

ChartProfit

Charts to Friday 10th June 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** PRICE PERFORMANCE / LOCATION

ES analysis: There was no Significant Buying or Selling marked last week but the target at 2120 was reached (actually 2119.75) and there followed a sell-off late in the week back towards the major Support at 2087. Significant Selling marked below that level would be a negative and Bulls would hope this Support holds.

First Level Support = 2087.00 (maj poc)
Second Level Support = 2041.00 (poc)

***** BREADTH

ChartProfit Breadth System - wk ending 06/10

	-5	-4	-3	-2	↓
NYSE	52	48	62	66	61
NasDaq	41	45	60	63	58
SP500	50	47	65	66	62
ND100	32	43	69	65	53
R2000	47	48	62	66	65
UK	42	44	49	54	44

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

06/10: AAll (public poll). Two weeks ago Bulls% reached an extreme low of just 17.8%, the lowest level of Bullish sentiment since 2005. Since then the market has rallied with Bulls% jumping to 30.2% last week. This week Bulls came in at 27.8% - same as Bears% which is on a seven week low.

06/10: Investors Intelligence. Bulls% was sharply higher at 47.3% close to 47.4% reached seven weeks ago which was the highest Bulls% since July last year. Not much change in Bear% again this week at 23.8% - up from 20.6% six weeks ago which was the lowest since August last year.

06/03: Market Vane (advisers) poll was higher at 62, the highest number since early December.

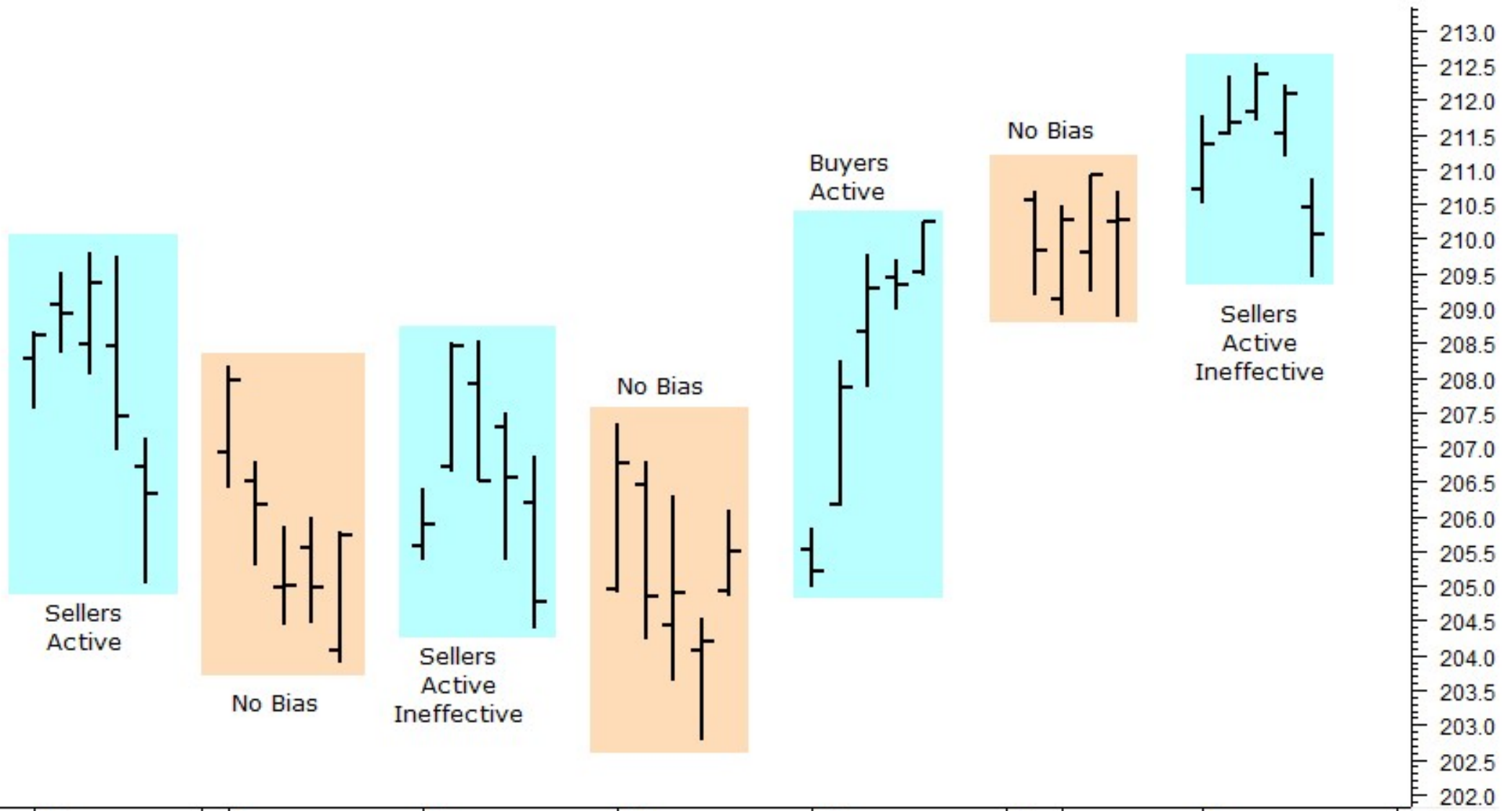
06/10: The NAAIM Exposure Index: Was higher at 74.8. Seven weeks ago weeks ago the index reached 82.50 which was the highest since May last year.

Mutual Fund Flow:

06/10: My version of the Rydex Assets Ratio ended the week at 4.56. On 04/26 the ratio reached 5.27 which was the highest level since early January. On 02/19 the ratio fell to 2.64 which was the lowest since November 2012.

06/10: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$852 Million in the week to 8th of June. The 4wk flow number is at -\$10.33 Billion having reached -\$26 Billion two weeks ago which was the lowest since late January.

SPY Weekly Structure



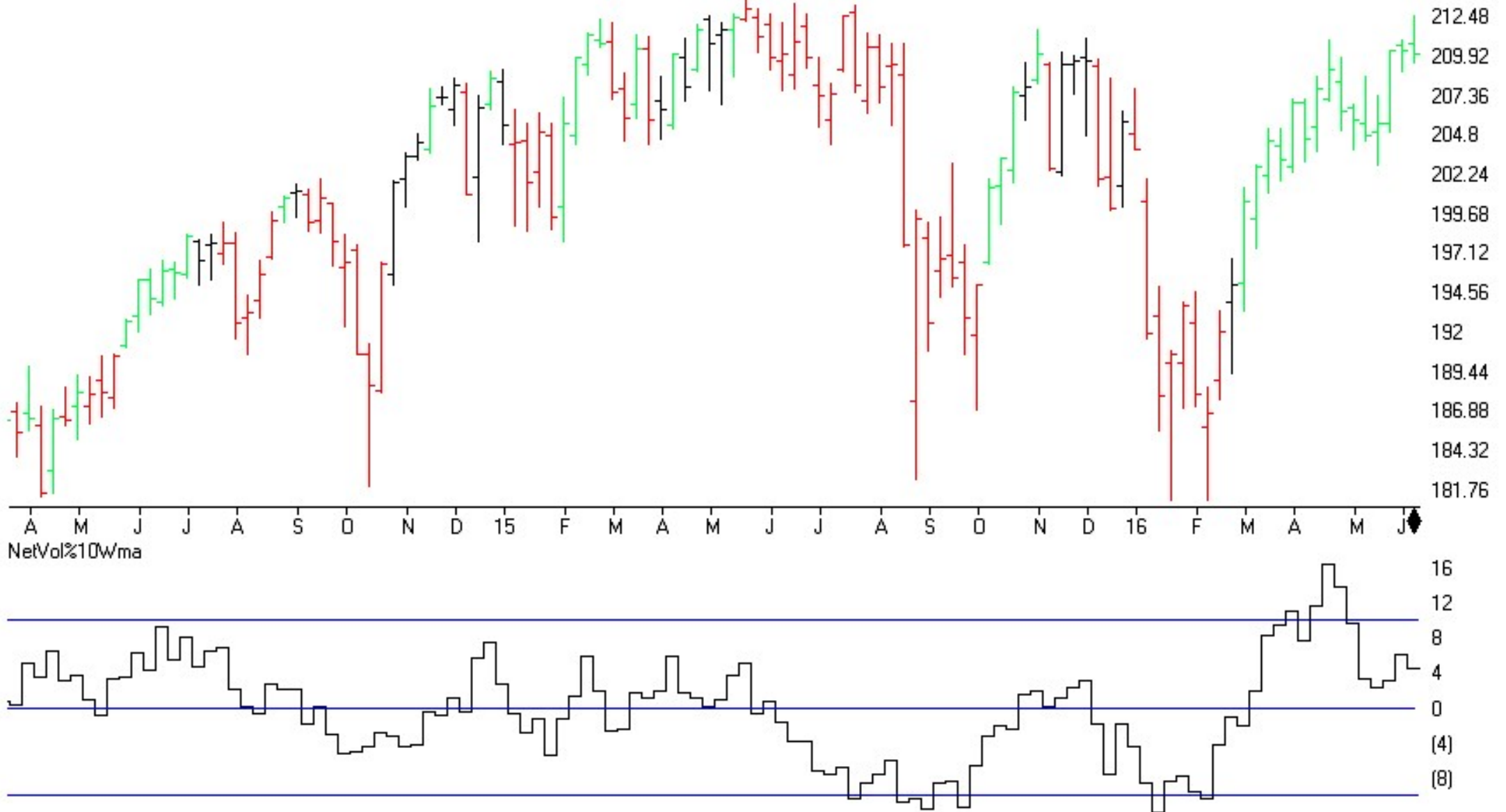
25	2	9	16	23	30	6	1
May					June		

Commitments of Traders

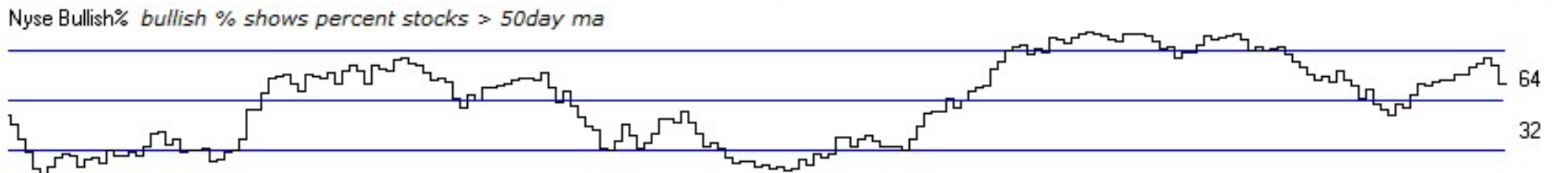
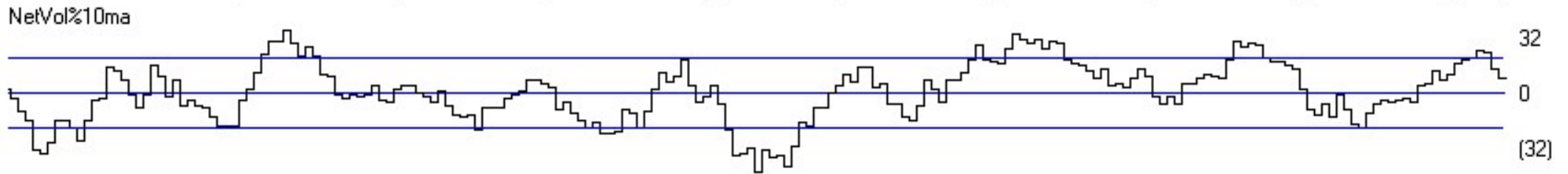
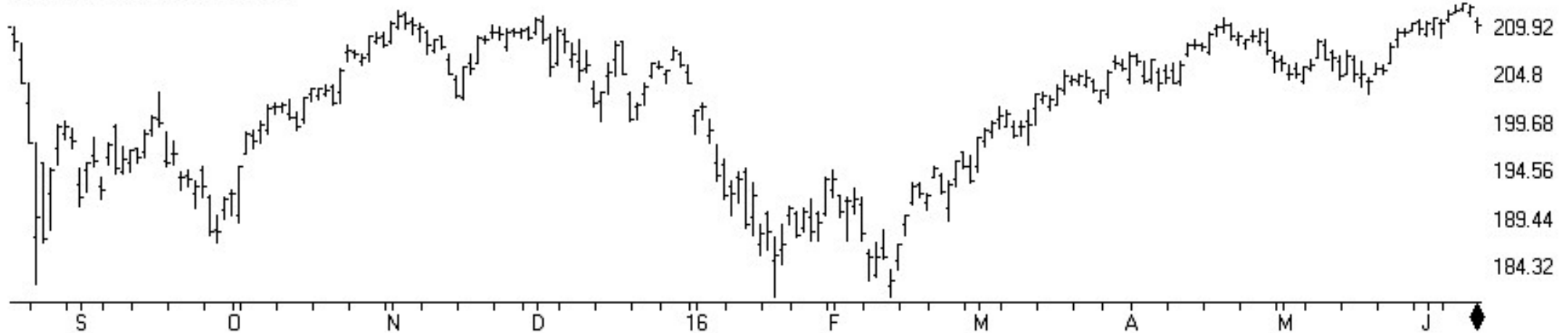
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/07/16	33.8	57.3	61.3	70.9	47.7	27.3	67.4	41.5	40.6
05/31/16	29.8	52.1	67.2	48.3	56.8	66.7	75.5	45.0	28.0
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/07/16	17.9	12	97.3	83.3	98.9	6.9	71.6	37.5	27.2
05/31/16	28.2	35.7	92.6	71.1	81.2	15.7	77.4	43.7	23.8
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/07/16	17.1	27.2	68.9	79.2	53.9	12.8	38.4	99.6	70.4
05/31/16	6.6	27.4	82.5	89.6	63.1	0.0	30.2	92.3	74.8
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/07/16	0.0	0.0	100.0	100.0	100.0	9.4	100.0	65.2	15.9
05/31/16	0.0	4.6	69.8	91.4	100.0	35.7	100.0	58.7	22.6
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/07/16	100.0	40.7	0.0	0.0	28.0	100.0	81.7	26.1	0.0
05/31/16	44.7	56.8	61.3	53.7	34.5	21.2	73.7	44.1	22.8
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/07/16	25.8	39.5	62.4	71.6	46.9	15.8	73.0	71.3	76.6
05/31/16	36.1	53.5	57.1	59.2	40.1	36.7	73.9	77.9	92.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/07/16	33.0	14.9	41.5	67.5	54.0	28.0	59.3	74.9	79.6
05/31/16	13.7	26.8	73.3	89.5	75.6	12.0	56.4	54.3	67.1
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/07/16	99.8	94.3	7.1	1.8	0.0	75.1	31.5	39.0	51.5
05/31/16	97.0	100.0	21.4	1.7	0.0	71.5	39.7	84.5	53.3

