

Kentucky Retirement Systems

Domestic and Global Commissions Report

Quarter Ending: June 30, 2017

Kentucky Retirement Systems
Domestic Equity - Common Stock Commissions
Quarter Ended June30, 2017

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BAIRD, ROBERT W & CO INC, MILWAUKEE	241,760	7,905	11,829,940	0.0327	0.0668%
BARCLAYS CAPITAL INC./LE, NEW JERSEY	63,543	2,109	2,996,210	0.0332	0.0704%
BERNSTEIN SANFORD C & CO, NEW YORK	149,714	3,691	7,386,275	0.0247	0.0500%
BNY CONVERGEX, NEW YORK	38,350	1,534	2,937,169	0.0400	0.0522%
CANTOR FITZGERALD & CO INC, NEW YORK	53,918	1,433	1,461,063	0.0266	0.0981%
CITIGROUP GBL MKTS INC, NEW YORK	64,014	1,027	1,844,673	0.0160	0.0557%
CREDIT SUISSE, NEW YORK (CSUS)	215,600	4,186	10,565,113	0.0194	0.0396%
DEUTSCHE BK SECS INC, NY (NWSCUS33)	352,440	11,375	6,582,250	0.0323	0.1728%
GOLDMAN SACHS & CO, NY	2,735,845	43,051	111,193,655	0.0157	0.0387%
INSTINET CORP, NEW YORK	946,531	27,437	31,199,218	0.0290	0.0879%
ITG INC, NEW YORK	2,313,172	31,553	92,604,894	0.0136	0.0341%
J.P. MORGAN CLEARING CORP, NEW YORK	259,670	5,242	9,650,911	0.0202	0.0543%
JEFFERIES & CO INC, NEW YORK	37,024	970	1,475,966	0.0262	0.0657%
KNIGHT CLEARING SERVICES LLC, JERSEY CIT	286,705	8,601	10,014,000	0.0300	0.0859%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	1,065,792	32,002	32,523,066	0.0300	0.0984%
MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	1,662	66	1,640,842	0.0400	0.0041%
MORGAN STANLEY & CO INC, NY	56,175	1,685	1,031,550	0.0300	0.1634%
NATIONAL FINL SVCS CORP, NEW YORK	354,473	11,244	13,542,367	0.0317	0.0830%
OPPENHEIMER & CO INC, NEW YORK	6,960	278	330,081	0.0400	0.0843%
PERSHING LLC, JERSEY CITY	175,211	4,876	7,291,079	0.0278	0.0669%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	127,491	3,834	5,562,580	0.0301	0.0689%
RBC CAPITAL MARKETS LLC, NEW YORK	19,059	680	825,537	0.0357	0.0823%
STATE STREET GLOBAL MARKETS LLC, BOSTON	275,887	3,528	8,058,923	0.0128	0.0438%
STEPHENS INC, LITTLE ROCK	69,990	2,800	4,196,319	0.0400	0.0667%
STIFEL NICOLAUS	90,845	2,617	4,252,791	0.0288	0.0615%
UBS SECURITIES LLC, STAMFORD	794,751	12,562	39,425,121	0.0158	0.0319%
WEDBUSH MORGAN SECS INC, LOS ANGELES	1,460	58	218,230	0.0400	0.0268%
WELLS FARGO SECURITIES LLC, CHARLOTTE	201,540	7,596	6,493,228	0.0377	0.1170%
WILLIAM BLAIR & CO, CHICAGO	24,120	965	1,486,058	0.0400	0.0649%
TOTAL DOMESTIC	11,023,702	234,906	428,619,108	0.0213	0.0548%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
NTGI STRUCTURED	72,842	784	4,282,147	0.0108	0.0183%
RIVER ROAD	363,414	9,890	11,615,855	0.0272	0.0851%
RIVER ROAD FAV	2,237,700	64,699	70,190,855	0.0289	0.0922%
S&P 500 INDEX	507,921	3,809	31,666,284	0.0075	0.0120%
SYSTEMATIC	6,083,098	103,978	215,569,576	0.0171	0.0482%
TORTOISE CAP	146,261	1,451	4,336,101	0.0099	0.0335%
WESTFIELD CAPITAL	1,612,466	50,350	90,958,290	0.0312	0.0554%
TOTAL DOMESTIC	11,023,702	234,962	428,619,108	0.0213	0.0548%

Kentucky Retirement Systems
Global Equity - Common Stock Commissions
Quarter Ended June 30, 2017

