

ChartProfit

Charts to Friday 22nd June 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 06/22

-5 -4 -3 -2 ↓

NYSE	60	60	69	64	60
NasDaq	67	69	73	72	68
SP500	58	59	70	66	60
R2000	69	72	76	75	73

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

06/22: AAll (public poll). Bulls% was lower this week at 38.7%, down from 44.8% previous week which was a seventeen week high. Bulls% fell to 26.1% ten weeks ago which was the lowest since w/e 1st September. Bears% was higher at 26.2% but reached 42.8% ten weeks ago which was the highest since March 2017. The nett (Bulls minus Bears) is at 12.5 but fell to -16.7 ten weeks ago which was a two year low.

06/22: Investors Intelligence. Bulls% was lower at 52%, down from 55.5% previous week which was the highest since early February. Ten weeks ago Bulls% fell to 42.2% which was the lowest since November 2016. Bear% was almost unchanged at 17.6%. Seven weeks ago Bears% reached 20.8% which was the highest since December 2016. The 4wk ma of nett (Bulls minus Bears) is at 34.5 having fallen to 24.4 six weeks ago which was the lowest since November 2016.

06/22: Market Vane (advisers) poll was unchanged at 61. Three weeks ago poll fell to 57 which was the lowest since July 2016.

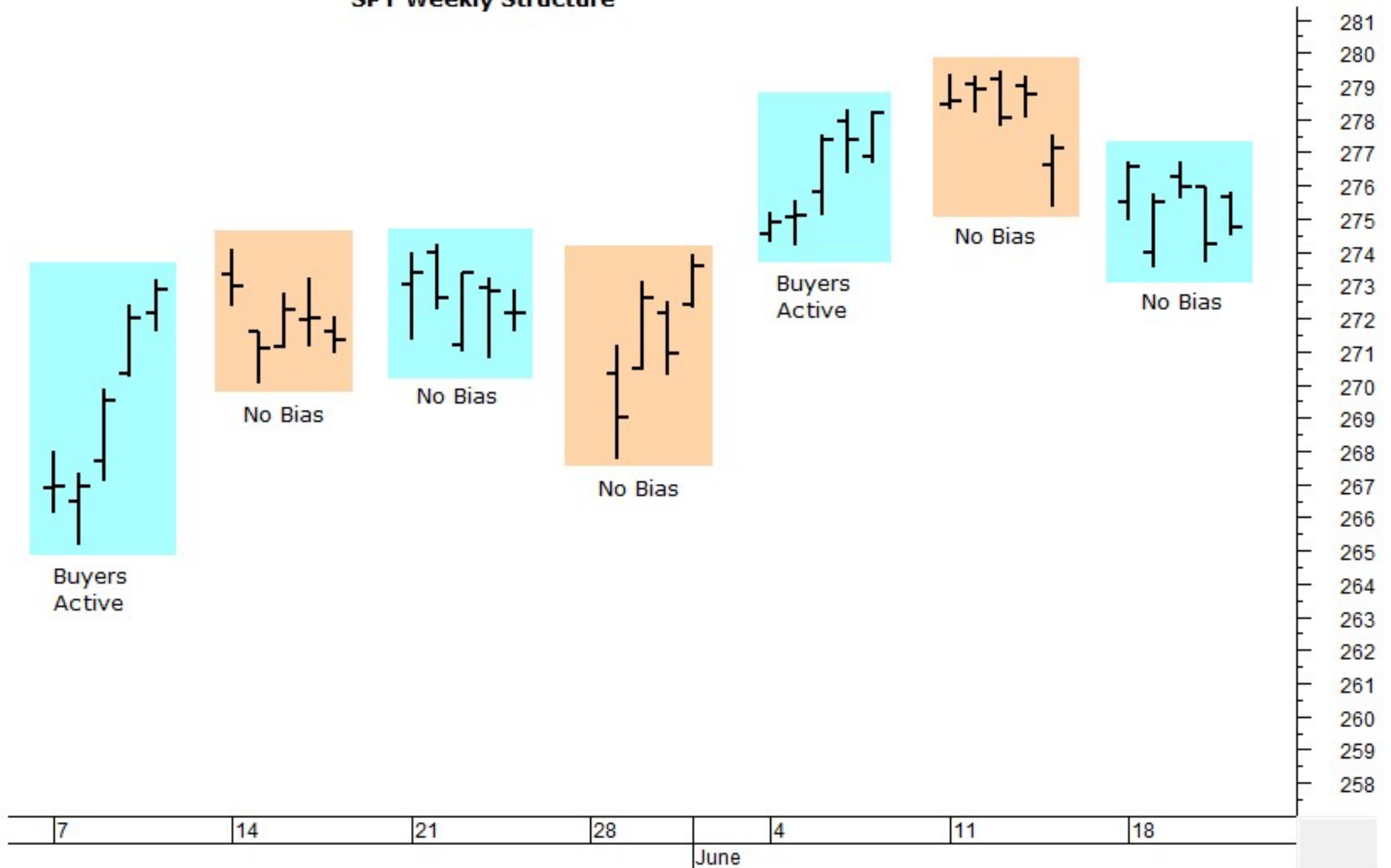
06/22: NAAIM exposure index was lower at 89.2, down from 103.93 previous week, the highest level since mid December.

Mutual Fund Flow:

06/22: My version of the Rydex Assets Ratio ended the week at 21.95. The highest ratio in the database is 27.55 recorded on 01/30.

06/22: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$1.3 Billion in the week to 20th June. The 4wk flow number is at -\$1.3 Billion but ten weeks ago it fell to a negative -\$29.90 Billion, the lowest since -\$33 Billion in December (the lowest since 2008). The 4wk flow is at -\$10.4 Billion which is a nine week low.

