

20 October 2011

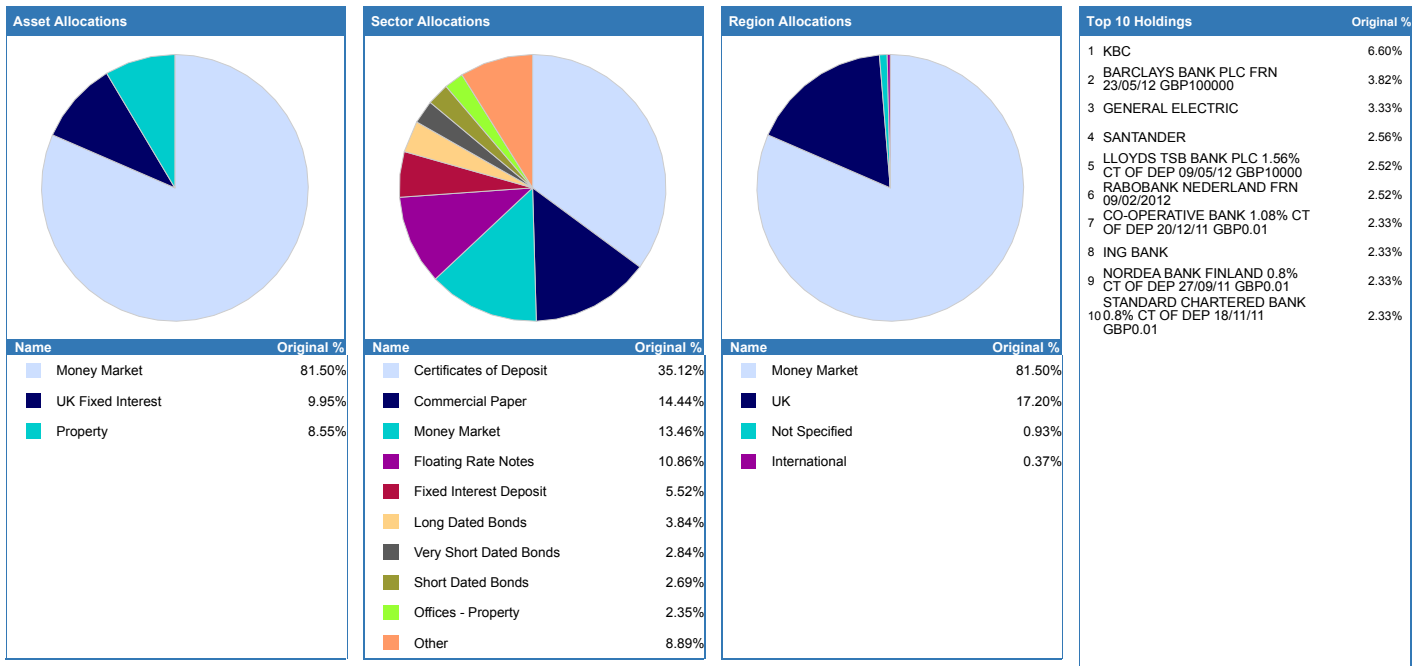
Portfolio Composition		1 Year					3 Year			FE Crown Rating
Fund Manager	Name	Original % Holding	Hist. Yield	Perf.	Est. Contrb.	Qtl	Perf.	Est. Contrb.	Qtl	
Aberdeen Unit Trusts & OEICs	Cash - Aug 90	40.00	0.28	0.34	0.14	1	2.37	0.95	2	★★★★
Premier Asset Management	UK Money Market - Jan 95	40.00	0.33	0.37	0.15	1	3.83	1.53	1	★★★★
Legal & General UT Mgr Ltd	UK Property Trust - Feb 06	10.00	2.83	4.41	0.44	1	10.45	1.05	2	★★★
M&G UK	Gilt & Fixed Interest Income - Jan 95	10.00	1.47	9.22	0.92	1	31.93	3.19	1	★★★
Total Portfolio		100.00	0.67	1.69			6.49			
Selected Benchmark	FTSE All Share - Dec 85			-1.48			52.81			

Performance figures to last price date, and ordered by largest original holdings.

