ChartProfit

Charts to Friday 17th June 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

*********** PRICE PERFORMANCE / LOCATION

ES analysis: As shown in Friday's video ES recently found Support at 2041, the controlling price of the current distribution. Pre-open today there has been a spike higher in European markets with ES rallying back to the 2087 Resistance and one hour pre-open that is where ES is printing. Significant Buying marked above this level would be a real positive.

First Level Support/Resistance = 2087.00 (maj poc)
Second Level Support = 2041.00 (poc of current distribution)

Market Charts: All major U.S. Market Charts remained positive. U.K. turned negative.

*********** BREADTH

ChartProfit Breadth System - wk ending 06/17

	-5	-4	-3	-2	↓
NYSE	48	62	66	61	50
NasDaq	45	60	63	58	46
SP500	47	65	66	62	52
ND100	43	69	65	53	53
R2000	48	62	66	65	53
UK	44	49	54	44	27

number = % stocks >50day ma

*********** SENTIMENT

Consensus Polls:

06/17: AAII (public poll). Three weeks ago Bulls% reached an extreme low of just 17.8%, the lowest level of Bullish sentiment since 2005. This week Bulls came in at 25.3%. Bears% jumped this week to 37.5% (from 27.8%) a seventeen week high.

06/17: Investors Intelligence. Bulls% was slightly lower at 45.9% (from 47.3%). The highest Bulls% since July last year is at 47.4% reached eight weeks ago. Not much change in Bear% again this week at 23.5% - up from 20.6% seven weeks ago which was the lowest since August last year.

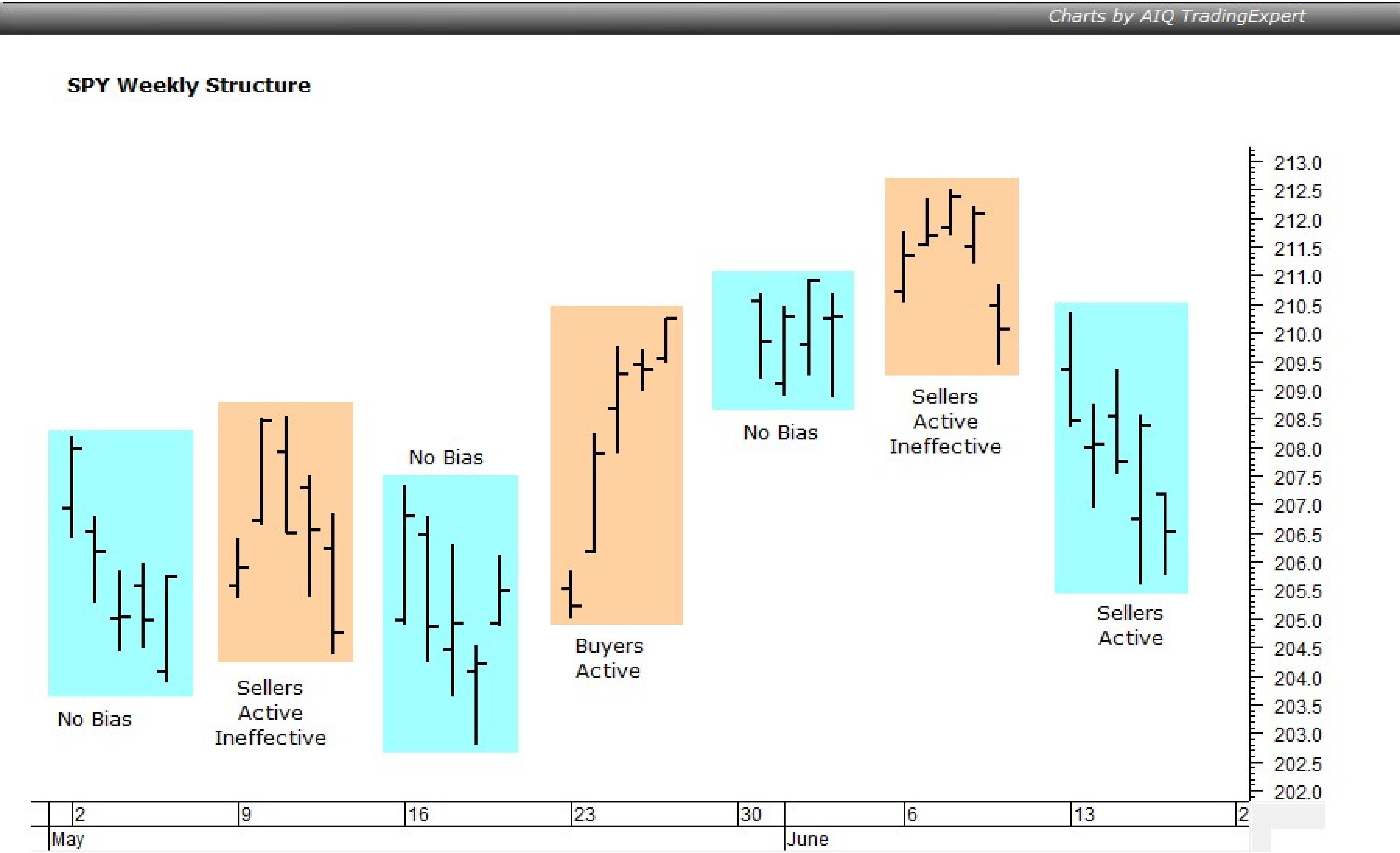
06/17: Market Vane (advisers) poll was lower at 58, down from 64, the highest number since November.

06/17: The NAAIM Exposure Index: Was higher at 75.96. Eight weeks ago the index reached 82.50 which was the highest since May last year.

Mutual Fund Flow:

06/17: My version of the Rydex Assets Ratio ended the week at 5.01. 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.

06/17: lipperusfundflows reported Equity Fund (inc ETF) outflows of -$3.4 Billion in the week to 15th of June. The 4wk flow number is at -$9.83 Billion having reached -$26 Billion three weeks ago which was the lowest since late January.


Charts by AIQ TradingExpert
SPY Weekly Structure
No Bias
Sellers Active Ineffective
No Bias
Buyers Active
No Bias
Sellers Active Ineffective
Sellers Active
213.0
212.5
212.0
211.5
211.0
210.5
210.0
209.5
209.0
208.5
208.0
207.5
207.0
206.5
206.0
205.5
205.0
204.5
204.0
203.5
203.0
202.5
202.0
2
9
16
23
30
6
13
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
06/14/16	34.8	68.8	67.6	53.7	32.8	47.3	69.1	29.6	27.9
06/07/16	33.8	57.3	61.3	70.9	47.7	27.3	67.4	41.5	40.6

GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/14/16	0	1.1	100	100	100	2.9	81.6	5.1	3.6
06/07/16	18.3	13	97.3	83	98.9	8.2	71.6	37.5	29.2

CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/14/16	18.6	33.1	67.3	73.2	43.9	17.4	69.5	100.0	49.2
06/07/16	17.1	27.2	68.9	79.2	53.9	12.8	38.4	99.6	70.4

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/14/16	7.3	0.0	57.2	86.4	100.0	51.9	100.0	53.6	0.0
06/07/16	0.0	0.0	100.0	100.0	100.0	9.4	100.0	65.2	15.9

GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/14/16	43.2	0.0	0.0	56.3	100.0	100.0	51.1	57.4	64.8
06/07/16	100.0	40.7	0.0	0.0	28.0	100.0	81.7	26.1	0.0

JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/14/16	15.2	2.2	53.9	84.2	92.6	23.2	75.3	100.0	100.0
06/07/16	25.8	39.5	62.4	71.6	46.9	15.8	73.0	71.3	76.6

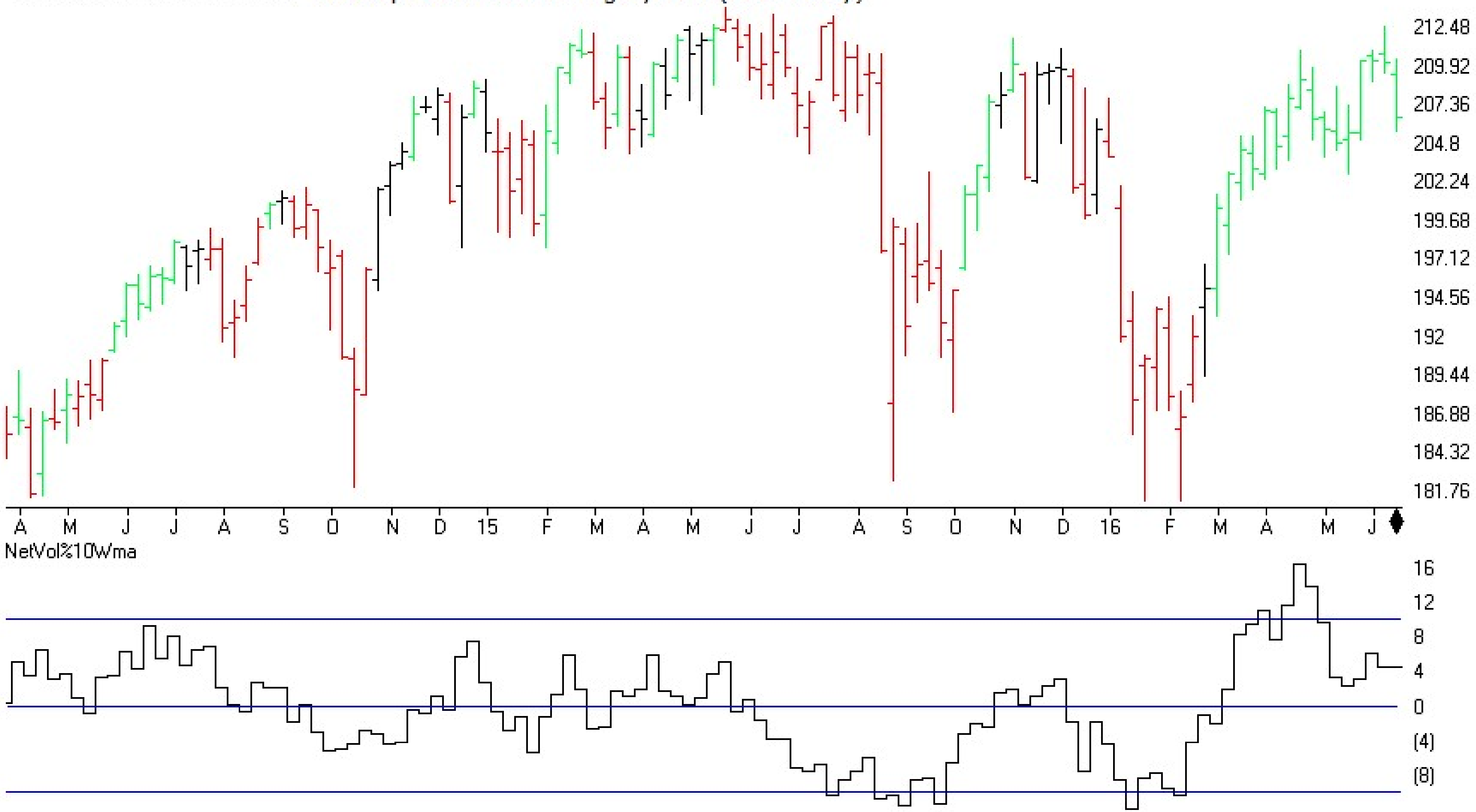
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/14/16	27.9	4.3	28.2	75.1	100.0	65.0	50.1	52.3	81.2
06/07/16	33.0	14.9	41.5	67.5	54.0	28.0	59.3	74.9	79.6

USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/14/16	100.0	46.2	0.0	0.0	48.7	100.0	29.7	89.6	64.9
06/07/16	99.8	94.3	7.1	1.8	0.0	75.1	31.5	39.0	51.5