SPY Weekly Structure

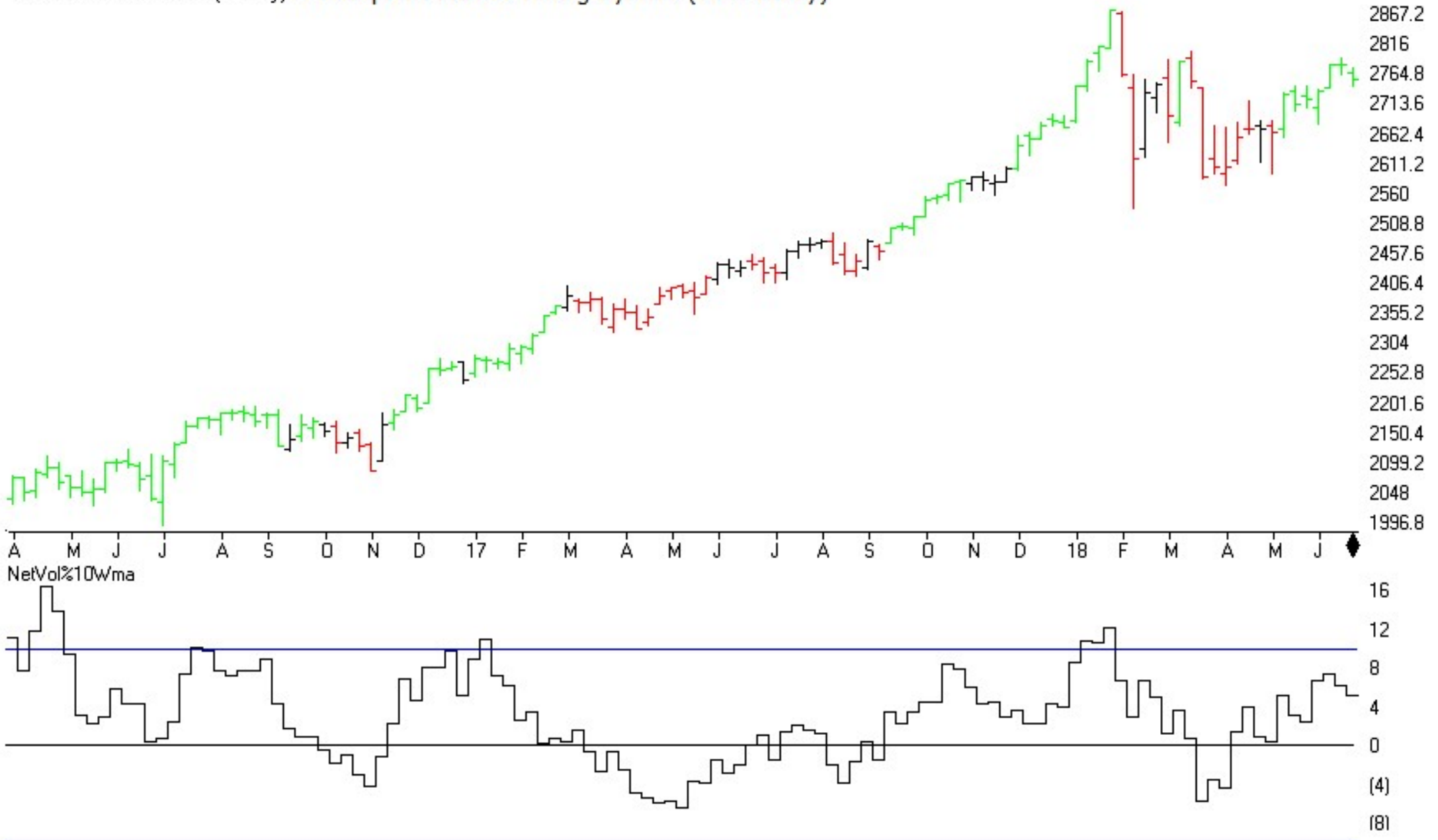


Commitments of Traders

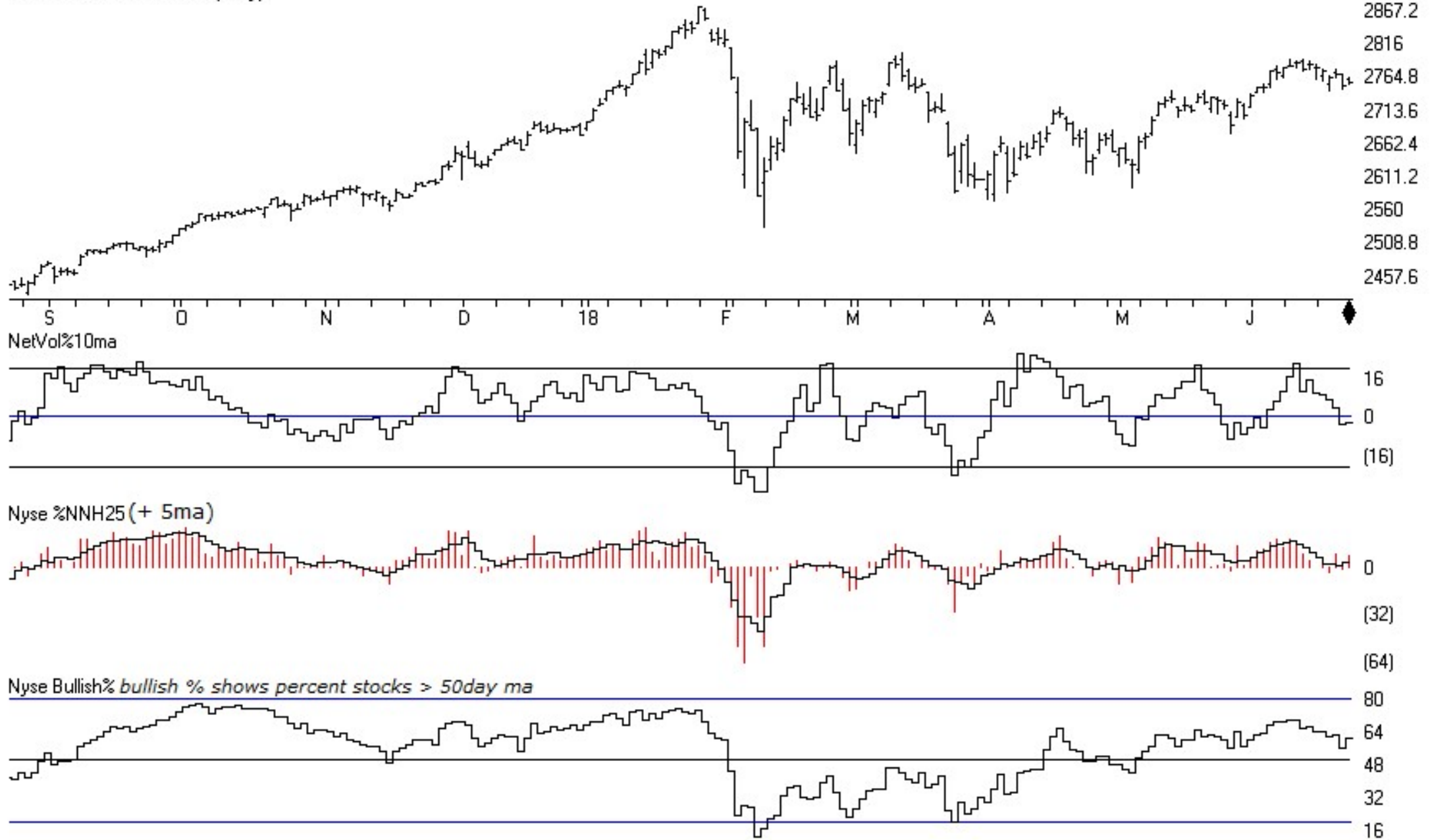
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	30.0	58.0	62.3	75.1	48.4	0.7	72.6	50.8	46.3
06/12/18	100.0	100.0	19.3	100.0	80.1	0.0	0.0	0.0	92.6
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	100	55.8	0	4.5	35.9	100	29.2	64.7	96.3
06/12/18	79	63.7	53.6	23.7	33.6	54	48.7	85.2	91.7
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	100.0	90.7	26.2	0.0	6.2	14.8	71.9	58.9	3.5
06/12/18	85.7	97.2	48.2	7.5	10.6	33.1	88.7	98.0	20.5
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	82.7	93.1	49.9	21.1	16.6	21.2	33.3	46.6	69.3
06/12/18	77.8	94.4	68.4	27.5	21.0	17.5	28.8	25.6	48.5
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	100.0	98.4	0.0	0.0	5.0	100.0	0.0	37.1	100.0
06/12/18	94.1	100.0	44.8	13.4	0.0	0.0	1.2	0.0	58.7
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	37.4	35.4	25.5	68.9	55.0	57.9	26.4	55.6	86.6
06/12/18	15.7	21.8	73.4	100.0	78.3	8.5	16.2	45.1	100.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	100.0	86.7	0.0	0.0	5.5	100.0	3.3	34.7	100.0
06/12/18	97.0	100.0	12.6	3.1	0.0	86.4	9.1	5.8	84.3
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	0.0	0.3	100.0	100.0	100.0	0.0	92.0	3.9	0.0
06/12/18	0.0	26.8	66.9	100.0	73.2	29.0	70.4	16.8	0.0

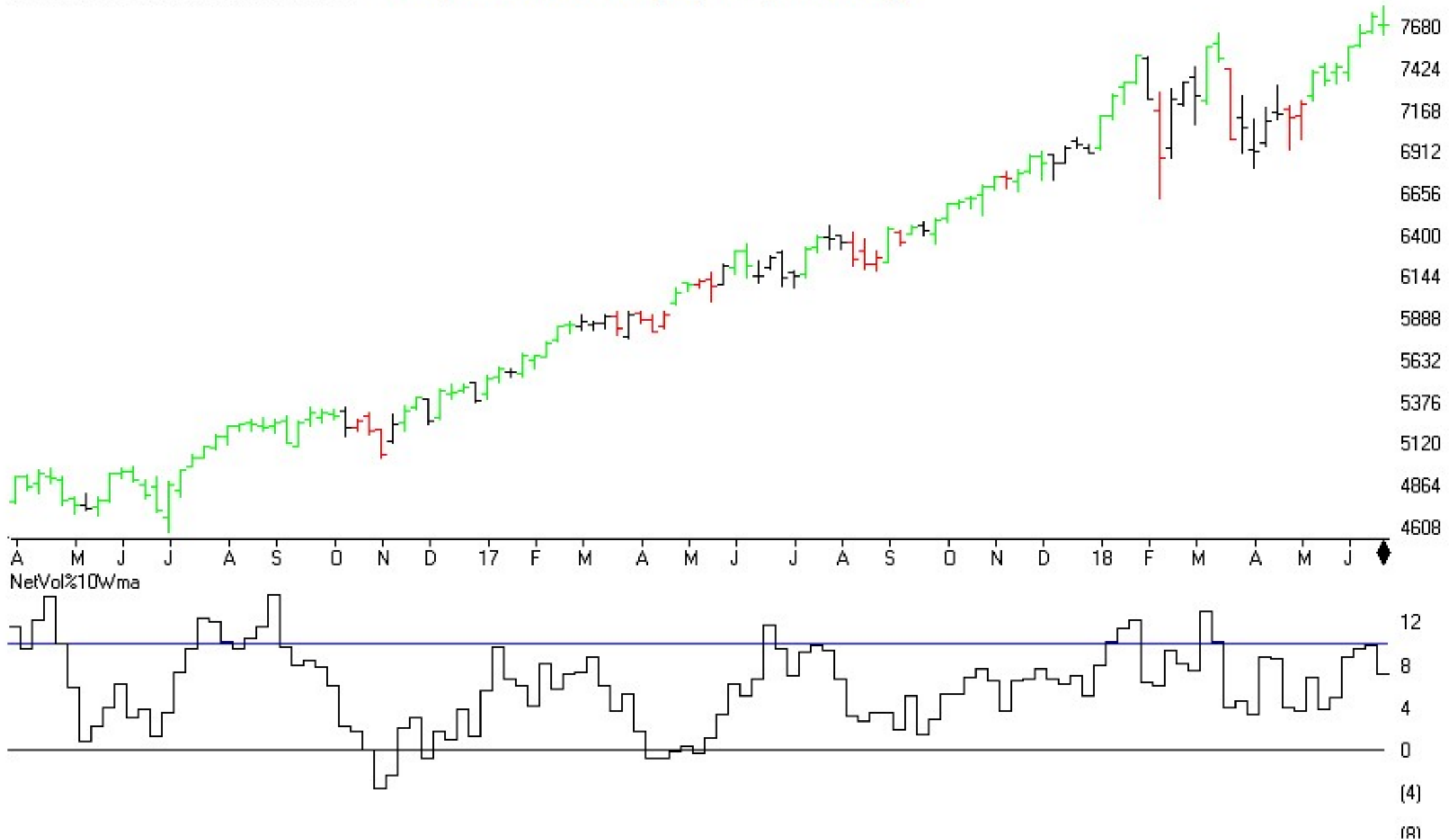
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



