CRSP INDEXES

QUARTERLY PERFORMANCE

U.S. MICRO CAP INDEX

QUARTER ENDING
09-29-17

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.

As of the September 2017 ranking, ranking day takes place after the close of the first Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (First Transition Day) after the second Friday of March, June, September, and

December, and ends (Final Transition Day) after the close of the Tuesday after 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 SEPTEMBER 2017
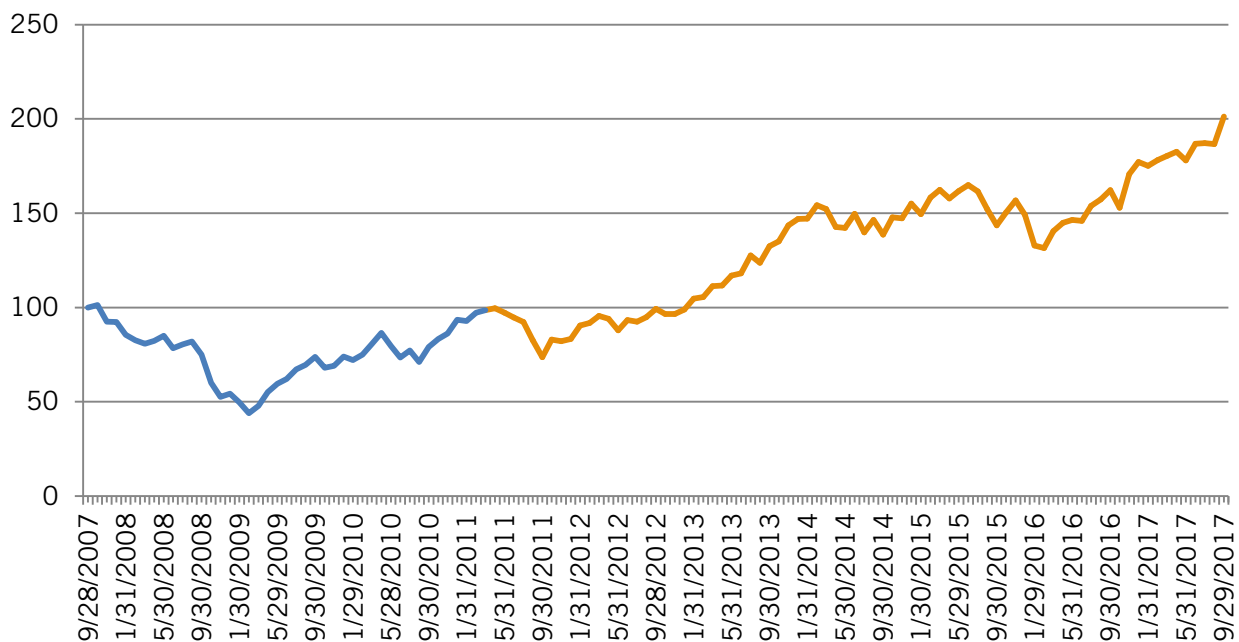
Based on backtest data through March 31, 2011, and live data thereafter

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INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISION* AS OF SEPTEMBER 29, 2017

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	7.86	7.76	13.60	24.02	13.21	15.19	7.25	9.09
PRICE RETURN	7.75	7.51	12.77	22.77	11.98	13.82	5.88	7.77

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP ($ MILLIONS)	CURRENT WEIGHT (%)
CORCEPT THERAPEUTICS INC	CORT	HEALTH CARE	1,860	0.41
SRC ENERGY INC	SRCI	OIL & GAS	1,845	0.41
NUTRISYSTEM INC	NTRI	CONSUMER GOODS	1,679	0.37
CALLIDUS SOFTWARE INC	CALD	TECHNOLOGY	1,667	0.37
SAIA INC	SAIA	INDUSTRIALS	1,594	0.36
QUALYS INC	QLYS	TECHNOLOGY	1,555	0.35
UNION BANKSHARES CORP	UBSH	FINANCIALS	1,543	0.34
FOX FACTORY HOLDING CORP	FOXF	CONSUMER GOODS	1,533	0.34
WSFS FINANCIAL CORPORATION	WSFS	FINANCIALS	1,532	0.34
CENTERSTATE BANK CORPORATION	CSFL	FINANCIALS	1,528	0.34

MARKET CAP STRUCTURE	CURRENT ($ MILLONS)
INDEX MARKET CAP	448,885
LARGEST COMPANY	1,860
SMALLEST COMPANY	2
MEDIAN COMPANY	157
AVERAGE COMPANY	271
NUMBER OF COMPANIES	1,654
% WEIGHT LARGEST COMPANY	0.41

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMC1

Pie chart values: 2.33, 7.17, 7.20, 29.35, 21.07, 15.29, 4.58, 10.38, 1.28, 1.33

- Basic Materials
- Consumer Goods
- Consumer Services
- Financials
- Health Care
- Industrials
- Oil & Gas
- Technology
- Telecommunications
- Utilities
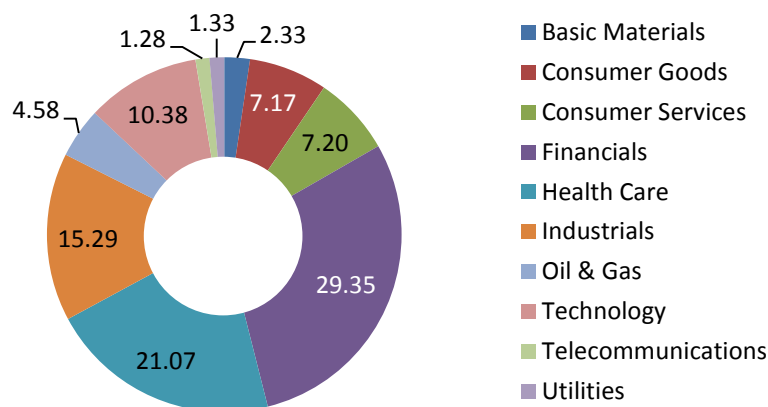
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105 W. ADAMS STREET, #1700 ▪ CHICAGO, IL 60603 ▪ P (312) 263-6400 ▪ F (312) 263-6430 ▪ WWW.CRSP.CHICAGOBOOTH.EDU