

ChartProfit

Charts to Friday 29th June 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 06/29

	-5	-4	-3	-2	↓
NYSE	60	69	64	60	51
NasDaq	69	73	72	68	52
SP500	59	70	66	60	52
R2000	72	76	75	73	56

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

06/29: AAll (public poll). Bulls% was sharply lower this week at 28.4%. down from 38.7%. Bears% jumped to 40.8%, up from 26.2%. The nett (Bulls minus Bears) fell to -12.4 which is a one-week fall of -24.9. That's the largest single week fall in nett since w/e 17th November.

06/29: Investors Intelligence. Bulls% was lower at 47.6%. Down from 55.5% two weeks ago which was the highest since early February. Bear% was higher at 18.4%. The 4wk ma of nett (Bulls minus Bears) is at 34.1 having fallen to 24.4 seven weeks ago which was the lowest since November 2016.

06/29: Market Vane (advisers) poll was lower at 59. Four weeks ago poll fell to 57 which was the lowest since July 2016.

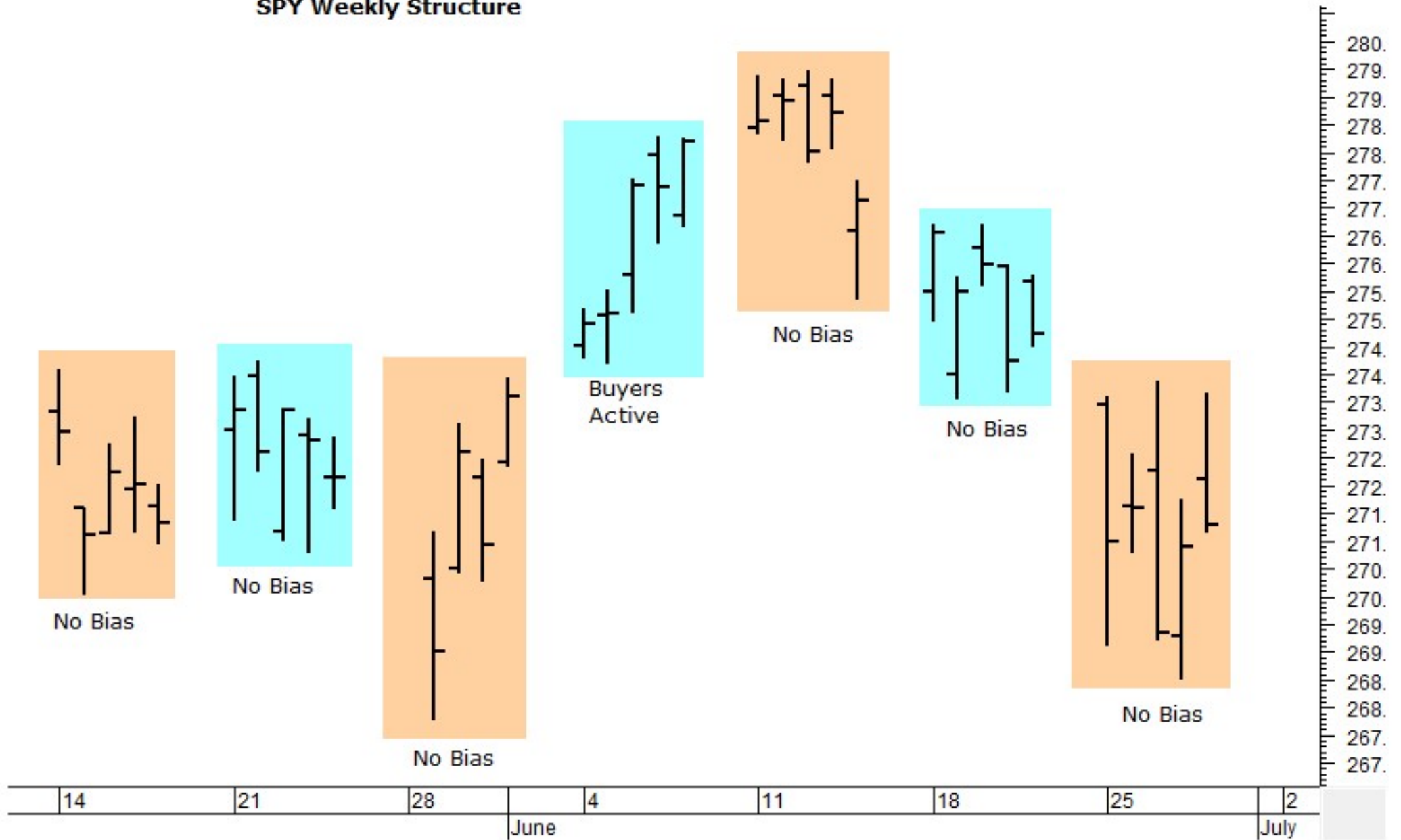
06/29: NAAIM exposure index was lower at 85.06, down from 103.93 two weeks ago, the highest level since mid December.

Mutual Fund Flow:

06/29: My version of the Rydex Assets Ratio ended the week at 20.75. The highest ratio in the database is 27.55 recorded on 01/30.

06/29: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$20 Billion in the week to 27th June, the largest single week outflow since w/e 9th February. That takes the 4week flow down to -\$35.3 Billion, the lowest since 2008.

