CAPITA FINANCIAL SOFTWARE

HFS Growth Portfolio 2

Source: Capita Financial Software Limited, including data © Financial Express Ltd Graham Legg on 20th September 2011

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Portfolio name:	HFS Growth Portfolio 2
Benchmark:	Halifax Liquid Gold 10K TR
Valuation type:	Current holdings

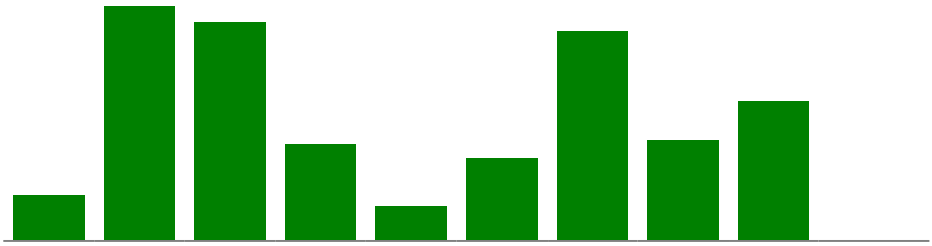
The specified holdings are treated as the current values, and each fund is projected backwards to give historic values for each fund, and therefore for the portfolio as a whole.

Portfolio past performance

Cumulative perf. %		Benchmark
1 year	1.72	0.25
2 years	10.66	0.39
3 years	19.80	0.62
4 years	24.10	1.55
5 years	25.69	2.50
6 years	29.61	3.23
7 years	39.77	4.19
8 years	45.07	
9 years	52.68	
10 years		

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

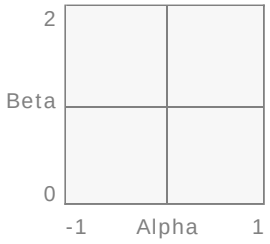
Yr 1	Yr 2	Yr 3	Yr 4	Yr 5	Yr 6	Yr 7	Yr 8	Yr 9	Yr 10
1.72	8.78	8.26	3.59	1.28	3.13	7.84	3.79	5.25	



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

	1yr	3yr	5yr
Volatility	0.68	1.11	0.96
Sharpe ratio	0.18	0.45	0.26
Alpha		0.79	0.56
Beta		-12.53	-2.60
Information ratio	0.18	0.44	0.33
R-squared		0.04	0.03

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	15.0%	-1.09	+5.35	-0.15	-0.11	-0.26	-0.24	1.23	1.90	1.74	0.12	0.26	0.24
M&G Corporate Bond A Acc GBP	25.0%	+0.43	+12.81	+9.68	-0.05	0.03	-0.08	1.60	1.53	1.55	0.91	0.92	0.92
M&G Gilt & Fixed Interest Income A Acc GBP	30.0%	+1.60	+6.01	+6.91	0.09	0.01	-0.04	1.40	1.27	1.37	0.44	0.43	0.49
Premier UK													