

**Local US UnHoly Trinity Barometer selloff wrt modified 'Hi-H20 level' (12/31/03 - 05/01/18): 'Top 11'**

w/o divs

Episode	Worst intra episode		bp change		S&P 500 INDEX	REAL ESTATE INDX	TELECOMM SVCS IX	UTILITIES INDEX	MEDIA INDEX	AUTO & COMP IX	SEMI & SEMI EOP	FOOD/STPL RETAIL	BANKS INDEX	MATERIALS INDEX	FD BEV & TOB IX	DIV FINANCIAL IX	INSURANCE INDEX
	Start Date EoD	Local Lo Date	GT10 Govt	DXY Curney	SPX	S\$REAL	S\$TELSX	S\$UTILX	S\$MEDA	S\$AUCO	S\$SSEQX	S\$FDSR	S\$BANKX	S\$MATRX	S\$FDBT	S\$DIVF	S\$INSU
1	01/16/04	01/28/04	16	-0.9%	-1.0%	3.1%	-0.8%	1.6%	-3.0%	-1.3%	-6.6%	-0.4%	1.4%	-2.9%	1.2%	-1.8%	-0.9%
2	05/15/08	07/18/08	27	-1.6%	-11.4%	-13.6%	-14.9%	-4.2%	-14.9%	-25.1%	-13.1%	-4.9%	-29.3%	-13.1%	-5.3%	-19.8%	-19.6%
3	09/28/09	11/04/09	24	-1.8%	-1.6%	-7.0%	-6.1%	-3.7%	-4.0%	-3.8%	-7.8%	5.4%	-6.3%	-3.7%	1.3%	-7.6%	-7.5%
4	11/17/09	12/03/09	6	-1.0%	-0.9%	2.1%	4.8%	3.8%	-2.6%	-2.3%	0.4%	-0.4%	-3.4%	-0.4%	-0.7%	-3.8%	-4.4%
5	07/11/11	07/27/11	6	-2.5%	-1.1%	-1.3%	-3.0%	0.9%	-0.5%	-6.3%	-3.5%	-3.3%	1.8%	-2.2%	-0.9%	-1.9%	-2.5%
6	10/03/12	12/19/12	19	-0.9%	-1.0%	0.9%	-7.6%	-3.3%	0.5%	13.0%	0.5%	-1.6%	-4.1%	1.2%	-2.9%	9.3%	2.3%
7	05/17/13	06/25/13	66	-2.0%	-4.8%	-12.9%	-6.5%	-7.7%	-5.3%	-3.9%	-1.7%	-4.5%	1.4%	-6.4%	-6.5%	-3.9%	-2.4%
8	07/19/13	08/21/13	41	-1.7%	-2.9%	-10.4%	-6.3%	-6.2%	-3.9%	-1.6%	-4.2%	-5.7%	-3.1%	-0.3%	-5.8%	-4.5%	-2.8%
9	05/27/15	06/10/15	36	-2.8%	-0.9%	-3.9%	-2.6%	-4.3%	-1.5%	0.0%	-3.6%	-2.4%	3.2%	-0.9%	-2.3%	-0.1%	1.8%
10	07/27/16	09/14/16	20	-1.8%	-1.9%	-6.6%	-7.1%	-6.0%	-4.8%	-6.4%	1.1%	-4.6%	2.9%	-4.5%	-3.0%	2.1%	0.7%
11	12/15/17	03/23/18	46	-4.8%	-3.3%	-9.7%	-10.6%	-11.1%	-8.7%	-12.9%	5.3%	-10.6%	-3.8%	-5.2%	-10.6%	-2.6%	-5.9%
<b>Median</b>	<b>1.2 mths</b>				<b>-1.6%</b>	<b>-6.6%</b>	<b>-6.3%</b>	<b>-4.2%</b>	<b>-3.9%</b>	<b>-3.8%</b>	<b>-3.5%</b>	<b>-3.3%</b>	<b>-3.1%</b>	<b>-2.9%</b>	<b>-2.9%</b>	<b>-2.6%</b>	<b>-2.5%</b>
<b>Hit Rate</b>					<b>100%</b>	<b>73%</b>	<b>91%</b>	<b>73%</b>	<b>91%</b>	<b>82%</b>	<b>64%</b>	<b>91%</b>	<b>55%</b>	<b>91%</b>	<b>82%</b>	<b>82%</b>	<b>73%</b>

