



# Russell Microcap Index

## About the index

The Russell Microcap® Index measures the performance of the microcap segment of the US equity market. Microcap stocks make up less than 2% of the US equity market (by market cap, as of the most recent reconstitution) and consist of the smallest 1,000 securities in the small-cap Russell 2000® Index, plus the next 1,000 smallest eligible securities by market cap. The Russell Microcap Index is constructed to provide a comprehensive and unbiased barometer for the microcap segment trading on national exchanges. The Index is completely reconstituted annually to ensure new and growing equities are reflected and companies continue to reflect appropriate capitalization and value characteristics.

## Index characteristics

(As of 7/31/2022)

|                      | Russell Microcap® | Russell 3000® |
|----------------------|-------------------|---------------|
| Price/Book           | 1.72              | 3.82          |
| Dividend Yield       | 1.10              | 1.53          |
| P/E Ex-Neg Earnings  | 11.26             | 19.23         |
| EPS Growth - 5 Years | 12.74             | 17.32         |
| Number of Holdings   | 1,788             | 2,998         |

## Market capitalization (in billions USD)

(As of 7/31/2022)

|                             | Russell Microcap® | Russell 3000® |
|-----------------------------|-------------------|---------------|
| Average Market Cap (\$-WTD) | \$0.631           | \$482.051     |
| Median Market Cap           | \$0.231           | \$2.174       |
| Largest Stock by Market Cap | \$2.158           | \$2630.254    |

## 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 [www.ftserussell.com](http://www.ftserussell.com)

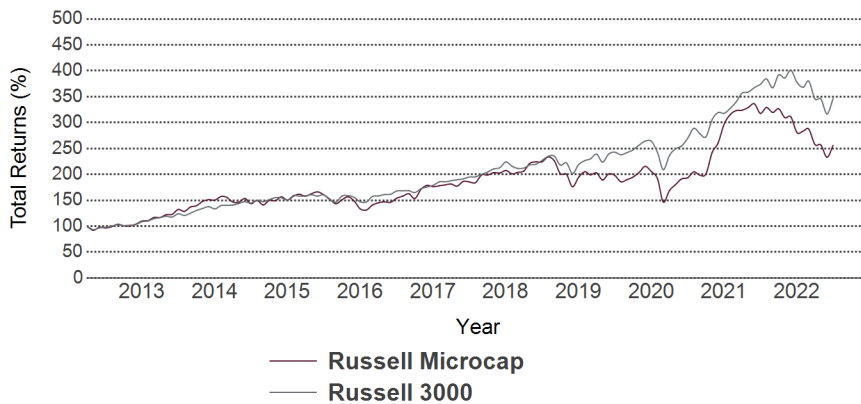
The inception date of the Russell Microcap Index is June 1, 2005. The inception date of the Russell 3000 Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit [www.ftserussell.com](http://www.ftserussell.com) or email [info@ftserussell.com](mailto:info@ftserussell.com).

## Performance

|                  | 1 yr   | 3 yr  | 5 yr  | 10 yr | 2017  | 2018   | 2019  | 2020  | 2021  | 2022   |
|------------------|--------|-------|-------|-------|-------|--------|-------|-------|-------|--------|
| Russell Microcap | -19.39 | 8.93  | 6.67  | 10.25 | 13.17 | -13.08 | 22.43 | 20.96 | 19.34 | -17.65 |
| Russell 3000     | -7.35  | 12.55 | 12.18 | 13.48 | 21.13 | -5.24  | 31.02 | 20.89 | 25.66 | -13.70 |

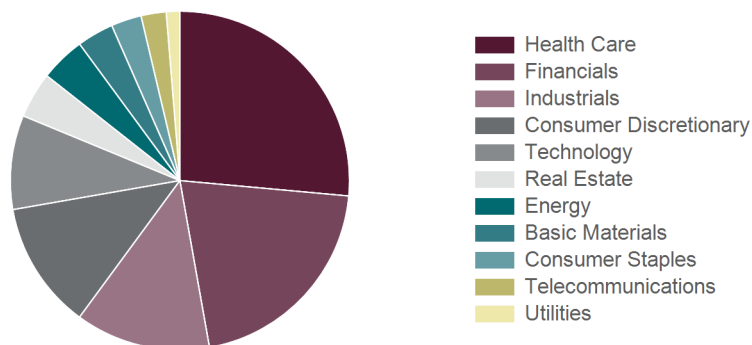
Data as of July 31, 2022. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

## Total return



Data as of July 31, 2022. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

## ICB Industry



## Annualized risk - Standard Dev (%)

|                  | 1 yr  | 3 yr  | 5 yr  | 10 yr |
|------------------|-------|-------|-------|-------|
| Russell Microcap | 20.34 | 27.39 | 24.22 | 20.11 |
| Russell 3000     | 19.47 | 19.69 | 17.80 | 14.34 |

As of July 31, 2022

## Sharpe Ratio

|                  | 1 yr  | 3 yr | 5 yr | 10 yr |
|------------------|-------|------|------|-------|
| Russell Microcap | -0.96 | 0.42 | 0.34 | 0.56  |
| Russell 3000     | -0.31 | 0.67 | 0.68 | 0.92  |

As of July 31, 2022

## Top ten index constituents

| Company                  | Industry    |
|--------------------------|-------------|
| Impinj Inc               | Technology  |
| Dynavax Technologies     | Health Care |
| Laredo Petroleum Inc     | Energy      |
| Chemocentryx Inc         | Health Care |
| Photronics Inc           | Technology  |
| Celldex Therapeutics Inc | Health Care |
| Bancorp Inc              | Financials  |
| Meridian Bioscience Inc  | Health Care |
| Franklin Bsp Realty Trus | Financials  |
| Cts Corp                 | Technology  |

As of July 31, 2022

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