

ChartProfit

Charts to Friday 13th May 2016

Market Charts, Major ETFs

Market Sentiment Analysis

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Stock Market Summary

***** PRICE PERFORMANCE / LOCATION

ES analysis: ES finished the week near the low and during Friday's session again tested the 2041 poc Support. Aggressive Selling (red-at-bottom) was marked but in the longer timeframe this Selling can be called Reactive because it has only managed to auction ES back to the poc. Time printed below that poc (2041) would be indicate further weakness, see last Monday's comments. I remain cautious here especially with the deterioration in Breadth numbers, see below.

First Level Resistance = 2068.00 (minor 1/2R off April high)
 Second Level Resistance = 2086.00 (1mn poc)
 First Level Support = 2041.00 (8mn poc)

***** BREADTH

ChartProfit Breadth System - wk ending 05/13

	-5	-4	-3	-2	↓
NYSE	88	82	73	64	52
NasDaq	79	78	63	49	41
SP500	88	80	68	63	50
ND100	86	75	45	42	32
R2000	83	82	71	57	47
UK	74	65		42	44

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

05/13: AAll (public poll). Bulls% was lower at 20.4% (from 22.3%) a thirteenth week low. Bears% was higher at 31.30 (from 30.3%).

05/13: Investors Intelligence. Bulls% was lower at 39.2% (from 40.2%). Down from 47.4 three weeks ago which was the highest Bulls% since July last year. Week ending 02/12 Bulls% fell to 24.7% which was the lowest since 2008. Bear% was almost unchanged this week at 21.6%. Up from 20.6% two weeks ago which was the lowest since August last year.

05/13: Market Vane (advisers) poll was higher at 59. Two weeks ago the poll reached 61 which was the highest since early December.

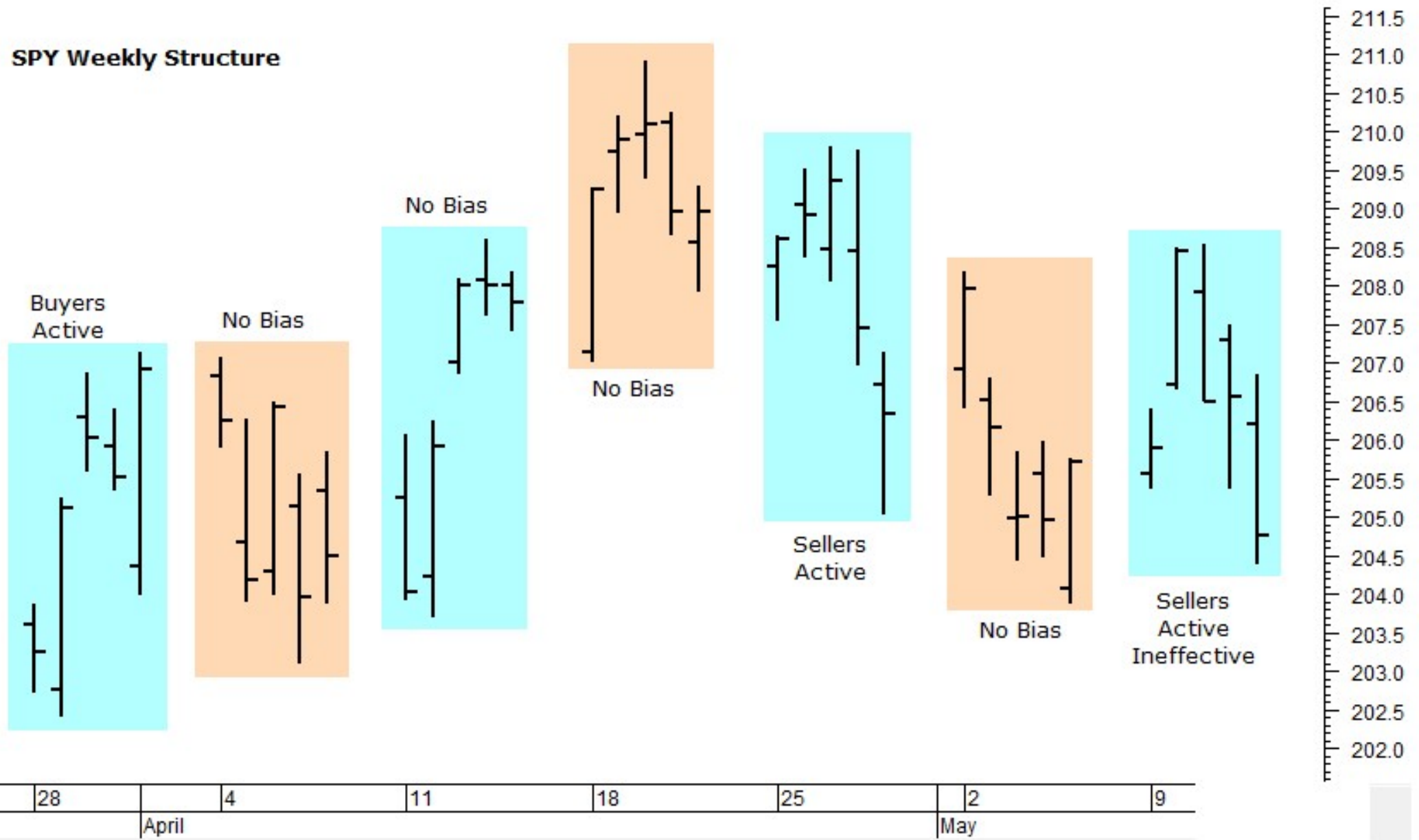
05/13: The NAAIM Exposure Index: Was lower at 49.55. Down from 82.50 three weeks ago which was the highest since May last year.

Mutual Fund Flow:

05/13: My version of the Rydex Assets Ratio ended the week at 4.05. 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.

05/13: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$6.1 Billion in the week to 11th of May.

SPY Weekly Structure



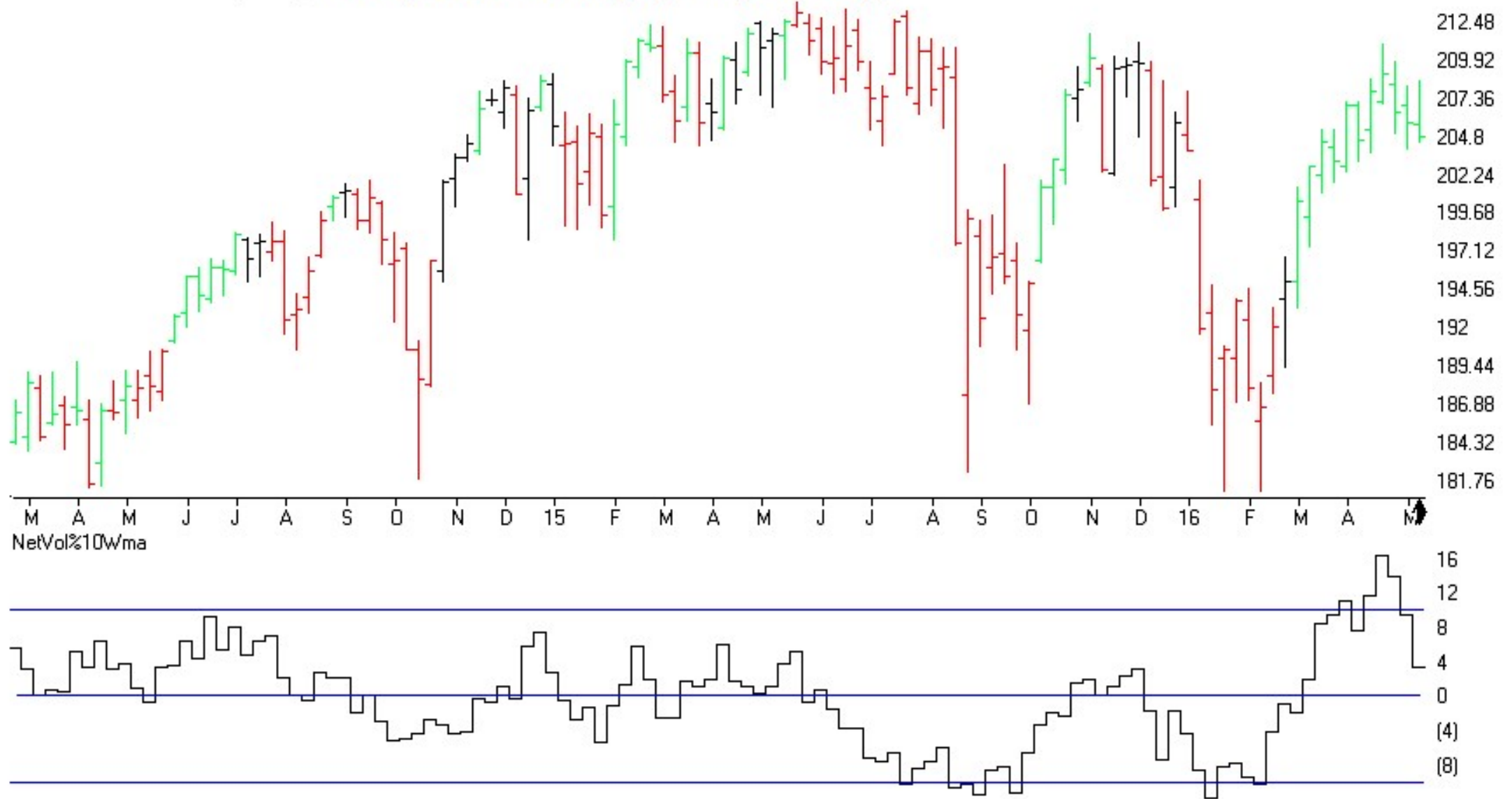
28	4	11	18	25	2	9
April			May			

Commitments of Traders

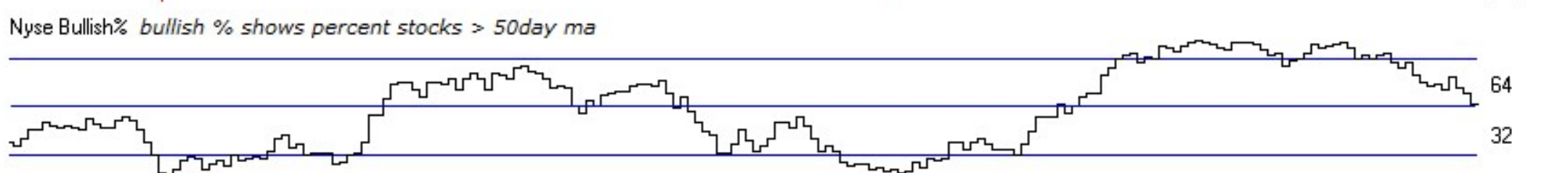
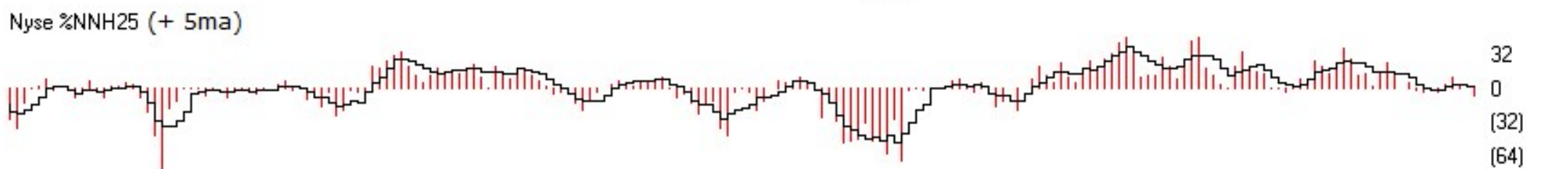
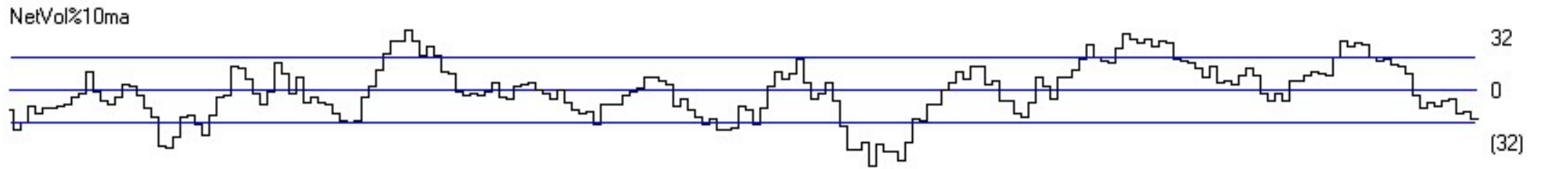
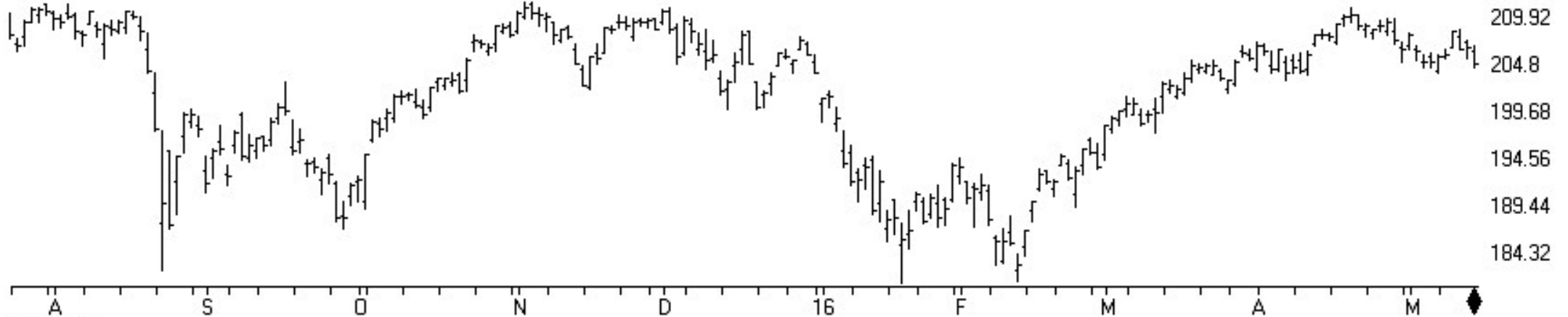
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/10/16	9.8	13.5	90.0	61.0	73.3	54.2	95.5	91.0	6.3
05/03/16	7.8	8.1	88.9	63.0	70.6	50.2	97.4	99.5	8.4
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/10/16	3.4	3.3	92.8	97.4	92.7	2.5	89.6	22.8	8.4
05/03/16	0	0	100	100	100	0	99.9	27.1	0
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/10/16	21.8	100.0	100.0	75.9	68.3	17.5	41.5	75.2	71.1
05/03/16	6.7	54.5	95.7	91.0	69.6	1.1	29.9	37.7	67.8
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/10/16	9.3	8.7	85.6	89.3	86.3	16.1	93.1	71.4	26.7
05/03/16	19.5	15.2	73.4	82.6	91.5	41.5	76.1	49.9	24.2
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/10/16	52.3	69.9	69.7	48.7	39.7	37.5	66.0	20.7	16.5
05/03/16	56.9	48.9	52.1	35.5	58.3	76.9	95.1	33.1	3.5
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/10/16	7.2	11.3	74.0	91.5	89.3	22.4	88.6	83.7	60.5
05/03/16	6.0	11.0	78.9	93.1	87.9	13.5	88.0	91.0	68.1
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/10/16	1.0	7.5	83.2	100.0	87.1	0.0	89.3	82.8	70.2
05/03/16	0.0	0.0	80.9	100.0	100.0	6.7	99.0	80.5	50.6
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/10/16	95.2	76.0	8.9	7.0	9.1	89.1	19.0	48.5	78.5
05/03/16	100.0	81.8	0.0	0.0	0.0	100.0	26.5	61.3	85.3

