

SOLUTION OVERVIEW

Russell US Market Cap Completion Indexes

Providing more granular segments of the US equity market

The **Russell US Market Cap Completion Indexes** use Russell's modular framework to provide market participants more granular US equity index segments based on size.

The indexes are designed to provide more specific segments of the investable US equity market.

Relevant

Russell Indexes are based on the most relevant data, calculated using a robust methodology and delivered according to your requirements.

Reliable

Russell Indexes combine academic rigor with practical relevance so that you can use them with confidence to inform your investment decisions, and as a foundation for your index related investment products.

A trusted partner

Approximately \$10.5 trillion¹ is benchmarked to the Russell Indexes, which provide comprehensive representation of the US equity market and its size and style segments.

¹ Data as of December 31, 2023 as reported on April 1, 2024 by eVestment for active institutional funds, Morningstar for active retail mutual funds, insurance products, and ETFs, and passive assets directly collected by FTSE Russell. AUM includes blended benchmarks and excludes futures and options. AUM data does not include active and passive assets not reported to a 3rd party source or FTSE Russell. For funds where the AUM was not reported as of December 31, 2023, the previous period AUM was used as an estimate. No assurances are given by FTSE Russell as to the accuracy of the data.



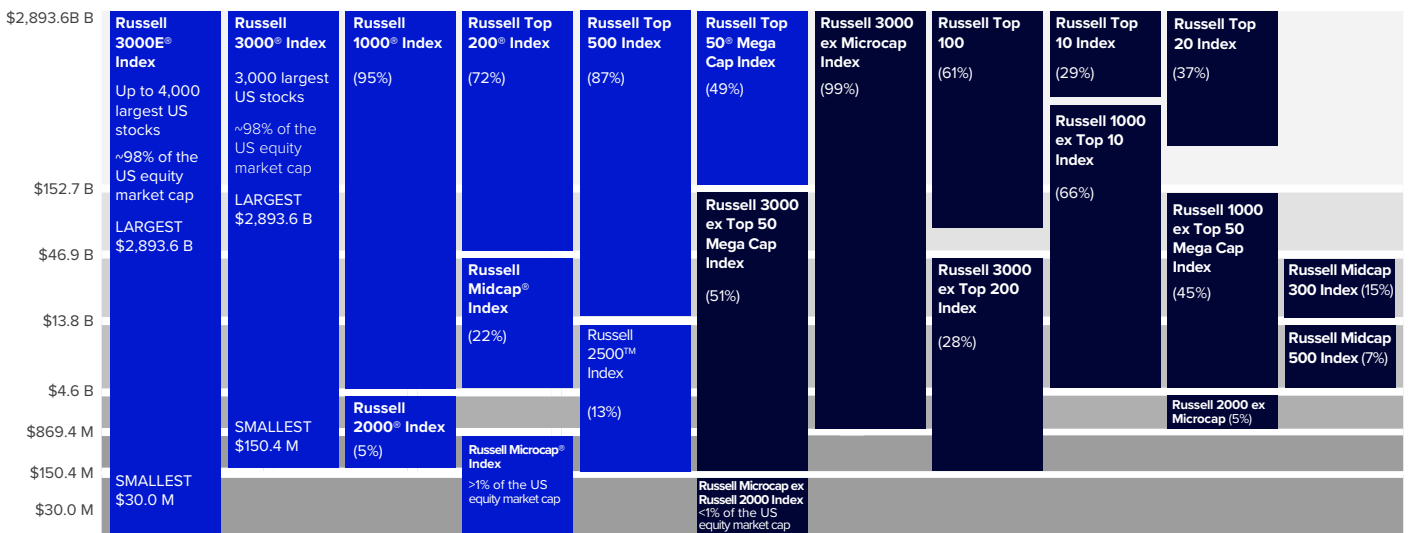
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Russell US Indexes as of reconstitution 2024

The Russell US Indexes are completely recalibrated each year in June during reconstitution. This rules-based approach to capturing the US market, which defines the breaks between market capitalization segments and determines where companies fall along the growth/value spectrum, is one of the most anticipated US market events each year.

Russell US Indexes – 2024

Russell US Market Cap Completion Indexes



Source: FTSE Russell. Data as of April 30, 2024. Russell Index constituents represent the preliminary reconstitution constituents as of rank day, April 30, 2024, which will be effective after market close on June 28, 2024. May not equal 100% due to rounding.

The market capitalization breakpoints for the Russell Indexes are based on new additions as of 2024 reconstitution. The market capitalization ranges used above are absolute breakpoints for new members and do not include capitalization banding. Capitalization banding involves the implementation of a $\pm 2.5\%$ band around certain breakpoints. For further information, please refer to the Russell US Indexes construction and methodology document or contact FTSE Russell Client Service.

* Percentages in parentheses () are of the Russell 3000 index.

Available Indexes

Russell 3000 ex Microcap Index
Russell 3000 ex Top 50 Mega Cap Value Index
Russell 3000 ex Top 50 Mega Cap Growth Index
Russell 1000 ex Top 50 Mega Cap Index
Russell 1000 ex Top 50 Mega Cap Value Index
Russell 1000 ex Top 50 Mega Cap Growth Index
Russell 3000 ex Top 200 Index
Russell 3000 ex Top 200 Value Index
Russell 3000 ex Top 200 Growth Index
Russell Midcap 500 Index
Russell Midcap 500 Value Index
Russell Midcap 500 Growth Index
Russell Midcap 300 Index
Russell Midcap 300 Value Index
Russell Midcap 300 Growth Index
Russell 2000 ex Microcap Index
Russell 2000 ex Microcap Value Index
Russell 2000 ex Microcap Growth Index
Russell Microcap ex Russell 2000 Index
Russell Microcap ex Russell 2000 Value Index
Russell Microcap ex Russell 2000 Growth Index
Russell Top 10 Index
Russell Top 20 Index
Russell Top 100 Index
Russell 1000 ex Top 10 Index
Russell 1000 ex Top 10 Growth Index
Russell 1000 ex Top 10 Value Index

About FTSE Russell

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Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

Contact Us

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