

Domestic ETFs as of 11/23/2011

Ticker	Fund Name	Orientation	M-Index	4 wk	8 wk	12 wk	YTD	%M/A	Fr. 6/3/09	DD%
RTH	Retail HOLDRs	Large Blend	1	-2.10%	2.31%	2.50%	0.00%	-0.24%	31.92%	-5.93%
PMR	PowerShares Dynamic Retail	Large Blend	0	-5.41%	2.03%	1.51%	3.44%	-1.93%	35.31%	10.34%
DEF	Guggenheim Defensive Equity	Large Blend	0	-3.06%	1.97%	-1.55%	3.47%	-1.65%	42.03%	-6.31%
VDC	Vanguard Consumer Staples	Large Blend	0	-3.04%	0.90%	-2.29%	5.07%	-1.18%	31.01%	-5.79%
PKW	PowerShares Buyback Achiev	Large Blend	0	-4.62%	2.27%	0.53%	1.77%	-3.76%	43.40%	10.62%
RHS	Rydex S&P Equ. Wt.	Large Blend	0	-3.87%	1.57%	-2.45%	2.92%	-2.81%	36.48%	-9.29%
CSD	Guggenheim Spin-Off	Mid-Cap Blend	0	-2.14%	5.98%	-1.17%	-3.81%	-5.39%	56.86%	13.34%
XRT	SPDR Retail	Consumer Discret	0	-6.01%	3.42%	-0.62%	1.88%	-2.96%	69.47%	12.26%
PSL	PowerShares Dyn. Consum. S	Large Blend	-1	-3.97%	0.87%	-0.82%	0.07%	-4.10%	30.57%	10.60%
DVY	DJ Select Dividend Index	Mid-Cap Value	-1	-4.32%	2.78%	-2.71%	-0.50%	-3.50%	35.66%	-8.77%
RZG	Rydex S&P SmallCap 600 Pur	Small Growth	-1	-5.25%	5.20%	-1.28%	-3.22%	-6.30%	49.34%	15.59%
FXG	1st Trust Consumer Staples	Mid-Cap Value	-1	-3.49%	-1.15%	-5.77%	6.02%	-5.35%	47.95%	12.24%
IYK	Dow Jones US Cons. Non-Cyc	Large Blend	-2	-4.74%	0.96%	-3.81%	-0.62%	-3.97%	33.73%	-9.17%
PWV	PowerShares Dyn. Large Valu	Large Value	-2	-5.83%	2.72%	-2.31%	-4.21%	-6.67%	23.16%	13.11%
DIA	DIA Diamond EFT	Large Value	-2	-4.58%	2.88%	-2.58%	-2.24%	-5.29%	29.95%	11.69%
PIV	PowerShares Value Line Sele	Large Growth	-2	-4.60%	2.91%	-2.10%	-2.68%	-5.18%	32.39%	11.50%
IYC	Dow Jones US Consumer	Large Blend	-2	-4.88%	1.07%	-2.21%	-1.20%	-4.51%	44.93%	11.33%
EZY	Wisdom Tree Low P/E Fund	Large Blend	-2	-6.60%	1.08%	1.82%	-5.42%	-7.65%	23.25%	15.11%
CZA	Guggenheim Mid-Cap Core	Mid-Cap Blend	-2	-4.18%	3.30%	-3.64%	-4.24%	-7.67%	47.85%	15.94%
VCR	Vanguard Consumer Discretio	Large Growth	-2	-5.95%	1.71%	-2.47%	-2.73%	-5.28%	57.71%	13.17%
FPX	1st Trust IPOX-100 Index	Large Growth	-2	-3.87%	3.40%	-3.51%	-2.56%	-6.34%	41.10%	14.40%
IJT	S&P SmallCap 600/BARRA	Small Growth	-2	-5.06%	4.86%	-3.92%	-5.18%	-8.16%	44.69%	17.49%
EPS	Wisdom Tree Earnings 500 Fd	Large Blend	-3	-5.75%	1.16%	-3.04%	-5.79%	-6.97%	25.05%	13.16%
