

Kentucky Public Pensions Authority

Domestic and Global Commissions Report

Quarter Ending: September 30, 2021

Kentucky Public Pensions Authority
Domestic Equity - Common Stock Commissions
Quarter Ended September 30, 2021

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
B RILEY AND CO LLC, NEW YORK	223,697	4,474	2,279,161	0.0200	0.1963%
BAIRD, ROBERT W & CO INC, MILWAUKEE	9,500	380	1,266,009	0.0400	0.0300%
BARCLAYS	360,944	2,810	4,684,930	0.0078	0.0600%
BERNSTEIN SANFORD C & CO, NEW YORK	407,487	8,320	17,068,399	0.0204	0.0487%
BNY MELLON CLEARING	227,407	5,587	9,031,085	0.0246	0.0619%
BTIG LLC, NEW YORK	1,133,673	22,673	11,182,498	0.0200	0.2028%
CANTOR FITZGERALD & CO INC, NEW YORK	715,722	14,314	22,719,348	0.0200	0.0630%
CITIGROUP	407,196	3,359	9,838,852	0.0082	0.0341%
COWEN AND CO LLC, NEW YORK	30,374	516	838,497	0.0170	0.0615%
CREDIT SUISSE	259,332	3,557	14,005,032	0.0137	0.0254%
DAVIDSON(D A) & CO INC, NEW YORK	12,709	508	222,463	0.0400	0.2285%
DOUGHERTY & COMPANY LLC, MINNEAPOLIS	859,733	19,246	6,366,077	0.0224	0.3023%
GOLDMAN SACHS	388,853	7,777	18,521,766	0.0200	0.0420%
GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	163,507	6,540	9,049,925	0.0400	0.0723%
INSTINET CORP	557,990	10,475	24,022,778	0.0188	0.0436%
INVESTMENT TECH GROUP INC, NEW YORK	16,226	325	1,633,381	0.0200	0.0199%
ISI GROUP	191,422	2,695	4,975,622	0.0141	0.0542%
J.P MORGAN SECURITIES INC, NEW YORK	423,742	5,934	16,203,613	0.0140	0.0366%
JANNEY MONTGOMERY SCOTT, PHILADELPHIA	8,570	343	67,745	0.0400	0.5060%
JEFFERIES & CO INC, NEW YORK	656,537	10,295	26,324,219	0.0157	0.0391%
JMP SECURITIES, SAN FRANCISCO	3,190	128	255,845	0.0400	0.0499%
JONESTRADING INST SVCS LLC, NEW YORK	20,776	188	267,467	0.0091	0.0704%
JP MORGAN SECURITIES	13,863	416	254,520	0.0300	0.1634%
KEEFE BRUYETTE + WOODS INC, NEW YORK	38,466	1,539	5,302,390	0.0400	0.0290%
KEYBANC CAPITAL MARKETS INC, NEW YORK	6,310	252	806,686	0.0400	0.0313%
LEERINK SWANN AND COMPANY, NEW YORK	3,330	133	1,214,194	0.0400	0.0110%
LIQUIDNET INC, NEW YORK	1,502,288	16,163	34,436,036	0.0108	0.0469%
LUMINEX TRADING AND ANALYTICS, BOSTON	20,207	144	1,203,829	0.0071	0.0120%
MERRILL LYNCH	482,953	4,545	21,072,958	0.0094	0.0216%
MKM PARTNERS LLC, GREENWICH	67,780	2,033	510,063	0.0300	0.3987%
MORGAN STANLEY	29,149	583	381,272	0.0200	0.1529%
NATIONAL FINL SVCS CORP, NEW YORK	402,797	11,269	4,131,173	0.0280	0.2728%
NEEDHAM AND CO LLC, NEW YORK	200,696	7,299	5,123,483	0.0364	0.1425%
O NEIL WILLIAM CO INC BCC CLRG, NEW YORK	51,250	2,050	398,338	0.0400	0.5146%
OPPENHEIMER & CO INC, NEW YORK	73,737	2,366	1,360,103	0.0321	0.1740%
PIPER JAFFRAY & CO., JERSEY CITY	111,196	3,347	5,712,774	0.0301	0.0586%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	151,752	5,019	5,399,117	0.0331	0.0930%
RBC CAPITAL MARKETS	52,984	1,461	1,151,190	0.0276	0.1270%
SCOTIA CAPITAL (USA) INC, NEW YORK	73,630	552	806,716	0.0075	0.0685%
STIFEL NICOLAUS	69,158	2,678	1,956,922	0.0387	0.1369%
SUNTRUST CAPITAL MARKETS INC, NEW YORK	59,795	2,392	468,677	0.0400	0.5103%
UBS	973,988	6,010	108,857,054	0.0062	0.0055%
USCA SECURITIES LLC, HOUSTON	37,683	283	932,122	0.0075	0.0303%
VIRTU AMERICAS LLC, NEW YORK	33,510	871	3,065,698	0.0260	0.0284%
WEDBUSH MORGAN SECS INC, LOS ANGELES	75,827	3,033	2,774,000	0.0400	0.1093%
WEDBUSH SECURITIES INC./P3, LOS ANGELES	8,535	341	67,725	0.0400	0.5041%
WELLS FARGO SECURITIES, LLC, NEW YORK	35,458	626	1,002,973	0.0176	0.0624%
WILLIAM BLAIR & CO, CHICAGO	290,858	9,022	7,050,013	0.0310	0.1280%
TOTAL DOMESTIC	11,945,787	214,873	416,264,738	0.0180	0.0516%

