

Russell Small Cap Completeness Index

About the index

The Russell Small Cap Completeness® Index measures the performance of the Russell 3000® Index companies excluding S&P 500 constituents. The Russell Small Cap Completeness Index is constructed to provide a comprehensive and unbiased barometer of the extended broad market beyond the S&P 500 exposure. The index is completely reconstituted annually to ensure new and growing equities are included.

Index characteristics

(As of 10/31/2024)

	Russell Small Cap Completeness®	Russell 3000®
Price/Book	2.73	4.47
Dividend Yield	1.20	1.29
P/E Ex-Neg Earnings	20.73	26.27
EPS Growth - 5 Years	15.66	18.70
Number of Holdings	2,476	2,978

Market capitalization (in billions USD)

(As of 10/31/2024)

	Russell Small Cap Completeness®	Russell 3000®
Average Market Cap (\$-WTD)	\$15.400	\$869.505
Median Market Cap	\$1.494	\$2.232
Largest Stock by Market Cap	\$86.055	\$3488.475

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 Small Cap Completeness®		
Bloomberg	PR	RSCC
Bloomberg	TR	RSCCINTR
Reuters	PR	.RSCC
Reuters	TR	.RSCCTR

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

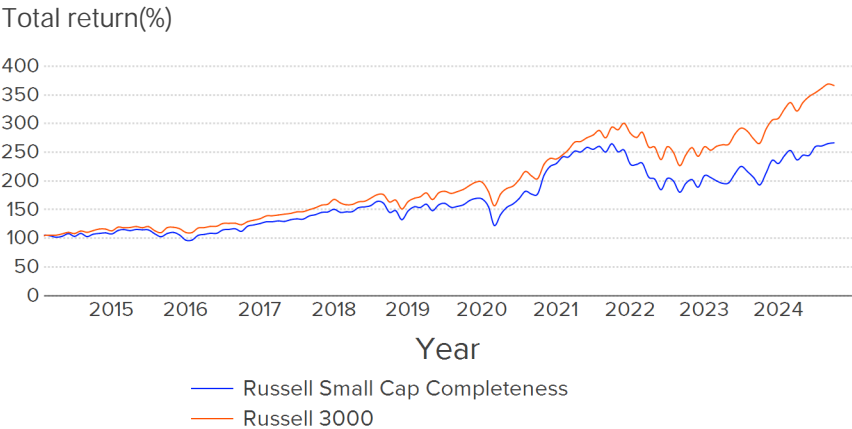
The launch date of the Russell Small Cap Completeness® Index is April 1, 2000. The launch date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell Small Cap Completeness	38.04	0.21	10.95	9.54	28.04	32.88	12.64	-25.49	24.81	12.95
Russell 3000	37.86	7.64	14.60	12.44	31.02	20.89	25.66	-19.21	25.96	19.75

Data as of October 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



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Small Cap Completeness	16.59	21.09	23.39	19.40
Russell 3000	11.34	17.24	18.46	15.61

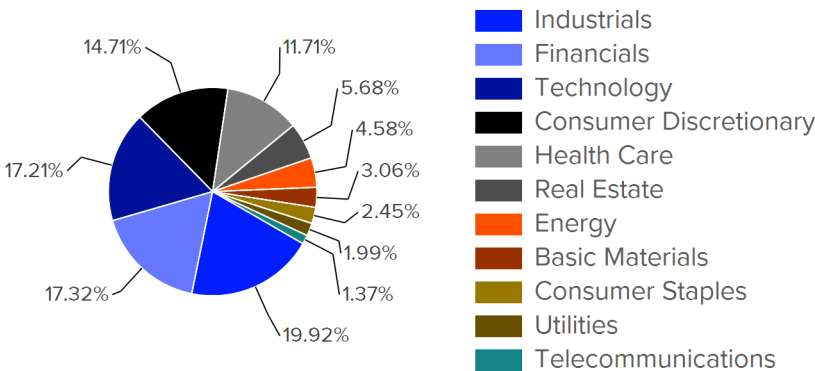
As of October 31, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Small Cap Completeness	1.72	-0.06	0.46	0.49
Russell 3000	2.45	0.30	0.71	0.73

As of October 31, 2024

ICB Industry



As of October 31, 2024

Top ten index constituents

Company	Industry
Apollo Global Management	Financials
Marvell Technology Group	Technology
Crh Plc	Industrials
Spotify Technology Sa	Consumer Discretionary
Doordash	Technology
The Trade Desk Inc	Consumer Discretionary
Workday Inc	Technology
Nu Holdings	Financials
Applovin	Technology
Cheniere Energy Inc	Energy

As of October 31, 2024

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