

Kentucky Retirement Systems

# Domestic and Global Commissions Report

Quarter Ending: June 30, 2018

**Kentucky Retirement Systems**  
**Domestic Equity - Common Stock Commissions**  
**Quarter Ended June 30, 2018**

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BAIRD, ROBERT W & CO INC, MILWAUKEE	81,080	2,887	5,891,426	0.0356	0.0490%
BARCLAYS CAPITAL INC./LE, NEW JERSEY	13,135	99	437,057	0.0075	0.0225%
BARCLAYS CAPITAL LE, NEW YORK	145,358	4,302	4,498,487	0.0296	0.0956%
BERNSTEIN SANFORD C & CO, NEW YORK	264,059	6,487	14,892,445	0.0246	0.0436%
BTIG LLC, NEW YORK	12,039	419	1,557,946	0.0348	0.0269%
CANTOR FITZGERALD & CO INC, NEW YORK	702,073	11,964	20,597,355	0.0170	0.0581%
CITIGROUP GBL MKTS INC, NEW YORK	474,667	7,600	18,031,967	0.0160	0.0421%
COWEN AND CO LLC, NEW YORK	68,260	1,916	3,460,912	0.0281	0.0554%
CREDIT SUISSE, NEW YORK (CSUS)	201,751	6,390	11,831,886	0.0317	0.0540%
DEUTSCHE BK SECS INC, NY (NWCUS33)	116,305	3,512	3,037,745	0.0302	0.1156%
GOLDMAN SACHS & CO, NY	656,733	10,151	24,640,854	0.0155	0.0412%
GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	8,510	340	422,924	0.0400	0.0805%
INSTINET CLEARING SER INC, NEW YORK	4,236,679	70,705	125,536,751	0.0167	0.0563%
INSTINET CORP, NEW YORK	523,588	10,866	10,102,588	0.0208	0.1076%
INSTINET CORP, NY	24,525	245	599,268	0.0100	0.0409%
INVESTMENT TECH GROUP INC, NEW YORK	1,379,968	19,280	59,874,196	0.0140	0.0322%
ISI GROUP INC, NEW YORK	379,068	4,557	16,451,883	0.0120	0.0277%
ITG INC, NEW YORK	241,412	3,097	5,268,830	0.0128	0.0588%
J.P MORGAN SECURITIES INC, NEW YORK	1,811,120	19,463	84,161,867	0.0107	0.0231%
J.P. MORGAN CLEARING CORP, NEW YORK	11,310	142	1,036,732	0.0125	0.0137%
JEFFERIES & CO INC, NEW YORK	134,283	3,595	4,285,669	0.0268	0.0839%
JONESTRADING INST SVCS LLC, NEW YORK	23,002	690	3,763,817	0.0300	0.0183%
KEEFE BRUYETTE + WOODS INC, NEW YORK	12,670	507	462,692	0.0400	0.1095%
LIQUIDNET INC, NEW YORK	2,112,516	29,914	83,448,802	0.0142	0.0358%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	831,973	14,067	49,641,540	0.0169	0.0283%
MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	3,850	154	194,918	0.0400	0.0790%
MORGAN STANLEY & CO INC, NY	(199)	922	130,852	(4.6333)	0.7046%
NATIONAL FINL SVCS CORP, NEW YORK	172,002	6,880	6,178,806	0.0400	0.1113%
OPPENHEIMER & CO INC, NEW YORK	5,362	214	1,225,191	0.0400	0.0175%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	246,467	6,346	5,795,513	0.0257	0.1095%
RBC CAPITAL MARKETS LLC, NEW YORK	491,848	4,477	19,341,028	0.0091	0.0231%
SANDLER ONEILL AND PARTNER LP, NEW YORK	20,935	628	840,920	0.0300	0.0747%
SCOTIA CAPITAL (USA) INC, NEW YORK	537,128	4,028	20,585,370	0.0075	0.0196%
STEPHENS INC, LITTLE ROCK	14,810	592	980,225	0.0400	0.0604%
STIFEL NICOLAUS	40,374	1,238	3,454,015	0.0307	0.0358%
SUNTRUST CAPITAL MARKETS INC, NEW YORK	53,010	1,706	3,054,740	0.0322	0.0558%
UBS SECURITIES LLC, STAMFORD	4,677,257	32,619	365,988,017	0.0070	0.0089%
WEDBUSH MORGAN SECS INC, LOS ANGELES	5,761	230	602,420	0.0400	0.0383%
WEEDEN & CO, NEW YORK	70,389	1,684	8,139,833	0.0239	0.0207%
WELLS FARGO SECURITIES LLC, CHARLOTTE	17,360	130	536,813	0.0075	0.0243%
WELLS FARGO SECURITIES, LLC, NEW YORK	258,492	8,307	9,968,908	0.0321	0.0833%
WILLIAM BLAIR & CO, CHICAGO	6,650	266	461,541	0.0400	0.0576%
WOLFE TRAHAN SECURITIES, NEW YORK	2,650	106	373,752	0.0400	0.0284%
<b>TOTAL DOMESTIC</b>	<b>21,090,230</b>	<b>303,722</b>	<b>1,001,788,497</b>	<b>0.0144</b>	<b>0.0303%</b>
Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
COLUMBIA	(199)	922	130,852	-4.6333	0.7046%
NTGI STRUCTURED	738,152	7,375	42,365,936	0.0100	0.0174%
RIVER ROAD	361,060	6,691	16,623,908	0.0185	0.0403%
RIVER ROAD FAV	3,906,162	91,557	115,019,016	0.0234	0.0796%
S&P 500 INDEX	4,513,090	27,837	358,277,693	0.0062	0.0078%
SYSTEMATIC	6,936,697	100,970	240,481,092	0.0146	0.0420%
TORTOISE CAP	3,161,350	24,530	107,887,546	0.0078	0.0227%
WESTFIELD CAPITAL	1,473,918	43,840	121,002,454	0.0297	0.0362%
<b>TOTAL DOMESTIC</b>	<b>21,090,230</b>	<b>303,722</b>	<b>1,001,788,497</b>	<b>0.0144</b>	<b>0.0303%</b>

