

Kentucky Retirement Systems

# Domestic and Global Commissions Report

Quarter Ending: September 30, 2020

**Kentucky Retirement Systems**  
**Domestic Equity - Common Stock Commissions**  
**Quarter Ended September 30, 2020**

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BARCLAYS	134,043	1,642	6,369,623	0.0122	0.0258%
BERNSTEIN SANFORD C & CO, NEW YORK	165,669	3,313	4,201,354	0.0200	0.0789%
BNY MELLON CLEARING	7,205	90	179,650	0.0125	0.0501%
BTIG LLC, NEW YORK	1,754,165	35,083	28,080,081	0.0200	0.1249%
CANTOR FITZGERALD & CO INC, NEW YORK	767,189	15,344	40,437,406	0.0200	0.0379%
CITIGROUP	254,981	4,374	7,102,375	0.0172	0.0616%
COWEN AND CO LLC, NEW YORK	66,542	499	1,098,664	0.0075	0.0454%
CREDIT SUISSE	120,238	1,834	9,639,129	0.0153	0.0190%
GOLDMAN SACHS	281,317	6,431	7,218,973	0.0229	0.0891%
GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	16,499	660	2,476,729	0.0400	0.0266%
INSTINET CORP	168,791	3,376	8,181,855	0.0200	0.0413%
INVESTMENT TECH GROUP INC, NEW YORK	66,186	1,626	4,315,521	0.0246	0.0377%
ISI GROUP	178,236	1,525	3,467,573	0.0086	0.0440%
ITG INC, NEW YORK	517,697	4,526	10,033,482	0.0087	0.0451%
J.P MORGAN SECURITIES INC, NEW YORK	262,677	3,510	15,400,380	0.0134	0.0228%
JEFFERIES & CO INC, NEW YORK	179,410	2,144	11,851,863	0.0120	0.0181%
JMP SECURITIES, SAN FRANCISCO	5,750	230	342,221	0.0400	0.0672%
JONESTRADING INST SVCS LLC, NEW YORK	36,090	1,083	2,175,375	0.0300	0.0498%
KEYBANC CAPITAL MARKETS INC, NEW YORK	5,980	239	815,224	0.0400	0.0293%
KNIGHT EQUITY MARKETS LP, NEW YORK	107,968	877	3,650,874	0.0081	0.0240%
LEERINK SWANN AND COMPANY, NEW YORK	13,654	546	1,369,935	0.0400	0.0399%
LIQUIDNET INC, NEW YORK	294,236	5,492	12,962,884	0.0187	0.0424%
LUMINEX TRADING AND ANALYTICS, BOSTON	16,466	438	1,751,312	0.0266	0.0250%
MERRILL LYNCH	36,972	635	2,733,490	0.0172	0.0232%
MORGAN STANLEY	109,779	1,220	712,396	0.0111	0.1713%
NATIONAL FINL SVCS CORP, NEW YORK	407,062	2,038	27,703,899	0.0050	0.0074%
OPPENHEIMER & CO INC, NEW YORK	13,790	552	1,761,206	0.0400	0.0313%
PICKERING ENERGY PARTNERS, HOUSTON	9,192	184	277,765	0.0200	0.0662%
PIPER JAFFRAY & CO., JERSEY CITY	162,837	2,434	5,949,436	0.0149	0.0409%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	179,893	3,598	7,768,492	0.0200	0.0463%
RBC CAPITAL MARKETS	157,915	1,184	3,148,210	0.0075	0.0376%
SCOTIA CAPITAL (USA) INC, NEW YORK	9,810	74	268,506	0.0075	0.0274%
SUNTRUST CAPITAL MARKETS INC, NEW YORK	14,032	561	1,088,445	0.0400	0.0516%
TOURMALINE PARTNERS LLC, NEW YORK	137,581	2,752	1,838,001	0.0200	0.1497%
UBS	398,322	3,056	33,492,739	0.0077	0.0091%
USCA SECURITIES LLC, HOUSTON	17,698	133	190,910	0.0075	0.0695%
WEDBUSH MORGAN SECS INC, LOS ANGELES	1,814	73	80,575	0.0400	0.0901%
WELLS FARGO SECURITIES, LLC, NEW YORK	119,329	1,772	3,946,606	0.0148	0.0449%
WOLFE TRAHAN SECURITIES, NEW YORK	24,571	983	3,527,002	0.0400	0.0279%
<b>TOTAL DOMESTIC</b>	<b>7,221,586</b>	<b>116,128</b>	<b>277,610,161</b>	<b>0.0161</b>	<b>0.0418%</b>

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
DAG VENTURES V QP	27,122	271	345,527	0.0100	0.0785%
NTGI STRUCTURED	476,483	3,602	8,623,119	0.0076	0.0418%
RIVER ROAD FAV	3,485,821	69,716	92,030,064	0.0200	0.0758%
S&P 500 INDEX	762,390	4,703	60,266,787	0.0062	0.0078%
TORTOISE CAP	1,679,343	15,731	32,894,391	0.0094	0.0478%
WATERFALL	1,800	54	41,782	0.0300	0.1292%
WESTFIELD CAPITAL	788,627	22,050	83,408,491	0.0280	0.0264%
<b>TOTAL DOMESTIC</b>	<b>7,221,586</b>	<b>116,128</b>	<b>277,610,161</b>	<b>0.0161</b>	<b>0.0418%</b>

