



A Deep-Dive into Consumer Discretionary

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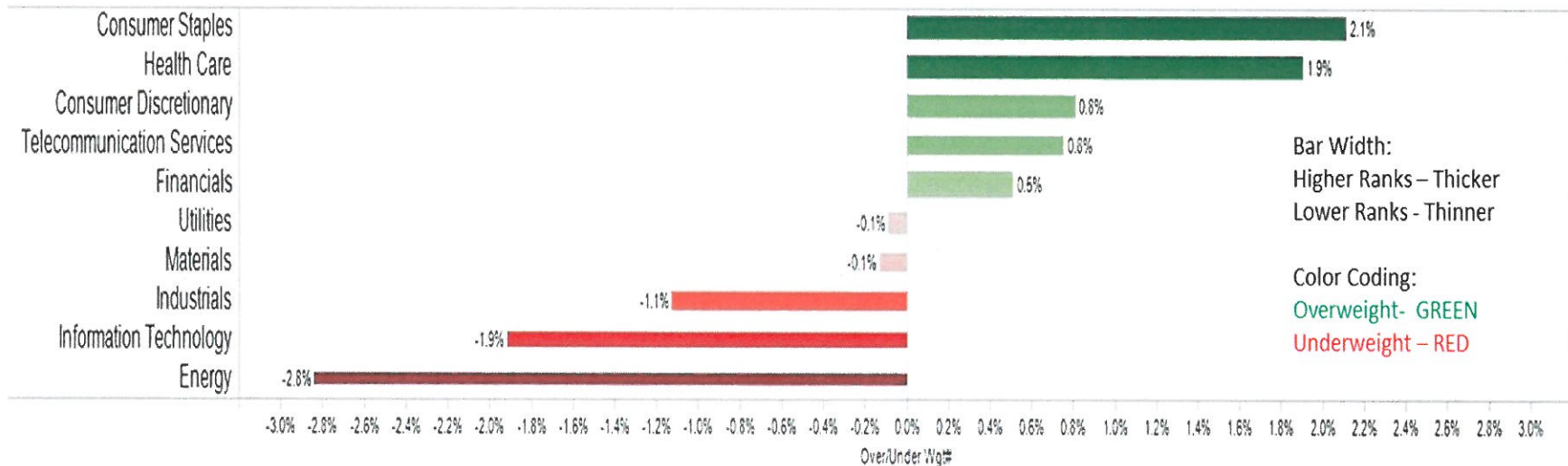
sales@renmac.com

Important legal disclaimer on last page

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Discretionary: 3rd Biggest Overweight



3RD BIGGEST OVERWEIGHT SHOWING SOME SELECT SIGNS OF DETRIORATION

S&P 500 Consumer Discretionary (344.320, 347.070, 340.990, 342.390, -1.92999)

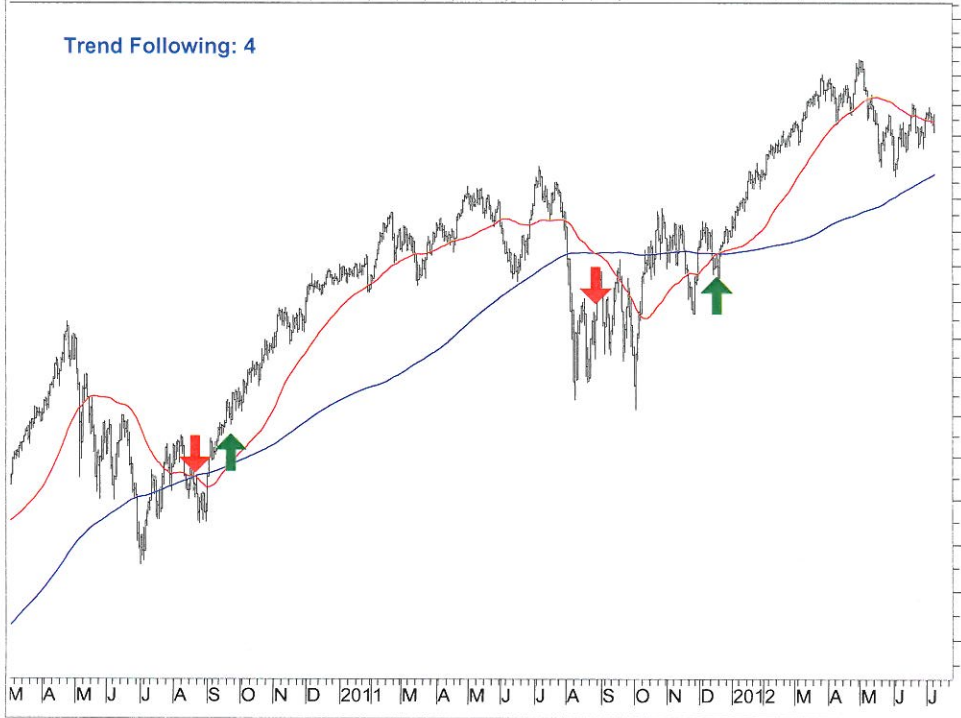
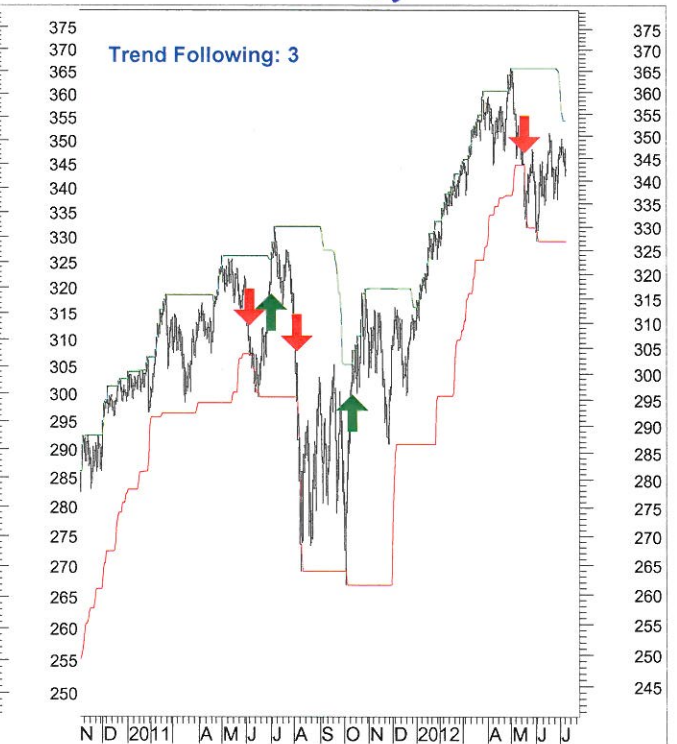
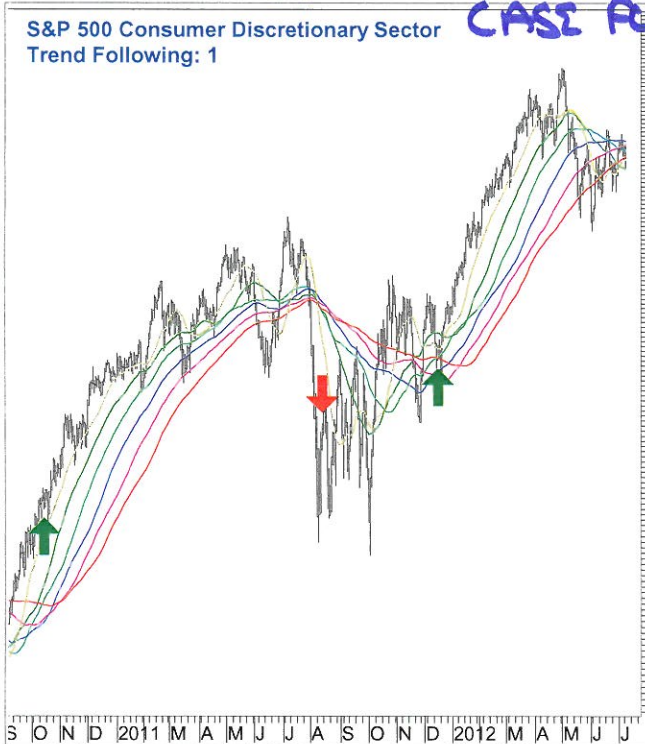


Relative Performance to the S&P 500 (0.255235)

LEADERSHIP LOSING



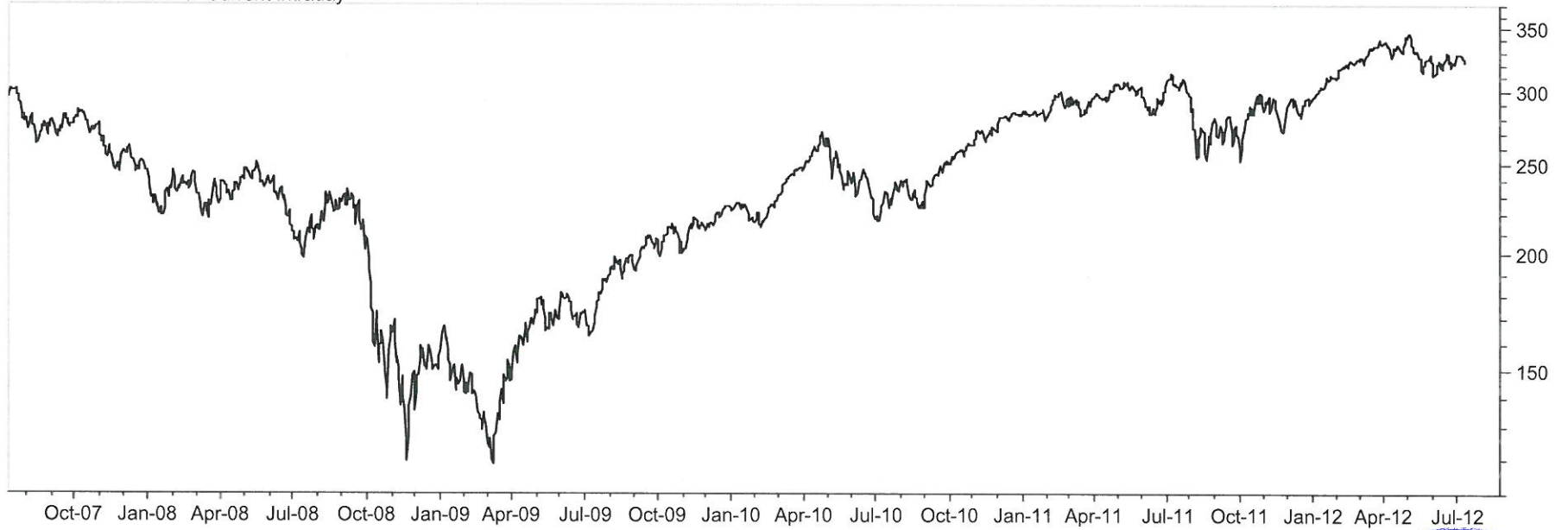
TREND MODEL POSITIVE. WHILE #3 TURNED POSITIVE FOR S&P ON RECENT MOVE, NOT THE CASE FOR DISCRETIONARY



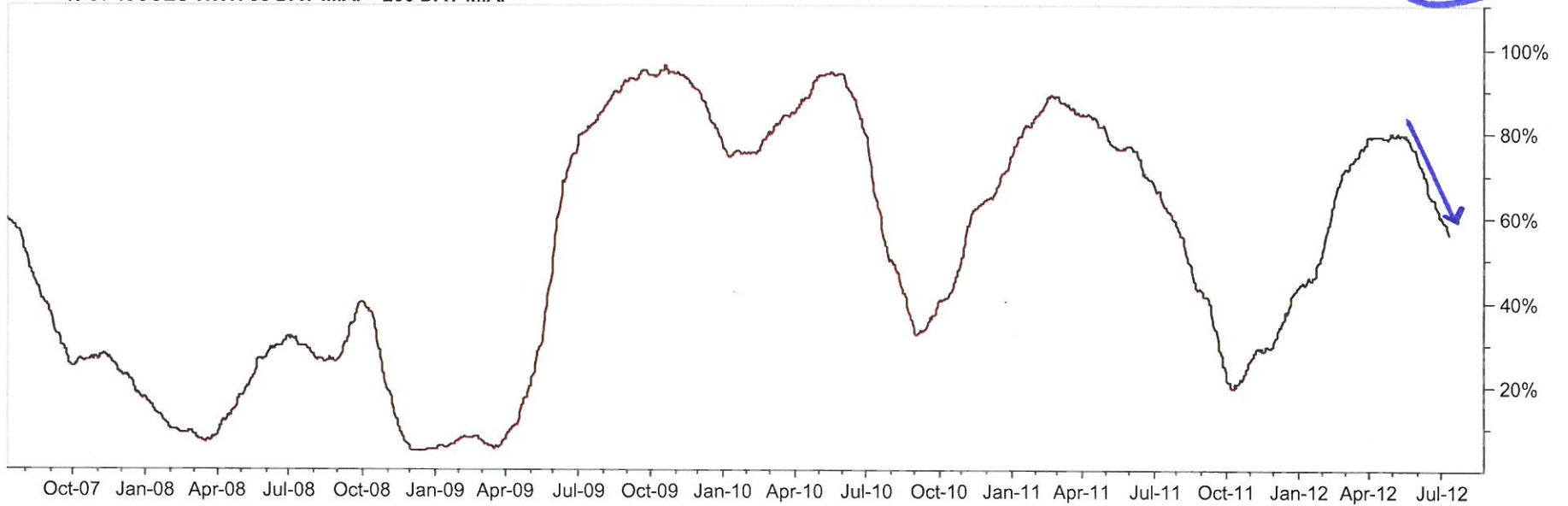
FURTHER DETERIORATION IN TRENDS

S&P Composite 1500 / Consumer Discretionary -SEC (SP287)

— Price - Close or Current Intraday

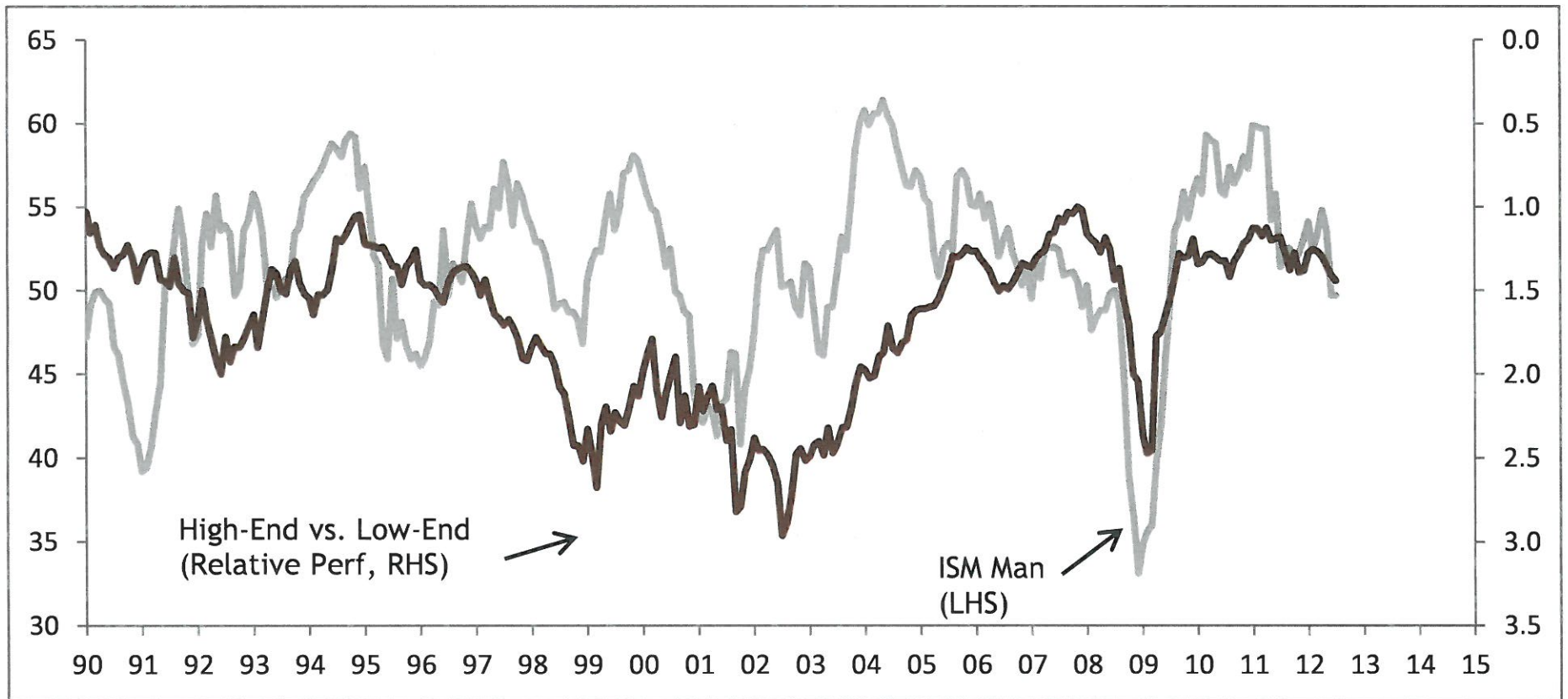


— % OF ISSUES WITH 50 DAY M.A. > 200 DAY M.A.



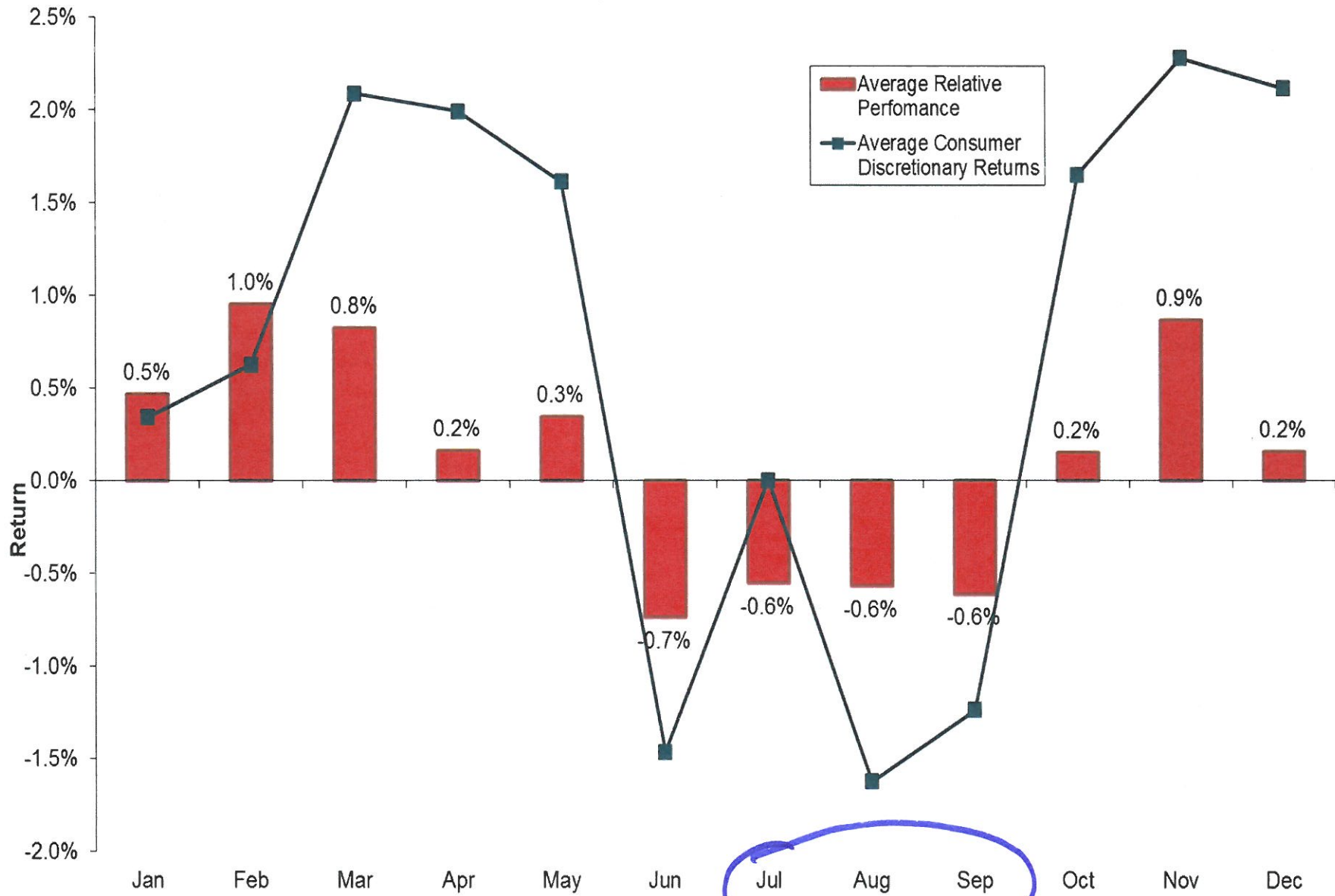
Renaissance Macro Research - Technical Analysis

HIGH-END BEGINNING TO SUFFER VS. LOW-END AS THE ECONOMY SOFTENS

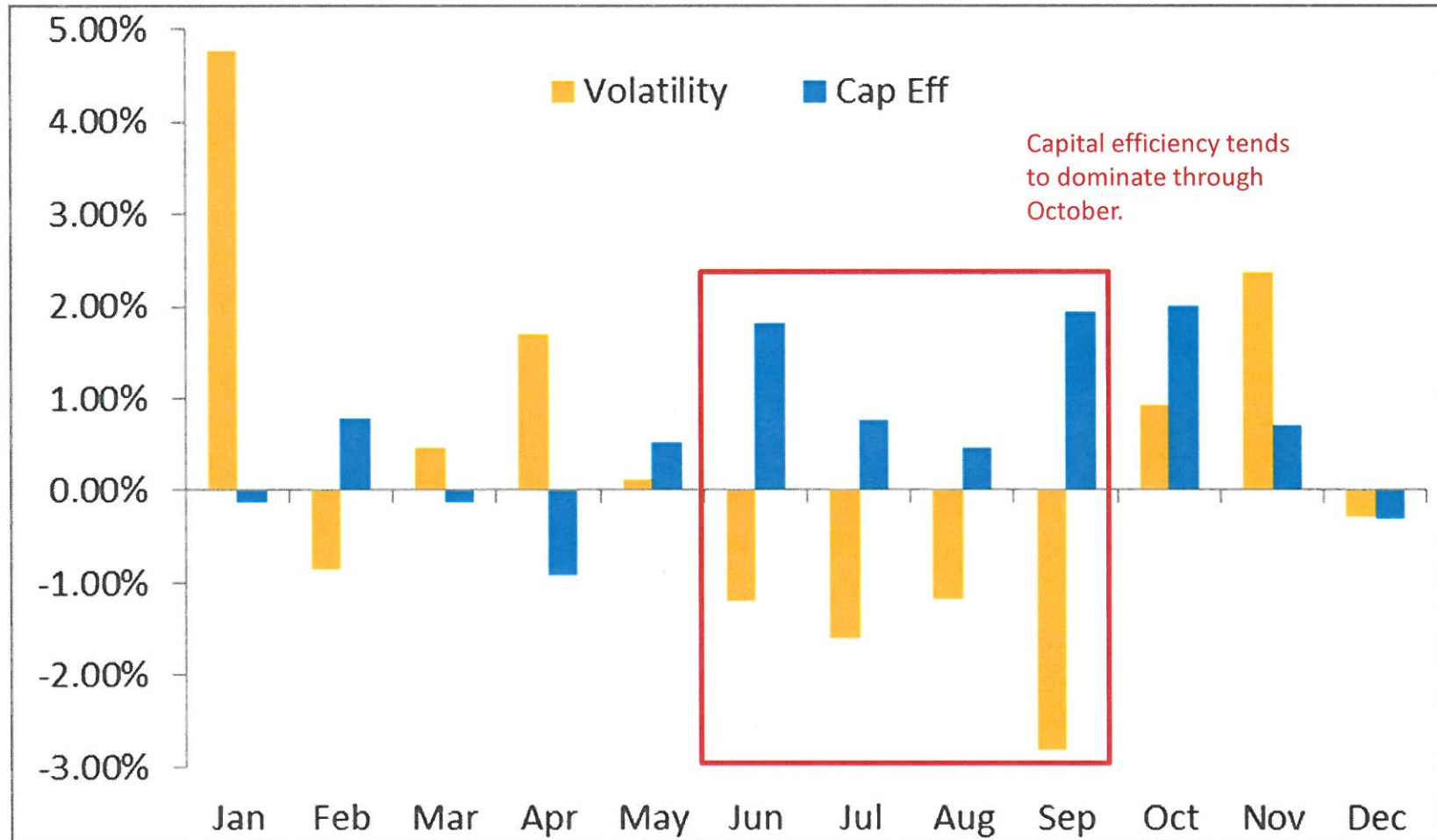


TOUGHEST PART OF THE YEAR FOR DISCRETIONARY ON BOTH AN ABSOLUTE AND RELATIVE BASIS

Average Monthly Relative Performance to SPX: Consumer Discretionary Since 1990



Risk (Volatility) Tends to Do Poorly in the Summer

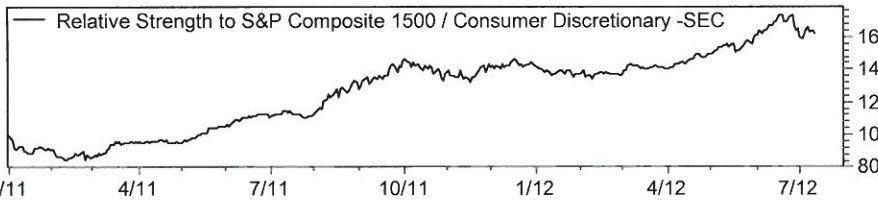


TOP QUINTILE OF CAPITAL EFFICIENCY AND "1" RANKED IN RENMAK MODEL

DLTR-US

Dollar Tree Inc.

