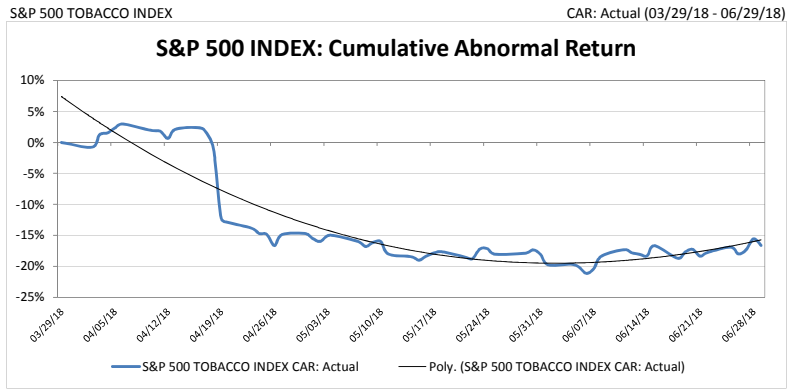


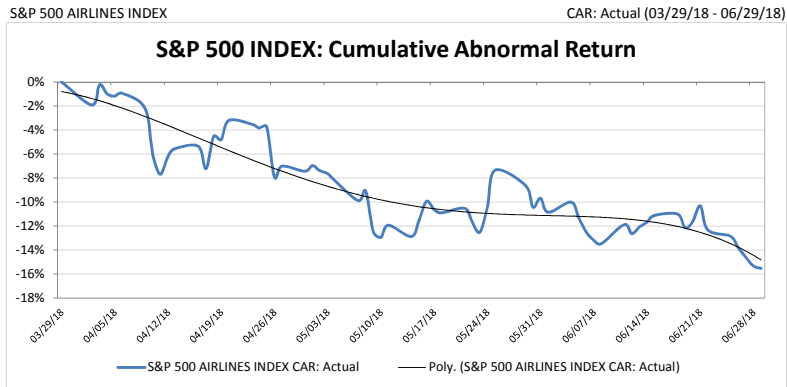
CAR: Actual	SSTOBAX Index
Last 5d	1.1%
Last 10d	0.0%
Last 15d	1.7%
Last 20d	3.1%
Last 25d	0.5%
Recent Wtd Daily	0.10%

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



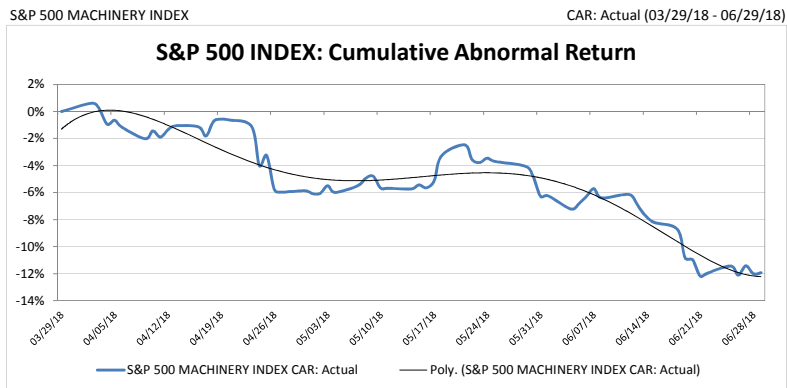
CAR: Actual	S5AIRLX Index
Last 5d	-3.2%
Last 10d	-4.4%
Last 15d	-2.1%
Last 20d	-4.7%
Last 25d	-5.1%
Recent Wtd Daily	-0.33%

