Index factsheet

Russell Microcap Index

About the index

The Russell Microcap® Index measures the performance of the micro cap segment of the US equity market. The index includes the smallest 1,000 companies in the small cap Russell 2000® Index, plus up to the next 1,000 smallest eligible companies included in the Russell 3000E™ Index. The Russell Microcap Index is constructed to provide a comprehensive and unbiased barometer of US micro cap equity performance. Semi-annual reconstitution and quarterly IPO inclusions ensure newly eligible companies are represented and that larger stocks do not distort the performance and characteristics of this investable US micro cap opportunity set.

Index characteristics

(As of 10/31/2026)

	Russell Microcap®	Russell 3000®
Price/Book	1.90	4.90
Dividend Yield	1.31	1.12
P/E Ex-Neg Earnings	14.62	23.47
EPS Growth - 5 Years	3.78	14.43
Number of Holdings	1,346	2,986

Market capitalization (in billions USD)

(As of 10/31/2026)

	Russell Microcap®	Russell 3000®
Average Market Cap ($-WTD)	$0.904	$1374.149
Median Market Cap	$0.247	$2.565
Largest Stock by Market Cap	$4.516	$5054.925

True representation of the US equity market

Objective construction methodology

Provides an unbiased, complete view of the US equity market and underlying market segments

Modular market segmentation

Distinct building blocks to provide insight into the current state of the market and inform asset allocation decisions

Reliable maintenance and governance

Disciplined, reliable maintenance process backed by a well-defined, balanced governance system ensures the indexes continue to accurately reflect the market

Tickers

Russell Microcap®		
Bloomberg	PR	RMICRO
Bloomberg	TR	RUTPMCTR
Reuters	Net	.RUMICNRU
Reuters	PR	.RUMIC
Reuters	TR	.RUMICTR

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit lseg.com/ftse-russell

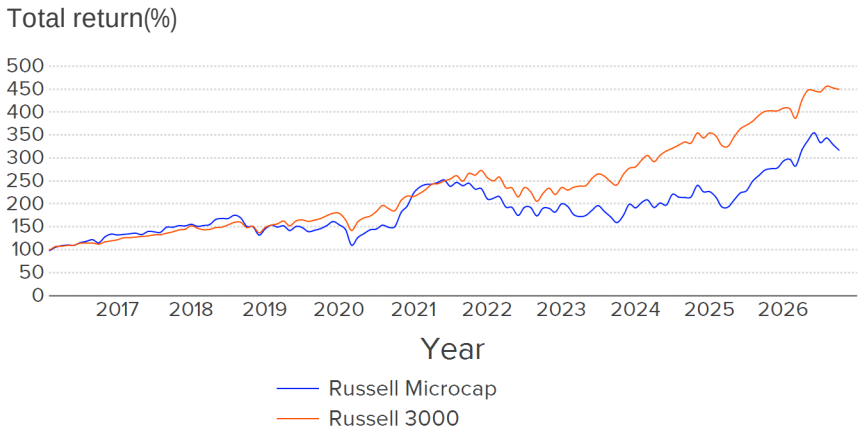
The launch date of the Russell Microcap Index is June 1, 2005. The launch date of the Russell 3000 Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2021	2022	2023	2024	2025	2026
Russell Microcap	15.80	25.83	5.29	10.67	19.34	-21.96	9.33	13.70	22.98	13.90
Russell 3000	11.99	23.09	11.03	14.90	25.66	-19.21	25.96	23.81	17.15	11.71

Data as of October 31, 2026. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

Total return



Data as of October 31, 2026. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Microcap	18.25	21.08	22.32	22.63
Russell 3000	12.41	12.42	15.58	15.72

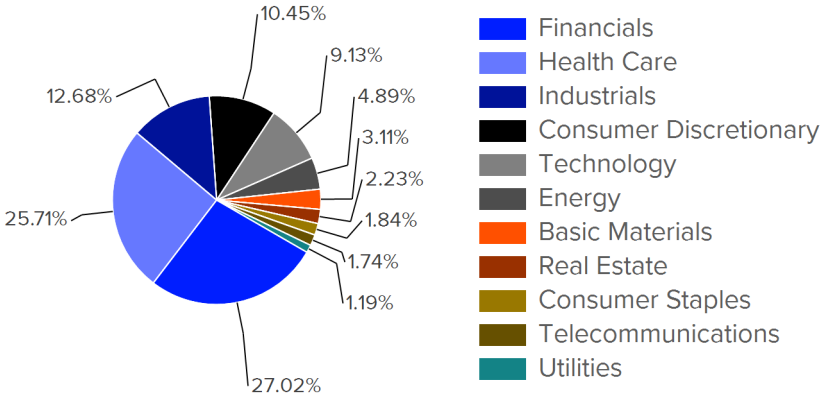
As of October 31, 2026

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Microcap	0.69	0.99	0.17	0.46
Russell 3000	0.67	1.38	0.51	0.81

As of October 31, 2026

ICB Industry



As of October 31, 2026

Top ten index constituents

Company	Industry
Caredx Inc	Health Care
Penguin Solutions Inc	Technology
Nurix Therapeutics	Health Care
Viridian Therapeutics	Health Care
Interface Inc	Consumer Discretionary
Hyperliquid Strategies	Financials
Porch Group Inc (a)	Financials
Ouster Inc (a)	Technology
Sellas Life Sciences	Health Care
Lindblad Expeditions Inc	Consumer Discretionary

As of October 31, 2026

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For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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