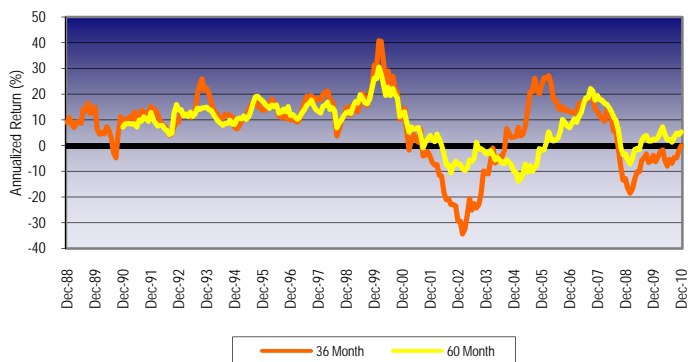


Surz Style Pure MidGrowth

Through Dec-10

Oct-10 4.12 Nov-10 2.97 Dec-10 7.11 3 Month 14.84 YTD 28.59

Rolling Returns



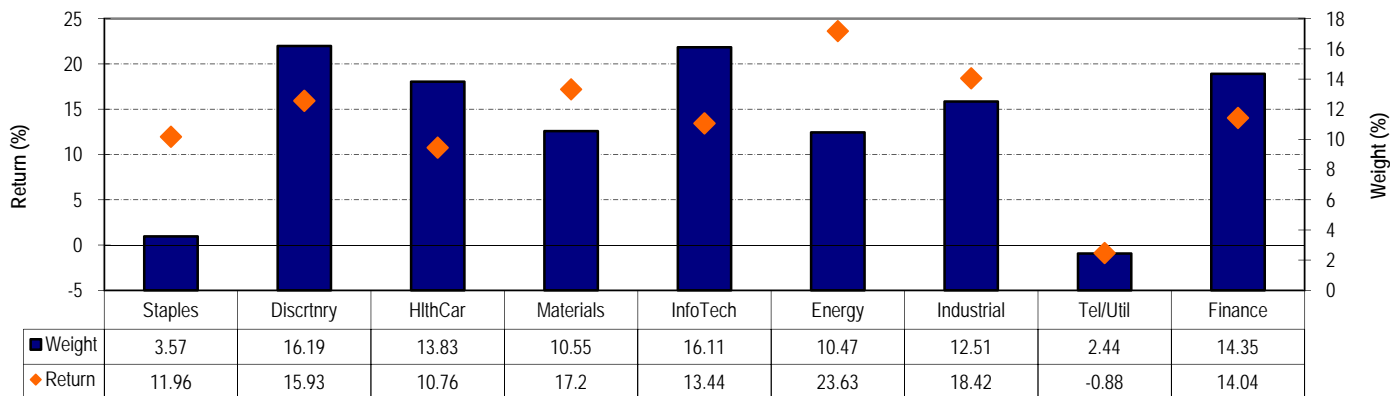
Risk & Return Statistics

	1 Year	3 Year	5 Year	10 Year
Annualized Return	28.59	-0.01	5.35	1.66
Standard Deviation	22.89	29.19	23.5	23.74
Down-Market Capture (%)	110.89	122.34	118.68	137.53
Sharpe Ratio	1.21	0.12	0.24	0.09
Best Month	11.61	15.33	15.33	15.39
Worst Month	-8.04	-22.19	-22.19	-22.19
Best 3 Months	20.88	33.38	33.38	33.38
Worst 3 Months	-10.43	-42.2	-42.2	-42.2
Best 12 Months	28.59	79.93	79.93	79.93
Worst 12 Months	28.59	-51.89	-51.89	-51.89

Characteristics by Sector

	Staples	Disctrny	HlthCar	Materials	InfoTech	Energy	Industrial	Tel/Util	Finance	TOTAL
Market Cap (Bil \$)	6.63	6.09	6.26	8.03	5.07	6.32	5.70	5.67	5.91	6.11
P/E Ratio	23.11	31.13	28.75	44.41	31.92	31.20	29.81	45.02	65.80	34.20
Dividend Yield (%)	1.00	0.40	0.07	0.64	0.08	0.32	0.53	0.13	1.70	0.53
Return (%)	11.96	15.93	10.76	17.20	13.44	23.63	18.42	-0.88	14.04	15.24
Weight (%)	3.57	16.19	13.83	10.55	16.11	10.47	12.51	2.44	14.35	1.48

Sector Return & Benchmark Weighting



10 Largest Constituents

Security Description	Weight	Return	Sector
AGILENT TEC	0.01	30.02	Information Technology
INTL PAPER	0.01	-2.46	Materials
AGNICO EAGL	0.01	39.06	Materials
DELTA AIRL	0.01	3.44	Industrial
SEARS HOLDI	0.01	-20.91	Consumer Discretionary
SW AIRLINES	0.01	12.81	Industrial
HOST HOTELS	0.01	47.62	Finance
LIFE TECHNO	0.01	3.70	Health Care
STARWOOD HT	0.01	59.88	Consumer Discretionary
MARRIOT INT	0.01	46.89	Consumer Discretionary

Worst Impact

Security Description	Weight	Return	Sector
NVIDIA CORP	0.01	-29.56	Information Technology
SEARS HOLDI	0.01	-20.91	Consumer Discretionary
CLEARWIR	0.00	-28.78	Telecom-Utilities
PETROHAWK	0.00	-28.99	Energy
VERTEX PHARM	0.01	-20.59	Health Care

Best Impact

Security Description	Weight	Return	Sector
SILVER WHEA	0.01	176.55	Information Technology
F5 NETWORKS	0.00	148.91	Materials
NTFLIX INC	0.00	157.68	Materials
MAGNA INT-A	0.01	109.49	Industrial
CNH GLOBAL	0.00	92.43	Consumer Discretionary