

CRSP INDEXES

US MICRO CAP INDEX QUARTERLY PERFORMANCE

JUNE 28, 2013

TICKER SYMBOL CRSPMCI

ABOUT THE CRSP US MICRO CAP INDEX

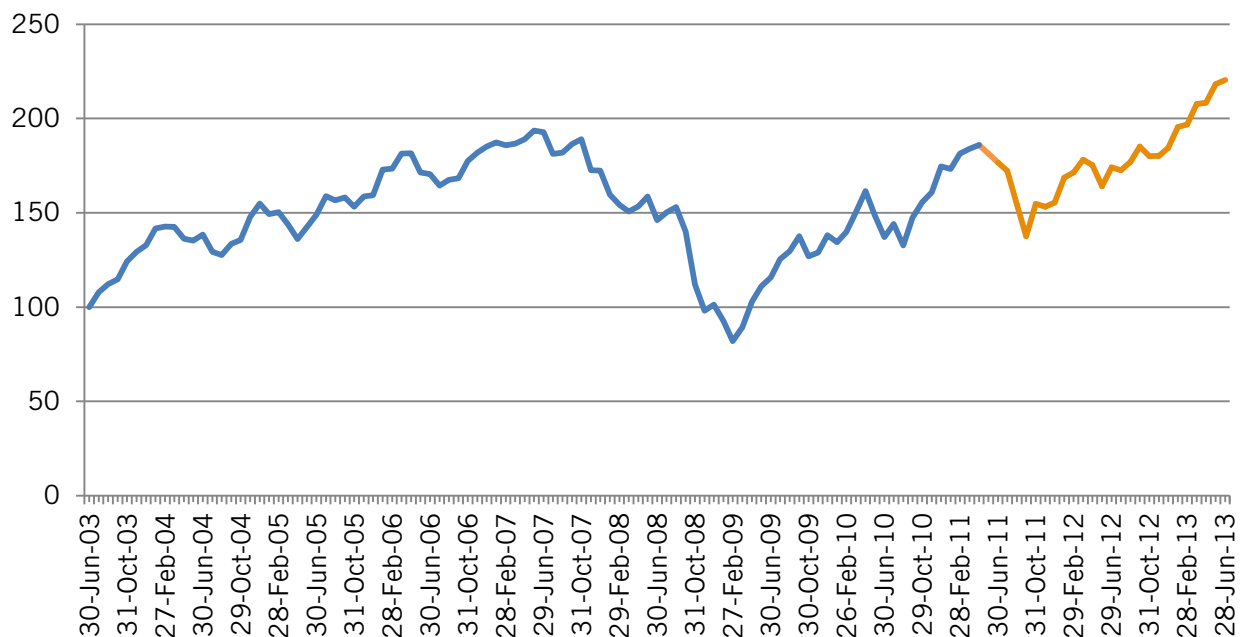
The CRSP US Micro Cap Index includes the smallest U.S. companies, with a target of including the bottom 2% of investable market capitalization. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA. By capturing the smallest companies, CRSP indexes encompass nearly 100% of the investable 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 June 28, 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 June 28, 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	1.06%	6.17%	19.49%	26.61%	17.15%	8.57%	8.23%	7.62%
CRSP US Micro Cap Index - Price Return	0.91%	5.86%	18.85%	24.28%	15.36%	6.97%	6.86%	6.26%

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

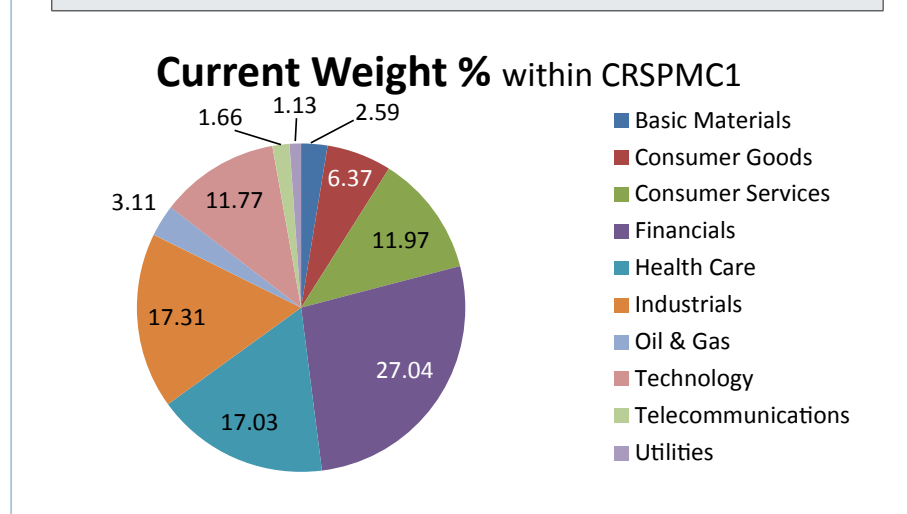
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
CELLDEX THERAPEUTICS	CLDX	Health Care	1,262	0.51
NEXSTAR BROADCASTING	NXST	Consumer Services	989	0.40
PACIRA PHARMACEUTICALS	PCRX	Health Care	863	0.35
WAGeworks INC	WAGE	Industrials	862	0.35
NEUROCRINE BIOSCIENCE	NBIX	Health Care	848	0.34
GENCORP INC	GY	Industrials	836	0.34
SPS COMMERCE INC	SPSC	Technology	826	0.34
TRULIA INC	TRLA	Financials	800	0.32
AEGERION PHARMACEUTICALS	AEGR	Health Care	776	0.31
CAMPUS CREST COMMUNITIES	CCG	Financials	745	0.30

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	246,479
Largest Company	1,262
Smallest Company	2
Median Company	113
Average Company	161
Number of Companies	1,532
% Weight Largest Company	0.51

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION



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