

Kentucky Retirement Systems

Domestic and Global Commissions Report

Quarter Ending: March 31, 2016

Kentucky Retirement Systems
Domestic Equity - Common Stock Commissions
Quarter Ended March 31, 2016

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
ANCORA SECURITIES INC, JERSEY CITY	47,850	1,914	1,215,558	0.0400	0.1575%
BAIRD, ROBERT W & CO INC, MILWAUKEE	117,190	4,006	4,784,839	0.0342	0.0837%
BARCLAYS CAPITAL LE, JERSEY CITY	314,468	5,840	13,055,392	0.0186	0.0447%
BB&T SECURITIES, LLC, RICHMOND	7,630	305	682,417	0.0400	0.0447%
BERNSTEIN SANFORD C & CO, NEW YORK	91,935	3,291	3,337,505	0.0358	0.0986%
BMO CAPITAL MARKETS CORP, NEW YORK	17,120	685	795,907	0.0400	0.0860%
BNY CONVERGEX, NEW YORK	71,980	2,219	1,667,046	0.0308	0.1331%
BTIG LLC, SAN FRANCISCO	44,674	1,691	1,877,141	0.0379	0.0901%
BUCKINGHAM RESEARCH GRP INC, BROOKLYN	12,380	392	484,546	0.0317	0.0809%
CANTOR FITZGERALD & CO INC, NEW YORK	67,510	1,972	1,268,935	0.0292	0.1554%
CITIGROUP GBL MKTS INC, NEW YORK	159,741	2,208	4,944,442	0.0138	0.0446%
CITIGROUP GBL MKTS/SALOMON, NEW YORK	27	424	325,636	15.6870	0.1301%
CORNERSTONE MACRO LLC, NEW YORK	60,040	2,388	1,391,056	0.0398	0.1717%
COWEN AND COMPANY LLC, NEW YORK	71,500	2,399	2,127,240	0.0335	0.1128%
CREDIT RESEARCH & TRADING LLC, JERSEY	17,350	521	916,398	0.0300	0.0568%
CREDIT SUISSE, NEW YORK (CSUS)	402,315	8,267	17,440,016	0.0205	0.0474%
DAVIDSON(D A) & CO INC, NEW YORK	1,396	56	40,864	0.0400	0.1366%
DEUTSCHE BK SECS INC, NY (NWSCUS33)	1,713,201	128,258	68,872,105	0.0749	0.1862%
FBR CAPITAL MARKETS & CO, ARLINGTON	64,130	1,924	1,139,020	0.0300	0.1689%
GOLDMAN SACHS & CO, NY	132,612	4,589	6,555,967	0.0346	0.0700%
GORDON HASKETT & CO, WEEHAWKEN	5,290	185	74,931	0.0350	0.2471%
INSTINET CORP, NY	457,759	8,690	11,480,975	0.0190	0.0757%
INVESTMENT TECHNOLOGY GROUP, NEW YORK	2,039,209	29,561	71,660,665	0.0145	0.0413%
ISI GROUP INC, NY	89,379	2,409	4,168,112	0.0270	0.0578%
ITG INC, NY	16,951	170	824,685	0.0100	0.0206%
J P MORGAN SECURITIES INC, BROOKLYN	424,366	8,344	14,880,383	0.0197	0.0561%
J.P. MORGAN CLEARING CORP, NEW YORK	16,100	161	577,721	0.0100	0.0279%
JEFFERIES & CO INC, NEW YORK	65,680	2,473	2,889,614	0.0376	0.0856%
