

Domestic ETFs as of 05/17/2012

Ticker	Fund Name	Orientation	M-Index	4 wk	8 wk	12 wk	YTD %	M/AFr.	10/25/11	DD%
RHS	Rydex S&P Equ. Wt.	Large Blend	1	-1.33%	-0.21%	1.09%	3.05%	4.36%	7.13%	-2.51%
VDC	Vanguard Consumer Staples	Large Blend	1	-1.22%	-0.41%	2.21%	4.27%	4.41%	7.71%	-2.35%
CSD	Guggenheim Spin-Off	Mid-Cap Blend	0	-2.86%	-2.90%	-2.26%	8.29%	6.66%	13.71%	-6.05%
PBJ	PowerShares Dynamic Food/B	Large Blend	0	0.21%	-0.81%	-0.91%	1.83%	2.28%	5.23%	-2.30%
IYC	Dow Jones US Consumer	Large Blend	0	-4.18%	-4.00%	0.04%	8.23%	5.51%	10.12%	-6.49%
RTH	Retail HOLDRs	Large Blend	-1	-3.59%	-3.17%	1.90%	0.00%	53.70%	-63.63%	66.14%
PDP	PowerShares DWA Tech. Lea	Mid-Cap Blend	-1	-6.06%	-4.67%	-2.17%	7.97%	3.53%	8.98%	-8.56%
IYK	Dow Jones US Cons. Non-Cyc	Large Blend	-1	-3.10%	-3.59%	-1.22%	3.65%	2.90%	6.10%	-5.06%
PWB	PowerShares Dyn. Large Cap	Large Growth	-1	-5.48%	-5.83%	-1.58%	8.13%	4.52%	10.53%	-7.73%
DEF	Guggenheim Defensive Equity	Large Blend	-1	-1.76%	-1.58%	-0.80%	0.44%	2.48%	4.62%	-4.26%
PMR	PowerShares Dynamic Retail	Large Blend	-1	-6.39%	-6.32%	-1.03%	9.33%	6.76%	13.89%	-9.39%
PSL	PowerShares Dyn. Consum. S	Large Blend	-1	-2.28%	-1.73%	-1.15%	1.96%	2.77%	6.44%	-3.70%
PYH	PowerShares Value Industry R	Large Blend	-1	-2.39%	-4.25%	-0.75%	4.07%	4.24%	7.45%	-4.98%
PWV	PowerShares Dyn. Large Valu	Large Value	-1	-2.89%	-3.37%	-2.03%	2.70%	3.06%	6.28%	-5.40%
OEF	S&P 100 Index	Large Growth	-2	-4.44%	-6.01%	-3.23%	4.96%	2.91%	7.79%	-7.23%
RCD	Rydex S&P Equ. Wt Consum.	Large Blend	-2	-5.97%	-7.16%	-3.50%	7.14%	3.66%	6.92%	-9.33%
PEZ	PowerShares Dyn. Consum. D	Mid-Cap Blend	-2	-6.41%	-6.63%	-2.93%	7.60%	4.20%	7.27%	-9.55%
PKW	PowerShares Buyback Achiev	Large Blend	-2	-5.23%	-4.84%	-3.37%	3.77%	2.90%	7.00%	-6.99%
IWF	Russell 1000 Growth	Large Growth	-2	-5.55%	-6.35%	-4.09%	6.17%	2.51%	7.16%	-7.89%
QQQ	Nasdaq 100 Trust Shares	Large Growth	-2	-6.45%	-8.02%	-3.34%	10.35%	3.62%	7.45%	-9.73%
DVY	DJ Select Dividend Index	Mid-Cap Value	-2	-2.04%	-2.65%	-2.34%	1.00%	2.39%	5.64%	-4.54%
XLG	Rydex Russell Top 50	Large Blend	-2	-4.17%	-5.62%	-2.77%	5.42%	3.56%	8.60%	-7.18%
IVW	S&P 500/BARRA Growth	Large Growth	-2	-4.39%	-5.23%	-2.93%	5.06%	2.63%	6.61%	-6.81%
VCR	Vanguard Consumer Discretio	Large Growth	-2	-5.72%	-6.32%	-2.64%	8.61%	3.89%	7.43%	-8.75%
