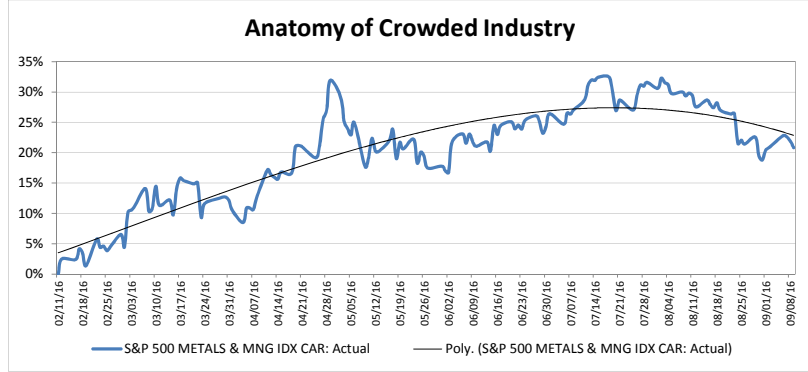
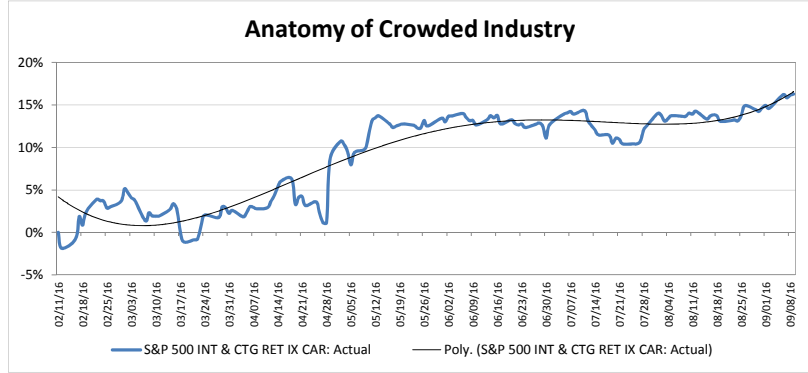


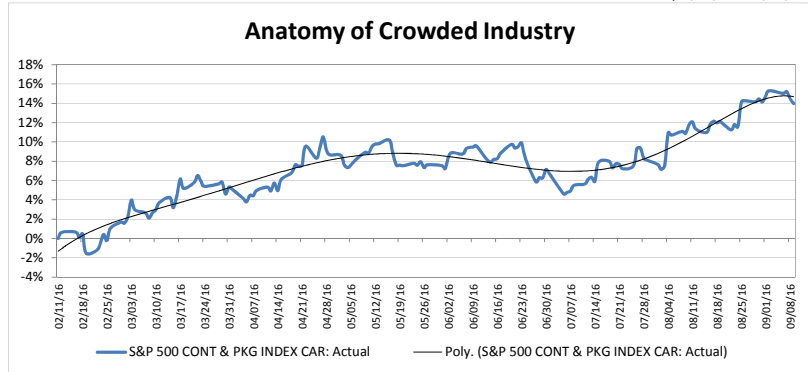
<u>CAR: Actual</u>	<u>SSMETL Index</u>
Last 5d	0.4%
Last 10d	-1.2%
Last 15d	-7.4%
Last 20d	-8.5%
Last 25d	-10.4%
Recent Wtd Daily	-0.3%
Recent "CAR" trend signal: Alpha Failure	



