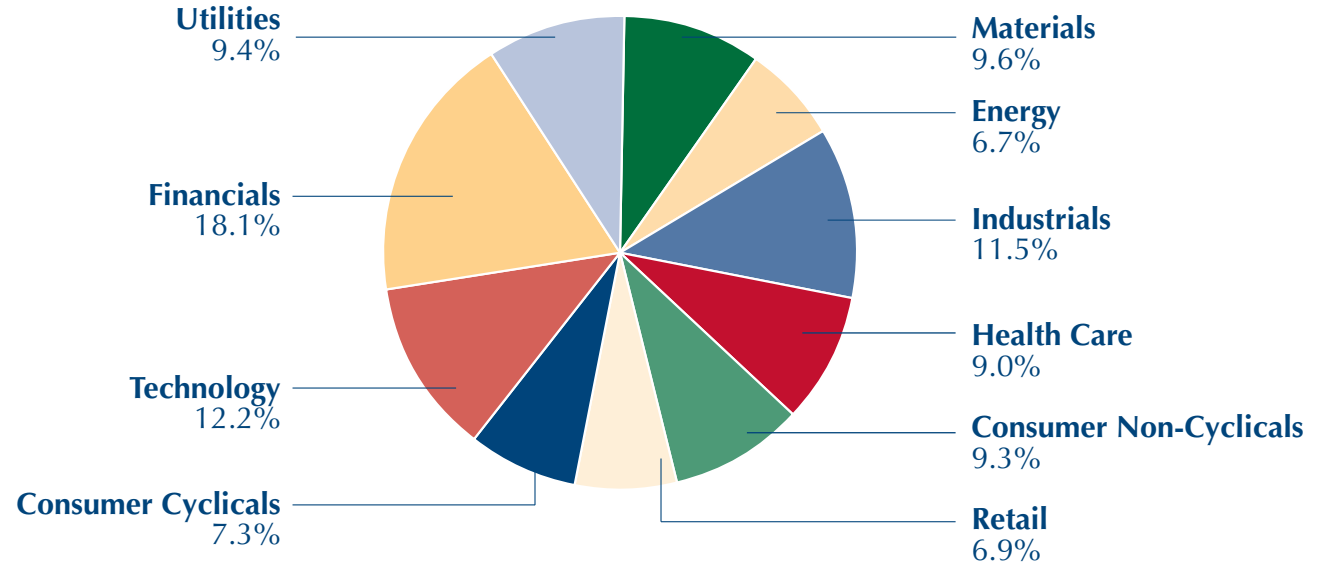


Quantitative Value Momentum

QVM: Small/Mid Cap

Sector Allocation

As of 06/30/10



Characteristics

As of 06/30/10

| | QVM SMID | Russell 2500 Value | Russell 2500 |
|---------------------------------|----------|--------------------|--------------|
| Price/Earnings (Projected) | 11.9x | 12.7x | 14.1x |
| Price/Sales | 0.7x | 0.9x | 1.0x |
| Price/Book | 1.46x | 1.21x | 1.68x |
| Weighted Average Capitalization | \$2.04B | \$2.01B | \$2.02B |
| Median Capitalization | \$0.96B | \$0.53B | \$0.55B |

