CAPITA FINANCIAL SOFTWARE

HFS Growth Portfolio 1

Source: Capita Financial Software Limited, including data © Financial Express Ltd — Graham Legg on 19th September 2011

HFS Growth Portfolio 1

Portfolio name:	HFS Growth Portfolio 1
Benchmark:	Halifax Liquid Gold 10K TR
Valuation type:	Current holdings

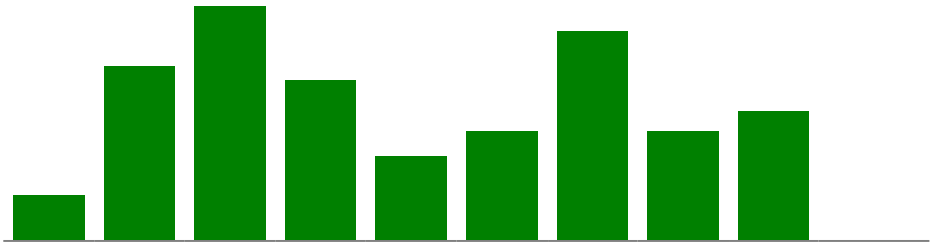
The specified holdings are treated as the current values, and each fund is projected backwards to give historic values for each fund, and therefore for the portfolio as a whole.

Portfolio past performance

Cumulative perf. %		Benchmark
1 year	1.24	0.25
2 years	5.99	0.39
3 years	12.64	0.62
4 years	17.53	1.55
5 years	20.20	2.50
6 years	23.79	3.23
7 years	30.78	4.19
8 years	34.67	
9 years	39.33	
10 years		

Percentage gain/loss in each 12-month period (most recent first)

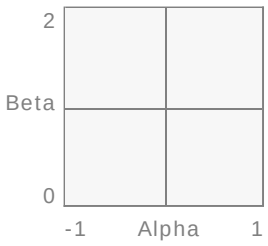
Yr 1	Yr 2	Yr 3	Yr 4	Yr 5	Yr 6	Yr 7	Yr 8	Yr 9	Yr 10
1.24	4.69	6.28	4.34	2.27	2.98	5.65	2.98	3.46	



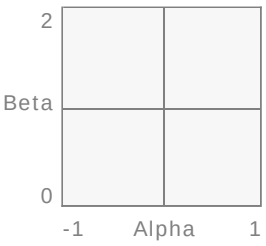
Portfolio statistics (bid-to-bid monthly returns, relative to benchmark)

	1yr	3yr	5yr
Volatility	0.41	0.61	0.53
Sharpe ratio	0.21	0.51	0.31
Alpha		0.35	0.34
Beta		-0.43	-0.37
Information ratio	0.21	0.51	0.46
R-squared		0.00	0.00

3yr alpha vs. beta



5yr alpha vs. beta



Portfolio constituents (statistics relative to portfolio)

	Holding	Relative performance			Alpha			Beta			R-squared		
	% of portfolio	1yr	3yr	5yr	1yr	3yr	5yr	1yr	3yr	5yr	1yr	3yr	5yr
Invesco Perp Monthly Income Plus Acc	5.0%	-0.61	+12.51	+5.34	0.02	0.13	-0.05	0.56	1.74	1.58	0.01	0.07	0.06
M&G Corporate Bond A Acc GBP	15.0%	+0.91	+19.97	+15.17	-0.11	-0.07	-0.31	2.69	2.62	2.66	0.93	0.82	0.82
M&G Gilt & Fixed Interest Income A Acc GBP	20.0%	+2.08	+13.17	+12.40	-0.03	-0.31	-0.45	2.93	2.90	3.02	0.69	0.68	0.72
Premier UK Money Market	60.0%	-0.83	-8.42	-7.07	0.04	0.10	0.20	0.02	0.04	0.02	0.03	0.03	0.01