

ChartProfit

Charts to Friday 1st June 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 06/01

	-5	-4	-3	-2	↓
NYSE	51	62	60	60	60
NasDaq	50	60	65	67	69
SP500	54	61	61	58	59
R2000	55	63	66	69	72

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

06/01: AAll (public poll). Bulls% was lower this week at 35.0%. Bulls% fell to 26.1% seven weeks ago which was the lowest since w/e 1st September. Bears% was slightly higher at 26.4% but reached 42.8% seven weeks ago which was the highest since March 2017. The nett (Bulls minus Bears) is at 8.6 but fell to -16.7 seven weeks ago which was a two year low.

06/01: Investors Intelligence. Bulls% was slightly higher at 50.0%, the highest in ten weeks. Seven weeks ago Bulls% fell to 42.2% which was the lowest since November 2016. Bear% was unchanged again at 19.2%. Four weeks ago Bears% reached 20.8% which was the highest since December 2016. The 4wk ma of nett (Bulls minus Bears) is at 27.65 having fallen to 24.4 three weeks ago which was the lowest since November 2016.

06/01: Market Vane (advisers) poll was lower at 57 which is the lowest since July 2016.

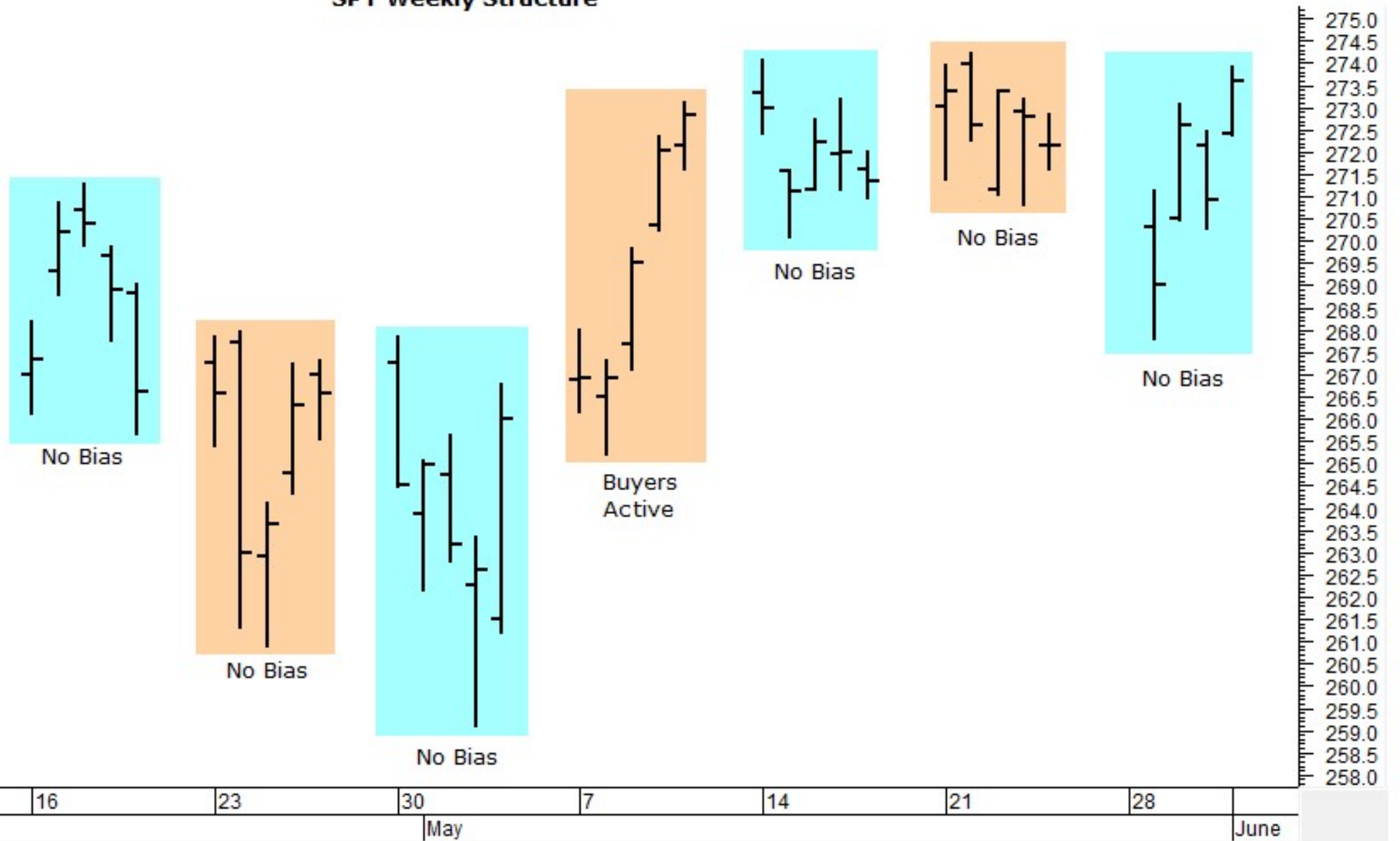
06/01: NAAIM exposure index was lower at 82.24. Nine weeks ago the index fell to 49.36, the lowest reading since February 2016.

Mutual Fund Flow:

06/01: My version of the Rydex Assets Ratio ended the week at 22.42. On 04/18, the ratio fell to 13.93, a 43 day low.

06/01: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$4.9 Billion in the week to 30th May. The 4wk flow number is at 18.47 Billion but seven 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

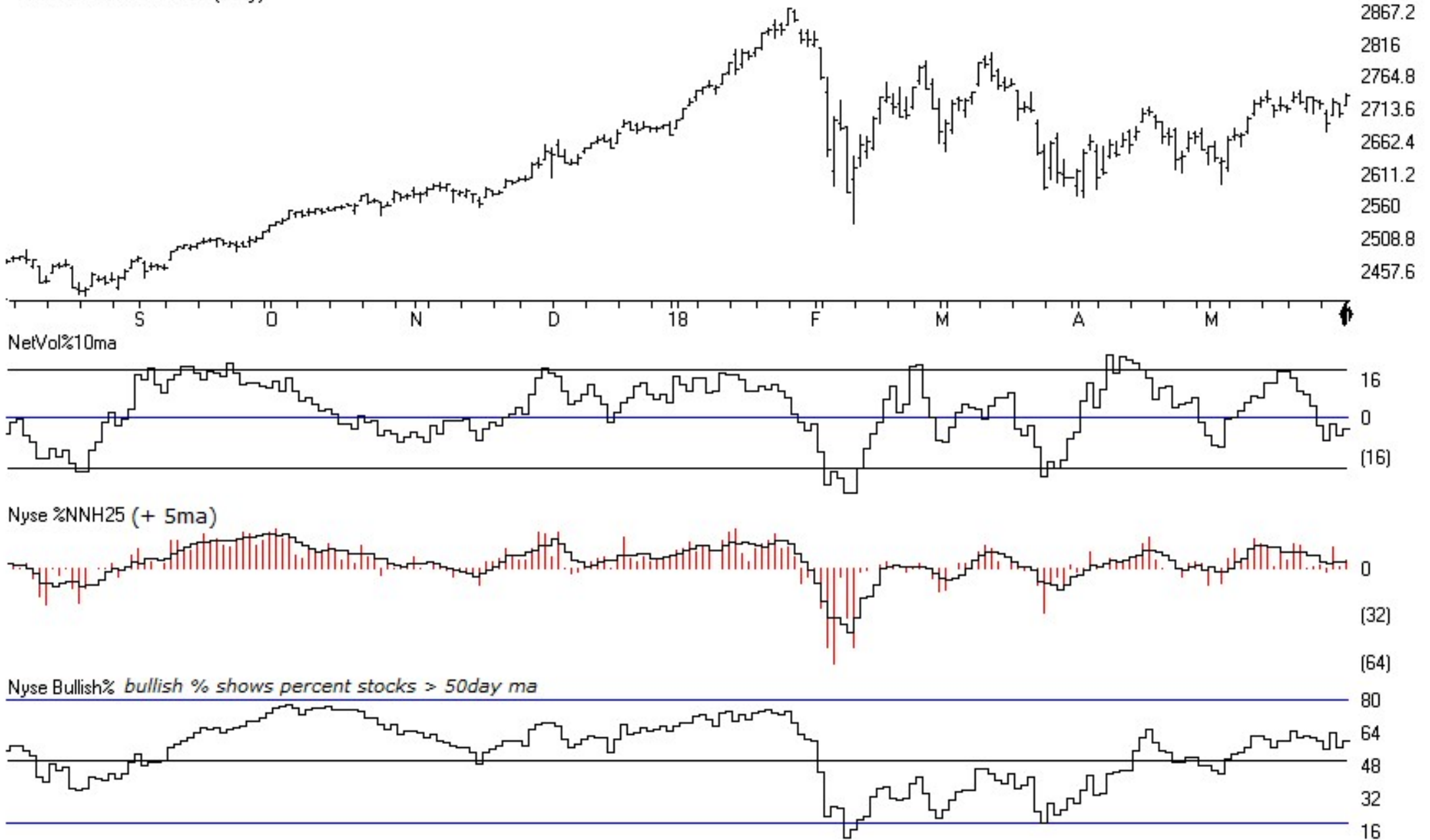
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	100.0	99.4	11.0	97.0	69.8	13.9	0.0	0.0	95.7
05/22/18	100.0	96.6	13.1	90.3	67.6	17.7	0.0	0.0	91.1
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	82.3	71	43.4	19.5	22.7	58	60.5	98.3	76.3
05/22/18	100	100	24.6	0	0	85	80.7	94.8	60.6
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	77.5	85.9	36.9	4.4	0.0	14.1	100.0	100.0	30.1
05/22/18	68.6	86.5	45.5	23.0	0.0	0.0	100.0	100.0	57.8
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	100.0	100.0	17.8	0.0	0.0	33.8	26.7	49.0	71.7
05/22/18	100.0	96.6	4.6	1.3	2.8	69.7	0.0	0.0	53.3
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	100.0	96.9	40.7	9.9	17.4	31.6	0.0	0.0	100.0
05/22/18	93.9	100.0	54.8	2.6	0.0	14.2	18.0	20.1	86.5
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	18.8	8.4	53.7	90.9	82.2	29.1	45.5	57.1	84.0
05/22/18	20.4	7.1	49.2	95.0	100.0	34.4	23.7	44.0	100.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	100.0	91.9	0.0	10.4	21.7	100.0	12.0	22.2	92.4
05/22/18	94.6	74.3	12.0	36.0	46.0	84.9	0.4	0.0	89.4
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	7.6	3.9	53.0	100.0	100.0	43.3	37.0	33.0	51.1
05/22/18	14.5	10.7	54.4	91.1	100.0	42.5	47.0	31.2	15.4

