



Russell Microcap Growth Index

About the index

The Russell Microcap® Growth Index measures the performance of the microcap growth segment of the US equity market. It includes Russell Microcap companies with relatively higher price-to-book ratios, higher I/B/E/S forecast medium term (2 year) growth and higher sales per share historical growth (5 years). The Russell Microcap Growth Index is constructed to provide a comprehensive and unbiased barometer for the microcap growth segment of the market. The Index is completely reconstituted annually to ensure larger stocks do not distort performance and characteristics of the microcap opportunity set.

Index characteristics

(As of 8/31/2024)

	Russell Microcap® Growth	Russell Microcap®
Price/Book	3.78	1.71
Dividend Yield	0.46	1.36
P/E Ex-Neg Earnings	19.09	14.94
EPS Growth - 5 Years	19.66	10.09
Number of Holdings	818	1,445

Market capitalization (in billions USD)

(As of 8/31/2024)

	Russell Microcap® Growth	Russell Microcap®
Average Market Cap (\$-WTD)	\$0.759	\$0.687
Median Market Cap	\$0.182	\$0.233
Largest Stock by Market Cap	\$2.202	\$2.202

Russell Growth and Value indexes set the Style standard

Representative

Designed to better adapt to the changing markets, this groundbreaking innovation has now become industry standard with a comprehensive series of US Style indexes that best reflect the specific style or market segment being measured.

Practical

The Russell Style Indexes provide investors with a practical set of indexes that can be used to express different style views, as benchmarks or as the basis of passive funds.

Robust

To create its Style indexes, FTSE Russell employs a multi-variable approach, using book-to-price, I/B/E/S forecast medium-term growth and historical sales per share growth to determine whether a company is part of the Growth or Value investment universe.

Tickers

Russell Microcap® Growth

Reuters PR .RUMICG

Reuters TR .RUMICGTR

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 Growth Index is June 1, 2006. The launch date of the Russell Microcap Index is June 1, 2005. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

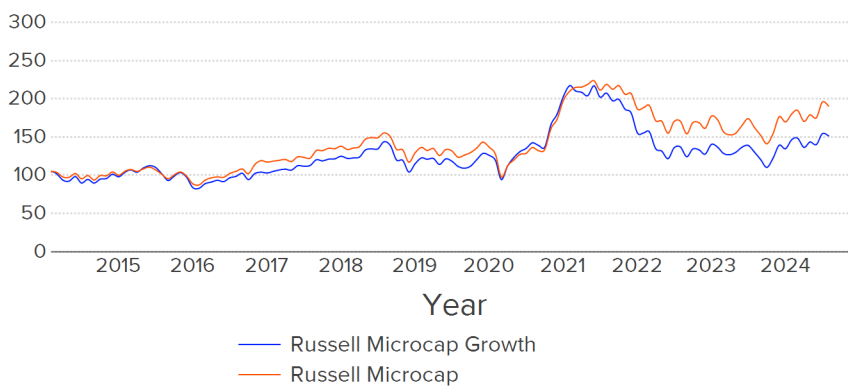
Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell Microcap Growth	16.31	-9.97	6.32	4.83	23.33	40.13	0.88	-29.76	9.11	8.82
Russell Microcap	17.23	-4.54	9.05	6.70	22.43	20.96	19.34	-21.96	9.33	7.88

Data as of August 31, 2024. 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

Total return(%)



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Microcap Growth	26.55	24.46	27.39	23.39
Russell Microcap	25.60	23.29	26.02	22.02

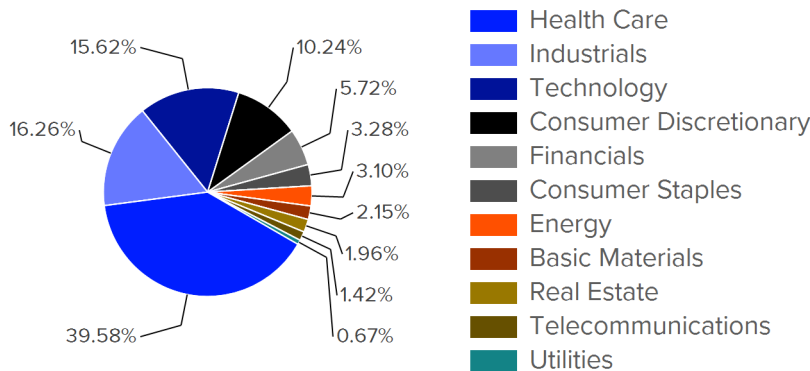
As of August 31, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Microcap Growth	0.50	-0.45	0.28	0.26
Russell Microcap	0.53	-0.23	0.38	0.34

As of August 31, 2024

ICB Industry



As of August 31, 2024

Top ten index constituents

Company	Industry
Mirum Pharmaceuticals	Health Care
Blue Bird Corp	Industrials
Onespaworld Holdings	Consumer Discretionary
Core Scientific	Technology
Soundhound Ai Inc	Technology
Ocular Therapeutix Inc	Health Care
Rev Group Inc	Industrials
Mannkind Corp	Health Care
Collegium Pharmaceutical	Health Care
Harrow Inc	Health Care

As of August 31, 2024

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