Market Charts

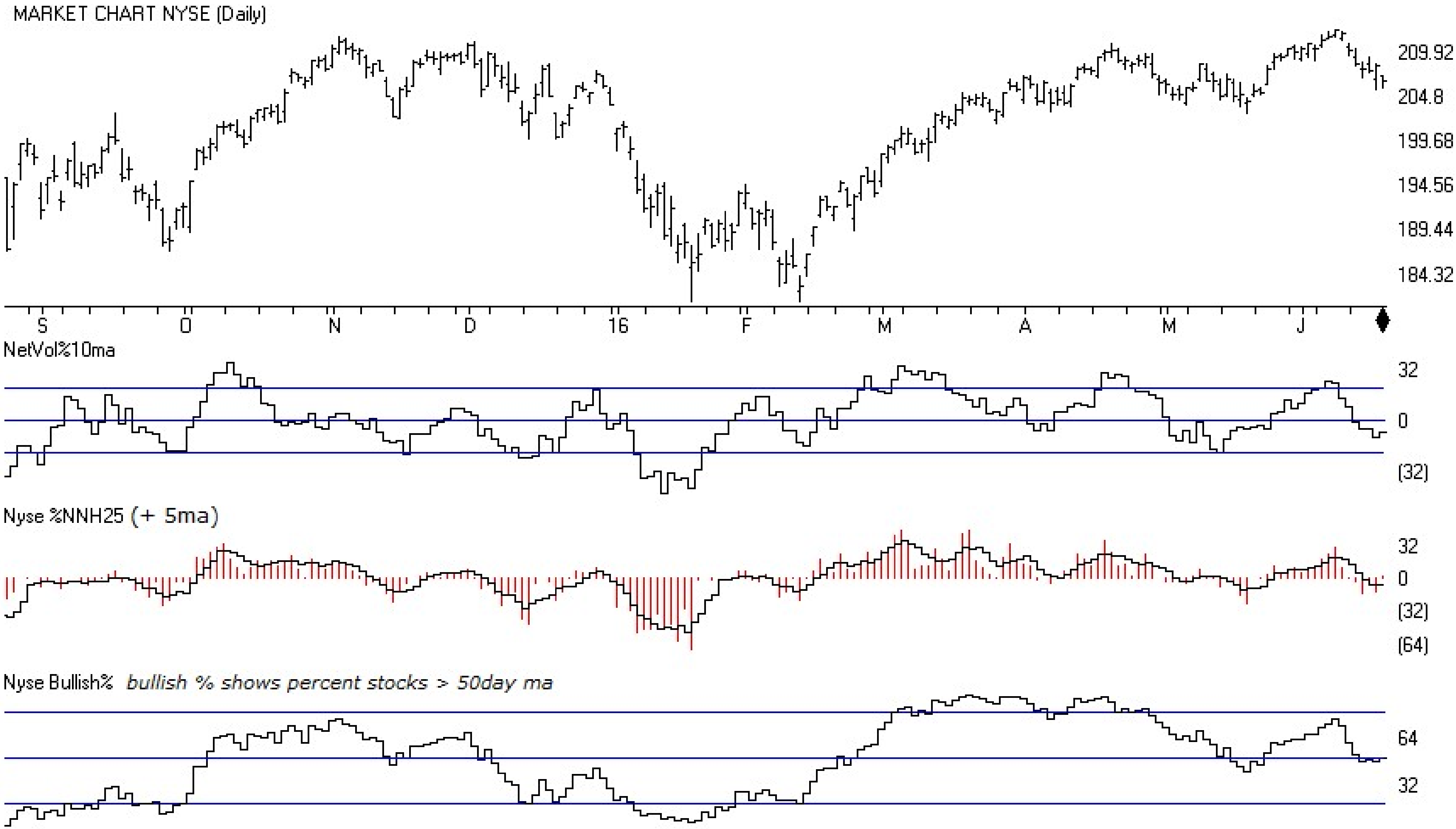
Charts by AIQ TradingExpert

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



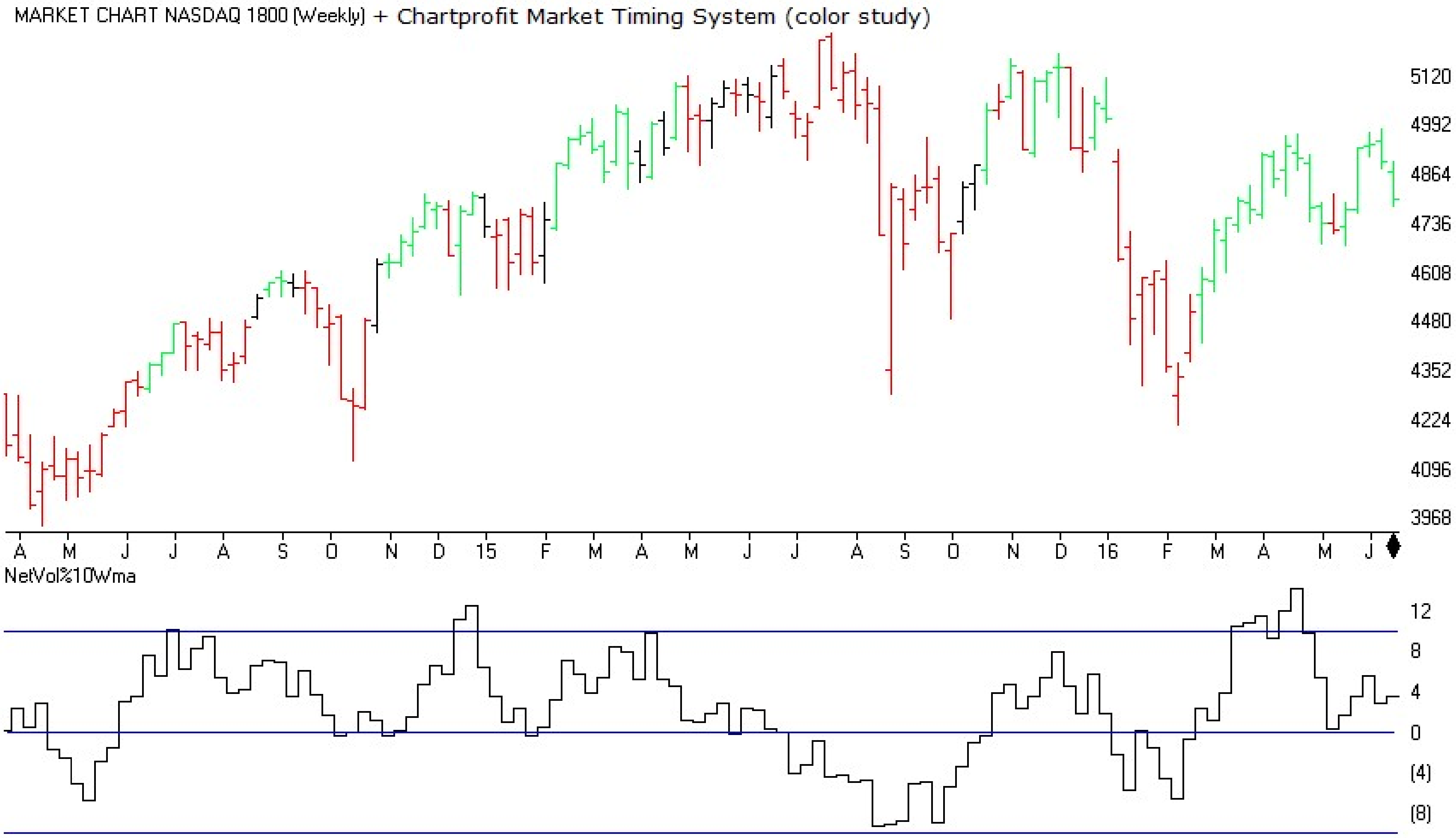
Market Charts

Charts by AIQ TradingExpert



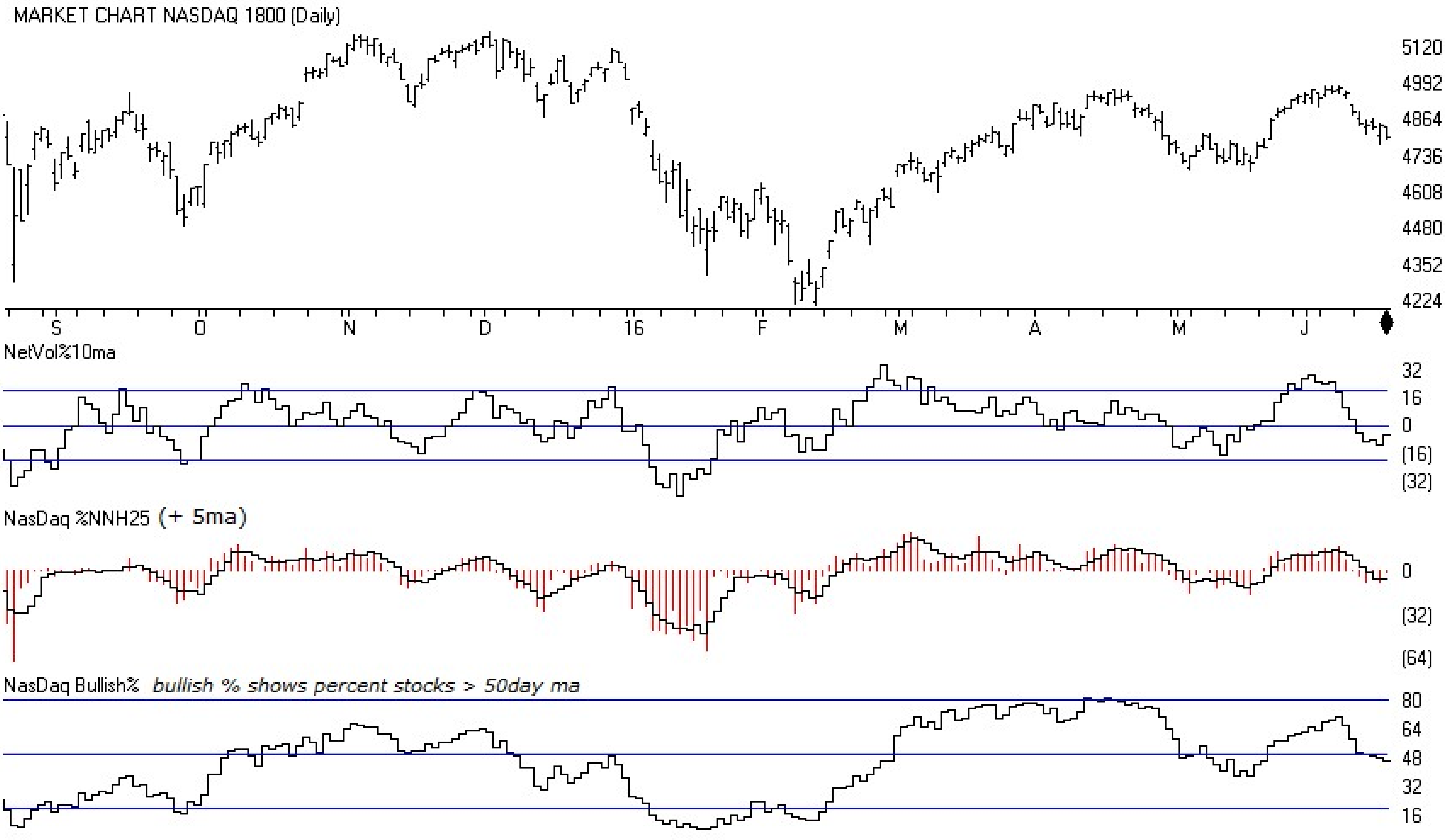
Market Charts

Charts by AIQ TradingExpert



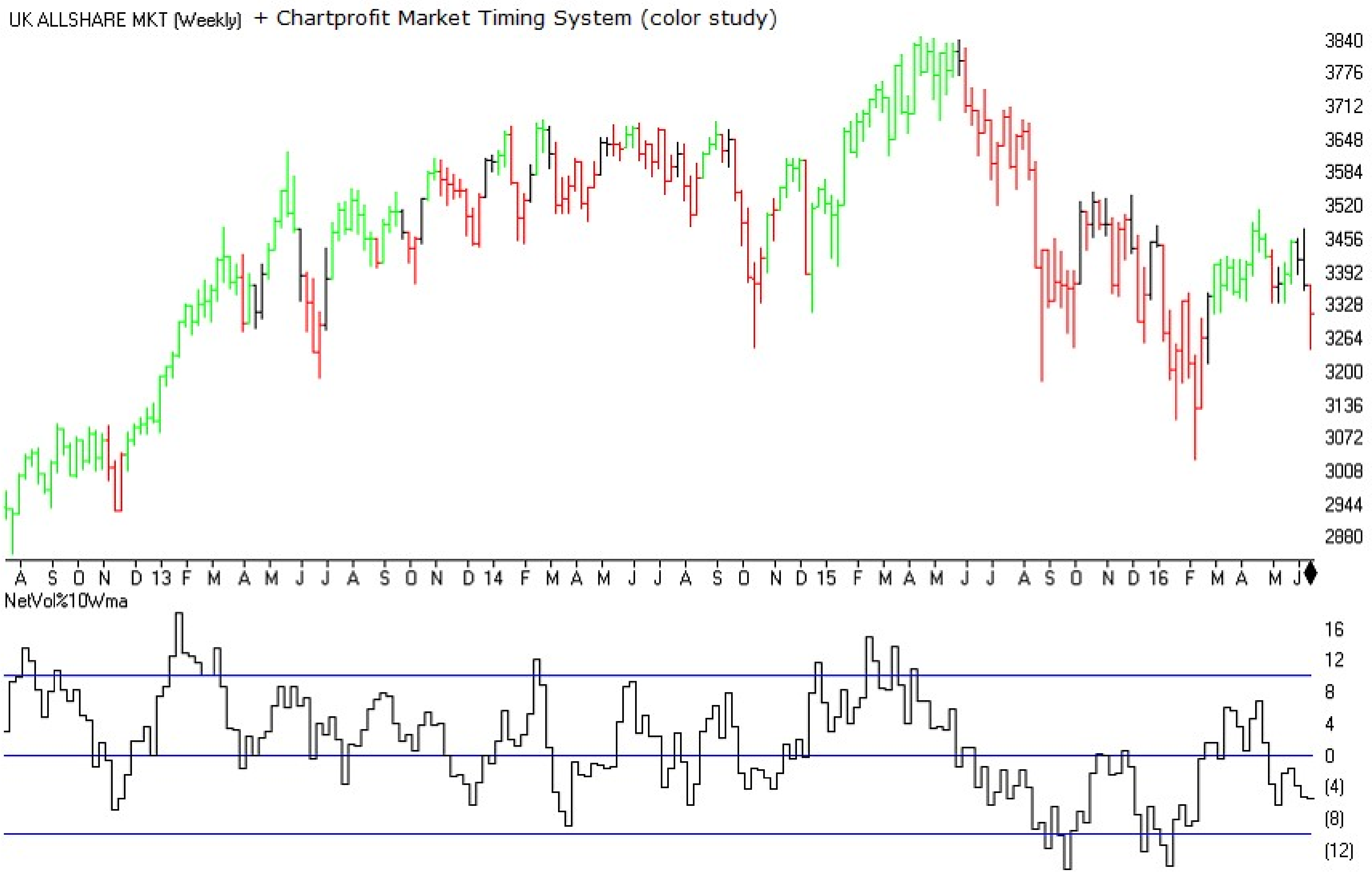
Market Charts

Charts by AIQ TradingExpert



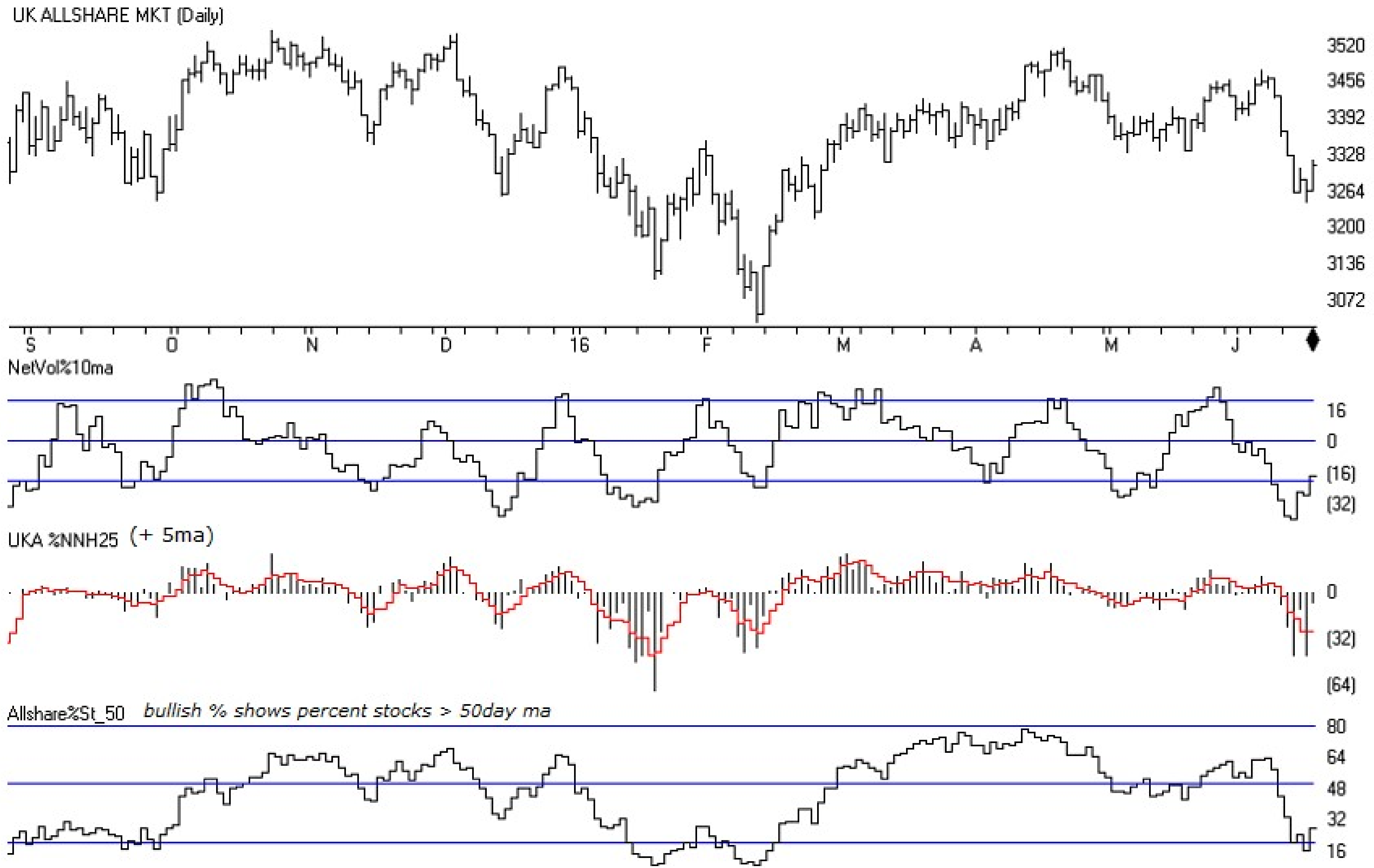
Market Charts

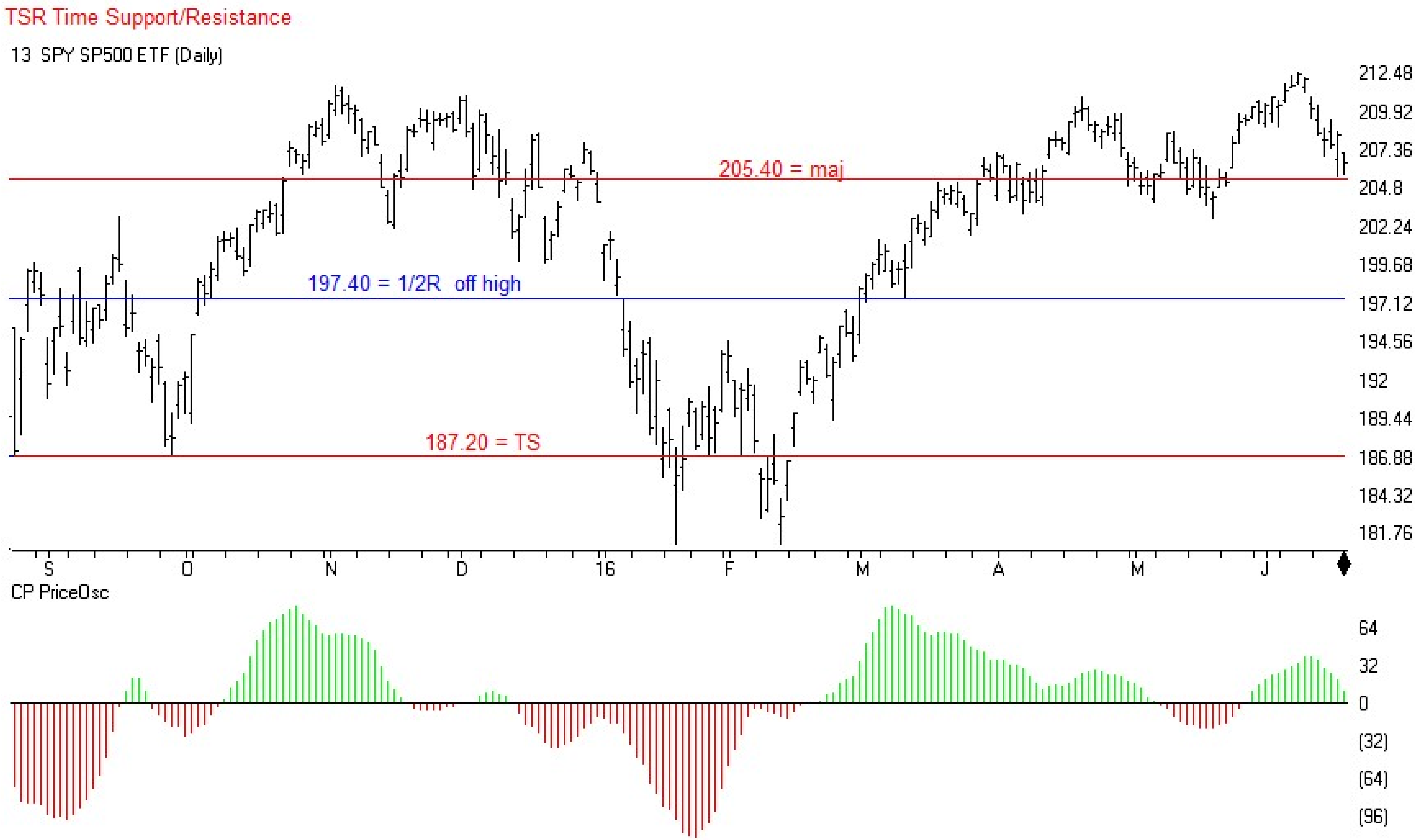
Charts by AIQ TradingExpert

