

QUARTERLY PERFORMANCE

U.S. MICRO CAP INDEX

QUARTER ENDING
03-31-14

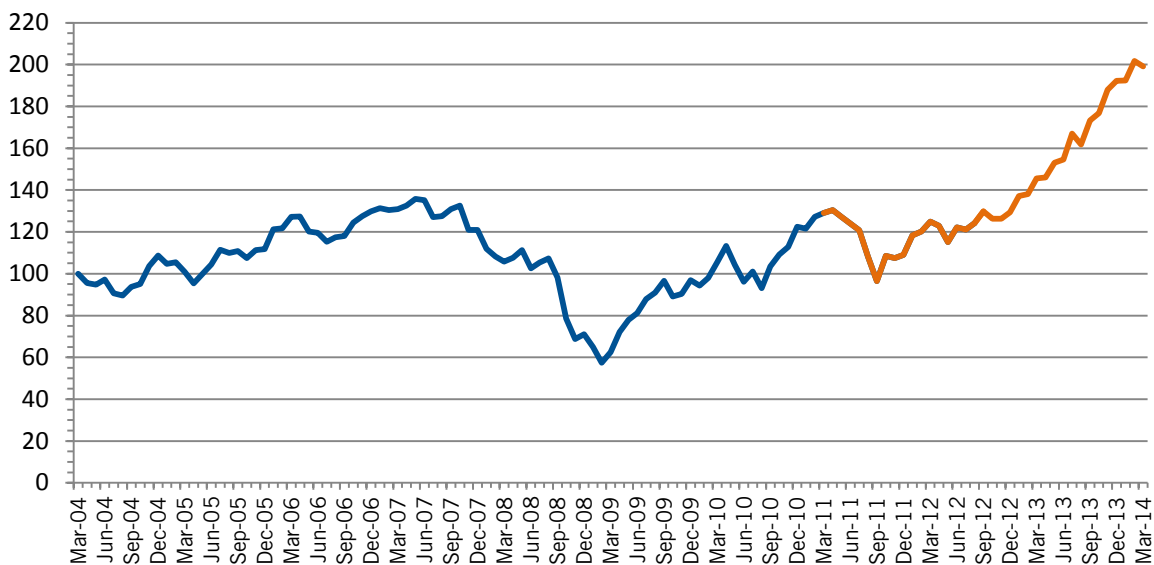
TICKER SYMBOL
CRSPMC1

ABOUT THE CRSP U.S. 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 academics and commercial practitioners.

10-YEAR CUMULATIVE INDEX PERFORMANCE AS OF MARCH 2014



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 2014 *Based on backtest data through March 31, 2011

	ACTUAL			ANNUALIZED*				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	-1.28%	3.58%	3.58%	36.77%	15.57%	26.07%	7.13%	9.30%
PRICE RETURN	-1.41%	3.34%	3.34%	35.35%	13.89%	24.33%	5.78%	7.94%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
FLUIDIGM CORPORATION	FLDM	HEALTH CARE	1,216	0.37
SPECTRANETICS CORPORATION	SPNC	HEALTH CARE	1,190	0.36
SANGAMO BIOSCIENCES	SGMO	HEALTH CARE	1,162	0.35
NEUROCRINE BIOSCIENCES	NBIX	HEALTH CARE	1,159	0.35
GENTHERM INC	THRM	CONSUMER GOODS	1,152	0.35
DYAK CORPORATION	DYAX	HEALTH CARE	1,144	0.35
UNION FIRST MARKET BANK	UBSH	FINANCIALS	1,138	0.35
FIESTA RESTAURANT GROUP INC	FRGI	CONSUMER SERVICES	1,099	0.33
METHODE ELECTRONICS INC	MEI	INDUSTRIALS	1,089	0.33
RCS CAPITAL CORPORATION	RCAP	FINANCIALS	1,031	0.31

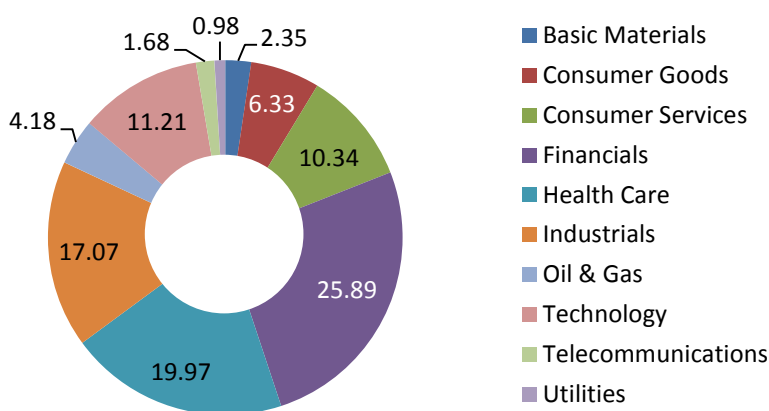
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	328,948
LARGEST COMPANY	1,216
SMALLEST COMPANY	2
MEDIAN COMPANY	134
AVERAGE COMPANY	208
NUMBER OF COMPANIES	1,580
% WEIGHT LARGEST COMPANY	0.37

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMC1



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