

ChartProfit

Charts to Friday 11th May 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 05/11

	-5	-4	-3	-2	↓
NYSE	46	55	52	51	62
NasDaq	48	53	49	50	60
SP500	41	48	49	54	61
R2000	51	59	55	55	63

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

05/11: AAll (public poll). Bulls% was higher this week at 33.5% (from 28.4%). Bulls% fell to 26.1% four weeks ago which was the lowest since w/e 1st September. Bears% was lower at 25.5% but reached 42.8% four weeks ago which was the highest since March 2017. The nett (Bulls minus Bears) is at 8.0 but fell to -16.7 four weeks ago which was a two year low.

05/11: Investors Intelligence. Bulls% was slightly lower at 43.1%. Four weeks ago Bulls% fell to 42.2% which was the lowest since November 2016. Bear% was also slightly lower at 20.6%. Previous week's 20.8% was the highest since December 2016. The 4wk ma of nett (Bulls minus Bears) is at 24.4, the lowest since November 2016.

05/11: Market Vane (advisers) poll was unchanged at 57 which is the lowest since July 2016. Fifteen weeks ago the poll reached 72, which was the highest level since 2007.

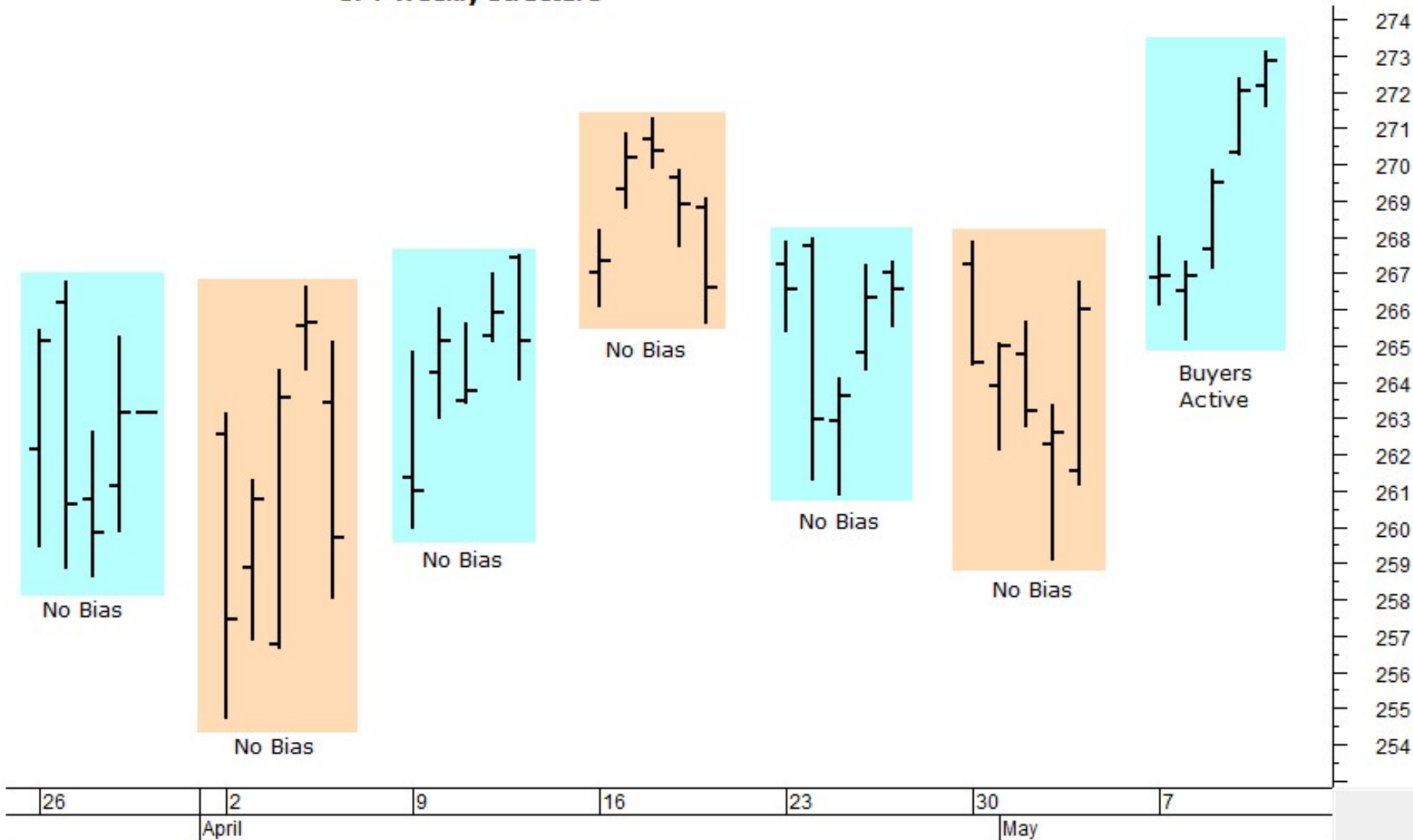
05/11: NAAIM exposure index was higher at 69.82. Six weeks ago the index fell to 49.36, the lowest reading since February 2016.

Mutual Fund Flow:

05/11: My version of the Rydex Assets Ratio ended the week at 16.92. On 04/18, the ratio fell to 13.93, a 43 day low which indicated some nervousness from the Rydex traders.

05/11: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$231 Million in the week to 9th May. The 4wk flow number is at 8.97 Billion but four weeks ago it fell to a negative -\$29.90 Billion, the lowest since -\$33 Billion in December (the lowest since 2008).

