

ChartProfit

Charts to Friday 16th June 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 06/16

	-5	-4	-3	-2	↓
NYSE	47	51	59	62	60
NasDaq	44	64	64	62	55
SP500	49	56	63	65	64
ND100	53	64	64	61	62
R2000	39	46	57	66	58

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

06/16: AAll (public poll). Bulls% was lower at 32.3 (from 35.4%). Four weeks ago Bulls% fell to 23.9%, the lowest since November. Bears% was unchanged at 29.5%.

06/16: Investors Intelligence. Bulls% was lower at 50.0% (from 55.8%), an eleven week low. Bear% was almost unchanged at 18.6%. Two weeks ago Bears% reached 19.2% which was a twenty two week high.

06/16: Market Vane (advisers) poll was unchanged at 69, the highest since May 2013.

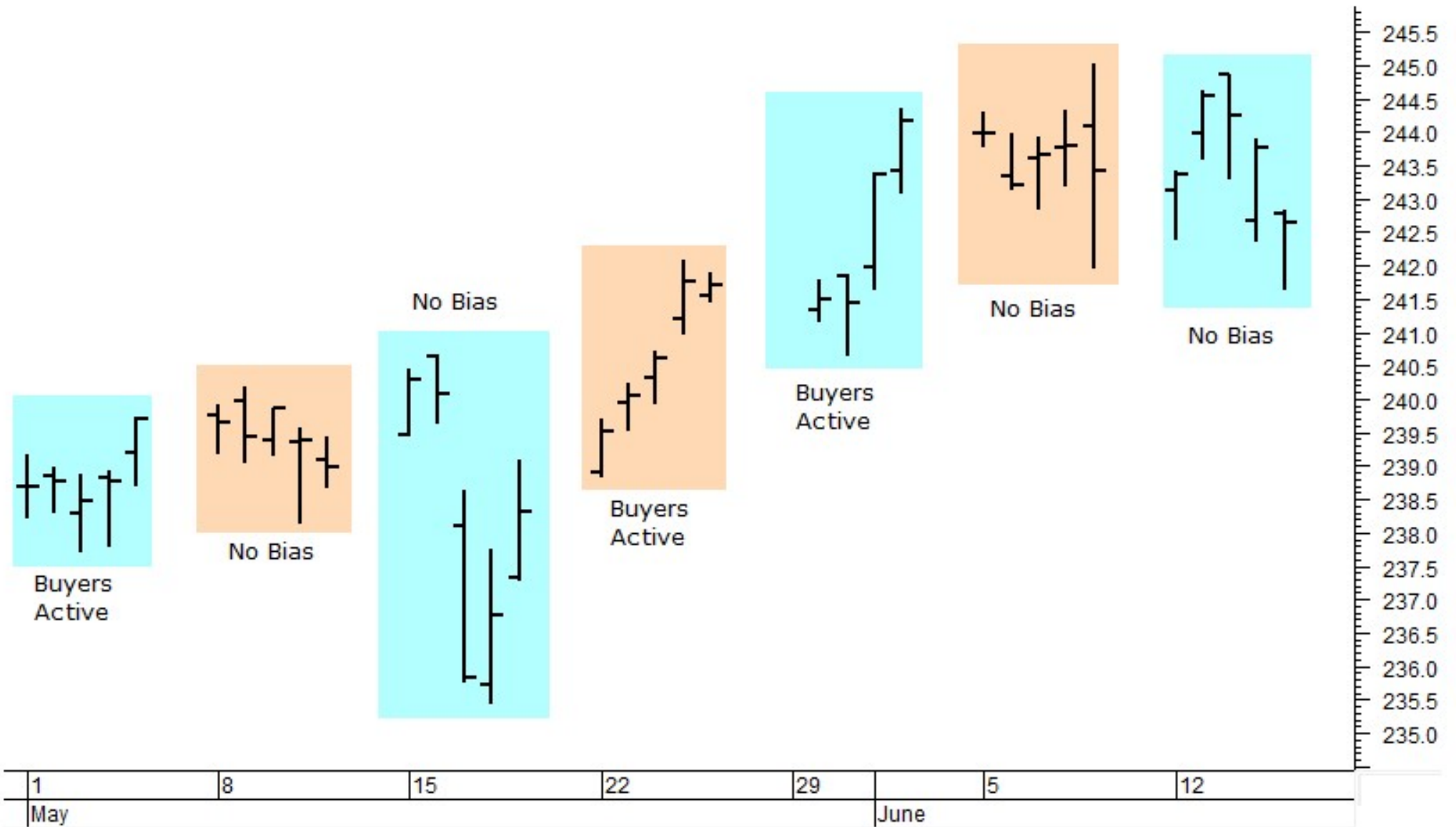
06/16: NAAIM exposure index was higher at 92.61.

Mutual Fund Flow:

06/16: My version of the Rydex Assets Ratio ended the week at 8.88. On 1st March the ratio reached 14.02, the second highest ratio in the database.

06/16: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$10.9 Billion in the week to 14th June.

SPY Weekly Structure

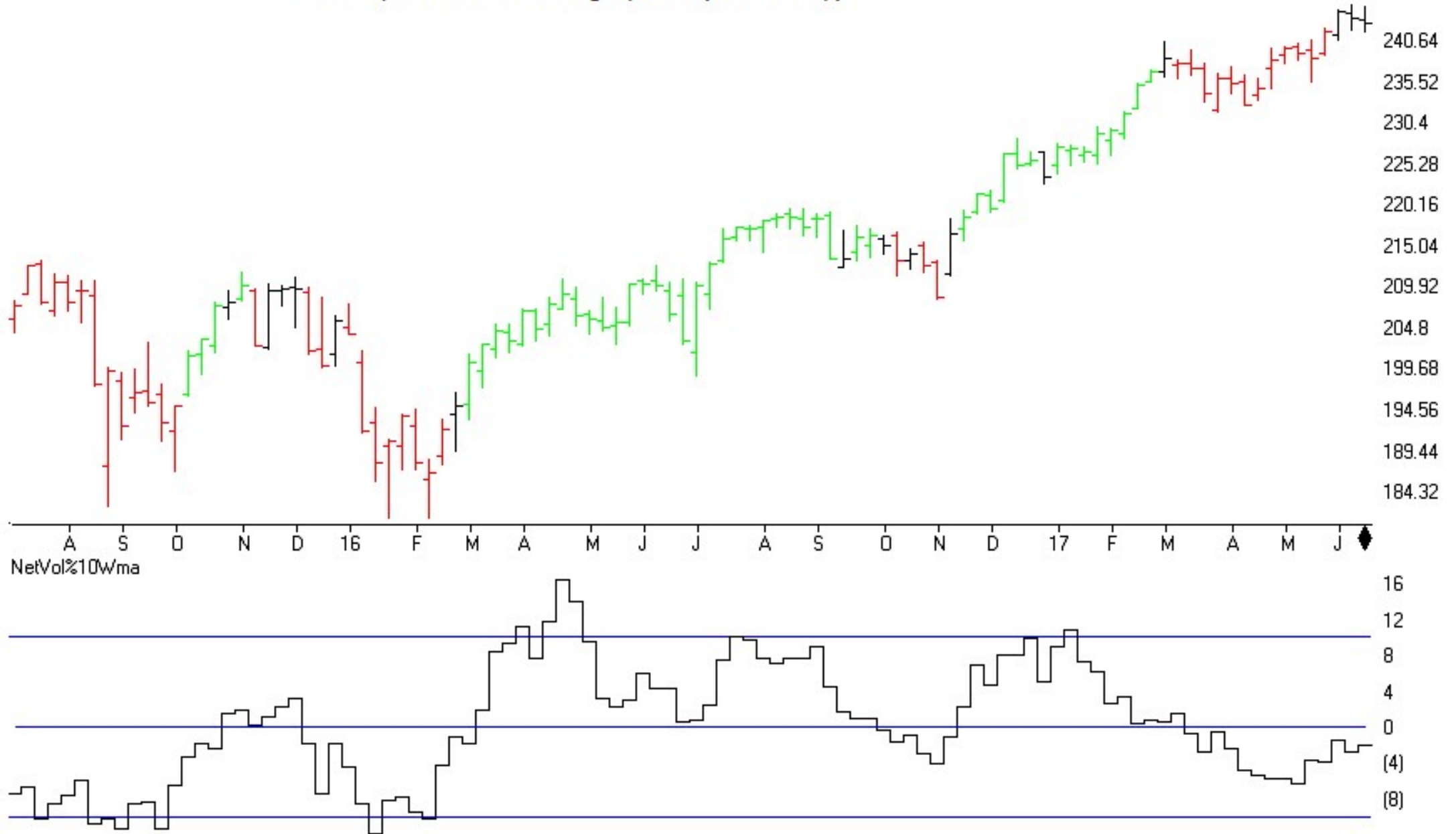


Commitments of Traders

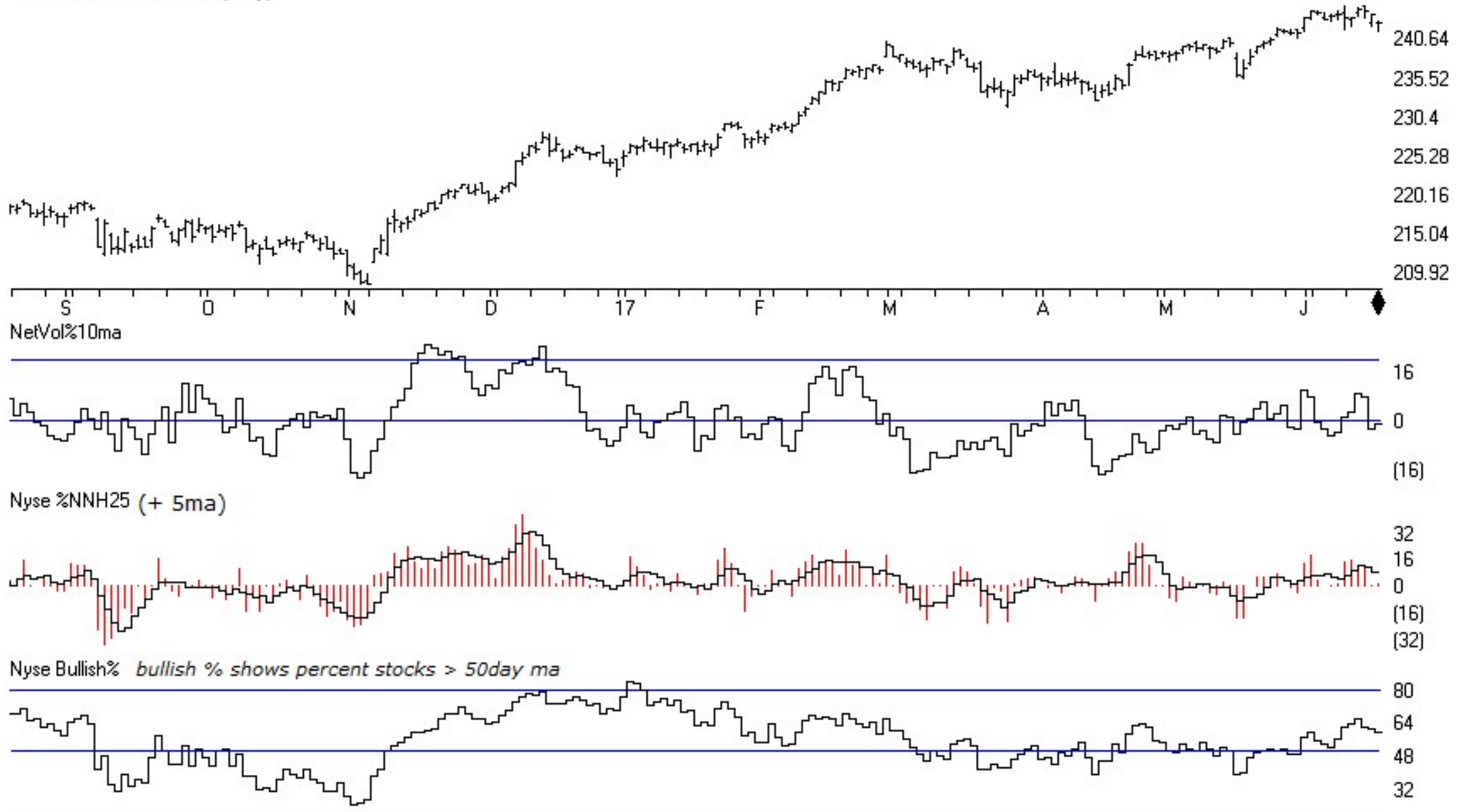
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	67.7	98.7	76.0	12.8	3.0	70.5	50.8	5.9	0.0
06/06/17	100.0	100.0	0.0	3.2	4.7	97.8	23.6	6.9	53.1
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	12.9	29.9	96.6	86.8	99.4	54.4	13.5	0	23.7
06/06/17	0	22.4	97.5	100	100	45	0	0	64.8
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	82.2	89.9	31.4	13.3	35.1	78.9	55.6	42.9	29.6
06/06/17	75.9	81.4	26.8	23.6	15.9	49.9	36.1	27.5	43.5
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	0.0	0.0	100.0	100.0	100.0	14.7	100.0	89.6	0.0
06/06/17	7.8	3.2	84.5	77.7	100.0	54.9	91.9	79.7	12.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	21.5	4.2	68.4	81.5	19.1	4.0	65.4	22.3	9.7
05/30/17	11.0	42.3	94.5	93.1	42.9	3.8	68.4	56.8	15.3
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	33.8	40.9	80.3	60.6	22.7	19.7	85.3	58.0	14.7
06/06/17	35.6	12.6	67.9	53.2	31.1	25.9	98.5	69.9	0.8
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	2.0	25.6	100.0	100.0	38.0	0.0	68.7	83.3	41.6
06/06/17	1.4	6.3	100.0	100.0	59.6	0.0	88.4	89.0	10.5
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	99.2	99.0	5.0	1.2	3.1	94.7	16.2	79.5	100.0
06/06/17	98.1	93.1	0.0	1.8	7.5	100.0	20.3	74.1	98.2

