KENTUCKY PUBLIC PENSIONS AUTHORITY
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Kentucky Public Pensions Authority

MEMORANDUM

TO: State News Media

FROM: Kentucky Retirement Systems

DATE: April 27, 2021

SUBJECT: Notice of Meeting

The Kentucky Retirement Systems Board of Trustees Investment Committee will hold a special called meeting on Tuesday, May 4, 2021 at 10:00 a.m. (Eastern) via live video teleconference due to SB 150, signed into law by the Governor on March 30, 2020, and Executive Order 2020-215 declaring a State of Emergency effective March 6, 2020 due to COVID-19. The agenda is attached for your review.

If you would like to submit a public comment to be read during the meeting, please email your comment, full name and affiliation to Alane Foley at alane.foley@kyret.ky.gov no later than 8:00 a.m. on Tuesday, May 4, 2021. Comments received cannot exceed 3 (three) minutes.

KPPA will livestream the meeting on our Facebook page. Watch the meeting by going to the KPPA Facebook page on the date and time of the meeting.

cc: Board of Trustees
Media List

KENTUCKY RETIREMENT SYSTEMS
SPECIAL CALLED INVESTMENT COMMITTEE MEETING
Tuesday, May 4, 2021 at 10:00 a.m.
AGENDA

10:00 A.M. Call to Order

10:01 A.M. Roll Call – Alane Foley

10:03 A.M. Public Comment – Prewitt Lane

10:06 A.M. Approval of Minutes*- March 25, 2021 – Prewitt Lane

10:08 A.M. Personnel Update – Steven Herbert

10:10 A.M. Discussion of Standard Reports – Steven Herbert

10:15 A.M. Performance – Steven Herbert

10:30 A.M. Real Estate Fund Investments Increased Allocation – Steven Herbert

11:00 A.M. Adjourn

* *Committee Action Required*

MINUTES OF MEETING
KENTUCKY RETIREMENT SYSTEMS
SPECIAL CALLED INVESTMENT COMMITTEE
MARCH 25, 2021, 9:00 A.M., E.T.
VIA LIVE VIDEO TELECONFERENCE DUE TO SB 150, SIGNED INTO LAW BY THE GOVERNOR ON MARCH 30, 2020, AND EXECUTIVE ORDER 2020-215 DECLARING A STATE OF EMERGENCY EFFECTIVE MARCH 6, 2020 DUE TO COVID-19

At the March 25, 2021 Special Called Investment Committee Meeting, the following Committee members were present: Prewitt Lane (Chair), Joseph Grossman, Kelly Downard, Keith Peercy, John Cheshire, III, Matthew Monteiro, and Betty Pendergrass. Trustees Jerry Powell, W. Joe Brothers, and J.T. Fulkerson were also present. Staff members present were David Eager, Steven Herbert, Kathy Rupinen, Victoria Hale, Rebecca Adkins, Erin Surratt, Anthony Chiu, Joseph Gilbert, Alane Foley and Carol Johnson. Also present were William O'Mara, Merl Hackbart, Mike Foster, and George Cheatham.

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

Mr. Prewitt Lane introduced agenda item *Public Comment*. Ms. Alane Foley stated that no public comments were submitted.

Mr. Prewitt Lane introduced agenda item *Approval of Minutes February 2, 2020.* Mr. Kelly Downard moved and was seconded by Mr. Joseph Grossman to approve the minutes as presented. The motion passed unanimously.

Mr. Prewitt Lane introduced agenda item *Manager Re-up Recommendations*- MiddleGround Partners II, New State Capital Partners Fund III, Strategic Value Special Situations Fund V-* Mr. Anthony Chiu - Mr. Prewitt Lane stated if there was no objection he was going to present each manager and recommendation separately. Mr. Prewitt Lane gave a brief overview of MiddleGround Partners II and then asked if any Committee member had any questions. Ms. Betty Pendergrass asked what the total CERS investment amount is with these investments. A brief discussion ensued. Mr. Prewitt Lane stated it was approximately south of $100 million. Ms. Betty Pendergrass stated that she believed the Committee should wait to vote on these matters until after the CERS investment board will be able to vote on this investment. There was a discussion regarding the closing date on these investments. One of the investments had a closing date prior to the April 1, 2021 date where the new CERS board comes into effect. A second investment was to close around April 9, 2021, which would not give the new boards enough time to meet, designate respective investment committees, have the investment committees meet to vote on these matters, and bring the committee decisions back to the respective boards for ratification. The last investment had a closing date of mid-April. Mr. Prewitt Lane asked if there was a motion to invest up to $75 million in MiddleGround Partners II, as well as a $37.5 million co-investment to be shared among all plans. Mr. John Cheshire motioned and Mr. Kelly Downard seconded the motion. After a roll call vote, all Investment Committee members, except Ms. Betty Pendergrass, voted in favor of the motion. Ms. Betty Pendergrass voted against the motion. The motion passed.

Mr. Prewitt Lane then gave a brief overview of Strategic Value Special Situations Fund V. After a brief discussion Mr. John Cheshire, III moved and was seconded by Mr. Kelly Downard to approve an investment of $100 million in Strategic Value Special Situations Fund V to be shared among all plans. After a roll call vote, all Investment Committee members, except Ms. Betty Pendergrass, voted in favor of the motion. Ms. Betty Pendergrass voted against the motion. The motion passed.

Mr. Prewitt Lane presented New State Capital Partners Fund III. After a brief discussion Mr. Mr. Prewitt Lane asked if there was a motion to invest $35 million in New State Capital Partners Fund III to be shared among all plans. Mr. Joseph Grossman motioned and it was seconded by Mr. John Cheshire. After a roll call vote, all Investment Committee members, except Ms. Betty Pendergrass, voted in favor of the motion. Ms. Betty Pendergrass voted against the motion. The motion passed.

There being no further business, Mr. Joseph Grossman moved and was seconded by Mr. Kelly Downard to adjourn the meeting at 9:30 a.m. The next meeting of the Investment Committee is scheduled for 9:00 a.m. on May 4, 2021. Copies of all documents presented are incorporated as part of the minutes of the Special Called Investment Committee meeting held March 25, 2021.

CERTIFICATION

I do certify that I was present at this meeting and I have recorded above the action of the Committee

on the various items considered by it at this meeting. Further, I certify that all requirements of KRS 61.805-61.850 were met in connection with this meeting.

_____
Recording Secretary

I, as Chair of the Investment Committee of the Board of Trustees of the Kentucky Retirement Systems, do certify that the Minutes of the meeting held on February 2, 2021 were approved by the Investment Committee on March 25, 2021.

_____
Committee Chair

I have reviewed the Minutes of the Special Called Investment Committee Meeting on March 25, 2021 for form, content, and legality.

_____
Office of Legal Services

March 2021	KRS MONTHLY PERFORMANCE UPDATE

What's going on in the marketplace?

The month was marked by optimism in the global equity markets. Vaccine rollouts and predictions for better global economic growth drove markets and were supported by improving corporate earnings, not to mention additional fiscal stimulus. This wave of news propelled U.S. stock sharply, which outperformed their international counterparts. The improved outlook pushed bond yields higher, which in turn created negative returns in the global fixed income markets.

The KRS investment portfolio returned 1.9% versus the benchmark of 1.5%.

Relative outperformance in the Specialty Credit, Core Fixed Income and U.S. Equity asset classes bolstered the overall portfolio performance from a selection perspective. From an allocation perspective, the overweight to U.S. Equity asset class provided a tailwind to the overall portfolio. Some of the relative outperformance offset can be attributed to the underweight to Private Equities combined with an overweight to the credit space.

The fiscal year return to date now stands at 18.4% versus a benchmark return of 17.4%

In general, the portfolio has benefitted from its overweight to the public equity markets, as these have been the strongest performing asset classes for the period. Further, strong absolute performance within private equity has been beneficial.

U.S. Equities

U.S. markets gained 3.6% during the month per the Russell 3000. The strong market performance was led by midcaps, followed by large caps, and then the small cap market segment (MC: 4.7% vs LC: 4.4% vs SC: 1.0%). Extending a recent trend, value outperformed growth during the month (R3000V: 5.8%% vs R3000G: 1.4%).

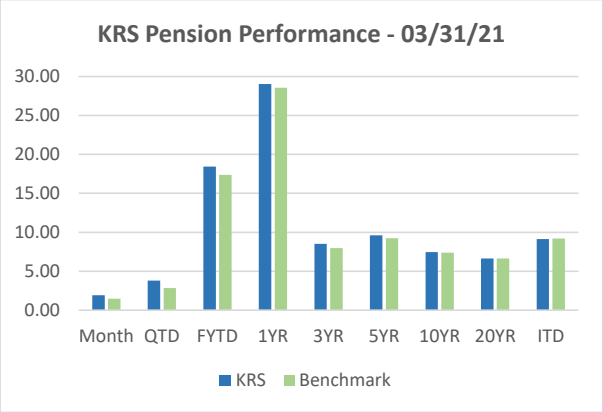
During the month, the KRS U.S. Equity portfolio outpaced its benchmark by 20 bps, returning 3.8% versus the Russell 3000 Index return of 3.6%. The portfolio was mixed in terms of stock selection; however, the internal factor-based large cap and small cap strategies provided solid relative outperformance. In addition, the portfolio's slight value tilt was beneficial during the period.

For the first nine months of the fiscal year, the portfolio returned 34.3% versus the benchmark return of 33.2%. Stock selection was mixed, though the net result was added to relative performance. Allocation from a style perspective helped the portfolio as the slight value tilt served as a tailwind (R3000V: 38.3% vs R3000G: 28.4%). However, the portfolio's smaller positioning has also helped as small caps, followed by mid-caps, outpaced their large cap counterparts (SC: 55.4% vs MC: 47.9% vs LC: 29.7%).

Non-U.S. Equities

Non-U.S. equity markets provided a solid 1.4% return during the month per the MSCI ACWI-Ex US Index. Emerging markets trailed their developed market counterparts (MSCI World Ex-US: 2.6% vs MSCI EM: -1.5%). Like the U.S. markets, value outpaced growth in the international markets.

The KRS Non-U.S. Equity portfolio gained 1.4% during the month, matching the index. KRS' external MSCI ACWI Ex-US mandates and external MSCI EM strategies were mixed in terms of relative performance. The value tilt within the MSCI ACWI-Ex US mandates was beneficial.



During the three quarters of the fiscal year, the KRS Non-U.S. Equity portfolio returned 30.1%, outpacing the index by 23 bps. Individual strategy results have been good, with only one MSCI ACWI Ex-U.S. mandate trailing the core index.

Fixed Income

Fixed Income markets were negative during the month with the higher yielding segments (those with more significant credit risk) holding up better than those segments that are traditionally considered safer. The high yield gained 0.2% during the period, while the leveraged loan market was flat. The intermediate bond market fell approximately -0.7%, followed by the U.S. Aggregate Index, which lost -1.3%.

The KRS Specialty Credit allocation returned 1.6%, outpacing its benchmark by 153 bps during the month. This primarily can be attributed to the relative strength in the leveraged loan and high yield portion of the allocation. The KRS Core Fixed Income portfolio lost 15 bps; however, it outpaced the Bloomberg Barclays Aggregate (-0.2% vs -1.3%). Relative performance amongst the individual mandates was good, as all strategies outperformed their respective indices.

The KRS Specialty Credit allocation returned 12.1% during the fiscal year to date outpacing its benchmark return of 11.2%. Individual strategy relative performance has been mixed, with the corporate high yield allocations providing the strongest returns generally. The core portion of the credit allocation returned 2.6% for the nine-month period, with the short-term corporate strategy providing the bulk of performance.

Alternative Assets

The diversifying strategy group returned 1.5% during the month, adding 70 bps over its index. Both segments of the allocation provided positive performance. The Real Return portfolio gained 2.0%, while the Real Estate allocation gained 0.3%.

The Private Equity allocation (part of the growth bucket) earned 4.5% during the period.

The Opportunistic bucket, which makes up approximately 2.5% of the total fund, gained 1.0% during the month of March.

For the fiscal year, the diversifying strategy bucket has returned 12.4%, led by the Real Return allocation (16.9%). The Real Estate allocation has returned 5.0% during the period.

Private Equity investments have added 21.6% during the fiscal year and the Opportunistic bucket has returned 17.0%.

Cash

The Cash portfolio outpaced the 3-month T-Bill, returning 3 basis points. This brought the fiscal year return to 11 bps.

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 (pgs.4&5).
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)	Private Equity Composite (Insurance)
Inception (07/01/02) to 06/30/11	Inception (07/01/02) to 06/30/11
60.00% S&P 1500 Composite Index	80.00% S&P 1500 Composite Index
40.00% Barclays US Corporate High Yield Index	20.00% Barclays US Corporate High Yield Index
07/01/11 to 12/31/15	07/01/11 to 12/31/15
100.00% Russell 3000 Index + 4% (Qtr Lag)	100.00% Russell 3000 Index + 4% (Qtr Lag)

01/01/16 to Present
100.00% Russell 3000 Index + 3% (Qtr Lag)

01/01/16 to Present
100.00% Russell 3000 Index + 3% (Qtr Lag)

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%)

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%)

Pension Benchmark Composite 09/01/17 to 05/31/18 - Transition Period w/Sliding Targets
US Equity: Russell 3000 (23.6%)
Non US Equity: MSCI AXCI Ex-US IMI (23.2%)
Global Fixed Income: Barclays Universal Index (9.0%)
Credit Fixed Income: Barclays US High Yield (9.0%)
Real Estate: NCREIF ODCE (5.0%)
Absolute Return: HFRI Diversified FOF (10.0%)
Real Return<5yrs: Actual Performance
Real Return>5yrs: CPI+3% (8%)
Private Equity<5Yrs: Actual Performance
Private Equity>5Yrs: Russell 3000 Index+3% (10.0%)
Cash: Cit Grp 3-mos Treasury Bill (2.2%)

Insurance Benchmark Composite 09/01/17 to 05/31/18 - Transition Period w/Sliding Targets
US Equity: Russell 3000 (24.5%)
Non US Equity: MSCI AXCI Ex-US IMI (24.5%)
Global Fixed Income: Barclays Universal Index (8.0%)
Credit Fixed Income: Barclays US High Yield (8.0%)
Real Estate: NCREIF ODCE (5.0%)
Absolute Return: HFRI Diversified FOF (10.0%)
Real Return<5yrs: Actual Performance
Real Return>5yrs: CPI+3% (8%)
Private Equity<5Yrs: Actual Performance
Private Equity>5Yrs: Russell 3000 Index+3% (10.0%)
Cash: Cit Grp 3-mos Treasury Bill (2.0%)

Pension Benchmark Composite 06/01/18 to 07/31/18
US Equity: Russell 3000 (17.0%)
Non US Equity: MSCI AXCI Ex-US IMI (21.0%)
Global Fixed Income: Barclays Universal Index (13.0%)
Credit Fixed Income: Barclays US High Yield (12.4%)
Real Estate: NCREIF ODCE (5.0%)
Absolute Return: HFRI Diversified FOF (10.0%)
Real Return<5yrs: Actual Performance
Real Return>5yrs: CPI+3% (10.0%)
Private Equity<5Yrs: Actual Performance
Private Equity>5Yrs: Russell 3000 Index+3% (9.4%)
Cash: Cit Grp 3-mos Treasury Bill (2.2%)

Insurance Benchmark Composite 06/01/18 to 07/31/18
US Equity: Russell 3000 (17.9%)
Non US Equity: MSCI AXCI Ex-US IMI (21.9%)
Global Fixed Income: Barclays Universal Index (13.0%)
Credit Fixed Income: Barclays US High Yield (11.0%)
Real Estate: NCREIF ODCE (5.0%)
Absolute Return: HFRI Diversified FOF (10.0%)
Real Return<5yrs: Actual Performance
Real Return>5yrs: CPI+3% (10.0%)
Private Equity<5Yrs: Actual Performance
Private Equity>5Yrs: Russell 3000 Index+3% (9.2%)
Cash: Cit Grp 3-mos Treasury Bill (2.0%)

Pension Benchmark Composite 07/31/18 to 12/31/20
US Equity: Russell 3000 (18.2%)
Non US Equity: MSCI AXCI Ex-US IMI (18.2%)
Core Fixed Income: Barclays US Aggregate (14.8%)
Specialty Credit/High Yield FI: Custom Benchmark (15.0%)
Real Estate: NCREIF ODCE (5.0%)
Absolute Return: HFRI Diversified FOF (3.0%)
Real Return<5yrs: Actual Performance
Real Return>5yrs: CPI+3% (15.0%)
Private Equity<5Yrs: Actual Performance
Private Equity>5Yrs: Russell 3000 Index+3% (9.4%)

Insurance Benchmark Composite 07/31/18 to 12/31/20
US Equity: Russell 3000 (18.75%)
Non US Equity: MSCI AXCI Ex-US IMI (18.75%)
Core Fixed Income: Barclays US Aggregate (5.0%)
Specialty Credit/High Yield FI: Custom Benchmark (13.5%)
Real Estate: NCREIF ODCE (10.0%)
Absolute Return: HFRI Diversified FOF (3.0%)
Real Return<5yrs: Actual Performance
Real Return>5yrs: CPI+3% (15.0%)
Private Equity<5Yrs: Actual Performance
Private Equity>5Yrs: Russell 3000 Index+3% (15.0%)

Cash: Cit Grp 3-mos Treasury Bill (1.4%)

Pension Benchmark Composite 01/01/21 to Present

US Equity: Russell 3000 (20.6%)
Non US Equity: MSCI AXCI Ex-US IMI (20.6%)
Core Fixed Income: Barclays US Aggregate (12.2%)
Specialty Credit/High Yield FI: Custom Benchmark (15.0%)
Real Estate: NCREIF ODCE (10.0%)
Real Return<5yrs: Actual Performance
Real Return>5yrs: CPI+3% (10.0%)
Private Equity<5Yrs: Actual Performance
Private Equity>5Yrs: Russell 3000 Index+3% (9.4%)
Cash: Cit Grp 3-mos Treasury Bill (2.2%)

Cash: Cit Grp 3-mos Treasury Bill (1.0%)

Insurance Benchmark Composite 01/01/21 to Present

US Equity: Russell 3000 (21.75%)
Non US Equity: MSCI AXCI Ex-US IMI (21.75%)
Core Fixed Income: Barclays US Aggregate (10.0%)
Specialty Credit/High Yield FI: Custom Benchmark (15.0%)
Real Estate: NCREIF ODCE (10.0%)
Real Return<5yrs: Actual Performance
Real Return>5yrs: CPI+3% (10.0%)
Private Equity<5Yrs: Actual Performance
Private Equity>5Yrs: Russell 3000 Index+3% (10.0%)
Cash: Cit Grp 3-mos Treasury Bill (1.5%)

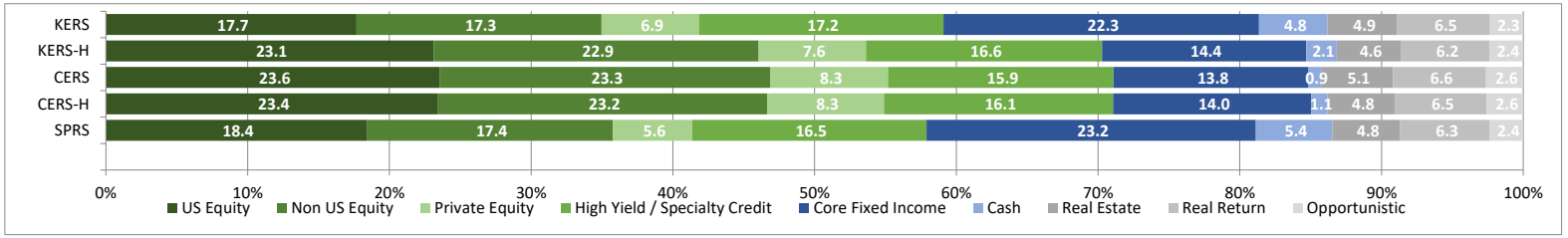
**Fund composite benchmark is a roll-up of individual plans, which may differ from one another.

KENTUCKY RETIREMENT SYSTEMS - PENSION FUND - NET RETURNS - 03/31/21

Structure	Inception	Market Value	% of Total	Month	QTD	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	20 Years	ITD
TOTAL FUND	**4/1/1984**	**14,845,454,693.81**	**100.00**	**1.93**	**3.80**	**18.44**	**29.02**	**8.52**	**9.61**	**7.47**	**6.64**	**9.13**
KY Ret. Blended Index				1.48	2.83	17.38	28.57	7.98	9.25	7.40	6.62	9.19
GROWTH	**7/1/2018**	**10,320,642,122.93**	**69.52**	**2.55**	**4.88**	**25.35**	**39.74**					**11.13**
Growth Custom Benchmark				2.29	5.57	30.32	43.84					12.94
PUBLIC EQUITY	**4/1/1984**	**6,619,150,685.74**	**44.59**	**2.58**	**5.47**	**32.24**	**59.44**	**12.10**	**13.47**	**9.20**	**7.10**	**10.77**
Global Equity Blended Index				2.48	5.07	31.58	57.28	11.81	13.38	9.10	7.04	10.59
US PUBLIC	**4/1/1984**	**3,368,632,302.72**	**22.69**	**3.78**	**7.45**	**34.33**	**63.72**	**16.50**	**15.99**	**13.13**	**8.66**	**11.73**
KY Domestic Equity Blend				3.58	6.35	33.19	62.53	17.12	16.64	13.77	9.05	11.81
EQUITY NON US	**7/1/2000**	**3,250,518,383.02**	**21.90**	**1.37**	**3.48**	**30.14**	**54.86**	**8.18**	**11.13**	**5.80**	**6.04**	**4.09**
KY Ret.Int'l Eq. Blended Index				1.37	3.77	29.91	51.94	6.51	10.01	5.31	6.11	4.14
PRIVATE EQUITY	**7/1/2002**	**1,155,001,941.18**	**7.78**	**4.54**	**5.97**	**21.62**	**14.34**	**11.74**	**12.12**	**12.62**		**11.27**
Russell 3000 + 3%(Qtr Lag)				4.54	5.97	21.62	14.34	11.74	12.12	16.44		12.42
HIGH YIELD / SPECIALTY CREDIT	**7/1/2017**	**2,546,489,496.01**	**17.15**	**1.60**	**2.89**	**12.06**	**13.42**	**5.73**				**6.13**
High Yield Custom Benchmark				0.07	1.32	11.17	22.23	5.49				5.09
FIXED INCOME / LIQUIDITY	**7/1/2018**	**2,549,258,201.90**	**17.17**	**-0.13**	**-0.18**	**2.25**	**6.43**					**4.62**
Liquidity Custom Benchmark				-1.16	-3.14	-1.97	0.68					4.89
CORE FIXED INCOME	**7/1/2013**	**2,263,311,450.14**	**15.25**	**-0.15**	**-0.21**	**2.55**	**8.01**	**4.99**	**3.44**			**3.57**
Bloomberg Barclays US Aggregate				-1.25	-3.37	-2.12	0.71	4.65	3.10			3.28
CASH	**1/1/1988**	**285,946,751.76**	**1.93**	**0.03**	**0.05**	**0.11**	**0.21**	**1.60**	**1.50**	**0.91**	**1.78**	**3.43**
Citigroup Treasury Bill-3 Month				0.01	0.02	0.07	0.21	1.45	1.15	0.60	1.36	3.00
DIVERSIFYING STRATEGIES	**7/1/2018**	**1,600,788,854.42**	**10.78**	**1.45**	**3.50**	**12.40**	**16.94**					**5.14**
Diversifying Strategies Custom				0.75	1.63	4.78	5.83					4.59
REAL ESTATE	**7/1/1984**	**589,400,001.67**	**3.97**	**0.32**	**1.64**	**4.99**	**4.78**	**8.65**	**9.33**	**9.28**	**7.26**	**6.29**
NCREIF NFI-ODCE Net 1 Qtr in Arrears Index^				1.10	1.10	-0.41	0.34	3.99	5.27	8.87	6.52	6.24
REAL RETURN	**7/1/2011**	**1,011,388,852.75**	**6.81**	**2.12**	**4.61**	**16.89**	**25.45**	**3.74**	**5.25**			**3.79**
Pension Real Return Custom Benchmark				2.12	4.61	16.89	25.45	3.74	5.25			2.93
OPPORTUNISTIC	**7/1/2018**	**375,449,617.00**	**2.53**	**1.03**	**3.61**	**16.99**	**24.64**					**8.72**
S&P LSTA Leveraged Loan Index				0.00	1.78	10.03	20.71					4.16

KENTUCKY RETIREMENT SYSTEMS - PENSION FUND - PLAN NET RETURNS - 03/31/21

Plan	Inception	Market Value	% of Total	Month	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	20 Years	ITD
KERS		**2,706,296,495.32**	**100.00**	**1.59**	**3.21**	**16.40**	**26.47**	**8.23**	**8.98**	**7.18**	**6.49**	**9.05**
KY Ret. KERS Plan Index				1.20	2.26	15.14	25.46	7.56	8.62	7.11	6.48	9.11
KERS- H		**825,636,856.81**	**100.00**	**1.91**	**3.80**	**18.70**	**29.80**	**8.47**	**9.59**	**7.49**	**6.65**	**9.14**
KY Ret. KERS Haz Plan Index				1.58	2.99	17.94	29.39	8.15	9.46	7.43	6.64	9.20
CERS		**8,201,883,087.75**	**100.00**	**2.02**	**3.96**	**19.00**	**29.68**	**8.56**	**9.74**	**7.53**	**6.66**	**9.15**
KY Ret. CERS Plan Index				1.58	2.99	17.94	29.39	8.15	9.48	7.43	6.64	9.20
CERS- H		**2,780,134,312.48**	**100.00**	**2.02**	**3.93**	**18.96**	**29.59**	**8.52**	**9.70**	**7.52**	**6.66**	**9.14**
KY Ret. CERS Haz Plan Index				1.58	2.99	17.94	29.39	8.15	9.47	7.43	6.64	9.20
SPRS		**331,503,938.81**	**100.00**	**1.55**	**3.20**	**16.09**	**26.57**	**8.08**	**9.02**	**7.06**	**6.43**	**9.02**
KY Ret. SPRS Plan Index				1.20	2.26	15.14	25.46	7.50	8.78	7.10	6.47	9.11



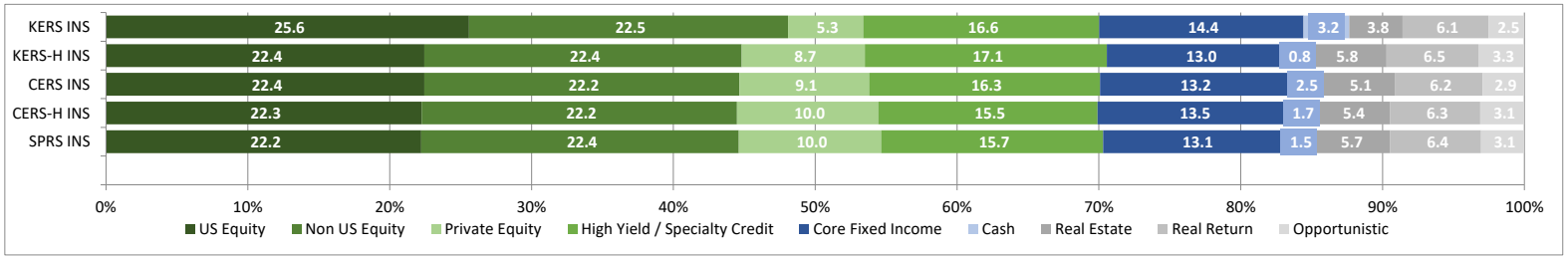
Note: The above chart displays the average monthly allocation.

KENTUCKY RETIREMENT SYSTEMS - INSURANCE FUND - NET RETURNS - 03/31/21

Structure	Inception	Market Value	% of Total	Month	QTD	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	20 Years	ITD
				KRS	KRS	KRS	KRS	KRS	KRS	KRS	KRS	KRS
TOTAL FUND	**4/1/1987**	**6,556,911,109.32**	**100.00**	**2.02**	**3.89**	**18.74**	**28.86**	**8.37**	**9.66**	**7.07**	**5.98**	**7.57**
KY Ret. Blended Index				1.59	2.94	17.72	28.53	7.97	9.40	7.46	6.21	7.87
GROWTH	**7/1/2018**	**4,683,594,990.26**	**71.43**	**2.64**	**4.94**	**25.17**	**38.34**					**10.54**
Growth Custom Benchmark				2.29	5.57	30.32	43.84					12.94
PUBLIC EQUITY	**7/1/1992**	**2,988,294,143.74**	**45.57**	**2.59**	**5.47**	**32.25**	**59.42**	**12.03**	**13.44**	**9.19**	**7.10**	**9.16**
Global Equity Blended Index				2.48	5.06	31.57	57.23	11.77	13.35	9.10	6.67	8.92
US PUBLIC	**7/1/1992**	**1,533,926,947.95**	**23.39**	**3.78**	**7.41**	**34.28**	**63.72**	**16.44**	**15.99**	**13.17**	**8.59**	**10.36**
KY Domestic Equity Blend				3.58	6.35	33.19	62.53	17.12	16.64	13.80	8.77	10.31
EQUITY NON US	**4/1/2000**	**1,454,367,195.79**	**22.18**	**1.36**	**3.50**	**30.17**	**54.76**	**8.07**	**11.02**	**5.65**	**6.39**	**4.06**
KY Ret.Int'l Eq. Blended Index				1.37	3.77	29.91	51.94	6.51	10.01	5.33	5.77	3.39
PRIVATE EQUITY	**7/1/2002**	**561,073,080.75**	**8.56**	**5.12**	**6.43**	**20.83**	**9.23**	**9.69**	**11.56**	**12.70**		**10.05**
Russell 3000 + 3%(Qtr Lag)				5.12	6.43	20.83	9.23	9.69	11.56	16.42		11.92
HIGH YIELD / SPECIALTY CREDIT	**7/1/2017**	**1,134,227,765.77**	**17.30**	**1.58**	**2.86**	**11.83**	**12.85**	**5.47**				**5.82**
Bloomberg Barclays US High Yield				0.07	1.32	11.17	22.23	5.49				5.09
FIXED INCOME / LIQUIDITY	**7/1/2018**	**1,005,699,172.08**	**15.34**	**-0.17**	**-0.25**	**2.13**	**6.60**					**4.50**
Liquidity Custom Benchmark				-1.16	-3.14	-1.97	0.68					4.89
CORE FIXED INCOME	**7/1/2013**	**864,872,800.18**	**13.19**	**-0.20**	**-0.30**	**2.43**	**7.78**	**4.78**	**3.32**			**3.24**
Bloomberg Barclays US Aggregate				-1.25	-3.37	-2.12	0.71	4.65	3.10			3.28
CASH	**7/1/1992**	**140,826,371.90**	**2.15**	**0.01**	**0.02**	**0.09**	**0.20**	**1.43**	**1.23**	**0.75**	**1.57**	**2.52**
Citigroup Treasury Bill-3 Month				0.01	0.02	0.07	0.21	1.45	1.15	0.60	1.36	2.40
DIVERSIFYING STRATEGIES	**7/1/2018**	**676,856,904.80**	**10.32**	**1.37**	**3.20**	**12.22**	**16.67**					**5.52**
Diversifying Strategies Custom				0.75	1.63	4.78	5.83					4.59
REAL ESTATE	**5/1/2009**	**249,384,482.65**	**3.80**	**0.36**	**1.60**	**5.02**	**4.89**	**8.78**	**9.51**	**9.22**		**9.11**
NCREIF NFI-ODCE Net 1 Qtr in Arrears Index^				1.10	1.10	-0.41	0.34	3.99	5.27	8.87		5.43
REAL RETURN	**7/1/2011**	**427,472,422.15**	**6.52**	**1.97**	**4.15**	**16.25**	**24.14**	**4.27**	**5.32**			**3.76**
Pension Real Return Custom Benchmark				1.97	4.15	16.25	24.14	4.27	5.32			3.17
OPPORTUNISTIC	**7/1/2018**	**191,181,257.00**	**2.92**	**1.03**	**3.61**	**16.99**	24.64					**8.72**
S&P LSTA Leveraged Loan Index				0.00	1.78	10.03	20.71					4.16

KENTUCKY RETIREMENT SYSTEMS - INSURANCE FUND - PLAN NET RETURNS - 03/31/21

Plan	Inception	Market Value	% of Total	Month	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	20 Years	ITD
KERS INS		**1,230,494,747.53**	**100.00**	**1.87**	**3.73**	**19.02**	**30.90**	**8.29**	**9.45**	**6.84**	**5.87**	**7.50**
KY Ins. KERS Plan Index				1.61	2.97	17.75	28.62	7.99	9.49	7.36	6.16	7.84
KERS - H INS		**596,829,016.49**	**100.00**	**2.05**	**3.93**	**18.65**	**28.39**	**8.20**	**9.54**	**7.02**	**5.96**	**7.56**
KY Ins. KERS Haz Plan Index				1.61	2.97	17.75	28.62	8.04	9.50	7.39	6.18	7.85
CERS INS		**2,966,839,435.34**	**100.00**	**2.03**	**3.90**	**18.62**	**28.52**	**8.33**	**9.65**	**7.10**	**5.99**	**7.58**
KY Ins. CERS Plan Index				1.61	2.97	17.75	28.62	8.04	9.47	7.40	6.19	7.85
CERS - H INS		**1,529,029,858.53**	**100.00**	**2.08**	**3.96**	**18.71**	**28.16**	**8.36**	**9.69**	**7.13**	**6.01**	**7.59**
KY Ins. CERS Haz Plan Index				1.61	2.97	17.75	28.62	8.04	9.47	7.40	6.19	7.85
SPRS INS		**233,718,047.53**	**100.00**	**2.06**	**3.96**	**18.94**	**28.52**	**8.54**	**9.80**	**7.17**	**6.03**	**7.60**
KY Ins. SPRS Plan Index				1.61	2.97	17.75	28.62	8.04	9.47	7.41	6.19	7.86



Note: The above chart displays the average monthly allocation.

Kentucky Retirement Systems

Domestic and Global Commissions Report

Quarter Ending: March 31, 2021

Kentucky Retirement Systems
Domestic Equity - Common Stock Commissions
Quarter Ended March 31, 2021

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
B RILEY AND CO LLC, NEW YORK	237,247	7,627	9,888,511	0.0321	0.0771%
BAIRD, ROBERT W & CO INC, MILWAUKEE	2,580	103	237,741	0.0400	0.0434%
BARCLAYS	265,886	2,558	3,634,225	0.0096	0.0704%
BERNSTEIN SANFORD C & CO, NEW YORK	399,090	10,212	20,017,155	0.0256	0.0510%
BNY MELLON CLEARING	67,041	2,490	2,962,882	0.0371	0.0840%
BTIG LLC, NEW YORK	1,318,985	39,345	61,842,623	0.0298	0.0636%
CANTOR FITZGERALD & CO INC, NEW YORK	426,039	12,781	16,413,314	0.0300	0.0779%
CITIGROUP	67,630	547	1,388,493	0.0081	0.0394%
COWEN AND CO LLC, NEW YORK	41,020	308	783,612	0.0075	0.0393%
CREDIT SUISSE	202,604	3,371	12,420,304	0.0166	0.0271%
GOLDMAN SACHS	120,450	3,542	7,832,916	0.0294	0.0452%
GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	431,491	15,111	10,683,334	0.0350	0.1414%
INSTINET CORP	395,931	9,819	14,195,341	0.0248	0.0692%
INVESTMENT TECH GROUP INC, NEW YORK	188,693	4,537	8,754,714	0.0240	0.0518%
ISI GROUP	546,383	10,442	17,379,340	0.0191	0.0601%
ITG INC, NEW YORK	180,476	1,480	8,166,984	0.0082	0.0181%
J.P MORGAN SECURITIES INC, NEW YORK	441,494	5,980	30,110,850	0.0135	0.0199%
JEFFERIES & CO INC, NEW YORK	48,995	815	2,352,047	0.0166	0.0346%
JMP SECURITIES, SAN FRANCISCO	16,160	646	1,707,479	0.0400	0.0379%
JONESTRADING INST SVCS LLC, NEW YORK	6,710	201	1,765,038	0.0300	0.0114%
KEEFE BRUYETTE + WOODS INC, NEW YORK	62,610	2,504	4,067,243	0.0400	0.0616%
KEYBANC CAPITAL MARKETS INC, NEW YORK	11,957	478	1,584,434	0.0400	0.0302%
LEERINK SWANN AND COMPANY, NEW YORK	20,799	832	520,026	0.0400	0.1600%
LIQUIDNET INC, NEW YORK	1,583,810	23,189	42,384,866	0.0146	0.0547%
LUMINEX TRADING AND ANALYTICS, BOSTON	140,268	2,446	8,205,237	0.0174	0.0298%
MERRILL LYNCH	459,444	12,044	25,592,044	0.0262	0.0471%
MORGAN STANLEY	73,839	2,954	1,669,332	0.0400	0.1769%
NATIONAL FINL SVCS CORP, NEW YORK	50,569	2,023	3,226,617	0.0400	0.0627%
NEEDHAM AND CO LLC, NEW YORK	23,606	944	2,271,196	0.0400	0.0416%
NORTHLAND SECURITIES INC., NEW YORK	120,689	3,621	1,632,842	0.0300	0.2217%
PIPER JAFFRAY & CO., JERSEY CITY	553,199	17,846	18,977,181	0.0323	0.0940%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	165,997	4,451	17,147,883	0.0268	0.0260%
RBC CAPITAL MARKETS	206,208	1,547	4,818,398	0.0075	0.0321%
SCOTIA CAPITAL (USA) INC, NEW YORK	17,890	134	458,208	0.0075	0.0293%
STIFEL NICOLAUS	40,950	1,638	5,471,642	0.0400	0.0299%
SUNTRUST CAPITAL MARKETS INC, NEW YORK	31,387	1,255	4,606,230	0.0400	0.0273%
TOURMALINE PARTNERS LLC, NEW YORK	33,849	677	1,891,744	0.0200	0.0358%
UBS	1,776,276	17,777	169,253,876	0.0100	0.0105%
VIRTU AMERICAS LLC, NEW YORK	134,505	3,711	4,471,442	0.0276	0.0830%
WEDBUSH MORGAN SECS INC, LOS ANGELES	226,312	6,888	3,653,951	0.0304	0.1885%
WELLS FARGO SECURITIES, LLC, NEW YORK	141,797	5,484	8,159,646	0.0387	0.0672%
WILLIAM BLAIR & CO, CHICAGO	199,395	7,976	9,179,499	0.0400	0.0869%
TOTAL DOMESTIC	11,480,261	252,335	571,780,440	0.0220	0.0441%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
DAG VENTURES V QP	27,120	271	507,390	0.0100	0.0534%
NEXT CENTURY GROWTH	2,469,201	61,044	66,471,806	0.0247	0.0918%
NTGI STRUCTURED	170,779	1,284	5,488,045	0.0075	0.0234%
RIVER ROAD FAV	3,986,664	108,304	173,946,806	0.0272	0.0623%
S&P 500 INDEX	1,746,655	17,467	168,584,913	0.0100	0.0104%
TORTOISE CAP	1,301,535	10,919	25,027,757	0.0084	0.0436%
WATERFALL	6,200	186	141,736	0.0300	0.1312%
WESTFIELD CAPITAL	1,772,107	52,860	131,611,987	0.0298	0.0402%
TOTAL DOMESTIC	11,480,261	252,335	571,780,440	0.0220	0.0441%

Kentucky Retirement Systems
Global Equity - Common Stock Commissions
Quarter Ended March 31, 2021

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
ABN AMRO CLEARING BANK N.V, AMSTERDAM	26,594	710	3,343,525	0.0267	0.0212%
BAIRD, ROBERT W & CO INC, MILWAUKEE	36,578	1,164	3,983,822	0.0318	0.0292%
BANCO ITAU, SAO PAULO	345,200	909	910,616	0.0026	0.0999%
BARCLAYS	860,653	1,876	13,833,256	0.0022	0.0136%
BERENBERG GOSSLER & CIE, HAMBURG	2,120	411	822,362	0.1939	0.0500%
BERNSTEIN SANFORD C & CO, NEW YORK	3,069,571	6,579	9,083,698	0.0021	0.0724%
BNP PARIBUS	584,528	3,918	7,328,896	0.0067	0.0535%
BNY MELLON CLEARING	709,080	13,561	24,187,010	0.0191	0.0561%
BOFA SECURITIES, INC, NEW YORK	3,500	6	15,737	0.0018	0.0401%
BRASIL PLURAL CCTVM SA, SAO PAULO	1,750,000	1,536	1,538,344	0.0009	0.0999%
BROCKHOUSE AND COOPER, MONTREAL	9,900	13	44,333	0.0013	0.0300%
CANADIAN IMPERIAL BK OF COMMERCE, NY	1,186,540	6,886	11,469,704	0.0058	0.0600%
CANTOR FITZGERALD & CO INC, NEW YORK	16,951	509	1,892,143	0.0300	0.0269%
CIBC WORLD MKTS INC, TORONTO	74,001	1,757	1,126,550	0.0237	0.1559%
CITIGROUP	4,165,156	15,987	29,691,545	0.0038	0.0538%
CLSA INDIA LTD, MUMBAI	269,499	674	1,200,448	0.0025	0.0561%
CREDIT LYONNAIS SEC, SEOUL	31,363	4,785	2,911,717	0.1526	0.1643%
CREDIT LYONNAIS SECS (ASIA), HONG KONG	1,657,000	7,190	7,376,480	0.0043	0.0975%
CREDIT LYONNAIS SECS ASIA LTD, TAIPEI	1,041,000	2,177	2,814,128	0.0021	0.0774%
CREDIT SUISSE	8,328,136	48,776	51,282,856	0.0059	0.0951%
D CARNEGIE AB, STOCKHOLM	135,875	16,212	10,824,348	0.1193	0.1498%
DAIWA SECURITIES	183,609	7,019	13,417,074	0.0382	0.0523%
DEPOSITORY TR CO (DTC), TORONTO (DTCC)	38,159	604	585,562	0.0158	0.1032%
DEXIA BK (FORMERLY KEMPEN), AMSTERDAM	35,897	1,722	2,452,521	0.0480	0.0702%
EXANE, PARIS (EXANFRPP)	89,718	4,489	5,158,601	0.0500	0.0870%
GOLDMAN SACHS	1,782,973	21,671	42,219,289	0.0122	0.0513%
HAITONG INTL SEC CO LTD, HONG KONG	13,400	172	573,666	0.0129	0.0300%
HANWHA SECS CO LTD, SEOUL	23,838	258	858,327	0.0108	0.0300%
HSBC	982,214	5,200	5,081,953	0.0053	0.1023%
INSTINET CORP	485,842	1,226	3,116,432	0.0025	0.0393%
INVESTEC MARKETS(PROPRIETARY)LI, SANDTON	13,830	182	182,348	0.0131	0.0996%
INVESTMENT TECHNOLOGY GROUP LTD,DUBLIN	556,140	719	3,056,025	0.0013	0.0235%
ITG HONG KONG LIMITED, HONG KONG	434,000	437	437,605	0.0010	0.0998%
J.P MORGAN SECURITIES INC, NEW YORK	8,150	122	2,126,125	0.0150	0.0057%
JEFFERIES & CO INC, NEW YORK	115,100	2,855	5,623,705	0.0248	0.0508%
JEFFERIES & CO LTD, LONDON	120,600	1,154	3,846,728	0.0096	0.0300%
JEFFERIES HONG KONG LIMITED, HONG KONG	3,544,000	2,243	3,950,088	0.0006	0.0568%
JP MORGAN SECURITIES	2,821,750	26,932	37,907,625	0.0095	0.0710%
JPMORGAN SECURITIES INC, NEW YORK	4,573	63	315,785	0.0138	0.0200%
KEPLER EQUITIES, PARIS	44,302	937	1,873,254	0.0212	0.0500%
LIQUIDNET ASIA LTD, HONG KONG	58,900	298	994,827	0.0051	0.0300%
LIQUIDNET CANADA INC, TORONTO	10,359	124	287,992	0.0120	0.0432%
LIQUIDNET EUROPE LIMITED, LONDON	521,496	2,572	4,594,169	0.0049	0.0560%
LIQUIDNET INC, NEW YORK	20,704	104	129,607	0.0050	0.0799%
MACQUARIE SECURITIES	1,649,100	6,741	10,571,716	0.0041	0.0638%
MERRILL LYNCH	3,549,848	8,462	23,552,199	0.0024	0.0359%
MITSUBISHI SECURITIES	700	21	42,364	0.0303	0.0500%
MIZUHO SECURITIES USA INC, NEW YORK	10,466	209	460,022	0.0200	0.0455%
MIZUHO SECURITIES USA INC. NEW YORK	101,300	8,323	8,378,823	0.0822	0.0993%
MORGAN STANLEY	1,653,483	34,321	60,322,605	0.0208	0.0569%
NATIONAL FINL SVCS CORP, NEW YORK	72,447	2,016	10,056,520	0.0278	0.0201%
NBCN INC, TORONTO (NBCS)	4,290	102	59,270	0.0237	0.1716%
NESBITT BURNS, TORONTO (NTDT)	90,823	1,075	1,721,630	0.0118	0.0624%
NUMIS SECURITIES INC., NEW YORK	4,297	146	292,958	0.0341	0.0500%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	9,270	324	162,485	0.0350	0.1997%
RBC CAPITAL MARKETS	331,679	6,267	7,337,597	0.0189	0.0854%
REDBURN PARTNERS LLP, LONDON	162,336	2,756	3,962,371	0.0170	0.0696%
RENAISSANCE CAPITAL LTD, LONDON	6,751	207	295,639	0.0306	0.0700%
RENAISSANCE SECS (CYPRUS) LTD, NICOSIA	963,489	1,893	538,945	0.0020	0.3512%
SANFORD C BERNSTEIN & CO INC, LONDON	3,526,565	15,873	21,620,585	0.0045	0.0734%
SG SECURITIES, HONG KONG	70,000	54	180,525	0.0008	0.0300%
SKANDINAVISKA ENSKILDA BANKEN, STOCKHOLM	4,887	43	85,189	0.0087	0.0500%

SMBC SECURITIES, INC NEW YORK	12,800	375	748,849	0.0293	0.0500%
SOCIETE GENERALE, PARIS	66,442	551	1,104,996	0.0083	0.0498%
STIFEL NICOLAUS	26,442	793	1,012,039	0.0300	0.0784%
TD WATERHOUSE SEC, TORONTO (GIST)	130,279	2,751	2,161,584	0.0211	0.1273%
TORONTO DOMINION SEC, TORONTO	4,656	111	126,967	0.0239	0.0876%
UBS	5,006,281	19,977	35,436,136	0.0040	0.0564%
UNION BANK OF SWITZERLAND, ZURICH	7,000	1,762	2,518,428	0.2517	0.0700%
UNION BANK SWITZERLAND SECS, LONDON	1,232,400	328	1,369,373	0.0003	0.0240%
WARBURG DILLON READ SEC, MUMBAI	108,292	702	1,401,073	0.0065	0.0501%
WILLIAM BLAIR & CO, CHICAGO	42,334	1,270	1,964,749	0.0300	0.0646%
XP INVESTIMENTOS CCTVM SA,RIO DE JANEIRO	1,346,900	2,470	4,119,993	0.0018	0.0599%
TOTAL GLOBAL	56,408,356	336,665	526,076,456	0.0060	0.0640%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AMERICAN CENTURY	9,150,046	92,076	147,866,837	0.0101	0.0623%
FRANKIN TEMPLETON	4,462,600	98,782	123,377,811	0.0221	0.0801%
JP MORGAN EMERG MKTS	6,734,324	26,901	51,072,291	0.0040	0.0527%
LAZARD ASSET MGMT	1,949,486	31,728	63,505,048	0.0163	0.0500%
LSV ASSET MANAGEMENT	11,726,228	16,225	38,008,267	0.0014	0.0427%
LSV ASSET MGMT	4,760,061	6,996	16,392,266	0.0015	0.0427%
MANULIFE ASSET MGMT	714,299	20,491	30,580,338	0.0287	0.0670%
PZENA EMERGING MKTS	16,911,312	43,466	55,273,598	0.0026	0.0786%
TOTAL GLOBAL	56,408,356	336,665	526,076,456	0.0060	0.0640%

Kentucky Retirement Systems

Internal Asset Holdings Report & Internal Asset Transaction Report

Quarter Ending: March 31, 2021

Reports can be found:

https://kyret.ky.gov/Investments/Investments-Library/Pages/Investment-Committee-Meeting-Materials.aspx

Kentucky Retirement Systems

Security Litigation Report

Quarter Ending: March 31, 2021

Claims Filed during the Quarter (pg 3):
15
Proceeds Received during the Quarter (pg 4):
$92,995.76

Kentucky Retirement Systems

Quarterly Securities Litigation Report

Quarter Ended 03/31/21

Total Claims Filed	
No Claim on File	9
Fiscal Year 1997	1
Fiscal Year 1998	2
Fiscal Year 1999	5
Fiscal Year 2000	9
Fiscal Year 2001	8
Fiscal Year 2002	33
Fiscal Year 2003	45
Fiscal Year 2004	38
Fiscal Year 2005	89
Fiscal Year 2006	150
Fiscal Year 2007	70
Fiscal Year 2008	73
Fiscal Year 2009	85
Fiscal Year 2010	65
Fiscal Year 2011	69
Fiscal Year 2012	54
Fiscal Year 2013	48
Fiscal Year 2014	65
Fiscal Year 2015	80
Fiscal Year 2016	224
Fiscal Year 2017	140
Fiscal Year 2018	74
Fiscal Year 2019	55
Fiscal Year 2020	42
Fiscal Year 2021	37
Total Filed	**1,570**

Proceeds Received	
Fiscal Year 1998	$67,682
Fiscal Year 1999	$233,370
Fiscal Year 2000	$303,918
Fiscal Year 2001	$415,502
Fiscal Year 2002	$387,318
Fiscal Year 2003	$519,059
Fiscal Year 2004	$1,080,920
Fiscal Year 2005	$1,645,440
Fiscal Year 2006	$797,535
Fiscal Year 2007	$5,398,363
Fiscal Year 2008	$5,402,336
Fiscal Year 2009	$3,504,682
Fiscal Year 2010	$2,776,544
Fiscal Year 2011	$1,292,484
Fiscal Year 2012	$468,657
Fiscal Year 2013	$1,070,427
Fiscal Year 2014	$308,704
Fiscal Year 2015	$23,639,565
Fiscal Year 2016	$2,417,957
Fiscal Year 2017	$1,886,532
Fiscal Year 2018	$2,247,966
Fiscal Year 2019	$1,702,272
Fiscal Year 2020	$1,743,474
Fiscal Year 2021	$229,254
Total Proceeds	**$59,539,962**

Class Action Name	TNT Status Code	Status as of Date	Class Period Start Date	Class Period End Date	Class Account Id	Claimed Account Name
AMERICAN RENAL ASSOCIATES HOLDINGS, INC. (2019)	FILED	1/4/2021	8/10/2016	3/27/2019	956588	KRS NTGI STRUCTURED
AMERICAN RENAL ASSOCIATES HOLDINGS, INC. (2019)	FILED	1/4/2021	8/10/2016	3/27/2019	956765	KRS INS NTGI STRUCTURED
BANKRATE (SEC) INC.	FILED	2/16/2021	7/31/2012	1/7/2015	2602408	ZZ*KRS PEN NTGI STRUCTURED SM-
BANKRATE (SEC) INC.	FILED	2/16/2021	7/31/2012	1/7/2015	2688058	ZZKRS INS NTGI STRUCTURED SM
BANKRATE, INC. (SEC)	FILED	2/23/2021	8/1/2012	10/9/2014	KR2F1002002	NTGI STRUCTURED
BANKRATE, INC. (SEC)	FILED	2/23/2021	8/1/2012	10/9/2014	KR3F1002002	NTGI STRUCTURED
CHEMICAL AND MINING COMPANY OF CHILE INC	FILED	3/11/2021	6/29/2010	6/15/2015	KEN01	KRS PEN PYRAMIS NON-US GROWTH
CHEMICAL AND MINING COMPANY OF CHILE INC	FILED	3/11/2021	6/29/2010	6/15/2015	KEN03	KRS INS PYRAMIS NON-US GROWTH
DAIMLER AG.	FILED	2/7/2021	2/22/2012	4/21/2016	KR3F2007002	LSV ASSET MGMT
DAIMLER AG.	FILED	2/7/2021	2/22/2012	4/21/2016	KR3F2002002	BOSTON CO NON-US VAL
DAIMLER AG.	FILED	2/7/2021	2/22/2012	4/21/2016	KR2F2002002	BOSTON CO NON-US VAL
DAIMLER AG.	FILED	2/7/2021	2/22/2012	4/21/2016	KR2F2007002	LSV ASSET MANAGEMENT
DAVITA INC.	FILED	3/20/2021	2/26/2015	10/6/2017	956772	KRS INS KRS INTERNAL EQUITY
DAVITA INC.	FILED	3/20/2021	2/26/2015	10/6/2017	956596	KRS KRS INTERNAL EQUITY
DAVITA INC.	FILED	3/20/2021	2/26/2015	10/6/2017	909181	KRS INS RIVER ROAD FAV
DAVITA INC.	FILED	3/20/2021	2/26/2015	10/6/2017	956599	KRS S P 500 INDEX
DAVITA INC.	FILED	3/20/2021	2/26/2015	10/6/2017	956597	KRS RIVER ROAD FAV
DELL INC. (2014)	FILED	2/4/2020	2/21/2012	8/20/2012	2606488	ZZKRS PEN INVESCO US QUANT C-S
DELL INC. (2014)	FILED	2/4/2020	2/21/2012	8/20/2012	2672606	ZZKRS PEN WESTWOOD MANAGEMEN-S
ENVISION HEALTHCARE CORPORATION (D. DEL.)	FILED	3/11/2021	8/10/2018	10/11/2018	956599	KRS S P 500 INDEX
ENVISION HEALTHCARE CORPORATION (D. DEL.)	FILED	3/11/2021	8/10/2018	10/11/2018	956774	KRS INS S P 500 INDEX
FINISAR CORPORATION (2011)	FILED	2/19/2021	12/1/2010	6/7/2011	2602408	ZZ*KRS PEN NTGI STRUCTURED SM-
METLIFE, INC. (2012) (S.D.N.Y.)	FILED	2/19/2021	8/2/2010	1/12/2012	2672606	ZZKRS PEN WESTWOOD MANAGEMEN-S
METLIFE, INC. (2012) (S.D.N.Y.)	FILED	2/19/2021	8/2/2010	1/12/2012	2672607	ZZKRS INS WESTWOOD MANAGEMEN-S
METLIFE, INC. (2012) (S.D.N.Y.)	FILED	2/26/2021	8/3/2010	10/6/2011	KR2F1008002	WESTWOOD MGMT
METLIFE, INC. (2012) (S.D.N.Y.)	FILED	2/26/2021	8/3/2010	10/6/2011	KR3F1901002	STATE STREET TRANSITION
METLIFE, INC. (2012) (S.D.N.Y.)	FILED	2/26/2021	8/3/2010	10/6/2011	KR3F1008002	WESTWOOD MGMT
METLIFE, INC. (2012) (S.D.N.Y.)	FILED	2/26/2021	8/3/2010	10/6/2011	KR3F1902002	S&P 500 INDEX
METLIFE, INC. (2012) (S.D.N.Y.)	FILED	2/26/2021	8/3/2010	10/6/2011	KR2F1901002	STATE STREET TRANSITION
METLIFE, INC. (2012) (S.D.N.Y.)	FILED	2/26/2021	8/3/2010	10/6/2011	KR2F1902002	S&P 500 INDEX
SMANJAK GROUP (PETITION FOR REMISSION) (CRIMINAL)	FILED	1/8/2021	1/1/2007	12/31/2010	KR2F1002002	NTGI STRUCTURED
SPECTRUM BRANDS LEGACY, INC. FKA SPECTRUM BRANDS HOLDINGS, INC.	FILED	2/25/2021	1/26/2017	11/19/2018	956588	KRS NTGI STRUCTURED
SPECTRUM BRANDS LEGACY, INC. FKA SPECTRUM BRANDS HOLDINGS, INC.	FILED	2/25/2021	1/26/2017	11/19/2018	956765	KRS INS NTGI STRUCTURED
THE SOUTHERN COMPANY	FILED	1/27/2021	4/24/2012	1/28/2014	2672598	ZZKRS PEN RIVER ROAD ASSET M-S
THE SOUTHERN COMPANY	FILED	1/27/2021	4/24/2012	1/28/2014	2672602	ZZKRS INS RIVER ROAD ASSET M-S
THE SOUTHERN COMPANY	FILED	2/18/2021	4/25/2012	10/30/2013	KR2F1901002	STATE STREET TRANSITION
THE SOUTHERN COMPANY	FILED	2/18/2021	4/25/2012	10/30/2013	KR3F1902002	S&P 500 INDEX
TILE SHOP HOLDINGS, INC. (2019)	FILED	1/8/2021	10/18/2019	6/30/2020	956765	KRS INS NTGI STRUCTURED
TILE SHOP HOLDINGS, INC. (2019)	FILED	1/8/2021	10/18/2019	6/30/2020	956588	KRS NTGI STRUCTURED
TRINITY INDUSTRIES INC.	FILED	3/12/2020	2/15/2012	7/24/2015	2644678	ZZKRS INS SYSTEMATIC FIN MGM-S
TRINITY INDUSTRIES INC.	FILED	3/12/2020	2/15/2012	7/24/2015	2644679	ZZKRS PEN SYSTEMATIC FIN MGM-S
Valeant Pharmaceuticals International, Inc. (Canada) (Quebec Superior Court) (Other Defendants)	FILED	2/15/2021	2/27/2012	11/12/2015	KR3F2901002	NON-US TRANS ACCT
Valeant Pharmaceuticals International, Inc. (Canada) (Quebec Superior Court) (Other Defendants)	FILED	2/15/2021	2/27/2012	11/12/2015	KR2F3006002	LOOMIS
Valeant Pharmaceuticals International, Inc. (Canada) (Quebec Superior Court) (Other Defendants)	FILED	2/15/2021	2/27/2012	11/12/2015	KR3F3007002	COLUMBIA
Valeant Pharmaceuticals International, Inc. (Canada) (Quebec Superior Court) (Other Defendants)	FILED	2/15/2021	2/27/2012	11/12/2015	KR2F3007002	COLUMBIA
Valeant Pharmaceuticals International, Inc. (Canada) (Quebec Superior Court) (Other Defendants)	FILED	2/15/2021	2/27/2012	11/12/2015	KR2F2901002	NON-US TRANS ACCT
Valeant Pharmaceuticals International, Inc. (Canada) (Quebec Superior Court) (Other Defendants)	FILED	2/15/2021	2/27/2012	11/12/2015	KR3F3006002	LOOMIS
VALEANT PHARMACEUTICALS INTL (CDA)	FILED	2/12/2021	2/27/2012	1/22/2021	KEN24	KRS INS COLUMBIA
VALEANT PHARMACEUTICALS INTL (CDA)	FILED	2/12/2021	2/27/2012	1/22/2021	KEN25	KRS PEN COLUMBIA
VALEANT PHARMACEUTICALS INTL (CDA)	FILED	2/12/2021	2/27/2012	1/22/2021	KEN22	KRS INS LOOMIS
VALEANT PHARMACEUTICALS INTL (CDA)	FILED	2/12/2021	2/27/2012	1/22/2021	KEN23	KRS PEN LOOMIS

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Transaction Detail
Reported By Transaction Category

TOTAL FUND - KR2G00000000 **12/31/2020 - 3/31/2021**

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
CLASS ACTIONS							
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
CD	0.000	CLASS ACTION PROCEEDS	1/4/2021	0.000000	381.00	381.00	381.00
	NA9123459	20210105S000030 / FRT		0.000000	381.00	381.00	381.00
		KR2F20070002: LSV ASSET	1/4/2021			Gain/Loss Local Amounts: 381.00 Long	
						Gain/Loss Base Amounts: 381.00 Long	
CD	0.000	AMERICAN REALITY CAP PROPERTIE	2/4/2021	0.000000	11,038.93	11,038.93	11,038.93
	NA9123459	S INC - SEC LIT		0.000000	11,038.93	11,038.93	11,038.93
		20210208S000080 / 36345064	2/4/2021			Gain/Loss Local Amounts: 11,038.93 Long	
		KR2F10020002: NTGI STRUCTURED				Gain/Loss Base Amounts: 11,038.93 Long	
CD	0.000	AMERICAN REALITY CAP PROPERTIE	2/4/2021	0.000000	6,531.27	6,531.27	6,531.27
	NA9123459	S INC - SEC LIT		0.000000	6,531.27	6,531.27	6,531.27
		20210208S000090 / 36345064	2/4/2021			Gain/Loss Local Amounts: 6,531.27 Long	
		KR2F10020002: NTGI STRUCTURED				Gain/Loss Base Amounts: 6,531.27 Long	
CD	0.000	WEATHERFORD INTERNATIONAL LTD	2/4/2021	0.000000	18.60	18.60	18.60
	NA9123459	- SEC LIT		0.000000	18.60	18.60	18.60
		20210208S000110 / 36345064	2/4/2021			Gain/Loss Local Amounts: 18.60 Long	
		KR2F10060002: WESTFIELD CAPITAL				Gain/Loss Base Amounts: 18.60 Long	
CD	0.000	AMGEN INC (2007) - SEC LIT	2/4/2021	0.000000	192.50	192.50	192.50
	NA9123459	20210208S005150 / 36345064		0.000000	192.50	192.50	192.50
		KR2F19020002: S&P 500 INDEX	2/4/2021			Gain/Loss Local Amounts: 192.50 Long	
						Gain/Loss Base Amounts: 192.50 Long	
CD	0.000	CITIGROUP INC	2/4/2021	0.000000	5,401.19	5,401.19	5,401.19
	NA9123459	CLASS ACTION PROCEEDS		0.000000	5,401.19	5,401.19	5,401.19
		20210212A000390	2/4/2021			Gain/Loss Local Amounts: 5,401.19 Long	
		KR2F90010002: CASH ACCOUNT KR2				Gain/Loss Base Amounts: 5,401.19 Long	

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Transaction Detail
Reported By Transaction Category

TOTAL FUND - KR2G00000000 **12/31/2020 - 3/31/2021**

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	CITIGROUP INC (VOL FA CAP)	2/4/2021	0.000000	1,505.24	1,505.24	1,505.24
	NA9123459	20210212A000410		0.000000	1,505.24	1,505.24	1,505.24
		KR2F90010002: CASH ACCOUNT KR2	2/4/2021			Gain/Loss Local Amounts: 1,505.24 Long	
						Gain/Loss Base Amounts: 1,505.24 Long	
CD	0.000	4-14-cv-01680-PJHIMPERVA, INC.	2/18/2021	0.000000	25.54	25.54	25.54
	NA9123459	Distribution 2nd DISTRIBUTION		0.000000	25.54	25.54	25.54
		20210218S000360 / 000000000000	2/18/2021			Gain/Loss Local Amounts: 25.54 Long	
		KR2F10020002: NTGI STRUCTURED				Gain/Loss Base Amounts: 25.54 Long	
CD	0.000	1-17-cv-00774-SJDMeridian Bios	2/22/2021	0.000000	12.82	12.82	12.82
	NA9123459	cience, Inc. Distribution 1ST		0.000000	12.82	12.82	12.82
		20210222S000210 / 000000000000	2/22/2021			Gain/Loss Local Amounts: 12.82 Long	
		KR2F10020002: NTGI STRUCTURED				Gain/Loss Base Amounts: 12.82 Long	
CD	0.000	1-18-CV-01713AKORN, INC. (2018	2/26/2021	0.000000	1,051.40	1,051.40	1,051.40
	NA9123459	) Distribution 1ST DISTRIBUTIO		0.000000	1,051.40	1,051.40	1,051.40
		20210226S000710 / 000000000087	2/26/2021			Gain/Loss Local Amounts: 1,051.40 Long	
		KR2F10020002: NTGI STRUCTURED				Gain/Loss Base Amounts: 1,051.40 Long	
CD	0.000	115-cv-11775-GAOENDURANCE INTE	3/4/2021	0.000000	906.55	906.55	906.55
	NA9123459	RNATIONAL GROUP HOLDINGS, INC.		0.000000	906.55	906.55	906.55
		20210304S000380 / 000000000000	3/4/2021			Gain/Loss Local Amounts: 906.55 Long	
		KR2F10020002: NTGI STRUCTURED				Gain/Loss Base Amounts: 906.55 Long	
CD	0.000	14-CV-09662 (JSR)PETROBRAS - P	3/24/2021	0.000000	47,524.88	47,524.88	47,524.88
	NA9123459	ETROLEO BRASILEIRO S.A (2014)		0.000000	47,524.88	47,524.88	47,524.88
		20210324S000030 / 000000000022	3/24/2021			Gain/Loss Local Amounts: 47,524.88 Long	
		KR2F90010002: CASH ACCOUNT KR2				Gain/Loss Base Amounts: 47,524.88 Long	
CD	0.000	EVT: EI/COMMVAULT SYSTEMS 1ST	3/26/2021	0.000000	2,088.79	2,088.79	2,088.79
	NA9123459	20210326S000010 / 26MAR2140003		0.000000	2,088.79	2,088.79	2,088.79
		KR2F90010002: CASH ACCOUNT KR2	3/26/2021			Gain/Loss Local Amounts: 2,088.79 Long	
						Gain/Loss Base Amounts: 2,088.79 Long	

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Transaction Detail
Reported By Transaction Category

TOTAL FUND - KR2G00000000 **12/31/2020 - 3/31/2021**

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	2-16-cv-02279-RFB-EJYSPECTRUM	3/30/2021	0.000000	235.60	235.60	235.60
	NA9123459	PHARMACEUTICALS, INC. (2016) (		0.000000	235.60	235.60	235.60
		20210330S000600 / 000000000000	3/30/2021			Gain/Loss Local Amounts: 235.60 Long	
		KR2F10020002: NTGI STRUCTURED				Gain/Loss Base Amounts: 235.60 Long	
CD	0.000	UBS LIBOR AG SETTLEMENT FUND	3/16/2021	0.000000	1,264.00	1,264.00	1,264.00
	NA99V9HA2	CLASS ACTION - USD		0.000000	1,264.00	1,264.00	1,264.00
		20210412A000040	3/16/2021			Gain/Loss Local Amounts: 1,264.00 Long	
		KR2F90010002: CASH ACCOUNT KR2				Gain/Loss Base Amounts: 1,264.00 Long	
		TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS:			**78,178.31**	**78,178.31**	**78,178.31**
					78,178.31	**78,178.31**	**78,178.31**
		TOTAL CASH & CASH EQUIVALENTS CLASS ACTIONS:			**78,178.31**	**78,178.31**	**78,178.31**
	EQUITY						
	U.S. DOLLAR						
CD	0.000	AMGEN INC 2007	2/4/2021	0.000000	2,101.38	2,101.38	2,101.38
	031162100	AMGEN INC		0.000000	2,101.38	2,101.38	2,101.38
		20210212A000400	2/4/2021			Gain/Loss Local Amounts: 2,101.38 Long	
		KR2F90010002: CASH ACCOUNT KR2				Gain/Loss Base Amounts: 2,101.38 Long	
CD	0.000	POSEIDON CONCEPTS CORP	2/4/2021	0.000000	1,217.78	1,217.78	1,217.78
	73731R103	POSEIDON CONCEPTS CORP		0.000000	1,217.78	1,217.78	1,217.78
		20210212A000420	2/4/2021			Gain/Loss Local Amounts: 1,217.78 Long	
		KR2F90010002: CASH ACCOUNT KR2				Gain/Loss Base Amounts: 1,217.78 Long	
		TOTAL U.S. DOLLAR EQUITY:			**3,319.16**	**3,319.16**	**3,319.16**
					3,319.16	**3,319.16**	**3,319.16**
		TOTAL EQUITY CLASS ACTIONS:			**3,319.16**	**3,319.16**	**3,319.16**
		TOTAL CLASS ACTIONS:			**81,497.47**	**81,497.47**	**81,497.47**
		TOTAL TRANSACTIONS BASE:			**81,497.47**	**81,497.47**	**81,497.47**

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Transaction Detail
Reported By Transaction Category

Report ID : IACS0008
Base Currency : USD
Status : REVISED

TOTAL FUND - KR3G00000000 **12/31/2020 - 3/31/2021**

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
CLASS ACTIONS							
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
CD	0.000	14-81156CIV-WPDALTISOURCE PORT	1/25/2021	0.000000	14.73	14.73	14.73
	NA9123459	FOLIO SOLUTIONS S.A. Distribut		0.000000	14.73	14.73	14.73
		20210125S000150 / 000000000012	1/25/2021			Gain/Loss Local Amounts: 14.73 Long	
		KR3F10020002: NTGI STRUCTURED				Gain/Loss Base Amounts: 14.73 Long	
CD	0.000	AMERICAN REALITY CAP PROPERTIE	2/4/2021	0.000000	8,267.37	8,267.37	8,267.37
	NA9123459	S INC - SEC LIT		0.000000	8,267.37	8,267.37	8,267.37
		20210208S000080 / 36345064	2/4/2021			Gain/Loss Local Amounts: 8,267.37 Long	
		KR3F10020002: NTGI STRUCTURED				Gain/Loss Base Amounts: 8,267.37 Long	
CD	0.000	AMGEN INC (2007) - SEC LIT	2/4/2021	0.000000	4.89	4.89	4.89
	NA9123459	20210208S005170 / 36345064		0.000000	4.89	4.89	4.89
		KR3F19020002: S&P 500 INDEX	2/4/2021			Gain/Loss Local Amounts: 4.89 Long	
						Gain/Loss Base Amounts: 4.89 Long	
CD	0.000	CITIGROUP IN (VOL FA CAP)	2/4/2021	0.000000	103.13	103.13	103.13
	NA9123459	20210212A000410		0.000000	103.13	103.13	103.13
		KR3F90010002: CASH ACCOUNT KR3	2/4/2021			Gain/Loss Local Amounts: 103.13 Long	
						Gain/Loss Base Amounts: 103.13 Long	
CD	0.000	4-14-cv-01680-PJHIMPERVA, INC.	2/18/2021	0.000000	12.21	12.21	12.21
	NA9123459	Distribution 2nd DISTRIBUTION		0.000000	12.21	12.21	12.21
		20210218S000330 / 000000000000	2/18/2021			Gain/Loss Local Amounts: 12.21 Long	
		KR3F10020002: NTGI STRUCTURED				Gain/Loss Base Amounts: 12.21 Long	
CD	0.000	115-cv-11775-GAOENDURANCE INTE	3/4/2021	0.000000	620.93	620.93	620.93
	NA9123459	RNATIONAL GROUP HOLDINGS, INC.		0.000000	620.93	620.93	620.93
		20210304S000400 / 000000000000	3/4/2021			Gain/Loss Local Amounts: 620.93 Long	
		KR3F10020002: NTGI STRUCTURED				Gain/Loss Base Amounts: 620.93 Long	

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Transaction Detail
Reported By Transaction Category

Report ID : IACS0008
Base Currency : USD
Status : REVISED

TOTAL FUND - KR3G00000000 **12/31/2020 - 3/31/2021**

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	1 11-CV-07866--VMMF GLOBAL LTD	3/10/2021	0.000000	151.57	151.57	151.57
	NA9123459	. (SENIOR NOTES UNDERWRITERS D		0.000000	151.57	151.57	151.57
		20210310S000250 / 000000000000	3/10/2021			Gain/Loss Local Amounts:	151.57 Long
		KR3F10020002: NTGI STRUCTURED				Gain/Loss Base Amounts:	151.57 Long
CD	0.000	1 11-CV-07866--VMMF GLOBAL LTD	3/12/2021	0.000000	130.63	130.63	130.63
	NA9123459	. (SENIOR NOTES UNDERWRITERS D		0.000000	130.63	130.63	130.63
		20210312S000590 / 000000000000	3/12/2021			Gain/Loss Local Amounts:	130.63 Long
		KR3F10020002: NTGI STRUCTURED				Gain/Loss Base Amounts:	130.63 Long
CD	0.000	DIAMOND FOODS INC SEC LIT	3/16/2021	0.000000	296.83	296.83	296.83
	NA9123459	20210318S000330 / 36487141		0.000000	296.83	296.83	296.83
		KR3F10020002: NTGI STRUCTURED	3/16/2021			Gain/Loss Local Amounts:	296.83 Long
						Gain/Loss Base Amounts:	296.83 Long
CD	0.000	EVT: EI/COMMVAULT SYSTEMS 1ST	3/26/2021	0.000000	900.82	900.82	900.82
	NA9123459	20210326S000010 / 26MAR2140003		0.000000	900.82	900.82	900.82
		KR3F90010002: CASH ACCOUNT KR3	3/26/2021			Gain/Loss Local Amounts:	900.82 Long
						Gain/Loss Base Amounts:	900.82 Long
CD	0.000	UBS LIBOR AG SETTLEMENT FUND	3/16/2021	0.000000	555.31	555.31	555.31
	NA99V9HA2	CLASS ACTION - USD		0.000000	555.31	555.31	555.31
		20210412A000030	3/16/2021			Gain/Loss Local Amounts:	555.31 Long
		KR3F90010002: CASH ACCOUNT KR3				Gain/Loss Base Amounts:	555.31 Long
		TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS:			**11,058.42**	**11,058.42**	**11,058.42**
					11,058.42	**11,058.42**	**11,058.42**
		TOTAL CASH & CASH EQUIVALENTS CLASS ACTIONS:			**11,058.42**	**11,058.42**	**11,058.42**

EQUITY

U.S. DOLLAR

BNY MELLON

Transaction Detail
Reported By Transaction Category

Report ID : IACS0008
Base Currency : USD
Status : REVISED

TOTAL FUND - KR3G00000000 **12/31/2020 - 3/31/2021**

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	POSEIDON CONCEPTS CORP	2/4/2021	0.000000	439.87	439.87	439.87
	73731R103	POSEIDON CONCEPTS CORP		0.000000	439.87	439.87	439.87
		20210212A000400	2/4/2021			Gain/Loss Local Amounts: 439.87 Long	
		KR3F90010002: CASH ACCOUNT KR3				Gain/Loss Base Amounts: 439.87 Long	
		TOTAL CLASS ACTIONS:			**11,498.29**	**11,498.29**	**11,498.29**
		TOTAL TRANSACTIONS BASE:			**11,498.29**	**11,498.29**	**11,498.29**

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2021 - 3/31/2021)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR [1]	Unann. IRR
Kentucky Retirement Systems - Pension Fund											
Adams Street SPC II A1	175,000,000	39,430,456	0	39,430,456	3,335,768	0	39,430,456	3,335,768	42,766,224	0.00	0.00
Adams Street SPC II B1	175,000,000	39,879,805	0	39,879,805	3,335,768	0	39,879,805	3,335,768	43,215,573	0.00	0.00
AMERRA Agri Fund II, LP	40,100,000	24,959,741	0	24,959,741	0	104,871	24,959,741	-104,871	24,854,870	0.00	0.00
AMERRA-KRS Agri Holding Company, LP	65,000,000	44,812,287	0	44,812,287	1,616,915	592,722	44,812,287	1,024,194	45,836,481	0.00	0.00
Arbor Capital II, L.P.	22,500,000	70,202	0	70,202	0	0	70,202	0	70,202	0.00	0.00
Arcano KRS Fund I, L.P.	36,000,000	22,264,808	0	22,264,808	0	1,169,708	22,264,808	-1,169,708	21,095,100	0.00	0.00
Ares Special Situations Fund IV, L.P.	26,192,000	24,689,739	0	24,689,739	0	0	24,689,739	0	24,689,739	0.00	0.00
Barings Euro Real Estate II	174,825,875	493,266	0	493,266	0	0	493,266	-19,452	473,814	-3.94	-3.94
Barings Real Estate European Value Add I SCSp	123,406,500	74,926,155	0	74,926,155	2,907,145	4,823,620	74,926,155	-4,812,040	70,114,114	-3.91	-3.91
Bay Hills Capital I, L.P.	67,500,000	7,821,091	-1,912,488	5,908,603	0	0	7,821,091	-1,912,488	5,908,603	0.00	0.00
Bay Hills Capital III, L.P.	51,250,000	71,845,087	-4,045,000	67,800,087	0	0	71,845,087	-4,045,000	67,800,087	0.00	0.00
Bay Hills Emerging Partners II LP	45,000,000	85,937,271	-7,645,500	78,291,771	0	0	85,937,271	-7,645,500	78,291,771	0.00	0.00
Bay Hills Emerging Partners II-B LP	45,000,000	69,834,182	-11,524,500	58,309,682	180,000	0	69,834,182	-11,344,500	58,489,682	0.00	0.00
BDCM Opportunity Fund IV, L.P.	35,580,000	38,705,175	136,727	38,841,902	1,672,063	8,005,378	38,705,175	-6,196,588	32,508,587	0.00	0.00
Blackstone Capital Partners V, L.P.	47,174,735	1,738,849	0	1,738,849	0	1,052,799	1,738,849	-1,052,828	686,021	0.00	0.00
Blackstone Capital Partners VI, L.P.	60,000,000	38,265,645	0	38,265,645	41,366	1,467,078	38,265,645	-1,425,712	36,839,933	0.00	0.00
Blue Torch Credit Opportunities Fund II LP	140,000,000	21,291,209	0	21,291,209	46,666,667	0	21,291,209	46,666,667	67,957,876	0.00	0.00
BSP Co-Invest Vehicle K LP	0	26,375,259	0	26,375,259	0	517,539	26,375,259	-517,539	25,857,720	0.00	0.00
BSP Private Credit Fund	100,000,000	89,578,969	0	89,578,969	0	1,907,337	89,578,969	-1,907,337	87,671,632	0.00	0.00
BTG Pactual Brazil Timberland Fund I	34,500,000	23,440,730	0	23,440,730	0	0	23,440,730	0	23,440,730	0.00	0.00
Camelot Opportunities Fund, L.P.	23,400,000	10,549,233	0	10,549,233	0	0	10,549,233	0	10,549,233	0.00	0.00
Cerberus KRS Levered Loan Opportunities Fund, L.P.	140,000,000	130,729,531	0	130,729,531	0	0	133,538,771	0	133,538,771	2.15	2.15
Columbia Captal Equity Partners IV, L.P.	27,000,000	3,597,315	0	3,597,315	0	0	3,597,315	0	3,597,315	0.00	0.00
Crestview Partners II, L.P.	67,500,000	37,257,733	0	37,257,733	1,286,626	4,309,938	37,257,733	-3,023,312	34,234,421	0.00	0.00
Crestview Partners III, L.P.	39,000,000	25,171,988	0	25,171,988	0	0	25,171,988	0	25,171,988	0.00	0.00
CS Adjacent Investment Partners Parallel LP	140,000,000	35,394,689	0	35,394,689	6,986,000	405,481	35,394,689	6,580,519	41,975,209	0.00	0.00
CVC European Equity Partners VI, L.P.	25,763,480	32,637,400	0	32,637,400	0	180,247	32,637,400	-1,462,043	31,175,357	-3.94	-3.94
DAG Ventures II, L.P.	27,000,000	1,698,635	0	1,698,635	0	0	1,698,635	0	1,698,635	0.00	0.00
DAG Ventures III, L.P.	27,000,000	452,319	-59,154	393,165	0	83,624	452,319	-142,779	309,541	0.00	0.00
DAG Ventures IV, L.P.	90,000,000	63,490,973	-8,963,030	54,527,942	0	5,872,500	63,490,973	-14,835,531	48,655,442	0.00	0.00
DAG Ventures V, L.P.	8,000,000	5,999,628	-230,508	5,769,120	40,000	316,427	5,999,628	-506,934	5,492,694	0.00	0.00
DCM VI, L.P.	13,500,000	15,667,786	0	15,667,786	0	0	15,667,786	0	15,667,786	0.00	0.00
DivcoWest Fund IV	20,800,000	2,977,498	0	2,977,498	0	175,588	2,977,498	-175,588	2,801,910	0.00	0.00
Essex Woodlands Fund VIII, L.P.	22,500,000	10,074,887	-626,897	9,447,990	2,197,734	7,092,676	10,074,887	-5,521,839	4,553,048	0.00	0.00

[1] *Calculation follows the "Nominalize Short Term IRR Values" preference*

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2021 - 3/31/2021)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR [1]	Unann. IRR
Kentucky Retirement Systems - Pension Fund											
Fundamental Partners III LP	70,000,000	57,988,262	0	57,988,262	0	2,819,739	57,988,262	-2,819,739	55,168,523	0.00	0.00
Green Equity Investors IV, L.P.	67,500,000	0	-40,373	-40,373	0	0	0	-40,373	-40,373	0.00	0.00
Green Equity Investors V, L.P.	90,000,000	38,716,014	0	38,716,014	0	2,321,508	38,716,014	-2,321,508	36,394,506	0.00	0.00
Green Equity Investors VI, L.P.	32,000,000	38,335,610	0	38,335,610	83,740	131,934	38,335,610	-48,194	38,287,416	0.00	0.00
Green Equity Investors VII LP	25,000,000	33,905,401	0	33,905,401	40,444	1,515,545	33,905,401	-1,475,101	32,430,300	0.00	0.00
Greenfield Acquisition Partners VI, L.P.	38,100,000	328,838	0	328,838	0	0	328,838	0	328,838	0.00	0.00
Greenfield Acquisition Partners VII, L.P.	27,800,000	13,996,478	0	13,996,478	0	508,829	13,996,478	-508,829	13,487,649	0.00	0.00
GTCR Fund IX-A, L.P.	63,000,000	0	0	0	0	0	0	0	0	N/A	N/A
H.I.G. BioVentures II, L.P.	13,500,000	15,010,713	0	15,010,713	0	0	15,010,713	0	15,010,713	0.00	0.00
H.I.G. Capital Partner V, L.P.	13,100,000	16,662,570	0	16,662,570	298,169	1,151,005	16,662,570	-852,836	15,809,734	0.00	0.00
H.I.G. Ventures II, L.P.	18,000,000	4,379,736	0	4,379,736	0	0	4,379,736	0	4,379,736	0.00	0.00
H&F Spock I LP	3,250,153	7,213,240	0	7,213,240	0	0	7,213,240	0	7,213,240	0.00	0.00
Harvest Partners V, L.P.	36,000,000	130,677	0	130,677	0	0	130,677	0	130,677	0.00	0.00
Harvest Partners VI, L.P.	28,400,000	11,490,159	-2,837,652	8,652,507	0	0	11,490,159	-2,837,652	8,652,507	0.00	0.00
Harvest Partners VII LP	20,000,000	23,464,500	49,345	23,513,845	0	0	23,464,500	49,345	23,513,845	0.00	0.00
Hellman and Friedman Capital Partners VI, L.P.	20,000,000	334,754	0	334,754	0	0	334,754	0	334,754	0.00	0.00
Horsley Bridge International Fund V, L.P.	45,000,000	97,148,440	-3,863,931	93,284,509	0	3,947,150	97,148,440	-7,811,081	89,337,359	0.00	0.00
IFM US Infrastructure Debt Fund	70,000,000	45,599,040	0	45,599,040	588,566	584,965	45,599,040	3,601	45,602,641	0.00	0.00
Institutional Venture Partners XI, L.P.	0	0	0	0	0	0	0	0	0	N/A	N/A
Institutional Venture Partners XII, L.P.	27,000,000	892,001	0	892,001	0	0	892,001	0	892,001	0.00	0.00
JW Childs Equity Partners III, L.P.	36,000,000	20,187	0	20,187	0	0	20,187	0	20,187	0.00	0.00
Kayne Anderson Energy Fund VII LP	50,000,000	13,574,468	0	13,574,468	0	0	13,574,468	0	13,574,468	0.00	0.00
KCP IV Co-Invest	13,939,058	5,242,184	227,542	5,469,726	0	0	5,242,184	11,846	5,254,031	-3.94	-3.94
Keyhaven Capital Partners Fund III, L.P.	29,655,394	17,361,080	-256,524	17,104,556	0	522,717	17,361,080	-1,447,097	15,913,983	-3.92	-3.92
Keyhaven Capital Partners IV LP	13,939,058	5,873,297	486,992	6,360,289	213,725	0	5,873,297	444,212	6,317,509	-3.99	-3.99
Levine Leichtman Capital Partners V, L.P.	46,000,000	48,841,950	0	48,841,950	5,582,211	2,538,695	48,841,950	3,043,515	51,885,465	0.00	0.00
Levine Leichtman Capital Partners VI LP	37,500,000	23,166,501	0	23,166,501	324,031	1,096,549	23,166,501	-772,518	22,393,983	0.00	0.00
Lubert Adler VII	34,750,000	23,179,234	0	23,179,234	0	0	23,179,234	0	23,179,234	0.00	0.00
Lubert-Adler Real Estate Fund VII-B LP	36,750,000	30,304,905	0	30,304,905	868,750	953,313	30,304,905	-84,563	30,220,343	0.00	0.00
Magentar MTP Energy Opportunities Fund II LLC	37,500,000	29,715,111	0	29,715,111	0	3,711,616	29,715,111	-3,711,616	26,003,495	0.00	0.00
MatlinPatterson Global Opportunities Partners	45,000,000	0	0	0	0	0	0	0	0	N/A	N/A
MatlinPatterson Global Opportunities Partners II	45,000,000	1,336,910	0	1,336,910	0	0	1,336,910	0	1,336,910	0.00	0.00

[1] *Calculation follows the "Nominalize Short Term IRR Values" preference*

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2021 - 3/31/2021)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR [1]	Unann. IRR
Kentucky Retirement Systems - Pension Fund											
MatlinPatterson Global Opportunities Partners III	45,000,000	996,403	0	996,403	0	0	996,403	0	996,403	0.00	0.00
Merit Mezzanine Fund IV, L.P.	27,000,000	250,825	0	250,825	0	0	250,825	0	250,825	0.00	0.00
Mesa West Core Lending Fund, LP	57,500,000	59,793,136	0	59,793,136	0	0	59,793,136	0	59,793,136	0.00	0.00
Mesa West Real Estate Income Fund II	9,999,999	0	0	0	0	0	0	0	0	N/A	N/A
Mesa West Real Estate Income Fund IV LP	36,000,000	22,032,428	0	22,032,428	0	1,200,000	22,032,428	-1,200,000	20,832,428	0.00	0.00
MHR Institutional Partners III, L.P.	0	0	0	0	0	0	0	0	0	N/A	N/A
MiddleGround Partners I LP	50,000,000	33,147,859	11,272,467	44,420,326	-2,520,948	9,607,284	33,147,859	-855,765	32,292,094	0.00	0.00
Mill Road Capital I, L.P.	27,000,000	3,334,219	0	3,334,219	0	0	3,334,219	0	3,334,219	0.00	0.00
New Mountain Partners II, L.P.	25,000,000	294,136	0	294,136	0	0	294,136	0	294,136	0.00	0.00
New Mountain Partners III, L.P.	33,750,000	18,303,215	0	18,303,215	0	0	18,303,215	0	18,303,215	0.00	0.00
New Mountain Partners IV, L.P.	32,800,000	32,431,064	0	32,431,064	289,166	7,444,007	32,431,064	-7,154,841	25,276,223	0.00	0.00
Oak Hill Capital Partners II, L.P.	67,500,000	929,639	0	929,639	0	0	929,639	0	929,639	0.00	0.00
Oak Hill Capital Partners III, L.P.	33,750,000	7,220,830	0	7,220,830	0	0	7,220,830	0	7,220,830	0.00	0.00
Oberland Capital Healthcare LP	34,500,000	8,221,636	0	8,221,636	0	0	8,221,636	0	8,221,636	0.00	0.00
OCM Opportunities Fund VIIb, L.P.	0	0	0	0	0	0	0	0	0	N/A	N/A
Patron Capital V LP	42,310,800	19,992,176	0	19,992,176	3,402,016	0	19,992,176	2,613,237	22,605,412	-3.90	-3.90
Riverside Capital Appreciation Fund VI, L.P.	35,500,000	17,917,590	0	17,917,590	0	0	17,917,590	0	17,917,590	0.00	0.00
Rubenstein Properties Fund II	20,800,000	16,036,057	0	16,036,057	413,981	0	16,036,057	413,981	16,450,038	0.00	0.00
Secondary Opportunities Fund III, L.P.	25,000,000	13,331,645	0	13,331,645	0	718,046	13,331,645	-718,046	12,613,599	0.00	0.00
Strategic Value Special Situations Fund IV LP	43,300,000	46,278,128	0	46,278,128	2,165,000	0	46,278,128	2,165,000	48,443,128	0.00	0.00
Sun Capital Partners IV	0	0	0	0	0	0	0	0	0	N/A	N/A
Taurus Mining Finance Fund LLC	45,100,000	18,987,042	0	18,987,042	0	5,257,486	18,987,042	-5,257,486	13,729,556	0.00	0.00
TCV VI, L.P.	0	0	0	0	0	0	0	0	0	N/A	N/A
Tenaska Power Fund II, L.P.	27,000,000	686,397	0	686,397	0	0	686,397	0	686,397	0.00	0.00
Triton Fund IV, L.P.	29,569,282	16,938,654	0	16,938,654	0	395,959	16,938,654	-1,064,786	15,873,868	-3.95	-3.95
VantagePoint Venture Partners 2006, L.P.	27,000,000	8,278,377	0	8,278,377	0	0	8,278,377	0	8,278,377	0.00	0.00
VantagePoint Venture Partners IV, L.P.	36,000,000	639,361	0	639,361	0	0	639,361	0	639,361	0.00	0.00
Vista Equity Partners III, L.P.	45,000,000	3,703,420	0	3,703,420	31,668	0	3,703,420	31,668	3,735,088	0.00	0.00
Vista Equity Partners IV, L.P.	27,000,000	17,001,302	0	17,001,302	92,188	0	17,001,302	92,188	17,093,490	0.00	0.00
Vista Equity Partners VI LP	25,000,000	32,825,893	0	32,825,893	13,100	43,668	32,825,893	-30,568	32,795,325	0.00	0.00
Walton Street Real Estate Fund VI, LP	36,000,000	11,268,970	0	11,268,970	0	0	11,268,970	0	11,268,970	0.00	0.00
Walton Street Real Estate Fund VII, LP	38,120,000	8,485,871	0	8,485,871	0	321	8,485,871	-321	8,485,550	0.00	0.00
Warburg, Pincus Private Equity IX, L.P.	50,000,000	1,650,173	0	1,650,173	0	0	1,650,173	0	1,650,173	0.00	0.00
Warburg, Pincus Private Equity X, L.P.	38,750,000	4,433,798	0	4,433,798	0	1,141,420	4,433,798	-1,141,420	3,292,378	0.00	0.00
Wayzata Opportunities Fund II, L.P.	67,500,000	1,842,177	0	1,842,177	0	0	1,842,177	0	1,842,177	0.00	0.00

[1] *Calculation follows the "Nominalize Short Term IRR Values" preference*

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2021 - 3/31/2021)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR [1]	Unann. IRR
Kentucky Retirement Systems - Pension Fund											
Wayzata Opportunities Fund III, L.P.	35,500,000	5,360,617	0	5,360,617	0	0	5,360,617	0	5,360,617	0.00	0.00
Wayzata Opportunities Fund, L.P.	67,500,000	0	0	0	0	0	0	0	0	N/A	N/A
White Oak Yield Spectrum Parallel Fund LP	100,000,000	165,315,160	0	165,315,160	0	2,651,894	165,315,160	-2,651,894	162,663,266	0.00	0.00
Total: Kentucky Retirement Systems - Pensi	***4,610,926,334***	***2,324,199,998***	***-29,832,484***	***2,294,367,514***	***82,151,859***	***88,341,183***	***2,327,009,238***	***-42,816,314***	***2,284,192,924***	***-0.17***	***-0.17***
Total Investments: 104	**4,610,926,334**	**2,324,199,998**	**-29,832,484**	**2,294,367,514**	**82,151,859**	**88,341,183**	**2,327,009,238**	**-42,816,314**	**2,284,192,924**	**-0.17**	**-0.17**

[1] *Calculation follows the "Nominalize Short Term IRR Values" preference*

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2021 - 3/31/2021)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR [1]	Unann. IRR
Kentucky Retirement Systems - Insurance Fund											
Adams Street SPC II A1	75,000,000	16,898,767	0	16,898,767	1,429,615	0	16,898,767	1,429,615	18,328,382	0.00	0.00
Adams Street SPC II B1	75,000,000	17,091,347	0	17,091,347	1,429,615	0	17,091,347	1,429,615	18,520,962	0.00	0.00
AMERRA Agri Fund II, LP	16,200,000	10,066,296	0	10,066,296	0	42,295	10,066,296	-42,295	10,024,001	0.00	0.00
AMERRA-KRS Agri Holding Company, LP	35,000,000	24,129,694	0	24,129,694	870,647	319,158	24,129,694	551,489	24,681,183	0.00	0.00
Arbor Capital II, L.P.	2,500,000	7,800	0	7,800	0	0	7,800	0	7,800	0.00	0.00
Arcano KRS Fund I, L.P.	4,000,000	2,473,869	0	2,473,869	0	129,968	2,473,869	-129,968	2,343,901	0.00	0.00
Ares Special Situations Fund IV, L.P.	13,808,000	13,016,033	0	13,016,033	0	0	13,016,033	0	13,016,033	0.00	0.00
Avenue Special Situations Fund V, L.P.	7,500,000	0	-10,266	-10,266	0	0	0	-10,266	-10,266	0.00	0.00
Barings Euro Real Estate II	74,925,375	211,399	0	211,399	0	0	211,399	-8,336	203,062	-3.94	-3.94
Barings Real Estate European Value Add I SCSp	52,888,500	32,111,210	0	32,111,210	1,245,919	2,067,266	32,111,210	-2,062,303	30,048,907	-3.91	-3.91
Bay Hills Capital I, L.P.	7,500,000	869,011	-212,499	656,512	0	0	869,011	-212,499	656,512	0.00	0.00
Bay Hills Capital III, L.P.	48,750,000	61,438,635	-3,455,000	57,983,635	0	0	61,438,635	-3,455,000	57,983,635	0.00	0.00
Bay Hills Emerging Partners II LP	5,000,000	9,548,586	-849,500	8,699,086	0	0	9,548,586	-849,500	8,699,086	0.00	0.00
Bay Hills Emerging Partners II-B LP	5,000,000	7,759,353	-1,280,500	6,478,853	20,000	0	7,759,353	-1,260,500	6,498,853	0.00	0.00
BDCM Opportunity Fund IV, L.P.	24,420,000	26,564,939	93,840	26,658,779	1,147,609	5,494,415	26,564,939	-4,252,966	22,311,973	0.00	0.00
Blackstone Capital Partners V, L.P.	12,414,403	457,297	0	457,297	0	277,047	457,297	-277,055	180,242	0.00	0.00
Blackstone Capital Partners VI, L.P.	40,000,000	25,510,433	0	25,510,433	27,577	978,052	25,510,433	-950,475	24,559,958	0.00	0.00
Blue Torch Credit Opportunities Fund II LP	60,000,000	9,124,803	0	9,124,803	20,000,000	0	9,124,803	20,000,000	29,124,803	0.00	0.00
BSP Co-Invest Vehicle K LP	0	12,460,105	0	12,460,105	0	241,216	12,460,105	-241,216	12,218,889	0.00	0.00
BSP Private Credit Fund	50,000,000	44,789,484	0	44,789,484	0	953,669	44,789,484	-953,669	43,835,815	0.00	0.00
BTG Pactual Brazil Timberland Fund I	15,500,000	10,531,342	0	10,531,342	0	0	10,531,342	0	10,531,342	0.00	0.00
Camelot Opportunities Fund, L.P.	2,600,000	1,172,138	0	1,172,138	0	0	1,172,138	0	1,172,138	0.00	0.00
Cerberus KRS Levered Loan Opportunities Fund, L.P.	60,000,000	56,026,941	0	56,026,941	0	0	57,230,901	0	57,230,901	2.15	2.15
Columbia Captal Equity Partners IV, L.P.	3,000,000	399,703	0	399,703	0	0	399,703	0	399,703	0.00	0.00
Crestview Partners II, L.P.	7,500,000	4,139,738	0	4,139,738	142,960	478,881	4,139,738	-335,921	3,803,817	0.00	0.00
Crestview Partners III, L.P.	21,000,000	13,554,141	0	13,554,141	0	0	13,554,141	0	13,554,141	0.00	0.00
CS Adjacent Investment Partners Parallel LP	60,000,000	15,169,153	0	15,169,153	2,994,000	173,778	15,169,153	2,820,222	17,989,375	0.00	0.00
CVC European Equity Partners VI, L.P.	14,221,365	17,245,527	0	17,245,527	0	95,242	17,245,527	-772,540	16,472,986	-3.94	-3.94
DAG Ventures II, L.P.	3,000,000	188,728	0	188,728	0	0	188,728	0	188,728	0.00	0.00
DAG Ventures III, L.P.	3,000,000	50,245	-6,573	43,672	0	9,292	50,245	-15,864	34,381	0.00	0.00
DAG Ventures IV, L.P.	10,000,000	7,054,553	-995,892	6,058,660	0	652,500	7,054,553	-1,648,392	5,406,160	0.00	0.00
DAG Ventures V, L.P.	7,000,000	5,249,668	-201,696	5,047,972	35,000	276,874	5,249,668	-443,569	4,806,099	0.00	0.00
DCM VI, L.P.	1,500,000	1,740,865	0	1,740,865	0	0	1,740,865	0	1,740,865	0.00	0.00
DivcoWest Fund IV	9,200,000	1,316,974	0	1,316,974	0	77,664	1,316,974	-77,664	1,239,310	0.00	0.00

[1] *Calculation follows the "Nominalize Short Term IRR Values" preference*

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2021 - 3/31/2021)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR [1]	Unann. IRR
Kentucky Retirement Systems - Insurance Fund											
Essex Woodlands Fund VIII, L.P.	5,000,000	2,238,863	-139,310	2,099,553	488,385	1,576,150	2,238,863	-1,227,075	1,011,788	0.00	0.00
Fundamental Partners III LP	30,000,000	24,852,117	0	24,852,117	0	1,208,460	24,852,117	-1,208,460	23,643,657	0.00	0.00
Green Equity Investors IV, L.P.	7,500,000	0	-4,486	-4,486	0	0	0	-4,486	-4,486	0.00	0.00
Green Equity Investors V, L.P.	10,000,000	4,301,779	0	4,301,779	0	257,946	4,301,779	-257,946	4,043,833	0.00	0.00
Green Equity Investors VI, L.P.	28,000,000	33,543,672	0	33,543,672	73,272	115,442	33,543,672	-42,170	33,501,502	0.00	0.00
Green Equity Investors VII LP	25,000,000	33,905,401	0	33,905,401	40,444	1,515,545	33,905,401	-1,475,101	32,430,300	0.00	0.00
Greenfield Acquisition Partners VI, L.P.	16,700,000	144,536	0	144,536	0	0	144,536	0	144,536	0.00	0.00
Greenfield Acquisition Partners VII, L.P.	12,200,000	6,142,343	0	6,142,343	0	223,299	6,142,343	-223,299	5,919,044	0.00	0.00
GTCR Fund IX-A, L.P.	7,000,000	0	0	0	0	0	0	0	0	N/A	N/A
H.I.G. BioVentures II, L.P.	11,500,000	12,786,902	0	12,786,902	0	0	12,786,902	0	12,786,902	0.00	0.00
H.I.G. Capital Partner V, L.P.	6,900,000	8,776,469	0	8,776,469	157,051	606,255	8,776,469	-449,204	8,327,265	0.00	0.00
H.I.G. Ventures II, L.P.	2,000,000	486,637	0	486,637	0	0	486,637	0	486,637	0.00	0.00
H&F Spock I LP	1,794,672	2,704,961	0	2,704,961	0	0	2,704,961	0	2,704,961	0.00	0.00
Harvest Partners V, L.P.	4,000,000	14,520	0	14,520	0	0	14,520	0	14,520	0.00	0.00
Harvest Partners VI, L.P.	11,600,000	4,693,165	-1,159,040	3,534,125	0	0	4,693,165	-1,159,040	3,534,125	0.00	0.00
Harvest Partners VII LP	20,000,000	23,464,500	49,345	23,513,845	0	0	23,464,500	49,345	23,513,845	0.00	0.00
Hellman and Friedman Capital Partners VI, L.P.	7,500,000	125,551	0	125,551	0	0	125,551	0	125,551	0.00	0.00
Horsley Bridge International Fund V, L.P.	5,000,000	10,794,272	-429,326	10,364,946	0	438,572	10,794,272	-867,898	9,926,374	0.00	0.00
IFM US Infrastructure Debt Fund	30,000,000	19,542,446	0	19,542,446	252,243	250,699	19,542,446	1,543	19,543,990	0.00	0.00
Institutional Venture Partners XI, L.P.	1,500,000	0	0	0	0	0	0	0	0	N/A	N/A
Institutional Venture Partners XII, L.P.	3,000,000	98,977	0	98,977	0	0	98,977	0	98,977	0.00	0.00
JW Childs Equity Partners III, L.P.	4,000,000	2,243	0	2,243	0	0	2,243	0	2,243	0.00	0.00
Kayne Anderson Energy Fund VII LP	50,000,000	13,574,468	0	13,574,468	0	0	13,574,468	0	13,574,468	0.00	0.00
KCP IV Co-Invest	9,566,942	3,597,924	156,171	3,754,095	0	0	3,597,924	8,131	3,606,054	-3.94	-3.94
Keyhaven Capital Partners Fund III, L.P.	3,290,840	1,929,008	-28,503	1,900,505	0	58,080	1,929,008	-160,789	1,768,220	-3.92	-3.92
Keyhaven Capital Partners IV LP	9,566,942	4,031,082	334,242	4,365,324	146,688	0	4,031,082	304,880	4,335,962	-3.99	-3.99
Levine Leichtman Capital Partners V, L.P.	24,000,000	25,482,816	0	25,482,816	2,912,458	1,324,597	25,482,816	1,587,862	27,070,678	0.00	0.00
Levine Leichtman Capital Partners VI LP	37,500,000	23,166,501	0	23,166,501	324,031	1,096,549	23,166,501	-772,518	22,393,983	0.00	0.00
Lubert Adler VII	15,250,000	10,172,180	0	10,172,180	0	0	10,172,180	0	10,172,180	0.00	0.00
Lubert-Adler Real Estate Fund VII-B LP	15,750,000	12,987,817	0	12,987,817	381,250	408,563	12,987,817	-27,313	12,960,504	0.00	0.00
Magentar MTP Energy Opportunities Fund II LLC	12,500,000	9,905,037	0	9,905,037	0	1,237,205	9,905,037	-1,237,205	8,667,832	0.00	0.00
MatlinPatterson Global Opportunities Partners	5,000,000	0	0	0	0	0	0	0	0	N/A	N/A
MatlinPatterson Global Opportunities Partners II	5,000,000	148,545	0	148,545	0	0	148,545	0	148,545	0.00	0.00

[1] *Calculation follows the "Nominalize Short Term IRR Values" preference*

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2021 - 3/31/2021)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR [1]	Unann. IRR
Kentucky Retirement Systems - Insurance Fund											
MatlinPatterson Global Opportunities Partners III	5,000,000	110,733	0	110,733	0	0	110,733	0	110,733	0.00	0.00
Merit Mezzanine Fund IV, L.P.	3,000,000	27,869	0	27,869	0	0	27,869	0	27,869	0.00	0.00
Mesa West Core Lending Fund, LP	29,600,000	40,934,850	0	40,934,850	1,045,330	0	40,934,850	1,045,330	41,980,180	0.00	0.00
Mesa West Real Estate Income Fund II	9,999,999	0	0	0	0	0	0	0	0	N/A	N/A
Mesa West Real Estate Income Fund IV LP	14,000,000	8,565,294	0	8,565,294	0	466,667	8,565,294	-466,667	8,098,627	0.00	0.00
MHR Institutional Partners III, L.P.	4,000,000	1,488,008	0	1,488,008	0	15,429	1,774,271	0	1,774,271	20.40	20.40
MiddleGround Partners I LP	25,000,000	16,573,932	5,636,233	22,210,165	-1,260,473	4,803,643	16,573,932	-427,883	16,146,049	0.00	0.00
Mill Road Capital I, L.P.	3,000,000	370,468	0	370,468	0	0	370,468	0	370,468	0.00	0.00
New Mountain Partners II, L.P.	5,000,000	58,830	0	58,830	0	0	58,830	0	58,830	0.00	0.00
New Mountain Partners III, L.P.	7,500,000	4,067,379	0	4,067,379	0	0	4,067,379	0	4,067,379	0.00	0.00
New Mountain Partners IV, L.P.	17,200,000	17,006,533	0	17,006,533	151,635	3,903,567	17,006,533	-3,751,932	13,254,601	0.00	0.00
Oak Hill Capital Partners II, L.P.	7,500,000	103,294	0	103,294	0	0	103,294	0	103,294	0.00	0.00
Oak Hill Capital Partners III, L.P.	12,500,000	2,674,382	0	2,674,382	0	0	2,674,382	0	2,674,382	0.00	0.00
Oberland Capital Healthcare LP	15,500,000	3,693,780	0	3,693,780	0	0	3,693,780	0	3,693,780	0.00	0.00
OCM Opportunities Fund VIIb, L.P.	7,500,000	14,300	0	14,300	0	0	14,300	0	14,300	0.00	0.00
Patron Capital V LP	16,454,200	7,774,951	0	7,774,951	1,323,006	0	7,774,951	1,016,250	8,791,201	-3.90	-3.90
Riverside Capital Appreciation Fund VI, L.P.	18,712,500	9,444,553	0	9,444,553	0	0	9,444,553	0	9,444,553	0.00	0.00
Rubenstein Properties Fund II	9,200,000	7,092,871	0	7,092,871	183,107	0	7,092,871	183,107	7,275,978	0.00	0.00
Secondary Opportunities Fund III, L.P.	75,000,000	39,994,935	0	39,994,935	0	2,154,138	39,994,935	-2,154,138	37,840,797	0.00	0.00
Strategic Value Special Situations Fund IV LP	21,700,000	23,192,516	0	23,192,516	1,085,000	0	23,192,516	1,085,000	24,277,516	0.00	0.00
Sun Capital Partners IV	2,000,000	285,197	0	285,197	0	0	285,197	0	285,197	0.00	0.00
Taurus Mining Finance Fund LLC	19,900,000	8,377,874	0	8,377,874	0	2,319,822	8,377,874	-2,319,822	6,058,052	0.00	0.00
TCV VI, L.P.	2,500,000	42,860	0	42,860	0	0	42,860	0	42,860	0.00	0.00
Tenaska Power Fund II, L.P.	3,000,000	76,270	0	76,270	0	0	76,270	0	76,270	0.00	0.00
Triton Fund IV, L.P.	15,213,083	8,928,732	0	8,928,732	0	208,718	8,928,732	-561,272	8,367,460	-3.95	-3.95
VantagePoint Venture Partners 2006, L.P.	3,000,000	919,821	0	919,821	0	0	919,821	0	919,821	0.00	0.00
VantagePoint Venture Partners IV, L.P.	4,000,000	279,854	0	279,854	0	0	279,854	0	279,854	0.00	0.00
Vista Equity Partners III, L.P.	5,000,000	411,500	0	411,500	3,519	0	411,500	3,519	415,019	0.00	0.00
Vista Equity Partners IV, L.P.	23,000,000	14,482,591	0	14,482,591	78,530	0	14,482,591	78,530	14,561,121	0.00	0.00
Vista Equity Partners VI LP	25,000,000	32,825,893	0	32,825,893	13,100	43,668	32,825,893	-30,568	32,795,325	0.00	0.00
Walton Street Real Estate Fund VI, LP	4,000,000	1,252,108	0	1,252,108	0	0	1,252,108	0	1,252,108	0.00	0.00
Walton Street Real Estate Fund VII, LP	16,755,000	3,729,821	0	3,729,821	0	141	3,729,821	-141	3,729,680	0.00	0.00
Warburg, Pincus Private Equity IX, L.P.	10,000,000	330,035	0	330,035	0	0	330,035	0	330,035	0.00	0.00
Warburg, Pincus Private Equity X, L.P.	7,500,000	858,107	0	858,107	0	220,920	858,107	-220,920	637,187	0.00	0.00
Wayzata Opportunities Fund II, L.P.	7,500,000	204,687	0	204,687	0	0	204,687	0	204,687	0.00	0.00

[1] *Calculation follows the "Nominalize Short Term IRR Values" preference*

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2021 - 3/31/2021)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR [1]	Unann. IRR
Kentucky Retirement Systems - Insurance Fund											
Wayzata Opportunities Fund III, L.P.	18,712,500	2,825,649	0	2,825,649	0	0	2,825,649	0	2,825,649	0.00	0.00
Wayzata Opportunities Fund, L.P.	7,500,000	0	0	0	0	0	0	0	0	N/A	N/A
White Oak Yield Spectrum Parallel Fund LP	50,000,000	77,801,118	0	77,801,118	0	1,247,950	77,801,118	-1,247,950	76,553,168	0.00	0.00
Total: Kentucky Retirement Systems - Insur	***1,796,994,321***	***1,078,805,101***	***-2,502,759***	***1,076,302,343***	***36,741,518***	***37,969,339***	***1,080,295,324***	***-6,699,355***	***1,073,595,969***	***-0.14***	***-0.14***
Total Investments: 105	**1,796,994,321**	**1,078,805,101**	**-2,502,759**	**1,076,302,343**	**36,741,518**	**37,969,339**	**1,080,295,324**	**-6,699,355**	**1,073,595,969**	**-0.14**	**-0.14**

[1] *Calculation follows the "Nominalize Short Term IRR Values" preference*

Investment Fees and Expenses						
For the Period Ended March 31, 2021						
Pension						
	2021			2020		
	FYTD Fees	% of MV	Market Value	FYTD Fees	% of MV	Market Value
Absolute Return				$ 909,647	0.48%	$ 188,740,123
Investment Advisory Fees	*Absolute Return was absorbed by Real Return in December 2020*			*649,878*		
Performance Fees				*259,770*		
Miscellaneous Fees and Expenses						
Core Fixed Income	**2,031,618**	**0.09%**	**2,263,311,450**	**2,047,202**	**0.11%**	**1,868,303,152**
Investment Advisory Fees	*1,983,361*			*2,023,970*		
Performance Fees						
Miscellaneous Fees and Expenses	*48,257*			*23,232*		
Opportunistic	**2,727,633**	**0.73%**	**375,449,617**	**1,800,036**	**1.04%**	**173,646,206**
Investment Advisory Fees				-		
Performance Fees	*2,727,633*			*1,800,036*		
Miscellaneous Fees and Expenses				-		
Private Equity	**34,414,531**	**2.98%**	**1,155,001,941**	**13,251,049**	**1.19%**	**1,117,077,718**
Investment Advisory Fees	*6,202,846*			*5,957,784*		
Performance Fees	*26,932,151*			*6,658,339*		
Miscellaneous Fees and Expenses	*1,279,534*			*634,926*		
Public Equity	**9,171,751**	**0.14%**	**6,619,150,686**	**7,294,962**	**0.16%**	**4,666,213,612**
Investment Advisory Fees	*8,995,110*			*7,071,108*		
Miscellaneous Fees and Expenses	*176,642*			*223,854*		
Real Estate	**5,303,814**	**0.90%**	**589,400,002**	**19,020,959**	**3.31%**	**574,129,606**
Investment Advisory Fees	*3,254,551*			*3,510,064*		
Performance Fees	*(907,044)*			*14,490,063*		
Miscellaneous Fees and Expenses	*2,956,307*			*1,020,832*		
Real Return	**6,282,117**	**0.62%**	**1,011,388,853**	**5,979,832**	**0.76%**	**783,577,440**
Investment Advisory Fees	*3,527,345*			*3,237,238*		
Performance Fees	*2,329,614*			*1,872,228*		
Miscellaneous Fees and Expenses	*425,157*			*870,365*		
Speciality Credit Fixed Income	**26,547,242**	**1.04%**	**2,546,489,496**	**13,019,951**	**0.67%**	**1,936,427,992**
Investment Advisory Fees	*11,228,203*			*9,180,157*		
Performance Fees	*12,519,342*			*3,608,806*		
Miscellaneous Fees and Expenses	*2,799,697*			*230,988*		
Cash	**1,932,601**	**0.68%**	**285,262,649**	**2,397,836**	**0.56%**	**430,797,834**
Consulting				*454,818*		
Trustee	*25,091*			*814,080*		
Miscellaneous Fees and Expenses	*1,907,510*			*1,128,938*		
Both FY20 and FY21 Real Estate fees reflect the Prologis adjustment made in June 2020						
Total Investment Mgmt Fees	**88,411,308**	**0.60%**	**14,845,454,694**	**65,721,473**	**0.56%**	**11,738,913,682**

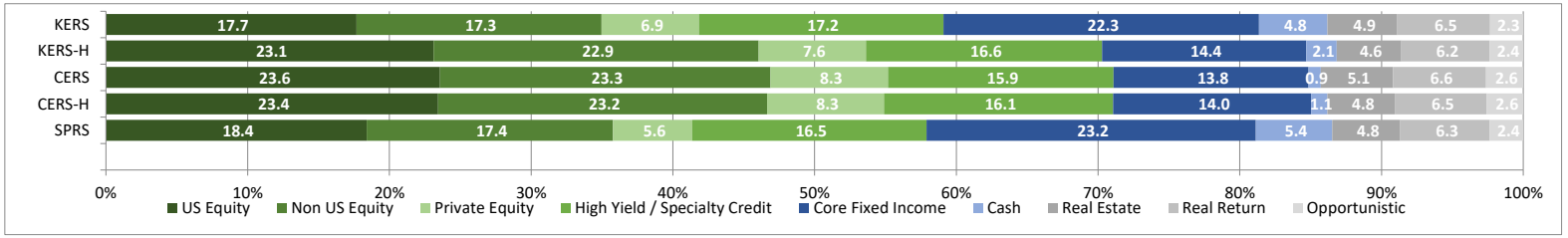
KENTUCKY PUBLIC PENSIONS AUTHORITY						
Investment Fees and Expenses						
For the Period Ended March 31, 2021						
Insurance						
	2021			2020		
	FYTD Fees	% of MV	Market Value	FYTD Fees	% of MV	Market Value
Absolute Return				$ 361,021	0.28%	$ 130,499,754
Investment Advisory Fees	*Absolute Return was absorbed by Real Return in December 2020*			*257,993*		
Performance Fees				*103,029*		
Miscellaneous Fees and Expenses						
Core Fixed Income	**813,678**	**0.09%**	**864,872,800**	**822,812**	**0.10%**	**804,291,091**
Investment Advisory Fees	*766,735*			*813,682*		
Performance Fees	*28,448*					
Miscellaneous Fees and Expenses	*18,495*			*9,130*		
Opportunistic	**1,388,928**	**0.73%**	**191,181,257**	**916,590**	**1.87%**	**48,898,446**
Investment Advisory Fees				-		
Performance Fees	*1,388,928*			*916,590*		
Miscellaneous Fees and Expenses				-		
Private Equity	**22,861,402**	**4.07%**	**561,073,081**	**6,005,214**	**1.06%**	**566,696,034**
Investment Advisory Fees	*4,149,597*			*4,496,439*		
Performance Fees	*18,202,847*			*5,676,645*		
Miscellaneous Fees and Expenses	*508,958*			*(4,167,871)*		
Public Equity	**4,102,906**	**0.14%**	**2,988,294,144**	**3,230,408**	**0.17%**	**1,854,320,228**
Investment Advisory Fees	*4,026,883*			*3,132,942*		
Miscellaneous Fees and Expenses	*76,023*			*97,466*		
Real Estate	**2,331,407**	**0.93%**	**249,384,483**	**7,908,442**	**4.00%**	**197,814,172**
Investment Advisory Fees	*1,408,641*			*1,512,619*		
Performance Fees	*(290,973)*			*5,782,242*		
Miscellaneous Fees and Expenses	*1,213,739*			*613,582*		
Real Return	**2,465,101**	**0.58%**	**427,472,422**	**2,486,796**	**0.59%**	**424,045,095**
Investment Advisory Fees	*1,508,890*			*1,377,571*		
Performance Fees	*(139,583)*			*736,540*		
Miscellaneous Fees and Expenses	*1,095,793*			*372,686*		
Speciality Credit Fixed Income	**11,135,697**	**0.98%**	**1,134,227,766**	**5,607,597**	**0.72%**	**775,830,818**
Investment Advisory Fees	*5,087,579*			*3,961,845*		
Performance Fees	*4,960,086*			*1,530,559*		
Miscellaneous Fees and Expenses	*1,088,031*			*115,192*		
Cash	**1,088,581**	**0.78%**	**140,405,157**	**1,212,906**	**0.73%**	**166,223,396**
Consulting				*194,723*		
Trustee	*26,994*			*532,311*		
Miscellaneous Fees and Expenses	*1,061,588*			*485,873*		
Both FY20 and FY21 Real Estate fees reflect the Prologis adjustment made in June 2020						
Total Investment Mgmt Fees	**$ 46,187,699**	**0.70%**	**6,556,911,109**	**$ 28,551,787**	**0.57%**	**4,968,619,034**

KENTUCKY RETIREMENT SYSTEMS - PENSION FUND - NET RETURNS - 03/31/21

Structure	Inception	Market Value	% of Total	Month	QTD	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	20 Years	ITD
TOTAL FUND	**4/1/1984**	**14,845,454,693.81**	**100.00**	**1.93**	**3.80**	**18.44**	**29.02**	**8.52**	**9.61**	**7.47**	**6.64**	**9.13**
KY Ret. Blended Index				1.48	2.83	17.38	28.57	7.98	9.25	7.40	6.62	9.19
GROWTH	**7/1/2018**	**10,320,642,122.93**	**69.52**	**2.55**	**4.88**	**25.35**	**39.74**					**11.13**
Growth Custom Benchmark				2.29	5.57	30.32	43.84					12.94
PUBLIC EQUITY	**4/1/1984**	**6,619,150,685.74**	**44.59**	**2.58**	**5.47**	**32.24**	**59.44**	**12.10**	**13.47**	**9.20**	**7.10**	**10.77**
Global Equity Blended Index				2.48	5.07	31.58	57.28	11.81	13.38	9.10	7.04	10.59
US PUBLIC	**4/1/1984**	**3,368,632,302.72**	**22.69**	**3.78**	**7.45**	**34.33**	**63.72**	**16.50**	**15.99**	**13.13**	**8.66**	**11.73**
KY Domestic Equity Blend				3.58	6.35	33.19	62.53	17.12	16.64	13.77	9.05	11.81
EQUITY NON US	**7/1/2000**	**3,250,518,383.02**	**21.90**	**1.37**	**3.48**	**30.14**	**54.86**	**8.18**	**11.13**	**5.80**	**6.04**	**4.09**
KY Ret.Int'l Eq. Blended Index				1.37	3.77	29.91	51.94	6.51	10.01	5.31	6.11	4.14
PRIVATE EQUITY	**7/1/2002**	**1,155,001,941.18**	**7.78**	**4.54**	**5.97**	**21.62**	**14.34**	**11.74**	**12.12**	**12.62**		**11.27**
Russell 3000 + 3%(Qtr Lag)				4.54	5.97	21.62	14.34	11.74	12.12	16.44		12.42
HIGH YIELD / SPECIALTY CREDIT	**7/1/2017**	**2,546,489,496.01**	**17.15**	**1.60**	**2.89**	**12.06**	**13.42**	**5.73**				**6.13**
High Yield Custom Benchmark				0.07	1.32	11.17	22.23	5.49				5.09
FIXED INCOME / LIQUIDITY	**7/1/2018**	**2,549,258,201.90**	**17.17**	**-0.13**	**-0.18**	**2.25**	**6.43**					**4.62**
Liquidity Custom Benchmark				-1.16	-3.14	-1.97	0.68					4.89
CORE FIXED INCOME	**7/1/2013**	**2,263,311,450.14**	**15.25**	**-0.15**	**-0.21**	**2.55**	**8.01**	**4.99**	**3.44**			**3.57**
Bloomberg Barclays US Aggregate				-1.25	-3.37	-2.12	0.71	4.65	3.10			3.28
CASH	**1/1/1988**	**285,946,751.76**	**1.93**	**0.03**	**0.05**	**0.11**	**0.21**	**1.60**	**1.50**	**0.91**	**1.78**	**3.43**
Citigroup Treasury Bill-3 Month				0.01	0.02	0.07	0.21	1.45	1.15	0.60	1.36	3.00
DIVERSIFYING STRATEGIES	**7/1/2018**	**1,600,788,854.42**	**10.78**	**1.45**	**3.50**	**12.40**	**16.94**					**5.14**
Diversifying Strategies Custom				0.75	1.63	4.78	5.83					4.59
REAL ESTATE	**7/1/1984**	**589,400,001.67**	**3.97**	**0.32**	**1.64**	**4.99**	**4.78**	**8.65**	**9.33**	**9.28**	**7.26**	**6.29**
NCREIF NFI-ODCE Net 1 Qtr in Arrears Index^				1.10	1.10	-0.41	0.34	3.99	5.27	8.87	6.52	6.24
REAL RETURN	**7/1/2011**	**1,011,388,852.75**	**6.81**	**2.12**	**4.61**	**16.89**	**25.45**	**3.74**	**5.25**			**3.79**
Pension Real Return Custom Benchmark				2.12	4.61	16.89	25.45	3.74	5.25			2.93
OPPORTUNISTIC	**7/1/2018**	**375,449,617.00**	**2.53**	**1.03**	**3.61**	**16.99**	**24.64**					**8.72**
S&P LSTA Leveraged Loan Index				0.00	1.78	10.03	20.71					4.16

KENTUCKY RETIREMENT SYSTEMS - PENSION FUND - PLAN NET RETURNS - 03/31/21

Plan	Inception	Market Value	% of Total	Month	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	20 Years	ITD
KERS		**2,706,296,495.32**	**100.00**	**1.59**	**3.21**	**16.40**	**26.47**	**8.23**	**8.98**	**7.18**	**6.49**	**9.05**
KY Ret. KERS Plan Index				1.20	2.26	15.14	25.46	7.56	8.62	7.11	6.48	9.11
KERS- H		**825,636,856.81**	**100.00**	**1.91**	**3.80**	**18.70**	**29.80**	**8.47**	**9.59**	**7.49**	**6.65**	**9.14**
KY Ret. KERS Haz Plan Index				1.58	2.99	17.94	29.39	8.15	9.46	7.43	6.64	9.20
CERS		**8,201,883,087.75**	**100.00**	**2.02**	**3.96**	**19.00**	**29.68**	**8.56**	**9.74**	**7.53**	**6.66**	**9.15**
KY Ret. CERS Plan Index				1.58	2.99	17.94	29.39	8.15	9.48	7.43	6.64	9.20
CERS- H		**2,780,134,312.48**	**100.00**	**2.02**	**3.93**	**18.96**	**29.59**	**8.52**	**9.70**	**7.52**	**6.66**	**9.14**
KY Ret. CERS Haz Plan Index				1.58	2.99	17.94	29.39	8.15	9.47	7.43	6.64	9.20
SPRS		**331,503,938.81**	**100.00**	**1.55**	**3.20**	**16.09**	**26.57**	**8.08**	**9.02**	**7.06**	**6.43**	**9.02**
KY Ret. SPRS Plan Index				1.20	2.26	15.14	25.46	7.50	8.78	7.10	6.47	9.11



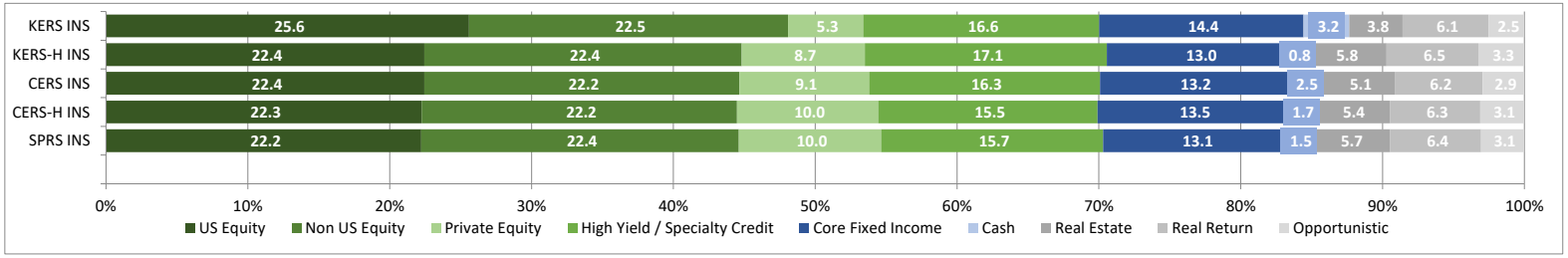
Note: The above chart displays the average monthly allocation.

KENTUCKY RETIREMENT SYSTEMS - INSURANCE FUND - NET RETURNS - 03/31/21

Structure	Inception	Market Value	% of Total	Month	QTD	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	20 Years	ITD
				KRS	KRS	KRS	KRS	KRS	KRS	KRS	KRS	KRS
TOTAL FUND	**4/1/1987**	**6,556,911,109.32**	**100.00**	**2.02**	**3.89**	**18.74**	**28.86**	**8.37**	**9.66**	**7.07**	**5.98**	**7.57**
KY Ret. Blended Index				1.59	2.94	17.72	28.53	7.97	9.40	7.46	6.21	7.87
GROWTH	**7/1/2018**	**4,683,594,990.26**	**71.43**	**2.64**	**4.94**	**25.17**	**38.34**					**10.54**
Growth Custom Benchmark				2.29	5.57	30.32	43.84					12.94
PUBLIC EQUITY	**7/1/1992**	**2,988,294,143.74**	**45.57**	**2.59**	**5.47**	**32.25**	**59.42**	**12.03**	**13.44**	**9.19**	**7.10**	**9.16**
Global Equity Blended Index				2.48	5.06	31.57	57.23	11.77	13.35	9.10	6.67	8.92
US PUBLIC	**7/1/1992**	**1,533,926,947.95**	**23.39**	**3.78**	**7.41**	**34.28**	**63.72**	**16.44**	**15.99**	**13.17**	**8.59**	**10.36**
KY Domestic Equity Blend				3.58	6.35	33.19	62.53	17.12	16.64	13.80	8.77	10.31
EQUITY NON US	**4/1/2000**	**1,454,367,195.79**	**22.18**	**1.36**	**3.50**	**30.17**	**54.76**	**8.07**	**11.02**	**5.65**	**6.39**	**4.06**
KY Ret.Int'l Eq. Blended Index				1.37	3.77	29.91	51.94	6.51	10.01	5.33	5.77	3.39
PRIVATE EQUITY	**7/1/2002**	**561,073,080.75**	**8.56**	**5.12**	**6.43**	**20.83**	**9.23**	**9.69**	**11.56**	**12.70**		**10.05**
Russell 3000 + 3%(Qtr Lag)				5.12	6.43	20.83	9.23	9.69	11.56	16.42		11.92
HIGH YIELD / SPECIALTY CREDIT	**7/1/2017**	**1,134,227,765.77**	**17.30**	**1.58**	**2.86**	**11.83**	**12.85**	**5.47**				**5.82**
Bloomberg Barclays US High Yield				0.07	1.32	11.17	22.23	5.49				5.09
FIXED INCOME / LIQUIDITY	**7/1/2018**	**1,005,699,172.08**	**15.34**	**-0.17**	**-0.25**	**2.13**	**6.60**					**4.50**
Liquidity Custom Benchmark				-1.16	-3.14	-1.97	0.68					4.89
CORE FIXED INCOME	**7/1/2013**	**864,872,800.18**	**13.19**	**-0.20**	**-0.30**	**2.43**	**7.78**	**4.78**	**3.32**			**3.24**
Bloomberg Barclays US Aggregate				-1.25	-3.37	-2.12	0.71	4.65	3.10			3.28
CASH	**7/1/1992**	**140,826,371.90**	**2.15**	**0.01**	**0.02**	**0.09**	**0.20**	**1.43**	**1.23**	**0.75**	**1.57**	**2.52**
Citigroup Treasury Bill-3 Month				0.01	0.02	0.07	0.21	1.45	1.15	0.60	1.36	2.40
DIVERSIFYING STRATEGIES	**7/1/2018**	**676,856,904.80**	**10.32**	**1.37**	**3.20**	**12.22**	**16.67**					**5.52**
Diversifying Strategies Custom				0.75	1.63	4.78	5.83					4.59
REAL ESTATE	**5/1/2009**	**249,384,482.65**	**3.80**	**0.36**	**1.60**	**5.02**	**4.89**	**8.78**	**9.51**	**9.22**		**9.11**
NCREIF NFI-ODCE Net 1 Qtr in Arrears Index^				1.10	1.10	-0.41	0.34	3.99	5.27	8.87		5.43
REAL RETURN	**7/1/2011**	**427,472,422.15**	**6.52**	**1.97**	**4.15**	**16.25**	**24.14**	**4.27**	**5.32**			**3.76**
Pension Real Return Custom Benchmark				1.97	4.15	16.25	24.14	4.27	5.32			3.17
OPPORTUNISTIC	**7/1/2018**	**191,181,257.00**	**2.92**	**1.03**	**3.61**	**16.99**	24.64					**8.72**
S&P LSTA Leveraged Loan Index				0.00	1.78	10.03	20.71					4.16

KENTUCKY RETIREMENT SYSTEMS - INSURANCE FUND - PLAN NET RETURNS - 03/31/21

Plan	Inception	Market Value	% of Total	Month	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	20 Years	ITD
KERS INS		**1,230,494,747.53**	**100.00**	**1.87**	**3.73**	**19.02**	**30.90**	**8.29**	**9.45**	**6.84**	**5.87**	**7.50**
KY Ins. KERS Plan Index				1.61	2.97	17.75	28.62	7.99	9.49	7.36	6.16	7.84
KERS - H INS		**596,829,016.49**	**100.00**	**2.05**	**3.93**	**18.65**	**28.39**	**8.20**	**9.54**	**7.02**	**5.96**	**7.56**
KY Ins. KERS Haz Plan Index				1.61	2.97	17.75	28.62	8.04	9.50	7.39	6.18	7.85
CERS INS		**2,966,839,435.34**	**100.00**	**2.03**	**3.90**	**18.62**	**28.52**	**8.33**	**9.65**	**7.10**	**5.99**	**7.58**
KY Ins. CERS Plan Index				1.61	2.97	17.75	28.62	8.04	9.47	7.40	6.19	7.85
CERS - H INS		**1,529,029,858.53**	**100.00**	**2.08**	**3.96**	**18.71**	**28.16**	**8.36**	**9.69**	**7.13**	**6.01**	**7.59**
KY Ins. CERS Haz Plan Index				1.61	2.97	17.75	28.62	8.04	9.47	7.40	6.19	7.85
SPRS INS		**233,718,047.53**	**100.00**	**2.06**	**3.96**	**18.94**	**28.52**	**8.54**	**9.80**	**7.17**	**6.03**	**7.60**
KY Ins. SPRS Plan Index				1.61	2.97	17.75	28.62	8.04	9.47	7.41	6.19	7.86



Note: The above chart displays the average monthly allocation.

KENTUCKY RETIREMENT SYSTEMS

INVESTMENTS

To:	Investment Committee – Kentucky Retirement Systems
From:	Anthony Chiu, Director
Date:	March 29, 2021
Subject:	Investment Recommendation – Harrison Street Core Property Fund

KRS Investment Staff is proposing an additional investment in Harrison Street Core Property Fund (the "Core Fund"), an open-end core real estate fund that focuses on stabilized properties in three sectors that Harrison Street believes to be defensive and needs-based: healthcare, education, and storage.

KRS is a founding investor in the fund, which launched in 2011. A commitment of 0.90% of plan assets (around $120 million at the time) was approved by the Investment Committee in November 2011. The Core Fund has approximately $10 billion of gross asset value and $7.5 billion of net asset value as of the end of 2020.

As a result of the new asset allocation that took effect at the beginning of 2021, KRS's target weight for real estate increased from 5% to 10%. Both KRS's Pension and Insurance entities began the year with around a 4% allocation to real estate, and this proposed addition will help move the plans toward their increased target as it gets deployed over the next 2-3 quarters.

Business / People:
Harrison Street Capital was founded in 2005 in Chicago by Christopher Merrill (previously at Heitman from 1993-2005) and the Galvin family (founders of Motorola). In 2018, the firm sold a 75% stake to real estate services company Colliers International. The Galvins exited the company as a result of the deal, while Merrill remained the firm's CEO and is the firm's largest individual shareholder.

Harrison Street currently has $32 billion under management across several investment vehicles, including closed-end opportunistic fund series that focus on real estate in the US (7 funds) and Europe (3 funds). The firm also launched an open-end Social Infrastructure fund in 2018 that targets investments servicing universities, health systems, and municipalities.

Joey Lansing joined Harrison Street in 2011 to found the Core Fund and is its Senior Portfolio Manager. Prior to Harrison Street, he was the Chief Operating Officer at real estate consultant ORG Portfolio Management from 2009-2011. Before ORG, Lansing was a Senior Principal at Syndicated Equities, where he led a real estate fund-of-funds strategy.

Lansing is one of seven Core Fund Investment Committee members, which includes Merrill and five other senior executives who have been with the Core Fund since inception. As a firm, Harrison Street has close to 200 employees, including over 30 each on the Transactions and Asset Management teams.

Investment Process and Portfolio:

Over nearly 10 years, the Core Fund has built a portfolio of more than 300 healthcare, education, and storage properties across 36 states and 72 metro areas.

This has been driven by a network of 50+ operating partners that specialize in the development, leasing, and management of assets in the Core Fund's targeted sectors. These partners provide Harrison Street exclusive opportunities in exchange for their capital and structuring expertise.

By sector and value, the portfolio currently consists of roughly 70% healthcare, 20% student housing, and 10% self-storage. Within healthcare, medical office and senior housing each comprise around 30% of the total portfolio. Medical office occupancy has been stable, remaining at pre-pandemic levels of over 95%. Senior housing occupancy did decline as facilities were closed in early 2020, but move-ins have resumed and the fund's assets are all private pay. The Core Fund's student housing portfolio is also expected to normalize with universities nationwide largely planning to reopen for in-person enrollment in fall 2021.

The Core Fund continued to find attractive deals across its target sectors in 2020. These include a student housing portfolio at University of Massachusetts-Amherst, a medical office building that is master leased to Yale University for 20 years, and a Fort Myers, Florida area self-storage facility built in 2019 that is over 85% occupied.

The portfolio currently has and targets around 25% leverage, with a limit of 40%.

Performance:

Fund	1 yr	3 yr	5 yr	Since Inception	Inception Date
Harrison Street Core Property Fund	5.0%	6.4%	7.6%	8.2%	May 2012
NCREIF NFI ODCE Net Index	0.5%	4.3%	5.7%	8.2%	

Source: BNY, Harrison Street, NCREIF as of 9/30/20

From its 4Q 2020 flash report, the Core Fund produced a net return of 4% for 2020 despite the pandemic. Almost all of this consisted of income, as appreciation was essentially flat. For comparison, the ODCE index returned 0.3% for the year.

Conclusion: KRS currently has ~$125 million in the Core Fund, and Staff is recommending an additional investment of $200 million to be shared among all plans. This represents an additional 0.9-1.0% of plan assets (depending on fluctuations in market value) and would result in a 1.5-1.6% weight when fully funded.

Investment and Terms Summary

Type of Investment: Real Estate - Core
Structure: Open end
Management Fee: 0.75% of NAV
Performance Fee: None
Purpose: Capture current income from properties serving sectors with ongoing secular demand, with some potential for capital appreciation
Risks: Equity, Leverage, Liquidity, Fund Size
Exp. Net Return: 5 - 9%

KENTUCKY RETIREMENT SYSTEMS

INVESTMENTS

To:	Investment Committee – Kentucky Retirement Systems
From:	Anthony Chiu, Director
Date:	March 29, 2021
Subject:	Investment Recommendation – Prologis Targeted U.S. Logistics Fund

KRS Investment Staff is proposing an additional investment in the Prologis Targeted U.S. Logistics Fund ("USLF"), an open-end core real estate fund that focuses exclusively on US industrial real estate.

A commitment to USLF of up to 1% of plan assets (around $120 million at the time) was approved by the Investment Committee in November 2013. An initial commitment of $70 million was made in late 2013 and funded at the beginning of 4Q 2014. A follow-on commitment of $70 million was subsequently added in 3Q 2018.

As a result of the new asset allocation that took effect at the beginning of 2021, KRS's target weight for real estate increased from 5% to 10%. Both KRS's Pension and Insurance entities began the year with around a 4% allocation to real estate, and this proposed addition will help move the plans toward their increased target as it gets deployed over the next year.

Business / People:
Prologis is a leading global owner, operator, and developer of industrial real estate. The company is a publicly traded real estate investment trust (NYSE: PLD) and has over $145 billion of assets under management.

USLF was originally known as AMB U.S. Logistics REIT and was part of AMB Property Corporation, another publicly traded real estate investment trust (NYSE: AMB) that Prologis merged with in 2011.

USLF had approximately $17 billion of gross asset value and $13.4 billion of net asset value as of the end of 2020. For alignment, Prologis invests a substantial amount of balance sheet capital alongside institutional investors in vehicles like USLF, which they call their "co-investment ventures." For USLF, Prologis currently owns more than 25% of the fund's units.

Bobby Bransfield joined AMB in 1994, has managed USLF since 2004, and leads a Boston-based fund management team of eight. USLF is governed by the Prologis Americas Investment Committee which consists of nine senior executives and seven rotational seats that rotate quarterly among senior personnel. As a firm, Prologis has 1700 employees globally, with over 1000 in the Americas.

Investment Process and Portfolio:

USLF targets investments that they believe will produce a levered gross IRR of 7-9% based on a ten-year hold. The fund takes limited development risk and targets stabilized assets, which they define as having occupancy of at least 90%. The portfolio has ~20% leverage, with a target of 30-40% and a limit of 45%.

Around 50% of the portfolio consists of third-party acquisitions, with another 45% internally sourced assets from the Prologis development pipeline. For internal deals, USLF has to receive approval from its Investor Advisory Committee (IAC), which consists of 9 rotating investors that serve two-year terms. KRS has previously served on the IAC and has expressed interest in participating again.

USLF owns 730 properties across 29 US markets, with a primary focus on major hub and gateway distribution markets. Southern California is the fund's largest market, comprising over 20% of value, while the New York, San Francisco, and Seattle metro areas each make up around 10%. USLF's customer base is also well-diversified, with its largest and top 10 customers comprising just 3% and 13% of rents, respectively. Portfolio occupancy was at 94% at the end of 2020.

Fund performance has been strong over the past several years given tailwinds like e-commerce growth and reshoring that have greatly benefited the industrial sector. The increased demand for industrial space has continued to drive higher rent growth, especially as inventory hit a 50-year low in 2020. While the double-digit capital appreciation of the past five years may taper somewhat going forward, the Fund seems likely to continue being a steady provider of current income.

Performance:

Fund	1 yr	3 yr	5 yr	Since Inception	Inception Date
Prologis Targeted U.S. Logistics Fund	7.9%	13.5%	15.0%	14.3%	Oct 2014
NCREIF NFI ODCE Net Index	0.5%	4.3%	5.7%	7.0%	

Source: BNY, Prologis, NCREIF as of 9/30/20

From its 4Q 2020 report, USLF produced a net return of 9.8% for 2020, with about a third coming from income and the rest from appreciation. For comparison, the ODCE index returned 0.3% for the year.

Conclusion: KRS currently has ~$215 million in the Fund, and Staff is recommending an additional investment of $100 million to be shared among all plans. This represents an additional ~0.5% of plan assets (depending on fluctuations in market value) and would result in a ~1.5% weight when fully funded.

