

Domestic ETFs as of 12/22/2011

Ticker	Fund Name	Orientation	M-Index	4 wk	8 wk	12 wk	YTD	%M/A	Fr. 6/3/09	DD%
PMR	PowerShares Dynamic Retail	Large Blend	8	9.21%	-1.13%	11.85%	12.13%	5.61%	46.67%	-2.81%
DEF	Guggenheim Defensive Equity	Large Blend	8	7.63%	3.09%	9.93%	11.50%	5.52%	53.05%	0.00%
IJT	S&P SmallCap 600/BARRA	Small Growth	7	11.05%	0.55%	12.86%	3.25%	0.38%	57.56%	10.15%
PKW	PowerShares Buyback Achiev	Large Blend	7	6.99%	0.30%	10.66%	8.88%	2.92%	53.42%	-4.37%
CSD	Guggenheim Spin-Off	Mid-Cap Blend	7	9.23%	1.51%	12.84%	3.20%	1.80%	68.29%	-7.02%
RHS	Rydex S&P Equ. Wt.	Large Blend	7	6.78%	1.70%	7.68%	10.05%	3.36%	45.93%	-3.00%
IJS	S&P SmallCap 600/BARRA	Small Value	7	13.79%	0.06%	15.73%	-2.03%	1.66%	44.41%	-8.78%
IJR	S&P Sm.Cap 600	Small Blend	7	12.46%	-0.85%	14.00%	0.57%	0.92%	51.02%	-9.36%
RZG	Rydex S&P SmallCap 600 Pur	Small Growth	7	10.50%	-1.23%	13.46%	5.26%	1.97%	62.42%	-8.20%
FYX	1st Trust Sm.Cap AlphaDEX	Small Blend	7	13.43%	-1.05%	15.73%	0.53%	1.70%	55.16%	-8.64%
NY	NYSE 100 Index	Moderate Allocati	6	8.37%	-0.99%	17.29%	-0.52%	-0.16%	25.88%	-8.52%
IYT	Dow Jones Transportation	Mid-Cap Blend	6	10.93%	-0.60%	14.99%	-2.79%	-0.04%	50.97%	11.55%
DIA	DIA Diamond EFT	Large Value	6	8.80%	-0.01%	9.11%	5.15%	2.05%	39.77%	-5.02%
XRT	SPDR Retail	Consumer Discret	6	8.39%	-3.49%	10.48%	8.68%	2.93%	80.78%	-6.41%
DVY	DJ Select Dividend Index	Mid-Cap Value	6	8.18%	0.66%	9.13%	7.18%	3.81%	46.13%	-1.73%
RZV	Rydex S&P SmCap 600 Pure	Small Value	6	15.06%	-0.08%	17.45%	-6.73%	0.39%	49.15%	13.67%
IYK	Dow Jones US Cons. Non-Cyc	Large Blend	5	6.39%	0.24%	6.41%	5.52%	1.70%	41.98%	-3.57%
JKG	Morningstar MidCore	Mid-Cap Blend	5	8.66%	-1.91%	11.13%	0.15%	-1.15%	54.60%	10.30%
EZM	Wisdom Tree Mid-Cap Earnin	Mid-Cap Blend	5	8.98%	-2.07%	12.01%	0.00%	-1.24%	58.51%	10.88%
PSL	PowerShares Dyn. Consum. S	Large Blend	5	6.55%	-0.23%	6.25%	6.69%	1.86%	39.22%	-4.69%
PWV	PowerShares Dyn. Large Valu	Large Value	5	8.61%	-1.03%	9.66%	3.45%	1.19%	33.01%	-6.16%
VTV	Vanguard Value	Large Value	5	10.34%	-1.05%	9.77%	-0.94%	-0.28%	30.67%	-9.54%
IYC	Dow Jones US Consumer	Large Blend	5	6.80%	-1.29%	8.23%	4.97%	1.45%	53.97%	-5.80%
CZA	Guggenheim Mid-Cap Core	Mid-Cap Blend	5	6.93%	-1.27%	11.58%	2.57%	-0.58%	58.38%	-9.95%