Recent "CAR" trend signal:
Alpha Failure



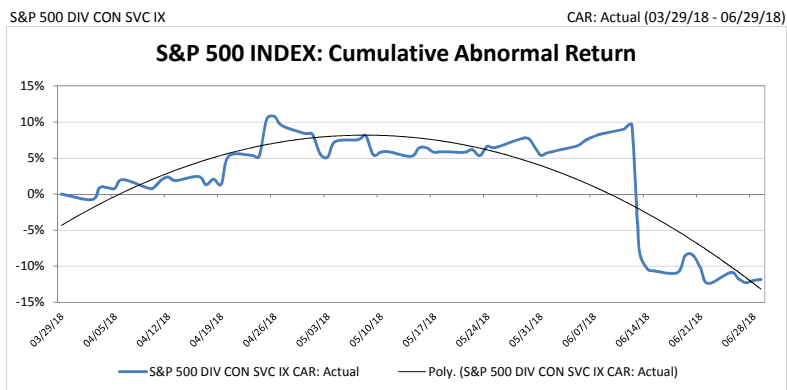
CAR: Actual	S5MACH Index
Last 5d	0.0%
Last 10d	-3.7%
Last 15d	-5.5%
Last 20d	-5.7%
Last 25d	-8.5%
Recent Wtd Daily	-0.27%

Recent "CAR" trend signal:
Alpha Failure



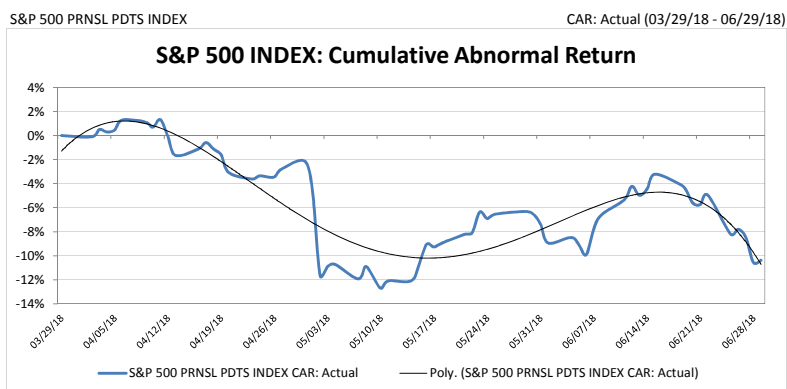
CAR: Actual	S5DCON Index
Last 5d	0.6%
Last 10d	-1.2%
Last 15d	-20.2%
Last 20d	-17.6%
Last 25d	-18.5%
Recent Wtd Daily	-0.59%

Recent "CAR" trend signal:
Alpha Failure



CAR: Actual	S5PERSX Index
Last 5d	-5.4%
Last 10d	-7.2%
Last 15d	-3.8%
Last 20d	-1.4%
Last 25d	-3.5%
Recent Wtd Daily	-0.45%

Recent "CAR" trend signal:
Alpha Failure



CAR: Actual SSBUILX Index

Last 5d 0.0%
Last 10d -1.8%
Last 15d -2.9%
Last 20d -1.4%
Last 25d -3.0%

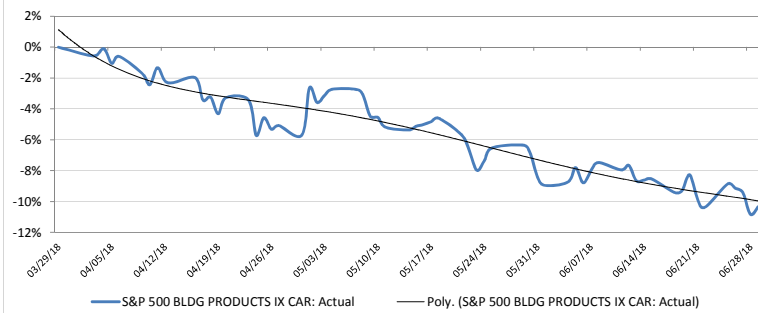
Recent Wtd Daily -0.11%

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

S&P 500 BLDG PRODUCTS IX

CAR: Actual (03/29/18 - 06/29/18)