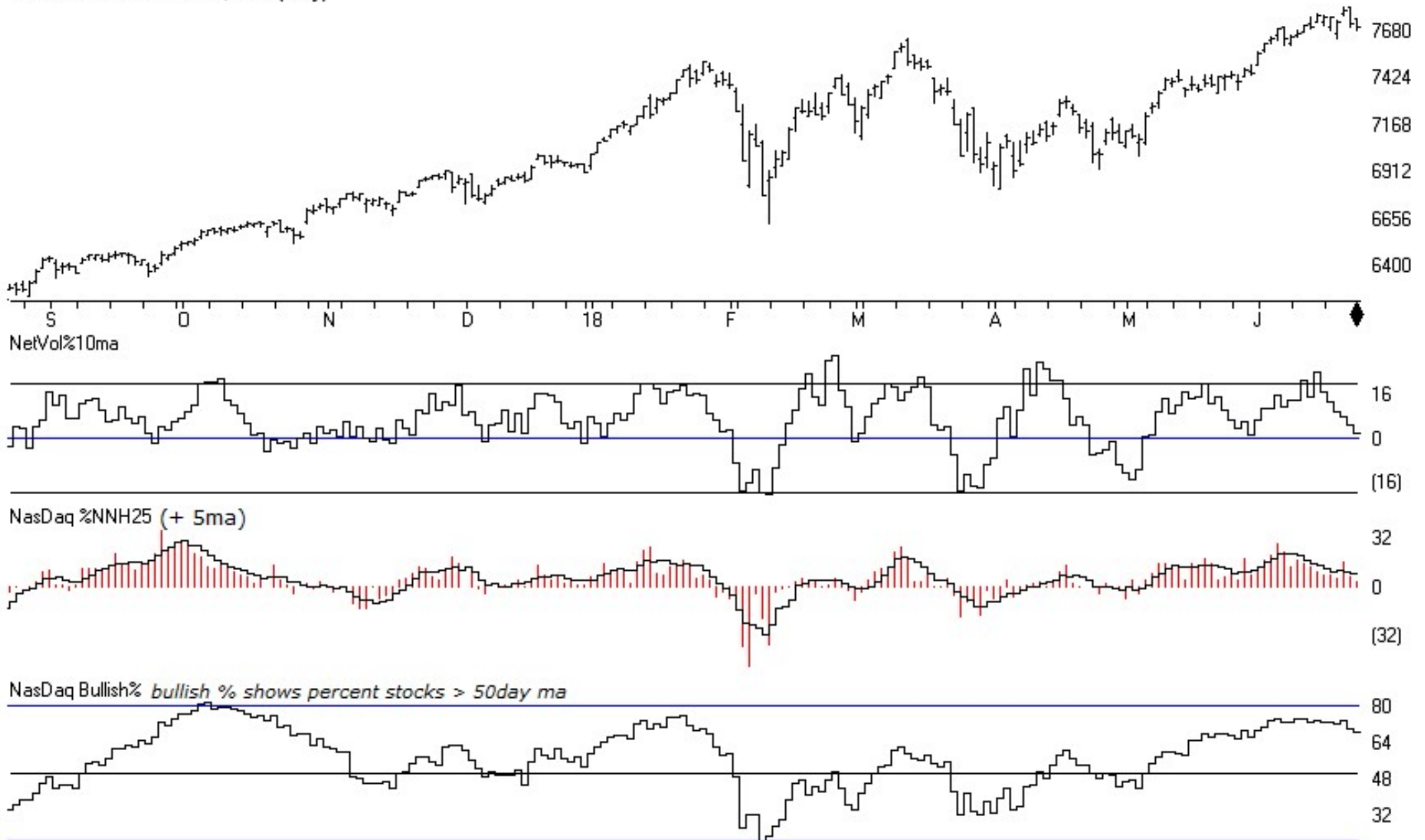
MARKET CHART NYSE (Daily)



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



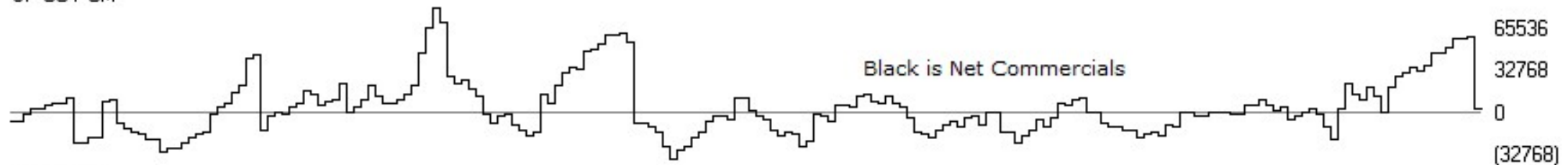
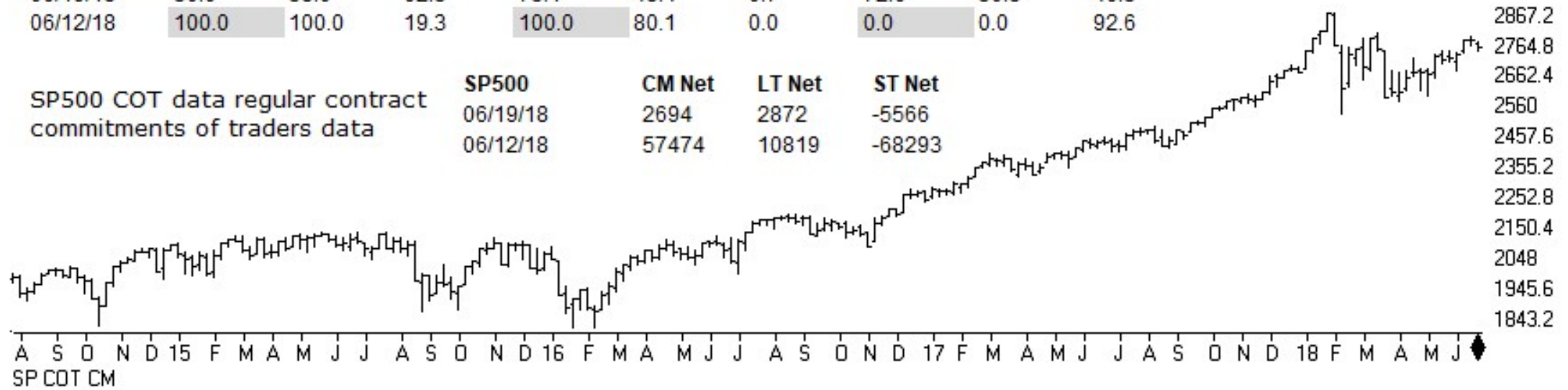
MARKET CHART NASDAQ 1800 (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	30.0	58.0	62.3	75.1	48.4	0.7	72.6	50.8	46.3
06/12/18	100.0	100.0	19.3	100.0	80.1	0.0	0.0	0.0	92.6

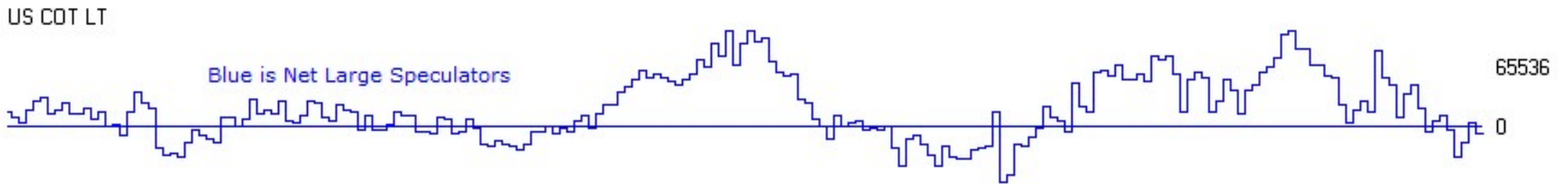
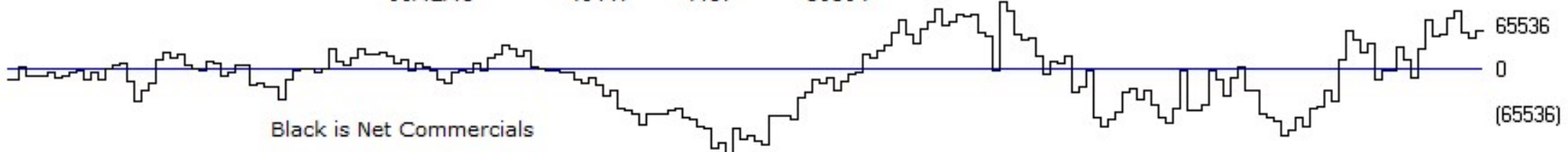
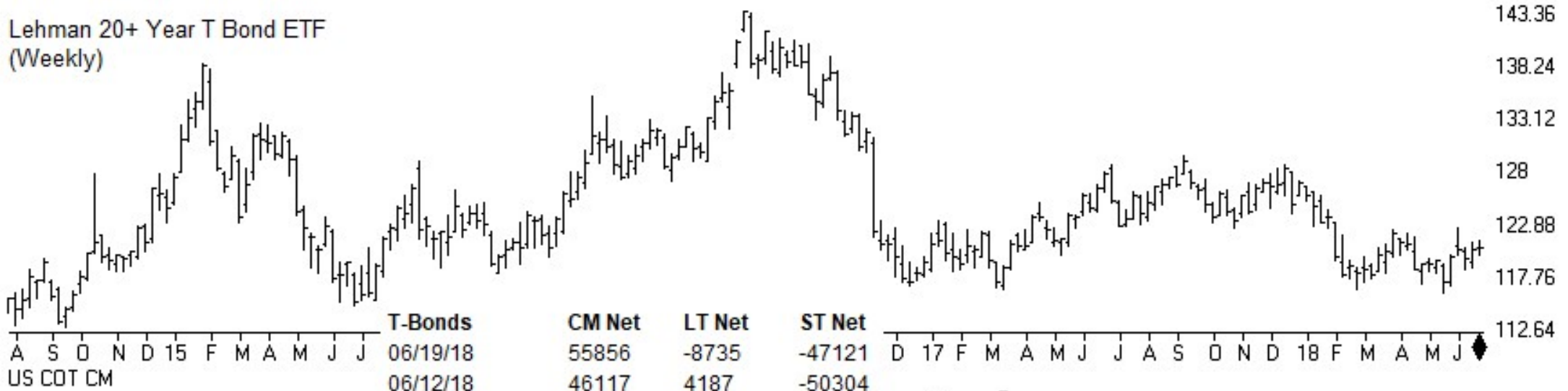
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
06/19/18	2694	2872	-5566
06/12/18	57474	10819	-68293