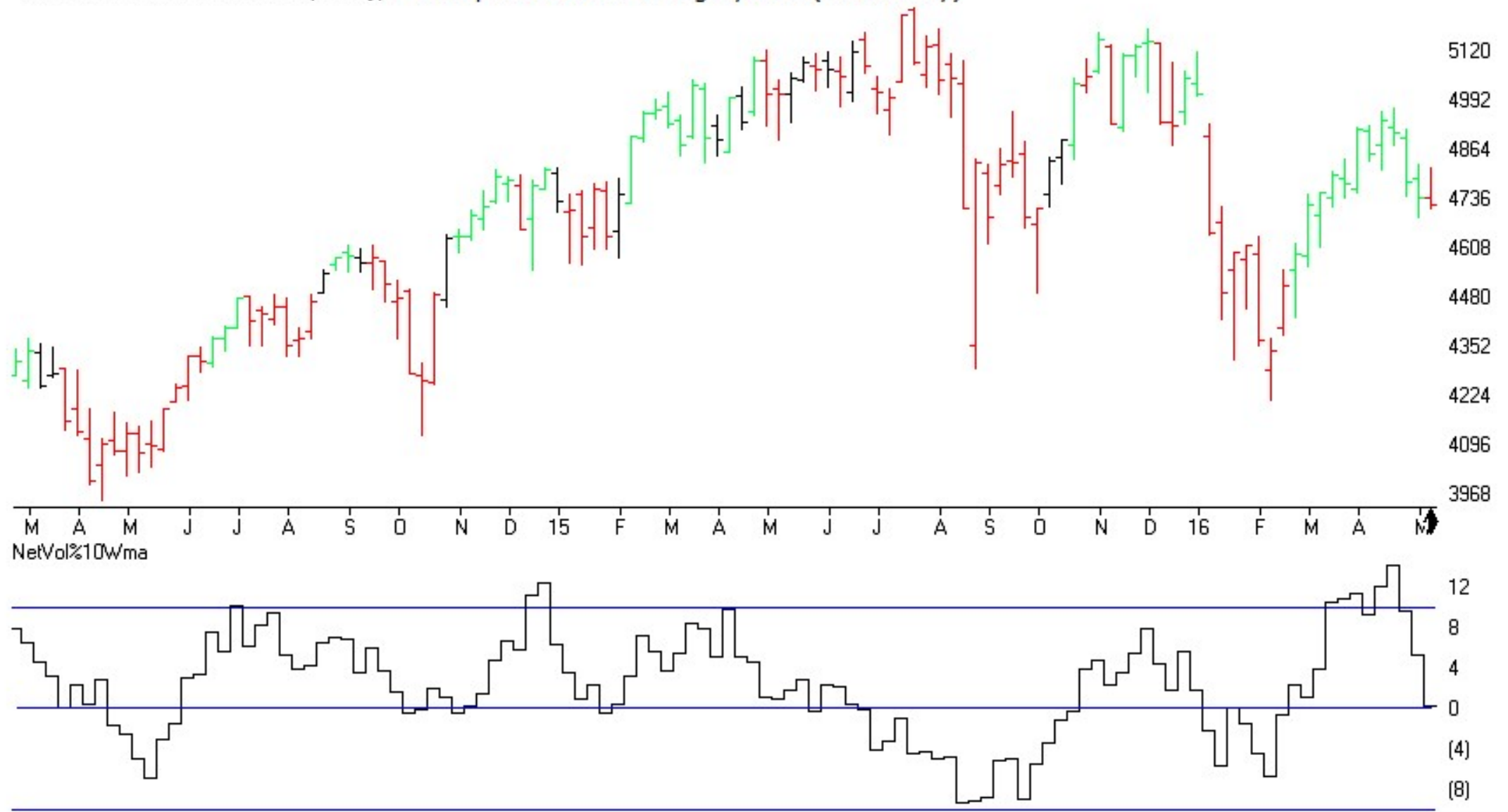
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



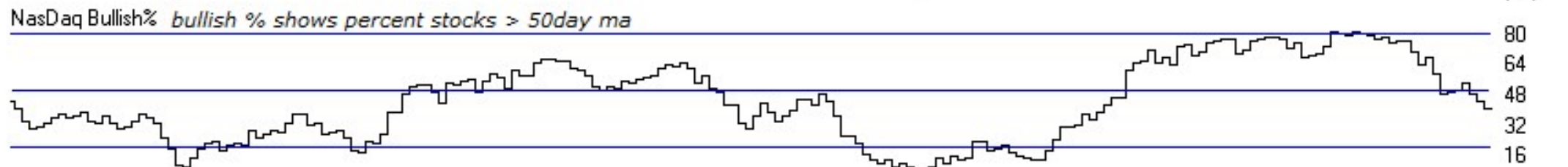
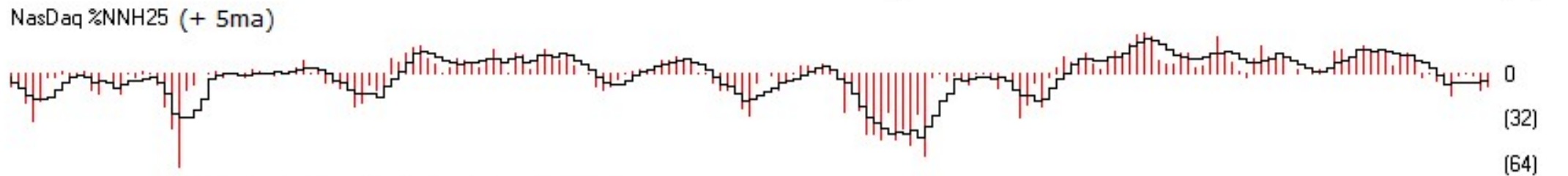
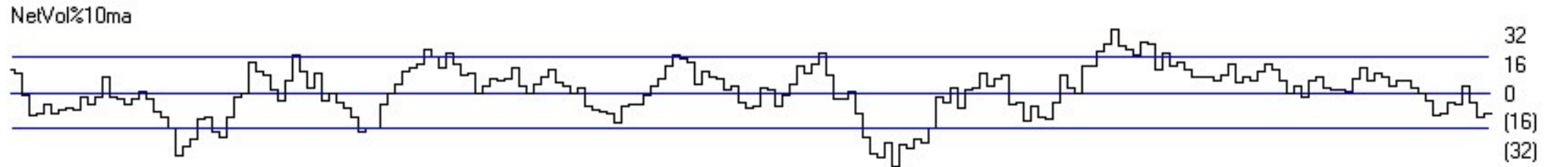
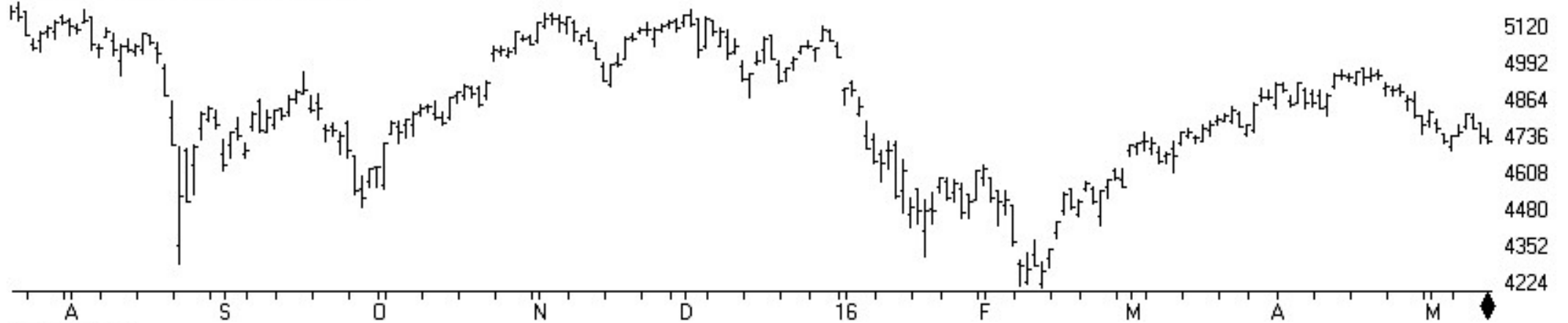
MARKET CHART NYSE (Daily)



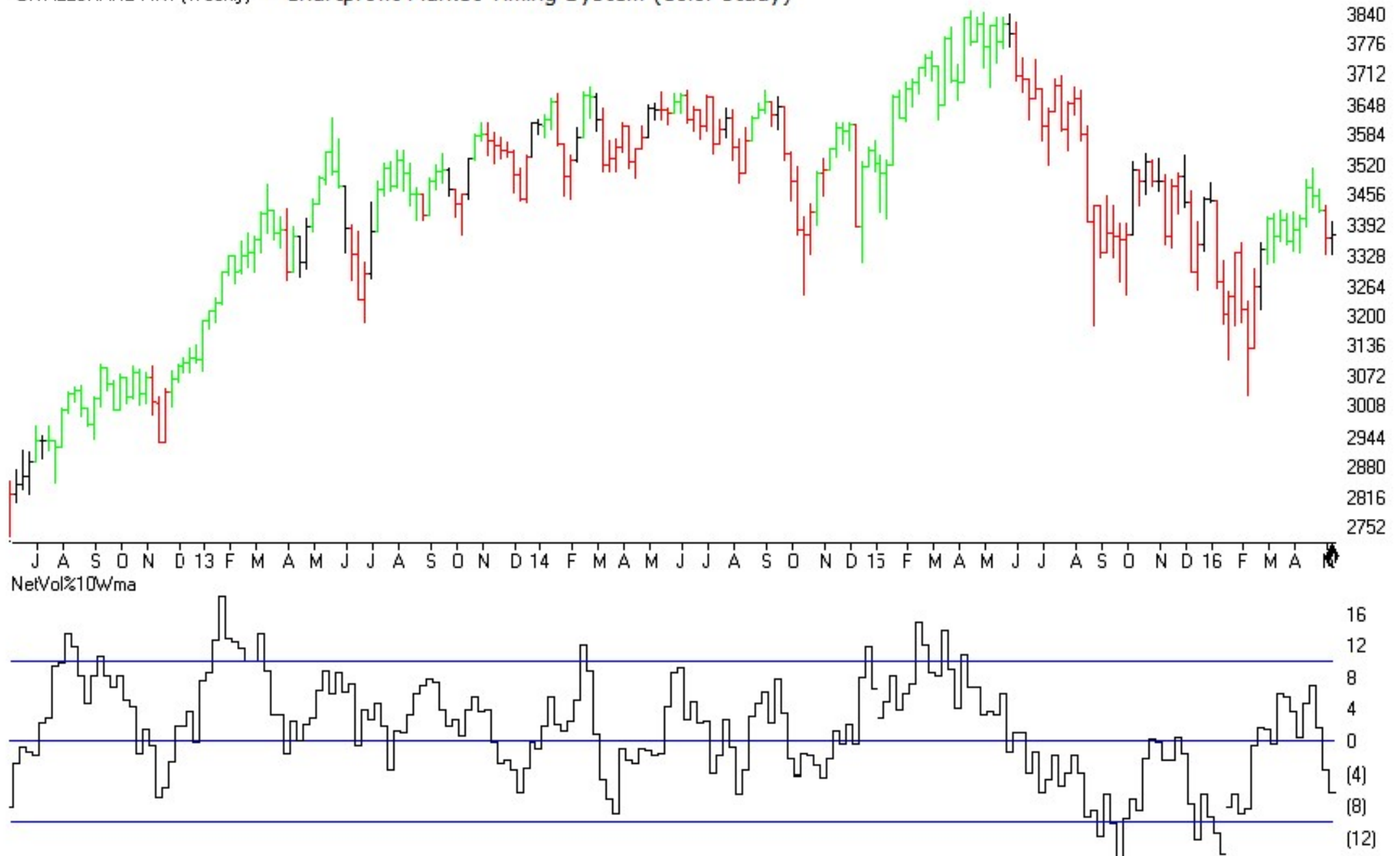
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



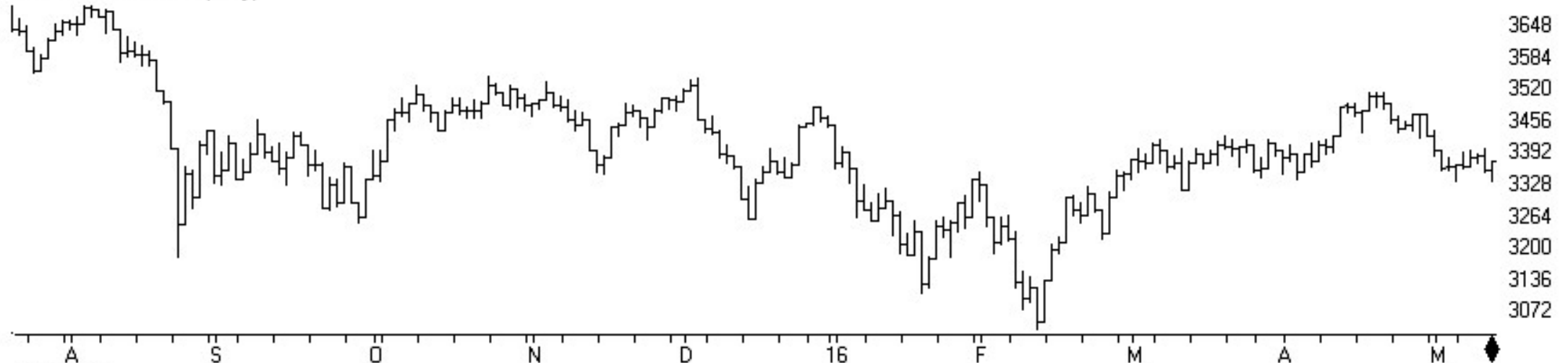
MARKET CHART NASDAQ 1800 (Daily)



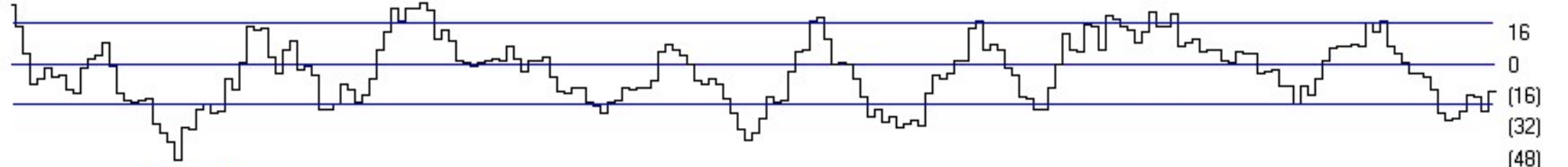
UK ALLSHARE MKT (Weekly) + Chartprofit Market Timing System (color study)



UK ALLSHARE MKT (Daily)