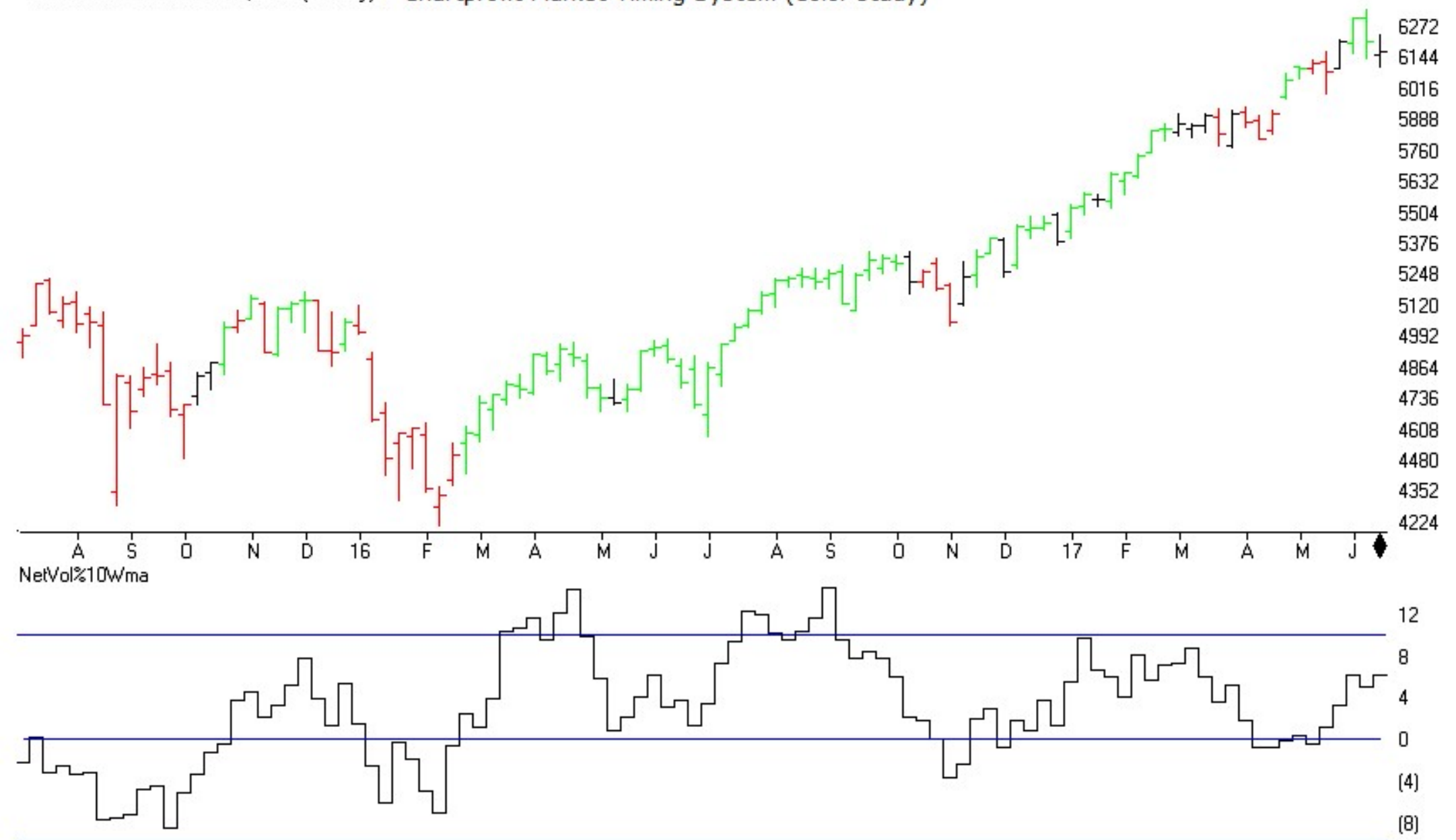
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



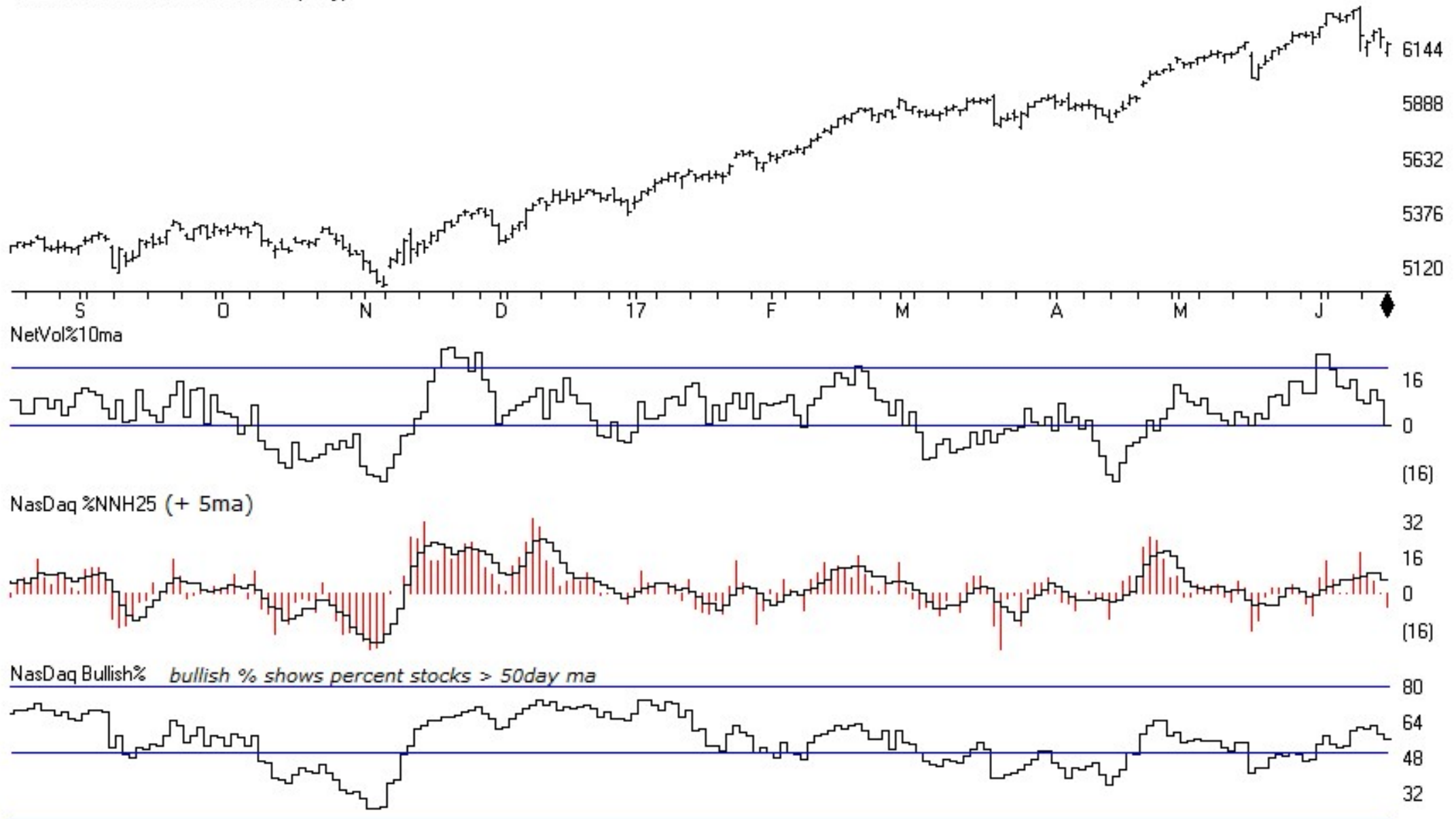
MARKET CHART NYSE (Daily)



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



MARKET CHART NASDAQ 1800 (Daily)

