

| Screen  | Benchmark                | Years Run | 1y             | 3y           | 5y          | 10y          | All-time     |
|---|--------------------------|-----------|----------------|--------------|-------------|--------------|--------------|
| <a href="#">Lynch</a>                         | FTSE All-Share           | 12.8      | 28.5% vs 16.1% | 81% vs 23%   | 106% vs 30% | 212% vs 81%  | 368% vs 148% |
| <a href="#">Strategy Screen</a>               | FTSE All-Share           | 11.9      | 12.7% vs 16.1% | 6% vs 23%    | 23% vs 30%  | 107% vs 81%  | 204% vs 114% |
| <a href="#">Late Bloomers</a>                 | FTSE All-Share           | 10.7      | 7.5% vs 16.1%  | -2% vs 23%   | 1% vs 30%   | 36% vs 81%   | 41% vs 86%   |
| <a href="#">Cash Magic*</a>                   | FTSE All-Share           | 11.7      | 14.6% vs 16.1% | -1% vs 21%   | 24% vs 28%  | 124% vs 78%  | 225% vs 101% |
| <a href="#">Dreman</a>                        | FTSE All-Share           | 11.7      | 18.7% vs 16.1% | 7% vs 23%    | 4% vs 30%   | 25% vs 81%   | 96% vs 106%  |
| <a href="#">Big Reliables</a>                 | FTSE 350                 | 13.7      | 12.9% vs 16.2% | 16% vs 24%   | 13% vs 31%  | 87% vs 81%   | 188% vs 144% |
| <a href="#">Slater Small Caps</a>             | FTSE Small/Aim           | 11.6      | 26.3% vs 4.7%  | 54% vs -14%  | 69% vs 4%   | 429% vs 59%  | 465% vs 74%  |
| <a href="#">Safe Yields</a>                   | FTSE All-Share           | 13.5      | 15.4% vs 16.1% | 9% vs 23%    | 11% vs 30%  | 71% vs 81%   | 237% vs 145% |
| <a href="#">Contrarian Value**</a>            | FTSE All-Share           | 13.5      | 49.2% vs 16.1% | 22% vs 23%   | 25% vs 30%  | 73% vs 81%   | 383% vs 146% |
| <a href="#">High Quality Small Caps</a>       | FTSE Small/Aim           | 12.5      | 10.1% vs 4.7%  | -5% vs -14%  | -6% vs 3%   | 42% vs 59%   | 157% vs 106% |
| <a href="#">F-Score Value</a>                 | FTSE All-Share/Small/Aim | 10.4      | 6.4% vs 9.4%   | 3% vs -1%    | 24% vs 15%  | 130% vs 71%  | 145% vs 66%  |
| <a href="#">Geico Stocks</a>                  | MSCI World (£)           | 2.4       | 15.0% vs 24.4% | -            | -           | -            | 41% vs 44%   |
| <a href="#">High Quality Large Caps</a>       | FTSE All-Share           | 13.5      | 14.7% vs 16.1% | 28% vs 23%   | 49% vs 30%  | 226% vs 81%  | 626% vs 178% |
| <a href="#">Small Caps on Steroids</a>        | FTSE Small/Aim           | 6.3       | 12.0% vs 4.7%  | 103% vs -14% | 116% vs 4%  | -            | 182% vs 3%   |
| <a href="#">Best of British**</a>             | FTSE 350                 | 13.3      | 17.3% vs 16.2% | 14% vs 24%   | 3% vs 30%   | 116% vs 80%  | 348% vs 164% |
| <a href="#">Monsters of Momentum</a>          | FTSE All-Share           | 14.2      | 13.8% vs 16.1% | 19% vs 23%   | 57% vs 30%  | 147% vs 81%  | 444% vs 153% |
| <a href="#">Around the World in ITs</a>       | FTSE All-Share/World     | 12.3      | 12.0% vs 19.9% | 14% vs 34%   | 43% vs 55%  | 135% vs 148% | 229% vs 241% |
