

# Index Return Heat Map

as of Sept. 30, 2024

## Large cap (%)

S&P 500 Growth	S&P 500 Pure Growth	Russell 1000 Growth
3.70	5.51	3.19
S&P 500	Russell 1000	S&P 500 Equal Weight
5.89	6.08	9.59
S&P 500 Value	S&P 500 Pure Value	Russell 1000 Value
9.05	7.32	9.43

## Mid cap (%)

S&P MidCap 400 Growth	S&P MidCap 400 Pure Growth
4.63	1.00
S&P MidCap 400	S&P MidCap 400 Equal Weight
6.94	7.12
S&P MidCap 400 Value	S&P MidCap 400 Pure Value
9.52	6.34

## Small cap (%)

S&P SmallCap 600 Growth	S&P SmallCap 600 Pure Growth	Russell 2000 Growth
8.93	9.00	8.41
S&P SmallCap 600	Russell 2000	S&P SmallCap 600 Equal Weight
10.11	9.27	9.79
S&P SmallCap 600 Value	S&P SmallCap 600 Pure Value	Russell 2000 Value
11.30	10.53	10.15

## Performance scale (%)



## Factors (%)

S&P 500 Low Volatility	NASDAQ Div Achievers Select	S&P 500 Momentum
11.01	9.11	3.85
S&P 500 Quality	S&P 500 High Beta	
6.32	5.91	

## International (%)

S&P International 700 ADR	MSCI ACWI
4.96	6.72
MSCI EAFE	MSCI Emerging Markets
7.35	8.82

Source: Bloomberg, calendar quarter returns as of Sept. 30, 2024

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