

ChartProfit

Charts to Friday 6th July 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 07/06

	-5	-4	-3	-2	↓
NYSE	69	64	60	51	61
NasDaq	73	72	68	52	65
SP500	70	66	60	52	58
R2000	76	75	73	56	71

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

07/06: AAll (public poll). Bulls% was lower this week at 27.9%. Bears% was also lower at 39.3%. The nett (Bulls minus Bears) is at -11.4. Previous week the net was at -12.4 which represented a one-week fall of -24.9 and the largest single week fall in nett since w/e 17th November.

07/06: Investors Intelligence. Bulls% was slightly lower at 47.1%. Bear% was slightly higher at 18.%. The 4wk ma of nett (Bulls minus Bears) is at 32.45 having fallen to 24.4 eight weeks ago which was the lowest since November 2016.

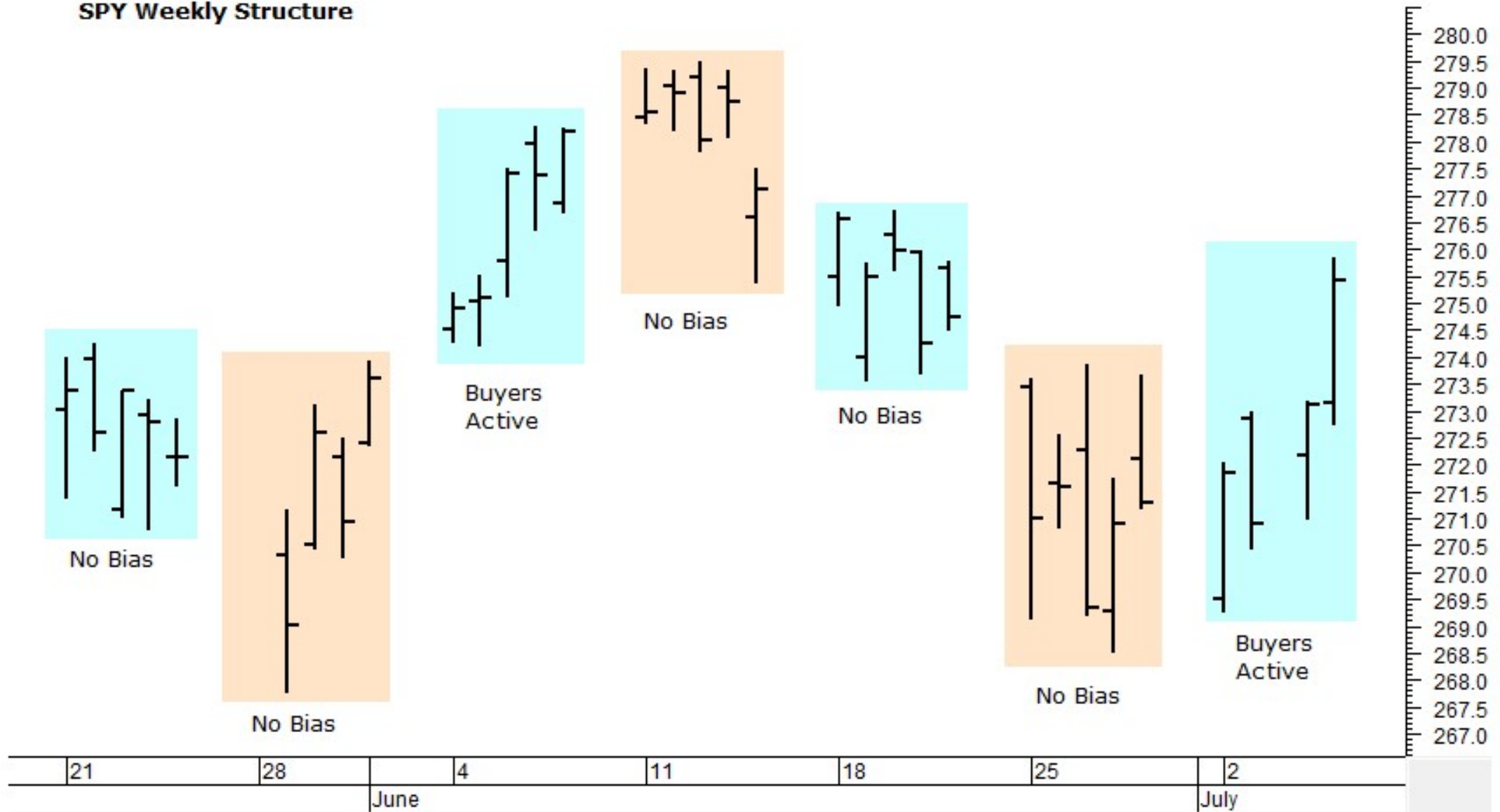
07/06: NAAIM exposure index was lower at 76.38.

Mutual Fund Flow:

07/06: My version of the Rydex Assets Ratio ended the week at 17.38, a sixteen day low. The highest ratio in the database is 27.55 recorded on 01/30.

07/06: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$8.3 Billion in the week to 4th July. Previous week's outflow of -\$20 Billion was the largest single week outflow since w/e 9th February. The 4week net outflow is -\$39.3 Billion, an extreme - the database goes back to 2003 and that's the lowest 4week flow.

