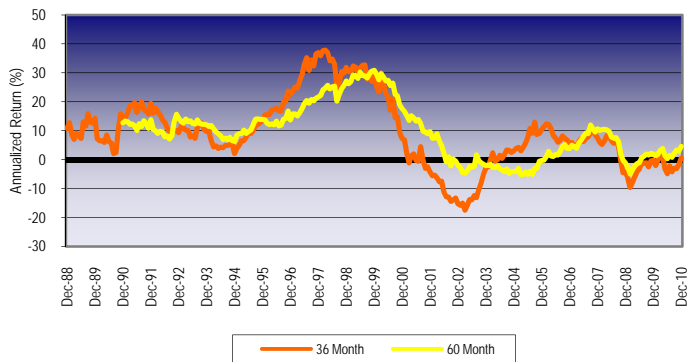


# Surz Style Pure LgCore

Through Dec-10

Oct-10	Nov-10	Dec-10	3 Month	YTD
4.16	1.89	7.29	13.87	14.97

## Rolling Returns



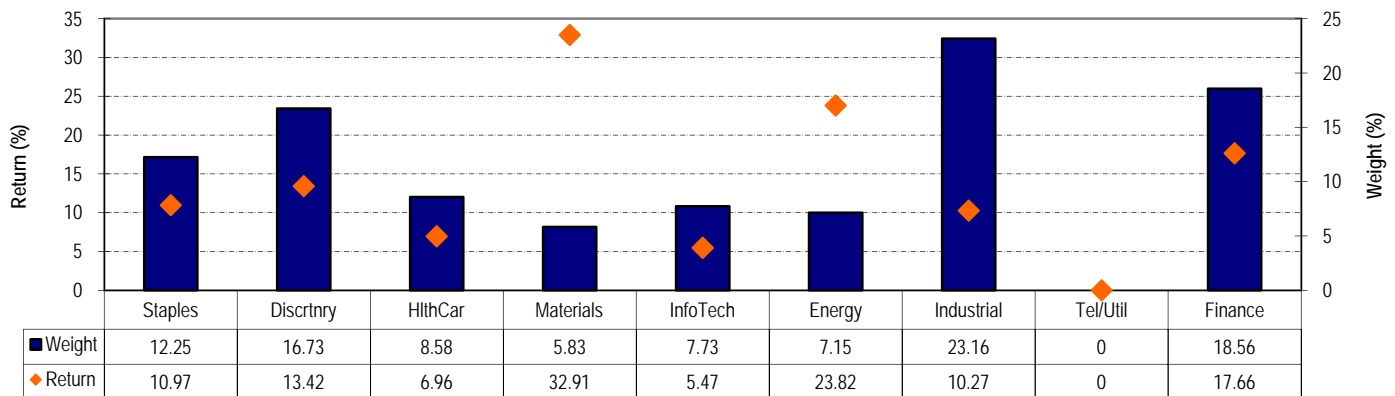
## Risk & Return Statistics

	1 Year	3 Year	5 Year	10 Year
Annualized Return	14.97	0.56	4.6	2.13
Standard Deviation	20.54	20.34	16.42	14.72
Down-Market Capture (%)	111.24	87.04	82.74	83.06
Sharpe Ratio	0.77	0.09	0.21	0.06
Best Month	7.68	7.95	7.95	10.77
Worst Month	-8.87	-14.66	-14.66	-14.66
Best 3 Months	14.21	20.34	20.34	20.34
Worst 3 Months	-13.66	-26.94	-26.94	-26.94
Best 12 Months	14.97	46.61	46.61	46.61
Worst 12 Months	14.97	-36.08	-36.08	-36.08

## Characteristics by Sector

	Staples	Discrtnry	HlthCar	Materials	InfoTech	Energy	Industrial	Tel/Util	Finance	TOTAL
Market Cap (Bil \$)	96.00	39.70	31.76	27.09	71.11	47.95	46.61	0.00	72.07	55.81
P/E Ratio	17.40	14.67	13.73	17.18	11.48	13.08	16.50	99.00	15.66	15.11
Dividend Yield (%)	2.69	1.63	1.24	2.35	0.72	1.29	2.31	0.00	1.32	1.77
Return (%)	10.97	13.42	6.96	32.91	5.47	23.82	10.27	0.00	17.66	13.89
Weight (%)	12.25	16.73	8.58	5.83	7.73	7.15	23.16	0.00	18.56	1.78

## Sector Return & Benchmark Weighting



## 10 Largest Constituents

Security Description	Weight	Return	Sector
INTEL CORP	0.03	9.06	Information Technology
MICROSOFT	0.03	-4.79	Information Technology
UTD PARCEL	0.03	26.31	Industrial
CORNING INC	0.03	1.60	Information Technology
HEWLETT-PCK	0.03	-16.25	Information Technology
ILL TOOL WK	0.03	-0.44	Industrial
PNC FINL SV	0.03	21.29	Finance
STATE ST CP	0.03	7.44	Finance
SIMON PPTY	0.03	25.66	Finance
IMPRL OIL	0.03	11.08	Energy

## Worst Impact

Security Description	Weight	Return	Sector
HEWLETT-PCK	0.03	-16.25	Information Technology
MEDTRONIC	0.02	-18.57	Health Care
MICROSOFT	0.03	-4.79	Information Technology
COVIDIEN PL	0.02	-9.20	Health Care
AMGEN INC	0.02	-5.49	Health Care

## Best Impact

Security Description	Weight	Return	Sector
POTASH SASK	0.01	92.74	Information Technology
UTD PARCEL	0.03	26.31	Information Technology
OCCID PETE	0.03	30.97	Industrial
SIMON PPTY	0.03	25.66	Information Technology
BROOKFIELD	0.02	36.87	Information Technology