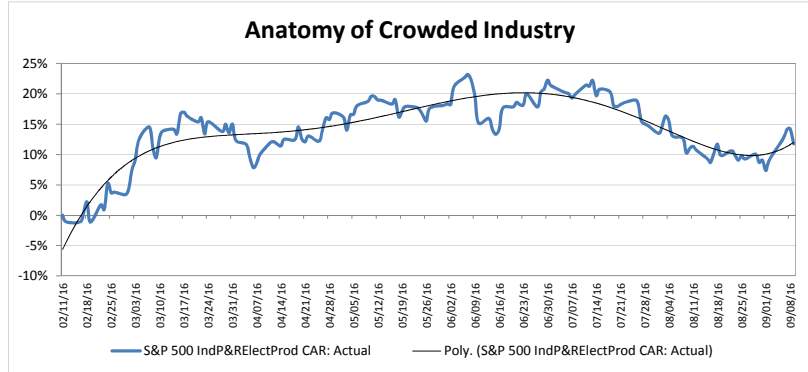
<u>CAR: Actual</u>	<u>SSINCR Index</u>
Last 5d	1.3%
Last 10d	2.5%
Last 15d	2.6%
Last 20d	2.4%
Last 25d	2.9%
Recent Wtd Daily	0.2%
Recent "CAR" trend signal: Alpha Acceleration	



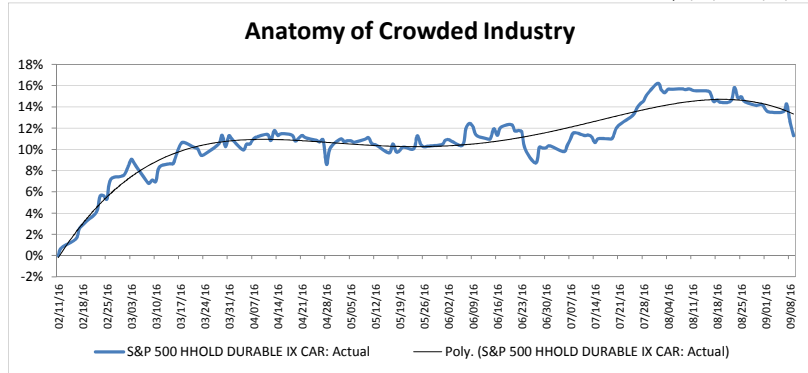
<u>CAR: Actual</u>	<u>SSCONP Index</u>
Last 5d	-0.8%
Last 10d	-0.1%
Last 15d	2.0%
Last 20d	1.9%
Last 25d	3.1%
Recent Wtd Daily	0.0%
Recent "CAR" trend signal: Alpha Marking-Time	



<u>CAR: Actual</u>	<u>SSIPPEX Index</u>
Last 5d	4.4%
Last 10d	2.0%
Last 15d	0.1%
Last 20d	0.4%
Last 25d	-3.7%
Recent Wtd Daily	0.2%
Recent "CAR" trend signal: Alpha Moderation/Marking-Time	

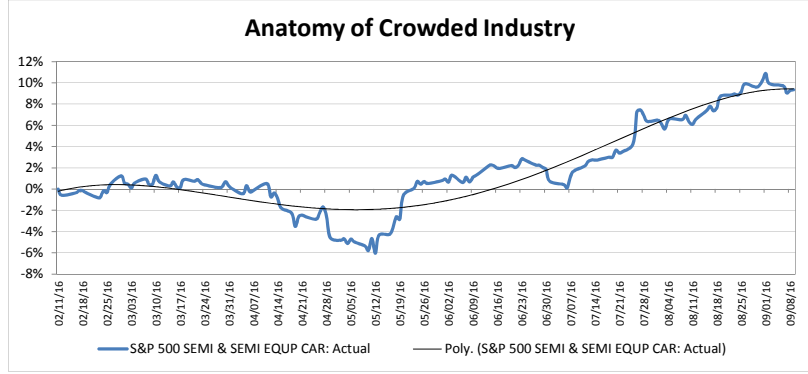


<u>CAR: Actual</u>	<u>SSHODU Index</u>
Last 5d	-2.4%
Last 10d	-3.7%
Last 15d	-3.4%
Last 20d	-4.3%
Last 25d	-4.4%
Recent Wtd Daily	-0.3%
Recent "CAR" trend signal: Alpha Failure	



