

# How bad did the Fama French Factors perform in the past decade?

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## Abstract

Value was beaten by Growth. The Small Cap premium vanished in a decade where big tech won. But how bad has it actually been? And what's the picture outside of the US?

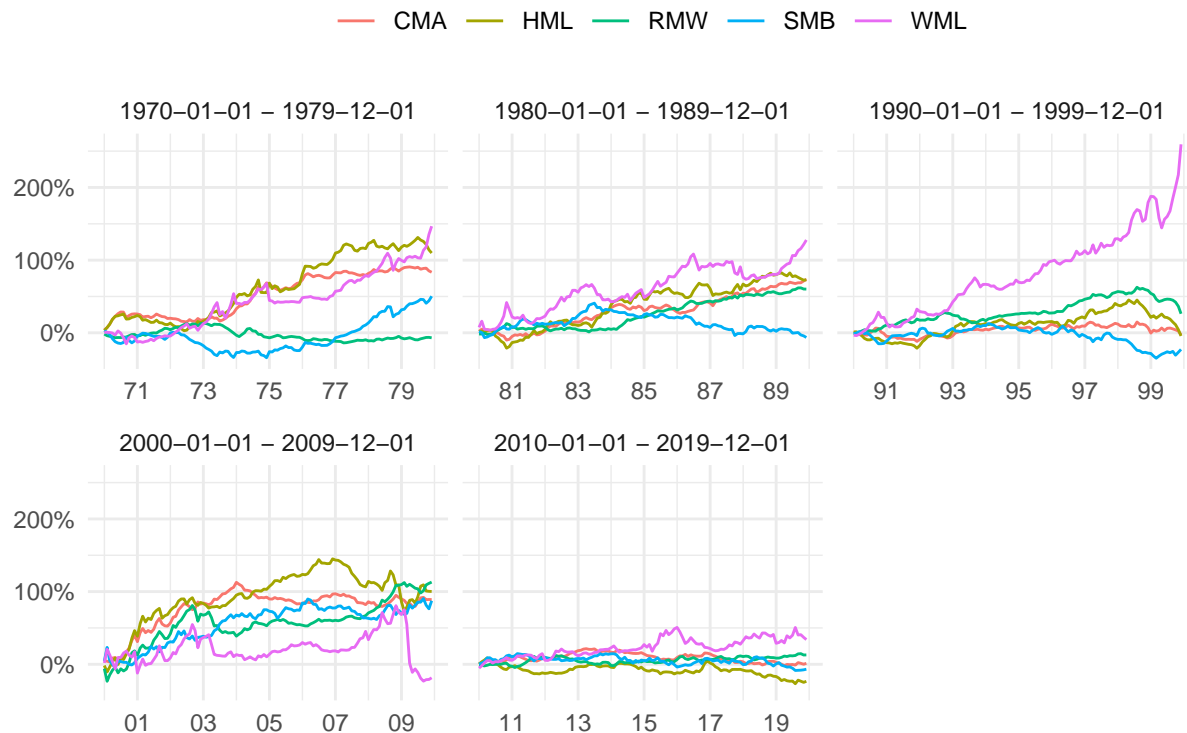
## Data source

[https://mba.tuck.dartmouth.edu/pages/faculty/ken.french/data\\_library.html](https://mba.tuck.dartmouth.edu/pages/faculty/ken.french/data_library.html)

The factors are abbreviated as follows: *Mkt-RF*: Market excess return, *SMB*: Small-Minus-Big (Size), *HML*: High-Minus-Low (Book-to-Market Value), *RMW*: Robust-Minus-Weak (Profitability), *CMA*: Conservative-Minus-Aggressive (Investment), *WML*: Winners-Minus-Losers (Momentum)