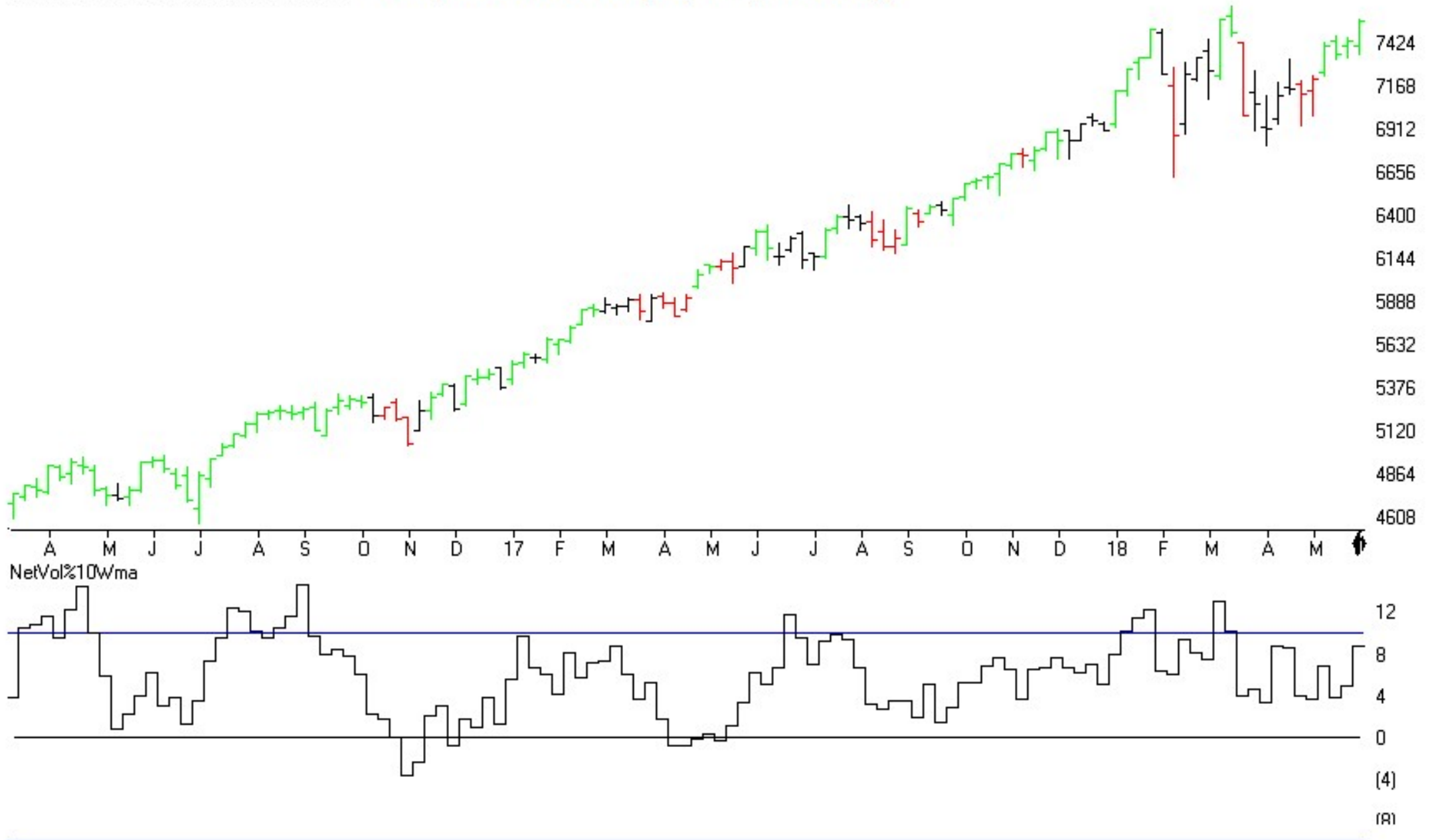
MARKET CHART NYSE (Weekly)+ Chartprofit Market Timing System (color study)



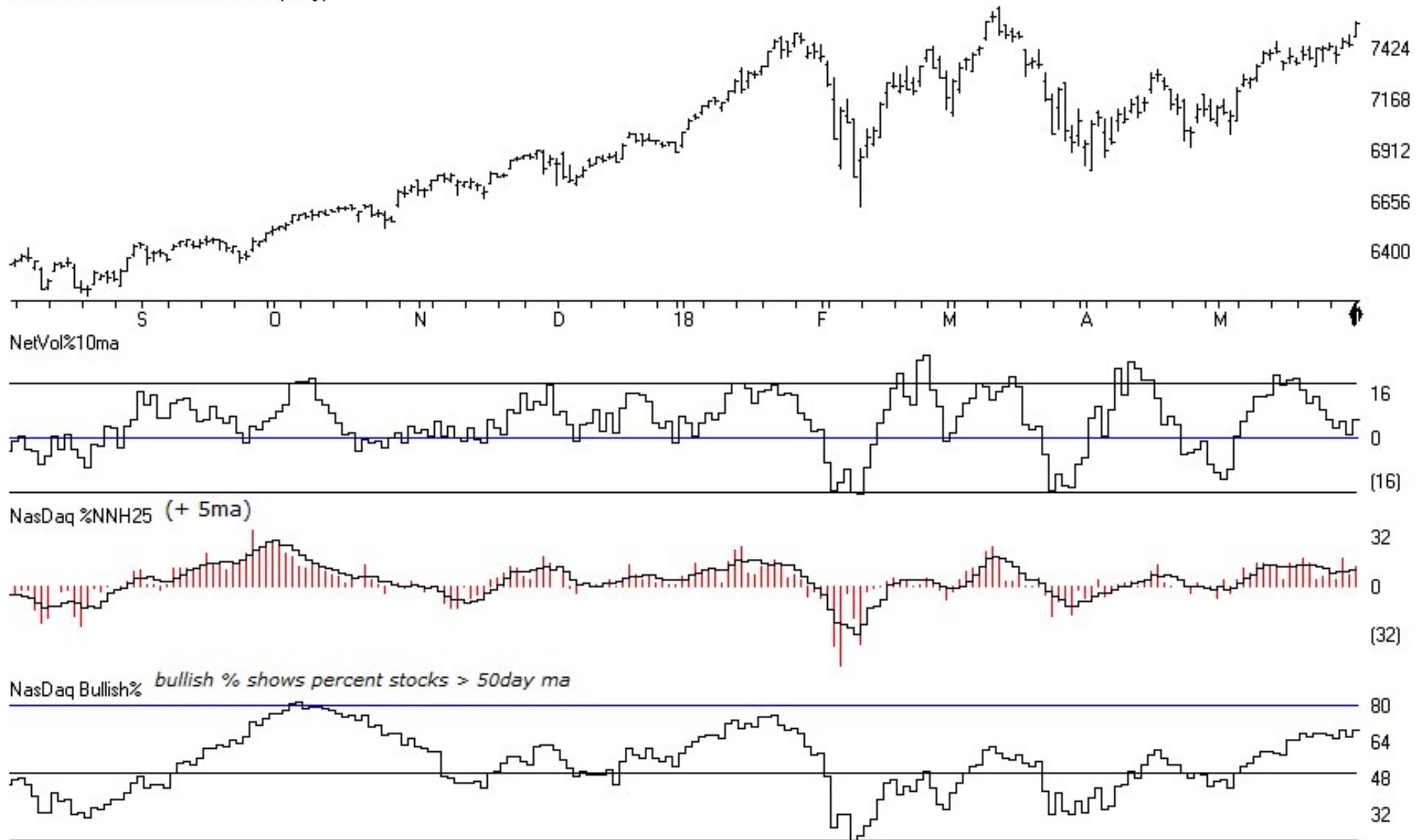
MARKET CHART NYSE (Daily)



