| RPV Coggenham SAP 2010 Pure Value Large Value 4 7.54% 6.23% 0.48% 0.87% 8.84% XILLVI PowerShares SAP MicCog Low Voistilis Portfollo Mc Cape Cap Value 5 7.74% 3.23% 0.09% 9.96% 4.51% 0.92% SPLV PowerShares SAP 500 Low Voist Large Cap Blend 6 9.41% 4.58% 0.55% 8.83% 3.00% 9.97% IVE SAP 500BARRAX Value Large Value 7 9.82% 7.90% 3.90% 4.87% 9.97% 6.12% 1.91% 1.91% 1.91% 6.12% 1.91% 6.12% 1.91% 6.12% 1.91% 6.12% 9.97% 6.12% 9.97% 6.12% 9.97% 6.12% 9.97% 6.12% 9.97% 6.12% 9.97% 6.12% 1.91% 4.10% 9.83% 4.00% 9.93% 4.00% 9.93% 4.70% 9.92% 7.02% 4.23% 9.93% 4.10% 9.93% 4.70% 9.92% 7.02% 4.23% 9.00% 4.10% <th>Ticker</th> <th>ETF Name</th> <th>Orientation</th> <th>M-Index</th> <th>4 wk</th> <th>8 wk</th> <th>12 wk</th> <th>YTD</th> <th>%M/A</th> <th>DD%</th> | Ticker | ETF Name | Orientation | M-Index | 4 wk | 8 wk | 12 wk | YTD | %M/A | DD% |
|--|--------|---|------------------------|---------|---------|---------|---------|---------|---------|---------|
| VTV Vanguard Value Large Cap Value 6 8.3% 7.5% 2.60% 7.00% 4.78% 9.28% SFLV PowerShares S8F 500 Low Volat Large Cap Blend -6 -9.41% 4.88% 6.39% 8.33% 3.00% 9.87% VCE SAF 500BARRA Value Large Value -7 -8.88% 7.20% 2.20% 8.27% 5.67% 9.97% IND Russell 1000 Value Large Value Equit -8 -8.93% 2.50% 4.40% 9.28% -7.14% -12.1% FINDX Schwab LUS Large-Company Index Large Cap Value Equit -8 8.91% -8.69% 4.61% -6.66% -6.18% -6. | RPV | Guggenheim S&P 500 Pure Value | Large Value | -4 | -7.54% | -6.25% | -0.48% | -0.48% | -0.87% | -8.84% |
| SPLV OverShares SAP 500 Low Volat. Lage Cap Blend -6 -9.41% -9.50% -9.50% -8.30% -9.30% -9.70% -8.20% -9.00% | XMLV | PowerShares S&P MidCap Low Volatility Portfolio | Mid Cap Blend Equities | -5 | -7.47% | -3.32% | -0.09% | -9.96% | -4.51% | -10.08% |
| INE SAP SOUBARRA Value Large Value 7 8.88 by 7.0% by 3.0% by 6.17% by 6.12% by 9.97% by 9.97% by 7.0% by 2.0% by 2.20% by 2.27% by 6.27% by 9.97% by 9.27% by 5.67% by 9.97% by 5.67% by 9.97% by 1.11 by 1.11 by 1.21 by | VTV | Vanguard Value | Large Cap Value | -6 | -8.30% | -7.50% | -2.60% | -7.00% | -4.78% | -9.28% |
| VOE Vanguard Mid Cap Value Mid-Cap Value -7 -9.0% -7.2% -2.9% -2.7% -2.9% -2.7% -2.9% -2.7% -2.9% -2.7% -2.9% -2.9% -2.9% -2.9% -2.9% -2.9% -2.9% -2.9% -2.2% - | SPLV | PowerShares S&P 500 Low Volat. | Large Cap Blend | -6 | -9.41% | -4.58% | 0.55% | -8.83% | -3.60% | -9.87% |
| No. | IVE | S&P 500/BARRA Value | Large Value | -7 | -8.88% | -7.90% | -3.90% | -8.77% | -6.12% | -10.17% |
| FNDX Schwab Fundamental U.S. Large Company Indo Large Cap Value Equit -8 -8.70% -8.70% -8.40% -8.61% -8.10% -8.00% <td>VOE</td> <td>Vanguard Mid Cap Value</td> <td>Mid-Cap Value</td> <td>-7</td> <td>-9.02%</td> <td>-7.24%</td> <td>-2.90%</td> <td>-8.27%</td> <td>-5.67%</td> <td>-9.97%</td> | VOE | Vanguard Mid Cap Value | Mid-Cap Value | -7 | -9.02% | -7.24% | -2.90% | -8.27% | -5.67% | -9.97% |
| LJL S&P MidCap 400BARRA Value Mid-Cap Blend -8 8.11% 8.67% 4.70% 9.92% 7.02% 42.381 SCHV Schwab US. Large-Cap Value Large Cap Value Equitie -8 8.80% 6.87% 4.61% 10.95% 7.57% 12.12% USD SEP SmallCap BOUBARRA Value Small Value -8 7.71% 9.03% 5.52% 10.04% 7.85% 41.281 IVOV Vanguard S&P Mid-Cap Value Mid-Cap Value -8 -8.08% 9.14% 4.66% 9.52% -6.82% 11.21% 7.66% 12.81% USM Russell MidCap Value Mid-Cap Value -8 9.91% 4.86% 4.39% 11.21% 7.66% 12.08% USM Vanguard SmallCap Value Mid-Cap Value -9 -9.03% -9.65% -5.0% 13.23% -6.43% -1.42% -1.42% USW Value Sage Edge MSCI Min Vol USA Large Cap Value Equitie -9 -9.03% -9.55% -5.04% -1.04% -1.05% -1.25% -1.24% <t< td=""><td>IWD</td><td>Russell 1000 Value</td><td>Large Value</td><td>-8</td><td>-8.93%</td><td>-8.69%</td><td>-4.40%</td><td>-9.84%</td><td>-7.14%</td><td>-11.21%</td></t<> | IWD | Russell 1000 Value | Large Value | -8 | -8.93% | -8.69% | -4.40% | -9.84% | -7.14% | -11.21% |
