

Santa Barbara Employees Retirement System

Trading Summary Report - United States Market

07/01/2023 to 06/30/2024

POWERED BY AbelNoser SOLUTIONS

We make no warranties as to completeness or correctness of this report. We strive for accuracy over completeness in the trades we measure. We rely on sources that we believe can provide reliable price information for our measurement. We may exclude trades that we suspect contain erroneous information, that are priced outside the published hi-lo range for the day, or that display commission rates far in excess of typical institutional commission rates (as reflected in our database). This report does not represent a comprehensive audit of our client's trading. Each presentation of this report's results should include this disclaimer.

Trading Profile and Historical Summary

Current Period

	Shares	Principal (000)	Commission Cost				Execution Cost / Gain								Total Cost / Gain			
			Dollars (000)	BP	¢/Share	Rank	oOpnStrike Cost / Gain				oVWAP Cost / Gain				oVWAP + Commission			
							Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	6,403,000	\$263,369	-\$67	-2.6	-1.05	25%	-\$831	-31.6	-12.98	46%	-\$247	-9.4	-3.85	70%	-\$314	-11.9	-4.90	63%
Buy	2,134,281	\$105,408	-\$32	-3.0	-1.49	44%	-\$254	-24.1	-11.89	40%	\$34	3.2	1.60	24%	\$3	0.2	0.12	24%
Sell	4,268,719	\$157,960	-\$36	-2.3	-0.83	20%	-\$578	-36.6	-13.53	57%	-\$281	-17.8	-6.58	75%	-\$316	-20.0	-7.41	68%

Historical Summary

	Shares	Principal (000)	Commission Cost				Execution Cost / Gain								Total Cost / Gain			
			Dollars (000)	BP	¢/Share	Rank	oOpnStrike Cost / Gain				oVWAP Cost / Gain				oVWAP + Commission			
							Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
2024 Q2	1,827,679	\$98,139	-\$14	-1.4	-0.75	19%	-\$501	-51.0	-27.38	71%	-\$89	-9.1	-4.88	77%	-\$103	-10.5	-5.63	70%
2024 Q1	1,363,826	\$53,689	-\$19	-3.5	-1.36	41%	\$140	26.1	10.29	5%	-\$133	-24.9	-9.79	95%	-\$152	-28.3	-11.15	91%
2023	7,827,558	\$262,919	-\$89	-3.4	-1.13	33%	-\$485	-18.4	-6.20	32%	-\$117	-4.4	-1.49	43%	-\$205	-7.8	-2.62	37%
2022	6,106,778	\$233,024	-\$103	-4.4	-1.69	56%	\$567	24.3	9.28	7%	\$154	6.6	2.52	7%	\$51	2.2	0.83	10%
2021	5,749,391	\$295,996	-\$82	-2.8	-1.43	43%	\$681	23.0	11.85	5%	\$30	1.0	0.53	19%	-\$52	-1.8	-0.90	19%
2020	10,205,268	\$397,487	-\$141	-3.5	-1.38	41%	\$2,036	51.2	19.95	5%	\$224	5.6	2.20	9%	\$83	2.1	0.82	10%
2019	6,345,752	\$282,703	-\$107	-3.8	-1.68	56%	\$1,085	38.4	17.10	5%	\$191	6.8	3.01	5%	\$84	3.0	1.33	7%
2018	7,485,405	\$300,196	-\$142	-4.7	-1.90	62%	\$1,371	45.7	18.32	5%	\$149	5.0	2.00	10%	\$7	0.2	0.09	14%
2017	12,573,574	\$666,834	-\$101	-1.5	-0.81	20%	\$547	8.2	4.35	13%	\$328	4.9	2.61	6%	\$226	3.4	1.80	5%
2016	9,776,667	\$392,364	-\$157	-4.0	-1.60	49%	\$384	9.8	3.93	13%	\$52	1.3	0.54	19%	-\$104	-2.7	-1.07	20%
2015	12,719,147	\$525,903	-\$186	-3.5	-1.46	44%	\$72	1.4	0.57	18%	\$293	5.6	2.31	8%	\$108	2.1	0.85	10%
2014	6,361,625	\$246,652	-\$117	-4.7	-1.83	60%	-\$273	-11.1	-4.30	24%	-\$121	-4.9	-1.90	48%	-\$238	-9.6	-3.74	48%

Abel/Noser Universe Breakdown

	Confirms	Shares	Dollars (000)	Avg. Price Per Shares
Total	21,663,196	58,105,643,008	\$3,688,999,158	\$63.49
Buy	10,564,141	28,195,989,504	\$1,769,816,719	\$62.77
Sell	11,099,055	29,909,653,504	\$1,919,182,307	\$64.17

Abel/Noser Universe Benchmarks

	Commission		oOpnStrike Cost/Gain		oVWAP Cost/Gain		Total Cost/Gain	
	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share
Buy	-3.2	-1.70	-37.5	-18.22	-3.0	-1.49	-6.1	-2.93
Sell	-2.8	-1.59	-22.9	-11.88	-6.5	-3.39	-9.4	-4.82