JKG	Morningstar MidCore	Mid-Cap Blend	-3	-6.10%	3.99%	-4.28%	-6.85%	-8.75%	43.79%	16.57%
KLD	iShares KLD Select Social Ind	Large Blend	-3	-5.23%	2.39%	-3.14%	-5.49%	-6.37%	27.93%	12.62%
DSI	iShares KLD 400 Social Index	Large Blend	-3	-4.57%	0.83%	-2.96%	-6.46%	-6.60%	25.69%	12.73%
PWB	PowerShares Dyn. Large Cap	Large Growth	-3	-4.03%	2.69%	-2.93%	-6.09%	-6.90%	30.76%	14.75%
JKE	Morningstar Large Growth	Large Growth	-3	-5.18%	0.95%	-3.31%	-4.53%	-5.64%	31.32%	12.10%
IYJ	Dow Jones US Industrial	Large Blend	-3	-4.94%	5.20%	-3.37%	-9.96%	10.02%	34.61%	19.31%
IWZ	Russell 3000 Growth	Large Growth	-3	-5.08%	1.89%	-3.81%	-4.80%	-6.76%	32.46%	13.24%
JKK	Morningstar SmallGrowth	Small Growth	-3	-4.60%	4.26%	-3.66%	-7.23%	-8.95%	43.62%	18.28%
IYT	Dow Jones Transportation	Mid-Cap Blend	-3	-5.08%	6.95%	-2.78%	-11.38%	-9.44%	37.62%	19.37%
PBJ	PowerShares Dynamic Food/B	Large Blend	-3	-3.90%	-0.77%	-6.94%	-1.37%	-5.97%	33.41%	12.55%
PDP	PowerShares DWA Tech. Lea	Mid-Cap Blend	-3	-3.55%	0.35%	-5.97%	-2.81%	-7.34%	55.65%	15.71%

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JKD	Morningstar Large Core	Large Blend	-3	-5.23%	0.85%	-3.31%	-6.12%	-6.75%	21.29%	13.07%
IJR	S&P Sm.Cap 600	Small Blend	-3	-5.45%	5.35%	-4.58%	-8.83%	-9.13%	36.90%	17.83%
CVY	Guggenheim Multi Asset Inco	Large Blend	-3	-4.88%	2.77%	-5.77%	-3.94%	-6.90%	28.28%	12.40%
XLG	Rydex Russell Top 50	Large Blend	-3	-5.60%	1.33%	-3.41%	-5.54%	-6.26%	17.77%	11.87%
VUG	Vanguard Growth	Large Growth	-3	-5.30%	1.67%	-3.56%	-4.85%	-6.26%	33.21%	12.48%
FNX	1st Trust MidCap AlphaDEX	Mid-Cap Blend	-3	-6.41%	4.94%	-4.22%	-6.52%	-9.22%	47.96%	17.73%
VIS	Vanguard Industrials	Large Blend	-3	-4.96%	5.15%	-3.53%	-10.49%	10.12%	35.32%	19.63%
FYX	1st Trust Sm.Cap AlphaDEX	Small Blend	-3	-5.83%	5.77%	-4.54%	-9.18%	-8.72%	40.17%	17.46%
PYH	PowerShares Value Industry R	Large Blend	-3	-5.22%	1.03%	0.59%	-6.69%	-7.48%	15.86%	15.19%
IVW	S&P 500/BARRA Growth	Large Growth	-3	-5.10%	1.15%	-3.51%	-3.31%	-5.55%	29.82%	11.44%
IWF	Russell 1000 Growth	Large Growth	-3	-5.01%	1.67%	-3.66%	-4.31%	-6.39%	32.02%	12.54%
QQQ	Nasdaq 100 Trust Shares	Large Growth	-3	-6.37%	-1.67%	-2.62%	-1.54%	-4.69%	47.59%	10.06%
RGI	Rydex S&P Equ. Wt. Industrial	Large Blend	-3	-3.98%	4.69%	-2.75%	-10.66%	-9.24%	36.54%	18.33%
