	BRISTOL-MYERS SQUIBB CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.449200	-66,534.44	97,157.04	30,622.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		110448107	20170919S0000170	-11,920.000	BRITISH AMERICAN TOBACCO PLC ADR	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	63.551600	-824,521.05	757,428.17	-67,092.88
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		115537209	20170919S0003660	-167.000	BROWN-FORMAN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	54.143800	-4,473.99	9,040.55	4,566.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		124857202	20170919S0002100	-348.000	CBS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	58.228600	-12,275.30	20,260.47	7,985.17
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		12503M108	20170919S0004700	-87.000	CBOE HOLDINGS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	105.427900	-7,031.85	9,171.36	2,139.51
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		12504L109	20170919S0002610	-284.000	CBRE GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	36.601900	-8,473.61	10,392.56	1,918.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		125269100	20170919S0003190	-221.000	CF INDUSTRIES HOLDINGS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	35.167700	-7,434.30	7,770.22	335.92
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		12541W209	20170919S0004170	-133.000	CH ROBINSON WORLDWIDE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	71.675800	-7,668.47	9,531.65	1,863.18
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		125509109	20170919S0003000	-241.000	CIGNA CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	165.673200	-15,964.19	44,744.39	28,780.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		125720105	20170919S0002300	-321.000	CME GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	131.294800	-29,696.12	42,142.24	12,446.12
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		125896100	20170919S0002610	-265.000	CMS ENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	47.757300	-7,935.57	12,653.39	4,717.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		126408103	20170919S0000940	-572.000	CSX CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	52.510900	-15,777.57	45,781.90	30,004.33
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		12650T104	20170919S0004130	-137.000	CSRA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	31.972500	-3,253.10	4,379.09	1,125.99
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		126650100	20170919S0000650	-963.000	CVS HEALTH CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.991700	-48,717.66	79,911.94	31,194.28
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		12673P105	20170919S0002500	-296.000	CA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	33.257500	-7,608.25	9,841.77	2,233.52
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		127097103	20170919S0001770	-440.000	CABOT OIL & GAS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	26.893800	-8,130.41	11,829.69	3,699.28
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		134429109	20170919S0003510	-181.000	CAMPBELL SOUP CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.620000	-7,963.65	8,798.65	815.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		14040H105	20170919S0001700	-455.000	CAPITAL ONE FINANCIAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	80.043200	-26,283.41	36,495.43	10,212.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		14149Y108	20170919S0002480	-298.000	CARDINAL HEALTH INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	67.620700	-16,079.29	20,148.26	4,068.97
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		143130102	20170919S0003530	-175.000	CARMAX INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	68.469600	-4,826.11	11,980.59	7,154.48
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		143658300	20170919S0005190	-395.000	CARNIVAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.927900	-14,919.99	26,037.95	11,117.96
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		149123101	20170919S0001400	-556.000	CATERPILLAR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	123.120400	-35,832.21	68,449.18	32,616.97
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		151020104	20170919S0001080	-737.000	CELGENE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	142.430900	-41,370.74	104,963.61	63,592.87
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		151358101	20170919S0003720	-163.000	CENTENE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	95.687700	-10,830.92	15,595.51	4,764.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		15189T107	20170919S0001880	-407.000	CENTERPOINT ENERGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	30.246300	-7,814.20	12,306.90	4,492.70
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		156700106	20170919S0001500	-518.000	CENTURYLINK INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	18.863500	-17,739.31	9,767.17	-7,972.14
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		156782104	20170919S0002660	-278.000	CERNER CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	70.694700	-10,241.97	19,650.58	9,408.61
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		16119P108	20170919S0003340	-204.000	CHARTER COMMUNICATIONS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	369.749800	-54,470.19	75,425.68	20,955.49
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		165167107	20170919S0001130	-720.000	CHESAPEAKE ENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	4.064700	-12,502.31	2,921.11	-9,581.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		166764100	20170919S0000490	-1,790.000	CHEVRON CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	114.727600	-126,814.79	205,344.22	78,529.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		169656105	20170919S0005160	-27.000	CHIPOTLE MEXICAN GRILL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	311.020000	-7,926.46	8,397.14	470.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		171340102	20170919S0003080	-235.000	CHURCH & DWIGHT CO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	50.478800	-9,400.73	11,860.48	2,459.75
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		171798101	20170919S0004690	-90.000	CIMAREX ENERGY CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	106.767600	-11,338.21	9,608.17	-1,730.04
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		172062101	20170919S0004050	-141.000	CINCINNATI FINANCIAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	75.617200	-5,883.99	10,660.72	4,776.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		17275R102	20170919S0000260	-4,723.000	CISCO SYSTEMS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.436200	-91,575.52	153,157.21	61,581.69
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		172908105	20170919S0004790	-81.000	CINTAS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	134.137500	-4,714.31	10,864.27	6,149.96
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		172967424	20170919S0000380	-2,601.000	CITIGROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.617800	-183,405.77	181,052.20	-2,353.57
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		174610105	20170919S0001580	-479.000	CITIZENS FINANCIAL GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	35.263500	-10,185.71	16,887.23	6,701.52
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		177376100	20170919S0004030	-142.000	CITRIX SYSTEMS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	76.050300	-6,515.98	10,797.82	4,281.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		189054109	20170919S0004290	-121.000	CLOROX CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	135.593900	-10,382.46	16,526.56	6,144.08
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		189754104	20170919S0002800	-265.000	COACH INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	41.139500	-13,530.99	10,899.72	-2,631.27
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		191216100	20170919S0000340	-3,633.000	COCA-COLA CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.077900	-115,941.26	167,369.89	51,428.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		192446102	20170919S0001410	-557.000	COGNIZANT TECHNOLOGY SOLUTIONS 2..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	71.965000	-21,938.27	40,079.40	18,141.13
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		194162103	20170919S0000970	-635.000	COLGATE-PALMOLIVE CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	72.270800	-43,784.53	60,338.46	16,553.93
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		20030N101	20170919S0000270	-4,470.000	COMCAST CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	36.741600	-79,588.71	164,197.62	84,608.91
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		200340107	20170919S0003670	-167.000	COMERICA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.452200	-7,554.19	11,597.00	4,042.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		205887102	20170919S0001970	-382.000	CONAGRA BRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	35.038800	-8,598.06	13,381.64	4,783.58



### Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		20605P101	20170919S004070	-140.000	CONCHO RESOURCES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	123.250500	-13,753.94	17,253.62	3,499.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		20825C104	20170919S000730	-1,168.000	CONOCOPHILLIPS 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.748400	-48,197.10	54,592.10	6,395.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		209115104	20170919S002580	-288.000	CONSOLIDATED EDISON INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	84.271100	-15,807.35	24,267.35	8,460.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		21036P108	20170919S003740	-162.000	CONSTELLATION BRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	203.393700	-11,476.02	32,947.79	21,471.77
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		216548402	20170919S005110	-46.000	COOPER COS INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	244.285100	-8,223.81	11,236.50	3,012.69
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		219350105	20170919S000950	-869.000	CORNING INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	29.530200	-14,723.58	25,654.62	10,931.04
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		22160K105	20170919S001850	-415.000	COSTCO WHOLESALE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	162.796600	-34,916.98	67,555.91	32,638.93
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		222070203	20170919S001710	-445.000	COTY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	16.877200	-10,392.44	7,506.83	-2,885.61
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		231021106	20170919S003930	-146.000	CUMMINS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	166.733600	-10,040.17	24,341.44	14,301.27
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		23331A109	20170919S002290	-323.000	DR HORTON INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.182000	-6,374.09	12,007.09	5,633.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		233311107	20170919S003630	-170.000	DTE ENERGY CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	111.360000	-10,059.40	18,929.48	8,870.08
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		23355L106	20170919S002780	-288.000	DXC TECHNOLOGY CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	84.956900	-14,948.47	22,765.91	7,817.44
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		235851102	20170919S001320	-577.000	DANAHER CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	88.136600	-24,010.40	50,849.31	26,838.91
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		237194105	20170919S004370	-117.000	DARDEN RESTAURANTS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	84.340100	-4,860.36	9,866.68	5,006.32
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		23918K108	20170919S003900	-147.000	DAVITA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	59.859800	-7,872.16	8,798.08	925.92
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		244199105	20170919S002650	-278.000	DEERE & CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	119.300300	-17,277.39	33,162.62	15,885.23
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		247361702	20170919S001210	-695.000	DELTA AIR LINES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.180000	-21,054.69	33,479.11	12,424.42
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		24906P109	20170919S003230	-217.000	DENTSPLY SIRONA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	58.781400	-11,038.31	12,753.63	1,715.32
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		25179M103	20170919S001530	-496.000	DEVON ENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	33.284300	-16,428.03	16,504.90	76.87
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		253868103	20170919S003860	-151.000	DIGITAL REALTY TRUST INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	117.986600	-15,313.86	17,814.43	2,500.57
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		254687106	20170919S000620	-1,374.000	WALT DISNEY CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	98.356800	-71,977.76	135,128.80	63,151.04
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		254709108	20170919S002080	-359.000	DISCOVER FINANCIAL SERVICES 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	59.629600	-10,589.02	21,403.84	10,814.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		25470F104	20170919S003980	-145.000	DISCOVERY COMMUNICATIONS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	21.709600	-3,615.34	3,146.72	-468.62
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		25470F302	20170919S003390	-199.000	DISCOVERY COMMUNICATIONS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	20.454300	-5,214.37	4,068.82	-1,145.55
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		25470M109	20170919S003270	-215.000	DISH NETWORK CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	52.719800	-13,807.19	11,332.88	-2,474.31
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		256677105	20170919S003030	-238.000	DOLLAR GENERAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	78.005300	-13,411.49	18,563.04	5,151.55
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		256746108	20170919S003180	-223.000	DOLLAR TREE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	83.750300	-12,951.61	18,674.21	5,722.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		25746U109	20170919S001300	-594.000	DOMINION ENERGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	79.388800	-29,387.43	47,149.62	17,792.19
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		260003108	20170919S003910	-147.000	DOVER CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	89.882000	-6,706.89	13,211.24	6,504.35
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		26078J100	20170919S000440	-1,995.000	DOWDUPONT INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	70.086800	-74,819.21	139,804.98	64,985.77
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		26138E109	20170919S003580	-174.000	DR PEPPER SNAPPLE GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	91.444600	-9,748.64	15,909.68	6,161.04
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		26441C204	20170919S001220	-651.000	DUKE ENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	87.033200	-41,375.00	57,522.66	16,147.66
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		26875P101	20170919S001440	-546.000	EOG RESOURCES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	92.879200	-30,641.13	50,706.76	20,065.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		26884L109	20170919S003700	-164.000	EQT CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.088500	-5,702.96	10,673.03	1,970.05
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		269246401	20170919S002850	-260.000	E*TRADE FINANCIAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	41.661300	-4,883.35	10,829.73	5,946.38
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		277432100	20170919S0004110	-138.000	EASTMAN CHEMICAL CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	85.507100	-6,354.41	11,798.66	5,444.25
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		278642103	20170919S000860	-951.000	EBAY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	38.383600	-15,222.11	36,494.82	21,272.71
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		278865100	20170919S002980	-247.000	ECOLAB INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	131.302900	-18,573.93	32,429.22	13,855.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		281020107	20170919S002370	-308.000	EDISON INTERNATIONAL 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	80.885900	-15,086.68	24,909.97	9,823.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		28176E108	20170919S0003410	-198.000	EDWARDS LIFESCIENCES CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	113.438000	-9,417.04	22,458.71	13,041.67
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		285512109	20170919S002550	-293.000	ELECTRONIC ARTS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	120.075400	-10,770.62	35,179.07	24,408.45
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		291011104	20170919S001280	-609.000	EMERSON ELECTRIC CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.406700	-25,523.91	38,000.23	12,476.32
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		29354G103	20170919S003600	-170.000	ENTERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	78.666900	-11,937.21	13,371.78	1,434.57
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		29414D100	20170919S0004460	-111.000	ENVISION HEALTHCARE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.530600	-7,301.81	5,385.94	-1,915.87
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		294429105	20170919S0004430	-113.000	EQUIFAX INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	93.505400	-6,545.79	10,565.01	4,019.22
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		29444U700	20170919S0004890	-74.000	EQUINIX INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	454.798700	-20,628.12	33,653.76	13,025.64



S&P 500 INDEX - KR3F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		29476L107	20170919S0002130	-347.000	EQUITY RESIDENTIAL 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	68.055000	-22,614.38	23,611.94	997.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		297178105	20170919S0004990	-62.000	ESSEX PROPERTY TRUST INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	262.146900	-11,958.73	16,252.26	4,293.53
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		30040W108	20170919S0002460	-300.000	EVERSOURCE ENERGY 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.124700	-11,461.07	18,634.72	7,173.65
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		30161N101	20170919S0000930	-675.000	EXELON CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.816800	-30,877.93	33,082.37	2,204.44
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		30212P303	20170919S0004410	-114.000	EXPEDIA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	143.102800	-8,442.46	16,312.48	7,870.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		302130109	20170919S0003590	-170.000	EXPEDITORS INTERNATIONAL OF WA 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	56.991500	-5,436.15	9,687.05	4,250.90
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		30219G108	20170919S0001380	-561.000	EXPRESS SCRIPTS HOLDING CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.783500	-28,594.98	35,216.51	6,621.53
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		30225T102	20170919S0004360	-119.000	EXTRA SPACE STORAGE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	79.213700	-10,081.23	9,425.32	-655.91
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		30231G102	20170919S0000300	-4,003.000	EXXON MOBIL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	79.938200	-249,822.60	319,955.19	70,132.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		302445101	20170919S0004220	-129.000	FLIR SYSTEMS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	39.928200	-3,922.15	5,149.65	1,227.47
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		302491303	20170919S0004230	-127.000	FMC CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	90.363200	-4,806.14	11,474.91	6,668.77
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		30303M102	20170919S0000420	-2,232.000	FACEBOOK INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	171.765200	-171,763.30	383,354.33	211,591.03
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		311900104	20170919S0002710	-273.000	FASTENAL CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	43.979100	-8,619.28	12,003.96	3,384.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		313747206	20170919S0004970	-68.000	FEDERAL REALTY INVESTMENT TRUS 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	129.542700	-10,171.07	8,808.18	-1,362.89
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		31428X106	20170919S0003120	-233.000	FEDEX CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	215.520600	-21,367.40	50,213.39	28,845.99
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		315616102	20170919S0005000	-61.000	FS NETWORKS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	116.826100	-6,554.72	7,125.76	571.04
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		31620M106	20170919S0002340	-313.000	FIDELITY NATIONAL INFORMATION 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	92.381400	-14,441.83	28,912.36	14,470.53
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		316773108	20170919S0001170	-709.000	FIFTH THIRD BANCORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	26.663100	-10,540.70	18,896.38	8,357.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		337738108	20170919S0003380	-200.000	FISERV INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	124.240500	-8,791.21	24,846.02	16,054.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		337932107	20170919S0001830	-420.000	FIRSTENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	31.641000	-14,620.70	13,285.76	-1,334.94
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		343412102	20170919S0004180	-132.000	FLUOR CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	40.623100	-7,431.00	5,361.13	-2,069.87
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		34354P105	20170919S0004280	-123.000	FLOWSERVE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	41.497200	-4,668.99	5,103.12	414.13
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		344849104	20170919S0004270	-124.000	FOOT LOCKER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	36.904100	-7,662.61	4,575.07	-3,087.54
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		345370806	20170919S0000320	-3,695.000	FORD MOTOR CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	11.663600	-36,307.91	43,068.29	6,760.38
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		34959J108	20170919S0002600	-285.000	FORTIVE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.361800	-7,772.25	19,765.51	11,993.26
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		34954C106	20170919S0003950	-145.000	FORTUNE BRANDS HOME & SECURITY 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	64.952500	-9,182.85	9,416.80	233.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		354613101	20170919S0002270	-323.000	FRANKLIN RESOURCES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	42.708000	-11,172.98	13,791.94	2,618.96
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		35671D857	20170919S0000700	-1,258.000	FREEMPORT-MCMORAN INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	14.023600	-24,542.08	17,631.84	-6,910.24
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		36174X101	20170919S0001420	-550.000	GGP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	21.509700	-13,534.52	12,045.93	-1,488.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		363576109	20170919S0003620	-169.000	ARTHUR J GALLAGHER & CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	60.561000	-7,930.17	10,233.30	2,303.13
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		364760108	20170919S0003320	-207.000	GAP INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	27.979400	-4,774.39	5,790.05	1,015.66
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		366651107	20170919S0004740	-86.000	GARTNER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	121.542100	-9,375.59	10,451.72	1,076.13
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		369550108	20170919S0002770	-267.000	GENERAL DYNAMICS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	200.052400	-23,796.45	53,410.75	29,614.30
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		369604103	20170919S0000200	-8,227.000	GENERAL ELECTRIC CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	24.064400	-222,443.56	197,911.54	-24,532.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		37033A104	20170919S0001450	-545.000	GENERAL MILLS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	55.804400	-24,532.41	30,408.60	5,876.19
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		37045V100	20170919S0000670	-1,297.000	GENERAL MOTORS CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	38.813000	-44,327.96	50,329.56	6,001.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		372460105	20170919S0004090	-140.000	GENUINE PARTS CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	86.663200	-7,805.20	12,131.51	4,326.31
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		375558103	20170919S0000720	-1,234.000	GILEAD SCIENCES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.843700	-47,813.08	102,217.50	54,404.42
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		37940X102	20170919S0004010	-144.000	GLOBAL PAYMENTS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	97.531200	-10,505.99	14,043.08	3,537.09
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		38141G104	20170919S0002150	-346.000	GOLDMAN SACHS GROUP INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	225.881700	-43,719.42	78,150.66	34,431.24
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		382550101	20170919S0003050	-238.000	GOODYEAR TIRE & RUBBER CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.438700	-4,536.41	7,718.44	3,182.03
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		384802104	20170919S0005090	-51.000	WW GRAINGER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	168.500000	-7,338.61	8,592.92	1,254.31
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		40412C101	20170919S0002730	-271.000	HCA HEALTHCARE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	78.895700	-19,658.57	21,378.20	1,719.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		40414L109	20170919S0001730	-443.000	HCP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	29.567400	-15,829.24	13,094.73	-2,734.51
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		40434L105	20170919S0000520	-1,590.000	HP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	19.465800	-16,160.60	30,937.97	14,777.37



S&P 500 INDEX - KR3F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		406216101	20170919S000990	-820.000	HALLIBURTON CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	42.605200	-22,408.39	34,929.30	12,520.91
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		410345102	20170919S002170	-344.000	HANESBRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	25.223400	-11,146.93	8,674.06	-2,472.87
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		412822108	20170919S003680	-166.000	HARLEY-DAVIDSON INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.282300	-7,814.35	8,013.42	199.07
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		413875105	20170919S004390	-115.000	HARRIS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	127.995500	-7,144.85	14,718.27	7,573.42
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		416515104	20170919S002110	-347.000	HARTFORD FINANCIAL SERVICES GR 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	53.694600	-12,219.86	18,628.99	6,409.13
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		418056107	20170919S004520	-106.000	HASBRO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	94.036600	-5,574.63	9,966.84	4,392.21
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		423452101	20170919S004580	-102.000	HELMERICH & PAYNE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	50.175000	-4,612.94	5,116.96	504.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		427866108	20170919S004190	-132.000	HERSHEY CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	110.499800	-9,039.15	14,584.64	5,545.49
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		42809H107	20170919S002880	-256.000	HESS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	42.367800	-11,704.00	10,843.98	-860.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		42824C109	20170919S000530	-1,573.000	HEWLETT PACKARD ENTERPRISE CO 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	13.582300	-10,787.12	21,352.66	10,565.54
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		43300A203	20170919S003430	-194.000	HILTON WORLDWIDE HOLDINGS INC 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	66.501900	-12,885.00	12,899.61	14.61
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		436440101	20170919S002820	-265.000	HOLOGIC INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.716600	-10,010.73	9,992.67	-18.06
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		437076102	20170919S000760	-1,130.000	HOME DEPOT INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	158.468800	-73,058.14	179,057.12	105,998.98
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		438516106	20170919S001140	-720.000	HONEYWELL INTERNATIONAL INC 294214...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	139.128800	-43,383.18	100,165.02	56,781.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		440452100	20170919S002890	-255.000	HORMEL FOODS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	31.414400	-6,794.84	8,008.57	1,213.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		44107P104	20170919S001190	-698.000	HOST HOTELS & RESORTS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	18.332200	-10,948.13	12,790.34	1,842.21
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		444859102	20170919S004140	-136.000	HUMANA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	248.970400	-15,087.53	33,858.16	18,770.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		445658107	20170919S004800	-81.000	JB HUNT TRANSPORT SERVICES INC 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	102.045000	-6,429.84	8,264.84	1,835.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		446150104	20170919S000790	-1,027.000	HUNTINGTON BANCSHARES INC/OH 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	12.859900	-8,365.77	13,199.11	4,833.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		451680104	20170919S004770	-83.000	IDEXX LABORATORIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	160.780800	-12,594.29	13,343.88	749.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		452308109	20170919S002520	-294.000	ILLINOIS TOOL WORKS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	145.815500	-17,033.75	42,866.55	25,832.80
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		452327109	20170919S004120	-137.000	ILLUMINA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	210.992200	-24,250.34	28,904.23	4,653.89
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		45337C102	20170919S003770	-161.000	INCYTE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	119.556000	-23,865.79	19,246.86	-4,618.93
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		458140100	20170919S000280	-4,448.000	INTEL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	36.872700	-107,569.26	163,972.62	56,403.36
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		45866F104	20170919S001390	-559.000	INTERCONTINENTAL EXCHANGE INC 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.387700	-21,151.86	36,546.68	15,394.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		459200101	20170919S001010	-607.000	INTERNATIONAL BUSINESS MACHINE 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	145.023300	-97,466.18	117,025.04	19,558.86
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		459506101	20170919S004880	-75.000	INTERNATIONAL FLAVORS & FRAGRA 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	143.779600	-6,031.35	10,782.66	4,751.31
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		460146103	20170919S001940	-390.000	INTERNATIONAL PAPER CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	56.702800	-15,029.66	22,110.64	7,080.98
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		460590100	20170919S002020	-373.000	INTERPUBLIC GROUP OF COS INC/T 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	20.127200	-7,771.21	7,504.47	-266.74
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		461202103	20170919S003140	-230.000	INTUIT INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	142.167000	-15,146.71	32,695.92	17,549.21
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		46120E602	20170919S0005150	-35.000	INTUITIVE SURGICAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	1,038.467800	-16,176.45	36,345.27	20,168.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		46284V101	20170919S003130	-232.000	IRON MOUNTAIN INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	39.760500	-7,256.23	9,222.48	1,966.25
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		46590V100	20170919S000450	-2,359.000	JBG SMITH PROPERTIES 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.769600	-72,693.52	77,284.01	4,590.49
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		46625H100	20170919S000350	-3,356.000	JPMORGAN CHASE & CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	92.487600	-151,530.01	310,356.05	158,826.04
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		469814107	20170919S004420	-114.000	JACOBS ENGINEERING GROUP INC 29421...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	56.470200	-4,789.76	6,436.59	1,646.83
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		478160104	20170919S000400	-2,545.000	JOHNSON & JOHNSON 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	134.434800	-178,172.95	342,109.57	163,936.62
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		48203R104	20170919S002050	-361.000	JUNIPER NETWORKS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	27.559300	-9,884.31	9,982.06	97.75
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		482480100	20170919S003890	-148.000	KLA-TENCOR CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	99.817100	-8,274.00	14,771.47	6,497.47
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		485170302	20170919S0004610	-100.000	KANSAS CITY SOUTHERN 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	107.384500	-10,067.66	10,737.49	669.83
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		487836108	20170919S003040	-238.000	KELLOGG CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	68.196800	-15,300.10	16,228.67	928.57
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		493267108	20170919S000780	-1,035.000	KEYCORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	17.966300	-13,431.84	18,589.00	5,157.16
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		494368103	20170919S002190	-335.000	KIMBERLY-CLARK CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	121.194000	-25,001.37	40,596.54	15,595.17
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		49446R109	20170919S001920	-402.000	KIMCO REALTY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	20.459500	-8,440.76	8,221.51	-219.25
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		494568101	20170919S000470	-1,814.000	KINDER MORGAN INC/DE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	19.363000	-54,907.11	35,110.05	-19,797.06



