

ChartProfit

Charts to Friday 14th July 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 07/14

	-5	-4	-3	-2	↓
NYSE	60	53	56	54	64
NasDaq	55	56	57	56	63
SP500	64	60	60	57	67
ND100	62	65	49	45	69
R2000	58	55	56	57	61

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

07/14: AAll (public poll). Bulls% was lower at 28.2%. Bears% was almost unchanged at 29.6%. Two week's ago Bear% fell to 26.9%, a twenty five week low.

07/14: Investors Intelligence. Bulls% was lower at 50.0% (from 52.5%), a fifteen week low. Bear% was almost unchanged at 18.6%. Six weeks ago Bears% reached 19.2% which was a twenty two week high.

07/14: Market Vane (advisers) poll was unchanged at 67. Three weeks ago the number reached 69 was the highest since May 2013.

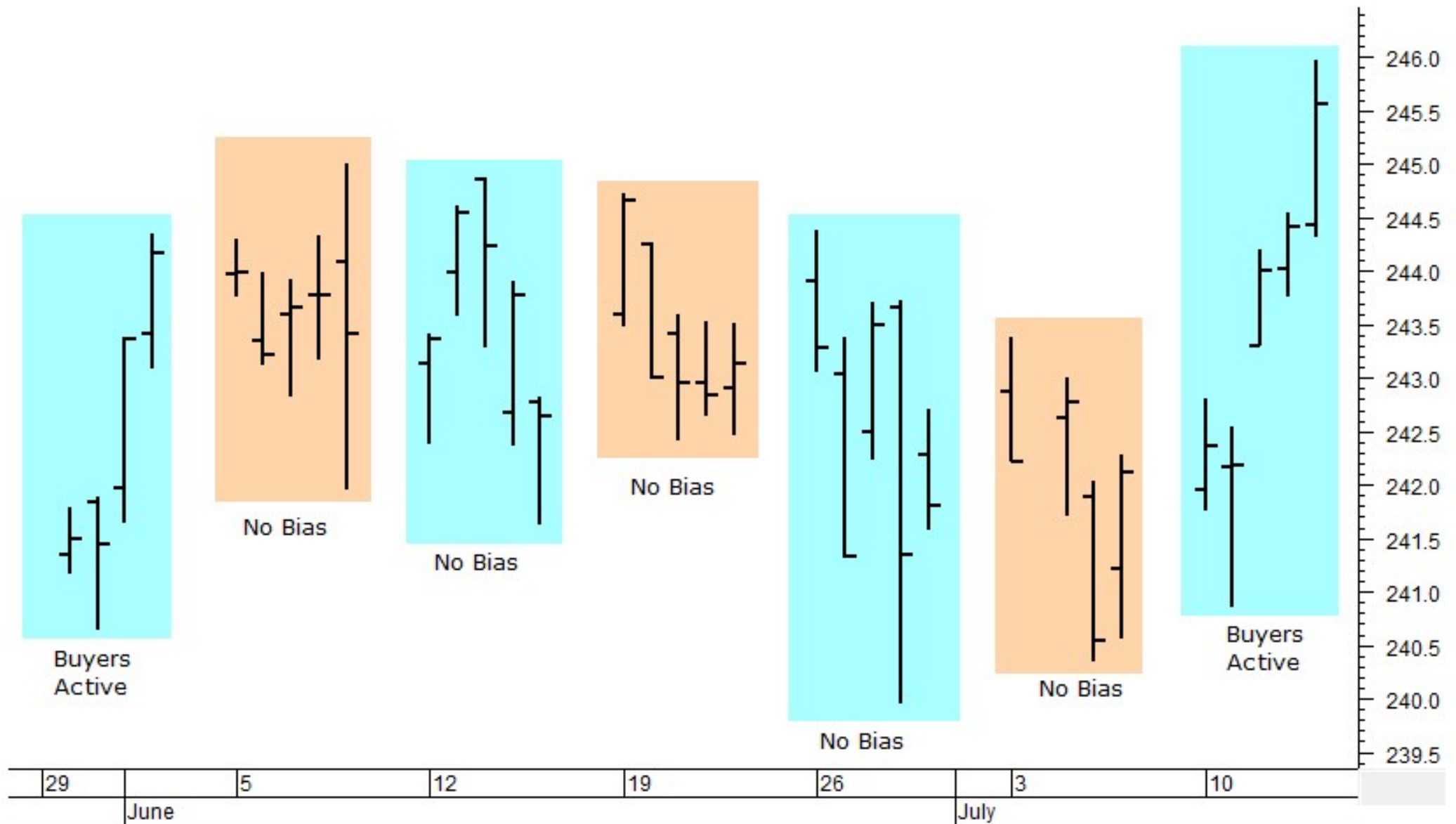
07/14: NAAIM exposure index was lower at 89.9.

Mutual Fund Flow:

07/14: My version of the Rydex Assets Ratio ended the week at 9.68. On 06/30 the ratio reached 15.21, the highest in the database. The ratio reaching a new high has historically been a warning for the market.

07/14: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$3.5 Billion in the week to 12th July.

SPY Weekly Structure

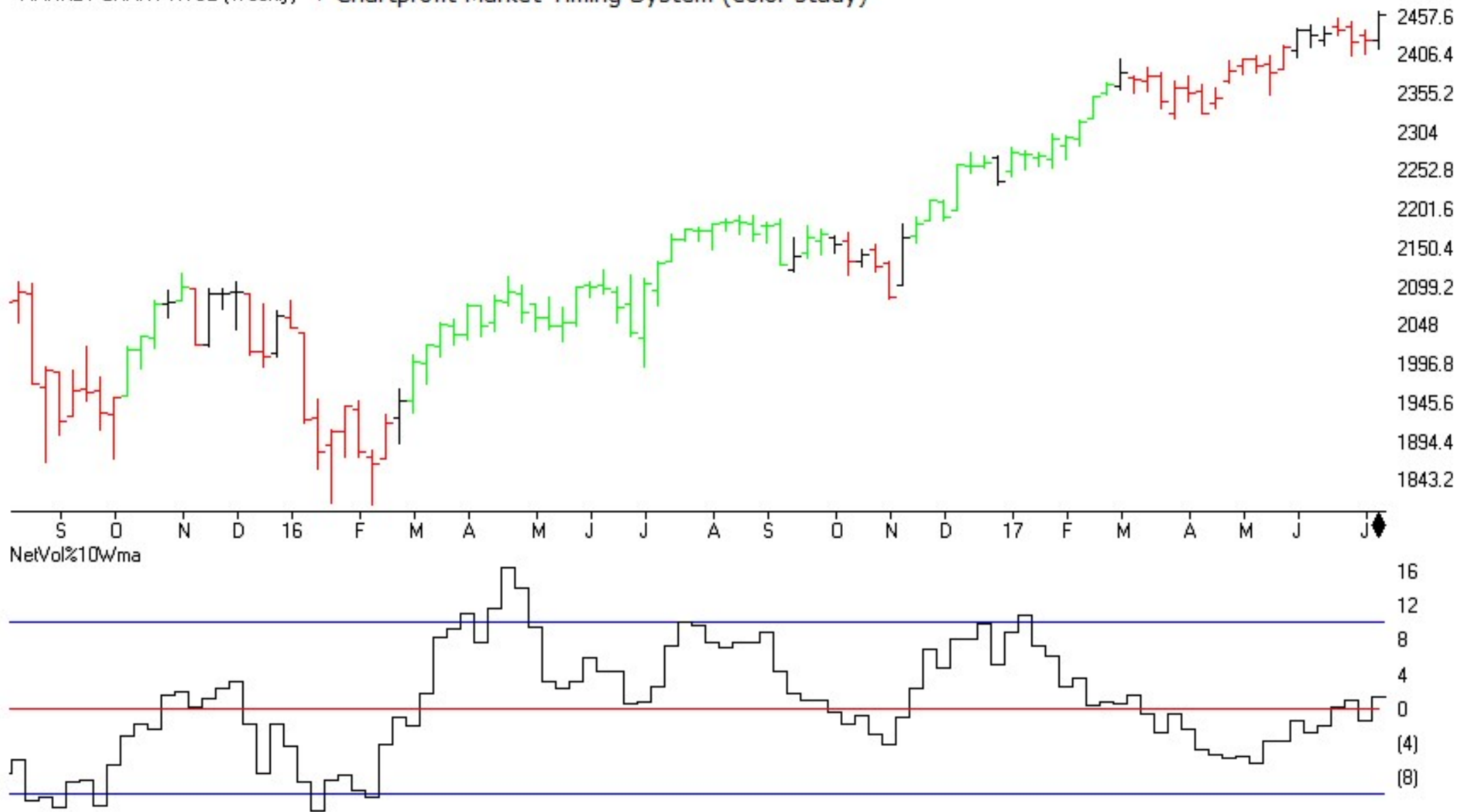


Commitments of Traders

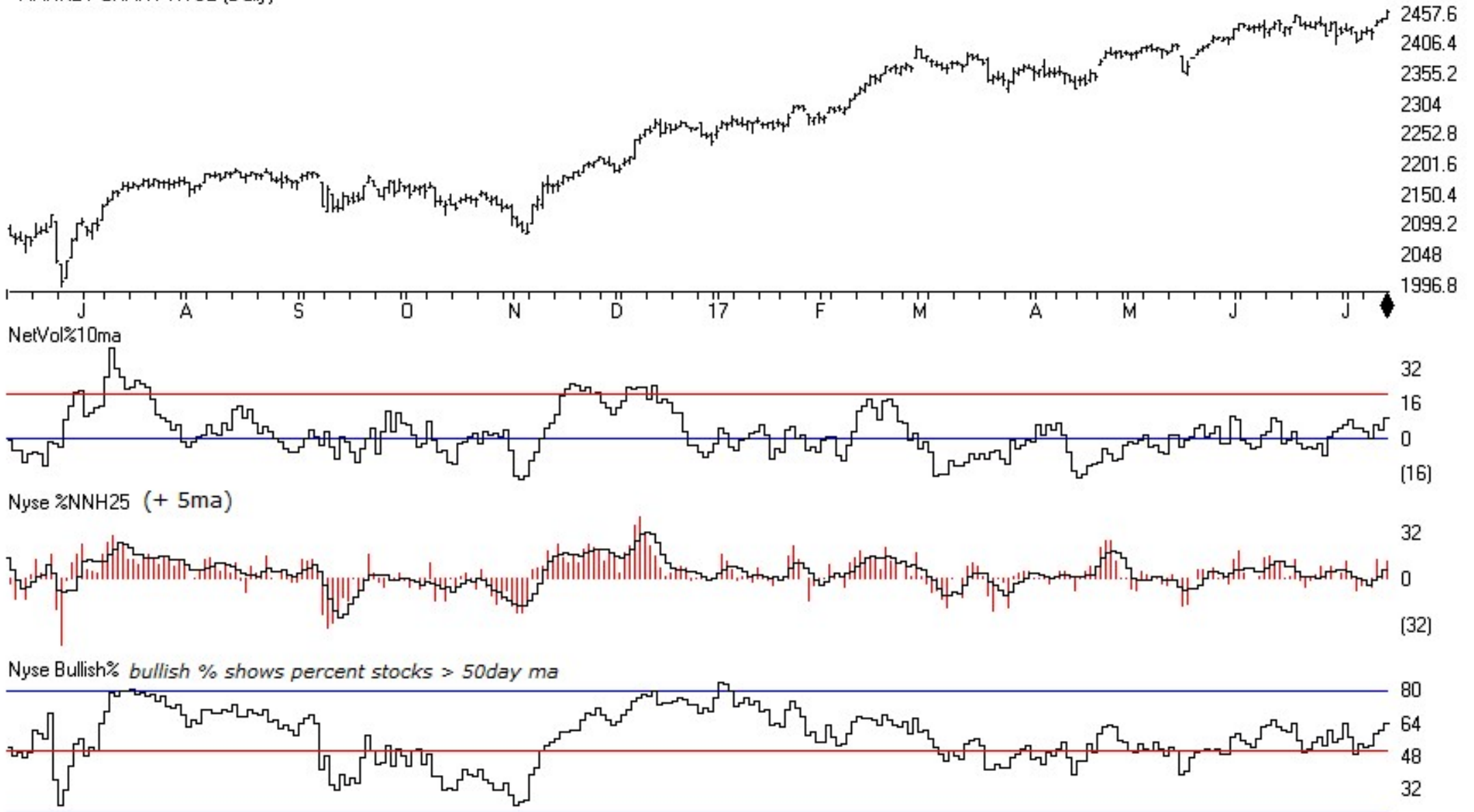
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	25.4	32.7	100.0	52.4	16.2	0.0	100.0	95.3	30.6
07/03/17	34.1	38.2	94.8	50.7	19.5	0.0	81.1	84.9	42.9
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	100	100	0	0	11.4	100	25	53.1	66.3
07/03/17	100	100	22.9	0	25.3	100	21.7	94.7	100
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	88.3	90.0	51.6	13.4	36.7	74.1	24.8	30.7	65.9
07/03/17	98.1	100.0	44.3	6.0	32.2	85.0	10.7	33.8	94.3
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	27.6	15.4	61.4	87.2	100.0	51.7	49.6	15.9	16.1
07/03/17	11.7	8.1	85.5	100.0	100.0	14.7	65.8	61.6	24.9
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	0.5	0.0	60.5	99.7	85.5	27.7	90.2	100.0	64.5
06/27/17	20.8	14.5	36.5	81.8	79.5	53.8	62.9	100.0	84.5
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	100.0	70.4	0.0	0.0	38.2	100.0	39.3	6.6	19.4
07/03/17	87.3	39.9	0.0	9.1	75.8	100.0	30.2	17.3	62.7
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	0.0	1.9	85.1	100.0	90.7	20.3	100.0	100.0	26.2
07/03/17	0.0	0.8	80.9	98.9	93.9	24.4	100.0	100.0	27.8
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	100.0	100.0	0.0	0.0	0.0	100.0	0.0	52.8	56.2
07/03/17	99.7	78.9	0.0	0.8	6.8	98.2	0.0	77.0	74.8

