

ChartProfit

Charts to Friday 15th June 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 06/15

	-5	-4	-3	-2	↓
NYSE	60	60	60	69	64
NasDaq	65	67	69	73	72
SP500	61	58	59	70	66
R2000	66	69	72	76	75

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

06/15: AAll (public poll). Bulls% was higher this week at 44.8%, a seventeen week high. Bulls% fell to 26.1% nine weeks ago which was the lowest since w/e 1st September. Bears% was lower at 21.7% but reached 42.8% nine weeks ago which was the highest since March 2017. The nett (Bulls minus Bears) is at 23.1 but fell to -16.7 nine weeks ago which was a two year low.

06/15: Investors Intelligence. Bulls% was higher at 55.5%, the highest since early February. Nine weeks ago Bulls% fell to 42.2% which was the lowest since November 2016. Bear% was almost unchanged at 17.8%. Six weeks ago Bears% reached 20.8% which was the highest since December 2016. The 4wk ma of nett (Bulls minus Bears) is at 33.4 having fallen to 24.4 five weeks ago which was the lowest since November 2016.

06/15: Market Vane (advisers) poll was higher at 61. Two weeks ago poll fell to 57 which was the lowest since July 2016.

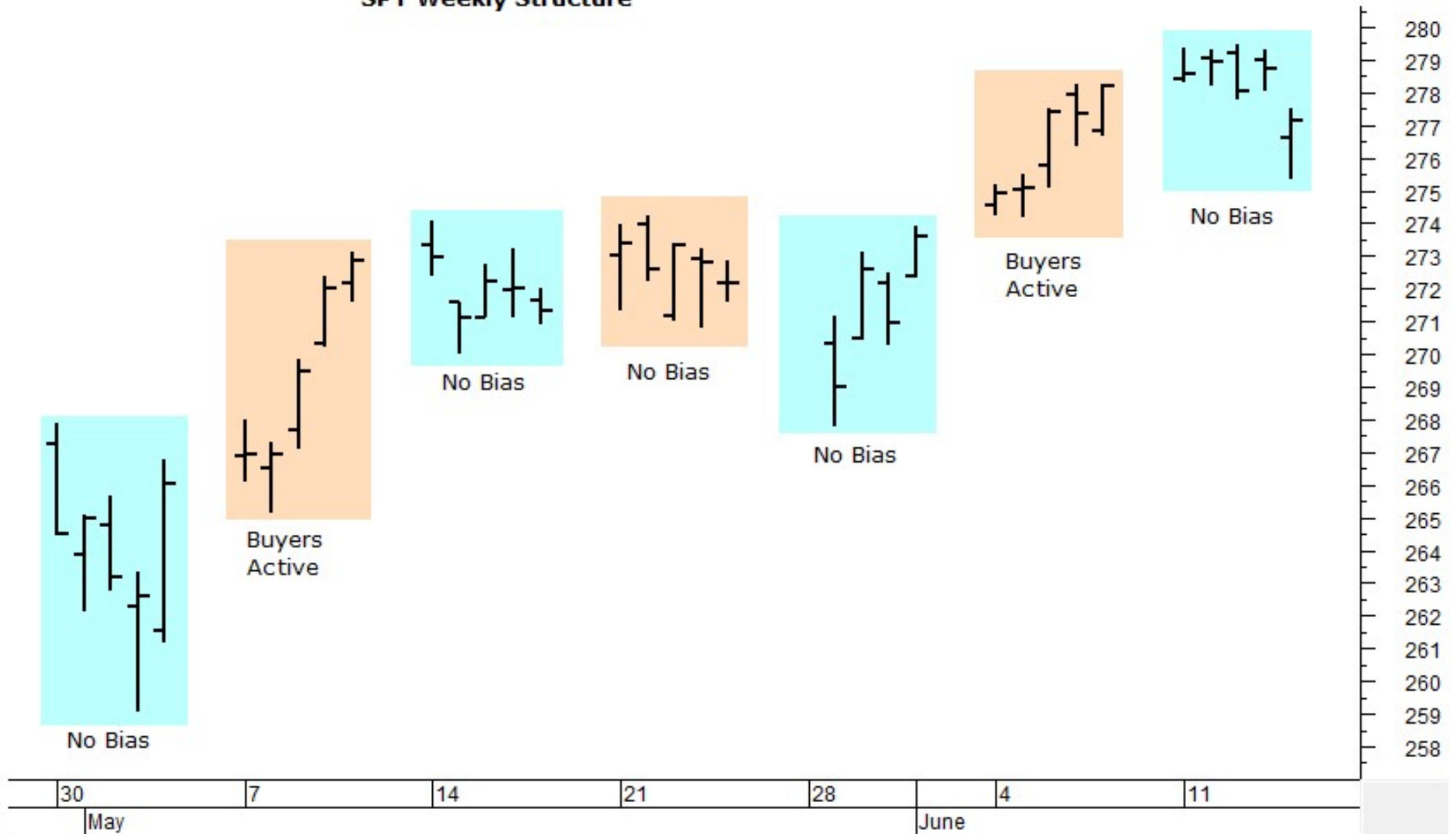
06/15: NAAIM exposure index was higher at 103.93, the highest level since mid December.

Mutual Fund Flow:

06/15: My version of the Rydex Assets Ratio ended the week at 23.4. There is only six ratios higher than this in the databse.

06/15: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$9.7 Billion in the week to 13th June. The 4wk flow number is at -9.7 Billion but nine weeks ago it fell to a negative -\$29.90 Billion, the lowest since -\$33 Billion in December (the lowest since 2008).

