Table 1. Exchange-Traded Funds

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
			Large-Cap Stock Category Average	**6.7**	**15.9**	**29.8**	**(36.5)**	**4.7**	**15.6**	**31.7**	**4.8**	**3.3**	**102.4**	**(50.7)**	**1.4**	**0.5**	**1.00**	**0.77**	**2,102**	**2,238**	**99.3**	**0.1**	**0.0**	**0.4**	**3.1**	**27**	**442**	**27**	**0.40**	**—**
I			ALPS Equal Sector Weight ETF (EQL)	6.7	15.7	—	—	—	—	32.3	—	—	—	—	1.8	—	**0.70**	0.73	56	20	100	0	0	0	0.1	7	9	100	0.54	7/6/09
I		N	Barclays S&P 500 Dynamic VEQTOR ETN (VQT)	2.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	25	1	—	—	—	—	—	—	—	—	0.95	8/31/10
			Columbia Concen Lg Cap Val Strat Fund (GVT)	3.0	15.8	—	—	—	—	24.5	—	—	—	—	1.6	—	**0.73**	0.76	3	0	99	0	0	1	0.0	16	36	32	0.79	5/4/09
			Columbia Growth Equity Strategy Fund (RPX)	5.6	13.8	—	—	—	—	30.7	—	—	—	—	0.0	—	**0.78**	0.81	2	0	94	0	0	6	1.3	45	121	24	0.89	10/2/09
			Columbia Lg Cap Grwth Eq Strat Fund (RWG)	7.3	14.7	—	—	—	—	31.7	—	—	—	—	0.0	—	**0.69**	0.72	12	2	95	0	0	5	8.5	51	53	34	0.89	10/2/09
I		N	ELEMENTS BG Large Cap ETN (BVL)	**9.8**	**17.6**	**45.8**	—	—	—	31.7	—	—	**129.0**	—	0.0	—	1.26	1.33	1	1	—	—	—	—	—	0	—	—	0.75	8/6/08
I		N	ELEMENTS BG Total Market ETN (BVT)	**9.1**	**20.3**	**55.3**	—	—	—	32.9	—	—	**149.1**	—	0.0	—	1.36	1.43	3	2	—	—	—	—	—	0	—	—	0.75	8/6/08
I		N	ELEMENTS DJ High Yield Select 10 ETN (DOD)	**9.6**	**20.1**	17.1	(39.6)	—	—	**35.2**	6.4	—	**123.9**	—	0.0	0.0	1.18	1.24	5	3	—	—	—	—	—	0	—	—	0.75	11/7/07
I		N	ELEMENTS Morningstar Wide Moat Focus ETN (WMW)	**8.2**	6.6	**47.5**	**(20.2)**	—	—	27.8	**12.7**	—	**122.7**	**(42.7)**	0.0	0.0	1.39	1.45	11	4	100	0	0	0	0.0	0	20	51	0.75	10/17/07
I		N	ELEMENTS SPECTRUM Lg Cap U.S. Sector ETN (EEH)	4.6	14.8	18.7	**(34.0)**	—	—	29.0	(0.0)	—	70.0	**(44.0)**	0.0	0.0	0.97	1.01	1	2	—	—	—	—	—	0	—	—	0.75	8/1/07
I			FaithShares Baptist Values (FZB)	5.3	16.2	—	—	—	—	28.1	—	—	—	—	0.8	—	0.72	0.76	2	1	98	0	0	2	1.1	24	99	14	0.87	12/14/09
I			FaithShares Catholic Values (FCV)	5.9	16.0	—	—	—	—	29.5	—	—	—	—	0.7	—	0.76	0.79	3	2	98	0	0	2	1.1	42	99	14	0.87	12/8/09
I			FaithShares Christian Values (FOC)	6.4	16.8	—	—	—	—	30.0	—	—	—	—	0.8	—	0.74	0.77	3	0	98	0	0	1	1.1	23	99	14	0.87	12/8/09
I			FaithShares Lutheran Values (FKL)	5.4	15.1	—	—	—	—	29.0	—	—	—	—	0.7	—	0.75	0.79	2	2	98	0	0	2	1.1	25	99	14	0.87	12/14/09
I			FaithShares Methodist Values (FMV)	4.7	16.9	—	—	—	—	28.2	—	—	—	—	0.8	—	0.74	0.78	2	0	97	0	0	3	1.1	41	99	14	0.87	12/8/09
I			Fidelity Nasdaq Composite Idx Track (ONEQ)	4.8	17.8	44.9	(39.8)	10.1	10.2	32.5	7.4	5.7	111.8	(51.1)	0.8	0.2	1.13	1.19	164	11	100	0	0	0	8.2	6	2,004	31	0.30	9/25/03
I			First Trust Large Cap Core AlphaDEX (FEX)	7.4	20.7	36.1	(38.3)	—	—	33.7	6.6	—	123.8	(52.5)	0.9	0.4	1.15	0.89	268	129	100	0	0	0	0.4	91	375	5	0.70	5/8/07
I			First Trust Large Cap Gr Opp AlphaDEX (FTC)	6.8	23.7	29.3	(41.1)	—	—	36.5	3.6	—	101.8	(50.4)	0.6	0.2	1.08	1.13	139	25	100	0	0	0	0.0	168	187	10	0.70	5/8/07
I			First Trust Large Cap Value Opp AlphaDEX (FTA)	8.1	18.5	41.2	(36.1)	—	—	31.9	8.9	—	143.6	(54.5)	1.1	0.7	1.29	1.35	182	49	100	0	0	0	0.8	100	189	10	0.70	5/8/07
I			First Trust Mega Cap Alphadex (FMK)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	4	100	0	0	0	0.0	—	50	33	0.70	5/11/11
I			First Trust Morningstar Div Leaders Idx (FDL)	7.8	16.1	14.2	(31.7)	(10.6)	—	31.1	9.6	0.2	115.2	(58.6)	3.6	1.6	1.14	1.19	172	132	100	0	0	0	0.0	30	100	60	0.45	3/9/06
I			First Trust NASDAQ-100 Equal Weight Idx (QQEW)	7.5	21.3	59.5	(44.0)	9.7	—	38.2	10.0	6.9	133.7	(53.3)	0.5	0.1	1.22	1.29	103	48	100	0	0	0	9.6	24	100	12	0.60	4/19/06
I			First Trust NASDAQ-100 ex-Tech Sec Idx (QQXT)	12.1	20.6	46.7	(43.1)	—	—	41.5	9.7	—	123.4	(53.6)	0.6	0.1	1.18	1.24	31	9	100	0	0	0	9.8	19	61	19	0.60	2/8/07
I			First Trust Strategic Value Index (FDV)	7.9	14.1	39.4	(37.2)	10.3	—	33.0	5.3	—	109.5	(48.5)	1.4	0.6	1.10	1.15	39	3	100	0	0	0	0.0	197	50	21	0.65	7/6/06
I			First Trust US IPO Index (FPX)	9.9	18.3	44.9	(43.9)	14.5	—	38.2	4.5	6.7	119.2	(51.5)	0.9	0.4	1.17	1.23	21	12	100	0	0	0	2.9	43	100	49	0.60	4/12/06
I			First Trust Value Line Dividend Index (FVD)	8.1	16.1	19.6	(24.2)	(3.4)	20.2	29.3	8.0	4.6	91.2	(43.1)	2.5	1.1	0.88	0.68	286	111	100	0	0	0	11.9	55	162	6	0.70	8/19/03
I			Focus Morningstar Large Cap ETF (FLG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	6	—	—	—	—	—	—	—	—	0.05	3/29/11
I			Focus Morningstar US Market ETF (FMU)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	10	—	—	—	—	—	—	—	—	0.05	3/29/11
I			Guggenheim Defensive Equity (DEF)	8.2	19.4	22.3	(30.3)	4.7	—	30.0	6.4	—	84.4	(43.0)	1.5	0.8	0.83	0.88	27	9	100	0	0	0	8.1	35	101	11	0.60	12/15/06
I			Guggenheim Multi-Asset Income (CVY)	9.8	17.6	50.6	(41.0)	(7.1)	—	30.4	8.0	—	149.7	(57.8)	4.7	2.3	1.29	0.99	500	133	88	8	4	(0)	21.3	97	147	12	0.60	9/21/06
I			Guggenheim Ocean Tomo Growth Index (OTR)	10.4	15.2	50.9	(43.0)	—	—	36.9	7.0	—	111.0	(50.2)	1.2	0.3	1.05	1.10	6	1	100	0	0	0	13.0	7	59	68	0.60	4/2/07
I			Guggenheim Ocean Tomo Patent (OTP)	7.2	12.7	29.1	(35.5)	14.8	—	34.5	3.5	—	93.5	(47.9)	1.2	0.5	1.04	1.09	11	1	100	0	0	0	18.6	14	287	35	0.60	12/15/06
I			Guggenheim Sector Rotation (XRO)	6.7	20.5	30.3	(49.4)	17.0	—	36.1	(1.2)	—	90.1	(54.5)	0.3	0.2	1.12	1.18	16	2	100	0	0	0	4.6	83	100	19	0.60	9/21/06
I			iShares Dow Jones Select Dividend Index (DVY)	8.1	17.7	11.0	(32.9)	(5.4)	19.4	29.3	6.7	0.5	98.1	(54.8)	3.4	0.7	1.03	0.79	6,425	824	100	0	0	0	0.0	18	101	21	0.40	11/3/03
I			iShares Dow Jones U.S. Index (IYY)	6.3	16.4	28.6	(37.2)	5.8	15.3	32.0	3.9	3.4	98.6	(50.8)	1.7	0.3	1.03	0.80	612	41	100	0	0	0	0.8	5	1,363	16	0.20	6/12/00
I			iShares High Dividend Equity (HDV)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	81	49	100	0	0	0	0.0	—	76	59	0.40	3/29/11
I			iShares KLD 400 Social Index (DSI)	5.0	11.3	31.0	(35.2)	3.2	—	26.4	4.5	—	89.4	(49.4)	1.4	0.3	0.99	1.04	154	6	100	0	0	0	0.4	14	397	25	0.50	11/14/06
I			iShares Morningstar Large Core Index (JKD)	5.3	12.7	21.3	(31.5)	8.5	15.3	26.7	3.6	3.9	86.1	(47.2)	1.8	0.4	1.00	0.77	310	21	100	0	0	0	0.5	38	99	38	0.20	6/28/04
I			iShares Morningstar Large Growth Index (JKE)	4.4	12.6	43.9	(42.0)	12.1	5.4	32.1	2.1	3.7	88.1	(49.5)	0.8	0.1	1.06	0.82	375	12	100	0	0	0	0.0	24	98	41	0.25	6/28/04
I			iShares Morningstar Large Value Index (JKF)	7.0	14.4	11.3	(36.2)	(0.6)	**25.2**	31.3	1.4	0.0	81.3	(53.0)	2.5	0.5	0.94	0.73	239	10	100	0	0	0	0.0	30	75	53	0.25	6/28/04
I			iShares MSCI USA ESG Select Index (KLD)	5.8	14.1	30.4	(35.8)	4.0	12.9	30.2	4.3	3.1	93.6	(49.5)	1.4	0.3	1.00	1.05	170	8	100	0	0	0	0.8	35	200	24	0.50	1/24/05
I			iShares MSCI USA Index (EUSA)	6.1	—	—	—	—	—	31.2	—	—	—	—	1.8	—	**0.72**	0.75	3	3	100	0	0	0	0.7	1	589	18	0.15	5/5/10
I			iShares NYSE 100 Index (NY)	5.5	12.5	16.3	**(34.5)**	3.8	17.0	28.7	1.4	1.2	76.8	(49.6)	2.1	0.4	0.92	0.97	60	4	100	0	0	0	0.0	9	101	32	0.20	3/29/04
I			iShares NYSE Composite Index (NYC)	5.7	13.2	28.2	(39.1)	8.8	**20.2**	31.4	1.2	2.8	97.2	(53.4)	2.2	0.4	1.11	1.17	88	5	100	0	0	0	33.5	8	1,242	12	0.25	3/30/04
I			iShares Russell 1000 Growth Index (IWF)	6.7	16.4	**37.0**	(38.5)	**11.6**	8.9	**34.7**	4.8	**5.2**	98.3	**(48.0)**	1.2	0.2	1.01	0.78	13,538	2,306	100	0	0	0	0.5	24	594	25	0.20	5/22/00
I			iShares Russell 1000 Index (IWB)	6.3	15.9	28.4	(37.6)	5.7	15.3	31.7	3.6	3.2	97.4	(51.0)	1.6	0.3	1.03	0.79	6,916	905	100	0	0	0	0.6	7	987	16	0.15	5/15/00
I			iShares Russell 1000 Value Index (IWD)	5.8	15.3	19.7	(36.8)	(0.3)	**22.0**	28.6	2.2	1.1	96.2	(54.3)	1.9	0.4	1.07	0.83	11,641	1,767	100	0	0	0	0.6	24	657	23	0.20	5/22/00
I			iShares Russell 3000 Growth Index (IWZ)	6.9	**17.3**	36.7	(38.5)	**11.2**	9.2	**35.3**	5.1	**5.2**	100.9	(48.3)	1.1	0.2	1.03	0.79	347	36	100	0	0	0	0.6	24	1,759	23	0.25	7/24/00
I			iShares Russell 3000 Index (IWV)	6.3	16.7	28.2	(37.3)	5.0	15.5	32.1	3.9	3.2	99.6	(51.1)	1.6	0.3	1.04	0.81	3,378	263	100	0	0	0	0.6	6	2,979	15	0.21	5/22/00
I			iShares Russell 3000 Value Index (IWW)	5.6	15.9	19.7	(36.3)	(1.2)	**22.0**	28.7	2.5	1.1	97.8	(54.1)	2.0	0.4	1.09	0.84	327	14	100	0	0	0	0.7	25	2,025	21	0.26	7/24/00
I			iShares Russell Top 200 Growth Index (IWY)	5.6	13.0	—	—	—	—	31.5	—	—	—	—	1.3	—	**0.75**	0.58	345	108	100	0	0	0	0.2	19	123	37	0.20	9/22/09
I			iShares Russell Top 200 Index (IWL)	5.5	12.2	—	—	—	—	28.9	—	—	—	—	1.9	—	**0.73**	0.76	121	170	100	0	0	0	0.3	7	197	23	0.15	9/22/09
I			iShares Russell Top 200 Value Index (IWX)	5.4	11.4	—	—	—	—	26.1	—	—	—	—	1.9	—	**0.72**	0.56	205	91	100	0	0	0	0.4	24	128	33	0.20	9/22/09
I			iShares S&P 100 Index (OEF)	4.8	12.4	22.2	(35.3)	5.9	18.2	28.0	2.7	2.5	82.6	(50.0)	1.9	0.4	0.95	0.74	2,936	462	100	0	0	0	0.0	7	101	30	0.20	10/23/00
I			iShares S&P 1500 Index (ISI)	6.2	16.2	27.1	(36.8)	5.3	15.1	31.3	3.7	3.1	97.1	(50.8)	1.7	0.3	1.03	0.79	338	13	100	0	0	0	0.1	4	1,502	16	0.20	1/20/04
I			iShares S&P 500 Growth Index (IVW)	6.7	14.9	31.3	**(34.9)**	**8.9**	10.8	33.2	4.4	**5.0**	88.2	**(45.2)**	1.4	0.3	0.95	0.74	6,506	520	100	0	0	0	0.1	22	329	26	0.18	5/22/00

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			iShares S&P 500 Index (IVV)	6.0	15.0	26.4	(36.9)	5.4	15.7	30.5	3.3	2.9	93.6	(50.8)	1.9	0.4	1.01	0.78	27,610	3,134	100	0	0	0	0.1	5	501	19	0.09	5/15/00
I			iShares S&P 500 Value Index (IVE)	5.2	14.9	21.2	(39.2)	1.9	**20.6**	27.6	2.0	0.5	99.4	(56.4)	2.1	0.5	1.10	0.85	4,470	362	100	0	0	0	0.0	23	341	29	0.18	5/22/00
	E	N	KEYnotes First Trust Enh 130/30 LgCp ETN (JFT)	3.9	17.3	33.3	—	—	—	**34.8**	(8.7)	—	99.0	—	0.0	—	1.32	1.39	4	0	—	—	—	—	—	0	—	—	0.95	5/21/08
			Madrona Forward Domestic ETF (FWDD)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	0	100	0	0	0	0.1	—	480	4	1.12	6/20/11
			Madrona Forward International ETF (FWDI)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	0	90	0	0	10	89.3	—	261	16	1.12	6/20/11
I			Market 2000 HOLDRs (MKH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	13	1	100	0	0	0	30.5	—	54	46	—	8/29/00
I			Pax MSCI North America ESG Index ETF (NASI)	4.4	—	—	—	—	—	26.4	—	—	—	—	1.4	—	**0.71**	0.74	4	3	100	0	0	0	12.5	30	378	20	0.50	5/19/10
			PowerShares Active AlphaQ (PQY)	**8.2**	**22.1**	**45.6**	—	—	—	**38.5**	**7.9**	—	**114.5**	—	0.6	—	1.07	1.13	11	3	100	0	0	0	15.7	64	51	26	0.75	4/11/08
			PowerShares Active Mega Cap (PMA)	**9.1**	11.3	25.9	—	—	—	33.5	5.0	—	85.4	—	1.5	—	0.98	1.03	5	2	100	0	0	0	0.0	58	43	46	0.75	4/11/08
I			PowerShares Buyback Achievers (PKW)	**11.0**	**18.0**	31.3	**(33.6)**	(1.7)	—	**36.5**	**9.5**	—	111.6	(49.1)	0.6	0.4	1.04	1.10	43	16	100	0	0	0	0.0	26	145	40	0.70	12/20/06
I			PowerShares Dividend Achievers (PFM)	7.7	14.9	11.2	**(29.4)**	(0.2)	15.7	29.1	3.8	1.8	79.8	**(47.6)**	2.4	0.8	**0.90**	0.69	213	53	100	0	0	0	0.0	11	191	46	0.60	9/15/05
I			PowerShares Dynamic Large Cap Growth (PWB)	6.7	14.0	34.2	(42.1)	**12.2**	5.5	**36.0**	1.5	2.8	85.3	(49.2)	0.7	0.2	1.02	1.07	191	33	100	0	0	0	0.0	45	51	34	0.61	3/3/05
I			PowerShares Dynamic Large Cap Value (PWV)	**8.8**	13.4	19.2	**(27.7)**	5.5	**24.4**	30.3	6.3	**5.6**	82.9	**(43.2)**	2.2	0.8	0.91	0.70	424	98	100	0	0	0	0.0	40	50	34	0.63	3/3/05
	E		PowerShares Dynamic Market (PWC)	7.6	17.2	18.3	(36.7)	4.3	11.7	**36.8**	2.1	1.4	79.1	**(47.2)**	1.3	0.4	0.96	1.01	177	10	100	0	0	0	0.4	107	101	31	0.60	5/1/03
I			PowerShares FTSE RAFI US 1000 (PRF)	5.5	**19.5**	**41.5**	(40.1)	2.2	18.9	30.9	**8.2**	4.3	**133.7**	(55.4)	1.8	0.7	1.24	0.96	1,219	69	100	0	0	0	0.8	9	1,001	19	0.39	12/19/05
I			PowerShares Fundam'l Pure Lg Core (PXLC)	5.3	14.0	20.2	**(33.3)**	**9.5**	—	28.3	2.5	—	76.6	**(45.0)**	1.8	0.5	0.93	0.98	32	3	100	0	0	0	0.0	41	101	18	0.39	12/1/06
I			PowerShares Fundam'l Pure Lg Grow (PXLG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	11	—	—	—	—	—	—	—	—	0.39	6/16/11
I			PowerShares Fundam'l Pure Lg Value (PXLV)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	39	—	—	—	—	—	—	—	—	0.39	6/16/11
I			PowerShares QQQ (QQQ)	5.1	**19.9**	**54.4**	(41.7)	**19.1**	7.0	**34.4**	**8.7**	**8.6**	**117.3**	(49.7)	0.7	0.2	1.13	0.88	22,839	52,536	100	0	0	0	6.2	8	100	51	0.20	3/10/99
I			PowerShares RiverFront Tactical Bal Gr (PAO)	4.6	12.6	21.9	—	—	—	24.1	0.7	—	76.6	—	1.2	—	0.96	1.01	28	13	80	9	3	8	25.3	204	30	55	0.75	5/20/08
I		N	RBS US Large Cap Trendpilot ETN (TRND)	5.5	—	—	—	—	—	—	—	—	—	—	—	—	—	—	40	22	—	—	—	—	—	—	—	—	1.00	12/6/10
	E		RevenueShares Large Cap (RWL)	6.4	16.9	30.2	—	—	—	30.9	4.4	—	106.6	—	1.5	—	1.10	0.85	201	64	100	0	0	0	0.0	7	500	21	0.49	2/22/08
I			Russell 1000 High Beta ETF (HBTA)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	20	0	100	0	0	0	0.0	—	99	20	0.49	5/25/11
I			Russell 1000 High Momentum ETF (HMTM)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	2	100	0	0	0	1.5	—	165	20	0.49	5/25/11
I			Russell 1000 High Volatility ETF (HVOL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	0	100	0	0	0	1.6	—	115	20	0.49	5/25/11
I			Russell 1000 Low Beta ETF (LBTA)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	100	0	0	0	0.0	—	112	20	0.49	5/25/11
I			Russell 1000 Low Volatility ETF (LVOL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	20	7	100	0	0	0	1.1	—	101	20	0.49	5/25/11
I			Russell Aggressive Growth ETF (AGRG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	100	0	0	0	1.0	—	271	26	0.37	5/17/11
I			Russell Consistent Growth ETF (CONG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	6	100	0	0	0	0.2	—	178	28	0.37	5/17/11
I			Russell Contrarian ETF (CNTR)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	100	0	0	0	0.5	—	210	23	0.37	5/17/11
I			Russell Equity Income ETF (EQIN)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	15	3	100	0	0	0	0.3	—	230	23	0.37	5/17/11
I			Russell Growth at Reasonable Price ETF (GRPC)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	15	1	100	0	0	0	0.0	—	219	26	0.37	5/17/11
I			Russell Low P/E ETF (LWPE)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	100	0	0	0	0.8	—	370	25	0.37	5/17/11
I			Rydex Russell 1000 Equal Weight ETF (EWRI)	**9.3**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	22	16	100	0	0	0	1.3	—	986	2	0.40	12/3/10
I			Rydex Russell Top 50 (XLG)	4.2	9.3	20.2	**(33.8)**	4.6	17.9	25.3	2.2	2.0	73.6	(48.4)	1.9	0.8	0.91	0.70	393	15	100	0	0	0	0.0	9	51	39	0.20	5/4/05
I			Rydex S&P 500 Pure Growth (RPG)	**10.0**	**27.1**	**50.2**	(39.1)	6.3	—	**49.1**	**11.6**	**8.3**	**144.1**	(49.2)	0.4	0.2	1.17	0.90	283	91	100	0	0	0	0.0	31	127	16	0.35	3/1/06
I			Rydex S&P 500 Pure Value (RPV)	**10.0**	**22.6**	**54.0**	(48.0)	(4.1)	—	**34.9**	**12.1**	2.9	**224.0**	(68.2)	1.1	0.9	1.73	1.82	122	42	100	0	0	0	0.0	27	118	22	0.35	3/1/06
I			Rydex S&P Equal Weight (RSP)	**7.8**	**21.3**	**45.0**	(40.4)	1.1	15.3	**35.7**	**8.4**	**4.9**	**137.9**	(54.3)	1.4	0.6	1.24	0.96	3,264	1,049	100	0	0	0	0.2	20	501	2	0.40	4/24/03
I			Schwab U.S. Broad Market ETF (SCHB)	6.5	17.1	—	—	—	—	32.4	—	—	—	—	1.6	—	**0.75**	0.58	772	303	100	0	0	0	0.5	2	1,499	15	0.06	11/3/09
I			Schwab U.S. Large-Cap ETF (SCHX)	6.2	15.9	—	—	—	—	31.3	—	—	—	—	1.7	—	**0.74**	0.57	624	249	100	0	0	0	0.5	3	744	17	0.08	11/3/09
I			Schwab U.S. Large-Cap Growth ETF (SCHG)	6.1	16.8	—	—	—	—	**34.4**	—	—	—	—	0.7	—	**0.83**	0.64	326	55	100	0	0	0	0.8	6	441	22	0.13	12/11/09
I			Schwab U.S. Large-Cap Value ETF (SCHV)	6.2	14.9	—	—	—	—	28.4	—	—	—	—	2.4	—	**0.70**	0.54	240	65	100	0	0	0	0.1	5	304	30	0.13	12/11/09
I			SPDR Dow Jones Industrial Average (DIA)	**8.5**	13.8	22.5	**(31.9)**	8.7	18.8	30.1	5.9	**4.8**	91.4	**(47.1)**	2.5	1.0	**0.90**	0.69	9,644	6,654	100	0	0	0	0.0	0	31	57	0.18	1/13/98
I			SPDR Dow Jones Large Cap (ELR)	6.1	15.9	26.9	(36.9)	6.2	15.4	31.2	3.4	3.3	94.2	(50.2)	1.7	0.7	1.00	1.05	37	2	100	0	0	0	0.4	5	743	17	0.20	11/8/05
I			SPDR Dow Jones Total Market (TMW)	6.0	17.0	28.1	(36.8)	5.4	14.9	31.5	4.0	3.4	98.2	(50.3)	1.6	0.7	1.03	0.79	194	4	100	0	0	0	0.2	2	1,007	15	0.20	10/4/00
I			SPDR S&P 500 (SPY)	6.0	14.9	26.4	(36.9)	5.4	15.6	30.4	3.3	2.9	93.0	(50.7)	1.8	0.8	1.00	0.78	92,093	214,212	100	0	0	1	0.1	5	501	18	0.09	1/22/93
I			SPDR S&P 500 Growth ETF (SPYG)	6.7	16.3	**37.1**	(37.5)	**10.8**	8.9	**34.7**	4.8	**5.2**	98.3	**(47.5)**	1.1	0.3	1.05	0.81	193	7	100	0	0	0	0.1	15	329	26	0.20	9/25/00
I			SPDR S&P 500 Value ETF (SPYV)	5.1	15.4	17.1	(36.5)	1.7	**21.6**	27.6	2.0	1.1	89.7	(53.2)	2.3	1.1	1.00	0.77	172	6	100	0	0	0	0.0	15	341	29	0.20	9/25/00
I			SPDR S&P Dividend (SDY)	5.7	16.4	19.1	**(22.9)**	(6.5)	17.7	23.8	**11.1**	3.6	98.4	**(45.3)**	3.2	1.5	1.00	0.77	5,977	612	100	0	0	0	0.0	44	61	29	0.35	11/8/05
I		N	UBS E-TRACS S&P 500 Gold Hdgd Idx ETN (SPGH)	**10.5**	—	—	—	—	—	**54.2**	—	—	—	—	0.0	—	0.98	1.03	13	1	—	—	—	—	—	—	—	—	0.85	1/28/10
I			Vanguard Dividend Appreciation ETF (VIG)	7.5	14.7	19.3	**(26.5)**	5.6	—	29.9	6.2	4.8	82.0	**(40.9)**	2.0	0.7	**0.85**	0.66	6,579	809	100	0	0	0	0.0	15	130	40	0.18	4/21/06
I			Vanguard Growth ETF (VUG)	6.0	17.1	36.4	(38.1)	**12.7**	9.1	**34.7**	4.4	**5.3**	95.4	**(47.0)**	1.2	0.2	1.02	0.79	5,749	388	100	0	0	0	0.9	26	434	24	0.12	1/26/04
I			Vanguard High Dividend Yield Indx ETF (VYM)	**8.2**	14.2	17.6	**(32.3)**	1.7	—	31.4	5.0	—	96.5	(51.7)	2.7	1.1	1.02	0.79	1,399	174	100	0	0	0	0.4	34	439	35	0.18	11/10/06
I			Vanguard Large Cap ETF (VV)	6.2	15.8	27.8	(37.0)	6.4	15.6	31.6	3.7	3.5	95.9	(50.4)	1.8	0.7	1.01	0.78	3,106	156	100	0	0	0	0.6	8	762	17	0.12	1/27/04
I			Vanguard Mega Cap 300 Gr Index ETF (MGK)	5.2	14.7	35.1	(36.5)	—	—	32.3	4.1	—	88.3	—	1.3	0.3	0.99	0.76	491	53	100	0	0	0	0.4	21	190	29	0.13	12/17/07
I			Vanguard Mega Cap 300 Index ETF (MGC)	5.8	13.8	25.4	(36.1)	—	—	30.2	3.1	—	88.8	—	1.9	0.4	0.99	0.76	326	26	100	0	0	0	0.3	7	306	21	0.13	12/17/07
I			Vanguard Mega Cap 300 Value Index ETF (MGV)	6.3	13.0	16.5	(35.8)	—	—	28.1	2.1	—	90.0	—	2.4	0.5	1.02	0.79	394	36	100	0	0	0	0.1	26	155	37	0.13	12/17/07

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			Vanguard Russell 1000 Growth Index ETF (VONG)	6.8	—	—	—	—	—	—	—	—	—	—	—	—	—	—	58	28	100	0	0	0	0.5	—	629	25	0.15	9/20/10
I			Vanguard Russell 1000 Index ETF (VONE)	6.3	—	—	—	—	—	—	—	—	—	—	—	—	—	—	12	16	99	0	0	1	0.6	—	977	16	0.12	9/20/10
I			Vanguard Russell 1000 Value Index ETF (VONV)	5.9	—	—	—	—	—	—	—	—	—	—	—	—	—	—	20	6	100	0	0	0	0.7	—	670	24	0.15	9/20/10
I			Vanguard Russell 3000 Index ETF (VTHR)	6.3	—	—	—	—	—	—	—	—	—	—	—	—	—	—	24	7	100	0	0	0	0.6	—	2,943	15	0.15	9/20/10
I			Vanguard S&P 500 ETF (VOO)	6.0	—	—	—	—	—	—	—	—	—	—	—	—	—	—	1,314	232	100	0	0	0	0.1	5	514	19	0.06	9/7/10
I			Vanguard S&P 500 Growth Index ETF (VOOG)	6.7	—	—	—	—	—	—	—	—	—	—	—	—	—	—	48	11	—	—	—	—	—	—	—	—	0.15	9/7/10
I			Vanguard S&P 500 Value Index ETF (VOOV)	5.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	20	4	—	—	—	—	—	—	—	—	0.15	9/7/10
I			Vanguard Total Stock Market ETF (VTI)	6.3	17.3	28.8	(37.0)	5.6	15.6	32.6	4.3	3.7	101.3	(50.8)	1.8	0.4	1.05	0.81	19,604	2,268	100	0	0	0	0.8	5	3,383	15	0.07	5/24/01
I			Vanguard Value ETF (VTV)	6.4	14.5	19.7	(35.9)	0.2	**22.2**	28.7	3.1	1.5	96.8	(53.8)	2.4	1.0	1.05	0.81	5,159	421	100	0	0	0	0.4	27	416	30	0.12	1/26/04
I			Wilshire 5000 Total Market ETF (WFVK)	6.3	—	—	—	—	—	32.2	—	—	—	—	1.4	—	**0.80**	0.84	6	2	100	0	0	0	0.2	3	1,196	16	0.12	3/9/10
I			WisdomTree Dividend ex-Financials (DTN)	**8.9**	**21.4**	26.0	(36.6)	0.1	—	**35.6**	**9.1**	4.0	**128.4**	(57.0)	3.2	1.5	1.11	0.86	473	125	100	0	0	0	0.0	5	88	20	0.38	6/16/06
I			WisdomTree Earnings 500 (EPS)	6.1	13.3	27.1	(36.9)	—	—	28.8	3.6	—	90.6	(50.0)	1.7	0.7	0.98	1.02	64	4	100	0	0	0	0.0	12	498	23	0.28	2/23/07
I			WisdomTree Equity Income (DHS)	**8.3**	**17.7**	17.7	(39.3)	(4.5)	—	32.0	5.9	0.0	**121.6**	(62.0)	3.5	1.6	1.23	0.95	218	55	100	0	0	0	0.0	8	333	45	0.38	6/16/06
I			WisdomTree LargeCap Dividend (DLN)	7.8	15.0	18.2	(35.8)	3.0	—	31.9	4.1	2.0	94.3	(53.3)	2.5	1.1	1.00	0.77	802	109	100	0	0	0	0.0	5	299	30	0.28	6/16/06
I			WisdomTree LargeCap Growth (ROI)	5.3	9.7	27.0	—	—	—	26.2	—	—	75.1	—	1.1	—	**0.78**	0.81	19	7	100	0	0	0	0.0	10	298	51	0.38	12/4/08
I			WisdomTree LargeCap Value (EZY)	**8.7**	14.2	29.1	(41.3)	—	—	**36.5**	3.7	—	105.5	(55.1)	1.3	0.7	1.14	1.20	26	1	100	0	0	0	0.0	6	302	45	0.38	2/23/07
I			WisdomTree Total Dividend (DTD)	7.7	16.2	20.0	(35.1)	1.3	—	31.9	5.0	2.3	100.6	(53.4)	2.8	1.2	1.03	1.08	173	19	100	0	0	0	0.0	6	827	26	0.28	6/16/06
I			WisdomTree Total Earnings (EXT)	6.4	14.7	30.0	(36.7)	—	—	29.8	4.8	—	98.8	(50.2)	1.8	0.7	1.01	1.06	49	19	100	0	0	0	0.0	9	1,185	20	0.28	2/23/07
			Mid-Cap Stock Category Average	**7.9**	**23.9**	**36.9**	**(39.8)**	**—**	**—**	**36.5**	**6.1**	**4.5**	**127.2**	**(52.9)**	**1.0**	**0.4**	**1.00**	**0.93**	**966**	**138**	**100**	**0**	**0**	**0**	**2.2**	**59**	**335**	**14**	**0.42**	**—**
I			First Trust Mid Cap Core AlphaDEX (FNX)	**9.7**	**27.0**	**47.4**	(36.8)	—	—	**40.4**	**11.3**	—	**147.4**	**(49.0)**	0.4	0.3	1.04	0.97	303	82	100	0	0	0	0.0	100	299	7	0.70	5/8/07
I			First Trust Mid Cap Growth AlphaDEX (FNY)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	2	100	0	0	0	0.0	—	140	14	0.70	4/19/11
I			First Trust Mid Cap Value AlphaDEX (FNK)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	9	100	0	0	0	0.0	—	157	12	0.70	4/19/11
I			First Trust Multi Cap Growth AlphaDEX (FAD)	8.9	26.1	29.7	(39.0)	—	—	39.7	5.1	—	114.4	**(50.3)**	0.3	0.1	**0.93**	1.18	31	5	100	0	0	0	0.0	155	527	5	0.70	5/8/07
I			First Trust Multi Cap Value AlphaDEX (FAB)	7.2	22.1	**47.6**	**(35.4)**	—	—	33.8	**11.8**	—	**155.0**	(53.2)	1.1	0.6	1.13	1.44	37	13	100	0	0	0	0.4	93	593	5	0.70	5/8/07
I			First Trust Value Line 100 ETF (FVL)	5.7	**29.5**	12.7	(48.3)	**20.0**	4.8	38.0	(4.5)	(0.4)	89.1	(56.7)	0.1	0.0	**0.94**	1.20	76	221	100	0	0	0	7.9	266	100	12	0.70	6/12/03
I			First Trust Value Line Equity Allc Index (FVI)	2.2	19.9	34.2	**(35.5)**	4.7	—	24.3	5.0	—	104.1	**(48.3)**	1.1	0.5	**0.87**	1.11	7	6	100	0	0	0	6.6	205	151	14	0.70	12/5/06
I			Focus Morningstar Mid Cap ETF (FMM)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	—	—	—	—	—	—	—	—	0.12	3/29/11
I			Guggenheim Insider Sentiment (NFO)	**10.7**	26.4	**47.8**	(37.3)	8.8	—	**43.1**	**13.5**	—	**167.5**	(54.5)	0.6	0.6	1.15	1.47	177	74	100	0	0	0	1.0	65	100	11	0.60	9/21/06
I			Guggenheim Mid-Cap Core (CZA)	**11.0**	23.2	44.0	(36.2)	—	—	36.1	**11.5**	—	127.5	**(46.7)**	0.6	0.2	**0.86**	1.09	16	8	100	0	0	0	4.1	74	101	21	0.60	4/2/07
I			Guggenheim Raymond James SB-1 Eq (RYJ)	7.0	**27.6**	**55.6**	(45.5)	7.4	—	39.1	7.7	5.6	**159.8**	(55.3)	0.0	0.0	1.11	1.41	75	48	100	0	0	0	1.9	48	166	7	0.75	5/19/06
I			Guggenheim Spin-Off (CSD)	7.8	21.9	**64.3**	(55.1)	7.5	—	31.5	6.2	—	**147.9**	(63.0)	0.4	0.7	1.08	1.37	16	3	100	0	0	0	10.6	46	25	55	0.60	12/15/06
I			iShares Morningstar Mid Core Index (JKG)	8.5	26.2	38.6	(38.8)	1.7	14.3	**40.4**	7.0	5.5	135.2	(52.5)	1.4	0.3	1.03	1.31	173	9	100	0	0	0	0.0	47	204	11	0.25	6/28/04
I			iShares Morningstar Mid Growth Index (JKH)	**11.9**	**27.4**	41.6	(46.4)	**19.4**	9.4	**44.3**	4.5	**6.3**	129.7	(54.1)	0.4	0.1	0.98	0.92	209	6	100	0	0	0	0.0	47	176	11	0.30	6/28/04
I			iShares Morningstar Mid Value Index (JKI)	6.2	20.2	35.6	(36.0)	(5.8)	**18.4**	30.5	8.4	3.1	137.7	(54.8)	2.6	0.5	1.06	1.35	116	5	100	0	0	0	0.0	46	174	13	0.30	6/28/04
I			iShares Russell Midcap Growth Index (IWP)	**9.5**	26.1	**46.0**	(44.4)	**11.2**	10.4	**42.9**	6.4	**6.1**	132.9	(52.9)	0.8	0.2	1.00	0.94	3,418	427	100	0	0	0	1.2	29	472	7	0.25	7/17/01
I			iShares Russell Midcap Index (IWR)	8.0	25.2	40.3	(41.4)	5.4	15.0	38.2	6.3	5.2	133.2	(53.6)	1.5	0.3	1.01	0.94	7,075	367	100	0	0	0	1.2	12	791	4	0.20	7/17/01
I			iShares Russell Midcap Value Index (IWS)	6.6	24.4	34.1	(38.3)	(1.6)	**19.9**	33.9	6.2	3.9	133.4	(54.6)	1.9	0.5	1.04	0.97	3,150	682	100	0	0	0	1.1	25	530	8	0.25	7/17/01
I			iShares S&P MidCap 400 Growth Index (IJK)	**10.6**	**30.3**	40.9	(37.6)	**13.3**	5.8	**45.2**	8.6	**8.3**	140.8	**(48.2)**	0.6	0.1	0.99	0.93	3,273	393	100	0	0	0	0.0	41	245	13	0.25	7/24/00
I			iShares S&P MidCap 400 Index (IJH)	8.5	26.4	37.2	(36.2)	7.8	10.1	39.1	7.7	**6.5**	132.2	**(49.2)**	1.1	0.3	0.99	0.92	11,482	912	100	0	0	0	0.0	14	402	7	0.22	5/22/00
I			iShares S&P MidCap 400 Value Index (IJJ)	6.4	22.5	33.5	**(34.9)**	2.4	14.3	33.1	6.6	4.4	123.5	**(50.4)**	1.5	0.4	1.00	0.93	2,292	244	100	0	0	0	0.0	22	291	9	0.28	7/24/00
I			JETS Contrarian Opportunities Index (JCO)	7.6	—	—	—	—	—	38.5	—	—	—	—	0.2	—	**0.83**	1.06	15	3	100	0	0	0	0.9	38	125	11	0.58	4/7/10
			PowerShares Active Alpha Multi-Cap (PQZ)	0.4	10.0	31.1	—	—	—	21.2	(10.2)	—	81.6	—	0.4	—	1.06	1.34	4	1	100	0	0	0	29.0	108	50	25	0.75	4/11/08
I			PowerShares DWA Technical Leaders (PDP)	**11.0**	26.4	27.4	(46.0)	—	—	**42.0**	0.7	—	117.2	(55.5)	0.1	0.1	1.02	0.95	459	142	100	0	0	0	3.9	42	101	25	0.70	3/1/07
	E		PowerShares Dynamic MagniQuant (PIQ)	8.6	20.6	18.8	**(35.1)**	1.7	—	37.7	3.6	—	91.2	**(48.8)**	0.9	0.2	**0.88**	1.12	21	2	100	0	0	0	0.5	93	201	7	0.65	10/12/06
	E		PowerShares Dynamic OTC (PWO)	6.4	23.4	19.7	(36.3)	1.4	6.1	32.5	4.8	1.3	89.0	**(50.2)**	0.2	0.0	**0.84**	1.07	37	2	100	0	0	0	0.4	75	101	32	0.60	5/1/03
I			PowerShares Fundam'l Pure Mid Core (PXMC)	7.6	20.9	29.9	(40.5)	6.3	—	30.1	3.3	—	102.9	(51.6)	0.8	0.3	0.94	1.19	23	2	100	0	0	0	0.3	47	151	17	0.39	12/1/06
I			PowerShares Fundam'l Pure Mid Growth (PXMG)	5.7	**29.6**	23.3	(43.9)	**27.6**	9.4	39.1	1.8	5.0	99.6	**(51.0)**	0.3	0.0	**0.92**	1.17	115	31	100	0	0	0	0.0	49	76	34	0.39	3/3/05
I			PowerShares Fundam'l Pure Mid Value (PXMV)	8.0	14.4	25.9	(37.4)	0.3	14.3	25.6	4.0	1.5	101.4	(54.7)	1.0	0.6	1.03	1.31	33	15	100	0	0	0	0.6	65	76	35	0.39	3/3/05
I			PowerShares Hi-Yield Eq Div Achievers (PEY)	1.7	20.6	3.7	(38.5)	(15.0)	13.8	19.9	5.3	(5.4)	107.9	(64.2)	4.0	1.7	1.14	1.06	206	107	100	0	0	0	0.0	44	51	28	0.60	12/9/04
I			PowerShares Morningstar StockInvestor Cr (PYH)	6.2	10.1	10.4	(43.5)	**14.5**	—	25.3	(8.7)	—	58.8	(54.4)	1.3	0.2	**0.90**	1.14	17	2	100	0	0	0	5.9	91	46	39	0.52	12/1/06
			PowerShares S&P 500 High Beta (SPHB)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	25	100	0	0	0	0.0	—	101	12	0.25	5/5/11
I			PowerShares S&P 500 High Quality (PIV)	8.2	20.6	11.7	(45.9)	**16.4**	4.7	32.9	(4.7)	(1.4)	66.6	(53.9)	1.4	0.1	**0.84**	1.07	120	66	100	0	0	0	0.0	64	127	14	0.50	12/6/05
			PowerShares S&P 500 Low Volatility (SPLV)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	45	102	100	0	0	0	0.0	—	100	13	0.25	5/5/11
I		N	RBS US Mid Cap Trendpilot ETN (TRNM)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	23	5	—	—	—	—	—	—	—	—	1.00	1/25/11
	E		RevenueShares Mid Cap (RWK)	7.6	23.2	**51.9**	—	—	—	38.4	**10.7**	—	**150.0**	—	0.5	—	1.11	1.41	144	51	100	0	0	0	0.0	15	400	17	0.54	2/22/08
	E		RevenueShares Navellier Overall A-100 (RWV)	9.2	21.9	—	—	—	—	**42.9**	—	—	91.5	—	1.0	—	**0.76**	0.96	11	3	100	0	0	0	25.1	182	100	44	0.60	1/23/09
I			Rydex Russell MidCap Equal Weight ETF (EWRM)	**10.0**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	26	22	100	0	0	0	1.4	—	790	4	0.40	12/3/10

