

# CRSP INDEXES

## US MICRO CAP INDEX QUARTERLY PERFORMANCE

**SEPTEMBER 28, 2012**

TICKER SYMBOL CRSPMCI

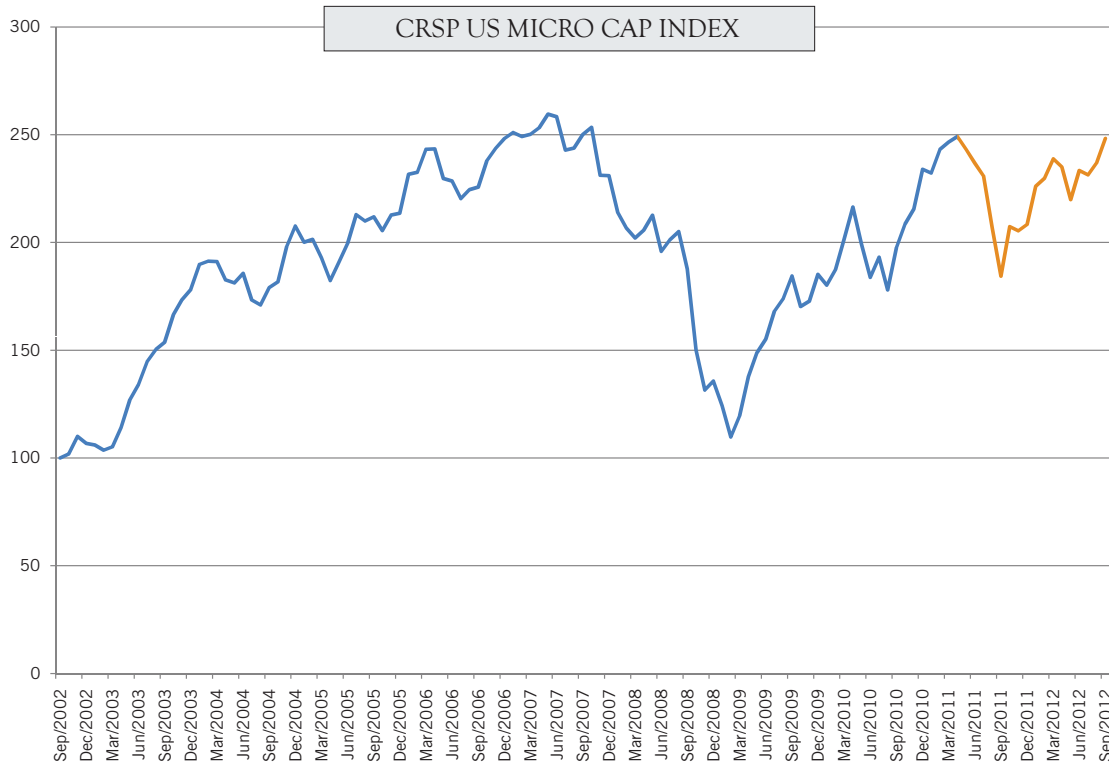
### ABOUT THE CRSP US MICRO CAP INDEX

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, AMEX, 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 September 28, 2012



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 Micro Cap Index (CRSPMC1)	4.67	6.35	19.12	34.60	10.39	-.015	9.52	6.48

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

## DESCRIPTIVE STATISTICS

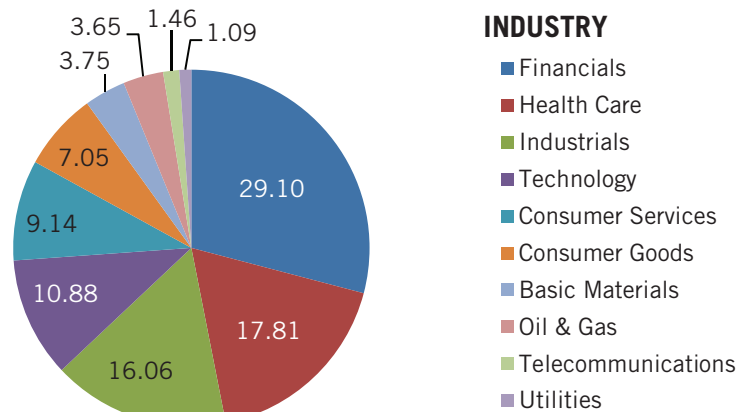
### TOP 10 CONSTITUENTS

Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
STURM RUGER & CO	RGR	Industrials	901	0.36%
BBCN BANCORP	BBCN	Financials	885	0.35%
NORTHSTAR REALTY	NRF	Financials	857	0.34%
CREXUS INVT CORP	CXS	Financials	828	0.33%
AMERICAN CAPITAL MORTGAGE	MTGE	Financials	826	0.33%
DYNAVAX TECHNOLOGIES	DVAX	Health Care	804	0.32%
OXFORD INDUSTRIES INC	OXM	Consumer Goods	795	0.32%
CITIZENS REPUBLIC BANCORP	CRBC	Financials	784	0.31%
AMERICAN VANGUARD	AVD	Basic Materials	777	0.31%
ON ASSIGNMENT	ASGN	Industrials	776	0.31%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	251,513
Largest Company	901
Smallest Company	2
Median Company	86
Average Company	139
Number of Companies	1,806
% Weight Largest Company	0.36%

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### Current Weight % within CRSPMC1



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