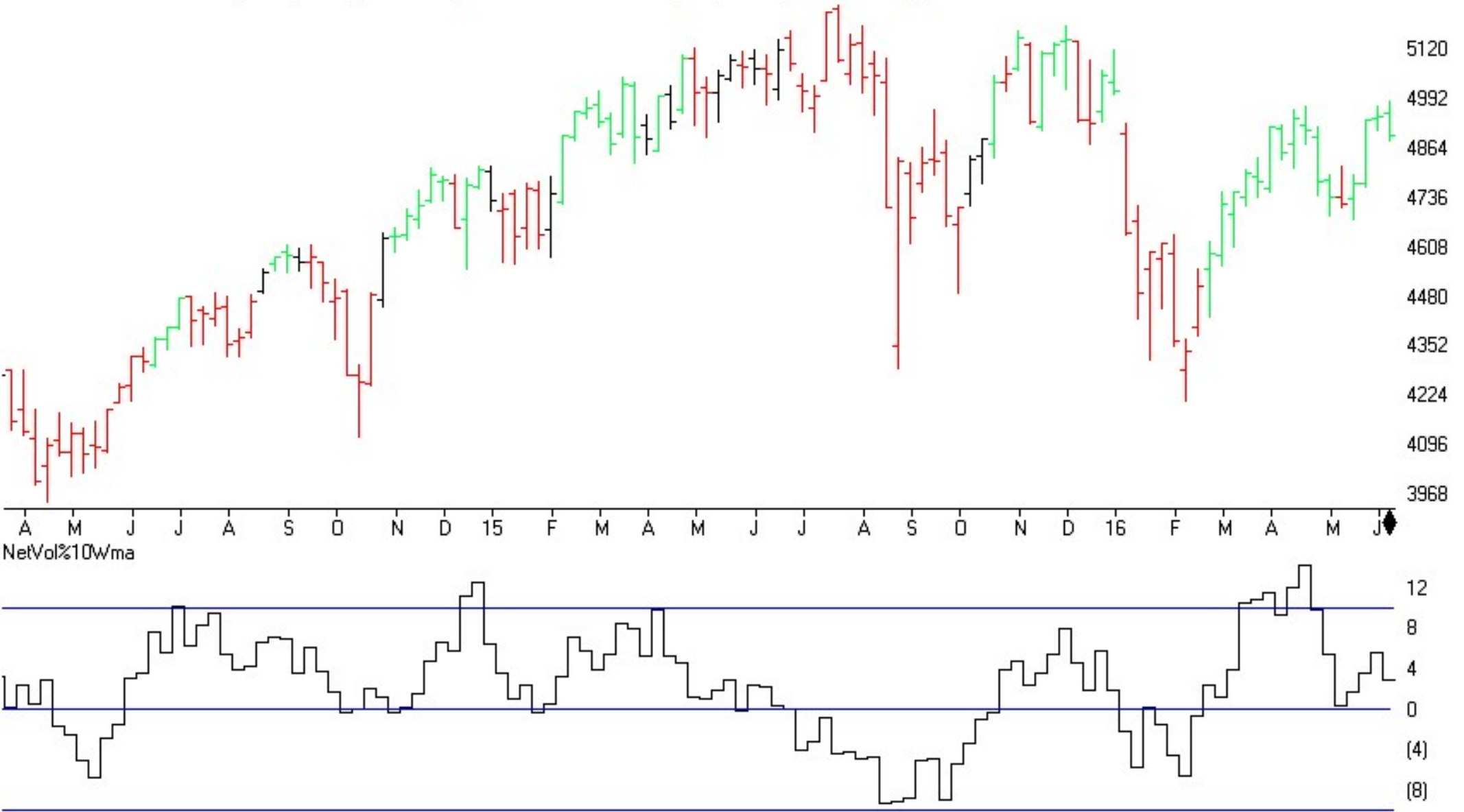
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



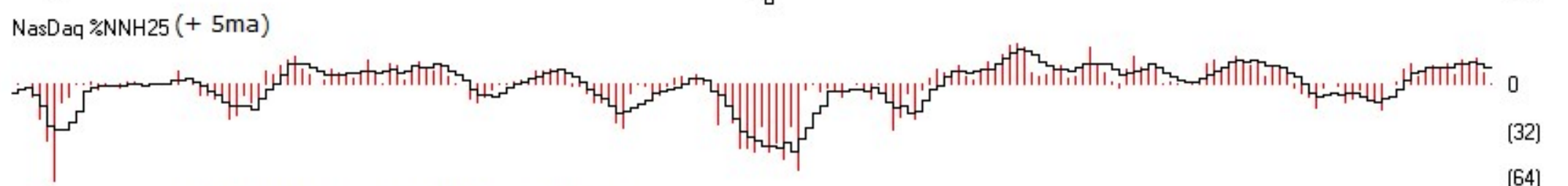
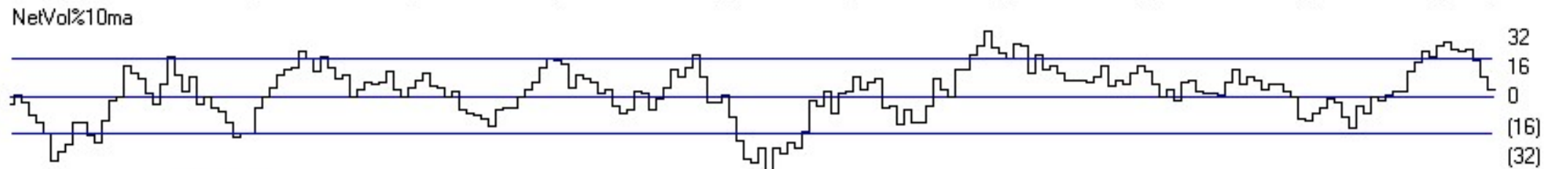
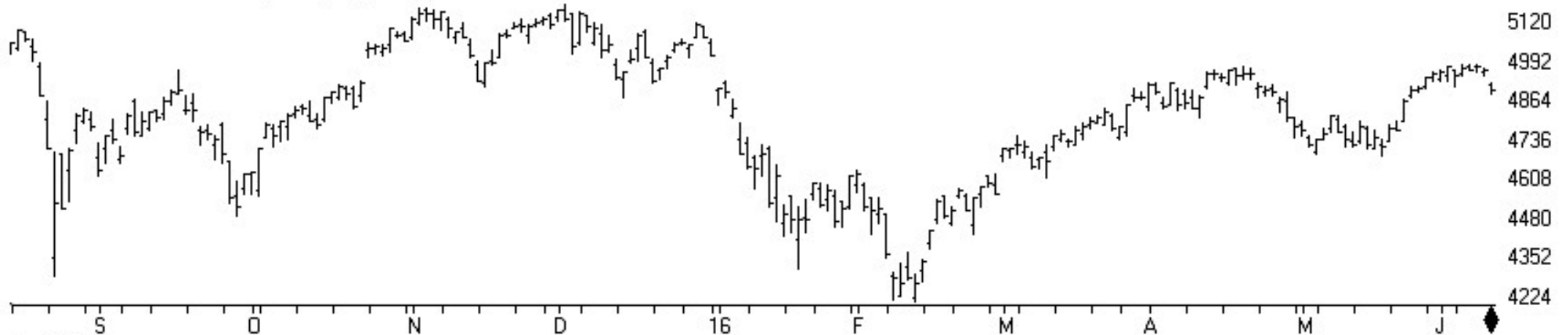
MARKET CHART NYSE (Daily)



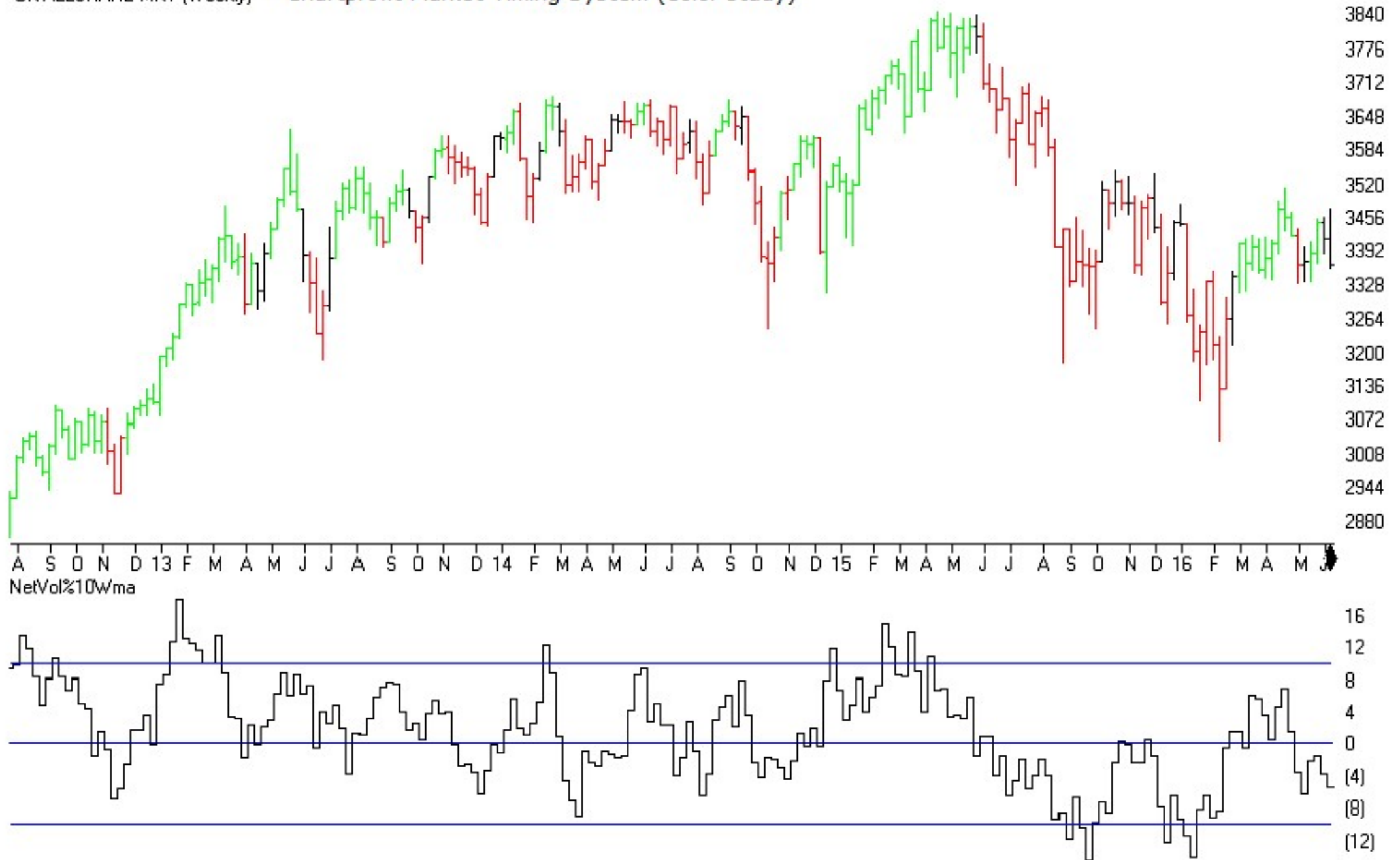
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



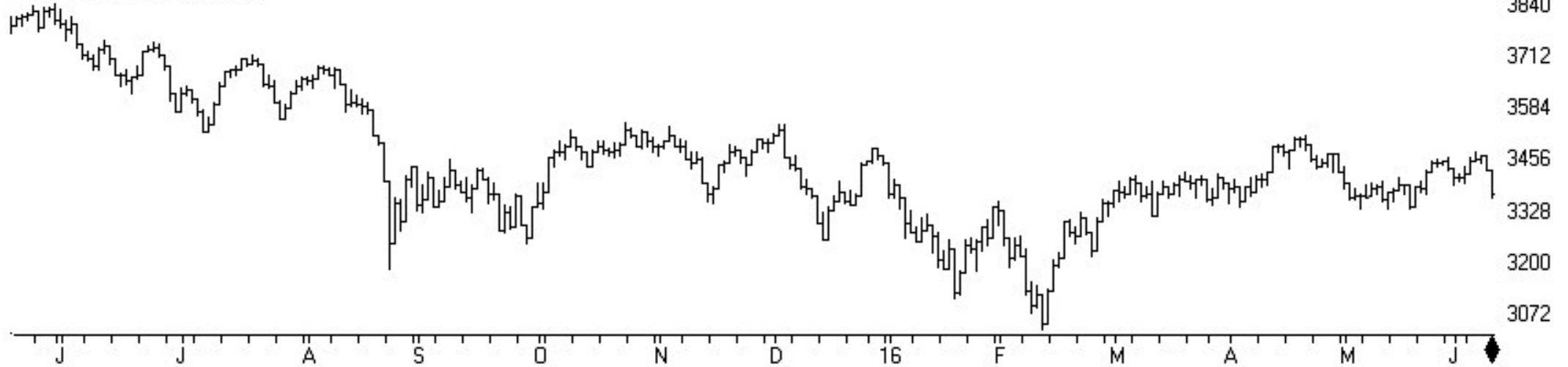
MARKET CHART NASDAQ 1800 (Daily)



UK ALLSHARE MKT (Weekly) + Chartprofit Market Timing System (color study)



UK ALLSHARE MKT (Daily)



NetVol%10ma



UKA %NNH25 (+ 5ma)

