

Table 1. Exchange-Traded Funds

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
		Large-Cap Stock Category Average	8.5	2.8	15.7	28.9	(36.1)	4.7	4.3	4.1	16.8	0.8	110.5	(50.4)	1.7	0.5	1.00	1.07	2,531	2,004	100	0	0	0	1.9	25	460	29	0.37
I		ALPS Equal Sector Weight ETF (EQL)	8.3	2.6	15.7	—	—	—	4.1	4.0	—	—	—	—	1.8	—	—	—	73	9	100	0	0	0	0.6	—	9	100	0.52
I		ALPS Sector Dividend Dogs ETF (SDOG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	5	—	—	—	—	—	—	—	—	0.40
I	N	Barclays S&P 500 Dynamic VEQTOR ETN (VQT)	3.6	16.3	—	—	—	—	17.9	18.2	—	—	—	—	0.0	—	—	—	384	21	—	—	—	—	—	—	—	—	0.95
		Columbia Concen Lg Cap Val Strat Fund (GVT)	7.5	(2.6)	15.8	—	—	—	1.7	(1.7)	14.2	—	—	—	1.2	3.0	1.12	1.19	3	0	98	0	0	2	0.0	143	37	37	0.83
		Columbia Growth Equity Strategy Fund (RPX)	10.3	(2.5)	13.8	—	—	—	1.8	0.6	—	—	—	—	0.0	—	—	—	2	1	99	0	0	1	9.2	110	77	29	0.90
		Columbia Lg Cap Growth Equity Strat Fund (RWG)	6.3	(4.8)	14.7	—	—	—	(5.8)	(7.6)	—	—	—	—	0.0	—	—	—	7	1	99	0	1	0	9.7	127	53	34	0.89
I		Direxion Lg Cap Insider Sentiment Shares (INSD)	2.5	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	0	100	0	0	0	0.0	—	101	24	0.65
I		Direxion NASDAQ-100 Equal Wtd Idx Shrs (QQQE)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	15	100	0	0	0	9.6	—	101	11	0.35
I		Direxion S&P 1500 RC Volatility Res Shrs (VSPR)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	6	—	—	—	—	—	—	—	—	0.62
I		Direxion S&P 500 RC Volatility Res Shrs (VSPY)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	8	—	—	—	—	—	—	—	—	0.52
I	N	ELEMENTS DJ High Yield Select 10 ETN (DOD)	9.4	14.1	20.1	17.1	(39.6)	—	13.8	14.7	23.2	—	145.7	—	0.0	0.0	0.87	0.93	17	11	—	—	—	—	—	0	—	—	0.75
I	N	ELEMENTS Morningstar Wide Moat Focus ETN (WMW)	10.9	5.8	6.6	47.5	(20.2)	—	8.5	7.1	16.4	—	144.7	(42.7)	0.0	0.0	1.25	1.35	15	11	100	0	0	0	0.0	0	20	52	0.75
I	N	ELEMENTS SPECTRUM Lg Cap U.S. Sector ETN (EEH)	4.8	(1.4)	14.8	18.7	(34.0)	—	(1.2)	7.2	11.9	—	65.7	(44.0)	0.0	0.0	1.07	1.14	1	1	—	—	—	—	—	0	—	—	0.75
I		Fidelity Nasdaq Composite Index Tracking (ONEQ)	13.1	(1.0)	17.8	44.9	(39.8)	10.1	6.9	6.9	17.9	3.3	129.8	(51.1)	0.9	0.3	1.17	1.25	185	12	100	0	0	0	5.6	6	1,942	37	0.31
I		First Trust Large Cap Core AlphaDEX (FEX)	5.3	(0.2)	20.7	36.1	(38.3)	—	(2.2)	(2.3)	17.1	0.2	124.9	(52.5)	1.2	0.3	1.07	1.15	327	102	100	0	0	0	0.8	81	372	5	0.70
I		First Trust Large Cap Gr Opp AlphaDEX (FTC)	4.3	(2.7)	23.7	29.3	(41.1)	—	(5.0)	(5.2)	16.6	(0.4)	96.0	(50.4)	0.8	0.2	1.09	1.17	130	42	100	0	0	0	0.0	146	153	12	0.70
I		First Trust Large Cap Value Opp AlphaDEX (FTA)	5.8	1.4	18.5	41.2	(36.1)	—	(0.8)	(1.0)	17.3	0.2	150.2	(54.5)	1.4	0.5	1.09	1.17	244	72	100	0	0	0	1.3	76	220	8	0.70
I		First Trust Mega Cap Alphadex (FMK)	1.3	—	—	—	—	—	(5.8)	(6.2)	—	—	—	—	1.0	—	—	—	11	8	100	0	0	0	0.0	52	50	33	0.70
I		First Trust Morningstar Div Leaders Idx (FDL)	8.3	14.4	16.0	14.2	(31.7)	(10.6)	14.9	15.0	20.3	(0.5)	130.4	(58.6)	3.2	1.4	0.71	0.76	569	328	100	0	0	0	0.0	—	96	59	0.45
I		First Trust NASDAQ-100 Equal Weight Idx (QQEW)	9.2	(2.8)	21.3	59.5	(44.0)	9.7	(1.3)	(1.5)	18.4	2.8	141.8	(53.3)	0.5	0.2	1.24	1.32	85	53	100	0	0	0	9.3	—	100	13	0.60
I		First Trust NASDAQ-100 ex-Tech Sec Idx (QQXT)	12.8	(1.1)	20.6	46.7	(43.1)	—	(0.5)	(0.5)	19.0	2.6	129.5	(53.6)	0.4	0.2	1.14	1.22	39	47	100	0	0	0	8.4	—	56	23	0.60
I		First Trust Strategic Value Index (FDV)	5.4	(2.9)	14.1	39.4	(37.2)	10.3	(5.1)	(7.9)	13.0	0.0	111.2	(48.5)	1.9	0.6	1.20	1.29	31	7	100	0	0	0	2.0	—	50	22	0.65
I		First Trust US IPO Index (FPX)	13.5	3.1	18.3	44.9	(43.9)	14.5	6.5	6.5	21.0	2.9	141.0	(51.5)	1.1	0.4	1.13	1.21	18	2	100	0	0	0	4.7	—	100	51	0.60
I		First Trust Value Line Dividend Index (FVD)	6.3	9.0	16.1	19.6	(24.2)	(3.4)	7.2	7.1	17.7	2.8	101.8	(43.1)	2.7	1.0	0.79	0.84	461	96	100	0	0	0	12.0	—	172	6	0.70
I		Focus Morningstar Large Cap ETF (FLG)	9.8	—	—	—	—	—	6.5	6.3	—	—	—	—	2.0	—	—	—	9	3	100	0	0	(0)	0.7	4	268	24	0.05
I		Focus Morningstar US Market ETF (FMU)	9.3	—	—	—	—	—	4.2	4.0	—	—	—	—	1.7	—	—	—	20	9	100	0	0	(0)	1.0	9	1,100	18	0.05
I		Global X NASDAQ 500 ETF (QQQV)	14.1	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	1	0	100	0	0	0	4.4	—	503	45	0.48
I		Global X Top Guru Holdings Index ETF (GURU)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	3	100	0	0	0	19.8	—	51	23	0.75
I		Guggenheim Defensive Equity (DEF)	5.0	12.6	19.4	22.3	(30.3)	4.7	9.3	9.0	18.8	3.0	95.7	(43.0)	1.3	0.7	0.65	0.69	80	22	94	0	6	0	7.1	32	100	11	0.65
I		Guggenheim Multi-Asset Income (CVY)	6.6	7.6	17.6	50.6	(41.0)	(7.1)	4.5	4.3	19.8	0.9	162.0	(57.8)	5.4	1.8	0.84	0.90	663	156	87	7	5	0	22.9	—	145	14	0.78
I		Guggenheim Russell Top 50 (XLG)	11.2	4.2	9.3	20.2	(33.8)	4.6	11.2	11.2	14.8	0.3	90.5	(48.4)	2.0	0.7	0.93	0.99	473	52	100	0	0	0	0.0	6	52	41	0.20
I		Guggenheim S&P 500 Equal Weight (RSP)	7.8	(0.5)</																									

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			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
I		iShares S&P 500 Growth Index (IVW)	9.9	4.5	14.9	31.3	(34.9)	8.9	7.6	7.6	17.3	2.9	103.2	(45.2)	1.6	0.2	0.96	1.03	7,185	553	100	0	0	0	0.0	23	280	30	0.18
I		iShares S&P 500 Index (IVV)	9.4	2.0	15.0	26.4	(36.9)	5.4	5.4	5.4	16.3	0.2	103.9	(50.8)	2.0	0.3	1.00	1.07	29,569	3,876	100	0	0	0	0.7	5	503	21	0.09
I		iShares S&P 500 Value Index (IVE)	8.8	(0.6)	14.9	21.2	(39.2)	1.9	2.9	2.9	15.1	(2.8)	104.3	(56.4)	2.3	0.3	1.06	1.14	4,161	396	100	0	0	0	1.5	22	366	27	0.18
E	N	KEYnotes First Trust Enh 130/30 LgCp ETN (JFT)	(1.5)	(5.4)	17.3	33.3	—	—	(10.4)	(10.6)	11.6	—	88.2	—	0.0	0.0	1.11	1.19	3	0	—	—	—	—	—	0	—	—	0.95
		Madrona Domestic ETF (FWDD)	7.8	—	—	—	—	—	(2.6)	1.0	—	—	—	—	0.3	—	—	—	15	12	99	0	0	1	0.5	—	467	5	1.12
I		Market Vectors Morningstar Wide Moat ETF (MOAT)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	31	30	100	0	0	0	0.0	—	20	54	0.49
I		Pax MSCI North America ESG Index ETF (NASI)	5.3	(1.0)	—	—	—	—	(0.2)	(1.8)	—	—	—	—	1.4	—	—	—	10	1	100	0	0	0	11.2	10	356	22	0.50
		PowerShares Active Mega Cap (PMA)	7.8	6.8	11.3	25.9	—	—	5.5	5.5	15.2	—	98.6	—	1.6	0.5	0.99	1.06	6	1	100	0	0	0	0.6	—	53	49	0.75
I		PowerShares Buyback Achievers (PKW)	7.8	9.9	18.0	31.3	(33.6)	(1.6)	6.8	6.8	20.2	2.5	129.6	(49.1)	0.9	0.3	0.93	1.00	161	46	100	0	0	0	0.4	32	249	34	0.60
I		PowerShares Dividend Achievers (PFM)	6.4	8.9	14.9	11.2	(29.4)	(0.2)	7.6	7.6	16.8	0.1	90.1	(47.5)	2.2	0.8	0.75	0.80	244	73	100	0	0	0	0.0	20	199	46	0.50
I		PowerShares Dynamic Large Cap Growth (PWB)	12.0	0.1	14.1	34.1	(42.1)	12.2	5.0	5.0	16.8	0.9	97.4	(49.2)	0.8	0.3	1.10	1.17	176	52	100	0	0	0	0.0	64	51	34	0.60
I		PowerShares Dynamic Large Cap Value (PWV)	8.5	6.2	13.5	19.1	(27.7)	5.5	5.9	5.9	15.9	2.3	91.6	(43.2)	2.4	0.8	0.92	0.99	416	88	100	0	0	0	1.4	41	50	34	0.60
I		PowerShares FTSE RAFI US 1000 (PRF)	7.5	(0.4)	19.5	41.5	(40.1)	2.2	1.5	1.4	18.0	0.6	137.6	(55.4)	1.9	0.6	1.16	1.23	1,353	68	100	0	0	0	1.4	6	1,000	20	0.39
I		PowerShares Fundamental Pure Large Core (PXLC)	9.6	2.7	14.1	20.2	(33.3)	9.4	6.9	6.5	15.1	1.1	82.5	(45.0)	2.5	0.7	0.91	0.98	27	1	100	0	0	0	0.0	58	67	45	0.39
I		PowerShares Fundamental Pure Large Grow (PXLG)	11.6	—	—	—	—	—	7.6	5.0	—	—	—	—	1.3	—	—	—	4	1	98	0	0	2	0.0	3	48	47	0.39
I		PowerShares Fundamental Pure Large Value (PXLV)	6.3	—	—	—	—	—	(0.4)	(3.7)	—	—	—	—	2.4	—	—	—	5	4	99	0	0	1	0.0	2	91	48	0.39
I		PowerShares QQQ (QQQ)	15.3	3.4	19.9	54.4	(41.7)	19.1	13.4	13.2	21.7	6.8	150.9	(49.7)	0.8	0.3	1.14	1.23	31,937	46,373	100	0	0	0	3.6	29	100	57	0.20
I		PowerShares S&P 500 Low Volatility (SPLV)	7.9	—	—	—	—	—	13.6	13.6	—	—	—	—	2.9	—	—	—	2,016	2,109	100	0	0	0	0.0	—	100	13	0.25
I	N	RBS NASDAQ 100 Trendpilot ETN (TNDQ)	11.8	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	11	6	—	—	—	—	—	—	—	—	1.00
I	N	RBS US Large Cap Trendpilot ETN (TRND)	8.9	(6.4)	—	—	—	—	(3.4)	(3.9)	—	—	—	—	0.0	—	—	—	75	40	—	—	—	—	—	—	—	—	1.00
E		RevenueShares Large Cap (RWL)	8.7	0.3	16.9	30.2	—	—	2.6	2.4	16.7	—	112.4	—	1.7	0.5	1.07	1.14	156	25	100	0	0	0	0.7	—	500	22	0.49
I		Russell 1000 High Beta ETF (HBTB)	7.8	—	—	—	—	—	(6.5)	(6.9)	—	—	—	—	1.8	—	—	—	5	2	100	0	0	0	2.4	—	89	21	0.20
I		Russell 1000 High Momentum ETF (HMTM)	11.7	—	—	—	—	—	4.5	4.6	—	—	—	—	1.7	—	—	—	5	6	100	0	0	0	2.7	—	142	20	0.20
I		Russell 1000 High Volatility ETF (HVOL)	10.6	—	—	—	—	—	(4.8)	(5.5)	—	—	—	—	1.3	—	—	—	5	—	100	0	0	0	3.2	—	127	20	0.20
I		Russell 1000 Low Beta ETF (LBTA)	9.3	—	—	—	—	—	9.5	9.6	—	—	—	—	1.8	—	—	—	26	1	100	0	0	0	0.9	—	141	20	0.20
I		Russell 1000 Low Volatility ETF (LVOL)	5.9	—	—	—	—	—	6.5	6.2	—	—	—	—	1.9	—	—	—	72	2	100	0	0	0	0.0	—	107	20	0.20
I		Russell Aggressive Growth ETF (AGRG)	11.1	—	—	—	—	—	2.9	2.8	—	—	—	—	0.7	—	—	—	5	0	100	0	0	0	0.9	—	289	24	0.37
I		Russell Consistent Growth ETF (CONG)	11.0	—	—	—	—	—	5.5	1.8	—	—	—	—	0.9	—	—	—	31	14	100	0	0	0	0.4	—	192	29	0.37
I		Russell Contrarian ETF (CNTR)	7.3	—	—	—	—	—	(5.5)	(7.4)	—	—	—	—	1.8	—	—	—	5	0	100	0	0	0	1.0	—	184	30	0.37
I		Russell Equity Income ETF (EQIN)	8.1	—	—	—	—	—	4.4	3.9	—	—	—	—	1.9	—	—	—	50	15	100	0	0	0	0.7	—	273	24	0.37
I		Russell Growth at a Reasonable Price ETF (GRPC)	6.5	—	—	—	—	—	3.2	0.7	—	—	—	—	1.7	—	—	—	15	19	100	0	0	0	0.6	—	237	27	0.37
I		Russell High Dividend Yield ETF (HDIV)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	16	12	100	0	0	0	0.0	—	76	47	0.33
I		Russell Low P/E ETF (LWPE)	6.1	—	—	—	—	—	(2.1)	(6.2)	—	—	—	—	2.0	—	—	—	5	0	100	0	0	0					

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			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
I		Vanguard S&P 500 ETF (VOO)	9.5	2.1	—	—	—	—	5.4	5.4	—	—	—	—	2.0	—	—	—	4,783	720	100	0	0	0	0.1	4	516	20	0.05
I		Vanguard S&P 500 Growth Index ETF (VOOG)	9.9	4.4	—	—	—	—	7.6	7.6	—	—	—	—	1.6	—	—	—	82	15	100	0	0	0	0.0	26	280	31	0.15
I		Vanguard S&P 500 Value Index ETF (VOOV)	8.9	(0.7)	—	—	—	—	2.8	2.8	—	—	—	—	2.1	—	—	—	45	10	—	—	—	—	—	23	—	—	0.15
I		Vanguard Total Stock Market ETF (VTI)	9.4	1.0	17.3	28.8	(37.0)	5.6	3.9	4.0	16.9	0.7	109.7	(50.8)	1.9	0.3	1.05	1.12	21,469	2,018	100	0	0	0	0.7	5	3,302	17	0.06
I		Vanguard Value ETF (VTV)	7.9	1.1	14.5	19.7	(35.9)	0.2	2.5	2.6	15.3	(2.1)	99.6	(53.8)	2.7	0.5	1.00	1.07	5,820	598	100	0	0	0	0.6	23	416	30	0.10
I		Wilshire 5000 Total Market ETF (WFMK)	9.2	0.9	—	—	—	—	3.6	3.4	—	—	—	—	1.6	—	—	—	6	1	99	0	1	0	0.3	—	1,183	18	0.12
I		WisdomTree Dividend ex-Financials (DTN)	5.6	11.9	21.4	26.0	(36.6)	0.1	8.5	8.5	22.2	1.6	149.2	(57.0)	3.5	1.3	0.82	0.88	1,079	115	99	0	0	1	0.0	—	88	20	0.38
I		WisdomTree Earnings 500 (EPS)	8.6	3.5	13.3	27.1	(36.9)	—	6.0	5.6	16.1	0.2	104.4	(50.0)	2.0	0.7	0.94	1.01	59	5	99	0	0	1	0.0	—	499	25	0.28
I		WisdomTree Equity Income (DHS)	9.2	13.9	17.7	17.7	(39.3)	(4.5)	14.8	14.8	23.1	(0.8)	143.8	(62.0)	3.4	1.3	0.83	0.88	482	67	99	0	0	1	0.0	—	346	46	0.38
I		WisdomTree LargeCap Dividend (DLN)	8.6	9.5	15.0	18.2	(35.8)	3.0	10.3	10.1	18.5	0.2	111.2	(53.3)	2.8	1.0	0.85	0.91	1,160	237	99	0	0	1	0.0	—	298	29	0.28
I		WisdomTree LargeCap Growth (ROI)	6.7	0.4	9.7	27.0	—	—	1.7	1.1	11.2	—	81.7	—	1.6	0.7	1.03	1.10	13	1	100	0	0	0	0.0	—	296	51	0.38
I		WisdomTree LargeCap Value (EZY)	7.4	4.9	14.2	29.1	(41.3)	—	3.8	3.6	15.8	(1.6)	109.1	(55.1)	1.9	0.6	1.06	1.14	28	2	99	0	1	0	0.0	—	299	48	0.38
I		WisdomTree Total Dividend (DTD)	8.3	8.6	16.2	20.0	(35.1)	1.3	9.2	9.1	19.1	0.4	116.2	(53.4)	2.7	1.0	0.88	0.93	288	34	100	0	0	0	0.0	—	914	25	0.28
I		WisdomTree Total Earnings (EXT)	8.2	3.1	14.7	30.0	(36.7)	—	4.9	4.6	16.7	0.6	111.7	(50.2)	2.0	0.7	0.97	1.04	41	7	100	0	0	0	0.0	—	1,365	22	0.28
Mid-Cap Stock Category Average			7.0	(1.0)	23.8	35.8	(39.6)	5.7	(2.5)	(2.7)	18.4	0.3	127.7	(52.9)	1.1	0.3	1.00	1.26	987	130	100	0	0	0	1.9	49	396	13	0.41
I		Direxion All Cap Insider Sentiment Shrs (KNOW)	3.1	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	5	100	0	0	0	0.7	—	101	24	0.65
I		First Trust Mid Cap Core AlphaDEX (FNX)	5.6	0.8	27.0	47.4	(36.8)	—	(2.9)	(3.2)	20.3	3.3	149.1	(49.0)	0.6	0.2	1.05	1.33	297	65	100	0	0	0	0.5	86	299	6	0.70
I		First Trust Mid Cap Growth AlphaDEX (FNY)	3.7	—	—	—	—	—	(5.6)	(5.9)	—	—	—	—	0.1	—	—	—	17	15	100	0	0	0	0.0	48	123	16	0.70
I		First Trust Multi Cap Growth AlphaDEX (FAD)	4.9	(0.6)	26.1	29.7	(39.0)	—	(4.3)	(4.4)	18.3	0.9	110.2	(50.3)	0.5	0.1	0.98	1.23	30	4	100	0	0	0	0.0	149	453	6	0.70
I		First Trust Multi Cap Value AlphaDEX (FAB)	5.8	0.6	22.1	47.6	(35.4)	—	(0.7)	(0.7)	18.3	1.5	162.8	(53.2)	1.2	0.4	1.01	1.27	48	11	100	0	0	0	0.9	74	663	4	0.70
I		First Trust Value Line 100 ETF (FVL)	2.8	(7.9)	29.5	12.7	(48.3)	20.0	(10.4)	(10.6)	12.9	(5.2)	73.8	(56.7)	0.9	0.1	1.21	1.53	49	7	100	0	0	0	7.6	—	100	12	0.70
I		First Trust Value Line Equity Allc Index (FVI)	1.7	(9.6)	19.9	34.2	(35.4)	4.7	(10.0)	(10.3)	12.0	(1.4)	89.0	(48.3)	1.4	0.4	0.92	1.16	4	14	100	0	0	0	11.1	—	151	15	0.70
I		FlexShares Mstar US Mkt Factors Tilt ETF (TILT)	8.9	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	85	10	99	0	0	1	0.8	1	2,615	10	0.27
I		Focus Morningstar Mid Cap ETF (FMM)	7.7	—	—	—	—	—	(2.1)	(2.8)	—	—	—	—	1.4	—	—	—	5	41	100	0	0	0	2.0	16	580	4	0.12
I		Global X NASDAQ 400 Mid Cap ETF (QQQM)	9.1	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	1	0	100	0	0	0	12.9	—	401	13	0.48
I		Guggenheim Insider Sentiment (NFO)	6.0	(3.8)	26.4	47.8	(37.3)	8.8	(7.9)	(8.0)	18.3	3.1	163.0	(54.5)	1.7	0.4	1.14	1.43	78	15	100	0	0	0	1.0	—	100	11	0.65
I		Guggenheim Mid-Cap Core (CZA)	7.8	3.6	23.2	44.0	(36.2)	—	0.6	0.5	20.5	3.9	131.6	(46.7)	0.2	0.1	0.87	1.10	34	10	99	0	1	0	10.1	—	100	20	0.68
I		Guggenheim Raymond James SB-1 Equity (RYJ)	7.6	(2.2)	27.6	55.6	(45.5)	7.4	(1.6)	(1.9)	19.8	2.0	161.6	(55.3)	0.1	0.0	1.15	1.45	80	18	99	0	1	0	2.0	—	156	7	0.75
I		Guggenheim Russell 1000 Equal Weight (EWRI)	6.9	0.4	—	—	—	—	(1.9)	(2.6)	—	—	—	—	1.4	—	—	—	36	9	100	0	0	0	1.7	—	992	2	0.42
I		Guggenheim Russell MidCap Equal Weight (EWRM)	6.7	0.1	—	—	—	—	(2.9)	(3.5)	—	—	—	—	1.2	—	—	—	47	6	100	0	0	0	1.7	—	801	4	0.42
I		Guggenheim S&P 500 Pure Value (RPV)	6.4	(1.2)	22.6	54.0	(48.0)	(4.1)	(4.4)	(4.6)	22.5	(1.9)	229.9	(68.2)	1.7	0.5	1.19	1.51	84	16	100	0	0	0	1.1	23	118	20	0.36
I		Guggenheim S&P MidCap 400 Equal Weight (EWMD)	7.9	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	3	100	0	0	0					