SPY Weekly Structure

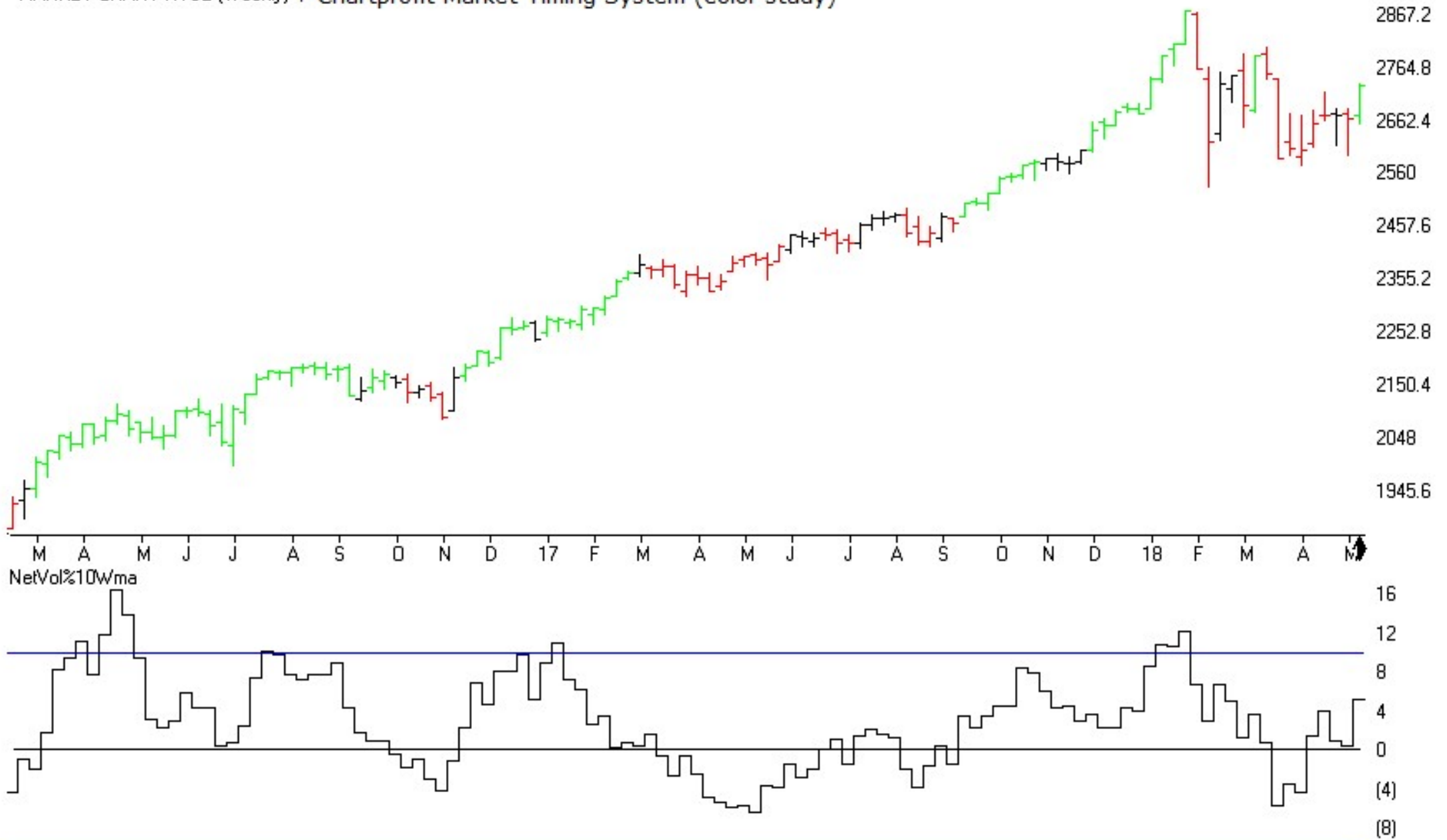


Commitments of Traders

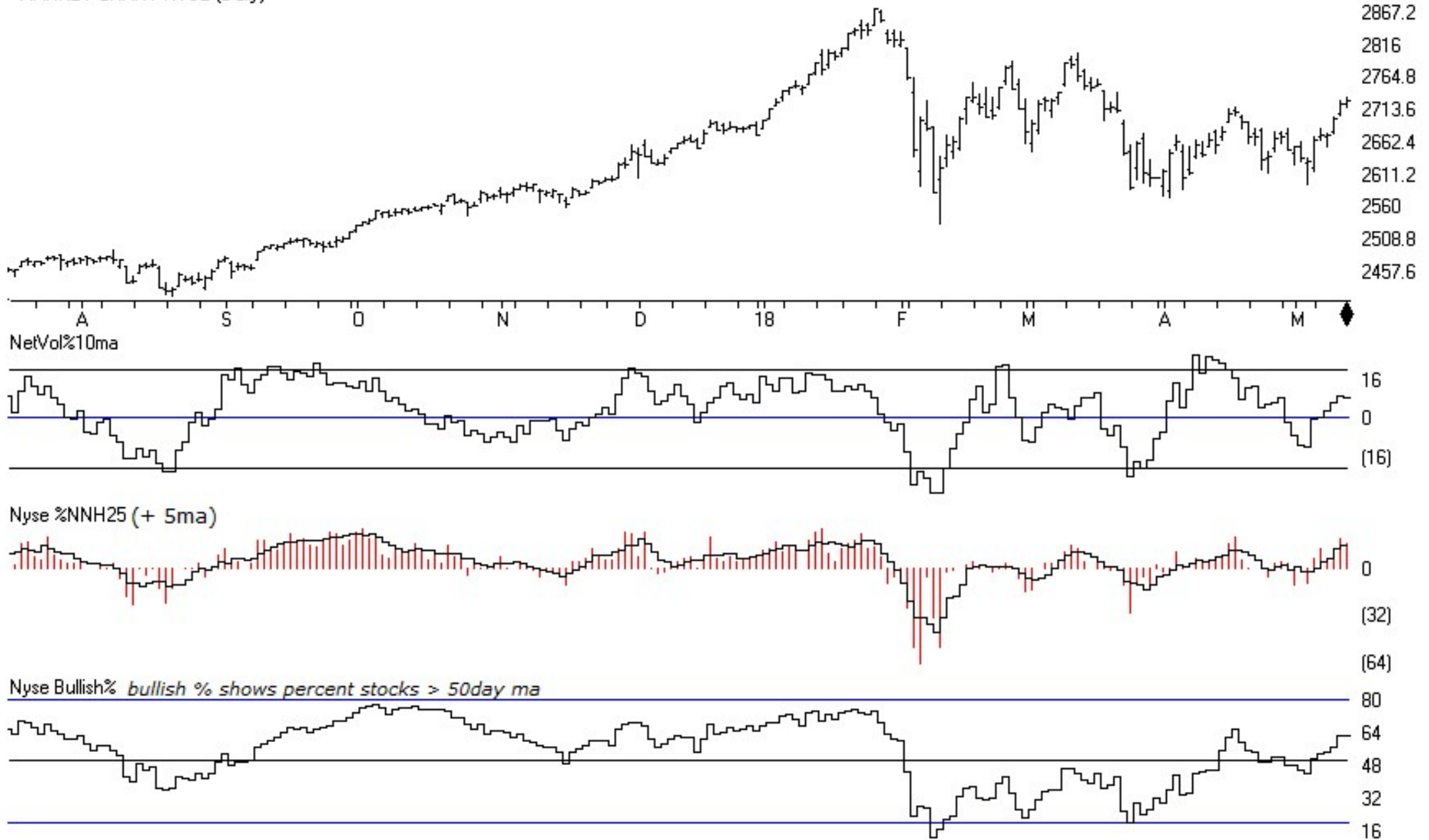
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	100.0	98.9	15.7	86.7	58.5	17.8	0.0	0.0	88.6
05/01/18	100.0	86.2	11.9	84.4	56.3	18.9	0.4	5.2	91.6
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	87.8	100	27.5	0.6	0	74.9	100	100	36
05/01/18	90.2	100	0	0	1.5	90.8	99.5	100	37.7
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	36.7	100.0	78.4	63.5	15.1	0.2	49.7	38.2	56.1
05/01/18	21.0	77.7	78.9	75.1	36.8	1.5	95.6	55.8	20.8
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	85.8	98.3	39.1	11.7	1.4	47.7	16.8	11.5	66.2
05/01/18	100.0	100.0	4.5	0.0	0.0	68.7	2.0	10.6	100.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	85.1	90.2	46.0	25.9	11.5	20.7	0.0	7.2	100.0
05/01/18	45.7	50.6	54.3	62.5	56.3	31.2	12.4	6.6	81.1
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	12.0	21.5	77.2	93.5	79.3	16.1	61.2	64.6	86.1
05/01/18	11.2	15.3	74.0	96.4	90.6	16.8	56.0	64.4	100.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	57.0	56.8	54.1	53.7	55.1	53.4	9.9	9.4	76.9
05/01/18	53.9	64.6	60.9	53.8	45.5	43.3	23.1	0.0	58.6
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	35.7	22.8	40.8	69.5	96.4	61.9	32.8	53.1	31.7
05/01/18	42.6	15.0	28.7	61.3	97.0	75.3	36.8	71.1	34.8

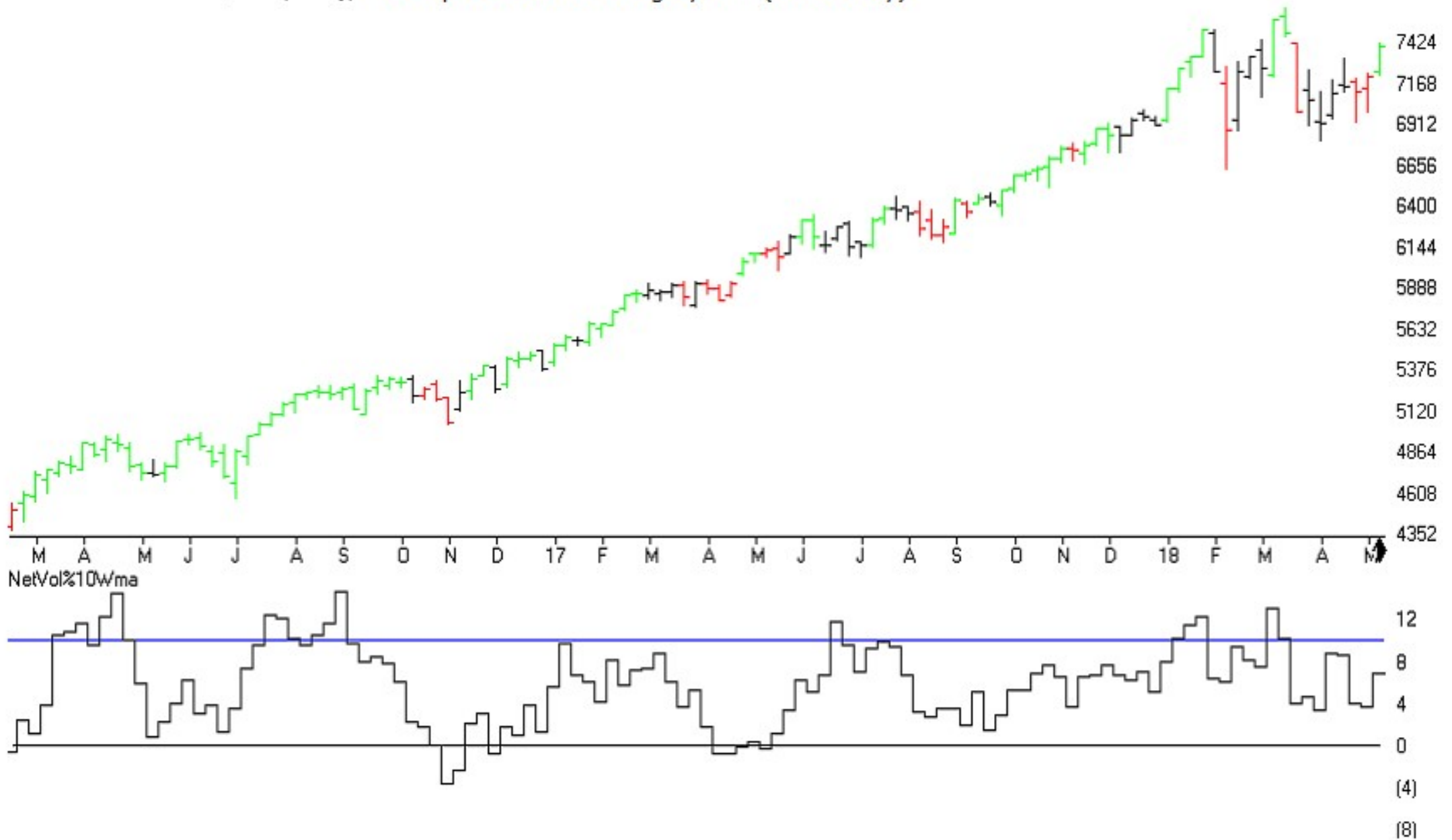
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