CVY	Guggenheim Multi Asset Inco	Large Blend	5	7.61%	-0.34%	8.97%	2.89%	0.22%	37.39%	-6.18%
VOE	Vanguard Mid Cap Value	Mid-Cap Value	5	9.18%	-0.96%	11.06%	-0.41%	-0.55%	52.12%	10.01%
FXG	1st Trust Consumer Staples	Mid-Cap Value	5	5.30%	-0.42%	4.42%	11.99%	-0.48%	56.28%	-7.30%
PIV	PowerShares Value Line Sele	Large Growth	5	6.88%	0.14%	9.22%	4.02%	1.49%	41.50%	-5.41%
FNX	1st Trust MidCap AlphaDEX	Mid-Cap Blend	5	8.77%	-1.83%	11.74%	0.74%	-1.43%	59.44%	11.34%
VDC	Vanguard Consumer Staples	Large Blend	5	4.77%	0.48%	5.31%	10.49%	3.04%	37.77%	-1.49%
EZY	Wisdom Tree Low P/E Fund	Large Blend	5	9.12%	-2.14%	10.52%	2.49%	0.51%	33.56%	-8.01%
JKJ	Morningstar SmallCore	Small Blend	4	10.78%	-1.71%	11.64%	-5.75%	-4.14%	47.10%	15.95%
OEF	S&P 100 Index	Large Growth	4	8.45%	-1.71%	8.12%	0.37%	0.42%	30.05%	-6.68%
JKF	Morningstar Large Value	Large Value	4	9.59%	-1.69%	9.41%	-1.19%	-1.01%	26.04%	10.38%

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JKL	Morningstar Small Value	Small Value	4	9.84%	-0.65%	12.99%	-4.27%	-1.04%	54.75%	11.58%
JKD	Morningstar Large Core	Large Blend	4	6.80%	-1.48%	8.62%	0.57%	0.39%	29.93%	-6.88%
IYJ	Dow Jones US Industrial	Large Blend	4	8.74%	-1.59%	12.06%	-2.77%	-1.74%	45.36%	12.86%
IWD	Russell 1000 Value	Large Value	4	9.16%	-1.92%	9.25%	-2.27%	-1.10%	31.70%	10.02%
IWO	Russell 2000 Growth	Small Growth	4	11.16%	-3.40%	11.91%	-3.12%	-2.94%	47.21%	14.30%
IWN	Russell 2000 Value	Small Value	4	12.24%	-1.85%	12.54%	-6.86%	-2.10%	36.20%	13.54%
IWM	Russell 2000	Small Blend	4	11.86%	-2.68%	12.06%	-5.00%	-2.57%	41.77%	13.96%
PBJ	PowerShares Dynamic Food/B	Large Blend	4	6.87%	-0.67%	5.05%	5.05%	0.01%	42.09%	-6.86%
JKK	Morningstar SmallGrowth	Small Growth	4	9.34%	-3.23%	11.03%	-1.49%	-2.56%	52.50%	13.23%
EPS	Wisdom Tree Earnings 500 Fd	Large Blend	4	7.44%	-1.26%	8.45%	0.97%	0.20%	34.03%	-6.93%
EXT	Wisdom Tree Total Earnings F	Large Blend	4	7.88%	-2.37%	8.85%	0.65%	0.21%	35.85%	-7.73%
IJJ	S&P MidCap 400/BARRA	Mid-Cap Value	4	9.18%	-1.25%	12.04%	-4.35%	-2.66%	42.71%	13.45%
FPX	1st Trust IPOX-100 Index	Large Growth	4	5.28%	-2.65%	9.98%	2.09%	-1.54%	47.84%	10.31%
FAB	1st Trust Multi Cap Value	Mid-Cap Value	4	9.48%	-3.78%	11.75%	-0.56%	-0.62%	47.14%	-9.57%
