

QUARTERLY PERFORMANCE

# U.S. MICRO CAP INDEX

QUARTER ENDING  
**03-31-15**

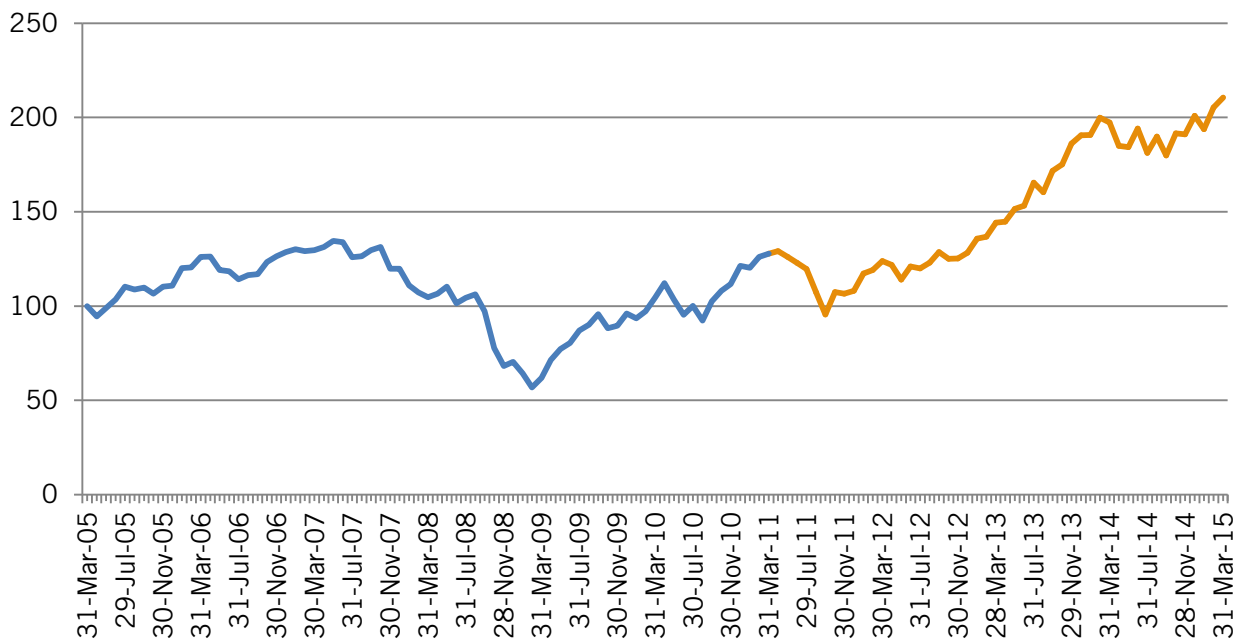
TICKER SYMBOL  
**CRSPMC1**

## 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 Friday of March, June, September and December. Reconstitution occurs quarterly after the market close on the third Friday 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 LEVELS AS OF MARCH 2015



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF MARCH 31, 2015

\*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	2.58%	4.77%	4.77%	6.69%	19.37%	15.05%	7.73%	9.11%
PRICE RETURN	2.46%	4.52%	4.52%	5.60%	17.78%	13.53%	6.37%	7.77%

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
BLUEBIRD BIO INC	BLUE	HEALTH CARE	1,672	0.45
AMAG PHARMACEUTICALS COMPANY	AMAG	HEALTH CARE	1,618	0.44
NEUROCRINE BIOSCIENCES COMPANY	NBIX	HEALTH CARE	1,586	0.43
SPECTRANETICS COPORATION	SPNC	HEALTH CARE	1,457	0.40
HEADWATERS INC	HW	INDUSTRIALS	1,352	0.37
DEPOMED INC	DEPO	HEALTH CARE	1,316	0.36
MDC PARTNERS INC	MDCA	CONSUMER SERVICES	1,268	0.34
GRAMERCY PROPERTY TRUST INC	GPT	FINANCIALS	1,247	0.34
GENCORP INC	GY	INDUSTRIALS	1,234	0.34
CAMBREX CORPORATION	CBM	BASIC MATERIALS	1,232	0.34

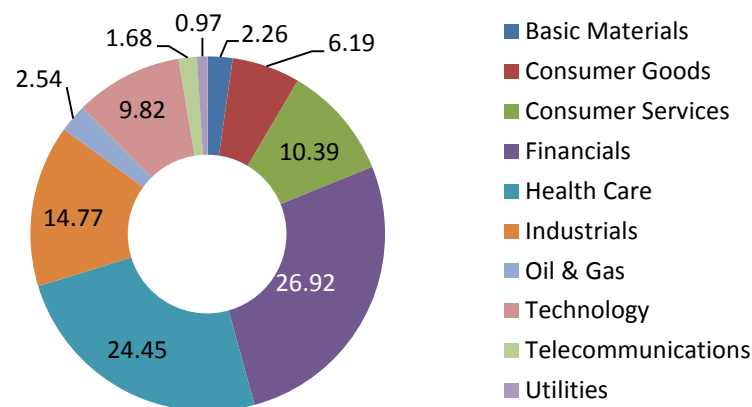
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	367,804
LARGEST COMPANY	1,672
SMALLEST COMPANY	3
MEDIAN COMPANY	123
AVERAGE COMPANY	216
NUMBER OF COMPANIES	1,706
% WEIGHT LARGEST COMPANY	0.45

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPMC1



## CHICAGO BOOTH | CRSP® | Center for Research in Security Prices

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