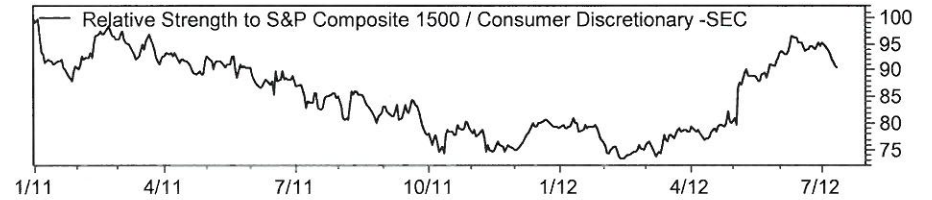
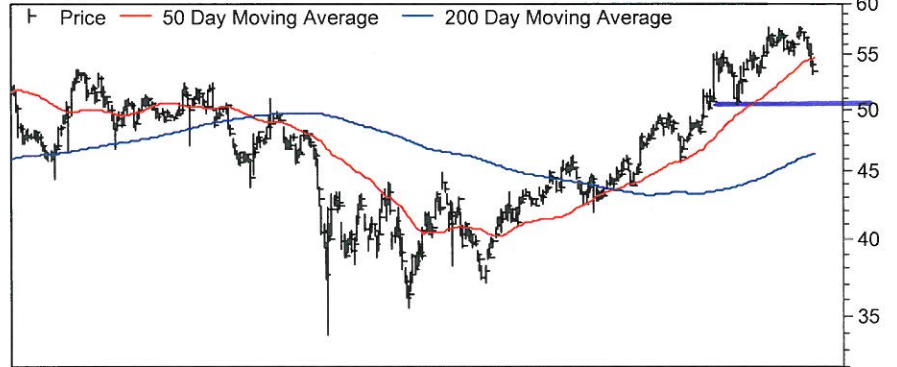
Multiline Retail



SNI-US

Scripps Networks Interactive Inc. CI A

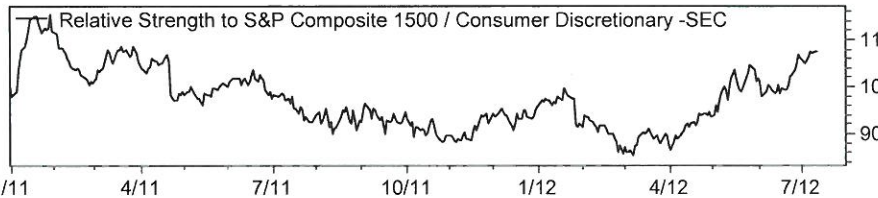
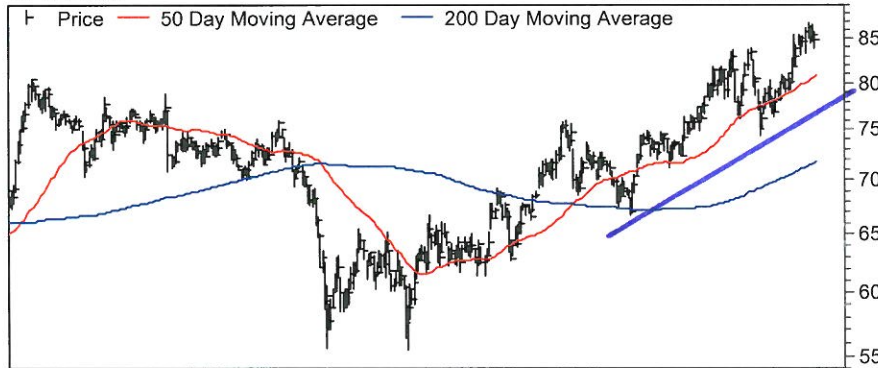
Media



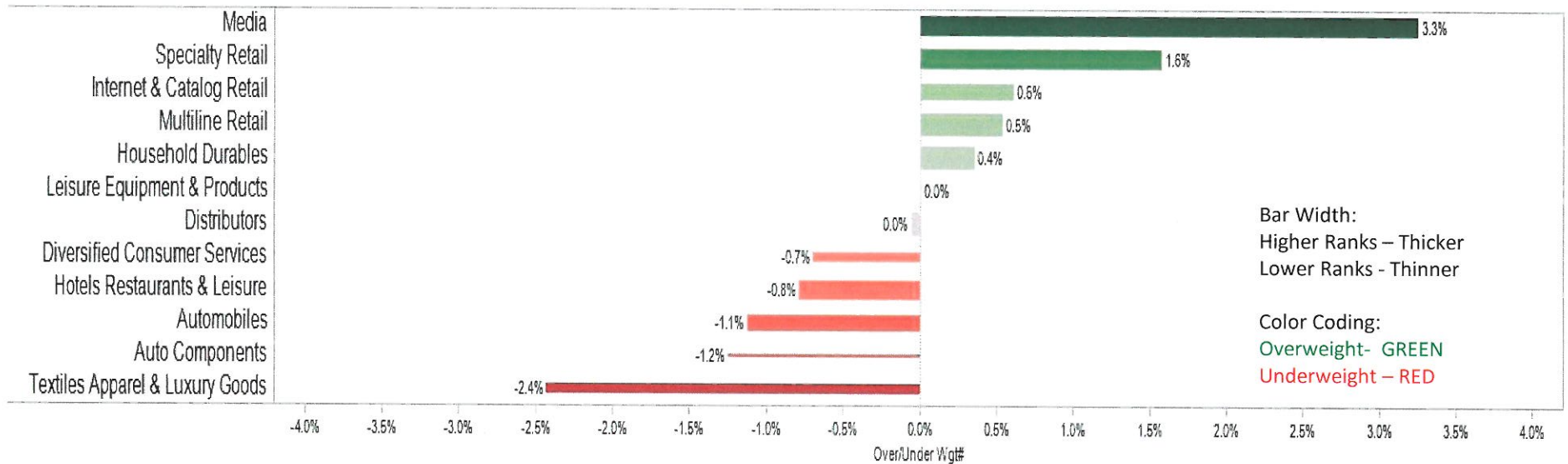
NVR-US

NVR Inc.

Household Durables

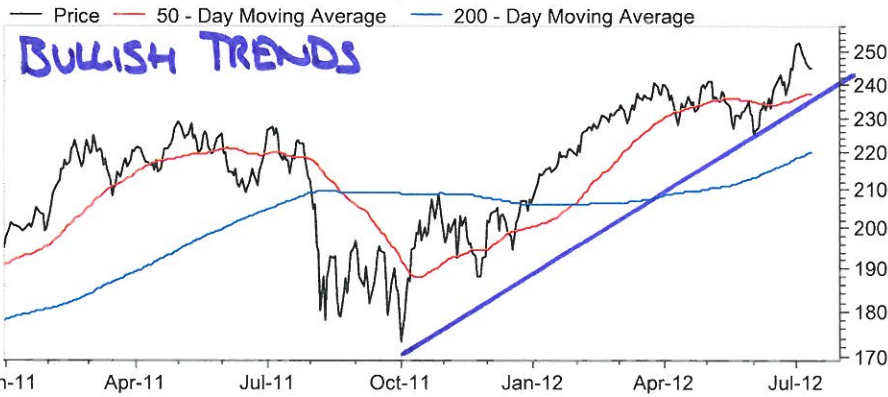


Consumer Discretionary Industries

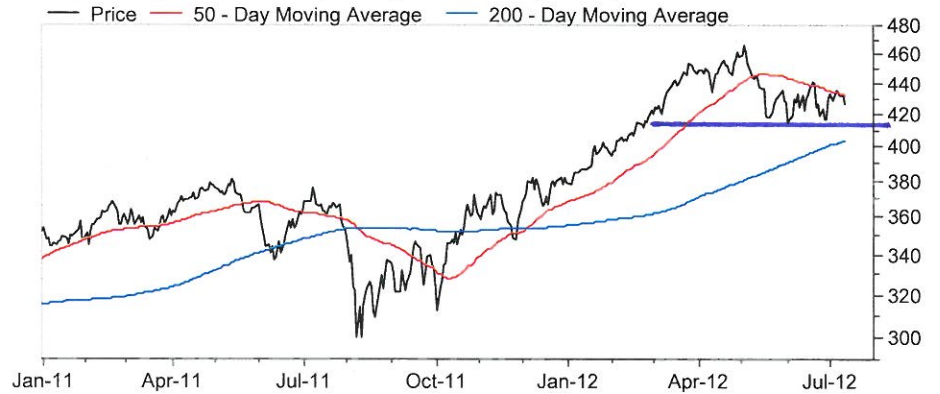


CONTINUED STRENGTH FROM MEDIA HAS MOVED IT TO THE TOP OF OUR RANKINGS, WHILE TEXTILES APPAREL & LUXURY GOODS HAS MISLIPPED TO OUR BIGGEST UNDERWEIGHT

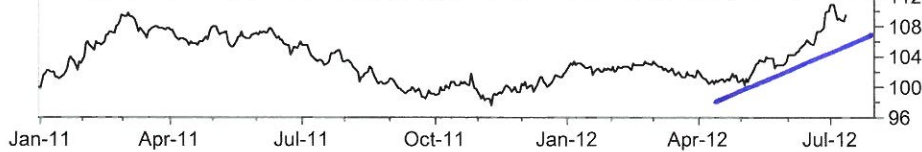
S&P Composite 1500 / Media -IND (SP403)



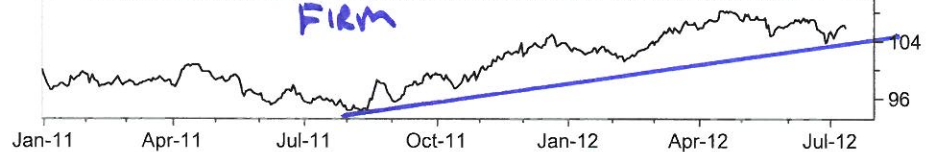
S&P Composite 1500 / Specialty Retail -IND (SP459)



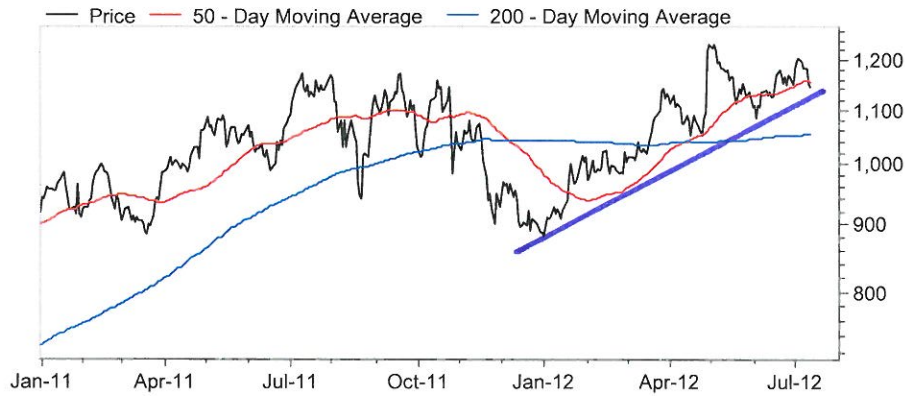
Relative Strength to S&P Composite 1500 / Consumer Discretionary -SEC



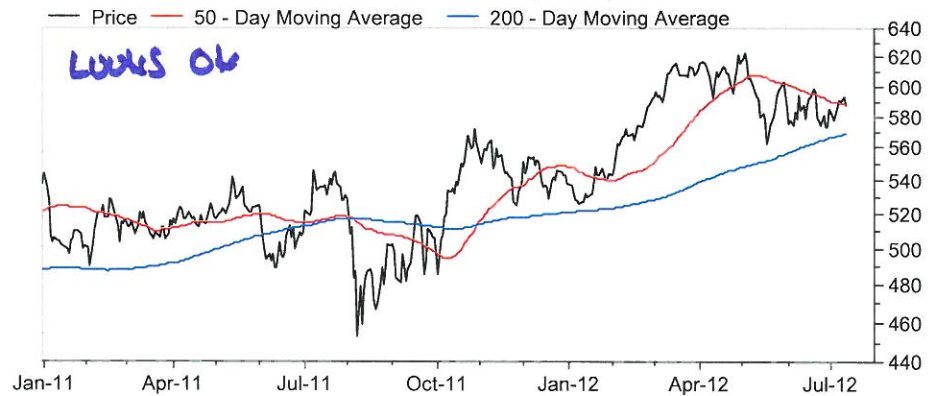
Relative Strength to S&P Composite 1500 / Consumer Discretionary -SEC



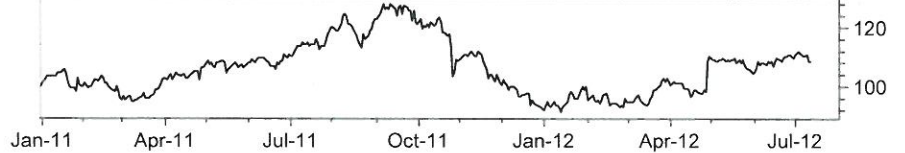
S&P Composite 1500 / Internet & Catalog Retail -IND (SP435)



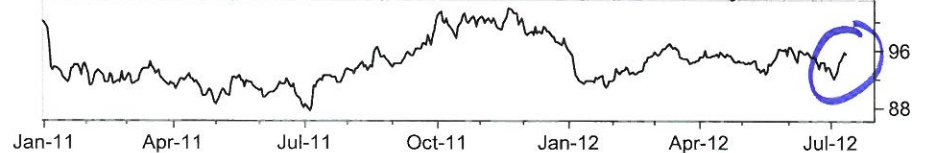
S&P Composite 1500 / Multiline Retail -IND (SP447)



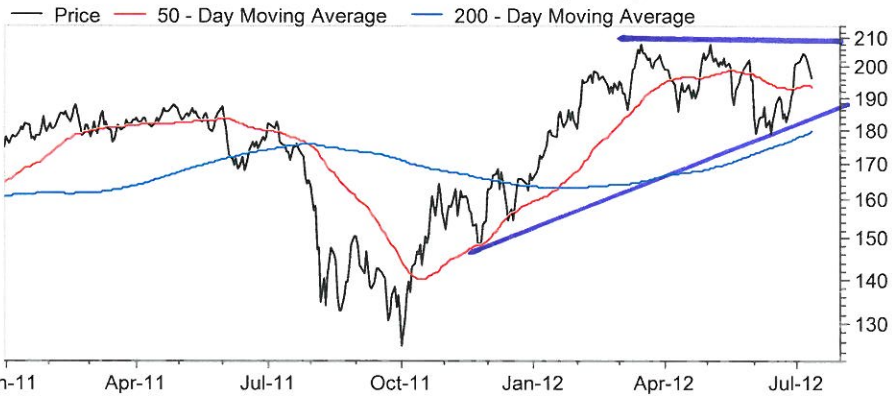
Relative Strength to S&P Composite 1500 / Consumer Discretionary -SEC



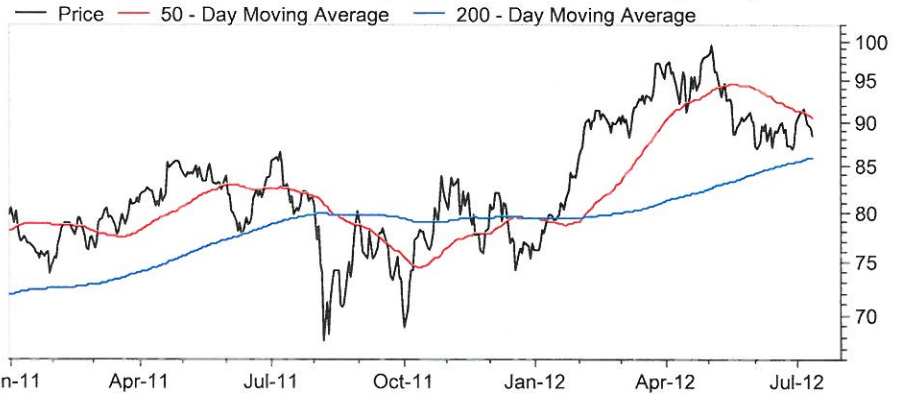
Relative Strength to S&P Composite 1500 / Consumer Discretionary -SEC



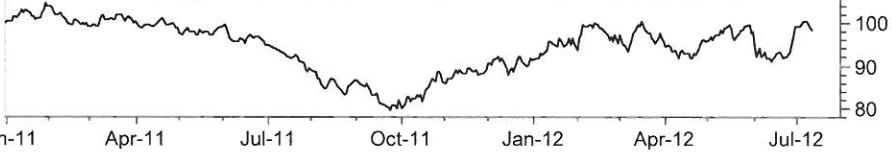
S&P Composite 1500 / Household Durables -IND (SP922)



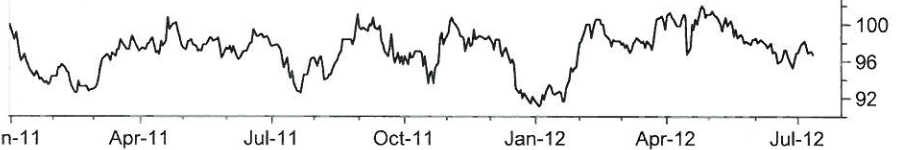
S&P Composite 1500 / Leisure Equipment & Products -IND (SP347)



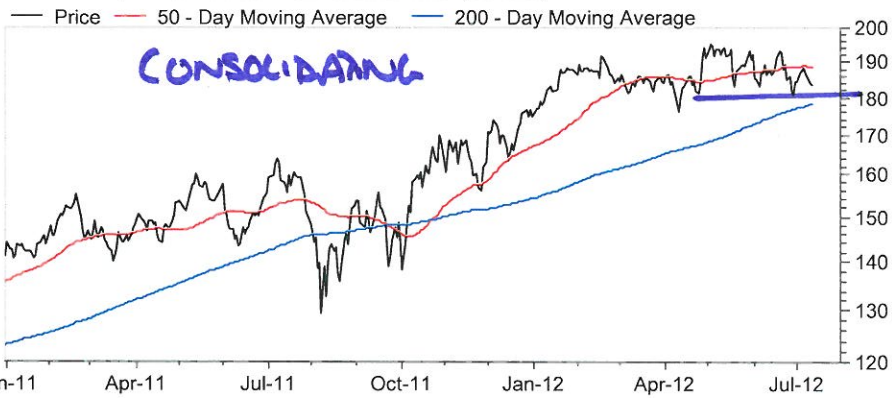
Relative Strength to S&P Composite 1500 / Consumer Discretionary -SEC



Relative Strength to S&P Composite 1500 / Consumer Discretionary -SEC



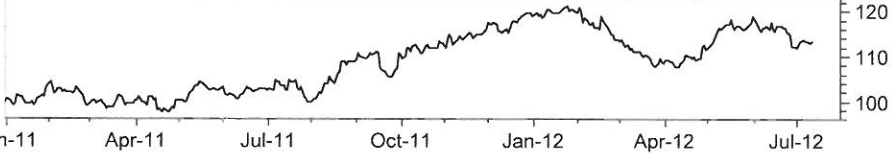
S&P Composite 1500 / Distributors -IND (SP427)



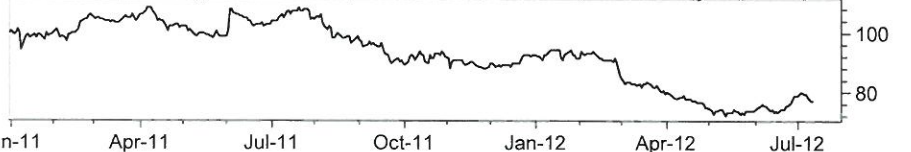
S&P Composite 1500 / Diversified Consumer Services -IND (SPF37)



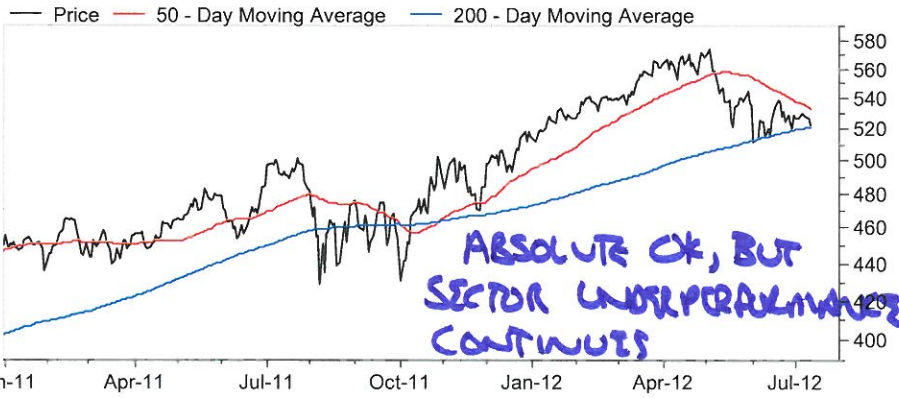
Relative Strength to S&P Composite 1500 / Consumer Discretionary -SEC



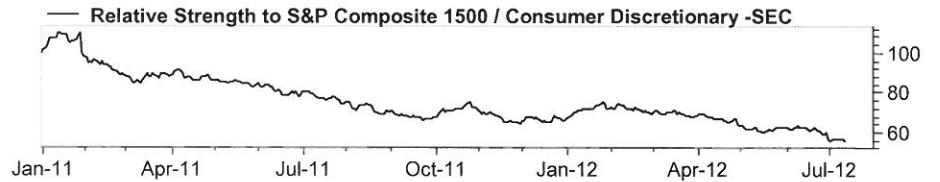
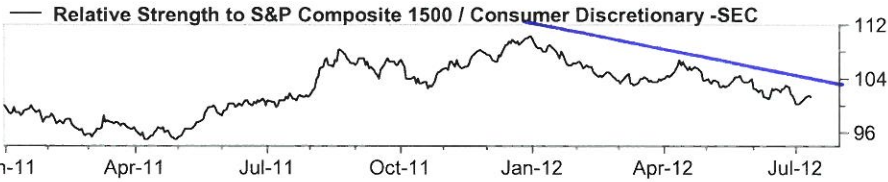
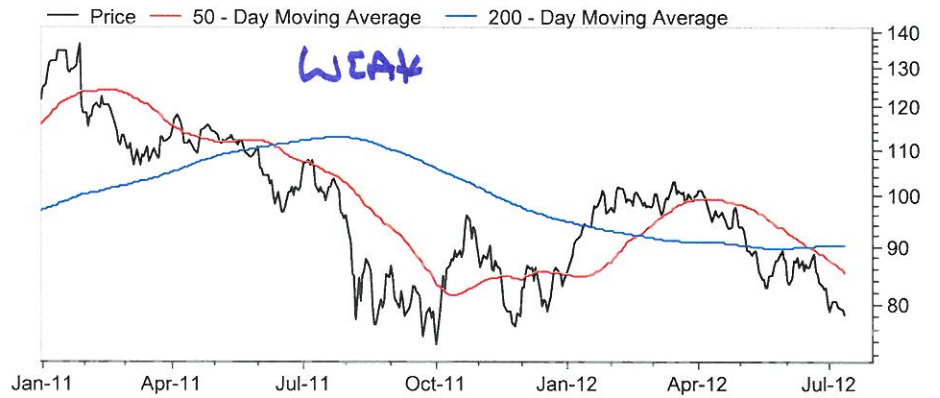
Relative Strength to S&P Composite 1500 / Consumer Discretionary -SEC



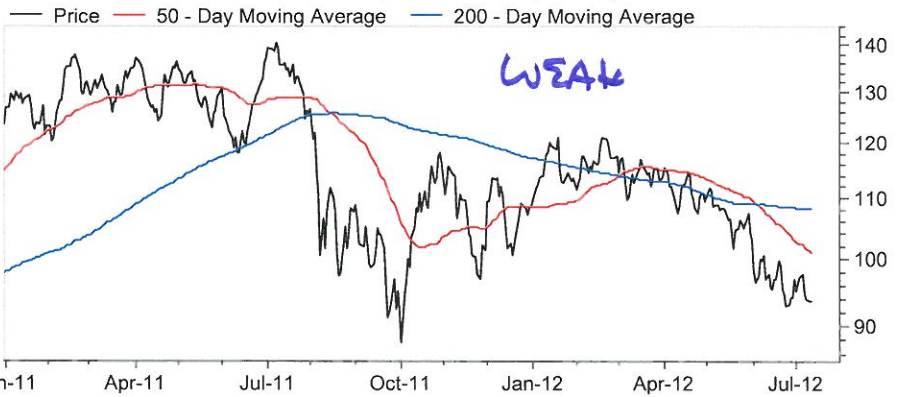
S&P Composite 1500 / Hotels Restaurants & Leisure -IND (SP379)



