

ChartProfit

Charts to Friday 15th July 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

Market Charts: All major Market Charts are positive.

ChartProfit Breadth System - wk ending 07/15

| | -5 | -4 | -3 | -2 | ↓ |
|--------|----|----|----|----|----|
| NYSE | 50 | 37 | 57 | 64 | 79 |
| NasDaq | 46 | 37 | 51 | 62 | 74 |
| SP500 | 52 | 35 | 59 | 69 | 85 |
| ND100 | 53 | 32 | 57 | 81 | 85 |
| R2000 | 53 | 41 | 54 | 66 | 80 |
| UK | 27 | 29 | 47 | 42 | 53 |

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

07/15: AAll (public poll). Bulls% was higher at 36.9%. Bears% was lower this week at 24.4%.

07/15: Investors Intelligence. Bulls% was higher at 52.5%, the highest Bulls% since May last year. Bear% was almost unchanged at 24.7%. The nett (Bulls minus Bears) at 27.8 is the highest since July last year and the 4wk ma of nett at 23.12 is the highest since August last year.

07/15: Market Vane (advisers) poll was higher at 64, which is the highest number since November.

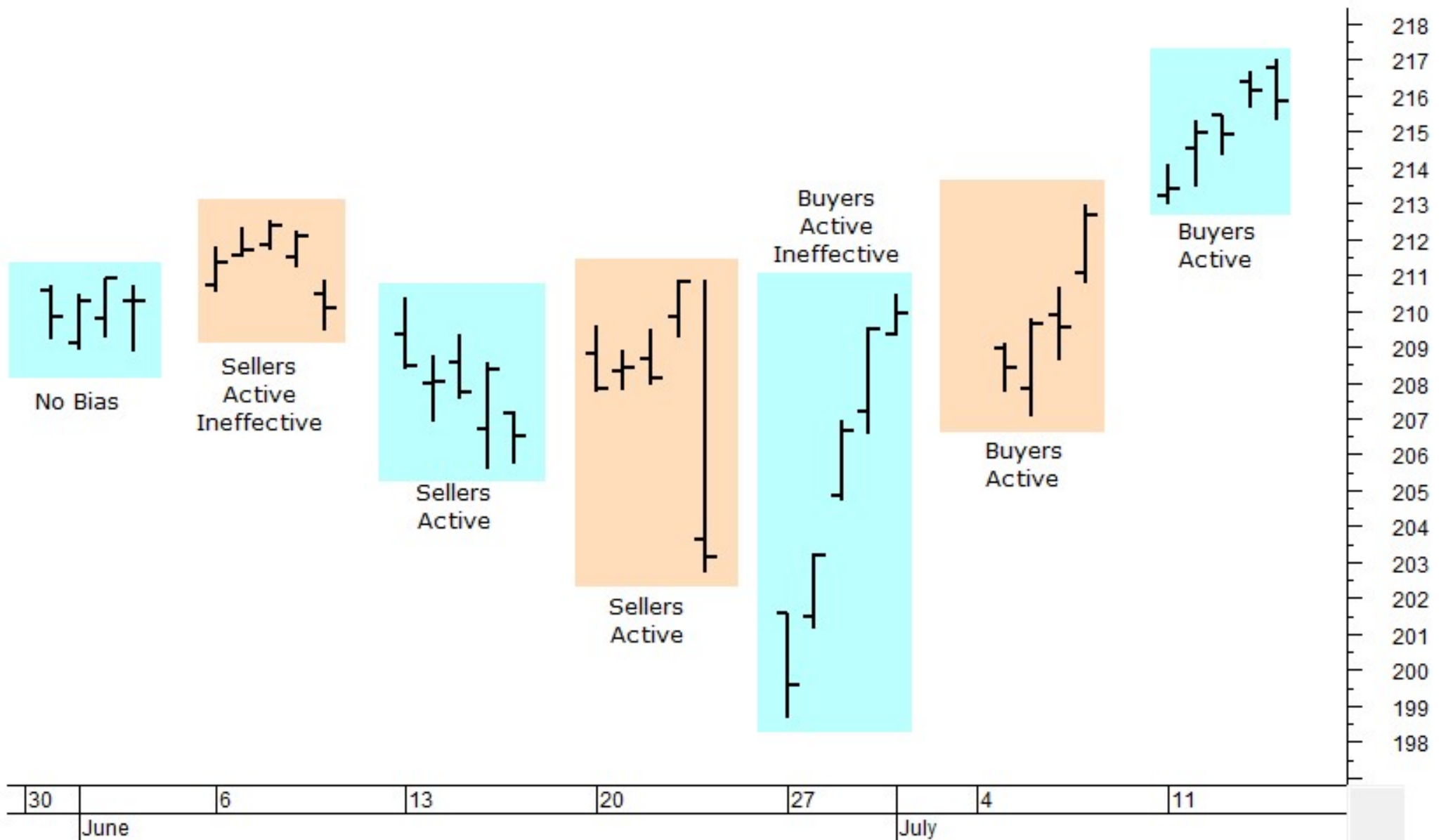
07/15: NAAIM exposure index. Higher at 96.52, the highest since February 2015.

Mutual Fund Flow:

07/15: My version of the Rydex Assets Ratio ended the week at 5.88. Thursday's ratio at 5.97 was a six month high. Bear fund assets fell to a seven month low last week.

07/15: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$7.8 Billion in the week to 13th of July which is the largest single week inflow since the start of the year.

SPY Weekly Structure

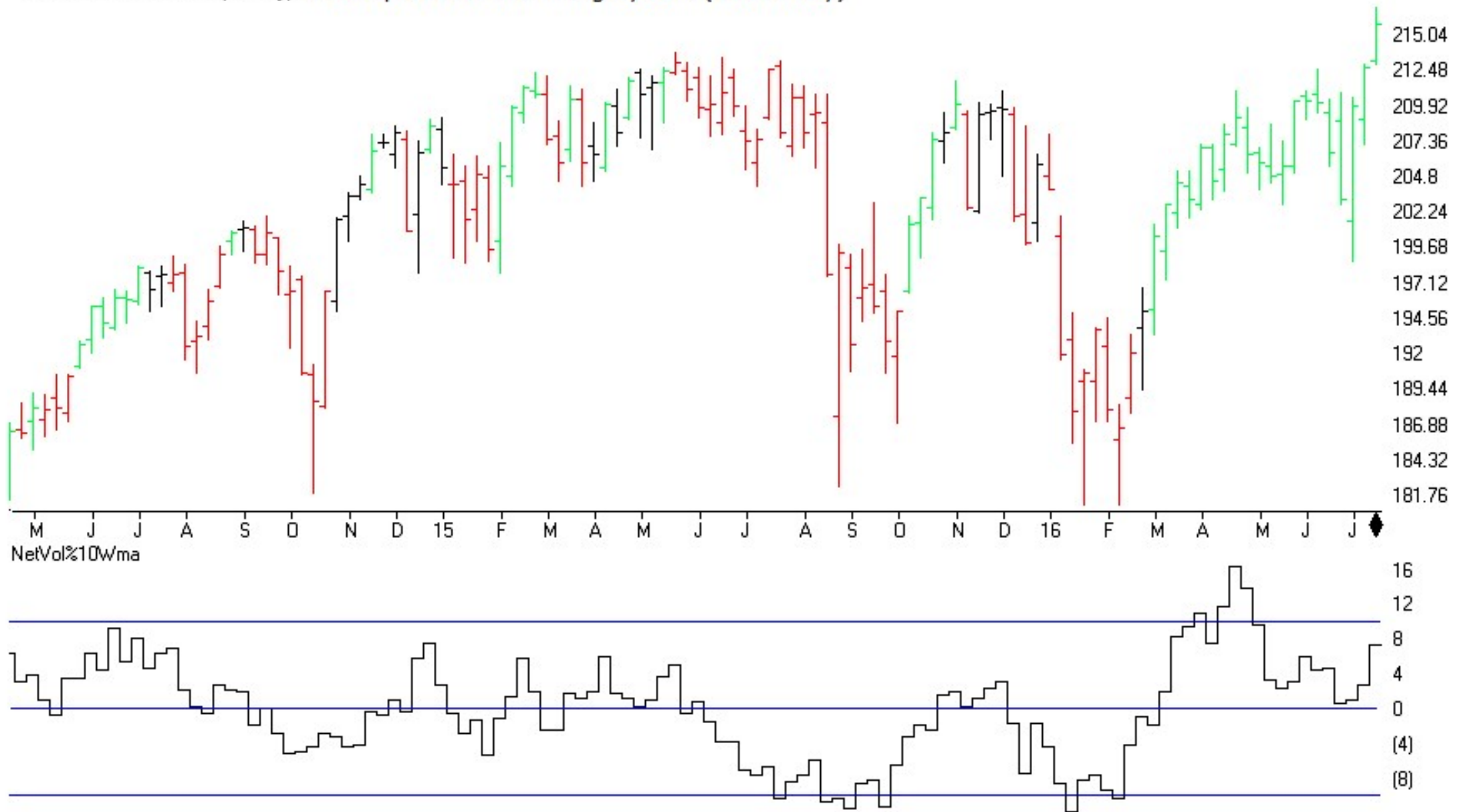


Commitments of Traders

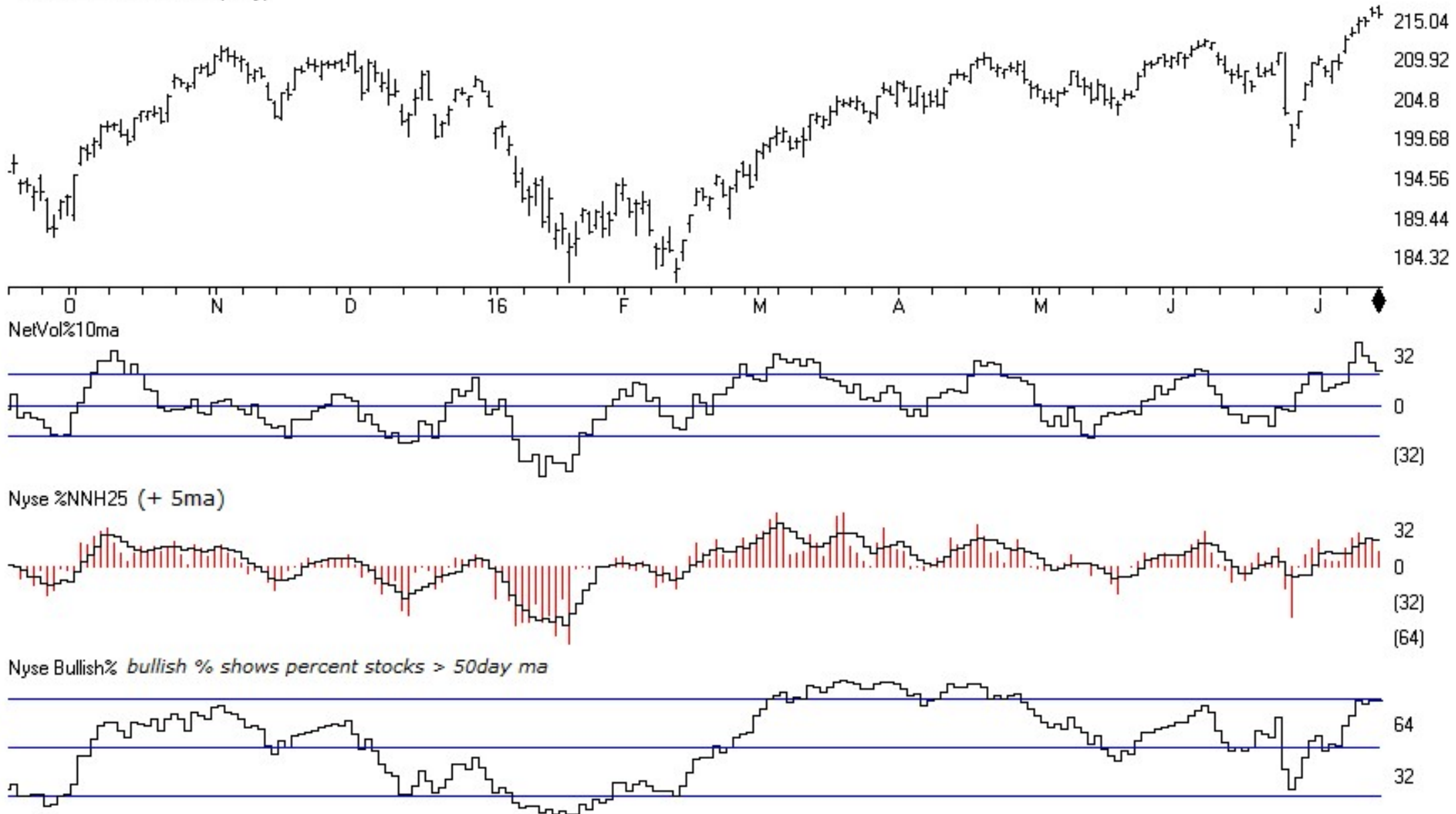
C.O.T.
Quick
View

| SP500 | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|------------------|---------------|----------------|-----------------|---------------|----------------|-----------------|---------------|----------------|-----------------|
| 07/12/16 | 38.5 | 52.8 | 47.7 | 42.3 | 30.9 | 53.1 | 66.9 | 52.2 | 48.5 |
| 07/05/16 | 48.9 | 60.4 | 30.6 | 21.9 | 25.9 | 77.8 | 58.7 | 45.9 | 63.2 |
| GOLD | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/12/16 | 4.9 | 3.4 | 85 | 93.2 | 84 | 8.3 | 100 | 14.7 | 0 |
| 07/05/16 | 0 | 0 | 85.6 | 100 | 83.7 | 0 | 99.4 | 0 | 0.6 |
| CRUDE OIL | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/12/16 | 31.8 | 48.8 | 63.8 | 64.7 | 38.1 | 27.4 | 52.4 | 58.7 | 48.2 |
| 07/05/16 | 25.4 | 47.1 | 67.7 | 67.1 | 33.4 | 24.6 | 70.8 | 46.7 | 25.3 |
| T-BONDS | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/12/16 | 21.6 | 14.7 | 55.2 | 100.0 | 100.0 | 34.0 | 0.0 | 0.0 | 33.7 |
| 07/05/16 | 17.3 | 5.4 | 57.4 | 87.7 | 99.3 | 42.1 | 27.6 | 19.2 | 20.2 |
| GBPUSD | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/12/16 | 97.1 | 59.7 | 19.0 | 11.8 | 35.3 | 75.0 | 29.5 | 58.4 | 88.0 |
| 07/05/16 | 60.3 | 37.7 | 25.2 | 32.8 | 51.1 | 71.7 | 78.4 | 80.1 | 44.4 |
| JPYUSD | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/12/16 | 55.0 | 26.5 | 0.0 | 57.3 | 77.1 | 94.5 | 24.1 | 57.2 | 97.2 |
| 07/05/16 | 18.7 | 6.2 | 43.3 | 85.4 | 93.7 | 38.6 | 60.6 | 72.4 | 74.4 |
| EURUSD | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/12/16 | 67.2 | 39.0 | 0.0 | 42.9 | 77.4 | 100.0 | 20.7 | 13.3 | 70.7 |
| 07/05/16 | 49.3 | 19.9 | 5.5 | 57.1 | 90.4 | 94.5 | 30.4 | 14.4 | 61.2 |
| USD IX | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/12/16 | 77.2 | 11.6 | 33.6 | 23.1 | 47.9 | 56.4 | 51.9 | 93.5 | 36.8 |
| 07/05/16 | 80.9 | 18.6 | 29.2 | 18.9 | 51.7 | 64.1 | 45.6 | 100.0 | 33.5 |