SPY Weekly Structure

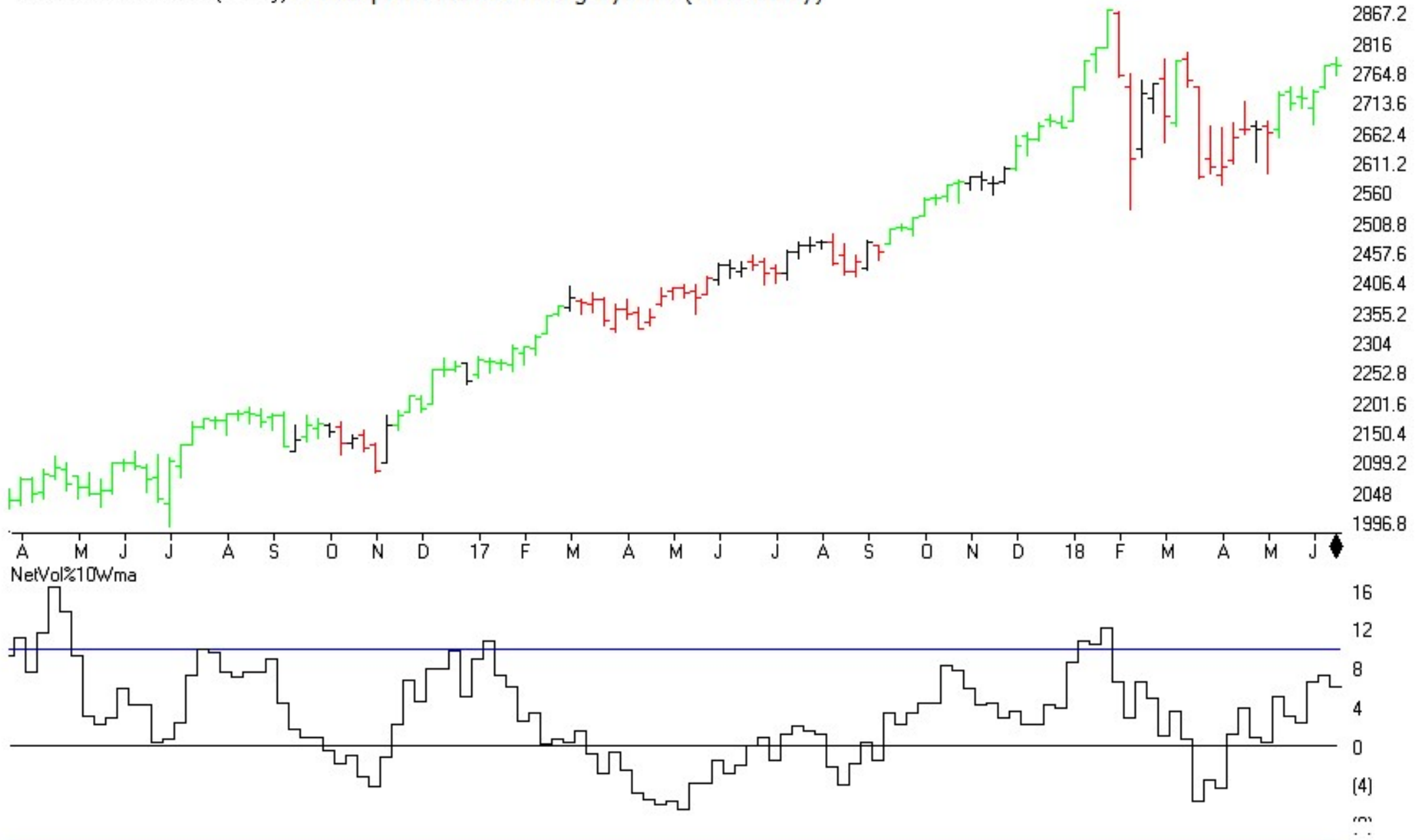


Commitments of Traders

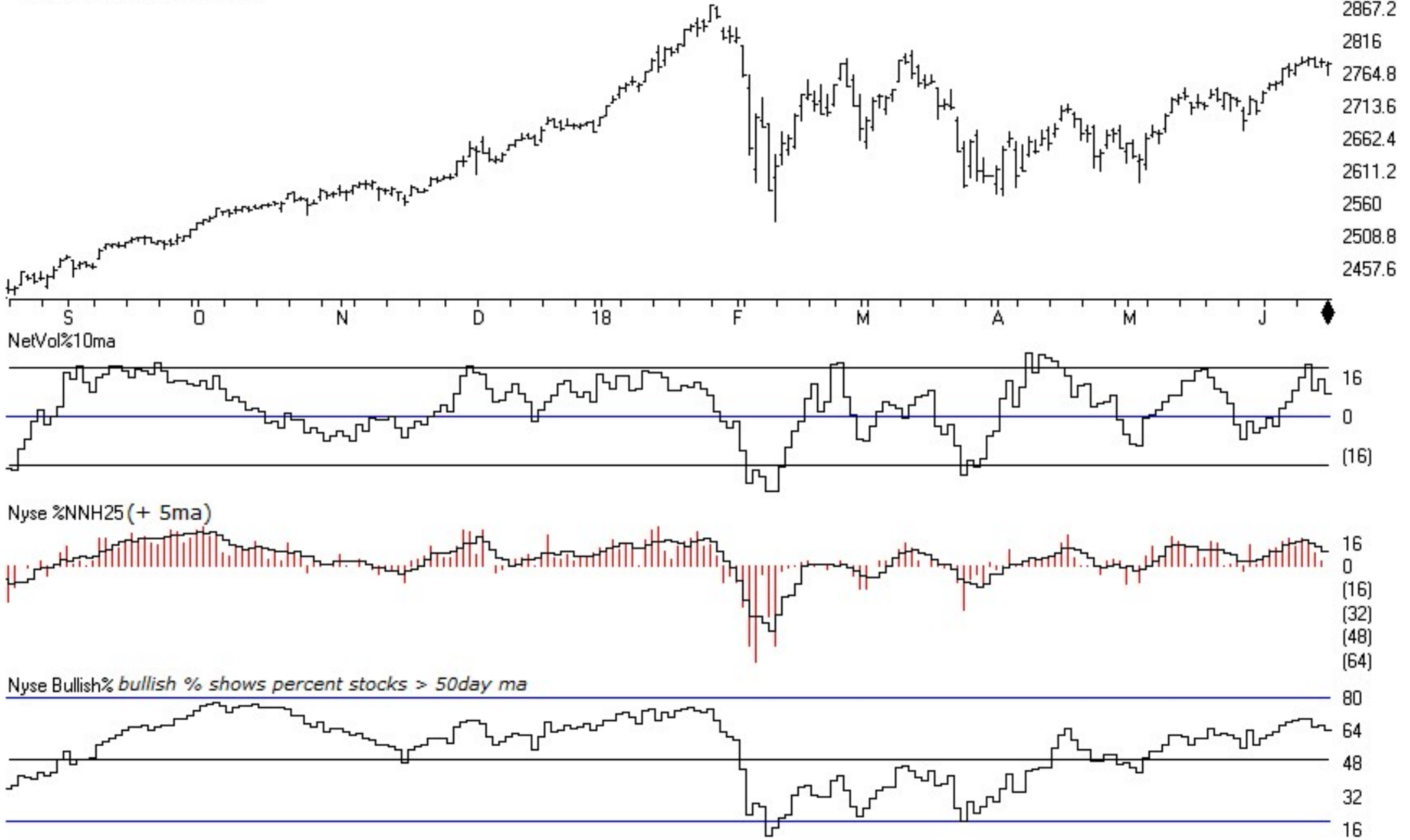
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	100.0	100.0	19.3	100.0	80.1	0.0	0.0	0.0	92.6
06/05/18	99.9	100.0	11.8	100.0	76.0	0.0	0.0	0.0	100.0
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	79	63.7	53.6	23.7	33.6	54	48.7	85.2	89.7
06/05/18	84.2	70.2	48.2	16.5	21.8	56.3	67.1	100	86.7
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	85.7	97.2	48.2	7.5	10.6	33.1	88.7	98.0	20.5
06/05/18	90.8	98.9	49.9	0.0	0.2	32.2	100.0	100.0	4.9
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	77.8	94.4	68.4	27.5	21.0	17.5	28.8	25.6	48.5
06/05/18	82.5	100.0	67.6	11.3	5.6	24.5	50.1	45.7	32.6
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	94.1	100.0	44.8	13.4	0.0	0.0	1.2	0.0	58.7
06/05/18	100.0	100.0	25.7	4.9	10.5	41.7	0.0	0.0	77.3
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	15.7	21.8	73.4	100.0	78.3	8.5	16.2	45.1	100.0
06/05/18	14.3	7.3	60.9	94.5	77.7	20.0	51.6	68.0	92.3
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	97.0	100.0	12.6	3.1	0.0	86.4	9.1	5.8	84.3
06/05/18	100.0	100.0	0.0	4.6	18.9	100.0	0.0	0.0	90.5
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	0.0	26.8	66.9	100.0	73.2	29.0	70.4	16.8	0.0
06/05/18	0.0	0.0	53.4	100.0	100.0	50.8	64.0	38.3	15.9

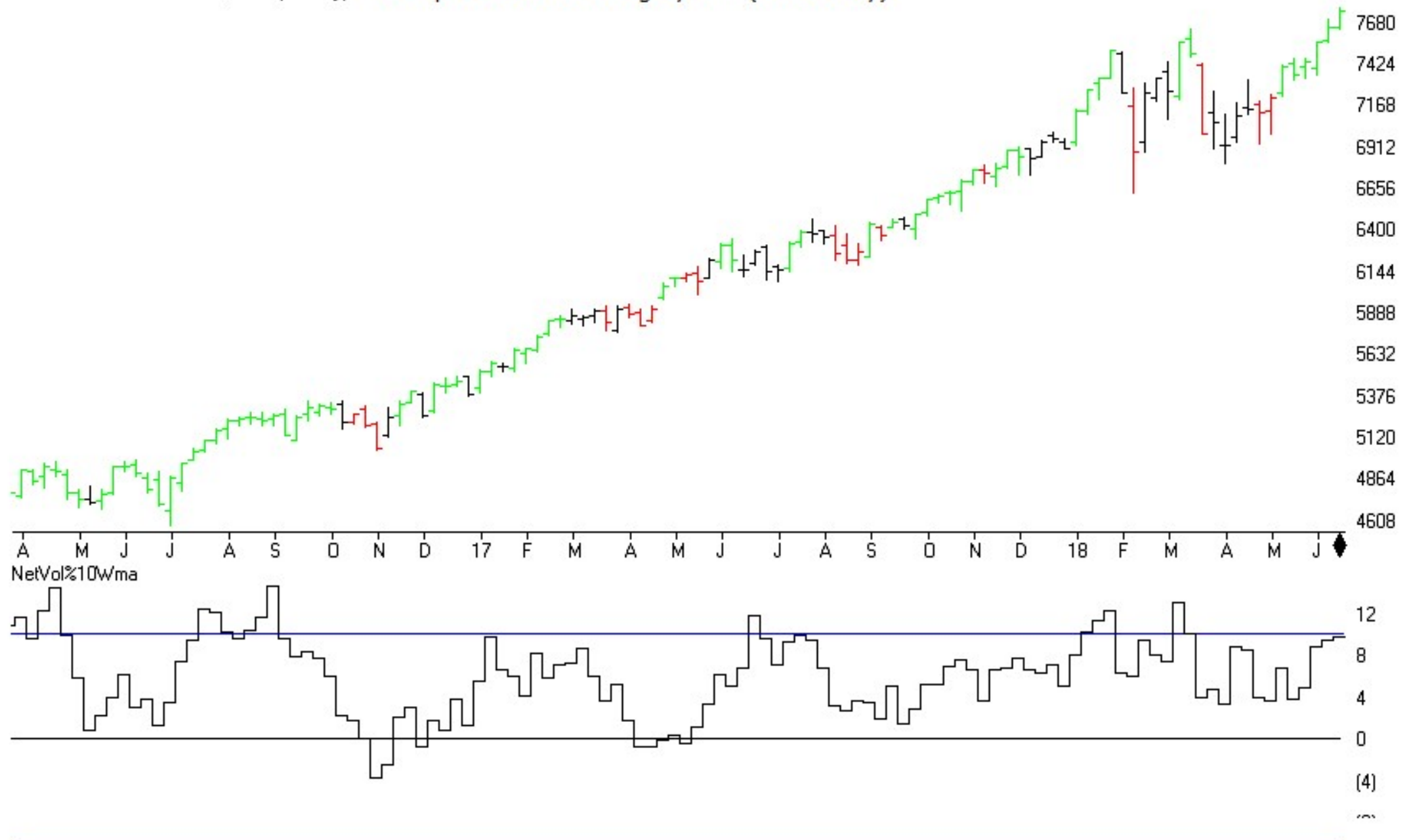
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



