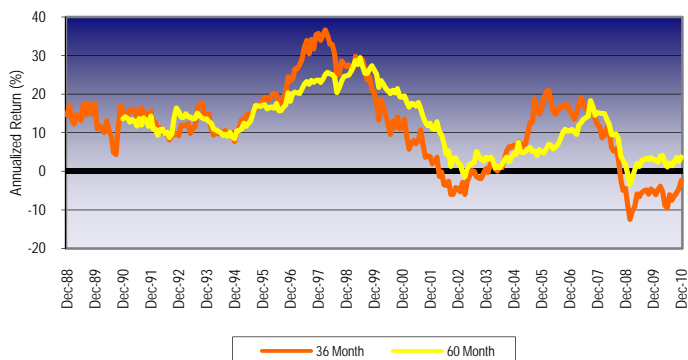


Surz Style Pure LgValue

Through Dec-10

Oct-10	Nov-10	Dec-10	3 Month	YTD
3.59	-1.43	6.09	8.32	13.43

Rolling Returns



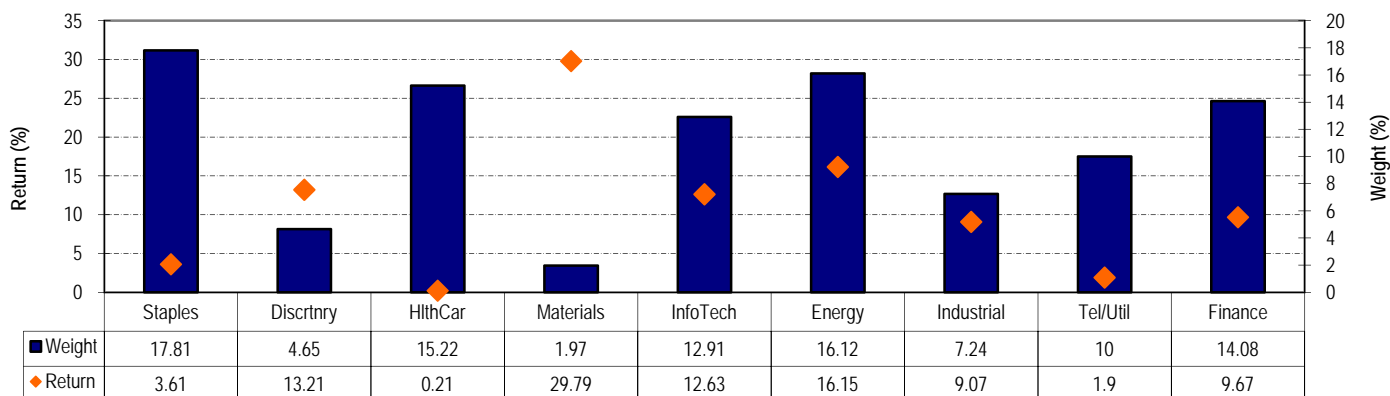
Risk & Return Statistics

	1 Year	3 Year	5 Year	10 Year
Annualized Return	13.43	-2.41	3.69	4.34
Standard Deviation	16.91	20.85	17.11	15.32
Down-Market Capture (%)	77.46	86.32	88.3	81.92
Sharpe Ratio	0.82	-0.05	0.16	0.2
Best Month	7.68	8.71	8.71	11.14
Worst Month	-7.17	-15.98	-15.98	-15.98
Best 3 Months	12.19	27.15	27.15	27.15
Worst 3 Months	-10.51	-24.12	-24.12	-24.12
Best 12 Months	13.43	50.15	50.15	50.15
Worst 12 Months	13.43	-41.57	-41.57	-41.57

Characteristics by Sector

	Staples	Discrtnry	HlthCar	Materials	InfoTech	Energy	Industrial	Tel/Util	Finance	TOTAL
Market Cap (Bil \$)	113.26	53.92	103.59	36.58	140.76	175.65	101.16	73.39	62.46	109.11
P/E Ratio	14.73	11.38	12.58	6.36	10.86	10.77	13.15	10.61	9.38	11.34
Dividend Yield (%)	3.18	2.00	3.32	1.88	2.12	3.18	2.73	4.95	1.25	2.86
Return (%)	3.61	13.21	0.21	29.79	12.63	16.15	9.07	1.90	9.67	8.32
Weight (%)	17.81	4.65	15.22	1.97	12.91	16.12	7.24	10.00	14.08	4.78

Sector Return & Benchmark Weighting



10 Largest Constituents

Security Description	Weight	Return	Sector
EXXON MOBIL	0.07	10.69	Energy
WAL-MART	0.04	3.97	Consumer Staples
JOHNSN&JHNS	0.04	-0.12	Health Care
MICROSOFT	0.04	-3.45	Information Technology
INTL BUS MA	0.04	14.27	Information Technology
AT&T INC	0.04	11.95	Telecom-Utilities
CHEVRON COR	0.03	22.16	Energy
PFIZER INC	0.03	-0.44	Health Care
PROCTR & GM	0.03	21.75	Consumer Staples
GEN ELEC	0.03	39.32	Industrial

Worst Impact

Security Description	Weight	Return	Sector
DEUTSCHE AG	0.01	-24.81	Finance
MICROSOFT	0.04	-3.45	Information Technology
ABBOTT LABS	0.02	-7.20	Health Care
TRNSOCEAN	0.00	-24.93	Energy
EXELON	0.01	-11.41	Telecom-Utilities

Best Impact

Security Description	Weight	Return	Sector
GEN ELEC	0.03	39.32	Energy
CHEVRON COR	0.03	22.16	Consumer Staples
EXXON MOBIL	0.07	10.69	Health Care
CONOCOPHILL	0.02	37.10	Information Technology
PROCTR & GM	0.03	21.75	Information Technology