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			Rydex S&P Midcap 400 Pure Growth (RFG)	**13.3**	**34.7**	**59.8**	(35.5)	**10.0**	—	**56.4**	**17.2**	**12.7**	**183.4**	**(46.9)**	0.1	0.1	1.06	0.99	678	121	100	0	0	0	0.0	51	106	21	0.35	3/1/06
I			Rydex S&P Midcap 400 Pure Value (RFV)	3.7	22.5	**58.4**	(42.8)	(3.2)	—	31.6	**10.2**	4.3	**201.8**	(63.4)	1.1	0.8	1.46	1.36	53	13	100	0	0	0	0.0	35	97	23	0.35	3/1/06
I			Schwab U.S. Mid-Cap ETF (SCHM)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	75	70	100	0	0	0	0.9	—	491	5	0.13	1/13/11
I			SPDR Dow Jones Mid Cap (EMM)	**9.3**	25.0	44.2	(38.6)	5.3	13.3	39.7	8.9	**6.7**	142.8	(51.8)	1.2	0.6	1.02	1.30	80	6	100	0	0	0	0.9	31	491	5	0.25	11/8/05
I			SPDR S&P 400 Mid Cap Growth ETF (MDYG)	**10.6**	26.7	**55.4**	(41.5)	**10.9**	11.3	**45.0**	**10.1**	**8.7**	**151.7**	(51.5)	0.4	0.2	1.06	1.35	74	9	100	0	0	0	0.0	45	244	13	0.25	11/8/05
I			SPDR S&P 400 Mid Cap Value ETF (MDYV)	6.4	21.7	31.6	**(34.6)**	(1.6)	15.4	30.2	7.2	3.8	128.0	(52.0)	1.9	1.0	0.99	1.26	23	1	100	0	0	0	0.0	50	291	9	0.25	11/8/05
I			SPDR S&P MidCap 400 (MDY)	8.4	26.1	36.8	(36.3)	7.6	10.0	38.8	7.5	**6.3**	131.0	**(49.4)**	0.9	0.5	0.99	0.92	11,095	2,589	100	0	0	0	0.0	15	401	7	0.25	5/4/95
I			Vanguard Extended Market Index ETF (VXF)	7.5	**27.6**	37.7	(38.7)	4.5	14.4	39.5	7.7	5.6	137.9	(52.7)	0.9	0.5	1.04	0.97	1,324	153	100	0	0	0	1.0	10	3,031	4	0.16	12/27/01
I			Vanguard Mid-Cap ETF (VO)	8.1	25.6	40.5	(41.9)	6.1	13.6	38.7	6.4	5.1	133.2	(53.5)	1.1	0.5	1.00	0.94	3,836	228	100	0	0	0	2.3	16	457	5	0.12	1/26/04
I			Vanguard Mid-Cap Growth ETF (VOT)	**9.3**	**29.1**	42.9	(47.0)	**17.4**	—	**45.7**	4.4	—	132.6	(54.4)	0.5	0.2	1.02	0.96	1,273	146	100	0	0	0	3.1	38	245	10	0.12	8/17/06
I			Vanguard Mid-Cap Value ETF (VOE)	6.9	21.8	37.8	(36.6)	(4.3)	—	31.6	7.9	—	133.0	(53.1)	1.8	0.8	1.02	0.95	884	70	100	0	0	0	1.5	37	264	9	0.12	8/17/06
I			Vanguard S&P Mid-Cap 400 Growth Idx ETF (IVOG)	**10.6**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	29	8	100	0	0	0	0.0	—	242	12	0.20	9/7/10
I			Vanguard S&P Mid-Cap 400 Index ETF (IVOO)	8.5	—	—	—	—	—	—	—	—	—	—	—	—	—	—	32	5	100	0	0	0	0.0	—	402	7	0.16	9/7/10
I			Vanguard S&P Mid-Cap 400 Value Idx ETF (IVOV)	6.4	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	1	100	0	0	0	0.0	—	296	9	0.21	9/7/10
I			Wilshire 4500 Completion ETF (WXSP)	7.4	—	—	—	—	—	39.5	—	—	—	—	1.1	—	**0.74**	0.94	6	1	100	0	0	0	1.2	6	1,495	4	0.18	3/9/10
I			WisdomTree MidCap Dividend (DON)	8.6	21.7	32.0	**(32.6)**	(5.5)	—	32.9	9.5	4.5	141.0	(53.5)	2.6	1.3	1.06	0.99	275	40	100	0	0	0	0.0	10	340	10	0.38	6/16/06
I			WisdomTree MidCap Earnings (EZM)	**9.7**	25.5	**49.6**	(35.4)	—	—	38.5	**13.1**	—	**158.4**	**(50.6)**	1.2	0.5	1.05	1.33	132	24	100	0	0	0	0.0	18	614	8	0.38	2/23/07
			Small-Cap Stock Category Average	**7.0**	**26.5**	**35.8**	**(34.8)**	**(2.0)**	**15.8**	**37.3**	**9.6**	**4.5**	**146.4**	**(53.5)**	**0.9**	**—**	**1.00**	**1.06**	**1,080**	**1,732**	**100**	**0**	**0**	**0**	**0.6**	**38**	**700**	**10**	**0.39**	**—**
I		N	ELEMENTS BG Small Cap ETN (BSC)	7.7	19.9	**53.0**	—	—	—	30.5	—	—	151.4	—	0.0	—	1.04	1.49	2	1	—	—	—	—	—	0	—	—	0.75	8/6/08
I			First Trust Small Cap Core AlphaDEX (FYX)	6.6	26.9	37.1	(34.3)	—	—	36.8	10.8	—	149.2	(53.8)	0.3	0.1	1.03	1.47	125	37	100	0	0	0	0.0	97	447	5	0.70	5/8/07
I			First Trust Small Cap Growth AlphaDEX (FYC)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	1	100	0	0	0	0.0	—	199	10	0.70	4/19/11
I			First Trust Small Cap Value AlphaDEX (FYT)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	1	100	0	0	0	0.0	—	247	8	0.70	4/19/11
I			Focus Morningstar Small Cap ETF (FOS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	3	—	—	—	—	—	—	—	—	0.12	3/29/11
I			iShares Morningstar Small Core Index (JKJ)	8.0	27.5	39.4	(36.0)	(5.6)	**20.8**	39.5	9.2	5.0	150.8	(53.6)	1.1	0.2	1.00	1.06	197	18	100	0	0	(0)	0.0	69	245	8	0.25	6/28/04
I			iShares Morningstar Small Growth Index (JKK)	**9.6**	**30.9**	32.6	(40.0)	**10.9**	9.7	**46.1**	8.7	5.9	134.5	(52.7)	0.3	0.1	**0.92**	1.33	143	14	101	0	0	(1)	0.0	64	233	9	0.30	6/28/04
I			iShares Morningstar Small Value Index (JKL)	4.8	25.6	39.9	**(31.7)**	(8.4)	**19.6**	32.3	**13.0**	5.2	**159.7**	(53.0)	2.0	0.5	1.02	1.08	193	10	100	0	0	0	0.0	55	228	9	0.30	6/28/04
I			iShares Russell 2000 Growth Index (IWO)	**8.6**	**29.1**	34.4	(38.4)	**6.9**	13.1	**43.4**	8.4	5.8	136.9	**(52.2)**	0.6	0.2	0.95	1.00	4,168	1,863	100	0	0	(0)	1.1	36	1,165	4	0.25	7/24/00
I			iShares Russell 2000 Index (IWM)	6.2	26.7	27.2	(33.6)	(1.5)	18.2	37.2	7.8	4.1	128.4	**(51.9)**	1.1	0.3	0.95	1.00	16,215	68,325	100	0	0	(0)	1.2	20	1,992	2	0.28	5/22/00
I			iShares Russell 2000 Value Index (IWN)	3.7	24.2	20.5	**(28.7)**	(9.9)	**23.1**	31.1	7.0	2.1	119.2	**(51.7)**	1.7	0.4	0.97	1.03	4,501	2,001	100	0	0	(0)	1.3	32	1,368	4	0.41	7/24/00
I			iShares S&P SmallCap 600 Growth (IJT)	**11.2**	27.8	28.2	(32.9)	**5.5**	10.3	**42.4**	8.9	**6.2**	136.0	**(51.4)**	0.8	0.2	**0.92**	0.97	1,966	289	100	0	0	0	0.0	46	363	10	0.25	7/24/00
I			iShares S&P SmallCap 600 Index (IJR)	7.5	26.2	25.5	**(31.1)**	(0.5)	14.9	36.8	8.0	4.5	127.3	**(51.3)**	1.0	0.3	**0.94**	0.99	7,282	1,767	100	0	0	(0)	0.0	21	600	6	0.20	5/22/00
I			iShares S&P SmallCap 600 Value Index (IJS)	3.9	24.5	22.7	**(29.5)**	(5.7)	19.3	31.4	7.0	2.8	118.8	**(51.3)**	1.2	0.3	0.97	1.03	1,828	132	100	0	0	(0)	0.0	31	436	8	0.25	7/24/00
I			PowerShares FTSE RAFI US 1500 Sm-Mid (PRFZ)	5.5	**29.1**	**56.3**	(38.5)	(1.1)	—	37.1	**13.8**	—	**184.9**	(55.7)	0.8	0.3	1.12	1.18	390	43	100	0	0	0	3.1	19	1,488	2	0.39	9/20/06
I			PowerShares Fundam'l Pure Small Core (PXSC)	8.1	21.8	17.8	(34.8)	(4.0)	—	36.2	3.1	—	108.7	(52.5)	0.4	0.2	**0.92**	1.32	17	4	100	0	0	0	0.0	68	201	14	0.39	12/1/06
I			PowerShares Fundam'l Pure Small Grow (PXSG)	**11.9**	27.1	18.1	(38.3)	(1.0)	5.5	**46.9**	6.2	1.5	113.6	(52.4)	0.0	0.1	**0.85**	1.22	53	307	100	0	0	0	0.0	57	101	27	0.39	3/3/05
I			PowerShares Fundam'l Pure Small Value (PXSV)	**9.1**	18.8	20.4	**(32.1)**	(8.3)	17.4	34.3	5.3	1.6	110.7	(52.7)	1.2	0.4	**0.93**	1.34	67	27	100	0	0	0	0.0	90	101	26	0.39	3/3/05
	E		RevenueShares Small Cap (RWJ)	6.3	25.6	**48.2**	—	—	—	36.2	**13.8**	—	**169.5**	—	0.4	—	1.14	1.64	131	24	100	0	0	0	0.2	16	600	15	0.54	2/22/08
I			Russell 2000 High Beta ETF (SHBT)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	100	0	0	0	0.0	—	128	21	0.69	5/25/11
I			Russell 2000 High Momentum ETF (SHMO)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	4	100	0	0	0	1.5	—	398	16	0.69	5/25/11
I			Russell 2000 High Volatility ETF (SHVY)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	15	0	100	0	0	0	3.3	—	401	14	0.69	5/25/11
I			Russell 2000 Low Beta ETF (SLBT)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	100	0	0	0	0.5	—	356	14	0.69	5/25/11
I			Russell 2000 Low Volatility ETF (SLVY)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	100	0	0	0	0.0	—	192	21	0.69	5/25/11
I			Rydex Russell 2000 Equal Weight ETF (EWRS)	5.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	15	7	99	0	0	1	1.8	—	1,946	3	0.40	12/3/10
I			Rydex S&P SmallCap 600 Pure Growth (RZG)	**10.9**	**28.2**	37.6	(33.0)	1.3	—	**43.1**	**13.5**	**6.8**	**159.0**	(52.9)	0.2	0.1	1.01	1.46	35	11	100	0	0	0	0.0	55	156	13	0.35	3/1/06
I			Rydex S&P SmallCap 600 Pure Value (RZV)	1.2	28.1	**67.0**	(42.4)	(18.8)	—	30.8	**13.7**	2.3	**250.0**	(67.0)	0.5	0.5	1.68	1.77	79	17	100	0	0	0	0.5	62	152	18	0.35	3/1/06
I			Schwab U.S. Small-Cap ETF (SCHA)	7.6	**28.3**	—	—	—	—	39.7	—	—	—	—	1.1	—	**0.69**	0.73	519	236	100	0	0	0	0.6	8	1,735	3	0.13	11/3/09
I			SPDR S&P 600 Small Cap ETF (SLY)	7.5	27.4	41.2	(37.5)	**1.7**	16.6	38.4	10.0	**5.9**	147.5	(53.4)	1.0	0.6	0.98	1.40	78	4	100	0	0	0	0.0	20	601	6	0.20	11/8/05
I			SPDR S&P 600 Small Cap Growth ETF (SLYG)	**11.2**	**30.2**	**46.8**	(40.9)	**7.8**	13.4	**47.1**	10.7	**7.6**	**159.8**	(54.0)	0.5	0.2	1.01	1.06	187	14	100	0	0	0	0.0	34	364	10	0.25	9/25/00
I			SPDR S&P 600 Small Cap Value ETF (SLYV)	3.9	24.2	36.6	(33.5)	(4.3)	**19.7**	29.7	9.6	4.3	136.1	(52.5)	1.6	0.9	0.97	1.38	125	11	100	0	0	0	0.0	35	437	8	0.25	9/25/00
	E	N	UBS E-TRACS 2x Wells Fargo Bus Dv Cm ETN (BDCL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	50	—	—	—	—	—	—	—	—	0.85	5/24/11
I		N	UBS E-TRACS Wells Fargo Bus Dev Comp ETN (BDCS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	5	—	—	—	—	—	—	—	—	0.85	4/27/11
I			Vanguard Russell 2000 Growth Index ETF (VTWG)	8.5	—	—	—	—	—	—	—	—	—	—	—	—	—	—	20	6	100	0	0	0	0.9	—	1,272	6	0.20	9/20/10
I			Vanguard Russell 2000 Index ETF (VTWO)	6.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	31	38	99	0	0	1	0.9	—	1,969	3	0.19	9/20/10
I			Vanguard Russell 2000 Value Index ETF (VTWV)	3.7	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	2	100	0	0	0	0.9	—	1,299	5	0.27	9/20/10
I			Vanguard S&P Small-Cap 600 Gr Idx ETF (VIOG)	**11.2**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	17	2	100	0	0	0	0.0	—	359	10	0.20	9/7/10
I			Vanguard S&P Small-Cap 600 Index ETF (VIOO)	7.5	—	—	—	—	—	—	—	—	—	—	—	—	—	—	13	4	100	0	0	0	0.0	—	601	6	0.15	9/7/10
I			Vanguard S&P Small-Cap 600 Value Idx ETF (VIOV)	3.9	—	—	—	—	—	—	—	—	—	—	—	—	—	—	15	3	100	0	0	0	0.0	—	436	8	0.20	9/7/10

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			Vanguard Small Cap ETF (VB)	7.6	27.9	36.3	(36.1)	1.3	15.7	39.5	9.3	5.6	147.2	(53.2)	1.1	0.5	0.97	1.03	4,449	463	100	0	0	0	1.6	12	1,720	3	0.17	1/26/04
I			Vanguard Small Cap Growth ETF (VBK)	**10.2**	**30.9**	**42.0**	(40.0)	**9.7**	12.0	**46.6**	9.5	**7.4**	155.8	(53.4)	0.4	0.2	0.98	1.03	2,225	258	100	0	0	0	2.1	34	985	5	0.12	1/26/04
I			Vanguard Small Cap Value ETF (VBR)	5.0	25.0	30.6	(32.1)	(7.0)	19.3	32.5	8.9	3.6	138.7	(53.2)	1.8	0.5	0.99	1.04	1,994	142	100	0	0	0	1.1	25	983	4	0.23	1/26/04
I			WisdomTree SmallCap Dividend (DES)	2.4	26.6	21.2	**(27.6)**	(13.0)	—	25.9	9.5	2.2	139.6	(55.4)	3.5	1.5	1.04	1.10	240	47	100	0	0	0	0.0	11	582	9	0.38	6/16/06
I			WisdomTree SmallCap Earnings (EES)	5.8	26.3	**48.9**	(32.1)	—	—	35.0	**15.6**	—	**173.7**	(53.7)	1.2	0.4	1.08	1.55	142	16	100	0	0	0	0.3	19	894	8	0.38	2/23/07
			Micro-Cap Stock Category Average	**1.5**	**25.5**	**18.8**	**(38.6)**	**(11.1)**	**16.1**	**33.2**	**2.2**	**(1.4)**	**114.7**	**(58.8)**	**0.5**	**0.4**	**1.00**	**1.07**	**192**	**54**	**100**	**0**	**0**	**0**	**2.7**	**93**	**712**	**6**	**0.60**	**—**
I			First Trust Dow Jones Select MicroCp Idx (FDM)	**3.4**	25.7	20.9	**(33.3)**	**(6.0)**	15.7	33.7	**6.1**	**1.5**	**126.0**	**(55.2)**	0.5	0.3	**0.99**	1.06	133	45	100	0	0	0	1.1	86	202	11	0.60	9/27/05
I			iShares Russell Microcap Index (IWC)	2.8	**28.8**	**24.8**	(39.6)	(8.8)	14.7	32.2	5.9	(0.2)	125.4	(57.5)	0.8	0.2	**0.99**	1.05	498	137	100	0	0	(0)	1.7	35	1,420	2	0.71	8/12/05
I			PowerShares Zacks Micro Cap (PZI)	(0.7)	23.1	11.5	(41.2)	(13.7)	**17.9**	30.5	(1.6)	(5.5)	95.9	(61.5)	0.4	0.4	1.04	1.51	90	21	100	0	0	0	7.4	61	404	4	0.74	8/18/05
I			Wilshire Micro-Cap ETF (WMCR)	0.7	24.2	18.0	(40.2)	(16.1)	—	**36.4**	(1.4)	—	111.3	(60.8)	0.3	0.6	**0.99**	1.44	48	14	100	0	0	0	0.9	191	822	8	0.50	9/21/06
			Preferred Stock Category Average	**5.1**	**14.3**	**33.1**	**(25.8)**	**(16.0)**	**—**	**16.0**	**6.3**	**—**	**148.5**	**(58.3)**	**6.9**	**2.7**	**1.00**	**0.99**	**2,838**	**593**	**5**	**3**	**91**	**1**	**4.9**	**23**	**131**	**32**	**0.52**	**—**
I			iShares S&P U.S. Preferred Stock Index (PFF)	4.8	14.0	39.3	**(23.2)**	—	—	15.3	**8.7**	—	146.5	**(54.3)**	7.2	2.3	1.18	1.17	7,998	1,334	4	3	92	1	4.3	33	243	18	0.48	3/26/07
I			PowerShares Financial Preferred (PGF)	**5.7**	**16.6**	**40.7**	(28.4)	**(16.0)**	—	**19.8**	7.9	—	**192.3**	(62.3)	7.0	3.1	1.46	1.44	1,789	618	8	1	88	2	9.2	26	43	55	0.65	12/1/06
I			PowerShares Preferred (PGX)	4.7	12.2	19.4	—	—	—	13.3	2.3	—	106.8	—	6.7	—	1.09	1.08	1,448	401	2	6	92	1	1.6	12	80	40	0.50	1/31/08
I			SPDR Wells Fargo Preferred Stock (PSK)	5.1	14.4	—	—	—	—	15.7	—	—	—	—	6.7	—	**0.27**	0.36	119	20	4	4	91	1	4.4	22	157	16	0.45	9/16/09
			Ultra Market (Long) Category Average	**11.9**	**40.9**	**55.8**	**(67.7)**	**11.2**	**—**	**89.8**	**(0.1)**	**1.2**	**358.5**	**(81.9)**	**0.1**	**0.2**	**1.00**	**1.86**	**146**	**1,015**	**227**	**4**	**6**	**(136)**	**28.4**	**58**	**696**	**215**	**0.91**	**—**
	E	N	Barclays Long B Leveraged S&P 500 TR ETN (BXUB)	13.8	42.9	—	—	—	—	104.8	—	—	—	—	0.0	—	0.92	2.33	22	18	—	—	—	—	—	0	—	—	0.75	11/17/09
	E	N	Barclays Long C Leveraged S&P 500 TR ETN (BXUC)	10.4	29.1	—	—	—	—	65.0	—	—	—	—	0.0	—	**0.61**	1.55	25	38	—	—	—	—	—	0	—	—	0.75	11/17/09
	E		Direxion Daily Agribusiness Bull 3X Shrs (COWL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	8	—	—	—	—	—	—	—	—	0.95	5/25/11
	E		Direxion Daily Basic Matls Bull 3X Shrs (MATL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	7	4	—	—	—	—	—	—	—	—	0.95	6/15/11
	E		Direxion Daily China Bull 3X Shares (YINN)	6.3	22.2	—	—	—	—	59.4	—	—	—	—	0.0	—	1.12	2.83	63	83	312	0	0	(212)	312.3	131	53	342	1.02	12/3/09
	E		Direxion Daily Gold Miners Bull 2X Shrs (NUGT)	(24.5)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	31	187	65	0	144	(109)	56.5	—	5	244	0.95	12/8/10
	E		Direxion Daily Healthcare Bull 3X Shares (CURE)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	2	—	—	—	—	—	—	—	—	0.95	6/15/11
	E		Direxion Daily Large Cap Bull 3X Shares (BGU)	**15.8**	39.0	63.8	—	—	—	**111.0**	—	—	**462.9**	—	0.1	—	1.09	2.02	264	1,269	308	0	0	(208)	0.0	116	374	385	1.18	11/5/08
	E		Direxion Daily Mid Cap Bull 3X Shares (MWJ)	15.0	**70.7**	—	—	—	—	**127.7**	—	—	**722.5**	—	0.1	—	1.19	3.01	57	91	300	6	0	(207)	6.5	153	369	357	1.47	1/8/09
	E		Direxion Daily Nat Gas Rltd Bull 2X Shrs (GASL)	**18.6**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	4	—	—	—	—	—	30	—	—	1.02	7/14/10
	E		Direxion Daily Russia Bull 3X Shares (RUSL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	4	—	—	—	—	—	—	—	—	0.95	5/25/11
	E		Direxion Daily Small Cap Bull 3X Shares (TNA)	13.1	**68.4**	39.4	—	—	—	**124.6**	—	—	**605.0**	—	0.0	—	1.39	2.58	766	10,949	292	0	0	(192)	0.1	165	668	363	1.03	11/5/08
	E	N	iPath Long Enhanced MSCI EAFE ETN (MFLA)	8.5	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	1	—	—	—	—	—	—	—	—	0.80	11/29/10
	E	N	iPath Long Enhanced MSCI Emerg Mkts ETN (EMLB)	0.9	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	—	—	—	—	—	—	—	—	0.80	11/29/10
	E	N	iPath Long Extended Russell 1000 TR ETN (ROLA)	**16.2**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	1	—	—	—	—	—	—	—	—	0.50	11/29/10
	E	N	iPath Long Extended Russell 2000 TR ETN (RTLA)	15.4	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	6	—	—	—	—	—	—	—	—	0.50	11/29/10
	E	N	iPath Long Extended S&P 500 TR ETN (SFLA)	15.3	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	17	—	—	—	—	—	—	—	—	0.35	11/29/10
	E		ProShares Ultra Dow30 (DDM)	**16.2**	25.0	39.6	**(61.7)**	8.6	—	64.8	**2.6**	0.8	233.7	**(77.7)**	0.4	0.5	**0.77**	1.43	331	1,188	200	0	0	(100)	15.3	30	33	174	0.95	6/19/06
	E		ProShares Ultra MidCap400 (MVV)	**15.7**	**51.4**	**67.5**	(67.9)	6.3	—	86.2	2.2	1.4	363.6	(80.7)	0.0	0.2	1.00	2.53	127	181	200	0	0	(100)	8.1	51	412	164	0.95	6/19/06
	E		ProShares Ultra QQQ (QLD)	8.7	37.0	**119.1**	(72.7)	**28.5**	—	74.6	**6.5**	**6.6**	320.7	**(80.6)**	0.0	0.0	0.96	1.79	783	3,798	200	0	0	(100)	20.4	32	104	171	0.95	6/19/06
	E		ProShares Ultra Russell MidCap Growth (UKW)	**17.8**	**50.9**	**92.4**	(75.6)	—	—	96.5	0.3	—	**373.4**	(83.3)	0.0	0.1	1.02	2.57	17	6	200	0	0	(100)	0.7	48	486	149	0.95	2/20/07
	E		ProShares Ultra Russell MidCap Value (UVU)	11.8	46.2	57.5	(70.0)	—	—	72.8	(1.3)	—	362.8	(84.6)	0.1	0.4	1.05	2.66	9	6	200	0	0	(100)	0.5	45	544	151	0.95	2/20/07
	E		ProShares Ultra Russell1000 Growth (UKF)	12.3	30.6	**74.4**	(68.5)	—	—	76.2	0.5	—	257.3	**(78.4)**	0.1	0.2	**0.86**	2.17	17	3	200	0	0	(100)	0.3	53	607	155	0.95	2/20/07
	E		ProShares Ultra Russell1000 Value (UVG)	10.4	27.0	28.1	(68.5)	—	—	60.6	(7.5)	—	237.2	(84.3)	0.6	0.5	0.91	2.29	7	4	200	0	0	(100)	0.4	68	675	154	0.95	2/20/07
	E		ProShares Ultra Russell2000 (UWM)	10.5	50.3	40.4	(66.2)	—	—	79.4	0.2	—	333.8	(83.2)	0.0	0.1	1.09	2.01	227	2,127	200	0	0	(100)	19.8	98	2,031	149	0.95	1/23/07
	E		ProShares Ultra Russell2000 Growth (UKK)	15.1	**55.3**	60.4	(70.4)	—	—	94.5	**2.6**	—	371.5	(83.0)	0.0	0.0	1.08	2.74	25	20	200	0	0	(100)	0.5	60	1,285	148	0.95	2/20/07
	E		ProShares Ultra Russell2000 Value (UVT)	5.3	43.6	23.8	**(61.2)**	—	—	63.5	(2.1)	—	291.7	(83.2)	0.3	0.3	1.11	2.79	18	7	200	0	0	(100)	0.7	70	1,395	150	0.95	2/20/07
	E		ProShares Ultra Russell3000 (UWC)	11.3	30.1	—	—	—	—	68.9	—	—	—	—	0.1	—	**0.63**	1.59	9	1	200	0	0	(100)	0.3	8	2,996	155	0.95	6/30/09
	E		ProShares Ultra S&P500 (SSO)	10.7	26.5	46.1	(67.8)	1.6	—	65.1	(3.9)	(3.9)	233.9	(81.3)	0.6	0.4	**0.86**	1.59	1,683	14,289	185	0	0	(85)	0.1	57	509	159	0.92	6/19/06
	E		ProShares Ultra SmallCap600 (SAA)	13.2	48.8	37.7	**(62.2)**	—	—	78.1	2.1	—	330.9	(82.1)	0.0	0.1	1.07	2.71	47	30	200	0	0	(100)	0.0	48	610	150	0.95	1/23/07
	E		ProShares UltraPro Dow30 (UDOW)	**24.2**	—	—	—	—	—	106.8	—	—	—	—	0.3	—	0.90	2.28	45	63	300	0	0	(200)	26.3	44	33	266	0.95	2/9/10
	E		ProShares UltraPro MidCap400 (UMDD)	**22.4**	—	—	—	—	—	**143.8**	—	—	—	—	0.0	—	1.12	2.82	34	31	300	0	0	(200)	27.6	55	407	250	0.95	2/9/10
	E		ProShares UltraPro QQQ (TQQQ)	11.5	—	—	—	—	—	**123.0**	—	—	—	—	0.0	—	1.19	3.01	144	377	300	0	0	(200)	33.1	55	103	264	0.95	2/9/10
	E		ProShares UltraPro Russell2000 (URTY)	13.4	—	—	—	—	—	**126.1**	—	—	—	—	0.0	—	1.30	3.28	67	178	300	0	0	(200)	34.3	3	2,000	234	0.95	2/9/10
	E		ProShares UltraPro S&P500 (UPRO)	15.2	35.8	—	—	—	—	106.3	—	—	—	—	0.1	—	0.93	1.72	291	1,455	260	0	0	(160)	0.1	69	508	285	0.95	6/23/09
	E		Rydex 2x S&P 500 (RSU)	10.9	27.0	46.3	(67.6)	—	—	65.7	(3.7)	—	235.7	—	0.9	0.4	**0.86**	2.17	91	86	115	83	0	(98)	117.6	23	505	129	0.70	11/5/07
			Long-Short Category Average	**0.5**	**5.2**	**25.1**	**(29.6)**	**—**	**—**	**14.8**	**0.2**	**—**	**51.2**	**(36.7)**	**0.3**	**0.7**	**1.00**	**0.6**	**40**	**13**	**10**	**3**	**33**	**53**	**(21.5)**	**142**	**99**	**210**	**0.79**	**—**
	E	N	Credit Suisse 2X Merger Arbi Lqd Idx ETN (CSMB)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	33	4	—	—	—	—	—	—	—	—	0.55	3/7/11
I		N	Credit Suisse Long/Short Liquid Idx ETN (CSLS)	**4.7**	—	—	—	—	—	15.4	—	—	—	—	0.0	—	0.78	0.44	33	8	—	—	—	—	—	—	—	—	0.45	2/22/10
I		N	Credit Suisse Merger Arbi Liquid Idx ETN (CSMA)	4.0	—	—	—	—	—	—	—	—	—	—	—	—	—	—	92	44	—	—	—	—	—	—	—	—	0.55	10/1/10

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
	E		FactorShares 2X: Gold Bull/S&P500 Bear (FSG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	13	(200)	8	199	93	(191.5)	—	3	406	0.75	2/24/11
	E		FactorShares 2X: Oil Bull/S&P500 Bear (FOL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	8	(168)	0	167	101	(167.6)	—	3	334	0.75	2/24/11
	E		FactorShares 2X: S&P500 Bull/TBond Bear (FSE)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	6	199	(200)	0	101	(0.8)	—	3	399	0.75	2/24/11
	E		FactorShares 2X: S&P500 Bull/USD Bear (FSU)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	2	216	1	0	(118)	217.9	—	3	218	0.75	2/24/11
	E		FactorShares 2X: TBond Bull/S&P500 Bear (FSA)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	2	(201)	199	0	102	(2.1)	—	4	400	0.75	2/24/11
I		N	iPath CBOE S&P 500 BuyWrite Index ETN (BWV)	2.1	5.2	**25.5**	**(29.5)**	—	—	**19.1**	**0.5**	—	**52.1**	**(36.7)**	0.0	0.0	1.51	0.84	17	4	—	—	—	—	—	0	—	—	0.75	5/22/07
I			IQ Merger Arbitrage ETF (MNA)	1.0	(0.4)	—	—	—	—	1.5	—	—	—	—	0.0	—	**0.50**	0.28	21	7	65	0	0	35	(6.8)	365	42	93	0.77	11/17/09
			iShares Diversified Alternatives Trust (ALT)	2.6	1.8	—	—	—	—	4.1	—	—	—	—	0.0	—	**0.37**	0.20	129	14	1	28	0	71	29.1	—	34	101	0.95	10/6/09
			Mars Hill Global Relative Value ETF (GRV)	(17.9)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	9	11	(4)	0	4	101	(27.3)	—	18	127	1.49	7/8/10
I			PowerShares S&P 500 BuyWrite (PBP)	2.0	4.8	24.8	(29.7)	—	—	18.5	0.0	—	50.2	—	1.3	1.3	1.50	0.83	113	41	101	0	(1)	0	0.1	61	500	19	0.75	12/20/07
I			ProShares Credit Suisse 130/30 (CSM)	**7.0**	**14.2**	—	—	—	—	**30.0**	—	—	—	—	0.6	—	1.37	0.76	118	15	100	0	0	(0)	2.4	—	250	76	0.95	7/13/09
I			ProShares RAFI Long/Short (RALS)	(1.1)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	18	8	(1)	0	0	101	(89.5)	—	231	134	0.95	12/9/10
			Contra Stock Market Category Average	**(15.7)**	**(38.9)**	**(56.1)**	**45.1**	**(7.7)**	**—**	**(49.1)**	**(31.3)**	**(8.7)**	**(81.3)**	**107.7**	**0.0**	**3.7**	**1.00**	**1.56**	**133**	**1,322**	**(204)**	**(10)**	**(3)**	**316**	**(204.9)**	**12**	**3**	**252**	**0.93**	**—**
			Active Bear ETF (HDGE)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	50	71	(192)	0	0	292	(39.2)	—	2	79	1.85	1/26/11
	E	N	Barclays Short B Lvgd Inv S&P 500 TR ETN (BXDB)	**(8.7)**	**(15.8)**	—	—	—	—	**(27.8)**	—	—	—	—	0.0	—	**0.40**	0.84	5	18	—	—	—	—	—	0	—	—	0.40	11/17/09
	E	N	Barclays Short C Lvgd Inv S&P 500 TR ETN (BXDC)	(21.4)	(31.6)	—	—	—	—	(52.5)	—	—	—	—	0.0	—	0.87	1.85	2	18	—	—	—	—	—	0	—	—	0.40	11/17/09
I			Direxion Daily 20+ Year Treasury Bear 1X (TYBS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	2	0	(91)	(0)	191	(5.5)	—	4	198	0.65	3/23/11
I			Direxion Daily 7-10 Yr Treasury Bear 1X (TYNS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	2	0	(97)	0	197	(97.0)	—	4	197	0.65	3/23/11
	E		Direxion Daily Agribusiness Bear 3X Shrs (COWS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	1	—	—	—	—	—	—	—	—	0.95	5/25/11
	E		Direxion Daily Basic Matls Bear 3X Shrs (MATS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	1	—	—	—	—	—	—	—	—	0.95	6/15/11
	E		Direxion Daily Dev Mkts Bear 3X Shrs (DPK)	(24.1)	(46.2)	(74.4)	—	—	—	(67.4)	—	—	(94.5)	—	0.0	—	1.56	3.31	14	45	(262)	0	0	362	(262.2)	0	5	362	1.15	12/17/08
	E		Direxion Daily Energy Bear 3X Shares (ERY)	(35.9)	(60.0)	(69.6)	—	—	—	(78.3)	—	—	(94.8)	—	0.0	—	1.36	2.88	71	3,536	(262)	0	0	362	(262.5)	0	4	362	1.18	11/6/08
	E		Direxion Daily Financial Bear 3X Shares (FAZ)	**(5.5)**	(51.4)	(94.5)	—	—	—	(48.8)	—	—	(98.7)	—	0.0	—	1.98	3.08	669	11,722	(326)	0	0	426	(326.2)	0	5	420	1.15	11/6/08
	E		Direxion Daily Gold Miners Bear 2X Shrs (DUST)	**12.2**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	9	107	0	0	(186)	286	0.0	—	4	286	0.95	12/8/10
	E		Direxion Daily Healthcare Bear 3X Shares (SICK)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	0	—	—	—	—	—	—	—	—	0.95	6/15/11
	E		Direxion Daily Large Cap Bear 3X Shares (BGZ)	(21.6)	(48.5)	(70.6)	—	—	—	(62.2)	—	—	(92.9)	—	0.0	—	1.24	1.93	184	2,475	(263)	0	0	363	(262.6)	0	5	357	1.02	11/5/08
	E		Direxion Daily Mid Cap Bear 3X Shares (MWN)	(26.4)	(62.0)	—	—	—	—	(68.5)	—	—	(96.5)	—	0.0	—	1.29	2.73	11	43	(231)	0	0	331	(231.4)	0	5	331	1.17	1/8/09
	E		Direxion Daily Nat Gas Rltd Bear 2X Shrs (GASX)	(25.1)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	9	0	0	(143)	243	0.0	—	4	243	1.01	7/14/10
	E		Direxion Daily Real Estate Bear 3X Shrs (DRV)	(32.5)	(71.8)	—	—	—	—	(68.8)	—	—	—	—	0.0	—	1.18	2.50	36	736	(124)	(121)	0	346	(245.7)	0	5	342	1.16	7/16/09
	E		Direxion Daily Retail Bear 2X Shares (RETS)	(9.8)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	5	—	—	—	—	—	—	—	—	1.10	7/14/10
	E		Direxion Daily Semicondct Bear 3X Shares (SOXS)	(17.9)	—	—	—	—	—	(65.0)	—	—	—	—	0.0	—	1.57	3.32	13	136	(1,851)	0	165	1,786	######	0	5	2,645	1.13	3/11/10
	E		Direxion Daily Small Cap Bear 3X Shares (TZA)	(26.2)	(68.0)	(79.1)	—	—	—	(71.8)	—	—	(97.3)	—	0.0	—	1.61	2.51	612	19,027	(271)	0	0	371	(271.4)	0	5	365	1.15	11/5/08
	E		Direxion Daily Technology Bear 3X Shares (TYP)	(11.2)	(45.3)	(86.5)	—	—	—	(58.2)	—	—	(94.2)	—	0.0	—	1.32	2.79	42	389	(234)	0	0	334	(233.5)	0	5	324	1.14	12/17/08
I			Direxion Daily Tot Bd Mkt Bear 1X Shares (SAGG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	13	0	(92)	(0)	192	(5.5)	—	2	198	0.65	3/23/11
	E		Direxion Daily Total Mkt Bear 1X Shares (TOTS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	1	—	—	—	—	—	—	—	—	0.65	6/15/11
	E	N	iPath Short Enhanced MSCI EAFE ETN (MFSA)	(15.1)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	2	—	—	—	—	—	—	—	—	0.80	11/29/10
	E	N	iPath Short Enhanced MSCI Emerg Mkts ETN (EMSA)	**(5.5)**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	2	—	—	—	—	—	—	—	—	0.80	11/29/10
	E	N	iPath Short Extended Russell 1000 TR ETN (ROSA)	(26.9)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	2	—	—	—	—	—	—	—	—	0.50	11/29/10
	E	N	iPath Short Extended Russell 2000 TR ETN (RTSA)	(29.4)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	29	—	—	—	—	—	—	—	—	0.50	11/29/10
	E	N	iPath Short Extended S&P 500 TR ETN (SFSA)	(24.4)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	43	—	—	—	—	—	—	—	—	0.35	11/29/10
	E	N	PowerShares DB 3x Shrt US Dollar Fut ETN (UDNT)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	4	—	—	—	—	—	—	—	—	0.95	5/23/11
	E		ProShares Short Basic Materials (SBM)	**(5.6)**	—	—	—	—	—	**(37.4)**	—	—	—	—	0.0	—	**0.47**	1.00	5	7	(100)	0	0	200	(100.0)	—	2	100	0.95	3/16/10
	E		ProShares Short Dow30 (DOG)	**(9.0)**	**(15.3)**	**(23.7)**	31.3	(1.5)	—	**(25.2)**	**(12.6)**	(6.8)	**(52.5)**	67.4	0.0	1.4	**0.42**	0.65	236	678	(100)	0	0	200	(100.0)	—	3	100	0.95	6/19/06
	E		ProShares Short Financials (SEF)	**(0.7)**	**(17.4)**	**(41.3)**	—	—	—	**(17.7)**	(21.5)	—	**(66.8)**	—	0.0	—	**0.76**	1.61	112	140	(100)	0	0	200	(100.1)	—	2	100	0.95	6/10/08
	E		ProShares Short KBW Regional Banking (KRS)	**0.1**	—	—	—	—	—	**(17.4)**	—	—	—	—	0.0	—	**0.57**	1.20	23	19	(100)	0	0	200	(100.1)	—	2	100	0.95	4/20/10
	E		ProShares Short MidCap400 (MYY)	**(9.3)**	**(25.1)**	**(35.1)**	34.2	**(1.2)**	—	**(30.9)**	**(17.1)**	(10.5)	**(63.0)**	65.3	0.0	1.7	**0.57**	1.20	81	167	(100)	0	0	200	(100.0)	—	3	100	0.95	6/19/06
	E		ProShares Short Oil & Gas (DDG)	(12.6)	**(21.4)**	**(24.7)**	—	—	—	**(37.7)**	**(11.2)**	—	**(56.2)**	—	0.0	—	**0.55**	1.17	16	25	(100)	0	0	200	(100.0)	—	2	100	0.95	6/10/08
	E		ProShares Short QQQ (PSQ)	**(6.6)**	**(20.6)**	**(40.3)**	46.9	(11.3)	—	**(28.4)**	**(16.5)**	(11.8)	**(59.1)**	66.8	0.0	0.7	**0.52**	0.81	323	888	(100)	0	0	200	(100.0)	—	3	100	0.95	6/19/06
	E		ProShares Short Real Estate (REK)	(10.7)	—	—	—	—	—	**(28.6)**	—	—	—	—	0.0	—	**0.33**	0.71	23	56	(100)	0	0	200	(100.0)	—	2	100	0.95	3/16/10
	E		ProShares Short Russell2000 (RWM)	**(8.3)**	**(27.2)**	**(32.3)**	24.4	—	—	**(31.6)**	**(19.7)**	—	**(64.6)**	65.6	0.0	3.3	**0.61**	0.95	450	1,404	(100)	0	0	200	(100.0)	—	3	100	0.95	1/23/07
	E		ProShares Short S&P500 (SH)	**(6.8)**	**(16.5)**	**(27.1)**	39.4	**1.3**	—	**(25.6)**	**(11.4)**	**(5.8)**	**(53.6)**	76.0	0.0	1.8	**0.47**	0.73	1,777	3,082	(100)	0	0	200	(100.0)	—	3	100	0.92	6/19/06
	E		ProShares Short SmallCap600 (SBB)	**(9.0)**	**(26.2)**	**(30.7)**	24.7	—	—	**(30.8)**	**(18.4)**	—	**(63.8)**	71.8	0.0	4.5	**0.61**	1.30	57	57	(100)	0	0	200	(100.0)	45	2	100	0.95	1/23/07
	E		ProShares UltraPro Short Dow30 (SDOW)	(25.4)	—	—	—	—	—	(59.5)	—	—	—	—	0.0	—	0.96	2.05	36	486	(300)	0	0	400	(300.2)	—	3	300	0.95	2/9/10
	E		ProShares UltraPro Short MidCap400 (SMDD)	(27.5)	—	—	—	—	—	(69.4)	—	—	—	—	0.0	—	1.13	2.40	13	63	(300)	0	0	400	(299.9)	—	3	300	0.95	2/9/10
	E		ProShares UltraPro Short QQQ (SQQQ)	(20.6)	—	—	—	—	—	(65.5)	—	—	—	—	0.0	—	1.17	2.48	97	964	(300)	0	0	400	(300.1)	—	3	300	0.95	2/9/10
	E		ProShares UltraPro Short Russell2000 (SRTY)	(26.1)	—	—	—	—	—	(71.6)	—	—	—	—	0.0	—	1.31	2.78	61	821	(300)	0	0	400	(300.0)	—	3	300	0.95	2/9/10
	E		ProShares UltraPro Short S&P500 (SPXU)	(20.3)	(46.4)	—	—	—	—	(60.6)	—	—	—	—	0.0	—	0.99	1.54	290	6,283	(285)	0	0	385	(285.3)	—	3	315	0.95	6/23/09

