

CRSP INDEXES

US MICRO CAP INDEX QUARTERLY PERFORMANCE

JUNE 29, 2012

TICKER SYMBOL CRSPMC1

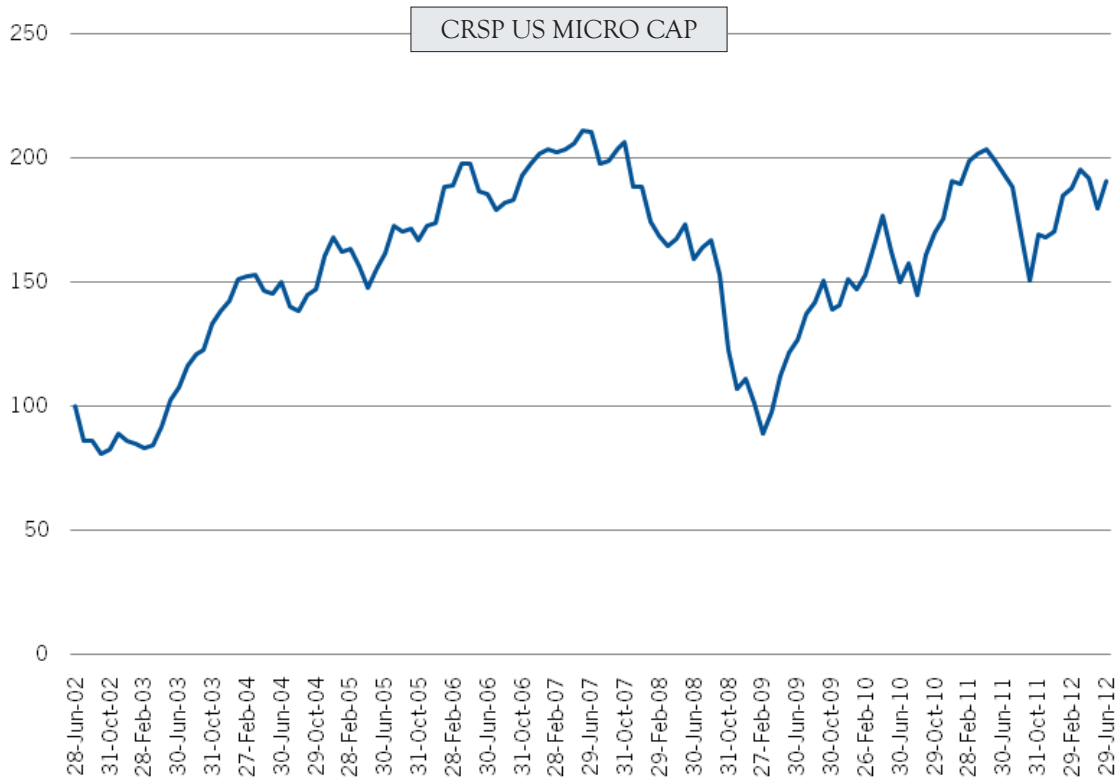
ABOUT THE CRSP US MICRO CAP INDEX

The CRSP US Micro Cap Index includes the smallest US 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

Based on backtest data until March 30, 2011



INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON *based on 10-year backtest data until March 30, 2011								
	ACTUAL			ANNUALIZED*				
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since Inception (Jan. 2, 2001)
CRSP US Micro Cap Index (CRSPMC1)	6.14	-2.26	12.01	-1.46	14.65	-1.95	6.68	8.10

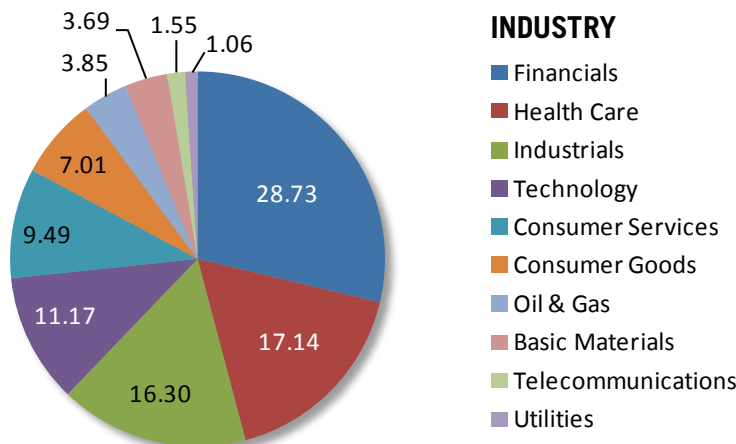
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
ARENA PHARMACEUTICAL	ARNA	Health Care	976	0.41%
SPECTRUM PHARMACEUTICAL	SPPI	Health Care	880	0.37%
ENDOLOGIX	ELGX	Health Care	847	0.35%
BBCN BANCORP	BBCN	Financials	807	0.34%
PENNYMAC MTG INVESTMENT TRUST	PMT	Financials	772	0.32%
HUDSON PACIFIC PROPERTIES	HPP	Financials	753	0.31%
AMERICAN CAPITAL MORTGAGE	MTGE	Financials	744	0.31%
STURM RUGER & CO	RGR	Industrials	730	0.30%
NORTEK	NTK	Industrials	719	0.30%
NORTHSTAR REALTY	NRF	Financials	696	0.29%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	240,119
Largest Company	975
Smallest Company	2
Median Company	79
Average Company	130
Number of Companies	1,840
% Weight Largest Company	0.41%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMC1



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