Kentucky Public Pensions Authority
Domestic Equity - Common Stock Commissions
Quarter Ended September 30, 2021

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
NEXT CENTURY GROWTH	3,722,338	81,121	69,202,599	0.0218	0.1172%
NTGI STRUCTURED	694,697	5,218	20,883,024	0.0075	0.0250%
RIVER ROAD FAV	3,908,419	78,102	124,187,640	0.0200	0.0629%
S&P 500 INDEX	921,941	5,517	107,803,215	0.0060	0.0051%
SHENKMAN CAP	9,415	282	243,933	0.0300	0.1158%
TORTOISE CAP	1,746,782	17,043	27,195,508	0.0098	0.0627%
WATERFALL	13,863	416	254,520	0.0300	0.1634%
WAYZATA OPPS FD II	41,402	414	854,206	0.0100	0.0485%
WESTFIELD CAPITAL	886,930	26,760	65,640,093	0.0302	0.0408%
TOTAL DOMESTIC	11,945,787	214,873	416,264,738	0.0180	0.0516%

Kentucky Public Pensions Authority
Global Equity - Common Stock Commissions
Quarter Ended September 30, 2021

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
ABN AMRO CLEARING BANK N.V, AMSTERDAM	28,791	427	2,383,516	0.0148	0.0179%
AMBIT CAPITAL PRIVATE LTD, MUMBAI	7,203	117	116,840	0.0163	0.1002%
BANCO BTG PACTUAL SA, RIO DE JANEIRO	25,641	108	134,628	0.0042	0.0801%
BARCLAYS	95,392	6,698	11,542,920	0.0702	0.0580%
BERENBERG GOSSLER & CIE, HAMBURG	110,686	6,936	6,376,067	0.0627	0.1088%
BERNSTEIN SANFORD C & CO, NEW YORK	3,117,550	10,503	12,205,552	0.0034	0.0861%
BNP PARIBUS	448,364	1,087	2,399,765	0.0024	0.0453%
BNY MELLON CLEARING	1,045,080	26,172	27,934,409	0.0250	0.0937%
BOFA SECURITIES, INC, NEW YORK	4,300	7	16,943	0.0016	0.0400%
BROCKHOUSE AND COOPER, MONTREAL	78,700	90	301,166	0.0011	0.0300%
CANTOR FITZGERALD EUROPE, LONDON	30,000	3,322	2,211,676	0.1107	0.1502%
CITIGROUP	1,879,130	13,965	27,939,962	0.0074	0.0500%
CREDIT LYONNAIS SEC, SEOUL	1,419	310	411,805	0.2183	0.0752%
CREDIT LYONNAIS SECS (ASIA), HONG KONG	120,800	923	2,492,052	0.0076	0.0370%
CREDIT SUISSE	2,333,255	28,580	45,067,616	0.0122	0.0634%
DAIWA SECURITIES	10,800	1,171	2,342,753	0.1084	0.0500%
EXANE, PARIS (EXANFRPP)	901,455	13,969	22,167,532	0.0155	0.0630%
GOLDMAN SACHS	1,005,904	9,923	19,061,130	0.0099	0.0521%
HSBC	694,353	3,873	4,638,209	0.0056	0.0835%
ICICI BROKERAGE SERVICES LTD, MUMBAI	19,050	464	308,338	0.0243	0.1504%
INSTINET CORP	1,007,618	762	1,667,536	0.0008	0.0457%
INVESTEC SECURITIES (331), LONDON	2,160	65	130,663	0.0303	0.0500%
INVESTMENT TECHNOLOGY GROUP LTD,DUBLIN	326,159	2,394	5,351,731	0.0073	0.0447%
ITG AUSTRALIA LTD, MELBOURNE	14,000	6	30,041	0.0004	0.0199%
ITG INC, NEW YORK	143	1	3,712	0.0100	0.0385%