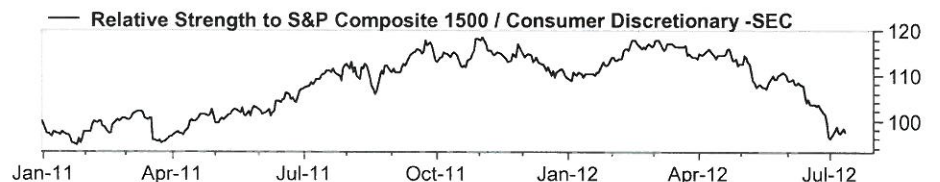
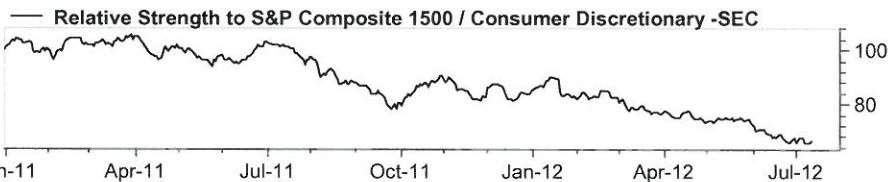
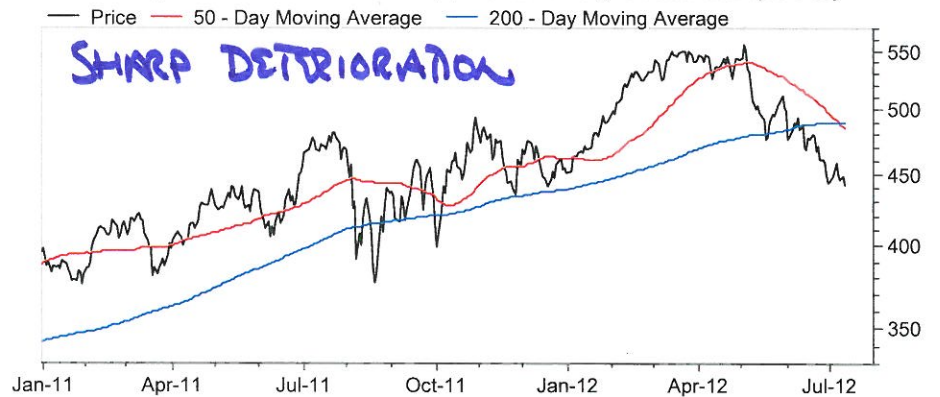
S&P Composite 1500 / Automobiles -IND (SP307)



S&P Composite 1500 / Auto Components -IND (SP913)

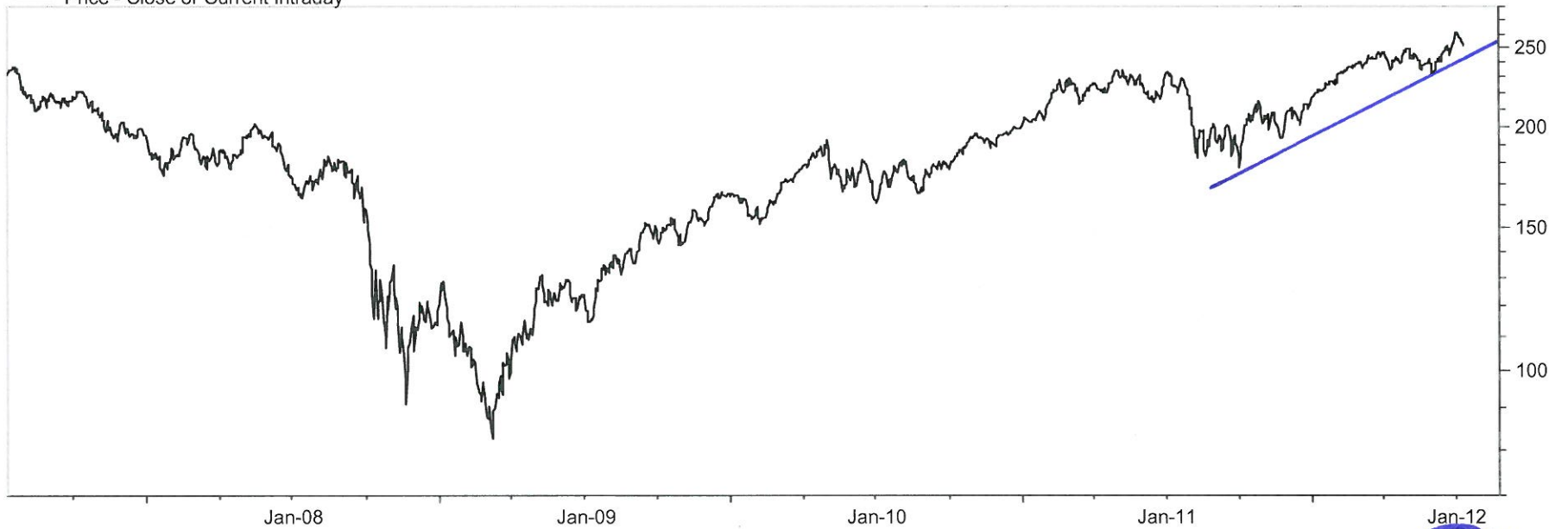


S&P Composite 1500 / Textiles & Apparel & Luxury Goods -IND (SP359)



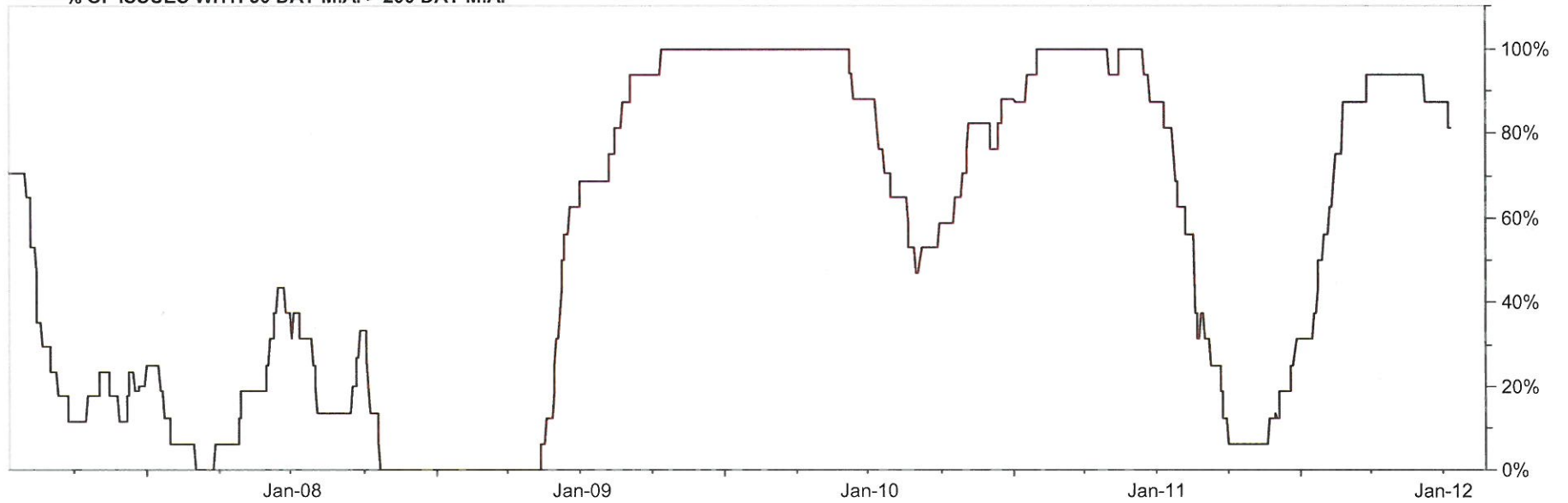
S&P 500 / Media -IND (SP401)

— Price - Close or Current Intraday



7/11/2012 = 81.25%

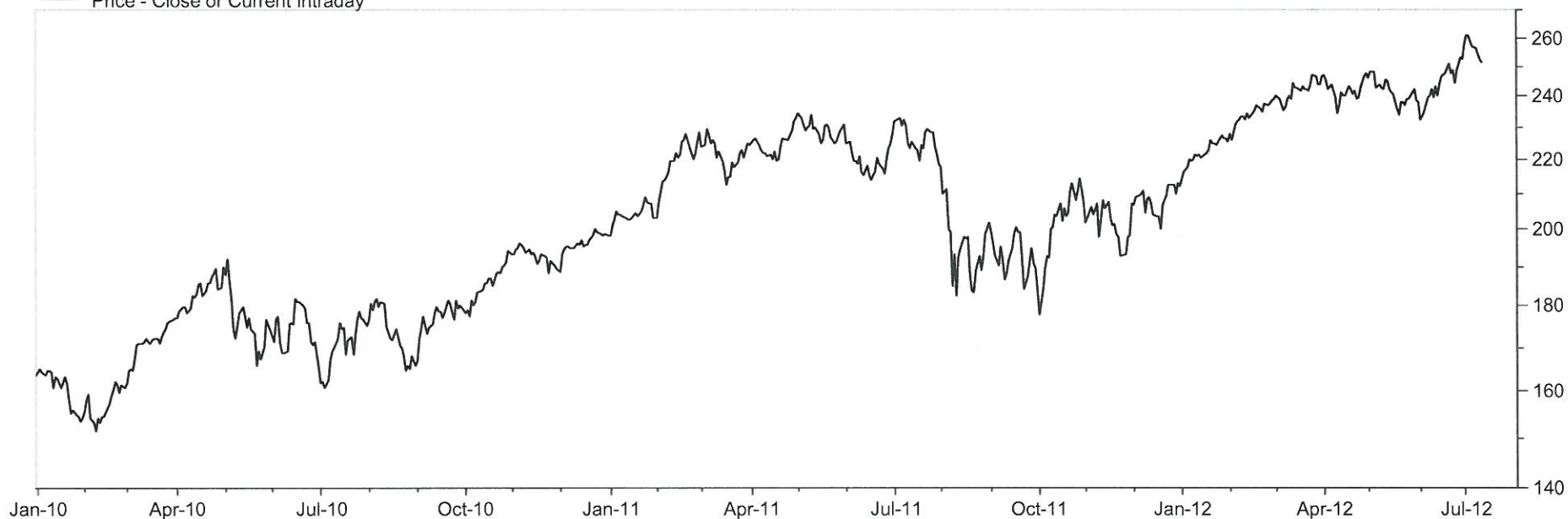
— % OF ISSUES WITH 50 DAY M.A. > 200 DAY M.A.



NEW HIGH IN PRICE CONFIRMED BY BREADTH

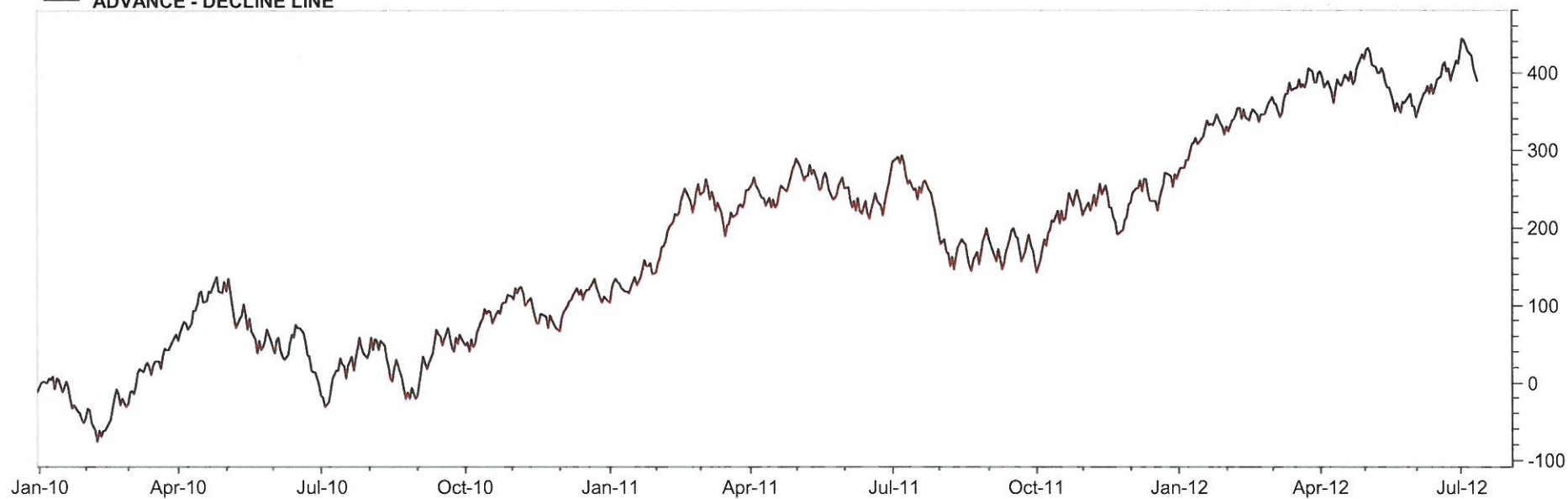
S&P 500 / Media -IND (SP401)

— Price - Close or Current Intraday



7/11/2012

— ADVANCE - DECLINE LINE

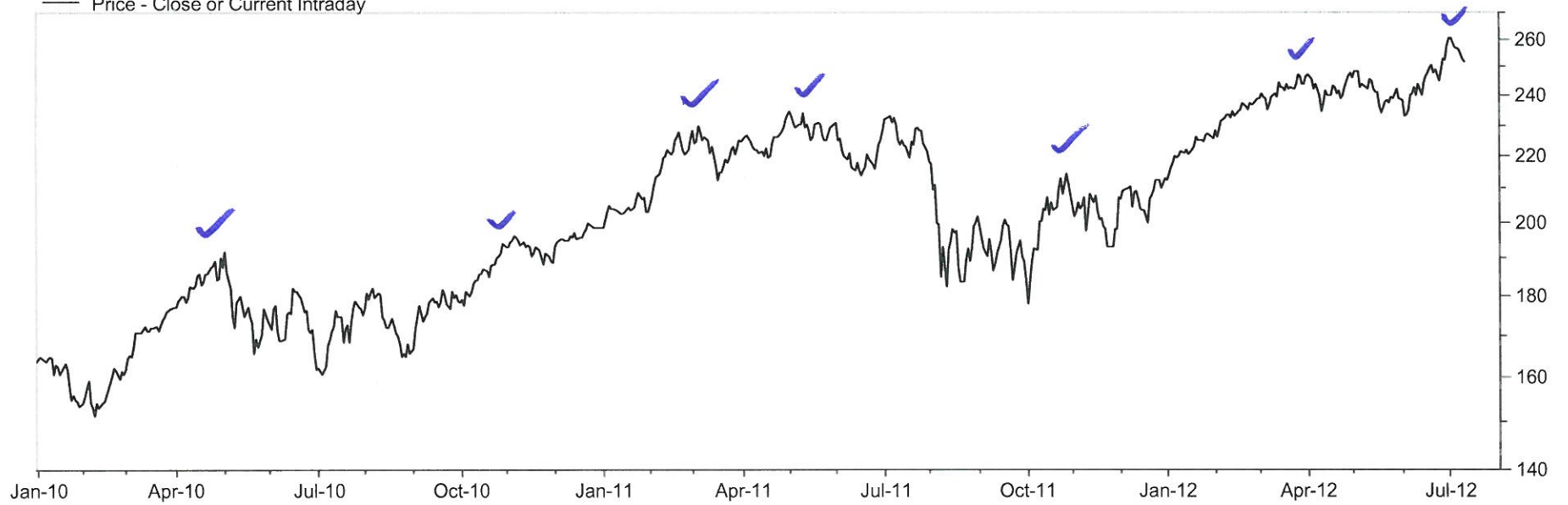


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OVERBOUGHT CONDITION BEING WORKED OFF

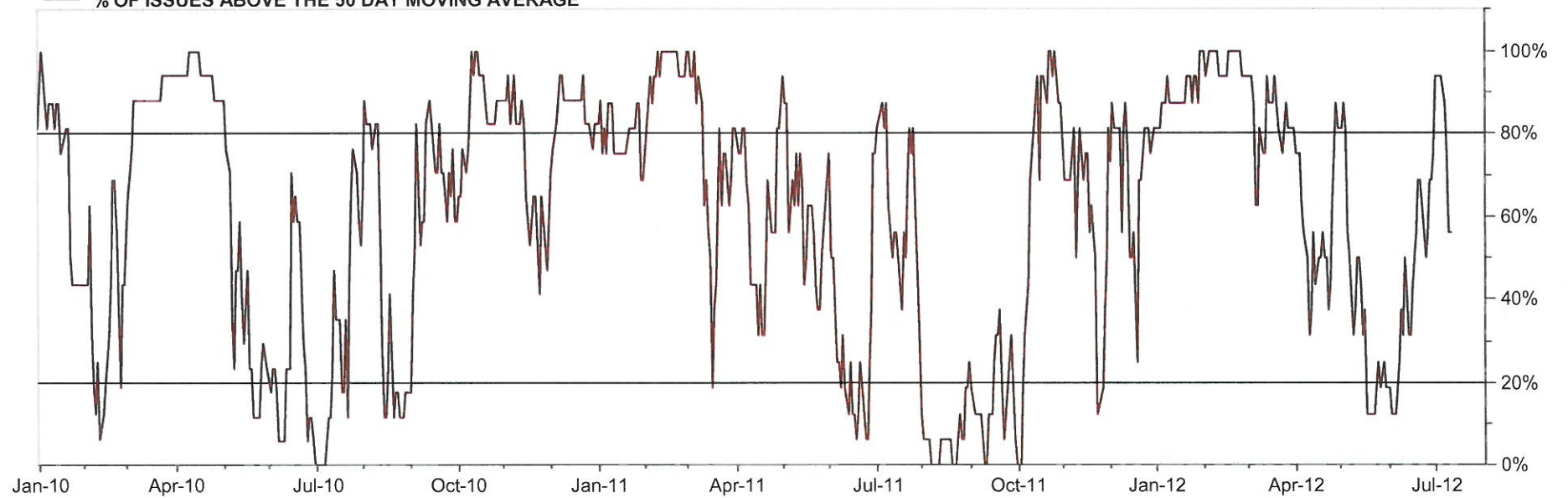
S&P 500 / Media -IND (SP401)

— Price - Close or Current Intraday



7/11/2012 = 56.25%

— % OF ISSUES ABOVE THE 50 DAY MOVING AVERAGE

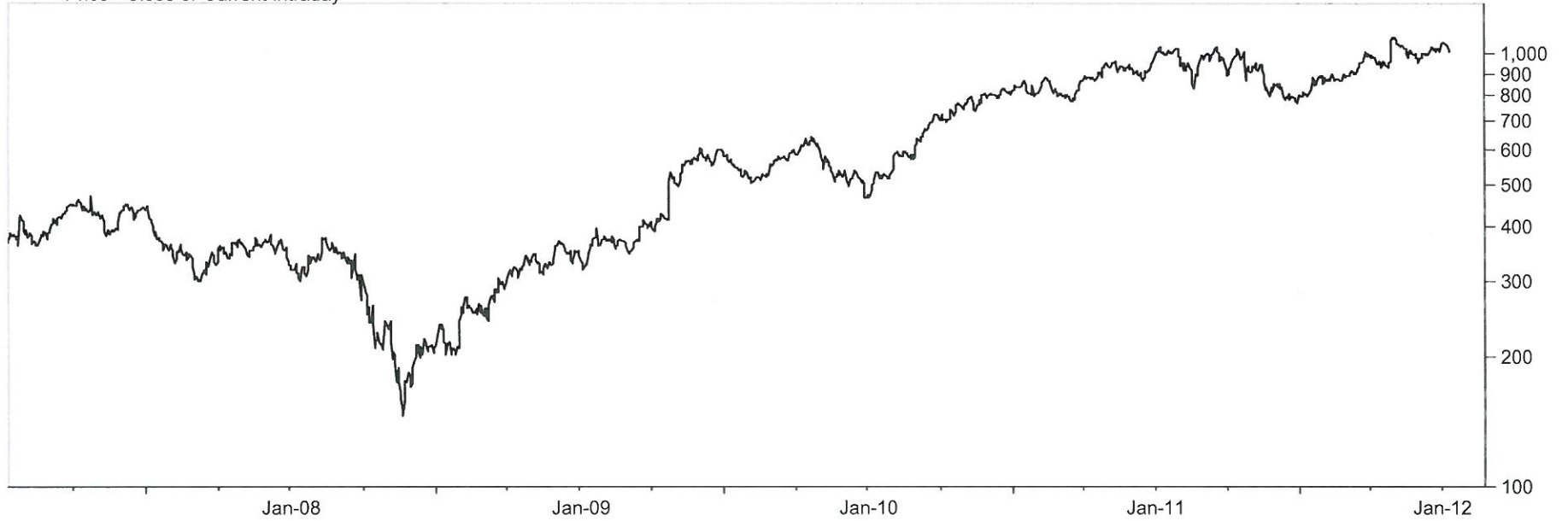


Renaissance Macro Research - Technical Analysis

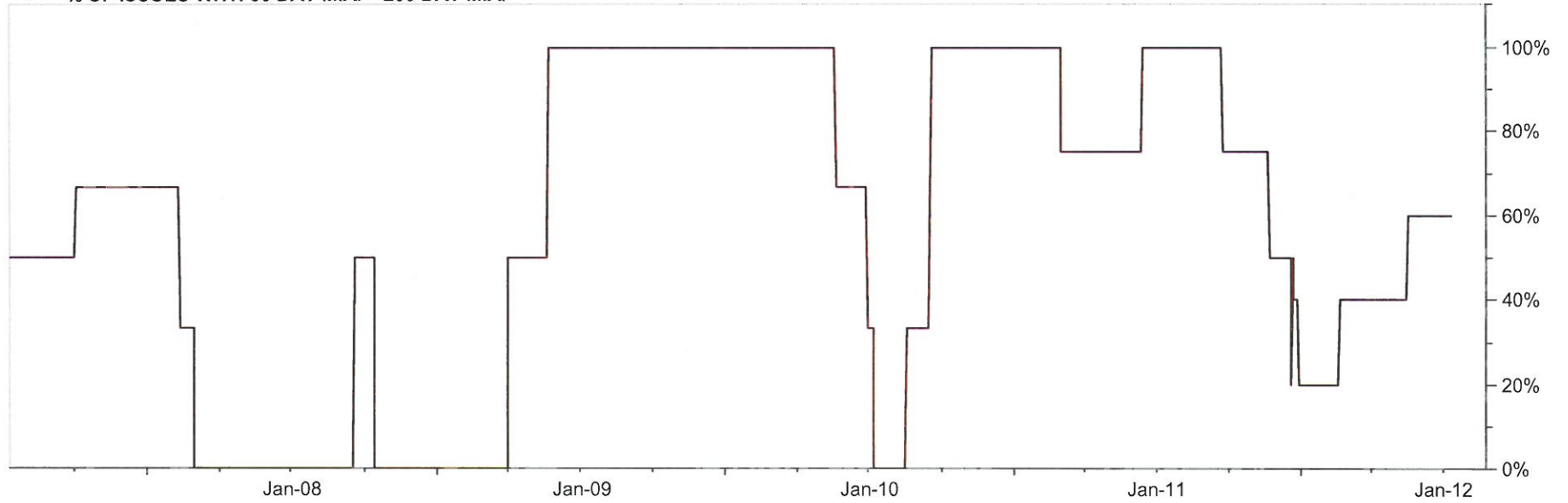
PRICE FIRMER THAN TRENDS

S&P 500 / Internet & Catalog Retail -IND (SP433)

— Price - Close or Current Intraday



— % OF ISSUES WITH 50 DAY M.A. > 200 DAY M.A.



