

Kentucky Retirement Systems

# Domestic and Global Commissions Report

Quarter Ending: December 31, 2019

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

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
B RILEY AND CO LLC, NEW YORK	4,800	192	402,531	0.0400	0.0477%
BAIRD, ROBERT W & CO INC, MILWAUKEE	4,830	193	404,461	0.0400	0.0478%
BARCLAYS	262,348	1,978	7,440,843	0.0075	0.0266%
BERNSTEIN SANFORD C & CO, NEW YORK	43,219	1,086	3,385,410	0.0251	0.0321%
BTIG LLC, NEW YORK	1,377,694	27,554	21,905,869	0.0200	0.1258%
CANTOR FITZGERALD & CO INC, NEW YORK	37,291	746	3,996,468	0.0200	0.0187%
CITIGROUP	369,682	2,965	8,598,339	0.0080	0.0345%
COWEN AND CO LLC, NEW YORK	2,180	87	487,578	0.0400	0.0179%
CREDIT SUISSE	89,519	1,456	7,229,845	0.0163	0.0201%
GOLDMAN SACHS	55,851	1,669	3,337,833	0.0299	0.0500%
GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	30,830	1,233	1,934,696	0.0400	0.0637%
ICBC FINCL SVCS, NEW YORK	60,771	1,215	834,952	0.0200	0.1456%
INSTINET CORP	219,217	4,384	8,251,940	0.0200	0.0531%
INVESTMENT TECH GROUP INC, NEW YORK	105,760	2,509	6,606,752	0.0237	0.0380%
ISI GROUP	225,143	5,310	30,535,480	0.0236	0.0174%
ITG INC, NEW YORK	1,381,287	16,292	29,957,069	0.0118	0.0544%
J.P MORGAN SECURITIES INC, NEW YORK	715,830	13,362	18,160,725	0.0187	0.0736%
JEFFERIES & CO INC, NEW YORK	176,641	3,015	11,015,969	0.0171	0.0274%
JMP SECURITIES, SAN FRANCISCO	12,600	504	1,057,583	0.0400	0.0477%
JONESTRADING INST SVCS LLC, NEW YORK	158,549	3,337	3,018,805	0.0210	0.1106%
JP MORGAN SECURITIES	6,090	244	510,773	0.0400	0.0477%
KEYBANC CAPITAL MARKETS INC, NEW YORK	36,050	1,442	1,776,720	0.0400	0.0812%
KNIGHT EQUITY MARKETS LP, NEW YORK	79,352	1,623	6,800,939	0.0205	0.0239%
LEERINK SWANN AND COMPANY, NEW YORK	8,190	328	791,273	0.0400	0.0414%
LIQUIDNET INC, NEW YORK	447,687	6,535	7,535,114	0.0146	0.0867%
LUMINEX TRADING AND ANALYTICS, BOSTON	18,712	505	1,620,931	0.0270	0.0312%
MERRILL LYNCH	75,170	1,927	6,737,122	0.0256	0.0286%
MISCHLER FINANCIAL GROUP INC, NEW YORK	13,355	401	1,605,830	0.0300	0.0249%
MKM PARTNERS LLC, GREENWICH	9,000	360	447,128	0.0400	0.0805%
NATIONAL FINL SVCS CORP, NEW YORK	217	2	5,273	0.0075	0.0309%
NEEDHAM AND CO LLC, NEW YORK	4,970	199	474,348	0.0400	0.0419%
OPPENHEIMER & CO INC, NEW YORK	9,230	369	1,048,068	0.0400	0.0352%
PIPER JAFFRAY & CO., JERSEY CITY	236,299	4,726	10,211,657	0.0200	0.0463%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	133,882	2,678	6,670,177	0.0200	0.0401%
RBC CAPITAL MARKETS	38,199	1,386	4,765,466	0.0363	0.0291%
ROSENBLATT SECURITIES INC, NEW YORK	60,173	1,203	2,214,116	0.0200	0.0544%
STIFEL NICOLAUS	7,320	293	816,144	0.0400	0.0359%
UBS	470,535	4,043	38,062,010	0.0086	0.0106%
WELLS FARGO SECURITIES, LLC, NEW YORK	306,781	4,073	8,945,167	0.0133	0.0455%
WOLFE TRAHAN SECURITIES, NEW YORK	4,800	192	402,373	0.0400	0.0477%
<b>TOTAL DOMESTIC</b>	<b>7,300,054</b>	<b>121,615</b>	<b>270,003,777</b>	<b>0.0167</b>	<b>0.0450%</b>

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
NTGI STRUCTURED	1,133,401	11,334	21,367,841	0.0100	0.0530%
RIVER ROAD FAV	3,288,445	65,769	87,240,968	0.0200	0.0754%
S&P 500 INDEX	445,462	3,827	37,036,530	0.0086	0.0103%
TORTOISE CAP	1,504,515	12,065	35,938,151	0.0080	0.0336%
WESTFIELD CAPITAL	928,231	28,620	88,420,287	0.0308	0.0324%
<b>TOTAL DOMESTIC</b>	<b>7,300,054</b>	<b>121,615</b>	<b>270,003,777</b>	<b>0.0167</b>	<b>0.0450%</b>