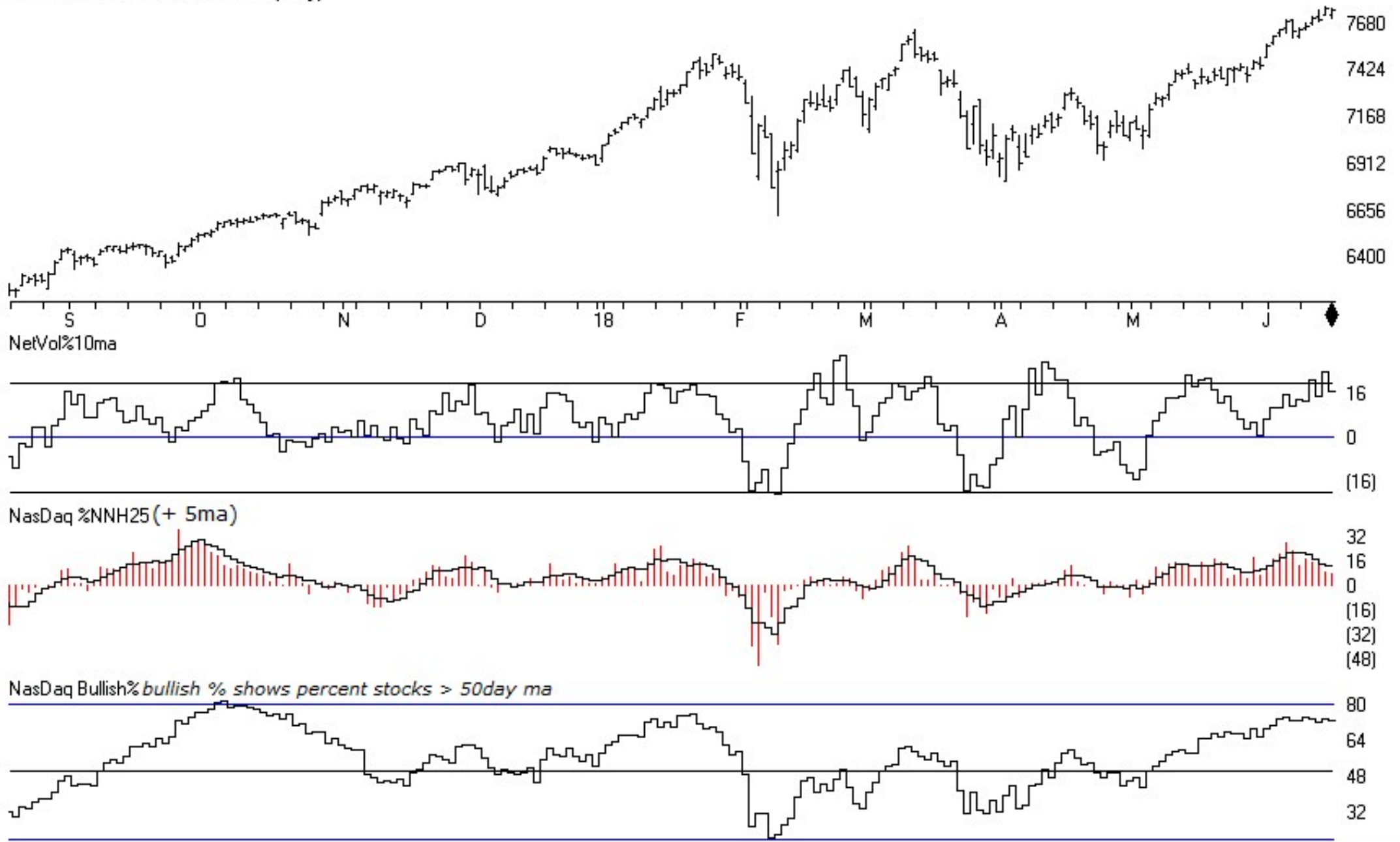
MARKET CHART NYSE (Daily)



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



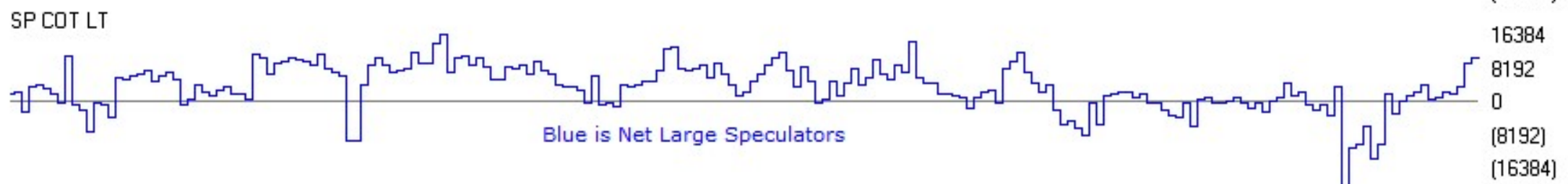
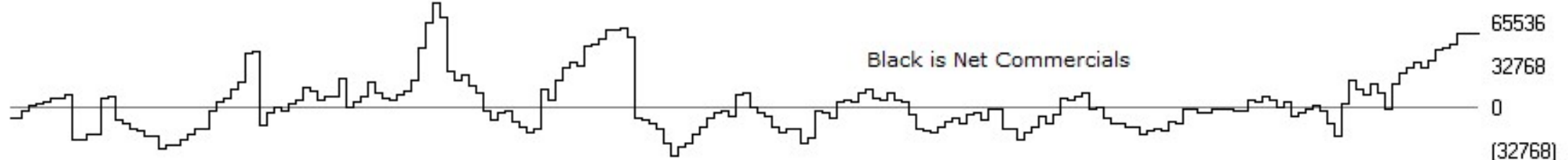
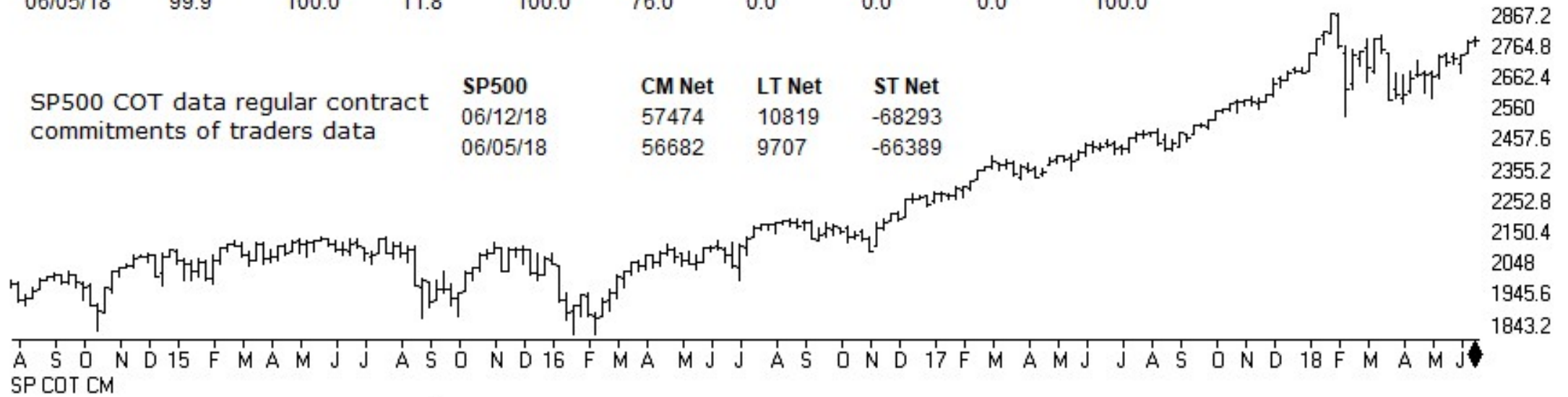
MARKET CHART NASDAQ 1800 (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	100.0	100.0	19.3	100.0	80.1	0.0	0.0	0.0	92.6
06/05/18	99.9	100.0	11.8	100.0	76.0	0.0	0.0	0.0	100.0

