

Kentucky Retirement Systems

Domestic and Global Commissions Report

Quarter Ending: June 30, 2016

Kentucky Retirement Systems
Domestic Equity - Common Stock Commissions
Quarter Ended June 30, 2016

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BAIRD, ROBERT W & CO INC, MILWAUKEE	51,935.00	1,760.65	1,175,829.58	0.0339	0.1497%
BARCLAYS CAPITAL LE, JERSEY CITY	426,804.00	8,970.78	13,812,521.42	0.0210	0.0649%
BB&T SECURITIES, LLC, RICHMOND	47,670.00	1,906.80	699,617.18	0.0400	0.2725%
BERNSTEIN SANFORD C & CO, NEW YORK	64,567.00	2,318.53	2,904,226.10	0.0359	0.0798%
BMO CAPITAL MARKETS CORP, NEW YORK	97,185.00	3,170.75	1,756,523.98	0.0326	0.1805%
BTIG LLC, SAN FRANCISCO	70,432.00	2,706.08	2,219,219.03	0.0384	0.1219%
BUCKINGHAM RESEARCH GRP INC, BROOKLYN	18,415.00	552.45	916,611.27	0.0300	0.0603%
CANACCORD GENUITY INC.NEY YORK	1,440.00	57.60	32,889.60	0.0400	0.1751%
CANTOR FITZGERALD & CO INC, NEW YORK	3,142.00	82.12	114,564.20	0.0261	0.0717%
CITIGROUP GBL MKTS INC, NEW YORK	90,277.00	2,145.07	2,055,965.66	0.0238	0.1043%
CITIGROUP GBL MKTS/SALOMON, NEW YORK	53.00	580.50	1,079,543.06	10.9528	0.0538%
CORNERSTONE MACRO LLC, NEW YORK	4,490.00	157.15	182,804.07	0.0350	0.0860%
COWEN AND COMPANY LLC, NEW YORK	117,830.00	3,760.60	1,606,204.79	0.0319	0.2341%
CREDIT RESEARCH & TRADING LLC, JERSEY	27,325.00	819.75	265,594.82	0.0300	0.3086%
CREDIT SUISSE, NEW YORK (CSUS)	231,845.00	5,575.90	9,181,684.94	0.0241	0.0607%
DEUTSCHE BK SECS INC, NY (NWSCUS33)	84,099.00	2,685.58	2,433,520.49	0.0319	0.1104%
FBR CAPITAL MARKETS & CO, ARLINGTON	15,680.00	470.40	169,383.20	0.0300	0.2777%
GOLDMAN SACHS & CO, NY	145,715.00	5,137.45	6,215,978.10	0.0353	0.0826%
GORDON HASKETT & CO, WEEHAWKEN	6,140.00	214.90	193,465.94	0.0350	0.1111%
INSTINET CORP, NY	2,141,219.00	24,838.93	98,341,506.36	0.0116	0.0253%
INVEMED ASSOCIATES LLC, NEW YORK	2,190.00	76.65	90,046.02	0.0350	0.0851%
INVESTMENT TECHNOLOGY GROUP, NEW YORK	2,064,240.00	28,547.70	57,588,198.71	0.0138	0.0496%
ISI GROUP INC, NY	118,817.00	4,460.93	4,130,509.13	0.0375	0.1080%
ITG INC, NY	536,886.00	5,368.86	11,561,671.56	0.0100	0.0464%
J P MORGAN SECURITIES INC, BROOKLYN	389,282.00	8,902.52	13,731,102.53	0.0229	0.0648%
JEFFERIES & CO INC, NEW YORK	43,830.00	1,609.85	1,408,533.50	0.0367	0.1143%
JONESTRADING INSTL SVCS LLC, WESTLAKE	27,290.00	818.70	1,815,559.14	0.0300	0.0451%
KEYBANC CAPITAL MARKETS INC, JERSEY CITY	1,680.00	58.80	73,912.32	0.0350	0.0796%
KNIGHT DIRECT LLC, JERSEY CITY	1,500.00	60.00	154,650.51	0.0400	0.0388%
KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	55,647.00	1,669.41	3,600,213.82	0.0300	0.0464%
LIQUIDNET INC, NEW YORK	1,992,917.00	28,124.29	57,760,766.96	0.0141	0.0487%
LONGBOW SECURITIES LLC, JERSEY CITY	4,660.00	186.40	222,098.66	0.0400	0.0839%
MACQUARIE SECURITIES(USA)INC JERSEY CITY	33,350.00	1,334.00	1,292,647.81	0.0400	0.1032%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	1,842,798.00	96,090.78	67,561,132.12	0.0521	0.1422%
MORGAN STANLEY & CO INC, NY	93,720.00	2,686.60	1,644,816.68	0.0287	0.1633%
OPPENHEIMER & CO INC, NEW YORK	62,780.00	2,511.20	2,233,727.93	0.0400	0.1124%
PICKERING ENERGY PARTNERS, HOUSTON	6,030.00	233.05	215,077.74	0.0386	0.1084%
PIPER JAFFRAY & CO, MINNEAPOLIS	18,050.00	700.75	1,085,874.01	0.0388	0.0645%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	52,885.00	1,660.30	1,635,284.24	0.0314	0.1015%
RBC CAPITAL MARKETS LLC, NEW YORK	126,995.00	3,615.12	5,221,636.32	0.0285	0.0692%
STATE STREET BROKERAGE SVCS, BOSTON	302,600.00	5,301.50	9,199,058.88	0.0175	0.0576%
STEPHENS INC, LITTLE ROCK	4,550.00	182.00	277,206.80	0.0400	0.0657%
STIFEL NICOLAUS	27,385.00	999.95	1,613,009.98	0.0365	0.0620%
SUNTRUST CAPITAL MARKETS INC, ATLANTA	45,305.00	1,436.75	1,324,769.79	0.0317	0.1085%
UBS SECURITIES LLC, STAMFORD	2,542,466.00	27,675.43	152,296,181.09	0.0109	0.0182%
USCA SECURITIES LLC, HOUSTON	6,284.00	209.52	261,771.92	0.0333	0.0800%
WEDBUSH MORGAN SECS INC, LOS ANGELES	21,120.00	844.80	379,286.93	0.0400	0.2227%
WEEDEN & CO, NEW YORK	20,117.00	417.76	653,981.87	0.0208	0.0639%
WELLS FARGO SECURITIES LLC, CHARLOTTE	242,540.00	7,456.71	6,905,493.99	0.0307	0.1080%
STERNE AGEE & LEACH INC	1,390.00	41.70	20,366.14	0.0300	0.2048%
CONVERGE LLC, NEW YORK	44,246.00	1,534.03	1,437,487.16	0.0347	0.1067%
JMP SECURITIES, SAN FRANCISCO	30,170.00	1,206.80	200,158.08	0.0400	0.6029%
MKM PARTNERS LLC, GREENWICH	27,020.00	1,072.30	1,406,683.80	0.0397	0.0762%
BREAN CAPITAL LLC, JERSEY CITY	16,880.00	675.20	729,805.12	0.0400	0.0925%
BROADCORT CAPITAL CORP FI, NEW YORK	64,730.00	2,589.20	637,619.22	0.0400	0.4061%
LEERINK SWANN & CO, JERSEY CITY	27,280.00	1,091.20	184,587.39	0.0400	0.5912%