Renaissance Macro Research - Technical Analysis

OVERBOUGHT CONDITION BEING WORKED OFF

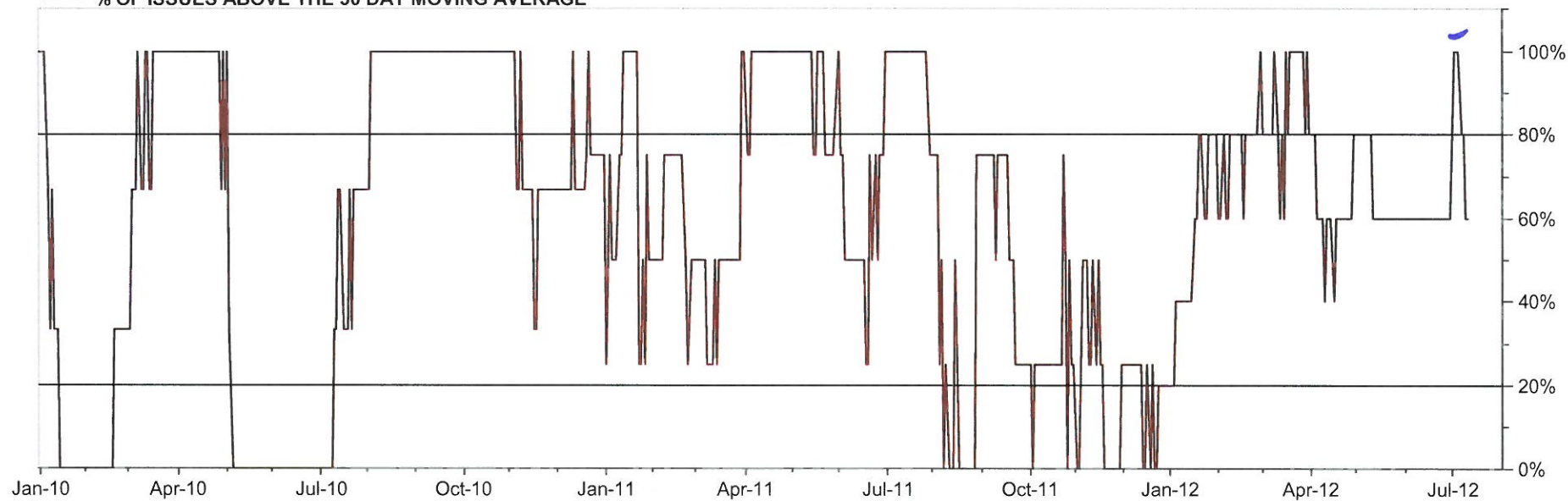
S&P 500 / Internet & Catalog Retail -IND (SP433)

— Price - Close or Current Intraday



7/11/2012 = 60.00%

— % OF ISSUES ABOVE THE 50 DAY MOVING AVERAGE

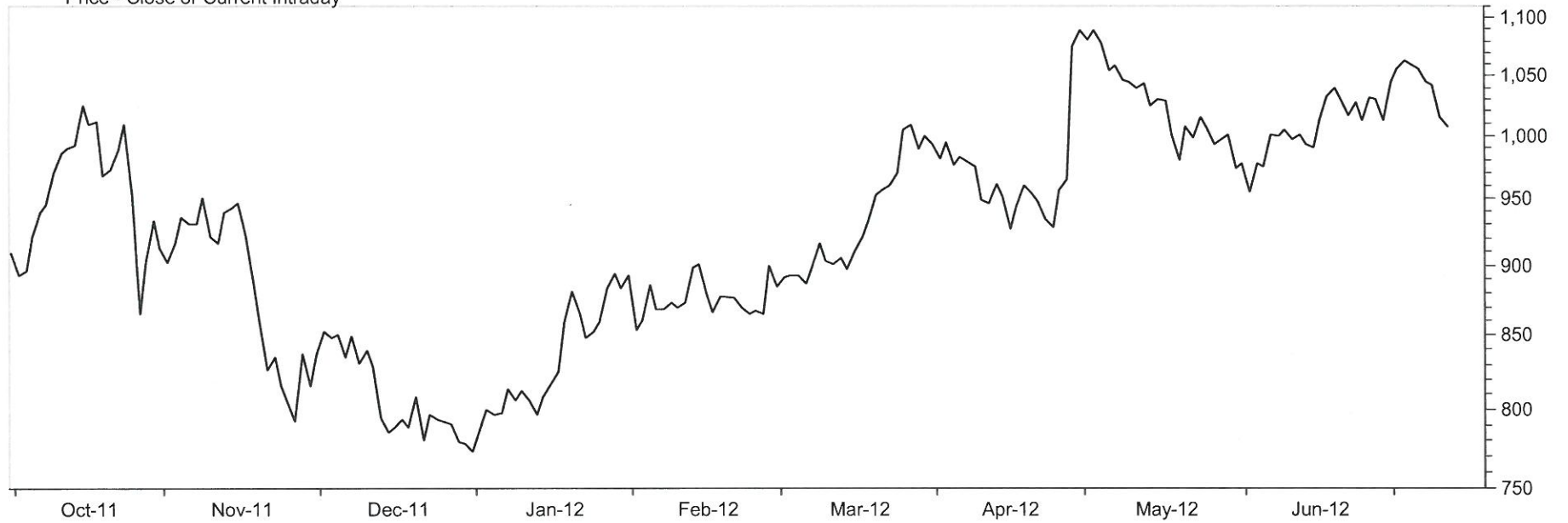


Renaissance Macro Research - Technical Analysis

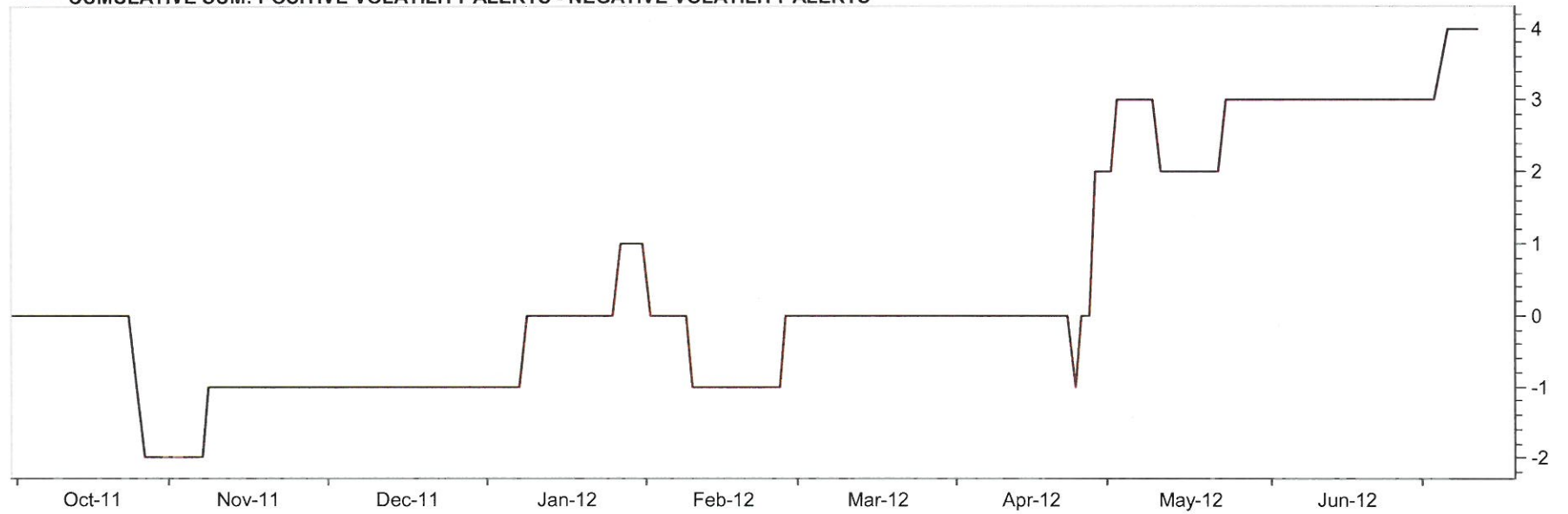
POSITIVE VOLATILITY ALERTS HEALTHY

S&P 500 / Internet & Catalog Retail -IND (SP433)

— Price - Close or Current Intraday



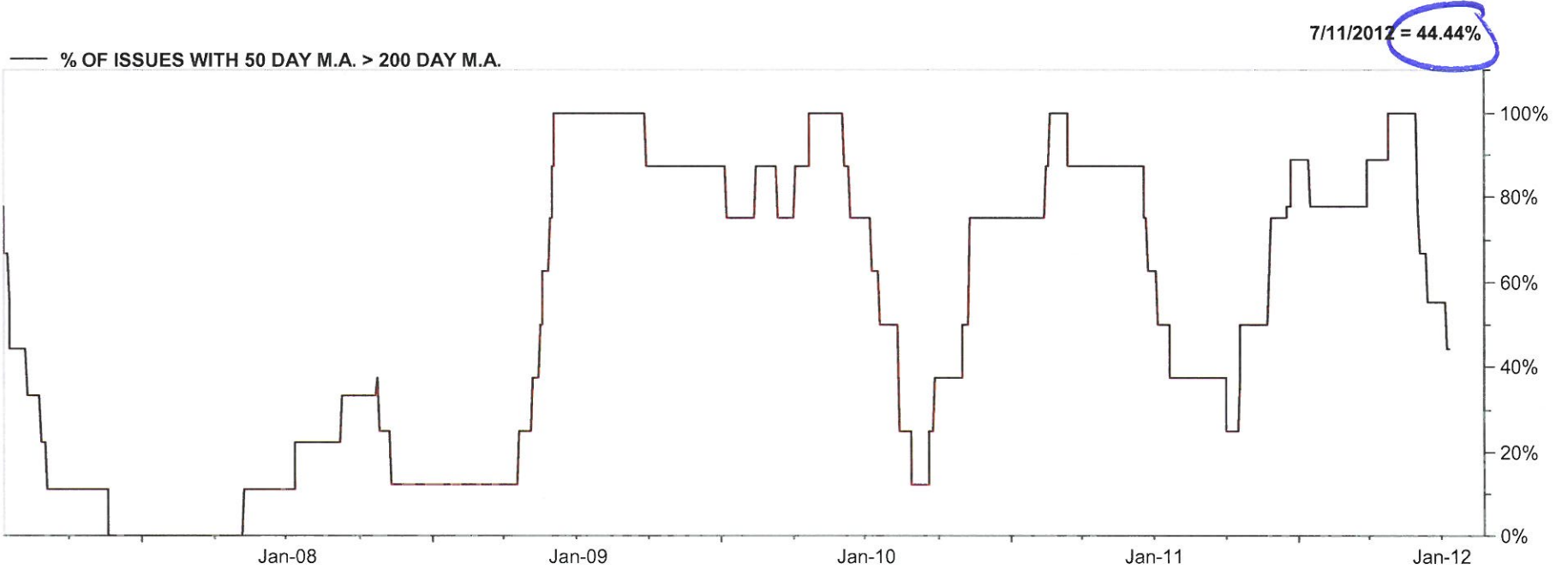
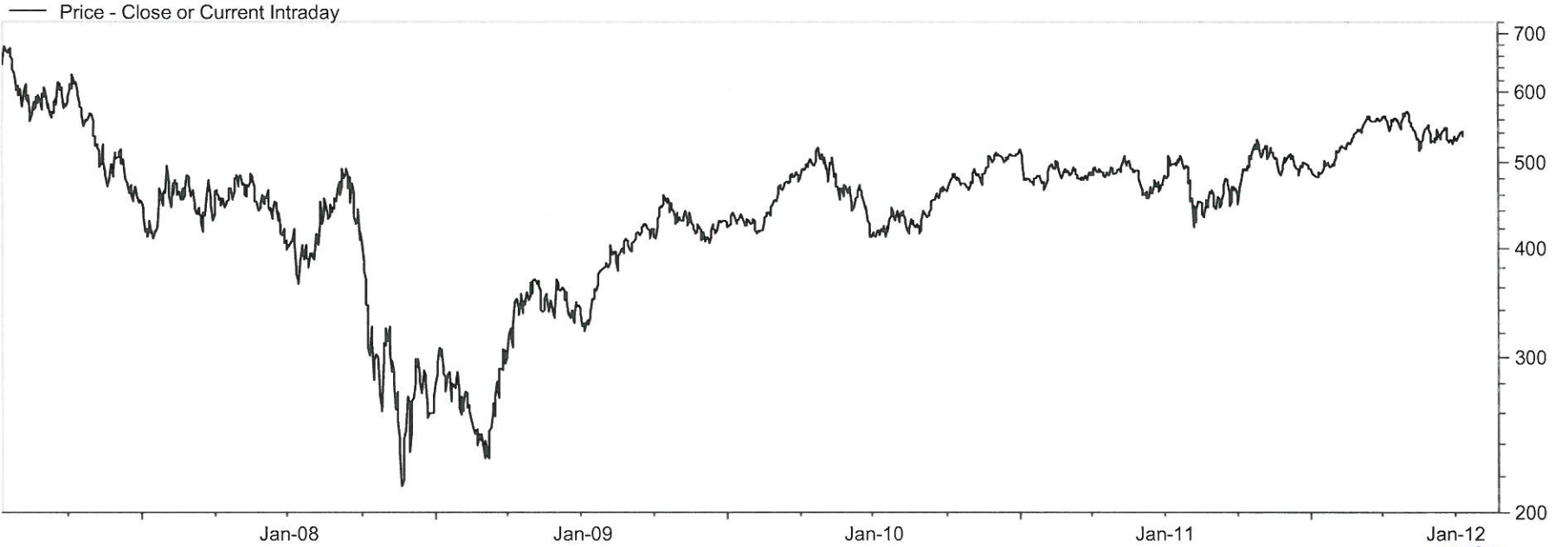
— CUMULATIVE SUM: POSITIVE VOLATILITY ALERTS - NEGATIVE VOLATILITY ALERTS



Renaissance Macro Research - Technical Analysis

TRENDS DETRIORATING...

S&P 500 / Multiline Retail -IND (SP445)

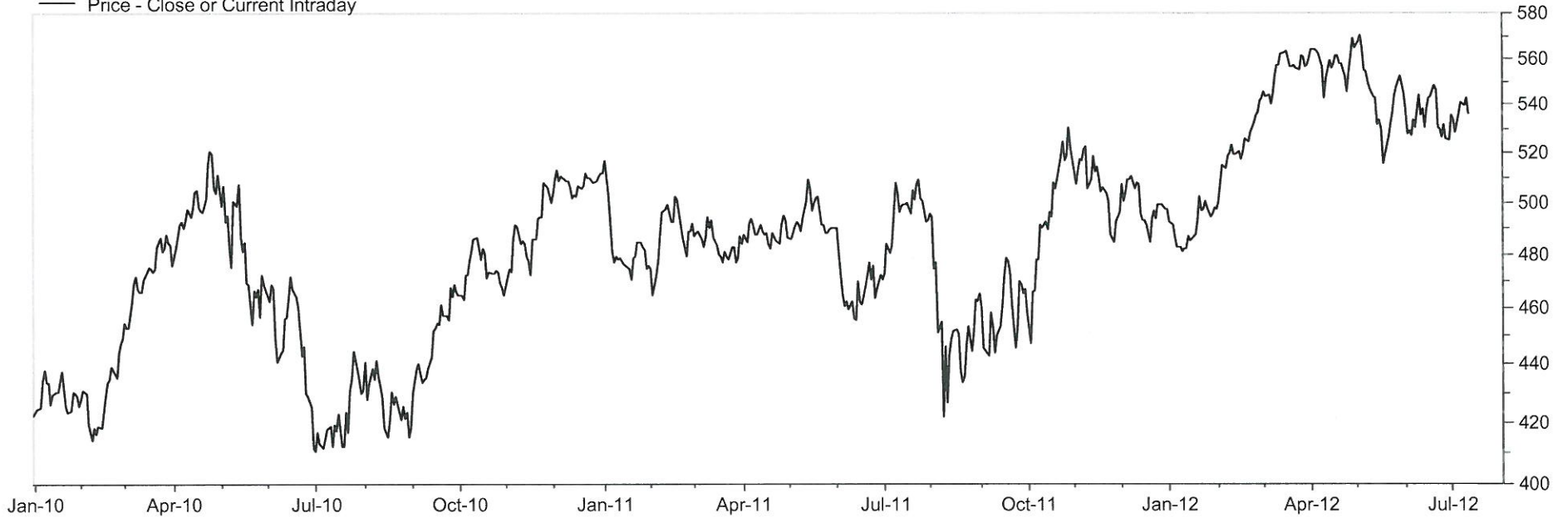


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... BUT IMPROVEMENT IN BREADTH BULLISH DEVELOPMENT

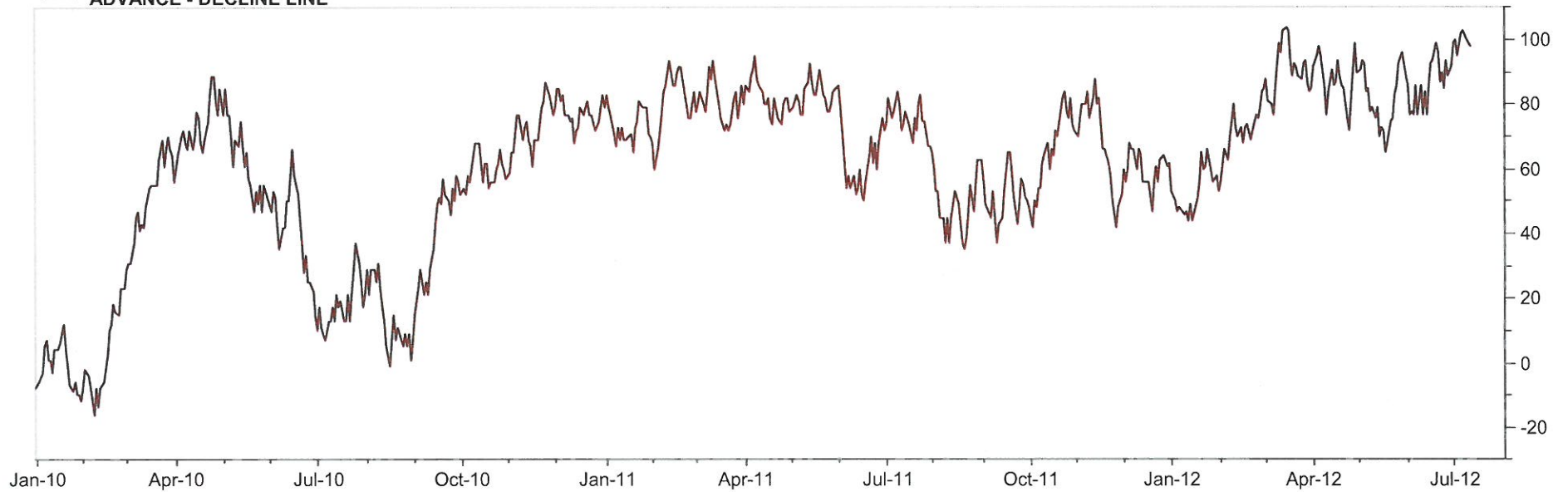
S&P 500 / Multiline Retail -IND (SP445)

— Price - Close or Current Intraday



7/11/2012

— ADVANCE - DECLINE LINE

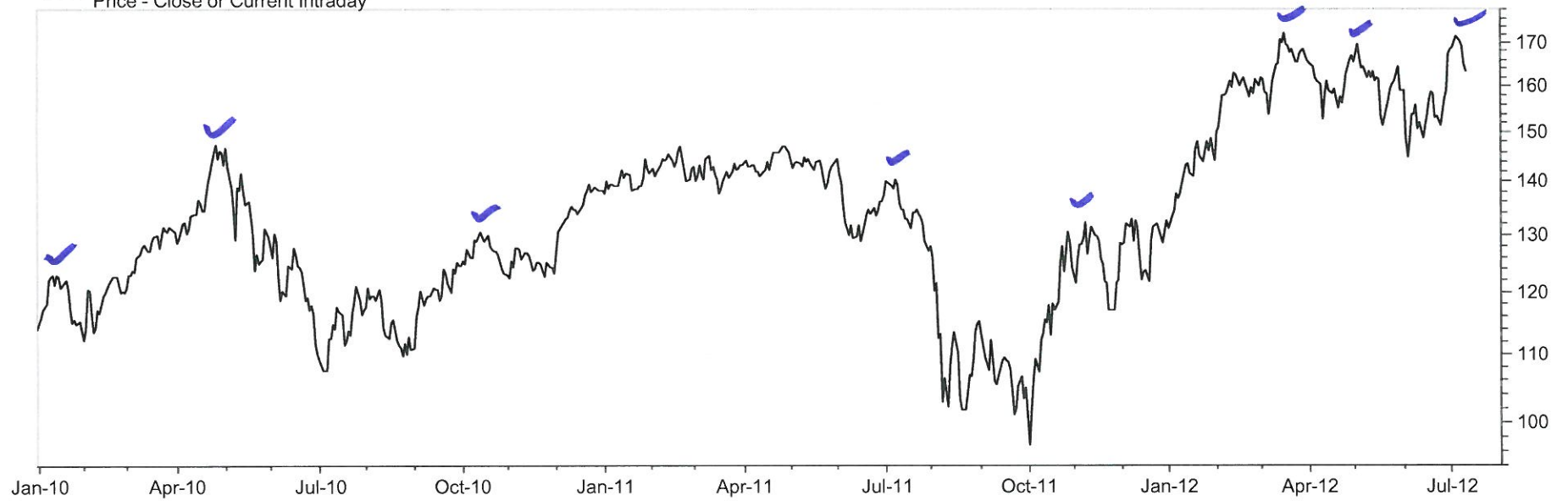


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CONSOLIDATING FOLLOWING OVERBOUGHT CONDITION

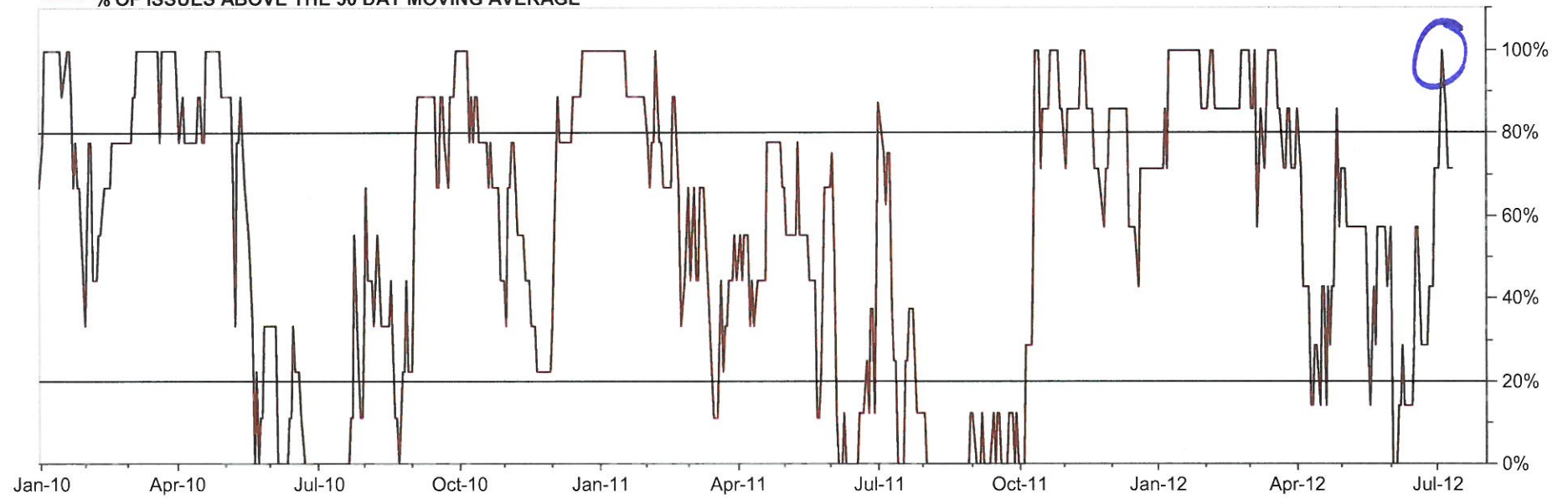
S&P 500 / Household Durables -IND (SPZ21)

— Price - Close or Current Intraday



7/11/2012 = 71.43%

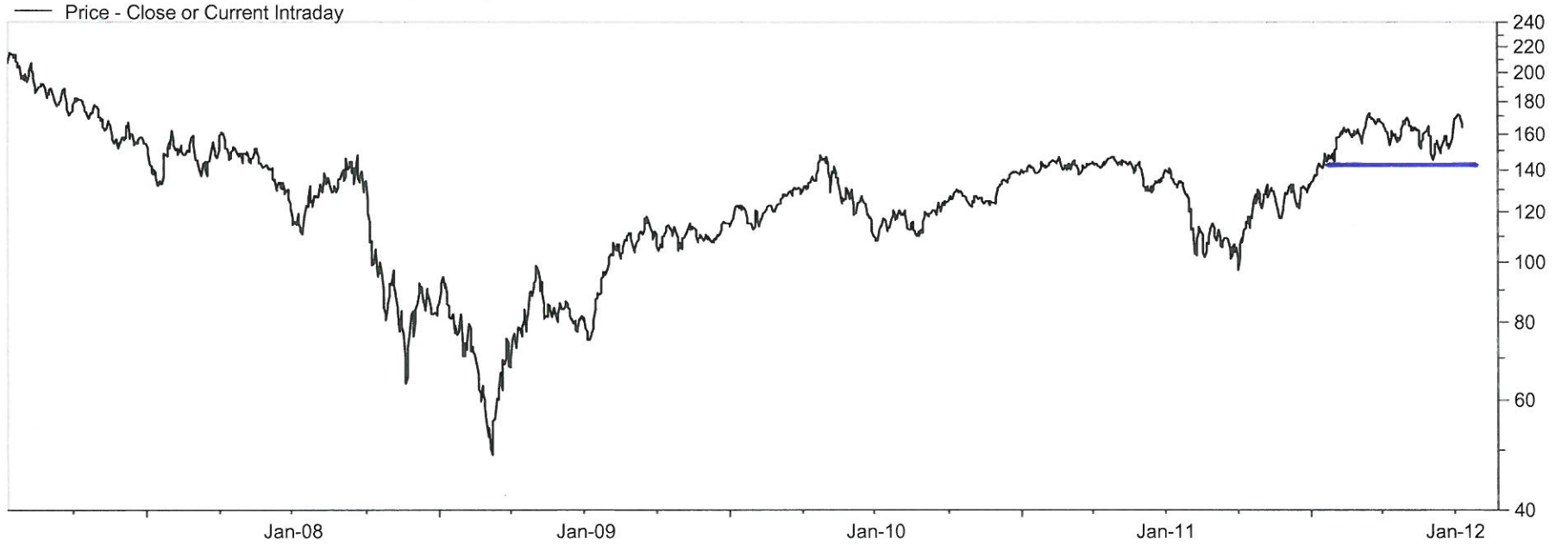
— % OF ISSUES ABOVE THE 50 DAY MOVING AVERAGE