Universe Quarter: 2024Q2
Universe Style: Combined

All Manager Summary by Buys / Sells

Total - Current Period			Commission Cost				Execution Cost / Gain								Total Cost / Gain			
Shares	Principal	(000)	Dollars (000)	BP	¢/Share	Rank	oOpnStrike Cost / Gain				oVWAP Cost / Gain				oVWAP + Commission			
							Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	6,403,000	\$263,369	-\$67	-2.6	-1.05	25%	-\$831	-31.6	-12.98	46%	-\$247	-9.4	-3.85	70%	-\$314	-11.9	-4.90	63%
Buy	2,134,281	\$105,408	-\$32	-3.0	-1.49	44%	-\$254	-24.1	-11.89	40%	\$34	3.2	1.60	24%	\$3	0.2	0.12	24%
Sell	4,268,719	\$157,960	-\$36	-2.3	-0.83	20%	-\$578	-36.6	-13.53	57%	-\$281	-17.8	-6.58	75%	-\$316	-20.0	-7.41	68%

Manager 1: BNY R1000 HEDI			Commission Cost				Execution Cost / Gain								Total Cost / Gain			
Shares	Principal	(000)	Dollars (000)	BP	¢/Share	Rank	oOpnStrike Cost / Gain				oVWAP Cost / Gain				oVWAP + Commission			
							Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	3,294,945	\$145,497	\$0	0.0	-0.01	5%	-\$926	-63.6	-28.11	72%	-\$110	-7.6	-3.35	66%	-\$111	-7.6	-3.36	44%
Buy	885,162	\$62,768	\$0	0.0	-0.02	5%	-\$258	-41.0	-29.09	65%	\$12	1.9	1.36	24%	\$12	1.9	1.33	21%
Sell	2,409,783	\$82,729	\$0	0.0	-0.01	5%	-\$669	-80.8	-27.74	73%	-\$122	-14.8	-5.08	66%	-\$123	-14.8	-5.09	56%

Manager 2: ARTISAN INTL GROWTH			Commission Cost				Execution Cost / Gain								Total Cost / Gain			
Shares	Principal	(000)	Dollars (000)	BP	¢/Share	Rank	oOpnStrike Cost / Gain				oVWAP Cost / Gain				oVWAP + Commission			
							Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	813,186	\$39,953	-\$16	-4.1	-2.02	66%	-\$380	-95.0	-46.70	82%	-\$19	-4.8	-2.36	57%	-\$36	-8.9	-4.39	59%
Buy	440,252	\$17,821	-\$8	-4.7	-1.92	62%	-\$257	-144.1	-58.35	84%	\$18	9.9	4.00	19%	\$9	5.1	2.08	19%
Sell	372,934	\$22,131	-\$8	-3.6	-2.15	69%	-\$123	-55.5	-32.95	77%	-\$37	-16.6	-9.88	82%	-\$45	-20.3	-12.03	83%

Manager 3: RICE HALL JAMES			Commission Cost				Execution Cost / Gain								Total Cost / Gain			
Shares	Principal	(000)	Dollars (000)	BP	¢/Share	Rank	oOpnStrike Cost / Gain				oVWAP Cost / Gain				oVWAP + Commission			
							Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	961,241	\$32,597	-\$4	-1.3	-0.45	13%	\$245	75.1	25.47	5%	-\$152	-46.7	-15.83	95%	-\$157	-48.0	-16.28	95%
Buy	119,869	\$2,356	-\$3	-12.4	-2.43	76%	\$124	525.9	103.33	5%	-\$10	-44.2	-8.69	91%	-\$13	-56.6	-11.12	92%
Sell	841,372	\$30,242	-\$1	-0.5	-0.17	8%	\$121	40.0	14.38	12%	-\$142	-46.9	-16.85	95%	-\$143	-47.4	-17.02	95%

Manager 4: NUVEEN			Commission Cost				Execution Cost / Gain								Total Cost / Gain			
Shares	Principal	(000)	Dollars (000)	BP	¢/Share	Rank	oOpnStrike Cost / Gain				oVWAP Cost / Gain				oVWAP + Commission			
							Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	881,290	\$26,597	-\$39	-14.6	-4.42	95%	\$258	97.1	29.31	5%	\$38	14.1	4.27	5%	-\$1	-0.5	-0.15	15%
Buy	377,812	\$12,181	-\$16	-13.5	-4.35	95%	\$164	134.6	43.40	5%	\$19	15.9	5.11	17%	\$3	2.4	0.76	22%
Sell	503,478	\$14,416	-\$22	-15.6	-4.47	95%	\$94	65.4	18.73	9%	\$18	12.7	3.63	8%	-\$4	-2.9	-0.84	19%