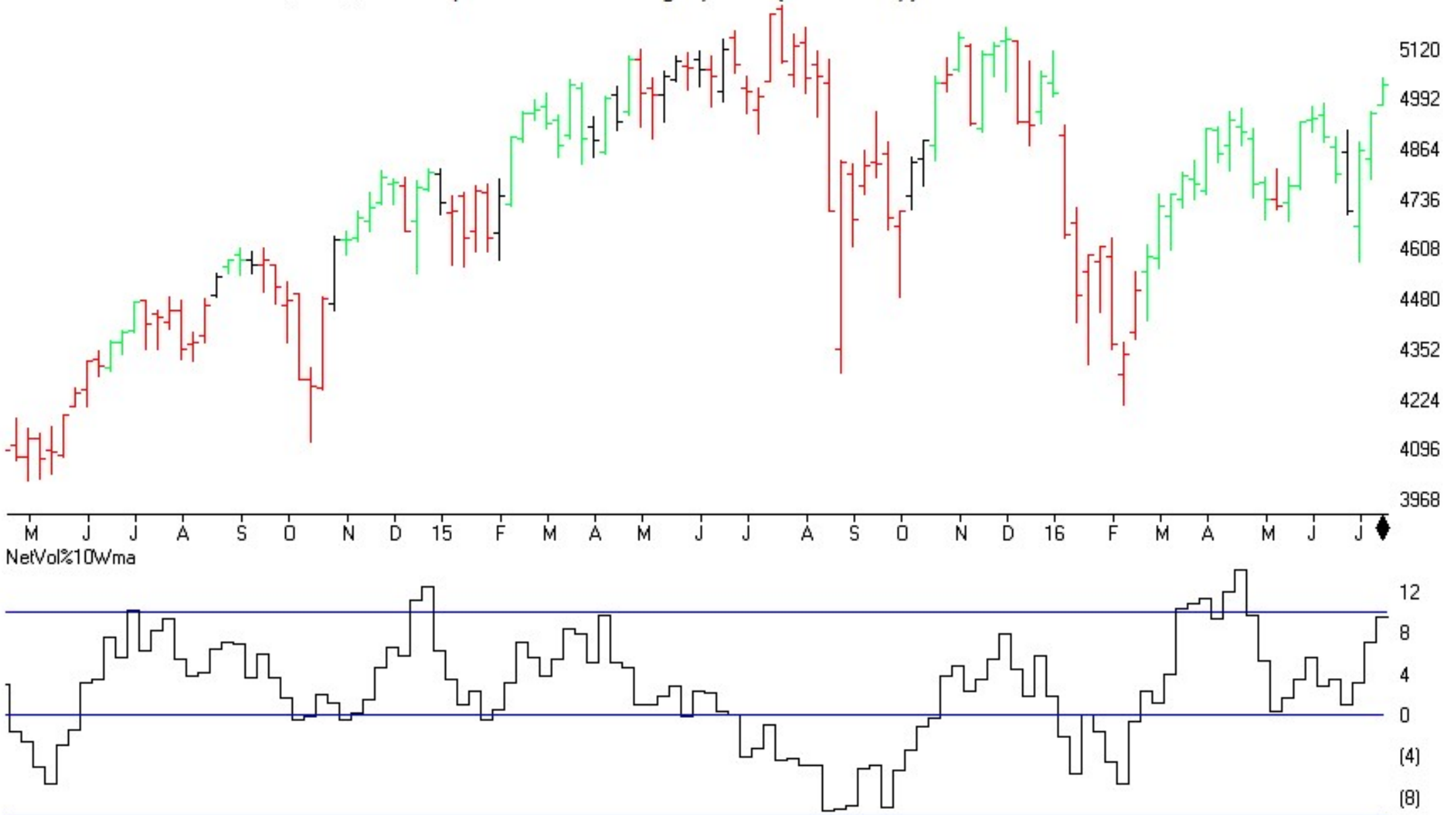
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



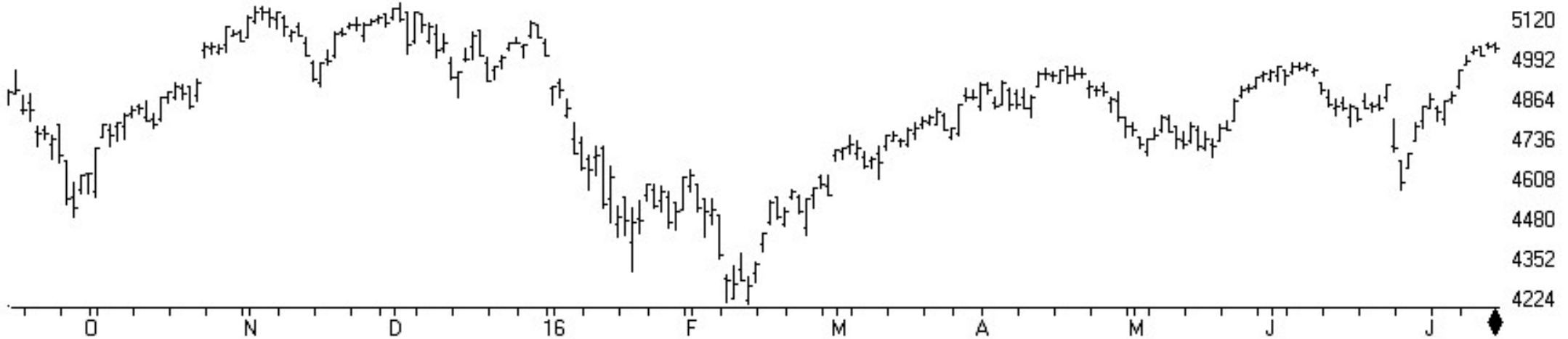
MARKET CHART NYSE (Daily)



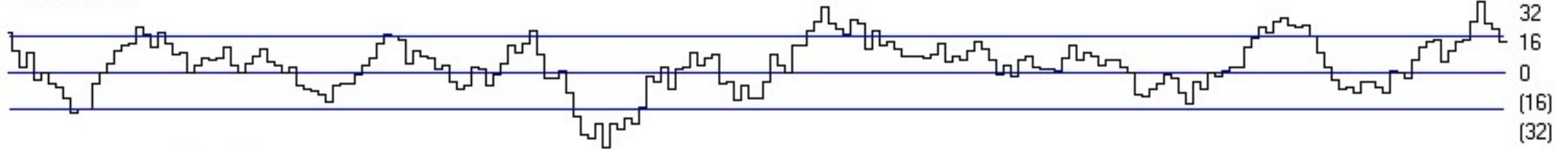
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



MARKET CHART NASDAQ 1800 (Daily)



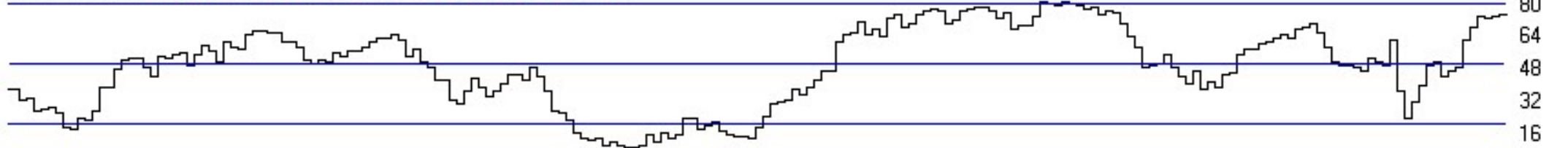
NetVol%10ma



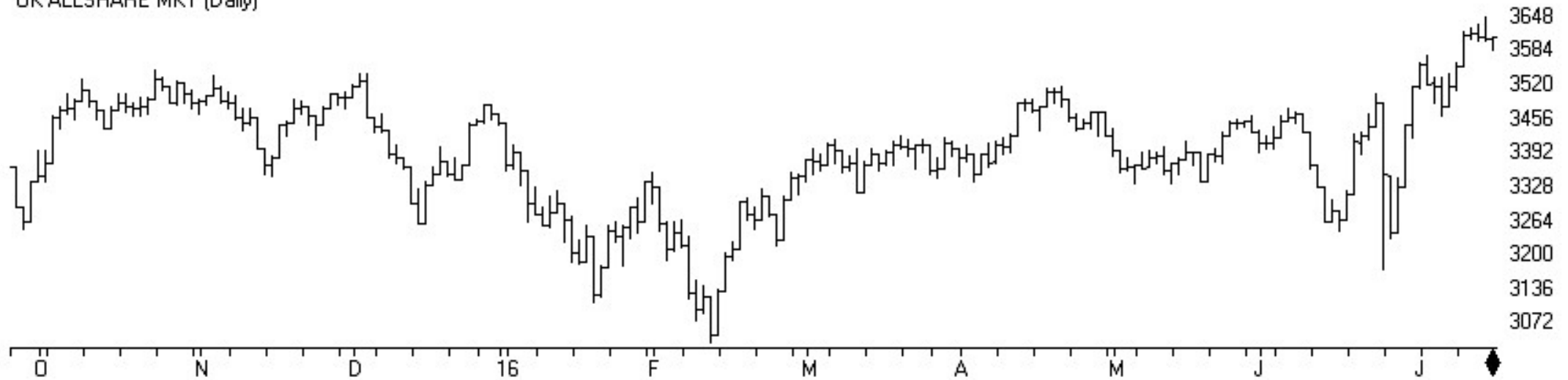
Nasdaq %NNH25 (+ 5ma)



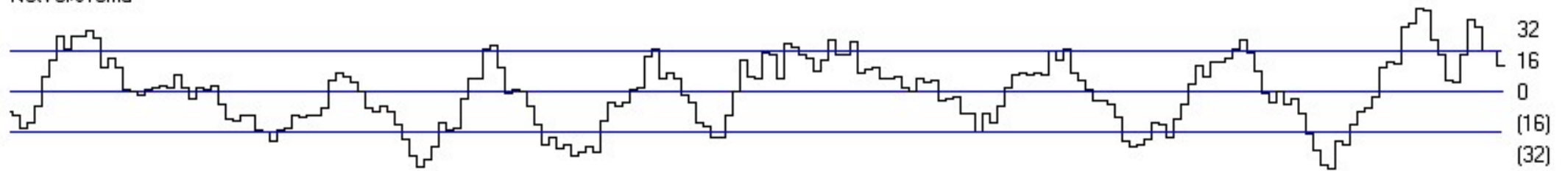
Nasdaq Bullish% *bullish % shows percent stocks > 50day ma*



UK ALLSHARE MKT (Daily)



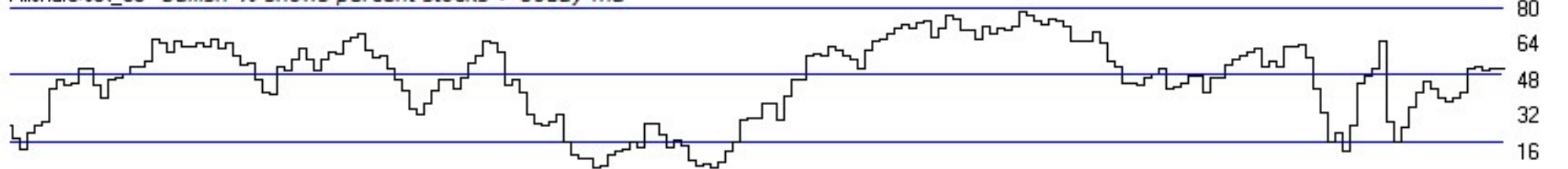
NetVol%10ma



UKA %NNH25 (+ 5ma)

