

# CRSP INDEXES

## US MICRO CAP INDEX QUARTERLY PERFORMANCE

**MARCH 28, 2013**

TICKER SYMBOL CRSPMCI

### ABOUT THE CRSP US MICRO CAP INDEX

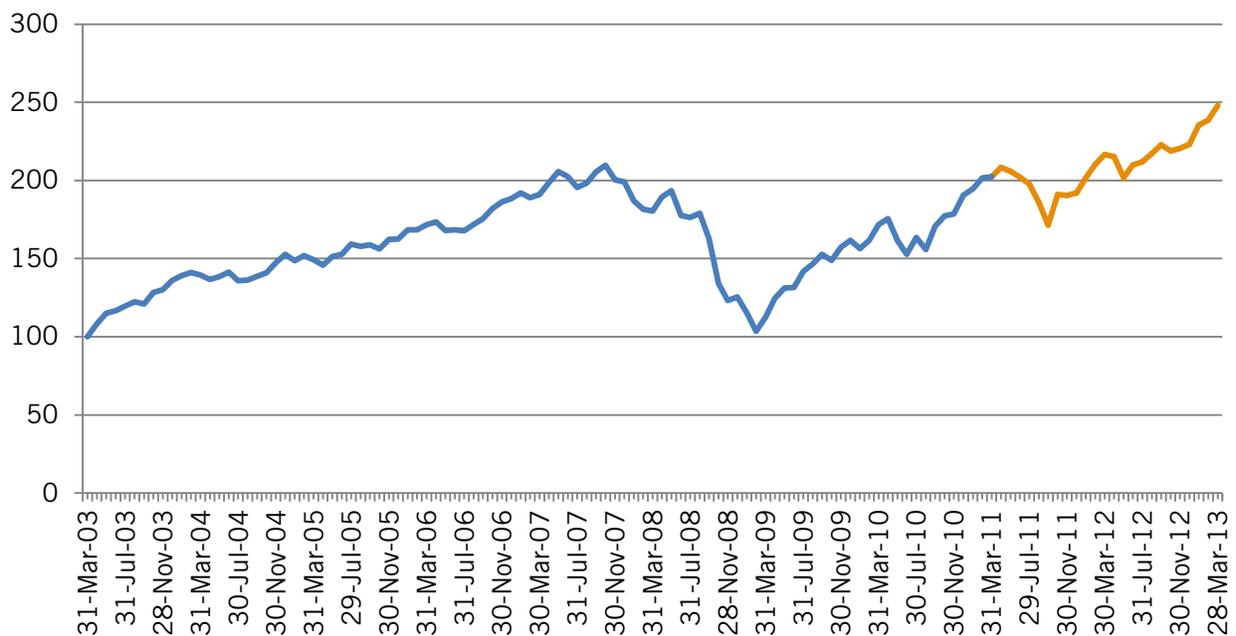
The CRSP US Micro Cap Index includes the smallest U.S. companies, with a target of including the bottom 2% of investable market capitalization. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA. By capturing the smallest companies, CRSP indexes encompass nearly 100% of the investable market. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, occur after the market close on the first Fridays of March, June, September and December. Reconstitution occurs quarterly after the market close 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 March 28, 2013

CRSP US MICRO CAP INDEX



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

## INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON* As of March 28, 2013								
	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 - Total Return	5.53	12.56	12.56	16.57	11.37	6.61	10.22	7.24
CRSP US Micro Cap Index - Price Return	5.38	12.28	12.28	14.31	9.69	5.05	8.83	5.88

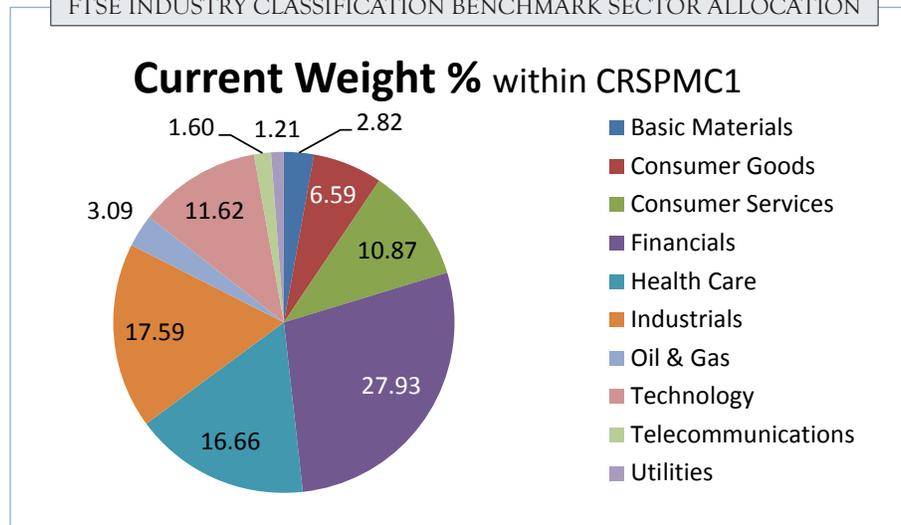
\* Based on backtest data through March 31, 2011, and live data thereafter

## DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
AMERICAN REALTY CAPITAL PROPERTIES INC	ARCP	Financials	1,130	0.50
AEGERION PHARMACEUTICALS	AEGR	Health Care	966	0.42
CELLDEX THERAPEUTICS	CLDX	Health Care	912	0.40
CRAY INC	CRAY	Technology	869	0.38
CAMPUS CREST COMMUNITIES	CCG	Financials	849	0.37
NEUROCRINE BIOSCIENCES	NBIX	Health Care	767	0.34
HEADWATERS INC	HW	Industrials	754	0.33
CORESITE REALTY CORPORATION	COR	Financials	742	0.33
AMN HEALTHCARE SERVICES	AHS	Industrials	725	0.32
CAPITAL SENIOR LIVING CORP	CSU	Health Care	708	0.31

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	227,524
Largest Company	1,130
Smallest Company	3
Median Company	100
Average Company	149
Number of Companies	1,530
% Weight Largest Company	0.50

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION



**CHICAGO BOOTH | CRSP | Center for Research in Security Prices**

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

**LEGAL DISCLAIMER**

By accessing this report, you are indicating that you have read, and consent to be bound by these terms. The content of this report may not be used as a basis for any financial instruments or products (including, without limitation, passively managed funds and index-linked derivative securities), or used to verify or correct data in any other compilation of data or index, or used to create any other data or index, without the prior written consent of The University of Chicago on behalf of its Center for Research in Security Prices at Chicago Booth, ("CRSP®"). The report is provided to you "as is." Neither CRSP nor any of its data providers makes any representation or warranty of any kind to you or to any third parties, either express or implied, with respect to the content of this report. Further, CRSP and its data providers expressly disclaim, and you hereby waive, any and all implied warranties, including, without limitation, warranties of accuracy, completeness, non-infringement, merchantability, and fitness for a particular purpose. Neither CRSP nor any of its data providers will be liable or have any responsibility of any kind for any loss or damage that you incur resulting from the act or omission of any other party involved in compiling, computing, or creating the report or the data contained therein, whether or not the circumstances giving rise to such cause may have been within the control of CRSP or of any vendor. The historical performance statistics of CRSP's market cap indexes are based upon eleven years of backtest data from January 1, 2001 through March 31, 2011. Subsequent backtest was run with June 29, 2001 as the start date in order to align with the value and growth style indexes. As is common industry practice, CRSP backtest data does not include float shares. Descriptive statistics are based upon current index constituents. Backtest results are not indicative of future performance.