

# 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 3/31/2024)

	Russell 1000® Value	Russell 1000®
Price/Book	2.61	4.60
Dividend Yield	2.14	1.35
P/E Ex-Neg Earnings	18.31	25.08
Long-Term Growth Forecast - IBES	8.52	13.20
EPS Growth - 5 Years	10.49	15.38

## Market capitalization (in billions USD)

(As of 3/31/2024)

	Russell 1000® Value	Russell 1000®
Average Market Cap (\$-WTD)	\$159.336	\$740.780
Median Market Cap	\$13.868	\$14.902
Largest Stock by Market Cap	\$918.225	\$3128.259

## 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](https://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.

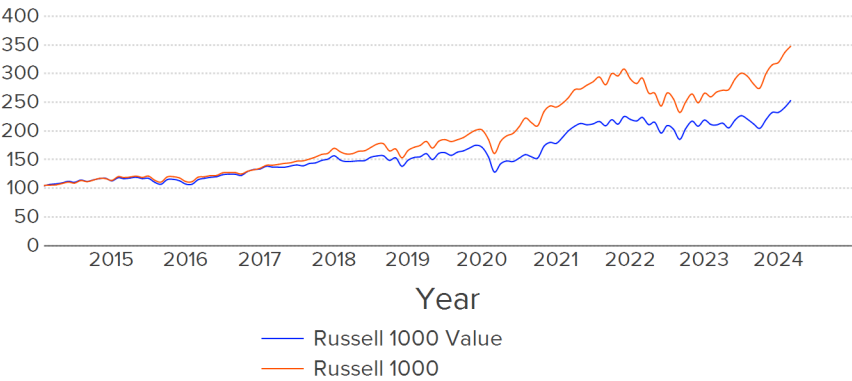
Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 1000 Value	20.27	8.11	10.32	9.01	26.54	2.80	25.16	-7.54	11.46	8.99
Russell 1000	29.87	10.45	14.76	12.68	31.43	20.96	26.45	-19.13	26.53	10.30

Data as of March 31, 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	14.23	16.20	18.63	15.31
Russell 1000	13.45	17.52	18.61	15.39

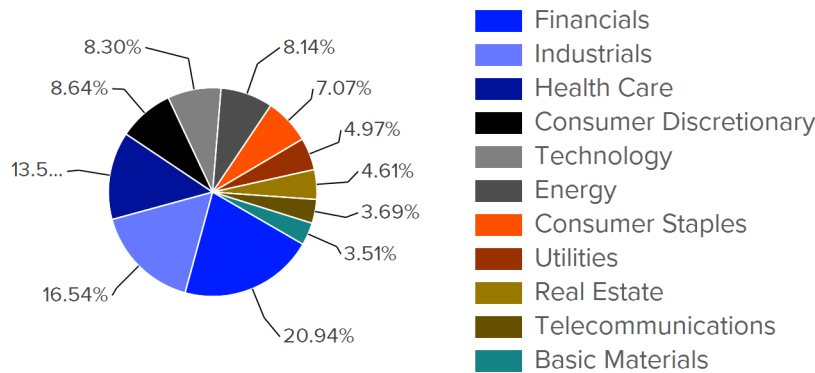
As of March 31, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Value	1.00	0.40	0.51	0.56
Russell 1000	1.63	0.51	0.73	0.77

As of March 31, 2024

ICB Industry



As of March 31, 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
Merck & Co Inc	Health Care
Chevron Corp	Energy
Bank Of America Corp	Financials
Walmart Inc	Consumer Discretionary
Disney Walt Co	Consumer Discretionary

As of March 31, 2024

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