JONESTRADING INSTL SVCS LLC, WESTLAKE	64,760	1,943	3,029,608	0.0300	0.0641%
KEYBANC CAPITAL MARKETS INC, JERSEY CITY	57,130	2,285	2,848,642	0.0400	0.0802%
KNIGHT DIRECT LLC, JERSEY CITY	73,900	2,956	3,978,894	0.0400	0.0743%
KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	79,635	2,389	6,877,902	0.0300	0.0347%
LIQUIDNET INC, NEW YORK	2,612,912	37,754	86,578,498	0.0144	0.0436%
Longbow Securities LLC, JERSEY CITY	25,100	1,004	2,264,486	0.0400	0.0443%
MACQUARIE SECURITIES(USA)INC JERSEY CITY	17,800	712	381,571	0.0400	0.1866%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	63,397	1,659	3,754,429	0.0262	0.0442%
MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	2,405	96	358,647	0.0400	0.0268%
MORGAN STANLEY & CO INC, NY	99,196	3,091	3,748,641	0.0312	0.0824%
OPPENHEIMER & CO INC, NEW YORK	15,125	591	810,606	0.0391	0.0729%
PICKERING ENERGY PARTNERS, HOUSTON	22,690	899	1,708,857	0.0396	0.0526%
PIPER JAFFRAY & CO, MINNEAPOLIS	34,590	1,384	3,369,498	0.0400	0.0411%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	123,681	4,354	3,440,720	0.0352	0.1265%
RBC CAPITAL MARKETS LLC, NEW YORK	179,790	6,223	4,455,975	0.0346	0.1397%
SCOTIA CAPITAL (USA) INC, NEW YORK	17,580	615	513,159	0.0350	0.1199%
STATE STREET BROKERAGE SVCS, BOSTON	368,610	6,040	14,703,129	0.0164	0.0411%
STEPHENS INC, LITTLE ROCK	52,550	2,102	4,015,044	0.0400	0.0524%
STIFEL NICOLAUS	70,256	2,158	2,248,201	0.0307	0.0960%
STRATEGAS SECURITIES LLC, NEW YORK	5,930	208	24,147	0.0350	0.8595%
SUNTRUST CAPITAL MARKETS INC, ATLANTA	100,505	3,535	3,988,112	0.0352	0.0886%
UBS SECURITIES LLC, STAMFORD	6,350,169	114,209	330,022,532	0.0180	0.0346%
USCA SECURITIES LLC, HOUSTON	7,730	232	183,584	0.0300	0.1263%
WEDBUSH MORGAN SECS INC, LOS ANGELES	1,810	63	140,852	0.0350	0.0450%
WEEDEN & CO, NEW YORK	1,060	32	18,462	0.0300	0.1722%
WELLS FARGO SECURITIES LLC, CHARLOTTE	164,285	4,140	4,562,170	0.0252	0.0907%
WILLIAM BLAIR & CO, CHICAGO	3,300	132	236,490	0.0400	0.0558%
SANDLER O'NEILL & PARTNERS LP, NEW YORK	31,460	1,056	676,690	0.0336	0.1560%
STERNE AGEE & LEACH INC	1,400	42	22,141	0.0300	0.1897%
CONVERGE LLC, NEW YORK	2,916	29	3,246	0.0100	0.8984%