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	82.7	93.1	49.9	21.1	16.6	21.2	33.3	46.6	69.3
06/12/18	77.8	94.4	68.4	27.5	21.0	17.5	28.8	25.6	48.5

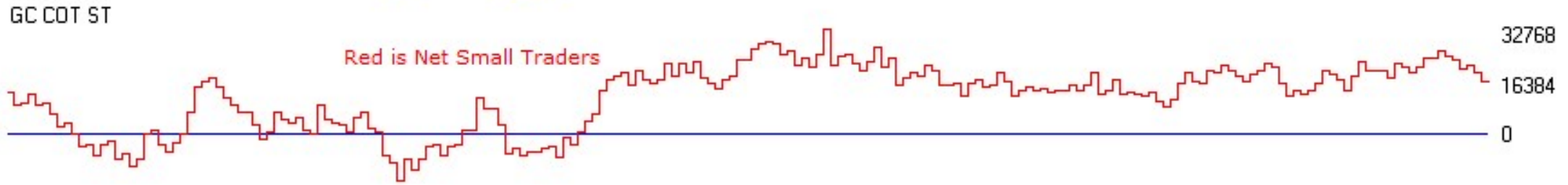
Lehman 20+ Year T Bond ETF
(Weekly)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	100	55.8	0	4.5	35.9	100	29.2	64.7	96.3
06/12/18	79	63.7	53.6	23.7	33.6	54	48.7	85.2	91.7

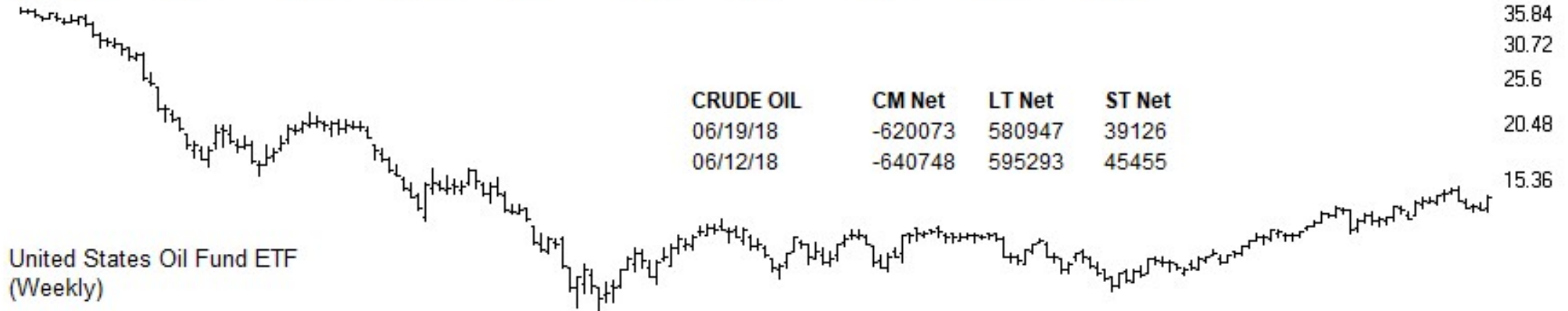


GOLD	CM Net	LT Net	ST Net
06/19/18	-114124	96512	17612
06/12/18	-140587	120240	20347



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	100.0	90.7	26.2	0.0	6.2	14.8	71.9	58.9	3.5
06/12/18	85.7	97.2	48.2	7.5	10.6	33.1	88.7	98.0	20.5

CRUDE OIL	CM Net	LT Net	ST Net
06/19/18	-620073	580947	39126
06/12/18	-640748	595293	45455