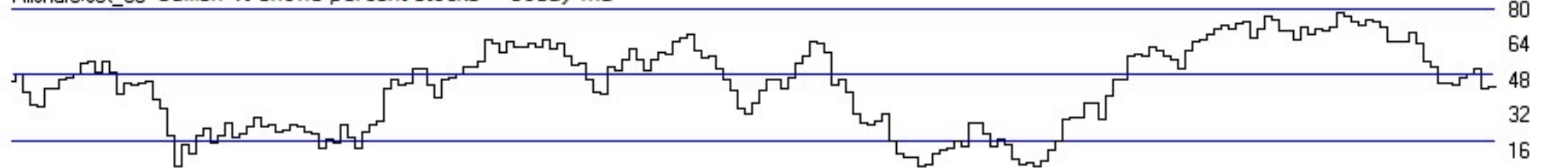
NetVol%10ma



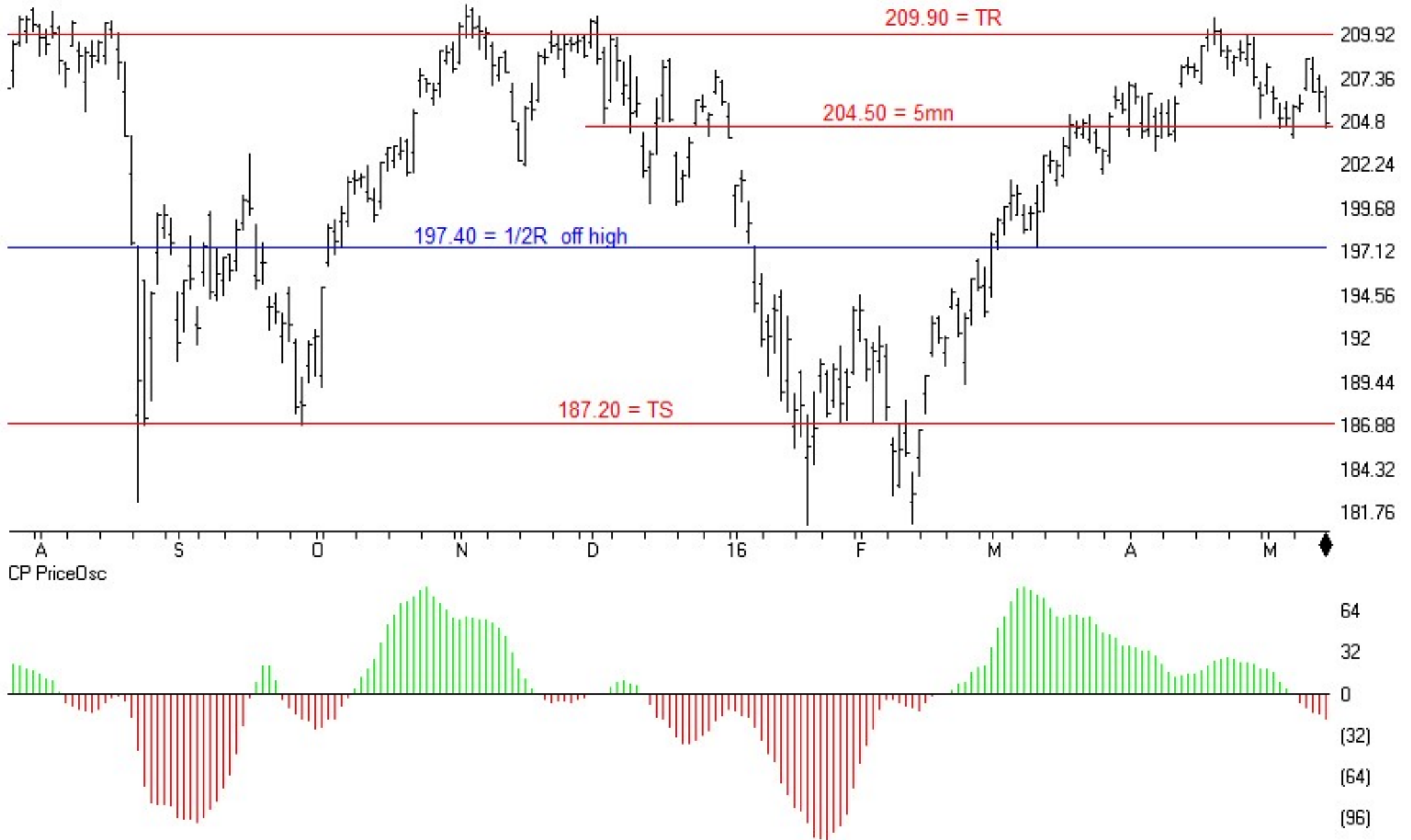
UKA %NNH25 (+ 5ma)



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

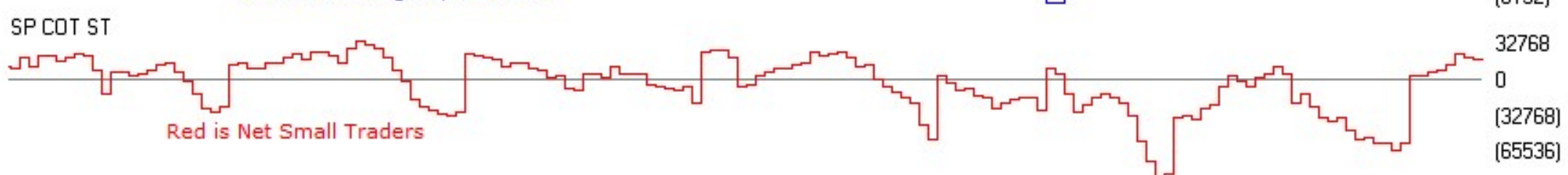
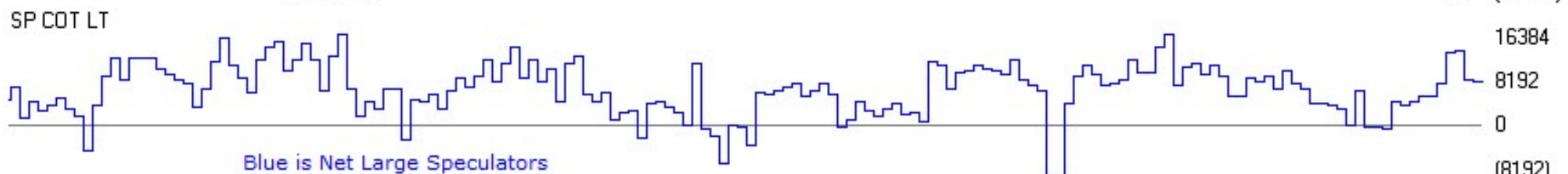
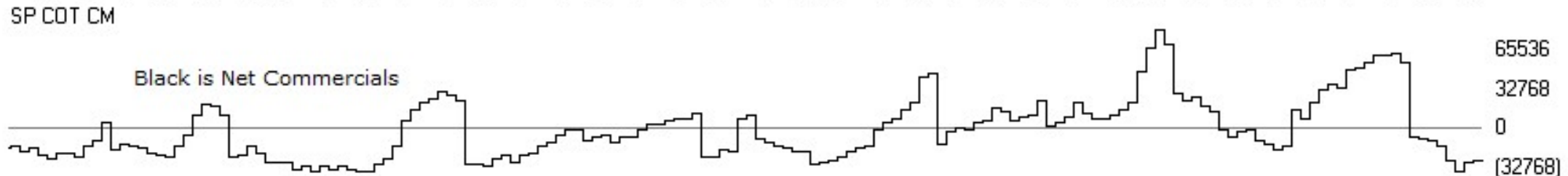
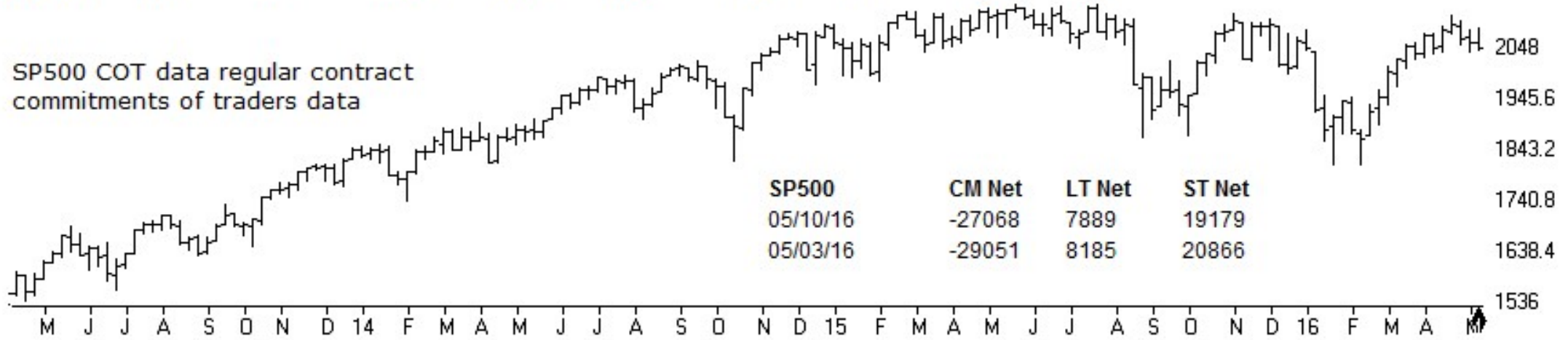


TSR Time Support/Resistance 13 SPY SP500 ETF (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/10/16	9.8	13.5	90.0	61.0	73.3	54.2	95.5	91.0	6.3
05/03/16	7.8	8.1	88.9	63.0	70.6	50.2	97.4	99.5	8.4

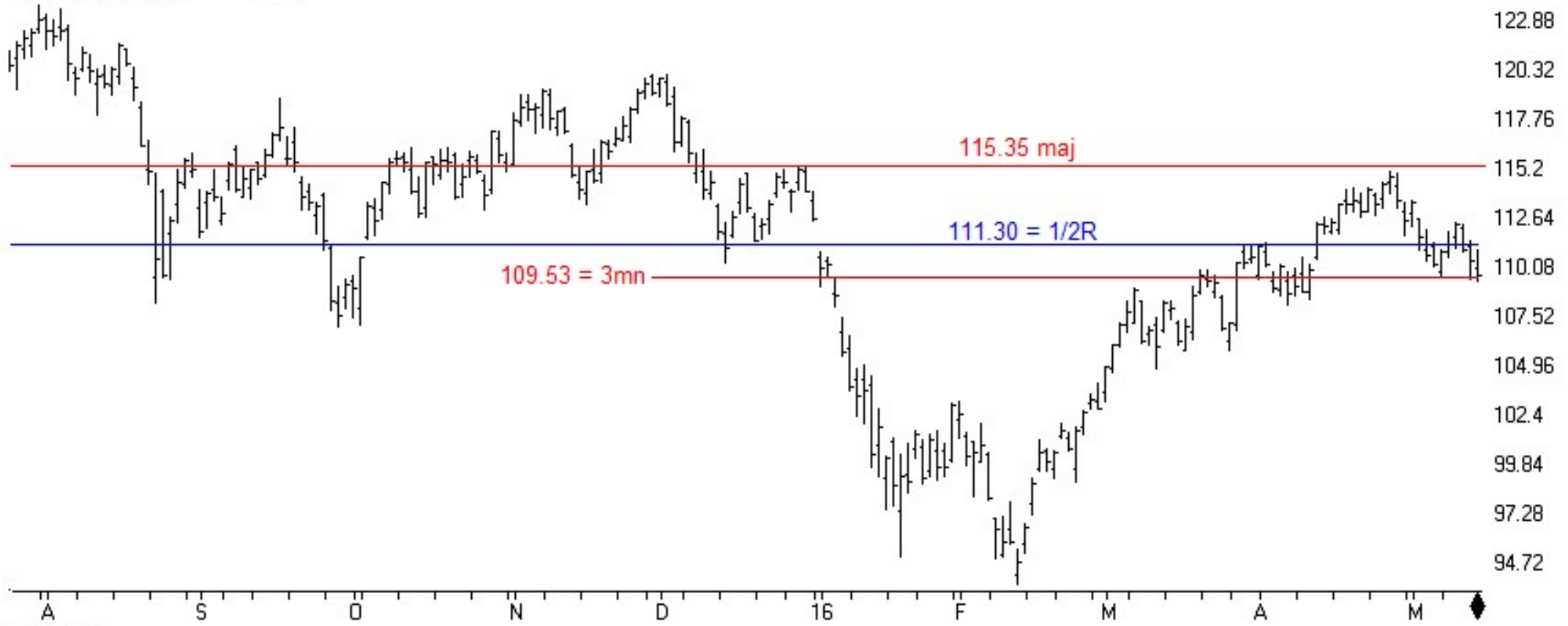
SP500 COT data regular contract commitments of traders data



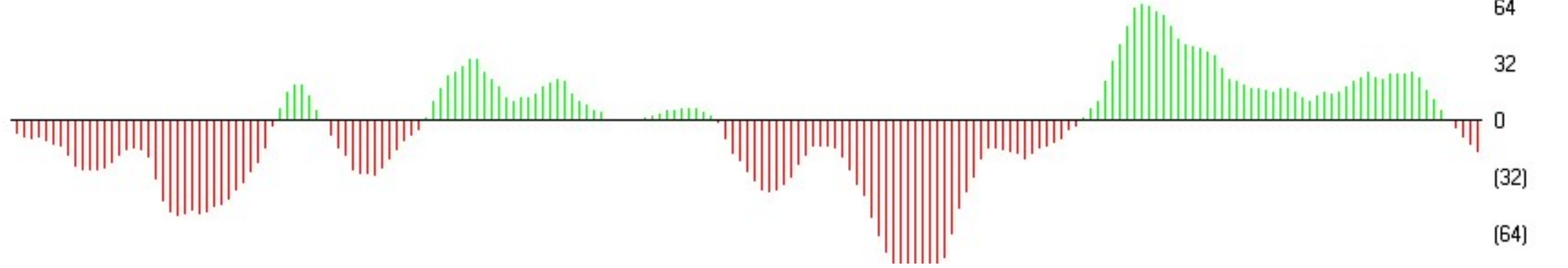
SP COT CM	SP COT LT	SP COT ST
65536	16384	32768
32768	8192	0
0	0	(32768)
(32768)	(8192)	(65536)

TSR Time Support/Resistance

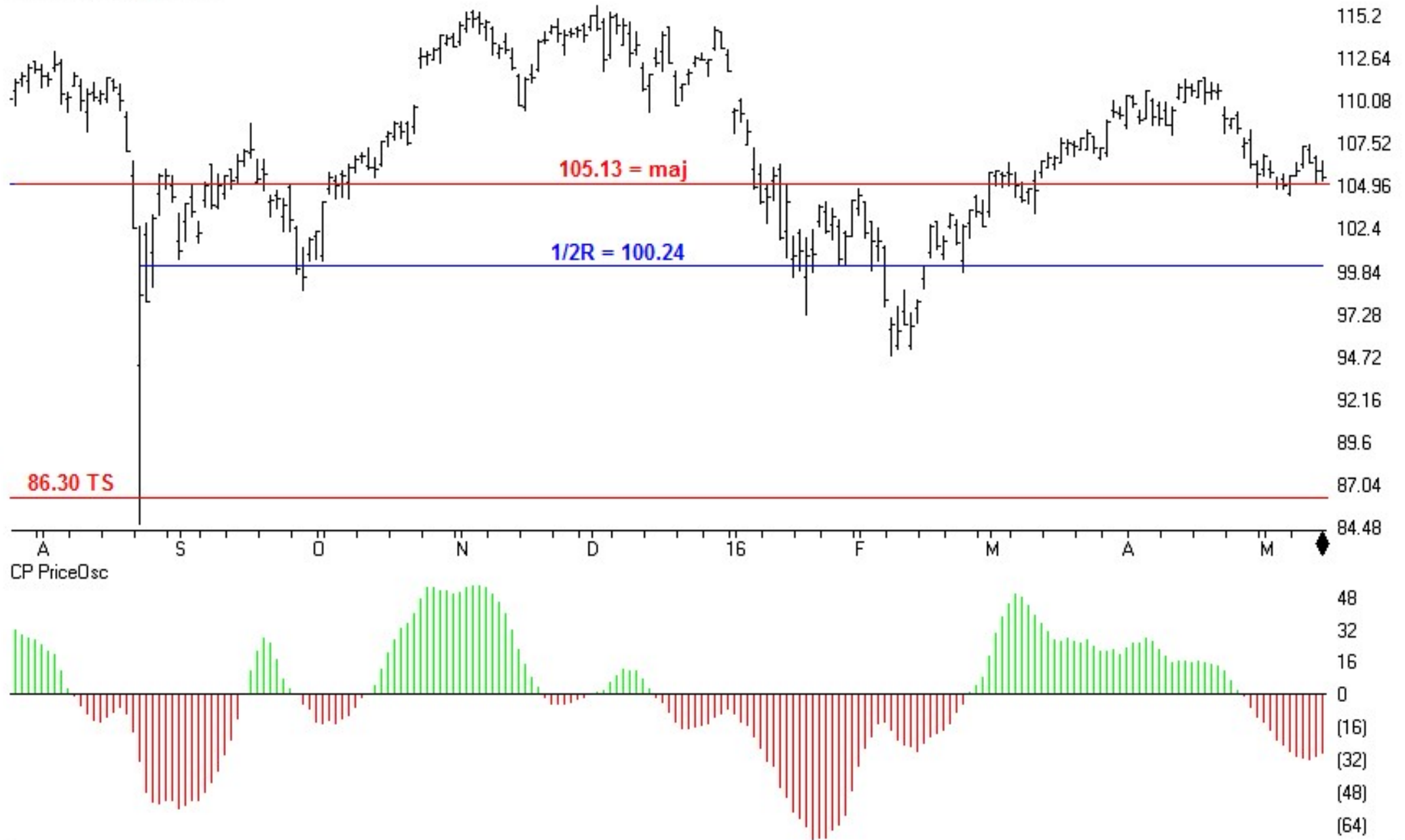
11 IWM R2000 ETF (Daily)