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



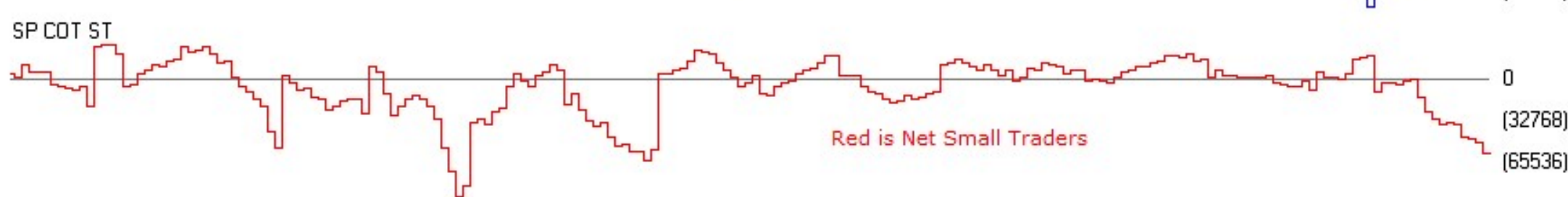
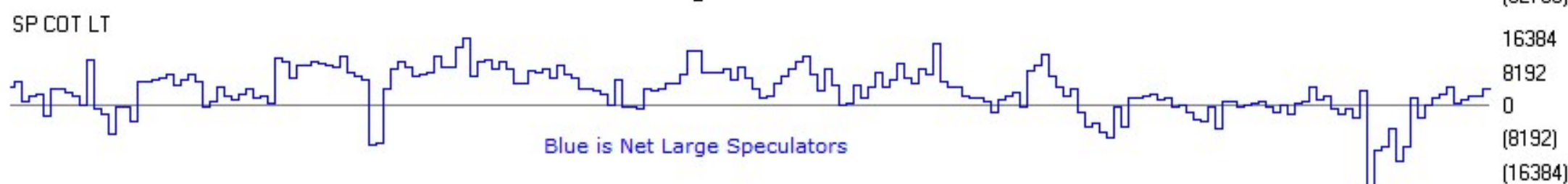
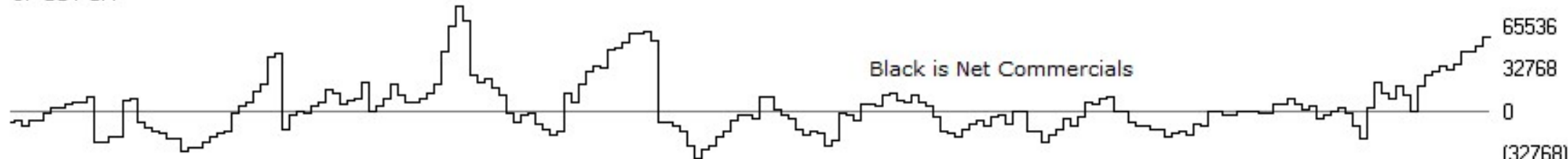
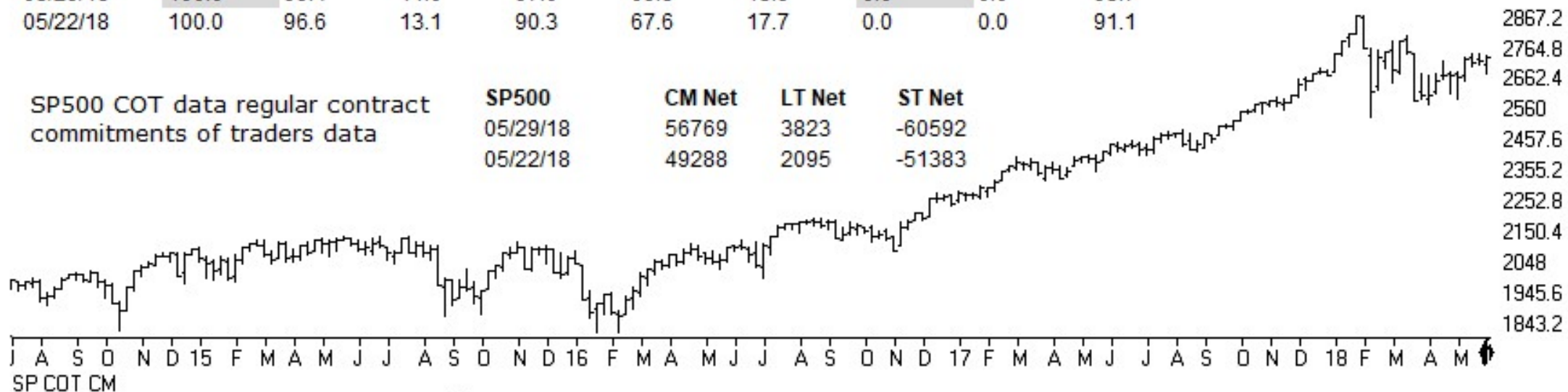
MARKET CHART NASDAQ 1800 (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	100.0	99.4	11.0	97.0	69.8	13.9	0.0	0.0	95.7
05/22/18	100.0	96.6	13.1	90.3	67.6	17.7	0.0	0.0	91.1

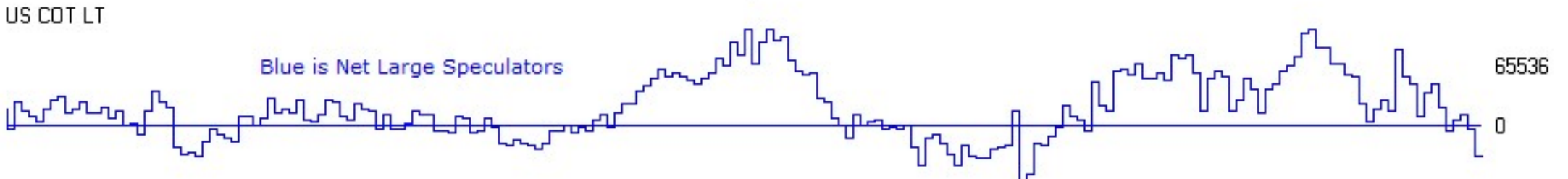
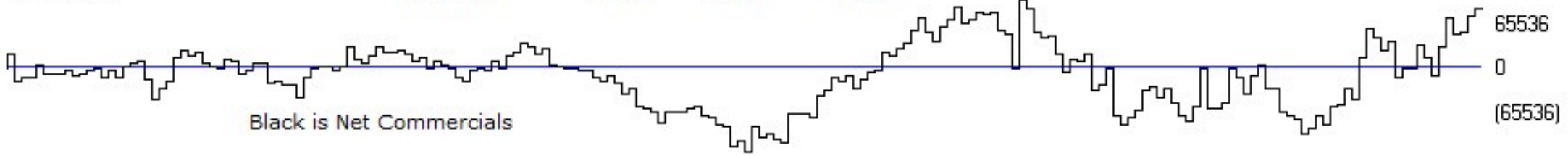
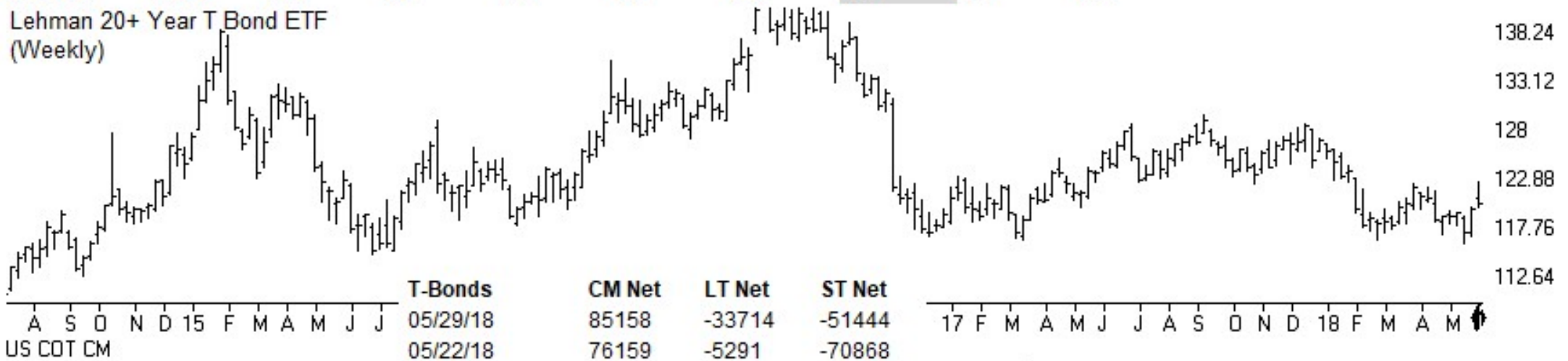
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
05/29/18	56769	3823	-60592
05/22/18	49288	2095	-51383



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	100.0	100.0	17.8	0.0	0.0	33.8	26.7	49.0	71.7
05/22/18	100.0	96.6	4.6	1.3	2.8	69.7	0.0	0.0	53.3

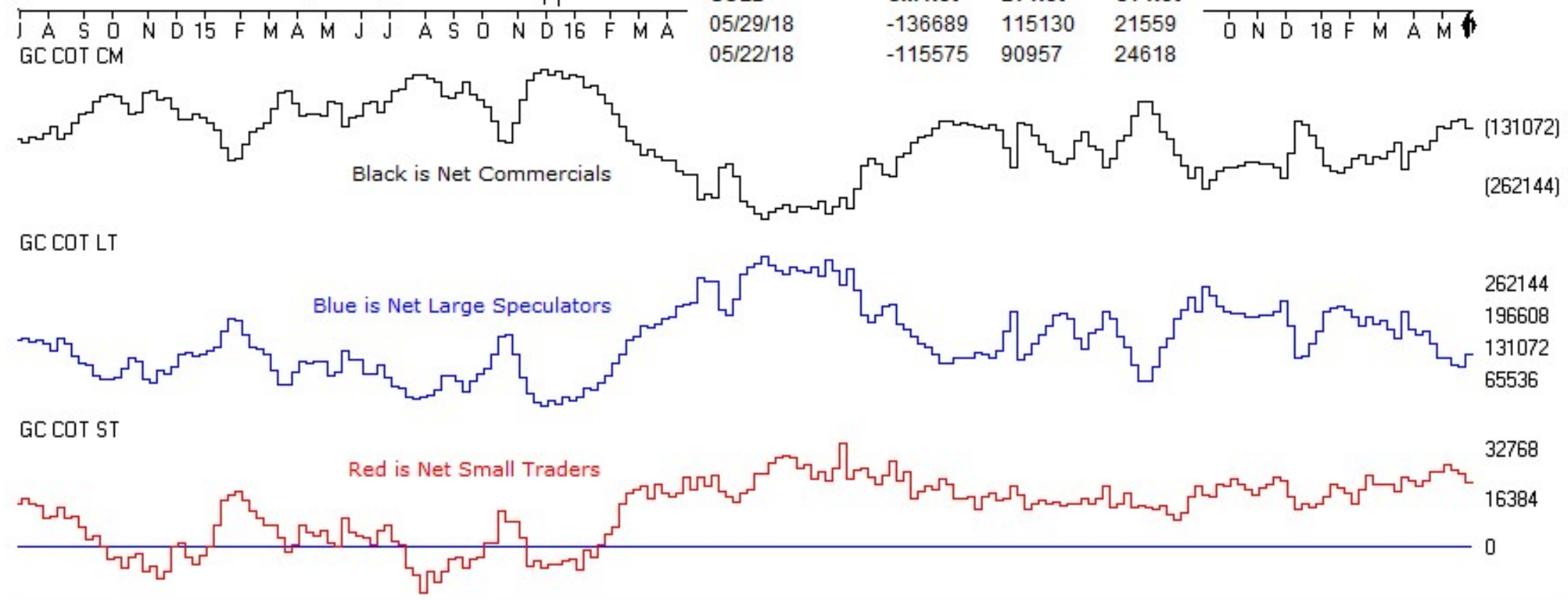
Lehman 20+ Year T Bond ETF
(Weekly)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	82.3	71	43.4	19.5	22.7	58	60.5	98.3	76.3
05/22/18	100	100	24.6	0	0	85	80.7	94.8	60.6

