

Fund through 12/31/2009	Ticker	Months Based On	Annual Sortino At 5.84% MAR	Correlation to ACWI	Annual Standard Deviation	Annual Downside Risk (5.84% MAR)	Mean Monthly Return	Volatility Skewness	Cumulative Return for Period
iShares Gold	IAU	36	0.985	0.13	22.88%	14.85%	1.71%	1.25	70.38%
iShares Brazil	EWZ	36	0.785	0.82	40.62%	27.46%	2.28%	1.25	75.66%
iShares Turkey	TUR	21	0.593	0.82	54.97%	35.36%	2.23%	1.10	23.12%
iShares Russell 2000 SmCap	IWM	36	0.426	0.86	25.15%	20.61%	(0.25%)	1.77	-16.88%
iShares Global Industrials	EXI	36	0.392	0.94	25.46%	21.02%	(0.20%)	1.57	-15.80%
iShares Silver	SLV	36	0.375	0.24	35.76%	24.91%	1.26%	1.00	29.73%
iShares Malaysia	EWM	36	0.333	0.72	23.16%	16.08%	0.93%	0.89	29.14%
iShares Israel	EIS	21	0.325	0.86	30.28%	22.18%	1.09%	1.33	15.94%
iShares China	FXI	36	0.299	0.7	39.45%	28.04%	1.19%	1.40	21.11%
SPDR Metals and Mining	XME	36	0.209	0.81	44.29%	33.52%	1.07%	1.40	7.30%
iShares Singapore	EWS	36	0.207	0.89	33.09%	23.60%	0.89%	0.89	16.84%
iShares Emerging Market	EEM	36	0.176	0.91	31.55%	22.74%	0.82%	1.00	15.57%
Wisdom Tree India Earnings	EPI	21	0.173	0.86	50.92%	33.38%	0.97%	0.91	-1.14%
iShares Global Materials	MXI	36	0.150	0.89	31.45%	23.91%	0.79%	1.40	13.70%
iShares South Africa	EZA	36	0.142	0.84	32.70%	23.83%	0.77%	1.00	12.30%
iShares TIPS	TIP	36	0.137	0.44	8.87%	6.70%	0.56%	1.12	20.99%
iShares Australia	EWA	36	0.136	0.86	31.13%	23.08%	0.75%	1.25	12.88%
SPDR Oil Exploration	XOP	36	0.136	0.7	35.52%	26.76%	0.79%	1.25	9.46%
iShares Chile	ECH	36	0.099	0.64	24.58%	18.49%	0.64%	0.64	14.60%
iShares Canada	EWC	36	0.092	0.84	30.94%	22.29%	0.66%	0.80	9.58%
iShares South Korea	EWY	36	0.079	0.82	40.10%	27.70%	0.67%	1.12	0.45%
iShares Basic Materials	IYM	36	0.074	0.9	32.62%	24.77%	0.64%	1.25	6.78%
Market Vectors Russia	RSX	31	0.061	0.82	53.48%	37.93%	0.68%	1.38	-14.71%
iShares Hong Kong	EWH	36	0.058	0.79	29.51%	20.65%	0.59%	0.89	8.53%
iShares Long Bond Govt	TLT	36	0.028	-0.02	16.55%	10.89%	0.51%	1.00	15.57%
iShares Taiwan	EWT	36	0.004	0.78	32.94%	23.03%	0.50%	1.00	1.94%
iShares Mexico	EWX	36	(0.005)	0.87	32.04%	24.36%	0.48%	0.89	1.06%
iShares Spain	EWP	36	(0.030)	0.9	28.86%	21.83%	0.43%	1.25	2.91%
iShares Inv GRd Corp Bond	LQD	36	(0.050)	0.55	10.66%	7.29%	0.46%	1.00	15.89%
iShares Global Cons. Stpls	KXI	36	(0.067)	0.9	15.06%	12.17%	0.42%	2.00	12.36%
SPDR Intl Govt Bond	BWX	25	(0.076)	0.52	12.81%	9.37%	0.43%	1.27	9.45%
