

Screen	Benchmark	Years Run	1y	3y	5y	10y	All-time
Lynch	FTSE All-Share	12.2	45.5% vs 17.4%	52% vs 23%	127% vs 30%	170% vs 81%	346% vs 137%
Strategy Screen	FTSE All-Share	11.4	19.2% vs 17.4%	10% vs 23%	43% vs 30%	129% vs 81%	201% vs 105%
Late Bloomers	FTSE All-Share	10.2	43.8% vs 17.4%	7% vs 23%	22% vs 30%	-	55% vs 78%
Cash Magic*	FTSE All-Share	11.2	18.8% vs 17.4%	-8% vs 21%	36% vs 29%	125% vs 79%	211% vs 92%
Dreman	FTSE All-Share	11.2	28.2% vs 17.4%	-1% vs 23%	24% vs 30%	43% vs 81%	90% vs 97%
Big Reliables	FTSE 350	13.2	15.8% vs 17.4%	6% vs 24%	22% vs 31%	113% vs 82%	184% vs 133%
Slater Small Caps	FTSE Small/Aim	11.1	19.7% vs 12.2%	25% vs -17%	81% vs 15%	319% vs 57%	405% vs 79%
Safe Yields	FTSE All-Share	13	29.6% vs 17.4%	10% vs 23%	34% vs 30%	84% vs 81%	223% vs 135%
Contrarian Value**	FTSE All-Share	13	67.0% vs 17.4%	8% vs 23%	51% vs 30%	82% vs 81%	371% vs 135%
High Quality Small Caps	FTSE Small/Aim	11.9	21.5% vs 12.2%	-19% vs -17%	4% vs 15%	50% vs 58%	165% vs 112%
F-Score Value	FTSE All-Share/Sr	9.9	13.4% vs 14.0%	0% vs -6%	44% vs 21%	-	148% vs 63%
Geico Stocks	MSCI World (£)	1.8	17.5% vs 25.5%	-	-	-	31% vs 31%
High Quality Large Caps	FTSE All-Share	12.9	18.8% vs 17.4%	16% vs 23%	58% vs 30%	226% vs 81%	566% vs 166%
Small Caps on Steroids	FTSE Small/Aim	5.8	78.8% vs 12.3%	116% vs -17%	133% vs 16%	-	198% vs 6%
Best of British**	FTSE 350	12.8	26.4% vs 17.4%	-4% vs 24%	28% vs 30%	145% vs 80%	325% vs 152%
Monsters of Momentum	FTSE All-Share	13.7	32.1% vs 17.4%	5% vs 23%	72% vs 30%	172% vs 81%	445% vs 142%
Around the World in ITs	FTSE All-Share/W	11.7	16.3% vs 21.2%	14% vs 29%	42% vs 52%	147% vs 151%	223% vs 218%
Genuine Growth	FTSE All-Share/Ai	11.7	4.6% vs 13.2%	-46% vs -11%	-16% vs 6%	32% vs 55%	100% vs 81%
High Yield Small Caps	FTSE Small/Aim	11.6	3.5% vs 12.3%	-41% vs -15%	-17% vs 18%	66% vs 62%	160% vs 108%
Have-It-All	FTSE All-Share	12.6	27.0% vs 17.4%	-2% vs 23%	32% vs 30%	47% vs 81%	226% vs 151%
Great Expectations	FTSE 350	12.6	21.9% vs 17.4%	1% vs 24%	37% vs 30%	210% vs 80%	501% vs 154%
Inflation Beaters	FTSE 350	12.5	24.8% vs 17.4%	26% vs 24%	36% vs 30%	106% vs 80%	212% vs 134%
Double Up	All-Share/Aim	0.7	-	-	-	-	19% vs 16%
Magic Formula (Greenblatt)***	FTSE All-Share	13.5	29.4% vs 17.4%	18% vs 23%	86% vs 30%	170% vs 81%	453% vs 138%
O'Shaughnessy Growth	FTSE All-Share	12.4	18.3% vs 17.4%	-13% vs 23%	27% vs 30%	60% vs 81%	226% vs 131%
O'Shaughnessy Value	FTSE 350	13.4	21.8% vs 17.4%	21% vs 24%	52% vs 30%	122% vs 80%	207% vs 129%
US Intangible Edge	S&P 500	2.4	21.0% vs 28.8%	-	-	-	31% vs 36%
UK Intangible Edge	FTSE All-Share	2.4	18.9% vs 17.4%	-	-	-	6% vs 20%
Cheap Small Caps	FTSE Small Cap/A	11.3	9.6% vs 12.2%	-17% vs -15%	44% vs 18%	83% vs 61%	153% vs 82%
High Yield Low Risk	FTSE All-Share	13.3	23.2% vs 17.4%	10% vs 23%	59% vs 30%	153% vs 81%	446% vs 136%
Dogs of the FTSE	FTSE 100	2.3	20.6% vs 17.1%	-	-	-	10% vs 17%
US Cash Magic	S&P 500	2.2	15.0% vs 28.8%	-	-	-	23% vs 32%
Screen for All Seasons	FTSE All-Share/Ai	7.2	26.2% vs 12.2%	20% vs -9%	73% vs 12%	-	74% vs 15%
Acquirer's Multiple	FTSE All-Share	0.3	-	-	-	-	12% vs 5%

Sources: LSEG, Factset, Investors' Chronicle. Performance is total return, data accurate as of 11 July 2024 *Top 30 **Top 5 ***Top 10