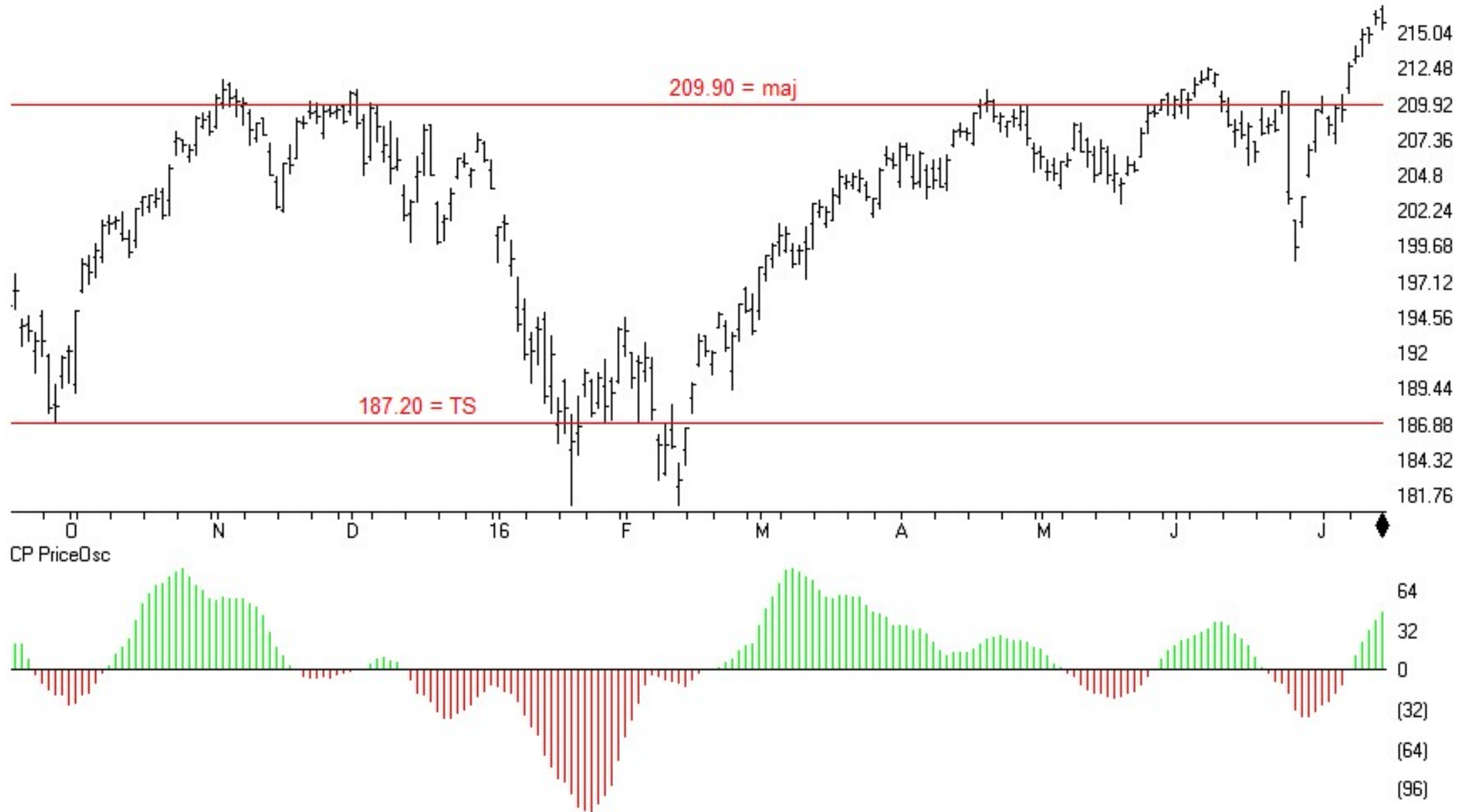


Allshare%St_50 bullish % shows percent stocks > 50day ma



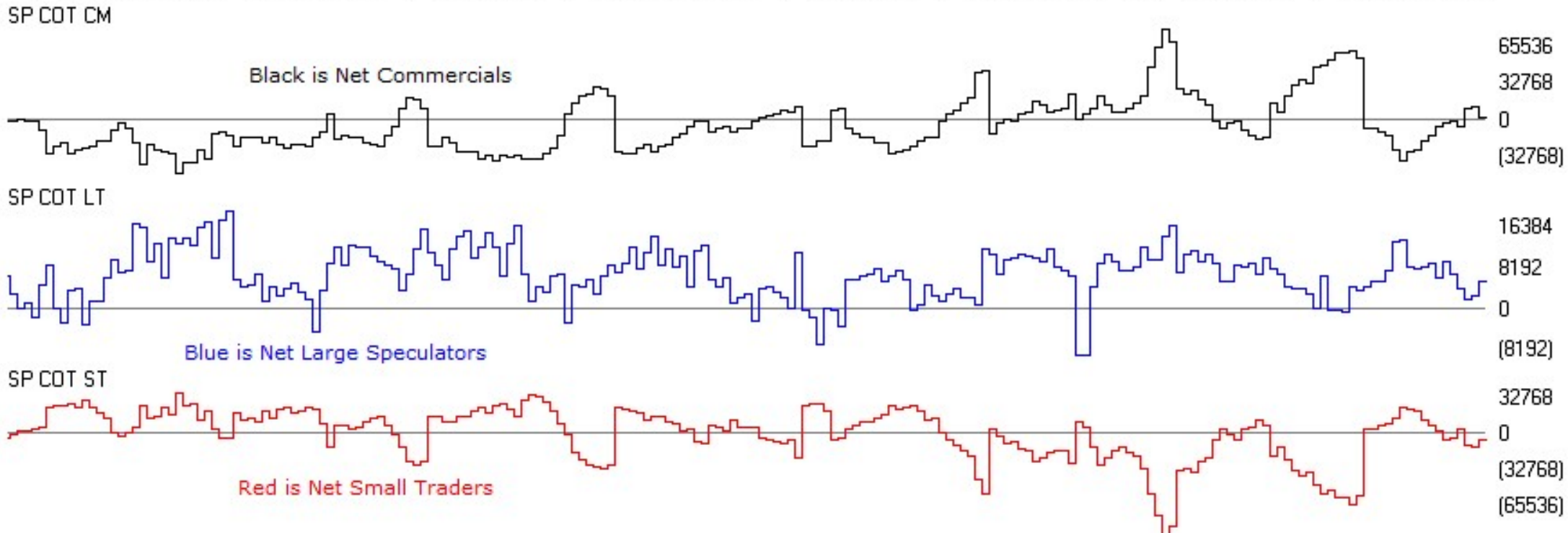
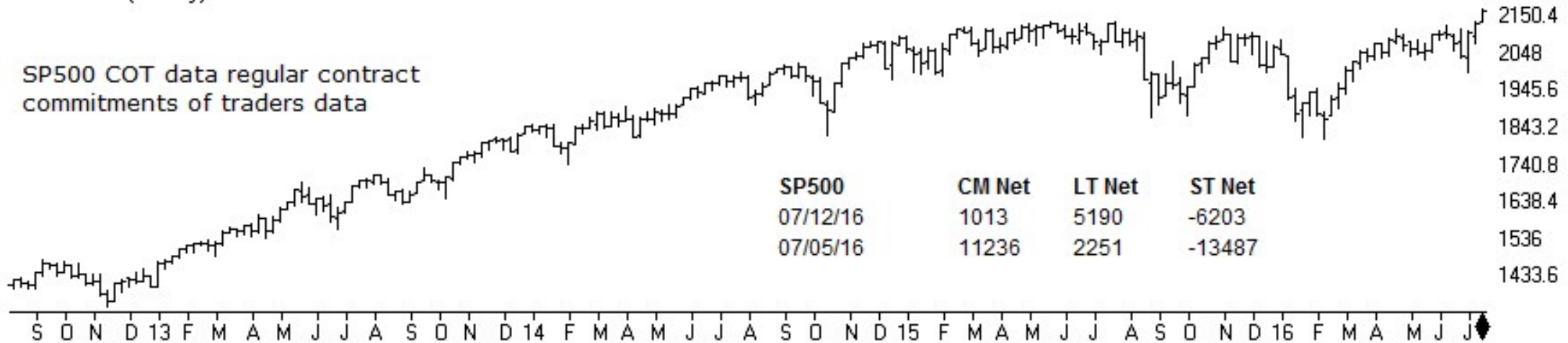
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



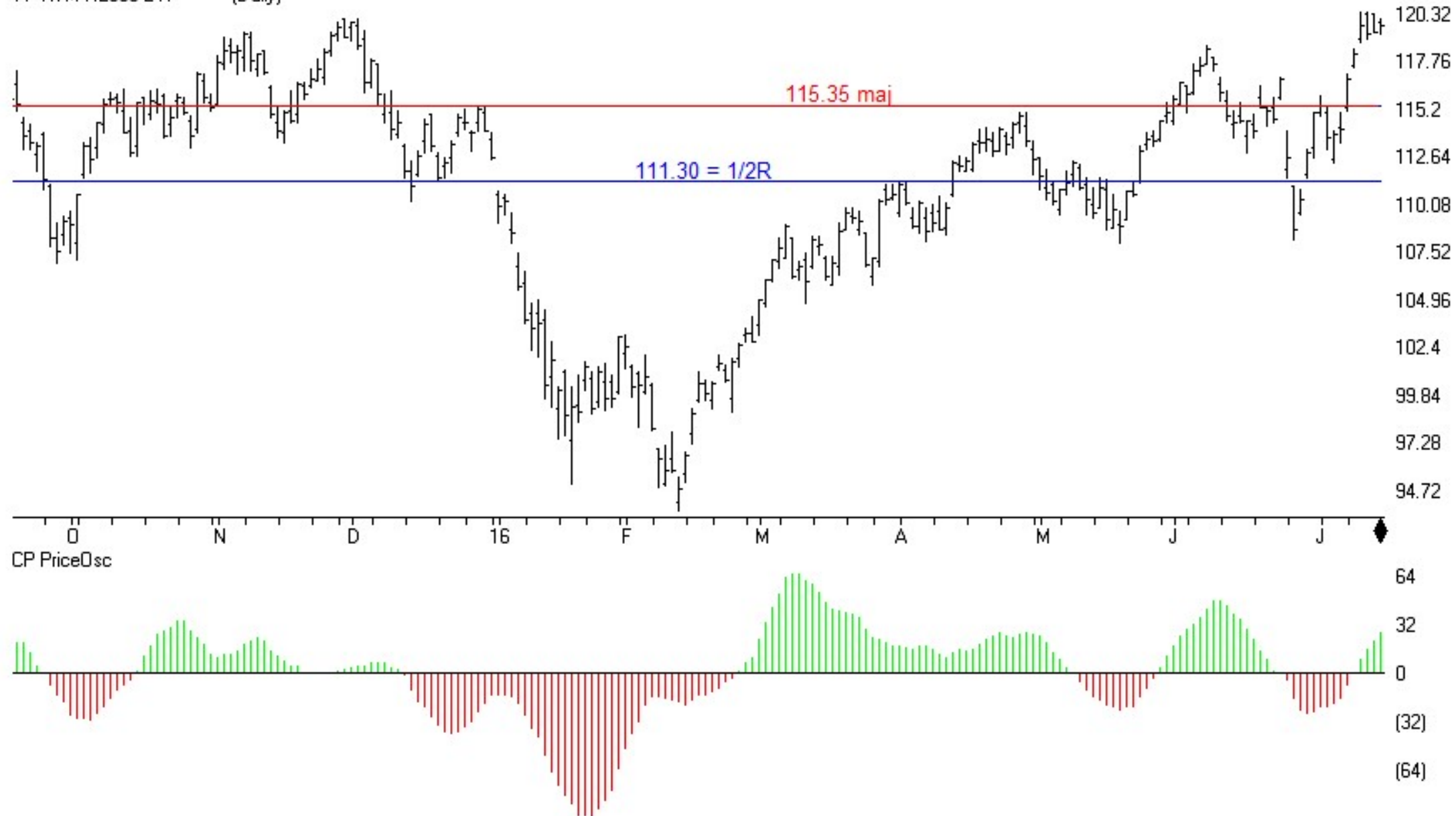
| SP500 | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 07/12/16 | 38.5 | 52.8 | 47.7 | 42.3 | 30.9 | 53.1 | 66.9 | 52.2 | 48.5 |
| 07/05/16 | 48.9 | 60.4 | 30.6 | 21.9 | 25.9 | 77.8 | 58.7 | 45.9 | 63.2 |

SP500 COT data regular contract commitments of traders data

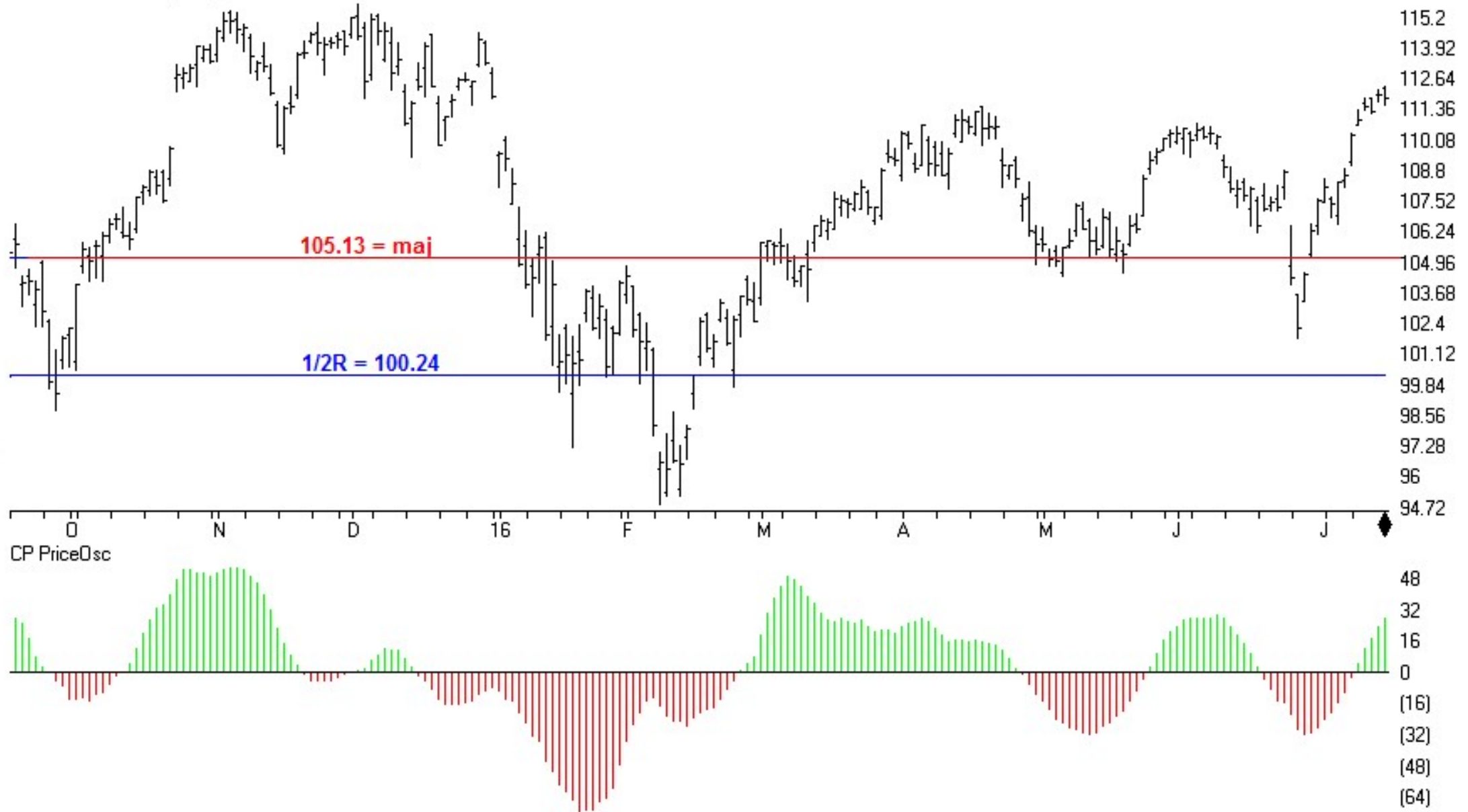


TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

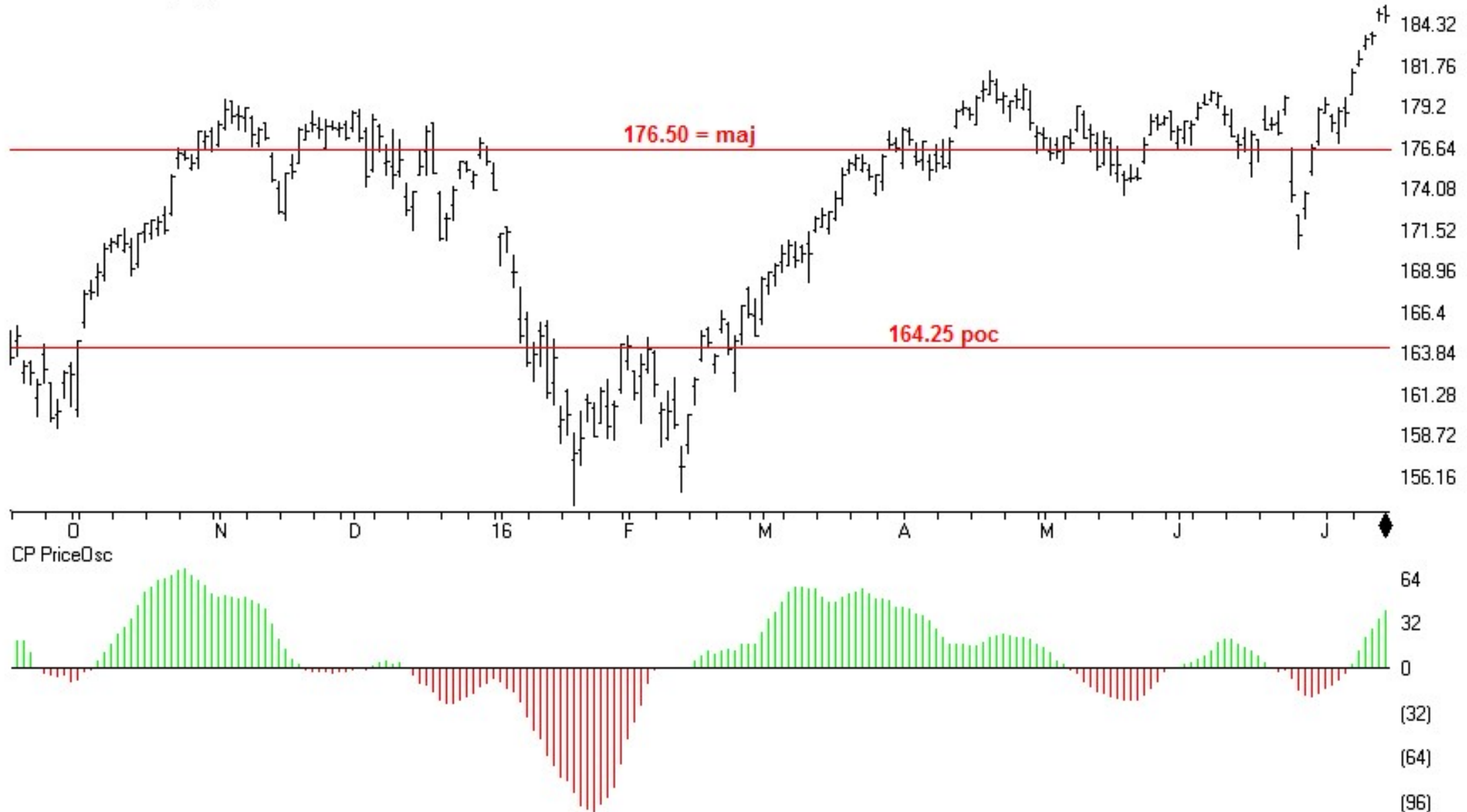


TSR Time Support/Resistance 12 QQQ N100 ETF (Daily)