| SCHVI Schwab U.S. Large-Cap Value Large Cap Value Equiti -8 8.80% 8.67% 6.61% -7.57% 7.57% 12.12% USO S&P SmallCap 600/BARRA Value Small Value -8 -7.71% 8.03% 5.52% 1.004% 7.85% 45.74% IVOV Vanguard S&P Mid-Cap 400 Value Mid-Cap Value -8 8.08% -5.5% 4.03% 9.52% -7.25% 11.47% NISW Russell Mid-Cap Value -8 8.93% -8.50% -3.99 11.21% -7.65% 12.08% USM I Sharras Edge MSCI Min Vol USA All Cap Equities -9 1.015% 8.50% -3.99 11.23% -6.65% -1.078 4.66% -1.05% -6.65% -1.028% -1.08% 1.028% -1.09% -1.05% -1.127 -7.65% -6.020% -1.147% -1.028% -1.028% -1.028% -1.028% -1.028% -1.028% -1.028% -1.028% -1.028% -1.028% -1.028% -1.028% -1.028% -1.028% -1.028% -1.028% | FNDX | Schwab Fundamental U.S. Large Company Index | Large Cap Value Equiti | -8 | -8.70% | -8.76% | -4.16% | -8.84% | -6.16% | -10.80% |
| Name | IJJ | S&P MidCap 400/BARRA Value | Mid-Cap Blend | -8 | -8.11% | -8.69% | -4.70% | -9.92% | -7.02% | -42.38% |
| IVOV Vanguard S&P Mid-Cap 400 Value Mid Cap Value Equities -8 8.08% 8.56% 4.3% 9.58% 7.28% 1.218/14 PRF PowerShares FTSE RAFI US 1000 Large Cap Value -8 8.96% 9.14% 4.66% 9.52% 6.82% 11.71% INS Russell Mid Cap Value Mid-Cap Value -9 -10.15% -8.00% -3.78% 13.63% -8.61% -13.78% VBR Vanguard SmallCap Value All Cap Equities -9 -9.03% -9.65% -6.04% -11.73% -7.84% -13.28% VBR Vanguard SmallCap Value Large Cap Value Equit -9 -8.98% -9.65% -6.04% -11.75% -7.84% -15.25% -13.22% -9.10% -13.22% -9.10% -13.22% -9.10% -13.22% -9.10% -13.22% -9.10% -13.22% -9.10% -13.22% -9.10% -13.22% -9.10% -13.22% -9.10% -13.22% -9.10% -13.22% -9.10% -13.22% -13.23% -10.08% -10.08% | SCHV | Schwab U.S. Large-Cap Value | Large Cap Value Equiti | -8 | -8.80% | -8.67% | -4.61% | -10.95% | -7.57% | -12.12% |
| PRF PowerShares FTSE RAFI US 1000 Large Cap Value -8 -8.96% -9.14% 4.66% -9.52% -6.22% -1.147% IWS Russell MidCap Value Mid-Cap Value -8 -9.31% -8.80% -4.39% -11.21% -7.66% -2.03% USMV (Shares Edge MSCI Min Vol USA All Cap Equities -9 -10.15% -8.50% -3.79% -13.33% -8.61% -13.78% VBR Vanguard SmallCap Value Small Cap Value -9 -9.03% -9.66% -6.62% -10.17% -8.44% -15.22% FEX I Shares Edge MSCI USA Value Factor Large Cap Blend Equity -9 -9.98% -9.54% -4.66% -13.22% -9.103 -13.26% -10.04% -15.22% -9.103 -13.26% -10.04% -15.25% -12.5% -15.86% -11.38% -15.28% -15.28% -15.28% -15.28% -15.28% -10.04% -10.04% -6.56% -13.28% -9.010% -15.86% -13.28% -10.08% -18.28% -13.28% -10.08% | IJS | S&P SmallCap 600/BARRA Value | Small Value | -8 | -7.71% | -8.03% | -5.52% | -10.04% | -7.85% | -45.74% |
| INVS Russell MidCap Value Mid-Cap Value -8 -9.31% -8.80% -4.39% -11.21% -7.66% -12.71% USMV iShares Edge MSCI Min Vol USA All Cap Equities -9 -10.15% -8.50% -3.79% -13.63% -8.61% -13.73% VBR Vanguard SmallCap Value Small Cap Value -9 -9.03% -9.65% -5.62% 10.97% -8.44% -14.26% VLUE IShares Edge MSCI USA Value Factor Large Cap Value Equiti -9 -7.82% -8.55% -6.04% -11.23% -7.84% -15.22% -10.04 -9.87% -6.04% -13.22% -9.10% -13.22% -9.10% -13.22% -9.05% -14.07% -15.22% -10.04% -10.04% -9.05% -10.04% -10.22% -9.12% -10.04% -13.22% -9.25% -14.04% -10.04% -10.04% -10.04% -10.04% -10.05% -10.05% -10.86% -10.56% -10.56% -10.56% -10.56% -10.56% -11.14% -15.57% -11.05% -11.24%< | IVOV | Vanguard S&P Mid-Cap 400 Value | Mid Cap Value Equities | -8 | -8.08% | -8.56% | -4.39% | -9.58% | -7.25% | -12.81% |
