

WEEKLY HIGH FREQUENCY DATA

Indicator	Date (2021)	Level	2019 Level	% Change 2019	% Change MOM	% Change WOW
Initial Jobless Claims	October 29	269,000	211,000	27.5%	-18.2%	-4.9%
Continuing Jobless Claims	October 22	2,105,000	1,695,000	24.2%	-22.8%	-6.0%
ASA Staffing Index ¹	October 25	106.4	96.8	9.9%	3.7%	1.6%
Weekly Retail Sales ²	October 30	16.9%	5.5%	NA	NA	NA
Box Office Receipts	Oct 29 - Nov 4	\$81,985,494	\$157,058,718	-47.8%	-48.5%	-26.6%
Rail Car Traffic (cars)	October 29	510,141	509,998	0.0%	-1.1%	-0.1%
Steel Production (net tons)	November 1	1,860	1,888	-1.5%	-0.6%	-0.5%
Hotel Occupancy	October 24 - 30	58.9%	62.5%	-5.8%	-4.5%	-7.8%
OpenTable State of the Restaurant Industry ^{3,4}	November 3	NA	NA	-10.1%	-4.9%	-4.4%
TSA Checkpoint Data ³	November 4	1,756,208	2,174,344	-19.2%	0.3%	-4.0%
Supply of Motor Gasoline in the US (Mbbl/d)	October 29	9,504	9,145	3.9%	0.8%	1.9%
Global Commercial Flights ³	November 4	92,598	112,929	-18.0%	-2.4%	-2.5%

Level is at a new recovery best

Source: First Trust Advisors, Bloomberg, Department of Labor, Redbook Research, Box Office Mojo, Association of American Railroads, American Iron and Steel Institute, Hotel News Now, OpenTable, Transportation Security Administration, Energy Information Administration, American Staffing Association, Flight Radar 24

2019 Level and % Change 2019 are from the same week in 2019, unless otherwise noted. MOM = Month-over-Month; WOW = Week-over-Week.

All data is for the U.S. except for commercial flights.

¹ The baseline value for the ASA Staffing Index was set at 100 in June 2006.

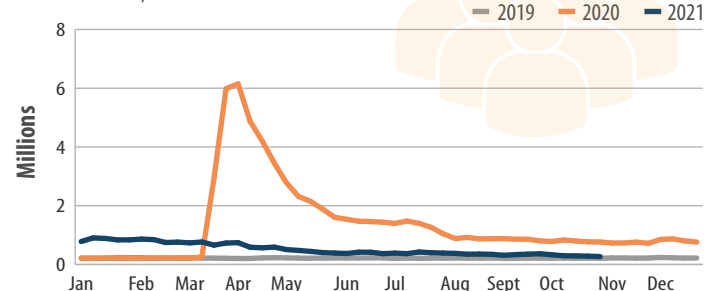
² Data for level and 2019 level are both Year-over-Year (YOY)% changes.

³ Data is provided daily instead of weekly; the 7-day moving average is shown.

⁴ Data shows change in seated diners from 2019 to 2021 at restaurants on the OpenTable network across all channels: online reservations, phone reservations, and walk-ins. % change MOM and WOW are the current reading minus the month ago and week ago reading, respectively.