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
	E		ProShares UltraShort Basic Materials (SMN)	(12.3)	(54.7)	(78.1)	60.6	—	—	(62.4)	(42.0)	—	(93.6)	103.0	0.0	5.0	1.43	3.04	133	1,249	(200)	0	0	300	(200.1)	—	2	200	0.95	1/30/07
	E		ProShares UltraShort Consumer Goods (SZK)	(16.6)	(35.0)	(42.8)	47.7	—	—	(46.0)	(29.6)	—	(76.5)	106.2	0.0	2.5	**0.76**	1.61	7	11	(200)	0	0	300	(200.1)	—	2	200	0.95	1/30/07
	E		ProShares UltraShort Consumer Services (SCC)	(18.2)	(42.0)	(55.6)	38.6	—	—	(51.6)	(37.6)	—	(83.5)	111.9	0.0	3.4	0.94	1.99	13	41	(200)	0	0	300	(200.1)	69	2	200	0.95	1/30/07
	E		ProShares UltraShort Dow30 (DXD)	(17.4)	**(29.6)**	(44.9)	47.3	(8.9)	—	(44.6)	(28.6)	—	(78.7)	132.8	0.0	3.1	0.80	1.25	341	2,692	(200)	0	0	300	(10.1)	—	3	200	0.95	7/11/06
	E		ProShares UltraShort Financials (SKF)	**(2.2)**	(35.3)	(76.6)	4.3	—	—	**(34.3)**	(53.9)	—	(92.0)	121.4	0.0	0.1	1.42	2.21	331	2,099	(200)	0	0	300	(200.2)	—	2	200	0.95	1/30/07
	E		ProShares UltraShort Health Care (RXD)	(24.8)	**(15.1)**	**(40.8)**	34.3	—	—	(43.5)	(26.7)	—	**(69.5)**	77.7	0.0	4.2	0.78	1.66	3	8	(200)	0	0	300	(200.0)	—	2	200	0.95	1/30/07
	E		ProShares UltraShort Industrials (SIJ)	(18.5)	(46.2)	(55.5)	**80.2**	—	—	(54.0)	(33.6)	—	(88.7)	**222.3**	0.0	16.8	1.27	2.70	10	14	(200)	0	0	300	(200.1)	—	2	200	0.95	1/30/07
	E		ProShares UltraShort MidCap400 (MZZ)	(18.4)	(45.9)	(61.8)	48.7	(8.9)	—	(53.2)	(37.8)	—	(87.8)	117.2	0.0	3.5	1.08	2.29	27	136	(200)	0	0	300	(200.2)	—	3	200	0.95	7/11/06
	E		ProShares UltraShort MSCI Mexico (SMK)	(9.9)	(50.3)	—	—	—	—	(50.4)	—	—	—	—	0.0	—	0.78	1.65	2	2	(201)	0	0	301	(200.9)	—	2	201	0.95	6/16/09
	E		ProShares UltraShort MSCI Pacific ex-Jpn (JPX)	(11.6)	(43.4)	—	—	—	—	(54.8)	—	—	—	—	0.0	—	0.92	1.96	2	1	(200)	0	0	300	(200.0)	—	2	200	0.95	6/16/09
	E		ProShares UltraShort Nasdaq Biotech (BIS)	(26.8)	—	—	—	—	—	(53.1)	—	—	—	—	0.0	—	0.88	1.87	2	3	(200)	0	0	300	(199.9)	—	2	200	0.95	4/6/10
	E		ProShares UltraShort Oil & Gas (DUG)	(25.0)	(41.1)	(48.7)	(9.8)	—	—	(62.5)	(35.0)	—	(83.1)	2.6	0.0	2.6	1.05	2.22	96	1,555	(200)	0	0	300	(200.1)	—	2	200	0.95	1/30/07
	E		ProShares UltraShort QQQ (QID)	(13.4)	(38.9)	(66.7)	**77.2**	(27.1)	—	(49.7)	(36.1)	—	(84.6)	120.1	0.0	1.8	0.98	1.52	684	5,835	(200)	0	0	300	(200.1)	—	3	200	0.95	7/11/06
	E		ProShares UltraShort Real Estate (SRS)	(21.5)	(51.6)	(85.1)	(50.2)	—	—	(51.2)	(69.1)	—	(96.5)	1.4	0.0	1.0	1.64	2.56	182	1,484	(200)	0	0	300	(200.2)	—	2	200	0.95	1/30/07
	E		ProShares UltraShort Russell MCap Growth (SDK)	(20.2)	(45.7)	(65.2)	**95.8**	—	—	(55.8)	(35.4)	—	(87.6)	**153.6**	0.0	5.1	1.09	2.32	3	2	(200)	0	0	300	(199.9)	—	2	200	0.95	2/20/07
	E		ProShares UltraShort Russell MidCap Val (SJL)	(15.3)	(45.1)	(62.0)	56.8	—	—	(49.4)	(37.7)	—	(88.6)	**164.1**	0.0	6.1	1.17	2.47	2	3	(200)	0	0	300	(199.8)	—	2	200	0.95	2/20/07
	E		ProShares UltraShort Russell1000 Growth (SFK)	(15.2)	(33.9)	(56.4)	**82.9**	—	—	(49.1)	(27.5)	—	(80.6)	**142.1**	0.0	3.6	0.90	1.92	4	10	(200)	0	0	300	(200.1)	—	2	200	0.95	2/20/07
	E		ProShares UltraShort Russell1000 Value (SJF)	(13.6)	(34.2)	(49.2)	48.9	—	—	(44.4)	(30.6)	—	(82.4)	**161.6**	0.0	1.1	0.97	2.06	2	3	(200)	0	0	300	(200.0)	—	2	200	0.95	2/20/07
	E		ProShares UltraShort Russell2000 (TWM)	(17.0)	(50.0)	(59.6)	23.3	—	—	(55.0)	(43.3)	—	(89.3)	108.7	0.0	3.4	1.17	1.82	448	4,897	(200)	0	0	300	(200.0)	—	3	200	0.95	1/23/07
	E		ProShares UltraShort Russell2000 Growth (SKK)	(21.0)	(51.2)	(61.2)	51.8	—	—	(59.0)	(41.4)	—	(89.4)	129.7	0.0	6.9	1.16	2.46	13	19	(200)	0	0	300	(200.0)	—	2	200	0.95	2/20/07
	E		ProShares UltraShort Russell2000 Value (SJH)	(12.3)	(48.7)	(57.9)	4.2	—	—	(50.4)	(44.4)	—	(89.2)	100.1	0.0	3.9	1.23	2.60	6	5	(200)	0	0	300	(200.0)	—	2	200	0.95	2/20/07
	E		ProShares UltraShort Russell3000 (TWQ)	(14.4)	(35.0)	—	—	—	—	(47.2)	—	—	—	—	0.0	—	**0.69**	1.47	1	3	(200)	0	0	300	(200.1)	—	2	200	0.95	6/30/09
	E		ProShares UltraShort S&P500 (SDS)	(13.5)	(32.0)	(50.4)	**61.6**	(3.9)	—	(45.3)	(27.8)	—	(80.0)	**149.1**	0.0	2.0	0.88	1.37	2,022	23,921	(197)	0	0	297	(197.2)	—	3	203	0.90	7/11/06
	E		ProShares UltraShort Semiconductors (SSG)	(10.4)	(38.5)	(76.6)	**112.7**	—	—	(46.1)	(38.5)	—	(88.8)	134.7	0.0	4.3	1.35	2.86	24	48	(200)	0	0	300	(200.0)	—	2	200	0.95	1/30/07
	E		ProShares UltraShort SmallCap600 (SDD)	(18.3)	(48.2)	(57.2)	27.1	—	—	(53.8)	(40.6)	—	(88.7)	131.6	0.0	3.8	1.17	2.49	21	28	(200)	0	0	300	(200.1)	48	2	200	0.95	1/23/07
	E		ProShares UltraShort Technology (REW)	**(7.0)**	(30.8)	(71.3)	**97.8**	—	—	(43.3)	(33.2)	—	(83.7)	**136.8**	0.0	3.1	1.05	2.22	15	54	(200)	0	0	300	(200.0)	—	2	200	0.95	1/30/07
	E		ProShares UltraShort Telecommunications (TLL)	(17.0)	(38.7)	(52.3)	—	—	—	(50.8)	(33.5)	—	(77.0)	—	0.0	—	1.02	2.15	2	1	(200)	0	0	300	(200.1)	—	2	200	0.95	3/25/08
	E		ProShares UltraShort Utilities (SDP)	(18.1)	**(20.4)**	**(32.4)**	40.8	—	—	**(39.5)**	**(15.4)**	—	**(64.8)**	83.0	0.0	8.5	0.77	1.63	4	4	(200)	0	0	300	(200.0)	—	2	200	0.95	1/30/07
	E		Rydex Inverse 2x S&P 500 (RSW)	(13.4)	(31.9)	(49.9)	**69.9**	—	—	(45.3)	(26.3)	—	(79.9)	—	0.0	0.8	0.90	1.90	53	86	(29)	(177)	0	306	(206.2)	—	5	206	0.71	11/5/07
	E	N	UBS E-TRACS 1x Shrt Alerian MLP Infr ETN (MLPS)	**(7.0)**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	8	12	—	—	—	—	—	—	—	—	0.85	9/28/10
			Market Volatility Category Average	**(23.2)**	**(43.1)**	**—**	**—**	**—**	**—**	**(66.1)**	**—**	**—**	**(74.1)**	**—**	**0.0**	**—**	**1.00**	**1.36**	**154**	**2,613**	**100**	**0**	**0**	**0**	**100.0**	**0**	**4**	**100**	**1.06**	**—**
I		N	C-Tracks Citi Volatility Index TR ETN (CVOL)	(60.6)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	5	—	—	—	—	—	—	—	—	1.15	11/12/10
	E	N	iPath Inverse Jan 2021 VIX ST Fut ETN (IVO)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	41	116	—	—	—	—	—	—	—	—	0.89	1/13/11
I	E	N	iPath Inverse S&P 500 Vix S/T Fut ETN (XXV)	**8.8**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	22	165	—	—	—	—	—	—	—	—	0.89	7/16/10
	E	N	iPath Long Enhan S&P 500 VIX MT Fut ETN (VZZ)	(52.6)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	13	151	—	—	—	—	—	—	—	—	0.89	11/29/10
I		N	iPath S&P 500 VIX Mid-Term Futures ETN (VXZ)	(23.8)	**(14.0)**	—	—	—	—	**(48.8)**	—	—	**(53.6)**	—	0.0	—	**0.77**	1.04	526	758	—	—	—	—	—	0	—	—	0.89	1/29/09
I		N	iPath S&P 500 VIX Short-Term Futures ETN (VXX)	(44.0)	(72.2)	—	—	—	—	(83.3)	—	—	(94.6)	—	0.0	—	1.23	1.67	1,137	31,059	—	—	—	—	—	0	—	—	0.89	1/29/09
I			ProShares VIX Mid-Term Futures ETF (VIXM)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	14	55	100	0	0	0	99.9	—	5	100	0.85	1/3/11
I			ProShares VIX Short-Term Futures ETF (VIXY)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	48	488	100	0	0	(0)	100.0	—	3	100	0.85	1/3/11
I		N	UBS E-TRACS Daily Long-Short VIX ETN (XVIX)	(0.3)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	82	18	—	—	—	—	—	—	—	—	0.85	11/30/10
	E	N	VelocityShares Daily 2x VIX Med Term ETN (TVIZ)	(44.0)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	8	28	—	—	—	—	—	—	—	—	1.65	11/29/10
	E	N	VelocityShares Daily 2x VIX ST ETN (TVIX)	(72.8)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	114	2,173	—	—	—	—	—	—	—	—	1.65	11/29/10
	E	N	VelocityShares Daily Inverse VIX MT ETN (ZIV)	**25.1**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	12	50	—	—	—	—	—	—	—	—	1.35	11/29/10
	E	N	VelocityShares Daily Inverse VIX ST ETN (XIV)	**52.9**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	280	4,087	—	—	—	—	—	—	—	—	1.35	11/29/10
I		N	VelocityShares Long VIX Medium Term ETN (VIIZ)	(23.8)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	2	—	—	—	—	—	—	—	—	0.89	11/29/10
I		N	VelocityShares Long VIX Short Term ETN (VIIX)	(44.0)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	7	44	—	—	—	—	—	—	—	—	0.89	11/29/10
			Communications Sector Category Average	**9.0**	**20.1**	**32.3**	**(40.7)**	**6.6**	**28.8**	**42.8**	**4.3**	**4.6**	**103.3**	**(51.2)**	**2.6**	**0.6**	**1.00**	**0.98**	**167**	**70**	**109**	**0**	**0**	**(9)**	**45.7**	**23**	**46**	**72**	**0.50**	**—**
I			First Trust NASDAQ CEA Smartphone Idx (FONE)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	16	4	100	0	0	0	51.4	—	73	27	0.70	2/17/11
I			Focus Morningstar Communications Srv ETF (FCQ)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	—	—	—	—	—	—	—	—	0.19	3/29/11
I			iShares Dow Jones US Telecom (IYZ)	7.7	**20.7**	26.2	(42.1)	5.0	32.4	36.9	4.7	3.2	76.2	(51.0)	2.5	0.6	0.86	0.85	822	621	100	0	0	0	4.0	29	32	65	0.48	5/22/00
I			iShares MSCI ACWI ex US Telecom Svc Idx (AXTE)	7.4	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	0	100	0	0	0	99.0	0	85	57	0.48	7/13/10
I			iShares S&P Global Telecommunications (IXP)	7.0	11.2	14.4	**(32.8)**	**25.9**	33.2	31.1	2.7	**7.2**	62.4	**(44.8)**	4.5	0.8	**0.70**	0.68	413	32	100	0	0	0	68.0	6	53	66	0.48	11/12/01
I			PowerShares Dynamic Media (PBS)	**9.1**	20.4	**61.3**	(49.1)	(9.8)	13.0	35.3	**8.3**	2.3	**152.9**	(61.3)	0.7	0.2	1.14	1.52	159	87	100	0	0	0	0.0	53	31	48	0.63	6/23/05
	E		ProShares Ultra Telecommunications (LTL)	**14.3**	**40.3**	**46.2**	—	—	—	**82.4**	(2.1)	—	**178.2**	—	0.4	—	1.74	2.31	9	3	200	0	0	(100)	149.0	43	33	179	0.95	3/25/08
I			SPDR S&P International Telecom Sector (IST)	8.9	8.2	15.9	—	—	—	32.7	—	—	68.5	—	5.1	—	0.80	1.07	9	5	100	0	0	0	99.8	6	59	66	0.50	7/16/08
I			SPDR S&P Telecom (XTL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	2	100	0	0	0	0.0	—	68	18	0.35	1/26/11
I			Telecom HOLDRs (TTH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	128	40	100	0	0	0	6.1	—	11	100	—	1/31/00

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			Vanguard Telecom Services ETF (VOX)	8.7	19.6	29.7	(38.8)	5.5	**36.6**	**38.3**	7.7	5.5	81.6	(47.5)	2.7	0.8	**0.77**	0.75	415	49	100	0	0	0	0.0	23	39	73	0.24	9/23/04
I			Wireless HOLDRs (WMH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	16	0	100	0	0	0	25.2	—	17	94	—	10/31/00
			Consumer Discretionary Sector Cat Average	**8.5**	**29.9**	**47.1**	**(38.2)**	**(11.9)**	**17.7**	**44.2**	**14.8**	**5.8**	**152.7**	**(53.4)**	**0.9**	**0.3**	**1.00**	**1.06**	**298**	**1,398**	**106**	**0**	**0**	**(7)**	**26.3**	**32**	**125**	**42**	**0.52**	**—**
I			Consumer Discret Select Sector SPDR (XLY)	8.2	27.4	41.2	(33.4)	(13.4)	18.4	40.1	14.3	5.4	138.7	(50.9)	1.5	0.6	0.91	0.96	2,753	9,624	100	0	0	0	0.0	8	80	44	0.20	12/16/98
	E		Direxion Daily Retail Bull 2X Shares (RETL)	5.3	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	6	—	—	—	—	—	1	—	—	1.02	7/14/10
I			First Trust Consumer Disc AlphaDEX (FXD)	**11.0**	32.0	57.1	(42.9)	—	—	**49.2**	**16.1**	—	**180.9**	(57.9)	0.4	0.2	1.10	1.16	599	228	100	0	0	0	1.9	114	124	16	0.70	5/8/07
I			Focus Morningstar Consumer Cyclical ETF (FCL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	—	—	—	—	—	—	—	—	0.19	3/29/11
I			iShares Dow Jones US Consumer Services (IYC)	8.3	23.2	33.1	**(31.0)**	**(7.4)**	13.8	37.0	11.3	4.8	108.5	**(45.7)**	1.0	0.2	**0.78**	0.82	248	53	100	0	0	0	0.3	4	194	36	0.48	6/12/00
I			iShares MSCI ACWI ex US Cnsmr Dscrtn Idx (AXDI)	5.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	7	0	100	0	0	0	99.7	0	182	31	0.48	7/13/10
I			iShares S&P Global Cons Discretionary (RXI)	7.3	22.9	40.5	(40.4)	**(3.8)**	—	38.6	9.4	—	118.7	(54.0)	1.4	0.3	**0.87**	1.24	147	18	99	0	1	0	46.3	4	177	29	0.48	9/12/06
I			PowerShares Dynamic Consumer Disc (PEZ)	7.5	29.1	25.9	**(32.7)**	(11.0)	—	38.5	12.0	—	110.0	(50.6)	0.8	0.2	**0.85**	1.22	20	2	100	0	0	0	1.3	68	61	26	0.65	10/12/06
I			PowerShares Dynamic Leisure & Entertain (PEJ)	7.3	**39.2**	42.4	(39.9)	(8.7)	18.4	43.3	15.9	5.5	146.9	(54.0)	0.9	0.3	1.05	1.51	63	53	100	0	0	0	0.0	58	31	47	0.63	6/23/05
I			PowerShares Dynamic Retail (PMR)	**9.8**	24.1	30.5	**(21.8)**	(19.0)	**21.4**	38.3	14.8	5.0	105.4	**(37.6)**	1.2	0.3	0.88	1.27	13	121	100	0	0	0	0.0	102	31	45	0.63	10/26/05
I			PowerShares S&P SmallCap Cnsmr Discret (PSCD)	5.4	—	—	—	—	—	34.0	—	—	—	—	0.4	—	0.89	1.27	53	17	100	0	0	0	0.0	6	109	24	0.29	4/7/10
	E		ProShares Ultra Consumer Services (UCC)	**16.2**	**46.1**	**64.0**	(60.4)	—	—	**83.1**	13.4	—	**293.7**	(76.4)	0.0	0.2	1.59	2.28	13	4	200	0	0	(100)	143.0	42	197	162	0.95	1/30/07
I			Retail HOLDRs (RTH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	166	736	100	0	0	0	0.0	—	18	83	—	5/2/01
I			Rydex S&P Equal Weight Consumer Disc (RCD)	9.1	26.8	**64.0**	(41.0)	(16.1)	—	41.1	**16.2**	—	**189.1**	(59.0)	1.0	0.5	1.19	1.71	27	7	100	0	0	0	0.0	28	80	13	0.50	11/1/06
I			SPDR S&P International Cons Disc Sector (IPD)	7.7	20.4	42.5	—	—	—	38.5	—	—	112.8	—	1.6	—	0.89	1.27	17	3	99	0	1	1	98.9	11	130	29	0.50	7/16/08
I			SPDR S&P Retail (XRT)	**11.0**	**37.1**	**77.6**	(38.8)	(16.2)	—	**51.5**	**24.0**	**8.5**	177.2	**(47.5)**	0.9	0.6	1.09	1.15	570	12,846	100	0	0	0	1.1	26	96	12	0.35	6/19/06
I			Vanguard Consumer Discretionary ETF (VCR)	8.1	30.6	46.5	(38.0)	(11.5)	16.5	42.0	14.9	5.5	149.9	(53.9)	0.9	0.5	0.96	1.01	355	43	100	0	0	0	1.5	7	372	31	0.24	1/26/04
			Consumer Staples Sector Category Average	**9.9**	**19.7**	**23.7**	**(24.7)**	**10.4**	**15.0**	**34.9**	**11.3**	**7.9**	**94.5**	**(36.3)**	**1.6**	**0.6**	**1.00**	**0.65**	**421**	**797**	**107**	**0**	**0**	**(7)**	**39.6**	**24**	**70**	**58**	**0.52**	**—**
I			Consumer Staples Select Sector SPDR (XLP)	7.9	13.9	14.2	**(15.0)**	12.5	14.5	26.0	8.6	8.0	64.0	**(25.8)**	2.7	1.0	**0.78**	0.51	4,070	11,416	100	0	0	0	0.0	5	42	65	0.20	12/16/98
I			EGShares Emerging Markets Consumer (ECON)	4.1	—	—	—	—	—	—	—	—	—	—	—	—	—	—	222	73	100	0	0	0	100.0	9	31	59	0.85	9/14/10
I			First Trust Consumer Staples AlphaDEX (FXG)	**19.1**	**19.8**	**27.1**	(24.7)	—	—	**42.5**	**15.0**	—	**93.3**	(35.1)	0.7	0.5	0.99	0.88	155	142	100	0	0	0	0.0	95	38	45	0.70	5/8/07
I			Focus Morningstar Consumer Defensive ETF (FCD)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	—	—	—	—	—	—	—	—	0.19	3/29/11
I			Global X Food ETF (EATX)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	5	100	0	0	0	55.5	—	50	45	0.65	5/2/11
I			iShares Dow Jones US Consumer Goods (IYK)	7.9	19.0	23.2	(25.9)	9.2	14.3	32.0	10.4	7.7	**86.2**	(38.1)	2.0	0.4	0.98	0.64	366	55	100	0	0	0	0.1	7	123	56	0.48	6/12/00
I			iShares MSCI ACWI ex US Cnsmr Stpls Idx (AXSL)	7.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	99	0	1	1	98.6	0	123	46	0.48	7/13/10
I			iShares S&P Global Consumer Staples (KXI)	7.7	13.1	22.8	(22.8)	**18.4**	—	27.1	8.5	—	75.2	(33.0)	2.3	0.4	0.88	0.58	368	42	100	0	0	0	49.0	4	109	45	0.48	9/12/06
I			PowerShares Dynamic Consumer Staples (PSL)	10.5	18.9	20.1	(22.2)	5.5	—	31.7	10.3	—	80.3	(34.9)	1.7	0.6	0.92	0.81	41	4	100	0	0	0	0.0	54	61	25	0.65	10/12/06
I			PowerShares Dynamic Food & Beverage (PBJ)	10.5	**30.2**	10.8	(21.8)	6.1	15.6	**34.2**	11.4	7.4	79.8	(34.6)	0.9	0.6	0.90	0.59	262	103	100	0	0	0	0.0	73	31	46	0.63	6/23/05
I			PowerShares S&P SmallCap Consumer Stapl (PSCC)	10.9	—	—	—	—	—	34.0	—	—	—	—	0.9	—	**0.84**	0.74	15	12	100	0	0	0	0.0	10	24	68	0.29	4/7/10
	E		ProShares Ultra Consumer Goods (UGE)	**15.7**	**38.1**	**45.5**	(51.2)	—	—	**71.4**	**15.5**	—	**227.4**	(66.9)	0.2	0.5	1.99	1.77	18	5	200	0	0	(100)	151.6	24	126	178	0.95	1/30/07
I			Rydex S&P Equal Weight Consumer Staples (RHS)	**11.1**	18.0	26.5	(21.8)	8.5	—	29.3	12.5	—	85.1	(30.4)	1.9	0.8	0.89	0.79	25	9	100	0	0	0	0.0	18	42	25	0.50	11/1/06
I			SPDR S&P International Cons Stapl Sector (IPS)	7.2	12.0	**29.7**	—	—	—	27.4	—	—	85.2	—	2.3	—	1.08	0.97	21	6	100	0	0	0	99.9	5	73	52	0.50	7/16/08
I			Vanguard Consumer Staples ETF (VDC)	8.9	14.4	17.0	**(16.9)**	**12.9**	**15.8**	28.2	9.6	**8.6**	68.9	**(27.9)**	2.4	0.7	**0.81**	0.53	738	86	100	0	0	0	0.2	7	109	62	0.24	1/26/04
			Energy Sector Category Average	**5.6**	**14.6**	**42.3**	**(50.4)**	**37.9**	**15.5**	**46.6**	**(11.2)**	**4.9**	**130.9**	**(57.3)**	**1.3**	**0.4**	**1.00**	**1.28**	**585**	**969**	**108**	**0**	**0**	**(8)**	**45.0**	**34**	**57**	**61**	**0.63**	**—**
I			ALPS Alerian MLP ETF (AMLP)	3.0	—	—	—	—	—	—	—	—	—	—	—	—	—	—	1,197	816	100	0	0	0	0.0	12	25	65	0.85	8/25/10
I		N	Credit Suisse Cushing 30 MLP Index ETN (MLPN)	5.1	—	—	—	—	—	28.0	—	—	—	—	3.7	—	**0.38**	0.67	171	118	—	—	—	—	—	—	—	—	0.85	4/13/10
	E		Direxion Daily Energy Bull 3X Shares (ERX)	**26.6**	**48.0**	13.6	—	—	—	**210.2**	—	—	**373.6**	—	0.0	—	1.81	2.32	409	3,606	303	0	0	(203)	269.4	126	77	355	1.03	11/6/08
I			Energy Select Sector SPDR (XLE)	11.3	21.7	21.6	**(38.8)**	36.3	18.3	54.0	**(3.5)**	**7.5**	104.0	**(45.4)**	1.4	0.6	**0.76**	0.98	9,011	23,497	100	0	0	0	0.6	8	42	63	0.20	12/16/98
I			First Trust Energy AlphaDEX (FXN)	10.8	27.8	**47.5**	(50.8)	—	—	**59.9**	(7.3)	—	171.9	(58.4)	0.5	0.1	1.08	1.88	153	115	100	0	0	0	1.2	103	56	32	0.70	5/8/07
I			First Trust Global Wind Energy (FAN)	2.3	(31.4)	26.0	—	—	—	6.6	(27.6)	—	25.4	—	0.6	—	1.12	1.96	59	87	100	0	0	0	86.7	24	60	56	0.60	6/16/08
I			First Trust ISE-Revere Natural Gas Idx (FCG)	10.2	12.2	**49.2**	(46.6)	—	—	42.1	(11.3)	—	139.8	(56.1)	0.3	0.2	1.06	1.36	569	364	100	0	0	0	12.9	93	31	37	0.60	5/8/07
I			First Trust NASDAQ Cln Edg Green En Idx (QCLN)	(6.9)	2.1	43.8	(63.7)	—	—	14.6	(14.8)	—	84.6	(67.0)	0.0	0.0	1.10	1.93	35	8	100	0	0	0	11.1	22	61	54	0.60	2/8/07
I			Focus Morningstar Energy ETF (FEG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	5	—	—	—	—	—	—	—	—	0.19	3/29/11
I			Global X Oil Equities ETF (XOIL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	5	100	0	0	0	19.5	—	27	45	0.49	3/14/11
I			Guggenheim Canadian Energy Income (ENY)	3.2	22.2	**63.7**	(55.4)	—	—	37.1	(9.7)	—	**181.9**	(65.7)	2.5	1.6	1.13	1.44	202	120	100	0	0	0	100.0	58	34	55	0.70	7/3/07
I			Guggenheim Solar (TAN)	(2.2)	(28.1)	21.3	—	—	—	10.1	(34.7)	—	63.8	—	0.4	—	1.58	2.75	164	397	99	0	1	0	60.6	17	37	67	0.65	4/15/08
I			IQ Global Oil Small Cap Equity ETF (IOIL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	4	—	—	—	—	—	—	—	—	0.75	5/5/11
I			iShares Dow Jones US Energy (IYE)	**11.4**	18.9	19.1	**(37.2)**	35.7	**20.4**	52.3	**(3.7)**	7.5	94.6	**(44.0)**	1.2	0.2	**0.73**	0.93	1,041	190	100	0	0	0	3.0	6	94	66	0.48	6/12/00
I			iShares Dow Jones US Oil & Gas Ex Index (IEO)	8.9	19.0	40.7	**(42.0)**	39.7	—	45.2	(6.5)	7.1	131.1	**(50.4)**	0.4	0.1	0.95	1.21	513	292	100	0	0	0	0.0	21	66	60	0.48	5/1/06
I			iShares Dow Jones US Oil Equipment Index (IEZ)	**13.6**	**31.7**	**63.7**	(58.7)	**42.7**	—	**72.3**	(6.4)	6.3	**179.4**	(61.3)	0.4	0.1	1.14	1.46	607	300	100	0	0	0	7.6	30	46	64	0.47	5/1/06
I			iShares MSCI ACWI ex US Energy Index (AXEN)	4.7	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	1	100	0	0	0	98.7	0	111	48	0.48	7/13/10
I			iShares S&P Global Energy (IXC)	8.6	11.1	26.3	**(37.4)**	30.4	**20.9**	45.3	**(4.2)**	5.8	86.7	**(45.1)**	1.9	0.4	**0.72**	0.93	1,310	217	100	0	0	0	47.3	5	95	51	0.48	11/12/01
I			Jefferies TR/J CRB Wildcatters Exp&Pr Eq (WCAT)	1.5	—	—	—	—	—	40.6	—	—	—	—	0.0	—	**0.74**	1.29	20	6	100	0	0	0	45.2	34	67	37	0.65	1/20/10

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I		N	JPMorgan Alerian MLP Index ETN (AMJ)	4.9	**34.7**	—	—	—	—	26.9	—	—	—	—	4.9	—	**0.43**	0.55	2,694	873	—	—	—	—	—	0	—	—	0.85	4/2/09
I			Market Vectors Coal ETF (KOL)	0.6	**31.6**	**149.1**	—	—	—	**58.7**	(5.7)	—	**313.4**	—	0.4	—	1.46	1.87	609	343	100	0	0	0	45.1	29	38	65	0.59	1/10/08
I			Market Vectors Solar Energy ETF (KWT)	(3.2)	(28.7)	10.2	—	—	—	11.2	(34.7)	—	44.1	—	0.6	—	1.53	2.67	29	30	100	0	0	0	70.3	37	29	64	0.65	4/21/08
I			Market Vectors Uranium+Nuclear Enrgy ETF (NLR)	(14.8)	16.4	19.5	(45.8)	—	—	20.5	(12.4)	—	52.8	(61.0)	4.9	0.7	0.92	1.61	153	68	96	0	4	0	62.4	40	24	69	0.57	8/13/07
I		N	Morgan Stanley Cushing MLP Hi Income ETN (MLPY)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	20	15	—	—	—	—	—	—	—	—	0.85	3/16/11
I		N	Morgan Stanley S&P 500 Crude Oil ETN (BARL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	11	9	—	—	—	—	—	—	—	—	0.79	6/28/11
I			Oil Services HOLDRs (OIH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2,916	4,840	100	0	0	0	14.5	—	14	92	—	2/6/01
I			PowerShares Cleantech (PZD)	7.1	8.2	38.4	(50.3)	**42.1**	—	34.5	(4.9)	—	104.7	(57.1)	0.1	0.0	0.95	1.65	152	11	100	0	0	0	47.2	24	73	26	0.67	10/24/06
I			PowerShares Dynamic Energy (PXI)	**13.7**	**39.8**	41.1	(46.4)	29.6	—	**62.4**	**(1.5)**	—	**178.3**	(54.5)	0.8	0.2	0.92	1.61	169	67	100	0	0	0	0.0	35	60	26	0.65	10/12/06
I			PowerShares Dynamic Energy Explor & Prod (PXE)	10.8	**39.9**	20.0	(45.0)	35.1	12.7	57.0	(6.1)	7.0	148.1	(54.5)	0.6	0.2	0.91	1.59	95	34	100	0	0	0	0.0	57	30	47	0.63	10/26/05
I			PowerShares Dynamic Oil & Gas Services (PXJ)	**12.8**	29.0	**52.7**	(59.6)	39.5	10.0	**71.0**	(9.4)	3.6	165.8	(63.3)	0.3	0.1	1.16	1.49	244	112	100	0	0	0	5.4	39	31	46	0.63	10/26/05
I			PowerShares Global Clean Energy (PBD)	(3.1)	(15.3)	37.8	(61.5)	—	—	13.7	(20.6)	—	58.7	(68.3)	0.2	0.1	1.10	1.92	187	56	100	0	0	0	65.7	39	96	18	0.75	6/13/07
I			PowerShares Global Coal (PKOL)	(8.1)	28.9	**136.9**	—	—	—	39.3	—	—	**237.6**	—	1.0	—	1.16	2.03	36	23	100	0	0	0	68.7	30	29	59	0.75	9/18/08
I			PowerShares Global Nuclear Energy (PKN)	(7.7)	16.4	28.1	—	—	—	18.2	(8.9)	—	73.1	—	3.7	—	0.83	1.44	25	11	100	0	0	0	58.1	31	66	39	0.75	4/3/08
I			PowerShares Global Wind Energy (PWND)	(1.5)	(35.6)	35.1	—	—	—	(1.2)	—	—	15.1	—	0.2	—	1.18	2.06	24	15	100	0	0	0	92.2	41	32	68	0.75	7/1/08
I			PowerShares S&P SmallCap Energy (PSCE)	**15.7**	—	—	—	—	—	**80.1**	—	—	—	—	1.1	—	0.84	1.47	105	40	100	0	0	0	0.0	13	22	67	0.29	4/7/10
I			PowerShares WilderHill Clean Energy (PBW)	(13.4)	(5.6)	29.0	(69.1)	**59.5**	7.5	8.9	(23.0)	(13.7)	57.7	(74.1)	0.0	0.0	1.11	1.42	435	333	100	0	0	0	23.8	32	60	25	0.70	3/3/05
	E		ProShares Ultra Oil & Gas (DIG)	**20.9**	**33.4**	19.9	(72.2)	—	—	**121.2**	(22.5)	—	**210.1**	(79.6)	0.3	0.7	1.49	1.91	344	1,360	200	0	0	(100)	151.0	61	97	182	0.95	1/30/07
I			Rydex S&P Equal Weight Energy (RYE)	**12.5**	26.5	45.3	(48.8)	**41.2**	—	57.3	**(3.6)**	—	146.7	(52.3)	0.5	0.3	0.95	1.65	46	10	100	0	0	0	2.4	31	42	25	0.50	11/1/06
I			SPDR S&P International Energy Sector (IPW)	5.6	4.9	42.0	—	—	—	39.7	—	—	88.9	—	2.2	—	**0.79**	1.38	17	10	100	0	0	0	99.6	11	75	56	0.50	7/16/08
I			SPDR S&P Oil & Gas Equipment & Services (XES)	**13.2**	**30.3**	**67.6**	(57.6)	38.8	—	**67.0**	(5.9)	6.6	**175.6**	(58.2)	0.7	0.3	1.13	1.44	490	220	100	0	0	0	8.8	39	48	24	0.35	6/19/06
I			SPDR S&P Oil & Gas Exploration & Prod (XOP)	**12.1**	28.6	39.9	(42.7)	36.9	—	51.9	(5.0)	**9.1**	149.5	(50.6)	0.8	0.2	0.97	1.24	908	6,675	100	0	0	0	1.4	33	76	15	0.35	6/19/06
	E	N	UBS E-TRACS 2x Long Alerian MLP Infr ETN (MLPL)	9.4	—	—	—	—	—	—	—	—	—	—	—	—	—	—	95	43	—	—	—	—	—	—	—	—	0.85	7/6/10
I		N	UBS E-TRACS Alerian MLP Infrastrctr ETN (MLPI)	0.6	—	—	—	—	—	19.6	—	—	—	—	5.2	—	**0.41**	0.72	168	34	—	—	—	—	—	—	—	—	0.85	4/1/10
I		N	UBS E-TRACS Alerian Natural Gas MLP ETN (MLPG)	6.5	—	—	—	—	—	—	—	—	—	—	—	—	—	—	15	2	—	—	—	—	—	—	—	—	0.85	7/13/10
I		N	UBS E-TRACS MLP Wells Fargo ETN (MLPW)	5.3	—	—	—	—	—	—	—	—	—	—	—	—	—	—	19	10	—	—	—	—	—	—	—	—	0.85	10/29/10
I			Vanguard Energy ETF (VDE)	11.1	21.1	24.9	**(39.3)**	34.9	19.0	53.9	**(3.8)**	**7.6**	109.4	**(46.6)**	1.1	0.4	**0.77**	0.99	1,951	144	100	0	0	0	2.2	16	160	60	0.24	9/23/04
I			WisdomTree Global Natural Resources (GNAT)	8.1	7.9	36.9	**(39.2)**	25.4	—	46.5	**(3.9)**	—	90.7	**(47.5)**	3.0	1.6	0.80	1.40	46	11	100	0	0	0	82.3	32	93	29	0.58	10/13/06
			Financial/Banking Sector Category Average	**(1.9)**	**14.6**	**12.6**	**(46.2)**	**(13.6)**	**18.7**	**17.7**	**(4.2)**	**(8.4)**	**123.9**	**(67.6)**	**2.0**	**0.7**	**1.00**	**1.21**	**444**	**3,680**	**108**	**2**	**0**	**(11)**	**39.3**	**27**	**108**	**59**	**0.55**	**—**
	E		Direxion Daily Financial Bull 3X Shares (FAS)	(7.7)	13.0	(41.1)	—	—	—	**34.5**	—	—	**284.3**	—	0.0	—	2.48	3.00	1,682	23,152	304	0	0	(204)	289.8	19	209	371	1.02	11/6/08
I			EGShares Financials GEMS ETF (FGEM)	(3.1)	13.1	—	—	—	—	17.6	—	—	—	—	3.4	—	**0.63**	1.04	8	1	96	0	4	(0)	96.2	39	33	54	0.85	9/16/09
I			Financial Select Sector SPDR (XLF)	(3.1)	12.0	17.5	(55.2)	(18.8)	18.8	12.6	(6.7)	(11.8)	123.7	(76.3)	1.2	0.9	1.09	1.32	7,310	93,180	100	0	0	0	0.0	16	83	51	0.20	12/16/98
I			First Trust Financials AlphaDEX (FXO)	**2.1**	19.1	**31.7**	(38.2)	—	—	**23.9**	**8.9**	—	145.2	**(61.2)**	2.2	0.5	0.90	1.48	111	108	100	0	0	0	3.0	89	154	12	0.70	5/8/07
I			First Trust NASDAQ ABA Community Bank (QABA)	(1.6)	12.8	—	—	—	—	9.5	—	—	—	—	1.4	—	**0.61**	1.00	13	2	100	0	0	0	0.0	26	95	35	0.60	6/29/09
I			iShares Dow Jones US Broker-Dealers (IAI)	(7.3)	5.0	**42.1**	(60.4)	**(4.1)**	—	13.3	(5.7)	(9.1)	79.9	(68.3)	1.9	0.3	0.88	1.46	70	35	103	0	0	(3)	0.0	32	25	60	0.48	5/1/06
I			iShares Dow Jones US Financial Sector (IYF)	(1.4)	12.2	16.9	(50.4)	(18.0)	18.8	15.3	(4.2)	(9.6)	112.6	(72.0)	1.3	0.4	0.99	1.20	487	438	100	0	0	0	0.9	8	261	38	0.48	5/22/00
I			iShares Dow Jones US Financial Services (IYG)	(4.8)	7.7	16.4	(52.5)	(21.7)	19.3	10.4	(6.2)	(12.7)	101.1	(74.4)	0.7	0.3	1.05	1.26	216	101	100	0	0	0	0.2	5	116	59	0.48	6/12/00
I			iShares Dow Jones US Insurance (IAK)	0.8	20.1	14.1	(51.1)	(7.5)	—	19.4	(3.2)	**(6.6)**	132.5	(70.5)	1.9	0.4	1.05	1.73	71	8	100	0	0	0	0.7	15	64	59	0.47	5/1/06
I			iShares Dow Jones US Regional Banks (IAT)	(5.5)	**20.4**	(10.7)	**(33.6)**	(25.5)	—	7.4	(2.3)	(11.3)	72.5	(64.6)	1.4	0.4	0.96	1.58	129	63	100	0	0	0	1.1	11	64	61	0.48	5/1/06
I			iShares MSCI ACWI ex US Financials Index (AXFN)	**3.0**	—	—	—	—	—	**23.9**	—	—	—	—	3.0	—	**0.67**	1.09	3	1	99	0	1	1	98.5	3	288	21	0.48	1/20/10
I			iShares MSCI Emerg Mrkts Financials Idx (EMFN)	(1.1)	—	—	—	—	—	22.1	—	—	—	—	1.5	—	**0.64**	1.05	23	1	99	0	1	0	98.5	6	104	43	0.69	1/20/10
I			iShares MSCI Europe Financials Index (EUFN)	**8.1**	—	—	—	—	—	**24.8**	—	—	—	—	3.2	—	0.94	1.54	8	7	99	0	0	1	98.6	2	116	46	0.48	1/20/10
I			iShares MSCI Far East Financials Index (FEFN)	(6.7)	—	—	—	—	—	13.1	—	—	—	—	2.8	—	**0.46**	0.75	2	0	100	0	0	0	99.8	7	84	43	0.48	1/20/10
I			iShares S&P Global Financials (IXG)	1.3	3.2	**35.0**	(54.8)	(7.8)	**23.8**	19.5	(6.2)	(7.5)	122.6	(72.7)	2.5	0.5	1.06	1.29	248	30	99	0	1	0	62.4	7	228	24	0.48	11/12/01
I			PowerShares Dynamic Banking (PJB)	(5.9)	11.4	(22.8)	**(12.6)**	(22.2)	—	4.0	(6.9)	—	20.1	**(44.3)**	2.2	1.0	0.71	1.17	14	9	99	0	0	1	0.0	114	31	44	0.65	10/12/06
I			PowerShares Dynamic Financials (PFI)	**3.5**	14.5	(5.0)	**(27.3)**	**(2.7)**	—	22.3	(1.1)	—	66.2	**(50.5)**	1.5	0.5	**0.70**	1.14	21	3	100	0	0	0	0.0	59	61	26	0.66	10/12/06
I			PowerShares Dynamic Insurance (PIC)	1.2	**22.2**	(3.8)	**(15.1)**	**(5.2)**	13.3	19.5	**5.0**	**1.1**	74.8	**(42.1)**	2.5	0.5	**0.68**	1.12	9	1	99	0	0	1	0.0	66	31	46	0.63	10/26/05
I			PowerShares Global Listed Private Eq (PSP)	**4.9**	**24.3**	**31.3**	(64.8)	(13.4)	—	**40.6**	(8.6)	—	**180.1**	(79.4)	9.5	2.0	1.23	1.49	448	270	96	0	5	(1)	57.4	112	62	41	0.60	10/24/06
I			PowerShares KBW Hi Div Yield Financial (KBWD)	**3.2**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	17	13	99	0	1	0	1.0	—	39	47	0.93	12/1/10
I			PowerShares KBW International Financial (KBWX)	0.1	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	100	0	0	0	95.4	—	60	37	0.40	12/1/10
I			PowerShares S&P SmallCap Financials (PSCF)	**2.0**	—	—	—	—	—	22.5	—	—	—	—	1.4	—	**0.54**	0.89	63	5	100	0	0	0	0.1	5	105	23	0.29	4/7/10
I			PowerShares Senior Loan Port (BKLN)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	180	178	0	87	2	11	0.2	—	183	16	0.83	3/3/11
	E		ProShares Ultra Financials (UYG)	(4.2)	17.6	(5.2)	(85.2)	—	—	**27.3**	(31.3)	—	**228.9**	(95.9)	0.1	0.4	1.94	2.35	1,105	1,822	200	0	0	(100)	144.3	32	267	164	0.95	1/30/07
	E		ProShares Ultra KBW Regional Banking (KRU)	(7.6)	—	—	—	—	—	17.5	—	—	—	—	0.5	—	1.58	2.60	5	7	201	0	0	(101)	123.3	24	53	141	0.95	4/20/10
I			Regional Bank HOLDRs (RKH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	105	290	100	0	0	0	0.0	—	17	92	—	6/22/00
	E		RevenueShares Financials Sector (RWW)	(6.5)	17.1	26.9	—	—	—	10.4	—	—	**148.2**	—	0.6	—	1.12	1.85	12	14	100	0	0	0	0.0	2	82	58	0.49	11/10/08
I			Rydex S&P Equal Weight Financials (RYF)	0.8	**22.8**	30.6	(54.8)	(18.3)	—	**23.0**	**(0.1)**	—	**171.8**	(75.0)	1.4	0.7	1.12	1.85	19	11	100	0	0	0	0.0	19	83	13	0.50	11/1/06