JMP SECURITIES, SAN FRANCISCO	34,560	1,382	586,901	0.0400	0.2355%
KEEFE BRUYETTE AND WOODS, JERSEY CITY	32,430	1,297	1,344,109	0.0400	0.0965%
MISCHLER FINL/EQUITIES, CORONA DELMAR	4,560	137	460,411	0.0300	0.0297%
MKM PARTNERS LLC, GREENWICH	41,655	1,666	1,952,677	0.0400	0.0853%
SIMMONS & CO INTL, HOUSTON	12,140	486	713,429	0.0400	0.0681%
ASCENDIANT CAPITAL MARKETS, LLC, IRVINE	11,300	452	155,815	0.0400	0.2901%
DOWLING & PARTNERS, JERSEY CITY	14,400	576	925,069	0.0400	0.0623%
GUGGENHEIM CAPITAL MKT LLC, JERSEY CITY	1,104	44	32,989	0.0400	0.1339%
CANTOR CLEARING SERVICE, NEW YORK	446	9	7,265	0.0200	0.1228%
TOTAL DOMESTIC	17,334,050	433,321	734,622,712	0.0250	0.0590%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
INVESCO	2,582,500	208,946	104,569,883	0.0809	0.1998%
LOOMIS	12,654	221	471,387	0.0175	0.0469%
MANULIFE ASSET MGMT	51	369	830,009	7.2318	0.0444%
NTGI STRUCTURED	16,978	593	1,150,321	0.0349	0.0516%
RIVER ROAD	164,688	4,408	7,376,768	0.0268	0.0598%
S&P 500 INDEX	5,373,881	29,170	293,297,418	0.0054	0.0099%
SASCO CAPITAL	247,756	8,127	4,687,638	0.0328	0.1734%
SYSTEMATIC	5,435,804	82,076	171,908,604	0.0151	0.0477%
TORTOISE CAP	605,517	6,997	12,929,651	0.0116	0.0541%
WESTFIELD CAPITAL	2,048,388	64,838	104,905,178	0.0317	0.0618%
WESTWOOD MGMT	845,884	27,576	32,495,855	0.0326	0.0849%
TOTAL DOMESTIC	17,334,101	433,321	734,622,712	0.0250	0.0590%

