

Index Return Heat Map

As of March 31, 2026

Large cap (%)

S&P 500 Growth	S&P 500 Pure Growth	Russell 1000 Growth
-8.12	0.33	-9.78
S&P 500	Russell 1000	S&P 500 Equal Weight
-4.35	-4.20	0.65
S&P 500 Value	S&P 500 Pure Value	Russell 1000 Value
0.02	4.65	2.07

Mid cap (%)

S&P MidCap 400 Growth	S&P MidCap 400 Pure Growth
3.91	4.68
S&P MidCap 400	S&P MidCap 400 Equal Weight
2.50	0.44
S&P MidCap 400 Value	S&P MidCap 400 Pure Value
1.00	2.41

Small cap (%)

S&P SmallCap 600 Growth	S&P SmallCap 600 Pure Growth	Russell 2000 Growth
2.83	5.20	-2.82
S&P SmallCap 600	Russell 2000	S&P SmallCap 600 Equal Weight
3.58	0.92	3.71
S&P SmallCap 600 Value	S&P SmallCap 600 Pure Value	Russell 2000 Value
4.36	5.22	5.04

Performance scale (%)



Factors (%)

S&P 500 Low Volatility	NASDAQ Div Achievers Select	S&P 500 Momentum
3.03	-2.97	-5.74
S&P 500 Quality	S&P 500 High Beta	
0.51	-0.51	

International (%)

S&P International 700 ADR	MSCI ACWI
4.24	-3.10
MSCI EAFE	MSCI Emerging Markets
-1.09	-0.13

Source: Bloomberg, calendar-quarter-end returns as of March 31, 2026

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