

| Screen | Benchmark | Years Run | 1y | 3y | 5y | 10y | All-time |
|---|--------------------------|-----------|-----------------|-------------|-------------|--------------|----------------|
| Lynch | FTSE All-Share | 13.8 | 30.3% vs 27.5% | 94% vs 42% | 139% vs 72% | 250% vs 142% | 481% vs 205% |
| Strategy Screen | FTSE All-Share | 12.9 | 55.4% vs 27.5% | 69% vs 42% | 78% vs 72% | 185% vs 142% | 355% vs 164% |
| Late Bloomers | FTSE All-Share | 11.7 | 24.1% vs 27.5% | 29% vs 42% | 25% vs 72% | 52% vs 142% | 72% vs 128% |
| Cash Magic* | FTSE All-Share | 12.7 | 17.6% vs 27.5% | 31% vs 40% | 44% vs 70% | 142% vs 139% | 276% vs 147% |
| Five ETFs | MSCI World | 0.6 | - | - | - | - | 20% vs 20% |
| Dreman | FTSE All-Share | 12.7 | 3.1% vs 27.5% | 20% vs 42% | 24% vs 72% | 18% vs 142% | 95% vs 154% |
| Big Reliables | FTSE 350 | 14.7 | 36.6% vs 27.6% | 45% vs 42% | 49% vs 73% | 131% vs 144% | 277% vs 200% |
| Slater Small Caps | FTSE Small/Aim | 12.6 | 29.2% vs 17.6% | 96% vs 15% | 124% vs 4% | 500% vs 79% | 642% vs 102% |
| Safe Yields | FTSE All-Share | 14.5 | 2.1% vs 27.5% | 22% vs 42% | 23% vs 72% | 73% vs 142% | 237% vs 201% |
| Contrarian Value** | FTSE All-Share | 14.5 | 29.3% vs 27.5% | 93% vs 42% | 54% vs 72% | 139% vs 142% | 506% vs 202% |
| High Quality Small Caps | FTSE Small/Aim | 13.4 | -1.4% vs 17.6% | 4% vs 15% | -9% vs 5% | 28% vs 79% | 151% vs 139% |
| F-Score Value | FTSE All-Share/Small/Aim | 11.4 | 21.3% vs 20.9% | 23% vs 26% | 41% vs 25% | 154% vs 103% | 192% vs 96% |
| Geico Stocks | MSCI World (£) | 3.4 | -4.3% vs 13.0% | 18% vs 58% | - | - | 29% vs 59% |
| High Quality Large Caps | FTSE All-Share | 14.4 | 9.9% vs 27.5% | 34% vs 42% | 46% vs 72% | 181% vs 142% | 653% vs 242% |
| Small Caps on Steroids | FTSE Small/Aim | 7.3 | 42.7% vs 17.6% | 142% vs 15% | 225% vs 4% | - | 275% vs 19% |
| Best of British** | FTSE 350 | 14.3 | 10.8% vs 27.6% | 54% vs 42% | 19% vs 73% | 82% vs 141% | 383% vs 224% |
| Monsters of Momentum | FTSE All-Share | 15.2 | 40.1% vs 27.5% | 74% vs 42% | 71% vs 72% | 192% vs 142% | 639% vs 211% |
| Around the World in ITs | FTSE All-Share/World | 13.2 | 21.5% vs 21.2% | 42% vs 51% | 40% vs 78% | 163% vs 210% | 288% vs 301% |
| Genuine Growth | FTSE All-Share/Aim 100 | 13.2 | 51.8% vs 21.6% | 25% vs 19% | -13% vs 10% | 78% vs 82% | 208% vs 112% |
| High Yield Small Caps | FTSE Small/Aim | 13.2 | 9.2% vs 17.7% | -18% vs 18% | -20% vs 10% | 50% vs 88% | 190% vs 140% |
| Have-It-All | FTSE All-Share | 14.1 | 33.1% vs 27.5% | 52% vs 42% | 41% vs 72% | 76% vs 142% | 304% vs 222% |
| Great Expectations | FTSE 350 | 14.1 | 89.2% vs 27.6% | 135% vs 42% | 112% vs 73% | 324% vs 141% | 1,096% vs 227% |
| Inflation Beaters | FTSE 350 | 14 | 9.9% vs 27.5% | 40% vs 42% | 61% vs 73% | 126% vs 141% | 251% vs 200% |
| Double Up | FTSE All-Share/Aim | 2.2 | 35.9% vs 21.5% | - | - | - | 52% vs 36% |
| Magic Formula (Greenblatt)*** | FTSE All-Share | 15 | 27.7% vs 27.5% | 43% vs 42% | 69% vs 72% | 245% vs 142% | 567% vs 206% |
| O'Shaughnessy Growth | FTSE All-Share | 13.9 | 24.8% vs 27.5% | 21% vs 42% | 26% vs 72% | 61% vs 142% | 277% vs 197% |
| O'Shaughnessy Value | FTSE 350 | 14.9 | 25.6% vs 27.6% | 32% vs 42% | 71% vs 73% | 149% vs 141% | 266% vs 195% |
| US Intangible Edge | S&P 500 | 3.9 | 1.8% vs 20.1% | 54% vs 81% | - | - | 44% vs 70% |
| UK Intangible Edge | FTSE All-Share | 3.9 | 28.9% vs 27.5% | 43% vs 42% | - | - | 30% vs 55% |
| Cheap Small Caps | FTSE Small Cap/Aim | 12.8 | 3.2% vs 17.6% | -3% vs 15% | 6% vs 7% | 83% vs 83% | 142% vs 105% |
| High Yield Low Risk | FTSE All-Share | 14.8 | -19.0% vs 27.5% | -21% vs 42% | -6% vs 72% | 78% vs 142% | 297% vs 204% |
| Dogs of the FTSE | FTSE 100 | 3.8 | 40.1% vs 28.6% | 54% vs 45% | - | - | 56% vs 53% |
| US Cash Magic | S&P 500 | 3.8 | 25.6% vs 20.1% | 60% vs 81% | - | - | 70% vs 66% |
| Screen for All Seasons | FTSE All-Share/Aim | 8.7 | 35.7% vs 21.6% | 61% vs 19% | 93% vs 15% | - | 134% vs 35% |
| Acquirer's Multiple | FTSE All-Share | 1.8 | 39.0% vs 27.5% | - | - | - | 61% vs 34% |

Sources: LSEG, Factset, Investors' Chronicle. Performance is total return, data accurate as of 15 January 2026 *Top 30 **Top 5 ***Top 10