SPY Weekly Structure

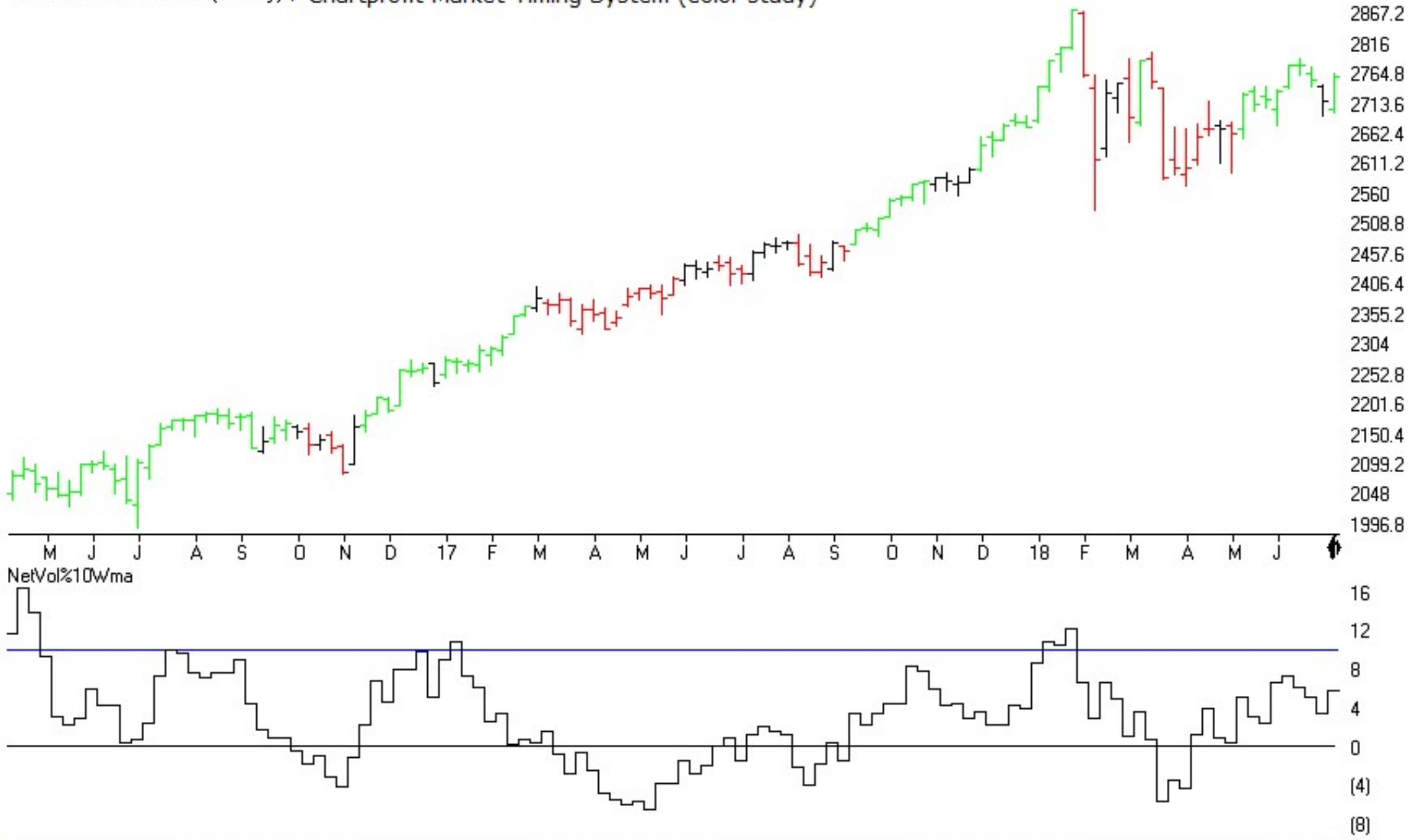


Commitments of Traders

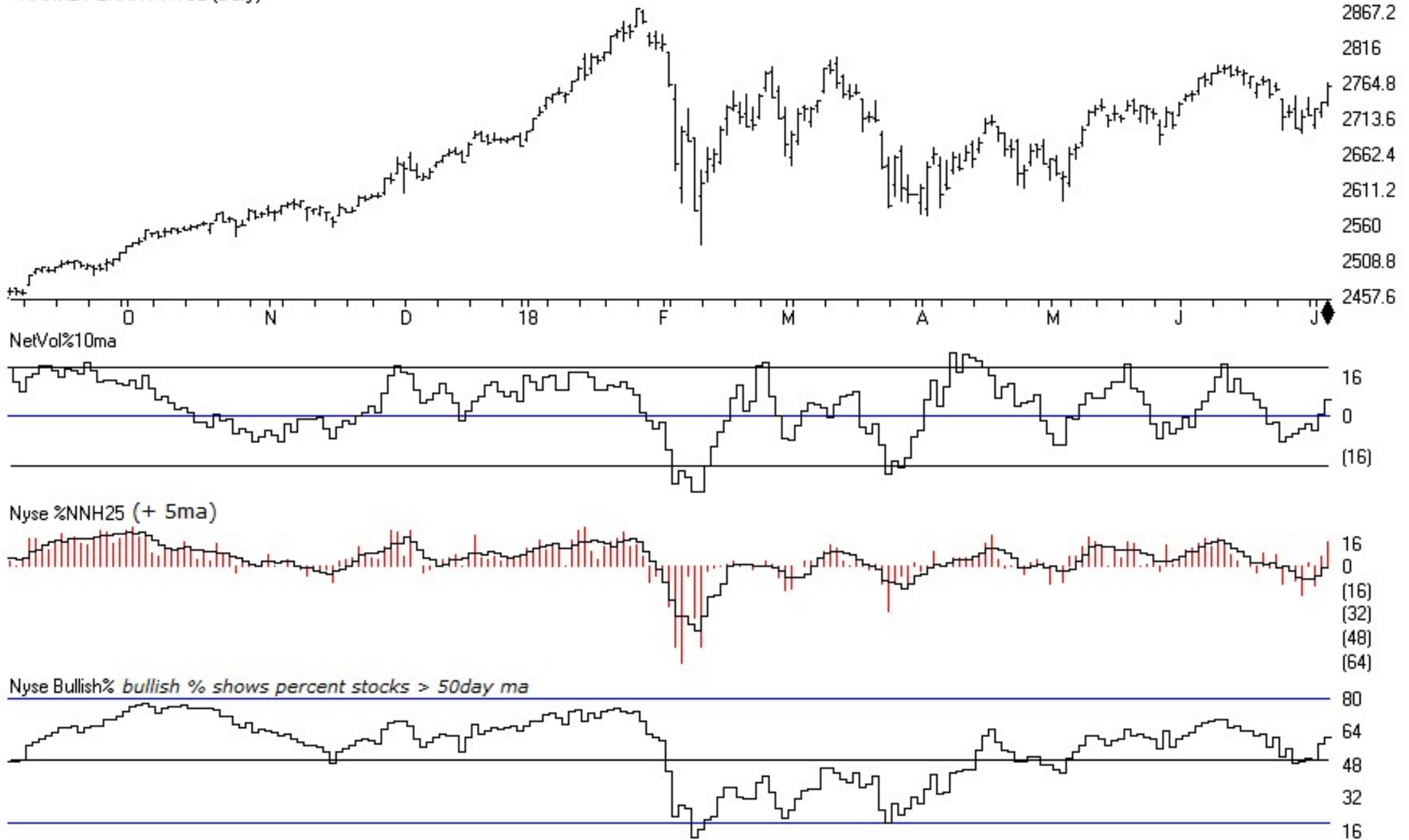
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	37.9	70.4	52.5	77.6	57.9	1.3	64.6	36.9	57.1
06/26/18	35.1	68.3	57.0	74.1	66.6	9.5	68.3	35.9	47.4
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	100	59.6	0	1.2	31.2	100	1.9	73.4	100
06/26/18	100	71.9	0	0	25.1	100	28.7	86	100
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	55.9	52.3	38.5	47.9	46.9	23.3	33.5	44.2	46.7
06/26/18	75.6	76.1	55.1	27.9	27.9	0.0	42.9	70.2	57.1
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	74.5	80.9	53.6	15.3	28.6	60.6	57.9	67.3	52.0
06/26/18	78.9	85.8	48.9	20.2	16.8	18.2	44.1	68.0	76.9
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	100.0	100.0	0.0	0.0	0.0	100.0	0.0	15.1	100.0
06/26/18	100.0	100.0	3.0	0.0	0.0	93.3	0.0	34.1	100.0
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	44.4	43.5	22.1	66.5	53.4	57.0	0.0	33.7	92.5
06/26/18	38.7	39.0	24.8	69.9	50.6	53.2	14.5	50.3	97.3
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	96.0	91.6	6.5	2.4	0.0	92.7	13.4	50.3	98.3
06/26/18	100.0	91.8	1.0	0.0	0.5	100.0	5.9	36.2	97.5
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	0.0	0.0	94.1	100.0	100.0	7.3	77.4	0.0	13.8
06/26/18	0.0	0.0	99.1	100.0	100.0	1.1	95.6	7.0	5.7

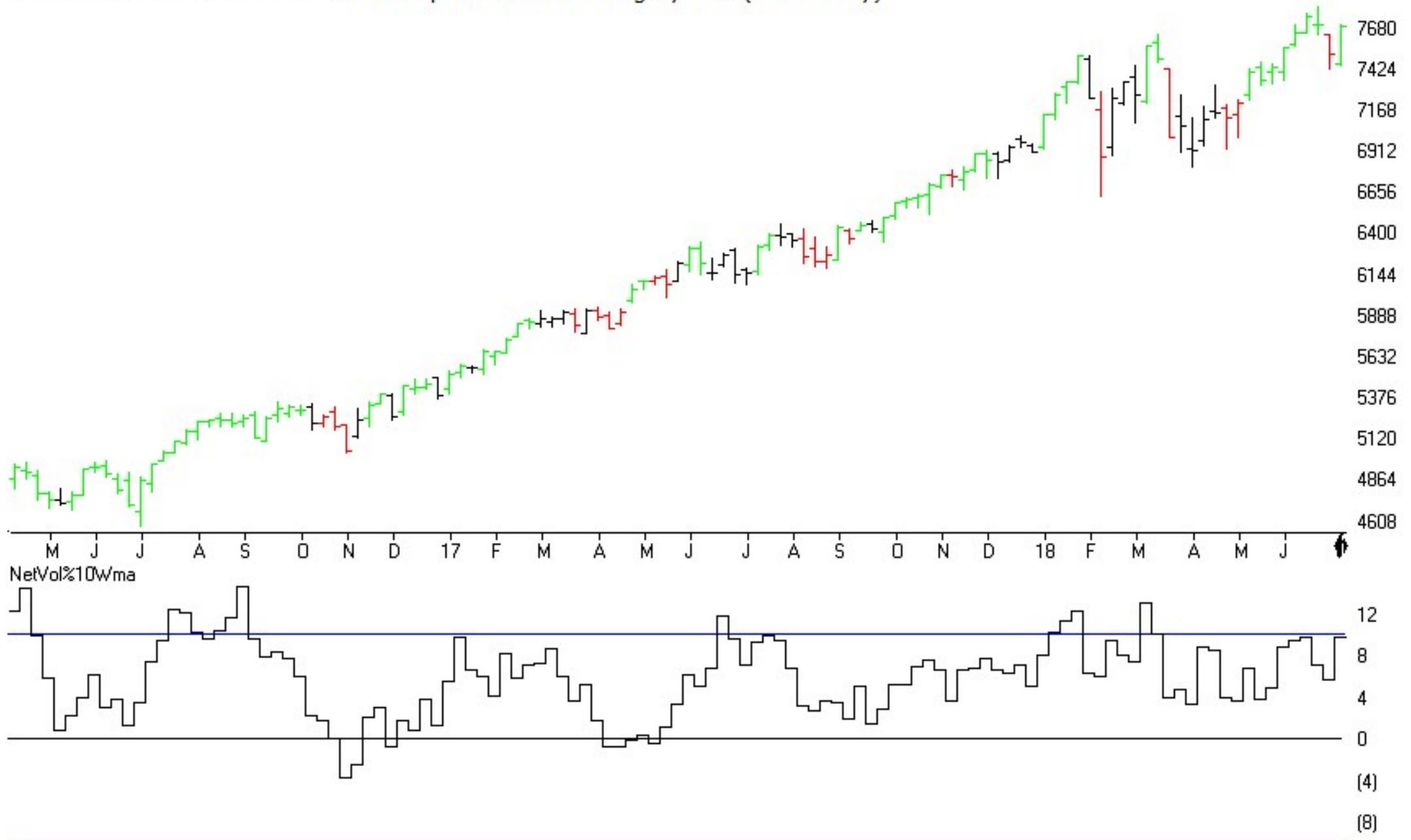
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



