

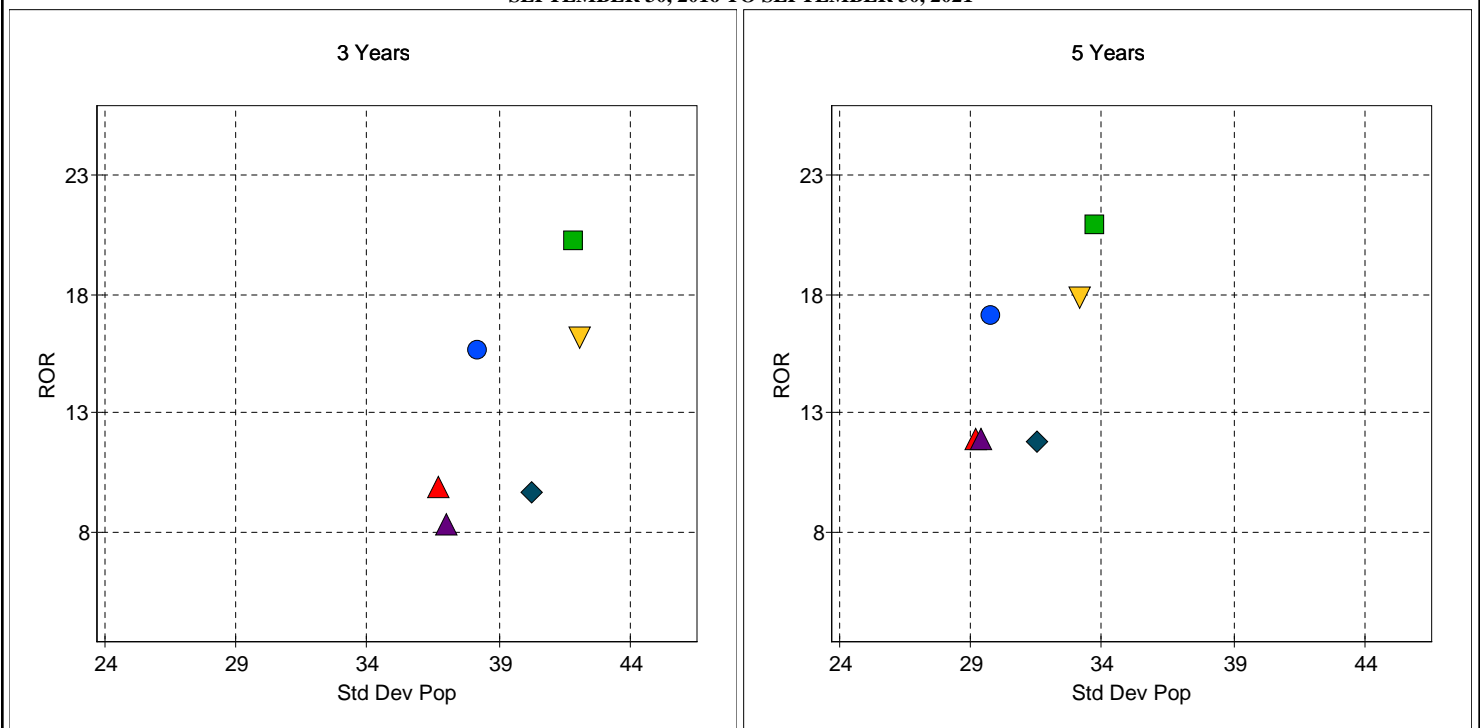
Informa Investment Solutions, Inc Period Ending: 9/30/2021

Data Calculated using quarterly returns

	QTR	YTD	1 Year	3 Years	5 Years
Channing Small Cap Value	-2.13	14.61	55.61	9.85	11.91
Neuberger Berman SCIV	-4.46	20.23	67.40	15.67	17.13
Penn Capital Small Cap Value	-8.93	26.47	86.29	20.33	20.94
Royce Inv Ptrs. Sm Cap Opp Value	-5.36	24.47	73.61	16.20	17.84
Fuller & Thaler Small-cap Value Gross	-1.77	25.38	78.81	9.64	11.72
Standard & Poor's 600 Small Cap Value	-4.02	25.34	66.65	8.34	11.91

	2020	2019	2018	2017	2016	2015
Channing Small Cap Value	17.60	25.89	-16.60	7.61	29.48	-4.43
Neuberger Berman SCIV	28.18	25.39	-9.15	18.06	13.30	-0.80
Penn Capital Small Cap Value	27.91	33.14	-9.87	11.33	N/A	N/A
Royce Inv Ptrs. Sm Cap Opp Value	28.03	29.32	-19.43	23.03	31.12	-12.47
Fuller & Thaler Small-cap Value Gross	5.89	24.02	-14.37	13.92	22.02	4.29
Standard & Poor's 600 Small Cap Value	2.53	24.54	-12.64	11.51	31.32	-6.67