| USINV iShares Edge MSCI Min Vol USA All Cap Equities -9 -10.15% -8.5% -3.7% -13.63% -8.61% -13.78% VBR Vanguard SmallCap Value Small Cap Value -9 -9.03% -9.65% 5.62% -10.97% -8.44% -14.26% VLUE iShares Edge MSCI USA Value Factor Large Cap Value Equiti -9 -8.58% -9.54% -10.22% -13.22% -9.01% -13.22% -15.22% -15.22% -14.01% -15.86% -13.22% -9.09% -13.22% -9.09% -13.22% -9.50% -14.01% -15.22% -14.01% -13.22% -9.25% -14.01% -10.04% -5.66% -13.22% -9.25% -14.01% -10.04% -5.07% -13.28% -9.50% -5.77% -13.08% -10.08% -14.01% -14.01% -14.01% -14.01% -10.04% -15.06% -13.22% -10.05% -14.01% -14.22% -9.05% -15.05% -15.25% -15.05% -14.24% -19.25% -14.24% -19.25% -14.24% -19.25% <td>PRF</td> <td>PowerShares FTSE RAFI US 1000</td> <td>Large Cap Value</td> <td>-8</td> <td>-8.96%</td> <td>-9.14%</td> <td>-4.66%</td> <td>-9.52%</td> <td>-6.82%</td> <td>-11.47%</td> | PRF | PowerShares FTSE RAFI US 1000 | Large Cap Value | -8 | -8.96% | -9.14% | -4.66% | -9.52% | -6.82% | -11.47% |
| VBR Vanguard SmallCap Value Small Cap Value -9 -9.03% -9.65% -5.62% -10.97% -8.44% -14.26% VLUE ishares Edge MSCI USA Value Factor Large Cap Value Equiti -9 -7.82% -8.55% -6.04% -11.73% -7.84% -15.92% FEX First Trust Large Cap Core AlphaDEX Large Cap Blend Equity -9 -8.98% -9.54% -4.96% -13.22% -9.10% -13.86% RSP Guggenheim S&P Equal Weight Large Cap Value -10 -9.93% -9.76% -5.77% -13.80% -10.08% -14.87% IVIN Russell 2000 Value Small Value -10 -9.16% -10.09% -6.86% -13.32% -10.58% -18.63% MDY MidCap Trust Series I Mid-Cap Blend -11 -9.74% -11.02% -7.56% -15.66% -11.14% -17.75% -11.72% -7.56% -15.66% -11.14% -17.75% -19.81% UR S&P MidCap A00 Mid-Cap Blend -12 -10.11% -11.04% -7 | IWS | Russell MidCap Value | Mid-Cap Value | -8 | -9.31% | -8.80% | -4.39% | -11.21% | -7.66% | -12.08% |
| VLUE iShares Edge MSCI USA Value Factor Large Cap Value Equiti -9 -7.82% -8.55% 6.04% -11.73% -7.84% -15.29% FEX First Trust Large Cap Core AlphaDEX Large Cap Blend Equity -9 -8.98% 9.954% 4.96% -13.22% -9.10% -13.86% RSP Guggenheim S&P Equal Weight Large Cap Value -10 -9.93% -9.76% -5.77% -13.80% -0.00% -14.87% IWN Russell 2000 Value Small Value -10 -9.916% -10.99% -6.88% -13.32% -10.56% -18.68% IWN Mid-Cap Blend -11 -9.74% -11.02% -7.56% -15.66% -11.14% -17.77% -19.81% IJH S&P MidCap 400 Mid-Cap Blend -11 -9.77% -11.04% -7.05% -15.66% -11.23% -17.54% -10.41% -10.98% -14.17% -17.55% -11.75% -19.81% -10.41% -10.98% -10.91% -10.20% -10.86% -10.17% -10.86% -10.17% <td< td=""><td>USMV</td><td>iShares Edge MSCI Min Vol USA</td><td>All Cap Equities</td><td>-9</td><td>-10.15%</td><td>-8.50%</td><td>-3.79%</td><td>-13.63%</td><td>-8.61%</td><td>-13.78%</td></td<> | USMV | iShares Edge MSCI Min Vol USA | All Cap Equities | -9 | -10.15% | -8.50% | -3.79% | -13.63% | -8.61% | -13.78% |
| FEX First Trust Large Cap Core AlphaDEX Large Cap Blend Equity 9 8.98% 9.54% 4.96% 1.322% 9.10% 1.318 Alpha (10)% RSP Guggenheim S&P Equal Weight Large Blend -10 -9.93% -0.04% -6.56% -13.25% -9.25% -14.01% DIA SPDR Dow Jones Industrial Average Large Cap Value -10 -9.93% 9.76% -5.77% -13.80% -10.08% -18.63% IWN Russell 2000 Value -10 -9.16% -10.99% -6.88% -13.32% -10.56% -11.44% -17.75% -18.63% -10.04% -10.99% -6.88% -13.32% -10.68% -10.99% -6.88% -10.32% -15.66% -11.14% -17.75% -11.28% -10.97% -10.86% -8.01% -15.66% -11.14% -17.75% -19.81% -10.84% -10.04% -10.08% -10.94% -10.28% -10.48% -10.29% -11.24% -10.14% -10.20% -10.48% -10.94% -10.20% -10.48% -10.94% -10.20% | VBR | Vanguard SmallCap Value | Small Cap Value | -9 | -9.03% | -9.65% | -5.62% | -10.97% | -8.44% | -14.26% |