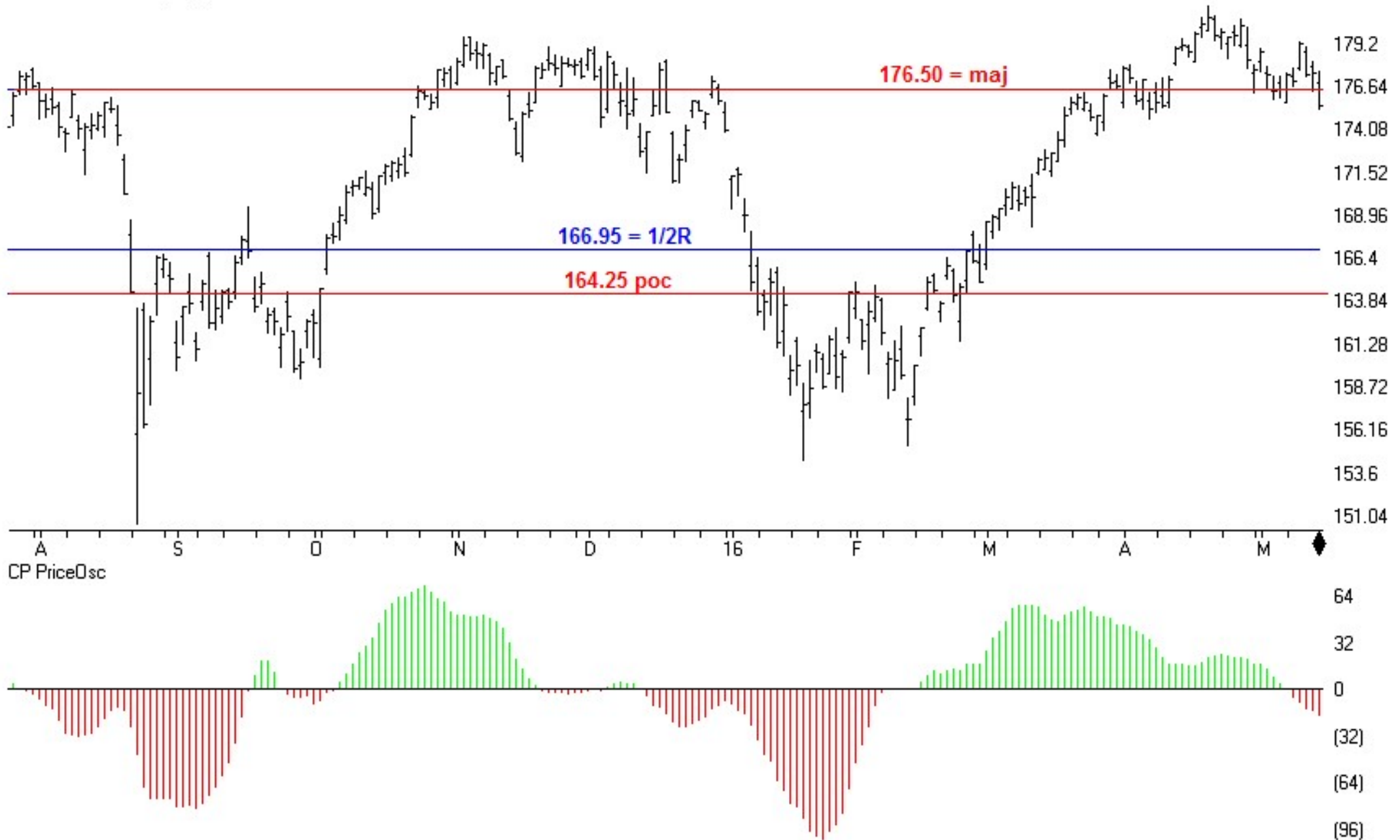
CP PriceDsc



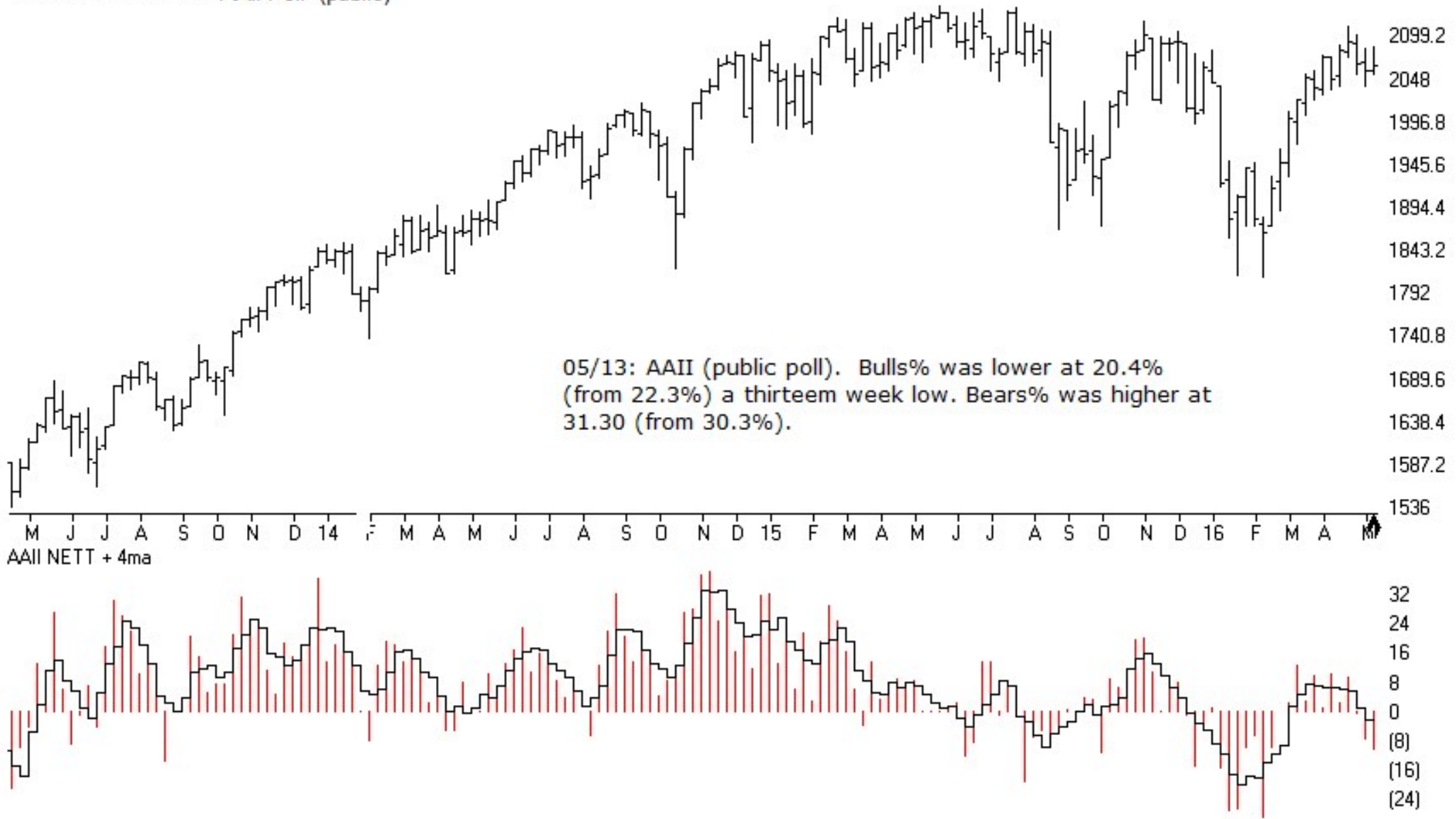
TSR Time Support/Resistance 12 QQQ N100 ETF (Daily)



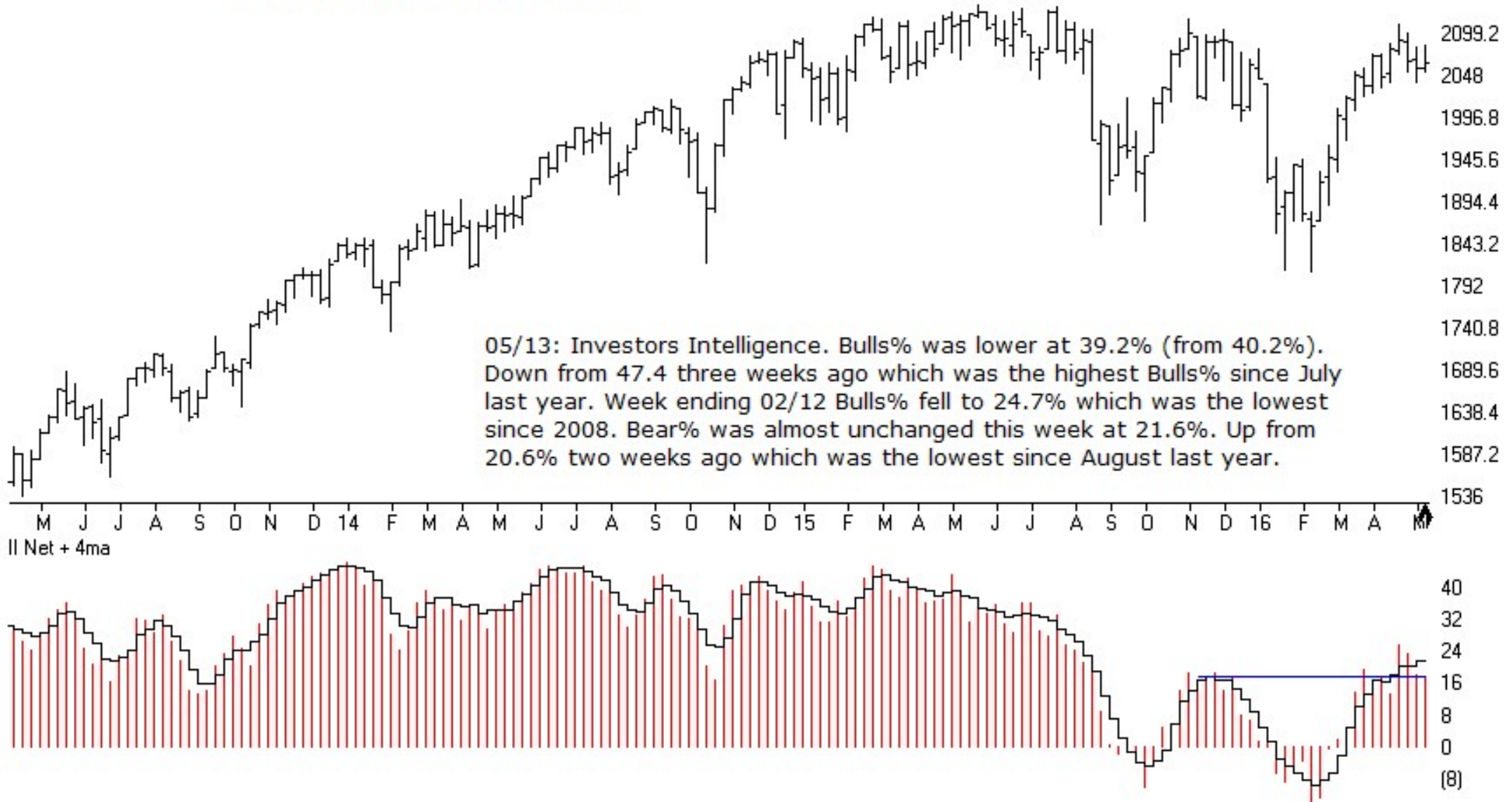
TSR Time Support/Resistance 10 DIA DOW ETF (Daily)



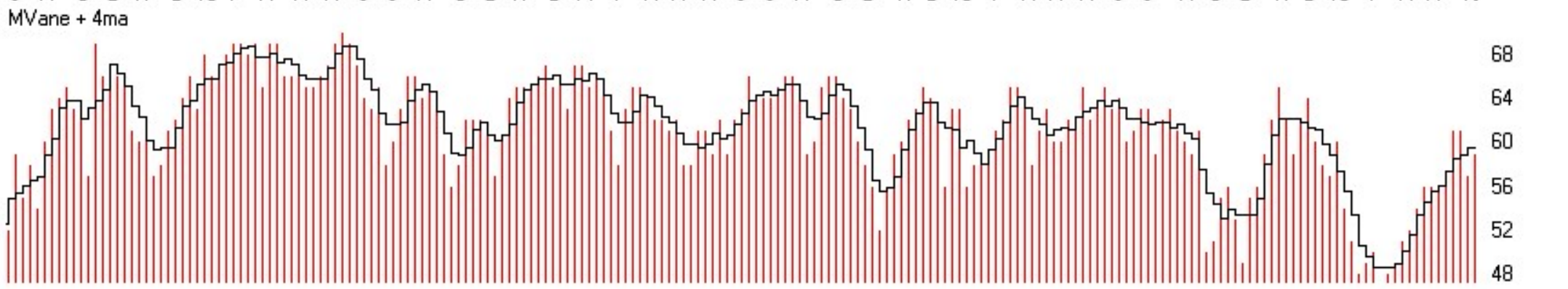
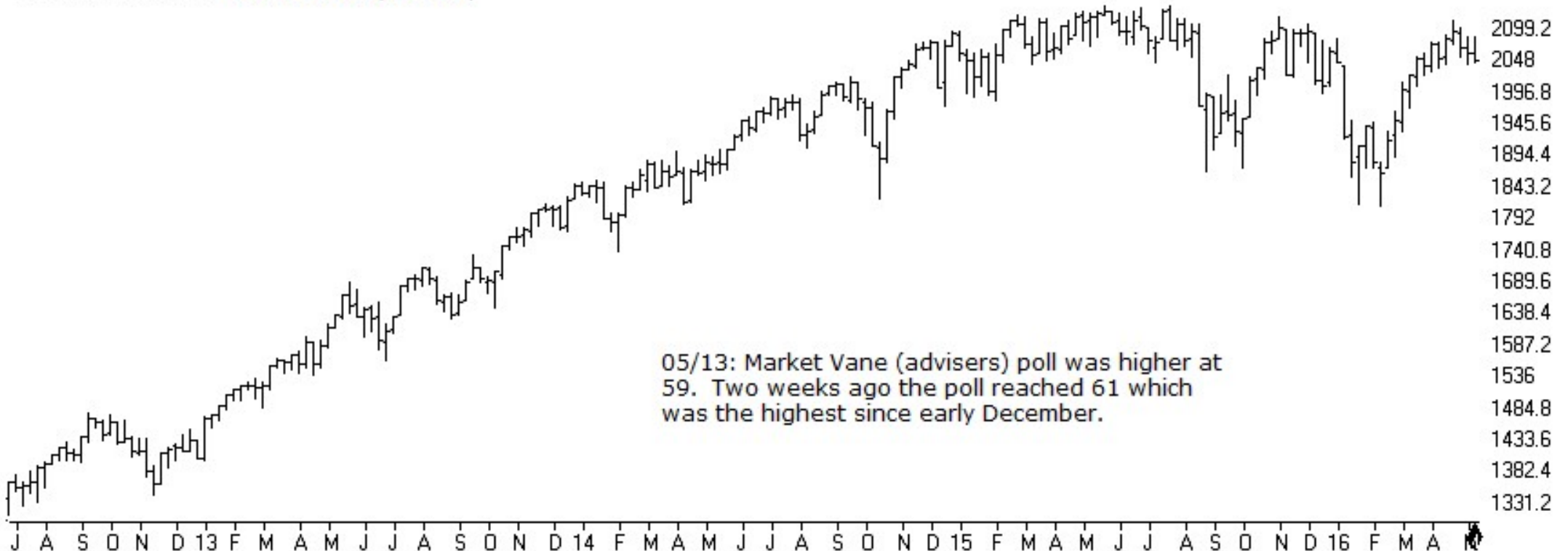
SP500 Index (Weekly) + AAI Poll (public)



