

Kentucky Retirement Systems

Domestic and Global Commissions Report

Quarter Ending: December 31, 2015

Kentucky Retirement Systems
Domestic Equity - Common Stock Commissions
Quarter Ended December 31, 2015

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
ANCORA SECURITIES INC, JERSEY CITY	1940	67.9	27420.93	0.0350	0.2476%
BAIRD, ROBERT W & CO INC, MILWAUKEE	101255	3470.25	5206369.54	0.0343	0.0667%
BARCLAYS CAPITAL INC, JERSEY CITY	5270	131.75	295268.09	0.0250	0.0446%
BARCLAYS CAPITAL LE, JERSEY CITY	55054	2113.71	3012095.08	0.0384	0.0702%
BB&T SECURITIES, LLC, RICHMOND	63160	2526.4	1570749.7	0.0400	0.1608%
BERNSTEIN SANFORD C & CO, NEW YORK	65740	2603.4	2266738.22	0.0396	0.1149%
BMO CAPITAL MARKETS CORP, NEW YORK	82925	2487.75	3455042.64	0.0300	0.0720%
BNY CONVERGEX, NEW YORK	45900	1606.5	1464844.29	0.0350	0.1097%
BTIG LLC, SAN FRANCISCO	71250	320.63	2876317.02	0.0045	0.0111%
BUCKINGHAM RESEARCH GRP INC, BROOKLYN	16175	540.35	813549.51	0.0334	0.0664%
CANACCORD GENUITY INC. NEY YORK	1050	42	40286.19	0.0400	0.1043%
CANTOR FITZGERALD & CO INC, NEW YORK	55942	1534.76	1287602.06	0.0274	0.1192%
CITIGROUP GBL MKTS INC, NEW YORK	190534	6155.1	5053608.25	0.0323	0.1218%
CITIGROUP GBL MKTS/SALOMON, NEW YORK	-27	659.95	291044.56	(24.4426)	0.2268%
CORNERSTONE MACRO LLC, NEW YORK	2610	91.35	116945.7	0.0350	0.0781%
COWEN AND COMPANY LLC, NEW YORK	37185	1153.1	1256889.39	0.0310	0.0917%
CREDIT RESEARCH & TRADING LLC, JERSEY	35990	1079.7	1846358.4	0.0300	0.0585%
CREDIT SUISSE, NEW YORK (CSUS)	271099	4724.17	12549937.68	0.0174	0.0376%
DAVIDSON(D A) & CO INC, NEW YORK	500	20	8945.1	0.0400	0.2236%
DEUTSCHE BK SECS INC, NY (NWSCUS33)	45930	1556.9	2542720.67	0.0339	0.0612%
FBR CAPITAL MARKETS & CO, ARLINGTON	12310	369.3	403009.63	0.0300	0.0916%
GOLDMAN SACHS & CO, NY	140140	3935.65	5427777.65	0.0281	0.0725%
GORDON HASKETT & CO, WEEHAWKEN	3580	125.3	124818.08	0.0350	0.1004%
INSTINET CORP, NEW YORK	5300	53	195042	0.0100	0.0272%
INSTINET CORP, NY	525177	8719.66	20265567.43	0.0166	0.0430%
INVEMED ASSOCIATES LLC, NEW YORK	3830	134.05	53101.8	0.0350	0.2524%
INVESTMENT TECHNOLOGY GROUP, NEW YORK	149225	3677.68	8440971.5	0.0246	0.0436%
ISI GROUP INC, NY	99942	2027.61	3079324.57	0.0203	0.0658%
ITG INC, NY	1015737	10157.37	23483557.88	0.0100	0.0433%
J P MORGAN SECURITIES INC, BROOKLYN	153189	3835.04	6576089.93	0.0250	0.0583%
J.P. MORGAN CLEARING CORP, NEW YORK	1700	17	197468.36	0.0100	0.0086%
JEFFERIES & CO INC, NEW YORK	26135	778.02	971600.78	0.0298	0.0801%
JONESTRADING INSTL SVCS LLC, WESTLAKE	37050	1111.5	2924371.24	0.0300	0.0380%
KEYBANC CAPITAL MARKETS INC, JERSEY CITY	44635	1472.45	2322527.12	0.0330	0.0634%
KNIGHT CLEARING SERVICES LLC, JERSEY CIT	440	4.4	134767.54	0.0100	0.0033%
KNIGHT DIRECT LLC, JERSEY CITY	8100	324	144587.43	0.0400	0.2241%
KNIGHT EQUITY MARKETS L.P., JERSEY CITY	33854	1015.62	3820050.98	0.0300	0.0266%
LIQUIDNET INC, BROOKLYN	842954	11692.07	38428156.05	0.0139	0.0304%
LIQUIDNET INC, NEW YORK	946835	13872.76	42160065.8	0.0147	0.0329%
Longbow Securities LLC, JERSEY CITY	6130	245.2	559822.36	0.0400	0.0438%
MACQUARIE SECURITIES(USA)INC JERSEY CITY	4460	178.4	210948.75	0.0400	0.0846%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	721313	74304.05	35447908.78	0.1030	0.2096%
MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	48090	1923.6	1744749.71	0.0400	0.1103%
MORGAN STANLEY & CO INC, NY	45776	2000.8	2245100.03	0.0437	0.0891%
NATIONAL FINL SVCS CORP, NEW YORK	2170	75.95	103421.55	0.0350	0.0734%
NEEDHAM AND COMPANY LLC, JERSEY CITY	15225	508.55	959173.43	0.0334	0.0530%
OPPENHEIMER & CO INC, NEW YORK	16865	674.6	2305734.12	0.0400	0.0293%
PICKERING ENERGY PARTNERS, HOUSTON	1690	59.15	54844.9	0.0350	0.1078%
PIPER JAFFRAY & CO, MINNEAPOLIS	8700	348	154236.65	0.0400	0.2256%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	141759	5511.68	3193193.9	0.0389	0.1726%
RBC CAPITAL MARKETS LLC, NEW YORK	127578	2236.56	3388337.06	0.0175	0.0660%
SANDLER O'NEILL & PARTNERS, NEW YORK	19630	588.9	509883.41	0.0300	0.1155%
SCOTIA CAPITAL (USA) INC, NEW YORK	2110	73.85	71005.51	0.0350	0.1040%
SIDOTI & CO LLC, NEW YORK	1250	43.75	59192.63	0.0350	0.0739%
STATE STREET BROKERAGE SVCS, BOSTON	348385	5456	12393978.2	0.0157	0.0440%
STEPHENS INC, LITTLE ROCK	30920	1236.8	1670882.79	0.0400	0.0740%

