

Kentucky Retirement Systems

Domestic and Global Commissions Report

Quarter Ending: September 30, 2015

Kentucky Retirement Systems
Domestic Equity - Common Stock Commissions
Quarter Ended September 30, 2015

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BAIRD, ROBERT W & CO INC, MILWAUKEE	137,765	4,133	4,906,915	0.0300	0.0842%
BARCLAYS CAPITAL INC, JERSEY CITY	999	25	40,091	0.0250	0.0623%
BARCLAYS CAPITAL LE, JERSEY CITY	161,350	5,590	7,210,280	0.0346	0.0775%
BERNSTEIN SANFORD C & CO, NEW YORK	147,593	5,837	11,187,277	0.0395	0.0522%
BMO CAPITAL MARKETS CORP, NEW YORK	79,665	2,390	1,369,267	0.0300	0.1745%
BNY CONVERGEX, NEW YORK	65,080	1,962	1,292,182	0.0302	0.1519%
BTIG LLC, SAN FRANCISCO	140,000	4,421	5,000,933	0.0316	0.0884%
BUCKINGHAM RESEARCH GRP INC, BROOKLYN	18,435	577	739,160	0.0313	0.0780%
CANACCORD GENUITY INC.NEY YORK	26,340	1,054	674,136	0.0400	0.1563%
CANTOR FITZGERALD & CO INC, NEW YORK	30,820	865	1,560,100	0.0281	0.0554%
CAPITAL ONE SOUTHCOAST INC, NEW ORLEANS	7,300	292	536,143	0.0400	0.0545%
CITIGROUP GBL MKTS INC, NEW YORK	112,013	1,881	4,079,638	0.0168	0.0461%
CITIGROUP GBL MKTS/SALOMON, NEW YORK	(79)	434	572,135	(5.4975)	0.0759%
CORNERSTONE MACRO LLC, NEW YORK	49,100	1,964	1,881,275	0.0400	0.1044%
COWEN AND COMPANY LLC, NEW YORK	97,537	3,295	2,824,079	0.0338	0.1167%
CREDIT SUISSE, NEW YORK (CSUS)	434,461	7,952	28,763,542	0.0183	0.0276%
DEUTSCHE BK SECS INC, NY (NWSCUS33)	206,854	7,305	8,035,125	0.0353	0.0909%
DOWLING & PARTNERS, JERSEY CITY	37,800	1,512	3,286,851	0.0400	0.0460%
FBR CAPITAL MARKETS & CO, ARLINGTON	25,035	751	535,612	0.0300	0.1402%
GOLDMAN SACHS & CO, NY	165,469	5,335	8,341,225	0.0322	0.0640%
GORDON HASKETT & CO, WEEHAWKEN	1,920	67	82,680	0.0350	0.0813%
GREEN STREET ADVISORS, JERSEY CITY	7,700	308	1,381,057	0.0400	0.0223%
GUGGENHEIM CAPITAL MKT LLC, JERSEY CITY	32,800	1,312	1,175,101	0.0400	0.1117%
INSTINET CORP, NEW YORK	160	2	101,984	0.0100	0.0016%
INSTINET CORP, NY	411,581	8,776	16,030,199	0.0213	0.0547%
INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,088,626	14,570	41,532,060	0.0134	0.0351%
ISI GROUP INC, NY	51,990	1,171	1,915,639	0.0225	0.0611%
ITG INC, NY	42,562	426	1,471,406	0.0100	0.0289%
