

June 11, 2018

		Price	200 day moving average	100 day moving average	50 day moving average	relative strength index	Hurst Exponent	6 month price change	6 month volatility annualized	Momentum Index
Stocks										
SPX Index	S&P 500	2782	2647	2710	2687	57	77	4.47	14.20	0.31
MID Index	S&P Mid	2001	1872	1913	1917	61	39	6.32	13.33	0.47
SML Index	S&P Small	1039	933	962	977	65	50	12.27	14.85	0.83
MXEA Index	EAFE	2010	2029	2045	2030	46	127	-0.23	9.54	-0.02
MSDLEAFE Index	EAFE Local	1148	1145	1140	1145	50	98	-1.07	9.24	-0.12
MXEASC Index	EAFE Small	271	265	271	270	51	109	4.19	9.94	0.42
NCLDEAFE Index	EAFE Small Local	402	386	391	396	57	107	4.44	9.20	0.48
MXEF Index	EM	1135	1154	1178	1152	46	74	1.54	12.91	0.12
NDLEEGF Index	EM Local	597	590	602	595	50	92	4.01	11.13	0.36
VIX Index	S&P 500 Volatility	12	14	17	16	45	69	25.13	157.64	0.16
RVX Index	Russell 2000 Volatility	13	16	18	17	46	52	-7.72	126.71	-0.06
VXEFA Index	EAFE Volatility	11	12	14	12	54	15	36.35	159.29	0.23
VXEEM Index	EM Volatility	18	19	22	20	47	69	14.61	107.25	0.14