EXT	Wisdom Tree Total Earnings F	Large Blend	-3	-4.27%	0.70%	-3.14%	-5.92%	-6.88%	26.99%	13.75%
RCD	Rydex S&P Equ. Wt Consum.	Large Blend	-3	-6.78%	1.42%	-2.94%	-3.69%	-6.16%	60.21%	14.70%
OEF	S&P 100 Index	Large Growth	-4	-5.55%	1.63%	-3.73%	-6.55%	-7.06%	21.08%	13.11%
FAB	1st Trust Multi Cap Value	Mid-Cap Value	-4	-7.24%	4.92%	-4.02%	-8.50%	-9.26%	35.38%	16.80%
FAD	1st Trust Multi Cap Growth	Mid-Cap Growth	-4	-5.47%	1.60%	-2.91%	-7.47%	-9.03%	45.13%	17.84%
EZM	Wisdom Tree Mid-Cap Earnin	Mid-Cap Blend	-4	-6.14%	3.42%	-4.99%	-7.69%	-9.59%	46.33%	17.73%
IJS	S&P SmallCap 600/BARRA	Small Value	-4	-5.80%	5.89%	-5.09%	-12.32%	-9.89%	29.24%	18.36%
FTA	1st Trust Large Cap Value Op	Large Value	-4	-7.26%	3.22%	-3.56%	-6.77%	-8.99%	32.87%	16.41%
IWB	Russell 1000 Index	Large Blend	-4	-5.68%	2.06%	-4.25%	-7.10%	-8.04%	26.45%	14.67%
FXD	1st Trust Consumer Discretion	Mid-Cap Growth	-4	-8.19%	0.69%	-4.02%	-4.75%	-8.17%	61.44%	17.22%
IWP	Russell MidCap Growth	Mid-Cap Growth	-4	-5.90%	1.85%	-5.48%	-7.63%	-9.64%	41.58%	17.88%
IWV	Russell 3000 Index	Large Blend	-4	-5.78%	2.11%	-4.43%	-7.54%	-8.32%	26.83%	15.16%
ISI	S&P 1500	Large Blend	-4	-5.52%	2.21%	-4.49%	-7.02%	-7.92%	26.74%	14.52%
IVV	S&P 500	Large Blend	-4	-5.68%	1.91%	-3.97%	-6.77%	-7.65%	25.25%	14.05%
IYY	Dow Jones US Tot. Market	Large Blend	-4	-5.87%	1.89%	-4.60%	-7.45%	-8.30%	26.96%	15.04%
PRN	PowerShares Dyn. Industrials	Mid-Cap Blend	-4	-5.63%	6.61%	-5.02%	-13.73%	11.98%	25.83%	22.49%
SPY	SPDRS	Large Blend	-4	-5.66%	1.85%	-4.05%	-6.77%	-7.55%	25.22%	14.04%
TMW	Wilshire 5000 Ttl Mkt	Large Blend	-4	-5.02%	0.95%	-3.45%	-7.04%	-7.44%	28.48%	14.34%
VBK	Vanguard SmallCap Growth	Small Growth	-4	-6.20%	4.04%	-5.60%	-8.70%	10.89%	46.67%	20.18%
RSP	Rydex S&P Equal Weight	Large Blend	-4	-6.17%	2.53%	-5.19%	-8.41%	-9.43%	36.57%	16.80%
VO	Vanguard Mid-Cap	Mid-Cap Blend	-4	-6.06%	2.23%	-5.52%	-8.33%	-9.89%	43.04%	17.51%
RFV	Rydex S&P MidCap 400 Pure	Mid-Cap Value	-4	-4.43%	5.35%	-3.37%	-13.17%	10.41%	46.33%	20.45%
ELR	streetTRACKS DJ Wilshire Lc	Large Blend	-4	-5.69%	0.72%	-5.13%	-6.98%	-7.50%	27.33%	14.41%
VOE	Vanguard Mid Cap Value	Mid-Cap Value	-4	-5.69%	3.23%	-4.49%	-8.45%	-9.34%	39.84%	17.27%

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VTI	Total Market VIPERs	Large Blend	-4	-5.86%	2.06%	-4.54%	-7.63%	-8.35%	27.33%	15.19%