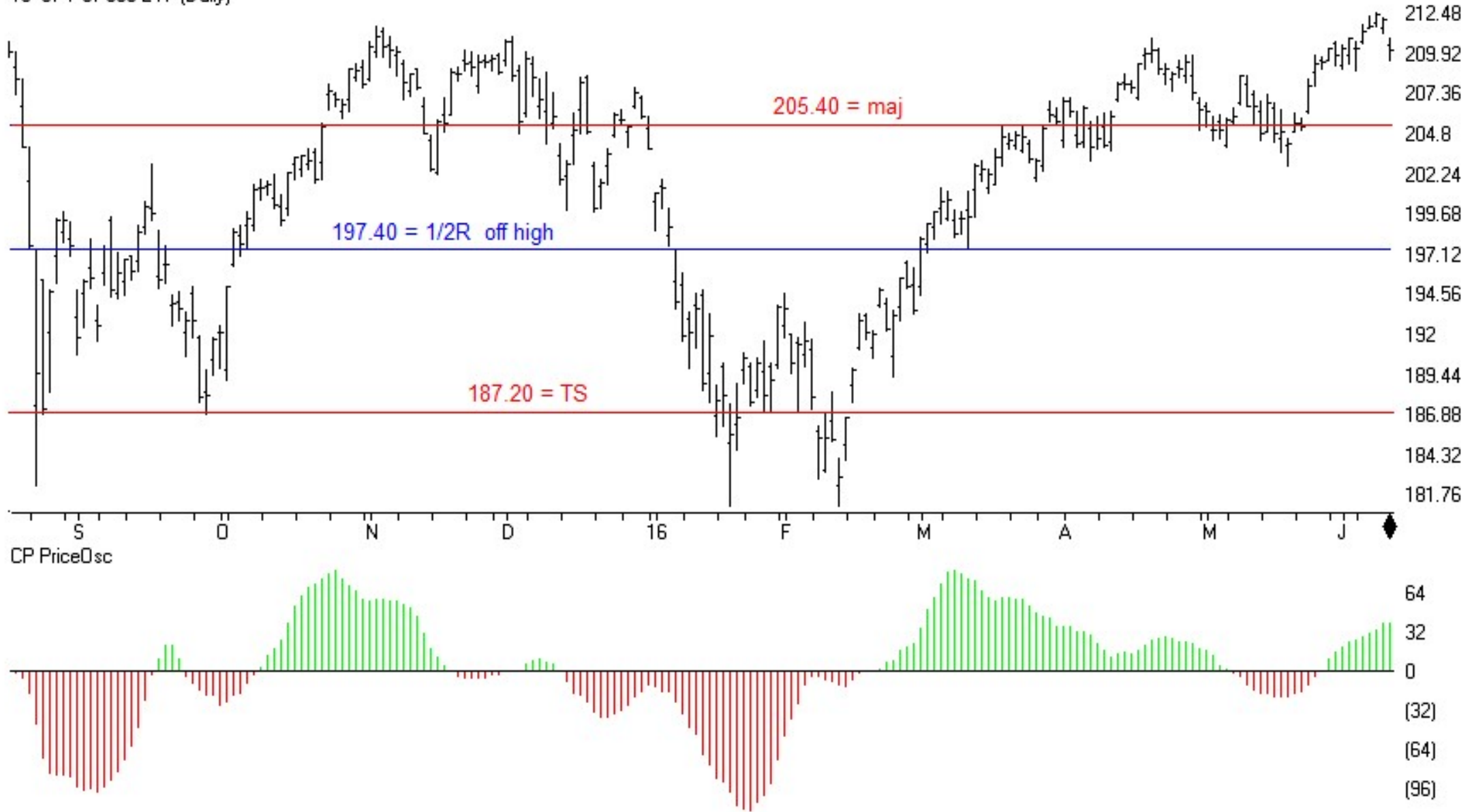


Allshare%St_50 *bullish % shows percent stocks > 50day ma*



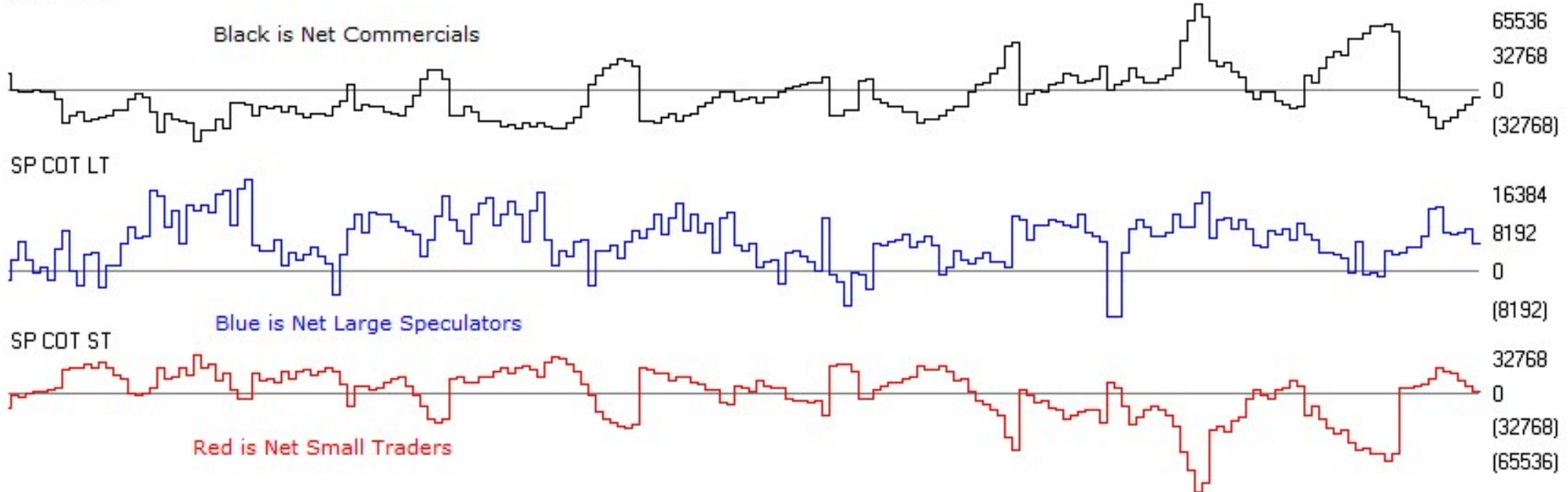
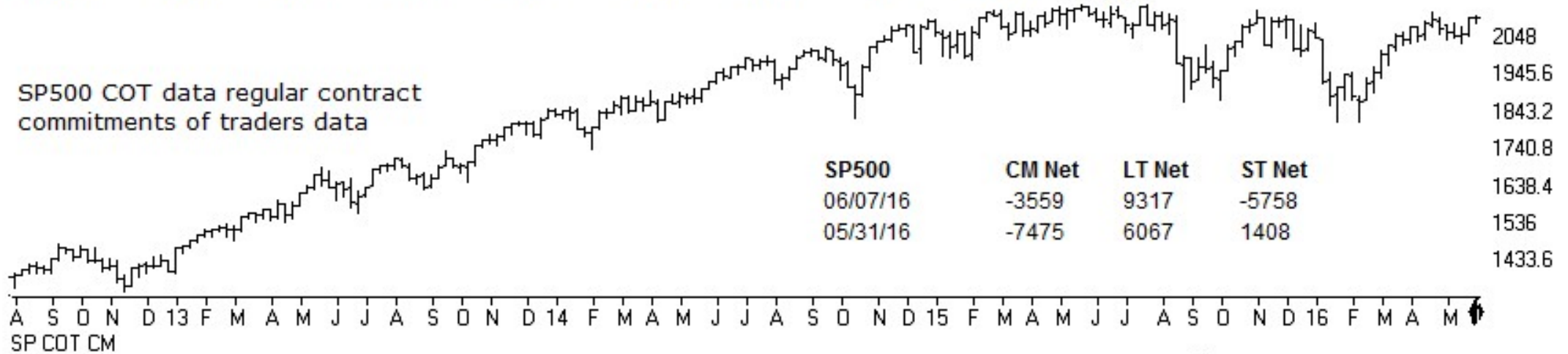
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



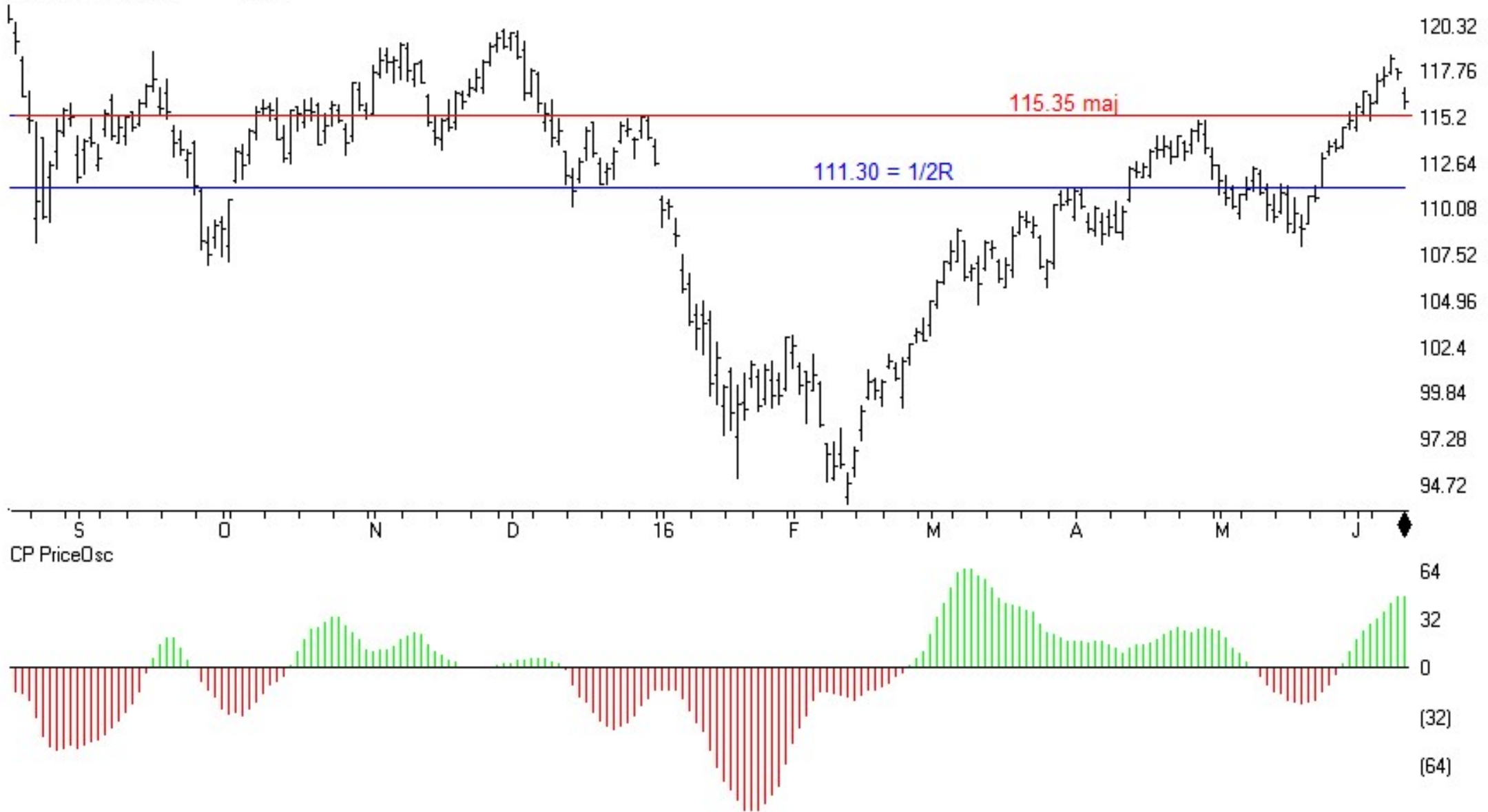
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/07/16	33.8	57.3	61.3	70.9	47.7	27.3	67.4	41.5	40.6
05/31/16	29.8	52.1	67.2	48.3	56.8	66.7	75.5	45.0	28.0

SP500 COT data regular contract commitments of traders data



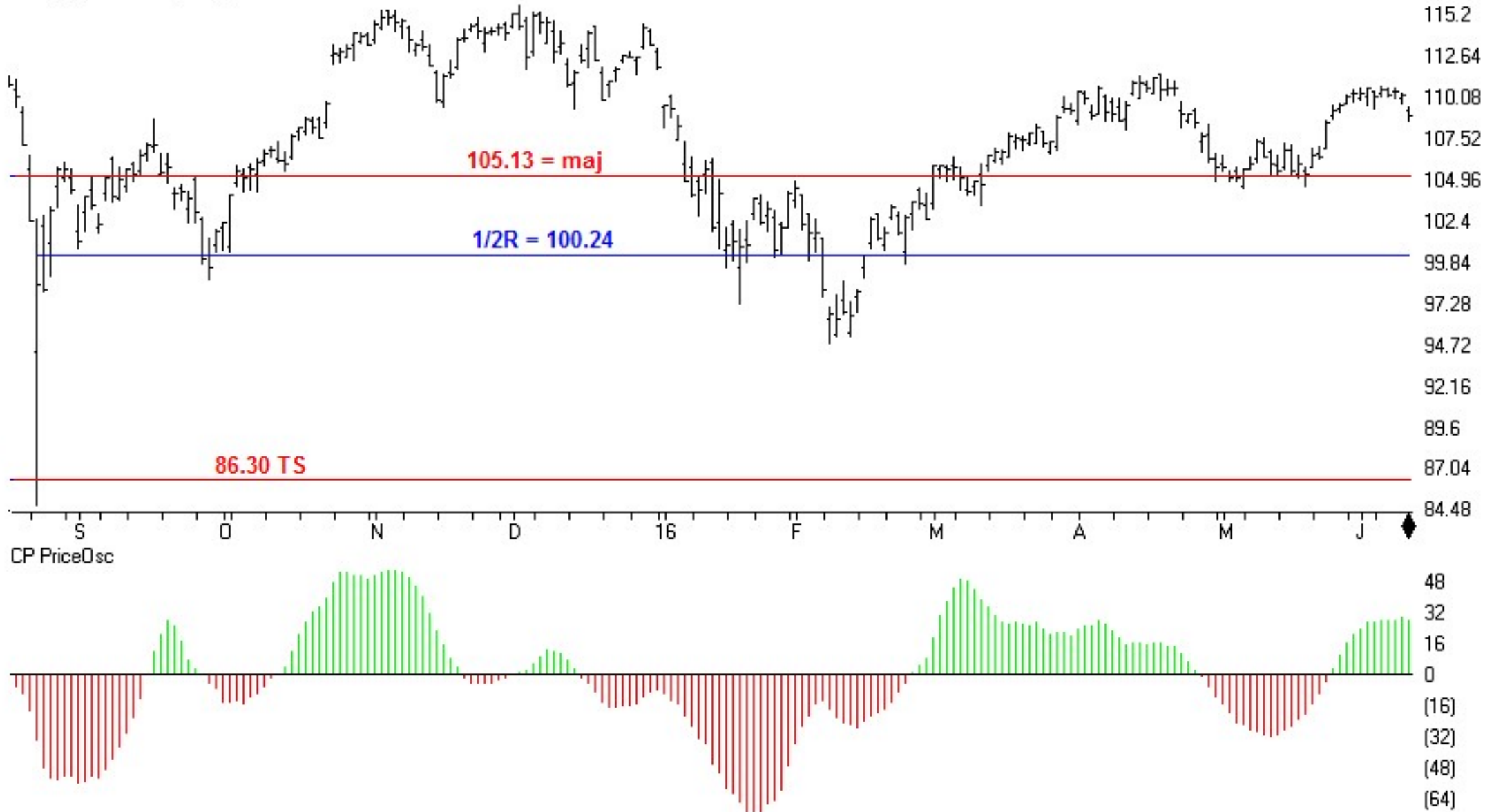
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



