

QUARTERLY PERFORMANCE

# U.S. MICRO CAP INDEX

QUARTER ENDING  
**3-31-16**

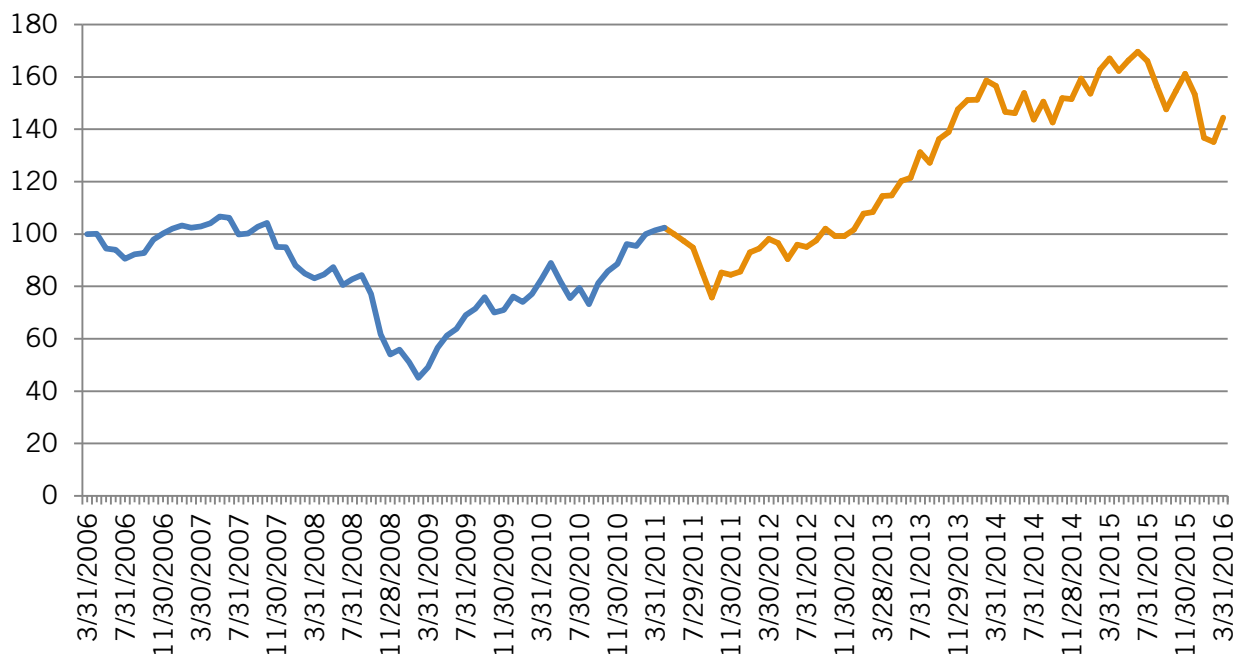
TICKER SYMBOL  
**CRSPMC1**

## 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 2016



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF MARCH 31, 2016

\*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 (%)	6.86	-5.81	-5.81	-13.51	8.07	7.33	3.74	7.41
PRICE RETURN (%)	6.67	-6.12	-6.12	-14.52	6.90	5.92	2.42	6.09

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
RENASANT CORPORATION	RNST	FINANCIALS	1,260	0.41
SHENANDOAH TELECOMMUNICATIONS	SHEN	TELECOMMUNICATIONS	1,230	0.40
MDC PARTNERS INC	MDCA	CONSUMER SERVICES	1,139	0.37
AFFYMETRIX INC	AFFX	HEALTH CARE	1,132	0.37
FABRINET SHS	FN	INDUSTRIALS	1,105	0.36
UNION BANKSHARES CORPORATION	UBSH	FINANCIALS	1,085	0.35
SPARTANNASH CO	SPTN	CONSUMER SERVICES	1,083	0.35
FOUR CORNERS PROPERTY TRUST	FCPT	FINANCIALS	1,074	0.35
NEENAH PAPER INC	NP	BASIC MATERIALS	1,066	0.35
AMERICAN WOODMARK COMPANY	AMWD	INDUSTRIALS	1,032	0.34

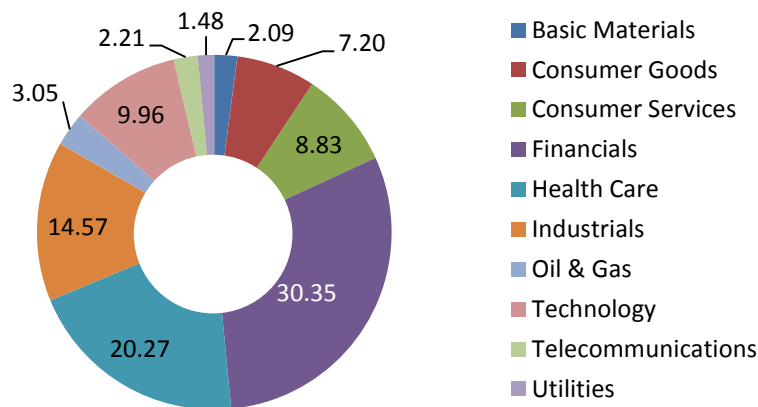
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	306,208
LARGEST COMPANY	1,260
SMALLEST COMPANY	2
MEDIAN COMPANY	108
AVERAGE COMPANY	187
NUMBER OF COMPANIES	1,634
% WEIGHT LARGEST COMPANY	0.41

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPMC1



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

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