



Russell 1000 Value Index

About the index

The Russell 1000® Value Index measures the performance of the large-cap value segment of the US equity universe. It includes those Russell 1000® companies with lower price-to-book ratios and lower expected growth values. The Russell 1000® Value Index is constructed to provide a comprehensive and unbiased barometer for the large-cap value segment. 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 1000® Value	Russell 1000®
Price/Book	2.23	3.96
Dividend Yield	2.55	1.61
P/E Ex-Neg Earnings	19.88	27.51
EPS Growth - 5 Years	5.99	12.87
Number of Holdings	836	1,001

Market capitalization (in billions USD)

(As of 8/31/2020)

	Russell 1000® Value	Russell 1000®
Average Market Cap (\$-WTD)	\$127.613	\$463.234
Median Market Cap	\$9.769	\$11.094
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 1000® Value		
Bloomberg	PR	RLV
Reuters	PR	.RLV

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

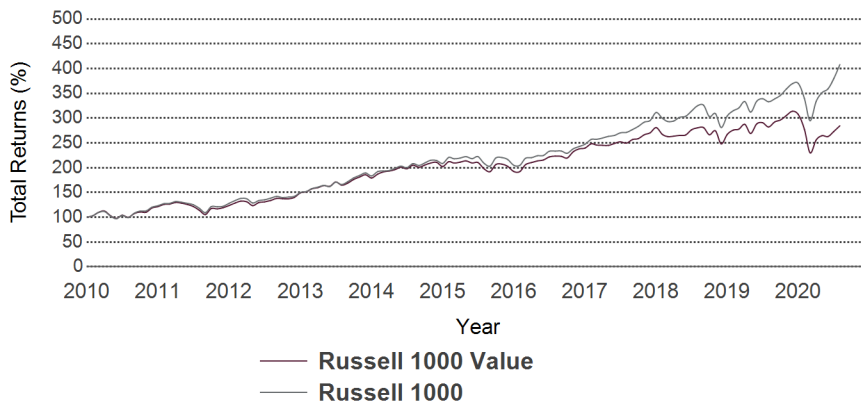
The inception date of the Russell 1000® Value Index is January 1, 1987. The inception date of the Russell 1000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com or email info@ftserussell.com.

Performance

	1 yr	3 yr	5 yr	10 yr	2015	2016	2017	2018	2019	2020
Russell 1000 Value	0.84	4.50	7.53	11.05	-3.83	17.34	13.66	-8.27	26.54	-9.35
Russell 1000	22.50	14.58	14.31	15.19	0.92	12.05	21.69	-4.78	31.43	10.43

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 1000 Value	24.34	18.07	15.40	13.94
Russell 1000	22.86	17.76	15.08	13.64

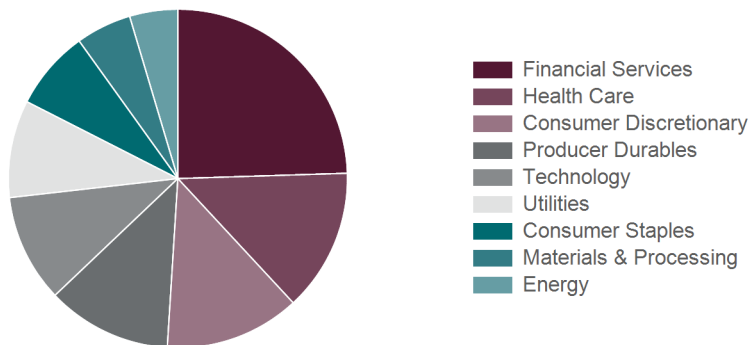
As of August 31, 2020

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Value	0.11	0.26	0.49	0.79
Russell 1000	0.96	0.78	0.90	1.07

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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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521