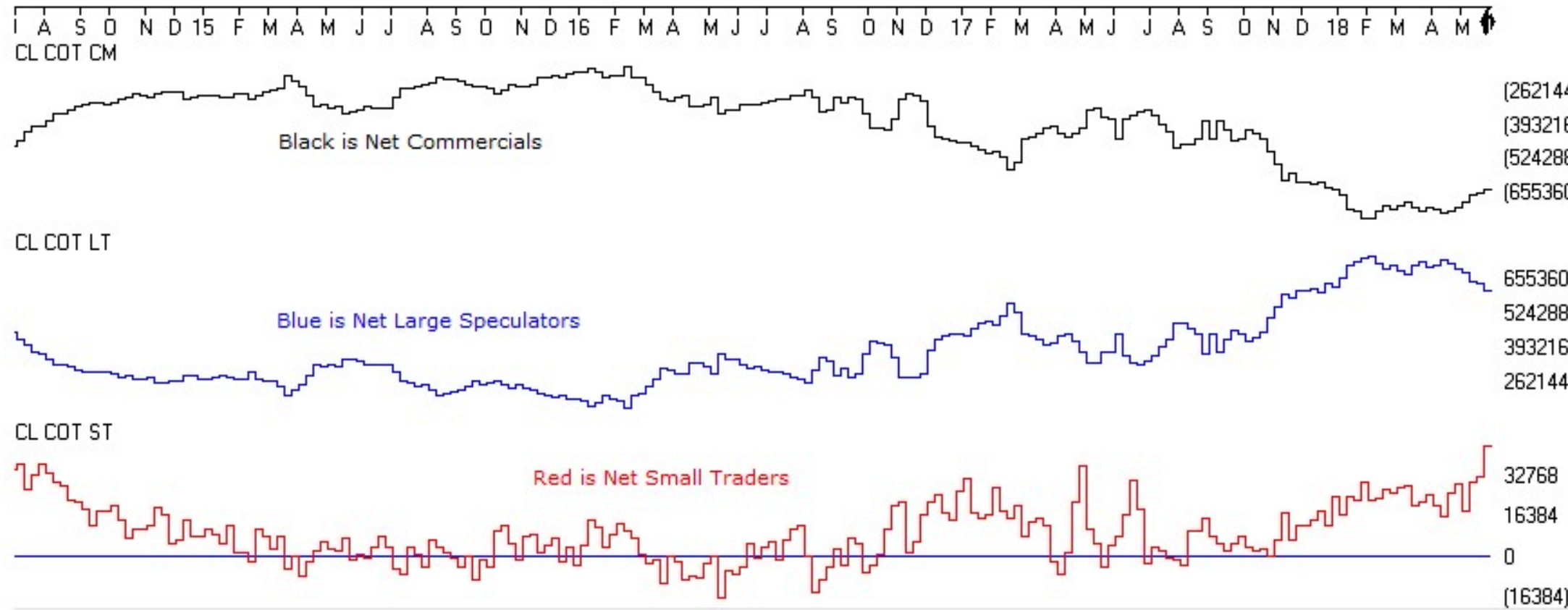
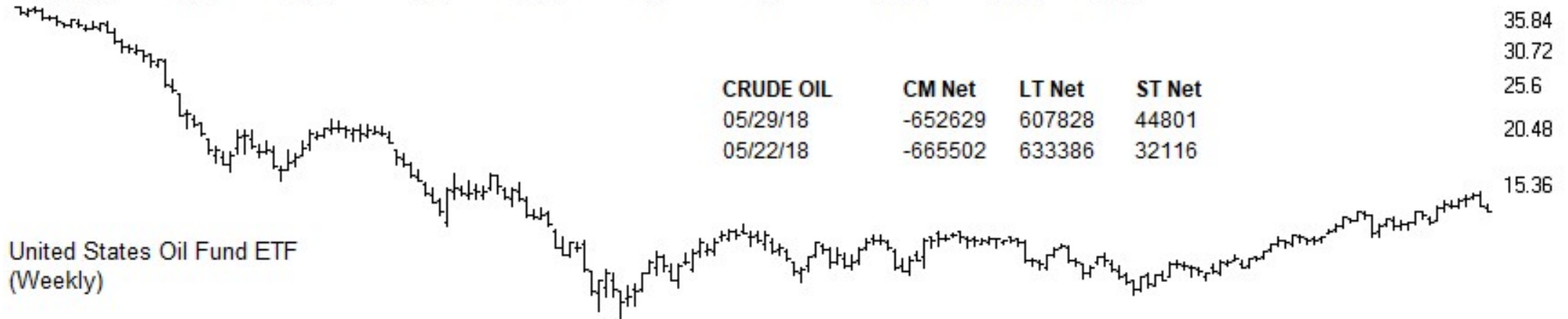


GOLD	CM Net	LT Net	ST Net
05/29/18	-136689	115130	21559
05/22/18	-115575	90957	24618

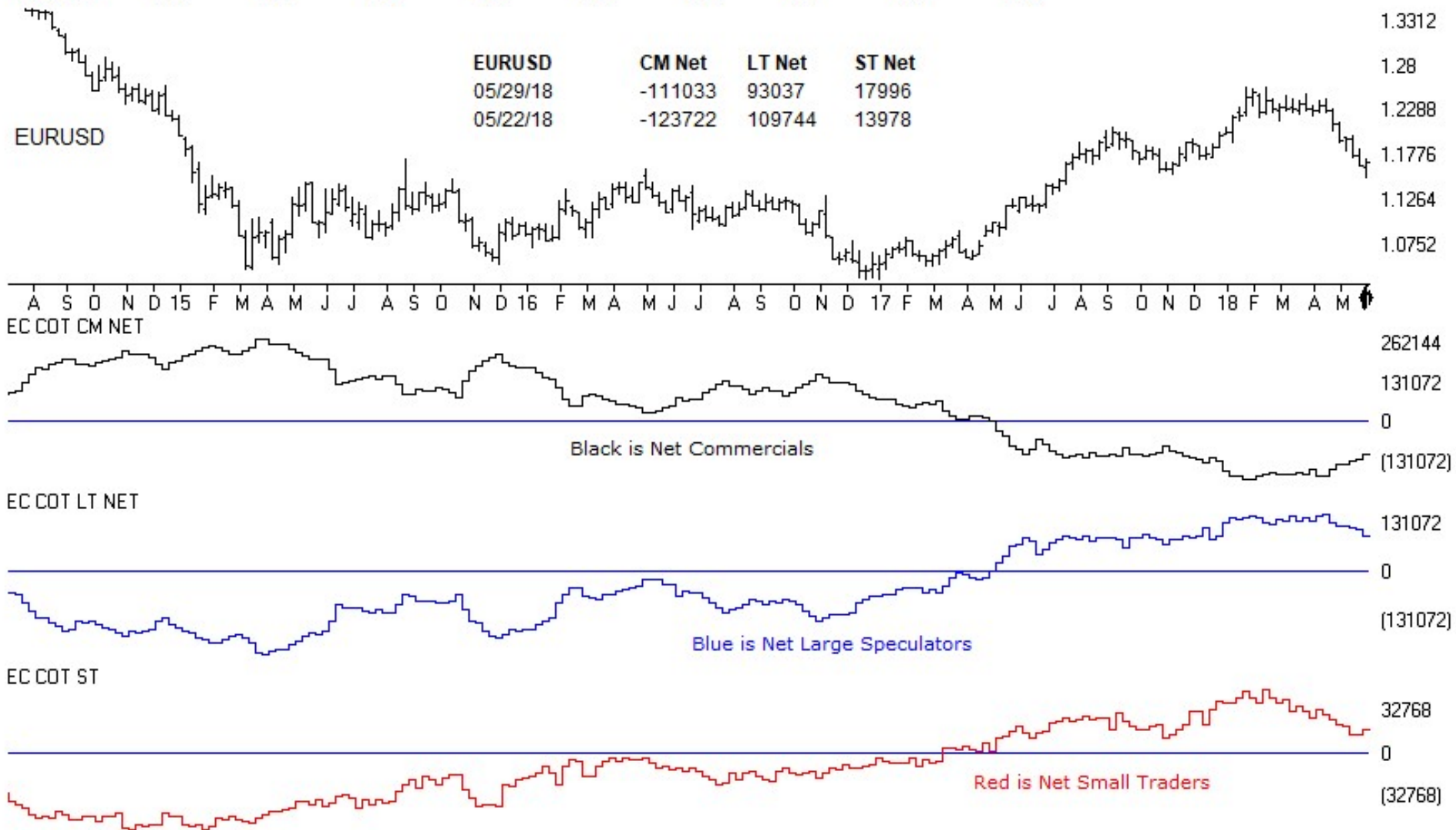


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	77.5	85.9	36.9	4.4	0.0	14.1	100.0	100.0	30.1
05/22/18	68.6	86.5	45.5	23.0	0.0	0.0	100.0	100.0	57.8