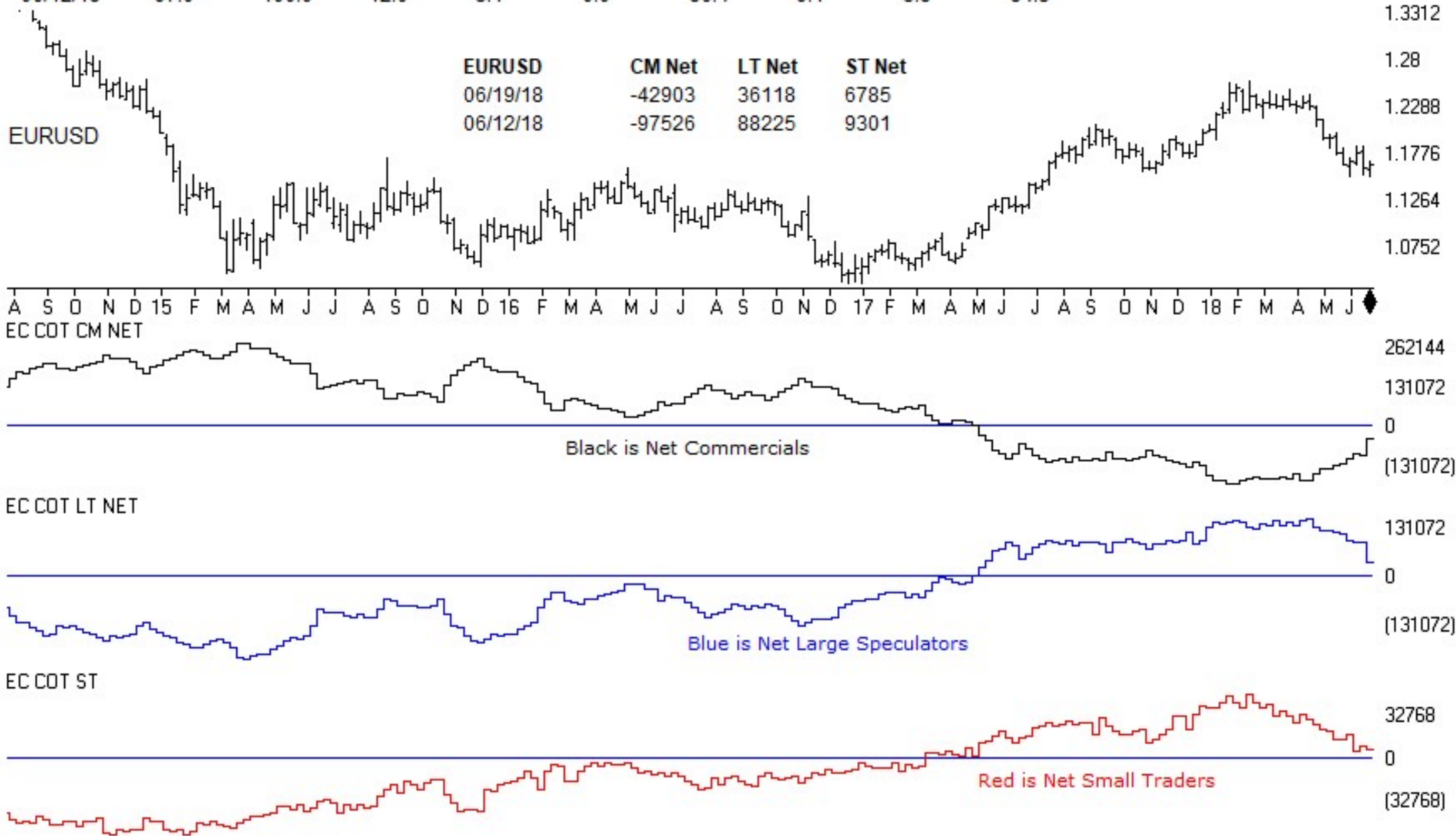


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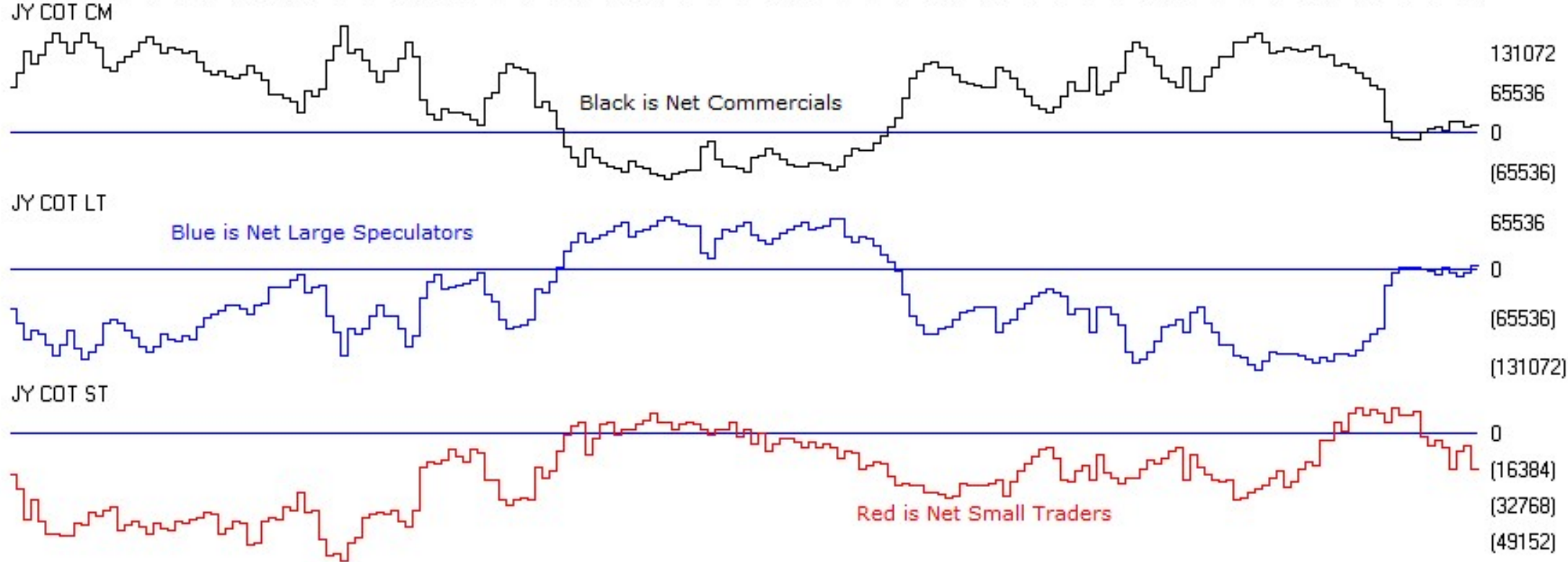


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	100.0	86.7	0.0	0.0	5.5	100.0	3.3	34.7	100.0
06/12/18	97.0	100.0	12.6	3.1	0.0	86.4	9.1	5.8	84.3

EURUSD	CM Net	LT Net	ST Net
06/19/18	-42903	36118	6785
06/12/18	-97526	88225	9301

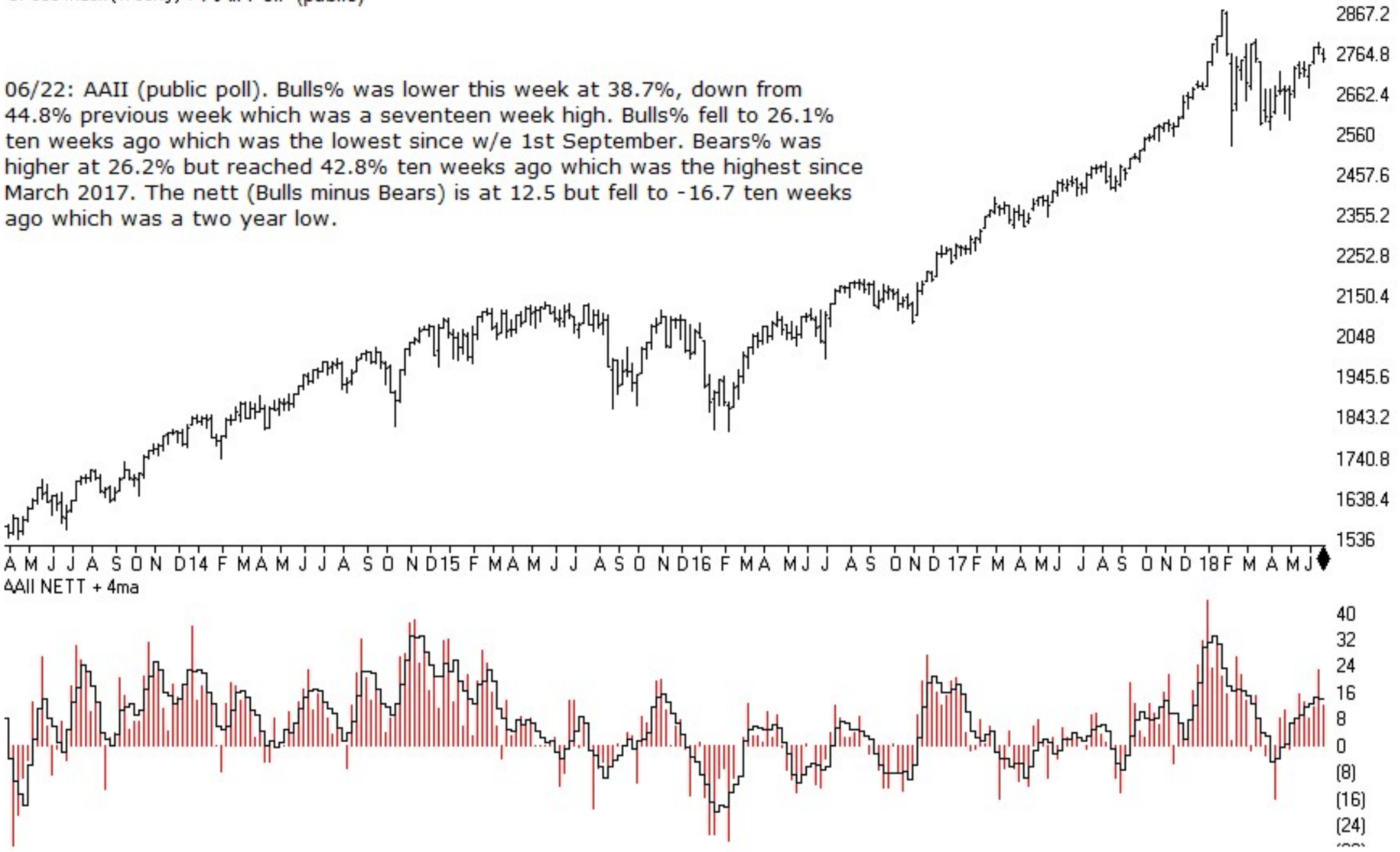


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/19/18	37.4	35.4	25.5	68.9	55.0	57.9	26.4	55.6	86.6
06/12/18	15.7	21.8	73.4	100.0	78.3	8.5	16.2	45.1	100.0



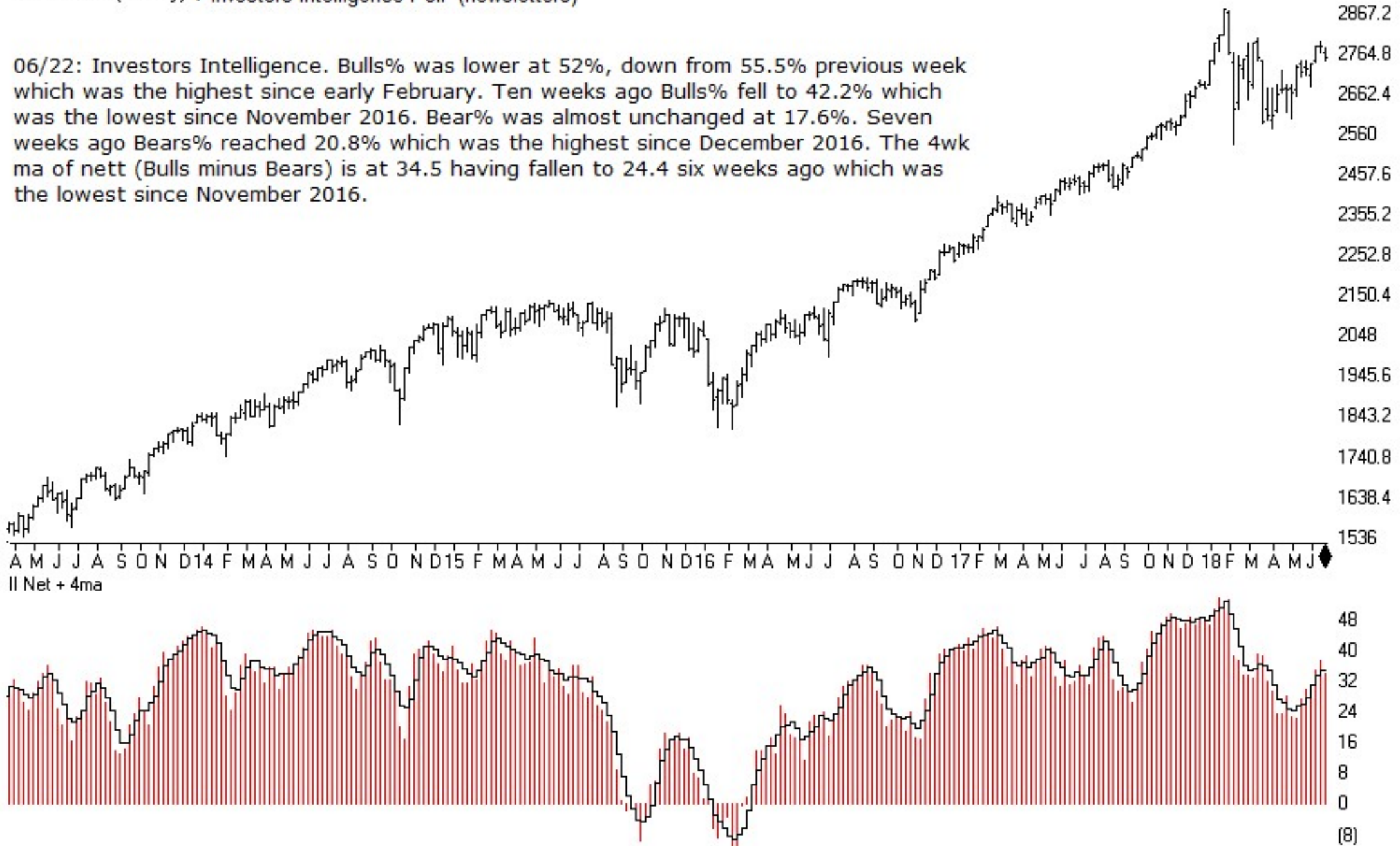
SP500 Index (Weekly) + AAI Poll (public)

06/22: AAI (public poll). Bulls% was lower this week at 38.7%, down from 44.8% previous week which was a seventeen week high. Bulls% fell to 26.1% ten weeks ago which was the lowest since w/e 1st September. Bears% was higher at 26.2% but reached 42.8% ten weeks ago which was the highest since March 2017. The nett (Bulls minus Bears) is at 12.5 but fell to -16.7 ten weeks ago which was a two year low.



