

Domestic ETFs as of 05/31/2012

Ticker	Fund Name	Orientation	M-Index	4 wk	8 wk	12 wk	YTD %	M/AFr.	10/25/11	DD%
PBJ	PowerShares Dynamic Food/B	Large Blend	1	-1.20%	0.10%	0.92%	2.66%	2.75%	6.09%	-1.50%
IYC	Dow Jones US Consumer	Large Blend	1	-4.00%	-2.42%	0.00%	10.31%	6.52%	12.22%	-4.69%
RHS	Rydex S&P Equ. Wt.	Large Blend	1	-1.43%	-0.64%	1.36%	3.68%	4.36%	7.79%	-1.91%
VDC	Vanguard Consumer Staples	Large Blend	1	-1.53%	-1.18%	1.45%	4.48%	4.04%	7.92%	-2.15%
CSD	Guggenheim Spin-Off	Mid-Cap Blend	1	-4.29%	-2.73%	0.39%	9.06%	6.32%	14.51%	-5.39%
PMR	PowerShares Dynamic Retail	Large Blend	0	-5.90%	-3.77%	-1.90%	12.61%	8.45%	17.31%	-6.68%
PDP	PowerShares DWA Tech. Lea	Mid-Cap Blend	0	-5.57%	-4.33%	-0.94%	10.32%	5.00%	11.35%	-6.57%
XRT	SPDR Retail	Consumer Discret	0	-5.36%	-4.18%	-2.80%	11.19%	6.27%	11.43%	-7.01%
IYT	Dow Jones Transportation	Mid-Cap Blend	-1	-3.18%	-3.10%	-0.80%	1.98%	2.50%	6.40%	-4.78%
FPX	1st Trust IPOX-100 Index	Large Growth	-1	-5.32%	-6.97%	-4.81%	11.39%	4.82%	12.52%	-8.44%
IYK	Dow Jones US Cons. Non-Cyc	Large Blend	-1	-3.63%	-3.67%	-1.37%	4.23%	2.91%	6.70%	-4.52%
PWB	PowerShares Dyn. Large Cap	Large Growth	-1	-5.72%	-5.87%	-1.84%	9.49%	4.94%	11.92%	-6.56%
RTH	Retail HOLDRs	Large Blend	-1	-3.30%	-1.56%	0.79%	0.00%	51.16%	-62.98%	65.53%
VCR	Vanguard Consumer Discretio	Large Growth	-1	-6.16%	-5.20%	-2.30%	10.68%	4.90%	9.47%	-7.01%
DVY	DJ Select Dividend Index	Mid-Cap Value	-1	-2.80%	-1.65%	-1.03%	2.10%	2.89%	6.79%	-3.50%
PEZ	PowerShares Dyn. Consum. D	Mid-Cap Blend	-1	-6.21%	-5.36%	-1.16%	9.99%	5.50%	9.65%	-7.54%
PSL	PowerShares Dyn. Consum. S	Large Blend	-1	-1.95%	-2.13%	-1.12%	1.93%	2.21%	6.41%	-3.73%
JKE	Morningstar Large Growth	Large Growth	-1	-5.55%	-6.89%	-3.06%	9.66%	4.03%	9.86%	-7.47%
DEF	Guggenheim Defensive Equity	Large Blend	-1	-2.99%	-1.22%	-0.61%	1.17%	2.67%	5.38%	-3.56%
QQQ	Nasdaq 100 Trust Shares	Large Growth	-2	-6.45%	-8.36%	-4.15%	11.16%	3.49%	8.23%	-9.07%
IVW	S&P 500/BARRA Growth	Large Growth	-2	-5.15%	-5.45%	-2.89%	5.68%	2.55%	7.24%	-6.26%
JKD	Morningstar Large Core	Large Blend	-2	-5.48%	-5.31%	-3.56%	4.91%	2.34%	8.41%	-7.05%
IJK	S&P MidCap 400/BARRA	Mid-Cap Growth	-2	-5.32%	-5.68%	-4.91%	6.70%	1.57%	6.57%	-7.22%
