Index factsheet

Russell 1000 Value Index

About the index

The Russell 1000® Value Index measures the performance of US large cap value stocks. 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 US large cap 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 10/31/2026)

	Russell 1000® Value	Russell 1000®
Price/Book	3.47	5.16
Dividend Yield	1.61	1.12
P/E Ex-Neg Earnings	21.04	23.69
EPS Growth - 5 Years	11.97	14.60
Number of Holdings	869	1,022

Market capitalization (in billions USD)

(As of 10/31/2026)

	Russell 1000® Value	Russell 1000®
Average Market Cap ($-WTD)	$855.727	$1431.202
Median Market Cap	$15.905	$17.310
Largest Stock by Market Cap	$5054.925	$5054.925

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 1000® Value		
Bloomberg	PR	RLV
Reuters	PR	.RLV

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

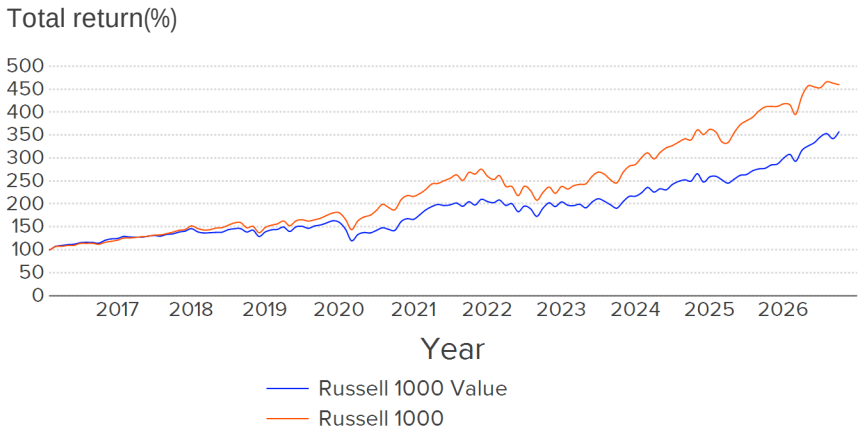
The launch date of the Russell 1000® Value Index is January 1, 1987. The launch date of the Russell 1000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2021	2022	2023	2024	2025	2026
Russell 1000 Value	28.67	23.27	11.77	12.08	25.16	-7.54	11.46	14.37	15.91	24.50
Russell 1000	11.80	23.20	11.35	15.19	26.45	-19.13	26.53	24.51	17.37	11.53

Data as of October 31, 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



Data as of October 31, 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.

Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Value	11.40	11.93	14.83	15.54
Russell 1000	12.35	12.27	15.45	15.55

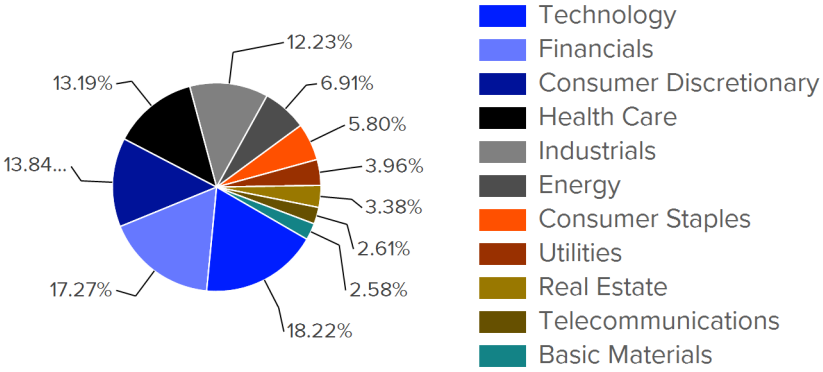
As of October 31, 2026

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Value	1.86	1.44	0.57	0.66
Russell 1000	0.66	1.41	0.53	0.83

As of October 31, 2026

ICB Industry



As of October 31, 2026

Top ten index constituents

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

As of October 31, 2026

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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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