

CRSP INDEXES

US SMALL CAP INDEX QUARTERLY PERFORMANCE

SEPTEMBER 28, 2012

TICKER SYMBOL CRSPSCI

ABOUT THE CRSP US SMALL CAP INDEX

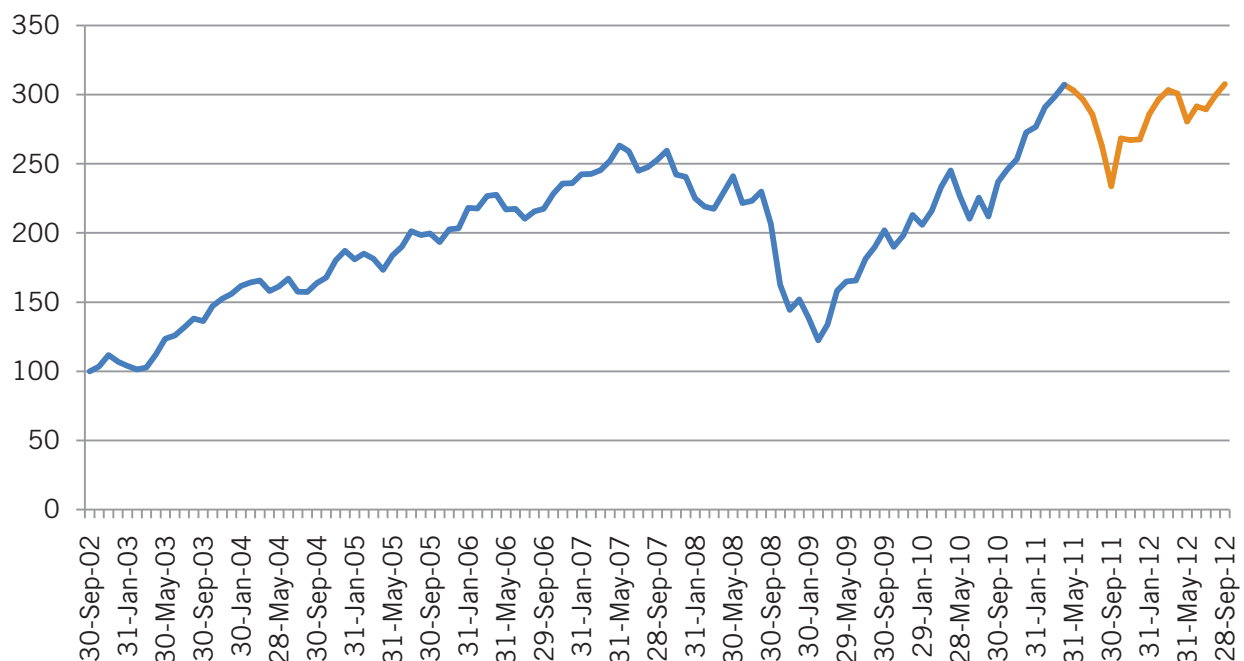
The CRSP US Small Cap Index includes U.S. companies that fall between the bottom 2%-15% of the investable market capitalization. There is no lower limit in market capitalization, other than what is specified by investability screens. The index includes securities traded on NYSE, AMEX, NASDAQ or ARCA. 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 September 28, 2012

CRSP US SMALL CAP INDEX



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

INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON* As of September 28, 2012

	ACTUAL			ANNUALIZED*				
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since June 29, 2001
CRSP US Small Cap Index (CRSPSC1)	2.64	5.55	14.92	31.47	15.03	4.00	11.89	7.70

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

DESCRIPTIVE STATISTICS

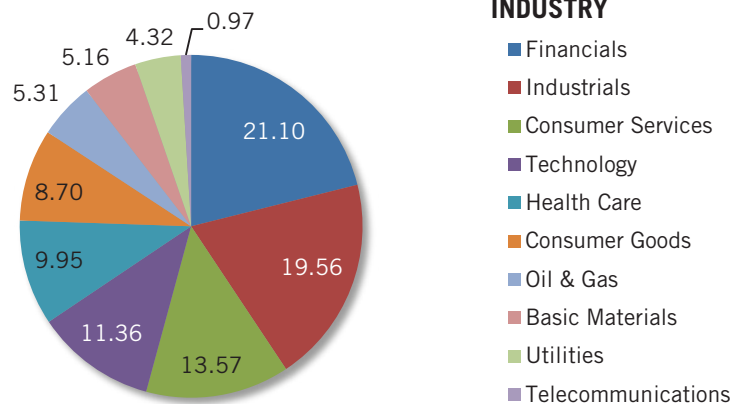
TOP 10 CONSTITUENTS

Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
TESORO	TSO	Oil & Gas	5,857	0.32%
ROYAL GOLD	RGLD	Basic Materials	5,586	0.31%
ONYX PHARMACEUTICALS	ONXX	Health Care	5,501	0.30%
FOOT LOCKER	FL	Consumer Services	5,361	0.29%
PULTE GROUP	PHM	Consumer Goods	5,353	0.29%
POLARIS INDS	PII	Consumer Goods	5,262	0.29%
LKQ CORP	LKQ	Consumer Goods	5,207	0.28%
ROCK-TENN CO	RKT	Industrials	5,108	0.28%
TOLL BROTHERS	TOL	Consumer Goods	5,030	0.27%
BIOMARIN PHARMACEUTICALS	BMRN	Health Care	4,976	0.27%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	1,829,707
Largest Company	5,857
Smallest Company	18
Median Company	1,057
Average Company	1,344
Number of Companies	1,361
% Weight Largest Company	0.32%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPSC1



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