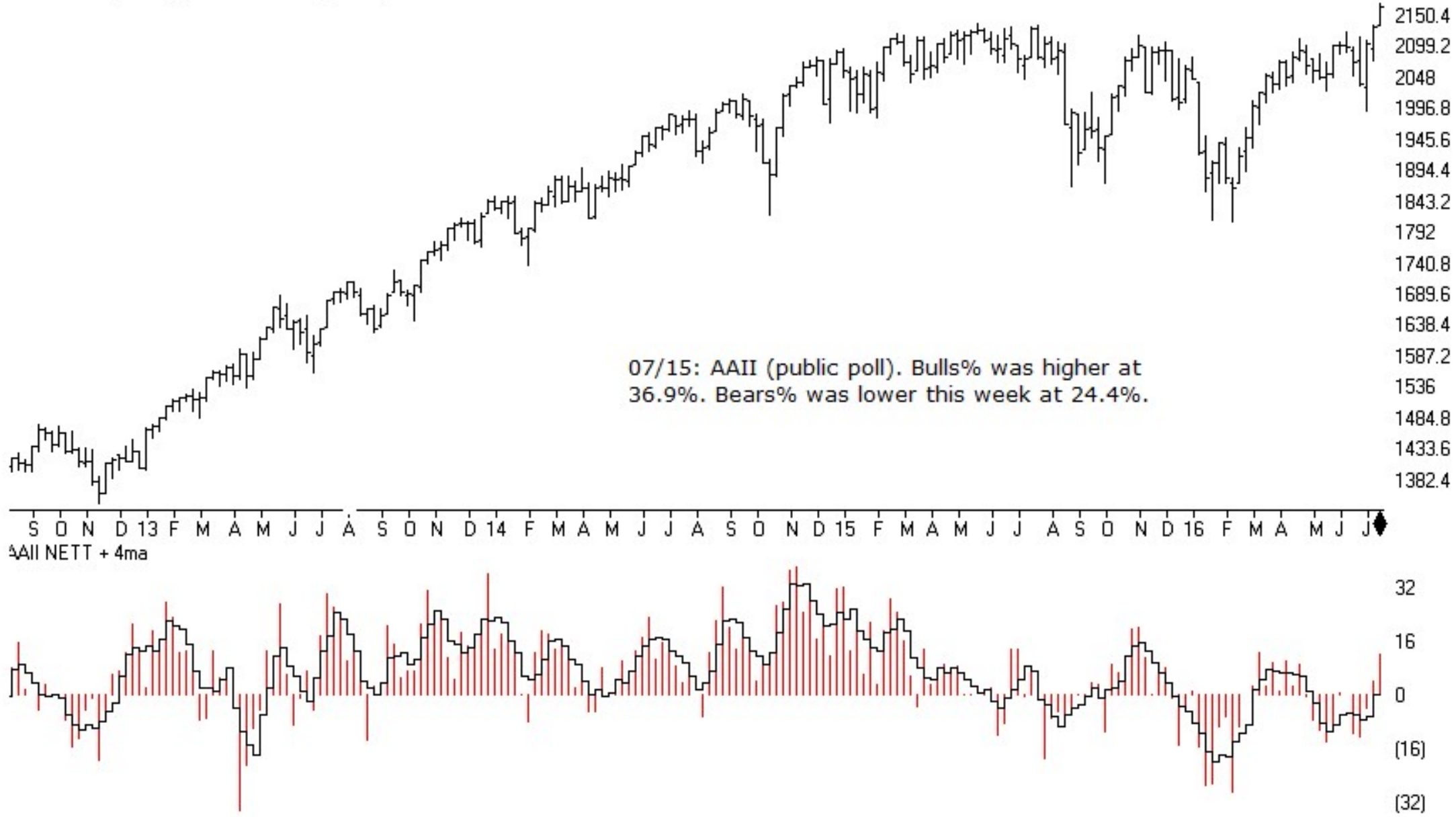


TSR Time Support/Resistance

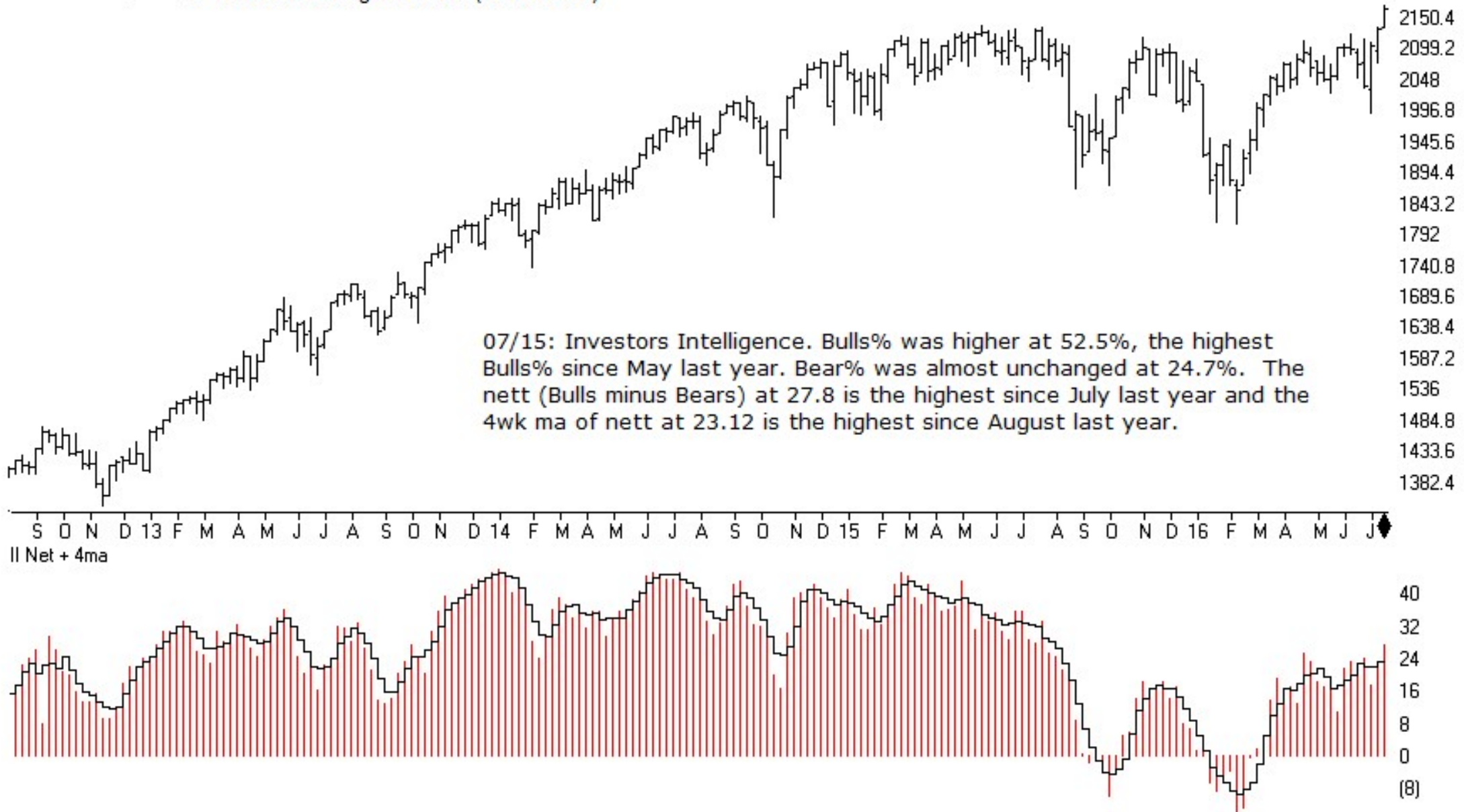
10 DIA DOW ETF (Daily)



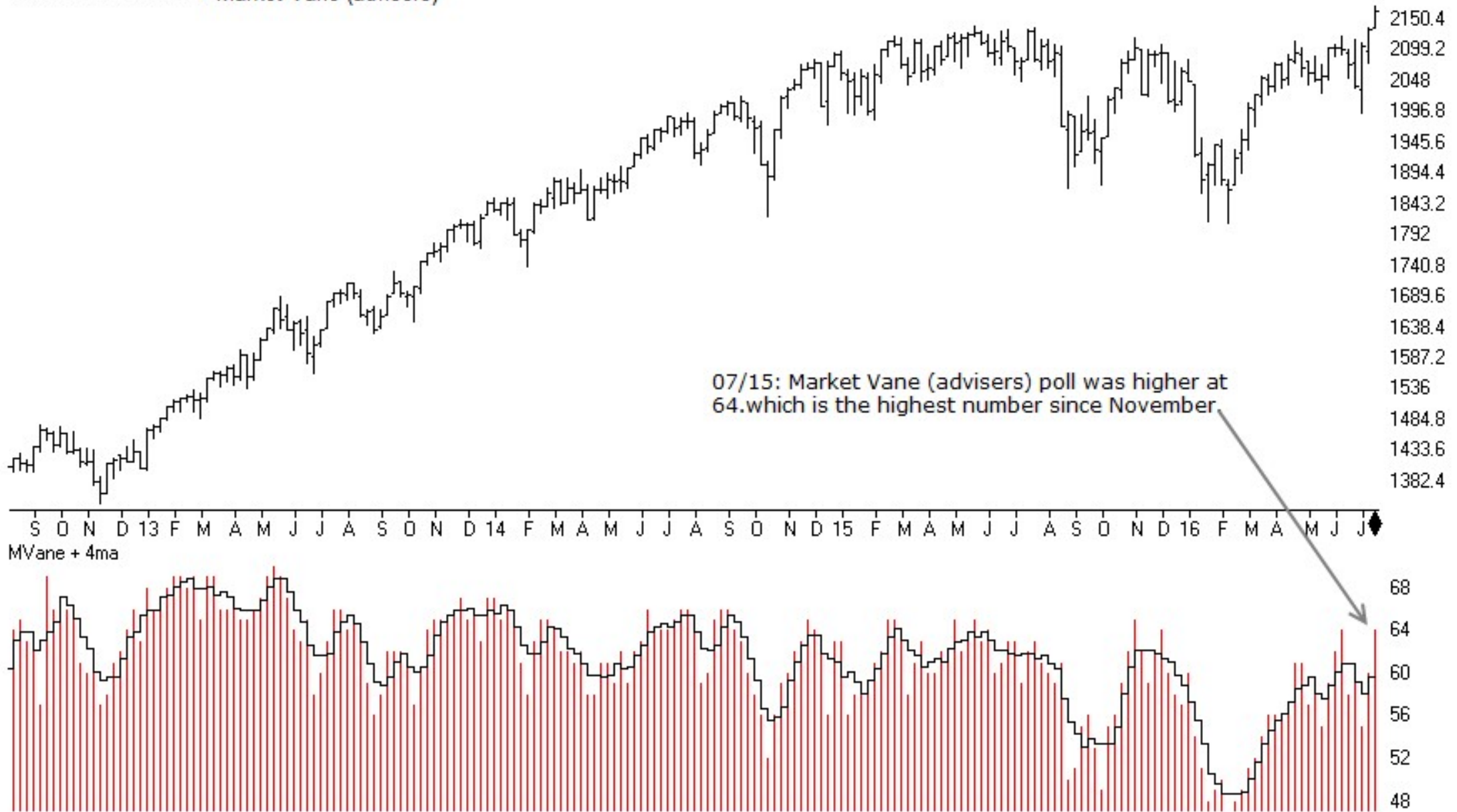
SP500 Index (Weekly) + AII Poll (public)



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

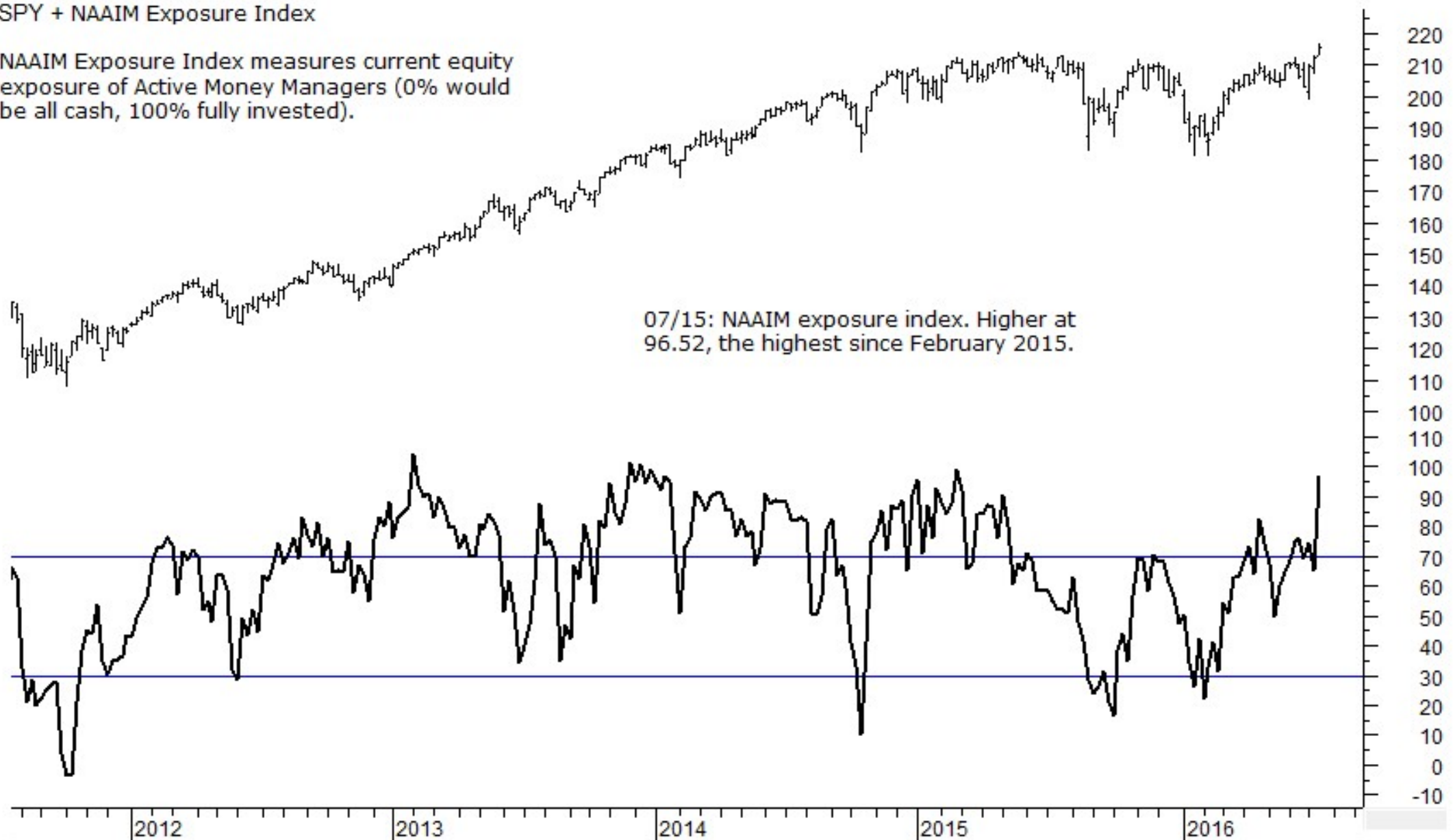


SP500 Index (Weekly) + Market Vane (advisors)

