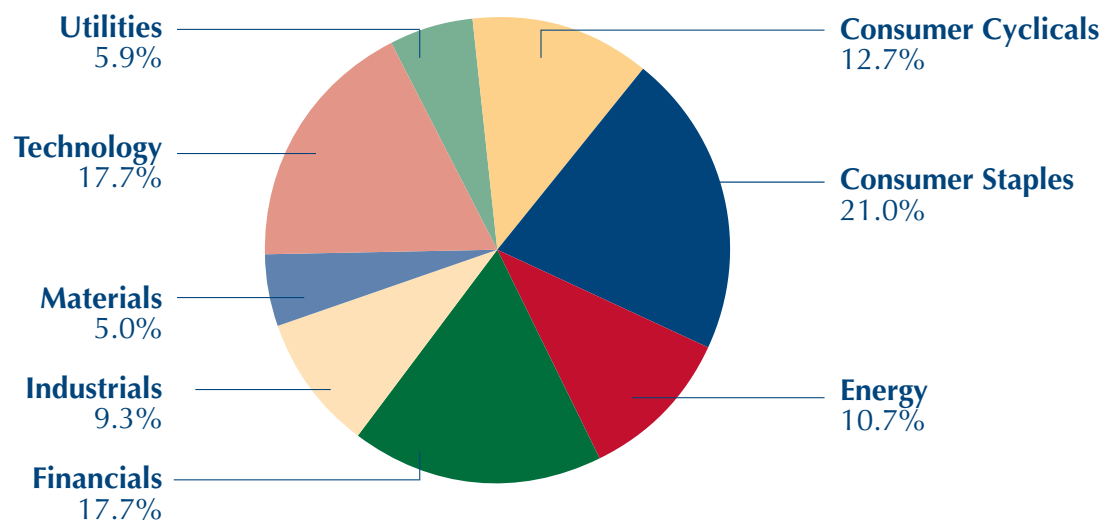


Quantitative Value Momentum

QVM: Large Cap

Sector Allocation

As of 06/30/10



Characteristics

As of 06/30/10

	QVM	Russell 1000 Value	Russell 1000
Price/Earnings (Projected)	10.7x	11.5x	12.5x
Price/Sales	0.9x	1.1x	1.2x
Price/Book	1.77x	1.38x	1.93x
Weighted Average Capitalization	\$36.51B	\$63.10B	\$66.28B
Median Capitalization	\$10.85B	\$3.81B	\$4.23B