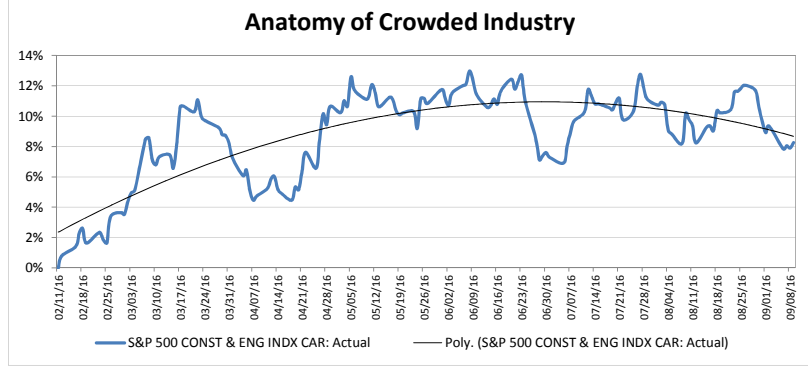
<u>CAR: Actual</u>	<u>SSSEQ Index</u>
Last 5d	-1.5%
Last 10d	0.2%
Last 15d	1.7%
Last 20d	3.3%
Last 25d	2.9%
Recent Wtd Daily	0.0%

Recent "CAR" trend signal:
Alpha Marking-Time



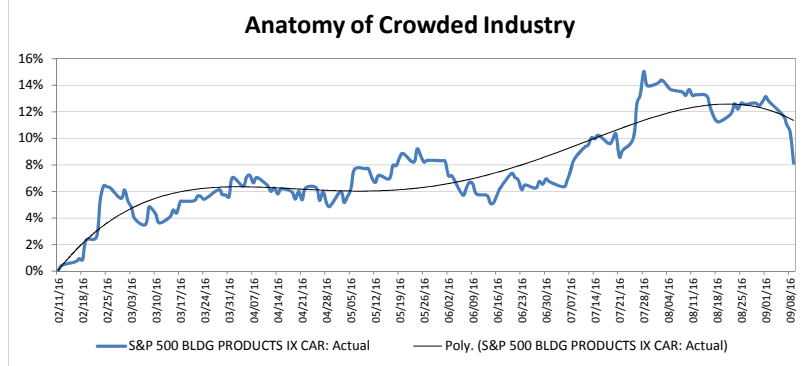
<u>CAR: Actual</u>	<u>SSCSTEX Index</u>
Last 5d	-0.7%
Last 10d	-3.6%
Last 15d	-2.1%
Last 20d	-1.1%
Last 25d	-0.8%
Recent Wtd Daily	-0.1%

Recent "CAR" trend signal:
Alpha Failure



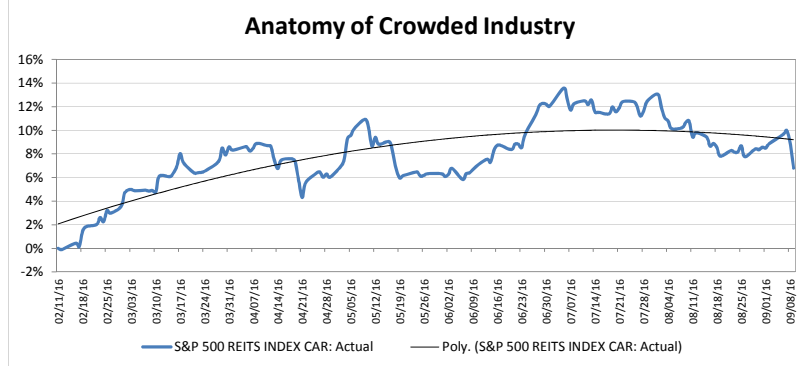
<u>CAR: Actual</u>	<u>SSBUILX Index</u>
Last 5d	-5.0%
Last 10d	-4.5%
Last 15d	-3.1%
Last 20d	-5.1%
Last 25d	-5.7%
Recent Wtd Daily	-0.4%