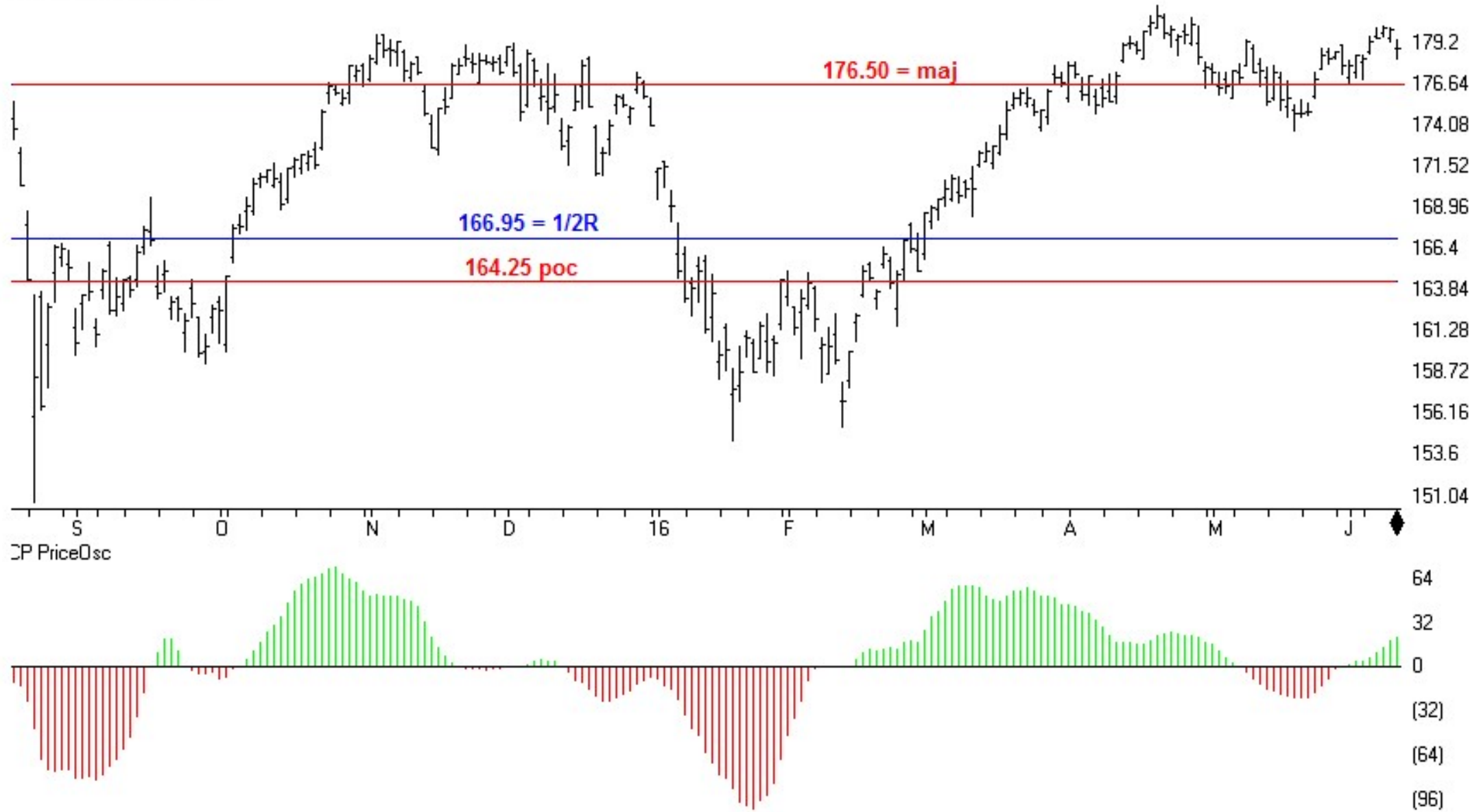
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

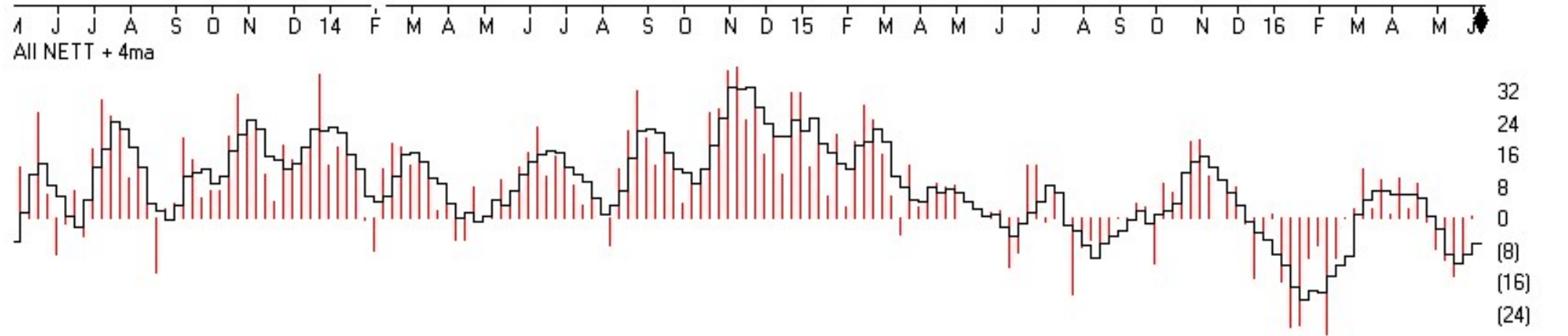
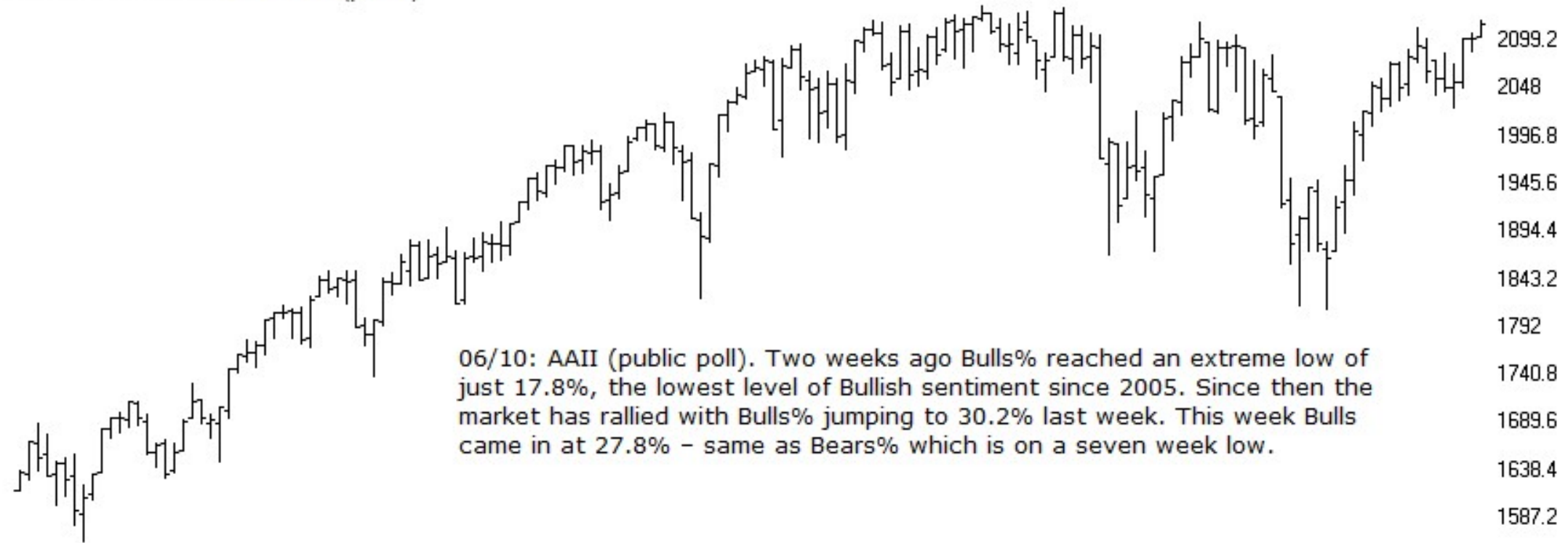


TSR Time Support/Resistance

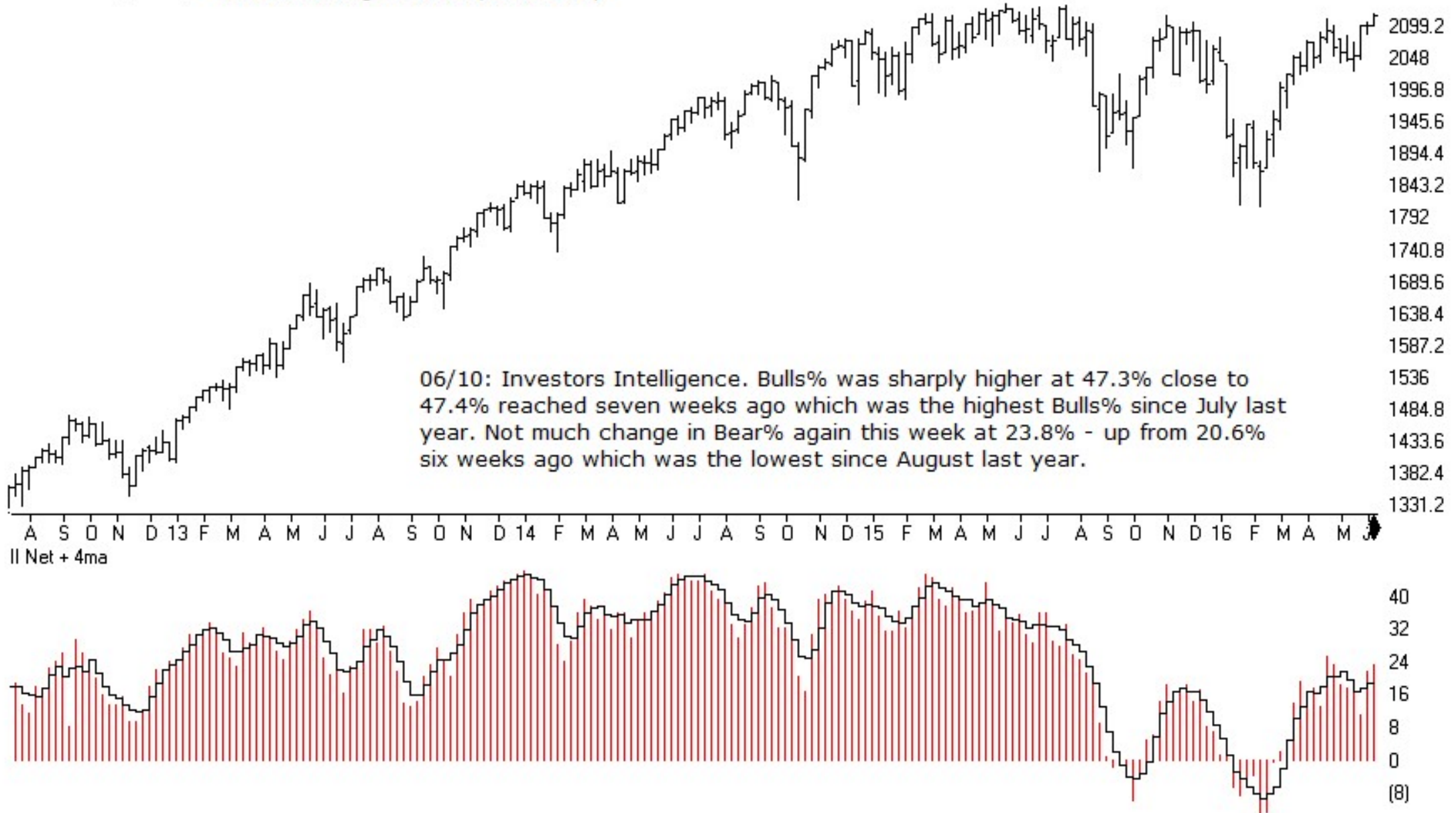
10 DIA DOW ETF (Daily)



S&P500 Index (Weekly) + AAll Poll (public)

