

Domestic ETFs as of 10/20/2011

Ticker	Fund Name	Orientation	M-Index	4 wk	8 wk	12 wk	YTD	%M/A	Fr. 6/3/09	DD%
XRT	SPDR Retail	Consumer Discret	6	11.01%	11.59%	-4.02%	5.62%	1.78%	75.70%	-9.04%
PMR	PowerShares Dynamic Retail	Large Blend	6	7.70%	10.42%	-0.82%	5.66%	1.28%	38.20%	-8.42%
QLD	Ultra QQQ ProShares	Large Blend	6	10.88%	18.22%	-8.02%	3.74%	-1.54%	121.06%	12.39%
RHS	Rydex S&P Equ. Wt.	Large Blend	4	6.54%	5.69%	-1.95%	6.22%	1.18%	40.86%	-6.38%
QQQ	Nasdaq 100 Trust Shares	Large Growth	4	5.62%	9.18%	-2.75%	3.91%	0.65%	55.77%	-5.08%
RTH	Retail HOLDRs	Large Blend	4	7.43%	9.11%	1.30%	0.00%	3.34%	35.98%	-3.04%
VDC	Vanguard Consumer Staples	Large Blend	4	4.14%	3.49%	-0.32%	7.60%	2.29%	34.17%	-3.52%
PKW	PowerShares Buyback Achiev	Large Blend	3	6.93%	7.25%	-4.08%	3.41%	-2.00%	45.71%	-9.17%
DVY	DJ Select Dividend Index	Mid-Cap Value	3	6.07%	4.24%	-1.59%	1.99%	-0.67%	39.05%	-6.49%
RCD	Rydex S&P Equ. Wt Consum.	Large Blend	3	10.53%	7.52%	-6.52%	0.04%	-2.40%	66.41%	11.39%
IYK	Dow Jones US Cons. Non-Cyc	Large Blend	3	5.72%	3.92%	-2.36%	3.05%	0.08%	38.67%	-5.82%
DEF	Guggenheim Defensive Equity	Large Blend	3	6.00%	3.16%	-0.65%	5.18%	0.64%	44.38%	-4.76%
IYC	Dow Jones US Consumer	Large Blend	3	6.52%	7.24%	-3.94%	2.22%	-1.04%	49.93%	-8.26%
VCR	Vanguard Consumer Discretio	Large Growth	3	8.54%	8.29%	-5.05%	1.12%	-1.40%	63.96%	-9.73%
FXD	1st Trust Consumer Discretion	Mid-Cap Growth	3	9.54%	9.24%	-7.24%	0.46%	-3.10%	70.27%	12.70%
PSL	PowerShares Dyn. Consum. S	Large Blend	2	4.97%	3.22%	-4.52%	2.73%	-0.79%	34.04%	-8.23%
FTA	1st Trust Large Cap Value Op	Large Value	2	9.79%	6.35%	-5.84%	-2.46%	-5.13%	39.01%	12.54%
PIV	PowerShares Value Line Sele	Large Growth	2	7.43%	5.58%	-4.00%	0.00%	-2.48%	36.03%	-9.07%
XLG	Rydex Russell Top 50	Large Blend	2	7.91%	4.98%	-4.85%	-1.48%	-2.67%	22.85%	-8.07%
PWV	PowerShares Dyn. Large Valu	Large Value	2	8.99%	5.62%	-5.63%	-0.59%	-3.41%	27.81%	-9.83%
FXG	1st Trust Consumer Staples	Mid-Cap Value	2	3.22%	2.71%	-6.29%	9.38%	-1.36%	52.65%	-9.45%
JKE	Morningstar Large Growth	Large Growth	2	6.84%	6.53%	-5.53%	-0.40%	-1.72%	37.01%	-8.29%
QQEW	1st Trust NASDAQ 100 Equal	Large Blend	1	5.47%	6.14%	-6.28%	-2.40%	-5.13%	51.11%	12.51%
DIA	DIA Diamond EFT	Large Value	1	7.71%	3.62%	-5.68%	-0.22%	-3.46%	32.64%	-9.86%