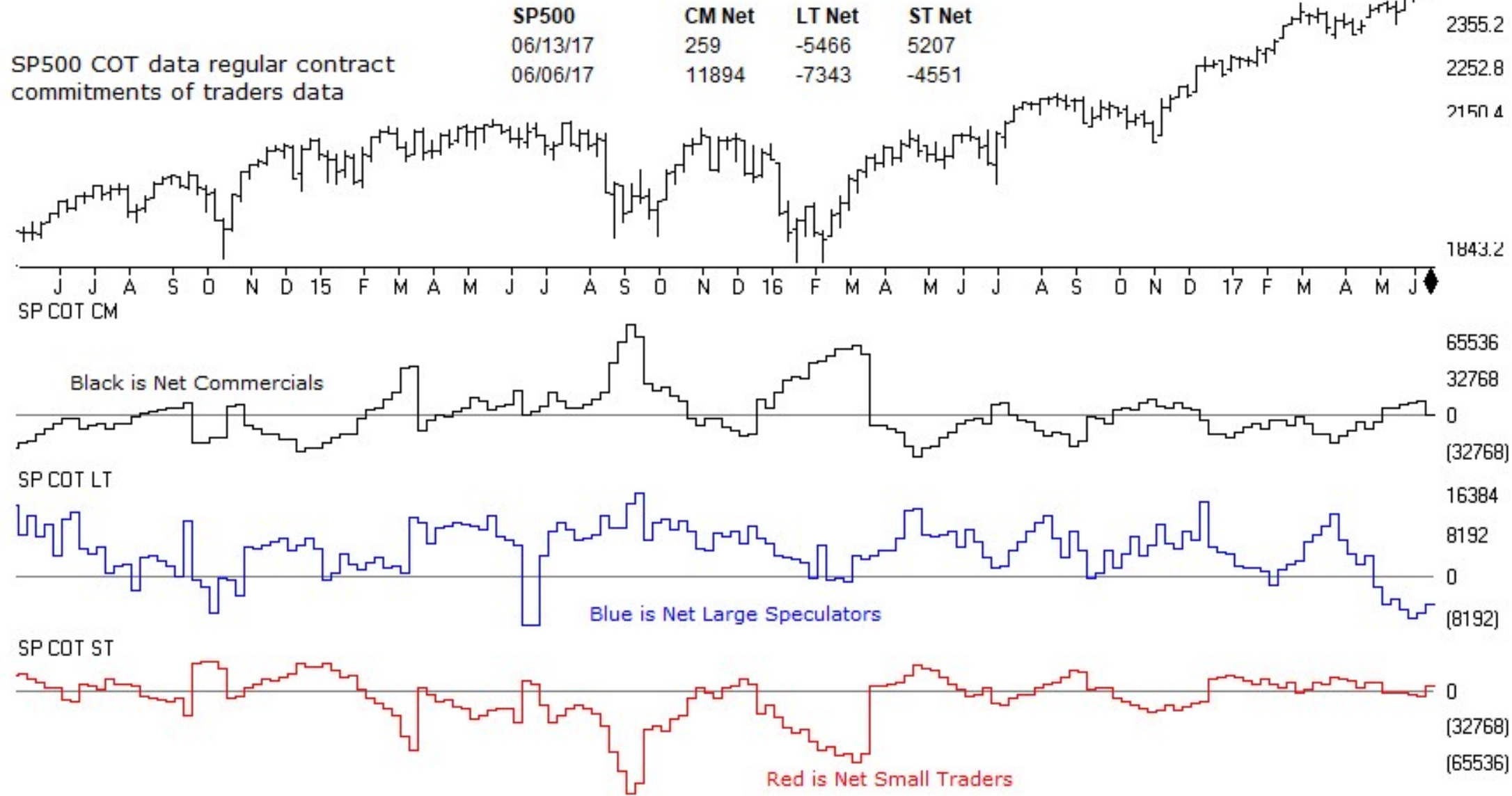


13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance

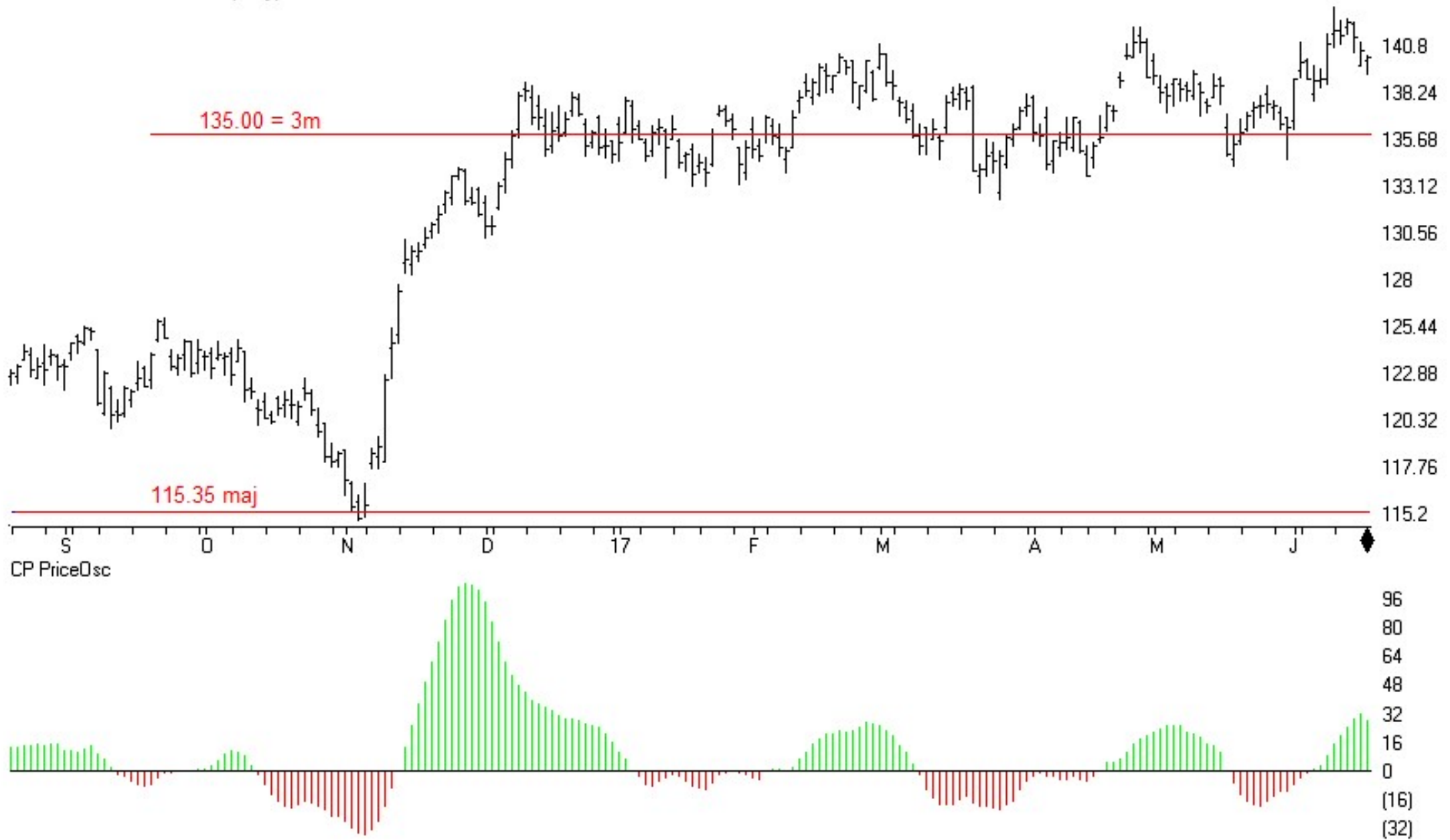


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	67.7	98.7	76.0	12.8	3.0	70.5	50.8	5.9	0.0
06/06/17	100.0	100.0	0.0	3.2	4.7	97.8	23.6	6.9	53.1

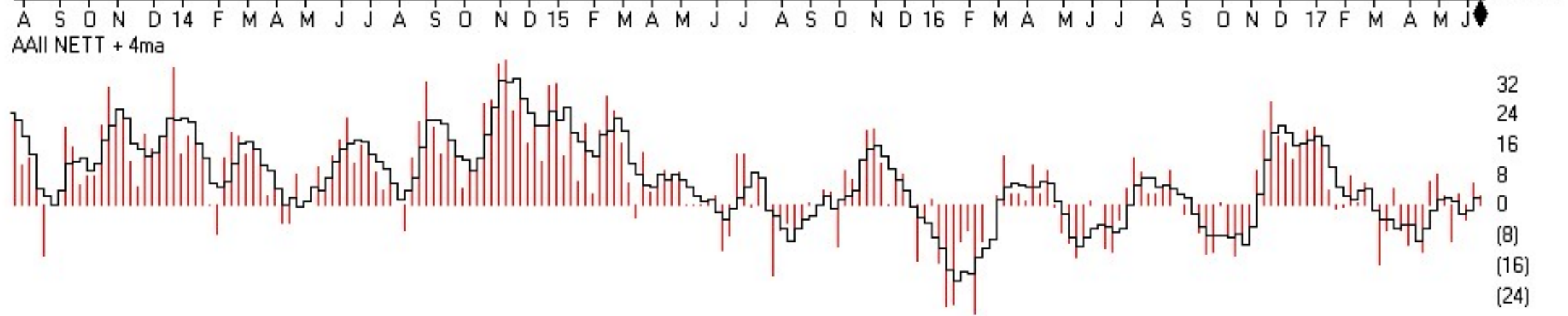
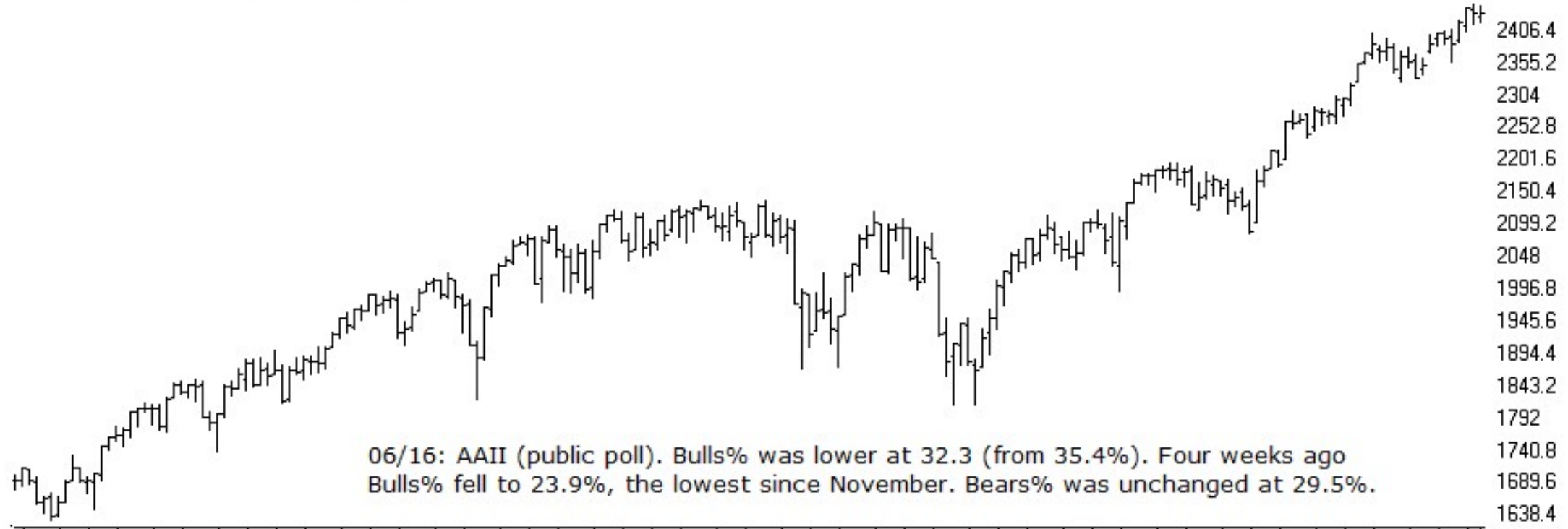


TSR Time Support/Resistance

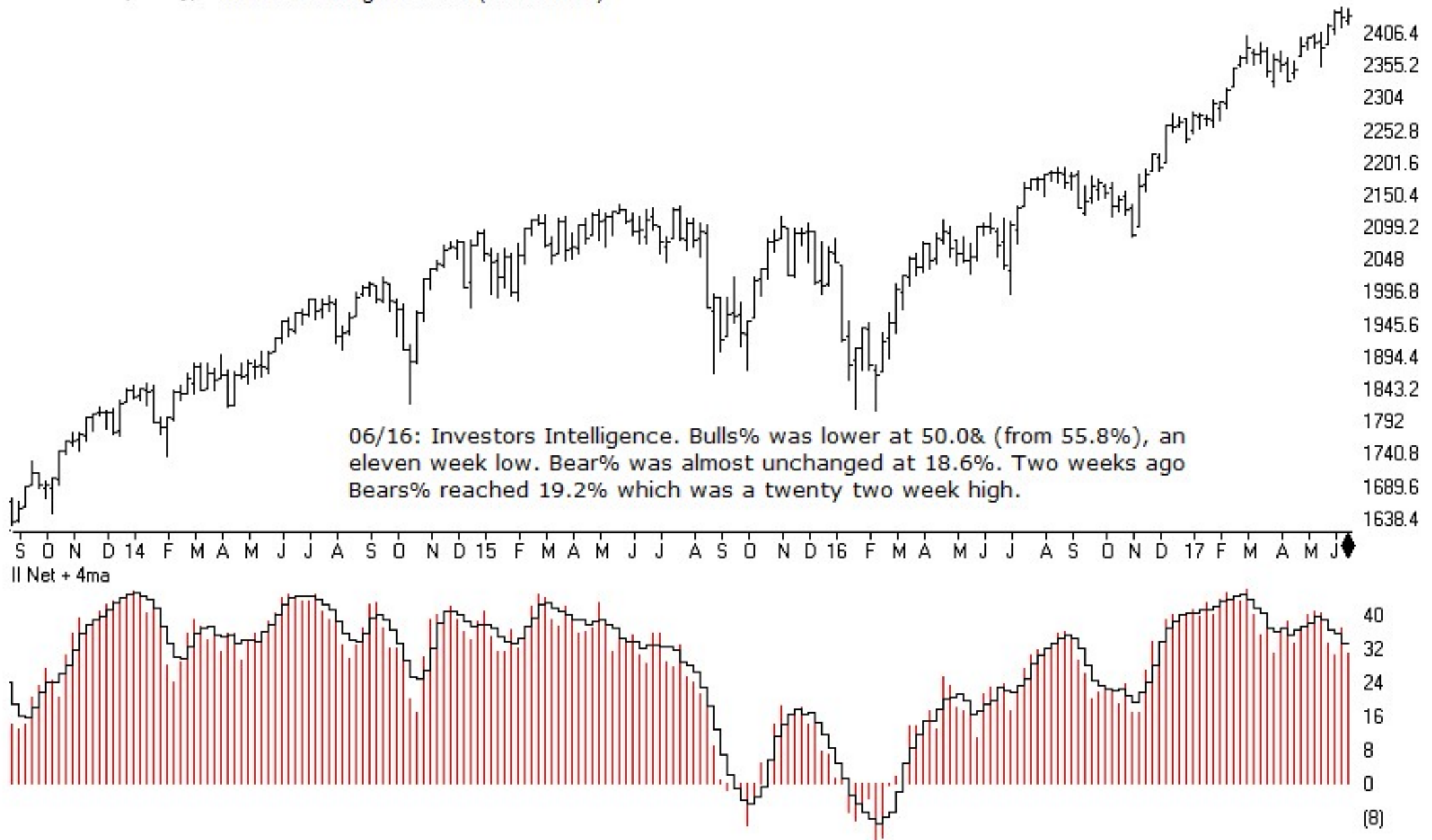
11 IWM R2000 ETF (Daily)



SP500 Index (Weekly) + AAll Poll (public)

