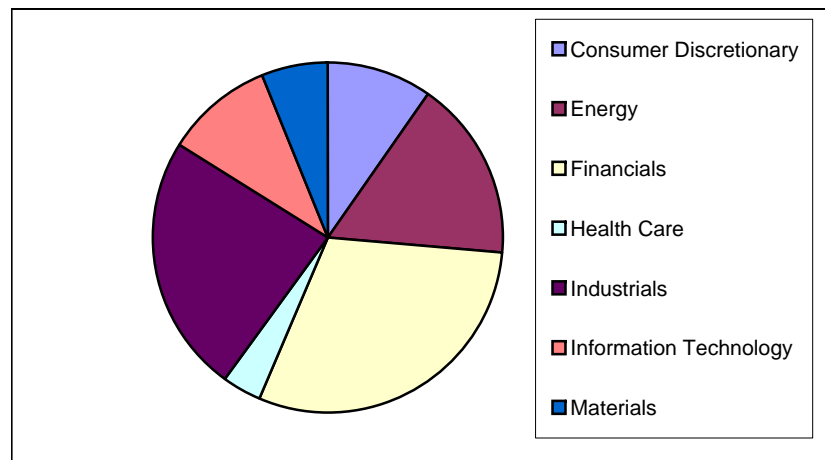


Upside Plus Strategy

Economic Sector Diversification — Equities Only

As of December 29, 2006

Economic Sector	Weighting
Consumer Discretionary	9.6%
Energy	16.9%
Financials	29.9%
Health Care	3.5%
Industrials	24.0%
Information Technology	9.8%
Materials	6.2%



Portfolio Statistics

Number of Stocks	29
Weighted Average Market Cap. (\$ Mil.)	2,250
Median Market Cap. (\$ Mil.)	1,755
P/E Ratio	15.4
Price/Cash Flow Ratio	12.8
Price/Sales Ratio	1.8
Price/Book Value Ratio	3.3
Return on Equity (%)	27.5
Dividend Yield (%)	0.6
Beta	1.12
Long-Term Expected Profit Growth (%)	16.5
P/E Ratio — Current Year Est.	15.2
P/E Ratio — Next Year Est.	13.7