

ChartProfit

Charts to Friday 13th July 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 07/13

	-5	-4	-3	-2	↓
NYSE	64	60	51	61	60
NasDaq	72	68	52	65	60
SP500	66	60	52	58	63
R2000	75	73	56	71	61

number = % stocks >50day ma

07/13: NAAIM exposure index was higher at 88.56.

Mutual Fund Flow:

07/13: My version of the Rydex Assets Ratio ended the week at 21.97. The highest ratio in the database is 27.55 recorded on 01/30.

07/13: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$1.8 Billion in the week to 11th July. That's the sixth consecutive week of net outflows. The 4week net outflow is -\$31.4 Billion but last week was at -\$39.3 Billion, the largest 4week outflow I have in the database.

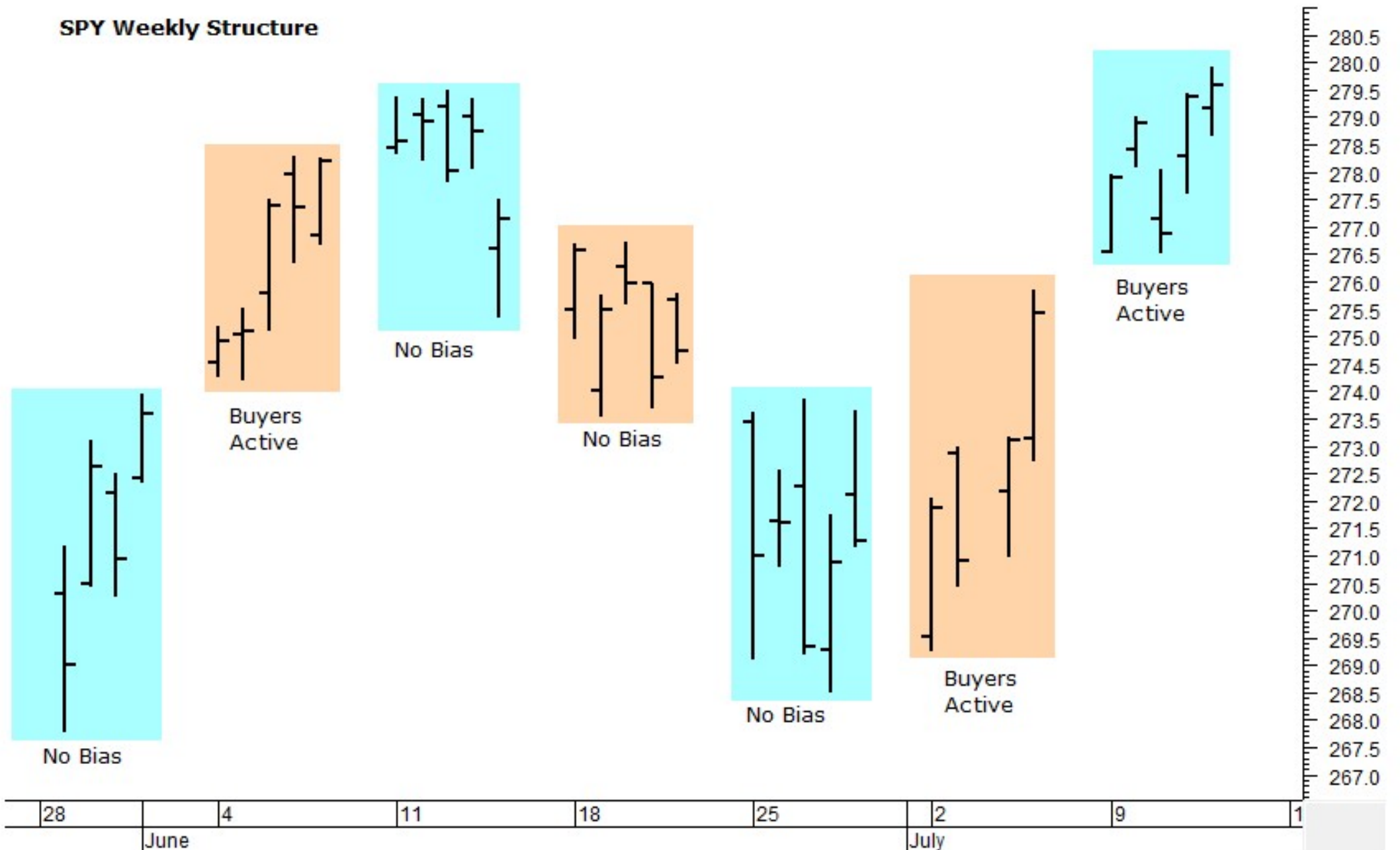
***** SENTIMENT

Consensus Polls:

07/13: AAll (public poll). Bulls% jumped to 43.1% this week, from 27.9%. Bears% was lower at 29.2%, down from 39.3%. The nett (Bulls minus Bears) is now at 13.9. Two weeks ago the net was at -12.4 which represented a one-week fall at that time of -24.9 and the largest single weekly fall in nett since w/e 17th November.

07/13: Investors Intelligence. Bulls% was higher at 52.5%, from 47.1%. Bear% was almost unchanged at 18.5%. The 4wk ma of nett (Bulls minus Bears) is at 31.5 having fallen to 24.4 nine weeks ago which was the lowest since November 2016.