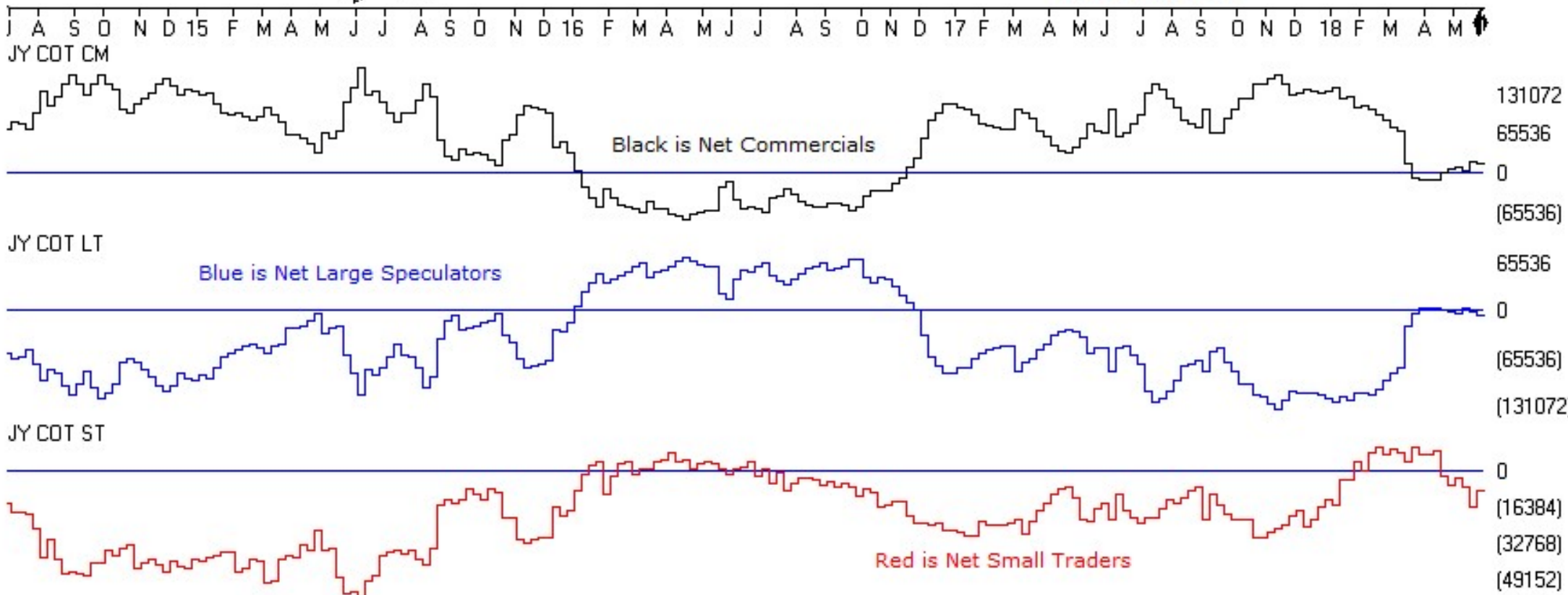
CRUDE OIL	CM Net	LT Net	ST Net
05/29/18	-652629	607828	44801
05/22/18	-665502	633386	32116



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	100.0	91.9	0.0	10.4	21.7	100.0	12.0	22.2	92.4
05/22/18	94.6	74.3	12.0	36.0	46.0	84.9	0.4	0.0	89.4

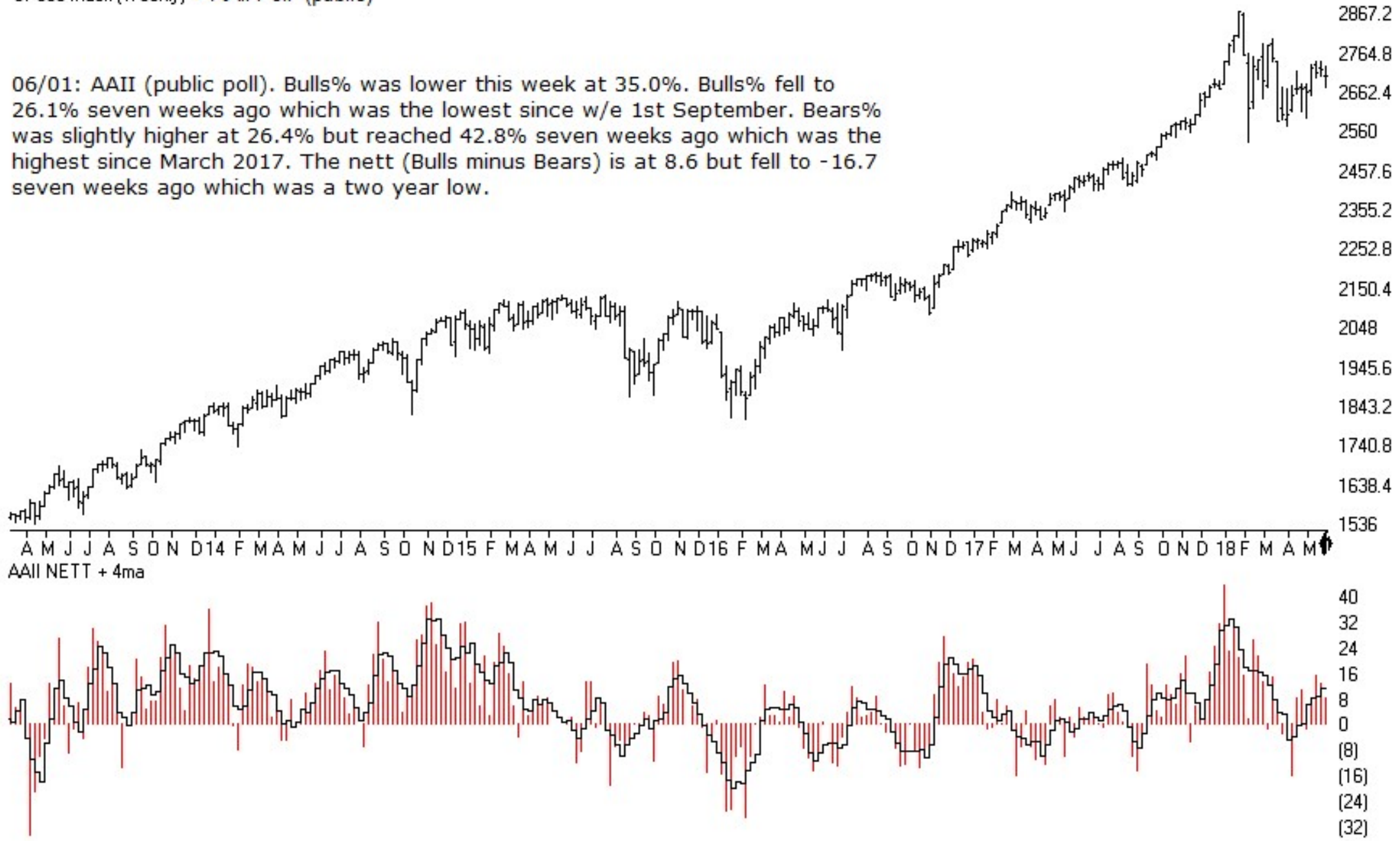


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/29/18	18.8	8.4	53.7	90.9	82.2	29.1	45.5	57.1	84.0
05/22/18	20.4	7.1	49.2	95.0	100.0	34.4	23.7	44.0	100.0



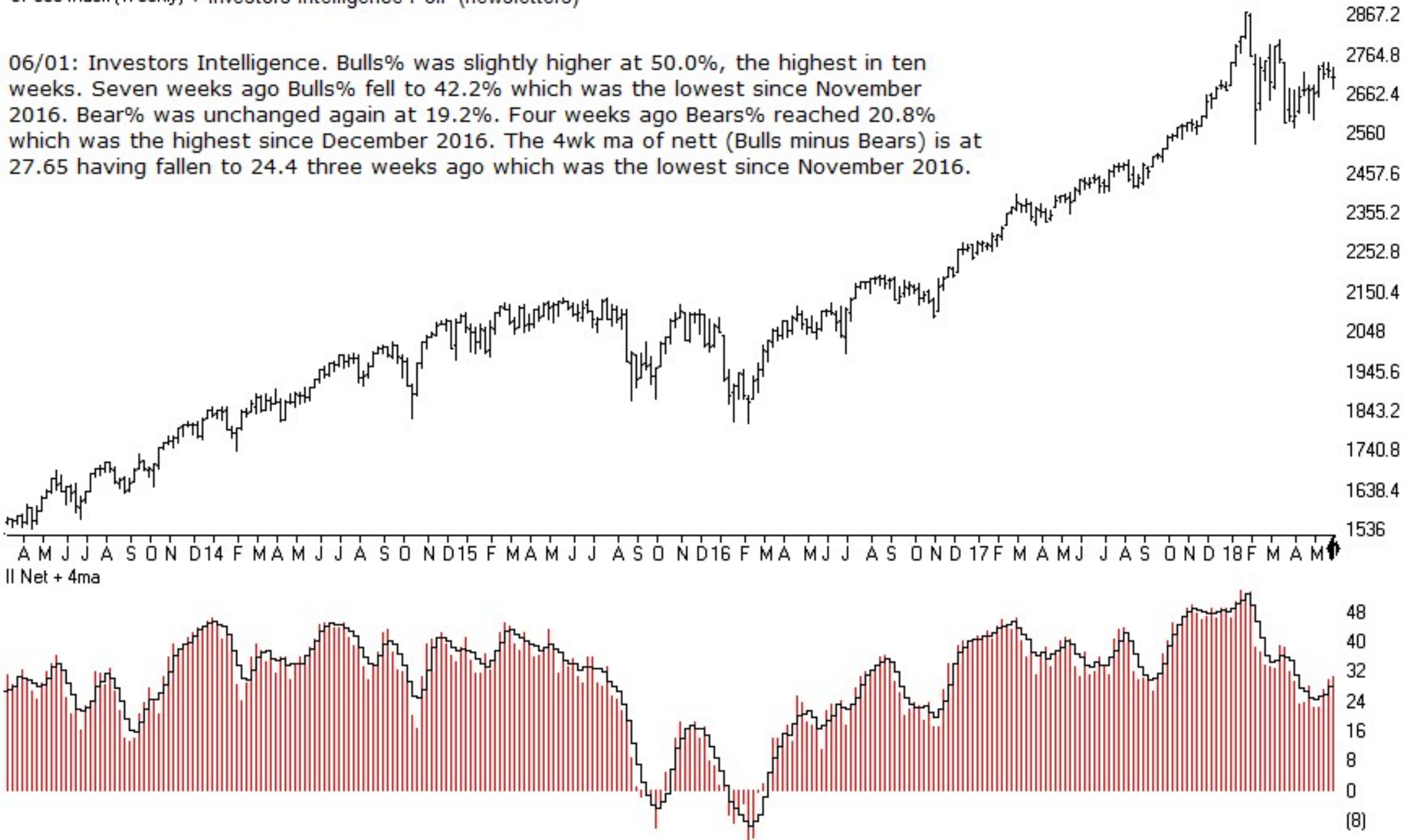
SP500 Index (Weekly) + AII Poll (public)

