

Domestic ETFs as of 05/24/2012

Ticker	Fund Name	Orientation	M-Index	4 wk	8 wk	12 wk	YTD %	M/AFr.	10/25/11	DD%
IYC	Dow Jones US Consumer	Large Blend	2	-3.04%	-2.25%	0.87%	10.59%	7.28%	12.51%	-4.45%
PMR	PowerShares Dynamic Retail	Large Blend	2	-3.90%	-2.77%	0.81%	13.43%	10.00%	18.16%	-6.00%
PDP	PowerShares DWA Tech. Lea	Mid-Cap Blend	1	-4.59%	-2.39%	-0.19%	11.58%	6.56%	12.62%	-5.51%
RHS	Rydex S&P Equ. Wt.	Large Blend	1	-1.55%	-0.65%	0.99%	3.48%	4.46%	7.58%	-2.11%
VDC	Vanguard Consumer Staples	Large Blend	1	-1.70%	-0.54%	2.13%	4.82%	4.65%	8.28%	-1.83%
XRT	SPDR Retail	Consumer Discret	1	-3.65%	-4.26%	-0.67%	12.62%	8.25%	12.86%	-5.81%
VCR	Vanguard Consumer Discretio	Large Growth	0	-4.67%	-4.30%	-1.40%	11.54%	6.18%	10.32%	-6.29%
CSD	Guggenheim Spin-Off	Mid-Cap Blend	0	-4.77%	-3.20%	-0.50%	9.48%	7.29%	14.96%	-5.02%
PBJ	PowerShares Dynamic Food/B	Large Blend	0	-0.66%	-0.71%	0.56%	2.66%	2.93%	6.09%	-1.50%
PWB	PowerShares Dyn. Large Cap	Large Growth	0	-5.22%	-4.36%	-0.89%	10.30%	6.13%	12.75%	-5.88%
RTH	Retail HOLDRs	Large Blend	0	-1.77%	-1.91%	2.34%	0.00%	51.98%	-62.92%	65.48%
PEZ	PowerShares Dyn. Consum. D	Mid-Cap Blend	0	-5.12%	-4.64%	-1.78%	10.34%	6.32%	10.00%	-7.25%
JKE	Morningstar Large Growth	Large Growth	-1	-6.05%	-5.87%	-3.04%	10.19%	4.92%	10.39%	-7.03%
IYT	Dow Jones Transportation	Mid-Cap Blend	-1	-1.99%	-2.51%	-1.85%	2.20%	3.04%	6.64%	-4.57%
PSL	PowerShares Dyn. Consum. S	Large Blend	-1	-2.94%	-2.79%	-0.72%	1.86%	2.40%	6.34%	-3.79%
IYK	Dow Jones US Cons. Non-Cyc	Large Blend	-1	-3.63%	-2.80%	-1.02%	4.76%	3.69%	7.23%	-4.04%
RCD	Rydex S&P Equ. Wt Consum.	Large Blend	-1	-5.52%	-4.91%	-2.74%	9.32%	5.27%	9.09%	-7.49%
DVY	DJ Select Dividend Index	Mid-Cap Value	-1	-3.01%	-1.34%	-0.81%	2.42%	3.50%	7.12%	-3.20%
IVW	S&P 500/BARRA Growth	Large Growth	-1	-4.68%	-4.27%	-2.31%	6.69%	3.84%	8.26%	-5.37%
FPX	1st Trust IPOX-100 Index	Large Growth	-1	-5.68%	-6.79%	-4.80%	11.60%	5.46%	12.73%	-8.26%
DEF	Guggenheim Defensive Equity	Large Blend	-1	-2.89%	-1.00%	-0.65%	1.17%	2.95%	5.38%	-3.56%
VUG	Vanguard Growth	Large Growth	-2	-5.59%	-5.54%	-3.46%	8.32%	3.95%	9.14%	-6.59%
OEF	S&P 100 Index	Large Growth	-2	-5.32%	-5.37%	-3.40%	5.94%	3.50%	8.80%	-6.37%