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax-Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other				Cash		% of
			E	I	I	I	I	I	I	I	I	I	I	I	I	I	I	I	I	I	I	I	I	I	I	I	I	I	I
		RevenueShares Navellier Overall A-100 (RWV)	6.1	(4.8)	21.9	—	—	—	(7.6)	(8.2)	13.2	—	84.0	—	1.4	0.5	1.10	1.39	8	6	100	0	0	0	14.6	—	98	44	0.60
		Schwab U.S. Mid-Cap ETF (SCHM)	7.3	—	—	—	—	—	(2.7)	(2.8)	—	—	—	—	1.3	—	—	—	185	54	100	0	0	0	0.6	—	502	5	0.13
		SPDR Dow Jones Mid Cap (EMM)	7.2	(0.8)	25.0	44.2	(38.6)	5.3	(2.7)	(3.3)	20.3	2.1	141.7	(51.8)	1.3	0.4	1.05	1.32	71	3	100	0	0	0	0.7	23	503	5	0.25
		SPDR S&P 400 Mid Cap Growth ETF (MDYG)	7.7	(1.1)	26.7	55.4	(41.5)	10.9	(3.7)	(4.0)	21.0	3.7	150.1	(51.5)	0.7	0.2	1.06	1.33	63	2	100	0	0	0	0.4	88	233	13	0.25
		SPDR S&P 400 Mid Cap Value ETF (MDYV)	8.4	(2.6)	21.7	31.6	(34.6)	(1.5)	(0.8)	(1.3)	18.8	(0.0)	125.8	(52.0)	1.8	0.5	1.02	1.28	22	16	100	0	0	0	0.3	82	300	9	0.25
		SPDR S&P MidCap 400 (MDY)	7.8	(2.0)	26.1	36.8	(36.3)	7.6	(2.6)	(2.8)	19.0	2.3	128.8	(49.4)	1.0	0.4	1.02	1.29	9,512	2,074	100	0	0	0	0.3	18	400	8	0.25
		TrimTabs Float Shrink ETF (TTFS)	11.1	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	8	1	100	0	0	0	0.0	—	100	11	0.99
		Vanguard Extended Market Index ETF (VMOT)	8.8	(3.6)	27.5	37.7	(38.7)	4.5	(2.4)	(2.4)	19.0	1.5	135.3	(52.7)	1.0	0.3	1.09	1.37	1,364	121	100	0	0	0	1.7	14	3,047	5	0.14
		Vanguard Mid-Cap ETF (VO)	7.2	(2.0)	25.6	40.5	(41.8)	6.1	(2.8)	(2.7)	19.6	0.6	133.2	(53.5)	1.3	0.3	1.01	1.27	3,570	186	100	0	0	0	1.9	22	449	6	0.10
		Vanguard Mid-Cap Growth ETF (VOT)	8.1	(3.7)	29.1	42.9	(47.0)	17.4	(4.7)	(4.9)	19.4	0.9	132.3	(54.4)	0.5	0.1	1.05	1.33	1,184	106	100	0	0	0	2.8	41	225	11	0.10
		Vanguard Mid-Cap Value ETF (VOE)	6.4	(0.3)	21.8	37.8	(36.6)	(4.3)	(0.8)	(0.7)	19.6	0.0	133.2	(53.1)	2.1	0.6	0.98	1.24	940	105	100	0	0	0	1.0	41	260	9	0.10
		Vanguard S&P Mid-Cap 400 Growth Idx ETF (IVOG)	7.5	(1.1)	—	—	—	—	(3.9)	(3.9)	—	—	—	—	0.5	—	—	—	84	12	100	0	0	0	0.4	40	234	12	0.20
		Vanguard S&P Mid-Cap 400 Index ETF (IVOO)	7.8	(1.9)	—	—	—	—	(2.5)	(2.8)	—	—	—	—	0.8	—	—	—	54	9	100	0	0	0	0.4	26	401	7	0.17
		Vanguard S&P Mid-Cap 400 Value Index ETF (IVOV)	8.1	(2.6)	—	—	—	—	(1.1)	(1.3)	—	—	—	—	1.3	—	—	—	12	1	100	0	0	0	0.3	48	300	9	0.24
		Wilshire 4500 Completion ETF (WXSP)	8.4	(3.5)	—	—	—	—	(2.6)	(2.9)	—	—	—	—	0.8	—	—	—	6	0	99	0	1	0	1.4	12	1,487	5	0.19
		WisdomTree MidCap Dividend (DON)	6.7	5.1	21.7	32.0	(32.6)	(5.5)	3.3	3.1	23.3	2.0																	

Table 1. Exchange-Traded Funds (con't)

Index Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)							12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
		YTD	2011	2010	2009	2008	2007	12- Month		3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt	Bear Mkt			Cat (X)	Total (X)			Stock	Bond	Other	Cash						
I	Vanguard Russell 2000 Growth Index ETF (VTWG)	8.8	(3.1)	—	—	—	—	(2.9)	(3.0)	—	—	—	—	0.3	—	—	—	20	7	92	0	0	8	1.3	78	1,173	12	0.20	
I	Vanguard Russell 2000 Index ETF (VTWO)	8.5	(4.3)	—	—	—	—	(2.2)	(2.0)	—	—	—	—	0.9	—	—	—	108	35	100	0	0	0	1.2	34	1,978	3	0.22	
I	Vanguard Russell 2000 Value Index ETF (VTWV)	8.1	(5.6)	—	—	—	—	(1.6)	(1.6)	—	—	—	—	1.2	—	—	—	12	2	98	0	0	2	1.0	101	1,366	4	0.33	
I	Vanguard S&P Small-Cap 600 Gr Idx ETF (VIOG)	8.6	3.4	—	—	—	—	1.0	1.0	—	—	—	—	0.5	—	—	—	17	1	100	0	0	0	0.0	106	328	10	0.20	
I	Vanguard S&P Small-Cap 600 Index ETF (VIOO)	7.9	0.8	—	—	—	—	1.2	1.1	—	—	—	—	0.7	—	—	—	30	6	100	0	0	0	0.0	42	603	5	0.16	
I	Vanguard S&P Small-Cap 600 Value Idx ETF (VIOV)	7.2	(1.5)	—	—	—	—	1.6	2.8	—	—	—	—	1.0	—	—	—	16	2	100	0	0	0	0.0	70	456	8	0.22	
I	Vanguard Small Cap ETF (VB)	9.1	(2.7)	27.9	36.3	(36.1)	1.3	(1.4)	(1.2)	19.9	1.9	142.5	(53.2)	1.3	0.4	0.99	1.44	4,170	361	99	0	0	1	1.5	17	1,746	3	0.16	
I	Vanguard Small Cap Growth ETF (VBK)	9.5	(1.4)	30.9	42.0	(40.0)	9.7	(2.0)	(1.9)	20.9	3.1	150.5	(53.4)	0.5	0.1	1.03	1.49	2,018	115	100	0	0	0	1.9	40	957	5	0.10	
I	Vanguard Small Cap Value ETF (VBR)	8.6	(4.0)	25.0	30.6	(32.1)	(7.0)	(0.7)	(0.5)	18.8	0.5	134.5	(53.2)	2.1	0.5	0.97	1.40	1,989	107	100	0	0	0	1.1	30	1,008	5	0.21	
I	WisdomTree SmallCap Dividend (DES)	9.7	(1.8)	26.6	21.1	(27.6)	(12.9)	5.3	5.1	21.4	0.7	145.6	(55.4)	3.4	1.3	0.86	1.25	316	32	99	0	0	1	0.1	—	621	11	0.38	
I	WisdomTree SmallCap Earnings (EES)	7.8	(1.8)	26.3	48.9	(32.1)	—	(0.0)	0.0	20.3	2.7	181.1	(53.7)	1.4	0.4	0.99	1.43	139	8	100	0	0	0	0.4	—	960	8	0.38	
Micro-Cap Stock Category Average		11.0	(11.9)	25.4	18.7	(38.5)	(11.1)	(3.7)	(3.9)	13.9	(5.4)	102.2	(58.7)	1.8	0.3	1.00	1.56	135	31	100	0	0	0	1.6	49	717	5	0.67	
I	First Trust Dow Jones Select MicroCp Idx (FDM)	6.4	(8.6)	25.7	20.9	(33.3)	(6.0)	(6.0)	(5.9)	14.7	(2.7)	110.8	(55.2)	0.8	0.2	1.00	1.56	45	20	100	0	0	0	1.1	—	233	10	0.60	
I	iShares Russell Microcap Index (IWC)	12.8	(9.5)	28.8	24.8	(39.6)	(8.8)	(0.7)	(0.7)	16.4	(2.7)	116.9	(57.5)	1.6	0.2	0.99	1.55	449	96	100	0	0	0	1.6	31	1,364	3	0.67	
I	PowerShares Zacks Micro Cap (PZI)	9.7	(14.0)	23.1	11.5	(41.2)	(13.7)	(5.0)	(4.8)	10.6	(9.1)	83.2	(61.5)	1.2	0.3	1.08	1.69	31	6	100	0	0	0	3.6	67	402	3	0.79	
I	Wilshire Micro-Cap ETF (WMCR)	15.4	(15.8)	24.2	18.0	(40.2)	(16.1)	(3.5)	(4.4)	14.2	(7.2)	98.2	(60.8)	3.7	0.6	0.94	1.47	16	2	99	0	1	0	0.4	—	870	4	0.64	
Preferred Stock Category Average		10.1	0.0	14.2	33.1	(25.7)	(16.0)	6.5	6.3	14.7	2.6	159.1	(58.3)	6.3	2.2	1.00	0.72	2,549	640	10	3	87	0	10.2	21	133	29	0.51	
I	iShares S&P Intl Preferred Stock Index (IPFF)	3.3	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	102	16	8	0	92	0	7.7	34	73	26	0.55	
I	iShares S&P U.S. Preferred Stock Index (PFF)	12.1	(2.2)	14.0	39.3	(23.2)	—	4.6	4.6	14.6	2.9	154.1	(54.3)	5.9	1.8	1.06	0.77	9,005	2,095	8	3	88	1	7.8	16	252	17	0.48	
I	PowerShares Financial Preferred (PGF)	15.3	(1.6)	16.6	40.7	(28.4)	(16.0)	7.4	7.1	15.9	2.5	205.0	(62.3)	6.7	2.6	1.22	0.89	1,645	336	17	2	81	0	17.7	6	50	50	0.60	
I	PowerShares Preferred (PGX)	10.0	3.2	12.2	19.4	—	—	8.3	8.2	13.7	—	118.3	—	6.4	2.4	0.73	0.53	1,742	671	7	5	87	0	7.2	—	130	34	0.50	
I	SPDR Wells Fargo Preferred Stock (PSK)	10.1	0.9	14.4	—	—	—	5.7	5.5	—	—	—	—	6.3	—	—	—	251	84	11	4	85	0	10.6	26	161	18	0.45	
Ultra Market (Long) Category Average		13.3	(18.1)	34.1	62.3	(68.4)	11.2	(15.1)	(15.8)	25.5	(8.9)	295.6	(81.2)	0.5	0.6	1.00	2.95	120	708	221	6	5 (132)	—	136.6	32	297	225	0.93	
E N	Barclays Long B Leveraged S&P 500 TR ETN (BXUB)	21.7	3.9	42.9	—	—	—	11.1	9.7	—	—	—	—	0.0	—	—	—	2	1	—	—	—	—	—	—	—	—	—	0.75
E N	Barclays Long C Leveraged S&P 500 TR ETN (BXUC)	16.3	3.1	29.1	—	—	—	8.7	8.5	—	—	—	—	0.0	—	—	—	17	14	—	—	—	—	—	0	—	—	—	0.75
E	Direxion Daily Agribusiness Bull 3X Shrs (COWL)	9.3	—	—	—	—	—	(40.5)	(40.3)	—	—	—	—	0.0	—	—	—	2	5	—	—	—	—	—	—	—	—	—	1.19
E	Direxion Daily Basic Matls Bull 3X Shrs (MATL)	12.8	—	—	—	—	—	(44.2)	(43.8)	—	—	—	—	0.0	—	—	—	4	5	250	0	20 (170)	—	187.1	—	8	322	—	1.10
E	Direxion Daily BRIC Bull 3X Shares (BRIL)	(15.5)	(46.7)	—	—	—	—	(53.2)	(53.3)	—	—	—	—	0.6	—	—	—	4	8	297	0	0 (197)	—	297.5	—	90	349	—	1.04
E	Direxion Daily China Bull 3X Shares (YINN)	(5.3)	(62.6)	22.2	—	—	—	(66.7)	(66.3)	—	—	—	—	0.0	—	—	—	40	114	303	0	0 (203)	—	303.2	—	48	351	—	1.08
E	Direxion Daily Dev Mkts Bull 3X Shrs (DZK)	2.8	(49.7)	6.8	49.8	—	—	(53.1)	(53.1)	(2.6)	—	156.7	—	1.8	4.5	1.48	4.36	19	17	296	0	0 (197)	—	296.5	—	6	382	—	1.16
E	Direxion Daily Emrg Mkts Bull 3X Shares (EDC)	4.9	(62.6)	27.2	208.1	—	—	(58.8)	(58.7)	(0.5)	—	272.5	—	0.1	3.3	1.76	5.20	357	686	295	0	1 (196)	—	295.4	—	8	350	—	1.15
E	Direxion Daily Energy Bull 3X Shares (ERX)	(14.5)	(19.5)	48.0	13.6	—	—	(45.6)	(45.7)	15.7	—	164.7	—	0.0	1.4	1.54	4.55	439	2,184	299	0	0 (199)	—	247.5	—	80</			

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007	12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt	Bear Mkt			Cat (X)	Total (X)			Stock	Bond	Other	Cash						
E		ProShares Ultra Financials (UYG)	26.4	(32.7)	17.6	(5.2)	(85.2)	—	(11.3)	(11.3)	12.8	(38.2)	194.1	(95.9)	0.6	0.1	0.99	2.91	781	1,037	200	0	0	(100)	125.2	8	258	152	0.95
E		ProShares Ultra FTSE China 25 (XPP)	(4.2)	(38.0)	2.7	—	—	—	(41.5)	(41.5)	(10.1)	—	—	—	0.0	0.0	1.08	3.19	26	29	200	0	0	(100)	200.0	—	2	200	0.95
E		ProShares Ultra Health Care (RXL)	24.2	18.0	5.0	39.3	(47.8)	—	14.6	14.2	29.0	2.4	177.8	(62.6)	0.6	0.3	0.60	1.79	40	4	200	0	0	(100)	131.7	6	122	167	0.95
E		ProShares Ultra Industrials (UXI)	14.1	(10.5)	48.9	39.7	(70.4)	—	(11.1)	(11.2)	34.6	(9.8)	332.3	(85.5)	0.4	0.1	0.97	2.87	18	5	200	0	0	(100)	140.6	40	245	161	0.95
E		ProShares Ultra KBW Regional Banking (KRU)	21.3	(23.4)	—	—	—	—	0.5	0.0	—	—	—	—	0.6	—	—	—	5	3	200	0	0	(100)	138.0	29	52	153	0.95
E		ProShares Ultra MidCap400 (MOV)	13.9	(12.5)	51.3	67.5	(67.9)	6.3	(13.9)	(13.6)	33.0	(6.5)	315.7	(80.7)	0.0	0.0	0.89	2.63	81	117	200	0	0	(100)	15.3	12	405	151	0.95
E		ProShares Ultra MSCI Brazil (UBR)	(18.6)	(49.0)	—	—	—	—	(53.8)	(53.9)	—	—	—	—	0.0	—	—	—	11	44	200	0	0	(100)	200.0	0	2	200	0.95
E		ProShares Ultra MSCI EAFE (EFO)	3.7	(31.0)	9.4	—	—	—	(33.6)	(33.9)	4.0	—	—	—	0.0	0.0	0.96	2.84	9	4	200	0	0	(100)	199.9	145	2	200	0.95
E		ProShares Ultra MSCI Emerging Markets (EET)	6.0	(42.0)	25.3	—	—	—	(37.8)	(37.9)	7.7	—	—	—	0.0	0.0	1.16	3.42	24	15	200	0	0	(100)	200.2	163	2	200	0.95
E		ProShares Ultra MSCI Europe (UPV)	3.9	(31.5)	—	—	—	—	(38.5)	(36.5)	—	—	—	—	0.0	—	—	—	4	9	200	0	0	(100)	200.0	0	2	200	0.95
E		ProShares Ultra MSCI Japan (EZJ)	6.8	(32.8)	24.0	—	—	—	(20.3)	(20.3)	(1.8)	—	—	—	0.0	0.0	0.71	2.10	20	3	200	0	0	(100)	199.8	—	2	200	0.95
E		ProShares Ultra MSCI Mexico (UMX)	29.7	(30.0)	—	—	—	—	(10.4)	(5.4)	—	—	—	—	0.0	—	—	—	2	1	200	0	0	(100)	200.2	—	2	200	0.95
E		ProShares Ultra MSCI Pacific ex-Japan (UXJ)	11.1	(33.7)	—	—	—	—	(28.6)	(29.2)	—	—	—	—	0.0	—	—	—	1	1	200	0	0	(100)	200.1	—	2	200	0.95
E		ProShares Ultra Nasdaq Biotechnology (BIB)	52.0	15.8	—	—	—	—	37.0	36.1	—	—	—	—	0.0	—	—	—	26	7	200	0	0	(100)	146.7	8	120	171	0.95
E		ProShares Ultra Oil & Gas (DIG)	(7.6)	(3.6)	33.4	19.9	(72.2)	—	(26.3)	(26.3)	15.7	(13.7)	134.8	(79.6)	0.2	0.1	1.02	3.01	268	583	200	0	0	(100)	140.5	7	95	179	0.95
E		ProShares Ultra QQQ (QLD)	30.6	0.1	37.0	119.1	(72.7)	28.5	20.4	20.4	40.9	3.4	427.8	(80.6)	0.0	0.0	0.86	2.52	667	3,491	200	0	0	(100)	17.2	23	103	181	0.95
E		ProShares Ultra Real Estate (URE)	29.9	2.3	47.9	11.5	(80.7)	—	11.6	11.6	56.4	(21.5)	414.8	(94.3)	1.2	0.4	0.92	2.73	367	172	200	0	0	(100)	137.9	11	85	162	0.95
E		ProShares Ultra Russell MidCap Growth (UKW)	14.2	(11.9)	50.9	92.4	(75.6)	—	(14.5)	(15.0)	32.6	(7.3)	340.1	(83.3)	0.0	0.0	0.88	2.61	11	3	200	0	0	(100)	0.7	73	470	168	0.95
E		ProShares Ultra Russell MidCap Value (UVU)	13.9	(10.9)	46.2	57.5	(70.0)	—	(9.2)	(15.6)	34.4	(11.4)	324.7	(84.6)	0.3	0.1	0.86	2.53	6	1	200	0	0	(100)	0.7	92	532	168	0.95
E		ProShares Ultra Russell1000 Growth (UKF)	19.0	(1.8)	30.6	74.4	(68.5)	—	4.1	(2.6)	31.5	(3.1)	286.1	(78.4)	0.1	0.1	0.76	2.24	13	1	200	0	0	(100)	0.3	59	592	167	0.95
E		ProShares Ultra Russell1000 Value (UVG)	16.1	(6.7)	27.0	28.1	(68.4)	—	(1.9)	(10.0)	26.8	(14.1)	226.3	(84.3)	0.4	0.2	0.77	2.28	5	3	200	0	0	(100)	0.4	30	661	162	0.95
E		ProShares Ultra Russell2000 (UWM)	15.3	(18.3)	50.3	40.4	(66.2)	—	(14.7)	(14.3)	28.2	(11.6)	267.2	(83.2)	0.0	0.0	1.00	2.96	148	1,037	200	0	0	(100)	13.3	43	1,973	147	0.98
E		ProShares Ultra Russell2000 Growth (UKK)	15.3	(16.9)	55.3	60.4	(70.4)	—	(16.8)	(17.1)	28.2	(8.5)	294.1	(83.0)	0.0	0.0	1.02	3.02	14	7	200	0	0	(100)	0.4	36	1,172	173	0.95
E		ProShares Ultra Russell2000 Value (UVT)	14.2	(20.8)	43.6	23.8	(61.2)	—	(14.1)	(14.2)	26.5	(15.0)	230.5	(83.2)	0.3	0.1	1.00	2.95	9	7	200	0	0	(100)	0.4	37	1,366	163	1.01
E		ProShares Ultra Russell3000 (UWC)	17.4	(5.3)	30.1	—	—	—	(0.2)	(1.4)	29.0	—	—	—	0.0	0.1	0.77	2.28	4	1	200	0	0	(100)	0.1	42	2,616	188	0.95
E		ProShares Ultra S&P500 (SSO)	18.0	(2.7)	26.5	46.1	(67.8)	1.6	3.8	3.7	28.8	(8.8)	247.8	(81.3)	0.5	0.3	0.74	2.19	1,278	8,566	200	0	0	(100)	14.5	4	503	156	0.92
E		ProShares Ultra Semiconductors (USD)	5.1	(14.6)	19.5	137.7	(79.8)	—	(10.6)	(10.8)	22.1	(14.4)	298.0	(85.3)	0.4	0.1	1.16	3.42	35	27	200	0	0	(100)	140.4	5	47	183	0.95
E		ProShares Ultra SmallCap600 (SAA)	14.0	(8.9)	48.8	37.7	(62.2)	—	(8.2)	(8.6)	32.5	(8.5)	305.0	(82.1)	0.1	0.0	0.95	2.80	22	6	200	0	0	(100)	0.0	12	602	140	0.95
E		ProShares Ultra Technology (ROM)	23.4	(7.1)	19.8	145.1	(73.2)	—	13.5	13.3	31.3	(1.0)	376.4	(80.7)	0.0	0.0	0.91	2.68	87	21	200	0	0	(100)	144.4	6	159	182	0.95
E		ProShares Ultra Telecommunications (LTL)	15.0	(19.6)	40.3	46.2	—	—	(19.1)	(22.2)	18.8	—	126.5	—	0.3	0.4	0.81	2.38	4	2	200	0	0	(100)	145.5	26			