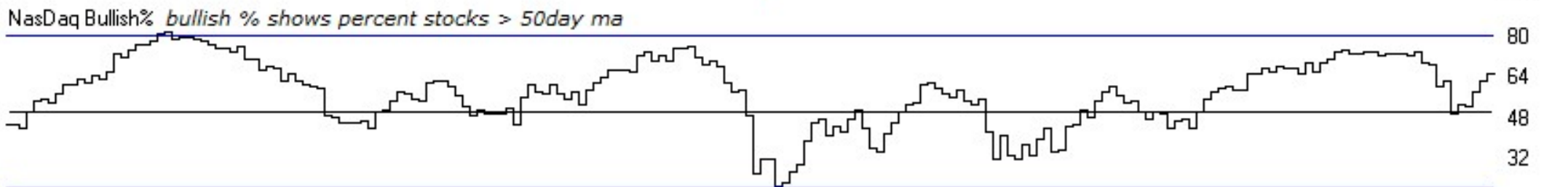
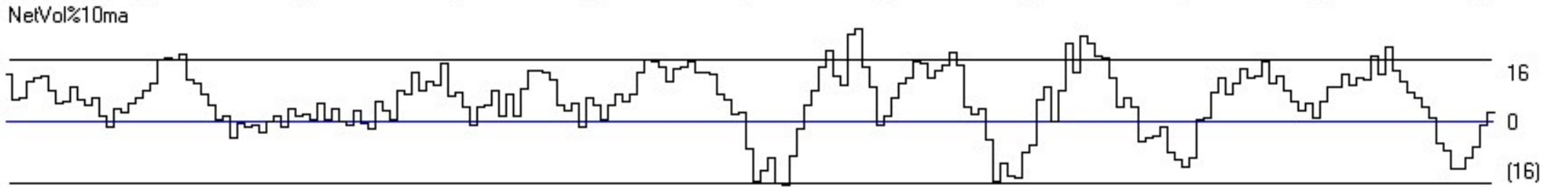
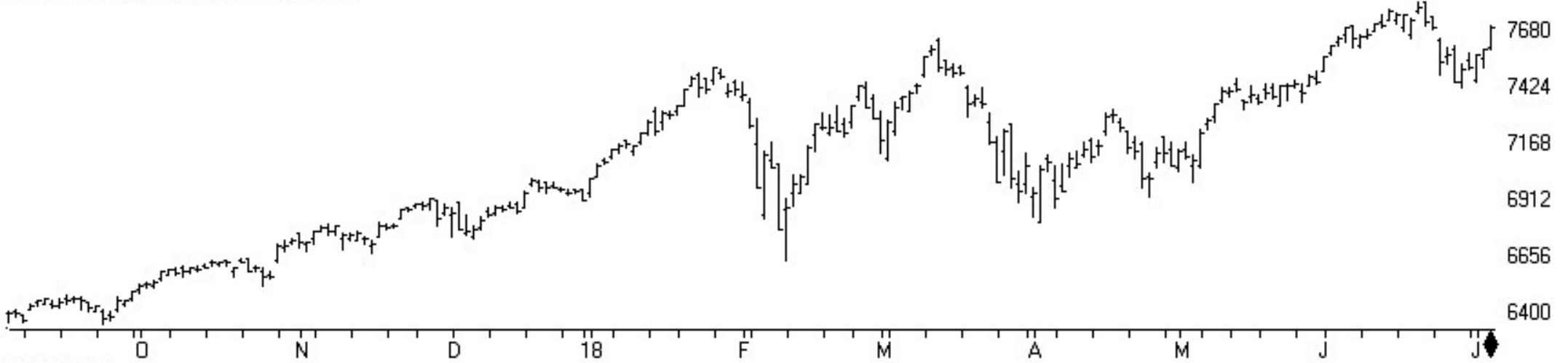
MARKET CHART NYSE (Daily)



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



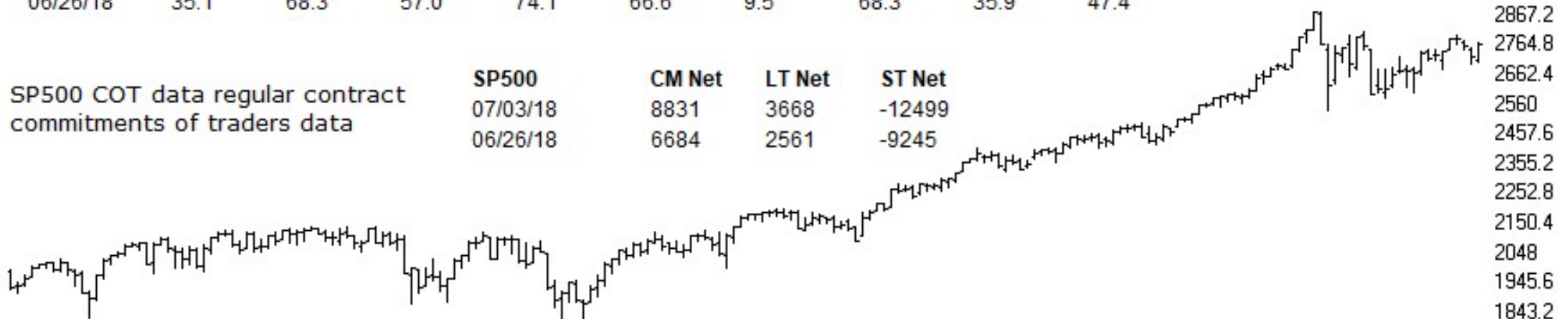
MARKET CHART NASDAQ 1800 (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	37.9	70.4	52.5	77.6	57.9	1.3	64.6	36.9	57.1
06/26/18	35.1	68.3	57.0	74.1	66.6	9.5	68.3	35.9	47.4

SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
07/03/18	8831	3668	-12499
06/26/18	6684	2561	-9245

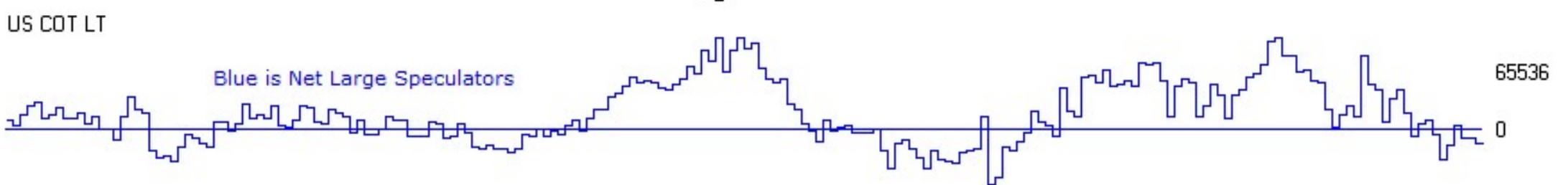
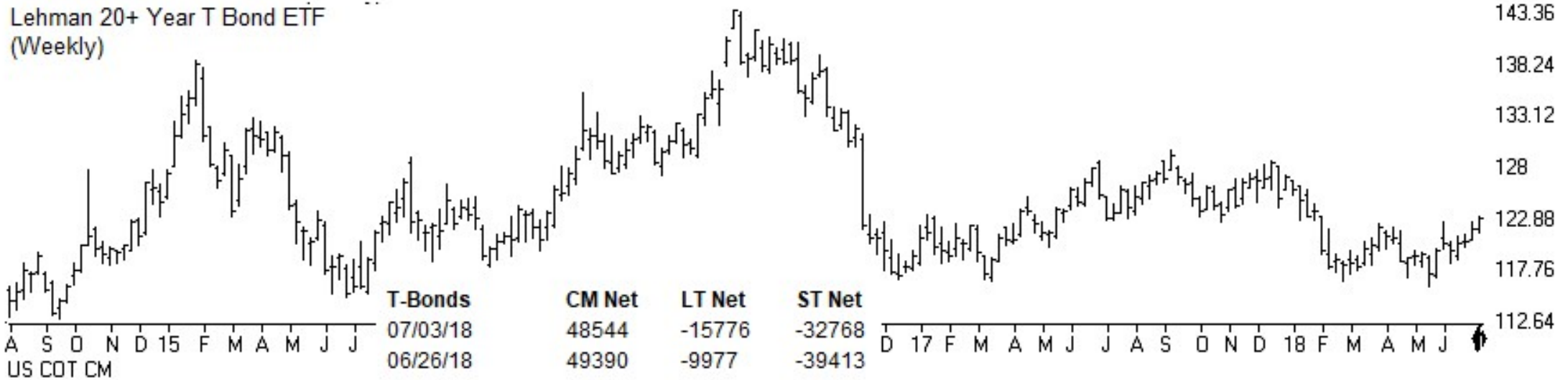


SP COT CM



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	74.5	80.9	53.6	15.3	28.6	60.6	57.9	67.3	52.0
06/26/18	78.9	85.8	48.9	20.2	16.8	18.2	44.1	68.0	76.9

Lehman 20+ Year T Bond ETF
(Weekly)



