

Fundamentals

Price to Earnings Ratio*	18.32x
Price to Sales Ratio*	1.72x
Sharpe Ratio*	0.97
Dividend Yield*	1.87%
52 Week High/Low**	3207 / 2637

*Trailing 12 months data for current year portfolio

**Trailing 12 months

Market Cap Breakdown

Large Cap (> \$10 Bn)	95.99%
Mid Cap (\$2 Bn - \$10 Bn)	4.01%
Small Cap (\$0.1 Bn - \$2 Bn)	0.00%

Top 5 Industry Breakdown

Consumer Staples	23.52%
Consumer Discretionary	15.20%
Financials	14.49%
Health Care	11.63%
Industrials	11.16%

Factor 500 Index

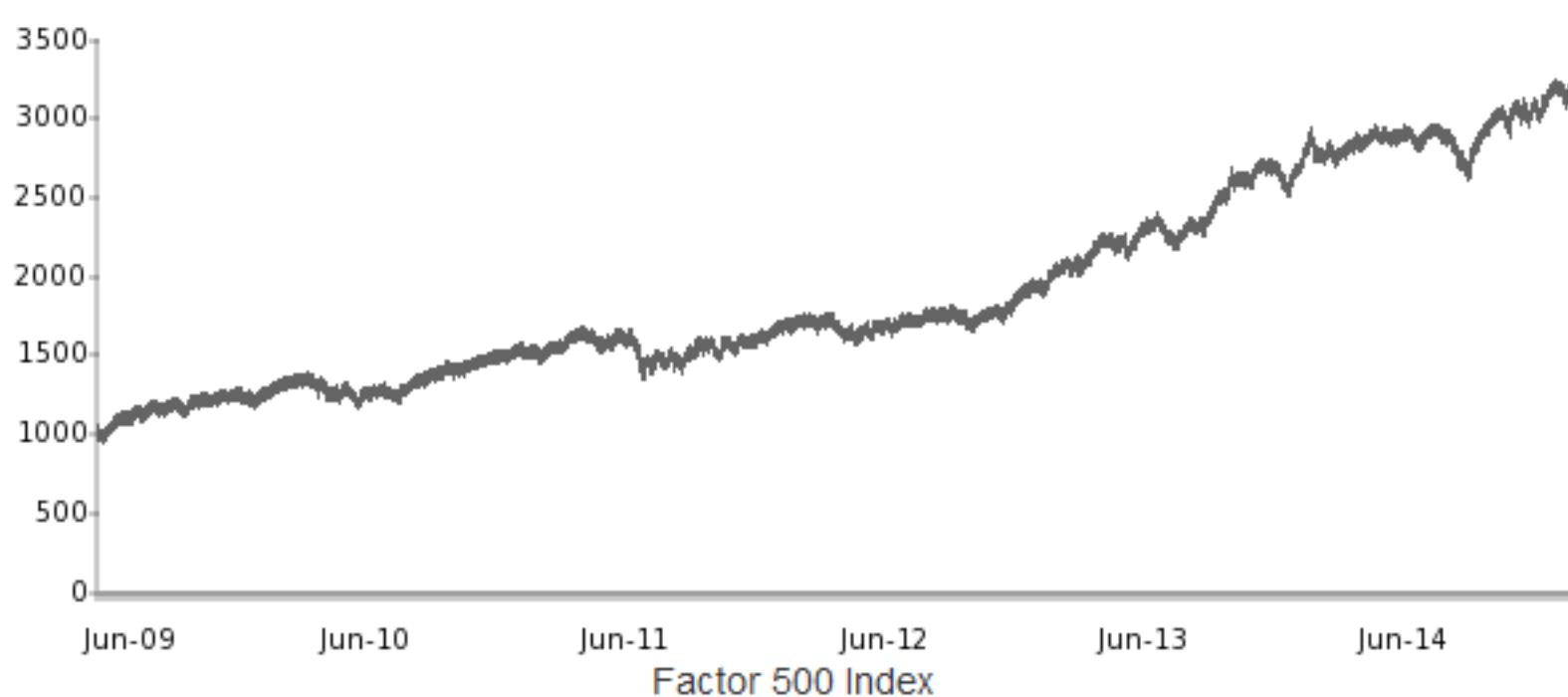
Index Description

The Factor 500 Index by Factor Technologies seeks concentrated multifactor exposure within the large-capitalization segment of the U.S. market. The Index is comprised of the 500 largest companies ranked by market capitalization, subject to a minimum market capitalization of US\$ 2000 Million and trailing 6-month average daily turnover of at least US\$ 1 Million. The Index reconstitutes annually on last trading day of June and rebalances quarterly on the last trading days of September, December, and March. Index constituents are Factor Weighted based on the following metrics: sales-to-market ratio; the average of trailing 3-, 6-, and 12-month total returns; trailing 12-month price volatility; gross profitability; change in shares outstanding; and shareholder payout comprising the trailing 12-month total dividends plus net share repurchases. The Index was established with a base value of 1000 as of June 30, 2009.

Index Characteristics

Base Date	06/30/2009
No. of Constituents	498
Total Market Cap (\$ Mn)	19,998,847
Average Market Cap (\$ Mn)	40,158
Median Market Cap (\$ Mn)	20,357
Largest Constituent (\$ Mn)	724,773
Smallest Constituent (\$ Mn)	3,633

Performance Graph



Top 10 Constituents

Company Name	ISIN	Industry	Weight
Wal-Mart Stores, Inc.	US9311421039	Consumer Staples	4.11%
The Travelers Cos., Inc.	US89417E1091	Financials	3.79%
CVS Health Corp.	US1266501006	Consumer Staples	3.76%
Lowe's Cos., Inc.	US5486611073	Consumer Discretionary	3.68%
Illinois Tool Works, Inc.	US4523081093	Industrials	3.41%
Apple, Inc.	US0378331005	Information Technology	3.28%
Anthem, Inc.	US0367521038	Health Care	3.25%
The Home Depot, Inc.	US4370761029	Consumer Discretionary	3.23%
UnitedHealth Group, Inc.	US91324P1021	Health Care	2.68%
PepsiCo, Inc.	US7134481081	Consumer Staples	2.65%

Risk & Return Statistics

Statistic	QTD	YTD	1 Year	3 Year	Since Base Date
Beta	0.93	0.93	0.92	0.93	0.81
Correlation	0.95	0.95	0.92	0.89	0.93
Cumulative Return	3.94%	3.94%	13.46%	22.73%	21.21%
Standard Deviation	13.70%	13.70%	11.87%	12.36%	13.76%

**All returns for period greater than 1 year are annualized