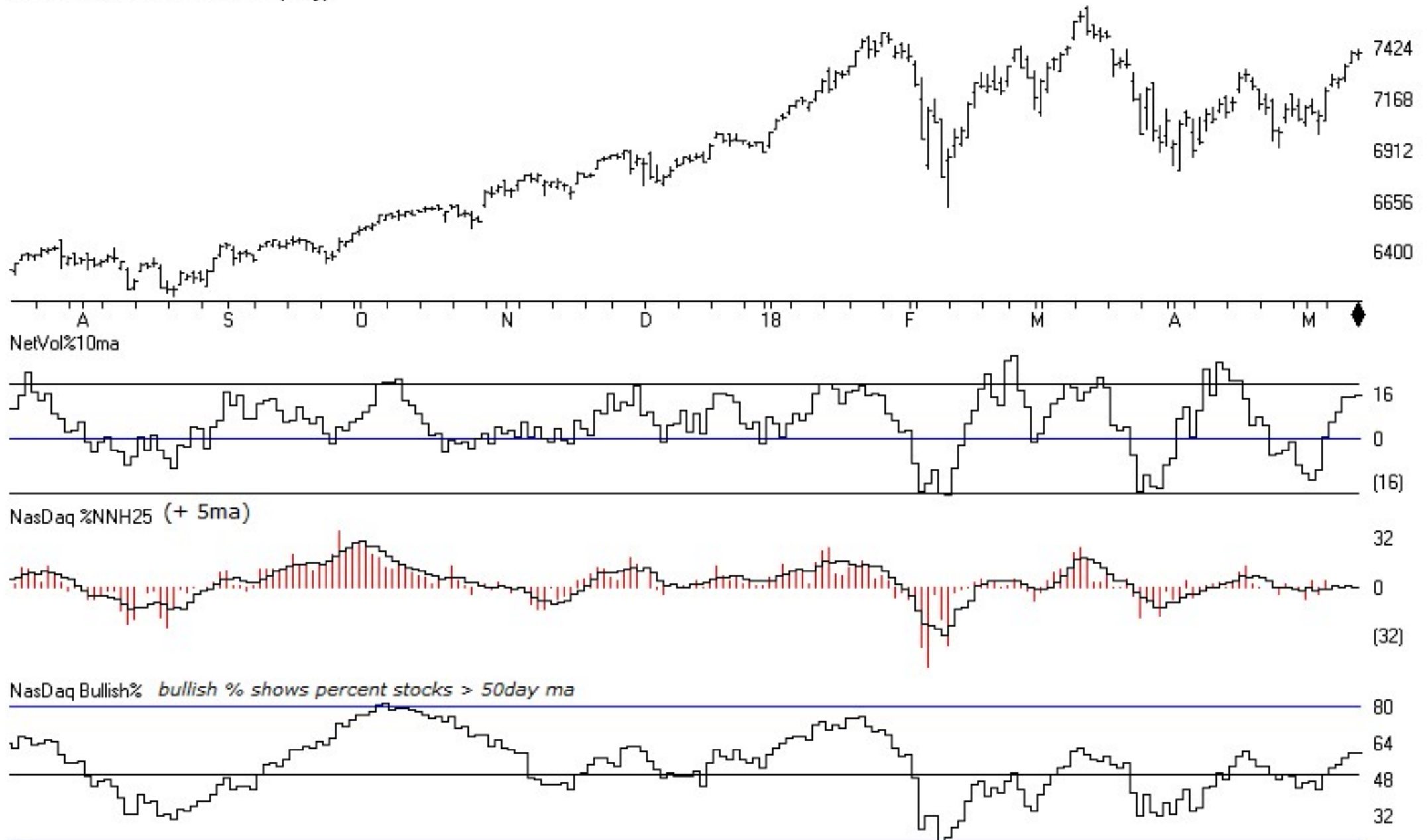
MARKET CHART NYSE (Daily)



MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



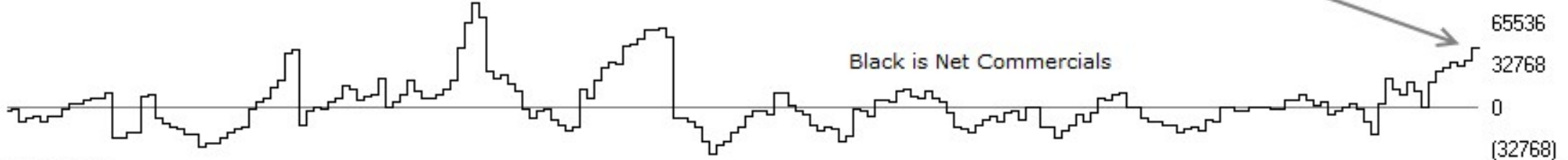
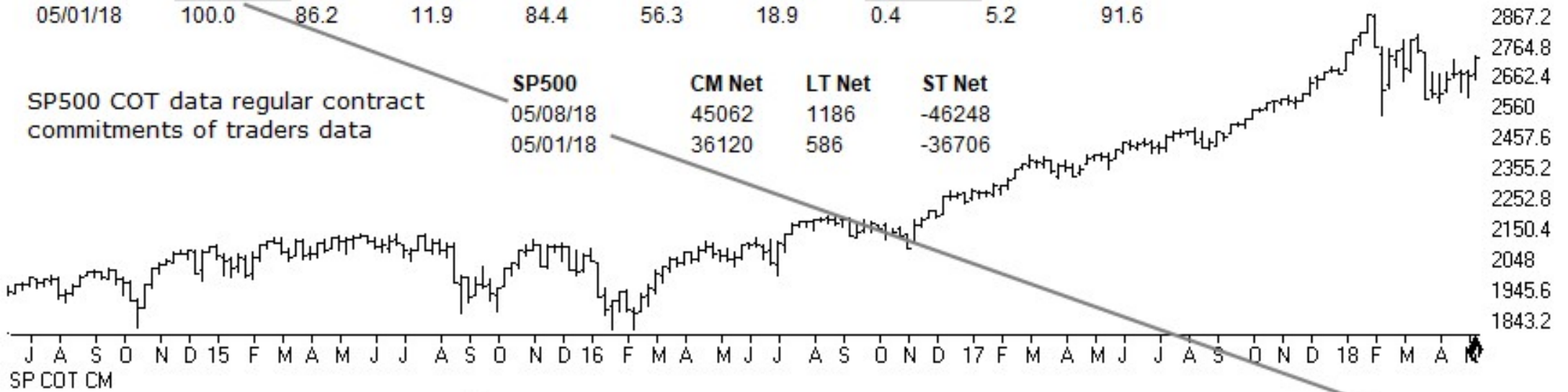
MARKET CHART NASDAQ 1800 (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	100.0	98.9	15.7	86.7	58.5	17.8	0.0	0.0	88.6
05/01/18	100.0	86.2	11.9	84.4	56.3	18.9	0.4	5.2	91.6

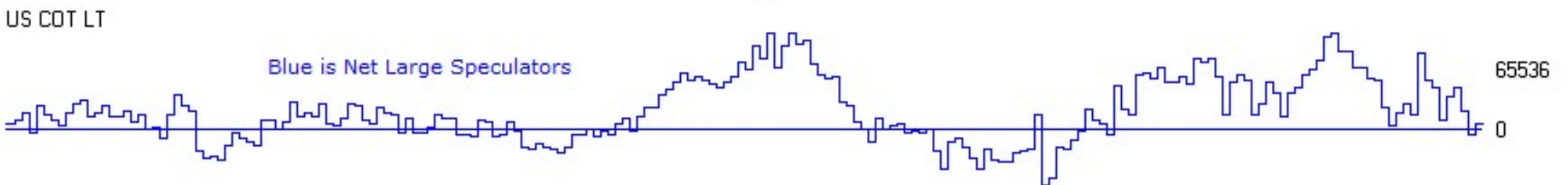
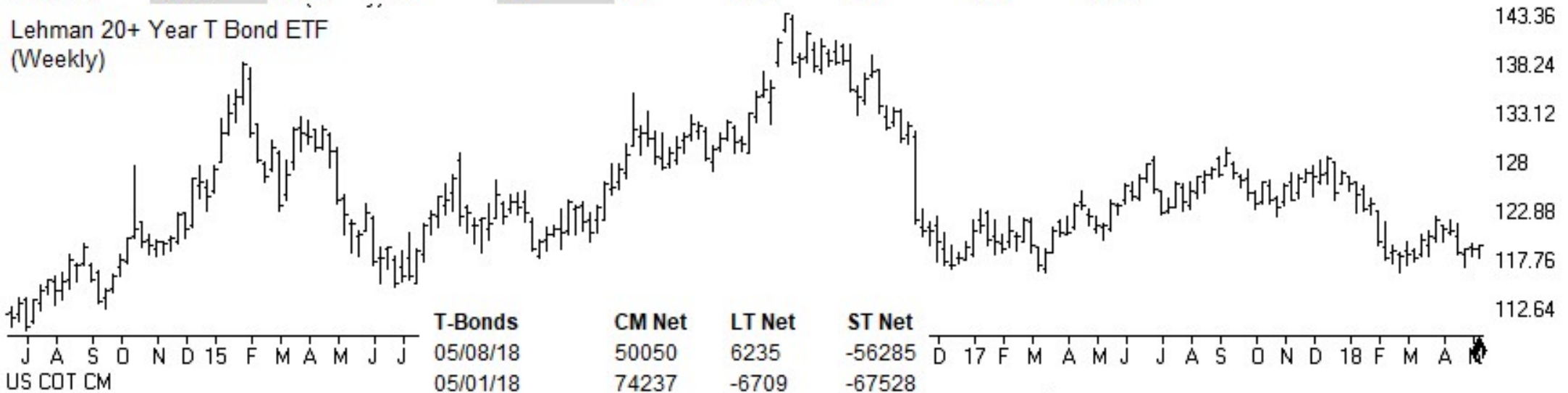
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
05/08/18	45062	1186	-46248
05/01/18	36120	586	-36706



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	85.8	98.3	39.1	11.7	1.4	47.7	16.8	11.5	66.2
05/01/18	100.0	100.0	4.5	0.0	0.0	68.7	2.0	10.6	100.0