J.P MORGAN SECURITIES INC, NEW YORK	5,890	29	1,457,178	0.0050	0.0020%
JEFFERIES & CO INC, NEW YORK	21,651	114	76,550	0.0053	0.1485%
JEFFERIES & CO LTD, LONDON	21,450	823	2,743,963	0.0384	0.0300%
JP MORGAN SECURITIES	5,070,066	29,669	53,623,042	0.0059	0.0553%
JPMORGAN SECURITIES INC, NEW YORK	124,398	1,097	5,482,652	0.0088	0.0200%
JUPITER SECURITIES SDN BHD, KUALA LUMPUR	100,000	47	67,584	0.0005	0.0701%
LIQUIDNET ASIA LTD, HONG KONG	7,500	162	541,767	0.0216	0.0300%
LIQUIDNET EUROPE LIMITED, LONDON	1,048,351	3,665	6,307,276	0.0035	0.0581%
MACQUARIE SECURITIES	470,706	14,293	8,475,636	0.0304	0.1686%
MERRILL LYNCH	1,609,356	27,886	56,149,738	0.0173	0.0497%
MIZUHO SECURITIES USA INC. NEW YORK	24,800	427	855,220	0.0172	0.0500%
MORGAN STANLEY	4,501,317	32,602	53,651,759	0.0072	0.0608%
NATIONAL FINL SVCS CORP, NEW YORK	184,087	4,740	3,287,266	0.0257	0.1442%
NOMURA SECURITIES	2,198	33	32,653	0.0149	0.1002%
NUMIS SECURITIES LTD, LONDON	153,377	9,325	6,225,869	0.0608	0.1498%
PIPER JAFFRAY INC, MINNEAPOLIS	8,000	13	31,279	0.0016	0.0400%
RBC CAPITAL MARKETS	67,071	5,542	6,695,724	0.0826	0.0828%
S G WARBURG, SEOUL	3,840	124	248,020	0.0323	0.0500%
SANFORD C BERNSTEIN & CO INC, LONDON	219,688	4,515	15,723,638	0.0206	0.0287%
SMBC SECURITIES, INC NEW YORK	558,000	6,342	12,677,238	0.0114	0.0500%
SVENSKA HANDELSBANKEN, STOCKHOLM	20,340	513	513,634	0.0252	0.0999%
UBS	3,551,147	14,307	26,164,602	0.0040	0.0547%
UNION BANK SWITZERLAND SECS, LONDON	3,323,300	3,257	8,650,936	0.0010	0.0376%
WARBURG DILLON READ SEC, MUMBAI	50,252	351	807,180	0.0070	0.0435%
WELLS FARGO SECURITIES LLC, CHARLOTTE	124,500	3,129	622,630	0.0251	0.5025%
TOTAL GLOBAL	34,579,238	294,876	468,349,596	0.0085	0.0630%

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Global Equity - Common Stock Commissions
Quarter Ended September 30, 2021

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AMERICAN CENTURY	8,518,980	101,399	201,639,143	0.0119	0.0503%
FRANKIN TEMPLETON	6,034,301	94,266	88,084,806	0.0156	0.1070%
JP MORGAN EMERG MKTS	803,768	8,284	11,105,956	0.0103	0.0746%
LAZARD ASSET MGMT	7,169,681	47,175	98,898,971	0.0066	0.0477%
LSV ASSET MANAGEMENT	2,585,890	12,739	22,497,873	0.0049	0.0566%
LSV ASSET MGMT	1,638,460	6,012	10,682,763	0.0037	0.0563%
MANULIFE ASSET MGMT	11,887	1,155	5,069,561	0.0971	0.0228%
PZENA EMERGING MKTS	7,816,271	23,847	30,370,523	0.0031	0.0785%
TOTAL GLOBAL	34,579,238	294,876	468,349,596	0.0085	0.0630%