XLG	Rydex Russell Top 50	Large Blend	-2	-5.23%	-5.62%	-3.11%	6.30%	4.01%	9.50%	-6.41%
VV	Vanguard LargeCap	Large Blend	-2	-5.61%	-5.61%	-4.08%	5.79%	2.88%	7.81%	-6.65%
IVV	S&P 500	Large Blend	-2	-5.38%	-5.47%	-3.76%	5.56%	2.89%	7.70%	-6.54%
PKW	PowerShares Buyback Achiev	Large Blend	-2	-5.71%	-4.80%	-3.21%	4.64%	3.33%	7.89%	-6.22%
IWV	Russell 3000 Index	Large Blend	-2	-5.52%	-5.71%	-4.14%	5.61%	2.78%	7.82%	-6.72%
JKD	Morningstar Large Core	Large Blend	-2	-4.88%	-5.43%	-3.16%	5.50%	3.23%	9.02%	-6.53%
IWZ	Russell 3000 Growth	Large Growth	-2	-5.56%	-5.64%	-3.74%	7.41%	3.53%	8.51%	-6.57%
CZA	Guggenheim Mid-Cap Core	Mid-Cap Blend	-2	-4.86%	-4.13%	-3.75%	5.21%	3.80%	9.44%	-5.95%
IJK	S&P MidCap 400/BARRA	Mid-Cap Growth	-2	-5.57%	-5.23%	-4.63%	7.94%	3.03%	7.81%	-6.14%
JKG	Morningstar MidCore	Mid-Cap Blend	-2	-5.64%	-5.40%	-4.62%	6.80%	3.65%	9.65%	-6.67%
IJH	S&P MidCap 400	Mid-Cap Blend	-2	-5.66%	-5.62%	-4.85%	6.95%	3.04%	8.52%	-6.63%

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MDY	MidCap SPDRS	Mid-Cap Blend	-2	-5.72%	-5.64%	-4.86%	6.96%	3.16%	8.58%	-6.67%
IYY	Dow Jones US Tot. Market	Large Blend	-2	-5.53%	-5.74%	-4.10%	5.64%	2.82%	7.74%	-6.73%
RFG	Rydex S&P MidCap 400 Pure	Mid-Cap Growth	-2	-6.14%	-5.18%	-5.24%	8.37%	2.49%	6.43%	-6.60%
IWB	Russell 1000 Index	Large Blend	-2	-5.62%	-5.61%	-4.02%	5.69%	2.82%	7.66%	-6.63%
SPY	SPDRS	Large Blend	-2	-5.45%	-5.49%	-3.77%	5.60%	2.99%	7.71%	-6.56%
IWF	Russell 1000 Growth	Large Growth	-2	-5.48%	-5.32%	-3.28%	7.95%	3.84%	8.95%	-6.35%
QQQ	Nasdaq 100 Trust Shares	Large Growth	-2	-6.99%	-8.14%	-4.24%	11.36%	4.08%	8.42%	-8.91%
ELR	streetTRACKS DJ Wilshire Lc	Large Blend	-2	-5.55%	-5.61%	-3.94%	5.45%	2.96%	6.85%	-6.94%
IJT	S&P SmallCap 600/BARRA	Small Growth	-2	-4.87%	-5.83%	-3.85%	4.59%	2.91%	9.07%	-6.71%
IWP	Russell MidCap Growth	Mid-Cap Growth	-2	-6.06%	-5.87%	-5.10%	7.23%	2.48%	7.02%	-7.04%
PWV	PowerShares Dyn. Large Valu	Large Value	-2	-4.19%	-4.01%	-2.79%	3.06%	3.05%	6.66%	-5.06%
VXF	Extended Mkts VIPERs	Mid-Cap Blend	-3	-6.40%	-7.05%	-5.76%	6.39%	2.05%	7.90%	-8.22%
IYJ	Dow Jones US Industrial	Large Blend	-3	-5.72%	-6.10%	-5.43%	5.09%	2.65%	9.11%	-7.75%
VTI	Total Market VIPERs	Large Blend	-3	-5.67%	-5.76%	-4.27%	5.63%	2.73%	7.81%	-6.79%