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)					Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt	Bear Mkt			Cat (X)	Total (X)			Stock	Bond	Other	Cash						
I	N	iPath CBOE S&P 500 BuyWrite Index ETN (BWV)	4.5	5.1	5.2	25.5	(29.5)	—	7.6	6.8	10.5	0.9	62.2	(36.7)	0.0	0.0	1.02	0.83	11	1	—	—	—	—	—	0	—	—	—	0.75
I		IQ Merger Arbitrage ETF (MNA)	0.3	(0.5)	(0.3)	—	—	—	(1.2)	(0.9)	—	—	—	—	0.0	—	—	—	22	6	83	0	(0)	17	24.9	365	29	59	0.76	
		iShares Diversified Alternatives Trust (ALT)	(0.4)	(3.2)	1.8	—	—	—	(6.0)	(6.5)	—	—	—	—	0.0	—	—	—	63	22	1	16	0	83	16.9	—	20	156	0.95	
I		PowerShares S&P 500 BuyWrite (PBP)	4.4	4.6	4.9	24.7	(29.7)	—	7.1	7.2	10.1	—	59.3	—	10.4	2.2	0.99	0.81	207	126	101	0	(1)	0	0.7	58	501	21	0.75	
I		ProShares Credit Suisse 130/30 (CSM)	9.3	0.7	14.2	—	—	—	2.8	2.7	—	—	—	—	0.6	—	—	—	78	13	100	0	0	(0)	5.6	86	243	80	0.95	
I		ProShares Hedge Replication ETF (HDG)	0.4	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	16	5	—	—	—	—	—	—	—	—	0.95	
I		ProShares RAFI Long/Short (RALS)	(4.1)	(6.5)	—	—	—	—	(9.3)	(9.5)	—	—	—	—	1.2	—	—	—	15	22	(2)	0	0	102	(98.8)	45	232	120	0.95	
I		QuantShares US Market Neut Anti-Beta ETF (BTAL)	0.8	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	43	—	—	—	—	—	—	—	—	0.81	
I		QuantShares US Market Neut Momentum ETF (MOM)	6.3	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	—	—	—	—	—	—	—	—	0.81	
I		QuantShares US Market Neut Quality ETF (QLT)	(3.3)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	10	—	—	—	—	—	—	—	—	0.80	
I		QuantShares US Market Neutral Size ETF (SIZ)	(1.2)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	0	—	—	—	—	—	—	—	—	0.81	
I		QuantShares US Market Neutral Value ETF (CHEP)	(5.1)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	7	11	—	—	—	—	—	—	—	—	0.81	
I		QuantShares US Mkt Neut Anti-Momen ETF (NOMO)	(7.9)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	—	—	—	—	—	—	—	—	0.81	
I		QuantShares US Mrkt Neut High Beta ETF (BTAH)	(4.7)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	—	—	—	—	—	—	—	—	0.81	
		Rockledge SectorSAM ETF (SSAM)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	0	(1)	0	(0)	101	(0.3)	—	5	209	1.50	
E	N	UBS E-TRACS Fisher-Gartman Risk Off ETN (OFF)	(3.3)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	14	26	—	—	—	—	—	—	—	—	1.15	
I	N	UBS E-TRACS Fisher-Gartman Risk On ETN (ONN)	(0.3)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	20	19	—	—	—	—	—	—	—	—	0.85	
Contra Stock Market Category Average			(19.9)	(18.4)	(38.9)	(56.0)	45.1	(7.6)	(22.5)	(21.7)	(38.1)	(22.7)	(84.6)	107.7	0.0	0.1	1.00	2.39	131	1,406	(188)	(9)	(12)	309	(186.3)	3	3	222	0.94	
		Active Bear ETF (HDGE)	(6.7)	—	—	—	—	—	3.0	2.9	—	—	—	—	0.0	—	—	—	313	736	(93)	0	0	193	(9.4)	—	2	35	1.85	
E	N	Barclays Short B Lvgd Inv S&P 500 TR ETN (BXDB)	(14.4)	(3.7)	(15.8)	—	—	—	(9.7)	(8.9)	—	—	—	—	0.0	—	—	—	5	3	—	—	—	—	—	0	—	—	0.40	
E	N	Barclays Short C Lvgd Inv S&P 500 TR ETN (BXDC)	(37.3)	(8.8)	(31.6)	—	—	—	(27.2)	(24.9)	—	—	—	—	0.0	—	—	—	7	13	—	—	—	—	—	0	—	—	0.40	
E		Direxion Daily Agribusiness Bear 3X Shrs (COWS)	(25.8)	—	—	—	—	—	(32.2)	(28.2)	—	—	—	—	0.0	—	—	—	1	1	—	—	—	—	—	—	—	—	1.04	
E		Direxion Daily Basic Matls Bear 3X Shrs (MATS)	(25.6)	—	—	—	—	—	(27.7)	(29.5)	—	—	—	—	0.0	—	—	—	1	6	(288)	0	0	388	0.0	—	3	363	1.04	
E		Direxion Daily Dev Mkts Bear 3X Shrs (DPK)	(19.8)	(15.7)	(46.2)	(74.4)	—	—	(11.0)	(10.7)	(44.3)	—	(95.4)	—	0.0	0.0	1.62	3.88	14	46	(305)	0	0	405	(304.6)	—	5	365	1.12	
E		Direxion Daily Energy Bear 3X Shares (ERY)	(2.5)	(50.0)	(60.0)	(69.6)	—	—	(24.1)	(23.8)	(53.7)	—	(96.0)	—	0.0	0.0	1.75	4.19	55	2,671	(281)	0	0	381	(280.5)	—	5	339	1.20	
E		Direxion Daily Financial Bear 3X Shares (FAZ)	(39.6)	(21.0)	(51.4)	(94.5)	—	—	(49.4)	(49.4)	(54.1)	—	(99.3)	—	0.0	0.0	1.61	3.86	704	17,515	(309)	0	0	409	(309.1)	—	6	362	1.13	
E		Direxion Daily Gold Miners Bear 3X Shrs (DUST)	9.3	11.3	—	—	—	—	8.4	8.6	—	—	—	—	0.0	—	—	—	19	544	0	0	(327)	427	0.0	—	4	428	1.08	
E		Direxion Daily Healthcare Bear 3X Shares (SICK)	(29.2)	—	—	—	—	—	(39.1)	(39.1)	—	—	—	—	0.0	—	—	—	2	1	(291)	0	0	391	0.0	—	3	332	1.00	
E		Direxion Daily Mid Cap Bear 3X Shares (MIDZ)	(27.1)	(33.1)	(62.0)	—	—	—	(33.8)	(34.1)	(57.5)	—	(97.7)	—	0.0	0.0	1.40	3.34	17	65	(295)	0	0	395	(295.3)	—	4	364	1.13	
E		Direxion Daily Nat Gas Rltd Bear 3X Shrs (GASX)	(2.7)	(23.0)	—	—	—	—	0.1	1.0	—	—	—	—	0.0	—	—	—	2	63	0	0	(300)	400	0.0	—	4	380	1.13	
E		Direxion Daily Real Estate Bear 3X Shrs (DRV)	(40.2)	(56.9)	(71.8)	—	—	—	(61.8)	(61.8)	—	—	—	—	0.0	—	—	—	20	170	(20)	(288)	0	408	(308.3)	—	5	374	1.13	
E		Direxion Daily Retail Bear 3X Shares (RETS)	(42.4)	(24.6)	—	—	—	—	(51.9)	(51.8)	—	—	—	—	0.0	—	—	—	2	17	—	—	—	—	—	—	—	—	1.11	
E		Direxion Daily S&P500 Bear 3X Shares (SPXS)	(28.3)	(32.9)	(48.5)	(70.6)	—	—	(38.7)	(38.7)	(50.7)	—	(95.6)	—	0.0	0.0	1.25	2.98	155	2,542	(297)	0	0	397	(296.6)	—	6	340	1.14	
E		Direxion Daily Semiconduct Bear 3X Shares (SOXS)	(31.8)	(26.4)	—	—	—	—	(39.7)	(39.6)	—	—	—	—	0.0	—	—	—	21	174	(288)	0	0							

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)		
			NAV Total Return (%)							NAV Total Return (%)						Portfolio (%)														
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash	
I	N	UBS E-TRACS Dly Sh 6Mo S&P500 VIX Fu ETN (FFVX)	13.5	—	—	—	—	—	—	—	—	—	—	—	—	—	—	11	0	—	—	—	—	—	—	—	—	—	1.35	
E	N	VelocityShares Daily 2x VIX MT ETN (TVIZ)	(48.4)	(27.8)	—	—	—	—	(33.6)	(32.8)	—	—	—	—	0.0	—	—	—	5	3	—	—	—	—	—	—	—	—	—	1.65
E	N	VelocityShares Daily 2x VIX ST ETN (TVIX)	(86.9)	(49.7)	—	—	—	—	(75.9)	(72.3)	—	—	—	—	0.0	—	—	—	323	17,047	—	—	—	—	—	—	—	—	—	1.65
E	N	VelocityShares Daily Inverse VIX MT ETN (ZIV)	25.6	(8.5)	—	—	—	—	(8.1)	(8.8)	—	—	—	—	0.0	—	—	—	9	5	—	—	—	—	—	—	—	—	—	1.35
E	N	VelocityShares Daily Inverse VIX ST ETN (XIV)	75.3	(46.2)	—	—	—	—	(38.3)	(38.5)	—	—	—	—	0.0	—	—	—	260	14,719	—	—	—	—	—	—	—	—	—	1.35
I	N	VelocityShares Long VIX MT ETN (VIIZ)	(25.9)	(8.4)	—	—	—	—	(11.0)	(6.8)	—	—	—	—	0.0	—	—	—	8	0	—	—	—	—	—	—	—	—	—	0.89
I	N	VelocityShares Long VIX ST ETN (VIIX)	(58.0)	(4.6)	—	—	—	—	(28.5)	(28.1)	—	—	—	—	0.0	—	—	—	68	776	—	—	—	—	—	—	—	—	—	0.89
Communications Sector Category Average			5.0	(2.6)	16.0	29.4	(40.7)	5.8	(6.2)	(6.3)	13.0	(1.9)	76.9	(51.2)	2.9	0.6	1.00	1.16	157	51	100	0	0	0	42.4	31	48	56	0.48	
I		EGShares Telecom GEMS ETF (TGEM)	4.0	—	—	—	—	—	(6.4)	(6.8)	—	—	—	—	1.1	—	—	—	4	3	100	0	0	0	100.0	—	28	56	0.85	
I		First Trust NASDAQ CEA Smartphone Idx (FONE)	(4.7)	—	—	—	—	—	(15.2)	(15.6)	—	—	—	—	1.0	—	—	—	12	1	100	0	0	0	53.1	—	66	28	0.70	
I		Focus Morningstar Communications Srv ETF (FCQ)	17.6	—	—	—	—	—	7.1	7.1	—	—	—	—	2.9	—	—	—	6	1	100	0	1	(1)	2.5	22	34	71	0.19	
I		iShares Dow Jones US Telecom (IYZ)	8.0	(7.3)	20.7	26.2	(42.1)	1.8	(7.1)	(6.9)	11.5	(4.8)	63.9	(51.2)	2.9	0.5	1.01	1.17	487	359	100	0	0	0	4.4	25	29	70	0.47	
I		iShares MSCI ACWI ex US Telecom Svc Idx (AXTE)	0.6	(2.1)	—	—	—	—	(8.4)	(6.7)	—	—	—	—	5.7	—	—	—	3	0	100	0	0	0	99.7	5	91	56	0.48	
I		iShares S&P Global Telecommunications (IXP)	5.9	1.2	11.1	14.4	(32.8)	25.9	0.2	0.0	11.7	0.1	52.1	(44.8)	5.0	0.7	0.80	0.93	477	55	100	0	0	0	65.1	13	50	70	0.48	
I		PowerShares Dynamic Media (PBS)	11.4	(4.1)	20.3	61.3	(49.1)	(9.8)	(2.1)	(2.4)	19.6	(2.2)	146.7	(61.3)	0.6	0.2	1.30	1.51	129	37	100	0	0	0	0.0	89	32	46	0.63	
I		SPDR S&P International Telecom Sector (IST)	(0.8)	(1.2)	8.2	15.9	—	—	(10.0)	(9.5)	8.3	—	47.6	—	6.5	1.4	0.99	1.15	19	8	100	0	0	0	99.6	8	62	65	0.50	
I		SPDR S&P Telecom (XTL)	(1.2)	—	—	—	—	—	(19.5)	(21.3)	—	—	—	—	1.0	—	—	—	4	2	100	0	0	0	0.0	64	55	24	0.35	
I		Vanguard Telecom Services ETF (VOX)	9.3	(2.2)	19.6	29.6	(38.8)	5.5	(1.7)	(1.7)	14.3	(1.0)	74.2	(47.5)	3.0	0.4	0.91	1.05	428	41	100	0	0	0	0.0	21	35	71	0.19	
Consumer Discretionary Sector Cat Average			10.8	0.8	29.1	44.8	(35.9)	(11.8)	3.0	2.7	22.4	3.2	163.8	(51.1)	1.1	0.3	1.00	1.35	310	965	100	0	0	0	28.3	40	118	36	0.48	
I		Consumer Discret Select Sector SPDR (XLY)	12.8	5.9	27.4	41.2	(33.4)	(13.4)	10.4	10.6	25.6	3.8	169.4	(50.9)	1.5	0.4	0.90	1.21	3,238	8,776	100	0	0	0	0.0	7	82	46	0.18	
I		EGShares Consumer Services GEMS ETF (VGEM)	6.0	—	—	—	—	—	(7.4)	(8.2)	—	—	—	—	0.1	—	—	—	1	1	100	0	0	0	100.0	—	31	56	0.85	
I		First Trust Consumer Disc AlphaDEX (FXD)	4.0	1.0	32.0	57.1	(42.9)	—	(5.4)	(5.4)	23.0	1.1	193.9	(57.9)	0.8	0.2	1.10	1.49	465	316	99	0	0	1	3.1	90	128	14	0.70	
I		Focus Morningstar Consumer Cyclical ETF (FCL)	11.5	—	—	—	—	—	7.1	6.8	—	—	—	—	1.3	—	—	—	3	14	100	0	0	(0)	0.3	4	238	37	0.19	
I		Guggenheim S&P 500 Eq Weight Cons Discre (RCD)	11.5	4.3	26.8	64.0	(41.0)	(16.1)	6.6	6.5	27.4	2.6	218.7	(59.0)	1.2	0.4	1.07	1.45	42	36	100	0	0	0	0.0	—	82	14	0.50	
I		iShares Dow Jones US Consumer Services (IYC)	14.6	6.7	23.2	33.1	(31.0)	(7.4)	12.8	12.6	23.7	4.2	132.3	(45.7)	1.1	0.2	0.80	1.08	297	37	100	0	0	0	0.2	5	197	39	0.47	
I		iShares MSCI ACWI ex US Cnsmr Dscrtn Idx (AXDI)	7.8	(14.4)	—	—	—	—	(12.3)	(14.6)	—	—	—	—	2.0	—	—	—	6	0	100	0	0	0	99.6	7	187	32	0.48	
I		iShares MSCI Emerging Markets Cons Disc (EMDI)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	9	3	98	0	2	0	98.4	—	91	52	0.68	
I		iShares S&P Global Cons Discretionary (RXI)	11.0	(4.6)	22.9	40.5	(40.4)	(3.8)	(1.2)	(1.4)	17.7	(0.3)	128.3	(54.0)	1.5	0.2	0.93	1.25	176	32	100	0	0	0	42.8	9	179	31	0.48	
I		Market Vectors Gaming ETF (BJK)	6.3	(1.9)	37.0	37.5	—	—	(5.0)	(5.9)	18.3	—	166.7	—	2.0	0.8	1.25	1.68	64	17	100	0	(0)	0	63.8	19	53	54	0.65	
I		Market Vectors Retail ETF (RTH)	13.6	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	20	95	100	0	0	0	0.0	—	25	66	0.35	
I		PowerShares Dynamic Consumer Disc (PEZ)	11.3	0.6	29.0	25.9	(32.7)	(11.0)	4.1	3.6	18.5	0.4	127.6	(50.6)	0.6	0.2	1.01	1.37	17	1	100	0	0	0	0.0	88	61	25	0.60	
I		PowerShares Dynamic Leisure & Entertain (PEJ)	16.6	2.1	39.2	42.4	(39.9)	(8.7)	11.0	10.8	25.7	4.3	180.7	(54.0)	0.7	0.2	1.01	1.37	65	35	100	0	0	0	0.0	90	31	46	0.63	
I		PowerShares Dynamic Retail (PMR)	12.1	14.3	24.1	30.5	(21.8)																							

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
I		First Trust Global Wind Energy (FAN)	(19.5)	(21.6)	(31.4)	26.0	—	—	(38.3)	(39.0)	(23.4)	—	(17.4)	—	0.0	0.4	0.92	1.72	21	7	100	0	0	0	83.5	—	52	52	0.60
I		First Trust ISE-Revere Natural Gas Idx (FCG)	(9.5)	(6.8)	12.2	49.2	(46.6)	—	(23.5)	(23.4)	9.3	(3.7)	81.3	(56.1)	0.5	0.1	1.04	1.93	394	720	100	0	0	0	15.0	—	28	41	0.60
I		First Trust NASDAQ Cln Edg Green En Idx (QCLN)	(3.2)	(41.2)	2.0	43.8	(63.7)	—	(38.9)	(39.1)	(12.3)	(16.8)	16.9	(67.0)	0.0	0.0	1.05	1.97	16	2	100	0	0	0	6.2	—	46	58	0.60
		First Trust North American Energy Infrs (EMLP)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	52	—	—	—	—	—	—	—	—	0.95
I		Focus Morningstar Energy ETF (FEG)	(3.3)	—	—	—	—	—	(9.9)	(9.8)	—	—	—	—	1.6	—	—	—	6	46	100	0	0	(0)	1.3	13	108	62	0.19
I		Global X MLP ETF (MLPA)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	11	100	0	0	0	0.0	—	31	51	0.45
I		Guggenheim Canadian Energy Income (ENY)	(10.9)	(13.4)	22.2	63.7	(55.4)	—	(25.2)	(25.2)	8.2	—	116.3	(65.7)	4.6	1.2	1.00	1.87	87	35	100	0	0	0	100.0	—	37	58	0.70
I		Guggenheim S&P 500 Equal Weight Energy (RYE)	(5.1)	(1.6)	26.5	45.3	(48.8)	41.2	(16.9)	(17.5)	14.8	0.4	111.7	(52.3)	0.8	0.3	0.99	1.85	23	2	100	0	0	0	2.2	—	45	25	0.50
I		Guggenheim Solar (TAN)	(26.0)	(63.2)	(28.1)	21.3	—	—	(72.2)	(72.0)	(40.4)	—	(49.3)	—	11.5	1.0	1.65	3.08	50	56	100	0	0	0	69.5	—	25	58	0.70
I		IQ Global Oil Small Cap Equity ETF (IOIL)	(1.7)	—	—	—	—	—	(19.4)	(18.5)	—	—	—	—	0.8	—	—	—	2	2	99	0	0	1	54.4	10	61	51	0.75
I		iShares Dow Jones US Energy (IYE)	(2.8)	3.7	18.9	19.1	(37.2)	35.7	(9.5)	(9.5)	11.9	0.6	78.4	(44.0)	1.6	0.2	0.80	1.49	783	182	100	0	0	0	2.7	8	91	67	0.47
I		iShares Dow Jones US Oil & Gas Ex Index (IEO)	(5.2)	(3.3)	19.0	40.7	(42.0)	39.7	(15.8)	(15.9)	12.7	0.3	104.5	(50.4)	0.7	0.1	1.02	1.91	307	225	100	0	0	0	0.0	13	63	62	0.47
I		iShares Dow Jones US Oil Equipment Index (IEZ)	(10.6)	(7.5)	31.7	63.7	(58.7)	42.7	(27.3)	(27.3)	12.1	(3.8)	124.0	(61.3)	0.5	0.1	1.17	2.19	347	170	100	0	0	0	7.8	13	46	65	0.47
I		iShares MSCI ACWI ex US Energy Index (AXEN)	(6.1)	(7.8)	—	—	—	—	(17.3)	(14.3)	—	—	—	—	3.4	—	—	—	5	0	99	0	0	0	99.3	7	119	47	0.48
I		iShares MSCI EM Energy Sector Capped (EMEY)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	8	0	91	0	9	0	90.9	—	59	61	0.68
I		iShares MSCI Global Energy Producers (FILL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	2	98	0	2	0	51.8	—	305	54	0.39
I		iShares S&P Global Clean Energy Index (ICLN)	(14.8)	(43.2)	(27.2)	8.8	—	—	(53.3)	(53.3)	(29.7)	—	(35.0)	—	5.3	0.7	1.13	2.11	27	10	100	0	0	0	81.3	58	38	55	0.48
I		iShares S&P Global Energy (IXC)	(4.0)	0.4	11.1	26.3	(37.4)	30.4	(11.2)	(10.9)	8.4	(1.1)	67.4	(45.1)	2.6	0.3	0.80	1.49	1,069	187	100	0	0	0	46.9	3	99	54	0.48
I		iShares S&P Global Nuclear Energy Index (NUCL)	0.6	(22.4)	7.1	39.4	—	—	(15.6)	(17.9)	(2.8)	—	38.0	—	3.3	0.5	0.66	1.24	10	1	100	0	0	0	69.0	50	31	70	0.48
I	N	JPMorgan Alerian MLP Index ETN (AMJ)	(0.6)	13.0	34.7	—	—	—	7.0	10.0	26.0	—	—	—	5.2	1.9	0.54	1.01	4,450	1,839	—	—	—	—	—	0	—	—	0.85
I		Market Vectors Coal ETF (KOL)	(24.1)	(30.1)	31.6	149.1	—	—	(47.3)	(47.5)	2.8	—	164.3	—	2.0	0.3	1.30	2.43	175	371	101	0	(1)	0	59.1	47	32	65	0.59
I		Market Vectors Oil Services ETF (OIH)	(7.0)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	1,026	4,863	100	0	(0)	0	26.0	—	26	73	0.35
I		Market Vectors Solar Energy ETF (KWT)	(29.0)	(64.5)	(28.6)	10.2	—	—	(74.0)	(74.1)	(42.7)	—	(56.2)	—	8.9	0.8	1.71	3.20	10	2	100	0	(0)	0	61.7	35	25	66	0.65
I		Market Vectors Unconventl Oil & Gas ETF (FRAK)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	16	7	100	0	0	0	26.6	—	44	55	0.54
I		Market Vectors Uranium+Nuclear Enrgy ETF (NLR)	(4.3)	(33.2)	16.4	19.5	(45.8)	—	(25.0)	(25.2)	(8.5)	—	21.7	(61.0)	13.5	2.0	0.87	1.63	79	33	96	0	5	(0)	66.6	51	21	62	0.60
I	N	Morgan Stanley Cushing MLP Hi Income ETN (MLPY)	(0.2)	—	—	—	—	—	(0.7)	(0.9)	—	—	—	—	7.0	—	—	—	19	4	—	—	—	—	—	—	—	—	0.85
I	N	Morgan Stanley S&P 500 Crude Oil ETN (BARL)	(4.7)	—	—	—	—	—	(9.0)	(11.8)	—	—	—	—	0.0	—	—	—	10	1	—	—	—	—	—	—	—	—	0.79
I		PowerShares Cleantech (PZD)	(1.0)	(17.7)	8.2	38.4	(50.3)	42.0	(24.0)	(24.4)	1.6	(6.4)	64.2	(57.1)	1.6	0.2	0.84	1.58	71	10	99	0	0	0	43.6	27	65	30	0.60
I		PowerShares Dynamic Energy (PXI)	(0.8)	2.8	39.7	41.1	(46.4)	29.6	(10.4)	(10.5)	20.5	2.6	155.8	(54.5)	0.5	0.3	0.89	1.67	110	28	100	0	0	0	2.7	107	60	25	0.60
I		PowerShares Dynamic Energy Explor & Prod (PXE)	3.7	(1.6)	39.9	20.0	(45.0)	35.1	(8.0)	(7.9)	20.0	0.8	128.2	(54.5)	1.7	0.3	0.94	1.75	60	14	100	0	0	0	2.8	94	30	46	0.63
I		PowerShares Dynamic Oil & Gas Services (PXJ)	(11.6)	(7.5)	29.0	52.7	(59.6)	39.5	(27.5)	(27.5)	9.5	(6.9)	110.4	(63.3)	0.0	0.1	1.20	2.25	124	42	100	0	0	0	9.7	70	31	45	0.63
I		PowerShares Global Clean Energy (PBD)	(8.3)	(39.7)	(15.3)	37.8	(61.5)	—	(42.9)	(43.0)	(19.1)	(21.4)	(6.1)	(68.3)	2.8	0.3	1.00	1.86	66	29	100	0	0	0	64.4	—			

