

Russell 3000® Value Index

About the index.

The Russell 3000 Value Index measures the performance of the broad value segment of the U.S. equity universe. It includes those Russell 3000® Index companies that are considered more value oriented relative to the overall market as defined by Russell's leading style methodology. 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.

Better tools for better investing

Deep, comprehensive market coverage. Russell indexes represent over 98% of the investable universe.

Completely objective. Russell indexes are constructed using rules-based, transparent methodology for creating ideal benchmarks and trading vehicles. There is no sampling.

Modular and accurate. Russell indexes are modular in their design with a consistently applied methodology. The indexes have consistent market cap breaks to determine which companies are large cap and small cap.

Rigorously maintained. Daily corporate actions, monthly share adjustments, quarterly IPO inclusions and annual total reconstitution ensure that the indexes accurately represent the true opportunity set.

Index characteristics

(as of 3/29/2013)

Russell 3000®
Value Index

Russell 3000®
Index

Total number of securities

2,098

2,942

P/E ex negative earnings

15.2

16.8

Dividend yield

2.3

2.0

ROE 5 year avg.

11.8

16.7

Price/cash flow

10.0

11.6

Market capitalization (in billions USD)

(as of 3/29/2013)

Largest

\$421.4

\$421.4

\$ Weighted average

\$89.6

\$88.6

Median

\$1.0

\$1.2

Smallest

\$0.02

\$0.02

Tickers

Russell 3000 Value Index

Bloomberg

PR

RAV

Bloomberg

TR

RU30VATR

Reuters

PR

.RAV

Reuters

TR

.RAVTRI

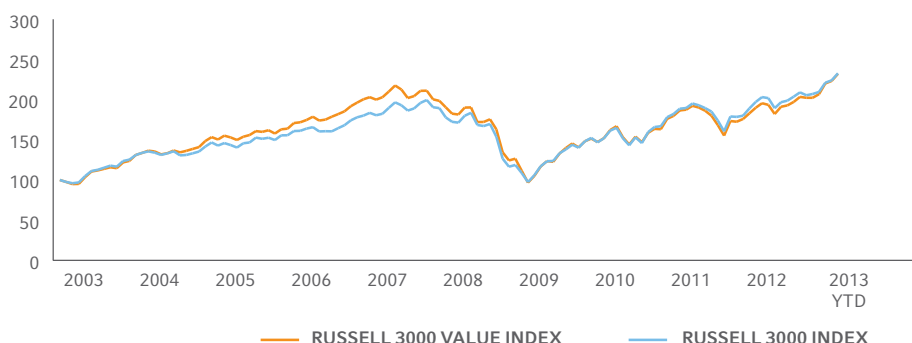
For more information, including a list of ETFs based on Russell Indexes, please call us or visit www.russell.com/indexes

Performance (as of 3/29/2013)

Annualized returns (%)

	1 yr	3 yr	5 yr	10 yr	Calendar year returns (%)					
					2008	2009	2010	2011	2012	2013 YTD
Russell 3000 Value Index	18.7	12.7	5.0	9.3	-36.3	19.8	16.2	-0.1	17.5	12.3
Russell 3000 Index	14.6	13.0	6.3	9.2	-37.3	28.3	16.9	1.0	16.4	11.1

Total return – growth of \$100 (as of 3/29/2013)



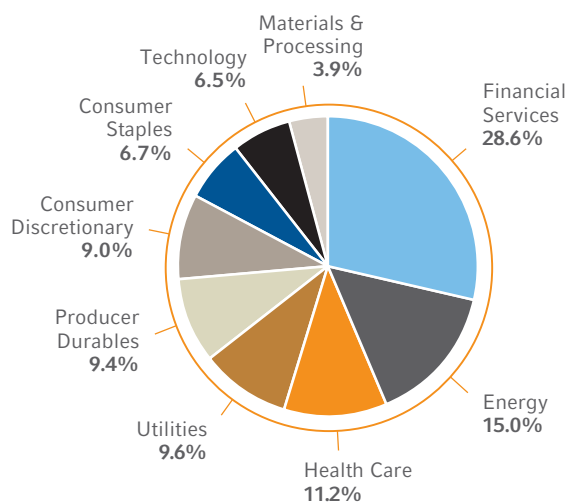
Annualized risk – Standard Dev (%) (as of 3/29/2013)

	1 yr	3 yr	5 yr	10 yr
Russell 3000 Value	10.7	15.7	20.3	16.0
Russell 3000	10.2	15.4	19.5	15.4

Sharpe ratio (as of 3/29/2013)

	1 yr	3 yr	5 yr	10 yr
Russell 3000 Value	1.7	0.8	0.2	0.5
Russell 3000	1.4	0.8	0.3	0.5

Sectors by weight* (as of 3/29/2013)



Top ten index constituents (as of 3/29/2013)

Company	Weight
Exxon Mobil Corp	4.7%
General Electric	2.7%
Chevron Corp	2.6%
Pfizer Inc	2.4%
AT&T Inc	2.4%
Procter & Gamble	2.2%
Berkshire Hathaway Inc	2.1%
Wells Fargo	2.0%
JPMorgan Chase & Co	2.0%
Johnson & Johnson	1.9%
Total*	24.9%

*May not equal due to rounding

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Indexes are unmanaged and cannot be invested in directly. Index returns represent past performance, are not a guarantee of future performance, and are not indicative of any specific investment.

The inception date of the Russell 3000 Value Index is July 31, 1995. The inception date of the Russell 3000 Index is January 31, 1984.

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