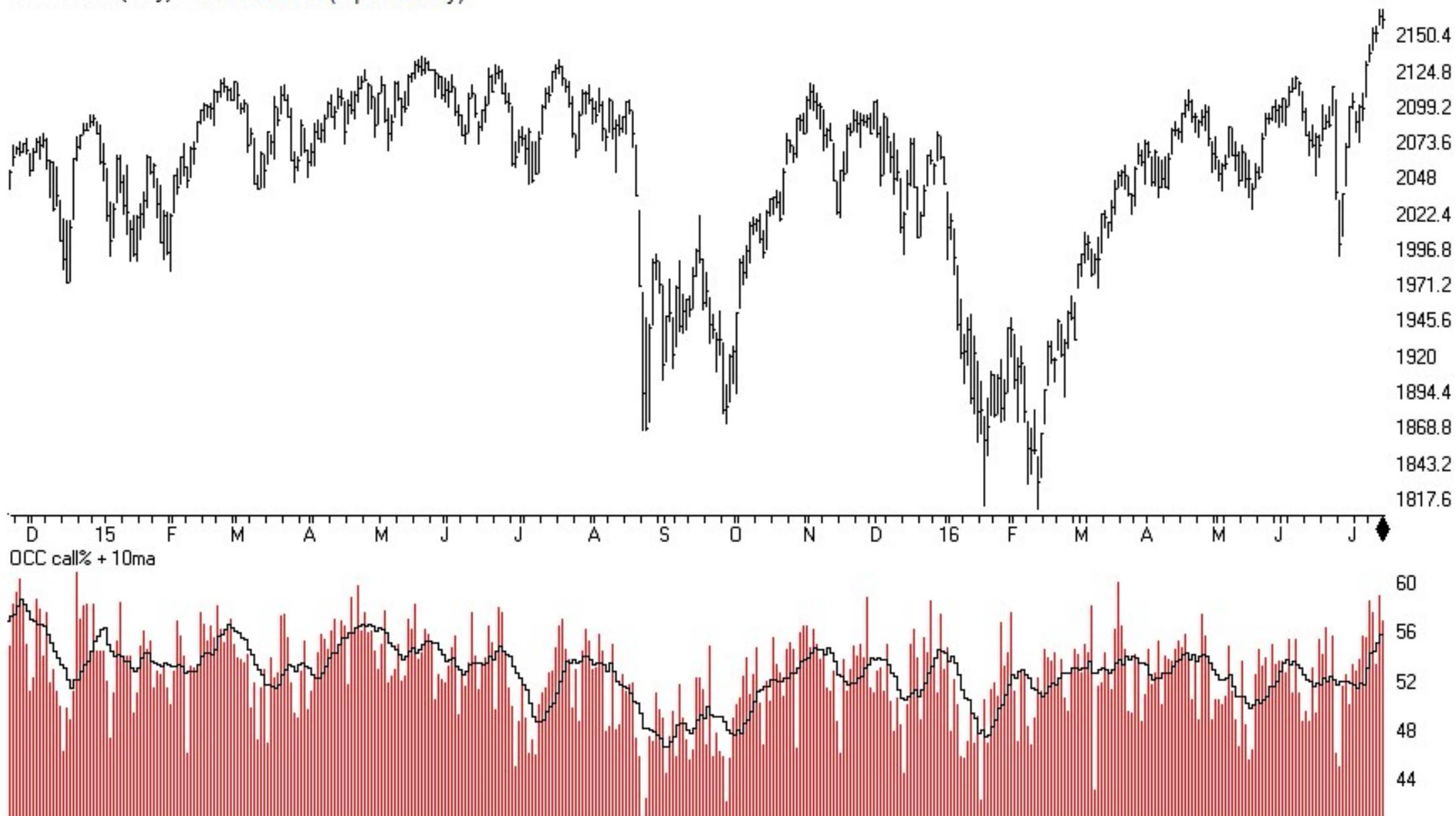


SPY + NAAIM Exposure Index

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

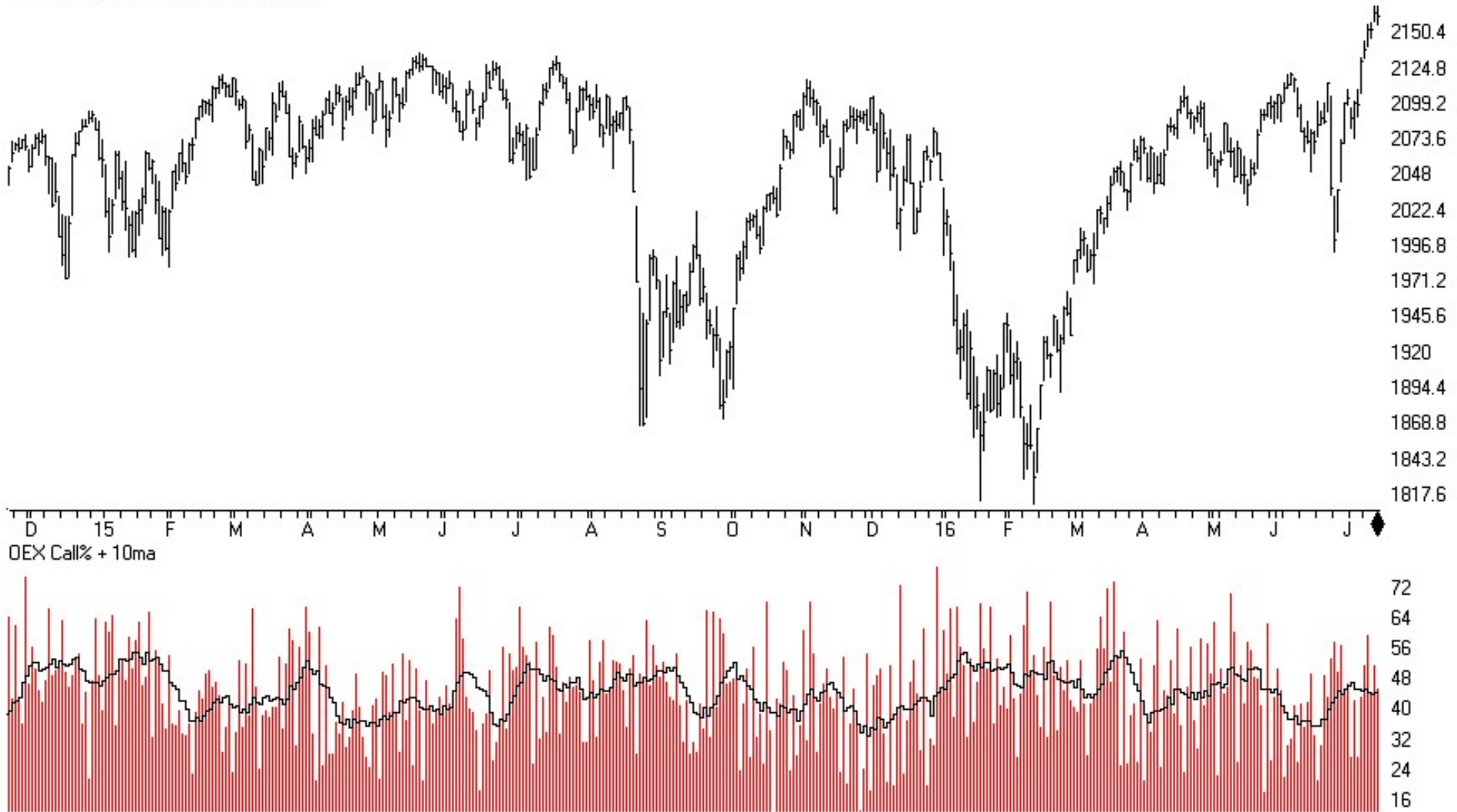


SP500 Index (Daily) + OCC Calls% (equities only)

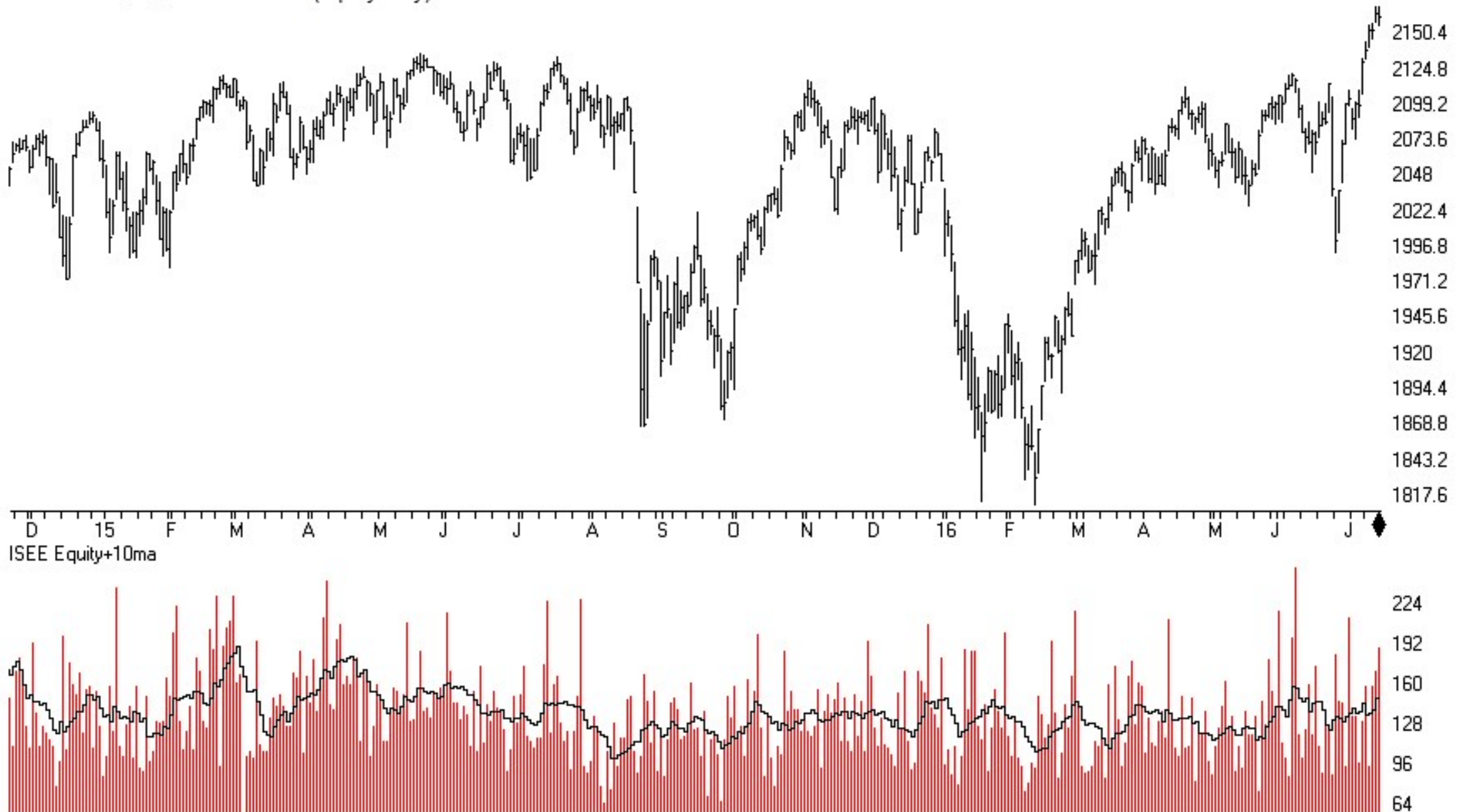


unlike other option ratios, OEX is usually considered a smart-money indicator.

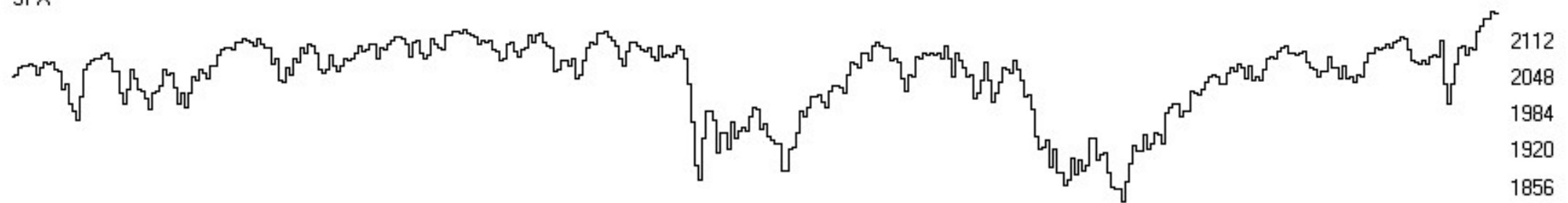
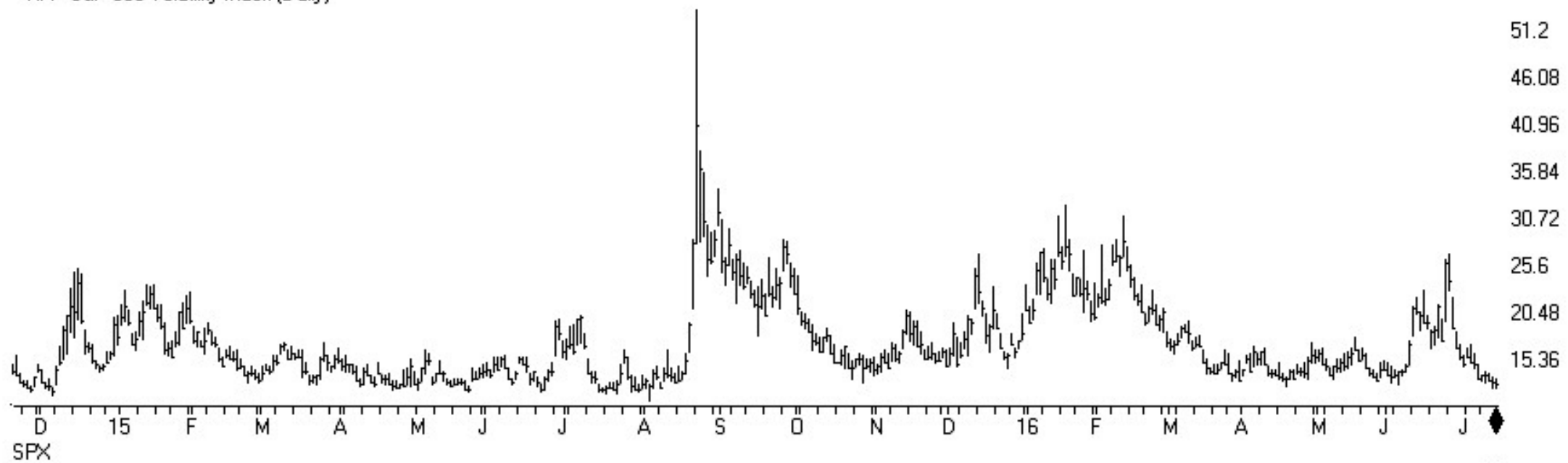
SP500 Index (Daily) + OEX Calls%



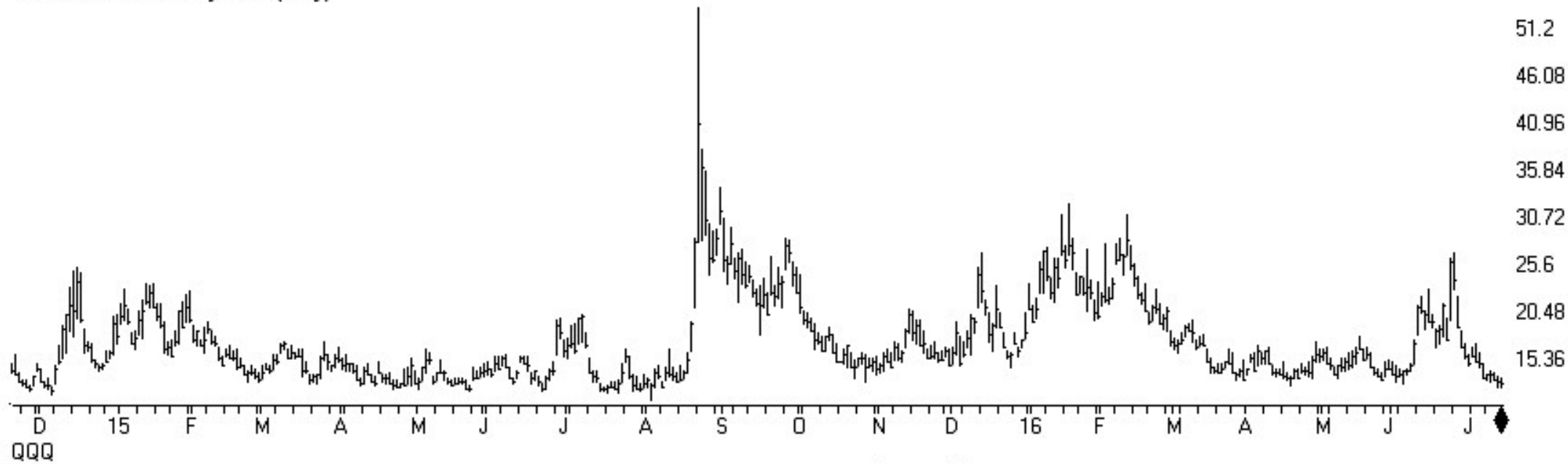
SP500 Index (Daily) + ISEE Index (equity only)