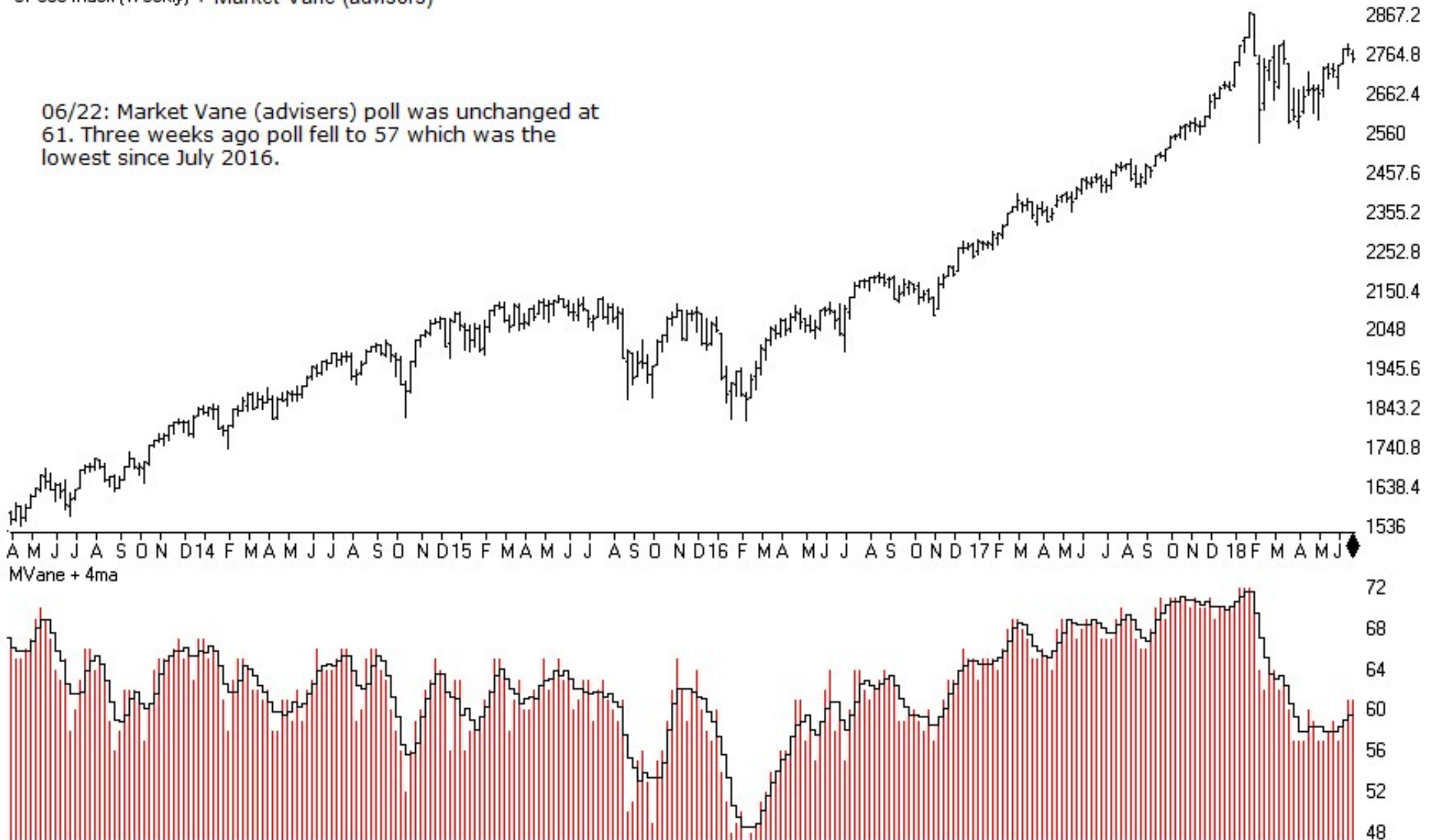
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

06/22: Investors Intelligence. Bulls% was lower at 52%, down from 55.5% previous week which was the highest since early February. Ten weeks ago Bulls% fell to 42.2% which was the lowest since November 2016. Bear% was almost unchanged at 17.6%. Seven weeks ago Bears% reached 20.8% which was the highest since December 2016. The 4wk ma of nett (Bulls minus Bears) is at 34.5 having fallen to 24.4 six weeks ago which was the lowest since November 2016.



SP500 Index (Weekly) + Market Vane (advisors)

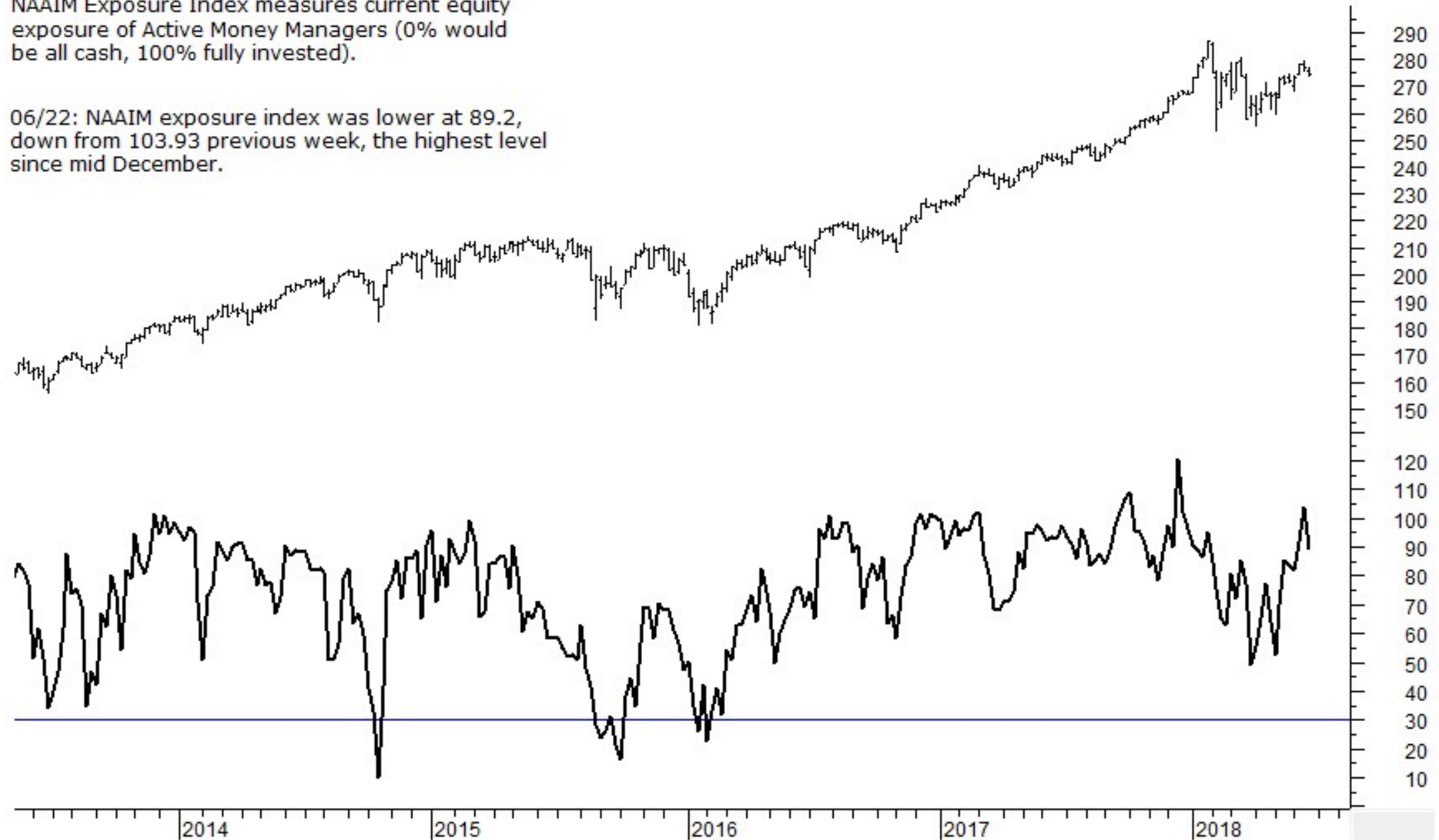
06/22: Market Vane (advisors) poll was unchanged at 61. Three weeks ago poll fell to 57 which was the lowest since July 2016.