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

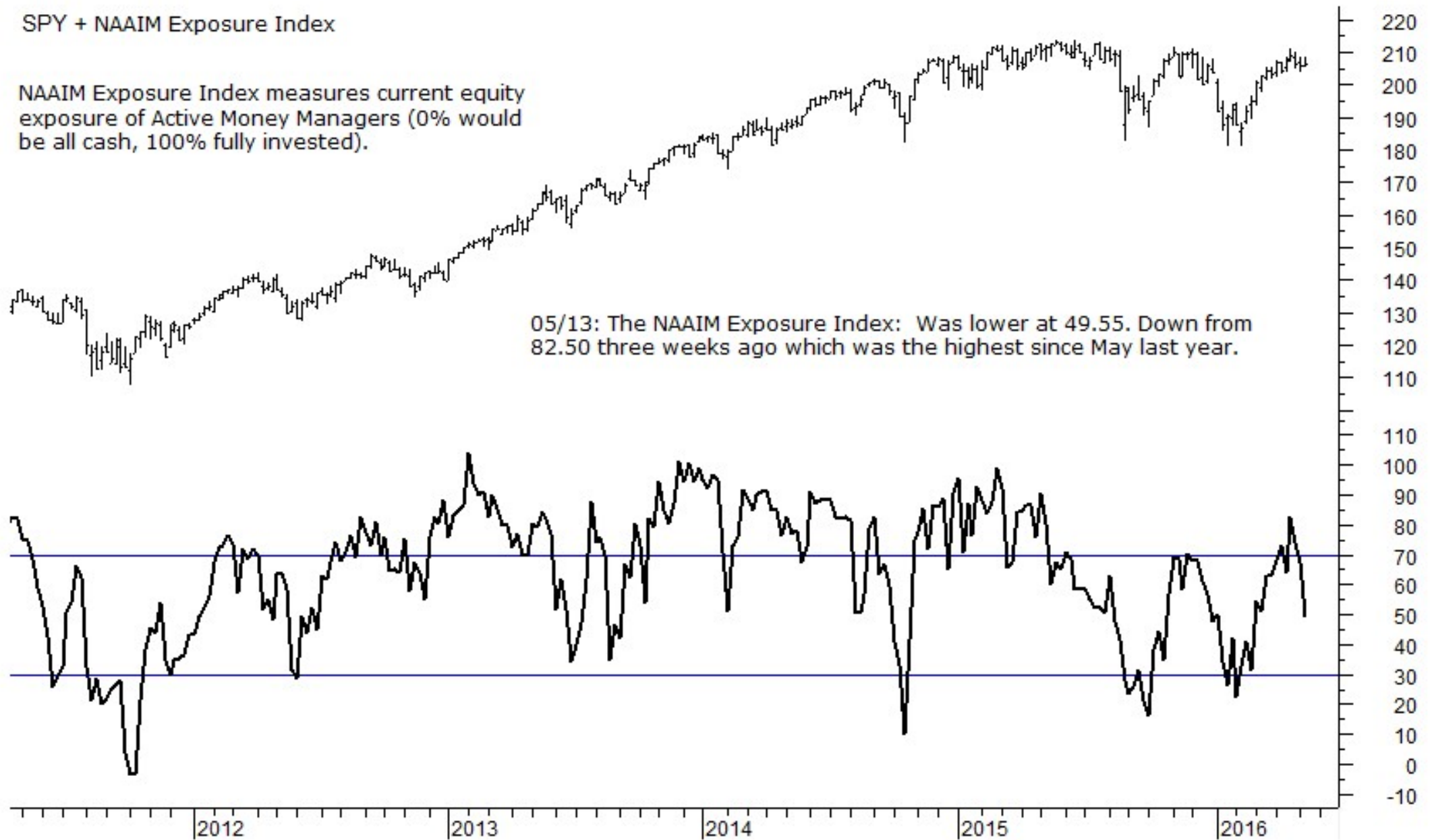


SP500 Index (Weekly) + Market Vane (advisors)

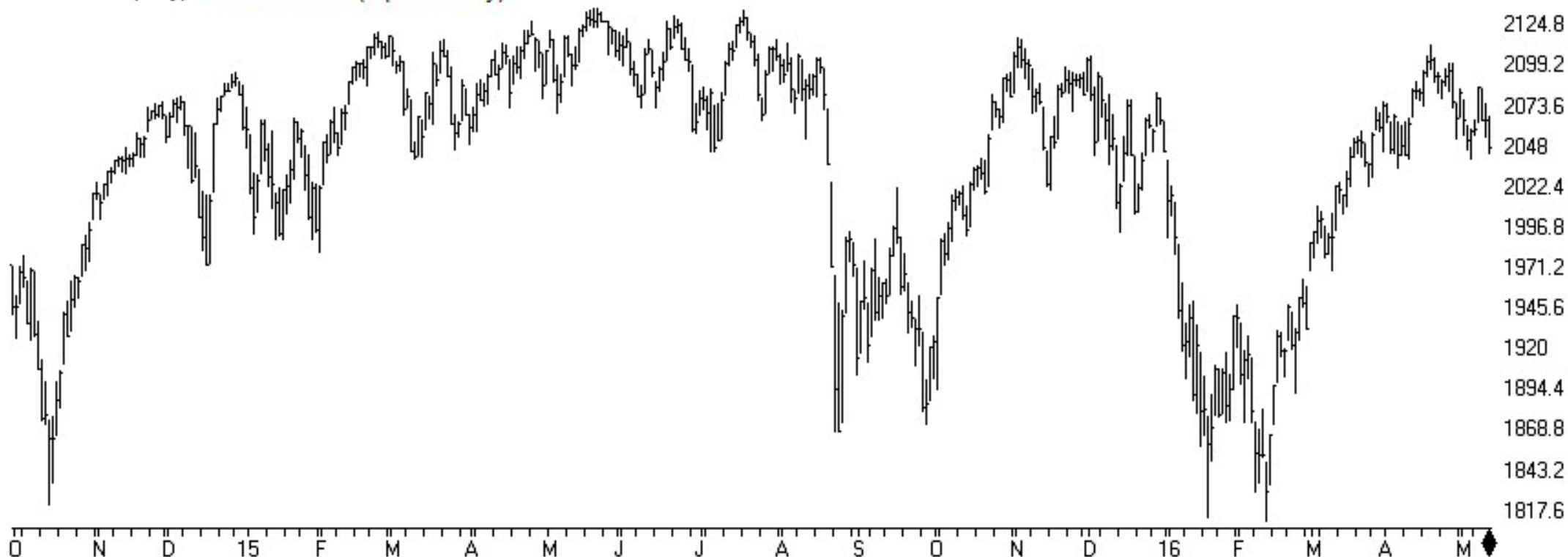


SPY + NAAIM Exposure Index

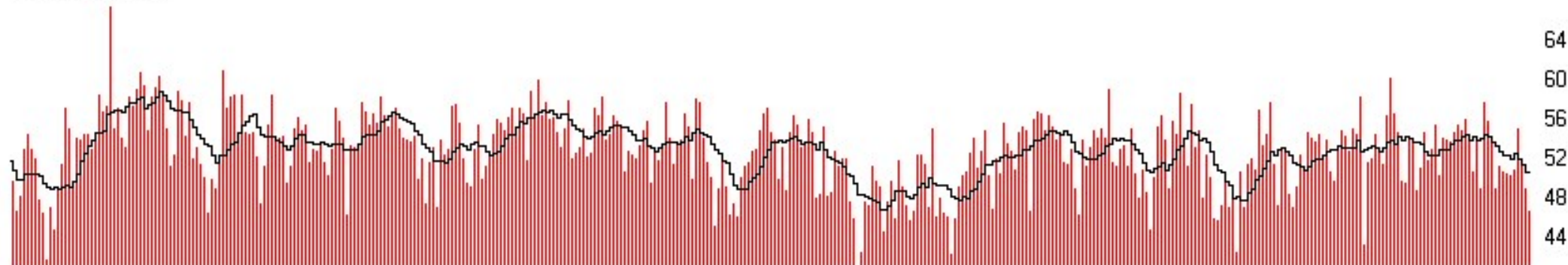
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



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

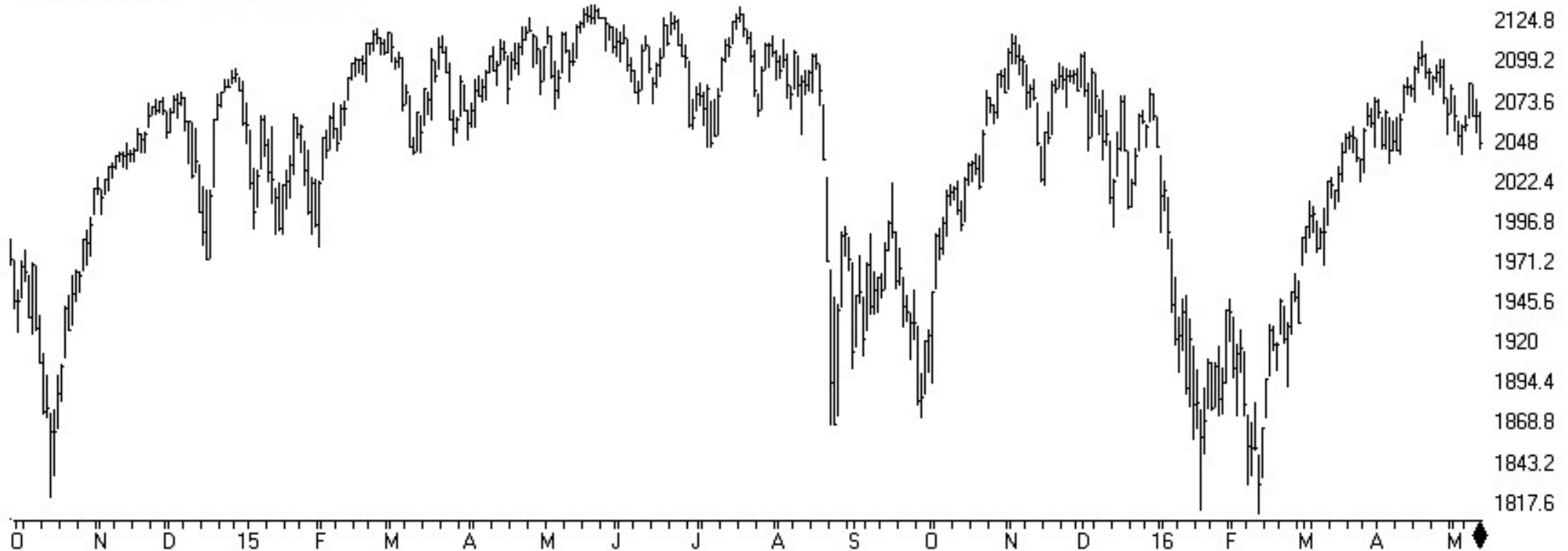


OCC call% + 10ma

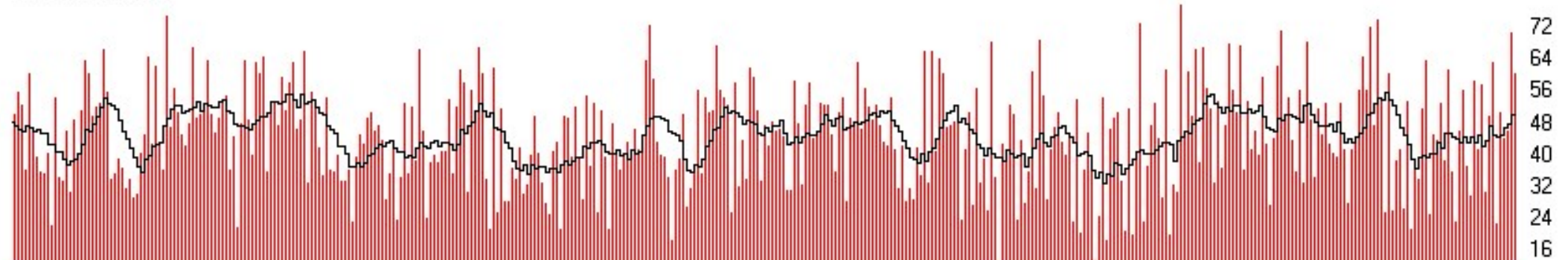


unlike other option ratios, OEX is usually considered a smart-money indicator.

