Index factsheet

Russell 3000 Value Index

About the index

The Russell 3000® Value Index measures the performance of the broad value segment of the US equity value universe. It includes those Russell 3000 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 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.

Index characteristics

(As of 2/29/2024)

	Russell 3000® Value	Russell 3000®
Price/Book	2.38	4.24
Dividend Yield	2.23	1.38
P/E Ex-Neg Earnings	17.27	23.82
EPS Growth - 5 Years	10.41	15.20
Number of Holdings	2,262	2,954

Market capitalization (in billions USD)

(As of 2/29/2024)

	Russell 3000® Value	Russell 3000®
Average Market Cap ($-WTD)	$145.169	$693.990
Median Market Cap	$2.147	$2.204
Largest Stock by Market Cap	$893.944	$3075.615

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

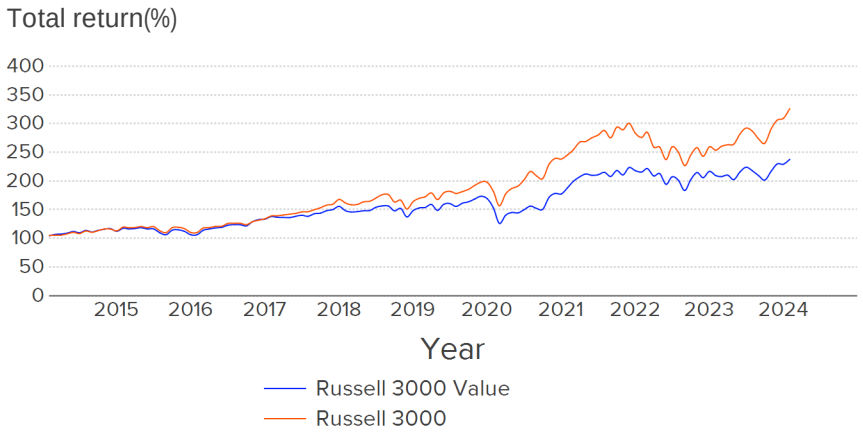
The launch date of the Russell 3000® Value Index is July 1, 1995. The launch date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 3000 Value	13.51	8.03	9.20	8.58	26.26	2.87	25.37	-7.98	11.66	3.48
Russell 3000	28.60	9.90	13.94	12.03	31.02	20.89	25.66	-19.21	25.96	6.58

Data as of February 29, 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



Data as of February 29, 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.

Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 3000 Value	14.27	16.46	18.82	15.49
Russell 3000	13.75	17.59	18.76	15.55

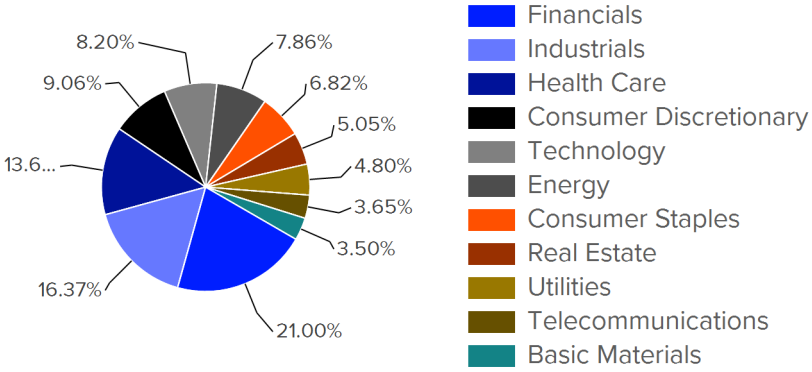
As of February 29, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000 Value	0.59	0.36	0.44	0.52
Russell 3000	1.53	0.48	0.69	0.73

As of February 29, 2024

ICB Industry



As of February 29, 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
Walmart Inc	Consumer Discretionary
Bank Of America Corp	Financials
Disney Walt Co	Consumer Discretionary

As of February 29, 2024

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