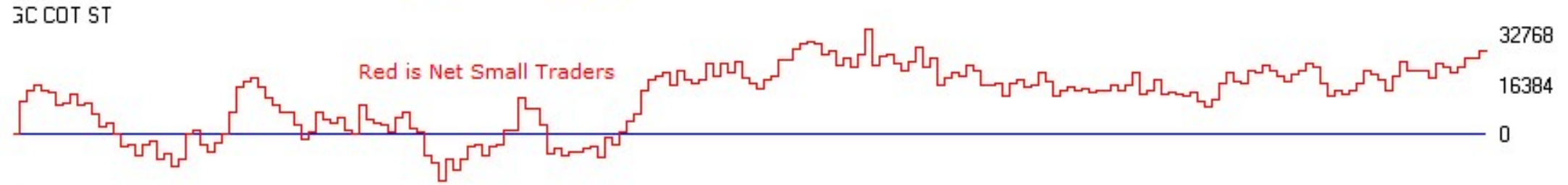
Lehman 20+ Year T Bond ETF
(Weekly)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	87.8	100	27.5	0.6	0	74.9	100	100	36
05/01/18	90.2	100	0	0	1.5	90.8	99.5	100	37.7

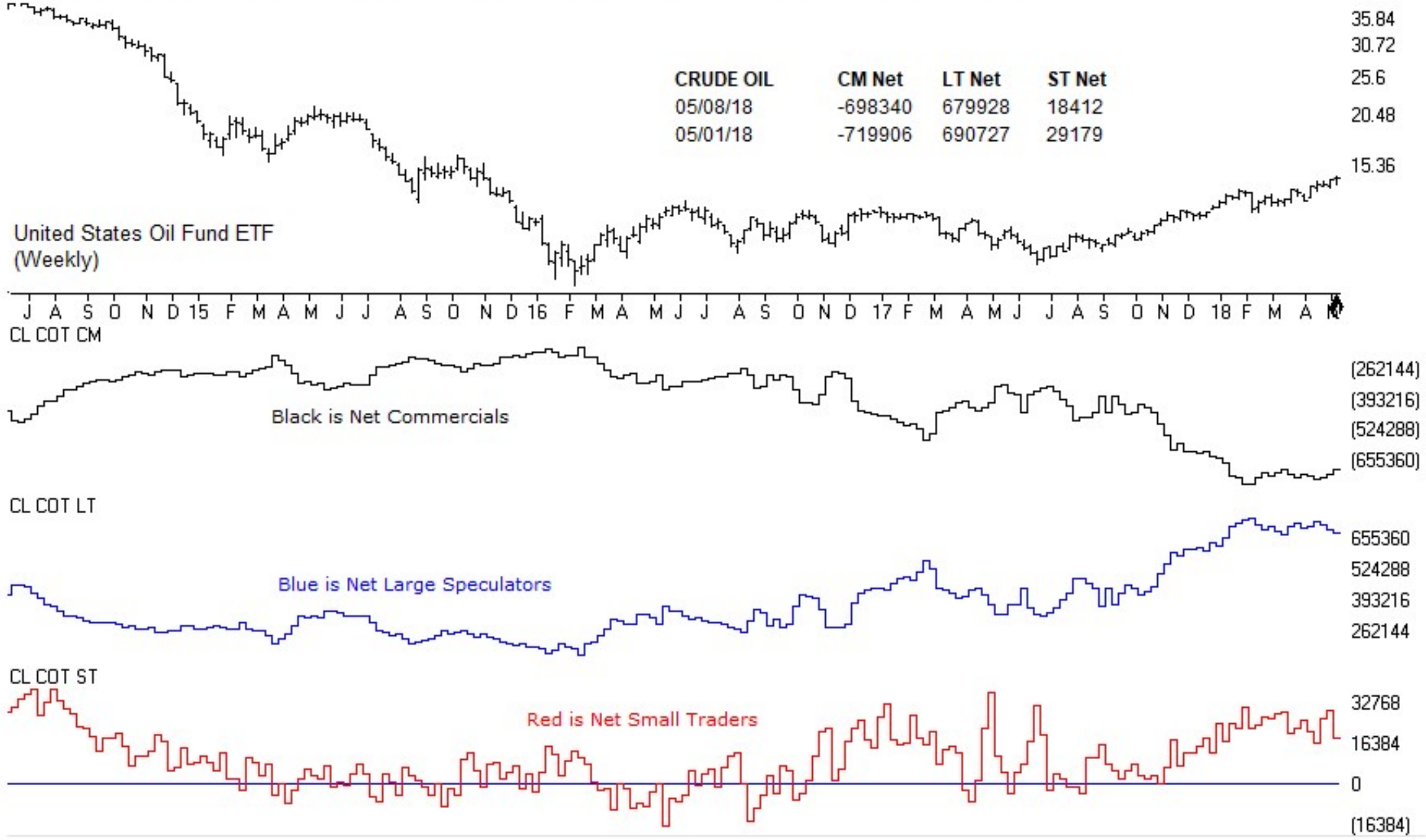


GOLD	CM Net	LT Net	ST Net
05/08/18	-134984	107440	27544
05/01/18	-131872	106779	25093



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	36.7	100.0	78.4	63.5	15.1	0.2	49.7	38.2	56.1
05/01/18	21.0	77.7	78.9	75.1	36.8	1.5	95.6	55.8	20.8

CRUDE OIL	CM Net	LT Net	ST Net
05/08/18	-698340	679928	18412
05/01/18	-719906	690727	29179



United States Oil Fund ETF (Weekly)

J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D 17 F M A M J J A S O N D 18 F M A M

CL COT CM (262144) (393216) (524288) (655360)

Black is Net Commercials

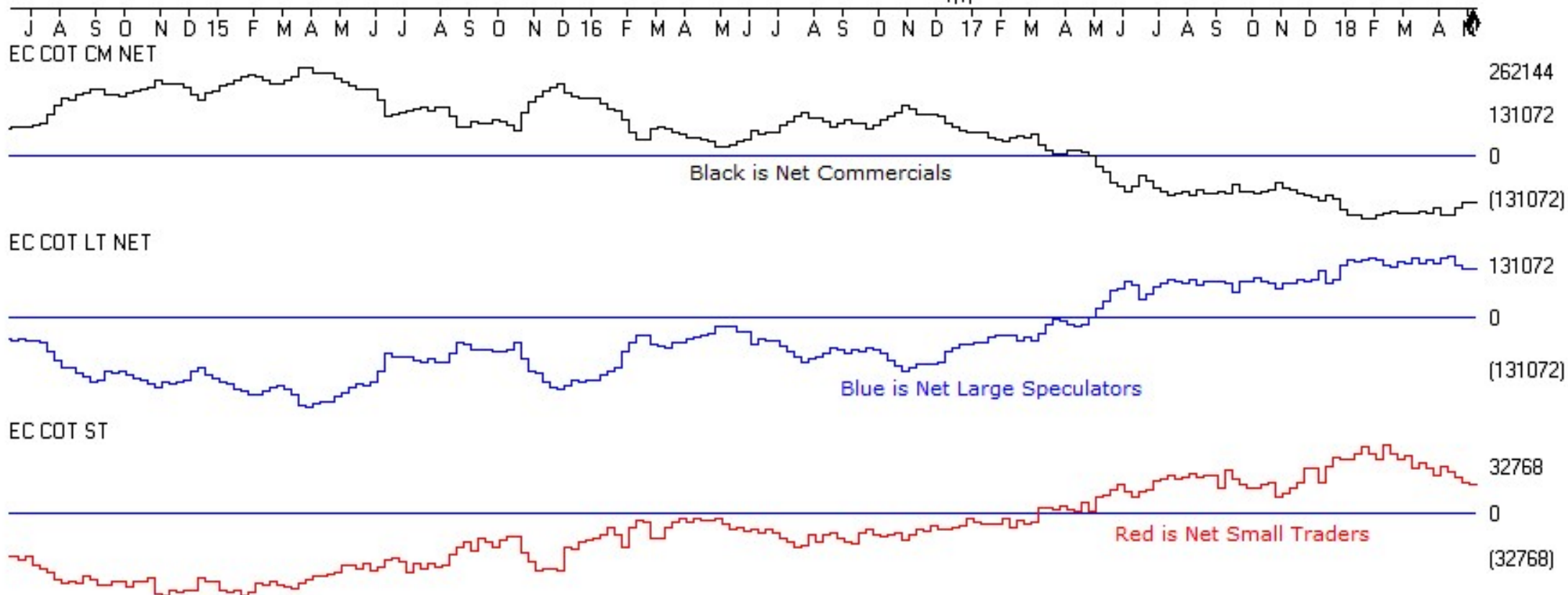
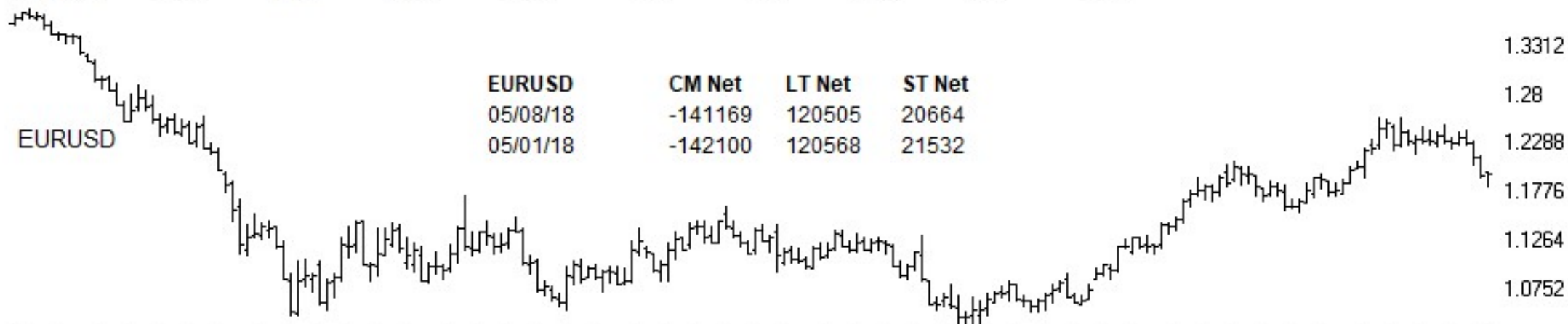
CL COT LT 655360 524288 393216 262144