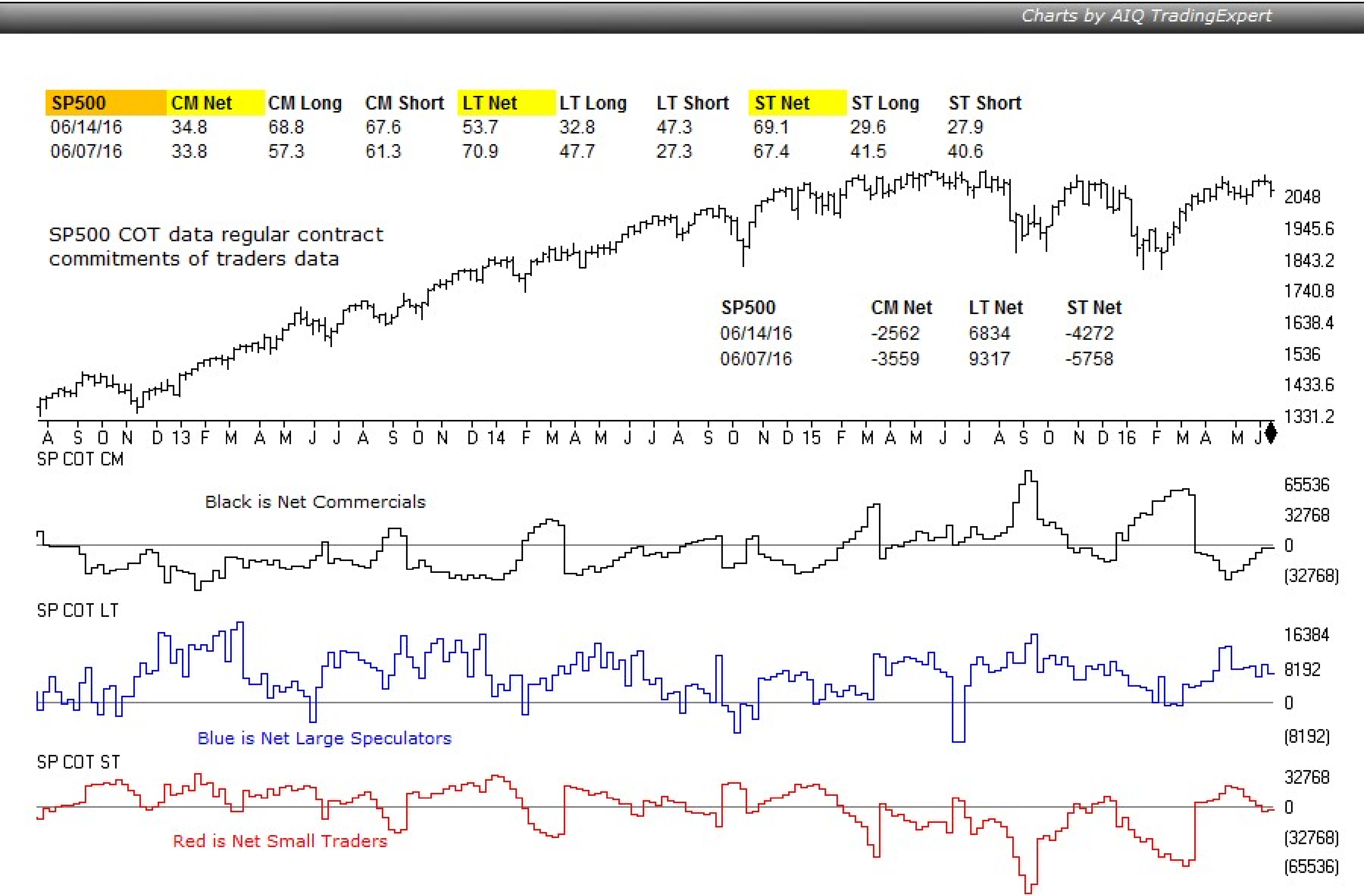


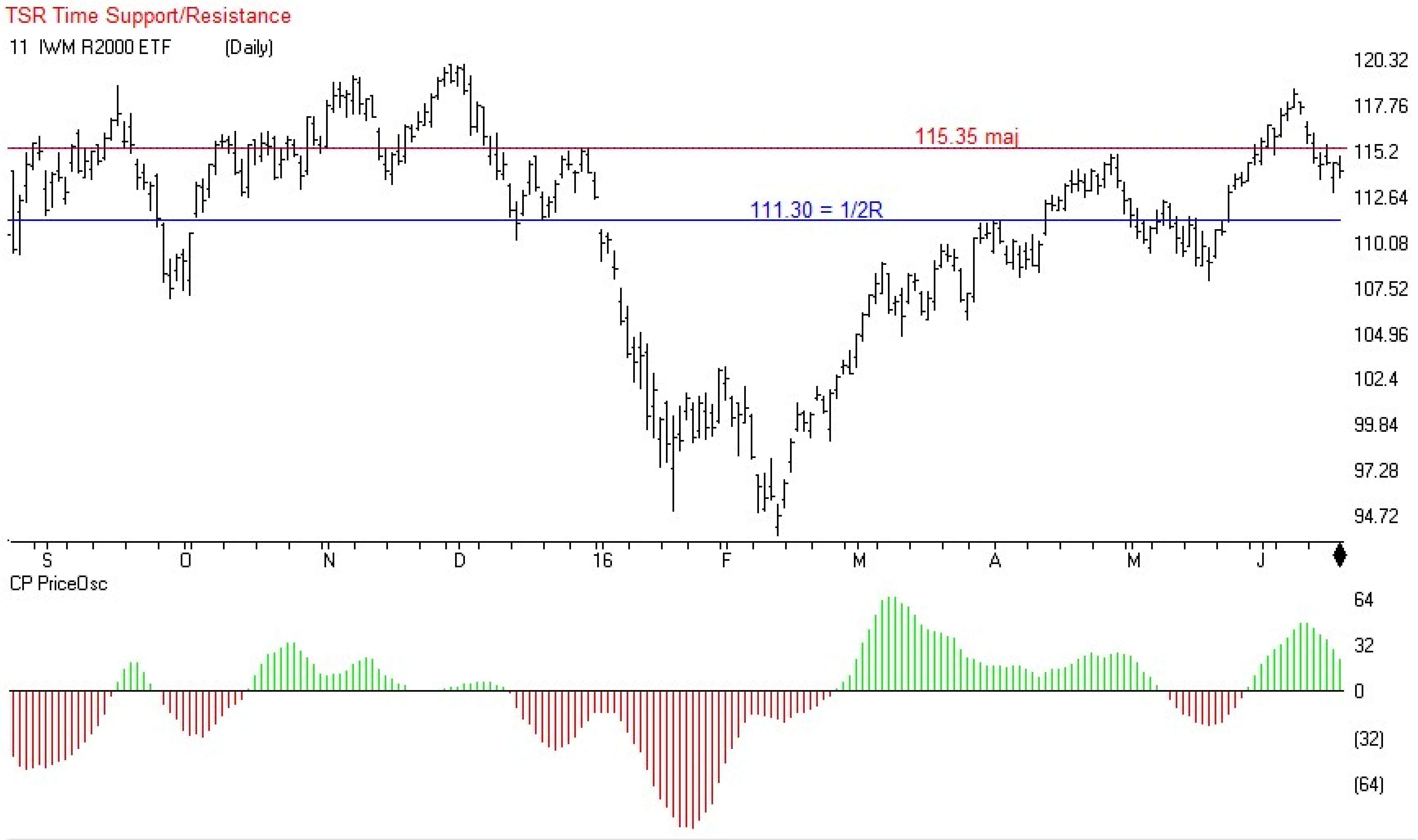
Market Charts

Charts by AIQ TradingExpert

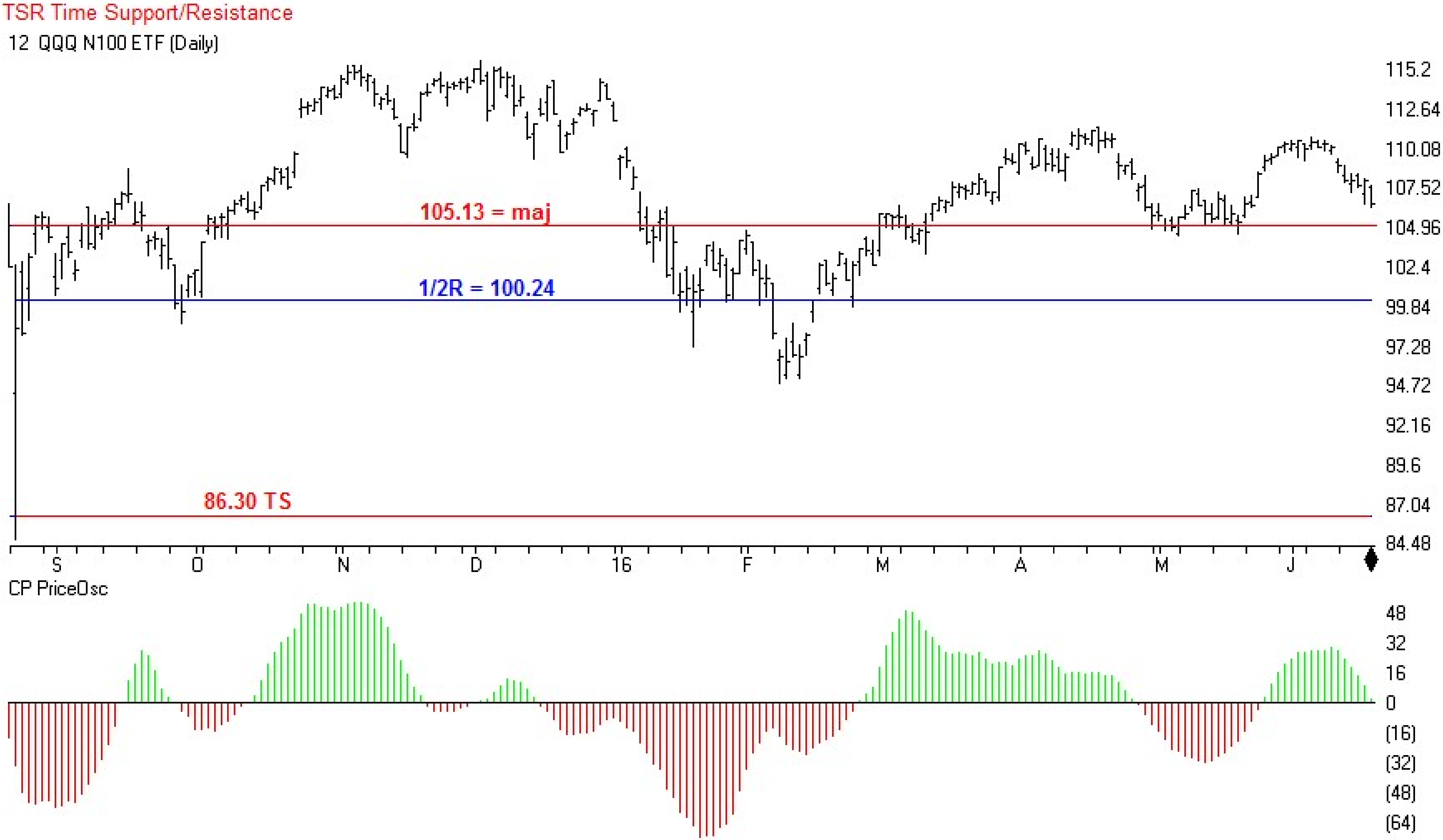


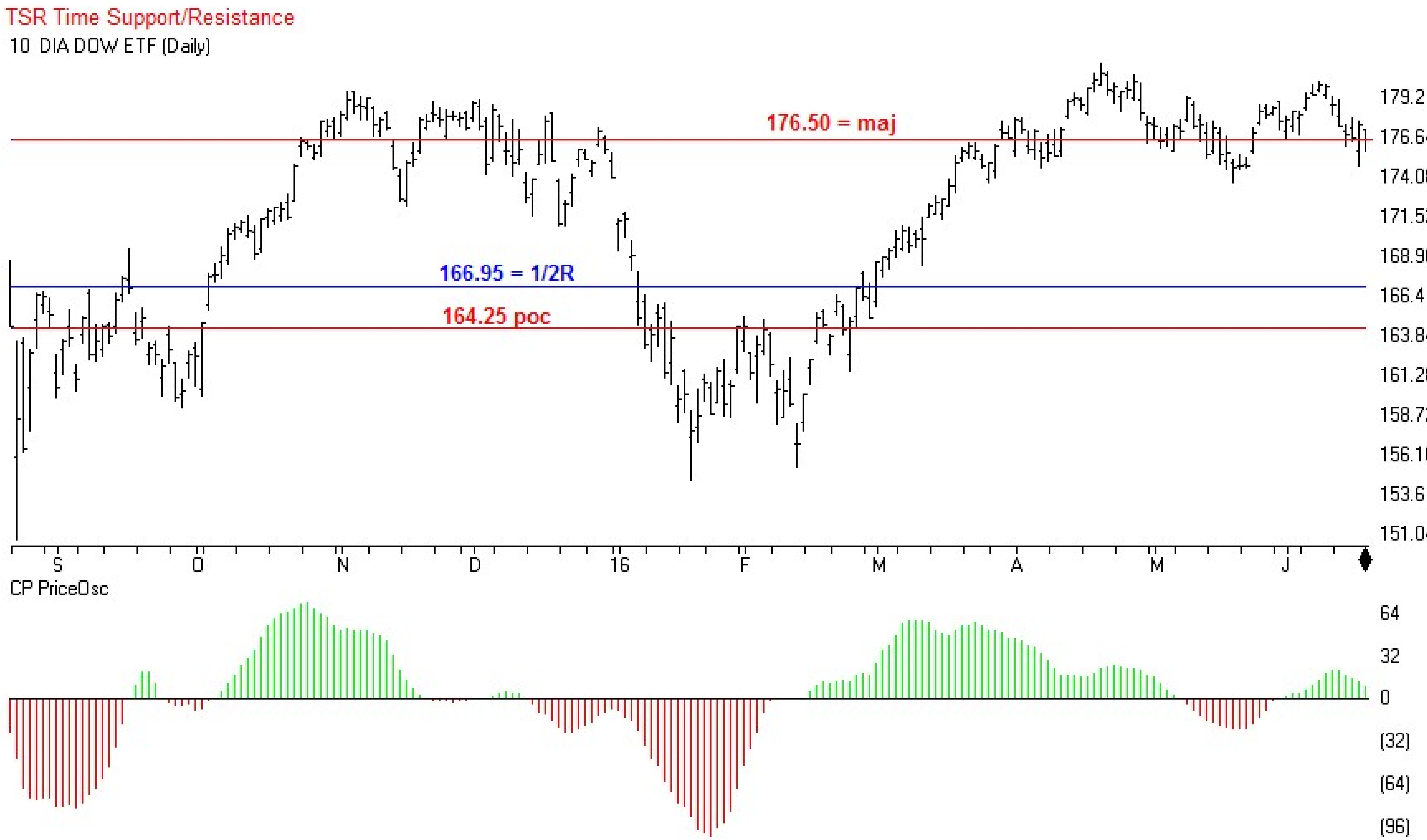

TSR Time Support/Resistance
13 SPY SP500 ETF (Daily)
205.40 = maj
197.40 = 1/2R off high
187.20 = TS
212.48
209.92
207.36
204.8
202.24
199.68
197.12
194.56
192
189.44
186.88
184.32
181.76
S
O
N
D
16
F
M
A
M
J
CP PriceOsc
64
32
0
(32)
(64)
(96)

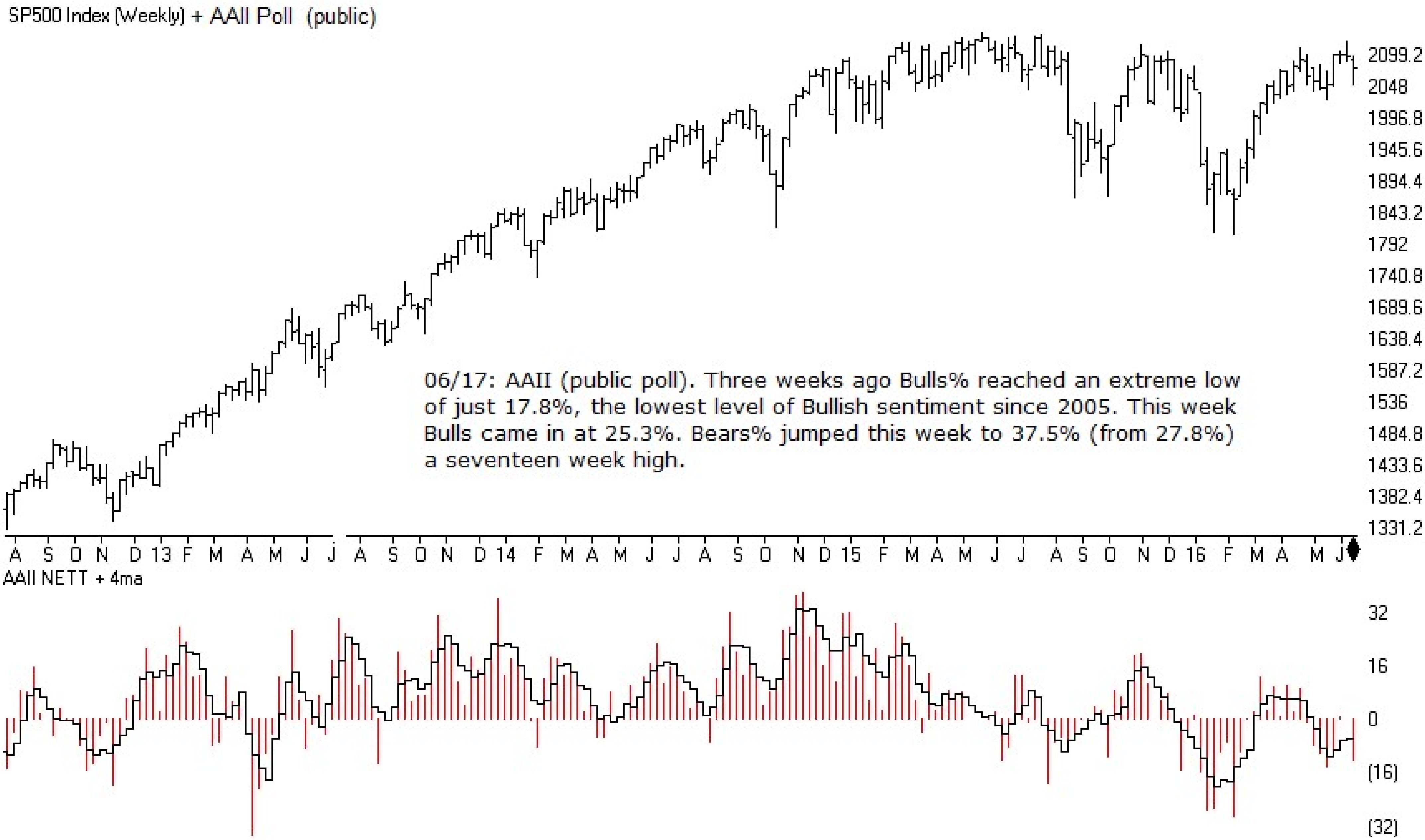

Charts by AIQ TradingExpert