Investment and Terms Summary

Type of Investment: Real Estate - Core
Structure: Open end
Fees: Class A (~$141MM)
- Management fee: 0.90% of net asset value
- Performance fee: 10% over a 7% IRR
- Acquisition fee: None

Class E (~$71 million) - no longer offered but KRS has some of these shares
- Management fee: 7.5% of net operating income
- Performance fee: 15% over a 9% IRR and 20% over a 12% IRR
- Acquisition fee: 0.9% on third-party acquisitions

Purpose: Capture current income from US industrial properties, with some potential for rent growth and capital appreciation
Risks: Equity, Leverage, Liquidity, Fund Size
Exp. Net Return: 5 - 9%

Kentucky Retirement Systems

Internal Asset Holdings Report

Quarter Ending: March 31, 2021

Pension – Internal US Mid Cap	pg.2
Pension – Internal Equity	pg.3
Pension – Internal S&P500 Index	pg.13
Pension – Internal US TIPS	pg.25
Insurance – Internal US Mid Cap	pg.26
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Insurance – Internal US TIPS	pg.49

BNY MELLON

Asset Detail

Acct Base Currency Code : USD

INTERNAL US MID CAP - KR2F10100002 | As Of Date : 3/31/2021 | Accounting Status : FINAL

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
CASH & CASH EQUIVALENTS													
U.S. DOLLAR													
	996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	901,914.970	1.00	1.00	901,914.97	901,914.97	901,914.97	901,914.97	0.45	0.00	0.00	
		INTEREST RECEIVABLE	0.000	1.00	1.00	5.07	5.07	5.07	5.07	0.00	0.00	0.00	
		RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1.00	1.00	1,229.23	1,229.23	1,229.23	1,229.23	0.00	0.00	0.00	
		PAYABLE FOR SEC LENDING AGENT FEES	0.000	1.00	1.00	-206.46	-206.46	-206.46	-206.46	0.00	0.00	0.00	
		PAYABLE FOR SEC LENDING BROKER REBATES	0.000	1.00	1.00	147.50	147.50	147.50	147.50	0.00	0.00	0.00	
TOTAL U.S. DOLLAR						**903,090.31**	**903,090.31**	**903,090.31**	**903,090.31**	**0.45**	**0.00**	**0.00**	
TOTAL CASH & CASH EQUIVALENTS							**903,090.31**		**903,090.31**	**0.45**		**0.00**	
EQUITY													
U.S. DOLLAR													
	464287507	ISHARES CORE S&P MIDCAP ETF	759,145.000	260.28	260.28	128,432,325.52	128,432,325.52	197,590,260.60	197,590,260.60	99.55	69,157,935.08	69,157,935.08	
TOTAL U.S. DOLLAR						**128,432,325.52**	**128,432,325.52**	**197,590,260.60**	**197,590,260.60**	**99.55**	**69,157,935.08**	**69,157,935.08**	
TOTAL EQUITY							**128,432,325.52**		**197,590,260.60**	**99.55**		**69,157,935.08**	
Grand Total							**129,335,415.83**		**198,493,350.91**	**100.00**		**69,157,935.08**	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS												
	U.S. DOLLAR											
	996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	540,364.870	1.00	1.00	540,364.87	540,364.87	540,364.87	540,364.87	0.24	0.00	0.00
		CASH	0.000	1.00	1.00	9,795.77	9,795.77	9,795.77	9,795.77	0.00	0.00	0.00
		DIVIDENDS RECEIVABLE	0.000	1.00	1.00	241,231.71	241,231.71	241,231.71	241,231.71	0.11	0.00	0.00
		INTEREST RECEIVABLE	0.000	1.00	1.00	9.22	9.22	9.22	9.22	0.00	0.00	0.00
		RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1.00	1.00	3,198.72	3,198.72	3,198.72	3,198.72	0.00	0.00	0.00
		PAYABLE FOR SEC LENDING AGENT FEES	0.000	1.00	1.00	-495.10	-495.10	-495.10	-495.10	0.00	0.00	0.00
		PAYABLE FOR SEC LENDING BROKER REBATES	0.000	1.00	1.00	105.53	105.53	105.53	105.53	0.00	0.00	0.00
	TOTAL U.S. DOLLAR					**794,210.72**	**794,210.72**	**794,210.72**	**794,210.72**	**0.36**	**0.00**	**0.00**
	TOTAL CASH & CASH EQUIVALENTS						**794,210.72**		**794,210.72**	**0.36**		**0.00**
EQUITY												
	U.S. DOLLAR											
	001055102	AFLAC INC	8,737.000	51.18	51.18	353,950.46	353,950.46	447,159.66	447,159.66	0.20	93,209.20	93,209.20
	00206R102	AT&T INC	24,766.000	30.27	30.27	784,423.57	784,423.57	749,666.82	749,666.82	0.34	-34,756.75	-34,756.75
	002824100	ABBOTT LABORATORIES	5,607.000	119.84	119.84	462,855.32	462,855.32	671,942.88	671,942.88	0.30	209,087.56	209,087.56
	00287Y109	ABBVIE INC	2,799.000	108.22	108.22	252,142.12	252,142.12	302,907.78	302,907.78	0.14	50,765.66	50,765.66
	00507V109	ACTIVISION BLIZZARD INC	19,658.000	93.00	93.00	1,253,196.80	1,253,196.80	1,828,194.00	1,828,194.00	0.83	574,997.20	574,997.20
	00724F101	ADOBE INC	1,241.000	475.37	475.37	462,337.97	462,337.97	589,934.17	589,934.17	0.27	127,596.20	127,596.20
	00751Y106	ADVANCE AUTO PARTS INC	1,724.000	183.49	183.49	256,134.90	256,134.90	316,336.76	316,336.76	0.14	60,201.86	60,201.86
	007903107	ADVANCED MICRO DEVICES INC	3,425.000	78.50	78.50	185,260.99	185,260.99	268,862.50	268,862.50	0.12	83,601.51	83,601.51
	00846U101	AGILENT TECHNOLOGIES INC	5,484.000	127.14	127.14	389,732.44	389,732.44	697,235.76	697,235.76	0.32	307,503.32	307,503.32
	009158106	AIR PRODUCTS AND CHEMICALS INC	2,675.000	281.34	281.34	564,180.74	564,180.74	752,584.50	752,584.50	0.34	188,403.76	188,403.76
	00971T101	AKAMAI TECHNOLOGIES INC	6,933.000	101.90	101.90	535,951.87	535,951.87	706,472.70	706,472.70	0.32	170,520.83	170,520.83
	012653101	ALBEMARLE CORP	2,037.000	146.11	146.11	165,485.20	165,485.20	297,626.07	297,626.07	0.13	132,140.87	132,140.87
	015271109	ALEXANDRIA REAL ESTATE EQUITIE	2,684.000	164.30	164.30	369,480.96	369,480.96	440,981.20	440,981.20	0.20	71,500.24	71,500.24
	015351109	ALEXION PHARMACEUTICALS INC	2,758.000	152.91	152.91	305,619.44	305,619.44	421,725.78	421,725.78	0.19	116,106.34	116,106.34
	016255101	ALIGN TECHNOLOGY INC	679.000	541.53	541.53	188,778.76	188,778.76	367,698.87	367,698.87	0.17	178,920.11	178,920.11
	017175100	ALLEGHANY CORP	636.000	626.29	626.29	375,185.11	375,185.11	398,320.44	398,320.44	0.18	23,135.33	23,135.33
	018802108	ALLIANT ENERGY CORP	9,951.000	54.16	54.16	427,562.43	427,562.43	538,946.16	538,946.16	0.24	111,383.73	111,383.73
	020002101	ALLSTATE CORP/THE	5,251.000	114.90	114.90	472,042.42	472,042.42	603,339.90	603,339.90	0.27	131,297.48	131,297.48
	02043Q107	ALNYLAM PHARMACEUTICALS INC	2,466.000	141.19	141.19	374,258.66	374,258.66	348,174.54	348,174.54	0.16	-26,084.12	-26,084.12
	02079K305	ALPHABET INC-CL A	380.000	2,062.52	2,062.52	544,185.90	544,185.90	783,757.60	783,757.60	0.35	239,571.70	239,571.70
	02156K103	ALTICE USA INC	6,818.000	32.53	32.53	160,615.04	160,615.04	221,789.54	221,789.54	0.10	61,174.50	61,174.50
	023135106	AMAZON.COM INC	302.000	3,094.08	3,094.08	938,271.00	938,271.00	934,412.16	934,412.16	0.42	-3,858.84	-3,858.84
	023608102	AMEREN CORP	11,569.000	81.36	81.36	720,129.25	720,129.25	941,253.84	941,253.84	0.43	221,124.59	221,124.59
	025537101	AMERICAN ELECTRIC POWER CO INC	10,346.000	84.70	84.70	830,027.31	830,027.31	876,306.20	876,306.20	0.40	46,278.89	46,278.89
	026874784	AMERICAN INTERNATIONAL GROUP I	5,184.000	46.21	46.21	216,904.50	216,904.50	239,552.64	239,552.64	0.11	22,648.14	22,648.14
	030420103	AMERICAN WATER WORKS CO INC	5,917.000	149.92	149.92	593,393.51	593,393.51	887,076.64	887,076.64	0.40	293,683.13	293,683.13
	031100100	AMETEK INC	3,245.000	127.73	127.73	227,205.71	227,205.71	414,483.85	414,483.85	0.19	187,278.14	187,278.14
	031162100	AMGEN INC	2,034.000	248.81	248.81	481,593.80	481,593.80	506,079.54	506,079.54	0.23	24,485.74	24,485.74
	032095101	AMPHENOL CORP	4,084.000	65.97	65.97	168,750.15	168,750.15	269,421.48	269,421.48	0.12	100,671.33	100,671.33
	032654105	ANALOG DEVICES INC	3,749.000	155.08	155.08	420,158.71	420,158.71	581,394.92	581,394.92	0.26	161,236.21	161,236.21

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
	035710409	ANNALY CAPITAL MANAGEMENT INC	51,114.000	8.60	8.60	529,712.94	529,712.94	439,580.40	439,580.40	0.20	-90,132.54	-90,132.54
	03662Q105	ANSYS INC	1,705.000	339.56	339.56	293,084.64	293,084.64	578,949.80	578,949.80	0.26	285,865.16	285,865.16
	036752103	ANTHEM INC	567.000	358.95	358.95	136,742.24	136,742.24	203,524.65	203,524.65	0.09	66,782.41	66,782.41
	037833100	APPLE INC	10,280.000	122.15	122.15	1,088,439.61	1,088,439.61	1,255,702.00	1,255,702.00	0.57	167,262.39	167,262.39
	038222105	APPLIED MATERIALS INC	5,580.000	133.60	133.60	291,219.26	291,219.26	745,488.00	745,488.00	0.34	454,268.74	454,268.74
	039483102	ARCHER-DANIELS-MIDLAND CO	8,493.000	57.00	57.00	374,217.21	374,217.21	484,101.00	484,101.00	0.22	109,883.79	109,883.79
	049560105	ATMOS ENERGY CORP	6,430.000	98.85	98.85	666,372.12	666,372.12	635,605.50	635,605.50	0.29	-30,766.62	-30,766.62
	053332102	AUTOZONE INC	541.000	1,404.30	1,404.30	522,709.67	522,709.67	759,726.30	759,726.30	0.34	237,016.63	237,016.63
	053484101	AVALONBAY COMMUNITIES INC	1,480.000	184.51	184.51	258,767.43	258,767.43	273,074.80	273,074.80	0.12	14,307.37	14,307.37
	05722G100	BAKER HUGHES CO	7,756.000	21.61	21.61	110,204.33	110,204.33	167,607.16	167,607.16	0.08	57,402.83	57,402.83
	058498106	BALL CORP	2,006.000	84.74	84.74	125,394.43	125,394.43	169,988.44	169,988.44	0.08	44,594.01	44,594.01
	060505104	BANK OF AMERICA CORP	29,169.000	38.69	38.69	728,672.12	728,672.12	1,128,548.61	1,128,548.61	0.51	399,876.49	399,876.49
	064058100	BANK OF NEW YORK MELLON CORP/T	13,340.000	47.29	47.29	523,611.03	523,611.03	630,848.60	630,848.60	0.29	107,237.57	107,237.57
	071813109	BAXTER INTERNATIONAL INC	4,998.000	84.34	84.34	341,539.54	341,539.54	421,531.32	421,531.32	0.19	79,991.78	79,991.78
	084670702	BERKSHIRE HATHAWAY INC	3,109.000	255.47	255.47	640,857.42	640,857.42	794,256.23	794,256.23	0.36	153,398.81	153,398.81
	086516101	BEST BUY CO INC	5,360.000	114.81	114.81	290,779.64	290,779.64	615,381.60	615,381.60	0.28	324,601.96	324,601.96
	09061G101	BIOMARIN PHARMACEUTICAL INC	7,574.000	75.51	75.51	913,708.43	913,708.43	571,912.74	571,912.74	0.26	-341,795.69	-341,795.69
	09062X103	BIOGEN INC	2,513.000	279.75	279.75	662,755.83	662,755.83	703,011.75	703,011.75	0.32	40,255.92	40,255.92
	09073M104	BIO-TECHNE CORP	749.000	381.93	381.93	189,135.61	189,135.61	286,065.57	286,065.57	0.13	96,929.96	96,929.96
	09247X101	BLACKROCK INC	639.000	753.96	753.96	345,612.94	345,612.94	481,780.44	481,780.44	0.22	136,167.50	136,167.50
	09260D107	BLACKSTONE GROUP INC/THE	2,833.000	74.53	74.53	156,374.52	156,374.52	211,143.49	211,143.49	0.10	54,768.97	54,768.97
	099724106	BORGWARNER INC	8,215.000	46.36	46.36	311,476.60	311,476.60	380,847.40	380,847.40	0.17	69,370.80	69,370.80
	101121101	BOSTON PROPERTIES INC	1,908.000	101.26	101.26	168,942.69	168,942.69	193,204.08	193,204.08	0.09	24,261.39	24,261.39
	101137107	BOSTON SCIENTIFIC CORP	4,460.000	38.65	38.65	162,195.58	162,195.58	172,379.00	172,379.00	0.08	10,183.42	10,183.42
	110122108	BRISTOL-MYERS SQUIBB CO	16,420.000	63.13	63.13	913,260.67	913,260.67	1,036,594.60	1,036,594.60	0.47	123,333.93	123,333.93
	11133T103	BROADRIDGE FINANCIAL SOLUTIONS	3,763.000	153.10	153.10	389,775.59	389,775.59	576,115.30	576,115.30	0.26	186,339.71	186,339.71
	115637209	BROWN-FORMAN CORP	6,740.000	68.97	68.97	368,147.34	368,147.34	464,857.80	464,857.80	0.21	96,710.46	96,710.46
	122017106	BURLINGTON STORES INC	1,712.000	298.80	298.80	322,439.14	322,439.14	511,545.60	511,545.60	0.23	189,106.46	189,106.46
	12504L109	CBRE GROUP INC	5,734.000	79.11	79.11	261,828.51	261,828.51	453,616.74	453,616.74	0.21	191,788.23	191,788.23
	12514G108	CDW CORP/DE	2,339.000	165.75	165.75	209,782.15	209,782.15	387,689.25	387,689.25	0.18	177,907.10	177,907.10
	12541W209	CH ROBINSON WORLDWIDE INC	5,039.000	95.43	95.43	400,186.90	400,186.90	480,871.77	480,871.77	0.22	80,684.87	80,684.87
	12572Q105	CME GROUP INC	4,931.000	204.23	204.23	734,367.31	734,367.31	1,007,058.13	1,007,058.13	0.46	272,690.82	272,690.82
	125896100	CMS ENERGY CORP	17,119.000	61.22	61.22	850,075.23	850,075.23	1,048,025.18	1,048,025.18	0.47	197,949.95	197,949.95
	126408103	CSX CORP	3,343.000	96.42	96.42	238,578.83	238,578.83	322,332.06	322,332.06	0.15	83,753.23	83,753.23
	126650100	CVS HEALTH CORP	2,703.000	75.23	75.23	161,720.61	161,720.61	203,346.69	203,346.69	0.09	41,626.08	41,626.08
	127097103	CABOT OIL & GAS CORP	22,060.000	18.78	18.78	462,267.09	462,267.09	414,286.80	414,286.80	0.19	-47,980.29	-47,980.29
	127387108	CADENCE DESIGN SYSTEMS INC	5,660.000	136.99	136.99	324,073.16	324,073.16	775,363.40	775,363.40	0.35	451,290.24	451,290.24
	14040H105	CAPITAL ONE FINANCIAL CORP	2,186.000	127.23	127.23	162,752.94	162,752.94	278,124.78	278,124.78	0.13	115,371.84	115,371.84
	143658300	CARNIVAL CORP	18,649.000	26.54	26.54	572,057.24	572,057.24	494,944.46	494,944.46	0.22	-77,112.78	-77,112.78
	149123101	CATERPILLAR INC	1,937.000	231.87	231.87	263,866.31	263,866.31	449,132.19	449,132.19	0.20	185,265.88	185,265.88
	150870103	CELANESE CORP	1,534.000	149.81	149.81	153,328.10	153,328.10	229,808.54	229,808.54	0.10	76,480.44	76,480.44
	15135B101	CENTENE CORP	6,709.000	63.91	63.91	407,518.56	407,518.56	428,772.19	428,772.19	0.19	21,253.63	21,253.63
	156782104	CERNER CORP	6,485.000	71.88	71.88	431,057.81	431,057.81	466,141.80	466,141.80	0.21	35,083.99	35,083.99
	16119P108	CHARTER COMMUNICATIONS INC	626.000	617.02	617.02	310,163.78	310,163.78	386,254.52	386,254.52	0.17	76,090.74	76,090.74

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
	166764100	CHEVRON CORP	3,633.000	104.79	104.79	330,947.68	330,947.68	380,702.07	380,702.07	0.17	49,754.39	49,754.39
	169656105	CHIPOTLE MEXICAN GRILL INC	280.000	1,420.82	1,420.82	199,048.72	199,048.72	397,829.60	397,829.60	0.18	198,780.88	198,780.88
	171340102	CHURCH & DWIGHT CO INC	9,113.000	87.35	87.35	620,491.72	620,491.72	796,020.55	796,020.55	0.36	175,528.83	175,528.83
	172062101	CINCINNATI FINANCIAL CORP	9,133.000	103.09	103.09	661,440.95	661,440.95	941,520.97	941,520.97	0.43	280,080.02	280,080.02
	17275R102	CISCO SYSTEMS INC/DELAWARE	8,496.000	51.71	51.71	341,368.77	341,368.77	439,328.16	439,328.16	0.20	97,959.39	97,959.39
	172908105	CINTAS CORP	2,485.000	341.31	341.31	470,887.97	470,887.97	848,155.35	848,155.35	0.38	377,267.38	377,267.38
	172967424	CITIGROUP INC	3,275.000	72.75	72.75	182,245.07	182,245.07	238,256.25	238,256.25	0.11	56,011.18	56,011.18
	174610105	CITIZENS FINANCIAL GROUP INC	8,067.000	44.15	44.15	257,428.79	257,428.79	356,158.05	356,158.05	0.16	98,729.26	98,729.26
	177376100	CITRIX SYSTEMS INC	5,371.000	140.36	140.36	630,665.00	630,665.00	753,873.56	753,873.56	0.34	123,208.56	123,208.56
	189054109	CLOROX CO/THE	5,532.000	192.88	192.88	1,005,507.66	1,005,507.66	1,067,012.16	1,067,012.16	0.48	61,504.50	61,504.50
	191216100	COCA-COLA CO/THE	5,344.000	52.71	52.71	262,885.09	262,885.09	281,682.24	281,682.24	0.13	18,797.15	18,797.15
	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	10,876.000	78.12	78.12	751,976.57	751,976.57	849,633.12	849,633.12	0.38	97,656.55	97,656.55
	194162103	COLGATE-PALMOLIVE CO	5,292.000	78.83	78.83	376,996.21	376,996.21	417,168.36	417,168.36	0.19	40,172.15	40,172.15
	20030N101	COMCAST CORP	9,270.000	54.11	54.11	386,135.69	386,135.69	501,599.70	501,599.70	0.23	115,464.01	115,464.01
	20825C104	CONOCOPHILLIPS	15,784.000	52.97	52.97	920,258.03	920,258.03	836,078.48	836,078.48	0.38	-84,179.55	-84,179.55
	209115104	CONSOLIDATED EDISON INC	8,932.000	74.80	74.80	721,587.49	721,587.49	668,113.60	668,113.60	0.30	-53,473.89	-53,473.89
	216648402	COOPER COS INC/THE	1,392.000	384.09	384.09	329,395.03	329,395.03	534,653.28	534,653.28	0.24	205,258.25	205,258.25
	217204106	COPART INC	2,445.000	108.61	108.61	163,746.28	163,746.28	265,551.45	265,551.45	0.12	101,805.17	101,805.17
	219350105	CORNING INC	22,436.000	43.51	43.51	620,737.19	620,737.19	976,190.36	976,190.36	0.44	355,453.17	355,453.17
	22052L104	CORTEVA INC	16,143.000	46.62	46.62	456,366.09	456,366.09	752,586.66	752,586.66	0.34	296,220.57	296,220.57
	22160K105	COSTCO WHOLESALE CORP	3,978.000	352.48	352.48	1,122,727.64	1,122,727.64	1,402,165.44	1,402,165.44	0.63	279,437.80	279,437.80
	22160N109	COSTAR GROUP INC	1,382.000	821.89	821.89	694,037.52	694,037.52	1,135,851.98	1,135,851.98	0.51	441,814.46	441,814.46
	22304C100	COVETRUS INC	0.400	29.97	29.97	17.65	17.65	11.99	11.99	0.00	-5.66	-5.66
	231021106	CUMMINS INC	3,432.000	259.11	259.11	561,813.79	561,813.79	889,265.52	889,265.52	0.40	327,451.73	327,451.73
	23331A109	DR HORTON INC	13,259.000	89.12	89.12	591,751.54	591,751.54	1,181,642.08	1,181,642.08	0.53	589,890.54	589,890.54
	233331107	DTE ENERGY CO	1,977.000	133.14	133.14	217,554.54	217,554.54	263,217.78	263,217.78	0.12	45,663.24	45,663.24
	235851102	DANAHER CORP	2,196.000	225.08	225.08	332,323.14	332,323.14	494,275.68	494,275.68	0.22	161,952.54	161,952.54
	237194105	DARDEN RESTAURANTS INC	1,577.000	142.00	142.00	130,657.13	130,657.13	223,934.00	223,934.00	0.10	93,276.87	93,276.87
	24906P109	DENTSPLY SIRONA INC	8,257.000	63.81	63.81	406,248.57	406,248.57	526,879.17	526,879.17	0.24	120,630.60	120,630.60
	253868103	DIGITAL REALTY TRUST INC	5,609.000	140.84	140.84	790,325.50	790,325.50	789,971.56	789,971.56	0.36	-353.94	-353.94
	256677105	DOLLAR GENERAL CORP	2,916.000	202.62	202.62	412,968.69	412,968.69	590,839.92	590,839.92	0.27	177,871.23	177,871.23
	256746108	DOLLAR TREE INC	3,500.000	114.46	114.46	314,935.75	314,935.75	400,610.00	400,610.00	0.18	85,674.25	85,674.25
	25746U109	DOMINION ENERGY INC	13,411.000	75.96	75.96	1,031,353.98	1,031,353.98	1,018,699.56	1,018,699.56	0.46	-12,654.42	-12,654.42
	25754A201	DOMINO'S PIZZA INC	1,319.000	367.79	367.79	458,717.16	458,717.16	485,115.01	485,115.01	0.22	26,397.85	26,397.85
	260003108	DOVER CORP	2,608.000	137.13	137.13	212,943.49	212,943.49	357,635.04	357,635.04	0.16	144,691.55	144,691.55
	260557103	DOW INC	3,068.000	63.94	63.94	157,903.38	157,903.38	196,167.92	196,167.92	0.09	38,264.54	38,264.54
	264411505	DUKE REALTY CORP	10,560.000	41.93	41.93	306,638.14	306,638.14	442,780.80	442,780.80	0.20	136,142.66	136,142.66
	26441C204	DUKE ENERGY CORP	14,693.000	96.53	96.53	1,267,904.04	1,267,904.04	1,418,315.29	1,418,315.29	0.64	150,411.25	150,411.25
	26614N102	DUPONT DE NEMOURS INC	4,533.000	77.28	77.28	297,619.43	297,619.43	350,310.24	350,310.24	0.16	52,690.81	52,690.81
	26875P101	EOG RESOURCES INC	7,678.000	72.53	72.53	478,850.76	478,850.76	556,885.34	556,885.34	0.25	78,034.58	78,034.58
	277432100	EASTMAN CHEMICAL CO	3,508.000	110.12	110.12	287,209.01	287,209.01	386,300.96	386,300.96	0.17	99,091.95	99,091.95
	278642103	EBAY INC	7,460.000	61.24	61.24	314,519.87	314,519.87	456,850.40	456,850.40	0.21	142,330.53	142,330.53
	278865100	ECOLAB INC	1,611.000	214.07	214.07	270,127.57	270,127.57	344,866.77	344,866.77	0.16	74,739.20	74,739.20
	281020107	EDISON INTERNATIONAL	10,443.000	58.60	58.60	703,566.77	703,566.77	611,959.80	611,959.80	0.28	-91,606.97	-91,606.97

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
	28176E108	EDWARDS LIFESCIENCES CORP	2,194.000	83.64	83.64	144,744.76	144,744.76	183,506.16	183,506.16	0.08	38,761.40	38,761.40
	28414H103	ELANCO ANIMAL HEALTH INC	8,577.000	29.45	29.45	284,924.93	284,924.93	252,592.65	252,592.65	0.11	-32,332.28	-32,332.28
	285512109	ELECTRONIC ARTS INC	6,209.000	135.37	135.37	639,616.65	639,616.65	840,512.33	840,512.33	0.38	200,895.68	200,895.68
	291011104	EMERSON ELECTRIC CO	4,426.000	90.22	90.22	286,254.70	286,254.70	399,313.72	399,313.72	0.18	113,059.02	113,059.02
	29364G103	ENTERGY CORP	9,864.000	99.47	99.47	882,442.33	882,442.33	981,172.08	981,172.08	0.44	98,729.75	98,729.75
	29414B104	EPAM SYSTEMS INC	2,204.000	396.69	396.69	545,506.53	545,506.53	874,304.76	874,304.76	0.40	328,798.23	328,798.23
	29444U700	EQUINIX INC	275.000	679.59	679.59	197,754.01	197,754.01	186,887.25	186,887.25	0.08	-10,866.76	-10,866.76
	29472R108	EQUITY LIFESTYLE PROPERTIES IN	4,198.000	63.64	63.64	259,551.85	259,551.85	267,160.72	267,160.72	0.12	7,608.87	7,608.87
	29476L107	EQUITY RESIDENTIAL	7,847.000	71.63	71.63	492,921.89	492,921.89	562,080.61	562,080.61	0.25	69,158.72	69,158.72
	297178105	ESSEX PROPERTY TRUST INC	2,863.000	271.84	271.84	699,674.70	699,674.70	778,277.92	778,277.92	0.35	78,603.22	78,603.22
	30034W106	EVERGY INC	7,298.000	59.53	59.53	408,727.01	408,727.01	434,449.94	434,449.94	0.20	25,722.93	25,722.93
	30040W108	EVERSOURCE ENERGY	9,539.000	86.59	86.59	671,395.06	671,395.06	825,982.01	825,982.01	0.37	154,586.95	154,586.95
	30161N101	EXELON CORP	10,342.000	43.74	43.74	408,870.49	408,870.49	452,359.08	452,359.08	0.20	43,488.59	43,488.59
	30212P303	EXPEDIA GROUP INC	4,790.000	172.12	172.12	450,380.49	450,380.49	824,454.80	824,454.80	0.37	374,074.31	374,074.31
	302130109	EXPEDITORS INTERNATIONAL OF WA	3,383.000	107.69	107.69	210,898.63	210,898.63	364,315.27	364,315.27	0.16	153,416.64	153,416.64
	30225T102	EXTRA SPACE STORAGE INC	1,601.000	132.55	132.55	152,123.30	152,123.30	212,212.55	212,212.55	0.10	60,089.25	60,089.25
	30231G102	EXXON MOBIL CORP	7,955.000	55.83	55.83	382,917.95	382,917.95	444,127.65	444,127.65	0.20	61,209.70	61,209.70
	302491303	FMC CORP	2,728.000	110.61	110.61	268,279.19	268,279.19	301,744.08	301,744.08	0.14	33,464.89	33,464.89
	30303M102	FACEBOOK INC	3,783.000	294.53	294.53	954,116.06	954,116.06	1,114,206.99	1,114,206.99	0.50	160,090.93	160,090.93
	303075105	FACTSET RESEARCH SYSTEMS INC	1,150.000	308.59	308.59	321,717.10	321,717.10	354,878.50	354,878.50	0.16	33,161.40	33,161.40
	303250104	FAIR ISAAC CORP	332.000	486.05	486.05	135,810.41	135,810.41	161,368.60	161,368.60	0.07	25,558.19	25,558.19
	311900104	FASTENAL CO	8,020.000	50.28	50.28	262,236.79	262,236.79	403,245.60	403,245.60	0.18	141,008.81	141,008.81
	31428X106	FEDEX CORP	3,036.000	284.04	284.04	509,968.68	509,968.68	862,345.44	862,345.44	0.39	352,376.76	352,376.76
	315616102	F5 NETWORKS INC	2,644.000	208.62	208.62	387,108.56	387,108.56	551,591.28	551,591.28	0.25	164,482.72	164,482.72
	31620R303	FIDELITY NATIONAL FINANCIAL IN	4,844.000	40.66	40.66	167,444.99	167,444.99	196,957.04	196,957.04	0.09	29,512.05	29,512.05
	316773100	FIFTH THIRD BANCORP	13,581.000	37.45	37.45	333,867.72	333,867.72	508,608.45	508,608.45	0.23	174,740.73	174,740.73
	33616C100	FIRST REPUBLIC BANK/CA	4,162.000	166.75	166.75	440,485.75	440,485.75	694,013.50	694,013.50	0.31	253,527.75	253,527.75
	337932107	FIRSTENERGY CORP	11,267.000	34.69	34.69	401,234.98	401,234.98	390,852.23	390,852.23	0.18	-10,382.75	-10,382.75
	345370860	FORD MOTOR CO	57,086.000	12.25	12.25	471,710.51	471,710.51	699,303.50	699,303.50	0.32	227,592.99	227,592.99
	34959E109	FORTINET INC	3,601.000	184.42	184.42	388,390.80	388,390.80	664,096.42	664,096.42	0.30	275,705.62	275,705.62
	34964C106	FORTUNE BRANDS HOME & SECURITY	3,794.000	95.82	95.82	224,170.28	224,170.28	363,541.08	363,541.08	0.16	139,370.80	139,370.80
	35137L105	FOX CORP	9,247.000	36.11	36.11	305,999.12	305,999.12	333,909.17	333,909.17	0.15	27,910.05	27,910.05
	35671D857	FREEPORT-MCMORAN INC	15,005.000	32.93	32.93	206,039.79	206,039.79	494,114.65	494,114.65	0.22	288,074.86	288,074.86
	366651107	GARTNER INC	1,101.000	182.55	182.55	163,325.05	163,325.05	200,987.55	200,987.55	0.09	37,662.50	37,662.50
	37045V100	GENERAL MOTORS CO	5,950.000	57.46	57.46	204,548.42	204,548.42	341,887.00	341,887.00	0.15	137,338.58	137,338.58
	372460105	GENUINE PARTS CO	3,165.000	115.59	115.59	301,461.13	301,461.13	365,842.35	365,842.35	0.17	64,381.22	64,381.22
	375558103	GILEAD SCIENCES INC	23,453.000	64.63	64.63	1,706,597.11	1,706,597.11	1,515,767.39	1,515,767.39	0.69	-190,829.72	-190,829.72
	37959E102	GLOBE LIFE INC	5,438.000	96.63	96.63	423,714.39	423,714.39	525,473.94	525,473.94	0.24	101,759.55	101,759.55
	380237107	GODADDY INC	3,855.000	77.62	77.62	264,587.24	264,587.24	299,225.10	299,225.10	0.14	34,637.86	34,637.86
	38141G104	GOLDMAN SACHS GROUP INC/THE	1,644.000	327.00	327.00	324,694.86	324,694.86	537,588.00	537,588.00	0.24	212,893.14	212,893.14
	384802104	WW GRAINGER INC	1,444.000	400.93	400.93	395,630.23	395,630.23	578,942.92	578,942.92	0.26	183,312.69	183,312.69
	406216101	HALLIBURTON CO	13,072.000	21.46	21.46	161,618.56	161,618.56	280,525.12	280,525.12	0.13	118,906.56	118,906.56
	416515104	HARTFORD FINANCIAL SERVICES GR	11,765.000	66.79	66.79	578,131.26	578,131.26	785,784.35	785,784.35	0.36	207,653.09	207,653.09
	42250P103	HEALTHPEAK PROPERTIES INC	21,688.000	31.74	31.74	631,074.66	631,074.66	688,377.12	688,377.12	0.31	57,302.46	57,302.46

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
	426281101	JACK HENRY & ASSOCIATES INC	2,302.000	151.72	151.72	407,477.44	407,477.44	349,259.44	349,259.44	0.16	-58,218.00	-58,218.00
	427866108	HERSHEY CO/THE	5,444.000	158.16	158.16	663,797.30	663,797.30	861,023.04	861,023.04	0.39	197,225.74	197,225.74
	42809H107	HESS CORP	10,987.000	70.76	70.76	611,150.06	611,150.06	777,440.12	777,440.12	0.35	166,290.06	166,290.06
	42824C109	HEWLETT PACKARD ENTERPRISE CO	28,615.000	15.74	15.74	369,020.48	369,020.48	450,400.10	450,400.10	0.20	81,379.62	81,379.62
	436440101	HOLOGIC INC	6,780.000	74.38	74.38	300,878.50	300,878.50	504,296.40	504,296.40	0.23	203,417.90	203,417.90
	437076102	HOME DEPOT INC/THE	660.000	305.25	305.25	172,365.47	172,365.47	201,465.00	201,465.00	0.09	29,099.53	29,099.53
	438516106	HONEYWELL INTERNATIONAL INC	1,182.000	217.07	217.07	182,507.90	182,507.90	256,576.74	256,576.74	0.12	74,068.84	74,068.84
	440452100	HORMEL FOODS CORP	16,984.000	47.78	47.78	728,719.77	728,719.77	811,495.52	811,495.52	0.37	82,775.75	82,775.75
	44107P104	HOST HOTELS & RESORTS INC	37,213.000	16.85	16.85	517,578.18	517,578.18	627,039.05	627,039.05	0.28	109,460.87	109,460.87
	444859102	HUMANA INC	760.000	419.25	419.25	246,293.36	246,293.36	318,630.00	318,630.00	0.14	72,336.64	72,336.64
	445658107	JB HUNT TRANSPORT SERVICES INC	3,404.000	168.07	168.07	360,710.94	360,710.94	572,110.28	572,110.28	0.26	211,399.34	211,399.34
	446150104	HUNTINGTON BANCSHARES INC/OH	54,306.000	15.72	15.72	518,599.88	518,599.88	853,690.32	853,690.32	0.39	335,090.44	335,090.44
	446413106	HUNTINGTON INGALLS INDUSTRIES	710.000	205.85	205.85	138,235.26	138,235.26	146,153.50	146,153.50	0.07	7,918.24	7,918.24
	44891N109	IAC/INTERACTIVECORP	1,213.000	216.31	216.31	67,846.14	67,846.14	262,384.03	262,384.03	0.12	194,537.89	194,537.89
	45167R104	IDEX CORP	2,290.000	209.32	209.32	384,526.95	384,526.95	479,342.80	479,342.80	0.22	94,815.85	94,815.85
	45168D104	IDEXX LABORATORIES INC	970.000	489.31	489.31	214,139.50	214,139.50	474,630.70	474,630.70	0.21	260,491.20	260,491.20
	452308109	ILLINOIS TOOL WORKS INC	2,021.000	221.52	221.52	331,451.78	331,451.78	447,691.92	447,691.92	0.20	116,240.14	116,240.14
	45337C102	INCYTE CORP	5,442.000	81.27	81.27	557,934.17	557,934.17	442,271.34	442,271.34	0.20	-115,662.83	-115,662.83
	45687V106	INGERSOLL RAND INC	14,202.000	49.21	49.21	399,626.99	399,626.99	698,880.42	698,880.42	0.32	299,253.43	299,253.43
	45784P101	INSULET CORP	1,877.000	260.92	260.92	360,604.55	360,604.55	489,746.84	489,746.84	0.22	129,142.29	129,142.29
	458140100	INTEL CORP	14,650.000	64.00	64.00	745,370.64	745,370.64	937,600.00	937,600.00	0.42	192,229.36	192,229.36
	45866F104	INTERCONTINENTAL EXCHANGE INC	3,840.000	111.68	111.68	313,513.44	313,513.44	428,851.20	428,851.20	0.19	115,337.76	115,337.76
	460146103	INTERNATIONAL PAPER CO	15,549.000	54.07	54.07	572,412.51	572,412.51	840,734.43	840,734.43	0.38	268,321.92	268,321.92
	461202103	INTUIT INC	585.000	383.06	383.06	156,861.69	156,861.69	224,090.10	224,090.10	0.10	67,228.41	67,228.41
	46120E602	INTUITIVE SURGICAL INC	281.000	738.94	738.94	181,980.32	181,980.32	207,642.14	207,642.14	0.09	25,661.82	25,661.82
	46187W107	INVITATION HOMES INC	15,635.000	31.99	31.99	426,483.71	426,483.71	500,163.65	500,163.65	0.23	73,679.94	73,679.94
	46266C105	IQVIA HOLDINGS INC	905.000	193.14	193.14	125,609.25	125,609.25	174,791.70	174,791.70	0.08	49,182.45	49,182.45
	46625H100	JPMORGAN CHASE & CO	12,849.000	152.23	152.23	1,244,151.38	1,244,151.38	1,956,003.27	1,956,003.27	0.89	711,851.89	711,851.89
	469814107	JACOBS ENGINEERING GROUP INC	4,825.000	129.27	129.27	404,609.21	404,609.21	623,727.75	623,727.75	0.28	219,118.54	219,118.54
	478160104	JOHNSON & JOHNSON	3,561.000	164.35	164.35	514,939.40	514,939.40	585,250.35	585,250.35	0.26	70,310.95	70,310.95
	48203R104	JUNIPER NETWORKS INC	13,404.000	25.33	25.33	330,380.47	330,380.47	339,523.32	339,523.32	0.15	9,142.85	9,142.85
	482480100	KLA CORP	1,917.000	330.40	330.40	256,944.53	256,944.53	633,376.80	633,376.80	0.29	376,432.27	376,432.27
	48251W104	KKR & CO INC	14,320.000	48.85	48.85	429,105.42	429,105.42	699,532.00	699,532.00	0.32	270,426.58	270,426.58
	485170302	KANSAS CITY SOUTHERN	3,468.000	263.92	263.92	413,879.69	413,879.69	915,274.56	915,274.56	0.41	501,394.87	501,394.87
	487836108	KELLOGG CO	13,476.000	63.30	63.30	877,030.82	877,030.82	853,030.80	853,030.80	0.39	-24,000.02	-24,000.02
	493267108	KEYCORP	22,016.000	19.98	19.98	303,654.59	303,654.59	439,879.68	439,879.68	0.20	136,225.09	136,225.09
	49338L103	KEYSIGHT TECHNOLOGIES INC	10,428.000	143.40	143.40	993,811.31	993,811.31	1,495,375.20	1,495,375.20	0.68	501,563.89	501,563.89
	494368103	KIMBERLY-CLARK CORP	4,822.000	139.05	139.05	646,423.51	646,423.51	670,499.10	670,499.10	0.30	24,075.59	24,075.59
	49456B101	KINDER MORGAN INC	23,628.000	16.65	16.65	417,757.32	417,757.32	393,406.20	393,406.20	0.18	-24,351.12	-24,351.12
	500754106	KRAFT HEINZ CO/THE	18,392.000	40.00	40.00	720,085.71	720,085.71	735,680.00	735,680.00	0.33	15,594.29	15,594.29
	501044101	KROGER CO/THE	20,828.000	35.99	35.99	639,184.57	639,184.57	749,599.72	749,599.72	0.34	110,415.15	110,415.15
	501889208	LKQ CORP	10,573.000	42.33	42.33	309,621.73	309,621.73	447,555.09	447,555.09	0.20	137,933.36	137,933.36
	502431109	L3HARRIS TECHNOLOGIES INC	1,167.000	202.68	202.68	180,996.02	180,996.02	236,527.56	236,527.56	0.11	55,531.54	55,531.54
	50540R409	LABORATORY CORP OF AMERICA HOL	750.000	255.03	255.03	117,915.84	117,915.84	191,272.50	191,272.50	0.09	73,356.66	73,356.66

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
	512807108	LAM RESEARCH CORP	1,119.000	595.24	595.24	281,177.37	281,177.37	666,073.56	666,073.56	0.30	384,896.19	384,896.19
	518439104	ESTEE LAUDER COS INC/THE	2,289.000	290.85	290.85	332,354.02	332,354.02	665,755.65	665,755.65	0.30	333,401.63	333,401.63
	521865204	LEAR CORP	2,894.000	181.25	181.25	398,795.86	398,795.86	524,537.50	524,537.50	0.24	125,741.64	125,741.64
	525327102	LEIDOS HOLDINGS INC	3,607.000	96.28	96.28	333,126.24	333,126.24	347,281.96	347,281.96	0.16	14,155.72	14,155.72
	526057104	LENNAR CORP	7,920.000	101.23	101.23	420,167.50	420,167.50	801,741.60	801,741.60	0.36	381,574.10	381,574.10
	530307305	LIBERTY BROADBAND CORP	3,361.000	150.15	150.15	416,755.60	416,755.60	504,654.15	504,654.15	0.23	87,898.55	87,898.55
	532457108	ELI LILLY & CO	4,004.000	186.82	186.82	560,125.80	560,125.80	748,027.28	748,027.28	0.34	187,901.48	187,901.48
	534187109	LINCOLN NATIONAL CORP	3,070.000	62.27	62.27	162,639.19	162,639.19	191,168.90	191,168.90	0.09	28,529.71	28,529.71
	540424108	LOEWS CORP	10,150.000	51.28	51.28	415,192.39	415,192.39	520,492.00	520,492.00	0.24	105,299.61	105,299.61
	548661107	LOWE'S COS INC	1,200.000	190.18	190.18	169,410.55	169,410.55	228,216.00	228,216.00	0.10	58,805.45	58,805.45
	550021109	LULULEMON ATHLETICA INC	560.000	306.71	306.71	79,771.32	79,771.32	171,757.60	171,757.60	0.08	91,986.28	91,986.28
	550241103	LUMEN TECHNOLOGIES INC	35,281.000	13.35	13.35	393,064.96	393,064.96	471,001.35	471,001.35	0.21	77,936.39	77,936.39
	55261F104	M&T BANK CORP	6,427.000	151.61	151.61	738,599.91	738,599.91	974,397.47	974,397.47	0.44	235,797.56	235,797.56
	552953101	MGM RESORTS INTERNATIONAL	12,931.000	37.99	37.99	337,096.41	337,096.41	491,248.69	491,248.69	0.22	154,152.28	154,152.28
	55354G100	MSCI INC	1,183.000	419.28	419.28	232,264.33	232,264.33	496,008.24	496,008.24	0.22	263,743.91	263,743.91
	570535104	MARKEL CORP	418.000	1,139.62	1,139.62	419,547.47	419,547.47	476,361.16	476,361.16	0.22	56,813.69	56,813.69
	57060D108	MARKETAXESS HOLDINGS INC	1,728.000	497.92	497.92	760,289.70	760,289.70	860,405.76	860,405.76	0.39	100,116.06	100,116.06
	571748102	MARSH & MCLENNAN COS INC	3,313.000	121.80	121.80	306,461.82	306,461.82	403,523.40	403,523.40	0.18	97,061.58	97,061.58
	574599106	MASCO CORP	5,225.000	59.90	59.90	218,678.17	218,678.17	312,977.50	312,977.50	0.14	94,299.33	94,299.33
	574795100	MASIMO CORP	1,850.000	229.66	229.66	410,843.38	410,843.38	424,871.00	424,871.00	0.19	14,027.62	14,027.62
	57636Q104	MASTERCARD INC	568.000	356.05	356.05	176,250.51	176,250.51	202,236.40	202,236.40	0.09	25,985.89	25,985.89
	57667L107	MATCH GROUP INC	2,618.000	137.38	137.38	150,696.33	150,696.33	359,660.84	359,660.84	0.16	208,964.51	208,964.51
	57772K101	MAXIM INTEGRATED PRODUCTS INC	8,442.000	91.37	91.37	454,168.74	454,168.74	771,345.54	771,345.54	0.35	317,176.80	317,176.80
	579780206	MCCORMICK & CO INC/MD	4,590.000	89.16	89.16	352,266.84	352,266.84	409,244.40	409,244.40	0.19	56,977.56	56,977.56
	58155Q103	MCKESSON CORP	4,103.000	195.04	195.04	617,865.86	617,865.86	800,249.12	800,249.12	0.36	182,383.26	182,383.26
	58933Y105	MERCK & CO INC	17,422.000	77.09	77.09	1,349,093.86	1,349,093.86	1,343,061.98	1,343,061.98	0.61	-6,031.88	-6,031.88
	59156R108	METLIFE INC	4,308.000	60.79	60.79	172,181.78	172,181.78	261,883.32	261,883.32	0.12	89,701.54	89,701.54
	592688105	METTLER-TOLEDO INTERNATIONAL I	701.000	1,155.69	1,155.69	518,210.61	518,210.61	810,138.69	810,138.69	0.37	291,928.08	291,928.08
	594918104	MICROSOFT CORP	2,038.000	235.77	235.77	402,968.42	402,968.42	480,499.26	480,499.26	0.22	77,530.84	77,530.84
	595112103	MICRON TECHNOLOGY INC	10,278.000	88.21	88.21	449,987.70	449,987.70	906,622.38	906,622.38	0.41	456,634.68	456,634.68
	59522J103	MID-AMERICA APARTMENT COMMUNIT	3,487.000	144.36	144.36	379,341.26	379,341.26	503,383.32	503,383.32	0.23	124,042.06	124,042.06
	60855R100	MOLINA HEALTHCARE INC	2,727.000	233.76	233.76	471,464.22	471,464.22	637,463.52	637,463.52	0.29	165,999.30	165,999.30
	60871R209	MOLSON COORS BEVERAGE CO	9,654.000	51.15	51.15	532,946.00	532,946.00	493,802.10	493,802.10	0.22	-39,143.90	-39,143.90
	609207105	MONDELEZ INTERNATIONAL INC	10,772.000	58.53	58.53	534,863.78	534,863.78	630,485.16	630,485.16	0.29	95,621.38	95,621.38
	61174X109	MONSTER BEVERAGE CORP	2,378.000	91.09	91.09	174,140.63	174,140.63	216,612.02	216,612.02	0.10	42,471.39	42,471.39
	617446448	MORGAN STANLEY	10,780.000	77.66	77.66	502,280.06	502,280.06	837,174.80	837,174.80	0.38	334,894.74	334,894.74
	620076307	MOTOROLA SOLUTIONS INC	1,783.000	188.05	188.05	199,343.97	199,343.97	335,293.15	335,293.15	0.15	135,949.18	135,949.18
	629377508	NRG ENERGY INC	3,780.000	37.73	37.73	122,243.01	122,243.01	142,619.40	142,619.40	0.06	20,376.39	20,376.39
	62944T105	NVR INC	142.000	4,710.93	4,710.93	463,227.93	463,227.93	668,952.06	668,952.06	0.30	205,724.13	205,724.13
	631103108	NASDAQ INC	3,176.000	147.46	147.46	261,108.79	261,108.79	468,332.96	468,332.96	0.21	207,224.17	207,224.17
	64110D104	NETAPP INC	8,887.000	72.67	72.67	367,017.75	367,017.75	645,818.29	645,818.29	0.29	278,800.54	278,800.54
	64125C109	NEUROCRINE BIOSCIENCES INC	5,118.000	97.25	97.25	641,630.87	641,630.87	497,725.50	497,725.50	0.23	-143,905.37	-143,905.37
	651639106	NEWMONT CORP	16,668.000	60.27	60.27	742,028.86	742,028.86	1,004,580.36	1,004,580.36	0.45	262,551.50	262,551.50
	65339F101	NEXTERA ENERGY INC	13,212.000	75.61	75.61	685,903.64	685,903.64	998,959.32	998,959.32	0.45	313,055.68	313,055.68

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	654106103	NIKE INC	3,430.000	132.89	132.89	341,634.90	341,634.90	455,812.70	455,812.70	0.21	114,177.80	114,177.80
	65473P105	NISOURCE INC	23,363.000	24.11	24.11	597,835.54	597,835.54	563,281.93	563,281.93	0.25	-34,553.61	-34,553.61
	655844108	NORFOLK SOUTHERN CORP	1,968.000	268.52	268.52	337,133.15	337,133.15	528,447.36	528,447.36	0.24	191,314.21	191,314.21
	665859104	NORTHERN TRUST CORP	7,332.000	105.11	105.11	566,968.62	566,968.62	770,666.52	770,666.52	0.35	203,697.90	203,697.90
	668771108	NORTONLIFELOCK INC	19,592.000	21.26	21.26	399,249.97	399,249.97	416,525.92	416,525.92	0.19	17,275.95	17,275.95
	670346105	NUCOR CORP	10,709.000	80.27	80.27	510,411.86	510,411.86	859,611.43	859,611.43	0.39	349,199.57	349,199.57
	67066G104	NVIDIA CORP	514.000	533.93	533.93	242,264.83	242,264.83	274,440.02	274,440.02	0.12	32,175.19	32,175.19
	67103H107	O'REILLY AUTOMOTIVE INC	523.000	507.25	507.25	209,994.38	209,994.38	265,291.75	265,291.75	0.12	55,297.37	55,297.37
	679295105	OKTA INC	1,803.000	220.43	220.43	220,011.84	220,011.84	397,435.29	397,435.29	0.18	177,423.45	177,423.45
	679580100	OLD DOMINION FREIGHT LINE INC	3,829.000	240.41	240.41	635,757.79	635,757.79	920,529.89	920,529.89	0.42	284,772.10	284,772.10
	68389X105	ORACLE CORP	8,400.000	70.17	70.17	469,209.42	469,209.42	589,428.00	589,428.00	0.27	120,218.58	120,218.58
	693475105	PNC FINANCIAL SERVICES GROUP I	2,956.000	175.41	175.41	338,422.97	338,422.97	518,511.96	518,511.96	0.23	180,088.99	180,088.99
	693506107	PPG INDUSTRIES INC	2,260.000	150.26	150.26	261,994.25	261,994.25	339,587.60	339,587.60	0.15	77,593.35	77,593.35
	69351T106	PPL CORP	5,683.000	28.84	28.84	168,480.82	168,480.82	163,897.72	163,897.72	0.07	-4,583.10	-4,583.10
	693718108	PACCAR INC	8,578.000	92.92	92.92	633,751.69	633,751.69	797,067.76	797,067.76	0.36	163,316.07	163,316.07
	695156109	PACKAGING CORP OF AMERICA	5,618.000	134.48	134.48	564,387.48	564,387.48	755,508.64	755,508.64	0.34	191,121.16	191,121.16
	704326107	PAYCHEX INC	2,210.000	98.02	98.02	154,345.86	154,345.86	216,624.20	216,624.20	0.10	62,278.34	62,278.34
	70432V102	PAYCOM SOFTWARE INC	1,351.000	370.06	370.06	316,701.62	316,701.62	499,951.06	499,951.06	0.23	183,249.44	183,249.44
	713448108	PEPSICO INC	2,775.000	141.45	141.45	360,153.43	360,153.43	392,523.75	392,523.75	0.18	32,370.32	32,370.32
	714046109	PERKINELMER INC	1,476.000	128.29	128.29	147,473.81	147,473.81	189,356.04	189,356.04	0.09	41,882.23	41,882.23
	717081103	PFIZER INC	12,185.000	36.23	36.23	413,985.38	413,985.38	441,462.55	441,462.55	0.20	27,477.17	27,477.17
	718546104	PHILLIPS 66	2,546.000	81.54	81.54	205,854.82	205,854.82	207,600.84	207,600.84	0.09	1,746.02	1,746.02
	723484101	PINNACLE WEST CAPITAL CORP	6,865.000	81.35	81.35	563,141.14	563,141.14	558,467.75	558,467.75	0.25	-4,673.39	-4,673.39
	723787107	PIONEER NATURAL RESOURCES CO	5,813.000	158.82	158.82	535,365.95	535,365.95	923,220.66	923,220.66	0.42	387,854.71	387,854.71
	74144T108	T ROWE PRICE GROUP INC	2,908.000	171.60	171.60	358,648.10	358,648.10	499,012.80	499,012.80	0.23	140,364.70	140,364.70
	74251V102	PRINCIPAL FINANCIAL GROUP INC	3,292.000	59.96	59.96	148,719.67	148,719.67	197,388.32	197,388.32	0.09	48,668.65	48,668.65
	742718109	PROCTER & GAMBLE CO/THE	5,308.000	135.43	135.43	652,504.47	652,504.47	718,862.44	718,862.44	0.33	66,357.97	66,357.97
	743315103	PROGRESSIVE CORP/THE	3,802.000	95.61	95.61	317,717.80	317,717.80	363,509.22	363,509.22	0.16	45,791.42	45,791.42
	74340W103	PROLOGIS INC	3,594.000	106.00	106.00	285,007.46	285,007.46	380,964.00	380,964.00	0.17	95,956.54	95,956.54
	744320102	PRUDENTIAL FINANCIAL INC	2,529.000	91.10	91.10	190,949.77	190,949.77	230,391.90	230,391.90	0.10	39,442.13	39,442.13
	744573106	PUBLIC SERVICE ENTERPRISE GROU	6,710.000	60.21	60.21	350,031.00	350,031.00	404,009.10	404,009.10	0.18	53,978.10	53,978.10
	74460D109	PUBLIC STORAGE	3,480.000	246.76	246.76	784,809.60	784,809.60	858,724.80	858,724.80	0.39	73,915.20	73,915.20
	74736K101	QORVO INC	5,853.000	182.70	182.70	452,543.19	452,543.19	1,069,343.10	1,069,343.10	0.48	616,799.91	616,799.91
	747525103	QUALCOMM INC	10,575.000	132.59	132.59	955,904.66	955,904.66	1,402,139.25	1,402,139.25	0.63	446,234.59	446,234.59
	74834L100	QUEST DIAGNOSTICS INC	1,362.000	128.34	128.34	128,349.49	128,349.49	174,799.08	174,799.08	0.08	46,449.59	46,449.59
	754730109	RAYMOND JAMES FINANCIAL INC	7,443.000	122.56	122.56	526,876.83	526,876.83	912,214.08	912,214.08	0.41	385,337.25	385,337.25
	75513E101	RAYTHEON TECHNOLOGIES CORP	0.568	77.27	77.27	33.81	33.81	43.89	43.89	0.00	10.08	10.08
	756109104	REALTY INCOME CORP	9,276.000	63.50	63.50	610,833.16	610,833.16	589,026.00	589,026.00	0.27	-21,807.16	-21,807.16
	758849103	REGENCY CENTERS CORP	8,580.000	56.71	56.71	521,494.80	521,494.80	486,571.80	486,571.80	0.22	-34,923.00	-34,923.00
	75886F107	REGENERON PHARMACEUTICALS INC	1,610.000	473.14	473.14	957,090.00	957,090.00	761,755.40	761,755.40	0.34	-195,334.60	-195,334.60
	7591EP100	REGIONS FINANCIAL CORP	33,441.000	20.66	20.66	432,943.83	432,943.83	690,891.06	690,891.06	0.31	257,947.23	257,947.23
	760759100	REPUBLIC SERVICES INC	2,392.000	99.35	99.35	172,523.18	172,523.18	237,645.20	237,645.20	0.11	65,122.02	65,122.02
	761152107	RESMED INC	2,174.000	194.02	194.02	294,442.77	294,442.77	421,799.48	421,799.48	0.19	127,356.71	127,356.71
	76680R206	RINGCENTRAL INC	924.000	297.88	297.88	247,250.85	247,250.85	275,241.12	275,241.12	0.12	27,990.27	27,990.27

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	773903109	ROCKWELL AUTOMATION INC	1,516.000	265.44	265.44	275,674.64	275,674.64	402,407.04	402,407.04	0.18	126,732.40	126,732.40
	77543R102	ROKU INC	3,328.000	325.77	325.77	410,533.76	410,533.76	1,084,162.56	1,084,162.56	0.49	673,628.80	673,628.80
	778296103	ROSS STORES INC	2,208.000	119.91	119.91	198,495.80	198,495.80	264,761.28	264,761.28	0.12	66,265.48	66,265.48
	78409V104	S&P GLOBAL INC	1,074.000	352.87	352.87	275,036.46	275,036.46	378,982.38	378,982.38	0.17	103,945.92	103,945.92
	78410G104	SBA COMMUNICATIONS CORP	550.000	277.55	277.55	162,052.73	162,052.73	152,652.50	152,652.50	0.07	-9,400.23	-9,400.23
	78486Q101	SVB FINANCIAL GROUP	652.000	493.66	493.66	141,711.21	141,711.21	321,866.32	321,866.32	0.15	180,155.11	180,155.11
	79466L302	SALESFORCE.COM INC	1,088.000	211.87	211.87	242,200.96	242,200.96	230,514.56	230,514.56	0.10	-11,686.40	-11,686.40
	806407102	HENRY SCHEIN INC	6,108.000	69.24	69.24	362,075.09	362,075.09	422,917.92	422,917.92	0.19	60,842.83	60,842.83
	808513105	CHARLES SCHWAB CORP/THE	11,363.000	65.18	65.18	386,794.21	386,794.21	740,640.34	740,640.34	0.34	353,846.13	353,846.13
	81181C104	SEAGEN INC	5,319.000	138.86	138.86	876,611.09	876,611.09	738,596.34	738,596.34	0.33	-138,014.75	-138,014.75
	816851109	SEMPRA ENERGY	2,924.000	132.58	132.58	340,924.53	340,924.53	387,663.92	387,663.92	0.18	46,739.39	46,739.39
	81762P102	SERVICENOW INC	739.000	500.11	500.11	222,706.84	222,706.84	369,581.29	369,581.29	0.17	146,874.45	146,874.45
	824348106	SHERWIN-WILLIAMS CO/THE	575.000	738.01	738.01	352,989.97	352,989.97	424,355.75	424,355.75	0.19	71,365.78	71,365.78
	82968B103	SIRIUS XM HOLDINGS INC	29,305.000	6.09	6.09	143,210.75	143,210.75	178,467.45	178,467.45	0.08	35,256.70	35,256.70
	83088M102	SKYWORKS SOLUTIONS INC	4,746.000	183.48	183.48	437,287.22	437,287.22	870,796.08	870,796.08	0.39	433,508.86	433,508.86
	832696405	J M SMUCKER CO/THE	6,751.000	126.53	126.53	794,556.11	794,556.11	854,204.03	854,204.03	0.39	59,647.92	59,647.92
	833034101	SNAP-ON INC	2,766.000	230.74	230.74	435,883.35	435,883.35	638,226.84	638,226.84	0.29	202,343.49	202,343.49
	83304A106	SNAP INC	23,908.000	52.29	52.29	565,125.35	565,125.35	1,250,149.32	1,250,149.32	0.57	685,023.97	685,023.97
	842587107	SOUTHERN CO/THE	18,577.000	62.16	62.16	943,283.34	943,283.34	1,154,746.32	1,154,746.32	0.52	211,462.98	211,462.98
	848637104	SPLUNK INC	1,511.000	135.48	135.48	188,061.51	188,061.51	204,710.28	204,710.28	0.09	16,648.77	16,648.77
	857477103	STATE STREET CORP	9,251.000	84.01	84.01	605,254.67	605,254.67	777,176.51	777,176.51	0.35	171,921.84	171,921.84
	863667101	STRYKER CORP	1,724.000	243.58	243.58	290,764.37	290,764.37	419,931.92	419,931.92	0.19	129,167.55	129,167.55
	866674104	SUN COMMUNITIES INC	5,259.000	150.04	150.04	696,680.71	696,680.71	789,060.36	789,060.36	0.36	92,379.65	92,379.65
	871607107	SYNOPSYS INC	2,854.000	247.78	247.78	292,076.19	292,076.19	707,164.12	707,164.12	0.32	415,087.93	415,087.93
	87165B103	SYNCHRONY FINANCIAL	13,816.000	40.66	40.66	381,731.66	381,731.66	561,758.56	561,758.56	0.25	180,026.90	180,026.90
	871829107	SYSCO CORP	4,069.000	78.74	78.74	255,505.82	255,505.82	320,393.06	320,393.06	0.14	64,887.24	64,887.24
	872540109	TJX COS INC/THE	3,943.000	66.15	66.15	205,540.50	205,540.50	260,829.45	260,829.45	0.12	55,288.95	55,288.95
	872590104	T-MOBILE US INC	6,185.000	125.29	125.29	450,750.24	450,750.24	774,918.65	774,918.65	0.35	324,168.41	324,168.41
	874054109	TAKE-TWO INTERACTIVE SOFTWARE	6,837.000	176.70	176.70	962,402.09	962,402.09	1,208,097.90	1,208,097.90	0.55	245,695.81	245,695.81
	87612E106	TARGET CORP	7,268.000	198.07	198.07	644,004.99	644,004.99	1,439,572.76	1,439,572.76	0.65	795,567.77	795,567.77
	879360105	TELEDYNE TECHNOLOGIES INC	1,355.000	413.65	413.65	416,918.81	416,918.81	560,495.75	560,495.75	0.25	143,576.94	143,576.94
	879369106	TELEFLEX INC	740.000	415.46	415.46	266,199.61	266,199.61	307,440.40	307,440.40	0.14	41,240.79	41,240.79
	880770102	TERADYNE INC	5,583.000	121.68	121.68	454,274.75	454,274.75	679,339.44	679,339.44	0.31	225,064.69	225,064.69
	882508104	TEXAS INSTRUMENTS INC	1,961.000	188.99	188.99	238,444.68	238,444.68	370,609.39	370,609.39	0.17	132,164.71	132,164.71
	883203101	TEXTRON INC	7,168.000	56.08	56.08	351,957.58	351,957.58	401,981.44	401,981.44	0.18	50,023.86	50,023.86
	88339J105	TRADE DESK INC/THE	579.000	651.66	651.66	229,502.58	229,502.58	377,311.14	377,311.14	0.17	147,808.56	147,808.56
	883556102	THERMO FISHER SCIENTIFIC INC	1,040.000	456.38	456.38	346,080.55	346,080.55	474,635.20	474,635.20	0.21	128,554.65	128,554.65
	88579Y101	3M CO	2,522.000	192.68	192.68	411,348.54	411,348.54	485,938.96	485,938.96	0.22	74,590.42	74,590.42
	892356106	TRACTOR SUPPLY CO	5,125.000	177.08	177.08	539,461.61	539,461.61	907,535.00	907,535.00	0.41	368,073.39	368,073.39
	89417E109	TRAVELERS COS INC/THE	3,257.000	150.40	150.40	395,013.06	395,013.06	489,852.80	489,852.80	0.22	94,839.74	94,839.74
	902252105	TYLER TECHNOLOGIES INC	1,082.000	424.53	424.53	364,585.97	364,585.97	459,341.46	459,341.46	0.21	94,755.49	94,755.49
	902494103	TYSON FOODS INC	5,216.000	74.30	74.30	370,903.88	370,903.88	387,548.80	387,548.80	0.18	16,644.92	16,644.92
	902653104	UDR INC	3,771.000	43.86	43.86	147,711.55	147,711.55	165,396.06	165,396.06	0.07	17,684.51	17,684.51
	902973304	US BANCORP	26,129.000	55.31	55.31	1,021,498.49	1,021,498.49	1,445,194.99	1,445,194.99	0.65	423,696.50	423,696.50

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	90384S303	ULTA BEAUTY INC	938.000	309.17	309.17	235,879.32	235,879.32	290,001.46	290,001.46	0.13	54,122.14	54,122.14	
	907818108	UNION PACIFIC CORP	1,025.000	220.41	220.41	181,342.04	181,342.04	225,920.25	225,920.25	0.10	44,578.21	44,578.21	
	91324P102	UNITEDHEALTH GROUP INC	534.000	372.07	372.07	155,275.02	155,275.02	198,685.38	198,685.38	0.09	43,410.36	43,410.36	
	913903100	UNIVERSAL HEALTH SERVICES INC	2,187.000	133.39	133.39	272,297.74	272,297.74	291,723.93	291,723.93	0.13	19,426.19	19,426.19	
	918204108	VF CORP	10,371.000	79.92	79.92	742,545.36	742,545.36	828,850.32	828,850.32	0.38	86,304.96	86,304.96	
	91913Y100	VALERO ENERGY CORP	2,306.000	71.60	71.60	152,577.86	152,577.86	165,109.60	165,109.60	0.07	12,531.74	12,531.74	
	92220P105	VARIAN MEDICAL SYSTEMS INC	3,271.000	176.53	176.53	377,014.21	377,014.21	577,429.63	577,429.63	0.26	200,415.42	200,415.42	
	92276F100	VENTAS INC	13,012.000	53.34	53.34	459,282.62	459,282.62	694,060.08	694,060.08	0.31	234,777.46	234,777.46	
	92343E102	VERISIGN INC	781.000	198.76	198.76	129,073.18	129,073.18	155,231.56	155,231.56	0.07	26,158.38	26,158.38	
	92343V104	VERIZON COMMUNICATIONS INC	20,164.000	58.15	58.15	1,140,829.23	1,140,829.23	1,172,536.60	1,172,536.60	0.53	31,707.37	31,707.37	
	92345Y106	VERISK ANALYTICS INC	1,035.000	176.69	176.69	137,648.82	137,648.82	182,874.15	182,874.15	0.08	45,225.33	45,225.33	
	92532F100	VERTEX PHARMACEUTICALS INC	807.000	214.89	214.89	219,195.83	219,195.83	173,416.23	173,416.23	0.08	-45,779.60	-45,779.60	
	92556V106	VIATRIS INC	27,547.000	13.97	13.97	424,191.47	424,191.47	384,831.59	384,831.59	0.17	-39,359.88	-39,359.88	
	92826C839	VISA INC	924.000	211.73	211.73	177,003.12	177,003.12	195,638.52	195,638.52	0.09	18,635.40	18,635.40	
	928563402	VMWARE INC	2,041.000	150.45	150.45	323,511.38	323,511.38	307,068.45	307,068.45	0.14	-16,442.93	-16,442.93	
	929042109	VORNADO REALTY TRUST	6,017.000	45.39	45.39	277,379.60	277,379.60	273,111.63	273,111.63	0.12	-4,267.97	-4,267.97	
	92939U106	WEC ENERGY GROUP INC	11,555.000	93.59	93.59	825,136.15	825,136.15	1,081,432.45	1,081,432.45	0.49	256,296.30	256,296.30	
	931142103	WALMART INC	17,685.000	135.83	135.83	1,936,269.61	1,936,269.61	2,402,153.55	2,402,153.55	1.09	465,883.94	465,883.94	
	931427108	WALGREENS BOOTS ALLIANCE INC	17,903.000	54.90	54.90	828,806.94	828,806.94	982,874.70	982,874.70	0.44	154,067.76	154,067.76	
	941848103	WATERS CORP	1,563.000	284.17	284.17	282,693.23	282,693.23	444,157.71	444,157.71	0.20	161,464.48	161,464.48	
	949746101	WELLS FARGO & CO	24,882.000	39.07	39.07	741,053.31	741,053.31	972,139.74	972,139.74	0.44	231,086.43	231,086.43	
	955306105	WEST PHARMACEUTICAL SERVICES I	2,528.000	281.78	281.78	562,384.85	562,384.85	712,339.84	712,339.84	0.32	149,954.99	149,954.99	
	958102105	WESTERN DIGITAL CORP	10,944.000	66.75	66.75	540,771.48	540,771.48	730,512.00	730,512.00	0.33	189,740.52	189,740.52	
	959802109	WESTERN UNION CO/THE	18,715.000	24.66	24.66	410,485.67	410,485.67	461,511.90	461,511.90	0.21	51,026.23	51,026.23	
	96145D105	WESTROCK CO	14,382.000	52.05	52.05	495,251.22	495,251.22	748,583.10	748,583.10	0.34	253,331.88	253,331.88	
	962166104	WEYERHAEUSER CO	6,166.000	35.60	35.60	166,183.16	166,183.16	219,509.60	219,509.60	0.10	53,326.44	53,326.44	
	963320106	WHIRLPOOL CORP	2,172.000	220.35	220.35	319,844.12	319,844.12	478,600.20	478,600.20	0.22	158,756.08	158,756.08	
	969457100	WILLIAMS COS INC/THE	7,904.000	23.69	23.69	181,423.34	181,423.34	187,245.76	187,245.76	0.08	5,822.42	5,822.42	
	983134107	WYNN RESORTS LTD	1,673.000	125.37	125.37	184,387.17	184,387.17	209,744.01	209,744.01	0.09	25,356.84	25,356.84	
	98389B100	XCEL ENERGY INC	13,509.000	66.51	66.51	693,385.35	693,385.35	898,483.59	898,483.59	0.41	205,098.24	205,098.24	
	983919101	XILINX INC	6,516.000	123.90	123.90	610,168.96	610,168.96	807,332.40	807,332.40	0.37	197,163.44	197,163.44	
	98419M100	XYLEM INC/NY	4,087.000	105.18	105.18	249,347.82	249,347.82	429,870.66	429,870.66	0.19	180,522.84	180,522.84	
	988498101	YUM! BRANDS INC	1,847.000	108.18	108.18	159,275.32	159,275.32	199,808.46	199,808.46	0.09	40,533.14	40,533.14	
	989207105	ZEBRA TECHNOLOGIES CORP	1,682.000	485.18	485.18	421,156.02	421,156.02	816,072.76	816,072.76	0.37	394,916.74	394,916.74	
	98956P102	ZIMMER BIOMET HOLDINGS INC	2,612.000	160.08	160.08	336,428.58	336,428.58	418,128.96	418,128.96	0.19	81,700.38	81,700.38	
	98978V103	ZOETIS INC	2,521.000	157.48	157.48	268,929.86	268,929.86	397,007.08	397,007.08	0.18	128,077.22	128,077.22	
	98980L101	ZOOM VIDEO COMMUNICATIONS INC	673.000	321.29	321.29	172,225.75	172,225.75	216,228.17	216,228.17	0.10	44,002.42	44,002.42	
	FHB903208	MARRIOTT INTERNATIONAL	53,321.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
	G02602103	AMDOCS LTD	5,616.000	70.15	70.15	325,666.67	325,666.67	393,962.40	393,962.40	0.18	68,295.73	68,295.73	
	G0450A105	ARCH CAPITAL GROUP LTD	12,950.000	38.37	38.37	340,476.25	340,476.25	496,891.50	496,891.50	0.22	156,415.25	156,415.25	
	G1151C101	ACCENTURE PLC	895.000	276.25	276.25	190,308.51	190,308.51	247,243.75	247,243.75	0.11	56,935.24	56,935.24	
	G29183103	EATON CORP PLC	6,094.000	138.28	138.28	502,612.60	502,612.60	842,678.32	842,678.32	0.38	340,065.72	340,065.72	
	G3223R108	EVEREST RE GROUP LTD	2,440.000	247.81	247.81	519,888.94	519,888.94	604,656.40	604,656.40	0.27	84,767.46	84,767.46	
	G47567105	IHS MARKIT LTD	6,992.000	96.78	96.78	375,447.33	375,447.33	676,685.76	676,685.76	0.31	301,238.43	301,238.43	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	G51502105	JOHNSON CONTROLS INTERNATIONAL	5,346.000	59.67	59.67	201,375.25	201,375.25	318,995.82	318,995.82	0.14	117,620.57	117,620.57	
	G5494J103	LINDE PLC	1,746.000	280.14	280.14	391,097.56	391,097.56	489,124.44	489,124.44	0.22	98,026.88	98,026.88	
	G5876H105	MARVELL TECHNOLOGY GROUP LTD	15,698.000	48.98	48.98	328,720.49	328,720.49	768,888.04	768,888.04	0.35	440,167.55	440,167.55	
	G5960L103	MEDTRONIC PLC	5,410.000	118.13	118.13	516,478.56	516,478.56	639,083.30	639,083.30	0.29	122,604.74	122,604.74	
	G6095L109	APTIV PLC	2,514.000	137.90	137.90	215,442.08	215,442.08	346,680.60	346,680.60	0.16	131,238.52	131,238.52	
	G7945M107	SEAGATE TECHNOLOGY PLC	8,669.000	76.75	76.75	438,502.00	438,502.00	665,345.75	665,345.75	0.30	226,843.75	226,843.75	
	G8473T100	STERIS PLC	2,307.000	190.48	190.48	339,857.03	339,857.03	439,437.36	439,437.36	0.20	99,580.33	99,580.33	
	G8994E103	TRANE TECHNOLOGIES PLC	3,976.000	165.56	165.56	315,322.10	315,322.10	658,266.56	658,266.56	0.30	342,944.46	342,944.46	
	G97822103	PERRIGO CO PLC	8,168.000	40.47	40.47	483,290.73	483,290.73	330,558.96	330,558.96	0.15	-152,731.77	-152,731.77	
	H1467J104	CHUBB LTD	4,824.000	157.97	157.97	635,250.92	635,250.92	762,047.28	762,047.28	0.34	126,796.36	126,796.36	
	H2906T109	GARMIN LTD	6,013.000	131.85	131.85	575,067.02	575,067.02	792,814.05	792,814.05	0.36	217,747.03	217,747.03	
	H84989104	TE CONNECTIVITY LTD	4,268.000	129.11	129.11	366,902.41	366,902.41	551,041.48	551,041.48	0.25	184,139.07	184,139.07	
	L8681T102	SPOTIFY TECHNOLOGY SA	1,735.000	267.95	267.95	421,375.11	421,375.11	464,893.25	464,893.25	0.21	43,518.14	43,518.14	
	M22465104	CHECK POINT SOFTWARE TECHNOLOG	5,512.000	111.97	111.97	544,915.91	544,915.91	617,178.64	617,178.64	0.28	72,262.73	72,262.73	
	N53745100	LYONDELLBASELL INDUSTRIES NV	3,344.000	104.05	104.05	210,407.38	210,407.38	347,943.20	347,943.20	0.16	137,535.82	137,535.82	
	V7780T103	ROYAL CARIBBEAN CRUISES LTD	2,464.000	85.61	85.61	228,141.44	228,141.44	210,943.04	210,943.04	0.10	-17,198.40	-17,198.40	
	TOTAL U.S. DOLLAR					**167,253,104.01**	**167,253,104.01**	**220,215,987.95**	**220,215,987.95**	**99.64**	**52,962,883.94**	**52,962,883.94**	
	TOTAL EQUITY						**167,253,104.01**		**220,215,987.95**	**99.64**		**52,962,883.94**	
	Grand Total						**168,047,314.73**		**221,010,198.67**	**100.00**		**52,962,883.94**	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
CASH & CASH EQUIVALENTS													
U.S. DOLLAR													
	996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	2,128,672.790	1.00	1.00	2,128,672.79	2,128,672.79	2,128,672.79	2,128,672.79	0.10	0.00	0.00	
		CASH	0.000	1.00	1.00	19,995.41	19,995.41	19,995.41	19,995.41	0.00	0.00	0.00	
		DIVIDENDS RECEIVABLE	0.000	1.00	1.00	1,349,536.89	1,349,536.89	1,349,536.89	1,349,536.89	0.07	0.00	0.00	
		INTEREST RECEIVABLE	0.000	1.00	1.00	17.76	17.76	17.76	17.76	0.00	0.00	0.00	
		RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1.00	1.00	9,560.83	9,560.83	9,560.83	9,560.83	0.00	0.00	0.00	
		PAYABLE FOR SEC LENDING AGENT FEES	0.000	1.00	1.00	-1,486.07	-1,486.07	-1,486.07	-1,486.07	0.00	0.00	0.00	
		PAYABLE FOR SEC LENDING BROKER REBATES	0.000	1.00	1.00	354.07	354.07	354.07	354.07	0.00	0.00	0.00	
TOTAL U.S. DOLLAR						**3,506,651.68**	**3,506,651.68**	**3,506,651.68**	**3,506,651.68**	**0.17**	**0.00**	**0.00**	
TOTAL CASH & CASH EQUIVALENTS							**3,506,651.68**		**3,506,651.68**	**0.17**		**0.00**	
EQUITY													
U.S. DOLLAR													
	001055102	AFLAC INC	39,250.000	51.18	51.18	1,400,538.60	1,400,538.60	2,008,815.00	2,008,815.00	0.10	608,276.40	608,276.40	
	00130H105	AES CORP/THE	43,574.000	26.81	26.81	716,417.69	716,417.69	1,168,218.94	1,168,218.94	0.06	451,801.25	451,801.25	
	00206R102	AT&T INC	431,766.000	30.27	30.27	12,169,306.26	12,169,306.26	13,069,556.82	13,069,556.82	0.64	900,250.56	900,250.56	
	002824100	ABBOTT LABORATORIES	105,432.000	119.84	119.84	5,721,812.85	5,721,812.85	12,634,970.88	12,634,970.88	0.62	6,913,158.03	6,913,158.03	
	00287Y109	ABBVIE INC	111,820.000	108.22	108.22	7,071,708.18	7,071,708.18	12,101,160.40	12,101,160.40	0.59	5,029,452.22	5,029,452.22	
	003654100	ABIOMED INC	2,749.000	318.73	318.73	901,907.88	901,907.88	876,188.77	876,188.77	0.04	-25,719.11	-25,719.11	
	00507V109	ACTIVISION BLIZZARD INC	47,856.000	93.00	93.00	2,469,435.86	2,469,435.86	4,450,608.00	4,450,608.00	0.22	1,981,172.14	1,981,172.14	
	00724F101	ADOBE INC	29,022.000	475.37	475.37	5,670,117.94	5,670,117.94	13,796,188.14	13,796,188.14	0.67	8,126,070.20	8,126,070.20	
	00751Y106	ADVANCE AUTO PARTS INC	3,836.000	183.49	183.49	587,261.33	587,261.33	703,867.64	703,867.64	0.03	116,606.31	116,606.31	
	007903107	ADVANCED MICRO DEVICES INC	75,381.000	78.50	78.50	2,812,930.31	2,812,930.31	5,917,408.50	5,917,408.50	0.29	3,104,478.19	3,104,478.19	
	00846U101	AGILENT TECHNOLOGIES INC	18,260.000	127.14	127.14	935,083.83	935,083.83	2,321,576.40	2,321,576.40	0.11	1,386,492.57	1,386,492.57	
	009158106	AIR PRODUCTS AND CHEMICALS INC	13,493.000	281.34	281.34	2,134,272.35	2,134,272.35	3,796,120.62	3,796,120.62	0.19	1,661,848.27	1,661,848.27	
	00971T101	AKAMAI TECHNOLOGIES INC	9,724.000	101.90	101.90	619,338.76	619,338.76	990,875.60	990,875.60	0.05	371,536.84	371,536.84	
	011659109	ALASKA AIR GROUP INC	7,257.000	69.21	69.21	393,099.99	393,099.99	502,256.97	502,256.97	0.02	109,156.98	109,156.98	
	012653101	ALBEMARLE CORP	7,318.000	146.11	146.11	663,489.53	663,489.53	1,069,232.98	1,069,232.98	0.05	405,743.45	405,743.45	
	015271109	ALEXANDRIA REAL ESTATE EQUITIE	7,456.000	164.30	164.30	1,027,406.90	1,027,406.90	1,225,020.80	1,225,020.80	0.06	197,613.90	197,613.90	
	015351109	ALEXION PHARMACEUTICALS INC	13,322.000	152.91	152.91	1,628,391.45	1,628,391.45	2,037,067.02	2,037,067.02	0.10	408,675.57	408,675.57	
	016255101	ALIGN TECHNOLOGY INC	4,439.000	541.53	541.53	1,424,017.78	1,424,017.78	2,403,851.67	2,403,851.67	0.12	979,833.89	979,833.89	
	018802108	ALLIANT ENERGY CORP	15,000.000	54.16	54.16	671,565.97	671,565.97	812,400.00	812,400.00	0.04	140,834.03	140,834.03	
	020002101	ALLSTATE CORP/THE	18,518.000	114.90	114.90	1,065,037.18	1,065,037.18	2,127,718.20	2,127,718.20	0.10	1,062,681.02	1,062,681.02	
	02079K107	ALPHABET INC-CL C	17,561.000	2,068.63	2,068.63	15,230,182.75	15,230,182.75	36,327,211.43	36,327,211.43	1.77	21,097,028.68	21,097,028.68	
	02079K305	ALPHABET INC-CL A	18,341.000	2,062.52	2,062.52	15,876,300.74	15,876,300.74	37,828,679.32	37,828,679.32	1.85	21,952,378.58	21,952,378.58	
	02209S103	ALTRIA GROUP INC	107,373.000	51.16	51.16	4,014,777.87	4,014,777.87	5,493,202.68	5,493,202.68	0.27	1,478,424.81	1,478,424.81	
	023135106	AMAZON.COM INC	26,172.000	3,094.08	3,094.08	34,282,765.16	34,282,765.16	80,978,261.76	80,978,261.76	3.95	46,695,496.60	46,695,496.60	
	023608102	AMEREN CORP	15,128.000	81.36	81.36	883,763.61	883,763.61	1,230,814.08	1,230,814.08	0.06	347,050.47	347,050.47	
	02376R102	AMERICAN AIRLINES GROUP INC	37,057.000	23.90	23.90	1,057,910.10	1,057,910.10	885,662.30	885,662.30	0.04	-172,247.80	-172,247.80	
	025537101	AMERICAN ELECTRIC POWER CO INC	29,378.000	84.70	84.70	1,886,219.28	1,886,219.28	2,488,316.60	2,488,316.60	0.12	602,097.32	602,097.32	
	025816109	AMERICAN EXPRESS CO	41,640.000	141.44	141.44	3,062,549.13	3,062,549.13	5,889,561.60	5,889,561.60	0.29	2,827,012.47	2,827,012.47	
	026874784	AMERICAN INTERNATIONAL GROUP I	53,336.000	46.21	46.21	4,508,141.49	4,508,141.49	2,464,656.56	2,464,656.56	0.12	-2,043,484.93	-2,043,484.93	
	03027X100	AMERICAN TOWER CORP	25,770.000	239.06	239.06	3,828,166.44	3,828,166.44	6,160,576.20	6,160,576.20	0.30	2,332,409.76	2,332,409.76	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	030420103	AMERICAN WATER WORKS CO INC	11,074.000	149.92	149.92	1,072,041.53	1,072,041.53	1,660,214.08	1,660,214.08	0.08	588,172.55	588,172.55	
	03073E105	AMERISOURCEBERGEN CORP	8,658.000	118.07	118.07	645,936.30	645,936.30	1,022,250.06	1,022,250.06	0.05	376,313.76	376,313.76	
	03076C106	AMERIPRISE FINANCIAL INC	7,017.000	232.45	232.45	631,775.74	631,775.74	1,631,101.65	1,631,101.65	0.08	999,325.91	999,325.91	
	031100100	AMETEK INC	13,940.000	127.73	127.73	951,096.43	951,096.43	1,780,556.20	1,780,556.20	0.09	829,459.77	829,459.77	
	031162100	AMGEN INC	32,985.000	248.81	248.81	4,418,638.24	4,418,638.24	8,206,997.85	8,206,997.85	0.40	3,788,359.61	3,788,359.61	
	032095101	AMPHENOL CORP	35,986.000	65.97	65.97	1,131,689.54	1,131,689.54	2,373,996.42	2,373,996.42	0.12	1,242,306.88	1,242,306.88	
	032654105	ANALOG DEVICES INC	22,114.000	155.08	155.08	1,841,558.16	1,841,558.16	3,429,439.12	3,429,439.12	0.17	1,587,880.96	1,587,880.96	
	03662Q105	ANSYS INC	5,083.000	339.56	339.56	953,886.04	953,886.04	1,725,983.48	1,725,983.48	0.08	772,097.44	772,097.44	
	036752103	ANTHEM INC	14,269.000	358.95	358.95	2,304,197.08	2,304,197.08	5,121,857.55	5,121,857.55	0.25	2,817,660.47	2,817,660.47	
	03743Q108	APA CORP	24,495.000	17.90	17.90	675,727.99	675,727.99	438,460.50	438,460.50	0.02	-237,267.49	-237,267.49	
	037833100	APPLE INC	957,912.000	122.15	122.15	38,166,318.24	38,166,318.24	117,008,950.80	117,008,950.80	5.71	78,842,632.56	78,842,632.56	
	038222105	APPLIED MATERIALS INC	55,110.000	133.60	133.60	1,939,639.98	1,939,639.98	7,362,696.00	7,362,696.00	0.36	5,423,056.02	5,423,056.02	
	039483102	ARCHER-DANIELS-MIDLAND CO	34,502.000	57.00	57.00	1,230,371.18	1,230,371.18	1,966,614.00	1,966,614.00	0.10	736,242.82	736,242.82	
	040413106	ARISTA NETWORKS INC	3,266.000	301.89	301.89	800,392.95	800,392.95	985,972.74	985,972.74	0.05	185,579.79	185,579.79	
	04621X108	ASSURANT INC	3,322.000	141.77	141.77	275,655.27	275,655.27	470,959.94	470,959.94	0.02	195,304.67	195,304.67	
	049560105	ATMOS ENERGY CORP	7,581.000	98.85	98.85	769,812.64	769,812.64	749,381.85	749,381.85	0.04	-20,430.79	-20,430.79	
	052769106	AUTODESK INC	13,545.000	277.15	277.15	1,611,900.30	1,611,900.30	3,753,996.75	3,753,996.75	0.18	2,142,096.45	2,142,096.45	
	053015103	AUTOMATIC DATA PROCESSING INC	25,595.000	188.47	188.47	2,453,207.63	2,453,207.63	4,823,889.65	4,823,889.65	0.24	2,370,682.02	2,370,682.02	
	053332102	AUTOZONE INC	1,312.000	1,404.30	1,404.30	920,298.21	920,298.21	1,842,441.60	1,842,441.60	0.09	922,143.39	922,143.39	
	053484101	AVALONBAY COMMUNITIES INC	8,706.000	184.51	184.51	1,401,206.45	1,401,206.45	1,606,344.06	1,606,344.06	0.08	205,137.61	205,137.61	
	053611109	AVERY DENNISON CORP	5,039.000	183.65	183.65	392,232.16	392,232.16	925,412.35	925,412.35	0.05	533,180.19	533,180.19	
	05722G100	BAKER HUGHES CO	47,186.000	21.61	21.61	1,209,347.52	1,209,347.52	1,019,689.46	1,019,689.46	0.05	-189,658.06	-189,658.06	
	058498106	BALL CORP	20,234.000	84.74	84.74	1,006,645.04	1,006,645.04	1,714,629.16	1,714,629.16	0.08	707,984.12	707,984.12	
	060505104	BANK OF AMERICA CORP	456,077.000	38.69	38.69	9,823,294.12	9,823,294.12	17,645,619.13	17,645,619.13	0.86	7,822,325.01	7,822,325.01	
	064058100	BANK OF NEW YORK MELLON CORP/T	49,260.000	47.29	47.29	1,753,977.18	1,753,977.18	2,329,505.40	2,329,505.40	0.11	575,528.22	575,528.22	
	071813109	BAXTER INTERNATIONAL INC	29,858.000	84.34	84.34	1,609,148.39	1,609,148.39	2,518,223.72	2,518,223.72	0.12	909,075.33	909,075.33	
	075887109	BECTON DICKINSON AND CO	17,504.000	243.15	243.15	3,195,904.25	3,195,904.25	4,256,097.60	4,256,097.60	0.21	1,060,193.35	1,060,193.35	
	084423102	W R BERKLEY CORP	8,712.000	75.35	75.35	582,032.74	582,032.74	656,449.20	656,449.20	0.03	74,416.46	74,416.46	
	084670702	BERKSHIRE HATHAWAY INC	119,984.000	255.47	255.47	18,760,919.15	18,760,919.15	30,652,312.48	30,652,312.48	1.50	11,891,393.33	11,891,393.33	
	086516101	BEST BUY CO INC	13,125.000	114.81	114.81	711,580.87	711,580.87	1,506,881.25	1,506,881.25	0.07	795,300.38	795,300.38	
	090572207	BIO-RAD LABORATORIES INC	1,275.000	571.17	571.17	591,424.79	591,424.79	728,241.75	728,241.75	0.04	136,816.96	136,816.96	
	09062X103	BIOGEN INC	9,195.000	279.75	279.75	1,722,554.49	1,722,554.49	2,572,301.25	2,572,301.25	0.13	849,746.76	849,746.76	
	09247X101	BLACKROCK INC	8,494.000	753.96	753.96	3,485,229.62	3,485,229.62	6,404,136.24	6,404,136.24	0.31	2,918,906.62	2,918,906.62	
	097023105	BOEING CO/THE	34,835.000	254.72	254.72	5,869,714.60	5,869,714.60	8,873,171.20	8,873,171.20	0.43	3,003,456.60	3,003,456.60	
	09857L108	BOOKING HOLDINGS INC	2,596.000	2,329.84	2,329.84	2,798,858.94	2,798,858.94	6,048,264.64	6,048,264.64	0.30	3,249,405.70	3,249,405.70	
	099724106	BORGWARNER INC	14,939.000	46.36	46.36	512,831.40	512,831.40	692,572.04	692,572.04	0.03	179,740.64	179,740.64	
	101121101	BOSTON PROPERTIES INC	8,877.000	101.26	101.26	1,006,956.94	1,006,956.94	898,885.02	898,885.02	0.04	-108,071.92	-108,071.92	
	101137107	BOSTON SCIENTIFIC CORP	87,563.000	38.65	38.65	2,243,511.25	2,243,511.25	3,384,309.95	3,384,309.95	0.17	1,140,798.70	1,140,798.70	
	110122108	BRISTOL-MYERS SQUIBB CO	133,429.000	63.13	63.13	6,618,563.75	6,618,563.75	8,423,372.77	8,423,372.77	0.41	1,804,809.02	1,804,809.02	
	11133T103	BROADRIDGE FINANCIAL SOLUTIONS	6,900.000	153.10	153.10	796,821.86	796,821.86	1,056,390.00	1,056,390.00	0.05	259,568.14	259,568.14	
	11135F101	BROADCOM INC	24,019.000	463.66	463.66	4,922,203.56	4,922,203.56	11,136,649.54	11,136,649.54	0.54	6,214,445.98	6,214,445.98	
	115637209	BROWN-FORMAN CORP	11,284.000	68.97	68.97	523,665.55	523,665.55	778,257.48	778,257.48	0.04	254,591.93	254,591.93	
	12503M108	CBOE GLOBAL MARKETS INC	6,595.000	98.69	98.69	633,403.43	633,403.43	650,860.55	650,860.55	0.03	17,457.12	17,457.12	
	12504L109	CBRE GROUP INC	20,788.000	79.11	79.11	843,966.59	843,966.59	1,644,538.68	1,644,538.68	0.08	800,572.09	800,572.09	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	12514G108	CDW CORP/DE	8,651.000	165.75	165.75	1,018,927.53	1,018,927.53	1,433,903.25	1,433,903.25	0.07	414,975.72	414,975.72	
	125269100	CF INDUSTRIES HOLDINGS INC	13,208.000	45.38	45.38	457,479.86	457,479.86	599,379.04	599,379.04	0.03	141,899.18	141,899.18	
	12541W209	CH ROBINSON WORLDWIDE INC	8,049.000	95.43	95.43	533,898.29	533,898.29	768,116.07	768,116.07	0.04	234,217.78	234,217.78	
	125523100	CIGNA CORP	21,244.000	241.74	241.74	2,967,512.37	2,967,512.37	5,135,524.56	5,135,524.56	0.25	2,168,012.19	2,168,012.19	
	12572Q105	CME GROUP INC	22,357.000	204.23	204.23	2,874,494.40	2,874,494.40	4,565,970.11	4,565,970.11	0.22	1,691,475.71	1,691,475.71	
	125896100	CMS ENERGY CORP	17,274.000	61.22	61.22	773,801.72	773,801.72	1,057,514.28	1,057,514.28	0.05	283,712.56	283,712.56	
	126408103	CSX CORP	47,449.000	96.42	96.42	2,032,917.28	2,032,917.28	4,575,032.58	4,575,032.58	0.22	2,542,115.30	2,542,115.30	
	126650100	CVS HEALTH CORP	79,296.000	75.23	75.23	4,758,238.73	4,758,238.73	5,965,438.08	5,965,438.08	0.29	1,207,199.35	1,207,199.35	
	127097103	CABOT OIL & GAS CORP	25,069.000	18.78	18.78	437,922.47	437,922.47	470,795.82	470,795.82	0.02	32,873.35	32,873.35	
	127387108	CADENCE DESIGN SYSTEMS INC	16,949.000	136.99	136.99	1,022,196.86	1,022,196.86	2,321,843.51	2,321,843.51	0.11	1,299,646.65	1,299,646.65	
	12769G100	CAESARS ENTERTAINMENT INC	13,902.000	87.45	87.45	1,241,865.66	1,241,865.66	1,215,729.90	1,215,729.90	0.06	-26,135.76	-26,135.76	
	134429109	CAMPBELL SOUP CO	11,784.000	50.27	50.27	523,518.50	523,518.50	592,381.68	592,381.68	0.03	68,863.18	68,863.18	
	14040H105	CAPITAL ONE FINANCIAL CORP	28,963.000	127.23	127.23	1,930,886.25	1,930,886.25	3,684,962.49	3,684,962.49	0.18	1,754,076.24	1,754,076.24	
	14149Y108	CARDINAL HEALTH INC	17,433.000	60.75	60.75	838,321.39	838,321.39	1,059,054.75	1,059,054.75	0.05	220,733.36	220,733.36	
	143130102	CARMAX INC	9,832.000	132.66	132.66	520,475.82	520,475.82	1,304,313.12	1,304,313.12	0.06	783,837.30	783,837.30	
	143658300	CARNIVAL CORP	49,098.000	26.54	26.54	1,475,756.83	1,475,756.83	1,303,060.92	1,303,060.92	0.06	-172,695.91	-172,695.91	
	14448C104	CARRIER GLOBAL CORP	47,621.000	42.22	42.22	756,739.29	756,739.29	2,010,558.62	2,010,558.62	0.10	1,253,819.33	1,253,819.33	
	148806102	CATALENT INC	10,223.000	105.31	105.31	900,102.50	900,102.50	1,076,584.13	1,076,584.13	0.05	176,481.63	176,481.63	
	149123101	CATERPILLAR INC	33,023.000	231.87	231.87	3,027,591.80	3,027,591.80	7,657,043.01	7,657,043.01	0.37	4,629,451.21	4,629,451.21	
	150870103	CELANESE CORP	6,966.000	149.81	149.81	695,979.07	695,979.07	1,043,576.46	1,043,576.46	0.05	347,597.39	347,597.39	
	15135B101	CENTENE CORP	34,109.000	63.91	63.91	2,094,839.95	2,094,839.95	2,179,906.19	2,179,906.19	0.11	85,066.24	85,066.24	
	15189T107	CENTERPOINT ENERGY INC	33,437.000	22.65	22.65	680,786.06	680,786.06	757,348.05	757,348.05	0.04	76,561.99	76,561.99	
	156782104	CERNER CORP	18,380.000	71.88	71.88	949,306.83	949,306.83	1,321,154.40	1,321,154.40	0.06	371,847.57	371,847.57	
	16119P108	CHARTER COMMUNICATIONS INC	8,436.000	617.02	617.02	3,087,602.84	3,087,602.84	5,205,180.72	5,205,180.72	0.25	2,117,577.88	2,117,577.88	
	166764100	CHEVRON CORP	124,629.000	104.79	104.79	9,585,528.29	9,585,528.29	13,059,872.91	13,059,872.91	0.64	3,474,344.62	3,474,344.62	
	169656105	CHIPOTLE MEXICAN GRILL INC	1,727.000	1,420.82	1,420.82	1,088,459.53	1,088,459.53	2,453,756.14	2,453,756.14	0.12	1,365,296.61	1,365,296.61	
	171340102	CHURCH & DWIGHT CO INC	14,735.000	87.35	87.35	848,989.72	848,989.72	1,287,102.25	1,287,102.25	0.06	438,112.53	438,112.53	
	172062101	CINCINNATI FINANCIAL CORP	9,144.000	103.09	103.09	580,186.87	580,186.87	942,654.96	942,654.96	0.05	362,468.09	362,468.09	
	17275R102	CISCO SYSTEMS INC/DELAWARE	256,347.000	51.71	51.71	6,982,235.68	6,982,235.68	13,255,703.37	13,255,703.37	0.65	6,273,467.69	6,273,467.69	
	172908105	CINTAS CORP	5,663.000	341.31	341.31	1,000,267.31	1,000,267.31	1,932,838.53	1,932,838.53	0.09	932,571.22	932,571.22	
	172967424	CITIGROUP INC	130,220.000	72.75	72.75	7,875,666.09	7,875,666.09	9,473,505.00	9,473,505.00	0.46	1,597,838.91	1,597,838.91	
	174610105	CITIZENS FINANCIAL GROUP INC	25,997.000	44.15	44.15	646,305.57	646,305.57	1,147,767.55	1,147,767.55	0.06	501,461.98	501,461.98	
	177376100	CITRIX SYSTEMS INC	7,432.000	140.36	140.36	577,377.69	577,377.69	1,043,155.52	1,043,155.52	0.05	465,777.83	465,777.83	
	189054109	CLOROX CO/THE	7,710.000	192.88	192.88	976,031.29	976,031.29	1,487,104.80	1,487,104.80	0.07	511,073.51	511,073.51	
	191216100	COCA-COLA CO/THE	233,412.000	52.71	52.71	8,524,132.12	8,524,132.12	12,303,146.52	12,303,146.52	0.60	3,779,014.40	3,779,014.40	
	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	32,473.000	78.12	78.12	1,549,141.11	1,549,141.11	2,536,790.76	2,536,790.76	0.12	987,649.65	987,649.65	
	194162103	COLGATE-PALMOLIVE CO	51,314.000	78.83	78.83	2,537,260.57	2,537,260.57	4,045,082.62	4,045,082.62	0.20	1,507,822.05	1,507,822.05	
	20030N101	COMCAST CORP	283,682.000	54.11	54.11	8,200,836.19	8,200,836.19	15,350,033.02	15,350,033.02	0.75	7,149,196.83	7,149,196.83	
	200340107	COMERICA INC	8,512.000	71.74	71.74	348,579.92	348,579.92	610,650.88	610,650.88	0.03	262,070.96	262,070.96	
	205887102	CONAGRA BRANDS INC	29,065.000	37.60	37.60	782,722.17	782,722.17	1,092,844.00	1,092,844.00	0.05	310,121.83	310,121.83	
	20825C104	CONOCOPHILLIPS	90,233.000	52.97	52.97	4,073,668.15	4,073,668.15	4,779,642.01	4,779,642.01	0.23	705,973.86	705,973.86	
	209115104	CONSOLIDATED EDISON INC	20,395.000	74.80	74.80	1,334,231.86	1,334,231.86	1,525,546.00	1,525,546.00	0.07	191,314.14	191,314.14	
	21036P108	CONSTELLATION BRANDS INC	10,071.000	228.00	228.00	1,255,844.12	1,255,844.12	2,296,188.00	2,296,188.00	0.11	1,040,343.88	1,040,343.88	
	216648402	COOPER COS INC/THE	2,943.000	384.09	384.09	709,103.52	709,103.52	1,130,376.87	1,130,376.87	0.06	421,273.35	421,273.35	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	217204106	COPART INC	12,726.000	108.61	108.61	870,912.58	870,912.58	1,382,170.86	1,382,170.86	0.07	511,258.28	511,258.28	
	219350105	CORNING INC	45,812.000	43.51	43.51	953,904.13	953,904.13	1,993,280.12	1,993,280.12	0.10	1,039,375.99	1,039,375.99	
	22052L104	CORTEVA INC	45,073.000	46.62	46.62	1,060,675.89	1,060,675.89	2,101,303.26	2,101,303.26	0.10	1,040,627.37	1,040,627.37	
	22160K105	COSTCO WHOLESALE CORP	27,185.000	352.48	352.48	5,087,375.24	5,087,375.24	9,582,168.80	9,582,168.80	0.47	4,494,793.56	4,494,793.56	
	22304C100	COVETRUS INC	0.400	29.97	29.97	16.08	16.08	11.99	11.99	0.00	-4.09	-4.09	
	22822V101	CROWN CASTLE INTERNATIONAL COR	24,723.000	172.13	172.13	2,726,267.60	2,726,267.60	4,255,569.99	4,255,569.99	0.21	1,529,302.39	1,529,302.39	
	231021106	CUMMINS INC	9,202.000	259.11	259.11	1,053,484.48	1,053,484.48	2,384,330.22	2,384,330.22	0.12	1,330,845.74	1,330,845.74	
	23331A109	DR HORTON INC	19,378.000	89.12	89.12	802,329.91	802,329.91	1,726,967.36	1,726,967.36	0.08	924,637.45	924,637.45	
	233331107	DTE ENERGY CO	11,492.000	133.14	133.14	1,006,041.51	1,006,041.51	1,530,044.88	1,530,044.88	0.07	524,003.37	524,003.37	
	23355L106	DXC TECHNOLOGY CO	15,863.000	31.26	31.26	548,606.85	548,606.85	495,877.38	495,877.38	0.02	-52,729.47	-52,729.47	
	235851102	DANAHER CORP	37,563.000	225.08	225.08	3,774,593.64	3,774,593.64	8,454,680.04	8,454,680.04	0.41	4,680,086.40	4,680,086.40	
	237194105	DARDEN RESTAURANTS INC	8,227.000	142.00	142.00	599,196.30	599,196.30	1,168,234.00	1,168,234.00	0.06	569,037.70	569,037.70	
	23918K108	DAVITA INC	4,294.000	107.77	107.77	271,536.94	271,536.94	462,764.38	462,764.38	0.02	191,227.44	191,227.44	
	244199105	DEERE & CO	18,611.000	374.14	374.14	2,042,546.53	2,042,546.53	6,963,119.54	6,963,119.54	0.34	4,920,573.01	4,920,573.01	
	247361702	DELTA AIR LINES INC	39,448.000	48.28	48.28	1,398,079.21	1,398,079.21	1,904,549.44	1,904,549.44	0.09	506,470.23	506,470.23	
	24906P109	DENTSPLY SIRONA INC	13,326.000	63.81	63.81	652,633.71	652,633.71	850,332.06	850,332.06	0.04	197,698.35	197,698.35	
	25179M103	DEVON ENERGY CORP	38,110.000	21.85	21.85	807,608.99	807,608.99	832,703.50	832,703.50	0.04	25,094.51	25,094.51	
	252131107	DEXCOM INC	6,044.000	359.39	359.39	2,221,920.49	2,221,920.49	2,172,153.16	2,172,153.16	0.11	-49,767.33	-49,767.33	
	25278X109	DIAMONDBACK ENERGY INC	10,819.000	73.49	73.49	774,474.20	774,474.20	795,088.31	795,088.31	0.04	20,614.11	20,614.11	
	253868103	DIGITAL REALTY TRUST INC	16,673.000	140.84	140.84	2,010,684.89	2,010,684.89	2,348,225.32	2,348,225.32	0.11	337,540.43	337,540.43	
	254687106	WALT DISNEY CO/THE	112,817.000	184.52	184.52	9,902,107.22	9,902,107.22	20,816,992.84	20,816,992.84	1.02	10,914,885.62	10,914,885.62	
	254709108	DISCOVER FINANCIAL SERVICES	19,917.000	94.99	94.99	877,751.90	877,751.90	1,891,915.83	1,891,915.83	0.09	1,014,163.93	1,014,163.93	
	25470F104	DISCOVERY INC	9,126.000	43.46	43.46	224,532.26	224,532.26	396,615.96	396,615.96	0.02	172,083.70	172,083.70	
	25470F302	DISCOVERY INC	16,147.000	36.89	36.89	389,013.13	389,013.13	595,662.83	595,662.83	0.03	206,649.70	206,649.70	
	25470M109	DISH NETWORK CORP	14,800.000	36.20	36.20	640,573.05	640,573.05	535,760.00	535,760.00	0.03	-104,813.05	-104,813.05	
	256677105	DOLLAR GENERAL CORP	15,256.000	202.62	202.62	1,619,162.99	1,619,162.99	3,091,170.72	3,091,170.72	0.15	1,472,007.73	1,472,007.73	
	256746108	DOLLAR TREE INC	14,494.000	114.46	114.46	1,051,906.36	1,051,906.36	1,658,983.24	1,658,983.24	0.08	607,076.88	607,076.88	
	25746U109	DOMINION ENERGY INC	48,863.000	75.96	75.96	3,047,190.59	3,047,190.59	3,711,633.48	3,711,633.48	0.18	664,442.89	664,442.89	
	25754A201	DOMINO'S PIZZA INC	2,329.000	367.79	367.79	884,493.76	884,493.76	856,582.91	856,582.91	0.04	-27,910.85	-27,910.85	
	260003108	DOVER CORP	8,638.000	137.13	137.13	539,594.43	539,594.43	1,184,528.94	1,184,528.94	0.06	644,934.51	644,934.51	
	260557103	DOW INC	45,060.000	63.94	63.94	2,274,479.57	2,274,479.57	2,881,136.40	2,881,136.40	0.14	606,656.83	606,656.83	
	264411505	DUKE REALTY CORP	22,047.000	41.93	41.93	701,713.72	701,713.72	924,430.71	924,430.71	0.05	222,716.99	222,716.99	
	26441C204	DUKE ENERGY CORP	45,817.000	96.53	96.53	3,365,983.76	3,365,983.76	4,422,715.01	4,422,715.01	0.22	1,056,731.25	1,056,731.25	
	26614N102	DUPONT DE NEMOURS INC	32,373.000	77.28	77.28	1,694,265.32	1,694,265.32	2,501,785.44	2,501,785.44	0.12	807,520.12	807,520.12	
	26875P101	EOG RESOURCES INC	37,621.000	72.53	72.53	2,077,550.21	2,077,550.21	2,728,651.13	2,728,651.13	0.13	651,100.92	651,100.92	
	277432100	EASTMAN CHEMICAL CO	8,643.000	110.12	110.12	558,398.87	558,398.87	951,767.16	951,767.16	0.05	393,368.29	393,368.29	
	278642103	EBAY INC	36,553.000	61.24	61.24	996,709.69	996,709.69	2,238,505.72	2,238,505.72	0.11	1,241,796.03	1,241,796.03	
	278865100	ECOLAB INC	15,575.000	214.07	214.07	2,034,773.51	2,034,773.51	3,334,140.25	3,334,140.25	0.16	1,299,366.74	1,299,366.74	
	281020107	EDISON INTERNATIONAL	22,647.000	58.60	58.60	1,088,855.43	1,088,855.43	1,327,114.20	1,327,114.20	0.06	238,258.77	238,258.77	
	28176E108	EDWARDS LIFESCIENCES CORP	39,022.000	83.64	83.64	1,599,152.52	1,599,152.52	3,263,800.08	3,263,800.08	0.16	1,664,647.56	1,664,647.56	
	285512109	ELECTRONIC ARTS INC	17,595.000	135.37	135.37	1,319,245.06	1,319,245.06	2,381,835.15	2,381,835.15	0.12	1,062,590.09	1,062,590.09	
	291011104	EMERSON ELECTRIC CO	37,796.000	90.22	90.22	1,681,450.95	1,681,450.95	3,409,955.12	3,409,955.12	0.17	1,728,504.17	1,728,504.17	
	29355A107	ENPHASE ENERGY INC	8,296.000	162.16	162.16	1,599,109.60	1,599,109.60	1,345,279.36	1,345,279.36	0.07	-253,830.24	-253,830.24	
	29364G103	ENTERGY CORP	11,965.000	99.47	99.47	988,365.35	988,365.35	1,190,158.55	1,190,158.55	0.06	201,793.20	201,793.20	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	294429105	EQUIFAX INC	7,245.000	181.13	181.13	717,570.30	717,570.30	1,312,286.85	1,312,286.85	0.06	594,716.55	594,716.55	
	29444U700	EQUINIX INC	5,474.000	679.59	679.59	2,438,283.10	2,438,283.10	3,720,075.66	3,720,075.66	0.18	1,281,792.56	1,281,792.56	
	29476L107	EQUITY RESIDENTIAL	21,248.000	71.63	71.63	1,242,888.48	1,242,888.48	1,521,994.24	1,521,994.24	0.07	279,105.76	279,105.76	
	297178105	ESSEX PROPERTY TRUST INC	4,043.000	271.84	271.84	914,932.48	914,932.48	1,099,049.12	1,099,049.12	0.05	184,116.64	184,116.64	
	29786A106	ETSY INC	7,536.000	201.67	201.67	927,800.60	927,800.60	1,519,785.12	1,519,785.12	0.07	591,984.52	591,984.52	
	30034W106	EVERGY INC	13,508.000	59.53	59.53	749,845.48	749,845.48	804,131.24	804,131.24	0.04	54,285.76	54,285.76	
	30040W108	EVERSOURCE ENERGY	20,941.000	86.59	86.59	1,292,121.40	1,292,121.40	1,813,281.19	1,813,281.19	0.09	521,159.79	521,159.79	
	30161N101	EXELON CORP	58,873.000	43.74	43.74	2,254,650.02	2,254,650.02	2,575,105.02	2,575,105.02	0.13	320,455.00	320,455.00	
	30212P303	EXPEDIA GROUP INC	8,210.000	172.12	172.12	747,636.14	747,636.14	1,413,105.20	1,413,105.20	0.07	665,469.06	665,469.06	
	302130109	EXPEDITORS INTERNATIONAL OF WA	9,959.000	107.69	107.69	541,029.85	541,029.85	1,072,484.71	1,072,484.71	0.05	531,454.86	531,454.86	
	30225T102	EXTRA SPACE STORAGE INC	8,190.000	132.55	132.55	784,739.67	784,739.67	1,085,584.50	1,085,584.50	0.05	300,844.83	300,844.83	
	30231G102	EXXON MOBIL CORP	279,228.000	55.83	55.83	14,202,473.66	14,202,473.66	15,589,299.24	15,589,299.24	0.76	1,386,825.58	1,386,825.58	
	302445101	FLIR SYSTEMS INC	8,036.000	56.47	56.47	296,192.67	296,192.67	453,792.92	453,792.92	0.02	157,600.25	157,600.25	
	302491303	FMC CORP	7,848.000	110.61	110.61	496,645.56	496,645.56	868,067.28	868,067.28	0.04	371,421.72	371,421.72	
	30303M102	FACEBOOK INC	134,187.000	294.53	294.53	18,524,603.79	18,524,603.79	39,522,097.11	39,522,097.11	1.93	20,997,493.32	20,997,493.32	
	311900104	FASTENAL CO	34,479.000	50.28	50.28	890,933.82	890,933.82	1,733,604.12	1,733,604.12	0.08	842,670.30	842,670.30	
	313747206	FEDERAL REALTY INVESTMENT TRUS	4,526.000	101.45	101.45	562,671.84	562,671.84	459,162.70	459,162.70	0.02	-103,509.14	-103,509.14	
	31428X106	FEDEX CORP	14,192.000	284.04	284.04	1,837,774.17	1,837,774.17	4,031,095.68	4,031,095.68	0.20	2,193,321.51	2,193,321.51	
	315616102	F5 NETWORKS INC	3,621.000	208.62	208.62	429,688.62	429,688.62	755,413.02	755,413.02	0.04	325,724.40	325,724.40	
	31620M106	FIDELITY NATIONAL INFORMATION	38,692.000	140.61	140.61	4,322,246.95	4,322,246.95	5,440,482.12	5,440,482.12	0.27	1,118,235.17	1,118,235.17	
	316773100	FIFTH THIRD BANCORP	43,461.000	37.45	37.45	877,949.07	877,949.07	1,627,614.45	1,627,614.45	0.08	749,665.38	749,665.38	
	33616C100	FIRST REPUBLIC BANK/CA	10,821.000	166.75	166.75	1,137,460.22	1,137,460.22	1,804,401.75	1,804,401.75	0.09	666,941.53	666,941.53	
	337738108	FISERV INC	35,514.000	119.04	119.04	2,699,792.20	2,699,792.20	4,227,586.56	4,227,586.56	0.21	1,527,794.36	1,527,794.36	
	337932107	FIRSTENERGY CORP	33,134.000	34.69	34.69	1,276,047.37	1,276,047.37	1,149,418.46	1,149,418.46	0.06	-126,628.91	-126,628.91	
	339041105	FLEETCOR TECHNOLOGIES INC	5,089.000	268.63	268.63	1,183,482.23	1,183,482.23	1,367,058.07	1,367,058.07	0.07	183,575.84	183,575.84	
	345370860	FORD MOTOR CO	244,651.000	12.25	12.25	2,016,507.73	2,016,507.73	2,996,974.75	2,996,974.75	0.15	980,467.02	980,467.02	
	34959E109	FORTINET INC	8,824.000	184.42	184.42	821,179.55	821,179.55	1,627,322.08	1,627,322.08	0.08	806,142.53	806,142.53	
	34959J108	FORTIVE CORP	20,315.000	70.64	70.64	876,096.79	876,096.79	1,435,051.60	1,435,051.60	0.07	558,954.81	558,954.81	
	34964C106	FORTUNE BRANDS HOME & SECURITY	8,209.000	95.82	95.82	519,164.87	519,164.87	786,586.38	786,586.38	0.04	267,421.51	267,421.51	
	35137L105	FOX CORP	20,101.000	36.11	36.11	648,867.44	648,867.44	725,847.11	725,847.11	0.04	76,979.67	76,979.67	
	35137L204	FOX CORP	9,142.000	34.93	34.93	289,900.75	289,900.75	319,330.06	319,330.06	0.02	29,429.31	29,429.31	
	354613101	FRANKLIN RESOURCES INC	15,886.000	29.60	29.60	442,709.03	442,709.03	470,225.60	470,225.60	0.02	27,516.57	27,516.57	
	35671D857	FREEPORT-MCMORAN INC	94,334.000	32.93	32.93	1,628,024.47	1,628,024.47	3,106,418.62	3,106,418.62	0.15	1,478,394.15	1,478,394.15	
	363576109	ARTHUR J GALLAGHER & CO	11,843.000	124.77	124.77	845,713.03	845,713.03	1,477,651.11	1,477,651.11	0.07	631,938.08	631,938.08	
	364760108	GAP INC/THE	12,264.000	29.78	29.78	233,494.36	233,494.36	365,221.92	365,221.92	0.02	131,727.56	131,727.56	
	366651107	GARTNER INC	5,483.000	182.55	182.55	693,121.74	693,121.74	1,000,921.65	1,000,921.65	0.05	307,799.91	307,799.91	
	368736104	GENERAC HOLDINGS INC	3,995.000	327.45	327.45	1,221,031.80	1,221,031.80	1,308,162.75	1,308,162.75	0.06	87,130.95	87,130.95	
	369550108	GENERAL DYNAMICS CORP	13,954.000	181.56	181.56	1,552,510.35	1,552,510.35	2,533,488.24	2,533,488.24	0.12	980,977.89	980,977.89	
	369604103	GENERAL ELECTRIC CO	503,431.000	13.13	13.13	6,961,573.22	6,961,573.22	6,610,049.03	6,610,049.03	0.32	-351,524.19	-351,524.19	
	370334104	GENERAL MILLS INC	36,148.000	61.32	61.32	1,694,842.10	1,694,842.10	2,216,595.36	2,216,595.36	0.11	521,753.26	521,753.26	
	37045V100	GENERAL MOTORS CO	75,577.000	57.46	57.46	2,485,252.45	2,485,252.45	4,342,654.42	4,342,654.42	0.21	1,857,401.97	1,857,401.97	
	372460105	GENUINE PARTS CO	8,635.000	115.59	115.59	583,592.22	583,592.22	998,119.65	998,119.65	0.05	414,527.43	414,527.43	
	375558103	GILEAD SCIENCES INC	72,799.000	64.63	64.63	3,927,242.47	3,927,242.47	4,704,999.37	4,704,999.37	0.23	777,756.90	777,756.90	
	37940X102	GLOBAL PAYMENTS INC	18,586.000	201.58	201.58	2,137,337.87	2,137,337.87	3,746,565.88	3,746,565.88	0.18	1,609,228.01	1,609,228.01	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	37959E102	GLOBE LIFE INC	5,888.000	96.63	96.63	321,912.38	321,912.38	568,957.44	568,957.44	0.03	247,045.06	247,045.06	
	38141G104	GOLDMAN SACHS GROUP INC/THE	21,105.000	327.00	327.00	3,261,014.92	3,261,014.92	6,901,335.00	6,901,335.00	0.34	3,640,320.08	3,640,320.08	
	384802104	WW GRAINGER INC	2,623.000	400.93	400.93	598,179.26	598,179.26	1,051,639.39	1,051,639.39	0.05	453,460.13	453,460.13	
	40412C101	HCA HEALTHCARE INC	15,896.000	188.34	188.34	1,510,698.41	1,510,698.41	2,993,852.64	2,993,852.64	0.15	1,483,154.23	1,483,154.23	
	40434L105	HP INC	76,483.000	31.75	31.75	992,688.01	992,688.01	2,428,335.25	2,428,335.25	0.12	1,435,647.24	1,435,647.24	
	406216101	HALLIBURTON CO	58,048.000	21.46	21.46	1,243,390.72	1,243,390.72	1,245,710.08	1,245,710.08	0.06	2,319.36	2,319.36	
	410345102	HANESBRANDS INC	20,718.000	19.67	19.67	490,857.84	490,857.84	407,523.06	407,523.06	0.02	-83,334.78	-83,334.78	
	416515104	HARTFORD FINANCIAL SERVICES GR	17,648.000	66.79	66.79	675,409.33	675,409.33	1,178,709.92	1,178,709.92	0.06	503,300.59	503,300.59	
	418056107	HASBRO INC	7,666.000	96.12	96.12	540,368.44	540,368.44	736,855.92	736,855.92	0.04	196,487.48	196,487.48	
	42250P103	HEALTHPEAK PROPERTIES INC	32,237.000	31.74	31.74	987,939.16	987,939.16	1,023,202.38	1,023,202.38	0.05	35,263.22	35,263.22	
	426281101	JACK HENRY & ASSOCIATES INC	4,718.000	151.72	151.72	684,500.06	684,500.06	715,814.96	715,814.96	0.03	31,314.90	31,314.90	
	427866108	HERSHEY CO/THE	8,680.000	158.16	158.16	903,948.65	903,948.65	1,372,828.80	1,372,828.80	0.07	468,880.15	468,880.15	
	42809H107	HESS CORP	17,383.000	70.76	70.76	971,341.15	971,341.15	1,230,021.08	1,230,021.08	0.06	258,679.93	258,679.93	
	42824C109	HEWLETT PACKARD ENTERPRISE CO	80,588.000	15.74	15.74	655,891.67	655,891.67	1,268,455.12	1,268,455.12	0.06	612,563.45	612,563.45	
	43300A203	HILTON WORLDWIDE HOLDINGS INC	17,074.000	120.92	120.92	1,357,066.58	1,357,066.58	2,064,588.08	2,064,588.08	0.10	707,521.50	707,521.50	
	436106108	HOLLYFRONTIER CORP	10,163.000	35.78	35.78	504,438.53	504,438.53	363,632.14	363,632.14	0.02	-140,806.39	-140,806.39	
	436440101	HOLOGIC INC	15,391.000	74.38	74.38	672,362.69	672,362.69	1,144,782.58	1,144,782.58	0.06	472,419.89	472,419.89	
	437076102	HOME DEPOT INC/THE	62,240.000	305.25	305.25	8,369,425.13	8,369,425.13	18,998,760.00	18,998,760.00	0.93	10,629,334.87	10,629,334.87	
	438516106	HONEYWELL INTERNATIONAL INC	42,140.000	217.07	217.07	4,516,870.18	4,516,870.18	9,147,329.80	9,147,329.80	0.45	4,630,459.62	4,630,459.62	
	440452100	HORMEL FOODS CORP	17,071.000	47.78	47.78	599,299.53	599,299.53	815,652.38	815,652.38	0.04	216,352.85	216,352.85	
	44107P104	HOST HOTELS & RESORTS INC	41,574.000	16.85	16.85	657,645.91	657,645.91	700,521.90	700,521.90	0.03	42,875.99	42,875.99	
	443201108	HOWMET AEROSPACE INC	23,478.000	32.13	32.13	539,561.04	539,561.04	754,348.14	754,348.14	0.04	214,787.10	214,787.10	
	444859102	HUMANA INC	7,712.000	419.25	419.25	1,518,833.32	1,518,833.32	3,233,256.00	3,233,256.00	0.16	1,714,422.68	1,714,422.68	
	445658107	JB HUNT TRANSPORT SERVICES INC	5,063.000	168.07	168.07	473,751.77	473,751.77	850,938.41	850,938.41	0.04	377,186.64	377,186.64	
	446150104	HUNTINGTON BANCSHARES INC/OH	63,900.000	15.72	15.72	917,174.53	917,174.53	1,004,508.00	1,004,508.00	0.05	87,333.47	87,333.47	
	446413106	HUNTINGTON INGALLS INDUSTRIES	2,418.000	205.85	205.85	549,116.13	549,116.13	497,745.30	497,745.30	0.02	-51,370.83	-51,370.83	
	44980X109	IPG PHOTONICS CORP	2,166.000	210.94	210.94	432,485.52	432,485.52	456,896.04	456,896.04	0.02	24,410.52	24,410.52	
	45167R104	IDEX CORP	4,581.000	209.32	209.32	735,294.66	735,294.66	958,894.92	958,894.92	0.05	223,600.26	223,600.26	
	45168D104	IDEXX LABORATORIES INC	5,301.000	489.31	489.31	1,180,705.49	1,180,705.49	2,593,832.31	2,593,832.31	0.13	1,413,126.82	1,413,126.82	
	452308109	ILLINOIS TOOL WORKS INC	17,072.000	221.52	221.52	1,804,959.24	1,804,959.24	3,781,789.44	3,781,789.44	0.18	1,976,830.20	1,976,830.20	
	452327109	ILLUMINA INC	8,643.000	384.06	384.06	2,042,128.46	2,042,128.46	3,319,430.58	3,319,430.58	0.16	1,277,302.12	1,277,302.12	
	45337C102	INCYTE CORP	11,222.000	81.27	81.27	1,271,985.58	1,271,985.58	912,011.94	912,011.94	0.04	-359,973.64	-359,973.64	
	458140100	INTEL CORP	240,771.000	64.00	64.00	7,721,345.98	7,721,345.98	15,409,344.00	15,409,344.00	0.75	7,687,998.02	7,687,998.02	
	45866F104	INTERCONTINENTAL EXCHANGE INC	35,099.000	111.68	111.68	2,206,732.80	2,206,732.80	3,919,856.32	3,919,856.32	0.19	1,713,123.52	1,713,123.52	
	459200101	INTERNATIONAL BUSINESS MACHINE	53,274.000	133.26	133.26	5,669,083.72	5,669,083.72	7,099,293.24	7,099,293.24	0.35	1,430,209.52	1,430,209.52	
	459506101	INTERNATIONAL FLAVORS & FRAGRA	14,904.000	139.61	139.61	1,704,696.44	1,704,696.44	2,080,747.44	2,080,747.44	0.10	376,051.00	376,051.00	
	460146103	INTERNATIONAL PAPER CO	23,798.000	54.07	54.07	805,189.51	805,189.51	1,286,757.86	1,286,757.86	0.06	481,568.35	481,568.35	
	460690100	INTERPUBLIC GROUP OF COS INC/T	23,481.000	29.20	29.20	441,897.41	441,897.41	685,645.20	685,645.20	0.03	243,747.79	243,747.79	
	461202103	INTUIT INC	17,205.000	383.06	383.06	3,217,360.63	3,217,360.63	6,590,547.30	6,590,547.30	0.32	3,373,186.67	3,373,186.67	
	46120E602	INTUITIVE SURGICAL INC	7,376.000	738.94	738.94	2,698,643.71	2,698,643.71	5,450,421.44	5,450,421.44	0.27	2,751,777.73	2,751,777.73	
	46266C105	IQVIA HOLDINGS INC	11,473.000	193.14	193.14	1,436,572.91	1,436,572.91	2,215,895.22	2,215,895.22	0.11	779,322.31	779,322.31	
	46284V101	IRON MOUNTAIN INC	17,835.000	37.01	37.01	549,160.42	549,160.42	660,073.35	660,073.35	0.03	110,912.93	110,912.93	
	46625H100	JPMORGAN CHASE & CO	188,735.000	152.23	152.23	12,940,923.59	12,940,923.59	28,731,129.05	28,731,129.05	1.40	15,790,205.46	15,790,205.46	
	469814107	JACOBS ENGINEERING GROUP INC	8,086.000	129.27	129.27	564,096.25	564,096.25	1,045,277.22	1,045,277.22	0.05	481,180.97	481,180.97	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
	478160104	JOHNSON & JOHNSON	158,231.000	164.35	164.35	15,571,131.62	15,571,131.62	26,005,264.85	26,005,264.85	1.27	10,434,133.23	10,434,133.23
	48203R104	JUNIPER NETWORKS INC	19,980.000	25.33	25.33	425,276.40	425,276.40	506,093.40	506,093.40	0.02	80,817.00	80,817.00
	482480100	KLA CORP	9,421.000	330.40	330.40	1,031,067.01	1,031,067.01	3,112,698.40	3,112,698.40	0.15	2,081,631.39	2,081,631.39
	485170302	KANSAS CITY SOUTHERN	5,326.000	263.92	263.92	652,678.36	652,678.36	1,405,637.92	1,405,637.92	0.07	752,959.56	752,959.56
	487836108	KELLOGG CO	15,342.000	63.30	63.30	883,663.22	883,663.22	971,148.60	971,148.60	0.05	87,485.38	87,485.38
	493267108	KEYCORP	61,097.000	19.98	19.98	788,458.75	788,458.75	1,220,718.06	1,220,718.06	0.06	432,259.31	432,259.31
	49338L103	KEYSIGHT TECHNOLOGIES INC	11,239.000	143.40	143.40	845,887.58	845,887.58	1,611,672.60	1,611,672.60	0.08	765,785.02	765,785.02
	494368103	KIMBERLY-CLARK CORP	20,632.000	139.05	139.05	1,932,231.21	1,932,231.21	2,868,879.60	2,868,879.60	0.14	936,648.39	936,648.39
	49446R109	KIMCO REALTY CORP	27,137.000	18.75	18.75	696,074.45	696,074.45	508,818.75	508,818.75	0.02	-187,255.70	-187,255.70
	49456B101	KINDER MORGAN INC	120,068.000	16.65	16.65	2,790,646.14	2,790,646.14	1,999,132.20	1,999,132.20	0.10	-791,513.94	-791,513.94
	500754106	KRAFT HEINZ CO/THE	38,075.000	40.00	40.00	1,814,164.94	1,814,164.94	1,523,000.00	1,523,000.00	0.07	-291,164.94	-291,164.94
	501044101	KROGER CO/THE	46,065.000	35.99	35.99	1,113,188.04	1,113,188.04	1,657,879.35	1,657,879.35	0.08	544,691.31	544,691.31
	501797104	L BRANDS INC	14,105.000	61.86	61.86	521,532.70	521,532.70	872,535.30	872,535.30	0.04	351,002.60	351,002.60
	501889208	LKQ CORP	16,643.000	42.33	42.33	505,856.39	505,856.39	704,498.19	704,498.19	0.03	198,641.80	198,641.80
	502431109	L3HARRIS TECHNOLOGIES INC	12,310.000	202.68	202.68	2,390,593.80	2,390,593.80	2,494,990.80	2,494,990.80	0.12	104,397.00	104,397.00
	50540R409	LABORATORY CORP OF AMERICA HOL	5,827.000	255.03	255.03	725,503.31	725,503.31	1,486,059.81	1,486,059.81	0.07	760,556.50	760,556.50
	512807108	LAM RESEARCH CORP	8,318.000	595.24	595.24	1,440,083.01	1,440,083.01	4,951,206.32	4,951,206.32	0.24	3,511,123.31	3,511,123.31
	513272104	LAMB WESTON HOLDINGS INC	8,866.000	77.48	77.48	645,649.06	645,649.06	686,937.68	686,937.68	0.03	41,288.62	41,288.62
	517834107	LAS VEGAS SANDS CORP	19,152.000	60.76	60.76	1,132,901.67	1,132,901.67	1,163,675.52	1,163,675.52	0.06	30,773.85	30,773.85
	518439104	ESTEE LAUDER COS INC/THE	13,987.000	290.85	290.85	1,770,894.44	1,770,894.44	4,068,118.95	4,068,118.95	0.20	2,297,224.51	2,297,224.51
	524660107	LEGGETT & PLATT INC	8,287.000	45.65	45.65	253,543.43	253,543.43	378,301.55	378,301.55	0.02	124,758.12	124,758.12
	525327102	LEIDOS HOLDINGS INC	7,939.000	96.28	96.28	706,931.61	706,931.61	764,366.92	764,366.92	0.04	57,435.31	57,435.31
	526057104	LENNAR CORP	15,278.000	101.23	101.23	842,142.95	842,142.95	1,546,591.94	1,546,591.94	0.08	704,448.99	704,448.99
	532457108	ELI LILLY & CO	54,087.000	186.82	186.82	5,815,329.39	5,815,329.39	10,104,533.34	10,104,533.34	0.49	4,289,203.95	4,289,203.95
	534187109	LINCOLN NATIONAL CORP	10,656.000	62.27	62.27	548,372.72	548,372.72	663,549.12	663,549.12	0.03	115,176.40	115,176.40
	538034109	LIVE NATION ENTERTAINMENT INC	8,984.000	84.65	84.65	593,006.87	593,006.87	760,495.60	760,495.60	0.04	167,488.73	167,488.73
	539830109	LOCKHEED MARTIN CORP	14,352.000	369.50	369.50	3,478,576.38	3,478,576.38	5,303,064.00	5,303,064.00	0.26	1,824,487.62	1,824,487.62
	540424108	LOEWS CORP	13,479.000	51.28	51.28	548,882.07	548,882.07	691,203.12	691,203.12	0.03	142,321.05	142,321.05
	548661107	LOWE'S COS INC	42,515.000	190.18	190.18	3,076,430.30	3,076,430.30	8,085,502.70	8,085,502.70	0.39	5,009,072.40	5,009,072.40
	550241103	LUMEN TECHNOLOGIES INC	59,419.000	13.35	13.35	1,145,517.19	1,145,517.19	793,243.65	793,243.65	0.04	-352,273.54	-352,273.54
	55261F104	M&T BANK CORP	7,969.000	151.61	151.61	901,181.21	901,181.21	1,208,180.09	1,208,180.09	0.06	306,998.88	306,998.88
	552953101	MGM RESORTS INTERNATIONAL	24,108.000	37.99	37.99	673,069.19	673,069.19	915,862.92	915,862.92	0.04	242,793.73	242,793.73
	55354G100	MSCI INC	5,050.000	419.28	419.28	1,117,316.81	1,117,316.81	2,117,364.00	2,117,364.00	0.10	1,000,047.19	1,000,047.19
	565849106	MARATHON OIL CORP	52,666.000	10.68	10.68	737,974.45	737,974.45	562,472.88	562,472.88	0.03	-175,501.57	-175,501.57
	56585A102	MARATHON PETROLEUM CORP	41,964.000	53.49	53.49	1,484,905.94	1,484,905.94	2,244,654.36	2,244,654.36	0.11	759,748.42	759,748.42
	57060D108	MARKETAXESS HOLDINGS INC	2,336.000	497.92	497.92	850,347.19	850,347.19	1,163,141.12	1,163,141.12	0.06	312,793.93	312,793.93
	571748102	MARSH & MCLENNAN COS INC	30,677.000	121.80	121.80	2,090,614.08	2,090,614.08	3,736,458.60	3,736,458.60	0.18	1,645,844.52	1,645,844.52
	571903202	MARRIOTT INTERNATIONAL INC/MD	16,035.000	148.11	148.11	1,260,038.36	1,260,038.36	2,374,943.85	2,374,943.85	0.12	1,114,905.49	1,114,905.49
	573284106	MARTIN MARIETTA MATERIALS INC	3,853.000	335.82	335.82	703,876.59	703,876.59	1,293,914.46	1,293,914.46	0.06	590,037.87	590,037.87
	574599106	MASCO CORP	15,368.000	59.90	59.90	428,177.96	428,177.96	920,543.20	920,543.20	0.04	492,365.24	492,365.24
	57636Q104	MASTERCARD INC	57,370.000	356.05	356.05	9,664,168.97	9,664,168.97	20,426,588.50	20,426,588.50	1.00	10,762,419.53	10,762,419.53
	57772K101	MAXIM INTEGRATED PRODUCTS INC	16,028.000	91.37	91.37	855,874.79	855,874.79	1,464,478.36	1,464,478.36	0.07	608,603.57	608,603.57
	579780206	MCCORMICK & CO INC/MD	14,901.000	89.16	89.16	761,372.48	761,372.48	1,328,573.16	1,328,573.16	0.06	567,200.68	567,200.68
	580135101	MCDONALD'S CORP	42,878.000	224.14	224.14	5,030,824.49	5,030,824.49	9,610,674.92	9,610,674.92	0.47	4,579,850.43	4,579,850.43

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	58155Q103	MCKESSON CORP	9,547.000	195.04	195.04	1,139,105.96	1,139,105.96	1,862,046.88	1,862,046.88	0.09	722,940.92	722,940.92	
	58933Y105	MERCK & CO INC	149,221.000	77.09	77.09	8,175,751.21	8,175,751.21	11,503,446.89	11,503,446.89	0.56	3,327,695.68	3,327,695.68	
	59156R108	METLIFE INC	45,263.000	60.79	60.79	1,719,033.95	1,719,033.95	2,751,537.77	2,751,537.77	0.13	1,032,503.82	1,032,503.82	
	592688105	METTLER-TOLEDO INTERNATIONAL I	1,363.000	1,155.69	1,155.69	797,169.58	797,169.58	1,575,205.47	1,575,205.47	0.08	778,035.89	778,035.89	
	594918104	MICROSOFT CORP	464,503.000	235.77	235.77	43,624,228.30	43,624,228.30	109,515,872.31	109,515,872.31	5.34	65,891,644.01	65,891,644.01	
	595017104	MICROCHIP TECHNOLOGY INC	16,249.000	155.22	155.22	1,205,120.24	1,205,120.24	2,522,169.78	2,522,169.78	0.12	1,317,049.54	1,317,049.54	
	595112103	MICRON TECHNOLOGY INC	64,219.000	88.21	88.21	1,967,470.93	1,967,470.93	5,664,757.99	5,664,757.99	0.28	3,697,287.06	3,697,287.06	
	59522J103	MID-AMERICA APARTMENT COMMUNIT	6,801.000	144.36	144.36	708,241.51	708,241.51	981,792.36	981,792.36	0.05	273,550.85	273,550.85	
	608190104	MOHAWK INDUSTRIES INC	3,709.000	192.31	192.31	506,667.50	506,667.50	713,277.79	713,277.79	0.03	206,610.29	206,610.29	
	60871R209	MOLSON COORS BEVERAGE CO	11,000.000	51.15	51.15	605,909.74	605,909.74	562,650.00	562,650.00	0.03	-43,259.74	-43,259.74	
	609207105	MONDELEZ INTERNATIONAL INC	83,539.000	58.53	58.53	3,252,568.46	3,252,568.46	4,889,537.67	4,889,537.67	0.24	1,636,969.21	1,636,969.21	
	609839105	MONOLITHIC POWER SYSTEMS INC	2,477.000	353.21	353.21	850,081.63	850,081.63	874,901.17	874,901.17	0.04	24,819.54	24,819.54	
	61174X109	MONSTER BEVERAGE CORP	22,476.000	91.09	91.09	1,120,922.56	1,120,922.56	2,047,338.84	2,047,338.84	0.10	926,416.28	926,416.28	
	615369105	MOODY'S CORP	9,825.000	298.61	298.61	1,386,315.24	1,386,315.24	2,933,843.25	2,933,843.25	0.14	1,547,528.01	1,547,528.01	
	617446448	MORGAN STANLEY	92,345.000	77.66	77.66	3,627,440.44	3,627,440.44	7,171,512.70	7,171,512.70	0.35	3,544,072.26	3,544,072.26	
	61945C103	MOSAIC CO/THE	21,103.000	31.61	31.61	683,033.99	683,033.99	667,065.83	667,065.83	0.03	-15,968.16	-15,968.16	
	620076307	MOTOROLA SOLUTIONS INC	10,065.000	188.05	188.05	1,028,903.57	1,028,903.57	1,892,723.25	1,892,723.25	0.09	863,819.68	863,819.68	
	629377508	NRG ENERGY INC	16,638.000	37.73	37.73	452,148.67	452,148.67	627,751.74	627,751.74	0.03	175,603.07	175,603.07	
	62944T105	NVR INC	212.000	4,710.93	4,710.93	751,805.94	751,805.94	998,717.16	998,717.16	0.05	246,911.22	246,911.22	
	62955J103	NOV INC	26,196.000	13.72	13.72	689,667.74	689,667.74	359,409.12	359,409.12	0.02	-330,258.62	-330,258.62	
	631103108	NASDAQ INC	6,974.000	147.46	147.46	513,378.42	513,378.42	1,028,386.04	1,028,386.04	0.05	515,007.62	515,007.62	
	64110D104	NETAPP INC	12,801.000	72.67	72.67	577,078.71	577,078.71	930,248.67	930,248.67	0.05	353,169.96	353,169.96	
	64110L106	NETFLIX INC	27,133.000	521.66	521.66	6,077,470.02	6,077,470.02	14,154,200.78	14,154,200.78	0.69	8,076,730.76	8,076,730.76	
	651229106	NEWELL BRANDS INC	21,950.000	26.78	26.78	562,262.96	562,262.96	587,821.00	587,821.00	0.03	25,558.04	25,558.04	
	651639106	NEWMONT CORP	45,939.000	60.27	60.27	1,777,017.18	1,777,017.18	2,768,743.53	2,768,743.53	0.14	991,726.35	991,726.35	
	65249B109	NEWS CORP	22,806.000	25.43	25.43	277,938.31	277,938.31	579,956.58	579,956.58	0.03	302,018.27	302,018.27	
	65249B208	NEWS CORP	7,315.000	23.46	23.46	99,374.41	99,374.41	171,609.90	171,609.90	0.01	72,235.49	72,235.49	
	65339F101	NEXTERA ENERGY INC	126,238.000	75.61	75.61	5,000,747.74	5,000,747.74	9,544,855.18	9,544,855.18	0.47	4,544,107.44	4,544,107.44	
	654106103	NIKE INC	78,339.000	132.89	132.89	4,646,481.83	4,646,481.83	10,410,469.71	10,410,469.71	0.51	5,763,987.88	5,763,987.88	
	65473P105	NISOURCE INC	22,674.000	24.11	24.11	456,321.14	456,321.14	546,670.14	546,670.14	0.03	90,349.00	90,349.00	
	655844108	NORFOLK SOUTHERN CORP	15,276.000	268.52	268.52	1,719,930.47	1,719,930.47	4,101,911.52	4,101,911.52	0.20	2,381,981.05	2,381,981.05	
	665859104	NORTHERN TRUST CORP	12,546.000	105.11	105.11	903,878.37	903,878.37	1,318,710.06	1,318,710.06	0.06	414,831.69	414,831.69	
	666807102	NORTHROP GRUMMAN CORP	9,064.000	323.64	323.64	1,780,369.12	1,780,369.12	2,933,472.96	2,933,472.96	0.14	1,153,103.84	1,153,103.84	
	668771108	NORTONLIFELOCK INC	35,544.000	21.26	21.26	722,799.61	722,799.61	755,665.44	755,665.44	0.04	32,865.83	32,865.83	
	670346105	NUCOR CORP	17,689.000	80.27	80.27	772,408.91	772,408.91	1,419,896.03	1,419,896.03	0.07	647,487.12	647,487.12	
	67066G104	NVIDIA CORP	37,492.000	533.93	533.93	6,051,413.32	6,051,413.32	20,018,103.56	20,018,103.56	0.98	13,966,690.24	13,966,690.24	
	67103H107	O'REILLY AUTOMOTIVE INC	4,234.000	507.25	507.25	953,163.32	953,163.32	2,147,696.50	2,147,696.50	0.10	1,194,533.18	1,194,533.18	
	674599105	OCCIDENTAL PETROLEUM CORP	55,362.000	26.62	26.62	1,727,309.07	1,727,309.07	1,473,736.44	1,473,736.44	0.07	-253,572.63	-253,572.63	
	679580100	OLD DOMINION FREIGHT LINE INC	5,956.000	240.41	240.41	830,161.66	830,161.66	1,431,881.96	1,431,881.96	0.07	601,720.30	601,720.30	
	681919106	OMNICOM GROUP INC	13,179.000	74.15	74.15	703,173.33	703,173.33	977,222.85	977,222.85	0.05	274,049.52	274,049.52	
	682680103	ONEOK INC	28,184.000	50.66	50.66	1,150,811.33	1,150,811.33	1,427,801.44	1,427,801.44	0.07	276,990.11	276,990.11	
	68389X105	ORACLE CORP	113,867.000	70.17	70.17	4,010,264.14	4,010,264.14	7,990,047.39	7,990,047.39	0.39	3,979,783.25	3,979,783.25	
	68902V107	OTIS WORLDWIDE CORP	24,257.000	68.45	68.45	1,076,132.43	1,076,132.43	1,660,391.65	1,660,391.65	0.08	584,259.22	584,259.22	
	693475105	PNC FINANCIAL SERVICES GROUP I	26,319.000	175.41	175.41	3,079,921.29	3,079,921.29	4,616,615.79	4,616,615.79	0.23	1,536,694.50	1,536,694.50	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	693506107	PPG INDUSTRIES INC	14,027.000	150.26	150.26	1,102,914.34	1,102,914.34	2,107,697.02	2,107,697.02	0.10	1,004,782.68	1,004,782.68	
	69351T106	PPL CORP	44,029.000	28.84	28.84	1,280,118.22	1,280,118.22	1,269,796.36	1,269,796.36	0.06	-10,321.86	-10,321.86	
	693656100	PVH CORP	4,364.000	105.70	105.70	408,211.09	408,211.09	461,274.80	461,274.80	0.02	53,063.71	53,063.71	
	693718108	PACCAR INC	21,468.000	92.92	92.92	986,028.70	986,028.70	1,994,806.56	1,994,806.56	0.10	1,008,777.86	1,008,777.86	
	695156109	PACKAGING CORP OF AMERICA	5,887.000	134.48	134.48	643,577.92	643,577.92	791,683.76	791,683.76	0.04	148,105.84	148,105.84	
	701094104	PARKER-HANNIFIN CORP	7,820.000	315.43	315.43	943,679.36	943,679.36	2,466,662.60	2,466,662.60	0.12	1,522,983.24	1,522,983.24	
	704326107	PAYCHEX INC	19,035.000	98.02	98.02	1,071,517.11	1,071,517.11	1,865,810.70	1,865,810.70	0.09	794,293.59	794,293.59	
	70432V102	PAYCOM SOFTWARE INC	3,039.000	370.06	370.06	877,919.13	877,919.13	1,124,612.34	1,124,612.34	0.05	246,693.21	246,693.21	
	70450Y103	PAYPAL HOLDINGS INC	73,417.000	242.84	242.84	6,609,827.51	6,609,827.51	17,828,584.28	17,828,584.28	0.87	11,218,756.77	11,218,756.77	
	707569109	PENN NATIONAL GAMING INC	9,932.000	104.84	104.84	1,165,818.16	1,165,818.16	1,041,270.88	1,041,270.88	0.05	-124,547.28	-124,547.28	
	712704105	PEOPLE'S UNITED FINANCIAL INC	26,489.000	17.90	17.90	400,054.45	400,054.45	474,153.10	474,153.10	0.02	74,098.65	74,098.65	
	713448108	PEPSICO INC	83,279.000	141.45	141.45	7,419,357.69	7,419,357.69	11,779,814.55	11,779,814.55	0.57	4,360,456.86	4,360,456.86	
	714046109	PERKINELMER INC	6,481.000	128.29	128.29	436,385.99	436,385.99	831,447.49	831,447.49	0.04	395,061.50	395,061.50	
	717081103	PFIZER INC	331,344.000	36.23	36.23	8,835,848.90	8,835,848.90	12,004,593.12	12,004,593.12	0.59	3,168,744.22	3,168,744.22	
	718172109	PHILIP MORRIS INTERNATIONAL IN	92,585.000	88.74	88.74	5,565,358.93	5,565,358.93	8,215,992.90	8,215,992.90	0.40	2,650,633.97	2,650,633.97	
	718546104	PHILLIPS 66	28,400.000	81.54	81.54	1,703,685.12	1,703,685.12	2,315,736.00	2,315,736.00	0.11	612,050.88	612,050.88	
	723484101	PINNACLE WEST CAPITAL CORP	6,689.000	81.35	81.35	453,083.55	453,083.55	544,150.15	544,150.15	0.03	91,066.60	91,066.60	
	723787107	PIONEER NATURAL RESOURCES CO	12,703.000	158.82	158.82	1,427,370.92	1,427,370.92	2,017,490.46	2,017,490.46	0.10	590,119.54	590,119.54	
	73278L105	POOL CORP	2,418.000	345.24	345.24	821,547.81	821,547.81	834,790.32	834,790.32	0.04	13,242.51	13,242.51	
	74144T108	T ROWE PRICE GROUP INC	13,914.000	171.60	171.60	1,238,583.50	1,238,583.50	2,387,642.40	2,387,642.40	0.12	1,149,058.90	1,149,058.90	
	74251V102	PRINCIPAL FINANCIAL GROUP INC	15,633.000	59.96	59.96	618,297.40	618,297.40	937,354.68	937,354.68	0.05	319,057.28	319,057.28	
	742718109	PROCTER & GAMBLE CO/THE	148,062.000	135.43	135.43	11,865,680.14	11,865,680.14	20,052,036.66	20,052,036.66	0.98	8,186,356.52	8,186,356.52	
	743315103	PROGRESSIVE CORP/THE	36,567.000	95.61	95.61	1,809,969.71	1,809,969.71	3,496,170.87	3,496,170.87	0.17	1,686,201.16	1,686,201.16	
	74340W103	PROLOGIS INC	44,340.000	106.00	106.00	2,873,031.44	2,873,031.44	4,700,040.00	4,700,040.00	0.23	1,827,008.56	1,827,008.56	
	744320102	PRUDENTIAL FINANCIAL INC	24,435.000	91.10	91.10	1,662,194.14	1,662,194.14	2,226,028.50	2,226,028.50	0.11	563,834.36	563,834.36	
	744573106	PUBLIC SERVICE ENTERPRISE GROU	30,197.000	60.21	60.21	1,141,285.76	1,141,285.76	1,818,161.37	1,818,161.37	0.09	676,875.61	676,875.61	
	74460D109	PUBLIC STORAGE	9,364.000	246.76	246.76	1,745,187.55	1,745,187.55	2,310,660.64	2,310,660.64	0.11	565,473.09	565,473.09	
	745867101	PULTEGROUP INC	15,763.000	52.44	52.44	551,057.60	551,057.60	826,611.72	826,611.72	0.04	275,554.12	275,554.12	
	74736K101	QORVO INC	6,638.000	182.70	182.70	563,458.10	563,458.10	1,212,762.60	1,212,762.60	0.06	649,304.50	649,304.50	
	747525103	QUALCOMM INC	67,657.000	132.59	132.59	4,294,543.60	4,294,543.60	8,970,641.63	8,970,641.63	0.44	4,676,098.03	4,676,098.03	
	74762E102	QUANTA SERVICES INC	8,694.000	87.98	87.98	299,531.43	299,531.43	764,898.12	764,898.12	0.04	465,366.69	465,366.69	
	74834L100	QUEST DIAGNOSTICS INC	7,856.000	128.34	128.34	651,529.97	651,529.97	1,008,239.04	1,008,239.04	0.05	356,709.07	356,709.07	
	751212101	RALPH LAUREN CORP	2,945.000	123.16	123.16	323,374.16	323,374.16	362,706.20	362,706.20	0.02	39,332.04	39,332.04	
	754730109	RAYMOND JAMES FINANCIAL INC	7,440.000	122.56	122.56	580,852.79	580,852.79	911,846.40	911,846.40	0.04	330,993.61	330,993.61	
	75513E101	RAYTHEON TECHNOLOGIES CORP	93,099.562	77.27	77.27	5,809,805.94	5,809,805.94	7,193,803.16	7,193,803.16	0.35	1,383,997.22	1,383,997.22	
	756109104	REALTY INCOME CORP	22,766.000	63.50	63.50	1,354,567.46	1,354,567.46	1,445,641.00	1,445,641.00	0.07	91,073.54	91,073.54	
	758849103	REGENCY CENTERS CORP	10,024.000	56.71	56.71	592,907.60	592,907.60	568,461.04	568,461.04	0.03	-24,446.56	-24,446.56	
	75886F107	REGENERON PHARMACEUTICALS INC	6,245.000	473.14	473.14	2,660,166.90	2,660,166.90	2,954,759.30	2,954,759.30	0.14	294,592.40	294,592.40	
	7591EP100	REGIONS FINANCIAL CORP	60,371.000	20.66	20.66	701,140.15	701,140.15	1,247,264.86	1,247,264.86	0.06	546,124.71	546,124.71	
	760759100	REPUBLIC SERVICES INC	12,717.000	99.35	99.35	783,514.82	783,514.82	1,263,433.95	1,263,433.95	0.06	479,919.13	479,919.13	
	761152107	RESMED INC	8,765.000	194.02	194.02	1,153,627.79	1,153,627.79	1,700,585.30	1,700,585.30	0.08	546,957.51	546,957.51	
	770323103	ROBERT HALF INTERNATIONAL INC	6,989.000	78.07	78.07	292,834.76	292,834.76	545,631.23	545,631.23	0.03	252,796.47	252,796.47	
	773903109	ROCKWELL AUTOMATION INC	7,183.000	265.44	265.44	961,952.19	961,952.19	1,906,655.52	1,906,655.52	0.09	944,703.33	944,703.33	
	775711104	ROLLINS INC	13,318.000	34.42	34.42	364,036.30	364,036.30	458,405.56	458,405.56	0.02	94,369.26	94,369.26	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	776696106	ROPER TECHNOLOGIES INC	6,156.000	403.34	403.34	1,364,094.11	1,364,094.11	2,482,961.04	2,482,961.04	0.12	1,118,866.93	1,118,866.93	
	778296103	ROSS STORES INC	21,726.000	119.91	119.91	1,251,012.45	1,251,012.45	2,605,164.66	2,605,164.66	0.13	1,354,152.21	1,354,152.21	
	78409V104	S&P GLOBAL INC	14,429.000	352.87	352.87	2,308,935.07	2,308,935.07	5,091,561.23	5,091,561.23	0.25	2,782,626.16	2,782,626.16	
	78410G104	SBA COMMUNICATIONS CORP	6,433.000	277.55	277.55	1,331,246.03	1,331,246.03	1,785,479.15	1,785,479.15	0.09	454,233.12	454,233.12	
	78486Q101	SVB FINANCIAL GROUP	3,188.000	493.66	493.66	881,961.70	881,961.70	1,573,788.08	1,573,788.08	0.08	691,826.38	691,826.38	
	79466L302	SALESFORCE.COM INC	55,622.000	211.87	211.87	7,015,208.01	7,015,208.01	11,784,633.14	11,784,633.14	0.58	4,769,425.13	4,769,425.13	
	806407102	HENRY SCHEIN INC	8,660.000	69.24	69.24	505,063.24	505,063.24	599,618.40	599,618.40	0.03	94,555.16	94,555.16	
	806857108	SCHLUMBERGER LTD	89,557.000	27.19	27.19	3,299,121.68	3,299,121.68	2,435,054.83	2,435,054.83	0.12	-864,066.85	-864,066.85	
	808513105	CHARLES SCHWAB CORP/THE	92,946.000	65.18	65.18	3,257,561.08	3,257,561.08	6,058,220.28	6,058,220.28	0.30	2,800,659.20	2,800,659.20	
	81211K100	SEALED AIR CORP	9,417.000	45.82	45.82	286,015.92	286,015.92	431,486.94	431,486.94	0.02	145,471.02	145,471.02	
	816851109	SEMPRA ENERGY	18,262.000	132.58	132.58	1,826,485.92	1,826,485.92	2,421,175.96	2,421,175.96	0.12	594,690.04	594,690.04	
	81762P102	SERVICENOW INC	12,295.000	500.11	500.11	4,008,923.10	4,008,923.10	6,148,852.45	6,148,852.45	0.30	2,139,929.35	2,139,929.35	
	824348106	SHERWIN-WILLIAMS CO/THE	4,864.000	738.01	738.01	1,670,037.00	1,670,037.00	3,589,680.64	3,589,680.64	0.18	1,919,643.64	1,919,643.64	
	828806109	SIMON PROPERTY GROUP INC	20,093.000	113.77	113.77	2,026,038.61	2,026,038.61	2,285,980.61	2,285,980.61	0.11	259,942.00	259,942.00	
	83088M102	SKYWORKS SOLUTIONS INC	9,795.000	183.48	183.48	928,262.12	928,262.12	1,797,186.60	1,797,186.60	0.09	868,924.48	868,924.48	
	831865209	A O SMITH CORP	7,791.000	67.61	67.61	409,277.57	409,277.57	526,749.51	526,749.51	0.03	117,471.94	117,471.94	
	832696405	J M SMUCKER CO/THE	6,366.000	126.53	126.53	606,827.29	606,827.29	805,489.98	805,489.98	0.04	198,662.69	198,662.69	
	833034101	SNAP-ON INC	3,148.000	230.74	230.74	345,320.52	345,320.52	726,369.52	726,369.52	0.04	381,049.00	381,049.00	
	842587107	SOUTHERN CO/THE	64,473.000	62.16	62.16	2,994,286.83	2,994,286.83	4,007,641.68	4,007,641.68	0.20	1,013,354.85	1,013,354.85	
	844741108	SOUTHWEST AIRLINES CO	35,864.000	61.06	61.06	1,103,515.19	1,103,515.19	2,189,855.84	2,189,855.84	0.11	1,086,340.65	1,086,340.65	
	854502101	STANLEY BLACK & DECKER INC	9,342.000	199.67	199.67	926,444.47	926,444.47	1,865,317.14	1,865,317.14	0.09	938,872.67	938,872.67	
	855244109	STARBUCKS CORP	72,013.000	109.27	109.27	3,924,147.71	3,924,147.71	7,868,860.51	7,868,860.51	0.38	3,944,712.80	3,944,712.80	
	857477103	STATE STREET CORP	21,329.000	84.01	84.01	1,201,149.62	1,201,149.62	1,791,849.29	1,791,849.29	0.09	590,699.67	590,699.67	
	863667101	STRYKER CORP	20,823.000	243.58	243.58	2,962,776.43	2,962,776.43	5,072,066.34	5,072,066.34	0.25	2,109,289.91	2,109,289.91	
	871607107	SYNOPSYS INC	9,195.000	247.78	247.78	1,053,288.98	1,053,288.98	2,278,337.10	2,278,337.10	0.11	1,225,048.12	1,225,048.12	
	87165B103	SYNCHRONY FINANCIAL	33,973.000	40.66	40.66	1,024,797.27	1,024,797.27	1,381,342.18	1,381,342.18	0.07	356,544.91	356,544.91	
	871829107	SYSCO CORP	32,499.000	78.74	78.74	1,689,172.41	1,689,172.41	2,558,971.26	2,558,971.26	0.12	869,798.85	869,798.85	
	872540109	TJX COS INC/THE	72,983.000	66.15	66.15	2,634,780.89	2,634,780.89	4,827,825.45	4,827,825.45	0.24	2,193,044.56	2,193,044.56	
	872590104	T-MOBILE US INC	36,194.000	125.29	125.29	3,470,881.72	3,470,881.72	4,534,746.26	4,534,746.26	0.22	1,063,864.54	1,063,864.54	
	874054109	TAKE-TWO INTERACTIVE SOFTWARE	6,974.000	176.70	176.70	824,450.30	824,450.30	1,232,305.80	1,232,305.80	0.06	407,855.50	407,855.50	
	876030107	TAPESTRY INC	16,607.000	41.21	41.21	620,129.74	620,129.74	684,374.47	684,374.47	0.03	64,244.73	64,244.73	
	87612E106	TARGET CORP	29,619.000	198.07	198.07	2,594,128.61	2,594,128.61	5,866,635.33	5,866,635.33	0.29	3,272,506.72	3,272,506.72	
	879360105	TELEDYNE TECHNOLOGIES INC	2,284.000	413.65	413.65	745,093.05	745,093.05	944,776.60	944,776.60	0.05	199,683.55	199,683.55	
	879369106	TELEFLEX INC	2,947.000	415.46	415.46	946,080.66	946,080.66	1,224,360.62	1,224,360.62	0.06	278,279.96	278,279.96	
	880770102	TERADYNE INC	9,966.000	121.68	121.68	800,417.75	800,417.75	1,212,662.88	1,212,662.88	0.06	412,245.13	412,245.13	
	88160R101	TESLA INC	49,431.000	667.93	667.93	34,584,309.74	34,584,309.74	33,016,447.83	33,016,447.83	1.61	-1,567,861.91	-1,567,861.91	
	882508104	TEXAS INSTRUMENTS INC	54,975.000	188.99	188.99	4,086,649.23	4,086,649.23	10,389,725.25	10,389,725.25	0.51	6,303,076.02	6,303,076.02	
	883203101	TEXTRON INC	13,738.000	56.08	56.08	451,943.46	451,943.46	770,427.04	770,427.04	0.04	318,483.58	318,483.58	
	883556102	THERMO FISHER SCIENTIFIC INC	23,859.000	456.38	456.38	5,011,501.99	5,011,501.99	10,888,770.42	10,888,770.42	0.53	5,877,268.43	5,877,268.43	
	88579Y101	3M CO	34,092.000	192.68	192.68	3,872,693.54	3,872,693.54	6,568,846.56	6,568,846.56	0.32	2,696,153.02	2,696,153.02	
	892356106	TRACTOR SUPPLY CO	6,970.000	177.08	177.08	633,699.82	633,699.82	1,234,247.60	1,234,247.60	0.06	600,547.78	600,547.78	
	893641100	TRANSDIGM GROUP INC	3,426.000	587.92	587.92	1,346,155.50	1,346,155.50	2,014,213.92	2,014,213.92	0.10	668,058.42	668,058.42	
	89417E109	TRAVELERS COS INC/THE	15,853.000	150.40	150.40	1,399,116.59	1,399,116.59	2,384,291.20	2,384,291.20	0.12	985,174.61	985,174.61	
	896239100	TRIMBLE INC	15,064.000	77.79	77.79	1,076,172.16	1,076,172.16	1,171,828.56	1,171,828.56	0.06	95,656.40	95,656.40	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	89832Q109	TRUIST FINANCIAL CORP	83,627.000	58.32	58.32	2,940,719.75	2,940,719.75	4,877,126.64	4,877,126.64	0.24	1,936,406.89	1,936,406.89	
	90184L102	TWITTER INC	49,384.000	63.63	63.63	1,996,866.75	1,996,866.75	3,142,303.92	3,142,303.92	0.15	1,145,437.17	1,145,437.17	
	902252105	TYLER TECHNOLOGIES INC	2,399.000	424.53	424.53	817,172.90	817,172.90	1,018,447.47	1,018,447.47	0.05	201,274.57	201,274.57	
	902494103	TYSON FOODS INC	17,497.000	74.30	74.30	848,104.42	848,104.42	1,300,027.10	1,300,027.10	0.06	451,922.68	451,922.68	
	902653104	UDR INC	18,443.000	43.86	43.86	736,829.73	736,829.73	808,909.98	808,909.98	0.04	72,080.25	72,080.25	
	902973304	US BANCORP	81,601.000	55.31	55.31	2,997,701.15	2,997,701.15	4,513,351.31	4,513,351.31	0.22	1,515,650.16	1,515,650.16	
	90384S303	ULTA BEAUTY INC	3,391.000	309.17	309.17	776,756.85	776,756.85	1,048,395.47	1,048,395.47	0.05	271,638.62	271,638.62	
	904311107	UNDER ARMOUR INC	11,388.000	22.16	22.16	257,836.55	257,836.55	252,358.08	252,358.08	0.01	-5,478.47	-5,478.47	
	904311206	UNDER ARMOUR INC	11,839.000	18.46	18.46	251,980.25	251,980.25	218,547.94	218,547.94	0.01	-33,432.31	-33,432.31	
	907818108	UNION PACIFIC CORP	41,137.000	220.41	220.41	3,930,647.44	3,930,647.44	9,067,006.17	9,067,006.17	0.44	5,136,358.73	5,136,358.73	
	910047109	UNITED AIRLINES HOLDINGS INC	18,055.000	57.54	57.54	960,465.57	960,465.57	1,038,884.70	1,038,884.70	0.05	78,419.13	78,419.13	
	911312106	UNITED PARCEL SERVICE INC	44,592.000	169.99	169.99	4,342,802.33	4,342,802.33	7,580,194.08	7,580,194.08	0.37	3,237,391.75	3,237,391.75	
	911363109	UNITED RENTALS INC	4,415.000	329.31	329.31	555,215.04	555,215.04	1,453,903.65	1,453,903.65	0.07	898,688.61	898,688.61	
	91324P102	UNITEDHEALTH GROUP INC	55,791.000	372.07	372.07	8,894,918.10	8,894,918.10	20,758,157.37	20,758,157.37	1.01	11,863,239.27	11,863,239.27	
	913903100	UNIVERSAL HEALTH SERVICES INC	4,651.000	133.39	133.39	539,237.15	539,237.15	620,396.89	620,396.89	0.03	81,159.74	81,159.74	
	91529Y106	UNUM GROUP	12,671.000	27.83	27.83	307,434.53	307,434.53	352,633.93	352,633.93	0.02	45,199.40	45,199.40	
	918204108	VF CORP	19,371.000	79.92	79.92	1,196,965.58	1,196,965.58	1,548,130.32	1,548,130.32	0.08	351,164.74	351,164.74	
	91913Y100	VALERO ENERGY CORP	27,472.000	71.60	71.60	1,308,037.54	1,308,037.54	1,966,995.20	1,966,995.20	0.10	658,957.66	658,957.66	
	92220P105	VARIAN MEDICAL SYSTEMS INC	5,541.000	176.53	176.53	529,014.08	529,014.08	978,152.73	978,152.73	0.05	449,138.65	449,138.65	
	92276F100	VENTAS INC	23,474.000	53.34	53.34	1,196,435.03	1,196,435.03	1,252,103.16	1,252,103.16	0.06	55,668.13	55,668.13	
	92343E102	VERISIGN INC	5,939.000	198.76	198.76	741,174.53	741,174.53	1,180,435.64	1,180,435.64	0.06	439,261.11	439,261.11	
	92343V104	VERIZON COMMUNICATIONS INC	248,141.000	58.15	58.15	11,509,999.78	11,509,999.78	14,429,399.15	14,429,399.15	0.70	2,919,399.37	2,919,399.37	
	92345Y106	VERISK ANALYTICS INC	9,870.000	176.69	176.69	1,135,784.78	1,135,784.78	1,743,930.30	1,743,930.30	0.09	608,145.52	608,145.52	
	92532F100	VERTEX PHARMACEUTICALS INC	15,680.000	214.89	214.89	2,388,131.43	2,388,131.43	3,369,475.20	3,369,475.20	0.16	981,343.77	981,343.77	
	92556H206	VIACOMCBS INC	33,251.000	45.10	45.10	1,106,238.80	1,106,238.80	1,499,620.10	1,499,620.10	0.07	393,381.30	393,381.30	
	92556V106	VIATRIS INC	71,254.000	13.97	13.97	949,662.06	949,662.06	995,418.38	995,418.38	0.05	45,756.32	45,756.32	
	92826C839	VISA INC	108,933.000	211.73	211.73	11,690,717.42	11,690,717.42	23,064,384.09	23,064,384.09	1.13	11,373,666.67	11,373,666.67	
	929042109	VORNADO REALTY TRUST	9,689.000	45.39	45.39	552,186.22	552,186.22	439,783.71	439,783.71	0.02	-112,402.51	-112,402.51	
	929160109	VULCAN MATERIALS CO	8,292.000	168.75	168.75	769,759.15	769,759.15	1,399,275.00	1,399,275.00	0.07	629,515.85	629,515.85	
	92939U106	WEC ENERGY GROUP INC	19,110.000	93.59	93.59	1,200,817.83	1,200,817.83	1,788,504.90	1,788,504.90	0.09	587,687.07	587,687.07	
	929740108	WESTINGHOUSE AIR BRAKE TECHNOL	11,109.000	79.16	79.16	759,105.05	759,105.05	879,388.44	879,388.44	0.04	120,283.39	120,283.39	
	931142103	WALMART INC	85,638.000	135.83	135.83	7,483,394.35	7,483,394.35	11,632,209.54	11,632,209.54	0.57	4,148,815.19	4,148,815.19	
	931427108	WALGREENS BOOTS ALLIANCE INC	43,243.000	54.90	54.90	2,179,731.29	2,179,731.29	2,374,040.70	2,374,040.70	0.12	194,309.41	194,309.41	
	94106L109	WASTE MANAGEMENT INC	23,581.000	129.02	129.02	1,654,907.60	1,654,907.60	3,042,420.62	3,042,420.62	0.15	1,387,513.02	1,387,513.02	
	941848103	WATERS CORP	3,752.000	284.17	284.17	522,881.73	522,881.73	1,066,205.84	1,066,205.84	0.05	543,324.11	543,324.11	
	949746101	WELLS FARGO & CO	250,545.000	39.07	39.07	8,583,352.88	8,583,352.88	9,788,793.15	9,788,793.15	0.48	1,205,440.27	1,205,440.27	
	95040Q104	WELLTOWER INC	26,241.000	71.63	71.63	1,672,935.67	1,672,935.67	1,879,642.83	1,879,642.83	0.09	206,707.16	206,707.16	
	955306105	WEST PHARMACEUTICAL SERVICES I	4,452.000	281.78	281.78	952,312.41	952,312.41	1,254,484.56	1,254,484.56	0.06	302,172.15	302,172.15	
	958102105	WESTERN DIGITAL CORP	17,551.000	66.75	66.75	813,773.43	813,773.43	1,171,529.25	1,171,529.25	0.06	357,755.82	357,755.82	
	959802109	WESTERN UNION CO/THE	24,841.000	24.66	24.66	434,502.34	434,502.34	612,579.06	612,579.06	0.03	178,076.72	178,076.72	
	96145D105	WESTROCK CO	15,789.000	52.05	52.05	598,389.50	598,389.50	821,817.45	821,817.45	0.04	223,427.95	223,427.95	
	962166104	WEYERHAEUSER CO	47,211.000	35.60	35.60	1,239,172.47	1,239,172.47	1,680,711.60	1,680,711.60	0.08	441,539.13	441,539.13	
	963320106	WHIRLPOOL CORP	3,604.000	220.35	220.35	374,821.77	374,821.77	794,141.40	794,141.40	0.04	419,319.63	419,319.63	
	969457100	WILLIAMS COS INC/THE	75,949.000	23.69	23.69	1,791,219.73	1,791,219.73	1,799,231.81	1,799,231.81	0.09	8,012.08	8,012.08	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	983134107	WYNN RESORTS LTD	6,455.000	125.37	125.37	677,066.83	677,066.83	809,263.35	809,263.35	0.04	132,196.52	132,196.52	
	98389B100	XCEL ENERGY INC	32,286.000	66.51	66.51	1,397,340.47	1,397,340.47	2,147,341.86	2,147,341.86	0.10	750,001.39	750,001.39	
	983919101	XILINX INC	15,153.000	123.90	123.90	1,021,019.50	1,021,019.50	1,877,456.70	1,877,456.70	0.09	856,437.20	856,437.20	
	98419M100	XYLEM INC/NY	10,652.000	105.18	105.18	561,777.33	561,777.33	1,120,377.36	1,120,377.36	0.05	558,600.03	558,600.03	
	988498101	YUM! BRANDS INC	17,584.000	108.18	108.18	1,100,695.59	1,100,695.59	1,902,237.12	1,902,237.12	0.09	801,541.53	801,541.53	
	989207105	ZEBRA TECHNOLOGIES CORP	3,322.000	485.18	485.18	1,356,846.79	1,356,846.79	1,611,767.96	1,611,767.96	0.08	254,921.17	254,921.17	
	98956P102	ZIMMER BIOMET HOLDINGS INC	12,812.000	160.08	160.08	1,381,223.72	1,381,223.72	2,050,944.96	2,050,944.96	0.10	669,721.24	669,721.24	
	989701107	ZIONS BANCORP NA	10,259.000	54.96	54.96	308,119.40	308,119.40	563,834.64	563,834.64	0.03	255,715.24	255,715.24	
	98978V103	ZOETIS INC	28,599.000	157.48	157.48	2,275,377.62	2,275,377.62	4,503,770.52	4,503,770.52	0.22	2,228,392.90	2,228,392.90	
	G0176J109	ALLEGION PLC	5,329.000	125.62	125.62	363,284.77	363,284.77	669,428.98	669,428.98	0.03	306,144.21	306,144.21	
	G0250X107	AMCOR PLC	98,881.000	11.68	11.68	1,040,607.67	1,040,607.67	1,154,930.08	1,154,930.08	0.06	114,322.41	114,322.41	
	G0403H108	AON PLC	13,912.000	230.11	230.11	1,669,979.24	1,669,979.24	3,201,290.32	3,201,290.32	0.16	1,531,311.08	1,531,311.08	
	G1151C101	ACCENTURE PLC	38,725.000	276.25	276.25	5,005,230.75	5,005,230.75	10,697,781.25	10,697,781.25	0.52	5,692,550.50	5,692,550.50	
	G29183103	EATON CORP PLC	24,873.000	138.28	138.28	1,764,313.76	1,764,313.76	3,439,438.44	3,439,438.44	0.17	1,675,124.68	1,675,124.68	
	G3223R108	EVEREST RE GROUP LTD	2,456.000	247.81	247.81	598,595.72	598,595.72	608,621.36	608,621.36	0.03	10,025.64	10,025.64	
	G47567105	IHS MARKIT LTD	22,236.000	96.78	96.78	1,323,134.01	1,323,134.01	2,152,000.08	2,152,000.08	0.11	828,866.07	828,866.07	
	G491BT108	INVESCO LTD	23,061.000	25.22	25.22	416,774.83	416,774.83	581,598.42	581,598.42	0.03	164,823.59	164,823.59	
	G51502105	JOHNSON CONTROLS INTERNATIONAL	45,029.000	59.67	59.67	1,703,088.46	1,703,088.46	2,686,880.43	2,686,880.43	0.13	983,791.97	983,791.97	
	G5494J103	LINDE PLC	31,939.000	280.14	280.14	4,709,010.53	4,709,010.53	8,947,391.46	8,947,391.46	0.44	4,238,380.93	4,238,380.93	
	G5960L103	MEDTRONIC PLC	82,594.000	118.13	118.13	7,178,950.74	7,178,950.74	9,756,829.22	9,756,829.22	0.48	2,577,878.48	2,577,878.48	
	G6095L109	APTIV PLC	16,793.000	137.90	137.90	1,011,584.41	1,011,584.41	2,315,754.70	2,315,754.70	0.11	1,304,170.29	1,304,170.29	
	G6518L108	NIELSEN HOLDINGS PLC	21,546.000	25.15	25.15	636,420.55	636,420.55	541,881.90	541,881.90	0.03	-94,538.65	-94,538.65	
	G66721104	NORWEGIAN CRUISE LINE HOLDINGS	23,374.000	27.59	27.59	797,307.47	797,307.47	644,888.66	644,888.66	0.03	-152,418.81	-152,418.81	
	G7945M107	SEAGATE TECHNOLOGY PLC	12,418.000	76.75	76.75	464,147.29	464,147.29	953,081.50	953,081.50	0.05	488,934.21	488,934.21	
	G7S00T104	PENTAIR PLC	9,774.000	62.32	62.32	323,481.30	323,481.30	609,115.68	609,115.68	0.03	285,634.38	285,634.38	
	G8473T100	STERIS PLC	5,061.000	190.48	190.48	776,748.57	776,748.57	964,019.28	964,019.28	0.05	187,270.71	187,270.71	
	G8994E103	TRANE TECHNOLOGIES PLC	14,229.000	165.56	165.56	939,833.92	939,833.92	2,355,753.24	2,355,753.24	0.11	1,415,919.32	1,415,919.32	
	G96629103	WILLIS TOWERS WATSON PLC	7,868.000	228.88	228.88	1,170,119.94	1,170,119.94	1,800,827.84	1,800,827.84	0.09	630,707.90	630,707.90	
	G97822103	PERRIGO CO PLC	7,846.000	40.47	40.47	776,073.50	776,073.50	317,527.62	317,527.62	0.02	-458,545.88	-458,545.88	
	H1467J104	CHUBB LTD	29,604.000	157.97	157.97	3,363,895.25	3,363,895.25	4,676,543.88	4,676,543.88	0.23	1,312,648.63	1,312,648.63	
	H2906T109	GARMIN LTD	9,225.000	131.85	131.85	658,917.21	658,917.21	1,216,316.25	1,216,316.25	0.06	557,399.04	557,399.04	
	H84989104	TE CONNECTIVITY LTD	20,108.000	129.11	129.11	1,275,454.51	1,275,454.51	2,596,143.88	2,596,143.88	0.13	1,320,689.37	1,320,689.37	
	N53745100	LYONDELLBASELL INDUSTRIES NV	15,869.000	104.05	104.05	1,045,464.74	1,045,464.74	1,651,169.45	1,651,169.45	0.08	605,704.71	605,704.71	
	N6596X109	NXP SEMICONDUCTORS NV	15,401.000	201.34	201.34	3,111,772.05	3,111,772.05	3,100,837.34	3,100,837.34	0.15	-10,934.71	-10,934.71	
	V7780T103	ROYAL CARIBBEAN CRUISES LTD	13,533.000	85.61	85.61	1,059,716.14	1,059,716.14	1,158,560.13	1,158,560.13	0.06	98,843.99	98,843.99	
	TOTAL U.S. DOLLAR					**1,161,391,073.**	**1,161,391,073.**	**2,045,626,444.**	**2,045,626,444.**	**99.83**	**884,235,370.54**	**884,235,370...**	
	TOTAL EQUITY						**1,161,391,073.**		**2,045,626,444.**	**99.83**		**884,235,370...**	
	Grand Total						**1,164,897,725.**		**2,049,133,096.**	**100.00**		**884,235,370...**	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
CASH & CASH EQUIVALENTS													
U.S. DOLLAR													
	996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	127,932.400	1.00	1.00	127,932.40	127,932.40	127,932.40	127,932.40	100.00	0.00	0.00	
		INTEREST RECEIVABLE	0.000	1.00	1.00	1.21	1.21	1.21	1.21	0.00	0.00	0.00	
TOTAL U.S. DOLLAR						**127,933.61**	**127,933.61**	**127,933.61**	**127,933.61**	**100.00**	**0.00**	**0.00**	
TOTAL CASH & CASH EQUIVALENTS							**127,933.61**		**127,933.61**	**100.00**		**0.00**	
Grand Total							**127,933.61**		**127,933.61**	**100.00**		**0.00**	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
CASH & CASH EQUIVALENTS													
U.S. DOLLAR													
	996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	399,760.760	1.00	1.00	399,760.76	399,760.76	399,760.76	399,760.76	0.45	0.00	0.00	
		INTEREST RECEIVABLE	0.000	1.00	1.00	2.20	2.20	2.20	2.20	0.00	0.00	0.00	
		RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1.00	1.00	858.34	858.34	858.34	858.34	0.00	0.00	0.00	
		PAYABLE FOR SEC LENDING AGENT FEES	0.000	1.00	1.00	-145.37	-145.37	-145.37	-145.37	0.00	0.00	0.00	
		PAYABLE FOR SEC LENDING BROKER REBATES	0.000	1.00	1.00	110.95	110.95	110.95	110.95	0.00	0.00	0.00	
TOTAL U.S. DOLLAR						**400,586.88**	**400,586.88**	**400,586.88**	**400,586.88**	**0.46**	**0.00**	**0.00**	
TOTAL CASH & CASH EQUIVALENTS							**400,586.88**		**400,586.88**	**0.46**		**0.00**	
EQUITY													
U.S. DOLLAR													
	464287507	ISHARES CORE S&P MIDCAP ETF	336,269.000	260.28	260.28	56,080,010.78	56,080,010.78	87,524,095.32	87,524,095.32	99.54	31,444,084.54	31,444,084.54	
TOTAL U.S. DOLLAR						**56,080,010.78**	**56,080,010.78**	**87,524,095.32**	**87,524,095.32**	**99.54**	**31,444,084.54**	**31,444,084.54**	
TOTAL EQUITY							**56,080,010.78**		**87,524,095.32**	**99.54**		**31,444,084.54**	
Grand Total							**56,480,597.66**		**87,924,682.20**	**100.00**		**31,444,084.54**	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS												
U.S. DOLLAR												
	996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	243,703.060	1.00	1.00	243,703.06	243,703.06	243,703.06	243,703.06	0.25	0.00	0.00
		CASH	0.000	1.00	1.00	4,392.23	4,392.23	4,392.23	4,392.23	0.00	0.00	0.00
		DIVIDENDS RECEIVABLE	0.000	1.00	1.00	108,179.73	108,179.73	108,179.73	108,179.73	0.11	0.00	0.00
		INTEREST RECEIVABLE	0.000	1.00	1.00	3.98	3.98	3.98	3.98	0.00	0.00	0.00
		RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1.00	1.00	1,440.88	1,440.88	1,440.88	1,440.88	0.00	0.00	0.00
		PAYABLE FOR SEC LENDING AGENT FEES	0.000	1.00	1.00	-225.50	-225.50	-225.50	-225.50	0.00	0.00	0.00
		PAYABLE FOR SEC LENDING BROKER REBATES	0.000	1.00	1.00	64.96	64.96	64.96	64.96	0.00	0.00	0.00
TOTAL U.S. DOLLAR						**357,559.34**	**357,559.34**	**357,559.34**	**357,559.34**	**0.36**	**0.00**	**0.00**
TOTAL CASH & CASH EQUIVALENTS							**357,559.34**		**357,559.34**	**0.36**		**0.00**
EQUITY												
U.S. DOLLAR												
	001055102	AFLAC INC	3,918.000	51.18	51.18	159,037.84	159,037.84	200,523.24	200,523.24	0.20	41,485.40	41,485.40
	00206R102	AT&T INC	11,107.000	30.27	30.27	351,541.73	351,541.73	336,208.89	336,208.89	0.34	-15,332.84	-15,332.84
	002824100	ABBOTT LABORATORIES	2,515.000	119.84	119.84	205,909.14	205,909.14	301,397.60	301,397.60	0.30	95,488.46	95,488.46
	00287Y109	ABBVIE INC	1,255.000	108.22	108.22	113,110.99	113,110.99	135,816.10	135,816.10	0.14	22,705.11	22,705.11
	00507V109	ACTIVISION BLIZZARD INC	8,815.000	93.00	93.00	563,781.25	563,781.25	819,795.00	819,795.00	0.83	256,013.75	256,013.75
	00724F101	ADOBE INC	556.000	475.37	475.37	206,132.20	206,132.20	264,305.72	264,305.72	0.27	58,173.52	58,173.52
	00751Y106	ADVANCE AUTO PARTS INC	773.000	183.49	183.49	114,676.89	114,676.89	141,837.77	141,837.77	0.14	27,160.88	27,160.88
	007903107	ADVANCED MICRO DEVICES INC	1,536.000	78.50	78.50	81,995.93	81,995.93	120,576.00	120,576.00	0.12	38,580.07	38,580.07
	00846U101	AGILENT TECHNOLOGIES INC	2,459.000	127.14	127.14	173,670.12	173,670.12	312,637.26	312,637.26	0.32	138,967.14	138,967.14
	009158106	AIR PRODUCTS AND CHEMICALS INC	1,199.000	281.34	281.34	252,546.94	252,546.94	337,326.66	337,326.66	0.34	84,779.72	84,779.72
	00971T101	AKAMAI TECHNOLOGIES INC	3,109.000	101.90	101.90	239,990.72	239,990.72	316,807.10	316,807.10	0.32	76,816.38	76,816.38
	012653101	ALBEMARLE CORP	914.000	146.11	146.11	74,091.21	74,091.21	133,544.54	133,544.54	0.13	59,453.33	59,453.33
	015271109	ALEXANDRIA REAL ESTATE EQUITIE	1,204.000	164.30	164.30	165,481.28	165,481.28	197,817.20	197,817.20	0.20	32,335.92	32,335.92
	015351109	ALEXION PHARMACEUTICALS INC	1,236.000	152.91	152.91	136,953.46	136,953.46	188,996.76	188,996.76	0.19	52,043.30	52,043.30
	016255101	ALIGN TECHNOLOGY INC	305.000	541.53	541.53	84,566.22	84,566.22	165,166.65	165,166.65	0.17	80,600.43	80,600.43
	017175100	ALLEGHANY CORP	285.000	626.29	626.29	168,005.72	168,005.72	178,492.65	178,492.65	0.18	10,486.93	10,486.93
	018802108	ALLIANT ENERGY CORP	4,462.000	54.16	54.16	191,642.97	191,642.97	241,661.92	241,661.92	0.24	50,018.95	50,018.95
	020002101	ALLSTATE CORP/THE	2,355.000	114.90	114.90	211,254.44	211,254.44	270,589.50	270,589.50	0.27	59,335.06	59,335.06
	02043Q107	ALNYLAM PHARMACEUTICALS INC	1,106.000	141.19	141.19	167,854.86	167,854.86	156,156.14	156,156.14	0.16	-11,698.72	-11,698.72
	02079K305	ALPHABET INC-CL A	170.000	2,062.52	2,062.52	243,105.40	243,105.40	350,628.40	350,628.40	0.35	107,523.00	107,523.00
	02156K103	ALTICE USA INC	3,058.000	32.53	32.53	72,038.84	72,038.84	99,476.74	99,476.74	0.10	27,437.90	27,437.90
	023135106	AMAZON.COM INC	136.000	3,094.08	3,094.08	422,064.68	422,064.68	420,794.88	420,794.88	0.42	-1,269.80	-1,269.80
	023608102	AMEREN CORP	5,188.000	81.36	81.36	322,639.41	322,639.41	422,095.68	422,095.68	0.43	99,456.27	99,456.27
	025537101	AMERICAN ELECTRIC POWER CO INC	4,639.000	84.70	84.70	372,160.96	372,160.96	392,923.30	392,923.30	0.40	20,762.34	20,762.34
	026874784	AMERICAN INTERNATIONAL GROUP I	2,325.000	46.21	46.21	97,806.74	97,806.74	107,438.25	107,438.25	0.11	9,631.51	9,631.51
	030420103	AMERICAN WATER WORKS CO INC	2,653.000	149.92	149.92	267,268.15	267,268.15	397,737.76	397,737.76	0.40	130,469.61	130,469.61
	031100100	AMETEK INC	1,455.000	127.73	127.73	100,840.33	100,840.33	185,847.15	185,847.15	0.19	85,006.82	85,006.82
	031162100	AMGEN INC	912.000	248.81	248.81	215,837.36	215,837.36	226,914.72	226,914.72	0.23	11,077.36	11,077.36
	032095101	AMPHENOL CORP	1,832.000	65.97	65.97	75,033.59	75,033.59	120,857.04	120,857.04	0.12	45,823.45	45,823.45
	032654105	ANALOG DEVICES INC	1,681.000	155.08	155.08	188,172.59	188,172.59	260,689.48	260,689.48	0.26	72,516.89	72,516.89