S&P 500 INDEX: Cumulative Abnormal Return



CAR: Actual S5DVFS Index

Last 5d 0.4%
Last 10d 0.0%
Last 15d -2.2%
Last 20d -2.1%
Last 25d -3.8%

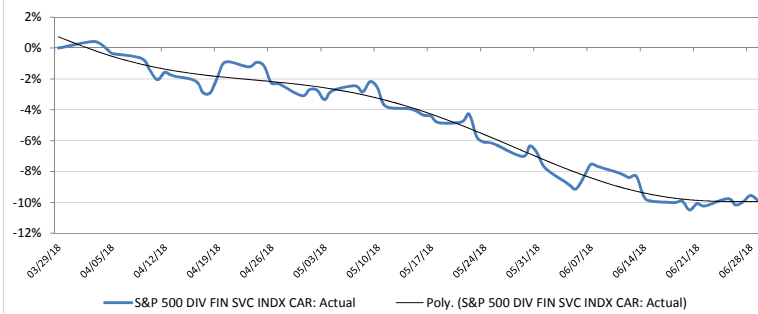
Recent Wtd Daily -0.07%

Recent "CAR" trend signal:
Alpha Marking-Time

S&P 500 DIV FIN SVC INDX

CAR: Actual (03/29/18 - 06/29/18)

S&P 500 INDEX: Cumulative Abnormal Return



CAR: Actual S5DISTX Index

Last 5d -0.6%
Last 10d -1.6%
Last 15d -0.3%
Last 20d 0.8%
Last 25d 2.9%

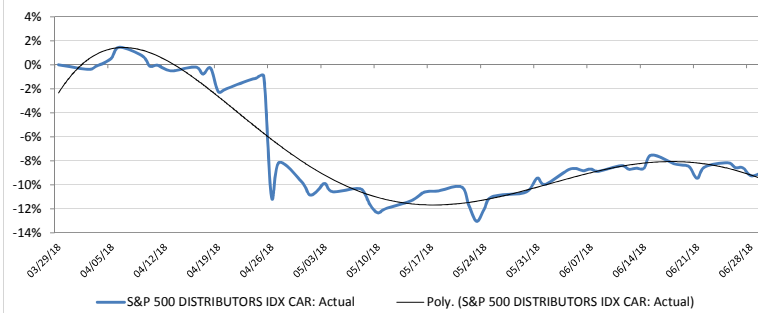
Recent Wtd Daily -0.03%

Recent "CAR" trend signal:
Alpha Marking-Time

S&P 500 DISTRIBUTORS IDX

CAR: Actual (03/29/18 - 06/29/18)

S&P 500 INDEX: Cumulative Abnormal Return



CAR: Actual S5TRADX Index

Last 5d -1.9%
Last 10d -4.2%
Last 15d -4.8%
Last 20d -6.0%
Last 25d -6.7%

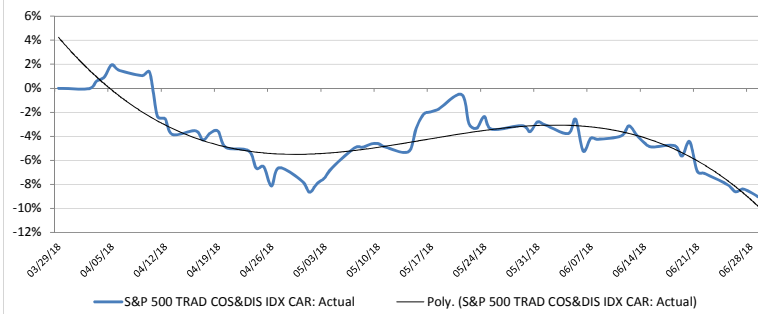
Recent Wtd Daily -0.34%

Recent "CAR" trend signal:
Alpha Failure

S&P 500 TRAD COS&DIS IDX

CAR: Actual (03/29/18 - 06/29/18)

S&P 500 INDEX: Cumulative Abnormal Return



CAR: Actual S5CONP Index

Last 5d 0.1%
Last 10d -2.5%
Last 15d -5.5%
Last 20d -4.3%
Last 25d -6.0%

Recent Wtd Daily -0.21%

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

S&P 500 CONT & PKG INDEX

CAR: Actual (03/29/18 - 06/29/18)

S&P 500 INDEX: Cumulative Abnormal Return