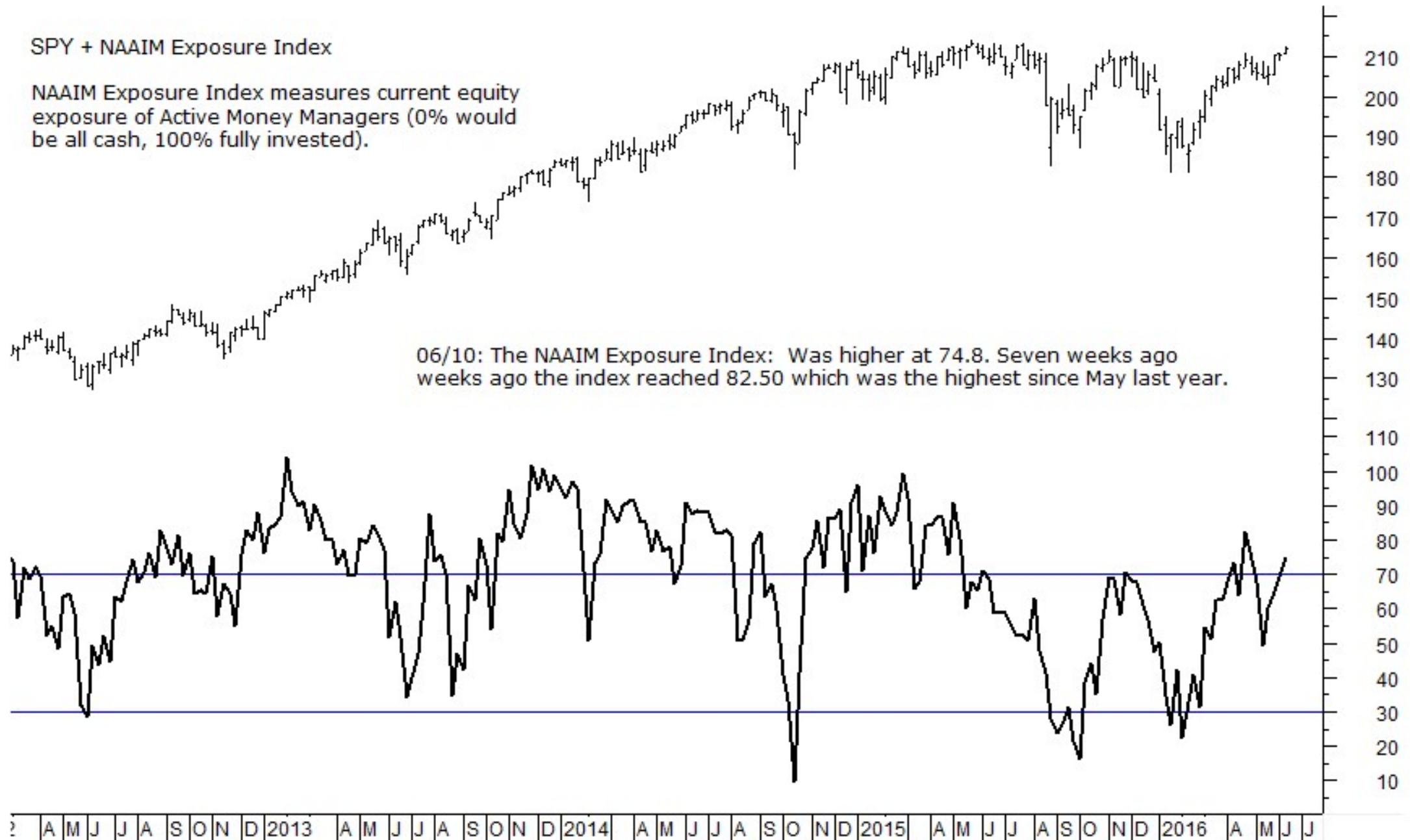


SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

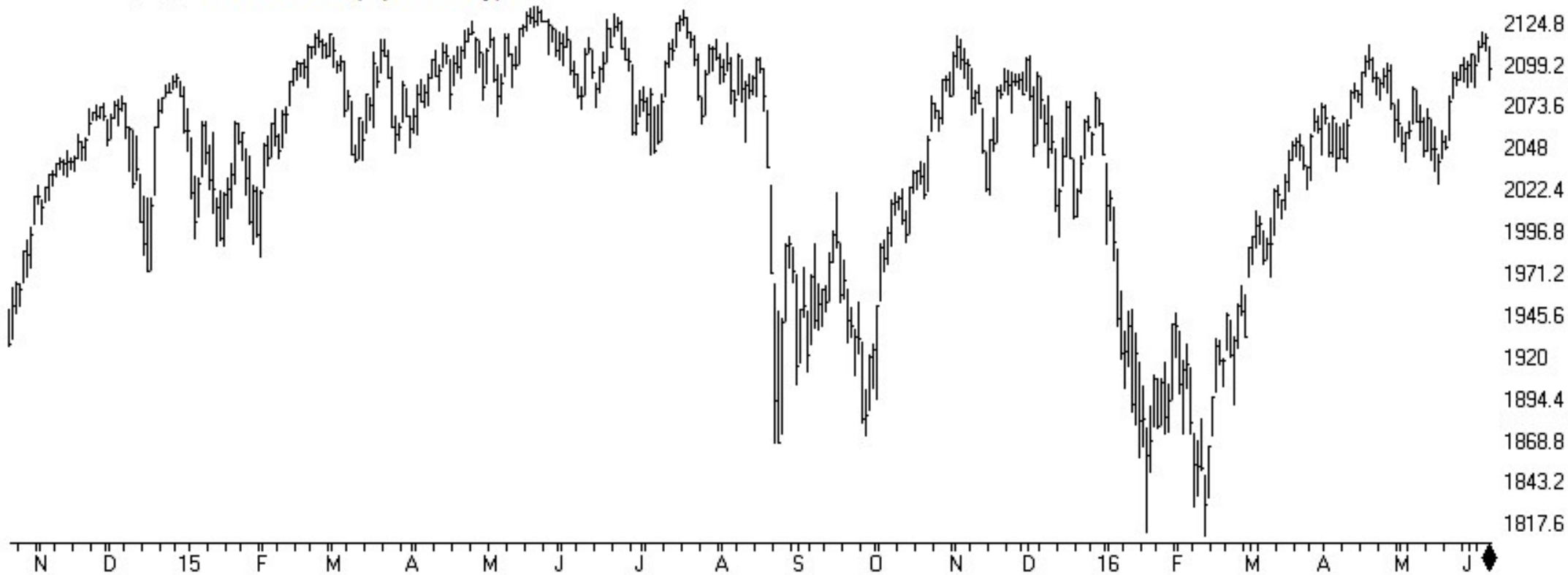


SPY + NAAIM Exposure Index

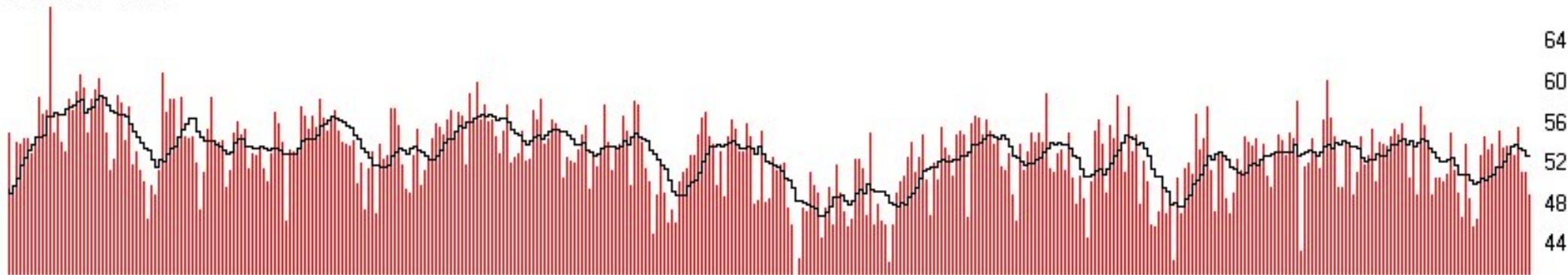
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



SP500 Index (Daily) + OCC Calls% (equities only)

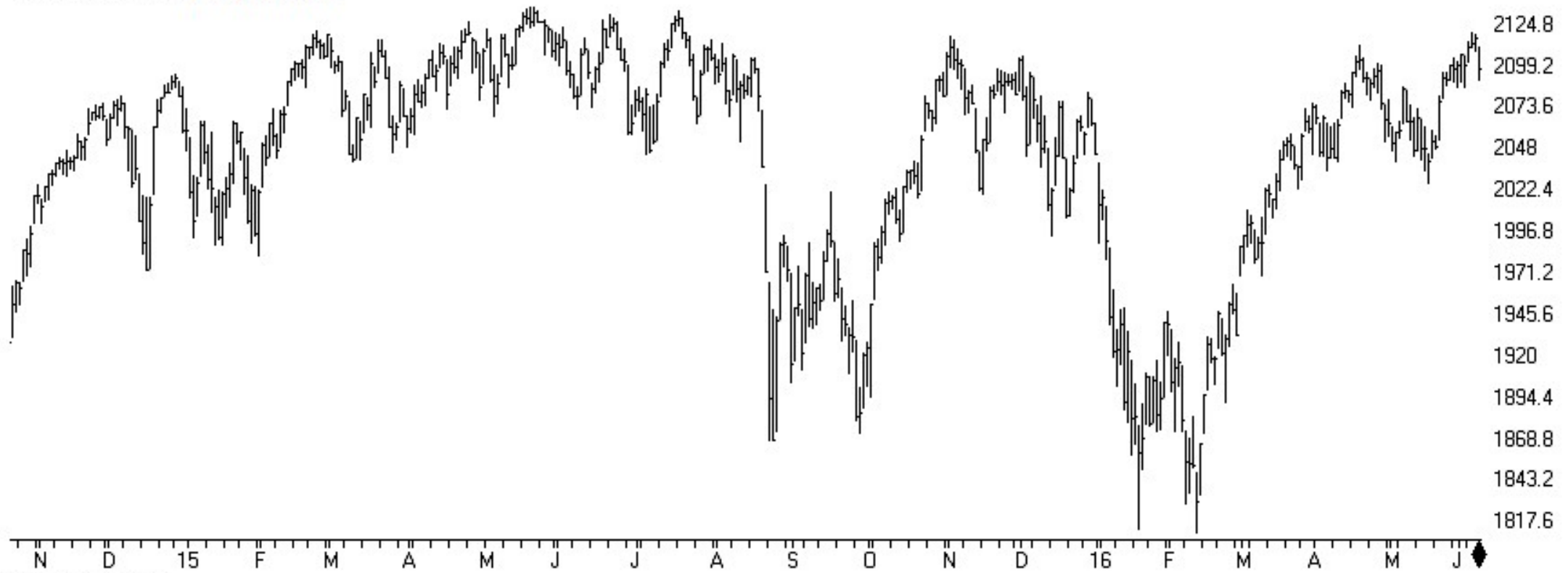


OCC call% + 10ma

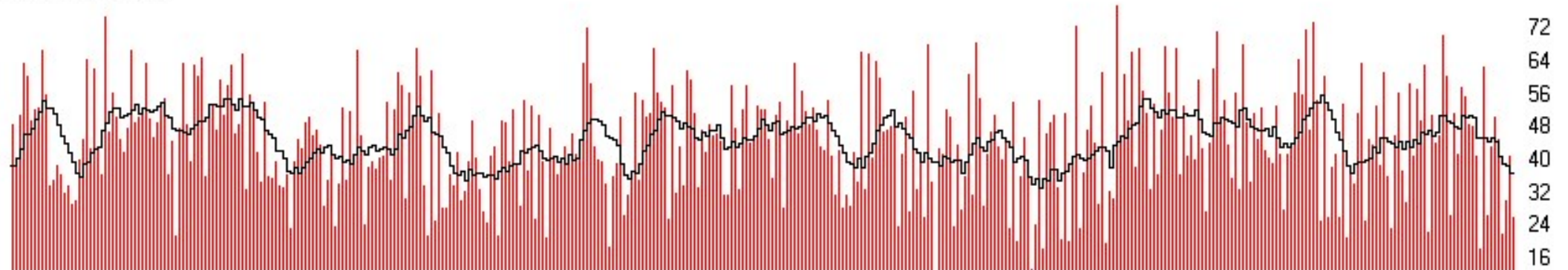


unlike other option ratios, OEX is usually considered a smart-money indicator.

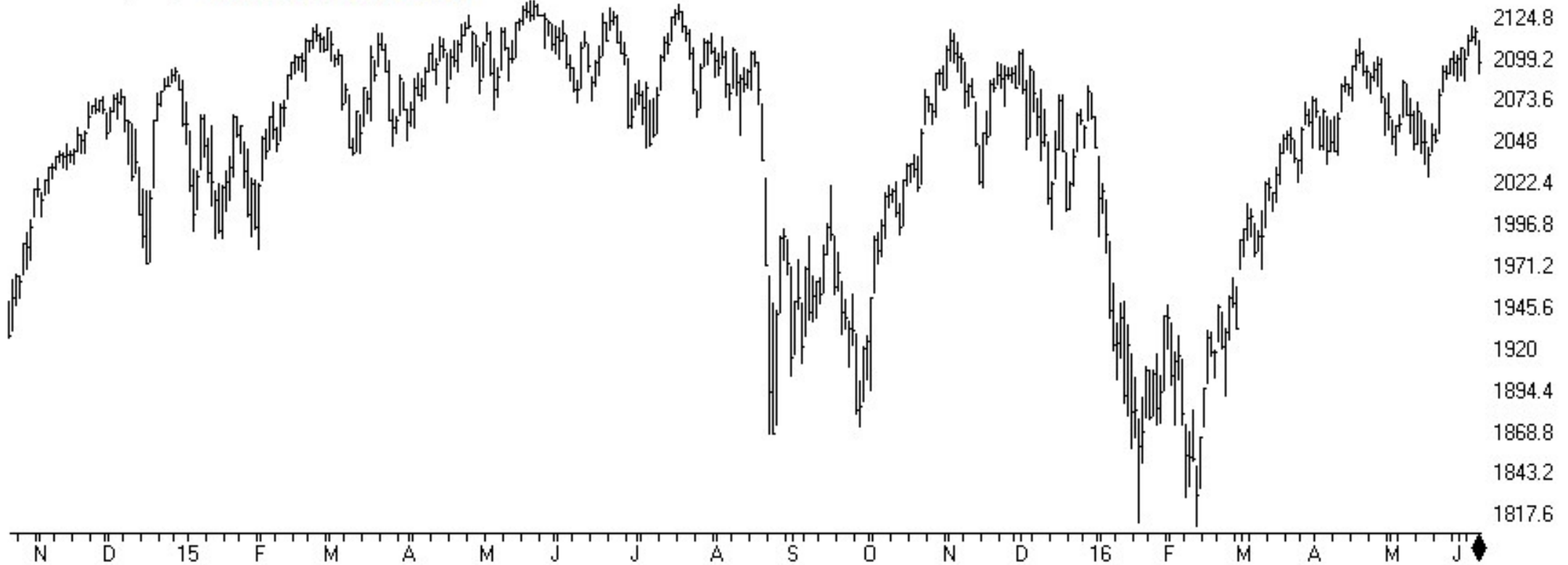
SP500 Index (Daily) + OEX Calls%



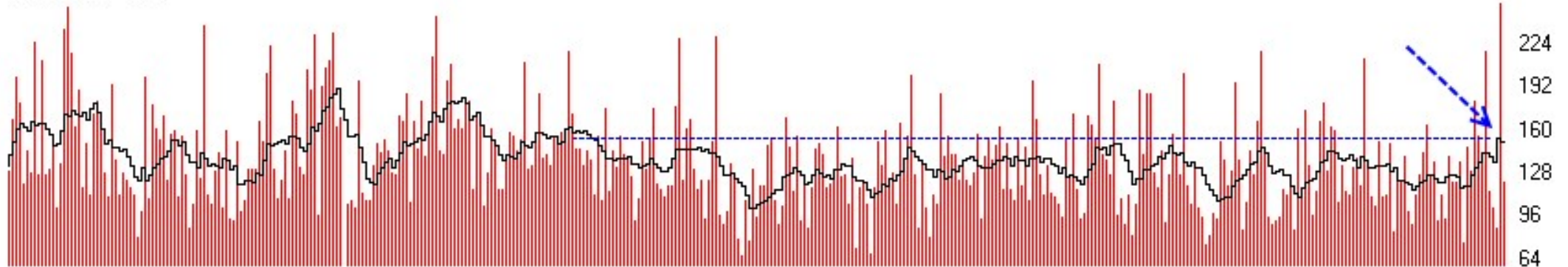
OEX Call% + 10ma



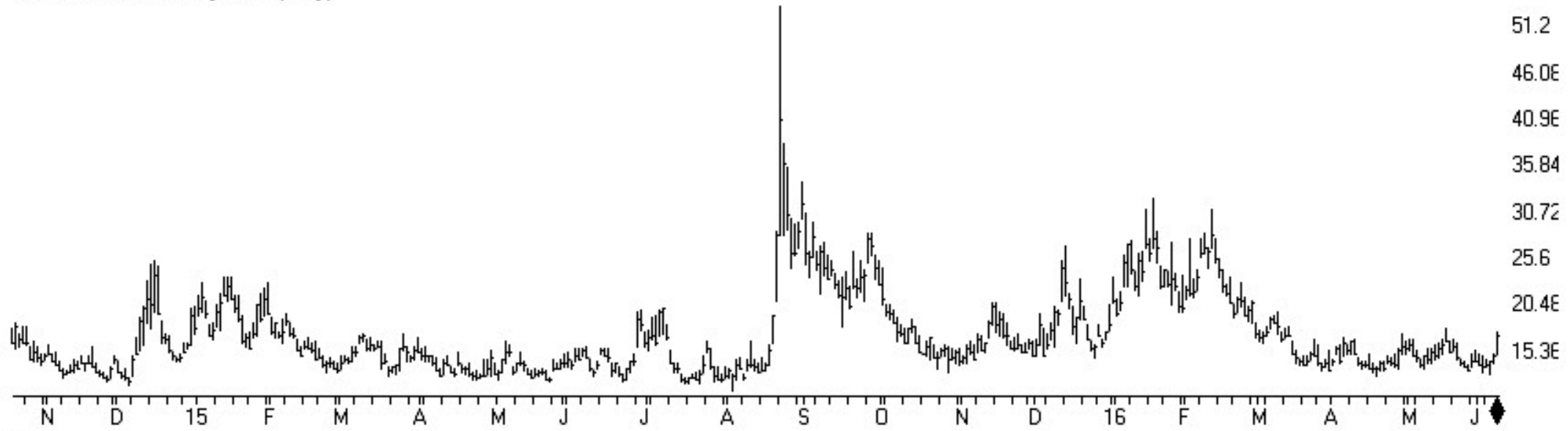
SP500 Index (Daily) + ISEE Index (equity only)