IWW	Russell 3000 Value	Large Value	4	9.35%	-0.91%	9.65%	-2.44%	-1.01%	32.04%	10.11%
XLG	Rydex Russell Top 50	Large Blend	4	8.69%	-1.30%	7.88%	1.68%	1.40%	26.78%	-5.13%
RGI	Rydex S&P Equ. Wt. Industrial	Large Blend	4	7.99%	-1.35%	13.66%	-4.21%	-1.66%	46.41%	12.43%
VV	Vanguard LargeCap	Large Blend	4	8.26%	-2.06%	8.71%	-0.10%	-0.35%	35.55%	-8.07%
SPY	SPDRS	Large Blend	4	8.12%	-1.65%	8.03%	-0.36%	-0.51%	33.83%	-8.14%
VBK	Vanguard SmallCap Growth	Small Growth	4	9.68%	-3.45%	11.72%	-1.31%	-2.78%	58.54%	13.71%
VB	Vanguard SmallCap	Small Blend	4	10.53%	-2.72%	12.07%	-2.44%	-1.98%	51.36%	12.90%
VBR	Vanguard SmallCap Value	Small Value	4	11.01%	-1.90%	12.50%	-3.65%	-1.12%	44.28%	11.93%
RFV	Rydex S&P MidCap 400 Pure	Mid-Cap Value	4	9.10%	-0.56%	13.73%	-6.23%	-1.86%	58.03%	14.09%
IVE	S&P 500/BARRA Value	Large Value	3	9.30%	-1.97%	9.30%	-2.97%	-1.32%	30.08%	10.88%
RTH	Retail HOLDRs	Large Blend	3	5.31%	0.80%	7.69%	0.00%	4.03%	38.29%	-1.39%
RSP	Rydex S&P Equal Weight	Large Blend	3	7.87%	-2.79%	8.71%	-2.09%	-2.30%	46.00%	11.06%
ISI	S&P 1500	Large Blend	3	6.75%	-2.22%	8.38%	-0.59%	-0.89%	35.50%	-8.61%
IVV	S&P 500	Large Blend	3	8.11%	-2.26%	7.96%	-0.37%	-0.63%	33.85%	-8.15%
IWB	Russell 1000 Index	Large Blend	3	7.75%	-2.41%	8.01%	-0.82%	-1.11%	35.00%	-8.89%
IWF	Russell 1000 Growth	Large Growth	3	6.36%	-2.96%	6.90%	0.68%	-1.07%	38.91%	-7.98%
RPV	Rydex S&P 500 Pure Value	Large Value	3	7.10%	-3.68%	8.72%	-2.09%	-3.09%	61.61%	13.14%
IJH	S&P MidCap 400	Mid-Cap Blend	3	8.23%	-3.72%	9.28%	-3.15%	-3.55%	48.80%	13.41%
FTA	1st Trust Large Cap Value Op	Large Value	3	7.82%	-4.68%	9.38%	0.04%	-1.63%	42.56%	10.31%
IWC	iShares Russell MicroCap Ind	Small Blend	3	12.05%	-1.53%	12.02%	-9.98%	-4.18%	35.67%	16.54%
FAD	1st Trust Multi Cap Growth	Mid-Cap Growth	3	7.11%	-2.77%	8.51%	-1.45%	-2.42%	54.56%	12.50%
VIS	Vanguard Industrials	Large Blend	3	7.98%	-2.57%	11.53%	-3.98%	-2.53%	45.17%	13.79%
VO	Vanguard Mid-Cap	Mid-Cap Blend	3	7.83%	-3.25%	9.05%	-1.96%	-2.75%	52.98%	11.78%

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VTI	Total Market VIPERs	Large Blend	3	6.20%	-2.49%	8.57%	-1.02%	-1.09%	36.44%	-9.12%
