CRSP INDEXES

QUARTERLY PERFORMANCE

U.S. MICRO CAP INDEX

QUARTER ENDING
09-30-14

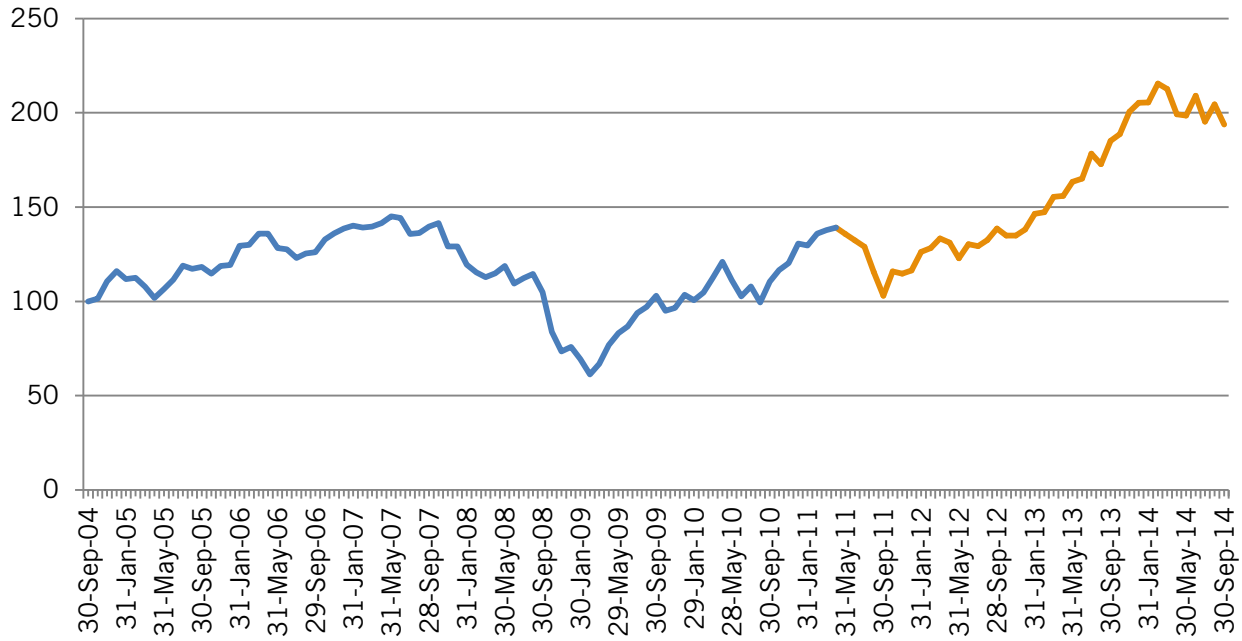
TICKER SYMBOL
CRSPMC1

ABOUT THE CRSP U.S. MICRO CAP INDEX

The CRSP U.S. 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 SEPTEMBER 2014



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISION* AS OF SEPTEMBER 30, 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	-5.24%	-7.32%	-5.61%	4.72	23.45%	13.46%	6.84%	8.18%
PRICE RETURN	-5.36%	-7.55%	-6.31%	3.66	21.71%	11.94%	5.49%	6.84%

DESCRIPTIVE STATISTICS

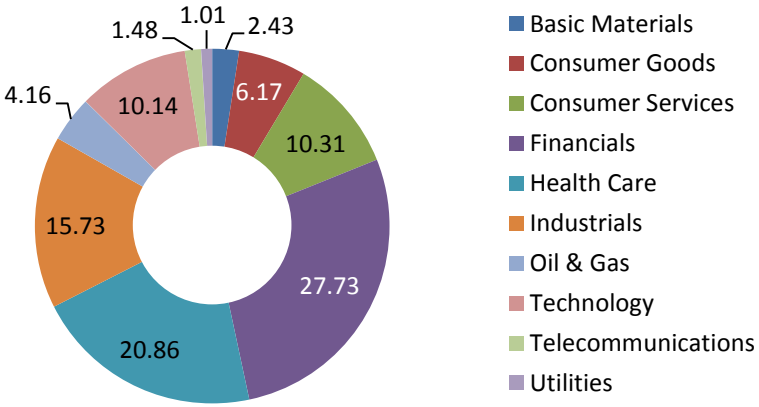
TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP ($ MILLIONS)	CURRENT WEIGHT (%)
AVANIR PHARMACEUTICALS	AVNR	HEALTH CARE	2,039	0.64
METHODE ELECTRONICS	MEI	INDUSTRIALS	1,336	0.42
DYAX CORP	DYAX	HEALTH CARE	1,309	0.41
SAIA INC	SAIA	INDUSTRIALS	1,224	0.39
FIESTA RESTAURANT GROUP INC	FRGI	CONSUMER SERVICES	1,198	0.38
RECEPTOS INC	RCPT	HEALTH CARE	1,186	0.37
CORE MARK HOLDING CO	CORE	CONSUMER SERVICES	1,163	0.37
NEUROCRINE BIOSCIENC	NBIX	HEALTH CARE	1,130	0.36
SPECTRANETICS CORP	SPNC	HEALTH CARE	1,112	0.35
MULTIMEDIA GAMES HLDG CO INC	MGAM	CONSUMER SERVICES	1,015	0.32

MARKET CAP STRUCTURE	CURRENT ($ MILLONS)
INDEX MARKET CAP	316,633
LARGEST COMPANY	2,039
SMALLEST COMPANY	3
MEDIAN COMPANY	117
AVERAGE COMPANY	187
NUMBER OF COMPANIES	1,695
% WEIGHT LARGEST COMPANY	0.64%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMC1



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