| <a href="#">Genuine Growth</a>                | FTSE All-Share/Aim 100   | 12.2      | 8.8% vs 6.1%   | -30% vs -7%  | -29% vs 0%  | 28% vs 55%   | 111% vs 79%  |
| <a href="#">High Yield Small Caps</a>         | FTSE Small/Aim           | 12.2      | 8.5% vs 4.8%   | -38% vs -13% | -22% vs 6%  | 66% vs 63%   | 178% vs 103% |
| <a href="#">Have-It-All</a>                   | FTSE All-Share           | 13.1      | 12.9% vs 16.1% | 4% vs 23%    | 1% vs 30%   | 42% vs 81%   | 220% vs 162% |
| <a href="#">Rule of 40</a>                    | MSCI World/MSCI IT (\$)  | 0.11      | -              | -            | -           | -            | -4% vs 1%    |
| <a href="#">Great Expectations</a>            | FTSE 350                 | 13.1      | 31.4% vs 16.2% | 42% vs 24%   | 26% vs 30%  | 183% vs 80%  | 559% vs 165% |
| <a href="#">Inflation Beaters</a>             | FTSE 350                 | 13        | 20.9% vs 16.2% | 51% vs 23%   | 51% vs 30%  | 122% vs 80%  | 245% vs 144% |
| <a href="#">Double Up</a>                     | FTSE All-Share/Aim       | 1.3       | 7.1% vs 6.5%   | -            | -           | -            | 14% vs 14%   |
| <a href="#">Magic Formula (Greenblatt)***</a> | FTSE All-Share           | 14        | 9.6% vs 16.1%  | 10% vs 23%   | 69% vs 30%  | 151% vs 81%  | 427% vs 149% |
| <a href="#">O'Shaughnessy Growth</a>          | FTSE All-Share           | 13        | 0.4% vs 16.1%  | -9% vs 23%   | -2% vs 30%  | 54% vs 81%   | 211% vs 142% |
| <a href="#">O'Shaughnessy Value</a>           | FTSE 350                 | 14        | 5.2% vs 16.2%  | 11% vs 24%   | 41% vs 30%  | 103% vs 80%  | 199% vs 140% |
| <a href="#">US Intangible Edge</a>            | S&P 500                  | 2.9       | 15.9% vs 26.4% | -            | -           | -            | 45% vs 48%   |
| <a href="#">UK Intangible Edge</a>            | FTSE All-Share           | 2.9       | 18.2% vs 16.1% | -            | -           | -            | 4% vs 26%    |
| <a href="#">Cheap Small Caps</a>              | FTSE Small Cap/Aim       | 11.9      | 2.9% vs 4.8%   | -23% vs -13% | 5% vs 6%    | 104% vs 62%  | 131% vs 77%  |
| <a href="#">High Yield Low Risk</a>           | FTSE All-Share           | 13.8      | -2.3% vs 16.1% | 10% vs 23%   | 23% vs 30%  | 131% vs 81%  | 412% vs 147% |
| <a href="#">Dogs of the FTSE</a>              | FTSE 100                 | 2.8       | 15.4% vs 17.2% | -            | -           | -            | 17% vs 24%   |
| <a href="#">US Cash Magic</a>                 | S&P 500                  | 2.8       | 19.4% vs 26.4% | -            | -           | -            | 40% vs 44%   |
| <a href="#">Screen for All Seasons</a>        | FTSE All-Share/Aim       | 7.7       | 18.3% vs 6.7%  | 25% vs -7%   | 56% vs 5%   | -            | 78% vs 14%   |
| <a href="#">Acquirer's Multiple</a>           | FTSE All-Share           | 0.5       | -              | -            | -           | -            | 6% vs 5%     |

Sources: LSEG, Factset, Investors' Chronicle. Performance is total return, data accurate as of 27 January 2025 \*Top 30 \*\*Top 5 \*\*\*Top 10