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			SPDR KBW Bank (KBE)	(6.9)	**22.9**	(1.5)	(47.3)	(21.9)	16.5	5.6	(4.1)	(12.4)	117.8	(74.9)	0.8	0.8	1.19	1.43	1,669	5,545	100	0	0	0	0.0	18	25	58	0.35	11/8/05
I			SPDR KBW Capital Markets (KCE)	(7.3)	6.3	**40.9**	(60.3)	**0.9**	**28.5**	16.1	(6.6)	(7.8)	85.4	(69.0)	1.9	0.5	0.92	1.52	66	89	100	0	0	0	0.0	9	25	59	0.35	11/8/05
I			SPDR KBW Insurance (KIE)	(2.6)	**26.1**	28.5	(46.8)	(5.8)	10.2	20.4	**2.4**	**(2.4)**	**171.5**	(67.7)	1.7	0.6	1.16	1.40	234	699	100	0	0	0	0.0	14	25	59	0.35	11/8/05
I			SPDR KBW Mortgage Finance (KME)	(8.2)	5.7	—	—	—	—	0.8	—	—	—	—	2.4	—	0.74	1.21	4	3	100	0	0	0	6.7	27	25	61	0.35	4/29/09
I			SPDR KBW Regional Banking (KRE)	(2.8)	20.0	(22.0)	**(18.2)**	(22.2)	—	12.0	**1.0**	(9.4)	53.2	**(53.9)**	1.4	0.9	0.95	1.14	559	2,601	100	0	0	0	0.0	23	51	26	0.35	6/19/06
I			SPDR S&P International Financial Sector (IPF)	**4.0**	0.6	**41.5**	—	—	—	**24.0**	—	—	117.8	—	3.1	—	1.06	1.75	7	3	99	0	1	0	98.5	6	135	26	0.50	7/16/08
I			Vanguard Financials ETF (VFH)	(1.8)	14.8	14.8	(49.1)	(17.4)	19.2	15.6	(3.5)	(9.0)	115.5	(71.4)	1.5	0.8	0.99	1.20	617	112	100	0	0	0	0.7	11	500	39	0.27	1/26/04
			Health Sector Category Average	**15.4**	**14.1**	**26.8**	**(24.2)**	**9.0**	**6.3**	**39.1**	**12.2**	**8.4**	**91.5**	**(35.6)**	**0.7**	**0.2**	**1.00**	**0.83**	**491**	**534**	**108**	**0**	**0**	**(8)**	**21.7**	**30**	**72**	**60**	**0.50**	**—**
I			Biotech HOLDRs (BBH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	247	20	100	0	0	0	6.6	—	10	100	—	11/22/99
I			First Trust Health Care AlphaDEX (FXH)	16.6	**19.0**	**51.2**	(29.3)	—	—	37.2	**18.8**	—	**126.0**	(35.5)	0.2	0.0	0.91	0.76	341	118	100	0	0	0	2.4	87	73	25	0.70	5/8/07
I			First Trust NYSE Arca Biotech Index (FBT)	12.2	**36.9**	**44.9**	(18.3)	3.7	—	41.9	**24.8**	**16.4**	**142.3**	(29.7)	0.0	0.1	1.30	1.08	550	470	100	0	0	0	4.7	35	20	54	0.60	6/19/06
I			Focus Morningstar Health Care ETF (FHC)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	2	—	—	—	—	—	—	—	—	0.19	3/29/11
I			Health Care Select Sector SPDR (XLV)	13.9	2.9	19.8	(23.2)	6.9	7.1	28.5	7.4	5.2	60.4	(34.8)	1.8	0.7	**0.78**	0.65	4,236	10,556	100	0	0	0	0.0	4	53	57	0.20	12/16/98
I			iShares Dow Jones US Healthcare (IYH)	13.7	4.1	21.3	(23.1)	7.8	6.5	28.7	7.9	5.6	63.8	(34.0)	1.4	0.3	**0.80**	0.67	693	77	100	0	0	0	0.0	8	124	52	0.48	6/12/00
I			iShares Dow Jones US Healthcare Provider (IHF)	**21.0**	11.3	36.0	(43.7)	**18.3**	—	**42.2**	13.3	5.8	**117.0**	(49.3)	0.2	0.0	1.13	0.94	355	211	100	0	0	0	0.0	13	52	62	0.47	5/1/06
I			iShares Dow Jones US Medical Devices (IHI)	13.8	11.4	**38.3**	(36.8)	**18.8**	—	25.5	5.9	8.0	96.2	(42.2)	0.1	0.0	1.09	0.91	462	116	100	0	0	0	0.0	33	41	63	0.47	5/1/06
I			iShares Dow Jones US Pharmaceuticals (IHE)	15.5	12.6	30.4	(15.1)	2.2	—	36.1	16.7	10.1	93.6	(29.2)	1.2	0.3	0.83	0.69	224	27	100	0	0	0	0.0	25	39	57	0.47	5/1/06
I			iShares MSCI ACWI ex US Health Care Idx (AXHE)	11.4	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	100	0	0	0	99.8	1	73	67	0.48	7/13/10
I			iShares Nasdaq Biotechnology (IBB)	14.2	14.9	15.5	**(12.7)**	4.4	0.6	38.4	11.7	8.2	71.7	**(27.3)**	0.5	0.1	0.99	0.82	1,674	557	100	0	0	0	8.6	13	127	47	0.48	2/5/01
I			iShares S&P Global Healthcare (IXJ)	13.5	2.4	18.7	(21.8)	3.9	**10.3**	28.8	6.2	4.0	61.8	(35.0)	2.1	0.4	**0.78**	0.65	554	63	99	0	1	0	39.0	6	91	50	0.48	11/13/01
I			Pharmaceutical HOLDRs (PPH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	487	369	100	0	0	0	0.0	—	14	95	—	1/31/00
I			PowerShares Dynamic Biotech & Genome (PBE)	2.7	**31.1**	21.6	(26.4)	5.7	2.1	30.0	9.4	6.8	86.4	(36.6)	0.0	0.1	1.06	0.89	214	39	100	0	0	0	0.0	81	31	47	0.63	6/23/05
I			PowerShares Dynamic Healthcare (PTH)	**17.9**	13.6	21.3	(34.9)	**16.1**	—	35.9	8.3	—	89.2	(44.1)	0.0	0.0	0.93	1.05	68	32	100	0	0	0	0.0	63	61	27	0.65	10/12/06
I			PowerShares Dynamic Pharmaceuticals (PJP)	13.8	**27.8**	16.9	**(10.6)**	0.6	**10.8**	**47.8**	**18.0**	**11.8**	96.6	**(28.1)**	0.6	0.3	**0.79**	0.90	129	89	100	0	0	0	0.0	9	31	46	0.63	6/23/05
I			PowerShares S&P SmallCap Health Care (PSCH)	**19.3**	—	—	—	—	—	**45.2**	—	—	—	—	0.2	—	0.83	0.94	159	135	100	0	0	0	0.0	14	71	37	0.29	4/7/10
	E		ProShares Ultra Health Care (RXL)	**27.9**	5.0	**39.3**	(47.8)	—	—	**62.0**	9.2	—	**148.8**	(62.6)	0.6	0.4	1.62	1.84	50	17	200	0	0	(100)	121.0	50	126	161	0.95	1/30/07
	E		ProShares Ultra Nasdaq Biotechnology (BIB)	**28.4**	—	—	—	—	—	**84.8**	—	—	—	—	0.1	—	1.73	1.97	23	10	200	0	0	(100)	137.0	5	128	161	0.95	4/6/10
I			Rydex S&P Equal Weight Health Care (RYH)	16.5	10.8	**38.7**	(26.7)	10.8	—	37.5	13.2	—	95.8	(35.6)	0.4	0.1	0.87	0.99	58	18	100	0	0	0	0.0	20	53	20	0.50	11/1/06
I			SPDR S&P Biotech (XBI)	15.8	17.6	0.5	**(8.8)**	**29.1**	—	40.9	8.4	10.1	59.0	**(22.2)**	0.0	0.2	1.15	0.96	643	249	100	0	0	0	0.0	80	44	32	0.35	1/31/06
I			SPDR S&P Health Care Equipment (XHE)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	19	11	100	0	0	0	2.4	—	59	24	0.35	1/26/11
I			SPDR S&P International HealthCare Sector (IRY)	11.0	4.9	18.3	—	—	—	27.4	—	—	65.0	—	2.2	—	0.83	0.94	20	10	99	0	0	1	99.2	29	85	60	0.50	7/16/08
I			SPDR S&P Pharmaceuticals (XPH)	11.1	**22.3**	28.1	**(9.2)**	(1.4)	—	33.4	**19.4**	**11.2**	**104.3**	**(24.5)**	0.8	0.4	0.86	0.72	244	75	100	0	0	0	0.0	47	30	42	0.35	6/19/06
I			Vanguard Health Care ETF (VHT)	14.0	5.8	22.0	(23.5)	7.8	6.6	30.0	8.7	6.0	68.3	(34.7)	1.5	0.5	**0.81**	0.67	810	85	100	0	0	0	0.1	10	293	46	0.24	1/26/04
			Homebuilders Sector Category Average	**0.4**	**14.0**	**24.0**	**(39.0)**	**(52.8)**	**—**	**21.2**	**1.0**	**(14.9)**	**98.3**	**(60.2)**	**1.3**	**0.5**	**1.00**	**1.44**	**631**	**2,772**	**100**	**0**	**0**	**0**	**0.0**	**35**	**32**	**49**	**0.41**	**—**
I			iShares Dow Jones US Home Construction (ITB)	(3.3)	10.5	21.1	(41.8)	(58.0)	—	13.8	(2.7)	(19.3)	84.7	(63.3)	0.6	0.3	1.03	1.49	485	748	100	0	0	0	0.0	22	28	60	0.47	5/1/06
I			SPDR S&P Homebuilders (XHB)	**4.2**	**17.5**	**26.8**	**(36.1)**	**(47.7)**	—	**28.6**	**4.7**	**(10.5)**	**111.9**	**(57.1)**	1.9	0.7	**0.97**	1.40	776	4,795	100	0	0	0	0.0	48	36	38	0.35	1/31/06
			Industrial Sector Category Average	**3.7**	**21.9**	**27.4**	**(38.6)**	**15.2**	**13.5**	**33.2**	**2.1**	**3.7**	**128.8**	**(55.4)**	**1.7**	**0.5**	**1.00**	**1.03**	**282**	**752**	**103**	**0**	**0**	**(3)**	**39.7**	**23**	**90**	**48**	**0.54**	**—**
I			Direxion Airline Shares (FLYX)	(9.2)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	0	97	0	3	0	36.5	—	14	90	0.55	12/8/10
I			First Trust Indust/Producer Dur AlphaDEX (FXR)	5.6	25.6	**42.1**	(45.9)	—	—	36.1	4.1	—	**145.2**	(57.0)	0.5	0.2	1.07	1.51	70	36	100	0	0	0	3.4	95	102	17	0.70	5/8/07
I			First Trust ISE Glbl Engnrg & Const Idx (FLM)	1.9	18.3	25.4	—	—	—	37.7	—	—	113.7	—	1.5	—	0.95	1.33	61	9	100	0	0	0	73.8	26	63	30	0.70	10/13/08
I			First Trust NASDAQ Global Auto Index (CARZ)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	100	0	0	0	81.0	—	32	60	0.70	5/10/11
I			Focus Morningstar Basic Materials ETF (FBM)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	2	—	—	—	—	—	—	—	—	0.19	3/29/11
I			Focus Morningstar Industrials ETF (FIL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	2	—	—	—	—	—	—	—	—	0.19	3/29/11
I			Global X Auto ETF (VROM)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	1	100	0	0	0	79.5	—	52	59	0.65	5/18/11
I			Global X Waste Management ETF (WSTE)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	2	100	0	0	0	49.7	—	30	63	0.65	4/12/11
I			Guggenheim Airline (FAA)	(10.2)	**29.2**	—	—	—	—	10.7	—	—	121.6	—	0.1	—	1.26	1.77	23	10	100	0	0	0	31.9	65	22	75	0.65	1/26/09
I			Guggenheim Shipping (SEA)	(16.2)	—	—	—	—	—	(6.0)	—	—	—	—	5.2	—	—	—	11	6	100	0	0	0	62.6	—	30	41	0.65	6/11/10
I			Industrial Select Sector SPDR (XLI)	**7.9**	**27.7**	22.6	(38.9)	13.2	13.6	**38.4**	**5.5**	4.2	**137.2**	(56.6)	1.8	0.8	0.99	1.02	4,006	21,645	100	0	0	0	0.0	9	61	49	0.20	12/16/98
I			iShares Dow Jones Transportation Average (IYT)	6.9	26.7	18.8	**(21.8)**	1.2	8.9	37.1	**5.0**	3.3	130.7	**(48.3)**	1.1	0.2	0.98	1.01	612	578	100	0	0	0	0.0	8	21	72	0.47	10/6/03
I			iShares Dow Jones US Aerospace & Def (ITA)	**12.0**	16.5	25.3	(38.6)	**27.6**	—	33.3	**7.8**	**7.8**	105.4	(53.8)	1.0	0.2	0.95	1.33	144	13	100	0	0	0	0.0	10	33	56	0.47	5/1/06
I			iShares Dow Jones US Industrial (IYJ)	**8.0**	25.4	25.7	(39.7)	13.0	13.2	**39.0**	4.8	4.1	135.1	(56.7)	1.6	0.3	1.00	1.03	477	64	100	0	0	0	0.5	6	244	36	0.47	6/12/00
I			iShares MSCI ACWI ex US Industrials Idx (AXID)	3.4	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	0	99	0	1	0	97.9	0	249	24	0.48	7/13/10
I			iShares S&P Emerging Mkts Infrastructure (EMIF)	4.0	18.7	—	—	—	—	26.5	—	—	—	—	2.6	—	**0.54**	0.76	145	13	100	0	0	0	99.6	10	32	63	0.75	6/16/09
I			iShares S&P Global Industrials (EXI)	6.8	23.3	26.6	(42.1)	14.9	—	36.9	3.1	—	127.2	(58.2)	1.8	0.4	0.98	1.01	252	19	99	0	0	0	50.1	6	196	29	0.48	9/12/06
I			iShares S&P Global Infrastructure Index (IGF)	**8.0**	5.0	24.2	(39.2)	—	—	30.8	(2.0)	—	81.4	—	3.7	0.7	**0.84**	0.87	546	44	100	0	0	0	75.1	17	85	37	0.48	12/10/07
I			Market Vectors Environmental Svcs ETF (EVX)	3.6	21.9	22.1	**(31.3)**	**17.7**	—	29.2	1.7	—	94.8	**(47.3)**	0.9	0.3	**0.89**	1.26	32	5	100	0	0	0	13.6	6	21	67	0.55	10/10/06

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			PowerShares Aerospace & Defense (PPA)	**9.4**	10.7	23.2	(37.5)	**22.4**	**19.7**	27.4	4.1	**5.2**	84.4	(51.7)	1.0	0.4	**0.86**	1.21	110	390	100	0	0	0	1.0	12	55	54	0.66	10/26/05
I			PowerShares Dynamic Building & Construct (PKB)	2.3	14.5	1.8	(35.4)	10.5	1.8	25.3	(5.3)	(2.2)	80.9	(58.7)	5.9	0.7	1.16	1.63	32	20	100	0	0	0	0.0	75	31	47	0.63	10/26/05
I			PowerShares Dynamic Industrials (PRN)	6.1	**34.0**	14.9	(36.3)	15.7	—	**45.0**	3.3	—	119.1	(52.6)	0.5	0.4	0.97	1.36	85	46	100	0	0	0	0.0	48	61	25	0.65	10/12/06
I			PowerShares Emerg Mks Infrastructure (PXR)	(0.9)	25.3	**91.5**	—	—	—	**37.7**	—	—	**199.2**	—	1.1	—	1.08	1.11	235	39	100	0	0	0	90.3	36	75	32	0.75	10/16/08
I			PowerShares S&P SmallCap Industrials (PSCI)	2.7	—	—	—	—	—	32.3	—	—	—	—	0.6	—	**0.80**	1.13	28	14	100	0	0	0	0.0	11	91	24	0.29	4/7/10
I			PowerShares Water Resources (PHO)	2.4	13.3	17.0	**(32.2)**	17.2	**22.3**	29.4	(1.6)	3.7	83.9	**(49.6)**	0.8	0.2	1.01	1.05	1,161	221	100	0	0	0	6.6	13	33	43	0.64	12/6/05
	E		ProShares Ultra Industrials (UXI)	**14.8**	**48.9**	**39.7**	(70.4)	—	—	**85.8**	(2.4)	—	**374.4**	(85.5)	0.2	0.3	2.00	2.80	40	33	200	0	0	(100)	145.3	14	248	164	0.95	1/30/07
I			Rydex S&P Equal Weight Industrials (RGI)	7.2	26.4	**28.6**	(37.7)	15.5	—	37.6	**5.9**	—	134.1	(53.5)	1.4	0.6	1.01	1.42	40	16	100	0	0	0	0.0	18	61	17	0.50	11/1/06
I			SPDR FTSE/Macquarie Global Infra 100 (GII)	5.3	1.1	11.1	**(31.5)**	—	—	21.9	(5.1)	—	46.3	**(42.7)**	3.9	1.4	**0.68**	0.96	43	5	98	0	1	1	55.7	6	107	32	0.59	1/25/07
I			SPDR S&P International Industrial Sector (IPN)	4.5	21.3	**36.9**	—	—	—	34.5	—	—	124.1	—	1.9	—	1.01	1.43	26	11	98	0	0	1	97.8	20	153	23	0.50	7/16/08
I			SPDR S&P Transportation (XTN)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	16	2	100	0	0	0	0.0	—	41	30	0.35	1/26/11
I			Vanguard Industrials ETF (VIS)	7.3	**27.1**	22.4	(40.0)	13.5	15.1	**38.3**	4.3	3.7	**137.8**	(58.2)	1.2	0.5	1.02	1.06	520	56	100	0	0	0	0.6	10	368	40	0.24	9/23/04
			Natural Resources Sector Category Average	**(0.4)**	**20.7**	**60.5**	**(51.6)**	**34.8**	**17.8**	**43.4**	**(3.0)**	**7.7**	**164.0**	**(60.9)**	**1.5**	**0.6**	**1.00**	**1.23**	**453**	**695**	**102**	**0**	**0**	**(2)**	**62.2**	**27**	**68**	**54**	**0.62**	**—**
I			EGShares Emerging Markets Metals/Mng (EMT)	(7.3)	18.6	—	—	—	—	25.0	—	—	—	—	0.8	—	**0.71**	1.18	29	5	100	0	0	0	100.0	35	25	64	0.85	5/21/09
I			EGShares Energy GEMS ETF (OGEM)	**3.9**	17.1	—	—	—	—	31.3	—	—	—	—	1.0	—	**0.58**	0.97	22	6	92	0	8	0	91.6	19	32	55	0.85	5/21/09
I			First Trust ISE Global Copper Index (CU)	(1.8)	—	—	—	—	—	**86.0**	—	—	—	—	1.4	—	1.15	1.41	209	532	100	0	0	0	88.9	22	28	57	0.70	3/11/10
I			First Trust Materials AlphaDEX (FXZ)	**6.4**	**28.2**	60.0	(44.6)	—	—	39.7	**5.7**	—	**194.5**	(59.2)	1.5	0.5	1.05	1.29	605	203	100	0	0	0	0.0	90	52	34	0.70	5/8/07
I			Global X Aluminum ETF (ALUM)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	4	100	0	0	0	78.7	—	23	70	0.69	1/4/11
I			Global X Copper Miners ETF (COPX)	(2.6)	—	—	—	—	—	**84.4**	—	—	—	—	0.5	—	1.21	2.02	87	78	100	0	0	0	90.0	1	35	53	0.65	4/20/10
I			Global X Farming ETF (BARN)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	22	100	0	0	(0)	68.1	—	55	48	0.68	6/1/11
I			Global X Fertilizers/Potash ETF (SOIL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	13	100	99	0	0	1	78.0	—	33	49	0.69	5/26/11
I			Global X Fishing ETF (FISN)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	7	99	0	0	1	98.8	—	23	69	0.69	5/3/11
I			Global X Lithium ETF (LIT)	(12.5)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	151	64	99	0	0	1	57.3	6	25	78	0.75	7/23/10
I			Global X Uranium ETF (URA)	(41.0)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	227	323	100	0	0	0	82.0	—	25	79	0.69	11/4/10
I			Guggenheim Timber (CUT)	2.0	18.1	51.7	(48.7)	—	—	26.2	**5.4**	—	179.9	—	2.8	0.8	1.11	1.85	188	171	96	0	4	0	71.8	39	27	49	0.70	11/9/07
I			IQ Global Resources ETF (GRES)	(1.4)	23.9	—	—	—	—	25.0	—	—	—	—	0.4	—	**0.40**	0.67	75	14	100	0	0	0	59.5	117	147	56	0.79	10/27/09
I			iShares Dow Jones US Basic Materials (IYM)	3.0	**31.2**	64.6	(50.9)	32.2	17.0	**49.9**	(0.4)	**9.1**	**182.1**	(59.7)	1.3	0.3	1.04	1.27	978	938	100	0	0	(0)	2.4	7	69	52	0.47	6/12/00
I			iShares MSCI ACWI ex US Materials Index (AXMT)	(0.3)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	7	0	100	0	0	0	99.4	0	202	35	0.48	7/13/10
I			iShares MSCI Emerg Mrkts Materials Idx (EMMT)	(4.5)	—	—	—	—	—	30.3	—	—	—	—	1.2	—	**0.66**	1.10	13	3	100	0	0	0	98.1	6	69	46	0.69	1/20/10
I			iShares S&P Global Materials (MXI)	1.6	19.5	64.6	(49.7)	**37.2**	—	41.3	(2.3)	—	141.8	(58.6)	2.0	0.3	0.99	1.21	775	56	100	0	0	0	78.1	4	129	37	0.48	9/12/06
I			iShares S&P Global Timber & Forestry Idx (WOOD)	(1.8)	15.6	41.1	—	—	—	20.4	(0.1)	—	151.5	—	3.4	—	1.05	1.29	231	59	100	0	0	0	46.4	23	31	60	0.48	6/24/08
I			iShares S&P North Amer Natural Resources (IGE)	**5.3**	23.2	36.9	**(42.8)**	33.8	16.3	43.4	(3.9)	6.8	120.1	**(50.1)**	1.3	0.3	0.89	1.09	2,191	331	100	0	0	0	22.6	7	158	42	0.48	10/22/01
I			Jefferies TR/J CRB Global Ind Metals Eq (CRBI)	(5.3)	17.8	—	—	—	—	40.9	—	—	—	—	2.0	—	**0.86**	1.43	5	1	100	0	0	0	82.4	17	35	54	0.65	10/27/09
I			Market Vectors Agribusiness ETF (MOO)	0.3	23.0	59.1	(50.6)	—	—	47.7	(3.9)	—	116.5	**(47.5)**	0.6	0.3	0.99	1.22	5,539	2,077	100	0	0	0	60.4	20	45	61	0.56	8/31/07
I			Market Vectors Glb Alternatve Energy ETF (GEX)	(6.9)	(19.5)	9.1	(61.0)	—	—	2.1	(28.1)	—	27.5	(68.9)	1.0	0.2	1.25	2.09	134	40	100	0	0	0	59.7	30	30	56	0.60	5/3/07
I			Market Vectors Rare Earth/Str Metals ETF (REMX)	**8.4**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	465	230	100	0	0	0	81.0	9	25	64	0.57	10/27/10
I			Market Vectors RVE Hard Assets Prod ETF (HAP)	3.6	16.6	45.4	—	—	—	43.9	—	—	106.3	—	0.8	—	0.89	1.09	247	29	100	0	0	0	58.8	19	336	31	0.59	8/29/08
I			Market Vectors Steel ETF (SLX)	(4.7)	19.4	**112.5**	(63.8)	**84.4**	—	33.3	(11.1)	—	**211.4**	(70.2)	1.5	0.9	1.43	1.75	221	77	100	0	0	0	64.1	13	27	74	0.55	10/10/06
I			Materials Select Sector SPDR (XLB)	3.3	20.4	48.5	**(44.0)**	22.0	18.3	44.1	0.9	6.9	123.9	**(54.2)**	3.3	1.0	0.88	1.08	2,666	16,064	100	0	0	0	0.0	14	31	68	0.20	12/16/98
I			PowerShares Dynamic Basic Materials (PYZ)	**10.8**	**28.4**	48.1	**(43.8)**	27.5	—	**54.0**	**4.9**	—	173.9	(57.0)	2.2	0.6	0.96	1.59	88	34	100	0	0	0	0.0	28	60	26	0.65	10/12/06
I			PowerShares Global Agriculture (PAGG)	2.5	20.5	61.2	—	—	—	**54.0**	—	—	95.1	—	1.0	—	**0.86**	1.44	147	32	100	0	0	0	71.3	19	39	60	0.75	9/18/08
I			PowerShares Global Steel (PSTL)	(4.0)	8.5	**73.5**	—	—	—	27.6	—	—	132.0	—	1.6	—	1.15	1.92	6	1	100	0	0	0	88.8	46	62	52	0.75	9/18/08
I			PowerShares Global Water (PIO)	1.7	11.0	41.9	(46.1)	—	—	26.5	(1.0)	—	105.7	(60.0)	1.2	0.4	0.87	1.07	368	55	100	0	0	0	72.0	27	30	44	0.75	6/13/07
I			PowerShares S&P SmallCap Materials (PSCM)	**5.6**	—	—	—	—	—	41.7	—	—	—	—	0.9	—	**0.71**	1.19	3	1	100	0	0	0	0.0	28	33	46	0.29	4/7/10
	E		ProShares Ultra Basic Materials (UYM)	3.3	**57.4**	**126.2**	(83.7)	—	—	**111.8**	(19.1)	—	**528.9**	(89.8)	0.0	1.1	2.08	2.56	345	1,259	200	0	0	(100)	144.4	93	72	171	0.95	1/30/07
I			Rydex S&P Equal Weight Materials (RTM)	**5.1**	23.3	**67.1**	**(41.4)**	10.2	—	41.6	**10.8**	—	179.5	**(55.6)**	2.6	0.8	0.96	1.61	49	8	100	0	0	0	0.0	27	31	35	0.50	11/1/06
I			SPDR S&P Global Natural Resources (GNR)	1.8	—	—	—	—	—	—	—	—	—	—	—	—	—	—	169	22	99	0	0	1	69.9	—	100	34	0.40	9/13/10
I			SPDR S&P International Materials Sector (IRV)	1.4	21.1	62.7	—	—	—	42.6	—	—	146.5	—	1.2	—	1.04	1.73	34	11	99	0	0	0	99.3	9	131	40	0.50	7/16/08
I			SPDR S&P Metals & Mining (XME)	1.1	**34.1**	**87.8**	(59.5)	**42.6**	—	**52.9**	(8.7)	7.7	**228.1**	(65.2)	0.6	0.4	1.33	1.64	1,086	4,846	100	0	0	0	0.0	43	42	28	0.35	6/19/06
I		N	UBS E-TRACS Natural Gas Fut Contango ETN (GASZ)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	1	—	—	—	—	—	—	—	—	0.85	6/15/11
I		N	UBS E-TRACS Oil Futures Contango ETN (OILZ)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	1	—	—	—	—	—	—	—	—	0.85	6/15/11
I			Vanguard Materials ETF (VAW)	**4.3**	**24.3**	51.6	(46.6)	26.4	**19.5**	46.5	0.9	8.1	141.7	(56.0)	2.1	0.7	0.92	1.13	668	66	100	0	0	0	0.1	10	136	49	0.24	1/26/04
I			WisdomTree Commodity Country Equity (CCXE)	**4.9**	17.0	57.7	(48.2)	32.3	—	44.8	(1.0)	—	156.6	(61.2)	1.9	1.2	1.03	1.73	40	13	100	0	0	0	100.0	35	145	24	0.58	10/13/06
			Precious Metals Sector Category Average	**(14.1)**	**44.7**	**43.7**	**(26.6)**	**17.0**	**—**	**27.0**	**4.4**	**7.7**	**102.6**	**(32.9)**	**2.5**	**0.1**	**1.00**	**1.45**	**1,342**	**1,965**	**100**	**0**	**0**	**(0)**	**91.8**	**22**	**39**	**58**	**0.63**	**—**
I			First Trust ISE Global Platinum Index (PLTM)	(18.2)	—	—	—	—	—	17.5	—	—	—	—	0.2	—	0.84	1.66	16	9	100	0	0	0	95.7	29	23	65	0.70	3/11/10
I			Global X Gold Explorers ETF (GLDX)	(19.2)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	24	33	100	0	0	(0)	95.5	—	28	52	0.65	11/3/10
I			Global X Pure Gold Miners ETF (GGGG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	6	100	0	0	0	92.4	—	33	50	0.59	3/14/11

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			Global X Silver Miners ETF (SIL)	(11.7)	–	–	–	–	–	**64.2**	–	–	–	–	1.0	–	1.01	1.47	417	378	100	0	0	0	90.1	0	34	73	0.65	4/19/10
I			Market Vectors Gold Miners ETF (GDX)	**(11.1)**	34.0	37.3	**(26.6)**	**17.0**	–	5.8	**4.4**	**7.7**	88.8	**(32.9)**	0.7	0.1	1.21	1.76	6,837	10,768	100	0	0	0	86.9	3	32	68	0.53	5/16/06
I			Market Vectors Junior Gold Miners ETF (GDXJ)	(14.2)	**65.7**	–	–	–	–	33.9	–	–	–	–	8.6	–	**0.83**	1.21	2,035	2,555	100	0	0	0	92.3	49	54	42	0.54	11/10/09
I			PowerShares Global Gold & Prec Metals (PSAU)	**(10.4)**	34.4	**50.1**	–	–	–	13.4	–	–	**116.4**	–	2.1	–	1.11	2.19	63	7	100	0	0	0	90.0	27	66	56	0.75	9/18/08
			Real Estate Sector Category Average	**10.9**	**30.6**	**24.8**	**(43.1)**	**(17.7)**	**35.8**	**40.2**	**1.4**	**1.8**	**189.1**	**(67.4)**	**3.0**	**1.7**	**1.00**	**1.46**	**975**	**795**	**105**	**13**	**0**	**(18)**	**25.9**	**27**	**70**	**78**	**0.47**	**–**
	E		Direxion Daily Real Estate Bull 3X Shrs (DRN)	**27.3**	**63.6**	–	–	–	–	**107.3**	–	–	–	–	0.1	–	1.49	2.96	116	526	87	221	0	(208)	286.0	146	110	366	1.03	7/16/09
I			First Trust S&P REIT Idx (FRI)	10.0	27.8	27.9	(38.9)	–	–	33.2	4.8	–	182.8	(65.7)	2.5	0.9	0.99	1.98	81	58	100	0	0	0	0.0	16	110	43	0.50	5/8/07
I			Focus Morningstar Real Estate ETF (FRL)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	5	5	–	–	–	–	–	–	–	–	0.12	3/29/11
I			IQ U.S. Real Estate Small Cap ETF (ROOF)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	2	17	–	–	–	–	–	–	–	–	0.69	6/14/11
I			iShares Cohen & Steers Realty Majors (ICF)	**11.9**	29.2	25.3	(40.9)	(18.3)	**39.0**	**36.1**	3.4	1.3	**195.3**	(68.5)	2.7	1.6	1.06	1.54	2,653	560	100	0	0	0	0.0	9	31	60	0.35	1/29/01
I			iShares Dow Jones US Real Estate (IYR)	9.8	26.4	**30.2**	(40.0)	(18.2)	35.2	32.7	4.8	1.2	175.1	(65.0)	3.5	1.8	0.95	1.39	3,717	10,890	100	0	0	0	1.2	17	83	41	0.47	6/12/00
I			iShares FTSE EPRA/NAREIT North America (IFNA)	10.2	27.8	**31.9**	(40.7)	–	–	34.4	5.0	–	185.0	–	2.9	1.6	0.97	1.92	13	2	99	0	0	0	9.9	14	132	39	0.48	11/12/07
I			iShares FTSE NAREIT Industrl/Offc Cp Idx (FNIO)	10.4	15.4	27.8	(48.3)	–	–	32.5	(3.6)	–	160.5	(70.8)	3.1	1.5	1.16	2.30	13	4	100	0	0	0	0.0	36	31	71	0.48	5/1/07
I			iShares FTSE NAREIT Mort Plus Cp Idx (REM)	(1.0)	16.7	11.6	(42.8)	–	–	14.8	0.4	–	59.8	**(52.2)**	9.8	3.5	**0.45**	0.89	174	111	100	0	0	0	0.7	50	50	65	0.48	5/1/07
I			iShares FTSE NAREIT Real Estate 50 (FTY)	11.1	25.5	27.2	**(37.4)**	–	–	33.5	**5.0**	–	170.0	**(63.7)**	3.4	1.8	0.93	1.86	61	19	100	0	0	0	0.0	13	51	49	0.48	5/1/07
I			iShares FTSE NAREIT Resid Plus Cp Idx (REZ)	10.8	**30.9**	21.2	**(25.2)**	–	–	33.1	**8.5**	–	174.4	**(59.3)**	3.0	1.8	**0.82**	1.63	135	40	100	0	0	0	0.0	14	36	63	0.48	5/1/07
I			iShares FTSE NAREIT Retail Cp Idx (RTL)	8.1	**34.5**	25.2	(46.9)	–	–	**37.5**	0.6	–	**191.2**	(71.3)	3.2	1.9	1.18	2.34	7	3	100	0	0	0	0.0	39	29	76	0.48	5/1/07
			PowerShares Active U.S. Real Estate (PSR)	**11.5**	26.9	24.3	–	–	–	34.7	–	–	174.4	–	1.5	–	**0.79**	1.58	23	11	100	0	0	0	0.0	20	50	56	0.80	11/20/08
I			PowerShares KBW Prem Yield Equity REIT (KBWY)	3.7	–	–	–	–	–	–	–	–	–	–	–	–	–	–	8	3	100	0	0	0	0.0	–	31	40	0.35	12/1/10
	E		ProShares Ultra Real Estate (URE)	**19.0**	**47.9**	11.5	(80.7)	–	–	**69.4**	(22.8)	–	**414.6**	(94.3)	0.6	1.0	1.81	2.65	505	578	200	0	0	(100)	143.3	29	85	164	0.95	1/30/07
I			Schwab US REIT ETF (SCHH)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	134	74	100	0	0	0	0.0	0	82	48	0.13	1/13/11
I			SPDR Dow Jones REIT (RWR)	10.8	27.8	28.6	(38.9)	(17.8)	35.5	34.6	4.8	1.7	188.7	(66.4)	2.9	1.6	1.02	1.49	1,557	274	100	0	0	0	0.0	10	83	48	0.25	4/23/01
I			Vanguard REIT Index ETF (VNQ)	10.3	28.5	**29.8**	**(37.0)**	**(16.4)**	33.5	34.0	**6.2**	**2.9**	186.5	(64.5)	3.3	1.8	0.99	1.44	9,314	1,920	100	0	0	1	0.0	12	106	43	0.12	9/23/04
I			Wilshire US REIT ETF (WREI)	10.6	–	–	–	–	–	35.1	–	–	–	–	2.5	–	**0.40**	0.81	17	4	100	0	0	0	0.0	5	95	47	0.32	3/9/10
			Real Estate Global Sector Category Average	**4.2**	**16.8**	**43.4**	**(52.4)**	**(6.9)**	**–**	**33.3**	**1.1**	**–**	**131.1**	**(67.4)**	**6.0**	**1.6**	**1.00**	**1.16**	**334**	**51**	**98**	**0**	**2**	**0**	**85.5**	**13**	**179**	**36**	**0.53**	**–**
I			Cohen & Steers Global Realty Majors ETF (GRI)	**6.5**	**19.9**	29.5	–	–	–	33.2	0.2	–	**138.9**	–	5.9	–	1.01	1.59	59	10	100	0	0	0	55.2	14	75	34	0.55	5/7/08
I			First Trust FTSE EN Dev Mkts Rel Est Idx (FFR)	5.8	19.6	35.0	**(47.5)**	–	–	33.1	**1.3**	–	**144.2**	(67.4)	3.5	1.5	1.02	1.60	79	11	99	0	1	(0)	55.9	11	282	24	0.60	8/27/07
I			Guggenheim China Real Estate (TAO)	(3.3)	9.9	**81.0**	(57.0)	–	–	18.0	**6.3**	–	124.0	–	0.8	0.9	1.16	1.83	25	22	100	0	0	0	100.0	15	47	51	0.70	12/18/07
I			iShares FTSE EPRA/NAREIT Dev Asia Idx (IFAS)	(3.6)	16.3	43.3	(52.3)	–	–	21.8	(0.2)	–	114.3	–	5.8	1.6	**0.94**	1.48	27	2	99	0	1	0	99.2	15	80	47	0.48	11/12/07
I			iShares FTSE EPRA/NAREIT Dev EU Idx (IFEU)	**16.5**	8.4	39.6	(51.1)	–	–	**53.1**	(0.7)	–	123.2	–	5.9	1.3	1.10	1.72	26	12	92	0	7	0	92.4	18	90	49	0.48	11/12/07
I			iShares FTSE EPRA/NAREIT Dev RE ex-US (IFGL)	2.9	15.2	**44.2**	(52.0)	–	–	31.2	0.5	–	123.3	–	6.4	1.7	**0.93**	1.08	408	37	97	0	3	0	96.6	13	193	32	0.48	11/12/07
I			iShares S&P Dev ex-US Property Index (WPS)	2.9	17.1	42.1	(51.5)	–	–	32.9	0.8	–	127.0	(66.8)	5.5	1.4	**0.94**	1.47	152	13	98	0	1	0	98.3	8	293	30	0.48	7/30/07
I			SPDR Dow Jones Global Real Estate (RWO)	**7.8**	**23.9**	34.1	–	–	–	**36.4**	**2.2**	–	**155.3**	–	6.8	–	1.03	1.20	321	72	99	0	0	0	48.1	7	213	29	0.50	5/7/08
I			SPDR Dow Jones Intl Real Estate (RWX)	4.8	**20.8**	38.7	**(51.1)**	**(6.9)**	–	**38.5**	0.4	–	129.8	**(66.5)**	8.9	2.1	**0.92**	1.07	2,276	312	99	0	1	0	98.9	7	130	40	0.59	12/15/06
I			Vanguard Global ex-US Real Estate ETF (VNQI)	2.4	–	–	–	–	–	–	–	–	–	–	–	–	–	–	179	45	97	0	3	0	97.0	–	423	26	0.35	11/1/10
I			WisdomTree Global ex-US Real Estate (DRW)	3.9	16.6	**46.5**	(56.6)	–	–	34.4	0.4	–	130.9	(69.0)	11.0	2.6	0.97	1.53	128	22	99	0	1	0	99.1	18	147	31	0.58	6/5/07
			Technology Sector Category Average	**1.6**	**19.1**	**76.7**	**(47.3)**	**6.7**	**8.2**	**37.7**	**7.1**	**5.2**	**159.6**	**(55.8)**	**0.4**	**0.1**	**1.00**	**1.19**	**474**	**688**	**119**	**0**	**0**	**(19)**	**37.3**	**34**	**75**	**83**	**0.62**	**–**
I			B2B Internet HOLDRs (BHH)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	16	193	100	0	0	0	0.0	–	2	100	–	2/23/00
I			Broadband HOLDRs (BDH)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	18	32	100	0	0	0	2.1	–	16	96	–	4/5/00
	E		Direxion Daily Semicondct Bull 3X Shares (SOXL)	(8.1)	–	–	–	–	–	**62.5**	–	–	–	–	0.0	–	2.23	3.62	117	379	341	0	0	(241)	318.6	46	31	383	1.03	3/11/10
	E		Direxion Daily Technology Bull 3X Shares (TYH)	(3.0)	21.0	**240.8**	–	–	–	**76.0**	–	–	**523.7**	–	0.0	–	1.92	2.30	213	523	302	0	0	(202)	286.4	106	115	373	2.25	12/17/08
I			First Trust Dow Jones Internet Index (FDN)	**5.8**	**36.7**	79.2	(44.0)	11.2	–	**51.8**	**17.5**	**11.4**	**173.5**	(50.6)	0.1	0.0	0.82	0.98	725	201	100	0	0	0	3.5	16	41	52	0.60	6/19/06
I			First Trust NASDAQ-100-Tech Index (QTEC)	0.8	21.9	**79.9**	(45.3)	7.7	–	33.0	10.1	8.1	148.1	(52.9)	0.6	0.1	0.87	1.04	556	252	100	0	0	0	9.2	26	40	28	0.60	4/19/06
I			First Trust Technology AlphaDEX (FXL)	**4.4**	**26.4**	67.0	(48.1)	–	–	39.4	9.1	–	163.5	(57.6)	0.0	0.0	0.89	1.06	203	155	100	0	0	0	1.3	112	84	21	0.70	5/8/07
I			Focus Morningstar Technology ETF (FTQ)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	5	2	–	–	–	–	–	–	–	–	0.19	3/29/11
I			Internet Architecture HOLDRs (IAH)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	32	2	100	0	0	0	0.0	–	14	99	–	2/24/00
I			Internet HOLDRs (HHH)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	128	12	100	0	0	0	0.0	–	12	100	–	9/22/99
I			Internet Infrastructure HOLDRs (IIH)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	12	8	100	0	0	0	14.5	–	7	100	–	2/24/00
I			iShares Dow Jones US Technology (IYW)	1.3	12.4	63.5	(43.1)	15.0	9.6	26.7	6.8	7.0	108.7	(50.4)	0.5	0.1	0.75	0.90	1,431	138	100	0	0	0	0.4	8	166	63	0.47	5/15/00
I			iShares MSCI ACWI ex US Info Tech Index (AXIT)	(4.9)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	6	0	100	0	0	0	99.7	0	91	48	0.48	7/13/10
I			iShares PHLX SOX Semiconductor Sector (SOXX)	0.2	14.2	74.6	(51.7)	(2.0)	0.2	28.4	3.8	(0.0)	128.3	(57.5)	0.9	0.2	0.99	1.18	200	228	100	0	0	0	13.0	9	31	61	0.48	7/10/01
I			iShares S&P Global Technology (IXN)	(0.2)	10.3	53.6	(43.3)	13.2	9.4	22.7	2.9	4.3	96.1	(51.9)	0.8	0.2	**0.76**	0.91	567	39	100	0	0	0	25.0	3	123	50	0.48	11/12/01
I			iShares S&P North Amer Tech-Multimd Ntwk (IGN)	(3.9)	**24.3**	60.1	(50.2)	5.8	3.5	31.0	4.4	1.5	138.0	(59.9)	0.1	0.0	1.02	1.22	235	67	100	0	0	0	6.5	25	35	64	0.48	7/10/01
I			iShares S&P North Amer Technology (IGM)	2.8	12.1	62.3	(43.5)	**16.4**	8.5	28.9	6.4	7.2	108.7	(50.7)	0.5	0.1	**0.76**	0.91	416	41	100	0	0	0	0.7	11	268	51	0.48	3/13/01
I			iShares S&P North Amer Tech-Software (IGV)	**8.6**	**24.5**	47.2	**(38.3)**	**15.7**	10.7	47.3	**10.2**	**10.9**	123.3	**(46.4)**	0.0	0.0	**0.74**	0.88	611	127	100	0	0	0	0.0	14	57	56	0.48	7/10/01
I			PowerShares Dynamic Networking (PXQ)	**7.3**	**45.9**	63.7	**(38.3)**	2.7	**12.3**	**55.4**	**23.1**	**12.8**	**196.7**	(52.5)	0.4	0.1	0.87	1.41	157	68	100	0	0	0	0.0	61	31	49	0.63	6/23/05

