



Russell 3000E Value Index

About the index

The Russell 3000E™ Value Index combines the large-cap Russell 1000® Value, the small-cap Russell 2000® Value and the Russell Microcap® Value Index. It includes 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 3000E Value Index is constructed to provide a comprehensive, unbiased, and stable barometer of the value opportunities within the broad market. The index is completely reconstituted annually to ensure new and growing opportunities are reflected.

Index characteristics

(As of 6/30/2022)

	Russell 3000E™ Value	Russell 3000E™
EPS Variability - 10 Years	95.54	92.22
Number of Holdings	2,813	3,885
Pretax Return on Assets - 5 Year Avg	7.02	10.63
Debt/Equity	0.80	0.85
Standard Deviation - 1 Yr	14.73	16.86
Standard Deviation - 5 Yr	17.46	17.42

Market capitalization (in billions USD)

(As of 6/30/2022)

	Russell 3000E™ Value	Russell 3000E™
Average Market Cap (\$-WTD)	\$136.354	\$410.616
Median Market Cap	\$1.146	\$1.098
Largest Stock by Market Cap	\$1437.607	\$2212.838

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.

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

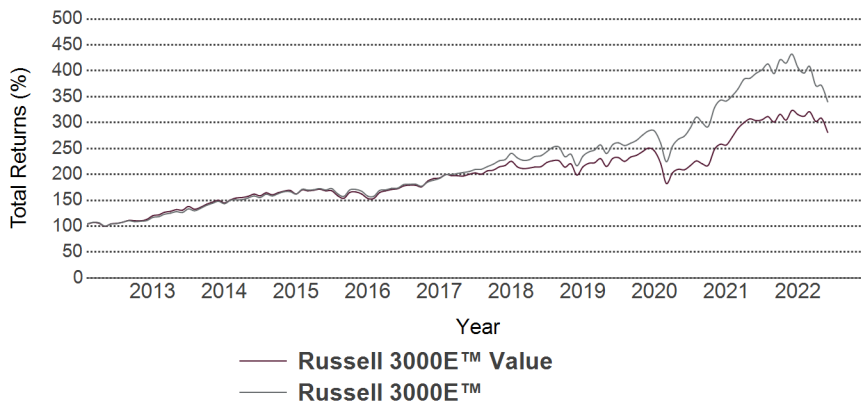
The inception date of the Russell 3000E Value Index is June 1, 2006. The inception date of the Russell 3000E Index is June 1, 2005. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com or email info@ftserussell.com.

Performance

	1 yr	3 yr	5 yr	10 yr	2017	2018	2019	2020	2021	2022
Russell 3000E™ Value	-7.49	6.82	7.01	10.40	13.21	-8.57	26.26	2.90	25.36	-13.15
Russell 3000E™	-13.90	9.77	10.59	12.57	21.13	-5.24	31.01	20.91	25.96	-21.09

Data as of June 30, 2022. 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 June 30, 2022. 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 3000E™ Value	14.73	19.46	17.46	14.23
Russell 3000E™	16.86	19.12	17.42	14.11

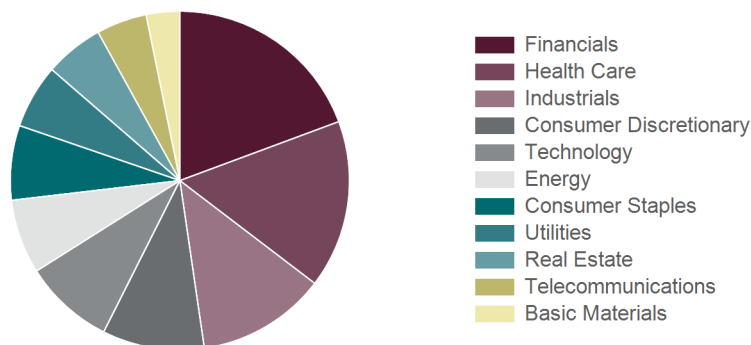
As of June 30, 2022

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000E™ Value	-0.46	0.37	0.40	0.71
Russell 3000E™	-0.79	0.56	0.62	0.87

As of June 30, 2022

ICB Industry



Top ten index constituents

Company	Industry
Berkshire Hathaway Inc	Financials
Johnson & Johnson	Health Care
Exxon Mobil Corp	Energy
Jpmorgan Chase & Co	Financials
Pfizer Inc	Health Care
Meta Platforms Inc	Technology
Chevron Corp	Energy
Bank Of America Corp	Financials
Verizon Communications	Telecommunications
Procter & Gamble Co	Consumer Staples

As of June 30, 2022

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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