iShares Thailand	THD	21	(0.082)	0.85	42.05%	32.04%	0.27%	1.33	-10.05%
iShares Global Energy	IXC	36	(0.083)	0.76	25.18%	19.31%	0.35%	1.12	3.21%
Market Vectors Agribus	MOO	25	(0.134)	0.81	39.11%	30.32%	0.15%	1.08	-12.03%
iShares Global Timber	WOOD	18	(0.139)	0.92	45.58%	33.31%	0.10%	1.57	-12.67%
iShares Germany	EWG	36	(0.177)	0.93	30.31%	23.80%	0.14%	1.57	-8.71%
iShares Global Tech	IXN	36	(0.185)	0.89	23.71%	18.71%	0.20%	1.57	-1.36%
iShares Netherlands	EWN	36	(0.234)	0.9	29.55%	23.77%	0.02%	1.25	-11.97%
iShares Sweden	EWD	36	(0.264)	0.83	33.12%	24.76%	(0.06%)	0.89	-17.05%
iShares Global Telecom	IXP	36	(0.335)	0.81	18.65%	15.47%	0.05%	1.40	-3.22%
iShares France	EWQ	36	(0.347)	0.94	27.46%	22.10%	(0.15%)	1.12	-15.68%
iShares Switzerland	EWL	36	(0.355)	0.87	20.47%	15.85%	0.02%	0.89	-5.41%
Eaton Vance Bank Loan	EABLX	36	(0.358)	0.63	13.96%	11.49%	0.14%	1.57	2.27%
iShares All World	ACWI	36	(0.373)	1.00	22.54%	18.30%	(0.08%)	1.12	-10.13%
iShares Russell 2000 MidCap	IWR	36	(0.381)	0.93	24.51%	19.87%	(0.14%)	1.40	-13.04%
iShares Global Health	IXJ	36	(0.430)	0.77	16.62%	13.26%	0.01%	1.40	-3.62%
iShares Global Utilities	JXI	36	(0.430)	0.85	18.40%	15.72%	(0.08%)	1.40	-7.59%
iShares US Real Estate	IYR	36	(0.432)	0.75	38.51%	30.25%	(0.60%)	1.40	-36.09%
iShares Europe 350	IEV	36	(0.432)	0.95	25.27%	20.45%	(0.25%)	1.25	-17.10%
iShares Austria	EWO	36	(0.436)	0.9	39.66%	31.91%	(0.67%)	1.12	-39.19%
Vanguard Consumer Disc	VCR	36	(0.532)	0.83	25.97%	20.10%	(0.40%)	1.12	-21.88%
iShares Global Cons. Disc	RXI	36	(0.574)	0.88	23.44%	18.09%	(0.38%)	1.00	-19.54%
iShares S&P 500	IVV	36	(0.578)	0.92	19.87%	16.70%	(0.32%)	1.25	-15.99%
iShares UK	EWU	36	(0.600)	0.91	22.99%	18.51%	(0.44%)	1.12	-21.20%
iShares Belgium	EWK	36	(0.632)	0.89	33.24%	29.11%	(1.05%)	1.25	-43.07%
iShares Italy	EWI	36	(0.634)	0.94	28.65%	23.05%	(0.73%)	1.00	-32.27%
iShares Global Infrastrc	IGF	24	(0.734)	0.97	26.18%	22.30%	(0.88%)	1.18	-24.47%
iShares Short Bond Govt	SHY	36	(0.739)	-0.31	2.01%	1.55%	0.39%	0.89	15.02%
iShares Global Real Est	IFGL	25	(0.747)	0.95	33.57%	27.06%	(1.20%)	1.27	-34.26%
iShares Global Financials	IXG	36	(0.760)	0.9	34.02%	26.98%	(1.10%)	1.00	-43.76%
Powershares Dollar Bull	UUP	34	(0.765)	-0.14	10.69%	8.05%	(0.03%)	0.89	-2.42%
iShares Sm Cap Japan	SCJ	24	(0.766)	0.77	21.24%	17.17%	(0.61%)	1.18	-17.36%
iShares Japan	EWJ	36	(0.942)	0.88	19.09%	16.27%	(0.79%)	1.00	-28.90%