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	035710409	ANNALY CAPITAL MANAGEMENT INC	22,922.000	8.60	8.60	235,430.27	235,430.27	197,129.20	197,129.20	0.20	-38,301.07	-38,301.07
	03662Q105	ANSYS INC	765.000	339.56	339.56	130,188.51	130,188.51	259,763.40	259,763.40	0.26	129,574.89	129,574.89
	036752103	ANTHEM INC	255.000	358.95	358.95	61,103.96	61,103.96	91,532.25	91,532.25	0.09	30,428.29	30,428.29
	037833100	APPLE INC	4,535.000	122.15	122.15	479,545.48	479,545.48	553,950.25	553,950.25	0.56	74,404.77	74,404.77
	038222105	APPLIED MATERIALS INC	2,502.000	133.60	133.60	130,376.22	130,376.22	334,267.20	334,267.20	0.34	203,890.98	203,890.98
	039483102	ARCHER-DANIELS-MIDLAND CO	3,809.000	57.00	57.00	167,553.07	167,553.07	217,113.00	217,113.00	0.22	49,559.93	49,559.93
	049560105	ATMOS ENERGY CORP	2,883.000	98.85	98.85	298,764.59	298,764.59	284,984.55	284,984.55	0.29	-13,780.04	-13,780.04
	053332102	AUTOZONE INC	243.000	1,404.30	1,404.30	235,079.38	235,079.38	341,244.90	341,244.90	0.34	106,165.52	106,165.52
	053484101	AVALONBAY COMMUNITIES INC	664.000	184.51	184.51	116,378.88	116,378.88	122,514.64	122,514.64	0.12	6,135.76	6,135.76
	05722G100	BAKER HUGHES CO	3,478.000	21.61	21.61	49,433.76	49,433.76	75,159.58	75,159.58	0.08	25,725.82	25,725.82
	058498106	BALL CORP	900.000	84.74	84.74	55,955.63	55,955.63	76,266.00	76,266.00	0.08	20,310.37	20,310.37
	060505104	BANK OF AMERICA CORP	13,080.000	38.69	38.69	325,761.25	325,761.25	506,065.20	506,065.20	0.51	180,303.95	180,303.95
	064058100	BANK OF NEW YORK MELLON CORP/T	5,982.000	47.29	47.29	234,440.08	234,440.08	282,888.78	282,888.78	0.29	48,448.70	48,448.70
	071813109	BAXTER INTERNATIONAL INC	2,241.000	84.34	84.34	152,604.59	152,604.59	189,005.94	189,005.94	0.19	36,401.35	36,401.35
	084670702	BERKSHIRE HATHAWAY INC	1,394.000	255.47	255.47	286,631.43	286,631.43	356,125.18	356,125.18	0.36	69,493.75	69,493.75
	086516101	BEST BUY CO INC	2,404.000	114.81	114.81	129,613.94	129,613.94	276,003.24	276,003.24	0.28	146,389.30	146,389.30
	09061G101	BIOMARIN PHARMACEUTICAL INC	3,396.000	75.51	75.51	409,684.95	409,684.95	256,431.96	256,431.96	0.26	-153,252.99	-153,252.99
	09062X103	BIOGEN INC	1,127.000	279.75	279.75	297,192.87	297,192.87	315,278.25	315,278.25	0.32	18,085.38	18,085.38
	09073M104	BIO-TECHNE CORP	336.000	381.93	381.93	84,845.88	84,845.88	128,328.48	128,328.48	0.13	43,482.60	43,482.60
	09247X101	BLACKROCK INC	287.000	753.96	753.96	155,209.43	155,209.43	216,386.52	216,386.52	0.22	61,177.09	61,177.09
	09260D107	BLACKSTONE GROUP INC/THE	1,270.000	74.53	74.53	70,100.83	70,100.83	94,653.10	94,653.10	0.10	24,552.27	24,552.27
	099724106	BORGWARNER INC	3,684.000	46.36	46.36	138,774.96	138,774.96	170,790.24	170,790.24	0.17	32,015.28	32,015.28
	101121101	BOSTON PROPERTIES INC	856.000	101.26	101.26	75,835.58	75,835.58	86,678.56	86,678.56	0.09	10,842.98	10,842.98
	101137107	BOSTON SCIENTIFIC CORP	2,000.000	38.65	38.65	72,343.42	72,343.42	77,300.00	77,300.00	0.08	4,956.58	4,956.58
	110122108	BRISTOL-MYERS SQUIBB CO	7,363.000	63.13	63.13	409,632.95	409,632.95	464,826.19	464,826.19	0.47	55,193.24	55,193.24
	11133T103	BROADRIDGE FINANCIAL SOLUTIONS	1,688.000	153.10	153.10	173,815.87	173,815.87	258,432.80	258,432.80	0.26	84,616.93	84,616.93
	115637209	BROWN-FORMAN CORP	3,022.000	68.97	68.97	164,271.23	164,271.23	208,427.34	208,427.34	0.21	44,156.11	44,156.11
	122017106	BURLINGTON STORES INC	768.000	298.80	298.80	144,916.06	144,916.06	229,478.40	229,478.40	0.23	84,562.34	84,562.34
	12504L109	CBRE GROUP INC	2,571.000	79.11	79.11	116,755.47	116,755.47	203,391.81	203,391.81	0.21	86,636.34	86,636.34
	12514G108	CDW CORP/DE	1,049.000	165.75	165.75	93,834.96	93,834.96	173,871.75	173,871.75	0.18	80,036.79	80,036.79
	12541W209	CH ROBINSON WORLDWIDE INC	2,260.000	95.43	95.43	178,905.51	178,905.51	215,671.80	215,671.80	0.22	36,766.29	36,766.29
	12572Q105	CME GROUP INC	2,212.000	204.23	204.23	328,409.27	328,409.27	451,756.76	451,756.76	0.46	123,347.49	123,347.49
	125896100	CMS ENERGY CORP	7,677.000	61.22	61.22	381,070.88	381,070.88	469,985.94	469,985.94	0.47	88,915.06	88,915.06
	126408103	CSX CORP	1,499.000	96.42	96.42	106,812.35	106,812.35	144,533.58	144,533.58	0.15	37,721.23	37,721.23
	126650100	CVS HEALTH CORP	1,212.000	75.23	75.23	72,591.92	72,591.92	91,178.76	91,178.76	0.09	18,586.84	18,586.84
	127097103	CABOT OIL & GAS CORP	9,893.000	18.78	18.78	206,682.89	206,682.89	185,790.54	185,790.54	0.19	-20,892.35	-20,892.35
	127387108	CADENCE DESIGN SYSTEMS INC	2,538.000	136.99	136.99	144,573.11	144,573.11	347,680.62	347,680.62	0.35	203,107.51	203,107.51
	14040H105	CAPITAL ONE FINANCIAL CORP	980.000	127.23	127.23	72,840.61	72,840.61	124,685.40	124,685.40	0.13	51,844.79	51,844.79
	143658300	CARNIVAL CORP	8,363.000	26.54	26.54	254,342.74	254,342.74	221,954.02	221,954.02	0.22	-32,388.72	-32,388.72
	149123101	CATERPILLAR INC	868.000	231.87	231.87	117,918.47	117,918.47	201,263.16	201,263.16	0.20	83,344.69	83,344.69
	150870103	CELANESE CORP	687.000	149.81	149.81	68,411.66	68,411.66	102,919.47	102,919.47	0.10	34,507.81	34,507.81
	15135B101	CENTENE CORP	3,009.000	63.91	63.91	182,777.74	182,777.74	192,305.19	192,305.19	0.19	9,527.45	9,527.45
	156782104	CERNER CORP	2,908.000	71.88	71.88	193,325.85	193,325.85	209,027.04	209,027.04	0.21	15,701.19	15,701.19
	16119P108	CHARTER COMMUNICATIONS INC	280.000	617.02	617.02	138,017.58	138,017.58	172,765.60	172,765.60	0.17	34,748.02	34,748.02

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	166764100	CHEVRON CORP	1,629.000	104.79	104.79	149,056.76	149,056.76	170,702.91	170,702.91	0.17	21,646.15	21,646.15
	169656105	CHIPOTLE MEXICAN GRILL INC	126.000	1,420.82	1,420.82	88,518.27	88,518.27	179,023.32	179,023.32	0.18	90,505.05	90,505.05
	171340102	CHURCH & DWIGHT CO INC	4,086.000	87.35	87.35	278,581.77	278,581.77	356,912.10	356,912.10	0.36	78,330.33	78,330.33
	172062101	CINCINNATI FINANCIAL CORP	4,096.000	103.09	103.09	295,611.56	295,611.56	422,256.64	422,256.64	0.43	126,645.08	126,645.08
	17275R102	CISCO SYSTEMS INC/DELAWARE	3,810.000	51.71	51.71	153,367.42	153,367.42	197,015.10	197,015.10	0.20	43,647.68	43,647.68
	172908105	CINTAS CORP	1,114.000	341.31	341.31	211,818.22	211,818.22	380,219.34	380,219.34	0.38	168,401.12	168,401.12
	172967424	CITIGROUP INC	1,469.000	72.75	72.75	81,950.91	81,950.91	106,869.75	106,869.75	0.11	24,918.84	24,918.84
	174610105	CITIZENS FINANCIAL GROUP INC	3,618.000	44.15	44.15	114,912.03	114,912.03	159,734.70	159,734.70	0.16	44,822.67	44,822.67
	177376100	CITRIX SYSTEMS INC	2,409.000	140.36	140.36	286,032.47	286,032.47	338,127.24	338,127.24	0.34	52,094.77	52,094.77
	189054109	CLOROX CO/THE	2,481.000	192.88	192.88	452,588.64	452,588.64	478,535.28	478,535.28	0.48	25,946.64	25,946.64
	191216100	COCA-COLA CO/THE	2,397.000	52.71	52.71	117,822.64	117,822.64	126,345.87	126,345.87	0.13	8,523.23	8,523.23
	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	4,877.000	78.12	78.12	335,274.11	335,274.11	380,991.24	380,991.24	0.38	45,717.13	45,717.13
	194162103	COLGATE-PALMOLIVE CO	2,373.000	78.83	78.83	168,852.01	168,852.01	187,063.59	187,063.59	0.19	18,211.58	18,211.58
	20030N101	COMCAST CORP	4,157.000	54.11	54.11	173,012.02	173,012.02	224,935.27	224,935.27	0.23	51,923.25	51,923.25
	20825C104	CONOCOPHILLIPS	7,078.000	52.97	52.97	409,480.31	409,480.31	374,921.66	374,921.66	0.38	-34,558.65	-34,558.65
	209115104	CONSOLIDATED EDISON INC	4,006.000	74.80	74.80	323,576.35	323,576.35	299,648.80	299,648.80	0.30	-23,927.55	-23,927.55
	216648402	COOPER COS INC/THE	624.000	384.09	384.09	147,321.54	147,321.54	239,672.16	239,672.16	0.24	92,350.62	92,350.62
	217204106	COPART INC	1,097.000	108.61	108.61	73,043.82	73,043.82	119,145.17	119,145.17	0.12	46,101.35	46,101.35
	219350105	CORNING INC	10,061.000	43.51	43.51	277,171.83	277,171.83	437,754.11	437,754.11	0.44	160,582.28	160,582.28
	22052L104	CORTEVA INC	7,239.000	46.62	46.62	204,416.02	204,416.02	337,482.18	337,482.18	0.34	133,066.16	133,066.16
	22160K105	COSTCO WHOLESALE CORP	1,784.000	352.48	352.48	503,146.45	503,146.45	628,824.32	628,824.32	0.63	125,677.87	125,677.87
	22160N109	COSTAR GROUP INC	620.000	821.89	821.89	311,665.82	311,665.82	509,571.80	509,571.80	0.51	197,905.98	197,905.98
	22304C100	COVETRUS INC	0.400	29.97	29.97	17.69	17.69	11.99	11.99	0.00	-5.70	-5.70
	231021106	CUMMINS INC	1,539.000	259.11	259.11	251,621.24	251,621.24	398,770.29	398,770.29	0.40	147,149.05	147,149.05
	23331A109	DR HORTON INC	5,946.000	89.12	89.12	264,895.83	264,895.83	529,907.52	529,907.52	0.53	265,011.69	265,011.69
	233331107	DTE ENERGY CO	886.000	133.14	133.14	97,301.84	97,301.84	117,962.04	117,962.04	0.12	20,660.20	20,660.20
	235851102	DANAHER CORP	985.000	225.08	225.08	147,565.79	147,565.79	221,703.80	221,703.80	0.22	74,138.01	74,138.01
	237194105	DARDEN RESTAURANTS INC	707.000	142.00	142.00	58,541.07	58,541.07	100,394.00	100,394.00	0.10	41,852.93	41,852.93
	24906P109	DENTSPLY SIRONA INC	3,703.000	63.81	63.81	182,371.77	182,371.77	236,288.43	236,288.43	0.24	53,916.66	53,916.66
	253868103	DIGITAL REALTY TRUST INC	2,515.000	140.84	140.84	354,275.33	354,275.33	354,212.60	354,212.60	0.36	-62.73	-62.73
	256677105	DOLLAR GENERAL CORP	1,307.000	202.62	202.62	185,891.65	185,891.65	264,824.34	264,824.34	0.27	78,932.69	78,932.69
	256746108	DOLLAR TREE INC	1,570.000	114.46	114.46	140,776.02	140,776.02	179,702.20	179,702.20	0.18	38,926.18	38,926.18
	25746U109	DOMINION ENERGY INC	6,014.000	75.96	75.96	462,287.16	462,287.16	456,823.44	456,823.44	0.46	-5,463.72	-5,463.72
	25754A201	DOMINO'S PIZZA INC	591.000	367.79	367.79	205,857.98	205,857.98	217,363.89	217,363.89	0.22	11,505.91	11,505.91
	260003108	DOVER CORP	1,169.000	137.13	137.13	95,085.94	95,085.94	160,304.97	160,304.97	0.16	65,219.03	65,219.03
	260557103	DOW INC	1,376.000	63.94	63.94	70,805.19	70,805.19	87,981.44	87,981.44	0.09	17,176.25	17,176.25
	264411505	DUKE REALTY CORP	4,735.000	41.93	41.93	137,277.04	137,277.04	198,538.55	198,538.55	0.20	61,261.51	61,261.51
	26441C204	DUKE ENERGY CORP	6,589.000	96.53	96.53	568,467.48	568,467.48	636,036.17	636,036.17	0.64	67,568.69	67,568.69
	26614N102	DUPONT DE NEMOURS INC	2,033.000	77.28	77.28	132,990.39	132,990.39	157,110.24	157,110.24	0.16	24,119.85	24,119.85
	26875P101	EOG RESOURCES INC	3,443.000	72.53	72.53	213,818.34	213,818.34	249,720.79	249,720.79	0.25	35,902.45	35,902.45
	277432100	EASTMAN CHEMICAL CO	1,573.000	110.12	110.12	128,244.54	128,244.54	173,218.76	173,218.76	0.17	44,974.22	44,974.22
	278642103	EBAY INC	3,345.000	61.24	61.24	140,443.31	140,443.31	204,847.80	204,847.80	0.21	64,404.49	64,404.49
	278865100	ECOLAB INC	723.000	214.07	214.07	120,704.37	120,704.37	154,772.61	154,772.61	0.16	34,068.24	34,068.24
	281020107	EDISON INTERNATIONAL	4,683.000	58.60	58.60	316,377.48	316,377.48	274,423.80	274,423.80	0.28	-41,953.68	-41,953.68

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
	28176E108	EDWARDS LIFESCIENCES CORP	984.000	83.64	83.64	64,422.75	64,422.75	82,301.76	82,301.76	0.08	17,879.01	17,879.01
	28414H103	ELANCO ANIMAL HEALTH INC	3,846.000	29.45	29.45	126,763.92	126,763.92	113,264.70	113,264.70	0.11	-13,499.22	-13,499.22
	285512109	ELECTRONIC ARTS INC	2,785.000	135.37	135.37	286,301.15	286,301.15	377,005.45	377,005.45	0.38	90,704.30	90,704.30
	291011104	EMERSON ELECTRIC CO	1,985.000	90.22	90.22	128,094.59	128,094.59	179,086.70	179,086.70	0.18	50,992.11	50,992.11
	29364G103	ENTERGY CORP	4,424.000	99.47	99.47	395,772.96	395,772.96	440,055.28	440,055.28	0.44	44,282.32	44,282.32
	29414B104	EPAM SYSTEMS INC	988.000	396.69	396.69	244,537.41	244,537.41	391,929.72	391,929.72	0.40	147,392.31	147,392.31
	29444U700	EQUINIX INC	123.000	679.59	679.59	88,367.95	88,367.95	83,589.57	83,589.57	0.08	-4,778.38	-4,778.38
	29472R108	EQUITY LIFESTYLE PROPERTIES IN	1,883.000	63.64	63.64	116,421.19	116,421.19	119,834.12	119,834.12	0.12	3,412.93	3,412.93
	29476L107	EQUITY RESIDENTIAL	3,519.000	71.63	71.63	220,873.94	220,873.94	252,065.97	252,065.97	0.25	31,192.03	31,192.03
	297178105	ESSEX PROPERTY TRUST INC	1,284.000	271.84	271.84	313,856.84	313,856.84	349,042.56	349,042.56	0.35	35,185.72	35,185.72
	30034W106	EVERGY INC	3,272.000	59.53	59.53	183,211.30	183,211.30	194,782.16	194,782.16	0.20	11,570.86	11,570.86
	30040W108	EVERSOURCE ENERGY	4,278.000	86.59	86.59	302,132.59	302,132.59	370,432.02	370,432.02	0.37	68,299.43	68,299.43
	30161N101	EXELON CORP	4,637.000	43.74	43.74	184,169.50	184,169.50	202,822.38	202,822.38	0.20	18,652.88	18,652.88
	30212P303	EXPEDIA GROUP INC	2,148.000	172.12	172.12	201,273.93	201,273.93	369,713.76	369,713.76	0.37	168,439.83	168,439.83
	302130109	EXPEDITORS INTERNATIONAL OF WA	1,517.000	107.69	107.69	94,611.64	94,611.64	163,365.73	163,365.73	0.16	68,754.09	68,754.09
	30225T102	EXTRA SPACE STORAGE INC	718.000	132.55	132.55	68,097.62	68,097.62	95,170.90	95,170.90	0.10	27,073.28	27,073.28
	30231G102	EXXON MOBIL CORP	3,567.000	55.83	55.83	172,331.29	172,331.29	199,145.61	199,145.61	0.20	26,814.32	26,814.32
	302491303	FMC CORP	1,223.000	110.61	110.61	120,181.09	120,181.09	135,276.03	135,276.03	0.14	15,094.94	15,094.94
	30303M102	FACEBOOK INC	1,697.000	294.53	294.53	427,114.53	427,114.53	499,817.41	499,817.41	0.50	72,702.88	72,702.88
	303075105	FACTSET RESEARCH SYSTEMS INC	516.000	308.59	308.59	144,268.57	144,268.57	159,232.44	159,232.44	0.16	14,963.87	14,963.87
	303250104	FAIR ISAAC CORP	149.000	486.05	486.05	60,951.06	60,951.06	72,421.45	72,421.45	0.07	11,470.39	11,470.39
	311900104	FASTENAL CO	3,597.000	50.28	50.28	117,255.94	117,255.94	180,857.16	180,857.16	0.18	63,601.22	63,601.22
	31428X106	FEDEX CORP	1,361.000	284.04	284.04	226,893.83	226,893.83	386,578.44	386,578.44	0.39	159,684.61	159,684.61
	315616102	F5 NETWORKS INC	1,186.000	208.62	208.62	173,245.03	173,245.03	247,423.32	247,423.32	0.25	74,178.29	74,178.29
	31620R303	FIDELITY NATIONAL FINANCIAL IN	2,172.000	40.66	40.66	74,633.30	74,633.30	88,313.52	88,313.52	0.09	13,680.22	13,680.22
	316773100	FIFTH THIRD BANCORP	6,090.000	37.45	37.45	149,237.30	149,237.30	228,070.50	228,070.50	0.23	78,833.20	78,833.20
	33616C100	FIRST REPUBLIC BANK/CA	1,867.000	166.75	166.75	197,572.54	197,572.54	311,322.25	311,322.25	0.31	113,749.71	113,749.71
	337932107	FIRSTENERGY CORP	5,053.000	34.69	34.69	180,207.43	180,207.43	175,288.57	175,288.57	0.18	-4,918.86	-4,918.86
	345370860	FORD MOTOR CO	25,599.000	12.25	12.25	210,270.89	210,270.89	313,587.75	313,587.75	0.32	103,316.86	103,316.86
	34959E109	FORTINET INC	1,615.000	184.42	184.42	175,098.91	175,098.91	297,838.30	297,838.30	0.30	122,739.39	122,739.39
	34964C106	FORTUNE BRANDS HOME & SECURITY	1,702.000	95.82	95.82	100,238.14	100,238.14	163,085.64	163,085.64	0.16	62,847.50	62,847.50
	35137L105	FOX CORP	4,147.000	36.11	36.11	136,580.55	136,580.55	149,748.17	149,748.17	0.15	13,167.62	13,167.62
	35671D857	FREEPORT-MCMORAN INC	6,729.000	32.93	32.93	91,839.31	91,839.31	221,585.97	221,585.97	0.22	129,746.66	129,746.66
	366651107	GARTNER INC	493.000	182.55	182.55	73,129.25	73,129.25	89,997.15	89,997.15	0.09	16,867.90	16,867.90
	37045V100	GENERAL MOTORS CO	2,668.000	57.46	57.46	91,856.89	91,856.89	153,303.28	153,303.28	0.15	61,446.39	61,446.39
	372460105	GENUINE PARTS CO	1,419.000	115.59	115.59	135,275.60	135,275.60	164,022.21	164,022.21	0.17	28,746.61	28,746.61
	375558103	GILEAD SCIENCES INC	10,518.000	64.63	64.63	766,526.11	766,526.11	679,778.34	679,778.34	0.69	-86,747.77	-86,747.77
	37959E102	GLOBE LIFE INC	2,439.000	96.63	96.63	189,317.57	189,317.57	235,680.57	235,680.57	0.24	46,363.00	46,363.00
	380237107	GODADDY INC	1,729.000	77.62	77.62	118,836.11	118,836.11	134,204.98	134,204.98	0.14	15,368.87	15,368.87
	38141G104	GOLDMAN SACHS GROUP INC/THE	737.000	327.00	327.00	145,848.99	145,848.99	240,999.00	240,999.00	0.24	95,150.01	95,150.01
	384802104	WW GRAINGER INC	648.000	400.93	400.93	177,441.02	177,441.02	259,802.64	259,802.64	0.26	82,361.62	82,361.62
	406216101	HALLIBURTON CO	5,862.000	21.46	21.46	72,353.08	72,353.08	125,798.52	125,798.52	0.13	53,445.44	53,445.44
	416515104	HARTFORD FINANCIAL SERVICES GR	5,276.000	66.79	66.79	259,015.61	259,015.61	352,384.04	352,384.04	0.36	93,368.43	93,368.43
	42250P103	HEALTHPEAK PROPERTIES INC	9,726.000	31.74	31.74	282,264.74	282,264.74	308,703.24	308,703.24	0.31	26,438.50	26,438.50

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
	426281101	JACK HENRY & ASSOCIATES INC	1,032.000	151.72	151.72	182,810.12	182,810.12	156,575.04	156,575.04	0.16	-26,235.08	-26,235.08
	427866108	HERSHEY CO/THE	2,441.000	158.16	158.16	298,146.56	298,146.56	386,068.56	386,068.56	0.39	87,922.00	87,922.00
	42809H107	HESS CORP	4,927.000	70.76	70.76	272,339.21	272,339.21	348,634.52	348,634.52	0.35	76,295.31	76,295.31
	42824C109	HEWLETT PACKARD ENTERPRISE CO	12,832.000	15.74	15.74	164,476.71	164,476.71	201,975.68	201,975.68	0.20	37,498.97	37,498.97
	436440101	HOLOGIC INC	3,041.000	74.38	74.38	135,856.48	135,856.48	226,189.58	226,189.58	0.23	90,333.10	90,333.10
	437076102	HOME DEPOT INC/THE	296.000	305.25	305.25	77,145.17	77,145.17	90,354.00	90,354.00	0.09	13,208.83	13,208.83
	438516106	HONEYWELL INTERNATIONAL INC	530.000	217.07	217.07	81,754.11	81,754.11	115,047.10	115,047.10	0.12	33,292.99	33,292.99
	440452100	HORMEL FOODS CORP	7,616.000	47.78	47.78	327,206.85	327,206.85	363,892.48	363,892.48	0.37	36,685.63	36,685.63
	44107P104	HOST HOTELS & RESORTS INC	16,688.000	16.85	16.85	230,198.30	230,198.30	281,192.80	281,192.80	0.28	50,994.50	50,994.50
	444859102	HUMANA INC	341.000	419.25	419.25	110,072.25	110,072.25	142,964.25	142,964.25	0.14	32,892.00	32,892.00
	445658107	JB HUNT TRANSPORT SERVICES INC	1,526.000	168.07	168.07	161,553.92	161,553.92	256,474.82	256,474.82	0.26	94,920.90	94,920.90
	446150104	HUNTINGTON BANCSHARES INC/OH	24,353.000	15.72	15.72	232,558.61	232,558.61	382,829.16	382,829.16	0.39	150,270.55	150,270.55
	446413106	HUNTINGTON INGALLS INDUSTRIES	319.000	205.85	205.85	62,060.42	62,060.42	65,666.15	65,666.15	0.07	3,605.73	3,605.73
	44891N109	IAC/INTERACTIVECORP	544.000	216.31	216.31	30,402.65	30,402.65	117,672.64	117,672.64	0.12	87,269.99	87,269.99
	45167R104	IDEX CORP	1,027.000	209.32	209.32	171,796.82	171,796.82	214,971.64	214,971.64	0.22	43,174.82	43,174.82
	45168D104	IDEXX LABORATORIES INC	435.000	489.31	489.31	95,421.62	95,421.62	212,849.85	212,849.85	0.21	117,428.23	117,428.23
	452308109	ILLINOIS TOOL WORKS INC	906.000	221.52	221.52	147,494.23	147,494.23	200,697.12	200,697.12	0.20	53,202.89	53,202.89
	45337C102	INCYTE CORP	2,440.000	81.27	81.27	250,365.01	250,365.01	198,298.80	198,298.80	0.20	-52,066.21	-52,066.21
	45687V106	INGERSOLL RAND INC	6,369.000	49.21	49.21	179,022.87	179,022.87	313,418.49	313,418.49	0.32	134,395.62	134,395.62
	45784P101	INSULET CORP	842.000	260.92	260.92	161,762.93	161,762.93	219,694.64	219,694.64	0.22	57,931.71	57,931.71
	458140100	INTEL CORP	6,570.000	64.00	64.00	335,559.41	335,559.41	420,480.00	420,480.00	0.42	84,920.59	84,920.59
	45866F104	INTERCONTINENTAL EXCHANGE INC	1,722.000	111.68	111.68	139,786.81	139,786.81	192,312.96	192,312.96	0.19	52,526.15	52,526.15
	460146103	INTERNATIONAL PAPER CO	6,973.000	54.07	54.07	256,044.45	256,044.45	377,030.11	377,030.11	0.38	120,985.66	120,985.66
	461202103	INTUIT INC	262.000	383.06	383.06	69,748.44	69,748.44	100,361.72	100,361.72	0.10	30,613.28	30,613.28
	46120E602	INTUITIVE SURGICAL INC	126.000	738.94	738.94	81,361.62	81,361.62	93,106.44	93,106.44	0.09	11,744.82	11,744.82
	46187W107	INVITATION HOMES INC	7,012.000	31.99	31.99	191,269.83	191,269.83	224,313.88	224,313.88	0.23	33,044.05	33,044.05
	46266C105	IQVIA HOLDINGS INC	406.000	193.14	193.14	56,077.46	56,077.46	78,414.84	78,414.84	0.08	22,337.38	22,337.38
	46625H100	JPMORGAN CHASE & CO	5,762.000	152.23	152.23	557,182.08	557,182.08	877,149.26	877,149.26	0.89	319,967.18	319,967.18
	469814107	JACOBS ENGINEERING GROUP INC	2,164.000	129.27	129.27	181,288.47	181,288.47	279,740.28	279,740.28	0.28	98,451.81	98,451.81
	478160104	JOHNSON & JOHNSON	1,597.000	164.35	164.35	230,826.29	230,826.29	262,466.95	262,466.95	0.26	31,640.66	31,640.66
	48203R104	JUNIPER NETWORKS INC	6,011.000	25.33	25.33	150,198.12	150,198.12	152,258.63	152,258.63	0.15	2,060.51	2,060.51
	482480100	KLA CORP	859.000	330.40	330.40	114,793.91	114,793.91	283,813.60	283,813.60	0.29	169,019.69	169,019.69
	48251W104	KKR & CO INC	6,422.000	48.85	48.85	192,452.80	192,452.80	313,714.70	313,714.70	0.32	121,261.90	121,261.90
	485170302	KANSAS CITY SOUTHERN	1,555.000	263.92	263.92	184,622.78	184,622.78	410,395.60	410,395.60	0.41	225,772.82	225,772.82
	487836108	KELLOGG CO	6,043.000	63.30	63.30	393,438.17	393,438.17	382,521.90	382,521.90	0.39	-10,916.27	-10,916.27
	493267108	KEYCORP	9,873.000	19.98	19.98	135,875.61	135,875.61	197,262.54	197,262.54	0.20	61,386.93	61,386.93
	49338L103	KEYSIGHT TECHNOLOGIES INC	4,676.000	143.40	143.40	446,196.90	446,196.90	670,538.40	670,538.40	0.68	224,341.50	224,341.50
	494368103	KIMBERLY-CLARK CORP	2,163.000	139.05	139.05	290,011.86	290,011.86	300,765.15	300,765.15	0.30	10,753.29	10,753.29
	49456B101	KINDER MORGAN INC	10,596.000	16.65	16.65	187,720.19	187,720.19	176,423.40	176,423.40	0.18	-11,296.79	-11,296.79
	500754106	KRAFT HEINZ CO/THE	8,248.000	40.00	40.00	322,243.10	322,243.10	329,920.00	329,920.00	0.33	7,676.90	7,676.90
	501044101	KROGER CO/THE	9,340.000	35.99	35.99	287,512.43	287,512.43	336,146.60	336,146.60	0.34	48,634.17	48,634.17
	501889208	LKQ CORP	4,742.000	42.33	42.33	138,132.69	138,132.69	200,728.86	200,728.86	0.20	62,596.17	62,596.17
	502431109	L3HARRIS TECHNOLOGIES INC	523.000	202.68	202.68	80,775.18	80,775.18	106,001.64	106,001.64	0.11	25,226.46	25,226.46
	50540R409	LABORATORY CORP OF AMERICA HOL	337.000	255.03	255.03	52,706.72	52,706.72	85,945.11	85,945.11	0.09	33,238.39	33,238.39

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	512807108	LAM RESEARCH CORP	502.000	595.24	595.24	125,740.14	125,740.14	298,810.48	298,810.48	0.30	173,070.34	173,070.34
	518439104	ESTEE LAUDER COS INC/THE	1,027.000	290.85	290.85	147,187.78	147,187.78	298,702.95	298,702.95	0.30	151,515.17	151,515.17
	521865204	LEAR CORP	1,298.000	181.25	181.25	179,379.58	179,379.58	235,262.50	235,262.50	0.24	55,882.92	55,882.92
	525327102	LEIDOS HOLDINGS INC	1,618.000	96.28	96.28	149,500.05	149,500.05	155,781.04	155,781.04	0.16	6,280.99	6,280.99
	526057104	LENNAR CORP	3,551.000	101.23	101.23	187,715.18	187,715.18	359,467.73	359,467.73	0.36	171,752.55	171,752.55
	530307305	LIBERTY BROADBAND CORP	1,507.000	150.15	150.15	186,864.23	186,864.23	226,276.05	226,276.05	0.23	39,411.82	39,411.82
	532457108	ELI LILLY & CO	1,796.000	186.82	186.82	251,466.13	251,466.13	335,528.72	335,528.72	0.34	84,062.59	84,062.59
	534187109	LINCOLN NATIONAL CORP	1,377.000	62.27	62.27	72,631.65	72,631.65	85,745.79	85,745.79	0.09	13,114.14	13,114.14
	540424108	LOEWS CORP	4,552.000	51.28	51.28	184,814.12	184,814.12	233,426.56	233,426.56	0.24	48,612.44	48,612.44
	548661107	LOWE'S COS INC	538.000	190.18	190.18	75,582.22	75,582.22	102,316.84	102,316.84	0.10	26,734.62	26,734.62
	550021109	LULULEMON ATHLETICA INC	251.000	306.71	306.71	35,814.64	35,814.64	76,984.21	76,984.21	0.08	41,169.57	41,169.57
	550241103	LUMEN TECHNOLOGIES INC	15,821.000	13.35	13.35	175,674.37	175,674.37	211,210.35	211,210.35	0.21	35,535.98	35,535.98
	55261F104	M&T BANK CORP	2,882.000	151.61	151.61	329,669.72	329,669.72	436,940.02	436,940.02	0.44	107,270.30	107,270.30
	552953101	MGM RESORTS INTERNATIONAL	5,799.000	37.99	37.99	150,451.04	150,451.04	220,304.01	220,304.01	0.22	69,852.97	69,852.97
	55354G100	MSCI INC	531.000	419.28	419.28	103,336.15	103,336.15	222,637.68	222,637.68	0.22	119,301.53	119,301.53
	570535104	MARKEL CORP	187.000	1,139.62	1,139.62	186,649.45	186,649.45	213,108.94	213,108.94	0.22	26,459.49	26,459.49
	57060D108	MARKETAXESS HOLDINGS INC	775.000	497.92	497.92	342,036.92	342,036.92	385,888.00	385,888.00	0.39	43,851.08	43,851.08
	571748102	MARSH & MCLENNAN COS INC	1,485.000	121.80	121.80	136,973.59	136,973.59	180,873.00	180,873.00	0.18	43,899.41	43,899.41
	574599106	MASCO CORP	2,343.000	59.90	59.90	98,718.75	98,718.75	140,345.70	140,345.70	0.14	41,626.95	41,626.95
	574795100	MASIMO CORP	830.000	229.66	229.66	184,324.33	184,324.33	190,617.80	190,617.80	0.19	6,293.47	6,293.47
	57636Q104	MASTERCARD INC	255.000	356.05	356.05	78,821.40	78,821.40	90,792.75	90,792.75	0.09	11,971.35	11,971.35
	57667L107	MATCH GROUP INC	1,174.000	137.38	137.38	67,522.66	67,522.66	161,284.12	161,284.12	0.16	93,761.46	93,761.46
	57772K101	MAXIM INTEGRATED PRODUCTS INC	3,786.000	91.37	91.37	203,375.28	203,375.28	345,926.82	345,926.82	0.35	142,551.54	142,551.54
	579780206	MCCORMICK & CO INC/MD	2,058.000	89.16	89.16	158,115.50	158,115.50	183,491.28	183,491.28	0.19	25,375.78	25,375.78
	58155Q103	MCKESSON CORP	1,840.000	195.04	195.04	277,081.59	277,081.59	358,873.60	358,873.60	0.36	81,792.01	81,792.01
	58933Y105	MERCK & CO INC	7,813.000	77.09	77.09	604,971.63	604,971.63	602,304.17	602,304.17	0.61	-2,667.46	-2,667.46
	59156R108	METLIFE INC	1,932.000	60.79	60.79	76,726.82	76,726.82	117,446.28	117,446.28	0.12	40,719.46	40,719.46
	592688105	METTLER-TOLEDO INTERNATIONAL I	315.000	1,155.69	1,155.69	232,737.86	232,737.86	364,042.35	364,042.35	0.37	131,304.49	131,304.49
	594918104	MICROSOFT CORP	914.000	235.77	235.77	180,380.82	180,380.82	215,493.78	215,493.78	0.22	35,112.96	35,112.96
	595112103	MICRON TECHNOLOGY INC	4,609.000	88.21	88.21	200,755.12	200,755.12	406,559.89	406,559.89	0.41	205,804.77	205,804.77
	59522J103	MID-AMERICA APARTMENT COMMUNIT	1,563.000	144.36	144.36	170,015.91	170,015.91	225,634.68	225,634.68	0.23	55,618.77	55,618.77
	60855R100	MOLINA HEALTHCARE INC	1,223.000	233.76	233.76	211,441.41	211,441.41	285,888.48	285,888.48	0.29	74,447.07	74,447.07
	60871R209	MOLSON COORS BEVERAGE CO	4,330.000	51.15	51.15	237,753.33	237,753.33	221,479.50	221,479.50	0.22	-16,273.83	-16,273.83
	609207105	MONDELEZ INTERNATIONAL INC	4,831.000	58.53	58.53	239,936.87	239,936.87	282,758.43	282,758.43	0.29	42,821.56	42,821.56
	61174X109	MONSTER BEVERAGE CORP	1,066.000	91.09	91.09	77,881.41	77,881.41	97,101.94	97,101.94	0.10	19,220.53	19,220.53
	617446448	MORGAN STANLEY	4,834.000	77.66	77.66	224,493.42	224,493.42	375,408.44	375,408.44	0.38	150,915.02	150,915.02
	620076307	MOTOROLA SOLUTIONS INC	799.000	188.05	188.05	88,560.66	88,560.66	150,251.95	150,251.95	0.15	61,691.29	61,691.29
	629377508	NRG ENERGY INC	1,695.000	37.73	37.73	54,832.10	54,832.10	63,952.35	63,952.35	0.06	9,120.25	9,120.25
	62944T105	NVR INC	64.000	4,710.93	4,710.93	208,845.93	208,845.93	301,499.52	301,499.52	0.30	92,653.59	92,653.59
	631103108	NASDAQ INC	1,424.000	147.46	147.46	117,394.49	117,394.49	209,983.04	209,983.04	0.21	92,588.55	92,588.55
	64110D104	NETAPP INC	3,985.000	72.67	72.67	164,574.93	164,574.93	289,589.95	289,589.95	0.29	125,015.02	125,015.02
	64125C109	NEUROCRINE BIOSCIENCES INC	2,296.000	97.25	97.25	287,843.78	287,843.78	223,286.00	223,286.00	0.23	-64,557.78	-64,557.78
	651639106	NEWMONT CORP	7,475.000	60.27	60.27	331,679.71	331,679.71	450,518.25	450,518.25	0.45	118,838.54	118,838.54
	65339F101	NEXTERA ENERGY INC	5,924.000	75.61	75.61	305,318.50	305,318.50	447,913.64	447,913.64	0.45	142,595.14	142,595.14

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	654106103	NIKE INC	1,538.000	132.89	132.89	152,511.07	152,511.07	204,384.82	204,384.82	0.21	51,873.75	51,873.75
	65473P105	NISOURCE INC	10,477.000	24.11	24.11	267,708.28	267,708.28	252,600.47	252,600.47	0.25	-15,107.81	-15,107.81
	655844108	NORFOLK SOUTHERN CORP	883.000	268.52	268.52	150,325.03	150,325.03	237,103.16	237,103.16	0.24	86,778.13	86,778.13
	665859104	NORTHERN TRUST CORP	3,288.000	105.11	105.11	254,232.31	254,232.31	345,601.68	345,601.68	0.35	91,369.37	91,369.37
	668771108	NORTONLIFELOCK INC	8,786.000	21.26	21.26	178,892.64	178,892.64	186,790.36	186,790.36	0.19	7,897.72	7,897.72
	670346105	NUCOR CORP	4,803.000	80.27	80.27	228,329.42	228,329.42	385,536.81	385,536.81	0.39	157,207.39	157,207.39
	67066G104	NVIDIA CORP	230.000	533.93	533.93	108,194.88	108,194.88	122,803.90	122,803.90	0.12	14,609.02	14,609.02
	67103H107	O'REILLY AUTOMOTIVE INC	234.000	507.25	507.25	93,635.15	93,635.15	118,696.50	118,696.50	0.12	25,061.35	25,061.35
	679295105	OKTA INC	808.000	220.43	220.43	98,591.36	98,591.36	178,107.44	178,107.44	0.18	79,516.08	79,516.08
	679580100	OLD DOMINION FREIGHT LINE INC	1,717.000	240.41	240.41	284,853.85	284,853.85	412,783.97	412,783.97	0.42	127,930.12	127,930.12
	68389X105	ORACLE CORP	3,767.000	70.17	70.17	210,272.38	210,272.38	264,330.39	264,330.39	0.27	54,058.01	54,058.01
	693475105	PNC FINANCIAL SERVICES GROUP I	1,325.000	175.41	175.41	151,017.26	151,017.26	232,418.25	232,418.25	0.23	81,400.99	81,400.99
	693506107	PPG INDUSTRIES INC	1,014.000	150.26	150.26	117,295.67	117,295.67	152,363.64	152,363.64	0.15	35,067.97	35,067.97
	69351T106	PPL CORP	2,548.000	28.84	28.84	75,666.09	75,666.09	73,484.32	73,484.32	0.07	-2,181.77	-2,181.77
	693718108	PACCAR INC	3,846.000	92.92	92.92	283,910.91	283,910.91	357,370.32	357,370.32	0.36	73,459.41	73,459.41
	695156109	PACKAGING CORP OF AMERICA	2,520.000	134.48	134.48	253,009.50	253,009.50	338,889.60	338,889.60	0.34	85,880.10	85,880.10
	704326107	PAYCHEX INC	991.000	98.02	98.02	69,084.93	69,084.93	97,137.82	97,137.82	0.10	28,052.89	28,052.89
	70432V102	PAYCOM SOFTWARE INC	606.000	370.06	370.06	141,868.77	141,868.77	224,256.36	224,256.36	0.23	82,387.59	82,387.59
	713448108	PEPSICO INC	1,244.000	141.45	141.45	161,384.56	161,384.56	175,963.80	175,963.80	0.18	14,579.24	14,579.24
	714046109	PERKINELMER INC	662.000	128.29	128.29	66,032.79	66,032.79	84,927.98	84,927.98	0.09	18,895.19	18,895.19
	717081103	PFIZER INC	5,464.000	36.23	36.23	185,101.57	185,101.57	197,960.72	197,960.72	0.20	12,859.15	12,859.15
	718546104	PHILLIPS 66	1,142.000	81.54	81.54	92,778.94	92,778.94	93,118.68	93,118.68	0.09	339.74	339.74
	723484101	PINNACLE WEST CAPITAL CORP	3,079.000	81.35	81.35	253,083.58	253,083.58	250,476.65	250,476.65	0.25	-2,606.93	-2,606.93
	723787107	PIONEER NATURAL RESOURCES CO	2,607.000	158.82	158.82	240,108.08	240,108.08	414,043.74	414,043.74	0.42	173,935.66	173,935.66
	74144T108	T ROWE PRICE GROUP INC	1,304.000	171.60	171.60	160,691.97	160,691.97	223,766.40	223,766.40	0.23	63,074.43	63,074.43
	74251V102	PRINCIPAL FINANCIAL GROUP INC	1,476.000	59.96	59.96	66,141.72	66,141.72	88,500.96	88,500.96	0.09	22,359.24	22,359.24
	742718109	PROCTER & GAMBLE CO/THE	2,380.000	135.43	135.43	291,955.25	291,955.25	322,323.40	322,323.40	0.33	30,368.15	30,368.15
	743315103	PROGRESSIVE CORP/THE	1,705.000	95.61	95.61	142,117.87	142,117.87	163,015.05	163,015.05	0.16	20,897.18	20,897.18
	74340W103	PROLOGIS INC	1,611.000	106.00	106.00	127,502.25	127,502.25	170,766.00	170,766.00	0.17	43,263.75	43,263.75
	744320102	PRUDENTIAL FINANCIAL INC	1,134.000	91.10	91.10	85,384.69	85,384.69	103,307.40	103,307.40	0.10	17,922.71	17,922.71
	744573106	PUBLIC SERVICE ENTERPRISE GROU	3,009.000	60.21	60.21	156,686.07	156,686.07	181,171.89	181,171.89	0.18	24,485.82	24,485.82
	74460D109	PUBLIC STORAGE	1,560.000	246.76	246.76	350,448.52	350,448.52	384,945.60	384,945.60	0.39	34,497.08	34,497.08
	74736K101	QORVO INC	2,625.000	182.70	182.70	202,587.20	202,587.20	479,587.50	479,587.50	0.48	277,000.30	277,000.30
	747525103	QUALCOMM INC	4,742.000	132.59	132.59	427,567.20	427,567.20	628,741.78	628,741.78	0.63	201,174.58	201,174.58
	74834L100	QUEST DIAGNOSTICS INC	611.000	128.34	128.34	57,268.49	57,268.49	78,415.74	78,415.74	0.08	21,147.25	21,147.25
	754730109	RAYMOND JAMES FINANCIAL INC	3,338.000	122.56	122.56	235,904.10	235,904.10	409,105.28	409,105.28	0.41	173,201.18	173,201.18
	75513E101	RAYTHEON TECHNOLOGIES CORP	0.975	77.27	77.27	58.04	58.04	75.34	75.34	0.00	17.30	17.30
	756109104	REALTY INCOME CORP	4,159.000	63.50	63.50	273,406.19	273,406.19	264,096.50	264,096.50	0.27	-9,309.69	-9,309.69
	758849103	REGENCY CENTERS CORP	3,848.000	56.71	56.71	232,181.96	232,181.96	218,220.08	218,220.08	0.22	-13,961.88	-13,961.88
	75886F107	REGENERON PHARMACEUTICALS INC	722.000	473.14	473.14	429,537.45	429,537.45	341,607.08	341,607.08	0.34	-87,930.37	-87,930.37
	7591EP100	REGIONS FINANCIAL CORP	14,996.000	20.66	20.66	192,661.78	192,661.78	309,817.36	309,817.36	0.31	117,155.58	117,155.58
	760759100	REPUBLIC SERVICES INC	1,073.000	99.35	99.35	76,875.29	76,875.29	106,602.55	106,602.55	0.11	29,727.26	29,727.26
	761152107	RESMED INC	975.000	194.02	194.02	131,598.50	131,598.50	189,169.50	189,169.50	0.19	57,571.00	57,571.00
	76680R206	RINGCENTRAL INC	415.000	297.88	297.88	111,048.81	111,048.81	123,620.20	123,620.20	0.12	12,571.39	12,571.39

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	773903109	ROCKWELL AUTOMATION INC	680.000	265.44	265.44	123,744.40	123,744.40	180,499.20	180,499.20	0.18	56,754.80	56,754.80
	77543R102	ROKU INC	1,492.000	325.77	325.77	184,049.39	184,049.39	486,048.84	486,048.84	0.49	301,999.45	301,999.45
	778296103	ROSS STORES INC	990.000	119.91	119.91	88,833.39	88,833.39	118,710.90	118,710.90	0.12	29,877.51	29,877.51
	78409V104	S&P GLOBAL INC	481.000	352.87	352.87	121,930.12	121,930.12	169,730.47	169,730.47	0.17	47,800.35	47,800.35
	78410G104	SBA COMMUNICATIONS CORP	247.000	277.55	277.55	72,726.30	72,726.30	68,554.85	68,554.85	0.07	-4,171.45	-4,171.45
	78486Q101	SVB FINANCIAL GROUP	292.000	493.66	493.66	63,364.05	63,364.05	144,148.72	144,148.72	0.15	80,784.67	80,784.67
	79466L302	SALESFORCE.COM INC	488.000	211.87	211.87	108,231.26	108,231.26	103,392.56	103,392.56	0.10	-4,838.70	-4,838.70
	806407102	HENRY SCHEIN INC	2,739.000	69.24	69.24	162,227.72	162,227.72	189,648.36	189,648.36	0.19	27,420.64	27,420.64
	808513105	CHARLES SCHWAB CORP/THE	5,096.000	65.18	65.18	173,421.17	173,421.17	332,157.28	332,157.28	0.34	158,736.11	158,736.11
	81181C104	SEAGEN INC	2,385.000	138.86	138.86	393,065.89	393,065.89	331,181.10	331,181.10	0.33	-61,884.79	-61,884.79
	816851109	SEMPRA ENERGY	1,311.000	132.58	132.58	152,865.66	152,865.66	173,812.38	173,812.38	0.18	20,946.72	20,946.72
	81762P102	SERVICENOW INC	331.000	500.11	500.11	98,245.89	98,245.89	165,536.41	165,536.41	0.17	67,290.52	67,290.52
	824348106	SHERWIN-WILLIAMS CO/THE	258.000	738.01	738.01	157,954.14	157,954.14	190,406.58	190,406.58	0.19	32,452.44	32,452.44
	82968B103	SIRIUS XM HOLDINGS INC	13,142.000	6.09	6.09	63,615.86	63,615.86	80,034.78	80,034.78	0.08	16,418.92	16,418.92
	83088M102	SKYWORKS SOLUTIONS INC	2,129.000	183.48	183.48	195,495.91	195,495.91	390,628.92	390,628.92	0.39	195,133.01	195,133.01
	832696405	J M SMUCKER CO/THE	3,028.000	126.53	126.53	355,728.57	355,728.57	383,132.84	383,132.84	0.39	27,404.27	27,404.27
	833034101	SNAP-ON INC	1,240.000	230.74	230.74	195,432.64	195,432.64	286,117.60	286,117.60	0.29	90,684.96	90,684.96
	83304A106	SNAP INC	10,721.000	52.29	52.29	253,417.64	253,417.64	560,601.09	560,601.09	0.57	307,183.45	307,183.45
	842587107	SOUTHERN CO/THE	8,331.000	62.16	62.16	423,217.40	423,217.40	517,854.96	517,854.96	0.52	94,637.56	94,637.56
	848637104	SPLUNK INC	678.000	135.48	135.48	84,386.00	84,386.00	91,855.44	91,855.44	0.09	7,469.44	7,469.44
	857477103	STATE STREET CORP	4,148.000	84.01	84.01	270,344.19	270,344.19	348,473.48	348,473.48	0.35	78,129.29	78,129.29
	863667101	STRYKER CORP	773.000	243.58	243.58	130,781.71	130,781.71	188,287.34	188,287.34	0.19	57,505.63	57,505.63
	866674104	SUN COMMUNITIES INC	2,358.000	150.04	150.04	312,614.55	312,614.55	353,794.32	353,794.32	0.36	41,179.77	41,179.77
	871607107	SYNOPSYS INC	1,280.000	247.78	247.78	130,209.93	130,209.93	317,158.40	317,158.40	0.32	186,948.47	186,948.47
	87165B103	SYNCHRONY FINANCIAL	6,196.000	40.66	40.66	170,270.65	170,270.65	251,929.36	251,929.36	0.25	81,658.71	81,658.71
	871829107	SYSCO CORP	1,825.000	78.74	78.74	114,670.04	114,670.04	143,700.50	143,700.50	0.14	29,030.46	29,030.46
	872540109	TJX COS INC/THE	1,768.000	66.15	66.15	92,038.83	92,038.83	116,953.20	116,953.20	0.12	24,914.37	24,914.37
	872590104	T-MOBILE US INC	2,774.000	125.29	125.29	200,462.32	200,462.32	347,554.46	347,554.46	0.35	147,092.14	147,092.14
	874054109	TAKE-TWO INTERACTIVE SOFTWARE	3,066.000	176.70	176.70	431,448.36	431,448.36	541,762.20	541,762.20	0.55	110,313.84	110,313.84
	87612E106	TARGET CORP	3,259.000	198.07	198.07	285,877.22	285,877.22	645,510.13	645,510.13	0.65	359,632.91	359,632.91
	879360105	TELEDYNE TECHNOLOGIES INC	607.000	413.65	413.65	186,766.52	186,766.52	251,085.55	251,085.55	0.25	64,319.03	64,319.03
	879369106	TELEFLEX INC	332.000	415.46	415.46	119,372.50	119,372.50	137,932.72	137,932.72	0.14	18,560.22	18,560.22
	880770102	TERADYNE INC	2,504.000	121.68	121.68	203,744.22	203,744.22	304,686.72	304,686.72	0.31	100,942.50	100,942.50
	882508104	TEXAS INSTRUMENTS INC	879.000	188.99	188.99	106,187.17	106,187.17	166,122.21	166,122.21	0.17	59,935.04	59,935.04
	883203101	TEXTRON INC	3,215.000	56.08	56.08	156,987.02	156,987.02	180,297.20	180,297.20	0.18	23,310.18	23,310.18
	88339J105	TRADE DESK INC/THE	259.000	651.66	651.66	102,661.77	102,661.77	168,779.94	168,779.94	0.17	66,118.17	66,118.17
	883556102	THERMO FISHER SCIENTIFIC INC	466.000	456.38	456.38	153,595.21	153,595.21	212,673.08	212,673.08	0.21	59,077.87	59,077.87
	88579Y101	3M CO	1,131.000	192.68	192.68	184,079.44	184,079.44	217,921.08	217,921.08	0.22	33,841.64	33,841.64
	892356106	TRACTOR SUPPLY CO	2,298.000	177.08	177.08	242,997.04	242,997.04	406,929.84	406,929.84	0.41	163,932.80	163,932.80
	89417E109	TRAVELERS COS INC/THE	1,461.000	150.40	150.40	176,319.30	176,319.30	219,734.40	219,734.40	0.22	43,415.10	43,415.10
	902252105	TYLER TECHNOLOGIES INC	485.000	424.53	424.53	163,459.95	163,459.95	205,897.05	205,897.05	0.21	42,437.10	42,437.10
	902494103	TYSON FOODS INC	2,339.000	74.30	74.30	168,906.32	168,906.32	173,787.70	173,787.70	0.18	4,881.38	4,881.38
	902653104	UDR INC	1,691.000	43.86	43.86	66,318.60	66,318.60	74,167.26	74,167.26	0.07	7,848.66	7,848.66
	902973304	US BANCORP	11,717.000	55.31	55.31	457,477.90	457,477.90	648,067.27	648,067.27	0.65	190,589.37	190,589.37

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
	90384S303	ULTA BEAUTY INC	420.000	309.17	309.17	105,581.24	105,581.24	129,851.40	129,851.40	0.13	24,270.16	24,270.16
	907818108	UNION PACIFIC CORP	459.000	220.41	220.41	80,857.87	80,857.87	101,168.19	101,168.19	0.10	20,310.32	20,310.32
	91324P102	UNITEDHEALTH GROUP INC	239.000	372.07	372.07	69,267.89	69,267.89	88,924.73	88,924.73	0.09	19,656.84	19,656.84
	913903100	UNIVERSAL HEALTH SERVICES INC	980.000	133.39	133.39	121,532.63	121,532.63	130,722.20	130,722.20	0.13	9,189.57	9,189.57
	918204108	VF CORP	4,651.000	79.92	79.92	331,463.48	331,463.48	371,707.92	371,707.92	0.38	40,244.44	40,244.44
	91913Y100	VALERO ENERGY CORP	1,034.000	71.60	71.60	68,496.05	68,496.05	74,034.40	74,034.40	0.07	5,538.35	5,538.35
	92220P105	VARIAN MEDICAL SYSTEMS INC	1,467.000	176.53	176.53	168,642.94	168,642.94	258,969.51	258,969.51	0.26	90,326.57	90,326.57
	92276F100	VENTAS INC	5,835.000	53.34	53.34	205,711.80	205,711.80	311,238.90	311,238.90	0.31	105,527.10	105,527.10
	92343E102	VERISIGN INC	350.000	198.76	198.76	57,469.93	57,469.93	69,566.00	69,566.00	0.07	12,096.07	12,096.07
	92343V104	VERIZON COMMUNICATIONS INC	9,043.000	58.15	58.15	511,035.02	511,035.02	525,850.45	525,850.45	0.53	14,815.43	14,815.43
	92345Y106	VERISK ANALYTICS INC	464.000	176.69	176.69	61,158.01	61,158.01	81,984.16	81,984.16	0.08	20,826.15	20,826.15
	92532F100	VERTEX PHARMACEUTICALS INC	362.000	214.89	214.89	98,500.51	98,500.51	77,790.18	77,790.18	0.08	-20,710.33	-20,710.33
	92556V106	VIATRIS INC	12,352.000	13.97	13.97	190,175.76	190,175.76	172,557.44	172,557.44	0.17	-17,618.32	-17,618.32
	92826C839	VISA INC	414.000	211.73	211.73	79,097.44	79,097.44	87,656.22	87,656.22	0.09	8,558.78	8,558.78
	928563402	VMWARE INC	915.000	150.45	150.45	144,818.94	144,818.94	137,661.75	137,661.75	0.14	-7,157.19	-7,157.19
	929042109	VORNADO REALTY TRUST	2,698.000	45.39	45.39	123,838.15	123,838.15	122,462.22	122,462.22	0.12	-1,375.93	-1,375.93
	92939U106	WEC ENERGY GROUP INC	5,181.000	93.59	93.59	368,819.88	368,819.88	484,889.79	484,889.79	0.49	116,069.91	116,069.91
	931142103	WALMART INC	7,931.000	135.83	135.83	868,082.16	868,082.16	1,077,267.73	1,077,267.73	1.09	209,185.57	209,185.57
	931427108	WALGREENS BOOTS ALLIANCE INC	8,028.000	54.90	54.90	371,295.96	371,295.96	440,737.20	440,737.20	0.44	69,441.24	69,441.24
	941848103	WATERS CORP	701.000	284.17	284.17	126,347.43	126,347.43	199,203.17	199,203.17	0.20	72,855.74	72,855.74
	949746101	WELLS FARGO & CO	11,158.000	39.07	39.07	332,150.35	332,150.35	435,943.06	435,943.06	0.44	103,792.71	103,792.71
	955306105	WEST PHARMACEUTICAL SERVICES I	1,133.000	281.78	281.78	251,749.45	251,749.45	319,256.74	319,256.74	0.32	67,507.29	67,507.29
	958102105	WESTERN DIGITAL CORP	4,908.000	66.75	66.75	242,604.46	242,604.46	327,609.00	327,609.00	0.33	85,004.54	85,004.54
	959802109	WESTERN UNION CO/THE	8,392.000	24.66	24.66	183,721.64	183,721.64	206,946.72	206,946.72	0.21	23,225.08	23,225.08
	96145D105	WESTROCK CO	6,449.000	52.05	52.05	219,960.96	219,960.96	335,670.45	335,670.45	0.34	115,709.49	115,709.49
	962166104	WEYERHAEUSER CO	2,765.000	35.60	35.60	74,164.56	74,164.56	98,434.00	98,434.00	0.10	24,269.44	24,269.44
	963320106	WHIRLPOOL CORP	974.000	220.35	220.35	142,568.78	142,568.78	214,620.90	214,620.90	0.22	72,052.12	72,052.12
	969457100	WILLIAMS COS INC/THE	3,544.000	23.69	23.69	81,111.90	81,111.90	83,957.36	83,957.36	0.08	2,845.46	2,845.46
	983134107	WYNN RESORTS LTD	751.000	125.37	125.37	82,621.19	82,621.19	94,152.87	94,152.87	0.10	11,531.68	11,531.68
	98389B100	XCEL ENERGY INC	6,058.000	66.51	66.51	312,328.22	312,328.22	402,917.58	402,917.58	0.41	90,589.36	90,589.36
	983919101	XILINX INC	2,922.000	123.90	123.90	273,518.64	273,518.64	362,035.80	362,035.80	0.37	88,517.16	88,517.16
	98419M100	XYLEM INC/NY	1,833.000	105.18	105.18	110,676.99	110,676.99	192,794.94	192,794.94	0.19	82,117.95	82,117.95
	988498101	YUM! BRANDS INC	828.000	108.18	108.18	70,876.77	70,876.77	89,573.04	89,573.04	0.09	18,696.27	18,696.27
	989207105	ZEBRA TECHNOLOGIES CORP	755.000	485.18	485.18	189,049.03	189,049.03	366,310.90	366,310.90	0.37	177,261.87	177,261.87
	98956P102	ZIMMER BIOMET HOLDINGS INC	1,171.000	160.08	160.08	150,641.52	150,641.52	187,453.68	187,453.68	0.19	36,812.16	36,812.16
	98978V103	ZOETIS INC	1,130.000	157.48	157.48	118,804.57	118,804.57	177,952.40	177,952.40	0.18	59,147.83	59,147.83
	98980L101	ZOOM VIDEO COMMUNICATIONS INC	302.000	321.29	321.29	77,284.07	77,284.07	97,029.58	97,029.58	0.10	19,745.51	19,745.51
	G02602103	AMDOCS LTD	2,518.000	70.15	70.15	145,487.60	145,487.60	176,637.70	176,637.70	0.18	31,150.10	31,150.10
	G0450A105	ARCH CAPITAL GROUP LTD	5,807.000	38.37	38.37	152,243.69	152,243.69	222,814.59	222,814.59	0.22	70,570.90	70,570.90
	G1151C101	ACCENTURE PLC	402.000	276.25	276.25	85,183.03	85,183.03	111,052.50	111,052.50	0.11	25,869.47	25,869.47
	G29183103	EATON CORP PLC	2,733.000	138.28	138.28	224,842.60	224,842.60	377,919.24	377,919.24	0.38	153,076.64	153,076.64
	G3223R108	EVEREST RE GROUP LTD	1,094.000	247.81	247.81	233,571.68	233,571.68	271,104.14	271,104.14	0.27	37,532.46	37,532.46
	G47567105	IHS MARKIT LTD	3,135.000	96.78	96.78	167,823.70	167,823.70	303,405.30	303,405.30	0.31	135,581.60	135,581.60
	G51502105	JOHNSON CONTROLS INTERNATIONAL	2,397.000	59.67	59.67	90,060.33	90,060.33	143,028.99	143,028.99	0.14	52,968.66	52,968.66

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	G5494J103	LINDE PLC	783.000	280.14	280.14	174,801.14	174,801.14	219,349.62	219,349.62	0.22	44,548.48	44,548.48	
	G5876H105	MARVELL TECHNOLOGY GROUP LTD	7,039.000	48.98	48.98	147,431.15	147,431.15	344,770.22	344,770.22	0.35	197,339.07	197,339.07	
	G5960L103	MEDTRONIC PLC	2,426.000	118.13	118.13	231,385.17	231,385.17	286,583.38	286,583.38	0.29	55,198.21	55,198.21	
	G6095L109	APTIV PLC	1,127.000	137.90	137.90	96,237.51	96,237.51	155,413.30	155,413.30	0.16	59,175.79	59,175.79	
	G7945M107	SEAGATE TECHNOLOGY PLC	3,888.000	76.75	76.75	196,097.29	196,097.29	298,404.00	298,404.00	0.30	102,306.71	102,306.71	
	G8473T100	STERIS PLC	1,035.000	190.48	190.48	152,286.10	152,286.10	197,146.80	197,146.80	0.20	44,860.70	44,860.70	
	G8994E103	TRANE TECHNOLOGIES PLC	1,783.000	165.56	165.56	140,703.11	140,703.11	295,193.48	295,193.48	0.30	154,490.37	154,490.37	
	G97822103	PERRIGO CO PLC	3,663.000	40.47	40.47	215,508.73	215,508.73	148,241.61	148,241.61	0.15	-67,267.12	-67,267.12	
	H1467J104	CHUBB LTD	2,163.000	157.97	157.97	284,491.47	284,491.47	341,689.11	341,689.11	0.34	57,197.64	57,197.64	
	H2906T109	GARMIN LTD	2,696.000	131.85	131.85	257,794.95	257,794.95	355,467.60	355,467.60	0.36	97,672.65	97,672.65	
	H84989104	TE CONNECTIVITY LTD	1,914.000	129.11	129.11	163,303.19	163,303.19	247,116.54	247,116.54	0.25	83,813.35	83,813.35	
	L8681T102	SPOTIFY TECHNOLOGY SA	778.000	267.95	267.95	188,950.91	188,950.91	208,465.10	208,465.10	0.21	19,514.19	19,514.19	
	M22465104	CHECK POINT SOFTWARE TECHNOLOG	2,472.000	111.97	111.97	243,999.86	243,999.86	276,789.84	276,789.84	0.28	32,789.98	32,789.98	
	N53745100	LYONDELLBASELL INDUSTRIES NV	1,499.000	104.05	104.05	94,179.62	94,179.62	155,970.95	155,970.95	0.16	61,791.33	61,791.33	
	V7780T103	ROYAL CARIBBEAN CRUISES LTD	1,105.000	85.61	85.61	102,259.72	102,259.72	94,599.05	94,599.05	0.10	-7,660.67	-7,660.67	
	TOTAL U.S. DOLLAR					**74,881,087.02**	**74,881,087.02**	**98,746,588.98**	**98,746,588.98**	**99.64**	**23,865,501.96**	**23,865,501.96**	
	TOTAL EQUITY						**74,881,087.02**		**98,746,588.98**	**99.64**		**23,865,501.96**	
	Grand Total						**75,238,646.36**		**99,104,148.32**	**100.00**		**23,865,501.96**	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
CASH & CASH EQUIVALENTS													
U.S. DOLLAR													
	996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	872,068.990	1.00	1.00	872,068.99	872,068.99	872,068.99	872,068.99	0.09	0.00	0.00	
		CASH	0.000	1.00	1.00	9,144.55	9,144.55	9,144.55	9,144.55	0.00	0.00	0.00	
		DIVIDENDS RECEIVABLE	0.000	1.00	1.00	616,769.08	616,769.08	616,769.08	616,769.08	0.07	0.00	0.00	
		INTEREST RECEIVABLE	0.000	1.00	1.00	7.47	7.47	7.47	7.47	0.00	0.00	0.00	
		RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1.00	1.00	4,761.74	4,761.74	4,761.74	4,761.74	0.00	0.00	0.00	
		PAYABLE FOR SEC LENDING AGENT FEES	0.000	1.00	1.00	-737.73	-737.73	-737.73	-737.73	0.00	0.00	0.00	
		PAYABLE FOR SEC LENDING BROKER REBATES	0.000	1.00	1.00	162.30	162.30	162.30	162.30	0.00	0.00	0.00	
TOTAL U.S. DOLLAR						**1,502,176.40**	**1,502,176.40**	**1,502,176.40**	**1,502,176.40**	**0.16**	**0.00**	**0.00**	
TOTAL CASH & CASH EQUIVALENTS							**1,502,176.40**		**1,502,176.40**	**0.16**		**0.00**	
EQUITY													
U.S. DOLLAR													
	001055102	AFLAC INC	17,964.000	51.18	51.18	643,302.02	643,302.02	919,397.52	919,397.52	0.10	276,095.50	276,095.50	
	00130H105	AES CORP/THE	19,926.000	26.81	26.81	306,119.66	306,119.66	534,216.06	534,216.06	0.06	228,096.40	228,096.40	
	00206R102	AT&T INC	196,809.000	30.27	30.27	6,089,263.75	6,089,263.75	5,957,408.43	5,957,408.43	0.64	-131,855.32	-131,855.32	
	002824100	ABBOTT LABORATORIES	48,143.000	119.84	119.84	2,829,963.80	2,829,963.80	5,769,457.12	5,769,457.12	0.62	2,939,493.32	2,939,493.32	
	00287Y109	ABBVIE INC	51,071.000	108.22	108.22	3,453,716.36	3,453,716.36	5,526,903.62	5,526,903.62	0.59	2,073,187.26	2,073,187.26	
	003654100	ABIOMED INC	1,258.000	318.73	318.73	412,593.18	412,593.18	400,962.34	400,962.34	0.04	-11,630.84	-11,630.84	
	00507V109	ACTIVISION BLIZZARD INC	21,852.000	93.00	93.00	1,152,595.36	1,152,595.36	2,032,236.00	2,032,236.00	0.22	879,640.64	879,640.64	
	00724F101	ADOBE INC	13,270.000	475.37	475.37	2,774,164.08	2,774,164.08	6,308,159.90	6,308,159.90	0.67	3,533,995.82	3,533,995.82	
	00751Y106	ADVANCE AUTO PARTS INC	1,759.000	183.49	183.49	269,664.84	269,664.84	322,758.91	322,758.91	0.03	53,094.07	53,094.07	
	007903107	ADVANCED MICRO DEVICES INC	34,513.000	78.50	78.50	1,318,649.67	1,318,649.67	2,709,270.50	2,709,270.50	0.29	1,390,620.83	1,390,620.83	
	00846U101	AGILENT TECHNOLOGIES INC	8,346.000	127.14	127.14	453,235.40	453,235.40	1,061,110.44	1,061,110.44	0.11	607,875.04	607,875.04	
	009158106	AIR PRODUCTS AND CHEMICALS INC	6,176.000	281.34	281.34	979,636.80	979,636.80	1,737,555.84	1,737,555.84	0.19	757,919.04	757,919.04	
	00971T101	AKAMAI TECHNOLOGIES INC	4,449.000	101.90	101.90	292,579.94	292,579.94	453,353.10	453,353.10	0.05	160,773.16	160,773.16	
	011659109	ALASKA AIR GROUP INC	3,332.000	69.21	69.21	182,059.85	182,059.85	230,607.72	230,607.72	0.02	48,547.87	48,547.87	
	012653101	ALBEMARLE CORP	3,363.000	146.11	146.11	308,895.23	308,895.23	491,367.93	491,367.93	0.05	182,472.70	182,472.70	
	015271109	ALEXANDRIA REAL ESTATE EQUITIE	3,405.000	164.30	164.30	472,769.54	472,769.54	559,441.50	559,441.50	0.06	86,671.96	86,671.96	
	015351109	ALEXION PHARMACEUTICALS INC	6,081.000	152.91	152.91	744,459.57	744,459.57	929,845.71	929,845.71	0.10	185,386.14	185,386.14	
	016255101	ALIGN TECHNOLOGY INC	2,024.000	541.53	541.53	650,787.13	650,787.13	1,096,056.72	1,096,056.72	0.12	445,269.59	445,269.59	
	018802108	ALLIANT ENERGY CORP	6,844.000	54.16	54.16	306,907.28	306,907.28	370,671.04	370,671.04	0.04	63,763.76	63,763.76	
	020002101	ALLSTATE CORP/THE	8,449.000	114.90	114.90	598,473.44	598,473.44	970,790.10	970,790.10	0.10	372,316.66	372,316.66	
	02079K107	ALPHABET INC-CL C	8,022.000	2,068.63	2,068.63	7,238,856.51	7,238,856.51	16,594,549.86	16,594,549.86	1.77	9,355,693.35	9,355,693.35	
	02079K305	ALPHABET INC-CL A	8,389.000	2,062.52	2,062.52	7,645,576.24	7,645,576.24	17,302,480.28	17,302,480.28	1.85	9,656,904.04	9,656,904.04	
	02209S103	ALTRIA GROUP INC	48,911.000	51.16	51.16	1,922,971.74	1,922,971.74	2,502,286.76	2,502,286.76	0.27	579,315.02	579,315.02	
	023135106	AMAZON.COM INC	11,973.000	3,094.08	3,094.08	16,433,932.89	16,433,932.89	37,045,419.84	37,045,419.84	3.95	20,611,486.95	20,611,486.95	
	023608102	AMEREN CORP	6,902.000	81.36	81.36	383,573.39	383,573.39	561,546.72	561,546.72	0.06	177,973.33	177,973.33	
	02376R102	AMERICAN AIRLINES GROUP INC	17,053.000	23.90	23.90	475,674.00	475,674.00	407,566.70	407,566.70	0.04	-68,107.30	-68,107.30	
	025537101	AMERICAN ELECTRIC POWER CO INC	13,417.000	84.70	84.70	866,840.30	866,840.30	1,136,419.90	1,136,419.90	0.12	269,579.60	269,579.60	
	025816109	AMERICAN EXPRESS CO	19,062.000	141.44	141.44	1,506,247.03	1,506,247.03	2,696,129.28	2,696,129.28	0.29	1,189,882.25	1,189,882.25	
	026874784	AMERICAN INTERNATIONAL GROUP I	24,410.000	46.21	46.21	2,578,469.53	2,578,469.53	1,127,986.10	1,127,986.10	0.12	-1,450,483.43	-1,450,483.43	
	03027X100	AMERICAN TOWER CORP	11,759.000	239.06	239.06	1,784,280.04	1,784,280.04	2,811,106.54	2,811,106.54	0.30	1,026,826.50	1,026,826.50	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	030420103	AMERICAN WATER WORKS CO INC	5,060.000	149.92	149.92	495,970.92	495,970.92	758,595.20	758,595.20	0.08	262,624.28	262,624.28	
	03073E105	AMERISOURCEBERGEN CORP	3,956.000	118.07	118.07	280,436.24	280,436.24	467,084.92	467,084.92	0.05	186,648.68	186,648.68	
	03076C106	AMERIPRISE FINANCIAL INC	3,209.000	232.45	232.45	323,323.89	323,323.89	745,932.05	745,932.05	0.08	422,608.16	422,608.16	
	031100100	AMETEK INC	6,382.000	127.73	127.73	443,474.65	443,474.65	815,172.86	815,172.86	0.09	371,698.21	371,698.21	
	031162100	AMGEN INC	15,051.000	248.81	248.81	2,229,660.47	2,229,660.47	3,744,839.31	3,744,839.31	0.40	1,515,178.84	1,515,178.84	
	032095101	AMPHENOL CORP	16,488.000	65.97	65.97	541,880.69	541,880.69	1,087,713.36	1,087,713.36	0.12	545,832.67	545,832.67	
	032654105	ANALOG DEVICES INC	10,113.000	155.08	155.08	828,356.49	828,356.49	1,568,324.04	1,568,324.04	0.17	739,967.55	739,967.55	
	03662Q105	ANSYS INC	2,325.000	339.56	339.56	445,556.83	445,556.83	789,477.00	789,477.00	0.08	343,920.17	343,920.17	
	036752103	ANTHEM INC	6,525.000	358.95	358.95	1,104,270.88	1,104,270.88	2,342,148.75	2,342,148.75	0.25	1,237,877.87	1,237,877.87	
	03743Q108	APA CORP	11,179.000	17.90	17.90	344,592.70	344,592.70	200,104.10	200,104.10	0.02	-144,488.60	-144,488.60	
	037833100	APPLE INC	438,378.000	122.15	122.15	19,134,147.69	19,134,147.69	53,547,872.70	53,547,872.70	5.71	34,413,725.01	34,413,725.01	
	038222105	APPLIED MATERIALS INC	25,273.000	133.60	133.60	968,128.47	968,128.47	3,376,472.80	3,376,472.80	0.36	2,408,344.33	2,408,344.33	
	039483102	ARCHER-DANIELS-MIDLAND CO	15,792.000	57.00	57.00	578,457.25	578,457.25	900,144.00	900,144.00	0.10	321,686.75	321,686.75	
	040413106	ARISTA NETWORKS INC	1,494.000	301.89	301.89	367,829.43	367,829.43	451,023.66	451,023.66	0.05	83,194.23	83,194.23	
	04621X108	ASSURANT INC	1,517.000	141.77	141.77	130,256.93	130,256.93	215,065.09	215,065.09	0.02	84,808.16	84,808.16	
	049560105	ATMOS ENERGY CORP	3,469.000	98.85	98.85	351,989.05	351,989.05	342,910.65	342,910.65	0.04	-9,078.40	-9,078.40	
	052769106	AUTODESK INC	6,199.000	277.15	277.15	769,233.98	769,233.98	1,718,052.85	1,718,052.85	0.18	948,818.87	948,818.87	
	053015103	AUTOMATIC DATA PROCESSING INC	11,708.000	188.47	188.47	1,164,363.16	1,164,363.16	2,206,606.76	2,206,606.76	0.24	1,042,243.60	1,042,243.60	
	053332102	AUTOZONE INC	599.000	1,404.30	1,404.30	421,207.90	421,207.90	841,175.70	841,175.70	0.09	419,967.80	419,967.80	
	053484101	AVALONBAY COMMUNITIES INC	3,966.000	184.51	184.51	662,503.29	662,503.29	731,766.66	731,766.66	0.08	69,263.37	69,263.37	
	053611109	AVERY DENNISON CORP	2,302.000	183.65	183.65	192,427.01	192,427.01	422,762.30	422,762.30	0.05	230,335.29	230,335.29	
	05722G100	BAKER HUGHES CO	21,517.000	21.61	21.61	575,090.73	575,090.73	464,982.37	464,982.37	0.05	-110,108.36	-110,108.36	
	058498106	BALL CORP	9,292.000	84.74	84.74	459,980.52	459,980.52	787,404.08	787,404.08	0.08	327,423.56	327,423.56	
	060505104	BANK OF AMERICA CORP	208,355.000	38.69	38.69	4,599,118.56	4,599,118.56	8,061,254.95	8,061,254.95	0.86	3,462,136.39	3,462,136.39	
	064058100	BANK OF NEW YORK MELLON CORP/T	22,487.000	47.29	47.29	809,456.45	809,456.45	1,063,410.23	1,063,410.23	0.11	253,953.78	253,953.78	
	071813109	BAXTER INTERNATIONAL INC	13,631.000	84.34	84.34	806,966.75	806,966.75	1,149,638.54	1,149,638.54	0.12	342,671.79	342,671.79	
	075887109	BECTON DICKINSON AND CO	7,992.000	243.15	243.15	1,501,308.70	1,501,308.70	1,943,254.80	1,943,254.80	0.21	441,946.10	441,946.10	
	084423102	W R BERKLEY CORP	3,978.000	75.35	75.35	265,481.77	265,481.77	299,742.30	299,742.30	0.03	34,260.53	34,260.53	
	084670702	BERKSHIRE HATHAWAY INC	54,838.000	255.47	255.47	8,728,254.19	8,728,254.19	14,009,463.86	14,009,463.86	1.50	5,281,209.67	5,281,209.67	
	086516101	BEST BUY CO INC	6,001.000	114.81	114.81	334,866.87	334,866.87	688,974.81	688,974.81	0.07	354,107.94	354,107.94	
	090572207	BIO-RAD LABORATORIES INC	580.000	571.17	571.17	270,049.16	270,049.16	331,278.60	331,278.60	0.04	61,229.44	61,229.44	
	09062X103	BIOGEN INC	4,192.000	279.75	279.75	869,843.07	869,843.07	1,172,712.00	1,172,712.00	0.13	302,868.93	302,868.93	
	09247X101	BLACKROCK INC	3,904.000	753.96	753.96	1,645,053.56	1,645,053.56	2,943,459.84	2,943,459.84	0.31	1,298,406.28	1,298,406.28	
	097023105	BOEING CO/THE	15,986.000	254.72	254.72	2,769,524.11	2,769,524.11	4,071,953.92	4,071,953.92	0.43	1,302,429.81	1,302,429.81	
	09857L108	BOOKING HOLDINGS INC	1,187.000	2,329.84	2,329.84	1,399,718.96	1,399,718.96	2,765,520.08	2,765,520.08	0.30	1,365,801.12	1,365,801.12	
	099724106	BORGWARNER INC	6,817.000	46.36	46.36	238,989.63	238,989.63	316,036.12	316,036.12	0.03	77,046.49	77,046.49	
	101121101	BOSTON PROPERTIES INC	4,049.000	101.26	101.26	455,505.49	455,505.49	410,001.74	410,001.74	0.04	-45,503.75	-45,503.75	
	101137107	BOSTON SCIENTIFIC CORP	39,992.000	38.65	38.65	1,028,581.74	1,028,581.74	1,545,690.80	1,545,690.80	0.16	517,109.06	517,109.06	
	110122108	BRISTOL-MYERS SQUIBB CO	60,973.000	63.13	63.13	3,153,506.02	3,153,506.02	3,849,225.49	3,849,225.49	0.41	695,719.47	695,719.47	
	11133T103	BROADRIDGE FINANCIAL SOLUTIONS	3,157.000	153.10	153.10	368,545.96	368,545.96	483,336.70	483,336.70	0.05	114,790.74	114,790.74	
	11135F101	BROADCOM INC	11,000.000	463.66	463.66	2,342,857.20	2,342,857.20	5,100,260.00	5,100,260.00	0.54	2,757,402.80	2,757,402.80	
	115637209	BROWN-FORMAN CORP	5,172.000	68.97	68.97	241,179.48	241,179.48	356,712.84	356,712.84	0.04	115,533.36	115,533.36	
	12503M108	CBOE GLOBAL MARKETS INC	3,017.000	98.69	98.69	290,336.44	290,336.44	297,747.73	297,747.73	0.03	7,411.29	7,411.29	
	12504L109	CBRE GROUP INC	9,507.000	79.11	79.11	405,546.47	405,546.47	752,098.77	752,098.77	0.08	346,552.30	346,552.30	

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	12514G108	CDW CORP/DE	3,954.000	165.75	165.75	467,994.11	467,994.11	655,375.50	655,375.50	0.07	187,381.39	187,381.39	
	125269100	CF INDUSTRIES HOLDINGS INC	6,044.000	45.38	45.38	212,276.39	212,276.39	274,276.72	274,276.72	0.03	62,000.33	62,000.33	
	12541W209	CH ROBINSON WORLDWIDE INC	3,678.000	95.43	95.43	254,554.41	254,554.41	350,991.54	350,991.54	0.04	96,437.13	96,437.13	
	125523100	CIGNA CORP	9,714.000	241.74	241.74	1,380,837.54	1,380,837.54	2,348,262.36	2,348,262.36	0.25	967,424.82	967,424.82	
	12572Q105	CME GROUP INC	10,232.000	204.23	204.23	1,464,201.83	1,464,201.83	2,089,681.36	2,089,681.36	0.22	625,479.53	625,479.53	
	125896100	CMS ENERGY CORP	7,896.000	61.22	61.22	357,075.89	357,075.89	483,393.12	483,393.12	0.05	126,317.23	126,317.23	
	126408103	CSX CORP	21,736.000	96.42	96.42	994,052.35	994,052.35	2,095,785.12	2,095,785.12	0.22	1,101,732.77	1,101,732.77	
	126650100	CVS HEALTH CORP	36,246.000	75.23	75.23	2,181,794.42	2,181,794.42	2,726,786.58	2,726,786.58	0.29	544,992.16	544,992.16	
	127097103	CABOT OIL & GAS CORP	11,453.000	18.78	18.78	208,584.21	208,584.21	215,087.34	215,087.34	0.02	6,503.13	6,503.13	
	127387108	CADENCE DESIGN SYSTEMS INC	7,770.000	136.99	136.99	481,620.04	481,620.04	1,064,412.30	1,064,412.30	0.11	582,792.26	582,792.26	
	12769G100	CAESARS ENTERTAINMENT INC	6,401.000	87.45	87.45	571,801.33	571,801.33	559,767.45	559,767.45	0.06	-12,033.88	-12,033.88	
	134429109	CAMPBELL SOUP CO	5,383.000	50.27	50.27	241,904.92	241,904.92	270,603.41	270,603.41	0.03	28,698.49	28,698.49	
	14040H105	CAPITAL ONE FINANCIAL CORP	13,272.000	127.23	127.23	937,376.71	937,376.71	1,688,596.56	1,688,596.56	0.18	751,219.85	751,219.85	
	14149Y108	CARDINAL HEALTH INC	7,978.000	60.75	60.75	414,245.28	414,245.28	484,663.50	484,663.50	0.05	70,418.22	70,418.22	
	143130102	CARMAX INC	4,502.000	132.66	132.66	257,218.90	257,218.90	597,235.32	597,235.32	0.06	340,016.42	340,016.42	
	143658300	CARNIVAL CORP	22,551.000	26.54	26.54	647,593.33	647,593.33	598,503.54	598,503.54	0.06	-49,089.79	-49,089.79	
	14448C104	CARRIER GLOBAL CORP	21,786.000	42.22	42.22	381,500.43	381,500.43	919,804.92	919,804.92	0.10	538,304.49	538,304.49	
	148806102	CATALENT INC	4,698.000	105.31	105.31	414,356.99	414,356.99	494,746.38	494,746.38	0.05	80,389.39	80,389.39	
	149123101	CATERPILLAR INC	15,139.000	231.87	231.87	1,498,210.25	1,498,210.25	3,510,279.93	3,510,279.93	0.37	2,012,069.68	2,012,069.68	
	150870103	CELANESE CORP	3,191.000	149.81	149.81	321,633.51	321,633.51	478,043.71	478,043.71	0.05	156,410.20	156,410.20	
	15135B101	CENTENE CORP	15,662.000	63.91	63.91	962,182.66	962,182.66	1,000,958.42	1,000,958.42	0.11	38,775.76	38,775.76	
	15189T107	CENTERPOINT ENERGY INC	15,264.000	22.65	22.65	322,026.67	322,026.67	345,729.60	345,729.60	0.04	23,702.93	23,702.93	
	156782104	CERNER CORP	8,390.000	71.88	71.88	454,911.23	454,911.23	603,073.20	603,073.20	0.06	148,161.97	148,161.97	
	16119P108	CHARTER COMMUNICATIONS INC	3,861.000	617.02	617.02	1,434,774.89	1,434,774.89	2,382,314.22	2,382,314.22	0.25	947,539.33	947,539.33	
	166764100	CHEVRON CORP	56,911.000	104.79	104.79	4,942,831.80	4,942,831.80	5,963,703.69	5,963,703.69	0.64	1,020,871.89	1,020,871.89	
	169656105	CHIPOTLE MEXICAN GRILL INC	790.000	1,420.82	1,420.82	529,833.46	529,833.46	1,122,447.80	1,122,447.80	0.12	592,614.34	592,614.34	
	171340102	CHURCH & DWIGHT CO INC	6,732.000	87.35	87.35	395,199.13	395,199.13	588,040.20	588,040.20	0.06	192,841.07	192,841.07	
	172062101	CINCINNATI FINANCIAL CORP	4,175.000	103.09	103.09	269,454.83	269,454.83	430,400.75	430,400.75	0.05	160,945.92	160,945.92	
	17275R102	CISCO SYSTEMS INC/DELAWARE	117,145.000	51.71	51.71	3,628,016.08	3,628,016.08	6,057,567.95	6,057,567.95	0.65	2,429,551.87	2,429,551.87	
	172908105	CINTAS CORP	2,589.000	341.31	341.31	460,002.00	460,002.00	883,651.59	883,651.59	0.09	423,649.59	423,649.59	
	172967424	CITIGROUP INC	59,491.000	72.75	72.75	3,838,947.64	3,838,947.64	4,327,970.25	4,327,970.25	0.46	489,022.61	489,022.61	
	174610105	CITIZENS FINANCIAL GROUP INC	11,860.000	44.15	44.15	300,936.77	300,936.77	523,619.00	523,619.00	0.06	222,682.23	222,682.23	
	177376100	CITRIX SYSTEMS INC	3,399.000	140.36	140.36	283,548.20	283,548.20	477,083.64	477,083.64	0.05	193,535.44	193,535.44	
	189054109	CLOROX CO/THE	3,516.000	192.88	192.88	471,293.25	471,293.25	678,166.08	678,166.08	0.07	206,872.83	206,872.83	
	191216100	COCA-COLA CO/THE	106,650.000	52.71	52.71	4,415,267.25	4,415,267.25	5,621,521.50	5,621,521.50	0.60	1,206,254.25	1,206,254.25	
	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	14,864.000	78.12	78.12	739,788.05	739,788.05	1,161,175.68	1,161,175.68	0.12	421,387.63	421,387.63	
	194162103	COLGATE-PALMOLIVE CO	23,457.000	78.83	78.83	1,467,991.05	1,467,991.05	1,849,115.31	1,849,115.31	0.20	381,124.26	381,124.26	
	20030N101	COMCAST CORP	129,576.000	54.11	54.11	3,939,249.37	3,939,249.37	7,011,357.36	7,011,357.36	0.75	3,072,107.99	3,072,107.99	
	200340107	COMERICA INC	3,886.000	71.74	71.74	182,875.66	182,875.66	278,781.64	278,781.64	0.03	95,905.98	95,905.98	
	205887102	CONAGRA BRANDS INC	13,312.000	37.60	37.60	365,278.32	365,278.32	500,531.20	500,531.20	0.05	135,252.88	135,252.88	
	20825C104	CONOCOPHILLIPS	41,147.000	52.97	52.97	1,922,711.38	1,922,711.38	2,179,556.59	2,179,556.59	0.23	256,845.21	256,845.21	
	209115104	CONSOLIDATED EDISON INC	9,304.000	74.80	74.80	641,136.74	641,136.74	695,939.20	695,939.20	0.07	54,802.46	54,802.46	
	21036P108	CONSTELLATION BRANDS INC	4,592.000	228.00	228.00	597,856.66	597,856.66	1,046,976.00	1,046,976.00	0.11	449,119.34	449,119.34	
	216648402	COOPER COS INC/THE	1,346.000	384.09	384.09	330,402.11	330,402.11	516,985.14	516,985.14	0.06	186,583.03	186,583.03	

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	217204106	COPART INC	5,836.000	108.61	108.61	405,530.03	405,530.03	633,847.96	633,847.96	0.07	228,317.93	228,317.93
	219350105	CORNING INC	20,982.000	43.51	43.51	465,105.54	465,105.54	912,926.82	912,926.82	0.10	447,821.28	447,821.28
	22052L104	CORTEVA INC	20,613.000	46.62	46.62	509,800.27	509,800.27	960,978.06	960,978.06	0.10	451,177.79	451,177.79
	22160K105	COSTCO WHOLESALE CORP	12,433.000	352.48	352.48	2,477,878.65	2,477,878.65	4,382,383.84	4,382,383.84	0.47	1,904,505.19	1,904,505.19
	22822V101	CROWN CASTLE INTERNATIONAL COR	11,294.000	172.13	172.13	1,270,971.20	1,270,971.20	1,944,036.22	1,944,036.22	0.21	673,065.02	673,065.02
	231021106	CUMMINS INC	4,212.000	259.11	259.11	518,938.65	518,938.65	1,091,371.32	1,091,371.32	0.12	572,432.67	572,432.67
	23331A109	DR HORTON INC	8,860.000	89.12	89.12	323,174.19	323,174.19	789,603.20	789,603.20	0.08	466,429.01	466,429.01
	233331107	DTE ENERGY CO	5,246.000	133.14	133.14	474,036.22	474,036.22	698,452.44	698,452.44	0.07	224,416.22	224,416.22
	23355L106	DXC TECHNOLOGY CO	7,226.000	31.26	31.26	271,228.00	271,228.00	225,884.76	225,884.76	0.02	-45,343.24	-45,343.24
	235851102	DANAHER CORP	17,151.000	225.08	225.08	1,803,689.17	1,803,689.17	3,860,347.08	3,860,347.08	0.41	2,056,657.91	2,056,657.91
	237194105	DARDEN RESTAURANTS INC	3,757.000	142.00	142.00	266,667.15	266,667.15	533,494.00	533,494.00	0.06	266,826.85	266,826.85
	23918K108	DAVITA INC	1,961.000	107.77	107.77	125,638.29	125,638.29	211,336.97	211,336.97	0.02	85,698.68	85,698.68
	244199105	DEERE & CO	8,501.000	374.14	374.14	1,036,598.09	1,036,598.09	3,180,564.14	3,180,564.14	0.34	2,143,966.05	2,143,966.05
	247361702	DELTA AIR LINES INC	18,113.000	48.28	48.28	656,490.26	656,490.26	874,495.64	874,495.64	0.09	218,005.38	218,005.38
	24906P109	DENTSPLY SIRONA INC	6,095.000	63.81	63.81	300,066.81	300,066.81	388,921.95	388,921.95	0.04	88,855.14	88,855.14
	25179M103	DEVON ENERGY CORP	17,375.000	21.85	21.85	391,812.00	391,812.00	379,643.75	379,643.75	0.04	-12,168.25	-12,168.25
	252131107	DEXCOM INC	2,769.000	359.39	359.39	1,018,872.63	1,018,872.63	995,150.91	995,150.91	0.11	-23,721.72	-23,721.72
	25278X109	DIAMONDBACK ENERGY INC	4,932.000	73.49	73.49	356,359.85	356,359.85	362,452.68	362,452.68	0.04	6,092.83	6,092.83
	253868103	DIGITAL REALTY TRUST INC	7,624.000	140.84	140.84	923,356.39	923,356.39	1,073,764.16	1,073,764.16	0.11	150,407.77	150,407.77
	254687106	WALT DISNEY CO/THE	51,644.000	184.52	184.52	4,898,311.76	4,898,311.76	9,529,350.88	9,529,350.88	1.02	4,631,039.12	4,631,039.12
	254709108	DISCOVER FINANCIAL SERVICES	9,137.000	94.99	94.99	450,344.02	450,344.02	867,923.63	867,923.63	0.09	417,579.61	417,579.61
	25470F104	DISCOVERY INC	4,179.000	43.46	43.46	104,931.28	104,931.28	181,619.34	181,619.34	0.02	76,688.06	76,688.06
	25470F302	DISCOVERY INC	7,394.000	36.89	36.89	179,554.81	179,554.81	272,764.66	272,764.66	0.03	93,209.85	93,209.85
	25470M109	DISH NETWORK CORP	6,797.000	36.20	36.20	292,276.06	292,276.06	246,051.40	246,051.40	0.03	-46,224.66	-46,224.66
	256677105	DOLLAR GENERAL CORP	6,969.000	202.62	202.62	764,601.81	764,601.81	1,412,058.78	1,412,058.78	0.15	647,456.97	647,456.97
	256746108	DOLLAR TREE INC	6,605.000	114.46	114.46	493,622.80	493,622.80	756,008.30	756,008.30	0.08	262,385.50	262,385.50
	25746U109	DOMINION ENERGY INC	22,256.000	75.96	75.96	1,480,134.24	1,480,134.24	1,690,565.76	1,690,565.76	0.18	210,431.52	210,431.52
	25754A201	DOMINO'S PIZZA INC	1,062.000	367.79	367.79	403,398.39	403,398.39	390,592.98	390,592.98	0.04	-12,805.41	-12,805.41
	260003108	DOVER CORP	3,957.000	137.13	137.13	265,692.82	265,692.82	542,623.41	542,623.41	0.06	276,930.59	276,930.59
	260557103	DOW INC	20,623.000	63.94	63.94	1,047,845.23	1,047,845.23	1,318,634.62	1,318,634.62	0.14	270,789.39	270,789.39
	264411505	DUKE REALTY CORP	10,058.000	41.93	41.93	321,709.67	321,709.67	421,731.94	421,731.94	0.05	100,022.27	100,022.27
	26441C204	DUKE ENERGY CORP	20,904.000	96.53	96.53	1,596,353.32	1,596,353.32	2,017,863.12	2,017,863.12	0.22	421,509.80	421,509.80
	26614N102	DUPONT DE NEMOURS INC	14,832.000	77.28	77.28	823,327.04	823,327.04	1,146,216.96	1,146,216.96	0.12	322,889.92	322,889.92
	26875P101	EOG RESOURCES INC	17,173.000	72.53	72.53	993,381.53	993,381.53	1,245,557.69	1,245,557.69	0.13	252,176.16	252,176.16
	277432100	EASTMAN CHEMICAL CO	3,955.000	110.12	110.12	241,188.46	241,188.46	435,524.60	435,524.60	0.05	194,336.14	194,336.14
	278642103	EBAY INC	16,726.000	61.24	61.24	467,222.71	467,222.71	1,024,300.24	1,024,300.24	0.11	557,077.53	557,077.53
	278865100	ECOLAB INC	7,130.000	214.07	214.07	963,424.42	963,424.42	1,526,319.10	1,526,319.10	0.16	562,894.68	562,894.68
	281020107	EDISON INTERNATIONAL	10,322.000	58.60	58.60	583,410.92	583,410.92	604,869.20	604,869.20	0.06	21,458.28	21,458.28
	28176E108	EDWARDS LIFESCIENCES CORP	17,846.000	83.64	83.64	781,917.79	781,917.79	1,492,639.44	1,492,639.44	0.16	710,721.65	710,721.65
	285512109	ELECTRONIC ARTS INC	8,037.000	135.37	135.37	579,116.96	579,116.96	1,087,968.69	1,087,968.69	0.12	508,851.73	508,851.73
	291011104	EMERSON ELECTRIC CO	17,326.000	90.22	90.22	936,441.64	936,441.64	1,563,151.72	1,563,151.72	0.17	626,710.08	626,710.08
	29355A107	ENPHASE ENERGY INC	3,792.000	162.16	162.16	731,005.32	731,005.32	614,910.72	614,910.72	0.07	-116,094.60	-116,094.60
	29364G103	ENTERGY CORP	5,454.000	99.47	99.47	485,621.02	485,621.02	542,509.38	542,509.38	0.06	56,888.36	56,888.36
	294429105	EQUIFAX INC	3,313.000	181.13	181.13	339,849.27	339,849.27	600,083.69	600,083.69	0.06	260,234.42	260,234.42

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
	29444U700	EQUINIX INC	2,498.000	679.59	679.59	1,140,750.60	1,140,750.60	1,697,615.82	1,697,615.82	0.18	556,865.22	556,865.22
	29476L107	EQUITY RESIDENTIAL	9,689.000	71.63	71.63	646,233.47	646,233.47	694,023.07	694,023.07	0.07	47,789.60	47,789.60
	297178105	ESSEX PROPERTY TRUST INC	1,845.000	271.84	271.84	420,477.19	420,477.19	501,544.80	501,544.80	0.05	81,067.61	81,067.61
	29786A106	ETSY INC	3,453.000	201.67	201.67	429,199.36	429,199.36	696,366.51	696,366.51	0.07	267,167.15	267,167.15
	30034W106	EVERGY INC	6,162.000	59.53	59.53	342,553.62	342,553.62	366,823.86	366,823.86	0.04	24,270.24	24,270.24
	30040W108	EVERSOURCE ENERGY	9,563.000	86.59	86.59	592,940.16	592,940.16	828,060.17	828,060.17	0.09	235,120.01	235,120.01
	30161N101	EXELON CORP	26,869.000	43.74	43.74	1,040,313.19	1,040,313.19	1,175,250.06	1,175,250.06	0.13	134,936.87	134,936.87
	30212P303	EXPEDIA GROUP INC	3,760.000	172.12	172.12	352,413.18	352,413.18	647,171.20	647,171.20	0.07	294,758.02	294,758.02
	302130109	EXPEDITORS INTERNATIONAL OF WA	4,564.000	107.69	107.69	243,152.57	243,152.57	491,497.16	491,497.16	0.05	248,344.59	248,344.59
	30225T102	EXTRA SPACE STORAGE INC	3,743.000	132.55	132.55	359,279.24	359,279.24	496,134.65	496,134.65	0.05	136,855.41	136,855.41
	30231G102	EXXON MOBIL CORP	127,440.000	55.83	55.83	7,225,149.54	7,225,149.54	7,114,975.20	7,114,975.20	0.76	-110,174.34	-110,174.34
	302445101	FLIR SYSTEMS INC	3,676.000	56.47	56.47	135,136.33	135,136.33	207,583.72	207,583.72	0.02	72,447.39	72,447.39
	302491303	FMC CORP	3,585.000	110.61	110.61	225,790.65	225,790.65	396,536.85	396,536.85	0.04	170,746.20	170,746.20
	30303M102	FACEBOOK INC	61,215.000	294.53	294.53	8,797,469.94	8,797,469.94	18,029,653.95	18,029,653.95	1.92	9,232,184.01	9,232,184.01
	311900104	FASTENAL CO	15,793.000	50.28	50.28	417,889.30	417,889.30	794,072.04	794,072.04	0.08	376,182.74	376,182.74
	313747206	FEDERAL REALTY INVESTMENT TRUS	2,057.000	101.45	101.45	255,196.58	255,196.58	208,682.65	208,682.65	0.02	-46,513.93	-46,513.93
	31428X106	FEDEX CORP	6,515.000	284.04	284.04	878,565.77	878,565.77	1,850,520.60	1,850,520.60	0.20	971,954.83	971,954.83
	315616102	F5 NETWORKS INC	1,660.000	208.62	208.62	202,159.10	202,159.10	346,309.20	346,309.20	0.04	144,150.10	144,150.10
	31620M106	FIDELITY NATIONAL INFORMATION	17,656.000	140.61	140.61	1,993,911.39	1,993,911.39	2,482,610.16	2,482,610.16	0.26	488,698.77	488,698.77
	316773100	FIFTH THIRD BANCORP	19,842.000	37.45	37.45	401,893.39	401,893.39	743,082.90	743,082.90	0.08	341,189.51	341,189.51
	33616C100	FIRST REPUBLIC BANK/CA	4,936.000	166.75	166.75	521,408.83	521,408.83	823,078.00	823,078.00	0.09	301,669.17	301,669.17
	337738108	FISERV INC	16,189.000	119.04	119.04	1,235,969.25	1,235,969.25	1,927,138.56	1,927,138.56	0.21	691,169.31	691,169.31
	337932107	FIRSTENERGY CORP	15,118.000	34.69	34.69	567,212.36	567,212.36	524,443.42	524,443.42	0.06	-42,768.94	-42,768.94
	339041105	FLEETCOR TECHNOLOGIES INC	2,324.000	268.63	268.63	543,629.30	543,629.30	624,296.12	624,296.12	0.07	80,666.82	80,666.82
	345370860	FORD MOTOR CO	112,361.000	12.25	12.25	992,471.42	992,471.42	1,376,422.25	1,376,422.25	0.15	383,950.83	383,950.83
	34959E109	FORTINET INC	4,036.000	184.42	184.42	380,941.89	380,941.89	744,319.12	744,319.12	0.08	363,377.23	363,377.23
	34959J108	FORTIVE CORP	9,289.000	70.64	70.64	416,124.81	416,124.81	656,174.96	656,174.96	0.07	240,050.15	240,050.15
	34964C106	FORTUNE BRANDS HOME & SECURITY	3,755.000	95.82	95.82	237,215.99	237,215.99	359,804.10	359,804.10	0.04	122,588.11	122,588.11
	35137L105	FOX CORP	9,180.000	36.11	36.11	296,433.39	296,433.39	331,489.80	331,489.80	0.04	35,056.41	35,056.41
	35137L204	FOX CORP	4,165.000	34.93	34.93	132,070.13	132,070.13	145,483.45	145,483.45	0.02	13,413.32	13,413.32
	354613101	FRANKLIN RESOURCES INC	7,290.000	29.60	29.60	213,668.58	213,668.58	215,784.00	215,784.00	0.02	2,115.42	2,115.42
	35671D857	FREEPORT-MCMORAN INC	43,340.000	32.93	32.93	741,465.59	741,465.59	1,427,186.20	1,427,186.20	0.15	685,720.61	685,720.61
	363576109	ARTHUR J GALLAGHER & CO	5,426.000	124.77	124.77	395,263.49	395,263.49	677,002.02	677,002.02	0.07	281,738.53	281,738.53
	364760108	GAP INC/THE	5,619.000	29.78	29.78	109,220.50	109,220.50	167,333.82	167,333.82	0.02	58,113.32	58,113.32
	366651107	GARTNER INC	2,507.000	182.55	182.55	301,817.01	301,817.01	457,652.85	457,652.85	0.05	155,835.84	155,835.84
	368736104	GENERAC HOLDINGS INC	1,825.000	327.45	327.45	557,793.00	557,793.00	597,596.25	597,596.25	0.06	39,803.25	39,803.25
	369550108	GENERAL DYNAMICS CORP	6,387.000	181.56	181.56	790,295.90	790,295.90	1,159,623.72	1,159,623.72	0.12	369,327.82	369,327.82
	369604103	GENERAL ELECTRIC CO	230,819.000	13.13	13.13	4,085,765.94	4,085,765.94	3,030,653.47	3,030,653.47	0.32	-1,055,112.47	-1,055,112.47
	370334104	GENERAL MILLS INC	16,519.000	61.32	61.32	825,806.74	825,806.74	1,012,945.08	1,012,945.08	0.11	187,138.34	187,138.34
	37045V100	GENERAL MOTORS CO	34,699.000	57.46	57.46	1,150,844.45	1,150,844.45	1,993,804.54	1,993,804.54	0.21	842,960.09	842,960.09
	372460105	GENUINE PARTS CO	3,944.000	115.59	115.59	285,558.35	285,558.35	455,886.96	455,886.96	0.05	170,328.61	170,328.61
	375558103	GILEAD SCIENCES INC	33,153.000	64.63	64.63	1,760,413.12	1,760,413.12	2,142,678.39	2,142,678.39	0.23	382,265.27	382,265.27
	37940X102	GLOBAL PAYMENTS INC	8,491.000	201.58	201.58	990,240.62	990,240.62	1,711,615.78	1,711,615.78	0.18	721,375.16	721,375.16
	37959E102	GLOBE LIFE INC	2,690.000	96.63	96.63	153,836.75	153,836.75	259,934.70	259,934.70	0.03	106,097.95	106,097.95

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	38141G104	GOLDMAN SACHS GROUP INC/THE	9,656.000	327.00	327.00	1,598,165.67	1,598,165.67	3,157,512.00	3,157,512.00	0.34	1,559,346.33	1,559,346.33	
	384802104	WW GRAINGER INC	1,201.000	400.93	400.93	269,879.42	269,879.42	481,516.93	481,516.93	0.05	211,637.51	211,637.51	
	40412C101	HCA HEALTHCARE INC	7,263.000	188.34	188.34	703,234.37	703,234.37	1,367,913.42	1,367,913.42	0.15	664,679.05	664,679.05	
	40434L105	HP INC	34,969.000	31.75	31.75	520,708.79	520,708.79	1,110,265.75	1,110,265.75	0.12	589,556.96	589,556.96	
	406216101	HALLIBURTON CO	26,529.000	21.46	21.46	586,082.66	586,082.66	569,312.34	569,312.34	0.06	-16,770.32	-16,770.32	
	410345102	HANESBRANDS INC	9,490.000	19.67	19.67	219,316.47	219,316.47	186,668.30	186,668.30	0.02	-32,648.17	-32,648.17	
	416515104	HARTFORD FINANCIAL SERVICES GR	8,053.000	66.79	66.79	309,463.15	309,463.15	537,859.87	537,859.87	0.06	228,396.72	228,396.72	
	418056107	HASBRO INC	3,509.000	96.12	96.12	252,741.94	252,741.94	337,285.08	337,285.08	0.04	84,543.14	84,543.14	
	42250P103	HEALTHPEAK PROPERTIES INC	14,710.000	31.74	31.74	473,844.32	473,844.32	466,895.40	466,895.40	0.05	-6,948.92	-6,948.92	
	426281101	JACK HENRY & ASSOCIATES INC	2,152.000	151.72	151.72	313,733.42	313,733.42	326,501.44	326,501.44	0.03	12,768.02	12,768.02	
	427866108	HERSHEY CO/THE	3,966.000	158.16	158.16	424,931.61	424,931.61	627,262.56	627,262.56	0.07	202,330.95	202,330.95	
	42809H107	HESS CORP	7,946.000	70.76	70.76	387,958.01	387,958.01	562,258.96	562,258.96	0.06	174,300.95	174,300.95	
	42824C109	HEWLETT PACKARD ENTERPRISE CO	36,868.000	15.74	15.74	345,418.92	345,418.92	580,302.32	580,302.32	0.06	234,883.40	234,883.40	
	43300A203	HILTON WORLDWIDE HOLDINGS INC	7,820.000	120.92	120.92	623,683.26	623,683.26	945,594.40	945,594.40	0.10	321,911.14	321,911.14	
	436106108	HOLLYFRONTIER CORP	4,627.000	35.78	35.78	229,000.24	229,000.24	165,554.06	165,554.06	0.02	-63,446.18	-63,446.18	
	436440101	HOLOGIC INC	7,065.000	74.38	74.38	314,160.89	314,160.89	525,494.70	525,494.70	0.06	211,333.81	211,333.81	
	437076102	HOME DEPOT INC/THE	28,480.000	305.25	305.25	4,099,054.37	4,099,054.37	8,693,520.00	8,693,520.00	0.93	4,594,465.63	4,594,465.63	
	438516106	HONEYWELL INTERNATIONAL INC	19,292.000	217.07	217.07	2,120,631.42	2,120,631.42	4,187,714.44	4,187,714.44	0.45	2,067,083.02	2,067,083.02	
	440452100	HORMEL FOODS CORP	7,803.000	47.78	47.78	281,595.47	281,595.47	372,827.34	372,827.34	0.04	91,231.87	91,231.87	
	44107P104	HOST HOTELS & RESORTS INC	19,010.000	16.85	16.85	283,903.49	283,903.49	320,318.50	320,318.50	0.03	36,415.01	36,415.01	
	443201108	HOWMET AEROSPACE INC	10,747.000	32.13	32.13	226,626.77	226,626.77	345,301.11	345,301.11	0.04	118,674.34	118,674.34	
	444859102	HUMANA INC	3,520.000	419.25	419.25	772,629.76	772,629.76	1,475,760.00	1,475,760.00	0.16	703,130.24	703,130.24	
	445658107	JB HUNT TRANSPORT SERVICES INC	2,316.000	168.07	168.07	220,939.42	220,939.42	389,250.12	389,250.12	0.04	168,310.70	168,310.70	
	446150104	HUNTINGTON BANCSHARES INC/OH	29,213.000	15.72	15.72	294,682.32	294,682.32	459,228.36	459,228.36	0.05	164,546.04	164,546.04	
	446413106	HUNTINGTON INGALLS INDUSTRIES	1,107.000	205.85	205.85	249,382.81	249,382.81	227,875.95	227,875.95	0.02	-21,506.86	-21,506.86	
	44980X109	IPG PHOTONICS CORP	991.000	210.94	210.94	197,358.40	197,358.40	209,041.54	209,041.54	0.02	11,683.14	11,683.14	
	45167R104	IDEX CORP	2,092.000	209.32	209.32	337,726.58	337,726.58	437,897.44	437,897.44	0.05	100,170.86	100,170.86	
	45168D104	IDEXX LABORATORIES INC	2,431.000	489.31	489.31	559,426.27	559,426.27	1,189,512.61	1,189,512.61	0.13	630,086.34	630,086.34	
	452308109	ILLINOIS TOOL WORKS INC	7,812.000	221.52	221.52	869,921.13	869,921.13	1,730,514.24	1,730,514.24	0.18	860,593.11	860,593.11	
	452327109	ILLUMINA INC	3,943.000	384.06	384.06	949,636.79	949,636.79	1,514,348.58	1,514,348.58	0.16	564,711.79	564,711.79	
	45337C102	INCYTE CORP	5,124.000	81.27	81.27	578,732.94	578,732.94	416,427.48	416,427.48	0.04	-162,305.46	-162,305.46	
	458140100	INTEL CORP	109,988.000	64.00	64.00	4,014,123.87	4,014,123.87	7,039,232.00	7,039,232.00	0.75	3,025,108.13	3,025,108.13	
	45866F104	INTERCONTINENTAL EXCHANGE INC	16,070.000	111.68	111.68	1,048,268.61	1,048,268.61	1,794,697.60	1,794,697.60	0.19	746,428.99	746,428.99	
	459200101	INTERNATIONAL BUSINESS MACHINE	24,319.000	133.26	133.26	3,026,707.39	3,026,707.39	3,240,749.94	3,240,749.94	0.35	214,042.55	214,042.55	
	459506101	INTERNATIONAL FLAVORS & FRAGRA	6,813.000	139.61	139.61	809,177.04	809,177.04	951,162.93	951,162.93	0.10	141,985.89	141,985.89	
	460146103	INTERNATIONAL PAPER CO	10,884.000	54.07	54.07	424,051.05	424,051.05	588,497.88	588,497.88	0.06	164,446.83	164,446.83	
	460690100	INTERPUBLIC GROUP OF COS INC/T	10,732.000	29.20	29.20	219,892.74	219,892.74	313,374.40	313,374.40	0.03	93,481.66	93,481.66	
	461202103	INTUIT INC	7,892.000	383.06	383.06	1,527,778.89	1,527,778.89	3,023,109.52	3,023,109.52	0.32	1,495,330.63	1,495,330.63	
	46120E602	INTUITIVE SURGICAL INC	3,370.000	738.94	738.94	1,284,205.51	1,284,205.51	2,490,227.80	2,490,227.80	0.27	1,206,022.29	1,206,022.29	
	46266C105	IQVIA HOLDINGS INC	5,241.000	193.14	193.14	664,087.81	664,087.81	1,012,246.74	1,012,246.74	0.11	348,158.93	348,158.93	
	46284V101	IRON MOUNTAIN INC	8,166.000	37.01	37.01	249,592.38	249,592.38	302,223.66	302,223.66	0.03	52,631.28	52,631.28	
	46625H100	JPMORGAN CHASE & CO	86,143.000	152.23	152.23	6,467,132.01	6,467,132.01	13,113,548.89	13,113,548.89	1.40	6,646,416.88	6,646,416.88	
	469814107	JACOBS ENGINEERING GROUP INC	3,706.000	129.27	129.27	263,351.20	263,351.20	479,074.62	479,074.62	0.05	215,723.42	215,723.42	
	478160104	JOHNSON & JOHNSON	72,230.000	164.35	164.35	7,518,252.55	7,518,252.55	11,871,000.50	11,871,000.50	1.27	4,352,747.95	4,352,747.95	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
	48203R104	JUNIPER NETWORKS INC	9,134.000	25.33	25.33	229,519.94	229,519.94	231,364.22	231,364.22	0.02	1,844.28	1,844.28
	482480100	KLA CORP	4,328.000	330.40	330.40	491,953.05	491,953.05	1,429,971.20	1,429,971.20	0.15	938,018.15	938,018.15
	485170302	KANSAS CITY SOUTHERN	2,432.000	263.92	263.92	298,708.04	298,708.04	641,853.44	641,853.44	0.07	343,145.40	343,145.40
	487836108	KELLOGG CO	7,021.000	63.30	63.30	443,529.04	443,529.04	444,429.30	444,429.30	0.05	900.26	900.26
	493267108	KEYCORP	27,897.000	19.98	19.98	391,218.06	391,218.06	557,382.06	557,382.06	0.06	166,164.00	166,164.00
	49338L103	KEYSIGHT TECHNOLOGIES INC	5,144.000	143.40	143.40	393,420.37	393,420.37	737,649.60	737,649.60	0.08	344,229.23	344,229.23
	494368103	KIMBERLY-CLARK CORP	9,422.000	139.05	139.05	979,487.19	979,487.19	1,310,129.10	1,310,129.10	0.14	330,641.91	330,641.91
	49446R109	KIMCO REALTY CORP	12,345.000	18.75	18.75	222,084.56	222,084.56	231,468.75	231,468.75	0.02	9,384.19	9,384.19
	49456B101	KINDER MORGAN INC	54,840.000	16.65	16.65	1,255,212.44	1,255,212.44	913,086.00	913,086.00	0.10	-342,126.44	-342,126.44
	500754106	KRAFT HEINZ CO/THE	17,412.000	40.00	40.00	812,245.21	812,245.21	696,480.00	696,480.00	0.07	-115,765.21	-115,765.21
	501044101	KROGER CO/THE	21,033.000	35.99	35.99	530,444.71	530,444.71	756,977.67	756,977.67	0.08	226,532.96	226,532.96
	501797104	L BRANDS INC	6,459.000	61.86	61.86	244,429.53	244,429.53	399,553.74	399,553.74	0.04	155,124.21	155,124.21
	501889208	LKQ CORP	7,617.000	42.33	42.33	232,160.18	232,160.18	322,427.61	322,427.61	0.03	90,267.43	90,267.43
	502431109	L3HARRIS TECHNOLOGIES INC	5,628.000	202.68	202.68	1,092,658.32	1,092,658.32	1,140,683.04	1,140,683.04	0.12	48,024.72	48,024.72
	50540R409	LABORATORY CORP OF AMERICA HOL	2,670.000	255.03	255.03	370,759.07	370,759.07	680,930.10	680,930.10	0.07	310,171.03	310,171.03
	512807108	LAM RESEARCH CORP	3,817.000	595.24	595.24	690,798.70	690,798.70	2,272,031.08	2,272,031.08	0.24	1,581,232.38	1,581,232.38
	513272104	LAMB WESTON HOLDINGS INC	4,055.000	77.48	77.48	294,662.29	294,662.29	314,181.40	314,181.40	0.03	19,519.11	19,519.11
	517834107	LAS VEGAS SANDS CORP	8,808.000	60.76	60.76	521,939.18	521,939.18	535,174.08	535,174.08	0.06	13,234.90	13,234.90
	518439104	ESTEE LAUDER COS INC/THE	6,393.000	290.85	290.85	843,812.18	843,812.18	1,859,404.05	1,859,404.05	0.20	1,015,591.87	1,015,591.87
	524660107	LEGGETT & PLATT INC	3,802.000	45.65	45.65	127,889.14	127,889.14	173,561.30	173,561.30	0.02	45,672.16	45,672.16
	525327102	LEIDOS HOLDINGS INC	3,628.000	96.28	96.28	323,216.19	323,216.19	349,303.84	349,303.84	0.04	26,087.65	26,087.65
	526057104	LENNAR CORP	7,003.000	101.23	101.23	338,446.77	338,446.77	708,913.69	708,913.69	0.08	370,466.92	370,466.92
	532457108	ELI LILLY & CO	24,741.000	186.82	186.82	2,808,192.43	2,808,192.43	4,622,113.62	4,622,113.62	0.49	1,813,921.19	1,813,921.19
	534187109	LINCOLN NATIONAL CORP	4,876.000	62.27	62.27	189,019.78	189,019.78	303,628.52	303,628.52	0.03	114,608.74	114,608.74
	538034109	LIVE NATION ENTERTAINMENT INC	4,103.000	84.65	84.65	272,240.42	272,240.42	347,318.95	347,318.95	0.04	75,078.53	75,078.53
	539830109	LOCKHEED MARTIN CORP	6,581.000	369.50	369.50	1,637,830.73	1,637,830.73	2,431,679.50	2,431,679.50	0.26	793,848.77	793,848.77
	540424108	LOEWS CORP	6,157.000	51.28	51.28	251,676.63	251,676.63	315,730.96	315,730.96	0.03	64,054.33	64,054.33
	548661107	LOWE'S COS INC	19,490.000	190.18	190.18	1,499,077.53	1,499,077.53	3,706,608.20	3,706,608.20	0.40	2,207,530.67	2,207,530.67
	550241103	LUMEN TECHNOLOGIES INC	27,158.000	13.35	13.35	517,307.42	517,307.42	362,559.30	362,559.30	0.04	-154,748.12	-154,748.12
	55261F104	M&T BANK CORP	3,638.000	151.61	151.61	415,869.07	415,869.07	551,557.18	551,557.18	0.06	135,688.11	135,688.11
	552953101	MGM RESORTS INTERNATIONAL	11,046.000	37.99	37.99	311,483.64	311,483.64	419,637.54	419,637.54	0.04	108,153.90	108,153.90
	55354G100	MSCI INC	2,312.000	419.28	419.28	520,715.81	520,715.81	969,375.36	969,375.36	0.10	448,659.55	448,659.55
	565849106	MARATHON OIL CORP	24,004.000	10.68	10.68	262,963.34	262,963.34	256,362.72	256,362.72	0.03	-6,600.62	-6,600.62
	56585A102	MARATHON PETROLEUM CORP	19,147.000	53.49	53.49	677,616.69	677,616.69	1,024,173.03	1,024,173.03	0.11	346,556.34	346,556.34
	57060D108	MARKETAXESS HOLDINGS INC	1,071.000	497.92	497.92	398,163.71	398,163.71	533,272.32	533,272.32	0.06	135,108.61	135,108.61
	571748102	MARSH & MCLENNAN COS INC	14,037.000	121.80	121.80	1,035,089.33	1,035,089.33	1,709,706.60	1,709,706.60	0.18	674,617.27	674,617.27
	571903202	MARRIOTT INTERNATIONAL INC/MD	7,333.000	148.11	148.11	580,118.68	580,118.68	1,086,090.63	1,086,090.63	0.12	505,971.95	505,971.95
	573284106	MARTIN MARIETTA MATERIALS INC	1,753.000	335.82	335.82	325,345.92	325,345.92	588,692.46	588,692.46	0.06	263,346.54	263,346.54
	574599106	MASCO CORP	7,026.000	59.90	59.90	215,574.23	215,574.23	420,857.40	420,857.40	0.04	205,283.17	205,283.17
	57636Q104	MASTERCARD INC	26,345.000	356.05	356.05	4,642,272.63	4,642,272.63	9,380,137.25	9,380,137.25	1.00	4,737,864.62	4,737,864.62
	57772K101	MAXIM INTEGRATED PRODUCTS INC	7,329.000	91.37	91.37	396,029.63	396,029.63	669,650.73	669,650.73	0.07	273,621.10	273,621.10
	579780206	MCCORMICK & CO INC/MD	6,830.000	89.16	89.16	371,403.26	371,403.26	608,962.80	608,962.80	0.06	237,559.54	237,559.54
	580135101	MCDONALD'S CORP	19,587.000	224.14	224.14	2,559,248.75	2,559,248.75	4,390,230.18	4,390,230.18	0.47	1,830,981.43	1,830,981.43
	58155Q103	MCKESSON CORP	4,360.000	195.04	195.04	530,698.36	530,698.36	850,374.40	850,374.40	0.09	319,676.04	319,676.04

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	58933Y105	MERCK & CO INC	68,152.000	77.09	77.09	4,243,560.57	4,243,560.57	5,253,837.68	5,253,837.68	0.56	1,010,277.11	1,010,277.11
	59156R108	METLIFE INC	20,698.000	60.79	60.79	763,804.79	763,804.79	1,258,231.42	1,258,231.42	0.13	494,426.63	494,426.63
	592688105	METTLER-TOLEDO INTERNATIONAL I	622.000	1,155.69	1,155.69	371,133.14	371,133.14	718,839.18	718,839.18	0.08	347,706.04	347,706.04
	594918104	MICROSOFT CORP	212,334.000	235.77	235.77	21,604,917.45	21,604,917.45	50,061,987.18	50,061,987.18	5.34	28,457,069.73	28,457,069.73
	595017104	MICROCHIP TECHNOLOGY INC	7,439.000	155.22	155.22	561,421.87	561,421.87	1,154,681.58	1,154,681.58	0.12	593,259.71	593,259.71
	595112103	MICRON TECHNOLOGY INC	29,498.000	88.21	88.21	973,554.78	973,554.78	2,602,018.58	2,602,018.58	0.28	1,628,463.80	1,628,463.80
	59522J103	MID-AMERICA APARTMENT COMMUNIT	3,104.000	144.36	144.36	337,387.77	337,387.77	448,093.44	448,093.44	0.05	110,705.67	110,705.67
	608190104	MOHAWK INDUSTRIES INC	1,693.000	192.31	192.31	233,030.06	233,030.06	325,580.83	325,580.83	0.03	92,550.77	92,550.77
	60871R209	MOLSON COORS BEVERAGE CO	5,012.000	51.15	51.15	276,868.57	276,868.57	256,363.80	256,363.80	0.03	-20,504.77	-20,504.77
	609207105	MONDELEZ INTERNATIONAL INC	38,157.000	58.53	58.53	1,469,658.17	1,469,658.17	2,233,329.21	2,233,329.21	0.24	763,671.04	763,671.04
	609839105	MONOLITHIC POWER SYSTEMS INC	1,135.000	353.21	353.21	389,520.65	389,520.65	400,893.35	400,893.35	0.04	11,372.70	11,372.70
	61174X109	MONSTER BEVERAGE CORP	10,278.000	91.09	91.09	522,611.90	522,611.90	936,223.02	936,223.02	0.10	413,611.12	413,611.12
	615369105	MOODY'S CORP	4,491.000	298.61	298.61	658,892.50	658,892.50	1,341,057.51	1,341,057.51	0.14	682,165.01	682,165.01
	617446448	MORGAN STANLEY	42,221.000	77.66	77.66	1,633,370.99	1,633,370.99	3,278,882.86	3,278,882.86	0.35	1,645,511.87	1,645,511.87
	61945C103	MOSAIC CO/THE	9,694.000	31.61	31.61	303,400.88	303,400.88	306,427.34	306,427.34	0.03	3,026.46	3,026.46
	620076307	MOTOROLA SOLUTIONS INC	4,603.000	188.05	188.05	505,838.11	505,838.11	865,594.15	865,594.15	0.09	359,756.04	359,756.04
	629377508	NRG ENERGY INC	7,593.000	37.73	37.73	206,608.91	206,608.91	286,483.89	286,483.89	0.03	79,874.98	79,874.98
	62944T105	NVR INC	97.000	4,710.93	4,710.93	345,336.10	345,336.10	456,960.21	456,960.21	0.05	111,624.11	111,624.11
	62955J103	NOV INC	11,941.000	13.72	13.72	335,132.53	335,132.53	163,830.52	163,830.52	0.02	-171,302.01	-171,302.01
	631103108	NASDAQ INC	3,189.000	147.46	147.46	240,677.93	240,677.93	470,249.94	470,249.94	0.05	229,572.01	229,572.01
	64110D104	NETAPP INC	5,849.000	72.67	72.67	264,780.82	264,780.82	425,046.83	425,046.83	0.05	160,266.01	160,266.01
	64110L106	NETFLIX INC	12,417.000	521.66	521.66	2,906,986.23	2,906,986.23	6,477,452.22	6,477,452.22	0.69	3,570,465.99	3,570,465.99
	651229106	NEWELL BRANDS INC	10,047.000	26.78	26.78	242,793.08	242,793.08	269,058.66	269,058.66	0.03	26,265.58	26,265.58
	651639106	NEWMONT CORP	21,015.000	60.27	60.27	816,754.07	816,754.07	1,266,574.05	1,266,574.05	0.14	449,819.98	449,819.98
	65249B109	NEWS CORP	10,413.000	25.43	25.43	131,735.98	131,735.98	264,802.59	264,802.59	0.03	133,066.61	133,066.61
	65249B208	NEWS CORP	3,344.000	23.46	23.46	45,802.62	45,802.62	78,450.24	78,450.24	0.01	32,647.62	32,647.62
	65339F101	NEXTERA ENERGY INC	57,746.000	75.61	75.61	2,451,700.09	2,451,700.09	4,366,175.06	4,366,175.06	0.47	1,914,474.97	1,914,474.97
	654106103	NIKE INC	36,044.000	132.89	132.89	2,345,639.52	2,345,639.52	4,789,887.16	4,789,887.16	0.51	2,444,247.64	2,444,247.64
	65473P105	NISOURCE INC	10,357.000	24.11	24.11	210,125.95	210,125.95	249,707.27	249,707.27	0.03	39,581.32	39,581.32
	655844108	NORFOLK SOUTHERN CORP	6,986.000	268.52	268.52	850,998.39	850,998.39	1,875,880.72	1,875,880.72	0.20	1,024,882.33	1,024,882.33
	665859104	NORTHERN TRUST CORP	5,745.000	105.11	105.11	400,211.36	400,211.36	603,856.95	603,856.95	0.06	203,645.59	203,645.59
	666807102	NORTHROP GRUMMAN CORP	4,158.000	323.64	323.64	837,895.03	837,895.03	1,345,695.12	1,345,695.12	0.14	507,800.09	507,800.09
	668771108	NORTONLIFELOCK INC	16,206.000	21.26	21.26	324,216.02	324,216.02	344,539.56	344,539.56	0.04	20,323.54	20,323.54
	670346105	NUCOR CORP	8,105.000	80.27	80.27	355,660.27	355,660.27	650,588.35	650,588.35	0.07	294,928.08	294,928.08
	67066G104	NVIDIA CORP	17,181.000	533.93	533.93	2,953,281.20	2,953,281.20	9,173,451.33	9,173,451.33	0.98	6,220,170.13	6,220,170.13
	67103H107	O'REILLY AUTOMOTIVE INC	1,936.000	507.25	507.25	472,358.61	472,358.61	982,036.00	982,036.00	0.10	509,677.39	509,677.39
	674599105	OCCIDENTAL PETROLEUM CORP	25,242.000	26.62	26.62	833,865.50	833,865.50	671,942.04	671,942.04	0.07	-161,923.46	-161,923.46
	679580100	OLD DOMINION FREIGHT LINE INC	2,720.000	240.41	240.41	382,603.24	382,603.24	653,915.20	653,915.20	0.07	271,311.96	271,311.96
	681919106	OMNICOM GROUP INC	6,018.000	74.15	74.15	360,333.66	360,333.66	446,234.70	446,234.70	0.05	85,901.04	85,901.04
	682680103	ONEOK INC	12,879.000	50.66	50.66	541,164.51	541,164.51	652,450.14	652,450.14	0.07	111,285.63	111,285.63
	68389X105	ORACLE CORP	51,988.000	70.17	70.17	2,035,059.64	2,035,059.64	3,647,997.96	3,647,997.96	0.39	1,612,938.32	1,612,938.32
	68902V107	OTIS WORLDWIDE CORP	11,104.000	68.45	68.45	543,781.56	543,781.56	760,068.80	760,068.80	0.08	216,287.24	216,287.24
	693475105	PNC FINANCIAL SERVICES GROUP I	12,033.000	175.41	175.41	1,121,091.10	1,121,091.10	2,110,708.53	2,110,708.53	0.23	989,617.43	989,617.43
	693506107	PPG INDUSTRIES INC	6,420.000	150.26	150.26	537,673.63	537,673.63	964,669.20	964,669.20	0.10	426,995.57	426,995.57

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	69351T106	PPL CORP	20,063.000	28.84	28.84	574,722.50	574,722.50	578,616.92	578,616.92	0.06	3,894.42	3,894.42	
	693656100	PVH CORP	1,994.000	105.70	105.70	185,892.67	185,892.67	210,765.80	210,765.80	0.02	24,873.13	24,873.13	
	693718108	PACCAR INC	9,817.000	92.92	92.92	513,130.84	513,130.84	912,195.64	912,195.64	0.10	399,064.80	399,064.80	
	695156109	PACKAGING CORP OF AMERICA	2,697.000	134.48	134.48	296,299.01	296,299.01	362,692.56	362,692.56	0.04	66,393.55	66,393.55	
	701094104	PARKER-HANNIFIN CORP	3,577.000	315.43	315.43	463,448.37	463,448.37	1,128,293.11	1,128,293.11	0.12	664,844.74	664,844.74	
	704326107	PAYCHEX INC	8,713.000	98.02	98.02	502,670.45	502,670.45	854,048.26	854,048.26	0.09	351,377.81	351,377.81	
	70432V102	PAYCOM SOFTWARE INC	1,390.000	370.06	370.06	407,318.39	407,318.39	514,383.40	514,383.40	0.05	107,065.01	107,065.01	
	70450Y103	PAYPAL HOLDINGS INC	33,681.000	242.84	242.84	3,115,407.87	3,115,407.87	8,179,094.04	8,179,094.04	0.87	5,063,686.17	5,063,686.17	
	707569109	PENN NATIONAL GAMING INC	4,599.000	104.84	104.84	539,830.62	539,830.62	482,159.16	482,159.16	0.05	-57,671.46	-57,671.46	
	712704105	PEOPLE'S UNITED FINANCIAL INC	12,088.000	17.90	17.90	179,754.14	179,754.14	216,375.20	216,375.20	0.02	36,621.06	36,621.06	
	713448108	PEPSICO INC	38,028.000	141.45	141.45	3,723,442.85	3,723,442.85	5,379,060.60	5,379,060.60	0.57	1,655,617.75	1,655,617.75	
	714046109	PERKINELMER INC	2,959.000	128.29	128.29	196,033.96	196,033.96	379,610.11	379,610.11	0.04	183,576.15	183,576.15	
	717081103	PFIZER INC	151,297.000	36.23	36.23	4,585,749.90	4,585,749.90	5,481,490.31	5,481,490.31	0.58	895,740.41	895,740.41	
	718172109	PHILIP MORRIS INTERNATIONAL IN	42,241.000	88.74	88.74	2,901,837.74	2,901,837.74	3,748,466.34	3,748,466.34	0.40	846,628.60	846,628.60	
	718546104	PHILLIPS 66	12,946.000	81.54	81.54	812,831.00	812,831.00	1,055,616.84	1,055,616.84	0.11	242,785.84	242,785.84	
	723484101	PINNACLE WEST CAPITAL CORP	3,054.000	81.35	81.35	211,338.60	211,338.60	248,442.90	248,442.90	0.03	37,104.30	37,104.30	
	723787107	PIONEER NATURAL RESOURCES CO	5,806.000	158.82	158.82	652,283.42	652,283.42	922,108.92	922,108.92	0.10	269,825.50	269,825.50	
	73278L105	POOL CORP	1,105.000	345.24	345.24	375,880.63	375,880.63	381,490.20	381,490.20	0.04	5,609.57	5,609.57	
	74144T108	T ROWE PRICE GROUP INC	6,376.000	171.60	171.60	580,331.55	580,331.55	1,094,121.60	1,094,121.60	0.12	513,790.05	513,790.05	
	74251V102	PRINCIPAL FINANCIAL GROUP INC	7,157.000	59.96	59.96	280,468.25	280,468.25	429,133.72	429,133.72	0.05	148,665.47	148,665.47	
	742718109	PROCTER & GAMBLE CO/THE	67,548.000	135.43	135.43	5,946,484.06	5,946,484.06	9,148,025.64	9,148,025.64	0.98	3,201,541.58	3,201,541.58	
	743315103	PROGRESSIVE CORP/THE	16,704.000	95.61	95.61	886,660.19	886,660.19	1,597,069.44	1,597,069.44	0.17	710,409.25	710,409.25	
	74340W103	PROLOGIS INC	20,230.000	106.00	106.00	1,369,326.79	1,369,326.79	2,144,380.00	2,144,380.00	0.23	775,053.21	775,053.21	
	744320102	PRUDENTIAL FINANCIAL INC	11,159.000	91.10	91.10	769,328.05	769,328.05	1,016,584.90	1,016,584.90	0.11	247,256.85	247,256.85	
	744573106	PUBLIC SERVICE ENTERPRISE GROU	13,779.000	60.21	60.21	562,131.02	562,131.02	829,633.59	829,633.59	0.09	267,502.57	267,502.57	
	74460D109	PUBLIC STORAGE	4,270.000	246.76	246.76	823,862.77	823,862.77	1,053,665.20	1,053,665.20	0.11	229,802.43	229,802.43	
	745867101	PULTEGROUP INC	7,220.000	52.44	52.44	179,831.49	179,831.49	378,616.80	378,616.80	0.04	198,785.31	198,785.31	
	74736K101	QORVO INC	3,037.000	182.70	182.70	260,158.95	260,158.95	554,859.90	554,859.90	0.06	294,700.95	294,700.95	
	747525103	QUALCOMM INC	30,970.000	132.59	132.59	2,077,718.61	2,077,718.61	4,106,312.30	4,106,312.30	0.44	2,028,593.69	2,028,593.69	
	74762E102	QUANTA SERVICES INC	3,966.000	87.98	87.98	140,635.95	140,635.95	348,928.68	348,928.68	0.04	208,292.73	208,292.73	
	74834L100	QUEST DIAGNOSTICS INC	3,594.000	128.34	128.34	288,153.60	288,153.60	461,253.96	461,253.96	0.05	173,100.36	173,100.36	
	751212101	RALPH LAUREN CORP	1,348.000	123.16	123.16	149,305.30	149,305.30	166,019.68	166,019.68	0.02	16,714.38	16,714.38	
	754730109	RAYMOND JAMES FINANCIAL INC	3,406.000	122.56	122.56	266,529.42	266,529.42	417,439.36	417,439.36	0.04	150,909.94	150,909.94	
	75513E101	RAYTHEON TECHNOLOGIES CORP	42,613.381	77.27	77.27	2,665,513.56	2,665,513.56	3,292,735.95	3,292,735.95	0.35	627,222.39	627,222.39	
	756109104	REALTY INCOME CORP	10,392.000	63.50	63.50	621,483.61	621,483.61	659,892.00	659,892.00	0.07	38,408.39	38,408.39	
	758849103	REGENCY CENTERS CORP	4,550.000	56.71	56.71	269,921.38	269,921.38	258,030.50	258,030.50	0.03	-11,890.88	-11,890.88	
	75886F107	REGENERON PHARMACEUTICALS INC	2,842.000	473.14	473.14	1,230,214.03	1,230,214.03	1,344,663.88	1,344,663.88	0.14	114,449.85	114,449.85	
	7591EP100	REGIONS FINANCIAL CORP	27,553.000	20.66	20.66	358,254.77	358,254.77	569,244.98	569,244.98	0.06	210,990.21	210,990.21	
	760759100	REPUBLIC SERVICES INC	5,809.000	99.35	99.35	366,278.63	366,278.63	577,124.15	577,124.15	0.06	210,845.52	210,845.52	
	761152107	RESMED INC	4,008.000	194.02	194.02	535,338.24	535,338.24	777,632.16	777,632.16	0.08	242,293.92	242,293.92	
	770323103	ROBERT HALF INTERNATIONAL INC	3,196.000	78.07	78.07	142,275.15	142,275.15	249,511.72	249,511.72	0.03	107,236.57	107,236.57	
	773903109	ROCKWELL AUTOMATION INC	3,290.000	265.44	265.44	411,372.45	411,372.45	873,297.60	873,297.60	0.09	461,925.15	461,925.15	
	775711104	ROLLINS INC	6,100.000	34.42	34.42	167,044.23	167,044.23	209,962.00	209,962.00	0.02	42,917.77	42,917.77	
	776696106	ROPER TECHNOLOGIES INC	2,815.000	403.34	403.34	665,231.94	665,231.94	1,135,402.10	1,135,402.10	0.12	470,170.16	470,170.16	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
	778296103	ROSS STORES INC	9,924.000	119.91	119.91	611,170.32	611,170.32	1,189,986.84	1,189,986.84	0.13	578,816.52	578,816.52
	78409V104	S&P GLOBAL INC	6,592.000	352.87	352.87	1,104,183.98	1,104,183.98	2,326,119.04	2,326,119.04	0.25	1,221,935.06	1,221,935.06
	78410G104	SBA COMMUNICATIONS CORP	2,936.000	277.55	277.55	606,932.86	606,932.86	814,886.80	814,886.80	0.09	207,953.94	207,953.94
	78486Q101	SVB FINANCIAL GROUP	1,457.000	493.66	493.66	404,420.37	404,420.37	719,262.62	719,262.62	0.08	314,842.25	314,842.25
	79466L302	SALESFORCE.COM INC	25,460.000	211.87	211.87	3,274,400.96	3,274,400.96	5,394,210.20	5,394,210.20	0.58	2,119,809.24	2,119,809.24
	806407102	HENRY SCHEIN INC	3,958.000	69.24	69.24	232,686.73	232,686.73	274,051.92	274,051.92	0.03	41,365.19	41,365.19
	806857108	SCHLUMBERGER LTD	40,892.000	27.19	27.19	1,640,657.94	1,640,657.94	1,111,853.48	1,111,853.48	0.12	-528,804.46	-528,804.46
	808513105	CHARLES SCHWAB CORP/THE	42,491.000	65.18	65.18	1,490,326.56	1,490,326.56	2,769,563.38	2,769,563.38	0.30	1,279,236.82	1,279,236.82
	81211K100	SEALED AIR CORP	4,312.000	45.82	45.82	136,546.72	136,546.72	197,575.84	197,575.84	0.02	61,029.12	61,029.12
	816851109	SEMPRA ENERGY	8,339.000	132.58	132.58	858,303.76	858,303.76	1,105,584.62	1,105,584.62	0.12	247,280.86	247,280.86
	81762P102	SERVICENOW INC	5,633.000	500.11	500.11	1,867,081.07	1,867,081.07	2,817,119.63	2,817,119.63	0.30	950,038.56	950,038.56
	824348106	SHERWIN-WILLIAMS CO/THE	2,229.000	738.01	738.01	810,229.98	810,229.98	1,645,024.29	1,645,024.29	0.18	834,794.31	834,794.31
	828806109	SIMON PROPERTY GROUP INC	9,172.000	113.77	113.77	1,045,822.00	1,045,822.00	1,043,498.44	1,043,498.44	0.11	-2,323.56	-2,323.56
	83088M102	SKYWORKS SOLUTIONS INC	4,472.000	183.48	183.48	427,780.85	427,780.85	820,522.56	820,522.56	0.09	392,741.71	392,741.71
	831865209	A O SMITH CORP	3,567.000	67.61	67.61	187,534.55	187,534.55	241,164.87	241,164.87	0.03	53,630.32	53,630.32
	832696405	J M SMUCKER CO/THE	2,919.000	126.53	126.53	290,160.60	290,160.60	369,341.07	369,341.07	0.04	79,180.47	79,180.47
	833034101	SNAP-ON INC	1,438.000	230.74	230.74	167,182.13	167,182.13	331,804.12	331,804.12	0.04	164,621.99	164,621.99
	842587107	SOUTHERN CO/THE	29,409.000	62.16	62.16	1,413,778.93	1,413,778.93	1,828,063.44	1,828,063.44	0.20	414,284.51	414,284.51
	844741108	SOUTHWEST AIRLINES CO	16,476.000	61.06	61.06	532,360.98	532,360.98	1,006,024.56	1,006,024.56	0.11	473,663.58	473,663.58
	854502101	STANLEY BLACK & DECKER INC	4,282.000	199.67	199.67	450,749.79	450,749.79	854,986.94	854,986.94	0.09	404,237.15	404,237.15
	855244109	STARBUCKS CORP	33,032.000	109.27	109.27	1,812,976.18	1,812,976.18	3,609,406.64	3,609,406.64	0.39	1,796,430.46	1,796,430.46
	857477103	STATE STREET CORP	9,754.000	84.01	84.01	562,886.58	562,886.58	819,433.54	819,433.54	0.09	256,546.96	256,546.96
	863667101	STRYKER CORP	9,478.000	243.58	243.58	1,367,561.26	1,367,561.26	2,308,651.24	2,308,651.24	0.25	941,089.98	941,089.98
	871607107	SYNOPSYS INC	4,215.000	247.78	247.78	492,661.24	492,661.24	1,044,392.70	1,044,392.70	0.11	551,731.46	551,731.46
	87165B103	SYNCHRONY FINANCIAL	15,601.000	40.66	40.66	471,393.53	471,393.53	634,336.66	634,336.66	0.07	162,943.13	162,943.13
	871829107	SYSCO CORP	14,848.000	78.74	78.74	781,044.38	781,044.38	1,169,131.52	1,169,131.52	0.12	388,087.14	388,087.14
	872540109	TJX COS INC/THE	33,384.000	66.15	66.15	1,265,744.18	1,265,744.18	2,208,351.60	2,208,351.60	0.24	942,607.42	942,607.42
	872590104	T-MOBILE US INC	16,534.000	125.29	125.29	1,620,275.75	1,620,275.75	2,071,544.86	2,071,544.86	0.22	451,269.11	451,269.11
	874054109	TAKE-TWO INTERACTIVE SOFTWARE	3,179.000	176.70	176.70	383,199.71	383,199.71	561,729.30	561,729.30	0.06	178,529.59	178,529.59
	876030107	TAPESTRY INC	7,588.000	41.21	41.21	280,680.20	280,680.20	312,701.48	312,701.48	0.03	32,021.28	32,021.28
	87612E106	TARGET CORP	13,552.000	198.07	198.07	1,177,139.67	1,177,139.67	2,684,244.64	2,684,244.64	0.29	1,507,104.97	1,507,104.97
	879360105	TELEDYNE TECHNOLOGIES INC	1,046.000	413.65	413.65	342,093.49	342,093.49	432,677.90	432,677.90	0.05	90,584.41	90,584.41
	879369106	TELEFLEX INC	1,347.000	415.46	415.46	436,220.93	436,220.93	559,624.62	559,624.62	0.06	123,403.69	123,403.69
	880770102	TERADYNE INC	4,571.000	121.68	121.68	369,865.41	369,865.41	556,199.28	556,199.28	0.06	186,333.87	186,333.87
	88160R101	TESLA INC	22,754.000	667.93	667.93	15,917,909.24	15,917,909.24	15,198,079.22	15,198,079.22	1.62	-719,830.02	-719,830.02
	882508104	TEXAS INSTRUMENTS INC	25,132.000	188.99	188.99	1,963,160.74	1,963,160.74	4,749,696.68	4,749,696.68	0.51	2,786,535.94	2,786,535.94
	883203101	TEXTRON INC	6,298.000	56.08	56.08	213,864.56	213,864.56	353,191.84	353,191.84	0.04	139,327.28	139,327.28
	883556102	THERMO FISHER SCIENTIFIC INC	10,919.000	456.38	456.38	2,381,627.74	2,381,627.74	4,983,213.22	4,983,213.22	0.53	2,601,585.48	2,601,585.48
	88579Y101	3M CO	15,592.000	192.68	192.68	1,962,122.50	1,962,122.50	3,004,266.56	3,004,266.56	0.32	1,042,144.06	1,042,144.06
	892356106	TRACTOR SUPPLY CO	3,188.000	177.08	177.08	295,557.26	295,557.26	564,531.04	564,531.04	0.06	268,973.78	268,973.78
	893641100	TRANSDIGM GROUP INC	1,568.000	587.92	587.92	622,261.46	622,261.46	921,858.56	921,858.56	0.10	299,597.10	299,597.10
	89417E109	TRAVELERS COS INC/THE	7,244.000	150.40	150.40	679,139.69	679,139.69	1,089,497.60	1,089,497.60	0.12	410,357.91	410,357.91
	896239100	TRIMBLE INC	6,914.000	77.79	77.79	493,936.16	493,936.16	537,840.06	537,840.06	0.06	43,903.90	43,903.90
	89832Q109	TRUIST FINANCIAL CORP	38,113.000	58.32	58.32	1,400,028.83	1,400,028.83	2,222,750.16	2,222,750.16	0.24	822,721.33	822,721.33

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
	90184L102	TWITTER INC	22,603.000	63.63	63.63	921,242.02	921,242.02	1,438,228.89	1,438,228.89	0.15	516,986.87	516,986.87
	902252105	TYLER TECHNOLOGIES INC	1,097.000	424.53	424.53	375,659.20	375,659.20	465,709.41	465,709.41	0.05	90,050.21	90,050.21
	902494103	TYSON FOODS INC	7,999.000	74.30	74.30	397,019.23	397,019.23	594,325.70	594,325.70	0.06	197,306.47	197,306.47
	902653104	UDR INC	8,392.000	43.86	43.86	334,426.38	334,426.38	368,073.12	368,073.12	0.04	33,646.74	33,646.74
	902973304	US BANCORP	37,306.000	55.31	55.31	1,377,563.94	1,377,563.94	2,063,394.86	2,063,394.86	0.22	685,830.92	685,830.92
	90384S303	ULTA BEAUTY INC	1,556.000	309.17	309.17	358,415.25	358,415.25	481,068.52	481,068.52	0.05	122,653.27	122,653.27
	904311107	UNDER ARMOUR INC	5,229.000	22.16	22.16	118,955.98	118,955.98	115,874.64	115,874.64	0.01	-3,081.34	-3,081.34
	904311206	UNDER ARMOUR INC	5,427.000	18.46	18.46	114,949.17	114,949.17	100,182.42	100,182.42	0.01	-14,766.75	-14,766.75
	907818108	UNION PACIFIC CORP	18,829.000	220.41	220.41	1,975,282.75	1,975,282.75	4,150,099.89	4,150,099.89	0.44	2,174,817.14	2,174,817.14
	910047109	UNITED AIRLINES HOLDINGS INC	8,317.000	57.54	57.54	445,150.66	445,150.66	478,560.18	478,560.18	0.05	33,409.52	33,409.52
	911312106	UNITED PARCEL SERVICE INC	20,473.000	169.99	169.99	2,074,534.77	2,074,534.77	3,480,205.27	3,480,205.27	0.37	1,405,670.50	1,405,670.50
	911363109	UNITED RENTALS INC	2,021.000	329.31	329.31	257,985.57	257,985.57	665,535.51	665,535.51	0.07	407,549.94	407,549.94
	91324P102	UNITEDHEALTH GROUP INC	25,484.000	372.07	372.07	4,401,692.05	4,401,692.05	9,481,831.88	9,481,831.88	1.01	5,080,139.83	5,080,139.83
	913903100	UNIVERSAL HEALTH SERVICES INC	2,124.000	133.39	133.39	249,299.57	249,299.57	283,320.36	283,320.36	0.03	34,020.79	34,020.79
	91529Y106	UNUM GROUP	5,791.000	27.83	27.83	153,117.21	153,117.21	161,163.53	161,163.53	0.02	8,046.32	8,046.32
	918204108	VF CORP	8,842.000	79.92	79.92	555,363.79	555,363.79	706,652.64	706,652.64	0.08	151,288.85	151,288.85
	91913Y100	VALERO ENERGY CORP	12,513.000	71.60	71.60	628,881.26	628,881.26	895,930.80	895,930.80	0.10	267,049.54	267,049.54
	92220P105	VARIAN MEDICAL SYSTEMS INC	2,529.000	176.53	176.53	247,254.95	247,254.95	446,444.37	446,444.37	0.05	199,189.42	199,189.42
	92276F100	VENTAS INC	10,706.000	53.34	53.34	554,424.42	554,424.42	571,058.04	571,058.04	0.06	16,633.62	16,633.62
	92343E102	VERISIGN INC	2,709.000	198.76	198.76	347,259.86	347,259.86	538,440.84	538,440.84	0.06	191,180.98	191,180.98
	92343V104	VERIZON COMMUNICATIONS INC	113,383.000	58.15	58.15	5,636,938.55	5,636,938.55	6,593,221.45	6,593,221.45	0.70	956,282.90	956,282.90
	92345Y106	VERISK ANALYTICS INC	4,512.000	176.69	176.69	530,189.04	530,189.04	797,225.28	797,225.28	0.09	267,036.24	267,036.24
	92532F100	VERTEX PHARMACEUTICALS INC	7,174.000	214.89	214.89	1,117,806.16	1,117,806.16	1,541,620.86	1,541,620.86	0.16	423,814.70	423,814.70
	92556H206	VIACOMCBS INC	15,209.000	45.10	45.10	506,693.56	506,693.56	685,925.90	685,925.90	0.07	179,232.34	179,232.34
	92556V106	VIATRIS INC	32,624.000	13.97	13.97	470,003.82	470,003.82	455,757.28	455,757.28	0.05	-14,246.54	-14,246.54
	92826C839	VISA INC	50,034.000	211.73	211.73	5,663,577.05	5,663,577.05	10,593,698.82	10,593,698.82	1.13	4,930,121.77	4,930,121.77
	929042109	VORNADO REALTY TRUST	4,421.000	45.39	45.39	252,494.85	252,494.85	200,669.19	200,669.19	0.02	-51,825.66	-51,825.66
	929160109	VULCAN MATERIALS CO	3,779.000	168.75	168.75	364,234.78	364,234.78	637,706.25	637,706.25	0.07	273,471.47	273,471.47
	92939U106	WEC ENERGY GROUP INC	8,733.000	93.59	93.59	570,934.16	570,934.16	817,321.47	817,321.47	0.09	246,387.31	246,387.31
	929740108	WESTINGHOUSE AIR BRAKE TECHNOL	5,090.000	79.16	79.16	348,602.49	348,602.49	402,924.40	402,924.40	0.04	54,321.91	54,321.91
	931142103	WALMART INC	39,140.000	135.83	135.83	3,603,917.15	3,603,917.15	5,316,386.20	5,316,386.20	0.57	1,712,469.05	1,712,469.05
	931427108	WALGREENS BOOTS ALLIANCE INC	19,769.000	54.90	54.90	996,630.54	996,630.54	1,085,318.10	1,085,318.10	0.12	88,687.56	88,687.56
	94106L109	WASTE MANAGEMENT INC	10,778.000	129.02	129.02	787,925.05	787,925.05	1,390,577.56	1,390,577.56	0.15	602,652.51	602,652.51
	941848103	WATERS CORP	1,716.000	284.17	284.17	260,053.69	260,053.69	487,635.72	487,635.72	0.05	227,582.03	227,582.03
	949746101	WELLS FARGO & CO	114,611.000	39.07	39.07	4,221,691.03	4,221,691.03	4,477,851.77	4,477,851.77	0.48	256,160.74	256,160.74
	95040Q104	WELLTOWER INC	11,953.000	71.63	71.63	768,885.59	768,885.59	856,193.39	856,193.39	0.09	87,307.80	87,307.80
	955306105	WEST PHARMACEUTICAL SERVICES I	2,033.000	281.78	281.78	437,149.22	437,149.22	572,858.74	572,858.74	0.06	135,709.52	135,709.52
	958102105	WESTERN DIGITAL CORP	8,078.000	66.75	66.75	376,977.38	376,977.38	539,206.50	539,206.50	0.06	162,229.12	162,229.12
	959802109	WESTERN UNION CO/THE	11,343.000	24.66	24.66	226,371.95	226,371.95	279,718.38	279,718.38	0.03	53,346.43	53,346.43
	96145D105	WESTROCK CO	7,222.000	52.05	52.05	273,082.35	273,082.35	375,905.10	375,905.10	0.04	102,822.75	102,822.75
	962166104	WEYERHAEUSER CO	21,632.000	35.60	35.60	554,262.28	554,262.28	770,099.20	770,099.20	0.08	215,836.92	215,836.92
	963320106	WHIRLPOOL CORP	1,657.000	220.35	220.35	184,449.75	184,449.75	365,119.95	365,119.95	0.04	180,670.20	180,670.20
	969457100	WILLIAMS COS INC/THE	34,686.000	23.69	23.69	796,660.49	796,660.49	821,711.34	821,711.34	0.09	25,050.85	25,050.85
	983134107	WYNN RESORTS LTD	2,961.000	125.37	125.37	325,076.20	325,076.20	371,220.57	371,220.57	0.04	46,144.37	46,144.37

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
	98389B100	XCEL ENERGY INC	14,749.000	66.51	66.51	689,407.58	689,407.58	980,955.99	980,955.99	0.10	291,548.41	291,548.41	
	983919101	XILINX INC	6,940.000	123.90	123.90	478,428.19	478,428.19	859,866.00	859,866.00	0.09	381,437.81	381,437.81	
	98419M100	XYLEM INC/NY	4,870.000	105.18	105.18	264,149.19	264,149.19	512,226.60	512,226.60	0.05	248,077.41	248,077.41	
	988498101	YUM! BRANDS INC	8,038.000	108.18	108.18	550,247.88	550,247.88	869,550.84	869,550.84	0.09	319,302.96	319,302.96	
	989207105	ZEBRA TECHNOLOGIES CORP	1,520.000	485.18	485.18	620,855.52	620,855.52	737,473.60	737,473.60	0.08	116,618.08	116,618.08	
	98956P102	ZIMMER BIOMET HOLDINGS INC	5,861.000	160.08	160.08	599,111.72	599,111.72	938,228.88	938,228.88	0.10	339,117.16	339,117.16	
	989701107	ZIONS BANCORP NA	4,688.000	54.96	54.96	184,663.73	184,663.73	257,652.48	257,652.48	0.03	72,988.75	72,988.75	
	98978V103	ZOETIS INC	13,081.000	157.48	157.48	1,077,475.35	1,077,475.35	2,059,995.88	2,059,995.88	0.22	982,520.53	982,520.53	
	G0176J109	ALLEGION PLC	2,430.000	125.62	125.62	170,710.98	170,710.98	305,256.60	305,256.60	0.03	134,545.62	134,545.62	
	G0250X107	AMCOR PLC	45,270.000	11.68	11.68	478,083.61	478,083.61	528,753.60	528,753.60	0.06	50,669.99	50,669.99	
	G0403H108	AON PLC	6,349.000	230.11	230.11	790,730.40	790,730.40	1,460,968.39	1,460,968.39	0.16	670,237.99	670,237.99	
	G1151C101	ACCENTURE PLC	17,699.000	276.25	276.25	2,387,653.03	2,387,653.03	4,889,348.75	4,889,348.75	0.52	2,501,695.72	2,501,695.72	
	G29183103	EATON CORP PLC	11,389.000	138.28	138.28	828,739.54	828,739.54	1,574,870.92	1,574,870.92	0.17	746,131.38	746,131.38	
	G3223R108	EVEREST RE GROUP LTD	1,120.000	247.81	247.81	272,105.32	272,105.32	277,547.20	277,547.20	0.03	5,441.88	5,441.88	
	G47567105	IHS MARKIT LTD	10,171.000	96.78	96.78	611,778.20	611,778.20	984,349.38	984,349.38	0.11	372,571.18	372,571.18	
	G491BT108	INVESCO LTD	10,588.000	25.22	25.22	203,907.73	203,907.73	267,029.36	267,029.36	0.03	63,121.63	63,121.63	
	G51502105	JOHNSON CONTROLS INTERNATIONAL	20,593.000	59.67	59.67	794,029.64	794,029.64	1,228,784.31	1,228,784.31	0.13	434,754.67	434,754.67	
	G5494J103	LINDE PLC	14,588.000	280.14	280.14	2,351,266.20	2,351,266.20	4,086,682.32	4,086,682.32	0.44	1,735,416.12	1,735,416.12	
	G5960L103	MEDTRONIC PLC	37,703.000	118.13	118.13	3,312,575.99	3,312,575.99	4,453,855.39	4,453,855.39	0.48	1,141,279.40	1,141,279.40	
	G6095L109	APTIV PLC	7,697.000	137.90	137.90	493,309.45	493,309.45	1,061,416.30	1,061,416.30	0.11	568,106.85	568,106.85	
	G6518L108	NIELSEN HOLDINGS PLC	9,870.000	25.15	25.15	292,220.62	292,220.62	248,230.50	248,230.50	0.03	-43,990.12	-43,990.12	
	G66721104	NORWEGIAN CRUISE LINE HOLDINGS	10,734.000	27.59	27.59	366,527.34	366,527.34	296,151.06	296,151.06	0.03	-70,376.28	-70,376.28	
	G7945M107	SEAGATE TECHNOLOGY PLC	5,679.000	76.75	76.75	221,035.63	221,035.63	435,863.25	435,863.25	0.05	214,827.62	214,827.62	
	G7S00T104	PENTAIR PLC	4,469.000	62.32	62.32	152,852.56	152,852.56	278,508.08	278,508.08	0.03	125,655.52	125,655.52	
	G8473T100	STERIS PLC	2,312.000	190.48	190.48	355,977.06	355,977.06	440,389.76	440,389.76	0.05	84,412.70	84,412.70	
	G8994E103	TRANE TECHNOLOGIES PLC	6,513.000	165.56	165.56	443,175.07	443,175.07	1,078,292.28	1,078,292.28	0.12	635,117.21	635,117.21	
	G96629103	WILLIS TOWERS WATSON PLC	3,589.000	228.88	228.88	540,197.04	540,197.04	821,450.32	821,450.32	0.09	281,253.28	281,253.28	
	G97822103	PERRIGO CO PLC	3,588.000	40.47	40.47	343,063.45	343,063.45	145,206.36	145,206.36	0.02	-197,857.09	-197,857.09	
	H1467J104	CHUBB LTD	13,548.000	157.97	157.97	1,607,487.10	1,607,487.10	2,140,177.56	2,140,177.56	0.23	532,690.46	532,690.46	
	H2906T109	GARMIN LTD	4,213.000	131.85	131.85	305,376.34	305,376.34	555,484.05	555,484.05	0.06	250,107.71	250,107.71	
	H84989104	TE CONNECTIVITY LTD	9,225.000	129.11	129.11	606,207.16	606,207.16	1,191,039.75	1,191,039.75	0.13	584,832.59	584,832.59	
	N53745100	LYONDELLBASELL INDUSTRIES NV	7,249.000	104.05	104.05	487,940.15	487,940.15	754,258.45	754,258.45	0.08	266,318.30	266,318.30	
	N6596X109	NXP SEMICONDUCTORS NV	7,073.000	201.34	201.34	1,429,099.65	1,429,099.65	1,424,077.82	1,424,077.82	0.15	-5,021.83	-5,021.83	
	V7780T103	ROYAL CARIBBEAN CRUISES LTD	6,193.000	85.61	85.61	489,617.43	489,617.43	530,182.73	530,182.73	0.06	40,565.30	40,565.30	
	TOTAL U.S. DOLLAR					558,287,718.78	558,287,718.78	935,545,646.52	935,545,646.52	99.84	377,257,927.74	377,257,927...	
	TOTAL EQUITY						558,287,718.78		935,545,646.52	99.84		377,257,927...	
	Grand Total						559,789,895.18		937,047,822.92	100.00		377,257,927...	