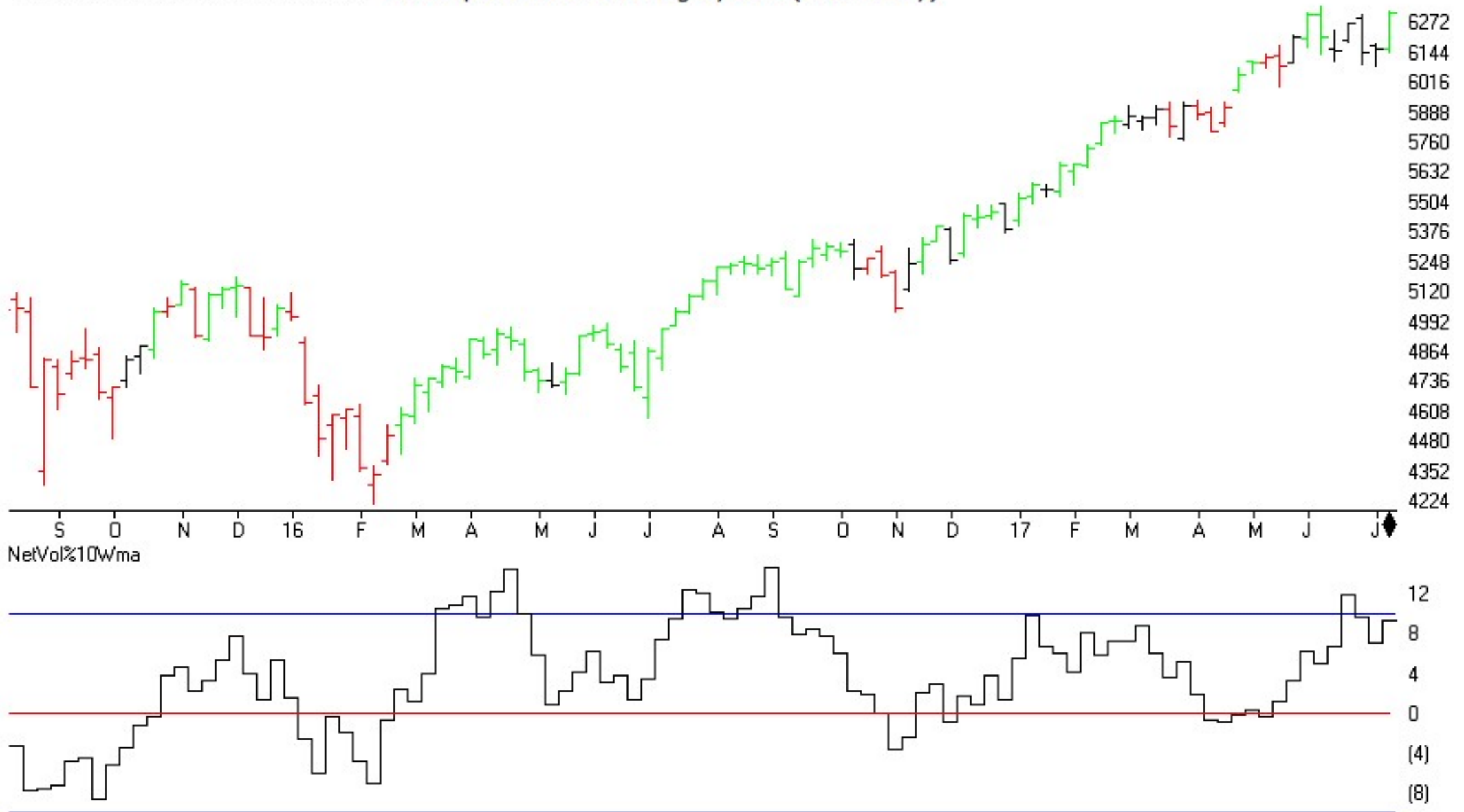
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



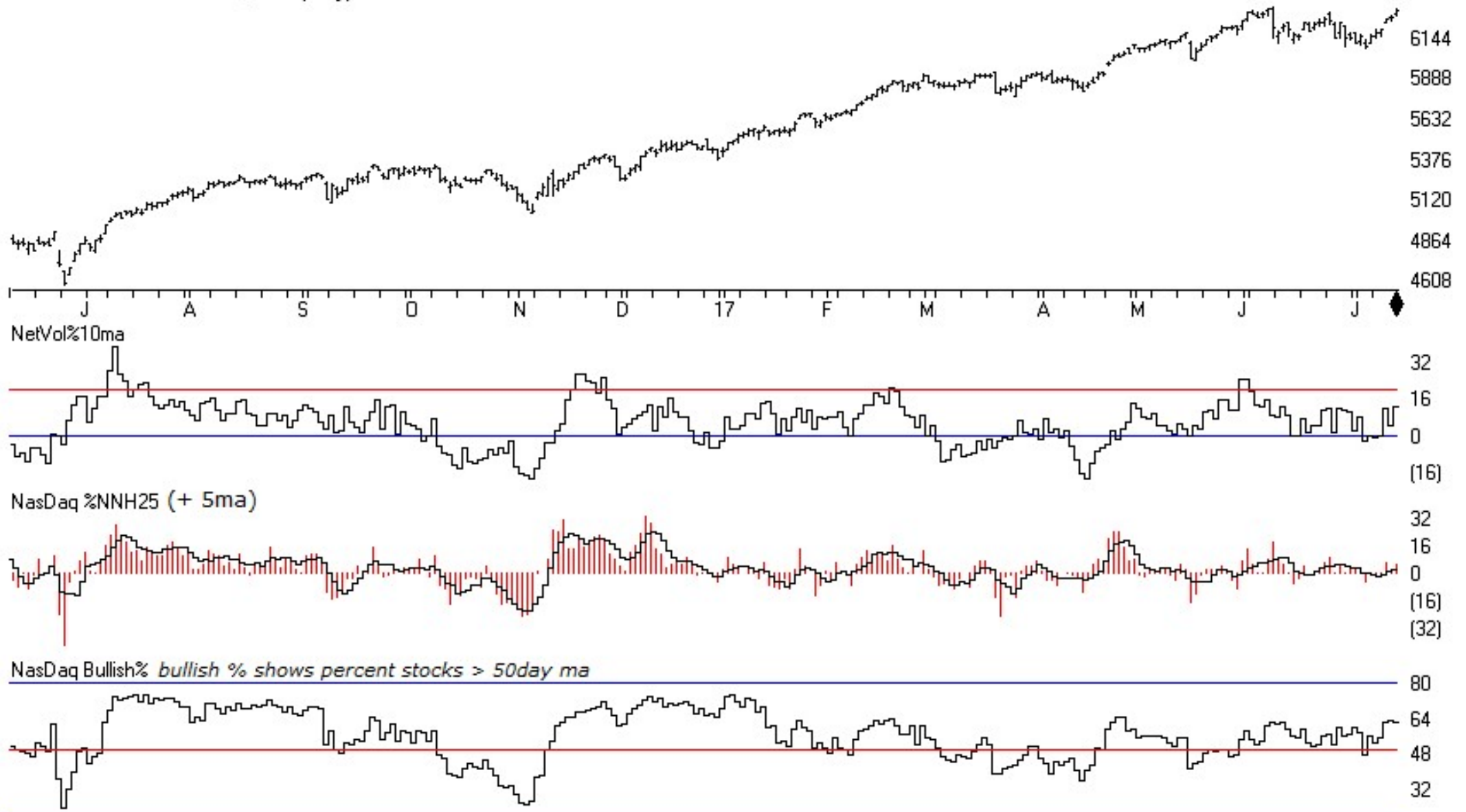
MARKET CHART NYSE (Daily)



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

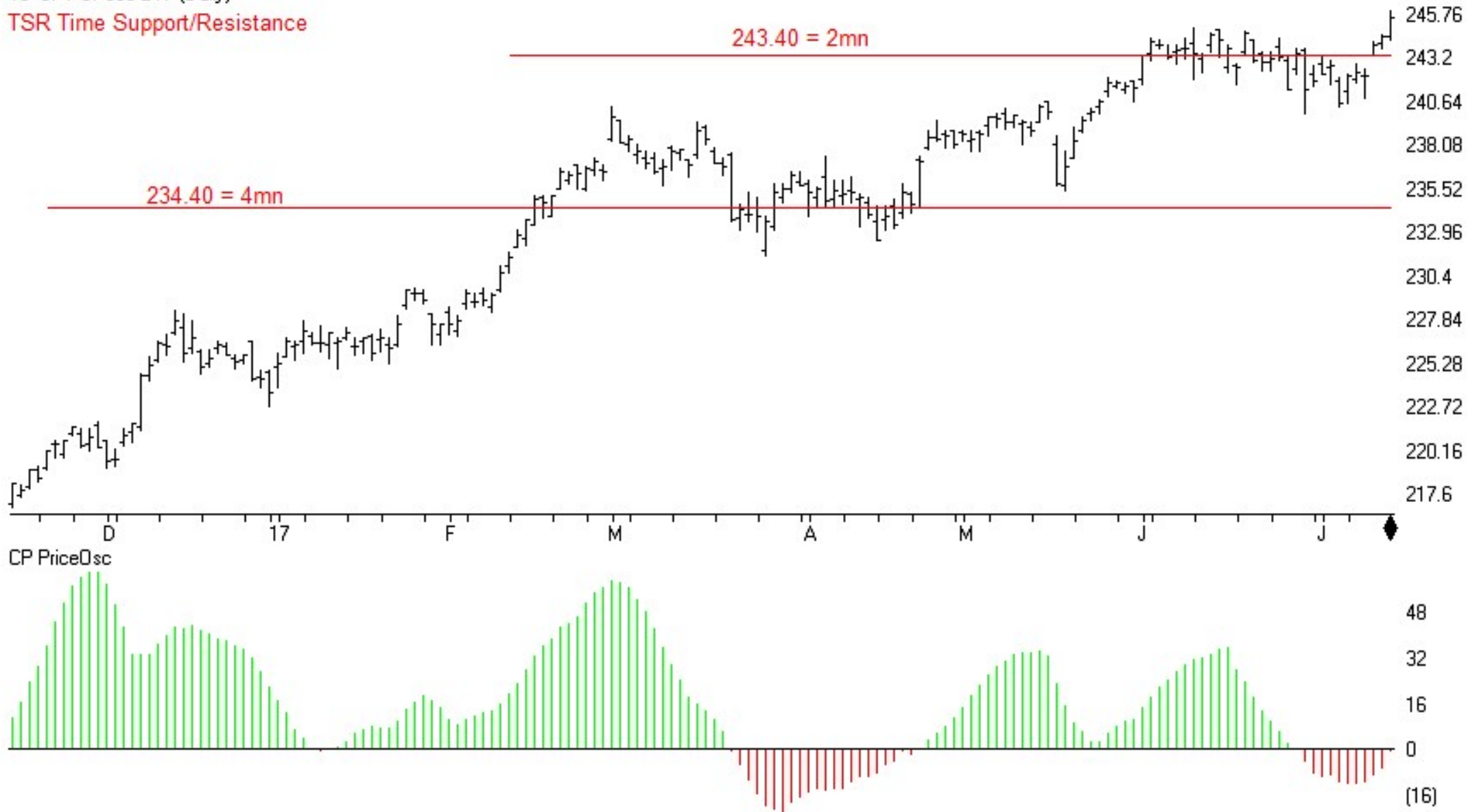


MARKET CHART NASDAQ 1800 (Daily)