| RSP Guggenheim S&P Equal Weight Large Blend -10 -9.87% -10.04% -6.56% -13.25% -9.25% -14.78% DIA SPDR Dow Jones Industrial Average Large Cap Value -10 -9.93% -9.76% -5.77% -13.80% -10.08% -18.87% IWN Russell 2000 Value Small Value -10 -9.16% -10.09% -6.88% -13.22% -10.56% -11.47% -10.09% -6.88% -13.22% -10.56% -11.77% -10.09% -6.88% -13.22% -10.56% -11.77% -10.09% -6.88% -10.56% -11.17% -11.09% -6.08% -10.17% -11.09% -6.08% -11.75% -12.23% -12.23% -12.23% -12.23% -12.23% -12.23% -12.23% <td< td=""><td>VLUE</td><td>iShares Edge MSCI USA Value Factor</td><td>Large Cap Value Equiti</td><td>-9</td><td>-7.82%</td><td>-8.55%</td><td>-6.04%</td><td>-11.73%</td><td>-7.84%</td><td>-15.92%</td></td<> | VLUE | iShares Edge MSCI USA Value Factor | Large Cap Value Equiti | -9 | -7.82% | -8.55% | -6.04% | -11.73% | -7.84% | -15.92% |
| DIA SPDR Dow Jones Industrial Average Large Cap Value -10 -9.93% -9.76% -5.77% -13.80% -10.98% -10.98% -10.90% -6.87% -13.80% -10.95% -16.63% IWN Russell 2000 Value 5mall Value -10 -9.16% -10.90% -6.88% -13.22% -10.56% -16.63% MDY MidCap Strust Series I Mid-Cap Blend -11 -9.74% -11.02% -7.56% -15.66% -11.14% -17.78% IJH S&P Sm.Cap 600 Small Blend -11 -9.77% -11.04% -7.60% -15.67% -11.23% -17.84% IJW S&P MidCap 400 Mid-Cap Blend -12 -10.71% -12.00% -8.16% -13.19 -13.44% IWR Russell MidCap Index Fs Mid-Cap Blend -12 -10.71% -12.00% -15.56% -13.19 -12.49% SPHQ PowerShares S&P 500 Quality Portfolio Large Cap Blend Equities -12 -10.47% -11.26% -8.62% -16.97% -13.11 -19.90% | FEX | First Trust Large Cap Core AlphaDEX | Large Cap Blend Equity | -9 | -8.98% | -9.54% | -4.96% | -13.22% | -9.10% | -13.86% |
| INN Russell 2000 Value Small Value -10 -9.16% -10.90% -6.88% -13.32% -10.58% -18.68% MDY MidCap Trust Series I Mid-Cap Blend -11 -9.74% -11.02% -7.56% -15.66% -11.17% -17.78% LJR S&P Sm.Cap 600 Small Blend -11 -8.85% -10.86% -8.01% -15.75% -11.75% -19.81% LJH S&P MidCap 400 Mid-Cap Blend -12 -10.71% -12.03% -8.14% -17.58% -13.19% -69.47% PKW Russell MidCap Index Fs Mid-Cap Blend -12 -10.71% -12.03% -8.14% -17.58% -13.19 -69.47% PKW PowerShares Buyback Achievers All Cap Equities -12 -11.75% -11.72% -7.47% -15.65% -12.07 -17.29% -12.51% -12.51% -18.08% SCHM Schwab U.S. Mid Cap Mid Cap Blend Equities -12 -10.47% -12.67% -9.00% -17.78% -13.11% -12.51% -12.51% | RSP | Guggenheim S&P Equal Weight | Large Blend | -10 | -9.87% | -10.04% | -6.56% | -13.25% | -9.25% | -14.01% |
| MDTY MidCap Trust Series I Mid-Cap Blend -11 -9.74% -11.02% -7.56% -15.66% -11.14% -17.78% LJR S&P Sm.Cap 600 Small Blend -11 -8.85% -10.86% -8.01% -15.75% -11.75% -19.81% LJH S&P MidCap 400 Mid-Cap Blend -11 -9.77% -11.04% -7.60% -15.67% -11.23% -17.84% IWR Russell MidCap Index Fs Mid-Cap Blend -12 -10.71% -12.03% -8.14% -17.58% -13.19% -69.47% PKW PowerShares Buyback Achievers All Cap Equities -12 -11.75% -11.72% -7.47% -15.55% -12.07 -17.29% -12.07 -17.29% -17.29% -12.07 -17.29% -17.29% -12.07 -17.29% -12.51% -18.08% -11.17 -17.29% -17.29% -12.51% -18.08% -11.17 -17.29% -12.51% -18.08% -11.17 -11.17 -11.55% -11.11 -11.55% -11.11 -11.17 -11.17 </td <td>DIA</td> <td>SPDR Dow Jones Industrial Average</td> <td>Large Cap Value</td> <td>-10</td> <td>-9.93%</td> <td>-9.76%</td> <td>-5.77%</td> <td>-13.80%</td> <td>-10.08%</td> <td>-14.87%</td> | DIA | SPDR Dow Jones Industrial Average | Large Cap Value | -10 | -9.93% | -9.76% | -5.77% | -13.80% | -10.08% | -14.87% |
| LUR S&P Sm.Cap 600 Small Blend -11 -8.85% -10.86% -8.01% -15.75% -11.75% -19.81% LUH S&P MidCap 400 Mid-Cap Blend -11 -9.77% -11.04% -7.60% -15.67% -11.23% -17.84% IWR Russell MidCap Index Fs Mid-Cap Blend -12 -10.71% -12.03% -8.14% -17.58% -13.19% -69.47% PKW PowerShares Buyback Achievers All Cap Equities -12 -11.75% -11.72% -7.47% -15.85% -12.07% -17.24% SPHQ PowerShares SwP 500 Quality Portfolio Large Cap Blend Equitie -12 -9.82% -12.42% -9.91% -17.29% -12.51% -18.08% SCHM Schwab U.S. Mid Cap Mid Cap Blend Equities -12 -10.47% -11.95% -8.62% -16.97% -13.11.19 -19.55% -9.00% -17.24% -13.21.19 -19.55% -9.00% -17.27% -13.21.19 -19.55% -9.00% -18.62% -13.64% -9.00% -18.62% -13.64 | IWN | Russell 2000 Value | Small Value | -10 | -9.16% | -10.90% | -6.88% | -13.32% | -10.58% | -18.63% |