SPY Weekly Structure

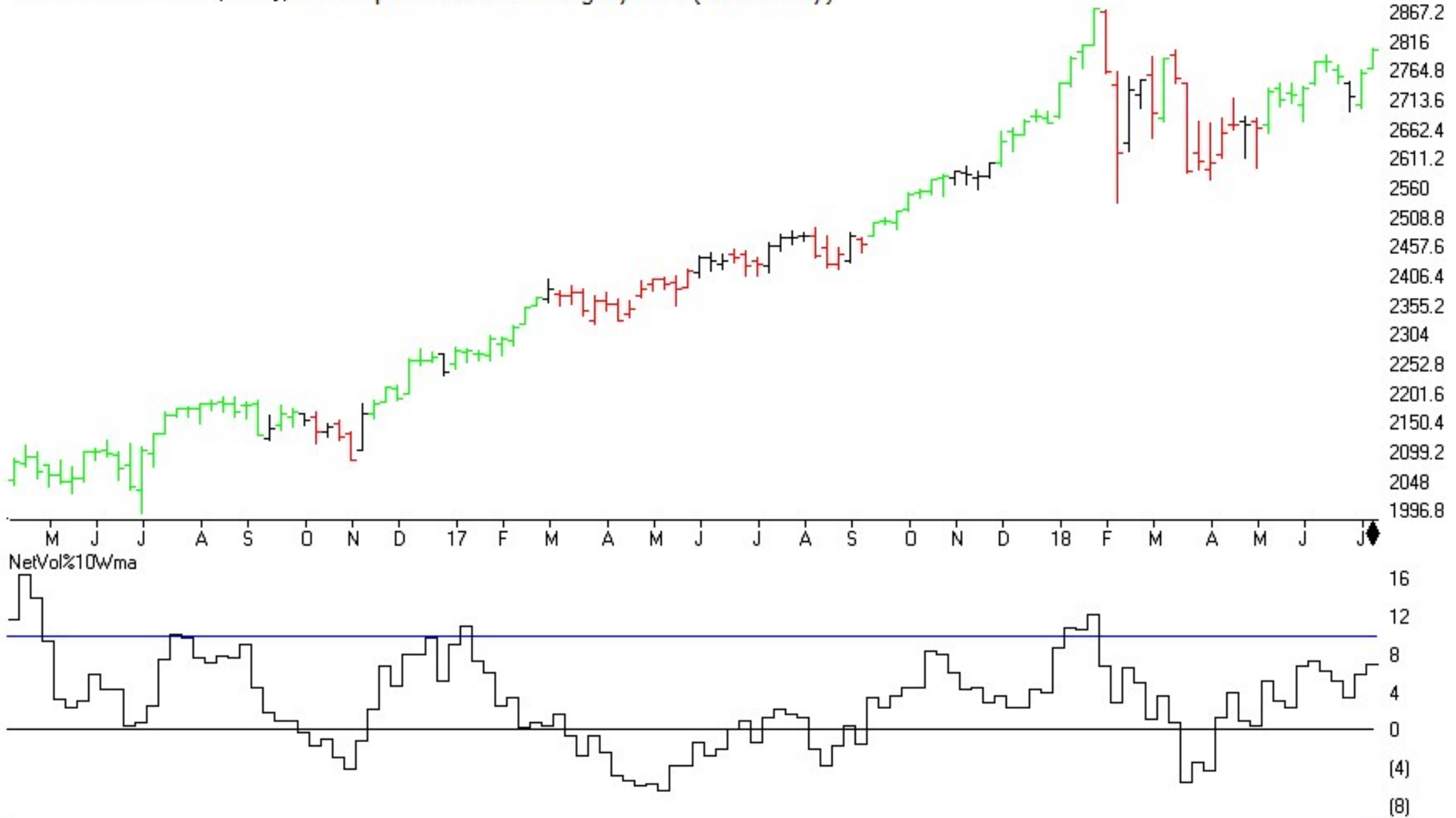


Commitments of Traders

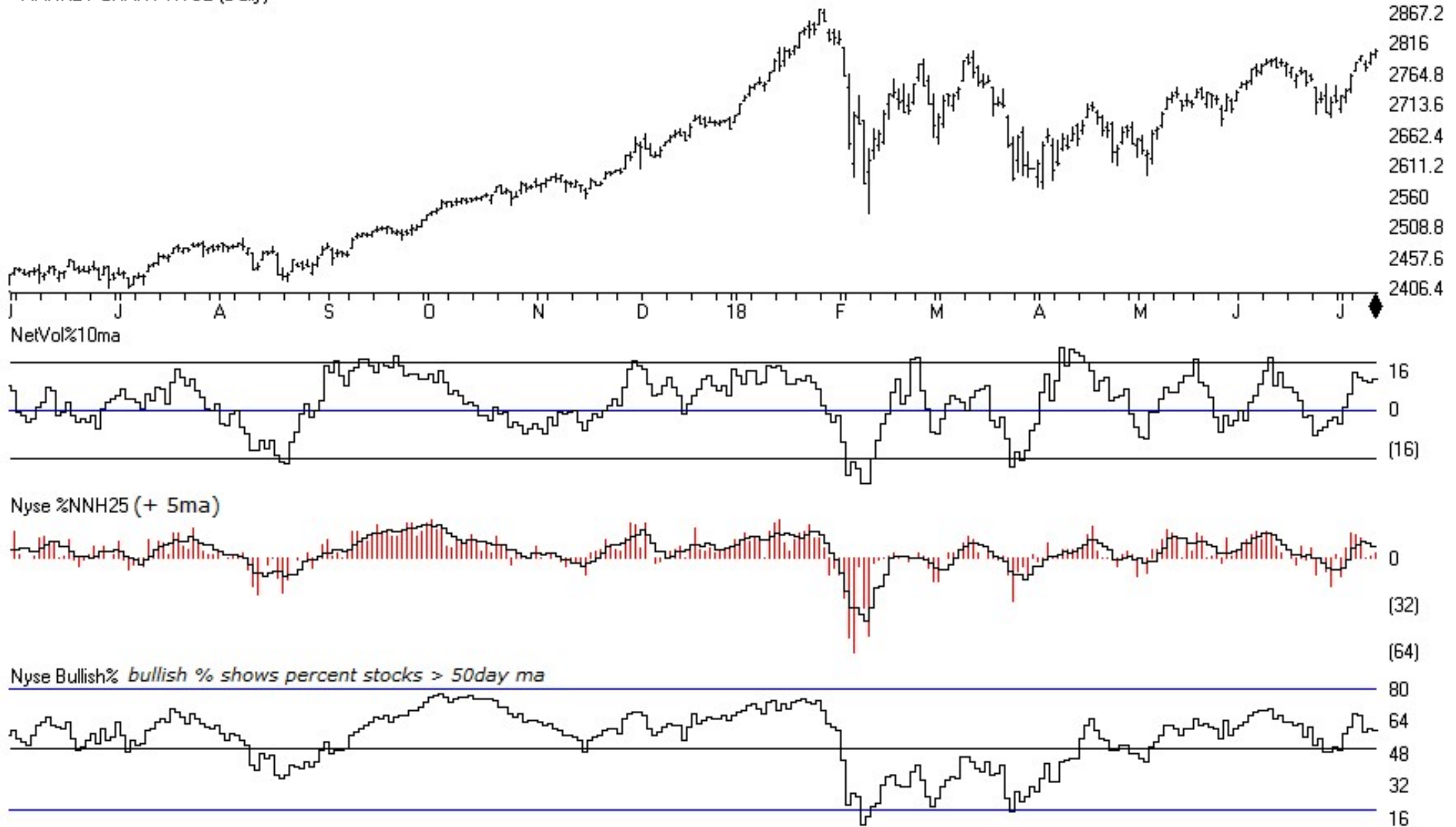
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	39.7	67.9	48.4	79.2	90.0	7.5	62.3	31.5	58.1
07/03/18	37.9	70.4	52.5	77.6	57.9	1.3	64.6	36.9	57.1
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	94.9	43.2	0	3.5	31	97.8	33.8	81.1	82.8
07/03/18	100	59.2	0	1.2	31.2	100	1.9	73.4	100
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	53.7	58.5	41.2	46.5	36.2	8.6	49.5	43.8	22.9
07/03/18	55.9	52.3	38.5	47.9	46.9	23.3	33.5	44.2	46.7
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	54.5	63.6	73.8	35.9	41.5	38.9	62.3	73.0	40.6
07/03/18	74.5	80.9	53.6	15.3	28.6	60.6	57.9	67.3	52.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	100.0	100.0	0.0	0.0	0.0	100.0	12.7	28.8	94.1
07/03/18	100.0	100.0	0.0	0.0	0.0	100.0	0.0	15.1	100.0
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	54.4	43.9	0.0	64.9	66.8	68.7	0.0	2.3	96.6
07/03/18	44.4	43.5	22.1	66.5	53.4	57.0	0.0	33.7	92.5
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	100.0	100.0	0.0	0.0	0.0	100.0	0.1	43.3	100.0
07/03/18	96.0	91.6	6.5	2.4	0.0	92.7	13.4	50.3	98.3
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	0.5	0.0	97.6	100.0	89.4	0.0	71.0	5.5	19.4
07/03/18	0.0	0.0	94.1	100.0	100.0	7.3	77.4	0.0	13.8

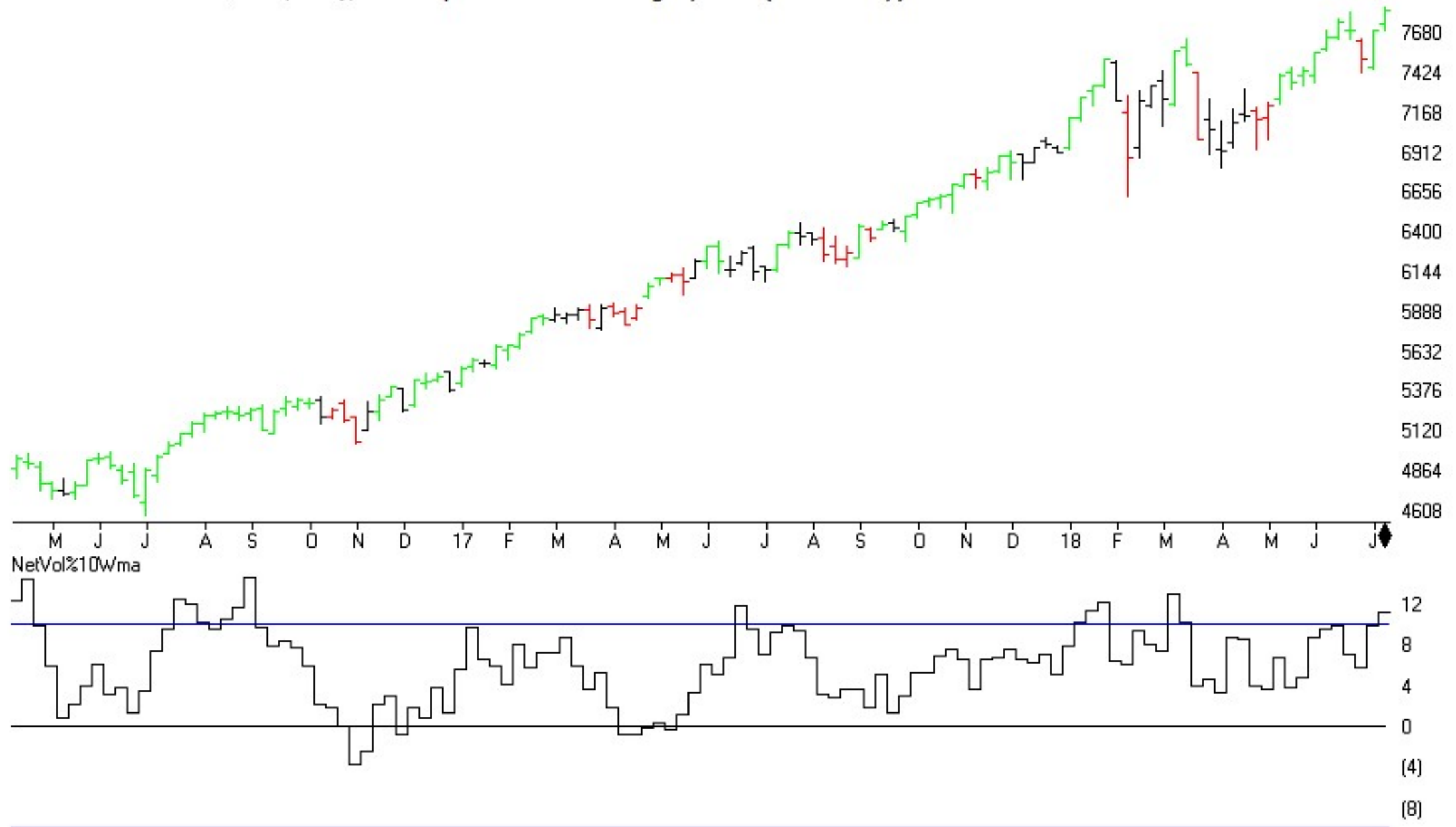
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



