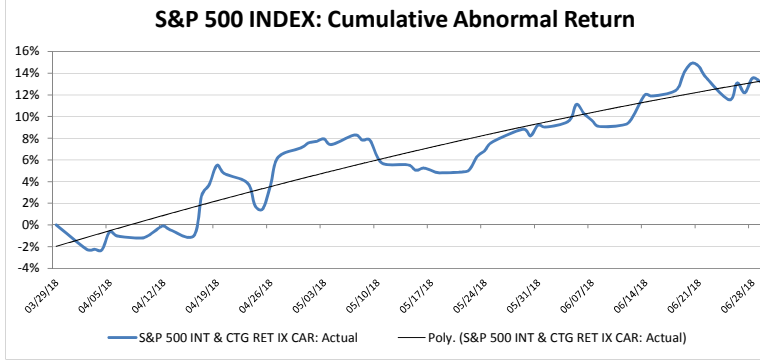


CAR: Actual	SSINCR Index
Last 5d	-0.3%
Last 10d	1.3%
Last 15d	4.1%
Last 20d	4.2%
Last 25d	6.4%
<b>Recent Wtd Daily 0.16%</b>	

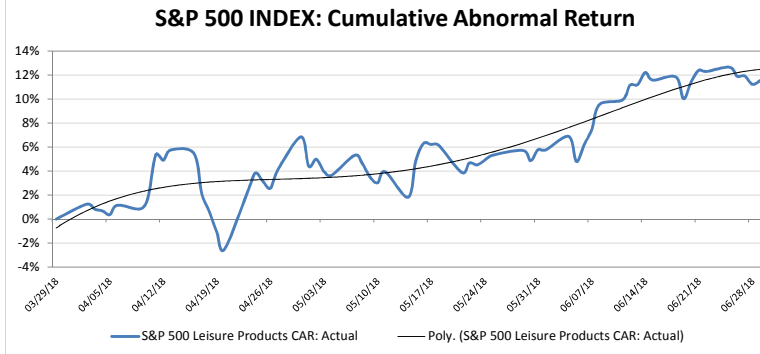
Recent "CAR" trend signal:  
**Alpha Moderation/Marking-Time**



CAR: Actual	SSLEIS Index
Last 5d	-0.8%
Last 10d	0.0%
Last 15d	2.0%
Last 20d	5.8%
Last 25d	6.6%
<b>Recent Wtd Daily 0.11%</b>	

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

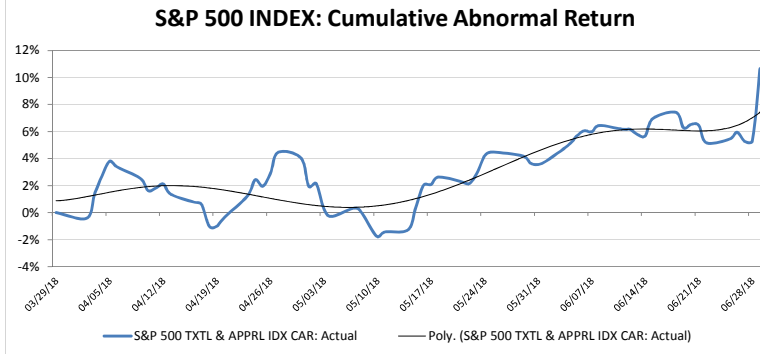
S&P 500 Leisure Products CAR: Actual (03/29/18 - 06/29/18)



CAR: Actual	SSTEXA Index
Last 5d	5.5%
Last 10d	3.7%
Last 15d	4.2%
Last 20d	6.9%
Last 25d	6.5%
<b>Recent Wtd Daily 0.47%</b>	

