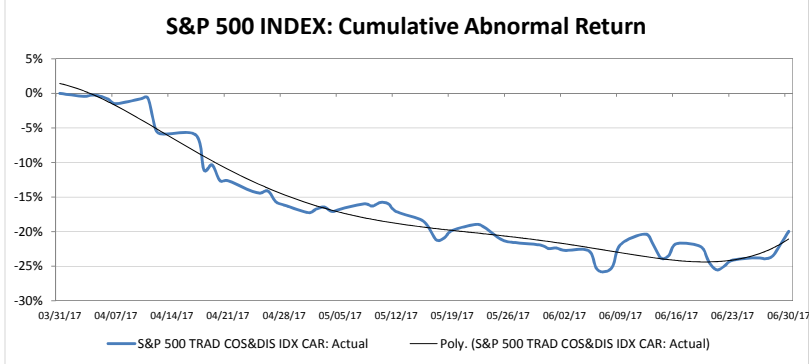


<u>CAR: Actual</u>	<u>SSTRADX Index</u>
Last 5d	4.2%
Last 10d	1.8%
Last 15d	1.9%
Last 20d	2.8%
Last 25d	1.1%
Recent Wtd Daily	0.27%

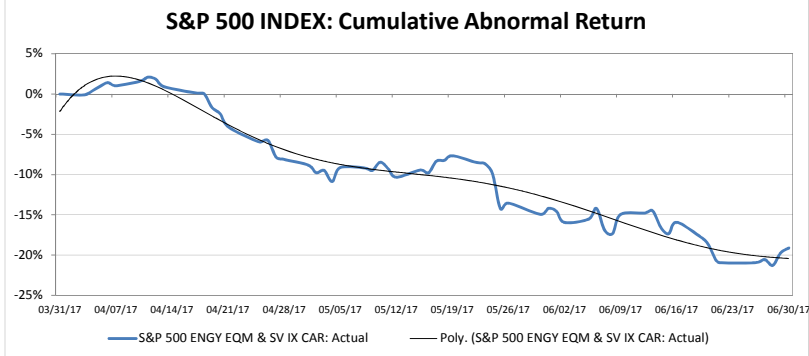
Recent "CAR" trend signal:
Alpha Acceleration



<u>CAR: Actual</u>	<u>SSENRE Index</u>
Last 5d	1.9%
Last 10d	-3.2%
Last 15d	-4.2%
Last 20d	-3.2%
Last 25d	-4.9%
Recent Wtd Daily	-0.11%

Recent "CAR" trend signal:
Alpha Marking-Time

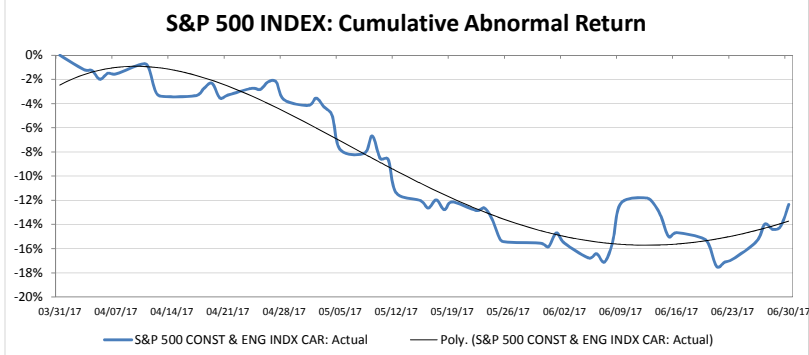
S&P 500 ENGY EQM & SV IX CAR: Actual (03/31/17 - 06/30/17)



<u>CAR: Actual</u>	<u>SSCSTEX Index</u>
Last 5d	4.5%
Last 10d	2.3%
Last 15d	-0.1%
Last 20d	3.2%
Last 25d	2.9%
Recent Wtd Daily	0.28%