SPY Weekly Structure

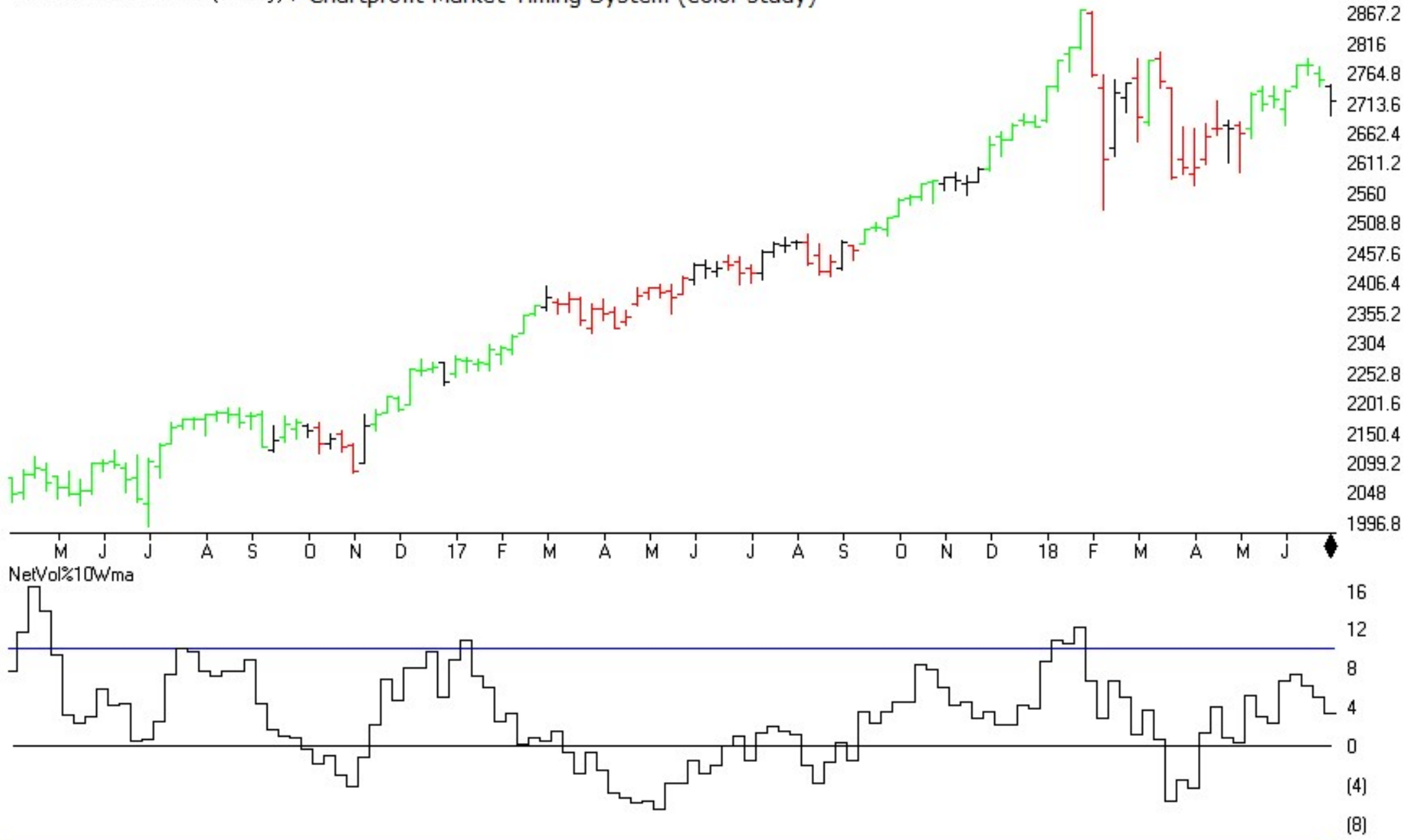


Commitments of Traders

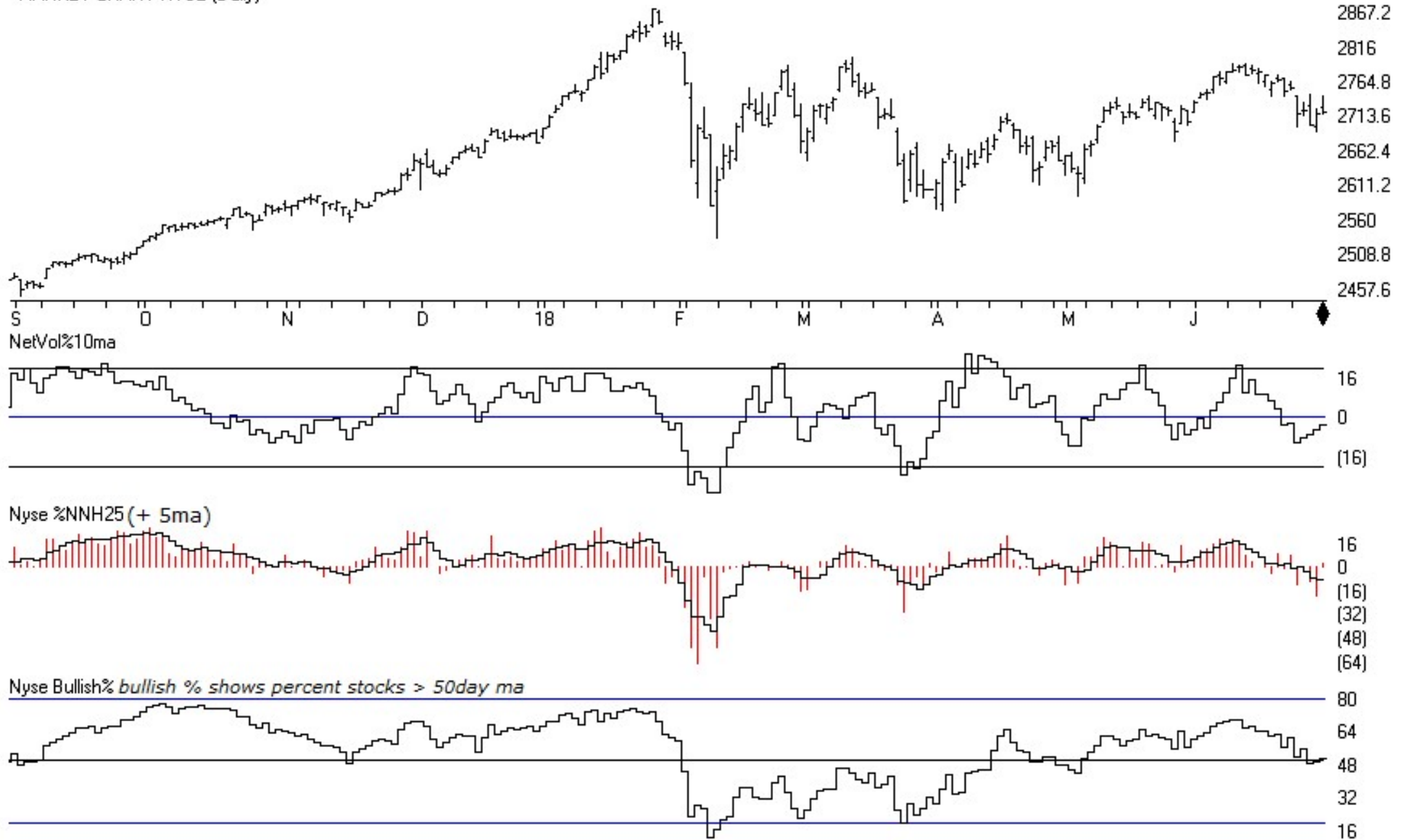
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/26/18	35.1	68.3	57.0	74.1	66.6	9.5	68.3	35.9	47.4
06/19/18	30.0	58.0	62.3	75.1	48.4	0.7	72.6	50.8	46.3
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/26/18	100	71.9	0	0	25.1	100	30	86	100
06/19/18	100	55.8	0	4.5	35.9	100	24.8	64.7	96.3
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/26/18	75.6	76.1	55.1	27.9	27.9	0.0	42.9	70.2	57.1
06/19/18	100.0	90.7	26.2	0.0	6.2	14.8	71.9	58.9	3.5
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/26/18	78.9	85.8	48.9	20.2	16.8	18.2	44.1	68.0	76.9
06/19/18	82.7	93.1	49.9	21.1	16.6	21.2	33.3	46.6	69.3
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/26/18	100.0	100.0	3.0	0.0	0.0	93.3	0.0	34.1	100.0
06/19/18	100.0	98.4	0.0	0.0	5.0	100.0	0.0	37.1	100.0
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/26/18	38.7	39.0	24.8	69.9	50.6	53.2	14.5	50.3	97.3
06/19/18	37.4	35.4	25.5	68.9	55.0	57.9	26.4	55.6	86.6
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/26/18	100.0	91.8	1.0	0.0	0.5	100.0	5.9	36.2	97.5
06/19/18	100.0	86.7	0.0	0.0	5.5	100.0	3.3	34.7	100.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/26/18	0.0	0.0	99.1	100.0	100.0	1.1	95.6	7.0	5.7
06/19/18	0.0	0.3	100.0	100.0	100.0	0.0	92.0	3.9	0.0

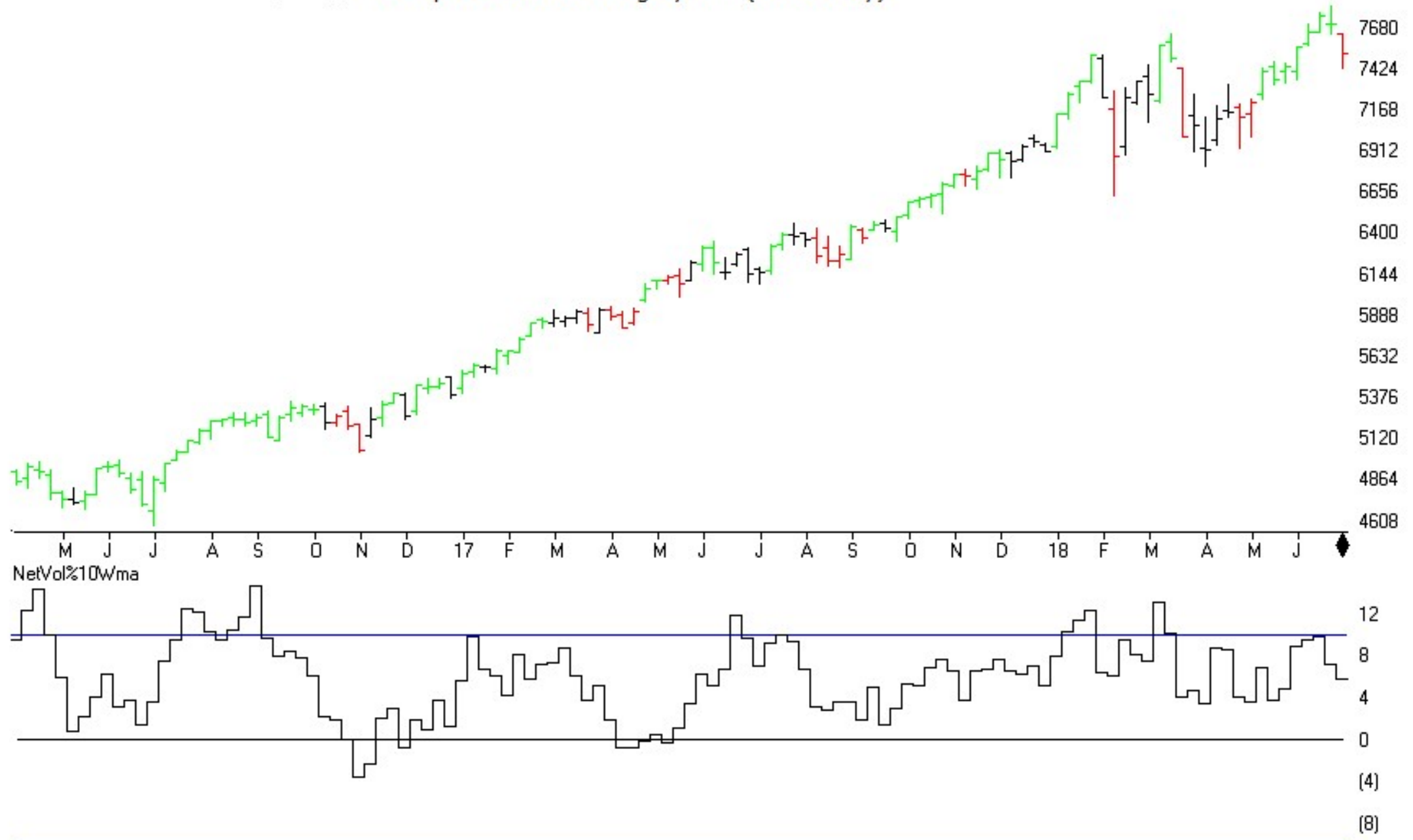
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



