

Harloff Capital Management

Hypothetical trades, not actual trades
 Past performance does not insure future performance
 Ranked on HCM1

Rydex		NAV	HCM resistance	HCM support	HCM1	gain from buy/ last sgnl	sell	Last signal
4	7 2006							
1	Rydex INV:Precious Met	RYPMX	55.9	59.08	52.08	3.5	16.85 B	3/8/2006
2	Rydex INV:Energy Servic	RYVIX	46.05	48.34	43.75	2.76	13.37 B	3/7/2006
3	Rydex LargeCap Japan-H/	RYJPX	41.79	43.14	40.23	2.19	10.23 B	2/23/2006
4	Rydex INV:Energy/231	RYEIX	22.07	22.99	21.24	1.94	9.2 B	3/7/2006
5	Rydex Velocity 100-H	RYVYX	23.56	24.4	22.53	1.67	3.93 B	3/3/2006
6	30 year bond rate	US30-	5.04	5.09	4.82	1.59	10.28 B	2/16/2006
7	Rydex Sector Rotation-H	RYSRX	14.36	14.87	13.97	1.58	5.82 B	2/21/2006
8	Rydex INV:Mekros-H/203	RYMKX	36.67	38.61	36.12	1.43	31.15 B	10/18/2005
9	Rydex INV:Basic Materia	RYBIX	35.61	36.61	34.91	1.41	27 B	10/17/2005
10	Rydex INV:Juno/214	RYJUX	20.13	20.2	19.49	1.22	10.24 B	1/9/2006
11	10 year bond rate	US10-	4.96	5.01	4.78	1.22	14.02 B	1/5/2006
12	Rydex INV:Electronics/	RYSIX	13.81	14.2	13.19	1.1	5.5 B	3/16/2006
13	Rydex INV:Transportatio	RYPIX	28.77	29.49	28.16	1.07	30.36 B	9/16/2005
14	Rydex SmallCap Value	RYAZX	33.07	34.23	32.74	1.02	10.64 B	12/16/2005
15	Rydex INV:Internet/245	RYIIX	40.07	41.26	39.64	1	4.7 B	2/15/2006
16	Rydex Medius-H/204	RYMDX	40.12	41.53	39.32	0.99	22.09 B	10/17/2005
17	Rydex INV:Leisure/237	RYLIX	32.57	33.13	32.31	0.93	9.96 B	12/16/2005
18	NASDAQ 100	NDX-X	1723	1753.26	1685	0.91	1.68 B	3/1/2006
19	Rydex SmallCap Growth-H	RYWAX	31.8	32.9	31.58	0.9	7.07 B	12/27/2005
20	Rydex INV:OTC/218	RYOCX	11.46	11.66	11.22	0.8	2.6 B	2/28/2006
21	Rydex INV:Technology/2	RYTIX	12.44	12.69	12.22	0.79	4.45 B	2/7/2006
22	Rydex LargeCap Europe-H	RYEUX	20.17	20.93	19.89	0.75	16.25 B	10/26/2005
23	Rydex Core Equity-H/259	RYQMX	16.71	17.13	16.57	0.71	15 B	10/18/2005
24	Rydex INV:Telecommunica	RYMIX	17.72	18.21	17.61	0.7	19.09 B	10/20/2005
25	Rydex MidCap Growth-H	RYBHX	31.93	32.63	31.38	0.7	2.27 B	3/6/2006
26	Rydex INV:Retailing/238	RYRIX	13.53	13.81	13.34	0.61	5.37 B	1/3/2006
27	Rydex MidCap Value-H	RYAVX	31.77	32.56	31.37	0.44	2.65 B	3/8/2006
28	Rydex Titan 500-H	RYTNX	41.61	43.44	41.1	0.38	3.33 B	2/2/2006
29	Rydex INV:Nova/215	RYNVX	28.89	29.86	28.6	0.33	3.55 B	2/3/2006
30	Rydex LargeCap Value-H	RYZAX	29.18	29.99	28.91	0.32	11.63 B	10/18/2005
31	Rydex LargeCap Growth-H	RYAWX	26.04	26.62	25.81	0.29	0.58 B	3/3/2006
32	S&P500	SP-CP	1295.5	1323.88	1287.7	0.23	1.02 B	2/1/2006
33	Rydex INV:Financial Ser	RYFIX	13.2	13.54	13.1	0.13	15.99 B	10/13/2005
34	Rydex INV:Banking/242	RYKIX	10.83	11.15	10.72	0.06	1.98 B	2/1/2006
35	Rydex Long Dynamic Dow	RYCVX	26.08	27.36	25.68	0.04	7.19 B	1/24/2006
36	Rydex Inverse Dynamic D	RYCWX	42.83	43.43	40.74	-0.02	6.44 S	1/24/2006
37	Rydex INV:Consumer Prod	RYCIX	30.69	31.54	30.78	-0.04	1.1 S	3/31/2006
38	Rydex Real Estate-H	RYHRX	35.14	36.88	35.23	-0.11	3.65 S	3/31/2006
39	Rydex INV:Ursa/217	RYURX	8.07	8.11	7.89	-0.12	1.47 S	2/6/2006
40	Rydex Tempest 500-H	RYTPX	37.2	37.64	35.59	-0.32	3.88 S	2/3/2006
41	Rydex INV:Utilities/246	RYUIX	24.8	25.56	24.5	-0.32	3.46 S	2/23/2006
42	Rydex Inverse MidCap-H	RYMHX	37.09	37.57	36.23	-0.63	11.65 S	10/17/2005
43	Rydex INV:Health Care/2	RYHIX	14.16	14.67	14.22	-0.65	3.41 S	3/14/2006
44	Rydex INV:Arktos/220	RYAIX	21.59	22.06	21.2	-0.82	2.53 S	3/6/2006
45	Rydex Inverse SmallCap-	RYSHX	37.46	37.8	36.17	-0.96	16.01 S	10/18/2005
46	Rydex INV:US Gov Bond/2	RYGBX	10.22	10.61	10.18	-1.4	8.59 S	1/11/2006
47	Rydex INV:Biotechnology	RYOIX	22.32	23.47	22.31	-1.48	5.7 S	3/7/2006
48	Rydex Venture 100-H	RYVNX	17.9	18.69	17.25	-1.74	3.76 S	3/3/2006