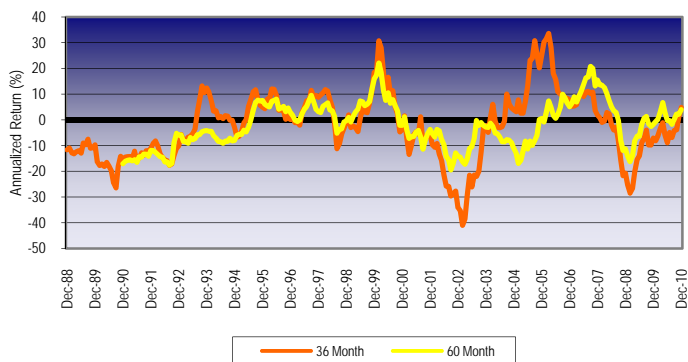


# Surz Style Pure SmGrowth

Through Dec-10

Oct-10 4.23    Nov-10 4.37    Dec-10 10.65    3 Month 20.37    YTD 33.08

## Rolling Returns



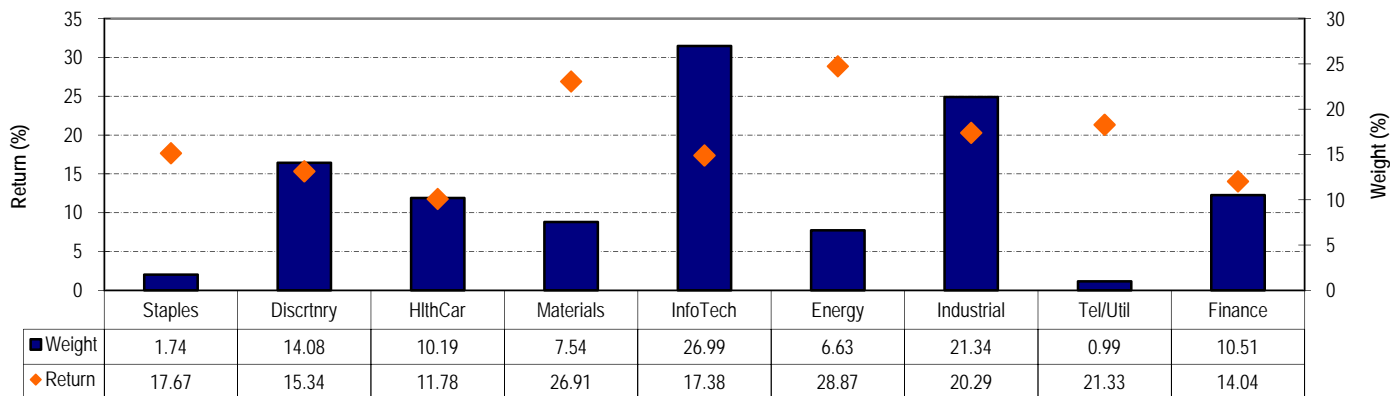
## Risk & Return Statistics

	1 Year	3 Year	5 Year	10 Year
Annualized Return	33.08	4.85	3.94	2.2
Standard Deviation	29.18	38.03	31.01	31.48
Down-Market Capture (%)	138.37	141.72	148.54	170.37
Sharpe Ratio	1.12	0.29	0.2	0.15
Best Month	12.70	29.04	29.04	29.04
Worst Month	-11.36	-27.22	-27.22	-27.22
Best 3 Months	27.3	60.8	60.8	60.8
Worst 3 Months	-15.54	-47.41	-47.41	-47.41
Best 12 Months	33.08	134.69	134.69	134.69
Worst 12 Months	33.08	-55.54	-55.54	-55.54

## Characteristics by Sector

	Staples	Discrtnry	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
CAPITALSRCE	0.00	72.06	Finance
DANA HOLDIN	0.00	58.17	Consumer Discretionary
NOVAGLD RES	0.00	142.90	Materials
CTL MEDIA A	0.00	-19.00	Consumer Discretionary
INCYTE CORP	0.00	67.24	Health Care
EXTERRAN HO	0.00	5.89	Energy
USG CORP	0.00	-9.07	Industrial
CONVERGYS C	0.00	19.79	Information Technology
COMSTOCK RE	0.00	-44.71	Energy
LIVE NATION	0.00	15.06	Consumer Discretionary

## Worst Impact

Security Description	Weight	Return	Sector
COMSTOCK RE	0.00	-44.71	Energy
SANDRIDGE	0.00	-38.35	Energy
FORMFACTOR	0.00	-70.10	Information Technology
DYNEGY INC	0.00	-56.40	Telecom-Utilities
WILMINTN TR	0.00	-67.97	Finance

## Best Impact

Security Description	Weight	Return	Sector
INTERMUNE	0.00	953.62	Finance
NOVAGLD RES	0.00	142.90	Consumer Discretionary
POLYPORE	0.00	234.23	Materials
FINISAR CP	0.00	205.82	Consumer Discretionary
COMPLETE PR	0.00	135.49	Health Care