

# Index Return Heat Map

As of Dec. 31, 2025

## Large cap (%)

|                        |                              |                              |
|------------------------|------------------------------|------------------------------|
| S&P 500 Growth<br>2.21 | S&P 500 Pure Growth<br>-2.08 | Russell 1000 Growth<br>1.12  |
| S&P 500<br>2.65        | Russell 1000<br>2.41         | S&P 500 Equal Weight<br>1.38 |
| S&P 500 Value<br>3.20  | S&P 500 Pure Value<br>4.64   | Russell 1000 Value<br>3.80   |

## Mid cap (%)

|                               |                                     |
|-------------------------------|-------------------------------------|
| S&P MidCap 400 Growth<br>1.27 | S&P MidCap 400 Pure Growth<br>2.96  |
| S&P MidCap 400<br>1.64        | S&P MidCap 400 Equal Weight<br>1.32 |
| S&P MidCap 400 Value<br>2.06  | S&P MidCap 400 Pure Value<br>0.20   |

## Small cap (%)

|                                 |                                      |                                       |
|---------------------------------|--------------------------------------|---------------------------------------|
| S&P SmallCap 600 Growth<br>0.06 | S&P SmallCap 600 Pure Growth<br>0.01 | Russell 2000 Growth<br>1.21           |
| S&P SmallCap 600<br>1.69        | Russell 2000<br>2.19                 | S&P SmallCap 600 Equal Weight<br>1.57 |
| S&P SmallCap 600 Value<br>3.41  | S&P SmallCap 600 Pure Value<br>1.09  | Russell 2000 Value<br>3.25            |

## 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<br>-2.20 | NASDAQ Div Achievers Select<br>1.53 | S&P 500 Momentum<br>-1.16 |
| S&P 500 Quality<br>2.75         | S&P 500 High Beta<br>6.71           |                           |

## International (%)

|                                   |                               |
|-----------------------------------|-------------------------------|
| S&P International 700 ADR<br>5.91 | MSCI ACWI<br>3.37             |
| MSCI EAFE<br>4.91                 | MSCI Emerging Markets<br>4.76 |

Source: Bloomberg, calendar-quarter-end returns as of Dec. 31, 2025

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