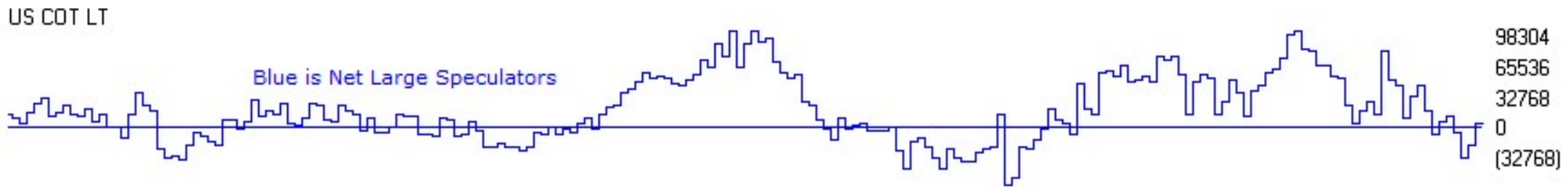
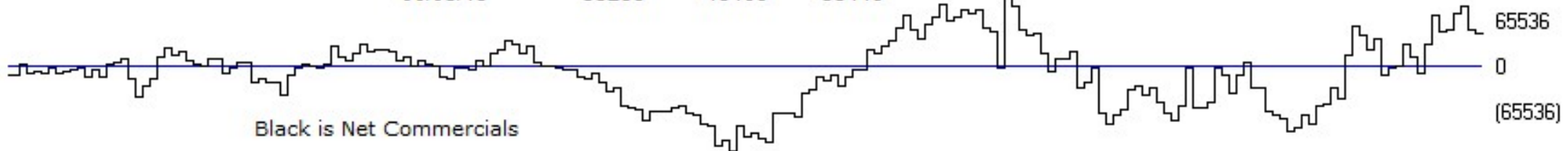
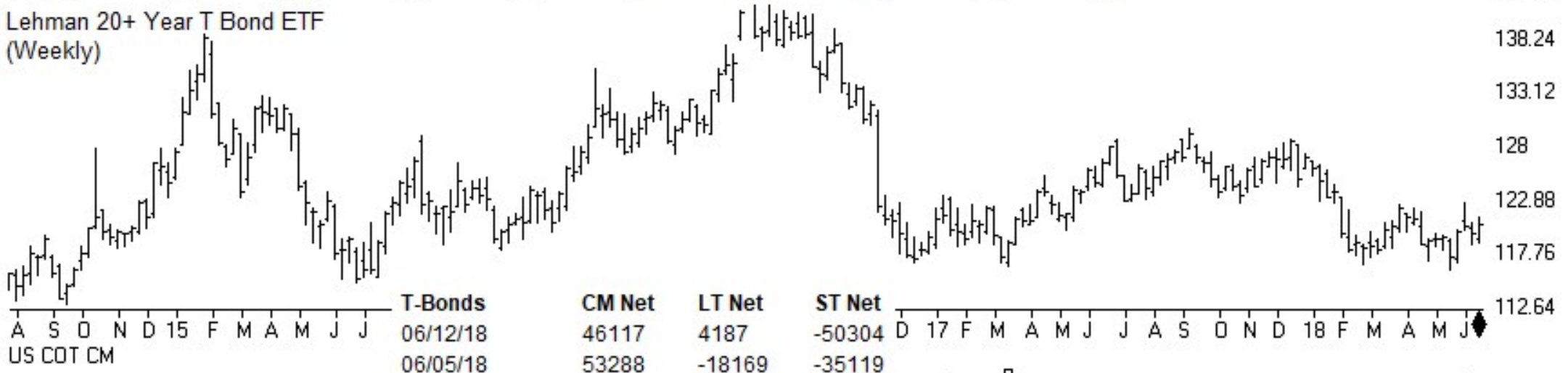
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
06/12/18	57474	10819	-68293
06/05/18	56682	9707	-66389



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	77.8	94.4	68.4	27.5	21.0	17.5	28.8	25.6	48.5
06/05/18	82.5	100.0	67.6	11.3	5.6	24.5	50.1	45.7	32.6

Lehman 20+ Year T Bond ETF
(Weekly)



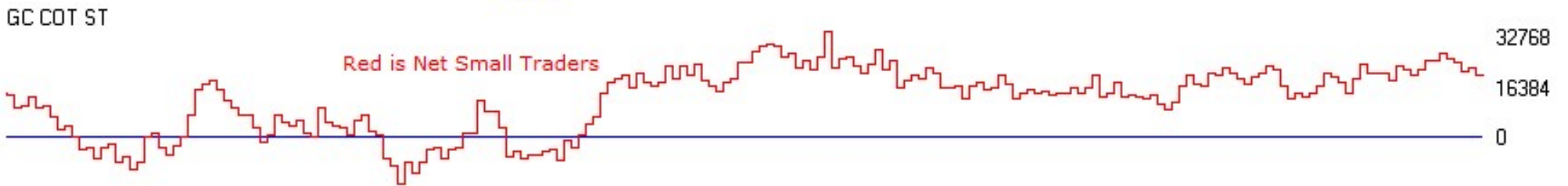
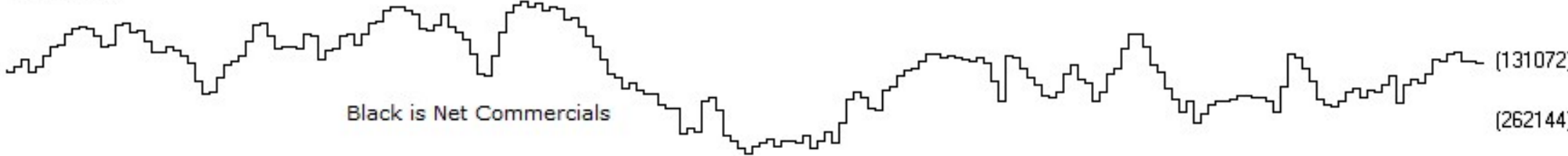
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	79	63.7	53.6	23.7	33.6	54	48.7	85.2	89.7
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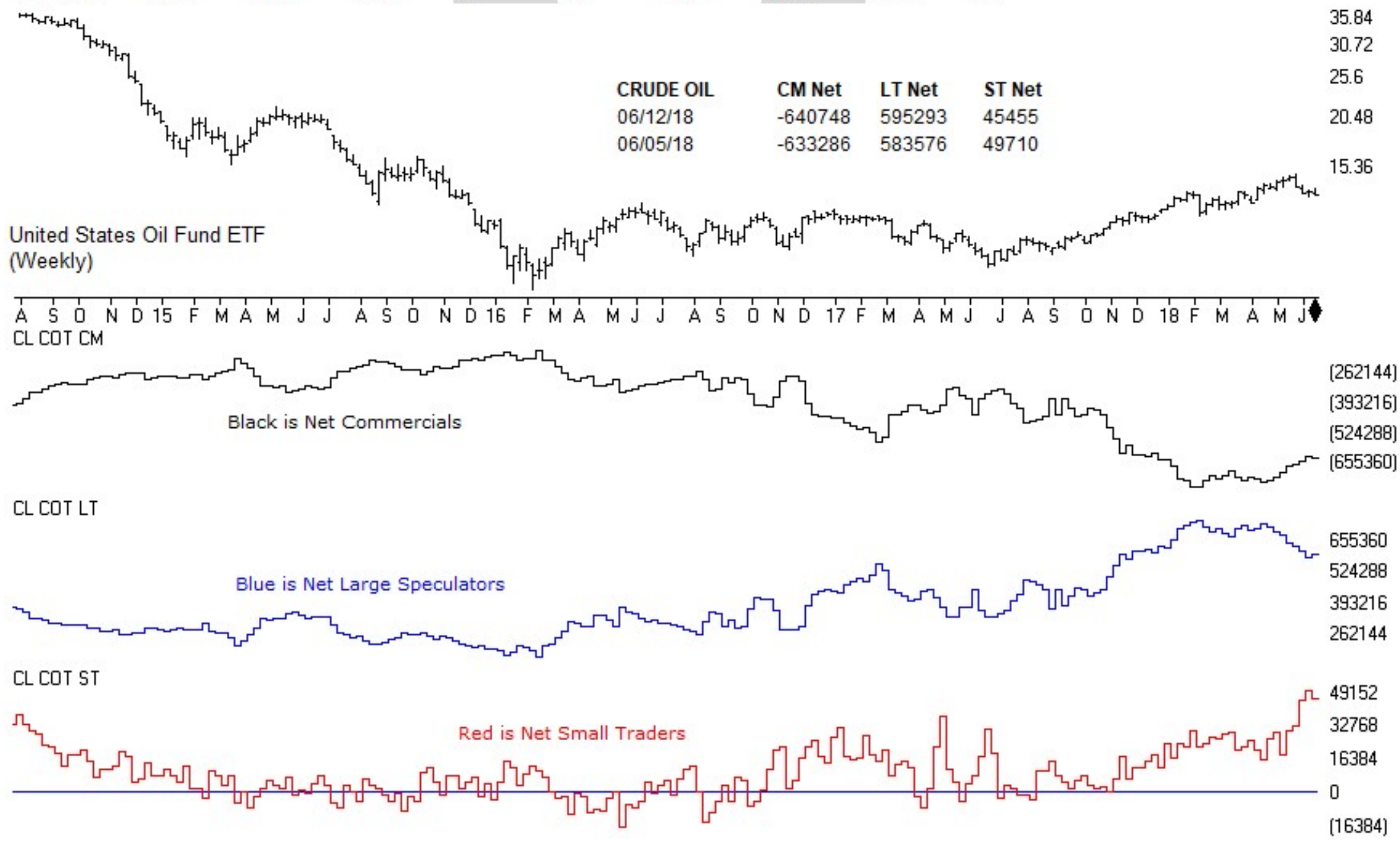
A S O N D 15 F M A M J J A S O N D 16 F M A
GC COT CM

GOLD	CM Net	LT Net	ST Net
06/12/18	-140587	120240	20347
06/05/18	-134347	111416	22931