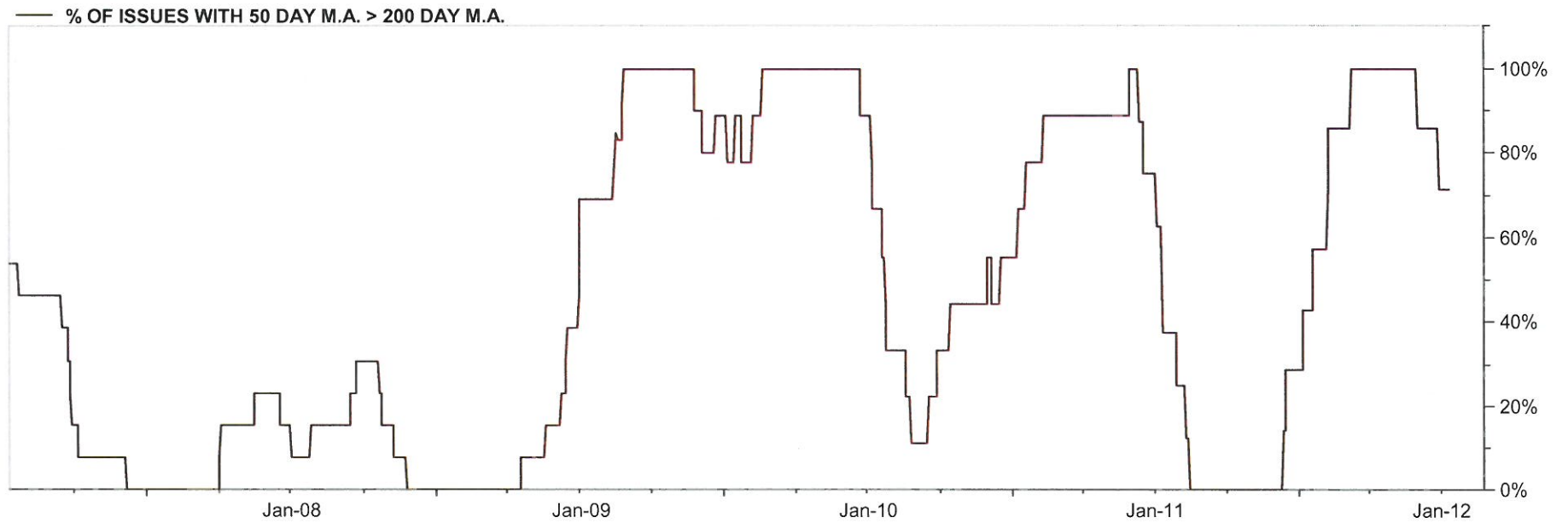
Renaissance Macro Research - Technical Analysis

MODEST DETERIORATION

S&P 500 / Household Durables -IND (SPZ21)



7/11/2012 = 71.43%

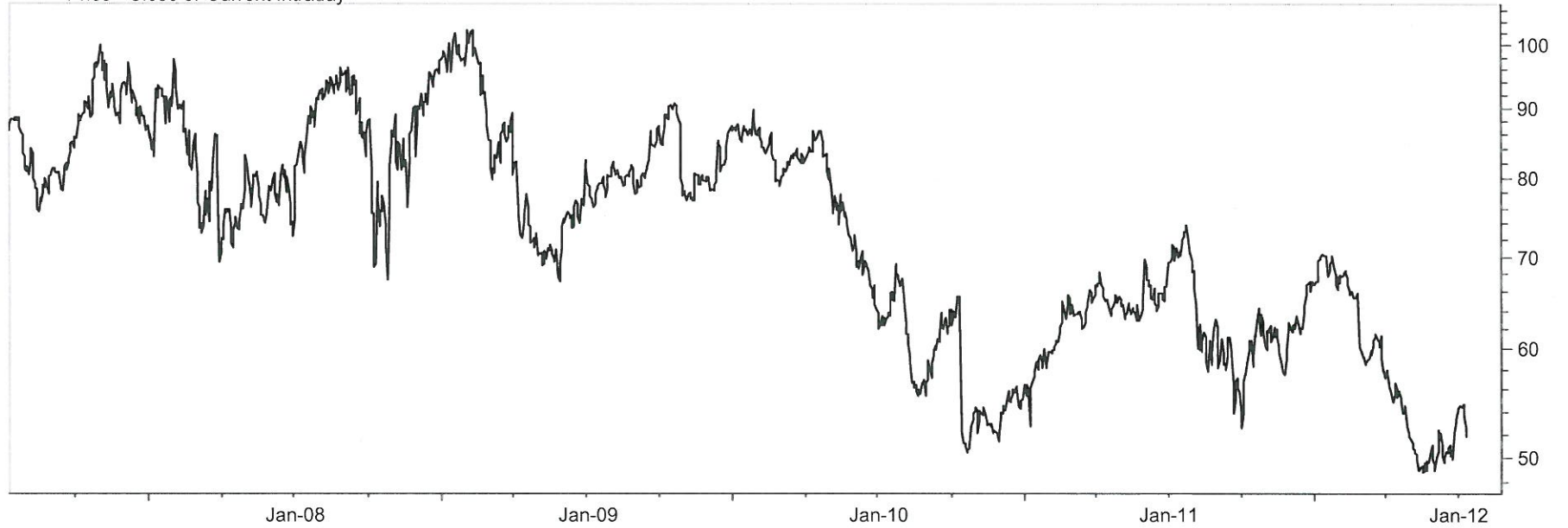


Renaissance Macro Research - Technical Analysis

TRENDS UGLY...

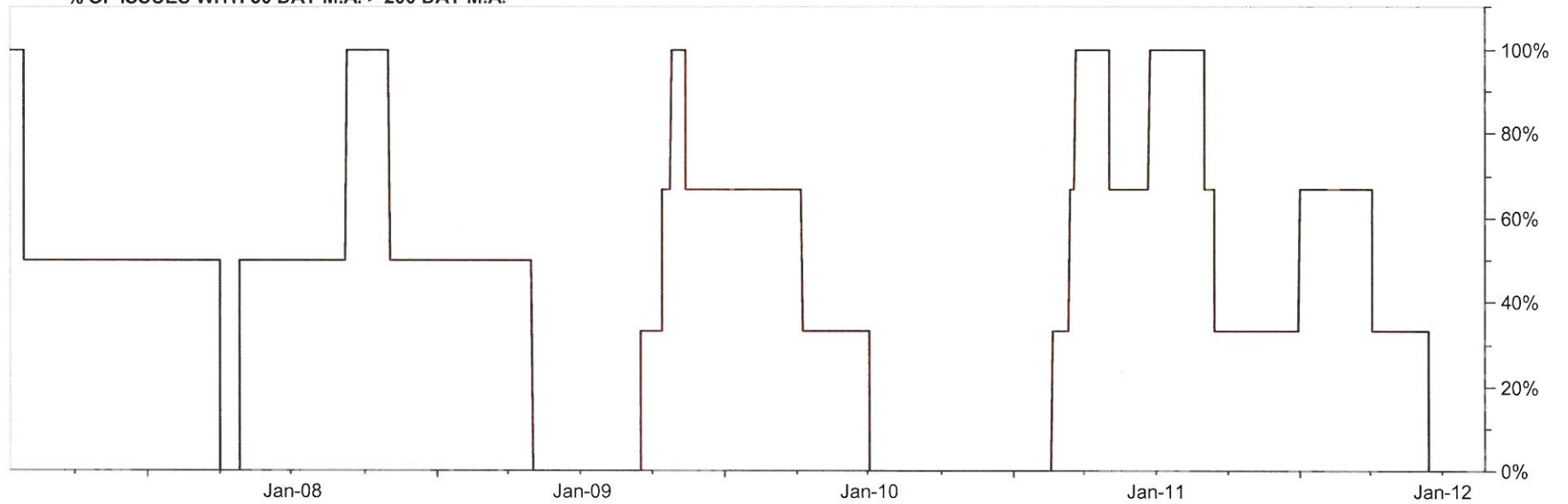
S&P 500 / Diversified Consumer Services -IND (SPF07)

— Price - Close or Current Intraday



7/11/2012 = 0.00%

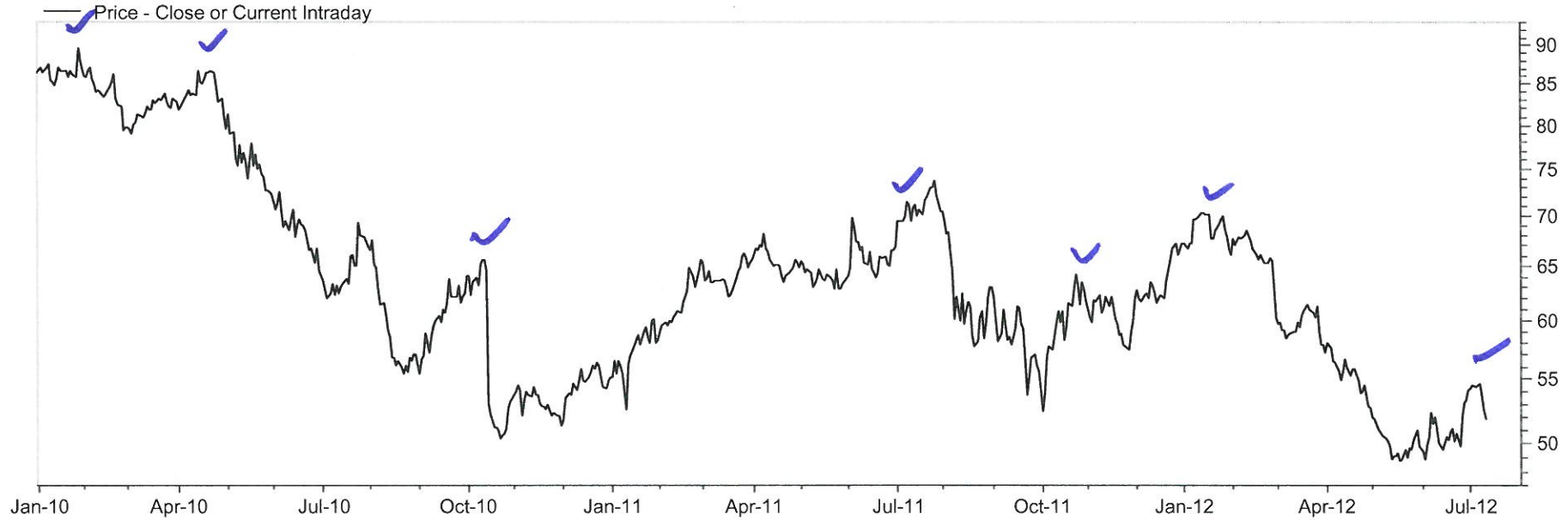
— % OF ISSUES WITH 50 DAY M.A. > 200 DAY M.A.



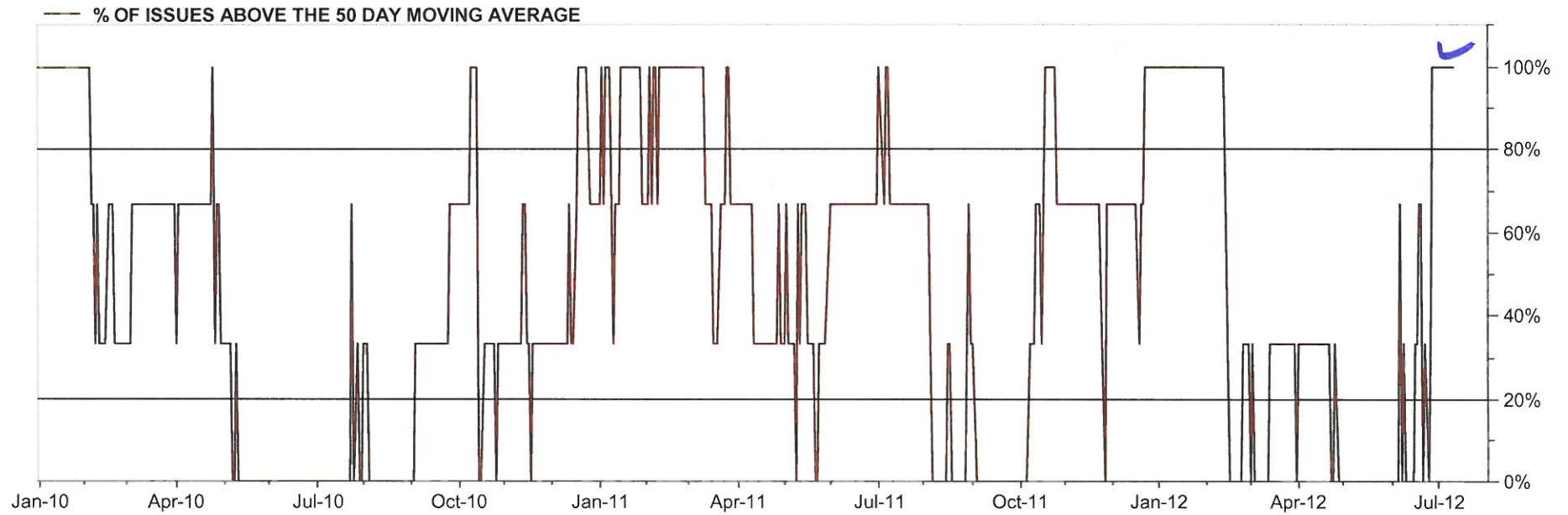
Renaissance Macro Research - Technical Analysis

... AND OUBROUGHT WITHIN DOWNTRENDS

S&P 500 / Diversified Consumer Services -IND (SPF07)



7/11/2012 = 100.00%

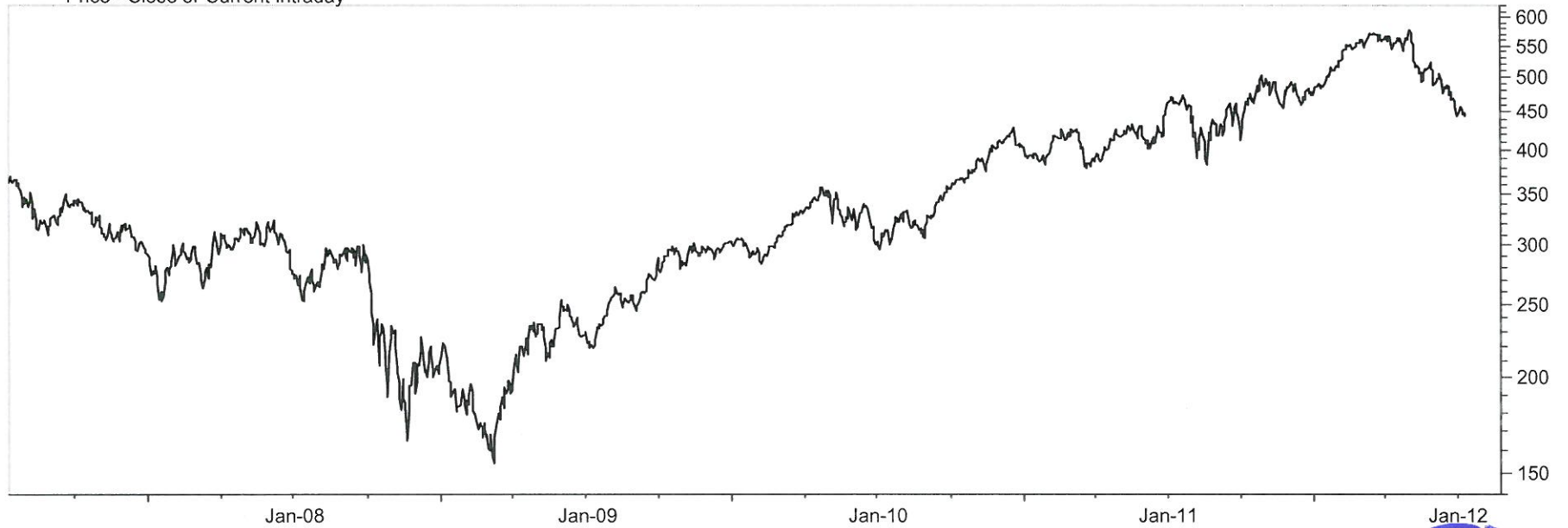


Renaissance Macro Research - Technical Analysis

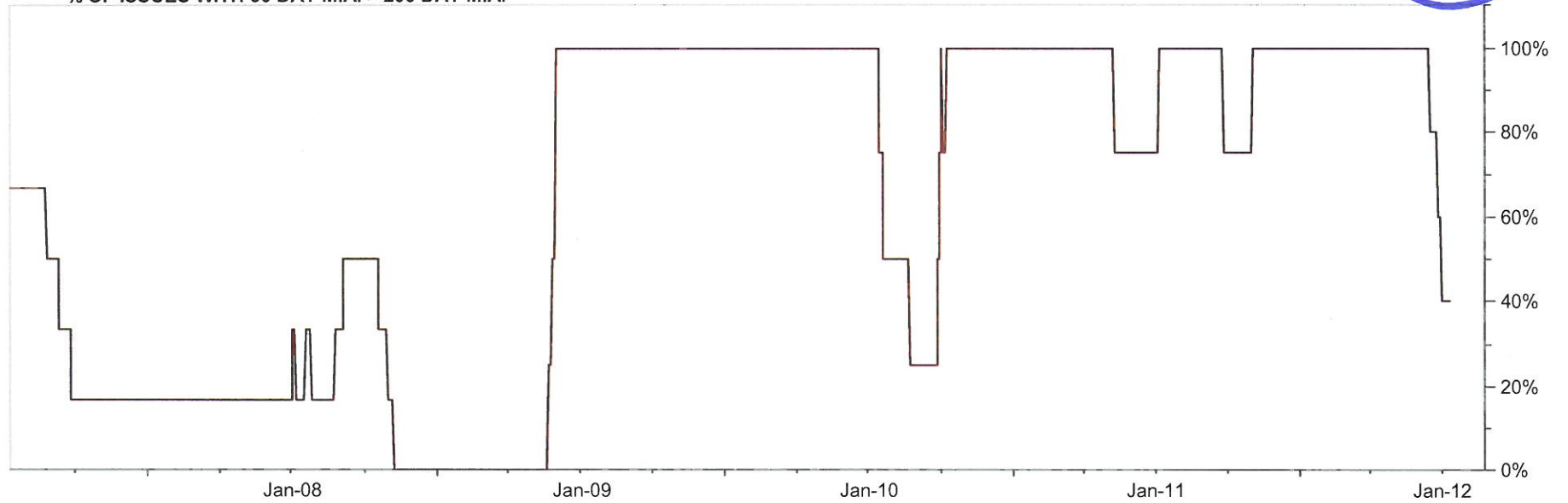
TRENDS RAPIDLY WEAKENING

S&P 500 / Textiles & Apparel & Luxury Goods -IND (SPZ57)

— Price - Close or Current Intraday



— % OF ISSUES WITH 50 DAY M.A. > 200 DAY M.A.

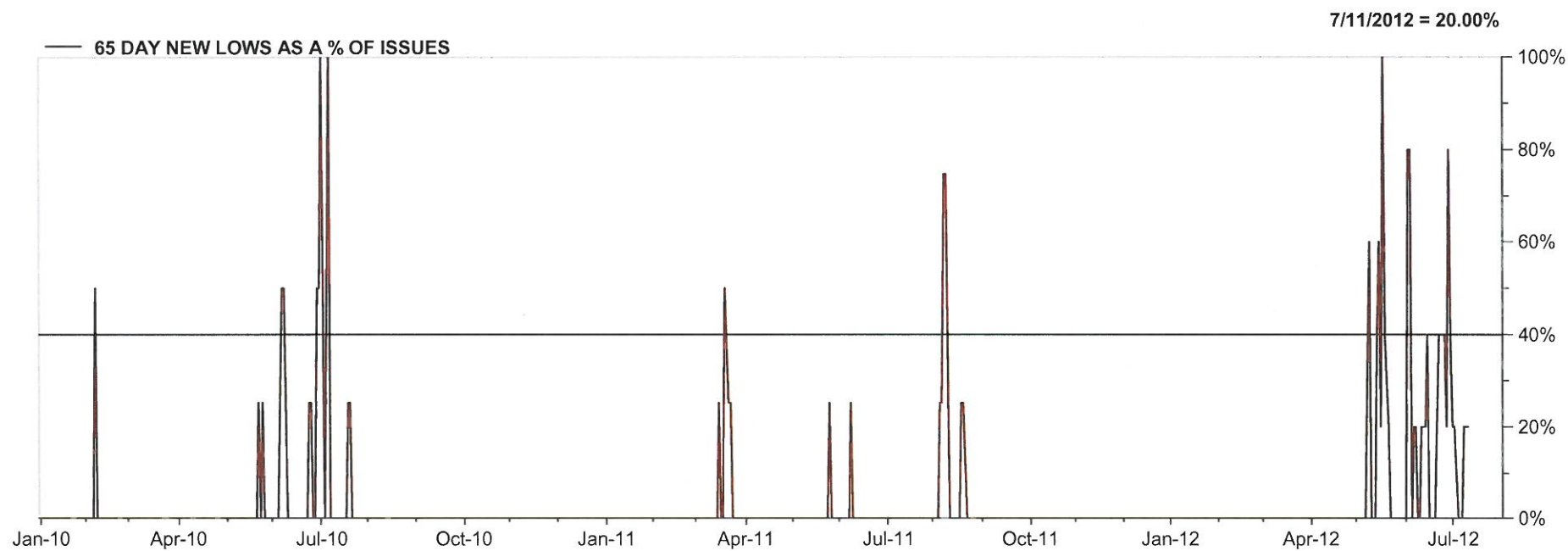
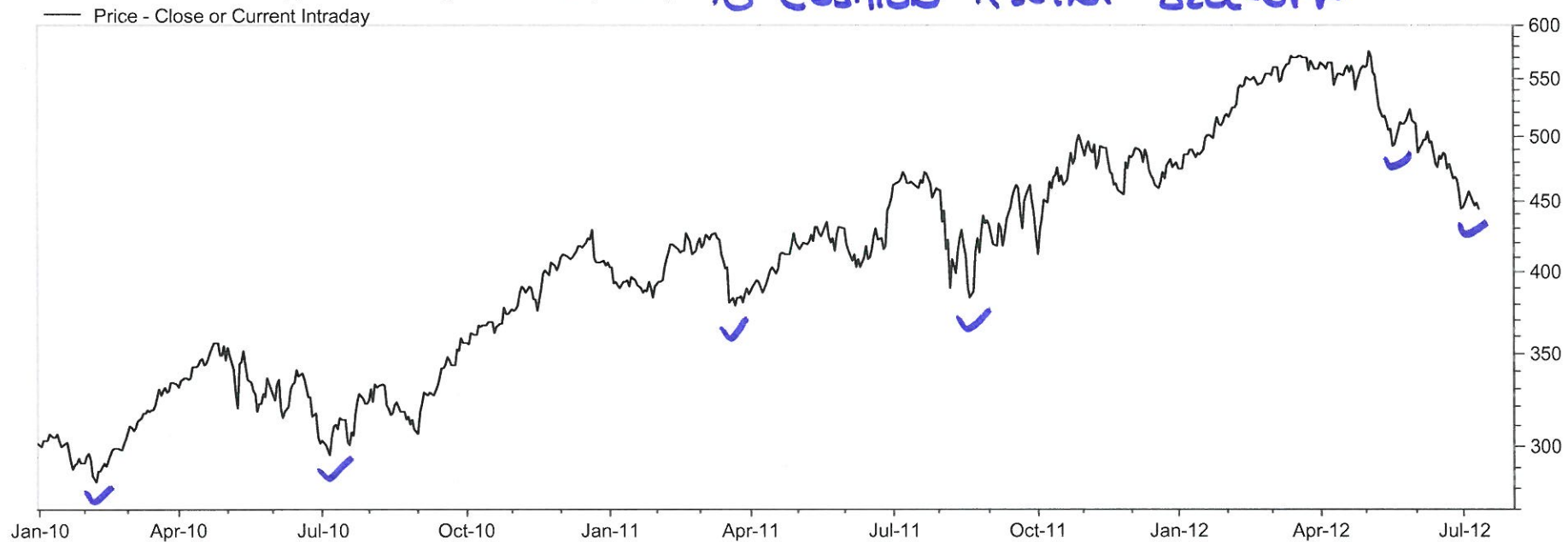


Renaissance Macro Research - Technical Analysis

SPIKE IN 65-DAY LOWS TYPICALLY PROVIDES SOME RELIEF, BUT HAS BEEN UNABLE TO CUSHION RECENT SELL-OFF

S&P 500 / Textiles & Apparel & Luxury Goods -IND (SPZ57)

TO CUSHION RECENT SELL-OFF

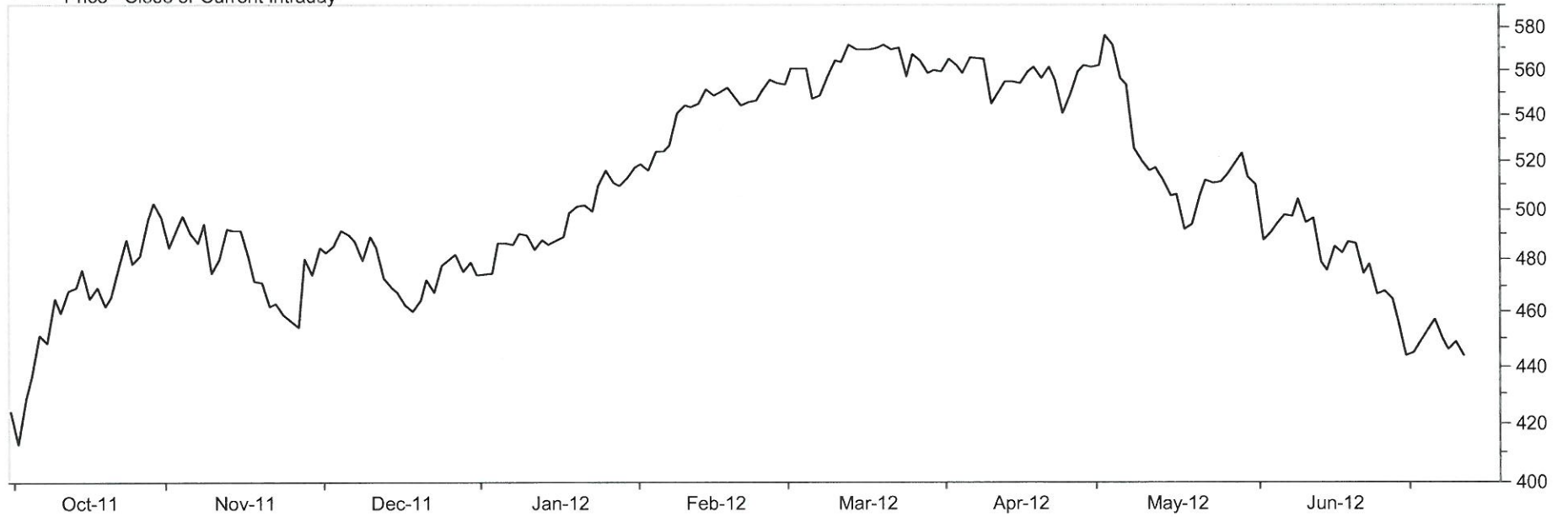


Renaissance Macro Research - Technical Analysis

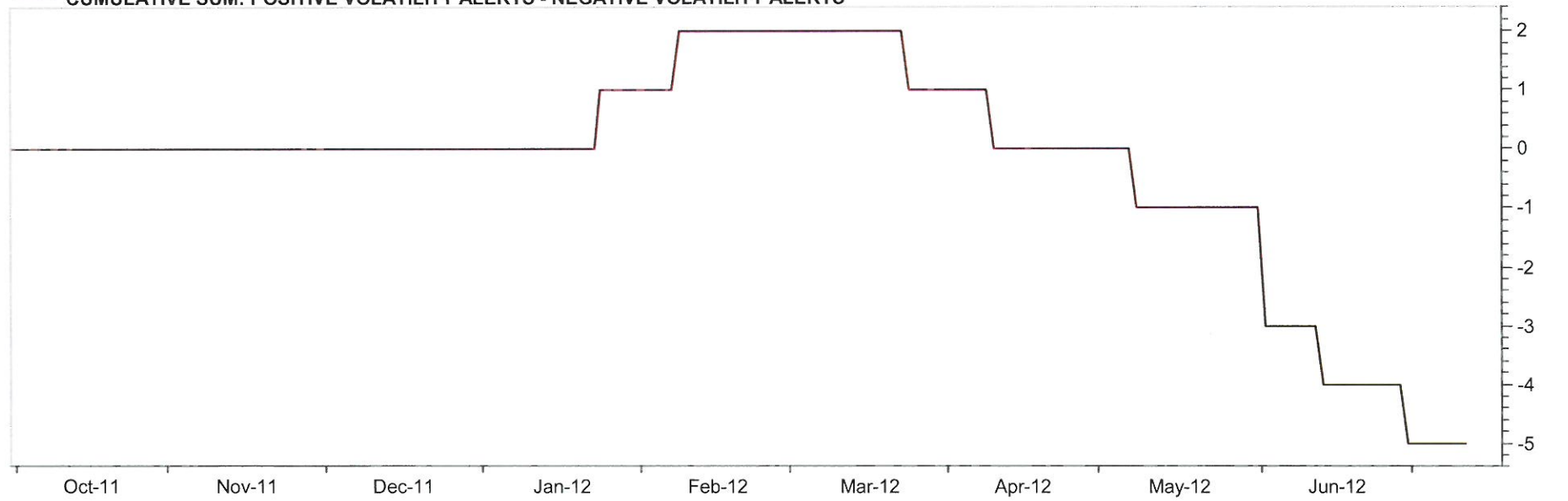
WEAKNESS CONFIRMED BY NEGATIVE VOLATILITY ALERTS...