STIFEL NICOLAUS	123640	3968.48	6345761.74	0.0321	0.0625%
STRATEGAS SECURITIES LLC, NEW YORK	3230	113.05	158065.62	0.0350	0.0715%
SUNTRUST CAPITAL MARKETS INC, ATLANTA	48780	1628.1	1940487.44	0.0334	0.0839%
UBS SECURITIES LLC, STAMFORD	5135970	150167.91	290247567	0.0292	0.0517%
USCA SECURITIES LLC, HOUSTON	3070	107.45	50825.08	0.0350	0.2114%
WEDBUSH MORGAN SECS INC, LOS ANGELES	16306	652.24	871206.08	0.0400	0.0749%
WEEDEN & CO, NEW YORK	97470	1949.4	2293954.79	0.0200	0.0850%
WELLS FARGO SECURITIES LLC, CHARLOTTE	227597	6152.42	9799076.87	0.0270	0.0628%
WILLIAM BLAIR & CO, CHICAGO	67550	2702	584487.27	0.0400	0.4623%
TOTAL DOMESTIC	12,465,279	359,115	582,499,434	0.0288	0.0617%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
INVESCO	2,004,038	200,486	105,230,733	0.1000	0.1905%
LOOMIS	16,638	571	545,245	0.0343	0.1047%
MANULIFE ASSET MGMT	(84)	369	153,745	-4.3905	0.2399%
NTGI STRUCTURED	1,015,710	10,817	23,774,602	0.0107	0.0455%
RIVER ROAD	129,928	3,639	5,060,200	0.0280	0.0719%
S&P 500 INDEX	3,740,500	18,710	219,070,905	0.0050	0.0085%
SASCO CAPITAL	183,240	5,892	6,151,166	0.0322	0.0958%
SYSTEMATIC	2,857,786	46,039	121,158,157	0.0161	0.0380%
TORTOISE CAP	361,841	4,455	9,589,667	0.0123	0.0465%
WESTFIELD CAPITAL	2,039,336	66,091	87,996,854	0.0324	0.0751%
WESTWOOD MGMT	116,346	2,046	3,768,160	0.0176	0.0543%
TOTAL DOMESTIC	12,465,279	359,115	582,499,434	0.0288	0.0617%