DIA	DIA Diamond EFT	Large Value	-2	-3.84%	-4.29%	-3.86%	2.24%	2.10%	6.66%	-6.01%
ELR	streetTRACKS DJ Wilshire Lc	Large Blend	-2	-4.79%	-5.50%	-3.70%	4.74%	2.63%	6.13%	-7.57%
XRT	SPDR Retail	Consumer Discret	-2	-6.11%	-7.30%	-2.65%	8.51%	4.96%	8.74%	-9.25%
JKD	Morningstar Large Core	Large Blend	-2	-4.47%	-5.60%	-3.26%	4.69%	2.82%	8.18%	-7.25%
JKE	Morningstar Large Growth	Large Growth	-2	-6.02%	-7.03%	-3.40%	8.15%	3.40%	8.34%	-8.75%
JKF	Morningstar Large Value	Large Value	-3	-3.87%	-5.65%	-4.38%	0.85%	0.76%	4.17%	-7.00%
IWZ	Russell 3000 Growth	Large Growth	-3	-5.56%	-6.57%	-4.46%	5.72%	2.28%	6.80%	-8.05%
IWB	Russell 1000 Index	Large Blend	-3	-5.29%	-6.53%	-4.64%	4.28%	1.79%	6.22%	-7.88%
ONEQ	Fidelity Commonwealth	Large Growth	-3	-6.30%	-7.66%	-4.72%	7.88%	2.64%	6.96%	-9.69%
ISI	S&P 1500	Large Blend	-3	-5.11%	-6.50%	-4.59%	3.92%	1.81%	6.60%	-7.79%

Ticker	Fund Name	Orientation	M-Index	4 wk	8 wk	12 wk	YTD %	M/AFr.	10/25/11	DD%
NY	NYSE 100 Index	Moderate Allocati	-3	-4.76%	-5.70%	-3.69%	2.46%	1.88%	6.70%	-6.96%
IJK	S&P MidCap 400/BARRA	Mid-Cap Growth	-3	-5.90%	-6.77%	-6.53%	5.46%	0.99%	5.33%	-8.30%
IYY	Dow Jones US Tot. Market	Large Blend	-3	-5.22%	-6.61%	-4.73%	4.19%	1.76%	6.27%	-8.01%
IVV	S&P 500	Large Blend	-3	-5.01%	-6.40%	-4.22%	4.25%	1.96%	6.36%	-7.71%
VV	Vanguard LargeCap	Large Blend	-3	-5.25%	-6.65%	-4.61%	4.33%	1.80%	6.31%	-7.95%
VUG	Vanguard Growth	Large Growth	-3	-5.85%	-6.73%	-4.31%	6.33%	2.43%	7.13%	-8.31%
VTV	Vanguard Value	Large Value	-3	-4.57%	-6.45%	-4.80%	2.29%	1.22%	5.56%	-7.75%
VTI	Total Market VIPERs	Large Blend	-3	-5.26%	-6.73%	-5.01%	4.17%	1.65%	6.32%	-8.08%
CZA	Guggenheim Mid-Cap Core	Mid-Cap Blend	-3	-4.55%	-5.02%	-5.17%	3.60%	2.55%	7.76%	-7.39%
DSI	iShares KLD 400 Social Index	Large Blend	-3	-4.08%	-5.92%	-4.00%	3.35%	1.73%	5.74%	-7.27%
TMW	Wilshire 5000 Ttl Mkt	Large Blend	-3	-5.05%	-5.86%	-4.23%	4.31%	1.95%	6.01%	-7.87%
RZG	Rydex S&P SmallCap 600 Pur	Small Growth	-3	-3.71%	-5.67%	-6.62%	2.75%	2.11%	7.77%	-8.64%
PWC	Powershares Dynamic Mkt	Large Blend	-3	-5.90%	-6.08%	-6.06%	5.46%	1.95%	7.34%	-8.13%
EZY	Wisdom Tree Low P/E Fund	Large Blend	-3	-3.49%	-5.04%	-4.52%	1.83%	1.94%	5.69%	-6.63%