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			PowerShares Dynamic Semiconductors (PSI)	3.6	20.4	47.9	(46.5)	0.5	4.7	38.9	2.7	(0.3)	113.6	(52.9)	0.1	0.1	0.96	1.56	32	45	100	0	0	0	0.0	64	31	47	0.63	6/23/05
I			PowerShares Dynamic Software (PSJ)	**6.6**	19.8	56.2	**(33.5)**	4.1	**10.8**	32.4	**15.1**	**8.8**	128.9	**(44.3)**	0.0	0.0	**0.67**	1.09	74	28	100	0	0	0	0.0	46	31	47	0.63	6/23/05
I			PowerShares Dynamic Technology (PTF)	4.1	12.3	42.2	**(41.1)**	5.3	—	32.9	3.2	—	93.7	(50.7)	0.1	0.0	0.79	1.28	37	21	100	0	0	0	0.0	67	61	26	0.65	10/12/06
I			PowerShares Lux Nanotech (PXN)	(12.1)	(6.6)	38.7	(51.5)	(10.8)	7.5	2.9	(13.6)	(13.0)	61.4	(66.0)	0.0	0.0	1.00	1.62	33	8	93	0	6	0	17.9	58	22	60	1.05	10/26/05
I			PowerShares NASDAQ Internet (PNQI)	**12.6**	**33.7**	**88.1**	—	—	—	**54.7**	**19.7**	—	**199.5**	—	0.0	—	0.86	1.39	49	18	100	0	0	0	20.2	20	69	58	0.60	6/12/08
I			PowerShares S&P SmallCap Info Tech (PSCT)	**6.7**	—	—	—	—	—	40.6	—	—	—	—	0.2	—	**0.72**	1.18	112	22	100	0	0	0	0.0	10	130	20	0.29	4/7/10
	E		ProShares Ultra Semiconductors (USD)	0.4	19.5	**137.7**	(79.8)	—	—	**49.6**	(5.6)	—	**310.3**	(85.3)	0.1	0.3	1.86	3.03	51	95	200	0	0	(100)	163.3	61	52	187	0.95	1/30/07
	E		ProShares Ultra Technology (ROM)	1.0	19.8	**145.1**	(73.2)	—	—	**53.9**	3.4	—	**287.2**	(80.7)	0.0	0.1	1.52	2.47	115	56	200	0	0	(100)	143.4	57	169	178	0.95	1/30/07
I			Rydex S&P Equal Weight Technology (RYT)	3.6	18.3	68.7	(45.7)	1.8	—	32.5	7.6	—	137.5	(54.5)	0.5	0.1	0.86	1.39	131	19	100	0	0	0	0.0	25	75	14	0.50	11/1/06
I			Semiconductor HOLDRs (SMH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	543	9,978	100	0	0	0	0.0	—	18	86	—	5/4/00
I			Software HOLDRs (SWH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	88	13	100	0	0	0	26.0	—	13	99	—	9/27/00
I			SPDR Morgan Stanley Technology (MTK)	(0.5)	15.4	70.2	(44.9)	9.7	8.8	28.3	6.4	6.3	122.0	(52.9)	0.6	0.2	0.83	1.00	206	8	100	0	0	0	17.4	17	36	34	0.50	9/25/00
I			SPDR S&P International Technology Sector (IPK)	(3.2)	15.6	42.4	—	—	—	18.9	—	—	99.1	—	1.2	—	0.88	1.43	25	3	100	0	0	0	99.2	10	111	46	0.50	7/16/08
I			SPDR S&P Semiconductor (XSD)	2.8	15.8	**99.2**	(47.8)	(5.1)	—	34.7	**11.3**	4.1	163.0	(53.7)	0.6	0.3	1.00	1.62	115	72	100	0	0	0	0.0	19	53	22	0.35	1/31/06
I			Technology Select Sector SPDR (XLK)	2.7	11.6	51.0	**(41.4)**	**15.2**	**12.1**	27.8	5.7	6.2	95.2	**(49.4)**	1.4	0.5	**0.69**	0.82	7,504	11,081	100	0	0	0	0.0	5	83	61	0.20	12/16/98
I			Vanguard Information Technology ETF (VGT)	3.0	12.7	61.7	(42.8)	**15.0**	9.0	28.8	7.0	7.1	111.5	(50.6)	0.6	0.2	**0.75**	0.90	1,813	133	100	0	0	0	0.7	9	419	53	0.24	1/26/04
			Utility Sector Category Average	**6.0**	**5.3**	**18.4**	**(33.8)**	**16.6**	**21.6**	**26.6**	**(4.1)**	**4.4**	**64.1**	**(45.0)**	**2.7**	**1.0**	**1.00**	**0.83**	**354**	**341**	**105**	**0**	**0**	**(5)**	**41.2**	**24**	**54**	**52**	**0.52**	**—**
I			First Trust ISE Water Idx (FIW)	4.7	**19.5**	20.3	(29.4)	—	—	**32.5**	**2.7**	—	**90.2**	(44.7)	0.8	0.3	1.14	1.30	69	16	100	0	0	0	8.1	38	36	41	0.60	5/8/07
I			First Trust NASDAQ Cln Edge Smrt Grd Inf (GRID)	4.5	(0.2)	—	—	—	—	21.3	—	—	—	—	0.5	—	1.00	1.13	26	3	100	0	0	0	51.9	50	37	62	0.70	11/16/09
I			First Trust Utilities AlphaDEX (FXU)	**11.0**	10.5	**22.5**	**(27.4)**	—	—	29.3	**6.0**	—	74.0	(40.1)	2.1	0.9	0.77	0.87	85	73	100	0	0	0	0.0	60	52	33	0.70	5/8/07
I			Focus Morningstar Utilities ETF (FUI)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	—	—	—	—	—	—	—	—	0.19	3/29/11
I			Guggenheim S&P Global Water Index (CGW)	4.4	**15.0**	**31.4**	(39.7)	—	—	**32.4**	**1.1**	—	**95.5**	(51.2)	1.9	1.3	1.07	0.89	251	44	100	0	0	0	61.4	17	49	54	0.65	5/14/07
I			iShares Dow Jones US Utilities (IDU)	**9.2**	7.3	12.1	(30.4)	17.2	20.7	24.9	(2.2)	4.3	50.2	(39.7)	3.6	0.6	0.74	0.61	542	39	100	0	0	0	0.0	8	74	44	0.48	6/12/00
I			iShares MSCI ACWI ex US Utilities Index (AXUT)	0.6	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	4	100	0	0	0	98.6	0	90	46	0.48	7/13/10
I			iShares S&P Global Clean Energy Index (ICLN)	3.5	(27.2)	8.8	—	—	—	12.5	(30.3)	—	26.0	—	2.0	—	1.89	2.14	71	15	100	0	0	0	74.6	39	36	51	0.48	6/24/08
I			iShares S&P Global Nuclear Energy Index (NUCL)	(7.4)	7.1	**39.4**	—	—	—	18.5	(6.6)	—	60.5	—	3.7	—	1.21	1.37	17	1	100	0	0	0	73.1	40	31	69	0.48	6/24/08
I			iShares S&P Global Utilities (JXI)	4.1	(1.6)	8.3	(30.5)	**22.5**	—	18.9	(6.8)	—	38.3	(42.2)	4.0	0.7	0.84	0.70	254	25	100	0	0	0	57.0	9	81	38	0.48	9/12/06
I			PowerShares Dynamic Utilities (PUI)	**12.0**	7.3	3.4	**(20.5)**	7.2	**23.6**	29.7	0.0	3.7	44.5	**(33.2)**	3.0	1.3	**0.69**	0.78	51	19	100	0	0	0	0.0	68	60	26	0.63	10/26/05
I			PowerShares S&P SmallCap Utilities (PSCU)	8.7	—	—	—	—	—	30.5	—	—	—	—	2.1	—	**0.54**	0.61	45	13	100	0	0	0	0.0	8	22	63	0.29	4/7/10
I			PowerShares WilderHill Progrsv Energy (PUW)	0.6	**19.7**	**59.3**	(49.7)	15.5	—	**32.0**	(0.6)	—	**143.1**	(59.1)	0.5	0.2	1.43	1.62	66	23	100	0	0	0	32.6	22	54	24	0.70	10/24/06
	E		ProShares Ultra Utilities (UPW)	**18.0**	11.7	19.0	(59.1)	—	—	**52.7**	(11.5)	—	**109.0**	(70.2)	2.2	0.9	1.50	1.70	15	4	200	0	0	(100)	128.8	16	76	158	0.95	1/30/07
I			Rydex S&P Equal Weight Utilities (RYU)	9.1	**13.1**	20.2	(30.8)	10.3	—	29.5	**2.8**	—	65.1	(39.3)	3.2	1.4	0.76	0.86	30	10	100	0	0	0	0.0	16	42	25	0.50	11/1/06
I			SPDR S&P International Utilities Sector (IPU)	0.5	(4.4)	5.4	—	—	—	15.3	—	—	32.8	—	4.1	—	0.98	1.12	8	2	100	0	0	0	97.7	5	60	53	0.50	7/16/08
I			Utilities HOLDRs (UTH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	44	9	100	0	0	0	0.0	—	18	79	—	6/22/00
I			Utilities Select Sector SPDR (XLU)	8.9	5.3	11.4	(29.1)	19.1	20.6	23.5	(2.3)	4.5	43.9	**(37.8)**	4.0	1.4	**0.72**	0.60	4,699	6,451	100	0	0	0	0.0	11	34	55	0.20	12/16/98
I			Vanguard Utilities ETF (VPU)	**9.4**	7.0	11.4	**(28.0)**	17.2	21.6	24.9	(1.2)	**4.9**	49.0	**(37.9)**	3.7	1.2	**0.73**	0.61	760	58	100	0	0	0	0.0	8	87	43	0.24	1/26/04
I			WisdomTree Global ex-US Utilities (DBU)	6.8	(6.0)	3.8	(30.8)	**24.2**	—	24.4	(8.4)	—	39.2	(44.4)	3.9	2.1	1.03	1.17	35	11	99	0	1	0	98.9	19	94	21	0.58	10/13/06
			Miscellaneous Sector Category Average	**1.4**	**11.2**	**40.4**	**—**	**—**	**—**	**20.6**	**(4.3)**	**—**	**125.8**	**—**	**0.0**	**—**	**1.00**	**0.9**	**7**	**3**	**50**	**0**	**50**	**(1)**	**3.1**	**26**	**16**	**81**	**0.58**	**—**
I		N	ELEMENTS CS Global Warming ETN (GWO)	**4.3**	**20.6**	**40.4**	—	—	—	**40.8**	**(4.3)**	—	**125.8**	—	0.0	—	1.89	1.62	4	1	—	—	—	—	—	0	—	—	0.75	4/1/08
I			IQ Real Return ETF (CPI)	(0.7)	1.8	—	—	—	—	0.5	—	—	—	—	0.0	—	**0.12**	0.10	13	6	0	1	101	(1)	0.0	52	7	100	0.65	10/27/09
I			PowerShares KBW Prop & Casuality Insur (KBWP)	0.7	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	1	100	0	0	0	6.1	—	25	62	0.35	12/1/10
			Commodities: Agriculture Category Average	**(2.1)**	**33.3**	**13.1**	**(27.0)**	**—**	**—**	**52.0**	**(2.3)**	**—**	**70.0**	**(28.3)**	**0.0**	**0.0**	**1.00**	**1.07**	**179**	**147**	**33**	**0**	**66**	**0**	**24.9**	**0**	**30**	**77**	**0.76**	**—**
I		N	ELEMENTS MLCX Biofuels Index TR ETN (FUE)	(0.2)	32.2	**21.2**	—	—	—	59.5	(0.9)	—	73.7	—	0.0	—	0.87	1.26	9	3	—	—	—	—	—	0	—	—	0.75	2/5/08
I		N	ELEMENTS MLCX Grains Index TR ETN (GRU)	(9.1)	26.2	(11.5)	—	—	—	38.1	(15.3)	—	35.4	—	0.0	—	1.11	1.61	25	103	—	—	—	—	—	0	—	—	0.75	2/5/08
I		N	ELEMENTS Rogers Intl Commodity Agri ETN (RJA)	(6.8)	35.2	5.5	(30.9)	—	—	42.5	(6.3)	—	64.8	(33.6)	0.0	0.0	0.88	0.94	579	696	—	—	—	—	—	0	—	—	0.75	10/17/07
I		N	iPath DJ-UBS Agriculture TR Sub-Idx ETN (JJA)	(7.6)	**38.4**	13.1	(28.2)	—	—	49.1	(4.5)	—	**77.5**	(27.3)	0.0	0.0	0.94	1.01	210	50	—	—	—	—	—	0	—	—	0.75	10/23/07
I		N	iPath DJ-UBS Cocoa TR Sub-Idx ETN (NIB)	**3.5**	(12.3)	17.8	—	—	—	4.2	(4.0)	—	25.0	—	0.0	—	1.16	1.69	27	30	—	—	—	—	—	0	—	—	0.75	6/24/08
I		N	iPath DJ-UBS Coffee TR Sub-Idx ETN (JO)	**6.8**	**66.9**	9.6	—	—	—	51.7	**10.1**	—	**128.2**	—	0.0	—	1.04	1.52	106	51	—	—	—	—	—	0	—	—	0.75	6/24/08
I		N	iPath DJ-UBS Cotton TR Sub-Idx ETN (BAL)	**0.3**	**98.3**	**29.4**	—	—	—	**97.8**	**14.7**	—	**254.6**	—	0.0	—	1.35	1.96	56	67	—	—	—	—	—	0	—	—	0.75	6/24/08
I		N	iPath DJ-UBS Grains TR Sub-Idx ETN (JJG)	(10.3)	30.1	(2.4)	(27.1)	—	—	40.8	(13.0)	—	53.0	(28.6)	0.0	0.0	1.09	1.17	267	189	—	—	—	—	—	0	—	—	0.75	10/23/07
I		N	iPath DJ-UBS Livestock TR Sub-Idx ETN (COW)	(4.6)	8.7	(15.9)	(29.1)	—	—	1.1	(12.3)	—	(3.3)	(35.0)	0.0	0.0	**0.47**	0.69	97	90	—	—	—	—	—	0	—	—	0.75	10/23/07
I		N	iPath DJ-UBS Softs TR Sub-Idx ETN (JJS)	**0.1**	**59.7**	**43.6**	—	—	—	**75.8**	**17.1**	—	**132.9**	—	0.0	—	0.93	1.35	58	7	—	—	—	—	—	0	—	—	0.75	6/24/08
I		N	iPath DJ-UBS Sugar TR Sub-Idx ETN (SGG)	(5.4)	23.5	**85.6**	—	—	—	**98.2**	**19.8**	—	54.3	—	0.0	—	1.60	2.32	58	65	—	—	—	—	—	0	—	—	0.75	6/24/08
		N	iPath Pure Beta Agriculture ETN (DIRT)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	1	—	—	—	—	—	—	—	—	0.75	4/20/11
		N	iPath Pure Beta Aluminum ETN (FOIL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	na	—	—	—	—	—	—	—	—	0.75	4/20/11
		N	iPath Pure Beta Cocoa ETN (CHOC)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	3	—	—	—	—	—	—	—	—	0.75	4/20/11

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
		N	iPath Pure Beta Coffee ETN (CAFE)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	3	—	—	—	—	—	—	—	—	0.75	4/20/11
		N	iPath Pure Beta Cotton ETN (CTNN)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	3	—	—	—	—	—	—	—	—	0.75	4/20/11
		N	iPath Pure Beta Grains ETN (WEET)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	2	—	—	—	—	—	—	—	—	0.75	4/20/11
		N	iPath Pure Beta Livestock ETN (LSTK)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	—	—	—	—	—	—	—	—	0.75	4/20/11
		N	iPath Pure Beta Softs ETN (GRWN)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	7	1	—	—	—	—	—	—	—	—	0.75	4/20/11
		N	iPath Pure Beta Sugar ETN (SGAR)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	7	2	—	—	—	—	—	—	—	—	0.75	4/20/11
I			IQ Global Agribusiness Small Cap ETF (CROP)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	54	48	100	0	0	0	74.7	—	52	56	0.75	3/22/11
I			PowerShares DB Agriculture (DBA)	(1.1)	22.5	1.9	**(19.5)**	—	—	33.4	(7.3)	—	45.2	**(17.2)**	0.0	0.0	**0.74**	0.79	3,104	1,966	0	0	104	(4)	0.0	0	33	80	0.75	1/5/07
	E	N	PowerShares DB Agriculture Dble Long ETN (DAG)	(4.7)	30.8	5.6	—	—	—	**112.2**	(20.8)	—	64.9	—	0.0	—	1.81	2.64	123	344	—	—	—	—	—	0	—	—	0.75	4/14/08
I		N	PowerShares DB Agriculture Long ETN (AGF)	(2.3)	19.1	4.3	—	—	—	49.7	(8.0)	—	35.6	—	0.0	—	0.90	1.32	12	20	—	—	—	—	—	0	—	—	0.75	4/14/08
I			Teucrium Corn (CORN)	**8.4**	—	—	—	—	—	**63.5**	—	—	—	—	0.0	—	—	—	123	209	0	0	95	5	0.0	—	4	95	1.42	6/9/10
I		N	UBS E-TRACS CMCI Agriculture TR ETN (UAG)	(2.2)	37.6	17.4	—	—	—	58.3	1.0	—	76.9	—	0.0	—	0.89	1.29	14	7	—	—	—	—	—	0	—	—	0.65	4/1/08
I		N	UBS E-TRACS CMCI Food TR ETN (FUD)	(2.9)	33.3	12.3	—	—	—	49.5	(0.8)	—	61.7	—	0.0	—	**0.79**	1.15	44	11	—	—	—	—	—	0	—	—	0.65	4/1/08
I		N	UBS E-TRACS CMCI Livestock TR ETN (UBC)	(0.5)	16.2	(14.3)	—	—	—	9.9	(8.0)	—	10.3	—	0.0	—	**0.46**	0.67	5	0	—	—	—	—	—	0	—	—	0.65	4/1/08
			Commodities: Energy Category Average	**2.2**	**(6.1)**	**11.2**	**(45.5)**	**46.5**	**—**	**13.1**	**(27.6)**	**(11.7)**	**59.1**	**(56.9)**	**0.0**	**0.0**	**1.00**	**1.35**	**278**	**1,491**	**0**	**12**	**97**	**(9)**	**9.8**	**4**	**9**	**145**	**0.87**	**—**
I		N	ELEMENTS Rogers Intl Commodity Engy ETN (RJN)	6.5	2.4	20.9	(53.5)	—	—	22.0	(25.9)	—	74.5	(58.1)	0.0	0.0	0.97	1.78	89	137	—	—	—	—	—	0	—	—	0.75	10/17/07
I		N	iPath DJ-UBS Energy TR Sub-Idx ETN (JJE)	(2.2)	(11.5)	(6.1)	(48.2)	—	—	1.4	(35.3)	—	17.0	(59.1)	0.0	0.0	**0.88**	1.61	22	8	—	—	—	—	—	0	—	—	0.75	10/23/07
I		N	iPath DJ-UBS Natural Gas TR Sub-Idx ETN (GAZ)	(8.8)	(43.0)	(52.9)	**(38.0)**	—	—	(31.7)	(55.6)	—	(62.8)	(61.1)	0.0	0.0	1.05	1.93	110	121	—	—	—	—	—	0	—	—	0.75	10/23/07
		N	iPath Pure Beta Crude Oil ETN (OLEM)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	1	—	—	—	—	—	—	—	—	0.75	4/20/11
		N	iPath Pure Beta Energy ETN (ONG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	—	—	—	—	—	—	—	—	0.75	4/20/11
I		N	iPath S&P GSCI Crude Oil TR Index ETN (OIL)	(4.0)	(0.8)	6.7	(56.7)	**46.8**	—	10.9	(33.5)	—	69.7	(67.4)	0.0	0.0	1.11	1.50	564	693	—	—	—	—	—	0	—	—	0.75	8/15/06
		N	iPath Seasonal Natural Gas ETN (DCNG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	6	—	—	—	—	—	—	—	—	0.75	4/20/11
I		N	PowerShares DB Crude Oil Long ETN (OLO)	2.4	2.6	**35.2**	—	—	—	20.6	(18.1)	—	86.8	—	0.0	—	0.93	1.71	24	29	—	—	—	—	—	0	—	—	0.75	6/16/08
I			PowerShares DB Energy (DBE)	**11.0**	**3.4**	24.8	(39.4)	—	—	**28.5**	**(17.5)**	—	82.3	**(43.8)**	0.0	0.0	**0.87**	1.17	209	141	0	0	122	(22)	0.0	0	16	122	0.75	1/5/07
I			PowerShares DB Oil (DBO)	2.5	2.5	**35.7**	(41.0)	—	—	20.9	**(18.1)**	—	**87.8**	**(43.6)**	0.0	0.0	0.93	1.25	595	419	0	0	116	(16)	0.0	0	14	116	0.75	1/5/07
	E		ProShares Ultra DJ-UBS Crude Oil (UCO)	(14.7)	(1.0)	(14.6)	—	—	—	10.7	—	—	**98.1**	—	0.0	—	1.79	2.40	426	2,644	0	117	83	(100)	117.2	0	3	200	0.95	11/24/08
I			Teucrium Natural Gas (NAGS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	1	0	0	104	(4)	0.0	—	4	104	1.44	2/1/11
I			Teucrium WTI Crude Oil (CRUD)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	2	0	0	102	(2)	0.0	—	4	102	1.22	2/22/11
I		N	UBS E-TRACS CMCI Energy TR ETN (UBN)	8.6	(0.3)	15.2	—	—	—	20.3	(22.0)	—	57.4	—	0.0	—	**0.81**	1.48	3	1	—	—	—	—	—	0	—	—	0.65	4/1/08
I			United States 12 Month Natural Gas (UNL)	(7.0)	(34.8)	—	—	—	—	(23.1)	—	—	—	—	0.0	—	**0.58**	1.05	36	16	0	0	100	0	0.0	—	16	146	0.89	11/18/09
I			United States 12 Month Oil (USL)	2.1	**6.3**	**29.2**	(42.4)	—	—	19.0	(19.5)	—	85.1	—	0.0	0.0	0.89	1.19	215	58	0	0	100	(0)	0.0	50	16	141	0.96	12/6/07
I			United States Brent Oil (BNO)	**19.0**	—	—	—	—	—	**47.3**	—	—	—	—	0.0	—	—	—	53	95	0	0	100	(0)	0.0	—	5	172	0.99	6/2/10
I			United States Gasoline (UGA)	**19.1**	**15.5**	**80.2**	—	—	—	**47.9**	**(8.4)**	—	**136.5**	—	0.0	—	1.13	2.07	140	120	0	0	100	(0)	0.0	0	5	184	0.90	2/26/08
I			United States Heating Oil (UHN)	**13.3**	**8.3**	25.5	—	—	—	**34.9**	(18.8)	—	**94.7**	—	0.0	—	0.94	1.73	7	5	0	0	100	(0)	0.0	0	3	178	0.91	4/9/08
I			United States Natural Gas (UNG)	(8.2)	(40.4)	(56.7)	**(35.7)**	—	—	(29.2)	(55.5)	—	(64.8)	(59.6)	0.0	0.0	1.13	1.52	1,862	14,540	0	32	31	37	0.0	0	14	96	1.11	4/18/07
I			United States Oil (USO)	(3.9)	(0.5)	14.2	(54.8)	46.2	—	9.6	(30.9)	**(11.7)**	65.2	(62.6)	0.0	0.0	1.04	1.40	1,464	12,267	0	0	100	(0)	0.0	0	6	176	0.80	4/10/06
			Commodities: Precious Metals Cat Average	**6.5**	**54.2**	**42.6**	**(7.6)**	**25.3**	**22.9**	**47.2**	**15.6**	**21.5**	**171.2**	**6.9**	**0.0**	**0.0**	**1.00**	**1.19**	**3,608**	**2,358**	**0**	**0**	**119**	**(19)**	**0.0**	**0**	**4**	**93**	**0.61**	**—**
I			ETFS Physical Asian Gold Shares (AGOL)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	60	3	0	0	100	0	0.0	—	1	100	0.39	1/13/11
I			ETFS Physical Palladium Shares (PALL)	(4.1)	—	—	—	—	—	69.6	—	—	—	—	0.0	—	0.91	1.08	762	184	0	0	100	0	0.0	—	1	100	0.60	1/8/10
I			ETFS Physical Platinum Shares (PPLT)	(0.8)	—	—	—	—	—	11.7	—	—	—	—	0.0	—	**0.53**	0.63	725	43	0	0	100	0	0.0	—	1	100	0.60	1/8/10
I			ETFS Physical PM Basket Shares (GLTR)	8.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	232	21	0	0	100	0	0.0	—	4	100	0.60	10/22/10
I			ETFS Physical Silver Shares (SIVR)	**14.2**	**79.8**	—	—	—	—	**86.3**	—	—	—	—	0.0	—	1.20	1.43	623	404	0	0	100	0	0.0	—	1	100	0.30	7/24/09
I			ETFS Physical Swiss Gold Shares (SGOL)	6.6	27.2	—	—	—	—	20.6	—	—	—	—	0.0	—	**0.49**	0.58	1,383	133	0	0	100	0	0.0	—	1	100	0.39	9/9/09
I			ETFS Physical White Metals Basket Shares (WITE)	7.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	58	17	0	0	100	0	0.0	—	3	100	0.60	12/1/10
I		N	iPath DJ-UBS Platinum TR Sub-Idx ETN (PGM)	(3.7)	18.7	**53.4**	—	—	—	10.5	(7.6)	—	65.1	—	0.0	—	0.93	1.51	57	11	—	—	—	—	—	0	—	—	0.75	6/24/08
I		N	iPath DJ-UBS Prec Metals TR Sub-Idx ETN (JJP)	6.6	42.2	28.4	—	—	—	34.6	18.6	—	102.6	—	0.0	—	0.81	1.31	122	13	—	—	—	—	—	0	—	—	0.75	6/24/08
		N	iPath Pure Beta Precious Metals ETN (BLNG)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	2	—	—	—	—	—	—	—	—	0.75	4/20/11
I			iShares Gold Trust (IAU)	7.0	27.9	23.5	**5.4**	30.9	22.4	20.6	17.2	19.2	61.9	**18.2**	0.0	0.0	**0.67**	0.79	6,983	4,603	0	0	100	0	0.0	0	1	100	0.25	1/21/05
I			iShares Silver Trust (SLV)	**14.1**	79.4	**56.6**	(27.2)	13.9	—	**86.0**	**25.1**	**26.1**	**264.9**	(8.3)	0.0	0.0	1.33	1.58	10,734	32,462	0	0	100	0	0.0	0	1	100	0.50	4/21/06
I			PowerShares DB Gold (DGL)	4.9	27.8	22.0	2.8	—	—	18.8	15.5	—	59.6	14.7	0.0	0.0	**0.67**	0.79	263	43	0	0	114	(14)	0.0	0	12	114	0.75	1/5/07
	E	N	PowerShares DB Gold Double Long ETN (DGP)	8.9	62.1	43.9	—	—	—	38.7	**27.1**	—	141.4	—	0.0	—	1.36	1.61	577	933	—	—	—	—	—	0	—	—	0.75	2/27/08
I			PowerShares DB Precious Metals (DBP)	6.4	37.7	26.6	(3.0)	—	—	30.3	17.6	—	92.0	9.4	0.0	0.0	0.76	0.91	551	116	0	0	113	(13)	0.0	0	14	113	0.75	1/5/07
I			PowerShares DB Silver (DBS)	**11.6**	**82.0**	48.1	(26.4)	—	—	**83.8**	**24.3**	—	**262.7**	(12.7)	0.0	0.0	1.32	2.13	159	85	0	0	158	(58)	0.0	0	9	158	0.75	1/5/07
	E		ProShares Ultra Gold (UGL)	**12.0**	57.0	43.0	—	—	—	38.8	—	—	124.3	—	0.0	—	1.04	1.23	283	244	0	0	200	(100)	0.0	0	3	4	0.95	12/1/08
	E		ProShares Ultra Silver (AGQ)	7.6	**173.6**	**99.6**	—	—	—	**164.5**	—	—	**795.7**	—	0.0	—	2.50	2.97	882	1,653	0	0	200	(100)	0.0	0	3	6	0.95	12/1/08
I		N	RBS Gold Trendpilot ETN (TBAR)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	13	4	—	—	—	—	—	—	—	—	1.00	2/17/11

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			SPDR Gold Shares (GLD)	6.5	27.3	27.1	**3.0**	**31.1**	**23.4**	20.5	16.9	19.2	59.9	**19.9**	0.0	0.0	**0.65**	0.77	58,460	13,246	0	0	100	0	0.0	0	1	100	0.40	11/18/04
I		N	UBS E-TRACS CMCI Gold TR ETN (UBG)	6.2	26.8	22.8	—	—	—	19.3	15.5	—	60.3	—	0.0	—	0.70	1.13	7	1	—	—	—	—	—	0	—	—	0.30	4/1/08
I		N	UBS E-TRACS CMCI Silver TR ETN (USV)	**13.5**	**79.8**	48.2	—	—	—	**84.8**	24.1	—	**239.9**	—	0.0	—	1.24	2.00	7	1	—	—	—	—	—	0	—	—	0.40	4/1/08
I		N	UBS E-TRACS Long Platinum TR ETN (PTM)	(2.0)	17.4	**53.5**	—	—	—	10.8	(7.5)	—	66.3	—	0.0	—	0.94	1.51	47	17	—	—	—	—	—	0	—	—	0.65	5/8/08
			Commodities: Miscellaneous Cat Average	**(0.1)**	**16.0**	**52.8**	**(44.5)**	**27.5**	**—**	**33.0**	**(8.1)**	**(1.2)**	**108.4**	**(50.5)**	**0.0**	**0.0**	**1.00**	**1.15**	**438**	**158**	**17**	**36**	**46**	**2**	**51.4**	**0**	**20**	**90**	**0.78**	**—**
I		N	ELEMENTS Rogers Intl Commodity ETN (RJI)	**7.8**	18.1	25.2	(41.8)	—	—	41.6	(10.4)	—	83.4	(45.7)	0.0	0.0	0.86	0.99	942	649	—	—	—	—	—	0	—	—	0.75	10/17/07
I		N	ELEMENTS Rogers Intl Commodity Metal ETN (RJZ)	1.5	**23.3**	72.4	**(38.4)**	—	—	36.3	**5.7**	—	125.3	**(41.8)**	0.0	0.0	**0.77**	1.20	81	51	—	—	—	—	—	0	—	—	0.75	10/17/07
I		N	ELEMENTS S&P CTI ETN (LSC)	0.5	(7.0)	(10.5)	—	—	—	7.5	(4.2)	—	(11.3)	—	0.0	—	**0.69**	1.08	43	44	—	—	—	—	—	0	—	—	0.75	6/10/08
I			GreenHaven Continuous Commodity Index (GCC)	2.2	**25.4**	19.6	—	—	—	34.8	(3.0)	—	74.1	—	0.0	—	**0.65**	0.75	734	141	0	0	46	54	0.0	0	49	14	0.85	1/24/08
	E	N	GS Connect S&P GSCI Enh Commodity TR ETN (GSC)	**4.1**	11.4	21.0	(42.7)	—	—	29.0	(17.2)	—	77.1	(47.1)	0.0	0.0	0.93	1.47	66	7	—	—	—	—	—	0	—	—	1.25	7/31/07
I		N	iPath DJ-UBS Aluminum TR Sub-Idx ETN (JJU)	0.0	4.7	33.2	—	—	—	22.3	(13.1)	—	80.3	—	0.0	—	0.92	1.44	9	3	—	—	—	—	—	0	—	—	0.75	6/24/08
I		N	iPath DJ-UBS Commodity Index TR ETN (DJP)	(3.1)	16.6	18.6	**(36.8)**	15.5	—	26.0	(12.6)	(0.8)	66.0	**(42.3)**	0.0	0.0	**0.75**	0.86	3,043	336	—	—	—	—	—	0	—	—	0.75	6/6/06
I		N	iPath DJ-UBS Copper TR Sub-Idx ETN (JJC)	(5.2)	**29.2**	**131.4**	(53.9)	—	—	**42.4**	**0.6**	—	**156.8**	(56.6)	0.0	0.0	1.16	1.34	215	142	—	—	—	—	—	0	—	—	0.75	10/23/07
I		N	iPath DJ-UBS Ind Metals TR Sub-Idx ETN (JJM)	(3.9)	15.8	80.3	(49.1)	—	—	30.4	(3.7)	—	120.7	(57.8)	0.0	0.0	0.97	1.53	64	12	—	—	—	—	—	0	—	—	0.75	10/23/07
I		N	iPath DJ-UBS Lead TR Sub-Idx ETN (LD)	**6.4**	0.5	**132.7**	—	—	—	**52.9**	**11.3**	—	122.1	—	0.0	—	1.30	2.04	17	26	—	—	—	—	—	0	—	—	0.75	6/24/08
I		N	iPath DJ-UBS Nickel TR Sub-Idx ETN (JJN)	(5.9)	**31.8**	54.9	(56.9)	—	—	17.5	**(0.1)**	—	**161.4**	(70.1)	0.0	0.0	1.35	2.12	14	6	—	—	—	—	—	0	—	—	0.75	10/23/07
I		N	iPath DJ-UBS Tin TR Sub-Idx ETN (JJT)	(3.9)	**57.9**	68.2	—	—	—	**49.0**	**5.6**	—	**203.8**	—	0.0	—	1.02	1.60	34	36	—	—	—	—	—	0	—	—	0.75	6/24/08
I		N	iPath Global Carbon ETN (GRN)	(4.9)	10.6	(22.0)	—	—	—	(13.5)	(22.6)	—	63.4	—	0.0	—	1.30	2.04	3	2	—	—	—	—	—	0	—	—	0.75	6/24/08
		N	iPath Pure Beta Broad Commodity ETN (BCM)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	—	—	—	—	—	—	—	—	0.75	4/20/11
		N	iPath Pure Beta Copper ETN (CUPM)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	na	—	—	—	—	—	—	—	—	0.75	4/20/11
		N	iPath Pure Beta Industrial Metals ETN (HEVY)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	na	—	—	—	—	—	—	—	—	0.75	4/20/11
		N	iPath Pure Beta Lead ETN (LEDD)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	10	—	—	—	—	—	—	—	—	0.75	4/20/11
		N	iPath Pure Beta Nickel ETN (NINI)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	4	—	—	—	—	—	—	—	—	0.75	4/20/11
		N	iPath Pure Beta S&P GSCI-Weighted ETN (SBV)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	1	—	—	—	—	—	—	—	—	0.75	4/20/11
I		N	iPath S&P GSCI Total Return Index ETN (GSP)	2.4	8.6	13.2	(47.7)	**32.0**	—	26.4	(22.5)	(7.0)	69.2	(54.8)	0.0	0.0	0.99	1.56	118	21	—	—	—	—	—	0	—	—	0.75	6/6/06
I			iShares S&P GSCI Commodity-Indxd Trust (GSG)	(0.2)	7.8	15.1	(47.5)	31.4	—	21.8	(22.7)	—	62.9	(53.4)	0.0	0.0	0.96	1.11	1,523	434	101	0	0	(1)	101.4	0	9	101	0.75	7/10/06
I			PowerShares DB Base Metals (DBB)	(1.8)	8.2	**88.6**	(44.4)	—	—	31.6	(0.6)	—	112.5	(52.2)	0.0	0.0	0.95	1.10	584	140	0	0	118	(18)	0.0	0	16	118	0.75	1/5/07
	E	N	PowerShares DB Base Metals Dble Lg ETN (BDD)	(3.4)	8.9	**232.5**	—	—	—	**66.9**	(12.0)	—	**294.4**	—	0.0	—	1.89	2.96	14	16	—	—	—	—	—	0	—	—	0.75	6/16/08
I		N	PowerShares DB Base Metals Lg ETN (BDG)	(1.8)	8.1	**87.4**	—	—	—	31.1	(1.1)	—	110.6	—	0.0	—	0.94	1.48	2	0	—	—	—	—	—	0	—	—	0.75	6/16/08
	E	N	PowerShares DB Commodity Dble Lg ETN (DYY)	**5.7**	19.4	28.5	—	—	—	**62.9**	(31.6)	—	**155.5**	—	0.0	—	1.69	2.65	24	37	—	—	—	—	—	0	—	—	0.75	4/28/08
I			PowerShares DB Commodity Index Tracking (DBC)	**5.8**	11.9	15.1	**(30.8)**	31.3	—	34.5	(12.9)	**4.2**	66.7	**(33.9)**	0.0	0.0	0.82	0.94	6,030	2,547	0	0	109	(9)	0.0	0	33	89	0.85	2/3/06
I		N	PowerShares DB Commodity Long ETN (DPU)	**3.4**	11.6	15.3	—	—	—	29.3	(13.9)	—	65.7	—	0.0	—	0.84	1.32	7	2	—	—	—	—	—	0	—	—	0.75	4/28/08
	E		ProShares Ultra DJ-UBS Commodity (UCD)	(8.2)	**29.0**	27.3	—	—	—	**49.3**	—	—	**135.5**	—	0.0	—	1.09	1.71	17	10	0	201	0	(101)	200.6	0	2	201	0.95	11/24/08
I		N	UBS E-TRACS CMCI Industrial Mtls TR ETN (UBM)	(0.1)	14.7	**86.5**	—	—	—	33.7	**(0.0)**	—	123.4	—	0.0	—	0.93	1.46	7	1	—	—	—	—	—	0	—	—	0.65	4/1/08
I		N	UBS E-TRACS CMCI TR ETN (UCI)	**2.8**	17.3	32.3	—	—	—	35.1	(6.5)	—	81.6	—	0.0	—	**0.76**	1.20	142	19	—	—	—	—	—	0	—	—	0.65	4/1/08
I		N	UBS E-TRACS DJ-UBS Commodity Idx TR ETN (DJCI)	(2.8)	16.4	—	—	—	—	25.4	—	—	—	—	0.0	—	**0.54**	0.85	25	4	—	—	—	—	—	0	—	—	0.50	10/29/09
I			United States Commodity Index (USCI)	(0.3)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	469	77	—	—	—	—	—	—	—	—	1.24	8/10/10
I			WisdomTree Managed Futures (WDTI)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	192	115	0	13	0	87	6.3	—	12	20	0.95	1/5/11
			Contra Commodities Market Cat Average	**(6.5)**	**(29.3)**	**(38.4)**	**—**	**—**	**—**	**(36.3)**	**0.1**	**—**	**(63.8)**	**—**	**0.0**	**—**	**1.00**	**1.50**	**85**	**968**	**0**	**(66)**	**(110)**	**276**	**(65.9)**	**0**	**3**	**115**	**0.81**	**—**
	E	N	PowerShares DB Agriculture Dble Shrt ETN (AGA)	**2.1**	(48.9)	**(19.6)**	—	—	—	(65.8)	(5.1)	—	(65.6)	—	0.0	—	1.29	2.64	6	50	—	—	—	—	—	0	—	—	0.75	4/14/08
	E	N	PowerShares DB Agriculture Short ETN (ADZ)	**1.1**	(24.6)	**(8.8)**	—	—	—	(38.8)	0.6	—	**(37.1)**	—	0.0	—	**0.65**	1.32	2	6	—	—	—	—	—	0	—	—	0.75	4/14/08
	E	N	PowerShares DB Base Metals Dble Shrt ETN (BOM)	**1.9**	(33.8)	(77.8)	—	—	—	(50.4)	(22.2)	—	(86.2)	—	0.0	—	1.45	2.97	9	96	—	—	—	—	—	0	—	—	0.75	6/16/08
	E	N	PowerShares DB Base Metals Short ETN (BOS)	0.9	**(15.4)**	(50.9)	—	—	—	(27.9)	(8.3)	—	(59.9)	—	0.0	—	0.73	1.49	3	6	—	—	—	—	—	0	—	—	0.75	6/16/08
	E	N	PowerShares DB Commodity Dble Shrt ETN (DEE)	(8.6)	(31.6)	(28.7)	—	—	—	(45.4)	**19.5**	—	(71.1)	—	0.0	—	1.34	2.75	2	9	—	—	—	—	—	0	—	—	0.75	4/28/08
	E	N	PowerShares DB Commodity Short ETN (DDP)	(3.8)	(15.6)	**(13.6)**	—	—	—	(24.8)	12.8	—	**(43.9)**	—	0.0	—	0.67	1.38	1	4	—	—	—	—	—	0	—	—	0.75	4/28/08
	E	N	PowerShares DB Crude Oil Dble Short ETN (DTO)	(2.7)	(20.5)	(51.0)	—	—	—	(31.4)	**30.7**	—	(80.6)	—	0.0	—	1.86	2.79	257	693	—	—	—	—	—	0	—	—	0.75	6/16/08
	E	N	PowerShares DB Crude Oil Short ETN (SZO)	(0.1)	**(8.0)**	(23.8)	—	—	—	**(15.2)**	**22.3**	—	(50.7)	—	0.0	—	0.94	1.92	12	33	—	—	—	—	—	0	—	—	0.75	6/16/08
	E	N	PowerShares DB Gold Double Short ETN (DZZ)	(14.1)	(43.1)	(43.0)	—	—	—	(35.7)	(36.4)	—	(70.1)	—	0.0	—	1.07	2.19	84	859	—	—	—	—	—	0	—	—	0.75	2/27/08
	E	N	PowerShares DB Gold Short ETN (DGZ)	(6.7)	(24.1)	(22.7)	—	—	—	**(19.0)**	(18.4)	—	**(43.3)**	—	0.0	—	**0.54**	1.10	29	102	—	—	—	—	—	0	—	—	0.75	2/27/08
	E		ProShares UltraShort DJ-UBS Commodity (CMD)	0.7	(34.4)	(45.4)	—	—	—	(42.8)	—	—	(74.4)	—	0.0	—	0.77	1.58	30	118	0	(198)	0	298	(198.2)	0	2	198	0.95	11/24/08
	E		ProShares UltraShort DJ-UBS Crude Oil (SCO)	(5.1)	(25.7)	(52.9)	—	—	—	(36.0)	—	—	(82.2)	—	0.0	—	1.35	2.03	160	1,968	0	(131)	(69)	300	(131.4)	0	3	200	0.95	11/24/08
	E		ProShares UltraShort Gold (GLL)	(15.7)	(45.8)	(45.9)	—	—	—	(36.9)	—	—	(69.9)	—	0.0	—	0.76	1.55	96	492	0	0	(190)	290	0.0	0	3	5	0.95	12/1/08
	E		ProShares UltraShort Silver (ZSL)	(53.2)	(78.8)	(76.0)	—	—	—	(85.4)	—	—	(97.1)	—	0.0	—	1.52	2.28	657	11,028	0	0	(189)	289	0.0	0	3	6	0.95	12/1/08
	E	N	UBS E-TRACS Short Platinum ER ETN (PTD)	**2.2**	**(11.2)**	**(16.3)**	—	—	—	**(7.0)**	6.1	—	**(24.9)**	—	0.0	—	**0.45**	0.92	3	0	—	—	—	—	—	0	—	—	0.65	5/8/08
I			United States Short Oil (DNO)	(2.5)	**(8.1)**	—	—	—	—	**(17.9)**	—	—	—	—	0.0	—	**0.65**	1.33	12	23	0	0	(103)	203	0.0	—	5	165	0.94	9/24/09
			Balanced Category Average	**4.6**	**10.8**	**19.5**	**(24.8)**	**—**	**—**	**19.7**	**2.9**	**—**	**59.6**	**(30.3)**	**3.0**	**1.3**	**1.00**	**0.46**	**36**	**12**	**54**	**34**	**2**	**10**	**18.2**	**21**	**144**	**72**	**0.58**	**—**
I		N	Claymore CEF GS Connect ETN (GCE)	**7.3**	13.5	**52.7**	(42.4)	—	—	25.9	**4.9**	—	**103.9**	—	6.1	4.0	1.91	1.21	4	4	—	—	—	—	—	0	—	—	0.95	12/10/07

