

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
Bonds										
LBUSTRUU Index	Barclay's Agg	2004	2024	2007	2004	50	114	-2.03	2.94	-0.69
LUTLTRUU Index	Long Treasury	3465	3519	3448	3450	51	115	-4.74	9.94	-0.48
LT09TRUU Index	7-10 Treasury	442	449	441	441	51	112	-2.98	4.37	-0.68
LUATTRUU Index	All Treasury	2163	2179	2159	2158	52	113	-1.72	3.15	-0.55
LT01TRUU Index	1-3 Treasury	257	257	256	256	56	91	-0.07	0.78	-0.09
LF98TRUU Index	High Yield	1956	1944	1945	1947	58	122	0.46	2.36	0.19