Manager 5: PANAGORA			Commission Cost				Execution Cost / Gain								Total Cost / Gain			
Shares	Principal	(000)	Dollars (000)	BP	¢/Share	Rank	oOpnStrike Cost / Gain				oVWAP Cost / Gain				oVWAP + Commission			
							Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	452,338	\$18,725	-\$7	-3.8	-1.58	48%	-\$29	-15.3	-6.34	32%	-\$2	-1.3	-0.54	32%	-\$10	-5.1	-2.11	32%
Buy	311,186	\$10,283	-\$4	-3.6	-1.20	35%	-\$27	-26.6	-8.78	35%	-\$4	-4.2	-1.38	49%	-\$8	-7.8	-2.58	47%
Sell	141,152	\$8,442	-\$3	-4.0	-2.41	76%	-\$1	-1.6	-0.97	24%	\$2	2.2	1.31	17%	-\$2	-1.8	-1.10	21%

Trading Profile by Style						
Style	Buys		Sells		Total	
	Dollars (K)	% Buy	Dollars (K)	% Sell	Dollars (K)	% Total
Large Cap Value	\$17,419	16.5%	\$30,197	19.1%	\$47,616	18.1%
Large Cap Growth	\$21,522	20.4%	\$32,978	20.9%	\$54,501	20.7%
Mid Cap Value	\$8,038	7.6%	\$8,770	5.6%	\$16,808	6.4%
Mid Cap Growth	\$6,312	6.0%	\$15,079	9.5%	\$21,391	8.1%
Small Cap Value	\$25,112	23.8%	\$16,571	10.5%	\$41,683	15.8%
Small Cap Growth	\$11,860	11.3%	\$39,025	24.7%	\$50,884	19.3%
Other	\$15,146	14.4%	\$15,339	9.7%	\$30,485	11.6%

Abel/Noser Universe Benchmarks								
	Commission		oOpnStrike Cost/Gain		oVWAP Cost/Gain		Total Cost/Gain	
	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share
Total	-3.0	-1.64	-29.9	-14.94	-4.3	-2.09	-7.4	-3.94
Buy	-3.2	-1.70	-37.5	-18.22	-3.0	-1.49	-6.1	-2.93
Sell	-2.8	-1.59	-22.9	-11.88	-4.3	-1.59	-9.4	-4.82

Top 10 Broker Summary by Buys / Sells

Total - Current Period	Shares	Principal (000)	Commission Cost				Execution Cost / Gain dVWAP Cost / Gain				Total Cost / Gain dVWAP + Commission			
			Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	6,403,000	\$263,369	-\$67	-2.6	-1.05	25%	-\$273	-10.4	-4.27	75%	-\$341	-12.9	-5.32	64%
Buy	2,134,281	\$105,408	-\$32	-3.0	-1.49	44%	\$18	1.7	0.85	17%	-\$14	-1.3	-0.64	19%
Sell	4,268,719	\$157,960	-\$36	-2.3	-0.83	20%	-\$291	-18.4	-6.82	80%	-\$327	-20.7	-7.66	76%

Broker 1: UBS SECURITIES LLC		Principal (000)	Commission Cost				Execution Cost / Gain				Total Cost / Gain			
Shares	Dollars (000)		BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	
Total	1,399,952	\$79,290	-\$1	-0.1	-0.06	6%	-\$85	-10.7	-6.06	85%	-\$86	-10.8	-6.12	74%
Buy	695,084	\$39,710	-\$1	-0.2	-0.09	7%	-\$29	-7.3	-4.18	75%	-\$30	-7.5	-4.27	58%
Sell	704,868	\$39,580	\$0	-0.1	-0.03	5%	-\$56	-14.1	-7.91	84%	-\$56	-14.1	-7.94	77%

Broker 2: MORGAN STANLEY AND CO., LLC, NEW YORK		Principal (000)	Commission Cost				Execution Cost / Gain				Total Cost / Gain			
Shares	Dollars (000)		BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	
Total	1,761,687	\$38,555	-\$1	-0.3	-0.07	6%	-\$32	-8.2	-1.81	39%	-\$33	-8.5	-1.87	21%
Buy	351,673	\$19,587	-\$1	-0.4	-0.21	9%	\$34	17.5	9.77	5%	\$34	17.2	9.56	5%
Sell	1,410,014	\$18,968	\$0	-0.2	-0.03	5%	-\$66	-34.9	-4.69	70%	-\$67	-35.1	-4.72	55%

Broker 3: J.P. MORGAN SECURITIES LLC		Principal (000)	Commission Cost				Execution Cost / Gain				Total Cost / Gain			
Shares	Dollars (000)		BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	
Total	656,491	\$32,247	-\$11	-3.5	-1.71	57%	-\$18	-5.6	-2.74	58%	-\$29	-9.1	-4.45	49%
Buy	336,142	\$15,020	-\$5	-3.6	-1.62	48%	-\$2	-1.3	-0.56	33%	-\$7	-4.9	-2.18	34%
Sell	320,349	\$17,227	-\$6	-3.3	-1.80	60%	-\$16	-9.4	-5.03	73%	-\$22	-12.7	-6.83	72%

Broker 4: GOLDMAN SACHS & CO.		Principal (000)	Commission Cost				Execution Cost / Gain				Total Cost / Gain			
Shares	Dollars (000)		BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	
Total	473,148	\$29,671	-\$3	-1.1	-0.66	18%	-\$4	-1.4	-0.86	22%	-\$7	-2.4	-1.52	18%
Buy	96,465	\$4,681	-\$2	-3.3	-1.61	47%	-\$1	-2.6	-1.26	40%	-\$3	-5.9	-2.88	40%
Sell	376,683	\$24,990	-\$2	-0.6	-0.42	13%	-\$3	-1.1	-0.76	22%	-\$4	-1.8	-1.17	17%