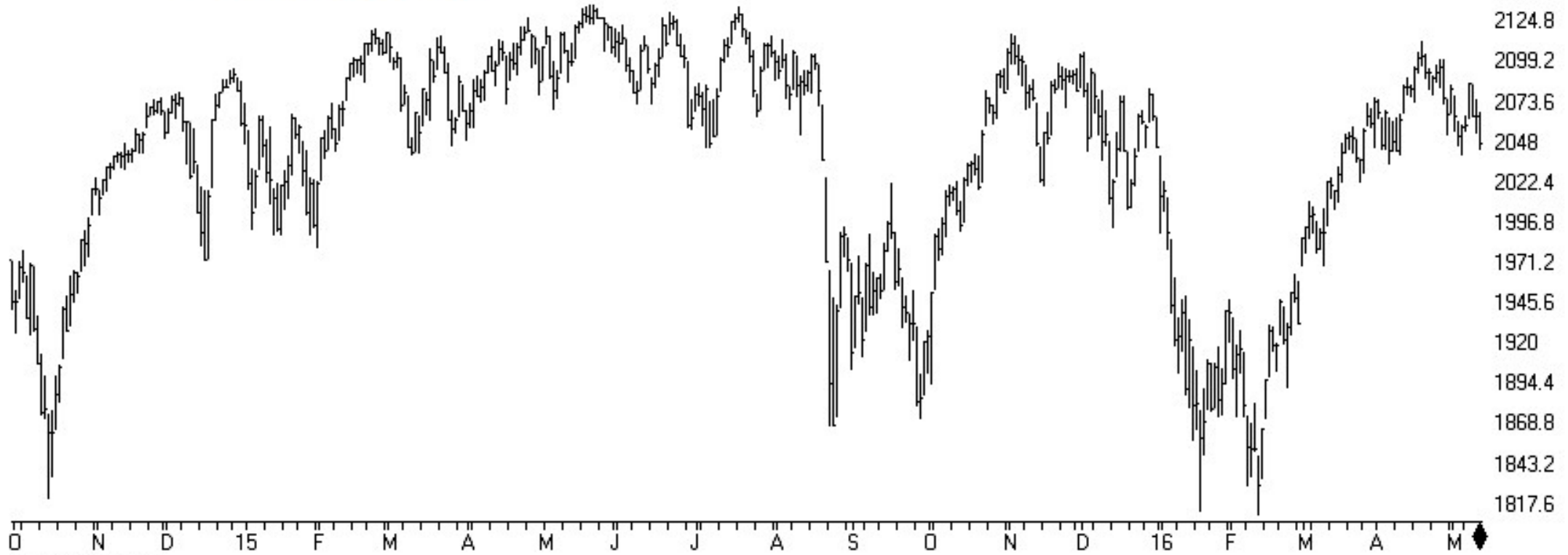
SP500 Index (Daily) + OEX Calls%



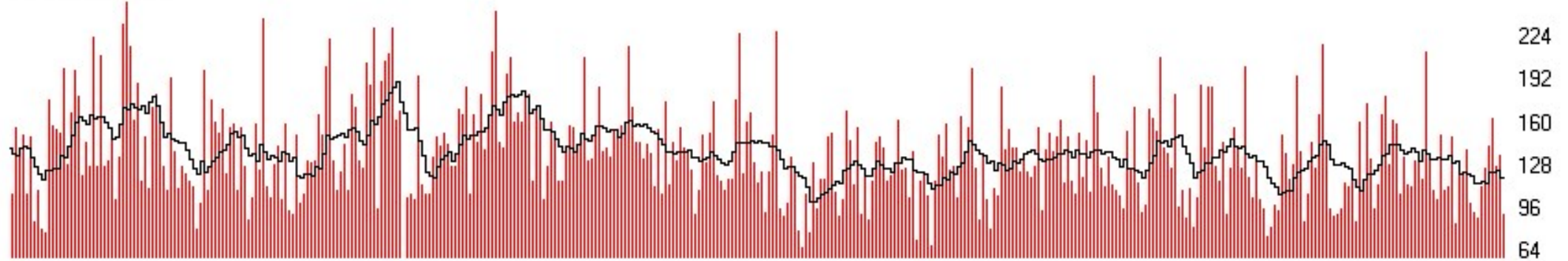
OEX Call% + 10ma



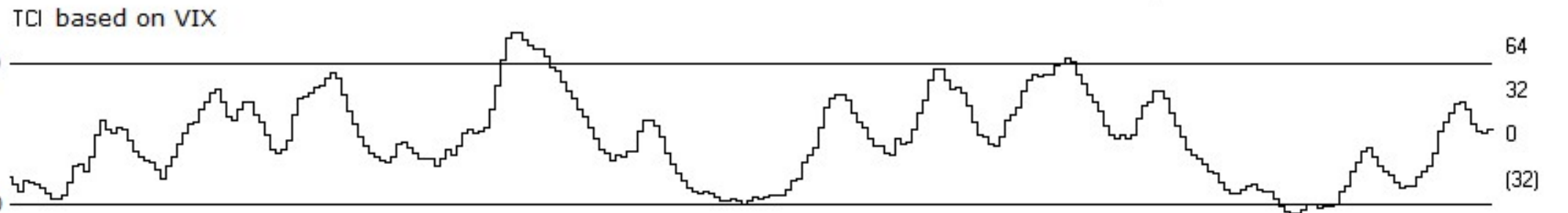
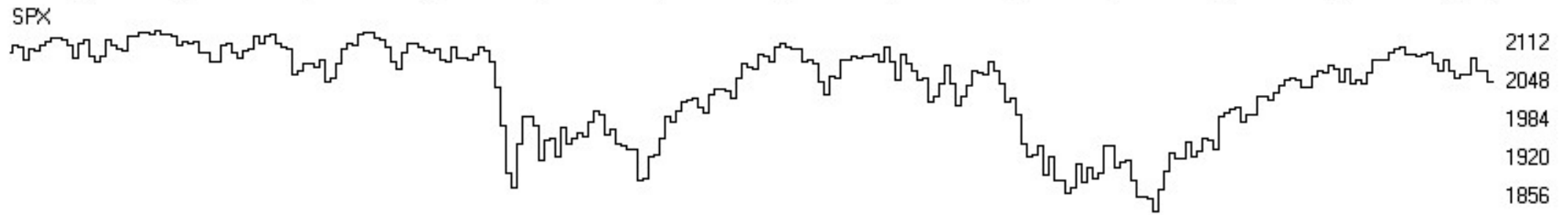
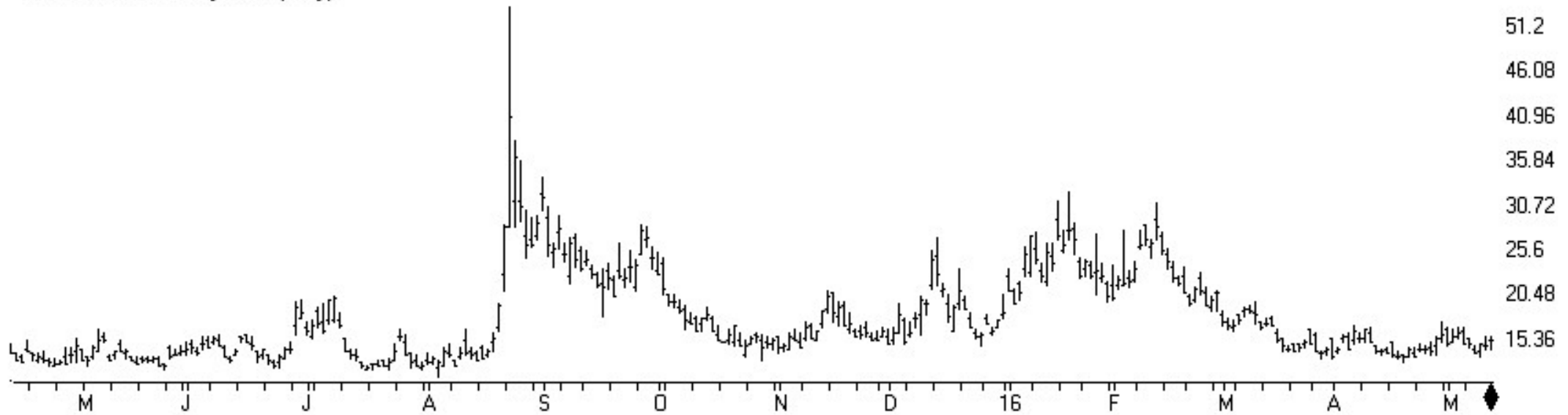
SP500 Index (Daily) + ISEE Index (equity only)



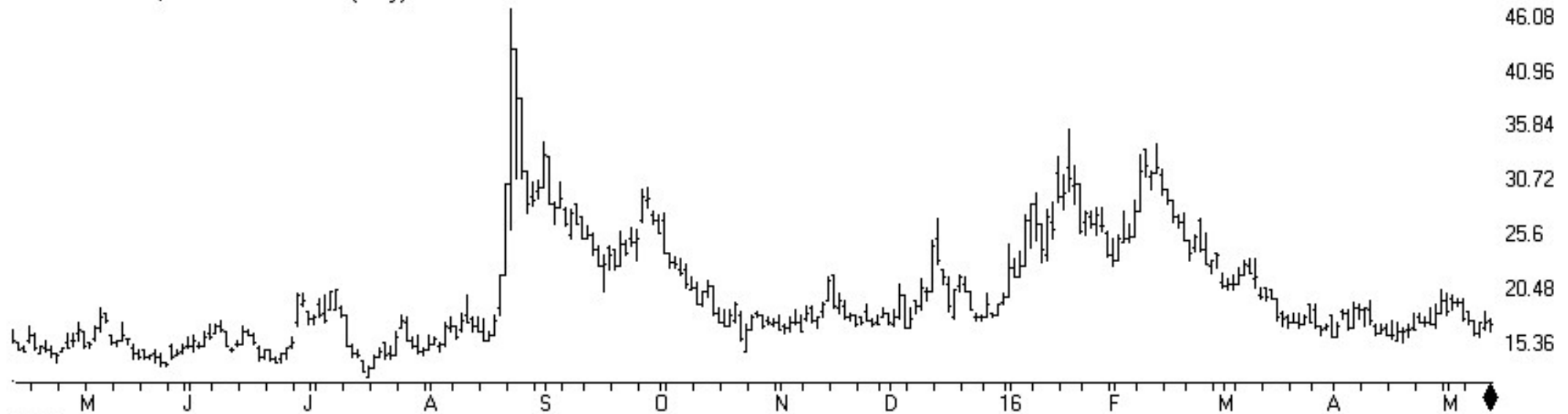
ISEE Equity+10ma



VIX - S&P 500 Volatility Index (Daily)



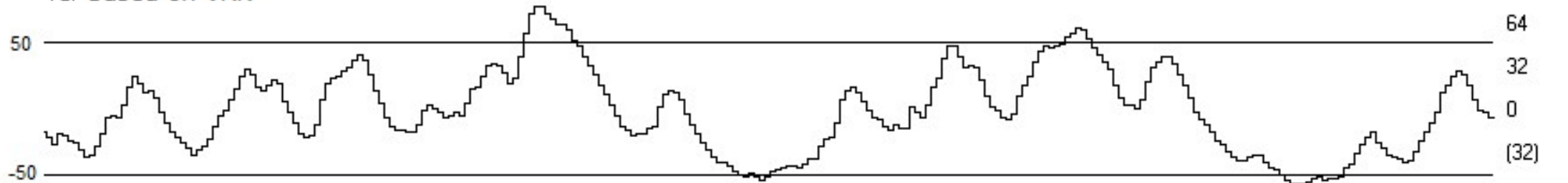
VXN - NASDAQ VOLATILITY INDEX (Daily)



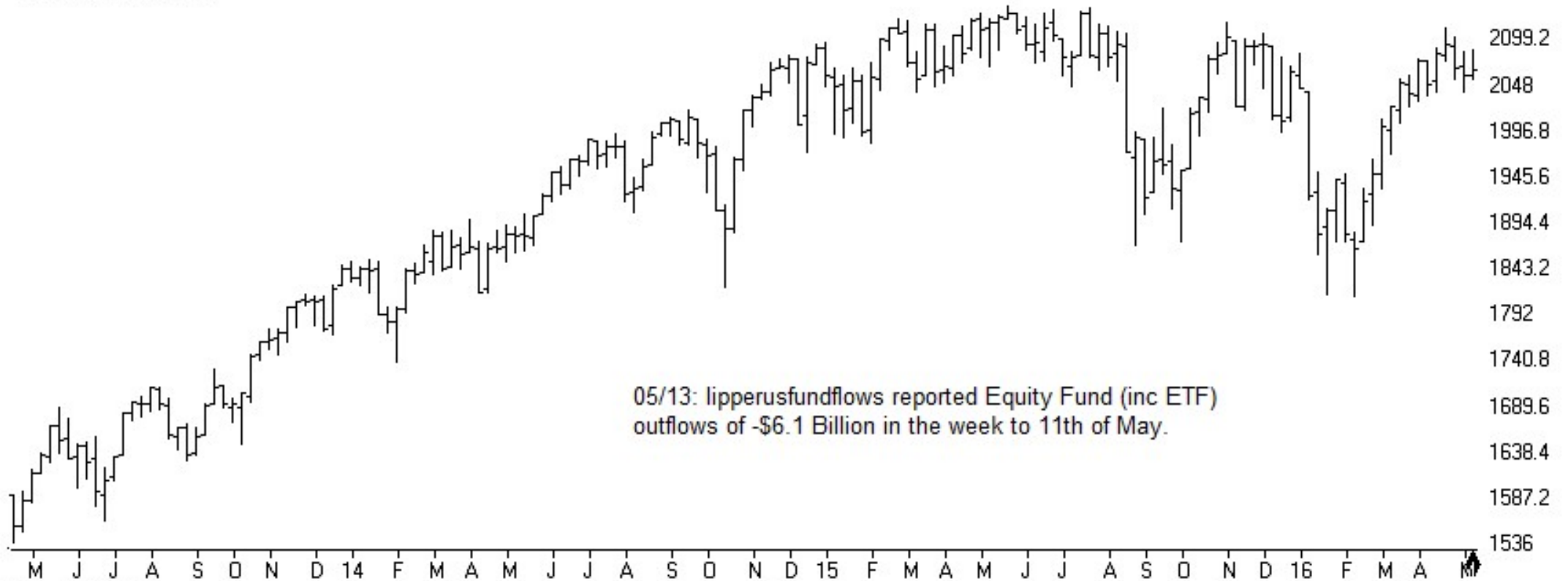
QQQ



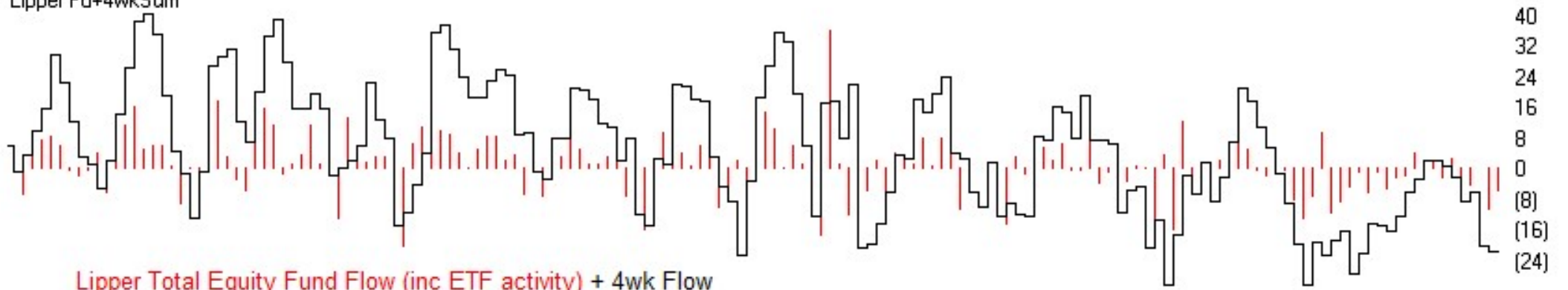
TCI based on VXN



SP500 Index (Weekly)