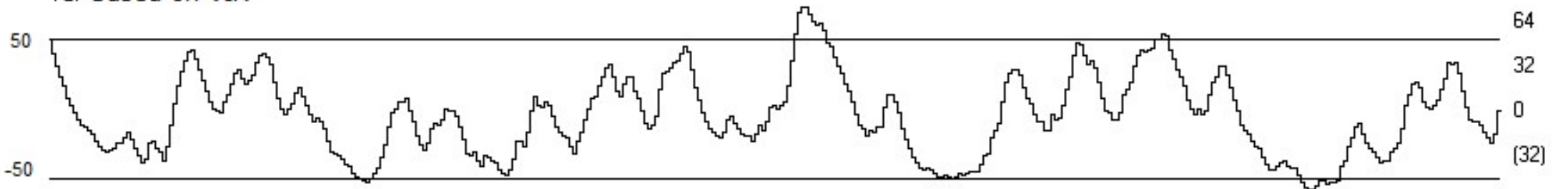
ISEE Equity+10ma



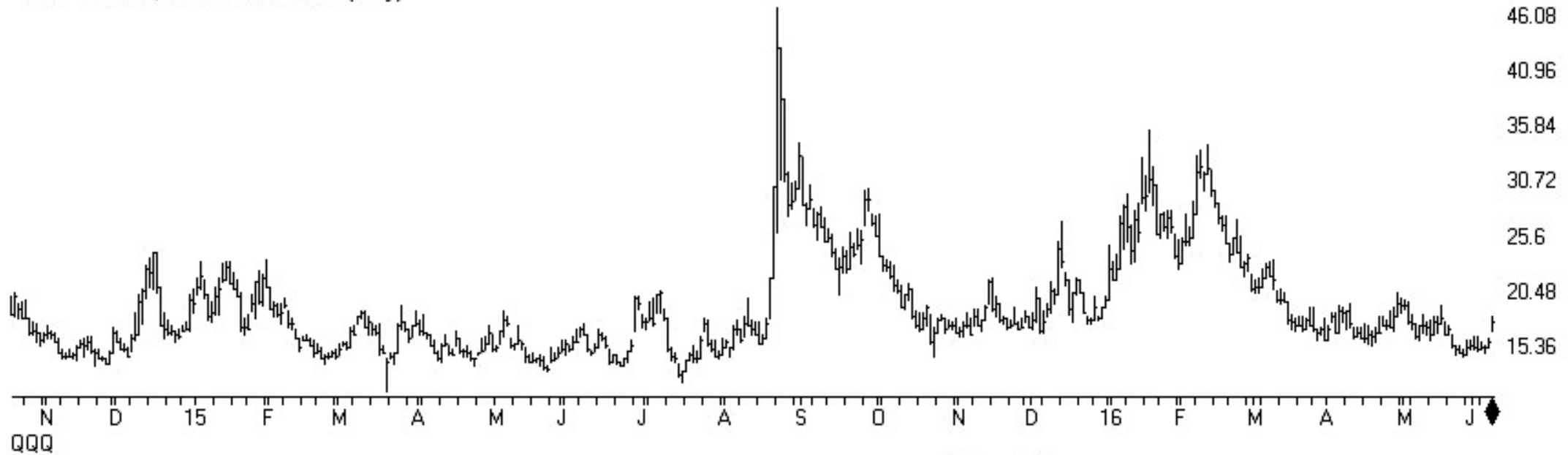
VIX - S&P 500 Volatility Index (Daily)



TCI based on VIX



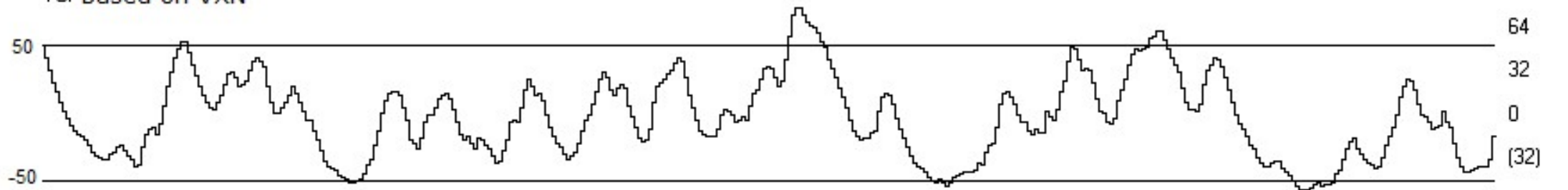
VXN - NASDAQ VOLATILITY INDEX (Daily)



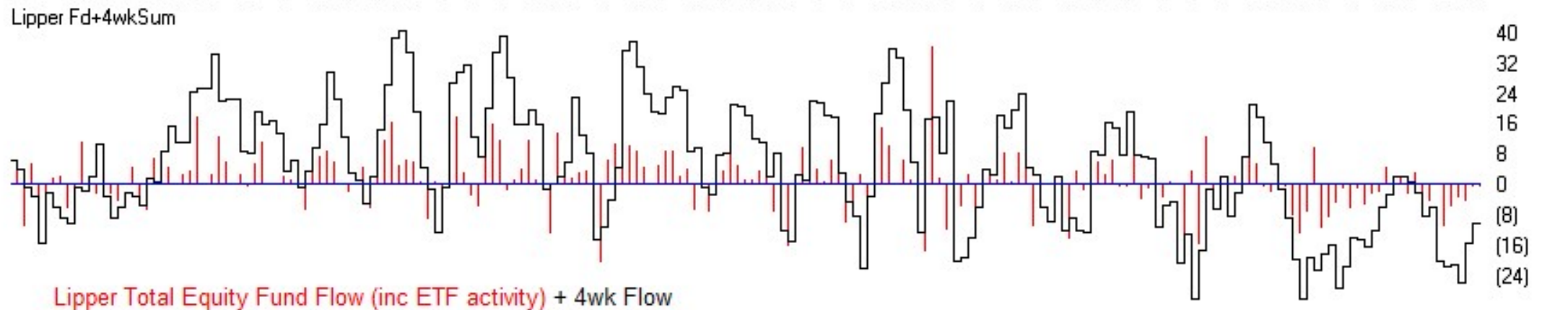
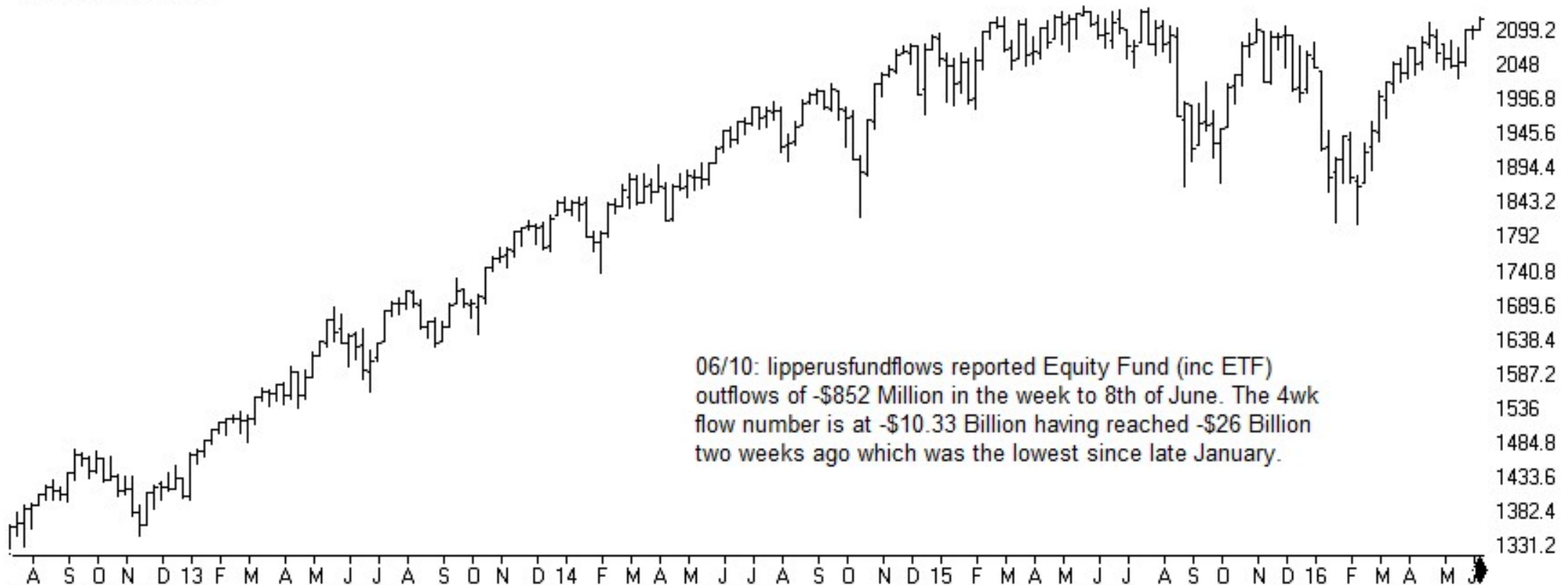
QQQ



TCI based on VXN

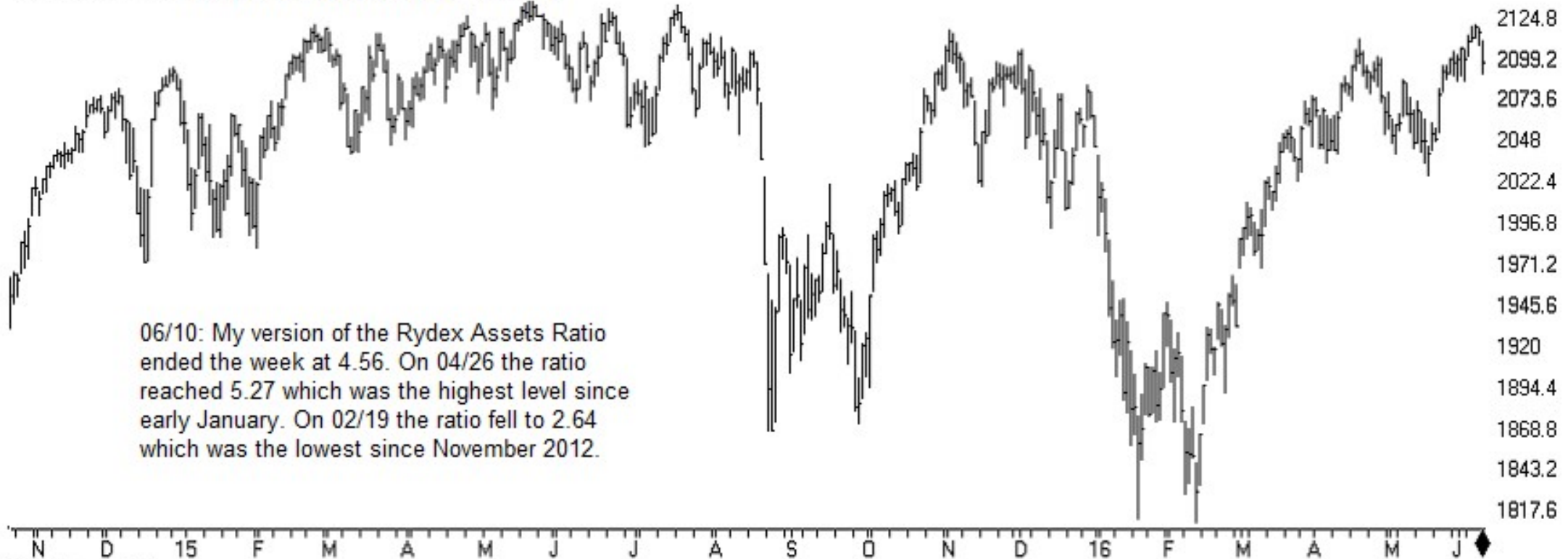


SP500 Index (Weekly)