Kentucky Retirement Systems					
Global Equity - Common Stock Commissions					
Quarter Ended March 31, 2016					

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
ABG SECS, OSLO	186,673	5,172	3,699,772	0.0277	0.1398%
BARCLAYS CAPITAL LE, JERSEY CITY	1,700	34	157,081	0.0200	0.0216%
BARCLAYS CAPITAL, LONDON (BARCGB33)	412,534	12,928	17,564,513	0.0313	0.0736%
BERNSTEIN SANFORD C & CO, NEW YORK	132,600	986	5,234,672	0.0074	0.0188%
BNP PARIBAS PEREGRINE SEC LTD, HONG KONG	177,185	6,041	5,040,614	0.0341	0.1199%
BNP PARIBAS SEC SVCS, LONDON (PARBGB2L)	424,051	527	441,937	0.0012	0.1193%
BROCKHOUSE AND COOPER, MONTREAL	20,252	104	347,879	0.0052	0.0300%
CITIC CAPITAL SEC, HONG KONG	390,000	38	63,041	0.0001	0.0599%
CITIGROUP GBL MKTS INC, NEW YORK	780,050	6,240	5,741,090	0.0080	0.1087%
CITIGROUP GBL MKTS/SALOMON, NEW YORK	10,061,280	7,479	12,013,487	0.0007	0.0623%
CITIGROUP GLOBAL MARKETS LTD, LONDON	1,304,817	12,072	15,453,532	0.0093	0.0781%
CLSA AUSTRALIA PTY LTD, SYDNEY	22,000	1,757	1,595,225	0.0798	0.1101%
CREDIT LYONNAIS SECS, SINGAPORE	189,700	5,829	7,859,564	0.0307	0.0742%
CREDIT SUISSE (EUROPE), LONDON	171,219	9,796	8,614,548	0.0572	0.1137%
CREDIT SUISSE (EUROPE), SEOUL	51,714	285	571,021	0.0055	0.0500%
CREDIT SUISSE, NEW YORK (CSUS)	7,130,655	11,780	19,469,970	0.0017	0.0605%
DAIWA SECS AMER INC, NEW YORK	107,400	5,533	5,533,835	0.0515	0.1000%
DEUTSCHE BK SECS INC, NY (NWSCUS33)	1,091,394	13,625	12,043,083	0.0125	0.1131%
EXANE, PARIS (EXANFRPP)	360,363	3,599	6,010,276	0.0100	0.0599%
GOLDMAN SACHS & CO, NY	1,000,148	9,639	12,233,744	0.0096	0.0788%
GOLDMAN SACHS EXECUTION & CLEARING, NY	154,210	1,234	7,641,957	0.0080	0.0161%
GOLDMAN SACHS INTL, LONDON (GSILGB2X)	884,161	5,478	7,800,505	0.0062	0.0702%
HONG KONG & SHANGHAI BKG CORP, HONG KONG	175,000	50	167,746	0.0003	0.0300%
HSBC BANK PLC (MIDLAND BK)(JAC), LONDON	397,022	5,898	6,000,110	0.0149	0.0983%
INSTINET EUROPE LIMITED, LONDON	135,800	1,314	4,382,057	0.0097	0.0300%
INVESTMENT TECHNOLOGY GROUP LTD,DUBLIN	1,197,395	11,141	10,414,457	0.0093	0.1070%
ISI GROUP INC, NY	2,100	84	195,136	0.0400	0.0430%
ITG AUSTRALIA LTD, MELBOURNE	111,361	292	513,863	0.0026	0.0569%
ITG CANADA CORP, TORONTO	68,900	1,051	1,240,476	0.0153	0.0847%
J P MORGAN SECS LTD, LONDON	730,076	13,475	14,447,658	0.0185	0.0933%
J P MORGAN SECURITIES INC, BROOKLYN	136,841	1,359	1,941,420	0.0099	0.0700%