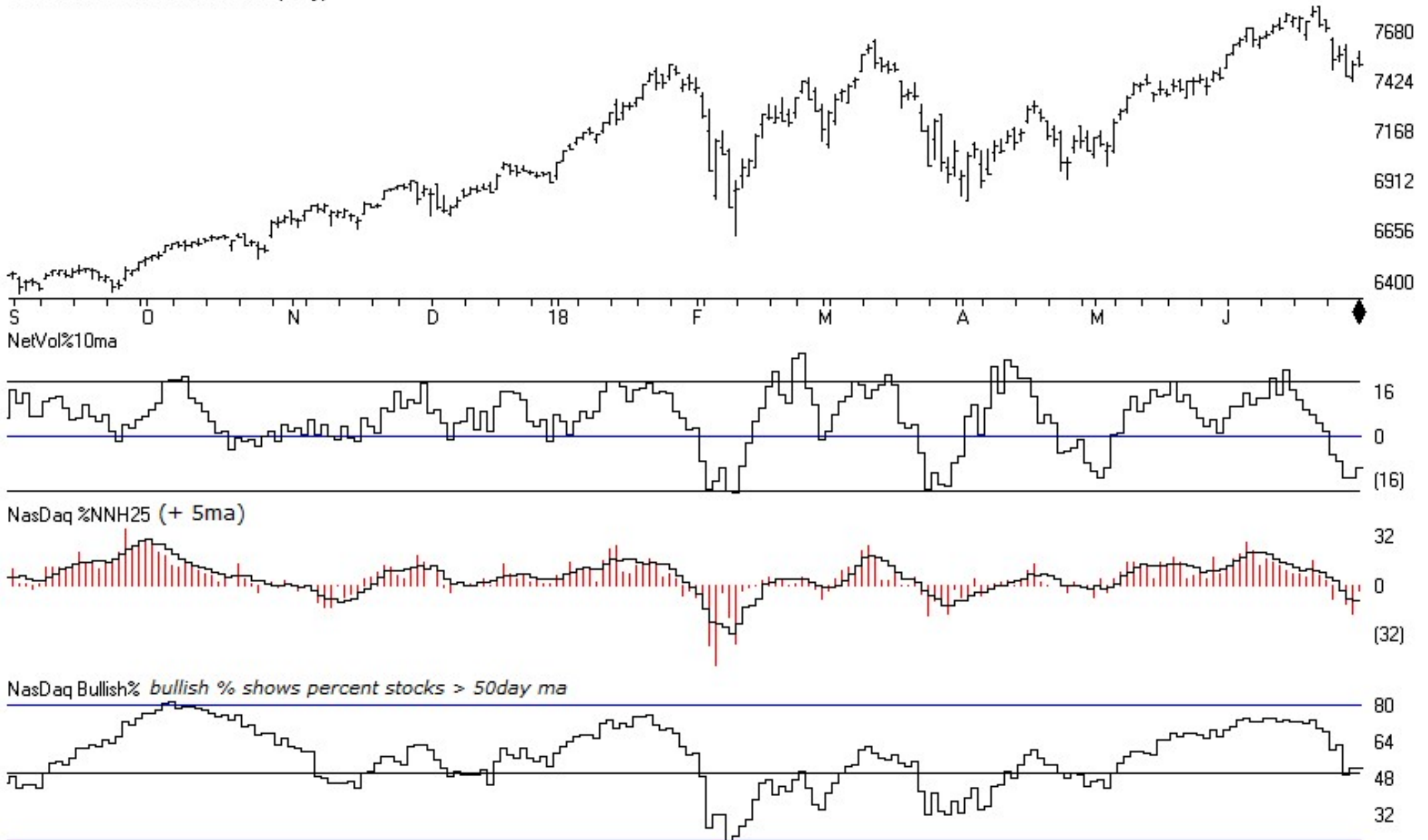
MARKET CHART NYSE (Daily)



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



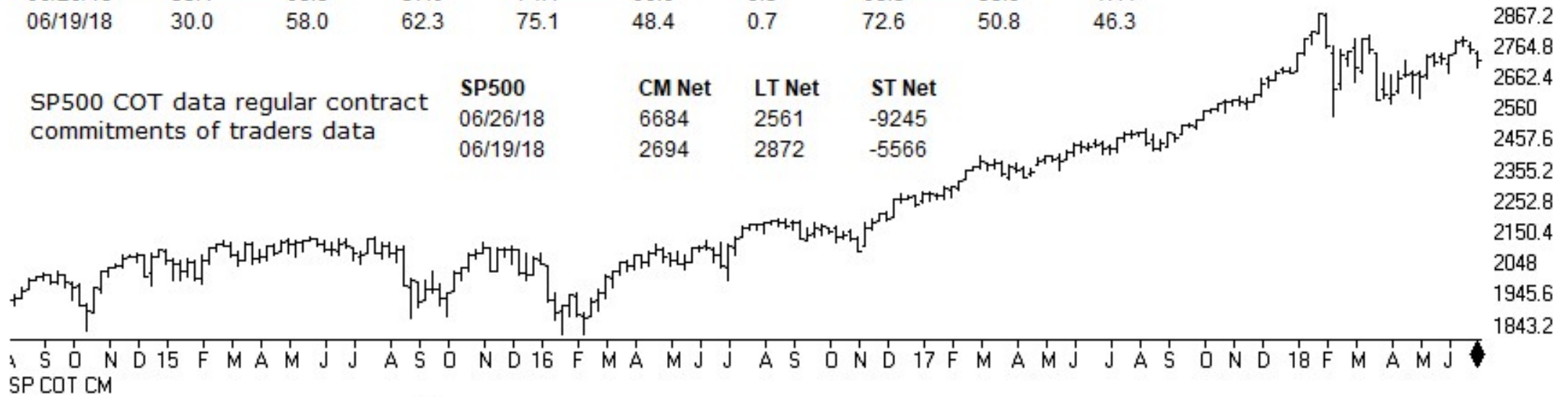
MARKET CHART NASDAQ 1800 (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/26/18	35.1	68.3	57.0	74.1	66.6	9.5	68.3	35.9	47.4
06/19/18	30.0	58.0	62.3	75.1	48.4	0.7	72.6	50.8	46.3

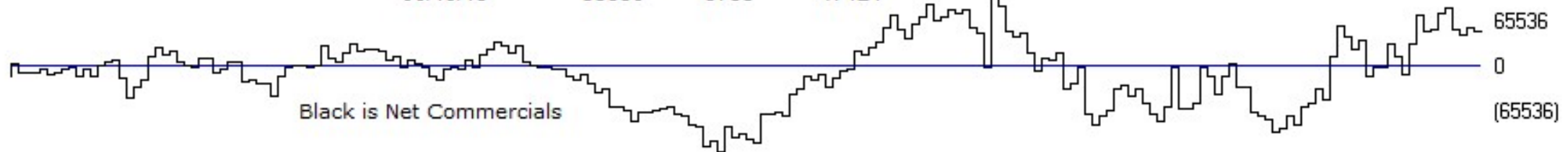
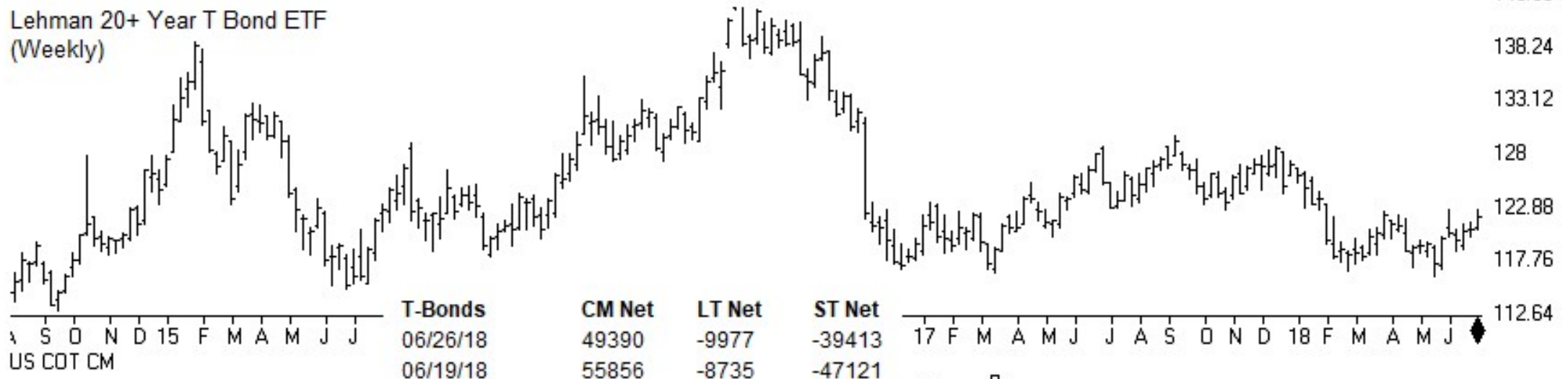
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
06/26/18	6684	2561	-9245
06/19/18	2694	2872	-5566



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06/26/18	78.9	85.8	48.9	20.2	16.8	18.2	44.1	68.0	76.9
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Lehman 20+ Year T Bond ETF
(Weekly)

