

| Fund | R-squared with Vanguard | Slope (beta) with Vanguard | OCF | Gross overall alpha | Net overall alpha | Active expense ratio (b) | Active alpha (gross) (a) | Active alpha (net) | Active alpha (gross)/active expense ratio (a)/(b) | Total return 5y (annualised) | Volatility (annualised) | Volatility adjusted return |
|---|-------------------------|----------------------------|-------|---------------------|-------------------|--------------------------|--------------------------|--------------------|---|------------------------------|-------------------------|----------------------------|
| Vanguard LifeStrategy 40% Equity Fund | | | 0.22% | | | | | | | 8.10% | | 5.58% |
| #1 Artemis Monthly Distribution | 59.8% | 91.8% | 0.89% | 6.22% | 5.33% | 1.71% | 14.08% | 12.37% | 8.25 | 12.98% | 6.63% | 1.96 |
| #2 Invesco Perpetual European High Income | 44.8% | 84.5% | 0.83% | 5.48% | 4.65% | 1.38% | 10.62% | 9.24% | 7.70 | 11.66% | 7.05% | 1.66 |
| #3 Standard Life Inv - Dynamic Distribution | 28.3% | 67.1% | 0.82% | 4.90% | 4.08% | 1.20% | 8.11% | 6.91% | 6.77 | 9.57% | 6.99% | 1.37 |
| #4 Premier Multi-Asset Distribution | 29.9% | 53.4% | 1.31% | 7.41% | 6.10% | 2.02% | 12.40% | 10.38% | 6.13 | 10.12% | 5.44% | 1.86 |
| #5 Premier Multi-Asset Monthly Income | 26.6% | 46.8% | 1.40% | 7.21% | 5.81% | 2.11% | 11.67% | 9.56% | 5.53 | 9.47% | 5.06% | 1.87 |
| #6 Kames Ethical Cautious Managed | 34.9% | 75.7% | 0.79% | 3.72% | 2.93% | 1.21% | 6.60% | 5.39% | 5.47 | 9.12% | 7.15% | 1.28 |
| #7 Liberation IV | 42.8% | 64.4% | 1.31% | 5.95% | 4.64% | 2.25% | 11.29% | 9.03% | 5.01 | 9.89% | 5.49% | 1.80 |
| #8 Close Diversified Income Portfolio | 51.9% | 49.4% | 0.68% | 2.72% | 2.04% | 1.16% | 5.77% | 4.61% | 4.98 | 6.05% | 3.83% | 1.58 |
| #9 CF Seneca Diversified Income | 32.0% | 57.2% | 1.19% | 5.38% | 4.19% | 1.86% | 9.22% | 7.37% | 4.97 | 8.69% | 5.65% | 1.54 |
| #10 Cirilium Balanced Fund | 50.1% | 72.2% | 1.24% | 5.21% | 3.97% | 2.26% | 10.64% | 8.38% | 4.70 | 9.90% | 5.69% | 1.74 |
| #11 | 45.1% | 62.4% | 0.82% | 3.22% | 2.40% | 1.36% | 6.34% | 4.98% | 4.65 | 7.50% | 5.19% | 1.44 |
| #12 | 45.1% | 85.2% | 1.37% | 5.18% | 3.81% | 2.41% | 10.08% | 7.67% | 4.18 | 10.76% | 7.08% | 1.52 |
| #13 | 44.0% | 62.1% | 1.08% | 3.93% | 2.85% | 1.84% | 7.60% | 5.76% | 4.13 | 7.88% | 5.23% | 1.51 |
| #14 | 38.0% | 51.6% | 1.80% | 6.85% | 5.05% | 3.04% | 12.38% | 9.35% | 4.08 | 9.15% | 4.68% | 1.96 |
| #15 | 45.9% | 76.7% | 0.84% | 2.88% | 2.04% | 1.41% | 5.73% | 4.32% | 4.06 | 8.28% | 6.32% | 1.31 |
