



# **Monthly Scoreboard**

## **for**

# **December 31, 2011**

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# Monthly Scoreboard

	12/31/11	Percent Change			Annualized Percent Change				
		Month	Last 3 Months	Year to Date	1 year	2 years	3 years	5 years	10 years
<b>Stock Indexes (Price Only)</b>									
Dow Jones Industrial Average	12,217.56	1.43%	11.95%	5.53%	5.53%	8.24%	11.66%	-0.40%	2.00%
Dow Jones Transportation Average	5,019.69	1.49%	19.82%	-1.70%	-1.70%	10.65%	12.38%	1.94%	6.64%
Dow Jones Utilities Average	464.68	3.53%	7.22%	14.74%	14.74%	8.05%	7.82%	0.34%	4.69%
Dow Jones Total Stock Market	13,109.55	0.54%	11.36%	-1.36%	-1.36%	6.78%	12.99%	-1.66%	2.04%
S&P 500 Composite (Capitalization Weighted)	1,257.60	0.85%	11.15%	-0.00%	-0.00%	6.20%	11.66%	-2.38%	0.92%
S&P 500 Composite (Equal Weighted)	1,878.67	-0.07%	11.86%	-1.92%	-1.92%	8.40%	18.96%	-0.14%	4.49%
S&P 400 MidCap	879.16	-0.52%	12.53%	-3.10%	-3.10%	9.99%	17.77%	1.79%	5.63%
S&P 600 SmallCap	415.07	1.12%	16.79%	-0.16%	-0.16%	11.71%	15.59%	0.74%	5.98%
Nasdaq Composite	2,605.15	-0.58%	7.86%	-1.80%	-1.80%	7.15%	18.21%	1.52%	2.94%
Nasdaq 100	2,277.83	-0.76%	6.48%	2.70%	2.70%	10.65%	23.42%	5.33%	3.75%
Russell 1000	693.36	0.67%	11.21%	-0.51%	-0.51%	6.44%	12.44%	-2.08%	1.37%
Russell 2000	740.92	0.47%	15.02%	-5.45%	-5.45%	8.85%	14.05%	-1.22%	4.25%
Russell 3000	742.58	0.65%	11.50%	-0.92%	-0.92%	6.63%	12.57%	-2.01%	1.59%
Value Line Arithmetic	2,695.60	0.18%	13.02%	-5.93%	-5.93%	9.23%	24.27%	3.99%	8.01%
Value Line Geometric	329.80	-0.31%	10.82%	-11.39%	-11.39%	3.32%	13.44%	-6.35%	-1.13%
<b>Stock Indexes (Total Return)</b>									
Dow Jones Industrial Average	22,666.87	1.58%	12.78%	8.38%	8.38%	11.19%	14.89%	2.37%	4.57%
Dow Jones Transportation Average	7,197.79	1.57%	20.37%	0.01%	0.01%	12.58%	14.55%	3.68%	8.15%
Dow Jones Utilities Average	1,537.94	3.78%	8.32%	19.71%	19.71%	12.89%	12.75%	4.44%	8.88%
Dow Jones Total Stock Market	51.93	0.71%	11.97%	0.52%	0.52%	8.77%	15.24%	0.28%	3.90%
Nasdaq Composite	2,783.67	-0.50%	8.19%	-0.83%	-0.83%	8.19%	19.37%	2.43%	N.A.
Nasdaq 100	2,395.40	-0.72%	6.81%	3.66%	3.66%	11.60%	24.41%	N.A.	N.A.
S&P 500 Composite (Capitalization Weighted)	5,722.29	1.02%	11.82%	2.11%	2.11%	8.39%	14.11%	-0.25%	2.92%
S&P 500 Composite (Equal Weighted)	2,903.60	0.12%	12.45%	-0.11%	-0.11%	10.35%	21.23%	1.75%	6.29%
S&P 400 MidCap	933.53	-0.37%	12.98%	-1.73%	-1.73%	11.56%	19.57%	3.32%	7.04%
S&P 600 SmallCap	494.19	1.25%	17.17%	1.02%	1.02%	12.96%	17.01%	1.94%	7.09%
Russell 1000	3,428.16	0.84%	11.84%	1.50%	1.50%	8.55%	14.81%	-0.02%	3.34%
Russell 2000	3,353.99	0.66%	15.47%	-4.18%	-4.18%	10.25%	15.63%	0.15%	5.62%
Russell 3000	3,398.74	0.82%	12.12%	1.03%	1.03%	8.69%	14.88%	-0.01%	3.51%
<b>Sector Specific</b>									
Gold Bugs Index (HUI)	498.73	-14.71%	-5.22%	-13.01%	-13.01%	7.71%	18.15%	8.08%	22.56%
Gold/Silver Index (XAU)	180.64	-13.28%	-2.36%	-20.28%	-20.28%	3.62%	13.41%	4.89%	12.75%