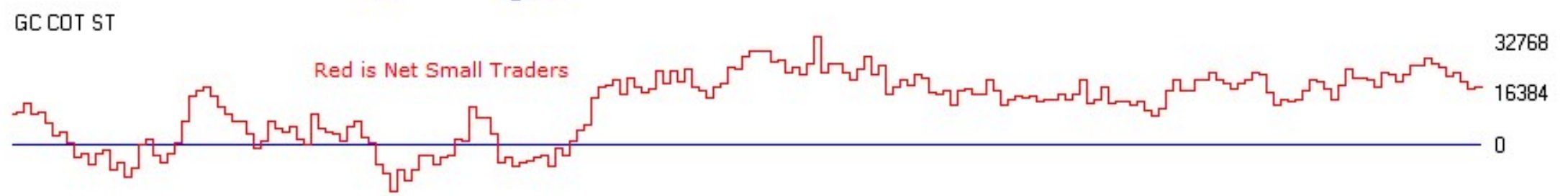


Gold

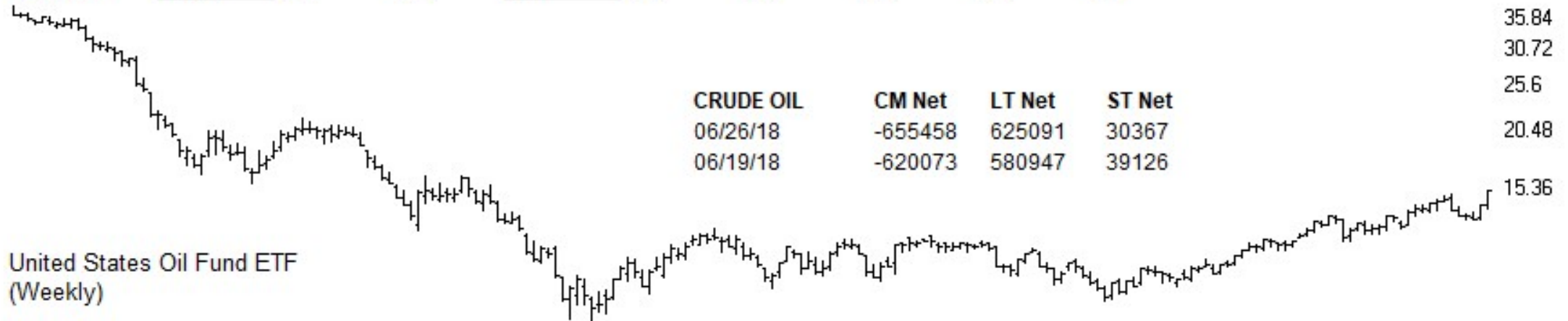
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/26/18	100	71.9	0	0	25.1	100	30	86	100
06/19/18	100	55.8	0	4.5	35.9	100	24.8	64.7	96.3



GOLD	CM Net	LT Net	ST Net
06/26/18	-94963	76672	18291
06/19/18	-114124	96512	17612

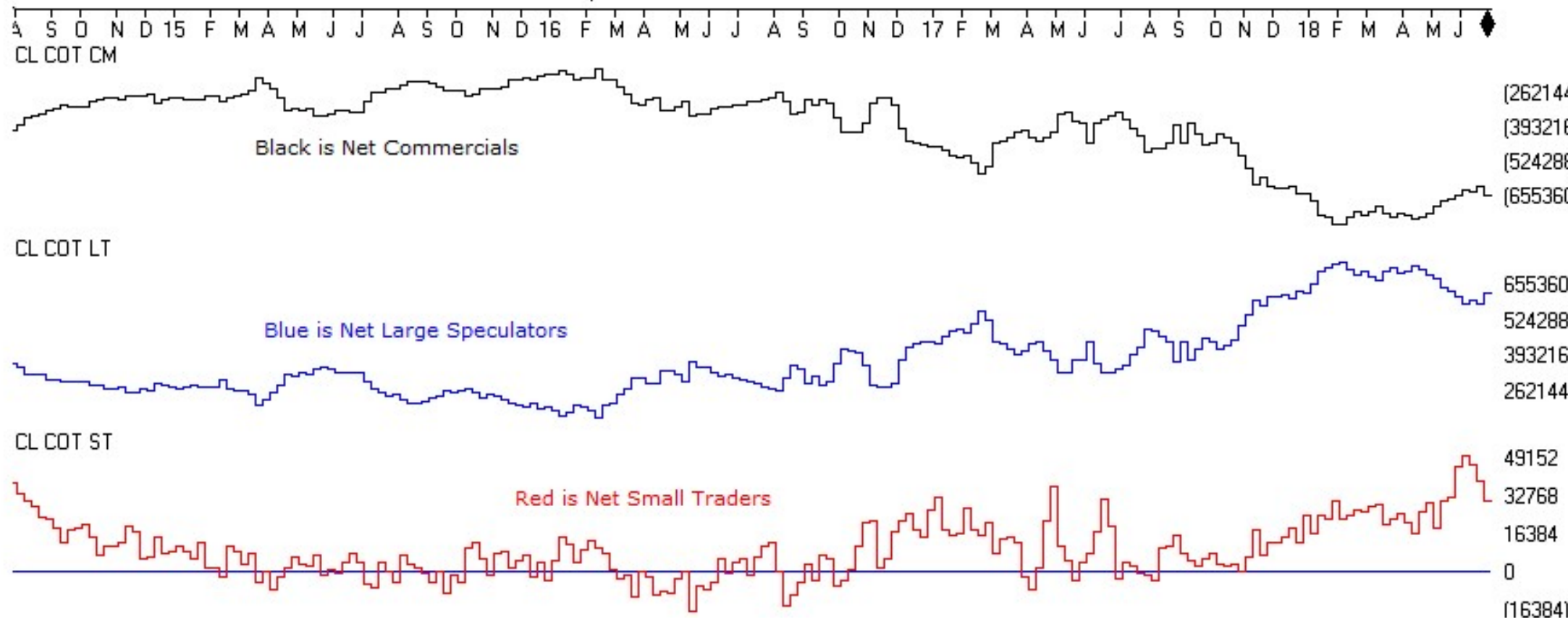


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/26/18	75.6	76.1	55.1	27.9	27.9	0.0	42.9	70.2	57.1
06/19/18	100.0	90.7	26.2	0.0	6.2	14.8	71.9	58.9	3.5

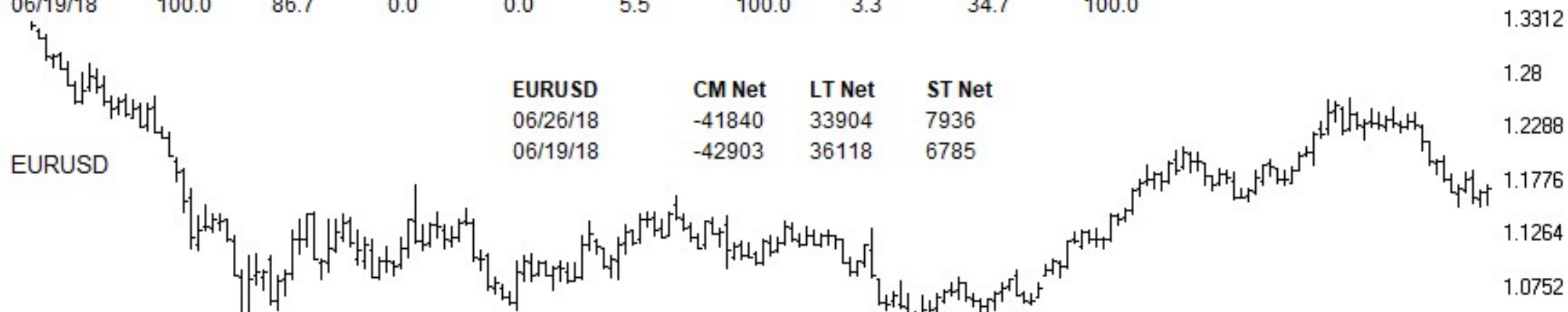


CRUDE OIL	CM Net	LT Net	ST Net
06/26/18	-655458	625091	30367
06/19/18	-620073	580947	39126

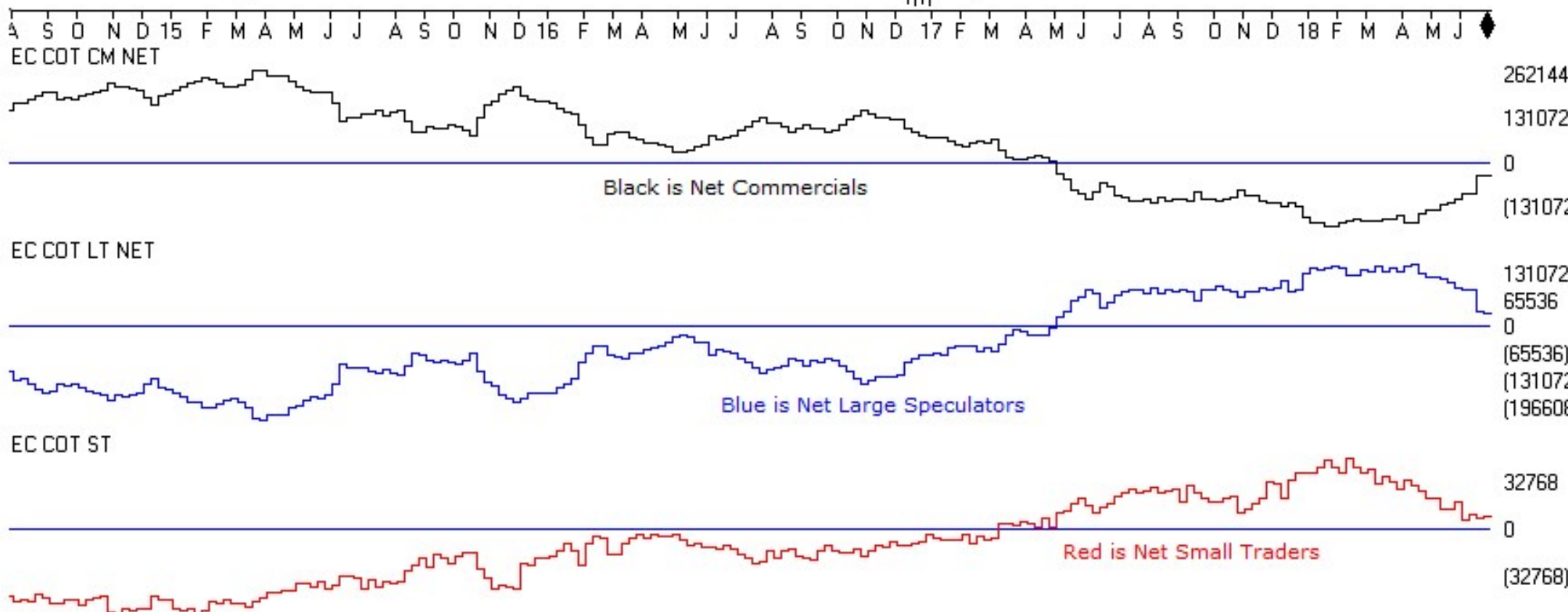
United States Oil Fund ETF (Weekly)