IWF	Russell 1000 Growth	Large Growth	-2	-5.92%	-6.39%	-3.83%	6.85%	2.45%	7.84%	-7.31%
PRN	PowerShares Dyn. Industrials	Mid-Cap Blend	-2	-4.61%	-4.64%	-3.71%	4.50%	1.82%	8.02%	-7.46%
OEF	S&P 100 Index	Large Growth	-2	-5.34%	-5.64%	-3.52%	5.29%	2.56%	8.14%	-6.94%
IJT	S&P SmallCap 600/BARRA	Small Growth	-2	-5.02%	-5.16%	-3.29%	4.08%	2.08%	8.54%	-7.16%
PWV	PowerShares Dyn. Large Valu	Large Value	-2	-4.22%	-4.31%	-3.33%	2.39%	2.08%	5.96%	-5.69%
PKW	PowerShares Buyback Achiev	Large Blend	-2	-5.66%	-5.40%	-3.18%	4.30%	2.60%	7.54%	-6.52%
XLG	Rydex Russell Top 50	Large Blend	-2	-5.30%	-5.82%	-3.34%	5.67%	3.07%	8.86%	-6.96%
RFG	Rydex S&P MidCap 400 Pure	Mid-Cap Growth	-2	-5.25%	-5.69%	-4.49%	7.34%	1.25%	5.42%	-7.49%
CZA	Guggenheim Mid-Cap Core	Mid-Cap Blend	-2	-4.28%	-3.96%	-3.01%	5.21%	3.45%	9.44%	-5.95%
VUG	Vanguard Growth	Large Growth	-2	-5.80%	-6.53%	-3.90%	7.37%	2.70%	8.17%	-7.41%
RCD	Rydex S&P Equ. Wt Consum.	Large Blend	-2	-6.83%	-5.33%	-3.75%	8.90%	4.32%	8.67%	-7.85%

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IJJ	S&P MidCap 400/BARRA	Mid-Cap Value	-3	-5.58%	-5.74%	-5.24%	4.53%	1.51%	8.08%	-8.42%
JKL	Morningstar Small Value	Small Value	-3	-5.18%	-6.05%	-4.82%	3.31%	1.21%	7.69%	-8.67%
IVV	S&P 500	Large Blend	-3	-5.68%	-6.02%	-4.12%	4.64%	1.71%	6.76%	-7.36%
VTI	Total Market VIPERs	Large Blend	-3	-5.79%	-6.19%	-4.46%	4.71%	1.55%	6.87%	-7.60%
VTV	Vanguard Value	Large Value	-3	-5.57%	-5.57%	-4.66%	2.44%	0.83%	5.72%	-7.61%
JKG	Morningstar MidCore	Mid-Cap Blend	-3	-6.69%	-6.22%	-5.29%	4.86%	1.41%	7.66%	-8.36%
IWB	Russell 1000 Index	Large Blend	-3	-5.76%	-6.10%	-4.24%	4.84%	1.70%	6.80%	-7.38%
VV	Vanguard LargeCap	Large Blend	-3	-5.70%	-6.09%	-4.31%	4.89%	1.71%	6.88%	-7.45%
VXF	Extended Mkts VIPERs	Mid-Cap Blend	-3	-6.03%	-6.88%	-5.48%	5.52%	0.94%	7.02%	-8.97%
NY	NYSE 100 Index	Moderate Allocati	-3	-4.84%	-4.77%	-3.55%	2.94%	1.79%	7.21%	-6.53%
IWC	iShares Russell MicroCap Ind	Small Blend	-3	-5.18%	-6.66%	-4.30%	5.73%	1.74%	10.33%	-9.70%
CVY	Guggenheim Multi Asset Inco	Large Blend	-3	-4.78%	-4.34%	-5.65%	1.32%	-0.43%	3.08%	-7.00%
IWZ	Russell 3000 Growth	Large Growth	-3	-5.90%	-6.51%	-4.05%	6.41%	2.25%	7.51%	-7.44%