13 SPY SP500 ETF (Daily)

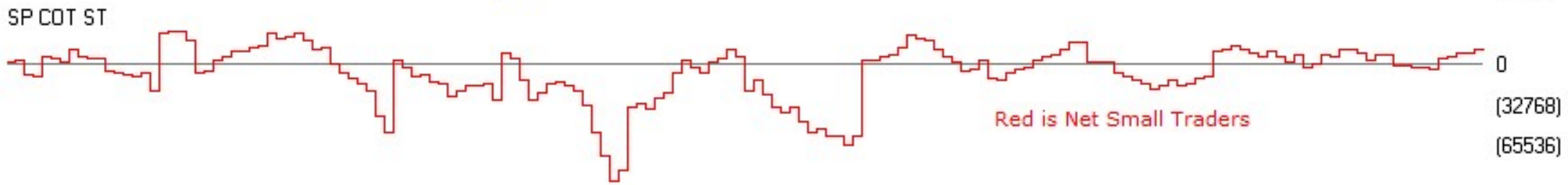
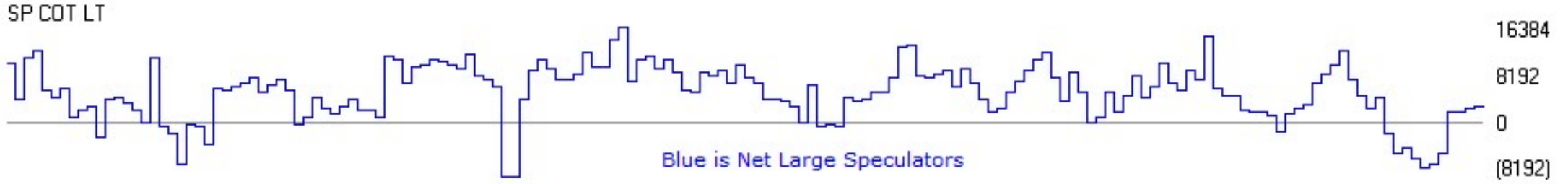
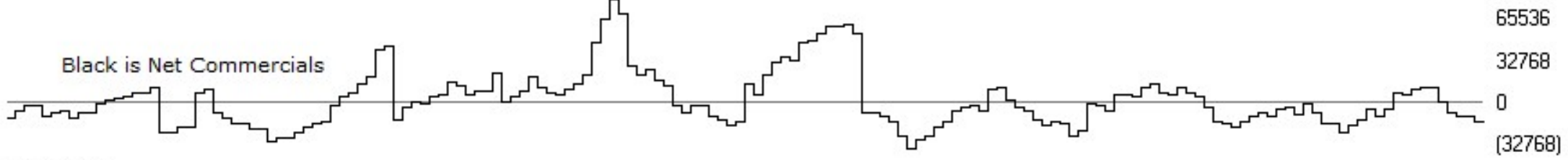
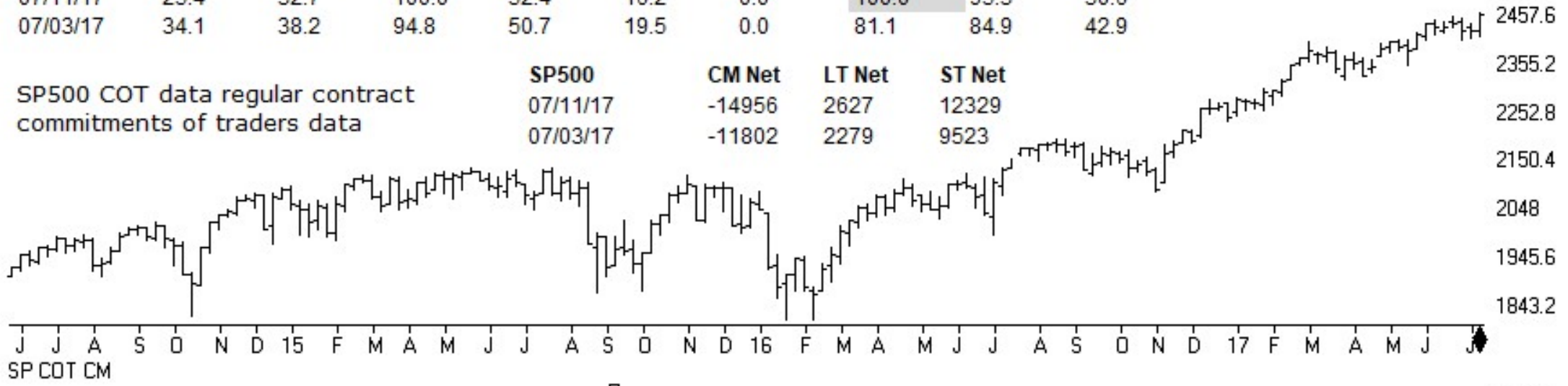
TSR Time Support/Resistance



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	25.4	32.7	100.0	52.4	16.2	0.0	100.0	95.3	30.6
07/03/17	34.1	38.2	94.8	50.7	19.5	0.0	81.1	84.9	42.9

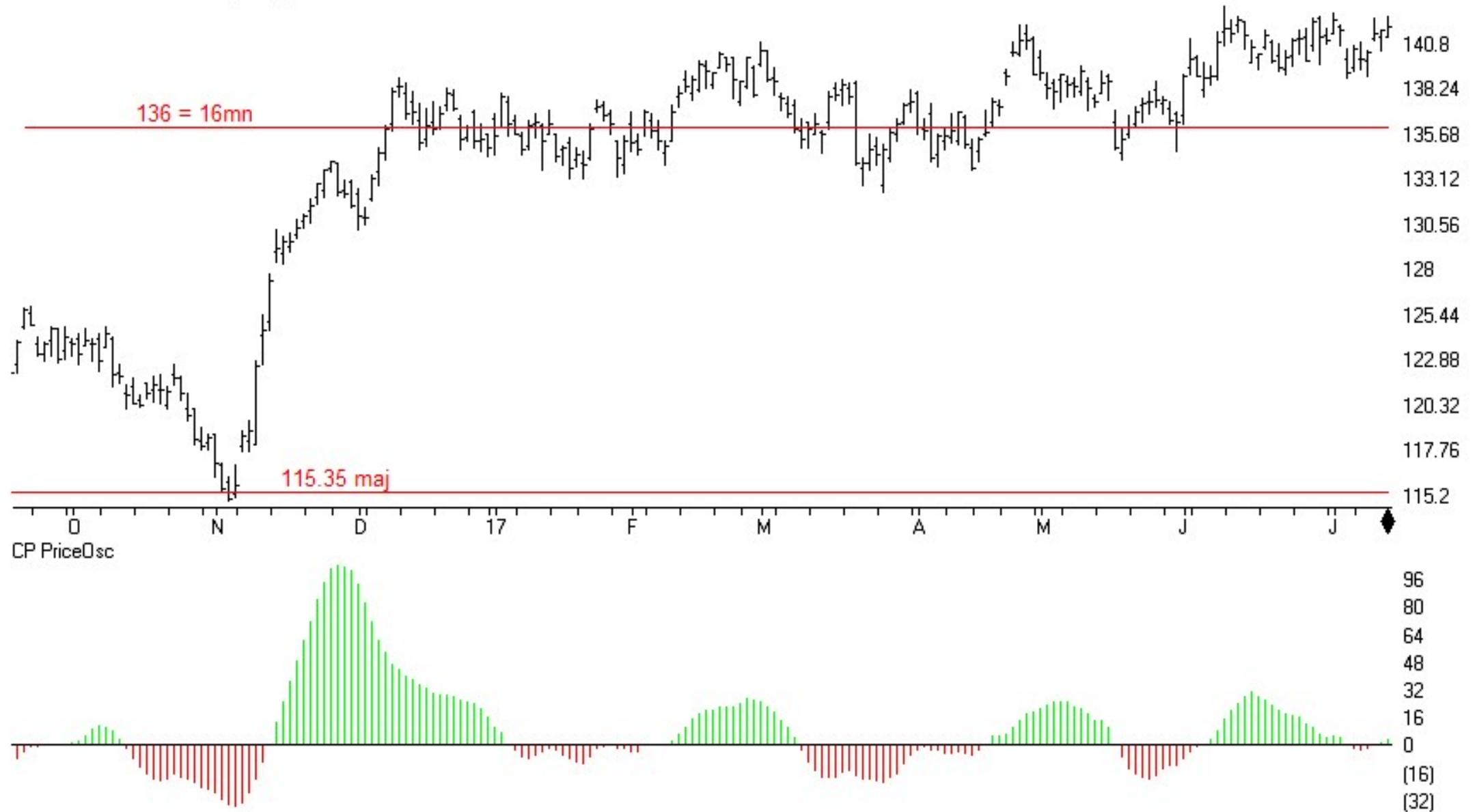
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
07/11/17	-14956	2627	12329
07/03/17	-11802	2279	9523

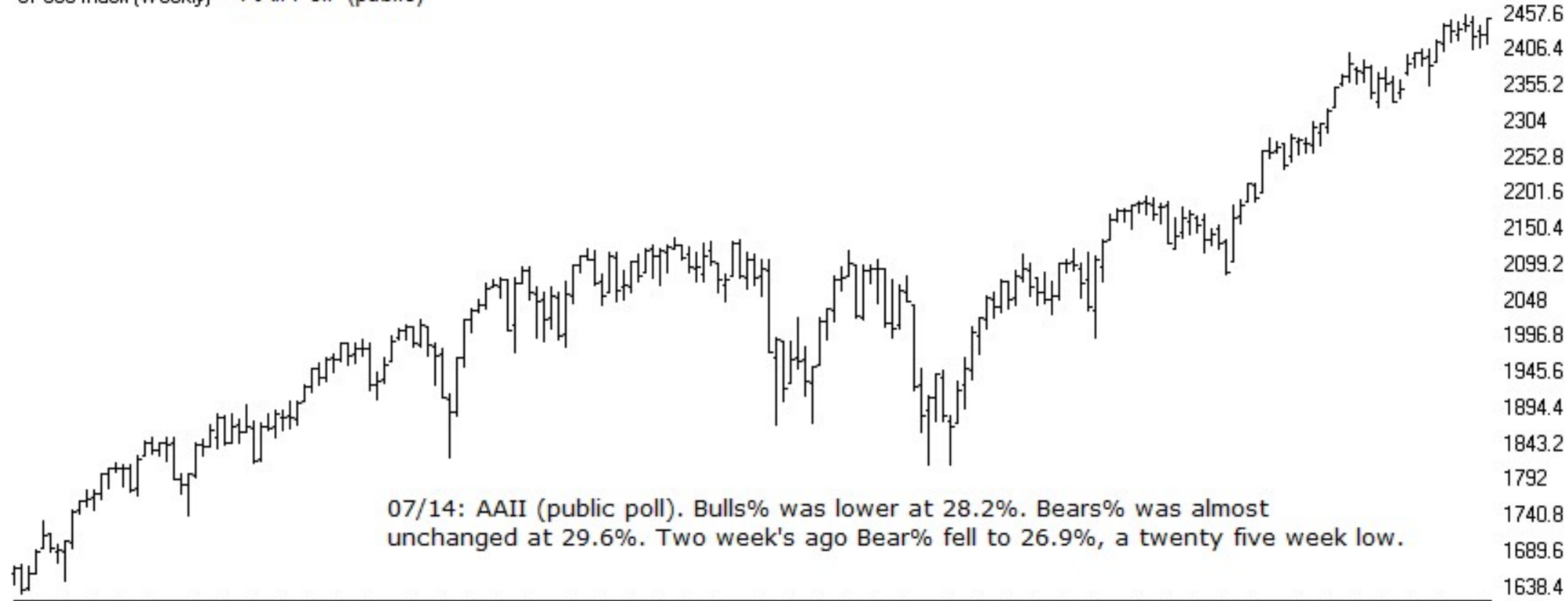


TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

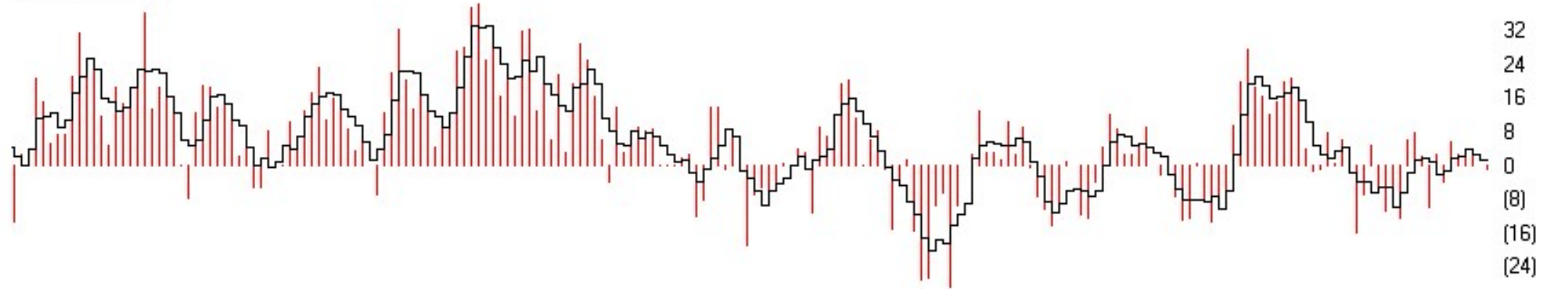


SP500 Index (Weekly) + AAI Poll (public)

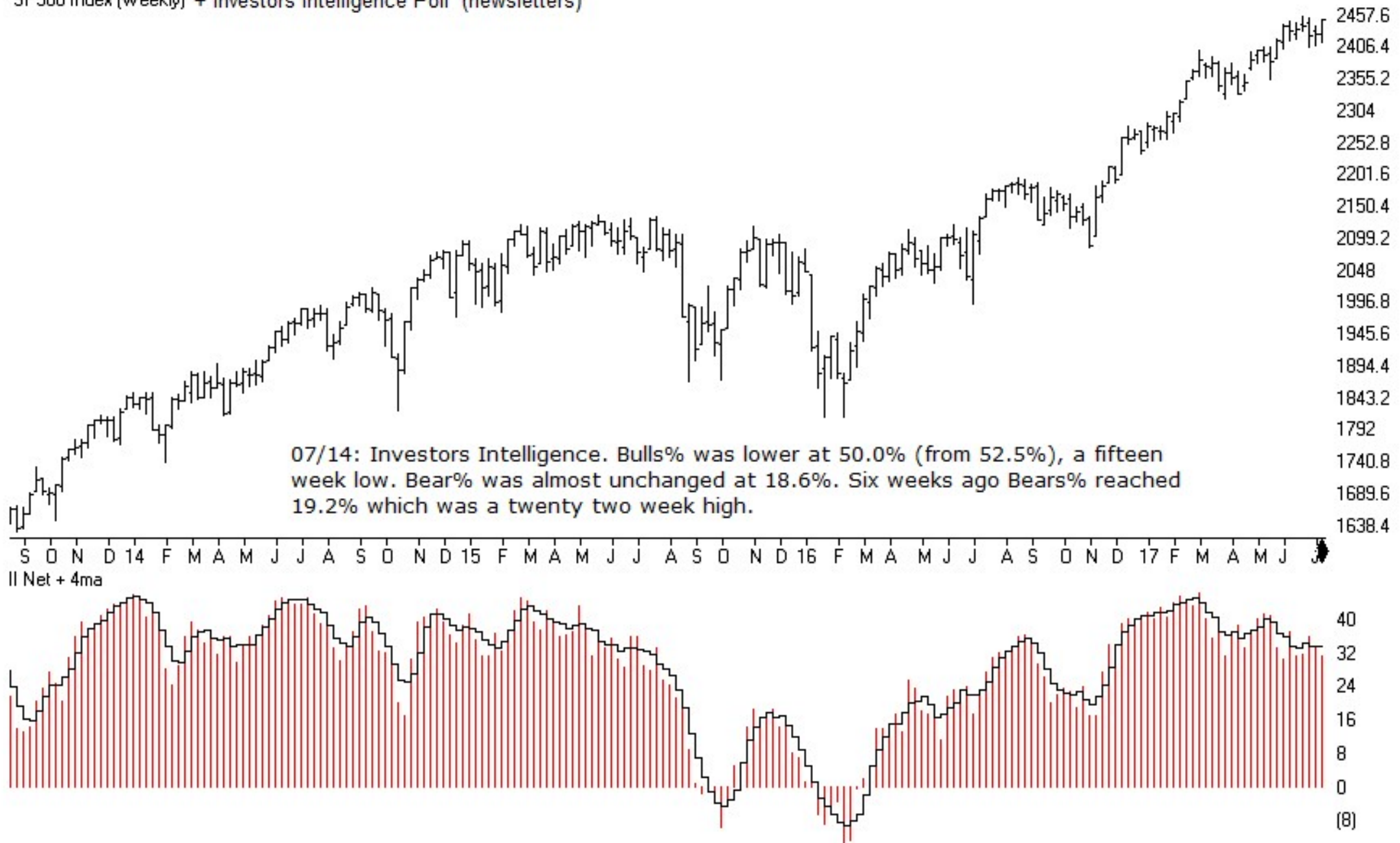


07/14: AAI (public poll). Bulls% was lower at 28.2%. Bears% was almost unchanged at 29.6%. Two week's ago Bear% fell to 26.9%, a twenty five week low.