ONEQ	Fidelity Commonwealth	Large Growth	-4	-6.39%	-0.40%	-4.19%	-6.73%	-7.28%	35.78%	13.71%
NY	NYSE 100 Index	Moderate Allocati	-4	-5.24%	1.92%	-4.82%	-8.03%	-8.38%	16.37%	15.43%
VV	Vanguard LargeCap	Large Blend	-4	-5.72%	1.94%	-4.31%	-7.01%	-7.88%	26.17%	14.43%
JKL	Morningstar Small Value	Small Value	-4	-5.36%	6.39%	-3.29%	-11.77%	-9.78%	42.63%	18.50%
IJH	S&P MidCap 400	Mid-Cap Blend	-5	-6.14%	3.10%	-6.32%	-9.46%	10.78%	39.10%	19.05%
IVE	S&P 500/BARRA Value	Large Value	-5	-6.67%	2.36%	-4.99%	-10.61%	10.13%	19.84%	17.89%
RZV	Rydex S&P SmCap 600 Pure	Small Value	-5	-4.98%	6.28%	-5.56%	-16.73%	11.49%	33.16%	22.93%
VXF	Extended Mkts VIPERs	Mid-Cap Blend	-5	-6.15%	3.31%	-6.19%	-10.58%	11.13%	38.19%	19.78%
VB	Vanguard SmallCap	Small Blend	-5	-6.39%	4.14%	-5.83%	-10.59%	11.08%	38.71%	20.17%
FTC	1st Trust Large Cap Growth O	Large Growth	-5	-5.26%	-0.95%	-5.47%	-8.32%	-9.05%	39.78%	16.61%
IJJ	S&P MidCap 400/BARRA	Mid-Cap Value	-5	-5.90%	5.19%	-5.98%	-11.73%	11.32%	31.71%	20.12%
VOT	Vanguard Mid-Cap Growth	Mid-Cap Growth	-5	-6.83%	0.87%	-6.85%	-8.73%	10.81%	45.01%	18.97%
VBR	Vanguard SmallCap Value	Small Value	-5	-6.23%	4.62%	-5.68%	-12.25%	10.95%	31.40%	19.79%
VTV	Vanguard Value	Large Value	-5	-6.53%	1.71%	-5.38%	-9.60%	-9.94%	19.24%	17.45%
IJK	S&P MidCap 400/BARRA	Mid-Cap Growth	-5	-6.49%	1.19%	-6.69%	-7.10%	10.33%	46.97%	18.91%
QQEW	1st Trust NASDAQ 100 Equal	Large Blend	-5	-7.49%	-1.03%	-4.86%	-6.83%	-8.97%	44.26%	16.48%
JKF	Morningstar Large Value	Large Value	-5	-6.92%	1.36%	-6.11%	-9.90%	10.63%	14.93%	18.29%
MDY	MidCap SPDRS	Mid-Cap Blend	-5	-6.23%	2.90%	-6.12%	-9.42%	10.68%	39.03%	18.99%
NFO	Guggenheim Insider Sentimen	Mid-Cap Blend	-5	-6.89%	4.17%	-6.92%	-9.75%	10.89%	41.59%	20.88%
PEZ	PowerShares Dyn. Consum. D	Mid-Cap Blend	-5	-7.12%	-1.54%	-5.06%	-7.04%	-7.75%	35.20%	16.92%
PIQ	PowerShares Dyn. Mag. Portf	Mid-Cap Blend	-5	-4.86%	3.59%	-6.68%	-10.64%	10.28%	24.89%	20.31%
PRF	PowerShares FTSE RAFI US	Large Blend	-5	-6.47%	1.84%	-4.93%	-9.73%	-9.48%	32.60%	16.92%
IWW	Russell 3000 Value	Large Value	-5	-6.72%	2.13%	-5.40%	-10.55%	10.15%	21.07%	17.57%
RPV	Rydex S&P 500 Pure Value	Large Value	-5	-7.45%	2.68%	-5.75%	-8.97%	10.82%	50.26%	19.24%