| #16 | 59.5% | 73.6% | 0.73% | 2.33% | 1.60% | 1.35% | 5.43% | 4.08% | 4.02 | 7.71% | 5.32% | 1.45 |
| #17 | 35.0% | 61.8% | 1.65% | 6.15% | 4.50% | 2.70% | 10.83% | 8.13% | 4.01 | 9.46% | 5.84% | 1.62 |
| #18 | 32.9% | 24.4% | 1.22% | 4.27% | 3.05% | 1.92% | 7.42% | 5.50% | 3.86 | 4.95% | 2.37% | 2.09 |
| #19 | 39.5% | 90.2% | 0.78% | 1.74% | 1.23% | 1.23% | 4.73% | 3.50% | 3.84 | 9.10% | 3.03% | 1.13 |
| #20 | 42.5% | 67.2% | 1.48% | 4.93% | 3.45% | 2.56% | 9.36% | 6.80% | 3.65 | 8.90% | 5.75% | 1.55 |
| #21 | 38.6% | 70.0% | 1.38% | 4.42% | 3.04% | 2.30% | 8.10% | 5.80% | 3.52 | 8.68% | 6.29% | 1.38 |
| #22 | 44.5% | 71.4% | 1.26% | 3.83% | 2.57% | 2.19% | 7.45% | 5.26% | 3.40 | 8.36% | 5.97% | 1.40 |
| #23 | 50.3% | 79.5% | 0.91% | 2.46% | 1.55% | 1.60% | 5.16% | 3.56% | 3.22 | 8.02% | 6.26% | 1.28 |
| #24 | 49.9% | 74.5% | 1.50% | 4.03% | 2.53% | 2.78% | 8.28% | 5.50% | 2.98 | 8.52% | 5.88% | 1.45 |
| #25 | 31.7% | 56.6% | 1.47% | 3.92% | 2.45% | 2.32% | 6.75% | 4.43% | 2.91 | 6.87% | 5.61% | 1.22 |
| #26 | 40.5% | 59.6% | 1.51% | 3.94% | 2.43% | 2.57% | 7.36% | 4.79% | 2.86 | 7.26% | 5.23% | 1.39 |
| #27 | 47.5% | 72.8% | 1.10% | 2.69% | 1.59% | 1.94% | 5.46% | 3.52% | 2.82 | 7.52% | 5.90% | 1.27 |
| #28 | 53.6% | 80.6% | 1.32% | 3.22% | 1.90% | 2.50% | 6.92% | 4.42% | 2.77 | 8.07% | 6.14% | 1.31 |
| #29 | 37.4% | 71.7% | 1.55% | 3.83% | 2.28% | 2.58% | 6.95% | 4.38% | 2.70 | 8.08% | 6.54% | 1.24 |
| #30 | 35.7% | 62.7% | 1.29% | 3.12% | 1.83% | 2.09% | 5.61% | 3.52% | 2.69 | 6.85% | 5.85% | 1.17 |
| #31 | 45.8% | 52.6% | 1.32% | 3.16% | 1.84% | 2.33% | 6.26% | 3.93% | 2.69 | 6.05% | 4.35% | 1.39 |
| #32 | 41.6% | 75.1% | 1.39% | 3.24% | 1.85% | 2.38% | 6.16% | 3.78% | 2.59 | 7.88% | 6.49% | 1.21 |
| #33 | 41.1% | 76.3% | 1.31% | 1.72% | 1.22% | 2.22% | 5.75% | 3.53% | 2.59 | 7.84% | 6.64% | 1.18 |
| #34 | 47.7% | 74.2% | 1.20% | 2.59% | 1.39% | 2.14% | 5.27% | 3.14% | 2.47 | 7.39% | 6.02% | 1.23 |
| #35 | 44.5% | 75.2% | 1.69% | 3.74% | 2.05% | 3.01% | 7.28% | 4.28% | 2.42 | 8.08% | 6.28% | 1.29 |
| #36 | 37.8% | 72.1% | 1.63% | 3.57% | 1.94% | 2.73% | 6.52% | 3.79% | 2.39 | 7.73% | 6.55% | 1.18 |
| #37 | 69.0% | 90.3% | 0.98% | 1.82% | 1.21% | 2.11% | 4.87% | 2.75% | 2.30 | 8.30% | 6.06% | 1.37 |
| #38 | 59.9% | 80.8% | 0.95% | 1.76% | 0.81% | 1.84% | 4.17% | 2.33% | 2.26 | 7.42% | 5.83% | 1.27 |
| #39 | 38.3% | 71.1% | 1.42% | 2.85% | 1.43% | 2.37% | 5.26% | 2.90% | 2.22 | 7.15% | 6.41% | 1.12 |
| #40 | 39.1% | 48.0% | 1.27% | 2.50% | 1.23% | 2.11% | 4.68% | 2.57% | 2.22 | 5.06% | 4.28% | 1.18 |