Estimated contribution values are based on the percentage weightings being correct at the start of the analysed performance period.

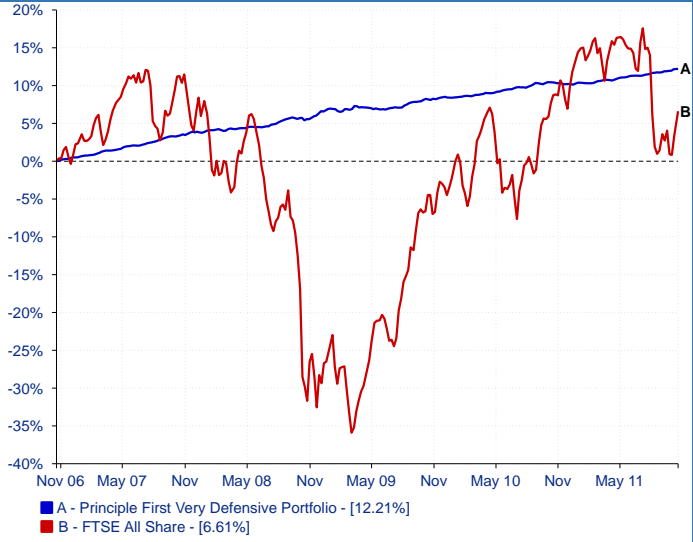
Portfolio Ratios						
Fund Manager	Name	Volatility	Alpha	Beta	Sharpe	r ²
Aberdeen Unit Trusts & OEICs	Cash - Aug 90	0.46	0.90	-0.01	0.00	0.04
Premier Asset Management	UK Money Market - Jan 95	0.45	1.32	0.00	0.00	0.01
Legal & General UT Mgr Ltd	UK Property Trust - Feb 06	5.19	1.26	0.15	0.00	0.28
M&G UK	Gilt & Fixed Interest Income - Jan 95	7.48	9.44	-0.07	0.68	0.03
Total Portfolio		0.82	1.95	0.00	0.00	0.00
Selected Benchmark	FTSE All Share - Dec 85	17.78	n/a	n/a	0.14	n/a

Ratio figures based on last 36 months total return performance. Ratio figures are annualised where applicable. The benchmark for each holding is the portfolio benchmark.

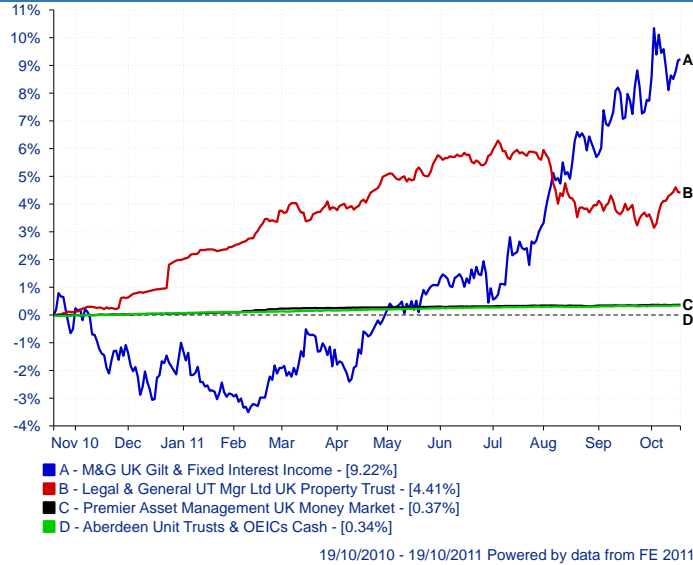


Portfolio breakdown and holdings are based on latest published data for each constituent which may have different publication dates. Portfolio start date is required to calculate current weightings.

