

Russell U.S. Indexes Daily Total Returns

In Percentages, Based on \$US

INDEX NAME	Daily Total Returns			Periods Ending Jan 31, 2012				Annualized Total Returns Month Ending Jan 31, 2012				
	Feb 10, 2012	MTD	YTD	Month	Last Three Months	YTD	4Q2011	2011	1 Year	3 Years	5 Years	10 Years
Broad-Market Indexes												
Russell 3000®	-0.78	2.52	7.69	5.05	5.62	5.05	12.12	1.03	3.86	20.24	0.60	4.16
Russell 3000® Growth	-0.77	2.59	8.84	6.09	5.70	6.09	10.94	2.18	5.98	22.53	3.17	3.55
Russell 3000® Value	-0.78	2.44	6.55	4.01	5.54	4.01	13.33	-0.10	1.78	17.89	-2.06	4.56
Russell 3000® Defensive	-0.60	1.64	4.31	2.63	5.47	2.63	11.69	8.57	9.93	16.73	1.29	4.22
Russell 3000® Dynamic	-0.97	3.50	11.70	7.92	5.80	7.92	12.64	-6.62	-2.17	24.48	-0.51	3.75
Russell 3000E™ (inception 6/27/05)	-0.78	2.52	7.70	5.05	5.62	5.05	12.10	1.01	3.84	20.28	0.57	
Large-Cap Indexes												
Russell 1000®	-0.72	2.51	7.50	4.87	5.47	4.87	11.84	1.50	3.95	20.01	0.55	3.97
Russell 1000® Growth	-0.72	2.56	8.68	5.97	5.62	5.97	10.61	2.64	6.07	22.31	3.17	3.38
Russell 1000® Value	-0.72	2.46	6.33	3.78	5.33	3.78	13.11	0.39	1.88	17.63	-2.16	4.36
Russell 1000® Defensive	-0.54	1.63	4.08	2.41	5.34	2.41	11.40	9.00	10.00	16.42	1.26	3.91
Russell 1000® Dynamic	-0.92	3.50	11.58	7.81	5.63	7.81	12.38	-6.13	-2.06	24.38	-0.58	3.70
Russell Top 200®	-0.65	2.35	6.84	4.38	5.50	4.38	11.65	2.83	4.69	17.87	0.03	2.65
Russell Top 200® Growth	-0.63	2.38	7.96	5.45	5.82	5.45	10.34	4.63	7.37	20.75	3.29	2.56
Russell Top 200® Value	-0.67	2.33	5.72	3.31	5.17	3.31	12.99	1.12	2.14	14.92	-3.17	2.80
Russell Top 50®	-0.61	2.39	6.37	3.89	6.07	3.89	11.51	4.35	5.78	16.64	-0.31	1.80
Mid-Cap Indexes												
Russell Midcap®	-0.90	2.87	9.11	6.06	5.41	6.06	12.31	-1.55	2.25	25.73	1.94	7.69
Russell Midcap® Growth	-0.96	3.00	10.47	7.25	5.14	7.25	11.24	-1.65	3.42	26.87	3.14	6.38
Russell Midcap® Value	-0.85	2.74	7.79	4.91	5.68	4.91	13.37	-1.38	1.19	24.54	0.39	8.08
Small-Cap Indexes												
Russell 2000®	-1.41	2.62	9.87	7.07	7.38	7.07	15.47	-4.18	2.86	23.03	1.19	6.45
Russell 2000® Growth	-1.35	2.98	10.68	7.48	6.67	7.48	14.99	-2.91	4.94	25.16	3.19	5.62
Russell 2000® Value	-1.47	2.24	9.04	6.65	8.10	6.65	15.97	-5.50	0.73	20.85	-0.90	6.95
Russell 2000® Defensive	-1.24	1.75	7.03	5.19	7.05	5.19	15.29	3.77	9.25	20.62	1.70	7.99
Russell 2000® Dynamic	-1.59	3.56	13.10	9.22	7.73	9.22	15.69	-11.95	-3.43	25.61	0.43	4.42
Russell 2500™	-1.16	3.00	9.85	6.65	6.52	6.65	14.52	-2.51	2.60	24.84	2.01	7.40
Russell 2500™ Growth	-1.18	3.35	11.31	7.71	5.90	7.71	13.51	-1.57	4.83	27.22	3.77	6.47
Russell 2500™ Value	-1.14	2.68	8.52	5.69	7.10	5.69	15.45	-3.36	0.60	22.60	0.08	7.66
Russell Small Cap Completeness®	-1.14	3.08	10.84	7.53	6.79	7.53	13.24	-3.92	1.98	25.39	2.20	7.15
Russell Small Cap Completeness® Growth	-1.19	3.42	12.32	8.61	6.53	8.61	11.86	-3.09	4.10	27.44	3.65	6.43
Russell Small Cap Completeness® Value	-1.10	2.73	9.34	6.43	7.09	6.43	14.70	-4.88	-0.30	23.03	0.35	7.43
Russell Microcap®	-1.32	2.94	11.72	8.52	9.00	8.52	13.83	-9.27	-0.50	21.78	-2.41	5.47
Russell Microcap® Growth	-1.29	3.22	12.88	9.36	8.82	9.36	13.26	-8.42	1.64	24.27	-0.88	3.97
Russell Microcap® Value	-1.34	2.75	10.91	7.94	9.11	7.94	14.22	-10.33	-2.55	19.34	-3.95	6.53

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