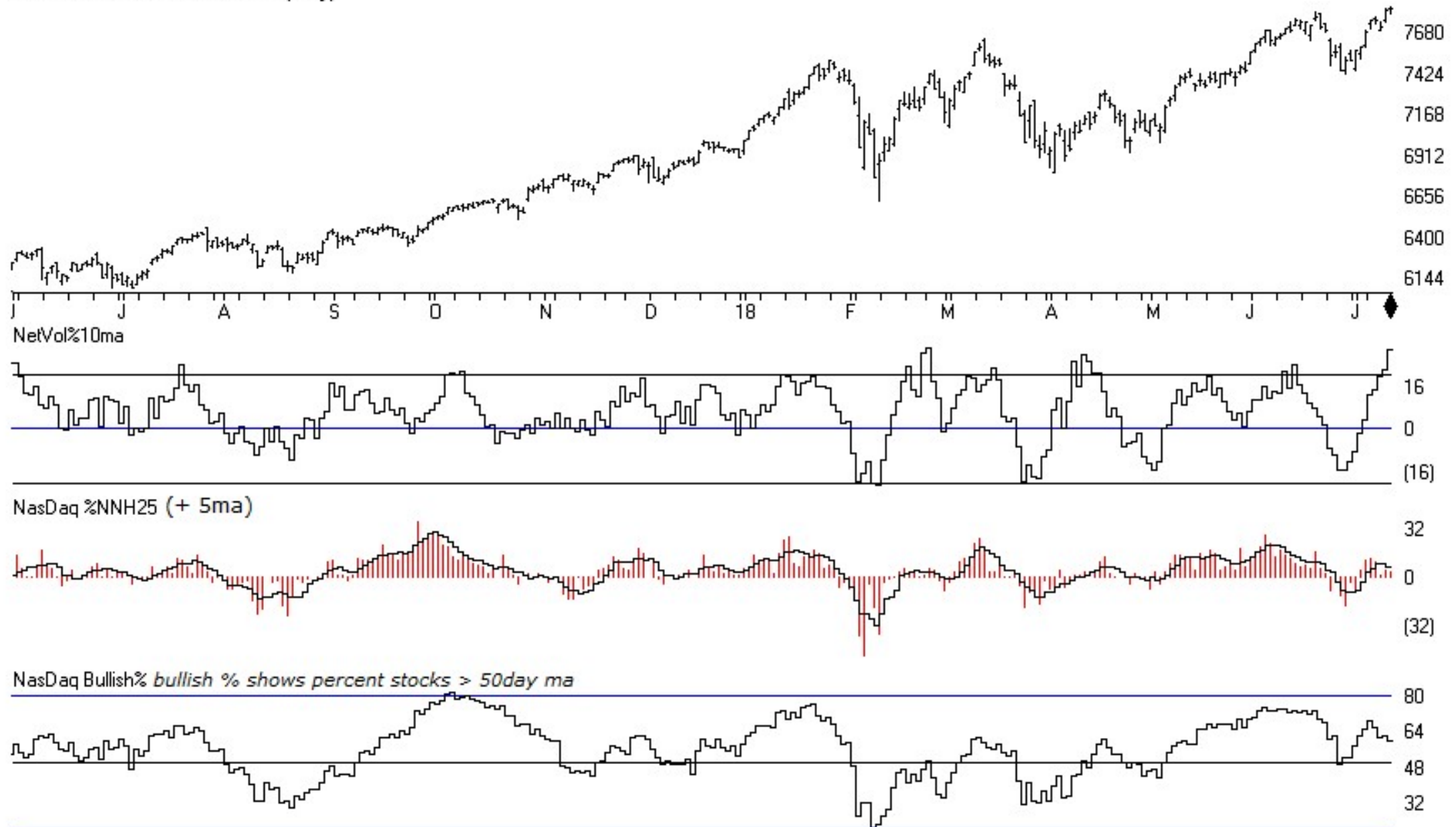
MARKET CHART NYSE (Daily)



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



MARKET CHART NASDAQ 1800 (Daily)

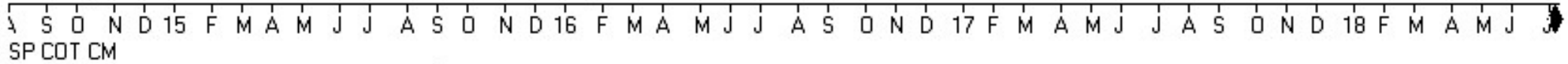


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	39.7	67.9	48.4	79.2	90.0	7.5	62.3	31.5	58.1
07/03/18	37.9	70.4	52.5	77.6	57.9	1.3	64.6	36.9	57.1

SP500 COT data regular contract commitments of traders data

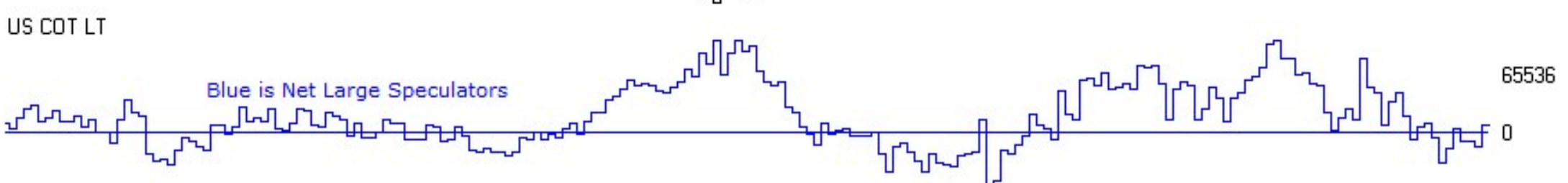
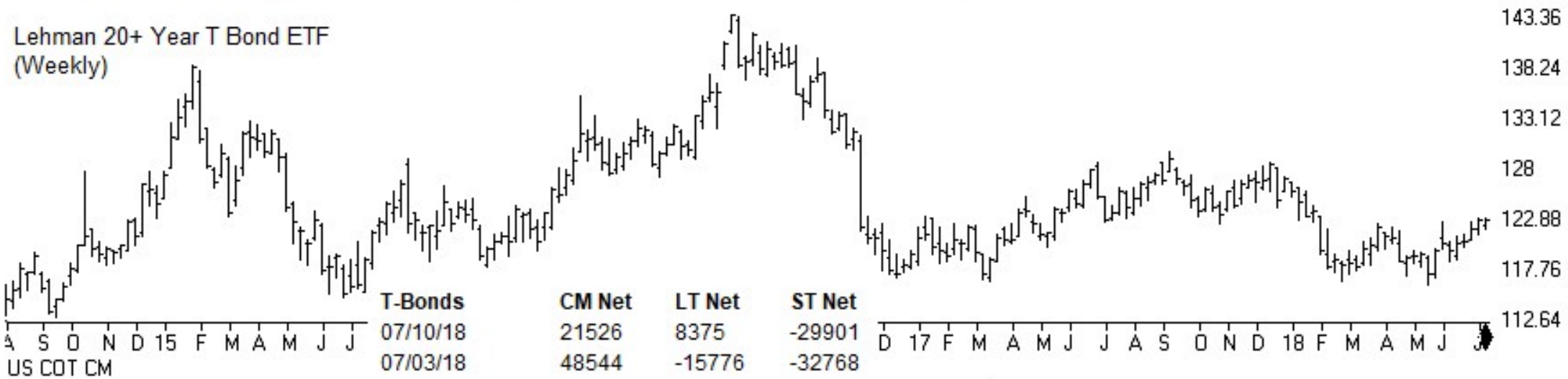
SP500	CM Net	LT Net	ST Net
07/10/18	10271	4187	-14458
07/03/18	8831	3668	-12499