Broker 5: ****		Principal (000)	Commission Cost				Execution Cost / Gain				Total Cost / Gain			
Shares	Dollars (000)		BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	
Total	788,549	\$28,525	\$0	-0.1	-0.03	5%	-\$145	-50.9	-18.40	95%	-\$145	-50.9	-18.43	95%
Buy														
Sell	788,549	\$28,525	\$0	-0.1	-0.03	5%	-\$145	-50.9	-18.40	95%	-\$145	-50.9	-18.43	95%

Trading Profile by Style						
Style	Buys		Sells		Total	
	Dollars (K)	% Buy	Dollars (K)	% Sell	Dollars (K)	% Total
Large Cap Value	\$17,419	16.5%	\$30,197	19.1%	\$47,616	18.1%
Large Cap Growth	\$21,522	20.4%	\$32,978	20.9%	\$54,501	20.7%
Mid Cap Value	\$8,038	7.6%	\$8,770	5.6%	\$16,808	6.4%
Mid Cap Growth	\$6,312	6.0%	\$15,079	9.5%	\$21,391	8.1%
Small Cap Value	\$25,112	23.8%	\$16,571	10.5%	\$41,683	15.8%
Small Cap Growth	\$11,860	11.3%	\$39,025	24.7%	\$50,884	19.3%
Other	\$15,146	14.4%	\$15,339	9.7%	\$30,485	11.6%

Abel/Noser Universe Benchmarks						
	Commission		dVWAP Cost/Gain		Total Cost/Gain	
	BP	¢/Share	BP	¢/Share	BP	¢/Share
Total	-3.0	-1.64	-4.6	-2.49	-7.6	-4.60
Buy	-3.2	-1.70	-4.1	-2.12	-7.8	-3.95
Sell	-2.8	-1.59	-5.2	-2.88	-8.3	-4.70

Top 10 Broker Summary by Buys / Sells

Total - Current Period			Commission Cost				Execution Cost / Gain dVWAP Cost / Gain				Total Cost / Gain dVWAP + Commission			
	Shares	Principal (000)	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	6,403,000	\$263,369	-\$67	-2.6	-1.05	25%	-\$273	-10.4	-4.27	75%	-\$341	-12.9	-5.32	64%
Buy	2,134,281	\$105,408	-\$32	-3.0	-1.49	44%	\$18	1.7	0.85	17%	-\$14	-1.3	-0.64	19%
Sell	4,268,719	\$157,960	-\$36	-2.3	-0.83	20%	-\$291	-18.4	-6.82	80%	-\$327	-20.7	-7.66	76%

Broker 6: MERRILL LYNCH			Commission Cost				Execution Cost / Gain				Total Cost / Gain			
	Shares	Principal (000)	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	256,970	\$10,697	-\$12	-11.0	-4.58	95%	-\$2	-2.1	-0.86	22%	-\$14	-13.1	-5.45	65%
Buy	88,299	\$4,408	-\$4	-8.0	-4.01	95%	-\$1	-3.2	-1.59	44%	-\$5	-11.2	-5.60	71%
Sell	168,671	\$6,290	-\$8	-13.1	-4.88	95%	-\$1	-1.3	-0.48	21%	-\$9	-14.4	-5.37	60%

Broker 7: RBC CAPITAL MARKETS LLC,			Commission Cost				Execution Cost / Gain				Total Cost / Gain			
	Shares	Principal (000)	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	134,959	\$6,724	-\$5	-7.8	-3.90	95%	-\$4	-5.4	-2.68	57%	-\$9	-13.2	-6.57	77%
Buy	61,207	\$2,866	-\$2	-7.5	-3.51	90%	\$2	7.5	3.50	5%	\$0	0.0	-0.01	15%
Sell	73,752	\$3,858	-\$3	-8.1	-4.22	95%	-\$6	-14.9	-7.80	84%	-\$9	-23.0	-12.03	90%

Broker 8: SANFORD C. BERNSTEIN & CO. LLC			Commission Cost				Execution Cost / Gain				Total Cost / Gain			
	Shares	Principal (000)	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	109,119	\$5,991	-\$5	-8.1	-4.44	95%	-\$4	-6.3	-3.46	66%	-\$9	-14.4	-7.90	84%
Buy	34,924	\$1,876	-\$2	-9.7	-5.18	95%	\$2	9.1	4.87	5%	\$0	-0.6	-0.32	17%
Sell	74,195	\$4,115	-\$3	-7.4	-4.08	95%	-\$5	-13.3	-7.38	82%	-\$9	-20.7	-11.47	88%