INITIAL JOBLESS CLAIMS

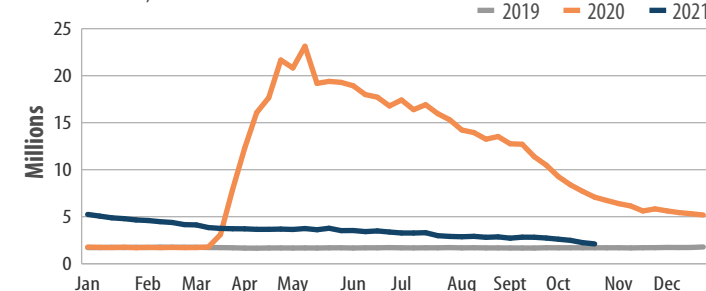
As of October 29, 2021



Sources: Bloomberg, Department of Labor, First Trust Advisors

CONTINUING JOBLESS CLAIMS

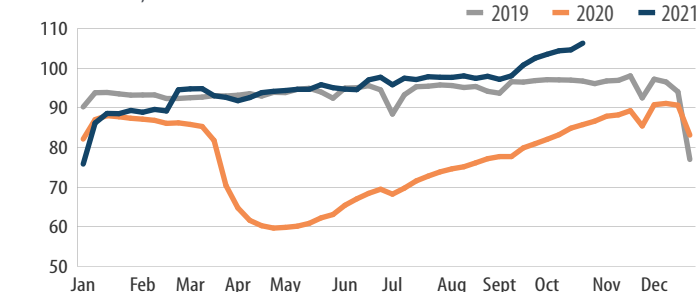
As of October 22, 2021



Sources: Bloomberg, Department of Labor, First Trust Advisors

ASA STAFFING INDEX

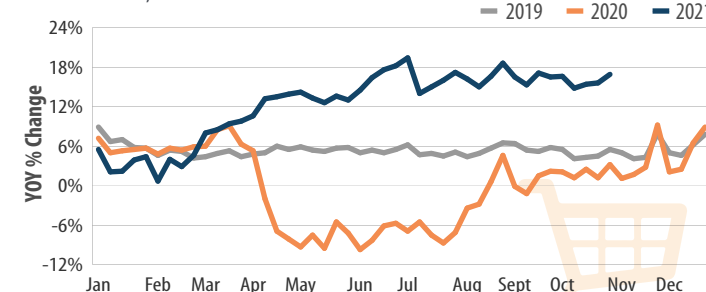
As of October 25, 2021



Sources: American Staffing Association, First Trust Advisors

WEEKLY RETAIL SALES

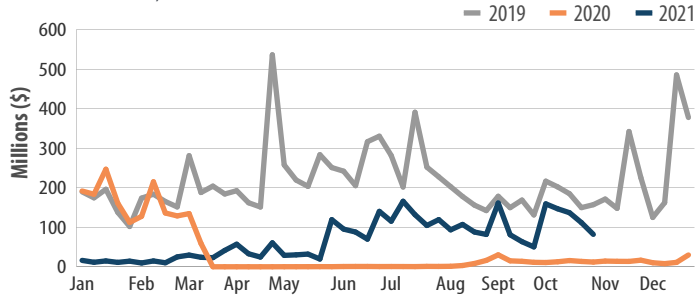
As of October 30, 2021



Sources: Bloomberg, Redbook Research, First Trust Advisors

BOX OFFICE RECEIPTS

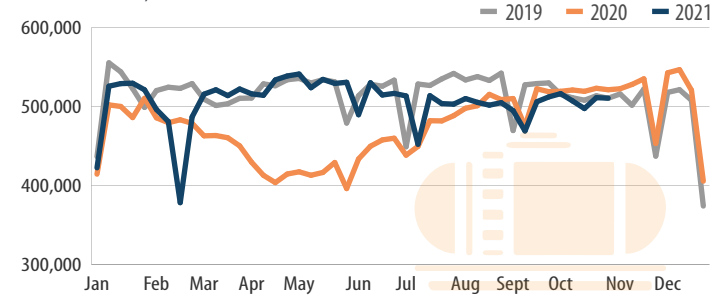
As of Oct 29 - Nov 4, 2021



Sources: Box Office Mojo, First Trust Advisors

RAIL CAR TRAFFIC (CARS)

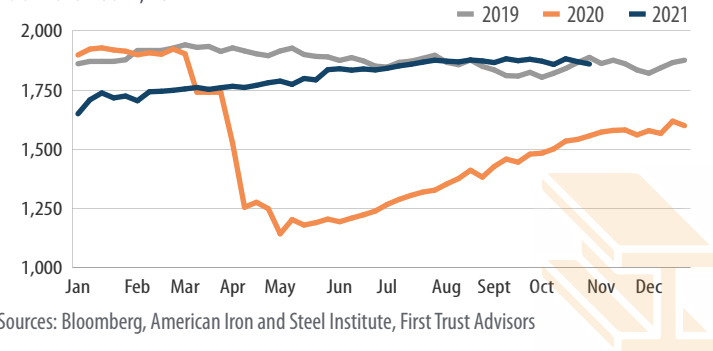
As of October 29, 2021



Sources: Bloomberg, Association of American Railroads, First Trust Advisors

STEEL PRODUCTION (NET TONS)