Blue is Net Large Speculators

CL COT ST 32768 16384 0 (16384)

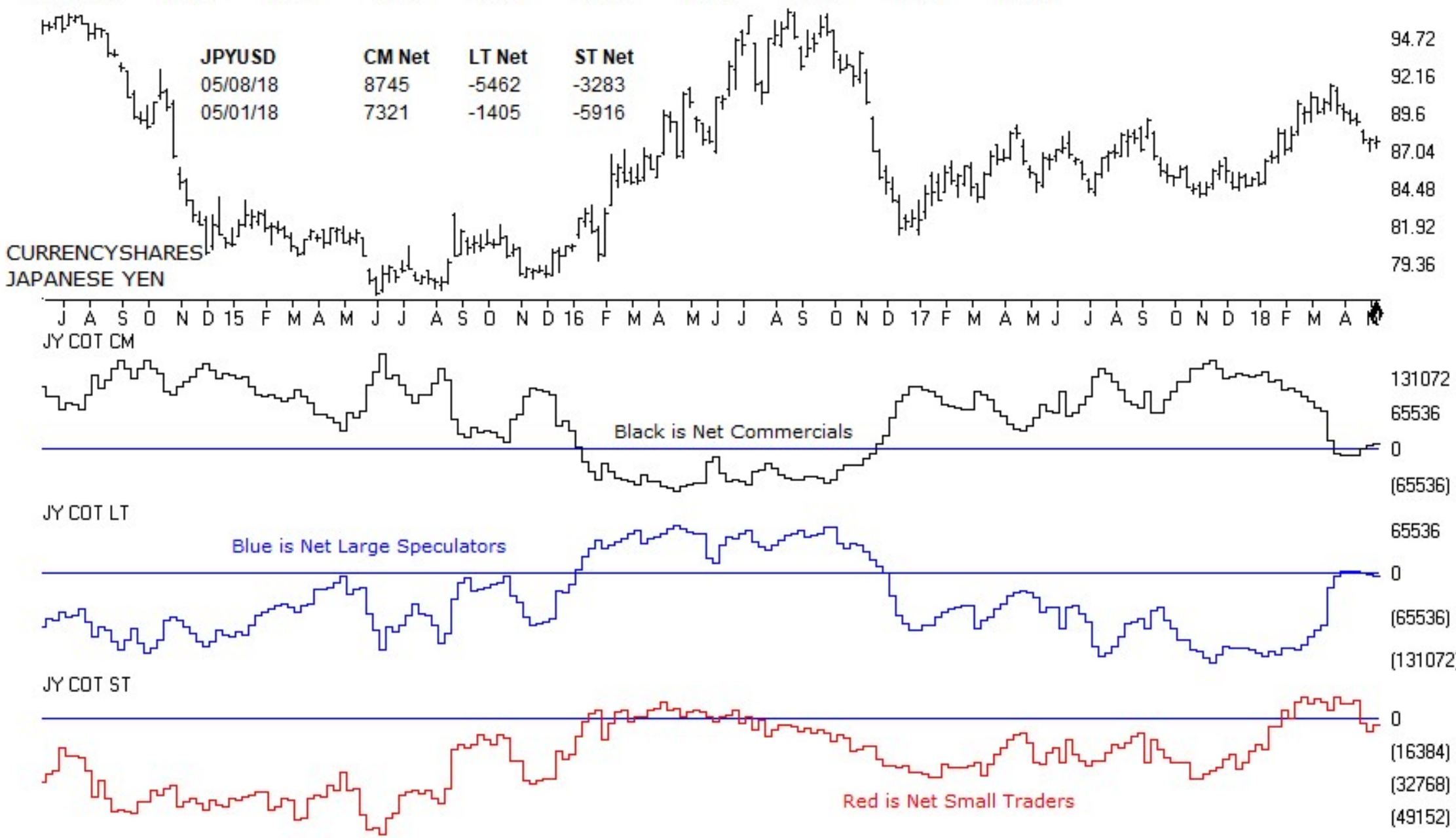
Red is Net Small Traders

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	57.0	56.8	54.1	53.7	55.1	53.4	9.9	9.4	76.9
05/01/18	53.9	64.6	60.9	53.8	45.5	43.3	23.1	0.0	58.6



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/08/18	12.0	21.5	77.2	93.5	79.3	16.1	61.2	64.6	86.1
05/01/18	11.2	15.3	74.0	96.4	90.6	16.8	56.0	64.4	100.0

JPYUSD	CM Net	LT Net	ST Net
05/08/18	8745	-5462	-3283
05/01/18	7321	-1405	-5916



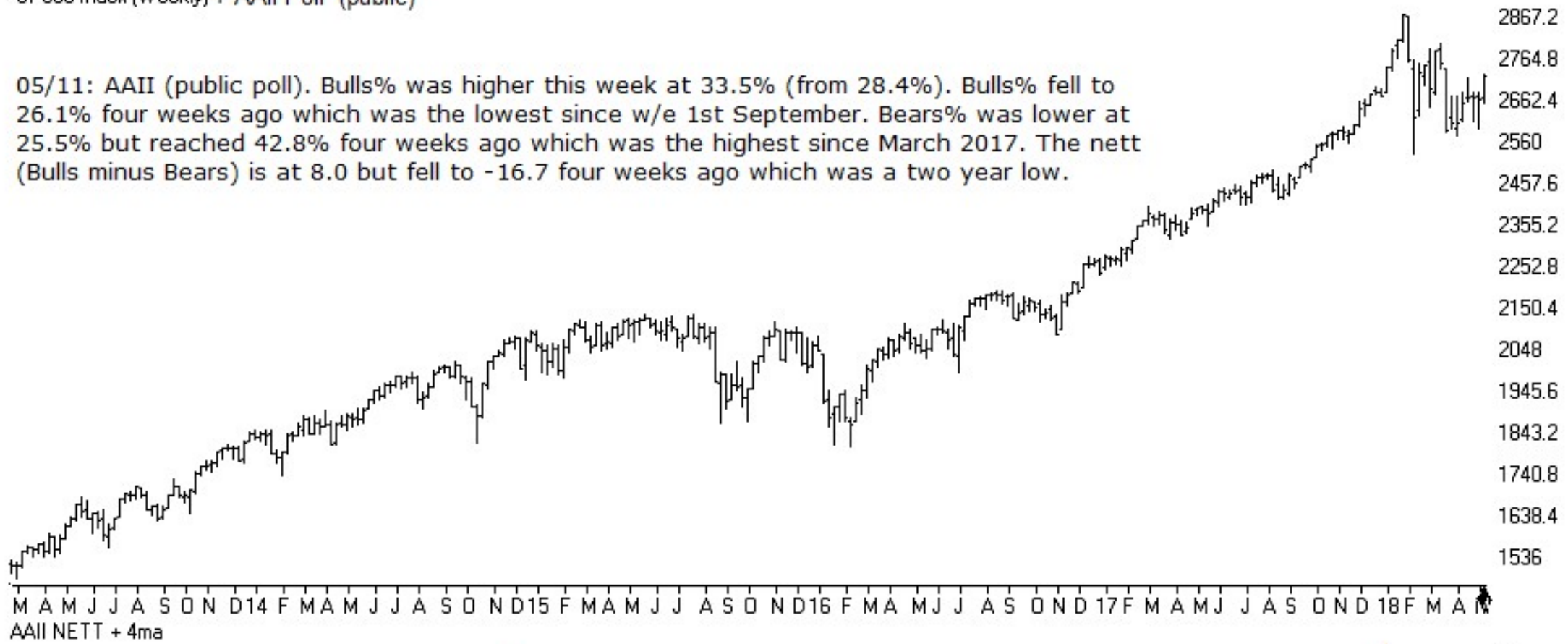
CURRENCYSHARES
JAPANESE YEN

J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D 17 F M A M J J A S O N D 18 F M A M

JY COT CM
131072
65536
0
(65536)
JY COT LT
65536
0
(65536)
(131072)
JY COT ST
0
(16384)
(32768)
(49152)