J P MORGAN SECURITIES INC, BROOKLYN	269,843	6,430	8,143,074	0.0238	0.0790%
J.P. MORGAN CLEARING CORP, NEW YORK	12,000	120	292,485	0.0100	0.0410%
JEFFERIES & CO INC, NEW YORK	14,493	580	462,584	0.0400	0.1253%
JMP SECURITIES, SAN FRANCISCO	99,210	3,968	2,972,779	0.0400	0.1335%
KEYBANC CAPITAL MARKETS INC, JERSEY CITY	15,093	386	222,931	0.0256	0.1732%
KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	18,716	561	1,167,605	0.0300	0.0481%
LEERINK SWANN & CO, JERSEY CITY	8,101	324	1,435,557	0.0400	0.0226%
LIQUIDNET INC, BROOKLYN	2,221,915	29,627	70,514,494	0.0133	0.0420%
LONGBOW SECURITIES LLC, JERSEY CITY	24,290	972	356,317	0.0400	0.2727%
MACQUARIE SECURITIES(USA)JINC JERSEY CITY	22,650	680	417,494	0.0300	0.1628%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	1,765,825	120,231	66,811,798	0.0681	0.1800%
MORGAN STANLEY & CO INC, NY	1,393,323	121,979	53,223,088	0.0875	0.2292%
NEEDHAM & CO, NEW YORK	54,045	1,935	1,794,388	0.0358	0.1078%
OPPENHEIMER & CO INC, NEW YORK	46,180	1,847	1,002,057	0.0400	0.1843%
PICKERING ENERGY PARTNERS, HOUSTON	1,360	48	26,296	0.0350	0.1810%
PIPER JAFFRAY & CO, MINNEAPOLIS	14,650	586	695,467	0.0400	0.0843%
PORTALES PARTNERS LLC, JERSEY CITY	40,600	1,624	1,450,010	0.0400	0.1120%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	111,208	4,200	3,897,065	0.0378	0.1078%
RBC CAPITAL MARKETS LLC, NEW YORK	152,165	2,212	9,752,580	0.0145	0.0227%
ROSENBLATT SECURITIES LLC, JERSEY CITY	2,388	60	176,324	0.0250	0.0339%
SCOTIA CAPITAL (USA) INC, NEW YORK	6,680	234	111,829	0.0350	0.2091%
SIDOTI & CO LLC, NEW YORK	2,900	116	231,444	0.0400	0.0501%
SIMMONS & CO INTL, HOUSTON	25,180	1,007	376,403	0.0400	0.2676%
STATE STREET BROKERAGE SVCS, BOSTON	277,196	3,544	11,164,972	0.0128	0.0317%
STEPHENS INC, LITTLE ROCK	29,190	1,168	1,972,297	0.0400	0.0592%
STERNE AGEE & LEACH INC	46,450	1,394	707,499	0.0300	0.1970%
STIFEL NICOLAUS	45,085	1,375	1,878,546	0.0305	0.0732%
STRATEGAS SECURITIES LLC, NEW YORK	1,240	43	23,837	0.0350	0.1821%
SUNTRUST CAPITAL MARKETS INC, ATLANTA	66,455	1,994	1,052,093	0.0300	0.1895%
UBS SECURITIES LLC, STAMFORD	1,258,027	13,121	71,244,199	0.0104	0.0184%
WEDBUSH MORGAN SECS INC, LOS ANGELES	3,080	123	394,911	0.0400	0.0312%