S&P 500 INDEX - KR3F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		500255104	20170919S003750	-161.000	KOHL'S CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	45.152000	-8,086.50	7,268.09	-818.41
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		500754106	20170919S001360	-563.000	KRAFT HEINZ CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	81.276600	-36,176.69	45,753.45	9,576.76
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		501044101	20170919S000960	-862.000	KROGER CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	21.605300	-18,271.50	18,616.86	345.36
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		501797104	20170919S003170	-228.000	L BRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	40.715600	-11,785.29	9,281.23	-2,504.06
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		501869208	20170919S002560	-291.000	LKQ CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	35.373800	-9,493.91	10,291.36	797.45
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		502413107	20170919S004900	-74.000	L3 TECHNOLOGIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	184.868200	-6,249.66	13,679.37	7,429.71
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		50540R409	20170919S004630	-97.000	LABORATORY CORP OF AMERICA HOL 29...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	153.623900	-10,202.58	14,900.44	4,697.86
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		512807108	20170919S003850	-153.000	LAM RESEARCH CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	175.686300	-7,904.95	26,878.22	18,973.27
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		518439104	20170919S003310	-211.000	ESTEE LAUDER COS INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	109.901400	-13,668.30	23,187.08	9,518.78
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		524660107	20170919S004250	-125.000	LEGGETT & PLATT INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	45.146100	-3,612.23	5,767.18	2,154.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		526057104	20170919S003440	-192.000	LENNAR CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	51.239400	-6,267.21	9,836.29	3,569.08
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		527288104	20170919S002380	-306.000	LEUCADIA NATIONAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	23.110200	-7,213.05	7,069.25	-143.80
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		52729N308	20170919S002670	-277.000	LEVEL 3 COMMUNICATIONS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	53.258900	-13,149.83	14,750.29	1,600.46
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		532457108	20170919S000890	-917.000	ELI LILLY & CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.292900	-66,872.28	75,453.96	18,581.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		534187109	20170919S003300	-212.000	LINCOLN NATIONAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.943500	-6,886.51	14,826.08	7,939.57
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		539830109	20170919S003090	-235.000	LOCKHEED MARTIN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	303.735600	-30,142.03	71,374.46	41,232.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		540424108	20170919S002840	-280.000	LOEWS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	47.586100	-10,104.79	12,370.15	2,265.36
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		548661107	20170919S001000	-811.000	LOWE'S COS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	77.796400	-31,903.34	63,085.34	31,182.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		55261F104	20170919S003960	-145.000	M&T BANK CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	150.710700	-14,612.94	21,851.45	7,238.51
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		554382101	20170919S004450	-113.000	MACERICH CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	55.090700	-8,209.00	6,224.25	-1,984.75
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		55616P104	20170919S002590	-288.000	MACY'S INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	22.503600	-9,697.01	6,478.73	-3,218.28
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		565849106	20170919S001030	-803.000	MARATHON OIL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	12.032400	-11,140.67	9,655.77	-1,484.90
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		56685A102	20170919S001540	-490.000	MARATHON PETROLEUM CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	53.187900	-11,131.11	26,057.78	14,926.67
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		571748102	20170919S001550	-486.000	MARSH & MCLENNAN COS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	81.286000	-21,979.64	39,500.43	17,520.79
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		571903202	20170919S002530	-294.000	MARRIOTT INTERNATIONAL INC/MCD 29421...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	105.973800	-15,019.40	31,153.37	16,133.97
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		573284106	20170919S005020	-59.000	MARTIN MARIETTA MATERIALS INC 29421...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	200.986100	-8,091.69	11,857.46	3,765.77
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		574599106	20170919S002420	-302.000	MASCO CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.397900	-5,589.06	11,291.60	5,702.54
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		57636Q104	20170919S000920	-886.000	MASTERCARD INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	141.407300	-47,853.02	125,277.32	77,424.30
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		577061102	20170919S002280	-324.000	MATTEL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	15.616000	-7,334.46	5,057.03	-2,277.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		579780206	20170919S004510	-107.000	MCCORMICK & CO INC/MD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	99.166400	-5,424.02	10,609.75	5,185.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		580135101	20170919S001050	-770.000	MCDONALD'S CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	157.405300	-53,900.68	121,193.50	67,292.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		58155Q103	20170919S003400	-199.000	MCKESSON CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	150.623700	-19,523.67	29,971.93	10,448.26
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		58933Y105	20170919S000390	-2,584.000	MERCK & CO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	66.388400	-116,579.64	171,524.28	54,944.64
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		59156R108	20170919S000800	-1,021.000	METLIFE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.706000	-33,884.28	49,720.02	15,835.74
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		592688105	20170919S0005180	-24.000	METTLER-TOLEDO INTERNATIONAL I 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	628.770000	-9,623.99	15,089.95	5,465.96
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		594637304	20170919S000240	-6,261.000	MICRO FOCUS INTERNATIONAL PLC ADR	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.722300	-91,347.73	204,822.62	113,474.89
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		594918104	20170919S000210	-7,293.000	MICROSOFT CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	75.339200	-261,366.72	549,381.39	288,014.67
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		595017104	20170919S003240	-217.000	MICROCHIP TECHNOLOGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	90.434300	-8,667.86	19,622.15	10,954.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		595112103	20170919S000840	-982.000	MICRON TECHNOLOGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	35.165000	-12,792.07	34,523.86	21,730.99
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		59522J103	20170919S004500	-107.000	MID-AMERICA APARTMENT COMMUNIT 29...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	108.395000	-10,366.34	11,597.20	1,240.86
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		608190104	20170919S0005010	-60.000	MOHAWK INDUSTRIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	256.013700	-9,511.95	15,360.01	5,848.06
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		60871R209	20170919S0003540	-174.000	MOLSON COORS BREWING CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	86.561000	-11,294.12	15,059.95	3,765.83
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		609207105	20170919S0000590	-1,434.000	MONDELEZ INTERNATIONAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	40.846000	-34,606.43	58,561.04	23,954.61
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		61166W101	20170919S001860	-415.000	MONSANTO CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	118.488000	-22,039.40	49,168.27	27,128.87
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		61174X109	20170919S001980	-381.000	MONSTER BEVERAGE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	56.220300	-13,336.40	21,416.57	8,080.17



S&P 500 INDEX - KR3F19020002

### Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		615369105	20170919S003800	-157.000	MOODY S CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	136.693300	-9,961.85	21,459.17	11,597.32
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		617446448	20170919S000650	-1,345.000	MORGAN STANLEY 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.985100	-38,592.57	63,183.41	24,590.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		61945C103	20170919S002240	-331.000	MOSAIC CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	21.372500	-14,448.44	7,071.65	-7,376.79
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		620076307	20170919S003830	-155.000	MOTOROLA SOLUTIONS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	85.811000	-9,035.56	13,299.24	4,263.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		626717102	20170919S000330	-4,442.000	MURPHY OIL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	25.553200	-174,816.20	113,471.36	-61,344.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		629377508	20170919S002470	-299.000	NRG ENERGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	23.215000	-5,971.96	6,938.88	966.92
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		631103108	20170919S004490	-107.000	NASDAQ INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	74.911000	-4,661.14	8,014.49	3,333.35
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		637071101	20170919S002090	-359.000	NATIONAL OILWELL VARCO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	34.557800	-15,777.64	12,403.27	-3,374.37
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		63938C108	20170919S002750	-270.000	NAVIENT CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	14.028100	-4,008.58	3,785.47	-223.11
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		641100104	20170919S002870	-256.000	NETAPP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	41.043000	-10,232.32	10,504.84	272.52
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		64110L106	20170919S001690	-407.000	NETFLIX INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	163.941200	-22,498.50	74,859.29	52,360.79
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		651229106	20170919S001690	-457.000	NEWELL BRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	43.130200	-14,514.94	19,706.61	5,191.67
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		651290108	20170919S003480	-188.000	NEWFIELD EXPLORATION CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	27.051000	-6,027.45	5,084.06	-943.39
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		651639106	20170919S0001510	-504.000	NEWMONT MINING CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	37.789600	-15,020.29	19,041.74	4,021.45
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		652498109	20170919S002060	-361.000	NEWS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	13.175000	-4,360.41	4,753.36	392.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		652498208	20170919S004440	-113.000	NEWS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	13.530700	-1,596.32	1,528.08	-68.24
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		65339F101	20170919S001740	-443.000	NEXTERA ENERGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	149.020200	-33,857.76	66,011.10	32,153.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		654106103	20170919S000710	-1,252.000	NIKE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	53.920600	-36,161.62	67,497.64	31,336.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		65473P105	20170919S0002390	-305.000	NISOURCE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	26.851000	-4,007.39	8,187.08	4,179.69
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		655044105	20170919S001790	-430.000	NOBLE ENERGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	25.878300	-16,079.66	11,124.18	-4,954.48
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		655664100	20170919S004530	-105.000	NORDSTROM INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.672600	-5,114.05	4,899.71	-214.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		655844108	20170919S002700	-273.000	NORFOLK SOUTHERN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	128.030600	-16,195.47	34,949.49	18,754.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		656859104	20170919S003350	-203.000	NORTHERN TRUST CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	88.403800	-10,911.15	17,944.03	7,032.88
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		666807102	20170919S003690	-165.000	NORTHROP GRUMMAN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	27.1370500	-14,768.29	44,773.85	30,005.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		670346105	20170919S002440	-302.000	NUCOR CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	53.609100	-12,480.23	16,187.30	3,707.07
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		670666104	20170919S001370	-562.000	NVIDIA CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	185.841600	-13,645.33	104,436.34	90,791.01
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		67103H107	20170919S004730	-86.000	O'REILLY AUTOMOTIVE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	209.802800	-10,014.97	18,041.97	8,027.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		674599105	20170919S001120	-723.000	OCCIDENTAL PETROLEUM CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	61.296000	-35,421.29	44,310.56	8,889.27
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		681919106	20170919S003200	-220.000	OMNICOM GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	72.940000	-12,305.94	16,044.77	3,738.83
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		68389X105	20170919S000370	-2,838.000	ORACLE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.706200	-75,577.36	138,203.71	62,526.35
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		693310108	20170919S001560	-482.000	PG&E CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	70.257500	-21,531.01	33,859.71	12,328.70
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		693475105	20170919S001670	-458.000	PNC FINANCIAL SERVICES GROUP I 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	128.956000	-29,833.73	59,057.04	29,223.31
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		693506107	20170919S003020	-242.000	PPG INDUSTRIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	106.289900	-13,733.45	25,719.74	11,986.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		693511106	20170919S001250	-645.000	PPL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	39.263500	-18,602.67	25,319.53	6,716.86
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		693656100	20170919S004910	-73.000	PVH CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	128.151800	-7,886.65	9,354.31	1,467.66
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		693718108	20170919S002230	-331.000	PACCAR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	70.950100	-10,636.23	23,481.45	12,845.22
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		701094104	20170919S004240	-125.000	PARKER-HANNIFIN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	171.450900	-9,012.41	21,429.92	12,417.51
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		703395103	20170919S004840	-78.000	PATTERSON COS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	38.346500	-3,440.04	2,990.52	-449.52
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		704326107	20170919S002430	-302.000	PAYCHEX INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	57.852700	-11,512.52	17,468.84	5,956.32
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		70450Y103	20170919S000770	-1,056.000	PAYPAL HOLDINGS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.893300	-23,861.38	66,401.64	42,520.26
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		712704105	20170919S002260	-326.000	PEOPLE S UNITED FINANCIAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	16.997600	-5,138.27	5,538.64	400.37
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		713448108	20170919S000640	-1,349.000	PEPSICO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	115.144800	-87,933.51	155,316.36	67,382.85
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		714046109	20170919S004570	-104.000	PERKINELMER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.047400	-3,141.14	7,179.98	4,038.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		717081103	20170919S000230	-5,638.000	PFIZER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	35.354000	-151,773.84	199,278.95	47,505.11
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		718172109	20170919S000680	-1,467.000	PHILIP MORRIS INTERNATIONAL IN 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	115.838300	-85,263.59	169,919.86	84,636.27
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		718546104	20170919S001870	-414.000	PHILLIPS 66 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	87.740300	-18,637.26	36,320.53	17,683.27



### Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		723484101	20170919S0004540	-105.000	PINNACLE WEST CAPITAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	88.880200	-5,571.38	9,331.41	3,760.03
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		723787107	20170919S0003760	-160.000	PIONEER NATURAL RESOURCES CO 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	136.460800	-17,177.14	21,832.02	4,654.88
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		74005P104	20170919S0002740	-270.000	PRAXAIR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	134.494500	-26,593.95	36,310.65	9,716.70
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		74144T108	20170919S0003160	-228.000	T ROWE PRICE GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	84.693600	-14,246.70	19,307.98	5,061.28
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		741503403	20170919S0005100	-47.000	PRICELINE GROUP INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	1,859.310000	-29,173.29	87,385.20	58,211.91
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		74251V102	20170919S0002900	-253.000	PRINCIPAL FINANCIAL GROUP INC 294214...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.604300	-8,398.63	15,836.62	7,437.99
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		742718109	20170919S000410	-2,416.000	PROCTER & GAMBLE CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	93.265100	-137,708.61	225,305.15	87,596.54
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		743315103	20170919S0001430	-549.000	PROGRESSIVE CORP/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.162500	-13,546.93	25,338.50	11,791.57
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		74340W103	20170919S0001520	-501.000	PROLOGIS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.334000	-18,535.75	32,727.81	14,192.06
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		744320102	20170919S0001900	-405.000	PRUDENTIAL FINANCIAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	103.176300	-25,920.87	41,783.20	15,862.33
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		744573106	20170919S0001590	-477.000	PUBLIC SERVICE ENTERPRISE GROU 294...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	45.806300	-13,445.28	21,845.52	8,400.24
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		74460D109	20170919S0004060	-142.000	PUBLIC STORAGE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	214.885000	-23,700.46	30,511.89	6,811.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		745867101	20170919S0002760	-269.000	PULTEGROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	26.225300	-3,135.79	7,052.42	3,916.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		74736K101	20170919S0004340	-120.000	QORVO INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	76.117000	-8,623.25	9,132.92	509.67
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		747525103	20170919S0000600	-1,395.000	QUALCOMM INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	52.037100	-62,447.41	72,579.61	10,132.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		74762E102	20170919S0004080	-140.000	QUANTA SERVICES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	36.654500	-3,086.39	5,130.46	2,044.07
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		74834L100	20170919S0004210	-129.000	QUEST DIAGNOSTICS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	104.988100	-6,870.13	13,542.17	6,672.04
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		751212101	20170919S0005070	-52.000	RALPH LAUREN CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	90.877400	-6,627.53	4,725.12	-1,902.41
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		75281A109	20170919S0003520	-177.000	RANGE RESOURCES CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	19.001500	-7,603.70	3,361.86	-4,241.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		754730109	20170919S0004310	-121.000	RAYMOND JAMES FINANCIAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	80.556900	-9,432.32	9,745.24	313.92
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		755111507	20170919S0002680	-275.000	RAYTHEON CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	183.640900	-18,013.02	50,498.02	32,485.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		756109104	20170919S0002860	-258.000	REALTY INCOME CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	59.888000	-13,115.26	15,448.80	2,330.54
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		756577102	20170919S0003650	-168.000	RED HAT INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	107.850800	-9,349.70	18,117.25	8,767.55
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		758849103	20170919S0004100	-138.000	REGENCY CENTERS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	64.638800	-9,256.84	8,918.90	-337.94
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		75886F107	20170919S0004920	-72.000	REGENERON PHARMACEUTICALS INC 29...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	434.473600	-23,787.24	31,280.83	7,493.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		7591EP100	20170919S0000750	-1,136.000	REGIONS FINANCIAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	13.859400	-14,115.57	15,735.39	1,619.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		760759100	20170919S0003220	-217.000	REPUBLIC SERVICES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	66.858500	-8,796.99	14,506.32	5,709.33
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		770323103	20170919S0004330	-120.000	ROBERT HALF INTERNATIONAL INC 29421...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	46.426900	-4,286.09	5,570.20	1,284.11
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		773903109	20170919S0004300	-121.000	ROCKWELL AUTOMATION INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	173.554600	-7,257.50	20,998.71	13,741.21
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		774341101	20170919S0003840	-153.000	ROCKWELL COLLINS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	130.966500	-10,277.76	20,039.31	9,761.53
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		776696106	20170919S0004640	-96.000	ROPER TECHNOLOGIES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	238.838400	-10,279.19	22,927.24	12,648.05
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		778296103	20170919S0002030	-371.000	ROSS STORES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	60.719400	-10,625.38	22,523.59	11,998.21
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		78409V104	20170919S0002990	-243.000	S&P GLOBAL INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	154.531400	-14,748.35	37,548.44	22,800.09
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		78440X101	20170919S0004650	-86.000	SL GREEN REALTY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	97.847300	-11,914.27	9,392.40	-2,521.87
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		79466L302	20170919S0001260	-631.000	SALESFORCE.COM INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	95.026600	-32,283.92	59,955.66	27,671.74
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		80589M102	20170919S0004160	-135.000	SCANA CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	58.960000	-6,140.06	7,958.40	1,818.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		806407102	20170919S0003870	-151.000	HENRY SCHEIN INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.715700	-11,030.32	12,488.65	1,458.33
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		806857108	20170919S0000660	-1,312.000	SCHLUMBERGER LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	67.300700	-74,952.70	88,286.64	13,333.94
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		808513105	20170919S0000740	-1,149.000	CHARLES SCHWAB CORP/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	40.765000	-24,863.59	46,829.28	21,945.69
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		811065101	20170919S0004670	-91.000	SCRIPPS NETWORKS INTERACTIVE I 2942...	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	85.858600	-5,106.85	7,812.26	2,705.41
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		81211K100	20170919S0003490	-185.000	SEALED AIR CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	43.577600	-5,154.07	8,060.28	2,906.21
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		816851109	20170919S0003070	-236.000	SEMPRA ENERGY 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	119.051500	-16,245.86	28,093.73	11,847.87
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		82434E106	20170919S0004850	-77.000	SHERWIN-WILLIAMS CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	340.901700	-12,296.27	26,248.24	13,951.97
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		82886E109	20170919S0002510	-295.000	SIMON PROPERTY GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	164.244600	-37,017.63	48,448.83	11,431.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		83088M102	20170919S0003550	-175.000	SKYWORKS SOLUTIONS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	109.479500	-15,032.08	19,157.15	4,125.07



S&P 500 INDEX - KR3F19020002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		832596405	20170919S0004470	-110.000	JM SMUCKER CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	110.046000	-9,816.56	12,103.95	2,287.39
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		833034101	20170919S0005040	-55.000	SNAP-ON INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	146.806400	-4,573.72	8,073.75	3,500.03
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		842587107	20170919S0000880	-940.000	SOUTHERN CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	50.555000	-35,833.12	47,607.55	11,774.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		844741108	20170919S0001340	-571.000	SOUTHWEST AIRLINES CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	54.574800	-10,637.71	31,157.21	20,519.50
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		854502101	20170919S0003990	-144.000	STANLEY BLACK & DECKER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	148.580500	-9,536.70	21,408.41	11,871.71
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		855030102	20170913S0000130 PSS..	-17,888.000	STAPLES INC C/DECL/ US8550301027 128..		9/13/2017	9/13/2017	9/13/2017	10.250000	-219,289.05	183,352.00	-35,937.05
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		855244109	20170919S0000630	-1,368.000	STARBUCKS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	54.772800	-38,057.31	74,917.19	36,859.88
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		857477103	20170919S0002210	-334.000	STATE STREET CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	94.841300	-16,696.87	31,673.74	14,975.87
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		858912108	20170919S0004820	-80.000	STERICYCLE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	72.101300	-7,572.94	5,767.36	-1,805.58
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		863667101	20170919S0002540	-293.000	STRYKER CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	143.961200	-22,877.39	42,177.45	19,300.06
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		867914103	20170919S0001680	-457.000	SUNTRUST BANKS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	55.178100	-18,700.65	25,212.37	6,511.72
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		871503108	20170919S0001330	-575.000	SYMANTEC CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	33.257000	-11,135.25	19,118.02	7,982.77
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		871607107	20170919S0004040	-142.000	SYNOPSYS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	80.103600	-10,073.22	11,373.37	1,300.15
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		871658103	20170919S0001110	-728.000	SYNCHRONY FINANCIAL 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	29.016600	-22,668.69	21,118.13	-1,550.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		871829107	20170919S0001620	-465.000	SYSCO CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	53.810700	-15,447.91	25,017.91	9,570.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		872540109	20170919S0001290	-607.000	TJX COS INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	73.401600	-26,071.12	44,549.19	18,478.07
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		87612E106	20170919S0001490	-522.000	TARGET CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	60.035200	-29,682.58	31,333.72	1,651.14
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		882508104	20170919S0000870	-941.000	TEXAS INSTRUMENTS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.087500	-34,182.03	80,058.43	45,875.40
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		883203101	20170919S0002920	-253.000	TEXTRON INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	51.932100	-7,850.54	13,136.61	6,086.07
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		883556102	20170919S0002040	-369.000	THERMO FISHER SCIENTIFIC INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	191.456800	-33,619.25	70,643.15	37,023.90
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		88579Y101	20170919S0001350	-564.000	3M CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	213.312900	-52,953.15	120,301.47	67,348.32
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		886547108	20170919S0004600	-101.000	TIFFANY & CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	90.775300	-5,763.15	9,167.33	3,384.18
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		887317303	20170919S0001090	-733.000	TIME WARNER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	101.987000	-34,754.71	74,749.24	39,994.53
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		891027104	20170919S0004590	-103.000	TORCHMARK CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	77.183000	-3,372.64	7,948.89	4,576.25
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		891906109	20170919S0003820	-156.000	TOTAL SYSTEM SERVICES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	66.639200	-5,561.88	10,394.30	4,832.42
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		892356106	20170919S0004320	-121.000	TRACTOR SUPPLY CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.966400	-9,191.55	7,617.84	-1,573.71
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		893641100	20170919S0005120	-46.000	TRANSDigm GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	256.678100	-11,906.70	11,806.56	-100.14
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		89417E109	20170919S0002830	-254.000	TRAVELERS COS INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	120.614700	-17,028.20	31,839.56	14,811.36
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		896945201	20170919S0004560	-104.000	TRIPADVISOR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	44.460100	-5,100.96	4,622.96	-478.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		90130A101	20170919S0000820	-994.000	TWENTY-FIRST CENTURY FOX INC 29421..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	26.880200	-18,955.03	26,710.84	7,755.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		90130A200	20170919S0001660	-460.000	TWENTY-FIRST CENTURY FOX INC 29421..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	26.422400	-12,502.81	12,150.56	-352.25
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		902494103	20170919S0002720	-273.000	TYSON FOODS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	66.536200	-7,860.98	18,161.91	10,300.93
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		902653104	20170919S0002930	-253.000	UDR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	38.977500	-9,513.47	9,859.18	345.71
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		902973304	20170919S0000560	-1,496.000	US BANCORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	51.994200	-45,499.38	77,770.30	32,270.92
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		903845303	20170919S0005030	-55.000	ULTA BEAUTY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	226.026500	-11,461.69	12,430.76	969.07
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		904311107	20170919S0003560	-175.000	UNDER ARMOUR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	17.908500	-5,357.20	3,132.60	-2,224.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		904311206	20170919S0003570	-175.000	UNDER ARMOUR INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	16.505900	-5,198.16	2,887.15	-2,311.01
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		907818108	20170919S0001070	-763.000	UNION PACIFIC CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	112.860200	-34,901.51	86,104.62	51,203.11
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		910047109	20170919S0002790	-266.000	UNITED CONTINENTAL HOLDINGS IN 2942..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	59.305800	-15,394.12	15,772.97	378.85
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		911312106	20170919S0001240	-650.000	UNITED PARCEL SERVICE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	117.736200	-51,038.30	76,521.88	25,483.58
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		911363109	20170919S0004830	-80.000	UNITED RENTALS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	128.537100	-8,076.02	10,282.13	2,206.11
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		913017109	20170919S0001180	-704.000	UNITED TECHNOLOGIES CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	113.371300	-45,732.67	79,806.27	34,073.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		91324P102	20170919S0000900	-911.000	UNITEDHEALTH GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	197.766900	-68,599.04	180,154.65	111,555.61
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		913903100	20170919S0004750	-85.000	UNIVERSAL HEALTH SERVICES INC 29421..	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	110.115000	-9,733.10	9,358.92	-374.18
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		91529Y106	20170919S0003250	-216.000	UNUM GROUP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.601000	-6,575.32	10,495.95	3,920.63



### Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		918204108	20170919S0002410	-303.000	VF CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	62.517400	-16,329.95	18,940.06	2,610.11
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		91913Y100	20170919S001820	-422.000	VALERO ENERGY CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	71.396400	-14,357.05	30,125.41	15,768.36
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		92220P105	20170919S0004710	-86.000	VARIAN MEDICAL SYSTEMS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	106.632100	-5,339.74	9,169.49	3,829.75
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		92276F100	20170919S0002200	-335.000	VENTAS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.346500	-17,569.18	23,228.03	5,658.85
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		92343E102	20170919S0004780	-84.000	VERISIGN INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	104.734200	-4,160.79	8,796.83	4,636.04
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		92343V104	20170919S0000310	-3,853.000	VERIZON COMMUNICATIONS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.068600	-162,447.87	185,175.14	22,727.27
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		92345Y106	20170919S0003970	-145.000	VERISK ANALYTICS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	81.090600	-10,833.80	11,756.77	922.97
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		92532F100	20170919S0003100	-235.000	VERTEX PHARMACEUTICALS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	153.499100	-20,285.32	36,067.34	15,782.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		92553P201	20170919S0002220	-332.000	VIACOM INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	27.595500	-15,636.72	9,159.00	-5,477.72
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		92826C839	20170919S0000500	-1,744.000	VISA INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	105.295900	-73,293.10	183,550.70	110,257.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		929042109	20170919S0003730	-163.000	VORNADO REALTY TRUST 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	75.198400	-10,896.39	12,255.83	1,359.44
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		929160109	20170919S0004260	-124.000	VULCAN MATERIALS CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	114.257400	-7,709.72	14,166.66	6,456.94
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		92939U106	20170919S0002490	-298.000	WEC ENERGY GROUP INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.806800	-11,821.95	19,607.73	7,785.78
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		931142103	20170919S0000610	-1,395.000	WAL-MART STORES INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	80.659600	-86,464.74	112,507.08	26,022.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		931427108	20170919S001020	-807.000	WALGREENS BOOTS ALLIANCE INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	83.206100	-43,253.72	67,139.71	23,885.99
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		94106L109	20170919S0001960	-384.000	WASTE MANAGEMENT INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	78.197600	-14,764.99	30,024.30	15,259.31
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		941848103	20170919S0004860	-76.000	WATERS CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	187.711400	-7,908.44	14,265.17	6,356.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		949746101	20170919S0000290	-4,249.000	WELLS FARGO & CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	51.734500	-167,834.60	219,782.94	51,948.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		95040Q104	20170919S0001150	-346.000	WELLTOWER INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	74.527900	-21,021.40	25,783.45	4,762.05
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		958102105	20170919S0002690	-275.000	WESTERN DIGITAL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	87.889400	-11,628.13	24,166.97	12,538.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		959802109	20170919S0001720	-445.000	WESTERN UNION CO/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	18.982900	-3,303.07	8,443.85	140.78
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		96145D105	20170919S0003060	-237.000	WESTROCK CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	58.067300	-9,533.23	13,764.59	4,131.36
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		962166104	20170919S0001150	-710.000	WEYERHAEUSER CO 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	33.137000	-17,508.48	23,521.39	6,012.91
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		963320106	20170919S0004950	-70.000	WHIRLPOOL CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	171.829300	-6,029.08	12,027.24	5,998.16
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		966837106	20170828S0000050 PSS.	-8,752.000	WHOLE FOODS MARKET INC CIDECL// U.S.		8/28/2017	8/28/2017	8/28/2017	42.000000	-298,997.66	367,584.00	68,586.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		969457100	20170919S0001040	-780.000	WILLIAMS COS INC/THE 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	30.327500	-19,399.84	23,649.05	4,249.21
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		98310W108	20170919S0004620	-99.000	WYNDHAM WORLDWIDE CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	101.666000	-5,056.61	10,063.95	5,007.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		983134107	20170919S0004870	-76.000	WYNN RESORTS LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	144.640600	-8,584.43	10,991.86	2,407.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		983898100	20170919S0001570	-480.000	XCEL ENERGY INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	48.964600	-14,150.91	23,498.86	9,347.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		983919101	20170919S0003110	-234.000	XILINX INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	68.537900	-8,915.50	16,035.73	7,120.23
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		984121608	20170919S0003370	-201.000	XEROX CORP 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.601300	-4,903.03	6,551.19	1,648.16
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		98419M100	20170919S0003610	-170.000	XYLEM INC/NY 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	63.482500	-5,109.68	10,790.50	5,680.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		988498101	20170919S0002350	-312.000	YUM! BRANDS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	75.510000	-13,790.20	23,556.23	9,766.03
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		98956P102	20170919S0003460	-190.000	ZIMMER BIOMET HOLDINGS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	115.630500	-13,865.03	21,967.86	8,102.83
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		989701107	20170919S0003450	-191.000	ZIONS BANCORPORATION 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	43.371600	-7,894.58	8,282.35	587.77
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		98978V103	20170919S0001640	-463.000	ZOETIS INC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	65.043900	-16,688.63	30,111.16	13,422.53
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G0176J109	20170919S0004680	-90.000	ALLEGION PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.734600	-3,565.33	7,445.25	3,879.92
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G0177J108	20170919S0002320	-317.000	ALLERGAN PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	224.721200	-71,189.95	71,232.59	42.64
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G0408R102	20170919S0002960	-247.000	AON PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	143.361200	-15,837.41	35,407.55	19,570.14
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G1151C101	20170919S0001310	-586.000	ACCENTURE PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	136.536100	-42,148.06	80,003.90	37,855.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G27823106	20170919S0002910	-263.000	DELPHI AUTOMOTIVE PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	100.388000	-12,637.26	25,395.67	12,758.41
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G29183103	20170919S0001810	-422.000	EATON CORP PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	76.858800	-22,646.17	32,430.49	9,784.32
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G3223R108	20170919S0005140	-39.000	EVEREST RE GROUP LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	231.320000	-9,968.30	9,020.98	-947.32
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G47567105	20170919S0002450	-300.000	IHS MARKIT LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	47.706000	-14,261.25	14,309.21	47.96
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G47791101	20170919S0003010	-242.000	INGERSOLL-RAND PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	89.848000	-10,438.72	21,740.89	11,302.17
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G4918T108	20170919S0001950	-385.000	INVESCO LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	33.419100	-9,319.56	12,863.16	3,543.60



### Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		G51502105	20170919S000910	-886.000	JOHNSON CONTROLS INTERNATIONAL 29.	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	39.295600	-34,328.94	34,808.44	479.50
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G5785G107	20170919S000430	-2,721.000	MALLINCKRODT PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	34.429900	-226,139.96	93,661.18	-132,478.78
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G5960L103	20170919S000690	-1,294.000	MEDTRONIC PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.230000	-97,718.84	106,393.45	8,674.61
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G60754101	20170919S003920	-147.000	MICHAEL KORS HOLDINGS LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	44.751000	-10,147.16	6,577.14	-3,570.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G6518L108	20170919S002310	-317.000	NIELSEN HOLDINGS PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	40.009800	-13,178.28	12,680.43	-497.85
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G7945M107	20170919S002640	-281.000	SEAGATE TECHNOLOGY PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.710100	-8,080.35	9,189.21	1,108.86
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G7500T104	20170919S003780	-159.000	PENTAIR PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	64.703300	-6,710.78	10,286.39	3,575.61
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G81276100	20170919S004980	-64.000	SIGNET JEWELERS LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	69.374000	-8,333.68	4,439.35	-3,894.33
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G87110105	20170919S001760	-441.000	TECHNIPFMC PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	27.079100	-14,980.60	11,938.29	-3,042.31
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G96629103	20170919S004350	-120.000	WILLIS TOWERS WATSON PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	153.186200	-13,282.06	18,381.01	5,098.93
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G97822103	20170919S004150	-136.000	PERRIGO CO PLC 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	87.412000	-20,418.78	11,886.73	-8,532.05
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G98294104	20170919S002970	-247.000	XL GROUP LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	39.275300	-11,559.94	9,698.92	-1,861.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		H1467J104	20170919S001750	-441.000	CHUBB LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	143.344200	-41,672.79	63,210.01	21,537.22
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		H2906T109	20170919S004480	-108.000	GARMIN LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	52.430900	-4,623.03	5,661.59	1,038.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		H84989104	20170919S002180	-335.000	TE CONNECTIVITY LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	82.112200	-14,386.49	27,504.44	13,117.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		H8817H100	20170919S000190	-10,710.000	TRANSOCEAN LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	9.354200	-358,857.65	100,100.83	-258,756.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		N53745100	20170919S002360	-312.000	LYONDELLBASELL INDUSTRIES NV 29421.	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	95.397800	-19,648.85	29,761.08	10,112.23
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		N59465109	20170919S001780	-436.000	MYLAN NV 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	32.205900	-24,023.90	14,038.17	-9,985.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		V7780T103	20170919S003790	-158.000	ROYAL CARIBBEAN CRUISES LTD 29421.	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	120.811600	-12,363.78	19,086.59	6,722.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		Y09827109	20170919S001990	-379.000	BROADCOM LTD 29421426	UBS SECU.	9/18/2017	9/18/2017	9/20/2017	251.081300	-40,944.18	95,154.77	54,210.59



BNY MELLON

INTERNAL TIPS - KR3F39010002

Transaction Detail

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
<b>GRAND TOTAL</b>						<b>17,906,982...</b>							<b>17,829,085.55</b>	<b>0.66</b>	<b>0.00</b>
<b>INTEREST</b>						<b>0.000</b>							<b>252,199.26</b>	<b>252,199.26</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>252,199.26</b>	<b>252,199.26</b>	<b>0.00</b>
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		996055619	201707055000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/5/2017	7/5/2017	7/1/2017	0.000000	3,670.80	3,670.80	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		996055619	201708025000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/2/2017	8/2/2017	8/1/2017	0.000000	567.52	567.52	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		996055619	201709055000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/5/2017	9/5/2017	9/1/2017	0.000000	714.04	714.04	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828B25	201707175000040	0.000	US TREAS-CPI INFLAT 0.625% 01/15/2024		7/17/2017	7/17/2017	7/15/2017	0.000000	25,062.84	25,062.84	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828H45	201707175000010	0.000	US TREAS-CPI INFLAT 0.250% 01/15/2025		7/17/2017	7/17/2017	7/15/2017	0.000000	18,073.65	18,073.65	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828JX9	201707175000060	0.000	US TREAS-CPI INFLAT 2.125% 01/15/2019		7/17/2017	7/17/2017	7/15/2017	0.000000	28,448.15	28,448.15	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828LA6	201707175000070	0.000	US TREAS-CPI INFLAT 1.875% 07/15/2019		7/17/2017	7/17/2017	7/15/2017	0.000000	30,073.58	30,073.58	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828MF4	2017071750000120	0.000	US TREAS-CPI INFLAT 1.375% 01/15/2020		7/17/2017	7/17/2017	7/15/2017	0.000000	23,331.00	23,331.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828NM8	201707175000080	0.000	US TREAS-CPI INFLAT 1.250% 07/15/2020		7/17/2017	7/17/2017	7/15/2017	0.000000	37,856.03	37,856.03	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828PP9	201707175000090	0.000	US TREAS-CPI INFLAT 1.125% 01/15/2021		7/17/2017	7/17/2017	7/15/2017	0.000000	17,870.17	17,870.17	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828PP9	201707175000100	0.000	US TREAS-CPI INFLAT 1.125% 01/15/2021		7/17/2017	7/17/2017	7/15/2017	0.000000	17,983.40	17,983.40	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828SA9	201707175000050	0.000	US TREAS-CPI INFLAT 0.125% 01/15/2022		7/17/2017	7/17/2017	7/15/2017	0.000000	4,728.42	4,728.42	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828TE0	201707175000010	0.000	US TREAS-CPI INFLAT 0.125% 07/15/2022		7/17/2017	7/17/2017	7/15/2017	0.000000	20,443.55	20,443.55	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828UH1	201707175000020	0.000	US TREAS-CPI INFLAT 0.125% 01/15/2023		7/17/2017	7/17/2017	7/15/2017	0.000000	6,623.56	6,623.56	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828VM9	201707175000030	0.000	US TREAS-CPI INFLAT 0.375% 07/15/2023		7/17/2017	7/17/2017	7/15/2017	0.000000	16,752.55	16,752.55	0.00
<b>INTEREST ACCRUAL</b>						<b>698,823.980</b>							<b>0.00</b>	<b>0.66</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>698,823.980</b>							<b>0.00</b>	<b>0.66</b>	<b>0.00</b>
KR3F39010002	KR3F39010002 INTERNAL TIPS	IA		996055619	20170802A000150	1.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		7/31/2017	7/31/2017	8/1/2017	0.000000	0.00	0.19	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IA		996055619	20170905A000240	698,822.980	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		8/31/2017	8/31/2017	9/1/2017	0.000000	0.00	0.47	0.00
<b>MANUAL JOURNAL ENTRIES</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>0.000</b>							<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170814A000150	0.000	TO REVERSE JUNE SL JNLS GL ACCT (220...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	256.52	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170814A000170	0.000	JULY BNY SL BANK FEES GL ACCT (2203...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-293.52	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170915A000150	0.000	TO REVERSE JULY SL JNLS GL ACCT (220...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	293.52	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170915A000170	0.000	AUG BNY SL BANK FEES GL ACCT (220390)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-307.04	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20171016A000130	0.000	AUGUST JNL BACKOUTS GL ACCT (220390)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	307.04	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20171016A000150	0.000	SEPT BNY SL BANK FEES GL ACCT (22039...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-298.78	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170814A000140	0.000	TO REVERSE JUNE SL JNLS GL ACCT (120...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-1,710.32	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170814A000160	0.000	JULY BNY SL GROSS EARN GL ACCT (120...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	1,956.88	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170915A000140	0.000	TO REVERSE JULY SL JNLS GL ACCT (120...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-1,956.88	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170915A000160	0.000	AUG BNY SL GROSS EARN GL ACCT (1203...		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	2,047.07	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20171016A000120	0.000	AUGUST JNL BACKOUTS GL ACCT (120350)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-2,047.07	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20171016A000140	0.000	SEPT BNY SL GROSS EARN GL ACCT (120...		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	1,992.01	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170814A000150	0.000	TO REVERSE JUNE SL JNLS GL ACCT (710...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-256.52	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170814A000170	0.000	JULY BNY SL BANK FEES GL ACCT (7104...		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	293.52	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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			20170915A000150	0.000	TO REVERSE JULY SL JNLS GL ACCT (710_		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-293.52	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170915A000170	0.000	AUG BNY SL BANK FEES GL ACCT (710480)		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-307.04	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20171016A000130	0.000	AUGUST JNL BACKOUTS GL ACCT (710480)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-307.04	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20171016A000150	0.000	SEPT BNY SL BANK FEES GL ACCT (71048_		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	298.78	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170814A000140	0.000	TO REVERSE JUNE SL JNLS GL ACCT (625_		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	1,710.32	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170814A000160	0.000	JULY BNY SL GROSS EARN GL ACCT (625_		7/31/2017	7/31/2017	7/31/2017	0.000000	0.00	-1,956.88	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170915A000140	0.000	TO REVERSE JULY SL JNLS GL ACCT (625_		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	1,956.88	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20170915A000160	0.000	AUG BNY SL GROSS EARN GL ACCT (6250_		8/31/2017	8/31/2017	8/31/2017	0.000000	0.00	-2,047.07	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20171016A000120	0.000	AUGUST JNL BACKOUTS GL ACCT (625050)		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	2,047.07	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20171016A000140	0.000	SEPT BNY SL GROSS EARN GL ACCT (625_		9/30/2017	9/30/2017	9/30/2017	0.000000	0.00	-1,992.01	0.00
<b>PURCHASES</b>						<b>25,690,316...</b>							<b>17,454,847.29</b>	<b>17,460,593.92</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>25,690,316...</b>							<b>17,454,847.29</b>	<b>17,460,593.92</b>	<b>0.00</b>
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20170705S000240	3,670.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	7/5/2017	7/5/2017	7/5/2017	1.000000	3,670.80	-3,670.80	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20170717S000270	247,246.900	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	7/17/2017	7/17/2017	7/17/2017	1.000000	247,246.90	-247,246.90	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20170802S000130	567.520	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	8/2/2017	8/2/2017	8/2/2017	1.000000	567.52	-567.52	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20170905S000250	714.040	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/5/2017	9/5/2017	9/5/2017	1.000000	714.04	-714.04	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20170919S000130	8,604,197.330	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	9/19/2017	9/19/2017	9/19/2017	1.000000	8,604,197.33	-8,604,197.33	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		912828VM9	20170920S000140	8,416,960.000	US TREAS-CPI INFLAT 0.375% 07/15/2023	FCSTONE, --	9/19/2017	9/19/2017	9/20/2017	102.156250	8,598,450.70	-8,598,450.70	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IB		912828VM9	20170920S000140	8,416,960.000	US TREAS-CPI INFLAT 0.375% 07/15/2023	FCSTONE, --	9/19/2017	9/19/2017	9/20/2017	102.156250	0.00	-5,746.63	0.00
<b>RECEIPTS AND DISBURSEMENT TRANSACTIONS</b>						<b>122,039.000</b>							<b>8,726,236.33</b>	<b>8,604,197.33</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>122,039.000</b>							<b>8,726,236.33</b>	<b>8,604,197.33</b>	<b>0.00</b>
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		99VVARLW7	20170919S000120 KR3_	0.000	TRANSFER FROM KR3F9001002 KRS INS		9/19/2017	9/19/2017		0.000000	8,604,197.33	8,604,197.33	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		99VVARLW7	20170714S000130 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS REA_		7/14/2017	7/14/2017		0.000000	-1,453.80	-1,453.80	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		99VVARLW7	20170814S000130 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS REA_		8/14/2017	8/14/2017		0.000000	-1,663.36	-1,663.36	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		99VVARLW7	20170915S000130 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS REA_		9/15/2017	9/15/2017		0.000000	-1,740.03	-1,740.03	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170703S000010	1,224.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/3/2017	7/3/2017	7/3/2017	0.000000	1,224.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170705S000020	229.500	ILB INFLATION ADJUSTMENTS US TREAS-		7/5/2017	7/5/2017	7/5/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170705S000130	229.500	ILB INFLATION ADJUSTMENTS US TREAS-		7/4/2017	7/4/2017	7/4/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170706S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS-		7/6/2017	7/6/2017	7/6/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170707S000010	612.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/7/2017	7/7/2017	7/7/2017	0.000000	612.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170710S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS-		7/10/2017	7/10/2017	7/10/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170711S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS-		7/11/2017	7/11/2017	7/11/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170712S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS-		7/12/2017	7/12/2017	7/12/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170713S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS-		7/13/2017	7/13/2017	7/13/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170714S000010	688.500	ILB INFLATION ADJUSTMENTS US TREAS-		7/14/2017	7/14/2017	7/14/2017	0.000000	688.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170717S000130	153.000	ILB INFLATION ADJUSTMENTS US TREAS-		7/17/2017	7/17/2017	7/17/2017	0.000000	153.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170718S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/18/2017	7/18/2017	7/18/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170719S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/19/2017	7/19/2017	7/19/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170720S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/20/2017	7/20/2017	7/20/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170721S000010	688.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/21/2017	7/21/2017	7/21/2017	0.000000	688.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170724S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/24/2017	7/24/2017	7/24/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170725S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/25/2017	7/25/2017	7/25/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170726S000010	153.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/26/2017	7/26/2017	7/26/2017	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170727S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/27/2017	7/27/2017	7/27/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170728S000010	688.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/28/2017	7/28/2017	7/28/2017	0.000000	688.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170731S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/31/2017	7/31/2017	7/31/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170801S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/1/2017	8/1/2017	8/1/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170802S000020	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/2/2017	8/2/2017	8/2/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170803S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/3/2017	8/3/2017	8/3/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170804S000010	688.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/4/2017	8/4/2017	8/4/2017	0.000000	688.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170807S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/7/2017	8/7/2017	8/7/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170808S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/8/2017	8/8/2017	8/8/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170809S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/9/2017	8/9/2017	8/9/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170810S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/10/2017	8/10/2017	8/10/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170811S000010	765.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/11/2017	8/11/2017	8/11/2017	0.000000	765.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170814S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/14/2017	8/14/2017	8/14/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170815S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/15/2017	8/15/2017	8/15/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170816S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/16/2017	8/16/2017	8/16/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170817S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/17/2017	8/17/2017	8/17/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170818S000010	688.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/18/2017	8/18/2017	8/18/2017	0.000000	688.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170821S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/21/2017	8/21/2017	8/21/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170822S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/22/2017	8/22/2017	8/22/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170823S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/23/2017	8/23/2017	8/23/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170824S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/24/2017	8/24/2017	8/24/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170825S000010	765.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/25/2017	8/25/2017	8/25/2017	0.000000	765.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170828S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/28/2017	8/28/2017	8/28/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170829S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/29/2017	8/29/2017	8/29/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170830S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/30/2017	8/30/2017	8/30/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20170831S000010	229.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/31/2017	8/31/2017	8/31/2017	0.000000	229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170901S000010	-153.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/1/2017	9/1/2017	9/1/2017	0.000000	-153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170905S000020	-229.500	ILB INFLATION ADJUSTMENTS US TREAS--		9/5/2017	9/5/2017	9/5/2017	0.000000	-229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170905S000130	-153.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/4/2017	9/4/2017	9/4/2017	0.000000	-153.00	0.00	0.00



### Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170906S000010	-153.000	ILB INFLATION ADJUSTMENTS US TREAS		9/6/2017	9/6/2017	9/6/2017	0.000000	-153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170907S000010	-229.500	ILB INFLATION ADJUSTMENTS US TREAS		9/7/2017	9/7/2017	9/7/2017	0.000000	-229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170908S000010	-535.500	ILB INFLATION ADJUSTMENTS US TREAS		9/8/2017	9/8/2017	9/8/2017	0.000000	-535.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170911S000010	-153.000	ILB INFLATION ADJUSTMENTS US TREAS		9/11/2017	9/11/2017	9/11/2017	0.000000	-153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170912S000010	-229.500	ILB INFLATION ADJUSTMENTS US TREAS		9/12/2017	9/12/2017	9/12/2017	0.000000	-229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170913S000010	-153.000	ILB INFLATION ADJUSTMENTS US TREAS		9/13/2017	9/13/2017	9/13/2017	0.000000	-153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170914S000010	-153.000	ILB INFLATION ADJUSTMENTS US TREAS		9/14/2017	9/14/2017	9/14/2017	0.000000	-153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170915S000010	-612.000	ILB INFLATION ADJUSTMENTS US TREAS		9/15/2017	9/15/2017	9/15/2017	0.000000	-612.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170918S000010	-153.000	ILB INFLATION ADJUSTMENTS US TREAS		9/18/2017	9/18/2017	9/18/2017	0.000000	-153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170919S000010	-229.500	ILB INFLATION ADJUSTMENTS US TREAS		9/19/2017	9/19/2017	9/19/2017	0.000000	-229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170920S000010	-153.000	ILB INFLATION ADJUSTMENTS US TREAS		9/20/2017	9/20/2017	9/20/2017	0.000000	-153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170921S000010	-153.000	ILB INFLATION ADJUSTMENTS US TREAS		9/21/2017	9/21/2017	9/21/2017	0.000000	-153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170922S000010	-612.000	ILB INFLATION ADJUSTMENTS US TREAS		9/22/2017	9/22/2017	9/22/2017	0.000000	-612.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170925S000010	-153.000	ILB INFLATION ADJUSTMENTS US TREAS		9/25/2017	9/25/2017	9/25/2017	0.000000	-153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170926S000010	-153.000	ILB INFLATION ADJUSTMENTS US TREAS		9/26/2017	9/26/2017	9/26/2017	0.000000	-153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170927S000010	-229.500	ILB INFLATION ADJUSTMENTS US TREAS		9/27/2017	9/27/2017	9/27/2017	0.000000	-229.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170928S000010	-153.000	ILB INFLATION ADJUSTMENTS US TREAS		9/28/2017	9/28/2017	9/28/2017	0.000000	-153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20170929S000010	-382.500	ILB INFLATION ADJUSTMENTS US TREAS		9/29/2017	9/29/2017	9/29/2017	0.000000	-382.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170703S000020	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS		7/3/2017	7/3/2017	7/3/2017	0.000000	2,240.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170705S000030	420.000	ILB INFLATION ADJUSTMENTS US TREAS		7/5/2017	7/5/2017	7/5/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170705S000140	420.000	ILB INFLATION ADJUSTMENTS US TREAS		7/4/2017	7/4/2017	7/4/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170706S000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS		7/6/2017	7/6/2017	7/6/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170707S000020	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS		7/7/2017	7/7/2017	7/7/2017	0.000000	1,120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170710S000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS		7/10/2017	7/10/2017	7/10/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170711S000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS		7/11/2017	7/11/2017	7/11/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170712S000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS		7/12/2017	7/12/2017	7/12/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170713S000020	280.000	ILB INFLATION ADJUSTMENTS US TREAS		7/13/2017	7/13/2017	7/13/2017	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170714S000020	1,260.000	ILB INFLATION ADJUSTMENTS US TREAS		7/14/2017	7/14/2017	7/14/2017	0.000000	1,260.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170717S000140	420.000	ILB INFLATION ADJUSTMENTS US TREAS		7/17/2017	7/17/2017	7/17/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170718S000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS		7/18/2017	7/18/2017	7/18/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170719S000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS		7/19/2017	7/19/2017	7/19/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170720S000020	280.000	ILB INFLATION ADJUSTMENTS US TREAS		7/20/2017	7/20/2017	7/20/2017	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170721S000020	1,260.000	ILB INFLATION ADJUSTMENTS US TREAS		7/21/2017	7/21/2017	7/21/2017	0.000000	1,260.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170724S000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS		7/24/2017	7/24/2017	7/24/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170725S000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS		7/25/2017	7/25/2017	7/25/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170726S000020	280.000	ILB INFLATION ADJUSTMENTS US TREAS		7/26/2017	7/26/2017	7/26/2017	0.000000	280.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170275000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/27/2017	7/27/2017	7/27/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170285000020	1,260.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/28/2017	7/28/2017	7/28/2017	0.000000	1,260.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20170315000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/31/2017	7/31/2017	7/31/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708015000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/1/2017	8/1/2017	8/1/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708025000030	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/2/2017	8/2/2017	8/2/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708035000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/3/2017	8/3/2017	8/3/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708045000020	1,260.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/4/2017	8/4/2017	8/4/2017	0.000000	1,260.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708075000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/7/2017	8/7/2017	8/7/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708085000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/8/2017	8/8/2017	8/8/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708095000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/9/2017	8/9/2017	8/9/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708105000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/10/2017	8/10/2017	8/10/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708115000020	1,260.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/11/2017	8/11/2017	8/11/2017	0.000000	1,260.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708145000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/14/2017	8/14/2017	8/14/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708155000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/15/2017	8/15/2017	8/15/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708165000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/16/2017	8/16/2017	8/16/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708175000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/17/2017	8/17/2017	8/17/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708185000020	1,260.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/18/2017	8/18/2017	8/18/2017	0.000000	1,260.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708215000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/21/2017	8/21/2017	8/21/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708225000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/22/2017	8/22/2017	8/22/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708235000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/23/2017	8/23/2017	8/23/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708245000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/24/2017	8/24/2017	8/24/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708255000020	1,260.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/25/2017	8/25/2017	8/25/2017	0.000000	1,260.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708285000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/28/2017	8/28/2017	8/28/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708295000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/29/2017	8/29/2017	8/29/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708305000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/30/2017	8/30/2017	8/30/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201708315000020	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/31/2017	8/31/2017	8/31/2017	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	201709015000020	-280.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/1/2017	9/1/2017	9/1/2017	0.000000	-280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	201709055000030	-280.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/5/2017	9/5/2017	9/5/2017	0.000000	-280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	201709055000140	-280.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/4/2017	9/4/2017	9/4/2017	0.000000	-280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	201709065000020	-420.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/6/2017	9/6/2017	9/6/2017	0.000000	-420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	201709075000020	-280.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/7/2017	9/7/2017	9/7/2017	0.000000	-280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	201709085000020	-980.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/8/2017	9/8/2017	9/8/2017	0.000000	-980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	201709115000020	-420.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/11/2017	9/11/2017	9/11/2017	0.000000	-420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	201709125000020	-280.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/12/2017	9/12/2017	9/12/2017	0.000000	-280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	201709135000020	-280.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/13/2017	9/13/2017	9/13/2017	0.000000	-280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	201709145000020	-420.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/14/2017	9/14/2017	9/14/2017	0.000000	-420.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170915000020	-980.000	ILB INFLATION ADJUSTMENTS US TREAS		9/15/2017	9/15/2017	9/15/2017	0.000000	-980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20170918000020	-280.000	ILB INFLATION ADJUSTMENTS US TREAS		9/18/2017	9/18/2017	9/18/2017	0.000000	-280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20170919000020	-420.000	ILB INFLATION ADJUSTMENTS US TREAS		9/19/2017	9/19/2017	9/19/2017	0.000000	-420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20170920000020	-280.000	ILB INFLATION ADJUSTMENTS US TREAS		9/20/2017	9/20/2017	9/20/2017	0.000000	-280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20170921000020	-280.000	ILB INFLATION ADJUSTMENTS US TREAS		9/21/2017	9/21/2017	9/21/2017	0.000000	-280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20170922000020	-980.000	ILB INFLATION ADJUSTMENTS US TREAS		9/22/2017	9/22/2017	9/22/2017	0.000000	-980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20170925000020	-420.000	ILB INFLATION ADJUSTMENTS US TREAS		9/25/2017	9/25/2017	9/25/2017	0.000000	-420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20170926000020	-280.000	ILB INFLATION ADJUSTMENTS US TREAS		9/26/2017	9/26/2017	9/26/2017	0.000000	-280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20170927000020	-420.000	ILB INFLATION ADJUSTMENTS US TREAS		9/27/2017	9/27/2017	9/27/2017	0.000000	-420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20170928000020	-280.000	ILB INFLATION ADJUSTMENTS US TREAS		9/28/2017	9/28/2017	9/28/2017	0.000000	-280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20170929000020	-700.000	ILB INFLATION ADJUSTMENTS US TREAS		9/29/2017	9/29/2017	9/29/2017	0.000000	-700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707030000030	399.500	ILB INFLATION ADJUSTMENTS US TREAS		7/3/2017	7/3/2017	7/3/2017	0.000000	399.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707050000040	70.500	ILB INFLATION ADJUSTMENTS US TREAS		7/5/2017	7/5/2017	7/5/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707050000150	94.000	ILB INFLATION ADJUSTMENTS US TREAS		7/4/2017	7/4/2017	7/4/2017	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707060000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		7/6/2017	7/6/2017	7/6/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707070000030	211.500	ILB INFLATION ADJUSTMENTS US TREAS		7/7/2017	7/7/2017	7/7/2017	0.000000	211.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707100000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		7/10/2017	7/10/2017	7/10/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707110000030	94.000	ILB INFLATION ADJUSTMENTS US TREAS		7/11/2017	7/11/2017	7/11/2017	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707120000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		7/12/2017	7/12/2017	7/12/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707130000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		7/13/2017	7/13/2017	7/13/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707140000030	211.500	ILB INFLATION ADJUSTMENTS US TREAS		7/14/2017	7/14/2017	7/14/2017	0.000000	211.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707170000150	70.500	ILB INFLATION ADJUSTMENTS US TREAS		7/17/2017	7/17/2017	7/17/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707180000030	94.000	ILB INFLATION ADJUSTMENTS US TREAS		7/18/2017	7/18/2017	7/18/2017	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707190000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		7/19/2017	7/19/2017	7/19/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707200000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		7/20/2017	7/20/2017	7/20/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707210000030	211.500	ILB INFLATION ADJUSTMENTS US TREAS		7/21/2017	7/21/2017	7/21/2017	0.000000	211.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707240000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		7/24/2017	7/24/2017	7/24/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707250000030	94.000	ILB INFLATION ADJUSTMENTS US TREAS		7/25/2017	7/25/2017	7/25/2017	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707260000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		7/26/2017	7/26/2017	7/26/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707270000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		7/27/2017	7/27/2017	7/27/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707280000030	211.500	ILB INFLATION ADJUSTMENTS US TREAS		7/28/2017	7/28/2017	7/28/2017	0.000000	211.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201707310000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		7/31/2017	7/31/2017	7/31/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708010000030	94.000	ILB INFLATION ADJUSTMENTS US TREAS		8/1/2017	8/1/2017	8/1/2017	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708020000040	70.500	ILB INFLATION ADJUSTMENTS US TREAS		8/2/2017	8/2/2017	8/2/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708030000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		8/3/2017	8/3/2017	8/3/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708040000030	235.000	ILB INFLATION ADJUSTMENTS US TREAS		8/4/2017	8/4/2017	8/4/2017	0.000000	235.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20170875000030	94.000	ILB INFLATION ADJUSTMENTS US TREAS		8/7/2017	8/7/2017	8/7/2017	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708085000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		8/8/2017	8/8/2017	8/8/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708095000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		8/9/2017	8/9/2017	8/9/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708105000030	94.000	ILB INFLATION ADJUSTMENTS US TREAS		8/10/2017	8/10/2017	8/10/2017	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708115000030	235.000	ILB INFLATION ADJUSTMENTS US TREAS		8/11/2017	8/11/2017	8/11/2017	0.000000	235.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708145000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		8/14/2017	8/14/2017	8/14/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708155000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		8/15/2017	8/15/2017	8/15/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708165000030	94.000	ILB INFLATION ADJUSTMENTS US TREAS		8/16/2017	8/16/2017	8/16/2017	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708175000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		8/17/2017	8/17/2017	8/17/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708185000030	235.000	ILB INFLATION ADJUSTMENTS US TREAS		8/18/2017	8/18/2017	8/18/2017	0.000000	235.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708215000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		8/21/2017	8/21/2017	8/21/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708225000030	94.000	ILB INFLATION ADJUSTMENTS US TREAS		8/22/2017	8/22/2017	8/22/2017	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708235000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		8/23/2017	8/23/2017	8/23/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708245000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		8/24/2017	8/24/2017	8/24/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708255000030	235.000	ILB INFLATION ADJUSTMENTS US TREAS		8/25/2017	8/25/2017	8/25/2017	0.000000	235.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708285000030	94.000	ILB INFLATION ADJUSTMENTS US TREAS		8/28/2017	8/28/2017	8/28/2017	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708295000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		8/29/2017	8/29/2017	8/29/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708305000030	70.500	ILB INFLATION ADJUSTMENTS US TREAS		8/30/2017	8/30/2017	8/30/2017	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	201708315000030	94.000	ILB INFLATION ADJUSTMENTS US TREAS		8/31/2017	8/31/2017	8/31/2017	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709015000030	-47.000	ILB INFLATION ADJUSTMENTS US TREAS		9/1/2017	9/1/2017	9/1/2017	0.000000	-47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709055000040	-70.500	ILB INFLATION ADJUSTMENTS US TREAS		9/5/2017	9/5/2017	9/5/2017	0.000000	-70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709055000150	-70.500	ILB INFLATION ADJUSTMENTS US TREAS		9/4/2017	9/4/2017	9/4/2017	0.000000	-70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709065000030	-47.000	ILB INFLATION ADJUSTMENTS US TREAS		9/6/2017	9/6/2017	9/6/2017	0.000000	-47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709075000030	-70.500	ILB INFLATION ADJUSTMENTS US TREAS		9/7/2017	9/7/2017	9/7/2017	0.000000	-70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709085000030	-188.000	ILB INFLATION ADJUSTMENTS US TREAS		9/8/2017	9/8/2017	9/8/2017	0.000000	-188.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709115000030	-47.000	ILB INFLATION ADJUSTMENTS US TREAS		9/11/2017	9/11/2017	9/11/2017	0.000000	-47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709125000030	-70.500	ILB INFLATION ADJUSTMENTS US TREAS		9/12/2017	9/12/2017	9/12/2017	0.000000	-70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709135000030	-70.500	ILB INFLATION ADJUSTMENTS US TREAS		9/13/2017	9/13/2017	9/13/2017	0.000000	-70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709145000030	-47.000	ILB INFLATION ADJUSTMENTS US TREAS		9/14/2017	9/14/2017	9/14/2017	0.000000	-47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709155000030	-188.000	ILB INFLATION ADJUSTMENTS US TREAS		9/15/2017	9/15/2017	9/15/2017	0.000000	-188.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709185000030	-70.500	ILB INFLATION ADJUSTMENTS US TREAS		9/18/2017	9/18/2017	9/18/2017	0.000000	-70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709195000030	-47.000	ILB INFLATION ADJUSTMENTS US TREAS		9/19/2017	9/19/2017	9/19/2017	0.000000	-47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709205000030	-70.500	ILB INFLATION ADJUSTMENTS US TREAS		9/20/2017	9/20/2017	9/20/2017	0.000000	-70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709215000030	-70.500	ILB INFLATION ADJUSTMENTS US TREAS		9/21/2017	9/21/2017	9/21/2017	0.000000	-70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709225000030	-164.500	ILB INFLATION ADJUSTMENTS US TREAS		9/22/2017	9/22/2017	9/22/2017	0.000000	-164.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201709255000030	-70.500	ILB INFLATION ADJUSTMENTS US TREAS		9/25/2017	9/25/2017	9/25/2017	0.000000	-70.50	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		912828JX9	20170926S000030	-70.500	ILB INFLATION ADJUSTMENTS US TREAS--		9/26/2017	9/26/2017	9/26/2017	0.000000	-70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	20170927S000030	-47.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/27/2017	9/27/2017	9/27/2017	0.000000	-47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	20170928S000030	-70.500	ILB INFLATION ADJUSTMENTS US TREAS--		9/28/2017	9/28/2017	9/28/2017	0.000000	-70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	20170929S000030	-117.500	ILB INFLATION ADJUSTMENTS US TREAS--		9/29/2017	9/29/2017	9/29/2017	0.000000	-117.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170703S000040	504.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/3/2017	7/3/2017	7/3/2017	0.000000	504.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170705S000050	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/5/2017	7/5/2017	7/5/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170705S000160	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/4/2017	7/4/2017	7/4/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170706S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/6/2017	7/6/2017	7/6/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170707S000040	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/7/2017	7/7/2017	7/7/2017	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170710S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/10/2017	7/10/2017	7/10/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170711S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/11/2017	7/11/2017	7/11/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170712S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/12/2017	7/12/2017	7/12/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170713S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/13/2017	7/13/2017	7/13/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170714S000040	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/14/2017	7/14/2017	7/14/2017	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170717S000160	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/17/2017	7/17/2017	7/17/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170718S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/18/2017	7/18/2017	7/18/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170719S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/19/2017	7/19/2017	7/19/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170720S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/20/2017	7/20/2017	7/20/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170721S000040	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/21/2017	7/21/2017	7/21/2017	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170724S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/24/2017	7/24/2017	7/24/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170725S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/25/2017	7/25/2017	7/25/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170726S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/26/2017	7/26/2017	7/26/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170727S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/27/2017	7/27/2017	7/27/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170728S000040	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/28/2017	7/28/2017	7/28/2017	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170731S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/31/2017	7/31/2017	7/31/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170801S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/1/2017	8/1/2017	8/1/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170802S000050	112.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/2/2017	8/2/2017	8/2/2017	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170803S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/3/2017	8/3/2017	8/3/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170804S000040	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/4/2017	8/4/2017	8/4/2017	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170807S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/7/2017	8/7/2017	8/7/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170808S000040	112.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/8/2017	8/8/2017	8/8/2017	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170809S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/9/2017	8/9/2017	8/9/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170810S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/10/2017	8/10/2017	8/10/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170811S000040	308.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/11/2017	8/11/2017	8/11/2017	0.000000	308.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170814S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/14/2017	8/14/2017	8/14/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170815S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/15/2017	8/15/2017	8/15/2017	0.000000	84.00	0.00	0.00



### Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170816S000040	112.000	ILB INFLATION ADJUSTMENTS US TREAS		8/16/2017	8/16/2017	8/16/2017	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170817S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS		8/17/2017	8/17/2017	8/17/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170818S000040	280.000	ILB INFLATION ADJUSTMENTS US TREAS		8/18/2017	8/18/2017	8/18/2017	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170821S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS		8/21/2017	8/21/2017	8/21/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170822S000040	112.000	ILB INFLATION ADJUSTMENTS US TREAS		8/22/2017	8/22/2017	8/22/2017	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170823S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS		8/23/2017	8/23/2017	8/23/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170824S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS		8/24/2017	8/24/2017	8/24/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170825S000040	280.000	ILB INFLATION ADJUSTMENTS US TREAS		8/25/2017	8/25/2017	8/25/2017	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170826S000040	112.000	ILB INFLATION ADJUSTMENTS US TREAS		8/28/2017	8/28/2017	8/28/2017	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170829S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS		8/29/2017	8/29/2017	8/29/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170830S000040	112.000	ILB INFLATION ADJUSTMENTS US TREAS		8/30/2017	8/30/2017	8/30/2017	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20170831S000040	84.000	ILB INFLATION ADJUSTMENTS US TREAS		8/31/2017	8/31/2017	8/31/2017	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170901S000040	-55.000	ILB INFLATION ADJUSTMENTS US TREAS		9/1/2017	9/1/2017	9/1/2017	0.000000	-55.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170905S000050	-55.000	ILB INFLATION ADJUSTMENTS US TREAS		9/5/2017	9/5/2017	9/5/2017	0.000000	-55.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170905S000160	-84.000	ILB INFLATION ADJUSTMENTS US TREAS		9/4/2017	9/4/2017	9/4/2017	0.000000	-84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170906S000040	-84.000	ILB INFLATION ADJUSTMENTS US TREAS		9/6/2017	9/6/2017	9/6/2017	0.000000	-84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170907S000040	-84.000	ILB INFLATION ADJUSTMENTS US TREAS		9/7/2017	9/7/2017	9/7/2017	0.000000	-84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170908S000040	-196.000	ILB INFLATION ADJUSTMENTS US TREAS		9/8/2017	9/8/2017	9/8/2017	0.000000	-196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170911S000040	-84.000	ILB INFLATION ADJUSTMENTS US TREAS		9/11/2017	9/11/2017	9/11/2017	0.000000	-84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170912S000040	-84.000	ILB INFLATION ADJUSTMENTS US TREAS		9/12/2017	9/12/2017	9/12/2017	0.000000	-84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170913S000040	-56.000	ILB INFLATION ADJUSTMENTS US TREAS		9/13/2017	9/13/2017	9/13/2017	0.000000	-56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170914S000040	-84.000	ILB INFLATION ADJUSTMENTS US TREAS		9/14/2017	9/14/2017	9/14/2017	0.000000	-84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170915S000040	-224.000	ILB INFLATION ADJUSTMENTS US TREAS		9/15/2017	9/15/2017	9/15/2017	0.000000	-224.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170918S000040	-84.000	ILB INFLATION ADJUSTMENTS US TREAS		9/18/2017	9/18/2017	9/18/2017	0.000000	-84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170919S000040	-56.000	ILB INFLATION ADJUSTMENTS US TREAS		9/19/2017	9/19/2017	9/19/2017	0.000000	-56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170920S000040	-84.000	ILB INFLATION ADJUSTMENTS US TREAS		9/20/2017	9/20/2017	9/20/2017	0.000000	-84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170921S000040	-84.000	ILB INFLATION ADJUSTMENTS US TREAS		9/21/2017	9/21/2017	9/21/2017	0.000000	-84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170922S000040	-196.000	ILB INFLATION ADJUSTMENTS US TREAS		9/22/2017	9/22/2017	9/22/2017	0.000000	-196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170925S000040	-84.000	ILB INFLATION ADJUSTMENTS US TREAS		9/25/2017	9/25/2017	9/25/2017	0.000000	-84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170926S000040	-84.000	ILB INFLATION ADJUSTMENTS US TREAS		9/26/2017	9/26/2017	9/26/2017	0.000000	-84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170927S000040	-56.000	ILB INFLATION ADJUSTMENTS US TREAS		9/27/2017	9/27/2017	9/27/2017	0.000000	-56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170928S000040	-84.000	ILB INFLATION ADJUSTMENTS US TREAS		9/28/2017	9/28/2017	9/28/2017	0.000000	-84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20170929S000040	-140.000	ILB INFLATION ADJUSTMENTS US TREAS		9/29/2017	9/29/2017	9/29/2017	0.000000	-140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20170703S000050	510.000	ILB INFLATION ADJUSTMENTS US TREAS		7/3/2017	7/3/2017	7/3/2017	0.000000	510.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20170705S000060	90.000	ILB INFLATION ADJUSTMENTS US TREAS		7/5/2017	7/5/2017	7/5/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20170705S000170	90.000	ILB INFLATION ADJUSTMENTS US TREAS		7/4/2017	7/4/2017	7/4/2017	0.000000	90.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		912828MF4	201707060000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/6/2017	7/6/2017	7/6/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707070000050	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/7/2017	7/7/2017	7/7/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707100000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/10/2017	7/10/2017	7/10/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707110000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/11/2017	7/11/2017	7/11/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707120000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/12/2017	7/12/2017	7/12/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707130000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/13/2017	7/13/2017	7/13/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707140000050	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/14/2017	7/14/2017	7/14/2017	0.000000	270.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707170000170	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/17/2017	7/17/2017	7/17/2017	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707180000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/18/2017	7/18/2017	7/18/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707190000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/19/2017	7/19/2017	7/19/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707200000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/20/2017	7/20/2017	7/20/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707210000050	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/21/2017	7/21/2017	7/21/2017	0.000000	270.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707240000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/24/2017	7/24/2017	7/24/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707250000050	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/25/2017	7/25/2017	7/25/2017	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707260000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/26/2017	7/26/2017	7/26/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707270000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/27/2017	7/27/2017	7/27/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707280000050	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/28/2017	7/28/2017	7/28/2017	0.000000	270.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201707310000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/31/2017	7/31/2017	7/31/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708010000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/1/2017	8/1/2017	8/1/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708020000060	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/2/2017	8/2/2017	8/2/2017	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708030000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/3/2017	8/3/2017	8/3/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708040000050	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/4/2017	8/4/2017	8/4/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708070000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/7/2017	8/7/2017	8/7/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708080000050	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/8/2017	8/8/2017	8/8/2017	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708090000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/9/2017	8/9/2017	8/9/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708100000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/10/2017	8/10/2017	8/10/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708110000050	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/11/2017	8/11/2017	8/11/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708140000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/14/2017	8/14/2017	8/14/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708150000050	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/15/2017	8/15/2017	8/15/2017	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708160000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/16/2017	8/16/2017	8/16/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708170000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/17/2017	8/17/2017	8/17/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708180000050	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/18/2017	8/18/2017	8/18/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708210000050	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/21/2017	8/21/2017	8/21/2017	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708220000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/22/2017	8/22/2017	8/22/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708230000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/23/2017	8/23/2017	8/23/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	201708240000050	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/24/2017	8/24/2017	8/24/2017	0.000000	120.00	0.00	0.00



### Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		912828MF4	20170825S000050	270.000	ILB INFLATION ADJUSTMENTS US TREAS		8/25/2017	8/25/2017	8/25/2017	0.000000	270.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20170828S000050	120.000	ILB INFLATION ADJUSTMENTS US TREAS		8/28/2017	8/28/2017	8/28/2017	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20170829S000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS		8/29/2017	8/29/2017	8/29/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20170830S000050	90.000	ILB INFLATION ADJUSTMENTS US TREAS		8/30/2017	8/30/2017	8/30/2017	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20170831S000050	120.000	ILB INFLATION ADJUSTMENTS US TREAS		8/31/2017	8/31/2017	8/31/2017	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170901S000050	-60.000	ILB INFLATION ADJUSTMENTS US TREAS		9/1/2017	9/1/2017	9/1/2017	0.000000	-60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170905S000060	-60.000	ILB INFLATION ADJUSTMENTS US TREAS		9/5/2017	9/5/2017	9/5/2017	0.000000	-60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170905S000170	-90.000	ILB INFLATION ADJUSTMENTS US TREAS		9/4/2017	9/4/2017	9/4/2017	0.000000	-90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170906S000050	-90.000	ILB INFLATION ADJUSTMENTS US TREAS		9/6/2017	9/6/2017	9/6/2017	0.000000	-90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170907S000050	-90.000	ILB INFLATION ADJUSTMENTS US TREAS		9/7/2017	9/7/2017	9/7/2017	0.000000	-90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170908S000050	-210.000	ILB INFLATION ADJUSTMENTS US TREAS		9/8/2017	9/8/2017	9/8/2017	0.000000	-210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170911S000050	-90.000	ILB INFLATION ADJUSTMENTS US TREAS		9/11/2017	9/11/2017	9/11/2017	0.000000	-90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170912S000050	-90.000	ILB INFLATION ADJUSTMENTS US TREAS		9/12/2017	9/12/2017	9/12/2017	0.000000	-90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170913S000050	-60.000	ILB INFLATION ADJUSTMENTS US TREAS		9/13/2017	9/13/2017	9/13/2017	0.000000	-60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170914S000050	-90.000	ILB INFLATION ADJUSTMENTS US TREAS		9/14/2017	9/14/2017	9/14/2017	0.000000	-90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170915S000050	-240.000	ILB INFLATION ADJUSTMENTS US TREAS		9/15/2017	9/15/2017	9/15/2017	0.000000	-240.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170918S000050	-60.000	ILB INFLATION ADJUSTMENTS US TREAS		9/18/2017	9/18/2017	9/18/2017	0.000000	-60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170919S000050	-90.000	ILB INFLATION ADJUSTMENTS US TREAS		9/19/2017	9/19/2017	9/19/2017	0.000000	-90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170920S000050	-60.000	ILB INFLATION ADJUSTMENTS US TREAS		9/20/2017	9/20/2017	9/20/2017	0.000000	-60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170921S000050	-90.000	ILB INFLATION ADJUSTMENTS US TREAS		9/21/2017	9/21/2017	9/21/2017	0.000000	-90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170922S000050	-240.000	ILB INFLATION ADJUSTMENTS US TREAS		9/22/2017	9/22/2017	9/22/2017	0.000000	-240.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170925S000050	-60.000	ILB INFLATION ADJUSTMENTS US TREAS		9/25/2017	9/25/2017	9/25/2017	0.000000	-60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170926S000050	-90.000	ILB INFLATION ADJUSTMENTS US TREAS		9/26/2017	9/26/2017	9/26/2017	0.000000	-90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170927S000050	-90.000	ILB INFLATION ADJUSTMENTS US TREAS		9/27/2017	9/27/2017	9/27/2017	0.000000	-90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170928S000050	-60.000	ILB INFLATION ADJUSTMENTS US TREAS		9/28/2017	9/28/2017	9/28/2017	0.000000	-60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20170929S000050	-180.000	ILB INFLATION ADJUSTMENTS US TREAS		9/29/2017	9/29/2017	9/29/2017	0.000000	-180.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM6	20170703S000060	918.000	ILB INFLATION ADJUSTMENTS US TREAS		7/3/2017	7/3/2017	7/3/2017	0.000000	918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM6	20170705S000070	162.000	ILB INFLATION ADJUSTMENTS US TREAS		7/5/2017	7/5/2017	7/5/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM6	20170705S000180	162.000	ILB INFLATION ADJUSTMENTS US TREAS		7/4/2017	7/4/2017	7/4/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM6	20170706S000060	216.000	ILB INFLATION ADJUSTMENTS US TREAS		7/6/2017	7/6/2017	7/6/2017	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM6	20170707S000060	486.000	ILB INFLATION ADJUSTMENTS US TREAS		7/7/2017	7/7/2017	7/7/2017	0.000000	486.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM6	20170710S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS		7/10/2017	7/10/2017	7/10/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM6	20170711S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS		7/11/2017	7/11/2017	7/11/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM6	20170712S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS		7/12/2017	7/12/2017	7/12/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM6	20170713S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS		7/13/2017	7/13/2017	7/13/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM6	20170714S000060	486.000	ILB INFLATION ADJUSTMENTS US TREAS		7/14/2017	7/14/2017	7/14/2017	0.000000	486.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170717S000180	216.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/17/2017	7/17/2017	7/17/2017	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170718S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/18/2017	7/18/2017	7/18/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170719S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/19/2017	7/19/2017	7/19/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170720S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/20/2017	7/20/2017	7/20/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170721S000060	486.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/21/2017	7/21/2017	7/21/2017	0.000000	486.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170724S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/24/2017	7/24/2017	7/24/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170725S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/25/2017	7/25/2017	7/25/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170726S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/26/2017	7/26/2017	7/26/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170727S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/27/2017	7/27/2017	7/27/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170728S000060	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/28/2017	7/28/2017	7/28/2017	0.000000	540.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170731S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/31/2017	7/31/2017	7/31/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170801S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/1/2017	8/1/2017	8/1/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170802S000070	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/2/2017	8/2/2017	8/2/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170803S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/3/2017	8/3/2017	8/3/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170804S000060	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/4/2017	8/4/2017	8/4/2017	0.000000	540.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170807S000060	216.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/7/2017	8/7/2017	8/7/2017	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170808S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/8/2017	8/8/2017	8/8/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170809S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/9/2017	8/9/2017	8/9/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170810S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/10/2017	8/10/2017	8/10/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170811S000060	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/11/2017	8/11/2017	8/11/2017	0.000000	540.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170814S000060	216.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/14/2017	8/14/2017	8/14/2017	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170815S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/15/2017	8/15/2017	8/15/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170816S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/16/2017	8/16/2017	8/16/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170817S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/17/2017	8/17/2017	8/17/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170818S000060	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/18/2017	8/18/2017	8/18/2017	0.000000	540.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170821S000060	216.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/21/2017	8/21/2017	8/21/2017	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170822S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/22/2017	8/22/2017	8/22/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170823S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/23/2017	8/23/2017	8/23/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170824S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/24/2017	8/24/2017	8/24/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170825S000060	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/25/2017	8/25/2017	8/25/2017	0.000000	540.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170828S000060	216.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/28/2017	8/28/2017	8/28/2017	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170829S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/29/2017	8/29/2017	8/29/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170830S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/30/2017	8/30/2017	8/30/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20170831S000060	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/31/2017	8/31/2017	8/31/2017	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170901S000060	-54.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/1/2017	9/1/2017	9/1/2017	0.000000	-54.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170905S000070	-162.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/5/2017	9/5/2017	9/5/2017	0.000000	-162.00	0.00	0.00



### Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170905S0000180	-162.000	ILB INFLATION ADJUSTMENTS US TREAS		9/4/2017	9/4/2017	9/4/2017	0.000000	-162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170906S0000060	-108.000	ILB INFLATION ADJUSTMENTS US TREAS		9/6/2017	9/6/2017	9/6/2017	0.000000	-108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170907S0000060	-162.000	ILB INFLATION ADJUSTMENTS US TREAS		9/7/2017	9/7/2017	9/7/2017	0.000000	-162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170908S0000060	-432.000	ILB INFLATION ADJUSTMENTS US TREAS		9/8/2017	9/8/2017	9/8/2017	0.000000	-432.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170911S0000060	-108.000	ILB INFLATION ADJUSTMENTS US TREAS		9/11/2017	9/11/2017	9/11/2017	0.000000	-108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170912S0000060	-162.000	ILB INFLATION ADJUSTMENTS US TREAS		9/12/2017	9/12/2017	9/12/2017	0.000000	-162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170913S0000060	-108.000	ILB INFLATION ADJUSTMENTS US TREAS		9/13/2017	9/13/2017	9/13/2017	0.000000	-108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170914S0000060	-162.000	ILB INFLATION ADJUSTMENTS US TREAS		9/14/2017	9/14/2017	9/14/2017	0.000000	-162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170915S0000060	-432.000	ILB INFLATION ADJUSTMENTS US TREAS		9/15/2017	9/15/2017	9/15/2017	0.000000	-432.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170918S0000060	-108.000	ILB INFLATION ADJUSTMENTS US TREAS		9/18/2017	9/18/2017	9/18/2017	0.000000	-108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170919S0000060	-162.000	ILB INFLATION ADJUSTMENTS US TREAS		9/19/2017	9/19/2017	9/19/2017	0.000000	-162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170920S0000060	-108.000	ILB INFLATION ADJUSTMENTS US TREAS		9/20/2017	9/20/2017	9/20/2017	0.000000	-108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170921S0000060	-162.000	ILB INFLATION ADJUSTMENTS US TREAS		9/21/2017	9/21/2017	9/21/2017	0.000000	-162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170922S0000060	-432.000	ILB INFLATION ADJUSTMENTS US TREAS		9/22/2017	9/22/2017	9/22/2017	0.000000	-432.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170925S0000060	-108.000	ILB INFLATION ADJUSTMENTS US TREAS		9/25/2017	9/25/2017	9/25/2017	0.000000	-108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170926S0000060	-162.000	ILB INFLATION ADJUSTMENTS US TREAS		9/26/2017	9/26/2017	9/26/2017	0.000000	-162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170927S0000060	-108.000	ILB INFLATION ADJUSTMENTS US TREAS		9/27/2017	9/27/2017	9/27/2017	0.000000	-108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170928S0000060	-162.000	ILB INFLATION ADJUSTMENTS US TREAS		9/28/2017	9/28/2017	9/28/2017	0.000000	-162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20170929S0000060	-270.000	ILB INFLATION ADJUSTMENTS US TREAS		9/29/2017	9/29/2017	9/29/2017	0.000000	-270.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170703S0000070	969.000	ILB INFLATION ADJUSTMENTS US TREAS		7/3/2017	7/3/2017	7/3/2017	0.000000	969.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170705S0000080	171.000	ILB INFLATION ADJUSTMENTS US TREAS		7/5/2017	7/5/2017	7/5/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170705S0000190	171.000	ILB INFLATION ADJUSTMENTS US TREAS		7/4/2017	7/4/2017	7/4/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170706S0000070	228.000	ILB INFLATION ADJUSTMENTS US TREAS		7/6/2017	7/6/2017	7/6/2017	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170707S0000070	513.000	ILB INFLATION ADJUSTMENTS US TREAS		7/7/2017	7/7/2017	7/7/2017	0.000000	513.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170710S0000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS		7/10/2017	7/10/2017	7/10/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170711S0000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS		7/11/2017	7/11/2017	7/11/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170712S0000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS		7/12/2017	7/12/2017	7/12/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170713S0000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS		7/13/2017	7/13/2017	7/13/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170714S0000070	513.000	ILB INFLATION ADJUSTMENTS US TREAS		7/14/2017	7/14/2017	7/14/2017	0.000000	513.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170717S0000190	171.000	ILB INFLATION ADJUSTMENTS US TREAS		7/17/2017	7/17/2017	7/17/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170718S0000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS		7/18/2017	7/18/2017	7/18/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170719S0000070	228.000	ILB INFLATION ADJUSTMENTS US TREAS		7/19/2017	7/19/2017	7/19/2017	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170720S0000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS		7/20/2017	7/20/2017	7/20/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170721S0000070	513.000	ILB INFLATION ADJUSTMENTS US TREAS		7/21/2017	7/21/2017	7/21/2017	0.000000	513.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170724S0000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS		7/24/2017	7/24/2017	7/24/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170725S0000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS		7/25/2017	7/25/2017	7/25/2017	0.000000	171.00	0.00	0.00



### Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170726S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/26/2017	7/26/2017	7/26/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170727S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/27/2017	7/27/2017	7/27/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170728S000070	513.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/28/2017	7/28/2017	7/28/2017	0.000000	513.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170731S000070	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/31/2017	7/31/2017	7/31/2017	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170801S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/1/2017	8/1/2017	8/1/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170802S000080	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/2/2017	8/2/2017	8/2/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170803S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/3/2017	8/3/2017	8/3/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170804S000070	570.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/4/2017	8/4/2017	8/4/2017	0.000000	570.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170807S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/7/2017	8/7/2017	8/7/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170808S000070	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/8/2017	8/8/2017	8/8/2017	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170809S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/9/2017	8/9/2017	8/9/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170810S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/10/2017	8/10/2017	8/10/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170811S000070	570.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/11/2017	8/11/2017	8/11/2017	0.000000	570.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170814S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/14/2017	8/14/2017	8/14/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170815S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/15/2017	8/15/2017	8/15/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170816S000070	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/16/2017	8/16/2017	8/16/2017	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170817S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/17/2017	8/17/2017	8/17/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170818S000070	570.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/18/2017	8/18/2017	8/18/2017	0.000000	570.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170821S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/21/2017	8/21/2017	8/21/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170822S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/22/2017	8/22/2017	8/22/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170823S000070	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/23/2017	8/23/2017	8/23/2017	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170824S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/24/2017	8/24/2017	8/24/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170825S000070	570.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/25/2017	8/25/2017	8/25/2017	0.000000	570.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170828S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/28/2017	8/28/2017	8/28/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170829S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/29/2017	8/29/2017	8/29/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170830S000070	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/30/2017	8/30/2017	8/30/2017	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20170831S000070	171.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/31/2017	8/31/2017	8/31/2017	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170901S000070	-114.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/1/2017	9/1/2017	9/1/2017	0.000000	-114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170905S000080	-114.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/5/2017	9/5/2017	9/5/2017	0.000000	-114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170905S000190	-171.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/4/2017	9/4/2017	9/4/2017	0.000000	-171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170906S000070	-171.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/6/2017	9/6/2017	9/6/2017	0.000000	-171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170907S000070	-114.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/7/2017	9/7/2017	9/7/2017	0.000000	-114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170908S000070	-456.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/8/2017	9/8/2017	9/8/2017	0.000000	-456.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170911S000070	-171.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/11/2017	9/11/2017	9/11/2017	0.000000	-171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170912S000070	-114.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/12/2017	9/12/2017	9/12/2017	0.000000	-114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170913S000070	-171.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/13/2017	9/13/2017	9/13/2017	0.000000	-171.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		912828PP9	20170914S000070	-114.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/14/2017	9/14/2017	9/14/2017	0.000000	-114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170915S000070	-455.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/15/2017	9/15/2017	9/15/2017	0.000000	-455.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170918S000070	-171.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/18/2017	9/18/2017	9/18/2017	0.000000	-171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170919S000070	-114.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/19/2017	9/19/2017	9/19/2017	0.000000	-114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170920S000070	-171.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/20/2017	9/20/2017	9/20/2017	0.000000	-171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170921S000070	-114.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/21/2017	9/21/2017	9/21/2017	0.000000	-114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170922S000070	-455.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/22/2017	9/22/2017	9/22/2017	0.000000	-455.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170925S000070	-171.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/25/2017	9/25/2017	9/25/2017	0.000000	-171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170926S000070	-114.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/26/2017	9/26/2017	9/26/2017	0.000000	-114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170927S000070	-171.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/27/2017	9/27/2017	9/27/2017	0.000000	-171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170928S000070	-114.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/28/2017	9/28/2017	9/28/2017	0.000000	-114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20170929S000070	-342.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/29/2017	9/29/2017	9/29/2017	0.000000	-342.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170703S000080	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/3/2017	7/3/2017	7/3/2017	0.000000	1,120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170705S000090	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/5/2017	7/5/2017	7/5/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170705S000200	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/4/2017	7/4/2017	7/4/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170706S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/6/2017	7/6/2017	7/6/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170707S000080	630.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/7/2017	7/7/2017	7/7/2017	0.000000	630.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170710S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/10/2017	7/10/2017	7/10/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170711S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/11/2017	7/11/2017	7/11/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170712S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/12/2017	7/12/2017	7/12/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170713S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/13/2017	7/13/2017	7/13/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170714S000080	630.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/14/2017	7/14/2017	7/14/2017	0.000000	630.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170717S000200	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/17/2017	7/17/2017	7/17/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170718S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/18/2017	7/18/2017	7/18/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170719S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/19/2017	7/19/2017	7/19/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170720S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/20/2017	7/20/2017	7/20/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170721S000080	630.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/21/2017	7/21/2017	7/21/2017	0.000000	630.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170724S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/24/2017	7/24/2017	7/24/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170725S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/25/2017	7/25/2017	7/25/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170726S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/26/2017	7/26/2017	7/26/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170727S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/27/2017	7/27/2017	7/27/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170728S000080	630.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/28/2017	7/28/2017	7/28/2017	0.000000	630.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170731S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		7/31/2017	7/31/2017	7/31/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170801S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/1/2017	8/1/2017	8/1/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170802S000090	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/2/2017	8/2/2017	8/2/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170803S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/3/2017	8/3/2017	8/3/2017	0.000000	210.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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		912828SA9	20170804S000080	700.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/4/2017	8/4/2017	8/4/2017	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170807S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/7/2017	8/7/2017	8/7/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170808S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/8/2017	8/8/2017	8/8/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170809S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/9/2017	8/9/2017	8/9/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170810S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/10/2017	8/10/2017	8/10/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170811S000080	700.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/11/2017	8/11/2017	8/11/2017	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170814S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/14/2017	8/14/2017	8/14/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170815S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/15/2017	8/15/2017	8/15/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170816S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/16/2017	8/16/2017	8/16/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170817S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/17/2017	8/17/2017	8/17/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170818S000080	700.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/18/2017	8/18/2017	8/18/2017	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170821S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/21/2017	8/21/2017	8/21/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170822S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/22/2017	8/22/2017	8/22/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170823S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/23/2017	8/23/2017	8/23/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170824S000080	280.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/24/2017	8/24/2017	8/24/2017	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170825S000080	630.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/25/2017	8/25/2017	8/25/2017	0.000000	630.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170828S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/28/2017	8/28/2017	8/28/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170829S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/29/2017	8/29/2017	8/29/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170830S000080	280.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/30/2017	8/30/2017	8/30/2017	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20170831S000080	210.000	ILB INFLATION ADJUSTMENTS US TREAS...		8/31/2017	8/31/2017	8/31/2017	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170901S000080	-140.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/1/2017	9/1/2017	9/1/2017	0.000000	-140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170905S000090	-140.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/5/2017	9/5/2017	9/5/2017	0.000000	-140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170905S000200	-210.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/4/2017	9/4/2017	9/4/2017	0.000000	-210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170906S000080	-210.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/6/2017	9/6/2017	9/6/2017	0.000000	-210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170907S000080	-140.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/7/2017	9/7/2017	9/7/2017	0.000000	-140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170908S000080	-560.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/8/2017	9/8/2017	9/8/2017	0.000000	-560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170911S000080	-140.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/11/2017	9/11/2017	9/11/2017	0.000000	-140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170912S000080	-210.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/12/2017	9/12/2017	9/12/2017	0.000000	-210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170913S000080	-140.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/13/2017	9/13/2017	9/13/2017	0.000000	-140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170914S000080	-140.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/14/2017	9/14/2017	9/14/2017	0.000000	-140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170915S000080	-560.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/15/2017	9/15/2017	9/15/2017	0.000000	-560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170918S000080	-140.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/18/2017	9/18/2017	9/18/2017	0.000000	-140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170919S000080	-210.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/19/2017	9/19/2017	9/19/2017	0.000000	-210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170920S000080	-140.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/20/2017	9/20/2017	9/20/2017	0.000000	-140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170921S000080	-210.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/21/2017	9/21/2017	9/21/2017	0.000000	-210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170922S000080	-490.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/22/2017	9/22/2017	9/22/2017	0.000000	-490.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170925S000080	-210.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/25/2017	9/25/2017	9/25/2017	0.000000	-210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170926S000080	-140.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/26/2017	9/26/2017	9/26/2017	0.000000	-140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170927S000080	-210.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/27/2017	9/27/2017	9/27/2017	0.000000	-210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170928S000080	-140.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/28/2017	9/28/2017	9/28/2017	0.000000	-140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20170929S000080	-350.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/29/2017	9/29/2017	9/29/2017	0.000000	-350.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170703S000090	5,227.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/3/2017	7/3/2017	7/3/2017	0.000000	5,227.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170705S000100	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/5/2017	7/5/2017	7/5/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170705S000210	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/4/2017	7/4/2017	7/4/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170706S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/6/2017	7/6/2017	7/6/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170707S000090	2,460.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/7/2017	7/7/2017	7/7/2017	0.000000	2,460.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170710S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/10/2017	7/10/2017	7/10/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170711S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/11/2017	7/11/2017	7/11/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170712S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/12/2017	7/12/2017	7/12/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170713S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/13/2017	7/13/2017	7/13/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170714S000090	2,767.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/14/2017	7/14/2017	7/14/2017	0.000000	2,767.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170717S000210	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/17/2017	7/17/2017	7/17/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170718S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/18/2017	7/18/2017	7/18/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170719S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/19/2017	7/19/2017	7/19/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170720S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/20/2017	7/20/2017	7/20/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170721S000090	2,460.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/21/2017	7/21/2017	7/21/2017	0.000000	2,460.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170724S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/24/2017	7/24/2017	7/24/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170725S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/25/2017	7/25/2017	7/25/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170726S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/26/2017	7/26/2017	7/26/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170727S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/27/2017	7/27/2017	7/27/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170728S000090	2,767.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/28/2017	7/28/2017	7/28/2017	0.000000	2,767.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170731S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		7/31/2017	7/31/2017	7/31/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170801S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/1/2017	8/1/2017	8/1/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170802S000100	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/2/2017	8/2/2017	8/2/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170803S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/3/2017	8/3/2017	8/3/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170804S000090	2,767.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/4/2017	8/4/2017	8/4/2017	0.000000	2,767.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170807S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/7/2017	8/7/2017	8/7/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170808S000090	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/8/2017	8/8/2017	8/8/2017	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170809S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/9/2017	8/9/2017	8/9/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170810S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/10/2017	8/10/2017	8/10/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170811S000090	2,767.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/11/2017	8/11/2017	8/11/2017	0.000000	2,767.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170814S000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS--		8/14/2017	8/14/2017	8/14/2017	0.000000	922.50	0.00	0.00



### Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170815000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS		8/15/2017	8/15/2017	8/15/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170816000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS		8/16/2017	8/16/2017	8/16/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170817000090	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS		8/17/2017	8/17/2017	8/17/2017	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170818000090	2,767.500	ILB INFLATION ADJUSTMENTS US TREAS		8/18/2017	8/18/2017	8/18/2017	0.000000	2,767.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170821000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS		8/21/2017	8/21/2017	8/21/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170822000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS		8/22/2017	8/22/2017	8/22/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170823000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS		8/23/2017	8/23/2017	8/23/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170824000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS		8/24/2017	8/24/2017	8/24/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170825000090	3,075.000	ILB INFLATION ADJUSTMENTS US TREAS		8/25/2017	8/25/2017	8/25/2017	0.000000	3,075.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170826000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS		8/26/2017	8/26/2017	8/26/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170829000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS		8/29/2017	8/29/2017	8/29/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170830000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS		8/30/2017	8/30/2017	8/30/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20170831000090	922.500	ILB INFLATION ADJUSTMENTS US TREAS		8/31/2017	8/31/2017	8/31/2017	0.000000	922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170901000090	-615.000	ILB INFLATION ADJUSTMENTS US TREAS		9/1/2017	9/1/2017	9/1/2017	0.000000	-615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	201709050000100	-922.500	ILB INFLATION ADJUSTMENTS US TREAS		9/5/2017	9/5/2017	9/5/2017	0.000000	-922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	201709050000210	-615.000	ILB INFLATION ADJUSTMENTS US TREAS		9/4/2017	9/4/2017	9/4/2017	0.000000	-615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170906000090	-615.000	ILB INFLATION ADJUSTMENTS US TREAS		9/6/2017	9/6/2017	9/6/2017	0.000000	-615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170907000090	-615.000	ILB INFLATION ADJUSTMENTS US TREAS		9/7/2017	9/7/2017	9/7/2017	0.000000	-615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170908000090	-2,460.000	ILB INFLATION ADJUSTMENTS US TREAS		9/8/2017	9/8/2017	9/8/2017	0.000000	-2,460.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170911000090	-615.000	ILB INFLATION ADJUSTMENTS US TREAS		9/11/2017	9/11/2017	9/11/2017	0.000000	-615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170912000090	-922.500	ILB INFLATION ADJUSTMENTS US TREAS		9/12/2017	9/12/2017	9/12/2017	0.000000	-922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170913000090	-615.000	ILB INFLATION ADJUSTMENTS US TREAS		9/13/2017	9/13/2017	9/13/2017	0.000000	-615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170914000090	-922.500	ILB INFLATION ADJUSTMENTS US TREAS		9/14/2017	9/14/2017	9/14/2017	0.000000	-922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170915000090	-2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		9/15/2017	9/15/2017	9/15/2017	0.000000	-2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170918000090	-615.000	ILB INFLATION ADJUSTMENTS US TREAS		9/18/2017	9/18/2017	9/18/2017	0.000000	-615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170919000090	-922.500	ILB INFLATION ADJUSTMENTS US TREAS		9/19/2017	9/19/2017	9/19/2017	0.000000	-922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170920000090	-615.000	ILB INFLATION ADJUSTMENTS US TREAS		9/20/2017	9/20/2017	9/20/2017	0.000000	-615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170921000090	-922.500	ILB INFLATION ADJUSTMENTS US TREAS		9/21/2017	9/21/2017	9/21/2017	0.000000	-922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170922000090	-2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		9/22/2017	9/22/2017	9/22/2017	0.000000	-2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170925000090	-922.500	ILB INFLATION ADJUSTMENTS US TREAS		9/25/2017	9/25/2017	9/25/2017	0.000000	-922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170926000090	-615.000	ILB INFLATION ADJUSTMENTS US TREAS		9/26/2017	9/26/2017	9/26/2017	0.000000	-615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170927000090	-615.000	ILB INFLATION ADJUSTMENTS US TREAS		9/27/2017	9/27/2017	9/27/2017	0.000000	-615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170928000090	-922.500	ILB INFLATION ADJUSTMENTS US TREAS		9/28/2017	9/28/2017	9/28/2017	0.000000	-922.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20170929000090	-1,537.500	ILB INFLATION ADJUSTMENTS US TREAS		9/29/2017	9/29/2017	9/29/2017	0.000000	-1,537.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	201707030000100	1,600.000	ILB INFLATION ADJUSTMENTS US TREAS		7/3/2017	7/3/2017	7/3/2017	0.000000	1,600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	201707050000110	300.000	ILB INFLATION ADJUSTMENTS US TREAS		7/5/2017	7/5/2017	7/5/2017	0.000000	300.00	0.00	0.00



### Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170705S000220	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/4/2017	7/4/2017	7/4/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170706S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/6/2017	7/6/2017	7/6/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170707S000100	900.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/7/2017	7/7/2017	7/7/2017	0.000000	900.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170710S000100	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/10/2017	7/10/2017	7/10/2017	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170711S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/11/2017	7/11/2017	7/11/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170712S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/12/2017	7/12/2017	7/12/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170713S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/13/2017	7/13/2017	7/13/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170714S000100	900.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/14/2017	7/14/2017	7/14/2017	0.000000	900.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170717S000220	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/17/2017	7/17/2017	7/17/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170718S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/18/2017	7/18/2017	7/18/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170719S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/19/2017	7/19/2017	7/19/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170720S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/20/2017	7/20/2017	7/20/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170721S000100	800.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/21/2017	7/21/2017	7/21/2017	0.000000	800.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170724S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/24/2017	7/24/2017	7/24/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170725S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/25/2017	7/25/2017	7/25/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170726S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/26/2017	7/26/2017	7/26/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170727S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/27/2017	7/27/2017	7/27/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170728S000100	900.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/28/2017	7/28/2017	7/28/2017	0.000000	900.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170731S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/31/2017	7/31/2017	7/31/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170801S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/1/2017	8/1/2017	8/1/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170802S000110	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/2/2017	8/2/2017	8/2/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170803S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/3/2017	8/3/2017	8/3/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170804S000100	900.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/4/2017	8/4/2017	8/4/2017	0.000000	900.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170807S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/7/2017	8/7/2017	8/7/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170808S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/8/2017	8/8/2017	8/8/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170809S000100	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/9/2017	8/9/2017	8/9/2017	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170810S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/10/2017	8/10/2017	8/10/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170811S000100	900.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/11/2017	8/11/2017	8/11/2017	0.000000	900.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170814S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/14/2017	8/14/2017	8/14/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170815S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/15/2017	8/15/2017	8/15/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170816S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/16/2017	8/16/2017	8/16/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170817S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/17/2017	8/17/2017	8/17/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170818S000100	1,000.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/18/2017	8/18/2017	8/18/2017	0.000000	1,000.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170821S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/21/2017	8/21/2017	8/21/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170822S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/22/2017	8/22/2017	8/22/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170823S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/23/2017	8/23/2017	8/23/2017	0.000000	300.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170824S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS		8/24/2017	8/24/2017	8/24/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170825S000100	900.000	ILB INFLATION ADJUSTMENTS US TREAS		8/25/2017	8/25/2017	8/25/2017	0.000000	900.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170826S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS		8/28/2017	8/28/2017	8/28/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170829S000100	400.000	ILB INFLATION ADJUSTMENTS US TREAS		8/29/2017	8/29/2017	8/29/2017	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170830S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS		8/30/2017	8/30/2017	8/30/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20170831S000100	300.000	ILB INFLATION ADJUSTMENTS US TREAS		8/31/2017	8/31/2017	8/31/2017	0.000000	300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170901S000100	-200.000	ILB INFLATION ADJUSTMENTS US TREAS		9/1/2017	9/1/2017	9/1/2017	0.000000	-200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170905S000110	-300.000	ILB INFLATION ADJUSTMENTS US TREAS		9/5/2017	9/5/2017	9/5/2017	0.000000	-300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170905S000220	-200.000	ILB INFLATION ADJUSTMENTS US TREAS		9/4/2017	9/4/2017	9/4/2017	0.000000	-200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170906S000100	-200.000	ILB INFLATION ADJUSTMENTS US TREAS		9/6/2017	9/6/2017	9/6/2017	0.000000	-200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170907S000100	-300.000	ILB INFLATION ADJUSTMENTS US TREAS		9/7/2017	9/7/2017	9/7/2017	0.000000	-300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170908S000100	-700.000	ILB INFLATION ADJUSTMENTS US TREAS		9/8/2017	9/8/2017	9/8/2017	0.000000	-700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170911S000100	-300.000	ILB INFLATION ADJUSTMENTS US TREAS		9/11/2017	9/11/2017	9/11/2017	0.000000	-300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170912S000100	-200.000	ILB INFLATION ADJUSTMENTS US TREAS		9/12/2017	9/12/2017	9/12/2017	0.000000	-200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170913S000100	-200.000	ILB INFLATION ADJUSTMENTS US TREAS		9/13/2017	9/13/2017	9/13/2017	0.000000	-200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170914S000100	-300.000	ILB INFLATION ADJUSTMENTS US TREAS		9/14/2017	9/14/2017	9/14/2017	0.000000	-300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170915S000100	-700.000	ILB INFLATION ADJUSTMENTS US TREAS		9/15/2017	9/15/2017	9/15/2017	0.000000	-700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170918S000100	-300.000	ILB INFLATION ADJUSTMENTS US TREAS		9/18/2017	9/18/2017	9/18/2017	0.000000	-300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170919S000100	-200.000	ILB INFLATION ADJUSTMENTS US TREAS		9/19/2017	9/19/2017	9/19/2017	0.000000	-200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170920S000100	-200.000	ILB INFLATION ADJUSTMENTS US TREAS		9/20/2017	9/20/2017	9/20/2017	0.000000	-200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170921S000100	-300.000	ILB INFLATION ADJUSTMENTS US TREAS		9/21/2017	9/21/2017	9/21/2017	0.000000	-300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170922S000100	-700.000	ILB INFLATION ADJUSTMENTS US TREAS		9/22/2017	9/22/2017	9/22/2017	0.000000	-700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170925S000100	-300.000	ILB INFLATION ADJUSTMENTS US TREAS		9/25/2017	9/25/2017	9/25/2017	0.000000	-300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170926S000100	-200.000	ILB INFLATION ADJUSTMENTS US TREAS		9/26/2017	9/26/2017	9/26/2017	0.000000	-200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170927S000100	-300.000	ILB INFLATION ADJUSTMENTS US TREAS		9/27/2017	9/27/2017	9/27/2017	0.000000	-300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170928S000100	-200.000	ILB INFLATION ADJUSTMENTS US TREAS		9/28/2017	9/28/2017	9/28/2017	0.000000	-200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20170929S000100	-500.000	ILB INFLATION ADJUSTMENTS US TREAS		9/29/2017	9/29/2017	9/29/2017	0.000000	-500.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170703S000110	1,360.000	ILB INFLATION ADJUSTMENTS US TREAS		7/3/2017	7/3/2017	7/3/2017	0.000000	1,360.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170705S000120	255.000	ILB INFLATION ADJUSTMENTS US TREAS		7/5/2017	7/5/2017	7/5/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170705S000230	255.000	ILB INFLATION ADJUSTMENTS US TREAS		7/4/2017	7/4/2017	7/4/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170706S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS		7/6/2017	7/6/2017	7/6/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170707S000110	680.000	ILB INFLATION ADJUSTMENTS US TREAS		7/7/2017	7/7/2017	7/7/2017	0.000000	680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170710S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS		7/10/2017	7/10/2017	7/10/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170711S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS		7/11/2017	7/11/2017	7/11/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170712S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS		7/12/2017	7/12/2017	7/12/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170713S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS		7/13/2017	7/13/2017	7/13/2017	0.000000	255.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170714S000110	765.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/14/2017	7/14/2017	7/14/2017	0.000000	765.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170717S000230	170.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/17/2017	7/17/2017	7/17/2017	0.000000	170.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170718S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/18/2017	7/18/2017	7/18/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170719S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/19/2017	7/19/2017	7/19/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170720S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/20/2017	7/20/2017	7/20/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170721S000110	765.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/21/2017	7/21/2017	7/21/2017	0.000000	765.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170724S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/24/2017	7/24/2017	7/24/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170725S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/25/2017	7/25/2017	7/25/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170726S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/26/2017	7/26/2017	7/26/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170727S000110	170.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/27/2017	7/27/2017	7/27/2017	0.000000	170.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170728S000110	765.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/28/2017	7/28/2017	7/28/2017	0.000000	765.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170731S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		7/31/2017	7/31/2017	7/31/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170801S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/1/2017	8/1/2017	8/1/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170802S000120	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/2/2017	8/2/2017	8/2/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170803S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/3/2017	8/3/2017	8/3/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170804S000110	765.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/4/2017	8/4/2017	8/4/2017	0.000000	765.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170807S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/7/2017	8/7/2017	8/7/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170808S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/8/2017	8/8/2017	8/8/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170809S000110	340.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/9/2017	8/9/2017	8/9/2017	0.000000	340.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170810S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/10/2017	8/10/2017	8/10/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170811S000110	765.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/11/2017	8/11/2017	8/11/2017	0.000000	765.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170814S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/14/2017	8/14/2017	8/14/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170815S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/15/2017	8/15/2017	8/15/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170816S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/16/2017	8/16/2017	8/16/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170817S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/17/2017	8/17/2017	8/17/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170818S000110	765.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/18/2017	8/18/2017	8/18/2017	0.000000	765.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170821S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/21/2017	8/21/2017	8/21/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170822S000110	340.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/22/2017	8/22/2017	8/22/2017	0.000000	340.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170823S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/23/2017	8/23/2017	8/23/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170824S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/24/2017	8/24/2017	8/24/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170825S000110	765.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/25/2017	8/25/2017	8/25/2017	0.000000	765.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170828S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/28/2017	8/28/2017	8/28/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170829S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/29/2017	8/29/2017	8/29/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170830S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/30/2017	8/30/2017	8/30/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20170831S000110	255.000	ILB INFLATION ADJUSTMENTS US TREAS--		8/31/2017	8/31/2017	8/31/2017	0.000000	255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170901S000110	-170.000	ILB INFLATION ADJUSTMENTS US TREAS--		9/1/2017	9/1/2017	9/1/2017	0.000000	-170.00	0.00	0.00



Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 7/1/2017 to 9/30/2017

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client 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	20170905S000120	-170.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/5/2017	9/5/2017	9/5/2017	0.000000	-170.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170905S000230	-170.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/4/2017	9/4/2017	9/4/2017	0.000000	-170.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170906S000110	-255.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/6/2017	9/6/2017	9/6/2017	0.000000	-255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170907S000110	-170.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/7/2017	9/7/2017	9/7/2017	0.000000	-170.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170908S000110	-595.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/8/2017	9/8/2017	9/8/2017	0.000000	-595.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170911S000110	-255.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/11/2017	9/11/2017	9/11/2017	0.000000	-255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170912S000110	-170.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/12/2017	9/12/2017	9/12/2017	0.000000	-170.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170913S000110	-255.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/13/2017	9/13/2017	9/13/2017	0.000000	-255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170914S000110	-170.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/14/2017	9/14/2017	9/14/2017	0.000000	-170.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170915S000110	-595.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/15/2017	9/15/2017	9/15/2017	0.000000	-595.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170918S000110	-255.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/18/2017	9/18/2017	9/18/2017	0.000000	-255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170919S000110	-170.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/19/2017	9/19/2017	9/19/2017	0.000000	-170.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170920S000110	-255.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/20/2017	9/20/2017	9/20/2017	0.000000	-255.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170921S000110	-330.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/21/2017	9/21/2017	9/21/2017	0.000000	-330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170922S000110	-1,155.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/22/2017	9/22/2017	9/22/2017	0.000000	-1,155.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170925S000110	-495.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/25/2017	9/25/2017	9/25/2017	0.000000	-495.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170926S000110	-330.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/26/2017	9/26/2017	9/26/2017	0.000000	-330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170927S000110	-495.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/27/2017	9/27/2017	9/27/2017	0.000000	-495.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170928S000110	-330.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/28/2017	9/28/2017	9/28/2017	0.000000	-330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20170929S000110	-825.000	ILB INFLATION ADJUSTMENTS US TREAS...		9/29/2017	9/29/2017	9/29/2017	0.000000	-825.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		NA9123459	20170717A000260	0.000	BNYM SL BANK FEES		7/14/2017	7/14/2017		0.000000	-256.52	-256.52	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		NA9123459	20170814A000200	0.000	BNYM SL BANK FEES JULY 2017		8/14/2017	8/14/2017		0.000000	-293.52	-293.52	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		NA9123459	20170921A000140	0.000	BNYM SL BANK FEES		9/15/2017	9/15/2017		0.000000	-307.04	-307.04	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20170714S000120 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR J...		7/14/2017	7/14/2017		0.000000	1,453.80	1,453.80	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CDC		NA9123459	20170714S000120 GL...	0.000			7/14/2017	7/14/2017		0.000000	-1,453.80	-1,453.80	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20170717A000250	0.000	BNYM SL GROSS EARN		7/14/2017	7/14/2017		0.000000	1,710.32	1,710.32	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20170814A000190	0.000	BNYM SL GROSS EARNINGS JULY 2017		8/14/2017	8/14/2017		0.000000	1,956.88	1,956.88	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20170915S000120 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR A...		9/15/2017	9/15/2017		0.000000	1,740.03	1,740.03	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20170915S000120 GL...	0.000			9/15/2017	9/15/2017		0.000000	-1,740.03	-1,740.03	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20170921A000130	0.000	BNYM SL GROSS EARN		9/15/2017	9/15/2017		0.000000	2,047.07	2,047.07	0.00
<b>SALES</b>						<b>8,604,197.330</b>							<b>-8,604,197.33</b>	<b>8,604,197.33</b>	<b>0.00</b>
<b>U.S. DOLLAR</b>						<b>8,604,197.330</b>							<b>-8,604,197.33</b>	<b>8,604,197.33</b>	<b>0.00</b>
KR3F39010002	KR3F39010002 INTERNAL TIPS	S		996055619	20170921S000150	-8,604,197.330	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/21/2017	9/21/2017	9/21/2017	1.000000	-8,604,197.33	8,604,197.33	0.00

Kentucky Retirement Systems

## Domestic and Global Commissions Report

Quarter Ending: June 30, 2017

Kentucky Retirement Systems					
Domestic Equity - Common Stock Commissions					
Quarter Ended June30, 2017					
Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BAIRD, ROBERT W & CO INC, MILWAUKEE	241,760	7,905	11,829,940	0.0327	0.0668%
BARCLAYS CAPITAL INC /LE, NEW JERSEY	63,543	2,109	2,996,210	0.0332	0.0704%
BERNSTEIN SANFORD C & CO, NEW YORK	149,714	3,691	7,386,275	0.0247	0.0500%
BNY CONVERGEX, NEW YORK	38,350	1,534	2,937,169	0.0400	0.0522%
CANTOR FITZGERALD & CO INC, NEW YORK	53,918	1,433	1,461,063	0.0266	0.0981%
CITIGROUP GBL MKTS INC, NEW YORK	64,014	1,027	1,844,673	0.0160	0.0557%
CREDIT SUISSE, NEW YORK (CSUS)	215,600	4,186	10,565,113	0.0194	0.0396%
DEUTSCHE BK SECS INC, NY (NWSCUS33)	352,440	11,375	6,582,250	0.0323	0.1728%
GOLDMAN SACHS & CO, NY	2,735,845	43,051	111,193,655	0.0157	0.0387%
INSTINET CORP, NEW YORK	946,531	27,437	31,199,218	0.0290	0.0879%
ITG INC, NEW YORK	2,313,172	31,553	92,604,894	0.0136	0.0341%
J.P. MORGAN CLEARING CORP, NEW YORK	259,670	5,242	9,650,911	0.0202	0.0543%
JEFFERIES & CO INC, NEW YORK	37,024	970	1,475,966	0.0262	0.0657%
KNIGHT CLEARING SERVICES LLC, JERSEY CIT	286,705	8,601	10,014,000	0.0300	0.0859%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	1,065,792	32,002	32,523,066	0.0300	0.0984%
MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	1,662	66	1,640,842	0.0400	0.0041%
MORGAN STANLEY & CO INC, NY	56,175	1,685	1,031,550	0.0300	0.1634%
NATIONAL FINL SVCS CORP, NEW YORK	354,473	11,244	13,542,367	0.0317	0.0830%
OPPENHEIMER & CO INC, NEW YORK	6,960	278	330,081	0.0400	0.0843%
PERSHING LLC, JERSEY CITY	175,211	4,876	7,291,079	0.0278	0.0669%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	127,491	3,834	5,562,580	0.0301	0.0689%
RBC CAPITAL MARKETS LLC, NEW YORK	19,059	680	825,537	0.0357	0.0823%
STATE STREET GLOBAL MARKETS LLC, BOSTON	275,887	3,528	8,058,923	0.0128	0.0438%
STEPHENS INC, LITTLE ROCK	69,990	2,800	4,196,319	0.0400	0.0667%
STIFEL NICOLAUS	90,845	2,617	4,252,791	0.0288	0.0615%
UBS SECURITIES LLC, STAMFORD	794,751	12,562	39,425,121	0.0158	0.0319%
WEDBUSH MORGAN SECS INC, LOS ANGELES	1,460	58	218,230	0.0400	0.0268%
WELLS FARGO SECURITIES LLC, CHARLOTTE	201,540	7,596	6,493,228	0.0377	0.1170%
WILLIAM BLAIR & CO, CHICAGO	24,120	965	1,486,058	0.0400	0.0649%
<b>TOTAL DOMESTIC</b>	<b>11,023,702</b>	<b>234,906</b>	<b>428,619,108</b>	<b>0.0213</b>	<b>0.0548%</b>
Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
NTGI STRUCTURED	72,842	784	4,282,147	0.0108	0.0183%
RIVER ROAD	363,414	9,890	11,615,855	0.0272	0.0851%
RIVER ROAD FAV	2,237,700	64,699	70,190,855	0.0289	0.0922%
S&P 500 INDEX	507,921	3,809	31,666,284	0.0075	0.0120%
SYSTEMATIC	6,083,098	103,978	215,569,576	0.0171	0.0482%
TORTOISE CAP	146,261	1,451	4,336,101	0.0099	0.0335%
WESTFIELD CAPITAL	1,612,466	50,350	90,958,290	0.0312	0.0554%
<b>TOTAL DOMESTIC</b>	<b>11,023,702</b>	<b>234,962</b>	<b>428,619,108</b>	<b>0.0213</b>	<b>0.0548%</b>

Kentucky Retirement Systems					
Global Equity - Common Stock Commissions					
Quarter Ended June 30, 2017					
Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BANCO ITAU, SAO PAULO	62,200	1,558	780,786	0.0251	0.1996%
BARCLAYS CAPITAL, LONDON (BARCGB33)	495,673	9,012	10,592,384	0.0182	0.0851%
BERENBERG GOSSLER & CIE, HAMBURG	41,290	4,486	3,733,762	0.1086	0.1201%
BERNSTEIN SANFORD C & CO, NEW YORK	1,000	5	273,265	0.0050	0.0018%
BNP PARIBAS SEC SRVS SA, SINGAPORE	417,159	2,339	3,240,509	0.0056	0.0722%
BNP PARIBAS SECS SERV, SYDNEY	39,427	573	715,816	0.0145	0.0801%
BRADESCO S.A. CTVM, SAO PAULO	200,000	815	816,439	0.0041	0.0999%
CITIGROUP GBL MKTS INC, NEW YORK	3,800	38	415,487	0.0100	0.0091%
CITIGROUP GBL MKTS/SALOMON, NEW YORK	2,588,785	14,942	17,881,151	0.0058	0.0836%
CITIGROUP GLOBAL MARKETS LTD, LONDON	863,881	11,623	9,649,538	0.0135	0.1205%
CLSA AUSTRALIA PTY LTD, SYDNEY	22,590	433	540,604	0.0192	0.0801%
CREDIT LYONNAIS SECS (ASIA), HONG KONG	200,000	564	226,393	0.0028	0.2492%
CREDIT LYONNAIS SECS, SINGAPORE	3,009,700	3,304	2,007,418	0.0011	0.1646%
CREDIT SUISSE (EUROPE), LONDON	1,664,390	30,404	34,915,608	0.0183	0.0871%
CREDIT SUISSE (HK) LIMITED, HONG KONG	877,400	2,010	1,830,698	0.0023	0.1098%

Special Called Investment Committee Meeting November 13, 2017 - Performance Review

CREDIT SUISSE AUSTRALIA EQ, MELBOURNE	3,347	65	81,411	0.0195	0.0801%
CREDIT SUISSE, NEW YORK (CSUS)	7,212,200	13,124	21,870,616	0.0018	0.0600%
D CARNEGIE AB, STOCKHOLM	47,784	584	973,289	0.0122	0.0600%
DAIWA SECS (HK) LTD, HONG KONG	113,000	1,204	3,010,734	0.0107	0.0400%
DAIWA SECS AMER INC, NEW YORK	48,500	1,040	989,222	0.0215	0.1052%
DAVY STOCKBROKERS, DUBLIN	8,170	31	26,380	0.0038	0.1187%
DEUTSCHE BK SECS INC, NY (NWSCUS33)	334,481	7,450	8,634,155	0.0223	0.0863%
EVANS AND PARTNERS PTY LTD, MELBOURNE	22,013	958	478,170	0.0435	0.2004%
EXANE, PARIS (EXANFRPP)	10,394	488	1,062,977	0.0469	0.0459%
GOLDMAN SACHS & CO, NY	2,715,933	17,016	24,811,994	0.0063	0.0686%
GOLDMAN SACHS CAP MKTS, NEW YORK	25,000	532	1,775,200	0.0213	0.0300%
GOLDMAN SACHS INTL, LONDON (GSILGB2X)	51,229	858	833,377	0.0167	0.1029%
GOODBODY STOCKBROKERS, DUBLIN	600	32	53,588	0.0536	0.0600%
HONG KONG & SHANGHAI BKG CORP, HONG KONG	679,200	1,861	746,429	0.0027	0.2493%
HSBC BANK PLC (MIDLAND BK)(JAC), LONDON	7,900	1,852	1,544,775	0.2344	0.1199%
HSBC SECS INC, NEW YORK	259,100	203	676,577	0.0008	0.0300%
ICBC FINCL SVCS, NEW YORK	242,000	3,630	4,541,402	0.0150	0.0799%
INSTINET EUROPE LIMITED, LONDON	352,900	770	2,567,451	0.0022	0.0300%
INVESTMENT TECHNOLOGY GROUP LTD,DUBLIN	1,289,467	11,788	12,758,966	0.0091	0.0924%
ITG AUSTRALIA LTD, MELBOURNE	211,114	2,923	3,536,841	0.0138	0.0827%
J P MORGAN SEC LTD/STOCK LENDING, LONDON	17,001	605	1,512,671	0.0356	0.0400%
J P MORGAN SEC, SYDNEY	941,193	1,739	3,948,228	0.0018	0.0441%
J P MORGAN SECS LTD, LONDON	352,586	9,313	11,446,300	0.0264	0.0814%
J.P. MORGAN CLEARING CORP, NEW YORK	77,010	1,092	3,904,888	0.0142	0.0280%
J.P. MORGAN SECURITIES, HONG KONG	164,124	642	623,380	0.0039	0.1031%
JPMORGAN SECURITIES INC, NEW YORK	325,120	6,692	6,912,818	0.0206	0.0968%
KNIGHT CLEARING SERVICES LLC, JERSEY CIT	12,000	300	992,491	0.0250	0.0302%
LIQUIDNET CANADA INC, TORONTO	7,000	103	110,686	0.0147	0.0932%
MACQUARIE BANK LIMITED, SYDNEY	433,508	4,902	5,421,396	0.0113	0.0904%
MACQUARIE BANK LTD, HONG KONG	793,600	11,870	8,528,805	0.0150	0.1392%
MACQUARIE SECURITIES LTD, AUCKLAND	18,983	111	111,220	0.0059	0.0999%
MERRILL LYNCH GILTS LTD, LONDON	61,196	1,516	1,631,674	0.0248	0.0929%
MERRILL LYNCH INTL LONDON EQUITIES	5,964,294	27,487	45,409,098	0.0046	0.0605%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	375,520	5,866	6,116,169	0.0156	0.0959%
MERRILL LYNCH PIERCE FENNER, WILMINGTON	286,221	3,841	3,632,620	0.0134	0.1057%
MERRILL LYNCH, SYDNEY	133,947	1,354	1,720,748	0.0101	0.0787%
MIZUHO SECURITIES USA INC. NEW YORK	272,146	11,068	10,275,177	0.0407	0.1077%
MORGAN STANLEY & CO INC, NY	3,147,701	39,932	32,151,079	0.0127	0.1242%
MORGAN STANLEY & CO INTL LTD, SEOUL	31,300	4,639	4,221,949	0.1482	0.1099%
NESBITT BURNS, TORONTO (NTDT)	91,300	1,417	1,550,637	0.0155	0.0914%
NOMURA SECS INTL INC, NEW YORK	39,900	3,566	3,252,596	0.0894	0.1096%
ODDO ET CIE, PARIS	9,588	633	454,184	0.0660	0.1394%
PERSHING SECURITIES LIMITED, LIVERPOOL	8,140	1,868	1,558,167	0.2294	0.1199%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	33,600	735	525,359	0.0219	0.1399%
RBC DOMINION SECS INC, TORONTO (DOMA)	584,800	8,150	5,499,723	0.0139	0.1482%
ROYAL BANK OF CANADA EUROPE LTD, LONDON	97,638	3,319	3,236,388	0.0340	0.1025%
SANFORD C BERNSTEIN & CO INC, LONDON	4,706	112	279,781	0.0238	0.0400%
SCOTIA CAPITAL MKTS, TORONTO	283,300	7,785	5,516,705	0.0275	0.1411%
SG SEC (LONDON) LTD, LONDON	40,334	470	671,934	0.0117	0.0700%
SMBC SECURITIES, INC NEW YORK	222,100	8,843	8,152,693	0.0398	0.1085%
SOCIETE GENERALE LONDON BRANCH, LONDON	572,344	5,448	8,956,074	0.0095	0.0608%
UBS SECURITIES LLC, STAMFORD	283,170	3,412	3,775,290	0.0120	0.0904%
UBS WARBURG ASIA LTD, HONG KONG	417,200	6,062	5,245,968	0.0145	0.1155%
UBS WARBURG AUSTRALIA EQUITIES, SYDNEY	17,075	156	194,291	0.0091	0.0801%
UBS WARBURG SEC,TAIWAN	602,000	475	950,773	0.0008	0.0500%
UBS WARBURG, LONDON	624,973	7,933	10,661,036	0.0127	0.0744%
XP INVESTIMENTOS CCTVM SA,RIO DE JANEIRO	280,000	1,221	1,223,034	0.0044	0.0999%

TOTAL GLOBAL	41,748,245	343,194	388,969,441	0.0082	0.0882%
--------------	------------	---------	-------------	--------	---------

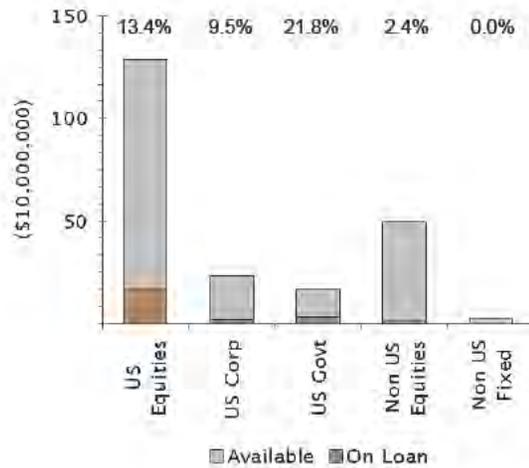
Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AMERICAN CENTURY	7,842,459	124,935	138,780,583	0.0159	0.0900%
FRANKIN TEMPLETON	15,203,220	105,421	96,149,362	0.0069	0.1096%
LAZARD ASSET MGMT	7,603,181	91,117	114,302,785	0.0120	0.0797%
LSV ASSET MANAGEMENT	8,072,194	11,666	26,177,838	0.0014	0.0446%
LSV ASSET MGMT	3,026,180	5,299	11,756,046	0.0018	0.0451%
MANULIFE ASSET MGMT	1,011	4,754	1,802,828	4.7024	0.2637%
TOTAL GLOBAL	41,748,245	343,194	388,969,441	0.0082	0.0882%

**Global Securities Lending  
 Executive Lending Summary**

As of 9/30/2017

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

**Lending Utilization 10.9%**

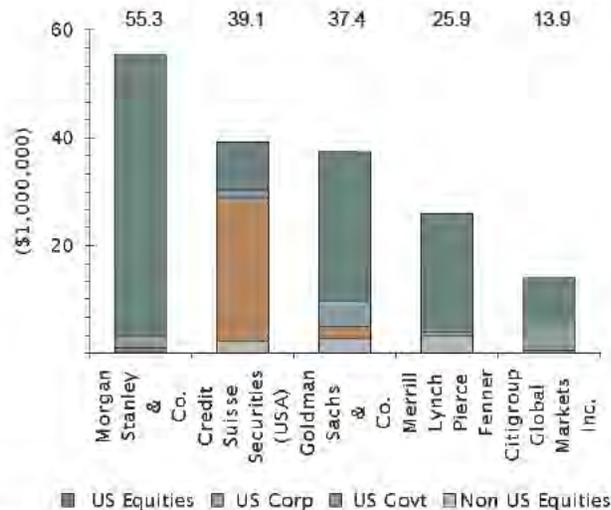


Loan Type	Daily Avg	Volumes		Collateral
	Return (BP)	Collateral	Market	Percent
US Equities	32.8	176,490,717	172,375,388	102.4%
US Corp	33.2	22,643,379	22,101,468	102.5%
US Govt	13.4	37,268,734	36,530,772	102.0%
Non US Equities	228.9	12,858,576	11,803,013	108.9%
<b>Totals</b>	<b>39.9</b>	<b>249,261,406</b>	<b>242,810,641</b>	<b>102.7%</b>

Asset Class	Earnings By Asset Class	
	Daily Earnings	MTD Earnings
Equity	2,859.38	65,919.17
Corporate	177.26	5,345.98
US T-Notes	52.00	2,042.98
TIPS	56.20	1,693.23
US T-Bonds	3.12	72.76
US T-Bills	6.64	22.75
Exchange Traded	.00	3.68
<b>Earnings Total</b>	<b>3,154.60</b>	<b>75,100.55</b>

Loan Type	Cash Collateral	Non Cash Collateral
US Equities	160,254,383	16,236,334
US Corp	22,546,410	96,969
US Govt	2,734,024	34,534,710
Non US Equities	7,471,342	5,387,234
<b>Totals</b>	<b>193,006,159</b>	<b>56,255,247</b>

**Top 5 Borrowers - By Loan Type**



**Top Ten Daily Earning Securities**

Security	Avg Daily Rebate Rate	Daily Total	MTD Total
STATOIL ASANOK 2.50	-42.2700	916.72	1,166.17
LINE CORP	-1.1987	447.38	9,803.21
KINDER MORGAN INC/DEPFD 9.750% SER A	-3.9827	121.85	3,076.69
SAS AB	-.8519	80.58	1,461.94
ANADARKO PETROLEUM CORPPFD 7.500%	-6.9999	44.34	88.69
AEON FINANCIAL SERVICE CO LTD	.5500	37.40	364.00
CARS.COM INC	.5136	33.84	695.04
US TREASURY INFLATION INDEXED NOTES1/4% 01/15/2025	.0000	31.16	939.85
GRANITE POINT MORTGAGE TRUST I	-10.6250	30.07	360.26
APPLIED OPTOELECTRONICS INC	-42.2342	29.86	597.84

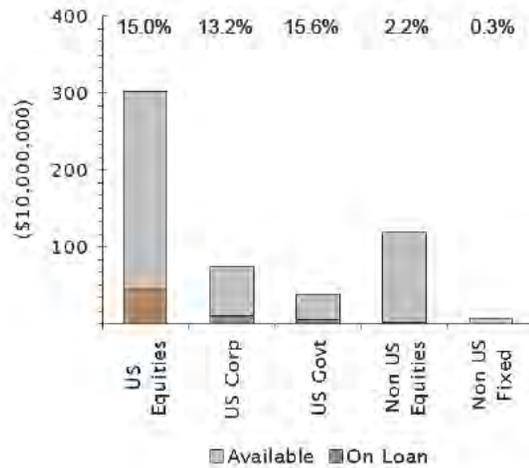


**Global Securities Lending  
Executive Lending Summary**

As of 9/30/2017

Report ID: GSL601  
Reporting Currency: USD

**Lending Utilization 11.8%**

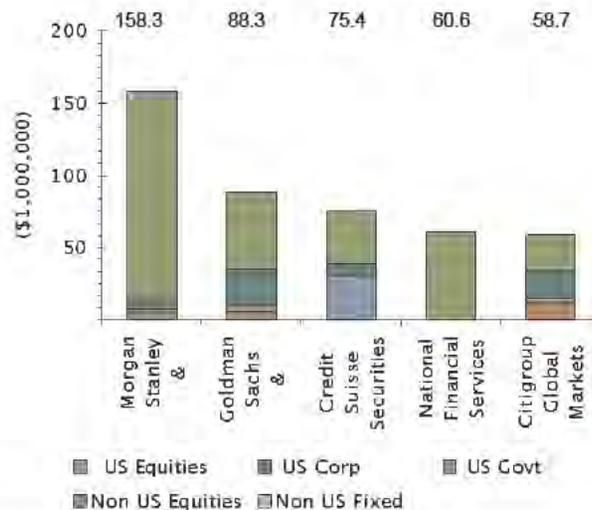


Loan Type	Daily Avg	Volumes		Collateral
	Return (BP)	Collateral	Market	Percent
US Equities	32.5	463,577,413	452,857,879	102.4%
US Corp	32.9	101,645,025	99,181,152	102.5%
US Govt	15.6	61,305,629	60,113,309	102.0%
Non US Equities	329.3	27,810,788	26,422,573	105.3%
Non US Fixed	240.9	215,460	210,782	102.2%
<b>Totals</b>	<b>43.6</b>	<b>654,554,315</b>	<b>638,785,695</b>	<b>102.5%</b>

Asset Class	Earnings By Asset Class	
	Daily Earnings	MTD Earnings
Equity	6,766.44	162,826.60
Corporate	801.58	22,717.63
US T-Notes	119.21	6,138.39
Exchange Traded	144.75	2,838.58
TIPS	76.46	2,303.65
US T-Bills	21.01	282.97
US T-Bonds	9.59	233.70
<b>Earnings Total</b>	<b>7,939.04</b>	<b>197,341.52</b>

Loan Type	Cash Collateral	Non Cash Collateral
US Equities	418,791,823	44,785,590
US Corp	101,393,180	251,845
US Govt	6,957,972	54,347,657
Non US Equities	22,641,699	5,169,089
Non US Fixed	215,460	0
<b>Totals</b>	<b>550,000,134</b>	<b>104,554,181</b>