S&P 500 / Textiles & Apparel & Luxury Goods -IND (SPZ57)

— Price - Close or Current Intraday



— CUMULATIVE SUM: POSITIVE VOLATILITY ALERTS - NEGATIVE VOLATILITY ALERTS

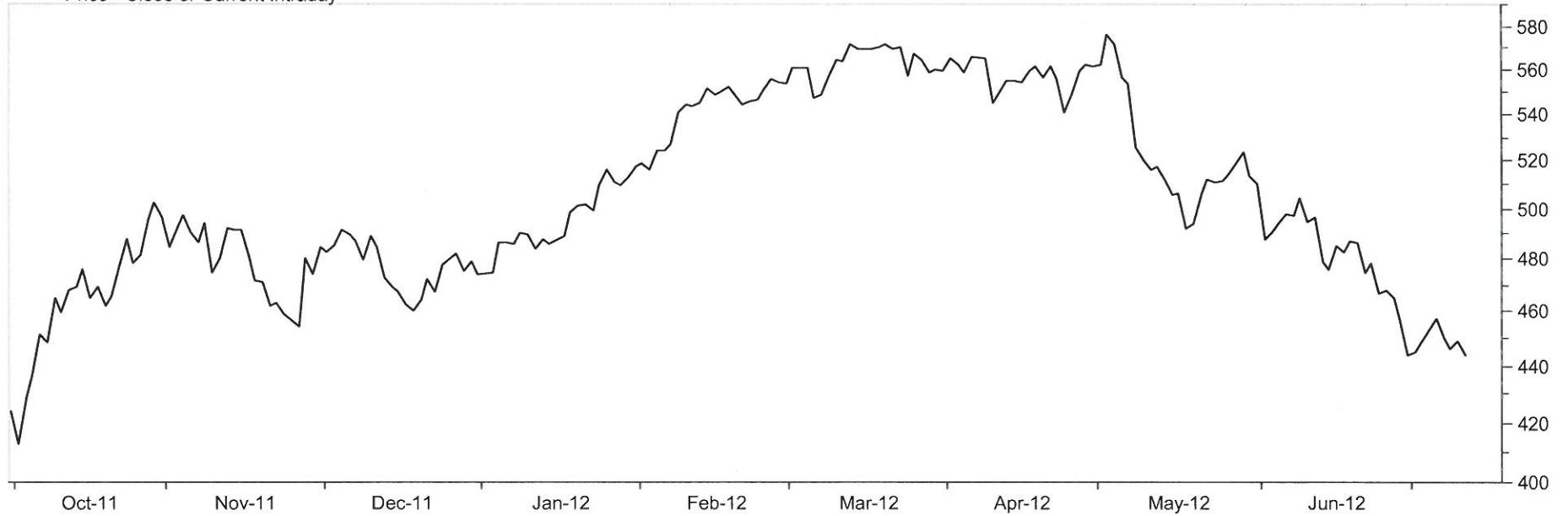


Renaissance Macro Research - Technical Analysis

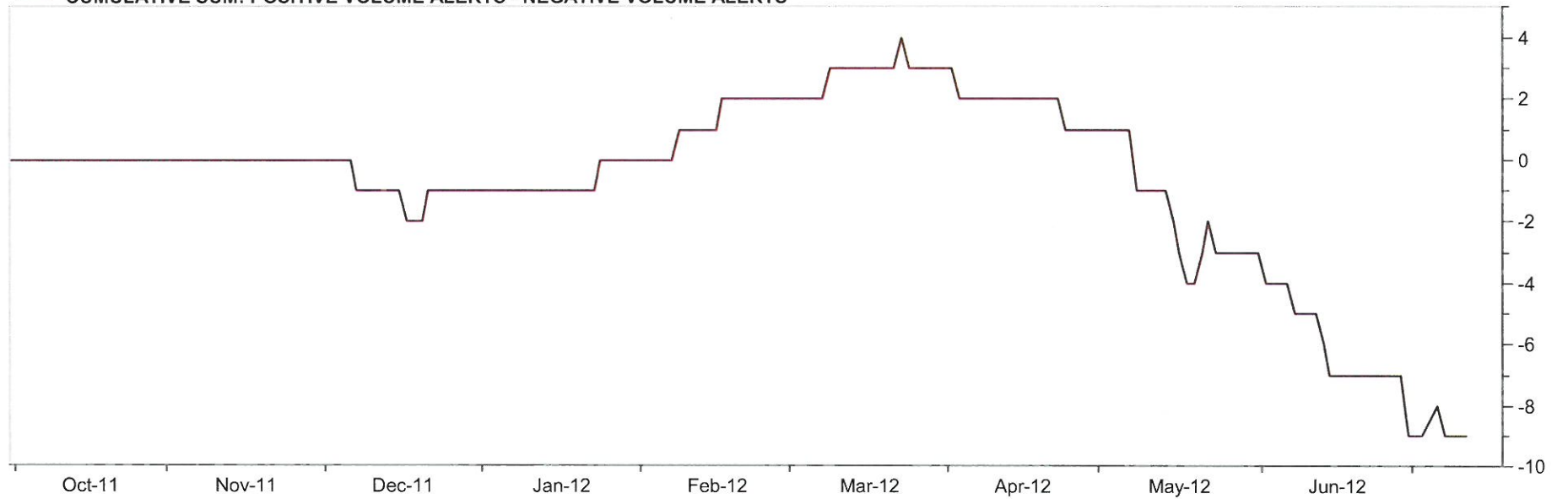
... AND VOLUME ALERTS

S&P 500 / Textiles & Apparel & Luxury Goods -IND (SPZ57)

— Price - Close or Current Intraday

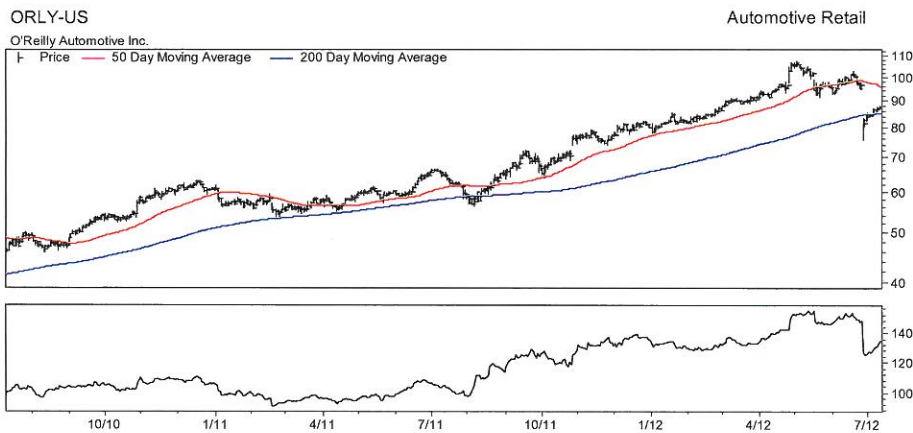
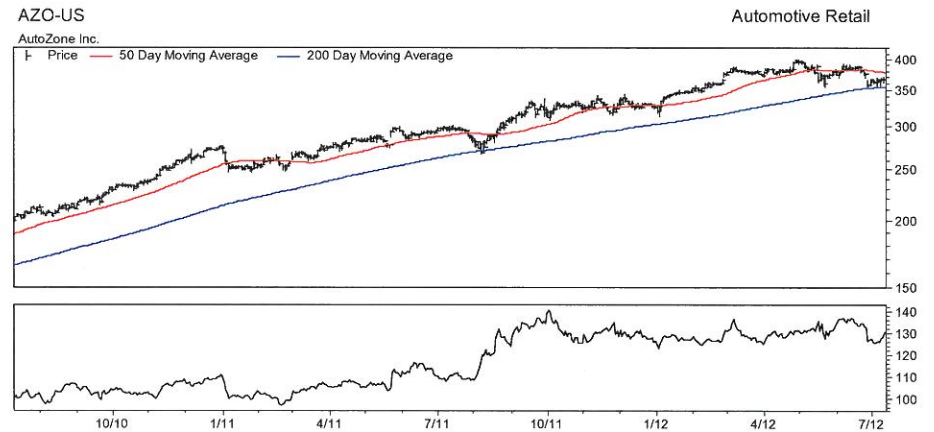
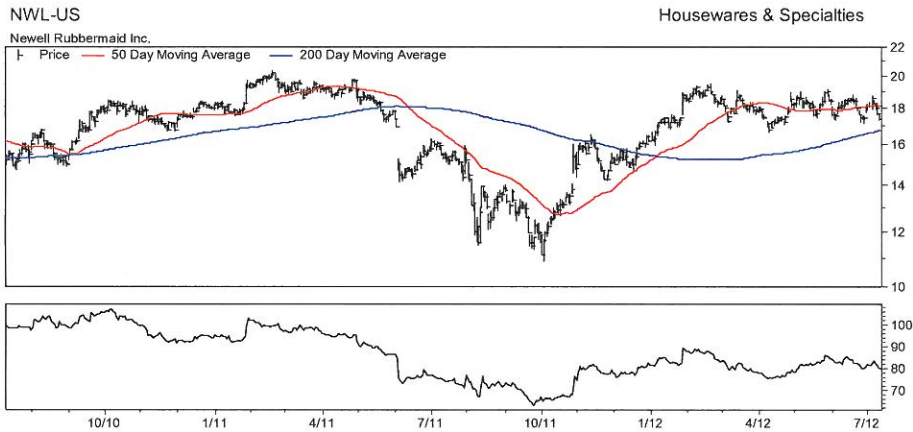
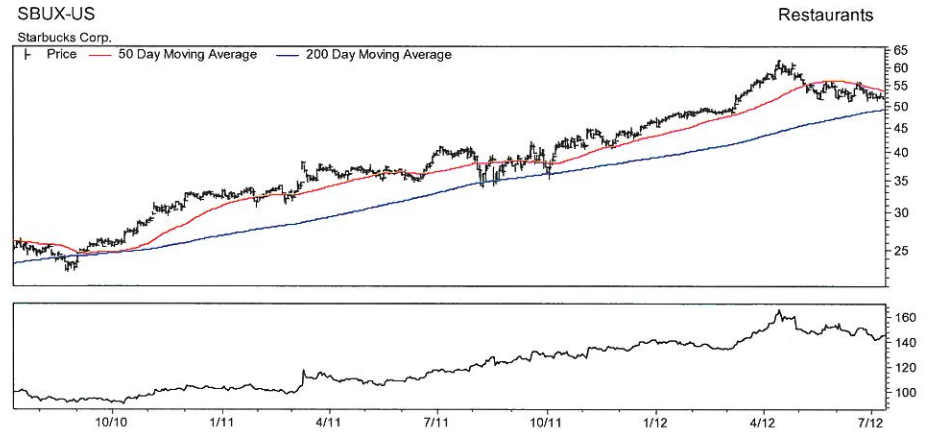
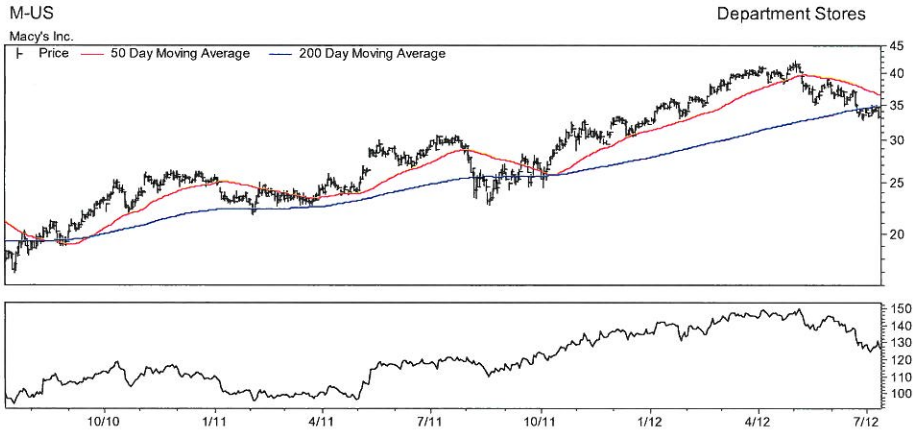


— CUMULATIVE SUM: POSITIVE VOLUME ALERTS - NEGATIVE VOLUME ALERTS



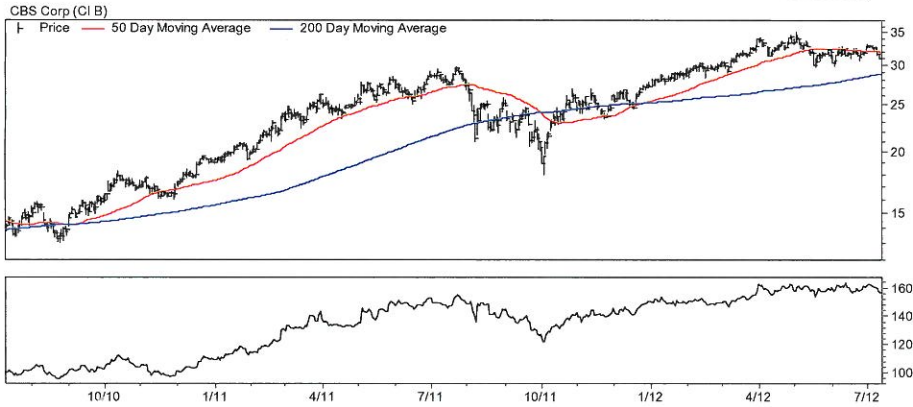
Renaissance Macro Research - Technical Analysis

TOP RANKED

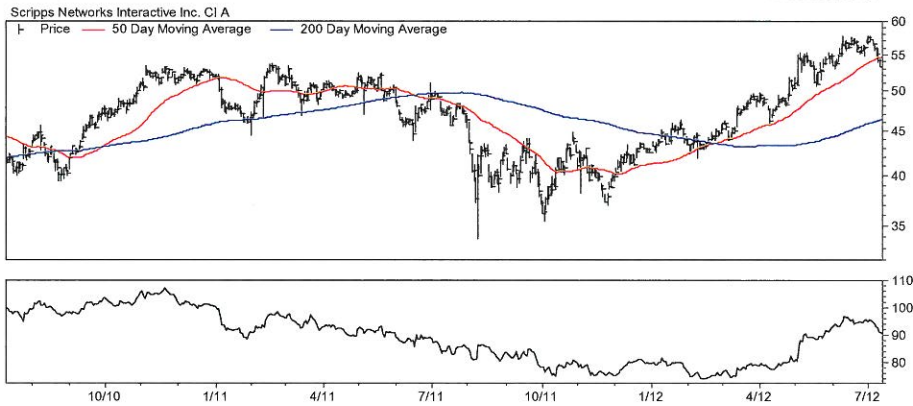


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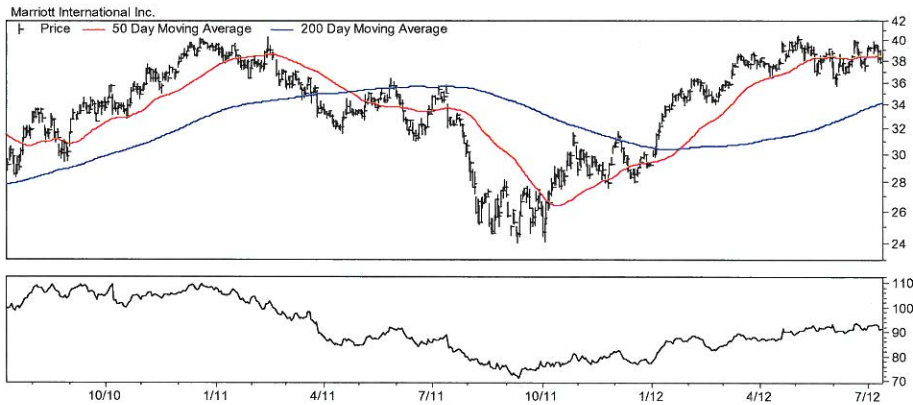
CBS-US Broadcasting



SNI-US Broadcasting



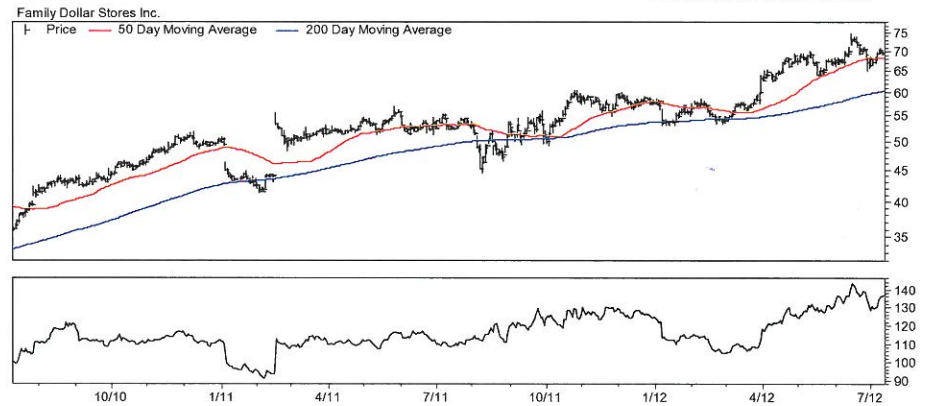
MAR-US Hotels Resorts & Cruise Lines



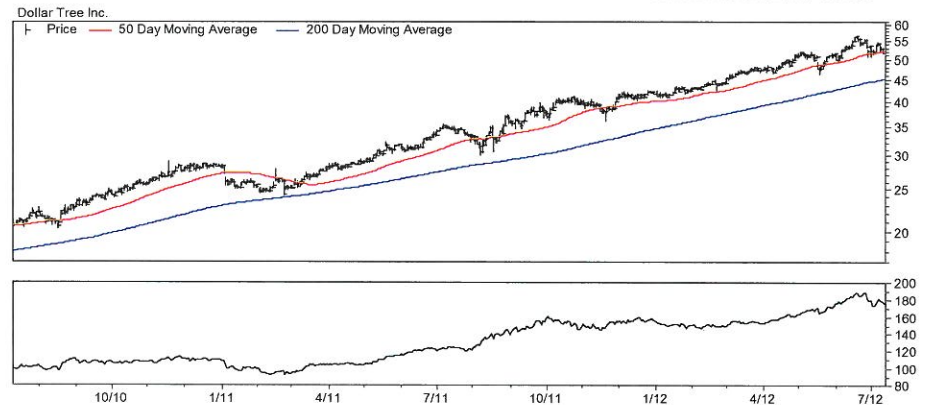
MAT-US Leisure Products



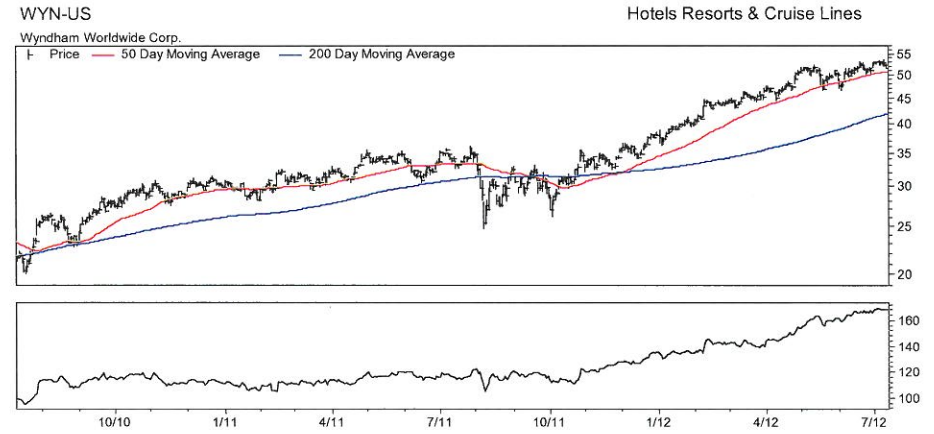
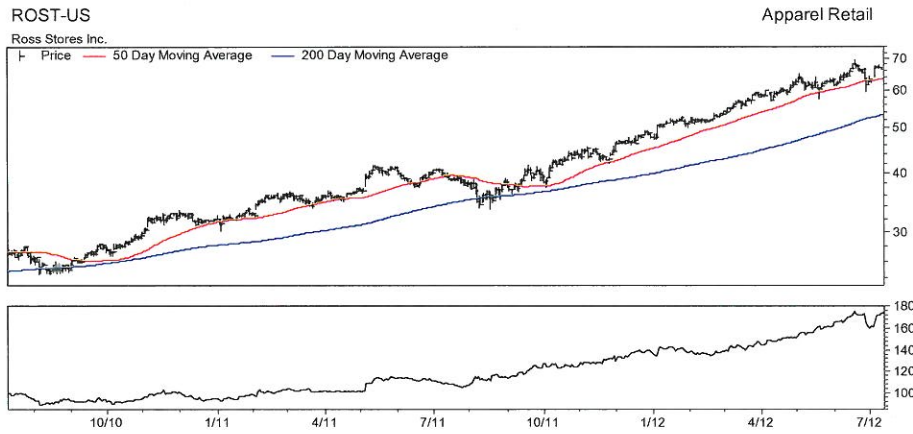
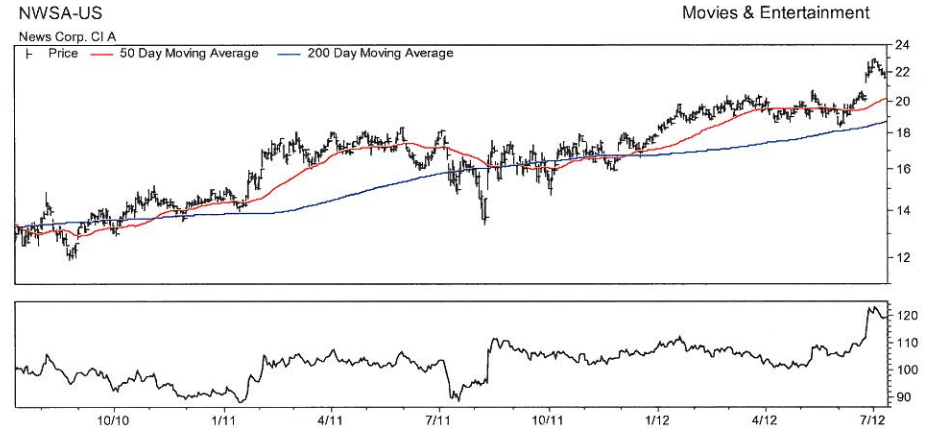
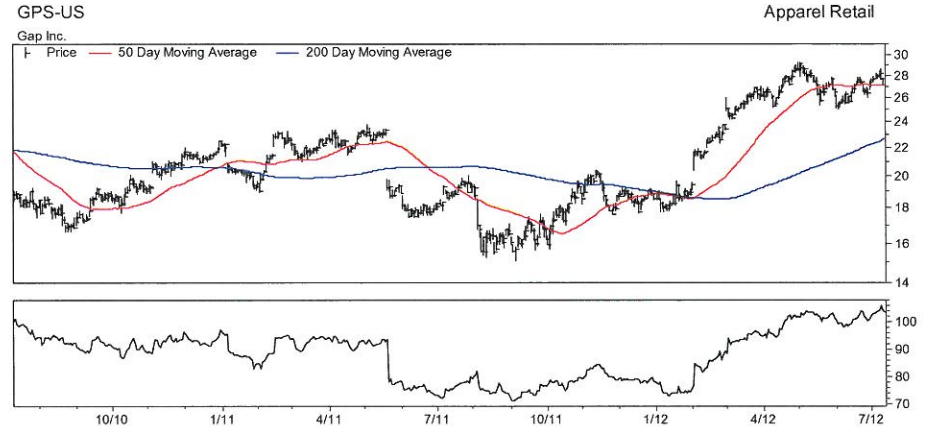
FDO-US General Merchandise Stores



