

Report Created: 03/09/2010 at 11:35 EST
 Portfolio: GFR IRA RUSSELL SC
 Benchmark: S&P 500 (IVV)
 Portfolio Value: \$ 2,629,458.21

Analysis Date: 03/03/2010
 Value at Risk Horizon: 3 day(s)
 VaR Confidence Level: 99.00 %
 Below Target Probability - loss Target: 1.00 %

Top 10 Holdings sorted by Weight

Symbol	Asset Name	Mkt Value (\$)	Weight (%)	CR to Total Risk (%)	MC to Total Risk (%)	Incremental Risk (%)	Total Risk (%)	Forecasted Beta
31561610	F5 NETWORKS INC	\$ 54,084.24	2.06 %	2.00 %	20.68 %	-0.42 %	34.75 %	1.23
GES	GUESS INC	\$ 43,373.07	1.65 %	1.91 %	24.60 %	-0.40 %	40.58 %	1.60
04743P10	ATHEROS	\$ 40,828.08	1.55 %	1.91 %	26.18 %	-0.40 %	38.22 %	1.60
WLT	WALTER ENERGY INC	\$ 38,720.80	1.47 %	2.52 %	36.48 %	-0.53 %	51.29 %	2.38
B	BARNES GROUP INC	\$ 38,257.65	1.45 %	1.57 %	22.90 %	-0.33 %	36.96 %	1.42
01535110	ALEXION	\$ 38,116.62	1.45 %	0.88 %	12.88 %	-0.18 %	29.25 %	0.78
65566310	NORDSON CORP	\$ 37,486.10	1.43 %	1.66 %	24.74 %	-0.35 %	36.79 %	1.52
PLXS	PLEXUS CORP	\$ 37,333.44	1.42 %	1.45 %	21.77 %	-0.31 %	31.43 %	1.37
82669G10	SIGNATURE BK NEW	\$ 36,921.20	1.40 %	0.82 %	12.40 %	-0.17 %	27.72 %	0.75
THS	TREEHOUSE FOODS INC	\$ 36,796.08	1.40 %	0.76 %	11.50 %	-0.16 %	25.20 %	0.66

Top 10 Contributors to Portfolio Risk sorted by Marginal Contribution to Total Risk

Symbol	Asset Name	Mkt Value (\$)	Weight (%)	CR to Total Risk (%)	MC to Total Risk (%)	Incremental Risk (%)	Total Risk (%)	Forecasted Beta
COM	CLIFFS NATURAL	\$ 32,494.06	1.24 %	2.52 %	43.45 %	-0.53 %	60.50 %	2.83
GNW	GENWORTH FINL INC	\$ 24,143.87	0.92 %	1.79 %	41.42 %	-0.38 %	64.85 %	2.73
GNK	GENCO SHIPPING &	\$ 12,566.40	0.48 %	0.88 %	39.04 %	-0.19 %	66.50 %	2.56
JOYG	JOY GLOBAL INC	\$ 23,384.79	0.89 %	1.60 %	38.27 %	-0.34 %	51.03 %	2.51
CBG	CB RICHARD ELLIS	\$ 17,356.03	0.66 %	1.16 %	37.39 %	-0.25 %	50.04 %	2.44
WLT	WALTER ENERGY INC	\$ 38,720.80	1.47 %	2.52 %	36.48 %	-0.53 %	51.29 %	2.38
XCO	EXCO RESOURCES INC	\$ 19,723.11	0.75 %	1.24 %	35.29 %	-0.26 %	53.34 %	2.27
CAL	CONTINENTAL AIRLS INC	\$ 29,838.60	1.13 %	1.85 %	34.66 %	-0.38 %	64.06 %	2.09
CGX	CONSOLIDATED	\$ 29,401.28	1.12 %	1.74 %	33.17 %	-0.36 %	56.49 %	1.99
44490310	HUMAN GENOME	\$ 36,585.36	1.39 %	2.15 %	32.84 %	-0.45 %	57.16 %	1.92

Top 10 Contributors to Portfolio Risk sorted by Percent Contribution to Total Risk

Symbol	Asset Name	Mkt Value (\$)	Weight (%)	CR to Total Risk (%)	MC to Total Risk (%)	Incremental Risk (%)	Total Risk (%)	Forecasted Beta
WLT	WALTER ENERGY INC	\$ 38,720.80	1.47 %	2.52 %	36.48 %	-0.53 %	51.29 %	2.38
COM	CLIFFS NATURAL	\$ 32,494.06	1.24 %	2.52 %	43.45 %	-0.53 %	60.50 %	2.83
44490310	HUMAN GENOME	\$ 36,585.36	1.39 %	2.15 %	32.84 %	-0.45 %	57.16 %	1.92
31561610	F5 NETWORKS INC	\$ 54,084.24	2.06 %	2.00 %	20.68 %	-0.42 %	34.75 %	1.23
04743P10	ATHEROS	\$ 40,828.08	1.55 %	1.91 %	26.18 %	-0.40 %	38.22 %	1.60
GES	GUESS INC	\$ 43,373.07	1.65 %	1.91 %	24.60 %	-0.40 %	40.58 %	1.60
CAL	CONTINENTAL AIRLS INC	\$ 29,838.60	1.13 %	1.85 %	34.66 %	-0.38 %	64.06 %	2.09
ASH	ASHLAND INC NEW	\$ 33,231.00	1.26 %	1.85 %	31.11 %	-0.39 %	47.39 %	2.00
GNW	GENWORTH FINL INC	\$ 24,143.87	0.92 %	1.79 %	41.42 %	-0.38 %	64.85 %	2.73
CGX	CONSOLIDATED	\$ 29,401.28	1.12 %	1.74 %	33.17 %	-0.36 %	56.49 %	1.99