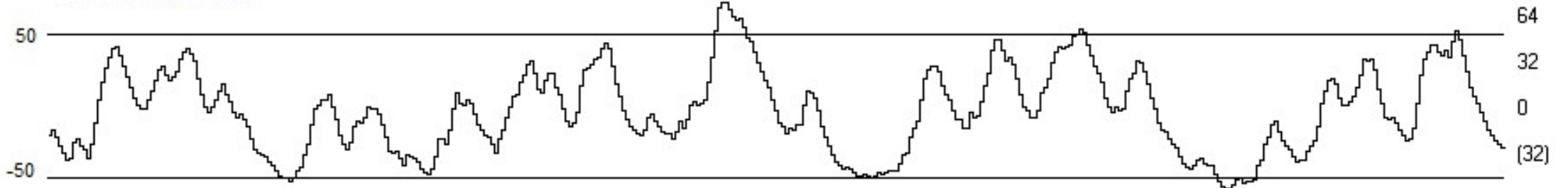
VIX - S&P 500 Volatility Index (Daily)



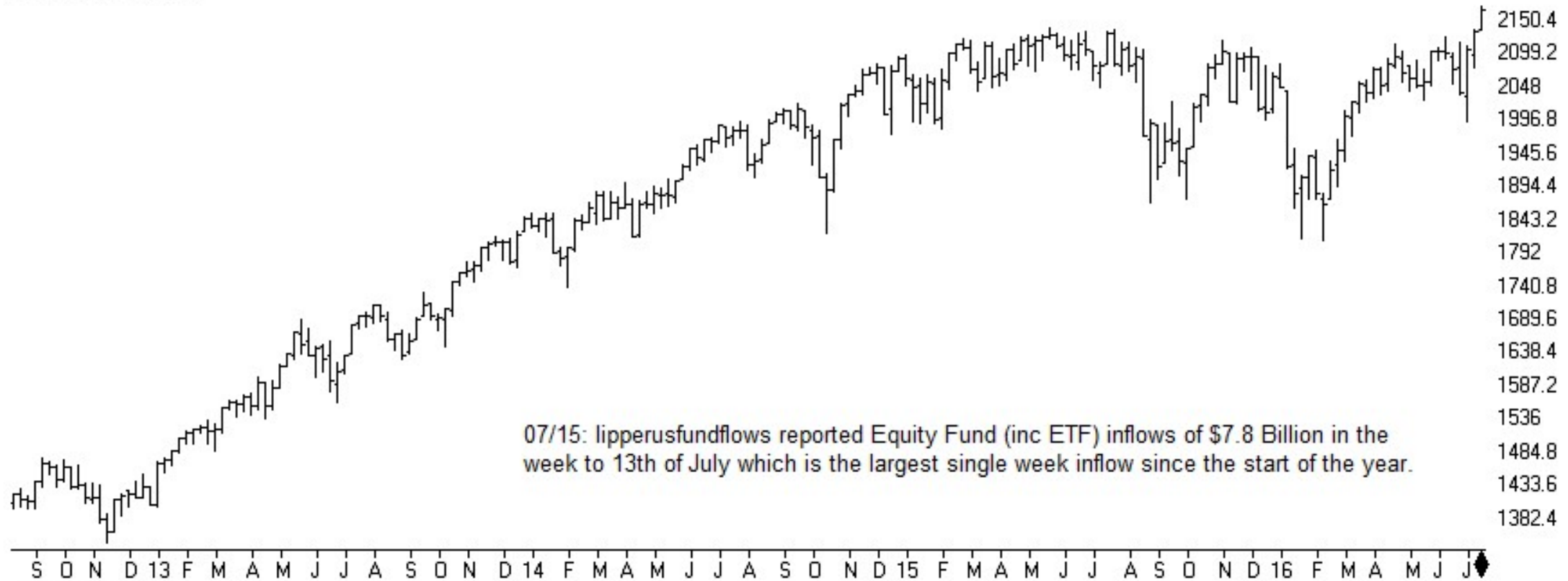
VIX - S&P 500 Volatility Index (Daily)



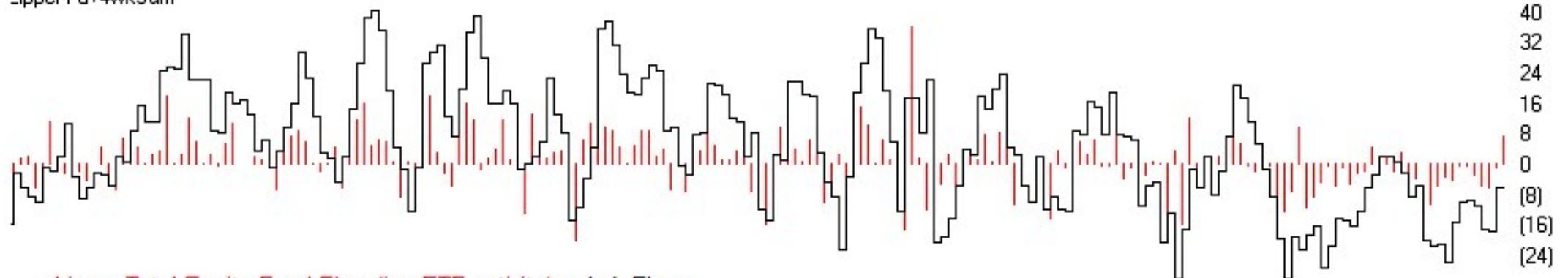
TCI based on VXN



SP500 Index (Weekly)



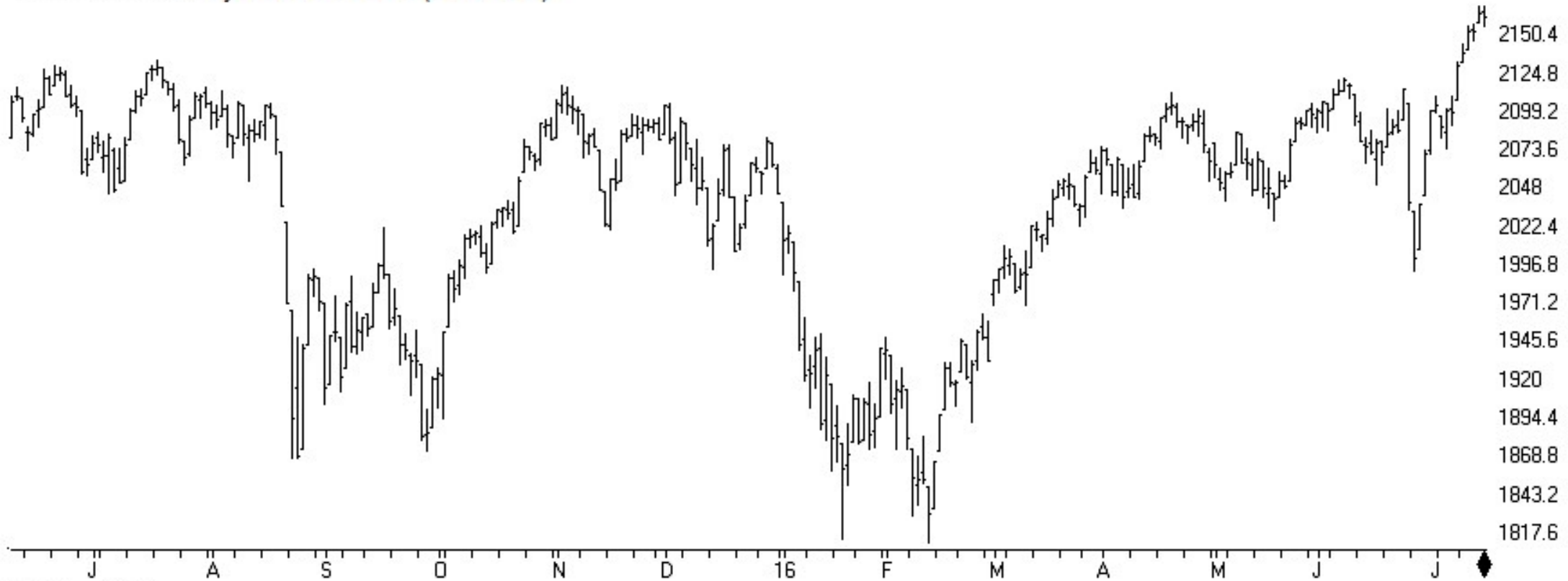
lipper Fd+4wkSum



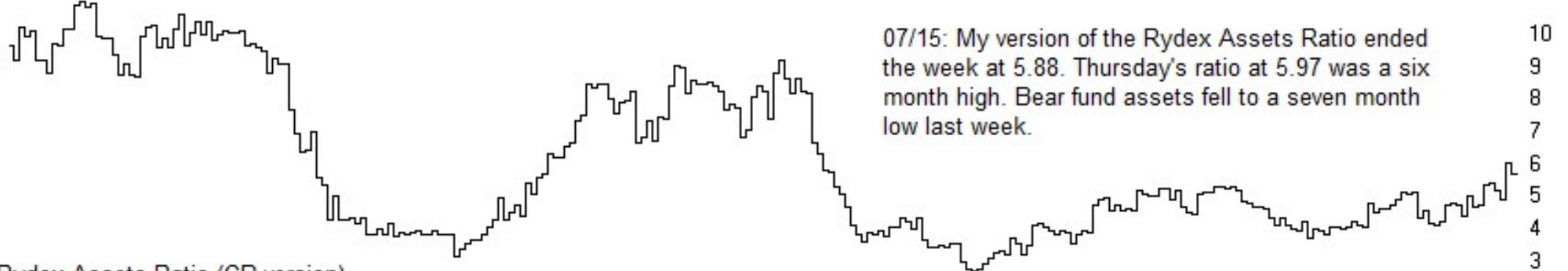
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

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



RyMajAssetsRatio

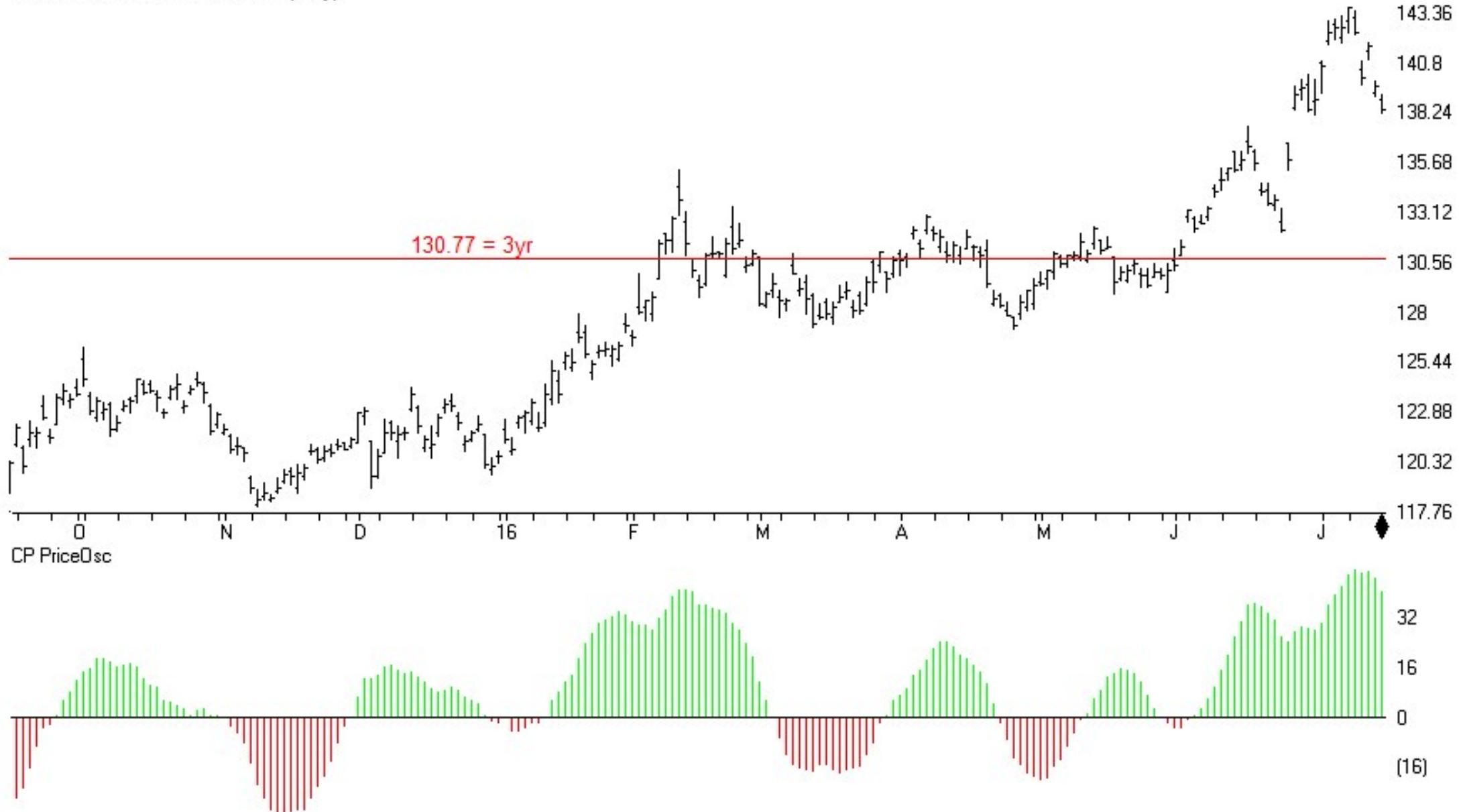


Rydex Assets Ratio (CP version)