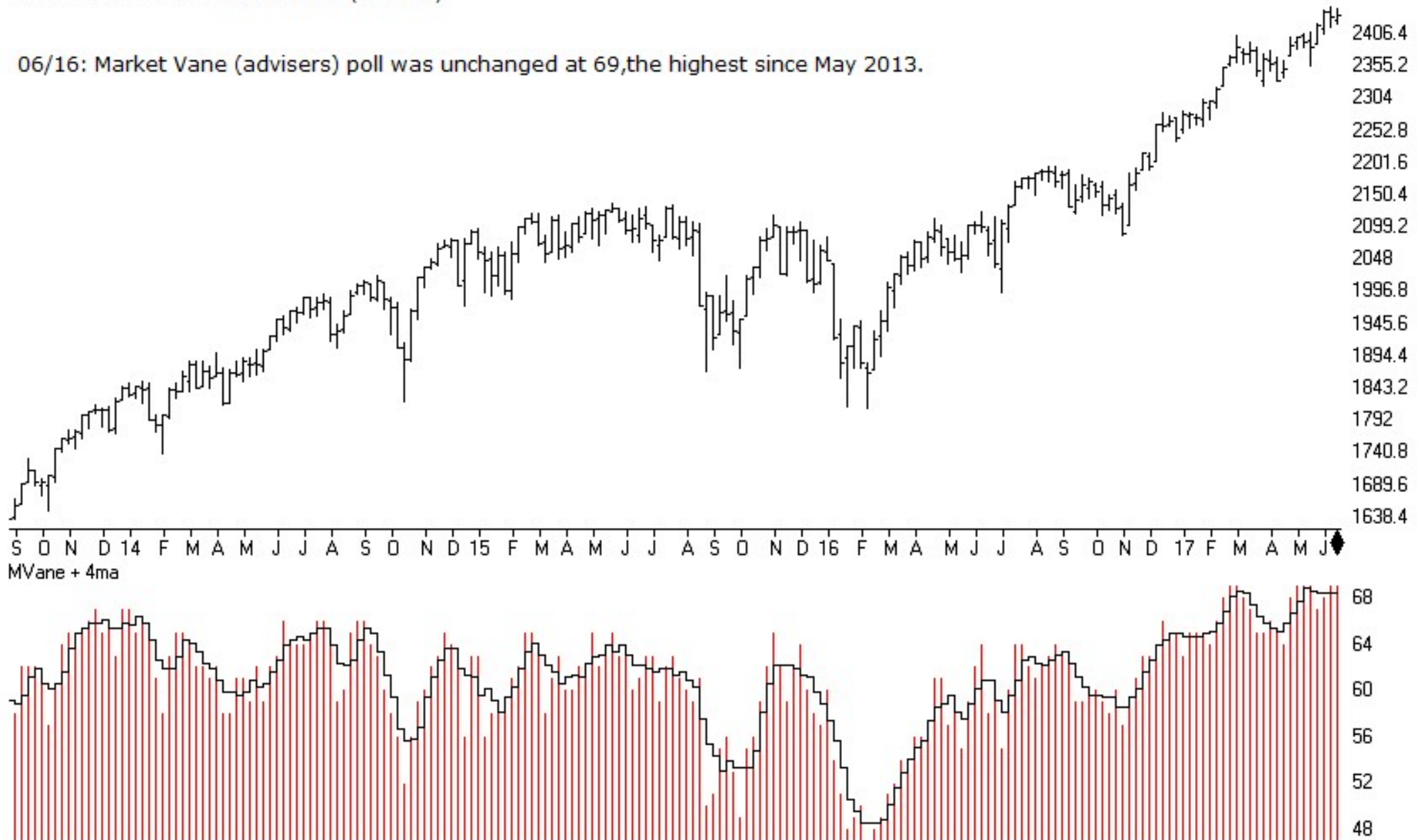


SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



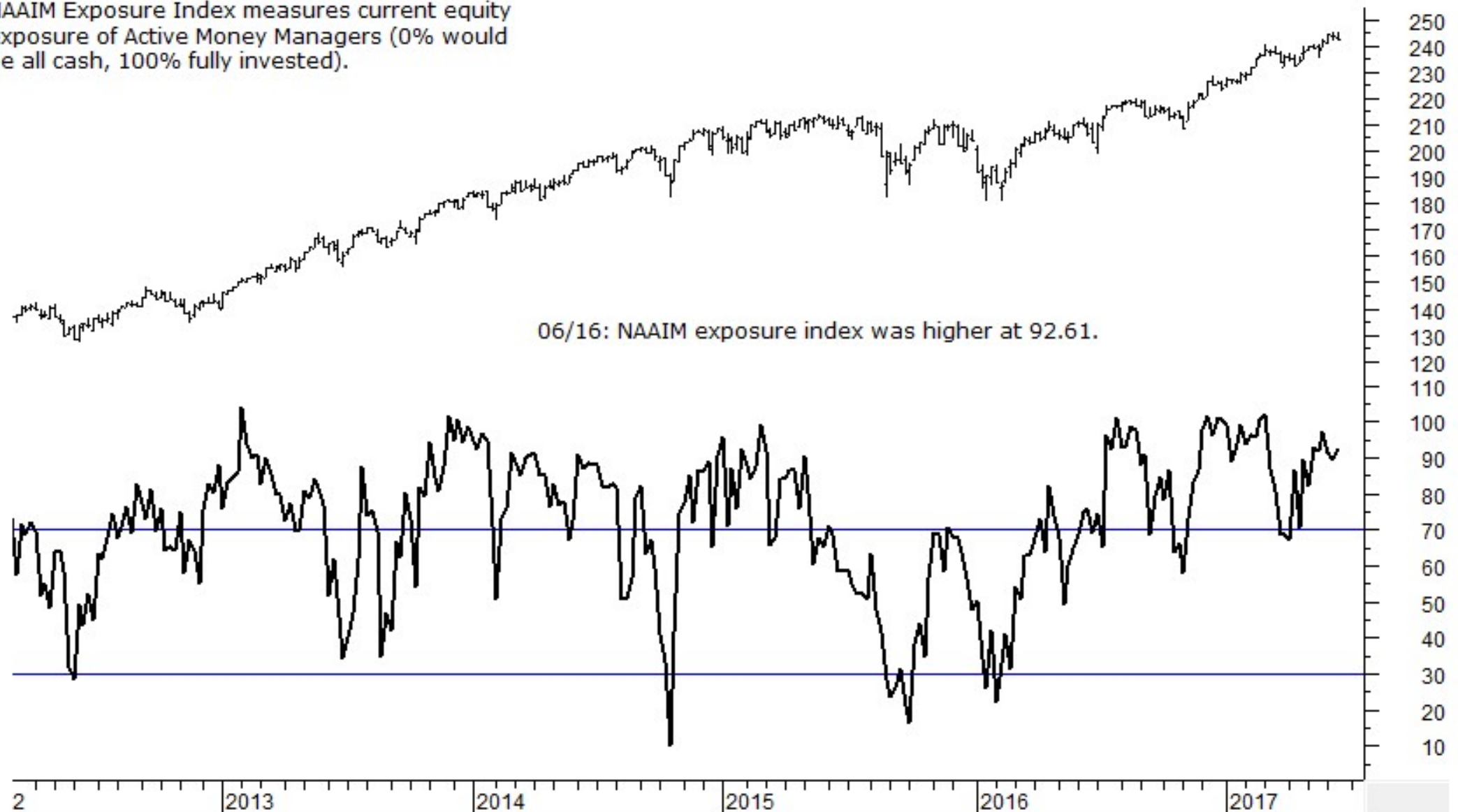
SP500 Index (Weekly) + Market Vane (advisors)

06/16: Market Vane (advisors) poll was unchanged at 69, the highest since May 2013.

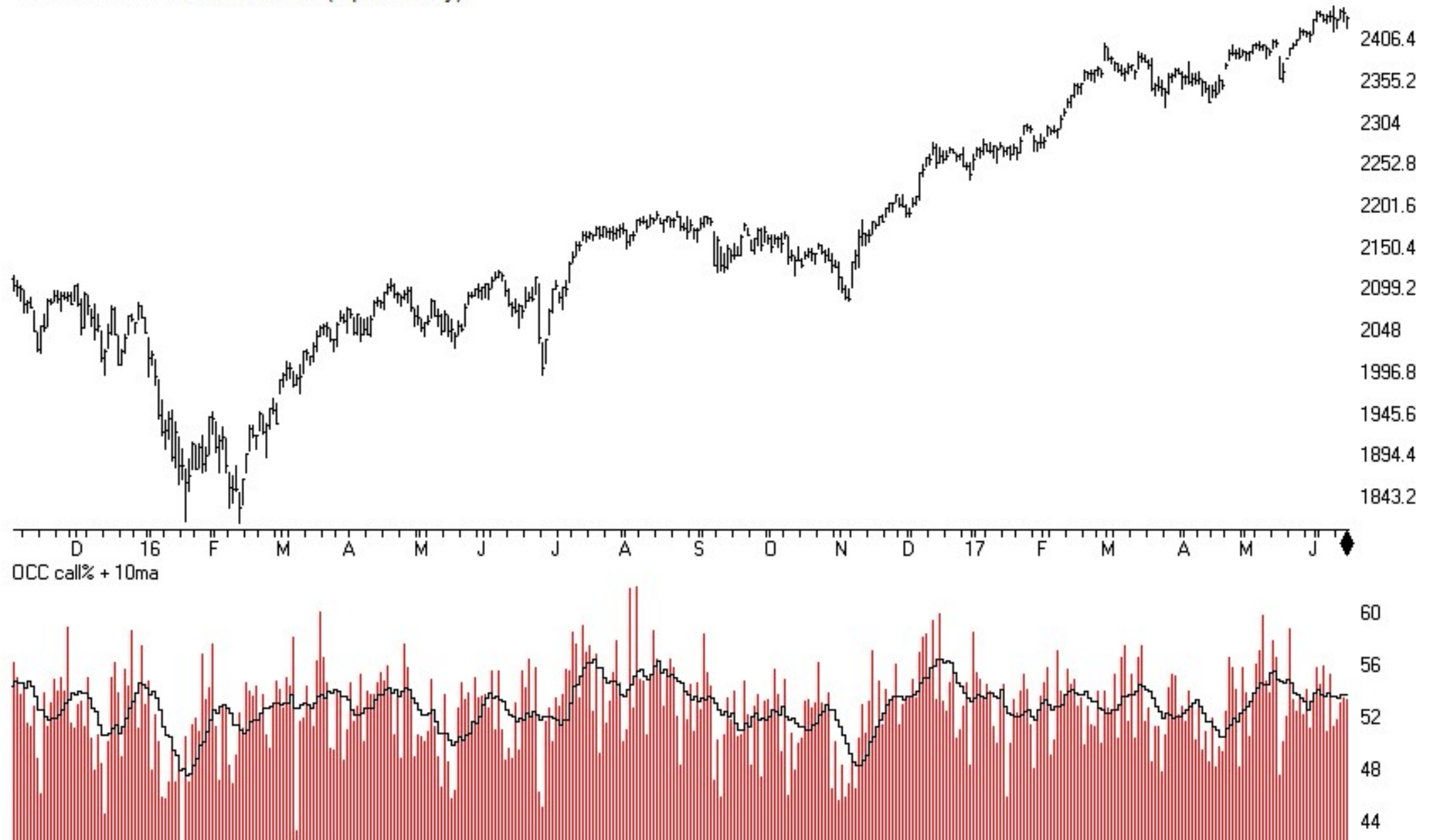


SPY + NAAIM Exposure Index

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

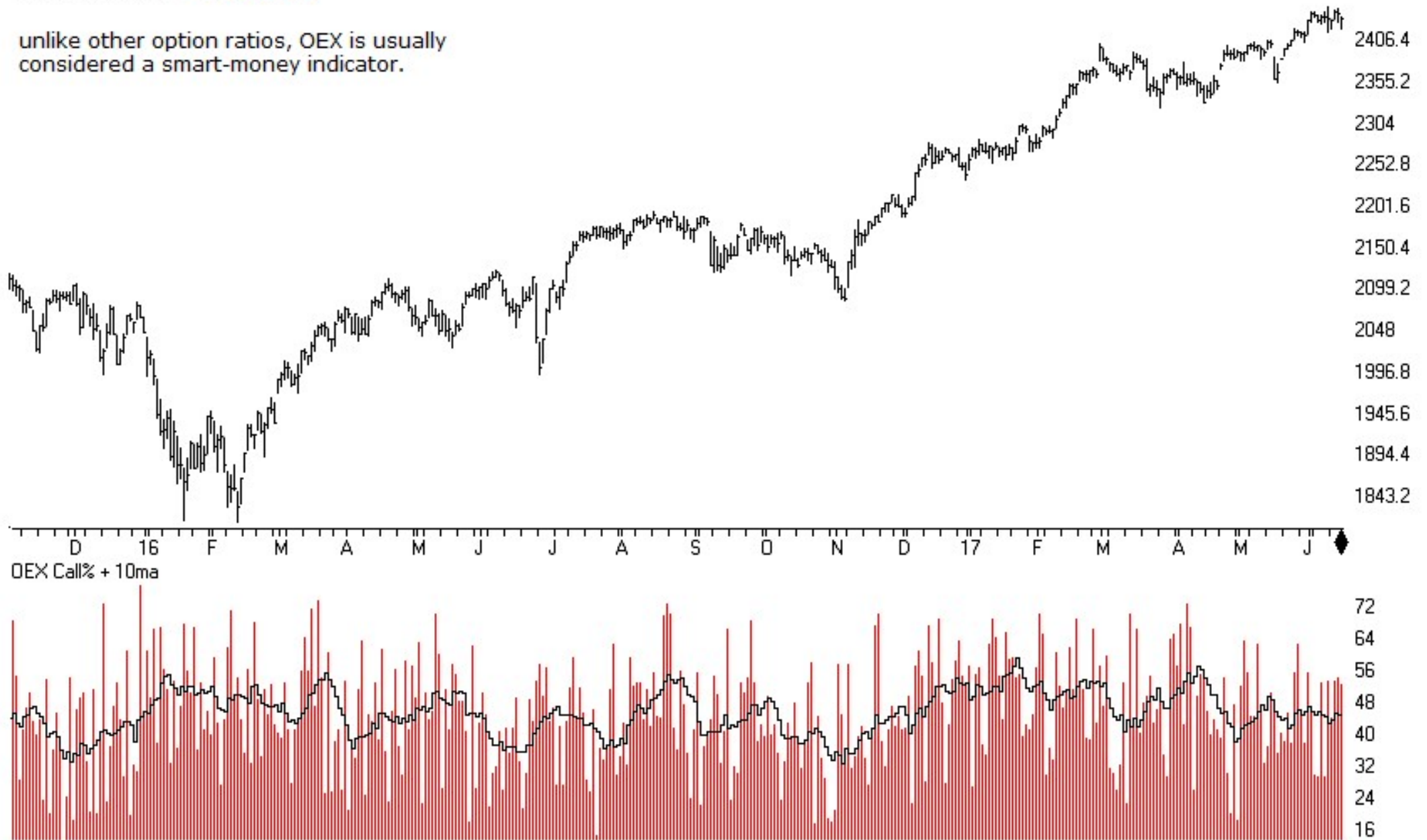


SP500 Index (Daily) + OCC Calls% (equities only)

