

# 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 11/30/2025)

|                      | Russell 1000® Value | Russell 1000® |
|----------------------|---------------------|---------------|
| Price/Book           | 2.99                | 5.15          |
| Dividend Yield       | 1.87                | 1.16          |
| P/E Ex-Neg Earnings  | 20.82               | 27.72         |
| EPS Growth - 5 Years | 13.43               | 17.43         |
| Number of Holdings   | 870                 | 1,010         |

## Market capitalization (in billions USD)

(As of 11/30/2025)

|                             | Russell 1000® Value | Russell 1000® |
|-----------------------------|---------------------|---------------|
| Average Market Cap (\$-WTD) | \$408.201           | \$1326.636    |
| Median Market Cap           | \$14.727            | \$16.683      |
| Largest Stock by Market Cap | \$3885.057          | \$4318.800    |

## 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](https://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.

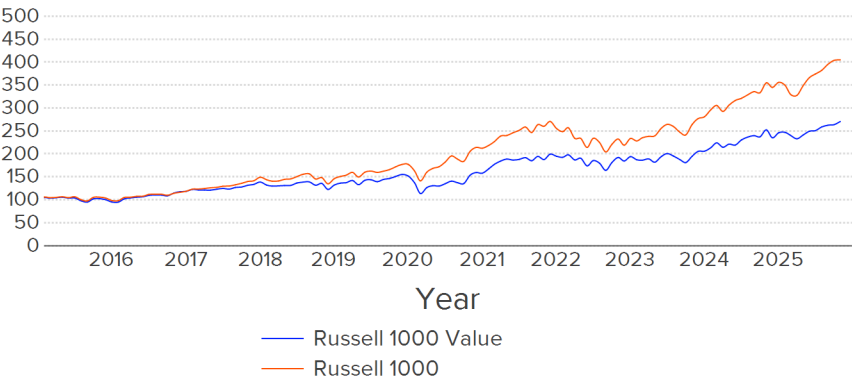
Performance

|                    | 1 yr  | 3 yr  | 5 yr  | 10 yr | 2020  | 2021  | 2022   | 2023  | 2024  | 2025  |
|--------------------|-------|-------|-------|-------|-------|-------|--------|-------|-------|-------|
| Russell 1000 Value | 7.25  | 12.09 | 12.01 | 10.21 | 2.80  | 25.16 | -7.54  | 11.46 | 14.37 | 15.13 |
| Russell 1000       | 14.09 | 20.31 | 14.53 | 14.38 | 20.96 | 26.45 | -19.13 | 26.53 | 24.51 | 17.36 |

Data as of November 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 1000 Value | 11.46 | 12.84 | 14.64 | 15.41 |
| Russell 1000       | 11.45 | 12.86 | 15.21 | 15.41 |

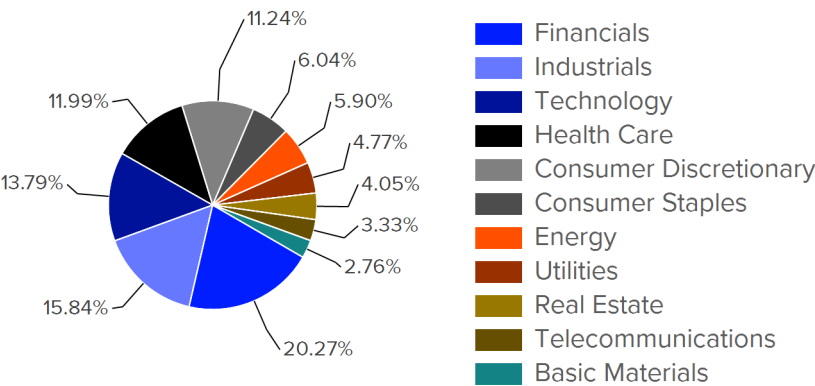
As of November 30, 2025

Sharpe Ratio

|                    | 1 yr | 3 yr | 5 yr | 10 yr |
|--------------------|------|------|------|-------|
| Russell 1000 Value | 0.38 | 0.60 | 0.65 | 0.58  |
| Russell 1000       | 0.83 | 1.13 | 0.77 | 0.82  |

As of November 30, 2025

ICB Industry



As of November 30, 2025

Top ten index constituents

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

As of November 30, 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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