**Top 5 Borrowers - By Loan Type**



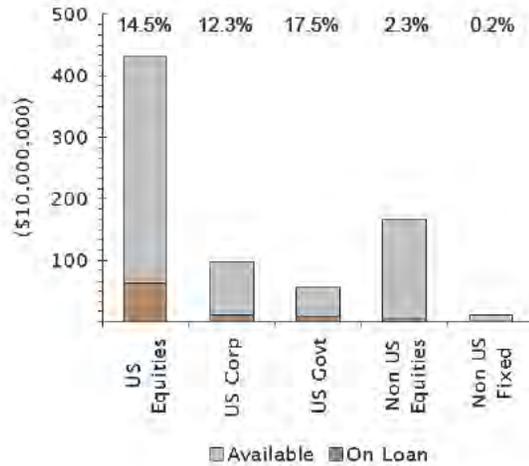
Top Ten Daily Earning Securities			
	Avg Daily Rebate Rate	Daily Total	MTD Total
STATOIL ASANOK2.50	.0000	1,562.48	1,562.48
LINE CORP	-2.9714	1,022.73	24,930.87
KINDER MORGAN INC/DEPFD 9.750% SER A	-4.1853	319.28	8,347.71
TOTAL SA	-.4908	286.64	15,378.93
SAS AB	-1.3400	268.15	5,247.41
ISHARES CORE S&P MIDCAP ETF	1.0700	144.75	2,838.49
APPLIED OPTOELECTRONICS INC	-47.2326	129.77	2,583.49
BROOKFIELD RENEWABLE PARTNERS L PLIMITED	-3.0000	129.20	4,205.22
CARS.COM INC	.0860	128.74	3,489.83
S FOODS INC	.0000	119.16	3,296.68

**Global Securities Lending  
Executive Lending Summary**

As of 9/30/2017

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

**Lending Utilization 11.5%**



Loan Type	Daily Avg	Volumes		Collateral
	Return (BP)	Collateral	Market	Percent
US Equities	32.6	640,068,130	625,233,267	102.4%
US Corp	32.9	124,288,403	121,282,620	102.5%
US Govt	14.8	98,574,363	96,644,081	102.0%
Non US Equities	297.8	40,669,364	38,225,586	106.4%
Non US Fixed	240.9	215,460	210,782	102.2%
<b>Totals</b>	<b>42.6</b>	<b>903,815,720</b>	<b>881,596,336</b>	<b>102.5%</b>

Asset Class	Earnings By Asset Class	
	Daily Earnings	MTD Earnings
Equity	9,625.82	228,745.77
Corporate	978.84	28,063.61
US T-Notes	171.21	8,181.37
TIPS	132.66	3,996.88
Exchange Traded	144.75	2,842.26
US T-Bonds	12.71	306.46
US T-Bills	27.65	305.72
<b>Earnings Total</b>	<b>11,093.64</b>	<b>272,442.07</b>

Loan Type	Cash Collateral	Non Cash Collateral
US Equities	579,046,206	61,021,924
US Corp	123,939,590	348,814
US Govt	9,691,996	88,882,367
Non US Equities	30,113,041	10,556,323
Non US Fixed	215,460	0
<b>Totals</b>	<b>743,006,293</b>	<b>160,809,428</b>

**Top 5 Borrowers - By Loan Type**



Top Ten Daily Earning Securities			
	Avg Daily Rebate Rate	Daily Total	MTD Total
STATOIL ASANOK2.50	-116.3053	2,479.20	2,728.64
LINE CORP	-2.4473	1,470.11	34,734.09
KINDER MORGAN INC/DEPFD 9.750% SER A	-4.1278	441.13	11,424.40
SAS AB	-1.2077	348.74	6,709.35
TOTAL SA	-5320	293.79	21,603.33
CARS.COM INC	.2149	162.58	4,184.86
APPLIED OPTOELECTRONICS INC	-46.2118	159.64	3,181.33
ANADARKO PETROLEUM CORPPFD 7.500%	-6.9782	151.91	997.87
ISHARES CORE S&P MIDCAP ETF	1.0700	144.75	2,842.15
BROOKFIELD RENEWABLE PARTNERS L PLIMITED	-3.0000	136.76	5,050.20

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

\* Estimated Book Yield for Settled Positions:

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

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

**Securities Lending Division Pricing Disclosures:**

Prices of securities reported herein are provided by pricing vendors and ratings agencies ("pricing vendors") used by The Bank of New York Mellon (BNYM) in the ordinary course of business. Such prices are not independently verified by BNYM. Some reported prices are not updated by pricing vendors on a regular basis (and therefore are considered 'stale') and in some cases pricing vendors do not provide prices. For securities where BNYM's pricing vendors do not provide prices, BNYM may use prices (which may be indicative bids) provided by one or more dealers in such securities or by the Depository Trust Company or other securities depository (generally par value or the price paid on the last trade settled through such depository) until such time that BNYM's pricing vendor provides prices. For securities that are new issues or securities that are not widely held or regularly traded (e.g., ABSs, CMOs, CDOs, CLOs, CBOs, CDSs), pricing vendors may report prices based on valuation models which reflect underlying non-observable assumptions that may not be accurate or complete and such models may not be regularly adjusted. The prices reported herein may differ from the prices reported or used by other subsidiaries, affiliates or divisions of BNYM, and such differences may or may not be material. Neither BNYM, its pricing vendors or any other third party makes any representations or warranties with respect to any pricing information provided herein; the reported prices may not reflect the actual amount that can be realized upon the sale of such securities. The pricing information herein may contain errors or omissions.

The pricing information herein is proprietary to its suppliers and is for your internal use only. It may not be copied, reproduced, published, posted, transmitted, displayed, stored, modified, sublicensed, transferred, disclosed or distributed without BNYM's express written permission or that of its pricing vendors or other third parties, as applicable. The pricing information herein may not be used for any purpose not authorized by BNYM.

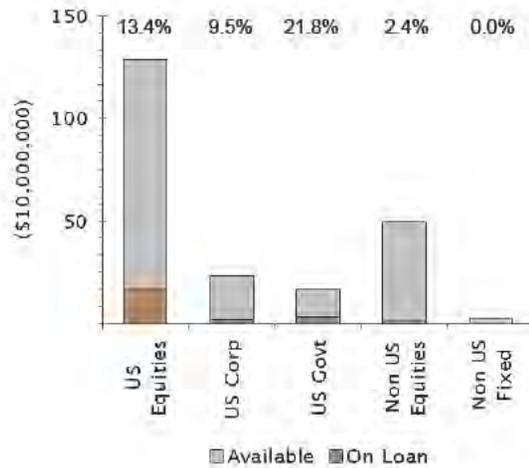
UNDER NO CIRCUMSTANCES SHALL BNYM OR ANY OF ITS PRICING VENDORS OR OTHER SUPPLIERS BE LIABLE OR RESPONSIBLE FOR ANY DAMAGES, INCLUDING BUT NOT LIMITED TO ANY DIRECT, INDIRECT, INCIDENTAL, EXEMPLARY, SPECIAL, OR CONSEQUENTIAL DAMAGES, LOST PROFITS, OR LOSS OF GOOD WILL (EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGES) THAT RESULT FROM (1) ANY ERRORS OR OMISSIONS IN THE PRICING INFORMATION, (2) THE USE OF OR INABILITY TO USE ANY PRICING INFORMATION, (3) THE CONSEQUENCES OF ANY DECISION MADE OR ACTION OR NON-ACTION TAKEN IN RELIANCE ON THE PRICING INFORMATION; OR (4) ANY OTHER MATTER RELATING TO THE PRICING INFORMATION.

**Global Securities Lending  
 Executive Lending Summary**

As of 9/30/2017

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

**Lending Utilization 10.9%**

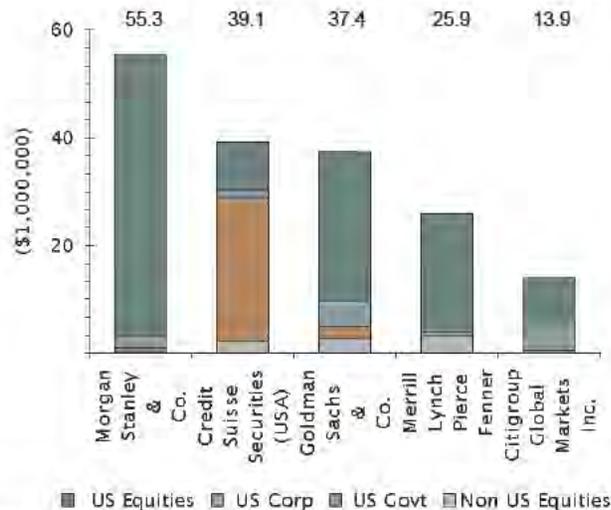


Loan Type	Daily Avg Return (BP)	Volumes		Collateral Percent
		Collateral	Market	
US Equities	32.8	176,490,717	172,375,388	102.4%
US Corp	33.2	22,643,379	22,101,468	102.5%
US Govt	13.4	37,268,734	36,530,772	102.0%
Non US Equities	228.9	12,858,576	11,803,013	108.9%
<b>Totals</b>	<b>39.9</b>	<b>249,261,406</b>	<b>242,810,641</b>	<b>102.7%</b>

Asset Class	Earnings By Asset Class	
	Daily Earnings	MTD Earnings
Equity	2,859.38	65,919.17
Corporate	177.26	5,345.98
US T-Notes	52.00	2,042.98
TIPS	56.20	1,693.23
US T-Bonds	3.12	72.76
US T-Bills	6.64	22.75
Exchange Traded	.00	3.68
<b>Earnings Total</b>	<b>3,154.60</b>	<b>75,100.55</b>

Loan Type	Cash Collateral	Non Cash Collateral
US Equities	160,254,383	16,236,334
US Corp	22,546,410	96,969
US Govt	2,734,024	34,534,710
Non US Equities	7,471,342	5,387,234
<b>Totals</b>	<b>193,006,159</b>	<b>56,255,247</b>

**Top 5 Borrowers – By Loan Type**



**Top Ten Daily Earning Securities**

Security	Avg Daily Rebate Rate	Daily Total	MTD Total
STATOIL ASANOK 2.50	-42.2700	916.72	1,166.17
LINE CORP	-1.1987	447.38	9,803.21
KINDER MORGAN INC/DEPFD 9.750% SER A	-3.9827	121.85	3,076.69
SAS AB	-.8519	80.58	1,461.94
ANADARKO PETROLEUM CORPPFD 7.500%	-6.9999	44.34	88.69
AEON FINANCIAL SERVICE CO LTD	.5500	37.40	364.00
CARS.COM INC	.5136	33.84	695.04
US TREASURY INFLATION INDEXED NOTES1/4% 01/15/2025	.0000	31.16	939.85
GRANITE POINT MORTGAGE TRUST I	-10.6250	30.07	360.26
APPLIED OPTOELECTRONICS INC	-42.2342	29.86	597.84

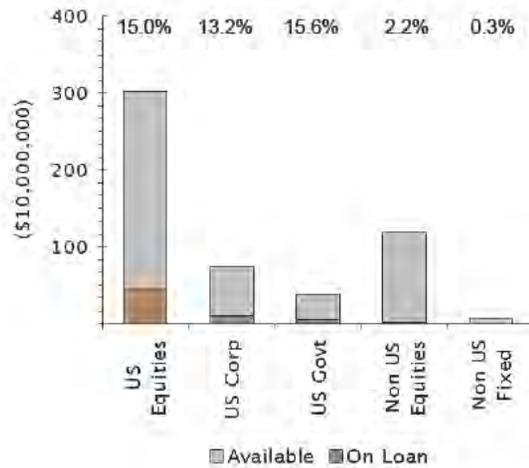


**Global Securities Lending  
Executive Lending Summary**

As of 9/30/2017

Report ID: GSL601  
Reporting Currency: USD

**Lending Utilization 11.8%**

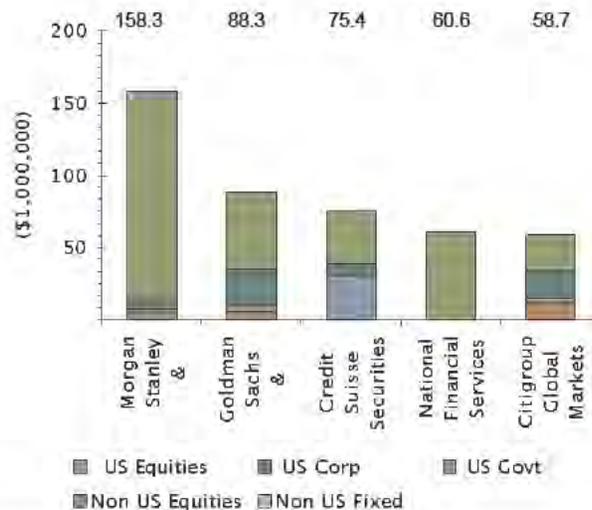


Loan Type	Daily Avg	Volumes		Collateral
	Return (BP)	Collateral	Market	Percent
US Equities	32.5	463,577,413	452,857,879	102.4%
US Corp	32.9	101,645,025	99,181,152	102.5%
US Govt	15.6	61,305,629	60,113,309	102.0%
Non US Equities	329.3	27,810,788	26,422,573	105.3%
Non US Fixed	240.9	215,460	210,782	102.2%
<b>Totals</b>	<b>43.6</b>	<b>654,554,315</b>	<b>638,785,695</b>	<b>102.5%</b>

Asset Class	Earnings By Asset Class	
	Daily Earnings	MTD Earnings
Equity	6,766.44	162,826.60
Corporate	801.58	22,717.63
US T-Notes	119.21	6,138.39
Exchange Traded	144.75	2,838.58
TIPS	76.46	2,303.65
US T-Bills	21.01	282.97
US T-Bonds	9.59	233.70
<b>Earnings Total</b>	<b>7,939.04</b>	<b>197,341.52</b>

Loan Type	Cash Collateral	Non Cash Collateral
US Equities	418,791,823	44,785,590
US Corp	101,393,180	251,845
US Govt	6,957,972	54,347,657
Non US Equities	22,641,699	5,169,089
Non US Fixed	215,460	0
<b>Totals</b>	<b>550,000,134</b>	<b>104,554,181</b>

**Top 5 Borrowers - By Loan Type**



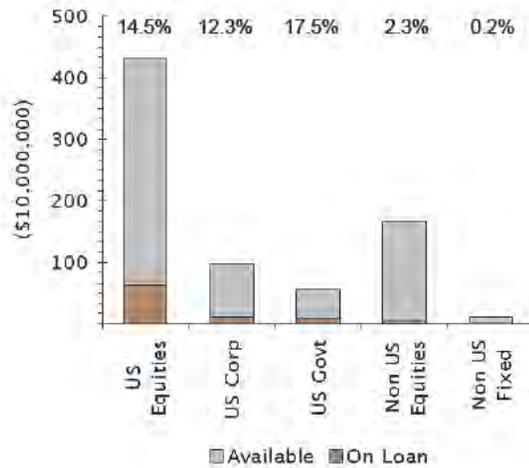
Top Ten Daily Earning Securities			
	Avg Daily Rebate Rate	Daily Total	MTD Total
STATOIL ASANOK2.50	.0000	1,562.48	1,562.48
LINE CORP	-2.9714	1,022.73	24,930.87
KINDER MORGAN INC/DEPFD 9.750% SER A	-4.1853	319.28	8,347.71
TOTAL SA	-.4908	286.64	15,378.93
SAS AB	-1.3400	268.15	5,247.41
ISHARES CORE S&P MIDCAP ETF	1.0700	144.75	2,838.49
APPLIED OPTOELECTRONICS INC	-47.2326	129.77	2,583.49
BROOKFIELD RENEWABLE PARTNERS L PLIMITED	-3.0000	129.20	4,205.22
CARS.COM INC	.0860	128.74	3,489.83
S FOODS INC	.0000	119.16	3,296.68

**Global Securities Lending  
Executive Lending Summary**

As of 9/30/2017

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

**Lending Utilization 11.5%**

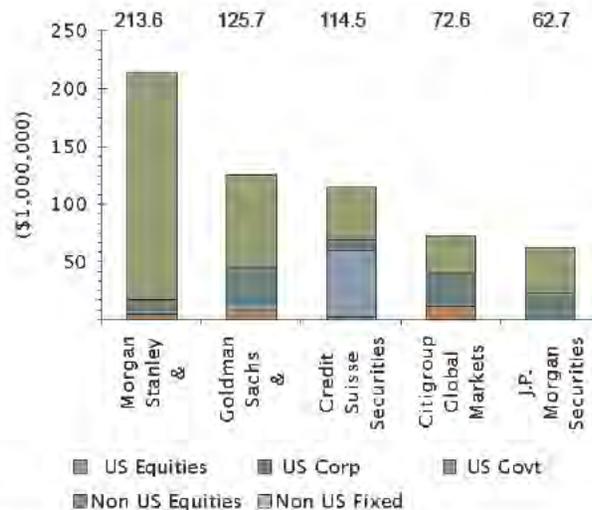


Loan Type	Daily Avg	Volumes		Collateral
	Return (BP)	Collateral	Market	Percent
US Equities	32.6	640,068,130	625,233,267	102.4%
US Corp	32.9	124,288,403	121,282,620	102.5%
US Govt	14.8	98,574,363	96,644,081	102.0%
Non US Equities	297.8	40,669,364	38,225,586	106.4%
Non US Fixed	240.9	215,460	210,782	102.2%
<b>Totals</b>	<b>42.6</b>	<b>903,815,720</b>	<b>881,596,336</b>	<b>102.5%</b>

Asset Class	Earnings By Asset Class	
	Daily Earnings	MTD Earnings
Equity	9,625.82	228,745.77
Corporate	978.84	28,063.61
US T-Notes	171.21	8,181.37
TIPS	132.66	3,996.88
Exchange Traded	144.75	2,842.26
US T-Bonds	12.71	306.46
US T-Bills	27.65	305.72
<b>Earnings Total</b>	<b>11,093.64</b>	<b>272,442.07</b>

Loan Type	Cash Collateral	Non Cash Collateral
US Equities	579,046,206	61,021,924
US Corp	123,939,590	348,814
US Govt	9,691,996	88,882,367
Non US Equities	30,113,041	10,556,323
Non US Fixed	215,460	0
<b>Totals</b>	<b>743,006,293</b>	<b>160,809,428</b>

**Top 5 Borrowers - By Loan Type**



Top Ten Daily Earning Securities			
	Avg Daily Rebate Rate	Daily Total	MTD Total
STATOIL ASANOK2.50	-116.3053	2,479.20	2,728.64
LINE CORP	-2.4473	1,470.11	34,734.09
KINDER MORGAN INC/DEPFD 9.750% SER A	-4.1278	441.13	11,424.40
SAS AB	-1.2077	348.74	6,709.35
TOTAL SA	-5320	293.79	21,603.33
CARS.COM INC	.2149	162.58	4,184.86
APPLIED OPTOELECTRONICS INC	-46.2118	159.64	3,181.33
ANADARKO PETROLEUM CORPPFD 7.500%	-6.9782	151.91	997.87
ISHARES CORE S&P MIDCAP ETF	1.0700	144.75	2,842.15
BROOKFIELD RENEWABLE PARTNERS L PLIMITED	-3.0000	136.76	5,050.20

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

\* Estimated Book Yield for Settled Positions:

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

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

**Securities Lending Division Pricing Disclosures:**

Prices of securities reported herein are provided by pricing vendors and ratings agencies ("pricing vendors") used by The Bank of New York Mellon (BNYM) in the ordinary course of business. Such prices are not independently verified by BNYM. Some reported prices are not updated by pricing vendors on a regular basis (and therefore are considered 'stale') and in some cases pricing vendors do not provide prices. For securities where BNYM's pricing vendors do not provide prices, BNYM may use prices (which may be indicative bids) provided by one or more dealers in such securities or by the Depository Trust Company or other securities depository (generally par value or the price paid on the last trade settled through such depository) until such time that BNYM's pricing vendor provides prices. For securities that are new issues or securities that are not widely held or regularly traded (e.g., ABSs, CMOs, CDOs, CLOs, CBOs, CDSs), pricing vendors may report prices based on valuation models which reflect underlying non-observable assumptions that may not be accurate or complete and such models may not be regularly adjusted. The prices reported herein may differ from the prices reported or used by other subsidiaries, affiliates or divisions of BNYM, and such differences may or may not be material. Neither BNYM, its pricing vendors or any other third party makes any representations or warranties with respect to any pricing information provided herein; the reported prices may not reflect the actual amount that can be realized upon the sale of such securities. The pricing information herein may contain errors or omissions.

The pricing information herein is proprietary to its suppliers and is for your internal use only. It may not be copied, reproduced, published, posted, transmitted, displayed, stored, modified, sublicensed, transferred, disclosed or distributed without BNYM's express written permission or that of its pricing vendors or other third parties, as applicable. The pricing information herein may not be used for any purpose not authorized by BNYM.

UNDER NO CIRCUMSTANCES SHALL BNYM OR ANY OF ITS PRICING VENDORS OR OTHER SUPPLIERS BE LIABLE OR RESPONSIBLE FOR ANY DAMAGES, INCLUDING BUT NOT LIMITED TO ANY DIRECT, INDIRECT, INCIDENTAL, EXEMPLARY, SPECIAL, OR CONSEQUENTIAL DAMAGES, LOST PROFITS, OR LOSS OF GOOD WILL (EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGES) THAT RESULT FROM (1) ANY ERRORS OR OMISSIONS IN THE PRICING INFORMATION, (2) THE USE OF OR INABILITY TO USE ANY PRICING INFORMATION, (3) THE CONSEQUENCES OF ANY DECISION MADE OR ACTION OR NON-ACTION TAKEN IN RELIANCE ON THE PRICING INFORMATION; OR (4) ANY OTHER MATTER RELATING TO THE PRICING INFORMATION.

Kentucky Retirement Systems

# Security Litigation Report

Quarter Ending: September 30, 2017

---

Claims Filed during the Quarter (pg 3):

**24**

Proceeds Received during the Quarter (pg 4):

**\$205,541.14**

---

<b>Kentucky Retirement Systems</b>	
Quarterly Securities Litigation Report	
Quarter Ended 09/30/17	
<b>Total Claims Filed</b>	
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	24
<b>Total Filed</b>	<b>1,386</b>
<b>Proceeds Received</b>	
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	\$205,541
<b>Total Proceeds</b>	<b>\$53,822,538</b>

Special Called Investment Committee Meeting November 13, 2017 - Performance Review

Class Action Name	TNT Status Code	Status as of Date	Class Period Start Date	Class Period End Date	Class Account Id	Claimed Account Name
THQ INC. (2012)	FILED	9/22/2017	5/2/2011	2/2/2012	2602408	*KRS PEN NTGI STRUCTURED SM-SL
THQ INC. (2012)	FILED	9/22/2017	5/2/2011	2/2/2012	2606145	ZZKRS LIQUIDATION ACCOUNT
THQ INC. (2012)	FILED	9/22/2017	5/2/2011	2/2/2012	2688058	ZZKRS INS NTGI STRUCTURED SM
COMPUTER SCIENCES CORP (SEC FAIR FUND)	FILED	9/6/2017	8/4/2008	3/23/2012	2606488	ZZKRS PEN INVESCO US QUANT C-S
COMPUTER SCIENCES CORP (SEC FAIR FUND)	FILED	9/6/2017	8/4/2008	3/23/2012	2609780	ZZKRS PEN S&P 500 INDEX-SL
COMPUTER SCIENCES CORP (SEC FAIR FUND)	FILED	9/6/2017	8/4/2008	3/23/2012	2609783	ZZKRS INS S&P 500 INDEX-SL
COMPUTER SCIENCES CORP (SEC FAIR FUND)	FILED	9/6/2017	8/4/2008	3/23/2012	2623551	ZZKRS PEN LIQUIDATION
COMPUTER SCIENCES CORP (SEC FAIR FUND)	FILED	9/6/2017	8/4/2008	3/23/2012	2627633	ZZKRS INS- LIQUIDATION
HARMAN INTL INDUSTRIES INC (2007)(D.D.C.	FILED	8/29/2017	4/25/2007	5/5/2008	2609783	ZZKRS INS S&P 500 INDEX-SL
DFC GLOBAL CORP.	FILED	8/18/2017	1/27/2011	5/2/2014	2602408	*KRS PEN NTGI STRUCTURED SM-SL
DFC GLOBAL CORP.	FILED	8/18/2017	1/27/2011	5/2/2014	2688058	ZZKRS INS NTGI STRUCTURED SM
HALLIBURTON COMPANY	FILED	8/3/2017	8/13/1999	3/6/2002	2606486	ZZKRS PEN#3 INTERNAL LG CAP
HALLIBURTON COMPANY	FILED	8/3/2017	8/13/1999	3/6/2002	2609780	ZZKRS PEN S&P 500 INDEX-SL
HALLIBURTON COMPANY	FILED	8/3/2017	8/13/1999	3/6/2002	2609783	ZZKRS INS S&P 500 INDEX-SL
ENERGY RECOVERY, INC.	FILED	7/27/2017	3/6/2013	3/5/2015	2602408	*KRS PEN NTGI STRUCTURED SM-SL
ENERGY RECOVERY, INC.	FILED	7/27/2017	3/6/2013	3/5/2015	2688058	ZZKRS INS NTGI STRUCTURED SM
RUBY TUESDAY, INC. (2014)	FILED	7/6/2017	4/9/2013	1/7/2014	2602408	*KRS PEN NTGI STRUCTURED SM-SL
RUBY TUESDAY, INC. (2014)	FILED	7/6/2017	4/9/2013	1/7/2014	2688058	ZZKRS INS NTGI STRUCTURED SM
FEDERAL HOME LOAN MTG CORP (SEC)(FREDDIE	FILED	7/3/2017	4/17/2000	6/6/2003	2606486	ZZKRS PEN#3 INTERNAL LG CAP
FEDERAL HOME LOAN MTG CORP (SEC)(FREDDIE	FILED	7/3/2017	4/17/2000	6/6/2003	2606487	ZZ KRS PEN #20 ALLIANCE CAP
FEDERAL HOME LOAN MTG CORP (SEC)(FREDDIE	FILED	7/3/2017	4/17/2000	6/6/2003	2606488	ZZKRS PEN INVESCO US QUANT C-S
FEDERAL HOME LOAN MTG CORP (SEC)(FREDDIE	FILED	7/3/2017	4/17/2000	6/6/2003	2606501	ZZKRS INS #73 INTERNAL LG CAP
FEDERAL HOME LOAN MTG CORP (SEC)(FREDDIE	FILED	7/3/2017	4/17/2000	6/6/2003	2609780	ZZKRS PEN S&P 500 INDEX-SL
FEDERAL HOME LOAN MTG CORP (SEC)(FREDDIE	FILED	7/3/2017	4/17/2000	6/6/2003	2609783	ZZKRS INS S&P 500 INDEX-SL