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 M J J A S O N D 17 F M A M J J
AAII NETT + 4ma

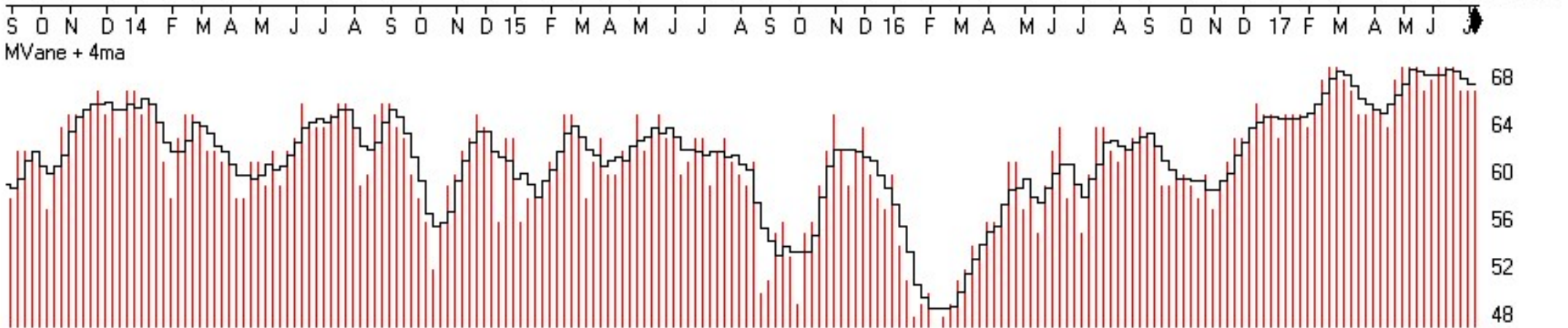
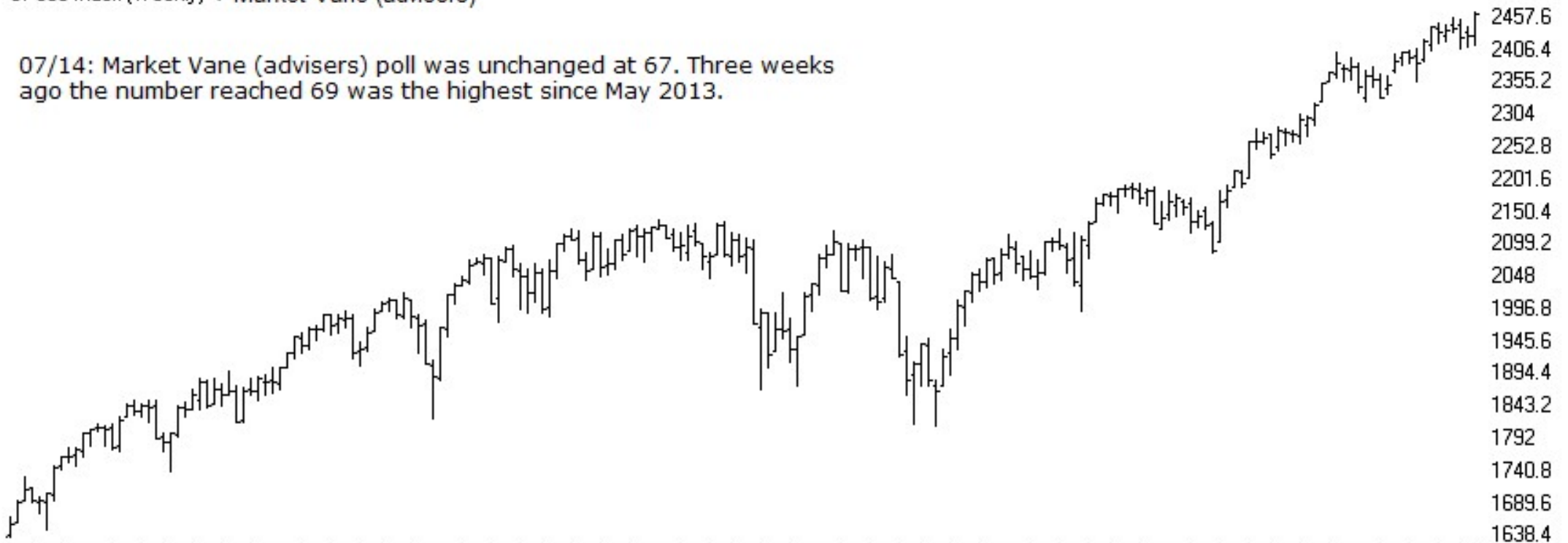


SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



SP500 Index (Weekly) + Market Vane (advisors)

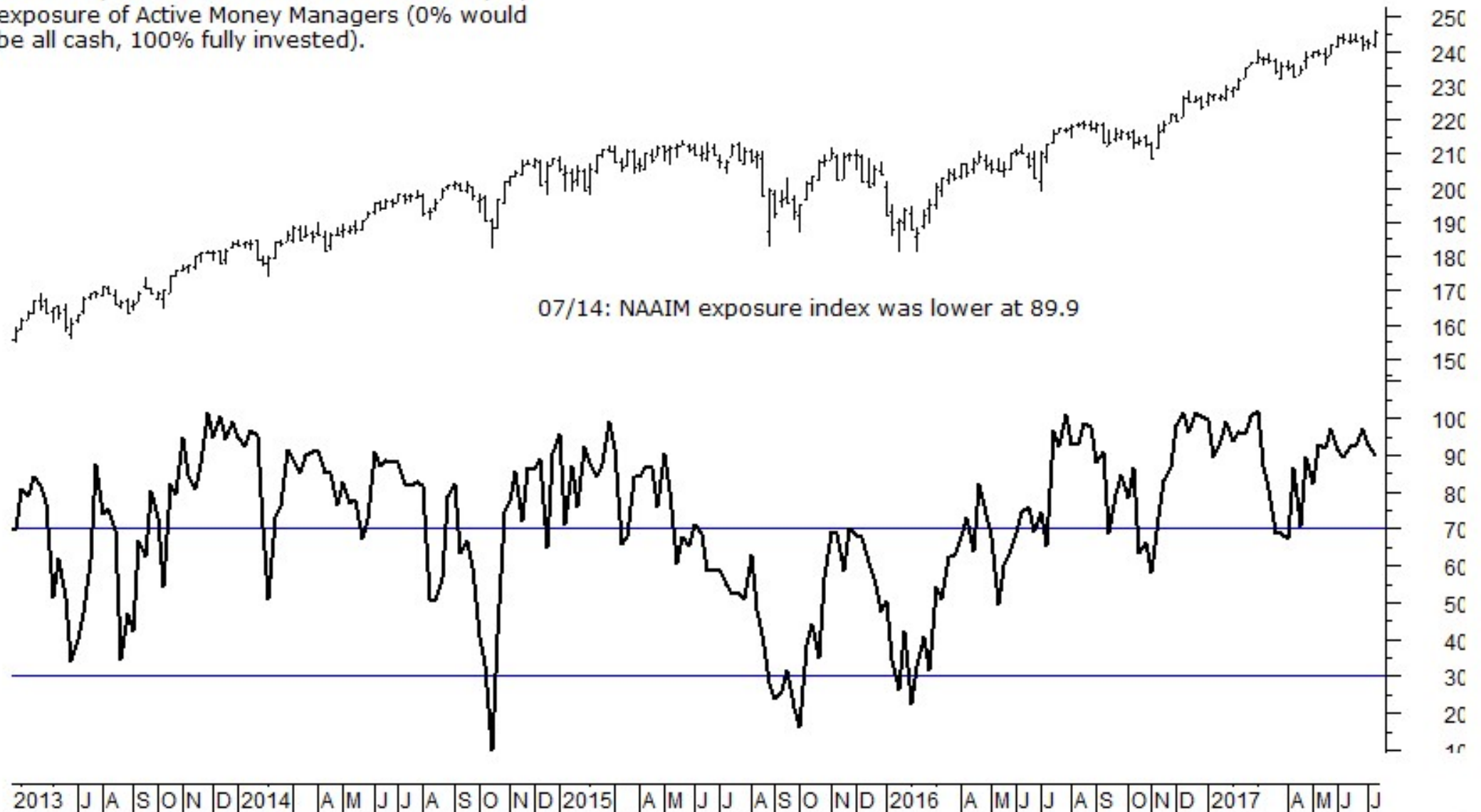
07/14: Market Vane (advisors) poll was unchanged at 67. Three weeks ago the number reached 69 was the highest since May 2013.