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
I		iShares Dow Jones US Financial Services (IYG)	15.5	(20.4)	7.7	16.4	(52.5)	(21.7)	(3.4)	(3.4)	5.3	(15.3)	100.7	(74.4)	1.4	0.1	1.05	1.61	213	52	100	0	0	0	0.1	4	112	60	0.47
I		iShares Dow Jones US Insurance (IAK)	7.6	(7.8)	20.1	14.1	(51.1)	(7.5)	(1.6)	(1.9)	15.2	(9.9)	125.8	(70.5)	1.7	0.3	0.93	1.42	70	13	100	0	0	0	8.0	11	62	58	0.47
I		iShares Dow Jones US Regional Banks (IAT)	14.3	(12.8)	20.4	(10.7)	(33.6)	(25.5)	5.4	5.4	13.0	(11.2)	79.1	(64.6)	1.9	0.2	1.01	1.54	121	69	100	0	0	0	0.6	7	63	64	0.47
I		iShares MSCI ACWI ex US Financials Index (AXFN)	7.3	(20.7)	—	—	—	—	(17.3)	(12.9)	—	—	—	—	4.0	—	—	—	2	0	99	0	0	0	99.3	6	292	22	0.48
I		iShares MSCI Emerg Mkts Financials Idx (EMFN)	10.4	(23.2)	—	—	—	—	(14.3)	(16.3)	—	—	—	—	6.8	—	—	—	3	0	100	0	0	0	99.3	6	108	37	0.68
I		iShares MSCI Europe Financials Index (EUFN)	4.0	(26.4)	—	—	—	—	(29.2)	(29.4)	—	—	—	—	3.1	—	—	—	22	39	99	0	1	0	98.8	10	109	47	0.48
I		iShares MSCI Far East Financials Index (FEFN)	13.7	(21.1)	—	—	—	—	(3.8)	(11.5)	—	—	—	—	2.9	—	—	—	2	—	99	0	0	1	99.3	9	83	45	0.48
I		iShares S&P Global Financials (IXG)	9.0	(19.5)	3.2	35.0	(54.8)	(7.8)	(13.5)	(13.1)	3.8	(13.2)	95.9	(72.7)	3.1	0.4	1.06	1.61	152	67	100	0	0	0	59.0	6	229	25	0.48
I		Market Vectors Bank and Brokerage ETF (RKH)	6.7	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	18	19	101	0	(1)	0	59.7	—	25	63	0.35
I		PowerShares Dynamic Banking (PJB)	12.4	(9.4)	11.4	(22.8)	(12.6)	(22.2)	8.2	7.3	7.2	(8.4)	27.6	(44.3)	1.4	0.7	0.89	1.35	12	2	99	0	0	1	0.0	120	31	45	0.65
I		PowerShares Dynamic Financials (PFI)	9.7	(4.7)	14.5	(5.0)	(27.3)	(2.7)	1.1	0.6	11.1	(5.0)	66.7	(50.5)	1.3	0.5	0.82	1.25	18	3	100	0	0	0	2.5	102	61	25	0.60
I		PowerShares Dynamic Insurance (PIC)	6.8	(6.5)	22.2	(3.8)	(15.1)	(5.2)	(1.3)	(1.4)	13.1	(1.9)	69.7	(42.1)	1.6	0.6	0.78	1.19	7	2	99	0	0	1	4.9	87	31	45	0.63
I		PowerShares Global Listed Private Eq (PSP)	9.4	(19.9)	24.3	31.3	(64.8)	(13.4)	(16.5)	(16.5)	11.6	(15.9)	130.1	(79.4)	0.6	1.6	1.09	1.67	272	153	73	0	16	12	41.4	—	66	38	0.60
I		PowerShares KBW Bank (KBWB)	17.3	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	21	172	100	0	0	0	0.0	—	25	61	0.35
I		PowerShares KBW Capital Markets (KBWC)	7.3	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	0	100	0	0	0	0.0	—	26	60	0.35
I		PowerShares KBW Hi Div Yield Financial (KBWD)	14.9	(0.4)	—	—	—	—	11.0	10.8	—	—	—	—	10.5	—	—	—	96	40	99	0	0	1	0.0	—	37	51	1.32
I		PowerShares KBW Insurance (KBWI)	4.4	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	7	100	0	0	0	0.0	—	25	59	0.35
I		PowerShares KBW International Financial (KBWX)	4.4	(23.9)	—	—	—	—	(20.6)	(24.4)	—	—	—	—	2.1	—	—	—	3	1	100	0	0	0	96.5	—	57	37	0.40
I		PowerShares KBW Regional Banking (KBWR)	11.8	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	22	18	100	0	0	0	0.0	—	52	27	0.35
I		PowerShares S&P SmallCap Financials (PSCF)	10.9	1.6	—	—	—	—	10.4	10.2	—	—	—	—	2.1	—	—	—	76	15	100	0	0	0	0.1	—	101	27	0.29
I		PowerShares Senior Loan Port (BKLN)	5.0	—	—	—	—	—	3.2	3.2	—	—	—	—	4.9	—	—	—	580	277	0	84	5	12	0.4	—	136	17	0.76
E		RevenueShares Financials Sector (RWW)	15.6	(24.0)	17.1	26.9	—	—	(6.0)	(6.7)	8.4	—	139.3	—	1.1	0.3	1.15	1.75	10	6	100	0	0	0	1.4	—	81	58	0.49
I		SPDR S&P Bank ETF (KBE)	12.1	(22.2)	22.9	(1.5)	(47.3)	(21.9)	(6.2)	(6.2)	8.1	(14.9)	107.3	(74.9)	1.9	0.4	1.17	1.79	1,453	2,441	100	0	0	0	2.8	16	39	27	0.35
I		SPDR S&P Capital Markets ETF (KCE)	12.4	(25.4)	6.3	40.9	(60.3)	0.9	(9.5)	(9.8)	(0.5)	(13.3)	65.3	(69.0)	3.2	0.5	1.05	1.59	23	15	100	0	0	0	0.0	14	47	29	0.35
I		SPDR S&P Insurance ETF (KIE)	10.2	(12.2)	26.1	28.5	(46.8)	(5.8)	(0.7)	(0.7)	17.2	(5.6)	153.7	(67.7)	1.6	0.4	1.05	1.59	92	83	100	0	0	0	4.9	9	42	26	0.35
I		SPDR S&P International Financial Sector (IPF)	6.7	(20.0)	0.6	41.5	—	—	(17.9)	(21.9)	1.5	—	81.6	—	3.7	0.9	1.10	1.67	5	1	97	0	1	3	96.1	4	138	28	0.50
I		SPDR S&P Mortgage Finance ETF (KME)	17.7	(19.7)	5.8	—	—	—	3.0	2.8	4.7	—	—	—	1.9	0.7	1.09	1.66	4	0	100	0	0	0	5.7	35	46	32	0.35
I		SPDR S&P Regional Banking ETF (KRE)	12.9	(5.6)	20.0	(22.0)	(18.2)	(22.2)	9.6	9.7	16.2	(7.3)	66.2	(53.9)	1.8	0.5	1.11	1.70	1,142	2,329	100	0	0	0	2.4	13	77	19	0.35
I		Vanguard Financials ETF (VFH)	13.4	(14.4)	14.8	14.8	(49.1)	(17.4)	(1.2)	(1.2)	10.8	(11.5)	112.5	(71.4)	2.0	0.4	0.96	1.46	748	120	100	0	0	0	0.3	10	507	37	0.23
Health Sector Category Average			14.8	7.5	14.6	26.0	(22.7)	8.9	7.6	7.1	19.9	7.2	100.1	(33.9)	0.9	0.1	1.00	1.10	481	394	100	0	0	0	16.0	31	69	49	0.45
I		EGShares Health Care GEMS ETF (HGEM)	14.0	—	—	—	—	—	(7.5)	(12.2)	—	—	—	—	0.2	—	—	—	2	0	100	0	0	0	100.0	—	21	70	0.85
I		First Trust Health Care AlphaDEX (FXH)	14.1	5.8	19.0	51.2	(29.3)	—	3.5	3.5	23.8	9.5	133.1	(35.5)	0.1	0.0	0.90	0.99	560	208	100	0	0	0	3.5	116	70	26	0.70
I		First Trust NYSE Arca Biotech Index (FBT)	34.2	(16.4																									

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
		Homebuilders Sector Category Average	33.9	(4.8)	13.9	23.9	(38.9)	(52.8)	26.8	26.5	22.1	(7.9)	121.2	(60.2)	0.8	0.2	1.00	2.01	1,081	5,348	100	0	0	0	0.0	24	32	51	0.40
I		iShares Dow Jones US Home Construction (ITB)	41.9	(8.9)	10.4	21.1	(41.8)	(58.0)	33.8	33.4	20.6	(10.7)	102.6	(63.3)	0.5	0.1	1.03	2.07	799	2,419	100	0	0	0	0.0	10	27	66	0.47
I		SPDR S&P Homebuilders (XHB)	26.0	(0.9)	17.5	26.8	(36.1)	(47.7)	19.9	19.7	23.6	(5.3)	139.9	(57.1)	1.1	0.4	0.97	1.95	1,362	8,276	100	0	0	0	0.0	38	36	37	0.35
		Industrial Sector Category Average	6.6	(9.9)	19.8	27.3	(36.8)	15.1	(9.1)	(9.4)	13.0	(1.1)	100.2	(52.9)	1.6	0.4	1.00	1.40	218	577	100	0	0	0	35.7	26	88	44	0.53
I		EGShares Industrials GEMS ETF (IGEM)	10.4	—	—	—	—	—	(19.6)	(21.1)	—	—	—	—	0.2	—	—	—	2	7	100	0	0	0	100.0	—	25	57	0.85
I		First Trust Indust/Producer Dur AlphaDEX (FXR)	4.0	(5.9)	25.6	42.1	(45.9)	—	(7.4)	(7.6)	18.5	(1.3)	135.8	(57.0)	0.9	0.3	1.05	1.46	59	98	100	0	0	0	5.5	102	101	18	0.70
I		First Trust ISE Gbl Engrng & Const Idx (FLM)	1.5	(17.4)	18.3	25.4	—	—	(17.8)	(18.6)	3.5	—	80.4	—	2.0	0.6	1.16	1.61	31	3	100	0	0	0	74.5	—	69	27	0.70
I		First Trust ISE Water Idx (FIW)	9.9	(5.6)	19.5	20.3	(29.4)	—	(0.9)	(1.1)	13.1	1.6	92.7	(44.7)	1.1	0.3	0.94	1.31	62	18	100	0	0	0	8.6	—	36	42	0.60
I		First Trust NASDAQ Global Auto Index (CARZ)	6.8	—	—	—	—	—	(20.4)	(21.1)	—	—	—	—	0.7	—	—	—	5	1	100	0	0	0	83.0	—	36	61	0.70
I		Focus Morningstar Basic Materials ETF (FBM)	5.5	—	—	—	—	—	(13.1)	(12.8)	—	—	—	—	1.9	—	—	—	4	12	100	0	1	(1)	0.0	19	96	52	0.19
I		Focus Morningstar Industrials ETF (FIL)	6.8	—	—	—	—	—	(2.0)	(2.4)	—	—	—	—	1.8	—	—	—	5	7	100	0	0	(0)	2.3	6	263	38	0.19
I		Global X Auto ETF (VROM)	5.4	—	—	—	—	—	(22.1)	(23.0)	—	—	—	—	0.6	—	—	—	3	2	100	0	0	0	79.3	—	52	57	0.65
I		Guggenheim Airline (FAA)	17.3	(32.4)	29.2	—	—	—	(11.7)	(12.1)	19.5	—	79.5	—	1.0	0.1	1.53	2.14	17	12	100	0	0	0	30.6	—	24	71	0.70
I		Guggenheim S&P 500 Eq Wt Industrials (RGI)	5.0	(2.0)	26.4	28.6	(37.7)	15.5	(4.0)	(4.2)	18.5	0.9	131.7	(53.5)	2.0	0.6	0.99	1.38	22	2	100	0	0	0	3.3	—	62	17	0.50
I		Guggenheim S&P Global Water Index (CGW)	8.7	(7.5)	15.0	31.4	(39.7)	—	(3.7)	(3.7)	11.5	(1.5)	89.6	(51.2)	2.0	0.6	0.79	1.10	194	84	100	0	0	0	64.6	—	49	59	0.70
I		Guggenheim Shipping (SEA)	10.5	(44.6)	—	—	—	—	(27.0)	(26.9)	—	—	—	—	3.0	—	—	—	31	24	100	0	0	0	73.4	—	25	61	0.65
I		Industrial Select Sector SPDR (XLI)	6.5	(1.0)	27.6	22.6	(38.9)	13.2	(2.2)	(2.1)	20.0	0.4	134.3	(56.6)	2.1	0.5	1.00	1.39	3,236	17,795	100	0	0	0	2.8	4	62	50	0.18
I		iShares Dow Jones Transportation Average (IYT)	4.8	(1.4)	26.7	18.8	(21.8)	1.1	(3.4)	(3.3)	18.8	1.9	119.8	(48.3)	1.4	0.2	1.02	1.43	541	547	100	0	0	0	0.0	25	21	70	0.47
I		iShares Dow Jones US Aerospace & Defense (ITA)	5.5	5.0	16.5	25.3	(38.6)	27.6	(1.1)	(1.3)	17.6	1.5	115.1	(53.8)	1.2	0.2	0.90	1.26	96	8	100	0	0	0	0.0	16	34	57	0.47
I		iShares Dow Jones US Industrial (IYJ)	7.8	(1.3)	25.4	25.7	(39.7)	13.0	(1.5)	(1.6)	19.6	0.2	133.7	(56.7)	1.5	0.2	1.00	1.41	361	37	100	0	0	0	3.3	6	239	37	0.47
I		iShares MSCI ACWI ex US Industrials Idx (AXID)	2.8	(17.0)	—	—	—	—	(17.4)	(16.3)	—	—	—	—	3.3	—	—	—	3	0	99	0	1	0	98.8	9	251	22	0.48
I		iShares S&P Emerging Mkts Infrastructure (EMIF)	11.8	(12.8)	18.7	—	—	—	(6.2)	(7.0)	11.9	—	—	—	2.6	0.4	1.02	1.43	118	17	100	0	0	0	99.8	14	38	59	0.75
I		iShares S&P Global Industrials (EXI)	4.5	(7.9)	23.3	26.6	(42.1)	14.9	(9.9)	(10.1)	14.1	(2.8)	110.4	(58.2)	2.4	0.3	0.98	1.37	172	12	99	0	0	0	48.5	6	201	31	0.48
I		iShares S&P Global Infrastructure Index (IGF)	4.0	(1.0)	5.0	24.1	(39.2)	—	(4.7)	(4.8)	9.6	—	73.3	—	4.5	0.6	0.77	1.07	433	71	100	0	0	0	70.9	16	87	35	0.48
I		Market Vectors Environmental Svcs ETF (EVX)	3.0	(8.4)	21.9	22.1	(31.3)	17.6	(8.8)	(11.7)	11.7	(0.5)	88.2	(47.3)	1.3	0.4	0.83	1.15	19	1	100	0	0	0	12.6	1	20	70	0.55
I		PowerShares Aerospace & Defense (PPA)	5.2	(1.7)	10.7	23.2	(37.5)	22.4	(5.5)	(5.6)	12.2	(1.4)	82.2	(51.7)	1.2	0.4	0.89	1.23	49	4	100	0	0	0	0.0	25	52	50	0.60
I		PowerShares Dynamic Building & Construct (PKB)	15.5	(6.9)	14.5	1.8	(35.4)	10.5	5.1	4.7	10.4	(6.2)	80.9	(58.7)	0.2	0.7	1.17	1.64	28	5	100	0	0	0	4.9	72	31	45	0.63
I		PowerShares Dynamic Industrials (PRN)	7.7	(6.4)	34.0	14.9	(36.3)	15.7	(5.1)	(5.4)	16.1	(0.7)	104.9	(52.6)	1.1	0.4	1.04	1.45	29	2	100	0	0	0	2.4	129	61	25	0.60
I		PowerShares Emerg Mks Infrastructure (PXR)	1.3	(28.7)	25.3	91.4	—	—	(27.2)	(27.5)	6.9	—	133.7	—	1.9	0.4	1.37	1.91	100	14	100	0	0	0	95.7	—	85	28	0.75
I		PowerShares Global Water (PIO)	6.6	(20.2)	10.9	41.9	(46.1)	—	(16.4)	(16.9)	5.2	(7.0)	78.0	(60.0)	2.0	0.6	0.93	1.30	219	39	100	0	0	0	57.5	—	32	64	0.75
I		PowerShares S&P SmallCap Industrials (PSCI)	5.0	(5.4)	—	—	—	—	(3.3)	(3.3)	—	—	—	—	0.9	—	—	—	30	31	100	0</							

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax-Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)		
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash	
I		iShares S&P Global Materials (MXI)	(1.3)	(20.3)	19.5	64.6	(49.7)	37.2	(22.6)	(22.1)	8.2	(3.1)	99.3	(58.6)	2.3	0.3	0.98	1.73	467	54	100	0	0	0	73.7	9	137	34	0.48	
I		iShares S&P Global Timber & Forestry Idx (WOOD)	1.6	(15.0)	15.6	40.0	—	—	(12.0)	(11.8)	12.0	—	111.1	—	2.4	0.4	0.85	1.50	148	14	100	0	0	0	50.0	21	36	57	0.48	
I		iShares S&P North Amer Natural Resources (IGE)	(6.1)	(7.8)	23.2	36.9	(42.8)	33.8	(17.8)	(17.8)	10.0	(1.2)	86.5	(50.1)	1.4	0.2	0.90	1.59	1,614	201	100	0	0	0	23.0	11	158	41	0.48	
I		Jefferies TR/J CRB Global Commodity Eq (CRBQ)	(0.7)	(12.1)	16.6	—	—	—	(14.7)	(14.9)	—	—	—	—	1.5	—	—	—	78	9	100	0	0	0	57.2	—	151	39	0.65	
I		Market Vectors Agribusiness ETF (MOO)	5.2	(11.0)	23.0	59.1	(50.6)	—	(6.7)	(7.2)	13.9	—	103.1	(47.5)	0.6	0.3	0.92	1.61	5,398	487	100	0	(0)	0	60.4	22	48	56	0.53	
I		Market Vectors Glb Alternative Energy ETF (GEX)	(6.1)	(43.7)	(19.5)	9.1	(61.0)	—	(43.2)	(43.5)	(24.0)	(24.1)	(26.6)	(68.9)	3.4	0.5	1.02	1.81	47	14	100	0	(0)	0	40.4	26	30	55	0.62	
I		Market Vectors Rare Earth/Str Metals ETF (REMX)	(9.7)	(32.2)	—	—	—	—	(43.5)	(43.5)	—	—	—	—	7.0	—	—	—	168	101	100	0	(0)	0	80.6	35	28	63	0.57	
I		Market Vectors RVE Hard Assets Prod ETF (HAP)	0.0	(11.4)	16.6	45.4	—	—	(14.4)	(14.7)	8.5	—	78.9	—	2.0	0.4	0.87	1.53	137	29	100	0	(0)	0	56.7	15	348	33	0.49	
I		Market Vectors Steel ETF (SLX)	(6.4)	(32.7)	19.4	112.5	(63.8)	84.4	(33.9)	(34.0)	3.7	(5.6)	128.1	(70.2)	2.6	0.6	1.34	2.35	118	75	100	0	(0)	0	51.2	3	27	66	0.55	
I		Materials Select Sector SPDR (XLB)	6.3	(11.0)	20.4	48.5	(44.0)	22.0	(8.4)	(8.4)	13.8	(0.2)	107.1	(54.2)	2.1	0.6	0.95	1.67	2,078	9,068	100	0	0	0	0.0	14	31	67	0.18	
I		PowerShares Dynamic Basic Materials (PYZ)	11.7	(8.8)	28.4	48.1	(43.8)	27.5	(8.1)	(8.1)	20.7	2.7	159.1	(57.0)	1.4	0.6	1.02	1.80	51	6	100	0	0	0	0.0	78	61	25	0.60	
I		PowerShares Global Agriculture (PAGG)	6.7	(14.8)	20.5	61.2	—	—	(11.3)	(11.9)	11.9	—	78.0	—	1.3	0.3	0.95	1.67	107	39	100	0	0	0	62.3	—	47	60	0.75	
I		PowerShares Global Steel (PSTL)	(8.9)	(35.4)	8.5	73.5	—	—	(38.7)	(39.2)	(5.7)	—	68.1	—	2.8	0.5	1.15	2.03	3	0	100	0	0	0	80.5	—	70	55	0.75	
I		PowerShares S&P SmallCap Materials (PSCM)	7.1	(8.5)	—	—	—	—	(7.2)	(10.1)	—	—	—	—	0.7	—	—	—	4	1	100	0	0	0	0.0	—	38	42	0.31	
I		SPDR S&P Global Natural Resources (GNR)	(2.3)	(15.3)	—	—	—	—	(18.7)	(18.7)	—	—	—	—	2.0	—	—	—	282	28	100	0	0	0	67.2	32	103	34	0.40	
I		SPDR S&P International Materials Sector (IRV)	(4.3)	(22.8)	21.1	62.7	—	—	(27.2)	(27.8)	6.0	—	95.1	—	2.0	0.4	1.00	1.75	11	1	98	0	0	2	98.1	1	128	40	0.50	
I		SPDR S&P Metals & Mining (XME)	(14.7)	(28.2)	34.1	87.8	(59.5)	42.6	(39.5)	(39.5)	4.7	(7.0)	117.7	(65.2)	1.4	0.2	1.30	2.29	753	3,419	100	0	0	0	0.0	68	40	31	0.35	
I	N	UBS E-TRACS Natural Gas Fut Contango ETN (GASZ)	5.9	—	—	—	—	—	14.6	16.2	—	—	—	—	0.0	—	—	—	12	25	—	—	—	—	—	—	—	—	—	0.85
I	N	UBS E-TRACS Oil Futures Contango ETN (OILZ)	(0.8)	—	—	—	—	—	(1.9)	(1.7)	—	—	—	—	0.0	—	—	—	10	2	—	—	—	—	—	—	—	—	—	0.85
I		Vanguard Materials ETF (VAW)	6.5	(9.4)	24.3	51.6	(46.5)	26.4	(7.6)	(7.7)	16.6	0.5	126.6	(56.0)	2.0	0.3	0.96	1.69	619	45	100	0	0	0	2.1	14	137	48	0.19	
I		WisdomTree Commodity Country Equity (CCXE)	3.9	(10.3)	17.0	57.7	(48.2)	32.3	(11.2)	(11.6)	14.0	(1.7)	133.8	(61.2)	4.0	0.9	0.98	1.74	27	2	98	0	0	2	98.3	—	133	28	0.58	
Precious Metals Sector Category Average			(17.6)	(30.1)	44.7	43.6	(26.5)	16.9	(32.2)	(32.1)	5.9	3.9	60.2	(32.9)	2.2	0.3	1.00	1.90	1,190	2,298	99	0	0	0	90.8	32	45	61	0.57	
I		First Trust ISE Global Platinum Index (PLTM)	(18.4)	(47.6)	—	—	—	—	(47.8)	(48.0)	—	—	—	—	1.6	—	—	—	8	4	100	0	0	0	96.0	—	23	67	0.70	
I		Global X Gold Explorers ETF (GLDX)	(28.9)	(42.0)	—	—	—	—	(49.0)	(49.0)	—	—	—	—	3.3	—	—	—	28	50	100	0	0	0	99.8	—	25	58	0.65	
I		Global X Pure Gold Miners ETF (GGGG)	(15.5)	—	—	—	—	—	(26.6)	(26.5)	—	—	—	—	2.4	—	—	—	4	9	100	0	0	1	90.4	—	27	53	0.59	
I		Global X Silver Miners ETF (SIL)	(11.8)	(21.2)	—	—	—	—	(21.3)	(21.3)	—	—	—	—	0.2	—	—	—	285	208	100	0	0	0	87.5	27	33	75	0.65	
I		iShares MSCI Global Gold Miners (RING)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	31	6	99	0	1	0	87.5	—	59	70	0.39		
I		iShares MSCI Global Silver Miners (SLVP)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	5	99	0	1	0	88.4	—	35	70	0.39		
I		Market Vectors Gold Miners ETF (GDX)	(13.1)	(15.9)	34.0	37.3	(26.6)	17.0	(17.8)	(17.7)	6.2	4.0	50.8	(32.9)	0.3	0.1	1.04	1.98	8,198	16,298	100	0	(0)	0	84.4	9	31	77	0.52	
I		Market Vectors Junior Gold Miners ETF (GDXJ)	(22.0)	(34.6)	65.7	—	—	—	(40.5)	(40.7)	—	—	—	—	6.2	—	—	—	2,121	4,100	100	0	(0)	0	99.0	60	85	28	0.54	
I		PowerShares Global Gold & Prec Metals (PSAU)	(14.2)	(19.5)	34.4	50.1	—	—	(22.9)	(21.7)	5.6	—	69.7	—	1.8	0.5	0.97	1.84	32	5	97	0	2	1	84.5	—	87	55	0.75	
Real Estate Sector Category Average			15.4	5.9	26.6	25.9	(39.7)	(17.6)	11.1	10.8	30.5	0.0	186.4																	