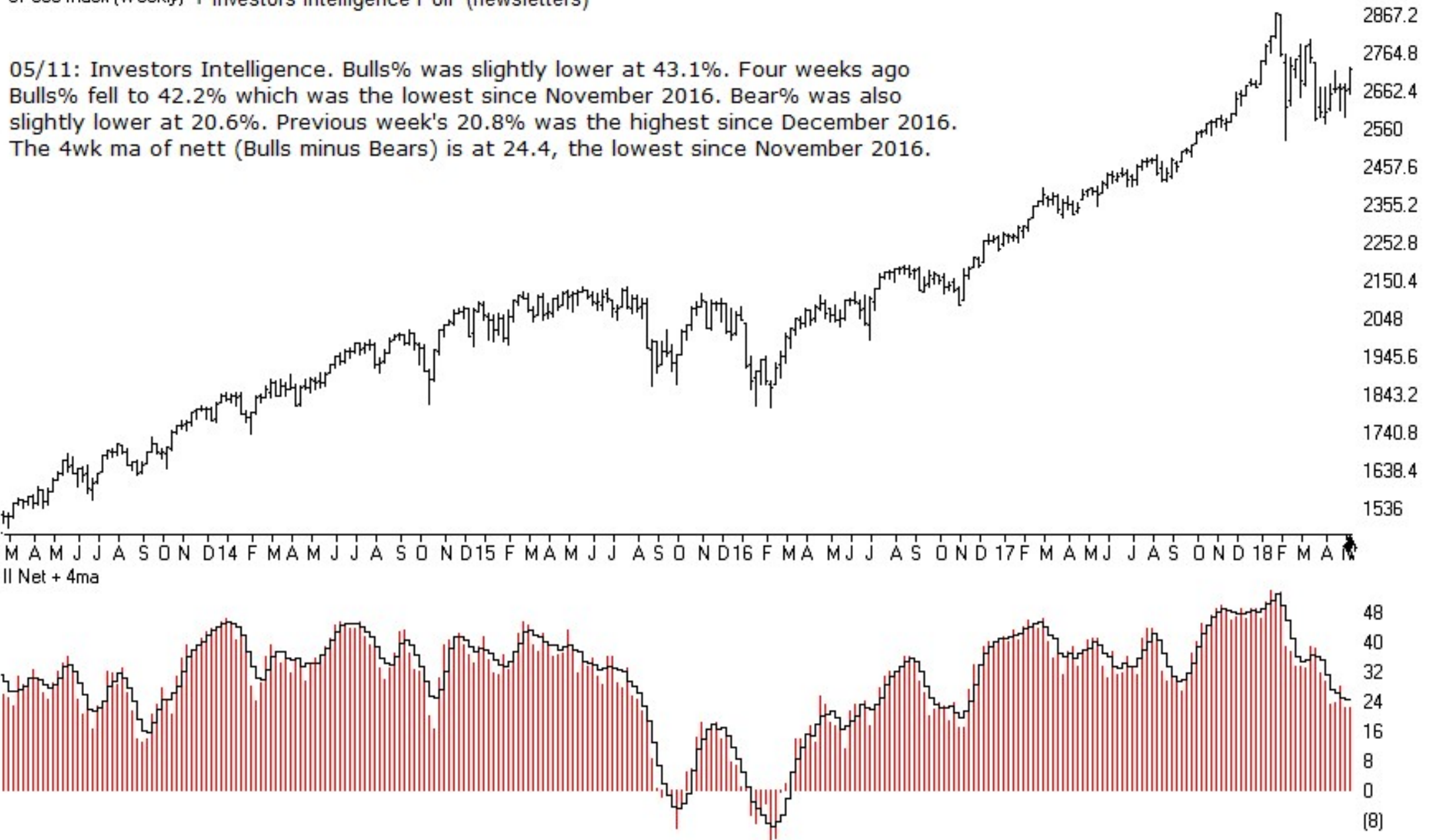
SP500 Index (Weekly) + AAll Poll (public)

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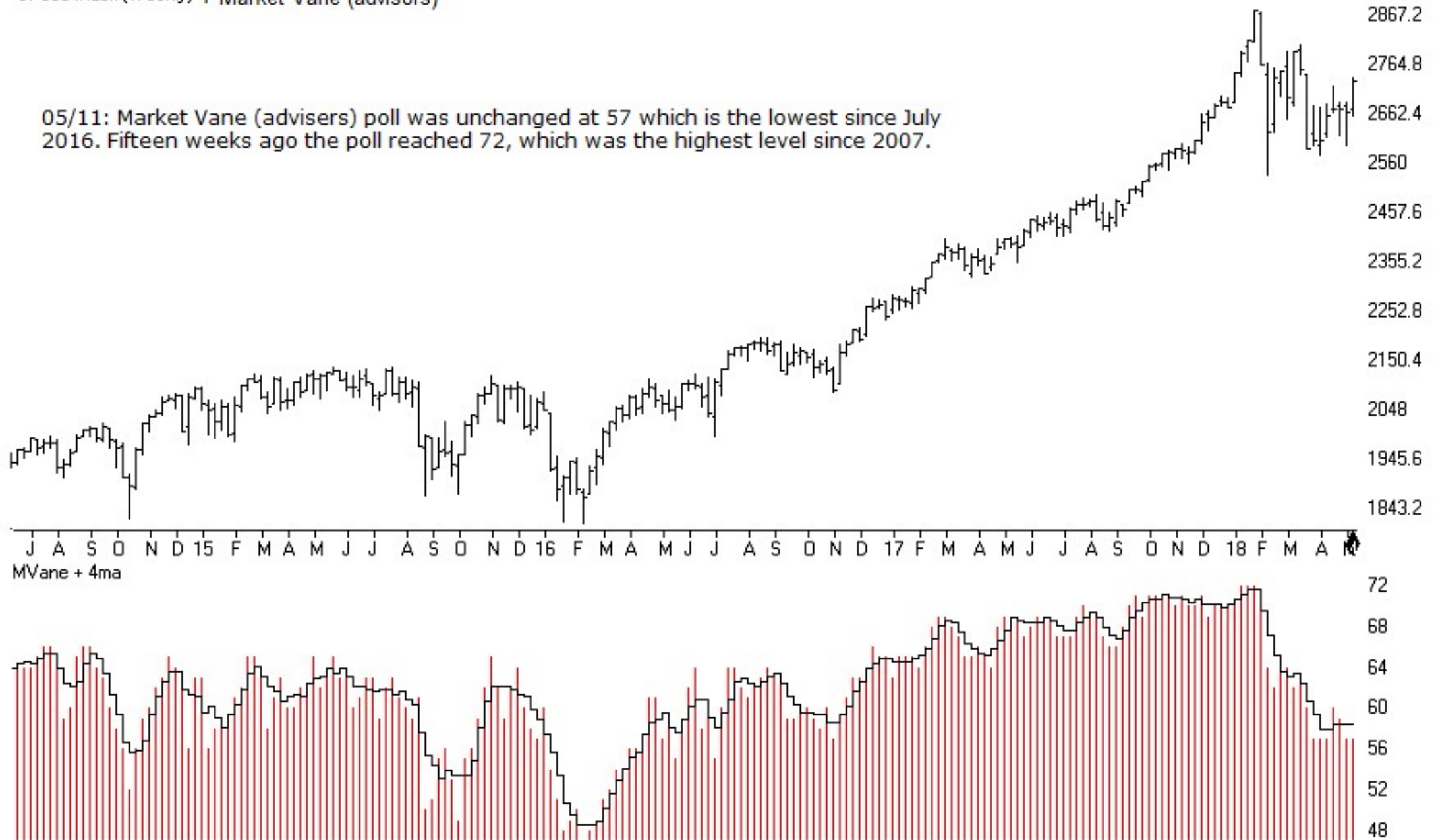
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

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SP500 Index (Weekly) + Market Vane (advisors)