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<b>Commodity Indexes (Price Only)</b>										
Dow Jones/UBS Commodity Index	422.97	-3.37%	2.49%	-8.12%	-8.12%	7.76%	17.92%	7.87%	14.56%	
S&P GSCI	644.91	-1.99%	9.12%	2.07%	2.07%	10.87%	22.71%	8.25%	14.32%	
Reuters/CRB Continuous Futures Index	563.00	-3.63%	-1.47%	-10.57%	-10.57%	7.81%	15.75%	7.35%	11.44%	
<b>Commodity Indexes (Total Return)</b>										
Reuters/Jeffries CRB Futures Index	305.49	-2.72%	2.40%	-8.21%	-8.21%	3.90%	10.10%	1.16%	6.13%	
<b>Commodities</b>										
<b>Energy</b>										
Crude Oil (West Texas Intermediate, Cushing, spot)	98.83	-1.52%	24.79%	8.15%	8.15%	11.59%	30.37%	10.11%	17.45%	
Heating Oil (New York #2, spot)	2.9029	-3.68%	4.73%	15.06%	15.06%	17.35%	27.42%	12.90%	18.11%	
Natural Gas (Henry Hub, spot)	2.963	-16.20%	-19.11%	-30.96%	-30.96%	-28.56%	-19.21%	-11.56%	0.86%	
Unleaded Gasoline (New York, spot)	2.7163	4.84%	3.06%	11.68%	11.68%	15.28%	39.15%	10.56%	17.36%	
<b>Grains</b>										
Corn (No. 2 yellow, Cent. IL, cash)	6.3550	6.63%	10.43%	7.62%	7.62%	30.01%	18.85%	11.73%	12.69%	
Soybeans (No. 1 yellow, Cent. IL, cash)	11.8000	6.12%	2.83%	-12.04%	-12.04%	7.48%	7.19%	12.24%	11.06%	
Wheat (No. 2 soft red, St.Louis, cash)	6.6200	7.64%	14.53%	-15.24%	-15.24%	27.07%	10.62%	6.82%	8.22%	
<b>Industrial Metals</b>										
Aluminum (London Metal Exchange, cash seller)	1,970.50	-0.33%	-10.72%	-19.93%	-19.93%	-5.53%	10.64%	-7.11%	3.97%	
Copper (COMEX, spot)	3.4315	-3.69%	9.11%	-22.71%	-22.71%	1.55%	34.99%	3.75%	18.05%	
Copper (London Metal Exchange, cash seller)	7,554.00	2.01%	5.92%	-22.44%	-22.44%	1.41%	37.56%	3.73%	17.85%	
Lead (London Metal Exchange, cash seller)	1,980.00	-0.28%	-3.91%	-23.46%	-23.46%	-9.08%	27.78%	2.21%	14.66%	
Nickel (London Metal Exchange, cash seller)	18,280.00	7.94%	-0.14%	-26.76%	-26.76%	-0.54%	19.14%	-11.78%	12.40%	
Tin (London Metal Exchange, cash seller)	18,950.00	-5.72%	-9.11%	-29.67%	-29.67%	6.44%	22.32%	9.75%	17.14%	
Zinc (London Metal Exchange, cash seller)	1,828.00	-5.92%	-4.04%	-24.85%	-24.85%	-15.66%	17.72%	-15.85%	9.07%	
<b>Precious Metals</b>										
Gold (London PM Fix)	1531.00	-12.31%	-5.49%	8.93%	8.93%	18.65%	20.74%	19.36%	18.67%	
Palladium (Engelhard industrial bullion)	651.00	4.83%	5.34%	-18.63%	-18.63%	26.47%	52.10%	14.55%	3.85%	
Platinum (London PM Fix)	1354.00	-13.09%	-10.39%	-22.85%	-22.85%	-3.73%	14.67%	3.90%	10.93%	
Silver (Handy & Harman base)	28.2600	-13.71%	-6.58%	-7.02%	-7.02%	29.24%	36.88%	17.11%	19.78%	
<b>Softs</b>										
Cocoa (Ivory Coast #1, spot)	2,359	-10.17%	-19.79%	-32.31%	-32.31%	-20.39%	-8.31%	4.44%	4.19%	
Coffee (Brazilian in New York, spot)	222.25	-2.31%	-0.89%	7.50%	7.50%	30.13%	32.99%	14.49%	18.34%	
Cotton (1-1/16", Memphis, spot)	88.55	-0.40%	-6.98%	-35.98%	-35.98%	11.60%	24.38%	11.05%	11.21%	
Sugar (Raw Cane, World, spot)	23.31	-1.60%	-14.93%	-35.52%	-35.52%	-7.85%	22.28%	12.74%	11.34%	