**Kentucky Retirement Systems**  
**Global Equity - Common Stock Commissions**  
**Quarter Ended June 30, 2018**

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AUTONOMOUS LLP, LONDON	84,681	1,276	852,676	0.0151	0.1496%
BANCO SANTANDER, NEW YORK	500,000	1,839	1,841,604	0.0037	0.0999%
BARCLAYS CAPITAL LE, NEW YORK	14,300	143	1,779,381	0.0100	0.0080%
BARCLAYS CAPITAL SECS LTD, LONDON	1,934	74	247,311	0.0384	0.0300%
BARCLAYS CAPITAL, LONDON (BARCGB33)	516,370	4,743	10,287,959	0.0092	0.0461%
BERENBERG GOSSLER & CIE, HAMBURG	93,010	9,611	8,018,476	0.1033	0.1199%
BERNSTEIN SANFORD C & CO, NEW YORK	97,950	246	1,390,885	0.0025	0.0177%
BNP PARIBAS PEREGRINE SEC LTD, HONG KONG	10,600	1,742	1,449,844	0.1643	0.1201%
BNP PARIBAS SEC SRVS SA, SINGAPORE	827,869	2,686	3,835,093	0.0032	0.0700%
BNP PARIBAS SECS SERVS, SYDNEY	269,121	3,947	3,943,266	0.0147	0.1001%
BNP PARIBAS SECURITIES CORP, NEW YORK	1,798,498	1,429	949,802	0.0008	0.1504%
CANTOR FITZGERALD EUROPE, LONDON	1,556	43	85,782	0.0275	0.0500%
CARNEGIE SECS LTD, HELSINKI (CASFFIH1)	68,140	3,296	5,496,179	0.0484	0.0600%
CITIGROUP GBL MKTS INC, NEW YORK	14,000	350	556,423	0.0250	0.0629%
CITIGROUP GBL MKTS/SALOMON, NEW YORK	1,494,835	22,039	40,292,923	0.0147	0.0547%
CITIGROUP GLOBAL MARKETS LTD, LONDON	303,052	13,496	13,427,982	0.0445	0.1005%
CREDIT LYONNAIS SECS (ASIA), HONG KONG	11,500	32	63,677	0.0028	0.0499%
CREDIT LYONNAIS SECS, NEW YORK	298,000	4,545	2,261,266	0.0153	0.2010%
CREDIT LYONNAIS SECS, SINGAPORE	108,700	2,372	4,100,238	0.0218	0.0579%
CREDIT SUISSE (EUROPE), LONDON	929,906	15,120	22,385,853	0.0163	0.0675%
CREDIT SUISSE (HK) LIMITED, HONG KONG	28,000	217	542,823	0.0078	0.0401%
CREDIT SUISSE, NEW YORK (CSUS)	1,935,268	19,619	25,230,401	0.0101	0.0778%
DAIWA SECS AMER INC, NEW YORK	105,400	2,878	5,015,606	0.0273	0.0574%
DEUTSCHE BK SECS INC, NY (NWSCUS33)	792,959	15,735	17,088,754	0.0198	0.0921%
DEUTSCHE MORGAN GRENFELL SEC, SYDNEY	7,000	1,108	1,006,316	0.1583	0.1101%
DEUTSCHE SEC ASIA LTD, HONG KONG	329,100	555	222,515	0.0017	0.2493%
EXANE, PARIS (EXANFRPP)	42,792	5,380	6,641,961	0.1257	0.0810%
GOLDMAN SACHS & CO, NY	2,483,641	45,756	46,323,303	0.0184	0.0988%
GOLDMAN SACHS CAP MKTS, NEW YORK	17,000	340	1,131,561	0.0200	0.0300%
HSBC BANK PLC (MIDLAND BK)(JAC), LONDON	26,400	86	287,535	0.0033	0.0298%