IWW	Russell 3000 Value	Large Value	-3	-5.29%	-5.57%	-4.52%	2.95%	1.14%	6.38%	-7.62%
IWV	Russell 3000 Index	Large Blend	-3	-5.58%	-5.96%	-4.16%	4.87%	1.78%	7.06%	-7.37%
IWS	Russell MidCap Value	Mid-Cap Value	-3	-5.57%	-5.61%	-4.83%	3.48%	0.99%	6.30%	-7.78%
IWR	Russell MidCap Index Fs	Mid-Cap Blend	-3	-6.03%	-6.23%	-5.07%	4.74%	1.02%	5.94%	-7.74%
IWP	Russell MidCap Growth	Mid-Cap Growth	-3	-6.71%	-7.04%	-5.35%	5.83%	0.86%	5.62%	-8.25%
IWD	Russell 1000 Value	Large Value	-3	-5.37%	-5.69%	-4.63%	2.95%	1.09%	6.00%	-7.62%
IWN	Russell 2000 Value	Small Value	-3	-5.05%	-6.13%	-4.51%	2.79%	0.68%	6.89%	-8.99%
IYY	Dow Jones US Tot. Market	Large Blend	-3	-5.68%	-6.12%	-4.34%	4.77%	1.68%	6.85%	-7.50%
IJR	S&P Sm.Cap 600	Small Blend	-3	-5.62%	-6.32%	-4.47%	3.26%	1.22%	8.59%	-9.11%
FAD	1st Trust Multi Cap Growth	Mid-Cap Growth	-3	-6.12%	-5.72%	-3.61%	3.47%	1.32%	5.55%	-7.55%
FXG	1st Trust Consumer Staples	Mid-Cap Value	-3	-3.22%	-4.09%	-3.66%	0.25%	-0.60%	2.91%	-6.17%
EXT	Wisdom Tree Total Earnings F	Large Blend	-3	-5.67%	-6.53%	-4.86%	4.31%	1.59%	7.09%	-8.23%
IJH	S&P MidCap 400	Mid-Cap Blend	-3	-5.55%	-5.81%	-5.14%	5.60%	1.46%	7.16%	-7.80%
PWC	Powershares Dynamic Mkt	Large Blend	-3	-6.68%	-6.58%	-4.28%	6.24%	2.13%	8.14%	-7.45%
MDY	MidCap SPDRS	Mid-Cap Blend	-3	-5.56%	-5.82%	-5.05%	5.66%	1.62%	7.27%	-7.80%
RZG	Rydex S&P SmallCap 600 Pur	Small Growth	-3	-4.71%	-5.60%	-3.75%	3.13%	1.63%	8.17%	-8.31%
ISI	S&P 1500	Large Blend	-3	-5.52%	-5.93%	-4.04%	4.57%	1.81%	7.27%	-7.22%
SPY	SPDRS	Large Blend	-3	-5.57%	-5.93%	-4.05%	4.77%	1.89%	6.87%	-7.30%
VBR	Vanguard SmallCap Value	Small Value	-3	-5.39%	-5.84%	-4.42%	4.21%	0.70%	5.82%	-8.27%
DIA	DIA Diamond EFT	Large Value	-3	-6.15%	-5.13%	-4.05%	1.53%	0.81%	5.92%	-6.66%
VIS	Vanguard Industrials	Large Blend	-3	-5.80%	-5.92%	-4.98%	4.12%	0.98%	7.09%	-8.26%
ELR	streetTRACKS DJ Wilshire Lc	Large Blend	-3	-6.27%	-5.75%	-3.02%	4.86%	2.07%	6.25%	-7.46%
ONEQ	Fidelity Commonwealth	Large Growth	-3	-6.39%	-8.03%	-4.86%	8.23%	2.20%	7.30%	-9.40%
TMW	Wilshire 5000 Ttl Mkt	Large Blend	-3	-5.43%	-5.83%	-4.08%	4.92%	1.90%	6.63%	-7.34%

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DSI	iShares KLD 400 Social Index	Large Blend	-3	-6.58%	-6.05%	-4.28%	3.01%	0.78%	5.39%	-7.58%