DLTR-US General Merchandise Stores

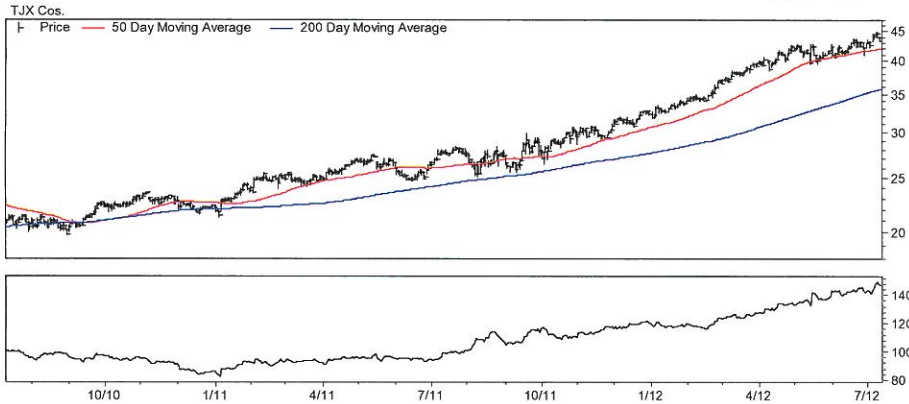


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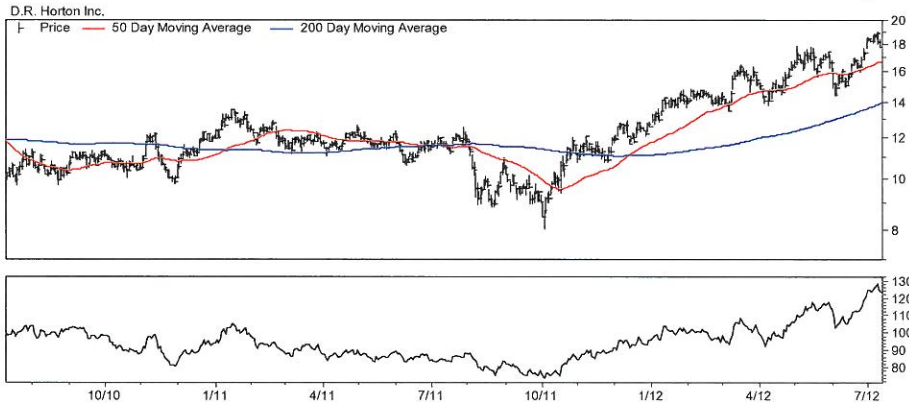


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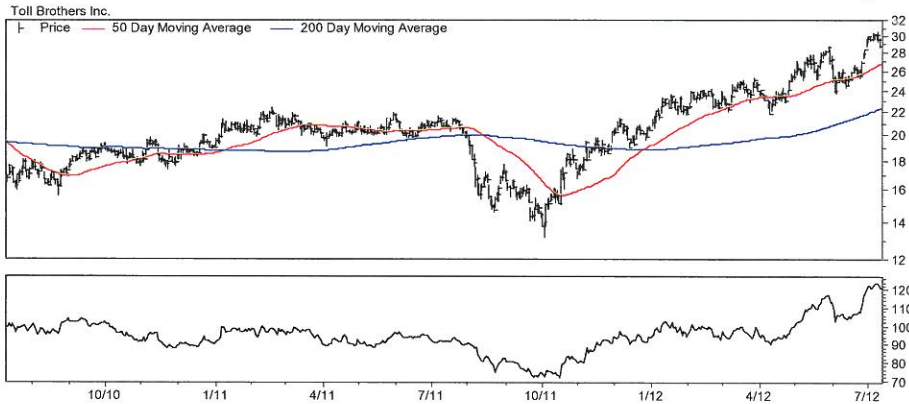
TJX-US Apparel Retail



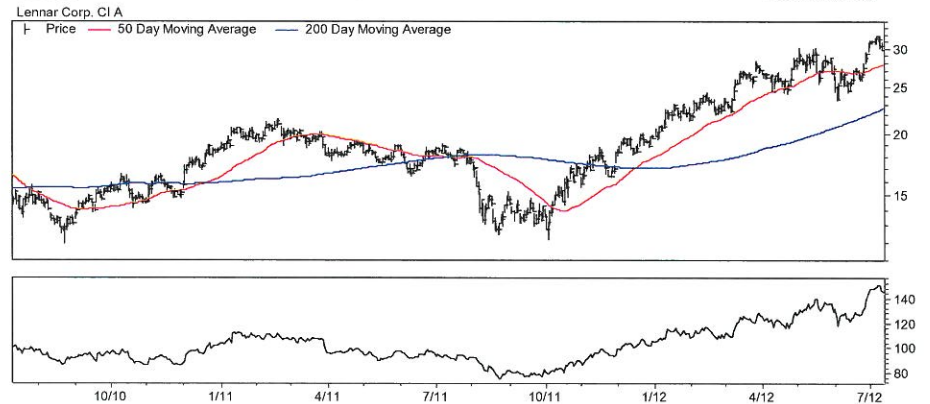
DHI-US Homebuilding



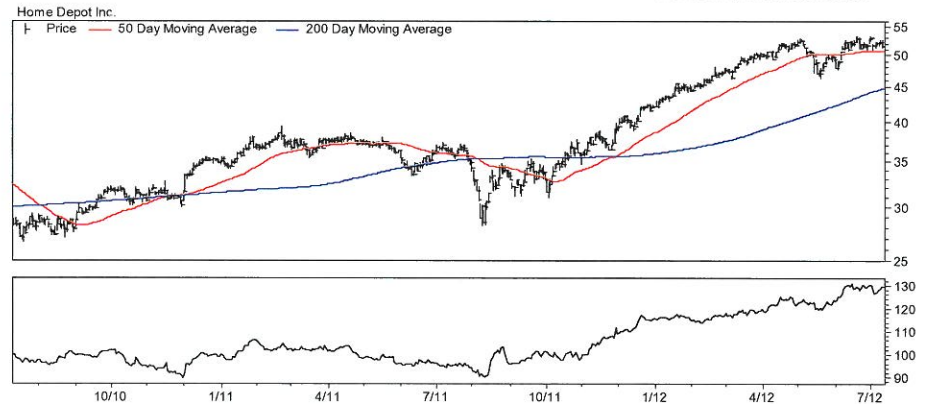
TOL-US Homebuilding



LEN-US Homebuilding



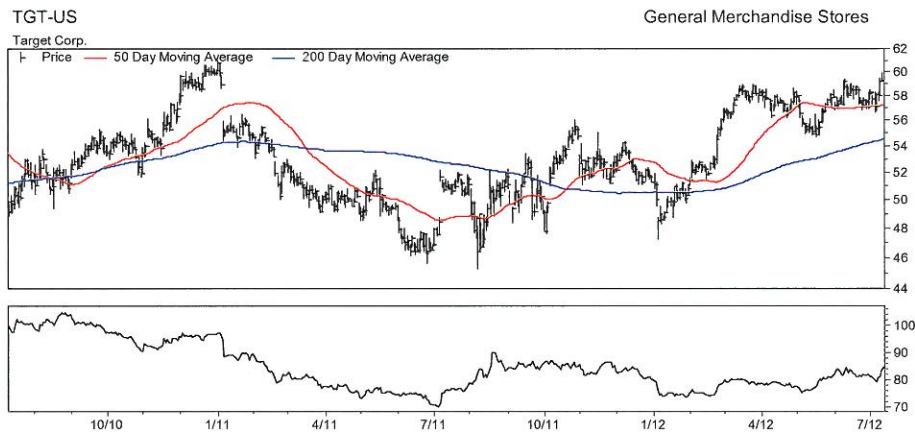
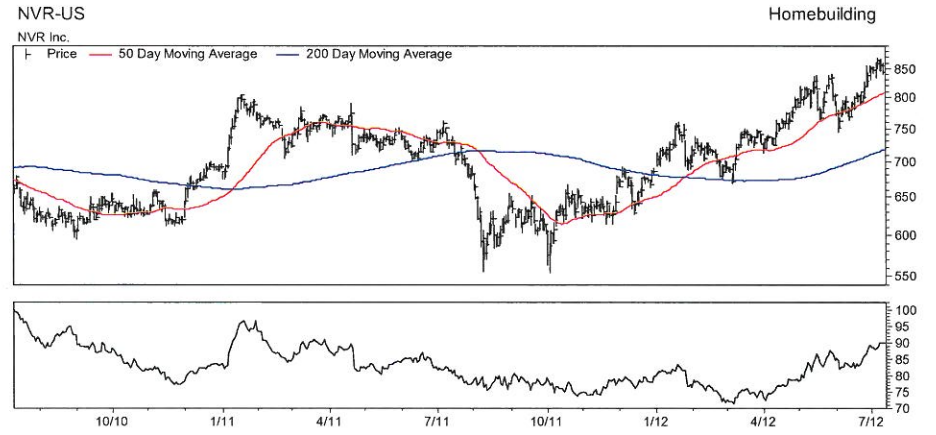
HD-US Home Improvement Retail



PETM-US Specialty Stores



TOP RANKED



OPTIMAL ENTRY

ORLY-US

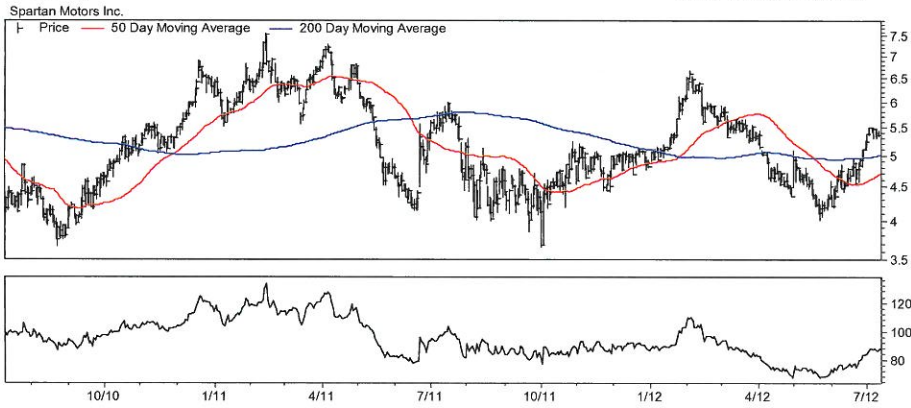
O'Reilly Automotive Inc.

Automotive Retail

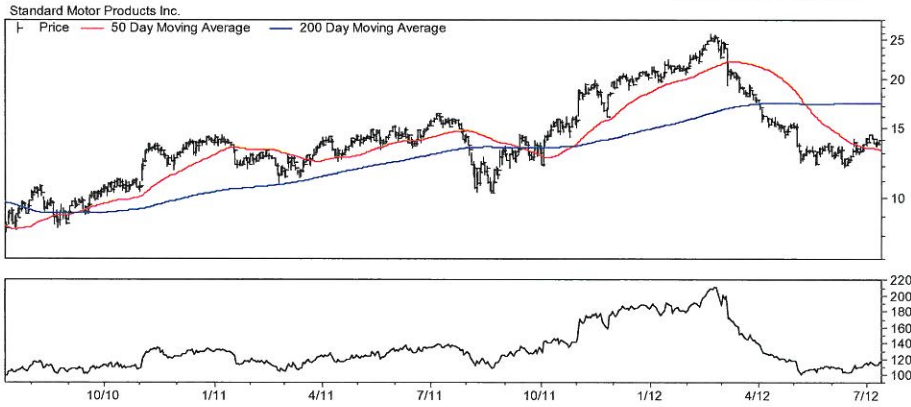


BOTTOM RANKED

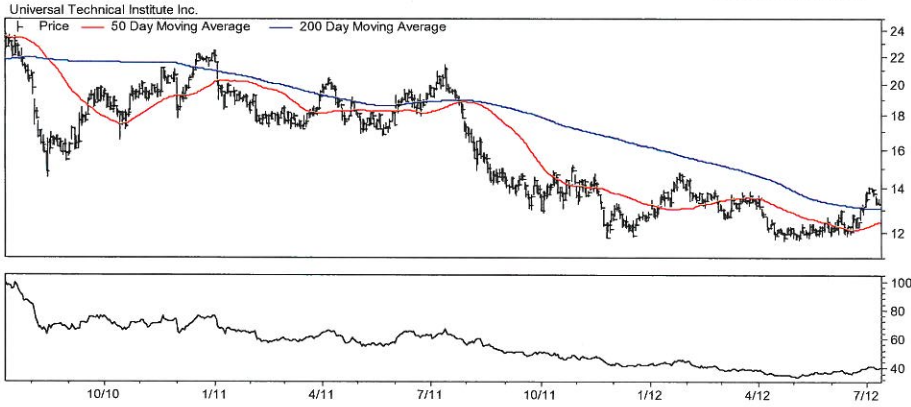
SPAR-US Auto Parts & Equipment



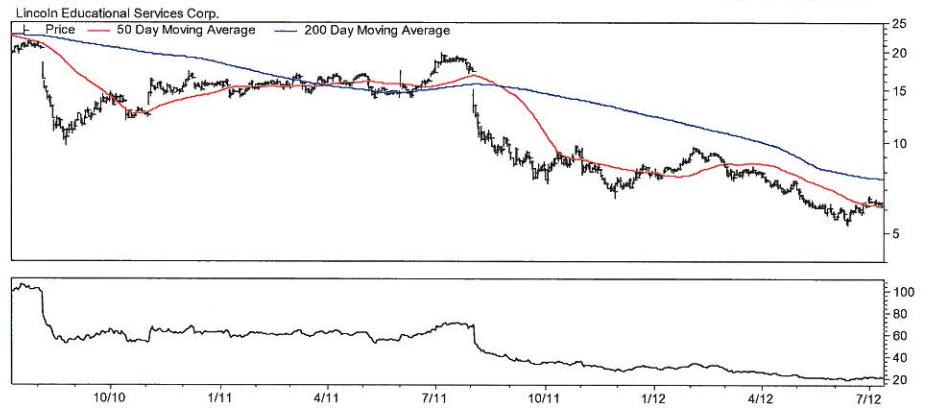
SMP-US Auto Parts & Equipment



UTI-US Education Services



LINC-US Education Services



ICON-US Apparel Accessories & Luxury Goods



SUP-US Auto Parts & Equipment



BOTTOM RANKED

KSWS-US Footwear



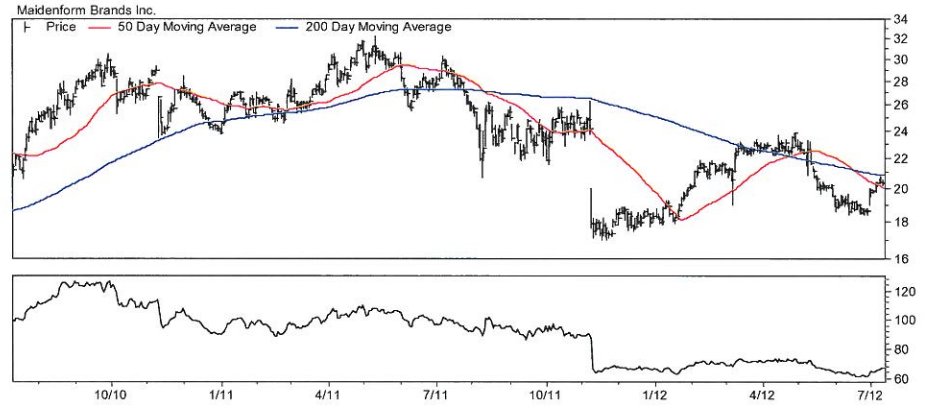
TRLG-US Apparel Accessories & Luxury Goods



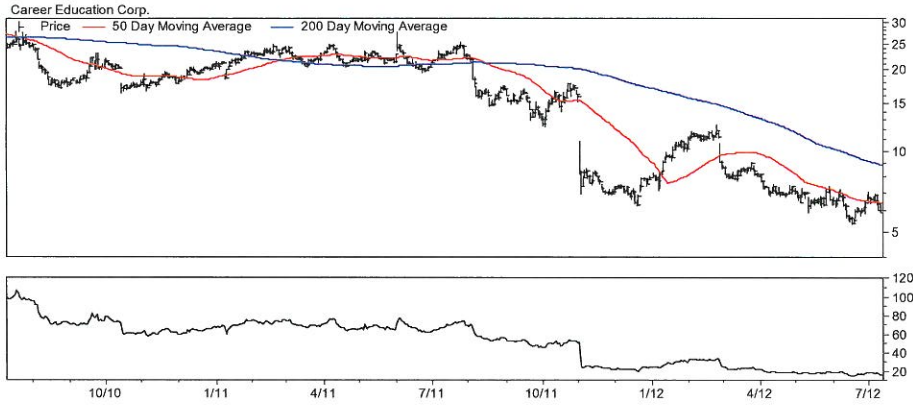
GT-US Tires & Rubber



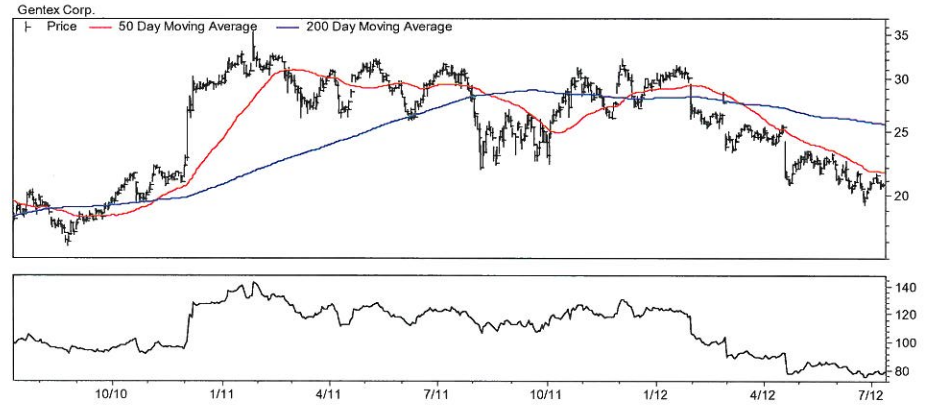
MFB-US Apparel Accessories & Luxury Goods



CECO-US Education Services

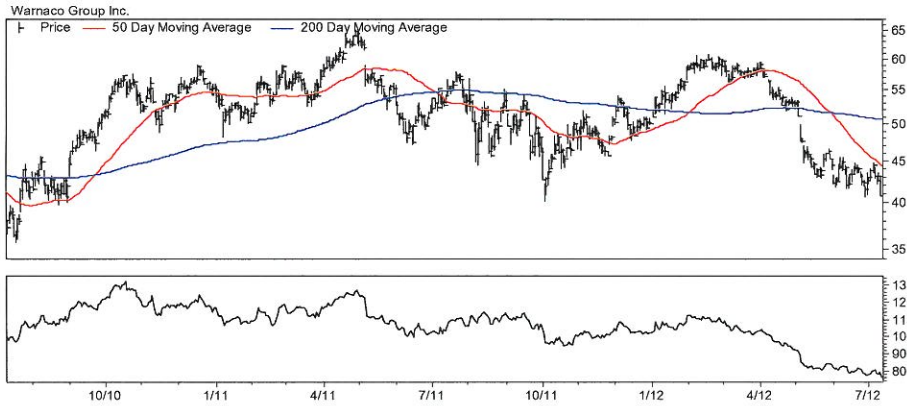


GNTX-US Auto Parts & Equipment

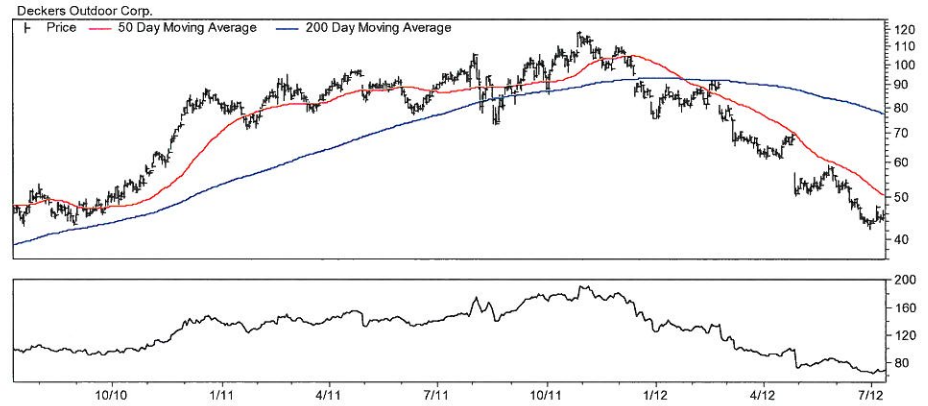


BOTTOM RANKED

WRC-US Apparel Accessories & Luxury Goods



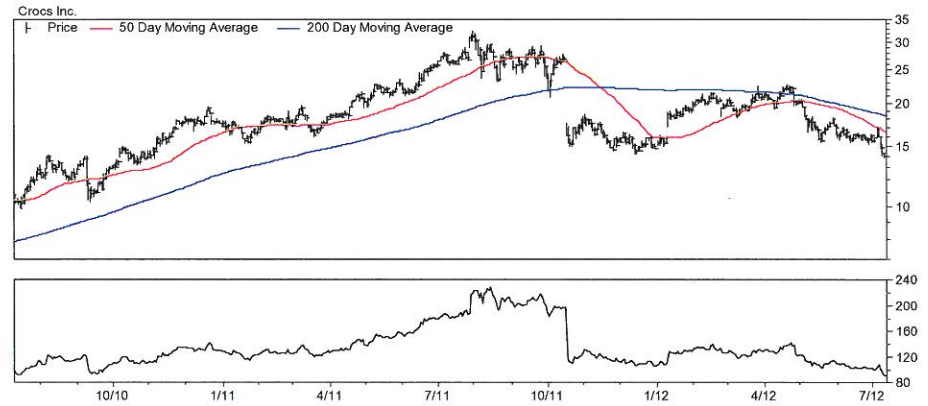
DECK-US Footwear



ZQK-US Apparel Accessories & Luxury Goods



CROX-US Footwear



FOSL-US Apparel Accessories & Luxury Goods



OPTIMAL EXIT IN AUTO COMPONENTS

GT-US

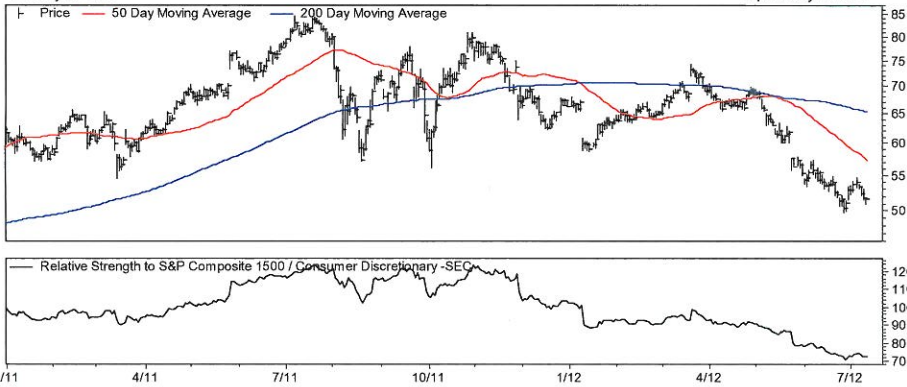
Goodyear Tire & Rubber Co.

