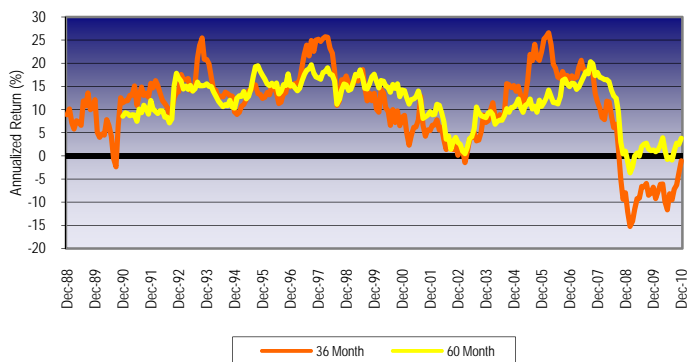


Surz Style Pure MidCore

Through Dec-10

Oct-10	Nov-10	Dec-10	3 Month	YTD
4.35	3.01	7.48	15.53	26.7

Rolling Returns



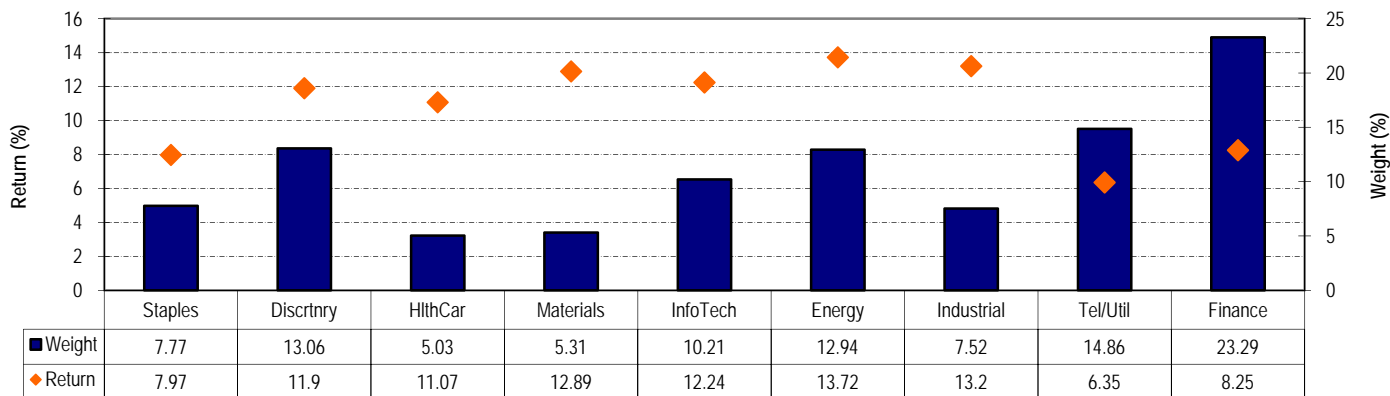
Risk & Return Statistics

	1 Year	3 Year	5 Year	10 Year
Annualized Return	26.7	-1.08	3.81	7.2
Standard Deviation	21.29	25.24	20.44	17.58
Down-Market Capture (%)	102.51	108.61	108.55	93.17
Sharpe Ratio	1.21	0.05	0.17	0.35
Best Month	11.18	11.18	11.18	11.18
Worst Month	-7.60	-21.37	-21.37	-21.37
Best 3 Months	19.51	22.77	22.77	22.77
Worst 3 Months	-10.65	-38.3	-38.3	-38.3
Best 12 Months	26.7	49.9	49.9	49.9
Worst 12 Months	26.7	-44.2	-44.2	-44.2

Characteristics by Sector

	Staples	Discrtnry	HlthCar	Materials	InfoTech	Energy	Industrial	Tel/Util	Finance	TOTAL
Market Cap (Bil \$)	7.41	7.06	6.11	6.91	7.68	7.31	7.01	6.07	6.21	6.92
P/E Ratio	17.52	17.20	15.38	19.23	14.96	20.20	18.98	18.99	20.45	17.89
Dividend Yield (%)	1.45	1.02	0.39	1.50	0.63	1.69	1.42	1.67	1.58	1.21
Return (%)	7.90	16.68	7.79	16.64	14.88	27.77	16.89	5.59	11.72	15.57
Weight (%)	4.26	20.35	9.86	9.86	11.49	11.22	17.20	2.34	13.42	0.81

Sector Return & Benchmark Weighting



10 Largest Constituents

Security Description	Weight	Return	Sector
ZIMMER HLDG	0.01	-10.76	Health Care
ECOLAB INC	0.01	15.49	Materials
BED BATH	0.01	23.66	Consumer Discretionary
TD AMERITRA	0.01	-6.48	Finance
INVESCO LTD	0.01	1.20	Finance
POLO A	0.01	36.04	Consumer Discretionary
FIRST SOLAR	0.01	21.59	Industrial
LAB CP AMER	0.01	18.51	Health Care
ALTERA CORP	0.01	61.62	Information Technology
ROCKWL AUTO	0.01	55.45	Industrial

Worst Impact

Security Description	Weight	Return	Sector
APOLLO GRP	0.01	-39.44	Consumer Discretionary
ZIMMER HLDG	0.01	-10.76	Health Care
TD AMERITRA	0.01	-6.48	Finance
PEOPLE	0.01	-5.59	Finance
DENTSPY IN	0.01	-4.44	Health Care

Best Impact

Security Description	Weight	Return	Sector
PRICELINE.C	0.01	150.29	Health Care
ALTERA CORP	0.01	61.62	Materials
ROCKWL AUTO	0.01	55.45	Consumer Discretionary
MEAD JOHNSO	0.01	54.02	Finance
PARKER-HANN	0.01	50.94	Finance