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			db-X 2010 Target Date ETF (TDD)	1.9	4.2	9.1	**(10.1)**	—	—	6.3	2.4	—	21.1	(14.5)	2.8	1.0	**0.48**	0.30	14	2	16	58	0	26	7.6	51	380	39	0.65	10/1/07
I			db-X 2020 Target Date ETF (TDH)	4.7	9.7	17.4	(23.5)	—	—	20.0	**3.7**	—	56.8	(34.9)	2.2	0.9	1.15	0.73	38	2	63	37	0	0	21.8	37	457	18	0.65	10/1/07
I			db-X 2030 Target Date ETF (TDN)	5.2	11.3	21.1	(33.7)	—	—	**26.4**	1.7	—	75.8	(47.5)	1.9	0.7	1.52	0.96	35	2	85	15	0	0	23.0	42	474	13	0.65	10/1/07
I			db-X 2040 Target Date ETF (TDV)	**5.7**	12.0	**24.5**	(37.3)	—	—	**30.2**	1.4	—	**86.9**	(51.6)	1.7	0.7	1.70	1.07	30	3	96	4	0	0	23.8	38	468	15	0.65	10/1/07
I			db-X In-Target Date ETF (TDX)	2.0	4.3	6.0	**(2.0)**	—	—	7.7	3.2	—	16.2	**(3.2)**	1.5	0.6	**0.30**	0.19	16	1	29	48	0	24	8.1	42	426	37	0.65	10/1/07
I			iShares S&P Conservative Allocation (AOK)	3.1	7.2	9.3	—	—	—	9.8	—	—	28.6	—	2.1	—	**0.46**	0.29	65	27	21	45	0	33	5.5	8	10	100	0.30	11/4/08
I			iShares S&P Moderate Allocation (AOM)	3.4	8.1	13.7	—	—	—	13.8	—	—	41.0	—	2.0	—	0.69	0.43	98	25	37	37	0	26	14.2	6	10	100	0.31	11/4/08
I			iShares S&P Target Date 2010 (TZD)	4.1	10.4	14.5	—	—	—	15.9	—	—	46.0	—	2.8	—	0.72	0.45	11	15	43	41	0	15	16.2	11	10	99	0.29	11/4/08
I			iShares S&P Target Date 2015 (TZE)	4.4	11.7	17.3	—	—	—	19.1	—	—	55.2	—	2.7	—	0.87	0.54	15	9	55	34	0	11	19.4	13	11	100	0.29	11/4/08
I			iShares S&P Target Date 2020 (TZG)	4.8	12.8	19.8	—	—	—	21.9	—	—	63.8	—	3.1	—	1.00	0.63	20	7	64	28	0	8	22.3	13	11	100	0.29	11/4/08
I			iShares S&P Target Date 2025 (TZI)	5.1	**13.7**	21.9	—	—	—	24.4	—	—	71.6	—	2.7	—	1.11	0.70	19	8	72	22	0	5	24.8	9	11	100	0.29	11/4/08
I			iShares S&P Target Date 2030 (TZL)	5.3	**14.4**	23.5	—	—	—	26.3	—	—	78.6	—	2.9	—	1.21	0.77	14	5	80	17	0	3	27.0	18	10	100	0.30	11/4/08
I			iShares S&P Target Date 2035 (TZO)	5.4	**14.9**	**24.8**	—	—	—	**27.9**	—	—	**84.3**	—	3.0	—	1.30	0.82	7	2	84	13	0	2	28.5	16	10	100	0.29	11/4/08
I			iShares S&P Target Date 2040 (TZV)	**5.6**	**15.2**	**25.8**	—	—	—	**28.9**	—	—	**88.1**	—	3.0	—	1.35	0.85	16	4	88	10	0	2	29.7	13	10	100	0.30	11/4/08
I			iShares S&P Target Date Retirement Inc (TGR)	3.6	9.0	11.3	—	—	—	12.3	—	—	36.4	—	2.5	—	**0.57**	0.36	9	10	31	50	0	20	11.7	14	9	100	0.29	11/4/08
			Meidell Tactical Advantage ETF (MATH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	25	56	19	1	1.6	—	17	67	1.60	6/22/11
I			PowerShares CEF Income Composite (PCEF)	**6.7**	—	—	—	—	—	17.8	—	—	—	—	8.3	—	0.75	0.35	244	83	35	56	7	1	24.2	29	116	30	1.62	2/19/10
			Balanced: Global Category Average	**2.7**	**8.5**	**22.4**	**—**	**—**	**—**	**18.1**	**(0.6)**	**—**	**72.6**	**—**	**1.5**	**—**	**1.00**	**0.50**	**66**	**16**	**53**	**23**	**8**	**16**	**25.6**	**125**	**22**	**76**	**0.82**	**—**
			Cambria Global Tactical ETF (GTAA)	1.6	—	—	—	—	—	—	—	—	—	—	—	—	—	—	179	48	48	20	11	22	25.8	—	79	40	0.99	10/25/10
			Dent Tactical ETF (DENT)	(0.1)	4.6	—	—	—	—	9.1	—	—	—	—	0.2	—	0.85	0.58	17	3	39	0	0	61	0.2	501	5	39	1.50	9/15/09
I			IQ Hedge Macro Tracker ETF (MCRO)	1.0	4.1	—	—	—	—	7.6	—	—	—	—	0.5	—	**0.47**	0.32	26	4	34	40	12	13	45.5	54	17	92	1.13	6/9/09
I			IQ Hedge Multi-Strategy Tracker ETF (QAI)	0.4	2.4	—	—	—	—	5.5	—	—	—	—	1.5	—	**0.40**	0.27	135	31	16	53	9	22	13.2	145	21	77	1.13	3/25/09
I			iShares S&P Aggressive Allocation (AOA)	**5.4**	**17.0**	26.4	—	—	—	**30.5**	—	—	**90.8**	—	1.8	—	1.28	0.87	84	17	89	11	0	1	19.1	8	9	100	0.35	11/4/08
I			iShares S&P Growth Allocation (AOR)	4.6	**11.1**	19.1	—	—	—	20.1	—	—	60.0	—	2.1	—	0.89	0.60	111	24	60	29	0	11	15.4	5	10	100	0.32	11/4/08
I			PowerShares Ibbotson Alternative Compltn (PTO)	1.5	10.4	**26.5**	—	—	—	20.7	(2.1)	—	79.4	—	2.4	—	1.66	1.13	9	3	37	24	33	5	43.4	122	16	78	0.78	5/20/08
I			PowerShares RiverFront Tactical Gr & Inc (PCA)	4.2	9.8	17.7	—	—	—	18.0	**0.9**	—	60.0	—	2.0	—	1.24	0.84	24	6	54	29	5	12	20.6	162	30	61	0.69	5/20/08
			Russell Equity ETF (ONEF)	**5.8**	—	—	—	—	—	**33.6**	—	—	—	—	1.3	—	1.23	0.84	13	4	99	0	1	0	47.4	0	10	100	0.51	5/11/10
			Global Stock Category Average	**6.8**	**12.0**	**39.1**	**(43.6)**	**8.6**	**19.8**	**33.7**	**2.0**	**1.5**	**114.4**	**(56.6)**	**3.0**	**1.3**	**1.00**	**0.97**	**426**	**82**	**91**	**0**	**8**	**0**	**59.5**	**18**	**589**	**24**	**0.52**	**—**
I			First Trust DJ Global Select Dividend (FGD)	8.4	12.3	**64.3**	(50.5)	—	—	**36.0**	**6.3**	—	**163.1**	—	4.2	1.8	1.15	1.52	104	83	100	0	0	0	81.5	51	102	17	0.60	11/21/07
I			Global X Canada Preferred ETF (CNPF)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	16	0	3	97	0	2.8	—	52	28	0.58	5/24/11
I			Global X SuperDividend ETF (SDIV)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	31	115	100	0	0	0	66.8	—	102	11	0.79	6/8/11
I			Guggenheim S&P Global Dividend Opps Idx (LVL)	8.1	5.9	**64.5**	(49.2)	—	—	28.6	3.3	—	144.8	(63.1)	5.3	2.1	1.20	1.59	42	33	100	0	0	0	76.7	34	100	28	0.65	6/25/07
I			iShares MSCI ACWI Index (ACWI)	4.4	12.4	35.2	—	—	—	29.9	0.9	—	99.8	—	2.1	—	0.91	0.88	1,908	443	99	0	0	0	56.6	7	1,040	8	0.35	3/26/08
I			iShares MSCI Kokusai Index (TOK)	6.6	11.5	32.9	(41.3)	—	—	32.8	1.3	—	100.3	—	2.2	0.4	0.90	0.88	630	28	100	0	0	0	45.7	5	1,265	10	0.25	12/10/07
I			iShares S&P Global 100 Index (IOO)	6.4	5.3	26.5	**(36.9)**	**10.8**	19.8	30.2	0.9	**2.5**	85.4	**(51.7)**	2.5	0.5	**0.85**	0.83	1,042	130	99	0	1	0	52.6	6	114	27	0.40	12/5/00
I			Market Vectors Gaming ETF (BJK)	**9.8**	**37.0**	37.5	—	—	—	**55.5**	**4.6**	—	**155.6**	—	2.4	—	1.29	1.71	140	10	100	0	0	0	63.8	11	56	55	0.65	1/22/08
I			Rydex MSCI ACWI Equal Weight ETF (EWAC)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	6	2	98	0	0	2	72.7	—	631	73	0.60	1/11/11
I			SPDR DJ Global Titans (DGT)	3.6	4.7	23.4	**(37.7)**	5.9	**19.8**	26.0	(1.1)	0.3	75.0	(51.9)	2.4	1.0	**0.79**	1.05	149	7	98	0	1	0	55.1	6	160	9	0.50	9/25/00
I			Vanguard Total World Stock Index ETF (VT)	4.8	**13.0**	33.6	—	—	—	31.1	1.9	—	102.4	—	1.8	—	0.92	0.90	972	105	99	0	1	0	57.0	7	2,891	7	0.25	6/24/08
I			WisdomTree Global Equity Income (DEW)	**9.0**	5.8	34.0	(45.8)	8.9	—	32.9	(0.3)	1.7	103.4	(59.5)	3.8	2.0	1.02	1.35	80	13	100	0	0	0	82.9	35	555	14	0.58	6/16/06
			Foreign Stock Category Average	**4.8**	**11.8**	**41.0**	**(44.2)**	**11.7**	**24.5**	**35.6**	**0.8**	**2.8**	**120.2**	**(57.3)**	**2.7**	**1.0**	**1.00**	**1.03**	**1,520**	**602**	**105**	**0**	**1**	**(6)**	**104.6**	**38**	**687**	**29**	**0.54**	**—**
I			BLDRS Developed Markets 100 ADR Index (ADRD)	5.6	3.4	28.6	**(42.8)**	12.3	25.4	32.0	(3.4)	0.4	85.4	(57.2)	2.7	1.3	0.97	1.35	76	6	100	0	0	0	100.0	14	100	34	0.30	11/13/02
I			DBX MSCI Canada Hedged Equity ETF (DBCN)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	—	—	—	—	—	—	—	—	0.50	6/9/11
I			DBX MSCI EAFE Hedged Equity ETF (DBEF)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	—	—	—	—	—	—	—	—	0.35	6/9/11
	E		Direxion Daily Dev Mkts Bull 3X Shrs (DZK)	**8.6**	6.8	**49.8**	—	—	—	**105.6**	—	—	**375.7**	—	1.9	—	2.64	3.68	33	19	304	0	0	(204)	302.2	85	88	325	1.34	12/17/08
I			First Trust Dev Markets Ex-US AlphaDEX (FDT)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	1	—	—	—	—	—	—	—	—	0.80	4/18/11
I			Global X S&P/TSX Venture 30 Canada ETF (TSXV)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	2	100	0	0	(0)	100.2	—	30	62	0.75	3/16/11
I			Guggenheim ABC High Dividend (ABCS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	4	100	0	0	0	100.0	—	30	56	0.65	6/8/11
I			Guggenheim EW Euro-Pacific LDRs (EEN)	3.8	12.8	36.3	(44.0)	—	—	33.5	0.0	—	109.7	(58.1)	3.8	1.0	1.01	1.41	3	2	100	0	0	0	100.0	40	107	10	0.35	3/1/07
I			Guggenheim International Multi-Asset Inc (HGI)	3.7	12.3	**51.7**	(44.1)	—	—	27.6	**2.7**	—	126.5	(57.9)	4.7	1.7	0.99	1.38	98	14	93	6	2	(0)	91.8	42	145	19	0.89	7/11/07
I			Guggenheim International Small Cap LDRs (XGC)	(2.5)	**20.9**	**60.2**	(46.7)	—	—	29.1	**6.0**	—	**145.7**	(59.0)	1.8	0.4	1.03	1.44	11	9	100	0	0	0	99.7	41	84	30	0.45	4/2/07
I			IQ Canada Small Cap ETF (CNDA)	(5.0)	—	—	—	—	—	**45.5**	—	—	—	—	1.5	—	**0.80**	1.12	71	42	100	0	0	0	99.7	52	100	23	0.69	3/23/10
I			iShares Dow Jones Intl Select Div Idx (IDV)	**8.7**	10.4	**69.4**	(54.4)	—	—	**39.3**	**4.4**	—	**152.9**	(65.6)	4.4	1.0	1.11	1.14	584	178	98	0	2	0	97.9	62	114	30	0.50	6/11/07
I			iShares FTSE Dev Sm Cap ex-North Amer (IFSM)	3.0	**21.5**	45.5	(48.8)	—	—	35.6	1.4	—	126.4	—	2.8	0.6	1.05	1.46	47	5	98	0	2	0	97.7	17	1,026	4	0.51	11/12/07
I			iShares MSCI ACWI ex US Index (ACWX)	3.4	9.7	40.7	—	—	—	28.8	(1.8)	—	103.9	—	2.5	—	0.97	1.00	983	129	99	0	0	0	99.0	10	920	9	0.35	3/26/08
I			iShares MSCI Canada Index (EWC)	2.4	**20.1**	**55.7**	(45.6)	**29.2**	17.5	29.7	0.0	**7.8**	**130.9**	**(56.2)**	1.7	0.3	1.08	1.11	5,715	2,595	99	0	0	0	98.7	6	103	39	0.53	3/12/96

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			iShares MSCI EAFE Growth Index (EFG)	4.3	12.0	29.1	**(42.4)**	**16.0**	21.9	30.8	(1.9)	2.4	88.9	**(54.2)**	2.0	0.4	**0.88**	0.90	1,428	74	100	0	0	0	99.2	28	557	19	0.40	8/1/05
I			iShares MSCI EAFE Index (EFA)	5.0	7.6	31.3	(43.1)	10.9	26.0	30.1	(1.8)	1.4	91.4	(56.5)	2.8	0.5	**0.92**	0.94	39,403	21,372	100	0	0	0	99.3	5	951	13	0.35	8/14/01
I			iShares MSCI EAFE Small Cap Index (SCZ)	3.9	**22.3**	46.3	(47.9)	—	—	**36.2**	**2.7**	—	**129.8**	—	3.4	0.6	1.03	1.06	1,564	199	93	0	6	0	93.2	15	1,314	3	0.40	12/10/07
I			iShares MSCI EAFE Value Index (EFV)	5.6	3.3	33.7	(43.9)	5.7	**30.0**	29.1	(1.8)	0.3	93.6	(58.8)	3.7	0.6	0.99	1.01	1,439	106	100	0	0	0	99.3	30	526	20	0.40	8/1/05
I			Pax MSCI EAFE ESG Index ETF (EAPS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	96	0	0	4	95.5	—	139	22	0.55	1/28/11
I			PowerShares DWA Dev Mkts Techn'l Ldrs (PIZ)	2.1	**19.1**	40.4	(45.5)	—	—	**38.3**	(1.8)	—	117.5	—	0.5	0.5	1.04	1.45	134	48	100	0	0	0	96.6	107	101	18	0.80	12/28/07
	E		PowerShares Dynamic Devlpd Intl Opps (PFA)	**9.2**	13.4	**47.6**	(52.4)	—	—	**43.2**	(0.9)	—	**132.8**	(66.0)	2.7	0.9	1.16	1.62	27	4	100	0	0	0	99.1	125	250	5	0.75	6/13/07
I			PowerShares FTSE RAFI Dev Mkts ex-US (PXF)	5.5	6.3	42.4	(44.5)	—	—	32.7	0.6	—	111.2	(58.3)	2.6	0.8	1.06	1.09	283	40	100	0	0	0	99.8	21	1,034	13	0.75	6/25/07
I			PowerShares FTSE RAFI Dev Mkts ex-US S/M (PDN)	4.7	18.2	**54.1**	**(41.1)**	—	—	34.4	**7.7**	—	**135.3**	**(55.2)**	2.6	0.8	1.01	1.40	78	14	100	0	0	(0)	99.6	24	1,497	2	0.75	9/27/07
I			PowerShares Intl Dividend Achievers (PID)	**6.4**	13.6	37.0	(46.5)	12.1	**26.4**	30.7	0.5	3.2	121.4	(61.7)	3.6	1.3	1.00	1.03	536	124	100	0	0	0	86.5	42	65	32	0.57	9/15/05
	E		ProShares Ultra MSCI EAFE (EFO)	**7.7**	9.4	—	—	—	—	**66.5**	—	—	—	—	0.0	—	1.42	1.98	9	2	200	0	0	(100)	199.9	145	2	200	0.95	6/4/09
	E		RevenueShares ADR (RTR)	4.9	7.7	38.0	—	—	—	32.8	—	—	107.1	—	2.2	—	0.93	1.30	72	7	100	0	0	0	99.9	46	168	32	0.49	11/20/08
I			Rydex MSCI EAFE Equal Weight ETF (EWEF)	2.5	—	—	—	—	—	—	—	—	—	—	—	—	—	—	17	4	101	0	0	(2)	101.0	—	841	2	0.55	12/3/10
I			Schwab International Equity ETF (SCHF)	5.3	8.6	—	—	—	—	30.9	—	—	—	—	1.6	—	**0.67**	0.69	707	175	99	0	1	1	98.7	6	988	10	0.13	11/3/09
I			Schwab International Small-Cap Eq ETF (SCHC)	4.4	—	—	—	—	—	**39.9**	—	—	—	—	2.2	—	**0.74**	1.03	178	57	95	0	4	1	94.6	7	954	4	0.35	1/14/10
I			SPDR MSCI ACWI (ex-US) (CWI)	3.8	10.6	42.1	(44.2)	—	—	29.6	0.2	—	106.8	(56.6)	2.6	0.9	0.95	0.97	461	28	99	0	0	0	99.1	3	595	10	0.34	1/10/07
I			SPDR S&P International Dividend (DWX)	**8.4**	7.1	**65.5**	—	—	—	34.2	**3.0**	—	**162.7**	—	4.9	—	1.23	1.26	579	116	99	0	1	0	98.0	131	119	36	0.45	2/12/08
I			SPDR S&P International Mid Cap (MDD)	4.7	**22.7**	35.9	—	—	—	**35.7**	2.5	—	113.4	—	2.2	—	0.94	1.31	45	6	98	0	1	1	97.1	31	489	8	0.45	5/7/08
I			SPDR S&P International Small Cap (GWX)	3.0	**24.5**	41.5	(45.4)	—	—	33.4	**3.0**	—	125.8	(59.2)	2.0	0.7	0.99	1.01	962	96	95	0	4	1	94.7	17	689	6	0.59	4/20/07
I			SPDR S&P World ex-US (GWL)	4.6	10.5	33.3	**(42.8)**	—	—	30.5	(0.8)	—	97.3	**(56.1)**	2.6	0.8	**0.92**	1.29	143	14	98	0	1	0	98.2	7	639	11	0.34	4/20/07
I			Vanguard FTSE All-Wld ex-US SmCp Idx ETF (VSS)	2.8	**25.2**	—	—	—	—	**37.7**	—	—	—	—	2.1	—	**0.74**	0.76	1,048	41	95	0	5	(0)	95.0	19	2,733	3	0.33	4/2/09
I			Vanguard FTSE All-World ex-US ETF (VEU)	4.1	11.8	38.9	(44.1)	—	—	31.6	0.2	—	111.2	(58.3)	2.1	0.7	1.00	1.03	7,296	870	98	0	2	0	97.4	6	2,297	8	0.22	3/2/07
I			Vanguard MSCI EAFE ETF (VEA)	5.2	8.5	28.4	**(41.4)**	—	—	32.1	(1.3)	—	95.4	(57.0)	2.4	0.9	0.96	0.99	7,084	2,245	98	0	2	(0)	97.8	6	947	13	0.12	7/20/07
I			Vanguard Total Intl Stock Idx ETF (VXUS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	193	57	97	0	2	0	97.0	6	6,498	7	0.20	1/26/11
			WCM/BNY Mellon Focused Grth ADR ETF (AADR)	5.8	—	—	—	—	—	—	—	—	—	—	—	—	—	—	9	1	97	0	0	3	88.0	—	27	47	1.25	7/20/10
I			WisdomTree DEFA (DWM)	**7.7**	4.3	31.4	(43.7)	15.0	—	31.9	(1.4)	2.4	90.0	(56.8)	3.5	1.5	**0.92**	0.94	459	32	100	0	0	0	99.7	30	771	14	0.48	6/16/06
I			WisdomTree DEFA Equity Income (DTH)	**10.2**	(2.0)	36.3	(45.3)	11.3	—	33.2	(1.9)	1.3	93.0	(58.8)	4.2	2.0	0.99	1.38	140	21	100	0	0	0	99.6	34	435	22	0.58	6/16/06
I			WisdomTree Global ex-US Growth (DNL)	5.5	13.8	17.1	**(17.1)**	(5.5)	—	32.8	**7.8**	**4.1**	71.6	**(31.9)**	2.6	1.0	**0.68**	0.95	62	7	100	0	0	0	100.0	68	235	28	0.58	6/16/06
I			WisdomTree International Div ex-Finncls (DOO)	**9.5**	4.9	37.0	(47.0)	14.0	—	34.0	(0.8)	3.1	107.5	(60.5)	4.0	2.2	1.02	1.42	169	58	99	0	1	0	98.6	52	92	19	0.58	6/16/06
I			WisdomTree International Hedged Equity (HEDJ)	1.9	3.2	—	—	—	—	14.1	—	—	—	—	3.0	—	**0.42**	0.58	21	1	100	0	0	0	99.7	38	721	14	0.58	12/31/09
I			WisdomTree International LargeCap Div (DOL)	**8.3**	1.0	29.9	**(42.4)**	**15.4**	—	31.2	(2.0)	2.0	84.1	**(55.7)**	3.8	1.6	**0.91**	1.27	145	16	100	0	0	0	99.7	22	204	19	0.48	6/16/06
I			WisdomTree International MidCap Dividend (DIM)	5.4	11.9	36.6	(42.9)	9.0	—	32.7	1.7	**4.2**	105.8	(56.8)	3.3	1.4	0.97	1.36	147	10	100	0	0	0	99.9	40	514	7	0.58	6/16/06
I			WisdomTree International SmallCap Div (DLS)	2.9	18.2	41.9	(46.7)	6.8	—	31.0	2.0	3.5	116.8	(59.5)	3.5	1.4	0.97	0.99	455	27	100	0	0	0	99.8	55	655	6	0.58	6/16/06
			Foreign Stock: Europe Category Average	**8.8**	**5.5**	**43.9**	**(49.5)**	**12.3**	**34.2**	**38.9**	**(2.9)**	**1.5**	**116.1**	**(61.8)**	**2.6**	**0.9**	**1.00**	**1.17**	**570**	**473**	**103**	**0**	**0**	**(3)**	**102.1**	**15**	**90**	**59**	**0.54**	**—**
I			BLDRS Europe 100 ADR Index (ADRU)	7.8	1.1	29.2	**(44.3)**	16.2	27.9	33.3	(3.6)	0.9	91.3	(58.9)	3.0	1.4	0.88	1.41	23	15	100	0	0	0	100.0	17	88	39	0.30	11/13/02
I			Europe 2001 HOLDRs (EKH)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	3	100	0	0	0	98.3	—	29	63	—	1/17/01
I			First Trust Europe AlphaDEX (FEP)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	8	—	—	—	—	—	—	—	—	0.80	4/18/11
I			First Trust STOXX Euro Select Div Idx (FDD)	8.9	0.9	37.2	(61.2)	—	—	29.5	(3.8)	—	100.2	(71.2)	4.8	1.8	0.91	1.45	12	3	100	0	0	0	99.9	54	31	44	0.60	8/27/07
I			Global X FTSE Nordic Region ETF (GXF)	3.1	**23.9**	—	—	—	—	37.9	—	—	—	—	0.8	—	**0.76**	1.21	36	20	100	0	0	0	99.7	4	32	53	0.50	8/17/09
I			Global X Norway ETF (NORW)	2.4	—	—	—	—	—	—	—	—	—	—	—	—	—	—	68	182	100	0	0	0	96.2	—	32	72	0.50	11/9/10
I			iShares MSCI Austria Investable Mkt Idx (EWO)	4.4	13.1	**61.3**	(63.8)	3.9	35.8	**48.2**	(10.2)	(2.8)	**149.9**	(73.1)	2.0	0.8	1.33	2.12	166	153	99	0	1	1	98.9	11	34	72	0.54	3/12/96
I			iShares MSCI Belgium Investable Mkt Idx (EWK)	9.1	3.7	**54.3**	(62.6)	(1.3)	**36.3**	30.9	(7.4)	(4.7)	112.9	(69.5)	2.4	0.7	1.09	1.74	51	282	96	0	4	0	95.7	17	54	70	0.54	3/12/96
I			iShares MSCI EMU Index (EZU)	**12.7**	(4.3)	31.0	(47.5)	**19.3**	35.8	37.5	(4.6)	1.0	96.9	(61.4)	3.0	0.6	1.01	1.19	983	377	99	0	0	1	98.7	5	278	24	0.54	7/25/00
I			iShares MSCI France Index (EWQ)	**15.6**	(4.1)	31.6	**(43.3)**	13.0	34.0	**41.9**	(2.1)	1.5	93.8	**(57.4)**	2.4	0.7	0.97	1.14	546	518	100	0	0	0	98.4	6	78	48	0.54	3/12/96
I			iShares MSCI Germany Index (EWG)	**14.4**	8.6	24.9	(45.8)	**34.7**	35.7	**45.8**	**(0.8)**	**6.3**	**122.1**	(60.3)	2.5	0.5	1.02	1.19	3,803	3,394	99	0	0	1	99.0	5	55	60	0.53	3/12/96
I			iShares MSCI Ireland Cppd Invstb Mkt Idx (EIRL)	**11.8**	—	—	—	—	—	21.5	—	—	—	—	3.2	—	**0.80**	1.27	5	2	100	0	0	0	99.9	23	23	77	0.53	5/5/10
I			iShares MSCI Italy Index (EWI)	9.9	(14.7)	25.8	(48.9)	5.2	32.8	28.4	(10.7)	(6.0)	75.8	(63.2)	2.8	0.6	1.09	1.74	140	405	97	0	0	3	97.0	12	33	67	0.54	3/12/96
I			iShares MSCI Netherlands Invstbl Mkt Idx (EWN)	5.0	3.0	44.4	(48.6)	18.5	32.1	26.3	(2.4)	2.4	108.8	(60.1)	2.2	0.5	0.98	1.57	157	97	99	0	0	0	99.4	9	61	70	0.53	3/12/96
I			iShares MSCI Poland Investable Mkt Index (EPOL)	10.4	—	—	—	—	—	**54.4**	—	—	—	—	1.2	—	0.97	1.14	309	126	99	0	0	0	99.5	4	60	69	0.61	5/25/10
I			iShares MSCI Russia Capped Index (ERUS)	8.7	—	—	—	—	—	—	—	—	—	—	—	—	—	—	128	57	99	0	0	0	99.5	—	28	72	0.65	11/9/10
I			iShares MSCI Spain Index (EWP)	**16.9**	(19.6)	37.8	**(39.0)**	**22.3**	**49.5**	36.1	(3.0)	**4.4**	80.4	**(54.9)**	4.6	1.1	1.12	1.32	221	530	100	0	0	0	99.8	9	31	75	0.54	3/12/96
I			iShares MSCI Sweden Index (EWD)	5.6	**33.8**	**63.7**	(49.5)	0.4	**43.3**	41.1	**10.2**	**8.4**	**194.8**	(61.4)	3.3	0.5	1.07	1.26	588	368	100	0	0	0	97.6	10	37	62	0.53	3/12/96
I			iShares MSCI Switzerland Index (EWL)	8.2	**13.7**	25.9	**(29.8)**	7.0	29.4	33.4	**5.2**	**6.3**	100.6	**(46.4)**	2.0	0.3	**0.72**	0.84	592	496	100	0	0	0	97.8	7	41	74	0.53	3/12/96
I			iShares MSCI United Kingdom Index (EWU)	5.3	8.1	42.1	(48.5)	7.6	29.8	33.2	(2.0)	0.6	97.7	(59.1)	2.7	0.6	**0.79**	0.93	1,333	1,828	100	0	0	0	99.7	7	107	46	0.53	3/12/96
I			iShares S&P Europe 350 Index (IEV)	9.2	2.8	34.2	(45.7)	13.6	32.8	35.2	(2.1)	1.7	99.7	**(58.8)**	2.8	0.6	0.88	1.03	1,416	373	98	0	1	0	98.2	5	360	20	0.60	7/25/00
			Market Vectors Germany Small-Cap ETF (GERJ)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	100	0	0	0	98.1	—	95	33	0.55	4/4/11
I			Market Vectors Poland ETF (PLND)	8.4	13.5	—	—	—	—	**48.9**	—	—	—	—	0.8	—	0.94	1.49	82	45	100	0	0	0	100.0	35	26	61	0.60	11/24/09

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			Market Vectors Russia ETF (RSX)	2.6	**21.3**	**138.3**	(74.3)	—	—	37.2	(9.6)	—	**254.2**	(76.0)	0.5	0.4	1.55	1.81	3,098	3,934	100	0	0	0	100.0	16	47	59	0.62	4/24/07
I			Market Vectors Russia Small-Cap ETF (RSXJ)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	3	98	0	2	0	98.2	—	35	55	0.67	4/13/11
	E		ProShares Ultra MSCI Europe (UPV)	**15.6**	—	—	—	—	—	**83.7**	—	—	—	—	0.0	—	1.67	2.67	4	1	200	0	0	(100)	200.2	—	2	200	0.95	4/27/10
I			SPDR EURO STOXX 50 (FEZ)	**13.4**	(8.8)	29.8	(44.9)	**21.8**	32.0	35.6	(4.4)	1.1	92.2	(59.5)	3.7	1.3	1.03	1.21	172	42	100	0	0	0	99.8	8	54	38	0.29	10/15/02
I			SPDR S&P Russia (RBL)	3.5	—	—	—	—	—	41.0	—	—	—	—	0.8	—	**0.69**	1.10	86	52	100	0	0	0	99.5	—	40	69	0.59	3/10/10
I			SPDR STOXX Europe 50 (FEU)	9.8	(3.5)	32.7	**(43.9)**	13.6	26.7	32.7	(3.4)	0.4	88.3	**(57.8)**	4.4	1.3	**0.87**	1.39	40	9	100	0	0	0	99.7	9	56	38	0.29	10/15/02
I			Vanguard MSCI Europe ETF (VGK)	9.1	5.0	32.0	(44.9)	13.9	33.4	37.7	**(1.7)**	2.2	106.2	(59.8)	4.3	1.6	0.92	1.08	3,557	1,332	97	0	2	1	96.7	11	481	18	0.14	3/4/05
I			WisdomTree Europe SmallCap Dividend (DFE)	5.3	**18.7**	**57.9**	(55.1)	(0.1)	—	40.2	**1.6**	2.0	**139.7**	(64.9)	4.4	2.1	1.01	1.60	28	5	98	0	2	0	98.4	60	364	9	0.58	6/16/06
			Foreign Stock: Latin America Cat Average	**(3.6)**	**29.5**	**92.5**	**(46.5)**	**45.9**	**43.0**	**36.3**	**4.8**	**15.5**	**162.4**	**(56.7)**	**1.5**	**0.7**	**1.00**	**1.21**	**818**	**804**	**119**	**0**	**1**	**(20)**	**118.3**	**29**	**43**	**86**	**0.72**	**—**
I			DBX MSCI Brazil Hedged Equity ETF (DBBR)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	0	—	—	—	—	—	—	—	—	0.60	6/9/11
	E		Direxion Daily Latin America Bull 3X Shs (LBJ)	(14.2)	20.1	—	—	—	—	**77.3**	—	—	—	—	1.8	—	2.08	3.41	49	51	298	0	0	(198)	294.9	54	34	341	1.05	12/3/09
I			EGShares Brazil Infrastructure (BRXX)	**7.9**	—	—	—	—	—	34.7	—	—	—	—	1.2	—	**0.48**	0.79	91	39	100	0	0	0	100.0	35	29	54	0.85	2/24/10
I			First Trust Brazil AlphaDEX (FBZ)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	7	3	—	—	—	—	—	—	—	—	0.80	4/18/11
I			First Trust Latin America AlphaDEX (FLN)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	—	—	—	—	—	—	—	—	0.80	4/18/11
I			Global X Brazil Consumer ETF (BRAQ)	(3.3)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	29	14	100	0	0	(1)	100.5	5	33	49	0.77	7/7/10
I			Global X Brazil Financials ETF (BRAF)	(1.4)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	9	5	100	0	0	(0)	100.0	—	26	65	0.77	7/29/10
I			Global X Brazil Mid Cap ETF (BRAZ)	**1.2**	—	—	—	—	—	27.6	—	—	—	—	1.3	—	—	—	32	12	101	0	0	(1)	100.8	3	44	44	0.69	6/22/10
I			Global X FTSE Andean 40 ETF (AND)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	7	7	110	0	(1)	(9)	110.4	—	41	60	0.72	2/3/11
I			Global X FTSE Argentina 20 ETF (ARGT)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	4	100	0	0	0	95.9	—	22	75	0.75	3/3/11
I			Global X FTSE Colombia 20 ETF (GXG)	(0.2)	**49.7**	—	—	—	—	28.1	—	—	**217.0**	—	0.6	—	0.76	0.92	199	190	100	0	0	0	99.9	41	23	72	0.78	2/5/09
I			Global X Mexico Small-Cap ETF (MEXS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	1	4	100	0	0	0	99.9	—	29	54	0.69	5/4/11
I			iShares MSCI All Peru Capped Index (EPU)	(23.7)	**60.0**	—	—	—	—	17.8	—	—	—	—	2.7	—	**0.72**	0.87	450	818	99	0	0	1	87.2	10	30	74	0.62	6/19/09
I			iShares MSCI Brazil Index (EWZ)	(1.9)	5.9	**124.0**	(55.8)	**76.6**	**44.2**	22.8	(2.6)	**17.4**	141.6	(57.1)	5.0	1.5	1.14	1.38	12,691	13,575	86	0	13	0	86.2	13	92	59	0.61	7/10/00
I			iShares MSCI Brazil Small Cap Index (EWZS)	(0.0)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	62	12	—	—	—	—	—	—	—	—	0.65	9/28/10
I			iShares MSCI Chile Investable Mkt Idx (ECH)	(4.0)	45.7	85.2	**(37.0)**	—	—	34.8	**20.0**	—	142.4	—	1.3	0.4	0.80	0.97	860	222	99	0	0	1	99.3	42	43	69	0.61	11/12/07
I			iShares MSCI Mexico Investable Mkt Idx (EWW)	**1.0**	27.5	55.7	(41.6)	12.2	44.0	30.7	4.5	12.8	**175.6**	(59.3)	1.2	0.3	0.98	1.18	1,600	2,427	100	0	0	0	99.7	11	47	68	0.53	3/12/96
I			iShares S&P Latin America 40 Index (ILF)	(2.7)	15.2	92.7	(47.7)	48.8	40.8	26.9	0.4	16.4	141.2	**(53.9)**	2.2	0.4	1.02	1.23	2,307	1,646	100	0	0	0	98.4	6	35	65	0.50	10/25/01
I			Market Vectors Brazil Small-Cap ETF (BRF)	(2.4)	25.7	—	—	—	—	**35.3**	—	—	—	—	1.3	—	0.78	0.94	966	229	100	0	0	0	99.6	84	65	40	0.62	5/12/09
I			Market Vectors Colombia ETF (COLX)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	2	2	100	0	0	0	99.6	—	22	72	0.75	3/14/11
I			Market Vectors LatAm Small-Cap Idx ETF (LATM)	(6.3)	—	—	—	—	—	31.3	—	—	—	—	0.7	—	**0.60**	0.99	26	4	100	0	0	0	96.4	48	114	24	0.63	4/6/10
	E		ProShares Ultra MSCI Brazil (UBR)	(10.1)	—	—	—	—	—	**44.7**	—	—	—	—	0.0	—	1.53	2.52	18	17	200	0	0	(100)	199.8	—	2	200	0.95	4/27/10
	E		ProShares Ultra MSCI Mexico (UMX)	**1.3**	—	—	—	—	—	**70.0**	—	—	—	—	0.0	—	1.12	1.84	2	1	200	0	0	(100)	199.7	—	2	200	0.95	4/27/10
I			SPDR S&P Emerging Latin America (GML)	(2.7)	15.8	104.8	(50.4)	—	—	26.1	1.8	—	156.3	(56.4)	1.8	0.8	1.04	1.26	199	19	98	0	2	0	97.3	23	121	44	0.59	3/19/07
			Foreign Stock: Pacific/Asia Category Average	**(1.9)**	**14.6**	**54.7**	**(42.5)**	**21.8**	**29.9**	**22.0**	**4.4**	**6.4**	**116.6**	**(55.7)**	**1.7**	**0.8**	**1.00**	**1.01**	**719**	**1,194**	**101**	**3**	**0**	**(4)**	**103.5**	**21**	**145**	**53**	**0.68**	**—**
I			BLDRS Asia 50 ADR Index (ADRA)	(1.4)	14.1	34.4	(40.7)	6.2	22.2	25.4	(0.6)	1.7	83.9	(55.5)	3.0	1.0	0.93	1.28	42	6	100	0	0	0	100.0	7	50	56	0.30	11/13/02
I			DBX MSCI Japan Hedged Equity ETF (DBJP)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	5	—	—	—	—	—	—	—	—	0.50	6/9/11
	E		Direxion Daily India Bull 2X Shares (INDL)	(17.4)	—	—	—	—	—	5.2	—	—	—	—	0.0	—	1.82	2.50	27	17	(27)	0	(20)	147	(27.2)	0	5	127	1.13	3/11/10
I			EGShares China Infrastructure (CHXX)	1.9	—	—	—	—	—	19.4	—	—	—	—	0.6	—	**0.72**	0.98	19	16	100	0	0	0	100.0	34	31	54	0.85	2/17/10
I			EGShares India Infrastructure (INXX)	(12.6)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	81	13	100	0	0	0	100.0	9	30	54	0.85	8/11/10
I			EGShares India Small Cap (SCIN)	(12.6)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	36	26	100	0	0	0	100.0	1	73	25	0.85	7/7/10
I			First Trust Asia Pac Ex-Jap AlphaDEX (FPA)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	—	—	—	—	—	—	—	—	0.80	4/18/11
I			First Trust China AlphaDEX (FCA)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	3	—	—	—	—	—	—	—	—	0.80	4/18/11
I			First Trust ISE Chindia Idx (FNI)	1.6	18.5	**81.6**	(57.0)	—	—	23.8	**9.3**	—	**192.4**	(69.6)	0.6	0.3	1.27	1.75	151	43	100	0	0	0	100.0	34	50	58	0.60	5/8/07
I			First Trust Japan AlphaDEX (FJP)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	1	—	—	—	—	—	—	—	—	0.80	4/18/11
I			First Trust South Korea AlphaDEX (FKO)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	—	—	—	—	—	—	—	—	0.80	4/18/11
I			Global X China Consumer ETF (CHIQ)	0.6	10.1	—	—	—	—	11.7	—	—	—	—	1.0	—	0.76	0.77	207	126	100	0	0	0	99.9	4	42	49	0.65	12/1/09
I			Global X China Energy ETF (CHIE)	**5.4**	5.5	—	—	—	—	**26.7**	—	—	—	—	0.8	—	**0.71**	0.98	7	3	100	0	0	(0)	100.4	4	29	70	0.65	12/16/09
I			Global X China Financials ETF (CHIX)	(2.1)	(3.8)	—	—	—	—	3.5	—	—	—	—	2.4	—	**0.71**	0.98	6	4	100	0	0	0	99.7	14	37	66	0.65	12/11/09
I			Global X China Industrials ETF (CHII)	(7.7)	7.3	—	—	—	—	14.6	—	—	—	—	1.5	—	0.80	1.10	6	4	100	0	0	0	99.7	13	40	45	0.65	12/1/09
I			Global X China Materials ETF (CHIM)	(13.3)	—	—	—	—	—	18.5	—	—	—	—	1.1	—	0.81	1.11	4	5	100	0	0	0	100.0	6	32	51	0.65	1/14/10
I			Global X China Technology ETF (CHIB)	**4.1**	8.8	—	—	—	—	25.0	—	—	—	—	0.2	—	**0.73**	1.01	7	5	100	0	0	0	100.0	5	30	52	0.65	12/9/09
I			Global X FTSE ASEAN 40 ETF (ASEA)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	5	100	0	0	0	99.8	—	44	48	0.65	2/17/11
I			Guggenheim China All-Cap (YAO)	**2.4**	7.6	—	—	—	—	17.0	—	—	—	—	1.0	—	**0.57**	0.79	97	20	100	0	0	0	100.0	11	193	43	0.70	10/19/09
I			Guggenheim China Small Cap (HAO)	(6.8)	15.4	**102.1**	—	—	—	16.9	**11.4**	—	**159.8**	—	1.6	—	1.28	1.29	290	127	100	0	0	0	100.0	46	200	14	0.75	1/30/08
I			Guggenheim China Technology (CQQQ)	1.8	7.0	—	—	—	—	19.8	—	—	—	—	0.5	—	0.81	1.12	38	47	100	0	0	0	100.0	11	40	61	0.70	12/8/09
I		N	iPath MSCI India Index ETN (INP)	(9.1)	**20.5**	**105.1**	(65.6)	**72.0**	—	7.2	**10.0**	—	**164.6**	(68.4)	0.0	0.0	1.47	1.49	723	135	100	0	0	0	100.0	0	60	54	0.89	12/19/06
I			IQ Australia Small Cap ETF (KROO)	(4.4)	—	—	—	—	—	**41.2**	—	—	—	—	1.6	—	1.05	1.44	33	13	99	0	0	1	96.7	49	97	24	0.69	3/23/10