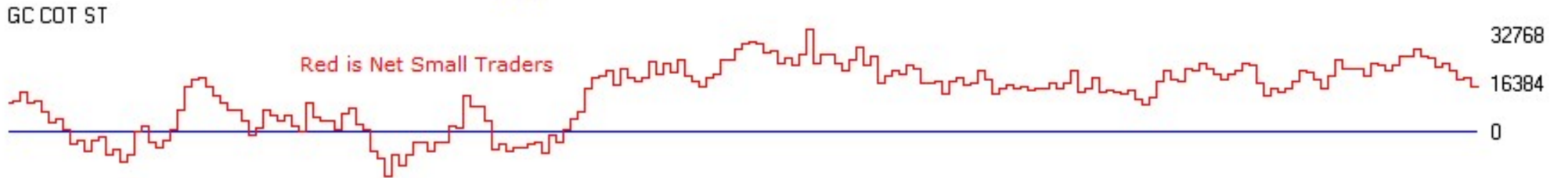
Gold



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	100	59.6	0	1.2	31.2	100	1.9	73.4	100
06/26/18	100	71.9	0	0	25.1	100	28.7	86	100

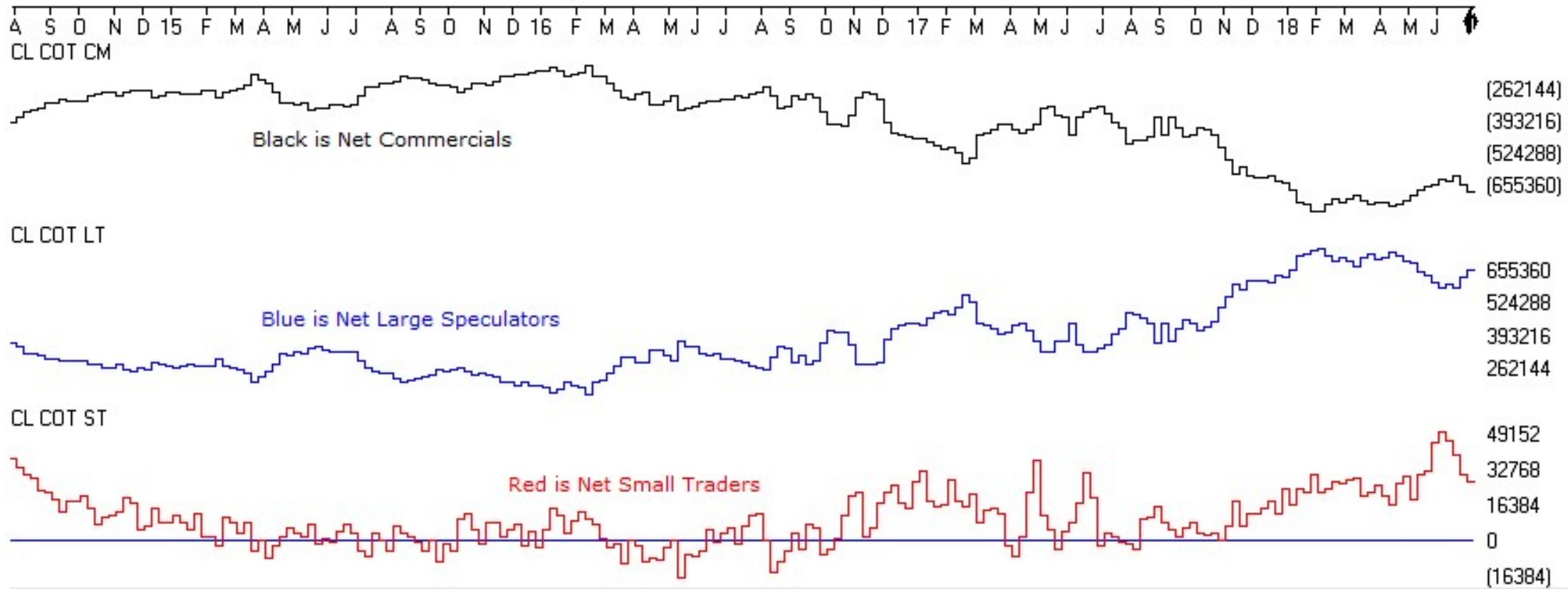
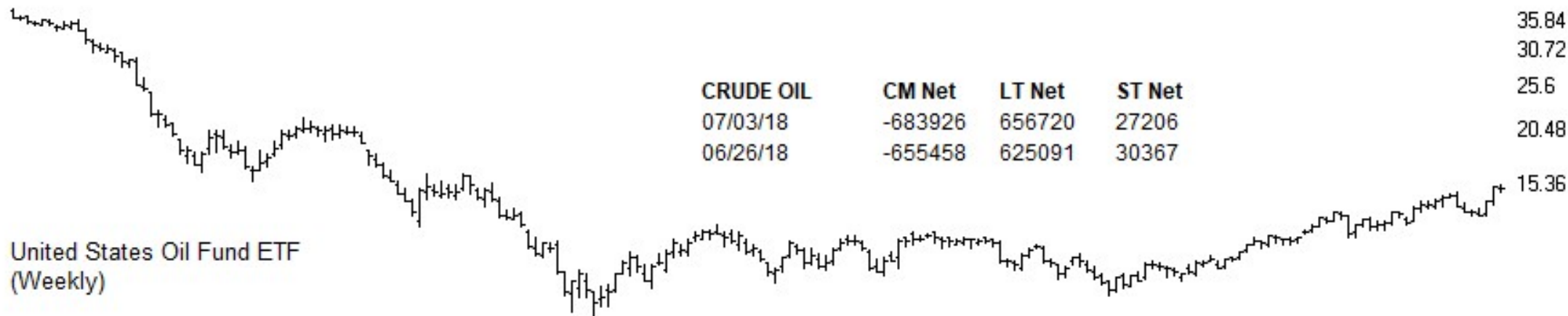


GOLD	CM Net	LT Net	ST Net
07/03/18	-93150	78327	14823
06/26/18	-94963	76672	18291

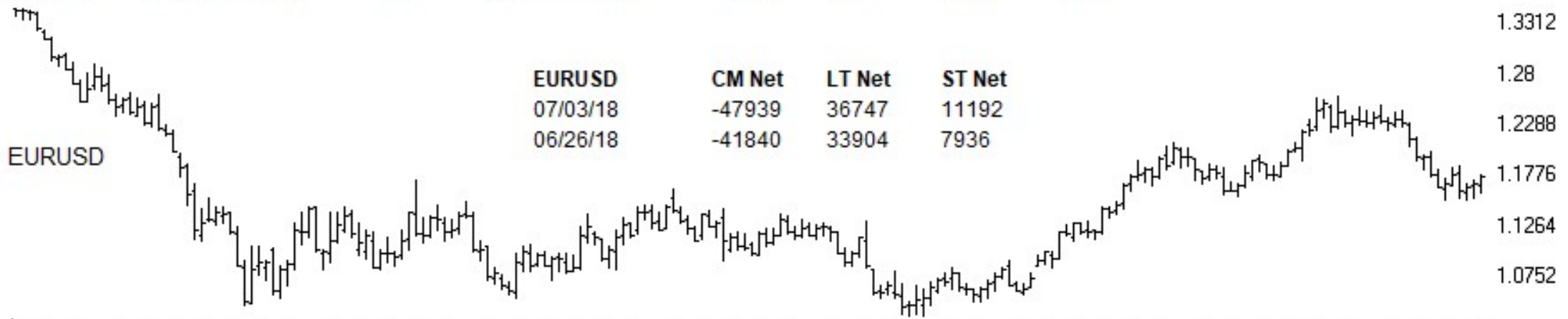


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	55.9	52.3	38.5	47.9	46.9	23.3	33.5	44.2	46.7
06/26/18	75.6	76.1	55.1	27.9	27.9	0.0	42.9	70.2	57.1

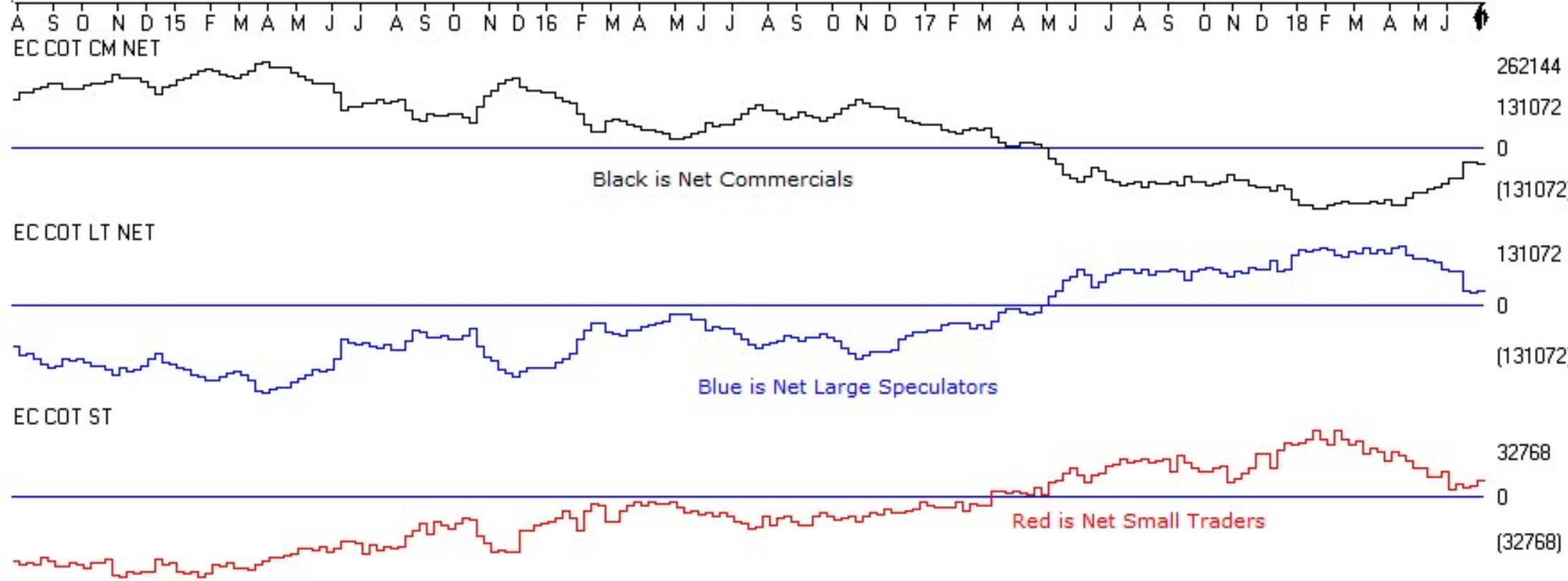
CRUDE OIL	CM Net	LT Net	ST Net
07/03/18	-683926	656720	27206
06/26/18	-655458	625091	30367