JOHNSON RICE & COMPANY LLC, NEW ORLEANS	4,900.00	196.00	258,612.38	0.0400	0.0758%
SEAPORT GROUP SECS LLC, NEW YORK	800.00	32.00	27,470.48	0.0400	0.1165%
BARCLAYS CAPITAL INC./LE, NEW JERSEY	735,600.00	47,814.00	27,642,140.07	0.0650	0.1730%
TOTAL DOMESTIC	15,287,193	357,405	583,840,805	0.0234	0.0612%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
INVESCO	2,482,670.00	141,708.26	91,899,874.38	0.0571	0.1542%
NTGI STRUCTURED	536,939.00	5,949.36	12,641,214.62	0.0111	0.0471%
RIVER ROAD	2,146,108.00	24,191.60	100,673,479.81	0.0113	0.0240%
S&P 500 INDEX	2,426,112.00	24,261.12	147,198,942.20	0.0100	0.0165%
SASCO CAPITAL	149,670.00	5,198.45	4,987,858.77	0.0347	0.1042%
SYSTEMATIC	4,965,679.00	82,343.24	130,764,653.49	0.0166	0.0630%
TORTOISE CAP	353,826.00	4,025.66	10,566,941.82	0.0114	0.0381%
WESTFIELD CAPITAL	1,906,717.00	60,820.15	69,416,095.17	0.0319	0.0876%
WESTWOOD MGMT	319,472.00	8,906.91	15,691,744.33	0.0279	0.0568%
TOTAL DOMESTIC	15,287,193	357,405	583,840,805	0.0234	0.0612%

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Global Equity - Common Stock Commissions
Quarter Ended June 30, 2016