VB	Vanguard SmallCap	Small Blend	-3	-5.82%	-6.40%	-4.94%	4.32%	0.69%	6.49%	-8.99%
PIQ	PowerShares Dyn. Mag. Portf	Mid-Cap Blend	-3	-5.90%	-6.26%	-4.96%	4.26%	1.85%	7.20%	-8.31%
JKK	Morningstar SmallGrowth	Small Growth	-4	-6.46%	-7.18%	-5.45%	2.86%	-0.18%	5.21%	-9.23%
EMM	streetTRACKS DJ Wilshire M	Mid-Cap Blend	-4	-6.73%	-6.64%	-5.59%	3.96%	0.91%	6.19%	-8.76%
IVE	S&P 500/BARRA Value	Large Value	-4	-6.12%	-6.50%	-5.33%	3.44%	0.88%	6.31%	-8.73%
FTC	1st Trust Large Cap Growth O	Large Growth	-4	-7.10%	-6.76%	-4.35%	2.37%	-0.15%	2.63%	-8.01%
IJS	S&P SmallCap 600/BARRA	Small Value	-4	-6.24%	-7.55%	-5.56%	2.55%	0.46%	8.99%	10.11%
FNX	1st Trust MidCap AlphaDEX	Mid-Cap Blend	-4	-6.53%	-7.25%	-6.56%	3.10%	-0.04%	5.13%	-9.74%
EPS	Wisdom Tree Earnings 500 Fd	Large Blend	-4	-5.95%	-6.91%	-5.13%	3.68%	1.08%	6.06%	-8.43%
VBK	Vanguard SmallCap Growth	Small Growth	-4	-6.27%	-6.96%	-5.56%	4.57%	0.69%	6.88%	-9.63%
IWM	Russell 2000	Small Blend	-4	-5.61%	-6.72%	-5.48%	3.10%	0.30%	6.64%	-9.84%
RGI	Rydex S&P Equ. Wt. Industrial	Large Blend	-4	-6.08%	-6.66%	-6.45%	2.06%	-0.01%	4.53%	-9.31%
RPG	Rydex S&P 500 Pure Growth	Large Growth	-4	-7.15%	-7.72%	-4.84%	5.09%	0.22%	3.91%	-8.48%
RSP	Rydex S&P Equal Weight	Large Blend	-4	-6.39%	-6.72%	-5.66%	3.43%	0.24%	4.84%	-8.49%
JKI	Morningstar MidValue	Mid-Cap Value	-4	-5.93%	-7.06%	-6.10%	2.22%	-0.11%	5.47%	-8.96%
PRF	PowerShares FTSE RAFI US	Large Blend	-4	-5.66%	-6.28%	-5.34%	2.62%	0.59%	5.38%	-8.24%
VO	Vanguard Mid-Cap	Mid-Cap Blend	-4	-6.52%	-6.84%	-5.80%	4.68%	0.24%	4.92%	-8.59%
VOE	Vanguard Mid Cap Value	Mid-Cap Value	-4	-6.26%	-6.23%	-5.34%	2.90%	-0.04%	4.67%	-8.15%
KLD	iShares KLD Select Social Ind	Large Blend	-4	-6.73%	-7.50%	-5.52%	2.93%	0.05%	3.85%	-8.66%
JKJ	Morningstar SmallCore	Small Blend	-4	-6.27%	-7.01%	-5.67%	3.70%	0.44%	6.67%	-9.03%
VOT	Vanguard Mid-Cap Growth	Mid-Cap Growth	-4	-6.79%	-7.53%	-6.34%	6.48%	0.46%	4.72%	-9.09%
JKF	Morningstar Large Value	Large Value	-4	-5.45%	-5.30%	-4.55%	0.75%	0.21%	4.07%	-7.09%
IYJ	Dow Jones US Industrial	Large Blend	-4	-6.17%	-6.43%	-5.71%	3.77%	1.02%	7.73%	-8.91%
IWO	Russell 2000 Growth	Small Growth	-4	-6.15%	-7.35%	-6.50%	3.35%	-0.06%	6.29%	10.61%
