

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S MICRO CAP INDEX

QUARTER ENDING

9-30-22

TICKER SYMBOL

CRSPMC1

The CRSP U.S. Micro Cap Index includes the smallest U.S. companies, with a target of including the bottom 2 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Market, and the Investors Exchange. By capturing the smallest companies, CRSP indexes encompass nearly 100 percent of the investable market.

Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and August. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June,

September, and December, and ends (final transition day) after the close of the Tuesday after the third Friday of March, June, September, and December.

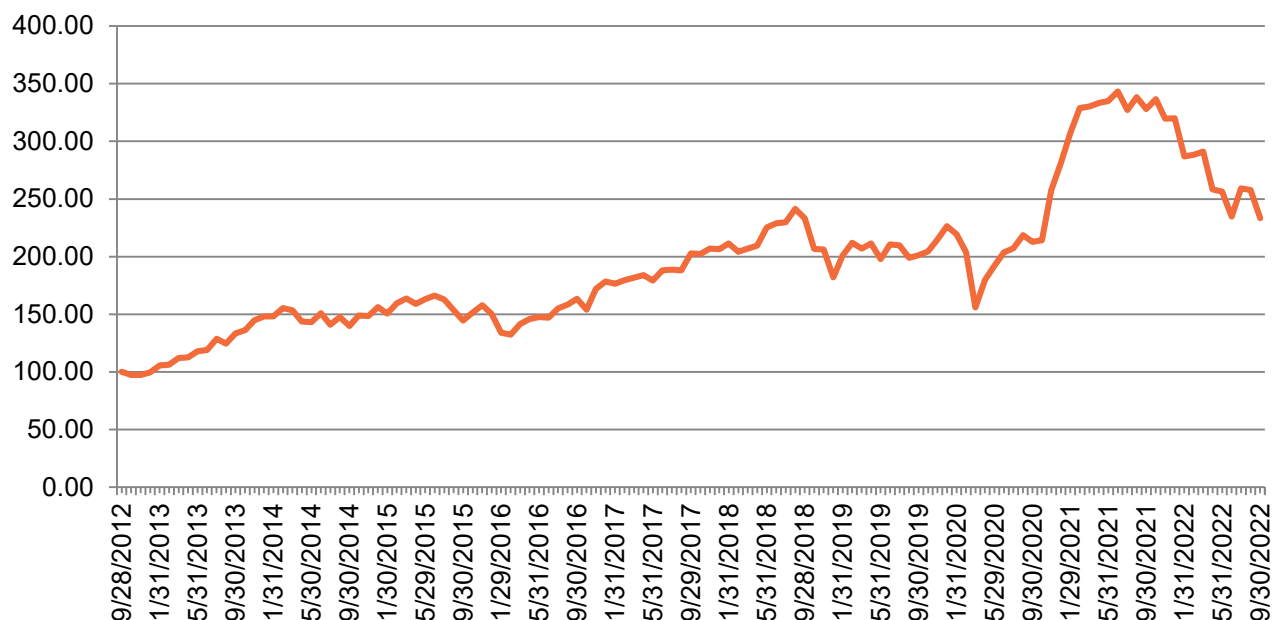
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading 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 | -9.43 | -0.61 | -27.05 | -28.86 | 5.11 | 2.86 | 8.85 | 7.59 |
| PRICE RETURN | -9.54 | -0.90 | -27.64 | -29.59 | 4.09 | 1.85 | 7.67 | 6.35 |

10-YEAR CUMULATIVE INDEX LEVELS



*Based on backtest data through March 31, 2011, and live data thereafter

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

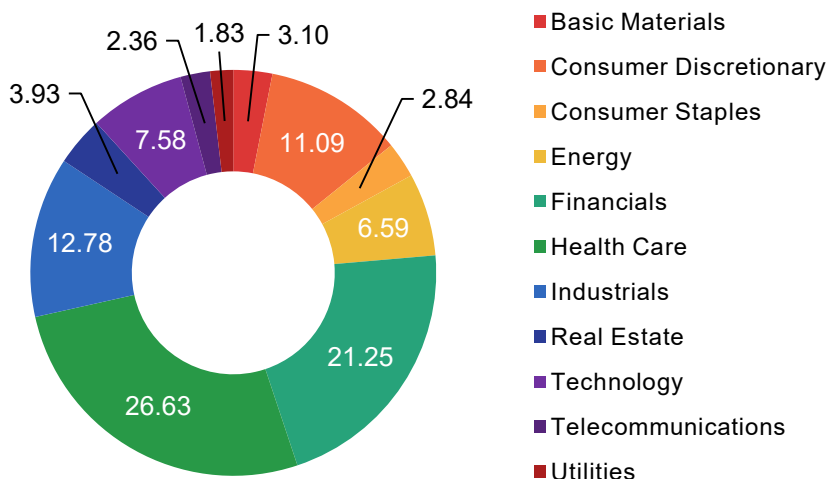
| SECURITY NAME | TICKER | INDUSTRY SECTOR | INDEX MKT CAP (\$ MILLIONS) | CURRENT WEIGHT (%) |
|----------------------------------|--------|------------------|-----------------------------|--------------------|
| WEATHERFORD INTERNATIONAL PLC | WFRD | ENERGY | 2278 | 0.45 |
| FEDERAL SIGNAL CORPORATION | FSS | INDUSTRIALS | 2263 | 0.45 |
| REVANCE THERAPEUTICS INC | RVNC | HEALTH CARE | 2190 | 0.43 |
| IVERIC BIO INC | ISEE | HEALTH CARE | 2118 | 0.42 |
| CBIZ INC | CBZ | INDUSTRIALS | 2090 | 0.41 |
| FOUR CORNERS PROPERTY TRUST | FCPT | REAL ESTATE | 1971 | 0.39 |
| ICF INTL INC | ICFI | INDUSTRIALS | 1949 | 0.38 |
| KADANT INC | KAI | INDUSTRIALS | 1945 | 0.38 |
| CHESAPEAKE UTILITIES CORPORATION | CPK | UTILITIES | 1944 | 0.38 |
| PRIMO WATER CORPORATION | PRMW | CONSUMER STAPLES | 1917 | 0.38 |

MARKET CAP STRUCTURE

| CATEGORY | CURRENT (\$ MILLIONS) |
|--------------------------|-----------------------|
| INDEX MARKET CAP | 506,463 |
| LARGEST COMPANY | 2,278 |
| SMALLEST COMPANY | 3 |
| MEDIAN COMPANY | 106 |
| AVERAGE COMPANY | 244 |
| NUMBER OF COMPANIES | 2,075 |
| % WEIGHT LARGEST COMPANY | 0.45 |

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMCI



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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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