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BERNSTEIN SANFORD C & CO, NEW YORK	494,411.00	8,041.17	23,857,568.17	0.0163	0.0337%
BNP PARIBAS PEREGRINE SEC LTD, HONG KONG	143,400.00	3,488.24	2,956,720.41	0.0243	0.1180%
BNP PARIBAS SEC SVCS, LONDON (PARBGB2L)	274,841.00	833.66	699,025.91	0.0030	0.1193%
BROCKHOUSE AND COOPER, MONTREAL	16,389.00	510.21	1,701,219.38	0.0311	0.0300%
CITIGROUP GBL MKTS INC, NEW YORK	837,240.00	6,733.61	10,805,100.16	0.0080	0.0623%
CITIGROUP GBL MKTS/SALOMON, NEW YORK	35,150,306.00	2,158.67	2,112,157.15	0.0001	0.1022%
CITIGROUP GLOBAL MARKETS LTD, LONDON	152,006.00	3,714.38	5,167,222.01	0.0244	0.0719%
CLSA AUSTRALIA PTY LTD, SYDNEY	21,827.00	895.46	448,132.70	0.0410	0.1998%
CREDIT SUISSE (EUROPE), LONDON	499,703.00	26,297.78	20,513,984.03	0.0526	0.1282%
CREDIT SUISSE (EUROPE), SEOUL	101,580.00	2,631.96	5,266,738.31	0.0259	0.0500%
CREDIT SUISSE, NEW YORK (CSUS)	3,745,849.00	15,901.80	16,984,355.11	0.0042	0.0936%
DEUTSCHE BK SECS INC, NY (NWSCUS33)	308,941.00	11,067.71	10,340,613.45	0.0358	0.1070%
EXANE, PARIS (EXANFRPP)	18,900.00	837.42	1,697,440.12	0.0443	0.0493%
GOLDMAN SACHS & CO, NY	12,500,510.00	34,530.60	26,939,063.23	0.0028	0.1282%
GOLDMAN SACHS INTL, LONDON (GSILGB2X)	10,669.00	769.32	640,329.74	0.0721	0.1201%
HSBC BANK PLC (MIDLAND BK)(JAC), LONDON	858,960.00	9,507.78	8,881,012.75	0.0111	0.1071%
INSTINET EUROPE LIMITED, LONDON	168,800.00	772.43	2,575,663.30	0.0046	0.0300%
INVESTMENT TECHNOLOGY GROUP LTD, DUBLIN	1,165,806.00	20,212.10	19,172,650.74	0.0173	0.1054%
ITG AUSTRALIA LTD, MELBOURNE	48,791.00	1,026.67	1,277,230.50	0.0210	0.0804%
ITG CANADA CORP, TORONTO	35,200.00	537.87	656,005.63	0.0153	0.0820%
J P MORGAN SEC, SYDNEY	10,186.00	76.49	152,893.16	0.0075	0.0500%
J P MORGAN SECS LTD, LONDON	238,312.00	7,051.95	6,221,439.28	0.0296	0.1133%
J P MORGAN SECURITIES INC, BROOKLYN	2,125.00	24.75	35,379.10	0.0116	0.0700%
J.P. MORGAN CLEARING CORP, NEW YORK	704,297.00	3,237.36	5,125,293.10	0.0046	0.0632%
JEFFERIES & CO INC, NEW YORK	219,512.00	8,033.37	8,081,614.86	0.0366	0.0994%
JPMORGAN SECURITIES INC, NEW YORK	17,533.00	658.45	662,405.15	0.0376	0.0994%
LIQUIDNET EUROPE LIMITED, LONDON	156,326.00	2,906.59	4,151,839.16	0.0186	0.0700%
LIQUIDNET INC, NEW YORK	65,172.00	982.09	474,561.56	0.0151	0.2069%
MACQUARIE BANK LTD, HONG KONG	28,500.00	664.45	1,180,802.49	0.0233	0.0563%
MERRILL LYNCH INTL LONDON EQUITIES	18,301,624.00	74,009.29	111,777,320.09	0.0040	0.0662%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	59,000.00	390.50	2,040,531.69	0.0066	0.0191%
MERRILL LYNCH PIERCE FENNER, WILMINGTON	91,664,211.00	2,179.00	4,360,600.38	0.0000	0.0500%
MIZUHO SECURITIES USA INC. NEW YORK	99,900.00	1,778.05	1,777,537.37	0.0178	0.1000%
MORGAN STANLEY & CO INC, NY	1,243,769.00	17,074.22	32,790,588.70	0.0137	0.0521%
NESBITT BURNS, TORONTO (NTDT)	40,000.00	1,145.79	2,780,066.45	0.0286	0.0412%
RBC DOMINION SECS INC, TORONTO (DOMA)	16,300.00	441.81	1,153,012.14	0.0271	0.0383%