.	Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
CASH & CASH EQUIVALENTS													
U.S. DOLLAR													
	996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	271,604.280	1.00	1.00	271,604.28	271,604.28	271,604.28	271,604.28	100.00	0.00	0.00	
		INTEREST RECEIVABLE	0.000	1.00	1.00	2.24	2.24	2.24	2.24	0.00	0.00	0.00	
TOTAL U.S. DOLLAR						**271,606.52**	**271,606.52**	**271,606.52**	**271,606.52**	**100.00**	**0.00**	**0.00**	
TOTAL CASH & CASH EQUIVALENTS							**271,606.52**		**271,606.52**	**100.00**		**0.00**	
Grand Total							**271,606.52**		**271,606.52**	**100.00**		**0.00**	

Kentucky Retirement Systems

Internal Asset Transaction Report

Quarter Ending: March 31, 2021

Pension – Internal US Mid Cap	pg.2
Pension – Internal Equity	pg.5
Pension – Internal S&P500 Index	pg.23
Pension – Internal US TIPS	pg.74
Insurance – Internal US Mid Cap	pg.75
Insurance – Internal Equity	pg.77
Insurance – Internal S&P500 Index	pg.94
Insurance – Internal US TIPS	pg.145

BNY MELLON

Transaction Detail

INTERNAL US MID CAP - KR2F10100002 Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL						**1,849,784.710**							**662,989.24**	**506,494.29**	**0.00**
DIVIDEND ACCRUALS						**759,145.000**							**0.00**	**506,494.71**	**0.00**
U.S. DOLLAR						**759,145.000**							**0.00**	**506,494.71**	**0.00**
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	DA		464287507	759,145.000	ISHARES CORE S&P MIDCAP ETF CASH DIVI..		3/25/2021	3/25/2021	3/31/2021	0.000000	0.00	506,494.71	0.00
DIVIDENDS						**759,145.000**							**506,494.71**	**506,494.71**	**0.00**
U.S. DOLLAR						**759,145.000**							**506,494.71**	**506,494.71**	**0.00**
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	DV		464287507	684,714.000	ISHARES CORE S&P MIDCAP ETF		3/31/2021	3/25/2021	3/31/2021	0.000000	456,835.02	456,835.02	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	DV		464287507	74,431.000	ISHARES CORE S&P MIDCAP ETF		3/31/2021	3/25/2021	3/31/2021	0.000000	49,659.69	49,659.69	0.00
INTEREST						**0.000**							**14.80**	**14.80**	**0.00**
U.S. DOLLAR						**0.000**							**14.80**	**14.80**	**0.00**
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/5/2021	1/5/2021	1/1/2021	0.000000	2.74	2.74	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/2/2021	2/2/2021	2/1/2021	0.000000	7.66	7.66	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/2/2021	3/2/2021	3/1/2021	0.000000	4.58	4.58	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		NA9123459	0.000	DR INTEREST-ACCOUNT 9565958400		1/1/2021	12/31/2020	12/31/2020	0.000000	-0.18	-0.18	0.00
INTEREST ACCRUAL						**0.000**							**0.00**	**-0.24**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**-0.24**	**0.00**
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/31/2020	12/31/2020	1/1/2021	0.000000	0.00	-0.10	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/28/2021	2/28/2021	3/1/2021	0.000000	0.00	-0.14	0.00
MANUAL JOURNAL ENTRIES						**0.000**							**0.00**	**0.00**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**0.00**	**0.00**
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE DECEMBER 2020 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	14.15	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE JANUARY 2021 GL ACCT:(71..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-84.20	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE JANUARY 2021 GL ACC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	84.20	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE FEBRUARY 2021 GL ACCT:(7..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-78.65	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE GL ACCT:(71042C)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	78.65	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE MARCH 2021 GL ACCT:(7104..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-147.50	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE DECEMBER 2020 GL ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	46.64	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE JANUARY 2021 GL ACCT:(..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-296.60	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE JANUARY 2021 GL AC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	296.60	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE FEBRUARY 2021 GL ACCT:..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-123.08	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE GL ACCT:(220390)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	123.08	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE MARCH 2021 GL ACCT:(22..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-206.46	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE DECEMBER 2020 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-14.15	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE JANUARY 2021 GL ACCT:(22..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	84.20	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE JANUARY 2021 GL ACC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-84.20	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE FEBRUARY 2021 GL ACCT:(2..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	78.65	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE GL ACCT:(220391)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-78.65	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE MARCH 2021 GL ACCT:(2203..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	147.50	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN DECEMBER 2020 ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-296.92	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN JANUARY 2021 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	1,893.35	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL EARNINGS JANUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-1,893.35	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN FEBRUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	742.15	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN GL ACCT:(120350)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-742.15	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN MARCH 2021 GL ACCT:..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	1,229.23	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE DECEMBER 2020 GL ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-46.64	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE JANUARY 2021 GL ACCT:(..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	296.60	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE JANUARY 2021 GL AC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-296.60	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE FEBRUARY 2021 GL ACCT:..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	123.08	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE GL ACCT:(710480)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-123.08	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE MARCH 2021 GL ACCT:(71..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	206.46	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN DECEMBER 2020 ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	296.92	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN JANUARY 2021 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-1,893.35	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL EARNINGS JANUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	1,893.35	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN FEBRUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-742.15	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN GL ACCT:(625050)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	742.15	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN MARCH 2021 GL ACCT:..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-1,229.23	0.00
PURCHASES						**331,509.690**							**331,509.69**	**-331,509.69**	**0.00**
U.S. DOLLAR						**331,509.690**							**331,509.69**	**-331,509.69**	**0.00**
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	B		996085619	2.740	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/5/2021	1/5/2021	1/5/2021	1.000000	2.74	-2.74	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	B		996085619	7.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/2/2021	2/2/2021	2/2/2021	1.000000	7.66	-7.66	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	B		996085619	4.580	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/2/2021	3/2/2021	3/2/2021	1.000000	4.58	-4.58	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	B		996085619	331,494.710	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/31/2021	3/31/2021	3/31/2021	1.000000	331,494.71	-331,494.71	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						**0.000**							**-175,014.98**	**-175,014.98**	**0.00**
U.S. DOLLAR						**0.000**							**-175,014.98**	**-175,014.98**	**0.00**
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		1/11/2021	1/11/2021		0.000000	-2.74	-2.74	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		1/15/2021	1/15/2021		0.000000	-264.43	-264.43	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		2/8/2021	2/8/2021		0.000000	-7.66	-7.66	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		2/12/2021	2/12/2021		0.000000	-1,680.95	-1,680.95	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		3/8/2021	3/8/2021		0.000000	-4.58	-4.58	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		3/12/2021	3/12/2021		0.000000	-697.72	-697.72	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		3/31/2021	3/31/2021		0.000000	-175,000.00	-175,000.00	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL REBATE NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	20.83	20.83	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL REBATE DECEMBER 2020		1/15/2021	1/15/2021		0.000000	14.15	14.15	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL REBATE JANUARY 2021		2/21/2021	2/21/2021		0.000000	84.20	84.20	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		NA9123459	0.000	BNY SL BANK FEE NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	-72.23	-72.23	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		NA9123459	0.000	BNY SL BANK FEE DECEMBER 2020		1/15/2021	1/15/2021		0.000000	-46.64	-46.64	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		NA9123459	0.000	BNY SL BANK FEE JANUARY 2021		2/12/2021	2/12/2021		0.000000	-296.60	-296.60	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CDC		NA9123459	0.000			12/14/2020	12/14/2020		0.000000	-409.36	-409.36	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL GROSS EARN NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	460.76	460.76	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR DEC..		1/15/2021	1/15/2021		0.000000	264.43	264.43	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CDC		NA9123459	0.000			1/15/2021	1/15/2021		0.000000	-264.43	-264.43	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL GROSS EARN DECEMBER 2020		1/15/2021	1/15/2021		0.000000	296.92	296.92	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR JAN..		2/12/2021	2/12/2021		0.000000	1,680.95	1,680.95	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CDC		NA9123459	0.000			2/12/2021	2/12/2021		0.000000	-1,680.95	-1,680.95	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL GROSS EARN JANUARY 2021		2/21/2021	2/21/2021		0.000000	1,893.35	1,893.35	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR FEB..		3/12/2021	3/12/2021		0.000000	697.72	697.72	0.00
SALES						**-14.980**							**-14.98**	**14.98**	**0.00**
U.S. DOLLAR						**-14.980**							**-14.98**	**14.98**	**0.00**

Transaction Detail

INTERNAL US MID CAP - KR2F10100002 Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	S		996085619	-2.740	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/11/2021	1/11/2021	1/11/2021	1.000000	-2.74	2.74	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	S		996085619	-7.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/8/2021	2/8/2021	2/8/2021	1.000000	-7.66	7.66	0.00
	KR2F10100002	KR2F10100002: INTERNAL US MID CAP	S		996085619	-4.580	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/8/2021	3/8/2021	3/8/2021	1.000000	-4.58	4.58	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL						**4,679,713.158**							**-950,116.43**	**922,800.75**	**231,802.07**
CORPORATE ACTIONS						**4,928.500**							**0.00**	**0.00**	**0.00**
U.S. DOLLAR						**4,928.500**							**0.00**	**0.00**	**0.00**
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SS		032095101	319.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SS		032095101	14.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SS		032095101	589.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SS		032095101	1,120.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	MW		156700106	-35,281.000	CENTURYLINK INC MERGER EFFECTIVE: :2..		1/22/2021	1/22/2021	1/22/2021	0.000000	-393,064.96	0.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	MW		20605P101	-6,275.000	CONCHO RESOURCES INC MERGER EFFECT..		1/19/2021	1/19/2021	1/19/2021	0.000000	-591,956.12	0.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	MM		20825C104	2,454.260	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	158,578.20	0.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	MM		20825C104	52.560	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	3,396.08	0.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	MM		20825C104	459.900	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	29,715.72	0.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	MM		20825C104	1,140.260	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	73,676.13	0.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	MM		20825C104	3,982.880	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	257,347.61	0.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	MM		20825C104	1,071.640	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	69,242.38	0.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	MM		550241103	31,556.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	351,564.80	0.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	MM		550241103	3,725.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	41,500.16	0.00	0.00
DIVIDEND ACCRUALS						**2,148,758.568**							**0.00**	**918,780.85**	**0.00**
U.S. DOLLAR						**2,148,758.568**							**0.00**	**918,780.85**	**0.00**
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		001055102	8,737.000	AFLAC INC CASH DIVIDEND 033%		2/16/2021	2/16/2021	3/1/2021	0.000000	0.00	2,883.21	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		00206R102	24,766.000	AT&T INC CASH DIVIDEND 052%		1/8/2021	1/8/2021	2/1/2021	0.000000	0.00	12,878.32	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		002824100	5,607.000	ABBOTT LABORATORIES CASH DIVIDEND ..		1/14/2021	1/14/2021	2/16/2021	0.000000	0.00	2,523.15	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		00287Y109	2,799.000	ABBVIE INC CASH DIVIDEND 130%		1/14/2021	1/14/2021	2/16/2021	0.000000	0.00	3,638.70	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		00751Y106	1,724.000	ADVANCE AUTO PARTS INC CASH DIVIDEND ..		3/18/2021	3/18/2021	4/2/2021	0.000000	0.00	431.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		00846U101	5,484.000	AGILENT TECHNOLOGIES INC CASH DIVIDEN..		1/4/2021	1/4/2021	1/27/2021	0.000000	0.00	1,063.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		009158106	2,675.000	AIR PRODUCTS AND CHEMICALS INC CASH ..		3/31/2021	3/31/2021	5/10/2021	0.000000	0.00	4,012.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		012653101	2,037.000	ALBEMARLE CORP CASH DIVIDEND 039%		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	794.43	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		015271109	2,684.000	ALEXANDRIA REAL ESTATE EQUITIE CASH D..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	2,925.56	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		018802108	9,951.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		1/28/2021	1/28/2021	2/16/2021	0.000000	0.00	4,005.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		020002101	5,251.000	ALLSTATE CORP/THE CASH DIVIDEND 08..		3/3/2021	3/3/2021	4/1/2021	0.000000	0.00	4,253.31	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		023608102	11,569.000	AMEREN CORP CASH DIVIDEND 055%		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	6,362.95	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		025537101	10,346.000	AMERICAN ELECTRIC POWER CO INC CASH ..		2/9/2021	2/9/2021	3/10/2021	0.000000	0.00	7,656.04	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		026874784	5,184.000	AMERICAN INTERNATIONAL GROUP I CASH ..		3/15/2021	3/15/2021	3/30/2021	0.000000	0.00	1,658.88	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		030420103	5,917.000	AMERICAN WATER WORKS CO INC CASH DI..		2/5/2021	2/5/2021	3/2/2021	0.000000	0.00	3,254.35	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		031100100	3,245.000	AMETEK INC CASH DIVIDEND 020%		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	649.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		031162100	2,034.000	AMGEN INC CASH DIVIDEND 176%		2/11/2021	2/11/2021	3/8/2021	0.000000	0.00	3,579.84	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		032095101	4,084.000	AMPHENOL CORP CASH DIVIDEND 014%		3/22/2021	3/22/2021	4/14/2021	0.000000	0.00	592.18	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		032654105	3,749.000	ANALOG DEVICES INC CASH DIVIDEND 0..		2/25/2021	2/25/2021	3/9/2021	0.000000	0.00	2,586.81	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		035710409	51,114.000	ANNALY CAPITAL MANAGEMENT INC CASH ..		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	11,245.08	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		036752103	567.000	ANTHEM INC CASH DIVIDEND 113%		3/9/2021	3/9/2021	3/25/2021	0.000000	0.00	640.71	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		037833100	10,280.000	APPLE INC CASH DIVIDEND 020%		2/5/2021	2/5/2021	2/11/2021	0.000000	0.00	2,107.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		038222105	5,580.000	APPLIED MATERIALS INC CASH DIVIDEND ..		2/24/2021	2/24/2021	3/18/2021	0.000000	0.00	1,227.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		039483102	8,493.000	ARCHER-DANIELS-MIDLAND CO CASH DIVID..		2/8/2021	2/8/2021	3/2/2021	0.000000	0.00	3,142.41	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		049560105	6,430.000	ATMOS ENERGY CORP CASH DIVIDEND 0..		2/19/2021	2/19/2021	3/8/2021	0.000000	0.00	4,018.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		053484101	1,480.000	AVALONBAY COMMUNITIES INC CASH DIVID..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	2,353.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		05722G100	7,756.000	BAKER HUGHES CO CASH DIVIDEND 018%		2/8/2021	2/8/2021	2/19/2021	0.000000	0.00	1,396.08	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		058498106	2,006.000	BALL CORP CASH DIVIDEND 015%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	300.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		060505104	29,169.000	BANK OF AMERICA CORP CASH DIVIDEND ..		3/4/2021	3/4/2021	3/26/2021	0.000000	0.00	5,250.42	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		064058100	13,340.000	BANK OF NEW YORK MELLON CORP/T CASH ..		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	4,135.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		071813109	4,998.000	BAXTER INTERNATIONAL INC CASH DIVIDEN..		2/25/2021	2/25/2021	4/1/2021	0.000000	0.00	1,224.51	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		086516101	5,360.000	BEST BUY CO INC CASH DIVIDEND 070%		3/17/2021	3/17/2021	4/8/2021	0.000000	0.00	3,752.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		09073M104	749.000	BIO-TECHNE CORP CASH DIVIDEND 032%		2/11/2021	2/11/2021	2/26/2021	0.000000	0.00	239.68	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		09247X101	639.000	BLACKROCK INC CASH DIVIDEND 413%		3/4/2021	3/4/2021	3/23/2021	0.000000	0.00	2,639.07	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		09260D107	2,833.000	BLACKSTONE GROUP INC/THE CASH DIVIDE..		2/5/2021	2/5/2021	2/16/2021	0.000000	0.00	2,719.68	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		099724106	8,215.000	BORGWARNER INC CASH DIVIDEND 017%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	1,396.55	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		101121101	1,908.000	BOSTON PROPERTIES INC CASH DIVIDEND ..		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	1,869.84	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		110122108	16,420.000	BRISTOL-MYERS SQUIBB CO CASH DIVIDEN..		3/31/2021	3/31/2021	5/3/2021	0.000000	0.00	8,045.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		11133T103	3,763.000	BROADRIDGE FINANCIAL SOLUTIONS CASH ..		3/12/2021	3/12/2021	4/2/2021	0.000000	0.00	2,163.73	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		115637209	6,740.000	BROWN-FORMAN CORP CASH DIVIDEND ..		3/5/2021	3/5/2021	4/1/2021	0.000000	0.00	1,209.83	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		12514G108	2,339.000	CDW CORP/DE CASH DIVIDEND 040%		2/24/2021	2/24/2021	3/10/2021	0.000000	0.00	935.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		12541W209	5,039.000	CH ROBINSON WORLDWIDE INC CASH DIVID..		3/4/2021	3/4/2021	4/1/2021	0.000000	0.00	2,569.89	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		12572Q105	4,931.000	CME GROUP INC CASH DIVIDEND 090%		3/9/2021	3/9/2021	3/25/2021	0.000000	0.00	4,437.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		125896100	17,119.000	CMS ENERGY CORP CASH DIVIDEND 0..		2/4/2021	2/4/2021	2/26/2021	0.000000	0.00	7,446.77	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		126408103	3,343.000	CSX CORP CASH DIVIDEND 028%		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	936.04	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		126650100	2,703.000	CVS HEALTH CORP CASH DIVIDEND 050%		1/21/2021	1/21/2021	2/1/2021	0.000000	0.00	1,351.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		127097103	22,060.000	CABOT OIL & GAS CORP CASH DIVIDEND ..		1/20/2021	1/20/2021	2/4/2021	0.000000	0.00	2,206.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		14040H105	2,186.000	CAPITAL ONE FINANCIAL CORP CASH DIVID..		2/16/2021	2/16/2021	3/1/2021	0.000000	0.00	874.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		149123101	1,937.000	CATERPILLAR INC CASH DIVIDEND 103%		1/19/2021	1/19/2021	2/19/2021	0.000000	0.00	1,995.11	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		150870103	1,534.000	CELANESE CORP CASH DIVIDEND 068%		2/8/2021	2/8/2021	2/23/2021	0.000000	0.00	1,043.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		166764100	3,633.000	CHEVRON CORP CASH DIVIDEND 129%		2/16/2021	2/16/2021	3/10/2021	0.000000	0.00	4,686.57	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		171340102	9,113.000	CHURCH & DWIGHT CO INC CASH DIVIDEND ..		2/12/2021	2/12/2021	3/1/2021	0.000000	0.00	2,301.03	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		172062101	9,133.000	CINCINNATI FINANCIAL CORP CASH DIVIDEN..		3/16/2021	3/16/2021	4/15/2021	0.000000	0.00	5,753.79	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		17275R102	8,496.000	CISCO SYSTEMS INC CASH DIVIDEND 03..		1/4/2021	1/4/2021	1/20/2021	0.000000	0.00	3,058.56	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		172908105	2,485.000	CINTAS CORP CASH DIVIDEND 075%		2/11/2021	2/11/2021	3/15/2021	0.000000	0.00	1,863.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		172967424	3,275.000	CITIGROUP INC CASH DIVIDEND 051%		1/29/2021	1/29/2021	2/26/2021	0.000000	0.00	1,670.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		174610105	8,067.000	CITIZENS FINANCIAL GROUP INC CASH DIVI..		2/2/2021	2/2/2021	2/17/2021	0.000000	0.00	3,146.13	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		177376100	5,371.000	CITRIX SYSTEMS INC CASH DIVIDEND 03..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	1,987.27	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		189054109	5,532.000	CLOROX CO/THE CASH DIVIDEND 111%		1/26/2021	1/26/2021	2/12/2021	0.000000	0.00	6,140.52	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		191216100	5,344.000	COCA-COLA CO/THE CASH DIVIDEND 0..		3/12/2021	3/12/2021	4/1/2021	0.000000	0.00	2,244.48	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		192446102	10,876.000	COGNIZANT TECHNOLOGY SOLUTIONS CAS..		2/17/2021	2/17/2021	2/26/2021	0.000000	0.00	2,610.24	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		194162103	5,292.000	COLGATE-PALMOLIVE CO CASH DIVIDEND ..		1/22/2021	1/22/2021	2/16/2021	0.000000	0.00	2,328.48	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		20030N101	9,270.000	COMCAST CORP CASH DIVIDEND 023%		1/5/2021	1/5/2021	1/27/2021	0.000000	0.00	2,132.10	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		20825C104	15,784.000	CONOCOPHILLIPS CASH DIVIDEND 043%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	6,787.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		209115104	8,932.000	CONSOLIDATED EDISON INC CASH DIVIDEN..		2/16/2021	2/16/2021	3/15/2021	0.000000	0.00	6,922.30	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		216648402	1,392.000	COOPER COS INC/THE CASH DIVIDEND 0..		1/21/2021	1/21/2021	2/9/2021	0.000000	0.00	41.76	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		219350105	22,436.000	CORNING INC CASH DIVIDEND 024%		2/25/2021	2/25/2021	3/30/2021	0.000000	0.00	5,384.64	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		22052L104	16,143.000	CORTEVA INC CASH DIVIDEND 013%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	2,098.59	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		22160K105	3,978.000	COSTCO WHOLESALE CORP CASH DIVIDEN..		2/4/2021	2/4/2021	2/19/2021	0.000000	0.00	2,784.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		231021106	3,432.000	CUMMINS INC CASH DIVIDEND 135%		2/18/2021	2/18/2021	3/4/2021	0.000000	0.00	4,633.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		23331A109	13,259.000	DR HORTON INC CASH DIVIDEND 020%		2/16/2021	2/16/2021	2/25/2021	0.000000	0.00	2,651.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		233331107	1,977.000	DTE ENERGY CO CASH DIVIDEND 108%		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	2,145.05	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		235851102	2,196.000	DANAHER CORP CASH DIVIDEND 021%		3/25/2021	3/25/2021	4/30/2021	0.000000	0.00	461.16	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		237194105	1,577.000	DARDEN RESTAURANTS INC CASH DIVIDEN..		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	583.49	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		24906P109	8,257.000	DENTSPLY SIRONA INC CASH DIVIDEND ..		3/25/2021	3/25/2021	4/9/2021	0.000000	0.00	825.70	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		253868103	5,609.000	DIGITAL REALTY TRUST INC CASH DIVIDEND..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	6,506.44	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		256677105	2,916.000	DOLLAR GENERAL CORP CASH DIVIDEND ..		1/4/2021	1/4/2021	1/19/2021	0.000000	0.00	1,049.76	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		25746U109	13,411.000	DOMINION ENERGY INC CASH DIVIDEND ..		3/4/2021	3/4/2021	3/20/2021	0.000000	0.00	8,448.93	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		25754A201	1,319.000	DOMINO'S PIZZA INC CASH DIVIDEND 094..		3/12/2021	3/12/2021	3/30/2021	0.000000	0.00	1,239.86	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		260003108	2,608.000	DOVER CORP CASH DIVIDEND 049%		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	1,290.96	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		260557103	3,068.000	DOW INC CASH DIVIDEND 070%		2/25/2021	2/25/2021	3/12/2021	0.000000	0.00	2,147.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		264411505	10,560.000	DUKE REALTY CORP CASH DIVIDEND 025..		2/12/2021	2/12/2021	2/26/2021	0.000000	0.00	2,692.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		26441C204	14,693.000	DUKE ENERGY CORP CASH DIVIDEND 09..		2/11/2021	2/11/2021	3/16/2021	0.000000	0.00	14,178.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		26614N102	4,533.000	DUPONT DE NEMOURS INC CASH DIVIDEND ..		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	1,359.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		26875P101	7,678.000	EOG RESOURCES INC CASH DIVIDEND 0..		1/14/2021	1/14/2021	1/29/2021	0.000000	0.00	2,879.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		277432100	3,508.000	EASTMAN CHEMICAL CO CASH DIVIDEND ..		3/12/2021	3/12/2021	4/5/2021	0.000000	0.00	2,420.52	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		278642103	7,460.000	EBAY INC CASH DIVIDEND 018%		2/26/2021	2/26/2021	3/19/2021	0.000000	0.00	1,342.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		278865100	1,611.000	ECOLAB INC CASH DIVIDEND 048%		3/15/2021	3/15/2021	4/15/2021	0.000000	0.00	773.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		281020107	10,443.000	EDISON INTERNATIONAL CASH DIVIDEND ..		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	6,918.49	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		285512109	6,209.000	ELECTRONIC ARTS INC CASH DIVIDEND ..		3/2/2021	3/2/2021	3/24/2021	0.000000	0.00	1,055.53	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		291011104	4,426.000	EMERSON ELECTRIC CO CASH DIVIDEND ..		2/11/2021	2/11/2021	3/10/2021	0.000000	0.00	2,235.13	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		29364G103	9,864.000	ENTERGY CORP CASH DIVIDEND 095%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	9,370.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		29444U700	275.000	EQUINIX INC CASH DIVIDEND 287%		2/23/2021	2/23/2021	3/17/2021	0.000000	0.00	789.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		29472R108	4,198.000	EQUITY LIFESTYLE PROPERTIES IN CASH DI..		3/25/2021	3/25/2021	4/9/2021	0.000000	0.00	1,521.78	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		29476L107	7,847.000	EQUITY RESIDENTIAL CASH DIVIDEND 06..		3/26/2021	3/26/2021	4/9/2021	0.000000	0.00	4,727.82	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		297178105	2,863.000	ESSEX PROPERTY TRUST INC CASH DIVIDE..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	5,983.67	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		30034W106	7,298.000	EVERGY INC CASH DIVIDEND 053%		3/5/2021	3/5/2021	3/22/2021	0.000000	0.00	3,904.43	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		30040W108	9,539.000	EVERSOURCE ENERGY CASH DIVIDEND ..		3/3/2021	3/3/2021	3/31/2021	0.000000	0.00	5,747.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		30161N101	10,342.000	EXELON CORP CASH DIVIDEND 038%		3/5/2021	3/5/2021	3/15/2021	0.000000	0.00	3,955.82	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		30225T102	1,601.000	EXTRA SPACE STORAGE INC CASH DIVIDEN..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	1,601.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		30231G102	7,955.000	EXXON MOBIL CORP CASH DIVIDEND 087..		2/9/2021	2/9/2021	3/10/2021	0.000000	0.00	6,920.85	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		302491303	2,728.000	FMC CORP CASH DIVIDEND 048%		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	1,309.44	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		303075105	1,150.000	FACTSET RESEARCH SYSTEMS INC CASH DI..		2/25/2021	2/25/2021	3/18/2021	0.000000	0.00	885.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		311900104	8,020.000	FASTENAL CO CASH DIVIDEND 028%		2/2/2021	2/2/2021	3/3/2021	0.000000	0.00	2,245.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		31428X106	3,036.000	FEDEX CORP CASH DIVIDEND 065%		3/5/2021	3/5/2021	4/1/2021	0.000000	0.00	1,973.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		31620R303	4,844.000	FIDELITY NATIONAL FINANCIAL IN CASH DIVI..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	1,743.84	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		316773100	13,581.000	FIFTH THIRD BANCORP CASH DIVIDEND ..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	3,666.87	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		33616C100	4,162.000	FIRST REPUBLIC BANK/CA CASH DIVIDEND ..		1/27/2021	1/27/2021	2/11/2021	0.000000	0.00	832.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		337932107	11,267.000	FIRSTENERGY CORP CASH DIVIDEND 03..		2/4/2021	2/4/2021	3/1/2021	0.000000	0.00	4,394.13	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		34964C106	3,794.000	FORTUNE BRANDS HOME & SECURITY CASH..		2/25/2021	2/25/2021	3/17/2021	0.000000	0.00	986.44	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		35137L105	9,247.000	FOX CORP CASH DIVIDEND 023%		3/9/2021	3/9/2021	4/7/2021	0.000000	0.00	2,126.81	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		372460105	3,165.000	GENUINE PARTS CO CASH DIVIDEND 0..		3/4/2021	3/4/2021	4/1/2021	0.000000	0.00	2,579.48	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		375558103	23,453.000	GILEAD SCIENCES INC CASH DIVIDEND 0..		3/12/2021	3/12/2021	3/30/2021	0.000000	0.00	16,651.63	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		37959E102	5,438.000	GLOBE LIFE INC CASH DIVIDEND 018%		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	1,019.63	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		38141G104	1,644.000	GOLDMAN SACHS GROUP INC/THE CASH DI..		3/1/2021	3/1/2021	3/30/2021	0.000000	0.00	2,055.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		384802104	1,444.000	WW GRAINGER INC CASH DIVIDEND 153%		2/5/2021	2/5/2021	3/1/2021	0.000000	0.00	2,209.32	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		406216101	13,072.000	HALLIBURTON CO CASH DIVIDEND 004%		3/2/2021	3/2/2021	3/24/2021	0.000000	0.00	588.24	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		416515104	11,765.000	HARTFORD FINANCIAL SERVICES GR CASH ..		2/26/2021	2/26/2021	4/2/2021	0.000000	0.00	4,117.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		42250P103	21,688.000	HEALTHPEAK PROPERTIES INC CASH DIVID..		2/19/2021	2/19/2021	3/5/2021	0.000000	0.00	6,506.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		426281101	2,302.000	JACK HENRY & ASSOCIATES INC CASH DIVI..		3/5/2021	3/5/2021	3/25/2021	0.000000	0.00	1,058.92	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		427866108	5,444.000	HERSHEY CO/THE CASH DIVIDEND 080%		2/18/2021	2/18/2021	3/15/2021	0.000000	0.00	4,376.98	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		42809H107	10,987.000	HESS CORP CASH DIVIDEND 025%		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	2,746.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		42824C109	28,615.000	HEWLETT PACKARD ENTERPRISE CO CASH ..		3/9/2021	3/9/2021	4/7/2021	0.000000	0.00	3,433.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		437076102	660.000	HOME DEPOT INC/THE CASH DIVIDEND 1..		3/10/2021	3/10/2021	3/25/2021	0.000000	0.00	1,089.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		438516106	1,182.000	HONEYWELL INTERNATIONAL INC CASH DIVI..		2/25/2021	2/25/2021	3/12/2021	0.000000	0.00	1,099.26	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		440452100	16,984.000	HORMEL FOODS CORP CASH DIVIDEND 0..		1/8/2021	1/8/2021	2/16/2021	0.000000	0.00	4,161.08	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		444859102	760.000	HUMANA INC CASH DIVIDEND 070%		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	532.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		445658107	3,404.000	JB HUNT TRANSPORT SERVICES INC CASH ..		2/4/2021	2/4/2021	2/19/2021	0.000000	0.00	953.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		446150104	54,306.000	HUNTINGTON BANCSHARES INC/OH CASH D..		3/17/2021	3/17/2021	4/1/2021	0.000000	0.00	8,145.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		446413106	710.000	HUNTINGTON INGALLS INDUSTRIES CASH DI..		2/25/2021	2/25/2021	3/12/2021	0.000000	0.00	809.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		45167R104	2,290.000	IDEX CORP CASH DIVIDEND 050%		1/13/2021	1/13/2021	1/29/2021	0.000000	0.00	1,145.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		452308109	2,021.000	ILLINOIS TOOL WORKS INC CASH DIVIDEND ..		3/30/2021	3/30/2021	4/14/2021	0.000000	0.00	2,303.94	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		458140100	14,650.000	INTEL CORP CASH DIVIDEND 034%		2/4/2021	2/4/2021	3/1/2021	0.000000	0.00	5,090.88	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		45866F104	3,840.000	INTERCONTINENTAL EXCHANGE INC CASH ..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	1,267.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		460146103	15,549.000	INTERNATIONAL PAPER CO CASH DIVIDEND ..		2/17/2021	2/17/2021	3/15/2021	0.000000	0.00	7,968.86	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		461202103	585.000	INTUIT INC CASH DIVIDEND 059%		1/8/2021	1/8/2021	1/19/2021	0.000000	0.00	345.15	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		46187W107	15,635.000	INVITATION HOMES INC CASH DIVIDEND ..		2/9/2021	2/9/2021	2/26/2021	0.000000	0.00	2,657.95	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		46625H100	12,849.000	JPMORGAN CHASE & CO CASH DIVIDEND ..		1/5/2021	1/5/2021	1/31/2021	0.000000	0.00	11,564.10	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		469814107	4,825.000	JACOBS ENGINEERING GROUP INC CASH DI..		2/25/2021	2/25/2021	3/26/2021	0.000000	0.00	1,013.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		478160104	3,561.000	JOHNSON & JOHNSON CASH DIVIDEND 1..		2/22/2021	2/22/2021	3/9/2021	0.000000	0.00	3,596.61	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		48203R104	13,404.000	JUNIPER NETWORKS INC CASH DIVIDEND ..		2/26/2021	2/26/2021	3/22/2021	0.000000	0.00	2,680.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		482480100	1,917.000	KLA CORP CASH DIVIDEND 090%		2/18/2021	2/18/2021	3/2/2021	0.000000	0.00	1,725.30	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		48251W104	14,320.000	KKR & CO INC CASH DIVIDEND 013%		2/19/2021	2/19/2021	3/9/2021	0.000000	0.00	1,933.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		485170302	3,468.000	KANSAS CITY SOUTHERN CASH DIVIDEND ..		3/5/2021	3/5/2021	4/7/2021	0.000000	0.00	1,872.72	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		487836108	13,476.000	KELLOGG CO CASH DIVIDEND 057%		3/1/2021	3/1/2021	3/15/2021	0.000000	0.00	7,681.32	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		493267108	22,016.000	KEYCORP CASH DIVIDEND 018%		3/1/2021	3/1/2021	3/15/2021	0.000000	0.00	4,072.96	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		494368103	4,822.000	KIMBERLY-CLARK CORP CASH DIVIDEND ..		3/4/2021	3/4/2021	4/5/2021	0.000000	0.00	5,497.08	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		49456B101	23,628.000	KINDER MORGAN INC CASH DIVIDEND 02..		1/29/2021	1/29/2021	2/16/2021	0.000000	0.00	6,202.35	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		500754106	18,392.000	KRAFT HEINZ CO/THE CASH DIVIDEND 04..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	7,356.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		501044101	20,828.000	KROGER CO/THE CASH DIVIDEND 018%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	3,749.04	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		502431109	1,167.000	L3HARRIS TECHNOLOGIES INC CASH DIVIDE..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	1,190.34	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		502431109	0.000	L3HARRIS TECHNOLOGIES INC		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	-1.02	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		512807108	1,119.000	LAM RESEARCH CORP CASH DIVIDEND 1..		3/16/2021	3/16/2021	4/7/2021	0.000000	0.00	1,454.70	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		518439104	2,289.000	ESTEE LAUDER COS INC/THE CASH DIVIDEN..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	1,213.17	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		521865204	2,894.000	LEAR CORP CASH DIVIDEND 025%		3/3/2021	3/3/2021	3/23/2021	0.000000	0.00	723.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		525327102	3,607.000	LEIDOS HOLDINGS INC CASH DIVIDEND 0..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	1,226.38	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		526057104	7,920.000	LENNAR CORP CASH DIVIDEND 025%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	1,980.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		532457108	4,004.000	ELI LILLY AND CO CASH DIVIDEND 085%		2/11/2021	2/11/2021	3/10/2021	0.000000	0.00	3,403.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		534187109	3,070.000	LINCOLN NATIONAL CORP CASH DIVIDEND ..		1/8/2021	1/8/2021	2/1/2021	0.000000	0.00	1,289.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		540424108	10,150.000	LOEWS CORP CASH DIVIDEND 006%		2/23/2021	2/23/2021	3/9/2021	0.000000	0.00	634.38	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		548661107	1,200.000	LOWE'S COS INC CASH DIVIDEND 060%		1/19/2021	1/19/2021	2/3/2021	0.000000	0.00	720.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		550241103	35,281.000	LUMEN TECHNOLOGIES INC CASH DIVIDEND..		3/5/2021	3/5/2021	3/19/2021	0.000000	0.00	8,820.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		55261F104	6,427.000	M&T BANK CORP CASH DIVIDEND 110%		2/26/2021	2/26/2021	3/31/2021	0.000000	0.00	7,069.70	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		552953101	12,931.000	MGM RESORTS INTERNATIONAL CASH DIVID..		3/9/2021	3/9/2021	3/15/2021	0.000000	0.00	32.33	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		55354G100	1,183.000	MSCI INC CASH DIVIDEND 078%		2/18/2021	2/18/2021	2/26/2021	0.000000	0.00	922.74	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		57060D108	1,728.000	MARKETAXESS HOLDINGS INC CASH DIVIDE..		2/9/2021	2/9/2021	2/24/2021	0.000000	0.00	1,140.48	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		571748102	3,313.000	MARSH & MCLENNAN COS INC CASH DIVIDE..		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	1,540.55	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		574599106	5,225.000	MASCO CORP CASH DIVIDEND 014%		1/7/2021	1/7/2021	2/8/2021	0.000000	0.00	731.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		57636Q104	568.000	MASTERCARD INC CASH DIVIDEND 044%		1/7/2021	1/7/2021	2/9/2021	0.000000	0.00	249.92	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		58155Q103	4,103.000	MCKESSON CORP CASH DIVIDEND 042%		3/1/2021	3/1/2021	4/1/2021	0.000000	0.00	1,723.26	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		58933Y105	17,422.000	MERCK & CO INC CASH DIVIDEND 065%		3/12/2021	3/12/2021	4/7/2021	0.000000	0.00	11,324.30	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		59156R108	4,308.000	METLIFE INC CASH DIVIDEND 046%		2/4/2021	2/4/2021	3/15/2021	0.000000	0.00	1,981.68	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		594918104	2,038.000	MICROSOFT CORP CASH DIVIDEND 056%		2/17/2021	2/17/2021	3/11/2021	0.000000	0.00	1,141.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		59522J103	3,487.000	MID-AMERICA APARTMENT COMMUNIT CAS..		1/14/2021	1/14/2021	1/29/2021	0.000000	0.00	3,574.18	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		609207105	10,772.000	MONDELEZ INTERNATIONAL INC CASH DIVID..		3/30/2021	3/30/2021	4/14/2021	0.000000	0.00	3,393.18	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		617446448	10,780.000	MORGAN STANLEY CASH DIVIDEND 035%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	3,773.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		620076307	1,783.000	MOTOROLA SOLUTIONS INC CASH DIVIDEND..		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	1,265.93	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		629377508	3,780.000	NRG ENERGY INC CASH DIVIDEND 032%		1/29/2021	1/29/2021	2/16/2021	0.000000	0.00	1,228.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		631103108	3,176.000	NASDAQ INC CASH DIVIDEND 049%		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	1,556.24	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		64110D104	8,887.000	NETAPP INC CASH DIVIDEND 048%		1/7/2021	1/7/2021	1/27/2021	0.000000	0.00	4,265.76	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		651639106	16,668.000	NEWMONT CORP CASH DIVIDEND 055%		3/3/2021	3/3/2021	3/18/2021	0.000000	0.00	9,167.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		65339F101	13,212.000	NEXTERA ENERGY INC CASH DIVIDEND 0..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	5,086.62	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		654106103	3,430.000	NIKE INC CASH DIVIDEND 027%		2/26/2021	2/26/2021	4/1/2021	0.000000	0.00	943.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		65473P105	23,363.000	NISOURCE INC CASH DIVIDEND 022%		2/8/2021	2/8/2021	2/19/2021	0.000000	0.00	5,139.86	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		655844108	1,968.000	NORFOLK SOUTHERN CORP CASH DIVIDEN..		2/4/2021	2/4/2021	3/10/2021	0.000000	0.00	1,948.32	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		665859104	7,332.000	NORTHERN TRUST CORP CASH DIVIDEND ..		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	5,132.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		668771108	19,592.000	NORTONLIFELOCK INC CASH DIVIDEND 0..		2/19/2021	2/19/2021	3/17/2021	0.000000	0.00	2,449.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		670346105	10,709.000	NUCOR CORP CASH DIVIDEND 040%		3/30/2021	3/30/2021	5/11/2021	0.000000	0.00	4,337.15	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		67066G104	514.000	NVIDIA CORP CASH DIVIDEND 016%		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	82.24	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		679580100	3,829.000	OLD DOMINION FREIGHT LINE INC CASH DIVI..		3/2/2021	3/2/2021	3/17/2021	0.000000	0.00	765.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		68389X105	8,400.000	ORACLE CORP CASH DIVIDEND 024%		1/6/2021	1/6/2021	1/21/2021	0.000000	0.00	2,016.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		693475105	2,956.000	PNC FINANCIAL SERVICES GROUP I CASH DI..		1/15/2021	1/15/2021	2/5/2021	0.000000	0.00	3,399.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		693506107	2,260.000	PPG INDUSTRIES INC CASH DIVIDEND 05..		2/18/2021	2/18/2021	3/12/2021	0.000000	0.00	1,220.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		69351T106	5,683.000	PPL CORP CASH DIVIDEND 041%		3/9/2021	3/9/2021	4/1/2021	0.000000	0.00	2,358.45	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		693718108	8,578.000	PACCAR INC CASH DIVIDEND 032%		2/8/2021	2/8/2021	3/2/2021	0.000000	0.00	2,744.96	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		695156109	5,618.000	PACKAGING CORP OF AMERICA CASH DIVID..		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	5,618.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		704326107	2,210.000	PAYCHEX INC CASH DIVIDEND 062%		1/29/2021	1/29/2021	2/25/2021	0.000000	0.00	1,370.20	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		713448108	2,775.000	PEPSICO INC CASH DIVIDEND 102%		3/4/2021	3/4/2021	3/31/2021	0.000000	0.00	2,837.44	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		714046109	1,476.000	PERKINELMER INC CASH DIVIDEND 007%		1/21/2021	1/21/2021	2/12/2021	0.000000	0.00	103.32	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		717081103	12,185.000	PFIZER INC CASH DIVIDEND 039%		1/28/2021	1/28/2021	3/5/2021	0.000000	0.00	4,752.15	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		718546104	2,546.000	PHILLIPS 66 CASH DIVIDEND 090%		2/19/2021	2/19/2021	3/1/2021	0.000000	0.00	2,291.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		723484101	6,865.000	PINNACLE WEST CAPITAL CORP CASH DIVID..		1/29/2021	1/29/2021	3/1/2021	0.000000	0.00	5,697.95	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		723787107	5,813.000	PIONEER NATURAL RESOURCES CO CASH D..		3/30/2021	3/30/2021	4/14/2021	0.000000	0.00	3,255.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		74144T108	2,908.000	T ROWE PRICE GROUP INC CASH DIVIDEND ..		3/15/2021	3/15/2021	3/30/2021	0.000000	0.00	3,140.64	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		74251V102	3,292.000	PRINCIPAL FINANCIAL GROUP INC CASH DIV..		2/26/2021	2/26/2021	3/26/2021	0.000000	0.00	1,843.52	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		742718109	5,308.000	PROCTER & GAMBLE CO/THE CASH DIVIDEN..		1/21/2021	1/21/2021	2/16/2021	0.000000	0.00	4,197.04	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		743315103	3,802.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		1/7/2021	1/7/2021	1/15/2021	0.000000	0.00	17,109.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		743315103	0.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		1/7/2021	1/7/2021	1/15/2021	0.000000	0.00	380.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		74340W103	3,594.000	PROLOGIS INC CASH DIVIDEND 063%		3/18/2021	3/18/2021	3/31/2021	0.000000	0.00	2,264.22	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		744320102	2,529.000	PRUDENTIAL FINANCIAL INC CASH DIVIDEN..		2/12/2021	2/12/2021	3/11/2021	0.000000	0.00	2,908.35	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		744573106	6,710.000	PUBLIC SERVICE ENTERPRISE GROU CASH ..		3/8/2021	3/8/2021	3/31/2021	0.000000	0.00	3,422.10	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		74460D109	3,480.000	PUBLIC STORAGE CASH DIVIDEND 200%		3/15/2021	3/15/2021	3/31/2021	0.000000	0.00	6,960.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		747525103	10,575.000	QUALCOMM INC CASH DIVIDEND 065%		3/3/2021	3/3/2021	3/25/2021	0.000000	0.00	6,873.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		74834L100	1,362.000	QUEST DIAGNOSTICS INC CASH DIVIDEND ..		1/19/2021	1/19/2021	2/3/2021	0.000000	0.00	762.72	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		754730109	7,443.000	RAYMOND JAMES FINANCIAL INC CASH DIVI..		1/4/2021	1/4/2021	1/19/2021	0.000000	0.00	2,902.77	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		754730109	7,443.000	RAYMOND JAMES FINANCIAL INC CASH DIVI..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	2,902.77	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		75513E101	0.568	RAYTHEON TECHNOLOGIES CORP CASH DI..		2/25/2021	2/25/2021	3/25/2021	0.000000	0.00	0.27	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		756109104	9,276.000	REALTY INCOME CORP CASH DIVIDEND ..		1/29/2021	1/29/2021	2/16/2021	0.000000	0.00	2,175.22	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		756109104	9,276.000	REALTY INCOME CORP CASH DIVIDEND ..		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	2,175.22	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		756109104	9,276.000	REALTY INCOME CORP CASH DIVIDEND ..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	2,179.86	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		758849103	8,580.000	REGENCY CENTERS CORP CASH DIVIDEND ..		3/12/2021	3/12/2021	4/6/2021	0.000000	0.00	5,105.10	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		7591EP100	33,441.000	REGIONS FINANCIAL CORP CASH DIVIDEND ..		3/4/2021	3/4/2021	4/1/2021	0.000000	0.00	5,183.36	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		760759100	2,392.000	REPUBLIC SERVICES INC CASH DIVIDEND ..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	1,016.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		761152107	2,174.000	RESMED INC CASH DIVIDEND 039%		2/10/2021	2/10/2021	3/18/2021	0.000000	0.00	847.86	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		773903109	1,516.000	ROCKWELL AUTOMATION INC CASH DIVIDE..		2/12/2021	2/12/2021	3/10/2021	0.000000	0.00	1,622.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		778296103	2,208.000	ROSS STORES INC CASH DIVIDEND 028%		3/15/2021	3/15/2021	3/31/2021	0.000000	0.00	629.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		78409V104	1,074.000	S&P GLOBAL INC CASH DIVIDEND 077%		2/23/2021	2/23/2021	3/10/2021	0.000000	0.00	826.98	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		78410G104	550.000	SBA COMMUNICATIONS CORP CASH DIVIDE..		3/9/2021	3/9/2021	3/26/2021	0.000000	0.00	319.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		808513105	11,363.000	CHARLES SCHWAB CORP/THE CASH DIVIDE..		2/11/2021	2/11/2021	2/26/2021	0.000000	0.00	2,045.34	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		816851109	2,924.000	SEMPRA ENERGY CASH DIVIDEND 110%		3/24/2021	3/24/2021	4/15/2021	0.000000	0.00	3,216.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		824348106	575.000	SHERWIN-WILLIAMS CO/THE CASH DIVIDEN..		2/26/2021	2/26/2021	3/12/2021	0.000000	0.00	948.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		82968B103	29,305.000	SIRIUS XM HOLDINGS INC CASH DIVIDEND ..		2/9/2021	2/9/2021	2/26/2021	0.000000	0.00	429.05	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		83088M102	4,746.000	SKYWORKS SOLUTIONS INC CASH DIVIDEN..		2/12/2021	2/12/2021	3/9/2021	0.000000	0.00	2,373.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		832696405	6,751.000	J M SMUCKER CO/THE CASH DIVIDEND 0..		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	6,075.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		833034101	2,766.000	SNAP-ON INC CASH DIVIDEND 123%		2/22/2021	2/22/2021	3/10/2021	0.000000	0.00	3,402.18	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		842587107	18,577.000	SOUTHERN CO/THE CASH DIVIDEND 064%		2/12/2021	2/12/2021	3/8/2021	0.000000	0.00	11,889.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		857477103	9,251.000	STATE STREET CORP CASH DIVIDEND 05..		3/31/2021	3/31/2021	4/12/2021	0.000000	0.00	4,810.52	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		863667101	1,724.000	STRYKER CORP CASH DIVIDEND 063%		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	1,086.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		866674104	5,259.000	SUN COMMUNITIES INC CASH DIVIDEND ..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	4,364.97	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		87165B103	13,816.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		2/4/2021	2/4/2021	2/16/2021	0.000000	0.00	3,039.52	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		871829107	4,069.000	SYSCO CORP CASH DIVIDEND 045%		1/7/2021	1/7/2021	1/29/2021	0.000000	0.00	1,831.05	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		871829107	4,069.000	SYSCO CORP CASH DIVIDEND 045%		3/31/2021	3/31/2021	4/23/2021	0.000000	0.00	1,831.05	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		872540109	3,943.000	TJX COS INC/THE CASH DIVIDEND 026%		2/10/2021	2/10/2021	3/4/2021	0.000000	0.00	1,025.18	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		87612E106	7,268.000	TARGET CORP CASH DIVIDEND 068%		2/16/2021	2/16/2021	3/10/2021	0.000000	0.00	4,942.24	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		879369106	740.000	TELEFLEX INC CASH DIVIDEND 034%		3/4/2021	3/4/2021	3/15/2021	0.000000	0.00	251.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		880770102	5,583.000	TERADYNE INC CASH DIVIDEND 010%		2/18/2021	2/18/2021	3/19/2021	0.000000	0.00	558.30	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		882508104	1,961.000	TEXAS INSTRUMENTS INC CASH DIVIDEND ..		1/29/2021	1/29/2021	2/8/2021	0.000000	0.00	2,000.22	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		883203101	7,168.000	TEXTRON INC CASH DIVIDEND 002%		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	143.36	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		883556102	1,040.000	THERMO FISHER SCIENTIFIC INC CASH DIVI..		3/15/2021	3/15/2021	4/16/2021	0.000000	0.00	270.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		88579Y101	2,522.000	3M CO CASH DIVIDEND 148%		2/11/2021	2/11/2021	3/12/2021	0.000000	0.00	3,732.56	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		892356106	5,125.000	TRACTOR SUPPLY CO CASH DIVIDEND 0..		2/19/2021	2/19/2021	3/9/2021	0.000000	0.00	2,665.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		89417E109	3,257.000	TRAVELERS COS INC/THE CASH DIVIDEND ..		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	2,768.45	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		902494103	5,216.000	TYSON FOODS INC CASH DIVIDEND 044%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	2,321.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		902653104	3,771.000	UDR INC CASH DIVIDEND 036%		1/8/2021	1/8/2021	2/1/2021	0.000000	0.00	1,357.56	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		902973304	26,129.000	US BANCORP CASH DIVIDEND 042%		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	10,974.18	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		907818108	1,025.000	UNION PACIFIC CORP CASH DIVIDEND 09..		2/25/2021	2/25/2021	3/31/2021	0.000000	0.00	994.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		91324P102	534.000	UNITEDHEALTH GROUP INC CASH DIVIDEND..		3/12/2021	3/12/2021	3/23/2021	0.000000	0.00	667.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		913903100	2,187.000	UNIVERSAL HEALTH SERVICES INC CASH DI..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	437.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		918204108	10,371.000	VF CORP CASH DIVIDEND 049%		3/9/2021	3/9/2021	3/22/2021	0.000000	0.00	5,081.79	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		91913Y100	2,306.000	VALERO ENERGY CORP CASH DIVIDEND ..		2/10/2021	2/10/2021	3/4/2021	0.000000	0.00	2,259.88	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		92276F100	13,012.000	VENTAS INC CASH DIVIDEND 045%		3/31/2021	3/31/2021	4/14/2021	0.000000	0.00	5,855.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		92343V104	20,164.000	VERIZON COMMUNICATIONS INC CASH DIVI..		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	12,652.91	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		92345Y106	1,035.000	VERISK ANALYTICS INC CASH DIVIDEND ..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	300.15	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		92826C839	924.000	VISA INC CASH DIVIDEND 032%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	295.68	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		929042109	6,017.000	VORNADO REALTY TRUST CASH DIVIDEND ..		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	3,189.01	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		92939U106	11,555.000	WEC ENERGY GROUP INC CASH DIVIDEND ..		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	7,828.51	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		931142103	17,685.000	WALMART INC CASH DIVIDEND 055%		3/18/2021	3/18/2021	4/5/2021	0.000000	0.00	9,726.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		931427108	17,903.000	WALGREENS BOOTS ALLIANCE INC CASH DI..		2/18/2021	2/18/2021	3/12/2021	0.000000	0.00	8,369.65	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		949746101	24,882.000	WELLS FARGO & CO CASH DIVIDEND 0..		2/4/2021	2/4/2021	3/1/2021	0.000000	0.00	2,488.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		955306105	2,528.000	WEST PHARMACEUTICAL SERVICES I CASH ..		1/19/2021	1/19/2021	2/3/2021	0.000000	0.00	429.76	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		959802109	18,715.000	WESTERN UNION CO/THE CASH DIVIDEND ..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	4,398.03	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		96145D105	14,382.000	WESTROCK CO CASH DIVIDEND 020%		2/10/2021	2/10/2021	2/23/2021	0.000000	0.00	2,876.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		962166104	6,166.000	WEYERHAEUSER CO CASH DIVIDEND 01..		3/4/2021	3/4/2021	3/19/2021	0.000000	0.00	1,048.22	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		963320106	2,172.000	WHIRLPOOL CORP CASH DIVIDEND 125%		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	2,715.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		969457100	7,904.000	WILLIAMS COS INC/THE CASH DIVIDEND ..		3/11/2021	3/11/2021	3/29/2021	0.000000	0.00	3,240.64	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		98389B100	13,509.000	XCEL ENERGY INC CASH DIVIDEND 045%		3/12/2021	3/12/2021	4/20/2021	0.000000	0.00	6,180.37	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		98419M100	4,087.000	XYLEM INC/NY CASH DIVIDEND 028%		2/17/2021	2/17/2021	3/18/2021	0.000000	0.00	1,144.36	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		988498101	1,847.000	YUM! BRANDS INC CASH DIVIDEND 050%		2/11/2021	2/11/2021	3/12/2021	0.000000	0.00	923.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		98956P102	2,612.000	ZIMMER BIOMET HOLDINGS INC CASH DIVID..		3/26/2021	3/26/2021	4/30/2021	0.000000	0.00	626.88	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		98978V103	2,521.000	ZOETIS INC CASH DIVIDEND 025%		1/19/2021	1/19/2021	3/1/2021	0.000000	0.00	630.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G02602103	5,616.000	AMDOCS LTD CASH DIVIDEND 036%		3/30/2021	3/30/2021	4/23/2021	0.000000	0.00	2,021.76	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G1151C101	895.000	ACCENTURE PLC CASH DIVIDEND 088%		1/13/2021	1/13/2021	2/12/2021	0.000000	0.00	787.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G29183103	6,094.000	EATON CORP PLC CASH DIVIDEND 076%		3/15/2021	3/15/2021	3/30/2021	0.000000	0.00	4,631.44	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G3223R108	2,440.000	EVEREST RE GROUP LTD CASH DIVIDEND ..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	3,782.00	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G47567105	6,992.000	IHS MARKIT LTD CASH DIVIDEND 020%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	1,398.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G51502105	5,346.000	JOHNSON CONTROLS INTERNATIONAL CAS..		3/19/2021	3/19/2021	4/16/2021	0.000000	0.00	1,443.42	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G5494J103	1,746.000	LINDE PLC CASH DIVIDEND 106%		3/4/2021	3/4/2021	3/22/2021	0.000000	0.00	1,850.76	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G5960L103	5,410.000	MEDTRONIC PLC CASH DIVIDEND 058%		3/25/2021	3/25/2021	4/16/2021	0.000000	0.00	3,137.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G7945M107	8,669.000	SEAGATE TECHNOLOGY PLC CASH DIVIDEN..		3/23/2021	3/23/2021	4/7/2021	0.000000	0.00	5,808.23	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G8473T100	2,307.000	STERIS PLC CASH DIVIDEND 040%		2/23/2021	2/23/2021	3/25/2021	0.000000	0.00	922.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G8994E103	3,976.000	TRANE TECHNOLOGIES PLC CASH DIVIDEN..		3/4/2021	3/4/2021	3/31/2021	0.000000	0.00	2,345.84	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G97822103	8,168.000	PERRIGO CO PLC CASH DIVIDEND 024%		3/11/2021	3/11/2021	3/30/2021	0.000000	0.00	1,960.32	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		H1467J104	4,824.000	CHUBB LTD CASH DIVIDEND 078%		3/18/2021	3/18/2021	4/9/2021	0.000000	0.00	3,762.72	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		H2906T109	6,013.000	GARMIN LTD CASH DIVIDEND 061%		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	3,667.93	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		H84989104	4,268.000	TE CONNECTIVITY LTD CASH DIVIDEND 0..		2/18/2021	2/18/2021	3/5/2021	0.000000	0.00	2,048.64	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		N53745100	3,344.000	LYONDELLBASELL INDUSTRIES NV CASH DI..		3/5/2021	3/5/2021	3/15/2021	0.000000	0.00	3,511.20	0.00
DIVIDENDS						**2,162,812.000**							**932,645.58**	**932,645.58**	**0.00**
U.S. DOLLAR						**2,162,812.000**							**932,645.58**	**932,645.58**	**0.00**
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		001055102	8,737.000	AFLAC INC		3/1/2021	2/16/2021	3/1/2021	0.000000	2,883.21	2,883.21	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		00206R102	24,766.000	AT&T INC		2/1/2021	1/8/2021	2/1/2021	0.000000	12,878.32	12,878.32	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		002824100	5,607.000	ABBOTT LABORATORIES		2/16/2021	1/14/2021	2/16/2021	0.000000	2,523.15	2,523.15	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		00287Y109	2,799.000	ABBVIE INC		2/16/2021	1/14/2021	2/16/2021	0.000000	3,638.70	3,638.70	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		00751Y106	1,724.000	ADVANCE AUTO PARTS INC		1/4/2021	12/17/2020	1/4/2021	0.000000	431.00	431.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		00846U101	5,484.000	AGILENT TECHNOLOGIES INC		1/27/2021	1/4/2021	1/27/2021	0.000000	1,063.90	1,063.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		009158106	2,675.000	AIR PRODUCTS AND CHEMICALS INC		2/8/2021	12/31/2020	2/8/2021	0.000000	3,584.50	3,584.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		012653101	2,037.000	ALBEMARLE CORP		1/4/2021	12/10/2020	1/4/2021	0.000000	784.25	784.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		015271109	2,684.000	ALEXANDRIA REAL ESTATE EQUITIE		1/15/2021	12/30/2020	1/15/2021	0.000000	2,925.56	2,925.56	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		018802108	9,951.000	ALLIANT ENERGY CORP		2/16/2021	1/28/2021	2/16/2021	0.000000	4,005.28	4,005.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		020002101	5,251.000	ALLSTATE CORP/THE		1/4/2021	11/27/2020	1/4/2021	0.000000	2,835.54	2,835.54	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		023608102	11,569.000	AMEREN CORP		3/31/2021	3/9/2021	3/31/2021	0.000000	6,362.95	6,362.95	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		025537101	10,346.000	AMERICAN ELECTRIC POWER CO INC		3/10/2021	2/9/2021	3/10/2021	0.000000	7,656.04	7,656.04	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		026874784	5,184.000	AMERICAN INTERNATIONAL GROUP I		3/30/2021	3/15/2021	3/30/2021	0.000000	1,658.88	1,658.88	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		030420103	5,917.000	AMERICAN WATER WORKS CO INC		3/2/2021	2/5/2021	3/2/2021	0.000000	3,254.35	3,254.35	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		031100100	3,245.000	AMETEK INC		3/31/2021	3/12/2021	3/31/2021	0.000000	649.00	649.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		031162100	2,034.000	AMGEN INC		3/8/2021	2/11/2021	3/8/2021	0.000000	3,579.84	3,579.84	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		032095101	2,042.000	AMPHENOL CORP		1/6/2021	12/14/2020	1/6/2021	0.000000	592.18	592.18	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		032654105	3,749.000	ANALOG DEVICES INC		3/9/2021	2/25/2021	3/9/2021	0.000000	2,586.81	2,586.81	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		035710409	51,114.000	ANNALY CAPITAL MANAGEMENT INC		1/29/2021	12/30/2020	1/29/2021	0.000000	11,245.08	11,245.08	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		036752103	567.000	ANTHEM INC		3/25/2021	3/9/2021	3/25/2021	0.000000	640.71	640.71	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		037833100	10,280.000	APPLE INC		2/11/2021	2/5/2021	2/11/2021	0.000000	2,107.40	2,107.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		038222105	5,580.000	APPLIED MATERIALS INC		3/18/2021	2/24/2021	3/18/2021	0.000000	1,227.60	1,227.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		039483102	8,493.000	ARCHER-DANIELS-MIDLAND CO		3/2/2021	2/8/2021	3/2/2021	0.000000	3,142.41	3,142.41	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		049560105	6,430.000	ATMOS ENERGY CORP		3/8/2021	2/19/2021	3/8/2021	0.000000	4,018.75	4,018.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		053484101	1,480.000	AVALONBAY COMMUNITIES INC		1/15/2021	12/30/2020	1/15/2021	0.000000	2,353.20	2,353.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		05722G100	7,756.000	BAKER HUGHES CO		2/19/2021	2/8/2021	2/19/2021	0.000000	1,396.08	1,396.08	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		058498106	2,006.000	BALL CORP		3/15/2021	2/26/2021	3/15/2021	0.000000	300.90	300.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		060505104	29,169.000	BANK OF AMERICA CORP		3/26/2021	3/4/2021	3/26/2021	0.000000	5,250.42	5,250.42	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		064058100	13,340.000	BANK OF NEW YORK MELLON CORP/T		2/12/2021	1/29/2021	2/12/2021	0.000000	4,135.40	4,135.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		071813109	4,998.000	BAXTER INTERNATIONAL INC		1/4/2021	12/3/2020	1/4/2021	0.000000	1,224.51	1,224.51	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		086516101	5,360.000	BEST BUY CO INC		1/5/2021	12/14/2020	1/5/2021	0.000000	2,948.00	2,948.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		09073M104	749.000	BIO-TECHNE CORP		2/26/2021	2/11/2021	2/26/2021	0.000000	239.68	239.68	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		09247X101	639.000	BLACKROCK INC		3/23/2021	3/4/2021	3/23/2021	0.000000	2,639.07	2,639.07	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		09260D107	2,833.000	BLACKSTONE GROUP INC/THE		2/16/2021	2/5/2021	2/16/2021	0.000000	2,719.68	2,719.68	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		099724106	8,215.000	BORGWARNER INC		3/15/2021	2/26/2021	3/15/2021	0.000000	1,396.55	1,396.55	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		101121101	1,908.000	BOSTON PROPERTIES INC		1/28/2021	12/30/2020	1/28/2021	0.000000	1,869.84	1,869.84	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		110122108	16,420.000	BRISTOL-MYERS SQUIBB CO		2/1/2021	12/31/2020	2/1/2021	0.000000	8,045.80	8,045.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		11133T103	3,763.000	BROADRIDGE FINANCIAL SOLUTIONS		1/5/2021	12/14/2020	1/5/2021	0.000000	2,163.73	2,163.73	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		115637209	6,740.000	BROWN-FORMAN CORP		1/4/2021	12/3/2020	1/4/2021	0.000000	1,209.83	1,209.83	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		12514G108	2,339.000	CDW CORP/DE		3/10/2021	2/24/2021	3/10/2021	0.000000	935.60	935.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		12541W209	5,039.000	CH ROBINSON WORLDWIDE INC		1/4/2021	12/11/2020	1/4/2021	0.000000	2,569.89	2,569.89	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		12572Q105	4,931.000	CME GROUP INC		1/13/2021	12/24/2020	1/13/2021	0.000000	12,327.50	12,327.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		12572Q105	4,931.000	CME GROUP INC		3/25/2021	3/9/2021	3/25/2021	0.000000	4,437.90	4,437.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		125896100	17,119.000	CMS ENERGY CORP		2/26/2021	2/4/2021	2/26/2021	0.000000	7,446.77	7,446.77	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		126408103	3,343.000	CSX CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	936.04	936.04	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		126650100	2,703.000	CVS HEALTH CORP		2/1/2021	1/21/2021	2/1/2021	0.000000	1,351.50	1,351.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		127097103	22,060.000	CABOT OIL & GAS CORP		2/4/2021	1/20/2021	2/4/2021	0.000000	2,206.00	2,206.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		14040H105	2,186.000	CAPITAL ONE FINANCIAL CORP		3/1/2021	2/16/2021	3/1/2021	0.000000	874.40	874.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		149123101	1,937.000	CATERPILLAR INC		2/19/2021	1/19/2021	2/19/2021	0.000000	1,995.11	1,995.11	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		150870103	1,534.000	CELANESE CORP		2/23/2021	2/8/2021	2/23/2021	0.000000	1,043.12	1,043.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		156782104	6,485.000	CERNER CORP		1/12/2021	12/24/2020	1/12/2021	0.000000	1,426.70	1,426.70	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		166764100	3,633.000	CHEVRON CORP		3/10/2021	2/16/2021	3/10/2021	0.000000	4,686.57	4,686.57	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		171340102	9,113.000	CHURCH & DWIGHT CO INC		3/1/2021	2/12/2021	3/1/2021	0.000000	2,301.03	2,301.03	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		172062101	9,133.000	CINCINNATI FINANCIAL CORP		1/15/2021	12/15/2020	1/15/2021	0.000000	5,479.80	5,479.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		17275R102	8,496.000	CISCO SYSTEMS INC		1/20/2021	1/4/2021	1/20/2021	0.000000	3,058.56	3,058.56	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		172908105	2,485.000	CINTAS CORP		3/15/2021	2/11/2021	3/15/2021	0.000000	1,863.75	1,863.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		172967424	3,275.000	CITIGROUP INC		2/26/2021	1/29/2021	2/26/2021	0.000000	1,670.25	1,670.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		174610105	8,067.000	CITIZENS FINANCIAL GROUP INC		2/17/2021	2/2/2021	2/17/2021	0.000000	3,146.13	3,146.13	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		177376100	5,371.000	CITRIX SYSTEMS INC		3/26/2021	3/11/2021	3/26/2021	0.000000	1,987.27	1,987.27	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		189054109	5,532.000	CLOROX CO/THE		2/12/2021	1/26/2021	2/12/2021	0.000000	6,140.52	6,140.52	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		192446102	10,876.000	COGNIZANT TECHNOLOGY SOLUTIONS		2/26/2021	2/17/2021	2/26/2021	0.000000	2,610.24	2,610.24	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		194162103	5,292.000	COLGATE-PALMOLIVE CO		2/16/2021	1/22/2021	2/16/2021	0.000000	2,328.48	2,328.48	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		20030N101	9,270.000	COMCAST CORP		1/27/2021	1/5/2021	1/27/2021	0.000000	2,132.10	2,132.10	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		20825C104	15,784.000	CONOCOPHILLIPS		3/1/2021	2/11/2021	3/1/2021	0.000000	6,787.12	6,787.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		209115104	8,932.000	CONSOLIDATED EDISON INC		3/15/2021	2/16/2021	3/15/2021	0.000000	6,922.30	6,922.30	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		216648402	1,392.000	COOPER COS INC/THE		2/9/2021	1/21/2021	2/9/2021	0.000000	41.76	41.76	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		219350105	22,436.000	CORNING INC		3/30/2021	2/25/2021	3/30/2021	0.000000	5,384.64	5,384.64	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		22052L104	16,143.000	CORTEVA INC		3/15/2021	2/26/2021	3/15/2021	0.000000	2,098.59	2,098.59	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		22160K105	3,978.000	COSTCO WHOLESALE CORP		2/19/2021	2/4/2021	2/19/2021	0.000000	2,784.60	2,784.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		231021106	3,432.000	CUMMINS INC		3/4/2021	2/18/2021	3/4/2021	0.000000	4,633.20	4,633.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		23331A109	13,259.000	DR HORTON INC		2/25/2021	2/16/2021	2/25/2021	0.000000	2,651.80	2,651.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		233331107	1,977.000	DTE ENERGY CO		1/15/2021	12/18/2020	1/15/2021	0.000000	2,145.05	2,145.05	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		235851102	2,196.000	DANAHER CORP		1/29/2021	12/24/2020	1/29/2021	0.000000	395.28	395.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		237194105	1,577.000	DARDEN RESTAURANTS INC		2/1/2021	1/7/2021	2/1/2021	0.000000	583.49	583.49	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		24906P109	8,257.000	DENTSPLY SIRONA INC		1/8/2021	12/23/2020	1/8/2021	0.000000	825.70	825.70	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		253868103	5,609.000	DIGITAL REALTY TRUST INC		1/15/2021	12/14/2020	1/15/2021	0.000000	6,282.08	6,282.08	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		253868103	921.000	DIGITAL REALTY TRUST INC		3/31/2021	3/12/2021	3/31/2021	0.000000	1,068.36	1,068.36	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		253868103	4,688.000	DIGITAL REALTY TRUST INC		3/31/2021	3/12/2021	3/31/2021	0.000000	5,438.08	5,438.08	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		256677105	2,916.000	DOLLAR GENERAL CORP		1/19/2021	1/4/2021	1/19/2021	0.000000	1,049.76	1,049.76	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		25746U109	13,411.000	DOMINION ENERGY INC		3/22/2021	3/4/2021	3/20/2021	0.000000	8,448.93	8,448.93	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		25754A201	1,319.000	DOMINO'S PIZZA INC		3/30/2021	3/12/2021	3/30/2021	0.000000	1,239.86	1,239.86	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		260003108	2,608.000	DOVER CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	1,290.96	1,290.96	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		260557103	3,068.000	DOW INC		3/12/2021	2/25/2021	3/12/2021	0.000000	2,147.60	2,147.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		264411505	10,560.000	DUKE REALTY CORP		2/26/2021	2/12/2021	2/26/2021	0.000000	2,692.80	2,692.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		26441C204	14,693.000	DUKE ENERGY CORP		3/16/2021	2/11/2021	3/16/2021	0.000000	14,178.75	14,178.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		26614N102	4,533.000	DUPONT DE NEMOURS INC		3/15/2021	2/26/2021	3/15/2021	0.000000	1,359.90	1,359.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		26875P101	7,678.000	EOG RESOURCES INC		1/29/2021	1/14/2021	1/29/2021	0.000000	2,879.25	2,879.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		277432100	3,508.000	EASTMAN CHEMICAL CO		1/8/2021	12/14/2020	1/8/2021	0.000000	2,420.52	2,420.52	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		278642103	7,460.000	EBAY INC		3/19/2021	2/26/2021	3/19/2021	0.000000	1,342.80	1,342.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		278865100	1,611.000	ECOLAB INC		1/15/2021	12/14/2020	1/15/2021	0.000000	773.28	773.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		281020107	10,443.000	EDISON INTERNATIONAL		2/1/2021	12/30/2020	1/31/2021	0.000000	6,918.49	6,918.49	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		285512109	6,209.000	ELECTRONIC ARTS INC		3/24/2021	3/2/2021	3/24/2021	0.000000	1,055.53	1,055.53	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		291011104	4,426.000	EMERSON ELECTRIC CO		3/10/2021	2/11/2021	3/10/2021	0.000000	2,235.13	2,235.13	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		29364G103	9,864.000	ENTERGY CORP		3/1/2021	2/11/2021	3/1/2021	0.000000	9,370.80	9,370.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		29444U700	275.000	EQUINIX INC		3/17/2021	2/23/2021	3/17/2021	0.000000	789.25	789.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		29472R108	4,198.000	EQUITY LIFESTYLE PROPERTIES IN		1/8/2021	12/23/2020	1/8/2021	0.000000	1,437.82	1,437.82	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		29476L107	7,847.000	EQUITY RESIDENTIAL		1/15/2021	12/31/2020	1/15/2021	0.000000	4,727.82	4,727.82	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		297178105	2,863.000	ESSEX PROPERTY TRUST INC		1/15/2021	12/31/2020	1/15/2021	0.000000	5,947.88	5,947.88	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		30034W106	7,298.000	EVERGY INC		3/22/2021	3/5/2021	3/22/2021	0.000000	3,904.43	3,904.43	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		30040W108	9,539.000	EVERSOURCE ENERGY		3/31/2021	3/3/2021	3/31/2021	0.000000	5,747.25	5,747.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		30161N101	10,342.000	EXELON CORP		3/15/2021	3/5/2021	3/15/2021	0.000000	3,955.82	3,955.82	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		30225T102	1,601.000	EXTRA SPACE STORAGE INC		3/31/2021	3/12/2021	3/31/2021	0.000000	1,601.00	1,601.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		30231G102	7,955.000	EXXON MOBIL CORP		3/10/2021	2/9/2021	3/10/2021	0.000000	6,920.85	6,920.85	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		302491303	2,728.000	FMC CORP		1/21/2021	12/30/2020	1/21/2021	0.000000	1,309.44	1,309.44	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		303075105	1,150.000	FACTSET RESEARCH SYSTEMS INC		3/18/2021	2/25/2021	3/18/2021	0.000000	885.50	885.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		311900104	8,020.000	FASTENAL CO		3/3/2021	2/2/2021	3/3/2021	0.000000	2,245.60	2,245.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		31620R303	4,844.000	FIDELITY NATIONAL FINANCIAL IN		3/31/2021	3/16/2021	3/31/2021	0.000000	1,743.84	1,743.84	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		316773100	13,581.000	FIFTH THIRD BANCORP		1/15/2021	12/30/2020	1/15/2021	0.000000	3,666.87	3,666.87	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		33616C100	4,162.000	FIRST REPUBLIC BANK/CA		2/11/2021	1/27/2021	2/11/2021	0.000000	832.40	832.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		337932107	11,267.000	FIRSTENERGY CORP		3/1/2021	2/4/2021	3/1/2021	0.000000	4,394.13	4,394.13	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		34964C106	3,794.000	FORTUNE BRANDS HOME & SECURITY		3/17/2021	2/25/2021	3/17/2021	0.000000	986.44	986.44	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		372460105	3,165.000	GENUINE PARTS CO		1/4/2021	12/3/2020	1/4/2021	0.000000	2,500.35	2,500.35	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		375558103	23,453.000	GILEAD SCIENCES INC		3/30/2021	3/12/2021	3/30/2021	0.000000	16,651.63	16,651.63	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		37959E102	5,438.000	GLOBE LIFE INC		2/1/2021	1/7/2021	2/1/2021	0.000000	1,019.63	1,019.63	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		38141G104	1,644.000	GOLDMAN SACHS GROUP INC/THE		3/30/2021	3/1/2021	3/30/2021	0.000000	2,055.00	2,055.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		384802104	1,444.000	WW GRAINGER INC		3/1/2021	2/5/2021	3/1/2021	0.000000	2,209.32	2,209.32	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		406216101	13,072.000	HALLIBURTON CO		3/24/2021	3/2/2021	3/24/2021	0.000000	588.24	588.24	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		416515104	11,765.000	HARTFORD FINANCIAL SERVICES GR		1/5/2021	11/30/2020	1/5/2021	0.000000	3,823.63	3,823.63	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		42250P103	21,688.000	HEALTHPEAK PROPERTIES INC		3/5/2021	2/19/2021	3/5/2021	0.000000	6,506.40	6,506.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		426281101	2,302.000	JACK HENRY & ASSOCIATES INC		3/25/2021	3/5/2021	3/25/2021	0.000000	1,058.92	1,058.92	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		427866108	5,444.000	HERSHEY CO/THE		3/15/2021	2/18/2021	3/15/2021	0.000000	4,376.98	4,376.98	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		42809H107	10,987.000	HESS CORP		3/31/2021	3/16/2021	3/31/2021	0.000000	2,746.75	2,746.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		42824C109	28,615.000	HEWLETT PACKARD ENTERPRISE CO		1/6/2021	12/8/2020	1/6/2021	0.000000	3,433.80	3,433.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		437076102	660.000	HOME DEPOT INC/THE		3/25/2021	3/10/2021	3/25/2021	0.000000	1,089.00	1,089.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		438516106	1,182.000	HONEYWELL INTERNATIONAL INC		3/12/2021	2/25/2021	3/12/2021	0.000000	1,099.26	1,099.26	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		440452100	16,984.000	HORMEL FOODS CORP		2/16/2021	1/8/2021	2/16/2021	0.000000	4,161.08	4,161.08	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		444859102	760.000	HUMANA INC		1/29/2021	12/30/2020	1/29/2021	0.000000	475.00	475.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		445658107	3,404.000	JB HUNT TRANSPORT SERVICES INC		2/19/2021	2/4/2021	2/19/2021	0.000000	953.12	953.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		446150104	54,306.000	HUNTINGTON BANCSHARES INC/OH		1/4/2021	12/17/2020	1/4/2021	0.000000	8,145.90	8,145.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		446413106	710.000	HUNTINGTON INGALLS INDUSTRIES		3/12/2021	2/25/2021	3/12/2021	0.000000	809.40	809.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		45167R104	2,290.000	IDEX CORP		1/29/2021	1/13/2021	1/29/2021	0.000000	1,145.00	1,145.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		452308109	2,021.000	ILLINOIS TOOL WORKS INC		1/14/2021	12/30/2020	1/14/2021	0.000000	2,303.94	2,303.94	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		458140100	14,650.000	INTEL CORP		3/1/2021	2/4/2021	3/1/2021	0.000000	5,090.88	5,090.88	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		45866F104	3,840.000	INTERCONTINENTAL EXCHANGE INC		3/31/2021	3/16/2021	3/31/2021	0.000000	1,267.20	1,267.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		460146103	15,549.000	INTERNATIONAL PAPER CO		3/15/2021	2/17/2021	3/15/2021	0.000000	7,968.86	7,968.86	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		461202103	585.000	INTUIT INC		1/19/2021	1/8/2021	1/19/2021	0.000000	345.15	345.15	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		46187W107	15,635.000	INVITATION HOMES INC		2/26/2021	2/9/2021	2/26/2021	0.000000	2,657.95	2,657.95	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		46625H100	12,849.000	JPMORGAN CHASE & CO		2/1/2021	1/5/2021	1/31/2021	0.000000	11,564.10	11,564.10	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		469814107	4,825.000	JACOBS ENGINEERING GROUP INC		3/26/2021	2/25/2021	3/26/2021	0.000000	1,013.25	1,013.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		478160104	3,561.000	JOHNSON & JOHNSON		3/9/2021	2/22/2021	3/9/2021	0.000000	3,596.61	3,596.61	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		48203R104	13,404.000	JUNIPER NETWORKS INC		3/22/2021	2/26/2021	3/22/2021	0.000000	2,680.80	2,680.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		482480100	1,917.000	KLA CORP		3/2/2021	2/18/2021	3/2/2021	0.000000	1,725.30	1,725.30	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		48251W104	14,320.000	KKR & CO INC		3/9/2021	2/19/2021	3/9/2021	0.000000	1,933.20	1,933.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		485170302	3,468.000	KANSAS CITY SOUTHERN		1/20/2021	12/30/2020	1/20/2021	0.000000	1,525.92	1,525.92	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		487836108	13,476.000	KELLOGG CO		3/15/2021	3/1/2021	3/15/2021	0.000000	7,681.32	7,681.32	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		493267108	22,016.000	KEYCORP		3/15/2021	3/1/2021	3/15/2021	0.000000	4,072.96	4,072.96	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		494368103	4,822.000	KIMBERLY-CLARK CORP		1/5/2021	12/3/2020	1/5/2021	0.000000	5,159.54	5,159.54	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		49456B101	23,628.000	KINDER MORGAN INC		2/16/2021	1/29/2021	2/16/2021	0.000000	6,202.35	6,202.35	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		500754106	18,392.000	KRAFT HEINZ CO/THE		3/26/2021	3/11/2021	3/26/2021	0.000000	7,356.80	7,356.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		501044101	20,828.000	KROGER CO/THE		3/1/2021	2/11/2021	3/1/2021	0.000000	3,749.04	3,749.04	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		502431109	1,166.000	L3HARRIS TECHNOLOGIES INC		3/26/2021	3/11/2021	3/26/2021	0.000000	1,189.32	1,189.32	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		512807108	1,119.000	LAM RESEARCH CORP		1/6/2021	12/8/2020	1/6/2021	0.000000	1,454.70	1,454.70	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		518439104	2,289.000	ESTEE LAUDER COS INC/THE		3/15/2021	2/25/2021	3/15/2021	0.000000	1,213.17	1,213.17	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		521865204	2,894.000	LEAR CORP		3/23/2021	3/3/2021	3/23/2021	0.000000	723.50	723.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		525327102	3,607.000	LEIDOS HOLDINGS INC		3/31/2021	3/12/2021	3/31/2021	0.000000	1,226.38	1,226.38	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		526057104	7,920.000	LENNAR CORP		2/12/2021	1/28/2021	2/12/2021	0.000000	1,980.00	1,980.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		532457108	4,004.000	ELI LILLY AND CO		3/10/2021	2/11/2021	3/10/2021	0.000000	3,403.40	3,403.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		534187109	91.000	LINCOLN NATIONAL CORP		2/1/2021	1/8/2021	2/1/2021	0.000000	38.22	38.22	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		534187109	2,979.000	LINCOLN NATIONAL CORP		2/1/2021	1/8/2021	2/1/2021	0.000000	1,251.18	1,251.18	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		540424108	10,150.000	LOEWS CORP		3/9/2021	2/23/2021	3/9/2021	0.000000	634.38	634.38	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		548661107	1,200.000	LOWE'S COS INC		2/3/2021	1/19/2021	2/3/2021	0.000000	720.00	720.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		550241103	35,281.000	LUMEN TECHNOLOGIES INC		3/19/2021	3/5/2021	3/19/2021	0.000000	8,820.25	8,820.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		55261F104	6,427.000	M&T BANK CORP		3/31/2021	2/26/2021	3/31/2021	0.000000	7,069.70	7,069.70	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		552953101	12,931.000	MGM RESORTS INTERNATIONAL		3/15/2021	3/9/2021	3/15/2021	0.000000	32.33	32.33	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		55354G100	1,183.000	MSCI INC		2/26/2021	2/18/2021	2/26/2021	0.000000	922.74	922.74	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		57060D108	1,728.000	MARKETAXESS HOLDINGS INC		2/24/2021	2/9/2021	2/24/2021	0.000000	1,140.48	1,140.48	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		571748102	3,313.000	MARSH & MCLENNAN COS INC		2/12/2021	1/29/2021	2/12/2021	0.000000	1,540.55	1,540.55	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		574599106	5,225.000	MASCO CORP		2/8/2021	1/7/2021	2/8/2021	0.000000	731.50	731.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		57636Q104	568.000	MASTERCARD INC		2/9/2021	1/7/2021	2/9/2021	0.000000	249.92	249.92	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		579780206	4,590.000	MCCORMICK & CO INC/MD		1/11/2021	12/30/2020	1/11/2021	0.000000	1,560.60	1,560.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		58155Q103	4,103.000	MCKESSON CORP		1/4/2021	11/30/2020	1/4/2021	0.000000	1,723.26	1,723.26	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		58933Y105	17,422.000	MERCK & CO INC		1/8/2021	12/14/2020	1/8/2021	0.000000	11,324.30	11,324.30	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		59156R108	4,308.000	METLIFE INC		3/15/2021	2/4/2021	3/15/2021	0.000000	1,981.68	1,981.68	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		594918104	2,038.000	MICROSOFT CORP		3/11/2021	2/17/2021	3/11/2021	0.000000	1,141.28	1,141.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		59522J103	3,487.000	MID-AMERICA APARTMENT COMMUNIT		1/29/2021	1/14/2021	1/29/2021	0.000000	3,574.18	3,574.18	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		609207105	10,772.000	MONDELEZ INTERNATIONAL INC		1/14/2021	12/30/2020	1/14/2021	0.000000	3,393.18	3,393.18	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		617446448	10,780.000	MORGAN STANLEY		2/12/2021	1/28/2021	2/12/2021	0.000000	3,773.00	3,773.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		620076307	1,783.000	MOTOROLA SOLUTIONS INC		1/15/2021	12/14/2020	1/15/2021	0.000000	1,265.93	1,265.93	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		629377508	3,780.000	NRG ENERGY INC		2/16/2021	1/29/2021	2/16/2021	0.000000	1,228.50	1,228.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		631103108	3,176.000	NASDAQ INC		3/26/2021	3/11/2021	3/26/2021	0.000000	1,556.24	1,556.24	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		64110D104	8,887.000	NETAPP INC		1/27/2021	1/7/2021	1/27/2021	0.000000	4,265.76	4,265.76	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		651639106	16,668.000	NEWMONT CORP		3/18/2021	3/3/2021	3/18/2021	0.000000	9,167.40	9,167.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		65339F101	13,212.000	NEXTERA ENERGY INC		3/15/2021	2/25/2021	3/15/2021	0.000000	5,086.62	5,086.62	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		65473P105	23,363.000	NISOURCE INC		2/19/2021	2/8/2021	2/19/2021	0.000000	5,139.86	5,139.86	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		655844108	1,968.000	NORFOLK SOUTHERN CORP		3/10/2021	2/4/2021	3/10/2021	0.000000	1,948.32	1,948.32	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		665859104	7,332.000	NORTHERN TRUST CORP		1/4/2021	12/10/2020	1/1/2021	0.000000	5,132.40	5,132.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		668771108	19,592.000	NORTONLIFELOCK INC		3/17/2021	2/19/2021	3/17/2021	0.000000	2,449.00	2,449.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		670346105	10,709.000	NUCOR CORP		2/11/2021	12/30/2020	2/11/2021	0.000000	4,337.15	4,337.15	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		67066G104	514.000	NVIDIA CORP		3/31/2021	3/9/2021	3/31/2021	0.000000	82.24	82.24	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		679580100	3,829.000	OLD DOMINION FREIGHT LINE INC		3/17/2021	3/2/2021	3/17/2021	0.000000	765.80	765.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		68389X105	8,400.000	ORACLE CORP		1/21/2021	1/6/2021	1/21/2021	0.000000	2,016.00	2,016.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		693475105	2,956.000	PNC FINANCIAL SERVICES GROUP I		2/5/2021	1/15/2021	2/5/2021	0.000000	3,399.40	3,399.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		693506107	2,260.000	PPG INDUSTRIES INC		3/12/2021	2/18/2021	3/12/2021	0.000000	1,220.40	1,220.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		69351T106	5,683.000	PPL CORP		1/4/2021	12/9/2020	1/4/2021	0.000000	2,358.45	2,358.45	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		693718108	8,578.000	PACCAR INC		1/6/2021	12/17/2020	1/6/2021	0.000000	6,004.60	6,004.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		693718108	8,578.000	PACCAR INC		3/2/2021	2/8/2021	3/2/2021	0.000000	2,744.96	2,744.96	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		695156109	5,618.000	PACKAGING CORP OF AMERICA		1/15/2021	12/18/2020	1/15/2021	0.000000	5,618.00	5,618.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		704326107	2,210.000	PAYCHEX INC		2/25/2021	1/29/2021	2/25/2021	0.000000	1,370.20	1,370.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		713448108	2,775.000	PEPSICO INC		1/7/2021	12/3/2020	1/7/2021	0.000000	2,837.44	2,837.44	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		713448108	2,775.000	PEPSICO INC		3/31/2021	3/4/2021	3/31/2021	0.000000	2,837.44	2,837.44	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		714046109	1,476.000	PERKINELMER INC		2/12/2021	1/21/2021	2/12/2021	0.000000	103.32	103.32	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		717081103	12,185.000	PFIZER INC		3/5/2021	1/28/2021	3/5/2021	0.000000	4,752.15	4,752.15	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		718546104	2,546.000	PHILLIPS 66		3/1/2021	2/19/2021	3/1/2021	0.000000	2,291.40	2,291.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		723484101	6,865.000	PINNACLE WEST CAPITAL CORP		3/1/2021	1/29/2021	3/1/2021	0.000000	5,697.95	5,697.95	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		723787107	5,813.000	PIONEER NATURAL RESOURCES CO		1/14/2021	12/30/2020	1/14/2021	0.000000	3,197.15	3,197.15	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		74144T108	2,908.000	T ROWE PRICE GROUP INC		3/30/2021	3/15/2021	3/30/2021	0.000000	3,140.64	3,140.64	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		74251V102	3,292.000	PRINCIPAL FINANCIAL GROUP INC		3/26/2021	2/26/2021	3/26/2021	0.000000	1,843.52	1,843.52	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		742718109	5,308.000	PROCTER & GAMBLE CO/THE		2/16/2021	1/21/2021	2/16/2021	0.000000	4,197.04	4,197.04	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		743315103	3,802.000	PROGRESSIVE CORP/THE		1/15/2021	1/7/2021	1/15/2021	0.000000	17,489.20	17,489.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		74340W103	3,594.000	PROLOGIS INC		3/31/2021	3/18/2021	3/31/2021	0.000000	2,264.22	2,264.22	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		744320102	2,529.000	PRUDENTIAL FINANCIAL INC		3/11/2021	2/12/2021	3/11/2021	0.000000	2,908.35	2,908.35	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		744573106	6,710.000	PUBLIC SERVICE ENTERPRISE GROU		3/31/2021	3/8/2021	3/31/2021	0.000000	3,422.10	3,422.10	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		74460D109	3,480.000	PUBLIC STORAGE		3/31/2021	3/15/2021	3/31/2021	0.000000	6,960.00	6,960.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		747525103	10,575.000	QUALCOMM INC		3/25/2021	3/3/2021	3/25/2021	0.000000	6,873.75	6,873.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		74834L100	1,362.000	QUEST DIAGNOSTICS INC		2/3/2021	1/19/2021	2/3/2021	0.000000	762.72	762.72	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		754730109	7,443.000	RAYMOND JAMES FINANCIAL INC		1/19/2021	1/4/2021	1/19/2021	0.000000	2,902.77	2,902.77	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		756109104	9,276.000	REALTY INCOME CORP		1/15/2021	12/31/2020	1/15/2021	0.000000	2,175.22	2,175.22	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		756109104	9,276.000	REALTY INCOME CORP		2/16/2021	1/29/2021	2/16/2021	0.000000	2,175.22	2,175.22	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		756109104	9,276.000	REALTY INCOME CORP		3/15/2021	2/26/2021	3/15/2021	0.000000	2,175.22	2,175.22	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		758849103	8,580.000	REGENCY CENTERS CORP		1/5/2021	12/15/2020	1/5/2021	0.000000	5,105.10	5,105.10	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		7591EP100	33,441.000	REGIONS FINANCIAL CORP		1/4/2021	12/3/2020	1/4/2021	0.000000	5,183.36	5,183.36	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		760759100	2,392.000	REPUBLIC SERVICES INC		1/15/2021	12/31/2020	1/15/2021	0.000000	1,016.60	1,016.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		761152107	2,174.000	RESMED INC		3/18/2021	2/10/2021	3/18/2021	0.000000	847.86	847.86	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		773903109	1,516.000	ROCKWELL AUTOMATION INC		3/10/2021	2/12/2021	3/10/2021	0.000000	1,622.12	1,622.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		778296103	2,208.000	ROSS STORES INC		3/31/2021	3/15/2021	3/31/2021	0.000000	629.28	629.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		78409V104	1,074.000	S&P GLOBAL INC		3/10/2021	2/23/2021	3/10/2021	0.000000	826.98	826.98	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		78410G104	550.000	SBA COMMUNICATIONS CORP		3/26/2021	3/9/2021	3/26/2021	0.000000	319.00	319.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		808513105	11,363.000	CHARLES SCHWAB CORP/THE		2/26/2021	2/11/2021	2/26/2021	0.000000	2,045.34	2,045.34	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		816851109	2,924.000	SEMPRA ENERGY		1/15/2021	12/17/2020	1/15/2021	0.000000	3,055.58	3,055.58	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		824348106	575.000	SHERWIN-WILLIAMS CO/THE		3/12/2021	2/26/2021	3/12/2021	0.000000	948.75	948.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		82968B103	29,305.000	SIRIUS XM HOLDINGS INC		2/26/2021	2/9/2021	2/26/2021	0.000000	429.05	429.05	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		83088M102	4,746.000	SKYWORKS SOLUTIONS INC		3/9/2021	2/12/2021	3/9/2021	0.000000	2,373.00	2,373.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		832696405	6,751.000	J M SMUCKER CO/THE		3/1/2021	2/11/2021	3/1/2021	0.000000	6,075.90	6,075.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		833034101	2,766.000	SNAP-ON INC		3/10/2021	2/22/2021	3/10/2021	0.000000	3,402.18	3,402.18	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		842587107	18,577.000	SOUTHERN CO/THE		3/8/2021	2/12/2021	3/8/2021	0.000000	11,889.28	11,889.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		857477103	9,251.000	STATE STREET CORP		1/19/2021	12/31/2020	1/19/2021	0.000000	4,810.52	4,810.52	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		863667101	1,724.000	STRYKER CORP		1/29/2021	12/30/2020	1/29/2021	0.000000	1,086.12	1,086.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		866674104	5,259.000	SUN COMMUNITIES INC		1/15/2021	12/30/2020	1/15/2021	0.000000	4,154.61	4,154.61	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		87165B103	13,816.000	SYNCHRONY FINANCIAL		2/16/2021	2/4/2021	2/16/2021	0.000000	3,039.52	3,039.52	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		871829107	4,069.000	SYSCO CORP		1/29/2021	1/7/2021	1/29/2021	0.000000	1,831.05	1,831.05	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		872540109	3,943.000	TJX COS INC/THE		3/4/2021	2/10/2021	3/4/2021	0.000000	1,025.18	1,025.18	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		87612E106	7,268.000	TARGET CORP		3/10/2021	2/16/2021	3/10/2021	0.000000	4,942.24	4,942.24	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		879369106	740.000	TELEFLEX INC		3/15/2021	3/4/2021	3/15/2021	0.000000	251.60	251.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		880770102	5,583.000	TERADYNE INC		3/19/2021	2/18/2021	3/19/2021	0.000000	558.30	558.30	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		882508104	1,961.000	TEXAS INSTRUMENTS INC		2/8/2021	1/29/2021	2/8/2021	0.000000	2,000.22	2,000.22	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		883203101	7,168.000	TEXTRON INC		1/4/2021	12/10/2020	1/1/2021	0.000000	143.36	143.36	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		883556102	1,040.000	THERMO FISHER SCIENTIFIC INC		1/15/2021	12/14/2020	1/15/2021	0.000000	228.80	228.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		88579Y101	2,522.000	3M CO		3/12/2021	2/11/2021	3/12/2021	0.000000	3,732.56	3,732.56	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		892356106	5,125.000	TRACTOR SUPPLY CO		3/9/2021	2/19/2021	3/9/2021	0.000000	2,665.00	2,665.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		89417E109	3,257.000	TRAVELERS COS INC/THE		3/31/2021	3/9/2021	3/31/2021	0.000000	2,768.45	2,768.45	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		902494103	5,216.000	TYSON FOODS INC		3/15/2021	2/26/2021	3/15/2021	0.000000	2,321.12	2,321.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		902653104	3,771.000	UDR INC		2/1/2021	1/8/2021	2/1/2021	0.000000	1,357.56	1,357.56	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		902973304	26,129.000	US BANCORP		1/15/2021	12/30/2020	1/15/2021	0.000000	10,974.18	10,974.18	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		907818108	1,025.000	UNION PACIFIC CORP		3/31/2021	2/25/2021	3/31/2021	0.000000	994.25	994.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		91324P102	534.000	UNITEDHEALTH GROUP INC		3/23/2021	3/12/2021	3/23/2021	0.000000	667.50	667.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		913903100	2,187.000	UNIVERSAL HEALTH SERVICES INC		3/31/2021	3/12/2021	3/31/2021	0.000000	437.40	437.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		918204108	10,371.000	VF CORP		3/22/2021	3/9/2021	3/22/2021	0.000000	5,081.79	5,081.79	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		91913Y100	2,306.000	VALERO ENERGY CORP		3/4/2021	2/10/2021	3/4/2021	0.000000	2,259.88	2,259.88	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		92276F100	13,012.000	VENTAS INC		1/20/2021	12/31/2020	1/20/2021	0.000000	5,855.40	5,855.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		92343V104	20,164.000	VERIZON COMMUNICATIONS INC		2/1/2021	1/7/2021	2/1/2021	0.000000	12,652.91	12,652.91	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		92345Y106	1,035.000	VERISK ANALYTICS INC		3/31/2021	3/12/2021	3/31/2021	0.000000	300.15	300.15	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		92826C839	924.000	VISA INC		3/1/2021	2/11/2021	3/1/2021	0.000000	295.68	295.68	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		929042109	3,793.000	VORNADO REALTY TRUST		2/12/2021	1/29/2021	2/12/2021	0.000000	2,010.29	2,010.29	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		929042109	2,224.000	VORNADO REALTY TRUST		2/12/2021	1/29/2021	2/12/2021	0.000000	1,178.72	1,178.72	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		92939U106	11,555.000	WEC ENERGY GROUP INC		3/1/2021	2/11/2021	3/1/2021	0.000000	7,828.51	7,828.51	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		931142103	17,685.000	WALMART INC		1/4/2021	12/10/2020	1/4/2021	0.000000	9,549.90	9,549.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		931427108	17,903.000	WALGREENS BOOTS ALLIANCE INC		3/12/2021	2/18/2021	3/12/2021	0.000000	8,369.65	8,369.65	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		949746101	24,882.000	WELLS FARGO & CO		3/1/2021	2/4/2021	3/1/2021	0.000000	2,488.20	2,488.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		955306105	2,528.000	WEST PHARMACEUTICAL SERVICES I		2/3/2021	1/19/2021	2/3/2021	0.000000	429.76	429.76	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		959802109	18,715.000	WESTERN UNION CO/THE		3/31/2021	3/16/2021	3/31/2021	0.000000	4,398.03	4,398.03	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		96145D105	14,382.000	WESTROCK CO		2/23/2021	2/10/2021	2/23/2021	0.000000	2,876.40	2,876.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		962166104	6,166.000	WEYERHAEUSER CO		3/19/2021	3/4/2021	3/19/2021	0.000000	1,048.22	1,048.22	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		963320106	2,172.000	WHIRLPOOL CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	2,715.00	2,715.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		969457100	7,904.000	WILLIAMS COS INC/THE		3/29/2021	3/11/2021	3/29/2021	0.000000	3,240.64	3,240.64	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		98389B100	13,509.000	XCEL ENERGY INC		1/20/2021	12/22/2020	1/20/2021	0.000000	5,808.87	5,808.87	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		98419M100	4,087.000	XYLEM INC/NY		3/18/2021	2/17/2021	3/18/2021	0.000000	1,144.36	1,144.36	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		988498101	1,847.000	YUM! BRANDS INC		3/12/2021	2/11/2021	3/12/2021	0.000000	923.50	923.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		98956P102	2,612.000	ZIMMER BIOMET HOLDINGS INC		1/29/2021	12/24/2020	1/29/2021	0.000000	626.88	626.88	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		98978V103	2,521.000	ZOETIS INC		3/1/2021	1/19/2021	3/1/2021	0.000000	630.25	630.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G02602103	5,616.000	AMDOCS LTD		1/22/2021	12/30/2020	1/22/2021	0.000000	1,839.24	1,839.24	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G1151C101	895.000	ACCENTURE PLC		2/12/2021	1/13/2021	2/12/2021	0.000000	787.60	787.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G29183103	6,094.000	EATON CORP PLC		3/30/2021	3/15/2021	3/30/2021	0.000000	4,631.44	4,631.44	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G3223R108	2,440.000	EVEREST RE GROUP LTD		3/31/2021	3/16/2021	3/31/2021	0.000000	3,782.00	3,782.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G47567105	6,992.000	IHS MARKIT LTD		2/12/2021	1/28/2021	2/12/2021	0.000000	1,398.40	1,398.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G51502105	5,346.000	JOHNSON CONTROLS INTERNATIONAL		1/15/2021	12/18/2020	1/15/2021	0.000000	1,389.96	1,389.96	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G5494J103	1,746.000	LINDE PLC		3/22/2021	3/4/2021	3/22/2021	0.000000	1,850.76	1,850.76	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G5876H105	15,698.000	MARVELL TECHNOLOGY GROUP LTD		1/14/2021	12/22/2020	1/14/2021	0.000000	941.88	941.88	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G5960L103	5,410.000	MEDTRONIC PLC		1/15/2021	12/21/2020	1/15/2021	0.000000	3,137.80	3,137.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G7945M107	8,669.000	SEAGATE TECHNOLOGY PLC		1/6/2021	12/22/2020	1/6/2021	0.000000	5,808.23	5,808.23	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G8473T100	2,307.000	STERIS PLC		3/25/2021	2/23/2021	3/25/2021	0.000000	922.80	922.80	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G8994E103	3,976.000	TRANE TECHNOLOGIES PLC		3/31/2021	3/4/2021	3/31/2021	0.000000	2,345.84	2,345.84	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G97822103	8,168.000	PERRIGO CO PLC		3/30/2021	3/11/2021	3/30/2021	0.000000	1,960.32	1,960.32	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		H1467J104	4,824.000	CHUBB LTD		1/8/2021	12/17/2020	1/8/2021	0.000000	3,762.72	3,762.72	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		H2906T109	6,013.000	GARMIN LTD		3/31/2021	3/12/2021	3/31/2021	0.000000	3,667.93	3,667.93	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		H84989104	4,268.000	TE CONNECTIVITY LTD		3/5/2021	2/18/2021	3/5/2021	0.000000	2,048.64	2,048.64	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		N53745100	3,344.000	LYONDELLBASELL INDUSTRIES NV		3/15/2021	3/5/2021	3/15/2021	0.000000	3,511.20	3,511.20	0.00
INTEREST						**0.000**							**22.51**	**22.51**	**0.00**
U.S. DOLLAR						**0.000**							**22.51**	**22.51**	**0.00**
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/5/2021	1/5/2021	1/1/2021	0.000000	2.12	2.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/2/2021	2/2/2021	2/1/2021	0.000000	11.66	11.66	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/2/2021	3/2/2021	3/1/2021	0.000000	8.46	8.46	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CR INTEREST-ACCOUNT 9565968400		2/1/2021	1/29/2021	1/29/2021	0.000000	0.27	0.27	0.00
INTEREST ACCRUAL						**0.000**							**0.00**	**-0.66**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**-0.66**	**0.00**
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/31/2020	12/31/2020	1/1/2021	0.000000	0.00	-0.03	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/31/2021	1/31/2021	2/1/2021	0.000000	0.00	-0.33	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/28/2021	2/28/2021	3/1/2021	0.000000	0.00	-0.30	0.00
MANUAL JOURNAL ENTRIES						**0.000**							**0.00**	**0.00**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**0.00**	**0.00**
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE DECEMBER 2020 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	121.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE JANUARY 2021 GL ACCT:(71..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-118.49	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE JANUARY 2021 GL ACC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	118.49	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE FEBRUARY 2021 GL ACCT:(7..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-125.20	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE GL ACCT:(71042C)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	125.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE MARCH 2021 GL ACCT:(7104..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-105.53	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE DECEMBER 2020 GL ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	259.91	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE JANUARY 2021 GL ACCT:(..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-357.38	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE JANUARY 2021 GL AC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	357.38	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE FEBRUARY 2021 GL ACCT:..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-374.02	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE GL ACCT:(220390)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	374.02	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE MARCH 2021 GL ACCT:(22..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-495.10	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE DECEMBER 2020 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-121.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE JANUARY 2021 GL ACCT:(22..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	118.49	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE JANUARY 2021 GL ACC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-118.49	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE FEBRUARY 2021 GL ACCT:(2..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	125.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE GL ACCT:(220391)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-125.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE MARCH 2021 GL ACCT:(2203..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	105.53	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN DECEMBER 2020 ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-1,613.88	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN JANUARY 2021 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	2,266.87	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL EARNINGS JANUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-2,266.87	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN FEBRUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	2,371.26	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN GL ACCT:(120350)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-2,371.26	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN MARCH 2021 GL ACCT:..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	3,198.72	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE DECEMBER 2020 GL ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-259.91	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE JANUARY 2021 GL ACCT:(..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	357.38	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE JANUARY 2021 GL AC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-357.38	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE FEBRUARY 2021 GL ACCT:..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	374.02	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE GL ACCT:(710480)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-374.02	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE MARCH 2021 GL ACCT:(71..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	495.10	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN DECEMBER 2020 ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	1,613.88	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN JANUARY 2021 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-2,266.87	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL EARNINGS JANUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	2,266.87	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN FEBRUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-2,371.26	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN GL ACCT:(625050)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	2,371.26	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN MARCH 2021 GL ACCT:..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-3,198.72	0.00
MISCELLANEOUS ACTIVITY						**-0.500**							**-7.91**	**21.24**	**-7.91**
U.S. DOLLAR						**-0.500**							**-7.91**	**21.24**	**-7.91**
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		20605P101	0.000	Cash in Lieu of Fractional Sha CONCHO RESO..		1/26/2021	1/26/2021		0.000000	21.24	21.24	21.24
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SW		20825C104	-0.500	TO ADJUST FRACTIONS CONOCOPHILLIPS		1/28/2021	1/28/2021	1/28/2021	0.000000	-29.15	0.00	-29.15
PURCHASES						**1,591,066.660**							**1,591,066.66**	**-1,591,066.66**	**0.00**
U.S. DOLLAR						**1,591,066.660**							**1,591,066.66**	**-1,591,066.66**	**0.00**
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	19,202.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/5/2021	1/5/2021	1/5/2021	1.000000	19,202.12	-19,202.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	11,485.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/6/2021	1/6/2021	1/6/2021	1.000000	11,485.28	-11,485.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	8,645.670	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/7/2021	1/7/2021	1/7/2021	1.000000	8,645.67	-8,645.67	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	979,508.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/8/2021	1/8/2021	1/8/2021	1.000000	979,508.84	-979,508.84	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	1,426.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/12/2021	1/12/2021	1/12/2021	1.000000	1,426.70	-1,426.70	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	12,327.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/13/2021	1/13/2021	1/13/2021	1.000000	12,327.50	-12,327.50	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	8,894.270	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/14/2021	1/14/2021	1/14/2021	1.000000	8,894.27	-8,894.27	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	81,221.540	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/15/2021	1/15/2021	1/15/2021	1.000000	81,221.54	-81,221.54	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	16,248.750	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/20/2021	1/20/2021	1/20/2021	1.000000	16,248.75	-16,248.75	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	3,325.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/21/2021	1/21/2021	1/21/2021	1.000000	3,325.44	-3,325.44	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	7,483.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/27/2021	1/27/2021	1/27/2021	1.000000	7,483.00	-7,483.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	1,869.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/28/2021	1/28/2021	1/28/2021	1.000000	1,869.84	-1,869.84	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	23,257.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/29/2021	1/29/2021	1/29/2021	1.000000	23,257.84	-23,257.84	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	25,072.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/1/2021	2/1/2021	2/1/2021	1.000000	25,072.03	-25,072.03	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	11.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/2/2021	2/2/2021	2/2/2021	1.000000	11.66	-11.66	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	1,912.480	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/3/2021	2/3/2021	2/3/2021	1.000000	1,912.48	-1,912.48	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	2,206.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/4/2021	2/4/2021	2/4/2021	1.000000	2,206.00	-2,206.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	3,399.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/5/2021	2/5/2021	2/5/2021	1.000000	3,399.40	-3,399.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	291.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/9/2021	2/9/2021	2/9/2021	1.000000	291.68	-291.68	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	7,276.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/11/2021	2/11/2021	2/11/2021	1.000000	7,276.95	-7,276.95	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	22,260.200	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/12/2021	2/12/2021	2/12/2021	1.000000	22,260.20	-22,260.20	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	3,146.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/17/2021	2/17/2021	2/17/2021	1.000000	3,146.13	-3,146.13	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	4,161.080	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/18/2021	2/18/2021	2/18/2021	1.000000	4,161.08	-4,161.08	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	12,268.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/19/2021	2/19/2021	2/19/2021	1.000000	12,268.77	-12,268.77	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	3,919.520	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/23/2021	2/23/2021	2/23/2021	1.000000	3,919.52	-3,919.52	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	1,140.480	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/24/2021	2/24/2021	2/24/2021	1.000000	1,140.48	-1,140.48	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	4,022.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/25/2021	2/25/2021	2/25/2021	1.000000	4,022.00	-4,022.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	20,714.820	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/26/2021	2/26/2021	2/26/2021	1.000000	20,714.82	-20,714.82	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	33,171.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/1/2021	3/1/2021	3/1/2021	1.000000	33,171.00	-33,171.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	10,875.480	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/2/2021	3/2/2021	3/2/2021	1.000000	10,875.48	-10,875.48	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	2,245.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/3/2021	3/3/2021	3/3/2021	1.000000	2,245.60	-2,245.60	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	7,918.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/4/2021	3/4/2021	3/4/2021	1.000000	7,918.26	-7,918.26	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	11,258.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/5/2021	3/5/2021	3/5/2021	1.000000	11,258.55	-11,258.55	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	13,789.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/9/2021	3/9/2021	3/9/2021	1.000000	13,789.00	-13,789.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	38,579.430	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/10/2021	3/10/2021	3/10/2021	1.000000	38,579.43	-38,579.43	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	4,049.630	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/11/2021	3/11/2021	3/11/2021	1.000000	4,049.63	-4,049.63	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	19,251.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/12/2021	3/12/2021	3/12/2021	1.000000	19,251.12	-19,251.12	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	60,001.670	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/15/2021	3/15/2021	3/15/2021	1.000000	60,001.67	-60,001.67	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	4,990.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/17/2021	3/17/2021	3/17/2021	1.000000	4,990.49	-4,990.49	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	13,272.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/18/2021	3/18/2021	3/18/2021	1.000000	13,272.72	-13,272.72	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	11,769.570	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/19/2021	3/19/2021	3/19/2021	1.000000	11,769.57	-11,769.57	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	5,880.830	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/23/2021	3/23/2021	3/23/2021	1.000000	5,880.83	-5,880.83	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	1,643.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/24/2021	3/24/2021	3/24/2021	1.000000	1,643.77	-1,643.77	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	14,100.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/25/2021	3/25/2021	3/25/2021	1.000000	14,100.28	-14,100.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	21,438.620	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/26/2021	3/26/2021	3/26/2021	1.000000	21,438.62	-21,438.62	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	30,130.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/30/2021	3/30/2021	3/30/2021	1.000000	30,130.65	-30,130.65	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						**0.000**							**-1,521,627.68**	**-1,521,627.68**	**0.00**
U.S. DOLLAR						**0.000**							**-1,521,627.68**	**-1,521,627.68**	**0.00**
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	Q4 MANAGER FEES 2020		1/19/2021	1/19/2021		0.000000	-29,570.35	-29,570.35	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CWC		NA9123459	0.000			2/1/2021	1/19/2021		0.000000	29,570.35	29,570.35	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	Q4 MANAGER FEES 2020		2/1/2021	1/19/2021		0.000000	-29,570.35	-29,570.35	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		1/4/2021	1/4/2021		0.000000	-94,162.13	-94,162.13	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		1/11/2021	1/11/2021		0.000000	-102,896.13	-102,896.13	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		1/15/2021	1/15/2021		0.000000	-1,475.25	-1,475.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		1/19/2021	1/19/2021		0.000000	-109,958.37	-109,958.37	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		1/25/2021	1/25/2021		0.000000	-30,521.63	-30,521.63	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		2/1/2021	2/1/2021		0.000000	-32,589.44	-32,589.44	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		2/8/2021	2/8/2021		0.000000	-65,191.01	-65,191.01	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		2/12/2021	2/12/2021		0.000000	-2,027.98	-2,027.98	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		2/16/2021	2/16/2021		0.000000	-36,932.65	-36,932.65	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		2/22/2021	2/22/2021		0.000000	-51,633.90	-51,633.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		3/1/2021	3/1/2021		0.000000	-29,796.82	-29,796.82	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		3/8/2021	3/8/2021		0.000000	-97,314.35	-97,314.35	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		3/12/2021	3/12/2021		0.000000	-2,122.44	-2,122.44	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		3/16/2021	3/16/2021		0.000000	-95,157.05	-95,157.05	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		3/22/2021	3/22/2021		0.000000	-107,724.40	-107,724.40	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		3/29/2021	3/29/2021		0.000000	-63,179.45	-63,179.45	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		3/31/2021	3/31/2021		0.000000	-575,000.00	-575,000.00	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL REBATE NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	171.97	171.97	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL REBATE DECEMBER 2020		1/15/2021	1/15/2021		0.000000	121.28	121.28	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL REBATE JANUARY 2021		2/21/2021	2/21/2021		0.000000	118.49	118.49	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	BNY SL BANK FEE NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	-204.91	-204.91	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	BNY SL BANK FEE DECEMBER 2020		1/15/2021	1/15/2021		0.000000	-259.91	-259.91	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	BNY SL BANK FEE JANUARY 2021		2/12/2021	2/12/2021		0.000000	-357.38	-357.38	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CDC		NA9123459	0.000			12/14/2020	12/14/2020		0.000000	-1,163.53	-1,163.53	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL GROSS EARN NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	1,196.47	1,196.47	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR DEC..		1/15/2021	1/15/2021		0.000000	1,475.25	1,475.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CDC		NA9123459	0.000			1/15/2021	1/15/2021		0.000000	-1,475.25	-1,475.25	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL GROSS EARN DECEMBER 2020		1/15/2021	1/15/2021		0.000000	1,613.88	1,613.88	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR JAN..		2/12/2021	2/12/2021		0.000000	2,027.98	2,027.98	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CDC		NA9123459	0.000			2/12/2021	2/12/2021		0.000000	-2,027.98	-2,027.98	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL GROSS EARN JANUARY 2021		2/21/2021	2/21/2021		0.000000	2,266.87	2,266.87	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR FEB..		3/12/2021	3/12/2021		0.000000	2,122.44	2,122.44	0.00
SALES						**-1,227,852.070**							**-1,952,215.59**	**2,184,025.57**	**231,809.98**
U.S. DOLLAR						**-1,227,852.070**							**-1,952,215.59**	**2,184,025.57**	**231,809.98**
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-44,594.920	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/4/2021	1/4/2021	1/4/2021	1.000000	-44,594.92	44,594.92	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-97,572.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/11/2021	1/11/2021	1/11/2021	1.000000	-97,572.81	97,572.81	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-125,892.760	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/19/2021	1/19/2021	1/19/2021	1.000000	-125,892.76	125,892.76	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-28,682.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/25/2021	1/25/2021	1/25/2021	1.000000	-28,682.39	28,682.39	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-58,874.790	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/8/2021	2/8/2021	2/8/2021	1.000000	-58,874.79	58,874.79	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-4,087.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/16/2021	2/16/2021	2/16/2021	1.000000	-4,087.13	4,087.13	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-51,633.900	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/22/2021	2/22/2021	2/22/2021	1.000000	-51,633.90	51,633.90	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-75,777.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/8/2021	3/8/2021	3/8/2021	1.000000	-75,777.84	75,777.84	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-77,467.100	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/16/2021	3/16/2021	3/16/2021	1.000000	-77,467.10	77,467.10	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-87,608.450	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/22/2021	3/22/2021	3/22/2021	1.000000	-87,608.45	87,608.45	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-59,938.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/29/2021	3/29/2021	3/29/2021	1.000000	-59,938.81	59,938.81	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-508,394.170	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/31/2021	3/31/2021	3/31/2021	1.000000	-508,394.17	508,394.17	0.00
	KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		886547108	-7,327.000	TIFFANY & CO C/DECL// US8865471085 1792..		1/7/2021	1/7/2021	1/7/2021	131.500000	-731,690.52	963,500.50	231,809.98

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL						**31,762,797.744**							**15,761,389.80**	**7,616,225.45**	**21,411,437.99**
CLASS ACTIONS						**0.000**							**192.50**	**192.50**	**192.50**
U.S. DOLLAR						**0.000**							**192.50**	**192.50**	**192.50**
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	AMGEN INC (2007) - SEC LIT		2/4/2021	2/4/2021		0.000000	192.50	192.50	192.50
CORPORATE ACTIONS						**23,953.691**							**0.00**	**0.00**	**0.00**
EURO CURRENCY UNIT						**0.000**							**0.00**	**0.00**	**0.00**
	KR2F19020002	KR2F19020002: S&P 500 INDEX	ST		EFBNC0114	5,154.000	TECHNIP ENERGIES NV SPINOFF FROM G87..		2/16/2021	2/16/2021	2/16/2021	0.000000	74,953.59	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	STC		EFBNC0114	-5,154.000	TECHNIP ENERGIES NV		2/16/2021	2/16/2021	2/24/2021	0.000000	-74,953.59	0.00	0.00
U.S. DOLLAR						**23,953.691**							**0.00**	**0.00**	**0.00**
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	294.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	53.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	1,123.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	1,005.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	73.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	4,893.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	113.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	66.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	64.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	35.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	220.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	97.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	372.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	390.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	117.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	780.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	501.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	49.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	11.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	1,426.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	600.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	1,263.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	1,707.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	193.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	389.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	151.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	1,120.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		032095101	1,147.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MW		037411105	-23,030.000	APACHE CORP MERGER EFFECTIVE: :02-M..		3/2/2021	3/2/2021	3/2/2021	0.000000	-647,175.14	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	919.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	25,825.18	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	1,229.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	34,536.61	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	174.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	4,889.64	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	6,000.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	168,608.37	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	190.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	5,339.26	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	103.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	2,894.44	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	40.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	1,124.05	0.00	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	136.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	3,821.79	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	60.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	1,686.08	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	146.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	4,102.80	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	63.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	1,770.39	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	279.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	7,840.29	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	469.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	13,179.55	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	492.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	13,825.88	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	133.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	3,737.48	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	981.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	27,567.47	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	631.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	17,731.98	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	146.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	4,102.80	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	80.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	2,248.11	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	1,808.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	50,807.32	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	762.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	21,413.26	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	1,602.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	45,018.43	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	2,165.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	60,839.52	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	471.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	13,235.75	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	387.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	10,875.23	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	21.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	590.13	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	1,422.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	39,960.18	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		03743Q108	2,121.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	59,603.15	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MW		156700106	-61,196.000	CENTURYLINK INC MERGER EFFECTIVE: :2..		1/22/2021	1/22/2021	1/22/2021	0.000000	-1,179,775.32	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MW		20605P101	-12,679.000	CONCHO RESOURCES INC MERGER EFFECT..		1/19/2021	1/19/2021	1/19/2021	0.000000	-1,106,104.58	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	3,645.620	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	217,836.04	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	80.300	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	4,798.15	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	127.020	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	7,589.79	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	470.120	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	28,090.99	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	108.040	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	6,455.69	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	46.720	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	2,791.64	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	64.240	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	3,838.51	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	3,210.540	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	191,838.79	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	213.160	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	12,736.90	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	54.020	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	3,227.85	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	86.140	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	5,147.10	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	366.460	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	21,897.01	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	382.520	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	22,856.64	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	86.140	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	5,147.10	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	763.580	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	45,626.04	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	492.020	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	29,399.57	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	148.920	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	8,898.38	0.00	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	55.480	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	3,315.08	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	1,410.360	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	84,272.97	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	595.680	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	35,593.55	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	1,249.760	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	74,676.67	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	1,689.220	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	100,935.64	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	129.940	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	7,764.28	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	127.020	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	7,589.79	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	14.600	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	872.38	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	1,071.640	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	64,033.50	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		20825C104	1,822.080	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	108,874.53	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	981.736	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	18,926.52	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	225.719	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	4,351.55	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	8,714.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	167,994.01	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	6,542.988	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	126,139.87	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	238.576	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	4,599.41	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	6,048.692	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	116,610.51	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	200.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	3,855.72	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	145.717	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	2,809.22	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	138.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	2,660.44	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	48.572	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	936.40	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	614.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	11,837.08	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	85.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	1,638.67	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	706.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	13,610.71	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	693.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	13,360.08	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	196.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	3,778.61	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	211.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	4,067.78	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	1,188.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	22,903.01	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	1,246.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	24,021.17	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	672.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	12,955.23	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	2,505.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	48,292.97	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	1,609.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	31,019.31	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	1,506.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	29,033.62	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	176.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	3,393.03	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	4,717.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	90,937.32	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	1,987.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	38,306.64	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	4,180.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	80,584.68	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	5,649.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	108,905.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	1,924.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	37,092.09	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	475.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	9,157.35	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	52.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	1,002.48	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	3,725.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	71,812.91	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		550241103	3,796.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	73,181.93	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	134.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	3,693.51	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	81.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	2,232.65	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	396.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	10,915.16	0.00	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	1,394.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	38,423.60	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	1,248.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	34,399.32	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	5,964.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	164,389.05	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	167.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	4,603.11	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	106.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	2,921.73	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	81.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	2,232.65	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	101.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	2,783.92	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	34.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	937.16	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	204.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	5,622.96	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	74.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	2,039.70	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	279.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	7,690.23	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	103.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	2,839.04	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	88.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	2,425.59	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	479.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	13,202.94	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	502.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	13,836.90	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	227.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	6,256.92	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	1,008.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	27,784.06	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	647.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	17,833.62	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	147.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	4,051.84	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	75.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	2,067.26	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	1,855.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	51,130.39	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	782.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	21,554.70	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	1,643.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	45,286.92	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	2,222.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	61,246.22	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	1,043.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	28,748.78	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	23.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	633.96	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	1,456.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	40,132.54	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		62955J103	2,320.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	63,947.56	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MW		637071101	-24,883.000	NATIONAL OILWELL VARCO INC MERGER EF..		1/4/2021	1/4/2021	1/4/2021	0.000000	-685,863.99	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MW		78440X101	-4,477.351	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	-445,604.55	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-41.168	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-2.126	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-2.835	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-2.268	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-1.815	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-2.949	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-3.119	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-1.531	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-6.238	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-4.026	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-11.086	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-4.707	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-9.838	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-13.297	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-5.642	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-8.052	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-5.841	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		78440X101	-4.111	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	1,410.832	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	140,411.85	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	72.874	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	7,252.72	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	97.165	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	9,670.26	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	77.732	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	7,736.21	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	62.185	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	6,188.91	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	101.051	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	10,057.01	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	106.881	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	10,637.24	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	52.469	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	5,221.93	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	213.762	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	21,274.48	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	137.974	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	13,731.74	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	379.914	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	37,810.62	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	161.293	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	16,052.55	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	337.162	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	33,555.76	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	455.703	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	45,353.45	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	193.358	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	19,243.79	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	275.948	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	27,463.49	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	200.159	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	19,920.65	0.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	MM		78440X804	140.889	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	14,021.89	0.00	0.00
DIVIDEND ACCRUALS						**15,566,819.024**							**0.00**	**7,608,890.57**	**0.00**
U.S. DOLLAR						**15,566,819.024**							**0.00**	**7,608,890.57**	**0.00**
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		001055102	39,856.000	AFLAC INC CASH DIVIDEND 033%		2/16/2021	2/16/2021	3/1/2021	0.000000	0.00	13,152.48	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		00130H105	39,701.000	AES CORP/THE CASH DIVIDEND 015%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	5,975.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		00206R102	465,091.000	AT&T INC CASH DIVIDEND 052%		1/8/2021	1/8/2021	2/1/2021	0.000000	0.00	241,847.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		002824100	108,703.000	ABBOTT LABORATORIES CASH DIVIDEND ..		1/14/2021	1/14/2021	2/16/2021	0.000000	0.00	48,916.35	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		00287Y109	111,583.000	ABBVIE INC CASH DIVIDEND 130%		1/14/2021	1/14/2021	2/16/2021	0.000000	0.00	145,057.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		00751Y106	4,140.000	ADVANCE AUTO PARTS INC CASH DIVIDEND ..		3/18/2021	3/18/2021	4/2/2021	0.000000	0.00	1,035.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		00846U101	18,998.000	AGILENT TECHNOLOGIES INC CASH DIVIDEN..		1/4/2021	1/4/2021	1/27/2021	0.000000	0.00	3,685.61	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		009158106	13,493.000	AIR PRODUCTS AND CHEMICALS INC CASH ..		3/31/2021	3/31/2021	5/10/2021	0.000000	0.00	20,239.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		012653101	6,495.000	ALBEMARLE CORP CASH DIVIDEND 039%		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	2,533.05	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		015271109	7,456.000	ALEXANDRIA REAL ESTATE EQUITIE CASH D..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	8,127.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		018802108	15,563.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		1/28/2021	1/28/2021	2/16/2021	0.000000	0.00	6,264.11	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		020002101	18,551.000	ALLSTATE CORP/THE CASH DIVIDEND 08..		3/3/2021	3/3/2021	4/1/2021	0.000000	0.00	15,026.31	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		02209S103	107,373.000	ALTRIA GROUP INC CASH DIVIDEND 086%		3/24/2021	3/24/2021	4/30/2021	0.000000	0.00	92,340.78	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		023608102	15,082.000	AMEREN CORP CASH DIVIDEND 055%		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	8,295.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		025537101	30,285.000	AMERICAN ELECTRIC POWER CO INC CASH ..		2/9/2021	2/9/2021	3/10/2021	0.000000	0.00	22,410.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		025816109	41,087.000	AMERICAN EXPRESS CO CASH DIVIDEND ..		1/7/2021	1/7/2021	2/10/2021	0.000000	0.00	17,667.41	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		025816109	41,640.000	AMERICAN EXPRESS CO CASH DIVIDEND ..		3/31/2021	3/31/2021	5/10/2021	0.000000	0.00	17,905.20	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		026874784	52,562.000	AMERICAN INTERNATIONAL GROUP I CASH ..		3/15/2021	3/15/2021	3/30/2021	0.000000	0.00	16,819.84	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		030420103	11,059.000	AMERICAN WATER WORKS CO INC CASH DI..		2/5/2021	2/5/2021	3/2/2021	0.000000	0.00	6,082.45	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		03073E105	8,972.000	AMERISOURCEBERGEN CORP CASH DIVIDE..		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	3,947.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		03076C106	7,198.000	AMERIPRISE FINANCIAL INC CASH DIVIDEND..		2/11/2021	2/11/2021	2/26/2021	0.000000	0.00	7,485.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		031100100	14,036.000	AMETEK INC CASH DIVIDEND 020%		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	2,807.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		031162100	35,518.000	AMGEN INC CASH DIVIDEND 176%		2/11/2021	2/11/2021	3/8/2021	0.000000	0.00	62,511.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		032095101	35,986.000	AMPHENOL CORP CASH DIVIDEND 014%		3/22/2021	3/22/2021	4/14/2021	0.000000	0.00	5,217.97	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		032654105	22,542.000	ANALOG DEVICES INC CASH DIVIDEND 0..		2/25/2021	2/25/2021	3/9/2021	0.000000	0.00	15,553.98	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		036752103	15,173.000	ANTHEM INC CASH DIVIDEND 113%		3/9/2021	3/9/2021	3/25/2021	0.000000	0.00	17,145.49	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		037411105	24,055.000	APACHE CORP CASH DIVIDEND 002%		1/21/2021	1/21/2021	2/22/2021	0.000000	0.00	601.38	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		037833100	975,047.000	APPLE INC CASH DIVIDEND 020%		2/5/2021	2/5/2021	2/11/2021	0.000000	0.00	199,884.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		038222105	55,720.000	APPLIED MATERIALS INC CASH DIVIDEND ..		2/24/2021	2/24/2021	3/18/2021	0.000000	0.00	12,258.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		039483102	33,945.000	ARCHER-DANIELS-MIDLAND CO CASH DIVID..		2/8/2021	2/8/2021	3/2/2021	0.000000	0.00	12,559.65	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		04621X108	3,619.000	ASSURANT INC CASH DIVIDEND 066%		2/19/2021	2/19/2021	3/15/2021	0.000000	0.00	2,388.54	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		049560105	7,681.000	ATMOS ENERGY CORP CASH DIVIDEND 0..		2/19/2021	2/19/2021	3/8/2021	0.000000	0.00	4,800.63	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		053015103	26,162.000	AUTOMATIC DATA PROCESSING INC CASH D..		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	24,330.66	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		053484101	8,706.000	AVALONBAY COMMUNITIES INC CASH DIVID..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	13,842.54	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		053611109	5,089.000	AVERY DENNISON CORP CASH DIVIDEND ..		3/2/2021	3/2/2021	3/17/2021	0.000000	0.00	3,155.18	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		05722G100	41,842.000	BAKER HUGHES CO CASH DIVIDEND 018%		2/8/2021	2/8/2021	2/19/2021	0.000000	0.00	7,531.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		058498106	19,957.000	BALL CORP CASH DIVIDEND 015%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	2,993.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		060505104	464,452.000	BANK OF AMERICA CORP CASH DIVIDEND ..		3/4/2021	3/4/2021	3/26/2021	0.000000	0.00	83,601.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		064058100	50,610.000	BANK OF NEW YORK MELLON CORP/T CASH ..		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	15,689.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		071813109	31,165.000	BAXTER INTERNATIONAL INC CASH DIVIDEN..		2/25/2021	2/25/2021	4/1/2021	0.000000	0.00	7,635.43	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		075887109	17,695.000	BECTON DICKINSON AND CO CASH DIVIDEN..		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	14,686.85	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		084423102	8,590.000	W R BERKLEY CORP CASH DIVIDEND 0..		3/9/2021	3/9/2021	3/24/2021	0.000000	0.00	1,030.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		086516101	14,060.000	BEST BUY CO INC CASH DIVIDEND 070%		3/17/2021	3/17/2021	4/8/2021	0.000000	0.00	9,842.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		09247X101	8,653.000	BLACKROCK INC CASH DIVIDEND 413%		3/4/2021	3/4/2021	3/23/2021	0.000000	0.00	35,736.89	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		099724106	14,918.000	BORGWARNER INC CASH DIVIDEND 017%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	2,536.06	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		101121101	8,877.000	BOSTON PROPERTIES INC CASH DIVIDEND ..		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	8,699.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		110122108	133,429.000	BRISTOL-MYERS SQUIBB CO CASH DIVIDEN..		3/31/2021	3/31/2021	5/3/2021	0.000000	0.00	65,380.21	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		11133T103	7,054.000	BROADRIDGE FINANCIAL SOLUTIONS CASH ..		3/12/2021	3/12/2021	4/2/2021	0.000000	0.00	4,056.05	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		11135F101	24,679.000	BROADCOM INC CASH DIVIDEND 360%		3/19/2021	3/19/2021	3/31/2021	0.000000	0.00	88,844.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		115637209	11,136.000	BROWN-FORMAN CORP CASH DIVIDEND ..		3/5/2021	3/5/2021	4/1/2021	0.000000	0.00	1,998.91	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		12503M108	6,592.000	CBOE GLOBAL MARKETS INC CASH DIVIDEN..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	2,768.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		12514G108	8,724.000	CDW CORP/DE CASH DIVIDEND 040%		2/24/2021	2/24/2021	3/10/2021	0.000000	0.00	3,489.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		125269100	13,051.000	CF INDUSTRIES HOLDINGS INC CASH DIVIDE..		2/12/2021	2/12/2021	2/26/2021	0.000000	0.00	3,915.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		12541W209	8,294.000	CH ROBINSON WORLDWIDE INC CASH DIVID..		3/4/2021	3/4/2021	4/1/2021	0.000000	0.00	4,229.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		125523100	22,041.000	CIGNA CORP CASH DIVIDEND 100%		3/9/2021	3/9/2021	3/25/2021	0.000000	0.00	22,041.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		12572Q105	21,902.000	CME GROUP INC CASH DIVIDEND 090%		3/9/2021	3/9/2021	3/25/2021	0.000000	0.00	19,711.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		125896100	17,811.000	CMS ENERGY CORP CASH DIVIDEND 0..		2/4/2021	2/4/2021	2/26/2021	0.000000	0.00	7,747.79	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		126408103	46,659.000	CSX CORP CASH DIVIDEND 028%		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	13,064.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		126650100	83,933.000	CVS HEALTH CORP CASH DIVIDEND 050%		1/21/2021	1/21/2021	2/1/2021	0.000000	0.00	41,966.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		127097103	24,516.000	CABOT OIL & GAS CORP CASH DIVIDEND ..		1/20/2021	1/20/2021	2/4/2021	0.000000	0.00	2,451.60	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		134429109	12,475.000	CAMPBELL SOUP CO CASH DIVIDEND 03..		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	4,615.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		134429109	0.000	CAMPBELL SOUP CO		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	1,114.81	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		14040H105	27,906.000	CAPITAL ONE FINANCIAL CORP CASH DIVID..		2/16/2021	2/16/2021	3/1/2021	0.000000	0.00	11,162.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		14149Y108	17,433.000	CARDINAL HEALTH INC CASH DIVIDEND 0..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	8,470.69	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		149123101	33,890.000	CATERPILLAR INC CASH DIVIDEND 103%		1/19/2021	1/19/2021	2/19/2021	0.000000	0.00	34,906.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		150870103	7,132.000	CELANESE CORP CASH DIVIDEND 068%		2/8/2021	2/8/2021	2/23/2021	0.000000	0.00	4,849.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		15189T107	33,240.000	CENTERPOINT ENERGY INC CASH DIVIDEND..		2/17/2021	2/17/2021	3/11/2021	0.000000	0.00	5,318.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		166764100	117,448.000	CHEVRON CORP CASH DIVIDEND 129%		2/16/2021	2/16/2021	3/10/2021	0.000000	0.00	151,507.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		171340102	15,158.000	CHURCH & DWIGHT CO INC CASH DIVIDEND ..		2/12/2021	2/12/2021	3/1/2021	0.000000	0.00	3,827.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		172062101	9,129.000	CINCINNATI FINANCIAL CORP CASH DIVIDEN..		3/16/2021	3/16/2021	4/15/2021	0.000000	0.00	5,751.27	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		17275R102	260,485.000	CISCO SYSTEMS INC CASH DIVIDEND 03..		1/4/2021	1/4/2021	1/20/2021	0.000000	0.00	93,774.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		172908105	5,362.000	CINTAS CORP CASH DIVIDEND 075%		2/11/2021	2/11/2021	3/15/2021	0.000000	0.00	4,021.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		172967424	127,371.000	CITIGROUP INC CASH DIVIDEND 051%		1/29/2021	1/29/2021	2/26/2021	0.000000	0.00	64,959.21	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		174610105	27,076.000	CITIZENS FINANCIAL GROUP INC CASH DIVI..		2/2/2021	2/2/2021	2/17/2021	0.000000	0.00	10,559.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		177376100	7,512.000	CITRIX SYSTEMS INC CASH DIVIDEND 03..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	2,779.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		189054109	7,834.000	CLOROX CO/THE CASH DIVIDEND 111%		1/26/2021	1/26/2021	2/12/2021	0.000000	0.00	8,695.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		191216100	235,969.000	COCA-COLA CO/THE CASH DIVIDEND 0..		3/12/2021	3/12/2021	4/1/2021	0.000000	0.00	99,106.98	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		192446102	32,619.000	COGNIZANT TECHNOLOGY SOLUTIONS CAS..		2/17/2021	2/17/2021	2/26/2021	0.000000	0.00	7,828.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		194162103	52,826.000	COLGATE-PALMOLIVE CO CASH DIVIDEND ..		1/22/2021	1/22/2021	2/16/2021	0.000000	0.00	23,243.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		20030N101	282,259.000	COMCAST CORP CASH DIVIDEND 023%		1/5/2021	1/5/2021	1/27/2021	0.000000	0.00	64,919.57	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		200340107	8,486.000	COMERICA INC CASH DIVIDEND 068%		3/12/2021	3/12/2021	4/1/2021	0.000000	0.00	5,770.48	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		205887102	29,764.000	CONAGRA BRANDS INC CASH DIVIDEND ..		1/28/2021	1/28/2021	3/3/2021	0.000000	0.00	8,185.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		20825C104	82,642.000	CONOCOPHILLIPS CASH DIVIDEND 043%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	35,536.06	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		209115104	20,873.000	CONSOLIDATED EDISON INC CASH DIVIDEN..		2/16/2021	2/16/2021	3/15/2021	0.000000	0.00	16,176.58	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		21036P108	10,342.000	CONSTELLATION BRANDS INC CASH DIVIDE..		2/8/2021	2/8/2021	2/23/2021	0.000000	0.00	7,756.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		216648402	2,950.000	COOPER COS INC/THE CASH DIVIDEND 0..		1/21/2021	1/21/2021	2/9/2021	0.000000	0.00	88.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		219350105	46,612.000	CORNING INC CASH DIVIDEND 024%		2/25/2021	2/25/2021	3/30/2021	0.000000	0.00	11,186.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		22052L104	45,454.000	CORTEVA INC CASH DIVIDEND 013%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	5,909.02	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		22160K105	27,864.000	COSTCO WHOLESALE CORP CASH DIVIDEN..		2/4/2021	2/4/2021	2/19/2021	0.000000	0.00	19,504.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		22822V101	26,314.000	CROWN CASTLE INTERNATIONAL COR CASH..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	34,997.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		231021106	9,030.000	CUMMINS INC CASH DIVIDEND 135%		2/18/2021	2/18/2021	3/4/2021	0.000000	0.00	12,190.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		23331A109	20,231.000	DR HORTON INC CASH DIVIDEND 020%		2/16/2021	2/16/2021	2/25/2021	0.000000	0.00	4,046.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		233331107	11,809.000	DTE ENERGY CO CASH DIVIDEND 108%		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	12,812.77	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		235851102	37,563.000	DANAHER CORP CASH DIVIDEND 021%		3/25/2021	3/25/2021	4/30/2021	0.000000	0.00	7,888.23	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		237194105	7,713.000	DARDEN RESTAURANTS INC CASH DIVIDEN..		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	2,853.81	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		244199105	18,611.000	DEERE & CO CASH DIVIDEND 090%		3/30/2021	3/30/2021	5/10/2021	0.000000	0.00	16,749.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		24906P109	13,326.000	DENTSPLY SIRONA INC CASH DIVIDEND ..		3/25/2021	3/25/2021	4/9/2021	0.000000	0.00	1,332.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		25179M103	36,095.000	DEVON ENERGY CORP CASH DIVIDEND 0..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	3,970.45	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		25179M103	0.000	DEVON ENERGY CORP CASH DIVIDEND 0..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	6,858.05	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		25278X109	9,638.000	DIAMONDBACK ENERGY INC CASH DIVIDEN..		3/3/2021	3/3/2021	3/11/2021	0.000000	0.00	3,855.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		253868103	17,093.000	DIGITAL REALTY TRUST INC CASH DIVIDEND..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	19,827.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		254709108	18,699.000	DISCOVER FINANCIAL SERVICES CASH DIVI..		2/17/2021	2/17/2021	3/4/2021	0.000000	0.00	8,227.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		256677105	14,847.000	DOLLAR GENERAL CORP CASH DIVIDEND ..		1/4/2021	1/4/2021	1/19/2021	0.000000	0.00	5,344.92	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		25746U109	49,773.000	DOMINION ENERGY INC CASH DIVIDEND ..		3/4/2021	3/4/2021	3/20/2021	0.000000	0.00	31,356.99	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		25754A201	2,404.000	DOMINO'S PIZZA INC CASH DIVIDEND 094..		3/12/2021	3/12/2021	3/30/2021	0.000000	0.00	2,259.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		260003108	8,792.000	DOVER CORP CASH DIVIDEND 049%		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	4,352.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		260557103	45,254.000	DOW INC CASH DIVIDEND 070%		2/25/2021	2/25/2021	3/12/2021	0.000000	0.00	31,677.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		264411505	22,693.000	DUKE REALTY CORP CASH DIVIDEND 025..		2/12/2021	2/12/2021	2/26/2021	0.000000	0.00	5,786.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		26441C204	44,901.000	DUKE ENERGY CORP CASH DIVIDEND 09..		2/11/2021	2/11/2021	3/16/2021	0.000000	0.00	43,329.47	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		26614N102	32,728.000	DUPONT DE NEMOURS INC CASH DIVIDEND ..		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	9,818.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		26875P101	37,380.000	EOG RESOURCES INC CASH DIVIDEND 0..		1/14/2021	1/14/2021	1/29/2021	0.000000	0.00	14,017.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		277432100	8,265.000	EASTMAN CHEMICAL CO CASH DIVIDEND ..		3/12/2021	3/12/2021	4/5/2021	0.000000	0.00	5,702.85	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		278642103	39,954.000	EBAY INC CASH DIVIDEND 018%		2/26/2021	2/26/2021	3/19/2021	0.000000	0.00	7,191.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		278865100	15,151.000	ECOLAB INC CASH DIVIDEND 048%		3/15/2021	3/15/2021	4/15/2021	0.000000	0.00	7,272.48	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		281020107	22,647.000	EDISON INTERNATIONAL CASH DIVIDEND ..		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	15,003.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		285512109	17,698.000	ELECTRONIC ARTS INC CASH DIVIDEND ..		3/2/2021	3/2/2021	3/24/2021	0.000000	0.00	3,008.66	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		291011104	36,487.000	EMERSON ELECTRIC CO CASH DIVIDEND ..		2/11/2021	2/11/2021	3/10/2021	0.000000	0.00	18,425.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		29364G103	12,216.000	ENTERGY CORP CASH DIVIDEND 095%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	11,605.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		294429105	7,421.000	EQUIFAX INC CASH DIVIDEND 039%		2/19/2021	2/19/2021	3/15/2021	0.000000	0.00	2,894.19	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		29444U700	5,436.000	EQUINIX INC CASH DIVIDEND 287%		2/23/2021	2/23/2021	3/17/2021	0.000000	0.00	15,601.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		29476L107	21,248.000	EQUITY RESIDENTIAL CASH DIVIDEND 06..		3/26/2021	3/26/2021	4/9/2021	0.000000	0.00	12,801.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		297178105	4,043.000	ESSEX PROPERTY TRUST INC CASH DIVIDE..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	8,449.87	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		30034W106	13,839.000	EVERGY INC CASH DIVIDEND 053%		3/5/2021	3/5/2021	3/22/2021	0.000000	0.00	7,403.87	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		30040W108	20,916.000	EVERSOURCE ENERGY CASH DIVIDEND ..		3/3/2021	3/3/2021	3/31/2021	0.000000	0.00	12,601.89	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		30161N101	59,520.000	EXELON CORP CASH DIVIDEND 038%		3/5/2021	3/5/2021	3/15/2021	0.000000	0.00	22,766.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		30225T102	7,885.000	EXTRA SPACE STORAGE INC CASH DIVIDEN..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	7,885.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		30231G102	257,965.000	EXXON MOBIL CORP CASH DIVIDEND 087..		2/9/2021	2/9/2021	3/10/2021	0.000000	0.00	224,429.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		302445101	8,001.000	FLIR SYSTEMS INC CASH DIVIDEND 017%		3/4/2021	3/4/2021	3/19/2021	0.000000	0.00	1,360.17	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		302491303	7,848.000	FMC CORP CASH DIVIDEND 048%		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	3,767.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		311900104	35,530.000	FASTENAL CO CASH DIVIDEND 028%		2/2/2021	2/2/2021	3/3/2021	0.000000	0.00	9,948.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		313747206	4,200.000	FEDERAL REALTY INVESTMENT TRUS CASH ..		3/15/2021	3/15/2021	4/15/2021	0.000000	0.00	4,452.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		31428X106	14,739.000	FEDEX CORP CASH DIVIDEND 065%		3/5/2021	3/5/2021	4/1/2021	0.000000	0.00	9,580.35	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		31620M106	37,857.000	FIDELITY NATIONAL INFORMATION CASH DI..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	14,764.23	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		316773100	43,461.000	FIFTH THIRD BANCORP CASH DIVIDEND ..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	11,734.47	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		33616C100	10,072.000	FIRST REPUBLIC BANK/CA CASH DIVIDEND ..		1/27/2021	1/27/2021	2/11/2021	0.000000	0.00	2,014.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		337932107	33,693.000	FIRSTENERGY CORP CASH DIVIDEND 03..		2/4/2021	2/4/2021	3/1/2021	0.000000	0.00	13,140.27	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		34959J108	20,572.000	FORTIVE CORP CASH DIVIDEND 007%		2/25/2021	2/25/2021	3/26/2021	0.000000	0.00	1,440.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		34964C106	8,476.000	FORTUNE BRANDS HOME & SECURITY CASH..		2/25/2021	2/25/2021	3/17/2021	0.000000	0.00	2,203.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		35137L105	20,594.000	FOX CORP CASH DIVIDEND 023%		3/9/2021	3/9/2021	4/7/2021	0.000000	0.00	4,736.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		35137L204	9,438.000	FOX CORP CASH DIVIDEND 023%		3/9/2021	3/9/2021	4/7/2021	0.000000	0.00	2,170.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		354613101	15,886.000	FRANKLIN RESOURCES INC CASH DIVIDEND..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	4,448.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		363576109	11,734.000	ARTHUR J GALLAGHER & CO CASH DIVIDEN..		3/4/2021	3/4/2021	3/19/2021	0.000000	0.00	5,632.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		369550108	14,466.000	GENERAL DYNAMICS CORP CASH DIVIDEND ..		1/14/2021	1/14/2021	2/5/2021	0.000000	0.00	15,912.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		369604103	534,442.000	GENERAL ELECTRIC CO CASH DIVIDEND ..		3/5/2021	3/5/2021	4/26/2021	0.000000	0.00	5,344.42	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		370334104	37,867.000	GENERAL MILLS INC CASH DIVIDEND 0..		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	19,312.17	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		372460105	8,802.000	GENUINE PARTS CO CASH DIVIDEND 0..		3/4/2021	3/4/2021	4/1/2021	0.000000	0.00	7,173.63	0.00