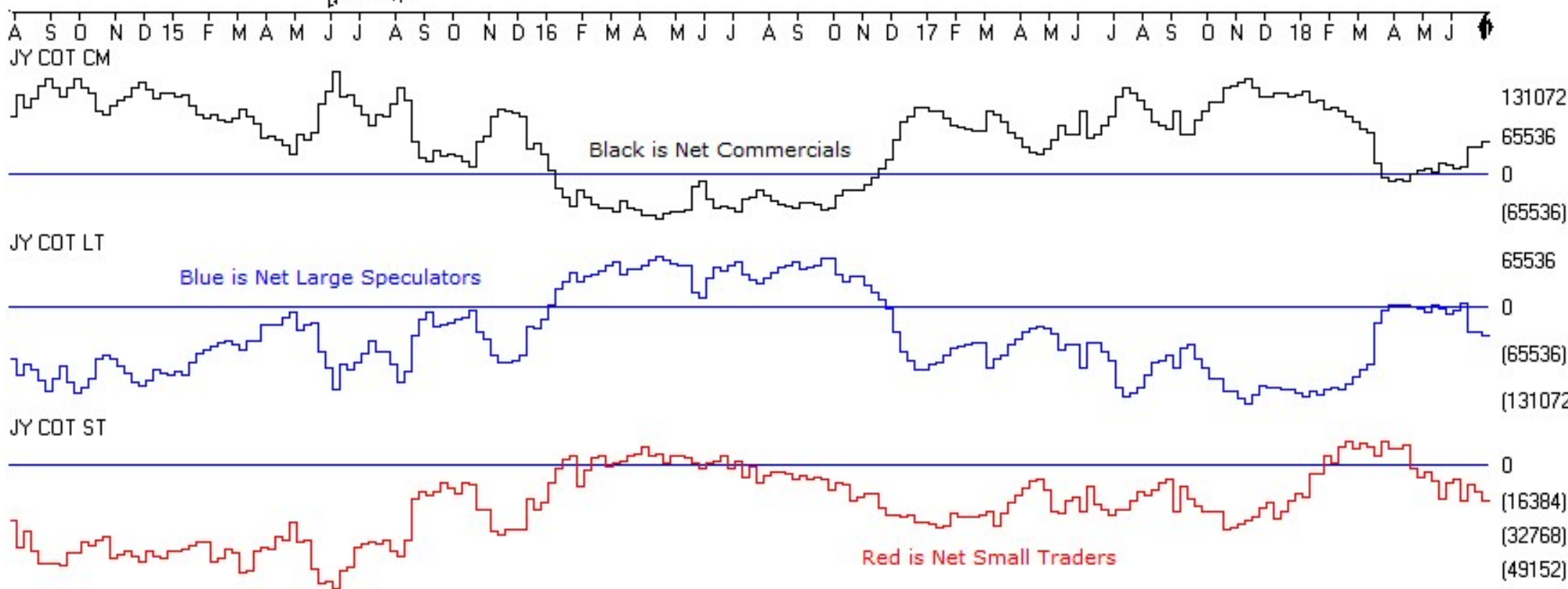
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	96.0	91.6	6.5	2.4	0.0	92.7	13.4	50.3	98.3
06/26/18	100.0	91.8	1.0	0.0	0.5	100.0	5.9	36.2	97.5



EURUSD	CM Net	LT Net	ST Net
07/03/18	-47939	36747	11192
06/26/18	-41840	33904	7936

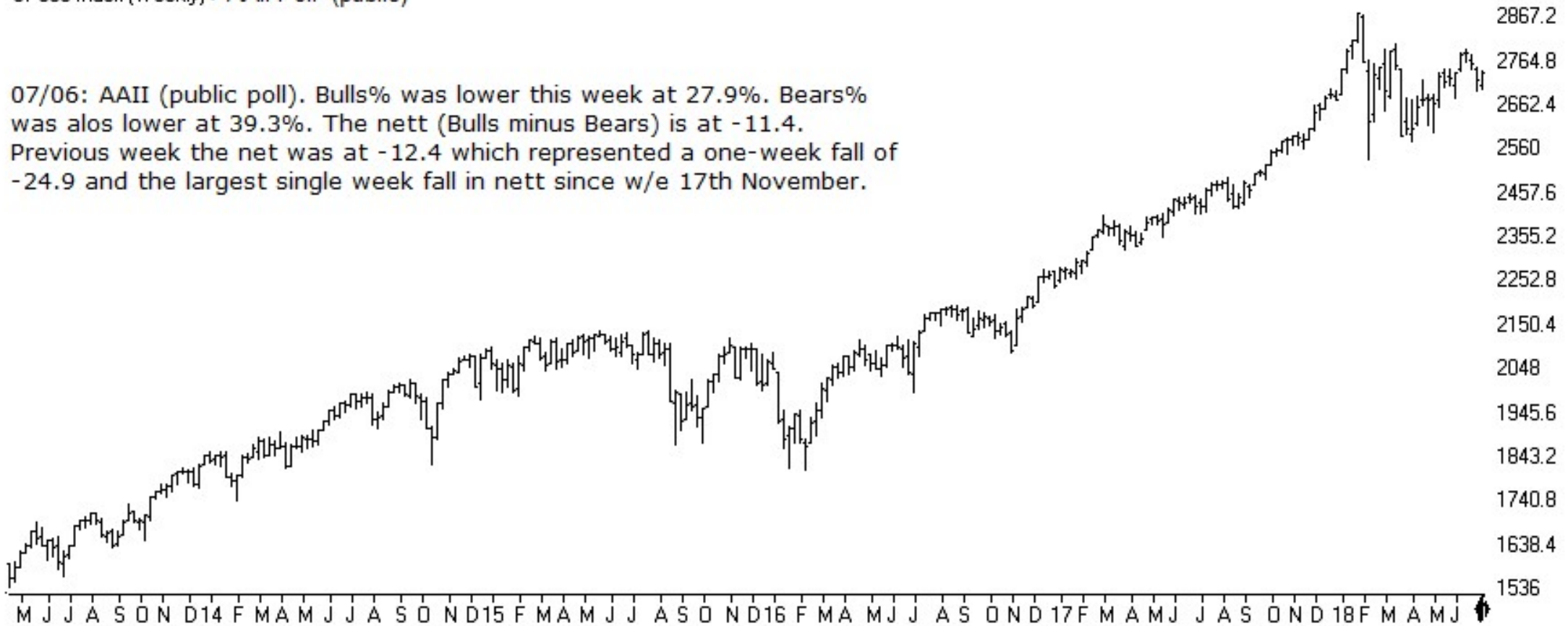


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/18	44.4	43.5	22.1	66.5	53.4	57.0	0.0	33.7	92.5
06/26/18	38.7	39.0	24.8	69.9	50.6	53.2	14.5	50.3	97.3



SP500 Index (Weekly)+ AAI Poll (public)

07/06: AAI (public poll). Bulls% was lower this week at 27.9%. Bears% was also lower at 39.3%. The nett (Bulls minus Bears) is at -11.4. Previous week the net was at -12.4 which represented a one-week fall of -24.9 and the largest single week fall in nett since w/e 17th November.