SP500 CM Net CM Long CM Short LT Net LT Long LT Short ST Net ST Long ST Short
06/14/16 34.8 68.8 67.6 53.7 32.8 47.3 69.1 29.6 27.9
06/07/16 33.8 57.3 61.3 70.9 47.7 27.3 67.4 41.5 40.6
SP500 COT data regular contract
commitments of traders data
SP500 CM Net LT Net ST Net
06/14/16 -2562 6834 -4272
06/07/16 -3559 9317 -5758
2048
1945.6
1843.2
1740.8
1638.4
1536
1433.6
1331.2
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 M J
SP COT CM
Black is Net Commercials
65536
32768
0
(32768)
SP COT LT
16384
8192
0
(8192)
Blue is Net Large Speculators
SP COT ST
32768
0
(32768)
(65536)
Red is Net Small Traders


TSR Time Support/Resistance
11 IWM R2000 ETF (Daily)
115.35 maj
111.30 = 1/2R
120.32
117.76
115.2
112.64
110.08
107.52
104.96
102.4
99.84
97.28
94.72
S
O
N
D
16
F
M
A
M
J
CP PriceOsc
64
32
0
(32)
(64)

Charts by AIQ TradingExpert

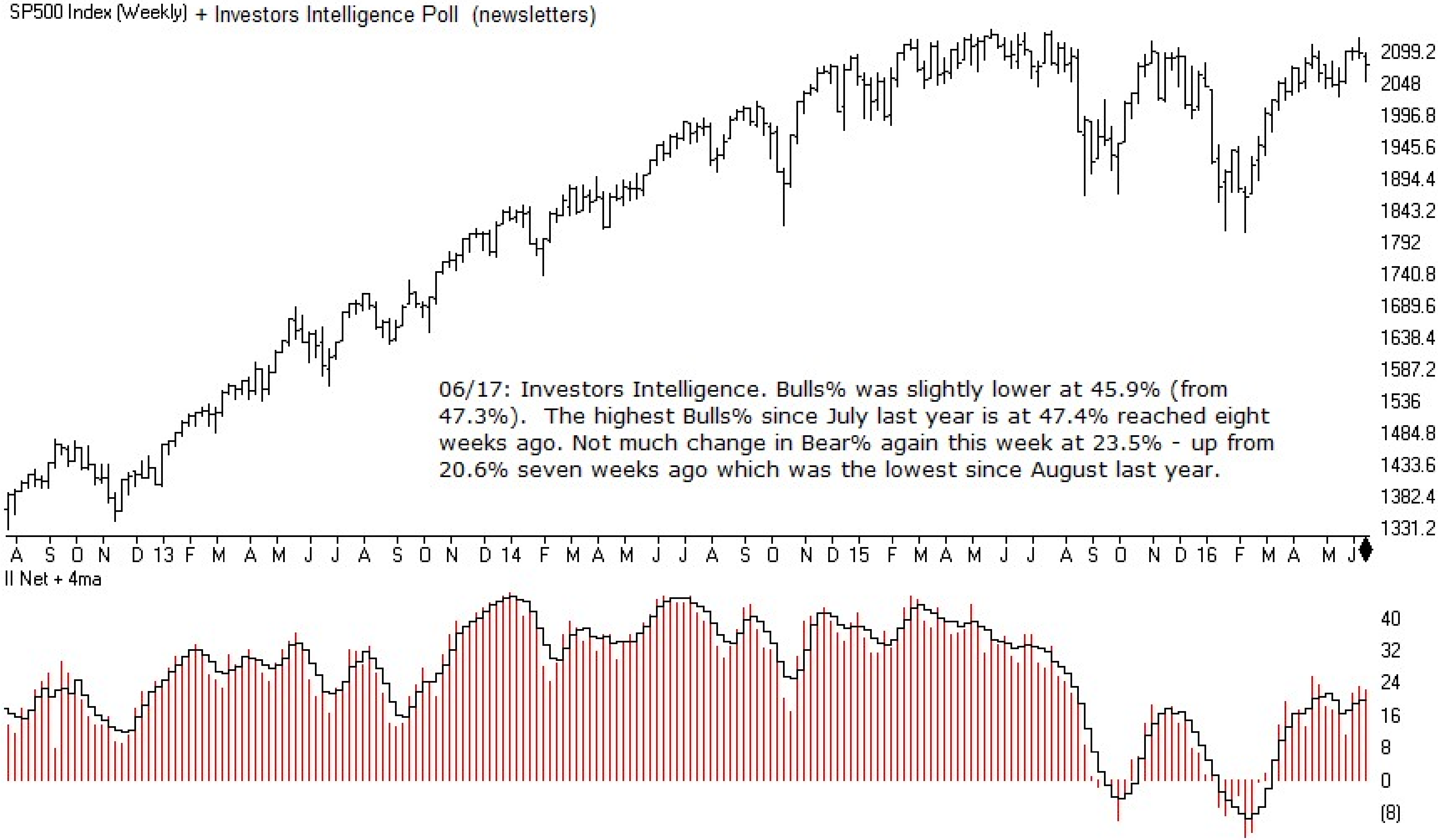



TSR Time Support/Resistance
10 DIA DOW ETF (Daily)
176.50 = maj
166.95 = 1/2R
164.25 poc
179.2
176.64
174.08
171.52
168.96
166.4
163.84
161.28
158.72
156.16
153.6
151.04
S
O
N
D
16
F
M
A
M
J
CP PriceOsc
64
32
0
(32)
(64)
(96)