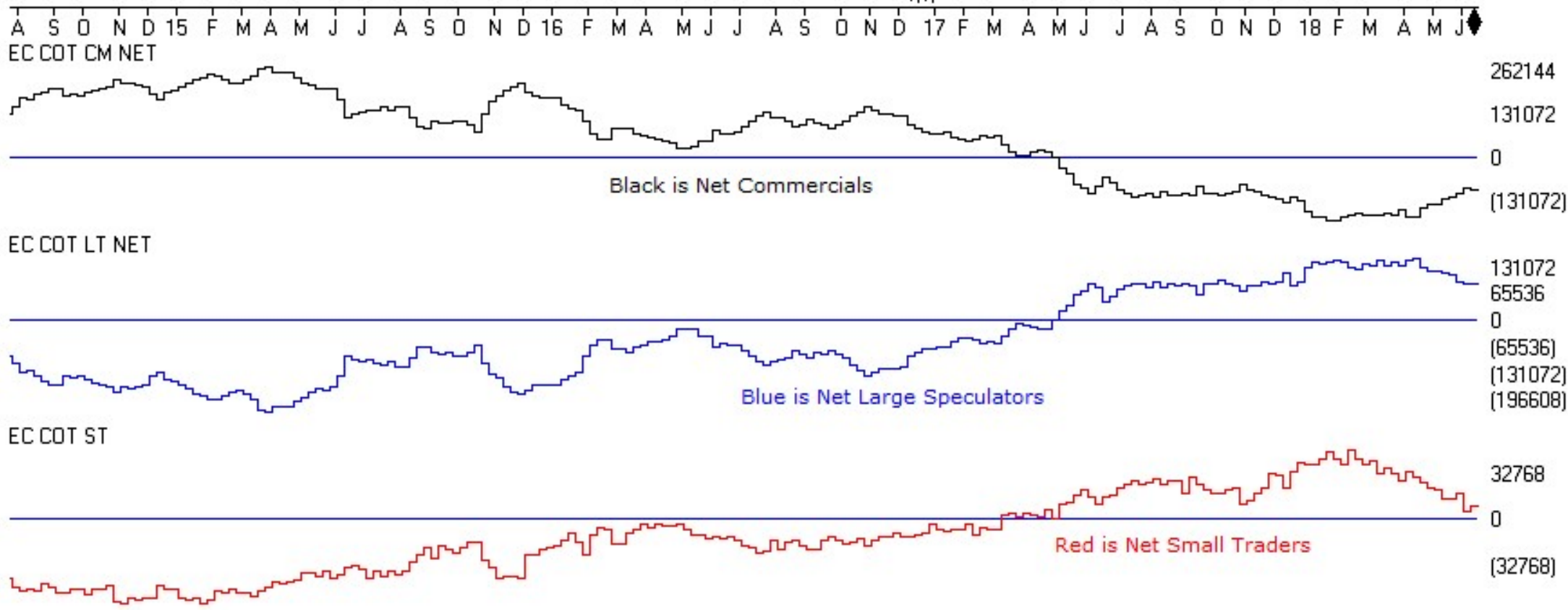
S O N D 18 F M A M J



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	85.7	97.2	48.2	7.5	10.6	33.1	88.7	98.0	20.5
06/05/18	90.8	98.9	49.9	0.0	0.2	32.2	100.0	100.0	4.9



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	97.0	100.0	12.6	3.1	0.0	86.4	9.1	5.8	84.3
06/05/18	100.0	100.0	0.0	4.6	18.9	100.0	0.0	0.0	90.5



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/12/18	15.7	21.8	73.4	100.0	78.3	8.5	16.2	45.1	100.0
06/05/18	14.3	7.3	60.9	94.5	77.7	20.0	51.6	68.0	92.3



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

JY COT CM



94.72
92.16
89.6
87.04
84.48
81.92
79.36

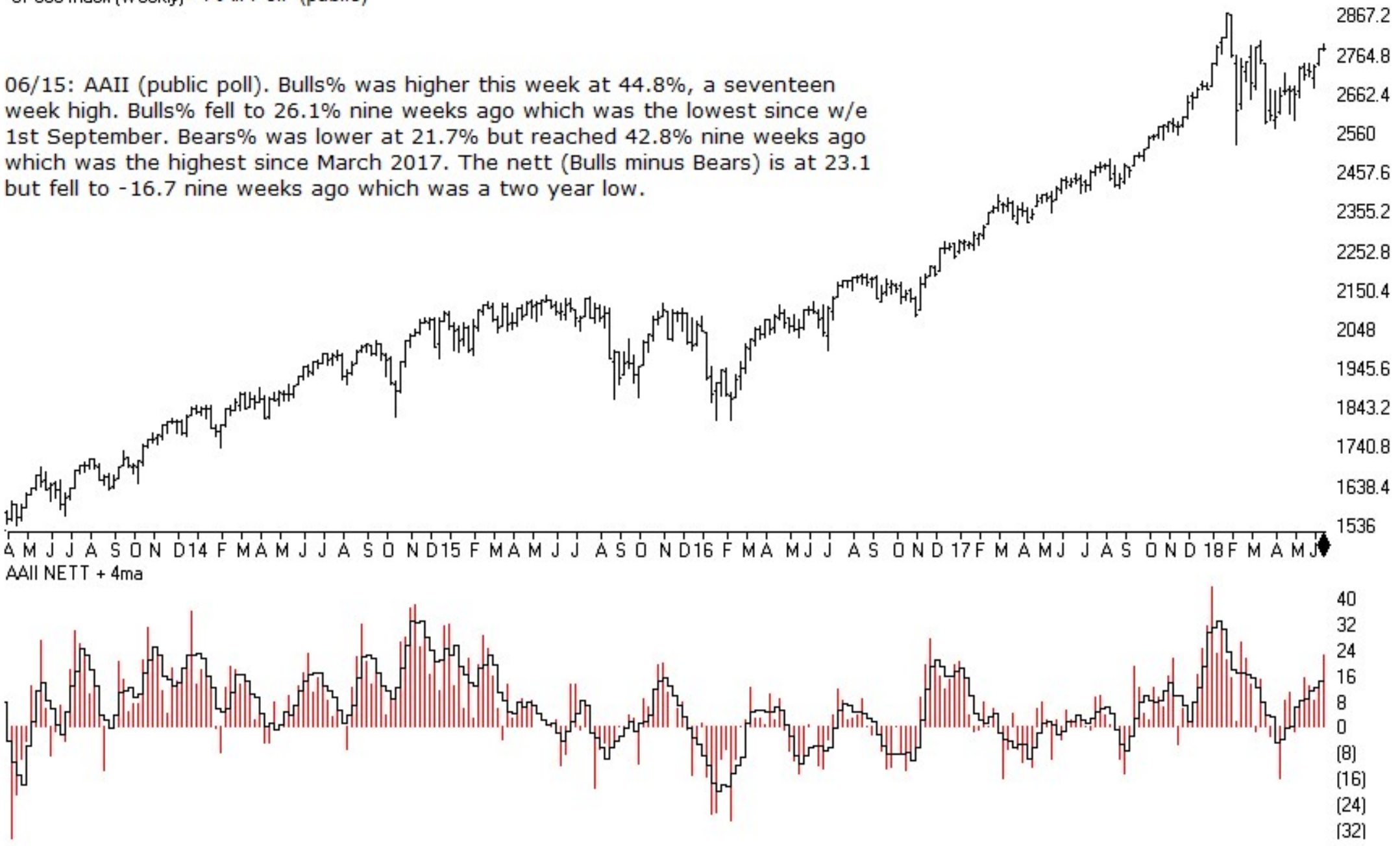
131072
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65536
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(65536)
(131072)

0
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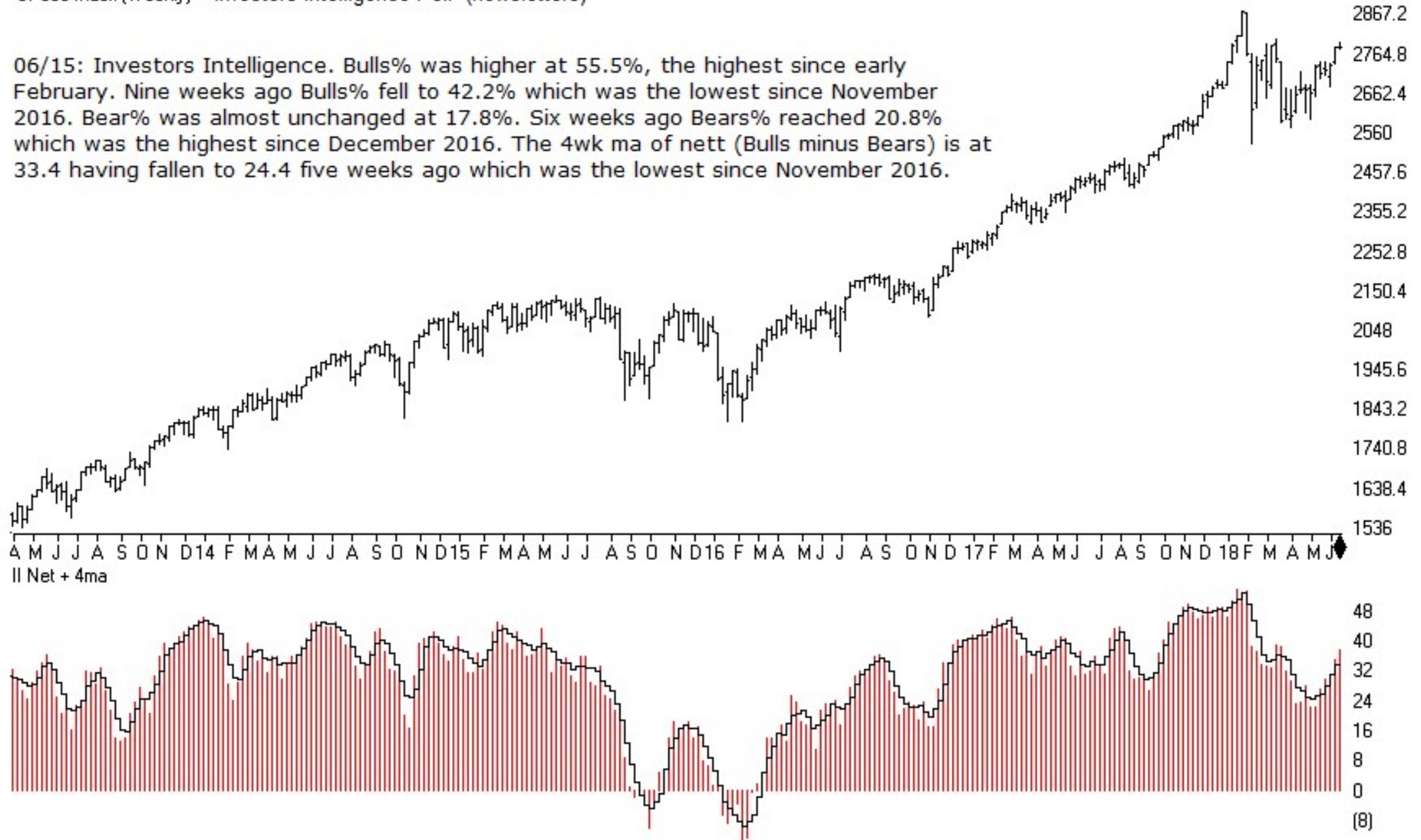
SP500 Index (Weekly) + AII Poll (public)

