Index factsheet

Russell 3000 Value Index

About the index

The Russell 3000® Value Index measures the performance of value stocks in the broad US equity market. The index includes companies with relatively lower price-to-book ratios, lower 2-year I/B/E/S forecast growth and lower historical 5-year sales growth. The index is reconstituted fully in June to ensure accurate representation of the broad US value style, with updates for parent index membership changes in December and quarterly IPO inclusions in March and September. Since March 24, 2025, the index applies quarterly capping if constituent weights exceed target RIC thresholds.IPOs with investable market cap above the Russell Top 500 breakpoint are eligible for fast entry; breakpoints are set semi-annually and market-adjusted quarterly.

Index characteristics

(As of 9/30/2026)

	Russell 3000® Value	Russell 3000®
Price/Book	3.21	5.00
Dividend Yield	1.68	1.11
P/E Ex-Neg Earnings	20.14	23.93
EPS Growth - 5 Years	12.00	15.37
Number of Holdings	2,283	2,996

Market capitalization (in billions USD)

(As of 9/30/2026)

	Russell 3000® Value	Russell 3000®
Average Market Cap ($-WTD)	$826.528	$1495.696
Median Market Cap	$2.560	$2.584
Largest Stock by Market Cap	$4884.633	$5549.634

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 3000® Value		
Bloomberg	PR	RAV
Reuters	PR	.RAV

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit lseg.com/ftse-russell

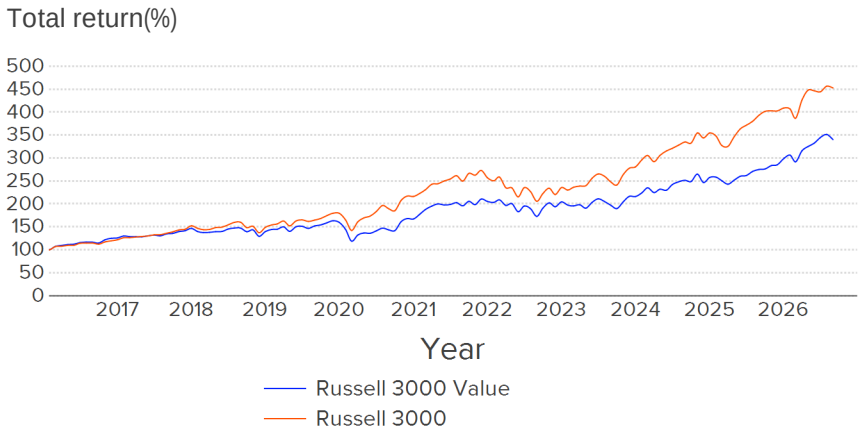
The launch date of the Russell 3000® Value Index is July 1, 1995. The launch date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2021	2022	2023	2024	2025	2026
Russell 3000 Value	23.73	19.97	11.68	11.31	25.37	-7.98	11.66	13.98	15.71	19.22
Russell 3000	15.13	22.26	12.64	14.73	25.66	-19.21	25.96	23.81	17.15	12.42

Data as of September 30, 2026. 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



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 3000 Value	11.30	12.44	15.07	15.78
Russell 3000	12.32	12.61	15.78	15.75

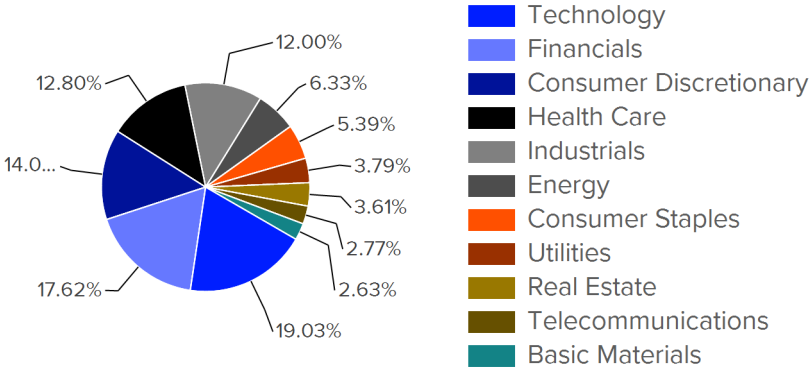
As of September 30, 2026

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000 Value	1.53	1.17	0.56	0.61
Russell 3000	0.90	1.31	0.60	0.80

As of September 30, 2026

ICB Industry



As of September 30, 2026

Top ten index constituents

Company	Industry
Amazon Com Inc	Consumer Discretionary
Apple Inc	Technology
Microsoft Corp	Technology
Berkshire Hathaway Inc	Financials
Jpmorgan Chase & Co	Financials
Exxonmobil Holdings Corp	Energy
Johnson & Johnson	Health Care
Intel Corp	Technology
Abbvie Inc	Health Care
Cisco Systems Inc	Telecommunications

As of September 30, 2026

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Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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