

Kentucky Retirement Systems

Domestic and Global Commissions Report

Quarter Ending: June 30, 2019

Kentucky Retirement Systems
Domestic Equity - Common Stock Commissions
Quarter Ended June 30, 2019

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BAIRD, ROBERT W & CO INC, MILWAUKEE	29,000	1,160	1,570,486	0.0400	0.0739%
BARCLAYS	197,686	2,961	5,831,572	0.0150	0.0508%
BERNSTEIN SANFORD C & CO, NEW YORK	46,717	1,403	2,160,803	0.0300	0.0649%
BMO CAPITAL MARKETS CORP, NEW YORK	9,730	389	589,091	0.0400	0.0661%
BTIG LLC, NEW YORK	49,359	1,481	1,742,347	0.0300	0.0850%
CANTOR FITZGERALD & CO INC, NEW YORK	4,146	124	251,102	0.0300	0.0495%
CITIGROUP	26,940	275	1,370,201	0.0102	0.0201%
COWEN AND CO LLC, NEW YORK	31,399	1,132	2,660,907	0.0361	0.0425%
CREDIT SUISSE	197,666	4,052	8,445,931	0.0205	0.0480%
DEUTSCHE BANK	12,189	488	607,660	0.0400	0.0802%
DIRECT TRADING, UNITED STATES	13,260	398	748,099	0.0300	0.0532%
GOLDMAN SACHS	6,646	191	352,735	0.0287	0.0540%
GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	11,116	445	815,017	0.0400	0.0546%
ICBC FINCL SVCS, NEW YORK	1,190,288	11,903	46,639,628	0.0100	0.0255%
INSTINET CORP	540,284	15,663	11,785,849	0.0290	0.1329%
INVESTMENT TECH GROUP INC, NEW YORK	65,314	1,958	1,419,648	0.0300	0.1379%
ISI GROUP	31,782	516	3,084,622	0.0162	0.0167%
ITG INC, NEW YORK	702,085	7,026	19,143,883	0.0100	0.0367%
J.P MORGAN SECURITIES INC, NEW YORK	148,326	3,780	10,915,662	0.0255	0.0346%
JEFFERIES & CO INC, NEW YORK	175,105	4,378	2,318,642	0.0250	0.1888%
JMP SECURITIES, SAN FRANCISCO	1,060	42	86,519	0.0400	0.0490%
JONESTRADING INST SVCS LLC, NEW YORK	73,700	2,211	5,078,603	0.0300	0.0435%
JP MORGAN SECURITIES	70	1	2,586	0.0200	0.0541%
KEYBANC CAPITAL MARKETS INC, NEW YORK	6,830	273	324,691	0.0400	0.0841%
LEERINK SWANN AND COMPANY, NEW YORK	21,060	842	612,378	0.0400	0.1376%
LIQUIDNET INC, NEW YORK	103,304	3,039	8,533,464	0.0294	0.0356%
LUMINEX TRADING AND ANALYTICS, BOSTON	15,980	431	2,823,092	0.0270	0.0153%
MERRILL LYNCH	22,757	623	2,997,993	0.0274	0.0208%
MKM PARTNERS LLC, GREENWICH	30,130	1,205	2,719,623	0.0400	0.0443%
NATIONAL FINL SVCS CORP, NEW YORK	3,180	86	110,131	0.0270	0.0780%
NEEDHAM AND CO LLC, NEW YORK	5,120	205	212,596	0.0400	0.0963%
OPPENHEIMER & CO INC, NEW YORK	2,280	91	151,437	0.0400	0.0602%
PIPER JAFFRAY & CO., JERSEY CITY	30,330	1,213	1,394,505	0.0400	0.0870%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	179,373	4,730	11,267,694	0.0264	0.0420%
RBC CAPITAL MARKETS	99,609	2,746	2,724,007	0.0276	0.1008%
STEPHENS INC, LITTLE ROCK	2,160	86	97,681	0.0400	0.0885%
STIFEL NICOLAUS	24,540	982	1,597,829	0.0400	0.0614%
UBS	1,432,074	12,126	104,361,293	0.0085	0.0116%
WEEDEN and CO	77,925	2,281	8,813,842	0.0293	0.0259%
WELLS FARGO SECURITIES, LLC, NEW YORK	179,518	2,405	7,609,737	0.0134	0.0316%
WILLIAM BLAIR & CO, CHICAGO	55,491	2,220	3,523,195	0.0400	0.0630%
WOLFE TRAHAN SECURITIES, NEW YORK	4,190	168	181,550	0.0400	0.0923%
TOTAL DOMESTIC	5,859,719	97,730	287,678,331	0.0167	0.0340%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
NTGI STRUCTURED	703,845	7,038	19,177,936	0.0100	0.0367%
RIVER ROAD	29,912	822	1,507,227	0.0275	0.0545%
RIVER ROAD FAV	940,010	26,507	29,845,546	0.0282	0.0888%
S&P 500 INDEX	1,430,724	12,072	103,975,697	0.0084	0.0116%
STATE STREET TRANSIT	1,190,288	11,903	46,639,628	0.0100	0.0255%
TORTOISE CAP	497,570	5,851	15,057,680	0.0118	0.0389%
WESTFIELD CAPITAL	1,067,370	33,537	71,474,617	0.0314	0.0469%
TOTAL DOMESTIC	5,859,719	97,730	287,678,331	0.0167	0.0340%