Recent "CAR" trend signal:  
**Alpha Acceleration**

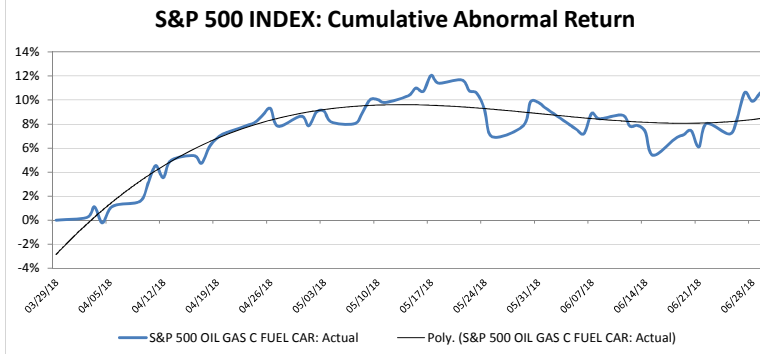
S&P 500 TXTL & APPRL IDX CAR: Actual (03/29/18 - 06/29/18)



CAR: Actual	SSOILG Index
Last 5d	2.6%
Last 10d	5.2%
Last 15d	2.1%
Last 20d	1.3%
Last 25d	1.4%
<b>Recent Wtd Daily 0.26%</b>	

Recent "CAR" trend signal:  
**Alpha Moderation**

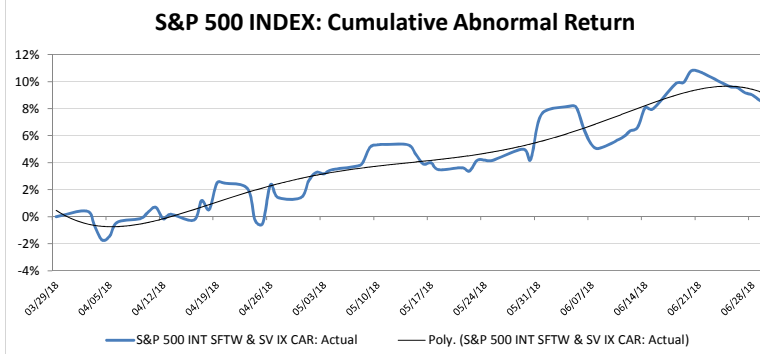
S&P 500 OIL GAS C FUEL CAR: Actual (03/29/18 - 06/29/18)



CAR: Actual	SSINSSX Index
Last 5d	-1.9%
Last 10d	0.6%
Last 15d	3.5%
Last 20d	0.7%
Last 25d	4.4%
<b>Recent Wtd Daily 0.03%</b>	

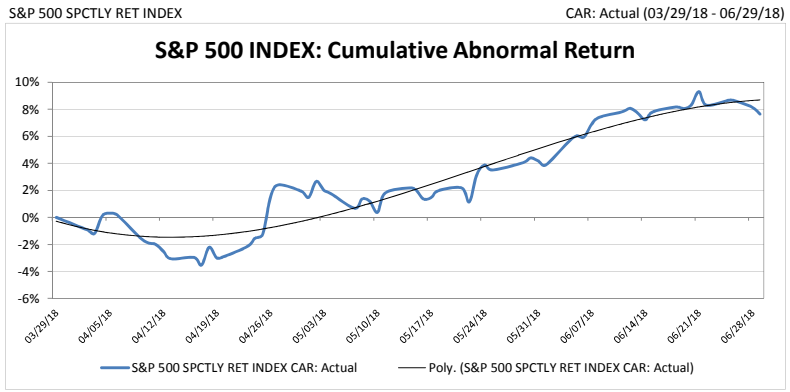
Recent "CAR" trend signal:  
**Alpha Marking-Time**

S&P 500 INT SFTW & SV IX CAR: Actual (03/29/18 - 06/29/18)



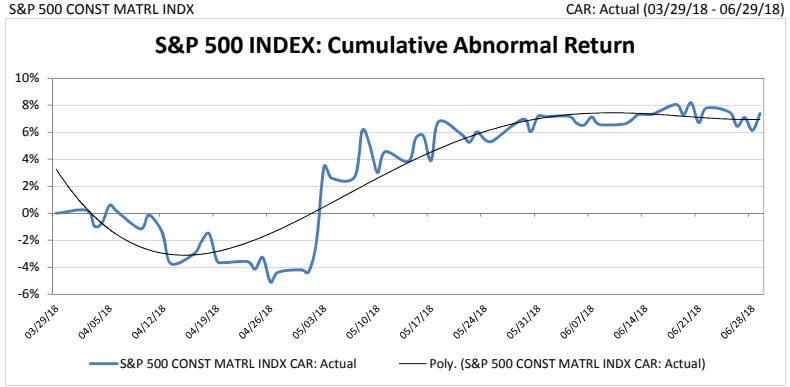
<u>CAR: Actual</u>	<u>SSSPRE Index</u>
Last 5d	-0.7%
Last 10d	-0.2%
Last 15d	0.2%
Last 20d	3.8%
Last 25d	3.8%
<b>Recent Wtd Daily</b>	<b>0.04%</b>