06/15: AII (public poll). Bulls% was higher this week at 44.8%, a seventeen week high. Bulls% fell to 26.1% nine weeks ago which was the lowest since w/e 1st September. Bears% was lower at 21.7% but reached 42.8% nine weeks ago which was the highest since March 2017. The nett (Bulls minus Bears) is at 23.1 but fell to -16.7 nine weeks ago which was a two year low.



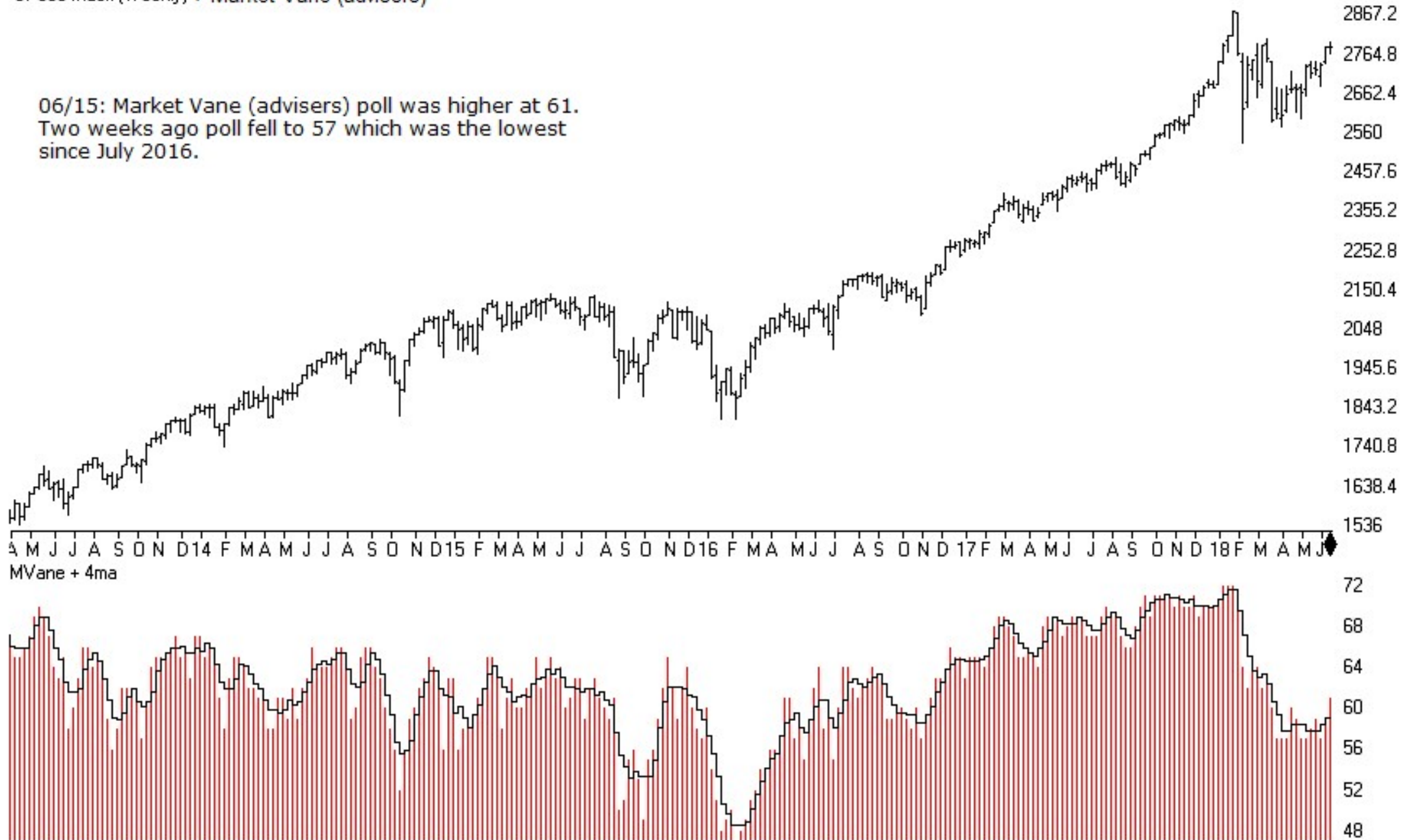
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

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SP500 Index (Weekly) + Market Vane (advisors)

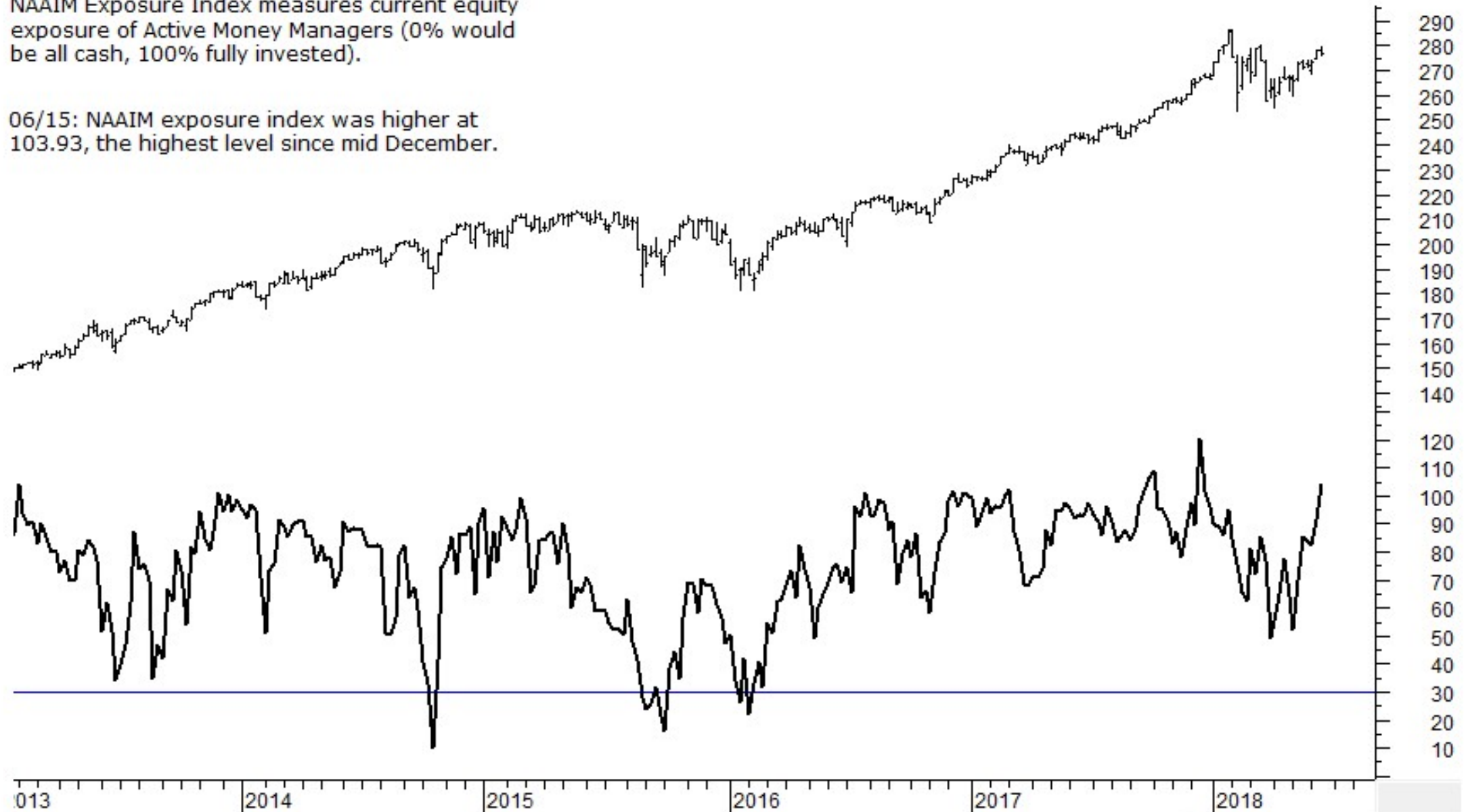
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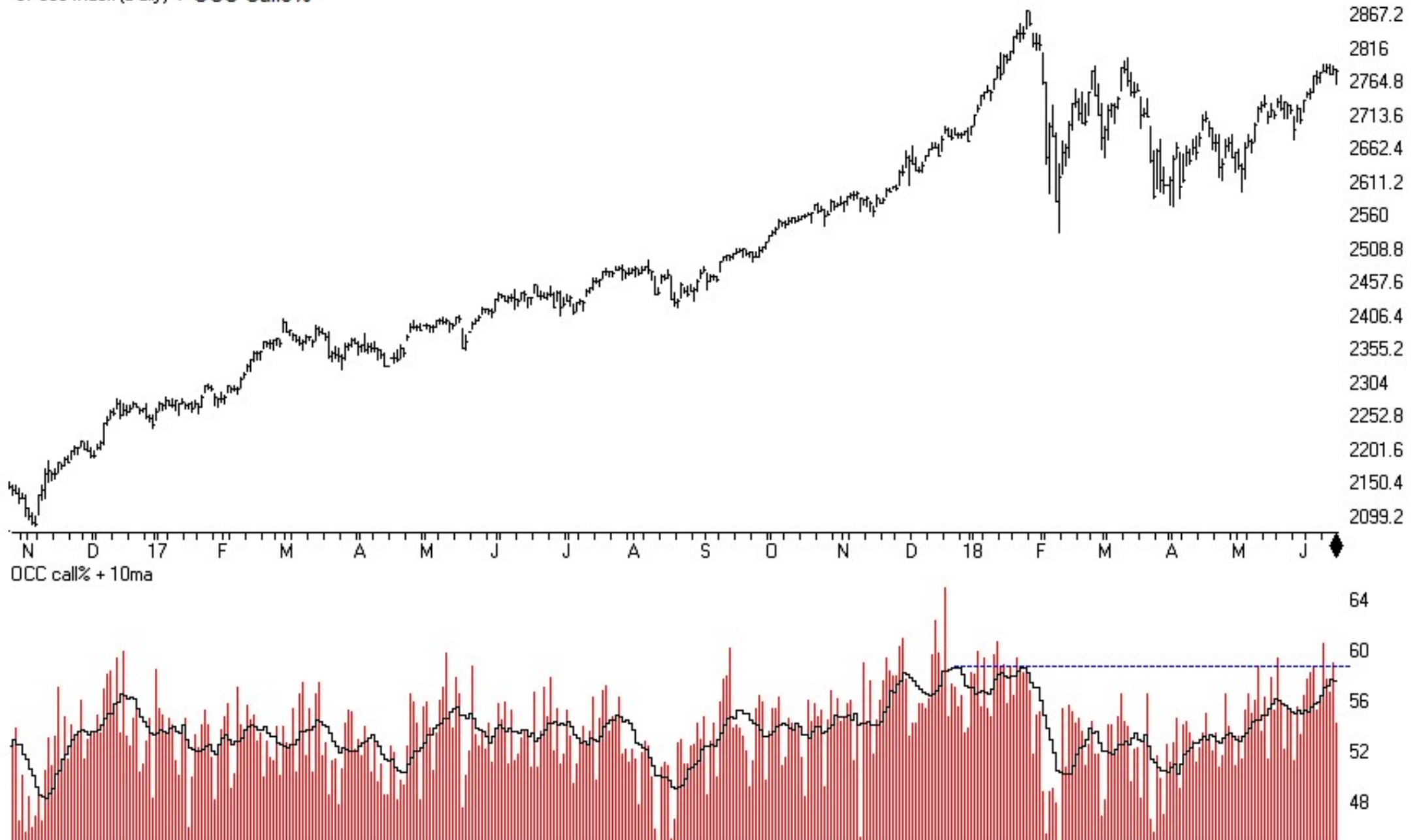
SPY + NAAIM Exposure Index

