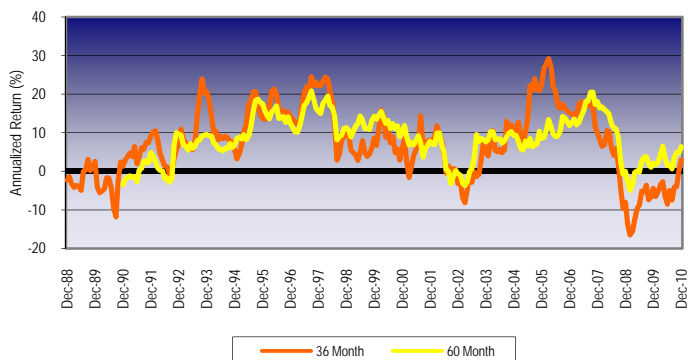


# Surz Style Pure SmCore

Through Dec-10

Oct-10 4.40    Nov-10 4.93    Dec-10 7.98    3 Month 18.29    YTD 30.87

## Rolling Returns



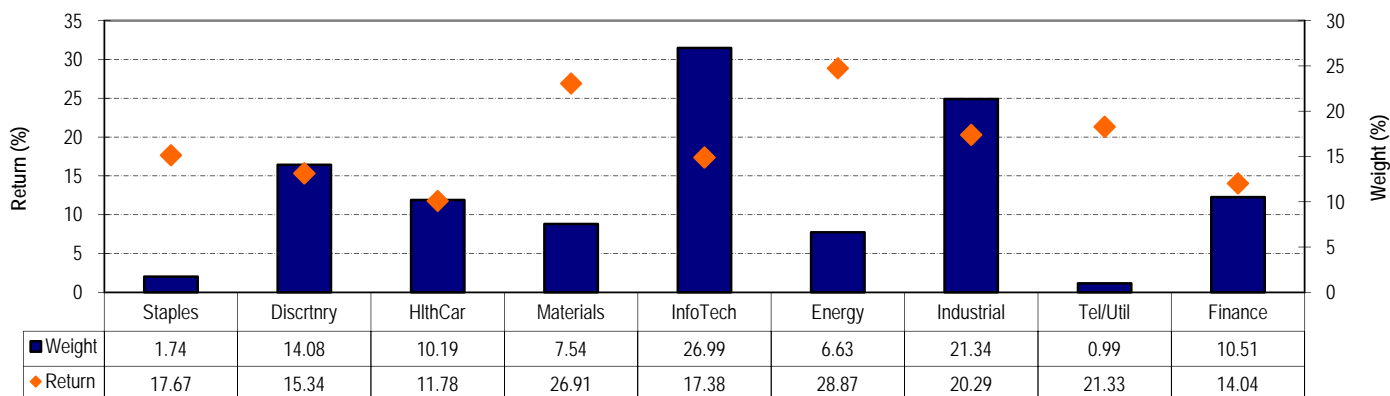
## Risk & Return Statistics

	1 Year	3 Year	5 Year	10 Year
Annualized Return	30.87	2.91	6.36	7.42
Standard Deviation	24.33	27.67	22.64	20.72
Down-Market Capture (%)	115.8	115.56	116.85	114.14
Sharpe Ratio	1.22	0.21	0.28	0.34
Best Month	14.04	14.04	14.04	14.04
Worst Month	-7.22	-20.55	-20.55	-20.55
Best 3 Months	24.92	28.37	28.37	28.37
Worst 3 Months	-9.06	-36.52	-36.52	-36.52
Best 12 Months	30.87	63.74	63.74	63.74
Worst 12 Months	30.87	-43.48	-43.48	-43.48

## Characteristics by Sector

	Staples	Disctrny	HlthCar	Materials	InfoTech	Energy	Industrial	Tel/Util	Finance	TOTAL
Market Cap (Bil \$)	0.87	1.07	0.94	1.23	1.05	1.15	1.11	1.14	1.03	1.07
P/E Ratio	28.43	25.72	27.97	32.15	26.28	32.85	26.51	20.31	58.38	28.82
Dividend Yield (%)	0.18	0.34	0.10	0.36	0.08	0.45	0.45	0.31	2.08	0.46
Return (%)	17.67	15.34	11.78	26.91	17.38	28.87	20.29	21.33	14.04	18.32
Weight (%)	1.74	14.08	10.19	7.54	26.99	6.63	21.34	0.99	10.51	0.41

## Sector Return & Benchmark Weighting



## 10 Largest Constituents

Security Description	Weight	Return	Sector
SVB FINANCI	0.00	23.42	Finance
KAR AUCTION	0.00	-3.10	Industrial
ZEBRA TK-A	0.00	34.71	Information Technology
CLEAN HARBR	0.00	36.17	Industrial
UTI WLDWI	0.00	47.77	Industrial
BILL BARRET	0.00	28.42	Energy
CARPNTN TCH	0.00	45.58	Materials
GRAN TIERRA	0.00	41.87	Energy
DOUGLAS EMM	0.00	48.04	Finance
HMS HOLDING	0.00	31.43	Health Care

## Worst Impact

Security Description	Weight	Return	Sector
AM SUPERCON	0.00	-41.43	Industrial
ASIAINFO	0.00	-51.35	Information Technology
SUNPOWER CO	0.00	-35.55	Information Technology
SOLARWINDS	0.00	-26.11	Information Technology
GAMMON GOLD	0.00	-39.12	Materials

## Best Impact

Security Description	Weight	Return	Sector
ACME PACKET	0.00	236.96	Finance
OPENTABLE	0.00	234.55	Industrial
TRANSGLOBE	0.00	312.65	Information Technology
FRONTEER GO	0.00	203.72	Industrial
RPC INC	0.00	139.28	Industrial