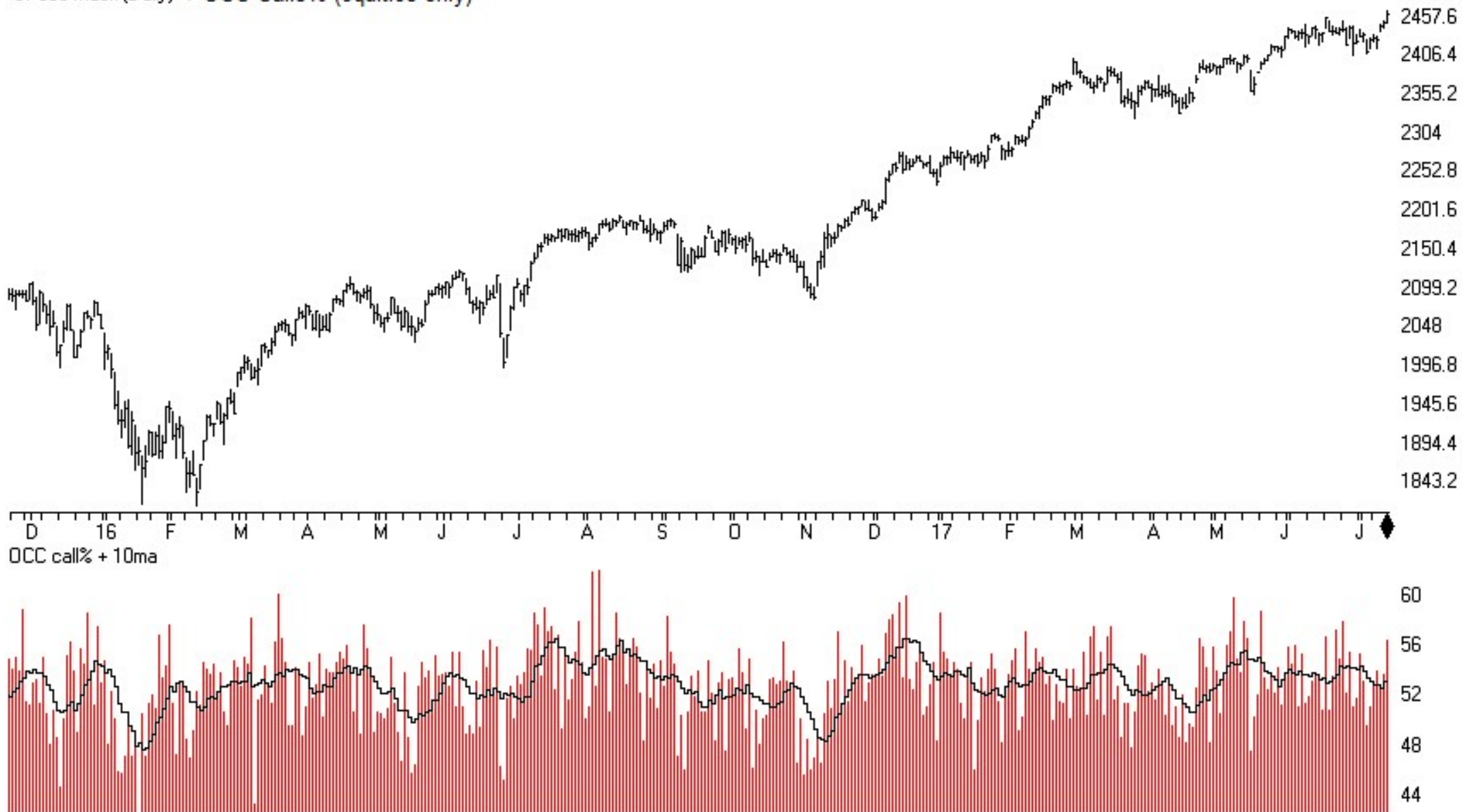
MVane + 4ma

SPY + NAAIM Exposure Index

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

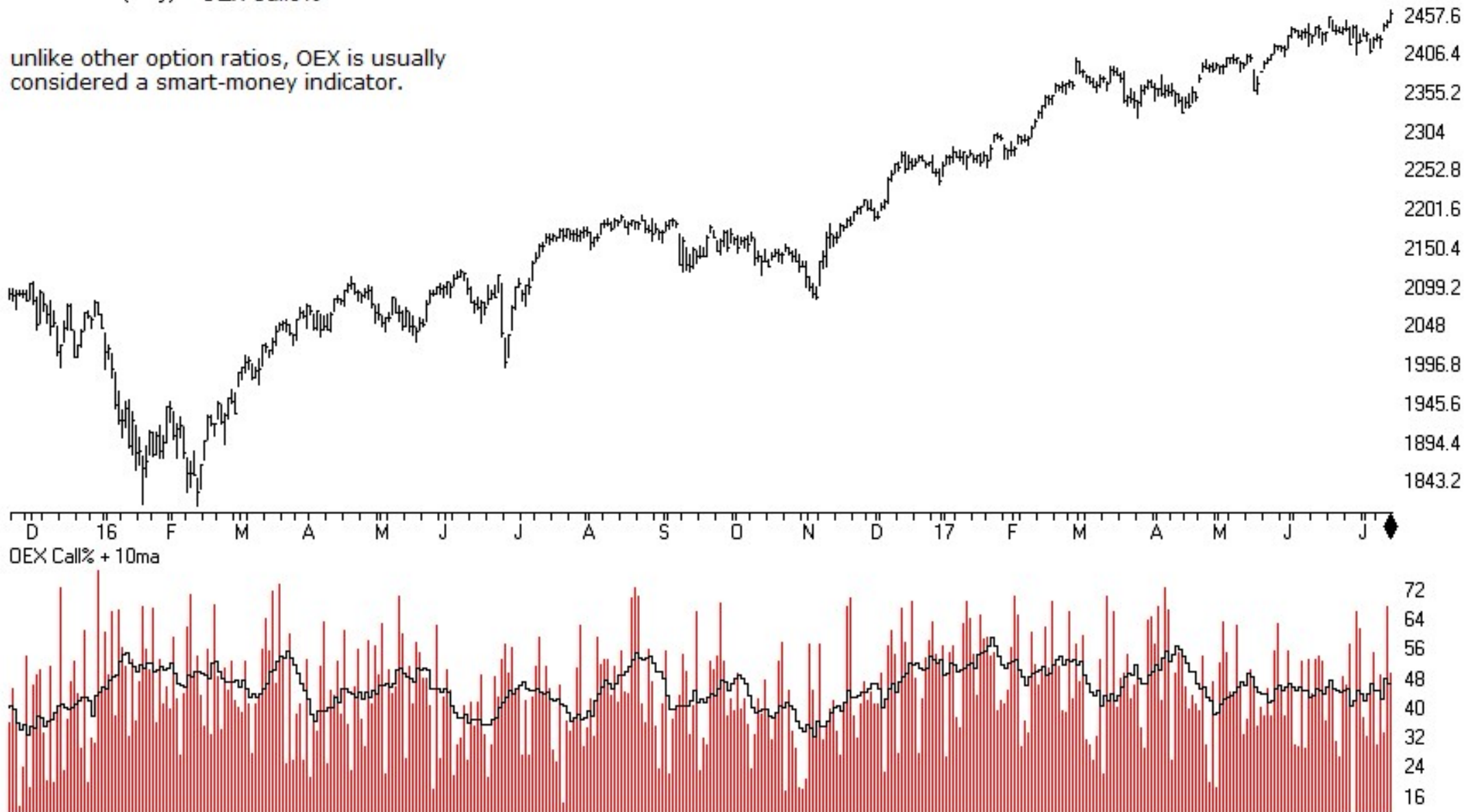


SP500 Index (Daily) + OCC Calls% (equities only)

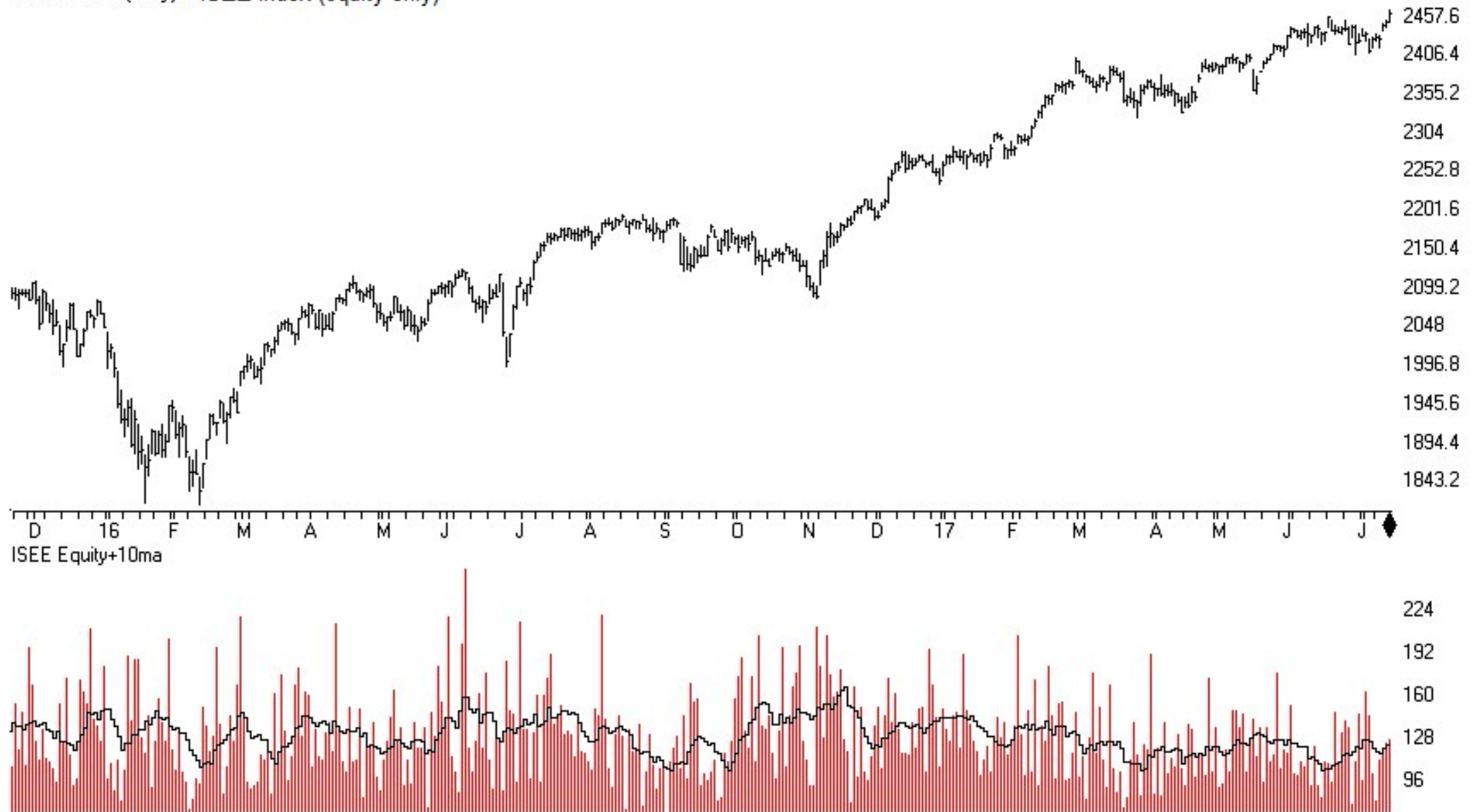


SP500 Index (Daily) + OEX Calls%

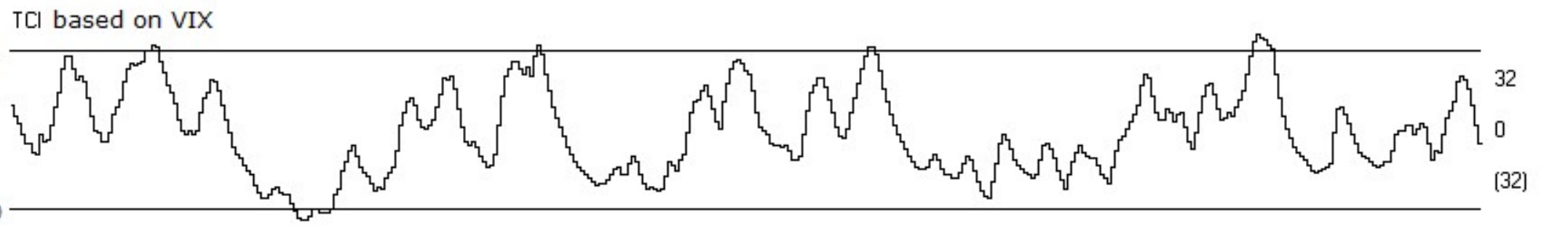
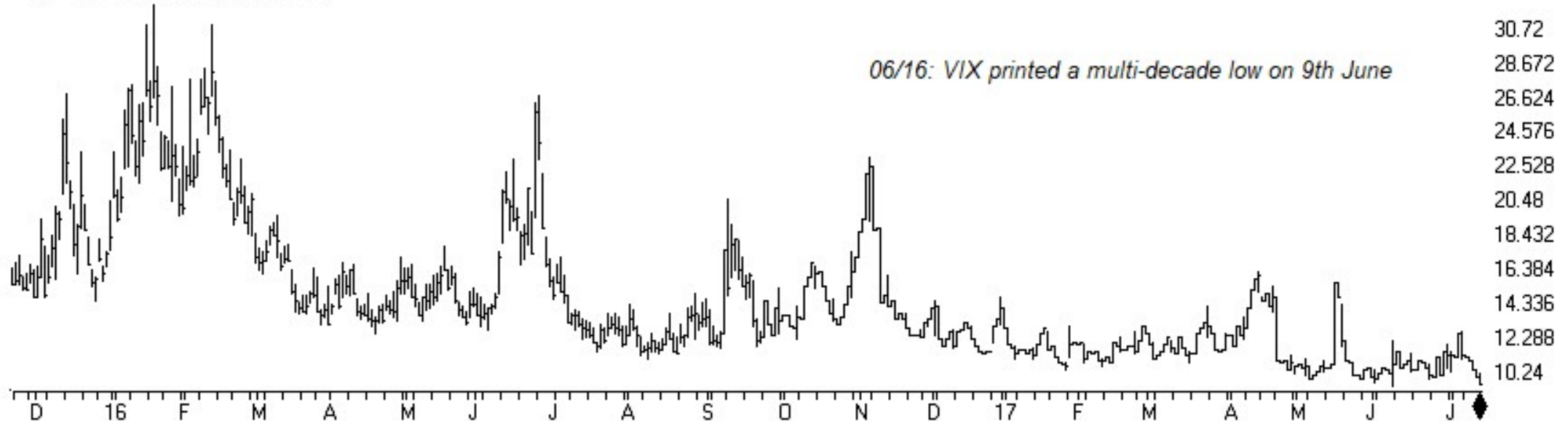
unlike other option ratios, OEX is usually considered a smart-money indicator.



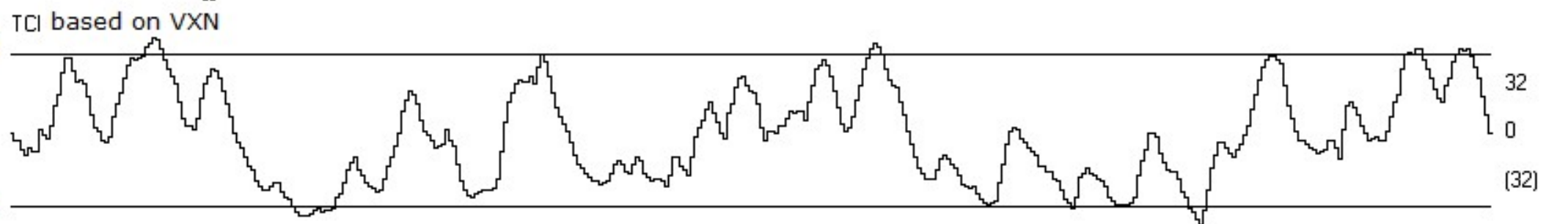
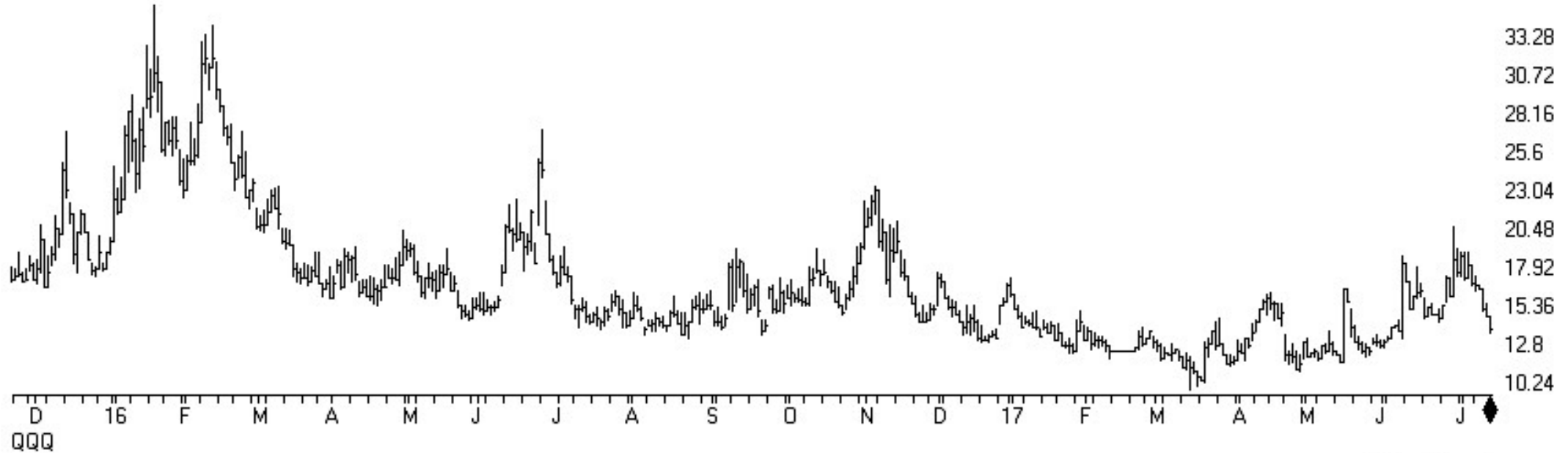
SP500 Index (Daily) + ISEE Index (equity only)



