

# Russell Microcap Growth Index

## About the index

The Russell Microcap Growth Index measures the performance of the microcap growth segment of the U.S. equity market. It includes Russell Microcap companies that are considered more growth oriented relative to the overall market as defined by Russell's leading style methodology. 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 8/31/2020)

	Russell Microcap® Growth	Russell Microcap®
Price/Book	4.55	1.64
Dividend Yield	0.33	1.29
P/E Ex-Neg Earnings	28.67	14.91
EPS Growth - 5 Years	11.64	8.69
Number of Holdings	683	1,309

### Market capitalization (in billions USD)

(As of 8/31/2020)

	Russell Microcap® Growth	Russell Microcap®
Average Market Cap (\$-WTD)	\$0.759	\$0.581
Median Market Cap	\$0.211	\$0.205
Largest Stock by Market Cap	\$3.850	\$3.850

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

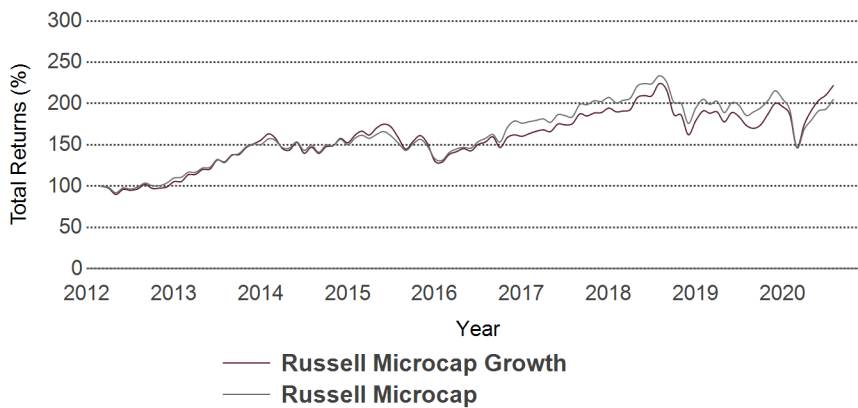
The inception date of the Russell Microcap Growth Index is June 1, 2006. The inception date of the Russell Microcap Index is June 1, 2005. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit [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	2015	2016	2017	2018	2019	2020
Russell Microcap Growth	27.73	8.09	6.94	12.47	-3.85	6.86	16.65	-14.18	23.33	10.82
Russell Microcap	10.32	3.66	6.13	11.09	-5.16	20.37	13.17	-13.08	22.43	-4.93

Data as of August 31, 2020. 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 August 31, 2020. 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 Growth	32.26	25.14	22.60	20.88
Russell Microcap	31.86	24.11	21.30	19.34

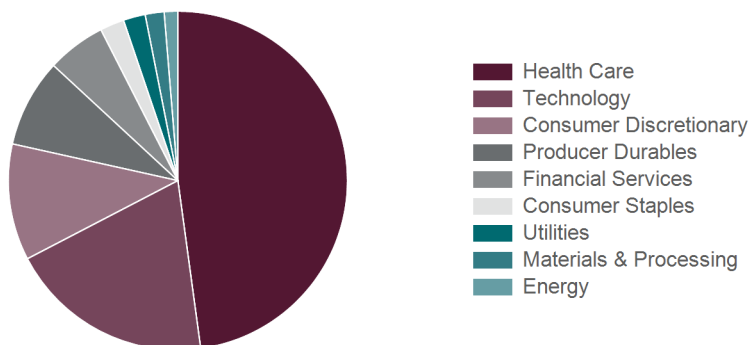
As of August 31, 2020

## Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Microcap Growth	0.90	0.37	0.37	0.65
Russell Microcap	0.45	0.21	0.35	0.62

As of August 31, 2020

## RGS Sectors



## Top ten index constituents

Company
Overstock Com Inc
Digital Turbine Inc
Cryoport Inc
Vivint Solar Inc
Sorrento Therapeutics
Kura Oncology Inc
Seres Therapeutics Inc
Providence Service Corp
Malibu Boats Inc
Exp World Holdings

As of August 31, 2020

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