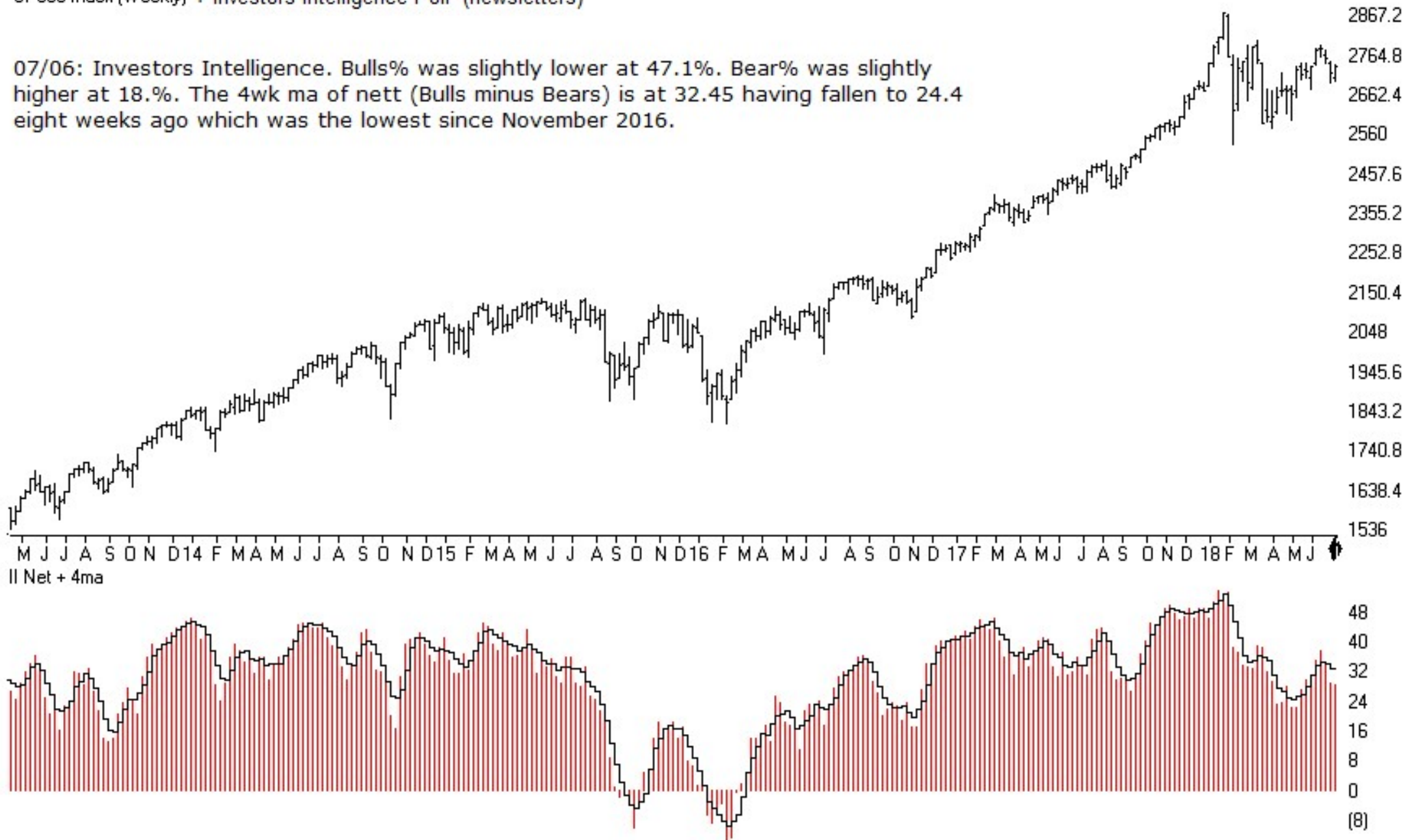


AAII NETT + 4ma



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

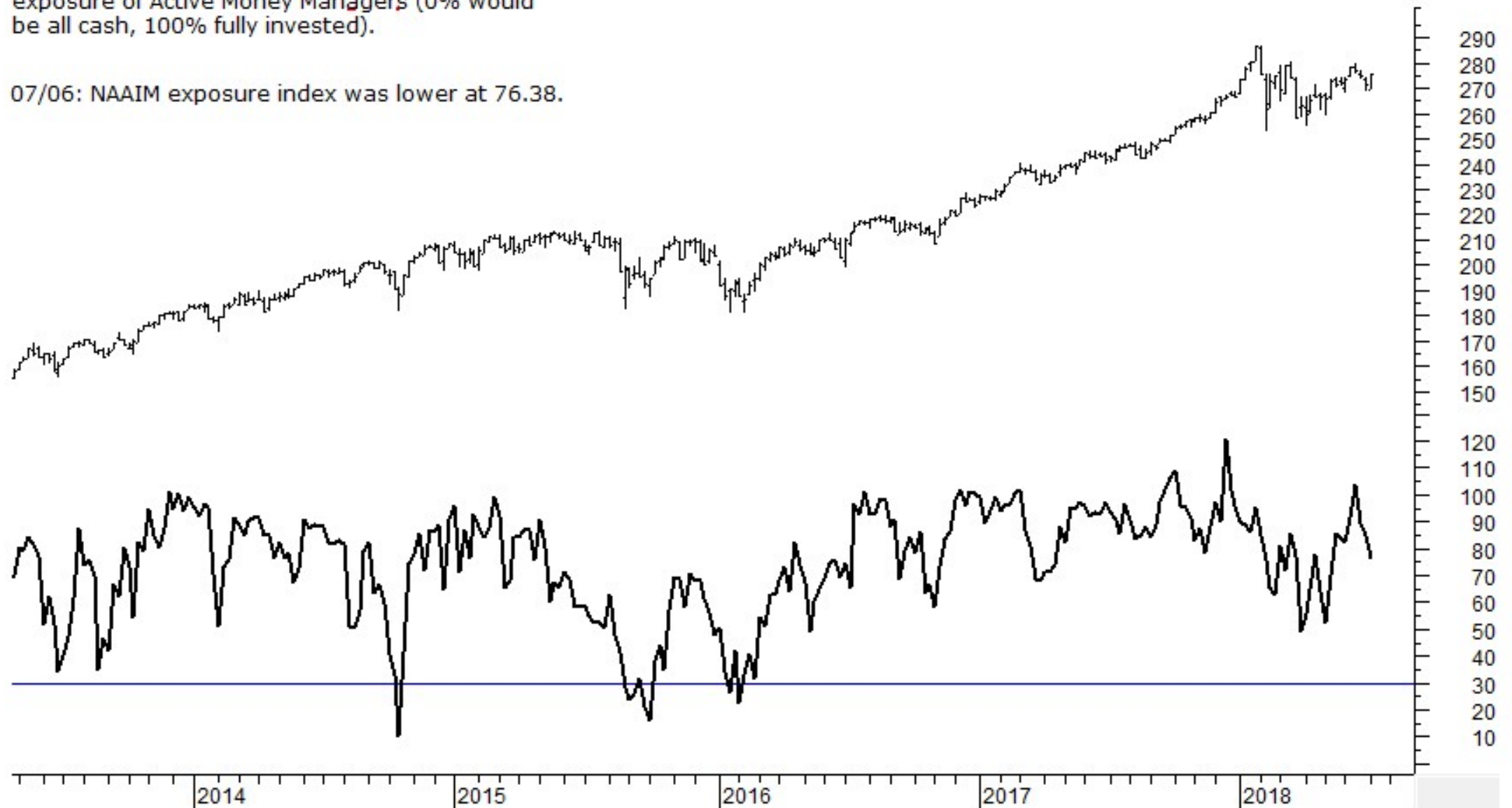
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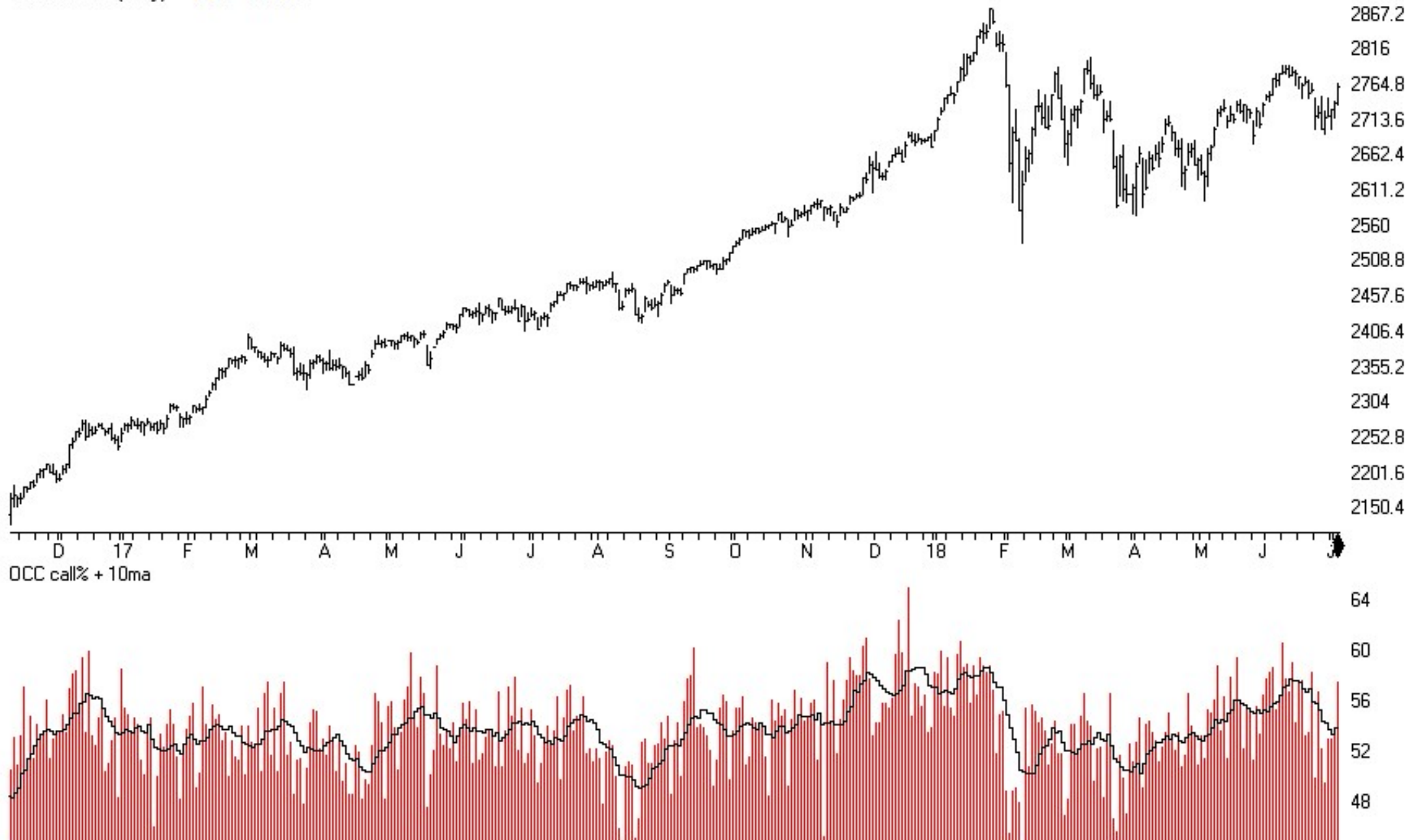
SPY + NAAIM Exposure Index