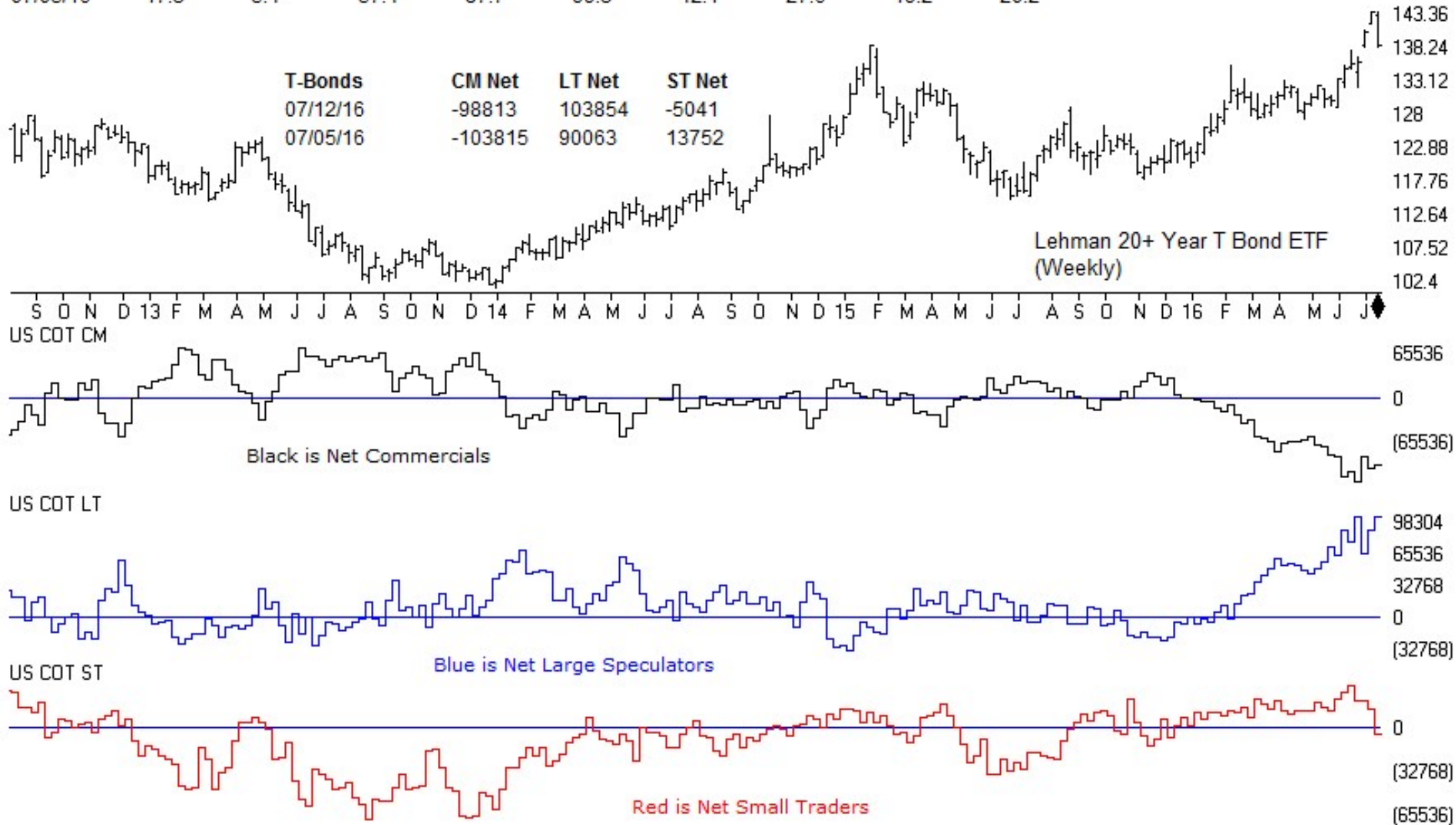
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



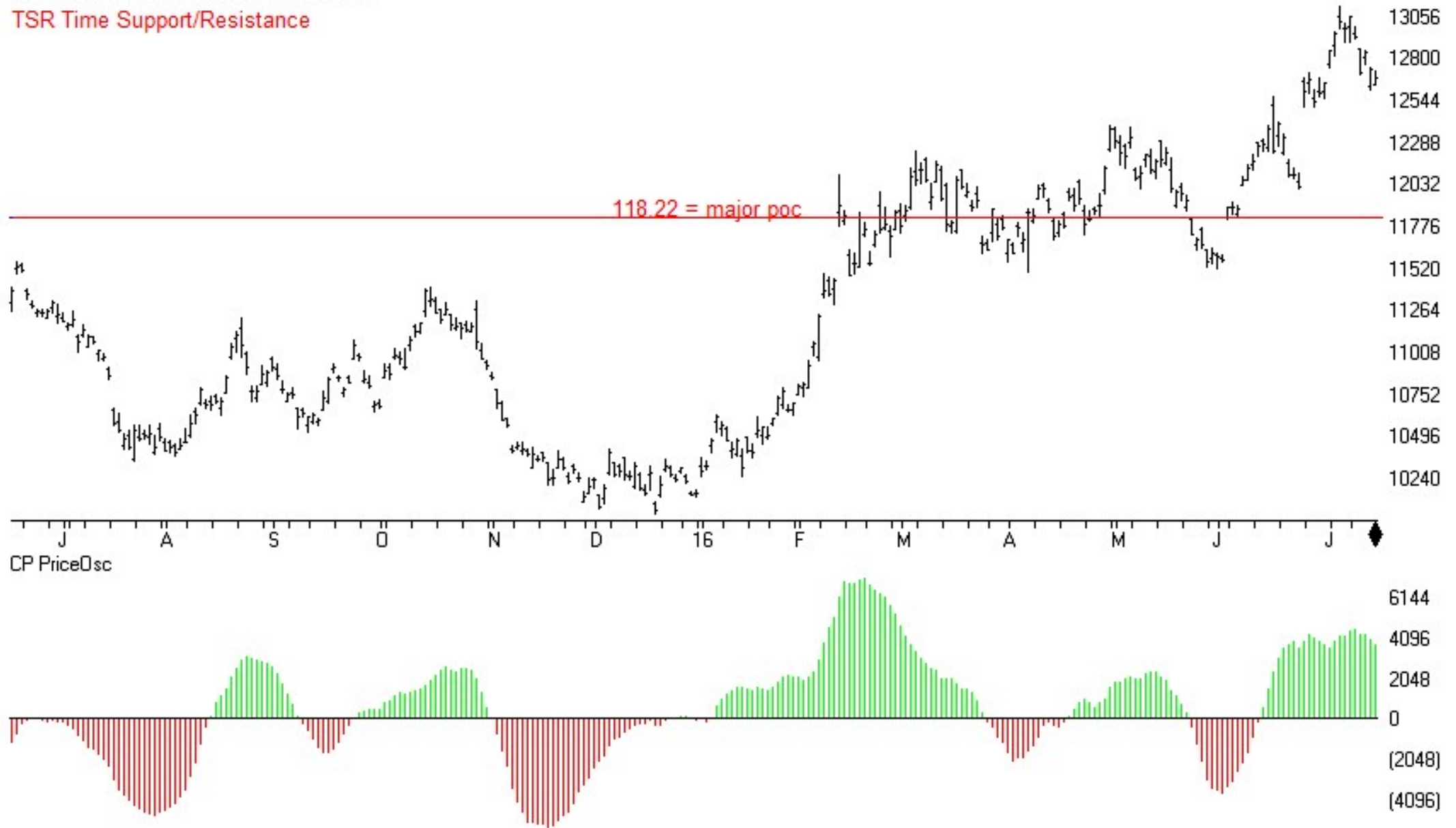
| T-BONDS | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 07/12/16 | 21.6 | 14.7 | 55.2 | 100.0 | 100.0 | 34.0 | 0.0 | 0.0 | 33.7 |
| 07/05/16 | 17.3 | 5.4 | 57.4 | 87.7 | 99.3 | 42.1 | 27.6 | 19.2 | 20.2 |

| T-Bonds | CM Net | LT Net | ST Net |
|----------|---------|--------|--------|
| 07/12/16 | -98813 | 103854 | -5041 |
| 07/05/16 | -103815 | 90063 | 13752 |



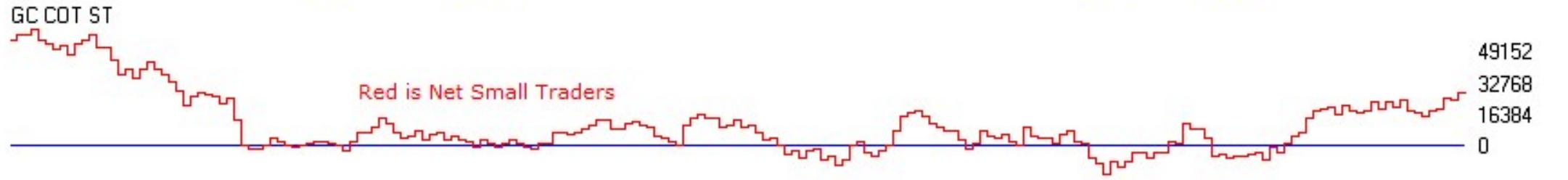
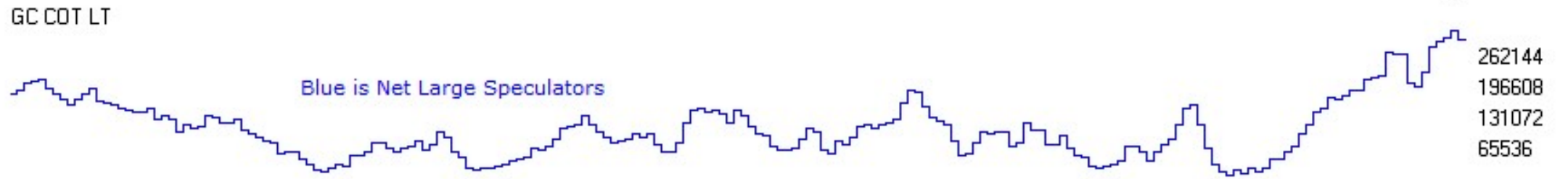
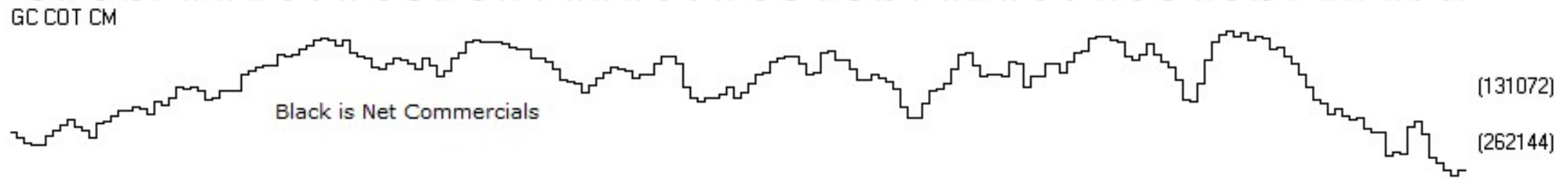
STREETTRACKS GOLD TRUST ETF (Daily)

TSR Time Support/Resistance



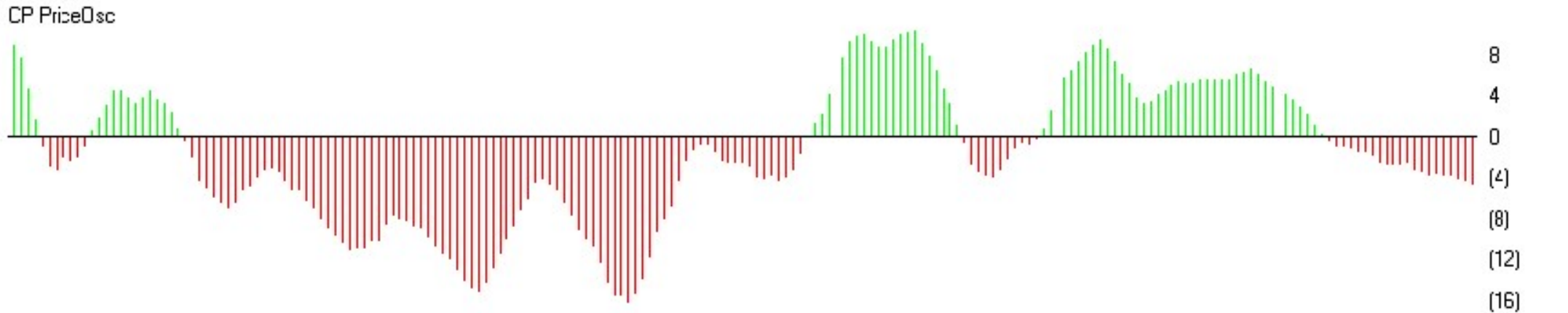
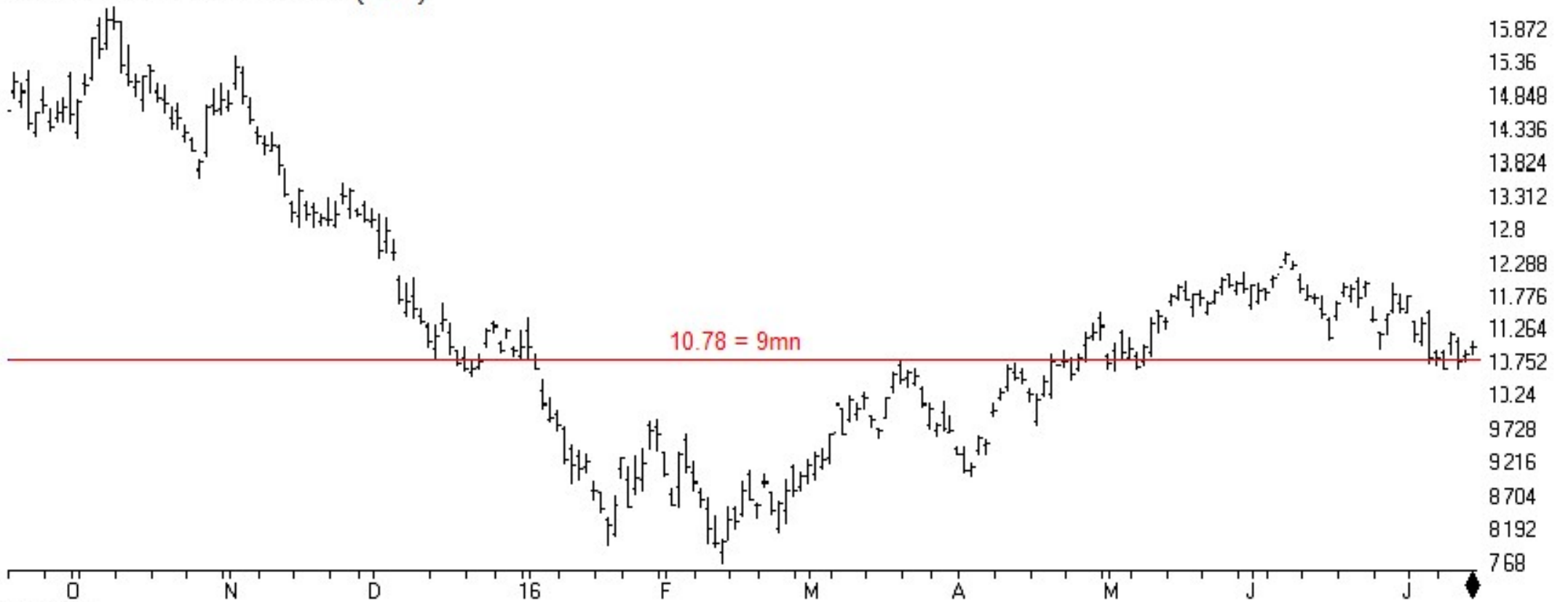
| GOLD | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 07/12/16 | 4.9 | 3.4 | 85 | 93.2 | 84 | 8.3 | 100 | 14.7 | 0 |
| 07/05/16 | 0 | 0 | 85.6 | 100 | 83.7 | 0 | 99.4 | 0 | 0.6 |

| GOLD | CM Net | LT Net | ST Net |
|----------|---------|--------|--------|
| 07/12/16 | -325452 | 297463 | 27989 |
| 07/05/16 | -340207 | 315963 | 24244 |