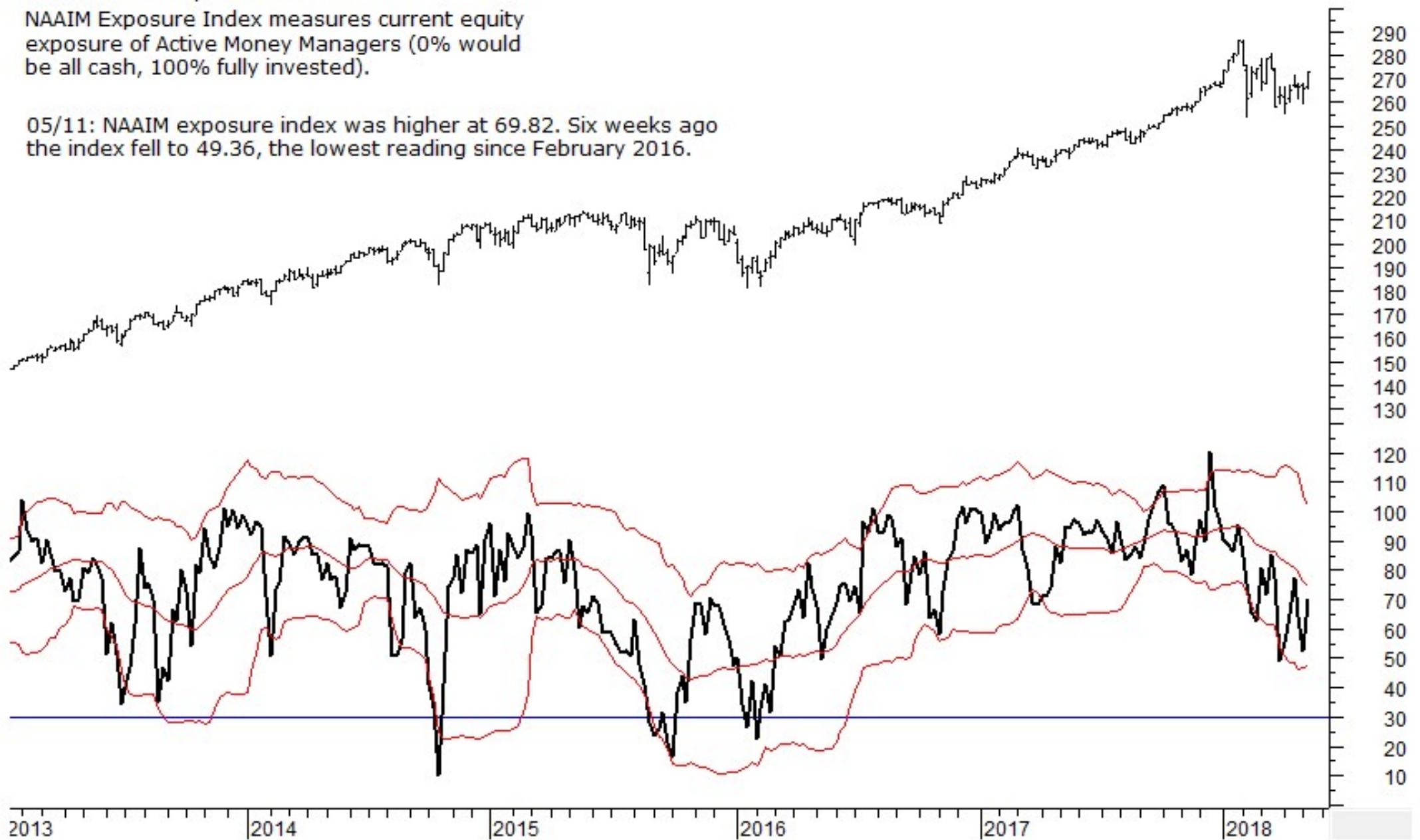
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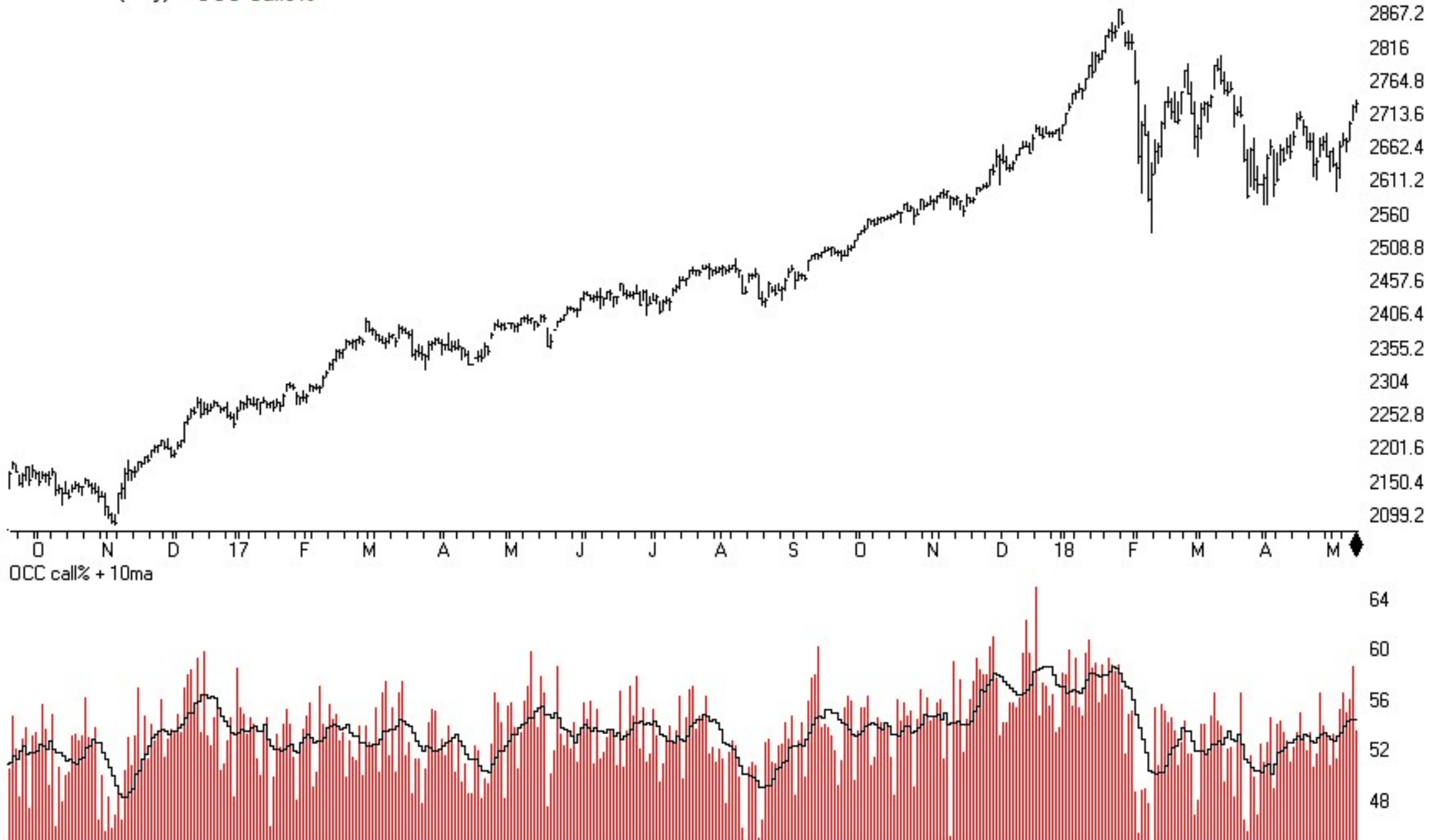
SPY + NAAIM Exposure Index

NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).

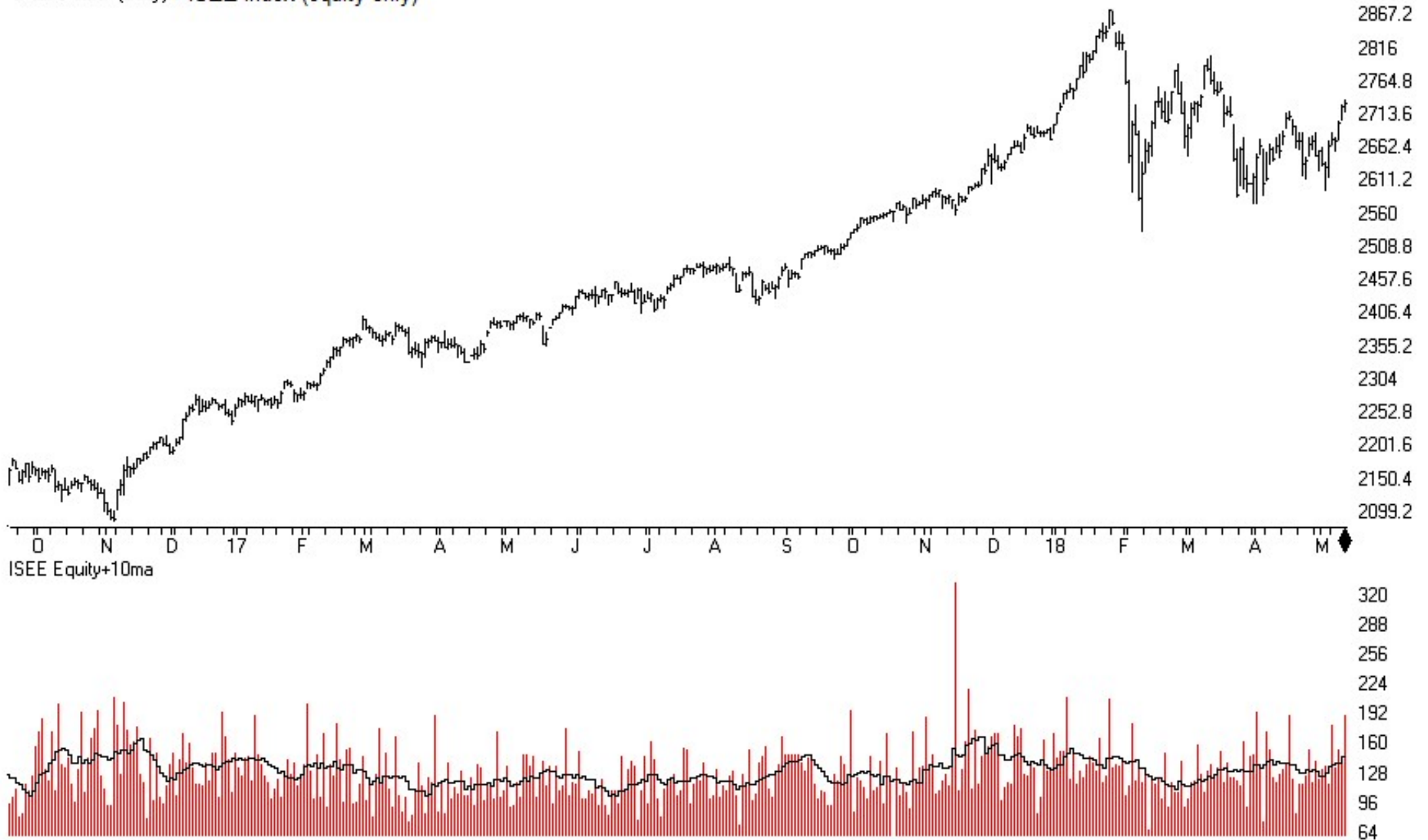
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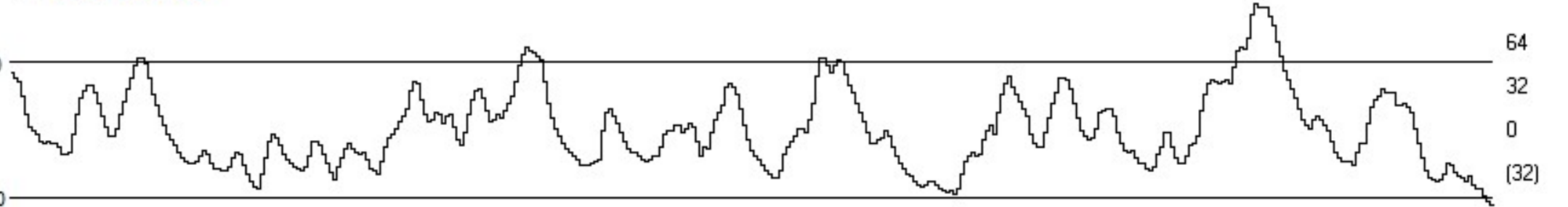
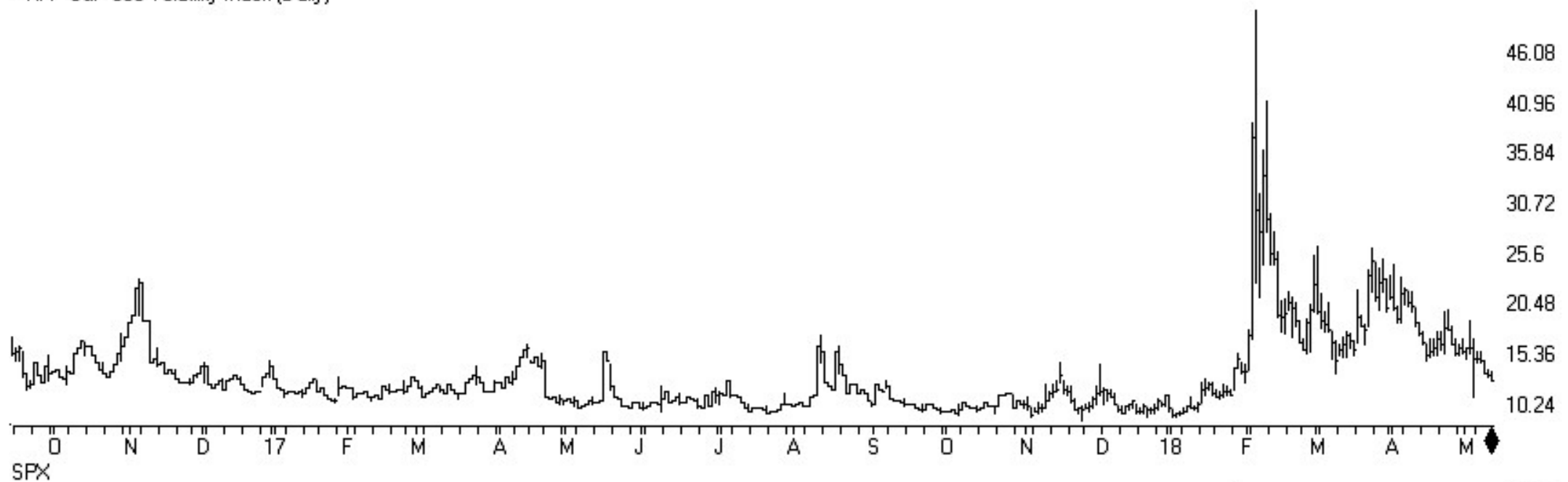
SP500 Index (Daily) + OCC Calls%