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			IQ Hong Kong Small Cap ETF (HKK)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	2	3	–	–	–	–	–	–	–	–	0.69	5/18/11
I			IQ Japan Mid Cap ETF (RSUN)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	2	4	–	–	–	–	–	–	–	–	0.69	6/2/11
I			IQ South Korea Small Cap ETF (SKOR)	**12.8**	–	–	–	–	–	**37.1**	–	–	–	–	0.1	–	1.03	1.42	13	7	100	0	0	0	99.6	73	99	28	0.79	4/14/10
I			IQ Taiwan Small Cap ETF (TWON)	(4.1)	–	–	–	–	–	24.8	–	–	–	–	1.9	–	**0.64**	0.88	4	1	100	0	0	0	99.7	164	101	16	0.91	5/19/10
I			iShares FTSE China (HK Listed) Index (FCHI)	(0.5)	6.1	54.9	–	–	–	11.8	2.9	–	92.7	–	2.2	–	1.04	1.43	56	5	100	0	0	0	99.7	18	115	57	0.72	6/24/08
I			iShares FTSE China 25 Index Fund (FXI)	0.1	2.2	52.3	(49.9)	**58.7**	**83.0**	8.4	0.6	**12.8**	86.1	(63.8)	2.0	0.4	1.06	1.07	7,028	16,797	100	0	0	0	99.6	23	28	60	0.72	10/5/04
I			iShares MSCI All Country Asia ex Jpn Idx (AAXJ)	(2.1)	15.6	70.8	–	–	–	19.6	–	–	132.1	–	2.1	–	1.09	1.11	1,879	385	97	0	1	2	96.6	3	572	19	0.69	8/13/08
I			iShares MSCI Australia Index (EWA)	**3.6**	14.0	74.9	(50.2)	28.7	31.4	**40.2**	3.7	9.6	**163.1**	(62.9)	4.1	0.9	1.18	1.19	3,236	4,996	99	0	0	0	99.4	8	74	60	0.53	3/12/96
I			iShares MSCI China Index (MCHI)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	30	10	100	0	0	0	99.9	–	147	49	0.61	3/29/11
I			iShares MSCI China Small Cap Index (ECNS)	(10.5)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	22	3	97	0	2	1	97.4	–	353	10	0.65	9/28/10
I			iShares MSCI Hong Kong Index (EWH)	(1.6)	**22.5**	59.1	(51.5)	**40.5**	29.6	25.3	6.2	9.7	107.6	(55.1)	2.2	1.2	0.99	1.00	2,122	5,011	100	0	0	0	99.6	5	43	56	0.53	3/12/96
I			iShares MSCI Japan Index (EWJ)	(5.0)	14.9	5.3	**(29.4)**	(4.3)	5.5	12.3	(4.9)	(4.2)	41.5	**(45.7)**	1.6	0.3	**0.74**	0.75	7,176	23,884	100	0	0	0	99.9	5	305	22	0.54	3/12/96
I			iShares MSCI Japan Small Cap Index (SCJ)	0.6	**19.7**	4.4	**(20.9)**	–	–	15.3	1.9	–	49.6	–	1.9	0.4	**0.71**	0.97	70	12	95	0	5	0	95.3	7	689	5	0.53	12/20/07
I			iShares MSCI Malaysia Index (EWM)	**7.5**	**36.2**	51.3	(41.3)	**45.2**	36.2	**34.2**	**16.4**	**19.2**	126.3	**(41.3)**	2.6	1.1	0.77	0.78	1,004	2,342	100	0	0	0	99.8	29	44	56	0.53	3/12/96
I			iShares MSCI New Zealand Invstb Mkt Idx (ENZL)	**12.4**	–	–	–	–	–	–	–	–	–	–	–	–	–	–	123	51	100	0	0	0	99.9	–	26	73	0.55	9/1/10
I			iShares MSCI Pacific ex-Japan (EPP)	**2.4**	16.4	71.6	(50.0)	30.4	32.0	**34.9**	4.9	10.0	149.9	(60.7)	3.7	0.8	1.08	1.09	3,967	935	99	0	0	0	99.5	7	155	39	0.50	10/25/01
I			iShares MSCI Philippines Invstb Mkt Idx (EPHE)	(1.4)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	61	91	100	0	0	0	99.7	–	36	62	0.65	9/28/10
I			iShares MSCI Singapore Index (EWS)	1.3	**22.2**	72.4	(47.0)	27.5	**45.9**	25.2	7.3	**13.6**	**164.2**	(59.1)	3.6	1.3	1.17	1.19	1,867	2,367	100	0	0	0	99.7	9	34	64	0.53	3/12/96
I			iShares MSCI South Korea Index (EWY)	**8.0**	**26.2**	70.4	(55.3)	32.1	11.1	**42.4**	**8.9**	8.6	**211.2**	(68.6)	0.8	0.2	1.44	1.46	4,923	3,014	97	0	3	0	97.1	14	106	48	0.61	5/9/00
I			iShares MSCI Taiwan Index (EWT)	(2.8)	**21.1**	**77.3**	(46.7)	7.5	18.9	**35.2**	5.7	6.7	134.4	(56.4)	1.9	1.3	1.17	1.19	3,453	11,934	100	0	0	0	99.9	9	127	45	0.71	6/20/00
I			iShares S&P Asia 50 Index (AIA)	0.6	18.4	60.3	(45.9)	–	–	26.6	6.0	–	126.3	–	1.8	0.6	0.99	1.00	232	23	100	0	0	0	99.9	7	53	45	0.52	11/13/07
I			iShares S&P India Nifty 50 Index (INDY)	(7.2)	**23.1**	–	–	–	–	11.5	–	–	–	–	0.4	–	0.88	0.89	230	92	100	0	0	0	99.8	13	52	58	0.89	11/18/09
I			iShares S&P/TOPIX 150 Index (ITF)	(5.6)	15.1	5.7	**(30.2)**	(4.5)	8.2	12.6	(5.6)	(4.3)	41.6	(46.2)	1.9	0.3	0.75	1.03	107	11	99	0	0	1	99.3	6	152	27	0.50	10/23/01
I			Market Vectors China ETF (PEK)	(0.5)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	19	1	0	160	24	(83)	159.8	0	6	183	0.72	10/13/10
I			Market Vectors India Small-Cap ETF (SCIF)	(20.5)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	60	40	100	0	0	0	100.0	29	127	25	0.85	8/24/10
I			PowerShares FTSE RAFI Asia Pac ex-Jp (PAF)	**5.5**	19.3	**76.8**	(49.3)	–	–	**41.5**	**9.6**	–	**176.3**	(60.4)	2.4	1.3	1.10	1.51	80	7	100	0	0	0	100.0	30	175	33	0.80	6/25/07
I			PowerShares Gldn Dragon Halter USX China (PGJ)	(1.2)	11.3	62.7	(55.9)	**64.6**	**53.0**	17.3	2.8	**11.3**	132.3	(66.9)	1.1	0.3	1.16	1.17	371	112	100	0	0	0	98.6	15	225	51	0.70	12/9/04
I			PowerShares India (PIN)	(8.2)	15.2	**83.2**	–	–	–	3.9	7.0	–	125.8	–	1.0	–	1.34	1.36	513	418	100	0	0	0	100.0	40	52	53	0.78	3/5/08
	E		ProShares Ultra FTSE China 25 (XPP)	1.6	2.7	–	–	–	–	22.5	–	–	–	–	0.0	–	1.23	1.69	37	24	200	0	0	(100)	200.0	–	2	200	0.95	6/4/09
	E		ProShares Ultra MSCI Japan (EZJ)	(9.9)	**24.0**	–	–	–	–	25.5	–	–	–	–	0.0	–	1.09	1.50	46	12	200	0	0	(100)	200.5	–	2	200	0.95	6/2/09
	E		ProShares Ultra MSCI Pacific ex-Japan (UXJ)	**3.3**	–	–	–	–	–	**80.3**	–	–	–	–	0.0	–	1.69	2.33	4	2	200	0	0	(100)	199.9	–	2	200	0.95	4/27/10
I			SPDR Russell/Nomura PRIME Japan (JPP)	(4.7)	15.7	4.3	**(27.4)**	(5.1)	–	11.9	(4.2)	–	41.2	**(44.3)**	2.5	0.8	**0.72**	0.99	16	2	98	0	0	1	98.4	3	380	19	0.50	11/9/06
I			SPDR Russell/Nomura Small Cap Japan (JSC)	1.0	**19.6**	5.1	**(17.8)**	(11.6)	–	13.9	2.8	–	52.0	**(38.4)**	1.5	0.7	**0.70**	0.96	124	39	97	0	2	1	97.0	24	403	5	0.55	11/9/06
I			SPDR S&P China (GXC)	**2.3**	6.7	65.3	(50.6)	–	–	15.6	6.3	–	113.4	(63.5)	1.7	0.5	1.06	1.07	742	112	99	0	1	0	99.0	25	151	45	0.59	3/19/07
I			SPDR S&P Emerging Asia Pacific (GMF)	(0.2)	19.2	73.9	(50.4)	–	–	23.6	**8.9**	–	140.8	(60.0)	1.5	0.6	1.07	1.08	714	90	99	0	0	1	99.3	10	277	20	0.59	3/19/07
I			Vanguard MSCI Pacific ETF (VPL)	(1.2)	15.8	21.3	(34.3)	4.9	12.0	22.9	(0.8)	0.7	77.3	(51.8)	4.0	0.8	0.84	0.85	1,628	133	98	0	1	0	98.3	3	495	20	0.14	3/4/05
I			WisdomTree Asia-Pacific ex-Japan (AXJL)	**2.8**	14.6	59.3	(47.0)	34.7	–	**30.1**	3.9	10.6	132.7	(59.0)	4.1	2.1	1.01	1.39	70	13	100	0	0	0	100.0	27	248	31	0.48	6/16/06
I			WisdomTree Australia Dividend (AUSE)	**4.8**	11.9	**82.9**	(48.8)	21.6	–	**37.2**	8.5	10.7	**180.8**	(62.7)	5.8	2.4	1.17	1.61	55	5	100	0	0	0	100.0	46	69	30	0.58	6/16/06
I			WisdomTree India Earnings (EPI)	(10.3)	19.5	**101.2**	–	–	–	3.7	**9.5**	–	153.8	–	0.6	–	1.44	1.46	1,331	2,492	100	0	0	0	100.0	38	142	44	0.88	2/22/08
I			WisdomTree Japan Hedged Equity (DXJ)	(4.6)	(1.4)	3.5	**(24.4)**	(4.9)	–	1.6	(8.0)	(6.0)	17.2	**(40.2)**	2.1	0.5	**0.68**	0.69	546	255	100	0	0	0	100.0	28	616	26	0.48	6/16/06
I			WisdomTree Japan SmallCap Dividend (DFJ)	(1.1)	18.3	3.2	**(17.3)**	(7.6)	–	11.3	1.5	(2.1)	44.2	**(36.8)**	2.3	0.6	**0.68**	0.69	242	50	99	0	0	1	99.3	39	502	6	0.58	6/16/06
			Foreign Stock: Emerging Mkts Cat Average	**(2.2)**	**21.2**	**70.6**	**(50.3)**	**40.6**	**29.3**	**27.2**	**4.6**	**10.9**	**166.5**	**(58.1)**	**1.8**	**0.8**	**1.00**	**1.16**	**2,082**	**1,547**	**110**	**0**	**3**	**(13)**	**110.3**	**36**	**171**	**98**	**0.71**	**–**
I			BLDRS Emerging Markets 50 ADR Index (ADRE)	(2.3)	11.1	65.0	(48.9)	43.4	**37.6**	21.6	(1.0)	10.6	106.5	(57.8)	2.1	0.8	0.96	1.11	575	51	100	0	0	0	100.0	16	50	49	0.30	11/13/02
I			DBX MSCI Emerging Mkts Hdgd Equity ETF (DBEM)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	5	0	–	–	–	–	–	–	–	–	0.65	6/9/11
	E		Direxion Daily BRIC Bull 2X Shares (BRIL)	(3.6)	–	–	–	–	–	**45.8**	–	–	–	–	0.3	–	1.26	1.98	7	5	398	0	0	(298)	397.6	63	96	2,065	1.00	3/11/10
	E		Direxion Daily Emrg Mkts Bull 3X Shares (EDC)	(7.7)	23.7	**208.1**	–	–	–	**81.0**	–	–	**646.1**	–	0.4	–	2.56	2.97	433	2,339	313	0	0	(213)	313.0	148	70	379	1.01	12/17/08
			EGShares Basic Materials GEMS ETF (LGEM)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	2	0	89	0	11	0	88.9	–	31	53	0.85	6/23/11
			EGShares Consumer Goods GEMS ETF (GGEM)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	2	0	83	0	17	0	83.0	–	32	61	0.85	6/23/11
			EGShares Consumer Services GEMS ETF (VGEM)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	2	1	100	0	0	0	100.0	–	29	63	0.85	6/23/11
I			EGShares GEMS Composite ETF (AGEM)	(0.7)	12.2	–	–	–	–	21.5	–	–	–	–	2.3	–	**0.56**	0.89	29	10	100	0	0	0	100.0	39	87	42	0.75	7/22/09
			EGShares Health Care GEMS ETF (HGEM)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	2	1	97	0	3	0	96.9	–	31	68	0.85	6/23/11
			EGShares Industrials GEMS ETF (IGEM)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	2	0	77	0	23	0	77.5	–	31	60	0.85	6/23/11
			EGShares Technology GEMS ETF (QGEM)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	2	0	79	0	21	0	79.0	–	31	63	0.85	6/23/11
			EGShares Telecom GEMS ETF (TGEM)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	2	0	94	0	6	0	94.0	–	30	57	0.85	6/23/11
			EGShares Utilities GEMS ETF (UGEM)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	2	1	87	0	13	0	86.6	–	29	61	0.85	6/23/11
I			First Trust BICK Index (BICK)	(0.1)	–	–	–	–	–	21.3	–	–	–	–	2.2	–	**0.63**	1.00	54	38	99	0	1	0	99.0	–	89	18	0.64	4/12/10
I			First Trust Emerging Markets AlphaDEX (FEM)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	9	6	–	–	–	–	–	–	–	–	0.80	4/18/11

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

Index	Enhanced ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I		Global X Russell Emerging Mkt Growth ETF (EMGX)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	98	0	1	1	97.6	—	121	33	0.69	1/25/11
I		Global X Russell Emerging Mkt Value ETF (EMVX)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	100	0	1	(0)	99.7	—	72	55	0.69	1/25/11
I		Guggenheim BRIC (EEB)	(0.9)	10.9	**84.9**	(54.5)	**68.8**	—	23.3	(0.2)	—	132.7	(61.7)	1.9	0.9	1.05	1.21	666	80	100	0	0	0	100.0	7	96	53	0.60	9/21/06
I		Guggenheim Frontier Markets (FRN)	(3.7)	**33.4**	53.3	—	—	—	28.8	0.2	—	129.0	—	0.5	—	0.89	1.39	190	98	100	0	0	0	100.0	25	44	54	0.70	6/12/08
I		iShares MSCI BRIC Index (BKF)	(0.9)	9.1	**89.8**	(58.1)	—	—	18.8	(1.0)	—	136.7	—	2.1	0.5	1.05	1.22	1,052	111	95	0	5	0	94.8	9	242	27	0.69	11/12/07
I		iShares MSCI Emerg Mkts Eastern Eur Idx (ESR)	**8.1**	15.9	—	—	—	—	**45.5**	—	—	—	—	1.5	—	**0.70**	1.11	44	26	97	0	1	2	97.3	13	69	52	0.69	9/30/09
I		iShares MSCI Emerging Markets Index (EEM)	**0.3**	16.0	71.7	(50.0)	34.6	30.7	27.2	3.3	10.7	140.3	(59.5)	1.8	0.4	0.97	1.13	38,407	51,331	97	0	2	0	97.3	14	801	14	0.69	4/7/03
I		iShares MSCI Indonesia Invstble Mkt Idx (EIDO)	**10.7**	—	—	—	—	—	32.3	—	—	—	—	0.8	—	**0.75**	0.86	202	185	98	0	0	2	98.0	4	73	58	0.61	5/5/10
I		iShares MSCI Israel Cap Invest Mkt Index (EIS)	(8.5)	14.9	79.9	—	—	—	20.3	2.7	—	99.1	—	3.2	—	**0.82**	1.29	109	50	100	0	0	0	99.7	21	86	67	0.61	3/26/08
I		iShares MSCI South Africa Index (EZA)	(4.0)	**33.3**	56.0	**(39.0)**	17.2	19.5	**35.6**	**11.1**	**11.3**	162.5	(55.8)	3.4	0.7	1.05	1.22	600	248	100	0	0	0	99.4	5	51	58	0.61	2/3/03
I		iShares MSCI Thailand Invest Mkt Index (THD)	(0.0)	**56.2**	83.8	—	—	—	**39.7**	**17.0**	—	**241.6**	—	2.4	—	1.11	1.29	584	252	99	0	1	1	98.7	14	91	59	0.62	3/26/08
I		iShares MSCI Turkey Invest Mkt Index (TUR)	(8.3)	23.5	**107.7**	—	—	—	13.8	**12.4**	—	**233.7**	—	2.2	—	1.46	1.69	579	218	98	0	2	0	97.9	13	104	57	0.61	3/26/08
I		Market Vectors Africa Index ETF (AFK)	(6.6)	24.6	31.1	—	—	—	18.2	—	—	90.7	—	1.2	—	1.01	1.59	110	21	100	0	0	0	100.0	19	50	43	0.78	7/10/08
I		Market Vectors Egypt Index ETF (EGPT)	(22.1)	—	—	—	—	—	(8.5)	—	—	—	—	1.0	—	0.91	1.44	76	77	100	0	0	0	100.0	49	28	63	0.94	2/16/10
I		Market Vectors Gulf States Index ETF (MES)	(5.3)	23.6	6.5	—	—	—	19.8	—	—	79.1	—	1.0	—	1.03	1.62	23	4	100	0	0	0	100.0	18	41	55	0.98	7/22/08
I		Market Vectors Indonesia Index ETF (IDX)	**9.5**	**40.9**	—	—	—	—	32.3	—	—	**335.8**	—	0.9	—	1.09	1.26	591	358	100	0	0	0	100.0	31	35	58	0.60	1/15/09
I		Market Vectors Vietnam ETF (VNM)	(18.0)	2.2	—	—	—	—	(15.2)	—	—	—	—	1.7	—	**0.61**	0.71	281	163	99	0	1	0	98.7	45	32	59	0.76	8/11/09
I		PowerShares DWA Em Mkts Techn'l Ldrs (PIE)	**2.8**	24.3	59.6	(62.8)	—	—	**33.1**	(4.5)	—	155.2	—	0.5	0.2	1.10	1.28	275	109	100	0	0	0	99.7	128	106	22	0.90	12/28/07
I		PowerShares FTSE RAFI Emerging Mkts (PXH)	0.2	13.1	71.1	**(46.7)**	—	—	24.8	4.3	—	140.1	(57.8)	1.2	0.5	0.97	1.13	539	86	97	0	3	0	97.5	41	318	23	0.85	9/27/07
I		PowerShares MENA Frontier Countries (PMNA)	(10.4)	11.2	2.3	—	—	—	6.1	—	—	34.7	—	3.6	—	0.93	1.47	23	7	100	0	0	0	100.0	139	45	55	0.70	7/9/08
	E	ProShares Ultra MSCI Emerging Markets (EET)	(1.2)	**25.3**	—	—	—	—	**57.6**	—	—	—	—	0.0	—	1.36	2.14	33	9	200	0	0	(100)	199.8	25	117	188	0.97	6/2/09
I		Rydex MSCI Emerging Mkt Equal Wght ETF (EWEM)	(0.4)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	16	7	99	0	1	1	98.7	—	595	11	0.70	12/3/10
I		Schwab Emerging Markets Equity ETF (SCHE)	(0.9)	—	—	—	—	—	25.8	—	—	—	—	0.8	—	**0.57**	0.65	448	108	99	0	0	0	99.4	23	543	16	0.25	1/14/10
I		SPDR S&P BRIC 40 (BIK)	**2.8**	10.4	81.2	(54.9)	—	—	23.5	0.2	—	134.5	(62.1)	1.9	0.7	0.99	1.15	537	69	100	0	0	(0)	100.1	10	43	52	0.50	6/19/07
I		SPDR S&P Emerging Europe (GUR)	**6.0**	14.6	82.3	(65.2)	—	—	**37.1**	(6.1)	—	**194.7**	(71.0)	1.3	0.5	1.24	1.44	238	104	99	0	1	(0)	99.4	21	93	54	0.59	3/19/07
I		SPDR S&P Emerging Markets (GMM)	(0.3)	18.1	76.8	(50.8)	—	—	26.7	4.3	—	144.9	(59.0)	1.6	0.8	0.96	1.11	205	17	93	0	4	4	92.5	15	600	15	0.59	3/19/07
I		SPDR S&P Emerging Markets Dividend ETF (EDIV)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	33	6	99	0	1	1	98.7	—	115	25	0.59	2/23/11
I		SPDR S&P Emerging Markets Small Cap (EWX)	(5.4)	22.7	**100.5**	—	—	—	20.7	8.1	—	167.9	—	0.6	—	1.04	1.20	799	89	96	0	3	1	96.0	85	705	6	0.65	5/12/08
I		SPDR S&P Emerging Middle East & Africa (GAF)	(5.5)	**28.2**	52.2	**(36.8)**	—	—	29.3	7.7	—	123.7	**(48.2)**	2.1	1.1	0.89	1.41	141	9	98	0	1	1	97.9	27	138	42	0.59	3/19/07
I		Vanguard MSCI Emerging Markets ETF (VWO)	**0.9**	19.0	76.3	(52.9)	39.1	29.3	28.8	4.1	11.1	156.0	(62.7)	1.7	0.9	1.02	1.18	49,339	17,515	98	0	2	0	98.0	12	889	13	0.22	3/4/05
I		WisdomTree Emerging Markets Equity Inc (DEM)	**4.1**	23.4	61.3	**(36.9)**	—	—	**36.0**	**10.5**	—	143.6	**(46.7)**	3.5	1.5	**0.83**	0.96	1,716	286	100	0	0	0	100.0	33	281	27	0.63	7/13/07
I		WisdomTree Emerging Mkts SmallCap Div (DGS)	(1.6)	**29.0**	**85.9**	(47.1)	—	—	31.4	**14.3**	—	**168.9**	**(54.7)**	2.9	1.3	0.94	1.08	922	152	100	0	0	0	100.0	35	553	10	0.63	10/30/07
I		WisdomTree Middle East Dividend (GULF)	(2.3)	23.4	7.7	—	—	—	20.1	—	—	63.6	—	5.5	—	**0.76**	1.20	19	5	100	0	0	0	100.0	50	38	61	0.88	7/16/08
		Foreign Stock: Contra Markets Cat Average	**(8.5)**	**(37.4)**	**(58.9)**	**6.2**	**—**	**—**	**(43.2)**	**(34.2)**	**—**	**(78.9)**	**72.6**	**0.0**	**1.3**	**1.00**	**1.56**	**59**	**235**	**(149)**	**0**	**4**	**246**	**(149.0)**	**22**	**3**	**234**	**1.01**	**—**
	E	Direxion Daily BRIC Bear 2X Shares (BRIS)	(4.8)	—	—	—	—	—	(43.6)	—	—	—	—	0.0	—	**0.80**	1.70	3	5	292	0	137	(329)	291.6	0	3	439	1.15	3/11/10
	E	Direxion Daily China Bear 3X Shares (YANG)	(24.2)	(56.5)	—	—	—	—	(59.5)	—	—	—	—	0.0	—	1.13	2.40	14	101	(253)	0	0	353	(252.6)	0	4	353	1.15	12/3/09
	E	Direxion Daily Emrg Mkts Bear 3X Shares (EDZ)	(14.3)	(59.2)	(92.5)	—	—	—	(65.1)	—	—	(97.9)	—	0.0	—	1.54	3.27	77	1,960	(286)	0	0	386	(285.9)	0	5	377	1.15	12/17/08
	E	Direxion Daily India Bear 2X Shares (INDZ)	**5.8**	—	—	—	—	—	**(27.1)**	—	—	—	—	0.0	—	1.12	2.37	4	11	(120)	0	(88)	308	(120.1)	0	4	286	1.14	3/11/10
	E	Direxion Daily Latin America Bear 3X Shs (LHB)	(6.8)	(58.8)	—	—	—	—	(64.4)	—	—	—	—	0.0	—	1.45	3.07	3	19	(220)	0	0	320	(218.0)	0	5	321	1.13	12/3/09
	E	Direxion Daily Russia Bear 3X Shares (RUSS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	3	1	—	—	—	—	—	—	—	—	0.95	5/25/11
	E	ProShares Short FTSE China 25 (YXI)	(5.1)	—	—	—	—	—	**(17.7)**	—	—	—	—	0.0	—	**0.32**	0.68	10	7	(100)	0	0	200	(100.1)	—	2	100	0.95	3/16/10
	E	ProShares Short MSCI EAFE (EFZ)	(7.3)	**(14.2)**	**(30.7)**	**39.2**	—	—	**(28.7)**	**(11.8)**	—	**(57.0)**	86.9	0.0	2.0	**0.59**	1.25	118	90	(100)	0	0	200	(100.0)	—	2	100	0.95	10/23/07
	E	ProShares Short MSCI Emerging Markets (EUM)	**(3.6)**	**(20.8)**	(50.6)	19.4	—	—	**(27.1)**	(24.6)	—	**(67.2)**	42.3	0.0	1.1	**0.61**	0.96	226	108	(100)	0	0	200	(100.2)	—	2	100	0.95	10/30/07
	E	ProShares UltraShort FTSE China 25 (FXP)	(10.5)	**(28.3)**	(76.3)	(53.5)	—	—	(33.6)	(60.0)	—	(87.8)	—	0.0	0.1	1.19	1.85	191	476	(200)	0	0	300	(200.2)	—	2	200	0.95	11/6/07
	E	ProShares UltraShort MSCI Brazil (BZQ)	**0.3**	(35.2)	—	—	—	—	(45.4)	—	—	—	—	0.0	—	1.14	2.42	14	66	(201)	0	0	301	(200.8)	—	2	201	0.95	6/16/09
	E	ProShares UltraShort MSCI EAFE (EFU)	(15.5)	(30.6)	(56.5)	**52.3**	—	—	(51.0)	(31.5)	—	(83.9)	**162.7**	0.0	2.6	1.10	2.33	15	27	(200)	0	0	300	(200.0)	145	2	200	0.95	10/23/07
	E	ProShares UltraShort MSCI Emerging Mkts (EEV)	(8.3)	(41.7)	(79.3)	(24.9)	—	—	(48.5)	(56.9)	—	(91.2)	(1.7)	0.0	0.3	1.11	2.36	117	529	(201)	0	0	301	(200.5)	25	2	201	0.95	10/30/07
	E	ProShares UltraShort MSCI Europe (EPV)	(24.4)	(35.6)	—	—	—	—	(59.3)	—	—	—	—	0.0	—	0.96	2.04	50	96	(200)	0	0	300	(199.8)	—	2	200	0.95	6/16/09
	E	ProShares UltraShort MSCI Japan (EWV)	**(0.9)**	(30.7)	**(26.1)**	4.9	—	—	(34.0)	**(20.5)**	—	(67.5)	—	0.0	1.9	0.96	2.03	36	32	(200)	0	0	300	(200.0)	3	2	200	0.95	11/6/07
		General Bond: Short-Term Category Average	**1.3**	**3.5**	**5.0**	**2.7**	**—**	**—**	**2.8**	**3.2**	**—**	**9.6**	**4.7**	**1.4**	**1.1**	**1.00**	**0.06**	**1,313**	**100**	**0**	**72**	**0**	**28**	**14.0**	**191**	**317**	**21**	**0.25**	**—**
I		Guggenheim BulletShares 2011 Corp Bd (BSCB)	0.1	—	—	—	—	—	0.9	—	—	—	—	0.5	—	—	—	34	5	0	0	0	100	0.0	—	46	0	0.24	6/7/10
I		Guggenheim BulletShares 2012 Corp Bd (BSCC)	1.0	—	—	—	—	—	3.0	—	—	—	—	1.1	—	—	—	74	15	0	58	0	42	7.7	—	136	18	0.24	6/7/10
I		Guggenheim BulletShares 2012 HY Crp Bd (BSJC)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	33	15	0	73	0	27	6.3	—	56	37	0.42	1/25/11
I		Guggenheim BulletShares 2013 Corp Bd (BSCD)	1.5	—	—	—	—	—	**4.5**	—	—	—	—	1.3	—	—	—	78	22	0	100	0	0	19.6	—	167	16	0.24	6/7/10
I		Guggenheim BulletShares 2013 HY Crp Bd (BSJD)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	36	15	0	100	0	0	14.4	—	77	34	0.42	1/25/11
I		Guggenheim Enhanced Ultra-Short Bd (GSY)	0.1	0.0	(0.1)	—	—	—	0.1	0.3	—	0.2	—	0.0	—	**0.18**	0.01	15	12	0	22	0	78	4.8	0	20	22	0.32	2/12/08
I		iShares Barclays 1-3 Year Credit Bond (CSJ)	1.5	3.7	**10.8**	(0.1)	—	—	3.3	**4.6**	—	**15.0**	1.9	2.2	1.2	2.12	0.13	8,289	395	0	94	0	6	30.8	12	713	7	0.20	1/5/07

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			iShares Floating Rate Note (FLOT)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	20	39	0	70	0	30	29.3	—	60	23	0.20	6/14/11
I			Market Vectors Inv Grade Floating Rt ETF (FLTR)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	7	8	0	81	0	19	13.8	—	24	56	0.19	4/25/11
			PIMCO Enhanced Short Maturity Strgy ETF (MINT)	0.9	1.7	—	—	—	—	1.9	—	—	—	—	0.9	—	**0.29**	0.02	1,227	206	0	66	0	34	20.8	276	525	15	0.35	11/16/09
I			SPDR Barclays Cap Mortgage Backed Bond (MBG)	**2.9**	**6.1**	—	—	—	—	**3.9**	—	—	13.2	—	1.8	—	1.41	0.12	36	15	1	49	0	50	0.0	897	26	36	0.32	1/15/09
I			SPDR Barclays Capital Short Term Corp Bd (SCPB)	1.5	3.6	—	—	—	—	3.6	—	—	—	—	1.9	—	0.71	0.04	338	98	0	97	0	3	18.5	23	469	9	0.12	12/16/09
I			Vanguard Short-Term Bond ETF (BSV)	**1.7**	4.0	4.4	**5.5**	—	—	2.7	4.6	—	9.8	**7.4**	2.1	1.1	1.29	0.08	6,519	376	0	99	0	1	9.9	60	1,307	18	0.11	4/3/07
I			Vanguard Short-Term Corp Bd Idx ETF (VCSH)	**2.2**	**5.5**	—	—	—	—	**4.5**	—	—	—	—	2.1	—	1.29	0.08	1,682	182	0	99	0	1	20.2	68	816	8	0.15	11/19/09
			General Bond: Interm-Term Cat Average	**2.9**	**7.2**	**7.8**	**3.7**	**6.6**	**4.1**	**5.2**	**6.8**	**6.3**	**19.6**	**4.4**	**3.1**	**1.7**	**1.00**	**0.18**	**1,723**	**162**	**0**	**93**	**0**	**7**	**12.2**	**256**	**1,297**	**21**	**0.27**	**—**
I			Guggenheim BulletShares 2014 Corp Bd (BSCE)	3.0	—	—	—	—	—	5.6	—	—	—	—	1.9	—	—	—	57	19	0	100	0	0	16.5	—	143	21	0.24	6/7/10
I			Guggenheim BulletShares 2014 HY Crp Bd (BSJE)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	23	11	0	100	0	0	7.4	—	70	27	0.42	1/25/11
I			Guggenheim BulletShares 2015 Corp Bd (BSCF)	**3.3**	—	—	—	—	—	**6.4**	—	—	—	—	2.4	—	—	—	41	23	0	100	0	0	23.0	—	125	17	0.24	6/7/10
I			Guggenheim BulletShares 2015 HY Crp Bd (BSJF)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	20	15	0	100	0	0	0.6	—	70	34	0.42	1/25/11
I			Guggenheim BulletShares 2016 Corp Bd (BSCG)	**3.5**	—	—	—	—	—	**7.4**	—	—	—	—	3.0	—	—	—	35	21	0	100	0	0	19.4	—	102	26	0.24	6/7/10
I			Guggenheim BulletShares 2017 Corp Bd (BSCH)	**3.4**	—	—	—	—	—	**7.3**	—	—	—	—	3.4	—	—	—	29	16	0	100	0	0	17.8	—	66	35	0.24	6/7/10
I			Guggenheim Enhanced Core Bond (GIY)	2.0	6.1	4.9	—	—	—	2.9	5.9	—	14.1	—	2.1	—	0.94	0.22	5	0	0	59	0	41	0.8	505	29	47	0.32	2/12/08
I			iShares Barclays Aggregate Bond (AGG)	2.5	6.3	5.2	5.9	**6.6**	**4.1**	3.6	6.2	**6.3**	15.2	6.3	3.4	1.5	0.90	0.16	11,850	1,178	0	92	0	8	5.5	406	969	21	0.22	9/22/03
I			iShares Barclays Credit Bond (CFT)	3.2	**8.4**	**14.2**	(2.1)	—	—	6.0	**7.8**	—	**29.7**	(3.3)	4.4	1.8	1.75	0.31	842	43	0	97	0	2	27.4	13	1,420	3	0.20	1/5/07
I			iShares Barclays Intermediate Credit Bd (CIU)	3.1	7.5	**14.7**	(2.2)	—	—	5.9	7.3	—	**26.4**	(1.0)	4.0	1.7	1.35	0.24	3,449	188	0	98	0	2	29.2	9	1,472	4	0.20	1/5/07
I			iShares Barclays MBS Bond (MBB)	2.7	5.4	5.3	**7.3**	—	—	3.3	6.5	—	12.0	**10.1**	3.3	1.7	**0.67**	0.12	2,828	192	0	88	1	11	0.0	1,128	189	13	0.31	3/13/07
I			PIMCO Investment Grade Corp Bd Index ETF (CORP)	2.7	—	—	—	—	—	—	—	—	—	—	—	—	—	—	73	10	—	—	—	—	—	4	—	—	0.20	9/20/10
	E		ProShares Ultra Investment Grade Corp (IGU)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	7	—	—	—	—	—	—	—	—	0.95	4/13/11
I			SPDR Barclays Cap Interm Term Corp Bnd (ITR)	3.0	7.3	—	—	—	—	5.7	—	—	25.3	—	3.5	—	**0.75**	0.18	192	27	0	99	0	1	19.0	42	581	8	0.15	2/10/09
I			SPDR Barclays Capital Aggregate Bond (LAG)	2.6	6.7	5.1	**6.8**	—	—	3.8	6.7	—	15.4	**7.4**	2.8	2.0	0.88	0.15	259	42	0	76	0	24	5.3	376	498	20	0.17	5/23/07
I			Vanguard Intermediate-Term Bond ETF (BIV)	**3.5**	**9.5**	6.8	5.1	—	—	5.3	**8.0**	—	22.5	5.0	3.9	1.5	1.48	0.26	2,151	216	0	99	0	0	11.5	46	1,121	28	0.11	4/3/07
I			Vanguard Interm-Tm Corp Bd Idx ETF (VCIT)	3.2	**10.6**	—	—	—	—	**7.1**	—	—	—	—	3.8	—	0.94	0.17	562	63	0	99	0	1	17.4	61	610	9	0.15	11/19/09
I			Vanguard Mortgage-Backed Sec Idx ETF (VMBS)	2.5	5.2	—	—	—	—	3.4	—	—	—	—	2.0	—	**0.50**	0.12	56	5	0	78	0	22	0.0	402	395	37	0.15	11/19/09
I			Vanguard Total Bond Market ETF (BND)	2.5	6.5	6.0	5.2	—	—	3.6	6.4	—	16.0	6.2	3.3	1.4	0.88	0.15	10,255	1,010	0	95	2	3	7.2	75	14,192	10	0.11	4/3/07
			General Bond: Long-Term Category Average	**2.8**	**10.2**	**7.0**	**4.2**	**3.7**	**4.0**	**5.2**	**8.2**	**6.8**	**28.0**	**(1.0)**	**5.1**	**1.9**	**1.00**	**0.33**	**2,387**	**164**	**0**	**98**	**1**	**1**	**18.6**	**42**	**542**	**14**	**0.15**	**—**
I			iShares 10+ Year Credit Bond (CLY)	2.9	10.5	—	—	—	—	6.0	—	—	—	—	5.4	—	**0.72**	0.33	26	6	0	97	1	2	27.1	37	291	11	0.20	12/8/09
I			iShares iBoxx $ Invest Grade Corp Bond (LQD)	**3.3**	9.2	**12.1**	(0.4)	**3.7**	**4.0**	**6.6**	**8.3**	**6.8**	**31.3**	(4.3)	4.7	2.0	1.19	0.39	13,703	875	0	99	0	1	21.7	7	662	8	0.15	7/22/02
I			SPDR Barclays Cap Issuer Scd Corp Bond (CBND)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	12	2	—	—	—	—	—	—	—	—	0.16	4/6/11
I			SPDR Barclays Capital Long CorpTm Bd (LWC)	2.5	9.8	—	—	—	—	5.2	—	—	—	—	5.5	—	0.87	0.39	36	5	0	98	1	1	16.4	42	252	12	0.15	3/10/09
I			Vanguard Long-Term Bond Index ETF (BLV)	3.1	10.4	1.8	**8.7**	—	—	2.9	8.1	—	24.6	**2.3**	4.9	1.9	1.41	0.47	378	54	0	99	1	0	11.9	54	1,131	26	0.11	4/3/07
I			Vanguard Long-Term Corp Bond Idx ETF (VCLT)	2.2	**11.2**	—	—	—	—	5.3	—	—	—	—	4.9	—	0.82	0.27	164	41	0	98	1	1	16.2	72	374	11	0.15	11/19/09
			General Bond: Other Category Average	**3.1**	**—**	**—**	**—**	**—**	**—**	**4.8**	**—**	**—**	**—**	**—**	**3.8**	**—**	**1.00**	**0.13**	**5**	**0**	**0**	**93**	**0**	**7**	**2.2**	**123**	**87**	**38**	**0.35**	**—**
			Columbia Core Bond Strategy Fund (GMTB)	**3.1**	—	—	—	—	—	**4.8**	—	—	—	—	3.8	—	1.00	0.13	5	0	0	93	0	7	2.2	123	87	38	0.35	1/29/10
			Convertible Bond Category Average	**3.5**	**14.0**	**—**	**—**	**—**	**—**	**20.4**	**—**	**—**	**—**	**—**	**3.9**	**—**	**1.00**	**0.36**	**468**	**124**	**1**	**4**	**71**	**24**	**0.6**	**26**	**86**	**21**	**0.38**	**—**
I			PowerShares Convertible Securities (CVRT)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	5	0	3	51	47	0.0	—	59	16	0.35	5/26/11
I			SPDR Barclays Capital Convertible Secs (CWB)	**3.5**	**14.0**	—	—	—	—	**20.4**	—	—	—	—	3.9	—	1.00	0.36	927	243	2	6	91	1	1.2	26	112	27	0.40	4/14/09
			Corporate Bond: High-Yield Category Average	**4.8**	**11.9**	**41.3**	**(29.1)**	**—**	**—**	**14.5**	**6.7**	**—**	**68.1**	**(24.1)**	**7.6**	**3.7**	**1.00**	**0.65**	**2,628**	**1,149**	**0**	**99**	**0**	**1**	**11.0**	**34**	**229**	**20**	**0.71**	**—**
I			iShares iBoxx $ High Yield Corporate Bd (HYG)	4.6	12.1	40.7	**(23.9)**	—	—	14.5	8.8	—	64.7	**(24.1)**	7.8	3.4	**0.94**	0.61	8,332	2,092	0	99	0	1	11.1	16	465	8	0.50	4/4/07
			Peritus High Yield ETF (HYLD)	**5.8**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	44	22	0	99	0	1	11.5	—	34	43	1.35	11/30/10
I			PIMCO 0-5 Year Hi Yld Corp Bond Idx ETF (HYS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	25	12	—	—	—	—	—	—	—	—	0.55	6/16/11
I			PowerShares Fundam'l High Yld Corp Bd (PHB)	4.5	9.7	32.8	(33.3)	—	—	13.1	2.3	—	54.6	—	6.8	3.1	1.01	0.65	506	362	0	99	0	1	3.4	33	192	13	0.50	11/15/07
	E		ProShares Ultra High Yield (UJB)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	2	—	—	—	—	—	—	—	—	0.95	4/13/11
I			SPDR Barclays Capital High Yield Bond (JNK)	4.3	**14.0**	**50.5**	(30.2)	—	—	**15.9**	**9.0**	—	**85.0**	—	8.3	4.6	1.06	0.69	6,860	4,404	0	99	0	1	17.8	53	226	14	0.40	11/28/07
			Inflation-Protected Bond Category Average	**5.3**	**6.1**	**11.3**	**(2.4)**	**11.5**	**0.3**	**7.2**	**5.1**	**6.8**	**23.8**	**1.0**	**3.4**	**1.3**	**1.00**	**0.25**	**3,271**	**168**	**0**	**98**	**0**	**2**	**0.0**	**11**	**22**	**69**	**0.19**	**—**
I			iShares Barclays 0-5 Year TIPS Bond (STIP)	3.7	—	—	—	—	—	—	—	—	—	—	—	—	—	—	174	25	0	90	0	10	0.0	—	14	85	0.20	12/1/10
I			iShares Barclays TIPS Bond (TIP)	5.7	6.1	**11.4**	(2.5)	**11.5**	**0.3**	7.5	5.1	**6.8**	23.7	**1.0**	3.6	1.5	1.26	0.32	20,587	834	0	98	0	2	0.0	13	32	43	0.20	12/4/03
I			PIMCO 1-5 Year US TIPS Index ETF (STPZ)	4.0	3.5	—	—	—	—	5.7	—	—	—	—	2.7	—	**0.35**	0.09	1,184	172	0	99	0	1	0.0	13	14	93	0.20	8/20/09
I			PIMCO 15+ Year US TIPS Index ETF (LTPZ)	**6.4**	**8.5**	—	—	—	—	**7.6**	—	—	—	—	3.9	—	1.44	0.36	259	56	0	99	0	1	0.0	2	11	99	0.20	9/3/09
I			PIMCO Broad U.S. TIPS Index ETF (TIPZ)	5.6	6.2	—	—	—	—	7.4	—	—	—	—	3.5	—	0.74	0.25	56	8	0	99	0	1	0.0	13	21	79	0.20	9/3/09
I			Schwab U.S. TIPS ETF (SCHP)	5.7	—	—	—	—	—	—	—	—	—	—	—	—	—	—	200	41	0	100	0	0	0.0	6	32	44	0.14	8/5/10
I			SPDR Barclays Capital TIPS (IPE)	**5.7**	6.1	11.2	**(2.3)**	—	—	7.6	**5.2**	—	**23.8**	0.9	3.5	1.2	1.26	0.32	438	41	0	100	0	0	0.0	18	32	45	0.18	5/25/07
			Gov't Bond: Short-Term Category Average	**1.6**	**1.5**	**0.5**	**3.7**	**7.3**	**3.8**	**0.8**	**1.5**	**4.0**	**2.0**	**4.7**	**0.6**	**0.4**	**1.00**	**0.03**	**1,779**	**334**	**0**	**67**	**(1)**	**34**	**0.0**	**152**	**44**	**34**	**0.23**	**—**
I		N	iPath US Treasury 2-year Bull ETN (DTUL)	**9.1**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	14	5	—	—	—	—	—	—	—	—	0.75	8/9/10