Recent "CAR" trend signal:
Alpha Failure



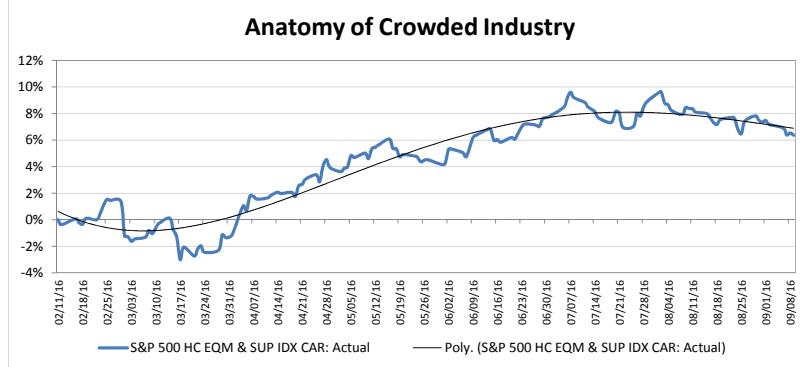
<u>CAR: Actual</u>	<u>SSREITS Index</u>
Last 5d	-1.7%
Last 10d	-1.9%
Last 15d	-1.7%
Last 20d	-2.6%
Last 25d	-4.0%
Recent Wtd Daily	-0.2%

Recent "CAR" trend signal:
Alpha Failure



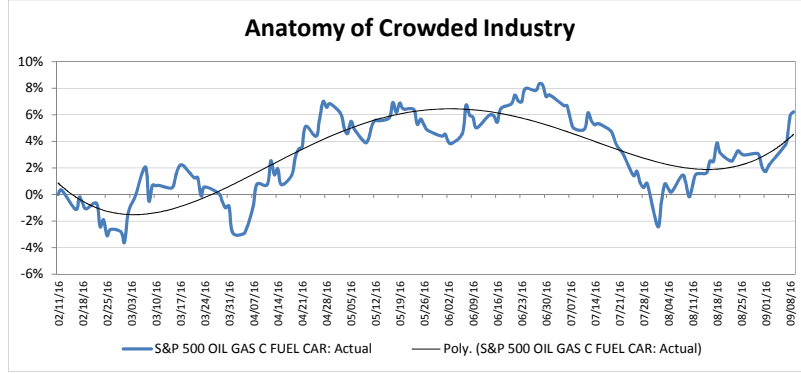
<u>CAR: Actual</u>	<u>SSHCEQ Index</u>
Last 5d	-1.1%
Last 10d	-0.1%
Last 15d	-0.8%
Last 20d	-2.0%
Last 25d	-2.3%
Recent Wtd Daily	-0.1%

Recent "CAR" trend signal:
Alpha Marking-Time/Failure



<u>CAR: Actual</u>	<u>S5OILG Index</u>
Last 5d	4.5%
Last 10d	3.2%
Last 15d	2.3%
Last 20d	5.6%
Last 25d	5.8%
Recent Wtd Daily	0.4%

Recent "CAR" trend signal:
Alpha Acceleration

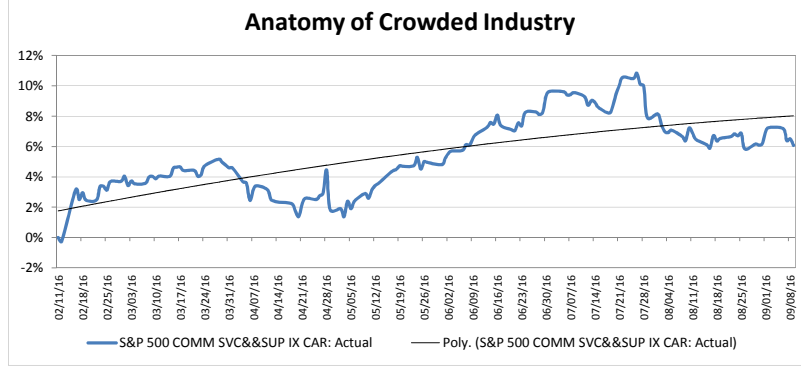


<u>CAR: Actual</u>	<u>S5COMSX Index</u>
Last 5d	-0.9%
Last 10d	-0.8%
Last 15d	-0.3%
Last 20d	-0.8%
Last 25d	-0.8%
Recent Wtd Daily	-0.1%