IWS	Russell MidCap Value	Mid-Cap Value	-3	-5.59%	-5.87%	-4.94%	4.24%	1.99%	7.08%	-7.10%
IWW	Russell 3000 Value	Large Value	-3	-5.67%	-6.16%	-4.78%	3.36%	1.79%	6.80%	-7.25%
IWD	Russell 1000 Value	Large Value	-3	-5.63%	-5.87%	-4.71%	3.51%	1.91%	6.58%	-7.11%
IWR	Russell MidCap Index Fs	Mid-Cap Blend	-3	-5.86%	-5.89%	-5.04%	5.66%	2.18%	6.88%	-6.92%
IWC	iShares Russell MicroCap Ind	Small Blend	-3	-6.36%	-8.37%	-4.79%	5.96%	2.23%	10.57%	-9.51%
JKH	Morningstar MidGrowth	Mid-Cap Growth	-3	-6.63%	-7.12%	-6.68%	6.80%	0.98%	4.99%	-8.21%
VTV	Vanguard Value	Large Value	-3	-5.55%	-5.73%	-4.65%	3.11%	1.73%	6.41%	-7.01%
IJJ	S&P MidCap 400/BARRA	Mid-Cap Value	-3	-5.97%	-6.24%	-5.22%	5.58%	2.82%	9.17%	-7.50%
CVY	Guggenheim Multi Asset Inco	Large Blend	-3	-4.35%	-4.26%	-5.65%	2.10%	0.49%	3.88%	-6.28%
ISI	S&P 1500	Large Blend	-3	-5.56%	-5.77%	-4.05%	5.21%	2.73%	7.93%	-6.64%
VBR	Vanguard SmallCap Value	Small Value	-3	-5.97%	-6.82%	-4.91%	4.79%	1.51%	6.40%	-7.77%
RSP	Rydex S&P Equal Weight	Large Blend	-3	-6.12%	-6.55%	-5.57%	4.41%	1.43%	5.82%	-7.63%
DIA	DIA Diamond EFT	Large Value	-3	-5.10%	-4.58%	-3.43%	2.69%	2.22%	7.13%	-5.59%
RPG	Rydex S&P 500 Pure Growth	Large Growth	-3	-6.19%	-6.42%	-4.39%	6.27%	1.58%	5.08%	-7.45%
DSI	iShares KLD 400 Social Index	Large Blend	-3	-5.49%	-5.47%	-3.93%	3.88%	1.91%	6.28%	-6.79%
TMW	Wilshire 5000 Ttl Mkt	Large Blend	-3	-6.20%	-6.33%	-4.54%	4.86%	2.14%	6.57%	-7.38%
VB	Vanguard SmallCap	Small Blend	-3	-6.19%	-6.99%	-5.44%	5.12%	1.75%	7.31%	-8.29%
EPS	Wisdom Tree Earnings 500 Fd	Large Blend	-3	-6.11%	-6.30%	-4.93%	4.68%	2.35%	7.09%	-7.54%
EZY	Wisdom Tree Low P/E Fund	Large Blend	-3	-5.07%	-4.27%	-5.14%	2.12%	1.90%	5.99%	-6.36%
PWC	Powershares Dynamic Mkt	Large Blend	-3	-6.81%	-6.13%	-4.67%	6.41%	2.55%	8.31%	-7.31%
NY	NYSE 100 Index	Moderate Allocati	-3	-5.04%	-4.61%	-4.08%	2.83%	1.92%	7.09%	-6.63%
FAD	1st Trust Multi Cap Growth	Mid-Cap Growth	-3	-6.45%	-5.54%	-3.63%	3.74%	1.82%	5.83%	-7.31%
JKL	Morningstar Small Value	Small Value	-3	-5.25%	-6.46%	-5.11%	4.02%	2.22%	8.43%	-8.04%

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VOT	Vanguard Mid-Cap Growth	Mid-Cap Growth	-3	-6.20%	-6.46%	-6.04%	7.94%	2.09%	6.16%	-7.84%
KLD	iShares KLD Select Social Ind	Large Blend	-3	-5.92%	-6.45%	-5.02%	3.91%	1.28%	4.84%	-7.79%
