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.

Index characteristics

(As of 3/31/2026)

	Russell 1000® Value	Russell 1000®
Price/Book	3.02	4.81
Dividend Yield	1.94	1.27
P/E Ex-Neg Earnings	20.74	25.36
EPS Growth - 5 Years	13.37	16.81
Number of Holdings	867	1,006

Market capitalization (in billions USD)

(As of 3/31/2026)

	Russell 1000® Value	Russell 1000®
Average Market Cap ($-WTD)	$371.198	$1134.449
Median Market Cap	$14.765	$15.760
Largest Stock by Market Cap	$3485.719	$4255.360

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

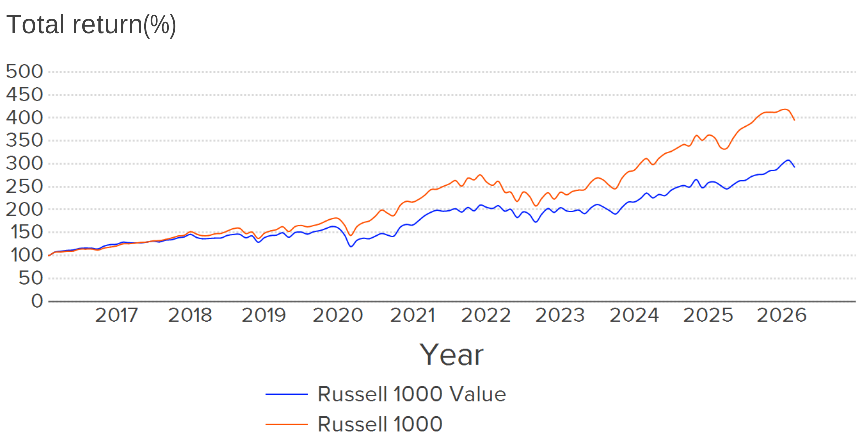
The launch date of the Russell 1000® Value Index is January 1, 1987. The launch date of the Russell 1000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2021	2022	2023	2024	2025	2026
Russell 1000 Value	15.87	14.31	9.43	10.58	25.16	-7.54	11.46	14.37	15.91	2.10
Russell 1000	17.74	18.14	11.34	13.97	26.45	-19.13	26.53	24.51	17.37	-4.18

Data as of March 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



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Value	9.52	12.60	14.56	15.29
Russell 1000	9.79	12.19	15.33	15.27

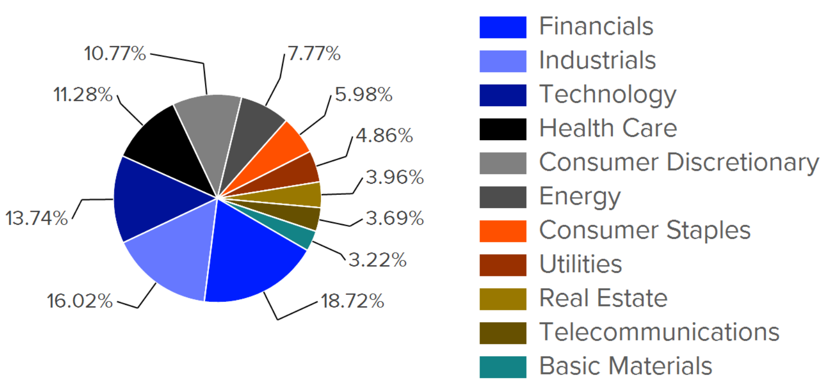
As of March 31, 2026

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Value	1.28	0.77	0.47	0.60
Russell 1000	1.31	1.04	0.56	0.79

As of March 31, 2026

ICB Industry



As of March 31, 2026

Top ten index constituents

Company	Industry
Berkshire Hathaway Inc	Financials
Jpmorgan Chase & Co	Financials
Exxon Mobil Corp	Energy
Alphabet Inc Cl A	Technology
Johnson & Johnson	Health Care
Amazon Com Inc	Consumer Discretionary
Walmart Inc	Consumer Discretionary
Alphabet Inc Cl C	Technology
Chevron Corp	Energy
Micron Technology Inc	Technology

As of March 31, 2026

Disclaimer

About FTSE Russell

FTSE Russell is a leading global provider of index and benchmark solutions, spanning diverse asset classes and investment objectives. As a trusted investment partner we help investors make better-informed investment decisions, manage risk, and seize opportunities.

Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

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.

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Service Team office:

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