Tires & Rubber

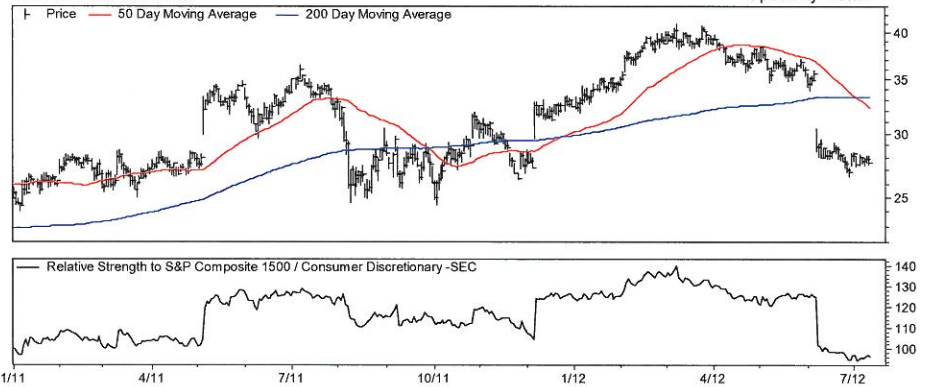


VULNERABLE CHARTS

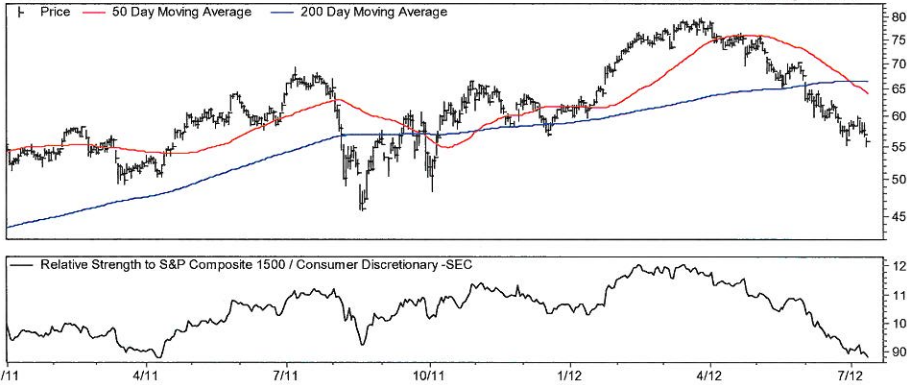
TIF-US
Tiffany & Co. Specialty Retail



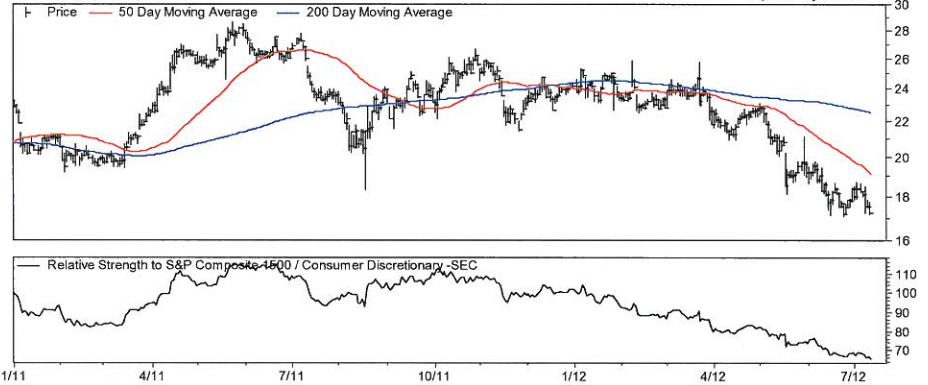
MW-US
Men's Wearhouse Inc. Specialty Retail



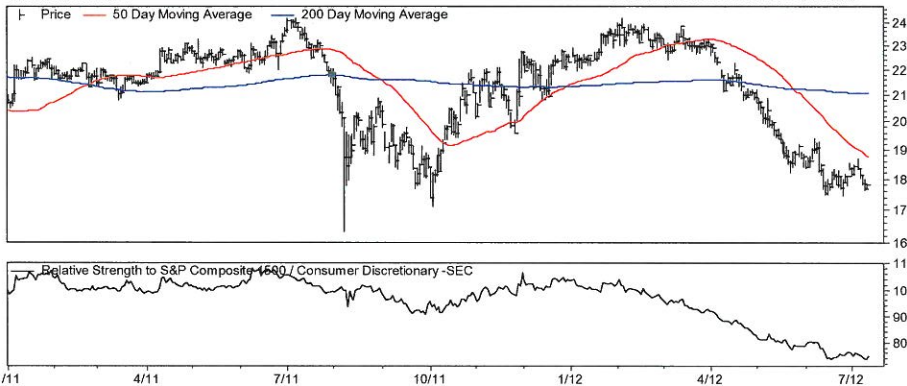
COH-US
Coach Inc. Textiles Apparel & Luxury Goods



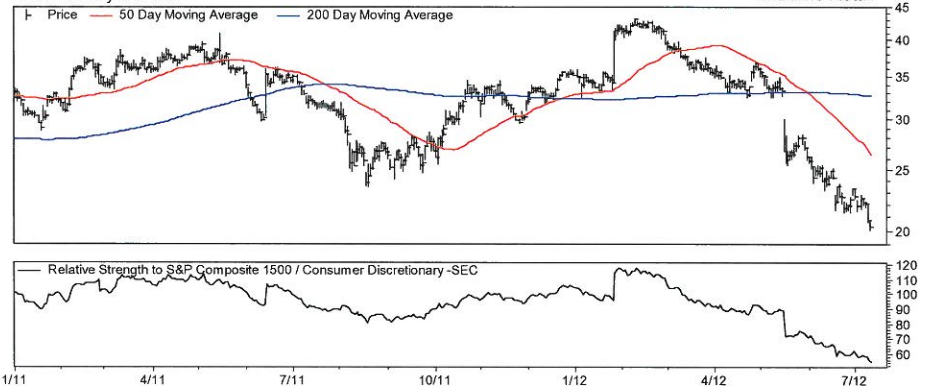
GME-US
GameStop Corp. CI A Specialty Retail



HI-US
Hillenbrand Inc. Diversified Consumer Services

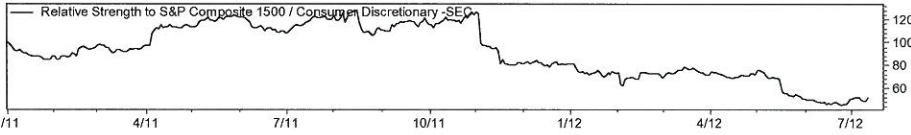
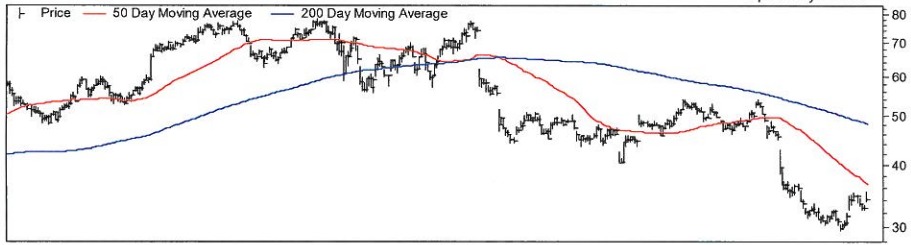


JCP-US
J.C. Penney Co. Inc. Multiline Retail

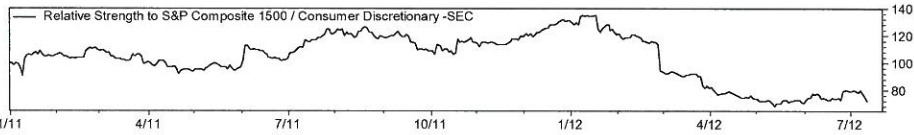
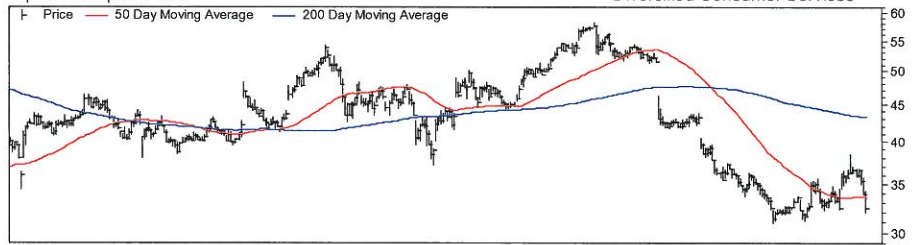


VULNERABLE CHARTS

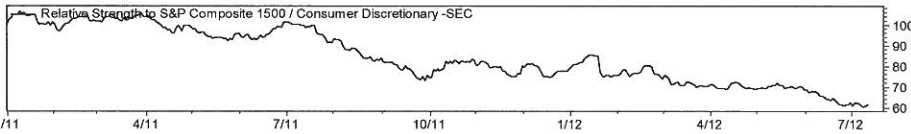
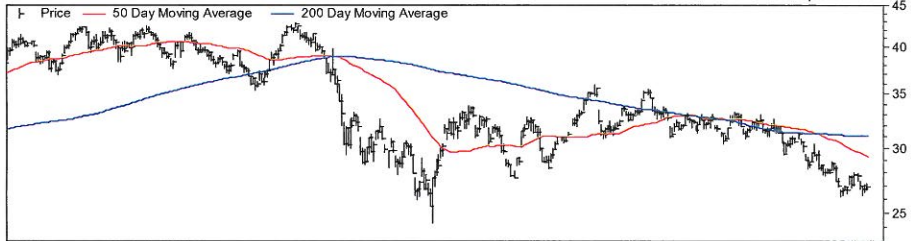
ANF-US
Abercrombie & Fitch Co. C I A Specialty Retail



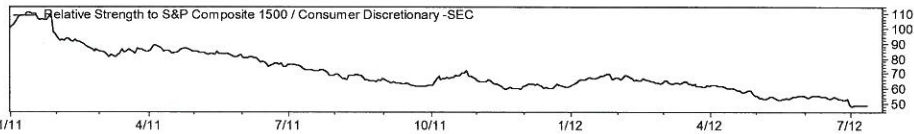
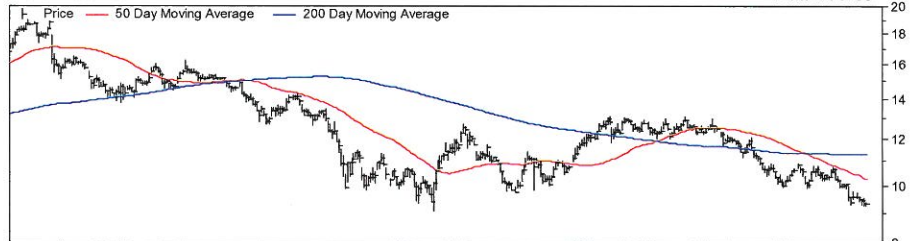
APOL-US
Apollo Group Inc. C I A Diversified Consumer Services



JCI-US
Johnson Controls Inc. Auto Components



F-US
Ford Motor Co. Automobiles



S&P 1500 Consumer Discretionary

Company		Trend Strength	Mean-Reversion
Symbol	Company Name	1 - Strongest	0 - 10: Oversold
		5 - Weakest	85 - 100: Overbought
<u>Automobiles & Components</u>			
<u>Auto Components</u>			
DW	Drew Industries Inc.	3	87
BWA	BorgWarner Inc.	4	6
JCI	Johnson Controls Inc.	4	10
GNTX	Gentex Corp.	5	33
GT	Goodyear Tire & Rubber Co.	5	59
SUP	Superior Industries International Inc.	5	65
SMP	Standard Motor Products Inc.	5	70
SPAR	Spartan Motors Inc.	5	90
<u>Automobiles</u>			
HOG	Harley-Davidson Inc.	2	40
THO	Thor Industries Inc.	3	21
WGO	Winnebago Industries Inc.	3	75
F	Ford Motor Co.	4	4
<u>Consumer Durables & Apparel</u>			
<u>Household Durables</u>			
NWL	Newell Rubbermaid Inc.	1	28
MHK	Mohawk Industries Inc.	1	43
LEN	Lennar Corp. Cl A	1	83
DHI	D.R. Horton Inc.	1	84
TOL	Toll Brothers Inc.	1	86
PHM	PulteGroup Inc.	1	88
NVR	NVR Inc.	1	90
HELE	Helen of Troy Corp.	2	4
BTH	BLYTH Inc.	2	17
LZB	La-Z-Boy Inc.	2	24
WHR	Whirlpool Corp.	2	58
SPF	Standard Pacific Corp.	2	82
MDC	M.D.C. Holdings Inc.	2	82
RYL	Ryland Group Inc.	2	84
MHO	M/I Homes Inc.	2	84
MTH	Meritage Homes Corp.	2	92
TPX	Tempur-Pedic International Inc.	3	8
AM	American Greetings Corp. Cl A	3	9
HAR	Harman International Industries Inc.	3	36
TUP	Tupperware Brands Corp.	3	37
ETH	Ethan Allen Interiors Inc.	3	39
IRBT	iRobot Corp.	3	47
LEG	Leggett & Platt Inc.	3	65
KBH	KB Home	3	83
UEIC	Universal Electronics Inc.	4	60

S&P 1500 Consumer Discretionary

Company		Trend Strength	Mean-Reversion
Symbol	Company Name	1 - Strongest 5 - Weakest	0 - 10: Oversold 85 - 100: Overbought
<u>Leisure Equipment & Products</u>			
MAT	Mattel Inc.	1	50
JAKK	JAKKS Pacific Inc.	2	29
PII	Polaris Industries Inc.	2	39
ACAT	Arctic Cat Inc.	2	40
BC	Brunswick Corp.	2	49
HAS	Hasbro Inc.	3	33
RGR	Sturm Ruger & Co.	3	38
ELY	Callaway Golf Co.	4	82
<u>Textiles Apparel & Luxury Goods</u>			
FNP	Fifth & Pacific Companies Inc	3	3
NKE	Nike Inc. Cl B	3	23
SHOO	Steven Madden Ltd.	3	25
UA	Under Armour Inc. Cl A	3	27
MOV	Movado Group Inc.	3	30
VFC	VF Corp.	3	39
OXM	Oxford Industries Inc.	3	41
PVH	PVH Corp.	3	45
WWW	Wolverine World Wide Inc.	3	58
CRI	Carter's Inc.	3	62
SKX	Skechers USA Inc. Cl A	3	78
HBI	Hanesbrands Inc.	3	94
COH	Coach Inc.	4	10
RL	Ralph Lauren Corporation	4	25
PERY	Perry Ellis International Inc.	4	71
FOSL	Fossil Inc.	5	1
CROX	Crocs Inc.	5	3
ZQK	Quiksilver Inc.	5	7
DECK	Deckers Outdoor Corp.	5	16
WRC	Warnaco Group Inc.	5	33
MFB	Maidenform Brands Inc.	5	42
TRLG	True Religion Apparel Inc.	5	65
KSWI	K-Swiss Inc. Cl A	5	65
ICON	Iconix Brand Group Inc.	5	67
<u>Consumer Services</u>			
<u>Diversified Consumer Services</u>			
CSTR	Coinstar Inc.	2	69
SCI	Service Corp. International	2	89
RGS	Regis Corp.	3	12
HRB	H&R Block Inc.	3	86
HI	Hillenbrand Inc.	4	6

S&P 1500 Consumer Discretionary

Company		Trend Strength	Mean-Reversion
Symbol	Company Name	1 - Strongest	0 - 10: Oversold
		5 - Weakest	85 - 100: Overbought
BID	Sotheby's	4	30
CPLA	Capella Education Co.	4	31
APOL	Apollo Group Inc. Cl A	4	40
COCO	Corinthian Colleges Inc.	4	48
ESI	ITT Educational Services Inc.	4	51
MATW	Matthews International Corp. Cl A	4	59
STRA	Strayer Education Inc.	4	62
DV	DeVry Inc.	4	63
APEI	American Public Education Inc.	4	67
CECO	Career Education Corp.	5	34
UTI	Universal Technical Institute Inc.	5	66
LINC	Lincoln Educational Services Corp.	5	76
<u>Hotels Restaurants & Leisure</u>			
SBUX	Starbucks Corp.	1	24
MAR	Marriott International Inc.	1	58
WYN	Wyndham Worldwide Corp.	1	80
YUM	Yum! Brands Inc.	2	13
CMG	Chipotle Mexican Grill Inc.	2	20
DIN	DineEquity Inc.	2	21
DRI	Darden Restaurants Inc.	2	30
RRGB	Red Robin Gourmet Burgers Inc.	2	33
BWLD	Buffalo Wild Wings Inc.	2	35
HOT	Starwood Hotels & Resorts Worldwide Inc.	2	37
PNRA	Panera Bread Co. Cl A	2	42
BH	Biglari Holdings Inc.	2	42
TXRH	Texas Roadhouse Inc	2	45
CCL	Carnival Corp.	2	46
MCS	Marcus Corp.	2	51
BYI	Bally Technologies Inc.	2	53
SHFL	Shuffle Master Inc.	2	55
CAKE	Cheesecake Factory Inc.	2	59
PZZA	Papa John's International Inc.	2	65
BOBE	Bob Evans Farms Inc.	2	66
EAT	Brinker International Inc.	2	70
IILG	Interval Leisure Group Inc.	2	73
RUTH	Ruth's Hospitality Group Inc.	2	75
CEC	CEC Entertainment Inc.	2	78
CBRL	Cracker Barrel Old Country Store Inc.	2	85
JACK	Jack in the Box Inc.	2	93
MGAM	Multimedia Games Holding Co. Inc.	2	96
SONC	Sonic Corp.	2	99
WYNN	Wynn Resorts Ltd.	3	14
WMS	WMS Industries Inc.	3	32

S&P 1500 Consumer Discretionary

Company		Trend Strength	Mean-Reversion
<u>Symbol</u>	<u>Company Name</u>	1 - Strongest	0 - 10: Oversold
		5 - Weakest	85 - 100: Overbought
WEN	The Wendy's Co.	3	37
BYD	Boyd Gaming Corp.	3	38
MCD	McDonald's Corp.	3	43
LTM	Life Time Fitness Inc.	3	83
IGT	International Game Technology	3	89
PEET	Peet's Coffee & Tea Inc.	4	8
SGMS	Scientific Games Corp.	4	11
BJRI	BJ's Restaurants Inc.	4	27
PNK	Pinnacle Entertainment Inc.	4	28
MCRI	Monarch Casino & Resort Inc.	4	42
RT	Ruby Tuesday Inc.	4	62
ISCA	International Speedway Corp. CI A	4	65

Media

Media

CBS	CBS Corp (CI B)	1	47
SNI	Scripps Networks Interactive Inc. CI A	1	50
DIS	Walt Disney Co.	1	73
CMCSA	Comcast Corp. CI A	1	74
NWSA	News Corp. CI A	1	77
DISCA	Discovery Communications Inc. Series A	2	32
OMC	Omnicom Group Inc.	2	33
IPG	Interpublic Group Of Cos.	2	35
VIAB	Viacom Inc. CI B	2	36
AMCX	AMC Networks Inc. CI A	2	45
CNK	Cinemark Holdings Inc.	2	61
TWX	Time Warner Inc.	2	77
DTV	DIRECTV	2	78
SSP	E.W. Scripps Co. CI A	2	78
TWC	Time Warner Cable Inc.	2	81
GCI	Gannett Co. Inc.	2	82
MHP	McGraw-Hill Cos.	3	39
LYV	Live Nation Entertainment Inc.	3	51
HHS	Harte-Hanks Inc.	3	57
LAMR	Lamar Advertising Co. CI A	3	61
MDP	Meredith Corp.	3	63
WPO	Washington Post Co. CI B	3	68
DWA	DreamWorks Animation SKG Inc. CI A	3	76
JW.A	John Wiley & Sons Inc. CI A	3	79
VCI	Valassis Communications Inc.	4	34
ARB	Arbitron Inc.	4	47
SCHL	Scholastic Corp.	4	47
DGIT	Digital Generation Inc	4	64
CVC	Cablevision Systems Corp.	4	73
NYT	New York Times Co. CI A	4	78

S&P 1500 Consumer Discretionary

Company		Trend Strength	Mean-Reversion
<u>Symbol</u>	<u>Company Name</u>	<u>1 - Strongest</u>	<u>0 - 10: Oversold</u>
		<u>5 - Weakest</u>	<u>85 - 100: Overbought</u>
<u>Retailing</u>			
<u>Distributors</u>			
GPC	Genuine Parts Co.	2	37
LKQ	LKQ Corp	2	48
POOL	Pool Corp.	2	85
VOXX	VOXX International Corp.	3	23
<u>Internet & Catalog Retail</u>			
PCLN	priceline.com Inc.	2	30
EXPE	Expedia Inc.	2	54
AMZN	Amazon.com Inc.	2	54
HSNI	HSN Inc.	2	96
PETS	PetMed Express Inc.	3	39
NILE	Blue Nile Inc.	4	17
NTRI	Nutrisystem Inc.	4	67
NFLX	Netflix Inc.	4	79
<u>Multiline Retail</u>			
M	Macy's Inc.	1	22
FDO	Family Dollar Stores Inc.	1	55
DLTR	Dollar Tree Inc.	1	62
TGT	Target Corp.	1	95
FRED	Fred's Inc.	2	54
TUES	Tuesday Morning Corp.	2	87
SKS	Saks Inc.	2	93
JCP	J.C. Penney Co. Inc.	3	1
JWN	Nordstrom Inc.	3	55
KSS	Kohl's Corp.	3	59
SHLD	Sears Holdings Corp.	3	68
BIG	Big Lots Inc.	3	86
<u>Specialty Retail</u>			
AZO	AutoZone Inc.	1	34
ORLY	O'Reilly Automotive Inc.	1	40
GPS	Gap Inc.	1	73
ROST	Ross Stores Inc.	1	79
TJX	TJX Cos.	1	82
HD	Home Depot Inc.	1	85
PETM	PetSmart Inc.	1	86
BBBY	Bed Bath & Beyond Inc.	2	15
TSCO	Tractor Supply Co.	2	15
ASNA	Ascena Retail Group Inc.	2	19
CATO	Cato Corp. Cl A	2	24

S&P 1500 Consumer Discretionary

Company		Trend Strength	Mean-Reversion
<u>Symbol</u>	<u>Company Name</u>	1 - Strongest	0 - 10: Oversold
		<u>5 - Weakest</u>	<u>85 - 100: Overbought</u>
ANN	Ann Inc.	2	24
BKS	Barnes & Noble Inc.	2	29
GCO	Genesco Inc.	2	30
LOW	Lowe's Cos.	2	31
GPI	Group 1 Automotive Inc.	2	39
HZO	MarineMax Inc.	2	44
LTD	Limited Brands Inc.	2	49
HOTT	Hot Topic Inc.	2	52
ZUMZ	Zumiez Inc.	2	54
CHS	Chico's FAS Inc.	2	56
LAD	Lithia Motors Inc. Cl A	2	63
DKS	Dick's Sporting Goods Inc.	2	67
ARO	Aeropostale Inc.	2	68
FL	Foot Locker Inc	2	69
URBN	Urban Outfitters Inc.	2	72
LL	Lumber Liquidators Holdings Inc.	2	78
AAN	Aaron's Inc.	2	83
HIBB	Hibbett Sports Inc.	2	84
SSI	Stage Stores Inc.	2	88
AEO	American Eagle Outfitters Inc.	2	89
BWS	Brown Shoe Co. Inc.	2	89
VSI	Vitamin Shoppe Inc.	2	92
CAB	Cabela's Inc.	2	95
PSS	Collective Brands Inc.	2	96
AN	AutoNation Inc.	2	96
GME	GameStop Corp. Cl A	3	9
MW	Men's Wearhouse Inc.	3	12
TIF	Tiffany & Co.	3	13
SCSS	Select Comfort Corp.	3	24
SPLS	Staples Inc.	3	25
KMX	CarMax Inc.	3	31
AAP	Advance Auto Parts Inc.	3	32
BKE	Buckle Inc.	3	33
RUE	Rue21 Inc.	3	34
SIG	Signet Jewelers Ltd.	3	38
WSM	Williams-Sonoma Inc.	3	43
FINL	Finish Line Inc. Cl A	3	48
BBY	Best Buy Co. Inc.	3	60
RCII	Rent-A-Center Inc.	3	60
SAH	Sonic Automotive Inc. Cl A	3	67
GES	Guess? Inc.	3	70
HVT	Haverty Furniture Cos. Inc.	3	73
PLCE	Children's Place Retail Stores Inc.	3	83
SMRT	Stein Mart Inc.	3	98

S&P 1500 Consumer Discretionary

Company		Trend Strength	Mean-Reversion
<u>Symbol</u>	<u>Company Name</u>	1 - Strongest	0 - 10: Oversold
		<u>5 - Weakest</u>	<u>85 - 100: Overbought</u>
ANF	Abercrombie & Fitch Co. Cl A	4	16
RSH	RadioShack Corp.	4	16
KIRK	Kirkland's Inc.	4	27
JOSB	Jos. A. Bank Clothiers Inc.	4	30
ODP	Office Depot Inc.	4	33
MNRO	Monro Muffler Brake Inc.	4	36
PBY	Pep Boys-Manny Moe & Jack	4	45
CBK	Christopher & Banks Corp.	4	49
BGFV	Big 5 Sporting Goods Corp.	4	63
ZLC	Zale Corp.	4	66
CWTR	Coldwater Creek Inc.	4	69
OMX	OfficeMax Inc.	4	75

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