Broker 9: NATIONAL FINL SVCS CORP, NEW YORK			Commission Cost				Execution Cost / Gain				Total Cost / Gain			
	Shares	Principal (000)	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	85,674	\$4,344	-\$2	-4.8	-2.43	76%	\$3	7.3	3.70	5%	\$1	2.5	1.27	5%
Buy	31,919	\$1,826	-\$1	-4.1	-2.36	75%	\$0	-1.1	-0.60	33%	-\$1	-5.2	-2.96	41%
Sell	53,755	\$2,519	-\$1	-5.3	-2.48	77%	\$3	13.4	6.26	5%	\$2	8.1	3.78	5%

Broker 10: JEFFERIES & COMPANY, INC.			Commission Cost				Execution Cost / Gain				Total Cost / Gain			
	Shares	Principal (000)	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank	Dollars (000)	BP	¢/Share	Rank
Total	132,946	\$4,195	-\$7	-16.3	-5.16	95%	\$6	15.1	4.77	5%	-\$1	-1.2	-0.39	10%
Buy	71,161	\$2,377	-\$3	-14.7	-4.91	95%	\$3	14.6	4.86	5%	\$0	-0.1	-0.05	16%
Sell	61,785	\$1,818	-\$3	-18.5	-5.44	95%	\$3	15.8	4.66	5%	\$0	-2.6	-0.77	14%

Trading Profile by Style						
Style	Buys		Sells		Total	
	Dollars (K)	% Buy	Dollars (K)	% Sell	Dollars (K)	% Total
Large Cap Value	\$17,419	16.5%	\$30,197	19.1%	\$47,616	18.1%
Large Cap Growth	\$21,522	20.4%	\$32,978	20.9%	\$54,501	20.7%
Mid Cap Value	\$8,038	7.6%	\$8,770	5.6%	\$16,808	6.4%
Mid Cap Growth	\$6,312	6.0%	\$15,079	9.5%	\$21,391	8.1%
Small Cap Value	\$25,112	23.8%	\$16,571	10.5%	\$41,683	15.8%
Small Cap Growth	\$11,860	11.3%	\$39,025	24.7%	\$50,884	19.3%
Other	\$15,146	14.4%	\$15,339	9.7%	\$30,485	11.6%

Abel/Noser Universe Benchmarks						
	Commission		dVWAP Cost/Gain		Total Cost/Gain	
	BP	¢/Share	BP	¢/Share	BP	¢/Share
Total	-3.0	-1.64	-4.6	-2.49	-7.6	-4.60
Buy	-3.2	-1.70	-4.1	-2.12	-7.8	-3.95
Sell	-2.8	-1.59	-5.2	-2.88	-8.3	-4.70

Lowest Cost Trades by oVWAP (K)

1

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$61.98	
Shares	22,449	Broker	****	Commission Cost	\$0	0.0		0.00	High:	\$62.12
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	-\$6	-45.4		-28.00	Low:	\$60.05
Price	\$61.70	Market	US - UNITED STATES	oVWAP Cost/Gain	\$23	165.0		101.83	Close	\$60.15
Principal (K)	\$1,385	StockName	WNS HOLDINGS LTD-ADR	Total Cost/Gain	\$23	165.0		101.83	VWAP:	\$60.68
Symbol	WNS									

2

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	06/28/24	Manager	BNY R1000 HEDI	Dollars (K)	BP	¢/Share		Open:	\$197.73	
Shares	13,842	Broker	UBS SECURITIES LLC	Commission Cost	\$0	0.00		0.00	High:	\$198.85
Side	Buy	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	\$62	231.82		448.00	Low:	\$192.50
Price	\$193.25	Market	US - UNITED STATES	oVWAP Cost/Gain	\$21	77.31		149.39	Close	\$193.25
Principal (K)	\$2,675	StockName	AMAZON.COM INC	Total Cost/Gain	\$21	77.31		149.39	VWAP:	\$194.74
Symbol	AMZN									

3

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	10/13/23	Manager	ARTISAN INTL GROWTH	Dollars (K)	BP	¢/Share		Open:	\$15.89	
Shares	158,510	Broker	--Multi--	Commission Cost	-\$3	-11.04		-1.75	High:	\$16.55
Side	Buy	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	-\$64	-256.48		-40.59	Low:	\$15.25
Price	\$15.83	Market	US - UNITED STATES	oVWAP Cost/Gain	\$16	63.68		10.08	Close	\$15.98
Principal (K)	\$2,509	StockName	PETROLEO BRASILEIRO-SPON ADR	Total Cost/Gain	\$13	52.64		8.33	VWAP:	\$15.93
Symbol	PBR									

4

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	09/15/23	Manager	BNY R1000 HEDI	Dollars (K)	BP	¢/Share		Open:	\$336.92	
Shares	4,643	Broker	MORGAN STANLEY AND CO., LLC, N	Commission Cost	\$0	0.00		0.00	High:	\$337.40
Side	Buy	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	\$31	202.90		670.00	Low:	\$329.65
Price	\$330.22	Market	US - UNITED STATES	oVWAP Cost/Gain	\$10	65.30		215.65	Close	\$330.22
Principal (K)	\$1,533	StockName	MICROSOFT CORP	Total Cost/Gain	\$10	65.30		215.65	VWAP:	\$332.38
Symbol	MSFT									