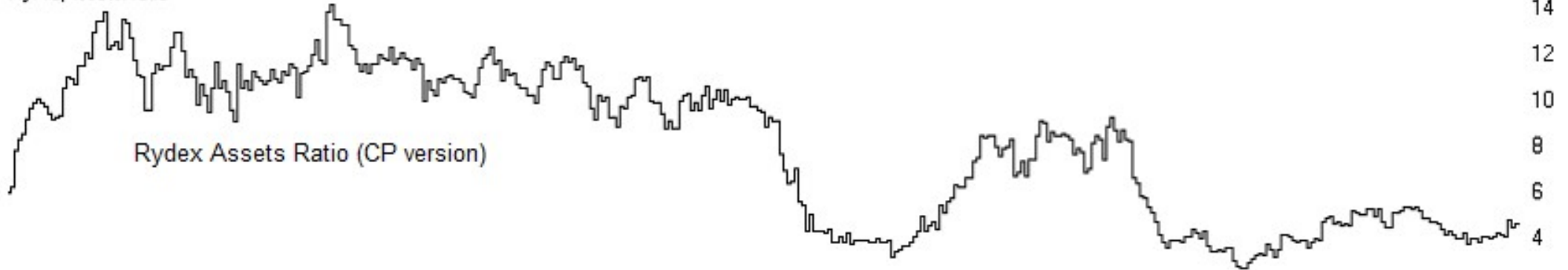


Sentiment

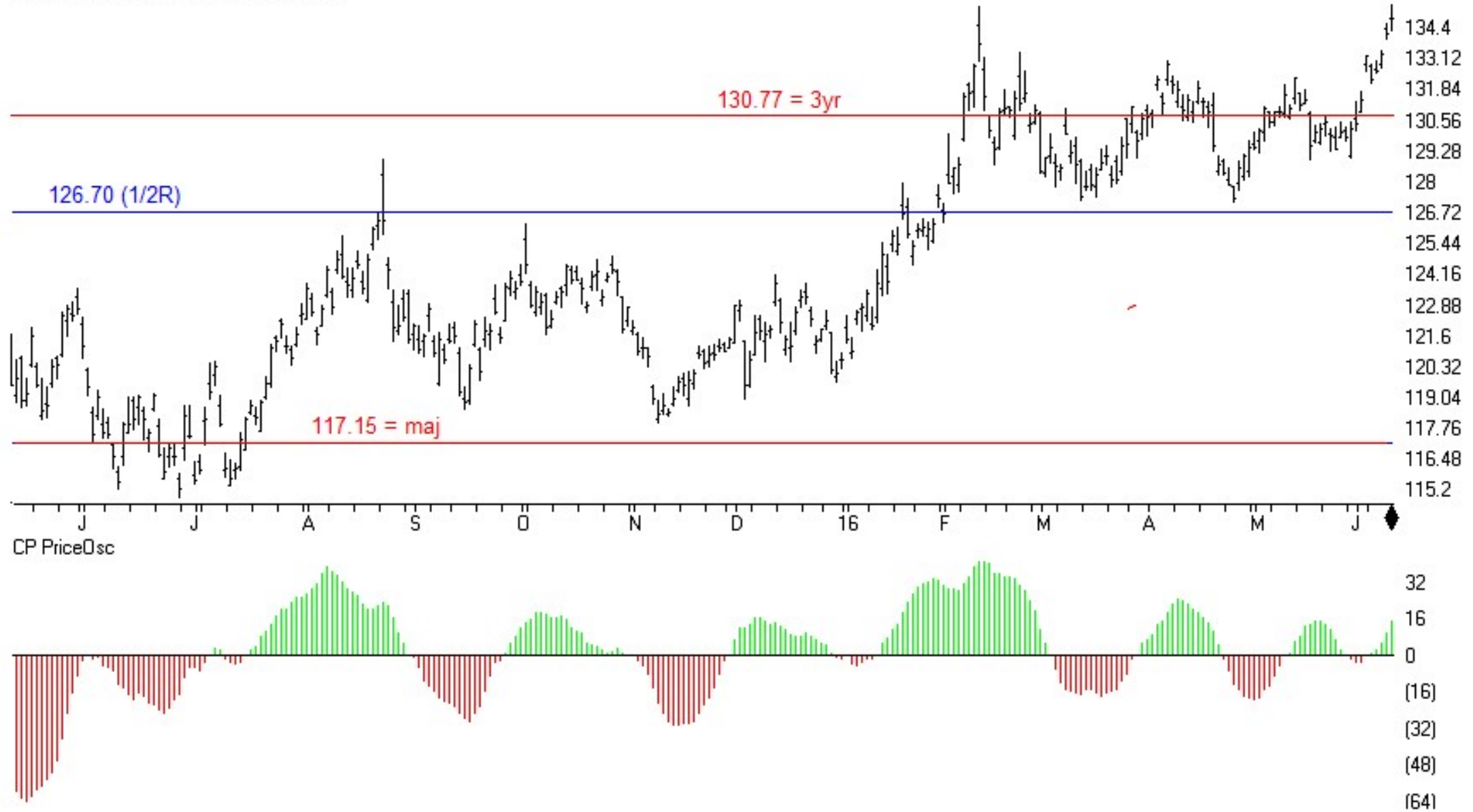
SP500 Index (Daily) + Rydex Assets Ratio (CP version)



RyMajAssetsRatio

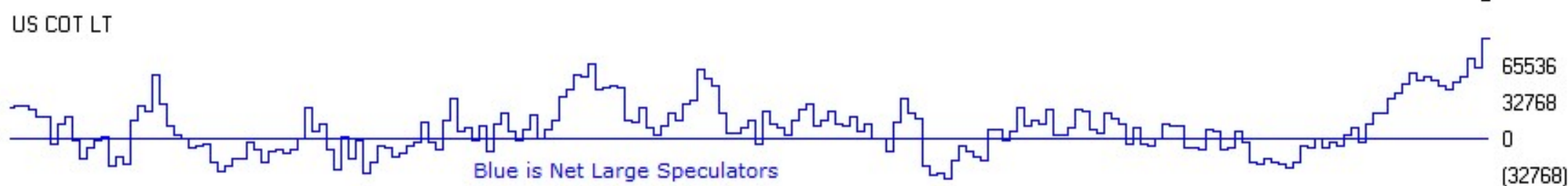
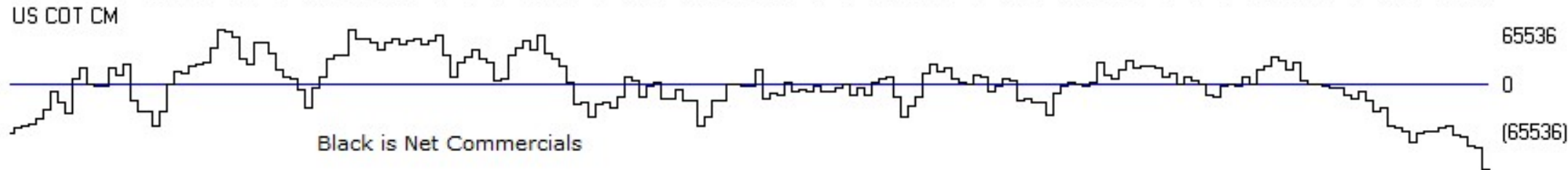
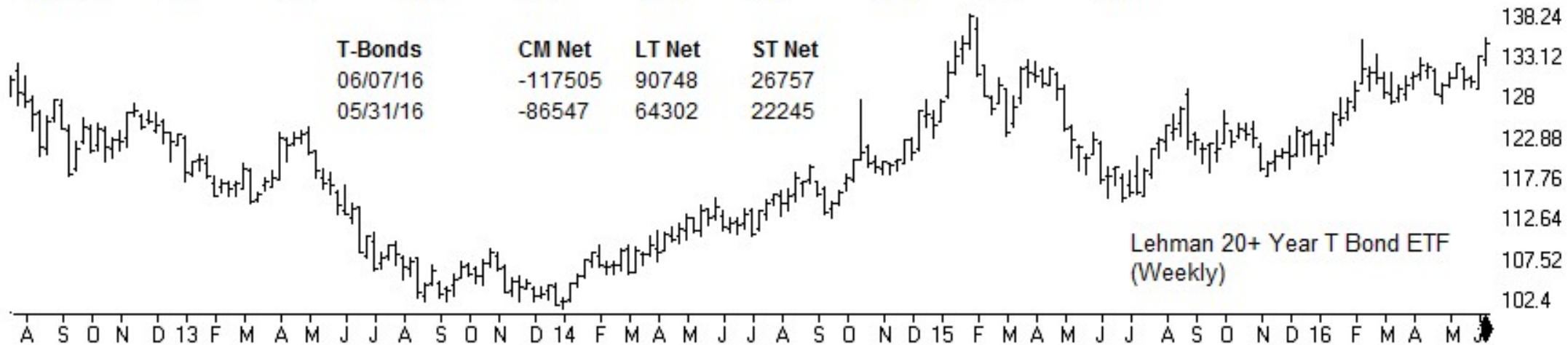


TSR Time Support/Resistance
30 Lehman 20+ Year T Bond ETF (Daily)



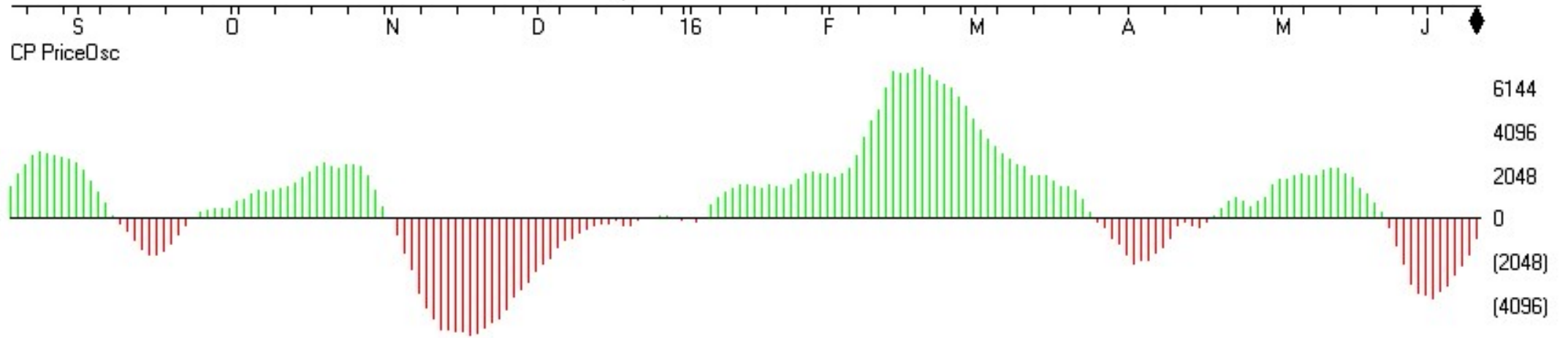
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/07/16	0.0	0.0	100.0	100.0	100.0	9.4	100.0	65.2	15.9
05/31/16	0.0	4.6	69.8	91.4	100.0	35.7	100.0	58.7	22.6

T-Bonds	CM Net	LT Net	ST Net
06/07/16	-117505	90748	26757
05/31/16	-86547	64302	22245

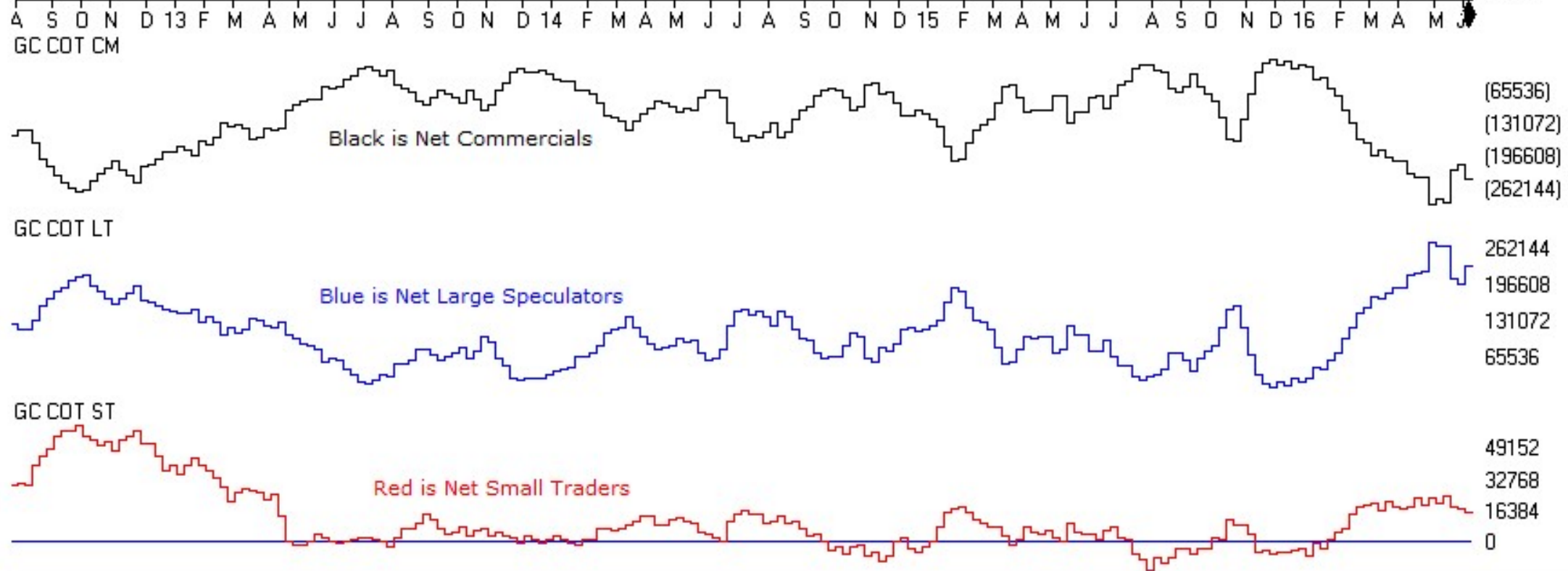


STREETTRACKS GOLD TRUST ETF (Daily)

TSR Time Support/Resistance

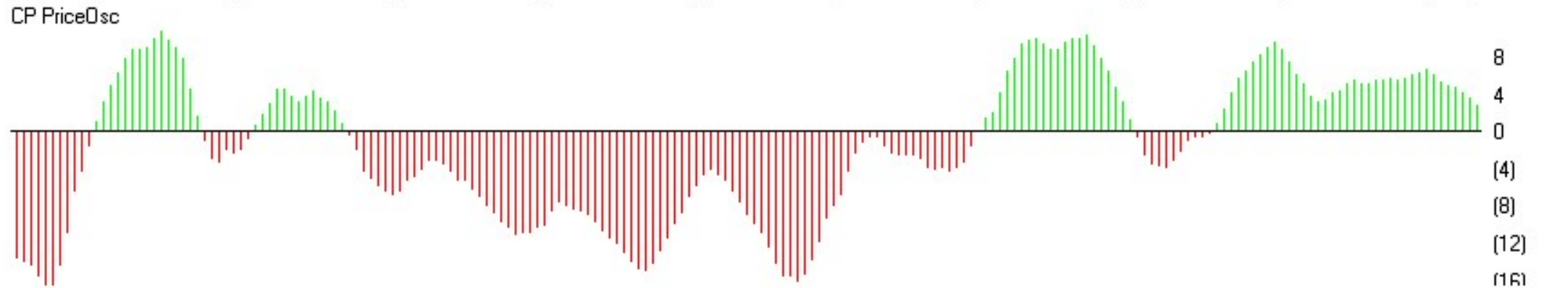


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/07/16	17.9	12	97.3	83.3	98.9	6.9	71.6	37.5	27.2
05/31/16	28.2	35.7	92.6	71.1	81.2	15.7	77.4	43.7	23.8