WEEDEN & CO, NEW YORK	8,861	96	388,205	0.0108	0.0247%
WELLS FARGO SECURITIES LLC, CHARLOTTE	145,801	3,056	4,651,875	0.0210	0.0657%
WESTERN INTERNATIONAL SECS INC, BROOKLYN	1,080	27	46,932	0.0250	0.0575%
WILLIAM BLAIR & CO, CHICAGO	13,890	556	477,066	0.0400	0.1165%
WOLFE TRAHAN SECURITIES, NEW YORK	19,400	776	724,161	0.0400	0.1072%
WUNDERLICH SECURITIES INC, MEMPHIS	18,000	720	1,082,549	0.0400	0.0665%
TOTAL DOMESTIC	11,837,446	411,924	477,869,301	0.0348	0.0862%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
INVESCO	3,035,460	237,536	114,348,913	0.0783	0.2077%
LOOMIS	48,111	1,420	1,514,297	0.0295	0.0938%
MANULIFE ASSET MGMT	130	935	635,656	7.1900	0.1470%
NTGI STRUCTURED	42,483	860	2,043,541	0.0202	0.0421%
RIVER ROAD	176,770	4,041	6,908,448	0.0229	0.0585%
S&P 500 INDEX	1,117,485	8,586	63,363,278	0.0077	0.0136%
SASCO CAPITAL	193,660	6,374	4,268,824	0.0329	0.1493%
SYSTEMATIC	4,364,219	68,239	136,346,789	0.0156	0.0500%
TORTOISE CAP	557,832	7,314	20,308,162	0.0131	0.0360%
WESTFIELD CAPITAL	1,733,424	56,323	103,062,022	0.0325	0.0546%
WESTWOOD MGMT	567,872	20,296	25,069,372	0.0357	0.0810%
TOTAL DOMESTIC	11,837,446	411,924	477,869,301	0.0348	0.0862%