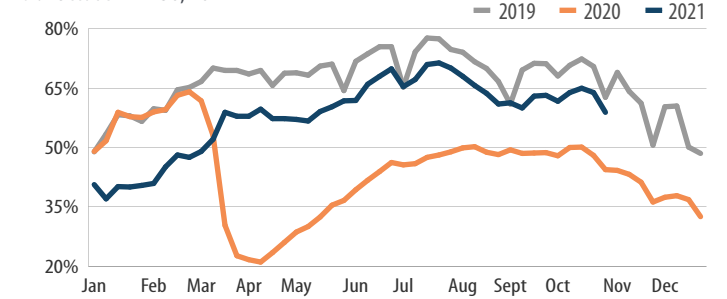
As of November 1, 2021



Sources: Bloomberg, American Iron and Steel Institute, First Trust Advisors

HOTEL OCCUPANCY

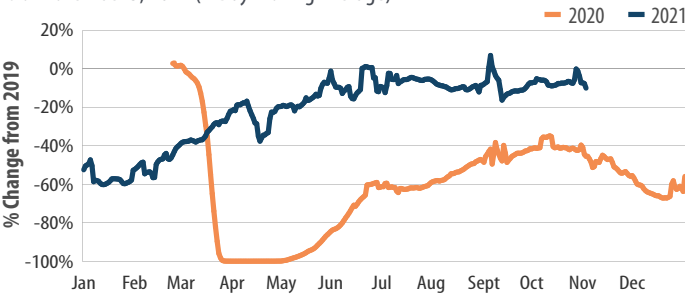
As of October 24 - 30, 2021



Sources: Hotel News Now, First Trust Advisors

OPENTABLE STATE OF THE RESTAURANT INDUSTRY

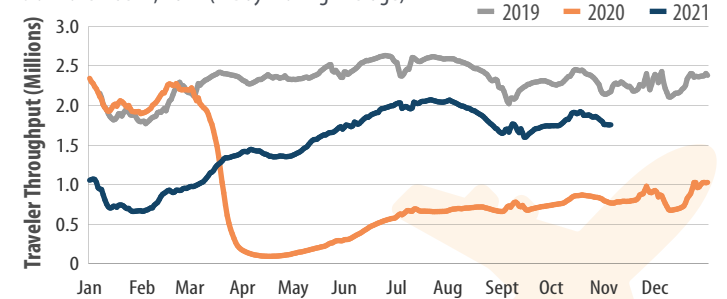
As of November 3, 2021 (7-Day Moving Average)



Sources: Open Table, First Trust Advisors

TSA CHECKPOINT DATA

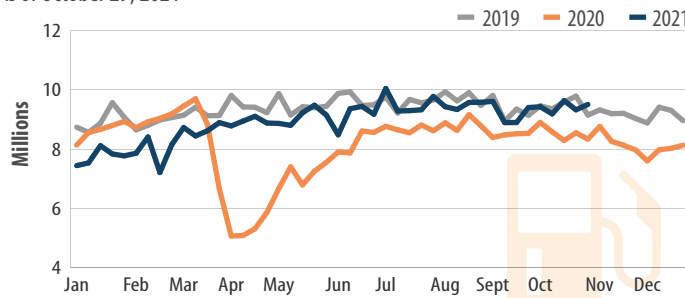
As of November 4, 2021 (7-Day Moving Average)



Sources: Transportation Security Administration, First Trust Advisors

SUPPLY OF MOTOR GASOLINE IN THE U.S. (MGBL/D)

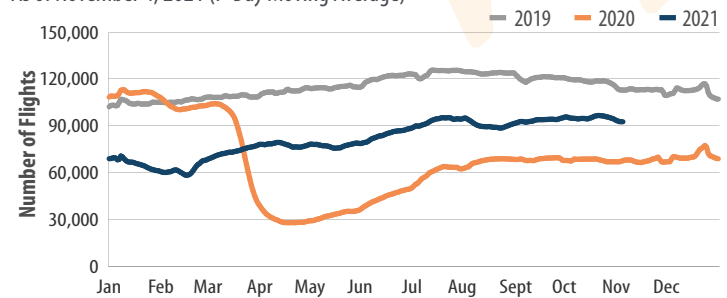
As of October 29, 2021



Sources: Bloomberg, First Trust Advisors

GLOBAL COMMERCIAL FLIGHTS

As of November 4, 2021 (7-Day Moving Average)



Sources: Flight Radar 24, First Trust Advisors