

Index Return Heat Map

as of Sept. 30, 2025

Large cap (%)

S&P 500 Growth 9.78	S&P 500 Pure Growth 4.32	Russell 1000 Growth 10.51
S&P 500 8.11	Russell 1000 7.98	S&P 500 Equal Weight 4.83
S&P 500 Value 6.20	S&P 500 Pure Value 6.67	Russell 1000 Value 5.31

Mid cap (%)

S&P MidCap 400 Growth 5.59	S&P MidCap 400 Pure Growth 4.79
S&P MidCap 400 5.55	S&P MidCap 400 Equal Weight 6.15
S&P MidCap 400 Value 5.52	S&P MidCap 400 Pure Value 6.64

Small cap (%)

S&P SmallCap 600 Growth 6.68	S&P SmallCap 600 Pure Growth 7.95	Russell 2000 Growth 12.19
S&P SmallCap 600 9.11	Russell 2000 12.39	S&P SmallCap 600 Equal Weight 9.12
S&P SmallCap 600 Value 11.71	S&P SmallCap 600 Pure Value 13.32	Russell 2000 Value 12.60

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 1.47	NASDAQ Div Achievers Select 5.58	S&P 500 Momentum 7.87
S&P 500 Quality 3.05	S&P 500 High Beta 12.95	

International (%)

S&P International 700 ADR 11.65	MSCI ACWI 7.74
MSCI EAFE 4.87	MSCI Emerging Markets 10.92

Source: Bloomberg, calendar-quarter returns as of Sept. 30, 2025

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