

Periodic Table of Investment Returns

The Periodic Table of Investment Returns visually depicts annual returns for various asset classes, ranked from best to worst performing.

Risk and return characteristics of asset classes and styles can change in unpredictable ways. An asset class or style that was successful for the past ten years is no more likely than others to be successful in the next ten. Many complex factors determine what asset classes and styles will lead and lag in any given market cycle.

As seen in the table, some asset classes tend to have low or even negative correlation. That means when one goes up, the other goes down. Strategic diversification across asset classes, styles, geographic regions, and investment philosophies has historically been a successful way to mitigate risk and help control drawdown in bear markets as well as participate during bull markets. Diversification also helps avoid unnecessary concentration in any one asset class, style, stock, etc., which can have negative, long-lasting consequences.

	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD
Best	MSCI EM 25.55	MSCI EM 34.00	MSCI EM 32.14	MSCI EM 39.42	BBgBarc 1-5 Yr Treasury 8.83	MSCI EM 78.51	Russell 2000 Growth 29.09	BBgBarc Municipal 10.70	Russell Mid Cap Value 18.51	Russell 2000 Growth 43.30	Russell Mid Cap Value 14.75	Russell 1000 Growth 5.67	Russell 2000 Value 31.74	MSCI EM 37.28	BBgBarc US TBill 1-3 Mo 1.82	Russell 1000 Growth 36.39	Russell 1000 Growth 38.49	S&P 500 28.71	BBgBarc US TBill 1-3 Mo 1.52	Russell 1000 Growth 42.68	Russell 1000 Growth 18.65
	Russell Mid Cap Value 23.71	MSCI ACWI Ex USA 16.62	MSCI ACWI Ex USA 26.65	MSCI ACWI Ex USA 16.65	BBgBarc US Agg Bond 5.24	Russell Mid Cap Growth 46.29	Russell Mid Cap Growth 26.38	BBgBarc US Agg Bond 7.84	MSCI EM 18.22	Russell Mid Cap Growth 35.74	S&P 500 13.69	BBgBarc Municipal 3.30	Russell Mid Cap Value 20.00	Russell 1000 Growth 30.21	BBgBarc 1-5 Yr Treasury 1.51	Russell Mid Cap Growth 35.47	Russell Mid Cap Growth 35.59	Russell Mid Cap Value 28.34	BBgBarc 1-5 Yr Treasury -5.47	S&P 500 26.29	S&P 500 16.70
Performance	Russell 2000 Value 22.25	Russell Mid Cap Value 12.65	Russell 2000 Value 23.48	Russell 1000 Growth 11.81	BBgBarc US TBill 1-3 Mo 1.77	MSCI ACWI Ex USA 41.45	Russell Mid Cap Value 24.75	Bal. 60/40S&P-AGG 4.69	Russell 2000 Value 18.05	Russell 2000 Value 34.52	Russell 1000 Value 13.45	S&P 500 1.38	Russell 1000 Value 17.34	MSCI ACWI Ex USA 27.19	BBgBarc Municipal 1.28	S&P 500 31.49	Russell 2000 Growth 34.63	Russell 2000 Value 28.27	Russell 1000 Value -7.54	Russell Mid Cap Growth 25.87	MSCI ACWI 13.10
	MSCI ACWI Ex USA 20.91	Russell Mid Cap Value 12.10	Russell 1000 Value 22.25	MSCI ACWI 11.66	BBgBarc Municipal -2.47	Russell 1000 Growth 37.21	Russell 2000 Value 24.50	BBgBarc 1-5 Yr Treasury 3.38	Russell 1000 Value 17.51	Russell 1000 Growth 33.48	Russell 1000 Growth 13.05	Bal. 60/40S&P-AGG 1.28	S&P 500 11.96	Russell Mid Cap Growth 25.27	BBgBarc US Agg Bond 0.01	Russell 2000 Growth 28.48	S&P 500 18.40	Russell 1000 Growth 27.60	BBgBarc Municipal -8.53	MSCI ACWI 22.20	Russell 2000 Growth 12.99
Worst	Russell 1000 Value 16.49	MSCI ACWI 10.84	MSCI ACWI 20.95	Russell Mid Cap Growth 11.43	Bal. 60/40S&P-AGG -22.06	MSCI ACWI 34.63	MSCI EM 18.88	Russell 1000 Growth 2.64	MSCI ACWI Ex USA 16.83	Russell Mid Cap Value 33.46	Russell Mid Cap Growth 11.90	BBgBarc 1-5 Yr Treasury 0.92	Russell 2000 Growth 11.32	MSCI ACWI 23.97	Russell 1000 Growth -1.51	Russell Mid Cap Value 27.06	MSCI EM 18.31	Russell 1000 Value 25.16	Russell Mid Cap Value -12.03	Russell 2000 Growth 18.66	Russell 1000 Value 12.08
	Russell Mid Cap Growth 15.48	Russell 1000 Value 7.05	Russell Mid Cap Value 20.22	BBgBarc 1-5 Yr Treasury 8.16	Russell 2000 Value -28.92	Russell 2000 Growth 34.47	Russell 1000 Growth 16.71	S&P 500 2.11	MSCI ACWI 16.13	Russell 1000 Value 32.53	Bal. 60/40S&P-AGG 10.62	BBgBarc US Agg Bond 0.55	MSCI EM 11.19	Russell 2000 Growth 22.17	Bal. 60/40S&P-AGG -2.35	MSCI ACWI 26.60	MSCI ACWI 16.25	MSCI ACWI 18.54	BBgBarc US Agg Bond -13.01	Bal. 60/40S&P-AGG 17.67	Russell 2000 Value 11.23

How can you achieve diversification? One way is to utilize robust portfolio models that are carefully constructed to withstand and thrive in any market environment. A model can be chosen to address a range of risk tolerances, from conservative to aggressive. Our team can also work with you to create a personalized portfolio that addresses your unique needs or goals.

Chart as of July 31, 2024

Source: Morningstar Direct



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