2867.2
2764.8
2662.4
2560
2457.6
2355.2
2252.8
2150.4
2048
1945.6
1843.2



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	54.5	63.6	73.8	35.9	41.5	38.9	62.3	73.0	40.6
07/03/18	74.5	80.9	53.6	15.3	28.6	60.6	57.9	67.3	52.0

Lehman 20+ Year T Bond ETF
(Weekly)

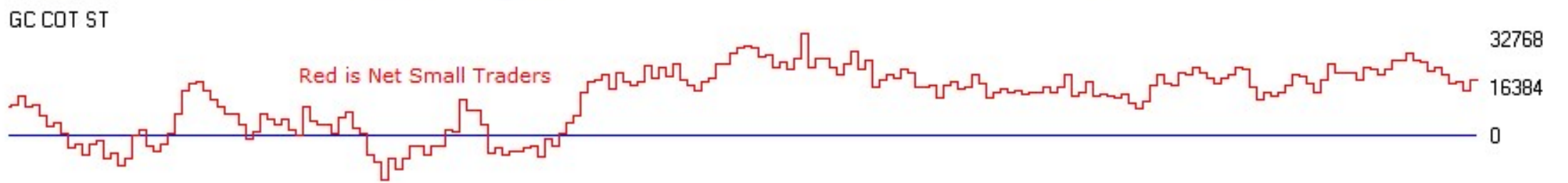


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	94.9	43.2	0	3.5	31	97.8	33.8	81.1	82.8
07/03/18	100	59.2	0	1.2	31.2	100	1.9	73.4	100

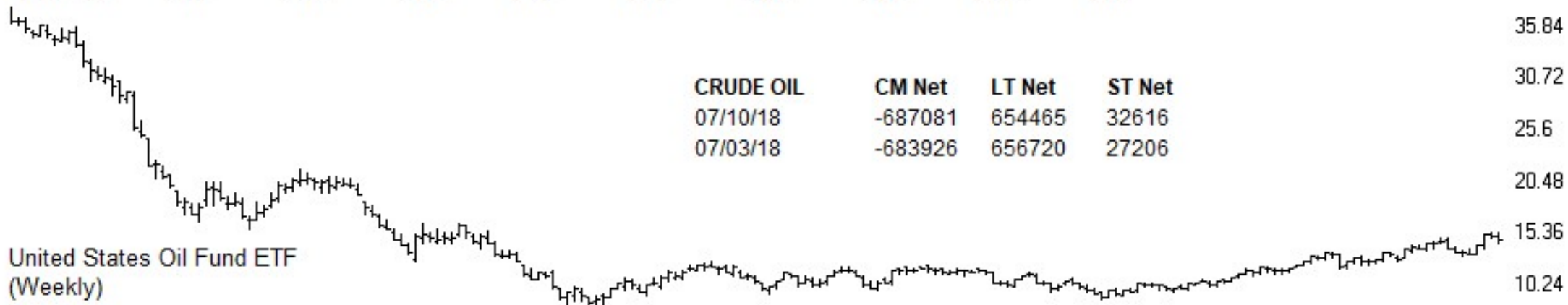


StreetTracks Gold Trust ETF (Weekly)

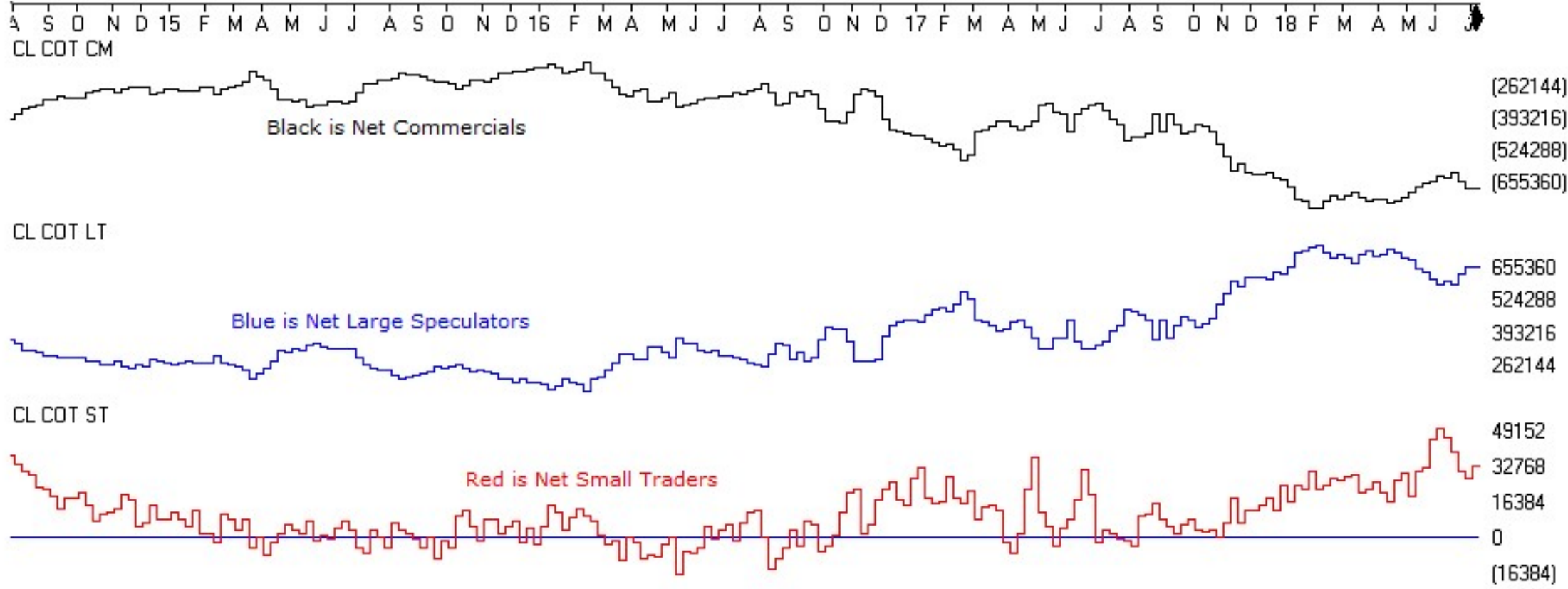
	GOLD	CM Net	LT Net	ST Net
07/10/18		-100394	81434	18960
07/03/18		-93150	78327	14823