EZY	Wisdom Tree Low P/E Fund	Large Blend	1	8.91%	4.73%	-6.76%	-2.34%	-5.17%	27.26%	12.35%
VUG	Vanguard Growth	Large Growth	1	6.12%	5.16%	-6.64%	-1.82%	-3.52%	37.45%	-9.69%
EXT	Wisdom Tree Total Earnings F	Large Blend	1	8.47%	4.48%	-6.08%	-2.71%	-4.20%	31.32%	10.81%
KLD	iShares KLD Select Social Ind	Large Blend	1	6.79%	5.50%	-6.59%	-2.79%	-4.02%	31.59%	10.12%
EPS	Wisdom Tree Earnings 500 Fd	Large Blend	1	6.90%	4.50%	-6.21%	-2.45%	-4.10%	29.49%	10.08%
OEF	S&P 100 Index	Large Growth	1	7.43%	4.47%	-5.92%	-2.75%	-3.84%	26.00%	-9.58%
ONEQ	Fidelity Commonwealth	Large Growth	1	5.67%	7.08%	-5.93%	-2.33%	-3.35%	42.18%	-9.64%
IVW	S&P 500/BARRA Growth	Large Growth	1	5.79%	5.06%	-5.66%	-0.12%	-2.47%	34.10%	-8.53%
IWF	Russell 1000 Growth	Large Growth	1	6.07%	5.00%	-6.59%	-1.41%	-3.87%	36.02%	-9.89%
FAB	1st Trust Multi Cap Value	Mid-Cap Value	1	11.17%	6.05%	-7.33%	-5.30%	-6.56%	40.12%	13.88%

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SPY	SPDRS	Large Blend	1	7.85%	4.49%	-6.53%	-3.28%	-4.63%	29.91%	10.83%
RPV	Rydex S&P 500 Pure Value	Large Value	1	9.81%	6.01%	-8.63%	-4.61%	-7.31%	57.46%	15.37%
RZG	Rydex S&P SmallCap 600 Pur	Small Growth	1	7.92%	6.27%	-8.64%	-3.01%	-5.98%	49.66%	15.41%
IWZ	Russell 3000 Growth	Large Growth	0	6.03%	4.84%	-7.14%	-2.11%	-4.49%	36.20%	10.79%
FPX	1st Trust IPOX-100 Index	Large Growth	0	6.30%	3.63%	-7.56%	-1.37%	-5.41%	42.83%	13.35%
FNX	1st Trust MidCap AlphaDEX	Mid-Cap Blend	0	8.80%	5.43%	-9.32%	-4.52%	-7.73%	51.12%	15.97%
PEZ	PowerShares Dyn. Consum. D	Mid-Cap Blend	0	7.01%	6.04%	-8.78%	-3.90%	-4.77%	39.78%	14.10%
IYT	Dow Jones Transportation	Mid-Cap Blend	0	12.54%	7.70%	-9.71%	-8.53%	-7.16%	42.05%	16.78%
IWB	Russell 1000 Index	Large Blend	0	7.00%	4.51%	-7.18%	-3.71%	-5.27%	31.07%	11.55%
ISI	S&P 1500	Large Blend	0	6.87%	4.67%	-7.10%	-3.77%	-5.26%	31.17%	11.53%
JKD	Morningstar Large Core	Large Blend	0	6.82%	4.19%	-5.96%	-3.22%	-4.40%	25.04%	10.39%
VV	Vanguard LargeCap	Large Blend	0	6.98%	4.44%	-7.08%	-3.65%	-5.12%	30.74%	11.33%
IVV	S&P 500	Large Blend	0	7.22%	4.60%	-6.57%	-3.26%	-4.72%	29.97%	10.81%
IWV	Russell 3000 Index	Large Blend	0	7.10%	4.32%	-7.68%	-4.35%	-5.77%	31.20%	12.24%