IWR	Russell MidCap Index Fs	Mid-Cap Blend	-5	-5.91%	2.43%	-5.55%	-9.09%	10.03%	38.99%	17.66%
EMM	streetTRACKS DJ Wilshire M	Mid-Cap Blend	-5	-5.94%	2.26%	-5.64%	-9.42%	10.60%	43.69%	19.07%
IWO	Russell 2000 Growth	Small Growth	-5	-6.57%	3.53%	-6.39%	-11.00%	11.69%	35.23%	21.27%
IWM	Russell 2000	Small Blend	-5	-6.45%	4.16%	-6.47%	-13.20%	12.04%	29.53%	21.39%
RFG	Rydex S&P MidCap 400 Pure	Mid-Cap Growth	-5	-6.93%	-0.92%	-6.93%	-4.16%	-9.57%	63.47%	18.83%
IWD	Russell 1000 Value	Large Value	-5	-6.42%	2.24%	-5.02%	-9.87%	-9.69%	21.46%	17.02%
JKH	Morningstar MidGrowth	Mid-Cap Growth	-5	-6.24%	0.72%	-6.49%	-6.80%	10.24%	46.12%	19.00%
RPG	Rydex S&P 500 Pure Growth	Large Growth	-5	-6.54%	-0.80%	-5.88%	-4.86%	-8.57%	53.83%	16.65%
IWS	Russell MidCap Value	Mid-Cap Value	-5	-5.90%	3.17%	-5.55%	-10.42%	10.34%	37.14%	18.17%
EVX	Mkt Vector Environm. Serv'	Mid-Cap Blend	-6	-7.52%	5.78%	-9.50%	-13.45%	11.54%	26.27%	19.66%
FDV	1st Trust DB Strateg. Value In	Large Value	-6	-7.60%	0.82%	-6.82%	-9.30%	10.91%	21.73%	19.58%
IWN	Russell 2000 Value	Small Value	-6	-6.21%	4.58%	-6.53%	-15.46%	12.39%	23.63%	21.52%

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JKJ	Morningstar SmallCore	Small Blend	-6	-7.19%	3.81%	-8.36%	-13.85%	13.60%	34.47%	23.17%
NYC	NYSE Composite	Moderate Allocati	-6	-6.47%	1.39%	-7.16%	-11.70%	10.86%	15.47%	18.86%
PRFZ	PowerShares Small-Mid 1500	Small Blend	-6	-6.45%	4.17%	-6.70%	-14.27%	12.54%	42.71%	21.77%
JKI	Morningstar MidValue	Mid-Cap Value	-6	-6.16%	0.70%	-6.17%	-12.09%	11.45%	31.09%	19.78%
IWC	iShares Russell MicroCap Ind	Small Blend	-7	-5.81%	3.99%	-7.38%	-17.86%	13.95%	23.79%	23.85%
PWC	Powershares Dynamic Mkt	Large Blend	-7	-7.04%	1.14%	-7.19%	-13.22%	12.77%	15.24%	21.48%
XRO	Guggenheim Sector Rotation	Large Blend	-7	-6.01%	-1.00%	-6.97%	-13.38%	11.84%	28.09%	21.76%
PWO	Powershares Dynamic OTC	Mid-Cap Growth	-8	-7.92%	-2.95%	-7.64%	-14.84%	13.14%	24.44%	22.33%
QLD	Ultra QQQ ProShares	Large Blend	-8	-12.91%	-4.56%	-6.79%	-7.65%	11.96%	96.80%	22.01%
DGT	DJ Global Titans	Large Blend	-11	-9.29%	-2.31%	-11.79%	-18.87%	15.88%	-0.67%	25.53%
PZD	PowerShares Cleantech Portf	Small Growth	-13	-9.13%	-2.93%	-16.59%	-22.31%	20.76%	-1.87%	31.75%
PSP	PowerShares Private Equity P	Mid-Cap Blend	-16	-12.27%	-3.59%	-17.47%	-30.14%	25.36%	3.87%	38.79%