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			NAV Total Return (%)							NAV Total Return (%)						Cat (X)	Total (X)			Stock	Bond	Other	Cash						
			YTD	2011	2010	2009	2008	2007	12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt	Bear Mkt																
I		SPDR Dow Jones Global Real Estate (RWO)	15.4	(2.7)	23.9	34.1	—	—	4.2	4.1	23.3	—	155.1	—	3.0	1.6	0.93	1.29	435	76	99	0	1	0	42.8	9	212	30	0.50
I		SPDR Dow Jones Intl Real Estate (RWX)	16.4	(14.1)	20.8	38.6	(51.1)	(6.9)	(4.7)	(4.8)	14.9	(6.1)	113.2	(66.5)	4.2	2.0	0.96	1.33	2,633	465	98	0	1	0	98.4	10	126	40	0.59
I		Vanguard Global ex-US Real Estate ETF (VNQI)	17.1	(16.6)	—	—	—	—	(4.6)	(4.9)	—	—	—	—	2.8	—	—	—	272	35	94	0	6	1	93.5	7	448	25	0.35
I		WisdomTree Global ex-US Real Estate (DRW)	14.5	(13.6)	16.6	46.5	(56.6)	—	(4.8)	(5.4)	13.7	(5.7)	112.0	(69.0)	2.3	2.7	1.02	1.42	102	20	98	0	2	0	97.6	—	128	28	0.58
Technology Sector Category Average			7.2	(9.1)	18.9	62.7	(44.2)	6.7	(3.9)	(4.3)	14.1	0.3	127.0	(52.9)	0.5	0.1	1.00	1.51	555	405	100	0	0	0	16.8	39	92	47	0.51
I		First Trust Dow Jones Internet Index (FDN)	9.4	(5.7)	36.7	79.2	(44.0)	11.2	(2.5)	(2.6)	23.7	6.5	169.3	(50.6)	0.0	0.0	0.91	1.38	436	180	100	0	0	0	3.2	—	41	54	0.60
I		First Trust ISE Cloud Computing Index (SKYY)	8.7	—	—	—	—	—	—	—	—	—	—	—	—	—	—	74	34	100	0	0	0	7.8	—	39	41	0.60	
I		First Trust NASDAQ-100-Tech Index (QTEC)	4.6	(5.7)	21.9	79.9	(45.3)	7.7	(2.2)	(2.3)	17.3	3.1	157.6	(52.9)	0.0	0.1	1.02	1.55	138	44	100	0	0	0	10.9	—	43	27	0.60
I		First Trust Technology AlphaDEX (FXL)	4.2	(11.6)	26.4	66.9	(48.1)	—	(11.8)	(11.8)	16.6	0.4	145.9	(57.6)	0.1	0.0	1.06	1.59	228	200	100	0	0	0	0.7	109	89	21	0.70
I		Focus Morningstar Technology ETF (FTQ)	11.6	—	—	—	—	—	8.7	8.5	—	—	—	—	0.9	—	—	—	7	9	100	0	0	0	1.5	5	253	64	0.19
I		Global X Social Media Index ETF (SOCL)	5.1	—	—	—	—	—	—	—	—	—	—	—	—	—	—	19	22	100	0	0	0	55.3	—	30	63	0.65	
I		Guggenheim S&P 500 Eq Weight Technology (RYT)	5.8	(6.9)	18.3	68.7	(45.7)	1.8	(4.8)	(5.2)	16.0	0.0	137.7	(54.5)	0.6	0.2	0.98	1.48	134	10	100	0	0	0	1.4	—	71	15	0.50
I		iShares Dow Jones US Technology (IYW)	12.0	(0.1)	12.4	63.5	(43.1)	15.0	10.4	10.3	17.7	4.3	139.1	(50.4)	0.6	0.1	0.87	1.31	1,484	164	100	0	0	0	0.4	6	152	69	0.47
I		iShares MSCI AC Asia Information Tech (AAIT)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	98	0	2	0	97.9	—	113	53	0.69	
I		iShares MSCI ACWI ex US Info Tech Index (AXIT)	2.6	(17.3)	—	—	—	—	(10.8)	(15.5)	—	—	—	—	2.1	—	—	—	3	0	100	0	0	0	99.9	4	92	53	0.48
I		iShares PHLX SOX Semiconductor Sector (SOXX)	6.2	(10.4)	14.2	74.6	(51.7)	(2.0)	(5.1)	(4.9)	13.6	(3.6)	125.2	(57.5)	0.9	0.1	1.19	1.81	241	234	100	0	0	0	19.0	52	31	61	0.48
I		iShares S&P Global Technology (IXN)	10.5	(3.3)	10.3	53.6	(43.3)	13.2	7.2	7.0	14.1	1.3	117.6	(51.9)	0.9	0.1	0.86	1.30	579	63	100	0	0	0	22.0	6	120	58	0.48
I		iShares S&P North Amer Tech-Multimd Ntwk (IGN)	(7.5)	(18.1)	24.3	60.1	(50.2)	5.8	(21.1)	(21.1)	2.5	(6.5)	107.0	(59.9)	0.6	0.1	1.13	1.71	223	67	100	0	0	0	3.1	28	31	62	0.48
I		iShares S&P North Amer Technology (IGM)	10.9	(1.3)	12.1	62.3	(43.5)	16.4	6.5	6.4	16.6	3.6	129.3	(50.7)	0.7	0.1	0.86	1.31	466	74	100	0	0	0	1.1	12	262	54	0.48
I		iShares S&P North Amer Tech-Software (IGV)	15.0	(7.2)	24.5	47.2	(38.3)	15.7	(1.7)	(1.8)	17.5	5.6	128.5	(46.4)	0.2	0.0	0.89	1.33	619	100	100	0	0	0	0.0	18	57	59	0.48
I		Market Vectors Semiconductor ETF (SMH)	5.9	—	—	—	—	—	—	—	—	—	—	—	—	—	—	405	1,941	100	0	0	0	25.2	—	26	71	0.35	
I		PowerShares Dynamic Networking (PXQ)	3.4	(7.9)	45.9	63.7	(38.3)	2.7	(11.2)	(11.4)	19.1	5.1	190.5	(52.5)	0.0	0.1	1.15	1.73	65	21	100	0	0	0	0.0	84	31	45	0.63
I		PowerShares Dynamic Semiconductors (PSI)	4.8	(14.2)	20.4	47.9	(46.5)	0.5	(13.2)	(13.3)	10.7	(5.3)	90.1	(52.9)	0.5	0.1	1.33	2.01	20	8	100	0	0	0	0.0	57	31	46	0.63
I		PowerShares Dynamic Software (PSJ)	13.7	(6.3)	19.8	56.2	(33.5)	4.1	(0.1)	(0.3)	16.9	5.4	124.1	(44.3)	0.0	0.0	0.81	1.22	49	7	100	0	0	0	0.0	100	31	45	0.63
I		PowerShares Dynamic Technology (PTF)	10.9	(9.9)	12.3	42.2	(41.1)	5.3	(4.0)	(4.5)	12.2	(2.2)	92.3	(50.7)	0.0	0.0	0.99	1.49	30	2	100	0	0	0	0.0	108	61	25	0.60
I		PowerShares Lux Nanotech (PXN)	8.9	(38.0)	(6.6)	38.7	(51.5)	(10.8)	(23.1)	(23.4)	(8.5)	(17.5)	10.5	(66.0)	1.0	0.1	1.17	1.77	23	6	100	0	0	0	12.2	55	26	53	1.00
I		PowerShares NASDAQ Internet (PNQI)	12.8	(0.0)	33.7	88.1	—	—	0.2	(0.0)	26.8	—	200.5	—	0.0	0.0	0.99	1.50	51	11	100	0	0	0	18.1	23	71	61	0.60
I		PowerShares S&P SmallCap Info Tech (PSCT)	4.5	(4.3)	—	—	—	—	(6.3)	(6.4)	—	—	—	—	0.1	—	—	—	83	13	100	0	0	0	0.0	—	127	20	0.29
I		SPDR Morgan Stanley Technology (MTK)	10.0	(10.6)	15.4	70.2	(44.9)	9.7	(1.2)	(1.7)	13.3	1.3	128.3	(52.9)	0.8	0.2	0.97	1.47	167	11	100	0	0	0	9.3	10	36	36	0.50
I		SPDR S&P International Technology Sector (IPK)	2.4	(16.5)	15.6	42.4	—	—	(11.7)	(12.7)	5.4	—	87.5	—	1.3	0.4	0.96	1.46	13	1	99	0	(1)	2	98.5	1	113	51	0.50
I		SPDR S&P Semiconductor (XSD)	1.0	(18.2)	15.8	99.2	(47.8)	(5.1)	(19.7)	(19.7)	10.5	(2.7)	124.9	(53.7)	0.8	0.2	1.28	1.93	38	31	100	0	0	0	0.0	88	49	25	0.35
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Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
I	N	ELEMENTS Rogers Intl Commodity Agri ETN (RJA)	(0.7)	(16.0)	35.2	5.5	(30.9)	—	(10.4)	(9.4)	7.4	—	36.4	(33.6)	0.0	0.0	0.81	1.47	369	313	—	—	—	—	—	0	—	—	0.75
I	N	iPath DJ-UBS Agriculture TR Sub-Idx ETN (JJA)	5.3	(15.4)	38.4	13.1	(28.2)	—	(3.5)	(1.5)	11.4	—	50.7	(27.3)	0.0	0.0	0.95	1.71	113	13	—	—	—	—	—	0	—	—	0.75
I	N	iPath DJ-UBS Cocoa TR Sub-Idx ETN (NIB)	9.4	(33.7)	(12.3)	17.8	—	—	(29.9)	(29.1)	(6.8)	—	(20.6)	—	0.0	0.0	1.15	2.08	25	12	—	—	—	—	—	0	—	—	0.75
I	N	iPath DJ-UBS Coffee TR Sub-Idx ETN (JO)	(28.0)	(12.1)	66.9	9.6	—	—	(40.7)	(40.4)	4.5	—	29.4	—	0.0	0.0	1.16	2.11	27	19	—	—	—	—	—	0	—	—	0.75
I	N	iPath DJ-UBS Cotton TR Sub-Idx ETN (BAL)	(17.1)	(22.7)	98.3	29.4	—	—	(36.2)	(37.6)	16.4	—	130.3	—	0.0	0.0	1.34	2.43	31	23	—	—	—	—	—	0	—	—	0.75
I	N	iPath DJ-UBS Grains TR Sub-Idx ETN (JJG)	15.6	(15.4)	30.1	(2.4)	(27.1)	—	9.0	12.5	9.5	—	31.7	(28.6)	0.0	0.0	1.10	1.99	163	58	—	—	—	—	—	0	—	—	0.75
I	N	iPath DJ-UBS Livestock TR Sub-Idx ETN (COW)	(2.7)	(3.1)	8.7	(15.9)	(29.1)	—	(1.2)	(1.6)	0.0	—	(10.9)	(35.0)	0.0	0.0	0.52	0.95	51	24	—	—	—	—	—	0	—	—	0.75
I	N	iPath DJ-UBS Softs TR Sub-Idx ETN (JJS)	(14.4)	(14.9)	59.7	43.5	—	—	(27.2)	(26.7)	13.7	—	89.5	—	0.0	0.0	0.99	1.79	15	4	—	—	—	—	—	0	—	—	0.75
I	N	iPath DJ-UBS Sugar TR Sub-Idx ETN (SGG)	(3.3)	(12.8)	23.5	85.6	—	—	(10.8)	(9.9)	13.5	—	93.3	—	0.0	0.0	1.73	3.15	28	11	—	—	—	—	—	0	—	—	0.75
I	N	iPath Pure Beta Agriculture ETN (DIRT)	6.8	—	—	—	—	—	(0.4)	(1.5)	—	—	—	—	0.0	—	—	—	3	1	—	—	—	—	—	—	—	—	0.75
I	N	iPath Pure Beta Cocoa ETN (CHOC)	5.3	—	—	—	—	—	(30.6)	(37.8)	—	—	—	—	0.0	—	—	—	3	1	—	—	—	—	—	—	—	—	0.75
I	N	iPath Pure Beta Coffee ETN (CAFE)	(27.9)	—	—	—	—	—	(40.4)	(39.2)	—	—	—	—	0.0	—	—	—	2	2	—	—	—	—	—	—	—	—	0.75
I	N	iPath Pure Beta Cotton ETN (CTNN)	(21.3)	—	—	—	—	—	(36.7)	(41.5)	—	—	—	—	0.0	—	—	—	3	1	—	—	—	—	—	—	—	—	0.75
I	N	iPath Pure Beta Grains ETN (WEET)	11.3	—	—	—	—	—	4.9	3.9	—	—	—	—	0.0	—	—	—	3	1	—	—	—	—	—	—	—	—	0.75
I	N	iPath Pure Beta Livestock ETN (LSTK)	(6.5)	—	—	—	—	—	(7.7)	(11.3)	—	—	—	—	0.0	—	—	—	1	2	—	—	—	—	—	—	—	—	0.75
I	N	iPath Pure Beta Softs ETN (GRWN)	(16.6)	—	—	—	—	—	(27.3)	(31.9)	—	—	—	—	0.0	—	—	—	1	2	—	—	—	—	—	—	—	—	0.75
I	N	iPath Pure Beta Sugar ETN (SGAR)	(8.5)	—	—	—	—	—	(14.9)	(13.7)	—	—	—	—	0.0	—	—	—	2	0	—	—	—	—	—	—	—	—	0.75
I		IQ Global Agribusiness Small Cap ETF (CROP)	4.2	—	—	—	—	—	(9.0)	(9.0)	—	—	—	—	0.9	—	—	—	36	35	99	0	0	1	80.5	26	59	46	0.75
I		PowerShares DB Agriculture (DBA)	(2.3)	(11.0)	22.5	1.9	(19.5)	—	(12.1)	(11.1)	3.5	2.0	19.4	(17.2)	0.0	0.0	0.60	1.09	1,835	879	0	0	102	(2)	0.0	—	28	92	0.85
E	N	PowerShares DB Agriculture Dble Long ETN (DAG)	5.9	(25.9)	30.8	5.6	—	—	(17.7)	(7.7)	5.9	—	30.5	—	0.0	0.0	1.79	3.26	50	73	—	—	—	—	—	0	—	—	0.75
I	N	PowerShares DB Agriculture Long ETN (AGF)	3.6	(10.6)	19.1	4.3	—	—	(5.3)	(2.3)	5.9	—	25.0	—	0.0	0.0	0.90	1.63	11	3	—	—	—	—	—	0	—	—	0.75
I		Teucrium Agricultural (TAGS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	6	0	0	101	(1)	0.0	—	5	99	0.36
I		Teucrium Corn (CORN)	0.2	7.4	—	—	—	—	(0.7)	4.0	—	—	—	—	0.0	—	—	—	62	86	0	0	101	(1)	0.0	—	4	101	1.42
I		Teucrium Soybean (SOYB)	11.6	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	23	0	0	103	(3)	0.0	—	4	103	1.53
I		Teucrium Sugar (CANE)	(16.3)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	1	4	0	0	101	(1)	0.0	—	4	101	1.53
I		Teucrium Wheat (WEAT)	(1.3)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	9	0	0	102	(2)	0.0	—	4	102	1.53
I	N	UBS E-TRACS CMCi Agriculture TR ETN (UAG)	3.4	(9.3)	37.6	17.4	—	—	(4.1)	(3.8)	13.6	—	63.7	—	0.0	0.0	0.85	1.55	14	11	—	—	—	—	—	0	—	—	0.65
I	N	UBS E-TRACS CMCi Food TR ETN (FUD)	3.8	(8.5)	33.3	12.3	—	—	(2.2)	(1.2)	12.1	—	50.8	—	0.0	0.0	0.75	1.37	43	4	—	—	—	—	—	0	—	—	0.65
I	N	UBS E-TRACS CMCi Livestock TR ETN (UBC)	(5.5)	(1.1)	16.2	(14.3)	—	—	(6.1)	(7.5)	2.8	—	(0.6)	—	0.0	0.0	0.48	0.87	5	14	—	—	—	—	—	0	—	—	0.65
I		United States Agriculture Index (USAG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	1	—	—	—	—	—	—	—	—	0.80
Commodities: Energy Category Average			(15.7)	(7.7)	(6.0)	11.2	(45.5)	46.4	(24.1)	(23.8)	(8.5)	(13.6)	35.3	(56.9)	0.0	0.0	1.00	1.86	179	1,095	0	1	100	(2)	0.0	5	9	114	0.95
I	N	ELEMENTS Rogers Intl Commodity Engy ETN (RJN)	(11.5)	3.4	2.4	20.9	(53.5)	—	(14.1)	(13.5)	(0.9)	—	54.8	(58.1)	0.0	0.0	0.81	1.51	66	121	—	—	—	—	—	0	—	—	0.75
I	N	iPath DJ-UBS Energy TR Sub-Idx ETN (JJE)	(15.6)	(17.3)	(11.5)	(6.1)	(48.2)	—	(28.7)	(29.3)	(15.3)	—	(20.3)	(59.1)	0.0	0.0	0.74	1.38	11	9	—	—	—	—	—	0	—	—	0.75
I	N	iPath DJ-UBS Natural Gas TR Sub-Idx ETN (GAZ)	(34.0)	(51.9)	(43.0)	(52.9)	(38.0)	—	(65.2)	(57.2)																			

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
		Commodities: Precious Metals Cat Average	(1.8)	(5.1)	54.1	42.6	(7.5)	25.2	(9.1)	(8.9)	20.7	17.4	102.3	6.8	0.0	0.0	1.00	2.20	3,321	1,267	0	0	116	(16)	0.0	0	4	89	0.82
I		ETFS Physical Asian Gold Shares (AGOL)	1.3	—	—	—	—	—	5.8	6.2	—	—	—	—	0.0	—	—	—	72	1	0	0	100	0	0.0	—	1	100	0.39
I		ETFS Physical Palladium Shares (PALL)	(9.4)	(20.1)	—	—	—	—	(24.5)	(24.1)	—	—	—	—	0.0	—	—	—	467	76	0	0	100	0	0.0	—	1	100	0.60
I		ETFS Physical Platinum Shares (PPLT)	3.1	(20.7)	—	—	—	—	(17.6)	(16.6)	—	—	—	—	0.0	—	—	—	689	45	0	0	100	0	0.0	—	1	100	0.60
I		ETFS Physical PM Basket Shares (GLTR)	(1.0)	(0.7)	—	—	—	—	(9.2)	(8.1)	—	—	—	—	0.0	—	—	—	172	8	0	0	100	0	0.0	—	4	100	0.60
I		ETFS Physical Silver Shares (SIVR)	(4.1)	(8.3)	79.8	—	—	—	(22.9)	(21.1)	—	—	—	—	0.0	—	—	—	478	227	0	0	100	0	0.0	—	1	100	0.30
I		ETFS Physical Swiss Gold Shares (SGOL)	1.3	11.2	27.2	—	—	—	5.8	6.2	—	—	—	—	0.0	—	—	—	1,763	110	0	0	100	0	0.0	—	1	100	0.39
I		ETFS Physical White Metals Basket Shares (WITE)	(2.6)	(13.8)	—	—	—	—	(21.6)	(20.1)	—	—	—	—	0.0	—	—	—	34	2	0	0	100	0	0.0	—	3	100	0.60
I	N	iPath DJ-UBS Platinum TR Sub-Idx ETN (PGM)	2.4	(22.9)	18.7	53.4	—	—	(18.0)	(18.0)	4.9	—	42.4	—	0.0	0.0	0.68	1.48	29	9	—	—	—	—	—	0	—	—	0.75
I	N	iPath DJ-UBS Prec Metals TR Sub-Idx ETN (JJP)	0.7	3.8	42.2	28.4	—	—	(1.9)	(1.9)	21.0	—	89.1	—	0.0	0.0	0.75	1.65	40	4	—	—	—	—	—	0	—	—	0.75
I	N	iPath Pure Beta Precious Metals ETN (BLNG)	0.4	—	—	—	—	—	(0.9)	(6.0)	—	—	—	—	0.0	—	—	—	2	2	—	—	—	—	—	—	—	—	0.75
I		iShares Gold Trust (IAU)	4.3	8.6	27.9	23.5	5.4	30.9	5.9	6.3	19.6	19.4	74.8	18.2	0.0	0.0	0.63	1.38	9,300	5,687	0	0	100	0	0.0	0	1	100	0.25
I		iShares Silver Trust (SLV)	(4.1)	(8.5)	79.4	56.6	(27.2)	13.9	(23.1)	(21.2)	24.2	16.1	141.8	(8.3)	0.0	0.0	1.26	2.77	8,548	13,022	0	0	100	0	0.0	—	1	100	0.50
I		PowerShares DB Gold (DGL)	1.5	8.6	27.8	22.0	2.8	—	5.1	5.0	18.3	17.4	69.0	14.7	0.0	0.0	0.61	1.34	343	136	0	0	105	(5)	0.0	0	13	105	0.75
E	N	PowerShares DB Gold Double Long ETN (DGP)	1.9	11.3	62.1	43.9	—	—	4.1	3.9	35.3	—	155.8	—	0.0	0.0	1.22	2.67	445	407	—	—	—	—	—	0	—	—	0.75
I		PowerShares DB Precious Metals (DBP)	0.9	4.3	37.7	26.6	(3.0)	—	(1.0)	(1.0)	19.7	17.3	81.7	9.4	0.0	0.0	0.72	1.58	338	59	0	0	104	(4)	0.0	—	14	104	0.75
I		PowerShares DB Silver (DBS)	(1.8)	(11.1)	81.9	48.1	(26.4)	—	(21.8)	(21.9)	25.1	15.3	140.2	(12.7)	0.0	0.0	1.26	2.77	67	9	0	0	133	(33)	0.0	—	7	133	0.75
E		ProShares Ultra Gold (UGL)	5.1	9.7	57.0	43.0	—	—	3.0	3.9	33.3	—	142.4	—	0.0	0.0	1.26	2.76	331	192	0	0	200	(100)	0.0	0	3	0	1.85
E		ProShares Ultra Silver (AGQ)	(14.3)	(44.7)	173.6	99.6	—	—	(55.9)	(53.8)	20.2	—	166.3	—	0.0	0.0	2.58	5.67	661	1,626	0	0	200	(100)	0.0	0	3	0	2.58
I	N	RBS Gold Trendpilot ETN (TBAR)	5.2	—	—	—	—	—	6.4	6.5	—	—	—	—	0.0	—	—	—	29	10	—	—	—	—	—	—	—	—	1.00
I		SPDR Gold Shares (GLD)	1.3	11.2	27.3	27.1	3.0	31.1	5.8	6.3	19.1	19.2	72.5	19.9	0.0	0.0	0.59	1.29	65,735	11,335	0	0	100	0	0.0	0	1	100	0.40
I	N	UBS E-TRACS CMCI Gold TR ETN (UBG)	1.8	10.3	26.8	22.8	—	—	5.7	4.3	18.8	—	71.1	—	0.0	0.0	0.62	1.37	8	8	—	—	—	—	—	0	—	—	0.30
I	N	UBS E-TRACS CMCI Silver TR ETN (USV)	(1.6)	(9.4)	79.8	48.2	—	—	(21.5)	(23.4)	25.5	—	142.0	—	0.0	0.0	1.17	2.56	6	4	—	—	—	—	—	0	—	—	0.40
I	N	UBS E-TRACS Long Platinum TR ETN (PTM)	2.7	(21.2)	17.4	53.5	—	—	(17.5)	(17.4)	5.3	—	44.1	—	0.0	0.0	0.67	1.47	33	12	—	—	—	—	—	0	—	—	0.65
E	N	VelocityShares 2x Long Palladium ETN (LPAL)	(24.9)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	1	2	—	—	—	—	—	—	—	—	1.35
E	N	VelocityShares 2x Long Platinum ETN (LPLT)	2.6	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	—	—	—	—	—	—	—	—	1.35
E	N	VelocityShares 3x Long Gold ETN (UGLD)	(0.5)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	19	86	—	—	—	—	—	—	—	—	1.35
E	N	VelocityShares 3x Long Silver ETN (USLV)	(21.7)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	67	1,120	—	—	—	—	—	—	—	—	1.65
		Commodities: Miscellaneous Cat Average	(5.5)	(17.4)	15.9	52.7	(44.5)	27.5	(22.2)	(22.0)	3.1	(4.4)	61.2	(50.5)	0.0	0.0	1.00	1.76	296	122	8	3	89	(0)	11.5	0	18	54	0.80
I	N	ELEMENTS Rogers Intl Commodity ETN (RJI)	(5.6)	(7.5)	18.1	25.2	(41.8)	—	(19.0)	(12.6)	4.9	—	57.6	(45.7)	0.0	0.0	0.73	1.27	599	407	—	—	—	—	—	0	—	—	0.75
I	N	ELEMENTS Rogers Intl Commodity Metal ETN (RJZ)	(2.8)	(16.6)	23.3	72.3	(38.4)	—	(20.2)	(20.1)	10.5	—	87.0	<															

