

Index Return Heat Map

as of June 30, 2025

Large cap (%)

S&P 500 Growth 18.94	S&P 500 Pure Growth 19.89	Russell 1000 Growth 17.84
S&P 500 10.94	Russell 1000 11.11	S&P 500 Equal Weight 5.46
S&P 500 Value 3.00	S&P 500 Pure Value 2.27	Russell 1000 Value 3.79

Mid cap (%)

S&P MidCap 400 Growth 9.65	S&P MidCap 400 Pure Growth 11.47
S&P MidCap 400 6.71	S&P MidCap 400 Equal Weight 5.96
S&P MidCap 400 Value 3.72	S&P MidCap 400 Pure Value 6.78

Small cap (%)

S&P SmallCap 600 Growth 7.24	S&P SmallCap 600 Pure Growth 8.26	Russell 2000 Growth 11.96
S&P SmallCap 600 4.90	Russell 2000 8.50	S&P SmallCap 600 Equal Weight 4.44
S&P SmallCap 600 Value 2.51	S&P SmallCap 600 Pure Value 6.52	Russell 2000 Value 4.96

Performance scale (%)

	20.00+
	15.00 to 19.99
	10.00 to 14.99
	5.00 to 9.99
	2.50 to 4.99
	0.00 to 2.49
	-0.01 to -2.49
	-2.50 to -4.99
	-5.00 to -9.99
	-10.00 to -14.99
	-15.00 to -19.99
	-20.00+

Factors (%)

S&P 500 Low Volatility -1.97	NASDAQ Div Achievers Select 7.91	S&P 500 Momentum 21.88
S&P 500 Quality 7.94	S&P 500 High Beta 24.86	

International (%)

S&P International 700 ADR 9.65	MSCI ACWI 11.68
MSCI EAFE 12.04	MSCI Emerging Markets 12.17

Source: Bloomberg, calendar quarter returns as of June 30, 2025

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INSTL-HM-FLY-2Q25