06/01: AII (public poll). Bulls% was lower this week at 35.0%. Bulls% fell to 26.1% seven weeks ago which was the lowest since w/e 1st September. Bears% was slightly higher at 26.4% but reached 42.8% seven weeks ago which was the highest since March 2017. The nett (Bulls minus Bears) is at 8.6 but fell to -16.7 seven weeks ago which was a two year low.



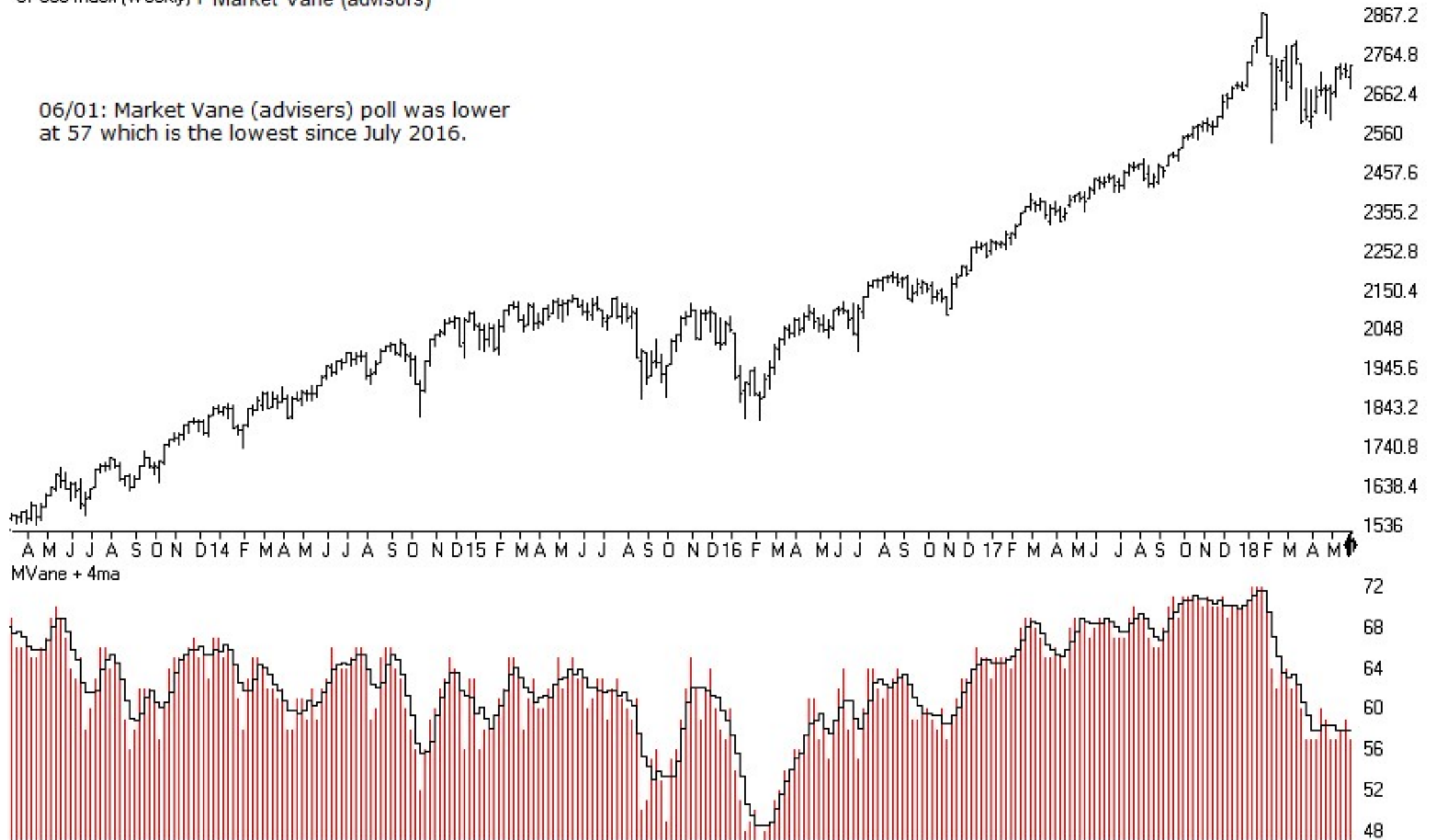
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

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SP500 Index (Weekly) + Market Vane (advisors)

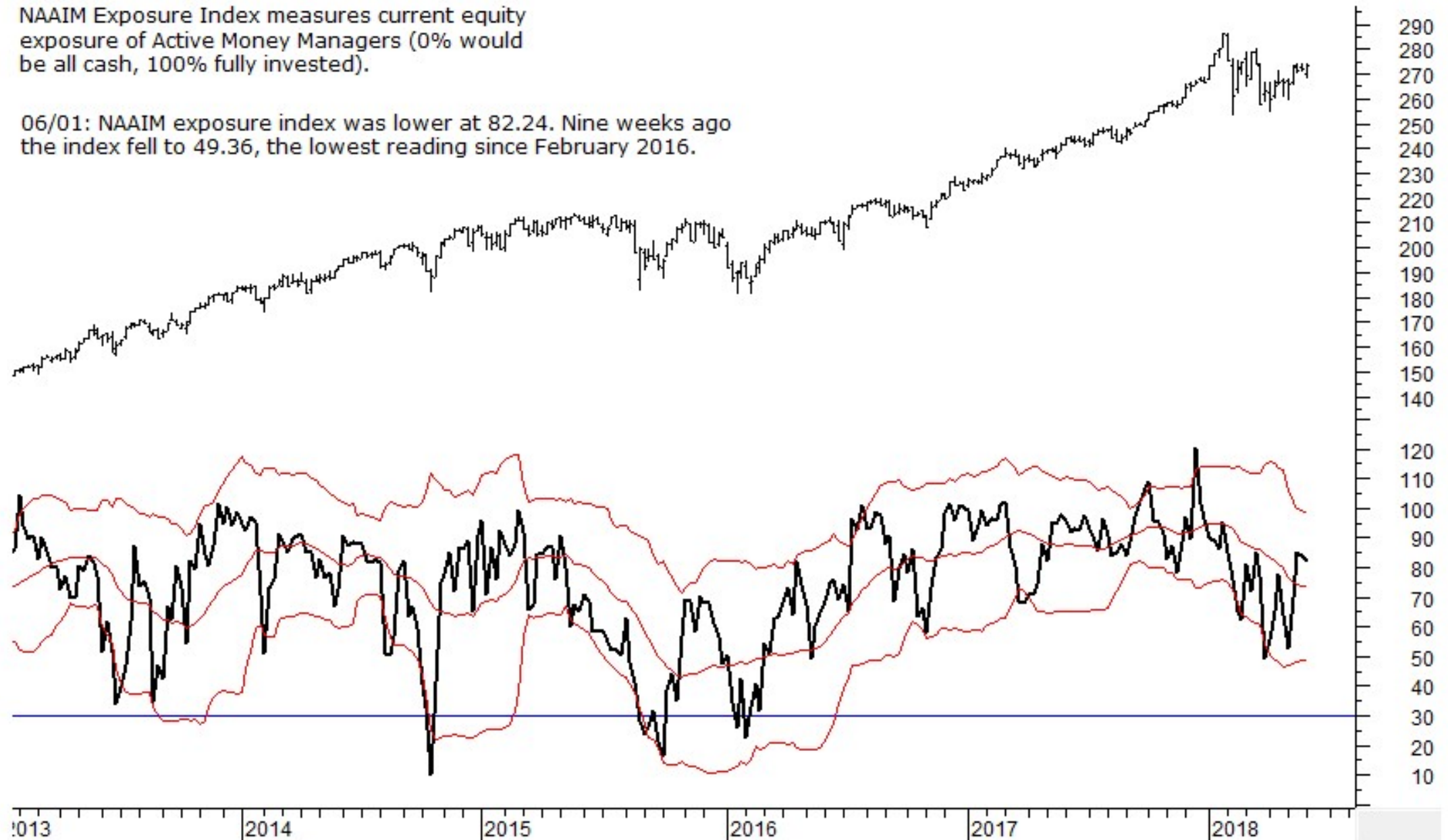
06/01: Market Vane (advisors) poll was lower at 57 which is the lowest since July 2016.



