

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S MID CAP GROWTH INDEX

QUARTER ENDING

9-30-22

TICKER SYMBOL

CRSPMIG1

The CRSP U.S. Growth Style Indexes are part of CRSP's investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

CRSP classifies growth securities using the following factors: future long-term growth in earnings per share (EPS), future short-term growth in EPS, 3-year historical growth in EPS, 3-year historical growth in sales per share, current investment-

to-assets ratio, and return on assets.

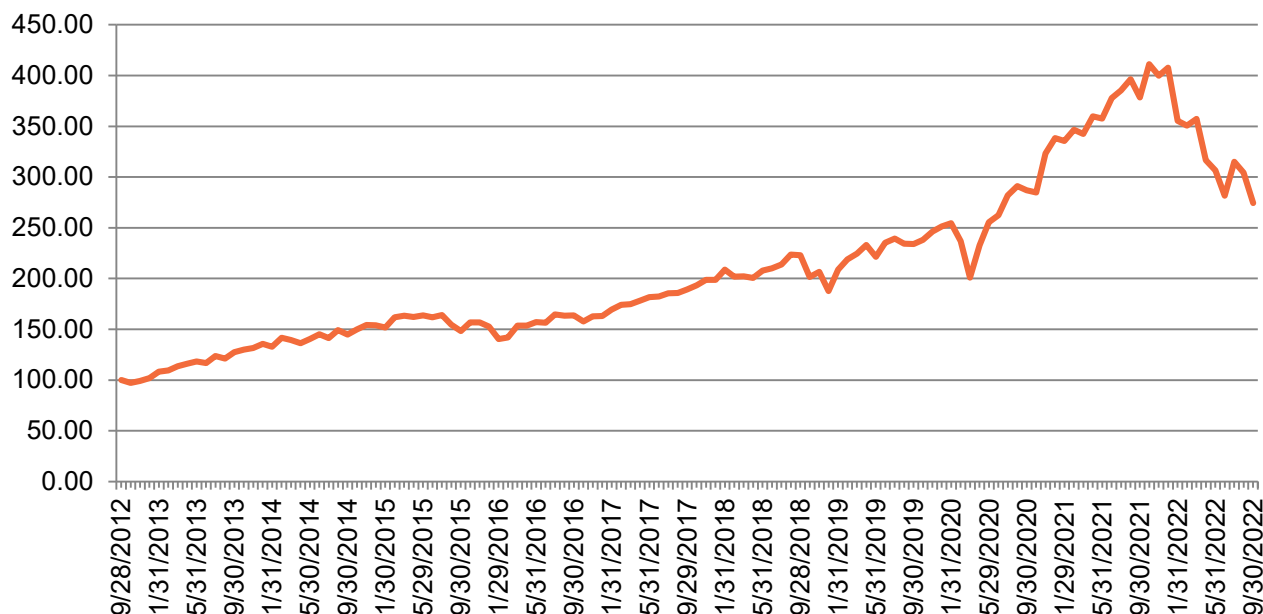
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading academic, commercial and government institutions in over 35 countries.

INVESTMENT PERFORMANCE STATISTICS* AS OF SEPT 30, 2022

PERFORMANCE COMPARISON

| | ACTUAL (%) | | | ANNUALIZED* (%) | | | | |
|---------------------|------------|---------|------------|-----------------|--------|--------|---------|---------------|
| | 1 MONTH | 3 MONTH | YTD RETURN | 1 YEAR | 3 YEAR | 5 YEAR | 10 YEAR | SINCE 6/29/01 |
| TOTAL RETURN | -9.84 | -2.57 | -32.67 | -27.45 | 5.48 | 7.73 | 10.62 | 8.00 |
| PRICE RETURN | -9.92 | -2.76 | -33.02 | -27.91 | 4.80 | 6.93 | 9.73 | 7.11 |

10-YEAR CUMULATIVE INDEX LEVELS



*Based on backtest data through September 7, 2012, and live data thereafter

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

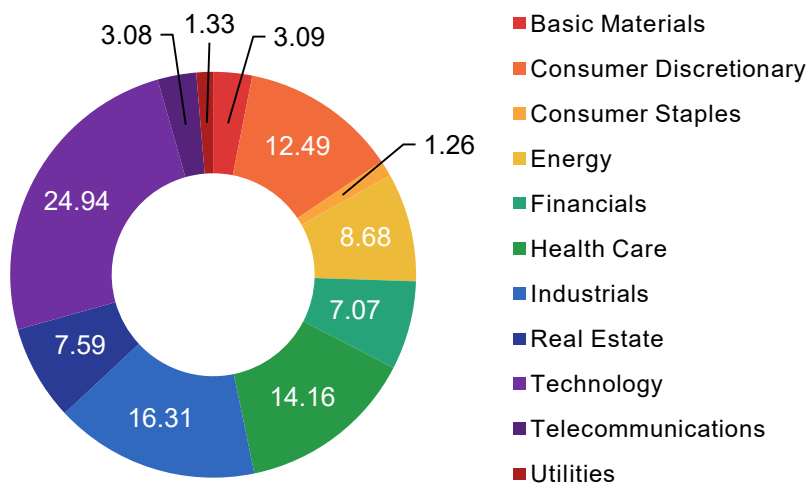
| SECURITY NAME | TICKER | INDUSTRY SECTOR | INDEX MKT CAP (\$ MILLIONS) | CURRENT WEIGHT (%) |
|------------------------------|--------|--------------------|-----------------------------|--------------------|
| CADENCE DESIGN SYSTEMS | CDNS | TECHNOLOGY | 44759 | 1.71 |
| CHENIERE ENERGY INC | LNG | ENERGY | 41441 | 1.59 |
| AMPHENOL CORPORATION | APH | TECHNOLOGY | 39830 | 1.53 |
| DEVON ENERGY CORPORATION | DVN | ENERGY | 39373 | 1.51 |
| ENPHASE ENERGY INC | ENPH | ENERGY | 37585 | 1.44 |
| MOTOROLA SOLUTIONS INC | MSI | TELECOMMUNICATIONS | 37377 | 1.43 |
| REALTY INCOME CORPORATION | O | REAL ESTATE | 35943 | 1.38 |
| WASTE CONNECTIONS INC | WCN | UTILITIES | 34753 | 1.33 |
| IQVIA HOLDINGS INC | IQV | HEALTH CARE | 33784 | 1.29 |
| MICROCHIP TECHNOLOGY COMPANY | MCHP | TECHNOLOGY | 33718 | 1.29 |

MARKET CAP STRUCTURE

| CATEGORY | CURRENT (\$ MILLIONS) |
|--------------------------|-----------------------|
| INDEX MARKET CAP | 2,610,583 |
| LARGEST COMPANY | 44,759 |
| SMALLEST COMPANY | 496 |
| MEDIAN COMPANY | 13,446 |
| AVERAGE COMPANY | 15,267 |
| NUMBER OF COMPANIES | 171 |
| % WEIGHT LARGEST COMPANY | 1.71 |

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIG1



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The historical performance statistics of CRSP's market cap indexes are based upon 10 years of backtest data from January 1, 2001, through March 31, 2011. Subsequent backtesting was completed with June 29, 2001, as the start date in order to align with the value and growth style indexes. As is common industry practice, CRSP backtest data does not include float shares. Descriptive statistics are based upon current index constituents. Backtest results are not indicative of future performance.

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