



# 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

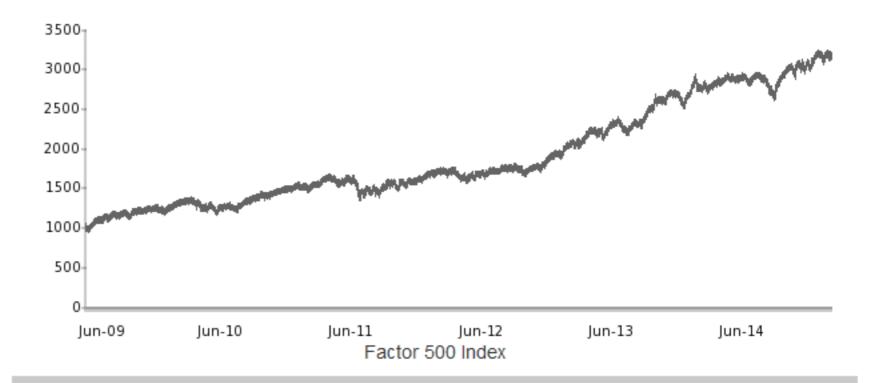
| Base Date                    | 06/30/2009 |
|------------------------------|------------|
| No. of Constituents          | 498        |
| Total Market Cap (\$ Mn)     | 19,998,847 |
| Average Market Cap (\$ Mn)   | 40,158     |
| Median Market Cap (\$ Mn)    | 20,357     |
| Largest Constituent (\$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

# 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 |

<sup>\*</sup>Trailing 12 months data for current year portfolio

# Performance Graph



### 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% |

### 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%          |

<sup>\*\*</sup>All returns for period greater than 1 year are annualized

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<sup>\*\*</sup>Trailing 12 months