| #41 | 42.8% | 71.8% | 0.85% | 1.55% | 0.70% | 1.40% | 3.08% | 1.68% | 2.20 | 6.46% | 6.12% | 1.06 |
| #42 | 38.4% | 77.0% | 1.53% | 3.03% | 1.50% | 2.56% | 5.59% | 3.03% | 2.18 | 7.84% | 6.94% | 1.13 |
| #43 | 44.5% | 73.2% | 1.50% | 2.78% | 1.28% | 2.65% | 5.46% | 2.81% | 2.06 | 7.21% | 6.12% | 1.18 |
| #44 | 44.7% | 81.7% | 1.44% | 2.64% | 1.20% | 2.54% | 5.21% | 2.67% | 2.05 | 7.79% | 6.82% | 1.14 |
| #45 | 45.5% | 79.5% | 1.44% | 2.57% | 1.13% | 2.55% | 5.12% | 2.57% | 2.00 | 7.56% | 6.58% | 1.15 |
| #46 | 43.1% | 53.7% | 1.55% | 2.72% | 1.17% | 2.71% | 5.29% | 2.58% | 1.95 | 5.48% | 4.57% | 1.20 |
| #47 | 53.3% | 88.1% | 0.45% | 0.52% | 0.07% | 0.70% | 1.31% | 0.61% | 1.88 | 7.24% | 6.74% | 1.07 |
| #48 | 46.8% | 82.8% | 0.72% | 1.05% | 0.33% | 1.19% | 2.23% | 1.04% | 1.88 | 6.98% | 6.75% | 1.03 |
| #49 | 53.9% | 70.3% | 0.70% | 0.98% | 0.28% | 1.22% | 2.28% | 1.06% | 1.87 | 6.06% | 5.34% | 1.13 |
| #50 | 39.7% | 75.5% | 1.58% | 2.63% | 1.05% | 2.68% | 4.93% | 2.25% | 1.84 | 7.12% | 6.69% | 1.06 |
| #51 | 51.7% | 79.8% | 1.67% | 2.74% | 1.07% | 3.17% | 5.81% | 2.64% | 1.83 | 7.48% | 6.22% | 1.20 |
| #52 | 58.1% | 97.5% | 0.75% | 1.00% | 0.25% | 1.37% | 2.44% | 1.07% | 1.78 | 8.22% | 7.13% | 1.15 |
| #53 | 57.2% | 78.9% | 1.78% | 2.82% | 1.04% | 3.58% | 6.34% | 2.76% | 1.77 | 7.43% | 5.83% | 1.28 |
| #54 | 40.5% | 68.3% | 1.75% | 2.80% | 1.05% | 3.01% | 5.30% | 2.29% | 1.76 | 6.56% | 5.99% | 1.10 |
| #55 | 40.1% | 78.4% | 0.93% | 1.35% | 0.42% | 1.51% | 2.64% | 1.13% | 1.75 | 6.76% | 6.90% | 0.98 |
| #56 | 49.7% | 87.3% | 1.68% | 2.49% | 0.81% | 3.13% | 5.18% | 2.05% | 1.66 | 7.82% | 6.91% | 1.13 |
| #57 | 37.3% | 68.5% | 1.80% | 2.69% | 0.89% | 3.02% | 4.94% | 1.92% | 1.64 | 6.38% | 6.25% | 1.02 |
| #58 | 52.2% | 62.6% | 1.42% | 2.01% | 0.59% | 2.67% | 4.35% | 1.68% | 1.63 | 5.63% | 4.84% | 1.16 |
| #59 | 55.8% | 85.4% | 2.00% | 2.87% | 0.87% | 4.00% | 6.34% | 2.34% | 1.58 | 7.78% | 6.47% | 1.20 |
| #60 | 36.5% | 65.9% | 1.99% | 2.89% | 0.90% | 3.33% | 5.25% | 1.92% | 1.58 | 6.17% | 6.09% | 1.01 |
| #61 | 60.2% | 83.9% | 1.59% | 2.19% | 0.60% | 3.27% | 5.15% | 1.87% | 1.57 | 7.43% | 6.04% | 1.23 |
| #62 | 48.2% | 70.4% | 1.26% | 1.68% | 0.42% | 2.26% | 3.52% | 1.56% | 1.56 | 6.05% | 5.67% | 1.07 |
| #63 | 63.8% | 71.7% | 0.87% | 1.00% | 0.13% | 1.73% | 2.62% | 0.88% | 1.51 | 6.06% | 5.01% | 1.21 |
| #64 | 44.6% | 73.9% | 1.98% | 2.67% | 0.69% | 3.56% | 5.27% | 1.71% | 1.48 | 6.65% | 6.18% | 1.08 |
| #65 | 51.2% | 109.1% | 1.48% | 1.91% | 0.43% | 2.77% | 4.09% | 1.32% | 1.48 | 9.35% | 8.51% | 1.10 |