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
E		ProShares Ultra DJ-UBS Commodity (UCD)	(9.1)	(28.8)	29.0	27.3	—	—	(29.6)	(29.1)	1.0	—	46.8	—	0.0	0.0	1.31	2.31	8	8	0	0	200	(100)	0.0	0	2	0	1.77
I		Stream S&P Dynamic Roll Gbl Commodities (BNPC)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	16	0	—	—	—	—	—	—	—	—	0.65
I	N	UBS E-TRACS CMCI Industrial Mtls TR ETN (UBM)	(2.6)	(20.6)	14.7	86.5	—	—	(22.6)	(20.2)	8.0	—	85.0	—	0.0	0.0	0.96	1.69	5	6	—	—	—	—	—	0	—	—	0.65
I	N	UBS E-TRACS CMCI TR ETN (UCI)	(2.8)	(7.6)	17.3	32.3	—	—	(12.7)	(12.3)	7.2	—	61.9	—	0.0	0.0	0.68	1.19	137	54	—	—	—	—	—	0	—	—	0.65
I	N	UBS E-TRACS DJ-UBS Comm 246 BF ETN (BLND)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	8	—	—	—	—	—	—	—	—	0.70
I	N	UBS E-TRACS DJ-UBS Commodity Idx TR ETN (DJCI)	(4.0)	(13.9)	16.4	—	—	—	(14.9)	(17.7)	—	—	—	—	0.0	—	—	—	69	7	—	—	—	—	—	0	—	—	0.50
I		United States Commodity Index (USCI)	(1.6)	(9.1)	—	—	—	—	(10.4)	(9.5)	—	—	—	—	0.0	—	—	—	391	36	—	—	—	—	—	—	—	—	0.95
I		United States Copper (CPER)	0.4	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	—	—	—	—	—	—	—	—	0.65
I		United States Metals Index (USMI)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	—	—	—	—	—	—	—	—	0.92
E	N	VelocityShares 2x Long Copper ETN (LCPR)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	1	1	—	—	—	—	—	—	—	—	1.35
I		WisdomTree Managed Futures (WDTI)	(12.4)	—	—	—	—	—	(20.0)	(20.2)	—	—	—	—	0.0	—	—	—	163	93	0	20	24	57	19.5	—	7	52	0.95
Contra Commodities Market Cat Average			1.0	(7.2)	(29.3)	(38.4)	—	—	(0.2)	(2.1)	(21.5)	—	(63.3)	—	0.0	0.0	1.00	2.52	25	207	0	0	(182)	282	0.0	0	3	46	1.12
E	N	PowerShares DB Agriculture Dble Shrt ETN (AGA)	(13.0)	1.5	(48.9)	(19.5)	—	—	(13.5)	(19.9)	(27.7)	—	(66.7)	—	0.0	0.0	1.30	3.27	6	84	—	—	—	—	—	0	—	—	0.75
E	N	PowerShares DB Agriculture Short ETN (ADZ)	(5.9)	3.3	(24.6)	(8.8)	—	—	(3.8)	(6.8)	(12.4)	—	(36.7)	—	0.0	0.0	0.65	1.63	2	2	—	—	—	—	—	0	—	—	0.75
E	N	PowerShares DB Base Metals Dble Shrt ETN (BOM)	(3.0)	40.8	(33.8)	(77.8)	—	—	33.9	31.5	(29.0)	—	(83.8)	—	0.0	0.0	1.35	3.40	10	18	—	—	—	—	—	0	—	—	0.75
E	N	PowerShares DB Base Metals Short ETN (BOS)	(0.4)	20.9	(15.4)	(50.9)	—	—	19.3	17.3	(13.1)	—	(55.4)	—	0.0	0.0	0.67	1.70	10	3	—	—	—	—	—	0	—	—	0.75
E	N	PowerShares DB Commodity Dble Short ETN (DEE)	7.5	(12.4)	(31.6)	(28.7)	—	—	3.0	3.4	(18.8)	—	(68.6)	—	0.0	0.0	1.07	2.71	3	1	—	—	—	—	—	0	—	—	0.75
E	N	PowerShares DB Commodity Short ETN (DDP)	4.3	(4.5)	(15.6)	(13.6)	—	—	3.6	4.7	(8.4)	—	(40.3)	—	0.0	0.0	0.54	1.35	6	15	—	—	—	—	—	0	—	—	0.75
E	N	PowerShares DB Crude Oil Dble Short ETN (DTO)	25.7	(22.1)	(20.5)	(51.0)	—	—	0.7	0.2	(11.3)	—	(80.3)	—	0.0	0.0	1.41	3.54	52	244	—	—	—	—	—	0	—	—	0.75
E	N	PowerShares DB Crude Oil Short ETN (SZO)	13.8	(7.7)	(8.0)	(23.8)	—	—	5.2	4.4	(2.8)	—	(48.2)	—	0.0	0.0	0.72	1.81	13	7	—	—	—	—	—	0	—	—	0.75
E	N	PowerShares DB Gold Double Short ETN (DZZ)	(9.0)	(32.0)	(43.0)	(43.0)	—	—	(28.1)	(27.9)	(38.6)	—	(78.5)	—	0.0	0.0	1.06	2.67	73	888	—	—	—	—	—	0	—	—	0.75
E	N	PowerShares DB Gold Short ETN (DGZ)	(3.8)	(15.0)	(24.1)	(22.6)	—	—	(12.4)	(12.3)	(20.1)	—	(50.4)	—	0.0	0.0	0.53	1.34	31	235	—	—	—	—	—	0	—	—	0.75
E		ProShares UltraShort DJ-UBS Commodity (CMD)	3.8	18.6	(34.3)	(45.4)	—	—	22.2	20.5	(17.3)	—	(64.7)	—	0.0	0.0	0.98	2.48	4	3	0	0	(200)	300	0.0	0	2	0	1.22
E		ProShares UltraShort DJ-UBS Crude Oil (SCO)	26.8	(23.7)	(25.7)	(52.9)	—	—	2.0	1.3	(16.6)	—	(82.6)	—	0.0	0.0	1.43	3.59	67	1,496	0	0	(200)	300	0.0	0	3	81	0.93
E		ProShares UltraShort DJ-UBS Natural Gas (KOLD)	27.3	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	14	40	—	—	—	—	—	—	—	—	1.11
E		ProShares UltraShort Gold (GLL)	(14.2)	(27.2)	(45.8)	(45.9)	—	—	(25.9)	(26.6)	(38.2)	—	(78.1)	—	0.0	0.0	1.07	2.70	129	960	0	0	(200)	300	0.0	0	3	0	1.79
E		ProShares UltraShort Silver (ZSL)	(8.8)	(61.6)	(78.8)	(76.0)	—	—	(25.1)	(28.6)	(66.0)	—	(97.7)	—	0.0	0.0	1.85	4.65	161	723	0	0	(200)	300	0.0	0	3	0	2.69
E	N	UBS E-TRACS Short Platinum ER ETN (PTD)	(1.7)	15.2	(11.2)	(16.3)	—	—	10.9	(0.4)	(3.1)	—	(17.8)	—	0.0	0.0	0.37	0.93	4	—	—	—	—	—	—	0	—	—	0.65
E		United States Short Oil (DNO)	14.3	(10.5)	(8.1)	—	—	—	4.9	4.6	—	—	—	—	0.0	—	—	—	15	39	0	0	(108)	208	0.0	—	6	147	0.80
E	N	VelocityShares 2x Inverse Copper ETN (SCPR)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	1	1	—	—	—	—	—	—	—	—	1.35
E	N	VelocityShares 2x Inverse Palladium ETN (IPAL)	13.4	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	1	1	—	—	—	—	—	—	—	—	1.35
E	N	VelocityShares 2x Inverse Platinum ETN (IPLT)	(11.8)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	—	—	—	—	—	—	—	—	1.35
E	N	VelocityShares 3x Inv Natural Gas ETN (DGAZ)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	42	—	—	—	—	—	—	—	—	1.65
E	N	VelocityShares 3x Inver Brent Crude ETN (DOIL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	1	—	—	—	—	—				

Table 1. Exchange-Traded Funds (con't)

Index Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)							12-Month Market Return (%)	NAV Total Return (%)					Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)
		YTD	2011	2010	2009	2008	2007	12- Month		3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt	Bear Mkt	Yield (%)		Cat (X)	Total (X)			Stock	Bond	Other	Cash					
I	iShares S&P Target Date 2045 (TZW)	6.6	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	1	86	9	1	4	27.9	—	10	100	0.32
I	iShares S&P Target Date 2050 (TZY)	6.7	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	1	89	7	1	4	28.9	—	10	100	0.32
I	iShares S&P Target Date Retirement Inc (TGR)	3.6	4.0	8.9	11.2	—	—	4.0	2.5	8.8	—	41.4	—	2.3	0.7	0.51	0.37	8	1	31	51	0	18	12.3	20	10	100	0.30
	Meidell Tactical Advantage ETF (MATH)	2.4	—	—	—	—	—	0.3	1.6	—	—	—	—	0.1	—	—	—	6	3	57	0	0	43	0.3	—	8	100	1.60
I	PowerShares CEF Income Composite (PCEF)	8.8	0.6	—	—	—	—	2.6	2.6	—	—	—	—	8.2	—	—	—	304	71	35	58	7	1	40.5	—	124	28	1.56
I	PowerShares RiverFront Tactical Bal Gr (PAO)	5.2	(7.4)	12.6	21.9	—	—	(6.9)	(6.3)	9.0	—	64.9	—	2.1	0.7	1.33	0.96	17	4	83	14	0	3	27.1	—	31	69	0.85
	SPDR SSgA Multi-Asset Real Return ETF (RLY)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	6	—	—	—	—	—	—	—	—	0.70
	WisdomTree Global Real Return (RRF)	(1.0)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	0	66	4	30	41.4	—	23	53	0.60
Balanced: Global Category Average		1.7	(3.5)	7.0	21.0	—	—	(3.5)	(3.8)	7.1	—	63.7	—	1.5	0.5	1.00	0.63	51	13	39	34	9	19	19.1	69	28	71	0.96
	AdvisorShares Global Echo ETF (GIVE)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	42	19	15	24	10.9	—	85	49	1.70
I	Arrow Dow Jones Global Yield ETF (GYLD)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	9	15	—	—	—	—	—	—	—	—	0.75
	Cambria Global Tactical ETF (GTAA)	1.0	(7.3)	—	—	—	—	(7.9)	(8.2)	—	—	—	—	0.8	—	—	—	78	21	39	43	11	8	17.3	—	42	50	1.42
	Dent Tactical ETF (DENT)	(5.2)	(8.4)	4.6	—	—	—	(13.1)	(13.1)	—	—	—	—	0.0	—	—	—	7	1	51	0	0	49	0.3	—	7	51	1.65
I	IQ Hedge Macro Tracker ETF (MCRO)	2.9	(3.4)	4.1	—	—	—	(1.6)	(1.8)	3.5	—	—	—	1.0	0.3	0.83	0.52	51	10	22	53	5	20	33.0	108	18	90	1.09
I	IQ Hedge Multi-Strategy Tracker ETF (QAI)	1.4	0.3	2.4	—	—	—	1.2	1.2	3.0	—	—	—	1.4	0.4	0.55	0.34	200	49	12	55	2	31	13.5	90	23	74	1.06
I	iShares S&P Growth Allocation (AOR)	5.4	1.1	11.1	19.1	—	—	2.0	1.7	10.9	—	63.3	—	2.2	0.5	1.11	0.69	132	21	58	30	0	11	14.3	10	10	100	0.31
I	PowerShares Ibbotson Alternative Compltn (PTO)	2.8	(5.7)	10.4	26.5	—	—	(4.5)	(5.7)	9.1	—	71.7	—	2.7	0.8	1.48	0.93	9	3	36	26	31	7	42.9	—	17	78	0.65
I	PowerShares RiverFront Tactical Gr & Inc (PCA)	4.2	(1.2)	9.8	17.6	—	—	(1.2)	(1.1)	9.1	—	56.3	—	2.7	0.8	1.07	0.67	17	3	50	44	4	2	20.9	—	25	73	0.71
	SPDR SSgA Global Allocation ETF (GAL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	2	—	—	—	—	—	—	—	—	0.35
Global Stock Category Average		4.2	(5.6)	8.8	39.2	(43.5)	8.5	(7.3)	(7.8)	10.5	(5.3)	95.2	(56.5)	3.9	0.8	1.00	1.25	428	80	92	0	7	0	53.8	26	666	27	0.54
	Accuvest Global Opportunities ETF (ACCU)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	13	1	97	0	1	2	84.2	—	7	98	1.25
I	First Trust DJ Global Select Dividend (FGD)	4.9	(2.2)	12.3	64.3	(50.5)	—	(5.4)	(5.5)	15.7	—	148.2	—	5.3	1.6	1.03	1.28	175	73	99	0	1	0	82.4	—	103	17	0.60
I	Global X Canada Preferred ETF (CNPF)	1.4	—	—	—	—	—	(2.9)	(2.5)	—	—	—	—	3.9	—	—	—	12	10	1	0	98	0	1.5	—	53	27	0.58
I	Global X SuperDividend ETF (SDIV)	5.9	—	—	—	—	—	(9.0)	(9.1)	—	—	—	—	7.4	—	—	—	74	38	97	0	3	0	59.9	—	101	12	1.14
I	Guggenheim S&P Global Dividend Opps Idx (LVL)	(2.0)	(4.8)	5.9	64.5	(49.2)	—	(13.8)	(15.0)	10.5	(7.2)	116.1	(63.1)	7.2	2.0	1.03	1.28	51	33	100	0	0	0	72.3	—	100	35	0.92
I	iShares MSCI ACWI Index (ACWI)	5.6	(7.6)	12.4	35.2	—	—	(6.5)	(6.8)	10.5	—	90.7	—	2.4	0.3	0.98	1.23	2,631	813	99	0	0	0	52.5	5	1,350	10	0.34
I	iShares MSCI All Country World Min Vol (ACWV)	6.1	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	432	10	99	0	1	0	45.6	—	282	15	0.35
I	iShares MSCI Kokuai Index (TOK)	6.3	(4.3)	11.5	32.9	(41.3)	—	(4.5)	(4.6)	12.2	—	92.9	—	2.6	0.3	0.99	1.24	586	4	100	0	0	0	40.7	4	1,276	12	0.25
I	iShares MSCI World (URTH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	21	1	100	0	0	0	45.9	—	1,527	11	0.24
I	iShares S&P Global 100 Index (IOO)	3.4	(3.7)	5.3	26.5	(36.9)	10.8	(6.4)	(6.6)	9.1	(3.1)	76.5	(51.7)	3.0	0.4	0.99	1.23	990	59	100	0	0	0	48.0	4	110	31	0.40
	Russell Equity ETF (ONEF)	6.7	(6.3)	—	—	—	—	(5.6)	(9.0)	—	—	—	—	2.4	—	—	—	4	1	99	0	1	0	37.8	—	11	100	0.51
I	SPDR Global Dow ETF (DGT)	3.3	(11.6)	4.7	23.4	(37.7)	5.9	(11.9)	(12.5)	5.3	(5.9)	57.9	(51.9)	2.3	0.6	0.99	1.24	92	4	99	0	1	0	51.7	108	166	10	0.50
I	SPDR MSCI ACWI IMI (ACIM)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	99	0	0	1	51.9	—	757	7	0.25
I	Vanguard Total World Stock Index ETF (VT)	6.1	(7.7)	13.0	33.6	—	—	(6.6)	(6.8)	10.9	—																	

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
I		Madrona International ETF (FWDI)	3.8	—	—	—	—	—	(19.1)	(15.4)	—	—	—	—	0.4	—	—	—	14	15	98	0	0	2	97.5	—	261	9	1.12
I		Pax MSCI EAFE ESG Index ETF (EAPS)	4.2	—	—	—	—	—	(11.0)	(8.3)	—	—	—	—	2.5	—	—	—	9	22	99	0	1	0	99.5	11	142	24	0.55
I		PowerShares DWA Dev Mkts Technical Ldrs (PIZ)	1.3	(18.1)	19.1	40.4	(45.5)	—	(18.7)	(19.2)	8.5	—	83.8	—	4.1	0.8	1.14	1.59	51	32	98	0	2	0	95.5	—	100	17	0.80
I		PowerShares FTSE RAFI Dev Mkts ex-US (PXF)	(0.2)	(15.4)	6.2	42.4	(44.5)	—	(20.0)	(20.3)	3.6	(6.7)	77.3	(58.3)	3.6	1.0	1.13	1.58	244	55	100	0	0	0	99.8	—	1,032	13	0.75
I		PowerShares FTSE RAFI Dev Mkts ex-US S/M (PDN)	1.5	(12.1)	18.2	54.1	(41.1)	—	(14.8)	(14.6)	9.6	—	114.1	(55.2)	2.1	0.9	0.94	1.31	56	11	97	0	3	0	97.4	—	1,503	2	0.75
I		PowerShares Intl Dividend Achievers (PID)	2.4	(2.6)	13.6	37.0	(46.5)	12.1	(6.2)	(6.4)	12.4	(3.5)	108.1	(61.7)	3.5	1.2	0.86	1.20	657	167	100	0	0	0	88.0	33	66	31	0.50
I	E	PowerShares S&P Intl Dev High Beta (IDHB)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	—	99	0	1	0	98.1	—	195	9	0.25
		PowerShares S&P Intl Dev High Quality (IDHQ)	6.1	(15.7)	13.4	47.6	(52.4)	—	(18.1)	(18.3)	8.7	(7.5)	97.2	(66.0)	1.5	0.8	1.07	1.50	16	3	100	0	0	0	100.0	—	296	8	0.75
I		PowerShares S&P Intl Dev Low Volatility (IDLV)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	5	—	—	—	—	—	—	—	—	—
E		RevenueShares ADR (RTR)	0.2	(12.5)	7.7	38.0	—	—	(16.4)	(16.5)	5.1	—	83.0	—	4.4	1.0	1.09	1.53	37	7	100	0	0	0	99.9	—	168	35	0.49
I		Russell Dev ex-U.S. High Momentum ETF (XHMO)	2.5	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	99	0	1	0	97.9	—	281	19	0.25
I		Russell Dev ex-U.S. Low Volatility ETF (XLVO)	3.4	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	10	99	0	1	0	98.6	—	327	19	0.25
I		Russell Developed ex-U.S. Low Beta ETF (XLBT)	4.9	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	99	0	1	0	97.5	—	317	19	0.25
I		Schwab International Equity ETF (SCHF)	2.8	(12.4)	8.6	—	—	—	(14.5)	(14.7)	—	—	—	—	3.1	—	—	—	729	143	99	0	0	0	99.1	6	1,097	11	0.13
I		Schwab International Small-Cap Eq ETF (SCHC)	2.6	(16.4)	—	—	—	—	(17.8)	(17.8)	—	—	—	—	3.4	—	—	—	153	27	98	1	1	0	97.9	18	1,046	4	0.35
I		SPDR MSCI ACWI (ex-US) (CWI)	2.6	(13.5)	10.6	42.0	(44.2)	—	(14.5)	(14.9)	6.8	(4.3)	82.4	(56.6)	3.1	0.8	0.97	1.36	393	57	99	0	0	0	99.4	4	637	10	0.34
I		SPDR S&P International Dividend (DWX)	(0.3)	(11.3)	7.1	65.5	—	—	(18.4)	(18.6)	7.6	—	117.9	—	7.7	1.7	1.08	1.51	810	179	100	0	0	0	99.7	142	124	35	0.45
I		SPDR S&P International Mid Cap (MDD)	4.1	(13.7)	22.7	35.9	—	—	(14.2)	(14.5)	8.8	—	90.7	—	3.2	1.5	0.93	1.30	34	4	99	0	1	0	98.6	32	437	8	0.45
I		SPDR S&P International Small Cap (GWX)	3.2	(15.6)	24.5	41.5	(45.4)	—	(15.5)	(15.6)	9.2	(4.4)	103.6	(59.1)	2.9	0.7	0.93	1.31	642	280	98	0	1	1	97.5	22	727	6	0.59
I		SPDR S&P World ex-US (GWL)	2.8	(12.3)	10.4	33.3	(42.8)	—	(13.7)	(14.2)	6.6	(5.3)	75.6	(56.1)	2.7	0.7	0.97	1.35	289	50	99	0	0	1	98.4	2	661	13	0.34
I		Vanguard FTSE All-Wld ex-US SmCp Idx ETF (VSS)	4.3	(18.9)	25.2	—	—	—	(17.7)	(18.2)	10.2	—	—	—	3.1	0.6	1.04	1.45	923	43	99	0	1	0	98.8	37	2,980	3	0.28
I		Vanguard FTSE All-World ex-US ETF (VEU)	3.6	(14.2)	11.8	38.9	(44.1)	—	(14.7)	(14.8)	7.1	(4.3)	86.5	(58.3)	3.4	0.5	1.01	1.41	6,591	921	97	0	3	0	96.5	6	2,323	8	0.18
I		Vanguard MSCI EAFE ETF (VEA)	3.7	(12.6)	8.4	28.4	(41.3)	—	(13.8)	(14.2)	6.1	—	73.7	(57.0)	3.4	0.6	1.00	1.39	8,201	2,788	99	0	1	0	98.3	5	898	13	0.12
I		Vanguard Total Intl Stock Idx ETF (VXUS)	3.6	—	—	—	—	—	(14.6)	(15.0)	—	—	—	—	3.1	—	—	—	826	204	96	0	4	1	95.3	3	6,422	8	0.18
I		WCM/BNY Mellon Focused Growth ADR ETF (AADR)	3.4	(5.8)	—	—	—	—	(7.9)	(9.4)	—	—	—	—	0.4	—	—	—	7	1	92	0	0	8	85.9	—	26	47	1.25
I		WisdomTree DEFA (DWM)	2.4	(9.3)	4.3	31.4	(43.7)	15.0	(13.7)	(13.9)	6.1	(6.0)	67.2	(56.8)	4.2	1.4	0.97	1.36	380	38	98	0	0	2	97.9	—	714	15	0.48
I		WisdomTree DEFA Equity Income (DTH)	1.5	(6.6)	(2.0)	36.3	(45.3)	11.3	(14.0)	(14.5)	5.9	(7.0)	66.5	(58.8)	4.9	1.6	1.04	1.45	163	17	98	0	0	2	97.6	—	339	23	0.58
I		WisdomTree Global ex-US Growth (DNL)	2.0	(11.6)	13.8	17.1	(17.1)	(5.5)	(14.5)	(15.7)	8.7	(1.2)	52.7	(31.9)	3.0	1.1	1.05	1.47	60	7	100	0	0	0	100.0	—	198	33	0.60
I		WisdomTree International Div ex-Finncs (DOO)	(0.4)	(6.4)	4.9	37.0	(47.0)	14.0	(14.9)	(15.2)	7.4	(6.2)	80.2	(60.5)	5.0	1.5	0.98	1.37	323	92	97	0	0	3	97.1	—	93	22	0.58
I		WisdomTree International Hedged Equity (HEDJ)	3.6	(9.3)	3.2	—	—	—	(7.8)	(6.7)	—	—	—	—	3.0	—	—	—	25	3	98	0	0	2	98.1	—	714	15	0.58
I		WisdomTree International LargeCap Div (DOL)	2.2	(7.9)	1.0	29.9	(42.4)	15.4	(13.0)	(13.0)	5.7	(5.9)	62.1	(55.7)	4.1	1.4	0.99	1.37	163	55	98	0	0	2	98.0				

