

Index Return Heat Map

as of Dec. 31, 2024

Large cap (%)

S&P 500 Growth 5.99	S&P 500 Pure Growth 5.33	Russell 1000 Growth 7.07
S&P 500 2.39	Russell 1000 2.74	S&P 500 Equal Weight -1.89
S&P 500 Value -2.68	S&P 500 Pure Value 2.12	Russell 1000 Value -2.00

Mid cap (%)

S&P MidCap 400 Growth -0.80	S&P MidCap 400 Pure Growth -1.37
S&P MidCap 400 0.33	S&P MidCap 400 Equal Weight 0.07
S&P MidCap 400 Value 1.52	S&P MidCap 400 Pure Value 2.94

Small cap (%)

S&P SmallCap 600 Growth -2.63	S&P SmallCap 600 Pure Growth -3.45	Russell 2000 Growth 1.70
S&P SmallCap 600 -0.59	Russell 2000 0.33	S&P SmallCap 600 Equal Weight 0.18
S&P SmallCap 600 Value 1.42	S&P SmallCap 600 Pure Value 2.33	Russell 2000 Value -1.07

Performance scale (%)



Factors (%)

S&P 500 Low Volatility -1.99	NASDAQ Div Achievers Select -0.27	S&P 500 Momentum 4.93
S&P 500 Quality -0.09	S&P 500 High Beta -0.49	

International (%)

S&P International 700 ADR -5.30	MSCI ACWI -0.89
MSCI EAFE -8.06	MSCI Emerging Markets -7.85

Source: Bloomberg, calendar quarter returns as of Dec. 31, 2024

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