

CRSP INDEXES

US SMALL CAP GROWTH INDEX QUARTERLY PERFORMANCE

JUNE 29, 2012

TICKER SYMBOL CRSPSCG1

ABOUT THE CRSP US SMALL CAP GROWTH INDEX

The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, 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 academics and commercial practitioners.

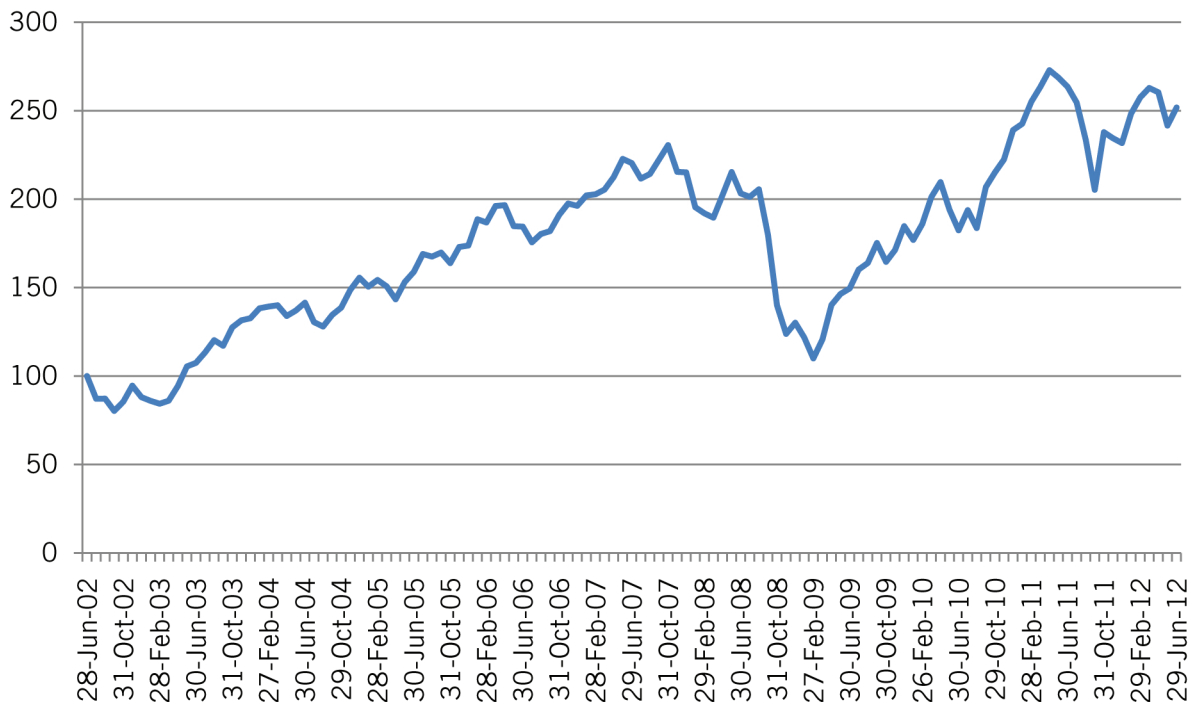
The CRSP U.S. Growth Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

CRSP classifies growth securities using the following factors: future long-term growth in earnings per share (EPS), future short-term growth in EPS, 3-year historical growth in EPS, 3-year historical growth in sales per share, current investment-to-assets ratio, and return on assets.

10-YEAR CUMULATIVE INDEX PERFORMANCE

As of June 29, 2012

CRSP US SMALL CAP GROWTH INDEX



Based on backtest data

INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON* As of June 29, 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 Growth Index (CRSPSCG1)	4.22	-4.21	8.67	-4.46	18.97	2.70	9.67	6.16

* Based on backtest data

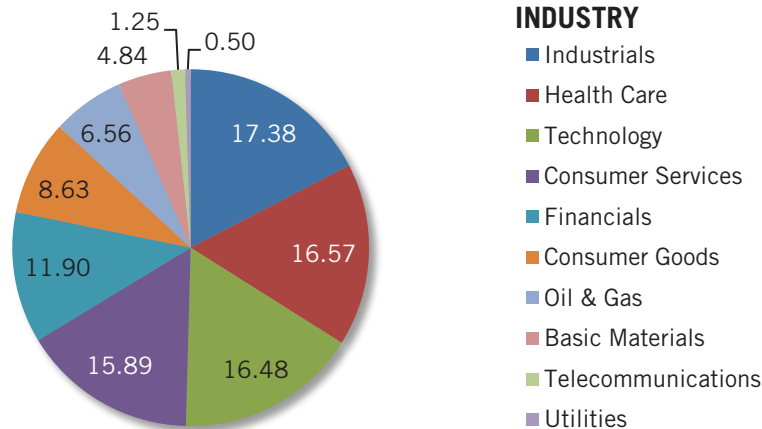
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
TRIPADVISOR	TRIP	Consumer Services	5,426	0.56%
LKQ CORP	LKQ	Consumer Goods	4,924	0.51%
POLARIS INDS	PII	Consumer Goods	4,909	0.51%
LEVEL 3 COMMUNICATIONS	LVLT	Telecommunications	4,793	0.50%
CATALYST HEALTH SOLUTIONS	CHSI	Health Care	4,729	0.49%
SALLY BEAUTY	SBH	Consumer Services	4,624	0.48%
ROYAL GOLD	RGLD	Basic Materials	4,613	0.48%
BIOMARIN PHARMACEUTICALS	BMRN	Health Care	4,612	0.48%
AMYLIN PHARMACEUTICALS	AMLN	Health Care	4,597	0.48%
BE AEROSPACE	BEAV	Industrials	4,536	0.47%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	961,677
Largest Company	5,426
Smallest Company	57
Median Company	1,135
Average Company	1,450
Number of Companies	663
% Weight Largest Company	0.56%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPSCG1



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105 W. ADAMS STREET, #1700 ■ CHICAGO, IL 60603 ■ P: (312) 263-6400 ■ F: (312) 263-6430 ■ WWW.CRSP.CHICAGOBOOTH.EDU

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