Recent "CAR" trend signal:
Alpha Marking-Time/Failure

S&P 500 COMM SVC&&SUP IX

CAR: Actual (02/11/16 - 09/11/16)

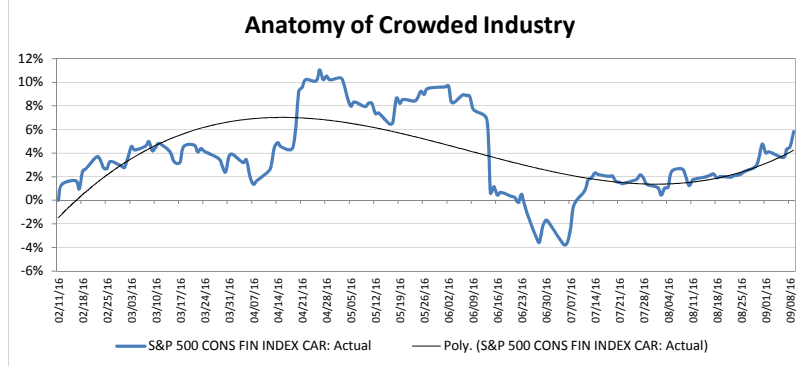


<u>CAR: Actual</u>	<u>S5CFINX Index</u>
Last 5d	1.8%
Last 10d	3.6%
Last 15d	3.9%
Last 20d	4.1%
Last 25d	4.7%
Recent Wtd Daily	0.3%

Recent "CAR" trend signal:
Alpha Acceleration

S&P 500 CONS FIN INDEX

CAR: Actual (02/11/16 - 09/11/16)

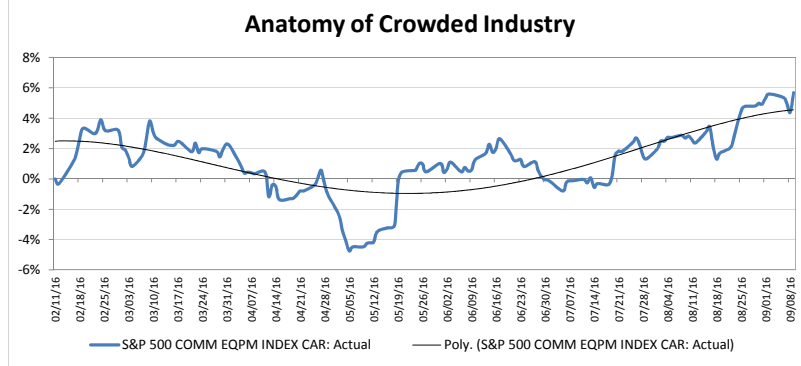


<u>CAR: Actual</u>	<u>S5COMM Index</u>
Last 5d	0.3%
Last 10d	1.2%
Last 15d	4.4%
Last 20d	3.1%
Last 25d	2.9%
Recent Wtd Daily	0.2%

Recent "CAR" trend signal:
Alpha Moderation

S&P 500 COMM EQPM INDEX

CAR: Actual (02/11/16 - 09/11/16)



<u>CAR: Actual</u>	<u>S5CSTMX Index</u>
Last 5d	-1.9%
Last 10d	-6.1%
Last 15d	-6.2%
Last 20d	-8.6%
Last 25d	-8.2%
Recent Wtd Daily	-0.4%

Recent "CAR" trend signal:
Alpha Failure

S&P 500 CONST MATRL INDX

CAR: Actual (02/11/16 - 09/11/16)