EMM	streetTRACKS DJ Wilshire M	Mid-Cap Blend	3	7.28%	-3.54%	11.10%	-2.88%	-3.18%	54.07%	13.23%
VUG	Vanguard Growth	Large Growth	3	6.39%	-3.05%	7.50%	0.52%	-0.61%	40.73%	-7.53%
DSI	iShares KLD 400 Social Index	Large Blend	3	6.19%	-2.35%	8.79%	-0.83%	-0.53%	33.26%	-7.48%
VXF	Extended Mkts VIPERs	Mid-Cap Blend	3	9.38%	-2.99%	10.63%	-3.42%	-2.96%	49.26%	13.35%
TMW	Wilshire 5000 Ttl Mkt	Large Blend	3	6.72%	-2.51%	9.98%	-1.25%	-1.00%	36.49%	-9.00%
PRF	PowerShares FTSE RAFI US	Large Blend	3	8.20%	-2.24%	8.76%	-2.54%	-1.32%	43.16%	10.30%
PRFZ	PowerShares Small-Mid 1500	Small Blend	3	10.81%	-3.18%	11.86%	-6.48%	-3.29%	55.67%	14.66%
IVW	S&P 500/BARRA Growth	Large Growth	3	6.44%	-2.51%	6.86%	2.22%	0.07%	37.25%	-6.38%
KLD	iShares KLD Select Social Ind	Large Blend	3	5.79%	-2.87%	7.90%	-0.02%	-0.54%	35.34%	-7.56%
MDY	MidCap SPDRS	Mid-Cap Blend	3	8.28%	-3.75%	9.40%	-2.97%	-3.33%	48.92%	13.23%
PYH	PowerShares Value Industry R	Large Blend	3	0.00%	0.40%	9.75%	1.10%	0.99%	25.53%	-8.12%
PRN	PowerShares Dyn. Industrials	Mid-Cap Blend	3	8.14%	-2.67%	13.66%	-6.74%	-3.56%	36.02%	16.22%
IYY	Dow Jones US Tot. Market	Large Blend	3	7.67%	-1.69%	8.21%	-1.01%	-1.21%	35.79%	-9.14%
IWZ	Russell 3000 Growth	Large Growth	3	6.54%	-3.01%	7.42%	0.38%	-1.21%	39.67%	-8.51%
IWV	Russell 3000 Index	Large Blend	3	7.93%	-2.44%	8.37%	-1.17%	-1.26%	35.56%	-9.32%
RCD	Rydex S&P Equ. Wt Consum.	Large Blend	3	6.23%	-4.18%	8.94%	2.57%	0.14%	70.62%	-9.15%
IWS	Russell MidCap Value	Mid-Cap Value	3	7.91%	-2.30%	9.36%	-3.67%	-2.54%	47.48%	12.00%
VCR	Vanguard Consumer Discretio	Large Growth	2	5.66%	-4.54%	6.97%	1.57%	-0.94%	64.68%	-9.33%
RFG	Rydex S&P MidCap 400 Pure	Mid-Cap Growth	2	6.35%	-5.27%	4.44%	0.65%	-4.54%	71.67%	14.76%
PWB	PowerShares Dyn. Large Cap	Large Growth	2	5.33%	-2.91%	8.33%	-1.54%	-1.91%	37.10%	10.61%
IWR	Russell MidCap Index Fs	Mid-Cap Blend	2	7.66%	-3.23%	8.43%	-3.17%	-3.24%	48.04%	12.30%
IWP	Russell MidCap Growth	Mid-Cap Growth	2	6.33%	-4.42%	7.64%	-2.72%	-4.04%	49.11%	13.52%
NFO	Guggenheim Insider Sentimen	Mid-Cap Blend	2	8.32%	-5.11%	10.54%	-3.86%	-4.24%	50.82%	15.72%
JKE	Morningstar Large Growth	Large Growth	2	5.55%	-4.37%	6.06%	-0.14%	-0.95%	37.36%	-8.05%
PEZ	PowerShares Dyn. Consum. D	Mid-Cap Blend	2	7.68%	-5.00%	8.19%	-1.26%	-1.69%	43.62%	11.75%