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/26/18	100.0	91.8	1.0	0.0	0.5	100.0	5.9	36.2	97.5
06/19/18	100.0	86.7	0.0	0.0	5.5	100.0	3.3	34.7	100.0



EURUSD	CM Net	LT Net	ST Net
06/26/18	-41840	33904	7936
06/19/18	-42903	36118	6785



Black is Net Commercials

Blue is Net Large Speculators

Red is Net Small Traders

EC COT CM NET

EC COT LT NET

EC COT ST

1.3312
1.28
1.2288
1.1776
1.1264
1.0752
262144
131072
0
(131072)
131072
65536
0
(65536)
(131072)
(196608)
32768
0
(32768)

JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/26/18	38.7	39.0	24.8	69.9	50.6	53.2	14.5	50.3	97.3
06/19/18	37.4	35.4	25.5	68.9	55.0	57.9	26.4	55.6	86.6



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



JY COT LT

Blue is Net Large Speculators



JY COT ST

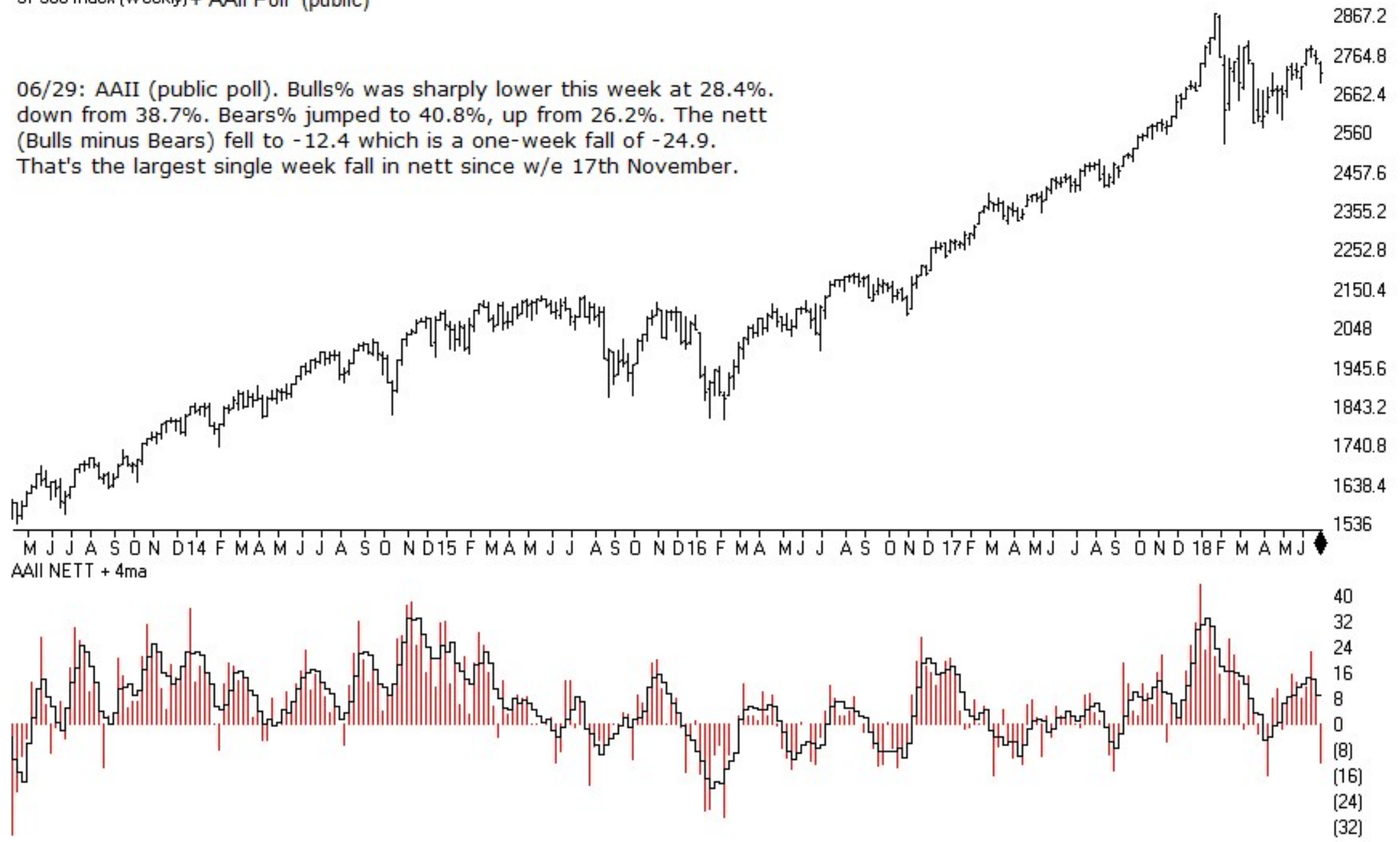
Red is Net Small Traders



94.72
92.16
89.6
87.04
84.48
81.92
79.36
131072
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65536
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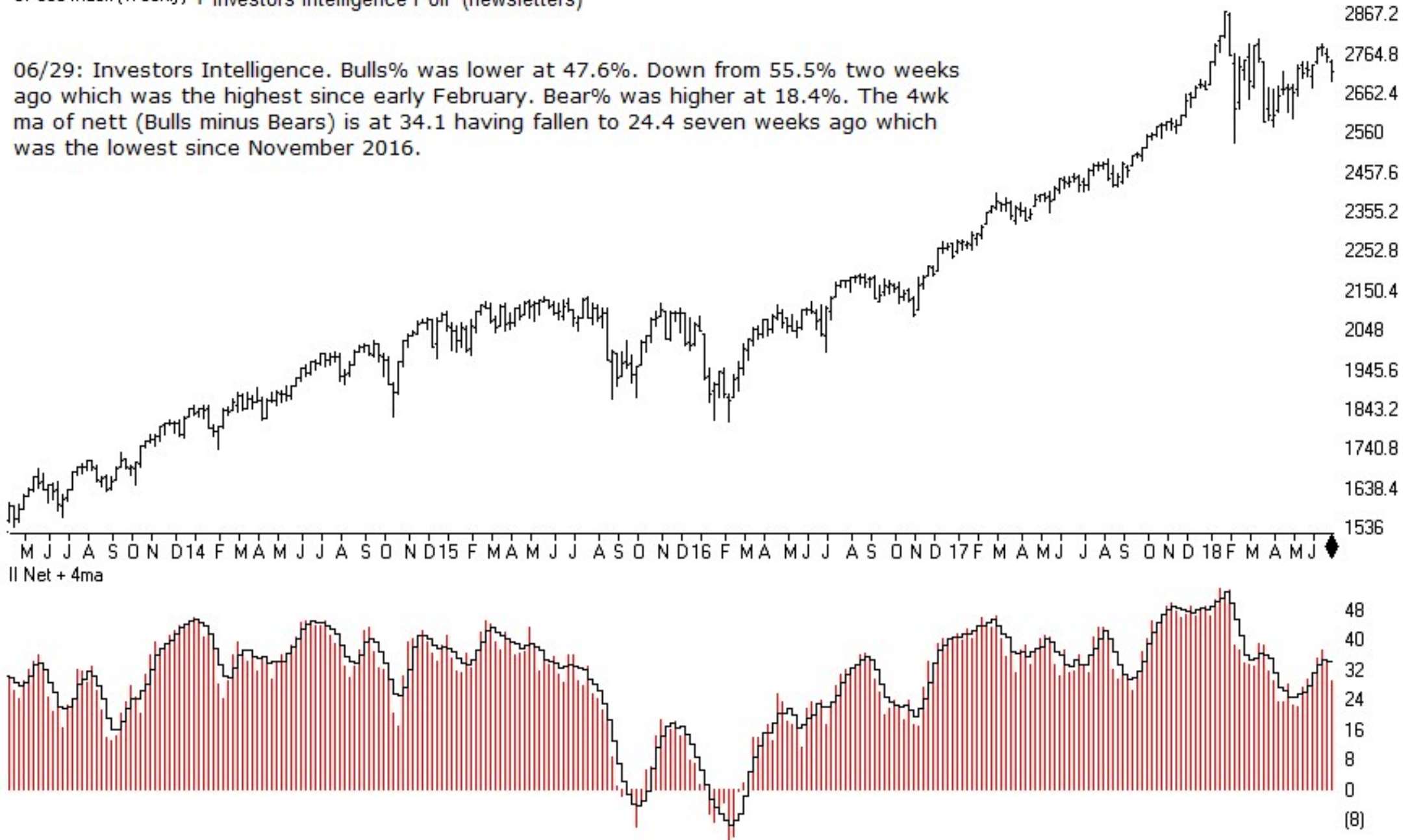
SP500 Index (Weekly)+ AAI Poll (public)

06/29: AAI (public poll). Bulls% was sharply lower this week at 28.4%. down from 38.7%. Bears% jumped to 40.8%, up from 26.2%. The nett (Bulls minus Bears) fell to -12.4 which is a one-week fall of -24.9. That's the largest single week fall in nett since w/e 17th November.



