



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 12/31/2019)

	Russell Small Cap Completeness®	Russell 3000®
Price/Book	2.62	3.47
Dividend Yield	1.42	1.78
P/E Ex-Neg Earnings	21.66	22.15
EPS Growth - 5 Years	12.83	12.78
Number of Holdings	2,488	2,992

Market capitalization (in billions USD)

(As of 12/31/2019)

	Russell Small Cap Completeness®	Russell 3000®
Average Market Cap (\$-WTD)	\$8.067	\$249.406
Median Market Cap	\$1.220	\$1.810
Largest Stock by Market Cap	\$75.401	\$1304.765

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

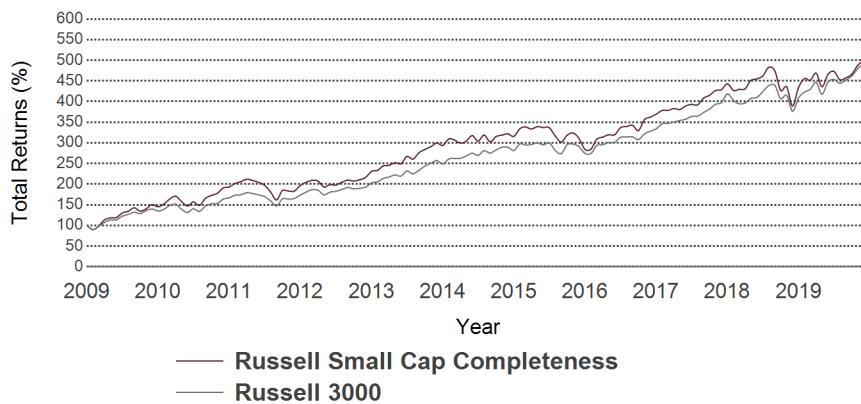
The inception date of the Russell Small Cap Completeness® Index is April 1, 2000. The inception date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com or email info@ftserussell.com.

Performance

	1 yr	3 yr	5 yr	10 yr	2014	2015	2016	2017	2018	2019
Russell Small Cap Completeness	28.04	11.20	9.14	12.71	7.40	-3.41	16.59	18.27	-9.21	28.04
Russell 3000	31.02	14.57	11.24	13.42	12.56	0.48	12.74	21.13	-5.24	31.02

Data as of December 31, 2019. 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, 2019. 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	16.30	14.51	14.44	15.44
Russell 3000	12.89	12.26	12.17	12.83

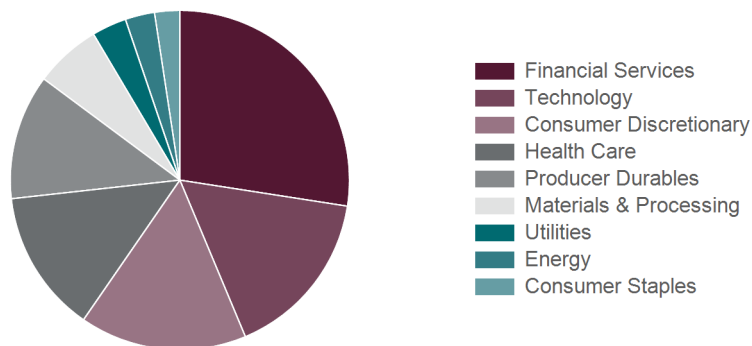
As of December 31, 2019

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Small Cap Completeness	1.48	0.72	0.62	0.83
Russell 3000	2.01	1.07	0.87	1.01

As of December 31, 2019

RGS Sectors



Top ten index constituents

Company
Tesla Inc
Uber Technologies
Lululemon Athletica Inc
Workday Inc
Splunk Inc
Palo Alto Networks Inc
Costar Group Inc
Square Inc
Dexcom Inc
Iac Interactivecorp
Total*

As of December 31, 2019

*May not equal due to rounding

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