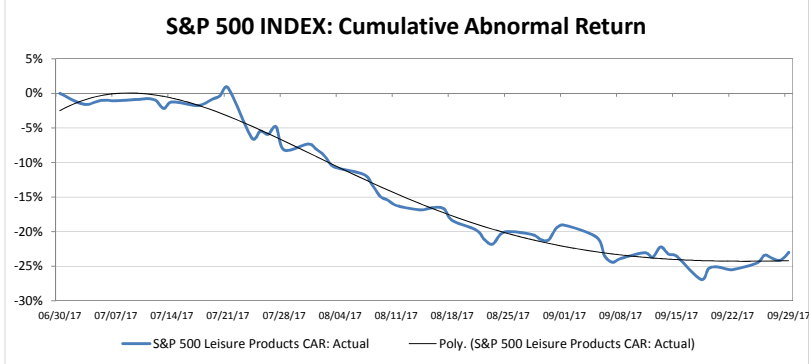


CAR: Actual	SSLEIS Index
Last 5d	2.5%
Last 10d	0.5%
Last 15d	0.9%
Last 20d	-3.5%
Last 25d	-2.6%
Recent Wtd Daily	0.07%

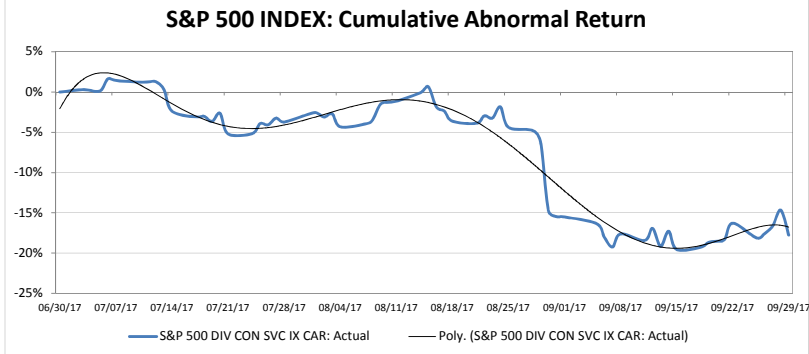
Recent "CAR" trend signal:  
Alpha Marking-Time



CAR: Actual	SSDCON Index
Last 5d	-1.5%
Last 10d	1.8%
Last 15d	-0.1%
Last 20d	-2.3%
Last 25d	-15.9%
Recent Wtd Daily	-0.18%

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

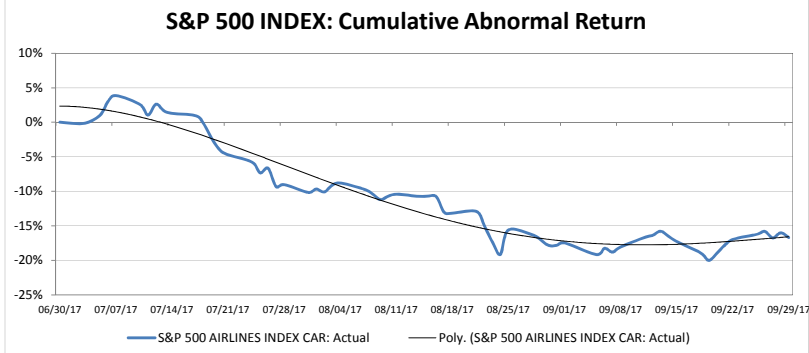
S&P 500 DIV CON SVC IX CAR: Actual (06/30/17 - 09/29/17)



CAR: Actual	SSAIRLX Index
Last 5d	0.3%
Last 10d	0.6%
Last 15d	1.4%
Last 20d	1.1%
Last 25d	2.4%
Recent Wtd Daily	0.07%