IYY	Dow Jones US Tot. Market	Large Blend	0	6.98%	4.32%	-7.50%	-4.02%	-5.51%	31.66%	11.90%
IYJ	Dow Jones US Industrial	Large Blend	0	9.66%	5.56%	-8.77%	-8.15%	-9.37%	37.31%	17.69%
IWD	Russell 1000 Value	Large Value	0	8.17%	3.99%	-7.88%	-6.09%	-6.75%	26.55%	13.54%
IVE	S&P 500/BARRA Value	Large Value	0	8.77%	4.00%	-7.58%	-6.54%	-7.10%	25.29%	14.16%
JKF	Morningstar Large Value	Large Value	0	8.86%	2.88%	-7.39%	-4.75%	-6.38%	21.50%	13.61%
ELR	streetTRACKS DJ Wilshire Lc	Large Blend	0	7.88%	2.77%	-7.40%	-3.90%	-4.99%	31.55%	11.57%
CVY	Guggenheim Multi Asset Inco	Large Blend	0	4.66%	1.28%	-5.81%	-1.49%	-4.75%	31.54%	10.18%
CZA	Guggenheim Mid-Cap Core	Mid-Cap Blend	0	7.27%	3.91%	-9.04%	-3.06%	-6.91%	49.68%	14.90%
VTV	Vanguard Value	Large Value	0	7.91%	3.58%	-7.56%	-5.57%	-6.82%	24.56%	13.77%
PBJ	PowerShares Dynamic Food/B	Large Blend	0	2.90%	1.21%	-6.87%	1.21%	-2.91%	36.90%	10.27%
RSP	Rydex S&P Equal Weight	Large Blend	0	7.82%	4.41%	-8.65%	-5.31%	-7.01%	41.20%	13.98%
PRF	PowerShares FTSE RAFI US	Large Blend	0	8.22%	4.22%	-7.61%	-6.03%	-6.65%	38.04%	13.51%
VTI	Total Market VIPERs	Large Blend	0	7.11%	4.39%	-7.63%	-4.34%	-5.70%	31.85%	12.18%
RPG	Rydex S&P 500 Pure Growth	Large Growth	0	4.58%	5.09%	-8.66%	-1.18%	-5.23%	59.78%	13.43%
TMW	Wilshire 5000 Ttl Mkt	Large Blend	0	7.57%	2.39%	-7.37%	-4.55%	-5.57%	31.93%	12.04%
RGI	Rydex S&P Equ. Wt. Industrial	Large Blend	0	10.53%	5.96%	-8.34%	-9.54%	-9.27%	38.26%	17.30%
PWB	PowerShares Dyn. Large Cap	Large Growth	0	6.26%	4.90%	-8.28%	-3.88%	-5.09%	33.85%	12.74%
VIS	Vanguard Industrials	Large Blend	0	10.68%	5.92%	-8.68%	-8.40%	-9.15%	38.50%	17.75%
PDP	PowerShares DWA Tech. Lea	Mid-Cap Blend	-1	4.02%	3.42%	-9.41%	-0.85%	-5.85%	58.79%	14.02%
FAD	1st Trust Multi Cap Growth	Mid-Cap Growth	-1	6.13%	4.66%	-9.96%	-4.99%	-7.16%	49.02%	15.64%
FDV	1st Trust DB Strateg. Value In	Large Value	-1	8.54%	3.92%	-9.42%	-5.15%	-7.71%	27.30%	15.91%
IWR	Russell MidCap Index Fs	Mid-Cap Blend	-1	6.63%	4.02%	-9.83%	-6.46%	-8.19%	43.01%	15.28%
VOE	Vanguard Mid Cap Value	Mid-Cap Value	-1	7.27%	4.46%	-8.96%	-6.26%	-7.89%	43.19%	15.29%

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VOT	Vanguard Mid-Cap Growth	Mid-Cap Growth	-1	6.49%	4.66%	-10.48%	-5.12%	-7.91%	50.75%	15.76%