SP500 Index (Weekly) + AAII Poll (public)
06/17: AAII (public poll). Three weeks ago Bulls% reached an extreme low of just 17.8%, the lowest level of Bullish sentiment since 2005. This week Bulls came in at 25.3%. Bears% jumped this week to 37.5% (from 27.8%) a seventeen week high.
2099.2
2048
1996.8
1945.6
1894.4
1843.2
1792
1740.8
1689.6
1638.4
1587.2
1536
1484.8
1433.6
1382.4
1331.2
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 M J
AAII NETT + 4ma
32
16
0
(16)
(32)

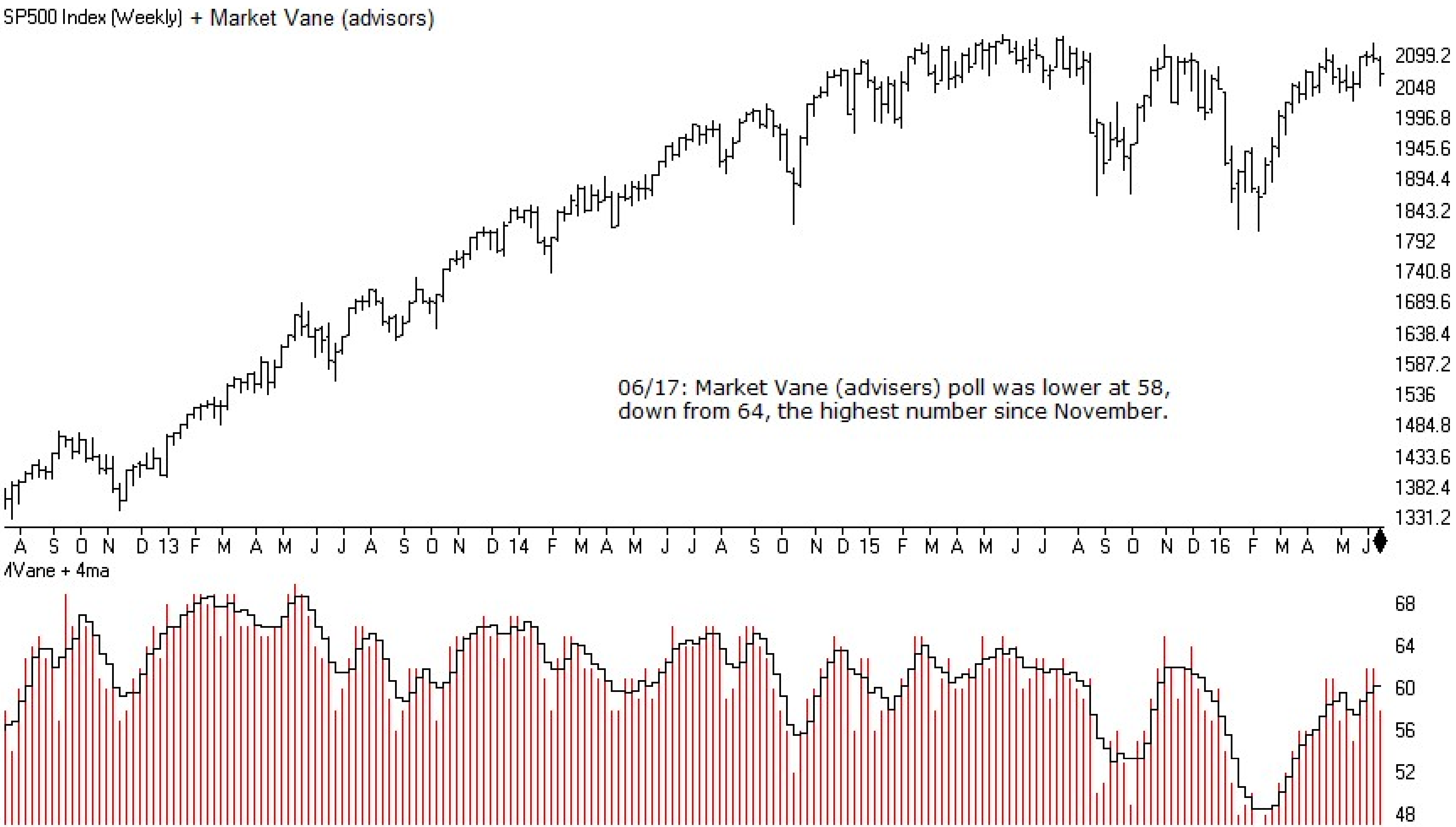
Sentiment

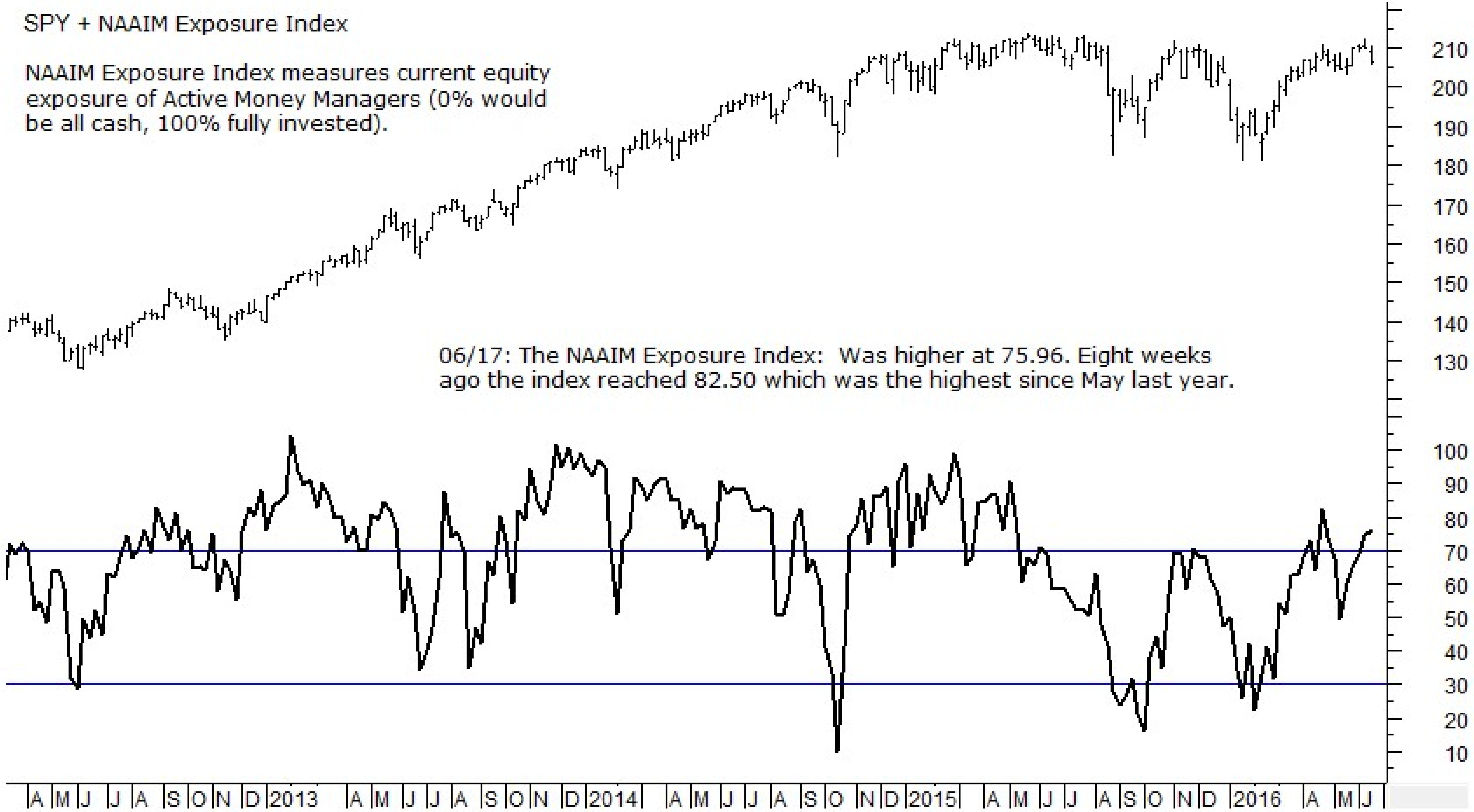
Chart by MetaStock

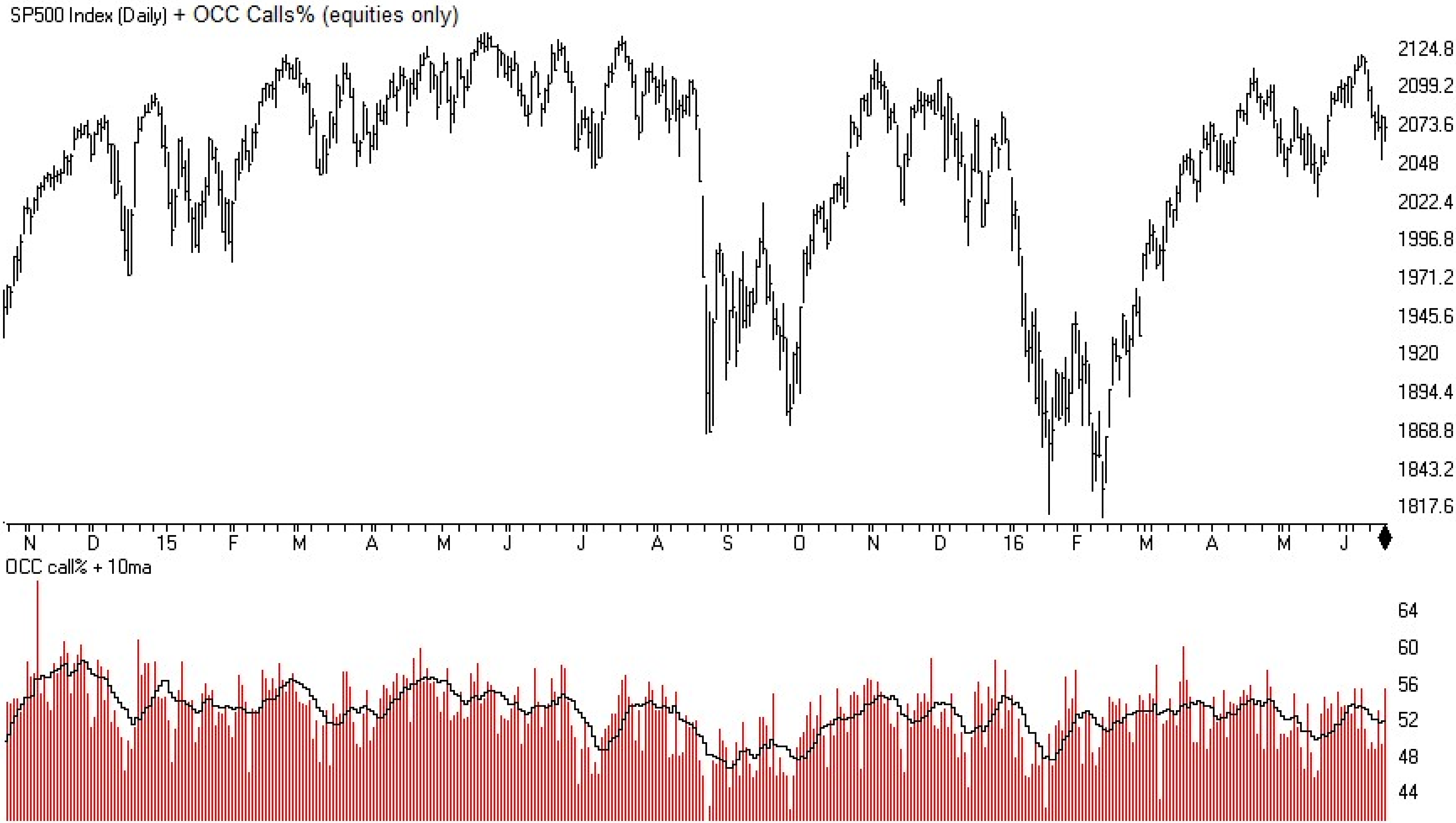


Sentiment

Charts by AIQ TradingExpert

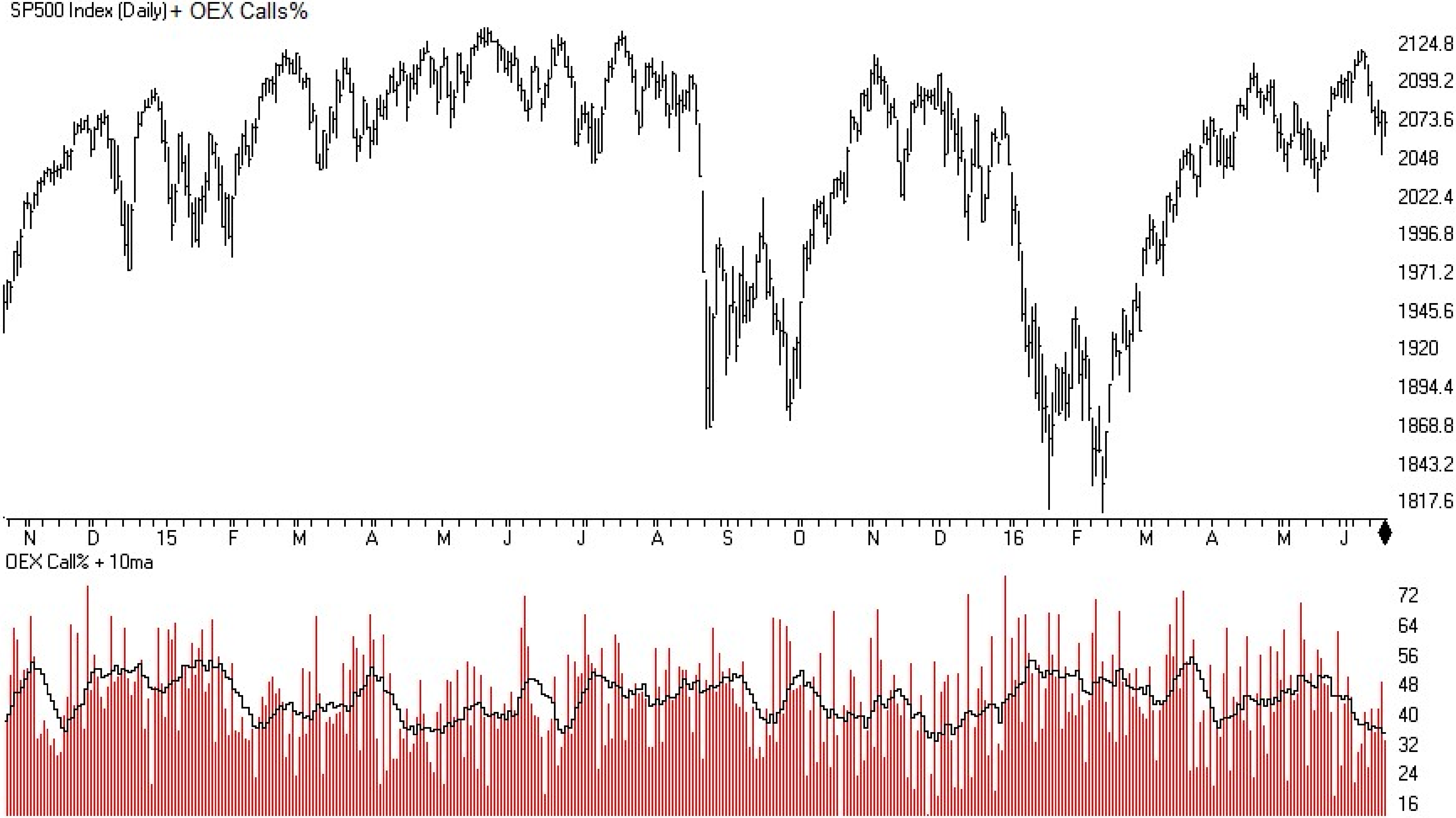



SPY + NAAIM Exposure Index
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).