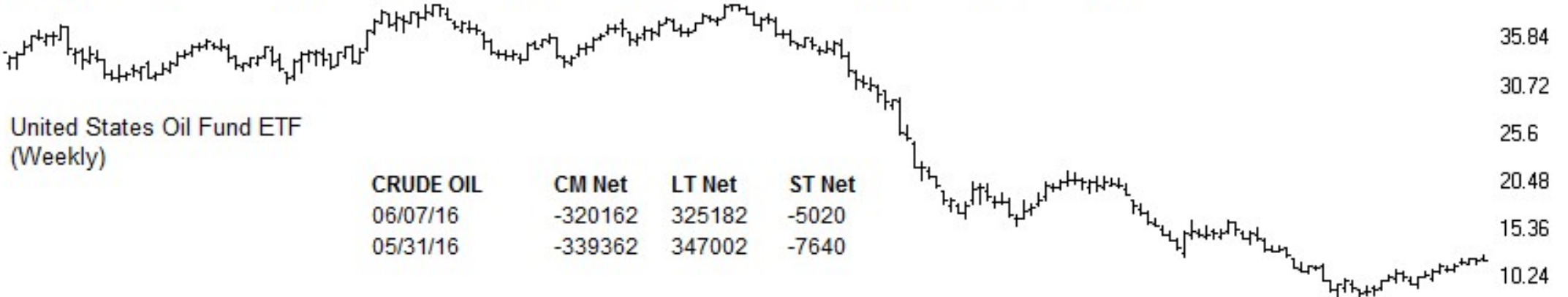


TSR Time Support/Resistance

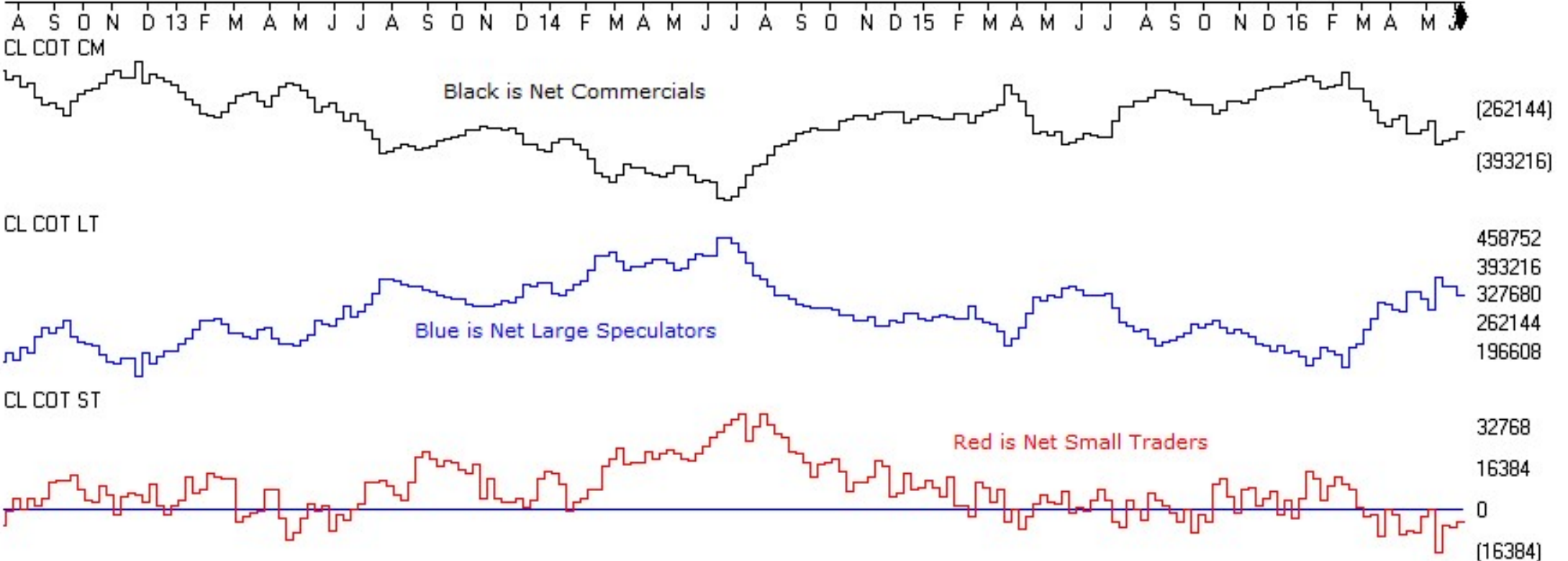
43 UNITED STATES OIL FUND (Daily) (USO)



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/07/16	17.1	27.2	68.9	79.2	53.9	12.8	38.4	99.6	70.4
05/31/16	6.6	27.4	82.5	89.6	63.1	0.0	30.2	92.3	74.8

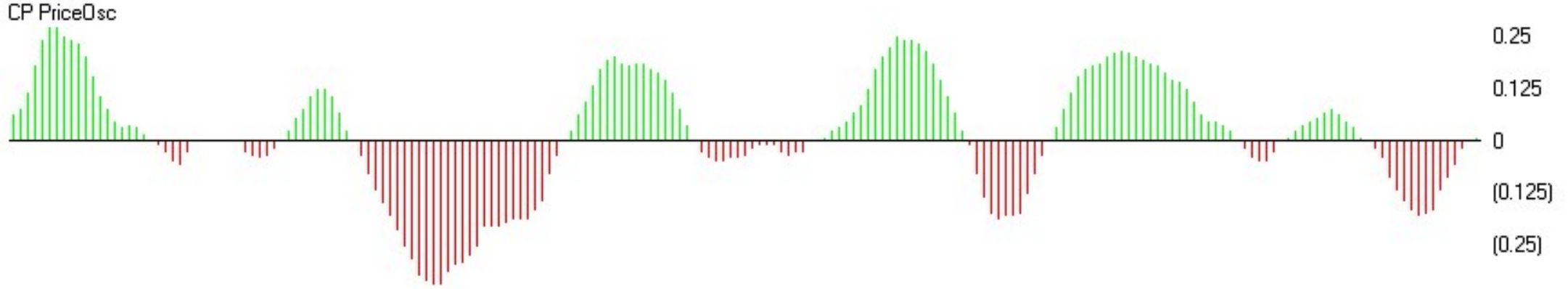


CRUDE OIL	CM Net	LT Net	ST Net
06/07/16	-320162	325182	-5020
05/31/16	-339362	347002	-7640

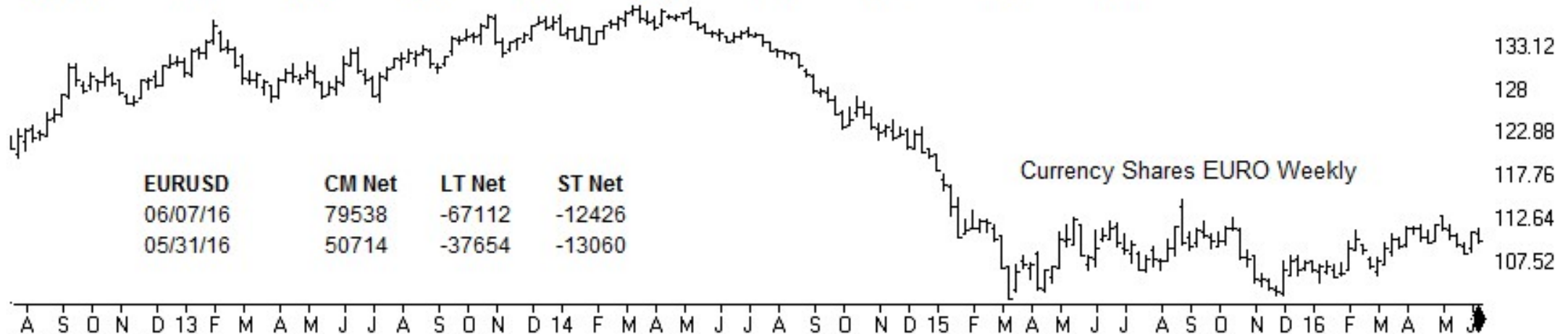


TSR Time Support/Resistance

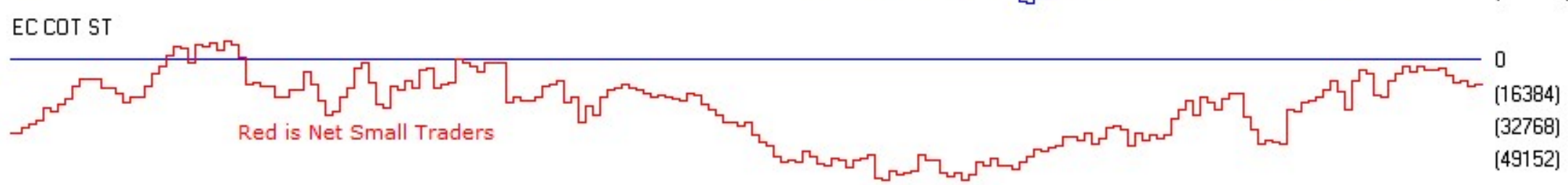
51 EURUSD (Daily)



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/07/16	33.0	14.9	41.5	67.5	54.0	28.0	59.3	74.9	79.6
05/31/16	13.7	26.8	73.3	89.5	75.6	12.0	56.4	54.3	67.1



EURUSD	CM Net	LT Net	ST Net
06/07/16	79538	-67112	-12426
05/31/16	50714	-37654	-13060



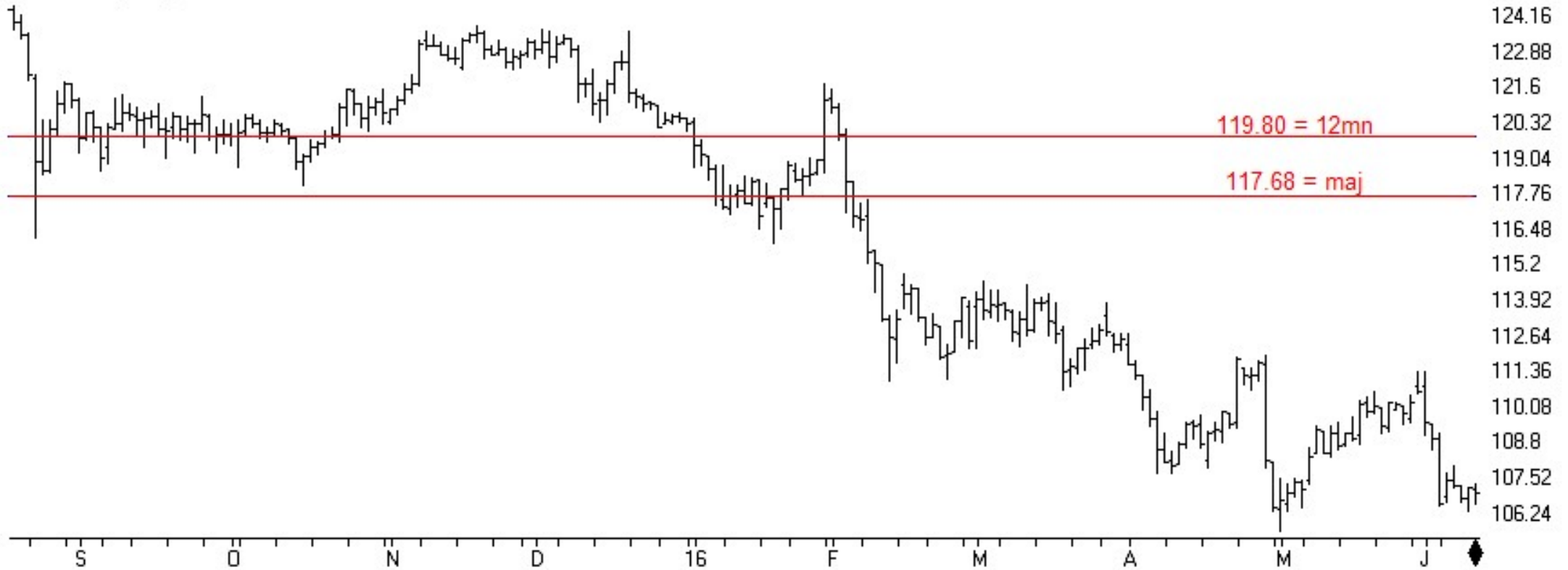
EC COT CM NET

EC COT LT NET

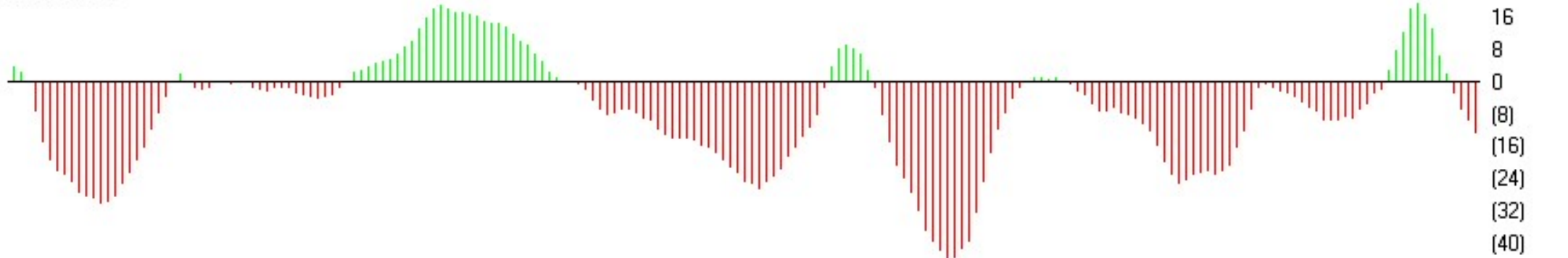
EC COT ST

133.12
128
122.88
117.76
112.64
107.52
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65536
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(65536)
(131072)
(196608)
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(49152)

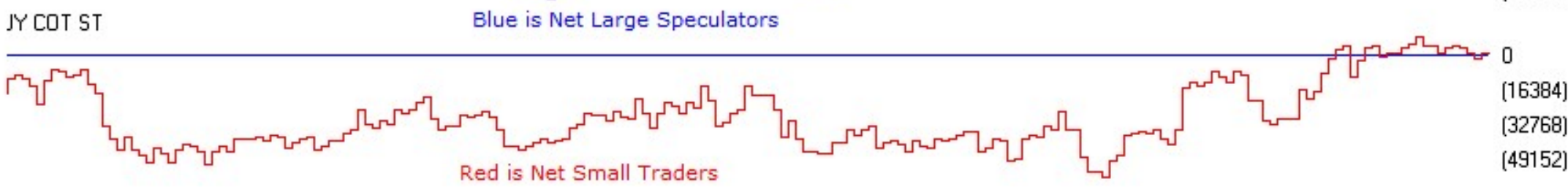
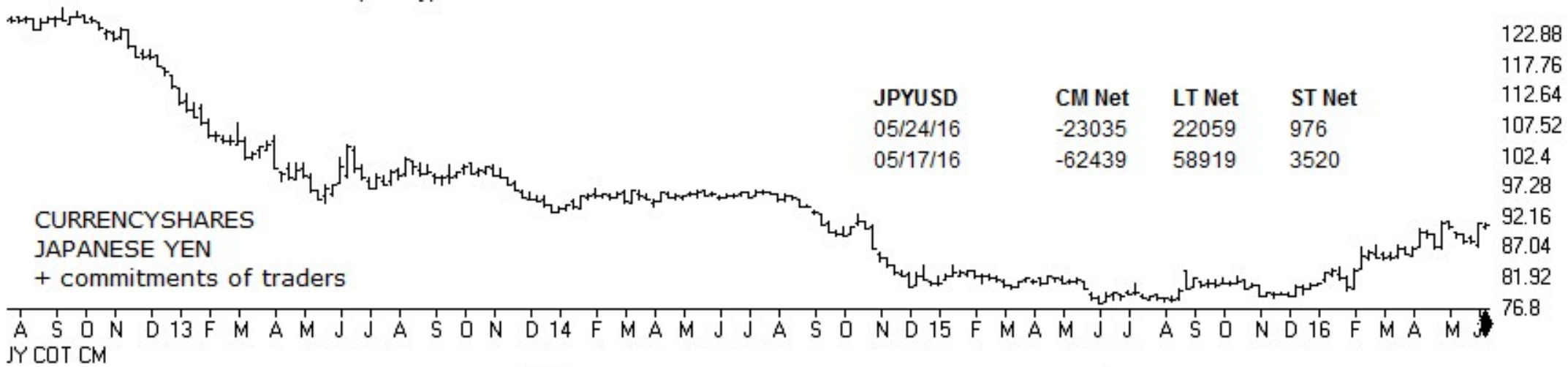
53 USDJPY (Daily)



CP PriceOsc



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/24/16	29.6	45.5	61.6	66.1	49.0	32.5	79.7	78.2	76.3
05/17/16	7.8	11.8	76.0	91.3	90.4	20.9	86.2	75.9	56.1



ChartProfit

<http://www.chartprofitwebcast.com>