**Kentucky Retirement Systems**  
**Global Equity - Common Stock Commissions**  
**Quarter Ended September 30, 2020**

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BANCO ITAU, SAO PAULO	51,100	1,292	859,781	0.0253	0.1502%
BARCLAYS	502,733	1,181	3,882,912	0.0023	0.0304%
BERNSTEIN SANFORD C & CO, NEW YORK	68,344	2,050	2,019,693	0.0300	0.1015%
BNY MELLON CLEARING	164,790	7,718	8,449,819	0.0468	0.0913%
BRASIL PLURAL CCTVM SA, SAO PAULO	1,550,000	2,169	2,168,882	0.0014	0.1000%
BROCKHOUSE AND COOPER, MONTREAL	17,000	258	859,274	0.0152	0.0300%
CITIGROUP	1,713,508	18,759	20,880,174	0.0109	0.0898%
CREDIT LYONNAIS SECS, NEW YORK	67,000	694	992,391	0.0104	0.0700%
CREDIT LYONNAIS SECS, SINGAPORE	26,800	70	233,380	0.0026	0.0300%
CREDIT SUISSE	809,487	9,923	12,578,015	0.0123	0.0789%
DAIWA SECURITIES	18,900	386	772,954	0.0204	0.0500%
EXANE, PARIS (EXANFRPP)	124,283	5,301	10,467,471	0.0427	0.0506%
GOLDMAN SACHS	70,785	4,266	2,487,740	0.0603	0.1715%
HSBC	154,700	906	3,035,756	0.0059	0.0298%
INVESTMENT TECHNOLOGY GROUP LTD,DUBLIN	191,215	3,554	4,845,928	0.0186	0.0733%
ITG INC, NEW YORK	2,000	75	2,063,205	0.0375	0.0036%
JEFFERIES & CO INC, NEW YORK	51,200	788	1,170,470	0.0154	0.0673%
JEFFERIES & CO LTD, LONDON	67,850	2,121	3,671,382	0.0313	0.0578%
JP MORGAN SECURITIES	703,185	21,070	34,994,314	0.0300	0.0602%
JPMORGAN SECURITIES INC, NEW YORK	168,000	4,825	2,417,327	0.0287	0.1996%
KEPLER EQUITIES, PARIS	17,500	1,355	1,127,407	0.0774	0.1201%
LIQUIDNET CANADA INC, TORONTO	11,165	127	945,971	0.0114	0.0134%
LIQUIDNET EUROPE LIMITED, LONDON	66,617	1,803	3,606,376	0.0271	0.0500%
MACQUARIE SECURITIES	708,387	496	1,653,817	0.0007	0.0300%
MERRILL LYNCH	2,495,112	24,504	43,183,550	0.0098	0.0567%
MITSUBISHI SECURITIES	2,300	55	109,825	0.0239	0.0500%
MIZUHO SECURITIES USA INC. NEW YORK	68,500	808	1,617,410	0.0118	0.0500%
MORGAN STANLEY	4,928,460	33,129	55,124,911	0.0067	0.0601%
NATIONAL FINL SVCS CORP, NEW YORK	5,132	154	484,330	0.0300	0.0318%
PAREL, PARIS	35,010	5,506	5,513,730	0.1573	0.0999%
RBC CAPITAL MARKETS	138,320	2,143	5,064,542	0.0155	0.0423%
SANFORD C BERNSTEIN & CO INC, LONDON	13,391	2,607	2,809,189	0.1947	0.0928%
SMBC SECURITIES, INC NEW YORK	29,400	293	584,863	0.0099	0.0500%
SOCIETE GENERALE, PARIS	33,380	6,689	5,956,436	0.2004	0.1123%
UBS	569,635	6,135	11,016,004	0.0108	0.0557%
WILLIAM BLAIR & CO, CHICAGO	80,562	2,417	1,947,060	0.0300	0.1241%
<b>TOTAL GLOBAL</b>	<b>15,725,751</b>	<b>175,626</b>	<b>259,596,289</b>	<b>0.0112</b>	<b>0.0677%</b>

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AMERICAN CENTURY	1,388,048	69,099	71,468,688	0.0498	0.0967%
FRANKIN TEMPLETON	3,419,160	40,743	47,919,903	0.0119	0.0850%
LAZARD ASSET MGMT	3,023,457	23,460	57,306,619	0.0078	0.0409%
LSV ASSET MANAGEMENT	5,111,400	22,462	51,905,264	0.0044	0.0433%
LSV ASSET MGMT	2,588,300	10,328	23,820,883	0.0040	0.0434%
MANULIFE ASSET MGMT	195,386	9,534	7,174,932	0.0488	0.1329%
<b>TOTAL GLOBAL</b>	<b>15,725,751</b>	<b>175,626</b>	<b>259,596,289</b>	<b>0.0112</b>	<b>0.0677%</b>