Kentucky Retirement Systems
Global Equity - Common Stock Commissions
Quarter Ended September 30, 2015

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BANCO SANTANDER, NEW YORK	35,000	162	65,639	0.0046	0.2474%
BARCLAYS CAPITAL LE, JERSEY CITY	94,302	943	3,928,720	0.0100	0.0240%
BARCLAYS CAPITAL, LONDON (BARCGB33)	1,187,662	8,172	6,281,972	0.0069	0.1301%
BERENBERG GOSSLER & CIE, HAMBURG	1,149,378	1,576	1,311,398	0.0014	0.1201%
BERNSTEIN SANFORD C & CO, NEW YORK	21,935	188	1,693,281	0.0086	0.0111%
BNP PARIBAS PEREGRINE SEC LTD, HONG KONG	69,903	733	979,352	0.0105	0.0748%
BNP PARIBAS SEC SVCS, LONDON (PARBGB2L)	87,171	3,017	2,517,301	0.0346	0.1199%
BNP PARIBAS SECS CP/FIXED INCOME, PA	8,670	5,730	2,870,499	0.6608	0.1996%
BTIG HONG KONG LTD, HONG KONG	62,000	166	208,015	0.0027	0.0798%
BTIG LLC, NEW YORK	76,728	651	766,903	0.0085	0.0849%
CANTOR FITZGERALD EUROPE, LONDON	188,925	182	202,807	0.0010	0.0898%
CIMB SECURITIES (USA), INC, NEW YORK	58,500	235	293,540	0.0040	0.0799%
CITATION GROUP/BCC CLRG, NEW YORK	7,500	300	467,760	0.0400	0.0641%
CITIC CAPITAL SEC, HONG KONG	31,400	40	66,546	0.0013	0.0599%
CITIGROUP GBL MKTS INC, NEW YORK	312,595	2,517	4,616,782	0.0081	0.0545%
CITIGROUP GBL MKTS/SALOMON, NEW YORK	3,871,552	9,522	12,242,911	0.0025	0.0778%
CITIGROUP GLOBAL MARKETS LTD, LONDON	811,568	10,252	13,444,362	0.0126	0.0763%
CREDIT LYONNAIS SEC, SEOUL	206	464	186,226	2.2543	0.2494%
CREDIT LYONNAIS SECS, SINGAPORE	17,400	1,813	1,208,050	0.1042	0.1501%
CREDIT SUISSE (EUROPE), LONDON	946,411	15,862	15,900,087	0.0168	0.0998%
CREDIT SUISSE (EUROPE), SEOUL	744	379	152,071	0.5097	0.2494%
CREDIT SUISSE (HK) LIMITED, HONG KONG	1,025,900	392	741,106	0.0004	0.0529%
CREDIT SUISSE, NEW YORK (CSUS)	673,985	14,160	13,777,101	0.0210	0.1028%
DAEWOO SECURITIES CO LTD, SEOUL	4,427	711	889,486	0.1606	0.0799%
DAIWA SECS AMER INC, NEW YORK	54,200	715	487,442	0.0132	0.1468%
DEUTSCHE BK SECS INC, NY (NWSCUS33)	576,154	16,547	11,973,840	0.0287	0.1382%
EXANE, PARIS (EXANFRPP)	97,026	5,019	6,299,344	0.0517	0.0797%
FORSYTH BARR, DUNEDIN	32,006	255	127,032	0.0080	0.2004%
GOLDMAN SACHS & CO, NY	879,057	11,521	10,646,236	0.0131	0.1082%
GOLDMAN SACHS (ASIA) LLC, TAIPEI	201,000	562	225,416	0.0028	0.2494%
GOLDMAN SACHS INTL, LONDON (GSILGB2X)	184,209	2,052	2,553,487	0.0111	0.0804%
GOODBODY STOCKBROKERS, DUBLIN	23,857	158	131,392	0.0066	0.1201%
HSBC BANK PLC (MIDLAND BK)(JAC), LONDON	7,927	707	507,357	0.0892	0.1394%
HSBC BANK PLC (MIDLAND BK)(XXX), LONDON	47,000	2,590	1,737,613	0.0551	0.1490%
HSBC SECS INC, NEW YORK	7,000	49	60,868	0.0070	0.0799%