06/17: The NAAIM Exposure Index: Was higher at 75.96. Eight weeks ago the index reached 82.50 which was the highest since May last year.
210
200
190
180
170
160
150
140
130
100
90
80
70
60
50
40
30
20
10
A M J J A S O N D 2013 A M J J A S O N D 2014 A M J J A S O N D 2015 A M J J A S O N D 2016 A M J

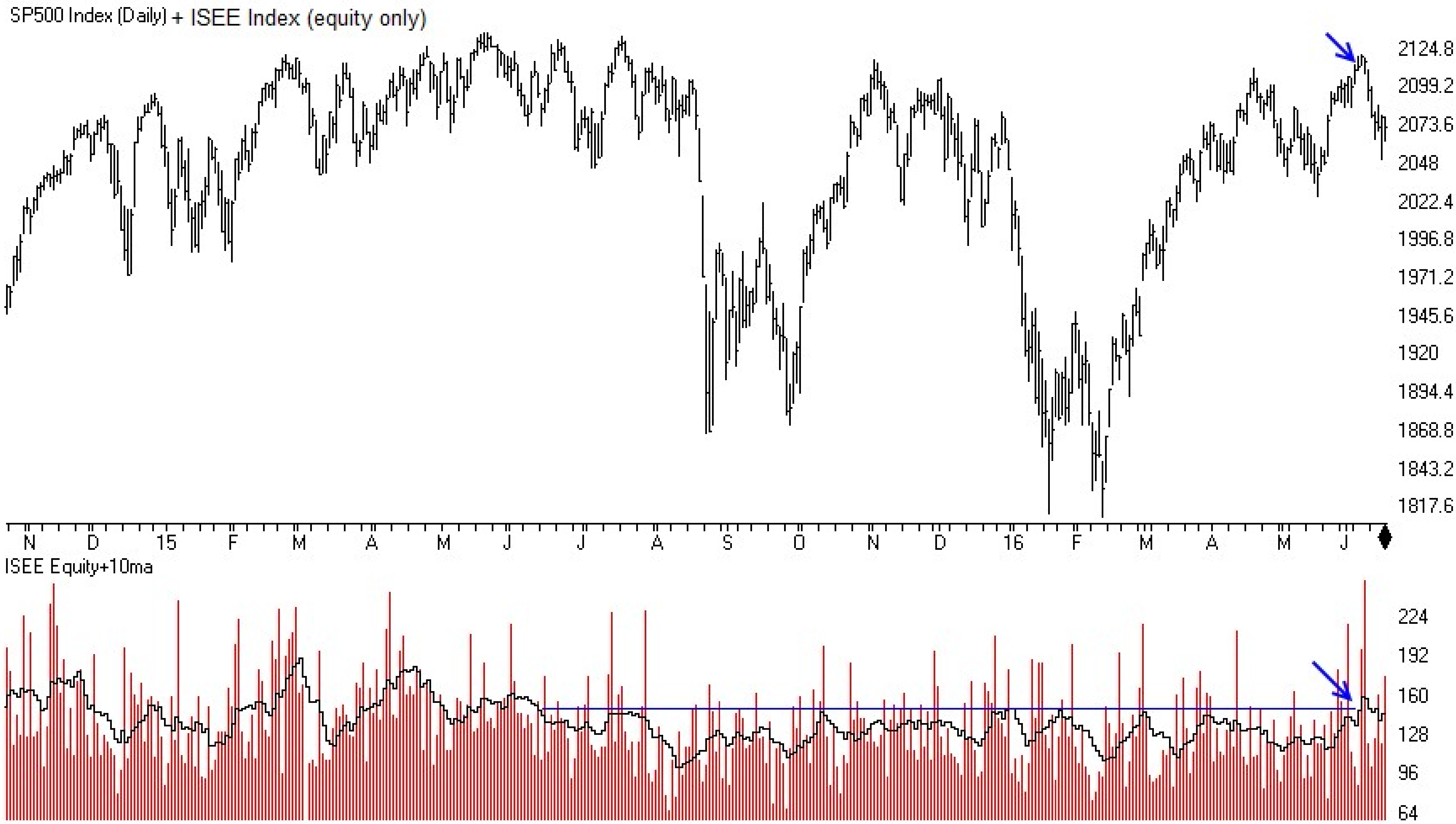

SP500 Index (Daily) + OCC Calls% (equities only)
2124.8
2099.2
2073.6
2048
2022.4
1996.8
1971.2
1945.6
1920
1894.4
1868.8
1843.2
1817.6
N D 15 F M A M J J A S O N D 16 F M A M J
OCC call% + 10ma
64
60
56
52
48
44

Sentiment

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



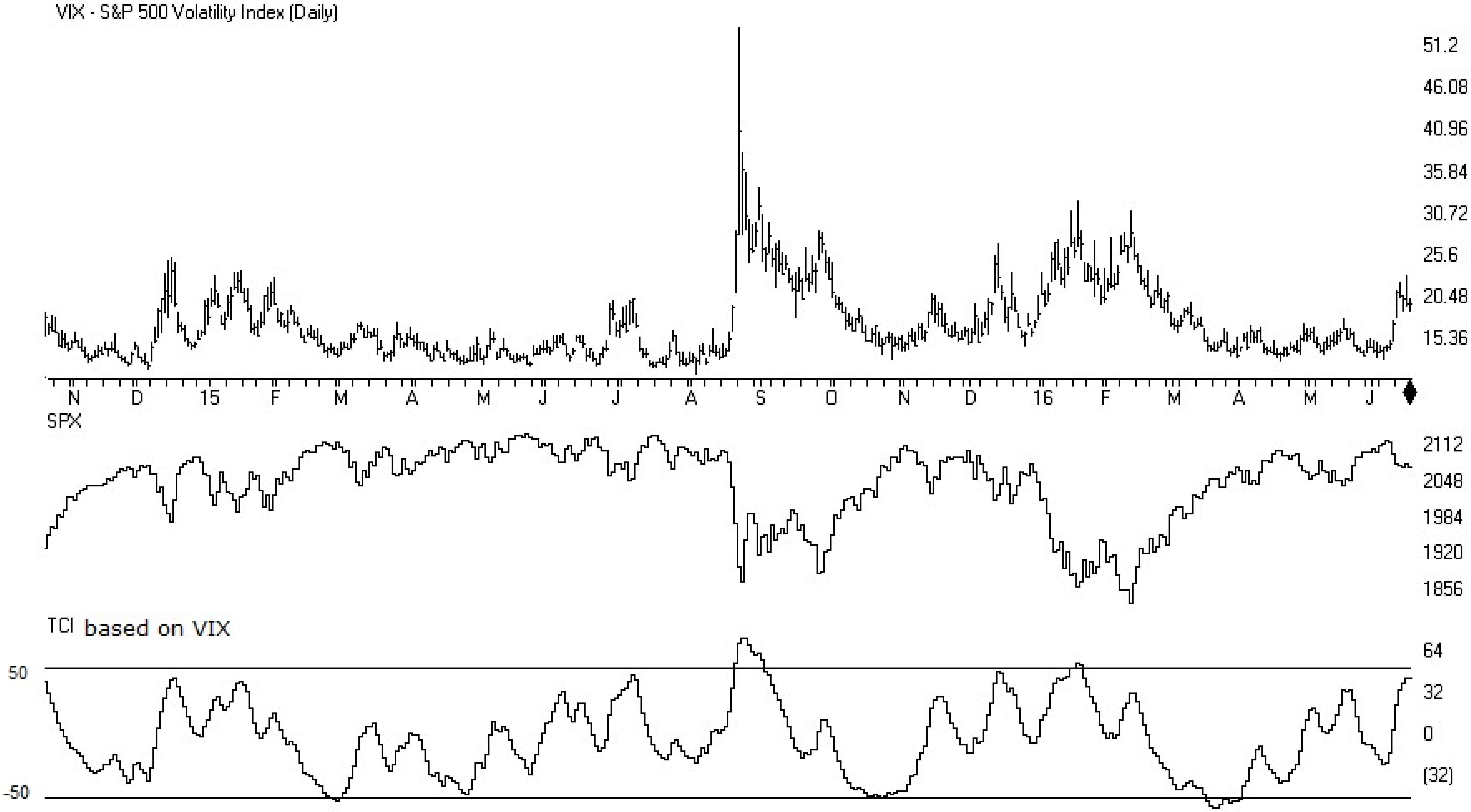
Sentiment



SP500 Index (Daily) + ISEE Index (equity only)
2124.8
2099.2
2073.6
2048
2022.4
1996.8
1971.2
1945.6
1920
1894.4
1868.8
1843.2
1817.6
N D 15 F M A M J J A S O N D 16 F M A M J
ISEE Equity+10ma
224
192
160
128
96
64

