

HANCOCK HORIZON INVESTMENTS

Large Cap Core As of September 30, 2011

Product Details

Inception Date 12/31/1998
 Strategy Large Cap Core
 Benchmark Russell 1000

Investment Strategy

Highly disciplined quantitative approach.

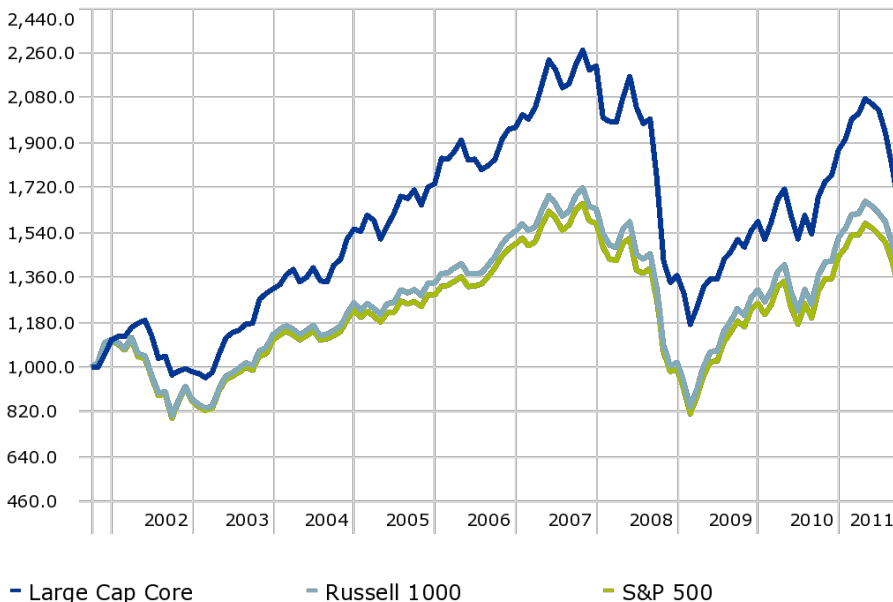
Focus is on both value and growth stocks of reasonably priced companies with high financial quality and trading liquidity.

The goal is to produce enhanced return while minimizing risk.

Investment Team

John Portwood, CFA, Chief Investment Strategist
 David Lundgren, CFA, Director of Equities

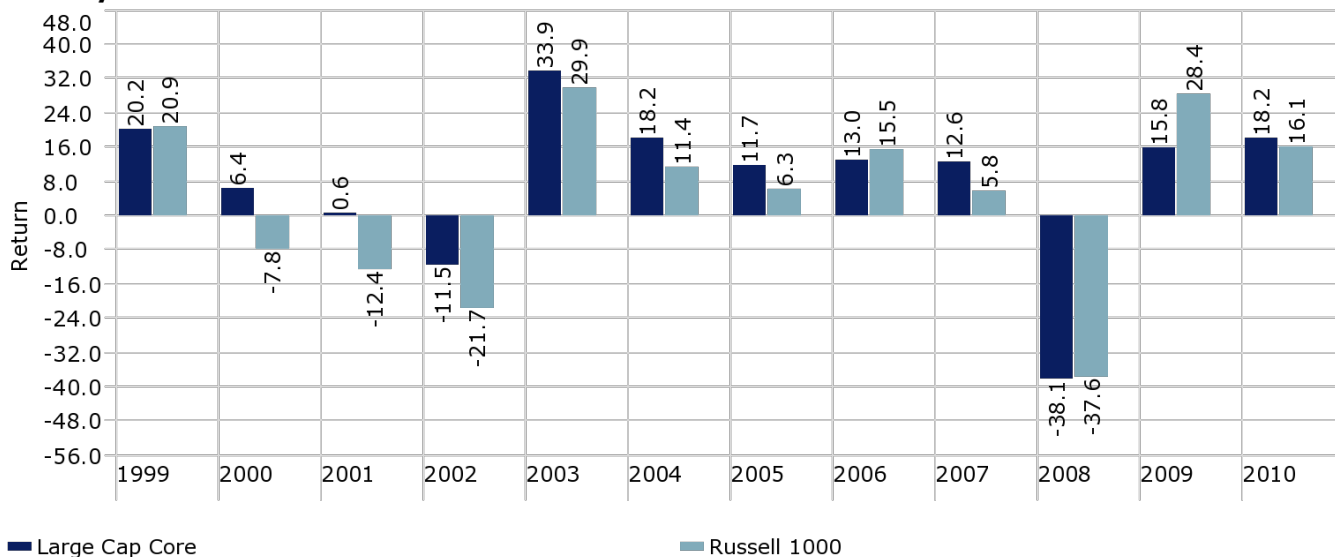
Investment Growth



Time Weighted Returns as of September 30, 2011

	Last Quarter	YTD	1 year	3 years*	5 years*	10 years*	Since Inception*
Large Cap Core	-19.0	-12.1	-2.2	-2.2	-2.1	5.1	5.2
Russell 1000	-14.7	-9.2	0.9	1.6	-0.9	3.3	1.5