Table 1. Exchange-Traded Funds (con't)

Index Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)							12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)
		YTD	2011	2010	2009	2008	2007	12- Month		3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt	Bear Mkt			Cat (X)	Total (X)			Stock	Bond	Other	Cash					
I	iShares MSCI Spain Index (EWP)	(15.6)	(9.9)	(19.6)	37.8	(39.0)	22.3	(35.0)	(35.2)	(8.7)	(10.5)	27.1	(54.9)	11.3	1.1	1.29	2.24	165	1,030	100	0	0	0	99.6	14	31	75	0.52
I	iShares MSCI Sweden Index (EWD)	5.4	(15.9)	33.8	63.7	(49.5)	0.4	(16.1)	(16.0)	15.4	(2.7)	146.4	(61.4)	3.6	0.5	1.10	1.91	285	167	99	0	1	0	98.5	9	37	60	0.51
I	iShares MSCI Switzerland Index (EWL)	3.8	(7.3)	13.7	25.9	(29.8)	7.0	(11.0)	(11.4)	11.6	(0.6)	84.7	(46.4)	2.9	0.3	0.75	1.29	520	373	100	0	0	0	99.9	7	42	78	0.52
I	iShares MSCI United Kingdom Index (EWU)	3.1	(3.0)	8.1	42.1	(48.5)	7.6	(5.1)	(5.0)	10.9	(5.1)	85.8	(59.1)	3.8	0.5	0.78	1.35	1,299	1,592	100	0	0	0	99.5	4	110	47	0.52
I	iShares MSCI United Kingdom Small Cap (EWUS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	3	99	0	1	0	98.9	—	261	12	0.59
I	iShares S&P Europe 350 Index (IEV)	2.3	(11.1)	2.8	34.2	(45.7)	13.6	(16.7)	(16.8)	5.8	(7.2)	70.5	(58.8)	3.8	0.5	0.90	1.55	867	184	100	0	0	0	99.6	7	362	22	0.60
I	Market Vectors Germany Small-Cap ETF (GERJ)	10.3	—	—	—	—	—	(24.3)	(26.5)	—	—	—	—	0.7	—	—	—	5	0	97	0	2	2	95.5	—	95	32	0.55
I	Market Vectors Poland ETF (PLND)	9.4	(33.6)	13.5	—	—	—	(33.0)	(32.9)	—	—	—	—	4.0	—	—	—	33	18	100	0	0	0	99.9	27	31	61	0.60
I	Market Vectors Russia ETF (RSX)	(0.8)	(28.2)	21.3	138.3	(74.3)	—	(30.6)	(30.6)	8.8	(6.9)	172.7	(76.0)	2.2	0.3	1.26	2.17	1,629	5,434	99	0	1	0	98.9	29	47	61	0.62
I	Market Vectors Russia Small-Cap ETF (RSXJ)	(10.8)	—	—	—	—	—	(38.5)	(38.4)	—	—	—	—	0.5	—	—	—	9	3	96	0	1	3	96.0	—	33	55	0.67
I	SPDR EURO STOXX 50 (FEZ)	(1.0)	(16.5)	(8.8)	29.8	(44.9)	21.8	(27.1)	(27.1)	(1.4)	(10.5)	47.3	(59.5)	4.7	1.2	1.09	1.89	607	470	100	0	0	0	99.7	7	55	39	0.29
I	SPDR S&P Russia (RBL)	(0.7)	(24.8)	—	—	—	—	(27.9)	(27.8)	—	—	—	—	1.8	—	—	—	62	36	100	0	0	0	100.0	15	43	69	0.59
I	SPDR STOXX Europe 50 (FEU)	1.1	(8.1)	(3.5)	32.7	(43.9)	13.6	(15.3)	(14.7)	4.4	(7.4)	61.6	(57.8)	4.2	1.1	0.87	1.51	31	9	100	0	0	0	99.7	7	56	42	0.29
I	Vanguard MSCI Europe ETF (VGK)	3.3	(11.5)	5.0	32.1	(44.9)	13.9	(16.2)	(16.2)	6.4	(6.7)	77.3	(59.8)	4.5	0.8	0.92	1.59	2,411	2,606	97	0	3	0	96.6	6	462	19	0.14
I	WisdomTree Europe SmallCap Dividend (DFE)	5.3	(19.3)	18.6	57.9	(55.0)	(0.1)	(19.4)	(19.0)	9.5	(8.7)	100.4	(64.9)	4.2	1.4	0.96	1.66	25	8	96	0	1	3	96.5	—	319	14	0.58
Foreign Stock: Latin America Cat Average		2.4	(20.7)	30.6	92.4	(46.4)	45.8	(15.8)	(16.6)	14.6	1.3	144.3	(56.6)	2.7	0.7	1.00	1.74	543	1,123	96	0	4	1	94.3	35	58	53	0.67
I	DBX MSCI Brazil Hedged Equity ETF (DBBR)	(3.5)	—	—	—	—	—	(13.8)	(13.1)	—	—	—	—	2.9	—	—	—	4	13	88	0	12	0	87.8	—	79	57	0.61
I	Direxion S&P Lat Am 40 RC Volat Res Shrs (VLAT)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	0	—	—	—	—	—	—	—	—	0.83
I	EGShares Brazil Infrastructure (BRXX)	4.4	(9.3)	—	—	—	—	(12.3)	(12.6)	—	—	—	—	4.6	—	—	—	75	29	94	0	6	0	93.6	30	34	53	0.85
I	First Trust Brazil AlphaDEX (FBZ)	0.6	—	—	—	—	—	(20.0)	(22.9)	—	—	—	—	4.3	—	—	—	7	1	88	0	10	3	87.5	—	50	37	0.80
I	First Trust Latin America AlphaDEX (FLN)	2.0	—	—	—	—	—	(15.7)	(17.0)	—	—	—	—	5.3	—	—	—	4	1	86	0	11	3	86.0	—	51	35	0.80
I	Global X Brazil Consumer ETF (BRAQ)	9.3	(24.4)	—	—	—	—	(14.6)	(14.8)	—	—	—	—	1.3	—	—	—	24	16	99	0	0	0	99.8	37	33	51	0.77
I	Global X Brazil Financials ETF (BRAJ)	(7.5)	(20.6)	—	—	—	—	(25.5)	(29.3)	—	—	—	—	5.3	—	—	—	4	3	100	0	0	0	99.7	37	27	64	0.77
I	Global X Brazil Mid Cap ETF (BRAZ)	6.8	(18.9)	—	—	—	—	(14.5)	(15.1)	—	—	—	—	2.2	—	—	—	21	12	100	0	0	(0)	100.1	17	45	55	0.69
I	Global X FTSE Andean 40 ETF (AND)	11.1	—	—	—	—	—	(4.4)	(5.4)	—	—	—	—	1.7	—	—	—	9	6	98	0	2	0	92.9	—	42	53	0.72
I	Global X FTSE Argentina 20 ETF (ARGT)	(23.7)	—	—	—	—	—	(44.2)	(46.7)	—	—	—	—	3.6	—	—	—	3	4	100	0	0	0	99.8	41	22	79	0.75
I	Global X FTSE Colombia 20 ETF (GXG)	12.8	(14.8)	49.7	—	—	—	(3.6)	(3.7)	23.8	—	219.5	—	1.0	0.6	0.87	1.50	177	214	95	0	5	0	95.1	63	24	69	0.78
I	iShares MSCI All Peru Capped Index (EPU)	9.9	(21.1)	60.0	—	—	—	13.6	15.9	21.7	—	—	—	2.6	0.6	0.94	1.63	403	212	100	0	0	0	89.3	9	31	73	0.59
I	iShares MSCI Brazil Index (EWZ)	(7.6)	(22.3)	5.9	124.0	(55.8)	76.6	(26.8)	(27.5)	3.0	0.3	108.8	(57.1)	2.9	1.2	1.16	2.02	7,260	20,427	86	0	13	0	86.4	11	81	55	0.59
I	iShares MSCI Brazil Small Cap Index (EWZS)	5.9	(24.1)	—	—	—	—	(19.6)	(22.0)	—	—	—	—	2.5	—	—	—	46	13	98	0	1	1	98.3	77	78	29	0.59
I	iShares MSCI Chile Investable Mkt Idx (ECH)	7.4	(25.3)	45.8	85.2	(37.0)	—	(16.4)	(17.1)	12.0	—	116.3	—	1.6	0.5	0.95	1.65	585	152	100	0	0	0	99.9	38	40	63	0.59
I	iShares MSCI Emerging Markets Latin Amer (EEML)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	91	0	9	0	89.9	—	127	41	0.49
I	iShares MSCI Mexico Investable Mkt Idx (EWW)	14.9	(12.3)	27.5	55.7	(41.6)	12.2	(0.2)	(0.1)	20.1	1.6	171.6	(59.3)	1.5	0.2	0.87	1.52	1,112	2,568	100	0	0	0	99				

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
I		Global X China Materials ETF (CHIM)	(14.3)	(41.7)	—	—	—	—	(42.4)	(41.3)	—	—	—	—	0.0	—	—	—	2	4	99	0	0	1	99.4	37	30	52	0.65
I		Global X FTSE ASEAN 40 ETF (ASEA)	6.9	—	—	—	—	—	(3.6)	(3.0)	—	—	—	—	2.4	—	—	—	28	18	100	0	0	0	99.7	—	41	48	0.65
I		Global X NASDAQ China Technology ETF (QQQC)	1.8	(18.1)	8.8	—	—	—	(19.9)	(19.3)	—	—	—	—	1.4	—	—	—	3	1	100	0	0	0	95.7	17	27	61	0.65
I		Guggenheim China All-Cap (YAO)	2.7	(18.5)	7.6	—	—	—	(18.2)	(18.4)	—	—	—	—	2.6	—	—	—	51	10	100	0	0	0	99.8	—	185	45	0.70
I		Guggenheim China Real Estate (TAO)	21.6	(25.5)	9.9	81.0	(57.0)	—	(6.3)	(6.0)	3.4	—	95.2	1.1	0.6	1.37	2.03	19	8	100	0	0	0	100.0	—	45	48	0.70	
I		Guggenheim China Small Cap (HAO)	1.0	(33.4)	15.4	102.1	—	—	(27.9)	(27.6)	(0.4)	—	93.7	3.2	0.6	1.28	1.91	162	86	100	0	0	0	100.0	—	223	14	0.75	
I		Guggenheim China Technology (CQQQ)	2.9	(23.1)	7.0	—	—	—	(22.3)	(22.2)	—	—	—	2.7	—	—	—	20	6	100	0	0	0	95.9	—	35	60	0.70	
I	N	iPath MSCI India Index ETN (INP)	8.6	(39.0)	20.5	105.1	(65.6)	72.0	(27.1)	(26.4)	1.0	(3.6)	109.0	0.0	0.0	1.35	2.01	426	97	—	—	—	—	—	0	—	—	0.89	
I		IQ Australia Small Cap ETF (KROO)	(5.0)	(23.2)	—	—	—	—	(23.7)	(24.0)	—	—	—	—	8.8	—	—	—	14	5	99	0	0	1	98.7	42	103	22	0.69
I		IQ South Korea Small Cap ETF (SKOR)	(9.7)	(5.8)	—	—	—	—	(24.5)	(28.5)	—	—	—	—	0.4	—	—	—	6	2	99	0	0	1	98.7	99	101	26	0.80
I		iShares Asia/Pacific Dividend 30 (DVYA)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	15	2	100	0	0	0	99.9	—	36	48	0.49	
I		iShares FTSE China (HK Listed) Index (FCHI)	2.3	(17.9)	6.1	54.9	—	—	(15.6)	(15.2)	1.1	—	65.9	2.5	0.3	1.03	1.53	29	3	100	0	0	0	99.7	8	122	59	0.72	
I		iShares FTSE China 25 Index Fund (FXI)	(2.3)	(17.7)	2.2	52.3	(49.8)	58.7	(19.7)	(19.5)	(2.6)	(2.9)	55.6	2.8	0.3	1.06	1.59	4,640	18,355	100	0	0	0	99.8	23	27	61	0.72	
I		iShares MSCI AC Asia ex Japan Small Cap (AXJS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	2	99	0	1	0	99.0	—	841	5	0.75	
I		iShares MSCI All Country Asia ex Jpn Idx (AAXJ)	5.4	(20.0)	15.6	70.8	—	—	(14.0)	(13.6)	7.8	—	106.6	1.7	0.4	1.02	1.51	1,781	640	99	0	1	0	99.0	41	624	20	0.67	
I		iShares MSCI Australia Index (EWA)	3.3	(11.2)	14.0	74.9	(50.2)	28.7	(11.5)	(11.7)	13.3	(0.6)	130.4	5.1	0.7	1.19	1.77	2,297	2,076	100	0	0	0	99.6	9	73	60	0.52	
I		iShares MSCI Australia Small Cap (EWAS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	0	100	0	0	0	99.5	—	200	18	0.59	
I		iShares MSCI China Index (MCHI)	3.5	—	—	—	—	—	(16.5)	(16.2)	—	—	—	2.3	—	—	—	396	94	100	0	0	0	99.8	6	145	53	0.58	
I		iShares MSCI China Small Cap Index (ECNS)	0.9	(37.6)	—	—	—	—	(29.7)	(29.9)	—	—	—	2.5	—	—	—	15	2	99	0	1	0	99.0	47	339	13	0.59	
I		iShares MSCI Emerging Markets Asia (EEMA)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	20	1	99	0	1	0	98.8	—	523	24	0.49	
I		iShares MSCI Hong Kong Index (EWH)	7.6	(16.4)	22.5	59.1	(51.5)	40.5	(8.6)	(8.4)	9.2	2.4	92.8	3.4	1.0	1.02	1.52	1,555	2,552	100	0	0	0	99.8	15	44	57	0.52	
I		iShares MSCI Hong Kong Small Cap (EWH5)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	99	0	0	0	99.3	—	64	44	0.59	
I		iShares MSCI India Index (INDA)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	18	5	100	0	0	0	99.8	—	75	51	0.65	
I		iShares MSCI India Small Cap (SMIN)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	3	100	0	0	0	99.9	—	113	22	0.74	
I		iShares MSCI Indonesia Invstble Mkt Idx (EIDO)	(2.7)	3.2	—	—	—	—	(9.3)	(9.1)	—	—	—	1.6	—	—	—	265	140	99	0	1	0	99.1	16	88	59	0.59	
I		iShares MSCI Japan Index (EWJ)	3.0	(14.9)	14.9	5.3	(29.4)	(4.3)	(7.7)	(7.8)	1.3	(7.0)	40.3	2.1	0.3	0.65	0.97	4,977	12,460	99	0	1	1	98.5	4	314	23	0.51	
I		iShares MSCI Japan Small Cap Index (SCJ)	1.8	(4.5)	19.7	4.4	(20.9)	—	(3.4)	(4.5)	4.5	—	56.9	2.9	0.5	0.60	0.89	48	5	99	0	0	1	98.8	10	734	5	0.51	
I		iShares MSCI Malaysia Index (EWM)	4.3	(0.6)	36.2	51.3	(41.3)	45.2	(3.5)	(2.9)	19.9	7.3	130.1	3.8	1.0	0.77	1.14	880	1,532	100	0	0	0	99.7	49	44	54	0.52	
I		iShares MSCI New Zealand Invstb Mkt Idx (ENZL)	6.8	1.8	—	—	—	—	(3.3)	(4.3)	—	—	—	7.0	—	—	—	112	33	100	0	0	0	99.8	13	25	72	0.51	
I		iShares MSCI Pacific ex-Japan (EPP)	5.7	(13.1)	16.4	71.6	(50.0)	30.4	(10.2)	(10.3)	12.6	0.3	123.8	4.6	0.8	1.08	1.61	2,973	509	100	0	0	0	99.7	10	154	39	0.50	
I		iShares MSCI Philippines Invstb Mkt Idx (EPHE)	26.1	(3.3)	—	—	—	—	23.8	23.0	—	—	—	1.1	—	—	—	144	174	99	0	1	0	98.9	29	42	55	0.59	
I		iShares MSCI Singapore Index (EWS)	14.4	(17.9)	22.2	72.4	(47.0)	27.5	(7.3)	(6.5)	14.5	1.9	145.8	3.9	1.3	1.04	1.54	1,376	1,960	99	0	0	0	99.4	10	35	64	0.52	
I		iShares MSCI Singapore Small Cap Fund (EWSS)	—	—	—	—	—	—	—	—	—	—	—	—															

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
I		WisdomTree India Earnings (EPI)	9.0	(40.6)	19.5	101.2	—	—	(27.8)	(27.4)	(0.1)	—	98.0	—	0.9	0.2	1.34	2.00	780	2,816	100	0	0	0	100.0	—	163	40	0.83
I		WisdomTree Japan Hedged Equity (DXJ)	5.1	(15.2)	(1.4)	3.5	(24.4)	(4.9)	(6.6)	(6.5)	(3.3)	(8.5)	21.0	(40.2)	1.8	0.6	0.70	1.04	639	229	99	0	0	1	99.0	—	656	26	0.48
I		WisdomTree Japan SmallCap Dividend (DFJ)	2.9	(3.3)	18.3	3.3	(17.3)	(7.6)	0.7	(0.2)	5.6	(2.0)	56.9	(36.8)	2.3	0.7	0.61	0.91	180	24	99	0	0	1	98.6	—	401	7	0.58
Foreign Stock: Emerging Mkts Cat Average			4.3	(20.9)	19.3	63.7	(50.3)	40.6	(15.9)	(15.7)	7.5	(0.1)	104.9	(58.0)	2.8	0.7	1.00	1.52	2,126	1,702	99	0	1	0	98.7	21	235	34	0.63
I		BLDRS Emerging Markets 50 ADR Index (ADRE)	(0.5)	(18.4)	11.1	65.0	(48.9)	43.4	(17.0)	(17.7)	5.3	(1.5)	84.6	(57.8)	3.2	1.0	1.03	1.56	355	37	100	0	0	0	100.0	8	50	48	0.30
I		DBX MSCI Emerging Mkts Hdgd Equity ETF (DBEM)	1.9	—	—	—	—	—	(11.2)	(8.5)	—	—	—	—	1.3	—	—	—	4	23	98	0	2	0	97.9	—	372	20	0.69
I		EGShares Emerging Markets Consumer (ECON)	4.7	(5.0)	—	—	—	—	(4.5)	(4.5)	—	—	—	—	0.5	—	—	—	412	109	100	0	0	0	100.0	3	27	62	0.85
I		EGShares GEMS Composite ETF (AGEM)	0.8	(20.5)	12.2	—	—	—	(19.3)	(19.8)	—	—	—	—	1.9	—	—	—	13	4	100	0	0	0	99.9	10	92	35	0.75
I		EGShares Low Volatility EM Dividend ETF (HILO)	2.8	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	65	59	100	0	0	0	100.0	—	28	52	0.85
I		EGShares Technology GEMS ETF (QGEM)	4.9	—	—	—	—	—	(21.5)	(20.9)	—	—	—	—	0.0	—	—	—	2	6	100	0	0	0	95.9	—	22	65	0.85
I		First Trust BICK Index (BICK)	(0.4)	(27.7)	—	—	—	—	(27.9)	(28.6)	—	—	—	—	1.5	—	—	—	43	8	99	0	1	0	99.0	—	94	15	0.64
I		First Trust Emerging Markets AlphaDEX (FEM)	4.9	—	—	—	—	—	(17.7)	(19.2)	—	—	—	—	2.4	—	—	—	82	58	96	0	3	1	95.8	—	157	13	0.80
I		First Trust Emerging Markets SC AlphaDEX (FEMS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	0	98	0	1	1	98.3	—	204	10	0.80
I		Guggenheim BRIC (EEB)	(2.8)	(21.1)	10.9	84.9	(54.5)	68.8	(22.6)	(22.5)	4.4	(0.1)	100.7	(61.7)	4.1	0.8	1.14	1.72	358	63	100	0	0	0	100.0	—	74	58	0.64
I		Guggenheim Frontier Markets (FRN)	5.8	(20.8)	33.4	53.3	—	—	(13.0)	(12.9)	11.2	—	123.1	—	4.3	0.8	0.84	1.27	138	50	100	0	0	0	100.0	—	38	60	0.70
I		Guggenheim MSCI Emerging Markets Eq Wt (EWEM)	5.0	(23.6)	—	—	—	—	(19.4)	(20.9)	—	—	—	—	2.0	—	—	—	13	6	99	0	1	0	98.6	—	504	14	0.71
I		IQ Emerging Markets Mid Cap ETF (EMER)	5.5	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	2	97	0	0	3	96.6	72	176	11	0.75
I		iShares Emerging Markets Dividend (DVYE)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	20	6	100	0	0	0	99.9	—	109	22	0.49
I		iShares MSCI BRIC Index (BKF)	0.1	(24.2)	9.1	89.8	(58.1)	—	(23.5)	(23.0)	2.5	—	97.1	—	2.6	0.5	1.12	1.71	721	113	96	0	4	0	95.7	13	322	27	0.67
I		iShares MSCI Emerg Mkts Eastern Eur Idx (ESR)	2.9	(23.0)	15.9	—	—	—	(26.6)	(26.8)	—	—	—	—	4.8	—	—	—	19	15	99	0	1	0	98.5	24	59	60	0.68
I		iShares MSCI Emerging Markets EMEA (EEME)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	2	99	0	1	0	99.1	—	138	37	0.49
I		iShares MSCI Emerging Markets Growth (EGRW)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	1	98	0	2	0	98.1	—	433	24	0.49
I		iShares MSCI Emerging Markets Index (EEM)	3.5	(18.9)	15.9	71.7	(50.0)	34.6	(16.3)	(16.0)	8.2	(0.4)	111.2	(59.5)	2.1	0.3	1.04	1.57	33,799	50,432	97	0	2	0	97.2	17	856	16	0.67
I		iShares MSCI Emerging Markets Value (EVAL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	9	2	95	0	5	0	94.8	—	454	22	0.49
I		iShares MSCI Emerging Mkt Min Vol Index (EEMV)	9.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	193	101	99	0	1	0	98.5	—	226	15	0.25
I		iShares MSCI Emg Mkts Small Cap (EEMS)	5.8	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	9	2	99	0	1	0	98.8	—	658	4	0.69
I		iShares MSCI Israel Cap Invest Mkt Index (EIS)	(7.1)	(32.2)	14.9	79.9	—	—	(31.2)	(30.9)	(1.2)	—	48.1	—	3.0	0.5	1.06	1.61	64	14	100	0	0	0	99.9	17	71	72	0.59
I		iShares MSCI South Africa Index (EZA)	4.7	(14.9)	33.3	56.0	(39.0)	17.2	(7.2)	(7.0)	13.9	3.9	140.9	(55.8)	3.3	0.5	1.07	1.62	475	257	100	0	0	0	99.3	4	52	54	0.59
I		iShares MSCI Turkey Invest Mkt Index (TUR)	29.2	(36.2)	23.5	107.7	—	—	(10.1)	(10.1)	14.0	—	157.0	—	2.2	0.4	1.53	2.33	404	158	99	0	1	0	98.7	12	97	61	0.59
I		Market Vectors Africa Index ETF (AFK)	6.3	(22.0)	24.6	31.1	—	—	(11.3)	(10.5)	3.3	—	70.6	—	3.5	0.7	0.79	1.19	78	48	102	0	(2)	0	102.5	24	51	49	0.78
I		Market Vectors Egypt Index ETF (EGPT)	30.1	(49.8)	—	—	—	—	(16.2)	(15.8)	—	—	—	—	2.3	—	—	—	41	30	102	0	(2)	0	102.4	54	27	61	0.94
I		Market Vectors Gulf States Index ETF (MES)	0.1	(10.2)	23.6	6.5	—	—	(5.1)	(4.8)	1.9	—	68.6	—	4.0	0.7	0.76	1.15	11	1	100	0	0	0	99.7	29	43	57	0.98
I		PowerShares DWA Em Mk																											