 <b>TOTAL FUND - KR2G00000000</b>	<b>Transaction Detail</b> <b>Reported By Transaction Category</b> 6/30/2017 - 9/30/2017	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				
<b>CLASS ACTIONS</b>							
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
CD	0.000	SOUTH CORP. - HEALTHSOUTH CORP	6/30/2017	0.000000	1,937.36	1,937.36	1,937.36
	NA9123459	. SECHEALTHSOUTH CORP. - HEALT		0.000000	1,937.36	1,937.36	1,937.36
		20170630S000430 / 000000000759	6/30/2017				Gain/Loss Local Amounts: 1,937.36 Long
		KR2F19020002: S&P 500 INDEX					Gain/Loss Base Amounts: 1,937.36 Long
CD	0.000	08-CV-4772-LTS-DCFAMERICAN INT	7/7/2017	0.000000	26,424.01	26,424.01	26,424.01
	NA9123459	ERNATIONAL GROUP, INC. (2008)		0.000000	26,424.01	26,424.01	26,424.01
		20170707S000060 / 000000000763	7/7/2017				Gain/Loss Local Amounts: 26,424.01 Long
		KR2F19020002: S&P 500 INDEX					Gain/Loss Base Amounts: 26,424.01 Long
CD	0.000	13-cv-3688ACCRETIVE HEALTH, IN	7/7/2017	0.000000	571.98	571.98	571.98
	NA9123459	C. (2013) Distribution 1ST DIS		0.000000	571.98	571.98	571.98
		20170707S000260 / 000000000766	7/7/2017				Gain/Loss Local Amounts: 571.98 Long
		KR2F10020002: NTGI STRUCTURED					Gain/Loss Base Amounts: 571.98 Long
CD	0.000	11-CV-7132 (CM)(GWG)AEROPOSTAL	7/10/2017	0.000000	1,194.93	1,194.93	1,194.93
	NA9123459	E, INC. Distribution 1ST DISTR		0.000000	1,194.93	1,194.93	1,194.93
		20170710S000160 / 000000000765	7/10/2017				Gain/Loss Local Amounts: 1,194.93 Long
		KR2F10020002: NTGI STRUCTURED					Gain/Loss Base Amounts: 1,194.93 Long
CD	0.000	10 Civ. 2515 (DAB)FUQI INTERNA	7/10/2017	0.000000	3,128.07	3,128.07	3,128.07
	NA9123459	TIONAL, INC. Distribution 1ST		0.000000	3,128.07	3,128.07	3,128.07
		20170710S000170 / 000000000010	7/10/2017				Gain/Loss Local Amounts: 3,128.07 Long
		KR2F10020002: NTGI STRUCTURED					Gain/Loss Base Amounts: 3,128.07 Long
CD	0.000	113-CV-5696-JGKORTHOFIX INTERN	7/10/2017	0.000000	260.67	260.67	260.67
	NA9123459	ATIONAL N.V Distribution 1ST D		0.000000	260.67	260.67	260.67
		20170710S000180 / 000000000766	7/10/2017				Gain/Loss Local Amounts: 260.67 Long
		KR2F10020002: NTGI STRUCTURED					Gain/Loss Base Amounts: 260.67 Long

 <b>TOTAL FUND - KR2G00000000</b>	<b>Transaction Detail</b> <b>Reported By Transaction Category</b> 6/30/2017 - 9/30/2017		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-00682-JAGGENWORTH FINA	7/25/2017	0.000000	347.60	347.60	347.60
	NA9123459	NCIAL, INC. (2014) (E.D.VA.) D		0.000000	347.60	347.60	347.60
		20170725S000040 / 000000000789	7/25/2017				Gain/Loss Local Amounts: 347.60 Long
		KR2F19020002: S&P 500 INDEX					Gain/Loss Base Amounts: 347.60 Long
CD	0.000	3-14-CV-00682-JAGGENWORTH FINA	7/25/2017	0.000000	34,470.00	34,470.00	34,470.00
	NA9123459	NCIAL, INC. (2014) (E.D.VA.) D		0.000000	34,470.00	34,470.00	34,470.00
		20170725S000050 / 000000000789	7/25/2017				Gain/Loss Local Amounts: 34,470.00 Long
		KR2F10030002: SYSTEMATIC					Gain/Loss Base Amounts: 34,470.00 Long
CD	0.000	13 CIV. 3851 (RMB)BARRICK GOLD	8/1/2017	0.000000	15,385.95	15,385.95	15,385.95
	NA9123459	CORPORATION (2013) Distributi		0.000000	15,385.95	15,385.95	15,385.95
		20170801S000010 / 000000000012	8/1/2017				Gain/Loss Local Amounts: 15,385.95 Long
		KR2F20010002: KRS NONUS ACWI-EX					Gain/Loss Base Amounts: 15,385.95 Long
CD	0.000	13 CIV. 3851 (RMB)BARRICK GOLD	8/1/2017	0.000000	3,142.98	3,142.98	3,142.98
	NA9123459	CORPORATION (2013) Distributi		0.000000	3,142.98	3,142.98	3,142.98
		20170801S000110 / 000000000012	8/1/2017				Gain/Loss Local Amounts: 3,142.98 Long
		KR2F10030002: SYSTEMATIC					Gain/Loss Base Amounts: 3,142.98 Long
CD	0.000	WORLDCOM INC	7/27/2017	0.000000	1,821.04	1,821.04	1,821.04
	NA9123459	CLASS ACTION PROCEEDS		0.000000	1,821.04	1,821.04	1,821.04
		20170810A000020	7/27/2017				Gain/Loss Local Amounts: 1,821.04 Long
		KR2F90010002: CASH ACCOUNT KR2					Gain/Loss Base Amounts: 1,821.04 Long
CD	0.000	WORLDCOM INC	7/27/2017	0.000000	1,238.93	1,238.93	1,238.93
	NA9123459	CLASS ACTION PROCEEDS		0.000000	1,238.93	1,238.93	1,238.93
		20170810A000030	7/27/2017				Gain/Loss Local Amounts: 1,238.93 Long
		KR2F90010002: CASH ACCOUNT KR2					Gain/Loss Base Amounts: 1,238.93 Long
CD	0.000	14-CV-0708GLOBAL GEOPHYSICAL S	8/18/2017	0.000000	39.09	39.09	39.09
	NA9123459	ERVICES, INC. Distribution 1ST		0.000000	39.09	39.09	39.09
		20170818S000360 / 000000000010	8/18/2017				Gain/Loss Local Amounts: 39.09 Long
		KR2F10020002: NTGI STRUCTURED					Gain/Loss Base Amounts: 39.09 Long

 <b>TOTAL FUND - KR2G00000000</b>	<b>Transaction Detail</b> <b>Reported By Transaction Category</b> 6/30/2017 - 9/30/2017		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	LEHMAN BROTHERS HOLDINGS, INC. NA9123459 (S.D.N.Y.LEHMAN BROTHERS HOLD 20170919S000030 / 000000000753 KR2F30080002: NISA	9/19/2017 9/19/2017	0.000000 0.000000	450.24 450.24	450.24 450.24	450.24 450.24 Gain/Loss Local Amounts: 450.24 Long Gain/Loss Base Amounts: 450.24 Long	
CD	0.000	LEHMAN BROTHERS HOLDINGS, INC. NA9123459 (S.D.N.Y.LEHMAN BROTHERS HOLD 20170919S000040 / 000000000753 KR2F30080002: NISA	9/19/2017 9/19/2017	0.000000 0.000000	6,252.70 6,252.70	6,252.70 6,252.70	6,252.70 6,252.70 Gain/Loss Local Amounts: 6,252.70 Long Gain/Loss Base Amounts: 6,252.70 Long	
CD	0.000	05-2012-CA-57589AUTHENTEC, INC. NA9123459 . (2012) Distribution 1ST DIST 20170922S000330 / 000000000010 KR2F10020002: NTGI STRUCTURED	9/22/2017 9/22/2017	0.000000 0.000000	157.03 157.03	157.03 157.03	157.03 157.03 Gain/Loss Local Amounts: 157.03 Long Gain/Loss Base Amounts: 157.03 Long	
CD	0.000	08-2177 (DMC)(JAD)MERCK & CO., NA9123459 INC. Distribution 2ND DISTRIB 20170928S000350 / 000000000759 KR2F19020002: S&P 500 INDEX	9/28/2017 9/28/2017	0.000000 0.000000	4,717.00 4,717.00	4,717.00 4,717.00	4,717.00 4,717.00 Gain/Loss Local Amounts: 4,717.00 Long Gain/Loss-Base Amounts: 4,717.00 Long	
<b>TOTAL U.S. DOLLAR CASH &amp; CASH EQUIVALENTS:</b>						<b>101,539.58</b>	<b>101,539.58</b>	<b>101,539.58</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS CLASS ACTIONS:</b>						<b>101,539.58</b>	<b>101,539.58</b>	<b>101,539.58</b>
<b>EQUITY</b>								
<b>U.S. DOLLAR</b>								
CD	0.000	DUKE ENERGY CORP CLASS 26441C204 ACTION 20170915A000420 KR2F19020002: S&P 500 INDEX	9/14/2017 9/14/2017	0.000000 0.000000	3,537.90 3,537.90	3,537.90 3,537.90	3,537.90 3,537.90 Gain/Loss Local Amounts: 3,537.90 Long Gain/Loss-Base Amounts: 3,537.90 Long	

 BNY MELLON TOTAL FUND - KR2G00000000	<b>Transaction Detail</b> <b>Reported By Transaction Category</b> 6/30/2017 - 9/30/2017		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	CLASS ACTION PROCEEDS	8/29/2017	0.000000	59,904.22	59,904.22	59,904.22
	947074100	WEATHERFORD INTL LTD		0.000000	59,904.22	59,904.22	59,904.22
		20170829A000170	8/29/2017				Gain/Loss Local Amounts: 59,904.22 Long
		KR2F10060002: WESTFIELD CAPITAL					Gain/Loss Base Amounts: 59,904.22 Long
<b>TOTAL U.S. DOLLAR EQUITY:</b>					<b>63,442.12</b>	<b>63,442.12</b>	<b>63,442.12</b>
<b>TOTAL EQUITY CLASS ACTIONS:</b>					<b>63,442.12</b>	<b>63,442.12</b>	<b>63,442.12</b>
<b>TOTAL CLASS ACTIONS:</b>					<b>164,981.70</b>	<b>164,981.70</b>	<b>164,981.70</b>
<b>TOTAL TRANSACTIONS BASE:</b>					<b>164,981.70</b>	<b>164,981.70</b>	<b>164,981.70</b>



**Transaction Detail**  
**Reported By Transaction Category**  
 6/30/2017 - 9/30/2017

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				
<b>CLASS ACTIONS</b>							
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
CD	0.000	SOUTH CORP. - HEALTHSOUTH CORP	6/30/2017	0.000000	600.24	600.24	600.24
	NA9123459	. SECHEALTHSOUTH CORP. - HEALT		0.000000	600.24	600.24	600.24
		20170630S000430 / 000000000759	6/30/2017				Gain/Loss Local Amounts: 600.24 Long
		KR3F19020002: S&P 500 INDEX					Gain/Loss Base Amounts: 600.24 Long
CD	0.000	3-14-CV-00682-JAGGENWORTH FINA	7/25/2017	0.000000	302.44	302.44	302.44
	NA9123459	NCIAL, INC. (2014) (E.D.VA.) D		0.000000	302.44	302.44	302.44
		20170725S000030 / 000000000789	7/25/2017				Gain/Loss Local Amounts: 302.44 Long
		KR3F19020002: S&P 500 INDEX					Gain/Loss Base Amounts: 302.44 Long
CD	0.000	3-14-CV-00682-JAGGENWORTH FINA	7/25/2017	0.000000	13,217.11	13,217.11	13,217.11
	NA9123459	NCIAL, INC. (2014) (E.D.VA.) D		0.000000	13,217.11	13,217.11	13,217.11
		20170725S000050 / 000000000789	7/25/2017				Gain/Loss Local Amounts: 13,217.11 Long
		KR3F10030002: SYSTEMATIC					Gain/Loss Base Amounts: 13,217.11 Long
CD	0.000	13 CIV. 3851 (RMB)BARRICK GOLD	8/1/2017	0.000000	5,652.85	5,652.85	5,652.85
	NA9123459	CORPORATION (2013) Distributi		0.000000	5,652.85	5,652.85	5,652.85
		20170801S000010 / 000000000012	8/1/2017				Gain/Loss Local Amounts: 5,652.85 Long
		KR3F20010002: KRS NONUS ACWI-EX					Gain/Loss Base Amounts: 5,652.85 Long
CD	0.000	13 CIV. 3851 (RMB)BARRICK GOLD	8/1/2017	0.000000	1,153.19	1,153.19	1,153.19
	NA9123459	CORPORATION (2013) Distributi		0.000000	1,153.19	1,153.19	1,153.19
		20170801S000110 / 000000000012	8/1/2017				Gain/Loss Local Amounts: 1,153.19 Long
		KR3F10030002: SYSTEMATIC					Gain/Loss Base Amounts: 1,153.19 Long
CD	0.000	WORLDCOM INC	7/27/2017	0.000000	156.05	156.05	156.05
	NA9123459	CLASS ACTION PROCEEDS		0.000000	156.05	156.05	156.05
		20170810A000140	7/27/2017				Gain/Loss Local Amounts: 156.05 Long
		KR3F19020002: S&P 500 INDEX					Gain/Loss Base Amounts: 156.05 Long

 BNY MELLON TOTAL FUND - KR3G00000000	<b>Transaction Detail</b> <b>Reported By Transaction Category</b> 6/30/2017 - 9/30/2017	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	3-12-cv-00456-MOC-DSCDUKE ENER NA9123459 GY CORPORATION (2012) Distribu 20170814S000140 / 000000000021 KR3F19020002: S&P 500 INDEX	8/14/2017 8/14/2017	0.000000 0.000000	1,533.97 1,533.97	1,533.97 1,533.97	1,533.97 1,533.97	
						Gain/Loss Local Amounts: 1,533.97 Long Gain/Loss Base Amounts: 1,533.97 Long		
CD	0.000	DUKE ENERGY CLASS ACTIONS NA9123459 SETTLEMENT 20170915A000510 KR3F19020002: S&P 500 INDEX	9/14/2017 9/14/2017	0.000000 0.000000	1,478.33 1,478.33	1,478.33 1,478.33	1,478.33 1,478.33	
						Gain/Loss Local Amounts: 1,478.33 Long Gain/Loss Base Amounts: 1,478.33 Long		
CD	0.000	05-2012-CA-57589AUTHENTEC, INC. NA9123459 . (2012) Distribution 1ST DIST 20170922S000300 / 000000000010 KR3F10020002: NTGI STRUCTURED	9/22/2017 9/22/2017	0.000000 0.000000	42.21 42.21	42.21 42.21	42.21 42.21	
						Gain/Loss Local Amounts: 42.21 Long Gain/Loss Base Amounts: 42.21 Long		
<b>TOTAL U.S. DOLLAR CASH &amp; CASH EQUIVALENTS:</b>						<b>24,136.39</b>	<b>24,136.39</b>	<b>24,136.39</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS CLASS ACTIONS:</b>						<b>24,136.39</b>	<b>24,136.39</b>	<b>24,136.39</b>
<b>EQUITY</b>								
<b>U.S. DOLLAR</b>								
CD	0.000	CLASS ACTION PROCEEDS 947074100 WEATHERFORD INTL LTD 20170829A000160 KR3F10060002: WESTFIELD CAPITAL	8/28/2017 8/28/2017	0.000000 0.000000	16,423.05 16,423.05	16,423.05 16,423.05	16,423.05 16,423.05	
						Gain/Loss Local Amounts: 16,423.05 Long Gain/Loss Base Amounts: 16,423.05 Long		
<b>TOTAL CLASS ACTIONS:</b>						<b>40,559.44</b>	<b>40,559.44</b>	<b>40,559.44</b>
<b>TOTAL TRANSACTIONS BASE:</b>						<b>40,559.44</b>	<b>40,559.44</b>	<b>40,559.44</b>



## KENTUCKY RETIREMENT SYSTEMS INVESTMENTS



To: KRS Investment Committee  
 From: Richard Robben, Interim Executive Director of Investments  
 Date: November 13th, 2017  
 Subject: Compliance with SB2 Update

All,

Senate Bill 2 passed in March of this year placed several new requirements upon KRS and our investment managers. To date, we have posted investment contracts from 32 different managers, the majority of those within the Equity and Fixed Income public securities sectors. Our roster of managers in those 2 sectors are now fully compliant with SB2.

At the beginning of October 2017, we began to reach out to our Real Estate and Real Return managers. To date, we have contacted all 25 of our external managers in these sectors. 11 managers have expressed concern with the SB2 requirement to adhere to CFA Codes of Conduct and Ethics. KRS' investment with each of these managers is part of a commingled vehicle, and the managers have expressed concern that the CFA guidelines may be inconsistent with the standards of care imbedded in the investment funds, and that adherence to the CFA Codes for KRS alone would be unworkable for the manager of a fund with multiple investors. We have also encountered one manager who is claiming that the entirety of the investment contract is proprietary and a trade secret, and is requesting that we do not post. Staff has been discussing the situation with internal counsel, and we are working to refine our approach going forward as we contact our Private Equity and Absolute Return managers; we anticipate significant issues with the implementation of SB2 among these managers because of the private nature of the investments.

Asset Class	Number of Managers	Number of Funds	Managers Contacted	Documents Posted	CFA Code Acknowledgement	Object to CFA Codes
Public Equity	11	11	11	11	11	0
Fixed Income	8	8	8	8	8	0
Private Equity	39	67	2	0	0	0
Real Estate	12	16	12	16	4	8
Real Return	9	11	9	10	8	2
Absolute Return	27	27	2	0	0	1

For all new investments, KRS has developed a list of "Gating Items" that is presented to any prospective manager prior to formal discussions. This spells out the requirements of SB2 as it

relates to posting of investment contracts on our website, as well as the required acknowledgement of the CFA codes of conduct. Prospective managers are encouraged to have their counsel review this list so that they understand what will be required of them. To date, we have had one instance where a potential manager couldn't get comfortable with the new requirements, and declined to work with KRS on that particular mandate.



**KENTUCKY RETIREMENT SYSTEMS  
INVESTMENTS**



To: KRS Investment Committee  
 From: Richard Robben, Interim Executive Director of Investments  
 Date: November 13th , 2017  
 Subject: Selection of an additional Intermediate Credit Indexed CTF

All,

At the direction of the Investment Committee, KRS established an investment in an Indexed Collective Trust Fund offered by Blackrock earlier in 2017. This fund is used to provide “beta” exposure to intermediate-term US corporate credit risk in a very cost effective fashion. While we had every intention of using this Blackrock fund exclusively going forward, we realized that due to a statutory limitation of 15% on the amount of KRS assets any one investment manager can hold, we could not make any new deposits to this vehicle. In order to find another provider of the same exposure, staff worked with Wilshire to identify potential alternatives. Collective trusts generally provide the lowest cost way to access the desired risk, and 3 of the largest providers in the space are Blackrock, State Street Global Advisors, and BNY Mellon Asset Management. A Request for Quotation was sent to both State Street and BNY Mellon requesting pricing, liquidity terms of their vehicles, and estimated time to establish the account. The following table summarizes the responses:

<b>Terms</b>	<b>SSGA</b>	<b>BNY Mellon</b>
Fund AUM	\$4.8 Billion	\$2.5 Billion
Fee Schedule	[REDACTED]	[REDACTED]
Liquidity	Daily, T+2	Weekly, T+2
Time to implement	2 to 3 weeks to deposit	15 business days
Blended Fee on \$300MM	[REDACTED]	[REDACTED]

While the liquidity terms of the SSGA fund are more favorable, the lower fee for the BNY Mellon CTF our recommendation.

# Kentucky Retirement System

Competitive Analysis

**David Settles**

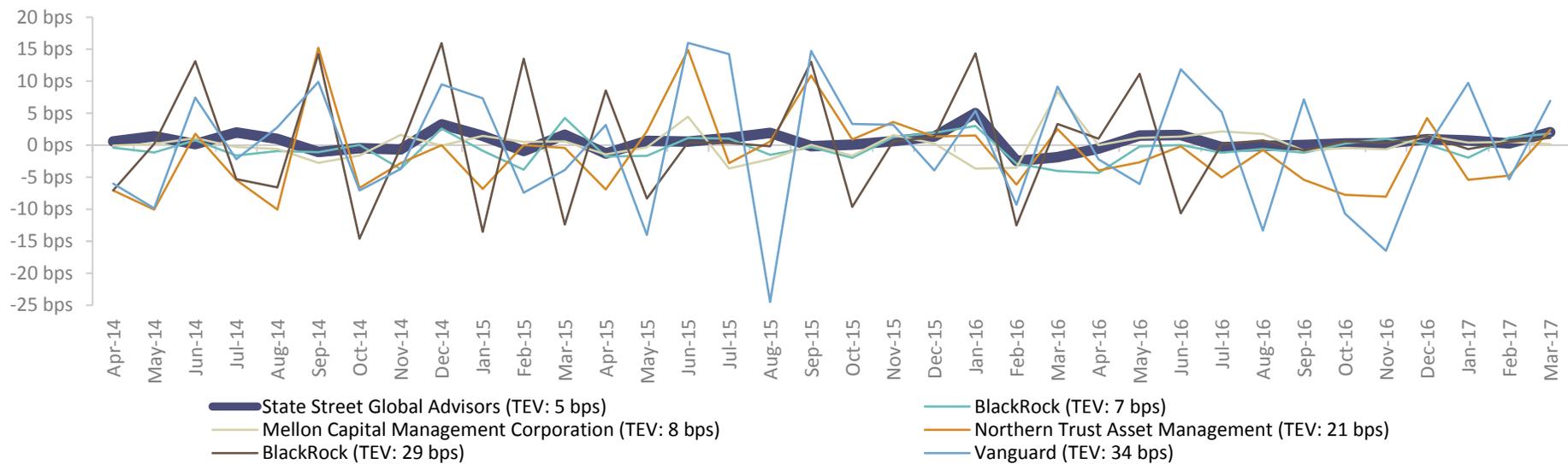
November 2017

This material is solely for the private use of Kentucky Retirement System and is not intended for public dissemination.

**STATE STREET**  
**GLOBAL ADVISORS.**

CMINST-16389

# Intermediate Term Credit & Corporate Monthly Tracking Discrepancies



Source: eVestment (3 years of monthly returns). Past performance is not a guarantee of future results. See below for further information. TEV = Tracking Error Volatility.

Provider	Product Name	Benchmark	Vehicle <sup>1</sup>	Annualized TEV	Average Annual Alpha	Returns	Fee Added <sup>2</sup> (%)	Fee Used <sup>2</sup>	-5bp Annual Relative Probability <sup>3</sup> (%)
SSGA	Intermediate U.S. Credit Index	Bloomberg Barclays US Intermediate Credit	SA	5 bps	7 bps	Gross	—	—	0.7
Mellon Capital	Intermediate Credit Index Strategy	Bloomberg Barclays US Intermediate Credit	CF	8 bps	2 bps	Gross	—	—	18.8
BlackRock	Intermediate Credit Bond Index Fund	Bloomberg Barclays US Intermediate Credit	CF	29 bps	4 bps	Gross	—	—	37.3
Vanguard	Vanguard Intermediate-Term Corporate Bond Index Fund	Bloomberg Barclays US 5–10 Year Corp Index	ETF	34 bps	0 bps	Net	0.07	Inst Share Class	43.9
BlackRock	iShares Intermediate Credit Bond ETF	Bloomberg Barclays US Intermediate Credit	ETF	7 bps	-6 bps	Net	0.20	ETF Level	53.1
NT Asset Management	NT Intermediate Credit Bond Index Strategy	Bloomberg Barclays US Intermediate Credit	SA	21 bps	-16 bps	Gross	—	—	69.4

<sup>1</sup> As Listed in eVestment: PF = Public Fund, CF = Comingled Fund, SA = Separate Account, ETF = ETF.

<sup>2</sup> The fee that has been added back to returns to derive Average Annual Alpha for returns provided as gross of fees. These fees were acquired from competitor websites and documents. Performance returns for periods of less than one year are not annualized.

<sup>3</sup> Assumes a normal distribution based upon the product's average annual alpha and tracking error volatility.

Observations based upon voluntarily self-reported data to eVestment. Observations were filtered according to Passive Fixed Income products managed against both benchmarks shown. The iShares Intermediate Credit Bond ETF was manually added (the benchmark was incorrectly classified in eVestment). For more information on the benchmarks shown, please see the following slide.

## Important Disclosures

### **Benchmark Information:**

The Bloomberg Barclays US Intermediate Credit Index measures the investment grade, US dollar-denominated, fixed-rate, taxable corporate and government-related bond markets. It is composed of the US Corporate Index and a non-corporate component that includes non-US agencies, sovereigns, supranationals, and local authorities. To be included in the US Intermediate Credit Index, securities must have at least one and up to, but not including, ten years to maturity.

The Bloomberg Barclays US 5-10 Year Corporate Index measures the investment grade, fixed-rate, taxable corporate bond market. It includes USD-denominated securities publicly issued by US and non-US industrial, utility, and financial issuers with maturities between 5 and 10 years.

### **Additional Disclosures:**

Past performance is not a guarantee of future results.

Investing involves risk including the risk of loss of principal.

Bonds generally present less short-term risk and volatility than stocks, but contain interest rate risk (as interest rates rise bond prices usually fall); issuer default risk; issuer credit risk; liquidity risk; and inflation risk. These effects are usually pronounced for longer-term securities. Any fixed income security sold or redeemed prior to maturity may be subject to a substantial gain or loss.

The whole or any part of this work may not be reproduced, copied or transmitted or any of its contents disclosed to third parties without SSGA's express written consent.

All material has been obtained from sources believed to be reliable, but its accuracy is not guaranteed. There is no representation or warranty as to the current accuracy of, nor liability for, decisions based on such information.

The trademarks and service marks referenced herein are the property of their respective owners. Third party data providers make no warranties or representations of any kind relating to the accuracy, completeness or timeliness of the data and have no liability for damages of any kind relating to the use of such data.

Passively managed funds invest by sampling the index, holding a range of securities that, in the aggregate, approximates the full Index in terms of key risk factors and other characteristics. This may cause the fund to experience tracking errors relative to performance of the index.

Web: [www.ssga.com](http://www.ssga.com)

© 2017 State Street Corporation — All Rights Reserved.

Tracking Number: CMINST-16389

Expiration Date: November 30, 2017