5

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$319.90	
Shares	1,134	Broker	****	Commission Cost	\$0	0.00		0.00	High:	\$320.33
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	\$0	10.93		35.00	Low:	\$296.06
Price	\$320.25	Market	US - UNITED STATES	oVWAP Cost/Gain	\$9	235.34		753.68	Close	\$315.99
Principal (K)	\$363	StockName	KARUNA THERAPEUTICS INC	Total Cost/Gain	\$9	235.34		753.68	VWAP:	\$312.71
Symbol	KRTX									

Legend: Trade — VWAP — Market —

Lowest Cost Trades by oVWAP (K)

6

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$86.28	
Shares	11,781	Broker	****	Commission Cost	\$0	0.0		0.00	High:	\$86.40
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	-\$6	-54.8		-47.00	Low:	\$84.42
Price	\$85.81	Market	US - UNITED STATES	oVWAP Cost/Gain	\$8	76.3		65.48	Close	\$84.46
Principal (K)	\$1,011	StockName	TKO GROUP HOLDINGS INC	Total Cost/Gain	\$8	76.3		65.48	VWAP:	\$85.16
Symbol	TKO									

7

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$179.31	
Shares	2,276	Broker	****	Commission Cost	\$0	0.0		0.00	High:	\$181.79
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	\$3	69.2		125.00	Low:	\$175.25
Price	\$180.56	Market	US - UNITED STATES	oVWAP Cost/Gain	\$7	179.8		324.69	Close	\$177.35
Principal (K)	\$411	StockName	FEDERAL AGRIC MTG CORP-CL C	Total Cost/Gain	\$7	179.8		324.69	VWAP:	\$177.31
Symbol	AGM									

8

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$29.97	
Shares	23,898	Broker	****	Commission Cost	\$0	0.0		0.00	High:	\$30.32
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	\$2	23.3		7.00	Low:	\$29.56
Price	\$30.04	Market	US - UNITED STATES	oVWAP Cost/Gain	\$7	98.3		29.52	Close	\$29.74
Principal (K)	\$718	StockName	PACIRA BIOSCIENCES INC	Total Cost/Gain	\$7	98.3		29.52	VWAP:	\$29.74
Symbol	PCRX									

9

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$75.15	
Shares	5,625	Broker	****	Commission Cost	\$0	0.0		0.00	High:	\$75.95
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	\$4	94.9		72.00	Low:	\$73.93
Price	\$75.87	Market	US - UNITED STATES	oVWAP Cost/Gain	\$7	158.0		119.91	Close	\$74.42
Principal (K)	\$427	StockName	LIGAND PHARMACEUTICALS	Total Cost/Gain	\$7	158.0		119.91	VWAP:	\$74.67
Symbol	LGND									

10

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$121.69	
Shares	8,020	Broker	****	Commission Cost	\$0	0.0		0.00	High:	\$122.97
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	\$2	16.4		20.00	Low:	\$120.45
Price	\$121.89	Market	US - UNITED STATES	oVWAP Cost/Gain	\$6	65.4		79.74	Close	\$120.48
Principal (K)	\$978	StockName	XPO INC	Total Cost/Gain	\$6	65.4		79.74	VWAP:	\$121.09
Symbol	XPO									

Legend: Trade — VWAP — Market —

Highest Cost Trades by oVWAP (K)

1

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	09/15/23	Manager	BNY R1000 HEDI	Dollars (K)	BP	¢/Share		Open:	\$4.34	
Shares	1,192,415	Broker	MORGAN STANLEY AND CO., LLC, N	Commission Cost	\$0	0.0		0.00	High:	\$4.34
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	-\$417	-877.2		-35.00	Low:	\$3.93
Price	\$3.99	Market	US - UNITED STATES	oVWAP Cost/Gain	-\$49	-103.3		-4.12	Close	\$3.99
Principal (K)	\$4,758	StockName	SIRIUS XM HOLDINGS INC	Total Cost/Gain	-\$49	-103.3		-4.12	VWAP:	\$4.03
Symbol	SIRI									

2

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	06/28/24	Manager	BNY R1000 HEDI	Dollars (K)	BP	¢/Share		Open:	\$45.07	
Shares	344,022	Broker	UBS SECURITIES LLC	Commission Cost	\$0	0.0		0.00	High:	\$46.44
Side	Buy	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	-\$344	-217.1		-100.00	Low:	\$44.66
Price	\$46.07	Market	US - UNITED STATES	oVWAP Cost/Gain	-\$40	-25.5		-11.74	Close	\$46.07
Principal (K)	\$15,849	StockName	CNA FINANCIAL CORP	Total Cost/Gain	-\$40	-25.5		-11.74	VWAP:	\$45.95
Symbol	CNA									

3

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$36.86	
Shares	15,307	Broker	****	Commission Cost	\$0	0.0		0.00	High:	\$39.73
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	\$1	24.4		9.00	Low:	\$36.56
Price	\$36.95	Market	US - UNITED STATES	oVWAP Cost/Gain	-\$28	-489.9		-181.02	Close	\$39.67
Principal (K)	\$566	StockName	ESTABLISHMENT LABS HOLDINGS	Total Cost/Gain	-\$28	-489.9		-181.02	VWAP:	\$38.76
Symbol	ESTA									