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

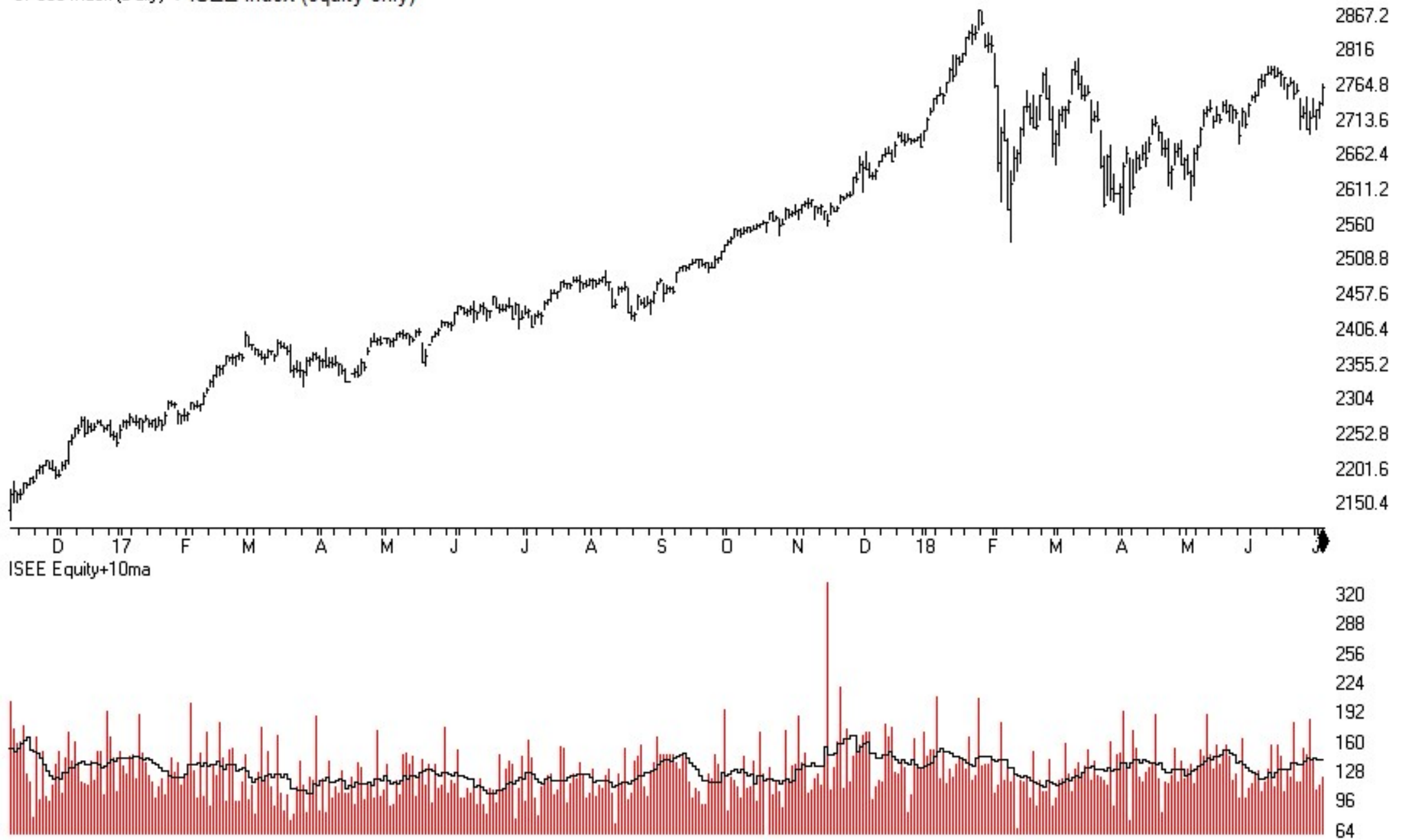
07/06: NAAIM exposure index was lower at 76.38.



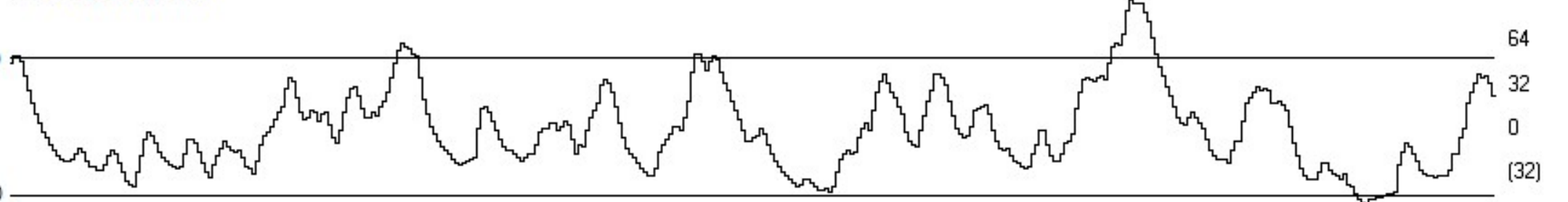
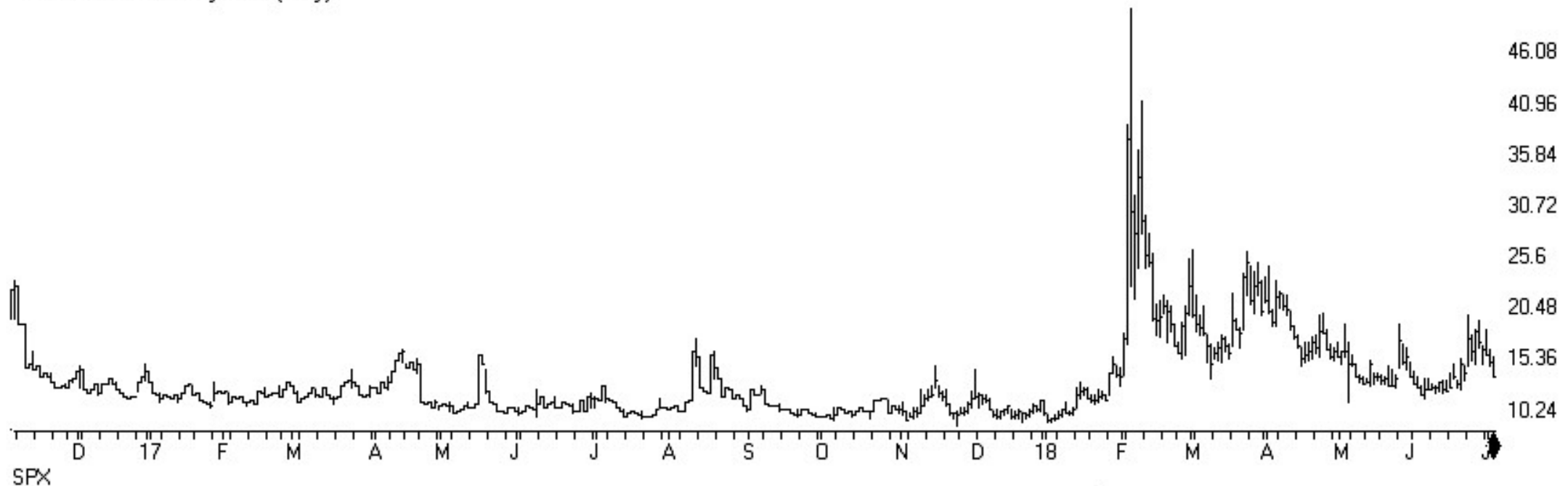
SP500 Index (Daily) + OCC Calls%



