

Index Return Heat Map

As of June 30, 2026

Large cap (%)

S&P 500 Growth	S&P 500 Pure Growth	Russell 1000 Growth
21.89	36.82	16.74
S&P 500	Russell 1000	S&P 500 Equal Weight
15.20	15.14	11.39
S&P 500 Value	S&P 500 Pure Value	Russell 1000 Value
8.00	6.78	13.87

Mid cap (%)

S&P MidCap 400 Growth	S&P MidCap 400 Pure Growth
16.99	17.71
S&P MidCap 400	S&P MidCap 400 Equal Weight
14.47	13.52
S&P MidCap 400 Value	S&P MidCap 400 Pure Value
11.88	10.42

Small cap (%)

S&P SmallCap 600 Growth	S&P SmallCap 600 Pure Growth	Russell 2000 Growth
23.65	27.70	25.80
S&P SmallCap 600	Russell 2000	S&P SmallCap 600 Equal Weight
19.69	21.57	20.57
S&P SmallCap 600 Value	S&P SmallCap 600 Pure Value	Russell 2000 Value
15.92	20.31	17.24

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	NASDAQ Div Achievers Select	S&P 500 Momentum
3.05	10.40	44.41
S&P 500 Quality	S&P 500 High Beta	
20.24	34.39	

International (%)

S&P International 700 ADR	MSCI ACWI
12.12	15.06
MSCI EAFE	MSCI Emerging Markets
11.08	24.14

Source: Bloomberg, calendar-quarter-end returns as of June 30, 2026

Crossmark Global Investments Inc. (Crossmark) is an investment adviser registered with the Securities and Exchange Commission that provides discretionary investment management services to mutual funds, institutions, and individual clients. Investment advice can be provided only after the delivery of Crossmark's firm Brochure and Brochure Supplement Form ADV (Parts 2A and 2B) and Form CRS, and once a properly executed investment advisory agreement has been entered into by the client. **All investments are subject to risks, including the possible loss of principal.** This content may not be reproduced, copied or made available to others without the express written consent of Crossmark.