BNY MELLON

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		375558103	76,478.000	GILEAD SCIENCES INC CASH DIVIDEND 0..		3/12/2021	3/12/2021	3/30/2021	0.000000	0.00	54,299.38	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		37940X102	18,263.000	GLOBAL PAYMENTS INC CASH DIVIDEND ..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	3,561.29	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		37959E102	6,020.000	GLOBE LIFE INC CASH DIVIDEND 018%		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	1,128.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		38141G104	20,992.000	GOLDMAN SACHS GROUP INC/THE CASH DI..		3/1/2021	3/1/2021	3/30/2021	0.000000	0.00	26,240.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		384802104	2,750.000	WW GRAINGER INC CASH DIVIDEND 153%		2/5/2021	2/5/2021	3/1/2021	0.000000	0.00	4,207.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		40412C101	15,737.000	HCA HEALTHCARE INC CASH DIVIDEND 0..		12/30/2020	12/30/2020	1/13/2021	0.000000	0.00	4,248.99	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DAC		40412C101	-15,737.000	HCA HEALTHCARE INC AS PER PSS EVENT ..		12/30/2020	12/30/2020	1/13/2021	0.000000	0.00	-4,248.99	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		40412C101	16,103.000	HCA HEALTHCARE INC CASH DIVIDEND 0..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	7,729.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		40434L105	83,797.000	HP INC CASH DIVIDEND 019%		3/9/2021	3/9/2021	4/7/2021	0.000000	0.00	16,239.86	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		406216101	53,933.000	HALLIBURTON CO CASH DIVIDEND 004%		3/2/2021	3/2/2021	3/24/2021	0.000000	0.00	2,426.99	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		410345102	21,251.000	HANESBRANDS INC CASH DIVIDEND 015%		2/18/2021	2/18/2021	3/9/2021	0.000000	0.00	3,187.65	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		416515104	21,862.000	HARTFORD FINANCIAL SERVICES GR CASH ..		2/26/2021	2/26/2021	4/2/2021	0.000000	0.00	7,651.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		418056107	7,586.000	HASBRO INC CASH DIVIDEND 068%		2/1/2021	2/1/2021	2/16/2021	0.000000	0.00	5,158.48	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		42250P103	32,846.000	HEALTHPEAK PROPERTIES INC CASH DIVID..		2/19/2021	2/19/2021	3/5/2021	0.000000	0.00	9,853.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		426281101	4,656.000	JACK HENRY & ASSOCIATES INC CASH DIVI..		3/5/2021	3/5/2021	3/25/2021	0.000000	0.00	2,141.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		427866108	9,001.000	HERSHEY CO/THE CASH DIVIDEND 080%		2/18/2021	2/18/2021	3/15/2021	0.000000	0.00	7,236.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		42809H107	16,674.000	HESS CORP CASH DIVIDEND 025%		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	4,168.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		42824C109	78,520.000	HEWLETT PACKARD ENTERPRISE CO CASH ..		3/9/2021	3/9/2021	4/7/2021	0.000000	0.00	9,422.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		436106108	9,094.000	HOLLYFRONTIER CORP CASH DIVIDEND ..		2/26/2021	2/26/2021	3/10/2021	0.000000	0.00	3,182.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		437076102	65,684.000	HOME DEPOT INC/THE CASH DIVIDEND 1..		3/10/2021	3/10/2021	3/25/2021	0.000000	0.00	108,378.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		438516106	42,810.000	HONEYWELL INTERNATIONAL INC CASH DIVI..		2/25/2021	2/25/2021	3/12/2021	0.000000	0.00	39,813.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		440452100	17,294.000	HORMEL FOODS CORP CASH DIVIDEND 0..		1/8/2021	1/8/2021	2/16/2021	0.000000	0.00	4,237.03	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		444859102	7,712.000	HUMANA INC CASH DIVIDEND 070%		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	5,398.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		445658107	5,211.000	JB HUNT TRANSPORT SERVICES INC CASH ..		2/4/2021	2/4/2021	2/19/2021	0.000000	0.00	1,459.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		446150104	62,066.000	HUNTINGTON BANCSHARES INC/OH CASH D..		3/17/2021	3/17/2021	4/1/2021	0.000000	0.00	9,309.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		446413106	2,470.000	HUNTINGTON INGALLS INDUSTRIES CASH DI..		2/25/2021	2/25/2021	3/12/2021	0.000000	0.00	2,815.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		45167R104	4,602.000	IDEX CORP CASH DIVIDEND 050%		1/13/2021	1/13/2021	1/29/2021	0.000000	0.00	2,301.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		452308109	17,072.000	ILLINOIS TOOL WORKS INC CASH DIVIDEND ..		3/30/2021	3/30/2021	4/14/2021	0.000000	0.00	19,462.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		458140100	250,834.000	INTEL CORP CASH DIVIDEND 034%		2/4/2021	2/4/2021	3/1/2021	0.000000	0.00	87,164.82	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		45866F104	34,244.000	INTERCONTINENTAL EXCHANGE INC CASH ..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	11,300.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		459200101	54,364.000	INTERNATIONAL BUSINESS MACHINE CASH ..		2/9/2021	2/9/2021	3/10/2021	0.000000	0.00	88,613.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		459506101	14,904.000	INTERNATIONAL FLAVORS & FRAGRA CASH ..		3/25/2021	3/25/2021	4/6/2021	0.000000	0.00	11,476.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		460146103	23,983.000	INTERNATIONAL PAPER CO CASH DIVIDEND ..		2/17/2021	2/17/2021	3/15/2021	0.000000	0.00	12,291.29	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		460690100	23,796.000	INTERPUBLIC GROUP OF COS INC/T CASH DI..		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	6,424.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		461202103	15,691.000	INTUIT INC CASH DIVIDEND 059%		1/8/2021	1/8/2021	1/19/2021	0.000000	0.00	9,257.69	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		46284V101	17,581.000	IRON MOUNTAIN INC CASH DIVIDEND 061..		3/12/2021	3/12/2021	4/6/2021	0.000000	0.00	10,873.85	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		46625H100	189,854.000	JPMORGAN CHASE & CO CASH DIVIDEND ..		1/5/2021	1/5/2021	1/31/2021	0.000000	0.00	170,868.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		469814107	7,908.000	JACOBS ENGINEERING GROUP INC CASH DI..		2/25/2021	2/25/2021	3/26/2021	0.000000	0.00	1,660.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		478160104	160,612.000	JOHNSON & JOHNSON CASH DIVIDEND 1..		2/22/2021	2/22/2021	3/9/2021	0.000000	0.00	162,218.12	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		48203R104	20,117.000	JUNIPER NETWORKS INC CASH DIVIDEND ..		2/26/2021	2/26/2021	3/22/2021	0.000000	0.00	4,023.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		482480100	9,424.000	KLA CORP CASH DIVIDEND 090%		2/18/2021	2/18/2021	3/2/2021	0.000000	0.00	8,481.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		485170302	5,711.000	KANSAS CITY SOUTHERN CASH DIVIDEND ..		3/5/2021	3/5/2021	4/7/2021	0.000000	0.00	3,083.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		487836108	15,518.000	KELLOGG CO CASH DIVIDEND 057%		3/1/2021	3/1/2021	3/15/2021	0.000000	0.00	8,845.26	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		493267108	59,575.000	KEYCORP CASH DIVIDEND 018%		3/1/2021	3/1/2021	3/15/2021	0.000000	0.00	11,021.38	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		494368103	20,752.000	KIMBERLY-CLARK CORP CASH DIVIDEND ..		3/4/2021	3/4/2021	4/5/2021	0.000000	0.00	23,657.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		49446R109	26,387.000	KIMCO REALTY CORP CASH DIVIDEND 01..		3/9/2021	3/9/2021	3/24/2021	0.000000	0.00	4,485.79	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		49456B101	125,189.000	KINDER MORGAN INC CASH DIVIDEND 02..		1/29/2021	1/29/2021	2/16/2021	0.000000	0.00	32,862.11	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		500754106	39,534.000	KRAFT HEINZ CO/THE CASH DIVIDEND 04..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	15,813.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		501044101	47,242.000	KROGER CO/THE CASH DIVIDEND 018%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	8,503.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		502431109	12,819.000	L3HARRIS TECHNOLOGIES INC CASH DIVIDE..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	13,075.38	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		512807108	8,786.000	LAM RESEARCH CORP CASH DIVIDEND 1..		3/16/2021	3/16/2021	4/7/2021	0.000000	0.00	11,421.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		513272104	8,965.000	LAMB WESTON HOLDINGS INC CASH DIVIDE..		2/4/2021	2/4/2021	3/5/2021	0.000000	0.00	2,106.78	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		518439104	13,821.000	ESTEE LAUDER COS INC/THE CASH DIVIDEN..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	7,325.13	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		524660107	8,084.000	LEGGETT & PLATT INC CASH DIVIDEND 0..		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	3,233.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		525327102	8,162.000	LEIDOS HOLDINGS INC CASH DIVIDEND 0..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	2,775.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		526057104	15,609.000	LENNAR CORP CASH DIVIDEND 025%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	3,902.25	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		532457108	48,440.000	ELI LILLY AND CO CASH DIVIDEND 085%		2/11/2021	2/11/2021	3/10/2021	0.000000	0.00	41,174.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		534187109	11,754.000	LINCOLN NATIONAL CORP CASH DIVIDEND ..		1/8/2021	1/8/2021	2/1/2021	0.000000	0.00	4,936.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		539830109	15,021.000	LOCKHEED MARTIN CORP CASH DIVIDEND ..		2/26/2021	2/26/2021	3/26/2021	0.000000	0.00	39,054.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		540424108	14,255.000	LOEWS CORP CASH DIVIDEND 006%		2/23/2021	2/23/2021	3/9/2021	0.000000	0.00	890.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		548661107	44,081.000	LOWE'S COS INC CASH DIVIDEND 060%		1/19/2021	1/19/2021	2/3/2021	0.000000	0.00	26,448.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		550241103	60,243.000	LUMEN TECHNOLOGIES INC CASH DIVIDEND..		3/5/2021	3/5/2021	3/19/2021	0.000000	0.00	15,060.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		55261F104	7,827.000	M&T BANK CORP CASH DIVIDEND 110%		2/26/2021	2/26/2021	3/31/2021	0.000000	0.00	8,609.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		552953101	25,012.000	MGM RESORTS INTERNATIONAL CASH DIVID..		3/9/2021	3/9/2021	3/15/2021	0.000000	0.00	62.53	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		55354G100	5,057.000	MSCI INC CASH DIVIDEND 078%		2/18/2021	2/18/2021	2/26/2021	0.000000	0.00	3,944.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		565849106	48,161.000	MARATHON OIL CORP CASH DIVIDEND 0..		2/16/2021	2/16/2021	3/10/2021	0.000000	0.00	1,444.83	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		56585A102	39,696.000	MARATHON PETROLEUM CORP CASH DIVID..		2/16/2021	2/16/2021	3/10/2021	0.000000	0.00	23,023.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		57060D108	2,316.000	MARKETAXESS HOLDINGS INC CASH DIVIDE..		2/9/2021	2/9/2021	2/24/2021	0.000000	0.00	1,528.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		571748102	30,753.000	MARSH & MCLENNAN COS INC CASH DIVIDE..		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	14,300.15	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		573284106	3,799.000	MARTIN MARIETTA MATERIALS INC CASH DI..		2/26/2021	2/26/2021	3/31/2021	0.000000	0.00	2,165.43	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		574599106	16,039.000	MASCO CORP CASH DIVIDEND 014%		1/7/2021	1/7/2021	2/8/2021	0.000000	0.00	2,245.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		57636Q104	53,301.000	MASTERCARD INC CASH DIVIDEND 044%		1/7/2021	1/7/2021	2/9/2021	0.000000	0.00	23,452.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		580135101	45,459.000	MCDONALD'S CORP CASH DIVIDEND 129%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	58,642.11	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		58155Q103	9,796.000	MCKESSON CORP CASH DIVIDEND 042%		3/1/2021	3/1/2021	4/1/2021	0.000000	0.00	4,114.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		58933Y105	154,358.000	MERCK & CO INC CASH DIVIDEND 065%		3/12/2021	3/12/2021	4/7/2021	0.000000	0.00	100,332.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		59156R108	48,406.000	METLIFE INC CASH DIVIDEND 046%		2/4/2021	2/4/2021	3/15/2021	0.000000	0.00	22,266.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		594918104	461,268.000	MICROSOFT CORP CASH DIVIDEND 056%		2/17/2021	2/17/2021	3/11/2021	0.000000	0.00	258,310.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		595017104	15,886.000	MICROCHIP TECHNOLOGY INC CASH DIVIDE..		2/19/2021	2/19/2021	3/8/2021	0.000000	0.00	6,195.54	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		59522J103	6,907.000	MID-AMERICA APARTMENT COMMUNIT CAS..		1/14/2021	1/14/2021	1/29/2021	0.000000	0.00	7,079.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		609207105	83,539.000	MONDELEZ INTERNATIONAL INC CASH DIVID..		3/30/2021	3/30/2021	4/14/2021	0.000000	0.00	26,314.79	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		609839105	2,477.000	MONOLITHIC POWER SYSTEMS INC CASH DI..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	1,486.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		615369105	9,854.000	MOODY'S CORP CASH DIVIDEND 062%		2/24/2021	2/24/2021	3/18/2021	0.000000	0.00	6,109.48	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		617446448	87,242.000	MORGAN STANLEY CASH DIVIDEND 035%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	30,534.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		61945C103	21,047.000	MOSAIC CO/THE CASH DIVIDEND 005%		3/3/2021	3/3/2021	3/18/2021	0.000000	0.00	1,052.35	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		620076307	10,343.000	MOTOROLA SOLUTIONS INC CASH DIVIDEND..		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	7,343.53	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		629377508	15,062.000	NRG ENERGY INC CASH DIVIDEND 032%		1/29/2021	1/29/2021	2/16/2021	0.000000	0.00	4,895.15	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		631103108	7,006.000	NASDAQ INC CASH DIVIDEND 049%		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	3,432.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		64110D104	13,427.000	NETAPP INC CASH DIVIDEND 048%		1/7/2021	1/7/2021	1/27/2021	0.000000	0.00	6,444.96	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		651229106	23,039.000	NEWELL BRANDS INC CASH DIVIDEND 02..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	5,298.97	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		651639106	49,013.000	NEWMONT CORP CASH DIVIDEND 055%		3/3/2021	3/3/2021	3/18/2021	0.000000	0.00	26,957.15	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		65249B109	23,852.000	NEWS CORP CASH DIVIDEND 010%		3/16/2021	3/16/2021	4/14/2021	0.000000	0.00	2,385.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		65249B208	7,429.000	NEWS CORP CASH DIVIDEND 010%		3/16/2021	3/16/2021	4/14/2021	0.000000	0.00	742.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		65339F101	119,524.000	NEXTERA ENERGY INC CASH DIVIDEND 0..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	46,016.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		654106103	76,556.000	NIKE INC CASH DIVIDEND 027%		2/26/2021	2/26/2021	4/1/2021	0.000000	0.00	21,052.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		65473P105	23,380.000	NISOURCE INC CASH DIVIDEND 022%		2/8/2021	2/8/2021	2/19/2021	0.000000	0.00	5,143.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		655844108	16,147.000	NORFOLK SOUTHERN CORP CASH DIVIDEN..		2/4/2021	2/4/2021	3/10/2021	0.000000	0.00	15,985.53	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		665859104	12,698.000	NORTHERN TRUST CORP CASH DIVIDEND ..		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	8,888.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		666807102	9,459.000	NORTHROP GRUMMAN CORP CASH DIVIDEN..		2/26/2021	2/26/2021	3/17/2021	0.000000	0.00	13,715.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		668771108	36,110.000	NORTONLIFELOCK INC CASH DIVIDEND 0..		2/19/2021	2/19/2021	3/17/2021	0.000000	0.00	4,513.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		670346105	17,689.000	NUCOR CORP CASH DIVIDEND 040%		3/30/2021	3/30/2021	5/11/2021	0.000000	0.00	7,164.05	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		67066G104	37,765.000	NVIDIA CORP CASH DIVIDEND 016%		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	6,042.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		674599105	51,132.000	OCCIDENTAL PETROLEUM CORP CASH DIVI..		3/9/2021	3/9/2021	4/15/2021	0.000000	0.00	511.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		679580100	5,870.000	OLD DOMINION FREIGHT LINE INC CASH DIVI..		3/2/2021	3/2/2021	3/17/2021	0.000000	0.00	1,174.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		681919106	13,116.000	OMNICOM GROUP INC CASH DIVIDEND 0..		3/9/2021	3/9/2021	4/8/2021	0.000000	0.00	9,181.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		682680103	28,276.000	ONEOK INC CASH DIVIDEND 093%		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	26,438.06	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		68389X105	112,675.000	ORACLE CORP CASH DIVIDEND 024%		1/6/2021	1/6/2021	1/21/2021	0.000000	0.00	27,042.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		68902V107	24,844.000	OTIS WORLDWIDE CORP CASH DIVIDEND ..		2/11/2021	2/11/2021	3/10/2021	0.000000	0.00	4,968.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		693475105	26,166.000	PNC FINANCIAL SERVICES GROUP I CASH DI..		1/15/2021	1/15/2021	2/5/2021	0.000000	0.00	30,090.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		693506107	14,411.000	PPG INDUSTRIES INC CASH DIVIDEND 05..		2/18/2021	2/18/2021	3/12/2021	0.000000	0.00	7,781.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		69351T106	46,906.000	PPL CORP CASH DIVIDEND 041%		3/9/2021	3/9/2021	4/1/2021	0.000000	0.00	19,465.99	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		693718108	21,136.000	PACCAR INC CASH DIVIDEND 032%		2/8/2021	2/8/2021	3/2/2021	0.000000	0.00	6,763.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		695156109	5,786.000	PACKAGING CORP OF AMERICA CASH DIVID..		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	5,786.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		701094104	7,858.000	PARKER-HANNIFIN CORP CASH DIVIDEND ..		2/9/2021	2/9/2021	3/5/2021	0.000000	0.00	6,915.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		704326107	19,148.000	PAYCHEX INC CASH DIVIDEND 062%		1/29/2021	1/29/2021	2/25/2021	0.000000	0.00	11,871.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		712704105	26,754.000	PEOPLE'S UNITED FINANCIAL INC CASH DIVI..		1/29/2021	1/29/2021	2/15/2021	0.000000	0.00	4,815.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		713448108	84,314.000	PEPSICO INC CASH DIVIDEND 102%		3/4/2021	3/4/2021	3/31/2021	0.000000	0.00	86,211.07	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		714046109	7,110.000	PERKINELMER INC CASH DIVIDEND 007%		1/21/2021	1/21/2021	2/12/2021	0.000000	0.00	497.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		717081103	374,672.000	PFIZER INC CASH DIVIDEND 039%		1/28/2021	1/28/2021	3/5/2021	0.000000	0.00	146,122.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		718172109	95,012.000	PHILIP MORRIS INTERNATIONAL IN CASH DI..		3/19/2021	3/19/2021	4/9/2021	0.000000	0.00	114,014.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		718546104	26,649.000	PHILLIPS 66 CASH DIVIDEND 090%		2/19/2021	2/19/2021	3/1/2021	0.000000	0.00	23,984.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		723484101	7,055.000	PINNACLE WEST CAPITAL CORP CASH DIVID..		1/29/2021	1/29/2021	3/1/2021	0.000000	0.00	5,855.65	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		723787107	12,703.000	PIONEER NATURAL RESOURCES CO CASH D..		3/30/2021	3/30/2021	4/14/2021	0.000000	0.00	7,113.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		73278L105	2,450.000	POOL CORP CASH DIVIDEND 058%		3/10/2021	3/10/2021	3/25/2021	0.000000	0.00	1,421.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		74144T108	13,815.000	T ROWE PRICE GROUP INC CASH DIVIDEND ..		3/15/2021	3/15/2021	3/30/2021	0.000000	0.00	14,920.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		74251V102	15,588.000	PRINCIPAL FINANCIAL GROUP INC CASH DIV..		2/26/2021	2/26/2021	3/26/2021	0.000000	0.00	8,729.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		742718109	152,636.000	PROCTER & GAMBLE CO/THE CASH DIVIDEN..		1/21/2021	1/21/2021	2/16/2021	0.000000	0.00	120,689.29	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		743315103	35,779.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		1/7/2021	1/7/2021	1/15/2021	0.000000	0.00	161,005.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		743315103	0.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		1/7/2021	1/7/2021	1/15/2021	0.000000	0.00	3,577.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		74340W103	45,100.000	PROLOGIS INC CASH DIVIDEND 063%		3/18/2021	3/18/2021	3/31/2021	0.000000	0.00	28,413.00	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		744320102	24,160.000	PRUDENTIAL FINANCIAL INC CASH DIVIDEN..		2/12/2021	2/12/2021	3/11/2021	0.000000	0.00	27,784.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		744573106	30,862.000	PUBLIC SERVICE ENTERPRISE GROU CASH ..		3/8/2021	3/8/2021	3/31/2021	0.000000	0.00	15,739.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		74460D109	9,279.000	PUBLIC STORAGE CASH DIVIDEND 200%		3/15/2021	3/15/2021	3/31/2021	0.000000	0.00	18,558.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		745867101	16,356.000	PULTEGROUP INC CASH DIVIDEND 014%		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	2,289.84	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		747525103	69,003.000	QUALCOMM INC CASH DIVIDEND 065%		3/3/2021	3/3/2021	3/25/2021	0.000000	0.00	44,851.95	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		74834L100	8,495.000	QUEST DIAGNOSTICS INC CASH DIVIDEND ..		1/19/2021	1/19/2021	2/3/2021	0.000000	0.00	4,757.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		754730109	7,403.000	RAYMOND JAMES FINANCIAL INC CASH DIVI..		1/4/2021	1/4/2021	1/19/2021	0.000000	0.00	2,887.17	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		754730109	7,440.000	RAYMOND JAMES FINANCIAL INC CASH DIVI..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	2,901.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		75513E101	92,657.562	RAYTHEON TECHNOLOGIES CORP CASH DI..		2/25/2021	2/25/2021	3/25/2021	0.000000	0.00	44,012.34	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		75513E101	0.000	RAYTHEON TECHNOLOGIES CORP DIVIDEN..		3/26/2021	3/26/2021	3/25/2021	0.000000	0.00	-0.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		756109104	21,677.000	REALTY INCOME CORP CASH DIVIDEND ..		1/29/2021	1/29/2021	2/16/2021	0.000000	0.00	5,083.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		756109104	21,414.000	REALTY INCOME CORP CASH DIVIDEND ..		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	5,021.58	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		756109104	22,766.000	REALTY INCOME CORP CASH DIVIDEND ..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	5,350.01	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		758849103	9,628.000	REGENCY CENTERS CORP CASH DIVIDEND ..		3/12/2021	3/12/2021	4/6/2021	0.000000	0.00	5,728.66	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		7591EP100	58,597.000	REGIONS FINANCIAL CORP CASH DIVIDEND ..		3/4/2021	3/4/2021	4/1/2021	0.000000	0.00	9,082.54	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		760759100	12,717.000	REPUBLIC SERVICES INC CASH DIVIDEND ..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	5,404.73	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		761152107	8,841.000	RESMED INC CASH DIVIDEND 039%		2/10/2021	2/10/2021	3/18/2021	0.000000	0.00	3,447.99	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		770323103	6,954.000	ROBERT HALF INTERNATIONAL INC CASH DI..		2/24/2021	2/24/2021	3/15/2021	0.000000	0.00	2,642.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		773903109	7,088.000	ROCKWELL AUTOMATION INC CASH DIVIDE..		2/12/2021	2/12/2021	3/10/2021	0.000000	0.00	7,584.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		775711104	13,497.000	ROLLINS INC CASH DIVIDEND 008%		2/9/2021	2/9/2021	3/10/2021	0.000000	0.00	1,079.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		776696106	6,467.000	ROPER TECHNOLOGIES INC CASH DIVIDEND..		1/7/2021	1/7/2021	1/22/2021	0.000000	0.00	3,637.69	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		778296103	21,720.000	ROSS STORES INC CASH DIVIDEND 028%		3/15/2021	3/15/2021	3/31/2021	0.000000	0.00	6,190.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		78409V104	14,679.000	S&P GLOBAL INC CASH DIVIDEND 077%		2/23/2021	2/23/2021	3/10/2021	0.000000	0.00	11,302.83	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		78410G104	6,779.000	SBA COMMUNICATIONS CORP CASH DIVIDE..		3/9/2021	3/9/2021	3/26/2021	0.000000	0.00	3,931.82	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		78440X804	4,476.462	SL GREEN REALTY CORP CASH DIVIDEND ..		1/28/2021	1/28/2021	2/16/2021	0.000000	0.00	1,357.71	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		78440X804	0.000	SL GREEN REALTY CORP DIVIDEND WRITE-..		2/17/2021	2/17/2021	2/16/2021	0.000000	0.00	-0.13	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		78440X804	4,428.000	SL GREEN REALTY CORP CASH DIVIDEND ..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	1,343.01	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		806857108	84,928.000	SCHLUMBERGER LTD CASH DIVIDEND 01..		2/16/2021	2/16/2021	4/8/2021	0.000000	0.00	10,616.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		808513105	91,008.000	CHARLES SCHWAB CORP/THE CASH DIVIDE..		2/11/2021	2/11/2021	2/26/2021	0.000000	0.00	16,381.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		81211K100	9,466.000	SEALED AIR CORP CASH DIVIDEND 016%		3/4/2021	3/4/2021	3/19/2021	0.000000	0.00	1,514.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		816851109	18,262.000	SEMPRA ENERGY CASH DIVIDEND 110%		3/24/2021	3/24/2021	4/15/2021	0.000000	0.00	20,088.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		824348106	4,987.000	SHERWIN-WILLIAMS CO/THE CASH DIVIDEN..		2/26/2021	2/26/2021	3/12/2021	0.000000	0.00	8,228.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		83088M102	10,133.000	SKYWORKS SOLUTIONS INC CASH DIVIDEN..		2/12/2021	2/12/2021	3/9/2021	0.000000	0.00	5,066.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		831865209	8,611.000	A O SMITH CORP CASH DIVIDEND 026%		1/28/2021	1/28/2021	2/16/2021	0.000000	0.00	2,238.86	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		832696405	6,961.000	J M SMUCKER CO/THE CASH DIVIDEND 0..		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	6,264.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		833034101	3,308.000	SNAP-ON INC CASH DIVIDEND 123%		2/22/2021	2/22/2021	3/10/2021	0.000000	0.00	4,068.84	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		842587107	64,442.000	SOUTHERN CO/THE CASH DIVIDEND 064%		2/12/2021	2/12/2021	3/8/2021	0.000000	0.00	41,242.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		854502101	9,775.000	STANLEY BLACK & DECKER INC CASH DIVID..		3/8/2021	3/8/2021	3/23/2021	0.000000	0.00	6,842.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		855244109	71,608.000	STARBUCKS CORP CASH DIVIDEND 045%		2/17/2021	2/17/2021	3/5/2021	0.000000	0.00	32,223.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		857477103	21,329.000	STATE STREET CORP CASH DIVIDEND 05..		3/31/2021	3/31/2021	4/12/2021	0.000000	0.00	11,091.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		863667101	20,823.000	STRYKER CORP CASH DIVIDEND 063%		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	13,118.49	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		87165B103	32,800.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		2/4/2021	2/4/2021	2/16/2021	0.000000	0.00	7,216.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		871829107	32,368.000	SYSCO CORP CASH DIVIDEND 045%		1/7/2021	1/7/2021	1/29/2021	0.000000	0.00	14,565.60	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		871829107	32,499.000	SYSCO CORP CASH DIVIDEND 045%		3/31/2021	3/31/2021	4/23/2021	0.000000	0.00	14,624.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		872540109	73,251.000	TJX COS INC/THE CASH DIVIDEND 026%		2/10/2021	2/10/2021	3/4/2021	0.000000	0.00	19,045.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		87612E106	30,552.000	TARGET CORP CASH DIVIDEND 068%		2/16/2021	2/16/2021	3/10/2021	0.000000	0.00	20,775.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		879369106	2,841.000	TELEFLEX INC CASH DIVIDEND 034%		3/4/2021	3/4/2021	3/15/2021	0.000000	0.00	965.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		880770102	10,131.000	TERADYNE INC CASH DIVIDEND 010%		2/18/2021	2/18/2021	3/19/2021	0.000000	0.00	1,013.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		882508104	56,494.000	TEXAS INSTRUMENTS INC CASH DIVIDEND ..		1/29/2021	1/29/2021	2/8/2021	0.000000	0.00	57,623.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		883203101	13,964.000	TEXTRON INC CASH DIVIDEND 002%		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	279.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		883556102	24,180.000	THERMO FISHER SCIENTIFIC INC CASH DIVI..		3/15/2021	3/15/2021	4/16/2021	0.000000	0.00	6,286.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		88579Y101	35,192.000	3M CO CASH DIVIDEND 148%		2/11/2021	2/11/2021	3/12/2021	0.000000	0.00	52,084.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		892356106	7,108.000	TRACTOR SUPPLY CO CASH DIVIDEND 0..		2/19/2021	2/19/2021	3/9/2021	0.000000	0.00	3,696.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		89417E109	15,454.000	TRAVELERS COS INC/THE CASH DIVIDEND ..		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	13,135.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		89832Q109	82,249.000	TRUIST FINANCIAL CORP CASH DIVIDEND ..		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	37,012.05	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		902494103	17,945.000	TYSON FOODS INC CASH DIVIDEND 044%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	7,985.53	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		902653104	18,239.000	UDR INC CASH DIVIDEND 036%		1/8/2021	1/8/2021	2/1/2021	0.000000	0.00	6,566.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		902973304	81,601.000	US BANCORP CASH DIVIDEND 042%		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	34,272.42	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		907818108	41,113.000	UNION PACIFIC CORP CASH DIVIDEND 09..		2/25/2021	2/25/2021	3/31/2021	0.000000	0.00	39,879.61	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		911312106	43,636.000	UNITED PARCEL SERVICE INC CASH DIVIDE..		2/19/2021	2/19/2021	3/10/2021	0.000000	0.00	44,508.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		91324P102	57,888.000	UNITEDHEALTH GROUP INC CASH DIVIDEND..		3/12/2021	3/12/2021	3/23/2021	0.000000	0.00	72,360.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		913903100	4,742.000	UNIVERSAL HEALTH SERVICES INC CASH DI..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	948.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		91529Y106	13,351.000	UNUM GROUP CASH DIVIDEND 028%		1/28/2021	1/28/2021	2/19/2021	0.000000	0.00	3,805.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		918204108	19,511.000	VF CORP CASH DIVIDEND 049%		3/9/2021	3/9/2021	3/22/2021	0.000000	0.00	9,560.39	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		91913Y100	24,879.000	VALERO ENERGY CORP CASH DIVIDEND ..		2/10/2021	2/10/2021	3/4/2021	0.000000	0.00	24,381.42	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		92276F100	23,474.000	VENTAS INC CASH DIVIDEND 045%		3/31/2021	3/31/2021	4/14/2021	0.000000	0.00	10,563.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		92343V104	259,435.000	VERIZON COMMUNICATIONS INC CASH DIVI..		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	162,795.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		92345Y106	9,920.000	VERISK ANALYTICS INC CASH DIVIDEND ..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	2,876.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		92556H206	34,470.000	VIACOMCBS INC CASH DIVIDEND 024%		3/12/2021	3/12/2021	4/1/2021	0.000000	0.00	8,272.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		92826C839	103,454.000	VISA INC CASH DIVIDEND 032%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	33,105.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		929042109	9,884.000	VORNADO REALTY TRUST CASH DIVIDEND ..		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	5,238.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		929160109	8,085.000	VULCAN MATERIALS CO CASH DIVIDEND ..		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	2,991.45	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		92939U106	19,245.000	WEC ENERGY GROUP INC CASH DIVIDEND ..		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	13,038.49	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		929740108	10,915.000	WESTINGHOUSE AIR BRAKE TECHNOL CAS..		2/11/2021	2/11/2021	2/26/2021	0.000000	0.00	1,309.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		931142103	84,582.000	WALMART INC CASH DIVIDEND 055%		3/18/2021	3/18/2021	4/5/2021	0.000000	0.00	46,520.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		931427108	43,849.000	WALGREENS BOOTS ALLIANCE INC CASH DI..		2/18/2021	2/18/2021	3/12/2021	0.000000	0.00	20,499.41	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		94106L109	23,721.000	WASTE MANAGEMENT INC CASH DIVIDEND ..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	13,639.58	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		949746101	254,338.000	WELLS FARGO & CO CASH DIVIDEND 0..		2/4/2021	2/4/2021	3/1/2021	0.000000	0.00	25,433.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		95040Q104	25,460.000	WELLTOWER INC CASH DIVIDEND 061%		2/19/2021	2/19/2021	2/26/2021	0.000000	0.00	15,530.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		955306105	4,447.000	WEST PHARMACEUTICAL SERVICES I CASH ..		1/19/2021	1/19/2021	2/3/2021	0.000000	0.00	755.99	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		959802109	25,083.000	WESTERN UNION CO/THE CASH DIVIDEND ..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	5,894.51	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		96145D105	16,025.000	WESTROCK CO CASH DIVIDEND 020%		2/10/2021	2/10/2021	2/23/2021	0.000000	0.00	3,205.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		962166104	45,539.000	WEYERHAEUSER CO CASH DIVIDEND 01..		3/4/2021	3/4/2021	3/19/2021	0.000000	0.00	7,741.63	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		963320106	3,816.000	WHIRLPOOL CORP CASH DIVIDEND 125%		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	4,770.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		969457100	74,041.000	WILLIAMS COS INC/THE CASH DIVIDEND ..		3/11/2021	3/11/2021	3/29/2021	0.000000	0.00	30,356.81	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		98389B100	32,058.000	XCEL ENERGY INC CASH DIVIDEND 045%		3/12/2021	3/12/2021	4/20/2021	0.000000	0.00	14,666.54	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		98419M100	10,996.000	XYLEM INC/NY CASH DIVIDEND 028%		2/17/2021	2/17/2021	3/18/2021	0.000000	0.00	3,078.88	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		988498101	18,405.000	YUM! BRANDS INC CASH DIVIDEND 050%		2/11/2021	2/11/2021	3/12/2021	0.000000	0.00	9,202.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		98956P102	12,812.000	ZIMMER BIOMET HOLDINGS INC CASH DIVID..		3/26/2021	3/26/2021	4/30/2021	0.000000	0.00	3,074.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		989701107	10,006.000	ZIONS BANCORP NA CASH DIVIDEND 0..		2/17/2021	2/17/2021	2/25/2021	0.000000	0.00	3,402.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		98978V103	29,051.000	ZOETIS INC CASH DIVIDEND 025%		1/19/2021	1/19/2021	3/1/2021	0.000000	0.00	7,262.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G0176J109	5,615.000	ALLEGION PLC CASH DIVIDEND 036%		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	2,021.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G0250X107	95,693.000	AMCOR PLC CASH DIVIDEND 011%		2/23/2021	2/23/2021	3/16/2021	0.000000	0.00	11,243.93	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G0403H108	13,767.000	AON PLC CASH DIVIDEND 046%		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	6,332.82	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G1151C101	36,713.000	ACCENTURE PLC CASH DIVIDEND 088%		1/13/2021	1/13/2021	2/12/2021	0.000000	0.00	32,307.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G29183103	24,319.000	EATON CORP PLC CASH DIVIDEND 076%		3/15/2021	3/15/2021	3/30/2021	0.000000	0.00	18,482.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G3223R108	2,438.000	EVEREST RE GROUP LTD CASH DIVIDEND ..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	3,778.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G47567105	23,672.000	IHS MARKIT LTD CASH DIVIDEND 020%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	4,734.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G491BT108	22,980.000	INVESCO LTD CASH DIVIDEND 015%		2/12/2021	2/12/2021	3/2/2021	0.000000	0.00	3,561.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G51502105	44,166.000	JOHNSON CONTROLS INTERNATIONAL CAS..		3/19/2021	3/19/2021	4/16/2021	0.000000	0.00	11,924.82	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G5494J103	32,022.000	LINDE PLC CASH DIVIDEND 106%		3/4/2021	3/4/2021	3/22/2021	0.000000	0.00	33,943.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G5960L103	82,594.000	MEDTRONIC PLC CASH DIVIDEND 058%		3/25/2021	3/25/2021	4/16/2021	0.000000	0.00	47,904.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G6518L108	21,781.000	NIELSEN HOLDINGS PLC CASH DIVIDEND ..		3/3/2021	3/3/2021	3/18/2021	0.000000	0.00	1,306.86	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G7945M107	12,418.000	SEAGATE TECHNOLOGY PLC CASH DIVIDEN..		3/23/2021	3/23/2021	4/7/2021	0.000000	0.00	8,320.06	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G7S00T104	10,113.000	PENTAIR PLC CASH DIVIDEND 020%		1/21/2021	1/21/2021	2/5/2021	0.000000	0.00	2,022.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G8473T100	5,206.000	STERIS PLC CASH DIVIDEND 040%		2/23/2021	2/23/2021	3/25/2021	0.000000	0.00	2,082.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G8994E103	14,650.000	TRANE TECHNOLOGIES PLC CASH DIVIDEN..		3/4/2021	3/4/2021	3/31/2021	0.000000	0.00	8,643.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G96629103	7,868.000	WILLIS TOWERS WATSON PLC CASH DIVIDE..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	5,586.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G97822103	8,327.000	PERRIGO CO PLC CASH DIVIDEND 024%		3/11/2021	3/11/2021	3/30/2021	0.000000	0.00	1,998.48	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		H1467J104	27,538.000	CHUBB LTD CASH DIVIDEND 078%		3/18/2021	3/18/2021	4/9/2021	0.000000	0.00	21,479.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		H2906T109	9,101.000	GARMIN LTD CASH DIVIDEND 061%		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	5,551.61	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		H84989104	20,179.000	TE CONNECTIVITY LTD CASH DIVIDEND 0..		2/18/2021	2/18/2021	3/5/2021	0.000000	0.00	9,685.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		N53745100	15,687.000	LYONDELLBASELL INDUSTRIES NV CASH DI..		3/5/2021	3/5/2021	3/15/2021	0.000000	0.00	16,471.35	0.00
DIVIDENDS						**15,410,046.000**							**7,652,547.46**	**7,652,547.46**	**0.00**
U.S. DOLLAR						**15,410,046.000**							**7,652,547.46**	**7,652,547.46**	**0.00**
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		001055102	39,856.000	AFLAC INC		3/1/2021	2/16/2021	3/1/2021	0.000000	13,152.48	13,152.48	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		00130H105	39,701.000	AES CORP/THE		2/12/2021	1/28/2021	2/12/2021	0.000000	5,975.00	5,975.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		00206R102	465,091.000	AT&T INC		2/1/2021	1/8/2021	2/1/2021	0.000000	241,847.32	241,847.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		002824100	108,703.000	ABBOTT LABORATORIES		2/16/2021	1/14/2021	2/16/2021	0.000000	48,916.35	48,916.35	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		00287Y109	111,583.000	ABBVIE INC		2/16/2021	1/14/2021	2/16/2021	0.000000	145,057.90	145,057.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		00751Y106	4,018.000	ADVANCE AUTO PARTS INC		1/4/2021	12/17/2020	1/4/2021	0.000000	1,004.50	1,004.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		00846U101	18,998.000	AGILENT TECHNOLOGIES INC		1/27/2021	1/4/2021	1/27/2021	0.000000	3,685.61	3,685.61	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		009158106	13,715.000	AIR PRODUCTS AND CHEMICALS INC		2/8/2021	12/31/2020	2/8/2021	0.000000	18,378.10	18,378.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		012653101	6,180.000	ALBEMARLE CORP		1/4/2021	12/10/2020	1/4/2021	0.000000	2,379.30	2,379.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		015271109	7,497.000	ALEXANDRIA REAL ESTATE EQUITIE		1/15/2021	12/30/2020	1/15/2021	0.000000	8,171.73	8,171.73	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		018802108	15,563.000	ALLIANT ENERGY CORP		2/16/2021	1/28/2021	2/16/2021	0.000000	6,264.11	6,264.11	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		020002101	18,149.000	ALLSTATE CORP/THE		1/4/2021	11/27/2020	1/4/2021	0.000000	9,800.46	9,800.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		02209S103	115,856.000	ALTRIA GROUP INC		1/11/2021	12/24/2020	1/11/2021	0.000000	99,636.16	99,636.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		023608102	15,082.000	AMEREN CORP		3/31/2021	3/9/2021	3/31/2021	0.000000	8,295.10	8,295.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		025537101	30,285.000	AMERICAN ELECTRIC POWER CO INC		3/10/2021	2/9/2021	3/10/2021	0.000000	22,410.90	22,410.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		025816109	41,087.000	AMERICAN EXPRESS CO		2/10/2021	1/7/2021	2/10/2021	0.000000	17,667.41	17,667.41	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		026874784	52,562.000	AMERICAN INTERNATIONAL GROUP I		3/30/2021	3/15/2021	3/30/2021	0.000000	16,819.84	16,819.84	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		03027X100	27,333.000	AMERICAN TOWER CORP		2/2/2021	12/24/2020	2/2/2021	0.000000	33,072.93	33,072.93	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		030420103	11,059.000	AMERICAN WATER WORKS CO INC		3/2/2021	2/5/2021	3/2/2021	0.000000	6,082.45	6,082.45	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		03073E105	8,972.000	AMERISOURCEBERGEN CORP		3/1/2021	2/11/2021	3/1/2021	0.000000	3,947.68	3,947.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		03076C106	7,198.000	AMERIPRISE FINANCIAL INC		2/26/2021	2/11/2021	2/26/2021	0.000000	7,485.92	7,485.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		031100100	14,036.000	AMETEK INC		3/31/2021	3/12/2021	3/31/2021	0.000000	2,807.20	2,807.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		031162100	35,518.000	AMGEN INC		3/8/2021	2/11/2021	3/8/2021	0.000000	62,511.68	62,511.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		032095101	17,339.000	AMPHENOL CORP		1/6/2021	12/14/2020	1/6/2021	0.000000	5,028.31	5,028.31	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		032654105	22,542.000	ANALOG DEVICES INC		3/9/2021	2/25/2021	3/9/2021	0.000000	15,553.98	15,553.98	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		036752103	15,173.000	ANTHEM INC		3/25/2021	3/9/2021	3/25/2021	0.000000	17,145.49	17,145.49	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		037411105	24,055.000	APACHE CORP		2/22/2021	1/21/2021	2/22/2021	0.000000	601.38	601.38	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		037833100	975,047.000	APPLE INC		2/11/2021	2/5/2021	2/11/2021	0.000000	199,884.64	199,884.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		038222105	55,720.000	APPLIED MATERIALS INC		3/18/2021	2/24/2021	3/18/2021	0.000000	12,258.40	12,258.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		039483102	33,945.000	ARCHER-DANIELS-MIDLAND CO		3/2/2021	2/8/2021	3/2/2021	0.000000	12,559.65	12,559.65	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		04621X108	3,619.000	ASSURANT INC		3/15/2021	2/19/2021	3/15/2021	0.000000	2,388.54	2,388.54	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		049560105	7,681.000	ATMOS ENERGY CORP		3/8/2021	2/19/2021	3/8/2021	0.000000	4,800.63	4,800.63	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		053015103	24,985.000	AUTOMATIC DATA PROCESSING INC		1/4/2021	12/10/2020	1/1/2021	0.000000	23,236.05	23,236.05	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		053484101	8,657.000	AVALONBAY COMMUNITIES INC		1/15/2021	12/30/2020	1/15/2021	0.000000	13,764.63	13,764.63	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		053611109	5,089.000	AVERY DENNISON CORP		3/17/2021	3/2/2021	3/17/2021	0.000000	3,155.18	3,155.18	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		05722G100	41,842.000	BAKER HUGHES CO		2/19/2021	2/8/2021	2/19/2021	0.000000	7,531.56	7,531.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		058498106	19,957.000	BALL CORP		3/15/2021	2/26/2021	3/15/2021	0.000000	2,993.55	2,993.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		060505104	464,452.000	BANK OF AMERICA CORP		3/26/2021	3/4/2021	3/26/2021	0.000000	83,601.36	83,601.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		064058100	50,610.000	BANK OF NEW YORK MELLON CORP/T		2/12/2021	1/29/2021	2/12/2021	0.000000	15,689.10	15,689.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		071813109	29,417.000	BAXTER INTERNATIONAL INC		1/4/2021	12/3/2020	1/4/2021	0.000000	7,207.17	7,207.17	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		075887109	17,695.000	BECTON DICKINSON AND CO		3/31/2021	3/9/2021	3/31/2021	0.000000	14,686.85	14,686.85	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		084423102	8,590.000	W R BERKLEY CORP		3/24/2021	3/9/2021	3/24/2021	0.000000	1,030.80	1,030.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		086516101	13,386.000	BEST BUY CO INC		1/5/2021	12/14/2020	1/5/2021	0.000000	7,362.30	7,362.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		09247X101	8,653.000	BLACKROCK INC		3/23/2021	3/4/2021	3/23/2021	0.000000	35,736.89	35,736.89	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		099724106	14,918.000	BORGWARNER INC		3/15/2021	2/26/2021	3/15/2021	0.000000	2,536.06	2,536.06	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		101121101	8,792.000	BOSTON PROPERTIES INC		1/28/2021	12/30/2020	1/28/2021	0.000000	8,616.16	8,616.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		110122108	136,776.000	BRISTOL-MYERS SQUIBB CO		2/1/2021	12/31/2020	2/1/2021	0.000000	67,020.24	67,020.24	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		11133T103	6,692.000	BROADRIDGE FINANCIAL SOLUTIONS		1/5/2021	12/14/2020	1/5/2021	0.000000	3,847.90	3,847.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		11135F101	24,679.000	BROADCOM INC		3/31/2021	3/19/2021	3/31/2021	0.000000	88,844.40	88,844.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		115637209	10,606.000	BROWN-FORMAN CORP		1/4/2021	12/3/2020	1/4/2021	0.000000	1,903.78	1,903.78	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		12503M108	6,592.000	CBOE GLOBAL MARKETS INC		3/15/2021	2/25/2021	3/15/2021	0.000000	2,768.64	2,768.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		12514G108	8,724.000	CDW CORP/DE		3/10/2021	2/24/2021	3/10/2021	0.000000	3,489.60	3,489.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		125269100	13,051.000	CF INDUSTRIES HOLDINGS INC		2/26/2021	2/12/2021	2/26/2021	0.000000	3,915.30	3,915.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		12541W209	7,835.000	CH ROBINSON WORLDWIDE INC		1/4/2021	12/11/2020	1/4/2021	0.000000	3,995.85	3,995.85	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		125523100	22,041.000	CIGNA CORP		3/25/2021	3/9/2021	3/25/2021	0.000000	22,041.00	22,041.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		12572Q105	21,815.000	CME GROUP INC		1/13/2021	12/24/2020	1/13/2021	0.000000	54,537.50	54,537.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		12572Q105	21,902.000	CME GROUP INC		3/25/2021	3/9/2021	3/25/2021	0.000000	19,711.80	19,711.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		125896100	17,811.000	CMS ENERGY CORP		2/26/2021	2/4/2021	2/26/2021	0.000000	7,747.79	7,747.79	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		126408103	46,659.000	CSX CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	13,064.52	13,064.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		126650100	83,933.000	CVS HEALTH CORP		2/1/2021	1/21/2021	2/1/2021	0.000000	41,966.50	41,966.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		127097103	24,516.000	CABOT OIL & GAS CORP		2/4/2021	1/20/2021	2/4/2021	0.000000	2,451.60	2,451.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		134429109	12,475.000	CAMPBELL SOUP CO		2/1/2021	1/7/2021	2/1/2021	0.000000	4,615.75	4,615.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		134429109	3,013.000	CAMPBELL SOUP CO		2/1/2021	1/7/2021	2/1/2021	0.000000	1,114.81	1,114.81	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		14040H105	27,906.000	CAPITAL ONE FINANCIAL CORP		3/1/2021	2/16/2021	3/1/2021	0.000000	11,162.40	11,162.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		14149Y108	18,312.000	CARDINAL HEALTH INC		1/15/2021	12/31/2020	1/15/2021	0.000000	8,897.80	8,897.80	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		14448C104	48,767.000	CARRIER GLOBAL CORP		2/10/2021	12/22/2020	2/10/2021	0.000000	5,852.04	5,852.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		149123101	33,890.000	CATERPILLAR INC		2/19/2021	1/19/2021	2/19/2021	0.000000	34,906.70	34,906.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		150870103	7,132.000	CELANESE CORP		2/23/2021	2/8/2021	2/23/2021	0.000000	4,849.76	4,849.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		15189T107	33,240.000	CENTERPOINT ENERGY INC		3/11/2021	2/17/2021	3/11/2021	0.000000	5,318.40	5,318.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		156782104	18,221.000	CERNER CORP		1/12/2021	12/24/2020	1/12/2021	0.000000	4,008.62	4,008.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		166764100	117,448.000	CHEVRON CORP		3/10/2021	2/16/2021	3/10/2021	0.000000	151,507.92	151,507.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		171340102	15,158.000	CHURCH & DWIGHT CO INC		3/1/2021	2/12/2021	3/1/2021	0.000000	3,827.40	3,827.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		172062101	8,693.000	CINCINNATI FINANCIAL CORP		1/15/2021	12/15/2020	1/15/2021	0.000000	5,215.80	5,215.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		17275R102	260,485.000	CISCO SYSTEMS INC		1/20/2021	1/4/2021	1/20/2021	0.000000	93,774.60	93,774.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		172908105	5,362.000	CINTAS CORP		3/15/2021	2/11/2021	3/15/2021	0.000000	4,021.50	4,021.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		172967424	127,371.000	CITIGROUP INC		2/26/2021	1/29/2021	2/26/2021	0.000000	64,959.21	64,959.21	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		174610105	27,076.000	CITIZENS FINANCIAL GROUP INC		2/17/2021	2/2/2021	2/17/2021	0.000000	10,559.64	10,559.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		177376100	7,512.000	CITRIX SYSTEMS INC		3/26/2021	3/11/2021	3/26/2021	0.000000	2,779.44	2,779.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		189054109	7,834.000	CLOROX CO/THE		2/12/2021	1/26/2021	2/12/2021	0.000000	8,695.74	8,695.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		192446102	32,619.000	COGNIZANT TECHNOLOGY SOLUTIONS		2/26/2021	2/17/2021	2/26/2021	0.000000	7,828.56	7,828.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		194162103	52,826.000	COLGATE-PALMOLIVE CO		2/16/2021	1/22/2021	2/16/2021	0.000000	23,243.44	23,243.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		20030N101	282,259.000	COMCAST CORP		1/27/2021	1/5/2021	1/27/2021	0.000000	64,919.57	64,919.57	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		200340107	8,080.000	COMERICA INC		1/4/2021	12/14/2020	1/1/2021	0.000000	5,494.40	5,494.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		205887102	23,298.000	CONAGRA BRANDS INC		3/3/2021	1/28/2021	3/3/2021	0.000000	6,406.95	6,406.95	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		205887102	6,466.000	CONAGRA BRANDS INC		3/3/2021	1/28/2021	3/3/2021	0.000000	1,778.15	1,778.15	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		20825C104	82,642.000	CONOCOPHILLIPS		3/1/2021	2/11/2021	3/1/2021	0.000000	35,536.06	35,536.06	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		209115104	20,873.000	CONSOLIDATED EDISON INC		3/15/2021	2/16/2021	3/15/2021	0.000000	16,176.58	16,176.58	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		21036P108	10,342.000	CONSTELLATION BRANDS INC		2/23/2021	2/8/2021	2/23/2021	0.000000	7,756.50	7,756.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		216648402	2,950.000	COOPER COS INC/THE		2/9/2021	1/21/2021	2/9/2021	0.000000	88.50	88.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		219350105	1,079.000	CORNING INC		3/30/2021	2/25/2021	3/30/2021	0.000000	258.96	258.96	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		219350105	45,533.000	CORNING INC		3/30/2021	2/25/2021	3/30/2021	0.000000	10,927.92	10,927.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		22052L104	45,454.000	CORTEVA INC		3/15/2021	2/26/2021	3/15/2021	0.000000	5,909.02	5,909.02	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		22160K105	27,864.000	COSTCO WHOLESALE CORP		2/19/2021	2/4/2021	2/19/2021	0.000000	19,504.80	19,504.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		22822V101	26,314.000	CROWN CASTLE INTERNATIONAL COR		3/31/2021	3/12/2021	3/31/2021	0.000000	34,997.62	34,997.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		231021106	9,030.000	CUMMINS INC		3/4/2021	2/18/2021	3/4/2021	0.000000	12,190.50	12,190.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		23331A109	20,231.000	DR HORTON INC		2/25/2021	2/16/2021	2/25/2021	0.000000	4,046.20	4,046.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		233331107	11,195.000	DTE ENERGY CO		1/15/2021	12/18/2020	1/15/2021	0.000000	12,146.58	12,146.58	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		235851102	39,284.000	DANAHER CORP		1/29/2021	12/24/2020	1/29/2021	0.000000	7,071.12	7,071.12	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		237194105	7,713.000	DARDEN RESTAURANTS INC		2/1/2021	1/7/2021	2/1/2021	0.000000	2,853.81	2,853.81	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		244199105	18,889.000	DEERE & CO		2/8/2021	12/30/2020	2/8/2021	0.000000	14,355.64	14,355.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		24906P109	13,546.000	DENTSPLY SIRONA INC		1/8/2021	12/23/2020	1/8/2021	0.000000	1,354.60	1,354.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		25179M103	36,095.000	DEVON ENERGY CORP		3/31/2021	3/12/2021	3/31/2021	0.000000	10,828.50	10,828.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		25278X109	9,638.000	DIAMONDBACK ENERGY INC		3/11/2021	3/3/2021	3/11/2021	0.000000	3,855.20	3,855.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		253868103	15,631.000	DIGITAL REALTY TRUST INC		1/15/2021	12/14/2020	1/15/2021	0.000000	17,506.72	17,506.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		253868103	4,792.000	DIGITAL REALTY TRUST INC		3/31/2021	3/12/2021	3/31/2021	0.000000	5,558.72	5,558.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		253868103	12,301.000	DIGITAL REALTY TRUST INC		3/31/2021	3/12/2021	3/31/2021	0.000000	14,269.16	14,269.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		254709108	18,699.000	DISCOVER FINANCIAL SERVICES		3/4/2021	2/17/2021	3/4/2021	0.000000	8,227.56	8,227.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		256677105	14,847.000	DOLLAR GENERAL CORP		1/19/2021	1/4/2021	1/19/2021	0.000000	5,344.92	5,344.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		25746U109	49,773.000	DOMINION ENERGY INC		3/22/2021	3/4/2021	3/20/2021	0.000000	31,356.99	31,356.99	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		25754A201	2,404.000	DOMINO'S PIZZA INC		3/30/2021	3/12/2021	3/30/2021	0.000000	2,259.76	2,259.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		260003108	8,792.000	DOVER CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	4,352.04	4,352.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		260557103	45,254.000	DOW INC		3/12/2021	2/25/2021	3/12/2021	0.000000	31,677.80	31,677.80	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		264411505	22,693.000	DUKE REALTY CORP		2/26/2021	2/12/2021	2/26/2021	0.000000	5,786.72	5,786.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		26441C204	44,901.000	DUKE ENERGY CORP		3/16/2021	2/11/2021	3/16/2021	0.000000	43,329.47	43,329.47	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		26614N102	32,728.000	DUPONT DE NEMOURS INC		3/15/2021	2/26/2021	3/15/2021	0.000000	9,818.40	9,818.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		26875P101	37,380.000	EOG RESOURCES INC		1/29/2021	1/14/2021	1/29/2021	0.000000	14,017.50	14,017.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		277432100	7,865.000	EASTMAN CHEMICAL CO		1/8/2021	12/14/2020	1/8/2021	0.000000	5,426.85	5,426.85	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		278642103	39,954.000	EBAY INC		3/19/2021	2/26/2021	3/19/2021	0.000000	7,191.72	7,191.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		278865100	14,428.000	ECOLAB INC		1/15/2021	12/14/2020	1/15/2021	0.000000	6,925.44	6,925.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		281020107	23,559.000	EDISON INTERNATIONAL		2/1/2021	12/30/2020	1/31/2021	0.000000	15,607.84	15,607.84	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		285512109	17,698.000	ELECTRONIC ARTS INC		3/24/2021	3/2/2021	3/24/2021	0.000000	3,008.66	3,008.66	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		291011104	36,487.000	EMERSON ELECTRIC CO		3/10/2021	2/11/2021	3/10/2021	0.000000	18,425.94	18,425.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		29364G103	12,216.000	ENTERGY CORP		3/1/2021	2/11/2021	3/1/2021	0.000000	11,605.20	11,605.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		294429105	7,421.000	EQUIFAX INC		3/15/2021	2/19/2021	3/15/2021	0.000000	2,894.19	2,894.19	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		29444U700	5,436.000	EQUINIX INC		3/17/2021	2/23/2021	3/17/2021	0.000000	15,601.32	15,601.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		29476L107	21,100.000	EQUITY RESIDENTIAL		1/15/2021	12/31/2020	1/15/2021	0.000000	12,712.75	12,712.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		297178105	4,100.000	ESSEX PROPERTY TRUST INC		1/15/2021	12/31/2020	1/15/2021	0.000000	8,517.75	8,517.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		30034W106	13,839.000	EVERGY INC		3/22/2021	3/5/2021	3/22/2021	0.000000	7,403.87	7,403.87	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		30040W108	20,916.000	EVERSOURCE ENERGY		3/31/2021	3/3/2021	3/31/2021	0.000000	12,601.89	12,601.89	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		30161N101	59,520.000	EXELON CORP		3/15/2021	3/5/2021	3/15/2021	0.000000	22,766.40	22,766.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		30225T102	7,885.000	EXTRA SPACE STORAGE INC		3/31/2021	3/12/2021	3/31/2021	0.000000	7,885.00	7,885.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		30231G102	257,965.000	EXXON MOBIL CORP		3/10/2021	2/9/2021	3/10/2021	0.000000	224,429.55	224,429.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		302445101	8,001.000	FLIR SYSTEMS INC		3/19/2021	3/4/2021	3/19/2021	0.000000	1,360.17	1,360.17	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		302491303	8,146.000	FMC CORP		1/21/2021	12/30/2020	1/21/2021	0.000000	3,910.08	3,910.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		311900104	29,934.000	FASTENAL CO		3/3/2021	2/2/2021	3/3/2021	0.000000	8,381.52	8,381.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		311900104	5,596.000	FASTENAL CO		3/3/2021	2/2/2021	3/3/2021	0.000000	1,566.88	1,566.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		313747206	4,264.000	FEDERAL REALTY INVESTMENT TRUS		1/15/2021	12/31/2020	1/15/2021	0.000000	4,519.84	4,519.84	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		31620M106	37,857.000	FIDELITY NATIONAL INFORMATION		3/26/2021	3/11/2021	3/26/2021	0.000000	14,764.23	14,764.23	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		316773100	44,757.000	FIFTH THIRD BANCORP		1/15/2021	12/30/2020	1/15/2021	0.000000	12,084.39	12,084.39	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		33616C100	4,998.000	FIRST REPUBLIC BANK/CA		2/11/2021	1/27/2021	2/11/2021	0.000000	999.60	999.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		33616C100	5,074.000	FIRST REPUBLIC BANK/CA		2/11/2021	1/27/2021	2/11/2021	0.000000	1,014.80	1,014.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		337932107	33,693.000	FIRSTENERGY CORP		3/1/2021	2/4/2021	3/1/2021	0.000000	13,140.27	13,140.27	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		34354P105	8,008.000	FLOWSERVE CORP		1/8/2021	12/23/2020	1/8/2021	0.000000	1,601.60	1,601.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		34959J108	20,572.000	FORTIVE CORP		3/26/2021	2/25/2021	3/26/2021	0.000000	1,440.04	1,440.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		34964C106	8,476.000	FORTUNE BRANDS HOME & SECURITY		3/17/2021	2/25/2021	3/17/2021	0.000000	2,203.76	2,203.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		354613101	15,544.000	FRANKLIN RESOURCES INC		1/15/2021	12/30/2020	1/15/2021	0.000000	4,352.32	4,352.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		354613101	882.000	FRANKLIN RESOURCES INC		1/15/2021	12/30/2020	1/15/2021	0.000000	246.96	246.96	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		363576109	11,734.000	ARTHUR J GALLAGHER & CO		3/19/2021	3/4/2021	3/19/2021	0.000000	5,632.32	5,632.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		369550108	14,466.000	GENERAL DYNAMICS CORP		2/5/2021	1/14/2021	2/5/2021	0.000000	15,912.60	15,912.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		369604103	508,650.000	GENERAL ELECTRIC CO		1/25/2021	12/18/2020	1/25/2021	0.000000	5,086.50	5,086.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		370334104	37,867.000	GENERAL MILLS INC		2/1/2021	1/7/2021	2/1/2021	0.000000	19,312.17	19,312.17	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		372460105	8,383.000	GENUINE PARTS CO		1/4/2021	12/3/2020	1/4/2021	0.000000	6,622.57	6,622.57	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		375558103	76,478.000	GILEAD SCIENCES INC		3/30/2021	3/12/2021	3/30/2021	0.000000	54,299.38	54,299.38	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		37940X102	18,263.000	GLOBAL PAYMENTS INC		3/26/2021	3/11/2021	3/26/2021	0.000000	3,561.29	3,561.29	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		37959E102	6,020.000	GLOBE LIFE INC		2/1/2021	1/7/2021	2/1/2021	0.000000	1,128.75	1,128.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		38141G104	20,992.000	GOLDMAN SACHS GROUP INC/THE		3/30/2021	3/1/2021	3/30/2021	0.000000	26,240.00	26,240.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		384802104	2,750.000	WW GRAINGER INC		3/1/2021	2/5/2021	3/1/2021	0.000000	4,207.50	4,207.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		40412C101	16,103.000	HCA HEALTHCARE INC		3/31/2021	3/16/2021	3/31/2021	0.000000	7,729.44	7,729.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		40434L105	79,813.000	HP INC		1/6/2021	12/8/2020	1/6/2021	0.000000	15,467.76	15,467.76	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		406216101	53,933.000	HALLIBURTON CO		3/24/2021	3/2/2021	3/24/2021	0.000000	2,426.99	2,426.99	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		410345102	21,251.000	HANESBRANDS INC		3/9/2021	2/18/2021	3/9/2021	0.000000	3,187.65	3,187.65	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		416515104	20,815.000	HARTFORD FINANCIAL SERVICES GR		1/5/2021	11/30/2020	1/5/2021	0.000000	6,764.88	6,764.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		418056107	7,586.000	HASBRO INC		2/16/2021	2/1/2021	2/16/2021	0.000000	5,158.48	5,158.48	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		42250P103	32,846.000	HEALTHPEAK PROPERTIES INC		3/5/2021	2/19/2021	3/5/2021	0.000000	9,853.80	9,853.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		426281101	4,090.000	JACK HENRY & ASSOCIATES INC		3/25/2021	3/5/2021	3/25/2021	0.000000	1,881.40	1,881.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		426281101	566.000	JACK HENRY & ASSOCIATES INC		3/25/2021	3/5/2021	3/25/2021	0.000000	260.36	260.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		427866108	9,001.000	HERSHEY CO/THE		3/15/2021	2/18/2021	3/15/2021	0.000000	7,236.80	7,236.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		42809H107	16,674.000	HESS CORP		3/31/2021	3/16/2021	3/31/2021	0.000000	4,168.50	4,168.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		42824C109	74,751.000	HEWLETT PACKARD ENTERPRISE CO		1/6/2021	12/8/2020	1/6/2021	0.000000	8,970.12	8,970.12	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		436106108	9,094.000	HOLLYFRONTIER CORP		3/10/2021	2/26/2021	3/10/2021	0.000000	3,182.90	3,182.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		437076102	65,684.000	HOME DEPOT INC/THE		3/25/2021	3/10/2021	3/25/2021	0.000000	108,378.60	108,378.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		438516106	42,810.000	HONEYWELL INTERNATIONAL INC		3/12/2021	2/25/2021	3/12/2021	0.000000	39,813.30	39,813.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		440452100	17,294.000	HORMEL FOODS CORP		2/16/2021	1/8/2021	2/16/2021	0.000000	4,237.03	4,237.03	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		444859102	8,142.000	HUMANA INC		1/29/2021	12/30/2020	1/29/2021	0.000000	5,088.75	5,088.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		445658107	5,211.000	JB HUNT TRANSPORT SERVICES INC		2/19/2021	2/4/2021	2/19/2021	0.000000	1,459.08	1,459.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		446150104	59,116.000	HUNTINGTON BANCSHARES INC/OH		1/4/2021	12/17/2020	1/4/2021	0.000000	8,867.40	8,867.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		446413106	2,470.000	HUNTINGTON INGALLS INDUSTRIES		3/12/2021	2/25/2021	3/12/2021	0.000000	2,815.80	2,815.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		45167R104	4,602.000	IDEX CORP		1/29/2021	1/13/2021	1/29/2021	0.000000	2,301.00	2,301.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		452308109	17,734.000	ILLINOIS TOOL WORKS INC		1/14/2021	12/30/2020	1/14/2021	0.000000	20,216.76	20,216.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		458140100	250,834.000	INTEL CORP		3/1/2021	2/4/2021	3/1/2021	0.000000	87,164.82	87,164.82	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		45866F104	34,244.000	INTERCONTINENTAL EXCHANGE INC		3/31/2021	3/16/2021	3/31/2021	0.000000	11,300.52	11,300.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		459200101	54,364.000	INTERNATIONAL BUSINESS MACHINE		3/10/2021	2/9/2021	3/10/2021	0.000000	88,613.32	88,613.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		459506101	2,277.000	INTERNATIONAL FLAVORS & FRAGRA		1/7/2021	12/24/2020	1/7/2021	0.000000	1,753.29	1,753.29	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		459506101	4,240.000	INTERNATIONAL FLAVORS & FRAGRA		1/7/2021	12/24/2020	1/7/2021	0.000000	3,264.80	3,264.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		460146103	23,983.000	INTERNATIONAL PAPER CO		3/15/2021	2/17/2021	3/15/2021	0.000000	12,291.29	12,291.29	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		460690100	23,796.000	INTERPUBLIC GROUP OF COS INC/T		3/15/2021	2/26/2021	3/15/2021	0.000000	6,424.92	6,424.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		461202103	15,691.000	INTUIT INC		1/19/2021	1/8/2021	1/19/2021	0.000000	9,257.69	9,257.69	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		46284V101	16,744.000	IRON MOUNTAIN INC		1/6/2021	12/14/2020	1/6/2021	0.000000	10,356.16	10,356.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		46625H100	189,854.000	JPMORGAN CHASE & CO		2/1/2021	1/5/2021	1/31/2021	0.000000	170,868.60	170,868.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		469814107	7,908.000	JACOBS ENGINEERING GROUP INC		3/26/2021	2/25/2021	3/26/2021	0.000000	1,660.68	1,660.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		478160104	160,612.000	JOHNSON & JOHNSON		3/9/2021	2/22/2021	3/9/2021	0.000000	162,218.12	162,218.12	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		48203R104	20,117.000	JUNIPER NETWORKS INC		3/22/2021	2/26/2021	3/22/2021	0.000000	4,023.40	4,023.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		482480100	9,424.000	KLA CORP		3/2/2021	2/18/2021	3/2/2021	0.000000	8,481.60	8,481.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		485170302	5,834.000	KANSAS CITY SOUTHERN		1/20/2021	12/30/2020	1/20/2021	0.000000	2,566.96	2,566.96	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		487836108	15,518.000	KELLOGG CO		3/15/2021	3/1/2021	3/15/2021	0.000000	8,845.26	8,845.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		493267108	59,575.000	KEYCORP		3/15/2021	3/1/2021	3/15/2021	0.000000	11,021.38	11,021.38	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		494368103	19,818.000	KIMBERLY-CLARK CORP		1/5/2021	12/3/2020	1/5/2021	0.000000	21,205.26	21,205.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		49446R109	5,217.000	KIMCO REALTY CORP		3/24/2021	3/9/2021	3/24/2021	0.000000	886.89	886.89	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		49446R109	21,170.000	KIMCO REALTY CORP		3/24/2021	3/9/2021	3/24/2021	0.000000	3,598.90	3,598.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		49456B101	125,189.000	KINDER MORGAN INC		2/16/2021	1/29/2021	2/16/2021	0.000000	32,862.11	32,862.11	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		500754106	39,534.000	KRAFT HEINZ CO/THE		3/26/2021	3/11/2021	3/26/2021	0.000000	15,813.60	15,813.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		501044101	47,242.000	KROGER CO/THE		3/1/2021	2/11/2021	3/1/2021	0.000000	8,503.56	8,503.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		502431109	12,819.000	L3HARRIS TECHNOLOGIES INC		3/26/2021	3/11/2021	3/26/2021	0.000000	13,075.38	13,075.38	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		512807108	8,462.000	LAM RESEARCH CORP		1/6/2021	12/8/2020	1/6/2021	0.000000	11,000.60	11,000.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		513272104	8,965.000	LAMB WESTON HOLDINGS INC		3/5/2021	2/4/2021	3/5/2021	0.000000	2,106.78	2,106.78	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		518439104	13,821.000	ESTEE LAUDER COS INC/THE		3/15/2021	2/25/2021	3/15/2021	0.000000	7,325.13	7,325.13	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		524660107	2,833.000	LEGGETT & PLATT INC		1/15/2021	12/14/2020	1/15/2021	0.000000	1,133.20	1,133.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		524660107	4,860.000	LEGGETT & PLATT INC		1/15/2021	12/14/2020	1/15/2021	0.000000	1,944.00	1,944.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		525327102	8,162.000	LEIDOS HOLDINGS INC		3/31/2021	3/12/2021	3/31/2021	0.000000	2,775.08	2,775.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		526057104	15,609.000	LENNAR CORP		2/12/2021	1/28/2021	2/12/2021	0.000000	3,902.25	3,902.25	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		532457108	48,440.000	ELI LILLY AND CO		3/10/2021	2/11/2021	3/10/2021	0.000000	41,174.00	41,174.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		534187109	91.000	LINCOLN NATIONAL CORP		2/1/2021	1/8/2021	2/1/2021	0.000000	38.22	38.22	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		534187109	11,663.000	LINCOLN NATIONAL CORP		2/1/2021	1/8/2021	2/1/2021	0.000000	4,898.46	4,898.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		539830109	15,021.000	LOCKHEED MARTIN CORP		3/26/2021	2/26/2021	3/26/2021	0.000000	39,054.60	39,054.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		540424108	14,255.000	LOEWS CORP		3/9/2021	2/23/2021	3/9/2021	0.000000	890.94	890.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		548661107	44,081.000	LOWE'S COS INC		2/3/2021	1/19/2021	2/3/2021	0.000000	26,448.60	26,448.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		550241103	60,243.000	LUMEN TECHNOLOGIES INC		3/19/2021	3/5/2021	3/19/2021	0.000000	15,060.75	15,060.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		55261F104	7,827.000	M&T BANK CORP		3/31/2021	2/26/2021	3/31/2021	0.000000	8,609.70	8,609.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		552953101	25,012.000	MGM RESORTS INTERNATIONAL		3/15/2021	3/9/2021	3/15/2021	0.000000	62.53	62.53	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		55354G100	5,057.000	MSCI INC		2/26/2021	2/18/2021	2/26/2021	0.000000	3,944.46	3,944.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		565849106	48,161.000	MARATHON OIL CORP		3/10/2021	2/16/2021	3/10/2021	0.000000	1,444.83	1,444.83	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		56585A102	39,696.000	MARATHON PETROLEUM CORP		3/10/2021	2/16/2021	3/10/2021	0.000000	23,023.68	23,023.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		57060D108	2,316.000	MARKETAXESS HOLDINGS INC		2/24/2021	2/9/2021	2/24/2021	0.000000	1,528.56	1,528.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		571748102	30,753.000	MARSH & MCLENNAN COS INC		2/12/2021	1/29/2021	2/12/2021	0.000000	14,300.15	14,300.15	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		573284106	3,799.000	MARTIN MARIETTA MATERIALS INC		3/31/2021	2/26/2021	3/31/2021	0.000000	2,165.43	2,165.43	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		574599106	16,039.000	MASCO CORP		2/8/2021	1/7/2021	2/8/2021	0.000000	2,245.46	2,245.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		57636Q104	53,301.000	MASTERCARD INC		2/9/2021	1/7/2021	2/9/2021	0.000000	23,452.44	23,452.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		579780206	15,311.000	MCCORMICK & CO INC/MD		1/11/2021	12/30/2020	1/11/2021	0.000000	5,205.74	5,205.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		580135101	45,459.000	MCDONALD'S CORP		3/15/2021	2/26/2021	3/15/2021	0.000000	58,642.11	58,642.11	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		58155Q103	9,425.000	MCKESSON CORP		1/4/2021	11/30/2020	1/4/2021	0.000000	3,958.50	3,958.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		58933Y105	146,973.000	MERCK & CO INC		1/8/2021	12/14/2020	1/8/2021	0.000000	95,532.45	95,532.45	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		59156R108	48,406.000	METLIFE INC		3/15/2021	2/4/2021	3/15/2021	0.000000	22,266.76	22,266.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		594918104	461,268.000	MICROSOFT CORP		3/11/2021	2/17/2021	3/11/2021	0.000000	258,310.08	258,310.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		595017104	14,510.000	MICROCHIP TECHNOLOGY INC		3/8/2021	2/19/2021	3/8/2021	0.000000	5,658.90	5,658.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		595017104	1,376.000	MICROCHIP TECHNOLOGY INC		3/8/2021	2/19/2021	3/8/2021	0.000000	536.64	536.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		59522J103	6,907.000	MID-AMERICA APARTMENT COMMUNIT		1/29/2021	1/14/2021	1/29/2021	0.000000	7,079.68	7,079.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		609207105	88,342.000	MONDELEZ INTERNATIONAL INC		1/14/2021	12/30/2020	1/14/2021	0.000000	27,827.73	27,827.73	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		615369105	9,854.000	MOODY'S CORP		3/18/2021	2/24/2021	3/18/2021	0.000000	6,109.48	6,109.48	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		617446448	87,242.000	MORGAN STANLEY		2/12/2021	1/28/2021	2/12/2021	0.000000	30,534.70	30,534.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		61945C103	21,047.000	MOSAIC CO/THE		3/18/2021	3/3/2021	3/18/2021	0.000000	1,052.35	1,052.35	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		620076307	9,866.000	MOTOROLA SOLUTIONS INC		1/15/2021	12/14/2020	1/15/2021	0.000000	7,004.86	7,004.86	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		629377508	15,062.000	NRG ENERGY INC		2/16/2021	1/29/2021	2/16/2021	0.000000	4,895.15	4,895.15	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		631103108	7,006.000	NASDAQ INC		3/26/2021	3/11/2021	3/26/2021	0.000000	3,432.94	3,432.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		64110D104	13,427.000	NETAPP INC		1/27/2021	1/7/2021	1/27/2021	0.000000	6,444.96	6,444.96	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		651229106	23,039.000	NEWELL BRANDS INC		3/15/2021	2/25/2021	3/15/2021	0.000000	5,298.97	5,298.97	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		651639106	49,013.000	NEWMONT CORP		3/18/2021	3/3/2021	3/18/2021	0.000000	26,957.15	26,957.15	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		65339F101	119,524.000	NEXTERA ENERGY INC		3/15/2021	2/25/2021	3/15/2021	0.000000	46,016.74	46,016.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		65473P105	23,380.000	NISOURCE INC		2/19/2021	2/8/2021	2/19/2021	0.000000	5,143.60	5,143.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		655844108	16,147.000	NORFOLK SOUTHERN CORP		3/10/2021	2/4/2021	3/10/2021	0.000000	15,985.53	15,985.53	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		665859104	9,279.000	NORTHERN TRUST CORP		1/4/2021	12/10/2020	1/1/2021	0.000000	6,495.30	6,495.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		665859104	2,813.000	NORTHERN TRUST CORP		1/4/2021	12/10/2020	1/1/2021	0.000000	1,969.10	1,969.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		666807102	9,459.000	NORTHROP GRUMMAN CORP		3/17/2021	2/26/2021	3/17/2021	0.000000	13,715.55	13,715.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		668771108	36,110.000	NORTONLIFELOCK INC		3/17/2021	2/19/2021	3/17/2021	0.000000	4,513.75	4,513.75	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		670346105	19,227.000	NUCOR CORP		2/11/2021	12/30/2020	2/11/2021	0.000000	7,786.94	7,786.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		67066G104	37,765.000	NVIDIA CORP		3/31/2021	3/9/2021	3/31/2021	0.000000	6,042.40	6,042.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		674599105	48,645.000	OCCIDENTAL PETROLEUM CORP		1/15/2021	12/9/2020	1/15/2021	0.000000	486.45	486.45	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		679580100	5,870.000	OLD DOMINION FREIGHT LINE INC		3/17/2021	3/2/2021	3/17/2021	0.000000	1,174.00	1,174.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		681919106	12,486.000	OMNICOM GROUP INC		1/11/2021	12/18/2020	1/11/2021	0.000000	8,115.90	8,115.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		682680103	28,276.000	ONEOK INC		2/12/2021	1/29/2021	2/12/2021	0.000000	26,438.06	26,438.06	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		68389X105	112,675.000	ORACLE CORP		1/21/2021	1/6/2021	1/21/2021	0.000000	27,042.00	27,042.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		68902V107	24,844.000	OTIS WORLDWIDE CORP		3/10/2021	2/11/2021	3/10/2021	0.000000	4,968.80	4,968.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		693475105	26,166.000	PNC FINANCIAL SERVICES GROUP I		2/5/2021	1/15/2021	2/5/2021	0.000000	30,090.90	30,090.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		693506107	14,411.000	PPG INDUSTRIES INC		3/12/2021	2/18/2021	3/12/2021	0.000000	7,781.94	7,781.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		69351T106	44,674.000	PPL CORP		1/4/2021	12/9/2020	1/4/2021	0.000000	18,539.71	18,539.71	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		693718108	20,115.000	PACCAR INC		1/6/2021	12/17/2020	1/6/2021	0.000000	14,080.50	14,080.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		693718108	21,136.000	PACCAR INC		3/2/2021	2/8/2021	3/2/2021	0.000000	6,763.52	6,763.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		695156109	5,511.000	PACKAGING CORP OF AMERICA		1/15/2021	12/18/2020	1/15/2021	0.000000	5,511.00	5,511.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		701094104	7,858.000	PARKER-HANNIFIN CORP		3/5/2021	2/9/2021	3/5/2021	0.000000	6,915.04	6,915.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		704326107	19,148.000	PAYCHEX INC		2/25/2021	1/29/2021	2/25/2021	0.000000	11,871.76	11,871.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		712704105	26,754.000	PEOPLE'S UNITED FINANCIAL INC		2/16/2021	1/29/2021	2/15/2021	0.000000	4,815.72	4,815.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		713448108	80,461.000	PEPSICO INC		1/7/2021	12/3/2020	1/7/2021	0.000000	82,271.37	82,271.37	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		713448108	84,314.000	PEPSICO INC		3/31/2021	3/4/2021	3/31/2021	0.000000	86,211.07	86,211.07	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		714046109	7,110.000	PERKINELMER INC		2/12/2021	1/21/2021	2/12/2021	0.000000	497.70	497.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		717081103	374,672.000	PFIZER INC		3/5/2021	1/28/2021	3/5/2021	0.000000	146,122.08	146,122.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		718172109	96,326.000	PHILIP MORRIS INTERNATIONAL IN		1/11/2021	12/22/2020	1/11/2021	0.000000	3,467.74	3,467.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		718172109	96,326.000	PHILIP MORRIS INTERNATIONAL IN		1/11/2021	12/22/2020	1/11/2021	0.000000	112,123.46	112,123.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		718546104	20,474.000	PHILLIPS 66		3/1/2021	2/19/2021	3/1/2021	0.000000	18,426.60	18,426.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		718546104	6,175.000	PHILLIPS 66		3/1/2021	2/19/2021	3/1/2021	0.000000	5,557.50	5,557.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		723484101	7,055.000	PINNACLE WEST CAPITAL CORP		3/1/2021	1/29/2021	3/1/2021	0.000000	5,855.65	5,855.65	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		723787107	10,357.000	PIONEER NATURAL RESOURCES CO		1/14/2021	12/30/2020	1/14/2021	0.000000	5,696.35	5,696.35	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		73278L105	2,450.000	POOL CORP		3/25/2021	3/10/2021	3/25/2021	0.000000	1,421.00	1,421.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		74144T108	13,815.000	T ROWE PRICE GROUP INC		3/30/2021	3/15/2021	3/30/2021	0.000000	14,920.20	14,920.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		74251V102	15,588.000	PRINCIPAL FINANCIAL GROUP INC		3/26/2021	2/26/2021	3/26/2021	0.000000	8,729.28	8,729.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		742718109	152,636.000	PROCTER & GAMBLE CO/THE		2/16/2021	1/21/2021	2/16/2021	0.000000	120,689.29	120,689.29	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		743315103	35,779.000	PROGRESSIVE CORP/THE		1/15/2021	1/7/2021	1/15/2021	0.000000	164,583.40	164,583.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		74340W103	45,100.000	PROLOGIS INC		3/31/2021	3/18/2021	3/31/2021	0.000000	28,413.00	28,413.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		744320102	24,160.000	PRUDENTIAL FINANCIAL INC		3/11/2021	2/12/2021	3/11/2021	0.000000	27,784.00	27,784.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		744573106	30,862.000	PUBLIC SERVICE ENTERPRISE GROU		3/31/2021	3/8/2021	3/31/2021	0.000000	15,739.62	15,739.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		74460D109	9,279.000	PUBLIC STORAGE		3/31/2021	3/15/2021	3/31/2021	0.000000	18,558.00	18,558.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		745867101	15,584.000	PULTEGROUP INC		1/5/2021	12/15/2020	1/5/2021	0.000000	2,181.76	2,181.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		747525103	69,003.000	QUALCOMM INC		3/25/2021	3/3/2021	3/25/2021	0.000000	44,851.95	44,851.95	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		74762E102	9,066.000	QUANTA SERVICES INC		1/15/2021	12/31/2020	1/15/2021	0.000000	543.96	543.96	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		74834L100	8,495.000	QUEST DIAGNOSTICS INC		2/3/2021	1/19/2021	2/3/2021	0.000000	4,757.20	4,757.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		754730109	7,403.000	RAYMOND JAMES FINANCIAL INC		1/19/2021	1/4/2021	1/19/2021	0.000000	2,887.17	2,887.17	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		75513E101	92,657.000	RAYTHEON TECHNOLOGIES CORP		3/25/2021	2/25/2021	3/25/2021	0.000000	44,012.08	44,012.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		756109104	21,677.000	REALTY INCOME CORP		1/15/2021	12/31/2020	1/15/2021	0.000000	5,083.26	5,083.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		756109104	21,677.000	REALTY INCOME CORP		2/16/2021	1/29/2021	2/16/2021	0.000000	5,083.26	5,083.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		756109104	21,414.000	REALTY INCOME CORP		3/15/2021	2/26/2021	3/15/2021	0.000000	5,021.58	5,021.58	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		758849103	9,167.000	REGENCY CENTERS CORP		1/5/2021	12/15/2020	1/5/2021	0.000000	5,454.37	5,454.37	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		7591EP100	55,795.000	REGIONS FINANCIAL CORP		1/4/2021	12/3/2020	1/4/2021	0.000000	8,648.23	8,648.23	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		760759100	12,855.000	REPUBLIC SERVICES INC		1/15/2021	12/31/2020	1/15/2021	0.000000	5,463.38	5,463.38	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		761152107	8,841.000	RESMED INC		3/18/2021	2/10/2021	3/18/2021	0.000000	3,447.99	3,447.99	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		770323103	4,820.000	ROBERT HALF INTERNATIONAL INC		3/15/2021	2/24/2021	3/15/2021	0.000000	1,831.60	1,831.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		770323103	2,134.000	ROBERT HALF INTERNATIONAL INC		3/15/2021	2/24/2021	3/15/2021	0.000000	810.92	810.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		773903109	7,088.000	ROCKWELL AUTOMATION INC		3/10/2021	2/12/2021	3/10/2021	0.000000	7,584.16	7,584.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		775711104	13,497.000	ROLLINS INC		3/10/2021	2/9/2021	3/10/2021	0.000000	1,079.76	1,079.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		776696106	6,467.000	ROPER TECHNOLOGIES INC		1/22/2021	1/7/2021	1/22/2021	0.000000	3,637.69	3,637.69	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		778296103	21,720.000	ROSS STORES INC		3/31/2021	3/15/2021	3/31/2021	0.000000	6,190.20	6,190.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		78409V104	14,679.000	S&P GLOBAL INC		3/10/2021	2/23/2021	3/10/2021	0.000000	11,302.83	11,302.83	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		78410G104	6,779.000	SBA COMMUNICATIONS CORP		3/26/2021	3/9/2021	3/26/2021	0.000000	3,931.82	3,931.82	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		78440X101	4,257.000	SL GREEN REALTY CORP		1/15/2021	12/14/2020	1/15/2021	0.000000	8,514.00	8,514.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		78440X804	4,335.000	SL GREEN REALTY CORP		2/16/2021	1/28/2021	2/16/2021	0.000000	1,314.81	1,314.81	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		78440X804	141.000	SL GREEN REALTY CORP		2/16/2021	1/28/2021	2/16/2021	0.000000	42.77	42.77	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		78440X804	4,428.000	SL GREEN REALTY CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	1,343.01	1,343.01	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		806857108	80,662.000	SCHLUMBERGER LTD		1/14/2021	12/1/2020	1/14/2021	0.000000	10,082.75	10,082.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		808513105	91,008.000	CHARLES SCHWAB CORP/THE		2/26/2021	2/11/2021	2/26/2021	0.000000	16,381.44	16,381.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		81211K100	9,466.000	SEALED AIR CORP		3/19/2021	3/4/2021	3/19/2021	0.000000	1,514.56	1,514.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		816851109	16,809.000	SEMPRA ENERGY		1/15/2021	12/17/2020	1/15/2021	0.000000	17,565.41	17,565.41	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		824348106	4,987.000	SHERWIN-WILLIAMS CO/THE		3/12/2021	2/26/2021	3/12/2021	0.000000	8,228.55	8,228.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		828806109	20,182.000	SIMON PROPERTY GROUP INC		1/22/2021	12/23/2020	1/22/2021	0.000000	26,236.60	26,236.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		83088M102	10,133.000	SKYWORKS SOLUTIONS INC		3/9/2021	2/12/2021	3/9/2021	0.000000	5,066.50	5,066.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		831865209	8,611.000	A O SMITH CORP		2/16/2021	1/28/2021	2/16/2021	0.000000	2,238.86	2,238.86	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		832696405	6,961.000	J M SMUCKER CO/THE		3/1/2021	2/11/2021	3/1/2021	0.000000	6,264.90	6,264.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		833034101	3,308.000	SNAP-ON INC		3/10/2021	2/22/2021	3/10/2021	0.000000	4,068.84	4,068.84	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		842587107	64,442.000	SOUTHERN CO/THE		3/8/2021	2/12/2021	3/8/2021	0.000000	41,242.88	41,242.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		854502101	9,775.000	STANLEY BLACK & DECKER INC		3/23/2021	3/8/2021	3/23/2021	0.000000	6,842.50	6,842.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		855244109	71,608.000	STARBUCKS CORP		3/5/2021	2/17/2021	3/5/2021	0.000000	32,223.60	32,223.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		857477103	22,634.000	STATE STREET CORP		1/19/2021	12/31/2020	1/19/2021	0.000000	11,769.68	11,769.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		863667101	19,877.000	STRYKER CORP		1/29/2021	12/30/2020	1/29/2021	0.000000	12,522.51	12,522.51	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		87165B103	32,800.000	SYNCHRONY FINANCIAL		2/16/2021	2/4/2021	2/16/2021	0.000000	7,216.00	7,216.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		871829107	32,368.000	SYSCO CORP		1/29/2021	1/7/2021	1/29/2021	0.000000	14,565.60	14,565.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		872540109	73,251.000	TJX COS INC/THE		3/4/2021	2/10/2021	3/4/2021	0.000000	19,045.26	19,045.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		87612E106	30,552.000	TARGET CORP		3/10/2021	2/16/2021	3/10/2021	0.000000	20,775.36	20,775.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		879369106	2,841.000	TELEFLEX INC		3/15/2021	3/4/2021	3/15/2021	0.000000	965.94	965.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		880770102	10,131.000	TERADYNE INC		3/19/2021	2/18/2021	3/19/2021	0.000000	1,013.10	1,013.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		882508104	56,494.000	TEXAS INSTRUMENTS INC		2/8/2021	1/29/2021	2/8/2021	0.000000	57,623.88	57,623.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		883203101	13,251.000	TEXTRON INC		1/4/2021	12/10/2020	1/1/2021	0.000000	265.02	265.02	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		883556102	22,988.000	THERMO FISHER SCIENTIFIC INC		1/15/2021	12/14/2020	1/15/2021	0.000000	5,057.36	5,057.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		88579Y101	35,192.000	3M CO		3/12/2021	2/11/2021	3/12/2021	0.000000	52,084.16	52,084.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		892356106	7,108.000	TRACTOR SUPPLY CO		3/9/2021	2/19/2021	3/9/2021	0.000000	3,696.16	3,696.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		89417E109	15,454.000	TRAVELERS COS INC/THE		3/31/2021	3/9/2021	3/31/2021	0.000000	13,135.90	13,135.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		89832Q109	82,249.000	TRUIST FINANCIAL CORP		3/1/2021	2/11/2021	3/1/2021	0.000000	37,012.05	37,012.05	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		902494103	17,945.000	TYSON FOODS INC		3/15/2021	2/26/2021	3/15/2021	0.000000	7,985.53	7,985.53	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		902653104	18,239.000	UDR INC		2/1/2021	1/8/2021	2/1/2021	0.000000	6,566.04	6,566.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		902973304	86,518.000	US BANCORP		1/15/2021	12/30/2020	1/15/2021	0.000000	36,337.56	36,337.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		907818108	41,113.000	UNION PACIFIC CORP		3/31/2021	2/25/2021	3/31/2021	0.000000	39,879.61	39,879.61	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		911312106	43,636.000	UNITED PARCEL SERVICE INC		3/10/2021	2/19/2021	3/10/2021	0.000000	44,508.72	44,508.72	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002 Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		91324P102	57,888.000	UNITEDHEALTH GROUP INC		3/23/2021	3/12/2021	3/23/2021	0.000000	72,360.00	72,360.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		913903100	4,742.000	UNIVERSAL HEALTH SERVICES INC		3/31/2021	3/12/2021	3/31/2021	0.000000	948.40	948.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		91529Y106	13,351.000	UNUM GROUP		2/19/2021	1/28/2021	2/19/2021	0.000000	3,805.04	3,805.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		918204108	19,511.000	VF CORP		3/22/2021	3/9/2021	3/22/2021	0.000000	9,560.39	9,560.39	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		91913Y100	24,879.000	VALERO ENERGY CORP		3/4/2021	2/10/2021	3/4/2021	0.000000	24,381.42	24,381.42	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		92276F100	22,245.000	VENTAS INC		1/20/2021	12/31/2020	1/20/2021	0.000000	10,010.25	10,010.25	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		92343V104	259,435.000	VERIZON COMMUNICATIONS INC		2/1/2021	1/7/2021	2/1/2021	0.000000	162,795.46	162,795.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		92345Y106	9,920.000	VERISK ANALYTICS INC		3/31/2021	3/12/2021	3/31/2021	0.000000	2,876.80	2,876.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		92556H206	32,761.000	VIACOMCBS INC		1/4/2021	12/14/2020	1/4/2021	0.000000	7,862.64	7,862.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		92826C839	103,454.000	VISA INC		3/1/2021	2/11/2021	3/1/2021	0.000000	33,105.28	33,105.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		929042109	8,247.000	VORNADO REALTY TRUST		2/12/2021	1/29/2021	2/12/2021	0.000000	4,370.91	4,370.91	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		929042109	1,637.000	VORNADO REALTY TRUST		2/12/2021	1/29/2021	2/12/2021	0.000000	867.61	867.61	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		929160109	8,085.000	VULCAN MATERIALS CO		3/15/2021	2/26/2021	3/15/2021	0.000000	2,991.45	2,991.45	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		92939U106	19,245.000	WEC ENERGY GROUP INC		3/1/2021	2/11/2021	3/1/2021	0.000000	13,038.49	13,038.49	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		929740108	10,915.000	WESTINGHOUSE AIR BRAKE TECHNOL		2/26/2021	2/11/2021	2/26/2021	0.000000	1,309.80	1,309.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		931142103	80,687.000	WALMART INC		1/4/2021	12/10/2020	1/4/2021	0.000000	43,570.98	43,570.98	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		931427108	43,849.000	WALGREENS BOOTS ALLIANCE INC		3/12/2021	2/18/2021	3/12/2021	0.000000	20,499.41	20,499.41	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		94106L109	23,721.000	WASTE MANAGEMENT INC		3/26/2021	3/11/2021	3/26/2021	0.000000	13,639.58	13,639.58	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		949746101	254,338.000	WELLS FARGO & CO		3/1/2021	2/4/2021	3/1/2021	0.000000	25,433.80	25,433.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		95040Q104	25,460.000	WELLTOWER INC		2/26/2021	2/19/2021	2/26/2021	0.000000	15,530.60	15,530.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		955306105	4,447.000	WEST PHARMACEUTICAL SERVICES I		2/3/2021	1/19/2021	2/3/2021	0.000000	755.99	755.99	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		959802109	25,083.000	WESTERN UNION CO/THE		3/31/2021	3/16/2021	3/31/2021	0.000000	5,894.51	5,894.51	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		96145D105	16,025.000	WESTROCK CO		2/23/2021	2/10/2021	2/23/2021	0.000000	3,205.00	3,205.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		962166104	45,539.000	WEYERHAEUSER CO		3/19/2021	3/4/2021	3/19/2021	0.000000	7,741.63	7,741.63	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		963320106	3,816.000	WHIRLPOOL CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	4,770.00	4,770.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		969457100	74,041.000	WILLIAMS COS INC/THE		3/29/2021	3/11/2021	3/29/2021	0.000000	30,356.81	30,356.81	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		98389B100	31,775.000	XCEL ENERGY INC		1/20/2021	12/22/2020	1/20/2021	0.000000	13,663.25	13,663.25	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		98419M100	10,996.000	XYLEM INC/NY		3/18/2021	2/17/2021	3/18/2021	0.000000	3,078.88	3,078.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		98421M106	10,223.000	XEROX HOLDINGS CORP		1/29/2021	12/30/2020	1/29/2021	0.000000	2,555.75	2,555.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		988498101	18,405.000	YUM! BRANDS INC		3/12/2021	2/11/2021	3/12/2021	0.000000	9,202.50	9,202.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		98956P102	12,096.000	ZIMMER BIOMET HOLDINGS INC		1/29/2021	12/24/2020	1/29/2021	0.000000	2,903.04	2,903.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		989701107	392.000	ZIONS BANCORP NA		2/25/2021	2/17/2021	2/25/2021	0.000000	133.28	133.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		989701107	9,614.000	ZIONS BANCORP NA		2/25/2021	2/17/2021	2/25/2021	0.000000	3,268.76	3,268.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		98978V103	29,051.000	ZOETIS INC		3/1/2021	1/19/2021	3/1/2021	0.000000	7,262.75	7,262.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G0176J109	5,615.000	ALLEGION PLC		3/31/2021	3/16/2021	3/31/2021	0.000000	2,021.40	2,021.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G0250X107	1,768.000	AMCOR PLC		3/16/2021	2/23/2021	3/16/2021	0.000000	207.74	207.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G0250X107	93,925.000	AMCOR PLC		3/16/2021	2/23/2021	3/16/2021	0.000000	11,036.19	11,036.19	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G0403H108	13,767.000	AON PLC		2/12/2021	1/29/2021	2/12/2021	0.000000	6,332.82	6,332.82	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G1151C101	36,713.000	ACCENTURE PLC		2/12/2021	1/13/2021	2/12/2021	0.000000	32,307.44	32,307.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G29183103	24,319.000	EATON CORP PLC		3/30/2021	3/15/2021	3/30/2021	0.000000	18,482.44	18,482.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G3223R108	2,438.000	EVEREST RE GROUP LTD		3/31/2021	3/16/2021	3/31/2021	0.000000	3,778.90	3,778.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G47567105	23,672.000	IHS MARKIT LTD		2/12/2021	1/28/2021	2/12/2021	0.000000	4,734.40	4,734.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G491BT108	22,980.000	INVESCO LTD		3/2/2021	2/12/2021	3/2/2021	0.000000	3,561.90	3,561.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G51502105	43,236.000	JOHNSON CONTROLS INTERNATIONAL		1/15/2021	12/18/2020	1/15/2021	0.000000	11,241.36	11,241.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G5494J103	32,022.000	LINDE PLC		3/22/2021	3/4/2021	3/22/2021	0.000000	33,943.32	33,943.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G5960L103	81,759.000	MEDTRONIC PLC		1/15/2021	12/21/2020	1/15/2021	0.000000	47,420.22	47,420.22	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G6518L108	21,781.000	NIELSEN HOLDINGS PLC		3/18/2021	3/3/2021	3/18/2021	0.000000	1,306.86	1,306.86	0.00

BNY MELLON

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G7945M107	2,715.000	SEAGATE TECHNOLOGY PLC		1/6/2021	12/22/2020	1/6/2021	0.000000	1,819.05	1,819.05	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G7945M107	10,915.000	SEAGATE TECHNOLOGY PLC		1/6/2021	12/22/2020	1/6/2021	0.000000	7,313.05	7,313.05	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G7S00T104	71.000	PENTAIR PLC		2/5/2021	1/21/2021	2/5/2021	0.000000	14.20	14.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G7S00T104	10,042.000	PENTAIR PLC		2/5/2021	1/21/2021	2/5/2021	0.000000	2,008.40	2,008.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G8473T100	5,206.000	STERIS PLC		3/25/2021	2/23/2021	3/25/2021	0.000000	2,082.40	2,082.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G8994E103	14,650.000	TRANE TECHNOLOGIES PLC		3/31/2021	3/4/2021	3/31/2021	0.000000	8,643.50	8,643.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G96629103	7,740.000	WILLIS TOWERS WATSON PLC		1/15/2021	12/30/2020	1/15/2021	0.000000	5,495.40	5,495.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G97822103	8,327.000	PERRIGO CO PLC		3/30/2021	3/11/2021	3/30/2021	0.000000	1,998.48	1,998.48	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		H1467J104	26,229.000	CHUBB LTD		1/8/2021	12/17/2020	1/8/2021	0.000000	20,458.62	20,458.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		H2906T109	9,101.000	GARMIN LTD		3/31/2021	3/12/2021	3/31/2021	0.000000	5,551.61	5,551.61	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		H84989104	20,179.000	TE CONNECTIVITY LTD		3/5/2021	2/18/2021	3/5/2021	0.000000	9,685.92	9,685.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		N53745100	15,687.000	LYONDELLBASELL INDUSTRIES NV		3/15/2021	3/5/2021	3/15/2021	0.000000	16,471.35	16,471.35	0.00
INTEREST						**0.000**							**51.70**	**51.70**	**0.00**
U.S. DOLLAR						**0.000**							**51.70**	**51.70**	**0.00**
	KR2F19020002	KR2F19020002: S&P 500 INDEX	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/5/2021	1/5/2021	1/1/2021	0.000000	15.05	15.05	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/2/2021	2/2/2021	2/1/2021	0.000000	20.86	20.86	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/2/2021	3/2/2021	3/1/2021	0.000000	15.19	15.19	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CR INTEREST-ACCOUNT 9565998400		1/1/2021	12/31/2020	12/31/2020	0.000000	0.20	0.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CR INTEREST-ACCOUNT 9565998400		2/1/2021	1/29/2021	1/29/2021	0.000000	0.36	0.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CR INTEREST-ACCOUNT 9565998400		3/1/2021	2/26/2021	2/26/2021	0.000000	0.04	0.04	0.00
INTEREST ACCRUAL						**0.000**							**0.00**	**-1.28**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**-1.28**	**0.00**
	KR2F19020002	KR2F19020002: S&P 500 INDEX	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/31/2020	12/31/2020	1/1/2021	0.000000	0.00	-0.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/31/2021	1/31/2021	2/1/2021	0.000000	0.00	-0.37	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/28/2021	2/28/2021	3/1/2021	0.000000	0.00	-0.63	0.00
MANUAL JOURNAL ENTRIES						**0.000**							**0.00**	**0.00**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**0.00**	**0.00**
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE DECEMBER 2020 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	319.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE JANUARY 2021 GL ACCT:(71..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-1,874.34	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE JANUARY 2021 GL ACC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	1,874.34	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE FEBRUARY 2021 GL ACCT:(7..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-9,770.65	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE GL ACCT:(71042C)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	9,770.65	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE MARCH 2021 GL ACCT:(7104..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-354.07	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE DECEMBER 2020 GL ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	1,172.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE JANUARY 2021 GL ACCT:(..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-1,931.18	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE JANUARY 2021 GL AC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	1,931.18	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE FEBRUARY 2021 GL ACCT:..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-2,767.17	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE GL ACCT:(220390)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	2,767.17	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE MARCH 2021 GL ACCT:(22..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-1,486.07	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE DECEMBER 2020 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-319.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE JANUARY 2021 GL ACCT:(22..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	1,874.34	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE JANUARY 2021 GL ACC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-1,874.34	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE FEBRUARY 2021 GL ACCT:(2..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	9,770.65	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE GL ACCT:(220391)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-9,770.65	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE MARCH 2021 GL ACCT:(2203..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	354.07	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN DECEMBER 2020 ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-7,504.43	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN JANUARY 2021 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	11,010.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL EARNINGS JANUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-11,010.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN FEBRUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	8,685.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN GL ACCT:(120350)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-8,685.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN MARCH 2021 GL ACCT:..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	9,560.83	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE DECEMBER 2020 GL ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-1,172.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE JANUARY 2021 GL ACCT:(..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	1,931.18	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE JANUARY 2021 GL AC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-1,931.18	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE FEBRUARY 2021 GL ACCT:..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	2,767.17	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE GL ACCT:(710480)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-2,767.17	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE MARCH 2021 GL ACCT:(71..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	1,486.07	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN DECEMBER 2020 ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	7,504.43	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN JANUARY 2021 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-11,010.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL EARNINGS JANUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	11,010.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN FEBRUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-8,685.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN GL ACCT:(625050)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	8,685.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN MARCH 2021 GL ACCT:..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-9,560.83	0.00
MISCELLANEOUS ACTIVITY						**-3.751**							**-101.74**	**123.95**	**-101.74**
U.S. DOLLAR						**-3.751**							**-101.74**	**123.95**	**-101.74**
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		03748R747	-0.780	TO ADJUST FRACTIONS APARTMENT INVES..		1/8/2021	1/8/2021	1/8/2021	0.000000	-34.72	0.00	-34.72
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		03750L109	-0.780	TO ADJUST FRACTIONS APARTMENT INCOM..		1/8/2021	1/8/2021	1/8/2021	0.000000	-28.08	0.00	-28.08
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		20605P101	0.000	Cash in Lieu of Fractional Sha CONCHO RESO..		1/26/2021	1/26/2021		0.000000	14.44	14.44	14.44
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		20825C104	-0.340	TO ADJUST FRACTIONS CONOCOPHILLIPS		1/28/2021	1/28/2021	1/28/2021	0.000000	-15.12	0.00	-15.12
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		775711104	-0.500	TO ADJUST FRACTIONS ROLLINS INC		1/8/2021	1/8/2021	1/8/2021	0.000000	-13.31	0.00	-13.31
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		78440X101	0.000	Cash in Lieu of Fractional Sha SL GREEN REAL..		1/29/2021	1/29/2021		0.000000	54.13	54.13	54.13
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		78440X101	0.000	Cash in Lieu of Fractional Sha SL GREEN REAL..		1/29/2021	1/29/2021		0.000000	55.38	55.38	55.38
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		78440X804	-0.889	RV: FRACADJ:RAF-ERU-IAS-5038966		1/21/2021	1/21/2021	1/21/2021	0.000000	-88.48	0.00	-88.48
	KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		78440X804	-0.462	TO ADJUST FRACTIONS SL GREEN REALTY ..		1/28/2021	1/28/2021	1/28/2021	0.000000	-45.98	0.00	-45.98
PURCHASES						**7,395,032.100**							**63,214,931.61**	**-63,214,931.61**	**0.00**
U.S. DOLLAR						**7,395,032.100**							**63,214,931.61**	**-63,214,931.61**	**0.00**
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	46,831.520	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/5/2021	1/5/2021	1/5/2021	1.000000	46,831.52	-46,831.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	64,903.450	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/6/2021	1/6/2021	1/6/2021	1.000000	64,903.45	-64,903.45	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	96,421.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/7/2021	1/7/2021	1/7/2021	1.000000	96,421.56	-96,421.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	989,699.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/8/2021	1/8/2021	1/8/2021	1.000000	989,699.50	-989,699.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	4,008.620	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/12/2021	1/12/2021	1/12/2021	1.000000	4,008.62	-4,008.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	54,537.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/13/2021	1/13/2021	1/13/2021	1.000000	54,537.50	-54,537.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	61,856.740	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/14/2021	1/14/2021	1/14/2021	1.000000	61,856.74	-61,856.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	381,354.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/15/2021	1/15/2021	1/15/2021	1.000000	381,354.70	-381,354.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	120,015.060	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/20/2021	1/20/2021	1/20/2021	1.000000	120,015.06	-120,015.06	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	30,952.080	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/21/2021	1/21/2021	1/21/2021	1.000000	30,952.08	-30,952.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	29,874.290	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/22/2021	1/22/2021	1/22/2021	1.000000	29,874.29	-29,874.29	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	75,064.580	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/27/2021	1/27/2021	1/27/2021	1.000000	75,064.58	-75,064.58	0.00

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Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	8,616.160	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/28/2021	1/28/2021	1/28/2021	1.000000	8,616.16	-8,616.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	68,214.460	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/29/2021	1/29/2021	1/29/2021	1.000000	68,214.46	-68,214.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	583,776.580	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/1/2021	2/1/2021	2/1/2021	1.000000	583,776.58	-583,776.58	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	33,093.790	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/2/2021	2/2/2021	2/2/2021	1.000000	33,093.79	-33,093.79	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	31,961.790	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/3/2021	2/3/2021	2/3/2021	1.000000	31,961.79	-31,961.79	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	2,451.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/4/2021	2/4/2021	2/4/2021	1.000000	2,451.60	-2,451.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	46,003.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/5/2021	2/5/2021	2/5/2021	1.000000	46,003.50	-46,003.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	23,540.940	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/9/2021	2/9/2021	2/9/2021	1.000000	23,540.94	-23,540.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	23,519.450	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/10/2021	2/10/2021	2/10/2021	1.000000	23,519.45	-23,519.45	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	209,685.980	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/11/2021	2/11/2021	2/11/2021	1.000000	209,685.98	-209,685.98	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	116,005.620	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/12/2021	2/12/2021	2/12/2021	1.000000	116,005.62	-116,005.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	10,559.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/17/2021	2/17/2021	2/17/2021	1.000000	10,559.64	-10,559.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	4,237.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/18/2021	2/18/2021	2/18/2021	1.000000	4,237.03	-4,237.03	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	72,350.780	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/19/2021	2/19/2021	2/19/2021	1.000000	72,350.78	-72,350.78	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	15,811.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/23/2021	2/23/2021	2/23/2021	1.000000	15,811.26	-15,811.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	1,528.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/24/2021	2/24/2021	2/24/2021	1.000000	1,528.56	-1,528.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	19,320.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/25/2021	2/25/2021	2/25/2021	1.000000	19,320.00	-19,320.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	134,889.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/26/2021	2/26/2021	2/26/2021	1.000000	134,889.80	-134,889.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	172,053.430	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/1/2021	3/1/2021	3/1/2021	1.000000	172,053.43	-172,053.43	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	37,464.310	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/2/2021	3/2/2021	3/2/2021	1.000000	37,464.31	-37,464.31	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	18,133.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/3/2021	3/3/2021	3/3/2021	1.000000	18,133.50	-18,133.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	63,844.740	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/4/2021	3/4/2021	3/4/2021	1.000000	63,844.74	-63,844.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	197,221.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/5/2021	3/5/2021	3/5/2021	1.000000	197,221.30	-197,221.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	190,613.350	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/9/2021	3/9/2021	3/9/2021	1.000000	190,613.35	-190,613.35	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	687,976.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/10/2021	3/10/2021	3/10/2021	1.000000	687,976.64	-687,976.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	295,267.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/11/2021	3/11/2021	3/11/2021	1.000000	295,267.68	-295,267.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	172,103.460	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/12/2021	3/12/2021	3/12/2021	1.000000	172,103.46	-172,103.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	300,841.360	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/15/2021	3/15/2021	3/15/2021	1.000000	300,841.36	-300,841.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	51,607.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/17/2021	3/17/2021	3/17/2021	1.000000	51,607.49	-51,607.49	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	52,904.250	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/18/2021	3/18/2021	3/18/2021	1.000000	52,904.25	-52,904.25	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	40,821.110	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/19/2021	3/19/2021	3/19/2021	1.000000	40,821.11	-40,821.11	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	201,940.780	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/23/2021	3/23/2021	3/23/2021	1.000000	201,940.78	-201,940.78	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	10,952.240	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/24/2021	3/24/2021	3/24/2021	1.000000	10,952.24	-10,952.24	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	259,703.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/25/2021	3/25/2021	3/25/2021	1.000000	259,703.68	-259,703.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	207,566.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/26/2021	3/26/2021	3/26/2021	1.000000	207,566.64	-207,566.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	125,726.060	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/30/2021	3/30/2021	3/30/2021	1.000000	125,726.06	-125,726.06	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	481,893.540	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/31/2021	3/31/2021	3/31/2021	1.000000	481,893.54	-481,893.54	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00130H105	879.000	AES CORP/THE KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	26.170000	23,012.22	-23,012.22	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00130H105	2,994.000	AES CORP/THE KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	26.310000	78,802.08	-78,802.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00287Y109	4,108.000	ABBVIE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	103.420000	424,890.44	-424,890.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		003654100	175.000	ABIOMED INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	324.780000	56,838.25	-56,838.25	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00507V109	1,575.000	ACTIVISION BLIZZARD INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	92.680000	145,986.75	-145,986.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00507V109	704.000	ACTIVISION BLIZZARD INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	90.490000	63,712.00	-63,712.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00724F101	536.000	ADOBE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	489.380000	262,313.04	-262,313.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		007903107	2,418.000	ADVANCED MICRO DEVICES INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	87.840000	212,421.30	-212,421.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		007903107	2,003.000	ADVANCED MICRO DEVICES INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	79.060000	158,377.21	-158,377.21	0.00

BNY MELLON

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		009158106	8.000	AIR PRODUCTS AND CHEMICALS INC KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	275.400000	2,203.28	-2,203.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		012653101	823.000	ALBEMARLE CORP KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	151.500000	124,692.73	-124,692.73	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		015271109	58.000	ALEXANDRIA REAL ESTATE EQUITIE KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	171.030000	9,920.32	-9,920.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		015351109	2,901.000	ALEXION PHARMACEUTICALS INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	155.590000	451,395.60	-451,395.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		016255101	72.000	ALIGN TECHNOLOGY INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	615.160000	44,292.24	-44,292.24	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		016255101	61.000	ALIGN TECHNOLOGY INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	529.460000	32,297.67	-32,297.67	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		023135106	415.000	AMAZON.COM INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	3,331.000000	1,382,369.15	-1,382,369.15	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		023135106	152.000	AMAZON.COM INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	3,074.960000	467,395.44	-467,395.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		023608102	46.000	AMEREN CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	78.800000	3,625.26	-3,625.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		025816109	1,848.000	AMERICAN EXPRESS CO KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	140.710000	260,050.56	-260,050.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		026874784	774.000	AMERICAN INTERNATIONAL GROUP I KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	46.830000	36,254.16	-36,254.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		030420103	25.000	AMERICAN WATER WORKS CO INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	164.020000	4,100.75	-4,100.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		030420103	15.000	AMERICAN WATER WORKS CO INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	138.360000	2,075.55	-2,075.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		03662Q105	63.000	ANSYS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	377.410000	23,777.46	-23,777.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		03743Q108	1,465.000	APA CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	19.480000	28,552.85	-28,552.85	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		037833100	27,423.000	APPLE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	137.390000	3,767,920.20	-3,767,920.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		039483102	557.000	ARCHER-DANIELS-MIDLAND CO KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	56.830000	31,659.88	-31,659.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		040413106	23.000	ARISTA NETWORKS INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	319.980000	7,359.77	-7,359.77	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		052769106	521.000	AUTODESK INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	300.490000	156,560.50	-156,560.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		052769106	130.000	AUTODESK INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	261.500000	33,996.30	-33,996.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		053015103	4.000	AUTOMATIC DATA PROCESSING INC KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	170.560000	682.28	-682.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		053484101	188.000	AVALONBAY COMMUNITIES INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	182.790000	34,366.40	-34,366.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		05722G100	5,344.000	BAKER HUGHES CO KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	22.620000	120,934.72	-120,934.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		058498106	277.000	BALL CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	81.250000	22,509.02	-22,509.02	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		075887109	51.000	BECTON DICKINSON AND CO KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	254.890000	12,999.90	-12,999.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		084423102	69.000	W R BERKLEY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	64.990000	4,485.00	-4,485.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		084423102	122.000	W R BERKLEY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	74.120000	9,043.86	-9,043.86	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		084670702	1,251.000	BERKSHIRE HATHAWAY INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	250.990000	314,001.00	-314,001.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		090572207	10.000	BIO-RAD LABORATORIES INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	605.010000	6,050.20	-6,050.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		09062X103	133.000	BIOGEN INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	267.390000	35,564.20	-35,564.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		097023105	2,459.000	BOEING CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	255.820000	629,085.97	-629,085.97	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		09857L108	97.000	BOOKING HOLDINGS INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	2,287.740000	221,911.75	-221,911.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		099724106	644.000	BORGWARNER INC KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.710000	27,511.68	-27,511.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		099724106	21.000	BORGWARNER INC KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	49.020000	1,029.63	-1,029.63	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		101121101	235.000	BOSTON PROPERTIES INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	104.390000	24,534.00	-24,534.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		101137107	2,609.000	BOSTON SCIENTIFIC CORP KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	38.760000	101,150.93	-101,150.93	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		101137107	201.000	BOSTON SCIENTIFIC CORP KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	38.170000	7,674.18	-7,674.18	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		110122108	1,092.000	BRISTOL MYERS SQUIBB CO KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	61.560000	67,234.44	-67,234.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		11135F101	662.000	BROADCOM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	470.630000	311,563.68	-311,563.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		115637209	124.000	BROWN-FORMAN CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	73.680000	9,137.56	-9,137.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		115637209	148.000	BROWN-FORMAN CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	68.730000	10,173.52	-10,173.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12503M108	125.000	CBOE GLOBAL MARKETS INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	95.120000	11,891.25	-11,891.25	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12503M108	3.000	CBOE GLOBAL MARKETS INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	102.070000	306.24	-306.24	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12504L109	322.000	CBRE GROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	76.740000	24,713.50	-24,713.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12514G108	109.000	CDW CORP/DE KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	149.980000	16,348.91	-16,348.91	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		125269100	157.000	CF INDUSTRIES HOLDINGS INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	48.170000	7,564.26	-7,564.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12572Q105	87.000	CME GROUP INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	193.530000	16,837.98	-16,837.98	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12572Q105	455.000	CME GROUP INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	202.660000	92,214.85	-92,214.85	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		126408103	790.000	CSX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	90.770000	71,716.20	-71,716.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		127097103	752.000	CABOT OIL & GAS CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	18.050000	13,581.12	-13,581.12	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		127387108	828.000	CADENCE DESIGN SYSTEMS INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	137.100000	113,527.08	-113,527.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12769G100	13,902.000	CAESARS ENTERTAINMENT INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	89.320000	1,241,865.66	-1,241,865.66	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		14040H105	1,057.000	CAPITAL ONE FINANCIAL CORP KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	126.430000	133,647.08	-133,647.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		143130102	382.000	CARMAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	125.660000	48,005.94	-48,005.94	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		143658300	3,724.000	CARNIVAL CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	28.960000	107,884.28	-107,884.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		14448C104	937.000	CARRIER GLOBAL CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	38.330000	35,924.58	-35,924.58	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		148806102	612.000	CATALENT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	113.430000	69,425.28	-69,425.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		148806102	175.000	CATALENT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	106.010000	18,553.50	-18,553.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		15135B101	32.000	CENTENE CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	60.400000	1,933.12	-1,933.12	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		15189T107	197.000	CENTERPOINT ENERGY INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	22.260000	4,387.19	-4,387.19	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		156782104	484.000	CERNER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	80.090000	38,768.40	-38,768.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		166764100	7,181.000	CHEVRON CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	103.380000	742,443.59	-742,443.59	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		169656105	98.000	CHIPOTLE MEXICAN GRILL INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	1,479.550000	144,996.88	-144,996.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		169656105	20.000	CHIPOTLE MEXICAN GRILL INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	1,421.200000	28,424.20	-28,424.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		172062101	257.000	CINCINNATI FINANCIAL CORP KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	87.340000	22,448.95	-22,448.95	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		172062101	15.000	CINCINNATI FINANCIAL CORP KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	107.000000	1,605.15	-1,605.15	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		172908105	301.000	CINTAS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	333.050000	100,251.06	-100,251.06	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		172967424	3,199.000	CITIGROUP INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	73.010000	233,590.98	-233,590.98	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		189054109	20.000	CLOROX CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	186.130000	3,722.80	-3,722.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		192446102	602.000	COGNIZANT TECHNOLOGY SOLUTIONS KEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	74.690000	44,969.40	-44,969.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		20030N101	5,117.000	COMCAST CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	55.460000	283,839.99	-283,839.99	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		200340107	26.000	COMERICA INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	69.350000	1,803.36	-1,803.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		205887102	41.000	CONAGRA BRANDS INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	34.590000	1,418.60	-1,418.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		20825C104	7,591.000	CONOCOPHILLIPS KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	52.600000	399,362.51	-399,362.51	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		21036P108	382.000	CONSTELLATION BRANDS INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	223.510000	85,384.64	-85,384.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		216648402	42.000	COOPER COS INC/THE KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	384.110000	16,133.04	-16,133.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		217204106	224.000	COPART INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	114.330000	25,612.16	-25,612.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		217204106	48.000	COPART INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	106.595000	5,117.04	-5,117.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		219350105	219.000	CORNING INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	37.280000	8,166.51	-8,166.51	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		22052L104	519.000	CORTEVA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.660000	22,145.73	-22,145.73	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		22160K105	266.000	COSTCO WHOLESALE CORP KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	328.910000	87,492.72	-87,492.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		231021106	172.000	CUMMINS INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	265.900000	45,736.52	-45,736.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		23331A109	561.000	DR HORTON INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	77.080000	43,247.49	-43,247.49	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002 Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		23355L106	341.000	DXC TECHNOLOGY CO KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	28.030000	9,561.64	-9,561.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		237194105	231.000	DARDEN RESTAURANTS INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	128.690000	29,729.70	-29,729.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		237194105	283.000	DARDEN RESTAURANTS INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	139.790000	39,563.40	-39,563.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		23918K108	197.000	DAVITA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	109.540000	21,581.35	-21,581.35	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		244199105	230.000	DEERE & CO KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	309.270000	71,134.40	-71,134.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		247361702	540.000	DELTA AIR LINES INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	49.000000	26,465.40	-26,465.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25179M103	12,160.000	DEVON ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	18.150000	220,825.60	-220,825.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25179M103	2,015.000	DEVON ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	22.700000	45,760.65	-45,760.65	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		252131107	43.000	DEXCOM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	403.250000	17,340.18	-17,340.18	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		252131107	185.000	DEXCOM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	344.630000	63,758.40	-63,758.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25278X109	1,181.000	DIAMONDBACK ENERGY INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	75.810000	89,543.42	-89,543.42	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		253868103	104.000	DIGITAL REALTY TRUST INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	145.050000	15,086.24	-15,086.24	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		254687106	2,359.000	WALT DISNEY CO/THE KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	191.140000	450,922.85	-450,922.85	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		254709108	470.000	DISCOVER FINANCIAL SERVICES KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	91.500000	43,009.70	-43,009.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		254709108	1,218.000	DISCOVER FINANCIAL SERVICES KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	94.780000	115,454.22	-115,454.22	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		256677105	101.000	DOLLAR GENERAL CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	195.720000	19,768.73	-19,768.73	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		256677105	308.000	DOLLAR GENERAL CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	187.780000	57,839.32	-57,839.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		256746108	530.000	DOLLAR TREE INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	106.140000	56,259.50	-56,259.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		256746108	145.000	DOLLAR TREE INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	108.120000	15,678.85	-15,678.85	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25754A201	21.000	DOMINO'S PIZZA INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	373.000000	7,833.21	-7,833.21	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		264411505	715.000	DUKE REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	41.050000	29,357.90	-29,357.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		26441C204	916.000	DUKE ENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	92.720000	84,940.68	-84,940.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		26875P101	2,029.000	EOG RESOURCES INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	70.080000	142,212.61	-142,212.61	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		277432100	378.000	EASTMAN CHEMICAL CO KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	111.800000	42,264.18	-42,264.18	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		278642103	2,145.000	EBAY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	61.120000	131,123.85	-131,123.85	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		278865100	424.000	ECOLAB INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	207.580000	88,018.16	-88,018.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		28176E108	222.000	EDWARDS LIFESCIENCES CORP KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	85.430000	18,967.68	-18,967.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		28176E108	997.000	EDWARDS LIFESCIENCES CORP KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	79.410000	79,181.74	-79,181.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		285512109	138.000	ELECTRONIC ARTS INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	138.630000	19,132.32	-19,132.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		291011104	1,309.000	EMERSON ELECTRIC CO KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	88.490000	115,846.50	-115,846.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29355A107	7,708.000	ENPHASE ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	195.630000	1,507,993.12	-1,507,993.12	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29355A107	588.000	ENPHASE ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	154.950000	91,116.48	-91,116.48	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		294429105	57.000	EQUIFAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	180.890000	10,311.30	-10,311.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29444U700	67.000	EQUINIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	746.910000	50,043.64	-50,043.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29444U700	38.000	EQUINIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	653.060000	24,816.66	-24,816.66	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29476L107	354.000	EQUITY RESIDENTIAL KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	71.430000	25,289.76	-25,289.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		297178105	65.000	ESSEX PROPERTY TRUST INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	275.340000	17,897.75	-17,897.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29786A106	588.000	ETSY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	220.840000	129,859.80	-129,859.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30040W108	25.000	EVERSOURCE ENERGY KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	82.140000	2,053.75	-2,053.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30161N101	784.000	EXELON CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	43.670000	34,245.12	-34,245.12	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		302130109	172.000	EXPEDITORS INTERNATIONAL OF WA KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	91.340000	15,712.20	-15,712.20	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30225T102	94.000	EXTRA SPACE STORAGE INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	116.940000	10,993.30	-10,993.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30225T102	305.000	EXTRA SPACE STORAGE INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	126.350000	38,539.80	-38,539.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30231G102	21,263.000	EXXON MOBIL CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	56.490000	1,201,359.50	-1,201,359.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		302445101	35.000	FLIR SYSTEMS INC KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	54.260000	1,899.45	-1,899.45	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		313747206	326.000	FEDERAL REALTY INVESTMENT TRUS KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	100.940000	32,909.70	-32,909.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		31620M106	835.000	FIDELITY NATIONAL INFORMATION KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	141.740000	118,361.25	-118,361.25	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		33616C100	540.000	FIRST REPUBLIC BANK/CA KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	156.210000	84,358.80	-84,358.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		33616C100	209.000	FIRST REPUBLIC BANK/CA KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	168.930000	35,308.46	-35,308.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		337738108	355.000	FISERV INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	112.240000	39,848.75	-39,848.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		337738108	432.000	FISERV INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	121.870000	52,652.16	-52,652.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		337932107	30.000	FIRSTENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	34.860000	1,046.10	-1,046.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		339041105	42.000	FLEETCOR TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	263.780000	11,079.18	-11,079.18	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		339041105	1.000	FLEETCOR TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	280.970000	280.98	-280.98	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		345370860	6,249.000	FORD MOTOR CO KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	12.830000	80,237.16	-80,237.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		34959E109	317.000	FORTINET INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	156.990000	49,769.00	-49,769.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		34959E109	604.000	FORTINET INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	174.490000	105,398.00	-105,398.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		34964C106	366.000	FORTUNE BRANDS HOME & SECURITY KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.710000	32,471.52	-32,471.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		354613101	198.000	FRANKLIN RESOURCES INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	25.680000	5,086.62	-5,086.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		35671D857	5,694.000	FREEPORT-MCMORAN INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	34.990000	199,290.00	-199,290.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		363576109	516.000	ARTHUR J GALLAGHER & CO KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	116.360000	60,046.92	-60,046.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		363576109	109.000	ARTHUR J GALLAGHER & CO KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	121.440000	13,238.05	-13,238.05	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		366651107	36.000	GARTNER INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	182.850000	6,582.96	-6,582.96	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		368736104	3,995.000	GENERAC HOLDINGS INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	305.630000	1,221,031.80	-1,221,031.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		37940X102	323.000	GLOBAL PAYMENTS INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	205.470000	66,370.04	-66,370.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		37959E102	13.000	GLOBE LIFE INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	98.960000	1,286.61	-1,286.61	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		38141G104	113.000	GOLDMAN SACHS GROUP INC/THE KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	344.200000	38,895.73	-38,895.73	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		40412C101	366.000	HCA HEALTHCARE INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	179.300000	65,627.46	-65,627.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		40434L105	2,096.000	HP INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	25.950000	54,412.16	-54,412.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		406216101	4,115.000	HALLIBURTON CO KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	21.790000	89,707.00	-89,707.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		418056107	189.000	HASBRO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	96.870000	18,310.32	-18,310.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		42250P103	561.000	HEALTHPEAK PROPERTIES INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	30.690000	17,222.70	-17,222.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		426281101	101.000	JACK HENRY & ASSOCIATES INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	153.390000	15,493.40	-15,493.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		426281101	62.000	JACK HENRY & ASSOCIATES INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	148.130000	9,184.68	-9,184.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		42809H107	709.000	HESS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	68.610000	48,651.58	-48,651.58	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		42824C109	2,068.000	HEWLETT PACKARD ENTERPRISE CO KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	15.280000	31,619.72	-31,619.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		43300A203	147.000	HILTON WORLDWIDE HOLDINGS INC KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	124.390000	18,286.80	-18,286.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		436106108	1,069.000	HOLLYFRONTIER CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	36.290000	38,804.70	-38,804.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		437076102	875.000	HOME DEPOT INC/THE KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	278.820000	243,976.25	-243,976.25	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		446150104	1,834.000	HUNTINGTON BANCSHARES INC/OH KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	15.980000	29,325.66	-29,325.66	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		44980X109	35.000	IPG PHOTONICS CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	234.710000	8,215.20	-8,215.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		45167R104	17.000	IDEX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	189.620000	3,223.71	-3,223.71	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		45168D104	126.000	IDEXX LABORATORIES INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	494.000000	62,245.26	-62,245.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		45168D104	97.000	IDEXX LABORATORIES INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	484.880000	47,034.33	-47,034.33	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		452327109	291.000	ILLUMINA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	428.640000	124,737.15	-124,737.15	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		45337C102	670.000	INCYTE CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	90.910000	60,916.40	-60,916.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		45687V106	22,678.000	INGERSOLL RAND INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.990000	975,154.00	-975,154.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		45866F104	485.000	INTERCONTINENTAL EXCHANGE INC KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	114.550000	55,561.60	-55,561.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		45866F104	855.000	INTERCONTINENTAL EXCHANGE INC KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	111.200000	95,084.55	-95,084.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		459506101	8,655.000	INTERNATIONAL FLAVORS & FRAGRA KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	126.940000	1,098,752.25	-1,098,752.25	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		460146103	29.000	INTERNATIONAL PAPER CO KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	46.750000	1,356.04	-1,356.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		461202103	339.000	INTUIT INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	392.730000	133,138.86	-133,138.86	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		461202103	1,175.000	INTUIT INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	381.280000	448,015.75	-448,015.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		46120E602	29.000	INTUITIVE SURGICAL INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	757.050000	21,954.74	-21,954.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		46120E602	204.000	INTUITIVE SURGICAL INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	707.490000	144,330.00	-144,330.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		46266C105	489.000	IQVIA HOLDINGS INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	184.320000	90,137.37	-90,137.37	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		46284V101	254.000	IRON MOUNTAIN INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	35.800000	9,095.74	-9,095.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		46625H100	2,763.000	JPMORGAN CHASE & CO KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	155.140000	428,679.45	-428,679.45	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		469814107	178.000	JACOBS ENGINEERING GROUP INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	123.370000	21,961.64	-21,961.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		493267108	1,522.000	KEYCORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	20.390000	31,048.80	-31,048.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		49446R109	15.000	KIMCO REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	16.700000	250.65	-250.65	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		49446R109	750.000	KIMCO REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	18.820000	14,122.50	-14,122.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		49456B101	1,289.000	KINDER MORGAN INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	15.920000	20,533.77	-20,533.77	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		518439104	666.000	ESTEE LAUDER COS INC/THE KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	253.050000	168,537.96	-168,537.96	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		518439104	166.000	ESTEE LAUDER COS INC/THE KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	285.220000	47,348.18	-47,348.18	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		524660107	203.000	LEGGETT & PLATT INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	47.380000	9,620.17	-9,620.17	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		526057104	1,176.000	LENNAR CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	86.870000	102,170.88	-102,170.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		532457108	2,553.000	ELI LILLY AND CO KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	201.620000	514,761.39	-514,761.39	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		532457108	5,647.000	ELI LILLY AND CO KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	184.290000	1,040,742.10	-1,040,742.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		538034109	177.000	LIVE NATION ENTERTAINMENT INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	75.020000	13,280.31	-13,280.31	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		538034109	260.000	LIVE NATION ENTERTAINMENT INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	84.680000	22,019.40	-22,019.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		548661107	623.000	LOWE'S COS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	173.030000	107,803.92	-107,803.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		55261F104	142.000	M&T BANK CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	152.070000	21,595.36	-21,595.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		552953101	226.000	MGM RESORTS INTERNATIONAL KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	32.480000	7,342.74	-7,342.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		55354G100	94.000	MSCI INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	430.190000	40,438.80	-40,438.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		565849106	4,505.000	MARATHON OIL CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	11.020000	49,690.15	-49,690.15	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		56585A102	2,268.000	MARATHON PETROLEUM CORP KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	53.760000	121,950.36	-121,950.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		57060D108	71.000	MARKETAXESS HOLDINGS INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	566.200000	40,200.91	-40,200.91	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		57060D108	20.000	MARKETAXESS HOLDINGS INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	510.120000	10,202.60	-10,202.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		571748102	191.000	MARSH & MCLENNAN COS INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	111.700000	21,336.61	-21,336.61	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		573284106	54.000	MARTIN MARIETTA MATERIALS INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	332.060000	17,931.78	-17,931.78	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		57636Q104	372.000	MASTERCARD INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	340.830000	126,792.48	-126,792.48	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		57636Q104	3,697.000	MASTERCARD INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	356.510000	1,318,054.44	-1,318,054.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		580135101	415.000	MCDONALD'S CORP KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	211.030000	87,581.60	-87,581.60	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		594918104	3,170.000	MICROSOFT CORP KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	242.010000	767,203.40	-767,203.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		594918104	3,235.000	MICROSOFT CORP KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	230.350000	745,214.60	-745,214.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		595017104	363.000	MICROCHIP TECHNOLOGY INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	150.060000	54,475.41	-54,475.41	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		595112103	180.000	MICRON TECHNOLOGY INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	81.250000	14,626.80	-14,626.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		59522J103	71.000	MID-AMERICA APARTMENT COMMUNIT KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	134.840000	9,574.35	-9,574.35	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		608190104	60.000	MOHAWK INDUSTRIES INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	183.740000	11,025.00	-11,025.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		609839105	2,477.000	MONOLITHIC POWER SYSTEMS INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	343.180000	850,081.63	-850,081.63	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		61174X109	50.000	MONSTER BEVERAGE CORP KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	91.470000	4,574.00	-4,574.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		617446448	5,145.000	MORGAN STANLEY KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	82.940000	426,777.75	-426,777.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		61945C103	351.000	MOSAIC CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	27.450000	9,638.46	-9,638.46	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		61945C103	56.000	MOSAIC CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	33.310000	1,865.92	-1,865.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		629377508	1,738.000	NRG ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	37.040000	64,392.90	-64,392.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		62944T105	6.000	NVR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	4,552.110000	27,312.72	-27,312.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		62955J103	2,508.000	NOV INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	14.640000	36,742.20	-36,742.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		631103108	5.000	NASDAQ INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	143.570000	717.90	-717.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		64110D104	202.000	NETAPP INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	66.920000	13,519.86	-13,519.86	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		64110L106	946.000	NETFLIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	552.160000	522,352.82	-522,352.82	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		64110L106	179.000	NETFLIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	512.180000	91,682.01	-91,682.01	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		651639106	1,181.000	NEWMONT CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	57.660000	68,108.27	-68,108.27	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		65339F101	6,714.000	NEXTERA ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	70.840000	475,686.90	-475,686.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		654106103	50.000	NIKE INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	140.630000	7,032.00	-7,032.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		654106103	1,783.000	NIKE INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	137.490000	245,162.50	-245,162.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		665859104	5.000	NORTHERN TRUST CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	96.530000	482.70	-482.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		668771108	953.000	NORTONLIFELOCK INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	21.440000	20,441.85	-20,441.85	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		67066G104	125.000	NVIDIA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	546.570000	68,322.50	-68,322.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		674599105	4,230.000	OCCIDENTAL PETROLEUM CORP KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	28.100000	118,905.30	-118,905.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		679580100	86.000	OLD DOMINION FREIGHT LINE INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	230.610000	19,833.32	-19,833.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		681919106	63.000	OMNICOM GROUP INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	76.430000	4,815.72	-4,815.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		682680103	1,071.000	ONEOK INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	48.460000	51,911.37	-51,911.37	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		68389X105	3,053.000	ORACLE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	63.350000	193,438.08	-193,438.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		68902V107	253.000	OTIS WORLDWIDE CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	63.290000	16,014.90	-16,014.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		693475105	469.000	PNC FINANCIAL SERVICES GROUP I KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	175.790000	82,450.20	-82,450.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		693656100	27.000	PVH CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	105.780000	2,856.33	-2,856.33	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		693718108	332.000	PACCAR INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	95.060000	31,563.24	-31,563.24	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		695156109	101.000	PACKAGING CORP OF AMERICA KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	131.020000	13,234.03	-13,234.03	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		704326107	373.000	PAYCHEX INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	91.580000	34,163.07	-34,163.07	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		70432V102	59.000	PAYCOM SOFTWARE INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	428.160000	25,262.03	-25,262.03	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		70432V102	50.000	PAYCOM SOFTWARE INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	372.530000	18,627.00	-18,627.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		70450Y103	5,093.000	PAYPAL HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	270.430000	1,377,350.92	-1,377,350.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		70450Y103	1,932.000	PAYPAL HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	241.280000	466,172.28	-466,172.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		707569109	9,932.000	PENN NATIONAL GAMING INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	117.370000	1,165,818.16	-1,165,818.16	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		712704105	568.000	PEOPLE'S UNITED FINANCIAL INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	17.770000	10,099.04	-10,099.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		718546104	1,751.000	PHILLIPS 66 KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	82.260000	144,054.77	-144,054.77	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		723787107	1,979.000	PIONEER NATURAL RESOURCES CO KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	126.600000	250,561.19	-250,561.19	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		723787107	367.000	PIONEER NATURAL RESOURCES CO KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	163.480000	60,000.83	-60,000.83	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		73278L105	76.000	POOL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	358.990000	27,284.00	-27,284.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74144T108	99.000	T ROWE PRICE GROUP INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	171.850000	17,014.14	-17,014.14	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74251V102	45.000	PRINCIPAL FINANCIAL GROUP INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	60.390000	2,718.00	-2,718.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		743315103	840.000	PROGRESSIVE CORP/THE KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	90.940000	76,398.00	-76,398.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74340W103	487.000	PROLOGIS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	106.410000	51,826.54	-51,826.54	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		744320102	275.000	PRUDENTIAL FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	91.980000	25,297.25	-25,297.25	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74460D109	307.000	PUBLIC STORAGE KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	230.850000	70,874.02	-70,874.02	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74460D109	85.000	PUBLIC STORAGE KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	233.460000	19,844.95	-19,844.95	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		745867101	550.000	PULTEGROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	47.100000	25,910.50	-25,910.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74736K101	158.000	QORVO INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	167.690000	26,496.60	-26,496.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		747525103	971.000	QUALCOMM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	147.970000	143,688.58	-143,688.58	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74762E102	222.000	QUANTA SERVICES INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	85.460000	18,974.34	-18,974.34	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		751212101	3.000	RALPH LAUREN CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	121.750000	365.28	-365.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		754730109	32.000	RAYMOND JAMES FINANCIAL INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	107.890000	3,452.80	-3,452.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		754730109	5.000	RAYMOND JAMES FINANCIAL INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	119.710000	598.60	-598.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		75513E101	442.000	RAYTHEON TECHNOLOGIES CORP KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	78.360000	34,639.54	-34,639.54	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		756109104	1,352.000	REALTY INCOME CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	61.750000	83,499.52	-83,499.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		758849103	396.000	REGENCY CENTERS CORP KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	56.060000	22,203.72	-22,203.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		75886F107	77.000	REGENERON PHARMACEUTICALS INC KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	498.840000	38,411.45	-38,411.45	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		7591EP100	1,774.000	REGIONS FINANCIAL CORP KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	21.080000	37,413.66	-37,413.66	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		761152107	196.000	RESMED INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	204.060000	39,997.72	-39,997.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		770323103	35.000	ROBERT HALF INTERNATIONAL INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	76.710000	2,685.20	-2,685.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		773903109	95.000	ROCKWELL AUTOMATION INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	258.300000	24,539.45	-24,539.45	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		775711104	920.000	ROLLINS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	37.180000	34,214.80	-34,214.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		778296103	262.000	ROSS STORES INC KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	118.750000	31,115.12	-31,115.12	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		778296103	6.000	ROSS STORES INC KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	121.310000	727.92	-727.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		78410G104	10.000	SBA COMMUNICATIONS CORP KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	274.240000	2,742.50	-2,742.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		78440X101	145.000	SL GREEN REALTY CORP PTRN//PSS SETT I..		1/4/2021	1/4/2021	1/15/2021	58.150000	8,431.75	-8,431.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		78486Q101	63.000	SVB FINANCIAL GROUP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	489.490000	30,838.50	-30,838.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		78486Q101	28.000	SVB FINANCIAL GROUP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	544.610000	15,249.36	-15,249.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		806857108	4,629.000	SCHLUMBERGER LTD KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	27.050000	125,260.74	-125,260.74	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		808513105	2,235.000	CHARLES SCHWAB CORP/THE KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	55.200000	123,394.35	-123,394.35	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		808513105	1,938.000	CHARLES SCHWAB CORP/THE KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.050000	128,024.28	-128,024.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		816851109	127.000	SEMPRA ENERGY KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	126.070000	16,012.16	-16,012.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		816851109	662.000	SEMPRA ENERGY KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	128.620000	85,153.06	-85,153.06	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		81762P102	107.000	SERVICENOW INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	588.980000	63,021.93	-63,021.93	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		81762P102	392.000	SERVICENOW INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	470.840000	184,573.20	-184,573.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		828806109	88.000	SIMON PROPERTY GROUP INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	116.690000	10,269.60	-10,269.60	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		83088M102	227.000	SKYWORKS SOLUTIONS INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	179.100000	40,657.97	-40,657.97	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		842587107	31.000	SOUTHERN CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	59.700000	1,851.01	-1,851.01	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		854502101	164.000	STANLEY BLACK & DECKER INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	175.640000	28,806.60	-28,806.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		855244109	405.000	STARBUCKS CORP KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	106.340000	43,071.75	-43,071.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		863667101	70.000	STRYKER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	237.080000	16,596.30	-16,596.30	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		863667101	876.000	STRYKER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	230.000000	201,488.76	-201,488.76	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		871607107	325.000	SYNOPSYS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	270.090000	87,782.50	-87,782.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		87165B103	325.000	SYNCHRONY FINANCIAL KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	37.140000	12,073.75	-12,073.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		87165B103	848.000	SYNCHRONY FINANCIAL KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	40.970000	34,751.04	-34,751.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		871829107	1,423.000	SYSCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	79.700000	113,427.33	-113,427.33	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		872540109	10.000	TJX COS INC/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	68.580000	685.90	-685.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		872590104	603.000	T-MOBILE US INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	124.190000	74,892.60	-74,892.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		874054109	109.000	TAKE-TWO INTERACTIVE SOFTWARE KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	201.490000	21,963.50	-21,963.50	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		879360105	34.000	TELEDYNE TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	386.390000	13,137.60	-13,137.60	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		879369106	78.000	TELEFLEX INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	398.660000	31,096.26	-31,096.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		879369106	106.000	TELEFLEX INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	401.080000	42,515.54	-42,515.54	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		880770102	124.000	TERADYNE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	125.520000	15,565.72	-15,565.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		88160R101	2,299.000	TESLA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	849.990000	1,954,150.00	-1,954,150.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		88160R101	3,166.000	TESLA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	654.870000	2,073,350.08	-2,073,350.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		892356106	187.000	TRACTOR SUPPLY CO KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	146.240000	27,348.75	-27,348.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		893641100	105.000	TRANSDIGM GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	601.520000	63,160.65	-63,160.65	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		89417E109	15.000	TRAVELERS COS INC/THE KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	143.930000	2,159.10	-2,159.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		89417E109	399.000	TRAVELERS COS INC/THE KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	149.300000	59,574.69	-59,574.69	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		896239100	15,263.000	TRIMBLE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	71.430000	1,090,388.72	-1,090,388.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		89832Q109	1,378.000	TRUIST FINANCIAL CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	58.540000	80,681.90	-80,681.90	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		90184L102	1,836.000	TWITTER INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	56.510000	103,770.72	-103,770.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		90184L102	860.000	TWITTER INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.230000	56,966.40	-56,966.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		902653104	477.000	UDR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	43.340000	20,677.95	-20,677.95	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		90384S303	20.000	ULTA BEAUTY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	295.590000	5,912.00	-5,912.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		907818108	24.000	UNION PACIFIC CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	210.800000	5,059.44	-5,059.44	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		910047109	200.000	UNITED AIRLINES HOLDINGS INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	60.770000	12,156.00	-12,156.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		911312106	605.000	UNITED PARCEL SERVICE INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	162.260000	98,173.35	-98,173.35	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		911312106	956.000	UNITED PARCEL SERVICE INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	159.290000	152,290.80	-152,290.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		911363109	14.000	UNITED RENTALS INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	316.000000	4,424.14	-4,424.14	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		913903100	153.000	UNIVERSAL HEALTH SERVICES INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	131.700000	20,151.63	-20,151.63	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		91529Y106	246.000	UNUM GROUP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	27.890000	6,863.40	-6,863.40	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		91913Y100	2,593.000	VALERO ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	73.700000	191,130.03	-191,130.03	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92276F100	608.000	VENTAS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	48.430000	29,451.52	-29,451.52	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92276F100	621.000	VENTAS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	54.480000	33,838.29	-33,838.29	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92343E102	94.000	VERISIGN INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	199.310000	18,736.08	-18,736.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92345Y106	149.000	VERISK ANALYTICS INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	188.390000	28,071.60	-28,071.60	0.00

