

# 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 4/30/2025)

	Russell 3000® Value-Defensive	Russell 3000®
Price/Book	3.18	4.21
Dividend Yield	1.95	1.39
P/E Ex-Neg Earnings	19.96	23.56
EPS Growth - 5 Years	10.68	19.34
Number of Holdings	1,103	2,941

## Market capitalization (in billions USD)

(As of 4/30/2025)

	Russell 3000® Value-Defensive	Russell 3000®
Average Market Cap (\$-WTD)	\$260.545	\$801.496
Median Market Cap	\$2.210	\$1.962
Largest Stock by Market Cap	\$1149.960	\$3192.191

## 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](https://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.

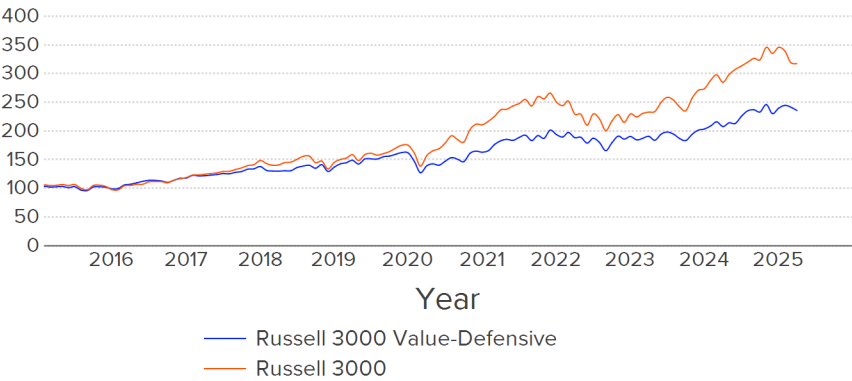
Performance

	1 yr	3 yr	5 yr	10 yr	2020	2021	2022	2023	2024	2025
Russell 3000 Value-Defensive	13.50	7.76	11.12	8.68	1.50	22.23	-7.76	8.38	14.31	2.40
Russell 3000	11.40	11.41	15.12	11.68	20.89	25.66	-19.21	25.96	23.81	-5.36

Data as of April 30, 2025. 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

Total return(%)



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 3000 Value-Defensive	12.30	13.84	13.77	13.41
Russell 3000	11.64	16.59	16.43	15.82

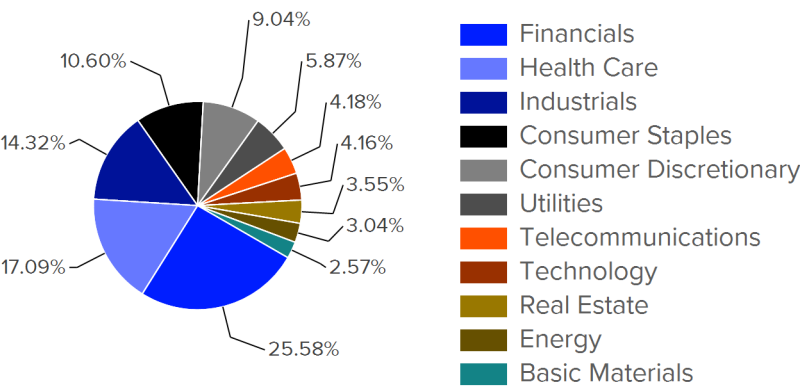
As of April 30, 2025

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000 Value-Defensive	0.70	0.29	0.64	0.55
Russell 3000	0.57	0.47	0.78	0.66

As of April 30, 2025

ICB Industry



As of April 30, 2025

Top ten index constituents

Company	Industry
Berkshire Hathaway Inc	Financials
Jpmorgan Chase & Co	Financials
Walmart Inc	Consumer Discretionary
Johnson & Johnson	Health Care
Procter & Gamble Co	Consumer Staples
Philip Morris Intl	Consumer Staples
Cisco Systems Inc	Telecommunications
Abbott Laboratories	Health Care
Linde Plc	Basic Materials
Unitedhealth Group Inc	Health Care

As of April 30, 2025

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