

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 8/31/2024)

	Russell Microcap®	Russell 3000®
Price/Book	1.71	4.50
Dividend Yield	1.36	1.28
P/E Ex-Neg Earnings	14.94	25.66
EPS Growth - 5 Years	10.09	18.22
Number of Holdings	1,445	2,981

Market capitalization (in billions USD)

(As of 8/31/2024)

	Russell Microcap®	Russell 3000®
Average Market Cap (\$-WTD)	\$0.687	\$846.099
Median Market Cap	\$0.233	\$2.284
Largest Stock by Market Cap	\$2.202	\$3536.191

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.

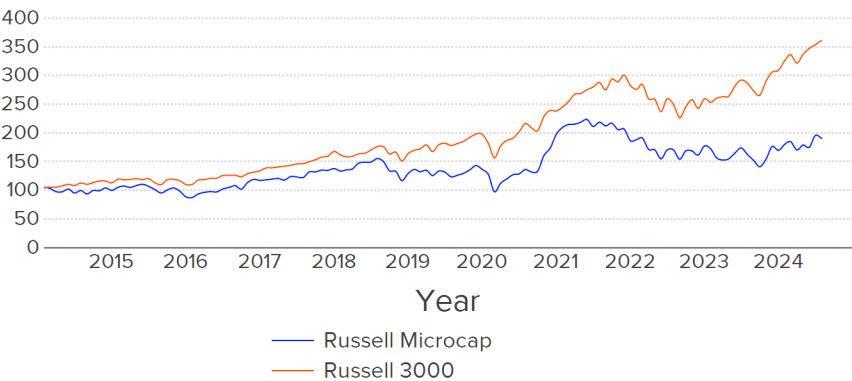
Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell Microcap	17.23	-4.54	9.05	6.70	22.43	20.96	19.34	-21.96	9.33	7.88
Russell 3000	26.14	7.87	15.19	12.36	31.02	20.89	25.66	-19.21	25.96	18.19

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	25.60	23.29	26.02	22.02
Russell 3000	13.98	17.80	18.44	15.63

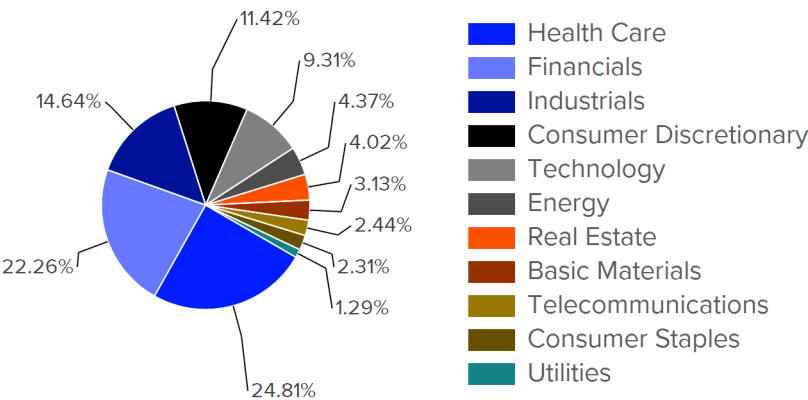
As of August 31, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Microcap	0.53	-0.23	0.38	0.34
Russell 3000	1.35	0.33	0.74	0.73

As of August 31, 2024

ICB Industry



As of August 31, 2024

Top ten index constituents

Company	Industry
Core Scientific	Technology
Mirum Pharmaceuticals	Health Care
Aspen Aerogels Inc	Industrials
Mannkind Corp	Health Care
Blue Bird Corp	Industrials
Rev Group Inc	Industrials
Onespaworld Holdings	Consumer Discretionary
Caredx Inc	Health Care
Nurix Therapeutics	Health Care
Perdoceo Education Corp	Consumer Discretionary

As of August 31, 2024

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