

# 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 12/31/2020)

	Russell Small Cap Completeness®	Russell 3000®
Price/Book	3.27	4.06
Dividend Yield	1.02	1.48
P/E Ex-Neg Earnings	28.33	28.37
EPS Growth - 5 Years	10.80	11.74
Number of Holdings	2,554	3,060

### Market capitalization (in billions USD)

(As of 12/31/2020)

	Russell Small Cap Completeness®	Russell 3000®
Average Market Cap (\$-WTD)	\$14.856	\$410.347
Median Market Cap	\$1.345	\$2.024
Largest Stock by Market Cap	\$104.284	\$2269.336

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

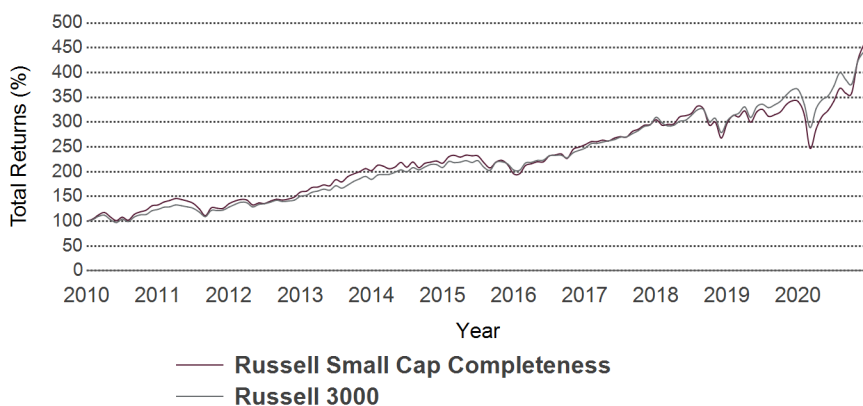
The inception date of the Russell Small Cap Completeness® Index is April 1, 2000. The inception date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, 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	2015	2016	2017	2018	2019	2020
Russell Small Cap Completeness	32.88	15.60	16.33	13.25	-3.41	16.59	18.27	-9.21	28.04	32.88
Russell 3000	20.89	14.49	15.43	13.79	0.48	12.74	21.13	-5.24	31.02	20.89

Data as of December 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 December 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 Small Cap Completeness	35.08	24.98	20.66	17.86
Russell 3000	26.34	19.44	15.91	14.09

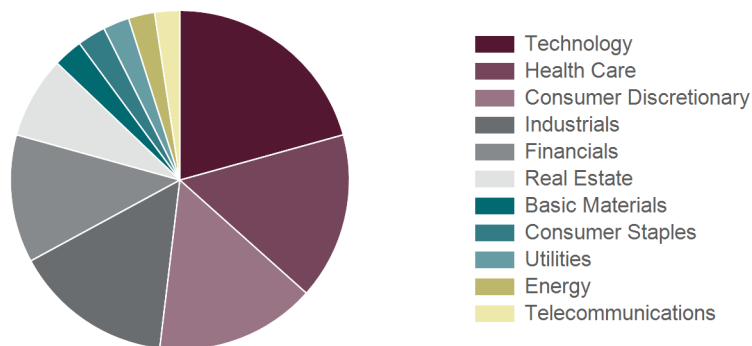
As of December 31, 2020

## Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Small Cap Completeness	0.98	0.65	0.79	0.76
Russell 3000	0.83	0.73	0.92	0.96

As of December 31, 2020

## ICB Industry



## Top ten index constituents

Company	Industry
Square Inc	Industrials
Uber Technologies	Consumer Discretionary
Zoom Video Communication	Technology
Twilio Inc	Technology
Workday Inc	Technology
Spotify Technology Sa	Consumer Discretionary
Docusign	Technology
Lululemon Athletica Inc	Consumer Discretionary
Peloton Interactive	Consumer Discretionary
Veeva Systems Inc	Health Care

As of December 31, 2020

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