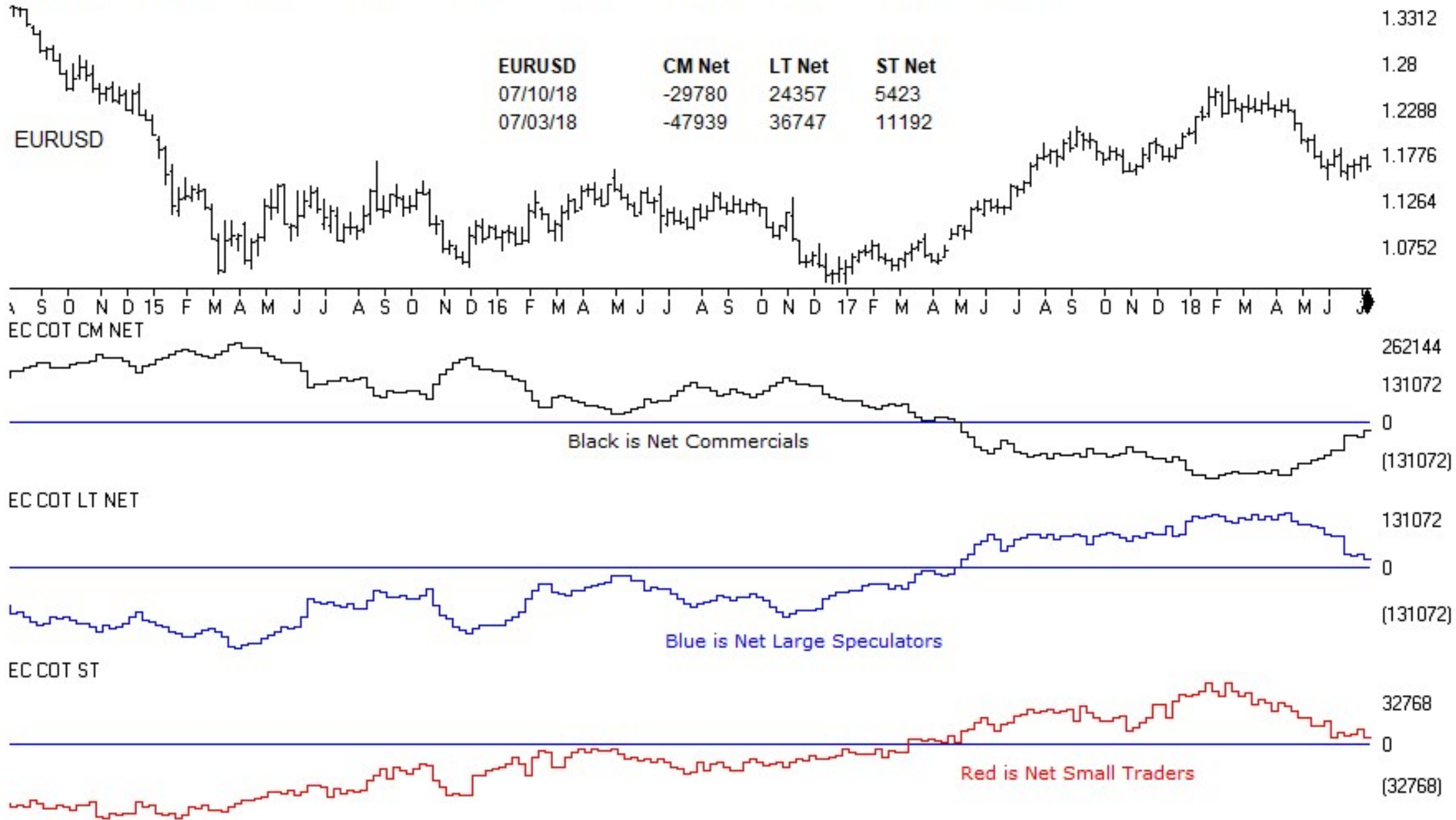
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	53.7	58.5	41.2	46.5	36.2	8.6	49.5	43.8	22.9
07/03/18	55.9	52.3	38.5	47.9	46.9	23.3	33.5	44.2	46.7



CRUDE OIL	CM Net	LT Net	ST Net
07/10/18	-687081	654465	32616
07/03/18	-683926	656720	27206



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	100.0	100.0	0.0	0.0	0.0	100.0	0.1	43.3	100.0
07/03/18	96.0	91.6	6.5	2.4	0.0	92.7	13.4	50.3	98.3

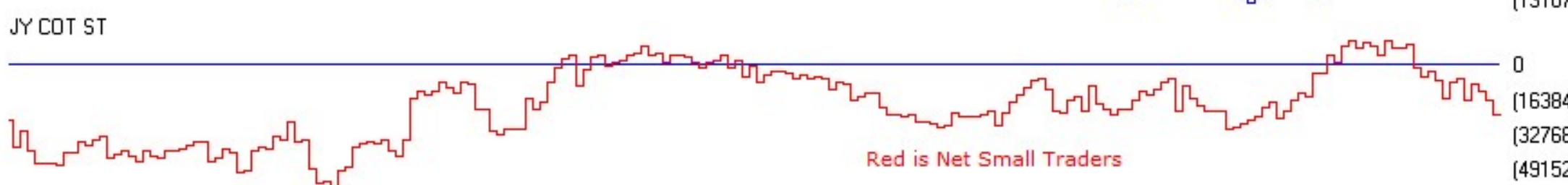


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/10/18	54.4	43.9	0.0	64.9	66.8	68.7	0.0	2.3	96.6
07/03/18	44.4	43.5	22.1	66.5	53.4	57.0	0.0	33.7	92.5



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 J J

JY COT CM



94.72
92.16
89.6
87.04
84.48
81.92
79.36

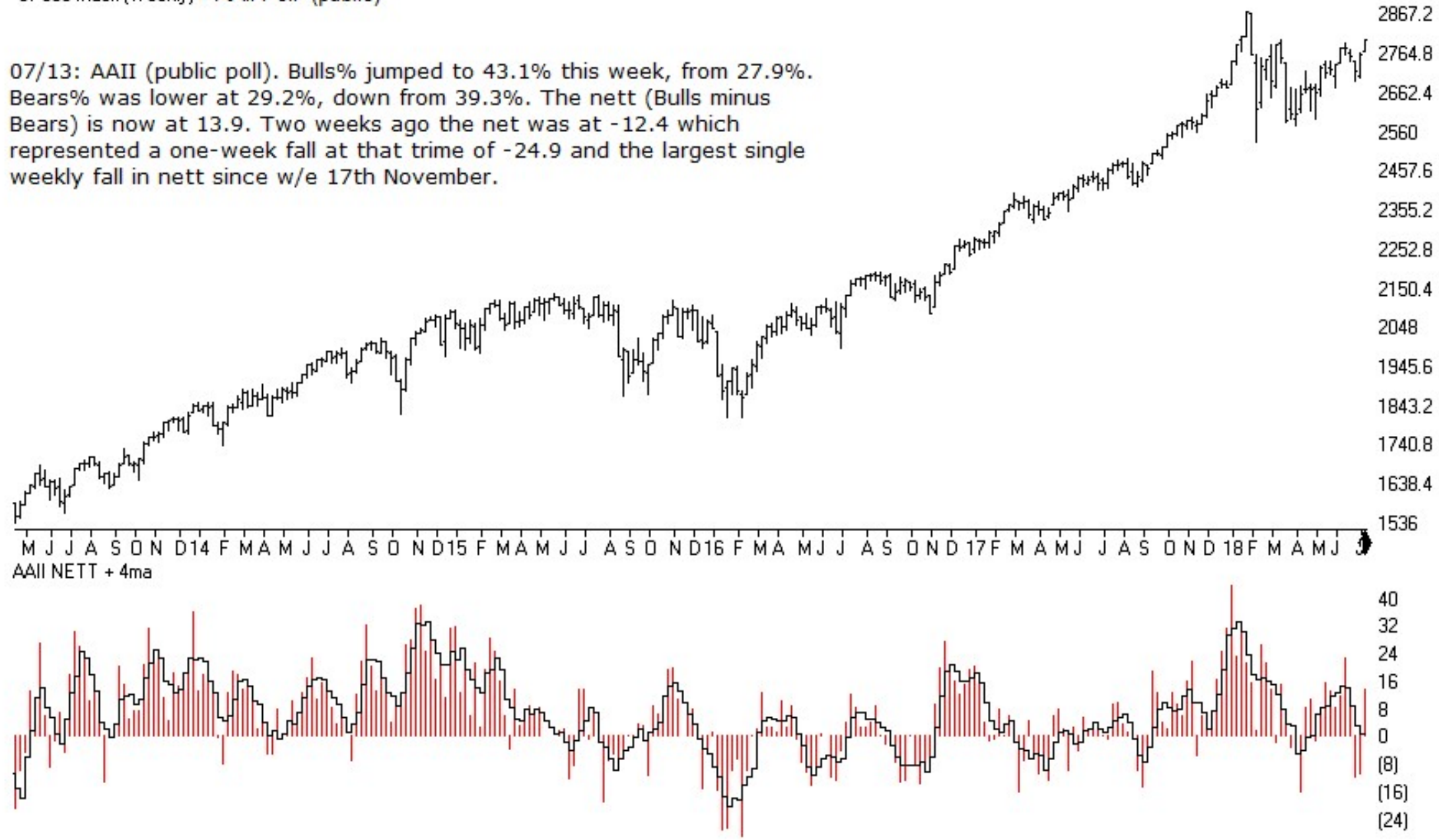
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65536
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(65536)
(131072)

0
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(49152)