Episode	Worst intra episode		bp change		S&P 500 INDEX	CON DUR&AP INDEX	CAPITAL GDS IDX	TECH HW & EQP IX	CONS SRV IDX	TRANSPN INDEX	Comm & Prof Serv	PHRM BIO & LF-SC	ENERGY INDEX	HC EQUIP&SVC IDX	RETAILING INDEX	SFTW & SVCS INDEX	HH & PR PDS IDX
	Start Date EoD	Local Lo Date	GT10 Govt	DXY Curney	SPX	S\$CODU	S\$CPGS	S\$TECH	S\$SHOTR	S\$STRAN	S\$COMS	S\$PHRM	S\$ENRSX	S\$HCES	S\$RETL	S\$SFTW	S\$HOUS
1	01/16/04	01/28/04	16	-0.9%	-1.0%	-1.0%	-2.3%	-3.2%	-1.3%	-1.3%	-1.3%	1.1%	2.2%	-0.2%	-1.5%	-1.9%	-0.2%
2	05/15/08	07/18/08	27	-1.6%	-11.4%	-15.8%	-14.6%	-9.6%	-9.8%	-9.1%	-10.7%	1.7%	-10.6%	-2.6%	-16.5%	-11.7%	-5.4%
3	09/28/09	11/04/09	24	-1.8%	-1.6%	0.9%	-4.4%	-0.7%	-2.2%	-0.7%	-2.0%	-1.5%	3.5%	-0.6%	0.8%	3.5%	2.3%
4	11/17/09	12/03/09	6	-1.0%	-0.9%	-1.6%	-1.3%	-3.0%	-3.1%	-0.5%	-2.1%	2.9%	-3.3%	1.4%	0.8%	-0.9%	0.8%
5	07/11/11	07/27/11	6	-2.5%	-1.1%	-3.3%	-5.9%	2.5%	-0.3%	-3.7%	-3.9%	-2.7%	2.7%	-2.8%	-1.0%	0.6%	-2.9%
6	10/03/12	12/19/12	19	-0.9%	-1.0%	3.8%	2.0%	-11.5%	1.2%	3.5%	5.5%	-0.7%	-1.4%	-1.4%	-0.1%	-2.0%	-0.6%
7	05/17/13	06/25/13	66	-2.0%	-4.8%	-8.1%	-3.8%	-4.3%	-3.8%	-5.2%	-7.7%	-5.2%	-4.7%	-1.2%	-2.8%	-6.0%	-6.0%
8	07/19/13	08/21/13	41	-1.7%	-2.9%	-2.5%	-2.0%	7.3%	-1.9%	-4.1%	-1.8%	-2.9%	-5.4%	-1.8%	-2.8%	-1.2%	-2.8%
9	05/27/15	06/10/15	36	-2.8%	-0.9%	1.4%	-0.8%	-2.3%	-1.0%	-2.1%	-1.0%	-0.4%	-0.7%	0.0%	-0.2%	-0.7%	-0.5%
10	07/27/16	09/14/16	20	-1.8%	-1.9%	-4.3%	-3.2%	6.2%	-3.9%	-0.3%	-4.4%	-5.1%	-0.8%	-4.9%	-2.9%	0.8%	-0.1%
11	12/15/17	03/23/18	46	-4.8%	-3.3%	-4.2%	-2.5%	-1.0%	-4.4%	-4.0%	-1.4%	-6.6%	-3.1%	-2.3%	12.9%	-0.7%	-12.6%
<b>Median</b>	<b>1.2 mths</b>				<b>-1.6%</b>	<b>-2.5%</b>	<b>-2.5%</b>	<b>-2.3%</b>	<b>-2.2%</b>	<b>-2.1%</b>	<b>-2.0%</b>	<b>-1.5%</b>	<b>-1.4%</b>	<b>-1.4%</b>	<b>-1.0%</b>	<b>-0.9%</b>	<b>-0.6%</b>
<b>Hit Rate</b>					<b>100%</b>	<b>73%</b>	<b>91%</b>	<b>73%</b>	<b>91%</b>	<b>91%</b>	<b>91%</b>	<b>73%</b>	<b>73%</b>	<b>91%</b>	<b>73%</b>	<b>73%</b>	<b>82%</b>