MULTI SCATTERS
SEPTEMBER 30, 2016 TO SEPTEMBER 30, 2021

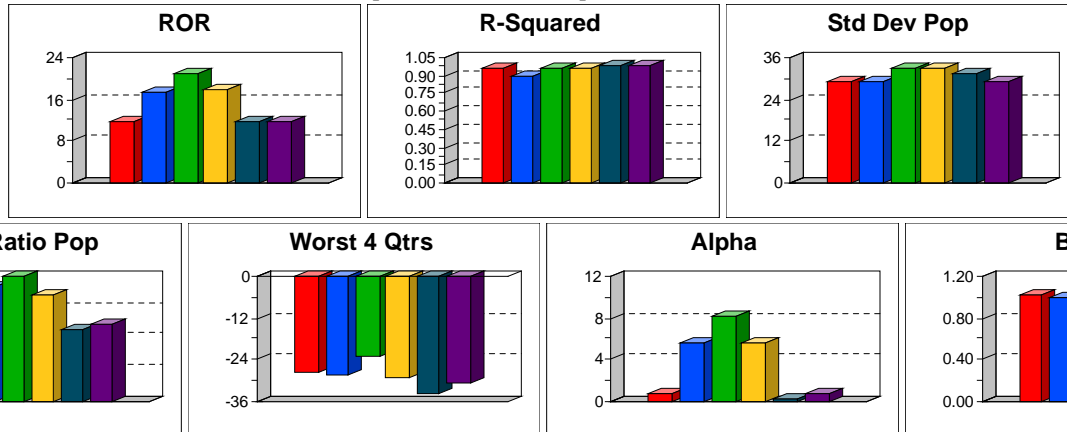


	3 Years		5 Years	
	ROR	Std Dev Pop	ROR	Std Dev Pop
▲ Channing Small Cap Value	9.85	36.18	11.91	28.73
● Neuberger Berman SCIV	15.67	37.56	17.13	29.25
■ Penn Capital Small Cap Value	20.33	41.21	20.94	33.16
▼ Royce Inv Ptrs. Sm Cap Opp Value	16.20	41.52	17.84	32.60
◆ Fuller & Thaler Small-cap Value Gross	9.64	39.70	11.72	31.06
▲ Standard & Poor's 600 Small Cap Value	8.34	36.53	11.91	28.85

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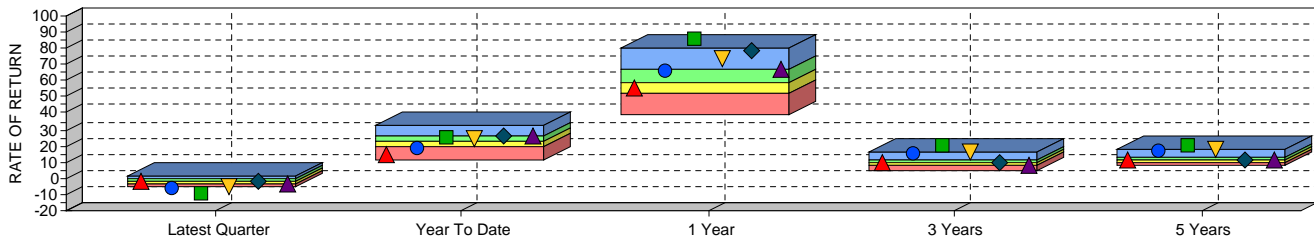
5 Year Trailing
September 30, 2016 to September 30, 2021



	ROR	R-Squared	Std Dev Pop	Sharpe Ratio Pop	Worst 4 Qtrs	Alpha	Beta
■ Channing Small Cap Value	11.91	0.96	28.73	0.38	-27.58	0.75	1.02
■ Neuberger Berman SCIV	17.13	0.90	29.25	0.55	-28.17	5.74	1.00
■ Penn Capital Small Cap Value	20.94	0.96	33.16	0.60	-22.91	8.09	1.17
■ Royce Inv Ptrs. Sm Cap Opp Value	17.84	0.96	32.60	0.51	-29.00	5.66	1.15
■ Fuller & Thaler Small-cap Value Gross	11.72	0.97	31.06	0.34	-33.80	0.18	1.11
■ Standard & Poor's 600 Small Cap Value	11.91	0.99	28.85	0.37	-30.64	0.71	1.04

RISK BENCHMARK USED FOR THIS ANALYSIS: RUSSELL 2000 VALUE

Quartile Ranking Bar
PSN Small Cap Value
September 30, 2016 To September 30, 2021



	Latest Quarter	Year To Date	1 Year	3 Years	5 Years
■ HIGH (0.05)	1.56	33.38	80.56	16.20	17.05
■ FIRST QUARTILE	-0.56	25.55	66.76	11.25	12.99
■ MEDIAN	-1.77	22.32	59.10	9.45	11.48
■ THIRD QUARTILE	-2.75	18.74	52.39	8.02	10.01
■ LOW (0.95)	-5.17	11.49	39.33	4.78	8.20
■ MEAN	-1.69	22.19	59.27	9.63	11.67
■ VALID COUNT	193	193	192	189	182

	Latest Quarter		Year To Date		1 Year		3 Years		5 Years	
	VALUE	RANK	VALUE	RANK	VALUE	RANK	VALUE	RANK	VALUE	RANK
▲ Channing Small Cap Value	-2.13	59	14.61	91	55.61	63	9.85	42	11.91	42
● Neuberger Berman SCIV	-4.46	95	20.23	64	67.40	23	15.67	2	17.13	1
■ Penn Capital Small Cap Value	-8.93	99	26.47	19	86.29	1	20.33	1	20.94	1
▼ Royce Inv Ptrs. Sm Cap Opp Value	-5.36	99	24.47	34	73.61	8	16.20	1	17.84	1
◆ Fuller & Thaler Small-cap Value Gross	-1.77	50	25.38	27	78.81	2	9.64	46	11.72	45
▲ Standard & Poor's 600 Small Cap Value	-4.02	93	25.34	27	66.65	25	8.34	71	11.91	41