Recent "CAR" trend signal:  
Alpha Marking-Time

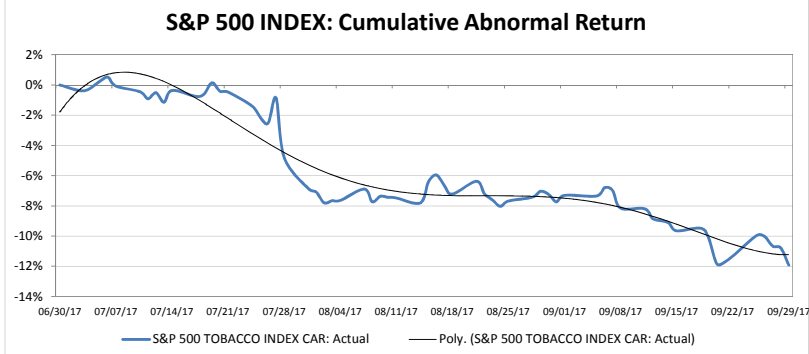
S&P 500 AIRLINES INDEX CAR: Actual (06/30/17 - 09/29/17)



CAR: Actual	SSTOBAX Index
Last 5d	-0.6%
Last 10d	-2.3%
Last 15d	-3.8%
Last 20d	-4.2%
Last 25d	-3.9%
Recent Wtd Daily	-0.19%

Recent "CAR" trend signal:  
Alpha Failure

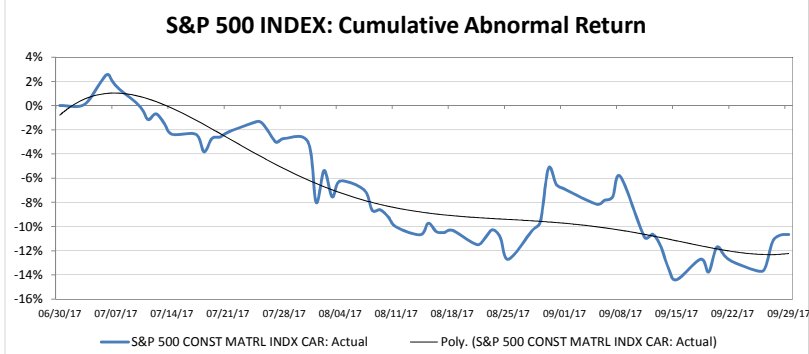
S&P 500 TOBACCO INDEX CAR: Actual (06/30/17 - 09/29/17)



CAR: Actual	SSCSTMX Index
Last 5d	2.2%
Last 10d	3.7%
Last 15d	-4.8%
Last 20d	-4.1%
Last 25d	0.3%
Recent Wtd Daily	0.06%

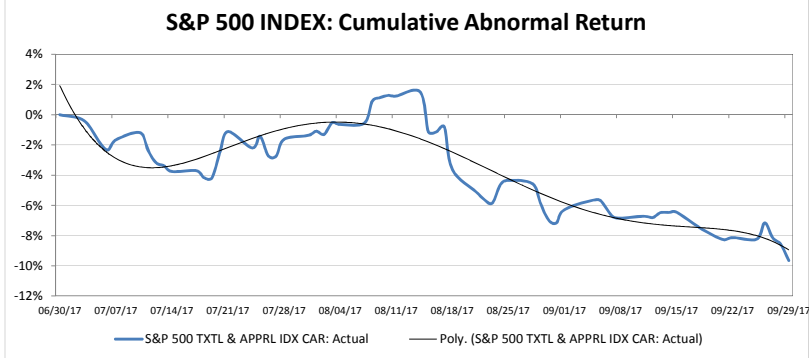
Recent "CAR" trend signal:  
Alpha Marking-Time

S&P 500 CONST MATRL INDX CAR: Actual (06/30/17 - 09/29/17)



