

Russell 1000 Value Index

About the index

The Russell 1000® Value Index measures the performance of the large-cap value segment of the US equity universe. It includes those Russell 1000 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 1000® Value Index is constructed to provide a comprehensive and unbiased barometer for the large-cap value segment. The index is completely reconstituted annually to ensure new and growing equities are included and that the represented companies continue to reflect value characteristics.

From the open of March 24, 2025, Russell US Style Indexes have applied the RIC 22.5/45 capping methodology if index weights breached the thresholds as of the quarterly review pricing dates.

Index characteristics

(As of 10/31/2025)

	Russell 1000® Value	Russell 1000®
Price/Book	2.97	5.24
Dividend Yield	1.91	1.15
P/E Ex-Neg Earnings	20.39	28.19
EPS Growth - 5 Years	14.02	17.64
Number of Holdings	870	1,011

Market capitalization (in billions USD)

(As of 10/31/2025)

	Russell 1000® Value	Russell 1000®
Average Market Cap (\$-WTD)	\$375.770	\$1372.851
Median Market Cap	\$14.369	\$16.195
Largest Stock by Market Cap	\$3415.680	\$4940.756

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.

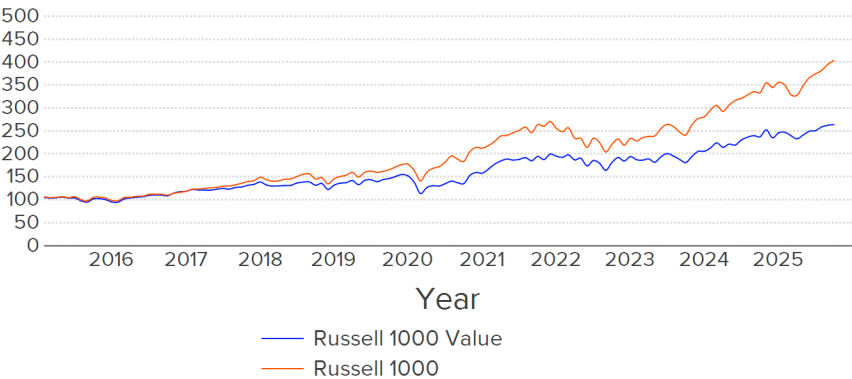
Performance

	1 yr	3 yr	5 yr	10 yr	2020	2021	2022	2023	2024	2025
Russell 1000 Value	11.15	13.39	14.28	9.97	2.80	25.16	-7.54	11.46	14.37	12.15
Russell 1000	21.14	22.34	17.05	14.39	20.96	26.45	-19.13	26.53	24.51	17.07

Data as of October 31, 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 1000 Value	12.59	13.15	15.63	15.40
Russell 1000	12.45	13.01	15.91	15.41

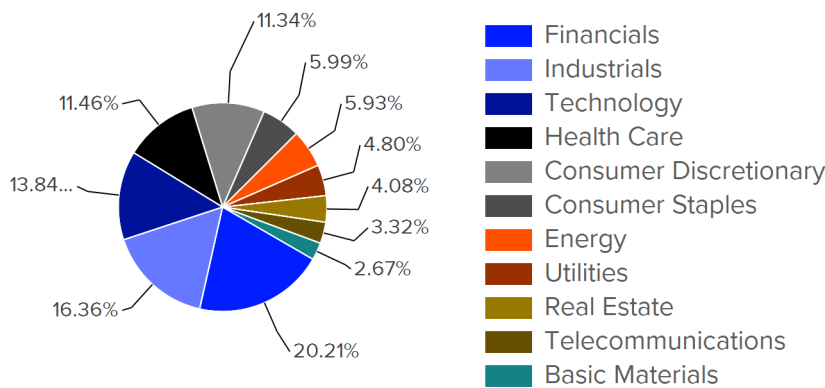
As of October 31, 2025

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Value	0.63	0.68	0.75	0.57
Russell 1000	1.26	1.25	0.88	0.82

As of October 31, 2025

ICB Industry



As of October 31, 2025

Top ten index constituents

Company	Industry
Berkshire Hathaway Inc	Financials
Jpmorgan Chase & Co	Financials
Amazon Com Inc	Consumer Discretionary
Alphabet Inc Cl A	Technology
Exxon Mobil Corp	Energy
Alphabet Inc Cl C	Technology
Johnson & Johnson	Health Care
Walmart Inc	Consumer Discretionary
Procter & Gamble Co	Consumer Staples
Bank Of America Corp	Financials

As of October 31, 2025

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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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