HSBC BANK PLC (MIDLAND BK)(XXX), LONDON	30,474	4,386	2,919,313	0.1439	0.1502%
HSBC SECS INC, NEW YORK	162,300	1,903	1,266,126	0.0117	0.1503%
INSTINET EUROPE LIMITED, LONDON	142,600	684	2,278,798	0.0048	0.0300%
INVESTMENT TECHNOLOGY GROUP LTD,DUBLIN	349,331	5,265	8,320,968	0.0151	0.0633%
ITG AUSTRALIA LTD, MELBOURNE	72,700	846	1,720,044	0.0116	0.0492%
J P MORGAN SEC LTD/STOCK LENDING, LONDON	26,170	916	2,290,135	0.0350	0.0400%
J P MORGAN SECS LTD, LONDON	2,297,262	19,819	19,408,989	0.0086	0.1021%
J.P MORGAN SECURITIES INC, NEW YORK	38,193	573	3,262,691	0.0150	0.0176%
J.P. MORGAN SECURITIES, HONG KONG	650,000	1,022	407,235	0.0016	0.2510%
JEFFERIES & CO INC, NEW YORK	423,413	3,611	4,753,020	0.0085	0.0760%
JEFFERIES & CO LTD, LONDON	22,000	612	1,883,509	0.0278	0.0325%
JM MORGAN STANLEY SECURITIES, MUMBAI	80,100	383	764,226	0.0048	0.0501%
JP MORGAN SECS (FAR EAST) LTD, SEOUL	6,000	315	784,565	0.0525	0.0401%
JPMORGAN SECURITIES INC, NEW YORK	471,170	4,769	4,973,697	0.0101	0.0959%
KEPLER EQUITIES, PARIS	109,971	12,130	10,749,190	0.1103	0.1129%
KNIGHT SECS, NEW JERSEY	3,000	68	346,451	0.0226	0.0196%
LIQUIDNET CANADA INC, TORONTO	29,600	462	560,306	0.0156	0.0824%
LIQUIDNET EUROPE LIMITED, LONDON	59,200	567	556,751	0.0096	0.1019%
LIQUIDNET INC, NEW YORK	11,419	183	1,112,421	0.0161	0.0165%
MACQUARIE BANK LTD, HONG KONG	227,700	6,692	7,721,027	0.0294	0.0867%
MERRILL LYNCH GILTS LTD, LONDON	73,200	667	3,336,421	0.0091	0.0200%
MERRILL LYNCH INTL LONDON EQUITIES	9,514,280	20,780	40,874,293	0.0022	0.0508%
MERRILL LYNCH INTL LTD, NEW YORK	1,281,000	2,379	4,741,669	0.0019	0.0502%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	103,417	3,077	7,537,326	0.0298	0.0408%
MERRILL LYNCH PIERCE FENNER, WILMINGTON	2,674,200	13,664	18,682,807	0.0051	0.0731%
MITSUBISHI UFJ SECURITIES LTD,HONG KONG	8,000	798	937,156	0.0997	0.0851%
MIZUHO SECURITIES USA INC. NEW YORK	255,700	13,499	15,676,477	0.0528	0.0861%
MORGAN STANLEY & CO INC, NY	10,430,601	56,156	73,187,620	0.0054	0.0767%
NESBITT BURNS, TORONTO (NTDT)	2,600	29	123,368	0.0113	0.0238%
NOMURA SECS INTL INC, NEW YORK	3,400	63	52,216	0.0184	0.1199%
NORDEA BK PLC, HELSINKI (NDEAFIH030)	1,681	30	60,246	0.0179	0.0500%
PAREL, PARIS	9,419	31	62,346	0.0033	0.0499%