J.P. MORGAN CLEARING CORP, NEW YORK	713,991	6,249	7,466,610	0.0088	0.0837%
JEFFERIES & CO INC, NEW YORK	6,020	172	85,780	0.0286	0.2004%
JM MORGAN STANLEY SECURITIES, MUMBAI	202,600	256	513,123	0.0013	0.0499%
JPMORGAN SECURITIES INC, NEW YORK	100,646	3,084	3,918,491	0.0306	0.0787%
LIQUIDNET EUROPE LIMITED, LONDON	953,855	4,136	5,942,663	0.0043	0.0696%
LIQUIDNET INC, NEW YORK	10,600	212	980,999	0.0200	0.0216%
MACQUARIE BANK LIMITED, SYDNEY	32,302	887	470,149	0.0275	0.1887%
MACQUARIE BANK LTD, HONG KONG	35,000	1,648	1,371,366	0.0471	0.1201%
MERRILL LYNCH INTL LONDON EQUITIES	32,088,384	78,904	140,515,828	0.0025	0.0562%
MERRILL LYNCH INTL LTD, NEW YORK	27,791	214	537,533	0.0077	0.0399%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	205,300	2,435	7,099,083	0.0119	0.0343%
MERRILL LYNCH PIERCE FENNER, WILMINGTON	228,209,100	5,184	10,466,527	0.0000	0.0495%
MERRILL LYNCH, SYDNEY	656	5	9,301	0.0071	0.0500%
MIZUHO SECURITIES USA INC. NEW YORK	93,300	3,701	3,087,527	0.0397	0.1199%
MORGAN STANLEY & CO INC, NY	15,551,247	86,741	196,884,761	0.0056	0.0441%
MORGAN STANLEY & CO INTL LTD, SEOUL	41,078	573	1,145,934	0.0139	0.0500%
MORGAN STANLEY & CO INTL LTD, TAPEI	421,000	266	531,377	0.0006	0.0500%
NESBITT BURNS, TORONTO (NTDT)	47,700	339	191,729	0.0071	0.1770%
RBC DOMINION SECS INC, TORONTO (DOMA)	266,760	4,224	7,176,750	0.0158	0.0589%
REDBURN PARTNERS LLP, LONDON	477,074	6,013	6,763,001	0.0126	0.0889%
SANFORD C BERNSTEIN & CO INC, LONDON	56,861	4,142	4,899,158	0.0728	0.0846%
SCOTIA CAPITAL MKTS, TORONTO	98,800	300	3,211,400	0.0030	0.0093%
SG SEC (LONDON) LTD, LONDON	217,745	8,304	6,445,528	0.0381	0.1288%
UBS WARBURG ASIA LTD, HONG KONG	7,110,604	3,019	6,000,126	0.0004	0.0503%
UBS WARBURG AUSTRALIA EQUITIES, SYDNEY	45,413	1,138	614,605	0.0250	0.1851%
UBS WARBURG, LONDON	1,254,320	15,818	14,576,781	0.0126	0.1085%
CARNEGIE BANK AS, COPENHAGEN	12,491	1,778	1,479,955	0.1423	0.1201%
JEFFERIES & CO LTD, LONDON	273,756	11,438	8,348,326	0.0418	0.1370%
KEPLER EQUITIES, PARIS	108,586	6,862	5,548,560	0.0632	0.1237%
PERSHING SECURITIES LTD, LONDON	21,340	522	525,256	0.0245	0.0994%
SCOTIA CAPITAL (USA) INC, NEW YORK	54,630	9,114	7,019,960	0.1668	0.1298%
SMBC SECURITIES, INC NEW YORK	68,400	4,544	4,538,953	0.0664	0.1001%
UBS SECURITIES CANADA, TORONTO (BWIT)	16,370	1,757	2,198,270	0.1073	0.0799%
AUTONOMOUS LLP, LONDON	65,000	2,987	1,995,182	0.0460	0.1497%
CREDIT SUISSE (HK) LIMITED, HONG KONG	2,616,500	691	702,384	0.0003	0.0984%
DEUTSCHE MORGAN GRENPELL SEC, SYDNEY	8,200	653	592,562	0.0796	0.1101%
NATIONAL FINL SVCS CORP, NEW YORK	126,000	3,268	4,600,041	0.0259	0.0711%
UBS SECURITIES LLC, STAMFORD	2,400	90	192,088	0.0375	0.0469%
WEEDEN & CO, NEW YORK	13,000	228	646,354	0.0175	0.0352%
BARCLAYS CAPITAL, NEW YORK	329,600	284	710,519	0.0009	0.0400%
S G WARBURG, SEOUL	64,125	347	693,715	0.0054	0.0500%
UBS WARBURG SEC,TAIWAN	579,000	645	1,291,118	0.0011	0.0500%
DAVY STOCKBROKERS, DUBLIN	125,917	744	626,939	0.0059	0.1187%
FORSYTH BARR, DUNEDIN	397,828	3,376	1,691,334	0.0085	0.1996%
GOODBODY STOCKBROKERS, DUBLIN	130,979	4,770	4,019,179	0.0364	0.1187%
KB SEC NV, ANTWERPEN	5,167	832	594,964	0.1610	0.1398%
LIQUIDNET CANADA INC, TORONTO	11,800	170	237,165	0.0144	0.0715%
MACQUARIE SECURITIES LTD, AUCKLAND	300,138	2,621	1,313,067	0.0087	0.1996%
NOMURA SECS INTL INC, NEW YORK	5,200	939	783,423	0.1806	0.1199%
ROYAL BANK OF CANADA EUROPE LTD, LONDON	23,472	2,067	1,478,368	0.0881	0.1398%
MERRILL LYNCH GILTS LTD, LONDON	4,280	26	65,911	0.0062	0.0400%
INVESTMENT TECHNOLOGY GROUP, NEW YORK	7,880	59	444,818	0.0075	0.0133%
MAINFIRST BANK AG,FRANKFURT AM MAIN	499	74	52,978	0.1484	0.1398%
TOTAL GLOBAL	321,649,306	453,690	677,731,787	0.0014	0.0669%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AMERICAN CENTURY	8,447,549	112,476	170,787,792	0.0133	0.0659%
FRANKIN TEMPLETON	8,860,285	49,252	47,607,409	0.0056	0.1035%
LAZARD ASSET MGMT	17,616,634	190,838	249,431,366	0.0108	0.0765%
LSV ASSET MANAGEMENT	211,014,678	75,357	156,606,276	0.0004	0.0481%
LSV ASSET MGMT	75,710,160	25,766	53,298,944	0.0003	0.0483%
TOTAL GLOBAL	321,649,306	453,690	677,731,787	0.0014	0.0669%