| IJH S&P MidCap 400 Mid-Cap Blend -11 -9.77% -11.04% -7.60% -15.67% -11.23% -17.84% IWR Russell MidCap Index Fs Mid-Cap Blend -12 -10.71% -12.03% -8.14% -17.58% -13.19% -69.47% PKW PowerShares Buyback Achievers All Cap Equities -12 -11.75% -11.72% -7.47% -15.85% -12.07% -17.24% SPHQ PowerShares Buyback Achievers All Cap Equities -12 -9.82% -12.42% -9.91% -17.29% -12.51% -18.08% SCHM Schwab U.S. Mid Cap Mid Cap Blend Equities -12 -10.34% -11.95% -8.62% -16.97% -13.11% -19.99% VB Vanguard SmallCap Mid-Cap Blend -13 -10.47% -12.67% -8.79% -18.62% -13.64% -20.62% IWB Russell 1000 Index Large Blend -13 -11.31% -13.95% -9.04% -18.07% -13.75% -19.26% IVO Vanguard S&P 500 | MDY | MidCap Trust Series I | Mid-Cap Blend | -11 | -9.74% | -11.02% | -7.56% | -15.66% | -11.14% | -17.78% |
| IWR Russell MidCap Index Fs Mid-Cap Blend -12 -10.71% -12.03% -8.14% -17.58% -13.19% -69.47% PKW PowerShares Buyback Achievers All Cap Equities -12 -11.75% -11.72% -7.47% -15.85% -12.07% -17.24% SPHQ PowerShares S&P 500 Quality Portfolio Large Cap Blend Equities -12 -9.82% -12.42% -9.91% -17.29% -12.51% -18.08% SCHM Schwab U.S. Mid Cap Mid Cap Blend Equities -12 -10.34% -11.95% -8.62% -16.97% -13.11% -19.92% VB Vanguard SmallCap Small Cap Blend -12 -10.47% -12.67% -9.00% -17.78% -14.12% -22.37% VO Vanguard Mid-Cap Mid-Cap Blend -13 -11.31% -13.95% -9.60% -18.62% -13.64% -20.62% IWB Russell 1000 Index Large Blend Equitie -13 -11.11% -13.55% -9.10% -18.01% -12.28% -18.51% IVO | IJR | S&P Sm.Cap 600 | Small Blend | -11 | -8.85% | -10.86% | -8.01% | -15.75% | -11.75% | -19.81% |
| PKW PowerShares Buyback Achievers All Cap Equities -12 -11.75% -11.72% -7.47% -15.85% -12.07% -17.24% SPHQ PowerShares S&P 500 Quality Portfolio Large Cap Blend Equities -12 -9.82% -12.42% -9.91% -17.29% -12.51% -18.08% SCHM Schwab U.S. Mid Cap Mid Cap Blend Equities -12 -10.34% -11.95% -8.62% -16.97% -13.11% -19.92% VB Vanguard SmallCap Mid-Cap Blend -12 -10.47% -12.67% -9.00% -17.78% -14.12% -22.37% VO Vanguard Mid-Cap Mid-Cap Blend -13 -10.99% -12.47% -8.79% -18.62% -13.64% -20.62% IWB Russell 1000 Index Large Blend -13 -11.31% -13.95% -9.64% -18.77% -13.75% -19.28% VOO Vanguard S&P 500 Large Cap Blend Equiti -13 -11.24% -13.96% -9.80% -18.01% -12.82% -18.19% IVV S&P 500< | IJH | S&P MidCap 400 | Mid-Cap Blend | -11 | -9.77% | -11.04% | -7.60% | -15.67% | -11.23% | -17.84% |
| SPHQ PowerShares S&P 500 Quality Portfolio Large Cap Blend Equities -12 -9.82% -12.42% -9.91% -17.29% -12.51% -18.08% SCHM Schwab U.S. Mid Cap Mid Cap Blend Equities -12 -10.34% -11.95% -8.62% -16.97% -13.11% -19.92% VB Vanguard SmallCap Small Cap Blend -12 -10.47% -12.67% -9.00% -17.78% -14.12% -22.37% VO Vanguard Mid-Cap Mid-Cap Blend -13 -10.99% -12.47% -8.79% -18.62% -13.64% -20.62% IWB Russell 1000 Index Large Blend -13 -11.31% -13.95% -9.64% -18.77% -13.75% -19.28% VOO Vanguard S&P 500 Large Equities -13 -11.124% -13.96% -9.80% -18.01% -12.82% -18.49% IVV S&P 500 Large Blend -13 -11.13% -13.54% -9.08% -18.09% -13.96% -19.36% GSLC Goldman Sachs ActiveBeta U.S. Large Cap | IWR | Russell MidCap Index Fs | Mid-Cap Blend | -12 | -10.71% | -12.03% | -8.14% | -17.58% | -13.19% | -69.47% |