Year by Year Returns



*Annualized. Performance quoted represents past performance and is not indicative of future results. Investments are not bank deposits or obligations, are not guaranteed by any bank, and are not insured or guaranteed by the FDIC, the Federal Reserve Board, or any other government agency. Investments involve risks, including possible loss of principle. You may contact your marketing or sales representative to obtain a GIPS compliant presentation and/or a list of all firm composites. Returns are gross of fees and calculated in U.S. dollars

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As of September 30, 2011

Portfolio Characteristics

	Large Cap Core	Russell 1000
P/E Ratio	11.7	12.9
P/B Ratio	1.9	1.9
Dividend Yield	1.9%	2.3%
Avg Cap*	\$28,653.3	\$12,667.0
Weighted Avg Cap*	\$34,922.5	\$77,006.7

*In millions

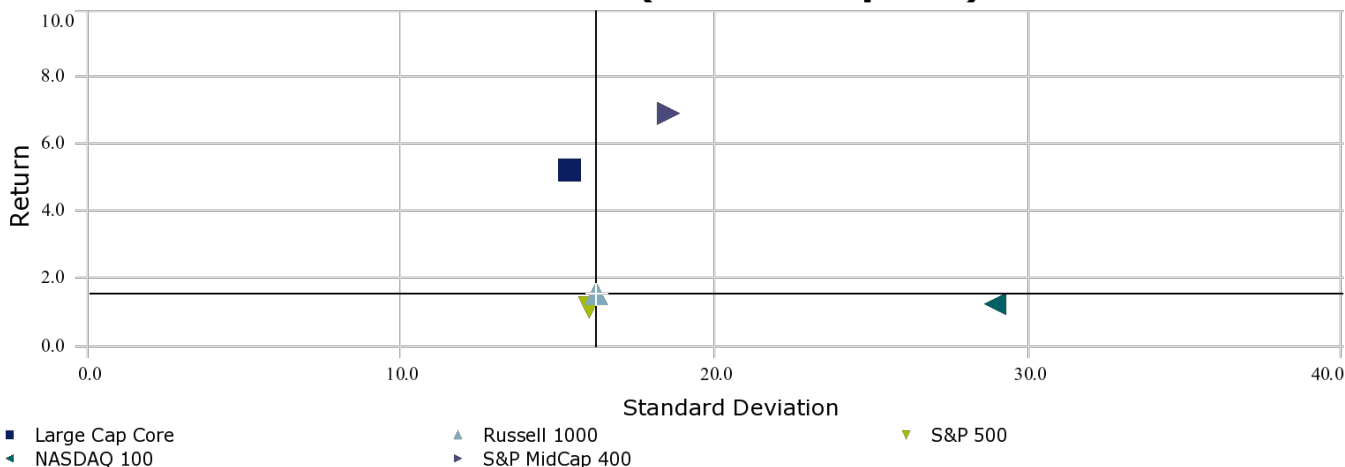
Risk and Return Profile[^]

	Large Cap Core	Russell 1000
Standard Deviation**	15.4	16.2
Sharpe Ratio	0.24	0.0
Alpha	3.48	N/A
Beta	0.8	1.0
R2	0.77	N/A
Up Capture Ratio	95.2%	N/A
Down Capture Ratio	70.8%	N/A

[^]Since inception

**Annualized

Risk-Reward (Since Inception)



Sector Diversification (%)

Consumer Discretionary	16.6
Consumer Staples	8.2
Energy	7.2
Financials	10.8
Healthcare	14.2
Industrials	14.4
Information Technology	15.4
Materials	6.4
Telecom Services	1.7
Utilities	5.1

Top 10 Holdings (%)

International Business Machines Corp	2.0
Apple, Inc.	1.9
Tractor Supply	1.7
TJX Companies	1.6
Chevron Corp	1.6
AmerisourceBergen Corp	1.5
W.W. Grainger, Inc.	1.5
Constellation Brands Inc. A	1.4
Consolidated Edison, Inc.	1.4
FirstEnergy Corp	1.4

Holdings are subject to change. The top holdings, as well as other data, are as of the period indicated, and should not be considered a recommendation to purchase, hold, or sell any particular security. There is no assurance that any of the securities noted will remain in a portfolio at the time you receive this fact sheet. Actual holdings and percentage allocation in individual client portfolios may vary and are subject to change. It should not be assumed that any of the holdings discussed were, or will prove to be, profitable, or that the investment recommendations or decisions we make in the future will be profitable. A list of all securities held in this strategy in the prior year is available upon request