

CRSP INDEXES

US MICRO CAP INDEX QUARTERLY PERFORMANCE

DECEMBER 31, 2013

TICKER SYMBOL CRSPMCI

ABOUT THE CRSP US MICRO CAP INDEX

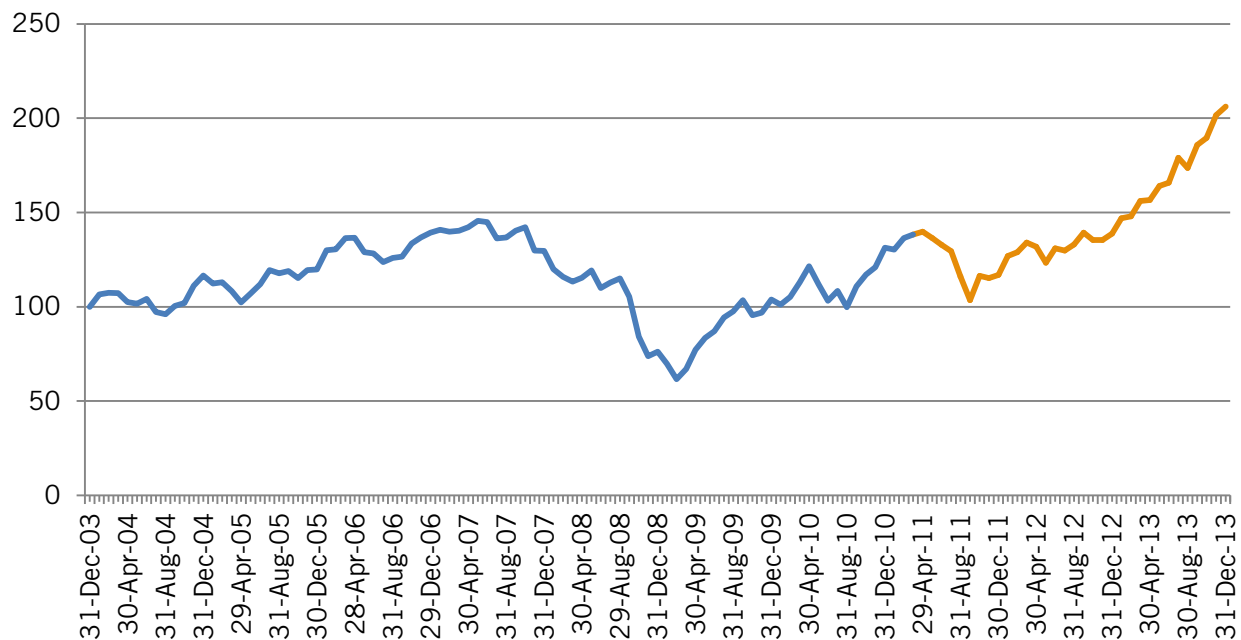
The CRSP US Micro Cap Index includes the smallest U.S. companies, with a target of including the bottom 2% of investable market capitalization. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA. By capturing the smallest companies, CRSP indexes encompass nearly 100% of the investable market. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, occur after the market close on the first Fridays of March, June, September and December. Reconstitution occurs quarterly after the market close 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, 2013

CRSP US MICRO CAP INDEX



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

INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON* As of December 31, 2013

	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 - Total Return	2.34%	10.94%	48.62%	48.62%	16.24%	22.05%	7.51%	9.19%
CRSP US Micro Cap Index - Price Return	2.20%	10.64%	47.05%	47.05%	14.55%	20.33%	6.15%	7.82%

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

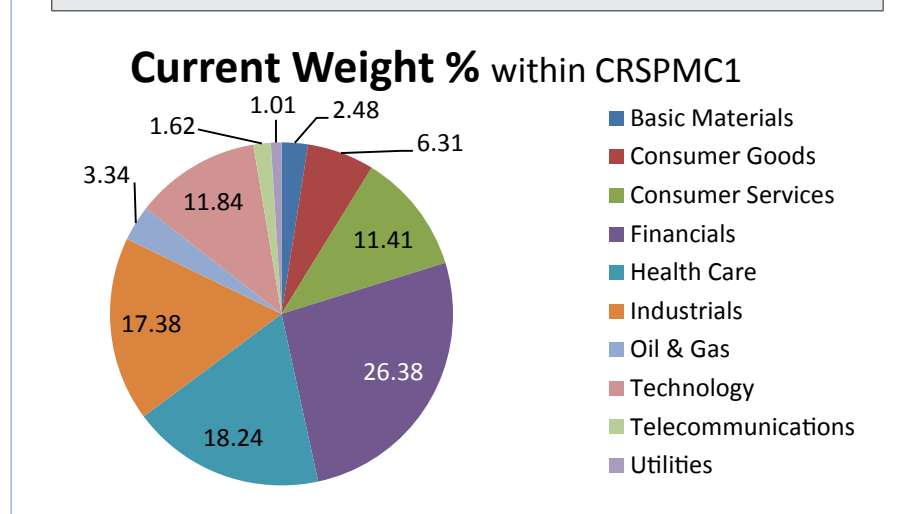
DESCRIPTIVE STATISTICS

TOP 10 COMPANIES

Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
FIESTA RESTAURANT GROUP INC	FRGI	Consumer Services	1,239	0.39
METHODE ELECTRONICS INC	MEI	Industrials	1,214	0.39
ALTISOURCE RESIDENTIAL	RESI	Financials	1,209	0.39
ENVESTNET INC	ENV	Technology	1,158	0.37
CRAY INC	CRAY	Technology	1,054	0.34
SPS COMM INC	SPSC	Technology	1,046	0.33
NOVAVAX INC	NVAX	Health Care	1,014	0.32
KERYX BIOPHARMACEUTICALS	KERX	Health Care	1,013	0.32
STERLING BANCORP	STL	Financials	1,004	0.32
SPECTRANETICS CORP	SPNC	Health Care	974	0.31

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	313,574
Largest Company	1,239
Smallest Company	2
Median Company	132
Average Company	202
Number of Companies	1554
% Weight Largest Company	0.39

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION



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