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Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92532F100	526.000	VERTEX PHARMACEUTICALS INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	213.710000	112,416.72	-112,416.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92556V106	7.000	VIATRIS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	18.000000	126.07	-126.07	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92826C839	216.000	VISA INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	209.250000	45,200.16	-45,200.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92826C839	5,479.000	VISA INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	206.900000	1,133,659.89	-1,133,659.89	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		928881101	2,464.000	VONTIER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	34.230000	84,367.36	-84,367.36	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		929042109	121.000	VORNADO REALTY TRUST KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	48.070000	5,817.68	-5,817.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		929160109	207.000	VULCAN MATERIALS CO KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	165.270000	34,212.96	-34,212.96	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		929740108	194.000	WESTINGHOUSE AIR BRAKE TECHNOL KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	75.650000	14,678.04	-14,678.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		931142103	1,056.000	WALMART INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	131.740000	139,128.00	-139,128.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		941848103	78.000	WATERS CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	286.450000	22,343.88	-22,343.88	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		95040Q104	115.000	WELLTOWER INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	63.910000	7,350.80	-7,350.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		95040Q104	781.000	WELLTOWER INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	70.720000	55,240.13	-55,240.13	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		955306105	63.000	WEST PHARMACEUTICAL SERVICES I KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	290.250000	18,286.38	-18,286.38	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		958102105	436.000	WESTERN DIGITAL CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	59.260000	25,841.72	-25,841.72	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		959802109	508.000	WESTERN UNION CO/THE KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.990000	11,684.00	-11,684.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		96145D105	179.000	WESTROCK CO KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	41.420000	7,415.97	-7,415.97	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		962166104	2,328.000	WEYERHAEUSER CO KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	33.960000	79,082.16	-79,082.16	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		962166104	1,672.000	WEYERHAEUSER CO KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	33.880000	56,664.08	-56,664.08	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		963320106	56.000	WHIRLPOOL CORP KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	187.900000	10,522.96	-10,522.96	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		969457100	1,908.000	WILLIAMS COS INC/THE KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	22.950000	43,807.68	-43,807.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		983134107	73.000	WYNN RESORTS LTD KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	108.690000	7,935.10	-7,935.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		983134107	532.000	WYNN RESORTS LTD KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	135.480000	72,080.68	-72,080.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		98389B100	283.000	XCEL ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	63.590000	17,998.80	-17,998.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		98389B100	228.000	XCEL ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	62.990000	14,364.00	-14,364.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		983919101	482.000	XILINX INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	136.280000	65,691.78	-65,691.78	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		983919101	198.000	XILINX INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	122.880000	24,332.22	-24,332.22	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		988498101	83.000	YUM! BRANDS INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	102.990000	8,549.00	-8,549.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		989207105	3,253.000	ZEBRA TECHNOLOGIES CORP KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	407.340000	1,325,109.55	-1,325,109.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		989207105	69.000	ZEBRA TECHNOLOGIES CORP KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	459.950000	31,737.24	-31,737.24	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		98956P102	550.000	ZIMMER BIOMET HOLDINGS INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	160.730000	88,407.00	-88,407.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		98956P102	166.000	ZIMMER BIOMET HOLDINGS INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	160.160000	26,588.22	-26,588.22	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		989701107	253.000	ZIONS BANCORP NA KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	56.450000	14,284.38	-14,284.38	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G0176J109	42.000	ALLEGION PLC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	111.870000	4,698.96	-4,698.96	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G0250X107	3,188.000	AMCOR PLC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	11.300000	36,056.28	-36,056.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G0403H108	181.000	AON PLC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	208.100000	37,667.91	-37,667.91	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G1151C101	1,941.000	ACCENTURE PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	253.010000	491,111.82	-491,111.82	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G1151C101	71.000	ACCENTURE PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	263.780000	18,729.09	-18,729.09	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G29183103	554.000	EATON CORP PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	133.260000	73,831.58	-73,831.58	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G3223R108	18.000	EVEREST RE GROUP LTD KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	245.830000	4,425.12	-4,425.12	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G491BT108	81.000	INVESCO LTD KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	25.450000	2,062.26	-2,062.26	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G51502105	863.000	JOHNSON CONTROLS INTERNATIONAL KEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	60.000000	51,788.63	-51,788.63	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G5494J103	224.000	LINDE PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	249.180000	55,818.56	-55,818.56	0.00

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Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G5960L103	362.000	MEDTRONIC PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	117.000000	42,357.62	-42,357.62	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G5960L103	473.000	MEDTRONIC PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	116.620000	55,165.99	-55,165.99	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G6095L109	319.000	APTIV PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	145.940000	46,558.05	-46,558.05	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G6518L108	104.000	NIELSEN HOLDINGS PLC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.690000	2,360.80	-2,360.80	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G66721104	4,117.000	NORWEGIAN CRUISE LINE HOLDINGS KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	29.700000	122,316.07	-122,316.07	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G7945M107	8.000	SEAGATE TECHNOLOGY PLC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	67.720000	541.84	-541.84	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G7S00T104	36.000	PENTAIR PLC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	53.980000	1,943.64	-1,943.64	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G96629103	125.000	WILLIS TOWERS WATSON PLC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	209.300000	26,163.75	-26,163.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G96629103	3.000	WILLIS TOWERS WATSON PLC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	220.000000	660.03	-660.03	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		H1467J104	2,066.000	CHUBB LTD KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	159.230000	328,989.84	-328,989.84	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		H2906T109	124.000	GARMIN LTD KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	125.710000	15,589.28	-15,589.28	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		N53745100	182.000	LYONDELLBASELL INDUSTRIES NV KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	106.770000	19,433.96	-19,433.96	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		N6596X109	15,401.000	NXP SEMICONDUCTORS NV KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	202.040000	3,111,772.05	-3,111,772.05	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	B		V7780T103	2,173.000	ROYAL CARIBBEAN CRUISES LTD KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	90.720000	197,156.29	-197,156.29	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						**0.000**							**-10,474,113.40**	**-10,474,113.40**	**0.00**
U.S. DOLLAR						**0.000**							**-10,474,113.40**	**-10,474,113.40**	**0.00**
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		1/4/2021	1/4/2021		0.000000	-537,841.68	-537,841.68	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		1/11/2021	1/11/2021		0.000000	-494,351.61	-494,351.61	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		1/15/2021	1/15/2021		0.000000	-6,651.67	-6,651.67	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		1/19/2021	1/19/2021		0.000000	-789,366.24	-789,366.24	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		1/25/2021	1/25/2021		0.000000	-210,100.89	-210,100.89	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		2/1/2021	2/1/2021		0.000000	-156,857.75	-156,857.75	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		2/8/2021	2/8/2021		0.000000	-2,950,000.00	-2,950,000.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		2/8/2021	2/8/2021		0.000000	-854,145.01	-854,145.01	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		2/12/2021	2/12/2021		0.000000	-10,953.71	-10,953.71	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		2/16/2021	2/16/2021		0.000000	-497,662.51	-497,662.51	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		2/22/2021	2/22/2021		0.000000	-494,945.70	-494,945.70	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		3/1/2021	3/1/2021		0.000000	-172,151.00	-172,151.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		3/8/2021	3/8/2021		0.000000	-670,554.20	-670,554.20	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		3/12/2021	3/12/2021		0.000000	-15,689.10	-15,689.10	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		3/16/2021	3/16/2021		0.000000	-1,460,711.86	-1,460,711.86	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		3/22/2021	3/22/2021		0.000000	-505,975.03	-505,975.03	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		3/29/2021	3/29/2021		0.000000	-679,449.92	-679,449.92	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL REBATE NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	200.82	200.82	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL REBATE DECEMBER 2020		1/15/2021	1/15/2021		0.000000	319.56	319.56	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL REBATE JANUARY 2021		2/21/2021	2/21/2021		0.000000	1,874.34	1,874.34	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		NA9123459	0.000	BNY SL BANK FEE NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	-686.32	-686.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		NA9123459	0.000	BNY SL BANK FEE DECEMBER 2020		1/15/2021	1/15/2021		0.000000	-1,172.32	-1,172.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		NA9123459	0.000	BNY SL BANK FEE JANUARY 2021		2/12/2021	2/12/2021		0.000000	-1,931.18	-1,931.18	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CDC		NA9123459	0.000			12/14/2020	12/14/2020		0.000000	-3,895.82	-3,895.82	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL GROSS EARN NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	4,381.32	4,381.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR DEC..		1/15/2021	1/15/2021		0.000000	6,651.67	6,651.67	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CDC		NA9123459	0.000			1/15/2021	1/15/2021		0.000000	-6,651.67	-6,651.67	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL GROSS EARN DECEMBER 2020		1/15/2021	1/15/2021		0.000000	7,504.43	7,504.43	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR JAN..		2/12/2021	2/12/2021		0.000000	10,953.71	10,953.71	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CDC		NA9123459	0.000			2/12/2021	2/12/2021		0.000000	-10,953.71	-10,953.71	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL GROSS EARN JANUARY 2021		2/21/2021	2/21/2021		0.000000	11,010.55	11,010.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR FEB..		3/12/2021	3/12/2021		0.000000	15,689.10	15,689.10	0.00
SALES						**-6,633,049.320**							**-44,632,118.33**	**66,043,465.56**	**21,411,347.23**
U.S. DOLLAR						**-6,633,049.320**							**-44,632,118.33**	**66,043,465.56**	**21,411,347.23**
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-363,361.270	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/4/2021	1/4/2021	1/4/2021	1.000000	-363,361.27	363,361.27	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-253,459.890	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/11/2021	1/11/2021	1/11/2021	1.000000	-253,459.89	253,459.89	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-701,362.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/19/2021	1/19/2021	1/19/2021	1.000000	-701,362.95	701,362.95	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-205,014.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/25/2021	1/25/2021	1/25/2021	1.000000	-205,014.39	205,014.39	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-771,998.420	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/8/2021	2/8/2021	2/8/2021	1.000000	-771,998.42	771,998.42	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-51,224.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/16/2021	2/16/2021	2/16/2021	1.000000	-51,224.00	51,224.00	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-494,344.320	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/22/2021	2/22/2021	2/22/2021	1.000000	-494,344.32	494,344.32	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-546,117.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/8/2021	3/8/2021	3/8/2021	1.000000	-546,117.55	546,117.55	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-1,400,911.040	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/16/2021	3/16/2021	3/16/2021	1.000000	-1,400,911.04	1,400,911.04	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-453,630.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/22/2021	3/22/2021	3/22/2021	1.000000	-453,630.38	453,630.38	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-649,093.110	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/29/2021	3/29/2021	3/29/2021	1.000000	-649,093.11	649,093.11	0.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		001055102	-897.000	AFLAC INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	45.750000	-32,007.21	41,027.87	9,020.66
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		001055102	-606.000	AFLAC INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	51.160000	-21,623.60	30,996.74	9,373.14
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00206R102	-30,332.000	AT&T INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	28.890000	-854,906.12	875,968.79	21,062.67
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00206R102	-2,993.000	AT&T INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	29.760000	-84,357.58	89,041.29	4,683.71
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		002824100	-571.000	ABBOTT LABORATORIES KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	119.740000	-30,988.27	68,364.31	37,376.04
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		002824100	-2,700.000	ABBOTT LABORATORIES KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	120.250000	-146,529.47	324,646.34	178,116.87
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00287Y109	-3,871.000	ABBVIE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	108.530000	-238,876.18	420,071.63	181,195.45
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		003654100	-8.000	ABIOMED INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	299.810000	-2,624.69	2,398.38	-226.31
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00724F101	-246.000	ADOBE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	441.500000	-48,061.78	108,605.98	60,544.20
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00751Y106	-19.000	ADVANCE AUTO PARTS INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	158.480000	-2,908.75	3,010.86	102.11
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00751Y106	-304.000	ADVANCE AUTO PARTS INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	186.000000	-46,540.00	56,540.67	10,000.67
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00846U101	-329.000	AGILENT TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	124.070000	-16,847.90	40,814.83	23,966.93
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00846U101	-409.000	AGILENT TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	122.690000	-20,944.65	50,175.86	29,231.21
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		009158106	-230.000	AIR PRODUCTS AND CHEMICALS INC KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	256.700000	-36,364.54	59,037.39	22,672.85
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00971T101	-17.000	AKAMAI TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	112.110000	-1,082.76	1,905.65	822.89
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00971T101	-208.000	AKAMAI TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	99.400000	-13,247.89	20,673.01	7,425.12
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		011659109	-120.000	ALASKA AIR GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	54.480000	-6,500.21	6,536.25	36.04
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		011659109	-288.000	ALASKA AIR GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	70.780000	-15,600.50	20,381.65	4,781.15
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		012653101	-198.000	ALBEMARLE CORP KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	154.900000	-16,425.21	30,667.54	14,242.33
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		015271109	-99.000	ALEXANDRIA REAL ESTATE EQUITIE KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	165.890000	-13,641.80	16,422.03	2,780.23
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		015351109	-30.000	ALEXION PHARMACEUTICALS INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	150.940000	-3,667.00	4,527.87	860.87
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		018802108	-325.000	ALLIANT ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.455015	-14,550.60	16,069.27	1,518.67
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		018802108	-238.000	ALLIANT ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	51.770000	-10,655.51	12,318.81	1,663.30
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		020002101	-26.000	ALLSTATE CORP/THE KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	107.130000	-1,495.35	2,785.05	1,289.70

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		020002101	-33.000	ALLSTATE CORP/THE KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	113.240000	-1,897.95	3,736.57	1,838.62
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		02079K107	-737.000	ALPHABET INC-CL C KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	2,062.370000	-639,180.27	1,519,925.72	880,745.45
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		02079K107	-149.000	ALPHABET INC-CL C KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	2,043.200000	-129,223.69	304,433.75	175,210.06
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		02079K305	-770.000	ALPHABET INC-CL A KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	2,053.630000	-666,525.90	1,581,252.45	914,726.55
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		02079K305	-1.000	ALPHABET INC-CL A KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	2,026.960000	-865.62	2,026.93	1,161.31
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		02209S103	-2,473.000	ALTRIA GROUP INC KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.530000	-92,467.81	105,149.63	12,681.82
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		02209S103	-6,010.000	ALTRIA GROUP INC KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	50.550000	-224,719.58	303,743.85	79,024.27
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		023608102	-81.000	AMEREN CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	73.930000	-4,726.91	5,987.38	1,260.47
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		02376R102	-1,380.000	AMERICAN AIRLINES GROUP INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	17.400000	-39,396.50	23,997.66	-15,398.84
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		02376R102	-206.000	AMERICAN AIRLINES GROUP INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	24.970000	-5,880.93	5,141.73	-739.20
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		025537101	-255.000	AMERICAN ELECTRIC POWER CO INC KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	82.210000	-16,372.32	20,960.53	4,588.21
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		025537101	-907.000	AMERICAN ELECTRIC POWER CO INC KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	83.670000	-58,234.08	75,879.23	17,645.15
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		025816109	-1,295.000	AMERICAN EXPRESS CO KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	124.900000	-91,205.16	161,728.97	70,523.81
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		026874784	-1,933.000	AMERICAN INTERNATIONAL GROUP I KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	41.340000	-164,456.42	79,889.12	-84,567.30
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		03027X100	-231.000	AMERICAN TOWER CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	232.200000	-34,315.35	53,634.70	19,319.35
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		03027X100	-1,332.000	AMERICAN TOWER CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	221.860000	-197,870.30	295,502.69	97,632.39
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		03073E105	-133.000	AMERISOURCEBERGEN CORP KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	111.920000	-9,922.56	14,883.70	4,961.14
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		03073E105	-314.000	AMERISOURCEBERGEN CORP KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	115.920000	-23,426.20	36,395.55	12,969.35
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		03076C106	-222.000	AMERIPRISE FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	209.310000	-19,987.77	46,463.57	26,475.80
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		03076C106	-181.000	AMERIPRISE FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	228.430000	-16,296.34	41,343.80	25,047.46
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		031100100	-398.000	AMETEK INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	117.150000	-27,154.69	46,620.68	19,465.99
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		031100100	-96.000	AMETEK INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	120.760000	-6,549.87	11,591.94	5,042.07
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		031162100	-172.000	AMGEN INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	237.220000	-23,040.95	40,799.21	17,758.26
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		031162100	-2,533.000	AMGEN INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	245.940000	-339,318.19	622,937.51	283,619.32
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		032095101	-234.000	AMPHENOL CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	128.370000	-14,717.69	30,035.57	15,317.88
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		032095101	-518.000	AMPHENOL CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	64.300000	-16,290.09	33,302.05	17,011.96
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		032654105	-71.000	ANALOG DEVICES INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	150.520000	-5,912.57	10,685.97	4,773.40
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		032654105	-428.000	ANALOG DEVICES INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	151.910000	-35,641.99	65,012.86	29,370.87
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		03662Q105	-157.000	ANSYS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	324.250000	-29,462.94	50,905.42	21,442.48
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		036752103	-199.000	ANTHEM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	294.360000	-32,135.06	58,574.35	26,439.29
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		036752103	-904.000	ANTHEM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	354.130000	-145,980.39	320,122.84	174,142.45
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		037411105	-1,025.000	APACHE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	16.320000	-28,803.93	16,717.38	-12,086.55
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		037833100	-17,135.000	APPLE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	119.990000	-682,713.93	2,055,846.81	1,373,132.88
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		038222105	-1,736.000	APPLIED MATERIALS INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	103.240000	-61,099.89	179,203.31	118,103.42
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		038222105	-610.000	APPLIED MATERIALS INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	114.860000	-21,469.43	70,058.14	48,588.71
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		039483102	-1,043.000	ARCHER-DANIELS-MIDLAND CO KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	52.520000	-36,831.81	54,766.71	17,934.90
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		040413106	-58.000	ARISTA NETWORKS INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	285.220000	-14,213.96	16,542.09	2,328.13
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		04621X108	-75.000	ASSURANT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	131.880000	-6,223.40	9,890.03	3,666.63
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		04621X108	-297.000	ASSURANT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	143.710000	-24,644.68	42,678.68	18,034.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		049560105	-165.000	ATMOS ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.780000	-16,754.92	14,646.72	-2,108.20
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		049560105	-100.000	ATMOS ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	94.090000	-10,154.50	9,407.95	-746.55

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		053015103	-567.000	AUTOMATIC DATA PROCESSING INC KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	183.930000	-54,345.33	104,282.10	49,936.77
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		053332102	-102.000	AUTOZONE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	1,324.760000	-71,547.57	135,123.81	63,576.24
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		053484101	-139.000	AVALONBAY COMMUNITIES INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	171.850000	-22,304.62	23,885.23	1,580.61
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		053611109	-36.000	AVERY DENNISON CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	169.760000	-2,802.21	6,110.86	3,308.65
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		053611109	-50.000	AVERY DENNISON CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	179.510000	-3,891.96	8,974.95	5,082.99
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		05722G100	-3,239.000	BAKER HUGHES CO KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.360000	-84,254.32	72,390.04	-11,864.28
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		058498106	-569.000	BALL CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.900000	-28,059.00	50,577.29	22,518.29
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		060505104	-5,852.000	BANK OF AMERICA CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	32.500000	-126,044.32	190,127.27	64,082.95
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		060505104	-8,375.000	BANK OF AMERICA CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	38.530000	-180,386.40	322,603.35	142,216.95
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		064058100	-872.000	BANK OF NEW YORK MELLON CORP/T KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.230000	-31,048.89	36,815.02	5,766.13
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		064058100	-478.000	BANK OF NEW YORK MELLON CORP/T KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	46.350000	-17,019.92	22,150.40	5,130.48
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		071813109	-12.000	BAXTER INTERNATIONAL INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	77.180000	-646.72	926.01	279.29
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		071813109	-1,307.000	BAXTER INTERNATIONAL INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	80.300000	-70,438.64	104,938.49	34,499.85
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		075887109	-191.000	BECTON DICKINSON AND CO KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	239.020000	-34,873.04	45,650.67	10,777.63
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		084670702	-3,514.000	BERKSHIRE HATHAWAY INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	235.770000	-545,951.59	828,442.33	282,490.74
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		086516101	-63.000	BEST BUY CO INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	113.840000	-3,415.59	7,171.13	3,755.54
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		086516101	-935.000	BEST BUY CO INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	118.190000	-50,691.67	110,497.73	59,806.06
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		090572207	-38.000	BIO-RAD LABORATORIES INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	568.930000	-17,626.78	21,618.84	3,992.06
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		09062X103	-193.000	BIOGEN INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	267.070000	-36,155.85	51,542.31	15,386.46
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		09247X101	-54.000	BLACKROCK INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	732.450000	-22,157.10	39,550.88	17,393.78
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		09247X101	-159.000	BLACKROCK INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	729.640000	-65,240.35	116,010.57	50,770.22
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		097023105	-2,065.000	BOEING CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	210.640000	-334,256.80	434,941.33	100,684.53
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		09857L108	-25.000	BOOKING HOLDINGS INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	2,082.940000	-25,779.78	52,072.09	26,292.31
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		101121101	-150.000	BOSTON PROPERTIES INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	92.420000	-17,052.01	13,861.19	-3,190.82
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		110122108	-4,439.000	BRISTOL-MYERS SQUIBB CO KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	62.700000	-220,190.55	278,279.49	58,088.94
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		11133T103	-1.000	BROADRIDGE FINANCIAL SOLUTIONS KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	143.170000	-115.48	143.15	27.67
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		11133T103	-154.000	BROADRIDGE FINANCIAL SOLUTIONS KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	146.180000	-17,784.14	22,510.06	4,725.92
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		11135F101	-660.000	BROADCOM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	474.460000	-135,253.52	313,135.40	177,881.88
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		12504L109	-1,012.000	CBRE GROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	67.660000	-40,510.32	68,460.28	27,949.96
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		12514G108	-73.000	CDW CORP/DE KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	158.030000	-8,598.05	11,535.40	2,937.35
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		125269100	-935.000	CF INDUSTRIES HOLDINGS INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	43.170000	-32,232.86	40,353.70	8,120.84
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		12541W209	-262.000	CH ROBINSON WORLDWIDE INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	87.310000	-17,378.72	22,872.09	5,493.37
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		12541W209	-245.000	CH ROBINSON WORLDWIDE INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	96.700000	-16,251.10	23,688.92	7,437.82
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		125523100	-1,228.000	CIGNA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	205.380000	-171,535.74	252,188.78	80,653.04
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		125523100	-797.000	CIGNA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	243.260000	-111,330.60	193,869.26	82,538.66
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		125896100	-342.000	CMS ENERGY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	56.860000	-15,320.15	19,442.27	4,122.12
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		125896100	-195.000	CMS ENERGY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	58.350000	-8,735.17	11,376.24	2,641.07
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		126408103	-955.000	CSX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.420000	-40,141.17	84,429.68	44,288.51
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		126650100	-4,076.000	CVS HEALTH CORP KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	73.000000	-244,584.61	297,500.66	52,916.05
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		126650100	-561.000	CVS HEALTH CORP KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	73.180000	-33,663.39	41,048.16	7,384.77
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		127097103	-199.000	CABOT OIL & GAS CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	18.870000	-3,472.63	3,753.05	280.42

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		127387108	-69.000	CADENCE DESIGN SYSTEMS INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	125.480000	-4,161.40	8,657.38	4,495.98
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		134429109	-119.000	CAMPBELL SOUP CO KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	46.930000	-5,286.72	5,583.35	296.63
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		134429109	-572.000	CAMPBELL SOUP CO KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	49.790000	-25,411.79	28,474.01	3,062.22
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		14040H105	-30.000	CAPITAL ONE FINANCIAL CORP KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	112.660000	-1,932.10	3,379.42	1,447.32
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		14149Y108	-410.000	CARDINAL HEALTH INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	55.980000	-19,716.16	22,947.19	3,231.03
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		14149Y108	-469.000	CARDINAL HEALTH INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	58.680000	-22,553.36	27,516.08	4,962.72
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		143130102	-179.000	CARMAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	133.240000	-9,475.71	23,848.04	14,372.33
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		143658300	-325.000	CARNIVAL CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	21.050000	-9,797.65	6,837.84	-2,959.81
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		14448C104	-2,083.000	CARRIER GLOBAL CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	40.910000	-33,100.69	85,194.26	52,093.57
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		149123101	-746.000	CATERPILLAR INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	191.650000	-68,394.26	142,960.28	74,566.02
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		149123101	-121.000	CATERPILLAR INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	225.290000	-11,093.44	27,258.74	16,165.30
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		150870103	-158.000	CELANESE CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	126.060000	-15,785.92	19,915.45	4,129.53
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		150870103	-166.000	CELANESE CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	147.640000	-16,585.20	24,506.45	7,921.25
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		15135B101	-1,265.000	CENTENE CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	64.240000	-77,691.30	81,250.53	3,559.23
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		15189T107	-523.000	CENTERPOINT ENERGY INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	21.430000	-10,642.50	11,202.41	559.91
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		156782104	-325.000	CERNER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	71.950000	-16,785.89	23,380.38	6,594.49
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		16119P108	-163.000	CHARTER COMMUNICATIONS INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	619.790000	-59,658.52	101,021.90	41,363.38
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		16119P108	-466.000	CHARTER COMMUNICATIONS INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	629.740000	-170,557.48	293,452.68	122,895.20
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		166764100	-8,046.000	CHEVRON CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	89.000000	-605,812.44	715,997.71	110,185.27
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		171340102	-89.000	CHURCH & DWIGHT CO INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	82.160000	-5,127.93	7,311.18	2,183.25
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		171340102	-423.000	CHURCH & DWIGHT CO INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	83.090000	-24,372.08	35,142.66	10,770.58
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		17275R102	-2,685.000	CISCO SYSTEMS INC/DELAWARE KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	47.250000	-73,132.52	126,836.59	53,704.07
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		17275R102	-1,453.000	CISCO SYSTEMS INC/DELAWARE KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	48.980000	-39,576.00	71,153.04	31,577.04
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		172908105	-72.000	CINTAS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	338.260000	-12,085.26	24,353.46	12,268.20
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		172967424	-350.000	CITIGROUP INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	62.410000	-21,057.36	21,839.51	782.15
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		174610105	-1,020.000	CITIZENS FINANCIAL GROUP INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	39.920000	-25,357.99	40,707.30	15,349.31
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		174610105	-59.000	CITIZENS FINANCIAL GROUP INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	44.540000	-1,466.79	2,627.25	1,160.46
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		177376100	-158.000	CITRIX SYSTEMS INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	132.540000	-12,274.71	20,939.27	8,664.56
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		177376100	-80.000	CITRIX SYSTEMS INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	133.570000	-6,215.05	10,684.74	4,469.69
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		189054109	-144.000	CLOROX CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	191.650000	-18,207.08	27,595.55	9,388.47
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		191216100	-5,510.000	COCA-COLA CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.010000	-201,223.45	269,984.03	68,760.58
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		191216100	-2,557.000	COCA-COLA CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	50.810000	-93,380.83	129,894.93	36,514.10
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		192446102	-146.000	COGNIZANT TECHNOLOGY SOLUTIONS KEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	76.550000	-6,965.00	11,174.78	4,209.78
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		194162103	-530.000	COLGATE-PALMOLIVE CO KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	78.930000	-26,206.26	41,826.67	15,620.41
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		194162103	-982.000	COLGATE-PALMOLIVE CO KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	74.980000	-48,555.75	73,620.16	25,064.41
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		20030N101	-3,694.000	COMCAST CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	51.450000	-104,985.85	190,015.15	85,029.30
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		200340107	-172.000	COMERICA INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	63.420000	-7,028.70	10,906.27	3,877.57
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		205887102	-740.000	CONAGRA BRANDS INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	37.850000	-19,928.24	28,001.45	8,073.21
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		20825C104	-4,842.000	CONOCOPHILLIPS KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	44.010000	-215,277.80	213,043.29	-2,234.51
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		209115104	-914.000	CONSOLIDATED EDISON INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	70.590000	-59,793.48	64,508.69	4,715.21

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		209115104	-478.000	CONSOLIDATED EDISON INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	72.300000	-31,270.55	34,554.44	3,283.89
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		21036P108	-271.000	CONSTELLATION BRANDS INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	234.700000	-33,793.44	63,600.66	29,807.22
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		216648402	-49.000	COOPER COS INC/THE KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	384.020000	-11,806.34	18,816.39	7,010.05
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		219350105	-800.000	CORNING INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	41.280000	-16,657.72	33,015.83	16,358.11
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		22052L104	-381.000	CORTEVA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	47.070000	-8,965.84	17,929.76	8,963.92
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		22160K105	-945.000	COSTCO WHOLESALE CORP KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	355.850000	-175,522.46	336,261.36	160,738.90
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		22822V101	-907.000	CROWN CASTLE INTERNATIONAL COR KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	163.130000	-100,017.18	147,946.57	47,929.39
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		22822V101	-1,591.000	CROWN CASTLE INTERNATIONAL COR KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	165.620000	-175,443.58	263,484.16	88,040.58
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		23331A109	-853.000	DR HORTON INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	83.630000	-35,317.75	71,327.49	36,009.74
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		233331107	-406.000	DTE ENERGY CO KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	119.700000	-35,542.36	48,593.06	13,050.70
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		233331107	-317.000	DTE ENERGY CO KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	129.930000	-27,751.06	41,184.42	13,433.36
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		23355L106	-705.000	DXC TECHNOLOGY CO KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	26.440000	-24,483.11	18,632.73	-5,850.38
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		235851102	-711.000	DANAHER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	235.530000	-71,446.27	167,451.01	96,004.74
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		235851102	-1,010.000	DANAHER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	221.060000	-101,491.88	223,259.36	121,767.48
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		23918K108	-216.000	DAVITA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	109.830000	-13,659.05	23,720.99	10,061.94
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		244199105	-508.000	DEERE & CO KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	372.480000	-55,752.71	189,213.79	133,461.08
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		247361702	-1,458.000	DELTA AIR LINES INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	40.930000	-51,398.50	59,660.04	8,261.54
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		24906P109	-212.000	DENTSPLY SIRONA INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	55.790000	-10,382.59	11,825.09	1,442.50
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		24906P109	-8.000	DENTSPLY SIRONA INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	62.760000	-391.80	501.99	110.19
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25278X109	-777.000	DIAMONDBACK ENERGY INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	65.350000	-55,218.01	50,768.05	-4,449.96
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		253868103	-420.000	DIGITAL REALTY TRUST INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	133.510000	-50,650.01	56,069.71	5,419.70
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		254687106	-3,821.000	WALT DISNEY CO/THE KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	180.230000	-326,938.52	688,605.40	361,666.88
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25470F104	-279.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	41.110000	-6,864.40	11,466.64	4,602.24
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25470F104	-655.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	77.270000	-16,115.34	50,605.04	34,489.70
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25470F302	-1,430.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	34.900000	-34,451.53	49,891.59	15,440.06
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25470F302	-1,851.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.000000	-44,594.25	122,146.86	77,552.61
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25470M109	-2,587.000	DISH NETWORK CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	31.500000	-111,970.44	81,462.82	-30,507.62
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25470M109	-286.000	DISH NETWORK CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	37.280000	-12,378.64	10,659.16	-1,719.48
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25746U109	-403.000	DOMINION ENERGY INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	72.690000	-25,131.85	29,289.39	4,157.54
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25746U109	-910.000	DOMINION ENERGY INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	73.350000	-56,749.35	66,739.05	9,989.70
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25754A201	-75.000	DOMINO'S PIZZA INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	363.700000	-28,483.05	27,276.61	-1,206.44
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		260003108	-18.000	DOVER CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	119.830000	-1,124.42	2,156.71	1,032.29
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		260003108	-154.000	DOVER CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	135.550000	-9,620.00	20,873.05	11,253.05
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		260557103	-1,134.000	DOW INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	56.340000	-57,240.56	63,876.80	6,636.24
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		260557103	-194.000	DOW INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	63.910000	-9,792.48	12,396.53	2,604.05
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		264411505	-646.000	DUKE REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	40.950000	-20,560.94	26,447.10	5,886.16
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		26441C204	-990.000	DUKE ENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	94.350000	-72,342.10	93,394.53	21,052.43
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		26614N102	-10,987.000	DUPONT DE NEMOURS INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	76.980000	-575,012.91	845,650.69	270,637.78
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		26614N102	-355.000	DUPONT DE NEMOURS INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	77.100000	-18,579.19	27,366.81	8,787.62
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		26875P101	-1,788.000	EOG RESOURCES INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	57.470000	-97,223.64	102,736.20	5,512.56
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		277432100	-180.000	EASTMAN CHEMICAL CO KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	102.180000	-11,240.68	18,390.19	7,149.51
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		278642103	-3,401.000	EBAY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	59.730000	-92,736.84	203,106.68	110,369.84

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		278865100	-376.000	ECOLAB INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	208.130000	-48,312.32	78,251.39	29,939.07
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		281020107	-466.000	EDISON INTERNATIONAL KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	58.890000	-22,405.03	27,437.47	5,032.44
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		281020107	-446.000	EDISON INTERNATIONAL KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	59.470000	-21,443.44	26,519.02	5,075.58
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		285512109	-103.000	ELECTRONIC ARTS INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	128.400000	-7,722.78	13,224.10	5,501.32
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		291011104	-1,374.000	EMERSON ELECTRIC CO KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	84.160000	-58,956.35	115,619.54	56,663.19
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		29364G103	-542.000	ENTERGY CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	96.470000	-44,771.75	52,280.16	7,508.41
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		29364G103	-251.000	ENTERGY CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	98.440000	-20,733.78	24,705.80	3,972.02
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		294429105	-176.000	EQUIFAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	174.180000	-17,431.66	30,653.76	13,222.10
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		29476L107	-206.000	EQUITY RESIDENTIAL KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	64.120000	-12,004.66	13,206.36	1,201.70
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		297178105	-122.000	ESSEX PROPERTY TRUST INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	252.530000	-27,510.87	30,806.75	3,295.88
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		29786A106	-157.000	ETSY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	215.410000	-19,329.18	33,817.62	14,488.44
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		30034W106	-587.000	EVERGY INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	55.000000	-32,585.08	32,278.41	-306.67
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		30034W106	-331.000	EVERGY INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	59.540000	-18,374.21	19,704.32	1,330.11
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		30040W108	-459.000	EVERSOURCE ENERGY KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.280000	-28,310.43	40,515.03	12,204.60
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		30161N101	-647.000	EXELON CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	42.970000	-24,778.06	27,794.97	3,016.91
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		30212P303	-81.000	EXPEDIA GROUP INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	141.910000	-7,376.19	11,493.64	4,117.45
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		30212P303	-84.000	EXPEDIA GROUP INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	179.980000	-7,649.38	15,117.40	7,468.02
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		302130109	-368.000	EXPEDITORS INTERNATIONAL OF WA KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	103.300000	-19,991.86	38,010.52	18,018.66
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		30231G102	-7,568.000	EXXON MOBIL CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	48.330000	-381,417.76	365,677.67	-15,740.09
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		302445101	-194.000	FLIR SYSTEMS INC KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	54.510000	-7,135.72	10,572.76	3,437.04
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		302491303	-229.000	FMC CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	113.970000	-14,491.82	26,096.26	11,604.44
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		302491303	-69.000	FMC CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	109.890000	-4,366.53	7,581.68	3,215.15
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		30303M102	-2,691.000	FACEBOOK INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	266.490000	-371,494.32	717,081.83	345,587.51
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		30303M102	-12,480.000	FACEBOOK INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	290.110000	-1,722,872.22	3,620,429.53	1,897,557.31
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		311900104	-504.000	FASTENAL CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	47.120000	-13,023.31	23,742.91	10,719.60
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		311900104	-547.000	FASTENAL CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	47.630000	-14,134.42	26,048.00	11,913.58
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		313747206	-64.000	FEDERAL REALTY INVESTMENT TRUS KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	90.350000	-8,072.57	5,781.63	-2,290.94
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		31428X106	-178.000	FEDEX CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	248.120000	-23,049.87	44,162.60	21,112.73
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		31428X106	-547.000	FEDEX CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	279.580000	-70,833.04	152,924.01	82,090.97
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		315616102	-36.000	F5 NETWORKS INC KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	199.080000	-4,271.97	7,166.36	2,894.39
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		315616102	-137.000	F5 NETWORKS INC KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	200.250000	-16,257.21	27,432.74	11,175.53
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		31620M106	-1,317.000	FIDELITY NATIONAL INFORMATION KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	132.780000	-146,248.18	174,854.22	28,606.04
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		316773100	-1,292.000	FIFTH THIRD BANCORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	32.090000	-26,099.50	41,446.44	15,346.94
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		316773100	-4.000	FIFTH THIRD BANCORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	38.310000	-80.80	153.19	72.39
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		337932107	-589.000	FIRSTENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	32.230000	-22,685.35	18,977.16	-3,708.19
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		34354P105	-61.000	FLOWSERVE CORP KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	36.900000	-2,679.09	2,250.24	-428.85
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		34354P105	-7,947.000	FLOWSERVE CORP KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	40.050000	-349,027.77	318,196.25	-30,831.52
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		345370860	-3,591.000	FORD MOTOR CO KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	11.370000	-29,165.64	40,792.85	11,627.21
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		34959J108	-213.000	FORTIVE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	66.080000	-9,185.76	14,072.59	4,886.83
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		34959J108	-257.000	FORTIVE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	67.680000	-11,083.28	17,391.10	6,307.82
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		34964C106	-267.000	FORTUNE BRANDS HOME & SECURITY KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	91.500000	-16,885.98	24,427.70	7,541.72

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		35137L105	-1,024.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	30.420000	-33,055.08	31,139.15	-1,915.93
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		35137L105	-493.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	42.925010	-15,914.22	21,156.99	5,242.77
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		35137L204	-398.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	29.330000	-12,620.93	11,669.10	-951.83
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		35137L204	-296.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	40.350000	-9,386.42	11,940.57	2,554.15
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		354613101	-738.000	FRANKLIN RESOURCES INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	29.870000	-20,566.49	22,036.56	1,470.07
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		35671D857	-1,530.000	FREEPORT-MCMORAN INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	29.800000	-24,661.14	45,577.69	20,916.55
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		364760108	-335.000	GAP INC/THE KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.150000	-6,378.07	7,416.73	1,038.66
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		364760108	-287.000	GAP INC/THE KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	30.990000	-5,464.19	8,891.21	3,427.02
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		366651107	-38.000	GARTNER INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	163.070000	-4,789.51	6,196.14	1,406.63
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		369550108	-284.000	GENERAL DYNAMICS CORP KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	157.530000	-31,597.60	44,734.69	13,137.09
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		369550108	-228.000	GENERAL DYNAMICS CORP KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	177.620000	-25,367.09	40,494.87	15,127.78
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		369604103	-25,713.000	GENERAL ELECTRIC CO KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	11.450000	-355,565.97	294,150.21	-61,415.76
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		369604103	-31,011.000	GENERAL ELECTRIC CO KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	13.220000	-428,828.08	409,653.21	-19,174.87
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		370334104	-571.000	GENERAL MILLS INC KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	56.900000	-26,772.02	32,483.47	5,711.45
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		370334104	-1,148.000	GENERAL MILLS INC KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	60.070000	-53,825.35	68,948.52	15,123.17
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		37045V100	-1,470.000	GENERAL MOTORS CO KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	54.130000	-48,339.06	79,554.64	31,215.58
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		37045V100	-1,269.000	GENERAL MOTORS CO KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	59.820000	-41,729.43	75,898.50	34,169.07
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		372460105	-202.000	GENUINE PARTS CO KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	100.410000	-13,652.07	20,280.35	6,628.28
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		372460105	-167.000	GENUINE PARTS CO KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	117.310000	-11,286.61	19,589.00	8,302.39
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		375558103	-3,904.000	GILEAD SCIENCES INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	65.830000	-210,606.67	256,955.60	46,348.93
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		375558103	-3,679.000	GILEAD SCIENCES INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	64.460000	-198,468.73	237,110.34	38,641.61
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		37940X102	-77.000	GLOBAL PAYMENTS INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	197.880000	-8,731.56	15,235.65	6,504.09
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		37959E102	-145.000	GLOBE LIFE INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	93.030000	-7,913.32	13,487.60	5,574.28
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		38141G104	-68.000	GOLDMAN SACHS GROUP INC/THE KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	293.750000	-10,437.51	19,973.87	9,536.36
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		384802104	-16.000	WW GRAINGER INC KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	372.000000	-3,648.83	5,951.70	2,302.87
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		384802104	-127.000	WW GRAINGER INC KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	400.540000	-28,962.55	50,867.05	21,904.50
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		40412C101	-207.000	HCA HEALTHCARE INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	188.600000	-19,672.53	39,037.93	19,365.40
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		40434L105	-7,314.000	HP INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	30.080000	-94,929.85	219,930.85	125,001.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		406216101	-491.000	HALLIBURTON CO KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	19.110000	-10,503.01	9,377.89	-1,125.12
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		410345102	-142.000	HANESBRANDS INC KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	15.770000	-3,364.31	2,237.87	-1,126.44
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		410345102	-533.000	HANESBRANDS INC KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	20.800000	-12,628.02	11,081.01	-1,547.01
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		416515104	-219.000	HARTFORD FINANCIAL SERVICES GR KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	50.940000	-8,381.38	11,153.42	2,772.04
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		416515104	-4,214.000	HARTFORD FINANCIAL SERVICES GR KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	67.680000	-161,274.64	285,159.92	123,885.28
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		418056107	-109.000	HASBRO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	95.930000	-7,683.30	10,455.22	2,771.92
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		42250P103	-609.000	HEALTHPEAK PROPERTIES INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	31.930000	-18,663.49	19,439.18	775.69
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		427866108	-45.000	HERSHEY CO/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	147.220000	-4,686.37	6,624.30	1,937.93
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		427866108	-321.000	HERSHEY CO/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	154.700000	-33,429.44	49,655.23	16,225.79
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		42809H107	-352.000	HESS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	57.870000	-19,478.63	20,366.26	887.63
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		42824C109	-462.000	HEWLETT PACKARD ENTERPRISE CO KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	12.960000	-3,673.12	5,982.76	2,309.64
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		43300A203	-376.000	HILTON WORLDWIDE HOLDINGS INC KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	110.520000	-29,738.36	41,550.84	11,812.48
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		436106108	-865.000	HOLLYFRONTIER CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	30.090000	-44,290.00	26,018.62	-18,271.38

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		436440101	-176.000	HOLOGIC INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	83.720000	-7,688.64	14,732.63	7,043.99
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		436440101	-289.000	HOLOGIC INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	72.030000	-12,625.09	20,813.67	8,188.58
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		437076102	-3,444.000	HOME DEPOT INC/THE KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	289.100000	-463,115.36	995,620.88	532,505.52
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		438516106	-1,489.000	HONEYWELL INTERNATIONAL INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	200.590000	-159,601.80	298,657.01	139,055.21
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		438516106	-670.000	HONEYWELL INTERNATIONAL INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	212.910000	-71,815.45	142,642.27	70,826.82
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		440452100	-165.000	HORMEL FOODS CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.020000	-5,792.54	8,086.47	2,293.93
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		440452100	-58.000	HORMEL FOODS CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	47.970000	-2,036.17	2,781.66	745.49
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		44107P104	-1,616.000	HOST HOTELS & RESORTS INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	14.130000	-25,562.99	22,817.41	-2,745.58
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		44107P104	-1,458.000	HOST HOTELS & RESORTS INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	17.820000	-23,063.64	25,966.84	2,903.20
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		443201108	-41.000	HOWMET AEROSPACE INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	27.340000	-942.24	1,120.50	178.26
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		443201108	-331.000	HOWMET AEROSPACE INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	31.820000	-7,606.90	10,529.05	2,922.15
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		444859102	-68.000	HUMANA INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	385.090000	-13,392.20	26,184.86	12,792.66
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		444859102	-362.000	HUMANA INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	409.820000	-71,293.78	148,350.46	77,056.68
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		445658107	-117.000	JB HUNT TRANSPORT SERVICES INC KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	142.070000	-10,947.85	16,620.65	5,672.80
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		445658107	-31.000	JB HUNT TRANSPORT SERVICES INC KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	162.310000	-2,900.71	5,031.27	2,130.56
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		446150104	-4,387.000	HUNTINGTON BANCSHARES INC/OH KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	14.120000	-62,755.66	61,899.20	-856.46
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		446413106	-161.000	HUNTINGTON INGALLS INDUSTRIES KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	161.250000	-36,562.32	25,959.06	-10,603.26
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		446413106	-52.000	HUNTINGTON INGALLS INDUSTRIES KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	197.260000	-11,808.95	10,256.94	-1,552.01
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		44980X109	-13.000	IPG PHOTONICS CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	211.630000	-2,595.71	2,751.04	155.33
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		45167R104	-38.000	IDEX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	199.140000	-6,099.37	7,566.90	1,467.53
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		452308109	-161.000	ILLINOIS TOOL WORKS INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	197.060000	-17,021.93	31,724.34	14,702.41
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		452308109	-501.000	ILLINOIS TOOL WORKS INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	218.690000	-52,968.87	109,558.12	56,589.25
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		452327109	-264.000	ILLUMINA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	415.900000	-62,376.71	109,794.40	47,417.69
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		45337C102	-135.000	INCYTE CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	79.370000	-15,301.91	10,713.54	-4,588.37
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		45687V106	-22,678.000	INGERSOLL RAND INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	49.450000	-975,154.00	1,121,194.60	146,040.60
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		458140100	-814.000	INTEL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	58.790000	-26,104.37	47,845.86	21,741.49
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		458140100	-9,249.000	INTEL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	63.760000	-296,608.52	589,620.74	293,012.22
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		459200101	-619.000	INTERNATIONAL BUSINESS MACHINE KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	121.020000	-65,870.08	74,903.53	9,033.45
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		459200101	-1,090.000	INTERNATIONAL BUSINESS MACHINE KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	128.900000	-115,990.94	140,489.38	24,498.44
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		459506101	-268.000	INTERNATIONAL FLAVORS & FRAGRA KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	137.310000	-30,653.42	36,796.21	6,142.79
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		460146103	-185.000	INTERNATIONAL PAPER CO KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	53.580000	-6,259.35	9,910.39	3,651.04
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		460690100	-642.000	INTERPUBLIC GROUP OF COS INC/T KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	25.810000	-12,082.03	16,563.23	4,481.20
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		460690100	-315.000	INTERPUBLIC GROUP OF COS INC/T KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	29.590000	-5,928.10	9,317.65	3,389.55
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		46266C105	-224.000	IQVIA HOLDINGS INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	188.330000	-28,047.79	42,183.46	14,135.67
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		46284V101	-864.000	IRON MOUNTAIN INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	31.940000	-26,540.92	27,586.91	1,045.99
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		46625H100	-3,882.000	JPMORGAN CHASE & CO KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	138.250000	-261,181.96	536,635.81	275,453.85
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		469814107	-297.000	JACOBS ENGINEERING GROUP INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	107.750000	-20,360.90	31,998.07	11,637.17
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		478160104	-2,788.000	JOHNSON & JOHNSON KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	161.990000	-274,360.37	451,590.25	177,229.88
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		478160104	-2,381.000	JOHNSON & JOHNSON KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	160.040000	-234,308.48	381,029.48	146,721.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		48203R104	-152.000	JUNIPER NETWORKS INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	24.410000	-3,235.34	3,708.71	473.37
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		48203R104	-137.000	JUNIPER NETWORKS INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	25.000000	-2,916.06	3,423.61	507.55
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		482480100	-169.000	KLA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	294.230000	-18,495.95	49,722.08	31,226.13

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		482480100	-3.000	KLA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	292.880000	-328.33	878.60	550.27
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		485170302	-123.000	KANSAS CITY SOUTHERN KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	211.000000	-15,073.12	25,951.19	10,878.07
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		485170302	-385.000	KANSAS CITY SOUTHERN KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	224.160000	-47,180.09	86,297.30	39,117.21
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		487836108	-244.000	KELLOGG CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	57.870000	-14,053.83	14,117.52	63.69
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		487836108	-176.000	KELLOGG CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	60.810000	-10,137.19	10,700.74	563.55
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		493267108	-2,315.000	KEYCORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	18.710000	-29,431.88	43,289.54	13,857.66
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		49338L103	-196.000	KEYSIGHT TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	140.590000	-14,751.67	27,553.07	12,801.40
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		49338L103	-66.000	KEYSIGHT TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	134.770000	-4,967.40	8,894.11	3,926.71
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		494368103	-403.000	KIMBERLY-CLARK CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	131.500000	-37,741.82	52,989.29	15,247.47
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		494368103	-120.000	KIMBERLY-CLARK CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	130.320000	-11,238.26	15,637.12	4,398.86
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		49456B101	-6,410.000	KINDER MORGAN INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	14.030000	-149,491.24	89,866.21	-59,625.03
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		500754106	-221.000	KRAFT HEINZ CO/THE KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	32.920000	-10,530.02	7,272.94	-3,257.08
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		500754106	-1,459.000	KRAFT HEINZ CO/THE KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	39.140000	-69,517.18	57,090.37	-12,426.81
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		501044101	-1,560.000	KROGER CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	33.450000	-37,698.32	52,165.24	14,466.92
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		501044101	-1,177.000	KROGER CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	35.400000	-28,442.90	41,653.81	13,210.91
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		501797104	-441.000	L BRANDS INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	48.070000	-16,305.99	21,193.99	4,888.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		501797104	-148.000	L BRANDS INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	60.540000	-5,472.30	8,958.39	3,486.09
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		501889208	-156.000	LKQ CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	37.710000	-4,741.55	5,881.06	1,139.51
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		501889208	-440.000	LKQ CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	43.400000	-13,373.60	19,091.50	5,717.90
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		502431109	-524.000	L3HARRIS TECHNOLOGIES INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	184.900000	-101,760.45	96,880.21	-4,880.24
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		502431109	-509.000	L3HARRIS TECHNOLOGIES INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	197.500000	-98,847.46	100,521.89	1,674.43
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		50540R409	-174.000	LABORATORY CORP OF AMERICA HOL KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	223.780000	-21,664.25	38,935.11	17,270.86
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		50540R409	-115.000	LABORATORY CORP OF AMERICA HOL KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	240.220000	-14,318.33	27,624.00	13,305.67
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		512807108	-293.000	LAM RESEARCH CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	519.530000	-50,726.66	152,215.99	101,489.33
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		512807108	-468.000	LAM RESEARCH CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	542.310000	-81,024.15	253,795.10	172,770.95
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		513272104	-37.000	LAMB WESTON HOLDINGS INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	79.220000	-2,694.45	2,930.70	236.25
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		513272104	-62.000	LAMB WESTON HOLDINGS INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	80.240000	-4,515.03	4,974.23	459.20
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		517834107	-226.000	LAS VEGAS SANDS CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	52.950000	-13,368.62	11,964.17	-1,404.45
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		517834107	-887.000	LAS VEGAS SANDS CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	63.740000	-52,468.87	56,528.22	4,059.35
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		524660107	-50.000	LEGGETT & PLATT INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.600000	-1,508.68	2,129.45	620.77
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		525327102	-225.000	LEIDOS HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	107.270000	-20,035.22	24,132.96	4,097.74
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		525327102	-223.000	LEIDOS HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	94.950000	-19,857.13	21,171.51	1,314.38
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		526057104	-1,507.000	LENNAR CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	95.120000	-83,067.77	143,330.03	60,262.26
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		534187109	-670.000	LINCOLN NATIONAL CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	50.000000	-34,479.14	33,492.55	-986.59
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		534187109	-428.000	LINCOLN NATIONAL CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	63.740000	-22,025.48	27,276.30	5,250.82
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		539830109	-725.000	LOCKHEED MARTIN CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	337.230000	-175,722.40	244,479.09	68,756.69
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		539830109	-669.000	LOCKHEED MARTIN CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	355.070000	-162,149.36	237,533.92	75,384.56
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		540424108	-65.000	LOEWS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	47.810000	-2,646.88	3,106.93	460.05
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		540424108	-776.000	LOEWS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	52.400000	-31,599.71	40,654.43	9,054.72
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		548661107	-2,189.000	LOWE'S COS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	179.490000	-158,398.35	392,879.71	234,481.36
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		550241103	-953.000	LUMEN TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	11.740000	-18,372.54	11,178.44	-7,194.10

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		550241103	-824.000	LUMEN TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	13.980000	-15,885.59	11,511.22	-4,374.37
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		55261F104	-172.000	M&T BANK CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	141.000000	-19,329.09	24,249.74	4,920.65
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		552953101	-904.000	MGM RESORTS INTERNATIONAL KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	40.030000	-25,238.70	36,177.89	10,939.19
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		55354G100	-7.000	MSCI INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	410.360000	-1,548.76	2,872.43	1,323.67
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		565849106	-2,119.000	MARATHON OIL CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	7.810000	-30,283.31	16,527.83	-13,755.48
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		56585A102	-3,195.000	MARATHON PETROLEUM CORP KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	47.330000	-109,699.79	151,184.05	41,484.26
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		571748102	-267.000	MARSH & MCLENNAN COS INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	116.880000	-18,195.85	31,204.13	13,008.28
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		571903202	-127.000	MARRIOTT INTERNATIONAL INC/MD KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	125.450000	-9,979.72	15,930.52	5,950.80
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		571903202	-191.000	MARRIOTT INTERNATIONAL INC/MD KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	152.280000	-15,008.88	29,083.42	14,074.54
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		573284106	-105.000	MARTIN MARIETTA MATERIALS INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	295.190000	-18,958.73	30,993.21	12,034.48
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		574599106	-74.000	MASCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	55.920000	-2,061.76	4,137.24	2,075.48
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		574599106	-597.000	MASCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	57.320000	-16,633.41	34,213.89	17,580.48
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		57772K101	-39.000	MAXIM INTEGRATED PRODUCTS INC KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	89.490000	-2,082.55	3,489.64	1,407.09
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		57772K101	-280.000	MAXIM INTEGRATED PRODUCTS INC KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	89.320000	-14,951.64	25,006.67	10,055.03
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		579780206	-138.000	MCCORMICK & CO INC/MD KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.880000	-7,051.16	12,263.78	5,212.62
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		579780206	-272.000	MCCORMICK & CO INC/MD KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	86.540000	-13,897.95	23,536.03	9,638.08
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		580135101	-2,581.000	MCDONALD'S CORP KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	222.440000	-302,825.65	574,088.90	271,263.25
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		58155Q103	-315.000	MCKESSON CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	186.070000	-37,584.41	58,607.60	21,023.19
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		58155Q103	-249.000	MCKESSON CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	189.770000	-29,709.58	47,249.99	17,540.41
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		58933Y105	-9,572.000	MERCK & CO INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	76.030000	-524,445.56	727,647.35	203,201.79
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		58933Y105	-5,137.000	MERCK & CO INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	77.510000	-281,453.91	398,115.46	116,661.55
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		59156R108	-1,736.000	METLIFE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	51.900000	-65,931.18	90,079.04	24,147.86
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		59156R108	-1,407.000	METLIFE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	61.290000	-53,436.16	86,220.52	32,784.36
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		592688105	-50.000	METTLER-TOLEDO INTERNATIONAL I KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	1,216.940000	-29,243.20	60,845.15	31,601.95
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		592688105	-89.000	METTLER-TOLEDO INTERNATIONAL I KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	1,123.150000	-52,052.89	99,958.95	47,906.06
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		595017104	-450.000	MICROCHIP TECHNOLOGY INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	143.740000	-32,594.12	64,677.07	32,082.95
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		595112103	-3,699.000	MICRON TECHNOLOGY INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	90.510000	-113,325.88	334,757.79	221,431.91
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		59522J103	-177.000	MID-AMERICA APARTMENT COMMUNIT KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	141.520000	-18,432.40	25,047.14	6,614.74
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		608190104	-66.000	MOHAWK INDUSTRIES INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	149.060000	-8,964.76	9,837.08	872.32
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		60871R209	-590.000	MOLSON COORS BEVERAGE CO KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.060000	-32,498.79	28,938.86	-3,559.93
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		60871R209	-479.000	MOLSON COORS BEVERAGE CO KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	49.200000	-26,384.61	23,561.88	-2,822.73
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		609207105	-1,087.000	MONDELEZ INTERNATIONAL INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	56.000000	-42,322.05	60,859.78	18,537.73
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		609207105	-3,716.000	MONDELEZ INTERNATIONAL INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	58.100000	-144,681.46	215,861.33	71,179.87
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		61174X109	-70.000	MONSTER BEVERAGE CORP KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	87.920000	-3,491.04	6,153.66	2,662.62
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		615369105	-20.000	MOODY'S CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	276.850000	-2,822.02	5,536.67	2,714.65
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		615369105	-29.000	MOODY'S CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	287.790000	-4,091.92	8,345.57	4,253.65
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		617446448	-42.000	MORGAN STANLEY KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	72.290000	-1,541.60	3,035.69	1,494.09
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		620076307	-147.000	MOTOROLA SOLUTIONS INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	182.210000	-15,027.21	26,782.80	11,755.59
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		620076307	-278.000	MOTOROLA SOLUTIONS INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	183.220000	-28,418.80	50,932.12	22,513.32
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		629377508	-162.000	NRG ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	41.950000	-4,215.87	6,794.12	2,578.25

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		62944T105	-1.000	NVR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	4,434.990000	-3,546.25	4,434.95	888.70
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		62955J103	-1,195.000	NOV INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	13.780000	-32,938.45	16,454.78	-16,483.67
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		631103108	-32.000	NASDAQ INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	145.740000	-2,355.62	4,663.33	2,307.71
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		64110D104	-828.000	NETAPP INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	70.160000	-37,326.86	58,083.90	20,757.04
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		651229106	-995.000	NEWELL BRANDS INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	26.230000	-25,487.55	26,088.32	600.77
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		651229106	-1,089.000	NEWELL BRANDS INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	26.090000	-27,895.42	28,400.97	505.55
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		651639106	-3,074.000	NEWMONT CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	61.930000	-118,908.79	190,341.10	71,432.31
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		65249B109	-865.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	20.300000	-10,541.82	17,550.46	7,008.64
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		65249B109	-1,046.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	27.300000	-12,747.67	28,545.19	15,797.52
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		65249B208	-279.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	19.620000	-3,790.22	5,471.06	1,680.84
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		65249B208	-114.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	25.130000	-1,548.69	2,863.66	1,314.97
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		65339F101	-557.000	NEXTERA ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	83.000000	-21,087.47	46,224.40	25,136.93
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		65473P105	-594.000	NISOURCE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.760000	-11,954.43	13,513.20	1,558.77
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		65473P105	-706.000	NISOURCE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	23.690000	-14,208.46	16,717.99	2,509.53
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		655844108	-651.000	NORFOLK SOUTHERN CORP KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	245.570000	-73,296.33	159,856.02	86,559.69
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		655844108	-220.000	NORFOLK SOUTHERN CORP KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	260.460000	-24,769.88	57,298.70	32,528.82
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		665859104	-152.000	NORTHERN TRUST CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	102.610000	-10,950.86	15,595.12	4,644.26
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		666807102	-203.000	NORTHROP GRUMMAN CORP KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	301.850000	-39,873.67	61,272.16	21,398.49
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		666807102	-395.000	NORTHROP GRUMMAN CORP KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	308.650000	-77,586.69	121,912.17	44,325.48
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		668771108	-566.000	NORTONLIFELOCK INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	21.120000	-11,509.81	11,948.19	438.38
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		670346105	-806.000	NUCOR CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	52.020000	-35,194.84	41,919.13	6,724.29
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		670346105	-732.000	NUCOR CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	71.320000	-31,963.55	52,198.65	20,235.10
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		67066G104	-273.000	NVIDIA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	513.830000	-44,063.69	140,272.14	96,208.45
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		67103H107	-58.000	O'REILLY AUTOMOTIVE INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	451.840000	-13,057.03	26,205.56	13,148.53
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		67103H107	-186.000	O'REILLY AUTOMOTIVE INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	488.100000	-41,872.55	90,784.27	48,911.72
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		674599105	-5,774.000	OCCIDENTAL PETROLEUM CORP KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.300000	-181,626.44	128,699.61	-52,926.83
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		679580100	-273.000	OLD DOMINION FREIGHT LINE INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	204.360000	-37,686.48	55,786.31	18,099.83
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		681919106	-557.000	OMNICOM GROUP INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	64.860000	-29,657.30	36,120.65	6,463.35
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		682680103	-1,163.000	ONEOK INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.460000	-47,136.82	49,368.25	2,231.43
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		68389X105	-1,861.000	ORACLE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.260000	-65,542.27	123,290.62	57,748.35
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		68902V107	-587.000	OTIS WORLDWIDE CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.860000	-26,041.54	39,240.74	13,199.20
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		693475105	-316.000	PNC FINANCIAL SERVICES GROUP I KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	156.680000	-36,642.20	49,506.62	12,864.42
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		693506107	-175.000	PPG INDUSTRIES INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	139.260000	-13,759.89	24,368.21	10,608.32
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		693506107	-384.000	PPG INDUSTRIES INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	147.420000	-30,193.13	56,605.15	26,412.02
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		69351T106	-2,303.000	PPL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	27.900000	-66,958.42	64,229.24	-2,729.18
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		69351T106	-2,877.000	PPL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	29.590000	-83,647.14	85,101.22	1,454.08
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		693718108	-383.000	PACCAR INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	97.100000	-17,295.62	37,184.64	19,889.02
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		695156109	-123.000	PACKAGING CORP OF AMERICA KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	132.330000	-13,399.98	16,275.00	2,875.02
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		701094104	-212.000	PARKER-HANNIFIN CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	268.980000	-25,583.12	57,020.37	31,437.25
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		701094104	-38.000	PARKER-HANNIFIN CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	311.050000	-4,585.65	11,819.45	7,233.80
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		704326107	-486.000	PAYCHEX INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	95.840000	-27,357.88	46,573.14	19,215.26

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		712704105	-833.000	PEOPLE'S UNITED FINANCIAL INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	14.680000	-12,531.65	12,219.83	-311.82
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		713448108	-1,401.000	PEPSICO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	139.680000	-124,815.62	195,673.34	70,857.72
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		713448108	-1,035.000	PEPSICO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	134.500000	-92,208.54	139,196.44	46,987.90
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		714046109	-278.000	PERKINELMER INC KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	142.370000	-18,718.61	39,575.20	20,856.59
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		714046109	-351.000	PERKINELMER INC KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	128.400000	-23,633.93	45,064.66	21,430.73
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		717081103	-35,553.000	PFIZER INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	34.890000	-948,080.96	1,240,061.22	291,980.26
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		717081103	-7,775.000	PFIZER INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	35.530000	-207,333.54	276,166.59	68,833.05
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		718172109	-1,314.000	PHILIP MORRIS INTERNATIONAL IN KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	83.630000	-78,985.60	109,874.25	30,888.65
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		718172109	-2,427.000	PHILIP MORRIS INTERNATIONAL IN KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	89.250000	-145,888.92	216,584.37	70,695.45
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		718546104	-1,530.000	PHILLIPS 66 KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	71.930000	-89,543.11	110,035.16	20,492.05
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		723484101	-185.000	PINNACLE WEST CAPITAL CORP KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	77.060000	-12,531.09	14,253.93	1,722.84
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		723484101	-181.000	PINNACLE WEST CAPITAL CORP KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	80.790000	-12,260.15	14,621.10	2,360.95
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		73278L105	-32.000	POOL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	340.800000	-10,872.43	10,905.22	32.79
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		74144T108	-319.000	T ROWE PRICE GROUP INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	160.540000	-28,207.07	51,207.93	23,000.86
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		74251V102	-462.000	PRINCIPAL FINANCIAL GROUP INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	52.820000	-18,244.66	24,397.68	6,153.02
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		742718109	-1,355.000	PROCTER & GAMBLE CO/THE KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	129.030000	-108,589.62	174,818.23	66,228.61
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		742718109	-3,219.000	PROCTER & GAMBLE CO/THE KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	128.010000	-257,970.47	412,029.89	154,059.42
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		743315103	-52.000	PROGRESSIVE CORP/THE KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.140000	-2,523.18	4,582.65	2,059.47
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		74340W103	-760.000	PROLOGIS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	100.380000	-49,244.56	76,280.81	27,036.25
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		744320102	-820.000	PRUDENTIAL FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	82.780000	-55,556.93	67,869.89	12,312.96
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		744573106	-282.000	PUBLIC SERVICE ENTERPRISE GROU KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	58.560000	-10,658.10	16,510.73	5,852.63
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		744573106	-665.000	PUBLIC SERVICE ENTERPRISE GROU KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	58.910000	-25,133.46	39,168.30	14,034.84
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		745867101	-593.000	PULTEGROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	48.990000	-20,730.65	29,044.99	8,314.34
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		74736K101	-320.000	QORVO INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	179.850000	-27,162.79	57,548.50	30,385.71
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		747525103	-1,346.000	QUALCOMM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	131.020000	-85,437.66	176,338.56	90,900.90
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		74762E102	-594.000	QUANTA SERVICES INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	75.310000	-19,670.79	44,727.21	25,056.42
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		74834L100	-273.000	QUEST DIAGNOSTICS INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	121.990000	-22,641.00	33,299.80	10,658.80
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		74834L100	-366.000	QUEST DIAGNOSTICS INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	125.280000	-30,353.87	45,848.58	15,494.71
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		751212101	-75.000	RALPH LAUREN CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	107.830000	-8,234.42	8,086.32	-148.10
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		75513E101	-5,037.000	RAYTHEON TECHNOLOGIES CORP KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	72.680000	-313,946.46	366,030.69	52,084.23
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		756109104	-263.000	REALTY INCOME CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	60.950000	-15,610.86	16,026.86	416.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		758849103	-125.000	REGENCY CENTERS CORP KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.170000	-7,409.43	6,144.86	-1,264.57
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		75886F107	-152.000	REGENERON PHARMACEUTICALS INC KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	473.700000	-64,747.06	72,000.51	7,253.45
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		7591EP100	-1,201.000	REGIONS FINANCIAL CORP KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	18.980000	-13,603.69	22,782.46	9,178.77
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		760759100	-21.000	REPUBLIC SERVICES INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	92.040000	-1,293.84	1,932.58	638.74
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		760759100	-117.000	REPUBLIC SERVICES INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	96.010000	-7,208.56	11,231.94	4,023.38
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		761152107	-76.000	RESMED INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	185.600000	-10,002.93	14,104.76	4,101.83
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		770323103	-362.000	ROBERT HALF INTERNATIONAL INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	70.370000	-15,104.13	25,469.75	10,365.62
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		773903109	-141.000	ROCKWELL AUTOMATION INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	241.270000	-18,647.74	34,016.90	15,369.16
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		775711104	-179.000	ROLLINS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	33.780000	-4,892.81	6,044.79	1,151.98
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		776696106	-69.000	ROPER TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	403.750000	-15,289.55	27,857.44	12,567.89

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		776696106	-242.000	ROPER TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	395.000000	-53,624.23	95,587.09	41,962.86
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		78409V104	-496.000	S&P GLOBAL INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	328.450000	-79,370.14	162,902.63	83,532.49
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		78409V104	-250.000	S&P GLOBAL INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	347.370000	-40,005.11	86,839.55	46,834.44
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		78410G104	-346.000	SBA COMMUNICATIONS CORP KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	266.070000	-71,601.29	92,056.29	20,455.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		78440X804	-48.000	SL GREEN REALTY CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	63.100000	-4,777.16	3,028.25	-1,748.91
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		78440X804	-4,428.000	SL GREEN REALTY CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	73.960000	-440,692.93	327,448.92	-113,244.01
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		79466L302	-334.000	SALESFORCE.COM INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	237.980000	-42,125.05	79,480.22	37,355.17
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		79466L302	-202.000	SALESFORCE.COM INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	212.200000	-25,476.83	42,862.16	17,385.33
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		806407102	-327.000	HENRY SCHEIN INC KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	69.830000	-19,071.09	22,830.63	3,759.54
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		806407102	-51.000	HENRY SCHEIN INC KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.810000	-2,974.39	3,406.78	432.39
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		806857108	-1,891.000	SCHLUMBERGER LTD KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	24.810000	-70,668.93	46,895.76	-23,773.17
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		81211K100	-202.000	SEALED AIR CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	43.880000	-6,135.20	8,861.54	2,726.34
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		81211K100	-49.000	SEALED AIR CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	44.970000	-1,488.24	2,203.02	714.78
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		824348106	-55.000	SHERWIN-WILLIAMS CO/THE KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	710.320000	-18,884.05	39,066.18	20,182.13
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		824348106	-123.000	SHERWIN-WILLIAMS CO/THE KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	706.250000	-42,231.61	86,867.07	44,635.46
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		828806109	-177.000	SIMON PROPERTY GROUP INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	95.160000	-17,835.10	16,841.17	-993.93
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		83088M102	-338.000	SKYWORKS SOLUTIONS INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	175.790000	-32,031.91	59,413.33	27,381.42
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		831865209	-348.000	A O SMITH CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	58.640000	-18,281.17	20,402.78	2,121.61
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		831865209	-472.000	A O SMITH CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	67.480000	-24,795.15	31,845.67	7,050.52
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		832696405	-142.000	J M SMUCKER CO/THE KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	114.090000	-13,535.89	16,199.00	2,663.11
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		832696405	-595.000	J M SMUCKER CO/THE KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	126.390000	-56,717.28	75,195.71	18,478.43
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		833034101	-262.000	SNAP-ON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	188.860000	-28,740.14	49,477.60	20,737.46
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		833034101	-160.000	SNAP-ON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	225.400000	-17,551.23	36,062.21	18,510.98
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		842587107	-705.000	SOUTHERN CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	60.340000	-32,737.46	42,531.70	9,794.24
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		844741108	-381.000	SOUTHWEST AIRLINES CO KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.130000	-11,723.16	18,714.30	6,991.14
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		844741108	-149.000	SOUTHWEST AIRLINES CO KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	61.050000	-4,584.65	9,094.91	4,510.26
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		854502101	-433.000	STANLEY BLACK & DECKER INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	196.670000	-42,940.53	85,153.34	42,212.81
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		855244109	-1,413.000	STARBUCKS CORP KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	103.640000	-76,583.07	146,425.95	69,842.88
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		857477103	-1,110.000	STATE STREET CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	73.790000	-62,510.01	81,893.98	19,383.97
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		857477103	-195.000	STATE STREET CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	84.160000	-10,981.49	16,409.16	5,427.67
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		871607107	-116.000	SYNOPSYS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	227.860000	-13,287.82	26,430.46	13,142.64
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		871829107	-1,292.000	SYSCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	76.520000	-65,512.38	98,848.73	33,336.35
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		872540109	-268.000	TJX COS INC/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.610000	-9,675.15	17,848.70	8,173.55
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		872590104	-1,117.000	T-MOBILE US INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	130.600000	-106,580.87	145,865.80	39,284.93
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		874054109	-44.000	TAKE-TWO INTERACTIVE SOFTWARE KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	169.740000	-5,201.58	7,468.08	2,266.50
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		876030107	-79.000	TAPESTRY INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	36.180000	-2,949.98	2,857.36	-92.62
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		876030107	-318.000	TAPESTRY INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	44.690000	-11,874.59	14,208.16	2,333.57
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		87612E106	-752.000	TARGET CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	188.590000	-65,862.61	141,809.02	75,946.41
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		87612E106	-933.000	TARGET CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	187.550000	-81,715.18	174,973.92	93,258.74
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		879360105	-89.000	TELEDYNE TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	387.440000	-28,952.90	34,480.50	5,527.60
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		880770102	-165.000	TERADYNE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	114.910000	-13,251.95	18,958.40	5,706.45

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		882508104	-490.000	TEXAS INSTRUMENTS INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	172.000000	-36,424.89	84,273.23	47,848.34
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		882508104	-1,029.000	TEXAS INSTRUMENTS INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	175.980000	-76,492.26	181,072.20	104,579.94
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		883203101	-499.000	TEXTRON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	47.280000	-16,415.77	23,587.20	7,171.43
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		883203101	-226.000	TEXTRON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	55.310000	-7,434.80	12,497.73	5,062.93
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		883556102	-871.000	THERMO FISHER SCIENTIFIC INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	488.960000	-182,950.59	425,866.03	242,915.44
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		883556102	-321.000	THERMO FISHER SCIENTIFIC INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	445.010000	-67,424.96	142,844.27	75,419.31
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		88579Y101	-232.000	3M CO KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	177.100000	-26,354.13	41,083.97	14,729.84
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		88579Y101	-1,100.000	3M CO KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	188.710000	-124,954.91	207,568.94	82,614.03
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		886547108	-6,736.000	TIFFANY & CO C/DECL// US8865471085 1792..		1/7/2021	1/7/2021	1/7/2021	131.500000	-633,163.27	885,784.00	252,620.73
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		892356106	-138.000	TRACTOR SUPPLY CO KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	172.980000	-12,546.71	23,869.73	11,323.02
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		893641100	-92.000	TRANSDIGM GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	610.000000	-35,542.16	56,117.83	20,575.67
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		896239100	-199.000	TRIMBLE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	74.680000	-14,216.56	14,859.25	642.69
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		89832Q109	-1,634.000	TRUIST FINANCIAL CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	53.370000	-56,818.95	87,188.31	30,369.36
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		902252105	-29.000	TYLER TECHNOLOGIES INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	424.900000	-9,878.29	12,321.53	2,443.24
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		902252105	-61.000	TYLER TECHNOLOGIES INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	420.040000	-20,778.47	25,621.69	4,843.22
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		902494103	-1,601.000	TYSON FOODS INC KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	66.220000	-77,602.74	105,999.86	28,397.12
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		902494103	-448.000	TYSON FOODS INC KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	76.750000	-21,715.20	34,379.34	12,664.14
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		902653104	-273.000	UDR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	39.740000	-10,882.19	10,846.05	-36.14
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		902973304	-2,882.000	US BANCORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	46.310000	-105,873.39	133,433.65	27,560.26
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		902973304	-2,035.000	US BANCORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	55.210000	-74,757.93	112,331.42	37,573.49
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		90384S303	-46.000	ULTA BEAUTY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	321.840000	-10,536.96	14,804.10	4,267.14
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		904311107	-82.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	20.260000	-1,856.57	1,660.46	-196.11
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		904311107	-115.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	23.430000	-2,603.72	2,693.28	89.56
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		904311206	-156.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	17.360000	-3,320.29	2,706.54	-613.75
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		904311206	-34.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	19.250000	-723.65	654.15	-69.50
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		907818108	-1,075.000	UNION PACIFIC CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	204.450000	-102,644.11	219,768.14	117,124.03
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		910047109	-1,376.000	UNITED AIRLINES HOLDINGS INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.410000	-73,081.71	58,341.11	-14,740.60
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		911363109	-324.000	UNITED RENTALS INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	259.830000	-40,549.02	84,179.81	43,630.79
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		91324P102	-466.000	UNITEDHEALTH GROUP INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	329.320000	-74,295.71	153,455.06	79,159.35
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		91324P102	-2,097.000	UNITEDHEALTH GROUP INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	365.580000	-334,330.68	766,596.38	432,265.70
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		913903100	-91.000	UNIVERSAL HEALTH SERVICES INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	138.000000	-10,550.54	12,557.02	2,006.48
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		91529Y106	-926.000	UNUM GROUP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	24.690000	-22,400.71	22,853.17	452.46
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		918204108	-451.000	VF CORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	81.360000	-27,868.02	36,688.03	8,820.01
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		918204108	-140.000	VF CORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	79.630000	-8,650.83	11,146.74	2,495.91
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		91913Y100	-1,757.000	VALERO ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	61.060000	-78,878.03	107,262.47	28,384.44
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92220P105	-127.000	VARIAN MEDICAL SYSTEMS INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	176.070000	-12,125.03	22,359.12	10,234.09
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92220P105	-33.000	VARIAN MEDICAL SYSTEMS INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	176.450000	-3,150.60	5,822.49	2,671.89
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92343E102	-187.000	VERISIGN INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	192.050000	-23,337.20	35,911.29	12,574.09
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92343V104	-6,969.000	VERIZON COMMUNICATIONS INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	55.140000	-323,256.49	384,192.47	60,935.98
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92343V104	-4,325.000	VERIZON COMMUNICATIONS INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	56.240000	-200,614.77	243,193.50	42,578.73
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92345Y106	-50.000	VERISK ANALYTICS INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	171.870000	-5,753.72	8,592.95	2,839.23

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Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92532F100	-185.000	VERTEX PHARMACEUTICALS INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	216.110000	-28,176.30	39,978.29	11,801.99
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92556H206	-168.000	VIACOMCBS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	52.060000	-5,589.25	8,744.20	3,154.95
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92556H206	-1,219.000	VIACOMCBS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	97.350000	-40,555.32	118,656.85	78,101.53
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92556V106	-2,351.000	VIATRIS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	14.780000	-31,333.76	34,724.09	3,390.33
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		928881101	-10,280.000	VONTIER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	32.120000	-225,847.26	330,089.11	104,241.85
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		929042109	-316.000	VORNADO REALTY TRUST KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	37.350000	-18,044.78	11,799.17	-6,245.61
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		929160109	-137.000	VULCAN MATERIALS CO KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	153.150000	-12,463.80	20,979.71	8,515.91
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92939U106	-424.000	WEC ENERGY GROUP INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	86.750000	-26,642.95	36,776.94	10,133.99
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92939U106	-135.000	WEC ENERGY GROUP INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	88.820000	-8,483.01	11,989.28	3,506.27
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		929740108	-438.000	WESTINGHOUSE AIR BRAKE TECHNOL KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	80.470000	-29,872.56	35,240.70	5,368.14
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		931142103	-2,377.000	WALMART INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	142.530000	-206,395.23	338,762.55	132,367.32
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		931427108	-1,669.000	WALGREENS BOOTS ALLIANCE INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.270000	-84,128.56	82,213.12	-1,915.44
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		931427108	-606.000	WALGREENS BOOTS ALLIANCE INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	52.540000	-30,546.38	31,833.01	1,286.63
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		94106L109	-84.000	WASTE MANAGEMENT INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	113.080000	-5,895.10	9,497.67	3,602.57
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		94106L109	-140.000	WASTE MANAGEMENT INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	121.570000	-9,825.16	17,018.31	7,193.15
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		941848103	-34.000	WATERS CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	268.700000	-4,738.27	9,135.41	4,397.14
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		949746101	-2,092.000	WELLS FARGO & CO KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	32.660000	-71,669.26	68,302.29	-3,366.97
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		949746101	-1,701.000	WELLS FARGO & CO KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	39.630000	-58,274.10	67,393.27	9,119.17
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		955306105	-58.000	WEST PHARMACEUTICAL SERVICES I KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	277.150000	-12,406.59	16,074.03	3,667.44
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		958102105	-1,011.000	WESTERN DIGITAL CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	70.580000	-46,876.24	71,345.90	24,469.66
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		959802109	-242.000	WESTERN UNION CO/THE KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	24.450000	-4,232.90	5,914.44	1,681.54
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		96145D105	-236.000	WESTROCK CO KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	51.790000	-8,944.20	12,220.01	3,275.81
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		963320106	-212.000	WHIRLPOOL CORP KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	218.460000	-22,048.34	46,311.16	24,262.82
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		969457100	-2,067.000	WILLIAMS COS INC/THE KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.020000	-48,782.44	45,493.66	-3,288.78
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		98419M100	-97.000	XYLEM INC/NY KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	97.170000	-5,115.70	9,424.31	4,308.61
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		98419M100	-344.000	XYLEM INC/NY KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	104.010000	-18,142.26	35,775.81	17,633.55
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		98421M106	-56.000	XEROX HOLDINGS CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	23.170000	-1,378.76	1,296.93	-81.83
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		98421M106	-10,167.000	XEROX HOLDINGS CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	24.790000	-250,318.36	251,936.97	1,618.61
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		988498101	-821.000	YUM! BRANDS INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	107.960000	-51,391.67	88,626.49	37,234.82
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		989701107	-172.000	ZIONS BANCORP NA KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	48.220000	-5,050.93	8,291.93	3,241.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		98978V103	-55.000	ZOETIS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	157.130000	-4,375.88	8,641.40	4,265.52
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		98978V103	-397.000	ZOETIS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	153.120000	-31,585.89	60,784.35	29,198.46
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G0176J109	-286.000	ALLEGION PLC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	119.920000	-19,496.99	34,294.08	14,797.09
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G0250X107	-1,073.000	AMCOR PLC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	11.180000	-11,263.98	11,985.14	721.16
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G0403H108	-36.000	AON PLC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	222.900000	-4,321.40	8,023.99	3,702.59
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G29183103	-597.000	EATON CORP PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	120.540000	-41,499.15	71,954.81	30,455.66
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G3223R108	-16.000	EVEREST RE GROUP LTD KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	220.930000	-3,899.40	3,534.64	-364.76
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G47567105	-934.000	IHS MARKIT LTD KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	89.960000	-55,576.87	84,011.44	28,434.57
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G47567105	-502.000	IHS MARKIT LTD KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	95.340000	-29,871.08	47,855.41	17,984.33
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G491BT108	-1,012.000	INVESCO LTD KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	21.780000	-18,263.23	22,030.75	3,767.52
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G51502105	-89.000	JOHNSON CONTROLS INTERNATIONAL KEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	51.200000	-3,327.58	4,555.80	1,228.22
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G5494J103	-83.000	LINDE PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	269.120000	-12,237.32	22,336.01	10,098.69

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Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G6095L109	-2.000	APTIV PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	142.150000	-117.16	284.27	167.11
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G6518L108	-235.000	NIELSEN HOLDINGS PLC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	26.230000	-6,941.37	6,161.66	-779.71
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G66721104	-1,272.000	NORWEGIAN CRUISE LINE HOLDINGS KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	24.400000	-44,585.82	31,023.39	-13,562.43
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G7945M107	-1,220.000	SEAGATE TECHNOLOGY PLC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	74.630000	-45,599.91	91,035.93	45,436.02
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G7S00T104	-375.000	PENTAIR PLC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	61.020000	-12,411.04	22,878.63	10,467.59
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G8473T100	-217.000	STERIS PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	185.610000	-33,304.57	40,274.30	6,969.73
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G8473T100	-145.000	STERIS PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	187.240000	-22,254.21	27,148.21	4,894.00
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G87110105	-508.000	TECHNIPFMC PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	11.450000	-11,885.05	5,811.39	-6,073.66
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G87110105	-25,773.000	TECHNIPFMC PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	7.830000	-602,979.04	201,543.83	-401,435.21
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G8994E103	-210.000	TRANE TECHNOLOGIES PLC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	148.840000	-13,870.63	31,253.60	17,382.97
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G8994E103	-421.000	TRANE TECHNOLOGIES PLC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	164.100000	-27,807.30	69,081.53	41,274.23
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G97822103	-334.000	PERRIGO CO PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	43.570000	-33,037.03	14,548.71	-18,488.32
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G97822103	-481.000	PERRIGO CO PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	42.650000	-47,577.28	20,509.73	-27,067.55
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		H1467J104	-662.000	CHUBB LTD KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	162.730000	-72,957.64	107,718.25	34,760.61
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		H2906T109	-222.000	GARMIN LTD KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	119.270000	-15,692.65	26,475.13	10,782.48
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		H84989104	-781.000	TE CONNECTIVITY LTD KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	128.890000	-49,538.99	100,653.05	51,114.06
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		H84989104	-71.000	TE CONNECTIVITY LTD KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	129.150000	-4,503.54	9,168.89	4,665.35
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		N53745100	-57.000	LYONDELLBASELL INDUSTRIES NV KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	90.900000	-3,728.17	5,180.61	1,452.44
	KR2F19020002	KR2F19020002: S&P 500 INDEX	S		V7780T103	-644.000	ROYAL CARIBBEAN CRUISES LTD KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	70.840000	-48,898.64	45,613.51	-3,285.13

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Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL						**0.000**							**0.00**	**-0.12**	**0.00**
INTEREST						**0.000**							**4.47**	**4.47**	**0.00**
U.S. DOLLAR						**0.000**							**4.47**	**4.47**	**0.00**
	KR2F39010002	KR2F39010002: INTERNAL TIPS	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/5/2021	1/5/2021	1/1/2021	0.000000	1.73	1.73	0.00
	KR2F39010002	KR2F39010002: INTERNAL TIPS	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/2/2021	2/2/2021	2/1/2021	0.000000	1.71	1.71	0.00
	KR2F39010002	KR2F39010002: INTERNAL TIPS	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/2/2021	3/2/2021	3/1/2021	0.000000	1.03	1.03	0.00
INTEREST ACCRUAL						**0.000**							**0.00**	**-0.12**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**-0.12**	**0.00**
	KR2F39010002	KR2F39010002: INTERNAL TIPS	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/31/2020	12/31/2020	1/1/2021	0.000000	0.00	-0.04	0.00
	KR2F39010002	KR2F39010002: INTERNAL TIPS	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/31/2021	1/31/2021	2/1/2021	0.000000	0.00	-0.02	0.00
	KR2F39010002	KR2F39010002: INTERNAL TIPS	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/28/2021	2/28/2021	3/1/2021	0.000000	0.00	-0.06	0.00
PURCHASES						**4.470**							**4.47**	**-4.47**	**0.00**
U.S. DOLLAR						**4.470**							**4.47**	**-4.47**	**0.00**
	KR2F39010002	KR2F39010002: INTERNAL TIPS	B		996085619	1.730	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/5/2021	1/5/2021	1/5/2021	1.000000	1.73	-1.73	0.00
	KR2F39010002	KR2F39010002: INTERNAL TIPS	B		996085619	1.710	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/2/2021	2/2/2021	2/2/2021	1.000000	1.71	-1.71	0.00
	KR2F39010002	KR2F39010002: INTERNAL TIPS	B		996085619	1.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/2/2021	3/2/2021	3/2/2021	1.000000	1.03	-1.03	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						**0.000**							**-4.47**	**-4.47**	**0.00**
U.S. DOLLAR						**0.000**							**-4.47**	**-4.47**	**0.00**
	KR2F39010002	KR2F39010002: INTERNAL TIPS	CW		99VVARLV9	0.000	TRANSFER TO KR2F9001002 KRS REAL RET..		1/11/2021	1/11/2021		0.000000	-1.73	-1.73	0.00
	KR2F39010002	KR2F39010002: INTERNAL TIPS	CW		99VVARLV9	0.000	TRANSFER TO KR2F9001002 KRS REAL RET..		2/8/2021	2/8/2021		0.000000	-1.71	-1.71	0.00
	KR2F39010002	KR2F39010002: INTERNAL TIPS	CW		99VVARLV9	0.000	TRANSFER TO KR2F9001002 KRS REAL RET..		3/8/2021	3/8/2021		0.000000	-1.03	-1.03	0.00
SALES						**-4.470**							**-4.47**	**4.47**	**0.00**
U.S. DOLLAR						**-4.470**							**-4.47**	**4.47**	**0.00**
	KR2F39010002	KR2F39010002: INTERNAL TIPS	S		996085619	-1.730	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/11/2021	1/11/2021	1/11/2021	1.000000	-1.73	1.73	0.00
	KR2F39010002	KR2F39010002: INTERNAL TIPS	S		996085619	-1.710	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/8/2021	2/8/2021	2/8/2021	1.000000	-1.71	1.71	0.00
	KR2F39010002	KR2F39010002: INTERNAL TIPS	S		996085619	-1.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/8/2021	3/8/2021	3/8/2021	1.000000	-1.03	1.03	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL						**826,893.650**							**308,711.30**	**224,355.47**	**0.00**
DIVIDEND ACCRUALS						**336,269.000**							**0.00**	**224,355.65**	**0.00**
U.S. DOLLAR						**336,269.000**							**0.00**	**224,355.65**	**0.00**
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	DA		464287507	336,269.000	ISHARES CORE S&P MIDCAP ETF CASH DIVI..		3/25/2021	3/25/2021	3/31/2021	0.000000	0.00	224,355.65	0.00
DIVIDENDS						**336,269.000**							**224,355.65**	**224,355.65**	**0.00**
U.S. DOLLAR						**336,269.000**							**224,355.65**	**224,355.65**	**0.00**
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	DV		464287507	270,669.000	ISHARES CORE S&P MIDCAP ETF		3/31/2021	3/25/2021	3/31/2021	0.000000	180,587.92	180,587.92	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	DV		464287507	65,600.000	ISHARES CORE S&P MIDCAP ETF		3/31/2021	3/25/2021	3/31/2021	0.000000	43,767.73	43,767.73	0.00
INTEREST						**0.000**							**6.44**	**6.44**	**0.00**
U.S. DOLLAR						**0.000**							**6.44**	**6.44**	**0.00**
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/5/2021	1/5/2021	1/1/2021	0.000000	1.19	1.19	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/2/2021	2/2/2021	2/1/2021	0.000000	3.28	3.28	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/2/2021	3/2/2021	3/1/2021	0.000000	1.97	1.97	0.00
INTEREST ACCRUAL						**0.000**							**0.00**	**-0.18**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**-0.18**	**0.00**
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/31/2020	12/31/2020	1/1/2021	0.000000	0.00	-0.07	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/31/2021	1/31/2021	2/1/2021	0.000000	0.00	-0.03	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/28/2021	2/28/2021	3/1/2021	0.000000	0.00	-0.08	0.00
MANUAL JOURNAL ENTRIES						**0.000**							**0.00**	**0.00**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**0.00**	**0.00**
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE DECEMBER 2020 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	4.35	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE MARCH 2021 GL ACCT:(7104..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-110.95	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE DECEMBER 2020 GL ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	100.38	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE JANUARY 2021 GL ACCT:(..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-100.16	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE JANUARY 2021 GL AC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	100.16	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE MARCH 2021 GL ACCT:(22..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-145.37	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE DECEMBER 2020 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-4.35	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE MARCH 2021 GL ACCT:(2203..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	110.95	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN DECEMBER 2020 ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-664.87	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN JANUARY 2021 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	667.74	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL EARNINGS JANUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-667.74	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN MARCH 2021 GL ACCT:..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	858.34	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE DECEMBER 2020 GL ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-100.38	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE JANUARY 2021 GL ACCT:(..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	100.16	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE JANUARY 2021 GL AC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-100.16	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE MARCH 2021 GL ACCT:(71..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	145.37	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN DECEMBER 2020 ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	664.87	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN JANUARY 2021 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-667.74	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL EARNINGS JANUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	667.74	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN MARCH 2021 GL ACCT:..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-858.34	0.00
PURCHASES						**154,362.090**							**154,362.09**	**-154,362.09**	**0.00**
U.S. DOLLAR						**154,362.090**							**154,362.09**	**-154,362.09**	**0.00**
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	B		996085619	1.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/5/2021	1/5/2021	1/5/2021	1.000000	1.19	-1.19	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	B		996085619	3.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/2/2021	2/2/2021	2/2/2021	1.000000	3.28	-3.28	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	B		996085619	1.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/2/2021	3/2/2021	3/2/2021	1.000000	1.97	-1.97	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	B		996085619	154,355.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/31/2021	3/31/2021	3/31/2021	1.000000	154,355.65	-154,355.65	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						**0.000**							**-70,006.44**	**-70,006.44**	**0.00**
U.S. DOLLAR						**0.000**							**-70,006.44**	**-70,006.44**	**0.00**
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME..		1/11/2021	1/11/2021		0.000000	-1.19	-1.19	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME..		1/15/2021	1/15/2021		0.000000	-568.84	-568.84	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME..		2/8/2021	2/8/2021		0.000000	-3.28	-3.28	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME..		2/12/2021	2/12/2021		0.000000	-567.58	-567.58	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME..		3/8/2021	3/8/2021		0.000000	-1.97	-1.97	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME..		3/31/2021	3/31/2021		0.000000	-70,000.00	-70,000.00	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL REBATE DECEMBER 2020		1/15/2021	1/15/2021		0.000000	4.35	4.35	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		NA9123459	0.000	BNY SL BANK FEE DECEMBER 2020		1/15/2021	1/15/2021		0.000000	-100.38	-100.38	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		NA9123459	0.000	BNY SL BANK FEE JANUARY 2021		2/12/2021	2/12/2021		0.000000	-100.16	-100.16	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR DEC..		1/15/2021	1/15/2021		0.000000	568.84	568.84	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CDC		NA9123459	0.000			1/15/2021	1/15/2021		0.000000	-568.84	-568.84	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL GROSS EARN DECEMBER 2020		1/15/2021	1/15/2021		0.000000	664.87	664.87	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR JAN..		2/12/2021	2/12/2021		0.000000	567.58	567.58	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CDC		NA9123459	0.000			2/12/2021	2/12/2021		0.000000	-567.58	-567.58	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL GROSS EARN JANUARY 2021		2/21/2021	2/21/2021		0.000000	667.74	667.74	0.00
SALES						**-6.440**							**-6.44**	**6.44**	**0.00**
U.S. DOLLAR						**-6.440**							**-6.44**	**6.44**	**0.00**
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	S		996085619	-1.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/11/2021	1/11/2021	1/11/2021	1.000000	-1.19	1.19	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	S		996085619	-3.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/8/2021	2/8/2021	2/8/2021	1.000000	-3.28	3.28	0.00
	KR3F10100002	KR3F10100002: INTERNAL US MID CAP	S		996085619	-1.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/8/2021	3/8/2021	3/8/2021	1.000000	-1.97	1.97	0.00

BNY MELLON

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002 Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL						**2,116,310.265**							**-393,761.87**	**413,767.05**	**100,573.44**
CORPORATE ACTIONS						**2,210.440**							**0.00**	**0.00**	**0.00**
U.S. DOLLAR						**2,210.440**							**0.00**	**0.00**	**0.00**
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SS		032095101	151.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SS		032095101	7.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SS		032095101	282.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SS		032095101	476.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	MW		156700106	-15,821.000	CENTURYLINK INC MERGER EFFECTIVE: :2..		1/22/2021	1/22/2021	1/22/2021	0.000000	-175,674.37	0.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	MW		20605P101	-2,814.000	CONCHO RESOURCES INC MERGER EFFECT..		1/19/2021	1/19/2021	1/19/2021	0.000000	-262,270.25	0.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	MM		20825C104	1,020.540	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	65,148.15	0.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	MM		20825C104	23.360	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	1,491.23	0.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	MM		20825C104	202.940	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	12,955.07	0.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	MM		20825C104	546.040	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	34,857.52	0.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	MM		20825C104	1,860.040	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	118,739.27	0.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	MM		20825C104	455.520	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	29,079.01	0.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	MM		550241103	14,238.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	158,096.94	0.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	MM		550241103	1,583.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	17,577.43	0.00	0.00
DIVIDEND ACCRUALS						**963,509.975**							**0.00**	**412,000.51**	**0.00**
U.S. DOLLAR						**963,509.975**							**0.00**	**412,000.51**	**0.00**
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		001055102	3,918.000	AFLAC INC CASH DIVIDEND 033%		2/16/2021	2/16/2021	3/1/2021	0.000000	0.00	1,292.94	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		00206R102	11,107.000	AT&T INC CASH DIVIDEND 052%		1/8/2021	1/8/2021	2/1/2021	0.000000	0.00	5,775.64	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		002824100	2,515.000	ABBOTT LABORATORIES CASH DIVIDEND ..		1/14/2021	1/14/2021	2/16/2021	0.000000	0.00	1,131.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		00287Y109	1,255.000	ABBVIE INC CASH DIVIDEND 130%		1/14/2021	1/14/2021	2/16/2021	0.000000	0.00	1,631.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		00751Y106	773.000	ADVANCE AUTO PARTS INC CASH DIVIDEND ..		3/18/2021	3/18/2021	4/2/2021	0.000000	0.00	193.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		00846U101	2,459.000	AGILENT TECHNOLOGIES INC CASH DIVIDEN..		1/4/2021	1/4/2021	1/27/2021	0.000000	0.00	477.05	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		009158106	1,199.000	AIR PRODUCTS AND CHEMICALS INC CASH ..		3/31/2021	3/31/2021	5/10/2021	0.000000	0.00	1,798.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		012653101	914.000	ALBEMARLE CORP CASH DIVIDEND 039%		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	356.46	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		015271109	1,204.000	ALEXANDRIA REAL ESTATE EQUITIE CASH D..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	1,312.36	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		018802108	4,462.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		1/28/2021	1/28/2021	2/16/2021	0.000000	0.00	1,795.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		020002101	2,355.000	ALLSTATE CORP/THE CASH DIVIDEND 08..		3/3/2021	3/3/2021	4/1/2021	0.000000	0.00	1,907.55	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		023608102	5,188.000	AMEREN CORP CASH DIVIDEND 055%		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	2,853.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		025537101	4,639.000	AMERICAN ELECTRIC POWER CO INC CASH ..		2/9/2021	2/9/2021	3/10/2021	0.000000	0.00	3,432.86	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		026874784	2,325.000	AMERICAN INTERNATIONAL GROUP I CASH ..		3/15/2021	3/15/2021	3/30/2021	0.000000	0.00	744.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		030420103	2,653.000	AMERICAN WATER WORKS CO INC CASH DI..		2/5/2021	2/5/2021	3/2/2021	0.000000	0.00	1,459.15	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		031100100	1,455.000	AMETEK INC CASH DIVIDEND 020%		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	291.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		031162100	912.000	AMGEN INC CASH DIVIDEND 176%		2/11/2021	2/11/2021	3/8/2021	0.000000	0.00	1,605.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		032095101	1,832.000	AMPHENOL CORP CASH DIVIDEND 014%		3/22/2021	3/22/2021	4/14/2021	0.000000	0.00	265.64	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		032654105	1,681.000	ANALOG DEVICES INC CASH DIVIDEND 0..		2/25/2021	2/25/2021	3/9/2021	0.000000	0.00	1,159.89	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		035710409	22,922.000	ANNALY CAPITAL MANAGEMENT INC CASH ..		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	5,042.84	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		036752103	255.000	ANTHEM INC CASH DIVIDEND 113%		3/9/2021	3/9/2021	3/25/2021	0.000000	0.00	288.15	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		037833100	4,535.000	APPLE INC CASH DIVIDEND 020%		2/5/2021	2/5/2021	2/11/2021	0.000000	0.00	929.68	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		038222105	2,502.000	APPLIED MATERIALS INC CASH DIVIDEND ..		2/24/2021	2/24/2021	3/18/2021	0.000000	0.00	550.44	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		039483102	3,809.000	ARCHER-DANIELS-MIDLAND CO CASH DIVID..		2/8/2021	2/8/2021	3/2/2021	0.000000	0.00	1,409.33	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		049560105	2,883.000	ATMOS ENERGY CORP CASH DIVIDEND 0..		2/19/2021	2/19/2021	3/8/2021	0.000000	0.00	1,801.88	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		053484101	664.000	AVALONBAY COMMUNITIES INC CASH DIVID..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	1,055.76	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		05722G100	3,478.000	BAKER HUGHES CO CASH DIVIDEND 018%		2/8/2021	2/8/2021	2/19/2021	0.000000	0.00	626.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		058498106	900.000	BALL CORP CASH DIVIDEND 015%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	135.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		060505104	13,080.000	BANK OF AMERICA CORP CASH DIVIDEND ..		3/4/2021	3/4/2021	3/26/2021	0.000000	0.00	2,354.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		064058100	5,982.000	BANK OF NEW YORK MELLON CORP/T CASH ..		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	1,854.42	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		071813109	2,241.000	BAXTER INTERNATIONAL INC CASH DIVIDEN..		2/25/2021	2/25/2021	4/1/2021	0.000000	0.00	549.05	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		086516101	2,404.000	BEST BUY CO INC CASH DIVIDEND 070%		3/17/2021	3/17/2021	4/8/2021	0.000000	0.00	1,682.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		09073M104	336.000	BIO-TECHNE CORP CASH DIVIDEND 032%		2/11/2021	2/11/2021	2/26/2021	0.000000	0.00	107.52	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		09247X101	287.000	BLACKROCK INC CASH DIVIDEND 413%		3/4/2021	3/4/2021	3/23/2021	0.000000	0.00	1,185.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		09260D107	1,270.000	BLACKSTONE GROUP INC/THE CASH DIVIDE..		2/5/2021	2/5/2021	2/16/2021	0.000000	0.00	1,219.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		099724106	3,684.000	BORGWARNER INC CASH DIVIDEND 017%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	626.28	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		101121101	856.000	BOSTON PROPERTIES INC CASH DIVIDEND ..		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	838.88	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		110122108	7,363.000	BRISTOL-MYERS SQUIBB CO CASH DIVIDEN..		3/31/2021	3/31/2021	5/3/2021	0.000000	0.00	3,607.87	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		11133T103	1,688.000	BROADRIDGE FINANCIAL SOLUTIONS CASH ..		3/12/2021	3/12/2021	4/2/2021	0.000000	0.00	970.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		115637209	3,022.000	BROWN-FORMAN CORP CASH DIVIDEND ..		3/5/2021	3/5/2021	4/1/2021	0.000000	0.00	542.45	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		12514G108	1,049.000	CDW CORP/DE CASH DIVIDEND 040%		2/24/2021	2/24/2021	3/10/2021	0.000000	0.00	419.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		12541W209	2,260.000	CH ROBINSON WORLDWIDE INC CASH DIVID..		3/4/2021	3/4/2021	4/1/2021	0.000000	0.00	1,152.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		12572Q105	2,212.000	CME GROUP INC CASH DIVIDEND 090%		3/9/2021	3/9/2021	3/25/2021	0.000000	0.00	1,990.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		125896100	7,677.000	CMS ENERGY CORP CASH DIVIDEND 0..		2/4/2021	2/4/2021	2/26/2021	0.000000	0.00	3,339.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		126408103	1,499.000	CSX CORP CASH DIVIDEND 028%		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	419.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		126650100	1,212.000	CVS HEALTH CORP CASH DIVIDEND 050%		1/21/2021	1/21/2021	2/1/2021	0.000000	0.00	606.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		127097103	9,893.000	CABOT OIL & GAS CORP CASH DIVIDEND ..		1/20/2021	1/20/2021	2/4/2021	0.000000	0.00	989.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		14040H105	980.000	CAPITAL ONE FINANCIAL CORP CASH DIVID..		2/16/2021	2/16/2021	3/1/2021	0.000000	0.00	392.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		149123101	868.000	CATERPILLAR INC CASH DIVIDEND 103%		1/19/2021	1/19/2021	2/19/2021	0.000000	0.00	894.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		150870103	687.000	CELANESE CORP CASH DIVIDEND 068%		2/8/2021	2/8/2021	2/23/2021	0.000000	0.00	467.16	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		166764100	1,629.000	CHEVRON CORP CASH DIVIDEND 129%		2/16/2021	2/16/2021	3/10/2021	0.000000	0.00	2,101.41	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		171340102	4,086.000	CHURCH & DWIGHT CO INC CASH DIVIDEND ..		2/12/2021	2/12/2021	3/1/2021	0.000000	0.00	1,031.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		172062101	4,096.000	CINCINNATI FINANCIAL CORP CASH DIVIDEN..		3/16/2021	3/16/2021	4/15/2021	0.000000	0.00	2,580.48	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		17275R102	3,810.000	CISCO SYSTEMS INC CASH DIVIDEND 03..		1/4/2021	1/4/2021	1/20/2021	0.000000	0.00	1,371.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		172908105	1,114.000	CINTAS CORP CASH DIVIDEND 075%		2/11/2021	2/11/2021	3/15/2021	0.000000	0.00	835.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		172967424	1,469.000	CITIGROUP INC CASH DIVIDEND 051%		1/29/2021	1/29/2021	2/26/2021	0.000000	0.00	749.19	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		174610105	3,618.000	CITIZENS FINANCIAL GROUP INC CASH DIVI..		2/2/2021	2/2/2021	2/17/2021	0.000000	0.00	1,411.02	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		177376100	2,409.000	CITRIX SYSTEMS INC CASH DIVIDEND 03..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	891.33	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		189054109	2,481.000	CLOROX CO/THE CASH DIVIDEND 111%		1/26/2021	1/26/2021	2/12/2021	0.000000	0.00	2,753.91	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		191216100	2,397.000	COCA-COLA CO/THE CASH DIVIDEND 0..		3/12/2021	3/12/2021	4/1/2021	0.000000	0.00	1,006.74	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		192446102	4,877.000	COGNIZANT TECHNOLOGY SOLUTIONS CAS..		2/17/2021	2/17/2021	2/26/2021	0.000000	0.00	1,170.48	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		194162103	2,373.000	COLGATE-PALMOLIVE CO CASH DIVIDEND ..		1/22/2021	1/22/2021	2/16/2021	0.000000	0.00	1,044.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		20030N101	4,157.000	COMCAST CORP CASH DIVIDEND 023%		1/5/2021	1/5/2021	1/27/2021	0.000000	0.00	956.11	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		20825C104	7,078.000	CONOCOPHILLIPS CASH DIVIDEND 043%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	3,043.54	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		209115104	4,006.000	CONSOLIDATED EDISON INC CASH DIVIDEN..		2/16/2021	2/16/2021	3/15/2021	0.000000	0.00	3,104.65	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		216648402	624.000	COOPER COS INC/THE CASH DIVIDEND 0..		1/21/2021	1/21/2021	2/9/2021	0.000000	0.00	18.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		219350105	10,061.000	CORNING INC CASH DIVIDEND 024%		2/25/2021	2/25/2021	3/30/2021	0.000000	0.00	2,414.64	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		22052L104	7,239.000	CORTEVA INC CASH DIVIDEND 013%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	941.07	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		22160K105	1,784.000	COSTCO WHOLESALE CORP CASH DIVIDEN..		2/4/2021	2/4/2021	2/19/2021	0.000000	0.00	1,248.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		231021106	1,539.000	CUMMINS INC CASH DIVIDEND 135%		2/18/2021	2/18/2021	3/4/2021	0.000000	0.00	2,077.65	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		23331A109	5,946.000	DR HORTON INC CASH DIVIDEND 020%		2/16/2021	2/16/2021	2/25/2021	0.000000	0.00	1,189.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		233331107	886.000	DTE ENERGY CO CASH DIVIDEND 108%		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	961.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		235851102	985.000	DANAHER CORP CASH DIVIDEND 021%		3/25/2021	3/25/2021	4/30/2021	0.000000	0.00	206.85	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		237194105	707.000	DARDEN RESTAURANTS INC CASH DIVIDEN..		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	261.59	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		24906P109	3,703.000	DENTSPLY SIRONA INC CASH DIVIDEND ..		3/25/2021	3/25/2021	4/9/2021	0.000000	0.00	370.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		253868103	2,515.000	DIGITAL REALTY TRUST INC CASH DIVIDEND..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	2,917.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		256677105	1,307.000	DOLLAR GENERAL CORP CASH DIVIDEND ..		1/4/2021	1/4/2021	1/19/2021	0.000000	0.00	470.52	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		25746U109	6,014.000	DOMINION ENERGY INC CASH DIVIDEND ..		3/4/2021	3/4/2021	3/20/2021	0.000000	0.00	3,788.82	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		25754A201	591.000	DOMINO'S PIZZA INC CASH DIVIDEND 094..		3/12/2021	3/12/2021	3/30/2021	0.000000	0.00	555.54	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		260003108	1,169.000	DOVER CORP CASH DIVIDEND 049%		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	578.66	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		260557103	1,376.000	DOW INC CASH DIVIDEND 070%		2/25/2021	2/25/2021	3/12/2021	0.000000	0.00	963.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		264411505	4,735.000	DUKE REALTY CORP CASH DIVIDEND 025..		2/12/2021	2/12/2021	2/26/2021	0.000000	0.00	1,207.43	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		26441C204	6,589.000	DUKE ENERGY CORP CASH DIVIDEND 09..		2/11/2021	2/11/2021	3/16/2021	0.000000	0.00	6,358.39	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		26614N102	2,033.000	DUPONT DE NEMOURS INC CASH DIVIDEND ..		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	609.90	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		26875P101	3,443.000	EOG RESOURCES INC CASH DIVIDEND 0..		1/14/2021	1/14/2021	1/29/2021	0.000000	0.00	1,291.13	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		277432100	1,573.000	EASTMAN CHEMICAL CO CASH DIVIDEND ..		3/12/2021	3/12/2021	4/5/2021	0.000000	0.00	1,085.37	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		278642103	3,345.000	EBAY INC CASH DIVIDEND 018%		2/26/2021	2/26/2021	3/19/2021	0.000000	0.00	602.10	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		278865100	723.000	ECOLAB INC CASH DIVIDEND 048%		3/15/2021	3/15/2021	4/15/2021	0.000000	0.00	347.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		281020107	4,683.000	EDISON INTERNATIONAL CASH DIVIDEND ..		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	3,102.49	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		285512109	2,785.000	ELECTRONIC ARTS INC CASH DIVIDEND ..		3/2/2021	3/2/2021	3/24/2021	0.000000	0.00	473.45	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		291011104	1,985.000	EMERSON ELECTRIC CO CASH DIVIDEND ..		2/11/2021	2/11/2021	3/10/2021	0.000000	0.00	1,002.43	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		29364G103	4,424.000	ENTERGY CORP CASH DIVIDEND 095%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	4,202.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		29444U700	123.000	EQUINIX INC CASH DIVIDEND 287%		2/23/2021	2/23/2021	3/17/2021	0.000000	0.00	353.01	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		29472R108	1,883.000	EQUITY LIFESTYLE PROPERTIES IN CASH DI..		3/25/2021	3/25/2021	4/9/2021	0.000000	0.00	682.59	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		29476L107	3,519.000	EQUITY RESIDENTIAL CASH DIVIDEND 06..		3/26/2021	3/26/2021	4/9/2021	0.000000	0.00	2,120.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		297178105	1,284.000	ESSEX PROPERTY TRUST INC CASH DIVIDE..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	2,683.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		30034W106	3,272.000	EVERGY INC CASH DIVIDEND 053%		3/5/2021	3/5/2021	3/22/2021	0.000000	0.00	1,750.52	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		30040W108	4,278.000	EVERSOURCE ENERGY CASH DIVIDEND ..		3/3/2021	3/3/2021	3/31/2021	0.000000	0.00	2,577.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		30161N101	4,637.000	EXELON CORP CASH DIVIDEND 038%		3/5/2021	3/5/2021	3/15/2021	0.000000	0.00	1,773.65	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		30225T102	718.000	EXTRA SPACE STORAGE INC CASH DIVIDEN..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	718.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		30231G102	3,567.000	EXXON MOBIL CORP CASH DIVIDEND 087..		2/9/2021	2/9/2021	3/10/2021	0.000000	0.00	3,103.29	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		302491303	1,223.000	FMC CORP CASH DIVIDEND 048%		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	587.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		303075105	516.000	FACTSET RESEARCH SYSTEMS INC CASH DI..		2/25/2021	2/25/2021	3/18/2021	0.000000	0.00	397.32	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		311900104	3,597.000	FASTENAL CO CASH DIVIDEND 028%		2/2/2021	2/2/2021	3/3/2021	0.000000	0.00	1,007.16	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		31428X106	1,361.000	FEDEX CORP CASH DIVIDEND 065%		3/5/2021	3/5/2021	4/1/2021	0.000000	0.00	884.65	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		31620R303	2,172.000	FIDELITY NATIONAL FINANCIAL IN CASH DIVI..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	781.92	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		316773100	6,090.000	FIFTH THIRD BANCORP CASH DIVIDEND ..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	1,644.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		33616C100	1,867.000	FIRST REPUBLIC BANK/CA CASH DIVIDEND ..		1/27/2021	1/27/2021	2/11/2021	0.000000	0.00	373.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		337932107	5,053.000	FIRSTENERGY CORP CASH DIVIDEND 03..		2/4/2021	2/4/2021	3/1/2021	0.000000	0.00	1,970.67	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		34964C106	1,702.000	FORTUNE BRANDS HOME & SECURITY CASH..		2/25/2021	2/25/2021	3/17/2021	0.000000	0.00	442.52	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		35137L105	4,147.000	FOX CORP CASH DIVIDEND 023%		3/9/2021	3/9/2021	4/7/2021	0.000000	0.00	953.81	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		372460105	1,419.000	GENUINE PARTS CO CASH DIVIDEND 0..		3/4/2021	3/4/2021	4/1/2021	0.000000	0.00	1,156.49	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		375558103	10,518.000	GILEAD SCIENCES INC CASH DIVIDEND 0..		3/12/2021	3/12/2021	3/30/2021	0.000000	0.00	7,467.78	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		37959E102	2,439.000	GLOBE LIFE INC CASH DIVIDEND 018%		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	457.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		38141G104	737.000	GOLDMAN SACHS GROUP INC/THE CASH DI..		3/1/2021	3/1/2021	3/30/2021	0.000000	0.00	921.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		384802104	648.000	WW GRAINGER INC CASH DIVIDEND 153%		2/5/2021	2/5/2021	3/1/2021	0.000000	0.00	991.44	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		406216101	5,862.000	HALLIBURTON CO CASH DIVIDEND 004%		3/2/2021	3/2/2021	3/24/2021	0.000000	0.00	263.79	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		416515104	5,276.000	HARTFORD FINANCIAL SERVICES GR CASH ..		2/26/2021	2/26/2021	4/2/2021	0.000000	0.00	1,846.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		42250P103	9,726.000	HEALTHPEAK PROPERTIES INC CASH DIVID..		2/19/2021	2/19/2021	3/5/2021	0.000000	0.00	2,917.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		426281101	1,032.000	JACK HENRY & ASSOCIATES INC CASH DIVI..		3/5/2021	3/5/2021	3/25/2021	0.000000	0.00	474.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		427866108	2,441.000	HERSHEY CO/THE CASH DIVIDEND 080%		2/18/2021	2/18/2021	3/15/2021	0.000000	0.00	1,962.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		42809H107	4,927.000	HESS CORP CASH DIVIDEND 025%		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	1,231.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		42824C109	12,832.000	HEWLETT PACKARD ENTERPRISE CO CASH ..		3/9/2021	3/9/2021	4/7/2021	0.000000	0.00	1,539.84	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		437076102	296.000	HOME DEPOT INC/THE CASH DIVIDEND 1..		3/10/2021	3/10/2021	3/25/2021	0.000000	0.00	488.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		438516106	530.000	HONEYWELL INTERNATIONAL INC CASH DIVI..		2/25/2021	2/25/2021	3/12/2021	0.000000	0.00	492.90	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		440452100	7,616.000	HORMEL FOODS CORP CASH DIVIDEND 0..		1/8/2021	1/8/2021	2/16/2021	0.000000	0.00	1,865.92	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		444859102	341.000	HUMANA INC CASH DIVIDEND 070%		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	238.70	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		445658107	1,526.000	JB HUNT TRANSPORT SERVICES INC CASH ..		2/4/2021	2/4/2021	2/19/2021	0.000000	0.00	427.28	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		446150104	24,353.000	HUNTINGTON BANCSHARES INC/OH CASH D..		3/17/2021	3/17/2021	4/1/2021	0.000000	0.00	3,652.95	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		446413106	319.000	HUNTINGTON INGALLS INDUSTRIES CASH DI..		2/25/2021	2/25/2021	3/12/2021	0.000000	0.00	363.66	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		45167R104	1,027.000	IDEX CORP CASH DIVIDEND 050%		1/13/2021	1/13/2021	1/29/2021	0.000000	0.00	513.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		452308109	906.000	ILLINOIS TOOL WORKS INC CASH DIVIDEND ..		3/30/2021	3/30/2021	4/14/2021	0.000000	0.00	1,032.84	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		458140100	6,570.000	INTEL CORP CASH DIVIDEND 034%		2/4/2021	2/4/2021	3/1/2021	0.000000	0.00	2,283.08	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		45866F104	1,722.000	INTERCONTINENTAL EXCHANGE INC CASH ..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	568.26	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		460146103	6,973.000	INTERNATIONAL PAPER CO CASH DIVIDEND ..		2/17/2021	2/17/2021	3/15/2021	0.000000	0.00	3,573.66	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		461202103	262.000	INTUIT INC CASH DIVIDEND 059%		1/8/2021	1/8/2021	1/19/2021	0.000000	0.00	154.58	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		46187W107	7,012.000	INVITATION HOMES INC CASH DIVIDEND ..		2/9/2021	2/9/2021	2/26/2021	0.000000	0.00	1,192.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		46625H100	5,762.000	JPMORGAN CHASE & CO CASH DIVIDEND ..		1/5/2021	1/5/2021	1/31/2021	0.000000	0.00	5,185.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		469814107	2,164.000	JACOBS ENGINEERING GROUP INC CASH DI..		2/25/2021	2/25/2021	3/26/2021	0.000000	0.00	454.44	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		478160104	1,597.000	JOHNSON & JOHNSON CASH DIVIDEND 1..		2/22/2021	2/22/2021	3/9/2021	0.000000	0.00	1,612.97	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		48203R104	6,011.000	JUNIPER NETWORKS INC CASH DIVIDEND ..		2/26/2021	2/26/2021	3/22/2021	0.000000	0.00	1,202.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		482480100	859.000	KLA CORP CASH DIVIDEND 090%		2/18/2021	2/18/2021	3/2/2021	0.000000	0.00	773.10	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		48251W104	6,422.000	KKR & CO INC CASH DIVIDEND 013%		2/19/2021	2/19/2021	3/9/2021	0.000000	0.00	866.97	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		485170302	1,555.000	KANSAS CITY SOUTHERN CASH DIVIDEND ..		3/5/2021	3/5/2021	4/7/2021	0.000000	0.00	839.70	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		487836108	6,043.000	KELLOGG CO CASH DIVIDEND 057%		3/1/2021	3/1/2021	3/15/2021	0.000000	0.00	3,444.51	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		493267108	9,873.000	KEYCORP CASH DIVIDEND 018%		3/1/2021	3/1/2021	3/15/2021	0.000000	0.00	1,826.51	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		494368103	2,163.000	KIMBERLY-CLARK CORP CASH DIVIDEND ..		3/4/2021	3/4/2021	4/5/2021	0.000000	0.00	2,465.82	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		49456B101	10,596.000	KINDER MORGAN INC CASH DIVIDEND 02..		1/29/2021	1/29/2021	2/16/2021	0.000000	0.00	2,781.45	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		500754106	8,248.000	KRAFT HEINZ CO/THE CASH DIVIDEND 04..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	3,299.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		501044101	9,340.000	KROGER CO/THE CASH DIVIDEND 018%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	1,681.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		502431109	523.000	L3HARRIS TECHNOLOGIES INC CASH DIVIDE..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	533.46	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		512807108	502.000	LAM RESEARCH CORP CASH DIVIDEND 1..		3/16/2021	3/16/2021	4/7/2021	0.000000	0.00	652.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		518439104	1,027.000	ESTEE LAUDER COS INC/THE CASH DIVIDEN..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	544.31	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		521865204	1,298.000	LEAR CORP CASH DIVIDEND 025%		3/3/2021	3/3/2021	3/23/2021	0.000000	0.00	324.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		525327102	1,618.000	LEIDOS HOLDINGS INC CASH DIVIDEND 0..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	550.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		526057104	3,551.000	LENNAR CORP CASH DIVIDEND 025%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	887.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		532457108	1,796.000	ELI LILLY AND CO CASH DIVIDEND 085%		2/11/2021	2/11/2021	3/10/2021	0.000000	0.00	1,526.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		534187109	1,377.000	LINCOLN NATIONAL CORP CASH DIVIDEND ..		1/8/2021	1/8/2021	2/1/2021	0.000000	0.00	578.34	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		540424108	4,552.000	LOEWS CORP CASH DIVIDEND 006%		2/23/2021	2/23/2021	3/9/2021	0.000000	0.00	284.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		548661107	538.000	LOWE'S COS INC CASH DIVIDEND 060%		1/19/2021	1/19/2021	2/3/2021	0.000000	0.00	322.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		550241103	15,821.000	LUMEN TECHNOLOGIES INC CASH DIVIDEND..		3/5/2021	3/5/2021	3/19/2021	0.000000	0.00	3,955.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		55261F104	2,882.000	M&T BANK CORP CASH DIVIDEND 110%		2/26/2021	2/26/2021	3/31/2021	0.000000	0.00	3,170.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		552953101	5,799.000	MGM RESORTS INTERNATIONAL CASH DIVID..		3/9/2021	3/9/2021	3/15/2021	0.000000	0.00	14.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		55354G100	531.000	MSCI INC CASH DIVIDEND 078%		2/18/2021	2/18/2021	2/26/2021	0.000000	0.00	414.18	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		57060D108	775.000	MARKETAXESS HOLDINGS INC CASH DIVIDE..		2/9/2021	2/9/2021	2/24/2021	0.000000	0.00	511.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		571748102	1,485.000	MARSH & MCLENNAN COS INC CASH DIVIDE..		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	690.53	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		574599106	2,343.000	MASCO CORP CASH DIVIDEND 014%		1/7/2021	1/7/2021	2/8/2021	0.000000	0.00	328.02	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		57636Q104	255.000	MASTERCARD INC CASH DIVIDEND 044%		1/7/2021	1/7/2021	2/9/2021	0.000000	0.00	112.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		58155Q103	1,840.000	MCKESSON CORP CASH DIVIDEND 042%		3/1/2021	3/1/2021	4/1/2021	0.000000	0.00	772.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		58933Y105	7,813.000	MERCK & CO INC CASH DIVIDEND 065%		3/12/2021	3/12/2021	4/7/2021	0.000000	0.00	5,078.45	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		59156R108	1,932.000	METLIFE INC CASH DIVIDEND 046%		2/4/2021	2/4/2021	3/15/2021	0.000000	0.00	888.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		594918104	914.000	MICROSOFT CORP CASH DIVIDEND 056%		2/17/2021	2/17/2021	3/11/2021	0.000000	0.00	511.84	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		59522J103	1,563.000	MID-AMERICA APARTMENT COMMUNIT CAS..		1/14/2021	1/14/2021	1/29/2021	0.000000	0.00	1,602.08	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		609207105	4,831.000	MONDELEZ INTERNATIONAL INC CASH DIVID..		3/30/2021	3/30/2021	4/14/2021	0.000000	0.00	1,521.77	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		617446448	4,834.000	MORGAN STANLEY CASH DIVIDEND 035%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	1,691.90	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		620076307	799.000	MOTOROLA SOLUTIONS INC CASH DIVIDEND..		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	567.29	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		629377508	1,695.000	NRG ENERGY INC CASH DIVIDEND 032%		1/29/2021	1/29/2021	2/16/2021	0.000000	0.00	550.88	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		631103108	1,424.000	NASDAQ INC CASH DIVIDEND 049%		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	697.76	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		64110D104	3,985.000	NETAPP INC CASH DIVIDEND 048%		1/7/2021	1/7/2021	1/27/2021	0.000000	0.00	1,912.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		651639106	7,475.000	NEWMONT CORP CASH DIVIDEND 055%		3/3/2021	3/3/2021	3/18/2021	0.000000	0.00	4,111.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		65339F101	5,924.000	NEXTERA ENERGY INC CASH DIVIDEND 0..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	2,280.74	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		654106103	1,538.000	NIKE INC CASH DIVIDEND 027%		2/26/2021	2/26/2021	4/1/2021	0.000000	0.00	422.95	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		65473P105	10,477.000	NISOURCE INC CASH DIVIDEND 022%		2/8/2021	2/8/2021	2/19/2021	0.000000	0.00	2,304.94	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		655844108	883.000	NORFOLK SOUTHERN CORP CASH DIVIDEN..		2/4/2021	2/4/2021	3/10/2021	0.000000	0.00	874.17	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		665859104	3,288.000	NORTHERN TRUST CORP CASH DIVIDEND ..		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	2,301.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		668771108	8,786.000	NORTONLIFELOCK INC CASH DIVIDEND 0..		2/19/2021	2/19/2021	3/17/2021	0.000000	0.00	1,098.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		670346105	4,803.000	NUCOR CORP CASH DIVIDEND 040%		3/30/2021	3/30/2021	5/11/2021	0.000000	0.00	1,945.22	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		67066G104	230.000	NVIDIA CORP CASH DIVIDEND 016%		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	36.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		679580100	1,717.000	OLD DOMINION FREIGHT LINE INC CASH DIVI..		3/2/2021	3/2/2021	3/17/2021	0.000000	0.00	343.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		68389X105	3,767.000	ORACLE CORP CASH DIVIDEND 024%		1/6/2021	1/6/2021	1/21/2021	0.000000	0.00	904.08	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		693475105	1,325.000	PNC FINANCIAL SERVICES GROUP I CASH DI..		1/15/2021	1/15/2021	2/5/2021	0.000000	0.00	1,523.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		693506107	1,014.000	PPG INDUSTRIES INC CASH DIVIDEND 05..		2/18/2021	2/18/2021	3/12/2021	0.000000	0.00	547.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		69351T106	2,548.000	PPL CORP CASH DIVIDEND 041%		3/9/2021	3/9/2021	4/1/2021	0.000000	0.00	1,057.42	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		693718108	3,846.000	PACCAR INC CASH DIVIDEND 032%		2/8/2021	2/8/2021	3/2/2021	0.000000	0.00	1,230.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		695156109	2,520.000	PACKAGING CORP OF AMERICA CASH DIVID..		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	2,520.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		704326107	991.000	PAYCHEX INC CASH DIVIDEND 062%		1/29/2021	1/29/2021	2/25/2021	0.000000	0.00	614.42	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		713448108	1,244.000	PEPSICO INC CASH DIVIDEND 102%		3/4/2021	3/4/2021	3/31/2021	0.000000	0.00	1,271.99	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		714046109	662.000	PERKINELMER INC CASH DIVIDEND 007%		1/21/2021	1/21/2021	2/12/2021	0.000000	0.00	46.34	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		717081103	5,464.000	PFIZER INC CASH DIVIDEND 039%		1/28/2021	1/28/2021	3/5/2021	0.000000	0.00	2,130.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		718546104	1,142.000	PHILLIPS 66 CASH DIVIDEND 090%		2/19/2021	2/19/2021	3/1/2021	0.000000	0.00	1,027.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		723484101	3,079.000	PINNACLE WEST CAPITAL CORP CASH DIVID..		1/29/2021	1/29/2021	3/1/2021	0.000000	0.00	2,555.57	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		723787107	2,607.000	PIONEER NATURAL RESOURCES CO CASH D..		3/30/2021	3/30/2021	4/14/2021	0.000000	0.00	1,459.92	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		74144T108	1,304.000	T ROWE PRICE GROUP INC CASH DIVIDEND ..		3/15/2021	3/15/2021	3/30/2021	0.000000	0.00	1,408.32	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		74251V102	1,476.000	PRINCIPAL FINANCIAL GROUP INC CASH DIV..		2/26/2021	2/26/2021	3/26/2021	0.000000	0.00	826.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		742718109	2,380.000	PROCTER & GAMBLE CO/THE CASH DIVIDEN..		1/21/2021	1/21/2021	2/16/2021	0.000000	0.00	1,881.87	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		743315103	1,705.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		1/7/2021	1/7/2021	1/15/2021	0.000000	0.00	7,672.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		743315103	0.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		1/7/2021	1/7/2021	1/15/2021	0.000000	0.00	170.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		74340W103	1,611.000	PROLOGIS INC CASH DIVIDEND 063%		3/18/2021	3/18/2021	3/31/2021	0.000000	0.00	1,014.93	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		744320102	1,134.000	PRUDENTIAL FINANCIAL INC CASH DIVIDEN..		2/12/2021	2/12/2021	3/11/2021	0.000000	0.00	1,304.10	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		744573106	3,009.000	PUBLIC SERVICE ENTERPRISE GROU CASH ..		3/8/2021	3/8/2021	3/31/2021	0.000000	0.00	1,534.59	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		74460D109	1,560.000	PUBLIC STORAGE CASH DIVIDEND 200%		3/15/2021	3/15/2021	3/31/2021	0.000000	0.00	3,120.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		747525103	4,742.000	QUALCOMM INC CASH DIVIDEND 065%		3/3/2021	3/3/2021	3/25/2021	0.000000	0.00	3,082.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		74834L100	611.000	QUEST DIAGNOSTICS INC CASH DIVIDEND ..		1/19/2021	1/19/2021	2/3/2021	0.000000	0.00	342.16	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		754730109	3,338.000	RAYMOND JAMES FINANCIAL INC CASH DIVI..		1/4/2021	1/4/2021	1/19/2021	0.000000	0.00	1,301.82	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		754730109	3,338.000	RAYMOND JAMES FINANCIAL INC CASH DIVI..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	1,301.82	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		75513E101	0.975	RAYTHEON TECHNOLOGIES CORP CASH DI..		2/25/2021	2/25/2021	3/25/2021	0.000000	0.00	0.46	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		756109104	4,159.000	REALTY INCOME CORP CASH DIVIDEND ..		1/29/2021	1/29/2021	2/16/2021	0.000000	0.00	975.29	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		756109104	4,159.000	REALTY INCOME CORP CASH DIVIDEND ..		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	975.29	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		756109104	4,159.000	REALTY INCOME CORP CASH DIVIDEND ..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	977.37	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		758849103	3,848.000	REGENCY CENTERS CORP CASH DIVIDEND ..		3/12/2021	3/12/2021	4/6/2021	0.000000	0.00	2,289.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		7591EP100	14,996.000	REGIONS FINANCIAL CORP CASH DIVIDEND ..		3/4/2021	3/4/2021	4/1/2021	0.000000	0.00	2,324.38	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		760759100	1,073.000	REPUBLIC SERVICES INC CASH DIVIDEND ..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	456.03	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		761152107	975.000	RESMED INC CASH DIVIDEND 039%		2/10/2021	2/10/2021	3/18/2021	0.000000	0.00	380.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		773903109	680.000	ROCKWELL AUTOMATION INC CASH DIVIDE..		2/12/2021	2/12/2021	3/10/2021	0.000000	0.00	727.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		778296103	990.000	ROSS STORES INC CASH DIVIDEND 028%		3/15/2021	3/15/2021	3/31/2021	0.000000	0.00	282.15	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		78409V104	481.000	S&P GLOBAL INC CASH DIVIDEND 077%		2/23/2021	2/23/2021	3/10/2021	0.000000	0.00	370.37	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		78410G104	247.000	SBA COMMUNICATIONS CORP CASH DIVIDE..		3/9/2021	3/9/2021	3/26/2021	0.000000	0.00	143.26	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		808513105	5,096.000	CHARLES SCHWAB CORP/THE CASH DIVIDE..		2/11/2021	2/11/2021	2/26/2021	0.000000	0.00	917.28	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		816851109	1,311.000	SEMPRA ENERGY CASH DIVIDEND 110%		3/24/2021	3/24/2021	4/15/2021	0.000000	0.00	1,442.10	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		824348106	258.000	SHERWIN-WILLIAMS CO/THE CASH DIVIDEN..		2/26/2021	2/26/2021	3/12/2021	0.000000	0.00	425.70	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		82968B103	13,142.000	SIRIUS XM HOLDINGS INC CASH DIVIDEND ..		2/9/2021	2/9/2021	2/26/2021	0.000000	0.00	192.41	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		83088M102	2,129.000	SKYWORKS SOLUTIONS INC CASH DIVIDEN..		2/12/2021	2/12/2021	3/9/2021	0.000000	0.00	1,064.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		832696405	3,028.000	J M SMUCKER CO/THE CASH DIVIDEND 0..		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	2,725.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		833034101	1,240.000	SNAP-ON INC CASH DIVIDEND 123%		2/22/2021	2/22/2021	3/10/2021	0.000000	0.00	1,525.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		842587107	8,331.000	SOUTHERN CO/THE CASH DIVIDEND 064%		2/12/2021	2/12/2021	3/8/2021	0.000000	0.00	5,331.84	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		857477103	4,148.000	STATE STREET CORP CASH DIVIDEND 05..		3/31/2021	3/31/2021	4/12/2021	0.000000	0.00	2,156.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		863667101	773.000	STRYKER CORP CASH DIVIDEND 063%		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	486.99	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		866674104	2,358.000	SUN COMMUNITIES INC CASH DIVIDEND ..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	1,957.14	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		87165B103	6,196.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		2/4/2021	2/4/2021	2/16/2021	0.000000	0.00	1,363.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		871829107	1,825.000	SYSCO CORP CASH DIVIDEND 045%		1/7/2021	1/7/2021	1/29/2021	0.000000	0.00	821.25	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		871829107	1,825.000	SYSCO CORP CASH DIVIDEND 045%		3/31/2021	3/31/2021	4/23/2021	0.000000	0.00	821.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		872540109	1,768.000	TJX COS INC/THE CASH DIVIDEND 026%		2/10/2021	2/10/2021	3/4/2021	0.000000	0.00	459.68	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		87612E106	3,259.000	TARGET CORP CASH DIVIDEND 068%		2/16/2021	2/16/2021	3/10/2021	0.000000	0.00	2,216.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		879369106	332.000	TELEFLEX INC CASH DIVIDEND 034%		3/4/2021	3/4/2021	3/15/2021	0.000000	0.00	112.88	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		880770102	2,504.000	TERADYNE INC CASH DIVIDEND 010%		2/18/2021	2/18/2021	3/19/2021	0.000000	0.00	250.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		882508104	879.000	TEXAS INSTRUMENTS INC CASH DIVIDEND ..		1/29/2021	1/29/2021	2/8/2021	0.000000	0.00	896.58	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		883203101	3,215.000	TEXTRON INC CASH DIVIDEND 002%		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	64.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		883556102	466.000	THERMO FISHER SCIENTIFIC INC CASH DIVI..		3/15/2021	3/15/2021	4/16/2021	0.000000	0.00	121.16	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		88579Y101	1,131.000	3M CO CASH DIVIDEND 148%		2/11/2021	2/11/2021	3/12/2021	0.000000	0.00	1,673.88	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		892356106	2,298.000	TRACTOR SUPPLY CO CASH DIVIDEND 0..		2/19/2021	2/19/2021	3/9/2021	0.000000	0.00	1,194.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		89417E109	1,461.000	TRAVELERS COS INC/THE CASH DIVIDEND ..		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	1,241.85	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		902494103	2,339.000	TYSON FOODS INC CASH DIVIDEND 044%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	1,040.86	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		902653104	1,691.000	UDR INC CASH DIVIDEND 036%		1/8/2021	1/8/2021	2/1/2021	0.000000	0.00	608.76	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		902973304	11,717.000	US BANCORP CASH DIVIDEND 042%		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	4,921.14	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		907818108	459.000	UNION PACIFIC CORP CASH DIVIDEND 09..		2/25/2021	2/25/2021	3/31/2021	0.000000	0.00	445.23	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		91324P102	239.000	UNITEDHEALTH GROUP INC CASH DIVIDEND..		3/12/2021	3/12/2021	3/23/2021	0.000000	0.00	298.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		913903100	980.000	UNIVERSAL HEALTH SERVICES INC CASH DI..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	196.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		918204108	4,651.000	VF CORP CASH DIVIDEND 049%		3/9/2021	3/9/2021	3/22/2021	0.000000	0.00	2,278.99	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		91913Y100	1,034.000	VALERO ENERGY CORP CASH DIVIDEND ..		2/10/2021	2/10/2021	3/4/2021	0.000000	0.00	1,013.32	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		92276F100	5,835.000	VENTAS INC CASH DIVIDEND 045%		3/31/2021	3/31/2021	4/14/2021	0.000000	0.00	2,625.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		92343V104	9,043.000	VERIZON COMMUNICATIONS INC CASH DIVI..		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	5,674.48	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		92345Y106	464.000	VERISK ANALYTICS INC CASH DIVIDEND ..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	134.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		92826C839	414.000	VISA INC CASH DIVIDEND 032%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	132.48	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		929042109	2,698.000	VORNADO REALTY TRUST CASH DIVIDEND ..		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	1,429.94	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		92939U106	5,181.000	WEC ENERGY GROUP INC CASH DIVIDEND ..		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	3,510.13	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		931142103	7,931.000	WALMART INC CASH DIVIDEND 055%		3/18/2021	3/18/2021	4/5/2021	0.000000	0.00	4,362.05	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		931427108	8,028.000	WALGREENS BOOTS ALLIANCE INC CASH DI..		2/18/2021	2/18/2021	3/12/2021	0.000000	0.00	3,753.09	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		949746101	11,158.000	WELLS FARGO & CO CASH DIVIDEND 0..		2/4/2021	2/4/2021	3/1/2021	0.000000	0.00	1,115.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		955306105	1,133.000	WEST PHARMACEUTICAL SERVICES I CASH ..		1/19/2021	1/19/2021	2/3/2021	0.000000	0.00	192.61	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		959802109	8,392.000	WESTERN UNION CO/THE CASH DIVIDEND ..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	1,972.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		96145D105	6,449.000	WESTROCK CO CASH DIVIDEND 020%		2/10/2021	2/10/2021	2/23/2021	0.000000	0.00	1,289.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		962166104	2,765.000	WEYERHAEUSER CO CASH DIVIDEND 01..		3/4/2021	3/4/2021	3/19/2021	0.000000	0.00	470.05	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		963320106	974.000	WHIRLPOOL CORP CASH DIVIDEND 125%		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	1,217.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		969457100	3,544.000	WILLIAMS COS INC/THE CASH DIVIDEND ..		3/11/2021	3/11/2021	3/29/2021	0.000000	0.00	1,453.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		98389B100	6,058.000	XCEL ENERGY INC CASH DIVIDEND 045%		3/12/2021	3/12/2021	4/20/2021	0.000000	0.00	2,771.54	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		98419M100	1,833.000	XYLEM INC/NY CASH DIVIDEND 028%		2/17/2021	2/17/2021	3/18/2021	0.000000	0.00	513.24	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		988498101	828.000	YUM! BRANDS INC CASH DIVIDEND 050%		2/11/2021	2/11/2021	3/12/2021	0.000000	0.00	414.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		98956P102	1,171.000	ZIMMER BIOMET HOLDINGS INC CASH DIVID..		3/26/2021	3/26/2021	4/30/2021	0.000000	0.00	281.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		98978V103	1,130.000	ZOETIS INC CASH DIVIDEND 025%		1/19/2021	1/19/2021	3/1/2021	0.000000	0.00	282.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G02602103	2,518.000	AMDOCS LTD CASH DIVIDEND 036%		3/30/2021	3/30/2021	4/23/2021	0.000000	0.00	906.48	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G1151C101	402.000	ACCENTURE PLC CASH DIVIDEND 088%		1/13/2021	1/13/2021	2/12/2021	0.000000	0.00	353.76	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G29183103	2,733.000	EATON CORP PLC CASH DIVIDEND 076%		3/15/2021	3/15/2021	3/30/2021	0.000000	0.00	2,077.08	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G3223R108	1,094.000	EVEREST RE GROUP LTD CASH DIVIDEND ..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	1,695.70	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G47567105	3,135.000	IHS MARKIT LTD CASH DIVIDEND 020%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	627.00	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G51502105	2,397.000	JOHNSON CONTROLS INTERNATIONAL CAS..		3/19/2021	3/19/2021	4/16/2021	0.000000	0.00	647.19	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G5494J103	783.000	LINDE PLC CASH DIVIDEND 106%		3/4/2021	3/4/2021	3/22/2021	0.000000	0.00	829.98	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G5960L103	2,426.000	MEDTRONIC PLC CASH DIVIDEND 058%		3/25/2021	3/25/2021	4/16/2021	0.000000	0.00	1,407.08	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G7945M107	3,888.000	SEAGATE TECHNOLOGY PLC CASH DIVIDEN..		3/23/2021	3/23/2021	4/7/2021	0.000000	0.00	2,604.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G8473T100	1,035.000	STERIS PLC CASH DIVIDEND 040%		2/23/2021	2/23/2021	3/25/2021	0.000000	0.00	414.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G8994E103	1,783.000	TRANE TECHNOLOGIES PLC CASH DIVIDEN..		3/4/2021	3/4/2021	3/31/2021	0.000000	0.00	1,051.97	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G97822103	3,663.000	PERRIGO CO PLC CASH DIVIDEND 024%		3/11/2021	3/11/2021	3/30/2021	0.000000	0.00	879.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		H1467J104	2,163.000	CHUBB LTD CASH DIVIDEND 078%		3/18/2021	3/18/2021	4/9/2021	0.000000	0.00	1,687.14	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		H2906T109	2,696.000	GARMIN LTD CASH DIVIDEND 061%		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	1,644.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		H84989104	1,914.000	TE CONNECTIVITY LTD CASH DIVIDEND 0..		2/18/2021	2/18/2021	3/5/2021	0.000000	0.00	918.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		N53745100	1,499.000	LYONDELLBASELL INDUSTRIES NV CASH DI..		3/5/2021	3/5/2021	3/15/2021	0.000000	0.00	1,573.95	0.00
DIVIDENDS						**969,809.000**							**418,217.86**	**418,217.86**	**0.00**
U.S. DOLLAR						**969,809.000**							**418,217.86**	**418,217.86**	**0.00**
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		001055102	3,918.000	AFLAC INC		3/1/2021	2/16/2021	3/1/2021	0.000000	1,292.94	1,292.94	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		00206R102	11,107.000	AT&T INC		2/1/2021	1/8/2021	2/1/2021	0.000000	5,775.64	5,775.64	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		002824100	2,515.000	ABBOTT LABORATORIES		2/16/2021	1/14/2021	2/16/2021	0.000000	1,131.75	1,131.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		00287Y109	1,255.000	ABBVIE INC		2/16/2021	1/14/2021	2/16/2021	0.000000	1,631.50	1,631.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		00751Y106	773.000	ADVANCE AUTO PARTS INC		1/4/2021	12/17/2020	1/4/2021	0.000000	193.25	193.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		00846U101	2,459.000	AGILENT TECHNOLOGIES INC		1/27/2021	1/4/2021	1/27/2021	0.000000	477.05	477.05	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		009158106	1,199.000	AIR PRODUCTS AND CHEMICALS INC		2/8/2021	12/31/2020	2/8/2021	0.000000	1,606.66	1,606.66	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		012653101	914.000	ALBEMARLE CORP		1/4/2021	12/10/2020	1/4/2021	0.000000	351.89	351.89	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		015271109	1,204.000	ALEXANDRIA REAL ESTATE EQUITIE		1/15/2021	12/30/2020	1/15/2021	0.000000	1,312.36	1,312.36	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		018802108	4,462.000	ALLIANT ENERGY CORP		2/16/2021	1/28/2021	2/16/2021	0.000000	1,795.96	1,795.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		020002101	2,355.000	ALLSTATE CORP/THE		1/4/2021	11/27/2020	1/4/2021	0.000000	1,271.70	1,271.70	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		023608102	5,188.000	AMEREN CORP		3/31/2021	3/9/2021	3/31/2021	0.000000	2,853.40	2,853.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		025537101	4,639.000	AMERICAN ELECTRIC POWER CO INC		3/10/2021	2/9/2021	3/10/2021	0.000000	3,432.86	3,432.86	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		026874784	2,325.000	AMERICAN INTERNATIONAL GROUP I		3/30/2021	3/15/2021	3/30/2021	0.000000	744.00	744.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		030420103	2,653.000	AMERICAN WATER WORKS CO INC		3/2/2021	2/5/2021	3/2/2021	0.000000	1,459.15	1,459.15	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		031100100	1,455.000	AMETEK INC		3/31/2021	3/12/2021	3/31/2021	0.000000	291.00	291.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		031162100	912.000	AMGEN INC		3/8/2021	2/11/2021	3/8/2021	0.000000	1,605.12	1,605.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		032095101	916.000	AMPHENOL CORP		1/6/2021	12/14/2020	1/6/2021	0.000000	265.64	265.64	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		032654105	1,681.000	ANALOG DEVICES INC		3/9/2021	2/25/2021	3/9/2021	0.000000	1,159.89	1,159.89	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		035710409	22,922.000	ANNALY CAPITAL MANAGEMENT INC		1/29/2021	12/30/2020	1/29/2021	0.000000	5,042.84	5,042.84	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		036752103	255.000	ANTHEM INC		3/25/2021	3/9/2021	3/25/2021	0.000000	288.15	288.15	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		037833100	4,535.000	APPLE INC		2/11/2021	2/5/2021	2/11/2021	0.000000	929.68	929.68	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		038222105	2,502.000	APPLIED MATERIALS INC		3/18/2021	2/24/2021	3/18/2021	0.000000	550.44	550.44	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		039483102	3,809.000	ARCHER-DANIELS-MIDLAND CO		3/2/2021	2/8/2021	3/2/2021	0.000000	1,409.33	1,409.33	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		049560105	2,883.000	ATMOS ENERGY CORP		3/8/2021	2/19/2021	3/8/2021	0.000000	1,801.88	1,801.88	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		053484101	664.000	AVALONBAY COMMUNITIES INC		1/15/2021	12/30/2020	1/15/2021	0.000000	1,055.76	1,055.76	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		05722G100	3,478.000	BAKER HUGHES CO		2/19/2021	2/8/2021	2/19/2021	0.000000	626.04	626.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		058498106	900.000	BALL CORP		3/15/2021	2/26/2021	3/15/2021	0.000000	135.00	135.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		060505104	13,080.000	BANK OF AMERICA CORP		3/26/2021	3/4/2021	3/26/2021	0.000000	2,354.40	2,354.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		064058100	5,982.000	BANK OF NEW YORK MELLON CORP/T		2/12/2021	1/29/2021	2/12/2021	0.000000	1,854.42	1,854.42	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		071813109	2,241.000	BAXTER INTERNATIONAL INC		1/4/2021	12/3/2020	1/4/2021	0.000000	549.05	549.05	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		086516101	2,404.000	BEST BUY CO INC		1/5/2021	12/14/2020	1/5/2021	0.000000	1,322.20	1,322.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		09073M104	336.000	BIO-TECHNE CORP		2/26/2021	2/11/2021	2/26/2021	0.000000	107.52	107.52	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		09247X101	287.000	BLACKROCK INC		3/23/2021	3/4/2021	3/23/2021	0.000000	1,185.31	1,185.31	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		09260D107	1,270.000	BLACKSTONE GROUP INC/THE		2/16/2021	2/5/2021	2/16/2021	0.000000	1,219.20	1,219.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		099724106	3,684.000	BORGWARNER INC		3/15/2021	2/26/2021	3/15/2021	0.000000	626.28	626.28	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		101121101	856.000	BOSTON PROPERTIES INC		1/28/2021	12/30/2020	1/28/2021	0.000000	838.88	838.88	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		110122108	7,363.000	BRISTOL-MYERS SQUIBB CO		2/1/2021	12/31/2020	2/1/2021	0.000000	3,607.87	3,607.87	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		11133T103	1,688.000	BROADRIDGE FINANCIAL SOLUTIONS		1/5/2021	12/14/2020	1/5/2021	0.000000	970.60	970.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		115637209	3,022.000	BROWN-FORMAN CORP		1/4/2021	12/3/2020	1/4/2021	0.000000	542.45	542.45	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		12514G108	1,049.000	CDW CORP/DE		3/10/2021	2/24/2021	3/10/2021	0.000000	419.60	419.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		12541W209	2,260.000	CH ROBINSON WORLDWIDE INC		1/4/2021	12/11/2020	1/4/2021	0.000000	1,152.60	1,152.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		12572Q105	2,212.000	CME GROUP INC		1/13/2021	12/24/2020	1/13/2021	0.000000	5,530.00	5,530.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		12572Q105	2,212.000	CME GROUP INC		3/25/2021	3/9/2021	3/25/2021	0.000000	1,990.80	1,990.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		125896100	7,677.000	CMS ENERGY CORP		2/26/2021	2/4/2021	2/26/2021	0.000000	3,339.50	3,339.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		126408103	1,499.000	CSX CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	419.72	419.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		126650100	1,212.000	CVS HEALTH CORP		2/1/2021	1/21/2021	2/1/2021	0.000000	606.00	606.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		127097103	9,893.000	CABOT OIL & GAS CORP		2/4/2021	1/20/2021	2/4/2021	0.000000	989.30	989.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		14040H105	980.000	CAPITAL ONE FINANCIAL CORP		3/1/2021	2/16/2021	3/1/2021	0.000000	392.00	392.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		149123101	868.000	CATERPILLAR INC		2/19/2021	1/19/2021	2/19/2021	0.000000	894.04	894.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		150870103	687.000	CELANESE CORP		2/23/2021	2/8/2021	2/23/2021	0.000000	467.16	467.16	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		156782104	2,908.000	CERNER CORP		1/12/2021	12/24/2020	1/12/2021	0.000000	639.76	639.76	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		166764100	1,629.000	CHEVRON CORP		3/10/2021	2/16/2021	3/10/2021	0.000000	2,101.41	2,101.41	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		171340102	4,086.000	CHURCH & DWIGHT CO INC		3/1/2021	2/12/2021	3/1/2021	0.000000	1,031.72	1,031.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		172062101	4,096.000	CINCINNATI FINANCIAL CORP		1/15/2021	12/15/2020	1/15/2021	0.000000	2,457.60	2,457.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		17275R102	3,810.000	CISCO SYSTEMS INC		1/20/2021	1/4/2021	1/20/2021	0.000000	1,371.60	1,371.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		172908105	1,114.000	CINTAS CORP		3/15/2021	2/11/2021	3/15/2021	0.000000	835.50	835.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		172967424	1,469.000	CITIGROUP INC		2/26/2021	1/29/2021	2/26/2021	0.000000	749.19	749.19	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		174610105	3,618.000	CITIZENS FINANCIAL GROUP INC		2/17/2021	2/2/2021	2/17/2021	0.000000	1,411.02	1,411.02	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		177376100	2,409.000	CITRIX SYSTEMS INC		3/26/2021	3/11/2021	3/26/2021	0.000000	891.33	891.33	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		189054109	2,481.000	CLOROX CO/THE		2/12/2021	1/26/2021	2/12/2021	0.000000	2,753.91	2,753.91	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		192446102	4,877.000	COGNIZANT TECHNOLOGY SOLUTIONS		2/26/2021	2/17/2021	2/26/2021	0.000000	1,170.48	1,170.48	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		194162103	2,373.000	COLGATE-PALMOLIVE CO		2/16/2021	1/22/2021	2/16/2021	0.000000	1,044.12	1,044.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		20030N101	4,157.000	COMCAST CORP		1/27/2021	1/5/2021	1/27/2021	0.000000	956.11	956.11	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		20825C104	7,078.000	CONOCOPHILLIPS		3/1/2021	2/11/2021	3/1/2021	0.000000	3,043.54	3,043.54	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		209115104	4,006.000	CONSOLIDATED EDISON INC		3/15/2021	2/16/2021	3/15/2021	0.000000	3,104.65	3,104.65	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		216648402	624.000	COOPER COS INC/THE		2/9/2021	1/21/2021	2/9/2021	0.000000	18.72	18.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		219350105	10,061.000	CORNING INC		3/30/2021	2/25/2021	3/30/2021	0.000000	2,414.64	2,414.64	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		22052L104	7,239.000	CORTEVA INC		3/15/2021	2/26/2021	3/15/2021	0.000000	941.07	941.07	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		22160K105	1,784.000	COSTCO WHOLESALE CORP		2/19/2021	2/4/2021	2/19/2021	0.000000	1,248.80	1,248.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		231021106	1,539.000	CUMMINS INC		3/4/2021	2/18/2021	3/4/2021	0.000000	2,077.65	2,077.65	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		23331A109	5,946.000	DR HORTON INC		2/25/2021	2/16/2021	2/25/2021	0.000000	1,189.20	1,189.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		233331107	886.000	DTE ENERGY CO		1/15/2021	12/18/2020	1/15/2021	0.000000	961.31	961.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		235851102	985.000	DANAHER CORP		1/29/2021	12/24/2020	1/29/2021	0.000000	177.30	177.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		237194105	707.000	DARDEN RESTAURANTS INC		2/1/2021	1/7/2021	2/1/2021	0.000000	261.59	261.59	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		24906P109	3,703.000	DENTSPLY SIRONA INC		1/8/2021	12/23/2020	1/8/2021	0.000000	370.30	370.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		253868103	2,515.000	DIGITAL REALTY TRUST INC		1/15/2021	12/14/2020	1/15/2021	0.000000	2,816.80	2,816.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		253868103	2,515.000	DIGITAL REALTY TRUST INC		3/31/2021	3/12/2021	3/31/2021	0.000000	2,917.40	2,917.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		256677105	1,307.000	DOLLAR GENERAL CORP		1/19/2021	1/4/2021	1/19/2021	0.000000	470.52	470.52	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		25746U109	6,014.000	DOMINION ENERGY INC		3/22/2021	3/4/2021	3/20/2021	0.000000	3,788.82	3,788.82	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		25754A201	591.000	DOMINO'S PIZZA INC		3/30/2021	3/12/2021	3/30/2021	0.000000	555.54	555.54	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		260003108	1,169.000	DOVER CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	578.66	578.66	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		260557103	1,376.000	DOW INC		3/12/2021	2/25/2021	3/12/2021	0.000000	963.20	963.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		264411505	4,735.000	DUKE REALTY CORP		2/26/2021	2/12/2021	2/26/2021	0.000000	1,207.43	1,207.43	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		26441C204	6,589.000	DUKE ENERGY CORP		3/16/2021	2/11/2021	3/16/2021	0.000000	6,358.39	6,358.39	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		26614N102	2,033.000	DUPONT DE NEMOURS INC		3/15/2021	2/26/2021	3/15/2021	0.000000	609.90	609.90	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		26875P101	3,443.000	EOG RESOURCES INC		1/29/2021	1/14/2021	1/29/2021	0.000000	1,291.13	1,291.13	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		277432100	1,573.000	EASTMAN CHEMICAL CO		1/8/2021	12/14/2020	1/8/2021	0.000000	1,085.37	1,085.37	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		278642103	3,345.000	EBAY INC		3/19/2021	2/26/2021	3/19/2021	0.000000	602.10	602.10	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		278865100	723.000	ECOLAB INC		1/15/2021	12/14/2020	1/15/2021	0.000000	347.04	347.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		281020107	4,683.000	EDISON INTERNATIONAL		2/1/2021	12/30/2020	1/31/2021	0.000000	3,102.49	3,102.49	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		285512109	2,785.000	ELECTRONIC ARTS INC		3/24/2021	3/2/2021	3/24/2021	0.000000	473.45	473.45	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		291011104	1,985.000	EMERSON ELECTRIC CO		3/10/2021	2/11/2021	3/10/2021	0.000000	1,002.43	1,002.43	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		29364G103	4,424.000	ENTERGY CORP		3/1/2021	2/11/2021	3/1/2021	0.000000	4,202.80	4,202.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		29444U700	123.000	EQUINIX INC		3/17/2021	2/23/2021	3/17/2021	0.000000	353.01	353.01	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		29472R108	1,883.000	EQUITY LIFESTYLE PROPERTIES IN		1/8/2021	12/23/2020	1/8/2021	0.000000	644.93	644.93	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		29476L107	3,519.000	EQUITY RESIDENTIAL		1/15/2021	12/31/2020	1/15/2021	0.000000	2,120.20	2,120.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		297178105	1,284.000	ESSEX PROPERTY TRUST INC		1/15/2021	12/31/2020	1/15/2021	0.000000	2,667.51	2,667.51	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		30034W106	3,272.000	EVERGY INC		3/22/2021	3/5/2021	3/22/2021	0.000000	1,750.52	1,750.52	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		30040W108	4,278.000	EVERSOURCE ENERGY		3/31/2021	3/3/2021	3/31/2021	0.000000	2,577.50	2,577.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		30161N101	4,637.000	EXELON CORP		3/15/2021	3/5/2021	3/15/2021	0.000000	1,773.65	1,773.65	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		30225T102	718.000	EXTRA SPACE STORAGE INC		3/31/2021	3/12/2021	3/31/2021	0.000000	718.00	718.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		30231G102	3,567.000	EXXON MOBIL CORP		3/10/2021	2/9/2021	3/10/2021	0.000000	3,103.29	3,103.29	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		302491303	1,223.000	FMC CORP		1/21/2021	12/30/2020	1/21/2021	0.000000	587.04	587.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		303075105	516.000	FACTSET RESEARCH SYSTEMS INC		3/18/2021	2/25/2021	3/18/2021	0.000000	397.32	397.32	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		311900104	3,597.000	FASTENAL CO		3/3/2021	2/2/2021	3/3/2021	0.000000	1,007.16	1,007.16	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		31620R303	2,172.000	FIDELITY NATIONAL FINANCIAL IN		3/31/2021	3/16/2021	3/31/2021	0.000000	781.92	781.92	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		316773100	6,090.000	FIFTH THIRD BANCORP		1/15/2021	12/30/2020	1/15/2021	0.000000	1,644.30	1,644.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		33616C100	1,867.000	FIRST REPUBLIC BANK/CA		2/11/2021	1/27/2021	2/11/2021	0.000000	373.40	373.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		337932107	5,053.000	FIRSTENERGY CORP		3/1/2021	2/4/2021	3/1/2021	0.000000	1,970.67	1,970.67	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		34964C106	1,702.000	FORTUNE BRANDS HOME & SECURITY		3/17/2021	2/25/2021	3/17/2021	0.000000	442.52	442.52	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		372460105	1,419.000	GENUINE PARTS CO		1/4/2021	12/3/2020	1/4/2021	0.000000	1,121.01	1,121.01	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		375558103	10,518.000	GILEAD SCIENCES INC		3/30/2021	3/12/2021	3/30/2021	0.000000	7,467.78	7,467.78	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		37959E102	2,439.000	GLOBE LIFE INC		2/1/2021	1/7/2021	2/1/2021	0.000000	457.31	457.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		38141G104	737.000	GOLDMAN SACHS GROUP INC/THE		3/30/2021	3/1/2021	3/30/2021	0.000000	921.25	921.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		384802104	648.000	WW GRAINGER INC		3/1/2021	2/5/2021	3/1/2021	0.000000	991.44	991.44	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		406216101	5,862.000	HALLIBURTON CO		3/24/2021	3/2/2021	3/24/2021	0.000000	263.79	263.79	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		416515104	5,276.000	HARTFORD FINANCIAL SERVICES GR		1/5/2021	11/30/2020	1/5/2021	0.000000	1,714.70	1,714.70	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		42250P103	9,726.000	HEALTHPEAK PROPERTIES INC		3/5/2021	2/19/2021	3/5/2021	0.000000	2,917.80	2,917.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		426281101	1,032.000	JACK HENRY & ASSOCIATES INC		3/25/2021	3/5/2021	3/25/2021	0.000000	474.72	474.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		427866108	2,441.000	HERSHEY CO/THE		3/15/2021	2/18/2021	3/15/2021	0.000000	1,962.56	1,962.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		42809H107	4,927.000	HESS CORP		3/31/2021	3/16/2021	3/31/2021	0.000000	1,231.75	1,231.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		42824C109	12,832.000	HEWLETT PACKARD ENTERPRISE CO		1/6/2021	12/8/2020	1/6/2021	0.000000	1,539.84	1,539.84	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		437076102	296.000	HOME DEPOT INC/THE		3/25/2021	3/10/2021	3/25/2021	0.000000	488.40	488.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		438516106	530.000	HONEYWELL INTERNATIONAL INC		3/12/2021	2/25/2021	3/12/2021	0.000000	492.90	492.90	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		440452100	7,616.000	HORMEL FOODS CORP		2/16/2021	1/8/2021	2/16/2021	0.000000	1,865.92	1,865.92	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		444859102	341.000	HUMANA INC		1/29/2021	12/30/2020	1/29/2021	0.000000	213.13	213.13	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		445658107	1,526.000	JB HUNT TRANSPORT SERVICES INC		2/19/2021	2/4/2021	2/19/2021	0.000000	427.28	427.28	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		446150104	24,353.000	HUNTINGTON BANCSHARES INC/OH		1/4/2021	12/17/2020	1/4/2021	0.000000	3,652.95	3,652.95	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		446413106	319.000	HUNTINGTON INGALLS INDUSTRIES		3/12/2021	2/25/2021	3/12/2021	0.000000	363.66	363.66	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		45167R104	1,027.000	IDEX CORP		1/29/2021	1/13/2021	1/29/2021	0.000000	513.50	513.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		452308109	906.000	ILLINOIS TOOL WORKS INC		1/14/2021	12/30/2020	1/14/2021	0.000000	1,032.84	1,032.84	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		458140100	6,570.000	INTEL CORP		3/1/2021	2/4/2021	3/1/2021	0.000000	2,283.08	2,283.08	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		45866F104	1,722.000	INTERCONTINENTAL EXCHANGE INC		3/31/2021	3/16/2021	3/31/2021	0.000000	568.26	568.26	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		460146103	6,973.000	INTERNATIONAL PAPER CO		3/15/2021	2/17/2021	3/15/2021	0.000000	3,573.66	3,573.66	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		461202103	262.000	INTUIT INC		1/19/2021	1/8/2021	1/19/2021	0.000000	154.58	154.58	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		46187W107	7,012.000	INVITATION HOMES INC		2/26/2021	2/9/2021	2/26/2021	0.000000	1,192.04	1,192.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		46625H100	5,762.000	JPMORGAN CHASE & CO		2/1/2021	1/5/2021	1/31/2021	0.000000	5,185.80	5,185.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		469814107	2,164.000	JACOBS ENGINEERING GROUP INC		3/26/2021	2/25/2021	3/26/2021	0.000000	454.44	454.44	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		478160104	1,597.000	JOHNSON & JOHNSON		3/9/2021	2/22/2021	3/9/2021	0.000000	1,612.97	1,612.97	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		48203R104	6,011.000	JUNIPER NETWORKS INC		3/22/2021	2/26/2021	3/22/2021	0.000000	1,202.20	1,202.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		482480100	859.000	KLA CORP		3/2/2021	2/18/2021	3/2/2021	0.000000	773.10	773.10	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		48251W104	6,422.000	KKR & CO INC		3/9/2021	2/19/2021	3/9/2021	0.000000	866.97	866.97	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		485170302	1,555.000	KANSAS CITY SOUTHERN		1/20/2021	12/30/2020	1/20/2021	0.000000	684.20	684.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		487836108	6,043.000	KELLOGG CO		3/15/2021	3/1/2021	3/15/2021	0.000000	3,444.51	3,444.51	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		493267108	9,873.000	KEYCORP		3/15/2021	3/1/2021	3/15/2021	0.000000	1,826.51	1,826.51	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		494368103	2,163.000	KIMBERLY-CLARK CORP		1/5/2021	12/3/2020	1/5/2021	0.000000	2,314.41	2,314.41	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		49456B101	10,596.000	KINDER MORGAN INC		2/16/2021	1/29/2021	2/16/2021	0.000000	2,781.45	2,781.45	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		500754106	8,248.000	KRAFT HEINZ CO/THE		3/26/2021	3/11/2021	3/26/2021	0.000000	3,299.20	3,299.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		501044101	9,340.000	KROGER CO/THE		3/1/2021	2/11/2021	3/1/2021	0.000000	1,681.20	1,681.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		502431109	523.000	L3HARRIS TECHNOLOGIES INC		3/26/2021	3/11/2021	3/26/2021	0.000000	533.46	533.46	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		512807108	502.000	LAM RESEARCH CORP		1/6/2021	12/8/2020	1/6/2021	0.000000	652.60	652.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		518439104	1,027.000	ESTEE LAUDER COS INC/THE		3/15/2021	2/25/2021	3/15/2021	0.000000	544.31	544.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		521865204	1,298.000	LEAR CORP		3/23/2021	3/3/2021	3/23/2021	0.000000	324.50	324.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		525327102	1,618.000	LEIDOS HOLDINGS INC		3/31/2021	3/12/2021	3/31/2021	0.000000	550.12	550.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		526057104	3,551.000	LENNAR CORP		2/12/2021	1/28/2021	2/12/2021	0.000000	887.75	887.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		532457108	1,796.000	ELI LILLY AND CO		3/10/2021	2/11/2021	3/10/2021	0.000000	1,526.60	1,526.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		534187109	91.000	LINCOLN NATIONAL CORP		2/1/2021	1/8/2021	2/1/2021	0.000000	38.22	38.22	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		534187109	1,286.000	LINCOLN NATIONAL CORP		2/1/2021	1/8/2021	2/1/2021	0.000000	540.12	540.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		540424108	4,552.000	LOEWS CORP		3/9/2021	2/23/2021	3/9/2021	0.000000	284.50	284.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		548661107	538.000	LOWE'S COS INC		2/3/2021	1/19/2021	2/3/2021	0.000000	322.80	322.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		550241103	15,821.000	LUMEN TECHNOLOGIES INC		3/19/2021	3/5/2021	3/19/2021	0.000000	3,955.25	3,955.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		55261F104	2,882.000	M&T BANK CORP		3/31/2021	2/26/2021	3/31/2021	0.000000	3,170.20	3,170.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		552953101	5,799.000	MGM RESORTS INTERNATIONAL		3/15/2021	3/9/2021	3/15/2021	0.000000	14.50	14.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		55354G100	531.000	MSCI INC		2/26/2021	2/18/2021	2/26/2021	0.000000	414.18	414.18	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		57060D108	775.000	MARKETAXESS HOLDINGS INC		2/24/2021	2/9/2021	2/24/2021	0.000000	511.50	511.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		571748102	1,485.000	MARSH & MCLENNAN COS INC		2/12/2021	1/29/2021	2/12/2021	0.000000	690.53	690.53	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		574599106	2,343.000	MASCO CORP		2/8/2021	1/7/2021	2/8/2021	0.000000	328.02	328.02	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		57636Q104	255.000	MASTERCARD INC		2/9/2021	1/7/2021	2/9/2021	0.000000	112.20	112.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		579780206	2,058.000	MCCORMICK & CO INC/MD		1/11/2021	12/30/2020	1/11/2021	0.000000	699.72	699.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		58155Q103	1,840.000	MCKESSON CORP		1/4/2021	11/30/2020	1/4/2021	0.000000	772.80	772.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		58933Y105	7,813.000	MERCK & CO INC		1/8/2021	12/14/2020	1/8/2021	0.000000	5,078.45	5,078.45	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		59156R108	1,932.000	METLIFE INC		3/15/2021	2/4/2021	3/15/2021	0.000000	888.72	888.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		594918104	914.000	MICROSOFT CORP		3/11/2021	2/17/2021	3/11/2021	0.000000	511.84	511.84	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		59522J103	1,563.000	MID-AMERICA APARTMENT COMMUNIT		1/29/2021	1/14/2021	1/29/2021	0.000000	1,602.08	1,602.08	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		609207105	4,831.000	MONDELEZ INTERNATIONAL INC		1/14/2021	12/30/2020	1/14/2021	0.000000	1,521.77	1,521.77	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		617446448	4,834.000	MORGAN STANLEY		2/12/2021	1/28/2021	2/12/2021	0.000000	1,691.90	1,691.90	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		620076307	799.000	MOTOROLA SOLUTIONS INC		1/15/2021	12/14/2020	1/15/2021	0.000000	567.29	567.29	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		629377508	1,695.000	NRG ENERGY INC		2/16/2021	1/29/2021	2/16/2021	0.000000	550.88	550.88	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		631103108	1,424.000	NASDAQ INC		3/26/2021	3/11/2021	3/26/2021	0.000000	697.76	697.76	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		64110D104	3,985.000	NETAPP INC		1/27/2021	1/7/2021	1/27/2021	0.000000	1,912.80	1,912.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		651639106	7,475.000	NEWMONT CORP		3/18/2021	3/3/2021	3/18/2021	0.000000	4,111.25	4,111.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		65339F101	5,924.000	NEXTERA ENERGY INC		3/15/2021	2/25/2021	3/15/2021	0.000000	2,280.74	2,280.74	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		65473P105	10,477.000	NISOURCE INC		2/19/2021	2/8/2021	2/19/2021	0.000000	2,304.94	2,304.94	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		655844108	883.000	NORFOLK SOUTHERN CORP		3/10/2021	2/4/2021	3/10/2021	0.000000	874.17	874.17	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		665859104	3,288.000	NORTHERN TRUST CORP		1/4/2021	12/10/2020	1/1/2021	0.000000	2,301.60	2,301.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		668771108	8,786.000	NORTONLIFELOCK INC		3/17/2021	2/19/2021	3/17/2021	0.000000	1,098.25	1,098.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		670346105	4,803.000	NUCOR CORP		2/11/2021	12/30/2020	2/11/2021	0.000000	1,945.22	1,945.22	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		67066G104	230.000	NVIDIA CORP		3/31/2021	3/9/2021	3/31/2021	0.000000	36.80	36.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		679580100	1,717.000	OLD DOMINION FREIGHT LINE INC		3/17/2021	3/2/2021	3/17/2021	0.000000	343.40	343.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		68389X105	3,767.000	ORACLE CORP		1/21/2021	1/6/2021	1/21/2021	0.000000	904.08	904.08	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		693475105	1,325.000	PNC FINANCIAL SERVICES GROUP I		2/5/2021	1/15/2021	2/5/2021	0.000000	1,523.75	1,523.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		693506107	1,014.000	PPG INDUSTRIES INC		3/12/2021	2/18/2021	3/12/2021	0.000000	547.56	547.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		69351T106	2,548.000	PPL CORP		1/4/2021	12/9/2020	1/4/2021	0.000000	1,057.42	1,057.42	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		693718108	3,846.000	PACCAR INC		1/6/2021	12/17/2020	1/6/2021	0.000000	2,692.20	2,692.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		693718108	3,846.000	PACCAR INC		3/2/2021	2/8/2021	3/2/2021	0.000000	1,230.72	1,230.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		695156109	2,520.000	PACKAGING CORP OF AMERICA		1/15/2021	12/18/2020	1/15/2021	0.000000	2,520.00	2,520.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		704326107	991.000	PAYCHEX INC		2/25/2021	1/29/2021	2/25/2021	0.000000	614.42	614.42	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		713448108	1,244.000	PEPSICO INC		1/7/2021	12/3/2020	1/7/2021	0.000000	1,271.99	1,271.99	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		713448108	1,244.000	PEPSICO INC		3/31/2021	3/4/2021	3/31/2021	0.000000	1,271.99	1,271.99	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		714046109	662.000	PERKINELMER INC		2/12/2021	1/21/2021	2/12/2021	0.000000	46.34	46.34	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		717081103	5,464.000	PFIZER INC		3/5/2021	1/28/2021	3/5/2021	0.000000	2,130.96	2,130.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		718546104	1,142.000	PHILLIPS 66		3/1/2021	2/19/2021	3/1/2021	0.000000	1,027.80	1,027.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		723484101	3,079.000	PINNACLE WEST CAPITAL CORP		3/1/2021	1/29/2021	3/1/2021	0.000000	2,555.57	2,555.57	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		723787107	2,607.000	PIONEER NATURAL RESOURCES CO		1/14/2021	12/30/2020	1/14/2021	0.000000	1,433.85	1,433.85	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		74144T108	1,304.000	T ROWE PRICE GROUP INC		3/30/2021	3/15/2021	3/30/2021	0.000000	1,408.32	1,408.32	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		74251V102	1,476.000	PRINCIPAL FINANCIAL GROUP INC		3/26/2021	2/26/2021	3/26/2021	0.000000	826.56	826.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		742718109	2,380.000	PROCTER & GAMBLE CO/THE		2/16/2021	1/21/2021	2/16/2021	0.000000	1,881.87	1,881.87	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		743315103	1,705.000	PROGRESSIVE CORP/THE		1/15/2021	1/7/2021	1/15/2021	0.000000	7,843.00	7,843.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		74340W103	1,611.000	PROLOGIS INC		3/31/2021	3/18/2021	3/31/2021	0.000000	1,014.93	1,014.93	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		744320102	1,134.000	PRUDENTIAL FINANCIAL INC		3/11/2021	2/12/2021	3/11/2021	0.000000	1,304.10	1,304.10	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		744573106	3,009.000	PUBLIC SERVICE ENTERPRISE GROU		3/31/2021	3/8/2021	3/31/2021	0.000000	1,534.59	1,534.59	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		74460D109	1,560.000	PUBLIC STORAGE		3/31/2021	3/15/2021	3/31/2021	0.000000	3,120.00	3,120.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		747525103	4,742.000	QUALCOMM INC		3/25/2021	3/3/2021	3/25/2021	0.000000	3,082.30	3,082.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		74834L100	611.000	QUEST DIAGNOSTICS INC		2/3/2021	1/19/2021	2/3/2021	0.000000	342.16	342.16	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		754730109	3,338.000	RAYMOND JAMES FINANCIAL INC		1/19/2021	1/4/2021	1/19/2021	0.000000	1,301.82	1,301.82	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		756109104	4,159.000	REALTY INCOME CORP		1/15/2021	12/31/2020	1/15/2021	0.000000	975.29	975.29	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		756109104	4,159.000	REALTY INCOME CORP		2/16/2021	1/29/2021	2/16/2021	0.000000	975.29	975.29	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		756109104	4,159.000	REALTY INCOME CORP		3/15/2021	2/26/2021	3/15/2021	0.000000	975.29	975.29	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		758849103	3,848.000	REGENCY CENTERS CORP		1/5/2021	12/15/2020	1/5/2021	0.000000	2,289.56	2,289.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		7591EP100	14,996.000	REGIONS FINANCIAL CORP		1/4/2021	12/3/2020	1/4/2021	0.000000	2,324.38	2,324.38	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		760759100	1,073.000	REPUBLIC SERVICES INC		1/15/2021	12/31/2020	1/15/2021	0.000000	456.03	456.03	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		761152107	975.000	RESMED INC		3/18/2021	2/10/2021	3/18/2021	0.000000	380.25	380.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		773903109	680.000	ROCKWELL AUTOMATION INC		3/10/2021	2/12/2021	3/10/2021	0.000000	727.60	727.60	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		778296103	990.000	ROSS STORES INC		3/31/2021	3/15/2021	3/31/2021	0.000000	282.15	282.15	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		78409V104	481.000	S&P GLOBAL INC		3/10/2021	2/23/2021	3/10/2021	0.000000	370.37	370.37	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		78410G104	247.000	SBA COMMUNICATIONS CORP		3/26/2021	3/9/2021	3/26/2021	0.000000	143.26	143.26	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		808513105	5,096.000	CHARLES SCHWAB CORP/THE		2/26/2021	2/11/2021	2/26/2021	0.000000	917.28	917.28	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		816851109	1,311.000	SEMPRA ENERGY		1/15/2021	12/17/2020	1/15/2021	0.000000	1,370.00	1,370.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		824348106	258.000	SHERWIN-WILLIAMS CO/THE		3/12/2021	2/26/2021	3/12/2021	0.000000	425.70	425.70	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		82968B103	13,142.000	SIRIUS XM HOLDINGS INC		2/26/2021	2/9/2021	2/26/2021	0.000000	192.41	192.41	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		83088M102	2,129.000	SKYWORKS SOLUTIONS INC		3/9/2021	2/12/2021	3/9/2021	0.000000	1,064.50	1,064.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		832696405	3,028.000	J M SMUCKER CO/THE		3/1/2021	2/11/2021	3/1/2021	0.000000	2,725.20	2,725.20	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		833034101	690.000	SNAP-ON INC		3/10/2021	2/22/2021	3/10/2021	0.000000	848.70	848.70	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		833034101	550.000	SNAP-ON INC		3/10/2021	2/22/2021	3/10/2021	0.000000	676.50	676.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		842587107	8,331.000	SOUTHERN CO/THE		3/8/2021	2/12/2021	3/8/2021	0.000000	5,331.84	5,331.84	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		857477103	4,148.000	STATE STREET CORP		1/19/2021	12/31/2020	1/19/2021	0.000000	2,156.96	2,156.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		863667101	773.000	STRYKER CORP		1/29/2021	12/30/2020	1/29/2021	0.000000	486.99	486.99	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		866674104	2,358.000	SUN COMMUNITIES INC		1/15/2021	12/30/2020	1/15/2021	0.000000	1,862.82	1,862.82	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		87165B103	6,196.000	SYNCHRONY FINANCIAL		2/16/2021	2/4/2021	2/16/2021	0.000000	1,363.12	1,363.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		871829107	1,825.000	SYSCO CORP		1/29/2021	1/7/2021	1/29/2021	0.000000	821.25	821.25	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		872540109	1,768.000	TJX COS INC/THE		3/4/2021	2/10/2021	3/4/2021	0.000000	459.68	459.68	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		87612E106	3,259.000	TARGET CORP		3/10/2021	2/16/2021	3/10/2021	0.000000	2,216.12	2,216.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		879369106	332.000	TELEFLEX INC		3/15/2021	3/4/2021	3/15/2021	0.000000	112.88	112.88	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		880770102	2,504.000	TERADYNE INC		3/19/2021	2/18/2021	3/19/2021	0.000000	250.40	250.40	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		882508104	879.000	TEXAS INSTRUMENTS INC		2/8/2021	1/29/2021	2/8/2021	0.000000	896.58	896.58	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		883203101	3,215.000	TEXTRON INC		1/4/2021	12/10/2020	1/1/2021	0.000000	64.30	64.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		883556102	466.000	THERMO FISHER SCIENTIFIC INC		1/15/2021	12/14/2020	1/15/2021	0.000000	102.52	102.52	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		88579Y101	1,131.000	3M CO		3/12/2021	2/11/2021	3/12/2021	0.000000	1,673.88	1,673.88	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		892356106	2,298.000	TRACTOR SUPPLY CO		3/9/2021	2/19/2021	3/9/2021	0.000000	1,194.96	1,194.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		89417E109	1,461.000	TRAVELERS COS INC/THE		3/31/2021	3/9/2021	3/31/2021	0.000000	1,241.85	1,241.85	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		902494103	2,339.000	TYSON FOODS INC		3/15/2021	2/26/2021	3/15/2021	0.000000	1,040.86	1,040.86	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		902653104	1,691.000	UDR INC		2/1/2021	1/8/2021	2/1/2021	0.000000	608.76	608.76	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		902973304	11,717.000	US BANCORP		1/15/2021	12/30/2020	1/15/2021	0.000000	4,921.14	4,921.14	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		907818108	459.000	UNION PACIFIC CORP		3/31/2021	2/25/2021	3/31/2021	0.000000	445.23	445.23	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		91324P102	239.000	UNITEDHEALTH GROUP INC		3/23/2021	3/12/2021	3/23/2021	0.000000	298.75	298.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		913903100	980.000	UNIVERSAL HEALTH SERVICES INC		3/31/2021	3/12/2021	3/31/2021	0.000000	196.00	196.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		918204108	4,651.000	VF CORP		3/22/2021	3/9/2021	3/22/2021	0.000000	2,278.99	2,278.99	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		91913Y100	1,034.000	VALERO ENERGY CORP		3/4/2021	2/10/2021	3/4/2021	0.000000	1,013.32	1,013.32	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		92276F100	5,835.000	VENTAS INC		1/20/2021	12/31/2020	1/20/2021	0.000000	2,625.75	2,625.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		92343V104	9,043.000	VERIZON COMMUNICATIONS INC		2/1/2021	1/7/2021	2/1/2021	0.000000	5,674.48	5,674.48	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		92345Y106	464.000	VERISK ANALYTICS INC		3/31/2021	3/12/2021	3/31/2021	0.000000	134.56	134.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		92826C839	414.000	VISA INC		3/1/2021	2/11/2021	3/1/2021	0.000000	132.48	132.48	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		929042109	2,698.000	VORNADO REALTY TRUST		2/12/2021	1/29/2021	2/12/2021	0.000000	1,429.94	1,429.94	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		92939U106	5,181.000	WEC ENERGY GROUP INC		3/1/2021	2/11/2021	3/1/2021	0.000000	3,510.13	3,510.13	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		931142103	7,931.000	WALMART INC		1/4/2021	12/10/2020	1/4/2021	0.000000	4,282.74	4,282.74	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		931427108	8,028.000	WALGREENS BOOTS ALLIANCE INC		3/12/2021	2/18/2021	3/12/2021	0.000000	3,753.09	3,753.09	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		949746101	11,158.000	WELLS FARGO & CO		3/1/2021	2/4/2021	3/1/2021	0.000000	1,115.80	1,115.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		955306105	1,133.000	WEST PHARMACEUTICAL SERVICES I		2/3/2021	1/19/2021	2/3/2021	0.000000	192.61	192.61	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		959802109	8,392.000	WESTERN UNION CO/THE		3/31/2021	3/16/2021	3/31/2021	0.000000	1,972.12	1,972.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		96145D105	6,449.000	WESTROCK CO		2/23/2021	2/10/2021	2/23/2021	0.000000	1,289.80	1,289.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		962166104	2,765.000	WEYERHAEUSER CO		3/19/2021	3/4/2021	3/19/2021	0.000000	470.05	470.05	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		963320106	974.000	WHIRLPOOL CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	1,217.50	1,217.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		969457100	3,544.000	WILLIAMS COS INC/THE		3/29/2021	3/11/2021	3/29/2021	0.000000	1,453.04	1,453.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		98389B100	6,058.000	XCEL ENERGY INC		1/20/2021	12/22/2020	1/20/2021	0.000000	2,604.94	2,604.94	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		98419M100	1,833.000	XYLEM INC/NY		3/18/2021	2/17/2021	3/18/2021	0.000000	513.24	513.24	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		988498101	828.000	YUM! BRANDS INC		3/12/2021	2/11/2021	3/12/2021	0.000000	414.00	414.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		98956P102	1,171.000	ZIMMER BIOMET HOLDINGS INC		1/29/2021	12/24/2020	1/29/2021	0.000000	281.04	281.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		98978V103	1,130.000	ZOETIS INC		3/1/2021	1/19/2021	3/1/2021	0.000000	282.50	282.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G02602103	2,518.000	AMDOCS LTD		1/22/2021	12/30/2020	1/22/2021	0.000000	824.65	824.65	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G1151C101	402.000	ACCENTURE PLC		2/12/2021	1/13/2021	2/12/2021	0.000000	353.76	353.76	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G29183103	2,733.000	EATON CORP PLC		3/30/2021	3/15/2021	3/30/2021	0.000000	2,077.08	2,077.08	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G3223R108	1,094.000	EVEREST RE GROUP LTD		3/31/2021	3/16/2021	3/31/2021	0.000000	1,695.70	1,695.70	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G47567105	3,135.000	IHS MARKIT LTD		2/12/2021	1/28/2021	2/12/2021	0.000000	627.00	627.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G51502105	2,397.000	JOHNSON CONTROLS INTERNATIONAL		1/15/2021	12/18/2020	1/15/2021	0.000000	623.22	623.22	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G5494J103	783.000	LINDE PLC		3/22/2021	3/4/2021	3/22/2021	0.000000	829.98	829.98	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G5876H105	7,039.000	MARVELL TECHNOLOGY GROUP LTD		1/14/2021	12/22/2020	1/14/2021	0.000000	422.34	422.34	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G5960L103	2,426.000	MEDTRONIC PLC		1/15/2021	12/21/2020	1/15/2021	0.000000	1,407.08	1,407.08	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G7945M107	3,888.000	SEAGATE TECHNOLOGY PLC		1/6/2021	12/22/2020	1/6/2021	0.000000	2,604.96	2,604.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G8473T100	1,035.000	STERIS PLC		3/25/2021	2/23/2021	3/25/2021	0.000000	414.00	414.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G8994E103	1,783.000	TRANE TECHNOLOGIES PLC		3/31/2021	3/4/2021	3/31/2021	0.000000	1,051.97	1,051.97	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G97822103	3,663.000	PERRIGO CO PLC		3/30/2021	3/11/2021	3/30/2021	0.000000	879.12	879.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		H1467J104	2,163.000	CHUBB LTD		1/8/2021	12/17/2020	1/8/2021	0.000000	1,687.14	1,687.14	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		H2906T109	2,696.000	GARMIN LTD		3/31/2021	3/12/2021	3/31/2021	0.000000	1,644.56	1,644.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		H84989104	1,914.000	TE CONNECTIVITY LTD		3/5/2021	2/18/2021	3/5/2021	0.000000	918.72	918.72	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		N53745100	1,499.000	LYONDELLBASELL INDUSTRIES NV		3/15/2021	3/5/2021	3/15/2021	0.000000	1,573.95	1,573.95	0.00
INTEREST						**0.000**							**-26.45**	**-26.45**	**0.00**
U.S. DOLLAR						**0.000**							**-26.45**	**-26.45**	**0.00**
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/5/2021	1/5/2021	1/1/2021	0.000000	0.61	0.61	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/2/2021	2/2/2021	2/1/2021	0.000000	5.02	5.02	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/2/2021	3/2/2021	3/1/2021	0.000000	3.66	3.66	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CR INTEREST-ACCOUNT 9567728400		1/1/2021	12/31/2020	12/31/2020	0.000000	0.02	0.02	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	DR INTEREST-ACCOUNT 9567728400		1/1/2021	12/31/2020	12/31/2020	0.000000	-35.88	-35.88	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CR INTEREST-ACCOUNT 9567728400		2/1/2021	1/29/2021	1/29/2021	0.000000	0.12	0.12	0.00
INTEREST ACCRUAL						**0.000**							**0.00**	**-0.26**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**-0.26**	**0.00**
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/31/2020	12/31/2020	1/1/2021	0.000000	0.00	0.03	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/31/2021	1/31/2021	2/1/2021	0.000000	0.00	-0.19	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/28/2021	2/28/2021	3/1/2021	0.000000	0.00	-0.10	0.00
MANUAL JOURNAL ENTRIES						**0.000**							**0.00**	**0.00**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**0.00**	**0.00**
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE DECEMBER 2020 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	46.71	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE JANUARY 2021 GL ACCT:{71..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-49.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE JANUARY 2021 GL ACC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	49.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE FEBRUARY 2021 GL ACCT:{7..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-946.71	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE GL ACCT:(71042C)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	946.71	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE MARCH 2021 GL ACCT:(7104..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-64.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE DECEMBER 2020 GL ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	124.66	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE JANUARY 2021 GL ACCT:(..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-168.64	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE JANUARY 2021 GL AC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	168.64	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE FEBRUARY 2021 GL ACCT:..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-302.93	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE GL ACCT:(220390)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	302.93	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE MARCH 2021 GL ACCT:(22..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-225.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE DECEMBER 2020 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-46.71	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE JANUARY 2021 GL ACCT:(22..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	49.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE JANUARY 2021 GL ACC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-49.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE FEBRUARY 2021 GL ACCT:(2..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	946.71	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE GL ACCT:(220391)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-946.71	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE MARCH 2021 GL ACCT:(2203..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	64.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN DECEMBER 2020 ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-786.70	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN JANUARY 2021 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	1,077.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL EARNINGS JANUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-1,077.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN FEBRUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	1,075.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN GL ACCT:(120350)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-1,075.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN MARCH 2021 GL ACCT:..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	1,440.88	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE DECEMBER 2020 GL ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-124.66	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE JANUARY 2021 GL ACCT:(..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	168.64	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE JANUARY 2021 GL AC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-168.64	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE FEBRUARY 2021 GL ACCT:..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	302.93	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE GL ACCT:(710480)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-302.93	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE MARCH 2021 GL ACCT:(71..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	225.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN DECEMBER 2020 ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	786.70	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN JANUARY 2021 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-1,077.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL EARNINGS JANUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	1,077.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN FEBRUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-1,075.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN GL ACCT:(625050)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	1,075.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN MARCH 2021 GL ACCT:..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-1,440.88	0.00
MISCELLANEOUS ACTIVITY						**-0.440**							**-6.77**	**18.69**	**-6.77**
U.S. DOLLAR						**-0.440**							**-6.77**	**18.69**	**-6.77**
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		20605P101	0.000	Cash in Lieu of Fractional Sha CONCHO RESO..		1/26/2021	1/26/2021		0.000000	18.69	18.69	18.69
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SW		20825C104	-0.440	TO ADJUST FRACTIONS CONOCOPHILLIPS		1/28/2021	1/28/2021	1/28/2021	0.000000	-25.46	0.00	-25.46
PURCHASES						**713,533.090**							**713,533.09**	**-713,533.09**	**0.00**
U.S. DOLLAR						**713,533.090**							**713,533.09**	**-713,533.09**	**0.00**
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	8,612.080	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/5/2021	1/5/2021	1/5/2021	1.000000	8,612.08	-8,612.08	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	5,150.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/6/2021	1/6/2021	1/6/2021	1.000000	5,150.28	-5,150.28	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	3,876.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/7/2021	1/7/2021	1/7/2021	1.000000	3,876.95	-3,876.95	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	439,288.050	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/8/2021	1/8/2021	1/8/2021	1.000000	439,288.05	-439,288.05	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	639.760	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/12/2021	1/12/2021	1/12/2021	1.000000	639.76	-639.76	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	5,530.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/13/2021	1/13/2021	1/13/2021	1.000000	5,530.00	-5,530.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	3,988.460	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/14/2021	1/14/2021	1/14/2021	1.000000	3,988.46	-3,988.46	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	36,423.310	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/15/2021	1/15/2021	1/15/2021	1.000000	36,423.31	-36,423.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	7,286.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/20/2021	1/20/2021	1/20/2021	1.000000	7,286.49	-7,286.49	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	1,491.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/21/2021	1/21/2021	1/21/2021	1.000000	1,491.12	-1,491.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	3,364.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/27/2021	1/27/2021	1/27/2021	1.000000	3,364.65	-3,364.65	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	838.880	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/28/2021	1/28/2021	1/28/2021	1.000000	838.88	-838.88	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	10,429.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/29/2021	1/29/2021	1/29/2021	1.000000	10,429.26	-10,429.26	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	11,244.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/1/2021	2/1/2021	2/1/2021	1.000000	11,244.30	-11,244.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	5.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/2/2021	2/2/2021	2/2/2021	1.000000	5.02	-5.02	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	857.570	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/3/2021	2/3/2021	2/3/2021	1.000000	857.57	-857.57	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	989.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/4/2021	2/4/2021	2/4/2021	1.000000	989.30	-989.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	1,523.750	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/5/2021	2/5/2021	2/5/2021	1.000000	1,523.75	-1,523.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	130.920	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/9/2021	2/9/2021	2/9/2021	1.000000	130.92	-130.92	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	3,248.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/11/2021	2/11/2021	2/11/2021	1.000000	3,248.30	-3,248.30	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	9,981.790	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/12/2021	2/12/2021	2/12/2021	1.000000	9,981.79	-9,981.79	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	1,411.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/17/2021	2/17/2021	2/17/2021	1.000000	1,411.02	-1,411.02	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	1,865.920	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/18/2021	2/18/2021	2/18/2021	1.000000	1,865.92	-1,865.92	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	5,501.100	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/19/2021	2/19/2021	2/19/2021	1.000000	5,501.10	-5,501.10	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	1,756.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/23/2021	2/23/2021	2/23/2021	1.000000	1,756.96	-1,756.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	511.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/24/2021	2/24/2021	2/24/2021	1.000000	511.50	-511.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	1,803.620	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/25/2021	2/25/2021	2/25/2021	1.000000	1,803.62	-1,803.62	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	9,290.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/26/2021	2/26/2021	2/26/2021	1.000000	9,290.03	-9,290.03	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	14,876.760	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/1/2021	3/1/2021	3/1/2021	1.000000	14,876.76	-14,876.76	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	4,875.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/2/2021	3/2/2021	3/2/2021	1.000000	4,875.96	-4,875.96	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	1,007.160	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/3/2021	3/3/2021	3/3/2021	1.000000	1,007.16	-1,007.16	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	3,550.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/4/2021	3/4/2021	3/4/2021	1.000000	3,550.65	-3,550.65	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	5,048.760	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/5/2021	3/5/2021	3/5/2021	1.000000	5,048.76	-5,048.76	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	6,183.790	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/9/2021	3/9/2021	3/9/2021	1.000000	6,183.79	-6,183.79	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	17,299.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/10/2021	3/10/2021	3/10/2021	1.000000	17,299.65	-17,299.65	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	1,815.940	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/11/2021	3/11/2021	3/11/2021	1.000000	1,815.94	-1,815.94	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	8,633.990	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/12/2021	3/12/2021	3/12/2021	1.000000	8,633.99	-8,633.99	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	26,906.470	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/15/2021	3/15/2021	3/15/2021	1.000000	26,906.47	-26,906.47	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	2,237.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/17/2021	3/17/2021	3/17/2021	1.000000	2,237.18	-2,237.18	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	5,952.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/18/2021	3/18/2021	3/18/2021	1.000000	5,952.50	-5,952.50	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	5,277.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/19/2021	3/19/2021	3/19/2021	1.000000	5,277.80	-5,277.80	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	2,638.540	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/23/2021	3/23/2021	3/23/2021	1.000000	2,638.54	-2,638.54	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	737.240	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/24/2021	3/24/2021	3/24/2021	1.000000	737.24	-737.24	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	6,324.370	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/25/2021	3/25/2021	3/25/2021	1.000000	6,324.37	-6,324.37	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	9,614.410	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/26/2021	3/26/2021	3/26/2021	1.000000	9,614.41	-9,614.41	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	13,511.530	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/30/2021	3/30/2021	3/30/2021	1.000000	13,511.53	-13,511.53	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						**0.000**							**-664,485.01**	**-664,485.01**	**0.00**
U.S. DOLLAR						**0.000**							**-664,485.01**	**-664,485.01**	**0.00**
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	Q4 MANAGER FEES 2020		1/19/2021	1/19/2021		0.000000	-13,256.46	-13,256.46	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CWC		NA9123459	0.000			2/1/2021	1/19/2021		0.000000	13,256.46	13,256.46	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	Q4 MANAGER FEES 2020		2/1/2021	1/19/2021		0.000000	-13,256.46	-13,256.46	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		1/4/2021	1/4/2021		0.000000	-42,224.05	-42,224.05	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		1/11/2021	1/11/2021		0.000000	-46,143.64	-46,143.64	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		1/15/2021	1/15/2021		0.000000	-708.75	-708.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		1/19/2021	1/19/2021		0.000000	-49,311.55	-49,311.55	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		1/25/2021	1/25/2021		0.000000	-13,686.14	-13,686.14	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		2/1/2021	2/1/2021		0.000000	-14,614.10	-14,614.10	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		2/8/2021	2/8/2021		0.000000	-29,234.04	-29,234.04	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		2/12/2021	2/12/2021		0.000000	-957.98	-957.98	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		2/16/2021	2/16/2021		0.000000	-16,546.03	-16,546.03	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		2/22/2021	2/22/2021		0.000000	-23,153.18	-23,153.18	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		3/1/2021	3/1/2021		0.000000	-13,362.11	-13,362.11	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		3/8/2021	3/8/2021		0.000000	-43,640.12	-43,640.12	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		3/12/2021	3/12/2021		0.000000	-1,718.90	-1,718.90	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		3/16/2021	3/16/2021		0.000000	-42,672.21	-42,672.21	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		3/22/2021	3/22/2021		0.000000	-48,306.29	-48,306.29	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		3/29/2021	3/29/2021		0.000000	-28,335.09	-28,335.09	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		3/31/2021	3/31/2021		0.000000	-240,000.00	-240,000.00	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL REBATE NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	69.33	69.33	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL REBATE DECEMBER 2020		1/15/2021	1/15/2021		0.000000	46.71	46.71	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL REBATE JANUARY 2021		2/21/2021	2/21/2021		0.000000	49.31	49.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	BNY SL BANK FEE NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	-89.53	-89.53	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	BNY SL BANK FEE DECEMBER 2020		1/15/2021	1/15/2021		0.000000	-124.66	-124.66	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	BNY SL BANK FEE JANUARY 2021		2/12/2021	2/12/2021		0.000000	-168.64	-168.64	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CDC		NA9123459	0.000			12/14/2020	12/14/2020		0.000000	-509.34	-509.34	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL GROSS EARN NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	529.54	529.54	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR DEC..		1/15/2021	1/15/2021		0.000000	708.75	708.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CDC		NA9123459	0.000			1/15/2021	1/15/2021		0.000000	-708.75	-708.75	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL GROSS EARN DECEMBER 2020		1/15/2021	1/15/2021		0.000000	786.70	786.70	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR JAN..		2/12/2021	2/12/2021		0.000000	957.98	957.98	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CDC		NA9123459	0.000			2/12/2021	2/12/2021		0.000000	-957.98	-957.98	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL GROSS EARN JANUARY 2021		2/21/2021	2/21/2021		0.000000	1,077.31	1,077.31	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR FEB..		3/12/2021	3/12/2021		0.000000	1,718.90	1,718.90	0.00
SALES						**-532,751.800**							**-860,994.59**	**961,574.80**	**100,580.21**
U.S. DOLLAR						**-532,751.800**							**-860,994.59**	**961,574.80**	**100,580.21**
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-19,996.340	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/4/2021	1/4/2021	1/4/2021	1.000000	-19,996.34	19,996.34	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-43,756.780	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/11/2021	1/11/2021	1/11/2021	1.000000	-43,756.78	43,756.78	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-56,453.830	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/19/2021	1/19/2021	1/19/2021	1.000000	-56,453.83	56,453.83	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-12,861.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/25/2021	1/25/2021	1/25/2021	1.000000	-12,861.49	12,861.49	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-26,402.780	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/8/2021	2/8/2021	2/8/2021	1.000000	-26,402.78	26,402.78	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-1,817.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/16/2021	2/16/2021	2/16/2021	1.000000	-1,817.13	1,817.13	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-23,153.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/22/2021	2/22/2021	2/22/2021	1.000000	-23,153.18	23,153.18	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-33,982.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/8/2021	3/8/2021	3/8/2021	1.000000	-33,982.56	33,982.56	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-34,739.870	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/16/2021	3/16/2021	3/16/2021	1.000000	-34,739.87	34,739.87	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-39,285.760	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/22/2021	3/22/2021	3/22/2021	1.000000	-39,285.76	39,285.76	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-26,882.050	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/29/2021	3/29/2021	3/29/2021	1.000000	-26,882.05	26,882.05	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-210,134.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/31/2021	3/31/2021	3/31/2021	1.000000	-210,134.03	210,134.03	0.00
	KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		886547108	-3,286.000	TIFFANY & CO C/DECL// US8865471085 1792..		1/7/2021	1/7/2021	1/7/2021	131.500000	-331,528.79	432,109.00	100,580.21