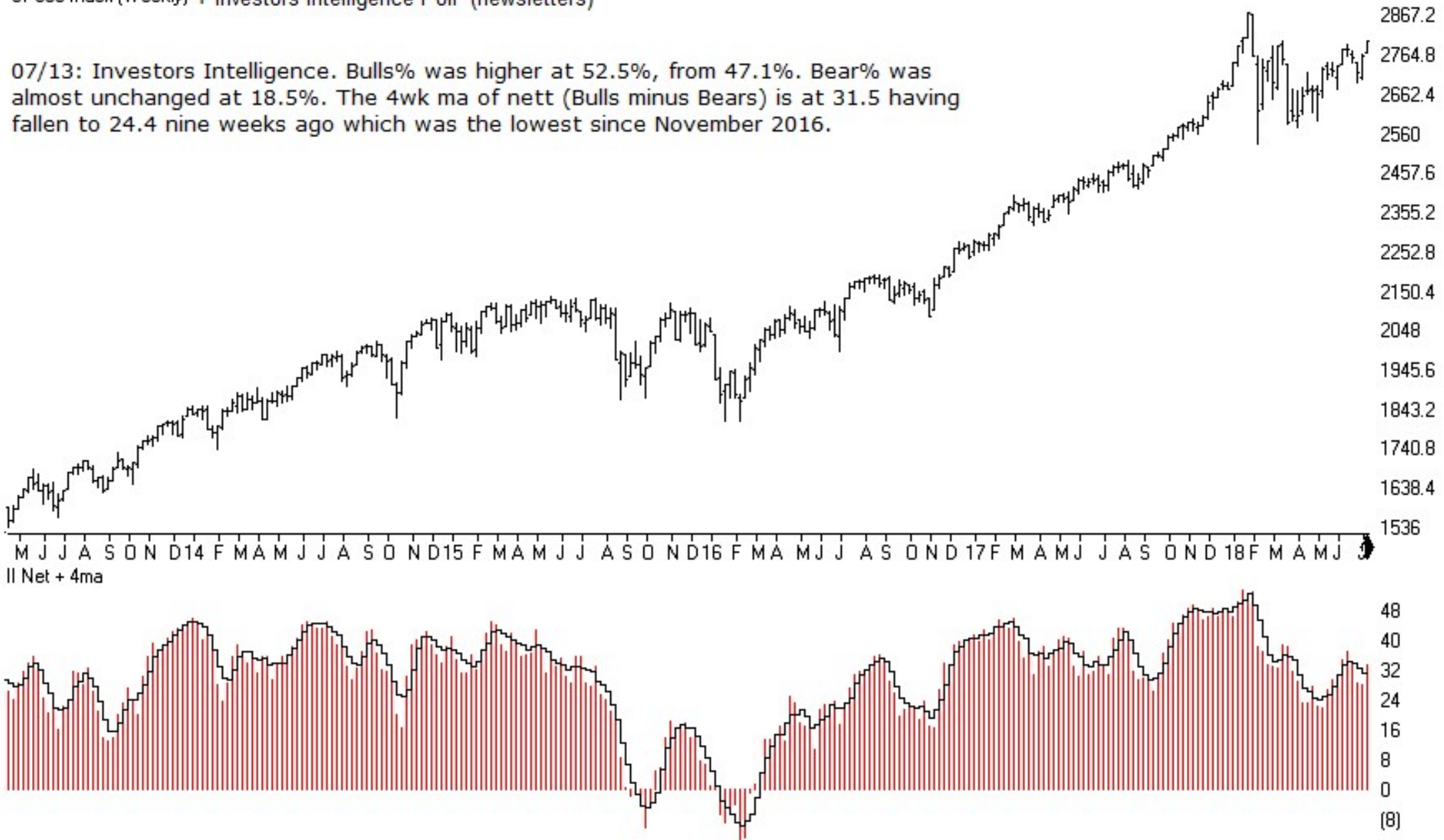
SP500 Index (Weekly) + AAll Poll (public)

07/13: AAll (public poll). Bulls% jumped to 43.1% this week, from 27.9%. Bears% was lower at 29.2%, down from 39.3%. The nett (Bulls minus Bears) is now at 13.9. Two weeks ago the net was at -12.4 which represented a one-week fall at that time of -24.9 and the largest single weekly fall in nett since w/e 17th November.



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

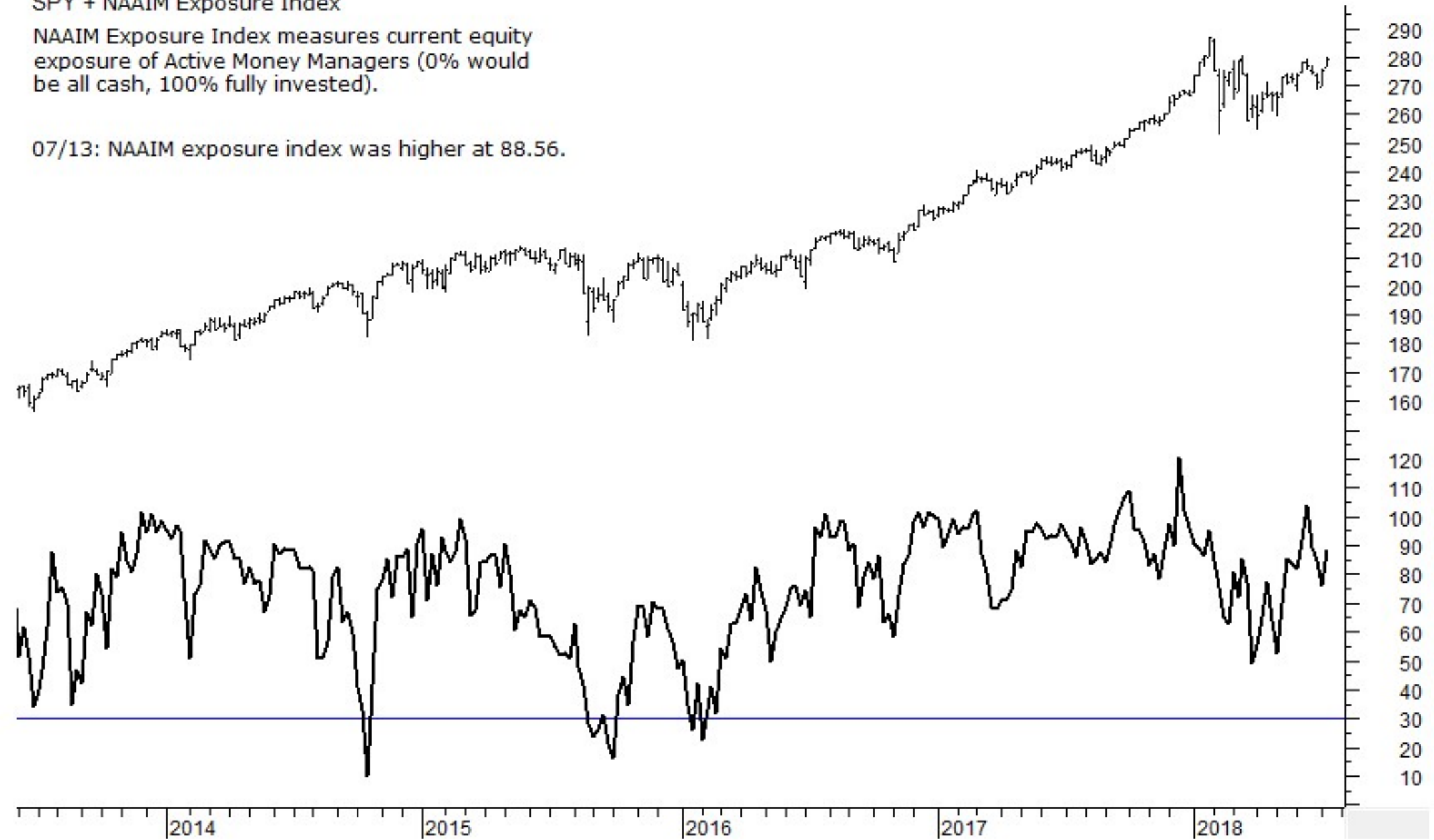
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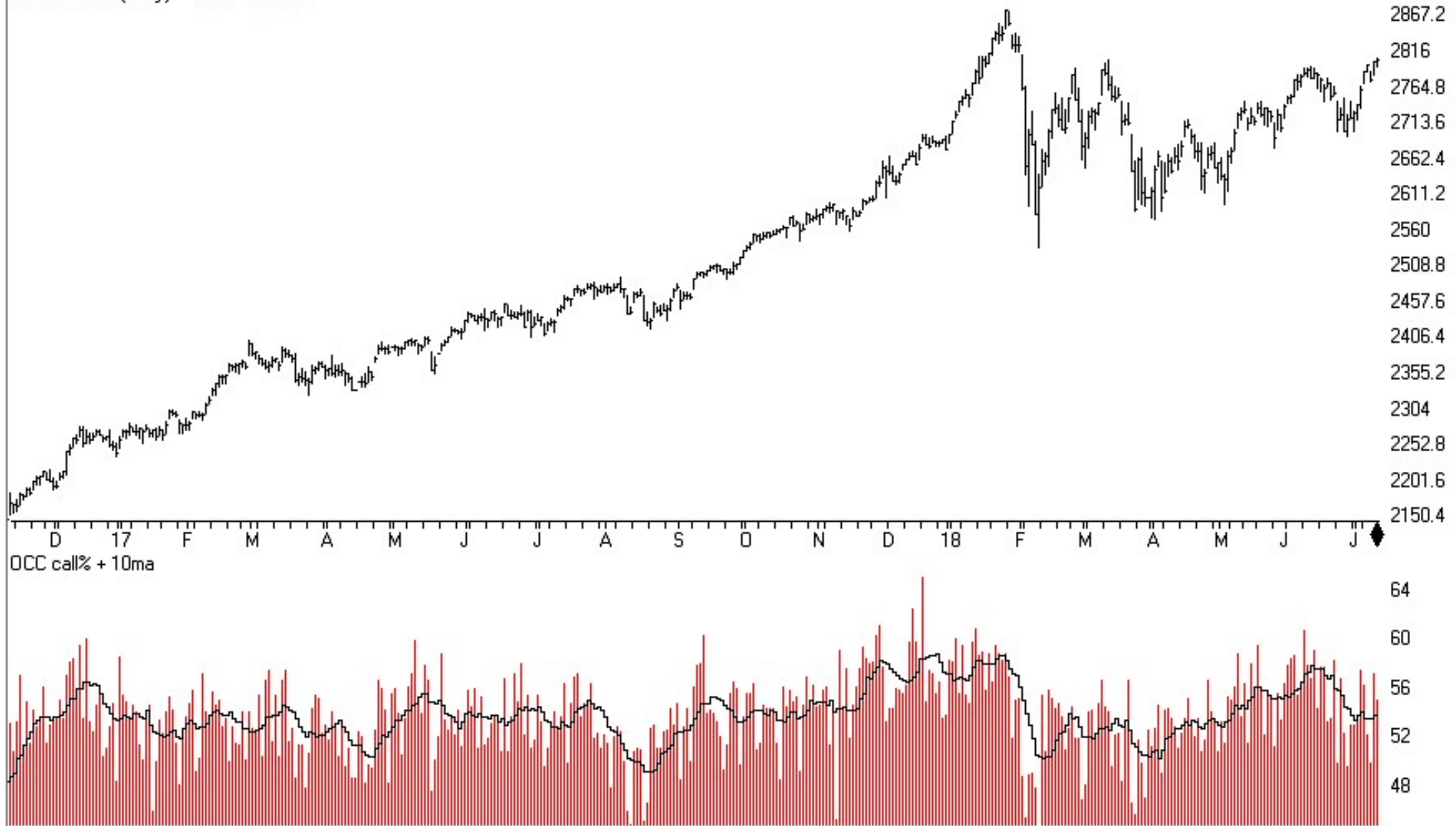
SPY + NAAIM Exposure Index

