



Russell 3000 Value Index

About the index

The Russell 3000® Value Index measures the performance of the broad value segment of the US equity value universe. It includes those Russell 3000® companies with lower price-to-book ratios and lower forecasted growth values. The Russell 3000® Value Index is constructed to provide a comprehensive, unbiased and stable barometer of the broad value market. The index is completely reconstituted annually to ensure new and growing equities are included and that the represented companies continue to reflect value characteristics.

Index characteristics

(As of 8/31/2020)

	Russell 3000® Value	Russell 3000®
Price/Book	2.14	3.77
Dividend Yield	2.55	1.61
P/E Ex-Neg Earnings	19.58	27.08
EPS Growth - 5 Years	5.90	12.69
Number of Holdings	2,268	2,995

Market capitalization (in billions USD)

(As of 8/31/2020)

	Russell 3000® Value	Russell 3000®
Average Market Cap (\$-WTD)	\$120.468	\$437.865
Median Market Cap	\$1.570	\$1.624
Largest Stock by Market Cap	\$1113.913	\$2237.210

Russell Growth and Value indexes set the Style standard

Representative

Designed to better adapt to the changing markets, this groundbreaking innovation has now become industry standard with a comprehensive series of US Style indexes that best reflect the specific style or market segment being measured.

Practical

The Russell Style Indexes provide investors with a practical set of indexes that can be used to express different style views, as benchmarks or as the basis of passive funds.

Robust

To create its Style indexes, FTSE Russell employs a multi-variable approach, using book-to-price, I/B/E/S forecast medium-term growth and historical sales per share growth to determine whether a company is part of the Growth or Value investment universe.

Tickers

Russell 3000® Value

Bloomberg	PR	RAV
Reuters	PR	.RAV

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit www.ftserussell.com

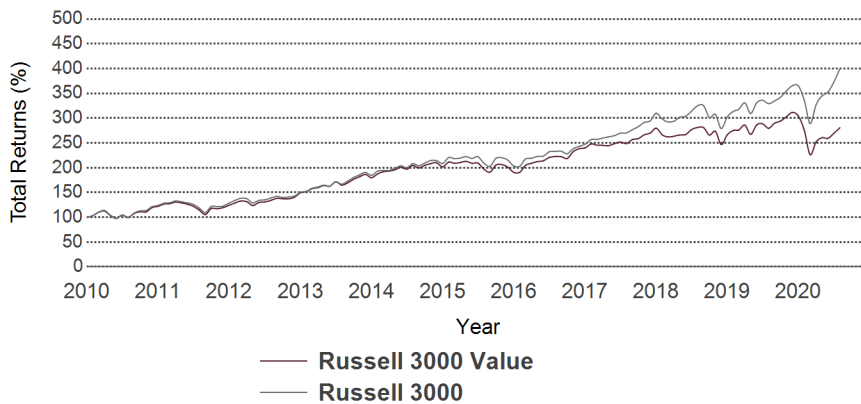
The inception date of the Russell 3000® Value Index is July 1, 1995. The inception date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com or email info@ftserussell.com.

Performance

	1 yr	3 yr	5 yr	10 yr	2015	2016	2017	2018	2019	2020
Russell 3000 Value	0.39	4.11	7.33	10.89	-4.13	18.40	13.19	-8.58	26.26	-9.91
Russell 3000	21.44	13.95	13.86	14.94	0.48	12.74	21.13	-5.24	31.02	9.39

Data as of August 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 August 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 3000 Value	24.73	18.35	15.67	14.16
Russell 3000	23.21	18.02	15.32	13.88

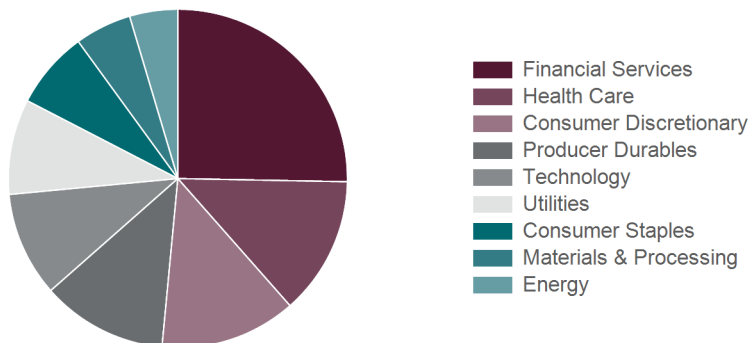
As of August 31, 2020

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000 Value	0.10	0.24	0.47	0.77
Russell 3000	0.91	0.74	0.86	1.04

As of August 31, 2020

RGS Sectors



Top ten index constituents

Company
Berkshire Hathaway Inc
Johnson & Johnson
Jpmorgan Chase & Co
Verizon Communications
Disney Walt Co
Intel Corp
At&t Inc
Pfizer Inc
Comcast Corp Cl A
Bank Of America Corp

As of August 31, 2020

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