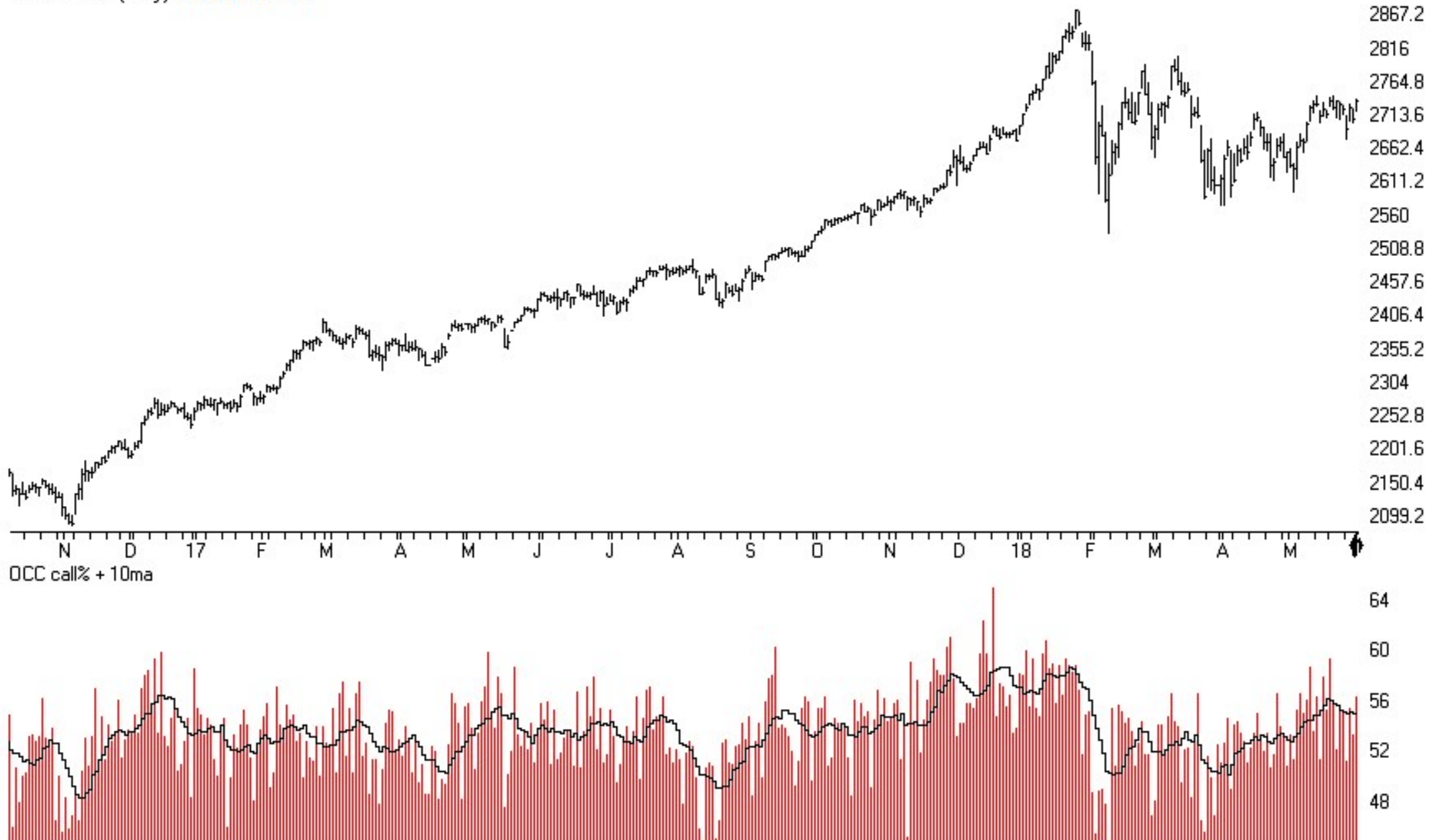
SPY + NAAIM Exposure Index

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

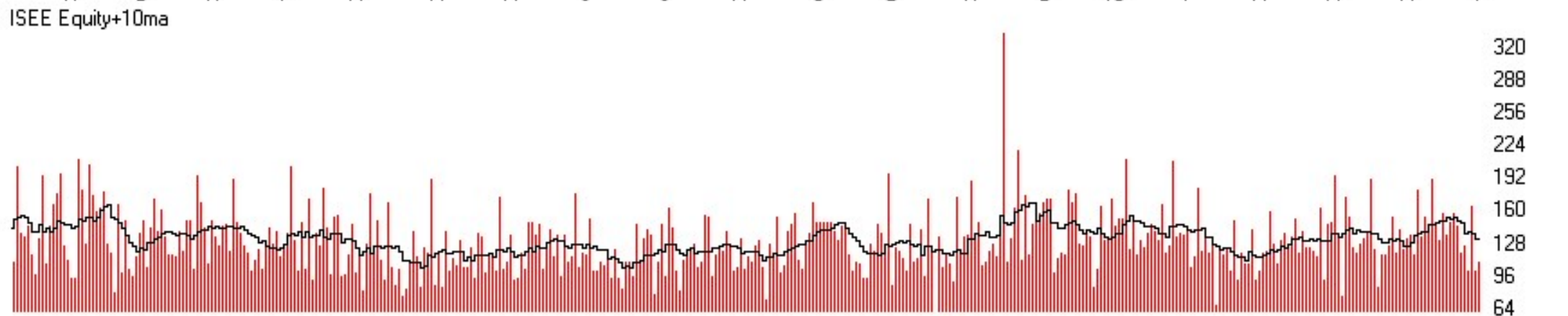
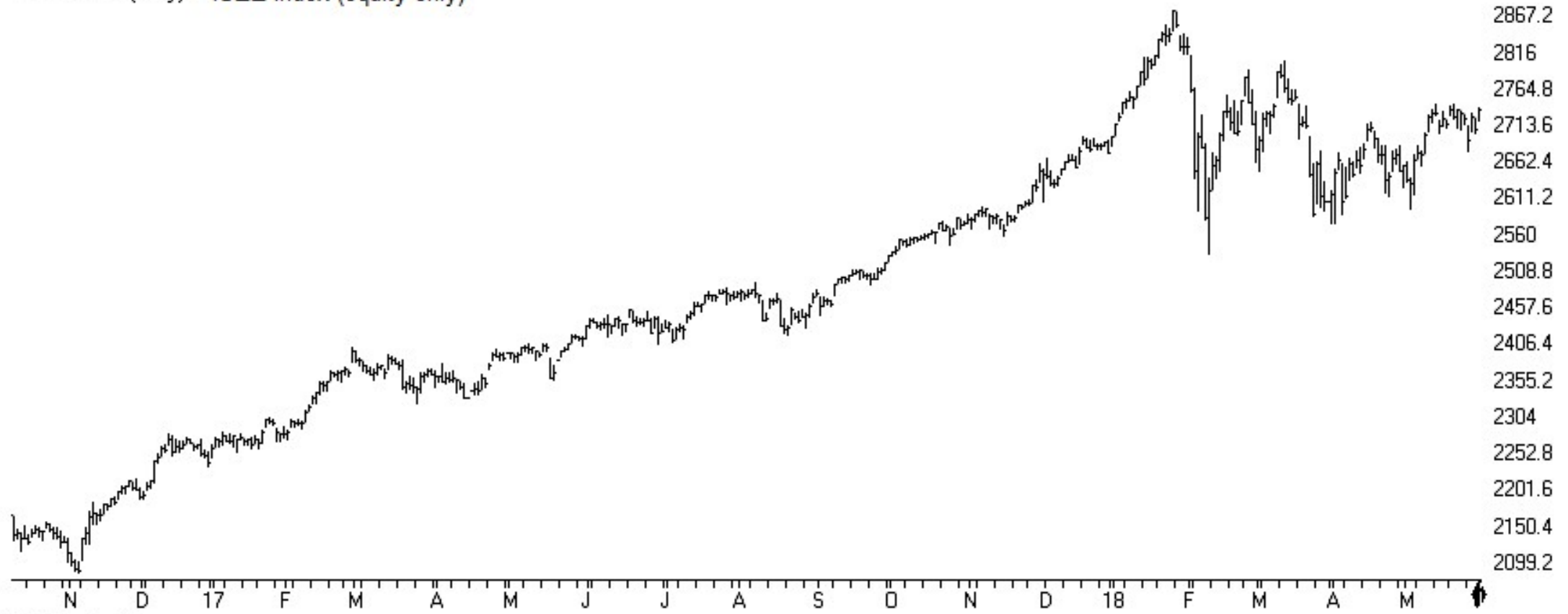
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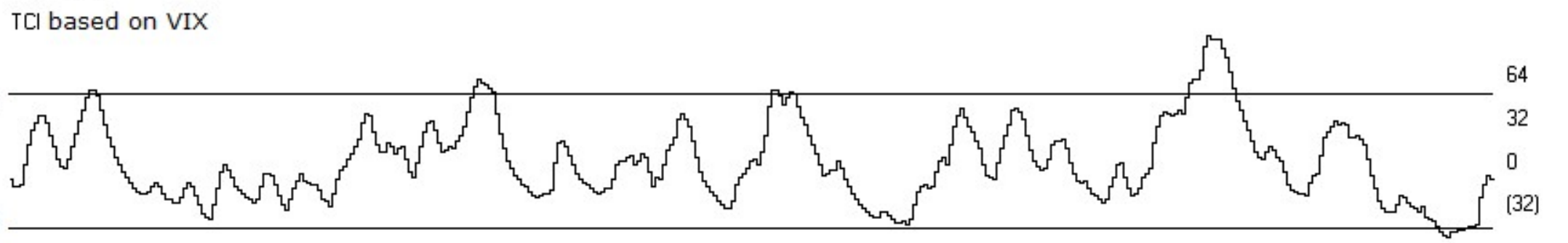
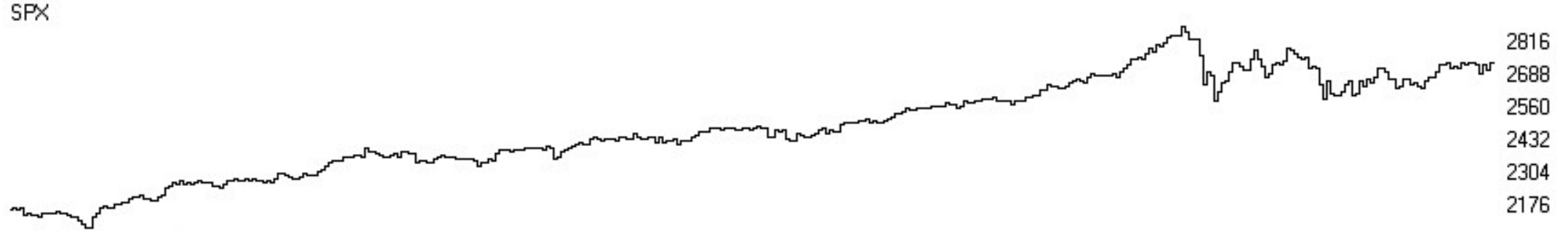
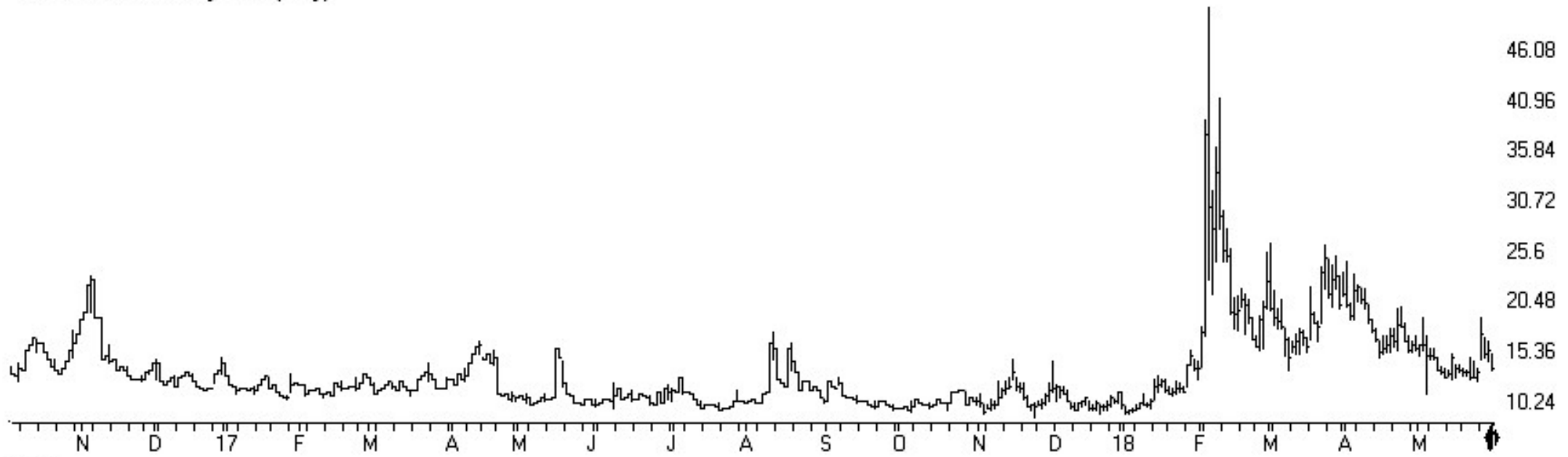
SP500 Index (Daily) + OCC Calls%