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

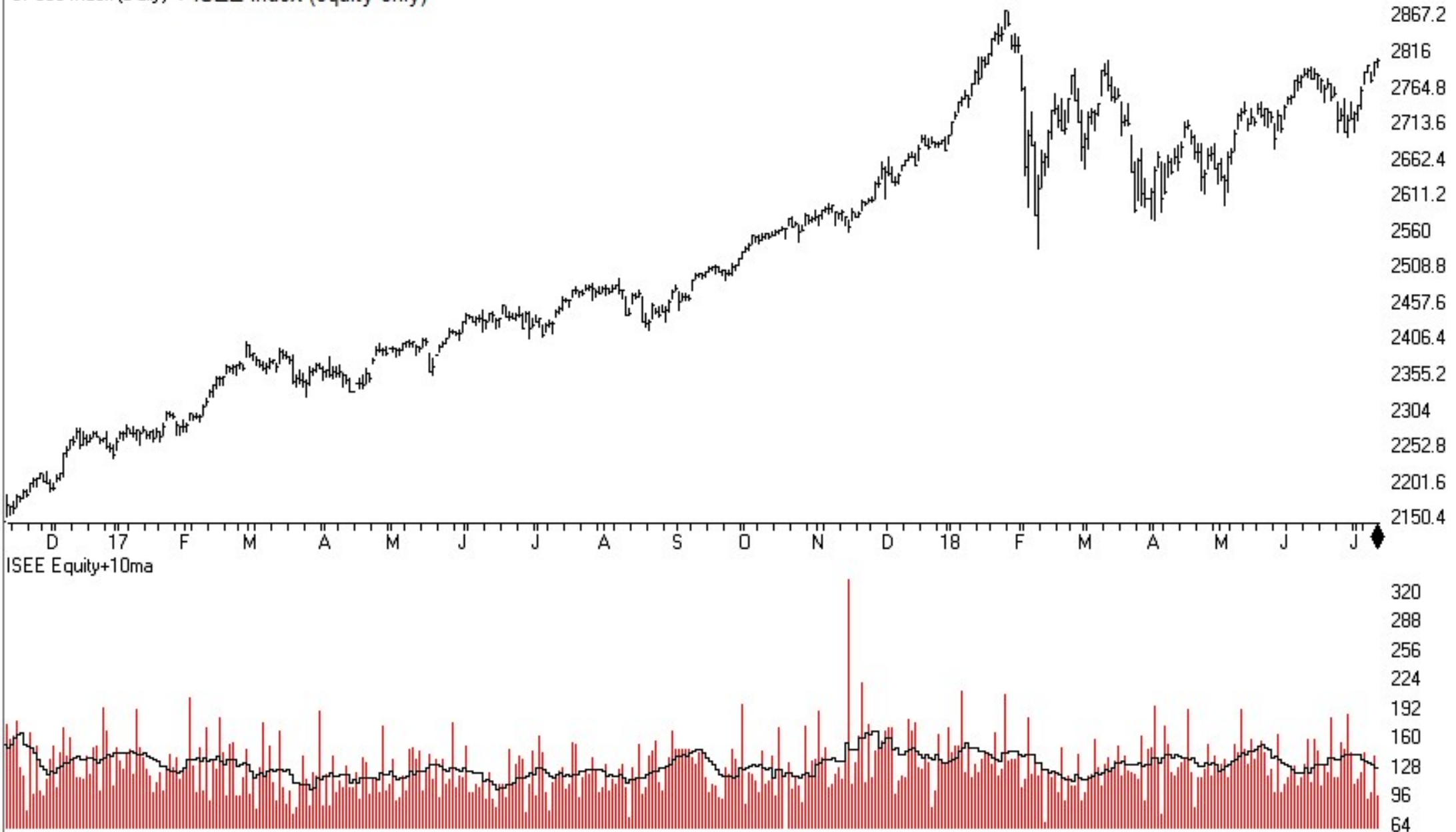
07/13: NAAIM exposure index was higher at 88.56.