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

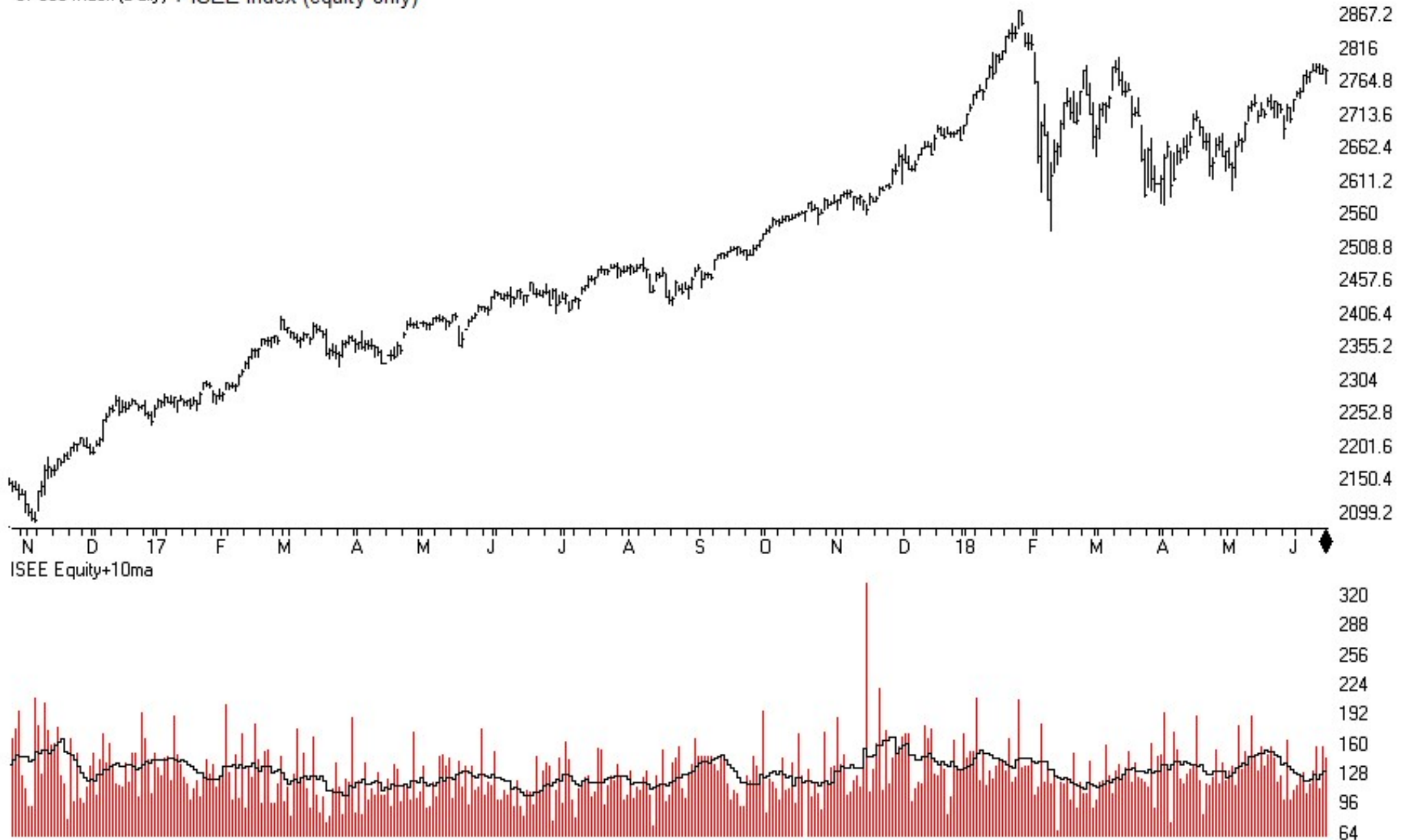
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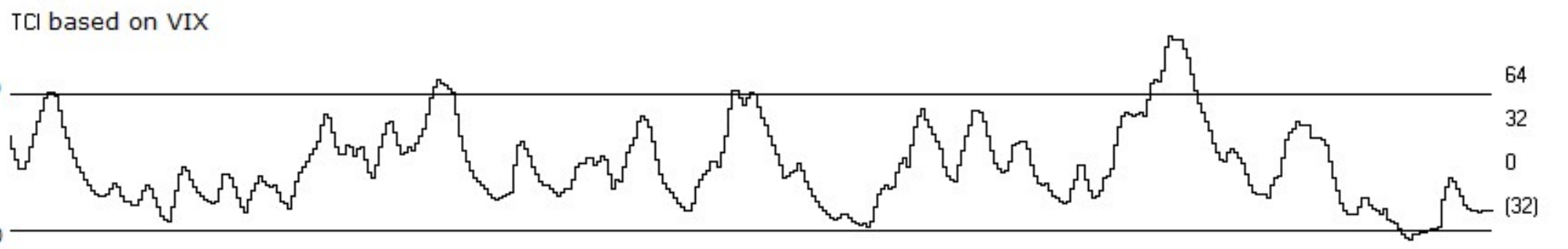
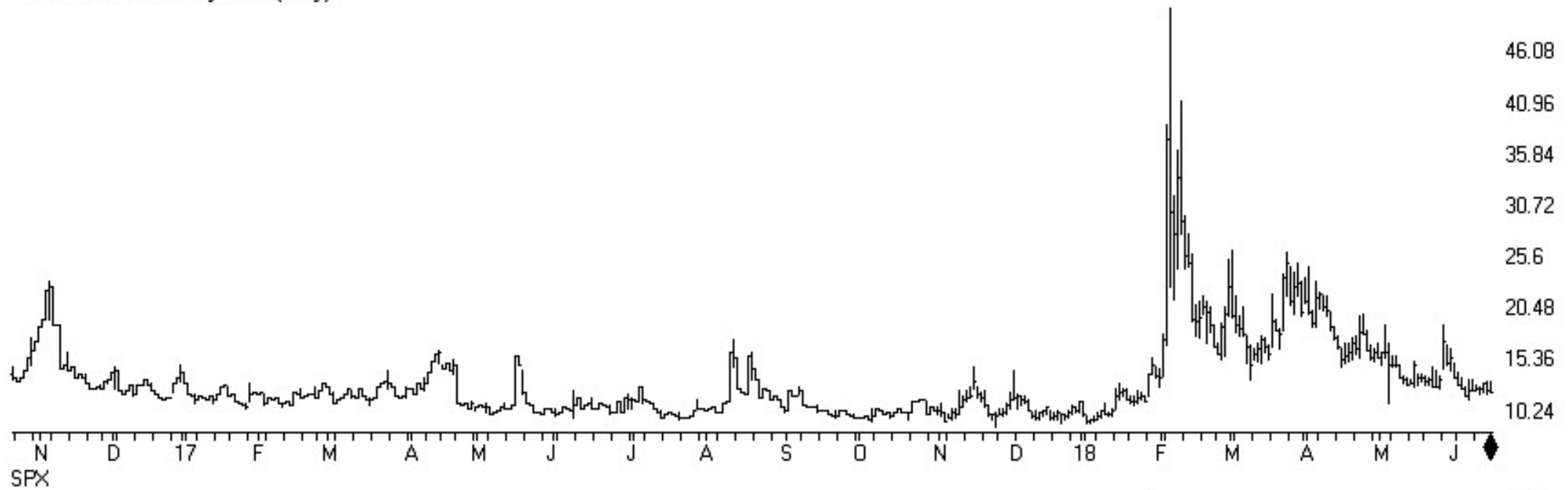
SP500 Index (Daily) + OCC Calls%