Recent "CAR" trend signal:
Alpha Moderation

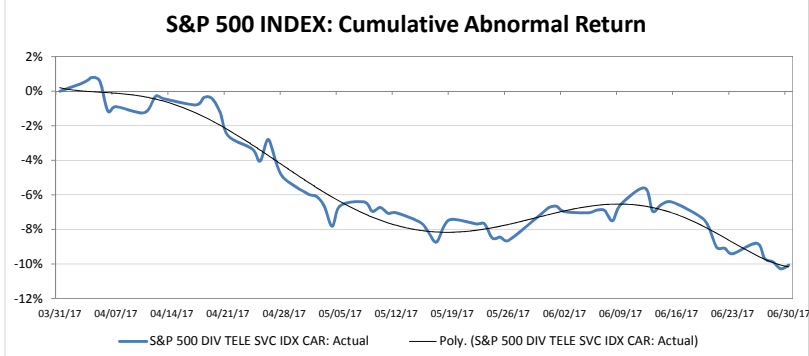
S&P 500 CONST & ENG INDX CAR: Actual (03/31/17 - 06/30/17)



<u>CAR: Actual</u>	<u>SSDIVT Index</u>
Last 5d	-0.7%
Last 10d	-3.5%
Last 15d	-3.5%
Last 20d	-3.1%
Last 25d	-1.6%
Recent Wtd Daily	-0.19%

Recent "CAR" trend signal:
Alpha Failure

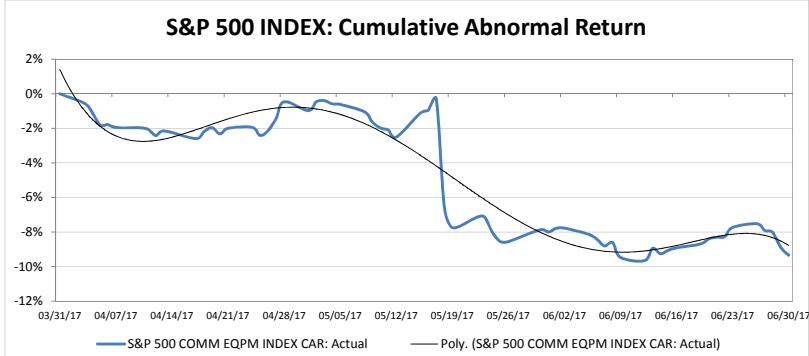
S&P 500 DIV TELE SVC IDX CAR: Actual (03/31/17 - 06/30/17)



<u>CAR: Actual</u>	<u>SSCOMM Index</u>
Last 5d	-1.6%
Last 10d	-0.4%
Last 15d	0.1%
Last 20d	-1.6%
Last 25d	-0.8%
Recent Wtd Daily	-0.09%

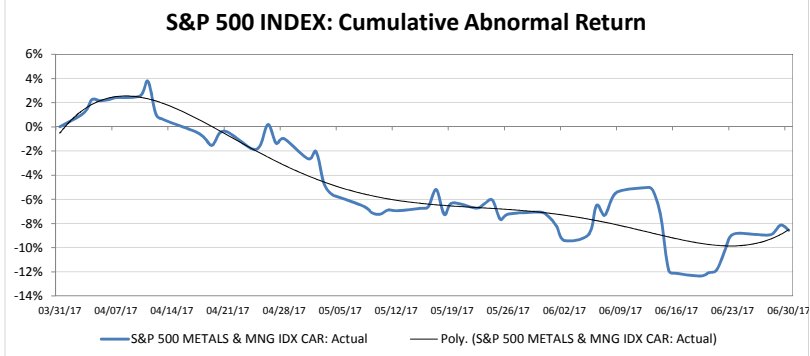
Recent "CAR" trend signal:
Alpha Marking-Time

S&P 500 COMM EQPM INDX CAR: Actual (03/31/17 - 06/30/17)