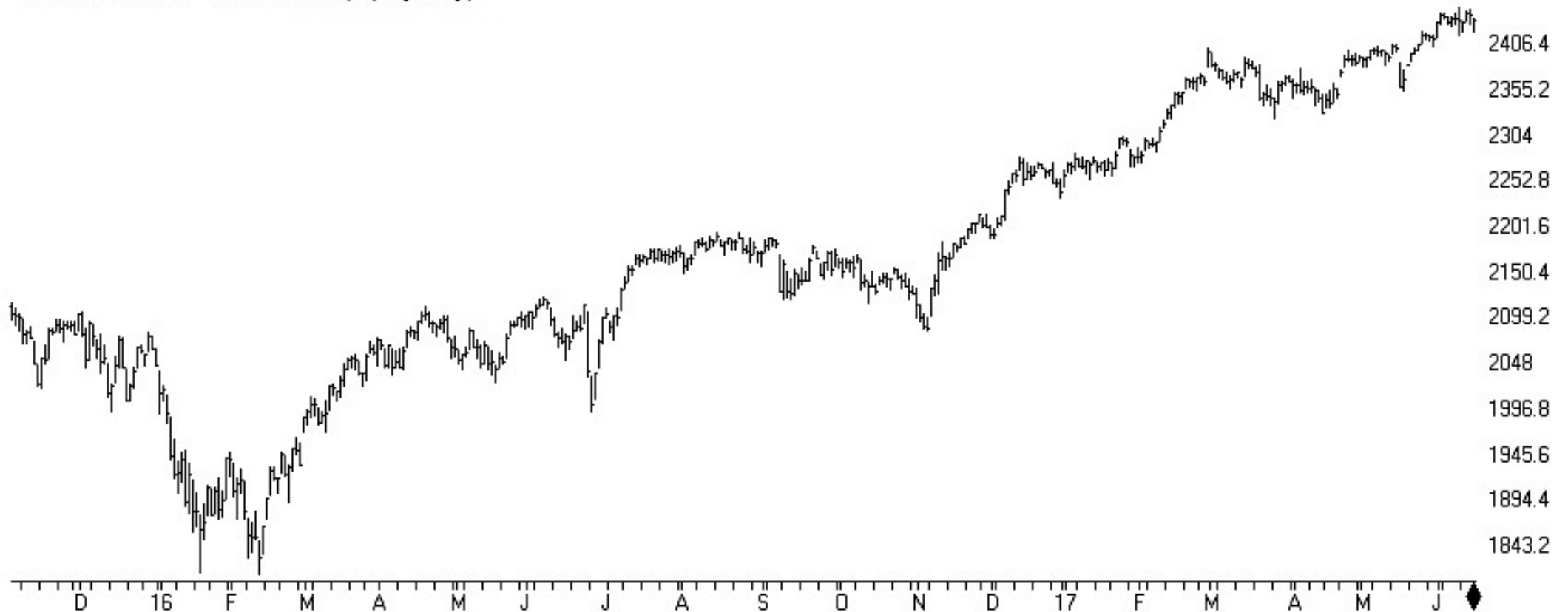


SP500 Index (Daily) + OEX Calls%

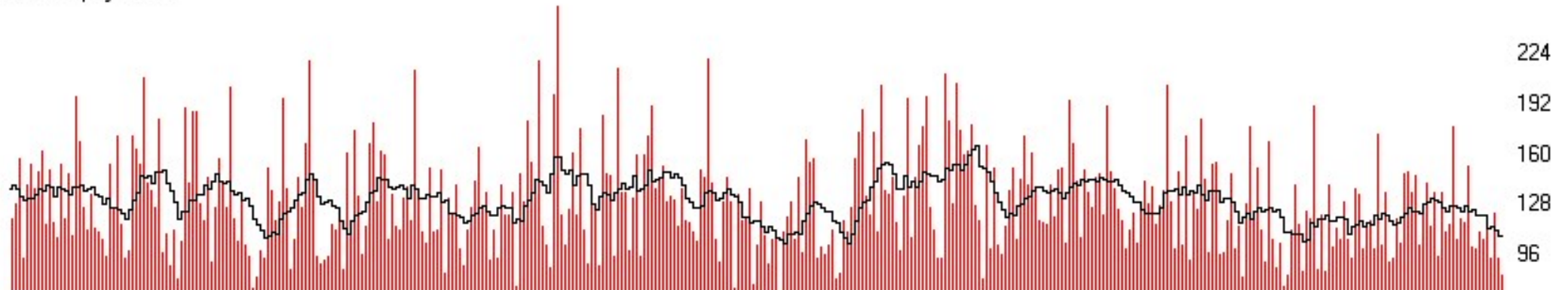
unlike other option ratios, OEX is usually considered a smart-money indicator.



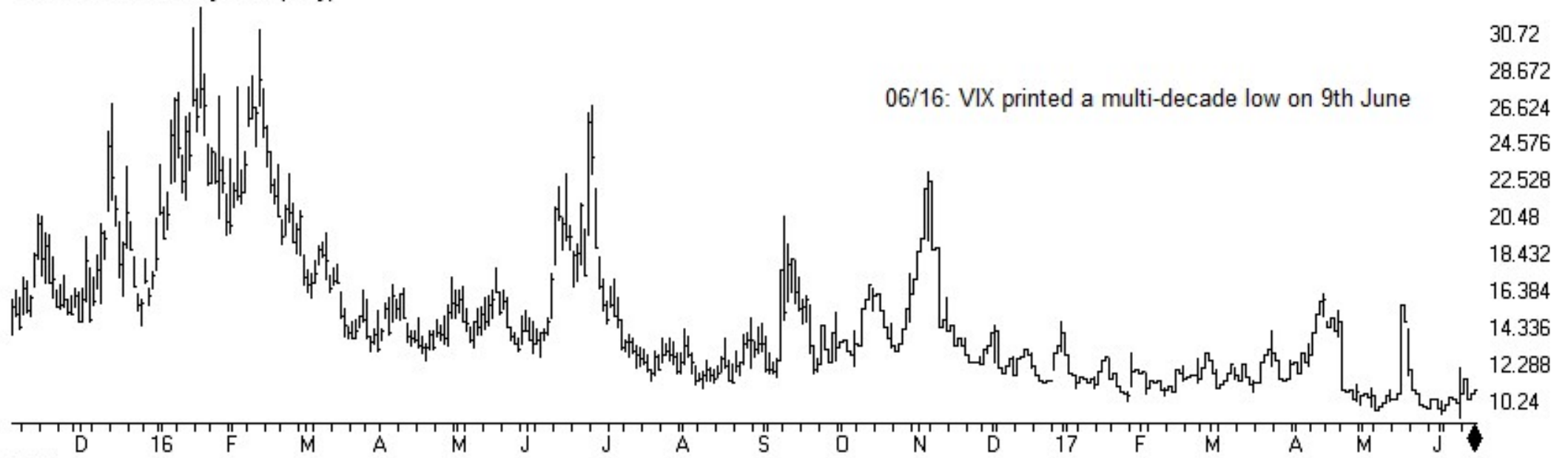
SP500 Index (Daily) + ISEE Index (equity only)



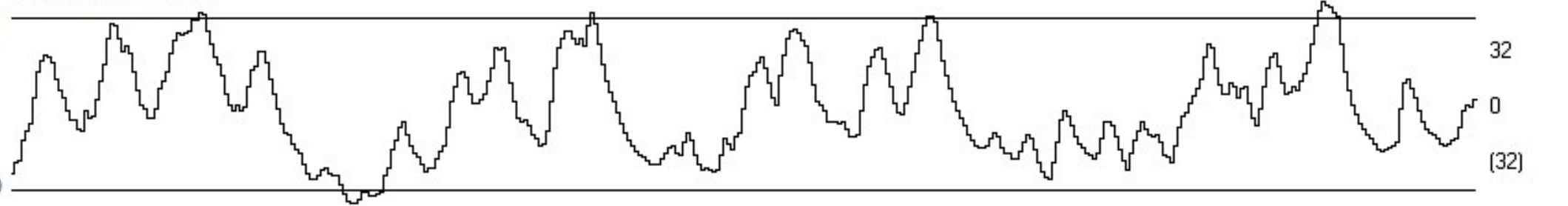
ISEE Equity+10ma



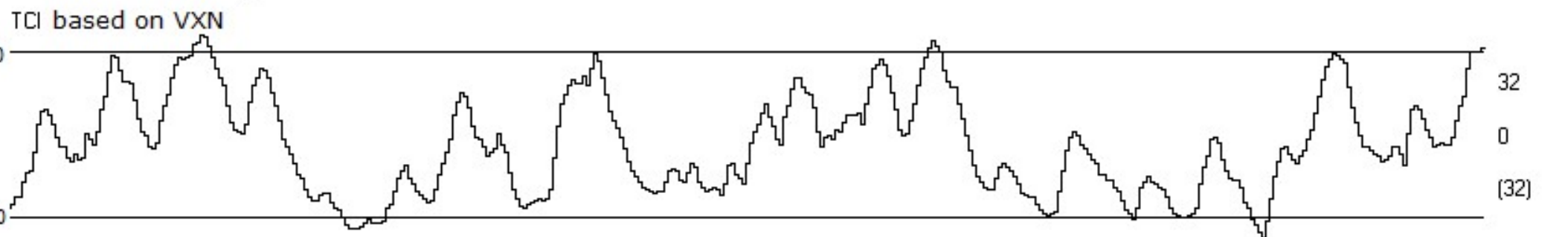
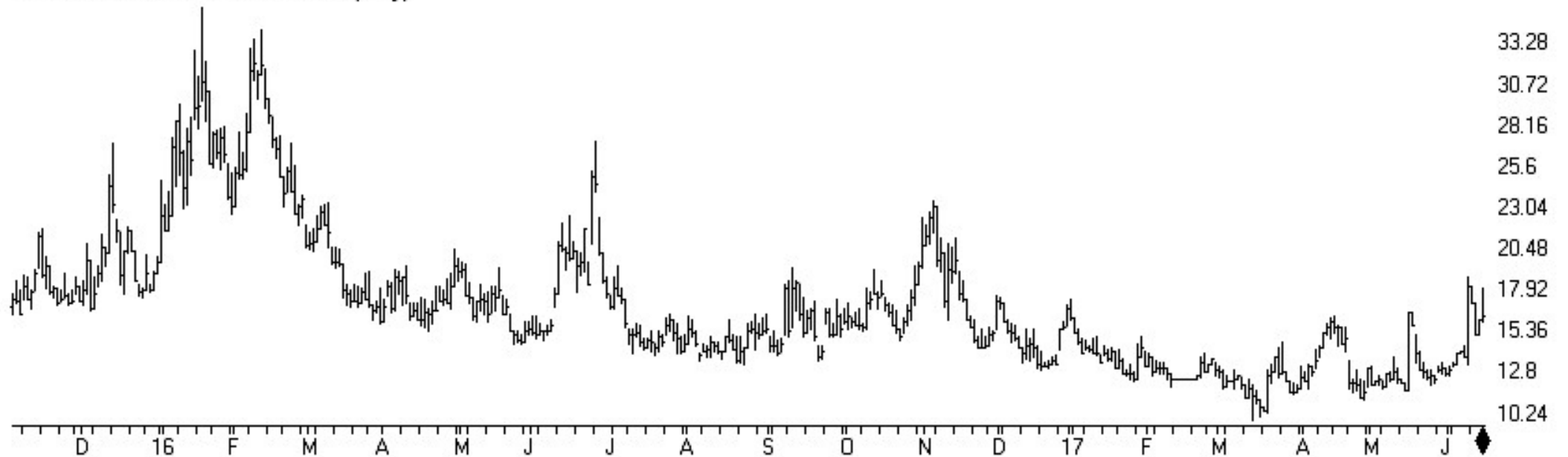
VIX - S&P 500 Volatility Index (Daily)