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

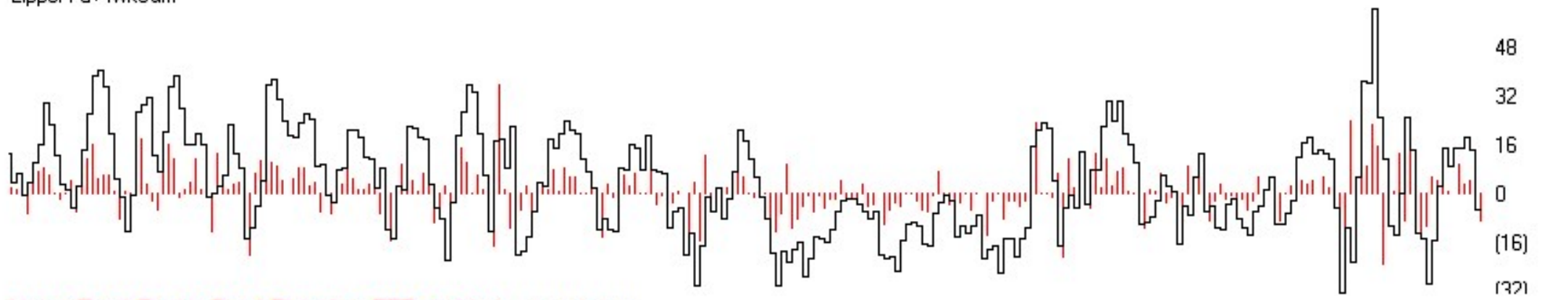
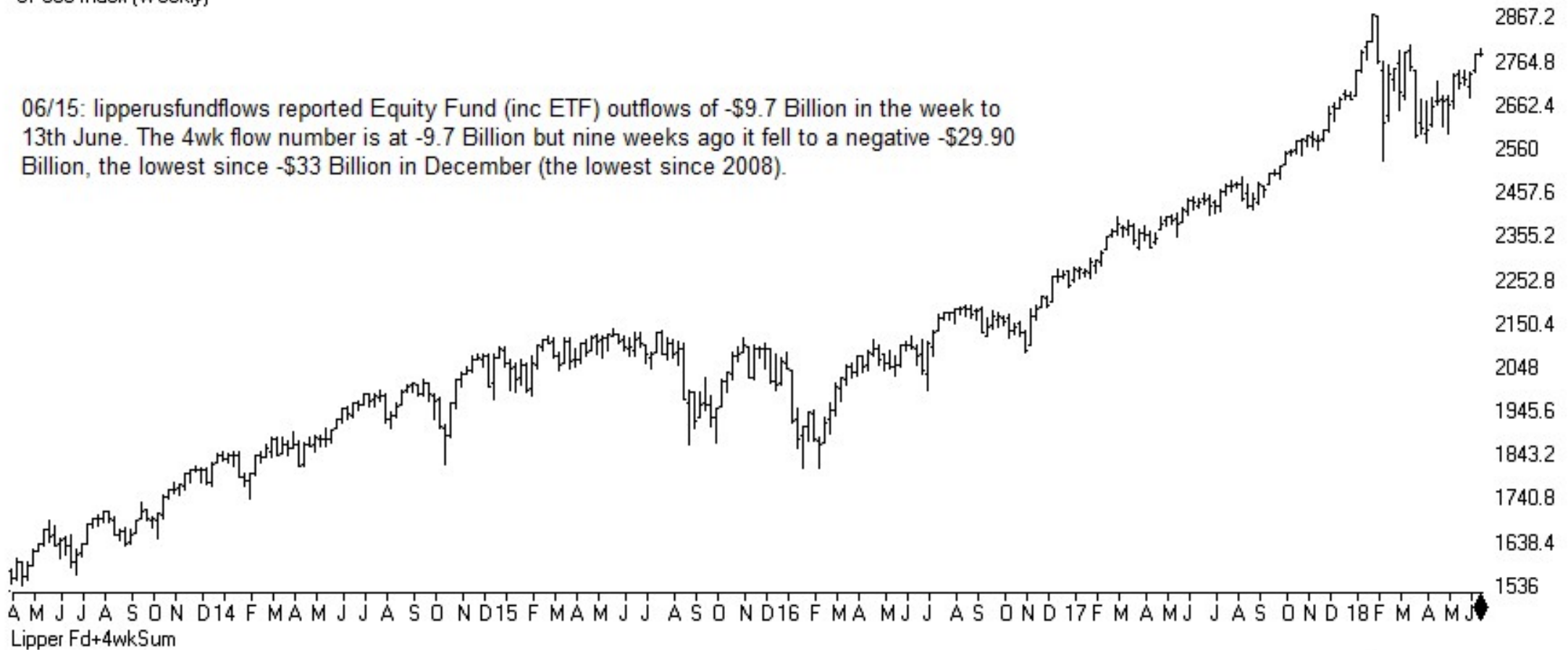


VIX - S&P 500 Volatility Index (Daily)



SP500 Index (Weekly)

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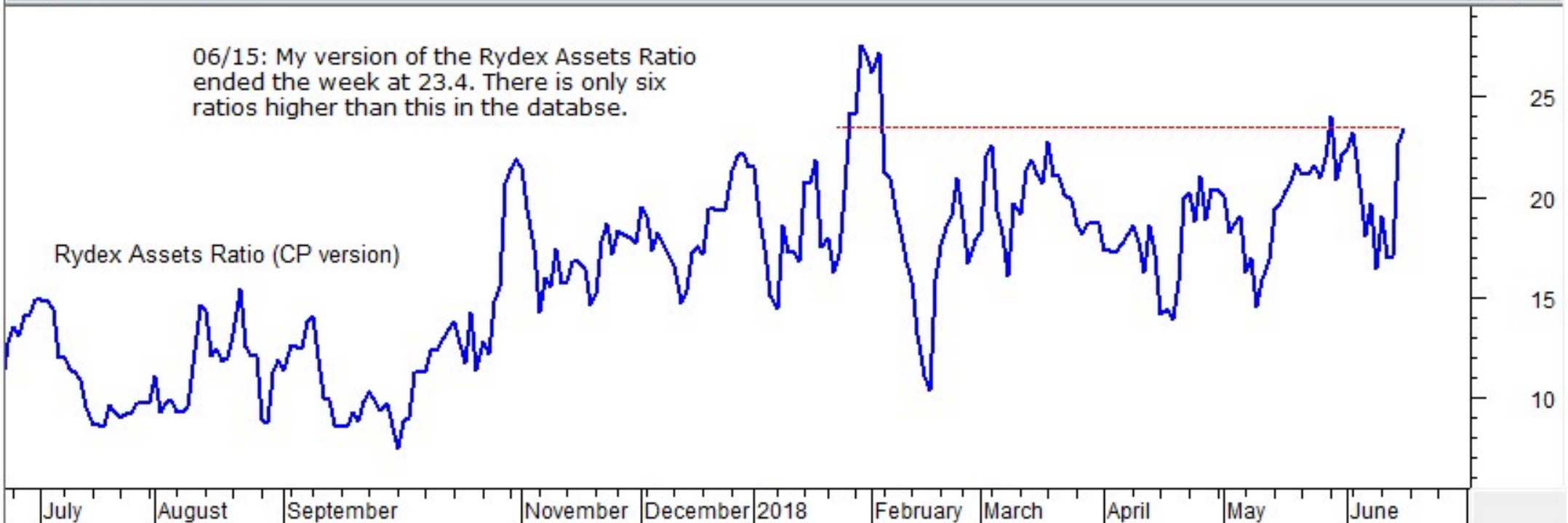
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

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



RYDEX RATIO REVISED



ChartProfit

<http://www.chartprofitwebcast.com>