IJK	S&P MidCap 400/BARRA	Mid-Cap Growth	2	6.77%	-5.23%	6.75%	-1.77%	-4.42%	55.42%	14.25%
PDP	PowerShares DWA Tech. Lea	Mid-Cap Blend	2	4.80%	-3.29%	5.41%	1.19%	-3.07%	62.06%	12.25%
PIQ	PowerShares Dyn. Mag. Portf	Mid-Cap Blend	2	0.00%	-3.51%	13.75%	-3.59%	-2.23%	34.74%	14.03%
ONEQ	Fidelity Commonwealth	Large Growth	1	5.86%	-4.96%	5.12%	-2.30%	-2.34%	42.23%	-9.62%
FXD	1st Trust Consumer Discretion	Mid-Cap Growth	1	5.40%	-6.81%	5.97%	-0.40%	-3.56%	68.81%	13.44%
NYC	NYSE Composite	Moderate Allocati	1	7.24%	-4.53%	7.07%	-6.52%	-4.40%	22.25%	14.10%
VOT	Vanguard Mid-Cap Growth	Mid-Cap Growth	1	6.27%	-5.53%	7.05%	-3.76%	-5.01%	52.92%	14.55%
QLD	Ultra QQQ ProShares	Large Blend	1	10.70%	10.48%	4.95%	-0.79%	-4.61%	111.42%	16.21%
RPG	Rydex S&P 500 Pure Growth	Large Growth	1	5.65%	-5.52%	5.63%	-0.21%	-3.57%	61.35%	12.58%
FTC	1st Trust Large Cap Growth O	Large Growth	1	5.55%	-3.04%	5.83%	-3.83%	-3.70%	46.63%	12.52%
PWC	Powershares Dynamic Mkt	Large Blend	1	7.66%	-4.75%	9.13%	-7.11%	-5.31%	23.36%	15.95%

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QQQ	Nasdaq 100 Trust Shares	Large Growth	1	5.08%	-5.52%	3.19%	2.09%	-0.93%	53.04%	-6.74%
FDV	1st Trust DB Strateg. Value In	Large Value	1	6.73%	-5.93%	6.83%	-4.41%	-5.01%	28.30%	15.25%
JKI	Morningstar MidValue	Mid-Cap Value	0	0.00%	-2.59%	8.61%	-5.10%	-3.20%	41.52%	13.40%
JKH	Morningstar MidGrowth	Mid-Cap Growth	0	5.15%	-4.77%	4.11%	-2.88%	-5.68%	52.28%	15.59%
QQEW	1st Trust NASDAQ 100 Equal	Large Blend	0	5.79%	-6.61%	4.21%	-2.87%	-4.39%	50.39%	12.93%
PWO	Powershares Dynamic OTC	Mid-Cap Growth	0	7.29%	-3.84%	4.91%	-9.52%	-6.44%	32.22%	17.47%
ELR	streetTRACKS DJ Wilshire Lc	Large Blend	0	0.00%	-3.95%	5.55%	-1.97%	-1.90%	34.20%	-9.79%
XRO	Guggenheim Sector Rotation	Large Blend	-1	0.00%	-4.12%	7.67%	-8.28%	-5.55%	35.63%	17.16%
DGT	DJ Global Titans	Large Blend	-4	5.76%	-9.22%	1.47%	-14.92%	10.00%	4.17%	21.90%
EVX	Mkt Vector Environment. Serv'	Mid-Cap Blend	-4	0.00%	-8.00%	2.95%	-9.98%	-6.84%	31.33%	16.44%
PZD	PowerShares Cleantech Portf	Small Growth	-6	4.55%	11.24%	0.28%	-18.98%	15.37%	2.34%	28.82%
PSP	PowerShares Private Equity P	Mid-Cap Blend	-8	7.41%	12.80%	0.38%	-25.86%	18.02%	10.24%	35.04%