TCI based on VIX

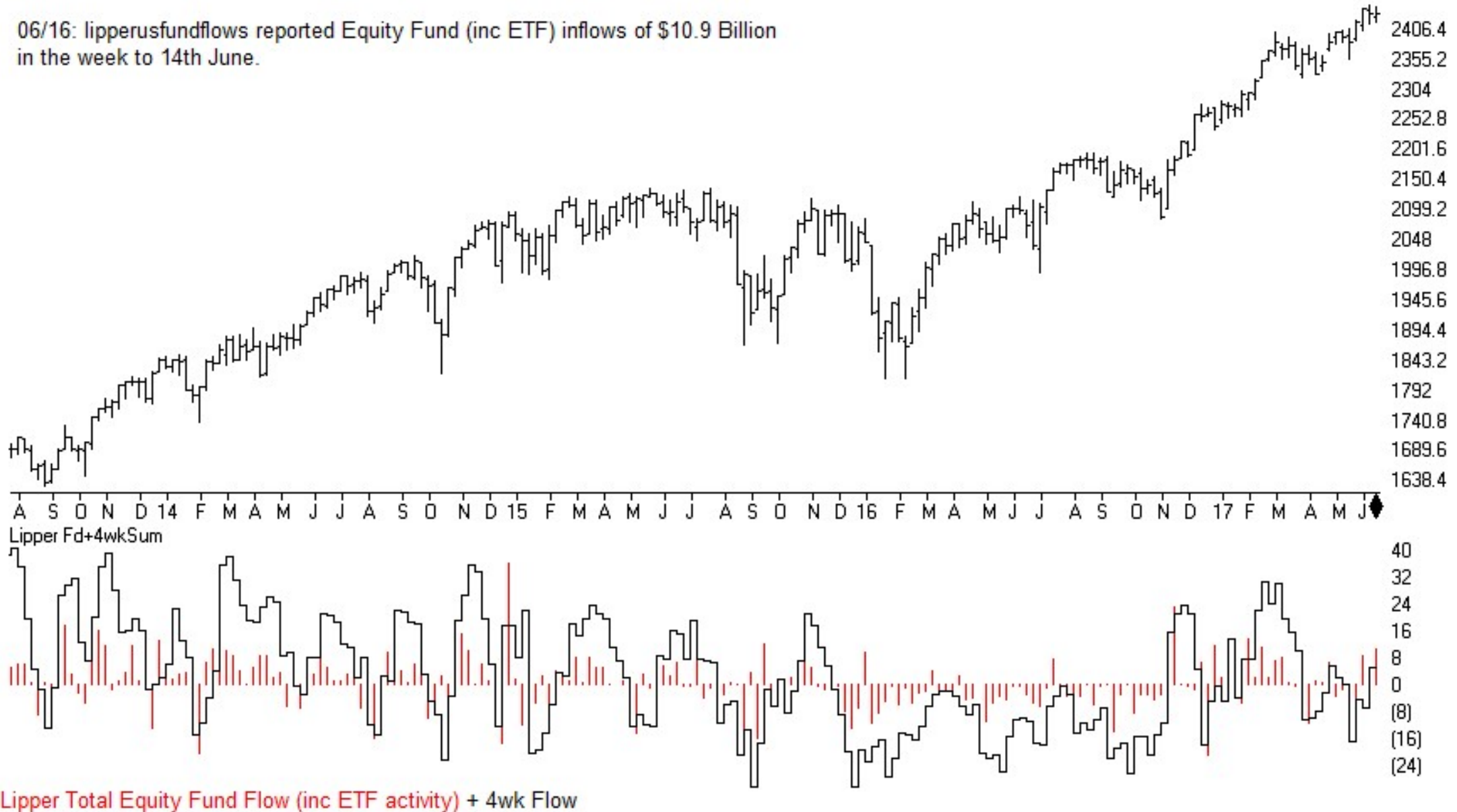


VXN - NASDAQ VOLATILITY INDEX (Daily)



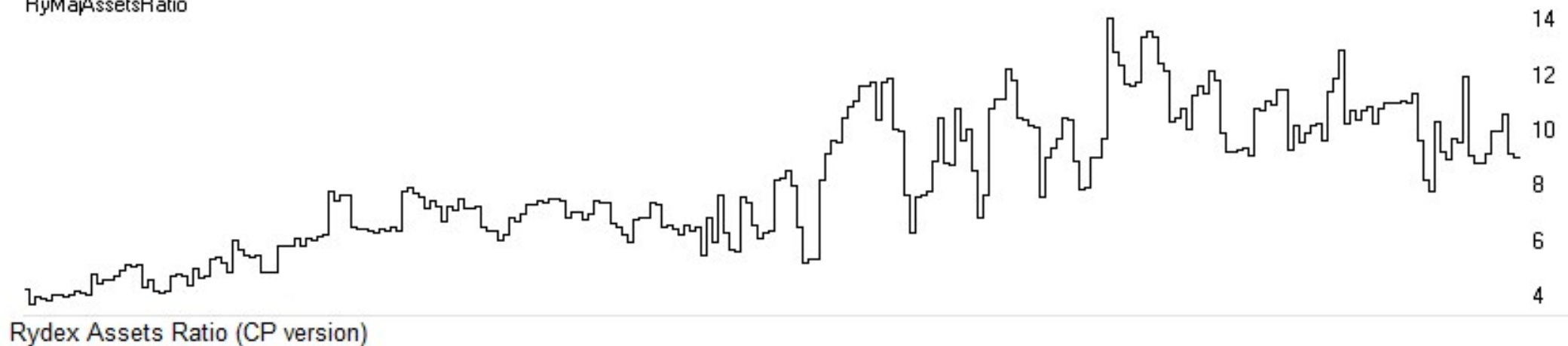
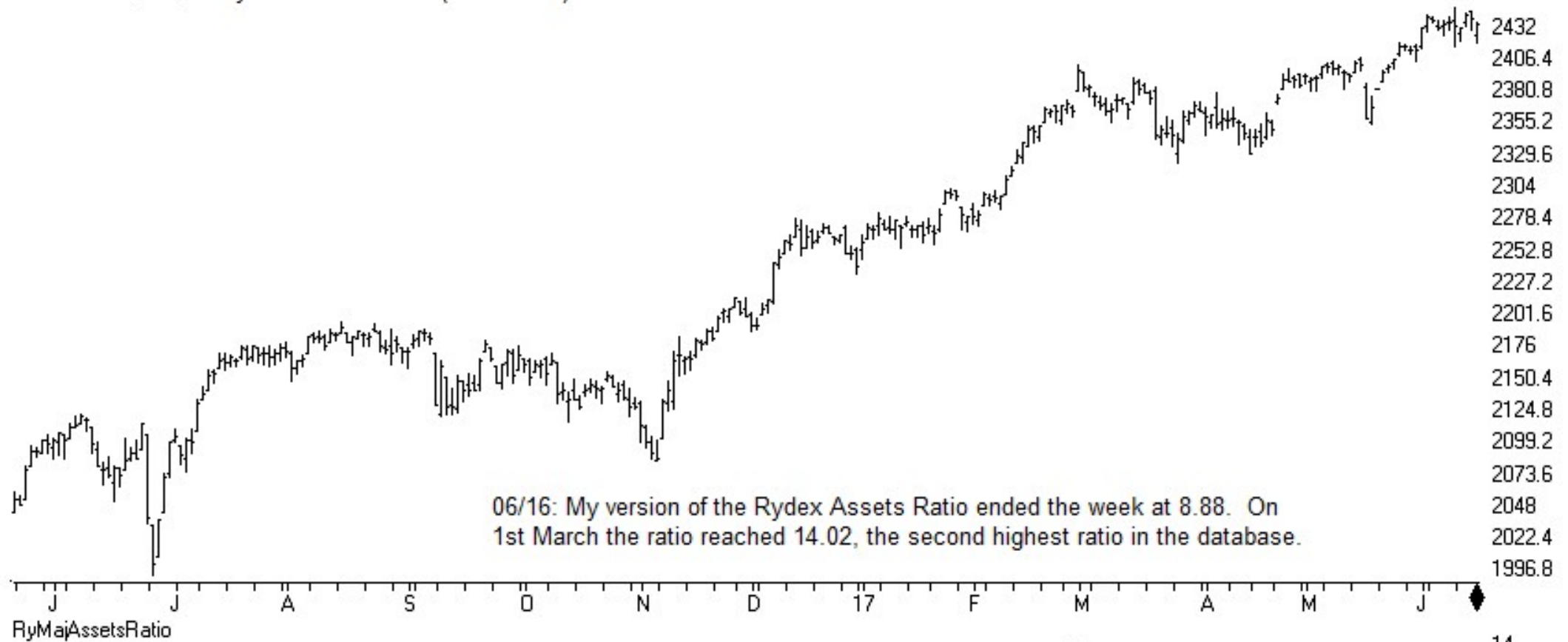
SP500 Index (Weekly)

06/16: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$10.9 Billion in the week to 14th June.



Sentiment

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



TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

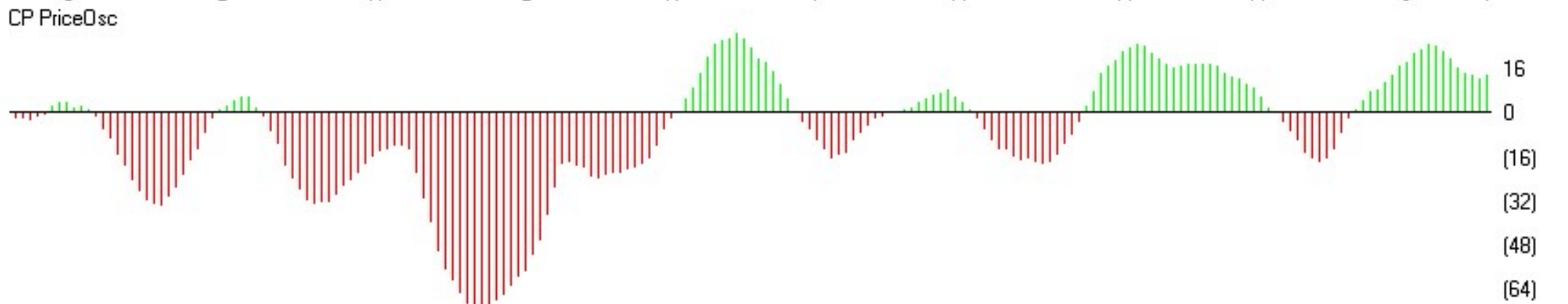


02/10: The major poc has migrated to 119.00. TLT is in a strong price location if it prints above that level.

03/10 TLT prints below 119 in a weak price location.

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.

