

# CRSP INDEXES

## US SMALL CAP INDEX QUARTERLY PERFORMANCE

**JUNE 29, 2012**

TICKER SYMBOL CRSPSC1

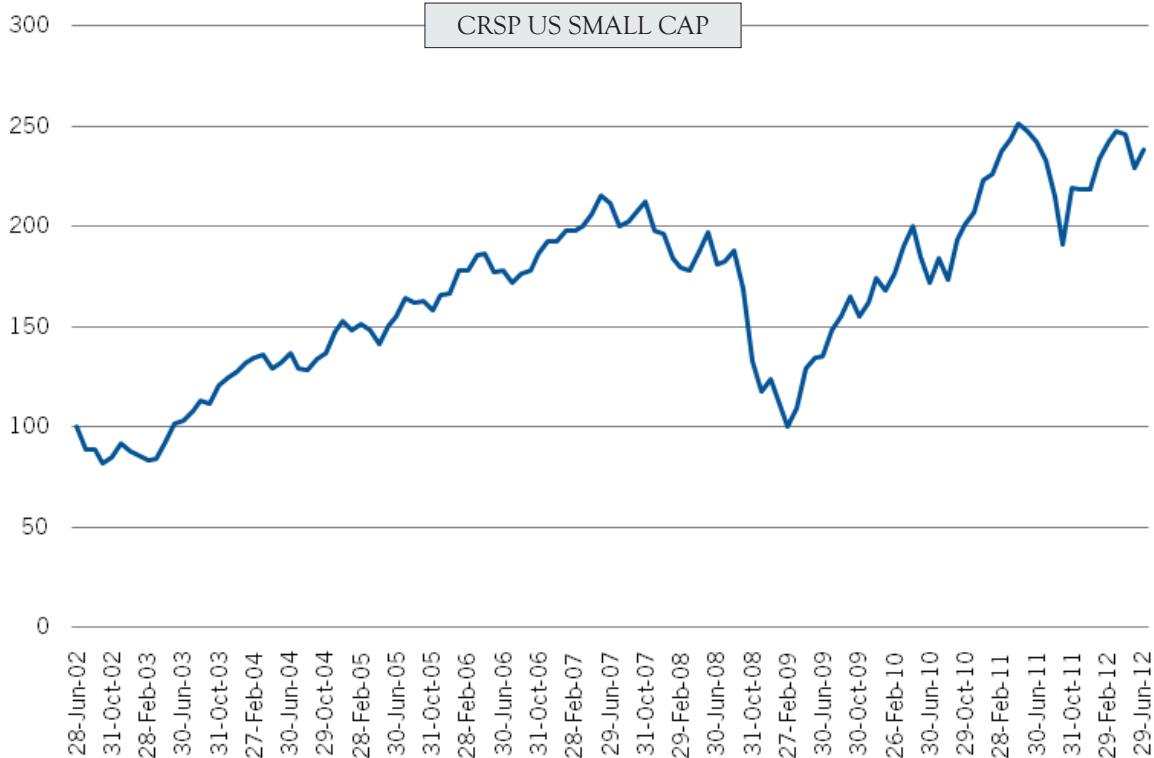
### ABOUT THE CRSP US SMALL CAP INDEX

The CRSP US Small Cap Index includes US 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

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 Small Cap Index (CRSPSC1)	3.82	-3.88	8.88	-1.68	20.71	2.37	9.06	7.38

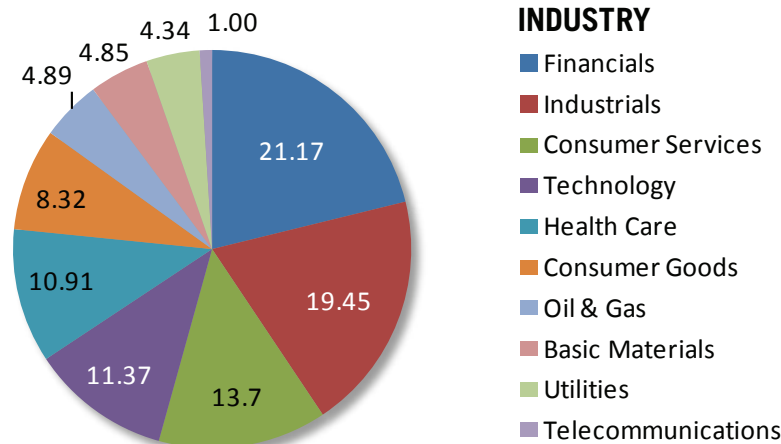
## DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
LENNAR	LEN	Consumer Goods	4,863	0.28%
LKQ	LKQ	Consumer Goods	4,678	0.27%
POLARIS INDS	PII	Consumer Goods	4,664	0.27%
FOOT LOCKER	FL	Consumer Services	4,645	0.27%
VALSPAR	VAL	Industrials	4,643	0.27%
BIOMARIN PHARMACEUTICAL	BMRN	Health Care	4,612	0.26%
AMYLIN PHARMACEUTICAL	AMLN	Health Care	4,597	0.26%
LEVEL 3 COMMUNICATIONS	LVLT	Telecommunications	4,553	0.26%
AGL RESOURCES	GAS	Utilities	4,546	0.26%
BE AEROSPACE	BEAV	Industrials	4,536	0.26%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	1,745,134
Largest Company	4,862
Smallest Company	36
Median Company	1,021
Average Company	1,282
Number of Companies	1,361
% Weight Largest Company	0.28%

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### Current Weight % within CRSPSC1



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