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

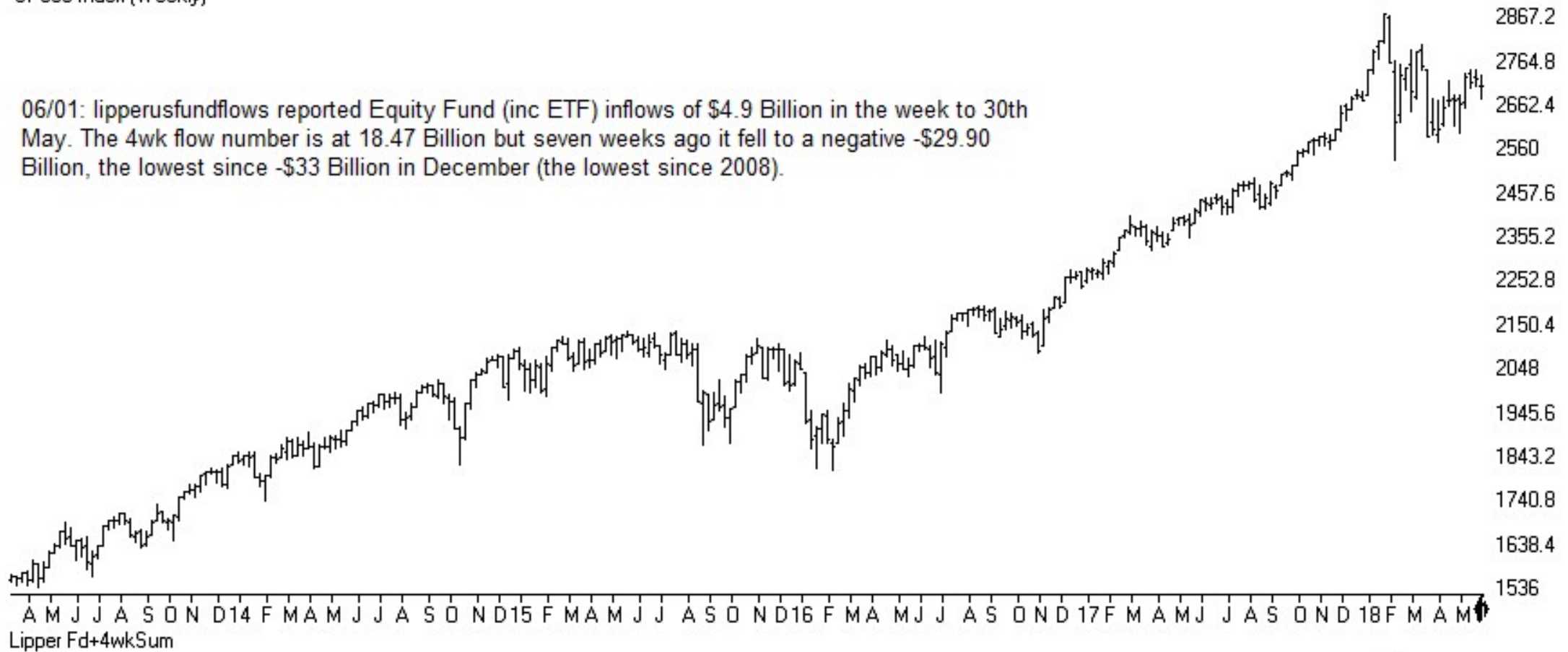


VIX - S&P 500 Volatility Index (Daily)

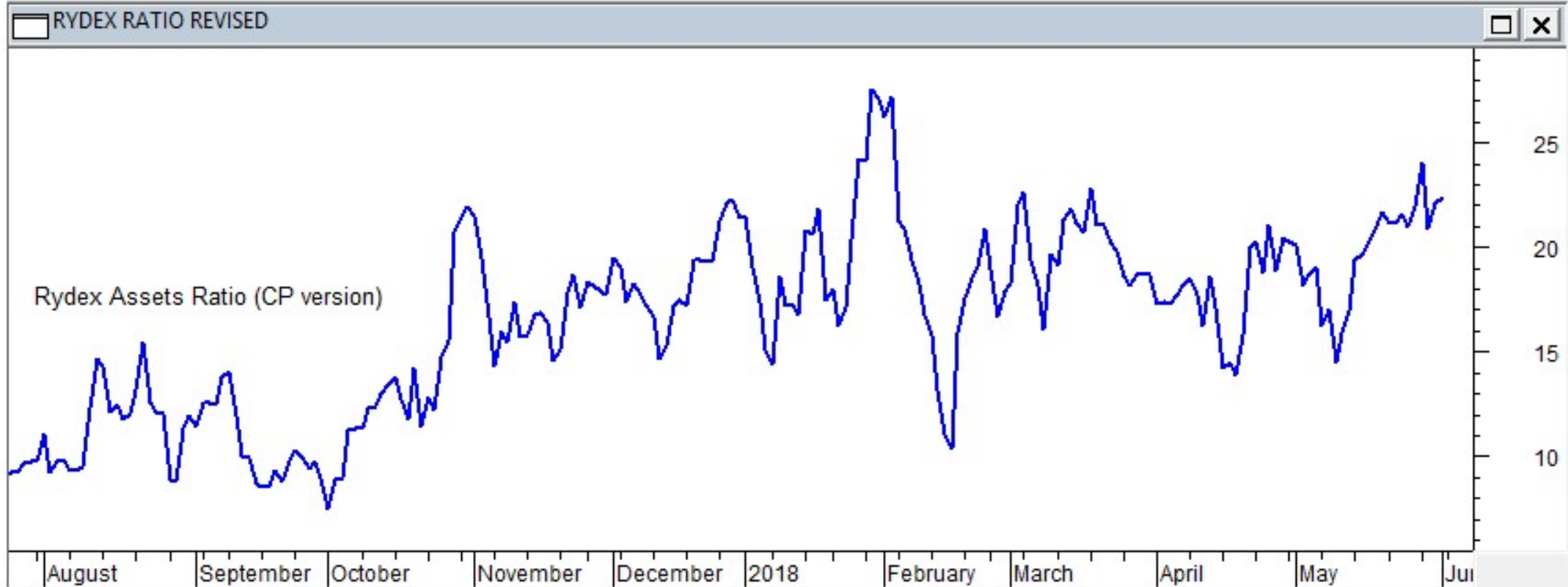


SP500 Index (Weekly)

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Sentiment



ChartProfit

<http://www.chartprofitwebcast.com>