

CRSP INDEXES

US MICRO CAP INDEX QUARTERLY PERFORMANCE

DECEMBER 31, 2012

TICKER SYMBOL CRSPMCI

ABOUT THE CRSP US MICRO CAP INDEX

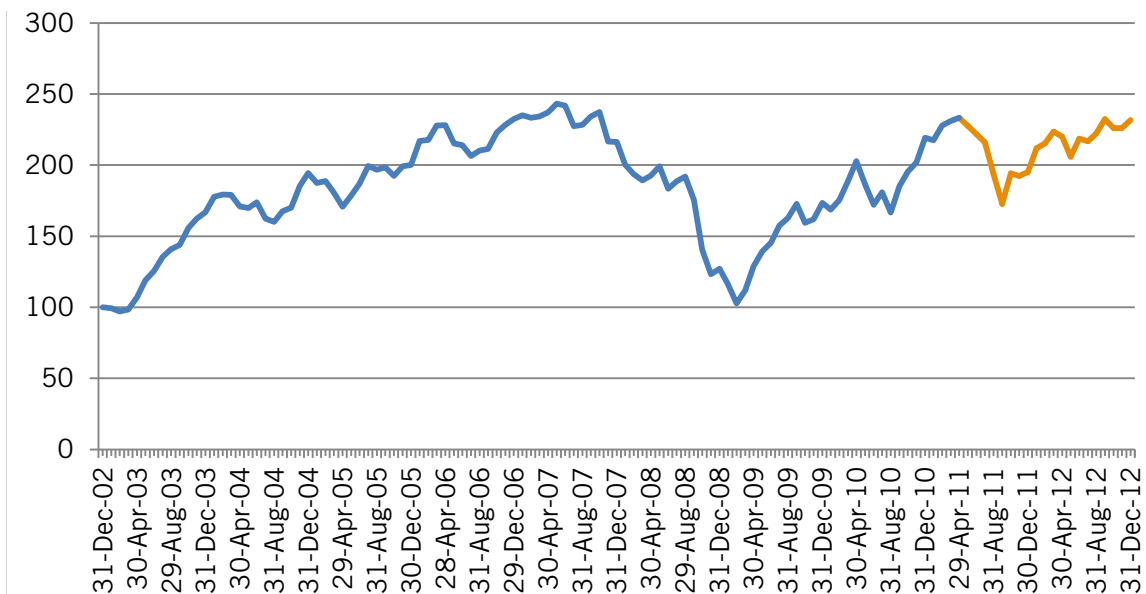
The CRSP US Micro Cap Index includes the smallest U.S. companies, with a target of including the bottom 2% of investable market capitalization. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA. By capturing the smallest companies, CRSP indexes encompass nearly 100% of the investable market. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, are the first Fridays of March, June, September and December. Reconstitution occurs quarterly on the third Fridays of March, June, September and December.

Founded in 1960 to develop the first definitive measurement of long-run market returns, The Center for Research in Security Prices (CRSP) has long been an integral part of the academic and commercial world of financial and economic research. Since its inception, CRSP has partnered with the investment industry to develop and maintain databases and market indexes that are widely used by academicians and commercial practitioners.

10-YEAR CUMULATIVE INDEX PERFORMANCE

As of December 31, 2012

CRSP US MICRO CAP INDEX



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

INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON* As of December 31, 2012								
	ACTUAL			ANNUALIZED*				
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since June 29, 2001
CRSP US Micro Cap Index (CRSPMC1)	2.42	-0.37	18.68	18.68	10.11	1.37	8.76	6.30

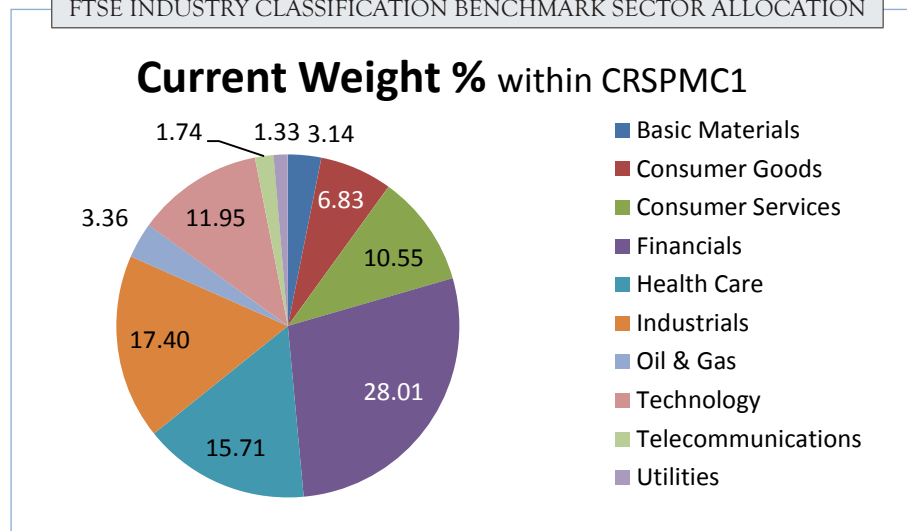
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DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
CORESITE REALTY	COR	Financials	583	0.30
CRAY INC	CRAY	Technology	573	0.29
HEADWATERS	HW	Industrials	546	0.28
EHEALTH	EHTH	Financials	531	0.27
SPS COMMERCE	SPSC	Technology	531	0.27
VIAD CORPORATION	VVI	Industrials	519	0.27
M/I HOMES	MHO	Consumer Goods	516	0.26
CORE MARK HOLDING	CORE	Consumer Services	508	0.26
AMN HEALTHCARE	AHS	Industrials	505	0.26
ACCELRYIS	ACCL	Technology	504	0.26

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	199,657
Largest Company	583
Smallest Company	2
Median Company	88
Average Company	126
Number of Companies	1556
% Weight Largest Company	0.30

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION



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