REDBURN PARTNERS LLP, LONDON	311,814.00	9,457.91	10,514,819.91	0.0303	0.0899%
SANFORD C BERNSTEIN & CO INC, LONDON	1,133,537.00	18,736.26	17,816,132.49	0.0165	0.1052%
SCOTIA CAPITAL MKTS, TORONTO	212,900.00	3,047.82	7,928,379.66	0.0143	0.0384%
SG SEC (LONDON) LTD, LONDON	196,523.00	4,697.49	5,003,941.90	0.0239	0.0939%
UBS WARBURG ASIA LTD, HONG KONG	5,155,117.00	2,051.48	4,632,203.27	0.0004	0.0443%
UBS WARBURG, LONDON	842,920.00	2,565.76	4,459,936.88	0.0030	0.0575%
JEFFERIES & CO LTD, LONDON	77,537.00	1,984.54	1,606,592.82	0.0256	0.1235%
PERSHING SECURITIES LTD, LONDON	31,983.00	330.68	331,630.18	0.0103	0.0997%
SMBC SECURITIES, INC NEW YORK	128,800.00	2,358.91	2,162,107.44	0.0183	0.1091%
UBS SECURITIES CANADA, TORONTO (BWIT)	379.00	37.48	46,809.31	0.0989	0.0801%
AUTONOMOUS LLP, LONDON	54,548.00	1,983.86	1,610,431.23	0.0364	0.1232%
CREDIT SUISSE (HK) LIMITED, HONG KONG	281,500.00	116.29	290,968.82	0.0004	0.0400%
NATIONAL FINL SVCS CORP, NEW YORK	113,700.00	2,078.69	5,486,013.50	0.0183	0.0379%
UBS SECURITIES LLC, STAMFORD	266,000.00	9,975.00	3,078,976.60	0.0375	0.3240%
WEEDEN & CO, NEW YORK	300.00	5.25	38,906.90	0.0175	0.0135%
S G WARBURG, SEOUL	9,000.00	228.56	457,372.34	0.0254	0.0500%
UBS WARBURG SEC, TAIWAN	177,000.00	227.25	454,729.47	0.0013	0.0500%
DAVY STOCKBROKERS, DUBLIN	5,875.00	362.17	522,928.59	0.0616	0.0693%
FORSYTH BARR, DUNEDIN	145,326.00	1,623.75	810,246.40	0.0112	0.2004%
GOODBODY STOCKBROKERS, DUBLIN	12,308.00	800.70	1,143,052.20	0.0651	0.0700%
LIQUIDNET CANADA INC, TORONTO	400.00	6.19	25,992.51	0.0155	0.0238%
ROYAL BANK OF CANADA EUROPE LTD, LONDON	300,000.00	6,800.76	4,527,033.05	0.0227	0.1502%
MAINFIRST BANK AG, FRANKFURT AM MAIN	28,600.00	2,244.00	1,867,757.24	0.0785	0.1201%
BARCLAYS CAPITAL INC./LE, NEW JERSEY	236,440.00	1,891.52	8,960,717.88	0.0080	0.0211%
BERENBERG GOSSLER & CIE, HAMBURG	35,521.00	2,765.98	2,053,243.97	0.0779	0.1347%
PERSHING LLC, JERSEY CITY	45,041.00	3,595.07	2,992,287.25	0.0798	0.1201%
SOCIETE GENERALE LONDON BRANCH, LONDON	35,827.00	698.42	998,319.56	0.0195	0.0700%
BAIRD, ROBERT W & CO INC, MILWAUKEE	360,000.00	13,500.00	3,990,692.70	0.0375	0.3383%
BANK J VONTOBEL & CO LTD, ZURICH	4,717.00	546.37	781,076.22	0.1158	0.0700%
CITATION GROUP/BCC CLRG, NEW YORK	6,600.00	264.00	717,080.10	0.0400	0.0368%
CREDIT SUISSE AUSTRALIA EQ, MELBOURNE	45,230.00	1,366.70	681,981.13	0.0302	0.2004%
MITSUBISHI UFJ SECS INTL PLC, LONDON	23,300.00	558.60	515,421.08	0.0240	0.1084%
NUMIS SECURITIES LTD, LONDON	23,044.00	1,696.47	1,412,027.05	0.0736	0.1201%
BNP PARIBAS SEC SRVS SA, SINGAPORE	649,553.00	636.88	423,320.49	0.0010	0.1504%
SKANDINAVISKA ENSKILDA BANKEN, STOCKHOLM	11,610.00	259.76	216,727.69	0.0224	0.1199%
TOTAL GLOBAL	180,383,846	370,624	444,017,975	0.0021	0.0835%

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AMERICAN CENTURY	12,239,039.00	121,627.17	164,397,549.36	0.0099	0.0740%
FRANKIN TEMPLETON	3,505,000.00	102,784.99	74,760,301.79	0.0293	0.1375%
LAZARD ASSET MGMT	17,805,164.00	94,957.12	100,601,276.94	0.0053	0.0944%
LSV ASSET MANAGEMENT	49,848,300.00	24,139.59	48,899,298.16	0.0005	0.0494%
LSV ASSET MGMT	96,986,343.00	27,114.70	55,359,549.06	0.0003	0.0490%
TOTAL GLOBAL	180,383,846	370,624	444,017,975	0.0021	0.0835%