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

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BARCLAYS	1,085,091	10,612	17,834,061	0.0098	0.0595%
BERENBERG GOSSLER & CIE, HAMBURG	123,187	4,144	6,476,901	0.0336	0.0640%
BERNSTEIN SANFORD C & CO, NEW YORK	49,545	904	7,731,244	0.0183	0.0117%
BNP PARIBUS	538,800	1,388	1,871,061	0.0026	0.0742%
BNY MELLON CLEARING	14,526	182	362,841	0.0125	0.0500%
BOFA SECURITIES, INC, NEW YORK	5,400	297	595,275	0.0551	0.0500%
BRADESCO S.A. CTVM, SAO PAULO	600,000	1,550	1,551,609	0.0026	0.0999%
CANACCORD GENUITY LTD, LONDON	25,350	431	641,204	0.0170	0.0672%
CANTOR FITZGERALD & CO INC, NEW YORK	1,100	17	92,682	0.0150	0.0178%
CANTOR FITZGERALD EUROPE, LONDON	2,085	29	57,595	0.0138	0.0500%
CITIGROUP	1,866,564	9,889	20,653,190	0.0053	0.0479%
CREDIT LYONNAIS SECS, SINGAPORE	34,500	720	1,642,203	0.0209	0.0439%
CREDIT SUISSE	1,994,562	15,404	27,046,436	0.0077	0.0570%
D CARNEGIE AB, STOCKHOLM	102,169	2,341	4,085,823	0.0229	0.0573%
DAIWA SECURITIES	85,900	872	1,743,284	0.0101	0.0500%
EXANE, PARIS (EXANFRPP)	226,311	5,805	12,341,961	0.0257	0.0470%
GOLDMAN SACHS	699,896	14,122	30,802,365	0.0202	0.0458%
HSBC	12,000	98	327,850	0.0082	0.0298%
INSTINET CORP	216,714	14,222	11,077,811	0.0656	0.1284%
INVESTMENT TECHNOLOGY GROUP LTD,DUBLIN	2,084,995	18,375	31,342,482	0.0088	0.0586%
ITG AUSTRALIA LTD, MELBOURNE	127,500	4,348	5,881,917	0.0341	0.0739%
JEFFERIES & CO INC, NEW YORK	192,185	4,648	7,453,241	0.0242	0.0624%
JEFFERIES & CO LTD, LONDON	656,966	1,127	4,135,372	0.0017	0.0273%
JP MORGAN SECURITIES	2,187,634	11,861	27,751,329	0.0054	0.0427%
JPMORGAN SECURITIES INC, NEW YORK	1,147,845	7,290	6,972,006	0.0064	0.1046%
KEPLER EQUITIES, PARIS	21,826	413	826,139	0.0189	0.0500%
LIQUIDNET EUROPE LIMITED, LONDON	62,839	562	1,124,874	0.0089	0.0500%
LIQUIDNET INC, NEW YORK	24,094	255	1,421,019	0.0106	0.0179%
MACQUARIE SECURITIES	23,401	579	1,157,929	0.0248	0.0500%
MERRILL LYNCH	8,369,870	35,801	86,081,199	0.0043	0.0416%
MIZUHO SECURITIES USA INC. NEW YORK	146,100	4,114	8,231,750	0.0282	0.0500%
MORGAN STANLEY	2,403,486	43,469	56,300,217	0.0181	0.0772%
NATIONAL FINL SVCS CORP, NEW YORK	48,000	1,200	3,845,370	0.0250	0.0312%
NUMIS SECURITIES INC., NEW YORK	550,231	1,634	2,721,517	0.0030	0.0600%
PAREL, PARIS	3,840	66	132,207	0.0172	0.0500%
RBC CAPITAL MARKETS	627,372	3,959	7,948,728	0.0063	0.0498%
REDBURN PARTNERS LLP, LONDON	93,776	857	1,713,714	0.0091	0.0500%
S G WARBURG, SEOUL	42,710	3,775	3,765,986	0.0884	0.1002%
SANFORD C BERNSTEIN & CO INC, LONDON	265,226	1,145	3,213,514	0.0043	0.0356%
SCOTIA CAPITAL MKTS, TORONTO	1,380	4	151,125	0.0031	0.0028%
SG SEC (LONDON) LTD, LONDON	132,367	1,182	2,363,757	0.0089	0.0500%
SKANDINAVISKA ENSKILDA BANKEN, STOCKHOLM	17,852	629	1,048,664	0.0352	0.0600%
SMBC SECURITIES, INC NEW YORK	188,400	4,322	8,640,489	0.0229	0.0500%
SOCIETE GENERALE LONDON BRANCH, LONDON	9,217,277	14,526	29,125,348	0.0016	0.0499%
SOCIETE GENERALE, PARIS	14,480	980	1,966,016	0.0677	0.0498%
UBS	3,730,839	14,803	32,281,859	0.0040	0.0459%
WARBURG DILLON READ SEC, MUMBAI	2,100	7	14,717	0.0035	0.0499%
<b>TOTAL GLOBAL</b>	<b>40,068,291</b>	<b>264,956</b>	<b>484,547,881</b>	<b>0.0066</b>	<b>0.0547%</b>

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AMERICAN CENTURY	10,284,484	76,101	169,361,726	0.0074	0.0449%
FRANKIN TEMPLETON	3,070,200	71,906	92,907,341	0.0234	0.0774%
LAZARD ASSET MGMT	17,978,392	87,698	160,926,517	0.0049	0.0545%
LSV ASSET MANAGEMENT	6,465,626	20,971	45,294,246	0.0032	0.0463%
LSV ASSET MGMT	2,268,920	7,332	15,609,231	0.0032	0.0470%
MANULIFE ASSET MGMT	669	949	448,820	1.4184	0.2114%
<b>TOTAL GLOBAL</b>	<b>40,068,291</b>	<b>264,956</b>	<b>484,547,881</b>	<b>0.0066</b>	<b>0.0547%</b>