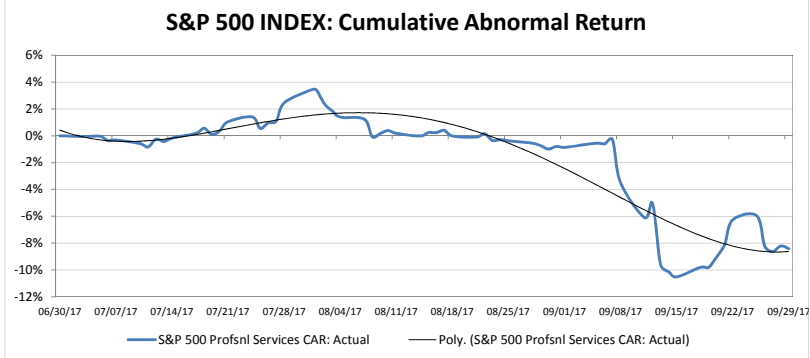
CAR: Actual	SSTEXA Index
Last 5d	-1.5%
Last 10d	-3.2%
Last 15d	-2.8%
Last 20d	-2.5%
Last 25d	-5.0%
Recent Wtd Daily	-0.23%

Recent "CAR" trend signal:  
Alpha Failure



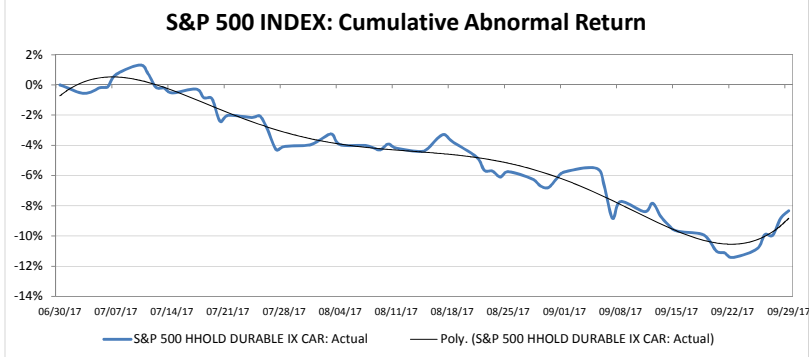
CAR: Actual	SSPRSV Index
Last 5d	-2.1%
Last 10d	2.1%
Last 15d	-4.9%
Last 20d	-7.6%
Last 25d	-8.1%
Recent Wtd Daily	-0.25%

Recent "CAR" trend signal:  
Alpha Failure



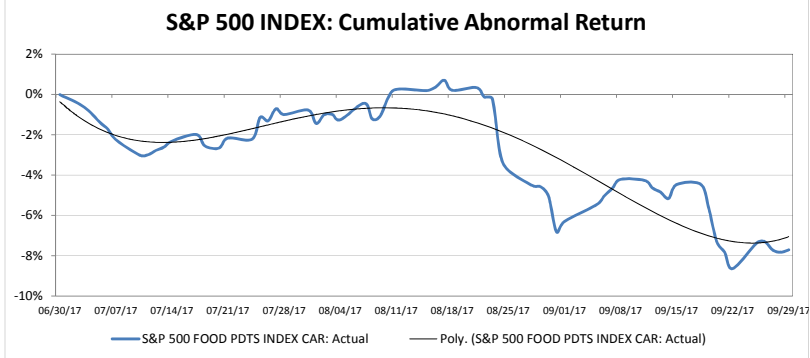
CAR: Actual	SSHODU Index
Last 5d	3.1%
Last 10d	1.3%
Last 15d	-0.6%
Last 20d	-2.1%
Last 25d	-2.2%
Recent Wtd Daily	0.10%

Recent "CAR" trend signal:  
Alpha Marking-Time



CAR: Actual	SSFDPK Index
Last 5d	0.9%
Last 10d	-3.2%
Last 15d	-3.5%
Last 20d	-0.9%
Last 25d	-4.7%
Recent Wtd Daily	-0.12%

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



CAR: Actual	SSINDCX Index
Last 5d	-2.1%
Last 10d	-0.1%
Last 15d	-0.2%
Last 20d	-1.0%
Last 25d	-1.2%
Recent Wtd Daily	-0.11%

Recent "CAR" trend signal:  
Alpha Failure