Recent "CAR" trend signal:  
**Alpha Marking-Time**



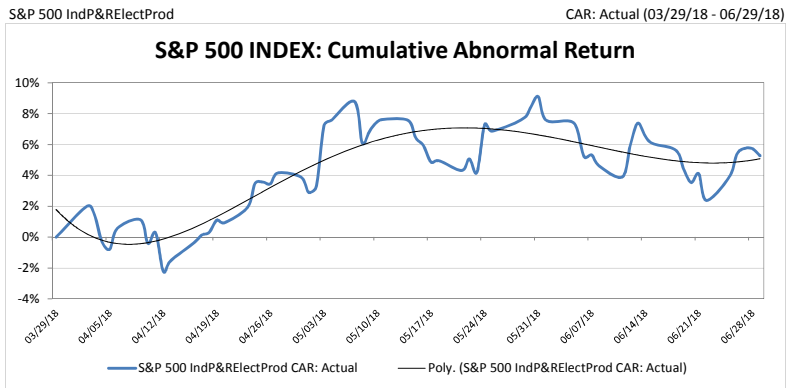
<u>CAR: Actual</u>	<u>SSCSTMX Index</u>
Last 5d	-0.4%
Last 10d	0.0%
Last 15d	0.8%
Last 20d	0.2%
Last 25d	1.9%
<b>Recent Wtd Daily</b>	<b>0.01%</b>

Recent "CAR" trend signal:  
**Alpha Marking-Time**



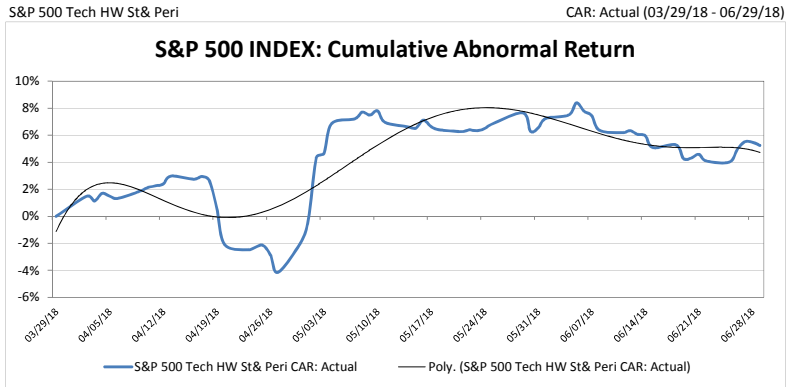
<u>CAR: Actual</u>	<u>SSIPPEX Index</u>
Last 5d	2.9%
Last 10d	-0.8%
Last 15d	0.7%
Last 20d	-2.3%
Last 25d	-2.0%
<b>Recent Wtd Daily</b>	<b>0.07%</b>

Recent "CAR" trend signal:  
**Alpha Marking-Time**



<u>CAR: Actual</u>	<u>SSCMPE Index</u>
Last 5d	1.2%
Last 10d	0.2%
Last 15d	-1.1%
Last 20d	-2.0%
Last 25d	-1.2%
<b>Recent Wtd Daily</b>	<b>0.00%</b>

Recent "CAR" trend signal:  
**Alpha Marking-Time**



<u>CAR: Actual</u>	<u>SSHCPS Index</u>
Last 5d	-3.2%
Last 10d	-2.5%
Last 15d	0.6%
Last 20d	1.8%
Last 25d	1.1%
<b>Recent Wtd Daily</b>	<b>-0.14%</b>

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