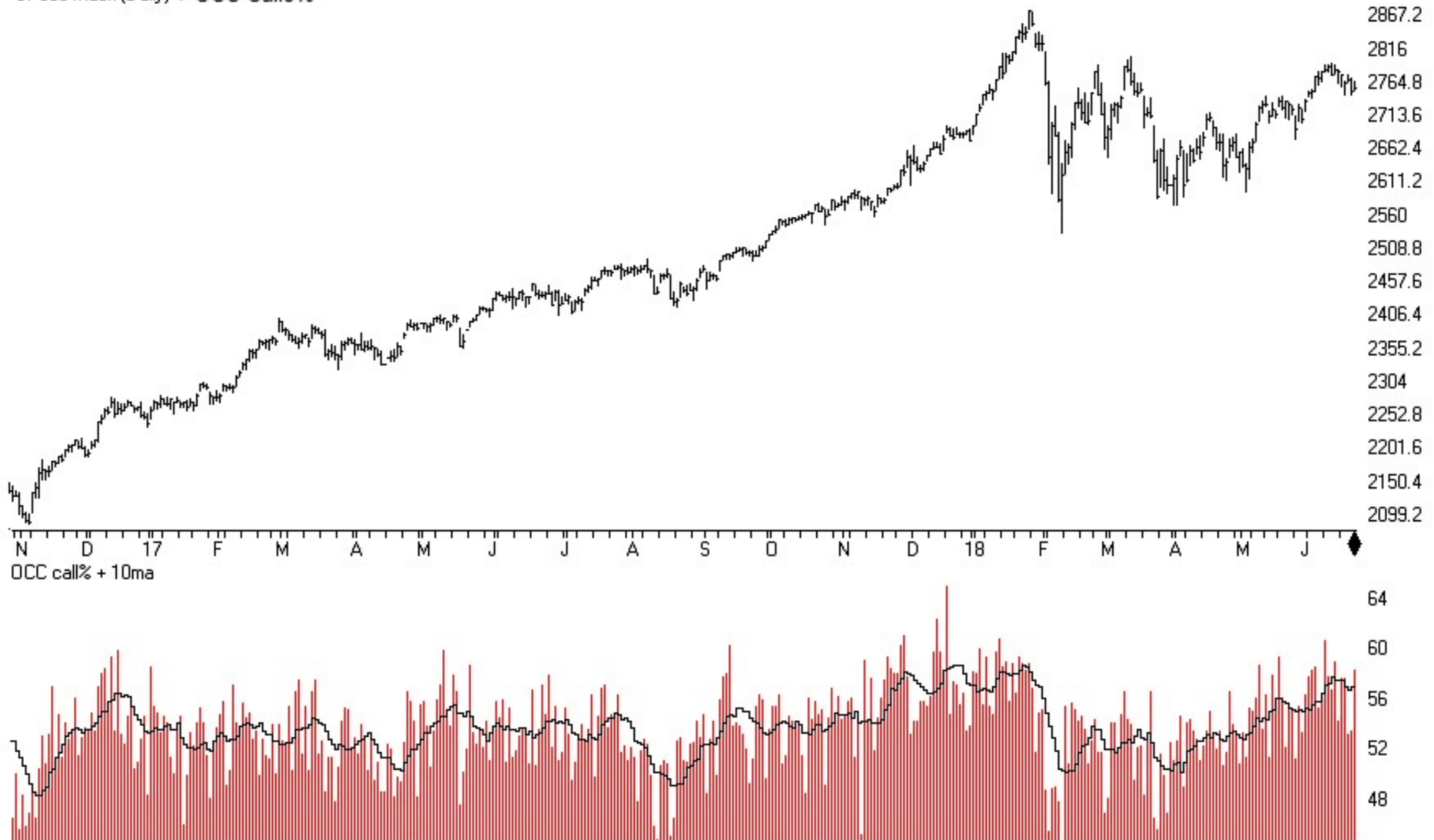
SPY + NAAIM Exposure Index

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

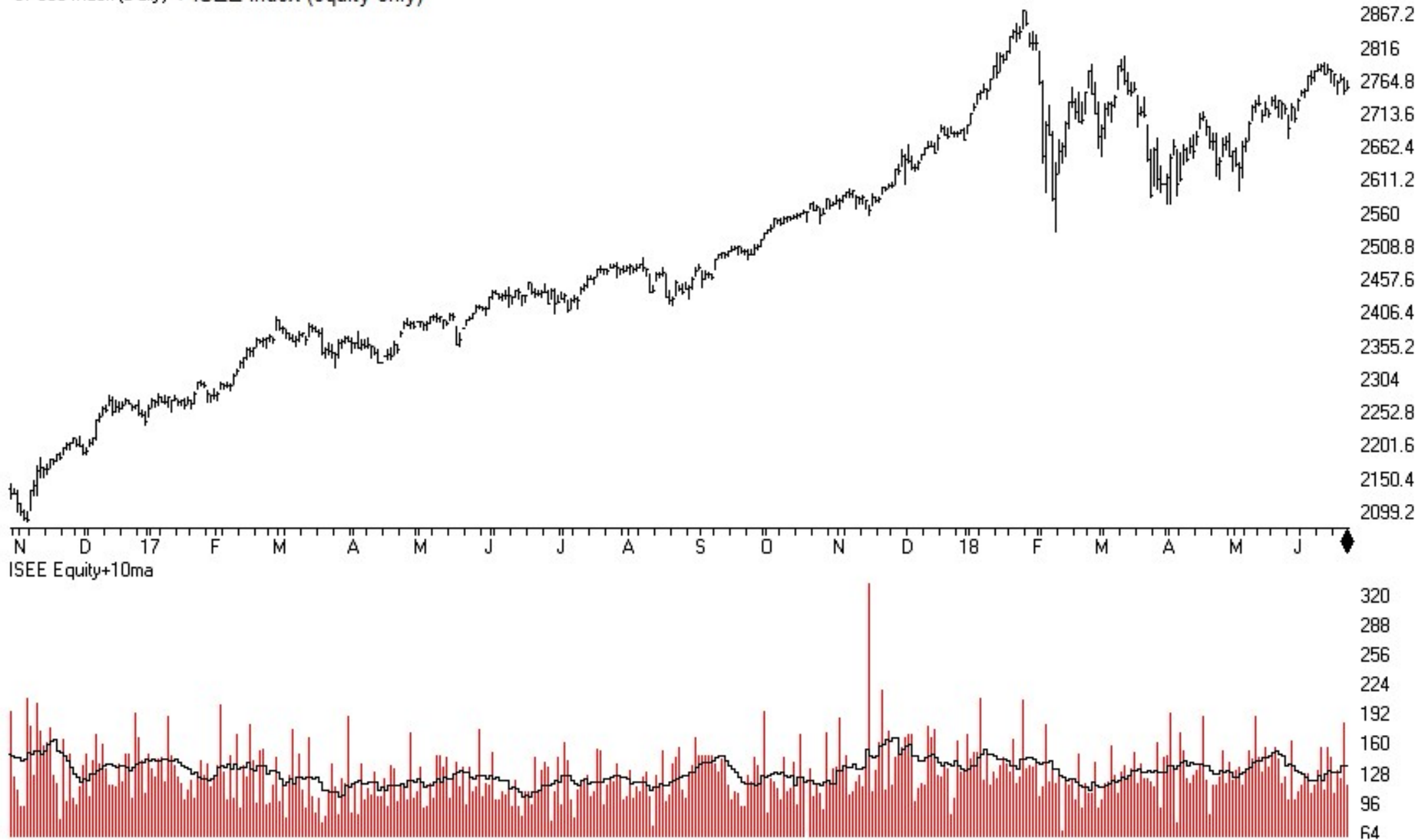
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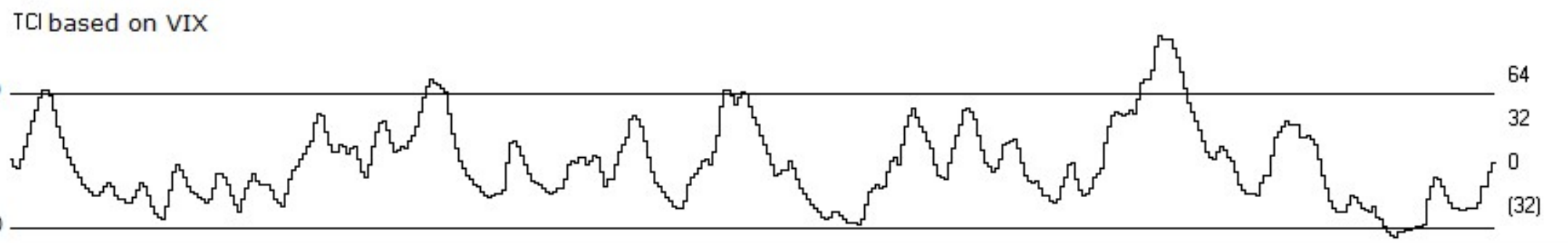
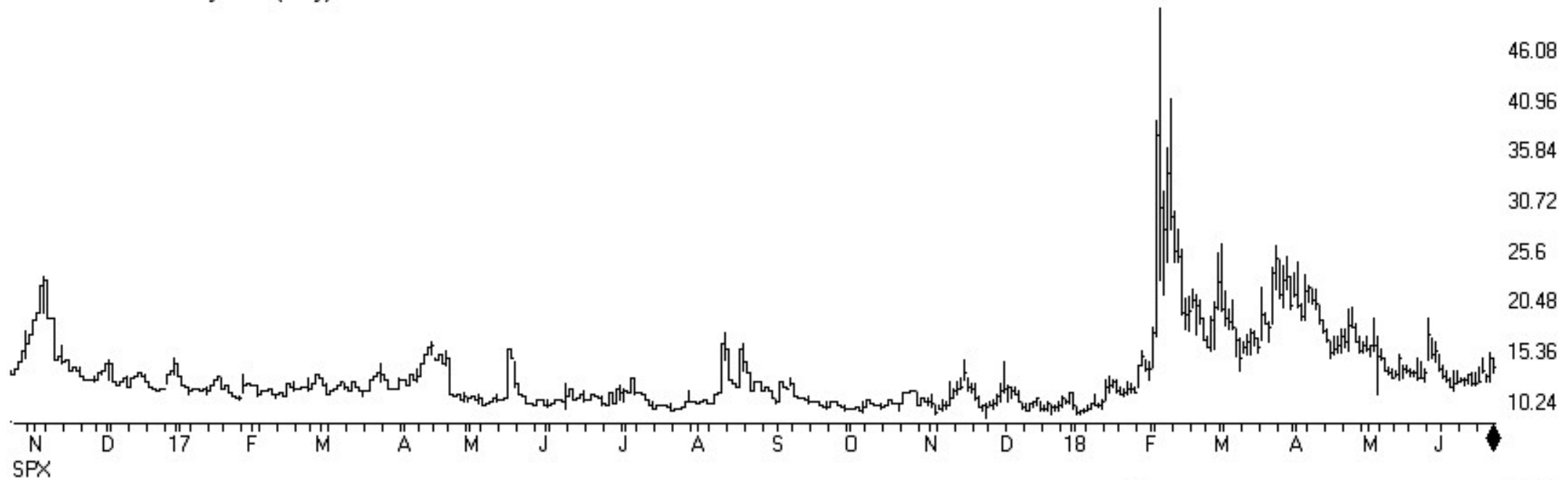
SP500 Index (Daily) + OCC Calls%