FPX	1st Trust IPOX-100 Index	Large Growth	-3	-7.06%	-7.87%	-5.79%	9.35%	3.77%	10.45%	10.12%
IWV	Russell 3000 Index	Large Blend	-3	-5.29%	-6.64%	-4.95%	4.11%	1.67%	6.29%	-8.04%
SPY	SPDRS	Large Blend	-3	-4.98%	-5.98%	-4.22%	4.27%	2.04%	6.36%	-7.74%
IJT	S&P SmallCap 600/BARRA	Small Growth	-3	-3.94%	-5.63%	-5.93%	3.48%	2.23%	7.91%	-7.70%
FXG	1st Trust Consumer Staples	Mid-Cap Value	-3	-4.32%	-4.63%	-2.95%	0.25%	-0.35%	2.91%	-6.17%
EXT	Wisdom Tree Total Earnings F	Large Blend	-3	-5.54%	-6.93%	-5.00%	3.84%	1.77%	6.61%	-8.64%
EPS	Wisdom Tree Earnings 500 Fd	Large Blend	-3	-4.80%	-6.63%	-4.64%	3.97%	2.00%	6.37%	-8.16%
IWR	Russell MidCap Index Fs	Mid-Cap Blend	-4	-6.26%	-7.34%	-6.64%	3.62%	0.52%	4.81%	-8.72%
IWP	Russell MidCap Growth	Mid-Cap Growth	-4	-7.04%	-7.42%	-6.77%	4.89%	0.57%	4.68%	-9.07%
IWS	Russell MidCap Value	Mid-Cap Value	-4	-5.43%	-7.14%	-6.50%	2.42%	0.50%	5.21%	-8.73%
IWW	Russell 3000 Value	Large Value	-4	-4.86%	-6.73%	-5.27%	2.43%	1.19%	5.84%	-8.08%
IVE	S&P 500/BARRA Value	Large Value	-4	-5.83%	-7.87%	-5.79%	2.97%	1.00%	5.83%	-9.14%
IWD	Russell 1000 Value	Large Value	-4	-4.94%	-6.73%	-5.19%	2.44%	1.16%	5.48%	-8.07%
IWC	iShares Russell MicroCap Ind	Small Blend	-4	-4.75%	-7.48%	-7.74%	5.22%	1.85%	9.79%	10.14%
IYT	Dow Jones Transportation	Mid-Cap Blend	-4	-5.13%	-5.13%	-4.16%	-1.23%	-0.10%	3.06%	-7.77%
FAD	1st Trust Multi Cap Growth	Mid-Cap Growth	-4	-6.84%	-6.64%	-5.68%	1.47%	-0.10%	3.51%	-9.34%
CVY	Guggenheim Multi Asset Inco	Large Blend	-4	-3.45%	-6.17%	-6.38%	1.12%	-0.32%	2.89%	-7.18%
VXF	Extended Mkts VIPERs	Mid-Cap Blend	-4	-6.33%	-7.73%	-7.82%	4.53%	0.60%	6.03%	-9.82%
VOT	Vanguard Mid-Cap Growth	Mid-Cap Growth	-4	-7.33%	-8.27%	-7.77%	5.46%	0.04%	3.72%	-9.97%
VBR	Vanguard SmallCap Value	Small Value	-4	-5.42%	-7.15%	-7.75%	3.00%	0.08%	4.59%	-9.34%
RSP	Rydex S&P Equal Weight	Large Blend	-4	-6.23%	-7.60%	-6.86%	2.72%	0.10%	4.12%	-9.12%
RPG	Rydex S&P 500 Pure Growth	Large Growth	-4	-7.17%	-7.13%	-5.34%	4.46%	0.19%	3.29%	-9.02%
RFG	Rydex S&P MidCap 400 Pure	Mid-Cap Growth	-4	-6.26%	-6.82%	-7.06%	5.87%	0.46%	3.98%	-8.75%

Ticker	Fund Name	Orientation	M-Index	4 wk	8 wk	12 wk	YTD %M/AFr.	10/25/11	DD%	
QQEW	1st Trust NASDAQ 100 Equal	Large Blend	-4	-6.96%	-9.42%	-7.31%	5.97%	-0.14%	2.44%	10.62%
