

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 relatively lower price-to-book ratios, lower I/B/E/S forecast medium term (2 year) growth and lower sales per share historical growth (5 years). 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 6/30/2024)

	Russell 1000® Value	Russell 1000®
Price/Book	2.52	4.68
Dividend Yield	2.20	1.32
P/E Ex-Neg Earnings	18.01	25.52
EPS Growth - 5 Years	9.09	16.25
Number of Holdings	846	1,004

Market capitalization (in billions USD)

(As of 6/30/2024)

	Russell 1000® Value	Russell 1000®
Average Market Cap (\$-WTD)	\$160.988	\$943.017
Median Market Cap	\$12.760	\$13.875
Largest Stock by Market Cap	\$888.267	\$3323.291

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 lseg.com/ftse-russell

The launch date of the Russell 1000® Value Index is January 1, 1987. The launch date of the Russell 1000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

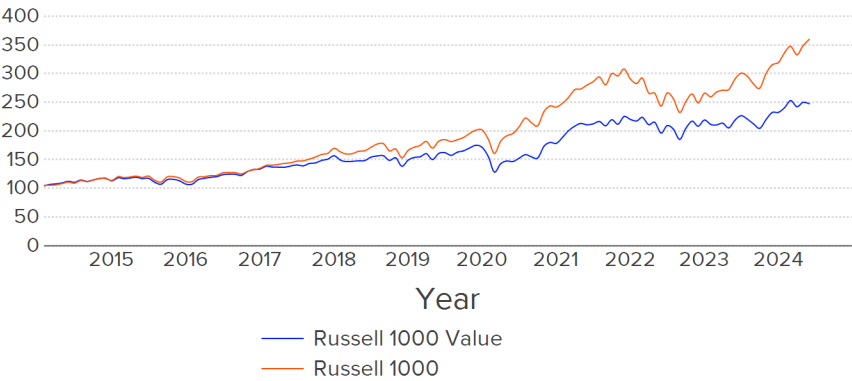
Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 1000 Value	13.06	5.52	9.01	8.23	26.54	2.80	25.16	-7.54	11.46	6.62
Russell 1000	23.88	8.74	14.61	12.51	31.43	20.96	26.45	-19.13	26.53	14.24

Data as of June 30, 2024. 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

Total return(%)



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Value	13.70	16.36	18.28	15.41
Russell 1000	14.30	17.75	18.32	15.53

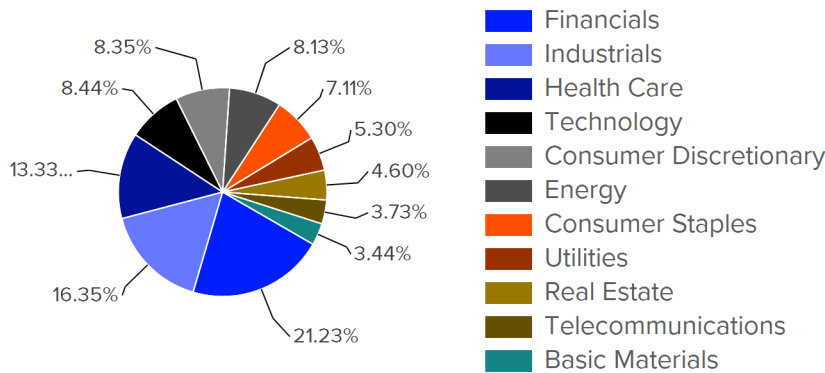
As of June 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Value	0.57	0.22	0.45	0.50
Russell 1000	1.20	0.39	0.72	0.75

As of June 30, 2024

ICB Industry



As of June 30, 2024

Top ten index constituents

Company	Industry
Berkshire Hathaway Inc	Financials
Jpmorgan Chase & Co	Financials
Exxon Mobil Corp	Energy
Johnson & Johnson	Health Care
Procter & Gamble Co	Consumer Staples
Walmart Inc	Consumer Discretionary
Bank Of America Corp	Financials
Chevron Corp	Energy
Merck & Co Inc	Health Care
Wells Fargo & Co	Financials

As of June 30, 2024

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