4

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$8.71	
Shares	85,041	Broker	****	Commission Cost	\$0	0.0		0.00	High:	\$9.21
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	\$4	57.1		5.00	Low:	\$8.63
Price	\$8.76	Market	US - UNITED STATES	oVWAP Cost/Gain	-\$25	-332.5		-29.13	Close	\$9.20
Principal (K)	\$745	StockName	ARLO TECHNOLOGIES INC	Total Cost/Gain	-\$25	-332.5		-29.13	VWAP:	\$9.05
Symbol	ARLO									

5

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$57.12	
Shares	21,714	Broker	****	Commission Cost	\$0	0.0		0.00	High:	\$58.48
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	\$7	57.4		33.00	Low:	\$57.12
Price	\$57.45	Market	US - UNITED STATES	oVWAP Cost/Gain	-\$16	-129.6		-74.45	Close	\$58.32
Principal (K)	\$1,247	StockName	STRIDE INC	Total Cost/Gain	-\$16	-129.6		-74.45	VWAP:	\$58.19
Symbol	LRN									

Legend: Trade — VWAP — Market —

Highest Cost Trades by oVWAP (K)

6

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$24.67	
Shares	18,395	Broker	****	Commission Cost	\$0	0.0		0.00	High:	\$25.97
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	\$2	44.4		11.00	Low:	\$24.64
Price	\$24.78	Market	US - UNITED STATES	oVWAP Cost/Gain	-\$16	-343.5		-85.11	Close	\$25.90
Principal (K)	\$456	StockName	ACADIA PHARMACEUTICALS INC	Total Cost/Gain	-\$16	-343.5		-85.11	VWAP:	\$25.63
Symbol	ACAD									

7

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	06/28/24	Manager	BNY R1000 HEDI	Dollars (K)	BP	¢/Share		Open:	\$453.07	
Shares	6,502	Broker	UBS SECURITIES LLC	Commission Cost	\$0	0.0		0.00	High:	\$455.38
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	-\$40	-136.9		-612.00	Low:	\$446.41
Price	\$446.95	Market	US - UNITED STATES	oVWAP Cost/Gain	-\$15	-52.0		-232.55	Close	\$446.95
Principal (K)	\$2,906	StockName	MICROSOFT CORP	Total Cost/Gain	-\$15	-52.0		-232.55	VWAP:	\$449.28
Symbol	MSFT									

8

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$37.83	
Shares	9,241	Broker	****	Commission Cost	\$0	0.0		0.00	High:	\$39.57
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	-\$1	-37.1		-14.00	Low:	\$37.67
Price	\$37.69	Market	US - UNITED STATES	oVWAP Cost/Gain	-\$15	-418.1		-157.59	Close	\$39.56
Principal (K)	\$348	StockName	FRANKLIN COVEY CO	Total Cost/Gain	-\$15	-418.1		-157.59	VWAP:	\$39.27
Symbol	FC									

9

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$63.37	
Shares	22,036	Broker	****	Commission Cost	\$0	0.0		0.00	High:	\$65.07
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	\$9	67.4		43.00	Low:	\$63.37
Price	\$63.80	Market	US - UNITED STATES	oVWAP Cost/Gain	-\$13	-90.0		-57.40	Close	\$64.30
Principal (K)	\$1,406	StockName	DONNELLEY FINANCIAL SOLUTION	Total Cost/Gain	-\$13	-90.0		-57.40	VWAP:	\$64.37
Symbol	DFIN									

10

Trade Information				Commission and Execution Costs			Stock Data			
Trade Date	02/26/24	Manager	RICE HALL JAMES	Dollars (K)	BP	¢/Share		Open:	\$16.49	
Shares	13,362	Broker	****	Commission Cost	\$0	0.0		0.00	High:	\$17.76
Side	Sell	Currency	USD - US DOLLAR	oOpnStrike Cost/Gain	\$0	0.0		0.00	Low:	\$16.42
Price	\$16.49	Market	US - UNITED STATES	oVWAP Cost/Gain	-\$12	-543.7		-89.65	Close	\$17.63
Principal (K)	\$220	StockName	VERONA PHARMA PLC - ADR	Total Cost/Gain	-\$12	-543.7		-89.65	VWAP:	\$17.39
Symbol	VRNA									