| SCHM Schwab U.S. Mid Cap Mid Cap Blend Equities -12 -10.34% -11.95% -8.62% -16.97% -13.11% -19.92% VB Vanguard SmallCap Small Cap Blend -12 -10.47% -12.67% -9.00% -17.78% -14.12% -22.37% VO Vanguard Mid-Cap Mid-Cap Blend -13 -10.99% -12.47% -8.79% -18.62% -13.64% -20.62% IWB Russell 1000 Index Large Blend -13 -11.31% -13.95% -9.64% -18.77% -13.75% -19.28% VOO Vanguard S&P 500 Large Cap Blend Equiti -13 -11.11% -13.55% -9.10% -18.01% -12.82% -18.51% IVV S&P 500 Large Blend -13 -11.24% -13.96% -9.08% -18.07% -12.78% -18.49% IWV Russell 3000 Index All Cap Equities -13 -11.24% -13.47% -9.08% -18.07% -13.46% -19.36% SPY SPDR S&P 500 Large Cap Blend Equiti | PKW | PowerShares Buyback Achievers | All Cap Equities | -12 | -11.75% | -11.72% | -7.47% | -15.85% | -12.07% | -17.24% |
| VB Vanguard SmallCap Small Cap Blend -12 -10.47% -12.67% -9.00% -17.78% -14.12% -22.37% VO Vanguard Mid-Cap Mid-Cap Blend -13 -10.99% -12.47% -8.79% -18.62% -13.64% -20.62% IWB Russell 1000 Index Large Blend -13 -11.31% -13.95% -9.64% -18.77% -13.75% -19.28% VOO Vanguard S&P 500 Large Cap Blend Equiti -13 -11.11% -13.55% -9.10% -18.99% -14.07% -19.48% IVV S&P 500 Large Blend -13 -11.13% -13.55% -9.08% -18.99% -14.07% -19.48% IWV Russell 3000 Index All Cap Equities -13 -11.13% -13.54% -9.08% -18.01% -12.78% -19.36% GSLC Goldman Sachs ActiveBeta U.S. Large Cap Large Cap Blend Equiti -13 -11.28% -13.47% -9.08% -18.97% -13.44% -19.38% SPY SPDR S&P 500 Large Cap | SPHQ | PowerShares S&P 500 Quality Portfolio | Large Cap Blend Equiti | -12 | -9.82% | -12.42% | -9.91% | -17.29% | -12.51% | -18.08% |
| VO Vanguard Mid-Cap Mid-Cap Blend -13 -10.99% -12.47% -8.79% -18.62% -13.64% -20.62% IWB Russell 1000 Index Large Blend -13 -11.31% -13.95% -9.64% -18.77% -13.75% -19.28% VOO Vanguard S&P 500 Large Cap Blend Equitie -13 -11.11% -13.55% -9.10% -18.01% -12.82% -18.51% IVV S&P 500 Large Blend -13 -11.24% -13.96% -9.80% -18.01% -12.78% -19.48% IWV Russell 3000 Index All Cap Equities -13 -11.31% -13.54% -9.08% -18.01% -12.78% -18.49% IWV Russell 3000 Index All Cap Equities -13 -11.31% -13.95% -9.70% -18.89% -13.96% -19.36% SPY SPDR S&P 500 Large Cap Blend Equiti -13 -11.28% -13.47% -9.08% -18.00% -12.77% -18.47% VTI Total Stock Market VIPERs All Cap Equities | SCHM | Schwab U.S. Mid Cap | Mid Cap Blend Equities | -12 | -10.34% | -11.95% | -8.62% | -16.97% | -13.11% | -19.92% |
| IWB Russell 1000 Index Large Blend -13 -11.31% -13.95% -9.64% -18.77% -13.75% -19.28% VOO Vanguard S&P 500 Large Cap Blend Equiti -13 -11.11% -13.55% -9.10% -18.01% -12.82% -18.51% ITOT iShares Core S&P Total U.S. Stock Market All Cap Equities -13 -11.24% -13.96% -9.80% -18.99% -14.07% -19.48% IVV S&P 500 Large Blend -13 -11.31% -13.55% -9.08% -18.01% -12.78% -18.49% IWV Russell 3000 Index All Cap Equities -13 -11.31% -13.95% -9.07% -18.89% -13.96% -19.36% GSLC Goldman Sachs ActiveBeta U.S. Large CaP Large Cap Blend Equiti -13 -11.28% -13.47% -9.08% -18.99% -13.44% -19.38% SPY SPDR S&P 500 Large Cap Blend -13 -11.09% -13.55% -9.07% -18.00% -12.77% -18.47% VTI Total Stock Mar | VB | Vanguard SmallCap | Small Cap Blend | -12 | -10.47% | -12.67% | -9.00% | -17.78% | -14.12% | -22.37% |
| VOO Vanguard S&P 500 Large Cap Blend Equiti -13 -11.11% -13.55% -9.10% -18.01% -12.82% -18.51% ITOT iShares Core S&P Total U.S. Stock Market All Cap Equities -13 -11.24% -13.96% -9.80% -18.09% -14.07% -19.48% IVV S&P 500 Large Blend -13 -11.13% -13.54% -9.08% -18.01% -12.78% -18.49% IWV Russell 3000 Index All Cap Equities -13 -11.31% -13.95% -9.08% -18.01% -12.78% -18.49% GSLC Goldman Sachs ActiveBeta U.S. Large CaP Large Cap Blend Equiti -13 -11.28% -13.47% -9.08% -18.09% -13.44% -19.38% SPY SPDR S&P 500 Large Cap Blend -13 -11.28% -13.55% -9.07% -18.00% -12.77% -18.47% VTI Total Stock Market VIPERs All Cap Equities -14 -11.31% -14.00% -9.82% -19.10% -14.18% -19.61% IWM Rus | VO | Vanguard Mid-Cap | Mid-Cap Blend | -13 | -10.99% | -12.47% | -8.79% | -18.62% | -13.64% | -20.62% |