VIX - S&P 500 Volatility Index (Daily)

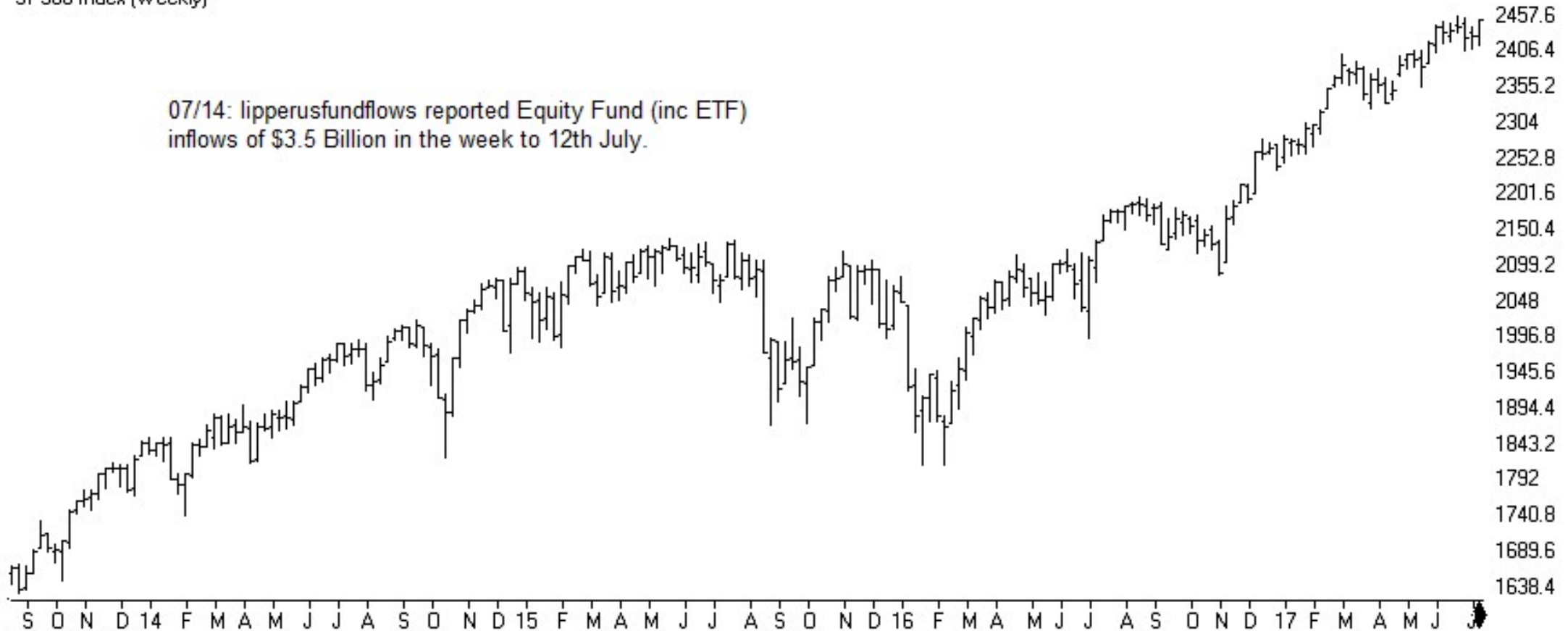


VXN - NASDAQ VOLATILITY INDEX (Daily)



SP500 Index (Weekly)

07/14: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$3.5 Billion in the week to 12th July.



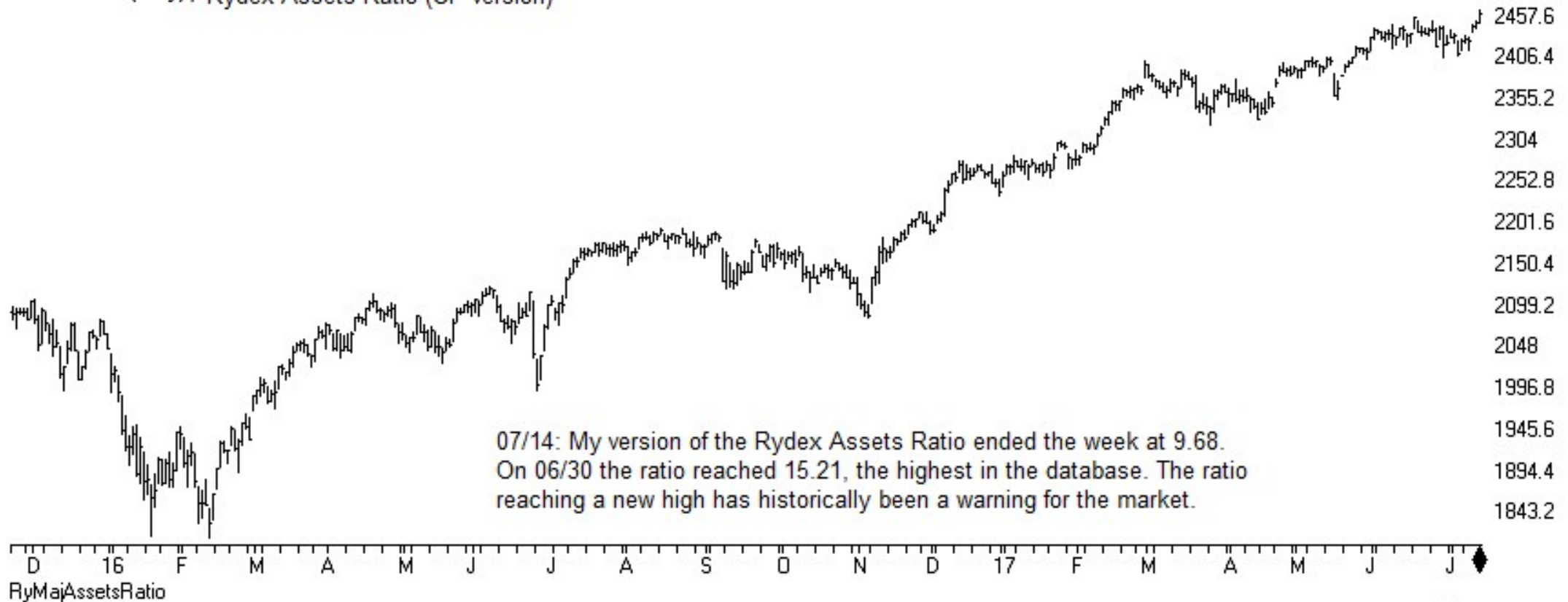
Lipper Fd+4wkSum



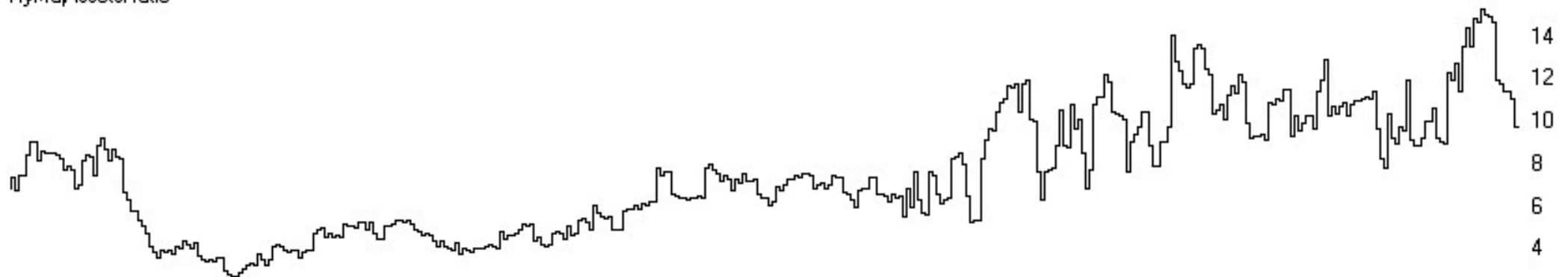
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

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



Rydex Assets Ratio (CP version)



TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

03/24 Chart recovered back above maj poc. Strong price location if it holds 119. Double-bottom?

03/31: the poc of the current distribution migrated to 121.63. TLT now needs to print above this level to move into a strong price location.



138.24

136.96

135.68

134.4

133.12

131.84

130.00 = 1/2R

130.56

129.28

128

126.72

125.44

124.16

122.88

121.63 = 8mn

121.6

119.00 = major

120.32

119.04

117.76

116.48

CP PriceDsc

16

0

(16)

(32)

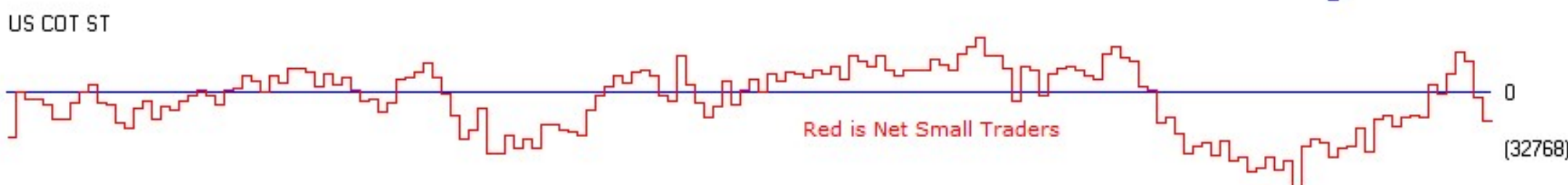
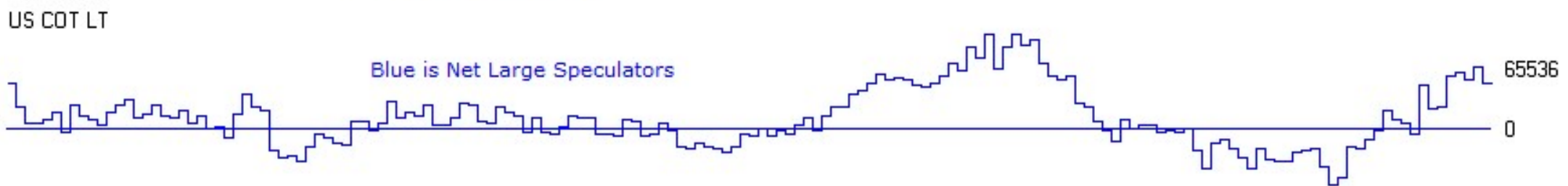
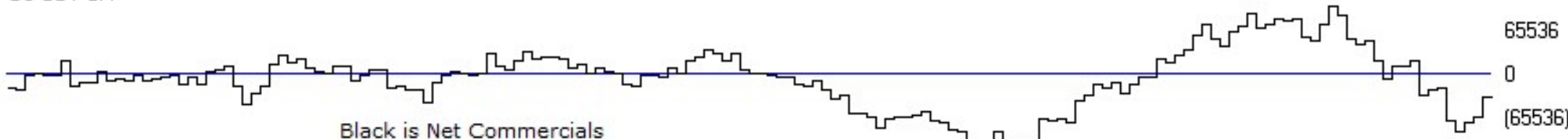
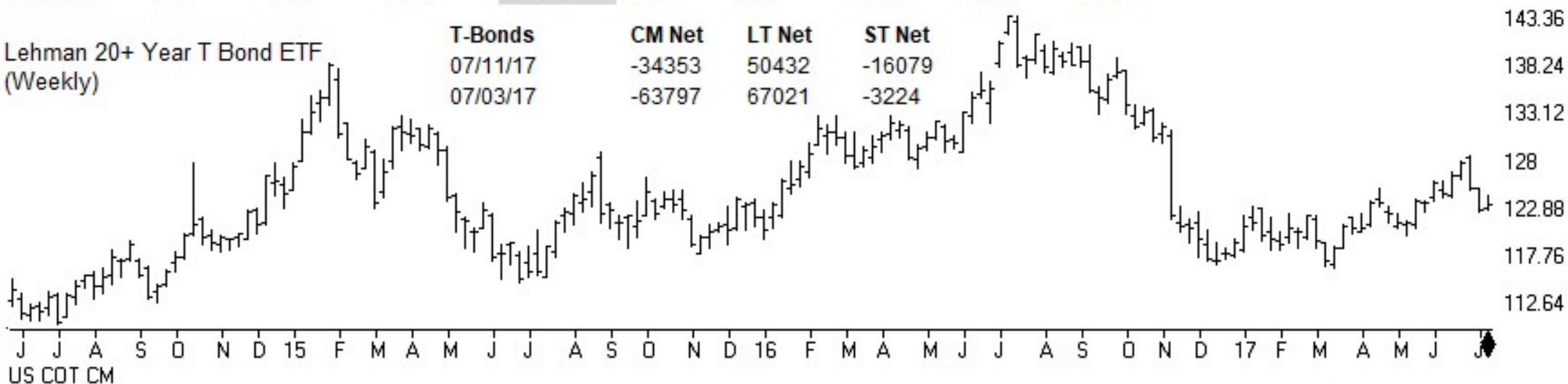
(48)

(64)