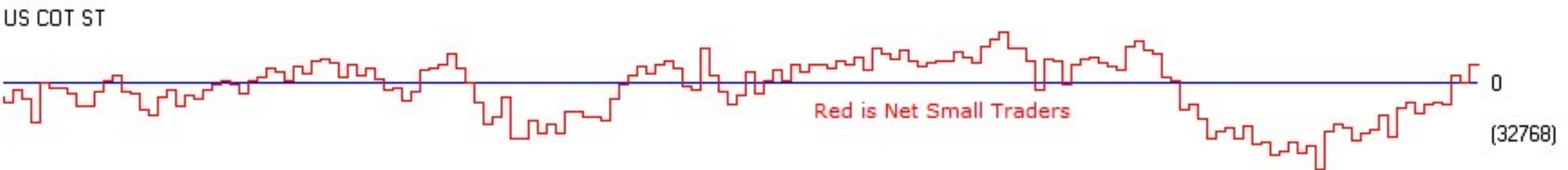
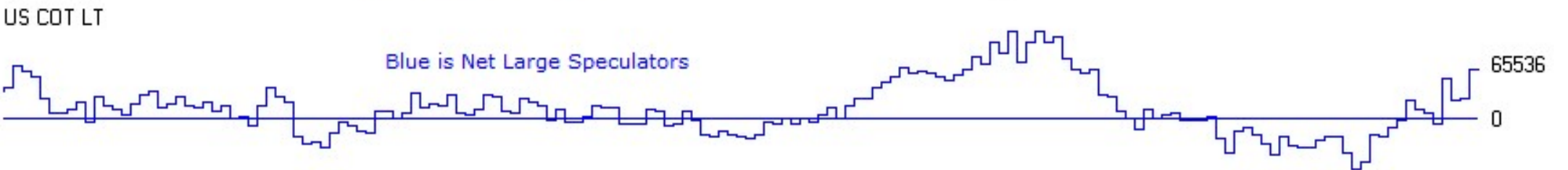
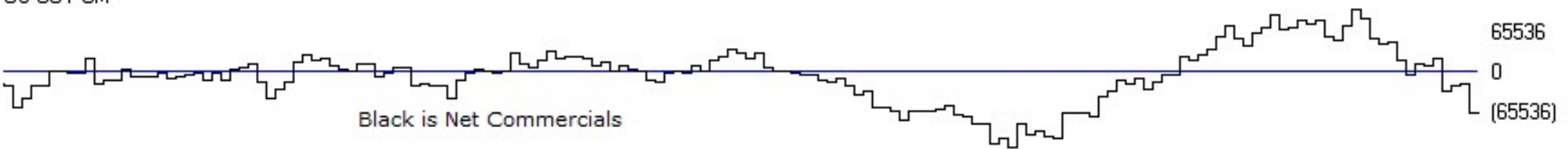
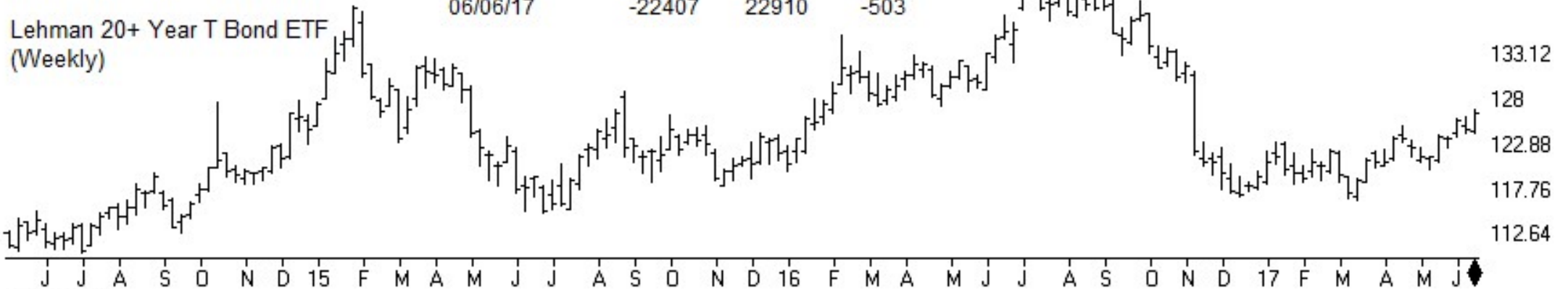


140.8
138.24
135.68
133.12
130.56
128
125.44
122.88
120.32
117.76
16
0
(16)
(32)
(48)
(64)

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	0.0	0.0	100.0	100.0	100.0	14.7	100.0	89.6	0.0
06/06/17	7.8	3.2	84.5	77.7	100.0	54.9	91.9	79.7	12.0

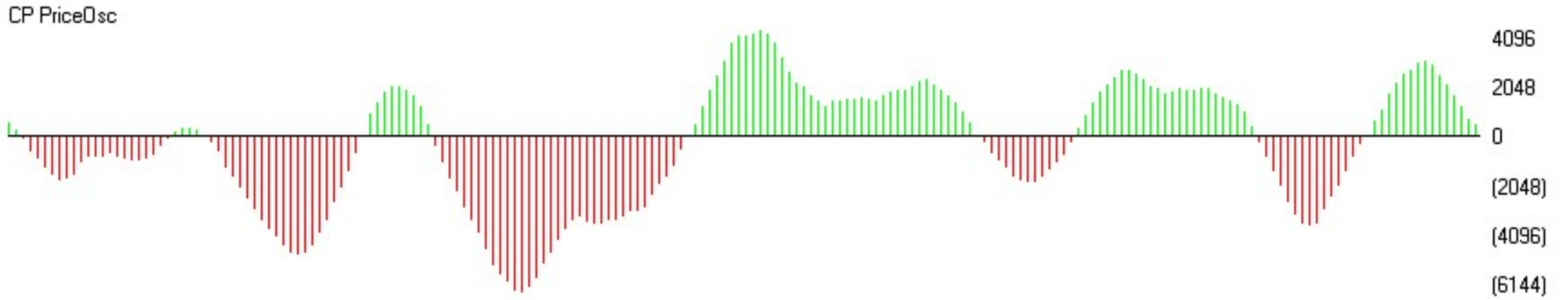
T-Bonds	CM Net	LT Net	ST Net
06/13/17	-69888	58809	11079
06/06/17	-22407	22910	-503

Lehman 20+ Year T Bond ETF (Weekly)

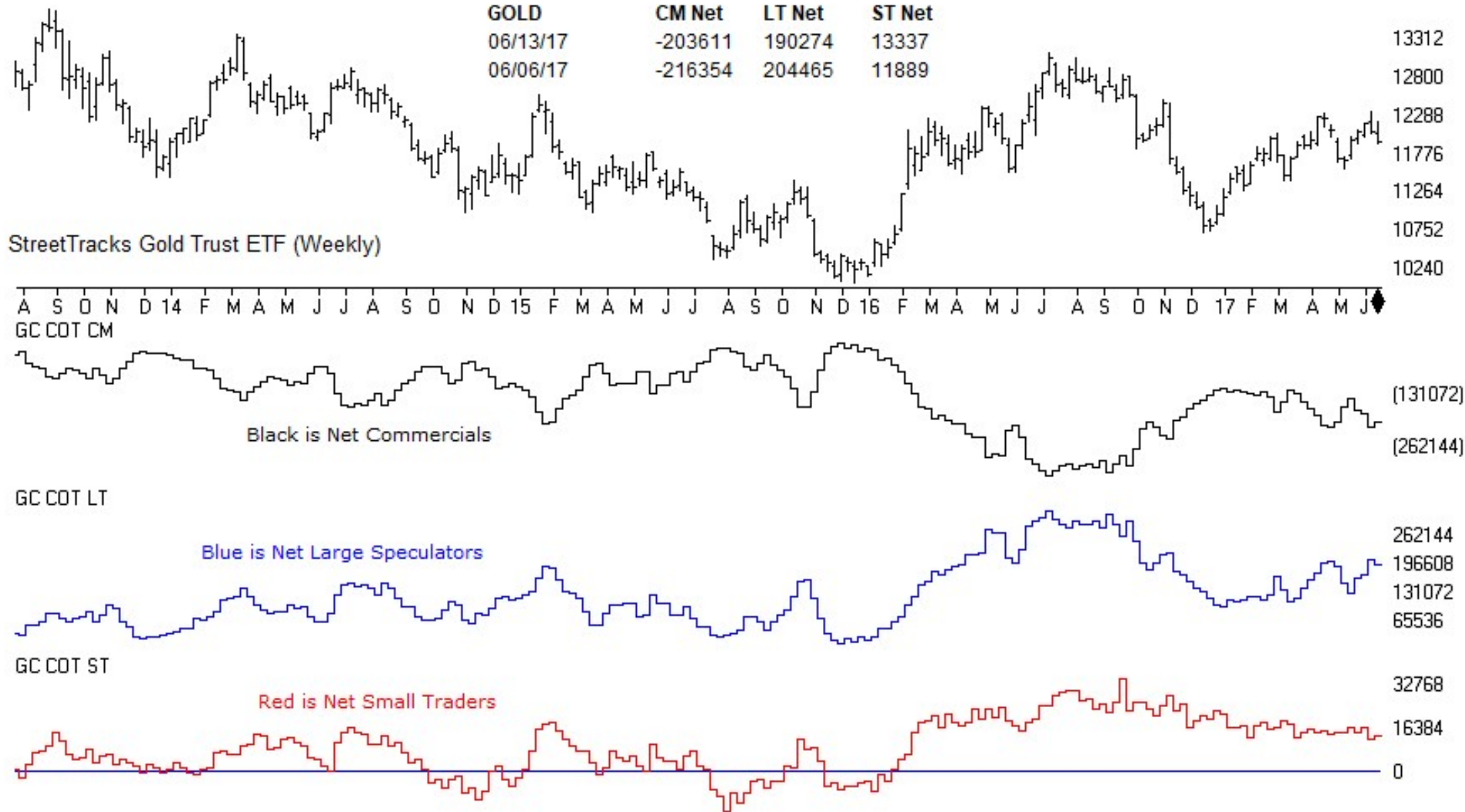


TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



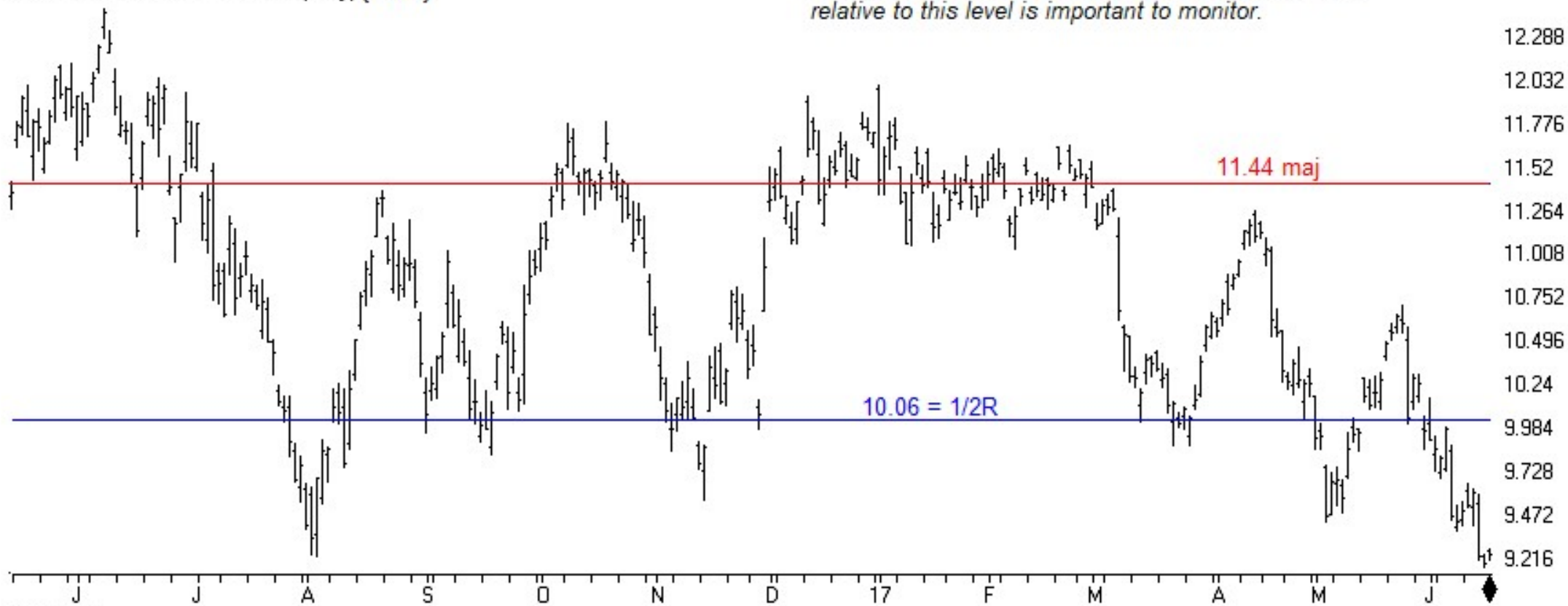
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	12.9	29.9	96.6	86.8	99.4	54.4	13.5	0	23.7
06/06/17	0	22.4	97.5	100	100	45	0	0	64.8



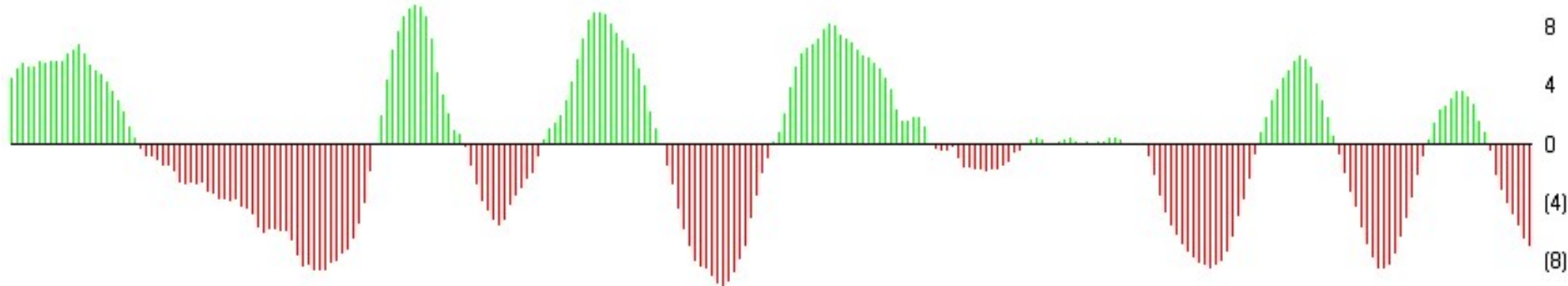
TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