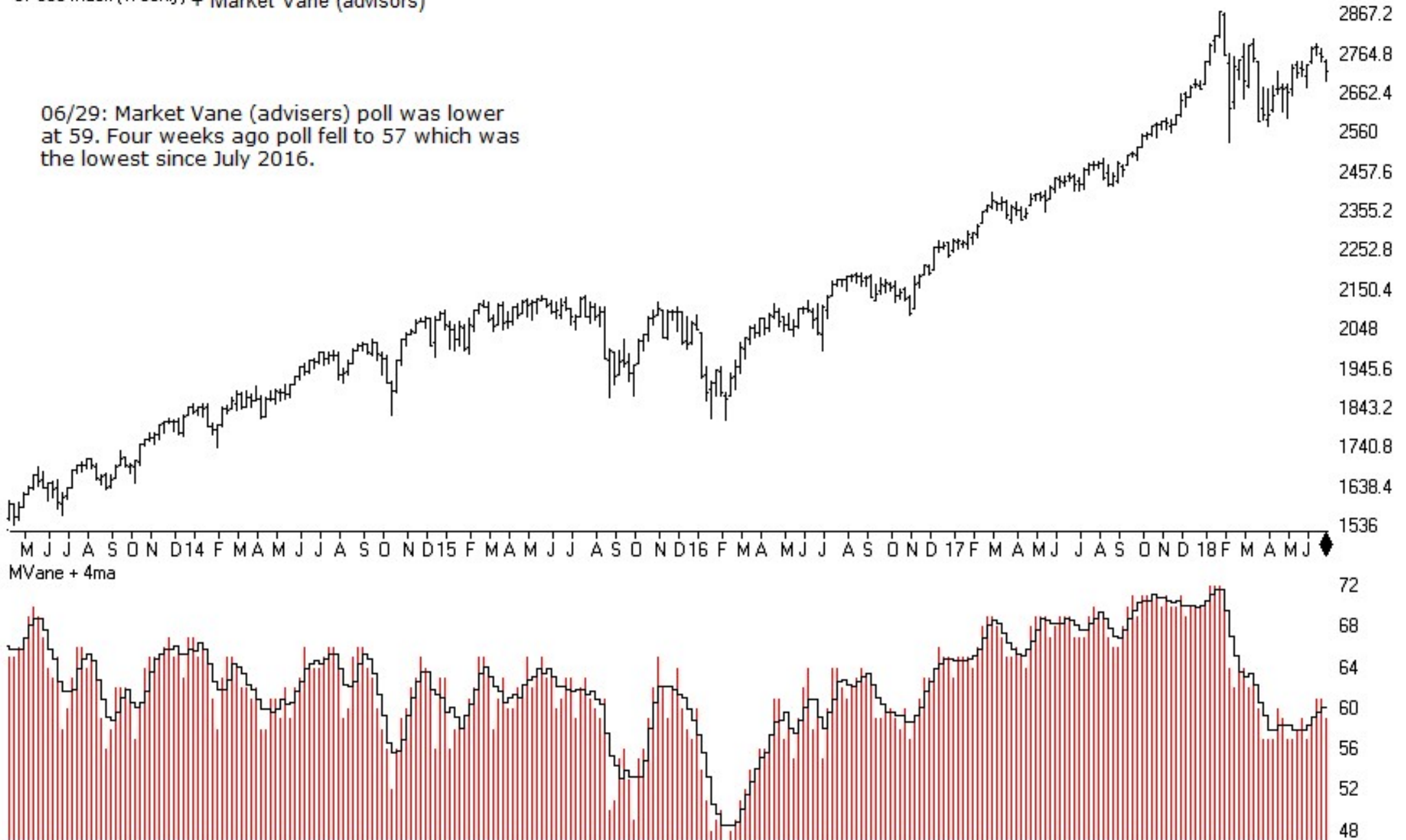
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

06/29: Investors Intelligence. Bulls% was lower at 47.6%. Down from 55.5% two weeks ago which was the highest since early February. Bear% was higher at 18.4%. The 4wk ma of nett (Bulls minus Bears) is at 34.1 having fallen to 24.4 seven weeks ago which was the lowest since November 2016.



SP500 Index (Weekly) + Market Vane (advisors)

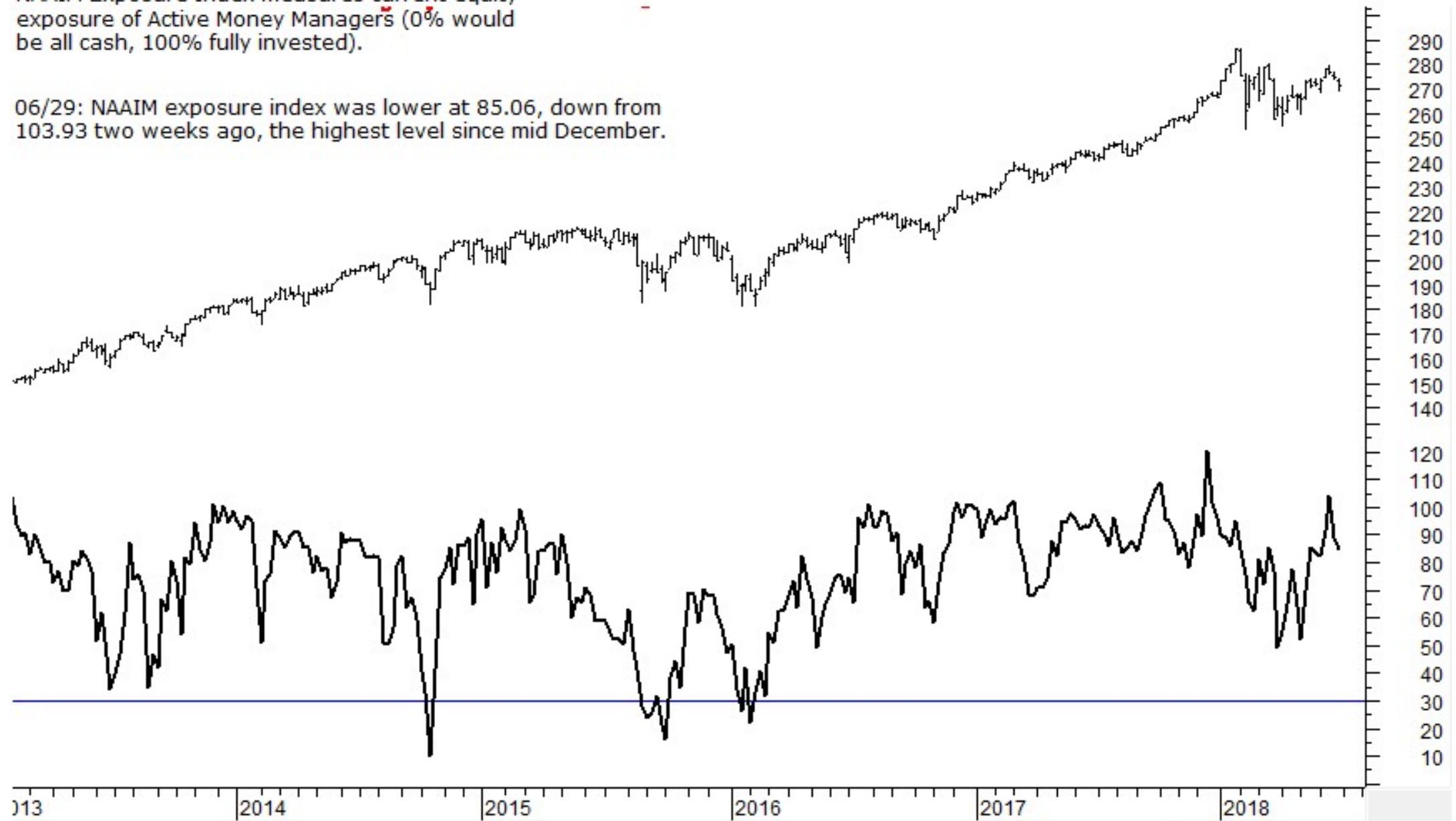
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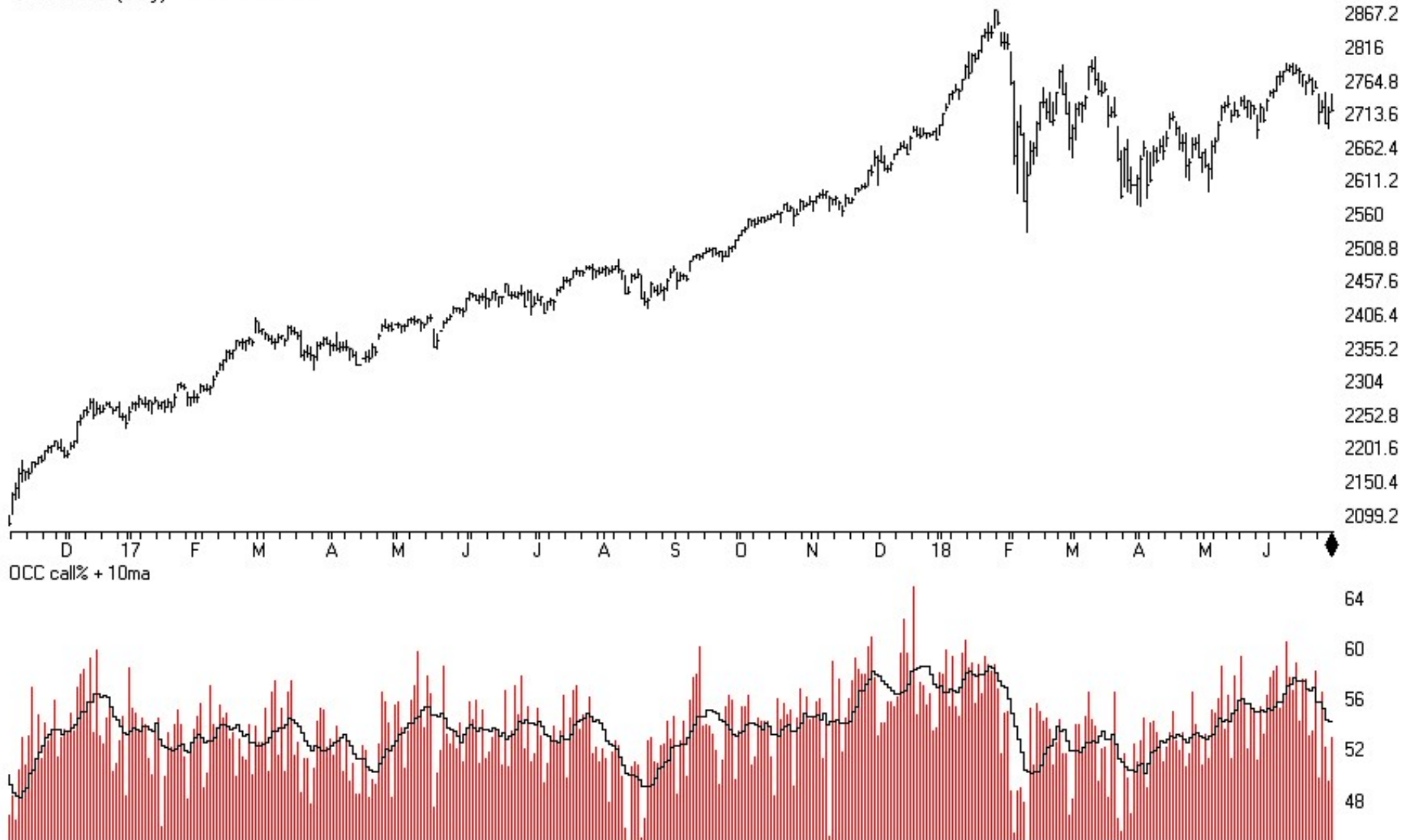
SPY + NAAIM Exposure Index