ING BANK N V, LONDON	15,520	663	474,364	0.0427	0.1398%
INSTINET AUSTRALIA CLEARING SERV, SYDNEY	13,793	71	47,590	0.0052	0.1498%
INSTINET EUROPE LIMITED, LONDON	192,800	6,039	4,024,575	0.0313	0.1500%
INSTINET PACIFIC LTD, HONG KONG	56,500	185	123,829	0.0033	0.1496%
INVESTEC SECURITIES (331), LONDON	19,671	127	105,680	0.0065	0.1201%
INVESTMENT TECHNOLOGY GROUP LTD,DUBLIN	531,698	20,648	18,871,753	0.0388	0.1094%
INVESTMENT TECHNOLOGY GROUP, NEW YORK	4,118	103	283,086	0.0250	0.0364%
ITG AUSTRALIA LTD, MELBOURNE	400	16	22,976	0.0402	0.0700%
ITG CANADA CORP, TORONTO	300	2	6,765	0.0075	0.0334%
ITG HONG KONG LIMITED, HONG KONG	52,000	89	178,107	0.0017	0.0499%
ITG INC, NEW YORK	34,400	894	3,478,218	0.0260	0.0257%
J P MORGAN SEC, SYDNEY	36,487	267	534,207	0.0073	0.0500%
J P MORGAN SECS LTD, LONDON	1,058,376	16,977	22,246,917	0.0160	0.0763%
J P MORGAN SECURITIES INC, BROOKLYN	424,104	8,201	5,773,546	0.0193	0.1420%
J.P. MORGAN CLEARING CORP, NEW YORK	516,021	4,257	6,722,603	0.0082	0.0633%
JEFFERIES & CO INC, NEW YORK	97,110	2,302	3,576,150	0.0237	0.0644%
JEFFERIES & CO LTD, LONDON	198,399	19,367	10,267,148	0.0976	0.1886%
JP MORGAN SECS ASIA PACIFIC, HONG KONG	610,600	2,628	2,025,558	0.0043	0.1298%
JPMORGAN SECURITIES INC, NEW YORK	330,700	4,931	8,982,541	0.0149	0.0549%
KB SEC NV, ANTWERPEN	301	53	38,051	0.1772	0.1402%
KEPLER EQUITIES, PARIS	10,820	1,865	1,552,241	0.1724	0.1201%
LIQUIDNET ASIA LTD, HONG KONG	25,800	211	263,263	0.0082	0.0801%
LIQUIDNET EUROPE LIMITED, LONDON	51,950	2,367	3,382,895	0.0456	0.0700%
LIQUIDNET INC, BROOKLYN	46,600	932	2,951,269	0.0200	0.0316%
MACQUARIE BANK LTD, HONG KONG	237,600	4,417	2,650,153	0.0186	0.1667%
MACQUARIE CAPITAL LTD, LONDON	30,346	1,918	1,427,937	0.0632	0.1343%
MACQUARIE SECURITIES LTD, SEOUL	829	376	150,788	0.4536	0.2494%
MACQUARIE SECURITIES(USA)INC JERSEY CITY	9,803	392	357,823	0.0400	0.1096%
MERRILL LYNCH GILTS LTD, LONDON	40,000	676	614,244	0.0169	0.1101%
MERRILL LYNCH INTL LONDON EQUITIES	6,534,033	16,051	18,312,064	0.0025	0.0877%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	936,188	8,318	15,814,589	0.0089	0.0526%
MERRILL LYNCH PIERCE FENNER, WILMINGTON	978,236	8,014	2,696,804	0.0082	0.2972%
mitsubishi UFJ SECURITIES, NEW YORK	9,300	498	711,357	0.0536	0.0700%
MIZUHO SECURITIES USA INC. NEW YORK	280,600	5,445	5,033,387	0.0194	0.1082%
MORGAN STANLEY & CO INC, NY	4,953,719	50,458	52,194,911	0.0102	0.0967%
MORGAN STANLEY & CO INTL LTD, SEOUL	118	33	21,725	0.2758	0.1498%
MORGAN STANLEY & CO INTL LTD, TAIPEI	24,000	723	290,073	0.0301	0.2494%
NESBITT BURNS, TORONTO (NTDT)	19,393	549	1,281,295	0.0283	0.0428%
NOMURA SECS INTL INC, NEW YORK	10,800	754	721,152	0.0698	0.1046%
ODDO ET CIE, PARIS	7,248	1,271	911,161	0.1754	0.1395%
PAREL, PARIS	50,000	1,607	1,074,256	0.0321	0.1496%
PERSHING LLC, JERSEY CITY	289,931	2,267	1,962,617	0.0078	0.1155%
PERSHING SECURITIES LTD, LONDON	298,581	13,214	12,067,470	0.0443	0.1095%
RBC DOMINION SECS INC, TORONTO (DOMA)	28,400	659	550,503	0.0232	0.1196%
REDBURN PARTNERS LLP, LONDON	509,118	3,682	4,245,700	0.0072	0.0867%
SANFORD C BERNSTEIN & CO INC, LONDON	290,115	3,926	7,051,889	0.0135	0.0557%
SKANDINAVISKA ENSKILDA BANKEN, LONDON	5,020	686	572,519	0.1367	0.1199%
SMBC SECURITIES, INC NEW YORK	54,200	3,910	3,254,125	0.0721	0.1201%
TD WATERHOUSE SEC, TORONTO (GIST)	59,700	1,685	1,343,419	0.0282	0.1254%
UBS SECURITIES LLC, STAMFORD	40,510	407	1,708,111	0.0100	0.0238%
UBS WARBURG ASIA LTD, HONG KONG	2,884,465	836	869,411	0.0003	0.0962%
UBS WARBURG, LONDON	1,658,261	15,456	19,130,251	0.0093	0.0808%
YUANTA CORE PACIFIC SECURITIES, TAIPEI	197,000	299	373,969	0.0015	0.0799%
TOTAL GLOBAL	37,619,280	360,066	372,888,977	0.0096	0.0966%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AMERICAN CENTURY	11,428,563	164,107	179,402,232	0.0144	0.0915%
BOSTON CO NON-US VAL	6,401,765	77,935	53,784,451	0.0122	0.1449%
FRANKIN TEMPLETON	5,686,307	55,828	54,895,710	0.0098	0.1017%
LAZARD ASSET MGMT	5,612,009	55,955	72,118,153	0.0100	0.0776%
LSV ASSET MANAGEMENT	5,667,135	4,191	8,539,837	0.0007	0.0491%
LSV ASSET MGMT	2,823,501	2,051	4,148,595	0.0007	0.0494%
TOTAL GLOBAL	37,619,280	360,066	372,888,977	0.0096	0.0966%