BNY MELLON

Transaction Detail

S&P 500 INDEX - KR3F19020002 Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL						**14,477,617.038**							**8,838,435.24**	**3,479,187.47**	**8,615,994.88**
CLASS ACTIONS						**0.000**							**4.89**	**4.89**	**4.89**
U.S. DOLLAR						**0.000**							**4.89**	**4.89**	**4.89**
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	AMGEN INC (2007) - SEC LIT		2/4/2021	2/4/2021		0.000000	4.89	4.89	4.89
CORPORATE ACTIONS						**10,950.312**							**0.00**	**0.00**	**0.00**
EURO CURRENCY UNIT						**0.000**							**0.00**	**0.00**	**0.00**
	KR3F19020002	KR3F19020002: S&P 500 INDEX	ST		EFBNC0114	2,357.000	TECHNIP ENERGIES NV SPINOFF FROM G87..		2/16/2021	2/16/2021	2/16/2021	0.000000	34,277.38	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	STC		EFBNC0114	-2,357.000	TECHNIP ENERGIES NV		2/16/2021	2/16/2021	2/24/2021	0.000000	-34,277.38	0.00	0.00
U.S. DOLLAR						**10,950.312**							**0.00**	**0.00**	**0.00**
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	69.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	294.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	2,307.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	30.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	56.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	466.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	23.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	96.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	28.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	15.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	242.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	44.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	83.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	168.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	52.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	333.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	251.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	181.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	22.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	6.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	602.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	180.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	505.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	678.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	83.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	346.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	62.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	476.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		032095101	649.000	AMPHENOL CORP STOCK SPLIT 200%		3/5/2021	3/5/2021	3/4/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MW		037411105	-10,532.000	APACHE CORP MERGER EFFECTIVE: :02-M..		3/2/2021	3/2/2021	3/2/2021	0.000000	-331,982.67	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	61.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	1,922.80	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	2,828.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	89,142.33	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	38.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	1,197.81	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	93.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	2,931.48	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	574.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	18,093.24	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	39.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	1,229.33	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	118.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	3,719.51	0.00	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	32.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	1,008.68	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	58.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	1,828.24	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	27.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	851.07	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	64.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	2,017.36	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	28.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	882.60	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	309.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	9,740.09	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	105.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	3,309.74	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	211.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	6,651.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	60.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	1,891.28	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	419.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	13,207.44	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	315.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	9,929.22	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	228.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	7,186.86	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	68.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	2,143.45	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	37.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	1,166.29	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	764.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	24,082.30	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	228.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	7,186.86	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	641.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	20,205.17	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	859.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	27,076.82	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	202.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	6,367.31	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	395.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	12,450.92	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	1.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	31.52	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	604.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	19,038.88	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		03743Q108	1,126.000	APA CORP MERGER EFFECTIVE: :02-MAR-21		3/2/2021	3/2/2021	3/2/2021	0.000000	35,493.07	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MW		156700106	-27,944.000	CENTURYLINK INC MERGER EFFECTIVE: :2..		1/22/2021	1/22/2021	1/22/2021	0.000000	-532,279.20	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MW		20605P101	-5,789.000	CONCHO RESOURCES INC MERGER EFFECT..		1/19/2021	1/19/2021	1/19/2021	0.000000	-507,044.56	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	1,232.240	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	73,923.92	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	40.880	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	2,452.45	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	313.900	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	18,831.33	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	205.860	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	12,349.85	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	67.160	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	4,029.03	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	8.760	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	525.52	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	45.260	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	2,715.21	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	20.440	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	1,226.22	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	27.740	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	1,664.16	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	1,423.500	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	85,397.90	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	236.520	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	14,189.19	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	23.360	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	1,401.40	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	39.420	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	2,364.86	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	83.220	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	4,992.49	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	163.520	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	9,809.81	0.00	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	37.960	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	2,277.27	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	327.040	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	19,619.62	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	245.280	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	14,714.71	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	178.120	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	10,685.69	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	68.620	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	4,116.61	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	26.280	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	1,576.57	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	595.680	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	35,735.73	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	178.120	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	10,685.69	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	500.780	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	30,042.54	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	670.140	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	40,202.70	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	56.940	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	3,415.91	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	227.760	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	13,663.66	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	455.520	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	27,327.32	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		20825C104	951.920	CONOCOPHILLIPS MERGER EFFECTIVE: :19..		1/19/2021	1/19/2021	1/19/2021	0.000000	57,107.20	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	2,943.880	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	56,075.22	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	3,084.347	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	58,750.85	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	55.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	1,047.64	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	41.429	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	789.14	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	117.145	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	2,231.38	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	2,561.480	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	48,791.24	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	825.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	15,714.65	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	80.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	1,523.84	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	58.573	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	1,115.70	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	170.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	3,238.17	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	128.574	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	2,449.09	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	81.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	1,542.89	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	38.572	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	734.72	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	265.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	5,047.74	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	37.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	704.77	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	307.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	5,847.75	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	767.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	14,609.87	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	89.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	1,695.28	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	96.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	1,828.61	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	267.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	5,085.83	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	534.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	10,171.66	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	301.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	5,733.47	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	1,071.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	20,400.48	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	804.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	15,314.64	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	582.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	11,085.97	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	694.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	13,219.36	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	81.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	1,542.89	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	1,994.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	37,981.84	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	596.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	11,352.65	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	1,672.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	31,848.37	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	2,240.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	42,667.67	0.00	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	829.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	15,790.84	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	801.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	15,257.50	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	2.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	38.10	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	1,583.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	30,153.09	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		550241103	2,147.000	LUMEN TECHNOLOGIES INC MERGER EFFE..		1/22/2021	1/22/2021	1/22/2021	0.000000	40,896.29	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	108.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	3,179.29	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	312.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	9,184.61	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	105.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	3,090.97	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	2,811.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	82,749.82	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	38.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	1,118.64	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	82.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	2,413.90	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	571.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	16,809.02	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	41.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	1,206.95	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	117.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	3,444.23	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	50.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	1,471.89	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	44.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	1,295.26	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	14.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	412.13	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	89.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	2,619.97	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	33.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	971.45	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	308.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	9,066.86	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	47.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	1,383.58	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	40.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	1,177.51	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	108.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	3,179.29	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	215.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	6,329.14	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	102.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	3,002.66	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	431.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	12,687.72	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	323.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	9,508.43	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	234.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	6,888.46	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	68.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	2,001.77	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	35.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	1,030.32	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	784.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	23,079.28	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	234.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	6,888.46	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	658.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	19,370.11	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	881.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	25,934.75	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	450.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	13,247.04	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	186.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	5,475.44	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	2.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	58.87	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	619.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	18,222.03	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		62955J103	1,222.000	NOV INC MERGER EFFECTIVE: :04-JAN-21		1/4/2021	1/4/2021	1/4/2021	0.000000	35,973.11	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MW		637071101	-11,362.000	NATIONAL OILWELL VARCO INC MERGER EF..		1/4/2021	1/4/2021	1/4/2021	0.000000	-334,472.96	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MW		78440X101	-2,043.372	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	-199,486.10	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-12.163	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-0.284	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-1.077	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-4.310	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-1.191	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-0.879	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-1.077	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-1.985	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-0.652	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-1.333	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-0.709	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-2.665	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-1.985	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-1.446	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-4.678	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-1.418	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-3.941	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-5.274	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-3.743	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-3.431	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-3.544	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		78440X101	-1.843	SL GREEN REALTY CORP REVERSE SPLIT ..		1/21/2021	1/21/2021	1/21/2021	0.000000	0.00	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	416.837	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	40,694.10	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	9.716	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	948.53	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	36.923	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	3,604.64	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	147.690	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	14,418.37	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	40.809	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	3,984.02	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	30.121	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	2,940.59	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	36.923	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	3,604.64	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	68.015	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	6,640.03	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	22.348	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	2,181.74	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	45.667	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	4,458.28	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	24.291	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	2,371.43	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	91.335	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	8,916.66	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	68.015	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	6,640.03	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	49.554	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	4,837.76	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	160.322	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	15,651.58	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	48.582	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	4,742.86	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	135.059	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	13,185.26	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	180.726	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	17,643.54	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	128.257	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	12,521.21	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	117.569	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	11,477.78	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	121.456	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	11,857.25	0.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	MM		78440X804	63.157	SL GREEN REALTY CORP MERGER EFFECTI..		1/21/2021	1/21/2021	1/21/2021	0.000000	6,165.80	0.00	0.00
DIVIDEND ACCRUALS						**7,109,502.596**							**0.00**	**3,475,733.02**	**0.00**

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
U.S. DOLLAR						7,109,502.596							0.00	3,475,733.02	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		001055102	18,227.000	AFLAC INC CASH DIVIDEND 033%		2/16/2021	2/16/2021	3/1/2021	0.000000	0.00	6,014.91	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		00130H105	18,128.000	AES CORP/THE CASH DIVIDEND 015%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	2,728.26	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		00206R102	212,373.000	AT&T INC CASH DIVIDEND 052%		1/8/2021	1/8/2021	2/1/2021	0.000000	0.00	110,433.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		002824100	49,637.000	ABBOTT LABORATORIES CASH DIVIDEND ..		1/14/2021	1/14/2021	2/16/2021	0.000000	0.00	22,336.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		00287Y109	50,952.000	ABBVIE INC CASH DIVIDEND 130%		1/14/2021	1/14/2021	2/16/2021	0.000000	0.00	66,237.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		00751Y106	1,893.000	ADVANCE AUTO PARTS INC CASH DIVIDEND ..		3/18/2021	3/18/2021	4/2/2021	0.000000	0.00	473.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		00846U101	8,675.000	AGILENT TECHNOLOGIES INC CASH DIVIDEN..		1/4/2021	1/4/2021	1/27/2021	0.000000	0.00	1,682.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		009158106	6,176.000	AIR PRODUCTS AND CHEMICALS INC CASH ..		3/31/2021	3/31/2021	5/10/2021	0.000000	0.00	9,264.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		012653101	2,970.000	ALBEMARLE CORP CASH DIVIDEND 039%		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	1,158.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		015271109	3,405.000	ALEXANDRIA REAL ESTATE EQUITIE CASH D..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	3,711.45	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		018802108	7,106.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		1/28/2021	1/28/2021	2/16/2021	0.000000	0.00	2,860.17	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		020002101	8,484.000	ALLSTATE CORP/THE CASH DIVIDEND 08..		3/3/2021	3/3/2021	4/1/2021	0.000000	0.00	6,872.04	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		02209S103	48,911.000	ALTRIA GROUP INC CASH DIVIDEND 086%		3/24/2021	3/24/2021	4/30/2021	0.000000	0.00	42,063.46	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		023608102	6,897.000	AMEREN CORP CASH DIVIDEND 055%		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	3,793.35	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		025537101	13,850.000	AMERICAN ELECTRIC POWER CO INC CASH ..		2/9/2021	2/9/2021	3/10/2021	0.000000	0.00	10,249.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		025816109	18,761.000	AMERICAN EXPRESS CO CASH DIVIDEND ..		1/7/2021	1/7/2021	2/10/2021	0.000000	0.00	8,067.23	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		025816109	19,062.000	AMERICAN EXPRESS CO CASH DIVIDEND ..		3/31/2021	3/31/2021	5/10/2021	0.000000	0.00	8,196.66	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		026874784	24,038.000	AMERICAN INTERNATIONAL GROUP I CASH ..		3/15/2021	3/15/2021	3/30/2021	0.000000	0.00	7,692.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		030420103	5,058.000	AMERICAN WATER WORKS CO INC CASH DI..		2/5/2021	2/5/2021	3/2/2021	0.000000	0.00	2,781.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		03073E105	4,103.000	AMERISOURCEBERGEN CORP CASH DIVIDE..		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	1,805.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		03076C106	3,292.000	AMERIPRISE FINANCIAL INC CASH DIVIDEND..		2/11/2021	2/11/2021	2/26/2021	0.000000	0.00	3,423.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		031100100	6,419.000	AMETEK INC CASH DIVIDEND 020%		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	1,283.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		031162100	16,243.000	AMGEN INC CASH DIVIDEND 176%		2/11/2021	2/11/2021	3/8/2021	0.000000	0.00	28,587.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		032095101	16,488.000	AMPHENOL CORP CASH DIVIDEND 014%		3/22/2021	3/22/2021	4/14/2021	0.000000	0.00	2,390.76	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		032654105	10,309.000	ANALOG DEVICES INC CASH DIVIDEND 0..		2/25/2021	2/25/2021	3/9/2021	0.000000	0.00	7,113.21	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		036752103	6,939.000	ANTHEM INC CASH DIVIDEND 113%		3/9/2021	3/9/2021	3/25/2021	0.000000	0.00	7,841.07	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		037411105	10,984.000	APACHE CORP CASH DIVIDEND 002%		1/21/2021	1/21/2021	2/22/2021	0.000000	0.00	274.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		037833100	445,909.000	APPLE INC CASH DIVIDEND 020%		2/5/2021	2/5/2021	2/11/2021	0.000000	0.00	91,411.35	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		038222105	25,482.000	APPLIED MATERIALS INC CASH DIVIDEND ..		2/24/2021	2/24/2021	3/18/2021	0.000000	0.00	5,606.04	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		039483102	15,524.000	ARCHER-DANIELS-MIDLAND CO CASH DIVID..		2/8/2021	2/8/2021	3/2/2021	0.000000	0.00	5,743.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		04621X108	1,655.000	ASSURANT INC CASH DIVIDEND 066%		2/19/2021	2/19/2021	3/15/2021	0.000000	0.00	1,092.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		049560105	3,512.000	ATMOS ENERGY CORP CASH DIVIDEND 0..		2/19/2021	2/19/2021	3/8/2021	0.000000	0.00	2,195.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		053015103	11,964.000	AUTOMATIC DATA PROCESSING INC CASH D..		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	11,126.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		053484101	3,966.000	AVALONBAY COMMUNITIES INC CASH DIVID..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	6,305.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		053611109	2,327.000	AVERY DENNISON CORP CASH DIVIDEND ..		3/2/2021	3/2/2021	3/17/2021	0.000000	0.00	1,442.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		05722G100	19,135.000	BAKER HUGHES CO CASH DIVIDEND 018%		2/8/2021	2/8/2021	2/19/2021	0.000000	0.00	3,444.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		058498106	9,127.000	BALL CORP CASH DIVIDEND 015%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	1,369.05	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		060505104	212,404.000	BANK OF AMERICA CORP CASH DIVIDEND ..		3/4/2021	3/4/2021	3/26/2021	0.000000	0.00	38,232.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		064058100	23,110.000	BANK OF NEW YORK MELLON CORP/T CASH ..		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	7,164.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		071813109	14,252.000	BAXTER INTERNATIONAL INC CASH DIVIDEN..		2/25/2021	2/25/2021	4/1/2021	0.000000	0.00	3,491.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		075887109	8,092.000	BECTON DICKINSON AND CO CASH DIVIDEN..		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	6,716.36	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		084423102	3,928.000	W R BERKLEY CORP CASH DIVIDEND 0..		3/9/2021	3/9/2021	3/24/2021	0.000000	0.00	471.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		086516101	6,430.000	BEST BUY CO INC CASH DIVIDEND 070%		3/17/2021	3/17/2021	4/8/2021	0.000000	0.00	4,501.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		09247X101	3,957.000	BLACKROCK INC CASH DIVIDEND 413%		3/4/2021	3/4/2021	3/23/2021	0.000000	0.00	16,342.41	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		099724106	6,822.000	BORGWARNER INC CASH DIVIDEND 017%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	1,159.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		101121101	4,049.000	BOSTON PROPERTIES INC CASH DIVIDEND ..		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	3,968.02	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		110122108	60,973.000	BRISTOL-MYERS SQUIBB CO CASH DIVIDEN..		3/31/2021	3/31/2021	5/3/2021	0.000000	0.00	29,876.77	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		11133T103	3,226.000	BROADRIDGE FINANCIAL SOLUTIONS CASH ..		3/12/2021	3/12/2021	4/2/2021	0.000000	0.00	1,854.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		11135F101	11,286.000	BROADCOM INC CASH DIVIDEND 360%		3/19/2021	3/19/2021	3/31/2021	0.000000	0.00	40,629.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		115637209	5,093.000	BROWN-FORMAN CORP CASH DIVIDEND ..		3/5/2021	3/5/2021	4/1/2021	0.000000	0.00	914.19	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		12503M108	3,015.000	CBOE GLOBAL MARKETS INC CASH DIVIDEN..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	1,266.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		12514G108	3,990.000	CDW CORP/DE CASH DIVIDEND 040%		2/24/2021	2/24/2021	3/10/2021	0.000000	0.00	1,596.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		125269100	5,969.000	CF INDUSTRIES HOLDINGS INC CASH DIVIDE..		2/12/2021	2/12/2021	2/26/2021	0.000000	0.00	1,790.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		12541W209	3,793.000	CH ROBINSON WORLDWIDE INC CASH DIVID..		3/4/2021	3/4/2021	4/1/2021	0.000000	0.00	1,934.43	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		125523100	10,080.000	CIGNA CORP CASH DIVIDEND 100%		3/9/2021	3/9/2021	3/25/2021	0.000000	0.00	10,080.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		12572Q105	10,016.000	CME GROUP INC CASH DIVIDEND 090%		3/9/2021	3/9/2021	3/25/2021	0.000000	0.00	9,014.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		125896100	8,133.000	CMS ENERGY CORP CASH DIVIDEND 0..		2/4/2021	2/4/2021	2/26/2021	0.000000	0.00	3,537.86	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		126408103	21,338.000	CSX CORP CASH DIVIDEND 028%		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	5,974.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		126650100	38,326.000	CVS HEALTH CORP CASH DIVIDEND 050%		1/21/2021	1/21/2021	2/1/2021	0.000000	0.00	19,163.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		127097103	11,195.000	CABOT OIL & GAS CORP CASH DIVIDEND ..		1/20/2021	1/20/2021	2/4/2021	0.000000	0.00	1,119.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		134429109	5,696.000	CAMPBELL SOUP CO CASH DIVIDEND 03..		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	2,107.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		134429109	-5,696.000	CAMPBELL SOUP CO		2/1/2021	1/7/2021	2/1/2021	0.000000	0.00	-1,444.85	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		14040H105	12,762.000	CAPITAL ONE FINANCIAL CORP CASH DIVID..		2/16/2021	2/16/2021	3/1/2021	0.000000	0.00	5,104.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		14149Y108	7,978.000	CARDINAL HEALTH INC CASH DIVIDEND 0..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	3,876.51	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		149123101	15,475.000	CATERPILLAR INC CASH DIVIDEND 103%		1/19/2021	1/19/2021	2/19/2021	0.000000	0.00	15,939.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		150870103	3,262.000	CELANESE CORP CASH DIVIDEND 068%		2/8/2021	2/8/2021	2/23/2021	0.000000	0.00	2,218.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		15189T107	15,201.000	CENTERPOINT ENERGY INC CASH DIVIDEND..		2/17/2021	2/17/2021	3/11/2021	0.000000	0.00	2,432.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		166764100	53,711.000	CHEVRON CORP CASH DIVIDEND 129%		2/16/2021	2/16/2021	3/10/2021	0.000000	0.00	69,287.19	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		171340102	6,932.000	CHURCH & DWIGHT CO INC CASH DIVIDEND ..		2/12/2021	2/12/2021	3/1/2021	0.000000	0.00	1,750.33	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		172062101	4,175.000	CINCINNATI FINANCIAL CORP CASH DIVIDEN..		3/16/2021	3/16/2021	4/15/2021	0.000000	0.00	2,630.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		17275R102	118,945.000	CISCO SYSTEMS INC CASH DIVIDEND 03..		1/4/2021	1/4/2021	1/20/2021	0.000000	0.00	42,820.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		172908105	2,452.000	CINTAS CORP CASH DIVIDEND 075%		2/11/2021	2/11/2021	3/15/2021	0.000000	0.00	1,839.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		172967424	58,161.000	CITIGROUP INC CASH DIVIDEND 051%		1/29/2021	1/29/2021	2/26/2021	0.000000	0.00	29,662.11	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		174610105	12,364.000	CITIZENS FINANCIAL GROUP INC CASH DIVI..		2/2/2021	2/2/2021	2/17/2021	0.000000	0.00	4,821.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		177376100	3,435.000	CITRIX SYSTEMS INC CASH DIVIDEND 03..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	1,270.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		189054109	3,577.000	CLOROX CO/THE CASH DIVIDEND 111%		1/26/2021	1/26/2021	2/12/2021	0.000000	0.00	3,970.47	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		191216100	107,913.000	COCA-COLA CO/THE CASH DIVIDEND 0..		3/12/2021	3/12/2021	4/1/2021	0.000000	0.00	45,323.46	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		192446102	14,917.000	COGNIZANT TECHNOLOGY SOLUTIONS CAS..		2/17/2021	2/17/2021	2/26/2021	0.000000	0.00	3,580.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		194162103	24,122.000	COLGATE-PALMOLIVE CO CASH DIVIDEND ..		1/22/2021	1/22/2021	2/16/2021	0.000000	0.00	10,613.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		20030N101	128,887.000	COMCAST CORP CASH DIVIDEND 023%		1/5/2021	1/5/2021	1/27/2021	0.000000	0.00	29,644.01	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		200340107	3,881.000	COMERICA INC CASH DIVIDEND 068%		3/12/2021	3/12/2021	4/1/2021	0.000000	0.00	2,639.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		205887102	13,591.000	CONAGRA BRANDS INC CASH DIVIDEND ..		1/28/2021	1/28/2021	3/3/2021	0.000000	0.00	3,737.53	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		20825C104	37,794.000	CONOCOPHILLIPS CASH DIVIDEND 043%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	16,251.42	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		209115104	9,545.000	CONSOLIDATED EDISON INC CASH DIVIDEN..		2/16/2021	2/16/2021	3/15/2021	0.000000	0.00	7,397.38	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		21036P108	4,729.000	CONSTELLATION BRANDS INC CASH DIVIDE..		2/8/2021	2/8/2021	2/23/2021	0.000000	0.00	3,546.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		216648402	1,347.000	COOPER COS INC/THE CASH DIVIDEND 0..		1/21/2021	1/21/2021	2/9/2021	0.000000	0.00	40.41	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		219350105	21,317.000	CORNING INC CASH DIVIDEND 024%		2/25/2021	2/25/2021	3/30/2021	0.000000	0.00	5,116.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		22052L104	20,787.000	CORTEVA INC CASH DIVIDEND 013%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	2,702.31	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		22160K105	12,723.000	COSTCO WHOLESALE CORP CASH DIVIDEN..		2/4/2021	2/4/2021	2/19/2021	0.000000	0.00	8,906.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		22822V101	12,034.000	CROWN CASTLE INTERNATIONAL COR CASH..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	16,005.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		231021106	4,130.000	CUMMINS INC CASH DIVIDEND 135%		2/18/2021	2/18/2021	3/4/2021	0.000000	0.00	5,575.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		23331A109	9,252.000	DR HORTON INC CASH DIVIDEND 020%		2/16/2021	2/16/2021	2/25/2021	0.000000	0.00	1,850.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		233331107	5,401.000	DTE ENERGY CO CASH DIVIDEND 108%		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	5,860.09	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		235851102	17,151.000	DANAHER CORP CASH DIVIDEND 021%		3/25/2021	3/25/2021	4/30/2021	0.000000	0.00	3,601.71	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		237194105	3,522.000	DARDEN RESTAURANTS INC CASH DIVIDEN..		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	1,303.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		244199105	8,501.000	DEERE & CO CASH DIVIDEND 090%		3/30/2021	3/30/2021	5/10/2021	0.000000	0.00	7,650.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		24906P109	6,095.000	DENTSPLY SIRONA INC CASH DIVIDEND ..		3/25/2021	3/25/2021	4/9/2021	0.000000	0.00	609.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		25179M103	16,507.000	DEVON ENERGY CORP CASH DIVIDEND 0..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	1,815.77	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		25179M103	0.000	DEVON ENERGY CORP CASH DIVIDEND 0..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	3,136.33	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		25278X109	4,408.000	DIAMONDBACK ENERGY INC CASH DIVIDEN..		3/3/2021	3/3/2021	3/11/2021	0.000000	0.00	1,763.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		253868103	7,817.000	DIGITAL REALTY TRUST INC CASH DIVIDEND..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	9,067.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		254709108	8,552.000	DISCOVER FINANCIAL SERVICES CASH DIVI..		2/17/2021	2/17/2021	3/4/2021	0.000000	0.00	3,762.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		256677105	6,779.000	DOLLAR GENERAL CORP CASH DIVIDEND ..		1/4/2021	1/4/2021	1/19/2021	0.000000	0.00	2,440.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		25746U109	22,762.000	DOMINION ENERGY INC CASH DIVIDEND ..		3/4/2021	3/4/2021	3/20/2021	0.000000	0.00	14,340.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		25754A201	1,099.000	DOMINO'S PIZZA INC CASH DIVIDEND 094..		3/12/2021	3/12/2021	3/30/2021	0.000000	0.00	1,033.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		260003108	4,021.000	DOVER CORP CASH DIVIDEND 049%		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	1,990.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		260557103	20,696.000	DOW INC CASH DIVIDEND 070%		2/25/2021	2/25/2021	3/12/2021	0.000000	0.00	14,487.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		264411505	10,378.000	DUKE REALTY CORP CASH DIVIDEND 025..		2/12/2021	2/12/2021	2/26/2021	0.000000	0.00	2,646.39	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		26441C204	20,534.000	DUKE ENERGY CORP CASH DIVIDEND 09..		2/11/2021	2/11/2021	3/16/2021	0.000000	0.00	19,815.31	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		26614N102	14,967.000	DUPONT DE NEMOURS INC CASH DIVIDEND ..		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	4,490.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		26875P101	17,069.000	EOG RESOURCES INC CASH DIVIDEND 0..		1/14/2021	1/14/2021	1/29/2021	0.000000	0.00	6,400.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		277432100	3,780.000	EASTMAN CHEMICAL CO CASH DIVIDEND ..		3/12/2021	3/12/2021	4/5/2021	0.000000	0.00	2,608.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		278642103	18,272.000	EBAY INC CASH DIVIDEND 018%		2/26/2021	2/26/2021	3/19/2021	0.000000	0.00	3,288.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		278865100	6,929.000	ECOLAB INC CASH DIVIDEND 048%		3/15/2021	3/15/2021	4/15/2021	0.000000	0.00	3,325.92	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		281020107	10,322.000	EDISON INTERNATIONAL CASH DIVIDEND ..		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	6,838.33	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		285512109	8,094.000	ELECTRONIC ARTS INC CASH DIVIDEND ..		3/2/2021	3/2/2021	3/24/2021	0.000000	0.00	1,375.98	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		291011104	16,686.000	EMERSON ELECTRIC CO CASH DIVIDEND ..		2/11/2021	2/11/2021	3/10/2021	0.000000	0.00	8,426.43	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		29364G103	5,587.000	ENTERGY CORP CASH DIVIDEND 095%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	5,307.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		294429105	3,394.000	EQUIFAX INC CASH DIVIDEND 039%		2/19/2021	2/19/2021	3/15/2021	0.000000	0.00	1,323.66	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		29444U700	2,486.000	EQUINIX INC CASH DIVIDEND 287%		2/23/2021	2/23/2021	3/17/2021	0.000000	0.00	7,134.82	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		29476L107	9,689.000	EQUITY RESIDENTIAL CASH DIVIDEND 06..		3/26/2021	3/26/2021	4/9/2021	0.000000	0.00	5,837.62	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		297178105	1,845.000	ESSEX PROPERTY TRUST INC CASH DIVIDE..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	3,856.05	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		30034W106	6,329.000	EVERGY INC CASH DIVIDEND 053%		3/5/2021	3/5/2021	3/22/2021	0.000000	0.00	3,386.02	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		30040W108	9,565.000	EVERSOURCE ENERGY CASH DIVIDEND ..		3/3/2021	3/3/2021	3/31/2021	0.000000	0.00	5,762.91	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		30161N101	27,220.000	EXELON CORP CASH DIVIDEND 038%		3/5/2021	3/5/2021	3/15/2021	0.000000	0.00	10,411.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		30225T102	3,606.000	EXTRA SPACE STORAGE INC CASH DIVIDEN..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	3,606.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		30231G102	117,973.000	EXXON MOBIL CORP CASH DIVIDEND 087..		2/9/2021	2/9/2021	3/10/2021	0.000000	0.00	102,636.51	0.00

BNY MELLON

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		302445101	3,659.000	FLIR SYSTEMS INC CASH DIVIDEND 017%		3/4/2021	3/4/2021	3/19/2021	0.000000	0.00	622.03	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		302491303	3,585.000	FMC CORP CASH DIVIDEND 048%		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	1,720.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		311900104	16,224.000	FASTENAL CO CASH DIVIDEND 028%		2/2/2021	2/2/2021	3/3/2021	0.000000	0.00	4,542.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		313747206	1,921.000	FEDERAL REALTY INVESTMENT TRUS CASH ..		3/15/2021	3/15/2021	4/15/2021	0.000000	0.00	2,036.26	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		31428X106	6,741.000	FEDEX CORP CASH DIVIDEND 065%		3/5/2021	3/5/2021	4/1/2021	0.000000	0.00	4,381.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		31620M106	17,313.000	FIDELITY NATIONAL INFORMATION CASH DI..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	6,752.07	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		316773100	19,842.000	FIFTH THIRD BANCORP CASH DIVIDEND ..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	5,357.34	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		33616C100	4,599.000	FIRST REPUBLIC BANK/CA CASH DIVIDEND ..		1/27/2021	1/27/2021	2/11/2021	0.000000	0.00	919.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		337932107	15,385.000	FIRSTENERGY CORP CASH DIVIDEND 03..		2/4/2021	2/4/2021	3/1/2021	0.000000	0.00	6,000.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		34959J108	9,408.000	FORTIVE CORP CASH DIVIDEND 007%		2/25/2021	2/25/2021	3/26/2021	0.000000	0.00	658.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		34964C106	3,876.000	FORTUNE BRANDS HOME & SECURITY CASH..		2/25/2021	2/25/2021	3/17/2021	0.000000	0.00	1,007.76	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		35137L105	9,418.000	FOX CORP CASH DIVIDEND 023%		3/9/2021	3/9/2021	4/7/2021	0.000000	0.00	2,166.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		35137L204	4,316.000	FOX CORP CASH DIVIDEND 023%		3/9/2021	3/9/2021	4/7/2021	0.000000	0.00	992.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		354613101	7,290.000	FRANKLIN RESOURCES INC CASH DIVIDEND..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	2,041.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		363576109	5,366.000	ARTHUR J GALLAGHER & CO CASH DIVIDEN..		3/4/2021	3/4/2021	3/19/2021	0.000000	0.00	2,575.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		369550108	6,606.000	GENERAL DYNAMICS CORP CASH DIVIDEND ..		1/14/2021	1/14/2021	2/5/2021	0.000000	0.00	7,266.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		369604103	244,411.000	GENERAL ELECTRIC CO CASH DIVIDEND ..		3/5/2021	3/5/2021	4/26/2021	0.000000	0.00	2,444.11	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		370334104	17,291.000	GENERAL MILLS INC CASH DIVIDEND 0..		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	8,818.41	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		372460105	4,025.000	GENUINE PARTS CO CASH DIVIDEND 0..		3/4/2021	3/4/2021	4/1/2021	0.000000	0.00	3,280.38	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		375558103	34,975.000	GILEAD SCIENCES INC CASH DIVIDEND 0..		3/12/2021	3/12/2021	3/30/2021	0.000000	0.00	24,832.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		37940X102	8,352.000	GLOBAL PAYMENTS INC CASH DIVIDEND ..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	1,628.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		37959E102	2,749.000	GLOBE LIFE INC CASH DIVIDEND 018%		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	515.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		38141G104	9,600.000	GOLDMAN SACHS GROUP INC/THE CASH DI..		3/1/2021	3/1/2021	3/30/2021	0.000000	0.00	12,000.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		384802104	1,258.000	WW GRAINGER INC CASH DIVIDEND 153%		2/5/2021	2/5/2021	3/1/2021	0.000000	0.00	1,924.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		40412C101	7,186.000	HCA HEALTHCARE INC CASH DIVIDEND 0..		12/30/2020	12/30/2020	1/13/2021	0.000000	0.00	1,940.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DAC		40412C101	-7,186.000	HCA HEALTHCARE INC AS PER PSS EVENT ..		12/30/2020	12/30/2020	1/13/2021	0.000000	0.00	-1,940.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		40412C101	7,364.000	HCA HEALTHCARE INC CASH DIVIDEND 0..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	3,534.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		40434L105	38,322.000	HP INC CASH DIVIDEND 019%		3/9/2021	3/9/2021	4/7/2021	0.000000	0.00	7,426.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		406216101	24,665.000	HALLIBURTON CO CASH DIVIDEND 004%		3/2/2021	3/2/2021	3/24/2021	0.000000	0.00	1,109.93	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		410345102	9,719.000	HANESBRANDS INC CASH DIVIDEND 015%		2/18/2021	2/18/2021	3/9/2021	0.000000	0.00	1,457.85	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		416515104	9,998.000	HARTFORD FINANCIAL SERVICES GR CASH ..		2/26/2021	2/26/2021	4/2/2021	0.000000	0.00	3,499.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		418056107	3,464.000	HASBRO INC CASH DIVIDEND 068%		2/1/2021	2/1/2021	2/16/2021	0.000000	0.00	2,355.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		42250P103	15,021.000	HEALTHPEAK PROPERTIES INC CASH DIVID..		2/19/2021	2/19/2021	3/5/2021	0.000000	0.00	4,506.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		426281101	2,129.000	JACK HENRY & ASSOCIATES INC CASH DIVI..		3/5/2021	3/5/2021	3/25/2021	0.000000	0.00	979.34	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		427866108	4,116.000	HERSHEY CO/THE CASH DIVIDEND 080%		2/18/2021	2/18/2021	3/15/2021	0.000000	0.00	3,309.26	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		42809H107	7,625.000	HESS CORP CASH DIVIDEND 025%		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	1,906.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		42824C109	35,909.000	HEWLETT PACKARD ENTERPRISE CO CASH ..		3/9/2021	3/9/2021	4/7/2021	0.000000	0.00	4,309.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		436106108	4,159.000	HOLLYFRONTIER CORP CASH DIVIDEND ..		2/26/2021	2/26/2021	3/10/2021	0.000000	0.00	1,455.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		437076102	30,038.000	HOME DEPOT INC/THE CASH DIVIDEND 1..		3/10/2021	3/10/2021	3/25/2021	0.000000	0.00	49,562.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		438516106	19,578.000	HONEYWELL INTERNATIONAL INC CASH DIVI..		2/25/2021	2/25/2021	3/12/2021	0.000000	0.00	18,207.54	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		440452100	7,897.000	HORMEL FOODS CORP CASH DIVIDEND 0..		1/8/2021	1/8/2021	2/16/2021	0.000000	0.00	1,934.77	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		444859102	3,520.000	HUMANA INC CASH DIVIDEND 070%		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	2,464.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		445658107	2,380.000	JB HUNT TRANSPORT SERVICES INC CASH ..		2/4/2021	2/4/2021	2/19/2021	0.000000	0.00	666.40	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		446150104	28,384.000	HUNTINGTON BANCSHARES INC/OH CASH D..		3/17/2021	3/17/2021	4/1/2021	0.000000	0.00	4,257.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		446413106	1,130.000	HUNTINGTON INGALLS INDUSTRIES CASH DI..		2/25/2021	2/25/2021	3/12/2021	0.000000	0.00	1,288.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		45167R104	2,101.000	IDEX CORP CASH DIVIDEND 050%		1/13/2021	1/13/2021	1/29/2021	0.000000	0.00	1,050.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		452308109	7,812.000	ILLINOIS TOOL WORKS INC CASH DIVIDEND ..		3/30/2021	3/30/2021	4/14/2021	0.000000	0.00	8,905.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		458140100	114,538.000	INTEL CORP CASH DIVIDEND 034%		2/4/2021	2/4/2021	3/1/2021	0.000000	0.00	39,801.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		45866F104	15,661.000	INTERCONTINENTAL EXCHANGE INC CASH ..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	5,168.13	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		459200101	24,862.000	INTERNATIONAL BUSINESS MACHINE CASH ..		2/9/2021	2/9/2021	3/10/2021	0.000000	0.00	40,525.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		459506101	6,813.000	INTERNATIONAL FLAVORS & FRAGRA CASH ..		3/25/2021	3/25/2021	4/6/2021	0.000000	0.00	5,246.01	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		460146103	10,968.000	INTERNATIONAL PAPER CO CASH DIVIDEND ..		2/17/2021	2/17/2021	3/15/2021	0.000000	0.00	5,621.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		460690100	10,882.000	INTERPUBLIC GROUP OF COS INC/T CASH DI..		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	2,938.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		461202103	7,165.000	INTUIT INC CASH DIVIDEND 059%		1/8/2021	1/8/2021	1/19/2021	0.000000	0.00	4,227.35	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		46284V101	8,040.000	IRON MOUNTAIN INC CASH DIVIDEND 061..		3/12/2021	3/12/2021	4/6/2021	0.000000	0.00	4,972.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		46625H100	86,693.000	JPMORGAN CHASE & CO CASH DIVIDEND ..		1/5/2021	1/5/2021	1/31/2021	0.000000	0.00	78,023.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		469814107	3,617.000	JACOBS ENGINEERING GROUP INC CASH DI..		2/25/2021	2/25/2021	3/26/2021	0.000000	0.00	759.57	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		478160104	73,451.000	JOHNSON & JOHNSON CASH DIVIDEND 1..		2/22/2021	2/22/2021	3/9/2021	0.000000	0.00	74,185.51	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		48203R104	9,200.000	JUNIPER NETWORKS INC CASH DIVIDEND ..		2/26/2021	2/26/2021	3/22/2021	0.000000	0.00	1,840.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		482480100	4,310.000	KLA CORP CASH DIVIDEND 090%		2/18/2021	2/18/2021	3/2/2021	0.000000	0.00	3,879.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		485170302	2,612.000	KANSAS CITY SOUTHERN CASH DIVIDEND ..		3/5/2021	3/5/2021	4/7/2021	0.000000	0.00	1,410.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		487836108	7,097.000	KELLOGG CO CASH DIVIDEND 057%		3/1/2021	3/1/2021	3/15/2021	0.000000	0.00	4,045.29	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		493267108	27,245.000	KEYCORP CASH DIVIDEND 018%		3/1/2021	3/1/2021	3/15/2021	0.000000	0.00	5,040.33	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		494368103	9,490.000	KIMBERLY-CLARK CORP CASH DIVIDEND ..		3/4/2021	3/4/2021	4/5/2021	0.000000	0.00	10,818.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		49446R109	12,067.000	KIMCO REALTY CORP CASH DIVIDEND 01..		3/9/2021	3/9/2021	3/24/2021	0.000000	0.00	2,051.39	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		49456B101	57,165.000	KINDER MORGAN INC CASH DIVIDEND 02..		1/29/2021	1/29/2021	2/16/2021	0.000000	0.00	15,005.81	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		500754106	18,080.000	KRAFT HEINZ CO/THE CASH DIVIDEND 04..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	7,232.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		501044101	21,605.000	KROGER CO/THE CASH DIVIDEND 018%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	3,888.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		502431109	5,862.000	L3HARRIS TECHNOLOGIES INC CASH DIVIDE..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	5,979.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		512807108	4,018.000	LAM RESEARCH CORP CASH DIVIDEND 1..		3/16/2021	3/16/2021	4/7/2021	0.000000	0.00	5,223.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		513272104	4,094.000	LAMB WESTON HOLDINGS INC CASH DIVIDE..		2/4/2021	2/4/2021	3/5/2021	0.000000	0.00	962.09	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		518439104	6,321.000	ESTEE LAUDER COS INC/THE CASH DIVIDEN..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	3,350.13	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		524660107	3,697.000	LEGGETT & PLATT INC CASH DIVIDEND 0..		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	1,478.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		525327102	3,733.000	LEIDOS HOLDINGS INC CASH DIVIDEND 0..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	1,269.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		526057104	7,127.000	LENNAR CORP CASH DIVIDEND 025%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	1,781.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		532457108	22,153.000	ELI LILLY AND CO CASH DIVIDEND 085%		2/11/2021	2/11/2021	3/10/2021	0.000000	0.00	18,830.05	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		534187109	5,367.000	LINCOLN NATIONAL CORP CASH DIVIDEND ..		1/8/2021	1/8/2021	2/1/2021	0.000000	0.00	2,254.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		539830109	6,870.000	LOCKHEED MARTIN CORP CASH DIVIDEND ..		2/26/2021	2/26/2021	3/26/2021	0.000000	0.00	17,862.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		540424108	6,519.000	LOEWS CORP CASH DIVIDEND 006%		2/23/2021	2/23/2021	3/9/2021	0.000000	0.00	407.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		548661107	20,129.000	LOWE'S COS INC CASH DIVIDEND 060%		1/19/2021	1/19/2021	2/3/2021	0.000000	0.00	12,077.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		550241103	27,550.000	LUMEN TECHNOLOGIES INC CASH DIVIDEND..		3/5/2021	3/5/2021	3/19/2021	0.000000	0.00	6,887.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		55261F104	3,580.000	M&T BANK CORP CASH DIVIDEND 110%		2/26/2021	2/26/2021	3/31/2021	0.000000	0.00	3,938.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		552953101	11,439.000	MGM RESORTS INTERNATIONAL CASH DIVID..		3/9/2021	3/9/2021	3/15/2021	0.000000	0.00	28.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		55354G100	2,313.000	MSCI INC CASH DIVIDEND 078%		2/18/2021	2/18/2021	2/26/2021	0.000000	0.00	1,804.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		565849106	22,025.000	MARATHON OIL CORP CASH DIVIDEND 0..		2/16/2021	2/16/2021	3/10/2021	0.000000	0.00	660.75	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		56585A102	18,154.000	MARATHON PETROLEUM CORP CASH DIVID..		2/16/2021	2/16/2021	3/10/2021	0.000000	0.00	10,529.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		57060D108	1,059.000	MARKETAXESS HOLDINGS INC CASH DIVIDE..		2/9/2021	2/9/2021	2/24/2021	0.000000	0.00	698.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		571748102	14,043.000	MARSH & MCLENNAN COS INC CASH DIVIDE..		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	6,530.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		573284106	1,738.000	MARTIN MARIETTA MATERIALS INC CASH DI..		2/26/2021	2/26/2021	3/31/2021	0.000000	0.00	990.66	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		574599106	7,324.000	MASCO CORP CASH DIVIDEND 014%		1/7/2021	1/7/2021	2/8/2021	0.000000	0.00	1,025.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		57636Q104	24,339.000	MASTERCARD INC CASH DIVIDEND 044%		1/7/2021	1/7/2021	2/9/2021	0.000000	0.00	10,709.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		580135101	20,790.000	MCDONALD'S CORP CASH DIVIDEND 129%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	26,819.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		58155Q103	4,480.000	MCKESSON CORP CASH DIVIDEND 042%		3/1/2021	3/1/2021	4/1/2021	0.000000	0.00	1,881.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		58933Y105	70,591.000	MERCK & CO INC CASH DIVIDEND 065%		3/12/2021	3/12/2021	4/7/2021	0.000000	0.00	45,884.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		59156R108	22,104.000	METLIFE INC CASH DIVIDEND 046%		2/4/2021	2/4/2021	3/15/2021	0.000000	0.00	10,167.84	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		594918104	210,947.000	MICROSOFT CORP CASH DIVIDEND 056%		2/17/2021	2/17/2021	3/11/2021	0.000000	0.00	118,130.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		595017104	7,265.000	MICROCHIP TECHNOLOGY INC CASH DIVIDE..		2/19/2021	2/19/2021	3/8/2021	0.000000	0.00	2,833.35	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		59522J103	3,154.000	MID-AMERICA APARTMENT COMMUNIT CAS..		1/14/2021	1/14/2021	1/29/2021	0.000000	0.00	3,232.85	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		609207105	38,157.000	MONDELEZ INTERNATIONAL INC CASH DIVID..		3/30/2021	3/30/2021	4/14/2021	0.000000	0.00	12,019.46	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		609839105	1,135.000	MONOLITHIC POWER SYSTEMS INC CASH DI..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	681.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		615369105	4,506.000	MOODY'S CORP CASH DIVIDEND 062%		2/24/2021	2/24/2021	3/18/2021	0.000000	0.00	2,793.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		617446448	39,837.000	MORGAN STANLEY CASH DIVIDEND 035%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	13,942.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		61945C103	9,625.000	MOSAIC CO/THE CASH DIVIDEND 005%		3/3/2021	3/3/2021	3/18/2021	0.000000	0.00	481.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		620076307	4,730.000	MOTOROLA SOLUTIONS INC CASH DIVIDEND..		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	3,358.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		629377508	6,878.000	NRG ENERGY INC CASH DIVIDEND 032%		1/29/2021	1/29/2021	2/16/2021	0.000000	0.00	2,235.35	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		631103108	3,204.000	NASDAQ INC CASH DIVIDEND 049%		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	1,569.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		64110D104	6,131.000	NETAPP INC CASH DIVIDEND 048%		1/7/2021	1/7/2021	1/27/2021	0.000000	0.00	2,942.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		651229106	10,536.000	NEWELL BRANDS INC CASH DIVIDEND 02..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	2,423.28	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		651639106	22,415.000	NEWMONT CORP CASH DIVIDEND 055%		3/3/2021	3/3/2021	3/18/2021	0.000000	0.00	12,328.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		65249B109	10,908.000	NEWS CORP CASH DIVIDEND 010%		3/16/2021	3/16/2021	4/14/2021	0.000000	0.00	1,090.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		65249B208	3,398.000	NEWS CORP CASH DIVIDEND 010%		3/16/2021	3/16/2021	4/14/2021	0.000000	0.00	339.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		65339F101	54,661.000	NEXTERA ENERGY INC CASH DIVIDEND 0..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	21,044.49	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		654106103	35,011.000	NIKE INC CASH DIVIDEND 027%		2/26/2021	2/26/2021	4/1/2021	0.000000	0.00	9,628.03	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		65473P105	10,692.000	NISOURCE INC CASH DIVIDEND 022%		2/8/2021	2/8/2021	2/19/2021	0.000000	0.00	2,352.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		655844108	7,373.000	NORFOLK SOUTHERN CORP CASH DIVIDEN..		2/4/2021	2/4/2021	3/10/2021	0.000000	0.00	7,299.27	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		665859104	5,807.000	NORTHERN TRUST CORP CASH DIVIDEND ..		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	4,064.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		666807102	4,326.000	NORTHROP GRUMMAN CORP CASH DIVIDEN..		2/26/2021	2/26/2021	3/17/2021	0.000000	0.00	6,272.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		668771108	16,514.000	NORTONLIFELOCK INC CASH DIVIDEND 0..		2/19/2021	2/19/2021	3/17/2021	0.000000	0.00	2,064.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		670346105	8,105.000	NUCOR CORP CASH DIVIDEND 040%		3/30/2021	3/30/2021	5/11/2021	0.000000	0.00	3,282.53	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		67066G104	17,271.000	NVIDIA CORP CASH DIVIDEND 016%		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	2,763.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		674599105	23,384.000	OCCIDENTAL PETROLEUM CORP CASH DIVI..		3/9/2021	3/9/2021	4/15/2021	0.000000	0.00	233.84	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		679580100	2,684.000	OLD DOMINION FREIGHT LINE INC CASH DIVI..		3/2/2021	3/2/2021	3/17/2021	0.000000	0.00	536.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		681919106	5,998.000	OMNICOM GROUP INC CASH DIVIDEND 0..		3/9/2021	3/9/2021	4/8/2021	0.000000	0.00	4,198.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		682680103	12,911.000	ONEOK INC CASH DIVIDEND 093%		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	12,071.79	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		68389X105	51,451.000	ORACLE CORP CASH DIVIDEND 024%		1/6/2021	1/6/2021	1/21/2021	0.000000	0.00	12,348.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		68902V107	11,361.000	OTIS WORLDWIDE CORP CASH DIVIDEND ..		2/11/2021	2/11/2021	3/10/2021	0.000000	0.00	2,272.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		693475105	11,948.000	PNC FINANCIAL SERVICES GROUP I CASH DI..		1/15/2021	1/15/2021	2/5/2021	0.000000	0.00	13,740.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		693506107	6,590.000	PPG INDUSTRIES INC CASH DIVIDEND 05..		2/18/2021	2/18/2021	3/12/2021	0.000000	0.00	3,558.60	0.00

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		69351T106	21,451.000	PPL CORP CASH DIVIDEND 041%		3/9/2021	3/9/2021	4/1/2021	0.000000	0.00	8,902.17	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		693718108	9,666.000	PACCAR INC CASH DIVIDEND 032%		2/8/2021	2/8/2021	3/2/2021	0.000000	0.00	3,093.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		695156109	2,646.000	PACKAGING CORP OF AMERICA CASH DIVID..		3/12/2021	3/12/2021	4/15/2021	0.000000	0.00	2,646.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		701094104	3,594.000	PARKER-HANNIFIN CORP CASH DIVIDEND ..		2/9/2021	2/9/2021	3/5/2021	0.000000	0.00	3,162.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		704326107	8,743.000	PAYCHEX INC CASH DIVIDEND 062%		1/29/2021	1/29/2021	2/25/2021	0.000000	0.00	5,420.66	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		712704105	12,217.000	PEOPLE'S UNITED FINANCIAL INC CASH DIVI..		1/29/2021	1/29/2021	2/15/2021	0.000000	0.00	2,199.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		713448108	38,558.000	PEPSICO INC CASH DIVIDEND 102%		3/4/2021	3/4/2021	3/31/2021	0.000000	0.00	39,425.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		714046109	3,246.000	PERKINELMER INC CASH DIVIDEND 007%		1/21/2021	1/21/2021	2/12/2021	0.000000	0.00	227.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		717081103	171,086.000	PFIZER INC CASH DIVIDEND 039%		1/28/2021	1/28/2021	3/5/2021	0.000000	0.00	66,723.54	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		718172109	43,451.000	PHILIP MORRIS INTERNATIONAL IN CASH DI..		3/19/2021	3/19/2021	4/9/2021	0.000000	0.00	52,141.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		718546104	12,187.000	PHILLIPS 66 CASH DIVIDEND 090%		2/19/2021	2/19/2021	3/1/2021	0.000000	0.00	10,968.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		723484101	3,221.000	PINNACLE WEST CAPITAL CORP CASH DIVID..		1/29/2021	1/29/2021	3/1/2021	0.000000	0.00	2,673.43	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		723787107	5,806.000	PIONEER NATURAL RESOURCES CO CASH D..		3/30/2021	3/30/2021	4/14/2021	0.000000	0.00	3,251.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		73278L105	1,120.000	POOL CORP CASH DIVIDEND 058%		3/10/2021	3/10/2021	3/25/2021	0.000000	0.00	649.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		74144T108	6,318.000	T ROWE PRICE GROUP INC CASH DIVIDEND ..		3/15/2021	3/15/2021	3/30/2021	0.000000	0.00	6,823.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		74251V102	7,129.000	PRINCIPAL FINANCIAL GROUP INC CASH DIV..		2/26/2021	2/26/2021	3/26/2021	0.000000	0.00	3,992.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		742718109	69,698.000	PROCTER & GAMBLE CO/THE CASH DIVIDEN..		1/21/2021	1/21/2021	2/16/2021	0.000000	0.00	55,110.21	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		743315103	16,338.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		1/7/2021	1/7/2021	1/15/2021	0.000000	0.00	73,521.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		743315103	0.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		1/7/2021	1/7/2021	1/15/2021	0.000000	0.00	1,633.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		74340W103	20,625.000	PROLOGIS INC CASH DIVIDEND 063%		3/18/2021	3/18/2021	3/31/2021	0.000000	0.00	12,993.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		744320102	11,049.000	PRUDENTIAL FINANCIAL INC CASH DIVIDEN..		2/12/2021	2/12/2021	3/11/2021	0.000000	0.00	12,706.35	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		744573106	14,114.000	PUBLIC SERVICE ENTERPRISE GROU CASH ..		3/8/2021	3/8/2021	3/31/2021	0.000000	0.00	7,198.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		74460D109	4,244.000	PUBLIC STORAGE CASH DIVIDEND 200%		3/15/2021	3/15/2021	3/31/2021	0.000000	0.00	8,488.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		745867101	7,480.000	PULTEGROUP INC CASH DIVIDEND 014%		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	1,047.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		747525103	31,556.000	QUALCOMM INC CASH DIVIDEND 065%		3/3/2021	3/3/2021	3/25/2021	0.000000	0.00	20,511.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		74834L100	3,879.000	QUEST DIAGNOSTICS INC CASH DIVIDEND ..		1/19/2021	1/19/2021	2/3/2021	0.000000	0.00	2,172.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		754730109	3,380.000	RAYMOND JAMES FINANCIAL INC CASH DIVI..		1/4/2021	1/4/2021	1/19/2021	0.000000	0.00	1,318.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		754730109	3,406.000	RAYMOND JAMES FINANCIAL INC CASH DIVI..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	1,328.34	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		75513E101	42,374.381	RAYTHEON TECHNOLOGIES CORP CASH DI..		2/25/2021	2/25/2021	3/25/2021	0.000000	0.00	20,127.83	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		75513E101	0.000	RAYTHEON TECHNOLOGIES CORP DIVIDEN..		3/26/2021	3/26/2021	3/25/2021	0.000000	0.00	-0.18	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		756109104	9,898.000	REALTY INCOME CORP CASH DIVIDEND ..		1/29/2021	1/29/2021	2/16/2021	0.000000	0.00	2,321.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		756109104	9,793.000	REALTY INCOME CORP CASH DIVIDEND ..		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	2,296.46	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		756109104	10,392.000	REALTY INCOME CORP CASH DIVIDEND ..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	2,442.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		758849103	4,403.000	REGENCY CENTERS CORP CASH DIVIDEND ..		3/12/2021	3/12/2021	4/6/2021	0.000000	0.00	2,619.79	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		7591EP100	26,798.000	REGIONS FINANCIAL CORP CASH DIVIDEND ..		3/4/2021	3/4/2021	4/1/2021	0.000000	0.00	4,153.69	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		760759100	5,809.000	REPUBLIC SERVICES INC CASH DIVIDEND ..		3/31/2021	3/31/2021	4/15/2021	0.000000	0.00	2,468.83	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		761152107	4,043.000	RESMED INC CASH DIVIDEND 039%		2/10/2021	2/10/2021	3/18/2021	0.000000	0.00	1,576.77	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		770323103	3,180.000	ROBERT HALF INTERNATIONAL INC CASH DI..		2/24/2021	2/24/2021	3/15/2021	0.000000	0.00	1,208.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		773903109	3,242.000	ROCKWELL AUTOMATION INC CASH DIVIDE..		2/12/2021	2/12/2021	3/10/2021	0.000000	0.00	3,468.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		775711104	6,173.000	ROLLINS INC CASH DIVIDEND 008%		2/9/2021	2/9/2021	3/10/2021	0.000000	0.00	493.84	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		776696106	2,953.000	ROPER TECHNOLOGIES INC CASH DIVIDEND..		1/7/2021	1/7/2021	1/22/2021	0.000000	0.00	1,661.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		778296103	9,933.000	ROSS STORES INC CASH DIVIDEND 028%		3/15/2021	3/15/2021	3/31/2021	0.000000	0.00	2,830.91	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		78409V104	6,713.000	S&P GLOBAL INC CASH DIVIDEND 077%		2/23/2021	2/23/2021	3/10/2021	0.000000	0.00	5,169.01	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		78410G104	3,100.000	SBA COMMUNICATIONS CORP CASH DIVIDE..		3/9/2021	3/9/2021	3/26/2021	0.000000	0.00	1,798.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		78440X804	2,043.215	SL GREEN REALTY CORP CASH DIVIDEND ..		1/28/2021	1/28/2021	2/16/2021	0.000000	0.00	619.71	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		78440X804	0.000	SL GREEN REALTY CORP DIVIDEND WRITE-..		2/17/2021	2/17/2021	2/16/2021	0.000000	0.00	-0.07	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		78440X804	2,025.000	SL GREEN REALTY CORP CASH DIVIDEND ..		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	614.18	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		806857108	38,839.000	SCHLUMBERGER LTD CASH DIVIDEND 01..		2/16/2021	2/16/2021	4/8/2021	0.000000	0.00	4,854.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		808513105	41,620.000	CHARLES SCHWAB CORP/THE CASH DIVIDE..		2/11/2021	2/11/2021	2/26/2021	0.000000	0.00	7,491.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		81211K100	4,329.000	SEALED AIR CORP CASH DIVIDEND 016%		3/4/2021	3/4/2021	3/19/2021	0.000000	0.00	692.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		816851109	8,339.000	SEMPRA ENERGY CASH DIVIDEND 110%		3/24/2021	3/24/2021	4/15/2021	0.000000	0.00	9,172.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		824348106	2,281.000	SHERWIN-WILLIAMS CO/THE CASH DIVIDEN..		2/26/2021	2/26/2021	3/12/2021	0.000000	0.00	3,763.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		83088M102	4,634.000	SKYWORKS SOLUTIONS INC CASH DIVIDEN..		2/12/2021	2/12/2021	3/9/2021	0.000000	0.00	2,317.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		831865209	3,932.000	A O SMITH CORP CASH DIVIDEND 026%		1/28/2021	1/28/2021	2/16/2021	0.000000	0.00	1,022.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		832696405	3,183.000	J M SMUCKER CO/THE CASH DIVIDEND 0..		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	2,864.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		833034101	1,513.000	SNAP-ON INC CASH DIVIDEND 123%		2/22/2021	2/22/2021	3/10/2021	0.000000	0.00	1,860.99	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		842587107	29,470.000	SOUTHERN CO/THE CASH DIVIDEND 064%		2/12/2021	2/12/2021	3/8/2021	0.000000	0.00	18,860.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		854502101	4,470.000	STANLEY BLACK & DECKER INC CASH DIVID..		3/8/2021	3/8/2021	3/23/2021	0.000000	0.00	3,129.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		855244109	32,748.000	STARBUCKS CORP CASH DIVIDEND 045%		2/17/2021	2/17/2021	3/5/2021	0.000000	0.00	14,736.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		857477103	9,754.000	STATE STREET CORP CASH DIVIDEND 05..		3/31/2021	3/31/2021	4/12/2021	0.000000	0.00	5,072.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		863667101	9,478.000	STRYKER CORP CASH DIVIDEND 063%		3/30/2021	3/30/2021	4/30/2021	0.000000	0.00	5,971.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		87165B103	14,977.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		2/4/2021	2/4/2021	2/16/2021	0.000000	0.00	3,294.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		871829107	14,780.000	SYSCO CORP CASH DIVIDEND 045%		1/7/2021	1/7/2021	1/29/2021	0.000000	0.00	6,651.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		871829107	14,848.000	SYSCO CORP CASH DIVIDEND 045%		3/31/2021	3/31/2021	4/23/2021	0.000000	0.00	6,681.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		872540109	33,499.000	TJX COS INC/THE CASH DIVIDEND 026%		2/10/2021	2/10/2021	3/4/2021	0.000000	0.00	8,709.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		87612E106	13,972.000	TARGET CORP CASH DIVIDEND 068%		2/16/2021	2/16/2021	3/10/2021	0.000000	0.00	9,500.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		879369106	1,299.000	TELEFLEX INC CASH DIVIDEND 034%		3/4/2021	3/4/2021	3/15/2021	0.000000	0.00	441.66	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		880770102	4,633.000	TERADYNE INC CASH DIVIDEND 010%		2/18/2021	2/18/2021	3/19/2021	0.000000	0.00	463.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		882508104	25,797.000	TEXAS INSTRUMENTS INC CASH DIVIDEND ..		1/29/2021	1/29/2021	2/8/2021	0.000000	0.00	26,312.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		883203101	6,386.000	TEXTRON INC CASH DIVIDEND 002%		3/11/2021	3/11/2021	4/1/2021	0.000000	0.00	127.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		883556102	11,058.000	THERMO FISHER SCIENTIFIC INC CASH DIVI..		3/15/2021	3/15/2021	4/16/2021	0.000000	0.00	2,875.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		88579Y101	16,094.000	3M CO CASH DIVIDEND 148%		2/11/2021	2/11/2021	3/12/2021	0.000000	0.00	23,819.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		892356106	3,250.000	TRACTOR SUPPLY CO CASH DIVIDEND 0..		2/19/2021	2/19/2021	3/9/2021	0.000000	0.00	1,690.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		89417E109	7,068.000	TRAVELERS COS INC/THE CASH DIVIDEND ..		3/9/2021	3/9/2021	3/31/2021	0.000000	0.00	6,007.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		89832Q109	37,614.000	TRUIST FINANCIAL CORP CASH DIVIDEND ..		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	16,926.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		902494103	8,206.000	TYSON FOODS INC CASH DIVIDEND 044%		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	3,651.67	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		902653104	8,328.000	UDR INC CASH DIVIDEND 036%		1/8/2021	1/8/2021	2/1/2021	0.000000	0.00	2,998.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		902973304	37,306.000	US BANCORP CASH DIVIDEND 042%		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	15,668.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		907818108	18,802.000	UNION PACIFIC CORP CASH DIVIDEND 09..		2/25/2021	2/25/2021	3/31/2021	0.000000	0.00	18,237.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		911312106	19,955.000	UNITED PARCEL SERVICE INC CASH DIVIDE..		2/19/2021	2/19/2021	3/10/2021	0.000000	0.00	20,354.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		91324P102	26,473.000	UNITEDHEALTH GROUP INC CASH DIVIDEND..		3/12/2021	3/12/2021	3/23/2021	0.000000	0.00	33,091.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		913903100	2,169.000	UNIVERSAL HEALTH SERVICES INC CASH DI..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	433.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		91529Y106	6,096.000	UNUM GROUP CASH DIVIDEND 028%		1/28/2021	1/28/2021	2/19/2021	0.000000	0.00	1,737.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		918204108	8,923.000	VF CORP CASH DIVIDEND 049%		3/9/2021	3/9/2021	3/22/2021	0.000000	0.00	4,372.27	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		91913Y100	11,378.000	VALERO ENERGY CORP CASH DIVIDEND ..		2/10/2021	2/10/2021	3/4/2021	0.000000	0.00	11,150.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		92276F100	10,706.000	VENTAS INC CASH DIVIDEND 045%		3/31/2021	3/31/2021	4/14/2021	0.000000	0.00	4,817.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		92343V104	118,465.000	VERIZON COMMUNICATIONS INC CASH DIVI..		1/7/2021	1/7/2021	2/1/2021	0.000000	0.00	74,336.79	0.00

BNY MELLON

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		92345Y106	4,536.000	VERISK ANALYTICS INC CASH DIVIDEND ..		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	1,315.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		92556H206	15,764.000	VIACOMCBS INC CASH DIVIDEND 024%		3/12/2021	3/12/2021	4/1/2021	0.000000	0.00	3,783.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		92826C839	47,311.000	VISA INC CASH DIVIDEND 032%		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	15,139.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		929042109	4,513.000	VORNADO REALTY TRUST CASH DIVIDEND ..		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	2,391.89	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		929160109	3,697.000	VULCAN MATERIALS CO CASH DIVIDEND ..		2/26/2021	2/26/2021	3/15/2021	0.000000	0.00	1,367.89	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		92939U106	8,801.000	WEC ENERGY GROUP INC CASH DIVIDEND ..		2/11/2021	2/11/2021	3/1/2021	0.000000	0.00	5,962.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		929740108	4,992.000	WESTINGHOUSE AIR BRAKE TECHNOL CAS..		2/11/2021	2/11/2021	2/26/2021	0.000000	0.00	599.04	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		931142103	38,681.000	WALMART INC CASH DIVIDEND 055%		3/18/2021	3/18/2021	4/5/2021	0.000000	0.00	21,274.55	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		931427108	20,053.000	WALGREENS BOOTS ALLIANCE INC CASH DI..		2/18/2021	2/18/2021	3/12/2021	0.000000	0.00	9,374.78	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		94106L109	10,848.000	WASTE MANAGEMENT INC CASH DIVIDEND ..		3/11/2021	3/11/2021	3/26/2021	0.000000	0.00	6,237.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		949746101	116,138.000	WELLS FARGO & CO CASH DIVIDEND 0..		2/4/2021	2/4/2021	3/1/2021	0.000000	0.00	11,613.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		95040Q104	11,643.000	WELLTOWER INC CASH DIVIDEND 061%		2/19/2021	2/19/2021	2/26/2021	0.000000	0.00	7,102.23	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		955306105	2,031.000	WEST PHARMACEUTICAL SERVICES I CASH ..		1/19/2021	1/19/2021	2/3/2021	0.000000	0.00	345.27	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		959802109	11,471.000	WESTERN UNION CO/THE CASH DIVIDEND ..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	2,695.69	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		96145D105	7,328.000	WESTROCK CO CASH DIVIDEND 020%		2/10/2021	2/10/2021	2/23/2021	0.000000	0.00	1,465.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		962166104	20,826.000	WEYERHAEUSER CO CASH DIVIDEND 01..		3/4/2021	3/4/2021	3/19/2021	0.000000	0.00	3,540.42	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		963320106	1,745.000	WHIRLPOOL CORP CASH DIVIDEND 125%		2/25/2021	2/25/2021	3/15/2021	0.000000	0.00	2,181.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		969457100	33,861.000	WILLIAMS COS INC/THE CASH DIVIDEND ..		3/11/2021	3/11/2021	3/29/2021	0.000000	0.00	13,883.01	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		98389B100	14,661.000	XCEL ENERGY INC CASH DIVIDEND 045%		3/12/2021	3/12/2021	4/20/2021	0.000000	0.00	6,707.41	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		98419M100	5,029.000	XYLEM INC/NY CASH DIVIDEND 028%		2/17/2021	2/17/2021	3/18/2021	0.000000	0.00	1,408.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		988498101	8,417.000	YUM! BRANDS INC CASH DIVIDEND 050%		2/11/2021	2/11/2021	3/12/2021	0.000000	0.00	4,208.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		98956P102	5,861.000	ZIMMER BIOMET HOLDINGS INC CASH DIVID..		3/26/2021	3/26/2021	4/30/2021	0.000000	0.00	1,406.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		989701107	4,576.000	ZIONS BANCORP NA CASH DIVIDEND 0..		2/17/2021	2/17/2021	2/25/2021	0.000000	0.00	1,555.84	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		98978V103	13,266.000	ZOETIS INC CASH DIVIDEND 025%		1/19/2021	1/19/2021	3/1/2021	0.000000	0.00	3,316.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G0176J109	2,568.000	ALLEGION PLC CASH DIVIDEND 036%		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	924.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G0250X107	43,763.000	AMCOR PLC CASH DIVIDEND 011%		2/23/2021	2/23/2021	3/16/2021	0.000000	0.00	5,142.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G0403H108	6,286.000	AON PLC CASH DIVIDEND 046%		1/29/2021	1/29/2021	2/12/2021	0.000000	0.00	2,891.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G1151C101	16,764.000	ACCENTURE PLC CASH DIVIDEND 088%		1/13/2021	1/13/2021	2/12/2021	0.000000	0.00	14,752.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G29183103	11,121.000	EATON CORP PLC CASH DIVIDEND 076%		3/15/2021	3/15/2021	3/30/2021	0.000000	0.00	8,451.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G3223R108	1,115.000	EVEREST RE GROUP LTD CASH DIVIDEND ..		3/16/2021	3/16/2021	3/31/2021	0.000000	0.00	1,728.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G47567105	10,809.000	IHS MARKIT LTD CASH DIVIDEND 020%		1/28/2021	1/28/2021	2/12/2021	0.000000	0.00	2,161.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G491BT108	10,509.000	INVESCO LTD CASH DIVIDEND 015%		2/12/2021	2/12/2021	3/2/2021	0.000000	0.00	1,628.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G51502105	20,198.000	JOHNSON CONTROLS INTERNATIONAL CAS..		3/19/2021	3/19/2021	4/16/2021	0.000000	0.00	5,453.46	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G5494J103	14,644.000	LINDE PLC CASH DIVIDEND 106%		3/4/2021	3/4/2021	3/22/2021	0.000000	0.00	15,522.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G5960L103	37,703.000	MEDTRONIC PLC CASH DIVIDEND 058%		3/25/2021	3/25/2021	4/16/2021	0.000000	0.00	21,867.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G6518L108	9,961.000	NIELSEN HOLDINGS PLC CASH DIVIDEND ..		3/3/2021	3/3/2021	3/18/2021	0.000000	0.00	597.66	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G7945M107	5,679.000	SEAGATE TECHNOLOGY PLC CASH DIVIDEN..		3/23/2021	3/23/2021	4/7/2021	0.000000	0.00	3,804.93	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G7S00T104	4,618.000	PENTAIR PLC CASH DIVIDEND 020%		1/21/2021	1/21/2021	2/5/2021	0.000000	0.00	923.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G8473T100	2,381.000	STERIS PLC CASH DIVIDEND 040%		2/23/2021	2/23/2021	3/25/2021	0.000000	0.00	952.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G8994E103	6,700.000	TRANE TECHNOLOGIES PLC CASH DIVIDEN..		3/4/2021	3/4/2021	3/31/2021	0.000000	0.00	3,953.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G96629103	3,589.000	WILLIS TOWERS WATSON PLC CASH DIVIDE..		3/30/2021	3/30/2021	4/15/2021	0.000000	0.00	2,548.19	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G97822103	3,808.000	PERRIGO CO PLC CASH DIVIDEND 024%		3/11/2021	3/11/2021	3/30/2021	0.000000	0.00	913.92	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		H1467J104	12,594.000	CHUBB LTD CASH DIVIDEND 078%		3/18/2021	3/18/2021	4/9/2021	0.000000	0.00	9,823.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		H2906T109	4,162.000	GARMIN LTD CASH DIVIDEND 061%		3/12/2021	3/12/2021	3/31/2021	0.000000	0.00	2,538.82	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		H84989104	9,228.000	TE CONNECTIVITY LTD CASH DIVIDEND 0..		2/18/2021	2/18/2021	3/5/2021	0.000000	0.00	4,429.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		N53745100	7,174.000	LYONDELLBASELL INDUSTRIES NV CASH DI..		3/5/2021	3/5/2021	3/15/2021	0.000000	0.00	7,532.70	0.00
DIVIDENDS						**7,023,635.000**							**3,490,807.42**	**3,490,807.42**	**0.00**
U.S. DOLLAR						**7,023,635.000**							**3,490,807.42**	**3,490,807.42**	**0.00**
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		001055102	18,227.000	AFLAC INC		3/1/2021	2/16/2021	3/1/2021	0.000000	6,014.91	6,014.91	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		00130H105	18,128.000	AES CORP/THE		2/12/2021	1/28/2021	2/12/2021	0.000000	2,728.26	2,728.26	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		00206R102	212,373.000	AT&T INC		2/1/2021	1/8/2021	2/1/2021	0.000000	110,433.96	110,433.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		002824100	49,637.000	ABBOTT LABORATORIES		2/16/2021	1/14/2021	2/16/2021	0.000000	22,336.65	22,336.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		00287Y109	50,952.000	ABBVIE INC		2/16/2021	1/14/2021	2/16/2021	0.000000	66,237.60	66,237.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		00751Y106	1,806.000	ADVANCE AUTO PARTS INC		1/4/2021	12/17/2020	1/4/2021	0.000000	451.50	451.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		00846U101	8,675.000	AGILENT TECHNOLOGIES INC		1/27/2021	1/4/2021	1/27/2021	0.000000	1,682.95	1,682.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		009158106	6,263.000	AIR PRODUCTS AND CHEMICALS INC		2/8/2021	12/31/2020	2/8/2021	0.000000	8,392.42	8,392.42	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		012653101	2,778.000	ALBEMARLE CORP		1/4/2021	12/10/2020	1/4/2021	0.000000	1,069.53	1,069.53	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		015271109	3,423.000	ALEXANDRIA REAL ESTATE EQUITIE		1/15/2021	12/30/2020	1/15/2021	0.000000	3,731.07	3,731.07	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		018802108	7,106.000	ALLIANT ENERGY CORP		2/16/2021	1/28/2021	2/16/2021	0.000000	2,860.17	2,860.17	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		020002101	8,156.000	ALLSTATE CORP/THE		1/4/2021	11/27/2020	1/4/2021	0.000000	4,404.24	4,404.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		02209S103	52,903.000	ALTRIA GROUP INC		1/11/2021	12/24/2020	1/11/2021	0.000000	45,496.58	45,496.58	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		023608102	6,897.000	AMEREN CORP		3/31/2021	3/9/2021	3/31/2021	0.000000	3,793.35	3,793.35	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		025537101	13,850.000	AMERICAN ELECTRIC POWER CO INC		3/10/2021	2/9/2021	3/10/2021	0.000000	10,249.00	10,249.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		025816109	18,761.000	AMERICAN EXPRESS CO		2/10/2021	1/7/2021	2/10/2021	0.000000	8,067.23	8,067.23	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		026874784	24,038.000	AMERICAN INTERNATIONAL GROUP I		3/30/2021	3/15/2021	3/30/2021	0.000000	7,692.16	7,692.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		03027X100	12,481.000	AMERICAN TOWER CORP		2/2/2021	12/24/2020	2/2/2021	0.000000	15,102.01	15,102.01	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		030420103	5,058.000	AMERICAN WATER WORKS CO INC		3/2/2021	2/5/2021	3/2/2021	0.000000	2,781.90	2,781.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		03073E105	4,103.000	AMERISOURCEBERGEN CORP		3/1/2021	2/11/2021	3/1/2021	0.000000	1,805.32	1,805.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		03076C106	3,292.000	AMERIPRISE FINANCIAL INC		2/26/2021	2/11/2021	2/26/2021	0.000000	3,423.68	3,423.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		031100100	6,419.000	AMETEK INC		3/31/2021	3/12/2021	3/31/2021	0.000000	1,283.80	1,283.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		031162100	16,243.000	AMGEN INC		3/8/2021	2/11/2021	3/8/2021	0.000000	28,587.68	28,587.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		032095101	7,792.000	AMPHENOL CORP		1/6/2021	12/14/2020	1/6/2021	0.000000	2,259.68	2,259.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		032654105	10,309.000	ANALOG DEVICES INC		3/9/2021	2/25/2021	3/9/2021	0.000000	7,113.21	7,113.21	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		036752103	6,939.000	ANTHEM INC		3/25/2021	3/9/2021	3/25/2021	0.000000	7,841.07	7,841.07	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		037411105	10,984.000	APACHE CORP		2/22/2021	1/21/2021	2/22/2021	0.000000	274.60	274.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		037833100	445,909.000	APPLE INC		2/11/2021	2/5/2021	2/11/2021	0.000000	91,411.35	91,411.35	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		038222105	25,482.000	APPLIED MATERIALS INC		3/18/2021	2/24/2021	3/18/2021	0.000000	5,606.04	5,606.04	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		039483102	15,524.000	ARCHER-DANIELS-MIDLAND CO		3/2/2021	2/8/2021	3/2/2021	0.000000	5,743.88	5,743.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		04621X108	1,655.000	ASSURANT INC		3/15/2021	2/19/2021	3/15/2021	0.000000	1,092.30	1,092.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		049560105	3,512.000	ATMOS ENERGY CORP		3/8/2021	2/19/2021	3/8/2021	0.000000	2,195.00	2,195.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		053015103	11,229.000	AUTOMATIC DATA PROCESSING INC		1/4/2021	12/10/2020	1/1/2021	0.000000	10,442.97	10,442.97	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		053484101	3,953.000	AVALONBAY COMMUNITIES INC		1/15/2021	12/30/2020	1/15/2021	0.000000	6,285.27	6,285.27	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		053611109	2,327.000	AVERY DENNISON CORP		3/17/2021	3/2/2021	3/17/2021	0.000000	1,442.74	1,442.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		05722G100	19,135.000	BAKER HUGHES CO		2/19/2021	2/8/2021	2/19/2021	0.000000	3,444.30	3,444.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		058498106	9,127.000	BALL CORP		3/15/2021	2/26/2021	3/15/2021	0.000000	1,369.05	1,369.05	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		060505104	212,404.000	BANK OF AMERICA CORP		3/26/2021	3/4/2021	3/26/2021	0.000000	38,232.72	38,232.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		064058100	23,110.000	BANK OF NEW YORK MELLON CORP/T		2/12/2021	1/29/2021	2/12/2021	0.000000	7,164.10	7,164.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		071813109	13,221.000	BAXTER INTERNATIONAL INC		1/4/2021	12/3/2020	1/4/2021	0.000000	3,239.15	3,239.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		075887109	8,092.000	BECTON DICKINSON AND CO		3/31/2021	3/9/2021	3/31/2021	0.000000	6,716.36	6,716.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		084423102	3,928.000	W R BERKLEY CORP		3/24/2021	3/9/2021	3/24/2021	0.000000	471.36	471.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		086516101	6,016.000	BEST BUY CO INC		1/5/2021	12/14/2020	1/5/2021	0.000000	3,308.80	3,308.80	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		09247X101	3,957.000	BLACKROCK INC		3/23/2021	3/4/2021	3/23/2021	0.000000	16,342.41	16,342.41	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		099724106	6,822.000	BORGWARNER INC		3/15/2021	2/26/2021	3/15/2021	0.000000	1,159.74	1,159.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		101121101	4,015.000	BOSTON PROPERTIES INC		1/28/2021	12/30/2020	1/28/2021	0.000000	3,934.70	3,934.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		110122108	62,456.000	BRISTOL-MYERS SQUIBB CO		2/1/2021	12/31/2020	2/1/2021	0.000000	30,603.44	30,603.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		11133T103	3,008.000	BROADRIDGE FINANCIAL SOLUTIONS		1/5/2021	12/14/2020	1/5/2021	0.000000	1,729.60	1,729.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		11135F101	11,286.000	BROADCOM INC		3/31/2021	3/19/2021	3/31/2021	0.000000	40,629.60	40,629.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		115637209	4,767.000	BROWN-FORMAN CORP		1/4/2021	12/3/2020	1/4/2021	0.000000	855.68	855.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		12503M108	3,015.000	CBOE GLOBAL MARKETS INC		3/15/2021	2/25/2021	3/15/2021	0.000000	1,266.30	1,266.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		12514G108	3,990.000	CDW CORP/DE		3/10/2021	2/24/2021	3/10/2021	0.000000	1,596.00	1,596.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		125269100	5,969.000	CF INDUSTRIES HOLDINGS INC		2/26/2021	2/12/2021	2/26/2021	0.000000	1,790.70	1,790.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		12541W209	3,521.000	CH ROBINSON WORLDWIDE INC		1/4/2021	12/11/2020	1/4/2021	0.000000	1,795.71	1,795.71	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		125523100	10,080.000	CIGNA CORP		3/25/2021	3/9/2021	3/25/2021	0.000000	10,080.00	10,080.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		12572Q105	9,961.000	CME GROUP INC		1/13/2021	12/24/2020	1/13/2021	0.000000	24,902.50	24,902.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		12572Q105	10,016.000	CME GROUP INC		3/25/2021	3/9/2021	3/25/2021	0.000000	9,014.40	9,014.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		125896100	8,133.000	CMS ENERGY CORP		2/26/2021	2/4/2021	2/26/2021	0.000000	3,537.86	3,537.86	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		126408103	21,338.000	CSX CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	5,974.64	5,974.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		126650100	38,326.000	CVS HEALTH CORP		2/1/2021	1/21/2021	2/1/2021	0.000000	19,163.00	19,163.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		127097103	11,195.000	CABOT OIL & GAS CORP		2/4/2021	1/20/2021	2/4/2021	0.000000	1,119.50	1,119.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		134429109	1,791.000	CAMPBELL SOUP CO		2/1/2021	1/7/2021	2/1/2021	0.000000	662.67	662.67	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		14040H105	12,762.000	CAPITAL ONE FINANCIAL CORP		3/1/2021	2/16/2021	3/1/2021	0.000000	5,104.80	5,104.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		14149Y108	8,362.000	CARDINAL HEALTH INC		1/15/2021	12/31/2020	1/15/2021	0.000000	4,063.10	4,063.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		14448C104	22,269.000	CARRIER GLOBAL CORP		2/10/2021	12/22/2020	2/10/2021	0.000000	2,672.28	2,672.28	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		149123101	15,475.000	CATERPILLAR INC		2/19/2021	1/19/2021	2/19/2021	0.000000	15,939.25	15,939.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		150870103	3,262.000	CELANESE CORP		2/23/2021	2/8/2021	2/23/2021	0.000000	2,218.16	2,218.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		15189T107	15,201.000	CENTERPOINT ENERGY INC		3/11/2021	2/17/2021	3/11/2021	0.000000	2,432.16	2,432.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		156782104	8,320.000	CERNER CORP		1/12/2021	12/24/2020	1/12/2021	0.000000	1,830.40	1,830.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		166764100	53,711.000	CHEVRON CORP		3/10/2021	2/16/2021	3/10/2021	0.000000	69,287.19	69,287.19	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		171340102	6,932.000	CHURCH & DWIGHT CO INC		3/1/2021	2/12/2021	3/1/2021	0.000000	1,750.33	1,750.33	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		172062101	3,907.000	CINCINNATI FINANCIAL CORP		1/15/2021	12/15/2020	1/15/2021	0.000000	2,344.20	2,344.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		17275R102	118,945.000	CISCO SYSTEMS INC		1/20/2021	1/4/2021	1/20/2021	0.000000	42,820.20	42,820.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		172908105	2,452.000	CINTAS CORP		3/15/2021	2/11/2021	3/15/2021	0.000000	1,839.00	1,839.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		172967424	58,161.000	CITIGROUP INC		2/26/2021	1/29/2021	2/26/2021	0.000000	29,662.11	29,662.11	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		174610105	12,364.000	CITIZENS FINANCIAL GROUP INC		2/17/2021	2/2/2021	2/17/2021	0.000000	4,821.96	4,821.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		177376100	3,435.000	CITRIX SYSTEMS INC		3/26/2021	3/11/2021	3/26/2021	0.000000	1,270.95	1,270.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		189054109	3,577.000	CLOROX CO/THE		2/12/2021	1/26/2021	2/12/2021	0.000000	3,970.47	3,970.47	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		192446102	14,917.000	COGNIZANT TECHNOLOGY SOLUTIONS		2/26/2021	2/17/2021	2/26/2021	0.000000	3,580.08	3,580.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		194162103	24,122.000	COLGATE-PALMOLIVE CO		2/16/2021	1/22/2021	2/16/2021	0.000000	10,613.68	10,613.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		20030N101	128,887.000	COMCAST CORP		1/27/2021	1/5/2021	1/27/2021	0.000000	29,644.01	29,644.01	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		200340107	3,631.000	COMERICA INC		1/4/2021	12/14/2020	1/1/2021	0.000000	2,469.08	2,469.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		205887102	13,591.000	CONAGRA BRANDS INC		3/3/2021	1/28/2021	3/3/2021	0.000000	3,737.53	3,737.53	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		20825C104	37,794.000	CONOCOPHILLIPS		3/1/2021	2/11/2021	3/1/2021	0.000000	16,251.42	16,251.42	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		209115104	9,545.000	CONSOLIDATED EDISON INC		3/15/2021	2/16/2021	3/15/2021	0.000000	7,397.38	7,397.38	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		21036P108	4,729.000	CONSTELLATION BRANDS INC		2/23/2021	2/8/2021	2/23/2021	0.000000	3,546.75	3,546.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		216648402	1,347.000	COOPER COS INC/THE		2/9/2021	1/21/2021	2/9/2021	0.000000	40.41	40.41	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		219350105	21,317.000	CORNING INC		3/30/2021	2/25/2021	3/30/2021	0.000000	5,116.08	5,116.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		22052L104	20,787.000	CORTEVA INC		3/15/2021	2/26/2021	3/15/2021	0.000000	2,702.31	2,702.31	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		22160K105	12,723.000	COSTCO WHOLESALE CORP		2/19/2021	2/4/2021	2/19/2021	0.000000	8,906.10	8,906.10	0.00

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		22822V101	12,034.000	CROWN CASTLE INTERNATIONAL COR		3/31/2021	3/12/2021	3/31/2021	0.000000	16,005.22	16,005.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		231021106	4,130.000	CUMMINS INC		3/4/2021	2/18/2021	3/4/2021	0.000000	5,575.50	5,575.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		23331A109	9,252.000	DR HORTON INC		2/25/2021	2/16/2021	2/25/2021	0.000000	1,850.40	1,850.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		233331107	5,031.000	DTE ENERGY CO		1/15/2021	12/18/2020	1/15/2021	0.000000	5,458.64	5,458.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		235851102	17,938.000	DANAHER CORP		1/29/2021	12/24/2020	1/29/2021	0.000000	3,228.84	3,228.84	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		237194105	3,522.000	DARDEN RESTAURANTS INC		2/1/2021	1/7/2021	2/1/2021	0.000000	1,303.14	1,303.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		244199105	8,625.000	DEERE & CO		2/8/2021	12/30/2020	2/8/2021	0.000000	6,555.00	6,555.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		24906P109	6,185.000	DENTSPLY SIRONA INC		1/8/2021	12/23/2020	1/8/2021	0.000000	618.50	618.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		25179M103	16,507.000	DEVON ENERGY CORP		3/31/2021	3/12/2021	3/31/2021	0.000000	4,952.10	4,952.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		25278X109	4,408.000	DIAMONDBACK ENERGY INC		3/11/2021	3/3/2021	3/11/2021	0.000000	1,763.20	1,763.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		253868103	7,025.000	DIGITAL REALTY TRUST INC		1/15/2021	12/14/2020	1/15/2021	0.000000	7,868.00	7,868.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		253868103	3,069.000	DIGITAL REALTY TRUST INC		3/31/2021	3/12/2021	3/31/2021	0.000000	3,560.04	3,560.04	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		253868103	4,748.000	DIGITAL REALTY TRUST INC		3/31/2021	3/12/2021	3/31/2021	0.000000	5,507.68	5,507.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		254709108	8,552.000	DISCOVER FINANCIAL SERVICES		3/4/2021	2/17/2021	3/4/2021	0.000000	3,762.88	3,762.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		256677105	6,779.000	DOLLAR GENERAL CORP		1/19/2021	1/4/2021	1/19/2021	0.000000	2,440.44	2,440.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		25746U109	22,762.000	DOMINION ENERGY INC		3/22/2021	3/4/2021	3/20/2021	0.000000	14,340.06	14,340.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		25754A201	1,099.000	DOMINO'S PIZZA INC		3/30/2021	3/12/2021	3/30/2021	0.000000	1,033.06	1,033.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		260003108	4,021.000	DOVER CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	1,990.40	1,990.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		260557103	20,696.000	DOW INC		3/12/2021	2/25/2021	3/12/2021	0.000000	14,487.20	14,487.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		264411505	10,378.000	DUKE REALTY CORP		2/26/2021	2/12/2021	2/26/2021	0.000000	2,646.39	2,646.39	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		26441C204	20,534.000	DUKE ENERGY CORP		3/16/2021	2/11/2021	3/16/2021	0.000000	19,815.31	19,815.31	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		26614N102	14,967.000	DUPONT DE NEMOURS INC		3/15/2021	2/26/2021	3/15/2021	0.000000	4,490.10	4,490.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		26875P101	17,069.000	EOG RESOURCES INC		1/29/2021	1/14/2021	1/29/2021	0.000000	6,400.88	6,400.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		277432100	3,535.000	EASTMAN CHEMICAL CO		1/8/2021	12/14/2020	1/8/2021	0.000000	2,439.15	2,439.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		278642103	18,272.000	EBAY INC		3/19/2021	2/26/2021	3/19/2021	0.000000	3,288.96	3,288.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		278865100	6,484.000	ECOLAB INC		1/15/2021	12/14/2020	1/15/2021	0.000000	3,112.32	3,112.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		281020107	10,758.000	EDISON INTERNATIONAL		2/1/2021	12/30/2020	1/31/2021	0.000000	7,127.18	7,127.18	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		285512109	8,094.000	ELECTRONIC ARTS INC		3/24/2021	3/2/2021	3/24/2021	0.000000	1,375.98	1,375.98	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		291011104	16,686.000	EMERSON ELECTRIC CO		3/10/2021	2/11/2021	3/10/2021	0.000000	8,426.43	8,426.43	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		29364G103	5,587.000	ENTERGY CORP		3/1/2021	2/11/2021	3/1/2021	0.000000	5,307.65	5,307.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		294429105	3,394.000	EQUIFAX INC		3/15/2021	2/19/2021	3/15/2021	0.000000	1,323.66	1,323.66	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		29444U700	2,486.000	EQUINIX INC		3/17/2021	2/23/2021	3/17/2021	0.000000	7,134.82	7,134.82	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		29476L107	9,635.000	EQUITY RESIDENTIAL		1/15/2021	12/31/2020	1/15/2021	0.000000	5,805.09	5,805.09	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		297178105	1,872.000	ESSEX PROPERTY TRUST INC		1/15/2021	12/31/2020	1/15/2021	0.000000	3,889.08	3,889.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		30034W106	6,329.000	EVERGY INC		3/22/2021	3/5/2021	3/22/2021	0.000000	3,386.02	3,386.02	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		30040W108	9,565.000	EVERSOURCE ENERGY		3/31/2021	3/3/2021	3/31/2021	0.000000	5,762.91	5,762.91	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		30161N101	27,220.000	EXELON CORP		3/15/2021	3/5/2021	3/15/2021	0.000000	10,411.65	10,411.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		30225T102	3,606.000	EXTRA SPACE STORAGE INC		3/31/2021	3/12/2021	3/31/2021	0.000000	3,606.00	3,606.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		30231G102	117,973.000	EXXON MOBIL CORP		3/10/2021	2/9/2021	3/10/2021	0.000000	102,636.51	102,636.51	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		302445101	3,659.000	FLIR SYSTEMS INC		3/19/2021	3/4/2021	3/19/2021	0.000000	622.03	622.03	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		302491303	3,720.000	FMC CORP		1/21/2021	12/30/2020	1/21/2021	0.000000	1,785.60	1,785.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		311900104	16,224.000	FASTENAL CO		3/3/2021	2/2/2021	3/3/2021	0.000000	4,542.72	4,542.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		313747206	1,947.000	FEDERAL REALTY INVESTMENT TRUS		1/15/2021	12/31/2020	1/15/2021	0.000000	2,063.82	2,063.82	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		31620M106	17,313.000	FIDELITY NATIONAL INFORMATION		3/26/2021	3/11/2021	3/26/2021	0.000000	6,752.07	6,752.07	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		316773100	20,437.000	FIFTH THIRD BANCORP		1/15/2021	12/30/2020	1/15/2021	0.000000	5,517.99	5,517.99	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		33616C100	1,323.000	FIRST REPUBLIC BANK/CA		2/11/2021	1/27/2021	2/11/2021	0.000000	264.60	264.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		33616C100	3,276.000	FIRST REPUBLIC BANK/CA		2/11/2021	1/27/2021	2/11/2021	0.000000	655.20	655.20	0.00

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		337932107	15,385.000	FIRSTENERGY CORP		3/1/2021	2/4/2021	3/1/2021	0.000000	6,000.15	6,000.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		34354P105	3,657.000	FLOWSERVE CORP		1/8/2021	12/23/2020	1/8/2021	0.000000	731.40	731.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		34959J108	7,291.000	FORTIVE CORP		3/26/2021	2/25/2021	3/26/2021	0.000000	510.37	510.37	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		34959J108	2,117.000	FORTIVE CORP		3/26/2021	2/25/2021	3/26/2021	0.000000	148.19	148.19	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		34964C106	3,876.000	FORTUNE BRANDS HOME & SECURITY		3/17/2021	2/25/2021	3/17/2021	0.000000	1,007.76	1,007.76	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		354613101	6,986.000	FRANKLIN RESOURCES INC		1/15/2021	12/30/2020	1/15/2021	0.000000	1,956.08	1,956.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		354613101	515.000	FRANKLIN RESOURCES INC		1/15/2021	12/30/2020	1/15/2021	0.000000	144.20	144.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		363576109	5,366.000	ARTHUR J GALLAGHER & CO		3/19/2021	3/4/2021	3/19/2021	0.000000	2,575.68	2,575.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		369550108	6,606.000	GENERAL DYNAMICS CORP		2/5/2021	1/14/2021	2/5/2021	0.000000	7,266.60	7,266.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		369604103	228,600.000	GENERAL ELECTRIC CO		1/25/2021	12/18/2020	1/25/2021	0.000000	2,286.00	2,286.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		370334104	17,291.000	GENERAL MILLS INC		2/1/2021	1/7/2021	2/1/2021	0.000000	8,818.41	8,818.41	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		372460105	3,768.000	GENUINE PARTS CO		1/4/2021	12/3/2020	1/4/2021	0.000000	2,976.72	2,976.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		375558103	34,975.000	GILEAD SCIENCES INC		3/30/2021	3/12/2021	3/30/2021	0.000000	24,832.25	24,832.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		37940X102	8,352.000	GLOBAL PAYMENTS INC		3/26/2021	3/11/2021	3/26/2021	0.000000	1,628.64	1,628.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		37959E102	2,749.000	GLOBE LIFE INC		2/1/2021	1/7/2021	2/1/2021	0.000000	515.44	515.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		38141G104	9,600.000	GOLDMAN SACHS GROUP INC/THE		3/30/2021	3/1/2021	3/30/2021	0.000000	12,000.00	12,000.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		384802104	1,258.000	WW GRAINGER INC		3/1/2021	2/5/2021	3/1/2021	0.000000	1,924.74	1,924.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		40412C101	7,364.000	HCA HEALTHCARE INC		3/31/2021	3/16/2021	3/31/2021	0.000000	3,534.72	3,534.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		40434L105	35,870.000	HP INC		1/6/2021	12/8/2020	1/6/2021	0.000000	6,951.61	6,951.61	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		406216101	24,665.000	HALLIBURTON CO		3/24/2021	3/2/2021	3/24/2021	0.000000	1,109.93	1,109.93	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		410345102	9,719.000	HANESBRANDS INC		3/9/2021	2/18/2021	3/9/2021	0.000000	1,457.85	1,457.85	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		416515104	9,355.000	HARTFORD FINANCIAL SERVICES GR		1/5/2021	11/30/2020	1/5/2021	0.000000	3,040.38	3,040.38	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		418056107	3,464.000	HASBRO INC		2/16/2021	2/1/2021	2/16/2021	0.000000	2,355.52	2,355.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		42250P103	15,021.000	HEALTHPEAK PROPERTIES INC		3/5/2021	2/19/2021	3/5/2021	0.000000	4,506.30	4,506.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		426281101	2,129.000	JACK HENRY & ASSOCIATES INC		3/25/2021	3/5/2021	3/25/2021	0.000000	979.34	979.34	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		427866108	4,116.000	HERSHEY CO/THE		3/15/2021	2/18/2021	3/15/2021	0.000000	3,309.26	3,309.26	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		42809H107	7,625.000	HESS CORP		3/31/2021	3/16/2021	3/31/2021	0.000000	1,906.25	1,906.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		42824C109	33,595.000	HEWLETT PACKARD ENTERPRISE CO		1/6/2021	12/8/2020	1/6/2021	0.000000	4,031.40	4,031.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		436106108	4,159.000	HOLLYFRONTIER CORP		3/10/2021	2/26/2021	3/10/2021	0.000000	1,455.65	1,455.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		437076102	30,038.000	HOME DEPOT INC/THE		3/25/2021	3/10/2021	3/25/2021	0.000000	49,562.70	49,562.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		438516106	19,578.000	HONEYWELL INTERNATIONAL INC		3/12/2021	2/25/2021	3/12/2021	0.000000	18,207.54	18,207.54	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		440452100	7,897.000	HORMEL FOODS CORP		2/16/2021	1/8/2021	2/16/2021	0.000000	1,934.77	1,934.77	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		444859102	3,718.000	HUMANA INC		1/29/2021	12/30/2020	1/29/2021	0.000000	2,323.75	2,323.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		445658107	2,380.000	JB HUNT TRANSPORT SERVICES INC		2/19/2021	2/4/2021	2/19/2021	0.000000	666.40	666.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		446150104	26,568.000	HUNTINGTON BANCSHARES INC/OH		1/4/2021	12/17/2020	1/4/2021	0.000000	3,985.20	3,985.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		446413106	1,130.000	HUNTINGTON INGALLS INDUSTRIES		3/12/2021	2/25/2021	3/12/2021	0.000000	1,288.20	1,288.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		45167R104	2,101.000	IDEX CORP		1/29/2021	1/13/2021	1/29/2021	0.000000	1,050.50	1,050.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		452308109	8,098.000	ILLINOIS TOOL WORKS INC		1/14/2021	12/30/2020	1/14/2021	0.000000	9,231.72	9,231.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		458140100	114,538.000	INTEL CORP		3/1/2021	2/4/2021	3/1/2021	0.000000	39,801.96	39,801.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		45866F104	15,661.000	INTERCONTINENTAL EXCHANGE INC		3/31/2021	3/16/2021	3/31/2021	0.000000	5,168.13	5,168.13	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		459200101	24,862.000	INTERNATIONAL BUSINESS MACHINE		3/10/2021	2/9/2021	3/10/2021	0.000000	40,525.06	40,525.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		459506101	465.000	INTERNATIONAL FLAVORS & FRAGRA		1/7/2021	12/24/2020	1/7/2021	0.000000	358.05	358.05	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		459506101	2,511.000	INTERNATIONAL FLAVORS & FRAGRA		1/7/2021	12/24/2020	1/7/2021	0.000000	1,933.47	1,933.47	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		460146103	10,968.000	INTERNATIONAL PAPER CO		3/15/2021	2/17/2021	3/15/2021	0.000000	5,621.10	5,621.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		460690100	10,882.000	INTERPUBLIC GROUP OF COS INC/T		3/15/2021	2/26/2021	3/15/2021	0.000000	2,938.14	2,938.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		461202103	7,165.000	INTUIT INC		1/19/2021	1/8/2021	1/19/2021	0.000000	4,227.35	4,227.35	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		46284V101	7,525.000	IRON MOUNTAIN INC		1/6/2021	12/14/2020	1/6/2021	0.000000	4,654.21	4,654.21	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		46625H100	86,693.000	JPMORGAN CHASE & CO		2/1/2021	1/5/2021	1/31/2021	0.000000	78,023.70	78,023.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		469814107	3,617.000	JACOBS ENGINEERING GROUP INC		3/26/2021	2/25/2021	3/26/2021	0.000000	759.57	759.57	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		478160104	73,451.000	JOHNSON & JOHNSON		3/9/2021	2/22/2021	3/9/2021	0.000000	74,185.51	74,185.51	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		48203R104	9,200.000	JUNIPER NETWORKS INC		3/22/2021	2/26/2021	3/22/2021	0.000000	1,840.00	1,840.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		482480100	4,310.000	KLA CORP		3/2/2021	2/18/2021	3/2/2021	0.000000	3,879.00	3,879.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		485170302	2,664.000	KANSAS CITY SOUTHERN		1/20/2021	12/30/2020	1/20/2021	0.000000	1,172.16	1,172.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		487836108	7,097.000	KELLOGG CO		3/15/2021	3/1/2021	3/15/2021	0.000000	4,045.29	4,045.29	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		493267108	27,245.000	KEYCORP		3/15/2021	3/1/2021	3/15/2021	0.000000	5,040.33	5,040.33	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		494368103	8,907.000	KIMBERLY-CLARK CORP		1/5/2021	12/3/2020	1/5/2021	0.000000	9,530.49	9,530.49	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		49446R109	2,972.000	KIMCO REALTY CORP		3/24/2021	3/9/2021	3/24/2021	0.000000	505.24	505.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		49446R109	9,095.000	KIMCO REALTY CORP		3/24/2021	3/9/2021	3/24/2021	0.000000	1,546.15	1,546.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		49456B101	57,165.000	KINDER MORGAN INC		2/16/2021	1/29/2021	2/16/2021	0.000000	15,005.81	15,005.81	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		500754106	18,080.000	KRAFT HEINZ CO/THE		3/26/2021	3/11/2021	3/26/2021	0.000000	7,232.00	7,232.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		501044101	21,605.000	KROGER CO/THE		3/1/2021	2/11/2021	3/1/2021	0.000000	3,888.90	3,888.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		502431109	5,862.000	L3HARRIS TECHNOLOGIES INC		3/26/2021	3/11/2021	3/26/2021	0.000000	5,979.24	5,979.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		512807108	3,803.000	LAM RESEARCH CORP		1/6/2021	12/8/2020	1/6/2021	0.000000	4,943.90	4,943.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		513272104	4,094.000	LAMB WESTON HOLDINGS INC		3/5/2021	2/4/2021	3/5/2021	0.000000	962.09	962.09	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		518439104	6,321.000	ESTEE LAUDER COS INC/THE		3/15/2021	2/25/2021	3/15/2021	0.000000	3,350.13	3,350.13	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		524660107	2,662.000	LEGGETT & PLATT INC		1/15/2021	12/14/2020	1/15/2021	0.000000	1,064.80	1,064.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		524660107	796.000	LEGGETT & PLATT INC		1/15/2021	12/14/2020	1/15/2021	0.000000	318.40	318.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		525327102	3,733.000	LEIDOS HOLDINGS INC		3/31/2021	3/12/2021	3/31/2021	0.000000	1,269.22	1,269.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		526057104	7,127.000	LENNAR CORP		2/12/2021	1/28/2021	2/12/2021	0.000000	1,781.75	1,781.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		532457108	22,153.000	ELI LILLY AND CO		3/10/2021	2/11/2021	3/10/2021	0.000000	18,830.05	18,830.05	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		534187109	91.000	LINCOLN NATIONAL CORP		2/1/2021	1/8/2021	2/1/2021	0.000000	38.22	38.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		534187109	5,276.000	LINCOLN NATIONAL CORP		2/1/2021	1/8/2021	2/1/2021	0.000000	2,215.92	2,215.92	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		539830109	6,870.000	LOCKHEED MARTIN CORP		3/26/2021	2/26/2021	3/26/2021	0.000000	17,862.00	17,862.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		540424108	6,519.000	LOEWS CORP		3/9/2021	2/23/2021	3/9/2021	0.000000	407.44	407.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		548661107	20,129.000	LOWE'S COS INC		2/3/2021	1/19/2021	2/3/2021	0.000000	12,077.40	12,077.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		550241103	27,550.000	LUMEN TECHNOLOGIES INC		3/19/2021	3/5/2021	3/19/2021	0.000000	6,887.50	6,887.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		55261F104	3,580.000	M&T BANK CORP		3/31/2021	2/26/2021	3/31/2021	0.000000	3,938.00	3,938.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		552953101	11,439.000	MGM RESORTS INTERNATIONAL		3/15/2021	3/9/2021	3/15/2021	0.000000	28.60	28.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		55354G100	2,313.000	MSCI INC		2/26/2021	2/18/2021	2/26/2021	0.000000	1,804.14	1,804.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		565849106	22,025.000	MARATHON OIL CORP		3/10/2021	2/16/2021	3/10/2021	0.000000	660.75	660.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		56585A102	18,154.000	MARATHON PETROLEUM CORP		3/10/2021	2/16/2021	3/10/2021	0.000000	10,529.32	10,529.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		57060D108	1,059.000	MARKETAXESS HOLDINGS INC		2/24/2021	2/9/2021	2/24/2021	0.000000	698.94	698.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		571748102	14,043.000	MARSH & MCLENNAN COS INC		2/12/2021	1/29/2021	2/12/2021	0.000000	6,530.00	6,530.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		573284106	1,738.000	MARTIN MARIETTA MATERIALS INC		3/31/2021	2/26/2021	3/31/2021	0.000000	990.66	990.66	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		574599106	7,324.000	MASCO CORP		2/8/2021	1/7/2021	2/8/2021	0.000000	1,025.36	1,025.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		57636Q104	24,339.000	MASTERCARD INC		2/9/2021	1/7/2021	2/9/2021	0.000000	10,709.16	10,709.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		579780206	6,991.000	MCCORMICK & CO INC/MD		1/11/2021	12/30/2020	1/11/2021	0.000000	2,376.94	2,376.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		580135101	20,790.000	MCDONALD'S CORP		3/15/2021	2/26/2021	3/15/2021	0.000000	26,819.10	26,819.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		58155Q103	4,236.000	MCKESSON CORP		1/4/2021	11/30/2020	1/4/2021	0.000000	1,779.12	1,779.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		58933Y105	66,054.000	MERCK & CO INC		1/8/2021	12/14/2020	1/8/2021	0.000000	42,935.10	42,935.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		59156R108	22,104.000	METLIFE INC		3/15/2021	2/4/2021	3/15/2021	0.000000	10,167.84	10,167.84	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		594918104	210,947.000	MICROSOFT CORP		3/11/2021	2/17/2021	3/11/2021	0.000000	118,130.32	118,130.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		595017104	7,155.000	MICROCHIP TECHNOLOGY INC		3/8/2021	2/19/2021	3/8/2021	0.000000	2,790.45	2,790.45	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		595017104	110.000	MICROCHIP TECHNOLOGY INC		3/8/2021	2/19/2021	3/8/2021	0.000000	42.90	42.90	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		59522J103	3,154.000	MID-AMERICA APARTMENT COMMUNIT		1/29/2021	1/14/2021	1/29/2021	0.000000	3,232.85	3,232.85	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		609207105	40,340.000	MONDELEZ INTERNATIONAL INC		1/14/2021	12/30/2020	1/14/2021	0.000000	12,707.10	12,707.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		615369105	4,506.000	MOODY'S CORP		3/18/2021	2/24/2021	3/18/2021	0.000000	2,793.72	2,793.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		617446448	39,837.000	MORGAN STANLEY		2/12/2021	1/28/2021	2/12/2021	0.000000	13,942.95	13,942.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		61945C103	9,625.000	MOSAIC CO/THE		3/18/2021	3/3/2021	3/18/2021	0.000000	481.25	481.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		620076307	4,434.000	MOTOROLA SOLUTIONS INC		1/15/2021	12/14/2020	1/15/2021	0.000000	3,148.14	3,148.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		629377508	6,878.000	NRG ENERGY INC		2/16/2021	1/29/2021	2/16/2021	0.000000	2,235.35	2,235.35	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		631103108	3,204.000	NASDAQ INC		3/26/2021	3/11/2021	3/26/2021	0.000000	1,569.96	1,569.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		64110D104	6,131.000	NETAPP INC		1/27/2021	1/7/2021	1/27/2021	0.000000	2,942.88	2,942.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		651229106	10,536.000	NEWELL BRANDS INC		3/15/2021	2/25/2021	3/15/2021	0.000000	2,423.28	2,423.28	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		651639106	22,415.000	NEWMONT CORP		3/18/2021	3/3/2021	3/18/2021	0.000000	12,328.25	12,328.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		65339F101	54,661.000	NEXTERA ENERGY INC		3/15/2021	2/25/2021	3/15/2021	0.000000	21,044.49	21,044.49	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		65473P105	10,692.000	NISOURCE INC		2/19/2021	2/8/2021	2/19/2021	0.000000	2,352.24	2,352.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		655844108	7,373.000	NORFOLK SOUTHERN CORP		3/10/2021	2/4/2021	3/10/2021	0.000000	7,299.27	7,299.27	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		665859104	5,435.000	NORTHERN TRUST CORP		1/4/2021	12/10/2020	1/1/2021	0.000000	3,804.50	3,804.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		666807102	4,326.000	NORTHROP GRUMMAN CORP		3/17/2021	2/26/2021	3/17/2021	0.000000	6,272.70	6,272.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		668771108	16,514.000	NORTONLIFELOCK INC		3/17/2021	2/19/2021	3/17/2021	0.000000	2,064.25	2,064.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		670346105	8,779.000	NUCOR CORP		2/11/2021	12/30/2020	2/11/2021	0.000000	3,555.50	3,555.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		67066G104	17,271.000	NVIDIA CORP		3/31/2021	3/9/2021	3/31/2021	0.000000	2,763.36	2,763.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		674599105	21,862.000	OCCIDENTAL PETROLEUM CORP		1/15/2021	12/9/2020	1/15/2021	0.000000	218.62	218.62	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		679580100	2,684.000	OLD DOMINION FREIGHT LINE INC		3/17/2021	3/2/2021	3/17/2021	0.000000	536.80	536.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		681919106	5,612.000	OMNICOM GROUP INC		1/11/2021	12/18/2020	1/11/2021	0.000000	3,647.80	3,647.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		682680103	12,911.000	ONEOK INC		2/12/2021	1/29/2021	2/12/2021	0.000000	12,071.79	12,071.79	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		68389X105	51,451.000	ORACLE CORP		1/21/2021	1/6/2021	1/21/2021	0.000000	12,348.24	12,348.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		68902V107	11,361.000	OTIS WORLDWIDE CORP		3/10/2021	2/11/2021	3/10/2021	0.000000	2,272.20	2,272.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		693475105	11,948.000	PNC FINANCIAL SERVICES GROUP I		2/5/2021	1/15/2021	2/5/2021	0.000000	13,740.20	13,740.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		693506107	6,590.000	PPG INDUSTRIES INC		3/12/2021	2/18/2021	3/12/2021	0.000000	3,558.60	3,558.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		69351T106	20,077.000	PPL CORP		1/4/2021	12/9/2020	1/4/2021	0.000000	8,331.96	8,331.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		693718108	9,040.000	PACCAR INC		1/6/2021	12/17/2020	1/6/2021	0.000000	6,328.00	6,328.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		693718108	9,666.000	PACCAR INC		3/2/2021	2/8/2021	3/2/2021	0.000000	3,093.12	3,093.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		695156109	2,477.000	PACKAGING CORP OF AMERICA		1/15/2021	12/18/2020	1/15/2021	0.000000	2,477.00	2,477.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		701094104	3,594.000	PARKER-HANNIFIN CORP		3/5/2021	2/9/2021	3/5/2021	0.000000	3,162.72	3,162.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		704326107	8,743.000	PAYCHEX INC		2/25/2021	1/29/2021	2/25/2021	0.000000	5,420.66	5,420.66	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		712704105	12,217.000	PEOPLE'S UNITED FINANCIAL INC		2/16/2021	1/29/2021	2/15/2021	0.000000	2,199.06	2,199.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		713448108	36,161.000	PEPSICO INC		1/7/2021	12/3/2020	1/7/2021	0.000000	36,974.62	36,974.62	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		713448108	38,558.000	PEPSICO INC		3/31/2021	3/4/2021	3/31/2021	0.000000	39,425.56	39,425.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		714046109	3,246.000	PERKINELMER INC		2/12/2021	1/21/2021	2/12/2021	0.000000	227.22	227.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		717081103	171,086.000	PFIZER INC		3/5/2021	1/28/2021	3/5/2021	0.000000	66,723.54	66,723.54	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		718172109	43,985.000	PHILIP MORRIS INTERNATIONAL IN		1/11/2021	12/22/2020	1/11/2021	0.000000	1,583.46	1,583.46	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		718172109	43,985.000	PHILIP MORRIS INTERNATIONAL IN		1/11/2021	12/22/2020	1/11/2021	0.000000	51,198.54	51,198.54	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		718546104	12,187.000	PHILLIPS 66		3/1/2021	2/19/2021	3/1/2021	0.000000	10,968.30	10,968.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		723484101	3,221.000	PINNACLE WEST CAPITAL CORP		3/1/2021	1/29/2021	3/1/2021	0.000000	2,673.43	2,673.43	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		723787107	4,729.000	PIONEER NATURAL RESOURCES CO		1/14/2021	12/30/2020	1/14/2021	0.000000	2,600.95	2,600.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		73278L105	1,120.000	POOL CORP		3/25/2021	3/10/2021	3/25/2021	0.000000	649.60	649.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		74144T108	6,318.000	T ROWE PRICE GROUP INC		3/30/2021	3/15/2021	3/30/2021	0.000000	6,823.44	6,823.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		74251V102	7,129.000	PRINCIPAL FINANCIAL GROUP INC		3/26/2021	2/26/2021	3/26/2021	0.000000	3,992.24	3,992.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		742718109	69,698.000	PROCTER & GAMBLE CO/THE		2/16/2021	1/21/2021	2/16/2021	0.000000	55,110.21	55,110.21	0.00