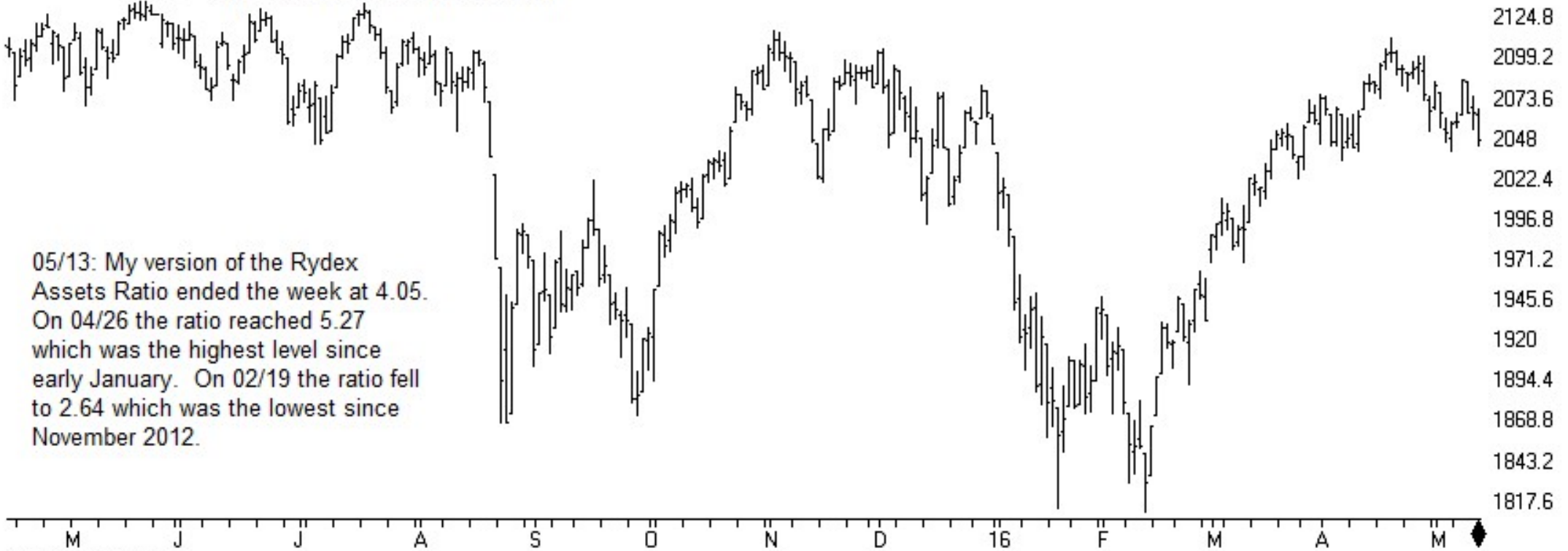


Lipper Fd+4wkSum

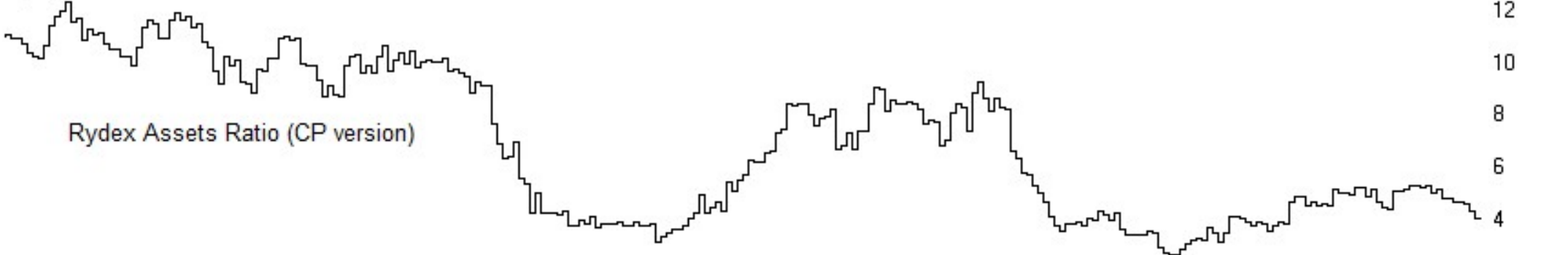


Sentiment

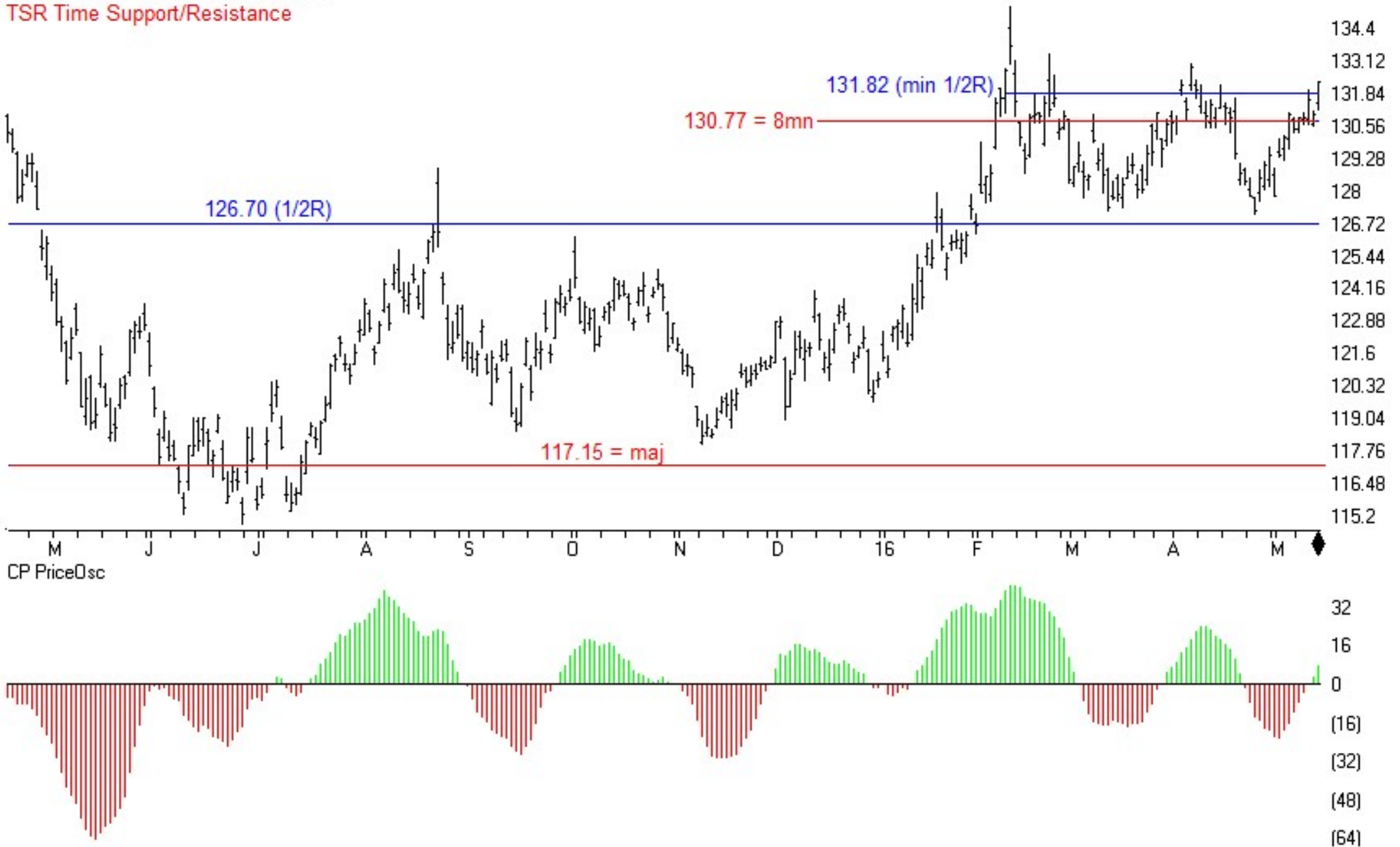
SP500 Index (Daily) + Rydex Assets Ratio (CP version)



RyMajAssetsRatio

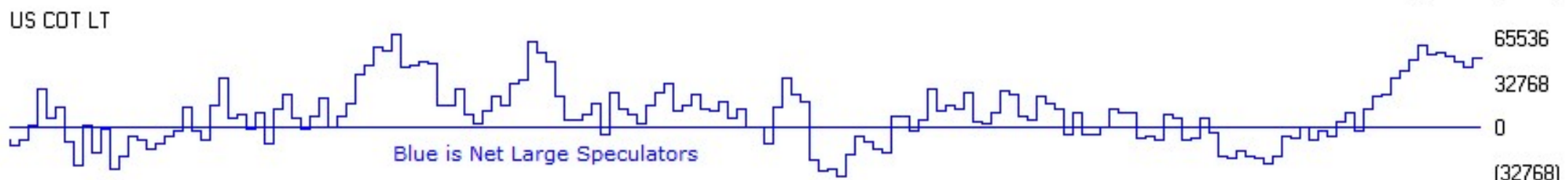
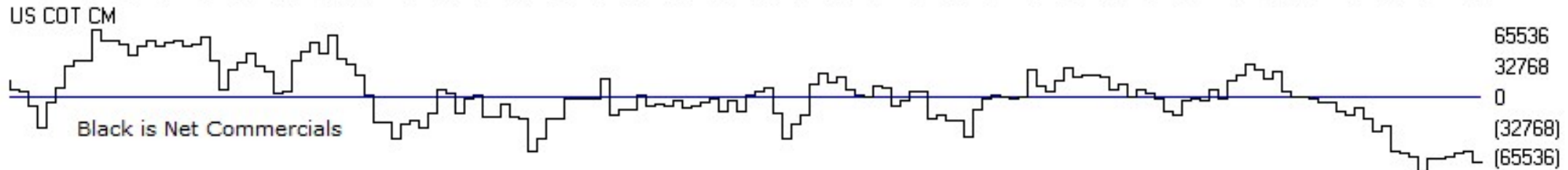


30 Lehman 20+ Year T Bond ETF (Daily)
TSR Time Support/Resistance



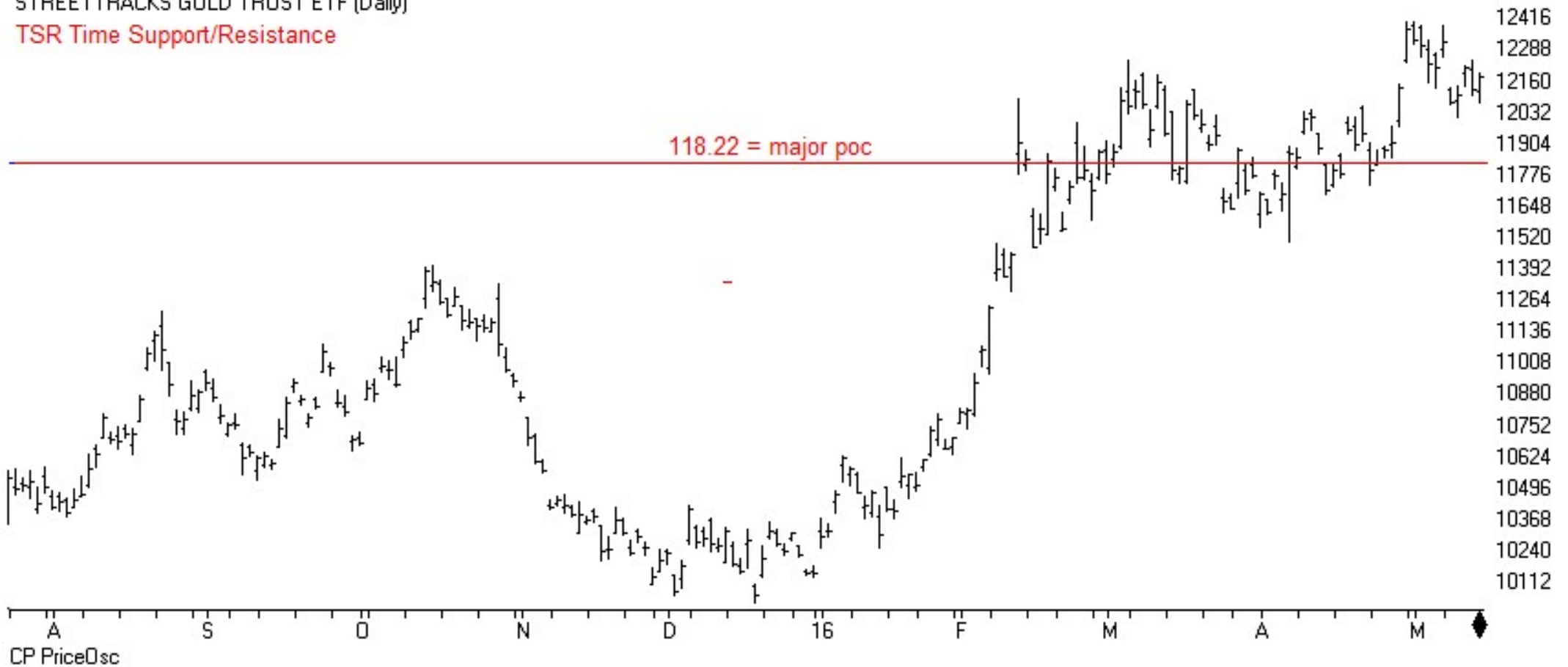
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/10/16	9.3	8.7	85.6	89.3	86.3	16.1	93.1	71.4	26.7
05/03/16	19.5	15.2	73.4	82.6	91.5	41.5	76.1	49.9	24.2

T-Bonds	CM Net	LT Net	ST Net
05/10/16	-69968	50731	19237
05/03/16	-58103	45000	13103



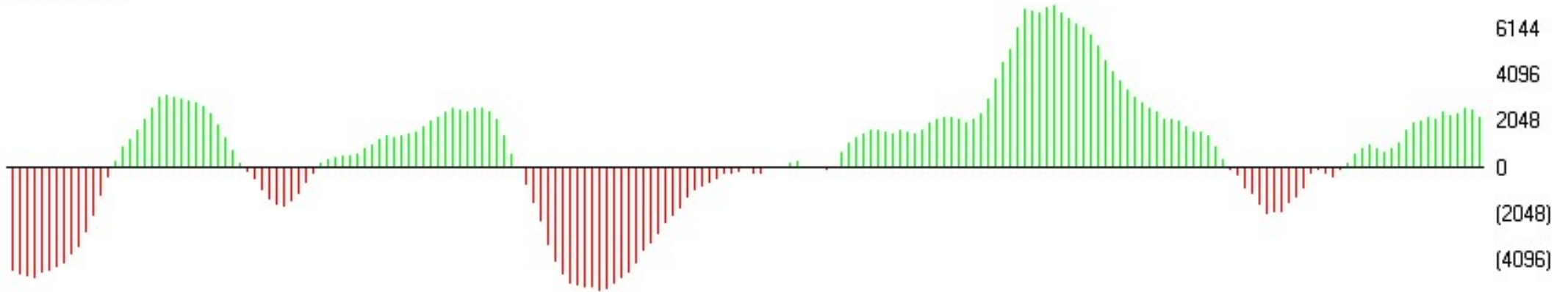
STREETTRACKS GOLD TRUST ETF (Daily)

TSR Time Support/Resistance



- 12416
- 12288
- 12160
- 12032
- 11904
- 11776
- 11648
- 11520
- 11392
- 11264
- 11136
- 11008
- 10880
- 10752
- 10624
- 10496
- 10368
- 10240
- 10112

CP PriceOsc



- 6144
- 4096
- 2048
- 0
- (2048)
- (4096)

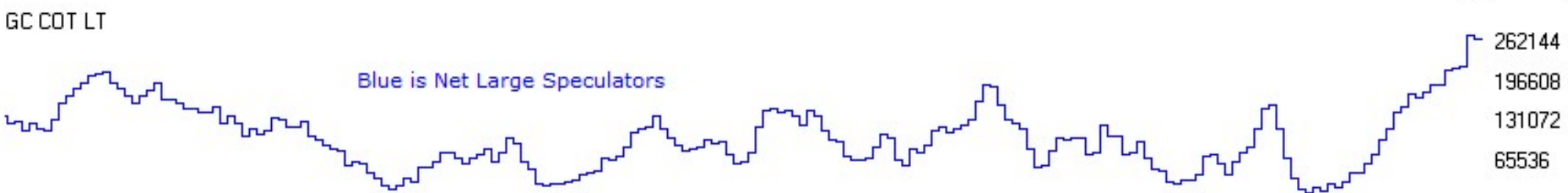
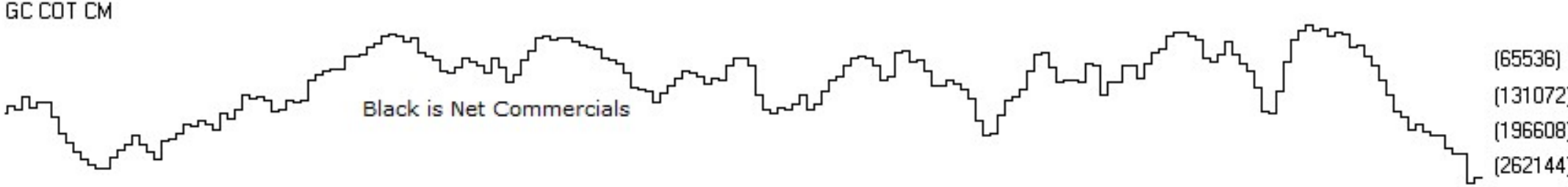
	GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
STREETTRACKS GOLD	05/10/16	3.4	3.3	92.8	97.4	92.7	2.5	89.6	22.8	8.4
	05/03/16	0	0	100	100	100	0	99.9	27.1	0

STREETTRACKS GOLD



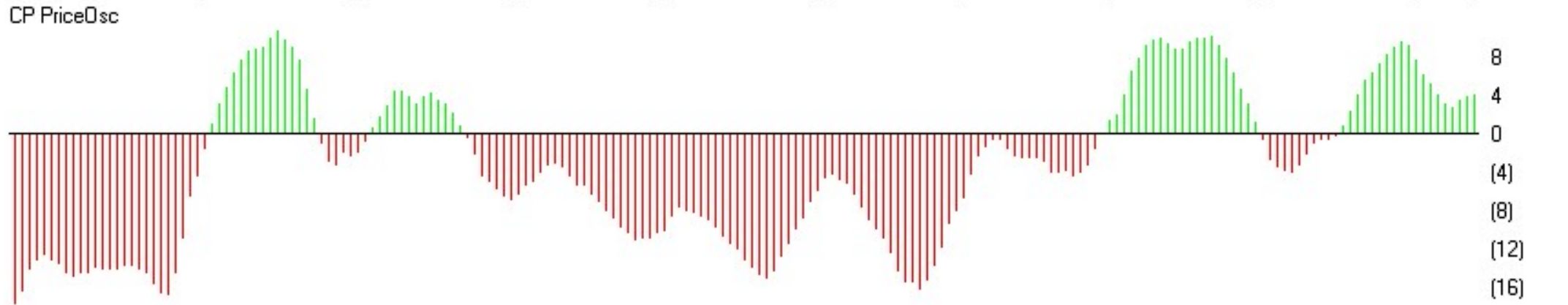
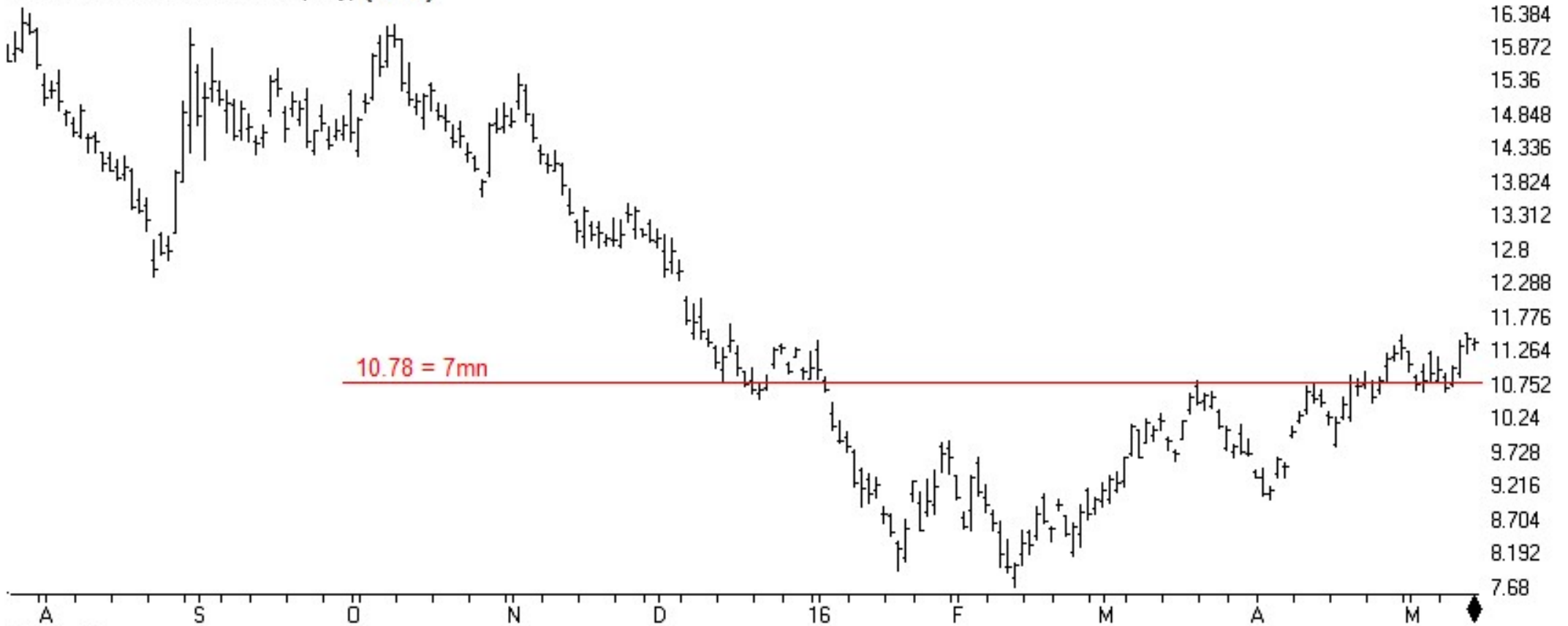
	GOLD	CM Net	LT Net	ST Net
	05/10/16	-284996	264898	20098
	05/03/16	-294901	271648	23253