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BANCO ITAU, SAO PAULO	62,200	1,558	780,786	0.0251	0.1996%
BARCLAYS CAPITAL, LONDON (BARCGB33)	495,673	9,012	10,592,384	0.0182	0.0851%
BERENBERG GOSSLER & CIE, HAMBURG	41,290	4,486	3,733,762	0.1086	0.1201%
BERNSTEIN SANFORD C & CO, NEW YORK	1,000	5	273,265	0.0050	0.0018%
BNP PARIBAS SEC SRVS SA, SINGAPORE	417,159	2,339	3,240,509	0.0056	0.0722%
BNP PARIBAS SECS SERVS, SYDNEY	39,427	573	715,816	0.0145	0.0801%
BRADESCO S.A. CTVM, SAO PAULO	200,000	815	816,439	0.0041	0.0999%
CITIGROUP GBL MKTS INC, NEW YORK	3,800	38	415,487	0.0100	0.0091%
CITIGROUP GBL MKTS/SALOMON, NEW YORK	2,588,785	14,942	17,881,151	0.0058	0.0836%
CITIGROUP GLOBAL MARKETS LTD, LONDON	863,881	11,623	9,649,538	0.0135	0.1205%
CLSA AUSTRALIA PTY LTD, SYDNEY	22,590	433	540,604	0.0192	0.0801%
CREDIT LYONNAIS SECS (ASIA), HONG KONG	200,000	564	226,393	0.0028	0.2492%
CREDIT LYONNAIS SECS, SINGAPORE	3,009,700	3,304	2,007,418	0.0011	0.1646%
CREDIT SUISSE (EUROPE), LONDON	1,664,390	30,404	34,915,608	0.0183	0.0871%
CREDIT SUISSE (HK) LIMITED, HONG KONG	877,400	2,010	1,830,698	0.0023	0.1098%