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

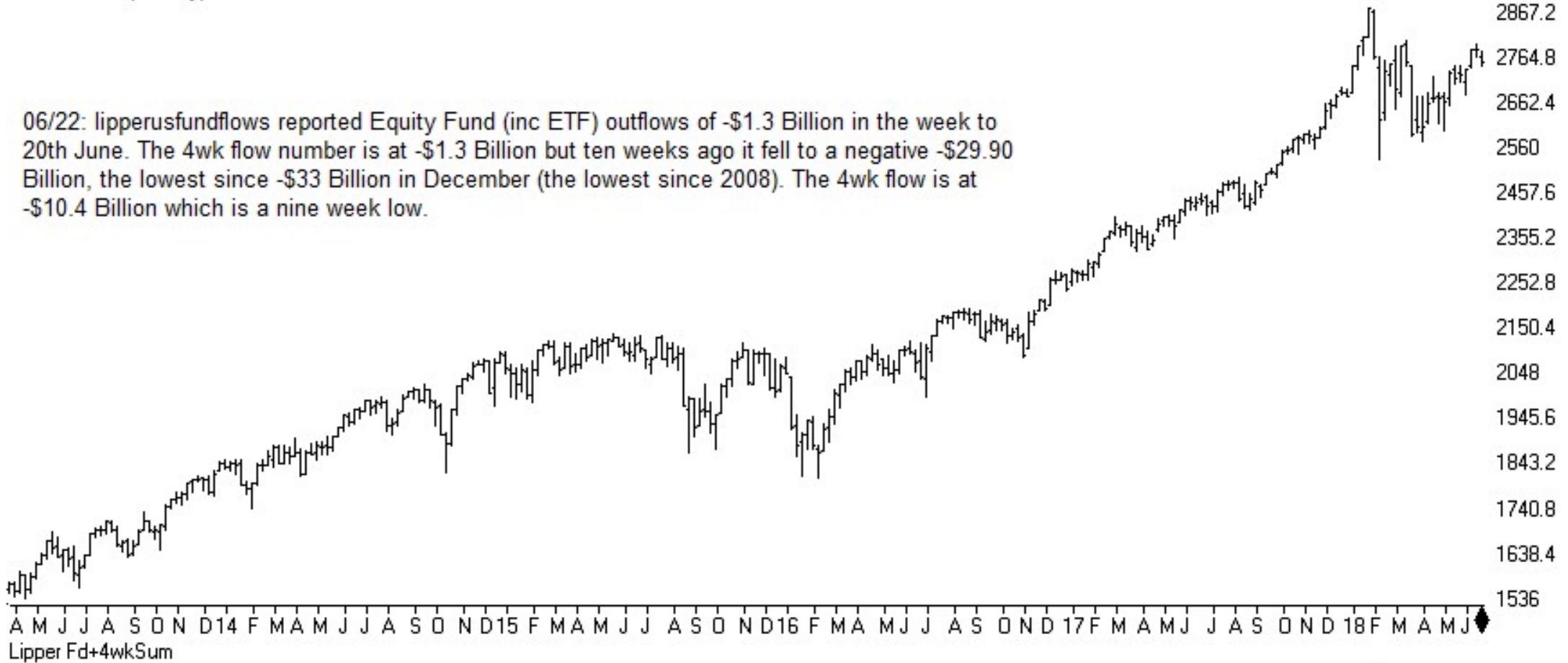


VIX - S&P 500 Volatility Index (Daily)

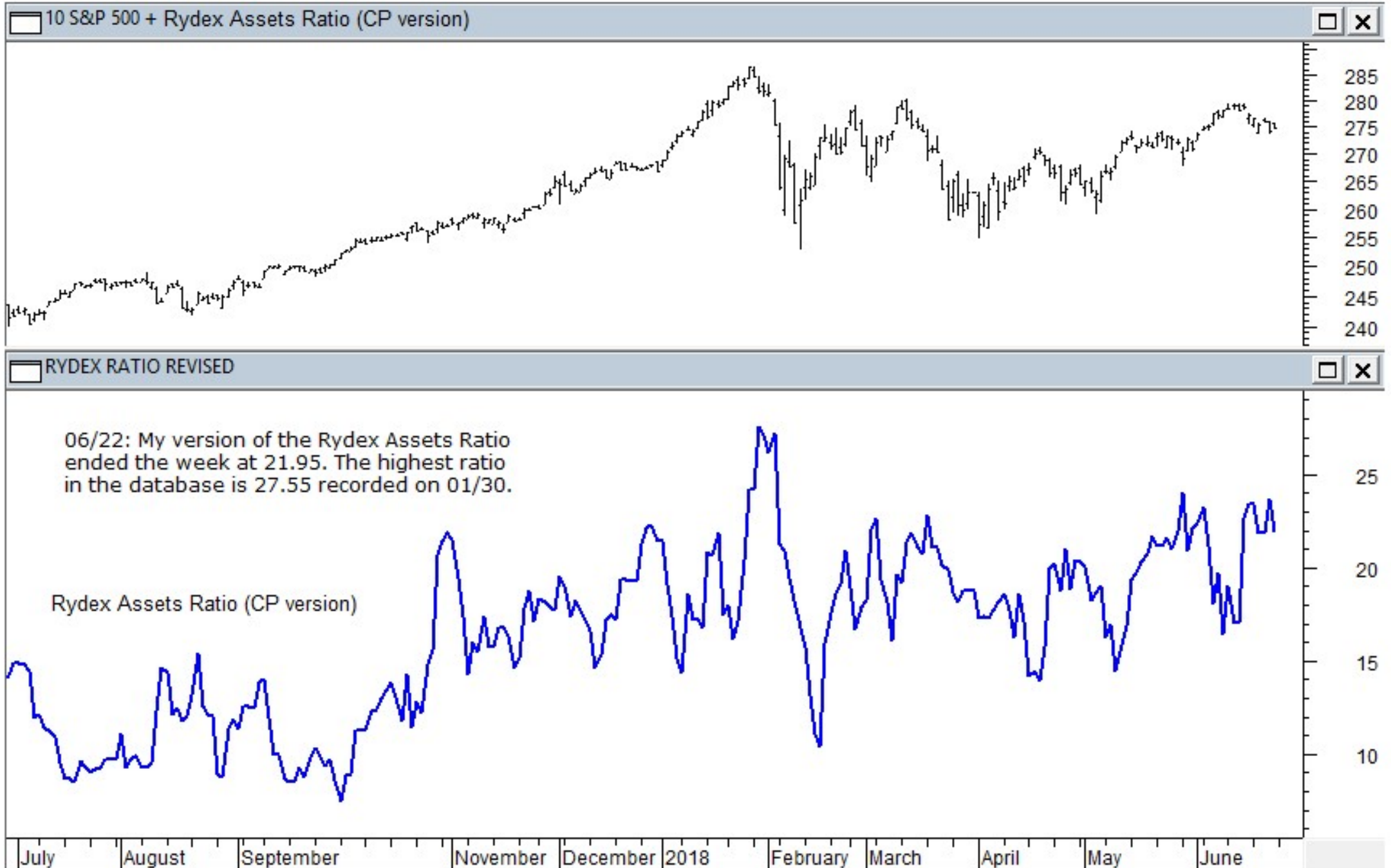


SP500 Index (Weekly)

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Sentiment



ChartProfit

<http://www.chartprofitwebcast.com>