VIS	Vanguard Industrials	Large Blend	-3	-5.30%	-5.68%	-5.04%	5.28%	2.42%	8.28%	-7.24%
FTC	1st Trust Large Cap Growth O	Large Growth	-3	-6.36%	-5.30%	-3.37%	3.46%	1.10%	3.72%	-7.03%
FXG	1st Trust Consumer Staples	Mid-Cap Value	-3	-5.07%	-4.84%	-3.65%	0.51%	-0.23%	3.17%	-5.94%
VO	Vanguard Mid-Cap	Mid-Cap Blend	-3	-6.25%	-6.49%	-5.76%	5.80%	1.56%	6.03%	-7.62%
PRN	PowerShares Dyn. Industrials	Mid-Cap Blend	-3	-5.49%	-6.27%	-5.40%	3.92%	1.54%	7.42%	-7.98%
RZG	Rydex S&P SmallCap 600 Pur	Small Growth	-3	-5.36%	-6.63%	-4.77%	2.95%	1.83%	7.98%	-8.46%
VBK	Vanguard SmallCap Growth	Small Growth	-3	-6.34%	-7.23%	-5.90%	5.63%	2.01%	7.96%	-8.71%
ONEQ	Fidelity Commonwealth	Large Growth	-3	-6.78%	-8.35%	-5.17%	8.67%	2.96%	7.74%	-9.04%
FNX	1st Trust MidCap AlphaDEX	Mid-Cap Blend	-4	-6.87%	-7.47%	-6.38%	4.35%	1.47%	6.41%	-8.64%
IJR	S&P Sm.Cap 600	Small Blend	-4	-5.73%	-7.19%	-5.08%	3.97%	2.24%	9.33%	-8.49%
EXT	Wisdom Tree Total Earnings F	Large Blend	-4	-6.74%	-7.03%	-5.76%	3.98%	1.56%	6.75%	-8.52%
FXD	1st Trust Consumer Discretion	Mid-Cap Growth	-4	-7.54%	-8.15%	-6.26%	5.70%	1.02%	2.34%	10.08%
JKK	Morningstar SmallGrowth	Small Growth	-4	-6.34%	-7.15%	-5.95%	4.27%	1.48%	6.66%	-7.98%
EMM	streetTRACKS DJ Wilshire M	Mid-Cap Blend	-4	-6.72%	-7.25%	-6.99%	3.89%	1.12%	6.12%	-8.82%
VOE	Vanguard Mid Cap Value	Mid-Cap Value	-4	-6.35%	-6.61%	-5.45%	3.70%	0.98%	5.47%	-7.45%
PYH	PowerShares Value Industry R	Large Blend	-4	-6.04%	-7.06%	-4.29%	0.83%	0.70%	4.11%	-7.93%
PWO	Powershares Dynamic OTC	Mid-Cap Growth	-4	-7.62%	-7.91%	-4.78%	4.27%	0.42%	2.87%	-8.88%
JKI	Morningstar MidValue	Mid-Cap Value	-4	-6.14%	-7.00%	-6.14%	2.80%	0.68%	6.07%	-8.44%
IVE	S&P 500/BARRA Value	Large Value	-4	-6.38%	-6.95%	-5.57%	4.01%	1.70%	6.89%	-8.22%
QQEW	1st Trust NASDAQ 100 Equal	Large Blend	-4	-6.85%	-9.17%	-7.49%	6.53%	0.09%	2.99%	10.14%
PRF	PowerShares FTSE RAFI US	Large Blend	-4	-6.00%	-6.68%	-5.30%	3.13%	1.34%	5.91%	-7.78%
PIQ	PowerShares Dyn. Mag. Portf	Mid-Cap Blend	-4	-6.86%	-7.04%	-5.11%	4.26%	2.12%	7.20%	-8.31%
IWO	Russell 2000 Growth	Small Growth	-4	-6.61%	-8.04%	-6.89%	4.17%	0.99%	7.13%	-9.91%
IWM	Russell 2000	Small Blend	-4	-6.24%	-7.67%	-5.93%	3.83%	1.27%	7.40%	-9.21%