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

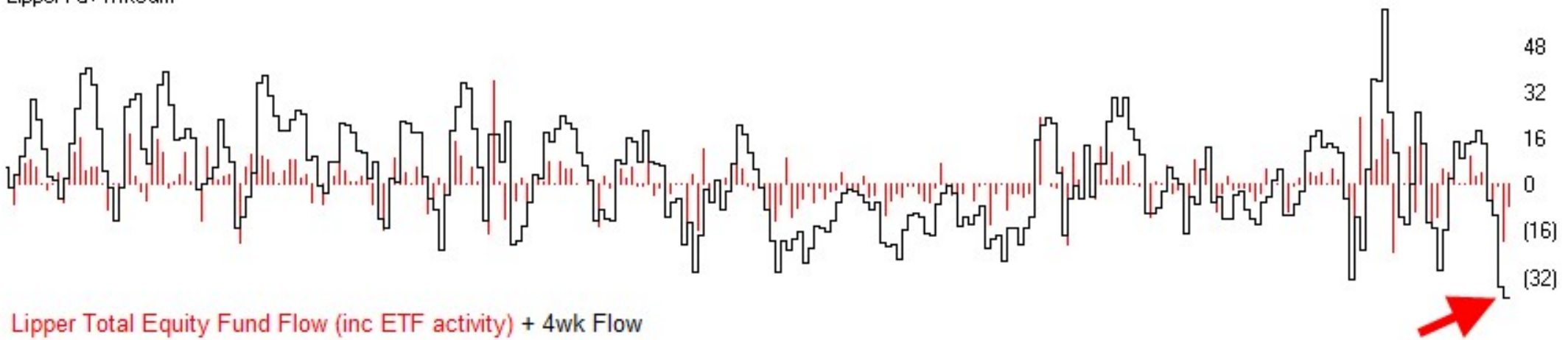
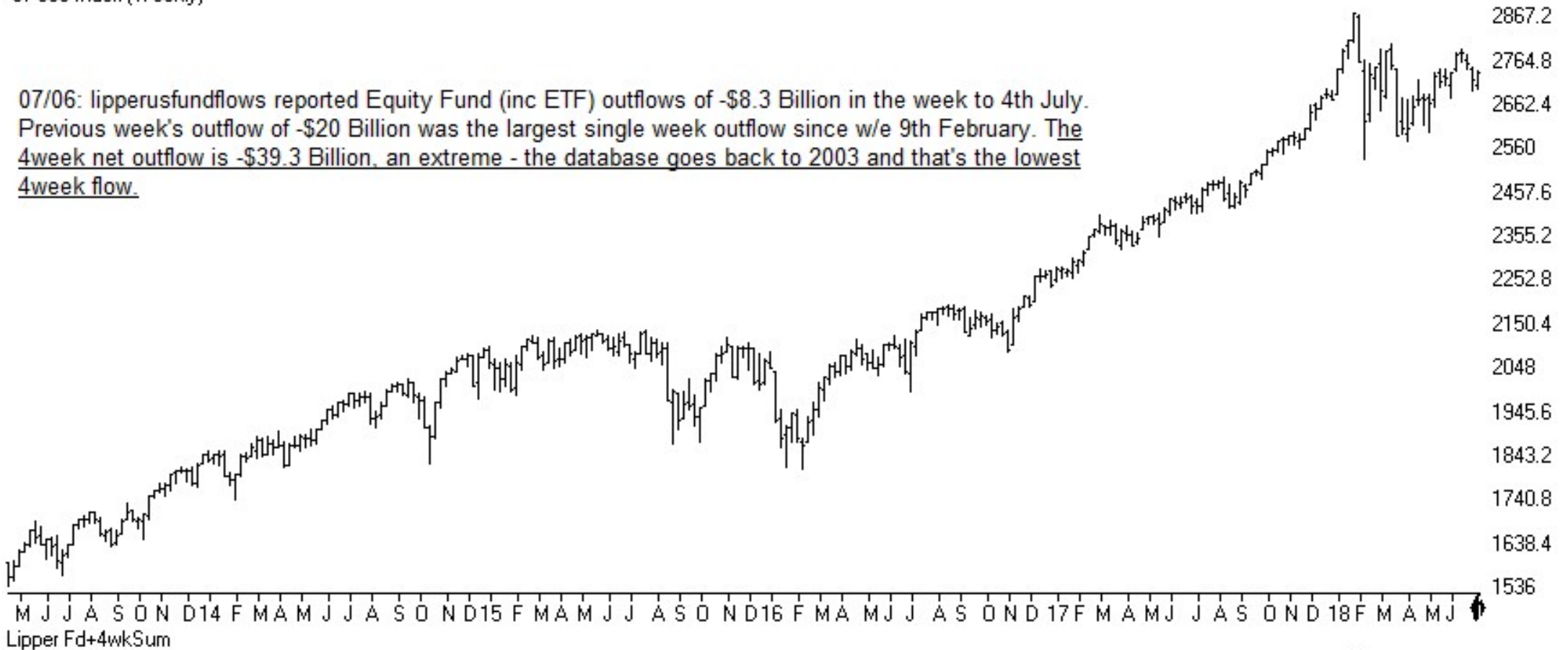


VIX - S&P 500 Volatility Index (Daily)

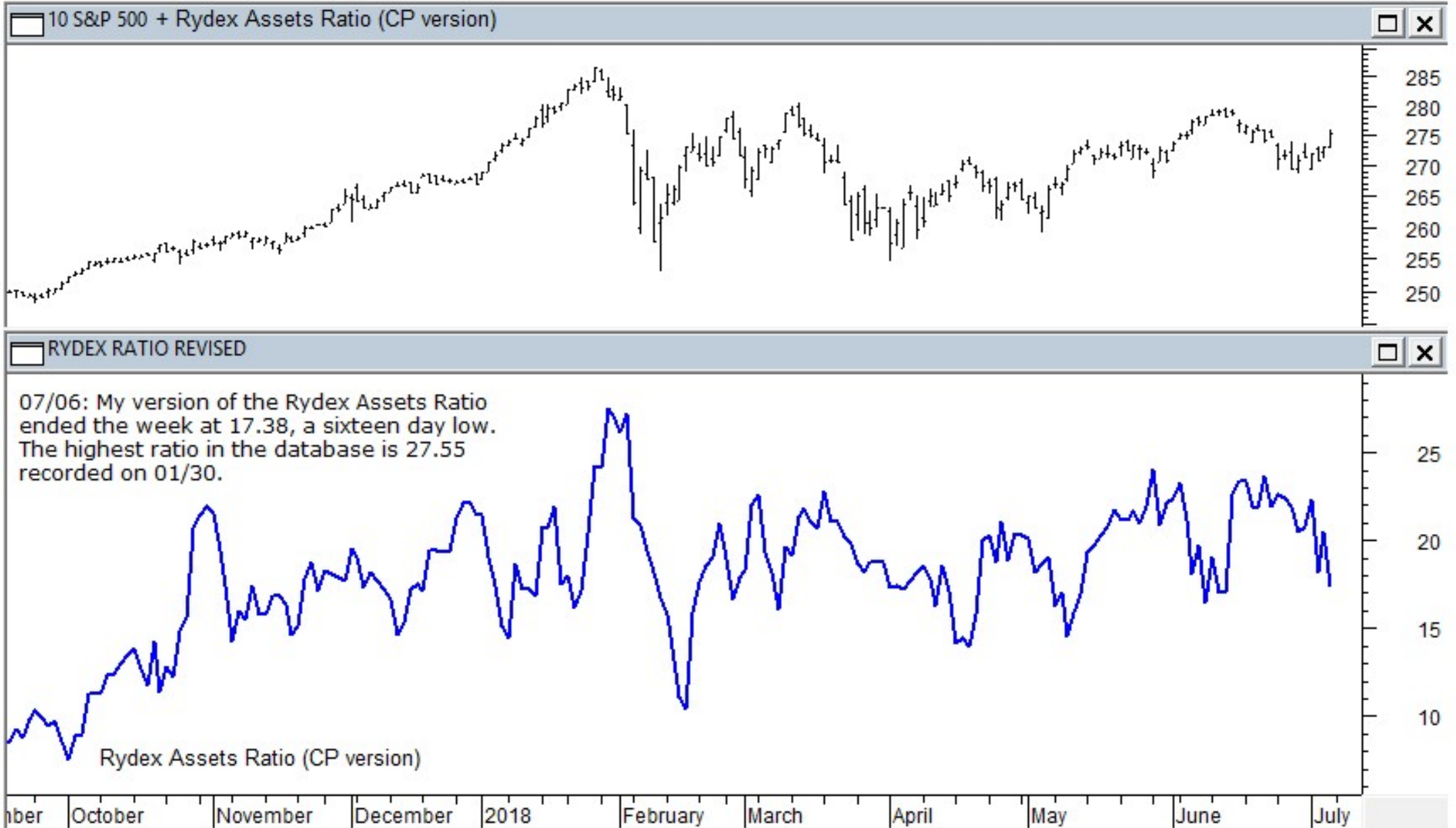


SP500 Index (Weekly)

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Sentiment



ChartProfit

<http://www.chartprofitwebcast.com>