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Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
ABG SECS, OSLO	24,699	73	72,994	0.0030	0.1001%
BANQUE PARIBAS, PARIS	104,900	1,751	1,457,298	0.0167	0.1201%
BARCLAYS CAPITAL LE, JERSEY CITY	122,945	1,229	5,123,684	0.0100	0.0240%
BARCLAYS CAPITAL, LONDON (BARGB33)	45,587	3,608	3,003,353	0.0792	0.1201%
BERNSTEIN SANFORD C & CO, NEW YORK	60,245	482	2,593,681	0.0080	0.0186%
BNP PARIBAS PEREGRINE SEC LTD, HONG KONG	184,100	2,074	1,390,349	0.0113	0.1492%
BNP PARIBAS SEC SVCS, LONDON (PARBGB2L)	808,219	18,728	15,283,447	0.0232	0.1225%
BNP PARIBAS SECURITIES SVCS, HONG KONG	1,156,000	1,248	1,245,456	0.0011	0.1002%
BROCKHOUSE AND COOPER, MONTREAL	42,400	126	420,258	0.0030	0.0300%
BTIG LLC, NEW YORK	24,728	381	380,844	0.0154	0.1000%
CBA EQUITIES LIMITED, SYDNEY	3,835	96	47,799	0.0250	0.2004%
CITIC CAPITAL SEC, HONG KONG	40,000	23	39,024	0.0006	0.0599%
CITIGROUP GBL MKTS INC, NEW YORK	119,453	956	8,829,979	0.0080	0.0108%
CITIGROUP GBL MKTS/SALOMON, NEW YORK	8,649,399	7,049	10,588,218	0.0008	0.0666%
CITIGROUP GLOBAL MARKETS LTD, LONDON	369,395	9,596	8,851,597	0.0260	0.1084%
CLSA AUSTRALIA PTY LTD, SYDNEY	48,184	1,253	625,339	0.0260	0.2004%
CREDIT LYONNAIS SECS (ASIA), HONG KONG	305,000	180	89,949	0.0006	0.2006%
CREDIT LYONNAIS SECS, SINGAPORE	9,200	472	513,204	0.0513	0.0920%
CREDIT SUISSE (EUROPE), LONDON	375,206	5,355	7,848,623	0.0143	0.0682%
CREDIT SUISSE (EUROPE), SEOUL	2,942	17	33,042	0.0056	0.0499%
CREDIT SUISSE, NEW YORK (CSUS)	7,596,809	38,387	48,692,188	0.0051	0.0788%
DAIWA SECS AMER INC, NEW YORK	61,600	1,524	1,628,448	0.0247	0.0936%
DEUTSCHE BK SECS INC, NY (NWSCUS33)	314,265	12,567	9,514,056	0.0400	0.1321%
EXANE, PARIS (EXANFRPP)	24,121	3,613	3,012,090	0.1498	0.1199%
GOLDMAN SACHS & CO, NY	23,000	163	108,308	0.0071	0.1502%
GOLDMAN SACHS EXECUTION & CLEARING, NY	72,236	815	4,594,965	0.0113	0.0177%
GOLDMAN SACHS INTL, LONDON (GSILGB2X)	58,240	153	219,555	0.0026	0.0699%
HONG KONG & SHANGHAI BKG CORP, HONG KONG	7,030,000	1,776	3,142,624	0.0003	0.0565%