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
I			iShares Barclays 1-3 Year Treasury Bond (SHY)	**0.8**	2.2	0.5	**6.6**	**7.3**	**3.8**	**1.2**	**2.7**	**4.0**	3.7	**8.2**	1.0	0.8	1.75	0.05	8,465	1,541	0	93	0	7	0.0	85	36	66	0.15	7/22/02
I			iShares Barclays Short Treasury Bond (SHV)	0.1	0.1	0.2	2.8	—	—	0.1	0.6	—	0.4	3.5	0.1	0.3	**0.38**	0.01	4,332	185	0	0	0	100	0.0	172	9	0	0.15	1/5/07
I			PIMCO 1-3 Year US Treasury Index ETF (TUZ)	0.8	**2.3**	—	—	—	—	**1.3**	—	—	—	—	0.8	—	1.38	0.05	107	14	0	100	0	0	0.0	10	27	54	0.09	6/1/09
			PowerShares Active Low Duration (PLK)	0.7	2.0	**1.1**	—	—	—	1.2	2.6	—	**3.9**	—	1.1	—	1.63	0.06	11	4	0	85	(7)	22	0.0	58	42	60	0.29	4/11/08
I			Schwab Short-Term U.S. Treasury ETF (SCHO)	0.8	—	—	—	—	—	—	—	—	—	—	—	—	—	—	156	96	0	96	0	4	0.0	48	39	37	0.12	8/5/10
I			SPDR Barclays Capital 1-3 Month T-Bill (BIL)	0.0	0.0	0.1	1.8	—	—	0.0	0.3	—	0.0	2.4	0.0	0.2	**0.25**	0.01	1,009	800	0	0	0	100	0.0	623	9	0	0.13	5/25/07
I			Vanguard Short-Term Govt Bd Idx ETF (VGSH)	0.8	**2.2**	—	—	—	—	1.2	—	—	—	—	0.7	—	1.38	0.06	140	27	0	95	0	5	0.0	69	148	20	0.15	11/19/09
			Gov't Bond: Interm-Term Cat Average	**2.6**	**5.8**	**(0.6)**	**12.3**	**—**	**—**	**3.0**	**5.4**	**—**	**7.3**	**13.6**	**1.9**	**1.0**	**1.00**	**0.15**	**397**	**60**	**0**	**97**	**0**	**3**	**0.0**	**54**	**82**	**37**	**0.15**	**—**
I			iShares Barclays 3-7 Year Treasury Bond (IEI)	**2.9**	6.5	(1.8)	**13.1**	—	—	**3.6**	**5.9**	—	**8.2**	**14.7**	2.0	1.0	1.12	0.17	1,663	264	0	100	0	0	0.0	89	42	52	0.15	1/5/07
I			iShares Barclays Agency Bond (AGZ)	1.6	3.9	**1.5**	—	—	—	2.1	—	—	7.2	—	1.8	—	**0.73**	0.11	365	19	0	84	0	16	0.0	45	75	36	0.20	11/5/08
I			PIMCO 3-7 Year U.S. Treasury Index ETF (FIVZ)	2.8	6.5	—	—	—	—	3.5	—	—	—	—	1.9	—	1.07	0.22	21	2	0	99	0	1	0.0	27	24	64	0.15	10/30/09
I			Schwab Intermediate-Term U.S. Trsy ETF (SCHR)	**3.1**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	71	38	0	100	0	0	0.0	20	49	32	0.12	8/5/10
I			SPDR Barclays Capital Interm Term Trs (ITE)	2.2	5.2	(1.4)	11.5	—	—	2.6	4.8	—	6.6	12.5	2.0	1.0	0.93	0.14	214	23	0	99	0	1	0.0	39	166	13	0.13	5/23/07
I			Vanguard Interm-Tm Govt Bd Idx ETF (VGIT)	2.8	**6.9**	—	—	—	—	3.2	—	—	—	—	1.9	—	1.17	0.24	50	14	0	99	0	1	0.0	106	135	23	0.15	11/19/09
			Gov't Bond: Long-Term Category Average	**3.7**	**11.5**	**(16.1)**	**28.9**	**10.2**	**1.8**	**(3.5)**	**5.6**	**7.2**	**3.7**	**17.0**	**2.6**	**1.6**	**1.00**	**0.65**	**427**	**678**	**0**	**144**	**0**	**(44)**	**0.0**	**150**	**24**	**129**	**0.47**	**—**
	E		Direxion Daily 20+ Yr Trsy Bull 3X Shrs (TMF)	0.8	**17.3**	—	—	—	—	(19.0)	—	—	—	—	1.1	—	2.15	1.89	27	194	0	304	0	(204)	0.0	658	5	392	1.03	4/16/09
	E		Direxion Daily 7-10 Yr Trsy Bull 3X Shrs (TYD)	6.0	**25.6**	—	—	—	—	**4.0**	—	—	—	—	0.5	—	1.21	1.06	32	57	0	313	0	(213)	0.0	536	4	413	1.02	4/16/09
I		N	iPath US Treasury 10-year Bull ETN (DTYL)	**13.2**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	5	9	—	—	—	—	—	—	—	—	0.75	8/9/10
I		N	iPath US Treasury Long Bond Bull ETN (DLBL)	**6.3**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	22	10	—	—	—	—	—	—	—	—	0.75	8/9/10
I			iShares Barclays 10-20 Year Treasury Bd (TLH)	3.2	9.6	**(8.4)**	20.1	—	—	1.6	**6.9**	—	**9.8**	15.6	3.4	1.4	0.68	0.44	252	50	0	100	0	0	0.0	56	22	61	0.15	1/5/07
I			iShares Barclays 20+ Year Treas Bond (TLT)	1.7	9.2	(21.5)	**33.8**	10.2	0.9	(3.2)	4.9	6.7	0.5	**19.8**	4.3	1.5	1.01	0.65	2,881	9,585	0	100	0	0	0.0	48	16	81	0.15	7/22/02
I			iShares Barclays 7-10 Year Treasury (IEF)	3.5	9.3	**(6.4)**	18.0	**10.2**	**2.7**	**3.5**	**6.7**	**7.7**	**8.6**	16.9	3.0	1.3	**0.48**	0.31	3,434	1,411	0	100	0	0	0.0	108	21	83	0.15	7/22/02
I			PIMCO 25+ Yr Zero Cpn U.S. Trsy Idx ETF (ZROZ)	(0.7)	10.1	—	—	—	—	(11.7)	—	—	—	—	4.6	—	1.30	1.14	41	26	0	99	0	1	0.0	34	16	73	0.15	10/30/09
I			PIMCO 7-15 Year U.S. Treasury Index ETF (TENZ)	3.4	8.9	—	—	—	—	**3.0**	—	—	—	—	2.9	—	**0.39**	0.35	8	4	0	99	0	1	0.0	49	14	94	0.15	9/10/09
I			PIMCO Broad U.S. Treasury Index ETF (TRSY)	2.2	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	0	0	99	0	1	0.0	67	21	56	0.15	10/29/10
I			PowerShares 1-30 Laddered Treasury (PLW)	2.5	8.3	(11.0)	21.8	—	—	0.6	5.8	—	6.4	15.9	3.2	1.2	0.64	0.42	288	53	0	96	0	3	0.0	1	27	47	0.25	10/11/07
	E	N	PowerShares DB 3x Lng 25+ Yr Trsy Bd ETN (LBND)	**7.4**	—	—	—	—	—	(13.2)	—	—	—	—	0.0	—	—	—	3	3	—	—	—	—	—	—	—	—	0.95	6/28/10
	E		ProShares Ultra 20+ Year Treasury (UBT)	2.7	—	—	—	—	—	(8.4)	—	—	—	—	1.4	—	1.45	1.28	16	40	0	202	0	(102)	0.0	228	18	193	0.95	1/19/10
	E		ProShares Ultra 7-10 Year Treasury (UST)	**6.6**	—	—	—	—	—	**5.9**	—	—	—	—	0.0	—	0.70	0.62	60	51	0	201	0	(101)	0.0	136	23	189	0.95	1/19/10
I			SPDR Barclays Capital Long Term Treasury (TLO)	2.3	9.2	(12.8)	24.1	—	—	(1.2)	5.9	—	6.1	16.9	3.9	1.5	0.80	0.70	23	5	0	100	0	0	0.0	54	37	52	0.13	5/23/07
I			Vanguard Extended Dur Trs Idx ETF (EDV)	0.5	**10.2**	(36.7)	**55.4**	—	—	(9.3)	3.1	—	(9.0)	—	4.5	2.8	1.63	1.44	138	23	0	100	0	0	0.0	24	54	24	0.13	12/6/07
I			Vanguard Long-Term Govt Bd Idx ETF (VGLT)	1.9	9.4	—	—	—	—	(1.3)	—	—	—	—	3.3	—	**0.63**	0.55	28	10	0	99	0	1	0.0	94	55	50	0.15	11/19/09
			Gov't Bond: Other Category Average	**1.1**	**7.3**	**4.2**	**6.3**	**—**	**—**	**3.4**	**5.8**	**—**	**14.0**	**6.7**	**3.5**	**1.3**	**1.00**	**0.21**	**184**	**11**	**0**	**94**	**0**	**6**	**11.2**	**28**	**377**	**32**	**0.34**	**—**
I		N	iPath US Treasury Steepener ETN (STPP)	(3.4)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	17	3	—	—	—	—	—	—	—	—	0.75	8/9/10
I			iShares 10+ Year Government/Credit Bond (GLJ)	**3.0**	**9.9**	—	—	—	—	3.1	—	—	—	—	4.5	—	1.36	0.38	21	2	0	99	0	1	13.4	37	275	27	0.20	12/8/09
I			iShares Barclays Government/Credit Bond (GBF)	2.4	6.4	4.0	**6.6**	—	—	3.5	**6.0**	—	**15.1**	6.2	3.1	1.3	0.98	0.20	109	7	0	93	0	7	10.9	23	339	36	0.20	1/5/07
I			iShares Barclays Interm Govt/Credit Bond (GVI)	2.3	5.6	**4.4**	6.0	—	—	**3.6**	5.5	—	12.9	**7.2**	2.8	1.3	**0.70**	0.14	588	31	0	91	0	9	9.3	23	518	34	0.20	1/5/07
			Contra Bond Market Category Average	**(7.7)**	**(15.3)**	**3.3**	**(4.4)**	**—**	**—**	**(10.7)**	**(10.0)**	**—**	**(23.5)**	**(10.5)**	**0.0**	**0.0**	**1.00**	**0.88**	**476**	**789**	**0**	**(132)**	**0**	**232**	**(132.2)**	**0**	**4**	**150**	**0.90**	**—**
	E		Direxion Daily 20+ Yr Trsy Bear 3X Shrs (TMV)	(9.6)	(37.0)	—	—	—	—	(5.4)	—	—	—	—	0.0	—	1.53	1.34	521	929	0	(268)	0	368	(268.5)	0	5	368	1.14	4/16/09
	E		Direxion Daily 7-10 Yr Trsy Bear 3X Shrs (TYO)	(12.0)	(28.6)	—	—	—	—	(15.3)	—	—	—	—	0.0	—	0.87	1.05	76	35	0	(280)	0	380	(280.3)	0	4	380	1.14	4/16/09
	E	N	iPath US Treasury 10-year Bear ETN (DTYS)	(12.4)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	96	31	—	—	—	—	—	—	—	—	0.75	8/9/10
	E	N	iPath US Treasury 2-year Bear ETN (DTUS)	(10.1)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	16	14	—	—	—	—	—	—	—	—	0.75	8/9/10
I		N	iPath US Treasury Flattener ETN (FLAT)	**2.9**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	131	41	—	—	—	—	—	—	—	—	0.75	8/9/10
	E	N	iPath US Treasury Long Bond Bear ETN (DLBS)	(6.3)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	37	40	—	—	—	—	—	—	—	—	0.75	8/9/10
	E	N	JPMorgan 2X Short US 10 Yr Trsy Fut ETN (DSXJ)	(7.8)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	10	3	—	—	—	—	—	—	—	—	0.85	10/1/10
	E	N	JPMorgan 2X Short US Long Trsy Fut ETN (DSTJ)	(7.2)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	11	1	—	—	—	—	—	—	—	—	0.85	10/1/10
	E	N	Market Vectors Double Short Euro ETN (DRR)	(17.8)	**9.0**	(10.2)	—	—	—	(33.1)	(1.1)	—	(34.4)	—	0.0	—	1.30	1.55	66	51	—	—	—	—	—	0	—	—	0.65	5/6/08
	E	N	PowerShares DB 3x Sht 25+ Yr Trsy Bd ETN (SBND)	(11.0)	—	—	—	—	—	**(1.4)**	—	—	—	—	0.0	—	—	—	21	14	—	—	—	—	—	—	—	—	0.95	6/28/10
	E		PowerShares DB US Dollar Index Bearish (UDN)	**6.4**	(1.9)	**5.4**	**(4.4)**	—	—	**15.8**	**(0.6)**	—	**19.5**	**(10.5)**	0.0	0.0	**0.49**	0.58	156	232	0	0	0	100	0.0	0	14	0	0.75	2/20/07
	E		ProShares Short 20+ Year Treasury (TBF)	**(3.1)**	(13.0)	—	—	—	—	**(0.8)**	—	—	—	—	0.0	—	**0.52**	0.46	1,072	535	0	(102)	0	202	(101.8)	—	3	102	0.95	8/18/09
	E		ProShares Short 7-10 Year Treasury (TBX)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	9	7	—	—	—	—	—	—	—	—	0.95	4/4/11
	E		ProShares Short High Yield (SJB)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	31	57	0	(100)	0	200	(99.5)	—	2	100	0.95	3/22/11
	E		ProShares Short Investment Grade Corp (IGS)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	2	0	(100)	0	200	(99.8)	—	2	100	0.95	3/28/11
	E		ProShares UltraShort 20+ Year Treasury (TBT)	(6.3)	(26.3)	**33.6**	—	—	—	(3.3)	(20.5)	—	**(25.9)**	—	0.0	—	1.43	1.25	6,246	11,124	0	(204)	0	304	(203.9)	—	3	204	0.95	4/29/08
	E		ProShares UltraShort 3-7 Year Treasury (TBZ)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	4	—	—	—	—	—	—	—	—	0.95	4/4/11
	E		ProShares UltraShort 7-10 Year Treasury (PST)	(8.2)	(21.5)	2.9	—	—	—	(11.0)	(17.9)	—	(27.7)	—	0.0	—	0.68	0.60	505	155	0	(201)	0	301	(200.7)	—	3	201	0.95	4/29/08

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
	E		ProShares UltraShort Euro (EUO)	(17.5)	**8.7**	(10.8)	–	–	–	(33.0)	–	–	(34.7)	–	0.0	–	1.24	1.09	622	2,820	0	0	0	100	0.0	0	2	0	0.95	11/24/08
	E		ProShares UltraShort TIPs (TPS)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	4	2	0	(199)	0	299	(199.2)	–	2	199	0.95	2/9/11
	E		ProShares UltraShort Yen (YCS)	**(3.4)**	(26.8)	(1.1)	–	–	–	(19.8)	–	–	(37.5)	–	0.0	–	0.95	0.84	363	465	0	0	0	100	0.0	0	2	0	0.95	11/24/08
			Muni Nat'l Bond: Short-Term Cat Average	**1.5**	**1.1**	**4.4**	**4.2**	**–**	**–**	**1.7**	**3.3**	**–**	**5.3**	**8.4**	**1.1**	**0.1**	**1.00**	**0.05**	**266**	**50**	**0**	**94**	**0**	**6**	**0.0**	**28**	**192**	**22**	**0.26**	**–**
I			iShares 2012 S&P AMT-Free Muni Ser (MUAA)	0.7	–	–	–	–	–	0.8	–	–	–	–	0.6	–	0.50	0.03	33	2	0	77	0	23	0.0	2	183	12	0.30	1/7/10
I			iShares 2013 S&P AMT-Free Muni Ser (MUAB)	1.6	–	–	–	–	–	1.7	–	–	–	–	1.0	–	1.07	0.07	33	3	0	100	0	0	0.0	0	176	18	0.30	1/7/10
I			iShares 2014 S&P AMT-Free Muni Ser (MUAC)	**2.5**	–	–	–	–	–	**2.6**	–	–	–	–	1.3	–	1.64	0.11	28	9	0	100	0	0	0.0	0	139	18	0.30	1/7/10
I			iShares S&P S/T Natnl AMT-Free Muni Bd (SUB)	1.8	1.1	4.3	–	–	–	1.8	–	–	5.3	–	1.3	–	1.14	0.06	434	25	0	86	0	14	0.0	23	539	8	0.25	11/5/08
I			Market Vectors Short Municipal Index ETF (SMB)	**2.5**	**2.2**	**6.7**	–	–	–	**3.0**	**4.8**	–	**8.6**	–	2.0	–	2.00	0.14	101	29	0	98	0	2	0.0	35	191	15	0.20	2/22/08
			PIMCO Short Term Muni Bond Strgy ETF (SMMU)	1.4	–	–	–	–	–	1.7	–	–	–	–	1.2	–	0.79	0.06	23	5	0	90	0	10	0.0	4	76	26	0.35	2/1/10
I			PowerShares VRDO Tax-Free Weekly (PVI)	0.2	0.4	1.2	3.4	–	–	0.5	1.2	–	1.4	–	0.4	0.0	**0.29**	0.01	431	132	0	100	0	0	0.0	0	56	46	0.25	11/15/07
I			SPDR Nuveen Barclays Capital S/T Muni Bd (SHM)	2.0	1.4	5.2	**5.1**	–	–	2.3	4.1	–	5.9	**8.4**	1.5	0.1	1.71	0.09	1,300	239	0	99	0	1	0.0	14	339	13	0.20	10/10/07
I			SPDR Nuveen S&P VRDO Municipal Bond (VRD)	0.4	0.5	–	–	–	–	0.8	–	–	–	–	0.8	–	**0.07**	0.01	9	4	0	95	0	5	0.0	173	26	46	0.20	9/23/09
			Muni Nat'l Bond: Interm-Term Cat Average	**3.6**	**2.3**	**10.7**	**(0.7)**	**–**	**–**	**3.9**	**5.8**	**–**	**8.7**	**–**	**2.3**	**0.2**	**1.00**	**0.14**	**63**	**12**	**0**	**99**	**0**	**1**	**0.0**	**31**	**145**	**22**	**0.30**	**–**
			Columbia Interm Munil Bond Strat Fund (GMMB)	**4.6**	–	–	–	–	–	**4.9**	–	–	–	–	2.7	–	1.00	0.19	5	0	0	98	0	2	0.0	92	39	37	0.35	1/29/10
I			iShares 2015 S&P AMT-Free Muni Ser (MUAD)	3.0	–	–	–	–	–	3.5	–	–	–	–	1.7	–	**0.74**	0.14	26	3	0	100	0	0	0.0	0	120	19	0.30	1/7/10
I			iShares 2016 S&P AMT-Free Muni Ser (MUAE)	3.7	–	–	–	–	–	4.8	–	–	–	–	2.1	–	0.97	0.19	21	4	0	99	0	1	0.0	4	112	21	0.30	1/7/10
I			iShares 2017 S&P AMT-Free Muni Ser (MUAF)	4.0	–	–	–	–	–	**5.0**	–	–	–	–	2.4	–	1.21	0.23	26	4	0	100	0	0	0.0	2	133	19	0.30	1/7/10
I			Market Vectors Intermediate Muni ETF (ITM)	**4.7**	2.4	**10.7**	**(0.7)**	–	–	3.8	**5.8**	–	**12.1**	–	3.4	0.2	1.67	0.24	238	60	0	100	0	0	0.0	19	414	6	0.24	12/4/07
I			Market Vectors Pre-Refunded Muni ETF (PRB)	1.8	0.8	–	–	–	–	1.4	–	–	5.3	–	1.4	–	**0.54**	0.11	35	4	0	100	0	0	0.0	28	72	30	0.24	2/2/09
			PIMCO Intermediate Muni Bond Strgy ETF (MUNI)	3.3	**3.8**	–	–	–	–	4.2	–	–	–	–	2.3	–	0.90	0.17	91	7	0	96	0	4	0.0	72	125	19	0.35	11/30/09
			Muni Nat'l Bond: Long-Term Cat Average	**6.7**	**2.3**	**14.3**	**(4.3)**	**–**	**–**	**3.8**	**4.5**	**–**	**13.2**	**0.4**	**4.6**	**0.1**	**1.00**	**0.28**	**618**	**81**	**0**	**94**	**0**	**6**	**0.0**	**14**	**354**	**19**	**0.30**	**–**
I			iShares S&P National AMT-Free Muni Bd (MUB)	4.6	1.4	10.6	(1.0)	–	–	3.0	5.1	–	11.0	3.6	3.6	0.1	**0.77**	0.22	2,159	91	0	95	0	5	0.0	9	1,338	5	0.25	9/7/07
I			Market Vectors Long Municipal Index ETF (MLN)	6.3	(0.6)	18.0	–	–	–	2.1	3.0	–	14.6	–	4.7	–	1.22	0.47	58	32	0	100	0	0	0.0	27	149	16	0.24	1/2/08
			PIMCO Build America Bond Strategy ETF (BABZ)	**8.4**	–	–	–	–	–	–	–	–	–	–	–	–	–	–	38	8	0	69	0	31	0.0	23	35	35	0.45	9/20/10
I			PowerShares Build America Bond (BAB)	7.8	**9.3**	–	–	–	–	**6.6**	–	–	–	–	5.6	–	0.95	0.27	659	174	0	100	0	0	0.0	5	350	13	0.29	11/17/09
I			PowerShares Insured National Muni Bond (PZA)	5.0	0.2	**18.1**	(11.7)	–	–	1.9	4.4	–	**15.7**	(6.9)	4.7	0.0	1.09	0.31	507	132	0	99	0	1	0.0	8	164	28	0.28	10/11/07
I			SPDR Nuveen Barclays Cap Build Amer Bd (BABS)	**9.5**	–	–	–	–	–	**6.2**	–	–	–	–	5.4	–	1.21	0.46	31	2	0	100	0	0	0.0	16	148	23	0.35	5/12/10
I			SPDR Nuveen Barclays Capital Muni Bond (TFI)	5.0	1.4	10.6	**(0.3)**	–	–	3.3	**5.6**	–	11.6	**4.6**	3.4	0.3	**0.79**	0.22	874	132	0	99	0	1	0.0	9	297	13	0.23	9/11/07
			Muni Nat'l Bond: High-Yield Cat Average	**4.3**	**2.6**	**–**	**–**	**–**	**–**	**1.8**	**–**	**–**	**27.2**	**–**	**6.0**	**–**	**1.00**	**0.31**	**151**	**47**	**0**	**99**	**0**	**1**	**0.0**	**19**	**102**	**20**	**0.40**	**–**
I			Market Vectors High-Yield Muni ETF (HYD)	**4.3**	**2.6**	–	–	–	–	**1.8**	–	–	**27.2**	–	6.0	–	1.00	0.31	254	91	0	99	0	1	0.0	19	147	18	0.35	2/4/09
I			SPDR Nuveen S&P High Yield Municipal Bd (HYMB)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	47	3	0	100	0	0	0.0	–	56	22	0.45	4/13/11
			Municipal Bond: State Specific Cat Average	**5.0**	**0.8**	**13.3**	**(5.3)**	**–**	**–**	**2.5**	**4.6**	**–**	**12.0**	**(0.2)**	**4.0**	**0.1**	**1.00**	**0.26**	**74**	**8**	**0**	**97**	**0**	**3**	**0.0**	**11**	**110**	**29**	**0.24**	**–**
I			iShares S&P CA AMT-Free Municipal Bd (CMF)	**5.3**	**1.5**	10.2	**(1.4)**	–	–	3.2	5.2	–	11.0	**3.5**	3.8	0.1	**0.89**	0.24	191	6	0	97	0	3	0.0	21	240	15	0.25	10/4/07
I			iShares S&P NY AMT-Free Municipal Bd (NYF)	4.6	**1.5**	11.6	**(2.0)**	–	–	**3.2**	4.9	–	11.2	**3.3**	3.6	0.1	**0.79**	0.28	83	7	0	96	0	4	0.0	14	178	18	0.25	10/4/07
I			PowerShares Insured California Muni Bond (PWZ)	4.7	0.2	**15.6**	(10.1)	–	–	1.4	3.8	–	**12.5**	(5.6)	4.6	0.0	1.21	0.44	35	3	0	96	0	4	0.0	8	46	38	0.28	10/11/07
I			PowerShares Insured New York Muni Bond (PZT)	4.5	0.5	**17.4**	(12.6)	–	–	1.4	3.2	–	**13.4**	(7.0)	4.6	0.0	1.15	0.41	37	2	0	96	0	4	0.0	3	35	52	0.28	10/11/07
I			SPDR Nuveen Barclays Capital CA Muni Bd (CXA)	**6.6**	0.1	12.4	(3.5)	–	–	**3.3**	**5.3**	–	11.8	2.0	3.9	0.4	1.10	0.39	73	23	0	98	0	2	0.0	12	91	28	0.20	10/10/07
I			SPDR Nuveen Barclays Capital NY Muni Bd (INY)	4.7	1.2	12.6	(2.4)	–	–	2.6	**5.2**	–	12.2	2.4	3.4	0.3	**0.89**	0.32	25	4	0	96	0	4	0.0	9	70	27	0.20	10/11/07
			International Bond: General Cat Average	**6.4**	**3.1**	**12.5**	**4.4**	**–**	**–**	**16.8**	**4.2**	**–**	**30.7**	**(3.6)**	**1.8**	**0.7**	**1.00**	**0.42**	**238**	**32**	**0**	**94**	**3**	**2**	**83.9**	**63**	**134**	**37**	**0.67**	**–**
I			iShares Glob Inflation-Linked Bond Fund (GTIP)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	10	6	0	99	0	1	67.5	–	55	60	0.40	5/19/11
I			iShares Intnl Inflation-Linked Bond Fund (ITIP)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	10	7	0	98	0	1	98.1	–	54	44	0.40	5/19/11
I			iShares S&P/Citi 1-3 Yr Intl Treasury Bd (ISHG)	4.9	1.1	–	–	–	–	15.1	–	–	22.3	–	1.3	–	**0.86**	0.36	217	23	0	92	1	6	92.4	136	74	46	0.35	1/21/09
I			iShares S&P/Citi Intl Treasury Bond (IGOV)	4.9	1.2	–	–	–	–	13.6	–	–	23.8	–	2.4	–	0.88	0.37	233	15	0	94	2	4	94.1	72	112	33	0.35	1/21/09
			Madrona Forward Global Bond ETF (FWDB)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	3	1	0	88	8	4	25.7	–	16	79	1.15	6/20/11
	E	N	PowerShares DB 3x German Bund ETN (BUNT)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	6	10	–	–	–	–	–	–	–	–	0.95	3/23/11
	E	N	PowerShares DB 3x Italian Treas Bond ETN (ITLT)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	4	3	–	–	–	–	–	–	–	–	0.95	3/23/11
	E	N	PowerShares DB 3x Japan Gov Bond ETN (JGBT)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	4	4	–	–	–	–	–	–	–	–	0.95	3/23/11
I		N	PowerShares DB German Bund ETN (BUNL)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	4	8	–	–	–	–	–	–	–	–	0.95	3/23/11
I		N	PowerShares DB Italian Treas Bond ETN (ITLY)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	4	3	–	–	–	–	–	–	–	–	0.95	3/23/11
I		N	PowerShares DB Japan Gov Bond ETN (JGBL)	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	4	3	–	–	–	–	–	–	–	–	0.95	3/23/11
I			PowerShares International Corporate Bond (PICB)	7.0	–	–	–	–	–	15.9	–	–	–	–	3.4	–	–	–	56	18	0	99	1	0	98.6	14	157	25	0.50	6/3/10
I			SPDR Barclays Cap S/T Intl Treasury Bond (BWZ)	6.0	2.4	–	–	–	–	16.3	–	–	28.0	–	0.0	–	**0.84**	0.36	251	30	0	90	8	2	89.8	95	103	20	0.35	1/15/09
I			SPDR Barclays Capital Intl Corp Bond (IBND)	**8.7**	–	–	–	–	–	**19.0**	–	–	–	–	2.2	–	1.07	0.61	52	51	0	93	6	1	82.3	2	446	7	0.55	5/19/10
I			SPDR Barclays Capital Intl Treasury Bond (BWX)	5.7	4.1	6.5	**4.4**	–	–	16.0	**5.2**	–	29.6	**(3.6)**	0.8	0.7	1.01	0.43	1,583	189	0	92	7	2	91.5	80	249	15	0.50	10/2/07
I			SPDR DB Intl Govt Infl-Protected Bond (WIP)	**7.5**	**6.8**	**18.5**	–	–	–	**21.6**	3.2	–	**49.7**	–	2.4	–	1.37	0.58	1,361	148	0	99	1	0	98.7	40	71	39	0.50	3/13/08

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

Index	Enhanced	ETN	ETF Name (Ticker)	Total Return (%) YTD	2010	2009	2008	2007	2006	12-Month	3-Year Ann'lzd	5-Year Ann'lzd	Total Return (%) Bull Mkt	Bear Mkt	Yield (%)	Tax-Cost Ratio (%)	Risk Index Cat (X)	Total (X)	Total Assets ($ Mil)	Avg Daily Trading Volume (Thous)	Portfolio (%) Stock	Bond	Other	Cash	% of Port in Foreign Issues	Port Turnover Ratio (%)	Number of Hldgs	% of Port in Top 10 Hldgs	Exp Ratio (%)	Inception Date
			International Bond: Emerging Cat Average	**5.1**	**11.6**	**30.2**	**(13.2)**	**—**	**—**	**10.4**	**10.2**	**—**	**49.1**	**(14.7)**	**5.3**	**2.1**	**1.00**	**0.53**	**843**	**165**	**0**	**96**	**1**	**3**	**91.7**	**8**	**72**	**34**	**0.53**	**—**
I			iShares JPMorgan USD Emerg Markets Bond (EMB)	4.6	11.5	27.2	**(11.8)**	—	—	**10.9**	9.8	—	47.0	—	5.0	2.1	**0.93**	0.49	2,925	265	0	97	2	1	95.1	24	85	32	0.60	12/17/07
I			Market Vectors EM Local Curr Bond ETF (EMLC)	**5.9**	—	—	—	—	—	—	—	—	—	—	—	—	—	—	421	194	—	—	—	—	—	3	—	—	0.49	7/22/10
I			Market Vectors LatAm Aggregate Bond ETF (BONO)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	8	2	0	100	0	0	95.9	—	33	49	0.49	5/11/11
I			PowerShares Emerging Mkts Sovereign Debt (PCY)	4.9	**11.7**	**33.2**	(14.6)	—	—	10.0	**10.6**	—	**51.1**	**(14.7)**	5.6	2.2	1.08	0.57	1,141	379	0	99	0	1	99.4	5	62	24	0.50	10/11/07
I			SPDR Barclays Capital EM Local Bond ETF (EBND)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	29	11	0	95	1	4	95.2	—	114	29	0.50	2/23/11
			WisdomTree Asia Local Debt ETF (ALD)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	479	106	0	89	2	9	80.4	—	49	42	0.55	3/16/11
			WisdomTree Emerging Markets Local Debt (ELD)	5.3	—	—	—	—	—	—	—	—	—	—	—	—	—	—	900	198	0	93	1	5	83.9	0	90	28	0.55	8/9/10
			Currency Category Average	**4.5**	**4.5**	**8.9**	**(6.8)**	**11.5**	**13.7**	**14.1**	**1.9**	**5.2**	**28.8**	**(11.8)**	**0.3**	**0.4**	**1.00**	**0.49**	**217**	**286**	**0**	**4**	**0**	**96**	**4.3**	**0**	**5**	**5**	**0.55**	**—**
I		N	Barclays Asian & Gulf Currency Reval ETN (PGD)	0.9	1.2	0.1	—	—	—	2.7	0.6	—	3.5	—	0.0	—	**0.11**	0.07	4	1	—	—	—	—	—	0	—	—	0.89	2/5/08
I		N	Barclays GEMS Asia-8 ETN (AYT)	2.1	5.8	5.4	—	—	—	7.7	2.1	—	20.7	—	0.2	—	**0.54**	0.37	19	9	—	—	—	—	—	0	—	—	0.89	4/2/08
I		N	Barclays GEMS Index ETN (JEM)	4.6	5.1	**14.7**	—	—	—	12.6	3.2	—	**35.8**	—	2.2	—	0.84	0.56	4	1	0	99	0	1	99.4	0	5	99	0.89	2/1/08
I			CurrencyShares Australian Dollar Trust (FXA)	6.5	**18.0**	**32.0**	(15.8)	**17.4**	—	**31.7**	**7.6**	**12.4**	**82.9**	(25.9)	3.5	1.4	1.45	0.71	881	216	0	0	0	100	0.0	0	1	0	0.40	6/21/06
I			CurrencyShares British Pound Sterling Tr (FXB)	2.4	(3.3)	12.1	(24.7)	6.3	—	7.0	(6.6)	(0.8)	16.2	(28.0)	0.0	0.5	0.93	0.62	128	55	0	0	0	100	0.0	0	1	0	0.40	6/21/06
I			CurrencyShares Canadian Dollar Trust (FXC)	3.0	5.3	**17.4**	(18.2)	**22.2**	—	10.2	2.0	4.4	33.0	(23.0)	0.1	0.3	0.97	0.48	979	347	0	0	0	100	0.0	0	1	0	0.40	6/21/06
I			CurrencyShares Euro Trust (FXE)	**8.2**	(6.7)	3.3	(1.7)	14.6	**13.7**	18.4	(2.2)	4.2	16.4	(8.6)	0.1	0.4	1.13	0.56	455	1,909	0	0	0	100	0.0	0	1	0	0.40	12/9/05
I			CurrencyShares Japanese Yen Trust (FXY)	0.2	**14.3**	(3.0)	**23.0**	—	—	9.1	**9.1**	—	19.5	**17.4**	0.0	0.0	0.86	0.42	153	146	0	0	0	100	0.0	0	1	0	0.40	2/12/07
I			CurrencyShares Mexican Peso Trust (FXM)	6.5	8.3	11.3	(15.4)	5.0	—	12.3	(0.2)	4.2	**39.7**	(22.1)	2.1	1.7	0.96	0.65	30	4	0	0	0	100	0.0	0	1	0	0.40	6/21/06
I			CurrencyShares Russian Ruble Trust (XRU)	**9.9**	(0.4)	4.7	—	—	—	12.6	—	—	34.9	—	0.5	—	1.07	0.71	5	15	0	0	0	100	0.0	0	1	0	0.40	11/10/08
I			CurrencyShares Swedish Krona Trust (FXS)	7.1	6.1	10.6	(15.6)	8.7	—	**24.1**	(0.9)	4.2	**49.1**	(26.4)	0.5	0.4	1.24	0.83	126	19	0	0	0	100	0.0	0	1	0	0.40	6/21/06
I			CurrencyShares Swiss Franc Trust (FXF)	**10.5**	**10.5**	2.5	**7.5**	9.1	—	**27.6**	**6.4**	**8.2**	32.9	0.6	0.0	0.1	1.10	0.54	882	230	0	0	0	100	0.0	0	1	0	0.40	6/21/06
I		N	iPath EUR/USD Exchange Rate ETN (ERO)	**8.3**	(6.8)	3.3	(2.2)	—	—	18.7	(2.3)	—	16.6	(8.6)	0.0	0.0	1.15	0.77	15	3	—	—	—	—	—	0	—	—	0.40	5/8/07
I		N	iPath GBP/USD Exchange Rate ETN (GBB)	2.5	(3.2)	**12.4**	(25.5)	—	—	7.3	(6.6)	—	16.7	(27.9)	0.0	0.0	0.96	0.64	3	9	—	—	—	—	—	0	—	—	0.40	5/8/07
I		N	iPath JPY/USD Exchange Rate ETN (JYN)	0.2	**14.3**	(3.2)	**22.9**	—	—	9.1	**9.0**	—	19.3	**17.5**	0.0	0.0	0.86	0.58	5	1	—	—	—	—	—	0	—	—	0.40	5/8/07
I		N	iPath Optimized Currency Carry ETN (ICI)	(1.6)	3.2	5.4	—	—	—	1.9	(2.7)	—	6.0	—	0.0	—	**0.44**	0.30	22	2	—	—	—	—	—	0	—	—	0.65	1/31/08
I		N	Market Vectors Chinese Renminbi/USD ETN (CNY)	0.1	0.4	(0.1)	—	—	—	1.2	0.4	—	0.4	—	0.0	—	**0.14**	0.09	86	15	—	—	—	—	—	0	—	—	0.55	3/14/08
	E	N	Market Vectors Double Long Euro ETN (URR)	**17.6**	(14.5)	3.4	—	—	—	**39.3**	(6.5)	—	32.1	—	0.0	—	2.39	1.60	1	2	—	—	—	—	—	0	—	—	0.65	5/6/08
I		N	Market Vectors Indian Rupee/USD ETN (INR)	3.0	6.8	8.9	—	—	—	10.0	3.2	—	24.7	—	0.0	—	**0.75**	0.50	6	1	—	—	—	—	—	0	—	—	0.55	3/14/08
	E	N	PowerShares DB 3x Long US Dollar Fut ETN (UUPT)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	4	12	—	—	—	—	—	—	—	—	0.95	5/23/11
I			PowerShares DB G10 Currency Harvest (DBV)	3.9	0.9	**20.6**	(27.8)	9.1	—	12.4	(2.5)	—	31.8	(32.0)	0.0	0.0	1.06	0.52	370	162	0	0	0	100	0.0	0	14	0	0.75	9/18/06
I			PowerShares DB US Dollar Index Bullish (UUP)	(6.9)	(1.1)	(6.8)	4.9	—	—	(15.3)	(1.7)	—	(20.9)	**13.2**	0.0	0.0	0.88	0.43	1,086	5,142	0	0	0	100	0.0	0	13	0	0.75	2/20/07
	E		ProShares Ultra Euro (ULE)	**17.2**	(14.5)	3.0	—	—	—	**38.7**	—	—	31.3	—	0.0	—	2.22	1.49	9	15	0	0	0	100	0.0	0	2	0	0.95	11/24/08
	E		ProShares Ultra Yen (YCL)	0.8	**28.1**	(8.1)	—	—	—	18.0	—	—	**36.5**	—	0.0	—	1.63	1.09	3	5	0	0	0	100	0.0	0	2	0	0.95	11/24/08
			WisdomTree Dreyfus Brazilian Real (BZF)	**9.6**	**12.5**	**45.8**	—	—	—	**23.1**	**8.8**	—	**77.5**	—	0.0	—	1.21	0.60	448	149	0	0	0	100	0.0	0	12	1	0.45	5/14/08
			WisdomTree Dreyfus Chinese Yuan (CYB)	0.4	1.3	0.2	—	—	—	2.7	0.9	—	2.0	—	0.0	—	**0.17**	0.08	723	515	0	0	0	100	0.0	8	7	0	0.45	5/14/08
			WisdomTree Dreyfus Commodity Currency (CCX)	5.9	—	—	—	—	—	—	—	—	—	—	—	—	—	—	64	221	0	0	0	100	0.0	—	5	4	0.55	9/24/10
			WisdomTree Dreyfus Emerging Currency (CEW)	3.3	6.6	—	—	—	—	13.5	—	—	—	—	0.0	—	**0.51**	0.25	583	182	0	0	0	100	0.0	0	10	1	0.55	5/6/09
			WisdomTree Dreyfus Euro (EU)	**8.2**	(6.5)	3.4	—	—	—	18.5	(2.1)	—	16.9	—	0.0	—	1.12	0.75	10	2	0	0	0	100	0.0	—	10	0	0.35	5/14/08
			WisdomTree Dreyfus Indian Rupee (ICN)	3.4	6.9	8.6	—	—	—	10.1	4.6	—	24.4	—	0.0	—	**0.74**	0.50	22	5	0	0	0	100	0.0	0	8	1	0.45	5/14/08
			WisdomTree Dreyfus Japanese Yen (JYF)	0.3	**14.5**	(2.8)	—	—	—	9.3	**9.3**	—	19.9	—	0.0	—	0.86	0.58	7	2	0	0	0	100	0.0	—	4	0	0.35	5/21/08
			WisdomTree Dreyfus New Zealand Dollar (BNZ)	7.0	9.8	**27.5**	—	—	—	**22.9**	6.0	—	**68.8**	—	0.0	—	1.43	0.96	30	39	0	0	0	100	0.0	0	6	1	0.45	6/25/08
			WisdomTree Dreyfus South African Rand (SZR)	0.1	**18.0**	**34.6**	—	—	—	**19.1**	**12.8**	—	**74.2**	—	0.0	—	1.44	0.96	9	13	0	0	0	100	0.0	0	5	0	0.45	6/25/08

Data is as of June 30, 2011.

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