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

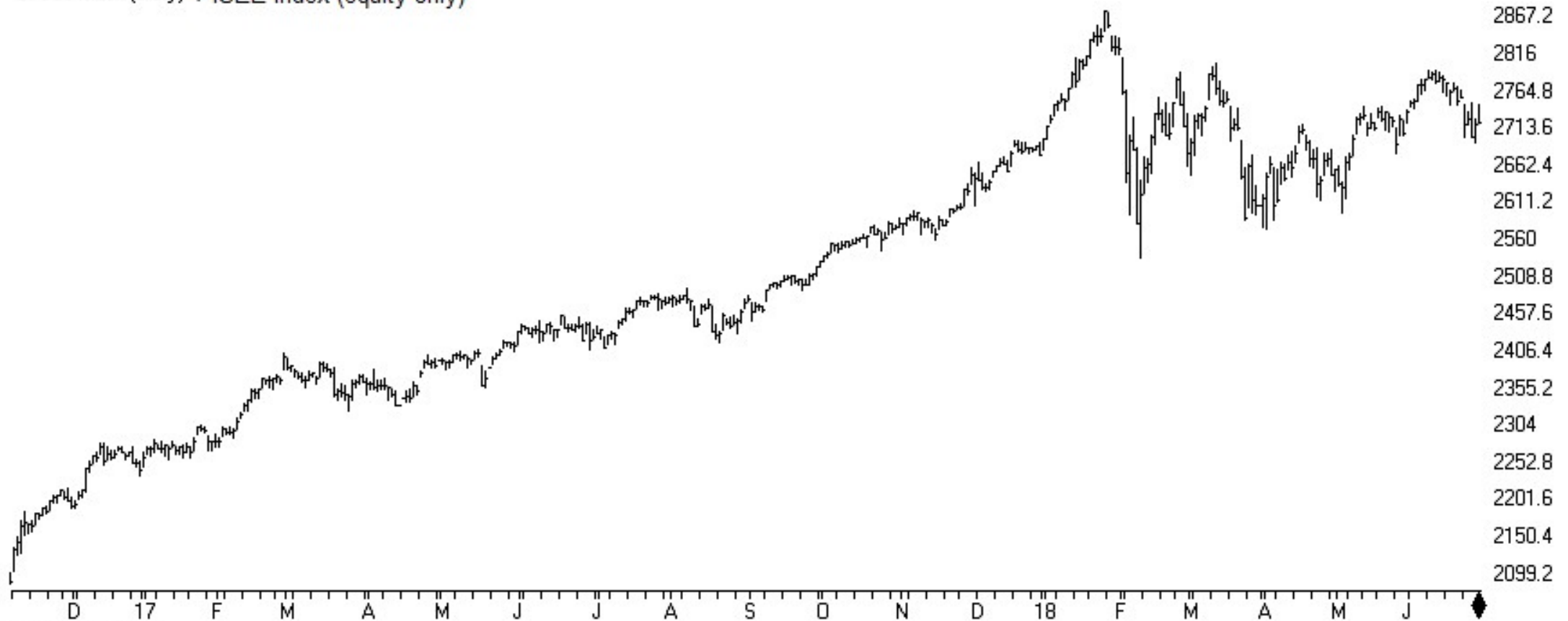
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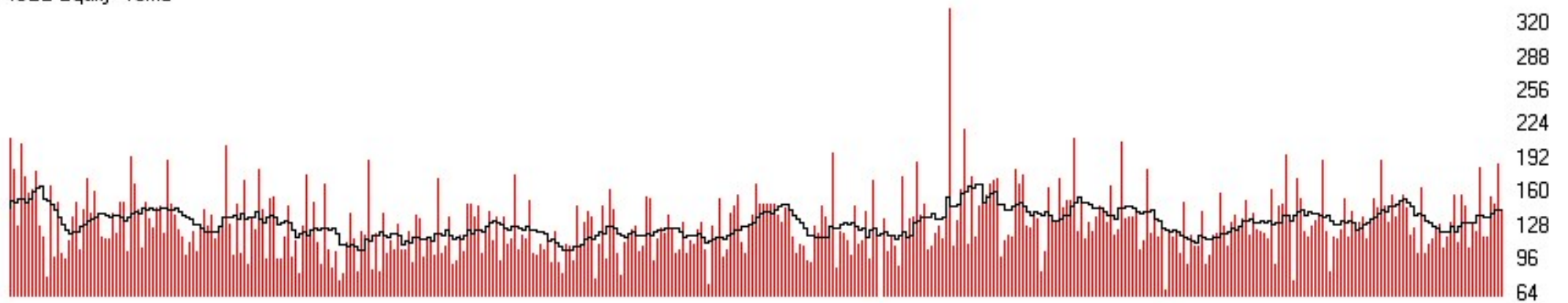
SP500 Index (Daily) + OCC Calls%