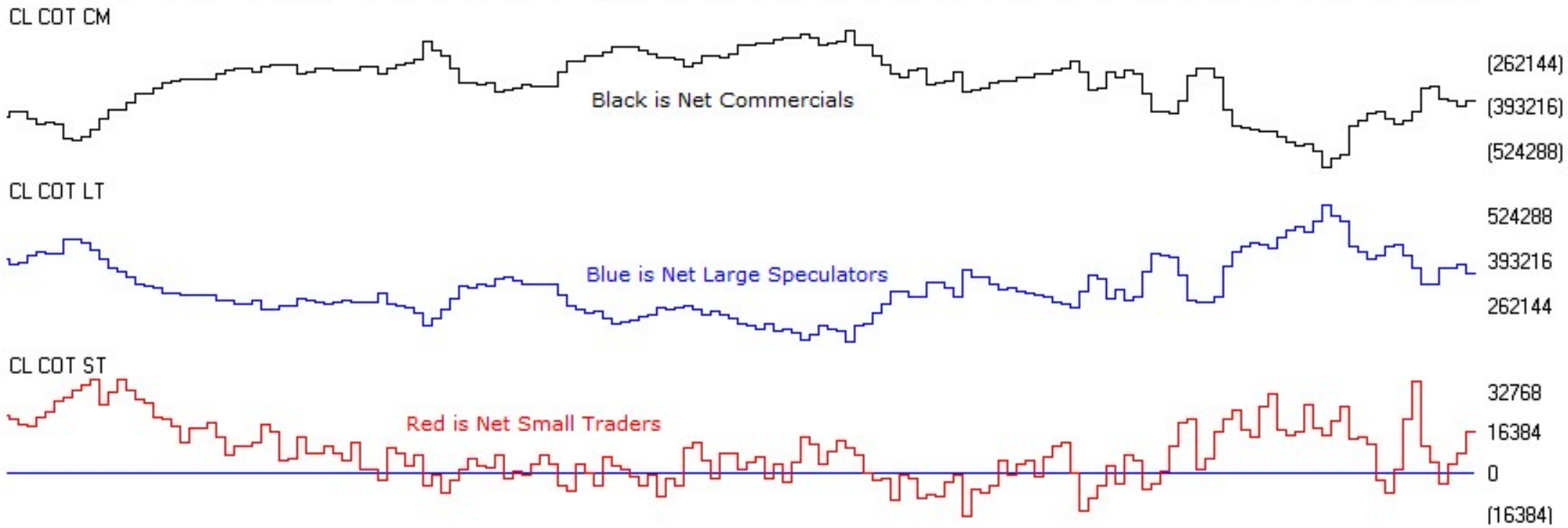
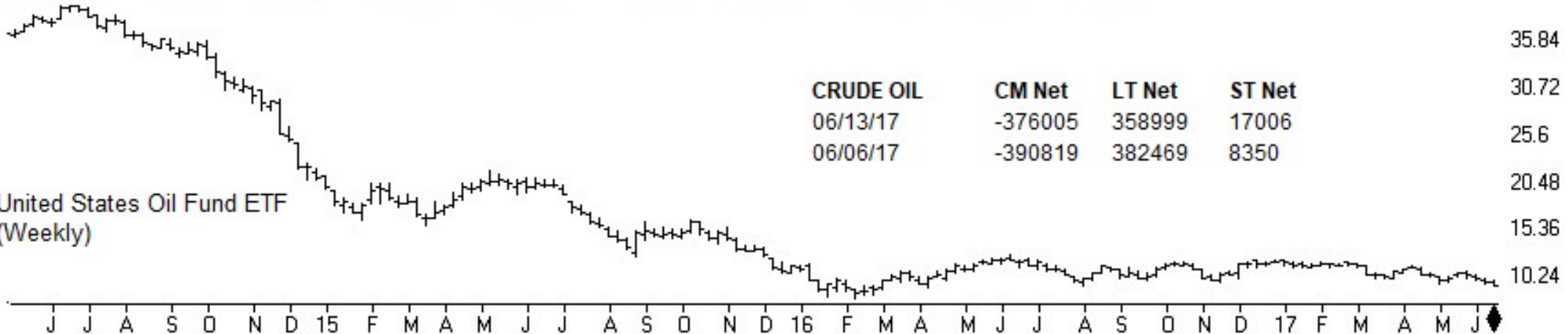
01/27: major poc has migrated higher to 11.44. Price relative to this level is important to monitor.



CP PriceOsc

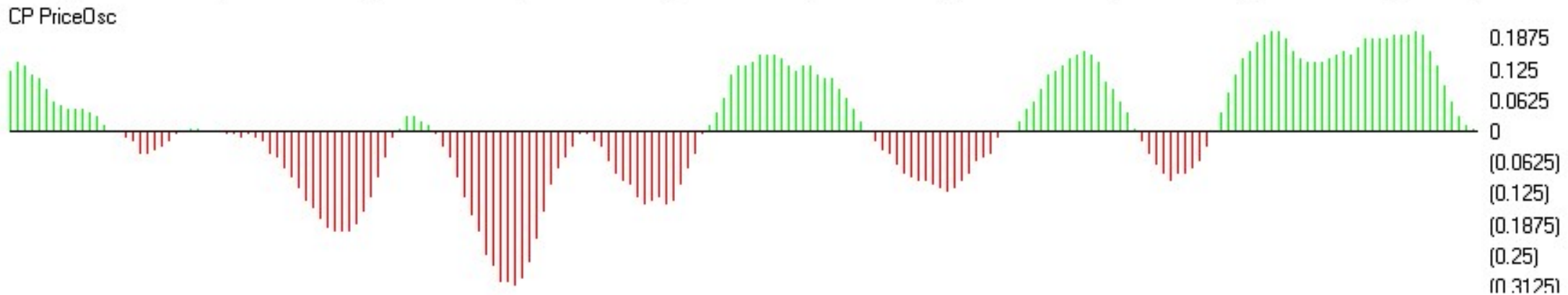


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	82.2	89.9	31.4	13.3	35.1	78.9	55.6	42.9	29.6
06/06/17	75.9	81.4	26.8	23.6	15.9	49.9	36.1	27.5	43.5

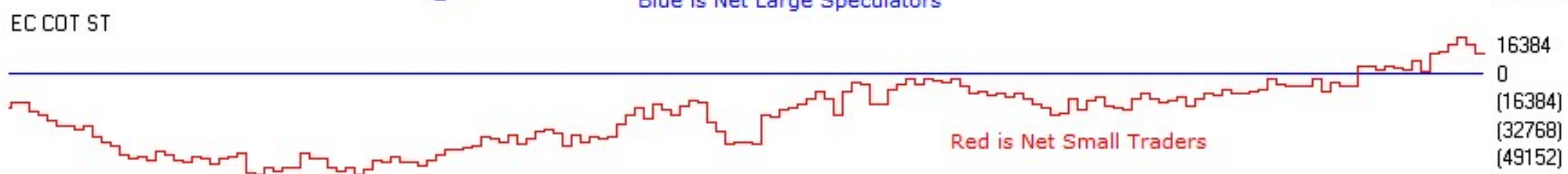
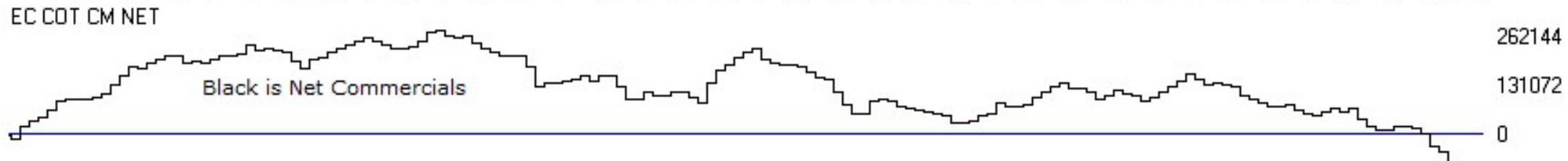
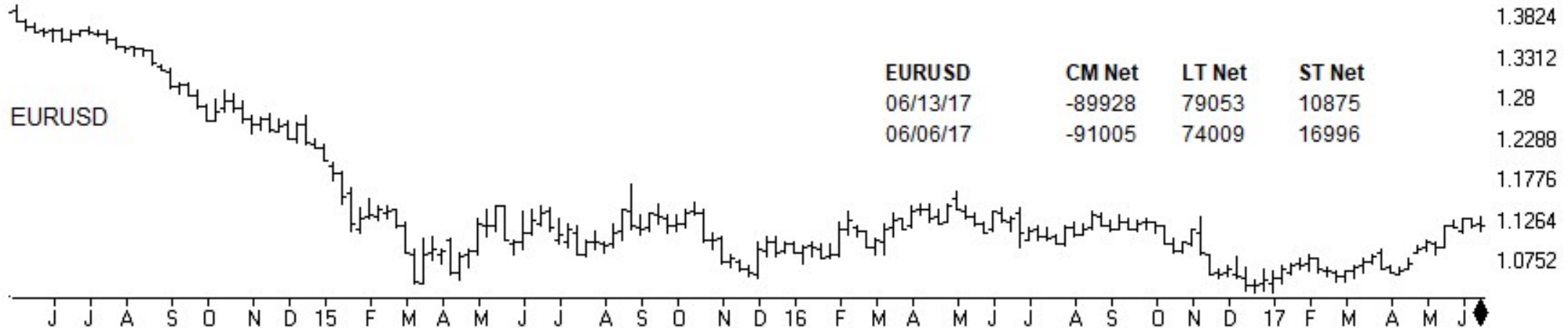


TSR Time Support/Resistance

51 EURUSD (Daily)



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	2.0	25.6	100.0	100.0	38.0	0.0	68.7	83.3	41.6
06/06/17	1.4	6.3	100.0	100.0	59.6	0.0	88.4	89.0	10.5



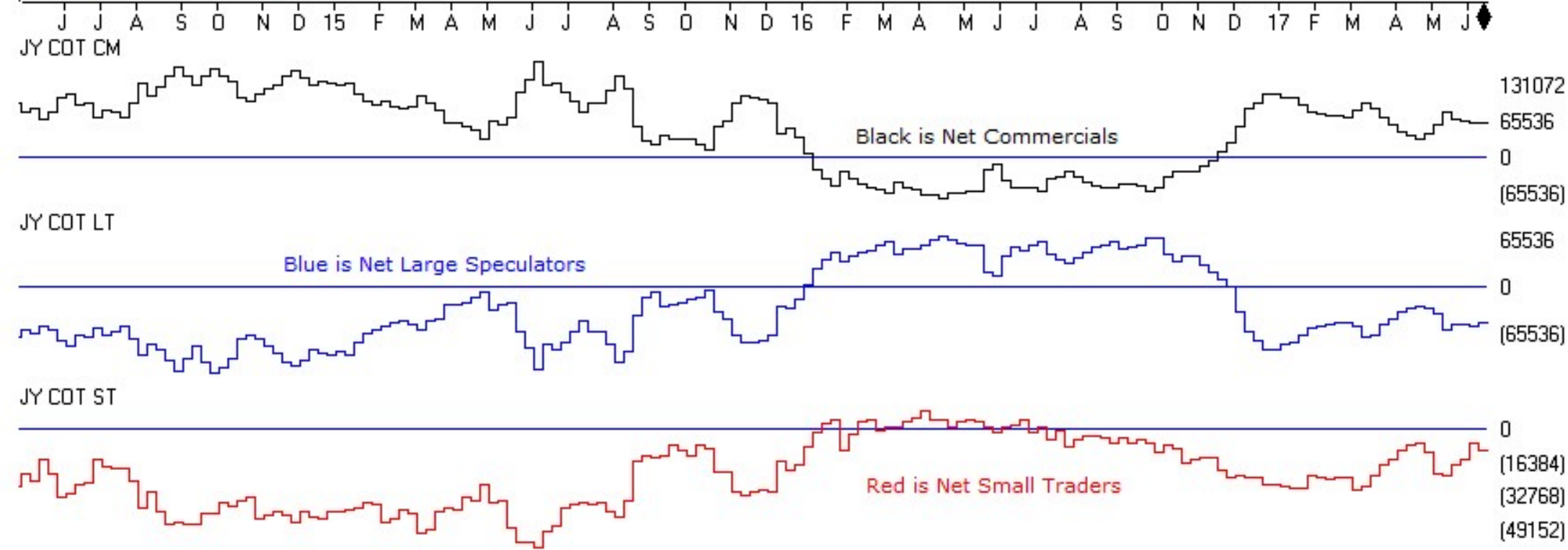
53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/13/17	33.8	40.9	80.3	60.6	22.7	19.7	85.3	58.0	14.7
06/06/17	35.6	12.6	67.9	53.2	31.1	25.9	98.5	69.9	0.8



CURRENCYSHARES
JAPANESE YEN
+ commitments of traders



ChartProfit

<http://www.chartprofitwebcast.com>