PERSHING LLC, JERSEY CITY	76,641	3,641	4,278,938	0.0475	0.0851%
PERSHING SECURITIES LTD, LONDON	6,859	1,709	1,425,679	0.2491	0.1199%
RBC DOMINION SECS INC, TORONTO (DOMA)	111,110	1,757	2,011,193	0.0158	0.0874%
REDBURN PARTNERS LLP, LONDON	80,577	2,311	2,968,649	0.0287	0.0778%
ROYAL BANK OF CANADA EUROPE LTD, LONDON	211,247	3,742	3,679,686	0.0177	0.1017%
SANFORD C BERNSTEIN & CO INC, LONDON	238,789	2,643	6,499,625	0.0111	0.0407%
SBC WARBURG SECS LTD-FRANK RUSSELL	34,036	87	174,433	0.0026	0.0500%
SCOTIA CAPITAL MKTS, TORONTO	10,900	33	1,406,075	0.0030	0.0023%
SG SEC (LONDON) LTD, LONDON	14,131	227	442,284	0.0161	0.0513%
SG SECURITIES, HONG KONG	1,454,500	1,815	1,206,564	0.0012	0.1504%
SKANDINAVISKA ENSKILDA BANKEN, STOCKHOLM	1,965	39	78,999	0.0201	0.0500%
SMBC SECURITIES, INC NEW YORK	127,361	7,414	9,755,763	0.0582	0.0760%
SOCIETE GENERALE LONDON BRANCH, LONDON	1,133,606	16,564	31,052,818	0.0146	0.0533%
STANDARD BANK, LONDON	63,000	422	421,599	0.0067	0.1001%
TORONTO DOMINION SEC, TORONTO	149,700	2,052	2,029,352	0.0137	0.1011%
UBS SECURITIES LLC, STAMFORD	558,011	7,402	9,196,182	0.0133	0.0805%
UBS WARBURG ASIA LTD, HONG KONG	973,520	8,564	11,925,259	0.0088	0.0718%
UBS WARBURG SEC,TAIWAN	36,000	57	113,476	0.0016	0.0500%
UBS WARBURG, LONDON	370,773	3,301	6,737,053	0.0089	0.0490%

<b>TOTAL GLOBAL</b>	<b>48,434,409</b>	<b>420,862</b>	<b>563,512,430</b>	<b>0.0087</b>	<b>0.0747%</b>
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Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AMERICAN CENTURY	15,615,028	171,061	225,114,168	0.0110	0.0760%
FRANKIN TEMPLETON	6,095,900	75,725	97,395,330	0.0124	0.0778%
LAZARD ASSET MGMT	6,072,499	110,030	124,719,527	0.0181	0.0882%
LSV ASSET MANAGEMENT	14,166,353	39,915	80,550,344	0.0028	0.0496%
LSV ASSET MGMT	6,485,300	16,862	33,956,252	0.0026	0.0497%
MANULIFE ASSET MGMT	(671)	7,268	1,776,809	(10.8322)	0.4091%
<b>TOTAL GLOBAL</b>	<b>48,434,409</b>	<b>420,862</b>	<b>563,512,430</b>	<b>0.0087</b>	<b>0.0747%</b>