

# Russell 1000<sup>®</sup> Pure Value Index

Data as at: 29 May 2026

The Russell Pure Style Indexes provide concentrated exposure to stocks that exhibit strong growth or value signals. Building upon Russell's traditional, cap-weighted style methodology, the Pure Style methodology is style-weighted, and effectively narrows the universe delivering a more tailored, 'pure' exposure to only those stocks considered fully value or growth.

The Pure Style indexes were designed as additional tools for investors employing size and style investing strategies. Whether the desired outcomes are to strike a balance between growth and value segments with large-, mid- and small-cap exposures or to dynamically and tactically tilt, these indexes provide sharp, focused, non-overlapping exposures to growth and value.

## 10-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell 1000 Pure Value	1.8	10.1	10.6	20.1	53.4	36.4	15.3	6.4	12.8	14.9	16.8

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000 Pure Value	28.9	4.0	-9.9	25.3	0.6	38.6	-7.9	7.1	11.6	6.1

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Pure Value	1.5	1.0	0.4	0.5	-7.9	-19.5	-21.9	-45.2

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

A transparent and replicable index construction strategy.

### Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

### Capping

At reconstitution, the sector weights of each of the Russell Pure Style indexes are capped at 10% above the sector weight of the corresponding Style index

### Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, available end of day.

### Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

**Top 10 Constituents**

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Western Digital	Technology	160,122	1.77
ON Semiconductor Corp	Technology	127,472	1.41
Elanco Animal Health	Health Care	115,413	1.27
Invesco Limited	Financials	93,258	1.03
Hewlett Packard Enterprise	Technology	92,917	1.03
BorgWarner	Consumer Discretionary	89,787	0.99
Halliburton	Energy	85,940	0.95
Macys	Consumer Discretionary	79,592	0.88
Ford Motor Company	Consumer Discretionary	78,884	0.87
NOV Inc	Energy	78,367	0.87
<b>Totals</b>		<b>1,001,752</b>	<b>11.06</b>

**ICB Industry Breakdown**

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	28	1,122,118	12.39
15	Telecommunications	5	161,867	1.79
20	Health Care	33	937,615	10.35
30	Financials	40	1,286,647	14.21
35	Real Estate	37	1,001,901	11.06
40	Consumer Discretionary	30	1,004,130	11.09
45	Consumer Staples	23	451,379	4.98
50	Industrials	53	1,170,024	12.92
55	Basic Materials	10	298,038	3.29
60	Energy	12	462,505	5.11
65	Utilities	32	1,158,980	12.80
<b>Totals</b>		<b>303</b>	<b>9,055,203</b>	<b>100.00</b>

**Index Characteristics**

Attributes	Russell 1000 Pure Value
Number of constituents	303
Dividend Yield %	2.63
Constituent (Wgt %)	
Average	0.33
Largest	1.77
Median	0.31
Top 10 Holdings (Wgt %)	11.07

**INFORMATION****Index Universe**

Russell 1000® Index

**Index Calculation**

End-of-day

**End-of-Day Distribution**

Via FTP and email

**Currency**

USD

**Review Dates**

Annually in June

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[info@ftserussell.com](mailto:info@ftserussell.com)

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 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659