Kentucky Retirement Systems
Global Equity - Common Stock Commissions
Quarter Ended June 30, 2019

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BANCO BTG PACTUAL SA, RIO DE JANEIRO	350,000	386	772,730	0.0011	0.0500%
BANCO SANTANDER, NEW YORK	150,000	379	379,767	0.0025	0.0999%
BARCLAYS	873,153	3,733	10,160,072	0.0043	0.0367%
BERNSTEIN SANFORD C & CO, NEW YORK	56,050	42	566,711	0.0007	0.0074%
BNP PARIBUS	392,432	2,442	3,200,834	0.0062	0.0763%
BNY MELLON CLEARING	50,000	359	513,469	0.0072	0.0699%
CARNEGIE SECS LTD, HELSINKI (CASFFIH1)	4,312	146	161,526	0.0337	0.0901%
CITIGROUP	1,607,168	9,664	16,348,023	0.0060	0.0591%
CREDIT LYONNAIS SECS (ASIA), HONG KONG	1,300,000	502	322,566	0.0004	0.1556%
CREDIT SUISSE	8,573,959	63,542	57,440,531	0.0074	0.1106%
DEUTSCHE BANK	333,228	5,063	7,629,230	0.0152	0.0664%
DEUTSCHE SEC ASIA LTD, HONG KONG	7,800,000	2,253	4,066,234	0.0003	0.0554%
EXANE, PARIS (EXANFRPP)	57,089	1,487	4,974,182	0.0261	0.0299%
GOLDMAN SACHS	669,655	6,599	9,498,950	0.0099	0.0695%
HSBC	1,174,446	3,273	8,087,462	0.0028	0.0405%
INSTINET CORP	1,504,000	558	1,667,318	0.0004	0.0335%
INVESTMENT TECHNOLOGY GROUP LTD,DUBLIN	659,600	4,524	7,107,370	0.0069	0.0637%
ITG AUSTRALIA LTD, MELBOURNE	1,505,313	1,001	1,559,229	0.0007	0.0642%
J.P MORGAN SECURITIES INC, NEW YORK	22,500	225	1,629,126	0.0100	0.0138%
JEFFERIES & CO INC, NEW YORK	46,436	892	3,765,850	0.0192	0.0237%
JEFFERIES & CO LTD, LONDON	152,000	1,100	1,398,231	0.0072	0.0787%
JEFFERIES HONG KONG LIMITED, HONG KONG	67,000	311	443,536	0.0046	0.0701%
JP MORGAN SECURITIES	676,612	11,184	10,795,928	0.0165	0.1036%
JPMORGAN SECURITIES INC, NEW YORK	116,600	349	572,786	0.0030	0.0609%
LIQUIDNET EUROPE LIMITED, LONDON	9,294	177	353,730	0.0190	0.0500%
LIQUIDNET INC, NEW YORK	9,202	92	332,476	0.0100	0.0277%
LUMINEX TRADING AND ANALYTICS, BOSTON	9,202	46	330,628	0.0050	0.0139%
MACQUARIE SECURITIES	432,442	3,229	4,786,825	0.0075	0.0674%
MERRILL LYNCH	2,953,974	14,464	40,652,319	0.0049	0.0356%
MIZUHO SECURITIES USA INC. NEW YORK	172,300	1,696	3,393,529	0.0098	0.0500%
MORGAN STANLEY	3,444,655	23,827	45,158,350	0.0069	0.0528%
RBC CAPITAL MARKETS	615,871	6,679	10,954,370	0.0108	0.0610%
S G WARBURG, SEOUL	51,069	825	1,650,896	0.0162	0.0500%
SANFORD C BERNSTEIN & CO INC, LONDON	160,401	3,367	4,286,489	0.0210	0.0786%
SG SEC (LONDON) LTD, LONDON	50,000	215	539,302	0.0043	0.0399%
SOCIETE GENERALE LONDON BRANCH, LONDON	472,224	5,615	9,620,602	0.0119	0.0584%
SOCIETE GENERALE, PARIS	172,700	544	1,090,279	0.0032	0.0499%
TORONTO DOMINION SEC, TORONTO	2,500	10	91,627	0.0038	0.0104%
UBS	6,195,003	11,794	22,622,668	0.0019	0.0521%
WARBURG DILLON READ SEC, MUMBAI	3,250	26	32,221	0.0079	0.0799%
TOTAL GLOBAL	42,895,640	192,618	298,957,972	0.0045	0.0644%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AMERICAN CENTURY	2,158,608	30,976	62,722,348	0.0143	0.0494%
FRANKIN TEMPLETON	26,645,400	61,606	80,571,716	0.0023	0.0765%
LAZARD ASSET MGMT	4,325,534	62,213	77,392,963	0.0144	0.0804%
LSV ASSET MANAGEMENT	6,312,903	24,822	52,931,960	0.0039	0.0469%
LSV ASSET MGMT	3,453,074	11,682	25,176,358	0.0034	0.0464%
MANULIFE ASSET MGMT	121	1,320	162,627	10.9091	0.8117%
TOTAL GLOBAL	42,895,640	192,618	298,957,972	0.0045	0.0644%