IJT	S&P SmallCap 600/BARRA	Small Growth	-1	7.29%	3.84%	-10.63%	-4.53%	-7.65%	45.68%	16.93%
FYX	1st Trust Sm.Cap AlphaDEX	Small Blend	-1	9.11%	4.10%	-10.63%	-8.01%	-7.99%	41.97%	16.40%
FTC	1st Trust Large Cap Growth O	Large Growth	-1	4.94%	4.70%	-8.29%	-5.27%	-6.82%	44.43%	13.83%
VO	Vanguard Mid-Cap	Mid-Cap Blend	-1	6.83%	4.51%	-9.84%	-5.65%	-7.92%	47.21%	15.11%
JKH	Morningstar MidGrowth	Mid-Cap Growth	-1	6.66%	4.61%	-10.93%	-3.74%	-7.73%	50.93%	16.34%
NY	NYSE 100 Index	Moderate Allocati	-1	6.41%	2.22%	-8.37%	-5.10%	-6.25%	20.07%	12.74%
IWP	Russell MidCap Growth	Mid-Cap Growth	-1	6.30%	4.83%	-9.67%	-4.95%	-7.63%	45.70%	15.50%
CSD	Guggenheim Spin-Off	Mid-Cap Blend	-1	6.56%	4.11%	-9.82%	-4.69%	-6.41%	55.43%	14.13%
DSI	iShares KLD 400 Social Index	Large Blend	-1	5.54%	4.00%	-7.35%	-4.56%	-5.22%	28.24%	10.96%
PYH	PowerShares Value Industry R	Large Blend	-1	5.40%	2.41%	-7.85%	-4.54%	-6.24%	18.53%	13.24%
RFG	Rydex S&P MidCap 400 Pure	Mid-Cap Growth	-1	4.33%	4.51%	-10.55%	-0.96%	-6.51%	68.93%	16.12%
IWW	Russell 3000 Value	Large Value	-1	8.01%	4.05%	-8.30%	-6.64%	-7.10%	26.35%	13.98%
IJS	S&P SmallCap 600/BARRA	Small Value	-2	9.65%	3.99%	-10.82%	-10.47%	-8.86%	31.97%	16.63%
IWS	Russell MidCap Value	Mid-Cap Value	-2	7.16%	3.60%	-9.96%	-7.84%	-8.66%	41.09%	15.81%
NFO	Guggenheim Insider Sentimen	Mid-Cap Blend	-2	9.18%	2.99%	-13.59%	-7.05%	-8.84%	45.82%	18.51%
VXF	Extended Mkts VIPERs	Mid-Cap Blend	-2	7.20%	3.51%	-12.08%	-8.38%	-9.79%	41.60%	17.80%
MDY	MidCap SPDRS	Mid-Cap Blend	-2	7.52%	3.48%	-10.76%	-6.96%	-9.02%	42.79%	16.80%
JKL	Morningstar Small Value	Small Value	-2	8.74%	3.98%	-11.12%	-10.57%	-9.62%	44.56%	17.40%
IJH	S&P MidCap 400	Mid-Cap Blend	-2	7.13%	3.31%	-10.93%	-7.12%	-9.24%	42.70%	16.96%
IJJ	S&P MidCap 400/BARRA	Mid-Cap Value	-2	8.65%	2.96%	-11.17%	-9.75%	10.46%	34.65%	18.33%
JKK	Morningstar SmallGrowth	Small Growth	-2	7.36%	3.97%	-11.28%	-6.63%	-8.90%	44.55%	17.75%
IJR	S&P Sm.Cap 600	Small Blend	-2	8.33%	3.80%	-10.71%	-7.53%	-8.33%	38.85%	16.66%
VB	Vanguard SmallCap	Small Blend	-2	7.99%	3.94%	-11.89%	-8.43%	-9.68%	42.06%	18.24%
EZM	Wisdom Tree Mid-Cap Earnin	Mid-Cap Blend	-2	7.43%	3.26%	-11.47%	-6.26%	-8.79%	48.59%	16.46%
JKG	Morningstar MidCore	Mid-Cap Blend	-2	6.58%	3.32%	-10.34%	-5.98%	-8.43%	45.13%	15.79%