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<b>Bond Indexes (Total Return)</b>									
Ryan Index @ 3-month Treasury	250.26	-0.00%	0.01%	0.16%	0.16%	0.20%	0.26%	1.77%	2.08%
Ryan Index @ 1-year Treasury	288.15	0.01%	0.00%	0.64%	0.64%	0.74%	0.81%	2.71%	2.66%
Ryan Index @ 2-year Treasury	1,410.46	0.11%	0.26%	1.56%	1.56%	1.87%	1.68%	4.00%	3.48%
Ryan Index @ 5-year Treasury	1,248.33	0.79%	1.52%	9.82%	9.82%	8.23%	5.22%	7.98%	6.02%
Ryan Index @ 10-year Treasury	1,548.01	1.86%	1.92%	17.91%	17.91%	13.02%	5.01%	9.07%	7.06%
Ryan Index @ 30-year Treasury	2,777.14	3.48%	1.98%	35.62%	35.62%	22.75%	3.92%	11.78%	9.08%
<b>Currencies</b>									
<b>Currency Indexes</b>									
U.S. Dollar Index (DX)	80.18	2.29%	2.07%	1.46%	1.46%	1.48%	-0.47%	-0.86%	-3.69%
<b>Spot Currencies (U.S.\$ equivalent)</b>									
Australian Dollar	1.02250	-0.49%	5.87%	0.22%	0.22%	6.75%	13.56%	5.34%	7.17%
Brazilian Real	0.53686	-2.95%	0.85%	-10.92%	-10.92%	-3.28%	7.56%	2.76%	2.18%
British Pound	1.55350	-1.01%	-0.30%	-0.41%	-0.41%	-1.93%	2.05%	-4.53%	0.66%
Canadian Dollar	0.98107	-0.01%	3.00%	-2.22%	-2.22%	1.58%	6.29%	2.71%	4.56%
Chinese Yuan	0.15888	1.34%	1.34%	4.70%	4.70%	4.14%	2.72%	4.40%	2.78%
Euro	1.29450	-3.69%	-3.28%	-3.23%	-3.23%	-4.91%	-2.39%	-0.38%	N.A.
Indian Rupee	0.01886	-1.68%	-7.55%	-15.68%	-15.68%	-6.44%	-2.87%	-3.61%	-0.93%
Japanese Yen	0.01300	0.73%	0.13%	5.47%	5.47%	9.88%	5.67%	9.12%	5.47%
Mexican Peso	0.07170	-2.23%	-0.37%	-11.40%	-11.40%	-3.23%	-0.27%	-4.98%	-4.12%
New Zealand Dollar	0.77840	-0.15%	2.38%	-0.09%	-0.09%	3.67%	10.21%	2.01%	6.46%
South African Rand	0.12399	0.58%	-0.23%	-18.17%	-18.17%	-4.28%	4.86%	-2.69%	4.05%
South Korean Won	0.00086	-1.59%	1.93%	-3.28%	-3.28%	0.22%	2.89%	-4.30%	1.26%
Swedish Kronor	0.14518	-1.82%	-0.36%	-2.58%	-2.58%	1.96%	4.57%	-0.16%	4.26%
Swiss Franc	1.06655	-2.61%	-3.17%	-0.44%	-0.44%	5.09%	4.41%	5.40%	5.88%

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