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	27.6	15.4	61.4	87.2	100.0	51.7	49.6	15.9	16.1
07/03/17	11.7	8.1	85.5	100.0	100.0	14.7	65.8	61.6	24.9

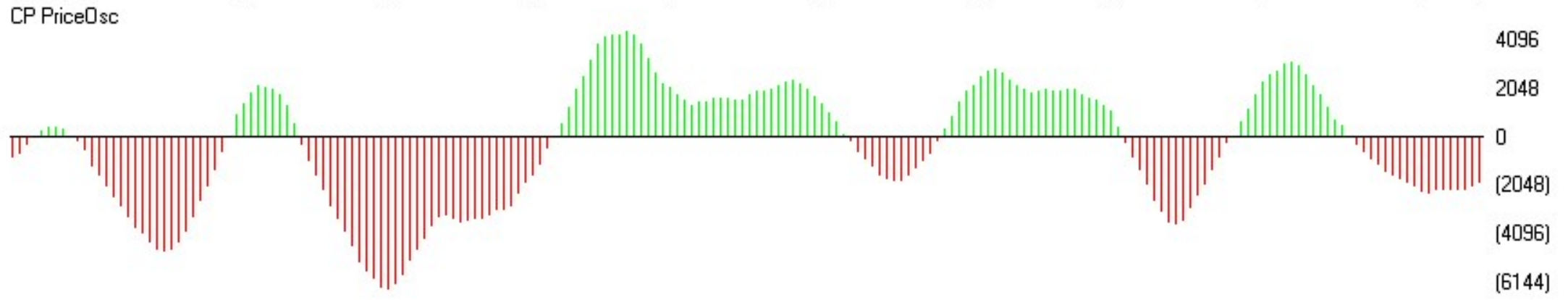
Lehman 20+ Year T Bond ETF (Weekly)

T-Bonds	CM Net	LT Net	ST Net
07/11/17	-34353	50432	-16079
07/03/17	-63797	67021	-3224



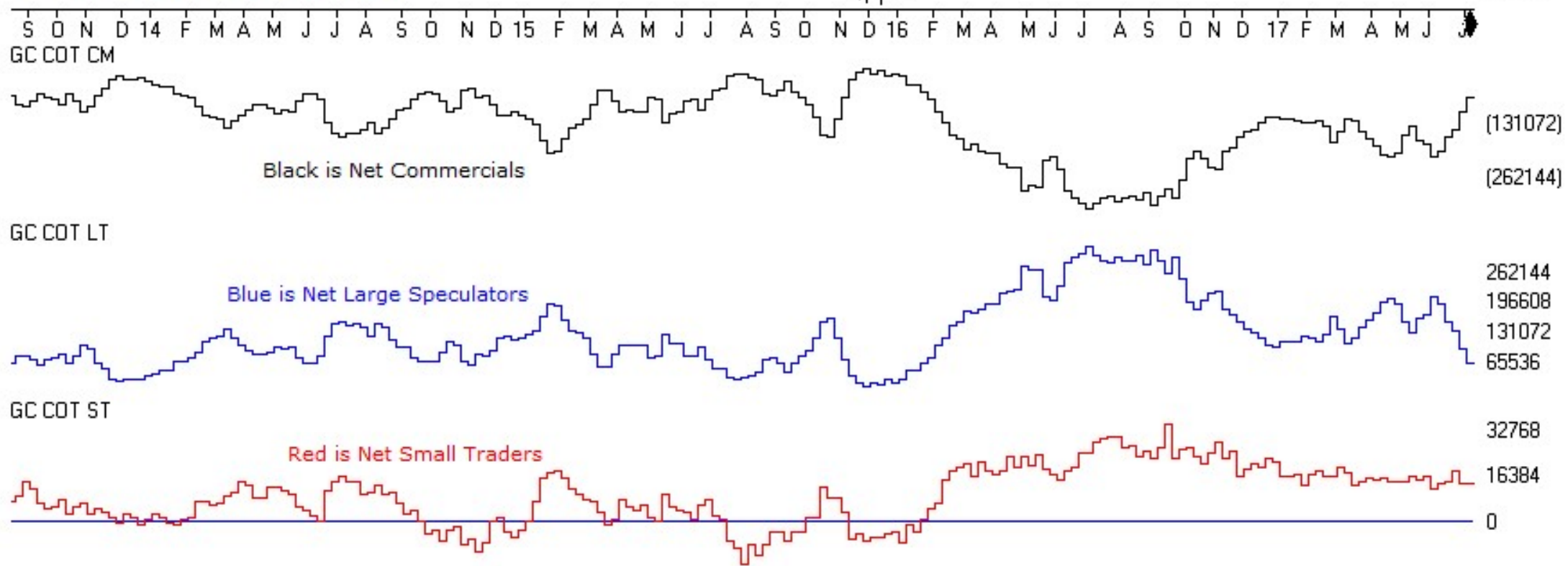
TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



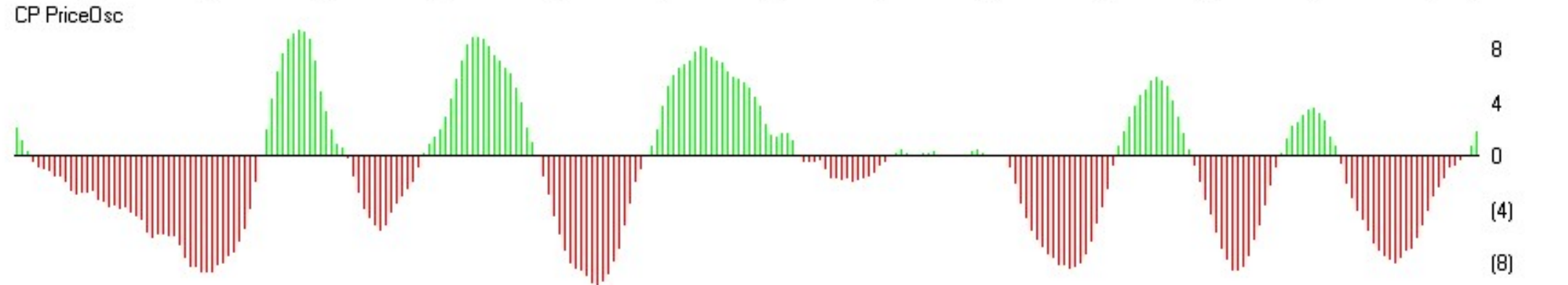
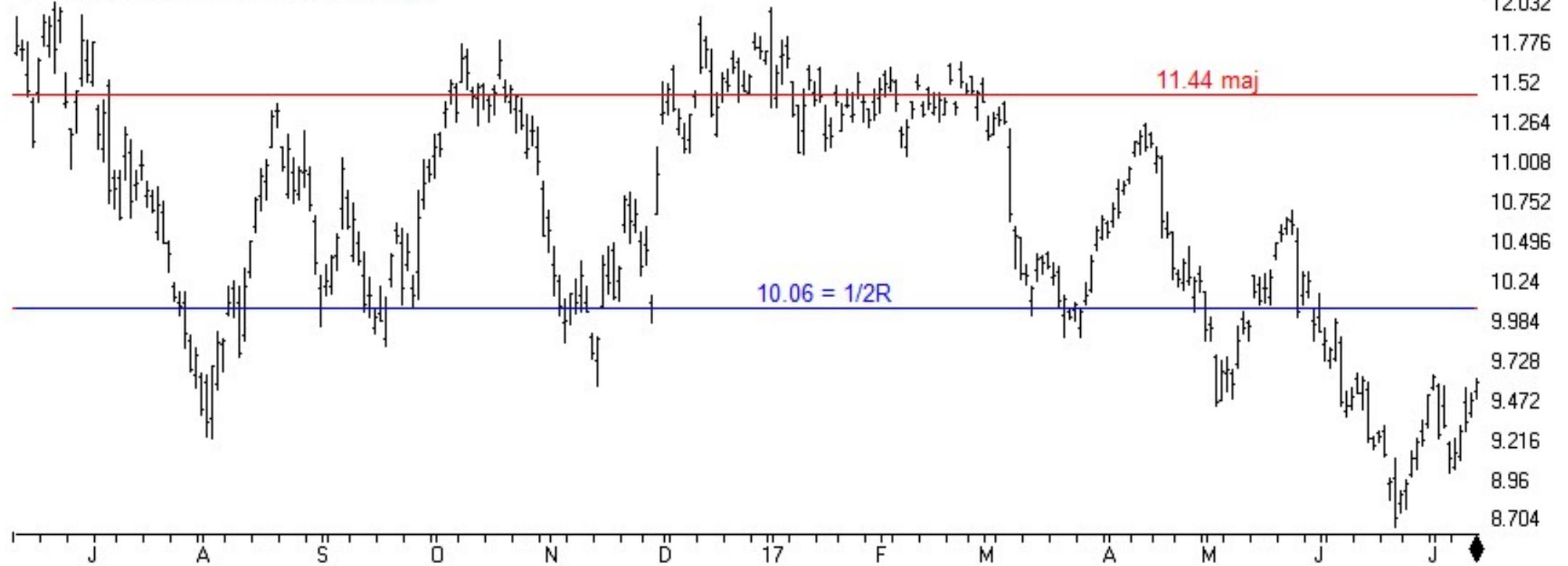
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	100	100	0	0	11.4	100	25	53.1	66.3
07/03/17	100	100	22.9	0	25.3	100	21.7	94.7	100

GOLD	CM Net	LT Net	ST Net
07/11/17	-73916	60260	13656
07/03/17	-107226	93799	13427

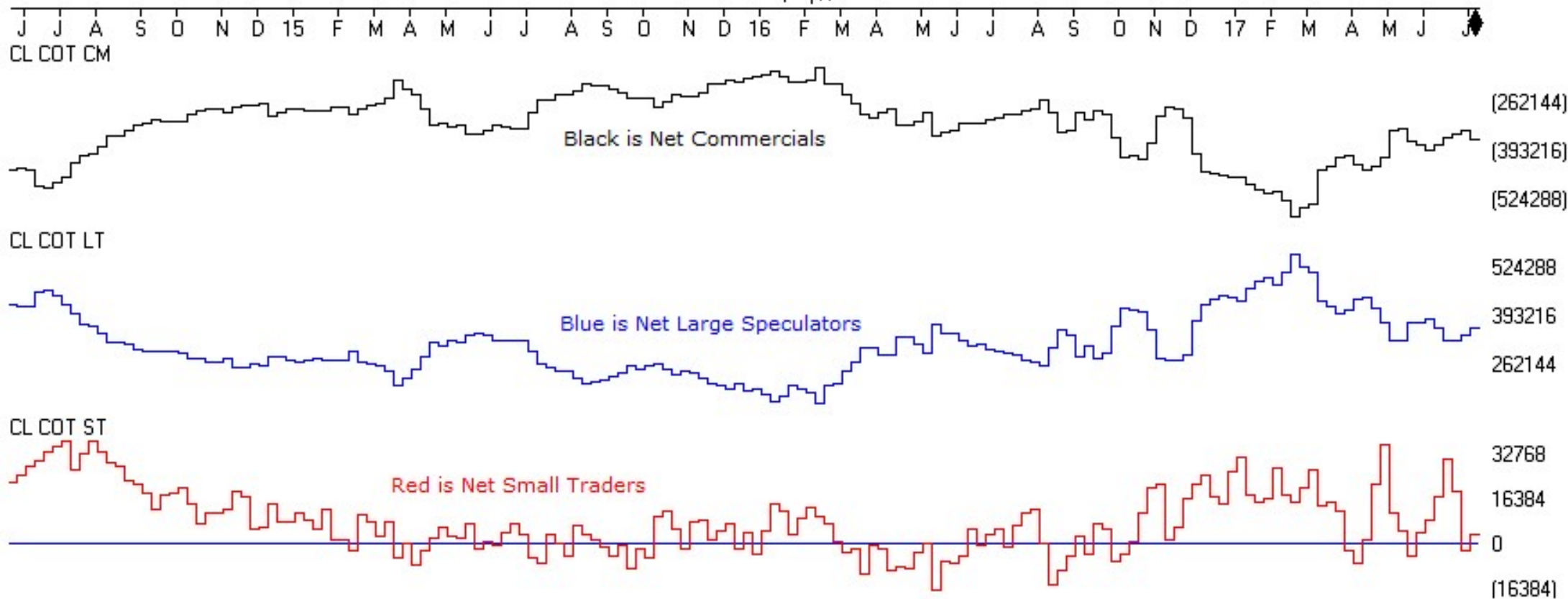
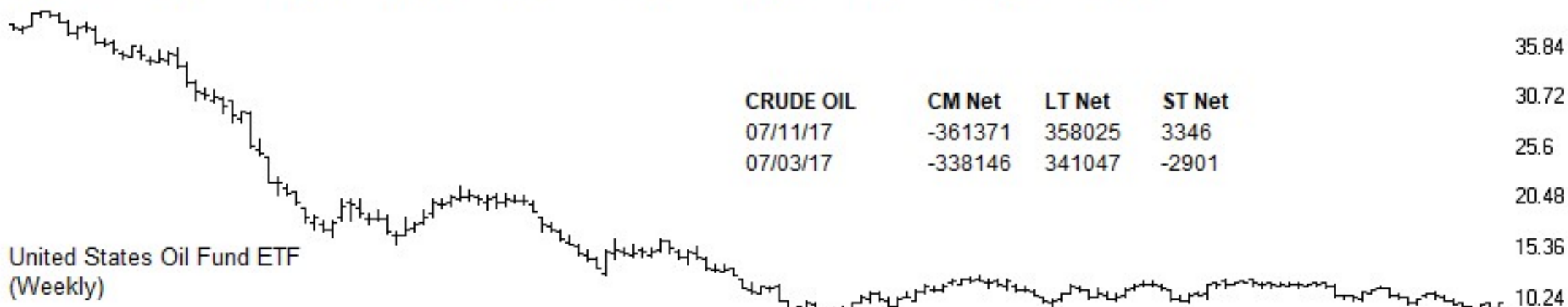