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax-Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
E		ProShares Short MSCI EAFE (EFZ)	(5.5)	2.9	(14.2)	(30.7)	39.2	—	4.9	4.9	(12.9)	—	(56.3)	86.9	0.0	0.0	0.47	1.35	215	235	(100)	0	0	200	(100.1)	—	2	100	0.95
E		ProShares Short MSCI Emerging Markets (EUM)	(7.3)	9.0	(20.8)	(50.6)	19.4	—	4.8	4.8	(16.2)	—	(66.7)	42.3	0.0	0.0	0.57	1.65	284	255	(100)	0	0	200	(99.8)	0	2	100	0.95
E		ProShares UltraShort FTSE China 25 (FXP)	(8.9)	1.0	(28.3)	(76.3)	(53.5)	—	2.8	2.8	(23.1)	—	(87.6)	—	0.0	0.0	1.15	3.35	188	337	(200)	0	0	300	(200.1)	0	2	200	0.95
E		ProShares UltraShort MSCI Brazil (BZQ)	6.4	25.6	(35.2)	—	—	—	33.2	33.6	(29.9)	—	—	—	0.0	0.0	1.41	4.09	14	23	(200)	0	0	300	(200.2)	—	2	200	0.95
E		ProShares UltraShort MSCI EAFE (EFU)	(12.0)	(3.0)	(30.6)	(56.5)	52.2	—	1.1	1.1	(28.6)	—	(84.7)	162.6	0.0	0.0	0.91	2.65	22	99	(200)	0	0	300	(200.4)	0	2	200	0.95
E		ProShares UltraShort MSCI Emerging Mkts (EEV)	(15.8)	8.2	(41.7)	(79.3)	(24.9)	—	(0.7)	(0.6)	(35.0)	—	(91.7)	(1.7)	0.0	0.0	1.12	3.27	92	292	(199)	0	0	299	(199.4)	25	2	199	0.95
E		ProShares UltraShort MSCI Europe (EPV)	(16.6)	(18.4)	(35.6)	—	—	—	(10.0)	(9.7)	(37.1)	—	—	—	0.0	0.0	1.03	3.01	216	505	(200)	0	0	300	(200.0)	—	2	200	0.95
E		ProShares UltraShort MSCI Japan (EWV)	(12.3)	11.3	(30.7)	(26.1)	4.9	—	(1.5)	(0.9)	(16.2)	—	(71.8)	—	0.0	0.0	0.70	2.05	10	8	(201)	0	0	301	(200.7)	3	2	201	0.95
General Bond: Short-Term Category Average			1.8	1.4	3.0	5.0	2.6	—	1.3	0.9	2.4	4.3	10.0	4.6	1.2	0.5	1.00	0.07	2,271	182	0	68	1	31	19.9	78	465	16	0.20
I		Guggenheim BulletShares 2012 Corp Bond (BSCC)	0.7	1.0	—	—	—	—	0.7	(0.0)	—	—	—	—	0.9	—	—	—	101	10	0	1	0	99	0.0	—	78	1	0.24
I		Guggenheim BulletShares 2013 Corp Bond (BSCD)	1.7	1.4	—	—	—	—	1.6	1.2	—	—	—	—	1.4	—	—	—	147	17	0	42	0	58	8.2	—	193	11	0.24
		Guggenheim Enhanced Short Dur Bond ETF (GSY)	0.7	0.0	0.0	(0.1)	—	—	0.6	0.7	0.2	—	0.7	—	0.4	0.1	0.27	0.01	165	14	0	31	0	69	9.0	—	79	15	0.27
I		iShares Barclays 1-3 Year Credit Bond (CSJ)	1.7	1.3	3.7	10.8	(0.1)	—	1.6	1.5	3.6	4.1	16.9	1.9	1.7	0.8	1.36	0.09	9,707	410	0	95	0	5	35.2	8	814	7	0.20
I		iShares Floating Rate Note (FLOT)	2.4	—	—	—	—	—	0.6	0.5	—	—	—	—	0.8	—	—	—	199	86	0	76	0	24	30.1	5	207	14	0.20
I		Market Vectors Inv Grade Floating Rt ETF (FLTR)	3.8	—	—	—	—	—	(0.6)	(2.9)	—	—	—	—	0.9	—	—	—	7	1	0	81	8	11	30.8	—	21	72	0.19
		PIMCO Enhanced Short Maturity Strgy ETF (MINT)	1.6	0.4	1.7	—	—	—	1.1	1.0	—	—	—	—	1.0	—	—	—	1,701	214	0	72	2	26	31.3	280	570	10	0.35
I		SPDR Barclays Cap Inv Gr Floating Rt ETF (FLRN)	2.1	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	9	20	0	60	0	40	24.8	—	102	22	0.15
I		SPDR Barclays Capital Short Term Corp Bd (SCPb)	1.7	1.4	3.6	—	—	—	1.6	1.6	—	—	—	—	1.7	—	—	—	1,105	154	0	97	0	3	19.6	46	601	6	0.13
I		Vanguard Short-Term Bond ETF (BSV)	1.0	3.0	4.0	4.4	5.5	—	2.4	2.4	3.5	4.7	12.5	7.4	1.8	0.8	1.45	0.11	8,485	797	0	98	0	2	10.2	67	1,383	17	0.11
I		Vanguard Short-Term Corp Bd Idx ETF (VCSH)	2.9	2.9	5.5	—	—	—	3.5	3.3	—	—	—	—	2.3	—	—	—	3,349	277	0	98	0	2	20.4	63	1,067	5	0.14
General Bond: Interim-Term Cat Average			3.9	6.3	7.6	8.1	3.1	6.5	8.0	8.0	7.7	7.1	28.4	3.4	2.6	1.3	1.00	0.22	2,064	178	8	92	0	(1)	23.7	112	1,164	27	0.26
		Columbia Core Bond Strategy Fund (GMTB)	2.7	8.0	—	—	—	—	7.6	7.8	—	—	—	—	2.6	—	—	—	5	0	0	89	0	11	15.2	116	165	21	0.48
I		Guggenheim BulletShares 2014 Corp Bond (BSCE)	2.5	2.5	—	—	—	—	2.1	2.0	—	—	—	—	1.9	—	—	—	142	24	0	100	0	0	16.9	—	234	12	0.24
I		Guggenheim BulletShares 2015 Corp Bond (BSCF)	3.7	3.5	—	—	—	—	3.9	3.6	—	—	—	—	2.3	—	—	—	129	38	0	100	0	0	24.0	—	213	12	0.24
I		Guggenheim BulletShares 2016 Corp Bond (BSCG)	4.4	4.3	—	—	—	—	5.2	4.9	—	—	—	—	2.6	—	—	—	124	25	0	100	0	0	17.8	4	204	14	0.24
I		Guggenheim BulletShares 2017 Corp Bond (BSCH)	5.5	4.5	—	—	—	—	6.6	7.1	—	—	—	—	3.1	—	—	—	119	30	0	100	0	0	14.2	—	163	17	0.24
I		Guggenheim BulletShares 2018 Corp Bond (BSCI)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	9	7	0	100	0	0	11.6	—	83	25	0.24
I		Guggenheim BulletShares 2019 Corp Bond (BSCJ)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	9	4	0	100	0	0	17.0	—	65	23	0.24
I		Guggenheim BulletShares 2020 Corp Bond (BSCK)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	9	4	0	100	0	0	17.9	—	66	22	0.24
		Guggenheim Enhanced Core Bond (GIY)	2.6	6.5	6.1	4.9	—	—	7.2	6.1	6.2	—	21.1	—	1.6	1.4	0.82	0.17	5	3	0	84	0	16	0.0	—	29	69	0.27
I		iShares Barclays Aggregate Bond (AGG)	2.3	7.6	6.3	5.2	5.9	6.6	7.3	7.4	6.7	6.6	22.3	6.3	2.6	1.2	0.82	0.18	15,494	1,162	0	95	0	5	7.8	131	1,539	19	0.20
I		iShares Barclays CMBS Bond (CMBS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	38	10	0	99	0	1	0.0	—	88	24	0.25
I		iShares Barclays Credit Bond (CFT)	4.4	8.0	8.4	14.2	(2.1)	—	9.3	9.4	9.8	7.3	39.5	(3.3)	3.8	1.5	1.24	0.27	1,306	118	0	98	0	2	27.9	11	1,881	3	0.20
I		iShares Barclays Intermediate Credit Bd (CIU)	3.9	5.2	7.5	14.7	(2.2)	—	6.0	6.2	8.1	6.6	33.1	(1.0)	3.5	1.4	1.03	0.22	5,534	195	0	98	0	2	30.1	9	2,600	3	0.20
I		iShares Financials Sector Bond (MONY)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	7	0	96	0	4	21.0	—	83	25	0.30
I		PIMCO Investment Grade Corp Bd Index ETF (CORP)	5.1	6.7	—	—	—	—	9.2	9.3	—	—	—	—	3.2	—	—	—	256	9	0	96	1	4	21.8	69	226	13	0.20
		PIMCO Total Return ETF (BOND)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	1,724	518	1	100	1	(2)	36.9	—	542	37	0.55
I		Powershares Fundamental Inv Gr Corp Bond (PFIG)	3.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	16	12	0	98	0	2	2.1	—	155	24	0.22
E		ProShares Ultra Investment Grade Corp (IGU)	9.8	—	—	—	—	—	21.9	22.4	—	—	—	—	0.0	—	—	—	3	23	200	0	0	(100)	200.4	—	2	200	0.95
I		Schwab U.S. Aggregate Bond ETF (SCHZ)	2.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	282	74	0	96	0	4	7.2	446	754	12	0.10
I		SPDR Barclays Cap Interim Term Corp Bnd (ITR)	4.2	5.2	7.3	—	—	—	6.4	6.5	8.0	—	32.2	—	3.3	1.4	1.09	0.23	281	46	0	98	0	2	18.1	37	894	5	0.15
I		SPDR Barclays Capital Aggregate Bond (LAG)	2.3	7.6	6.7	5.1	6.8	—	7.3	7.4	6.8	6.9	22.6	7.4	2.3	1.4	0.85	0.18	597	39	0	76	0	24	28.7	310	813	15	0.17
I		Vanguard Intermediate-Term Bond ETF (BIV)	4.0	10.6	9.5	6.8	5.1	—	11.1	11.1	9.9	8.7	33.6	5.0	3.7	1.5	1.39	0.30	3,649	299	0	99	0	1	11.4	61	1,249	27	0.11
I		Vanguard Interim-Tm Corp Bd Idx ETF (VCIT)	5.6	7.9	10.6	—	—	—	10.1	9.9	—	—	—	—	3.6	—	—	—	2,378	197	0	98	0	2	15.4	80	1,066	7	0.14
I		Vanguard Total Bond Market ETF (BND)	2.3	7.7	6.5	6.0	5.2	—	7.5	7.7	6.8	6.8	23.2	6.2	3.0	1.2	0.88	0.19	17,414	1,436	0	92	2	6	7.4	73	14,831	11	0.10
General Bond: Long-Term Category Average			5.2	15.4	10.1	6.9	4.1	3.7	16.7	17.0	12.8	9.4	44.4	(1.0)	4.2	1.8	1.00	0.48	2,729	249	0	98	0	2	16.8	38	571	12	0.18
I		iShares 10+ Year Credit Bond (CLY)	5.7	15.3	10.5	—	—	—	18.5	17.5	—	—	—	—	4.5	—	—	—	251	32	0	99	0	0	28.9	6	771	7	0.20
I		iShares Aaa - A Rated Corporate Bond (QLTA)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	15	16	0	97	0	3	20.0	—	160	13	0.15
I		iShares iBoxx \$ Invest Grade Corp Bond (LQD)	5.7	8.9	9.1	12.1	(0.3)	3.7	11.4	11.4	11.0	7.8	43.3	(4.3)	4.1	1.7	0.69	0.33	22,576	2,004	0	99	0	1	20.5	4	970	5	0.15
I		iShares Industrials Sector Bond (ENGN)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	15	5	0	98	0	2	19.8	—	141	14	0.30
I		iShares Utilities Sector Bond (AMPS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	1	0	98	0	2	6.2	—	61	27	0.30
I		SPDR Barclays Cap Issuer Scd Corp Bond (CBND)	4.1	—	—	—	—	—	8.7	9.6	—	—	—	—	3.5	—	—	—	22	4	0	95	0	5	14.6	6	500	4	0.16
I		SPDR Barclays Capital Long CorpTerm Bd (LWC)	5.2	15.0	9.8	—	—	—	18.0	19.8	13.2	—	—	—	4.8	2.2	1.10	0.52	88	23	0	99	0	1	14.2	58	482	8	0.15
I																													

Table 1. Exchange-Traded Funds (con't)

Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt			Bear Mkt	Cat (X)			Total (X)	Stock	Bond	Other						Cash
		Convertible Bond Category Average	6.2	(6.5)	14.0	—	—	—	(4.8)	(5.5)	11.1	—	—	—	3.3	1.4	1.00	0.81	396	121	0	3	96	0	0.0	33	82	29	0.38
I		PowerShares Convertible Securities (CVRT)	7.1	—	—	—	—	—	(4.7)	(6.1)	—	—	—	—	3.3	—	—	—	9	5	0	3	97	0	0.0	—	60	31	0.36
I		SPDR Barclays Capital Convertible Secs (CWB)	5.4	(6.6)	14.0	—	—	—	(4.9)	(5.0)	11.2	—	—	—	3.4	1.5	1.00	0.81	784	238	0	4	95	0	0.0	33	104	27	0.40
		Corporate Bond: High-Yield Category Average	5.8	4.5	11.9	41.3	(29.1)	—	6.4	6.0	14.0	6.4	76.3	(24.1)	5.1	2.8	1.00	0.59	1,521	590	0	88	0	12	10.2	34	149	49	0.50
I		Guggenheim BulletShares 2012 HY Crp Bond (BSJC)	3.0	—	—	—	—	—	4.3	3.6	—	—	—	—	3.4	—	—	—	71	18	0	50	0	50	2.1	—	40	31	0.42
I		Guggenheim BulletShares 2013 HY Crp Bond (BSJD)	4.3	—	—	—	—	—	5.2	5.3	—	—	—	—	4.5	—	—	—	154	41	0	91	0	9	10.8	—	98	27	0.42
I		Guggenheim BulletShares 2014 HY Crp Bond (BSJE)	5.5	—	—	—	—	—	7.2	7.4	—	—	—	—	5.1	—	—	—	109	46	0	100	0	0	7.4	—	101	23	0.42
I		Guggenheim BulletShares 2015 HY Crp Bond (BSJF)	5.3	—	—	—	—	—	6.6	6.6	—	—	—	—	5.3	—	—	—	214	87	0	100	0	0	5.3	—	115	24	0.42
I		Guggenheim BulletShares 2016 HY C Bd ETF (BSJG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	13	26	0	100	0	0	9.9	—	62	41	0.42
I		Guggenheim BulletShares 2017 HY C Bd ETF (BSJH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	8	8	0	100	0	0	12.0	—	53	42	0.42
I		Guggenheim BulletShares 2018 HY C Bd ETF (BSJI)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	17	0	100	0	0	10.3	—	59	43	0.42
I		iShares B - Ca Rated Corporate Bond (QLTC)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	—	—	—	—	—	—	—	—	—	0.55
I		iShares Baa - Ba Rated Corporate Bd (QLTB)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	5	—	—	—	—	—	—	—	—	0.30
I		iShares iBoxx \$ High Yield Corporate Bd (HYG)	6.1	5.9	12.1	40.7	(23.9)	—	7.4	7.5	14.3	6.4	72.8	(24.1)	7.2	2.8	1.04	0.62	14,581	3,567	0	98	0	2	12.1	13	619	5	0.50
I		Market Vectors Fallen Angel HY Bond ETF (ANGL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	3	—	—	—	—	—	—	—	—	0.40
		Peritus High Yield ETF (HYLD)	7.2	1.9	—	—	—	—	3.3	2.6	—	—	—	—	8.1	—	—	—	92	19	0	99	0	1	11.2	81	43	32	1.36
I		PIMCO 0-5 Year Hi Yld Corp Bond Idx ETF (HYS)	5.7	—	—	—	—	—	5.2	4.9	—	—	—	—	5.6	—	—	—	324	23	0	89	1	10	14.5	0	212	14	0.55
I		PowerShares Fundamental High Yld Corp Bd (PHB)	5.8	5.9	9.7	32.9	(33.3)	—	7.3	6.8	12.4	—	63.0	—	5.4	2.4	0.85	0.50	880	732	0	98	0	2	2.7	—	219	12	0.50
E		ProShares Ultra High Yield (UJB)	9.3	—	—	—	—	—	12.2	8.8	—	—	—	—	0.0	—	—	—	5	0	0	0	0	100	0.0	—	2	402	0.95
I		SPDR BarCap ST High Yield Bond ETF (SJNK)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	125	172	0	94	0	6	21.7	—	271	11	0.40
I		SPDR Barclays Capital High Yield Bond (JNK)	6.1	4.7	14.0	50.5	(30.1)	—	6.5	6.4	15.3	—	93.1	—	7.3	3.3	1.13	0.67	10,745	5,267	0	98	1	1	18.1	40	225	11	0.40
I		SPDR BofA ML Crossover Corp Bond ETF (XOVR)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	2	0	100	0	0	16.0	—	115	13	0.30
		Inflation-Protected Bond Category Average	3.1	12.6	6.0	11.2	(2.4)	11.4	10.9	10.8	9.5	8.3	35.4	0.9	2.2	1.1	1.00	0.32	1,899	131	(13)	94	0	19	(13.1)	23	16	185	0.39
I		FlexShares iBoxx 3Yr Target Dur TIPS ETF (TDTT)	1.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	266	34	0	100	0	0	0.0	23	16	84	0.20
I		FlexShares iBoxx 5Yr Target Dur TIPS ETF (TDTF)	2.8	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	219	38	0	100	0	0	0.0	10	15	87	0.20
I		iShares Barclays 0-5 Year TIPS Bond (STIP)	0.9	4.3	—	—	—	—	1.4	1.4	—	—	—	—	1.5	—	—	—	353	26	0	87	0	13	0.0	34	15	77	0.20
I		iShares Barclays TIPS Bond (TIP)	3.9	13.4	6.1	11.4	(2.5)	11.5	11.5	11.7	9.4	8.3	35.2	1.0	3.1	1.2	1.00	0.32	23,047	1,318	0	99	0	1	0.0	15	36	45	0.20
I		PIMCO 1-5 Year US TIPS Index ETF (STPZ)	1.0	4.8	3.5	—	—	—	1.7	1.3	—	—	—	—	1.4	—	—	—	1,000	118	0	99	0	1	0.0	17	14	88	0.20
I		PIMCO 15+ Year US TIPS Index ETF (LTPZ)	7.3	25.3	8.5	—	—	—	26.5	26.0	—	—	—	—	2.3	—	—	—	375	32	0	99	0	1	0.0	38	10	99	0.20
I		PIMCO Broad U.S. TIPS Index ETF (TIPZ)	4.1	13.8	6.2	—	—	—	12.2	11.7	—	—	—	—	2.1	—	—	—	110	9	0	98	0	2	0.0	20	22	77	0.20
I	N	PowerShares DB US Inflation ETN (INFL)	1.9	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	20	0	—	—	—	—	—	—	—	—	0.75
I		ProShares 30 Year TIPS/TSY Spread (RINF)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	2	(120)	84	0	136	(119.9)	—	5	236	0.75
E		ProShares Short 30 Year TIPS/TSY Spread (FINF)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	0	(47)	82	0	65	(46.7)	—	5	237	0.75
E		ProShares UltraPro 10 Yr TIPS/TSY Sp (UINF)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	0	552	86</							

Table 1. Exchange-Traded Funds (con't)

Index Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)							12-Month Market Return (%)	NAV Total Return (%)				Yield (%)	Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)
		YTD	2011	2010	2009	2008	2007	12- Month		3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt	Bear Mkt			Cat (X)	Total (X)			Stock	Bond	Other	Cash					
I	Schwab Intermediate-Term U.S. Trsy ETF (SCHR)	1.7	1																									

Table 1. Exchange-Traded Funds (con't)

Index Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)							12-Month Market Return (%)	NAV Total Return (%)					Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)				
		YTD	2011	2010	2009	2008	2007	12- Month		3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt	Bear Mkt	Yield (%)		Cat (X)	Total (X)			Stock	Bond	Other	Cash									

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Index	Enhanced ETN	ETF Name (Ticker)	NAV Total Return (%)						12-Month Market Return (%)	NAV Total Return (%)					Tax- Cost Ratio (%)	Risk Index		Total Assets (\$ Mil)	Avg Daily Trading Volume (Thous)		Portfolio (%)				% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)
			YTD	2011	2010	2009	2008	2007		12- Month	3-Year Ann'lzd	5-Year Ann'lzd	Bull Mkt	Bear Mkt		Yield (%)	Cat (X)		Total (X)	Bond	Other	Cash							
I		PowerShares International Corporate Bond (PICB)	4.2	1.5	—	—	—	—	(1.1)	(1.6)	—	—	—	—	3.8	—	—	—	97	16	0	99	0	1	98.3	—	252	15	0.50
I		ProShares German Sov / Sub-Sov Debt ETF (GGOV)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	0	8	92	0	0	99.8	—	34	48	0.45
I		ProShares USD Covered Bond (COBO)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	13	1	—	—	—	—	—	—	—	—	—	0.35
I		SPDR Barclays Cap S/T Intl Treasury Bond (BWZ)	(0.2)	0.3	2.4	—	—	—	(5.6)	(6.5)	2.4	—	21.8	—	3.5	0.6	0.97	0.62	226	34	0	91	8	1	91.2	85	125	21	0.35
I		SPDR Barclays Capital Intl Corp Bond (IBND)	2.6	0.5	—	—	—	—	(5.2)	(5.5)	—	—	—	—	2.1	—	—	—	71	9	0	91	8	1	80.3	21	444	7	0.55
I		SPDR Barclays Capital Intl Treasury Bond (BWX)	1.4	3.6	4.1	6.5	4.4	—	(0.6)	(0.5)	4.9	—	28.4	(3.6)	3.9	0.6	0.95	0.60	1,863	220	0	94	6	0	93.8	63	378	9	0.50
I		SPDR DB Intl Govt Infr-Protected Bond (WIP)	4.2	2.5	6.8	18.5	—	—	(0.7)	(1.4)	7.2	—	49.7	—	3.6	0.9	1.09	0.69	1,274	123	0	97	3	0	96.9	23	86	33	0.50
International Bond: Emerging Cat Average			4.5	2.8	11.5	30.2	(13.2)	—	2.6	2.6	13.2	—	63.6	(14.7)	3.8	1.8	1.00	0.48	564	128	0	92	1	7	88.8	6	81	34	0.53
I		Guggenheim Yuan Bond (RMB)	0.5	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	0	97	0	3	93.7	—	23	59	0.65	
I		iShares Emerging Markets Corporate Bond (CEMB)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	2	0	98	1	1	95.7	—	78	26	0.60	
I		iShares Emerging Markets High Yield Bond (EMHY)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	15	7	0	97	1	2	94.3	—	83	34	0.65	
I		iShares Emerging Markets Local Cur Bond (LEMB)	5.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	40	14	0	80	0	20	80.2	0	62	36	0.	