SP500 Index (Daily) + ISEE Index (equity only)

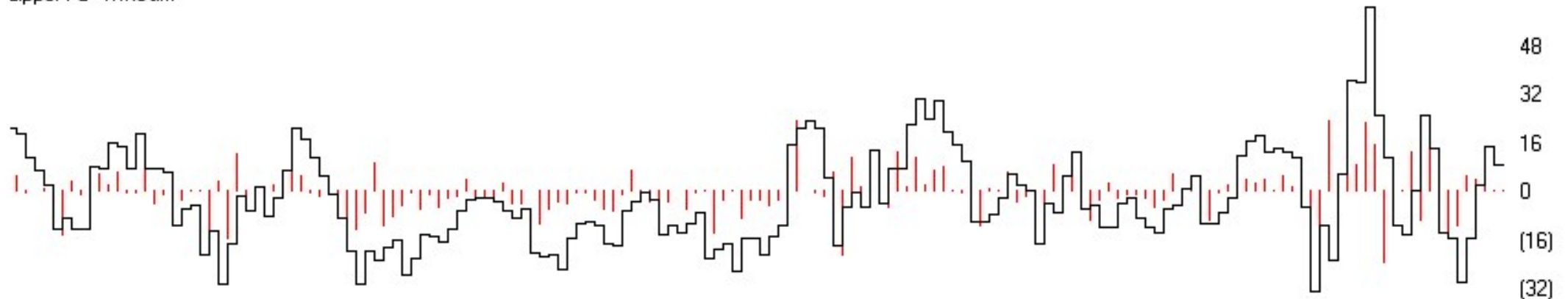
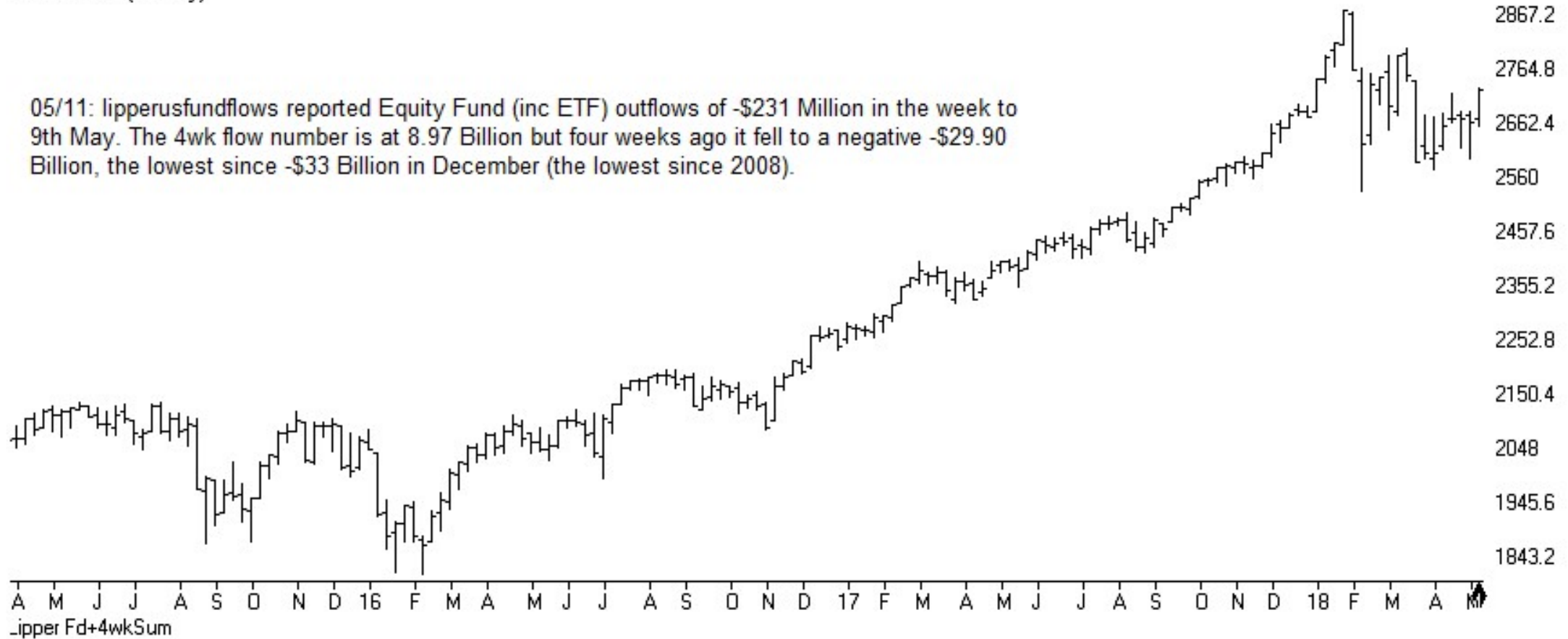


VIX - S&P 500 Volatility Index (Daily)



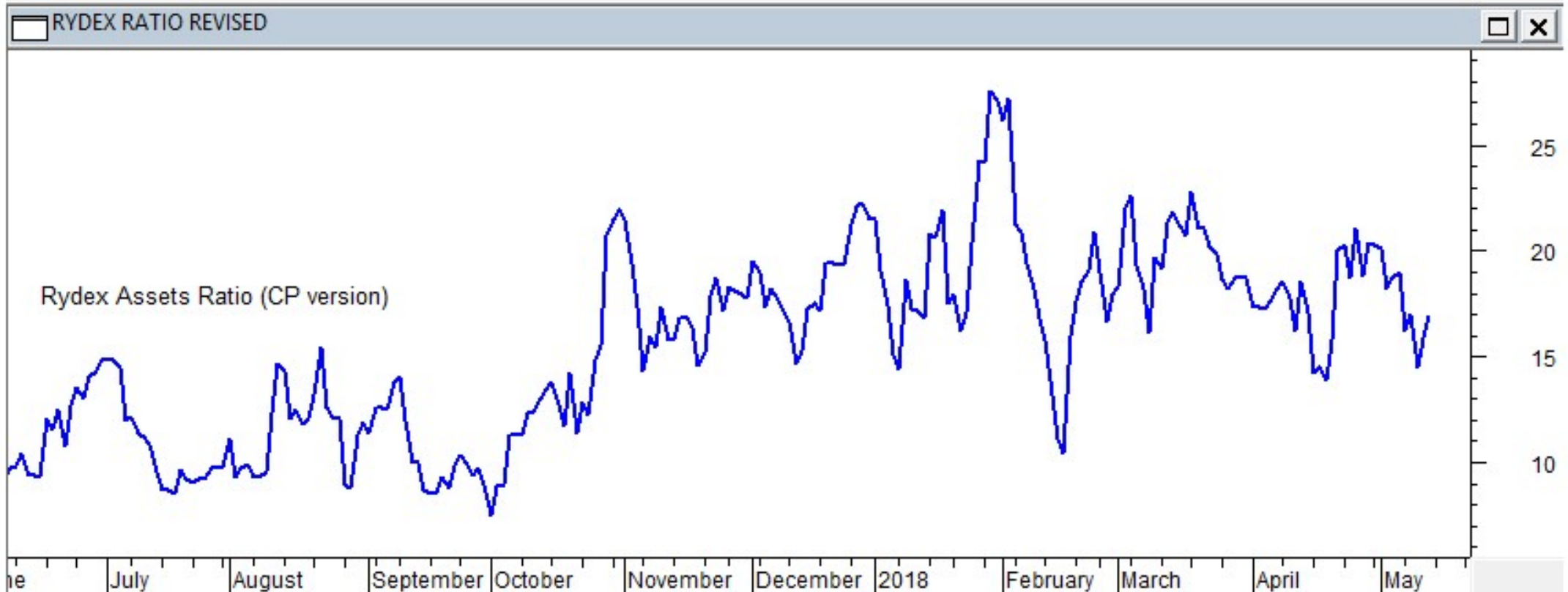
SP500 Index (Weekly)

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Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment



ChartProfit

<http://www.chartprofitwebcast.com>