

Russell 3000 Value-Defensive Index

About the index

The Russell 3000® Value-Defensive Index® measures the performance of the broad value-defensive segment of the US equity universe. It includes those Russell 3000 Index 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) and relatively stable business conditions which are less sensitive to economic cycles, credit cycles, and market volatility based on their stability variables. Stability is measured in terms of volatility (price and earnings), leverage, and return on assets. The Russell 3000 Value-Defensive Index is constructed to provide a comprehensive, unbiased, and stable barometer of the broad value-defensive market. The Index is completely reconstituted annually to ensure new and growing equities are included and that the represented companies continue to reflect value and defensive characteristics.

Index characteristics

(As of 9/30/2024)

	Russell 3000® Value-Defensive	Russell 3000®
Price/Book	3.29	4.57
Dividend Yield	1.92	1.27
P/E Ex-Neg Earnings	20.70	26.22
EPS Growth - 5 Years	12.21	17.94
Number of Holdings	1,125	2,987

Market capitalization (in billions USD)

(As of 9/30/2024)

	Russell 3000® Value-Defensive	Russell 3000®
Average Market Cap (\$-WTD)	\$232.257	\$865.783
Median Market Cap	\$2.491	\$2.280
Largest Stock by Market Cap	\$992.556	\$3597.958

Deeper insights at the intersection of Russell US Style and Stability indexes

Informative

Provides greater granularity in benchmarking and for distinguishing Defensive or Dynamic managers, together with standard Growth or Value Style perspectives.

Targeted

Tools targeting narrower market segments through the combined Style and Stability views.

Distinct

Style-Stability indexes are designed to perform differently in changing market environments.

Tickers

Russell 3000® Value-Defensive

Reuters TR .R3VDFTR

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

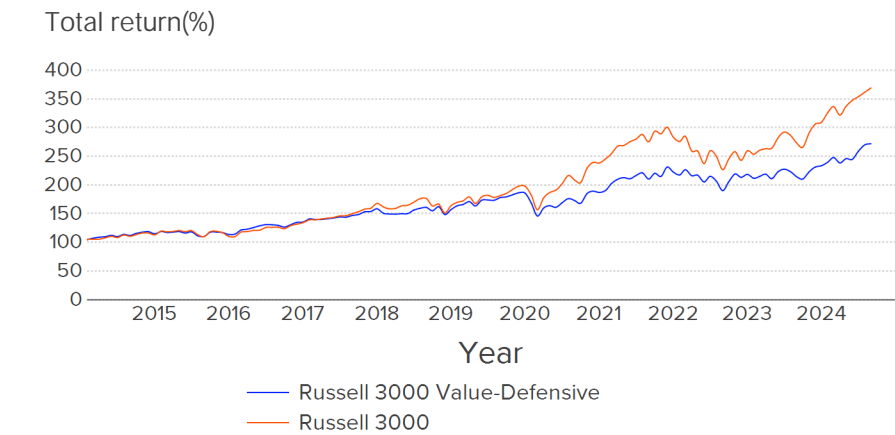
The launch date of the Russell 3000® Value-Defensive Index is December 3, 2012. The launch date of the Russell 3000 Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 3000 Value-Defensive	26.87	8.95	8.84	9.28	25.60	1.50	22.23	-7.76	8.38	17.63
Russell 3000	35.19	10.29	15.26	12.83	31.02	20.89	25.66	-19.21	25.96	20.63

Data as of September 30, 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 September 30, 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-Defensive	9.96	14.26	15.64	13.13
Russell 3000	12.06	17.55	18.44	15.60

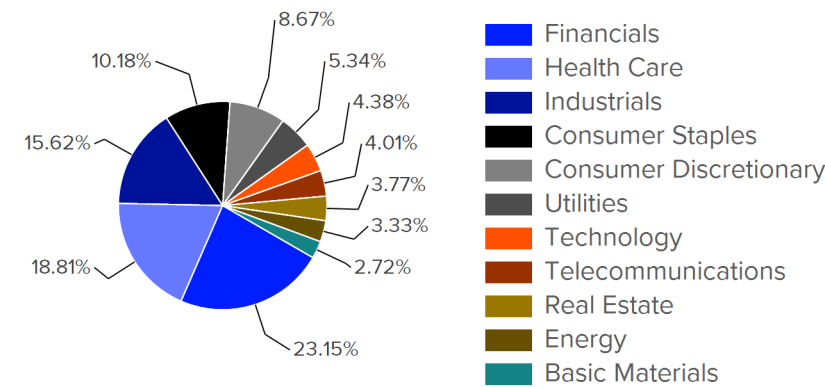
As of September 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000 Value-Defensive	1.91	0.43	0.47	0.62
Russell 3000	2.14	0.45	0.74	0.75

As of September 30, 2024

ICB Industry



As of September 30, 2024

Top ten index constituents

Company	Industry
Berkshire Hathaway Inc	Financials
Jpmorgan Chase & Co	Financials
Johnson & Johnson	Health Care
Walmart Inc	Consumer Discretionary
Procter & Gamble Co	Consumer Staples
Unitedhealth Group Inc	Health Care
Thermo Fisher Scientific	Health Care
Linde Plc	Basic Materials
Accenture Plc Ireland	Industrials
Cisco Systems Inc	Telecommunications

As of September 30, 2024

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