IWN	Russell 2000 Value	Small Value	-4	-5.85%	-7.36%	-4.86%	3.37%	1.50%	7.49%	-8.48%
JKJ	Morningstar SmallCore	Small Blend	-4	-6.76%	-6.95%	-6.10%	4.55%	1.50%	7.54%	-8.28%
JKF	Morningstar Large Value	Large Value	-4	-5.60%	-5.45%	-4.71%	0.97%	0.63%	4.30%	-6.89%
IJS	S&P SmallCap 600/BARRA	Small Value	-5	-6.65%	-8.56%	-6.29%	3.35%	1.58%	9.84%	-9.41%
FYX	1st Trust Sm.Cap AlphaDEX	Small Blend	-5	-6.99%	-9.27%	-6.91%	1.91%	0.21%	7.22%	10.65%
PRFZ	PowerShares Small-Mid 1500	Small Blend	-5	-7.03%	-9.07%	-6.95%	3.62%	0.65%	7.10%	10.26%
NYC	NYSE Composite	Moderate Allocati	-5	-6.91%	-6.58%	-7.90%	1.05%	-1.21%	1.48%	-9.51%
FAB	1st Trust Multi Cap Value	Mid-Cap Value	-6	-8.00%	-9.69%	-9.47%	1.40%	-1.07%	3.48%	11.49%
FTA	1st Trust Large Cap Value Op	Large Value	-6	-7.29%	-9.28%	-9.31%	1.97%	-1.04%	3.18%	11.20%
NFO	Guggenheim Insider Sentimen	Mid-Cap Blend	-6	-8.87%	-9.81%	-9.13%	2.24%	-1.96%	1.26%	11.41%
EZM	Wisdom Tree Mid-Cap Earnin	Mid-Cap Blend	-6	-7.67%	-9.23%	-9.26%	2.65%	-0.05%	5.83%	10.82%

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RGI	Rydex S&P Equ. Wt. Industrial	Large Blend	-6	-7.44%	-7.92%	-8.36%	1.40%	-0.32%	3.86%	-9.89%
RFV	Rydex S&P MidCap 400 Pure	Mid-Cap Value	-6	-8.66%	10.02%	-9.17%	2.62%	-0.27%	6.88%	11.69%
RPV	Rydex S&P 500 Pure Value	Large Value	-8	-8.97%	12.60%	-12.44%	1.76%	-2.70%	2.46%	14.81%
DGT	DJ Global Titans	Large Blend	-8	-8.91%	10.88%	-11.89%	-1.38%	-5.34%	-4.26%	13.14%
EVX	Mkt Vector Environment. Serv'	Mid-Cap Blend	-8	-10.52%	12.21%	-10.05%	-1.03%	-4.68%	-3.92%	13.94%
FDV	1st Trust DB Strateg. Value In	Large Value	-8	-9.98%	12.03%	-11.58%	2.47%	-2.90%	1.45%	13.26%
PSP	PowerShares Private Equity P	Mid-Cap Blend	-8	-10.20%	12.20%	-12.01%	3.63%	-3.86%	-1.19%	13.66%
RZV	Rydex S&P SmCap 600 Pure	Small Value	-9	-10.19%	13.40%	-11.32%	-0.55%	-2.78%	5.34%	15.06%
PZD	PowerShares Cleantech Portf	Small Growth	-10	-9.76%	12.05%	-13.00%	-3.25%	-8.21%	-6.35%	15.44%
PIV	PowerShares Value Line Sele	Large Growth	-25	0.00%	0.00%	0.00%	100.00%	0.00%	-100.00%	00.00%
XRO	Guggenheim Sector Rotation	Large Blend	-50	0.00%	0.00%	100.00%	100.00%	0.00%	-100.00%	00.00%
QLD	Ultra QQQ ProShares	Large Blend	-52	-56.90%	58.13%	-54.34%	-38.55%	46.04%	-42.15%	58.76%