JKG	Morningstar MidCore	Mid-Cap Blend	-4	-5.60%	-6.89%	-6.47%	4.62%	1.93%	7.40%	-8.58%
JKJ	Morningstar SmallCore	Small Blend	-4	-5.05%	-7.06%	-7.91%	3.64%	0.93%	6.61%	-9.08%
PRF	PowerShares FTSE RAFI US	Large Blend	-4	-5.56%	-7.02%	-5.64%	2.13%	0.64%	4.87%	-8.68%
IJH	S&P MidCap 400	Mid-Cap Blend	-4	-5.90%	-7.04%	-6.95%	4.50%	1.01%	6.03%	-8.77%
IJJ	S&P MidCap 400/BARRA	Mid-Cap Value	-4	-5.72%	-7.32%	-7.42%	3.44%	1.07%	6.95%	-9.37%
IJR	S&P Sm.Cap 600	Small Blend	-4	-4.63%	-6.74%	-7.55%	3.01%	1.71%	8.33%	-9.33%
MDY	MidCap SPDRS	Mid-Cap Blend	-4	-5.90%	-6.81%	-6.90%	4.54%	1.17%	6.13%	-8.78%
KLD	iShares KLD Select Social Ind	Large Blend	-4	-6.04%	-7.08%	-5.61%	2.96%	0.72%	3.89%	-8.63%
JKL	Morningstar Small Value	Small Value	-4	-4.86%	-7.17%	-7.48%	2.37%	0.96%	6.71%	-9.50%
FYX	1st Trust Sm.Cap AlphaDEX	Small Blend	-5	-5.61%	-8.15%	-9.66%	1.44%	0.13%	6.73%	11.06%
EMM	streetTRACKS DJ Wilshire M	Mid-Cap Blend	-5	-6.66%	-7.99%	-7.84%	2.70%	0.29%	4.90%	-9.86%
IJS	S&P SmallCap 600/BARRA	Small Value	-5	-5.42%	-8.07%	-9.30%	2.38%	1.03%	8.81%	10.27%
FTC	1st Trust Large Cap Growth O	Large Growth	-5	-7.15%	-6.72%	-5.22%	1.06%	-1.00%	1.31%	-9.19%
PRFZ	PowerShares Small-Mid 1500	Small Blend	-5	-5.73%	-8.64%	-9.17%	2.73%	0.11%	6.18%	11.03%
JKI	Morningstar MidValue	Mid-Cap Value	-5	-5.60%	-7.91%	-7.15%	1.89%	0.05%	5.12%	-9.25%
IWM	Russell 2000	Small Blend	-5	-5.45%	-8.19%	-8.94%	2.15%	-0.06%	5.66%	10.67%
VB	Vanguard SmallCap	Small Blend	-5	-5.79%	-7.57%	-8.12%	3.19%	0.20%	5.33%	-9.98%
VBK	Vanguard SmallCap Growth	Small Growth	-5	-6.27%	-7.97%	-8.45%	3.48%	0.30%	5.77%	10.57%
VIS	Vanguard Industrials	Large Blend	-5	-6.04%	-7.52%	-7.95%	2.56%	0.16%	5.48%	-9.64%
PRN	PowerShares Dyn. Industrials	Mid-Cap Blend	-5	-6.28%	-6.40%	-8.13%	2.23%	0.28%	5.68%	-9.47%
VO	Vanguard Mid-Cap	Mid-Cap Blend	-5	-6.58%	-7.82%	-7.32%	3.68%	-0.18%	3.91%	-9.47%
NYC	NYSE Composite	Moderate Allocati	-5	-5.30%	-7.48%	-7.00%	1.08%	-1.02%	1.51%	-9.48%
VOE	Vanguard Mid Cap Value	Mid-Cap Value	-5	-6.08%	-7.56%	-6.94%	1.94%	-0.46%	3.68%	-9.02%
JKK	Morningstar SmallGrowth	Small Growth	-5	-6.16%	-7.75%	-8.21%	2.38%	0.00%	4.72%	-9.65%
JKH	Morningstar MidGrowth	Mid-Cap Growth	-5	-7.65%	-8.43%	-7.81%	4.75%	-0.69%	2.97%	-9.97%
IYJ	Dow Jones US Industrial	Large Blend	-5	-6.18%	-7.91%	-7.87%	2.66%	0.67%	6.58%	-9.89%