HSBC BANK PLC (MIDLAND BK)(JAC), LONDON	150,043	4,497	4,587,897	0.0300	0.0980%
HSBC SECS INC, NEW YORK	76,900	157	522,363	0.0020	0.0300%
ICBC FINCL SVCS, NEW YORK	21,000	368	2,501,558	0.0175	0.0147%
ING BANK N V, LONDON	15,448	666	476,318	0.0431	0.1398%
INSTINET CORP, NY	11,800	472	1,109,970	0.0400	0.0425%
INSTINET EUROPE LIMITED, LONDON	295,876	2,953	3,275,308	0.0100	0.0901%
INSTINET PACIFIC LTD, HONG KONG	305,267	866	364,993	0.0028	0.2373%
INVESTEC SECURITIES (331), LONDON	24,444	153	218,478	0.0063	0.0701%
INVESTMENT TECHNOLOGY GROUP LTD,DUBLIN	2,128,482	16,227	16,343,143	0.0076	0.0993%
ISI GROUP INC, NY	35,000	1,313	1,409,340	0.0375	0.0931%
ITG AUSTRALIA LTD, MELBOURNE	162,900	543	544,030	0.0033	0.0999%
ITG CANADA CORP, TORONTO	365,539	1,846	5,773,376	0.0050	0.0320%
ITG HONG KONG LIMITED, HONG KONG	1,600	2	3,856	0.0010	0.0399%
ITG INC, NEW YORK	44,200	1,144	2,890,989	0.0259	0.0396%
ITG INC, NY	1,044,489	620	1,238,784	0.0006	0.0500%
J P MORGAN SEC, SYDNEY	20,418	1,157	1,086,948	0.0566	0.1064%
J P MORGAN SECS LTD, LONDON	622,628	9,709	7,842,129	0.0156	0.1238%
J P MORGAN SECURITIES INC, BROOKLYN	308,772	2,580	3,684,311	0.0084	0.0700%
J.P. MORGAN CLEARING CORP, NEW YORK	1,036,973	8,971	12,978,104	0.0087	0.0691%
JEFFERIES & CO INC, NEW YORK	18,410	701	778,281	0.0381	0.0901%
JM MORGAN STANLEY SECURITIES, MUMBAI	1,505,693	1,834	3,671,958	0.0012	0.0499%
JP MORGAN SECS ASIA PACIFIC, HONG KONG	228,300	375	187,881	0.0016	0.1994%
JPMORGAN SECURITIES INC, NEW YORK	246,234	1,666	834,549	0.0068	0.1996%
LARRAIN VIAL, SANTIAGO	45,005,082	219	437,622	0.0000	0.0500%
LIQUIDNET ASIA LTD, HONG KONG	22,800	160	199,904	0.0070	0.0801%
LIQUIDNET EUROPE LIMITED, LONDON	752,726	3,295	4,724,518	0.0044	0.0697%
LIQUIDNET INC, NEW YORK	8,365	134	578,630	0.0161	0.0232%
MACQUARIE BANK LIMITED, SYDNEY	130,997	4,161	2,076,388	0.0318	0.2004%
MACQUARIE BANK LTD, HONG KONG	175,200	5,655	4,197,087	0.0323	0.1347%
MERRILL LYNCH INTL LONDON EQUITIES	5,698,179	20,915	23,576,667	0.0037	0.0887%
MERRILL LYNCH INTL LTD, NEW YORK	19,157	525	1,311,908	0.0274	0.0400%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	99,555	1,583	4,959,054	0.0159	0.0319%
MERRILL LYNCH PIERCE FENNER, WILMINGTON	395,220,789	7,326	13,385,446	0.0000	0.0547%
MERRILL LYNCH, SYDNEY	2,913	75	37,244	0.0256	0.2004%
MIZUHO SECURITIES USA INC. NEW YORK	172,000	4,866	4,559,532	0.0283	0.1067%
MORGAN STANLEY & CO INC, NY	61,188,474	144,080	291,127,037	0.0024	0.0495%
MORGAN STANLEY & CO INTL LTD, SEOUL	175,606	5,873	11,729,872	0.0334	0.0501%
MORGAN STANLEY & CO INTL LTD, TAPEI	4,498,000	5,251	10,498,728	0.0012	0.0500%
MORGAN STANLEY & CO, LONDON (MSLNGB2X)	6,665,800	1,714	3,428,867	0.0003	0.0500%
NESBITT BURNS, TORONTO (NTDT)	54,580	833	413,898	0.0153	0.2012%
RBC DOMINION SECS INC, TORONTO (DOMA)	187,300	1,627	1,618,234	0.0087	0.1006%
REDBURN PARTNERS LLP, LONDON	242,410	729	1,214,179	0.0030	0.0600%
SANFORD C BERNSTEIN & CO INC, LONDON	1,148,546	20,196	25,436,169	0.0176	0.0794%
SCOTIA CAPITAL MKTS, TORONTO	224,978	690	3,296,348	0.0031	0.0209%
SG SEC (LONDON) LTD, LONDON	33,311	1,508	2,124,579	0.0453	0.0710%
UBS WARBURG ASIA LTD, HONG KONG	11,437,097	4,197	5,893,371	0.0004	0.0712%
UBS WARBURG AUSTRALIA EQUITIES, SYDNEY	29,203	310	442,697	0.0106	0.0700%
UBS WARBURG, LONDON	1,547,413	15,583	17,150,033	0.0101	0.0909%
TOTAL GLOBAL	571,087,605	424,017	646,092,950	0.0007	0.0656%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AMERICAN CENTURY	8,406,036	136,126	172,131,377	0.0162	0.0791%
BOSTON CO NON-US VAL	2,952,060	20,575	18,617,562	0.0070	0.1105%
FRANKIN TEMPLETON	7,121,785	40,871	43,318,463	0.0057	0.0944%
LAZARD ASSET MGMT	2,980,884	40,546	39,705,811	0.0136	0.1021%
LSV ASSET MANAGEMENT	404,076,824	135,226	271,401,390	0.0003	0.0498%
LSV ASSET MGMT	145,550,016	50,673	100,918,347	0.0003	0.0502%
TOTAL GLOBAL	571,087,605	424,017	646,092,950	0.0007	0.0656%