I A S O N D 13 F M A M J J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A

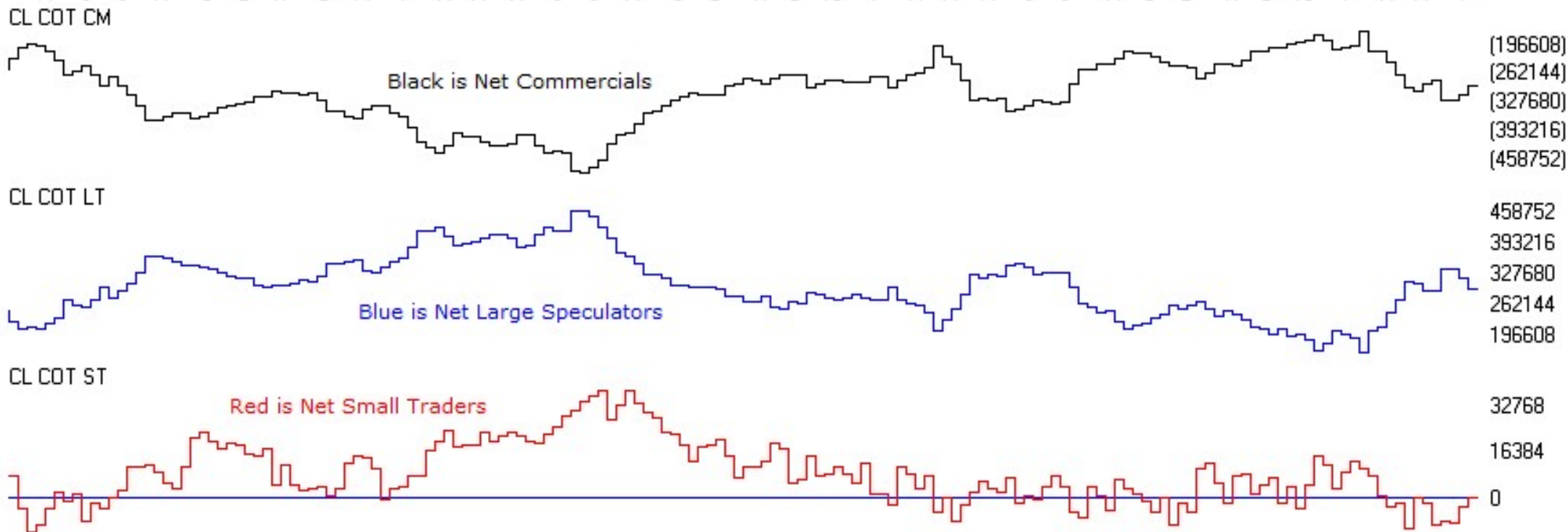
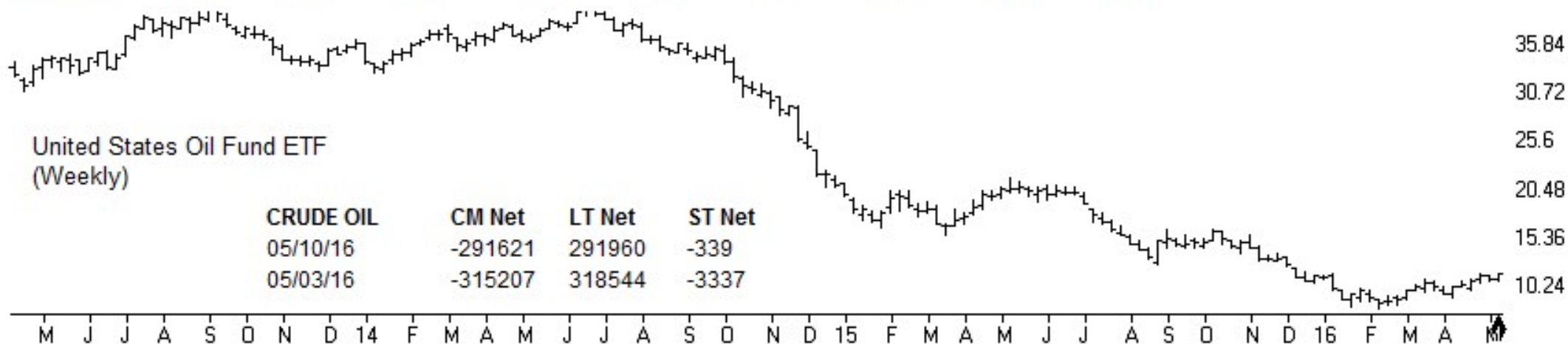


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

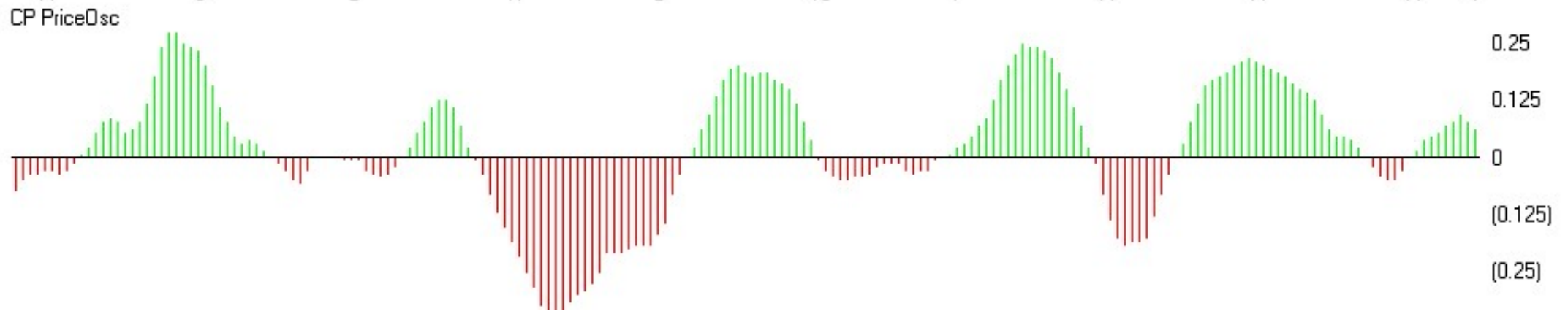


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/10/16	21.8	100.0	100.0	75.9	68.3	17.5	41.5	75.2	71.1
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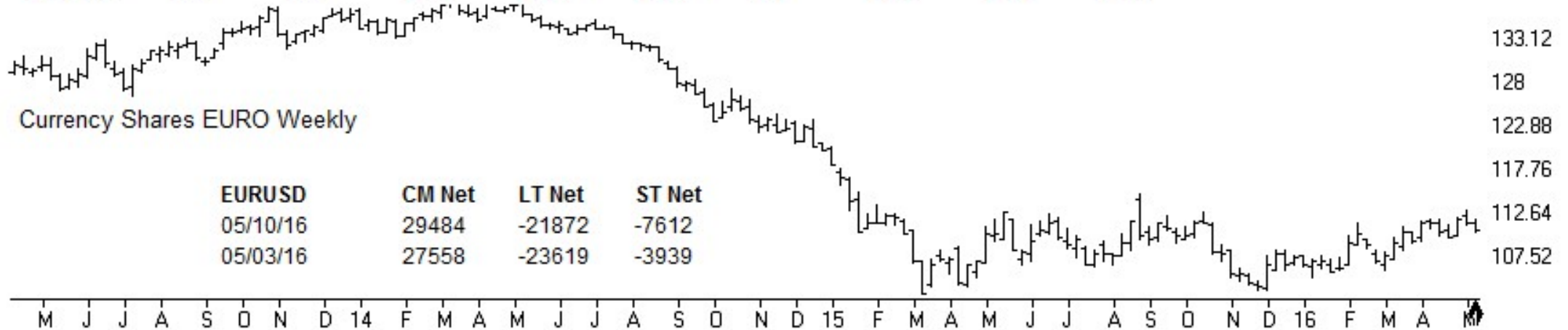


TSR Time Support/Resistance

51 EURUSD (Daily)

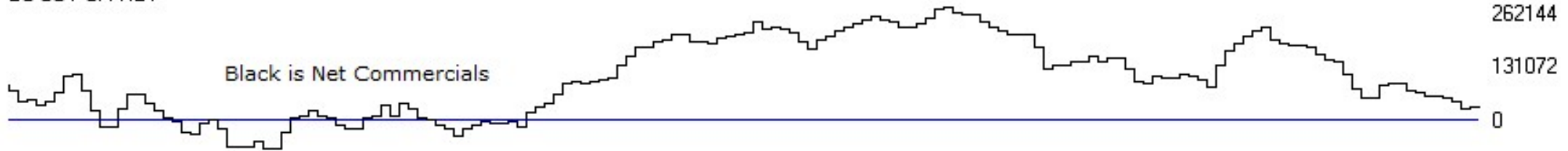


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/10/16	1.0	7.5	83.2	100.0	87.1	0.0	89.3	82.8	70.2
05/03/16	0.0	0.0	80.9	100.0	100.0	6.7	99.0	80.5	50.6



EURUSD	CM Net	LT Net	ST Net
05/10/16	29484	-21872	-7612
05/03/16	27558	-23619	-3939

EC COT CM NET



EC COT LT NET

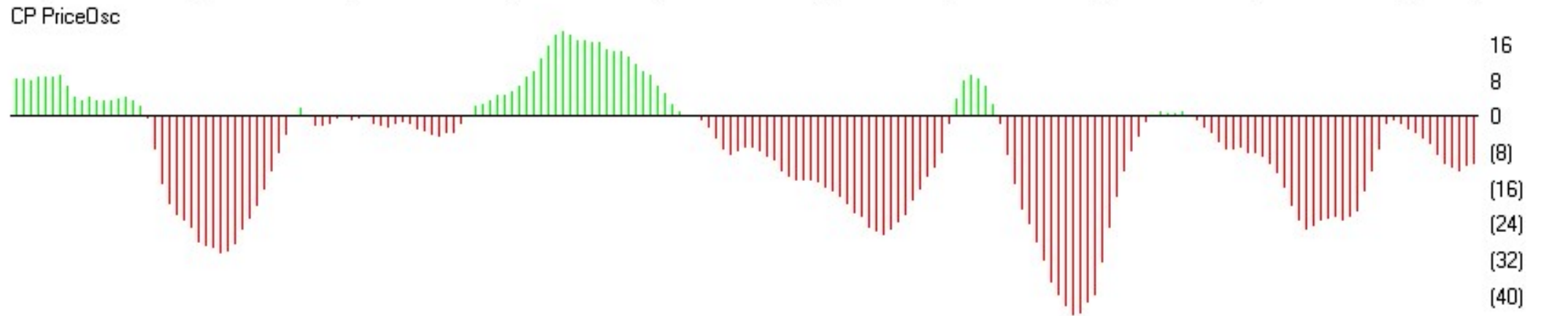


EC COT ST

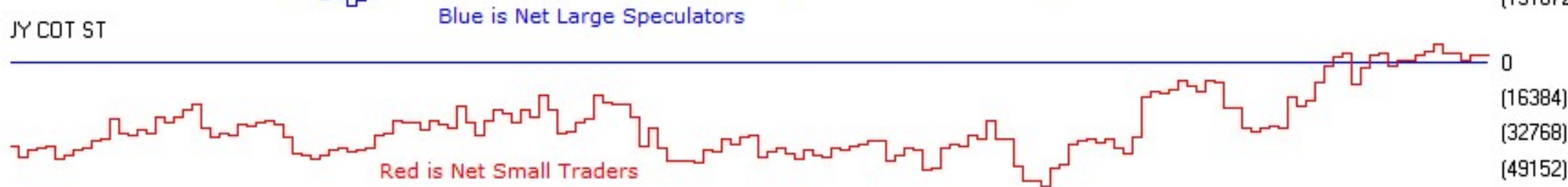
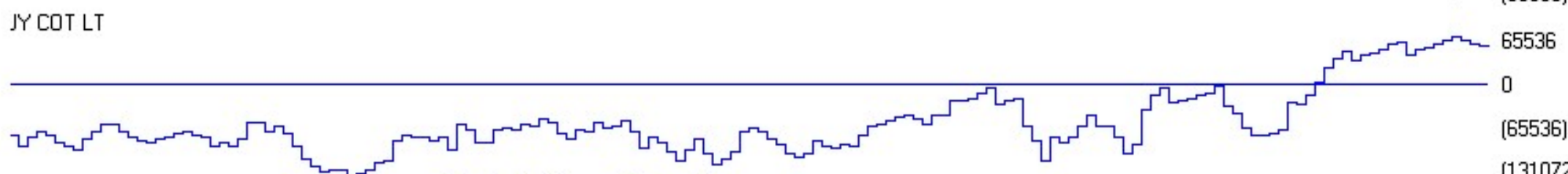
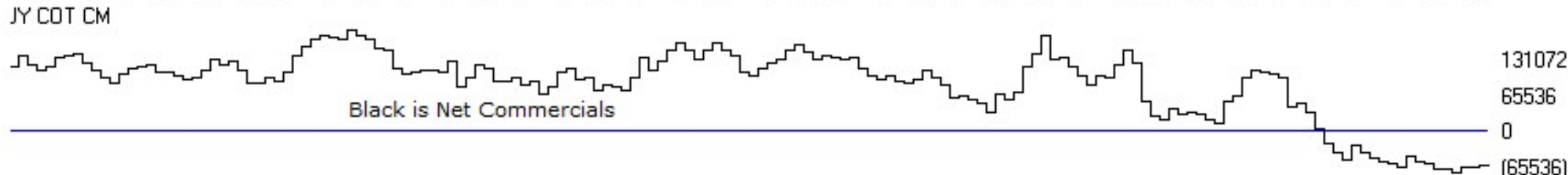




53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/10/16	7.2	11.3	74.0	91.5	89.3	22.4	88.6	83.7	60.5
05/03/16	6.0	11.0	78.9	93.1	87.9	13.5	88.0	91.0	68.1



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