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		743315103	16,338.000	PROGRESSIVE CORP/THE		1/15/2021	1/7/2021	1/15/2021	0.000000	75,154.80	75,154.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		74340W103	20,625.000	PROLOGIS INC		3/31/2021	3/18/2021	3/31/2021	0.000000	12,993.75	12,993.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		744320102	11,049.000	PRUDENTIAL FINANCIAL INC		3/11/2021	2/12/2021	3/11/2021	0.000000	12,706.35	12,706.35	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		744573106	14,114.000	PUBLIC SERVICE ENTERPRISE GROU		3/31/2021	3/8/2021	3/31/2021	0.000000	7,198.14	7,198.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		74460D109	4,244.000	PUBLIC STORAGE		3/31/2021	3/15/2021	3/31/2021	0.000000	8,488.00	8,488.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		745867101	7,004.000	PULTEGROUP INC		1/5/2021	12/15/2020	1/5/2021	0.000000	980.56	980.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		747525103	31,556.000	QUALCOMM INC		3/25/2021	3/3/2021	3/25/2021	0.000000	20,511.40	20,511.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		74762E102	4,140.000	QUANTA SERVICES INC		1/15/2021	12/31/2020	1/15/2021	0.000000	248.40	248.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		74834L100	3,879.000	QUEST DIAGNOSTICS INC		2/3/2021	1/19/2021	2/3/2021	0.000000	2,172.24	2,172.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		754730109	3,380.000	RAYMOND JAMES FINANCIAL INC		1/19/2021	1/4/2021	1/19/2021	0.000000	1,318.20	1,318.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		75513E101	42,374.000	RAYTHEON TECHNOLOGIES CORP		3/25/2021	2/25/2021	3/25/2021	0.000000	20,127.65	20,127.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		756109104	9,898.000	REALTY INCOME CORP		1/15/2021	12/31/2020	1/15/2021	0.000000	2,321.08	2,321.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		756109104	9,898.000	REALTY INCOME CORP		2/16/2021	1/29/2021	2/16/2021	0.000000	2,321.08	2,321.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		756109104	9,793.000	REALTY INCOME CORP		3/15/2021	2/26/2021	3/15/2021	0.000000	2,296.46	2,296.46	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		758849103	4,120.000	REGENCY CENTERS CORP		1/5/2021	12/15/2020	1/5/2021	0.000000	2,451.40	2,451.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		7591EP100	25,076.000	REGIONS FINANCIAL CORP		1/4/2021	12/3/2020	1/4/2021	0.000000	3,886.78	3,886.78	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		760759100	5,870.000	REPUBLIC SERVICES INC		1/15/2021	12/31/2020	1/15/2021	0.000000	2,494.75	2,494.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		761152107	4,043.000	RESMED INC		3/18/2021	2/10/2021	3/18/2021	0.000000	1,576.77	1,576.77	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		770323103	3,180.000	ROBERT HALF INTERNATIONAL INC		3/15/2021	2/24/2021	3/15/2021	0.000000	1,208.40	1,208.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		773903109	3,242.000	ROCKWELL AUTOMATION INC		3/10/2021	2/12/2021	3/10/2021	0.000000	3,468.94	3,468.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		775711104	6,173.000	ROLLINS INC		3/10/2021	2/9/2021	3/10/2021	0.000000	493.84	493.84	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		776696106	2,953.000	ROPER TECHNOLOGIES INC		1/22/2021	1/7/2021	1/22/2021	0.000000	1,661.06	1,661.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		778296103	9,933.000	ROSS STORES INC		3/31/2021	3/15/2021	3/31/2021	0.000000	2,830.91	2,830.91	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		78409V104	6,713.000	S&P GLOBAL INC		3/10/2021	2/23/2021	3/10/2021	0.000000	5,169.01	5,169.01	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		78410G104	3,100.000	SBA COMMUNICATIONS CORP		3/26/2021	3/9/2021	3/26/2021	0.000000	1,798.00	1,798.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		78440X101	1,913.000	SL GREEN REALTY CORP		1/15/2021	12/14/2020	1/15/2021	0.000000	3,826.00	3,826.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		78440X804	1,979.000	SL GREEN REALTY CORP		2/16/2021	1/28/2021	2/16/2021	0.000000	600.23	600.23	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		78440X804	64.000	SL GREEN REALTY CORP		2/16/2021	1/28/2021	2/16/2021	0.000000	19.41	19.41	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		78440X804	2,025.000	SL GREEN REALTY CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	614.18	614.18	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		806857108	36,252.000	SCHLUMBERGER LTD		1/14/2021	12/1/2020	1/14/2021	0.000000	4,531.50	4,531.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		808513105	41,620.000	CHARLES SCHWAB CORP/THE		2/26/2021	2/11/2021	2/26/2021	0.000000	7,491.60	7,491.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		81211K100	4,329.000	SEALED AIR CORP		3/19/2021	3/4/2021	3/19/2021	0.000000	692.64	692.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		816851109	7,554.000	SEMPRA ENERGY		1/15/2021	12/17/2020	1/15/2021	0.000000	7,893.93	7,893.93	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		824348106	2,281.000	SHERWIN-WILLIAMS CO/THE		3/12/2021	2/26/2021	3/12/2021	0.000000	3,763.65	3,763.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		828806109	9,216.000	SIMON PROPERTY GROUP INC		1/22/2021	12/23/2020	1/22/2021	0.000000	11,980.80	11,980.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		83088M102	4,634.000	SKYWORKS SOLUTIONS INC		3/9/2021	2/12/2021	3/9/2021	0.000000	2,317.00	2,317.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		831865209	1,651.000	A O SMITH CORP		2/16/2021	1/28/2021	2/16/2021	0.000000	429.26	429.26	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		831865209	2,281.000	A O SMITH CORP		2/16/2021	1/28/2021	2/16/2021	0.000000	593.06	593.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		832696405	3,183.000	J M SMUCKER CO/THE		3/1/2021	2/11/2021	3/1/2021	0.000000	2,864.70	2,864.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		833034101	1,513.000	SNAP-ON INC		3/10/2021	2/22/2021	3/10/2021	0.000000	1,860.99	1,860.99	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		842587107	29,470.000	SOUTHERN CO/THE		3/8/2021	2/12/2021	3/8/2021	0.000000	18,860.80	18,860.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		854502101	4,470.000	STANLEY BLACK & DECKER INC		3/23/2021	3/8/2021	3/23/2021	0.000000	3,129.00	3,129.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		855244109	32,748.000	STARBUCKS CORP		3/5/2021	2/17/2021	3/5/2021	0.000000	14,736.60	14,736.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		857477103	10,335.000	STATE STREET CORP		1/19/2021	12/31/2020	1/19/2021	0.000000	5,374.20	5,374.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		863667101	9,076.000	STRYKER CORP		1/29/2021	12/30/2020	1/29/2021	0.000000	5,717.88	5,717.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		87165B103	14,977.000	SYNCHRONY FINANCIAL		2/16/2021	2/4/2021	2/16/2021	0.000000	3,294.94	3,294.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		871829107	14,780.000	SYSCO CORP		1/29/2021	1/7/2021	1/29/2021	0.000000	6,651.00	6,651.00	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		872540109	33,499.000	TJX COS INC/THE		3/4/2021	2/10/2021	3/4/2021	0.000000	8,709.74	8,709.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		87612E106	13,972.000	TARGET CORP		3/10/2021	2/16/2021	3/10/2021	0.000000	9,500.96	9,500.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		879369106	1,299.000	TELEFLEX INC		3/15/2021	3/4/2021	3/15/2021	0.000000	441.66	441.66	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		880770102	4,633.000	TERADYNE INC		3/19/2021	2/18/2021	3/19/2021	0.000000	463.30	463.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		882508104	25,797.000	TEXAS INSTRUMENTS INC		2/8/2021	1/29/2021	2/8/2021	0.000000	26,312.94	26,312.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		883203101	5,955.000	TEXTRON INC		1/4/2021	12/10/2020	1/1/2021	0.000000	119.10	119.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		883556102	10,331.000	THERMO FISHER SCIENTIFIC INC		1/15/2021	12/14/2020	1/15/2021	0.000000	2,272.82	2,272.82	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		88579Y101	16,094.000	3M CO		3/12/2021	2/11/2021	3/12/2021	0.000000	23,819.12	23,819.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		892356106	3,250.000	TRACTOR SUPPLY CO		3/9/2021	2/19/2021	3/9/2021	0.000000	1,690.00	1,690.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		89417E109	7,068.000	TRAVELERS COS INC/THE		3/31/2021	3/9/2021	3/31/2021	0.000000	6,007.80	6,007.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		89832Q109	37,614.000	TRUIST FINANCIAL CORP		3/1/2021	2/11/2021	3/1/2021	0.000000	16,926.30	16,926.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		902494103	8,206.000	TYSON FOODS INC		3/15/2021	2/26/2021	3/15/2021	0.000000	3,651.67	3,651.67	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		902653104	8,328.000	UDR INC		2/1/2021	1/8/2021	2/1/2021	0.000000	2,998.08	2,998.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		902973304	39,506.000	US BANCORP		1/15/2021	12/30/2020	1/15/2021	0.000000	16,592.52	16,592.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		907818108	18,802.000	UNION PACIFIC CORP		3/31/2021	2/25/2021	3/31/2021	0.000000	18,237.94	18,237.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		911312106	19,955.000	UNITED PARCEL SERVICE INC		3/10/2021	2/19/2021	3/10/2021	0.000000	20,354.10	20,354.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		91324P102	26,473.000	UNITEDHEALTH GROUP INC		3/23/2021	3/12/2021	3/23/2021	0.000000	33,091.25	33,091.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		913903100	2,169.000	UNIVERSAL HEALTH SERVICES INC		3/31/2021	3/12/2021	3/31/2021	0.000000	433.80	433.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		91529Y106	6,096.000	UNUM GROUP		2/19/2021	1/28/2021	2/19/2021	0.000000	1,737.36	1,737.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		918204108	8,923.000	VF CORP		3/22/2021	3/9/2021	3/22/2021	0.000000	4,372.27	4,372.27	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		91913Y100	11,378.000	VALERO ENERGY CORP		3/4/2021	2/10/2021	3/4/2021	0.000000	11,150.44	11,150.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92276F100	10,158.000	VENTAS INC		1/20/2021	12/31/2020	1/20/2021	0.000000	4,571.10	4,571.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92343V104	118,465.000	VERIZON COMMUNICATIONS INC		2/1/2021	1/7/2021	2/1/2021	0.000000	74,336.79	74,336.79	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92345Y106	4,536.000	VERISK ANALYTICS INC		3/31/2021	3/12/2021	3/31/2021	0.000000	1,315.44	1,315.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92556H206	14,723.000	VIACOMCBS INC		1/4/2021	12/14/2020	1/4/2021	0.000000	3,533.52	3,533.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92826C839	7,771.000	VISA INC		3/1/2021	2/11/2021	3/1/2021	0.000000	2,486.72	2,486.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92826C839	39,540.000	VISA INC		3/1/2021	2/11/2021	3/1/2021	0.000000	12,652.80	12,652.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		929042109	3,613.000	VORNADO REALTY TRUST		2/12/2021	1/29/2021	2/12/2021	0.000000	1,914.89	1,914.89	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		929042109	900.000	VORNADO REALTY TRUST		2/12/2021	1/29/2021	2/12/2021	0.000000	477.00	477.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		929160109	3,697.000	VULCAN MATERIALS CO		3/15/2021	2/26/2021	3/15/2021	0.000000	1,367.89	1,367.89	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92939U106	8,801.000	WEC ENERGY GROUP INC		3/1/2021	2/11/2021	3/1/2021	0.000000	5,962.68	5,962.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		929740108	4,992.000	WESTINGHOUSE AIR BRAKE TECHNOL		2/26/2021	2/11/2021	2/26/2021	0.000000	599.04	599.04	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		931142103	36,263.000	WALMART INC		1/4/2021	12/10/2020	1/4/2021	0.000000	19,582.02	19,582.02	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		931427108	20,053.000	WALGREENS BOOTS ALLIANCE INC		3/12/2021	2/18/2021	3/12/2021	0.000000	9,374.78	9,374.78	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		94106L109	10,848.000	WASTE MANAGEMENT INC		3/26/2021	3/11/2021	3/26/2021	0.000000	6,237.60	6,237.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		949746101	116,138.000	WELLS FARGO & CO		3/1/2021	2/4/2021	3/1/2021	0.000000	11,613.80	11,613.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		95040Q104	11,643.000	WELLTOWER INC		2/26/2021	2/19/2021	2/26/2021	0.000000	7,102.23	7,102.23	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		955306105	2,031.000	WEST PHARMACEUTICAL SERVICES I		2/3/2021	1/19/2021	2/3/2021	0.000000	345.27	345.27	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		959802109	11,471.000	WESTERN UNION CO/THE		3/31/2021	3/16/2021	3/31/2021	0.000000	2,695.69	2,695.69	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		96145D105	7,328.000	WESTROCK CO		2/23/2021	2/10/2021	2/23/2021	0.000000	1,465.60	1,465.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		962166104	20,826.000	WEYERHAEUSER CO		3/19/2021	3/4/2021	3/19/2021	0.000000	3,540.42	3,540.42	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		963320106	1,745.000	WHIRLPOOL CORP		3/15/2021	2/25/2021	3/15/2021	0.000000	2,181.25	2,181.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		969457100	33,861.000	WILLIAMS COS INC/THE		3/29/2021	3/11/2021	3/29/2021	0.000000	13,883.01	13,883.01	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		98389B100	14,509.000	XCEL ENERGY INC		1/20/2021	12/22/2020	1/20/2021	0.000000	6,238.87	6,238.87	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		98419M100	5,029.000	XYLEM INC/NY		3/18/2021	2/17/2021	3/18/2021	0.000000	1,408.12	1,408.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		98421M106	4,668.000	XEROX HOLDINGS CORP		1/29/2021	12/30/2020	1/29/2021	0.000000	1,167.00	1,167.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		988498101	8,417.000	YUM! BRANDS INC		3/12/2021	2/11/2021	3/12/2021	0.000000	4,208.50	4,208.50	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		98956P102	5,523.000	ZIMMER BIOMET HOLDINGS INC		1/29/2021	12/24/2020	1/29/2021	0.000000	1,325.52	1,325.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		989701107	190.000	ZIONS BANCORP NA		2/25/2021	2/17/2021	2/25/2021	0.000000	64.60	64.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		989701107	4,386.000	ZIONS BANCORP NA		2/25/2021	2/17/2021	2/25/2021	0.000000	1,491.24	1,491.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		98978V103	13,266.000	ZOETIS INC		3/1/2021	1/19/2021	3/1/2021	0.000000	3,316.50	3,316.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G0176J109	2,568.000	ALLEGION PLC		3/31/2021	3/16/2021	3/31/2021	0.000000	924.48	924.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G0250X107	43,763.000	AMCOR PLC		3/16/2021	2/23/2021	3/16/2021	0.000000	5,142.15	5,142.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G0403H108	6,286.000	AON PLC		2/12/2021	1/29/2021	2/12/2021	0.000000	2,891.56	2,891.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G1151C101	16,764.000	ACCENTURE PLC		2/12/2021	1/13/2021	2/12/2021	0.000000	14,752.32	14,752.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G29183103	11,121.000	EATON CORP PLC		3/30/2021	3/15/2021	3/30/2021	0.000000	8,451.96	8,451.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G3223R108	1,115.000	EVEREST RE GROUP LTD		3/31/2021	3/16/2021	3/31/2021	0.000000	1,728.25	1,728.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G47567105	10,809.000	IHS MARKIT LTD		2/12/2021	1/28/2021	2/12/2021	0.000000	2,161.80	2,161.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G491BT108	10,509.000	INVESCO LTD		3/2/2021	2/12/2021	3/2/2021	0.000000	1,628.90	1,628.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G51502105	19,432.000	JOHNSON CONTROLS INTERNATIONAL		1/15/2021	12/18/2020	1/15/2021	0.000000	5,052.32	5,052.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G5494J103	14,644.000	LINDE PLC		3/22/2021	3/4/2021	3/22/2021	0.000000	15,522.64	15,522.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G5960L103	37,333.000	MEDTRONIC PLC		1/15/2021	12/21/2020	1/15/2021	0.000000	21,653.14	21,653.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G6518L108	9,961.000	NIELSEN HOLDINGS PLC		3/18/2021	3/3/2021	3/18/2021	0.000000	597.66	597.66	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G7945M107	6,224.000	SEAGATE TECHNOLOGY PLC		1/6/2021	12/22/2020	1/6/2021	0.000000	4,170.08	4,170.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G7S00T104	4,618.000	PENTAIR PLC		2/5/2021	1/21/2021	2/5/2021	0.000000	923.60	923.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G8473T100	2,381.000	STERIS PLC		3/25/2021	2/23/2021	3/25/2021	0.000000	952.40	952.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G8994E103	6,700.000	TRANE TECHNOLOGIES PLC		3/31/2021	3/4/2021	3/31/2021	0.000000	3,953.00	3,953.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G96629103	3,534.000	WILLIS TOWERS WATSON PLC		1/15/2021	12/30/2020	1/15/2021	0.000000	2,509.14	2,509.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G97822103	3,808.000	PERRIGO CO PLC		3/30/2021	3/11/2021	3/30/2021	0.000000	913.92	913.92	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		H1467J104	11,788.000	CHUBB LTD		1/8/2021	12/17/2020	1/8/2021	0.000000	9,194.64	9,194.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		H2906T109	4,162.000	GARMIN LTD		3/31/2021	3/12/2021	3/31/2021	0.000000	2,538.82	2,538.82	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		H84989104	9,228.000	TE CONNECTIVITY LTD		3/5/2021	2/18/2021	3/5/2021	0.000000	4,429.44	4,429.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		N53745100	7,174.000	LYONDELLBASELL INDUSTRIES NV		3/15/2021	3/5/2021	3/15/2021	0.000000	7,532.70	7,532.70	0.00
INTEREST						**0.000**							**21.00**	**21.00**	**0.00**
U.S. DOLLAR						**0.000**							**21.00**	**21.00**	**0.00**
	KR3F19020002	KR3F19020002: S&P 500 INDEX	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/5/2021	1/5/2021	1/1/2021	0.000000	5.80	5.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/2/2021	2/2/2021	2/1/2021	0.000000	8.58	8.58	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/2/2021	3/2/2021	3/1/2021	0.000000	6.40	6.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CR INTEREST-ACCOUNT 9567748400		1/1/2021	12/31/2020	12/31/2020	0.000000	0.07	0.07	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CR INTEREST-ACCOUNT 9567748400		2/1/2021	1/29/2021	1/29/2021	0.000000	0.15	0.15	0.00
INTEREST ACCRUAL						**0.000**							**0.00**	**-0.51**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**-0.51**	**0.00**
	KR3F19020002	KR3F19020002: S&P 500 INDEX	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/31/2020	12/31/2020	1/1/2021	0.000000	0.00	-0.11	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/31/2021	1/31/2021	2/1/2021	0.000000	0.00	-0.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/28/2021	2/28/2021	3/1/2021	0.000000	0.00	-0.30	0.00
MANUAL JOURNAL ENTRIES						**0.000**							**0.00**	**0.00**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**0.00**	**0.00**
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE DECEMBER 2020 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	304.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE JANUARY 2021 GL ACCT:(71..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-1,024.03	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE JANUARY 2021 GL ACC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	1,024.03	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE FEBRUARY 2021 GL ACCT:(7..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-8,782.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE GL ACCT:(71042C)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	8,782.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE MARCH 2021 GL ACCT:(7104..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-162.30	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE DECEMBER 2020 GL ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	592.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE JANUARY 2021 GL ACCT:(..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-999.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE JANUARY 2021 GL AC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	999.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE FEBRUARY 2021 GL ACCT:..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-1,962.01	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE GL ACCT:(220390)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	1,962.01	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE MARCH 2021 GL ACCT:(22..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-737.73	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE DECEMBER 2020 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-304.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE JANUARY 2021 GL ACCT:(22..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	1,024.03	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE JANUARY 2021 GL ACC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-1,024.03	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE FEBRUARY 2021 GL ACCT:(2..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	8,782.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE GL ACCT:(220391)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-8,782.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE MARCH 2021 GL ACCT:(2203..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	162.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN DECEMBER 2020 ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-3,650.53	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN JANUARY 2021 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	5,647.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL EARNINGS JANUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-5,647.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN FEBRUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	4,304.21	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN GL ACCT:(120350)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-4,304.21	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN MARCH 2021 GL ACCT:..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	4,761.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE DECEMBER 2020 GL ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-592.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE JANUARY 2021 GL ACCT:(..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	999.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE JANUARY 2021 GL AC..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-999.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE FEBRUARY 2021 GL ACCT:..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	1,962.01	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE GL ACCT:(710480)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-1,962.01	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE MARCH 2021 GL ACCT:(71..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	737.73	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN DECEMBER 2020 ..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	3,650.53	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN JANUARY 2021 GL AC..		1/31/2021	1/31/2021	1/31/2021	0.000000	0.00	-5,647.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL EARNINGS JANUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	5,647.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN FEBRUARY 2021 GL A..		2/28/2021	2/28/2021	2/28/2021	0.000000	0.00	-4,304.21	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN GL ACCT:(625050)		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	4,304.21	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN MARCH 2021 GL ACCT:..		3/31/2021	3/31/2021	3/31/2021	0.000000	0.00	-4,761.74	0.00
MISCELLANEOUS ACTIVITY						**-2.290**							**-54.18**	**65.25**	**-54.18**
U.S. DOLLAR						**-2.290**							**-54.18**	**65.25**	**-54.18**
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		03748R747	-0.489	TO ADJUST FRACTIONS APARTMENT INVES..		1/8/2021	1/8/2021	1/8/2021	0.000000	-22.08	0.00	-22.08
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		03750L109	-0.489	TO ADJUST FRACTIONS APARTMENT INCOM..		1/8/2021	1/8/2021	1/8/2021	0.000000	-17.60	0.00	-17.60
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		20605P101	0.000	Cash in Lieu of Fractional Sha CONCHO RESO..		1/26/2021	1/26/2021		0.000000	39.93	39.93	39.93
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		20825C104	-0.940	TO ADJUST FRACTIONS CONOCOPHILLIPS		1/28/2021	1/28/2021	1/28/2021	0.000000	-43.43	0.00	-43.43
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		78440X101	0.000	Cash in Lieu of Fractional Sha SL GREEN REAL..		1/29/2021	1/29/2021		0.000000	9.57	9.57	9.57
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		78440X101	0.000	Cash in Lieu of Fractional Sha SL GREEN REAL..		1/29/2021	1/29/2021		0.000000	15.75	15.75	15.75
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		78440X804	-0.157	RV: FRACADJ:RAF-ERU-IAS-5038967		1/21/2021	1/21/2021	1/21/2021	0.000000	-15.33	0.00	-15.33
	KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		78440X804	-0.215	TO ADJUST FRACTIONS SL GREEN REALTY ..		1/28/2021	1/28/2021	1/28/2021	0.000000	-20.99	0.00	-20.99
PURCHASES						**3,343,328.460**							**29,681,531.41**	**-29,681,531.41**	**0.00**
U.S. DOLLAR						**3,343,328.460**							**29,681,531.41**	**-29,681,531.41**	**0.00**
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	21,047.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/5/2021	1/5/2021	1/5/2021	1.000000	21,047.03	-21,047.03	0.00

BNY MELLON

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	29,168.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/6/2021	1/6/2021	1/6/2021	1.000000	29,168.80	-29,168.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	43,436.220	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/7/2021	1/7/2021	1/7/2021	1.000000	43,436.22	-43,436.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	451,218.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/8/2021	1/8/2021	1/8/2021	1.000000	451,218.15	-451,218.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	1,830.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/12/2021	1/12/2021	1/12/2021	1.000000	1,830.40	-1,830.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	24,902.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/13/2021	1/13/2021	1/13/2021	1.000000	24,902.50	-24,902.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	28,187.570	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/14/2021	1/14/2021	1/14/2021	1.000000	28,187.57	-28,187.57	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	173,484.760	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/15/2021	1/15/2021	1/15/2021	1.000000	173,484.76	-173,484.76	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	54,802.330	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/20/2021	1/20/2021	1/20/2021	1.000000	54,802.33	-54,802.33	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	14,133.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/21/2021	1/21/2021	1/21/2021	1.000000	14,133.84	-14,133.84	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	13,641.860	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/22/2021	1/22/2021	1/22/2021	1.000000	13,641.86	-13,641.86	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	34,309.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/27/2021	1/27/2021	1/27/2021	1.000000	34,309.77	-34,309.77	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	3,934.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/28/2021	1/28/2021	1/28/2021	1.000000	3,934.70	-3,934.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	31,123.540	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/29/2021	1/29/2021	1/29/2021	1.000000	31,123.54	-31,123.54	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	264,651.340	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/1/2021	2/1/2021	2/1/2021	1.000000	264,651.34	-264,651.34	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	15,110.590	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/2/2021	2/2/2021	2/2/2021	1.000000	15,110.59	-15,110.59	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	14,594.910	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/3/2021	2/3/2021	2/3/2021	1.000000	14,594.91	-14,594.91	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	1,119.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/4/2021	2/4/2021	2/4/2021	1.000000	1,119.50	-1,119.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	21,006.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/5/2021	2/5/2021	2/5/2021	1.000000	21,006.80	-21,006.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	10,749.570	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/9/2021	2/9/2021	2/9/2021	1.000000	10,749.57	-10,749.57	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	10,739.510	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/10/2021	2/10/2021	2/10/2021	1.000000	10,739.51	-10,739.51	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	95,886.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/11/2021	2/11/2021	2/11/2021	1.000000	95,886.65	-95,886.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	52,970.230	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/12/2021	2/12/2021	2/12/2021	1.000000	52,970.23	-52,970.23	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	4,821.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/17/2021	2/17/2021	2/17/2021	1.000000	4,821.96	-4,821.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	1,934.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/18/2021	2/18/2021	2/18/2021	1.000000	1,934.77	-1,934.77	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	33,045.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/19/2021	2/19/2021	2/19/2021	1.000000	33,045.65	-33,045.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	7,230.510	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/23/2021	2/23/2021	2/23/2021	1.000000	7,230.51	-7,230.51	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	698.940	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/24/2021	2/24/2021	2/24/2021	1.000000	698.94	-698.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	8,826.900	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/25/2021	2/25/2021	2/25/2021	1.000000	8,826.90	-8,826.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	61,637.830	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/26/2021	2/26/2021	2/26/2021	1.000000	61,637.83	-61,637.83	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	78,646.630	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/1/2021	3/1/2021	3/1/2021	1.000000	78,646.63	-78,646.63	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	17,133.200	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/2/2021	3/2/2021	3/2/2021	1.000000	17,133.20	-17,133.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	8,280.250	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/3/2021	3/3/2021	3/3/2021	1.000000	8,280.25	-8,280.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	29,198.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/4/2021	3/4/2021	3/4/2021	1.000000	29,198.56	-29,198.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	90,091.250	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/5/2021	3/5/2021	3/5/2021	1.000000	90,091.25	-90,091.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	87,171.010	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/9/2021	3/9/2021	3/9/2021	1.000000	87,171.01	-87,171.01	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	314,615.270	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/10/2021	3/10/2021	3/10/2021	1.000000	314,615.27	-314,615.27	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	135,032.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/11/2021	3/11/2021	3/11/2021	1.000000	135,032.03	-135,032.03	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	78,707.590	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/12/2021	3/12/2021	3/12/2021	1.000000	78,707.59	-78,707.59	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	137,565.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/15/2021	3/15/2021	3/15/2021	1.000000	137,565.60	-137,565.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	23,601.220	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/17/2021	3/17/2021	3/17/2021	1.000000	23,601.22	-23,601.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	24,194.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/18/2021	3/18/2021	3/18/2021	1.000000	24,194.15	-24,194.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	18,668.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/19/2021	3/19/2021	3/19/2021	1.000000	18,668.19	-18,668.19	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	57,059.310	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/23/2021	3/23/2021	3/23/2021	1.000000	57,059.31	-57,059.31	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	5,008.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/24/2021	3/24/2021	3/24/2021	1.000000	5,008.66	-5,008.66	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	118,766.160	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/25/2021	3/25/2021	3/25/2021	1.000000	118,766.16	-118,766.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	94,925.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/26/2021	3/26/2021	3/26/2021	1.000000	94,925.95	-94,925.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	57,496.990	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/30/2021	3/30/2021	3/30/2021	1.000000	57,496.99	-57,496.99	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	220,380.310	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/31/2021	3/31/2021	3/31/2021	1.000000	220,380.31	-220,380.31	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00130H105	430.000	AES CORP/THE KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	26.170000	11,257.40	-11,257.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00130H105	1,368.000	AES CORP/THE KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	26.310000	36,005.76	-36,005.76	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00287Y109	1,812.000	ABBVIE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	103.420000	187,415.16	-187,415.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		003654100	82.000	ABIOMED INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	324.780000	26,632.78	-26,632.78	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00507V109	752.000	ACTIVISION BLIZZARD INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	92.680000	69,702.88	-69,702.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00507V109	288.000	ACTIVISION BLIZZARD INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	90.490000	26,064.00	-26,064.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00724F101	265.000	ADOBE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	489.380000	129,688.35	-129,688.35	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		007903107	1,155.000	ADVANCED MICRO DEVICES INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	87.840000	101,466.75	-101,466.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		007903107	956.000	ADVANCED MICRO DEVICES INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	79.060000	75,590.92	-75,590.92	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		009158106	9.000	AIR PRODUCTS AND CHEMICALS INC KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	275.400000	2,478.69	-2,478.69	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		012653101	393.000	ALBEMARLE CORP KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	151.500000	59,543.43	-59,543.43	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		015271109	32.000	ALEXANDRIA REAL ESTATE EQUITIE KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	171.030000	5,473.28	-5,473.28	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		015351109	1,334.000	ALEXION PHARMACEUTICALS INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	155.590000	207,570.40	-207,570.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		016255101	36.000	ALIGN TECHNOLOGY INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	615.160000	22,146.12	-22,146.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		016255101	22.000	ALIGN TECHNOLOGY INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	529.460000	11,648.34	-11,648.34	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		020002101	1.000	ALLSTATE CORP/THE KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	107.130000	107.14	-107.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		02079K305	1.000	ALPHABET INC-CL A KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	2,026.960000	2,026.97	-2,026.97	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		023135106	208.000	AMAZON.COM INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	3,331.000000	692,850.08	-692,850.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		023135106	73.000	AMAZON.COM INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	3,074.960000	224,472.81	-224,472.81	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		023608102	5.000	AMEREN CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	78.800000	394.05	-394.05	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		02376R102	12.000	AMERICAN AIRLINES GROUP INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	24.970000	299.76	-299.76	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		025816109	864.000	AMERICAN EXPRESS CO KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	140.710000	121,582.08	-121,582.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		026874784	372.000	AMERICAN INTERNATIONAL GROUP I KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	46.830000	17,424.48	-17,424.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		030420103	19.000	AMERICAN WATER WORKS CO INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	164.020000	3,116.57	-3,116.57	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		030420103	2.000	AMERICAN WATER WORKS CO INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	138.360000	276.74	-276.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		03662Q105	32.000	ANSYS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	377.410000	12,077.44	-12,077.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		03743Q108	647.000	APA CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	19.480000	12,610.03	-12,610.03	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		037833100	13,197.000	APPLE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	137.390000	1,813,267.80	-1,813,267.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		039483102	268.000	ARCHER-DANIELS-MIDLAND CO KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	56.830000	15,233.12	-15,233.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		040413106	13.000	ARISTA NETWORKS INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	319.980000	4,159.87	-4,159.87	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		052769106	247.000	AUTODESK INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	300.490000	74,223.50	-74,223.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		052769106	64.000	AUTODESK INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	261.500000	16,736.64	-16,736.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		053015103	19.000	AUTOMATIC DATA PROCESSING INC KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	170.560000	3,240.83	-3,240.83	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		053332102	2.000	AUTOZONE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	1,220.390000	2,440.80	-2,440.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		053484101	71.000	AVALONBAY COMMUNITIES INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	182.790000	12,978.80	-12,978.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		05722G100	2,382.000	BAKER HUGHES CO KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	22.620000	53,904.66	-53,904.66	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		058498106	165.000	BALL CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	81.250000	13,407.90	-13,407.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		071813109	16.000	BAXTER INTERNATIONAL INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	77.180000	1,235.04	-1,235.04	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		075887109	35.000	BECTON DICKINSON AND CO KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	254.890000	8,921.50	-8,921.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		084423102	37.000	W R BERKLEY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	64.990000	2,405.00	-2,405.00	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		084423102	50.000	W R BERKLEY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	74.120000	3,706.50	-3,706.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		084670702	539.000	BERKSHIRE HATHAWAY INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	250.990000	135,289.00	-135,289.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		090572207	6.000	BIO-RAD LABORATORIES INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	605.010000	3,630.12	-3,630.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		09062X103	67.000	BIOGEN INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	267.390000	17,915.80	-17,915.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		097023105	1,180.000	BOEING CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	255.820000	301,879.40	-301,879.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		09857L108	44.000	BOOKING HOLDINGS INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	2,287.740000	100,661.00	-100,661.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		099724106	304.000	BORGWARNER INC KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.710000	12,986.88	-12,986.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		101121101	97.000	BOSTON PROPERTIES INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	104.390000	10,126.80	-10,126.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		101137107	1,252.000	BOSTON SCIENTIFIC CORP KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	38.760000	48,540.04	-48,540.04	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		101137107	40.000	BOSTON SCIENTIFIC CORP KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	38.170000	1,527.20	-1,527.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		110122108	594.000	BRISTOL MYERS SQUIBB CO KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	61.560000	36,572.58	-36,572.58	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		11133T103	5.000	BROADRIDGE FINANCIAL SOLUTIONS KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	143.170000	715.90	-715.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		11135F101	319.000	BROADCOM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	470.630000	150,134.16	-150,134.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		115637209	64.000	BROWN-FORMAN CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	73.680000	4,716.16	-4,716.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		115637209	79.000	BROWN-FORMAN CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	68.730000	5,430.46	-5,430.46	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12503M108	62.000	CBOE GLOBAL MARKETS INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	95.120000	5,898.06	-5,898.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12503M108	2.000	CBOE GLOBAL MARKETS INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	102.070000	204.16	-204.16	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12504L109	147.000	CBRE GROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	76.740000	11,282.25	-11,282.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12514G108	56.000	CDW CORP/DE KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	149.980000	8,399.44	-8,399.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		125269100	75.000	CF INDUSTRIES HOLDINGS INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	48.170000	3,613.50	-3,613.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12572Q105	55.000	CME GROUP INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	193.530000	10,644.70	-10,644.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12572Q105	216.000	CME GROUP INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	202.660000	43,776.72	-43,776.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		126408103	398.000	CSX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	90.770000	36,130.44	-36,130.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		127097103	332.000	CABOT OIL & GAS CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	18.050000	5,995.92	-5,995.92	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		127387108	390.000	CADENCE DESIGN SYSTEMS INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	137.100000	53,472.90	-53,472.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12769G100	6,401.000	CAESARS ENTERTAINMENT INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	89.320000	571,801.33	-571,801.33	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		14040H105	6.000	CAPITAL ONE FINANCIAL CORP KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	112.660000	676.02	-676.02	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		14040H105	510.000	CAPITAL ONE FINANCIAL CORP KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	126.430000	64,484.40	-64,484.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		143130102	181.000	CARMAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	125.660000	22,746.27	-22,746.27	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		143658300	1,801.000	CARNIVAL CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	28.960000	52,174.97	-52,174.97	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		14448C104	462.000	CARRIER GLOBAL CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	38.330000	17,713.08	-17,713.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		148806102	286.000	CATALENT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	113.430000	32,443.84	-32,443.84	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		148806102	103.000	CATALENT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	106.010000	10,920.06	-10,920.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		15135B101	39.000	CENTENE CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	60.400000	2,355.99	-2,355.99	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		15189T107	63.000	CENTERPOINT ENERGY INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	22.260000	1,403.01	-1,403.01	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		156782104	234.000	CERNER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	80.090000	18,743.40	-18,743.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		166764100	3,200.000	CHEVRON CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	103.380000	330,848.00	-330,848.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		169656105	46.000	CHIPOTLE MEXICAN GRILL INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	1,479.550000	68,059.76	-68,059.76	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		169656105	9.000	CHIPOTLE MEXICAN GRILL INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	1,421.200000	12,790.89	-12,790.89	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		172062101	124.000	CINCINNATI FINANCIAL CORP KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	87.340000	10,831.40	-10,831.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		172908105	137.000	CINTAS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	333.050000	45,629.22	-45,629.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		172967424	1,402.000	CITIGROUP INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	73.010000	102,374.04	-102,374.04	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		192446102	297.000	COGNIZANT TECHNOLOGY SOLUTIONS KEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	74.690000	22,185.90	-22,185.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		20030N101	2,182.000	COMCAST CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	55.460000	121,035.54	-121,035.54	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		200340107	5.000	COMERICA INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	69.350000	346.80	-346.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		205887102	39.000	CONAGRA BRANDS INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	34.590000	1,349.40	-1,349.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		20825C104	3,353.000	CONOCOPHILLIPS KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	52.600000	176,401.33	-176,401.33	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		21036P108	181.000	CONSTELLATION BRANDS INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	223.510000	40,457.12	-40,457.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		216648402	21.000	COOPER COS INC/THE KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	384.110000	8,066.52	-8,066.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		217204106	111.000	COPART INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	114.330000	12,691.74	-12,691.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		217204106	38.000	COPART INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	106.595000	4,050.99	-4,050.99	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		219350105	133.000	CORNING INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	37.280000	4,959.57	-4,959.57	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		22052L104	268.000	CORTEVA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.660000	11,435.56	-11,435.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		22160K105	122.000	COSTCO WHOLESALE CORP KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	328.910000	40,128.24	-40,128.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		231021106	7.000	CUMMINS INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	232.080000	1,624.63	-1,624.63	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		231021106	82.000	CUMMINS INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	265.900000	21,804.62	-21,804.62	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		23331A109	270.000	DR HORTON INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	77.080000	20,814.30	-20,814.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		23355L106	128.000	DXC TECHNOLOGY CO KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	28.030000	3,589.12	-3,589.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		237194105	111.000	DARDEN RESTAURANTS INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	128.690000	14,285.70	-14,285.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		237194105	124.000	DARDEN RESTAURANTS INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	139.790000	17,335.20	-17,335.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		23918K108	92.000	DAVITA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	109.540000	10,078.60	-10,078.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		244199105	119.000	DEERE & CO KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	309.270000	36,804.32	-36,804.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		247361702	319.000	DELTA AIR LINES INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	49.000000	15,634.19	-15,634.19	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25179M103	5,578.000	DEVON ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	18.150000	101,296.48	-101,296.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25179M103	868.000	DEVON ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	22.700000	19,712.28	-19,712.28	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		252131107	23.000	DEXCOM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	403.250000	9,274.98	-9,274.98	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		252131107	90.000	DEXCOM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	344.630000	31,017.60	-31,017.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25278X109	524.000	DIAMONDBACK ENERGY INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	75.810000	39,729.68	-39,729.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		253868103	60.000	DIGITAL REALTY TRUST INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	145.050000	8,703.60	-8,703.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		254687106	1,129.000	WALT DISNEY CO/THE KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	191.140000	215,808.35	-215,808.35	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		254709108	228.000	DISCOVER FINANCIAL SERVICES KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	91.500000	20,864.28	-20,864.28	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		254709108	585.000	DISCOVER FINANCIAL SERVICES KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	94.780000	55,452.15	-55,452.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		256677105	57.000	DOLLAR GENERAL CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	195.720000	11,156.61	-11,156.61	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		256677105	133.000	DOLLAR GENERAL CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	187.780000	24,976.07	-24,976.07	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		256746108	252.000	DOLLAR TREE INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	106.140000	26,749.80	-26,749.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		256746108	43.000	DOLLAR TREE INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	108.120000	4,649.59	-4,649.59	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25754A201	11.000	DOMINO'S PIZZA INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	373.000000	4,103.11	-4,103.11	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		264411505	342.000	DUKE REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	41.050000	14,042.52	-14,042.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		26441C204	370.000	DUKE ENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	92.720000	34,310.10	-34,310.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		26875P101	896.000	EOG RESOURCES INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	70.080000	62,800.64	-62,800.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		277432100	175.000	EASTMAN CHEMICAL CO KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	111.800000	19,566.75	-19,566.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		278642103	1,007.000	EBAY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	61.120000	61,557.91	-61,557.91	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		278865100	201.000	ECOLAB INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	207.580000	41,725.59	-41,725.59	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		28176E108	127.000	EDWARDS LIFESCIENCES CORP KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	85.430000	10,850.88	-10,850.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		28176E108	457.000	EDWARDS LIFESCIENCES CORP KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	79.410000	36,294.94	-36,294.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		285512109	76.000	ELECTRONIC ARTS INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	138.630000	10,536.64	-10,536.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		291011104	640.000	EMERSON ELECTRIC CO KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	88.490000	56,640.00	-56,640.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29355A107	3,525.000	ENPHASE ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	195.630000	689,631.00	-689,631.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29355A107	267.000	ENPHASE ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	154.950000	41,374.32	-41,374.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		294429105	31.000	EQUIFAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	180.890000	5,607.90	-5,607.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29444U700	35.000	EQUINIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	746.910000	26,142.20	-26,142.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29444U700	12.000	EQUINIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	653.060000	7,836.84	-7,836.84	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29476L107	134.000	EQUITY RESIDENTIAL KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	71.430000	9,572.96	-9,572.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		297178105	26.000	ESSEX PROPERTY TRUST INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	275.340000	7,159.10	-7,159.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29786A106	274.000	ETSY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	220.840000	60,512.90	-60,512.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		30161N101	399.000	EXELON CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	43.670000	17,428.32	-17,428.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		302130109	86.000	EXPEDITORS INTERNATIONAL OF WA KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	91.340000	7,856.10	-7,856.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		30225T102	49.000	EXTRA SPACE STORAGE INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	116.940000	5,730.55	-5,730.55	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		30225T102	137.000	EXTRA SPACE STORAGE INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	126.350000	17,311.32	-17,311.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		30231G102	9,467.000	EXXON MOBIL CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	56.490000	534,885.50	-534,885.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		302445101	17.000	FLIR SYSTEMS INC KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	54.260000	922.59	-922.59	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		313747206	136.000	FEDERAL REALTY INVESTMENT TRUS KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	100.940000	13,729.20	-13,729.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		31620M106	343.000	FIDELITY NATIONAL INFORMATION KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	141.740000	48,620.25	-48,620.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		33616C100	254.000	FIRST REPUBLIC BANK/CA KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	156.210000	39,679.88	-39,679.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		33616C100	83.000	FIRST REPUBLIC BANK/CA KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	168.930000	14,022.02	-14,022.02	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		337738108	187.000	FISERV INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	112.240000	20,990.75	-20,990.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		337738108	145.000	FISERV INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	121.870000	17,672.60	-17,672.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		339041105	23.000	FLEETCOR TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	263.780000	6,067.17	-6,067.17	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		345370860	3,335.000	FORD MOTOR CO KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	12.830000	42,821.40	-42,821.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		34959E109	150.000	FORTINET INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	156.990000	23,550.00	-23,550.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		34959E109	277.000	FORTINET INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	174.490000	48,336.50	-48,336.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		34964C106	173.000	FORTUNE BRANDS HOME & SECURITY KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.710000	15,348.56	-15,348.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		354613101	102.000	FRANKLIN RESOURCES INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	25.680000	2,620.38	-2,620.38	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		35671D857	2,803.000	FREEPORT-MCMORAN INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	34.990000	98,105.00	-98,105.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		363576109	244.000	ARTHUR J GALLAGHER & CO KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	116.360000	28,394.28	-28,394.28	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		363576109	60.000	ARTHUR J GALLAGHER & CO KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	121.440000	7,287.00	-7,287.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		366651107	16.000	GARTNER INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	182.850000	2,925.76	-2,925.76	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		368736104	1,825.000	GENERAC HOLDINGS INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	305.630000	557,793.00	-557,793.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		37940X102	139.000	GLOBAL PAYMENTS INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	205.470000	28,561.72	-28,561.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		37959E102	3.000	GLOBE LIFE INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	98.960000	296.91	-296.91	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		38141G104	56.000	GOLDMAN SACHS GROUP INC/THE KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	344.200000	19,275.76	-19,275.76	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		40412C101	178.000	HCA HEALTHCARE INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	179.300000	31,917.18	-31,917.18	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		40434L105	1,015.000	HP INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	25.950000	26,349.40	-26,349.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		406216101	1,864.000	HALLIBURTON CO KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	21.790000	40,635.20	-40,635.20	0.00

BNY MELLON

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		418056107	92.000	HASBRO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	96.870000	8,912.96	-8,912.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		42250P103	279.000	HEALTHPEAK PROPERTIES INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	30.690000	8,565.30	-8,565.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		426281101	49.000	JACK HENRY & ASSOCIATES INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	153.390000	7,516.60	-7,516.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		426281101	23.000	JACK HENRY & ASSOCIATES INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	148.130000	3,407.22	-3,407.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		42809H107	321.000	HESS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	68.610000	22,027.02	-22,027.02	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		42824C109	959.000	HEWLETT PACKARD ENTERPRISE CO KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	15.280000	14,663.11	-14,663.11	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		43300A203	79.000	HILTON WORLDWIDE HOLDINGS INC KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	124.390000	9,827.60	-9,827.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		436106108	468.000	HOLLYFRONTIER CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	36.290000	16,988.40	-16,988.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		437076102	444.000	HOME DEPOT INC/THE KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	278.820000	123,800.52	-123,800.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		446150104	829.000	HUNTINGTON BANCSHARES INC/OH KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	15.980000	13,255.71	-13,255.71	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		44980X109	17.000	IPG PHOTONICS CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	234.710000	3,990.24	-3,990.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		45167R104	11.000	IDEX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	189.620000	2,085.93	-2,085.93	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		45168D104	61.000	IDEXX LABORATORIES INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	494.000000	30,134.61	-30,134.61	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		45168D104	51.000	IDEXX LABORATORIES INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	484.880000	24,729.39	-24,729.39	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		452327109	140.000	ILLUMINA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	428.640000	60,011.00	-60,011.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		45337C102	314.000	INCYTE CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	90.910000	28,548.88	-28,548.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		45687V106	10,371.000	INGERSOLL RAND INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.990000	445,953.00	-445,953.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		45866F104	245.000	INTERCONTINENTAL EXCHANGE INC KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	114.550000	28,067.20	-28,067.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		45866F104	409.000	INTERCONTINENTAL EXCHANGE INC KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	111.200000	45,484.89	-45,484.89	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		459506101	3,962.000	INTERNATIONAL FLAVORS & FRAGRA KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	126.940000	502,975.90	-502,975.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		460146103	30.000	INTERNATIONAL PAPER CO KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	46.750000	1,402.80	-1,402.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		461202103	166.000	INTUIT INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	392.730000	65,194.84	-65,194.84	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		461202103	561.000	INTUIT INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	381.280000	213,903.69	-213,903.69	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		46120E602	18.000	INTUITIVE SURGICAL INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	757.050000	13,627.08	-13,627.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		46120E602	90.000	INTUITIVE SURGICAL INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	707.490000	63,675.00	-63,675.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		46266C105	231.000	IQVIA HOLDINGS INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	184.320000	42,580.23	-42,580.23	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		46284V101	126.000	IRON MOUNTAIN INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	35.800000	4,512.06	-4,512.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		46625H100	1,094.000	JPMORGAN CHASE & CO KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	155.140000	169,734.10	-169,734.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		469814107	89.000	JACOBS ENGINEERING GROUP INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	123.370000	10,980.82	-10,980.82	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		482480100	18.000	KLA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	292.880000	5,272.02	-5,272.02	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		493267108	652.000	KEYCORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	20.390000	13,300.80	-13,300.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		49446R109	25.000	KIMCO REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	16.700000	417.75	-417.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		49446R109	278.000	KIMCO REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	18.820000	5,234.74	-5,234.74	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		49456B101	520.000	KINDER MORGAN INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	15.920000	8,283.60	-8,283.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		518439104	314.000	ESTEE LAUDER COS INC/THE KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	253.050000	79,460.84	-79,460.84	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		518439104	72.000	ESTEE LAUDER COS INC/THE KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	285.220000	20,536.56	-20,536.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		524660107	105.000	LEGGETT & PLATT INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	47.380000	4,975.95	-4,975.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		526057104	549.000	LENNAR CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	86.870000	47,697.12	-47,697.12	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		532457108	1,200.000	ELI LILLY AND CO KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	201.620000	241,956.00	-241,956.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		532457108	2,588.000	ELI LILLY AND CO KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	184.290000	476,968.40	-476,968.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		538034109	87.000	LIVE NATION ENTERTAINMENT INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	75.020000	6,527.61	-6,527.61	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		538034109	113.000	LIVE NATION ENTERTAINMENT INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	84.680000	9,569.97	-9,569.97	0.00

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		548661107	315.000	LOWE'S COS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	173.030000	54,507.60	-54,507.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		55261F104	58.000	M&T BANK CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	152.070000	8,820.64	-8,820.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		552953101	121.000	MGM RESORTS INTERNATIONAL KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	32.480000	3,931.29	-3,931.29	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		55354G100	47.000	MSCI INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	430.190000	20,219.40	-20,219.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		565849106	1,979.000	MARATHON OIL CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	11.020000	21,828.37	-21,828.37	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		56585A102	993.000	MARATHON PETROLEUM CORP KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	53.760000	53,393.61	-53,393.61	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		57060D108	34.000	MARKETAXESS HOLDINGS INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	566.200000	19,251.14	-19,251.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		57060D108	12.000	MARKETAXESS HOLDINGS INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	510.120000	6,121.56	-6,121.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		571748102	108.000	MARSH & MCLENNAN COS INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	111.700000	12,064.68	-12,064.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		573284106	15.000	MARTIN MARIETTA MATERIALS INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	332.060000	4,981.05	-4,981.05	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		57636Q104	207.000	MASTERCARD INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	340.830000	70,553.88	-70,553.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		57636Q104	1,799.000	MASTERCARD INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	356.510000	641,379.48	-641,379.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		580135101	222.000	MCDONALD'S CORP KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	211.030000	46,850.88	-46,850.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		594918104	1,767.000	MICROSOFT CORP KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	242.010000	427,649.34	-427,649.34	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		594918104	1,387.000	MICROSOFT CORP KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	230.350000	319,509.32	-319,509.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		595017104	174.000	MICROCHIP TECHNOLOGY INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	150.060000	26,112.18	-26,112.18	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		595112103	129.000	MICRON TECHNOLOGY INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	81.250000	10,482.54	-10,482.54	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		59522J103	37.000	MID-AMERICA APARTMENT COMMUNIT KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	134.840000	4,989.45	-4,989.45	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		608190104	24.000	MOHAWK INDUSTRIES INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	183.740000	4,410.00	-4,410.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		609839105	1,135.000	MONOLITHIC POWER SYSTEMS INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	343.180000	389,520.65	-389,520.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		61174X109	39.000	MONSTER BEVERAGE CORP KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	91.470000	3,567.72	-3,567.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		617446448	41.000	MORGAN STANLEY KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	72.290000	2,964.30	-2,964.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		617446448	2,343.000	MORGAN STANLEY KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	82.940000	194,351.85	-194,351.85	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		61945C103	175.000	MOSAIC CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	27.450000	4,805.50	-4,805.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		61945C103	69.000	MOSAIC CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	33.310000	2,299.08	-2,299.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		629377508	779.000	NRG ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	37.040000	28,861.95	-28,861.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		62944T105	4.000	NVR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	4,552.110000	18,208.48	-18,208.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		62955J103	1,108.000	NOV INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	14.640000	16,232.20	-16,232.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		631103108	7.000	NASDAQ INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	143.570000	1,005.06	-1,005.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		64110D104	102.000	NETAPP INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	66.920000	6,826.86	-6,826.86	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		64110L106	451.000	NETFLIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	552.160000	249,028.67	-249,028.67	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		64110L106	90.000	NETFLIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	512.180000	46,097.10	-46,097.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		651639106	574.000	NEWMONT CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	57.660000	33,102.58	-33,102.58	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		65339F101	3,085.000	NEXTERA ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	70.840000	218,572.25	-218,572.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		654106103	76.000	NIKE INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	140.630000	10,688.64	-10,688.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		654106103	1,033.000	NIKE INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	137.490000	142,037.50	-142,037.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		665859104	11.000	NORTHERN TRUST CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	96.530000	1,061.94	-1,061.94	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		668771108	460.000	NORTONLIFELOCK INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	21.440000	9,867.00	-9,867.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		67066G104	83.000	NVIDIA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	546.570000	45,366.14	-45,366.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		674599105	1,858.000	OCCIDENTAL PETROLEUM CORP KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	28.100000	52,228.38	-52,228.38	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		679580100	36.000	OLD DOMINION FREIGHT LINE INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	230.610000	8,302.32	-8,302.32	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		681919106	20.000	OMNICOM GROUP INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	76.430000	1,528.80	-1,528.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		682680103	480.000	ONEOK INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	48.460000	23,265.60	-23,265.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		68389X105	1,474.000	ORACLE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	63.350000	93,392.64	-93,392.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		68902V107	132.000	OTIS WORLDWIDE CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	63.290000	8,355.60	-8,355.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		693475105	211.000	PNC FINANCIAL SERVICES GROUP I KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	175.790000	37,093.80	-37,093.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		693656100	4.000	PVH CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	92.610000	370.48	-370.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		693656100	10.000	PVH CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	105.780000	1,057.90	-1,057.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		69318108	151.000	PACCAR INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	95.060000	14,355.57	-14,355.57	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		695156109	51.000	PACKAGING CORP OF AMERICA KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	131.020000	6,682.53	-6,682.53	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		704326107	184.000	PAYCHEX INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	91.580000	16,852.56	-16,852.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		70432V102	29.000	PAYCOM SOFTWARE INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	428.160000	12,416.93	-12,416.93	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		70432V102	23.000	PAYCOM SOFTWARE INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	372.530000	8,568.42	-8,568.42	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		70450Y103	2,376.000	PAYPAL HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	270.430000	642,565.44	-642,565.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		70450Y103	989.000	PAYPAL HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	241.280000	238,635.81	-238,635.81	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		707569109	4,599.000	PENN NATIONAL GAMING INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	117.370000	539,830.62	-539,830.62	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		712704105	234.000	PEOPLE'S UNITED FINANCIAL INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	17.770000	4,160.52	-4,160.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		718546104	759.000	PHILLIPS 66 KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	82.260000	62,442.93	-62,442.93	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		723787107	913.000	PIONEER NATURAL RESOURCES CO KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	126.600000	115,594.93	-115,594.93	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		723787107	164.000	PIONEER NATURAL RESOURCES CO KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	163.480000	26,812.36	-26,812.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		73278L105	36.000	POOL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	358.990000	12,924.00	-12,924.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74144T108	58.000	T ROWE PRICE GROUP INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	171.850000	9,967.88	-9,967.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74251V102	28.000	PRINCIPAL FINANCIAL GROUP INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	60.390000	1,691.20	-1,691.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		743315103	1.000	PROGRESSIVE CORP/THE KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.140000	88.15	-88.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		743315103	365.000	PROGRESSIVE CORP/THE KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	90.940000	33,196.75	-33,196.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74340W103	253.000	PROLOGIS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	106.410000	26,924.26	-26,924.26	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		744320102	110.000	PRUDENTIAL FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	91.980000	10,118.90	-10,118.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74460D109	147.000	PUBLIC STORAGE KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	230.850000	33,936.42	-33,936.42	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74460D109	26.000	PUBLIC STORAGE KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	233.460000	6,070.22	-6,070.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		745867101	262.000	PULTEGROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	47.100000	12,342.82	-12,342.82	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74736K101	77.000	QORVO INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	167.690000	12,912.90	-12,912.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		747525103	491.000	QUALCOMM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	147.970000	72,658.18	-72,658.18	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74762E102	92.000	QUANTA SERVICES INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	85.460000	7,863.24	-7,863.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		751212101	3.000	RALPH LAUREN CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	121.750000	365.28	-365.28	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		754730109	20.000	RAYMOND JAMES FINANCIAL INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	107.890000	2,158.00	-2,158.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		754730109	6.000	RAYMOND JAMES FINANCIAL INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	119.710000	718.32	-718.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		75513E101	239.000	RAYTHEON TECHNOLOGIES CORP KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	78.360000	18,730.43	-18,730.43	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		756109104	599.000	REALTY INCOME CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	61.750000	36,994.24	-36,994.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		758849103	147.000	REGENCY CENTERS CORP KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	56.060000	8,242.29	-8,242.29	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		75886F107	40.000	REGENERON PHARMACEUTICALS INC KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	498.840000	19,954.00	-19,954.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		7591EP100	755.000	REGIONS FINANCIAL CORP KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	21.080000	15,922.95	-15,922.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		761152107	95.000	RESMED INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	204.060000	19,386.65	-19,386.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		770323103	16.000	ROBERT HALF INTERNATIONAL INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	76.710000	1,227.52	-1,227.52	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		773903109	48.000	ROCKWELL AUTOMATION INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	258.300000	12,398.88	-12,398.88	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		775711104	430.000	ROLLINS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	37.180000	15,991.70	-15,991.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		778296103	135.000	ROSS STORES INC KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	118.750000	16,032.60	-16,032.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		78410G104	9.000	SBA COMMUNICATIONS CORP KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	274.240000	2,468.25	-2,468.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		78440X101	65.000	SL GREEN REALTY CORP PTRN//PSS SETT I..		1/4/2021	1/4/2021	1/15/2021	58.150000	3,779.75	-3,779.75	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		78486Q101	31.000	SVB FINANCIAL GROUP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	489.490000	15,174.50	-15,174.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		78486Q101	12.000	SVB FINANCIAL GROUP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	544.610000	6,535.44	-6,535.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		806857108	2,053.000	SCHLUMBERGER LTD KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	27.050000	55,554.18	-55,554.18	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		808513105	1,084.000	CHARLES SCHWAB CORP/THE KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	55.200000	59,847.64	-59,847.64	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		808513105	871.000	CHARLES SCHWAB CORP/THE KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.050000	57,538.26	-57,538.26	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		816851109	70.000	SEMPRA ENERGY KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	126.070000	8,825.60	-8,825.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		816851109	290.000	SEMPRA ENERGY KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	128.620000	37,302.70	-37,302.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		81762P102	58.000	SERVICENOW INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	588.980000	34,161.42	-34,161.42	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		81762P102	189.000	SERVICENOW INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	470.840000	88,990.65	-88,990.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		828806109	23.000	SIMON PROPERTY GROUP INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	116.690000	2,684.10	-2,684.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		83088M102	111.000	SKYWORKS SOLUTIONS INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	179.100000	19,881.21	-19,881.21	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		844741108	7.000	SOUTHWEST AIRLINES CO KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	61.050000	427.42	-427.42	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		854502101	82.000	STANLEY BLACK & DECKER INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	175.640000	14,403.30	-14,403.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		855244109	284.000	STARBUCKS CORP KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	106.340000	30,203.40	-30,203.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		863667101	46.000	STRYKER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	237.080000	10,906.14	-10,906.14	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		863667101	356.000	STRYKER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	230.000000	81,883.56	-81,883.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		871607107	155.000	SYNOPSYS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	270.090000	41,865.50	-41,865.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		87165B103	172.000	SYNCHRONY FINANCIAL KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	37.140000	6,389.80	-6,389.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		87165B103	452.000	SYNCHRONY FINANCIAL KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	40.970000	18,522.96	-18,522.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		871829107	636.000	SYSCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	79.700000	50,695.56	-50,695.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		872540109	55.000	TJX COS INC/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	68.580000	3,772.45	-3,772.45	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		872590104	258.000	T-MOBILE US INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	124.190000	32,043.60	-32,043.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		874054109	54.000	TAKE-TWO INTERACTIVE SOFTWARE KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	201.490000	10,881.00	-10,881.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		879360105	17.000	TELEDYNE TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	386.390000	6,568.80	-6,568.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		879369106	37.000	TELEFLEX INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	398.660000	14,750.79	-14,750.79	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		879369106	48.000	TELEFLEX INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	401.080000	19,252.32	-19,252.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		880770102	64.000	TERADYNE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	125.520000	8,033.92	-8,033.92	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		88160R101	1,082.000	TESLA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	849.990000	919,700.00	-919,700.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		88160R101	1,596.000	TESLA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	654.870000	1,045,188.48	-1,045,188.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		892356106	90.000	TRACTOR SUPPLY CO KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	146.240000	13,162.50	-13,162.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		893641100	49.000	TRANSDIGM GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	601.520000	29,474.97	-29,474.97	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		89417E109	18.000	TRAVELERS COS INC/THE KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	143.930000	2,590.92	-2,590.92	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		89417E109	176.000	TRAVELERS COS INC/THE KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	149.300000	26,278.56	-26,278.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		896239100	6,980.000	TRIMBLE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	71.430000	498,651.20	-498,651.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		89832Q109	499.000	TRUIST FINANCIAL CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	58.540000	29,216.45	-29,216.45	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		90184L102	872.000	TWITTER INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	56.510000	49,285.44	-49,285.44	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		90184L102	412.000	TWITTER INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.230000	27,290.88	-27,290.88	0.00

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		902653104	176.000	UDR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	43.340000	7,629.60	-7,629.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		90384S303	12.000	ULTA BEAUTY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	295.590000	3,547.20	-3,547.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		907818108	27.000	UNION PACIFIC CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	210.800000	5,691.87	-5,691.87	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		910047109	151.000	UNITED AIRLINES HOLDINGS INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	60.770000	9,177.78	-9,177.78	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		911312106	306.000	UNITED PARCEL SERVICE INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	162.260000	49,654.62	-49,654.62	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		911312106	518.000	UNITED PARCEL SERVICE INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	159.290000	82,517.40	-82,517.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		911363109	8.000	UNITED RENTALS INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	316.000000	2,528.08	-2,528.08	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		913903100	73.000	UNIVERSAL HEALTH SERVICES INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	131.700000	9,614.83	-9,614.83	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		91529Y106	109.000	UNUM GROUP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	27.890000	3,041.10	-3,041.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		91913Y100	1,135.000	VALERO ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	73.700000	83,660.85	-83,660.85	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92276F100	293.000	VENTAS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	48.430000	14,192.92	-14,192.92	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92276F100	255.000	VENTAS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	54.480000	13,894.95	-13,894.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92343E102	48.000	VERISIGN INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	199.310000	9,567.36	-9,567.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92345Y106	74.000	VERISK ANALYTICS INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	188.390000	13,941.60	-13,941.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92532F100	251.000	VERTEX PHARMACEUTICALS INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	213.710000	53,643.72	-53,643.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92556V106	54.000	VIATRIS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	18.000000	972.54	-972.54	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92826C839	170.000	VISA INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	209.250000	35,574.20	-35,574.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92826C839	2,723.000	VISA INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	206.900000	563,415.93	-563,415.93	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		928881101	1,132.000	VONTIER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	34.230000	38,759.68	-38,759.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		929042109	45.000	VORNADO REALTY TRUST KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	48.070000	2,163.60	-2,163.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		929160109	82.000	VULCAN MATERIALS CO KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	165.270000	13,552.96	-13,552.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		929740108	98.000	WESTINGHOUSE AIR BRAKE TECHNOL KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	75.650000	7,414.68	-7,414.68	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		931142103	459.000	WALMART INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	131.740000	60,473.25	-60,473.25	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		941848103	38.000	WATERS CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	286.450000	10,885.48	-10,885.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		95040Q104	70.000	WELLTOWER INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	63.910000	4,474.40	-4,474.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		95040Q104	310.000	WELLTOWER INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	70.720000	21,926.30	-21,926.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		955306105	32.000	WEST PHARMACEUTICAL SERVICES I KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	290.250000	9,288.32	-9,288.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		958102105	212.000	WESTERN DIGITAL CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	59.260000	12,565.24	-12,565.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		959802109	249.000	WESTERN UNION CO/THE KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.990000	5,727.00	-5,727.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		96145D105	92.000	WESTROCK CO KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	41.420000	3,811.56	-3,811.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		962166104	1,095.000	WEYERHAEUSER CO KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	33.960000	37,197.15	-37,197.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		962166104	806.000	WEYERHAEUSER CO KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	33.880000	27,315.34	-27,315.34	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		963320106	28.000	WHIRLPOOL CORP KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	187.900000	5,261.48	-5,261.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		969457100	825.000	WILLIAMS COS INC/THE KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	22.950000	18,942.00	-18,942.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		983134107	38.000	WYNN RESORTS LTD KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	108.690000	4,130.60	-4,130.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		983134107	252.000	WYNN RESORTS LTD KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	135.480000	34,143.48	-34,143.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		98389B100	152.000	XCEL ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	63.590000	9,667.20	-9,667.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		98389B100	88.000	XCEL ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	62.990000	5,544.00	-5,544.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		983919101	230.000	XILINX INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	136.280000	31,346.70	-31,346.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		983919101	101.000	XILINX INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	122.880000	12,411.89	-12,411.89	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		988498101	51.000	YUM! BRANDS INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	102.990000	5,253.00	-5,253.00	0.00

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		989207105	1,488.000	ZEBRA TECHNOLOGIES CORP KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	407.340000	606,136.80	-606,136.80	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		989207105	32.000	ZEBRA TECHNOLOGIES CORP KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	459.950000	14,718.72	-14,718.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		98956P102	260.000	ZIMMER BIOMET HOLDINGS INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	160.730000	41,792.40	-41,792.40	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		98956P102	78.000	ZIMMER BIOMET HOLDINGS INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	160.160000	12,493.26	-12,493.26	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		989701107	112.000	ZIONS BANCORP NA KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	56.450000	6,323.52	-6,323.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G0176J109	23.000	ALLEGION PLC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	111.870000	2,573.24	-2,573.24	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G0250X107	1,507.000	AMCOR PLC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	11.300000	17,044.17	-17,044.17	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G0403H108	93.000	AON PLC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	208.100000	19,354.23	-19,354.23	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G1151C101	913.000	ACCENTURE PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	253.010000	231,007.26	-231,007.26	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G1151C101	22.000	ACCENTURE PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	263.780000	5,803.38	-5,803.38	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G29183103	268.000	EATON CORP PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	133.260000	35,716.36	-35,716.36	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G3223R108	5.000	EVEREST RE GROUP LTD KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	245.830000	1,229.20	-1,229.20	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G491BT108	79.000	INVESCO LTD KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	25.450000	2,011.34	-2,011.34	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G51502105	395.000	JOHNSON CONTROLS INTERNATIONAL KEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	60.000000	23,703.95	-23,703.95	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G5494J103	124.000	LINDE PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	249.180000	30,899.56	-30,899.56	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G5960L103	223.000	MEDTRONIC PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	117.000000	26,093.23	-26,093.23	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G5960L103	147.000	MEDTRONIC PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	116.620000	17,144.61	-17,144.61	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G6095L109	10.000	APTIV PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	142.150000	1,421.60	-1,421.60	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G6095L109	163.000	APTIV PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	145.940000	23,789.85	-23,789.85	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G6518L108	63.000	NIELSEN HOLDINGS PLC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.690000	1,430.10	-1,430.10	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G66721104	1,927.000	NORWEGIAN CRUISE LINE HOLDINGS KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	29.700000	57,251.17	-57,251.17	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G7945M107	13.000	SEAGATE TECHNOLOGY PLC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	67.720000	880.49	-880.49	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G7S00T104	23.000	PENTAIR PLC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	53.980000	1,241.77	-1,241.77	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G96629103	63.000	WILLIS TOWERS WATSON PLC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	209.300000	13,186.53	-13,186.53	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		H1467J104	954.000	CHUBB LTD KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	159.230000	151,914.96	-151,914.96	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		H2906T109	51.000	GARMIN LTD KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	125.710000	6,411.72	-6,411.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		N53745100	75.000	LYONDELLBASELL INDUSTRIES NV KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	106.770000	8,008.50	-8,008.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		N6596X109	7,073.000	NXP SEMICONDUCTORS NV KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	202.040000	1,429,099.65	-1,429,099.65	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	B		V7780T103	998.000	ROYAL CARIBBEAN CRUISES LTD KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	90.720000	90,548.54	-90,548.54	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						**0.000**							**-3,377,915.83**	**-3,377,915.83**	**0.00**
U.S. DOLLAR						**0.000**							**-3,377,915.83**	**-3,377,915.83**	**0.00**
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		99VVARL80	0.000	TRANSFER FROM KR3F9001002 KRS INS INT..		2/8/2021	2/8/2021		0.000000	50,000.00	50,000.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		1/4/2021	1/4/2021		0.000000	-241,807.50	-241,807.50	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		1/11/2021	1/11/2021		0.000000	-222,297.62	-222,297.62	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		1/15/2021	1/15/2021		0.000000	-3,362.73	-3,362.73	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		1/19/2021	1/19/2021		0.000000	-359,592.21	-359,592.21	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		1/25/2021	1/25/2021		0.000000	-95,938.22	-95,938.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		2/1/2021	2/1/2021		0.000000	-71,588.76	-71,588.76	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		2/8/2021	2/8/2021		0.000000	-388,071.90	-388,071.90	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		2/12/2021	2/12/2021		0.000000	-5,671.70	-5,671.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		2/16/2021	2/16/2021		0.000000	-227,384.00	-227,384.00	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		2/22/2021	2/22/2021		0.000000	-226,014.41	-226,014.41	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		3/1/2021	3/1/2021		0.000000	-78,668.78	-78,668.78	0.00

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		3/8/2021	3/8/2021		0.000000	-306,448.11	-306,448.11	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		3/12/2021	3/12/2021		0.000000	-11,124.30	-11,124.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		3/16/2021	3/16/2021		0.000000	-668,002.73	-668,002.73	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		3/22/2021	3/22/2021		0.000000	-231,377.17	-231,377.17	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		3/29/2021	3/29/2021		0.000000	-310,724.42	-310,724.42	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL REBATE NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	246.54	246.54	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL REBATE DECEMBER 2020		1/15/2021	1/15/2021		0.000000	304.52	304.52	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL REBATE JANUARY 2021		2/21/2021	2/21/2021		0.000000	1,024.03	1,024.03	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		NA9123459	0.000	BNY SL BANK FEE NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	-400.32	-400.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		NA9123459	0.000	BNY SL BANK FEE DECEMBER 2020		1/15/2021	1/15/2021		0.000000	-592.32	-592.32	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		NA9123459	0.000	BNY SL BANK FEE JANUARY 2021		2/12/2021	2/12/2021		0.000000	-999.48	-999.48	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CDC		NA9123459	0.000			12/14/2020	12/14/2020		0.000000	-2,273.21	-2,273.21	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL GROSS EARN NOVEMBER 2020		12/14/2020	12/14/2020		0.000000	2,426.99	2,426.99	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR DEC..		1/15/2021	1/15/2021		0.000000	3,362.73	3,362.73	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CDC		NA9123459	0.000			1/15/2021	1/15/2021		0.000000	-3,362.73	-3,362.73	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL GROSS EARN DECEMBER 2020		1/15/2021	1/15/2021		0.000000	3,650.53	3,650.53	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR JAN..		2/12/2021	2/12/2021		0.000000	5,671.70	5,671.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CDC		NA9123459	0.000			2/12/2021	2/12/2021		0.000000	-5,671.70	-5,671.70	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL GROSS EARN JANUARY 2021		2/21/2021	2/21/2021		0.000000	5,647.15	5,647.15	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNINGS FOR FEB..		3/12/2021	3/12/2021		0.000000	11,124.30	11,124.30	0.00
SALES						**-3,009,797.040**							**-20,955,959.47**	**29,572,003.64**	**8,616,044.17**
U.S. DOLLAR						**-3,009,797.040**							**-20,955,959.47**	**29,572,003.64**	**8,616,044.17**
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-163,391.060	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/4/2021	1/4/2021	1/4/2021	1.000000	-163,391.06	163,391.06	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-112,447.460	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/11/2021	1/11/2021	1/11/2021	1.000000	-112,447.46	112,447.46	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-319,480.310	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/19/2021	1/19/2021	1/19/2021	1.000000	-319,480.31	319,480.31	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-93,652.220	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/25/2021	1/25/2021	1/25/2021	1.000000	-93,652.22	93,652.22	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-344,785.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/8/2021	2/8/2021	2/8/2021	1.000000	-344,785.30	344,785.30	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-23,528.090	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/16/2021	2/16/2021	2/16/2021	1.000000	-23,528.09	23,528.09	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-225,739.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/22/2021	2/22/2021	2/22/2021	1.000000	-225,739.81	225,739.81	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-249,541.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/8/2021	3/8/2021	3/8/2021	1.000000	-249,541.84	249,541.84	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-640,654.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/16/2021	3/16/2021	3/16/2021	1.000000	-640,654.72	640,654.72	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-207,438.820	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/22/2021	3/22/2021	3/22/2021	1.000000	-207,438.82	207,438.82	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-296,841.410	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/29/2021	3/29/2021	3/29/2021	1.000000	-296,841.41	296,841.41	0.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		001055102	-382.000	AFLAC INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	45.750000	-13,679.66	17,472.29	3,792.63
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		001055102	-263.000	AFLAC INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	51.160000	-9,418.19	13,452.38	4,034.19
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00206R102	-13,549.000	AT&T INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	28.890000	-419,205.60	391,286.46	-27,919.14
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00206R102	-2,015.000	AT&T INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	29.760000	-62,344.03	59,945.94	-2,398.09
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		002824100	-186.000	ABBOTT LABORATORIES KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	119.740000	-10,933.54	22,269.28	11,335.74
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		002824100	-1,308.000	ABBOTT LABORATORIES KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	120.250000	-76,887.45	157,273.11	80,385.66
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00287Y109	-1,693.000	ABBVIE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	108.530000	-112,260.66	183,720.29	71,459.63
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		003654100	-3.000	ABIOMED INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	299.810000	-983.93	899.39	-84.54
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00724F101	-115.000	ADOBE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	441.500000	-24,041.36	50,771.09	26,729.73
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00751Y106	-6.000	ADVANCE AUTO PARTS INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	158.480000	-919.83	950.79	30.96
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00751Y106	-134.000	ADVANCE AUTO PARTS INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	186.000000	-20,542.97	24,922.53	4,379.56
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00846U101	-137.000	AGILENT TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	124.070000	-7,439.88	16,995.84	9,555.96

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00846U101	-192.000	AGILENT TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	122.690000	-10,426.69	23,554.43	13,127.74
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		009158106	-96.000	AIR PRODUCTS AND CHEMICALS INC KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	256.700000	-15,211.15	24,641.69	9,430.54
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00971T101	-1.000	AKAMAI TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	112.110000	-65.76	112.09	46.33
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00971T101	-93.000	AKAMAI TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	99.400000	-6,115.97	9,243.22	3,127.25
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		011659109	-50.000	ALASKA AIR GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	54.480000	-2,731.99	2,723.43	-8.56
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		011659109	-118.000	ALASKA AIR GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	70.780000	-6,447.50	8,350.81	1,903.31
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		012653101	-86.000	ALBEMARLE CORP KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	154.900000	-7,220.29	13,320.24	6,099.95
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		015271109	-50.000	ALEXANDRIA REAL ESTATE EQUITIE KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	165.890000	-6,942.28	8,293.95	1,351.67
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		015351109	-25.000	ALEXION PHARMACEUTICALS INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	150.940000	-3,060.60	3,773.23	712.63
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		018802108	-137.000	ALLIANT ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.455036	-6,143.53	6,773.82	630.29
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		018802108	-125.000	ALLIANT ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	51.770000	-5,605.41	6,469.96	864.55
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		020002101	-35.000	ALLSTATE CORP/THE KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	113.240000	-2,479.18	3,963.02	1,483.84
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		02079K107	-325.000	ALPHABET INC-CL C KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	2,062.370000	-293,272.05	670,252.18	376,980.13
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		02079K107	-77.000	ALPHABET INC-CL C KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	2,043.200000	-69,482.92	157,324.82	87,841.90
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		02079K305	-339.000	ALPHABET INC-CL A KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	2,053.630000	-308,913.11	696,161.79	387,248.68
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		02209S103	-1,051.000	ALTRIA GROUP INC KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.530000	-41,320.83	44,687.53	3,366.70
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		02209S103	-2,941.000	ALTRIA GROUP INC KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	50.550000	-115,627.57	148,637.38	33,009.81
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		023608102	-27.000	AMEREN CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	73.930000	-1,500.05	1,995.79	495.74
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		02376R102	-604.000	AMERICAN AIRLINES GROUP INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	17.400000	-16,849.13	10,503.32	-6,345.81
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		025537101	-95.000	AMERICAN ELECTRIC POWER CO INC KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	82.210000	-6,137.72	7,808.82	1,671.10
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		025537101	-433.000	AMERICAN ELECTRIC POWER CO INC KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	83.670000	-27,975.09	36,224.59	8,249.50
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		025816109	-563.000	AMERICAN EXPRESS CO KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	124.900000	-42,838.02	70,311.51	27,473.49
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		026874784	-846.000	AMERICAN INTERNATIONAL GROUP I KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	41.340000	-90,134.13	34,964.40	-55,169.73
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		03027X100	-87.000	AMERICAN TOWER CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	232.200000	-13,201.15	20,200.08	6,998.93
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		03027X100	-635.000	AMERICAN TOWER CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	221.860000	-96,353.25	140,874.03	44,520.78
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		03073E105	-54.000	AMERISOURCEBERGEN CORP KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	111.920000	-3,828.00	6,043.00	2,215.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		03073E105	-147.000	AMERISOURCEBERGEN CORP KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	115.920000	-10,420.66	17,038.68	6,618.02
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		03076C106	-96.000	AMERIPRISE FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	209.310000	-9,672.51	20,092.35	10,419.84
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		03076C106	-83.000	AMERIPRISE FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	228.430000	-8,362.69	18,958.76	10,596.07
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		031100100	-172.000	AMETEK INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	117.150000	-11,952.00	20,147.63	8,195.63
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		031100100	-37.000	AMETEK INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	120.760000	-2,571.07	4,467.72	1,896.65
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		031162100	-54.000	AMGEN INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	237.220000	-7,999.58	12,809.05	4,809.47
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		031162100	-1,192.000	AMGEN INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	245.940000	-176,583.30	293,147.06	116,563.76
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		032095101	-94.000	AMPHENOL CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	128.370000	-6,178.65	12,065.57	5,886.92
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		032095101	-206.000	AMPHENOL CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	64.300000	-6,770.22	13,243.67	6,473.45
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		032654105	-17.000	ANALOG DEVICES INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	150.520000	-1,392.47	2,558.61	1,166.14
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		032654105	-196.000	ANALOG DEVICES INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	151.910000	-16,054.37	29,772.24	13,717.87
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		03662Q105	-71.000	ANSYS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	324.250000	-13,606.25	23,020.92	9,414.67
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		036752103	-80.000	ANTHEM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	294.360000	-13,538.95	23,547.47	10,008.52
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		036752103	-414.000	ANTHEM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	354.130000	-70,064.08	146,604.93	76,540.85
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		037411105	-452.000	APACHE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	16.320000	-14,247.64	7,371.95	-6,875.69

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		037833100	-7,531.000	APPLE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	119.990000	-328,710.08	903,564.77	574,854.69
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		038222105	-754.000	APPLIED MATERIALS INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	103.240000	-28,883.35	77,833.69	48,950.34
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		038222105	-209.000	APPLIED MATERIALS INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	114.860000	-8,006.13	24,003.52	15,997.39
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		039483102	-452.000	ARCHER-DANIELS-MIDLAND CO KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	52.520000	-16,398.95	23,733.99	7,335.04
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		040413106	-26.000	ARISTA NETWORKS INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	285.220000	-6,401.32	7,415.42	1,014.10
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		04621X108	-32.000	ASSURANT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	131.880000	-2,747.67	4,219.74	1,472.07
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		04621X108	-138.000	ASSURANT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	143.710000	-11,849.34	19,830.49	7,981.15
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		049560105	-71.000	ATMOS ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.780000	-7,204.16	6,302.53	-901.63
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		049560105	-43.000	ATMOS ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	94.090000	-4,363.08	4,045.41	-317.67
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		053015103	-256.000	AUTOMATIC DATA PROCESSING INC KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	183.930000	-25,459.26	47,083.27	21,624.01
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		053332102	-48.000	AUTOZONE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	1,324.760000	-33,752.89	63,587.67	29,834.78
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		053484101	-58.000	AVALONBAY COMMUNITIES INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	171.850000	-9,671.99	9,966.49	294.50
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		053611109	-13.000	AVERY DENNISON CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	169.760000	-1,086.69	2,206.70	1,120.01
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		053611109	-25.000	AVERY DENNISON CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	179.510000	-2,089.78	4,487.47	2,397.69
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		05722G100	-1,450.000	BAKER HUGHES CO KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.360000	-39,494.11	32,406.78	-7,087.33
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		058498106	-246.000	BALL CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.900000	-12,036.47	21,866.45	9,829.98
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		060505104	-2,350.000	BANK OF AMERICA CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	32.500000	-51,872.66	76,349.81	24,477.15
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		060505104	-4,049.000	BANK OF AMERICA CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	38.530000	-89,375.49	155,966.68	66,591.19
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		064058100	-364.000	BANK OF NEW YORK MELLON CORP/T KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.230000	-13,102.78	15,367.74	2,264.96
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		064058100	-259.000	BANK OF NEW YORK MELLON CORP/T KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	46.350000	-9,323.13	12,001.99	2,678.86
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		071813109	-621.000	BAXTER INTERNATIONAL INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	80.300000	-36,763.73	49,859.83	13,096.10
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		075887109	-100.000	BECTON DICKINSON AND CO KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	239.020000	-18,785.14	23,900.87	5,115.73
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		084670702	-1,522.000	BERKSHIRE HATHAWAY INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	235.770000	-240,860.66	358,818.78	117,958.12
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		086516101	-19.000	BEST BUY CO INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	113.840000	-1,060.24	2,162.72	1,102.48
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		086516101	-429.000	BEST BUY CO INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	118.190000	-23,938.99	50,698.96	26,759.97
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		090572207	-21.000	BIO-RAD LABORATORIES INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	568.930000	-9,777.64	11,947.25	2,169.61
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		09062X103	-101.000	BIOGEN INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	267.070000	-20,957.57	26,972.92	6,015.35
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		09247X101	-19.000	BLACKROCK INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	732.450000	-8,006.15	13,916.05	5,909.90
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		09247X101	-53.000	BLACKROCK INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	729.640000	-22,332.95	38,670.19	16,337.24
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		097023105	-921.000	BOEING CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	210.640000	-153,498.63	193,985.94	40,487.31
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		09857L108	-9.000	BOOKING HOLDINGS INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	2,082.940000	-10,228.80	18,745.95	8,517.15
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		099724106	-5.000	BORGWARNER INC KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	49.020000	-175.29	245.04	69.75
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		101121101	-63.000	BOSTON PROPERTIES INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	92.420000	-7,099.91	5,821.70	-1,278.21
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		110122108	-2,077.000	BRISTOL-MYERS SQUIBB CO KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	62.700000	-107,421.84	130,206.46	22,784.62
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		11133T103	-69.000	BROADRIDGE FINANCIAL SOLUTIONS KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	146.180000	-8,055.01	10,085.67	2,030.66
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		11135F101	-286.000	BROADCOM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	474.460000	-60,914.29	135,692.00	74,777.71
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		12504L109	-447.000	CBRE GROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	67.660000	-18,828.64	30,238.88	11,410.24
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		12514G108	-36.000	CDW CORP/DE KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	158.030000	-4,260.95	5,688.69	1,427.74
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		125269100	-417.000	CF INDUSTRIES HOLDINGS INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	43.170000	-14,577.39	17,997.32	3,419.93
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		12541W209	-114.000	CH ROBINSON WORLDWIDE INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	87.310000	-7,889.94	9,951.98	2,062.04
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		12541W209	-115.000	CH ROBINSON WORLDWIDE INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	96.700000	-7,959.15	11,119.29	3,160.14

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		125523100	-545.000	CIGNA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	205.380000	-77,471.33	111,924.17	34,452.84
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		125523100	-366.000	CIGNA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	243.260000	-52,026.62	89,029.04	37,002.42
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		125896100	-144.000	CMS ENERGY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	56.860000	-6,512.02	8,186.21	1,674.19
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		125896100	-93.000	CMS ENERGY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	58.350000	-4,205.68	5,425.59	1,219.91
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		126408103	-404.000	CSX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.420000	-18,136.68	35,716.85	17,580.17
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		126650100	-1,806.000	CVS HEALTH CORP KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	73.000000	-108,710.50	131,817.02	23,106.52
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		126650100	-274.000	CVS HEALTH CORP KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	73.180000	-16,493.18	20,048.47	3,555.29
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		127097103	-74.000	CABOT OIL & GAS CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	18.870000	-1,348.04	1,395.60	47.56
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		127387108	-13.000	CADENCE DESIGN SYSTEMS INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	125.480000	-805.80	1,631.10	825.30
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		134429109	-45.000	CAMPBELL SOUP CO KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	46.930000	-2,022.24	2,111.35	89.11
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		134429109	-268.000	CAMPBELL SOUP CO KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	49.790000	-12,043.57	13,340.97	1,297.40
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		14149Y108	-175.000	CARDINAL HEALTH INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	55.980000	-9,086.60	9,794.53	707.93
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		14149Y108	-209.000	CARDINAL HEALTH INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	58.680000	-10,852.00	12,261.96	1,409.96
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		143130102	-76.000	CARMAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	133.240000	-4,342.21	10,125.42	5,783.21
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		143658300	-117.000	CARNIVAL CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	21.050000	-3,357.30	2,461.62	-895.68
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		14448C104	-945.000	CARRIER GLOBAL CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	40.910000	-16,548.15	38,650.30	22,102.15
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		149123101	-317.000	CATERPILLAR INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	191.650000	-31,371.47	60,748.53	29,377.06
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		149123101	-19.000	CATERPILLAR INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	225.290000	-1,880.31	4,280.29	2,399.98
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		150870103	-67.000	CELANESE CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	126.060000	-6,753.20	8,445.16	1,691.96
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		150870103	-71.000	CELANESE CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	147.640000	-7,156.37	10,481.67	3,325.30
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		15135B101	-515.000	CENTENE CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	64.240000	-31,638.62	33,078.28	1,439.66
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		15189T107	-216.000	CENTERPOINT ENERGY INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	21.430000	-4,555.93	4,626.61	70.68
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		156782104	-164.000	CERNER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	71.950000	-8,892.19	11,798.09	2,905.90
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		16119P108	-68.000	CHARTER COMMUNICATIONS INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	619.790000	-25,269.28	42,144.10	16,874.82
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		16119P108	-210.000	CHARTER COMMUNICATIONS INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	629.740000	-78,037.48	132,242.62	54,205.14
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		166764100	-3,593.000	CHEVRON CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	89.000000	-308,518.88	319,734.00	11,215.12
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		171340102	-30.000	CHURCH & DWIGHT CO INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	82.160000	-1,761.14	2,464.44	703.30
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		171340102	-200.000	CHURCH & DWIGHT CO INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	83.090000	-11,740.91	16,615.91	4,875.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		17275R102	-1,048.000	CISCO SYSTEMS INC/DELAWARE KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	47.250000	-32,456.88	49,506.42	17,049.54
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		17275R102	-752.000	CISCO SYSTEMS INC/DELAWARE KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	48.980000	-23,289.67	36,825.25	13,535.58
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		172908105	-29.000	CINTAS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	338.260000	-4,900.82	9,809.03	4,908.21
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		172967424	-72.000	CITIGROUP INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	62.410000	-4,631.40	4,492.70	-138.70
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		174610105	-448.000	CITIZENS FINANCIAL GROUP INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	39.920000	-11,367.59	17,879.28	6,511.69
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		174610105	-56.000	CITIZENS FINANCIAL GROUP INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	44.540000	-1,420.95	2,493.66	1,072.71
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		177376100	-68.000	CITRIX SYSTEMS INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	132.540000	-5,672.63	9,011.84	3,339.21
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		177376100	-36.000	CITRIX SYSTEMS INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	133.570000	-3,003.16	4,808.13	1,804.97
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		189054109	-60.000	CLOROX CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	191.650000	-8,042.55	11,498.14	3,455.59
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		189054109	-1.000	CLOROX CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	186.130000	-134.04	186.11	52.07
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		191216100	-2,353.000	COCA-COLA CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.010000	-97,413.26	115,294.45	17,881.19
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		191216100	-1,263.000	COCA-COLA CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	50.810000	-52,287.69	64,160.07	11,872.38
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		192446102	-53.000	COGNIZANT TECHNOLOGY SOLUTIONS KEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	76.550000	-2,637.83	4,056.59	1,418.76

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		194162103	-206.000	COLGATE-PALMOLIVE CO KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	78.930000	-12,891.94	16,257.16	3,365.22
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		194162103	-459.000	COLGATE-PALMOLIVE CO KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	74.980000	-28,725.24	34,411.05	5,685.81
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		20030N101	-1,493.000	COMCAST CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	51.450000	-44,747.74	76,798.22	32,050.48
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		200340107	-72.000	COMERICA INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	63.420000	-3,386.26	4,565.41	1,179.15
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		205887102	-318.000	CONAGRA BRANDS INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	37.850000	-8,725.85	12,033.05	3,307.20
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		20825C104	-2,152.000	CONOCOPHILLIPS KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	44.010000	-99,435.34	94,685.90	-4,749.44
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		209115104	-403.000	CONSOLIDATED EDISON INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	70.590000	-27,770.65	28,443.11	672.46
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		209115104	-241.000	CONSOLIDATED EDISON INC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	72.300000	-16,607.26	17,421.80	814.54
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		21036P108	-137.000	CONSTELLATION BRANDS INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	234.700000	-17,836.75	32,152.36	14,315.61
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		216648402	-22.000	COOPER COS INC/THE KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	384.020000	-5,400.33	8,448.17	3,047.84
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		219350105	-335.000	CORNING INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	41.280000	-7,425.91	13,825.37	6,399.46
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		22052L104	-174.000	CORTEVA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	47.070000	-4,303.36	8,188.39	3,885.03
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		22160K105	-412.000	COSTCO WHOLESALE CORP KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	355.850000	-81,581.77	146,602.83	65,021.06
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		22822V101	-396.000	CROWN CASTLE INTERNATIONAL COR KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	163.130000	-44,563.89	64,594.09	20,030.20
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		22822V101	-740.000	CROWN CASTLE INTERNATIONAL COR KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	165.620000	-83,275.96	122,550.77	39,274.81
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		23331A109	-392.000	DR HORTON INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	83.630000	-14,298.45	32,778.87	18,480.42
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		233331107	-177.000	DTE ENERGY CO KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	119.700000	-15,993.98	21,184.66	5,190.68
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		233331107	-155.000	DTE ENERGY CO KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	129.930000	-14,006.03	20,137.49	6,131.46
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		23355L106	-311.000	DXC TECHNOLOGY CO KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	26.440000	-11,726.64	8,219.54	-3,507.10
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		235851102	-298.000	DANAHER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	235.530000	-31,339.24	70,183.40	38,844.16
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		235851102	-489.000	DANAHER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	221.060000	-51,425.81	108,092.89	56,667.08
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		23918K108	-101.000	DAVITA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	109.830000	-6,470.92	11,091.76	4,620.84
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		244199105	-243.000	DEERE & CO KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	372.480000	-29,631.02	90,509.74	60,878.72
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		247361702	-638.000	DELTA AIR LINES INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	40.930000	-22,977.76	26,106.38	3,128.62
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		24906P109	-87.000	DENTSPLY SIRONA INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	55.790000	-4,283.15	4,852.75	569.60
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		24906P109	-3.000	DENTSPLY SIRONA INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	62.760000	-147.69	188.24	40.55
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25278X109	-348.000	DIAMONDBACK ENERGY INC KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	65.350000	-24,997.12	22,737.81	-2,259.31
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		253868103	-193.000	DIGITAL REALTY TRUST INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	133.510000	-23,374.58	25,765.36	2,390.78
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		254687106	-1,668.000	WALT DISNEY CO/THE KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	180.230000	-154,615.77	300,600.31	145,984.54
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25470F104	-121.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	41.110000	-3,038.21	4,972.99	1,934.78
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25470F104	-294.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	77.270000	-7,382.10	22,714.32	15,332.22
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25470F302	-640.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	34.900000	-15,541.67	22,329.10	6,787.43
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25470F302	-837.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.000000	-20,325.59	55,233.34	34,907.75
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25470M109	-1,171.000	DISH NETWORK CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	31.500000	-50,353.87	36,873.97	-13,479.90
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25470M109	-102.000	DISH NETWORK CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	37.280000	-4,386.08	3,801.52	-584.56
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25746U109	-150.000	DOMINION ENERGY INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	72.690000	-9,975.74	10,901.75	926.01
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25746U109	-506.000	DOMINION ENERGY INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	73.350000	-33,651.51	37,109.85	3,458.34
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25754A201	-37.000	DOMINO'S PIZZA INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	363.700000	-14,054.37	13,456.46	-597.91
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		260003108	-2.000	DOVER CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	119.830000	-134.29	239.63	105.34
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		260003108	-64.000	DOVER CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	135.550000	-4,297.28	8,674.51	4,377.23
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		260557103	-486.000	DOW INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	56.340000	-24,693.44	27,375.77	2,682.33

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		260557103	-73.000	DOW INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	63.910000	-3,709.10	4,664.67	955.57
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		264411505	-320.000	DUKE REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	40.950000	-10,235.34	13,100.73	2,865.39
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		26441C204	-421.000	DUKE ENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	94.350000	-32,025.92	39,716.26	7,690.34
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		26614N102	-4,994.000	DUPONT DE NEMOURS INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	76.980000	-277,217.86	384,379.68	107,161.82
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		26614N102	-135.000	DUPONT DE NEMOURS INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	77.100000	-7,493.87	10,407.09	2,913.22
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		26875P101	-792.000	EOG RESOURCES INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	57.470000	-45,279.85	45,507.31	227.46
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		277432100	-76.000	EASTMAN CHEMICAL CO KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	102.180000	-4,455.89	7,764.74	3,308.85
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		278642103	-1,546.000	EBAY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	59.730000	-43,185.84	92,326.64	49,140.80
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		278865100	-161.000	ECOLAB INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	208.130000	-21,416.30	33,506.57	12,090.27
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		281020107	-197.000	EDISON INTERNATIONAL KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	58.890000	-11,134.66	11,599.10	464.44
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		281020107	-239.000	EDISON INTERNATIONAL KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	59.470000	-13,508.55	14,210.86	702.31
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		285512109	-57.000	ELECTRONIC ARTS INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	128.400000	-4,107.21	7,318.19	3,210.98
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		291011104	-603.000	EMERSON ELECTRIC CO KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	84.160000	-31,794.34	50,741.32	18,946.98
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		29364G103	-239.000	ENTERGY CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	96.470000	-21,280.42	23,053.43	1,773.01
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		29364G103	-133.000	ENTERGY CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	98.440000	-11,842.24	13,091.12	1,248.88
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		294429105	-81.000	EQUIFAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	174.180000	-8,309.02	14,107.69	5,798.67
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		29476L107	-80.000	EQUITY RESIDENTIAL KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	64.120000	-5,330.49	5,128.68	-201.81
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		297178105	-53.000	ESSEX PROPERTY TRUST INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	252.530000	-12,042.80	13,383.26	1,340.46
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		29786A106	-65.000	ETSY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	215.410000	-8,079.34	14,000.92	5,921.58
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30034W106	-258.000	EVERGY INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	55.000000	-14,342.56	14,187.10	-155.46
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30034W106	-167.000	EVERGY INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	59.540000	-9,283.75	9,941.45	657.70
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30040W108	-195.000	EVERSOURCE ENERGY KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.280000	-12,090.70	17,212.26	5,121.56
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30040W108	-2.000	EVERSOURCE ENERGY KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	82.140000	-124.01	164.25	40.24
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30161N101	-351.000	EXELON CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	42.970000	-13,590.01	15,078.88	1,488.87
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30212P303	-31.000	EXPEDIA GROUP INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	141.910000	-2,905.53	4,398.80	1,493.27
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30212P303	-33.000	EXPEDIA GROUP INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	179.980000	-3,092.99	5,938.97	2,845.98
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		302130109	-159.000	EXPEDITORS INTERNATIONAL OF WA KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	103.300000	-8,470.92	16,423.02	7,952.10
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30231G102	-3,277.000	EXXON MOBIL CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	48.330000	-185,839.09	158,341.13	-27,497.96
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		302445101	-83.000	FLIR SYSTEMS INC KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	54.510000	-3,044.48	4,523.40	1,478.92
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		302491303	-100.000	FMC CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	113.970000	-6,298.21	11,395.74	5,097.53
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		302491303	-35.000	FMC CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	109.890000	-2,204.37	3,845.78	1,641.41
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30303M102	-1,127.000	FACEBOOK INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	266.490000	-161,966.00	300,316.32	138,350.32
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30303M102	-5,859.000	FACEBOOK INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	290.110000	-842,021.99	1,699,687.23	857,665.24
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		311900104	-206.000	FASTENAL CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	47.120000	-5,450.85	9,704.44	4,253.59
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		311900104	-225.000	FASTENAL CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	47.630000	-5,953.59	10,714.44	4,760.85
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		313747206	-26.000	FEDERAL REALTY INVESTMENT TRUS KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	90.350000	-3,268.17	2,348.78	-919.39
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		31428X106	-70.000	FEDEX CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	248.120000	-9,439.69	17,367.31	7,927.62
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		31428X106	-226.000	FEDEX CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	279.580000	-30,476.72	63,182.49	32,705.77
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		315616102	-13.000	F5 NETWORKS INC KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	199.080000	-1,583.17	2,587.85	1,004.68
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		315616102	-59.000	F5 NETWORKS INC KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	200.250000	-7,185.17	11,814.09	4,628.92
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		31620M106	-575.000	FIDELITY NATIONAL INFORMATION KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	132.780000	-64,607.08	76,341.06	11,733.98

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		316773100	-560.000	FIFTH THIRD BANCORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	32.090000	-11,342.62	17,964.40	6,621.78
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		316773100	-35.000	FIFTH THIRD BANCORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	38.310000	-708.91	1,340.49	631.58
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		337932107	-246.000	FIRSTENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	32.230000	-9,229.68	7,925.94	-1,303.74
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		337932107	-21.000	FIRSTENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	34.860000	-787.90	731.84	-56.06
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		339041105	-3.000	FLEETCOR TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	280.970000	-701.76	842.87	141.11
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		34354P105	-23.000	FLOWSERVE CORP KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	36.900000	-1,010.37	848.45	-161.92
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		34354P105	-3,634.000	FLOWSERVE CORP KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	40.050000	-159,638.59	145,504.61	-14,133.98
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		345370860	-1,475.000	FORD MOTOR CO KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	11.370000	-12,847.70	16,755.62	3,907.92
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		34959J108	-83.000	FORTIVE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	66.080000	-3,718.20	5,483.68	1,765.48
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		34959J108	-119.000	FORTIVE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	67.680000	-5,330.91	8,052.68	2,721.77
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		34964C106	-121.000	FORTUNE BRANDS HOME & SECURITY KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	91.500000	-7,643.98	11,070.23	3,426.25
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		35137L105	-453.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	30.420000	-14,627.92	13,775.42	-852.50
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		35137L105	-238.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	42.925000	-7,685.31	10,213.71	2,528.40
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		35137L204	-175.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	29.330000	-5,549.17	5,130.88	-418.29
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		35137L204	-151.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	40.350000	-4,788.14	6,091.30	1,303.16
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		354613101	-313.000	FRANKLIN RESOURCES INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	29.870000	-9,173.97	9,346.13	172.16
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		35671D857	-637.000	FREEPORT-MCMORAN INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	29.800000	-10,109.79	18,975.81	8,866.02
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		364760108	-144.000	GAP INC/THE KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.150000	-2,799.03	3,188.08	389.05
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		364760108	-121.000	GAP INC/THE KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	30.990000	-2,351.96	3,748.56	1,396.60
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		366651107	-14.000	GARTNER INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	163.070000	-1,679.84	2,282.78	602.94
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		369550108	-120.000	GENERAL DYNAMICS CORP KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	157.530000	-14,848.21	18,901.98	4,053.77
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		369550108	-99.000	GENERAL DYNAMICS CORP KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	177.620000	-12,249.77	17,583.30	5,333.53
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		369604103	-11,371.000	GENERAL ELECTRIC CO KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	11.450000	-201,279.98	130,081.36	-71,198.62
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		369604103	-13,592.000	GENERAL ELECTRIC CO KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	13.220000	-240,594.28	179,549.40	-61,044.88
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		370334104	-235.000	GENERAL MILLS INC KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	56.900000	-11,747.96	13,368.85	1,620.89
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		370334104	-537.000	GENERAL MILLS INC KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	60.070000	-26,845.34	32,252.05	5,406.71
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		37045V100	-618.000	GENERAL MOTORS CO KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	54.130000	-20,496.90	33,445.42	12,948.52
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		37045V100	-444.000	GENERAL MOTORS CO KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	59.820000	-14,725.93	26,555.50	11,829.57
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		372460105	-86.000	GENUINE PARTS CO KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	100.410000	-6,226.68	8,634.20	2,407.52
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		372460105	-81.000	GENUINE PARTS CO KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	117.310000	-5,864.66	9,501.25	3,636.59
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		375558103	-1,730.000	GILEAD SCIENCES INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	65.830000	-91,862.42	113,866.08	22,003.66
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		375558103	-1,822.000	GILEAD SCIENCES INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	64.460000	-96,747.59	117,427.30	20,679.71
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		37940X102	-23.000	GLOBAL PAYMENTS INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	197.880000	-2,648.30	4,550.90	1,902.60
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		37959E102	-62.000	GLOBE LIFE INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	93.030000	-3,542.79	5,767.11	2,224.32
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		38141G104	-17.000	GOLDMAN SACHS GROUP INC/THE KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	293.750000	-2,795.95	4,993.46	2,197.51
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		384802104	-5.000	WW GRAINGER INC KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	372.000000	-1,123.56	1,859.90	736.34
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		384802104	-57.000	WW GRAINGER INC KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	400.540000	-12,808.60	22,830.09	10,021.49
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		40412C101	-101.000	HCA HEALTHCARE INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	188.600000	-9,779.25	19,047.49	9,268.24
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		40434L105	-3,353.000	HP INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	30.080000	-49,928.12	100,824.19	50,896.07
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		406216101	-186.000	HALLIBURTON CO KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	19.110000	-4,113.25	3,552.52	-560.73
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		410345102	-50.000	HANESBRANDS INC KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	15.770000	-1,155.51	787.98	-367.53

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		410345102	-229.000	HANESBRANDS INC KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	20.800000	-5,292.25	4,760.88	-531.37
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		416515104	-85.000	HARTFORD FINANCIAL SERVICES GR KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	50.940000	-3,266.41	4,328.95	1,062.54
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		416515104	-1,945.000	HARTFORD FINANCIAL SERVICES GR KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	67.680000	-74,743.05	131,617.47	56,874.42
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		418056107	-47.000	HASBRO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	95.930000	-3,385.26	4,508.21	1,122.95
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		42250P103	-311.000	HEALTHPEAK PROPERTIES INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	31.930000	-10,018.05	9,927.06	-90.99
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		427866108	-14.000	HERSHEY CO/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	147.220000	-1,500.01	2,060.89	560.88
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		427866108	-150.000	HERSHEY CO/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	154.700000	-16,071.54	23,203.38	7,131.84
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		42809H107	-149.000	HESS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	57.870000	-7,150.65	8,620.94	1,470.29
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		42824C109	-156.000	HEWLETT PACKARD ENTERPRISE CO KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	12.960000	-1,436.91	2,020.15	583.24
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		43300A203	-160.000	HILTON WORLDWIDE HOLDINGS INC KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	110.520000	-12,687.88	17,681.20	4,993.32
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		436106108	-389.000	HOLLYFRONTIER CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	30.090000	-19,829.91	11,700.86	-8,129.05
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		436440101	-69.000	HOLOGIC INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	83.720000	-3,068.24	5,775.86	2,707.62
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		436440101	-106.000	HOLOGIC INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	72.030000	-4,713.53	7,634.08	2,920.55
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		437076102	-1,558.000	HOME DEPOT INC/THE KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	289.100000	-224,239.00	450,399.92	226,160.92
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		438516106	-650.000	HONEYWELL INTERNATIONAL INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	200.590000	-71,449.85	130,374.11	58,924.26
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		438516106	-286.000	HONEYWELL INTERNATIONAL INC KENTUCK..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	212.910000	-31,437.93	60,889.08	29,451.15
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		440452100	-64.000	HORMEL FOODS CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.020000	-2,309.64	3,136.57	826.93
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		440452100	-30.000	HORMEL FOODS CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	47.970000	-1,082.64	1,438.79	356.15
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		44107P104	-708.000	HOST HOTELS & RESORTS INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	14.130000	-10,573.58	9,996.73	-576.85
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		44107P104	-670.000	HOST HOTELS & RESORTS INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	17.820000	-10,006.07	11,932.63	1,926.56
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		443201108	-3.000	HOWMET AEROSPACE INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	27.340000	-63.26	81.98	18.72
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		443201108	-141.000	HOWMET AEROSPACE INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	31.820000	-2,973.33	4,485.18	1,511.85
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		444859102	-26.000	HUMANA INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	385.090000	-5,706.92	10,011.85	4,304.93
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		444859102	-172.000	HUMANA INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	409.820000	-37,753.50	70,486.96	32,733.46
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		445658107	-51.000	JB HUNT TRANSPORT SERVICES INC KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	142.070000	-4,865.25	7,244.89	2,379.64
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		445658107	-13.000	JB HUNT TRANSPORT SERVICES INC KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	162.310000	-1,240.16	2,109.88	869.72
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		446150104	-1,960.000	HUNTINGTON BANCSHARES INC/OH KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	14.120000	-19,433.35	27,654.98	8,221.63
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		446413106	-72.000	HUNTINGTON INGALLS INDUSTRIES KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	161.250000	-16,220.02	11,609.02	-4,611.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		446413106	-23.000	HUNTINGTON INGALLS INDUSTRIES KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	197.260000	-5,181.40	4,536.72	-644.68
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		44980X109	-5.000	IPG PHOTONICS CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	211.630000	-995.75	1,058.09	62.34
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		45167R104	-20.000	IDEX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	199.140000	-3,228.74	3,982.57	753.83
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		452308109	-62.000	ILLINOIS TOOL WORKS INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	197.060000	-6,904.14	12,216.82	5,312.68
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		452308109	-224.000	ILLINOIS TOOL WORKS INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	218.690000	-24,943.98	48,984.07	24,040.09
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		452327109	-131.000	ILLUMINA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	415.900000	-31,550.20	54,481.31	22,931.11
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		45337C102	-70.000	INCYTE CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	79.370000	-7,906.19	5,555.17	-2,351.02
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		45687V106	-10,371.000	INGERSOLL RAND INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	49.450000	-445,953.00	512,739.62	66,786.62
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		458140100	-199.000	INTEL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	58.790000	-7,262.71	11,696.96	4,434.25
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		458140100	-4,351.000	INTEL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	63.760000	-158,794.17	277,374.83	118,580.66
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		459200101	-245.000	INTERNATIONAL BUSINESS MACHINE KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	121.020000	-30,492.34	29,646.79	-845.55
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		459200101	-543.000	INTERNATIONAL BUSINESS MACHINE KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	128.900000	-67,580.99	69,986.91	2,405.92
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		459506101	-125.000	INTERNATIONAL FLAVORS & FRAGRA KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	137.310000	-14,846.20	17,162.41	2,316.21

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		460146103	-84.000	INTERNATIONAL PAPER CO KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	53.580000	-3,272.72	4,499.85	1,227.13
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		460690100	-277.000	INTERPUBLIC GROUP OF COS INC/T KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	25.810000	-5,675.58	7,146.44	1,470.86
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		460690100	-150.000	INTERPUBLIC GROUP OF COS INC/T KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	29.590000	-3,073.42	4,436.97	1,363.55
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		46266C105	-108.000	IQVIA HOLDINGS INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	188.330000	-13,684.69	20,338.45	6,653.76
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		46284V101	-382.000	IRON MOUNTAIN INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	31.940000	-11,644.36	12,196.99	552.63
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		46625H100	-1,644.000	JPMORGAN CHASE & CO KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	138.250000	-121,728.91	227,261.53	105,532.62
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		469814107	-130.000	JACOBS ENGINEERING GROUP INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	107.750000	-9,070.54	14,005.89	4,935.35
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		478160104	-1,162.000	JOHNSON & JOHNSON KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	161.990000	-120,949.88	188,216.60	67,266.72
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		478160104	-1,221.000	JOHNSON & JOHNSON KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	160.040000	-127,091.05	195,395.63	68,304.58
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		48203R104	-56.000	JUNIPER NETWORKS INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	24.410000	-1,407.17	1,366.36	-40.81
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		48203R104	-66.000	JUNIPER NETWORKS INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	25.000000	-1,658.45	1,649.33	-9.12
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		482480100	-71.000	KLA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	294.230000	-8,017.25	20,889.15	12,871.90
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		485170302	-52.000	KANSAS CITY SOUTHERN KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	211.000000	-6,386.85	10,971.23	4,584.38
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		485170302	-180.000	KANSAS CITY SOUTHERN KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	224.160000	-22,108.32	40,346.79	18,238.47
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		487836108	-101.000	KELLOGG CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	57.870000	-6,380.35	5,843.73	-536.62
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		487836108	-76.000	KELLOGG CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	60.810000	-4,801.06	4,620.77	-180.29
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		493267108	-1,016.000	KEYCORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	18.710000	-14,093.01	18,998.77	4,905.76
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		49338L103	-82.000	KEYSIGHT TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	140.590000	-6,271.48	11,527.30	5,255.82
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		49338L103	-26.000	KEYSIGHT TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	134.770000	-1,988.52	3,503.74	1,515.22
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		494368103	-170.000	KIMBERLY-CLARK CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	131.500000	-17,672.77	22,352.80	4,680.03
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		494368103	-68.000	KIMBERLY-CLARK CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	130.320000	-7,069.11	8,861.03	1,791.92
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		49456B101	-2,845.000	KINDER MORGAN INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	14.030000	-65,307.67	39,886.01	-25,421.66
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		500754106	-73.000	KRAFT HEINZ CO/THE KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	32.920000	-3,405.35	2,402.37	-1,002.98
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		500754106	-668.000	KRAFT HEINZ CO/THE KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	39.140000	-31,161.26	26,138.70	-5,022.56
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		501044101	-679.000	KROGER CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	33.450000	-17,124.14	22,705.25	5,581.11
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		501044101	-572.000	KROGER CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	35.400000	-14,425.63	20,242.97	5,817.34
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		501797104	-192.000	L BRANDS INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	48.070000	-7,265.90	9,227.31	1,961.41
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		501797104	-59.000	L BRANDS INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	60.540000	-2,232.75	3,571.25	1,338.50
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		501889208	-60.000	LKQ CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	37.710000	-1,828.75	2,261.94	433.19
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		501889208	-195.000	LKQ CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	43.400000	-5,943.45	8,461.00	2,517.55
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		502431109	-231.000	L3HARRIS TECHNOLOGIES INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	184.900000	-44,847.92	42,708.64	-2,139.28
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		502431109	-234.000	L3HARRIS TECHNOLOGIES INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	197.500000	-45,430.36	46,212.42	782.06
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		50540R409	-75.000	LABORATORY CORP OF AMERICA HOL KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	223.780000	-10,414.58	16,782.37	6,367.79
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		50540R409	-48.000	LABORATORY CORP OF AMERICA HOL KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	240.220000	-6,665.33	11,530.02	4,864.69
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		512807108	-127.000	LAM RESEARCH CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	519.530000	-22,984.39	65,977.58	42,993.19
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		512807108	-201.000	LAM RESEARCH CORP KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	542.310000	-36,376.88	109,001.74	72,624.86
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		513272104	-11.000	LAMB WESTON HOLDINGS INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	79.220000	-799.33	871.29	71.96
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		513272104	-28.000	LAMB WESTON HOLDINGS INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	80.240000	-2,034.66	2,246.42	211.76
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		517834107	-90.000	LAS VEGAS SANDS CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	52.950000	-5,333.17	4,764.49	-568.68
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		517834107	-356.000	LAS VEGAS SANDS CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	63.740000	-21,095.63	22,687.76	1,592.13
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		524660107	-17.000	LEGGETT & PLATT INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.600000	-565.19	724.01	158.82
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		525327102	-97.000	LEIDOS HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	107.270000	-8,641.67	10,403.99	1,762.32

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		525327102	-105.000	LEIDOS HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	94.950000	-9,354.38	9,968.64	614.26
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		526057104	-673.000	LENNAR CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	95.120000	-32,525.30	64,008.70	31,483.40
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		534187109	-298.000	LINCOLN NATIONAL CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	50.000000	-11,552.07	14,896.69	3,344.62
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		534187109	-193.000	LINCOLN NATIONAL CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	63.740000	-7,481.71	12,299.82	4,818.11
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		539830109	-320.000	LOCKHEED MARTIN CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	337.230000	-79,639.24	107,908.01	28,268.77
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		539830109	-289.000	LOCKHEED MARTIN CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	355.070000	-71,924.19	102,611.81	30,687.62
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		540424108	-20.000	LOEWS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	47.810000	-817.53	955.97	138.44
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		540424108	-362.000	LOEWS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	52.400000	-14,797.29	18,965.08	4,167.79
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		548661107	-954.000	LOWE'S COS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	179.490000	-73,377.11	171,223.04	97,845.93
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		550241103	-394.000	LUMEN TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	11.740000	-7,504.94	4,621.51	-2,883.43
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		550241103	-392.000	LUMEN TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	13.980000	-7,466.84	5,476.21	-1,990.63
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		55261F104	-72.000	M&T BANK CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	141.000000	-8,186.45	10,151.05	1,964.60
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		552953101	-393.000	MGM RESORTS INTERNATIONAL KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	40.030000	-11,082.12	15,727.77	4,645.65
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		55354G100	-1.000	MSCI INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	410.360000	-225.22	410.34	185.12
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		565849106	-934.000	MARATHON OIL CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	7.810000	-10,225.66	7,285.03	-2,940.63
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		56585A102	-1,431.000	MARATHON PETROLEUM CORP KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	47.330000	-49,204.76	67,713.42	18,508.66
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		571748102	-114.000	MARSH & MCLENNAN COS INC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	116.880000	-8,406.37	13,323.11	4,916.74
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		571903202	-47.000	MARRIOTT INTERNATIONAL INC/MD KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	125.450000	-3,718.20	5,895.54	2,177.34
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		571903202	-87.000	MARRIOTT INTERNATIONAL INC/MD KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	152.280000	-6,882.63	13,247.42	6,364.79
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		573284106	-45.000	MARTIN MARIETTA MATERIALS INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	295.190000	-8,294.83	13,282.80	4,987.97
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		574599106	-23.000	MASCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	55.920000	-705.69	1,285.90	580.21
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		574599106	-275.000	MASCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	57.320000	-8,437.65	15,760.16	7,322.51
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		57772K101	-7.000	MAXIM INTEGRATED PRODUCTS INC KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	89.490000	-378.25	626.34	248.09
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		57772K101	-129.000	MAXIM INTEGRATED PRODUCTS INC KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	89.320000	-6,970.64	11,520.93	4,550.29
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		579780206	-52.000	MCCORMICK & CO INC/MD KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	88.880000	-2,827.67	4,621.13	1,793.46
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		579780206	-109.000	MCCORMICK & CO INC/MD KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	86.540000	-5,927.23	9,431.72	3,504.49
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		580135101	-1,203.000	MCDONALD'S CORP KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	222.440000	-157,184.68	267,581.92	110,397.24
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		58155Q103	-137.000	MCKESSON CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	186.070000	-16,675.61	25,489.65	8,814.04
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		58155Q103	-120.000	MCKESSON CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	189.770000	-14,606.38	22,771.08	8,164.70
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		58933Y105	-4,264.000	MERCK & CO INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	76.030000	-265,502.73	324,142.11	58,639.38
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		58933Y105	-2,439.000	MERCK & CO INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	77.510000	-151,867.07	189,021.53	37,154.46
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		59156R108	-761.000	METLIFE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	51.900000	-28,082.69	39,487.41	11,404.72
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		59156R108	-645.000	METLIFE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	61.290000	-23,802.01	39,525.39	15,723.38
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		592688105	-22.000	METTLER-TOLEDO INTERNATIONAL I KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	1,216.940000	-13,126.90	26,771.86	13,644.96
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		592688105	-42.000	METTLER-TOLEDO INTERNATIONAL I KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	1,123.150000	-25,060.44	47,171.63	22,111.19
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		595017104	-194.000	MICROCHIP TECHNOLOGY INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	143.740000	-14,294.57	27,883.00	13,588.43
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		595112103	-1,562.000	MICRON TECHNOLOGY INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	90.510000	-51,552.40	141,360.27	89,807.87
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		59522J103	-87.000	MID-AMERICA APARTMENT COMMUNIT KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	141.520000	-9,456.42	12,311.30	2,854.88
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		608190104	-27.000	MOHAWK INDUSTRIES INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	149.060000	-3,698.47	4,024.26	325.79
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		60871R209	-261.000	MOLSON COORS BEVERAGE CO KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.060000	-14,417.94	12,801.76	-1,616.18

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		60871R209	-238.000	MOLSON COORS BEVERAGE CO KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	49.200000	-13,147.39	11,707.16	-1,440.23
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		609207105	-437.000	MONDELEZ INTERNATIONAL INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	56.000000	-16,831.53	24,467.08	7,635.55
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		609207105	-1,746.000	MONDELEZ INTERNATIONAL INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	58.100000	-67,249.08	101,424.62	34,175.54
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		61174X109	-33.000	MONSTER BEVERAGE CORP KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	87.920000	-1,677.97	2,901.01	1,223.04
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		615369105	-3.000	MOODY'S CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	276.850000	-440.14	830.50	390.36
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		615369105	-15.000	MOODY'S CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	287.790000	-2,200.71	4,316.67	2,115.96
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		620076307	-60.000	MOTOROLA SOLUTIONS INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	182.210000	-6,593.59	10,931.75	4,338.16
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		620076307	-127.000	MOTOROLA SOLUTIONS INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	183.220000	-13,956.43	23,267.55	9,311.12
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		629377508	-64.000	NRG ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	41.950000	-1,669.48	2,684.10	1,014.62
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		62944T105	-1.000	NVR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	4,434.990000	-3,560.17	4,434.95	874.78
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		62955J103	-529.000	NOV INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	13.780000	-15,572.63	7,284.16	-8,288.47
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		631103108	-15.000	NASDAQ INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	145.740000	-1,132.07	2,185.93	1,053.86
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		64110D104	-384.000	NETAPP INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	70.160000	-17,383.46	26,937.46	9,554.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		651229106	-439.000	NEWELL BRANDS INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	26.230000	-10,608.76	11,510.32	901.56
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		651229106	-489.000	NEWELL BRANDS INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	26.090000	-11,817.04	12,753.05	936.01
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		651639106	-1,400.000	NEWMONT CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	61.930000	-54,411.41	86,687.55	32,276.14
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		65249B109	-378.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	20.300000	-4,782.12	7,669.45	2,887.33
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		65249B109	-495.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	27.300000	-6,262.30	13,508.48	7,246.18
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		65249B208	-122.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	19.620000	-1,671.03	2,392.36	721.33
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		65249B208	-54.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	25.130000	-739.64	1,356.47	616.83
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		65339F101	-171.000	NEXTERA ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	83.000000	-6,986.06	14,190.97	7,204.91
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		65473P105	-255.000	NISOURCE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.760000	-5,173.52	5,801.12	627.60
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		65473P105	-335.000	NISOURCE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	23.690000	-6,796.58	7,932.75	1,136.17
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		655844108	-287.000	NORFOLK SOUTHERN CORP KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	245.570000	-34,960.86	70,474.16	35,513.30
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		655844108	-100.000	NORFOLK SOUTHERN CORP KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	260.460000	-12,181.48	26,044.86	13,863.38
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		665859104	-62.000	NORTHERN TRUST CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	102.610000	-4,319.08	6,361.16	2,042.08
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		666807102	-86.000	NORTHROP GRUMMAN CORP KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	301.850000	-17,330.20	25,957.66	8,627.46
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		666807102	-168.000	NORTHROP GRUMMAN CORP KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	308.650000	-33,854.34	51,851.25	17,996.91
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		668771108	-308.000	NORTONLIFELOCK INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	21.120000	-6,161.82	6,501.84	340.02
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		670346105	-355.000	NUCOR CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	52.020000	-15,577.96	18,463.14	2,885.18
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		670346105	-319.000	NUCOR CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	71.320000	-13,998.23	22,747.77	8,749.54
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		67066G104	-90.000	NVIDIA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	513.830000	-15,470.30	46,243.56	30,773.26
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		67103H107	-24.000	O'REILLY AUTOMOTIVE INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	451.840000	-5,855.69	10,843.68	4,987.99
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		67103H107	-85.000	O'REILLY AUTOMOTIVE INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	488.100000	-20,738.89	41,487.43	20,748.54
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		674599105	-2,601.000	OCCIDENTAL PETROLEUM CORP KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.300000	-86,941.42	57,975.00	-28,966.42
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		679580100	-121.000	OLD DOMINION FREIGHT LINE INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	204.360000	-16,874.22	24,725.80	7,851.58
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		681919106	-245.000	OMNICOM GROUP INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	64.860000	-14,656.08	15,887.89	1,231.81
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		682680103	-512.000	ONEOK INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.460000	-21,385.94	21,733.91	347.97
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		68389X105	-937.000	ORACLE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.260000	-36,678.67	62,075.93	25,397.26
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		68902V107	-257.000	OTIS WORLDWIDE CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.860000	-12,585.72	17,180.36	4,594.64

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		693475105	-126.000	PNC FINANCIAL SERVICES GROUP I KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	156.680000	-11,553.35	19,739.98	8,186.63
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		693506107	-71.000	PPG INDUSTRIES INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	139.260000	-5,946.23	9,886.53	3,940.30
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		693506107	-170.000	PPG INDUSTRIES INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	147.420000	-14,237.46	25,059.57	10,822.11
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		69351T106	-1,019.000	PPL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	27.900000	-29,190.16	28,419.28	-770.88
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		69351T106	-1,388.000	PPL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	29.590000	-39,760.50	41,056.83	1,296.33
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		693718108	-160.000	PACCAR INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	97.100000	-8,256.16	15,534.05	7,277.89
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		695156109	-52.000	PACKAGING CORP OF AMERICA KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	132.330000	-5,691.63	6,880.48	1,188.85
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		701094104	-91.000	PARKER-HANNIFIN CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	268.980000	-11,790.27	24,475.72	12,685.45
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		701094104	-17.000	PARKER-HANNIFIN CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	311.050000	-2,202.58	5,287.65	3,085.07
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		704326107	-214.000	PAYCHEX INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	95.840000	-12,346.09	20,507.51	8,161.42
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		712704105	-363.000	PEOPLE'S UNITED FINANCIAL INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	14.680000	-5,377.13	5,325.09	-52.04
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		713448108	-582.000	PEPSICO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	139.680000	-56,985.48	81,286.14	24,300.66
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		713448108	-530.000	PEPSICO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	134.500000	-51,893.99	71,279.33	19,385.34
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		714046109	-122.000	PERKINELMER INC KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	142.370000	-8,082.51	17,367.53	9,285.02
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		714046109	-165.000	PERKINELMER INC KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	128.400000	-10,931.26	21,184.24	10,252.98
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		717081103	-16,000.000	PFIZER INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	34.890000	-484,953.42	558,067.66	73,114.24
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		717081103	-3,789.000	PFIZER INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	35.530000	-114,843.03	134,584.59	19,741.56
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		718172109	-534.000	PHILIP MORRIS INTERNATIONAL IN KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	83.630000	-36,684.30	44,652.09	7,967.79
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		718172109	-1,210.000	PHILIP MORRIS INTERNATIONAL IN KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	89.250000	-83,123.59	107,979.84	24,856.25
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		718546104	-680.000	PHILLIPS 66 KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	71.930000	-41,869.52	48,904.51	7,034.99
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		723484101	-79.000	PINNACLE WEST CAPITAL CORP KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	77.060000	-5,466.85	6,086.81	619.96
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		723484101	-88.000	PINNACLE WEST CAPITAL CORP KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	80.790000	-6,089.65	7,108.60	1,018.95
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		73278L105	-15.000	POOL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	340.800000	-5,102.45	5,111.82	9.37
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		74144T108	-136.000	T ROWE PRICE GROUP INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	160.540000	-12,277.53	21,831.59	9,554.06
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		74251V102	-200.000	PRINCIPAL FINANCIAL GROUP INC KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	52.820000	-7,820.93	10,561.76	2,740.83
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		742718109	-514.000	PROCTER & GAMBLE CO/THE KENTUCKY RE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	129.030000	-45,249.20	66,314.81	21,065.61
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		742718109	-1,636.000	PROCTER & GAMBLE CO/THE KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	128.010000	-144,022.74	209,406.93	65,384.19
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		74340W103	-395.000	PROLOGIS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	100.380000	-26,736.73	39,645.94	12,909.21
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		744320102	-357.000	PRUDENTIAL FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	82.780000	-24,530.52	29,548.23	5,017.71
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		744573106	-107.000	PUBLIC SERVICE ENTERPRISE GROU KENTU..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	58.560000	-4,365.19	6,264.71	1,899.52
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		744573106	-335.000	PUBLIC SERVICE ENTERPRISE GROU KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	58.910000	-13,666.73	19,731.39	6,064.66
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		745867101	-260.000	PULTEGROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	48.990000	-6,475.93	12,734.73	6,258.80
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		74736K101	-145.000	QORVO INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	179.850000	-12,421.15	26,076.66	13,655.51
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		747525103	-586.000	QUALCOMM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	131.020000	-39,313.63	76,771.46	37,457.83
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		74762E102	-266.000	QUANTA SERVICES INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	75.310000	-9,116.56	20,029.35	10,912.79
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		74834L100	-119.000	QUEST DIAGNOSTICS INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	121.990000	-9,540.98	14,515.29	4,974.31
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		74834L100	-166.000	QUEST DIAGNOSTICS INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	125.280000	-13,309.27	20,794.71	7,485.44
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		751212101	-33.000	RALPH LAUREN CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	107.830000	-3,654.29	3,557.98	-96.31
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		75513E101	-2,236.000	RAYTHEON TECHNOLOGIES CORP KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	72.680000	-139,664.74	162,486.52	22,821.78
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		756109104	-105.000	REALTY INCOME CORP KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	60.950000	-6,266.86	6,398.55	131.69
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		758849103	-50.000	REGENCY CENTERS CORP KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.170000	-2,971.60	2,457.94	-513.66

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		75886F107	-84.000	REGENERON PHARMACEUTICALS INC KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	473.700000	-36,361.01	39,789.75	3,428.74
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		7591EP100	-508.000	REGIONS FINANCIAL CORP KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	18.980000	-6,489.46	9,636.54	3,147.08
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		760759100	-1.000	REPUBLIC SERVICES INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	92.040000	-63.05	92.02	28.97
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		760759100	-60.000	REPUBLIC SERVICES INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	96.010000	-3,783.22	5,759.97	1,976.75
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		761152107	-35.000	RESMED INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	185.600000	-4,674.86	6,495.61	1,820.75
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		770323103	-161.000	ROBERT HALF INTERNATIONAL INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	70.370000	-7,141.09	11,327.70	4,186.61
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		773903109	-59.000	ROCKWELL AUTOMATION INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	241.270000	-7,260.78	14,234.02	6,973.24
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		775711104	-73.000	ROLLINS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	33.780000	-1,999.05	2,465.19	466.14
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		776696106	-27.000	ROPER TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	403.750000	-6,380.55	10,900.73	4,520.18
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		776696106	-111.000	ROPER TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	395.000000	-26,231.17	43,843.66	17,612.49
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		778296103	-9.000	ROSS STORES INC KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	121.310000	-554.27	1,091.69	537.42
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		78409V104	-216.000	S&P GLOBAL INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	328.450000	-36,180.79	70,941.47	34,760.68
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		78409V104	-121.000	S&P GLOBAL INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	347.370000	-20,267.94	42,030.34	21,762.40
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		78410G104	-164.000	SBA COMMUNICATIONS CORP KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	266.070000	-33,902.24	43,633.61	9,731.37
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		78440X804	-18.000	SL GREEN REALTY CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	63.100000	-1,757.27	1,135.59	-621.68
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		78440X804	-2,025.000	SL GREEN REALTY CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	73.960000	-197,692.51	149,747.98	-47,944.53
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		79466L302	-114.000	SALESFORCE.COM INC KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	237.980000	-14,661.50	27,127.98	12,466.48
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		79466L302	-70.000	SALESFORCE.COM INC KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	212.200000	-9,002.67	14,853.22	5,850.55
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		806407102	-143.000	HENRY SCHEIN INC KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	69.830000	-8,406.82	9,984.03	1,577.21
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		806407102	-26.000	HENRY SCHEIN INC KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.810000	-1,528.51	1,736.79	208.28
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		806857108	-805.000	SCHLUMBERGER LTD KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	24.810000	-32,853.79	19,963.55	-12,890.24
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		81211K100	-86.000	SEALED AIR CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	43.880000	-2,723.33	3,772.73	1,049.40
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		81211K100	-17.000	SEALED AIR CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	44.970000	-538.33	764.31	225.98
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		824348106	-21.000	SHERWIN-WILLIAMS CO/THE KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	710.320000	-7,633.39	14,916.18	7,282.79
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		824348106	-52.000	SHERWIN-WILLIAMS CO/THE KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	706.250000	-18,901.73	36,724.29	17,822.56
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		828806109	-67.000	SIMON PROPERTY GROUP INC KENTUCKY R..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	95.160000	-7,639.11	6,374.90	-1,264.21
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		83088M102	-162.000	SKYWORKS SOLUTIONS INC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	175.790000	-15,496.53	28,476.21	12,979.68
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		831865209	-153.000	A O SMITH CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	58.640000	-8,043.95	8,970.19	926.24
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		831865209	-212.000	A O SMITH CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	67.480000	-11,145.87	14,303.56	3,157.69
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		832696405	-61.000	J M SMUCKER CO/THE KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	114.090000	-6,063.65	6,958.72	895.07
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		832696405	-264.000	J M SMUCKER CO/THE KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	126.390000	-26,242.68	33,364.14	7,121.46
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		833034101	-117.000	SNAP-ON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	188.860000	-13,602.44	22,094.96	8,492.52
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		833034101	-75.000	SNAP-ON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	225.400000	-8,719.51	16,904.16	8,184.65
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		842587107	-278.000	SOUTHERN CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	60.340000	-13,364.29	16,771.36	3,407.07
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		842587107	-61.000	SOUTHERN CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	59.700000	-2,932.45	3,641.07	708.62
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		844741108	-149.000	SOUTHWEST AIRLINES CO KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.130000	-4,812.56	7,318.71	2,506.15
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		854502101	-188.000	STANLEY BLACK & DECKER INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	196.670000	-19,790.04	36,971.89	17,181.85
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		855244109	-595.000	STARBUCKS CORP KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	103.640000	-32,391.28	61,658.48	29,267.20
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		857477103	-492.000	STATE STREET CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	73.790000	-28,392.48	36,298.95	7,906.47
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		857477103	-89.000	STATE STREET CORP KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	84.160000	-5,136.04	7,489.31	2,353.27
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		871607107	-43.000	SYNOPSYS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	227.860000	-5,025.96	9,797.50	4,771.54

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		871829107	-568.000	SYSCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	76.520000	-29,189.29	43,456.71	14,267.42
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		872540109	-115.000	TJX COS INC/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	66.610000	-4,360.19	7,658.96	3,298.77
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		872590104	-486.000	T-MOBILE US INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	130.600000	-47,424.48	63,465.33	16,040.85
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		874054109	-30.000	TAKE-TWO INTERACTIVE SOFTWARE KENTU..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	169.740000	-3,616.23	5,091.87	1,475.64
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		876030107	-24.000	TAPESTRY INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	36.180000	-887.76	868.06	-19.70
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		876030107	-152.000	TAPESTRY INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	44.690000	-5,622.48	6,791.32	1,168.84
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		87612E106	-322.000	TARGET CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	188.590000	-27,969.23	60,721.41	32,752.18
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		87612E106	-420.000	TARGET CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	187.550000	-36,481.60	78,766.39	42,284.79
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		879360105	-39.000	TELEDYNE TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	387.440000	-12,716.68	15,109.43	2,392.75
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		880770102	-62.000	TERADYNE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	114.910000	-5,016.77	7,123.76	2,106.99
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		882508104	-185.000	TEXAS INSTRUMENTS INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	172.000000	-14,451.09	31,817.44	17,366.35
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		882508104	-480.000	TEXAS INSTRUMENTS INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	175.980000	-37,494.71	84,465.16	46,970.45
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		883203101	-218.000	TEXTRON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	47.280000	-7,402.74	10,304.63	2,901.89
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		883203101	-88.000	TEXTRON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	55.310000	-2,988.26	4,866.37	1,878.11
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		883556102	-381.000	THERMO FISHER SCIENTIFIC INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	488.960000	-83,102.86	186,285.83	103,182.97
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		883556102	-139.000	THERMO FISHER SCIENTIFIC INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	445.010000	-30,318.37	61,854.68	31,536.31
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		88579Y101	-82.000	3M CO KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	177.100000	-10,319.01	14,521.05	4,202.04
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		88579Y101	-502.000	3M CO KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	188.710000	-63,172.49	94,726.91	31,554.42
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		886547108	-3,076.000	TIFFANY & CO C/DECL// US8865471085 1792..		1/7/2021	1/7/2021	1/7/2021	131.500000	-279,161.64	404,494.00	125,332.36
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		892356106	-62.000	TRACTOR SUPPLY CO KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	172.980000	-5,747.98	10,724.08	4,976.10
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		893641100	-40.000	TRANSDIGM GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	610.000000	-15,609.91	24,399.06	8,789.15
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		896239100	-66.000	TRIMBLE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	74.680000	-4,715.04	4,928.19	213.15
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		89832Q109	-689.000	TRUIST FINANCIAL CORP KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	53.370000	-25,110.06	36,764.22	11,654.16
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		902252105	-12.000	TYLER TECHNOLOGIES INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	424.900000	-4,109.31	5,098.56	989.25
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		902252105	-28.000	TYLER TECHNOLOGIES INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	420.040000	-9,588.38	11,760.78	2,172.40
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		902494103	-719.000	TYSON FOODS INC KENTUCKY RETIREMENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	66.220000	-35,686.56	47,603.93	11,917.37
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		902494103	-207.000	TYSON FOODS INC KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	76.750000	-10,274.16	15,885.09	5,610.93
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		902653104	-112.000	UDR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	39.740000	-4,454.87	4,449.66	-5.21
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		902973304	-1,257.000	US BANCORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	46.310000	-46,416.07	58,197.81	11,781.74
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		902973304	-943.000	US BANCORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	55.210000	-34,821.28	52,053.33	17,232.05
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		90384S303	-16.000	ULTA BEAUTY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	321.840000	-3,685.50	5,149.25	1,463.75
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		904311107	-30.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	20.260000	-682.48	607.48	-75.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		904311107	-31.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	23.430000	-705.23	726.01	20.78
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		904311206	-63.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	17.360000	-1,334.40	1,093.02	-241.38
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		904311206	-3.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	19.250000	-63.54	57.71	-5.83
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		907818108	-462.000	UNION PACIFIC CORP KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	204.450000	-48,396.50	94,449.19	46,052.69
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		910047109	-615.000	UNITED AIRLINES HOLDINGS INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	42.410000	-32,834.11	26,075.42	-6,758.69
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		911363109	-144.000	UNITED RENTALS INC KENTUCKY RETIREME..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	259.830000	-18,274.16	37,413.25	19,139.09
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		91324P102	-173.000	UNITEDHEALTH GROUP INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	329.320000	-29,881.21	56,969.37	27,088.16
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		91324P102	-989.000	UNITEDHEALTH GROUP INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	365.580000	-170,823.79	361,546.88	190,723.09
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		913903100	-45.000	UNIVERSAL HEALTH SERVICES INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	138.000000	-5,281.77	6,209.51	927.74

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		91529Y106	-414.000	UNUM GROUP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	24.690000	-10,934.80	10,217.29	-717.51
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		918204108	-192.000	VF CORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	81.360000	-12,059.47	15,618.85	3,559.38
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		918204108	-81.000	VF CORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	79.630000	-5,087.59	6,449.18	1,361.59
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		91913Y100	-785.000	VALERO ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	61.060000	-37,616.28	47,923.19	10,306.91
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92220P105	-54.000	VARIAN MEDICAL SYSTEMS INC KENTUCKY ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	176.070000	-5,279.47	9,507.02	4,227.55
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92220P105	-20.000	VARIAN MEDICAL SYSTEMS INC KENTUCKY ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	176.450000	-1,955.36	3,528.78	1,573.42
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92343E102	-93.000	VERISIGN INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	192.050000	-11,921.43	17,859.62	5,938.19
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92343V104	-3,007.000	VERIZON COMMUNICATIONS INC KENTUCKY..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	55.140000	-149,495.73	165,772.24	16,276.51
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92343V104	-2,075.000	VERIZON COMMUNICATIONS INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	56.240000	-103,160.50	116,676.65	13,516.15
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92345Y106	-24.000	VERISK ANALYTICS INC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	171.870000	-2,820.15	4,124.61	1,304.46
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92532F100	-81.000	VERTEX PHARMACEUTICALS INC KENTUCKY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	216.110000	-12,620.89	17,504.01	4,883.12
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92556H206	-53.000	VIACOMCBS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	52.060000	-1,765.71	2,758.58	992.87
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92556H206	-555.000	VIACOMCBS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	97.350000	-18,490.03	54,023.42	35,533.39
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92556V106	-1,037.000	VIATRIS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	14.780000	-14,939.74	15,316.41	376.67
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		928881101	-4,701.000	VONTIER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	32.120000	-106,197.86	150,948.33	44,750.47
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		929042109	-137.000	VORNADO REALTY TRUST KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	37.350000	-7,837.15	5,115.46	-2,721.69
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		929160109	-57.000	VULCAN MATERIALS CO KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	153.150000	-5,406.78	8,728.78	3,322.00
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92939U106	-180.000	WEC ENERGY GROUP INC KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	86.750000	-11,767.79	15,612.85	3,845.06
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92939U106	-68.000	WEC ENERGY GROUP INC KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	88.820000	-4,445.61	6,039.04	1,593.43
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		929740108	-192.000	WESTINGHOUSE AIR BRAKE TECHNOL KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	80.470000	-13,122.61	15,447.97	2,325.36
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		931142103	-1,027.000	WALMART INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	142.530000	-94,080.22	146,364.80	52,284.58
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		931427108	-732.000	WALGREENS BOOTS ALLIANCE INC KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	49.270000	-36,902.91	36,057.52	-845.39
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		931427108	-284.000	WALGREENS BOOTS ALLIANCE INC KENTUC..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	52.540000	-14,317.52	14,918.44	600.92
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		94106L109	-22.000	WASTE MANAGEMENT INC KENTUCKY RETI..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	113.080000	-1,608.31	2,487.48	879.17
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		94106L109	-70.000	WASTE MANAGEMENT INC KENTUCKY RETI..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	121.570000	-5,117.35	8,509.15	3,391.80
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		941848103	-15.000	WATERS CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	268.700000	-2,273.20	4,030.32	1,757.12
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		949746101	-781.000	WELLS FARGO & CO KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	32.660000	-28,768.10	25,499.08	-3,269.02
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		949746101	-746.000	WELLS FARGO & CO KENTUCKY RETIREMEN..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	39.630000	-27,478.88	29,556.36	2,077.48
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		955306105	-30.000	WEST PHARMACEUTICAL SERVICES I KENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	277.150000	-6,450.80	8,314.15	1,863.35
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		958102105	-411.000	WESTERN DIGITAL CORP KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	70.580000	-19,180.21	29,004.12	9,823.91
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		959802109	-128.000	WESTERN UNION CO/THE KENTUCKY RETIR..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	24.450000	-2,554.49	3,128.30	573.81
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		96145D105	-106.000	WESTROCK CO KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	51.790000	-4,008.13	5,488.65	1,480.52
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		963320106	-88.000	WHIRLPOOL CORP KENTUCKY RETIREMENT..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	218.460000	-9,795.76	19,223.50	9,427.74
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		969457100	-892.000	WILLIAMS COS INC/THE KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	22.020000	-20,487.43	19,632.48	-854.95
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		98419M100	-36.000	XYLEM INC/NY KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	97.170000	-1,952.64	3,497.68	1,545.04
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		98419M100	-159.000	XYLEM INC/NY KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	104.010000	-8,624.17	16,535.91	7,911.74
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		98421M106	-18.000	XEROX HOLDINGS CORP KENTUCKY RETIRE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	23.170000	-450.95	416.87	-34.08
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		98421M106	-4,650.000	XEROX HOLDINGS CORP KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	24.790000	-116,494.46	115,226.41	-1,268.05
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		988498101	-379.000	YUM! BRANDS INC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	107.960000	-25,944.76	40,912.84	14,968.08
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		989701107	-72.000	ZIONS BANCORP NA KENTUCKY RETIREMEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	48.220000	-2,806.05	3,471.04	664.99
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		98978V103	-5.000	ZOETIS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	157.130000	-411.85	785.58	373.73

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Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		98978V103	-180.000	ZOETIS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	153.120000	-14,826.51	27,559.65	12,733.14
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G0176J109	-138.000	ALLEGION PLC KENTUCKY RETIREMENT SY..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	119.920000	-9,694.70	16,547.49	6,852.79
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G0250X107	-423.000	AMCOR PLC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	11.180000	-4,456.27	4,724.80	268.53
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G0403H108	-30.000	AON PLC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	222.900000	-3,736.32	6,686.66	2,950.34
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G29183103	-256.000	EATON CORP PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	120.540000	-18,255.01	30,854.99	12,599.98
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G3223R108	-6.000	EVEREST RE GROUP LTD KENTUCKY RETIR..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	220.930000	-1,457.63	1,325.49	-132.14
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G47567105	-410.000	IHS MARKIT LTD KENTUCKY RETIREMENT S..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	89.960000	-24,661.20	36,878.68	12,217.48
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G47567105	-228.000	IHS MARKIT LTD KENTUCKY RETIREMENT S..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	95.340000	-13,714.03	21,735.12	8,021.09
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G491BT108	-446.000	INVESCO LTD KENTUCKY RETIREMENT SYS..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	21.780000	-8,568.45	9,709.20	1,140.75
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G51502105	-10.000	JOHNSON CONTROLS INTERNATIONAL KEN..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	51.200000	-381.39	511.88	130.49
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G5494J103	-56.000	LINDE PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	269.120000	-9,025.97	15,070.08	6,044.11
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G6518L108	-91.000	NIELSEN HOLDINGS PLC KENTUCKY RETIRE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	26.230000	-2,694.23	2,386.00	-308.23
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G66721104	-567.000	NORWEGIAN CRUISE LINE HOLDINGS KENT..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	24.400000	-19,911.39	13,828.82	-6,082.57
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G7945M107	-558.000	SEAGATE TECHNOLOGY PLC KENTUCKY RE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	74.630000	-21,718.24	41,637.74	19,919.50
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G7S00T104	-172.000	PENTAIR PLC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	61.020000	-5,882.89	10,493.66	4,610.77
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G8473T100	-96.000	STERIS PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	185.610000	-14,781.05	17,817.20	3,036.15
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G8473T100	-69.000	STERIS PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	187.240000	-10,623.88	12,918.80	2,294.92
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G87110105	-214.000	TECHNIPFMC PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	11.450000	-5,053.97	2,448.10	-2,605.87
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G87110105	-11,787.000	TECHNIPFMC PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	7.830000	-278,369.84	92,173.86	-186,195.98
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G8994E103	-86.000	TRANE TECHNOLOGIES PLC KENTUCKY RET..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	148.840000	-5,851.84	12,799.09	6,947.25
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G8994E103	-187.000	TRANE TECHNOLOGIES PLC KENTUCKY RET..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	164.100000	-12,724.36	30,684.67	17,960.31
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G96629103	-8.000	WILLIS TOWERS WATSON PLC KENTUCKY R..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	220.000000	-1,204.12	1,759.91	555.79
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G97822103	-147.000	PERRIGO CO PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	43.570000	-14,055.28	6,403.17	-7,652.11
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G97822103	-220.000	PERRIGO CO PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	42.650000	-21,035.11	9,380.75	-11,654.36
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		H1467J104	-283.000	CHUBB LTD KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	162.730000	-32,708.19	46,048.74	13,340.55
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		H2906T109	-95.000	GARMIN LTD KENTUCKY RETIREMENT SYST..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	119.270000	-6,824.04	11,329.44	4,505.40
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		H84989104	-343.000	TE CONNECTIVITY LTD KENTUCKY RETIREM..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	128.890000	-22,539.74	44,204.86	21,665.12
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		H84989104	-3.000	TE CONNECTIVITY LTD KENTUCKY RETIREM..	UBS SECURIT..	3/19/2021	3/19/2021	3/23/2021	129.150000	-197.14	387.41	190.27
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		N53745100	-15.000	LYONDELLBASELL INDUSTRIES NV KENTUC..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	90.900000	-1,003.48	1,363.31	359.83
	KR3F19020002	KR3F19020002: S&P 500 INDEX	S		V7780T103	-286.000	ROYAL CARIBBEAN CRUISES LTD KENTUCK..	UBS SECURIT..	2/4/2021	2/4/2021	2/8/2021	70.840000	-21,969.91	20,256.93	-1,712.98

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Transaction Detail

INTERNAL TIPS - KR3F39010002 Period : 1/1/2021 to 3/31/2021

.	Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL						**0.000**							**0.00**	**-0.17**	**0.00**
INTEREST						**0.000**							**9.52**	**9.52**	**0.00**
U.S. DOLLAR						**0.000**							**9.52**	**9.52**	**0.00**
	KR3F39010002	KR3F39010002: INTERNAL TIPS	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/5/2021	1/5/2021	1/1/2021	0.000000	3.69	3.69	0.00
	KR3F39010002	KR3F39010002: INTERNAL TIPS	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/2/2021	2/2/2021	2/1/2021	0.000000	3.64	3.64	0.00
	KR3F39010002	KR3F39010002: INTERNAL TIPS	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/2/2021	3/2/2021	3/1/2021	0.000000	2.19	2.19	0.00
INTEREST ACCRUAL						**0.000**							**0.00**	**-0.17**	**0.00**
U.S. DOLLAR						**0.000**							**0.00**	**-0.17**	**0.00**
	KR3F39010002	KR3F39010002: INTERNAL TIPS	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/31/2020	12/31/2020	1/1/2021	0.000000	0.00	-0.10	0.00
	KR3F39010002	KR3F39010002: INTERNAL TIPS	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/28/2021	2/28/2021	3/1/2021	0.000000	0.00	-0.07	0.00
PURCHASES						**9.520**							**9.52**	**-9.52**	**0.00**
U.S. DOLLAR						**9.520**							**9.52**	**-9.52**	**0.00**
	KR3F39010002	KR3F39010002: INTERNAL TIPS	B		996085619	3.690	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	1/5/2021	1/5/2021	1/5/2021	1.000000	3.69	-3.69	0.00
	KR3F39010002	KR3F39010002: INTERNAL TIPS	B		996085619	3.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	2/2/2021	2/2/2021	2/2/2021	1.000000	3.64	-3.64	0.00
	KR3F39010002	KR3F39010002: INTERNAL TIPS	B		996085619	2.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	3/2/2021	3/2/2021	3/2/2021	1.000000	2.19	-2.19	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						**0.000**							**-9.52**	**-9.52**	**0.00**
U.S. DOLLAR						**0.000**							**-9.52**	**-9.52**	**0.00**
	KR3F39010002	KR3F39010002: INTERNAL TIPS	CW		99VVARLW7	0.000	TRANSFER TO KR3F9001002 KRS INS REAL ..		1/11/2021	1/11/2021		0.000000	-3.69	-3.69	0.00
	KR3F39010002	KR3F39010002: INTERNAL TIPS	CW		99VVARLW7	0.000	TRANSFER TO KR3F9001002 KRS INS REAL ..		2/8/2021	2/8/2021		0.000000	-3.64	-3.64	0.00
	KR3F39010002	KR3F39010002: INTERNAL TIPS	CW		99VVARLW7	0.000	TRANSFER TO KR3F9001002 KRS INS REAL ..		3/8/2021	3/8/2021		0.000000	-2.19	-2.19	0.00
SALES						**-9.520**							**-9.52**	**9.52**	**0.00**
U.S. DOLLAR						**-9.520**							**-9.52**	**9.52**	**0.00**
	KR3F39010002	KR3F39010002: INTERNAL TIPS	S		996085619	-3.690	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		1/11/2021	1/11/2021	1/11/2021	1.000000	-3.69	3.69	0.00
	KR3F39010002	KR3F39010002: INTERNAL TIPS	S		996085619	-3.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		2/8/2021	2/8/2021	2/8/2021	1.000000	-3.64	3.64	0.00
	KR3F39010002	KR3F39010002: INTERNAL TIPS	S		996085619	-2.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		3/8/2021	3/8/2021	3/8/2021	1.000000	-2.19	2.19	0.00