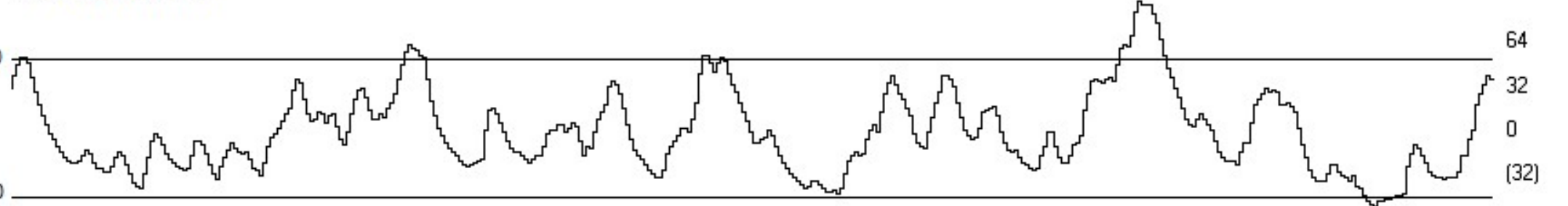
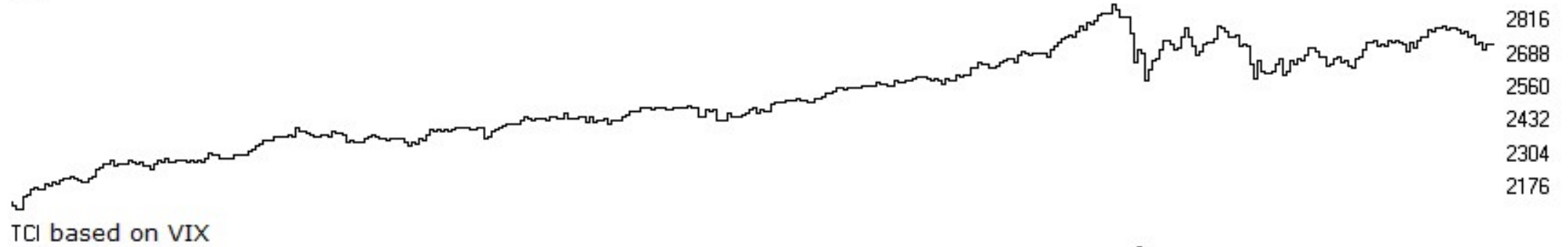
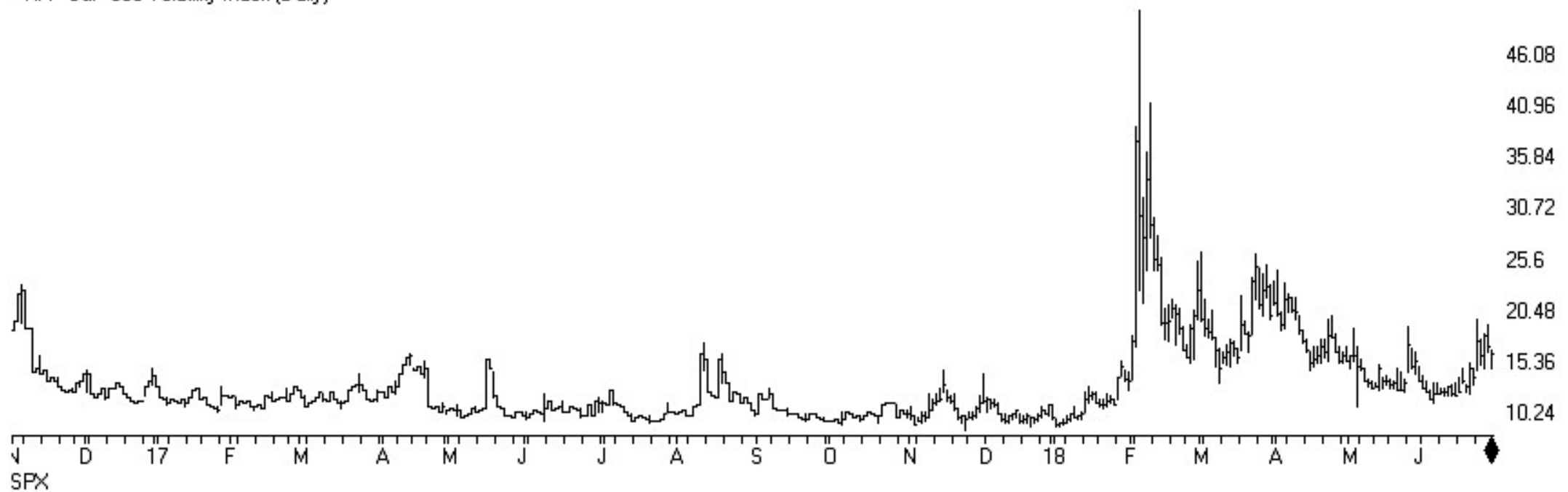
SP500 Index (Daily) + ISEE Index (equity only)



ISEE Equity+10ma

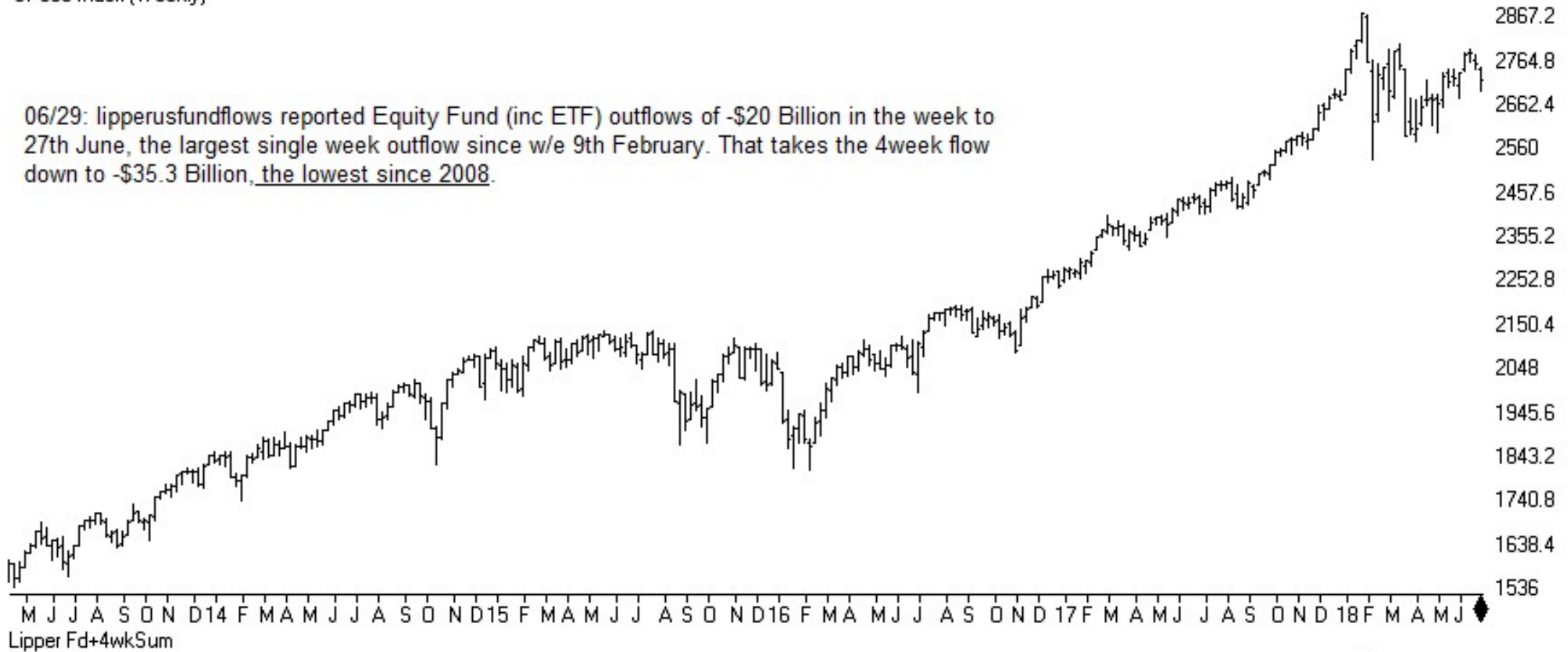


VIX - S&P 500 Volatility Index (Daily)



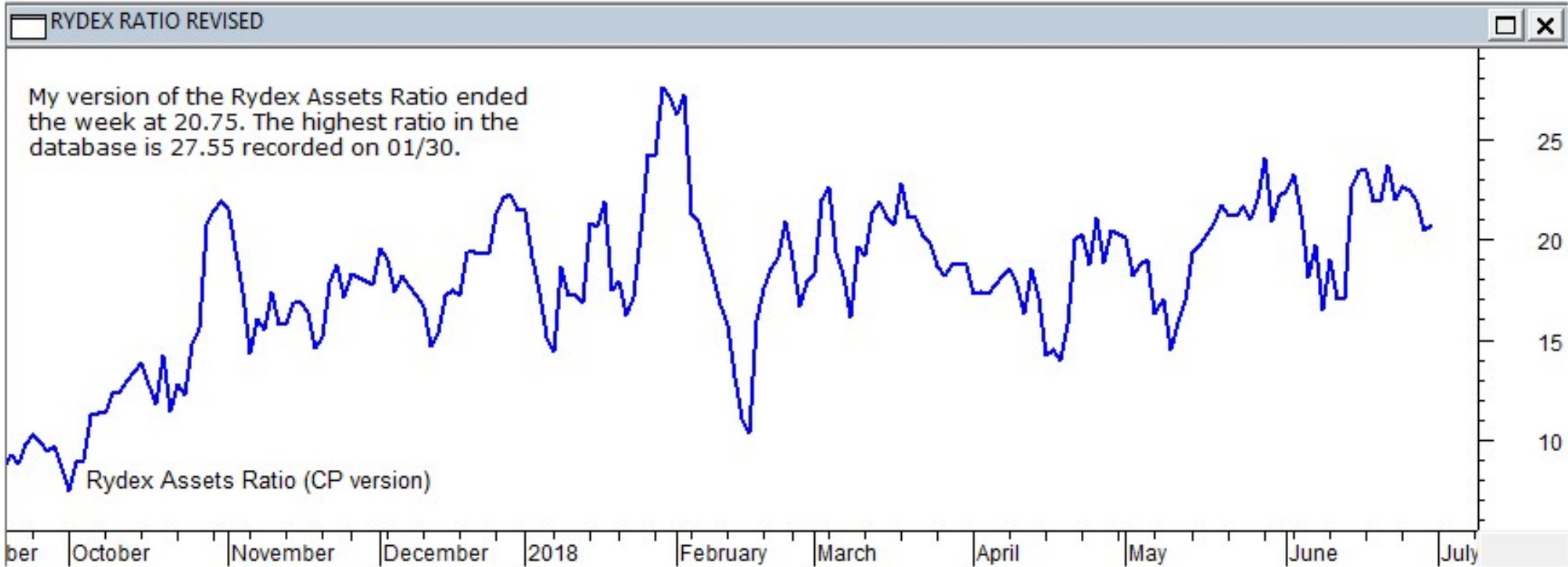
SP500 Index (Weekly)

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

Sentiment



ChartProfit

<http://www.chartprofitwebcast.com>