

## FREQUENCY DISTRIBUTION OF PREMIUMS AND DISCOUNTS

Closing Price vs. NAV: Calendar Year

The following Frequency Distribution of Premiums and Discounts chart is provided to show the frequency at which the closing price for the Funds were at a premium or discount to their daily net asset value (NAV). The chart presented represents past performance and cannot be used to predict future results.

### Reverse Cap Weighted U.S. Large Cap ETF

| Period Covered January 01, 2019 through December 31, 2019 |                        |                       |
|---|------------------------|-----------------------|
| Premium/Discount Range                                    | Number of Trading Days | % of Total Trade Days |
| 1.00% or more   | 0                      | 0.00%                 |
| 0.75% to 0.999%   | 0                      | 0.00%                 |
| 0.50% to 0.749%   | 0                      | 0.00%                 |
| 0.25% to 0.499%   | 1                      | 0.40%                 |
| 0.00% to 0.249%   | 108                    | 42.85%                |
| -0.001% to -0.249%  | 142                    | 56.35%                |
| -0.25% to -0.499%   | 0                      | 0.00%                 |
| -0.50% to -0.749%   | 1                      | 0.40%                 |
| -0.75% to -0.999%   | 0                      | 0.00%                 |
| -1.00% or more  | 0                      | 0.00%                 |
|   | <hr/> 252              | <hr/> 100.00%         |

## FREQUENCY DISTRIBUTION OF PREMIUMS AND DISCOUNTS

Closing Price vs. NAV: Calendar Year-to-Date

The following Frequency Distribution of Premiums and Discounts chart is provided to show the frequency at which the closing price for the Funds were at a premium or discount to their daily net asset value (NAV). The chart presented represents past performance and cannot be used to predict future results.

### Reverse Cap Weighted U.S. Large Cap ETF

Period Covered January 01, 2020 through September 30, 2020

| Premium/Discount Range | Number of Trading Days | % of Total Trade Days |
|------------------------|------------------------|-----------------------|
| 1.00% or more          | 1                      | 0.40%                 |
| 0.75% to 0.999%        | 2                      | 0.80%                 |
| 0.50% to 0.749%        | 1                      | 0.40%                 |
| 0.25% to 0.499%        | 4                      | 1.60%                 |
| 0.00% to 0.249%        | 70                     | 34.86%                |
| -0.001% to -0.249%     | 97                     | 56.34%                |
| -0.25% to -0.499%      | 7                      | 2.80%                 |
| -0.50% to -0.749%      | 3                      | 1.20%                 |
| -0.75% to -0.999%      | 2                      | 0.80%                 |
| -1.00% or more         | 2                      | 0.80%                 |
|                        | <hr/> 189              | <hr/> 100.00%         |

## FREQUENCY DISTRIBUTION OF PREMIUMS AND DISCOUNTS

Closing Price vs. NAV: Fiscal Year

The following Frequency Distribution of Premiums and Discounts chart is provided to show the frequency at which the closing price for the Funds were at a premium or discount to their daily net asset value (NAV). The chart presented represents past performance and cannot be used to predict future results.

### Reverse Cap Weighted U.S. Large Cap ETF

Period Covered October 31, 2017 through September 30, 2018

| Premium/Discount Range | Number of Trading Days | % of Total Trade Days |
|------------------------|------------------------|-----------------------|
| 1.00% or more          | 1                      | 0.43%                 |
| 0.75% to 0.999%        | 5                      | 2.18%                 |
| 0.50% to 0.749%        | 7                      | 3.05%                 |
| 0.25% to 0.499%        | 27                     | 11.74%                |
| 0.00% to 0.249%        | 103                    | 44.78%                |
| -0.001% to -0.249%     | 61                     | 26.52%                |
| -0.25% to -0.499%      | 19                     | 8.26%                 |
| -0.50% to -0.749%      | 3                      | 1.30%                 |
| -0.75% to -0.999%      | 2                      | 0.87%                 |
| -1.00% or more         | 2                      | 0.87%                 |
|                        | <hr/> 230              | <hr/> 100.00%         |