Legend: Trade — VWAP — Market —

Manager Style Universe Benchmarks by Price Trend for US Market

	oOpnStrike		oVWAP		dVWAP		oOpnStrike		oVWAP		dVWAP		oOpnStrike		oVWAP		dVWAP	
ALL STYLES																		
	MOMENTUM						NEUTRAL						COUNTER					
	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share
Total	-127.4	-55.79	-10.2	-4.03	-11.1	-4.61	-29.9	-14.94	-4.3	-2.09	-4.6	-2.49	44.3	22.72	3.9	1.80	1.5	1.02
Buy	-131.1	-58.67	-7.1	-3.42	-8.7	-4.06	-37.5	-18.22	-3.0	-1.49	-4.1	-2.12	54.8	22.67	4.3	2.03	0.9	0.59
Sell	-117.5	-49.78	-14.9	-5.44	-12.4	-5.54	-22.9	-11.88	-6.5	-3.39	-5.2	-2.88	44.8	26.18	3.0	1.53	0.7	0.45
LARGE CAP GROWTH																		
	MOMENTUM						NEUTRAL						COUNTER					
	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share
Total	-108.5	-103.37	-11.0	-8.00	-7.5	-7.12	-17.5	-16.54	-4.0	-3.91	-4.2	-3.95	51.8	49.22	4.5	4.20	1.5	1.70
Buy	-109.0	-122.47	-6.9	-4.97	-3.8	-2.24	-25.4	-22.51	-1.3	-1.17	-1.7	-2.07	61.1	75.42	3.4	4.81	-1.2	-0.47
Sell	-108.9	-105.02	-16.9	-13.49	-12.0	-9.10	-16.8	-14.04	-9.5	-7.64	-6.8	-6.95	40.8	40.43	1.5	0.53	1.3	1.00
LARGE CAP VALUE																		
	MOMENTUM						NEUTRAL						COUNTER					
	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share
Total	-91.0	-68.75	-7.7	-4.12	-7.4	-3.82	-19.6	-12.37	-5.3	-3.72	-5.1	-3.18	59.7	25.05	-2.1	-0.98	-0.7	-0.45
Buy	-98.5	-73.59	-8.3	-4.91	-5.8	-3.46	-22.7	-18.20	-3.4	-2.07	-3.8	-2.12	56.9	25.23	0.3	0.17	-0.3	-0.11
Sell	-89.8	-71.44	-16.3	-15.31	-12.8	-7.47	-20.1	-14.25	-6.3	-5.39	-5.6	-3.38	57.5	24.02	-0.6	-0.42	-0.7	-0.15
MID CAP GROWTH																		
	MOMENTUM						NEUTRAL						COUNTER					
	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share
Total	-97.3	-72.74	-14.0	-9.58	-14.8	-9.69	-27.3	-12.58	-0.3	-0.32	-4.6	-1.07	37.3	21.30	3.5	1.69	1.9	0.84
Buy	-126.3	-92.36	-18.0	-12.99	-19.0	-12.99	-43.0	-36.85	-3.7	-2.05	-5.3	-2.05	60.6	28.21	-16.0	-5.93	-17.7	-5.93
Sell	-97.7	-66.75	-10.1	-7.51	-10.5	-7.26	-25.4	-13.35	0.6	0.64	-2.1	-0.81	34.0	18.64	6.1	2.21	3.1	1.58
MID CAP VALUE																		
	MOMENTUM						NEUTRAL						COUNTER					
	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share
Total	-140.2	-65.33	-10.5	-3.56	-10.5	-4.95	-26.3	-14.57	-2.6	-1.17	-3.5	-1.96	78.4	39.98	3.6	1.67	-1.4	-0.62
Buy	-127.5	-46.18	-7.2	-4.32	-9.8	-3.56	-13.6	-7.79	-1.9	-0.65	-3.9	-2.31	85.6	30.14	0.9	0.13	-1.0	-0.31
Sell	-127.5	-69.98	-14.1	-4.42	-14.2	-5.73	-15.7	-7.61	-2.7	-1.33	-3.9	-2.56	65.8	45.54	4.1	2.15	1.6	1.18
SMALL CAP GROWTH																		
	MOMENTUM						NEUTRAL						COUNTER					
	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share
Total	-123.1	-55.96	-8.6	-2.67	-8.2	-2.95	-39.3	-15.78	-4.8	-1.71	-5.0	-2.13	52.2	24.31	1.2	0.44	0.4	0.06
Buy	-134.4	-63.71	-5.9	-2.16	-7.2	-2.45	-58.8	-25.92	-4.5	-1.97	-5.1	-2.49	34.8	15.17	2.8	1.34	-1.3	-0.33
Sell	-130.7	-49.32	-11.5	-3.79	-9.4	-3.88	-30.8	-15.24	-3.9	-1.84	-5.2	-2.75	57.9	32.15	3.9	1.46	2.4	0.88
SMALL CAP VALUE																		
	MOMENTUM						NEUTRAL						COUNTER					
	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share	BP	¢/Share
Total	-120.7	-36.45	-9.5	-2.75	-10.9	-3.15	-26.9	-10.11	-2.7	-1.13	-4.2	-1.52	45.0	14.90	4.3	1.20	1.0	0.34
Buy	-127.6	-36.96	-6.2	-2.15	-10.1	-2.99	-35.3	-10.62	-0.9	-0.32	-3.2	-0.99	46.1	12.44	3.4	1.40	1.2	0.29
Sell	-107.0	-35.77	-11.9	-3.36	-10.9	-2.99	-23.2	-7.91	-4.5	-1.50	-4.5	-1.63	42.6	15.29	4.7	1.49	1.9	0.36