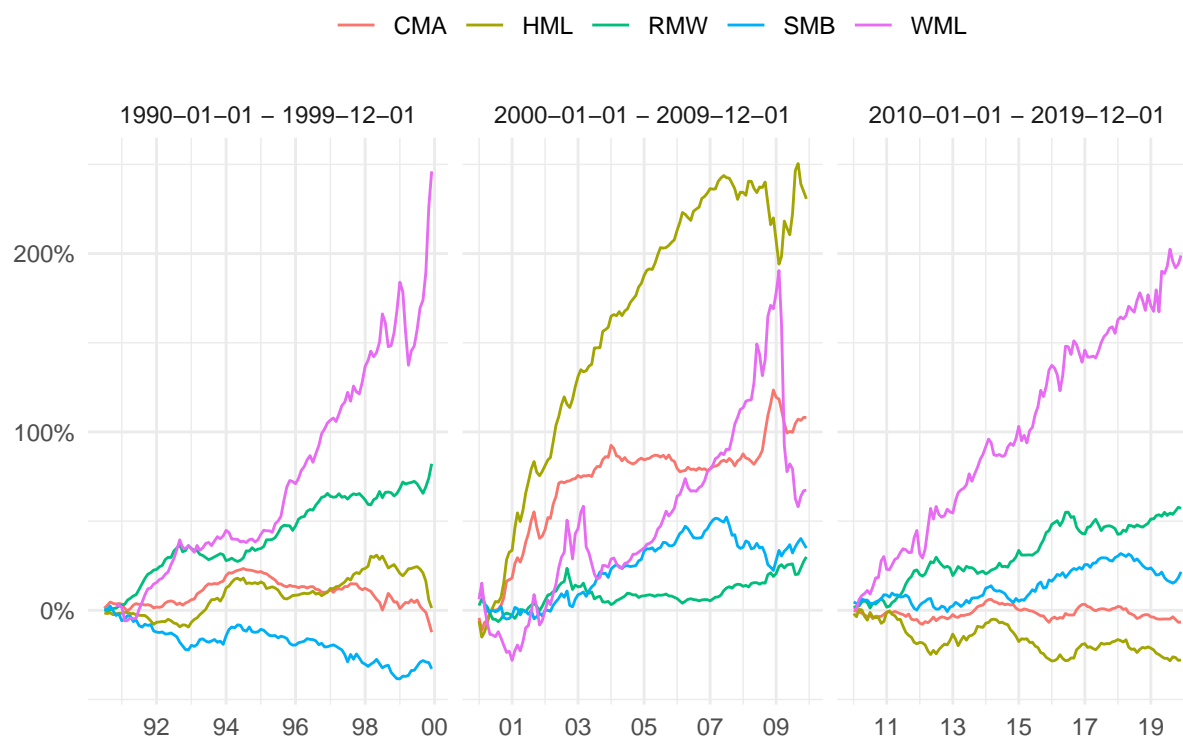
## Standard Fama French Factors

### Fama French Factors (Standard)



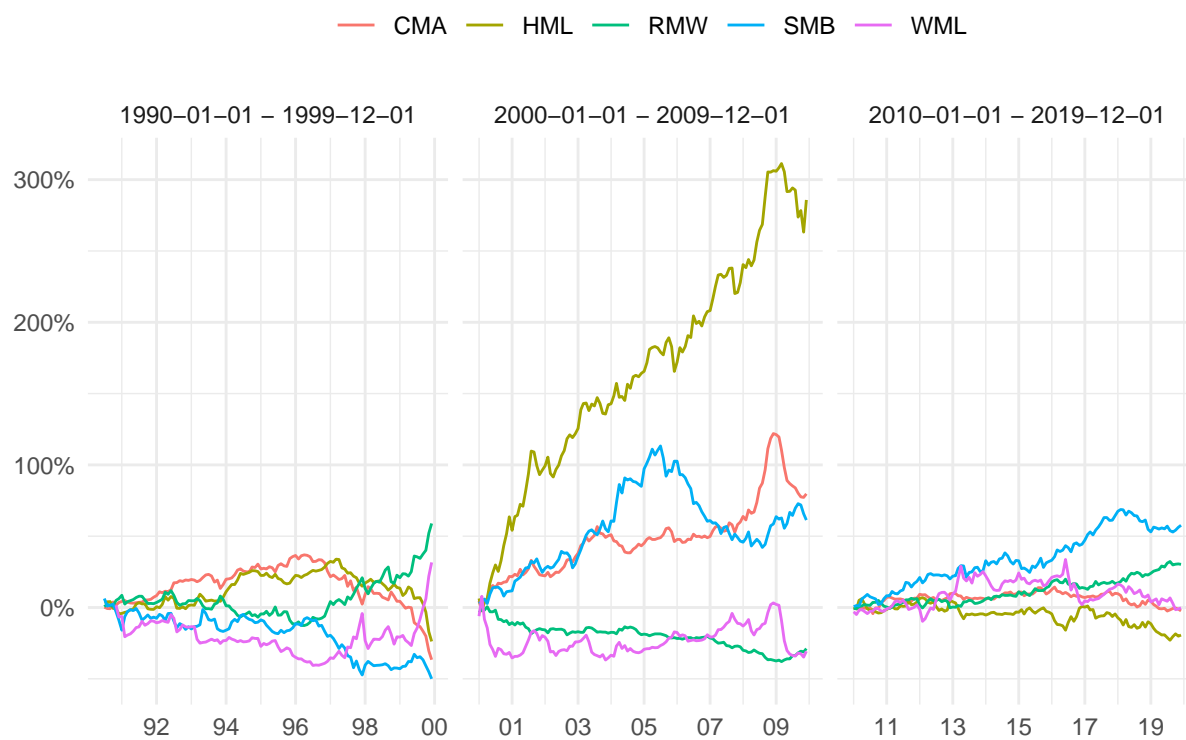
# Europe Fama French Factors

## Fama French Factors (Europe)



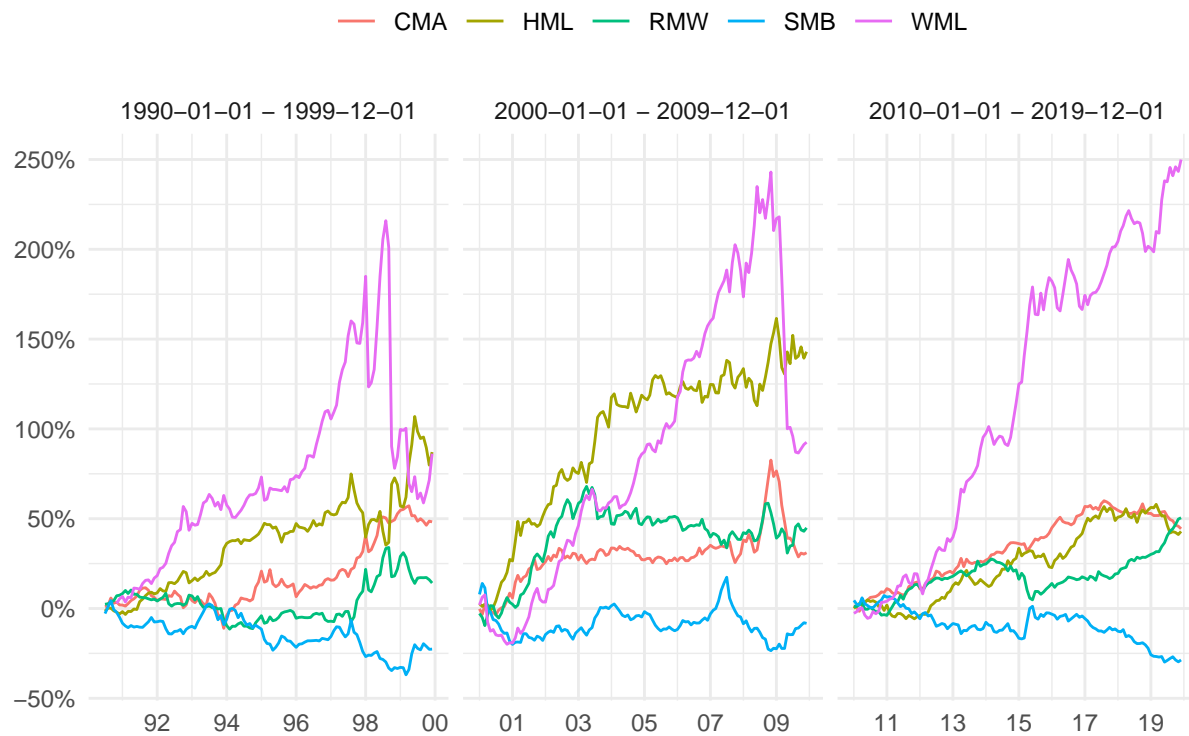
# Japan Fama French Factors

## Fama French Factors (Japan)



# Asia Pacific ex Japan Fama French Factors

## Fama French Factors (Asia Pacific ex Japan)



# Emerging Markets Fama French Factors

## Fama French Factors (Emerging Markets)

