

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
Commodities										
BCOM Index	Commodities	90	87	89	90	52	28	6.98	8.82	0.79
CL1 Comdty	WTI	66	60	65	68	48	87	15.48	22.98	0.67
XB1 Comdty	Gasoline	210	186	199	212	51	29	25.20	24.64	1.02
C 1 Comdty	Corn	367	363	380	390	41	3	8.48	15.07	0.56
HG1 Comdty	Copper	325	310	312	310	58	92	7.11	18.95	0.38
XAU Curncy	Gold	1300	1308	1323	1315	47	86	4.01	9.55	0.42