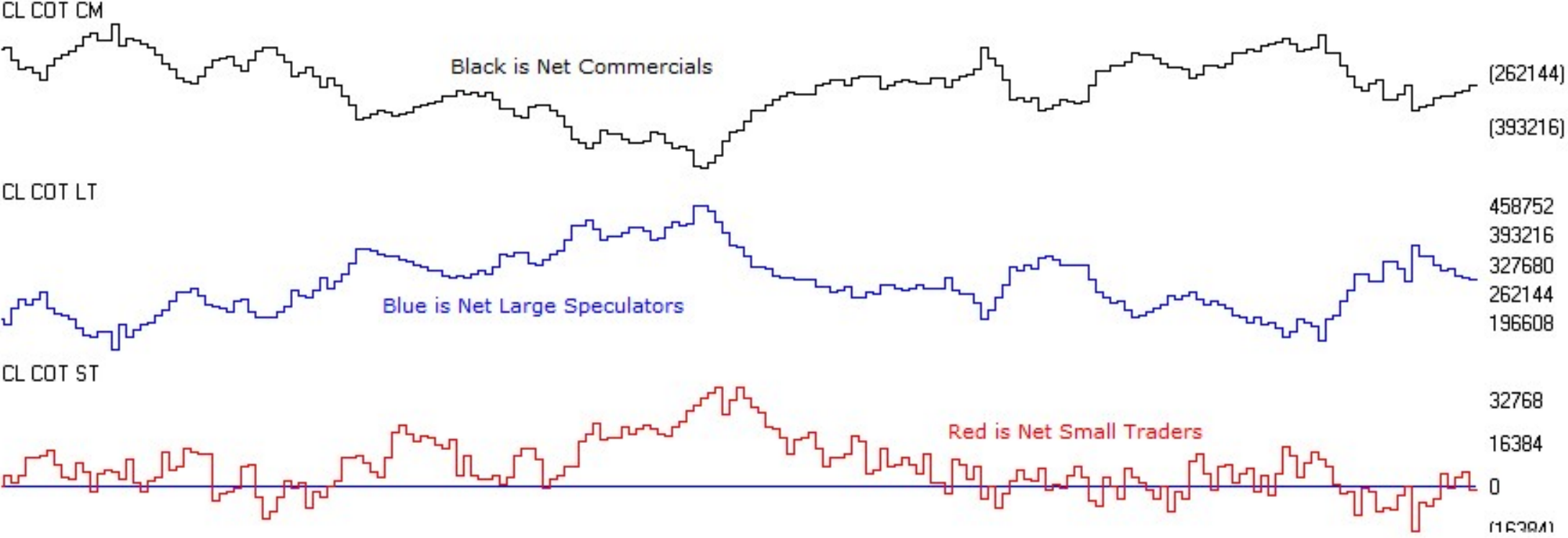
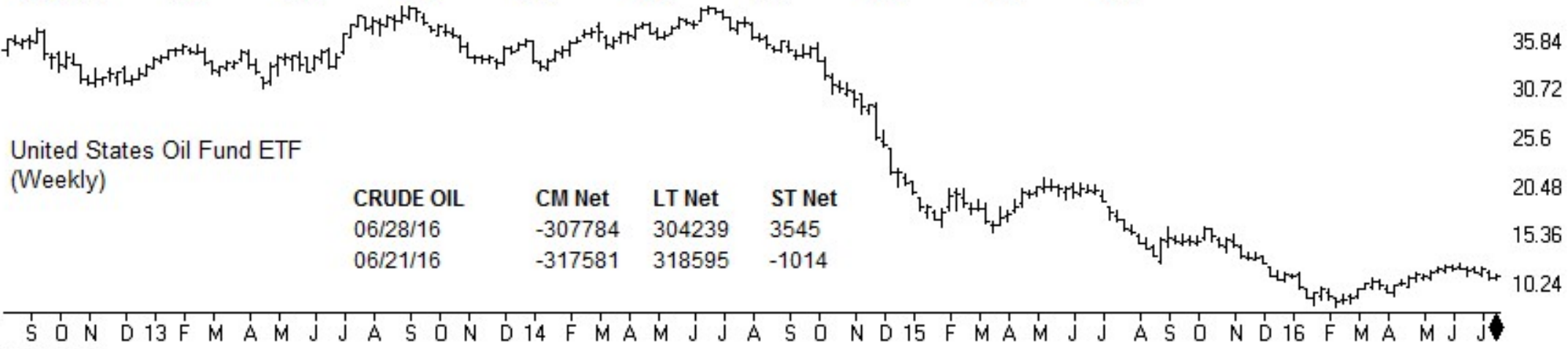


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

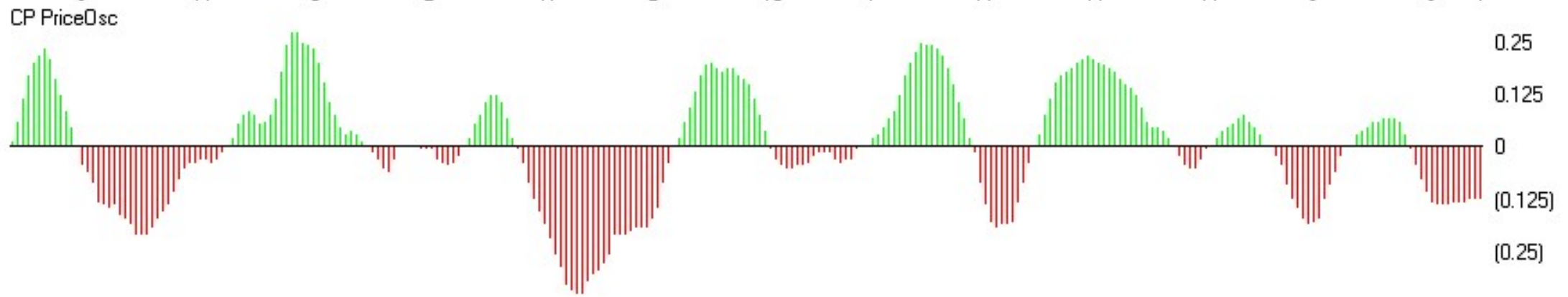


| CRUDE OIL | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|-----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 06/28/16 | 23.9 | 68.6 | 79.1 | 69.2 | 46.9 | 18.5 | 65.1 | 41.9 | 27.8 |
| 06/21/16 | 18.6 | 46.5 | 76.2 | 76.1 | 50.1 | 12.1 | 50.9 | 33.8 | 34.7 |

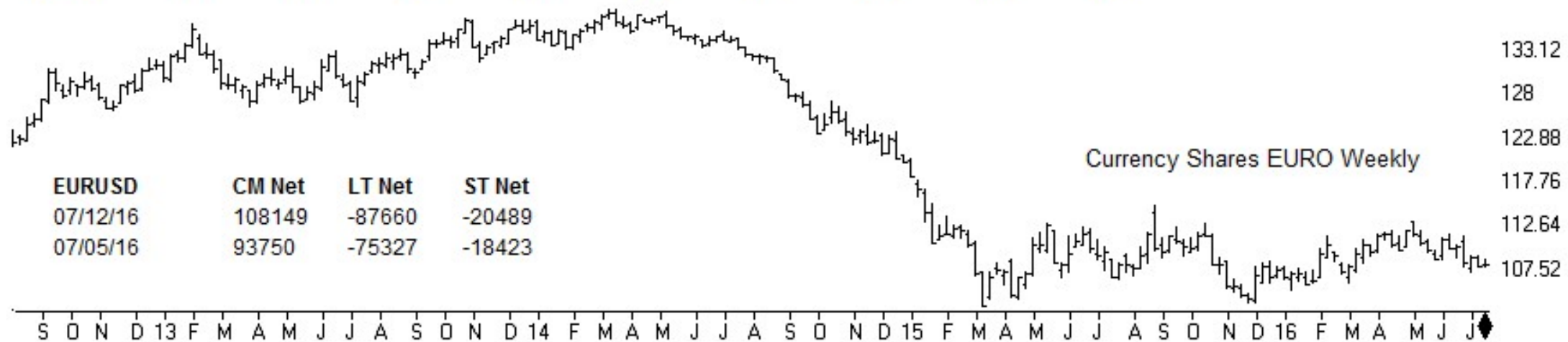


TSR Time Support/Resistance

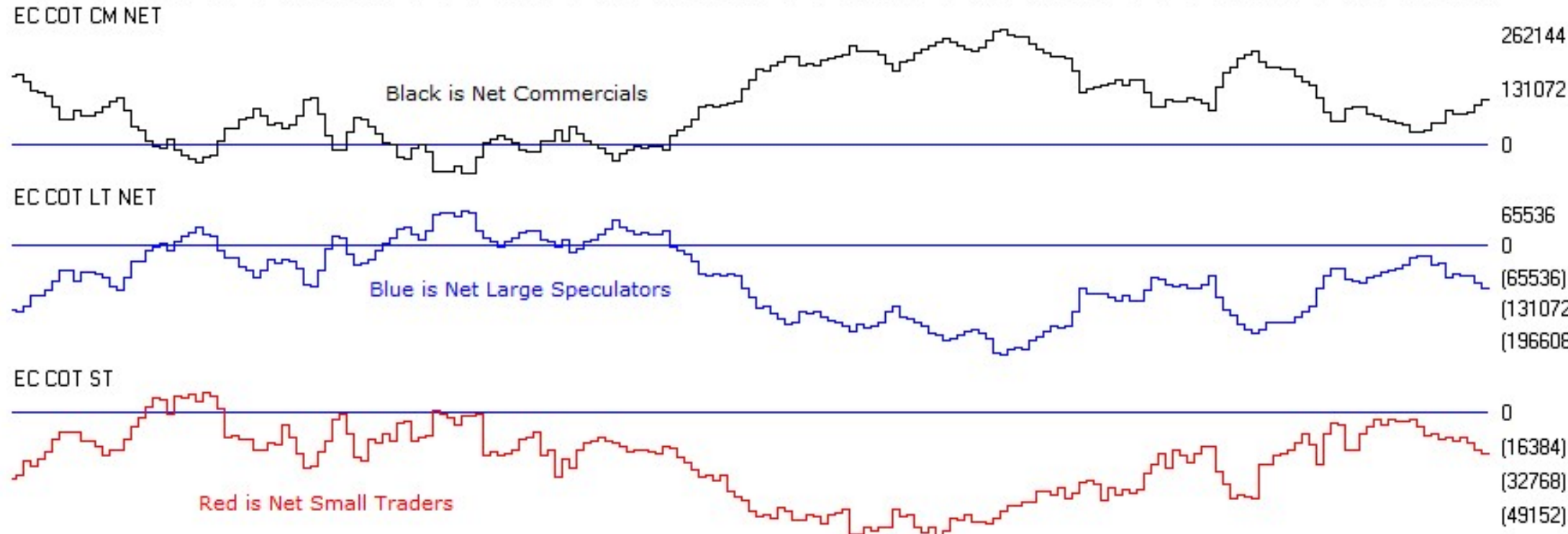
51 EURUSD (Daily)



| EURUSD | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 07/12/16 | 67.2 | 39.0 | 0.0 | 42.9 | 77.4 | 100.0 | 20.7 | 13.3 | 70.7 |
| 07/05/16 | 49.3 | 19.9 | 5.5 | 57.1 | 90.4 | 94.5 | 30.4 | 14.4 | 61.2 |

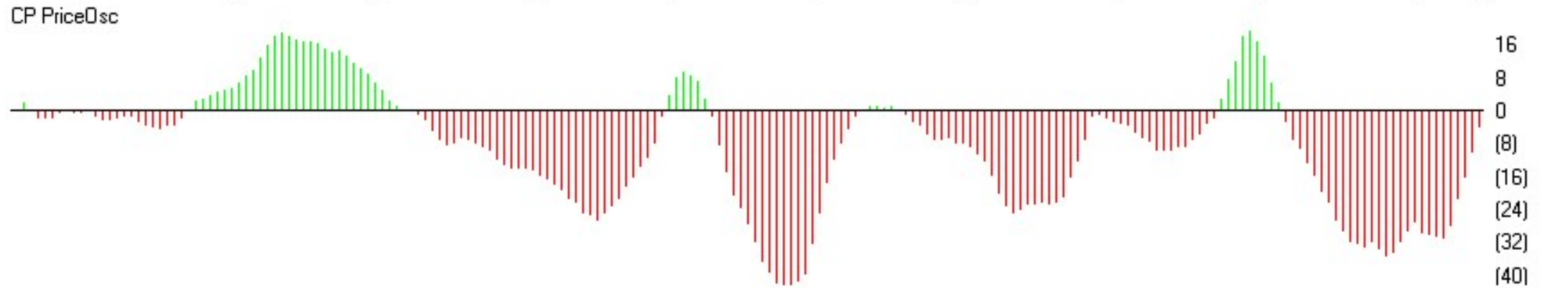


| EURUSD | CM Net | LT Net | ST Net |
|----------|--------|--------|--------|
| 07/12/16 | 108149 | -87660 | -20489 |
| 07/05/16 | 93750 | -75327 | -18423 |



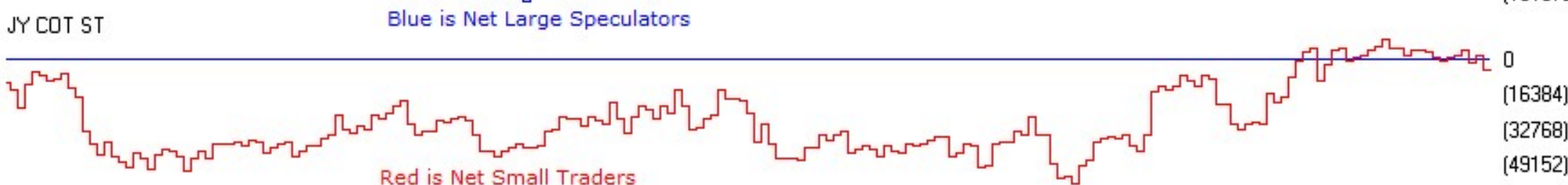
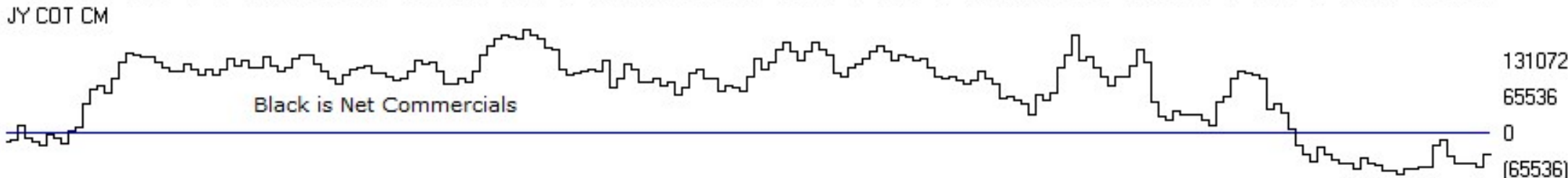
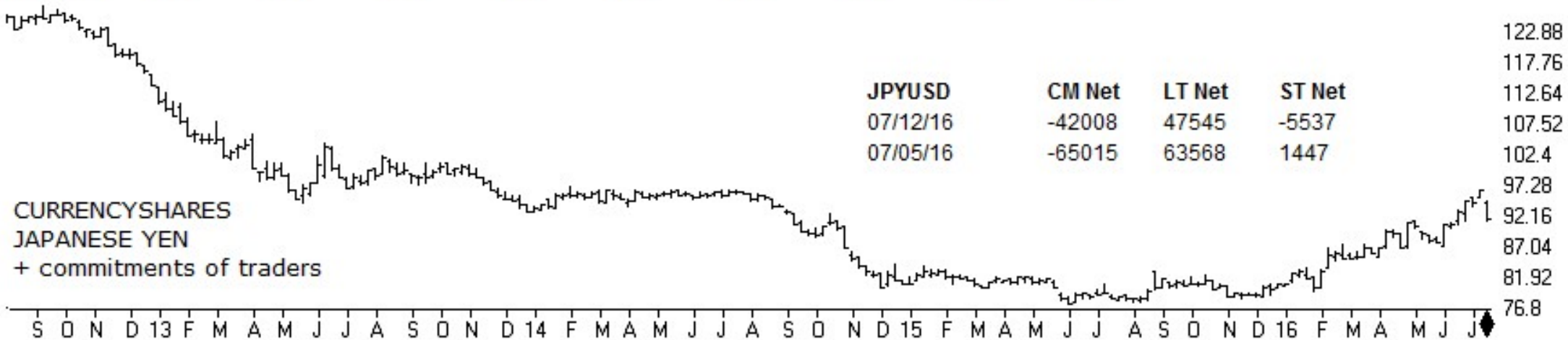


53 USDJPY (Daily)



| JPYUSD | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 07/12/16 | 55.0 | 26.5 | 0.0 | 57.3 | 77.1 | 94.5 | 24.1 | 57.2 | 97.2 |
| 07/05/16 | 18.7 | 6.2 | 43.3 | 85.4 | 93.7 | 38.6 | 60.6 | 72.4 | 74.4 |

| JPYUSD | CM Net | LT Net | ST Net |
|----------|--------|--------|--------|
| 07/12/16 | -42008 | 47545 | -5537 |
| 07/05/16 | -65015 | 63568 | 1447 |



ChartProfit

<http://www.chartprofitwebcast.com>