| ITOT iShares Core S&P Total U.S. Stock Market All Cap Equities -13 -11.24% -13.96% -9.80% -18.99% -14.07% -19.48% IVV S&P 500 Large Blend -13 -11.13% -13.54% -9.08% -18.01% -12.77% -18.49% -19.36% -19.36% -19.36% -18.49% -18.49% -18.49% -19.36% -19.38% -19.36% -19.36% -19.36% -19.36% -19.36% -19.36% -19.36% -19.36% -19.36% -19.36% -19.36% -19.36% -19.36% -19.38% -19.36% -1 | IWB | Russell 1000 Index | Large Blend | -13 | -11.31% | -13.95% | -9.64% | -18.77% | -13.75% | -19.28% |
| IVV S&P 500 Large Blend -13 -11.13% -13.54% -9.08% -18.01% -12.78% -18.49% IWV Russell 3000 Index All Cap Equities -13 -11.31% -13.95% -9.70% -18.89% -13.96% -19.36% GSLC Goldman Sachs ActiveBeta U.S. Large CaP Large Cap Blend Equiti -13 -11.28% -13.47% -9.08% -18.97% -13.44% -19.38% SPY SPDR S&P 500 Large Cap Blend -13 -11.09% -13.55% -9.07% -18.00% -12.77% -18.47% VTI Total Stock Market VIPERs All Cap Equities -14 -11.31% -14.00% -9.82% -19.10% -14.18% -19.61% IWM Russell 2000 Small Blend -14 -10.75% -14.24% -10.86% -20.64% -16.74% -27.22% PDP PowerShares DWA Momentum Portfolio All Cap Equities -14 -10.50% -12.21% -8.86% -24.56% -18.08% -29.35% | VOO | Vanguard S&P 500 | Large Cap Blend Equiti | -13 | -11.11% | -13.55% | -9.10% | -18.01% | -12.82% | -18.51% |
| IWV Russell 3000 Index All Cap Equities -13 -11.31% -13.95% -9.70% -18.89% -13.96% -19.36% GSLC Goldman Sachs ActiveBeta U.S. Large CaP Large Cap Blend Equiti -13 -11.28% -13.47% -9.08% -18.97% -13.44% -19.38% SPY SPDR S&P 500 Large Cap Blend -13 -11.09% -13.55% -9.07% -18.00% -12.77% -18.47% VTI Total Stock Market VIPERs All Cap Equities -14 -11.31% -14.00% -9.82% -19.10% -14.18% -19.61% IWM Russell 2000 Small Blend -14 -10.75% -14.24% -10.86% -20.64% -16.74% -27.22% PDP PowerShares DWA Momentum Portfolio All Cap Equities -14 -10.50% -12.21% -8.86% -24.56% -18.08% -29.35% | ITOT | iShares Core S&P Total U.S. Stock Market | All Cap Equities | -13 | -11.24% | -13.96% | -9.80% | -18.99% | -14.07% | -19.48% |
| GSLC Goldman Sachs ActiveBeta U.S. Large CaP Large Cap Blend Equiti -13 -11.28% -13.47% -9.08% -18.97% -13.44% -19.38% SPY SPDR S&P 500 Large Cap Blend -13 -11.09% -13.55% -9.07% -18.00% -12.77% -18.47% VTI Total Stock Market VIPERs All Cap Equities -14 -11.31% -14.00% -9.82% -19.10% -14.18% -19.61% IWM Russell 2000 Small Blend -14 -10.75% -14.24% -10.86% -20.64% -16.74% -27.22% PDP PowerShares DWA Momentum Portfolio All Cap Equities -14 -10.50% -12.21% -8.86% -24.56% -18.08% -29.35% | IVV | S&P 500 | Large Blend | -13 | -11.13% | -13.54% | -9.08% | -18.01% | -12.78% | -18.49% |
| SPY SPDR S&P 500 Large Cap Blend -13 -11.09% -13.55% -9.07% -18.00% -12.77% -18.47% VTI Total Stock Market VIPERs All Cap Equities -14 -11.31% -14.00% -9.82% -19.10% -14.18% -19.61% IWM Russell 2000 Small Blend -14 -10.75% -14.24% -10.86% -20.64% -16.74% -27.22% PDP PowerShares DWA Momentum Portfolio All Cap Equities -14 -10.50% -12.21% -8.86% -24.56% -18.08% -29.35% | IWV | Russell 3000 Index | All Cap Equities | -13 | -11.31% | -13.95% | -9.70% | -18.89% | -13.96% | -19.36% |
| VTI Total Stock Market VIPERs All Cap Equities -14 -11.31% -14.00% -9.82% -19.10% -14.18% -19.61% IWM Russell 2000 Small Blend -14 -10.75% -14.24% -10.86% -20.64% -16.74% -27.22% PDP PowerShares DWA Momentum Portfolio All Cap Equities -14 -10.50% -12.21% -8.86% -24.56% -18.08% -29.35% | GSLC | Goldman Sachs ActiveBeta U.S. Large CaP | Large Cap Blend Equiti | -13 | -11.28% | -13.47% | -9.08% | -18.97% | -13.44% | -19.38% |