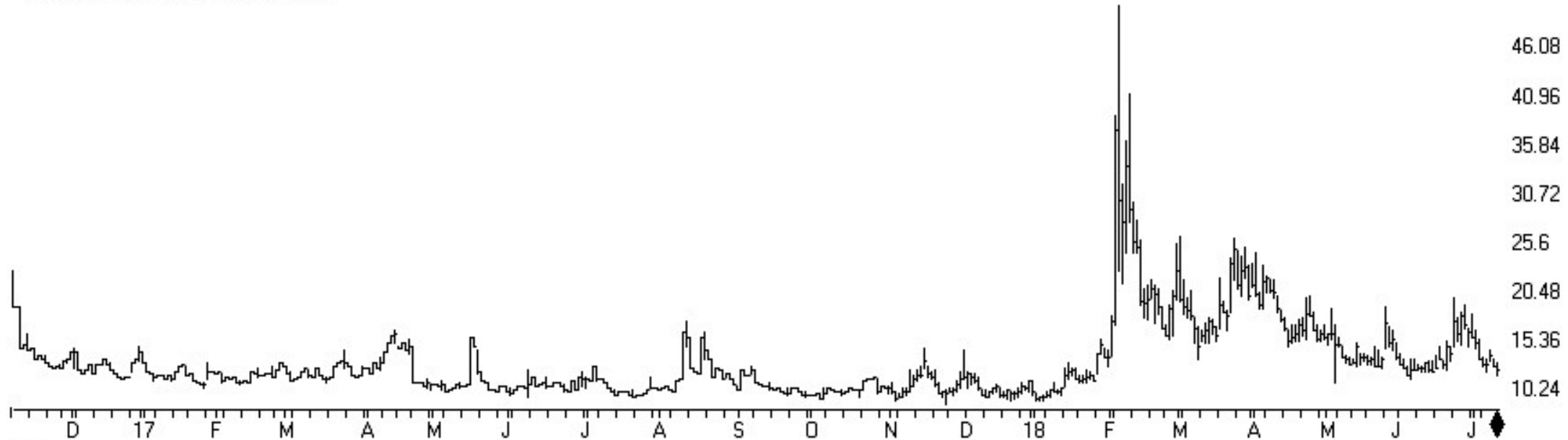
SP500 Index (Daily) + OCC Calls%



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



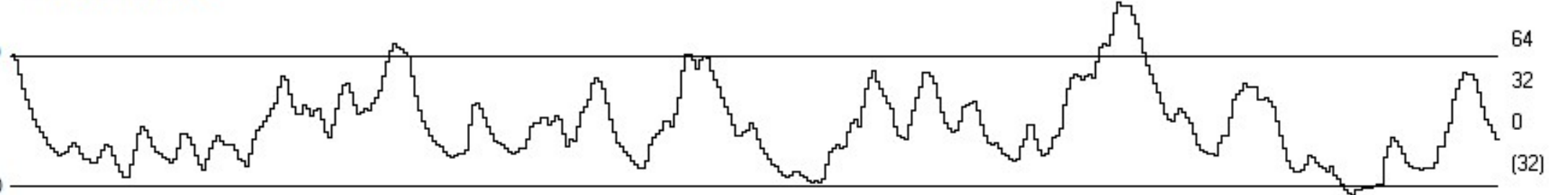
VIX - S&P 500 Volatility Index (Daily)



SPX

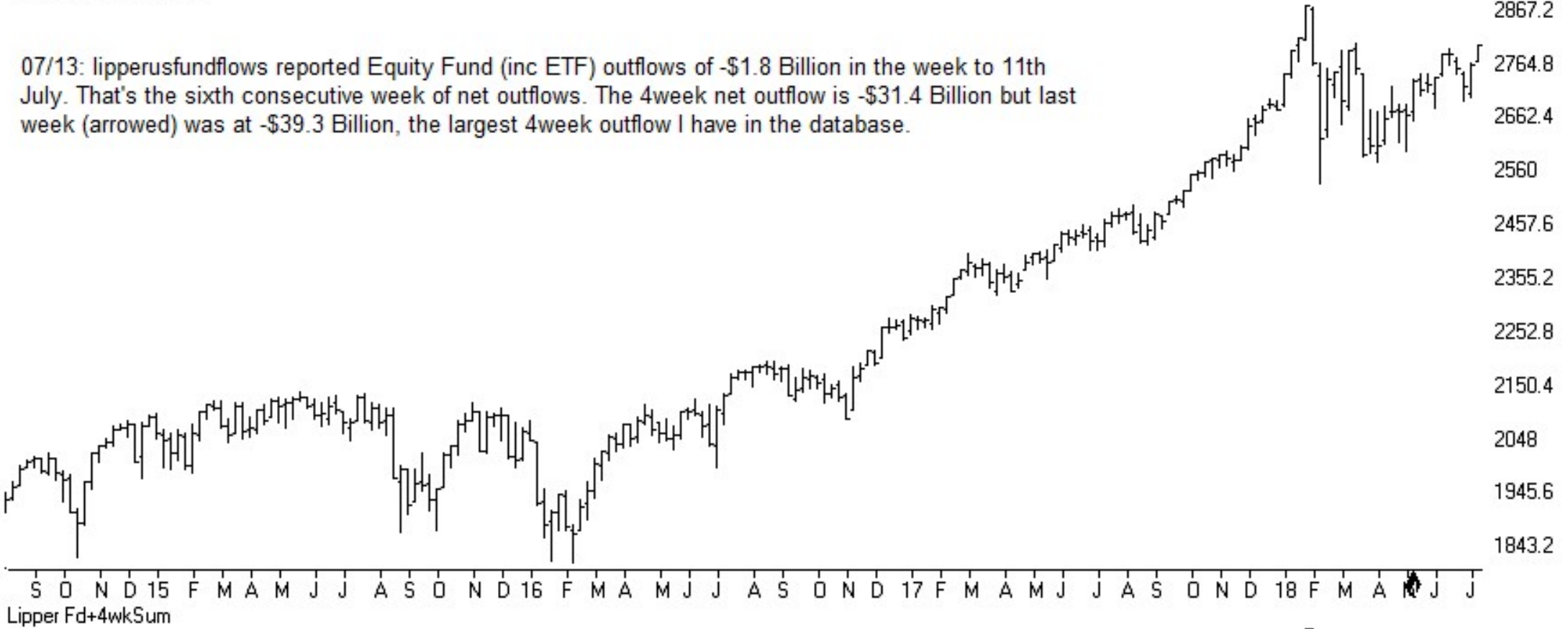


TCI based on VIX



SP500 Index (Weekly)

07/13: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$1.8 Billion in the week to 11th July. That's the sixth consecutive week of net outflows. The 4week net outflow is -\$31.4 Billion but last week (arrowed) was at -\$39.3 Billion, the largest 4week outflow I have in the database.



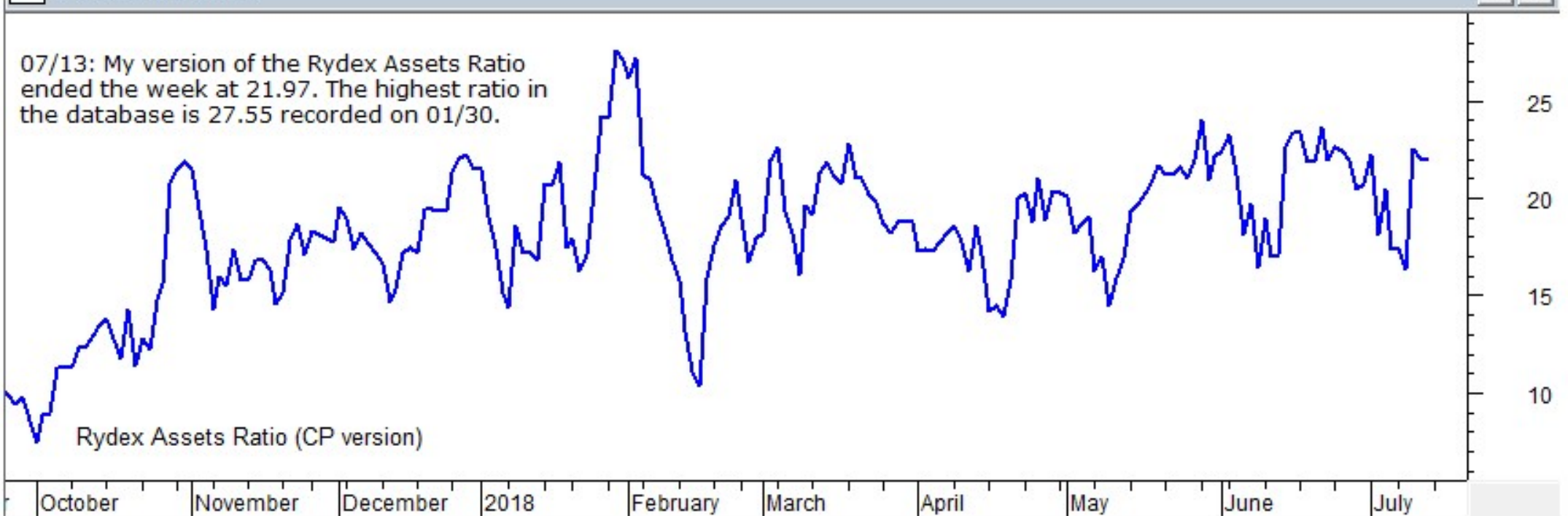
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

10 S&P 500 + Rydex Assets Ratio (CP version)



RYDEX RATIO REVISED



ChartProfit

<http://www.chartprofitwebcast.com>