| #66 | 51.4% | 86.4% | 1.77% | 2.33% | 0.56% | 3.36% | 4.95% | 1.59% | 1.47 | 7.58% | 6.73% | 1.13 |
| #67 | 35.2% | 78.5% | 1.55% | 1.97% | 0.42% | 2.53% | 3.58% | 1.05% | 1.41 | 6.73% | 7.40% | 0.91 |
| #68 | 35.8% | 53.6% | 1.71% | 2.07% | 0.36% | 2.82% | 3.77% | 0.95% | 1.34 | 4.61% | 5.00% | 0.92 |
| #69 | 37.1% | 69.7% | 2.15% | 2.54% | 0.39% | 3.63% | 4.66% | 1.02% | 1.28 | 5.93% | 6.38% | 0.93 |
| #70 | 61.9% | 78.2% | 1.37% | 1.46% | 0.09% | 2.84% | 3.61% | 0.78% | 1.27 | 6.46% | 5.55% | 1.16 |
| #71 | 41.9% | 62.3% | 1.44% | 1.54% | 0.10% | 2.48% | 3.03% | 0.56% | 1.23 | 5.14% | 5.39% | 0.95 |
| #72 | 69.1% | 72.1% | 0.71% | 0.52% | -0.19% | 1.44% | 1.63% | 0.19% | 1.13 | 5.74% | 4.84% | 1.19 |
| #73 | 45.4% | 81.7% | 0.83% | 0.71% | -0.12% | 1.39% | 1.55% | 0.16% | 1.12 | 6.51% | 6.77% | 0.96 |
| #74 | 63.9% | 94.7% | 0.84% | 0.64% | -0.20% | 1.66% | 1.79% | 0.12% | 1.07 | 7.55% | 6.61% | 1.14 |
| #75 | 54.8% | 88.1% | 1.16% | 0.93% | -0.23% | 2.20% | 2.20% | 0.01% | 1.00 | 6.92% | 6.64% | 1.04 |
| #76 | 65.1% | 98.2% | 1.35% | 0.93% | -0.42% | 2.89% | 2.50% | -0.40% | 0.86 | 7.55% | 6.79% | 1.11 |
| #77 | 80.3% | 83.8% | 1.90% | 1.27% | -0.63% | 5.29% | 4.28% | -1.01% | 0.81 | 6.22% | 5.22% | 1.19 |
| #78 | 49.4% | 111.1% | 0.84% | 0.47% | -0.37% | 1.45% | 1.14% | -0.31% | 0.79 | 8.56% | 8.82% | 0.97 |
| #79 | 48.4% | 76.3% | 0.83% | 0.35% | -0.48% | 1.42% | 0.90% | -0.52% | 0.64 | 5.62% | 6.12% | 0.92 |
| #80 | 62.2% | 102.5% | 1.61% | 0.80% | -0.81% | 3.99% | 2.11% | -1.29% | 0.62 | 7.49% | 7.25% | 1.03 |
| #81 | 57.8% | 99.7% | 1.34% | 0.63% | -0.71% | 2.65% | 1.62% | -1.03% | 0.61 | 7.41% | 7.32% | 1.01 |
| #82 | 45.3% | 86.6% | 1.31% | 0.63% | -0.68% | 2.30% | 1.40% | -0.90% | 0.61 | 6.31% | 7.18% | 0.88 |
| #83 | 77.5% | 102.1% | 0.77% | 0.23% | -0.54% | 1.79% | 1.05% | -0.74% | 0.59 | 7.84% | 6.46% | 1.21 |
| #84 | 74.2% | 107.6% | 1.49% | 0.49% | -1.00% | 3.64% | 1.70% | -1.95% | 0.47 | 7.82% | 6.97% | 1.12 |
| #85 | 77.4% | 94.6% | 1.05% | 0.18% | -0.87% | 2.59% | 0.94% | -1.65% | 0.36 | 6.87% | 6.00% | 1.14 |
| #86 | 62.0% | 98.7% | 1.60% | 0.31% | -1.29% | 3.36% | 0.99% | -2.37% | 0.30 | 6.68% | 7.00% | 0.95 |
| #87 | 76.6% | 129.7% | 0.80% | 0.00% | -0.80% | 1.85% | 0.40% | -1.45% | 0.21 | 9.92% | 8.28% | 1.20 |
| #88 | 58.5% | 84.2% | 0.85% | 0.02% | -0.83% | 1.60% | 0.30% | -1.29% | 0.19 | 6.01% | 6.16% | 0.98 |
| #89 | 60.6% | 94.5% | 0.75% | -0.06% | -0.81% | 1.41% | 0.14% | -1.27% | 0.10 | 6.79% | 6.77% | 1.00 |
| #90 | | | | | | | | | | | | |