

Blue Chip Value Fund

Portfolio Characteristics – July 31, 2010

Number of Issues

52

Market Capitalization

	<u>Portfolio</u>	<u>S&P 500</u>
Weighted Average	50.9 Bil	\$76.7 Bil
Median	\$19.4 Bil	\$9.3 Bil

Portfolio Diversification

	<u>% of Portfolio</u>	<u>S&P 500 % of Portfolio</u>
Consumer Staples	9.2	10.4
Consumer Cyclical	10.7	12.9
Commercial Services	4.7	2.4
Basic Materials	5.8	3.0
Capital Goods	4.4	7.8
Technology	12.2	12.8
Energy	9.8	10.3
Communications	6.1	7.3
Utilities	6.1	3.6
Interest Rate Sensitive	13.6	15.5
Medical/Healthcare	11.4	10.7
REITs	0.0	1.4
Transportation	4.3	1.9
Cash	1.7	—

Portfolio Characteristics

	<u>Portfolio Averages</u>	<u>S&P 500</u>
P/E Ratio (LTM EPS)	14.3%	16.7%
Price/Cash Flow	8.0x	9.8x
Estimated 1-Year Expected EPS Growth	12.4%	15.5%
Beta (vs S&P 500)	1.03	1.00
Debt/Total Capital	32.8%	34.0%
Dividend Yield	1.9%	2.1%