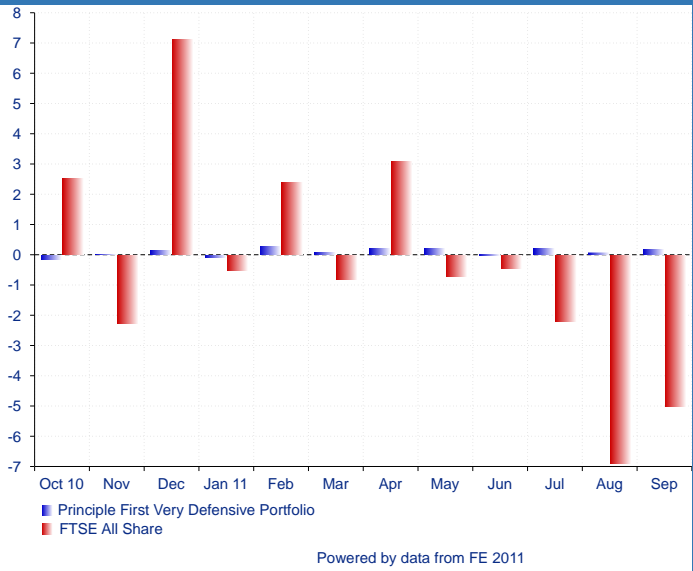
Portfolio Backtested vs. Benchmark over 5 years



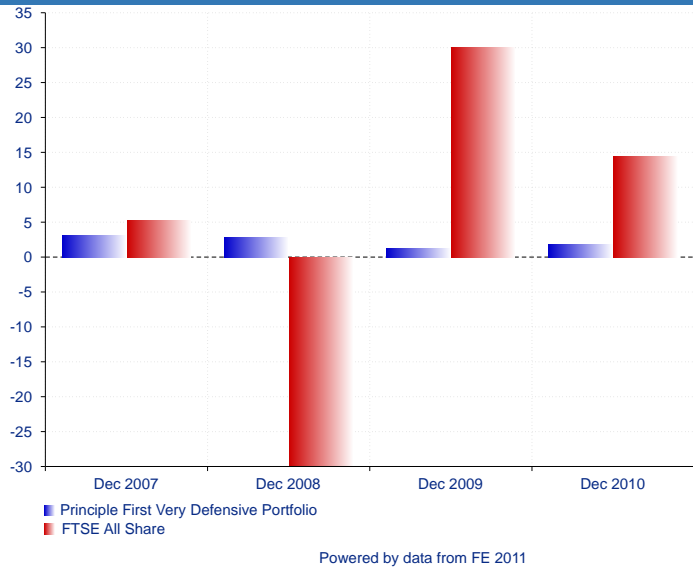
Relative Performance of Holdings over 1 year



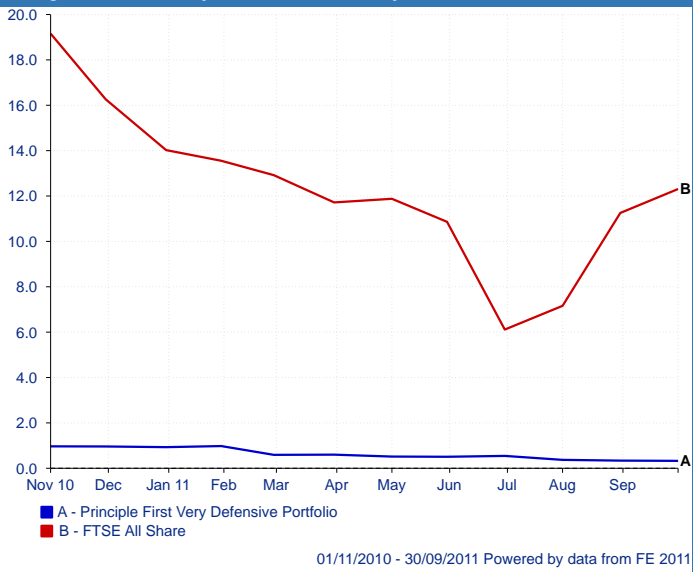
Short Term Monthly Discrete Performance over 1 year



Long Term Yearly Discrete Performance over 5 years



Rolling 6 months Volatility vs. Benchmark over 1 year



Weekly Omega chart over 1 year