CREDIT SUISSE AUSTRALIA EQ, MELBOURNE	3,347	65	81,411	0.0195	0.0801%
CREDIT SUISSE, NEW YORK (CSUS)	7,212,200	13,124	21,870,616	0.0018	0.0600%
D CARNEGIE AB, STOCKHOLM	47,784	584	973,289	0.0122	0.0600%
DAIWA SECS (HK) LTD, HONG KONG	113,000	1,204	3,010,734	0.0107	0.0400%
DAIWA SECS AMER INC, NEW YORK	48,500	1,040	989,222	0.0215	0.1052%
DAVY STOCKBROKERS, DUBLIN	8,170	31	26,380	0.0038	0.1187%
DEUTSCHE BK SECS INC, NY (NWSCUS33)	334,481	7,450	8,634,155	0.0223	0.0863%
EVANS AND PARTNERS PTY LTD, MELBOURNE	22,013	958	478,170	0.0435	0.2004%
EXANE, PARIS (EXANFRPP)	10,394	488	1,062,977	0.0469	0.0459%
GOLDMAN SACHS & CO, NY	2,715,933	17,016	24,811,994	0.0063	0.0686%
GOLDMAN SACHS CAP MKTS, NEW YORK	25,000	532	1,775,200	0.0213	0.0300%
GOLDMAN SACHS INTL, LONDON (GSILGB2X)	51,229	858	833,377	0.0167	0.1029%
GOODBODY STOCKBROKERS, DUBLIN	600	32	53,588	0.0536	0.0600%
HONG KONG & SHANGHAI BKG CORP, HONG KONG	679,200	1,861	746,429	0.0027	0.2493%
HSBC BANK PLC (MIDLAND BK)(JAC), LONDON	7,900	1,852	1,544,775	0.2344	0.1199%
HSBC SECS INC, NEW YORK	259,100	203	676,577	0.0008	0.0300%
ICBC FINCL SVCS, NEW YORK	242,000	3,630	4,541,402	0.0150	0.0799%
INSTINET EUROPE LIMITED, LONDON	352,900	770	2,567,451	0.0022	0.0300%
INVESTMENT TECHNOLOGY GROUP LTD,DUBLIN	1,289,467	11,788	12,758,966	0.0091	0.0924%
ITG AUSTRALIA LTD, MELBOURNE	211,114	2,923	3,536,841	0.0138	0.0827%
J P MORGAN SEC LTD/STOCK LENDING, LONDON	17,001	605	1,512,671	0.0356	0.0400%
J P MORGAN SEC, SYDNEY	941,193	1,739	3,948,228	0.0018	0.0441%
J P MORGAN SECS LTD, LONDON	352,586	9,313	11,446,300	0.0264	0.0814%
J.P. MORGAN CLEARING CORP, NEW YORK	77,010	1,092	3,904,888	0.0142	0.0280%
J.P. MORGAN SECURITIES, HONG KONG	164,124	642	623,380	0.0039	0.1031%
JPMORGAN SECURITIES INC, NEW YORK	325,120	6,692	6,912,818	0.0206	0.0968%
KNIGHT CLEARING SERVICES LLC, JERSEY CIT	12,000	300	992,491	0.0250	0.0302%
LIQUIDNET CANADA INC, TORONTO	7,000	103	110,686	0.0147	0.0932%
MACQUARIE BANK LIMITED, SYDNEY	433,508	4,902	5,421,396	0.0113	0.0904%
MACQUARIE BANK LTD, HONG KONG	793,600	11,870	8,528,805	0.0150	0.1392%
MACQUARIE SECURITIES LTD, AUCKLAND	18,983	111	111,220	0.0059	0.0999%
MERRILL LYNCH GILTS LTD, LONDON	61,196	1,516	1,631,674	0.0248	0.0929%
MERRILL LYNCH INTL LONDON EQUITIES	5,964,294	27,487	45,409,098	0.0046	0.0605%
MERRILL LYNCH PIERCE FENNER SMITH INC NY	375,520	5,866	6,116,169	0.0156	0.0959%
MERRILL LYNCH PIERCE FENNER, WILMINGTON	286,221	3,841	3,632,620	0.0134	0.1057%
MERRILL LYNCH, SYDNEY	133,947	1,354	1,720,748	0.0101	0.0787%
MIZUHO SECURITIES USA INC. NEW YORK	272,146	11,068	10,275,177	0.0407	0.1077%
MORGAN STANLEY & CO INC, NY	3,147,701	39,932	32,151,079	0.0127	0.1242%
MORGAN STANLEY & CO INTL LTD, SEOUL	31,300	4,639	4,221,949	0.1482	0.1099%
NESBITT BURNS, TORONTO (NTDT)	91,300	1,417	1,550,637	0.0155	0.0914%
NOMURA SECS INTL INC, NEW YORK	39,900	3,566	3,252,596	0.0894	0.1096%
ODDO ET CIE, PARIS	9,588	633	454,184	0.0660	0.1394%
PERSHING SECURITIES LIMITED, LIVERPOOL	8,140	1,868	1,558,167	0.2294	0.1199%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	33,600	735	525,359	0.0219	0.1399%
RBC DOMINION SECS INC, TORONTO (DOMA)	584,800	8,150	5,499,723	0.0139	0.1482%
ROYAL BANK OF CANADA EUROPE LTD, LONDON	97,638	3,319	3,236,388	0.0340	0.1025%
SANFORD C BERNSTEIN & CO INC, LONDON	4,706	112	279,781	0.0238	0.0400%
SCOTIA CAPITAL MKTS, TORONTO	283,300	7,785	5,516,705	0.0275	0.1411%
SG SEC (LONDON) LTD, LONDON	40,334	470	671,934	0.0117	0.0700%
SMBC SECURITIES, INC NEW YORK	222,100	8,843	8,152,693	0.0398	0.1085%
SOCIETE GENERALE LONDON BRANCH, LONDON	572,344	5,448	8,956,074	0.0095	0.0608%
UBS SECURITIES LLC, STAMFORD	283,170	3,412	3,775,290	0.0120	0.0904%
UBS WARBURG ASIA LTD, HONG KONG	417,200	6,062	5,245,968	0.0145	0.1155%
UBS WARBURG AUSTRALIA EQUITIES, SYDNEY	17,075	156	194,291	0.0091	0.0801%
UBS WARBURG SEC,TAIWAN	602,000	475	950,773	0.0008	0.0500%
UBS WARBURG, LONDON	624,973	7,933	10,661,036	0.0127	0.0744%
XP INVESTIMENTOS CCTVM SA,RIO DE JANEIRO	280,000	1,221	1,223,034	0.0044	0.0999%
TOTAL GLOBAL	41,748,245	343,194	388,969,441	0.0082	0.0882%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AMERICAN CENTURY	7,842,459	124,935	138,780,583	0.0159	0.0900%
FRANKIN TEMPLETON	15,203,220	105,421	96,149,362	0.0069	0.1096%
LAZARD ASSET MGMT	7,603,181	91,117	114,302,785	0.0120	0.0797%
LSV ASSET MANAGEMENT	8,072,194	11,666	26,177,838	0.0014	0.0446%
LSV ASSET MGMT	3,026,180	5,299	11,756,046	0.0018	0.0451%
MANULIFE ASSET MGMT	1,011	4,754	1,802,828	4.7024	0.2637%
TOTAL GLOBAL	41,748,245	343,194	388,969,441	0.0082	0.0882%