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

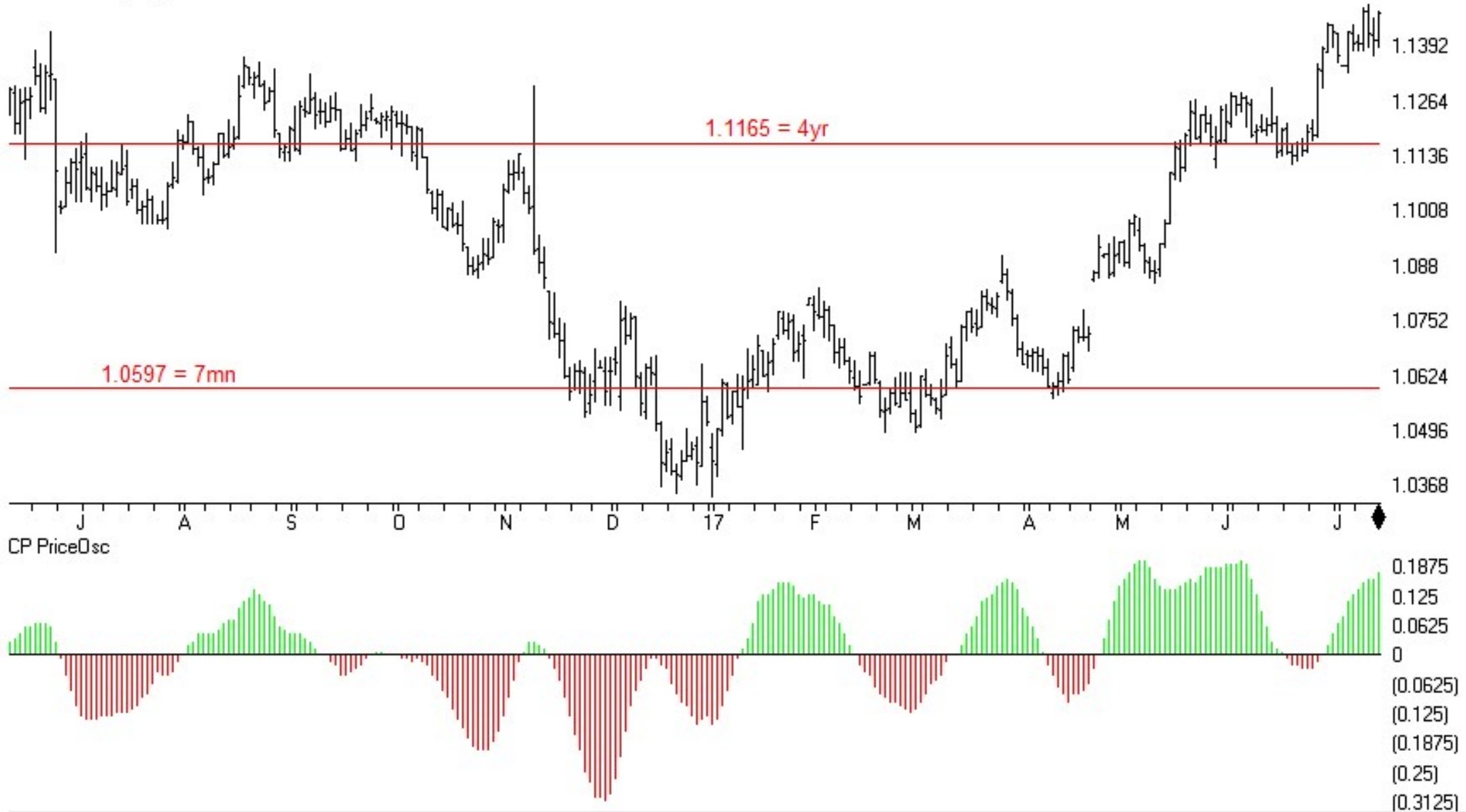


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	88.3	90.0	51.6	13.4	36.7	74.1	24.8	30.7	65.9
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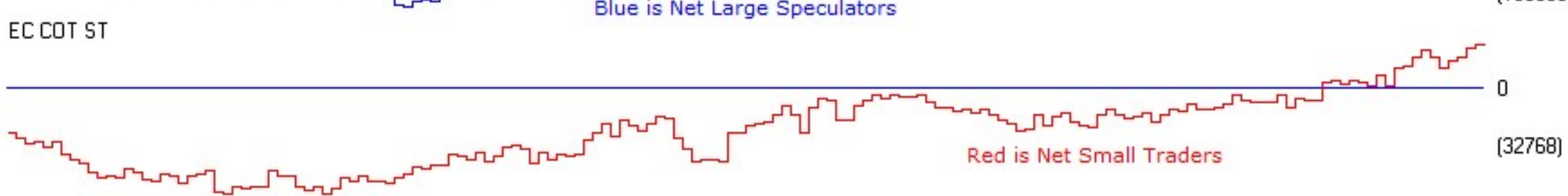
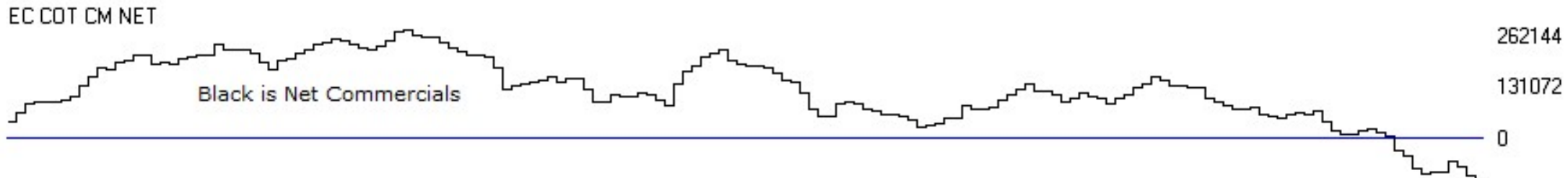


TSR Time Support/Resistance

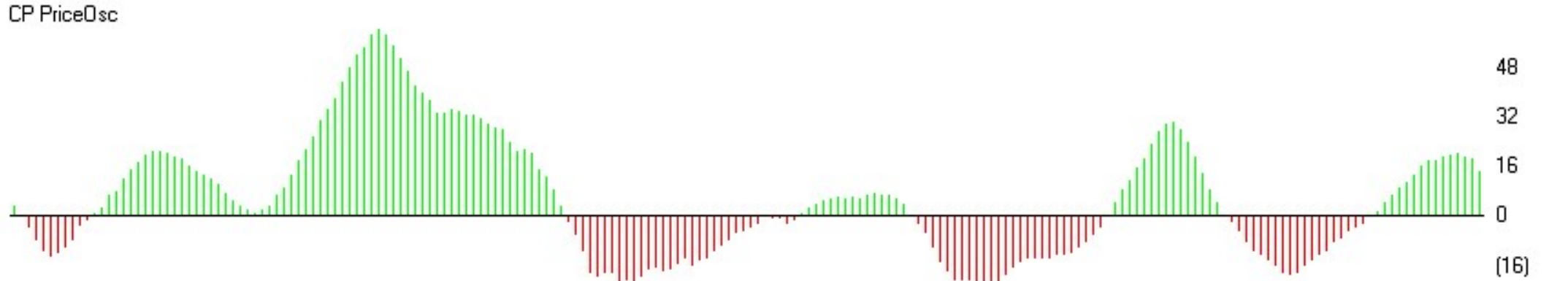
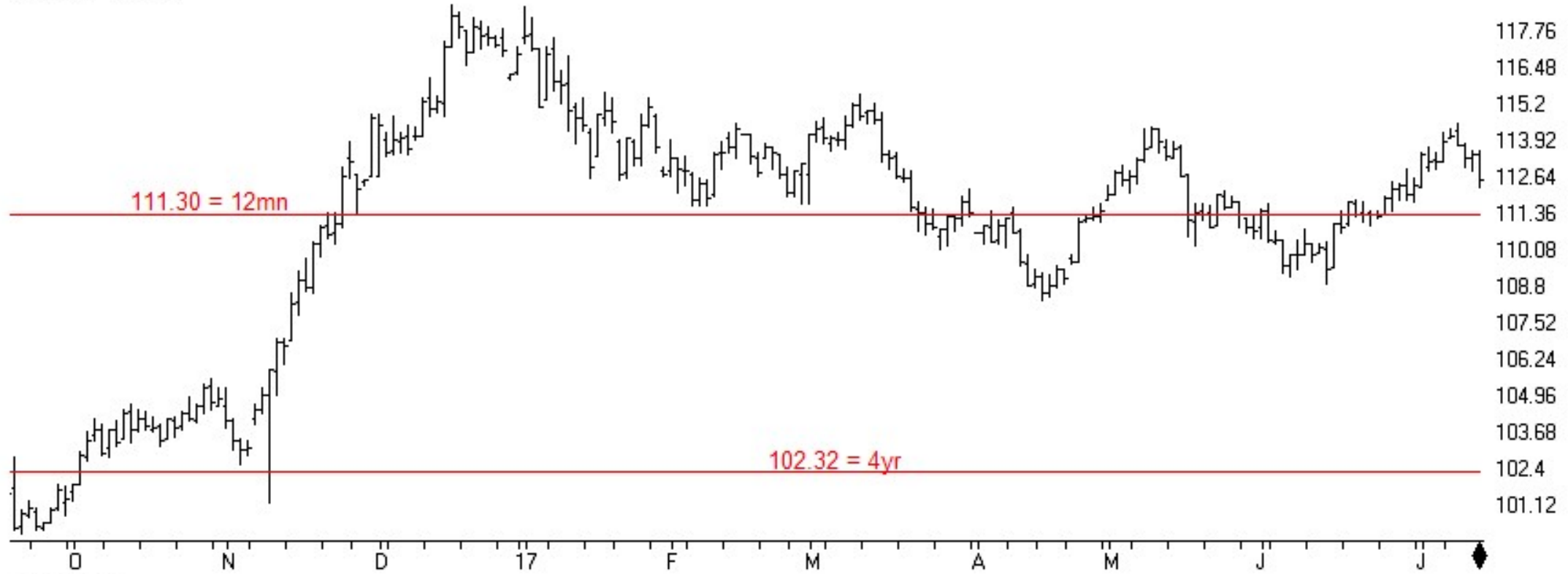
51 EURUSD (Daily)



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	0.0	1.9	85.1	100.0	90.7	20.3	100.0	100.0	26.2
07/03/17	0.0	0.8	80.9	98.9	93.9	24.4	100.0	100.0	27.8



53 USDJPY (Daily)



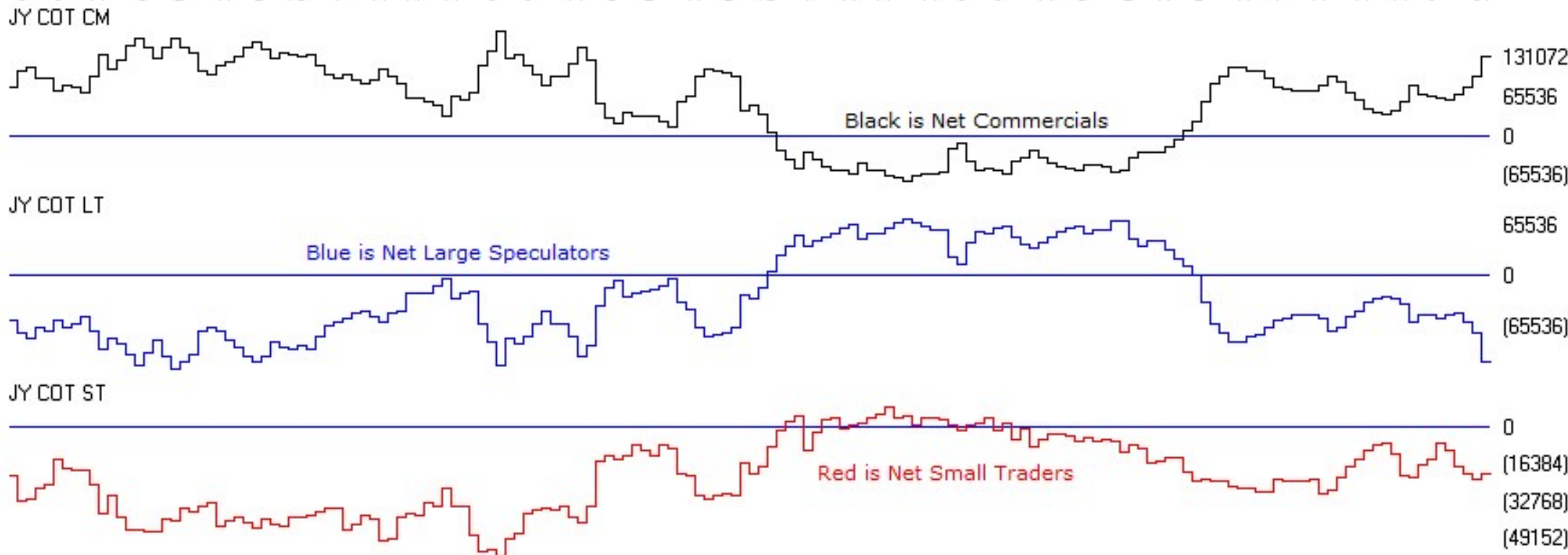
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/11/17	100.0	70.4	0.0	0.0	38.2	100.0	39.3	6.6	19.4
07/03/17	87.3	39.9	0.0	9.1	75.8	100.0	30.2	17.3	62.7



JPYUSD	CM Net	LT Net	ST Net
07/11/17	133152	-112125	-21027
07/03/17	98183	-75036	-23147

CURRENCYSHARES
JAPANESE YEN
+ commitments of traders

J J J 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



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