| IWM Russell 2000 Small Blend -14 -10.75% -14.24% -10.86% -20.64% -16.74% -27.22% PDP PowerShares DWA Momentum Portfolio All Cap Equities -14 -10.50% -12.21% -8.86% -24.56% -18.08% -29.35% | SPY | SPDR S&P 500 | Large Cap Blend | -13 | -11.09% | -13.55% | -9.07% | -18.00% | -12.77% | -18.47% |
| PDP PowerShares DWA Momentum Portfolio All Cap Equities -14 -10.50% -12.21% -8.86% -24.56% -18.08% -29.35% | VTI | Total Stock Market VIPERs | All Cap Equities | -14 | -11.31% | -14.00% | -9.82% | -19.10% | -14.18% | -19.61% |
| · | IWM | Russell 2000 | Small Blend | -14 | -10.75% | -14.24% | -10.86% | -20.64% | -16.74% | -27.22% |
| IJK S&P MidCap 400/BARRA Growth Mid-Cap Growth -14 -11.54% -13.57% -10.63% -21.28% -15.52% -73.88% | PDP | PowerShares DWA Momentum Portfolio | All Cap Equities | -14 | -10.50% | -12.21% | -8.86% | -24.56% | -18.08% | -29.35% |
| | IJK | S&P MidCap 400/BARRA Growth | Mid-Cap Growth | -14 | -11.54% | -13.57% | -10.63% | -21.28% | -15.52% | -73.88% |

| Ticker | ETF Name | Orientation | M-Index | 4 wk | 8 wk 12 wk | YTD %M/A | DD% |
|--------|---|------------------------|---------|---------|-----------------|-----------------|---------|
| IJT | S&P SmallCap 600/BARRA Growth | Small Growth | -14 | -10.13% | -13.79% -10.98% | -21.68% -15.69% | -48.00% |
| VV | Vanguard LargeCap | Large Cap Blend | -14 | -11.41% | -14.15% -9.81% | -19.41% -14.07% | -19.68% |
| QUAL | iShares Edge MSCI USA Quality Factor | All Cap Equities | -14 | -11.42% | -13.61% -9.15% | -20.73% -14.93% | -21.13% |
| RPG | Guggenheim S&P 500 Pure Growth | Large Growth | -16 | -9.45% | -16.72% -12.04% | -26.79% -19.46% | -30.14% |
| MTUM | iShares Edge MSCI USA Momentum Factores | All Cap Equities | -17 | -13.18% | -18.38% -12.92% | -24.47% -20.09% | -29.12% |
| VXF | Vanguard Extended Markets VIPERs | Mid Cap Blend | -17 | -12.23% | -16.45% -13.23% | -24.29% -20.48% | -30.77% |
| VOOG | Vanguard S&P 500 Growth | Large Cap Growth Equi | -18 | -13.47% | -19.04% -14.18% | -26.26% -19.20% | -27.27% |
| IUSG | iShares Core U.S. Growth | Large Cap Growth Equi | -18 | -13.23% | -18.73% -13.89% | -25.94% -18.94% | -26.90% |
| IVW | S&P 500/BARRA Growth | Large Growth | -18 | -13.45% | -19.07% -14.22% | -26.23% -19.16% | -27.23% |
| VBK | Vanguard SmallCap Growth | Small Cap Growth | -18 | -12.65% | -17.02% -13.76% | -26.99% -21.93% | -32.72% |
| IWO | Russell 2000 Growth | Small Growth | -18 | -12.45% | -17.78% -15.22% | -27.95% -23.07% | -37.28% |
| SPYG | S&P 500 Growth | Large Cap Growth | -18 | -13.42% | -19.01% -14.17% | -26.20% -19.15% | -27.22% |
| QQQ | PowerShares QQQ Trust, Series 1 | Large Growth | -19 | -13.34% | -19.48% -14.95% | -27.21% -20.33% | -28.32% |
| IWP | Russell MidCap Growth | Mid-Cap Growth | -19 | -13.86% | -18.66% -15.73% | -29.19% -23.61% | -33.82% |
| VOT | Vanguard Mid-Cap Growth | Mid-Cap Growth | -19 | -13.21% | -18.06% -15.04% | -28.44% -21.65% | -31.45% |
| IWF | Russell 1000 Growth | Large Growth | -19 | -13.81% | -19.01% -14.73% | -26.79% -19.99% | -27.72% |
| MGK | Vanguard Mega Cap Growth | Large Cap Growth Equi | -20 | -14.49% | -20.11% -16.04% | -28.51% -21.59% | -29.47% |
| VUG | Vanguard Growth | Large Cap Growth | -20 | -14.31% | -19.88% -16.01% | -28.64% -21.70% | -29.68% |
| SCHA | Schwab U.S. Small-Cap | Small Cap Blend Equiti | -35 | -10.50% | -13.68% -55.09% | -59.87% -52.26% | -62.69% |
| SCHX | Schwab U.S. Large-Cap | Large Cap Blend Equiti | -35 | -11.35% | -14.01% -54.85% | -59.44% -50.91% | -59.70% |
| SCHB | Schwab U.S. Broad Market | All Cap Equities | -35 | -11.23% | -13.96% -54.86% | -59.48% -51.03% | -59.73% |
| SCHG | Schwab U.S. Large-Cap Growth | Large Cap Growth Equi | -39 | -14.51% | -20.29% -57.77% | -63.83% -55.28% | -64.49% |