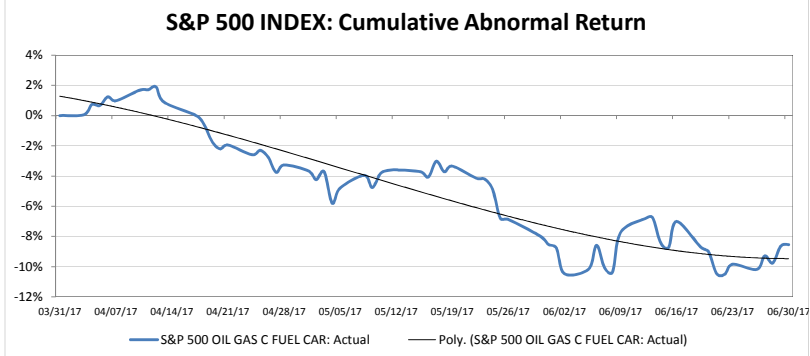
CAR: Actual	S5METL Index
Last 5d	0.3%
Last 10d	3.6%
Last 15d	-3.3%
Last 20d	0.8%
Last 25d	-0.9%
Recent Wtd Daily	0.04%

Recent "CAR" trend signal:
Alpha Marking-Time



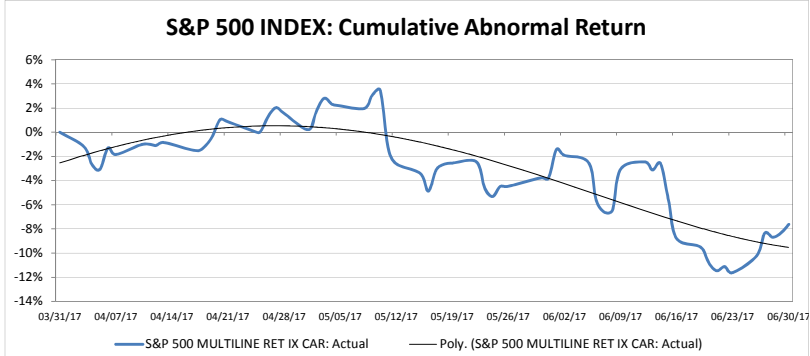
CAR: Actual	S5OILG Index
Last 5d	1.3%
Last 10d	-1.5%
Last 15d	-0.8%
Last 20d	1.9%
Last 25d	-1.7%
Recent Wtd Daily	0.02%

Recent "CAR" trend signal:
Alpha Marking-Time



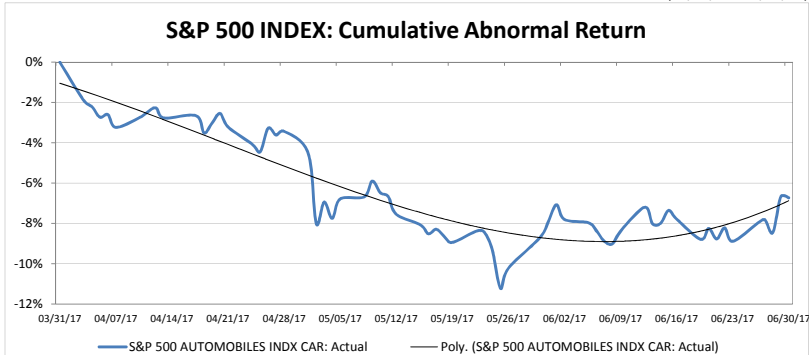
CAR: Actual	S5MRET Index
Last 5d	4.0%
Last 10d	1.2%
Last 15d	-4.6%
Last 20d	-5.7%
Last 25d	-3.1%
Recent Wtd Daily	0.04%

Recent "CAR" trend signal:
Alpha Marking-Time



CAR: Actual	S5AUTO Index
Last 5d	2.2%
Last 10d	1.1%
Last 15d	1.7%
Last 20d	1.1%
Last 25d	4.5%
Recent Wtd Daily	0.18%

Recent "CAR" trend signal:
Alpha Moderation



CAR: Actual	S5IPPEX Index
Last 5d	-1.9%
Last 10d	-2.8%
Last 15d	-1.4%
Last 20d	-2.4%
Last 25d	-1.8%
Recent Wtd Daily	-0.19%

Recent "CAR" trend signal:
Alpha Failure