EMM	streetTRACKS DJ Wilshire M	Mid-Cap Blend	-2	8.03%	2.87%	-12.49%	-7.69%	-9.68%	46.44%	17.53%
VBR	Vanguard SmallCap Value	Small Value	-2	8.46%	3.65%	-11.33%	-10.07%	-9.69%	34.67%	17.80%
VBK	Vanguard SmallCap Growth	Small Growth	-2	7.48%	4.19%	-12.46%	-6.98%	-9.79%	49.42%	18.68%
IJK	S&P MidCap 400/BARRA	Mid-Cap Growth	-2	5.55%	3.55%	-10.87%	-4.39%	-8.11%	51.27%	16.54%
PRN	PowerShares Dyn. Industrials	Mid-Cap Blend	-3	10.91%	3.81%	-12.26%	-12.74%	12.26%	27.27%	21.60%
IWM	Russell 2000	Small Blend	-3	7.55%	3.08%	-12.80%	-11.02%	10.77%	32.79%	19.41%
IWO	Russell 2000 Growth	Small Growth	-3	7.36%	3.66%	-12.67%	-8.88%	10.23%	38.47%	19.39%
JKI	Morningstar MidValue	Mid-Cap Value	-3	6.63%	2.88%	-10.36%	-9.32%	-9.88%	35.22%	17.25%
NYC	NYSE Composite	Moderate Allocati	-3	7.49%	0.96%	-10.57%	-8.78%	-9.01%	19.29%	16.18%
PIQ	PowerShares Dyn. Mag. Portf	Mid-Cap Blend	-3	9.36%	2.56%	-13.66%	-8.56%	-9.01%	27.79%	18.46%
RFV	Rydex S&P MidCap 400 Pure	Mid-Cap Value	-3	9.47%	4.08%	-11.24%	-12.97%	11.74%	46.68%	20.26%

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PWC	Powershares Dynamic Mkt	Large Blend	-3	7.16%	2.22%	-11.96%	-9.84%	10.49%	19.73%	18.42%
RZV	Rydex S&P SmCap 600 Pure	Small Value	-4	9.88%	2.62%	-14.19%	-15.58%	11.51%	34.98%	21.87%
PWO	Powershares Dynamic OTC	Mid-Cap Growth	-4	6.14%	3.04%	-12.47%	-10.74%	10.09%	30.43%	18.59%
JKJ	Morningstar SmallCore	Small Blend	-4	8.07%	1.55%	-14.06%	-11.10%	11.91%	38.75%	20.72%
PRFZ	PowerShares Small-Mid 1500	Small Blend	-4	8.14%	2.98%	-13.56%	-11.99%	11.35%	46.50%	19.69%
EVX	Mkt Vector Environment. Serv'	Mid-Cap Blend	-4	7.36%	-1.34%	-9.96%	-10.14%	-9.08%	31.10%	16.59%
IWN	Russell 2000 Value	Small Value	-4	8.11%	2.68%	-12.84%	-13.23%	11.33%	26.88%	19.45%
DGT	DJ Global Titans	Large Blend	-5	8.49%	-0.86%	-14.20%	-13.62%	12.20%	5.76%	20.71%
XRO	Guggenheim Sector Rotation	Large Blend	-5	4.56%	3.40%	-14.60%	-11.47%	11.03%	30.92%	20.04%
IWC	iShares Russell MicroCap Ind	Small Blend	-6	6.52%	0.89%	-15.25%	-15.92%	13.36%	26.71%	22.05%
PZD	PowerShares Cleantech Portf	Small Growth	-9	5.59%	-5.69%	-18.59%	-17.73%	17.97%	3.92%	27.72%
PSP	PowerShares Private Equity P	Mid-Cap Blend	-11	5.57%	-5.12%	-20.18%	-24.19%	21.67%	12.72%	33.58%