IWN	Russell 2000 Value	Small Value	-5	-4.83%	-7.47%	-7.95%	2.04%	0.52%	6.11%	-9.65%
FNX	1st Trust MidCap AlphaDEX	Mid-Cap Blend	-6	-7.50%	-8.77%	-8.79%	1.75%	-0.72%	3.75%	10.92%
RGI	Rydex S&P Equ. Wt. Industrial	Large Blend	-6	-6.87%	-8.44%	-9.69%	0.35%	-0.99%	2.78%	10.83%
IWO	Russell 2000 Growth	Small Growth	-6	-6.12%	-8.94%	-9.86%	2.22%	-0.57%	5.13%	11.59%
EZM	Wisdom Tree Mid-Cap Earnin	Mid-Cap Blend	-7	-7.65%	10.38%	-11.01%	0.96%	-1.40%	4.09%	12.29%
RFV	Rydex S&P MidCap 400 Pure	Mid-Cap Value	-7	-7.78%	10.03%	-10.50%	1.45%	-1.09%	5.66%	12.69%
DGT	DJ Global Titans	Large Blend	-7	-7.15%	10.53%	-10.72%	-0.96%	-4.96%	-3.85%	12.78%
FAB	1st Trust Multi Cap Value	Mid-Cap Value	-7	-6.97%	-9.98%	-10.40%	0.74%	-1.42%	2.79%	12.07%
FDV	1st Trust DB Strateg. Value In	Large Value	-7	-9.11%	11.38%	-11.03%	2.38%	-2.79%	1.36%	13.34%
FTA	1st Trust Large Cap Value Op	Large Value	-7	-7.04%	10.23%	-9.96%	0.87%	-1.84%	2.07%	12.15%

Ticker	Fund Name	Orientation	M-Index	4 wk	8 wk	12 wk	YTD %M/AFr.	10/25/11	DD%
FXD	1st Trust Consumer Discretion	Mid-Cap Growth	-7	-9.39%	11.14%	-8.54%	2.57%	-1.63%	-0.68% 12.74%
RZV	Rydex S&P SmCap 600 Pure	Small Value	-8	-6.61%	11.05%	-14.07%	0.19%	-1.71%	6.14% 14.42%
PSP	PowerShares Private Equity P	Mid-Cap Blend	-8	-9.67%	11.99%	-12.37%	2.88%	-4.63%	-1.91% 14.29%
NFO	Guggenheim Insider Sentimen	Mid-Cap Blend	-8	-8.67%	11.07%	-10.97%	0.29%	-3.66%	-0.68% 13.10%
EVX	Mkt Vector Environment. Serv'	Mid-Cap Blend	-9	-10.91%	12.44%	-9.24%	-1.50%	-5.04%	-4.38% 14.36%
RPV	Rydex S&P 500 Pure Value	Large Value	-9	-8.98%	13.68%	-12.95%	0.54%	-3.67%	1.23% 15.83%
PZD	PowerShares Cleantech Portf	Small Growth	-9	-9.20%	11.40%	-13.97%	-3.21%	-8.32%	-6.30% 15.40%
PIV	PowerShares Value Line Sele	Large Growth	-50	0.00%	0.00%	100.00%	100.00%	0.00%	-100.00% 00.00%
QLD	Ultra QQQ ProShares	Large Blend	-52	-56.46%	57.95%	-53.50%	-39.59%	47.23%	-43.13% 59.46%
XRO	Guggenheim Sector Rotation	Large Blend	-75	0.00%	00.00%	100.00%	100.00%	0.00%	-100.00% 00.00%
PWO	Powershares Dynamic OTC	Mid-Cap Growth	-100	100.00%	00.00%	100.00%	100.00%	00.00%	-100.00% 00.00%
PIQ	PowerShares Dyn. Mag. Portf	Mid-Cap Blend	-100	100.00%	00.00%	100.00%	100.00%	00.00%	-100.00% 00.00%