PRFZ	PowerShares Small-Mid 1500	Small Blend	-4	-6.30%	-7.65%	-6.34%	3.08%	-0.12%	6.55%	10.72%
FTA	1st Trust Large Cap Value Op	Large Value	-5	-6.45%	-8.05%	-8.58%	1.51%	-1.71%	2.72%	11.59%
EZM	Wisdom Tree Mid-Cap Earnin	Mid-Cap Blend	-5	-6.55%	-8.54%	-8.63%	2.02%	-0.92%	5.18%	11.37%
FAB	1st Trust Multi Cap Value	Mid-Cap Value	-5	-6.03%	-7.76%	-7.62%	1.79%	-0.94%	3.87%	11.16%
RFV	Rydex S&P MidCap 400 Pure	Mid-Cap Value	-5	-6.86%	-8.36%	-7.66%	2.50%	-0.68%	6.74%	11.80%
PWO	Powershares Dynamic OTC	Mid-Cap Growth	-5	-8.76%	-8.20%	-6.23%	2.97%	-1.02%	1.58%	10.02%
JKH	Morningstar MidGrowth	Mid-Cap Growth	-5	-7.72%	-8.60%	-7.33%	4.86%	-1.07%	3.09%	-9.87%
FXD	1st Trust Consumer Discretion	Mid-Cap Growth	-5	-7.80%	-8.45%	-7.10%	4.79%	-0.13%	1.46%	10.85%
NYC	NYSE Composite	Moderate Allocati	-5	-6.75%	-7.03%	-7.36%	0.37%	-1.99%	0.79%	10.12%
FYX	1st Trust Sm.Cap AlphaDEX	Small Blend	-5	-5.95%	-8.09%	-5.83%	1.57%	-0.42%	6.87%	10.94%
QQEW	1st Trust NASDAQ 100 Equal	Large Blend	-5	-7.39%	-9.13%	-8.03%	5.31%	-1.30%	1.81%	11.17%
NFO	Guggenheim Insider Sentimen	Mid-Cap Blend	-6	-7.04%	-9.27%	-8.42%	2.18%	-2.13%	1.19%	11.46%

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RZV	Rydex S&P SmCap 600 Pure	Small Value	-7	-7.58%	10.61%	-9.15%	-0.94%	-3.38%	4.93% 15.39%
RPV	Rydex S&P 500 Pure Value	Large Value	-7	-7.89%	11.14%	-11.89%	1.22%	-3.41%	1.92% 15.26%
PSP	PowerShares Private Equity P	Mid-Cap Blend	-7	-10.04%	10.82%	-10.82%	3.13%	-4.20%	-1.67% 14.08%
EVX	Mkt Vector Environment. Serv'	Mid-Cap Blend	-8	-7.33%	11.53%	-9.93%	-1.46%	-5.03%	-4.34% 14.32%
DGT	DJ Global Titans	Large Blend	-8	-8.73%	10.42%	-11.15%	-2.49%	-6.34%	-5.34% 14.13%
PZD	PowerShares Cleantech Portf	Small Growth	-8	-8.59%	-9.47%	-11.39%	-3.07%	-7.77%	-6.17% 15.28%
FDV	1st Trust DB Strateg. Value In	Large Value	-8	-9.73%	11.53%	-10.96%	1.97%	-3.53%	0.95% 13.69%
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	-56.38%	58.24%	-54.28%	-38.78%	45.88%	-42.37% 58.92%
PYH	PowerShares Value Industry R	Large Blend	-100	100.00%	00.00%	100.00%	100.00%	00.00%	-100.00% 00.00%
EZY	Wisdom Tree Low P/E Fund	Large Blend	-100	100.00%	00.00%	100.00%	100.00%	00.00%	-100.00% 00.00%