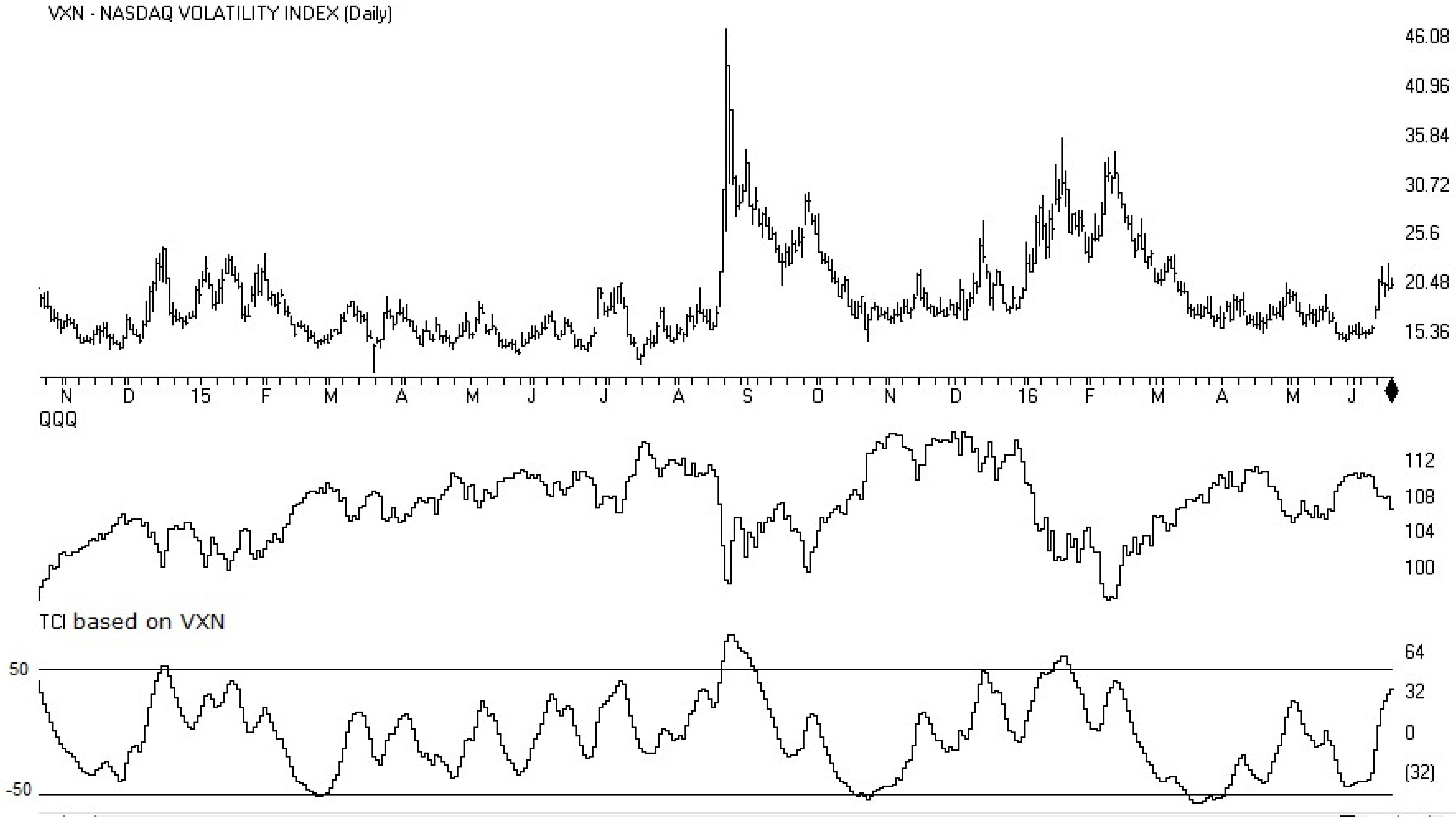
Sentiment

Charts by AIQ TradingExpert



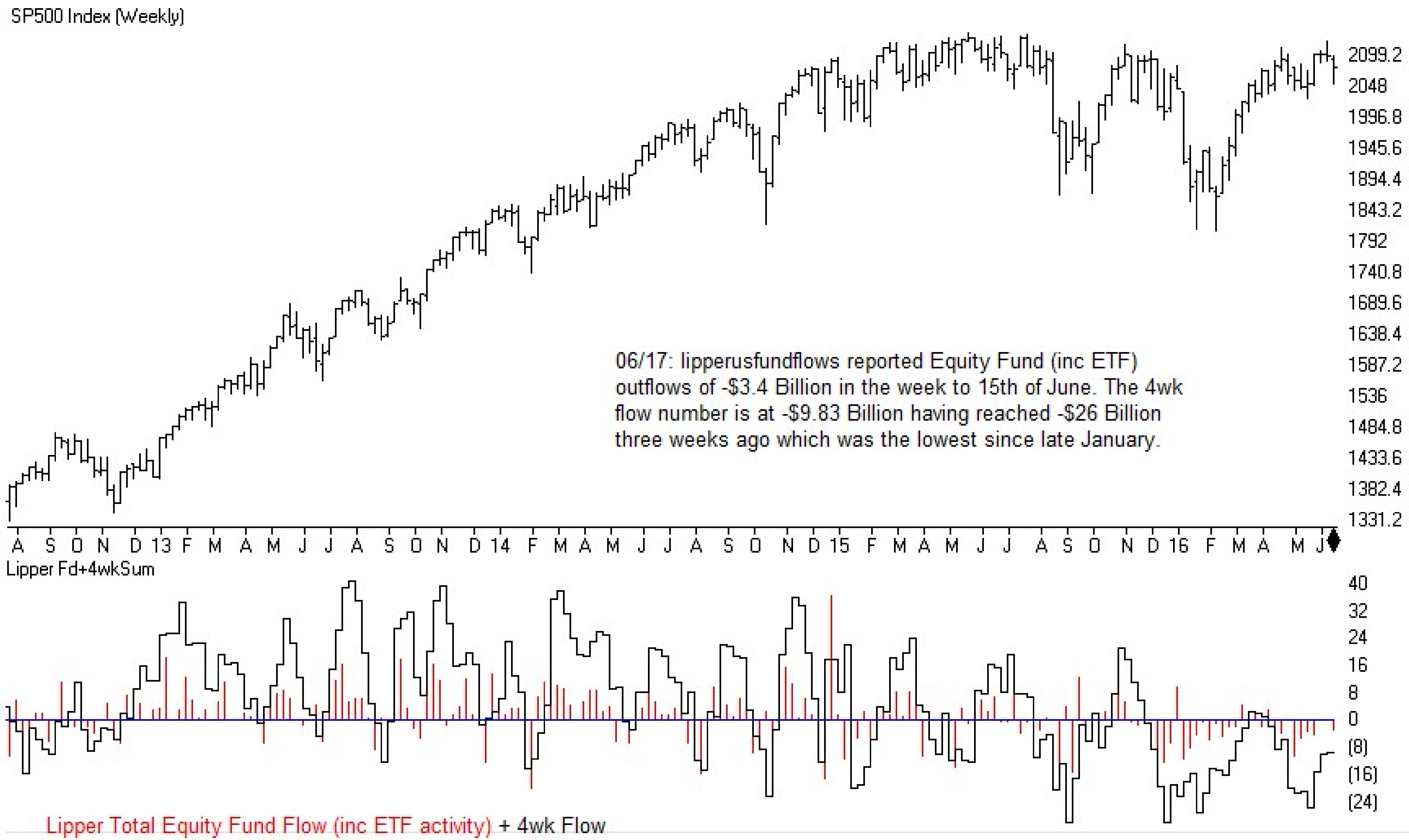
Sentiment

Charts by AIQ TradingExpert

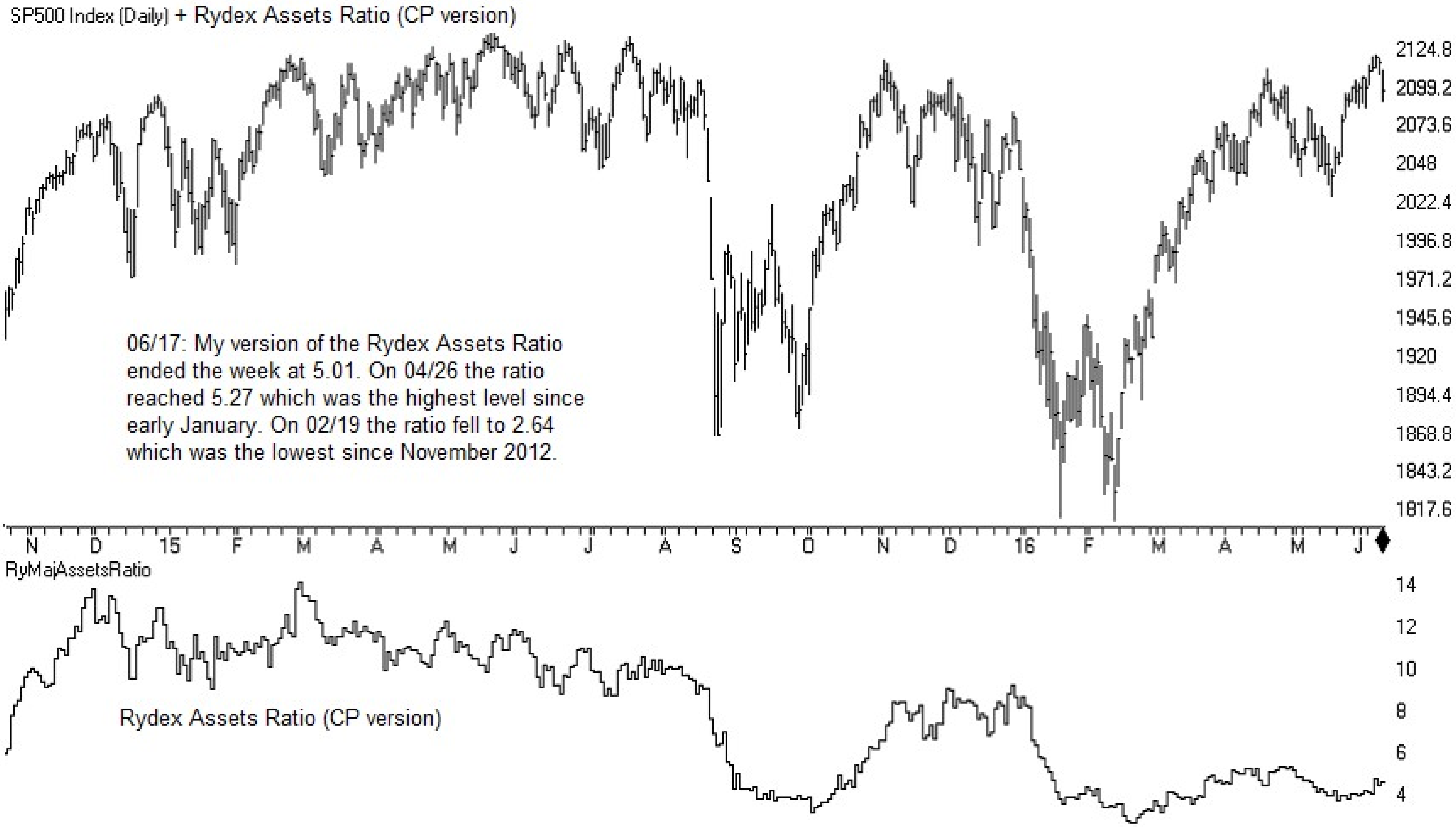


Sentiment

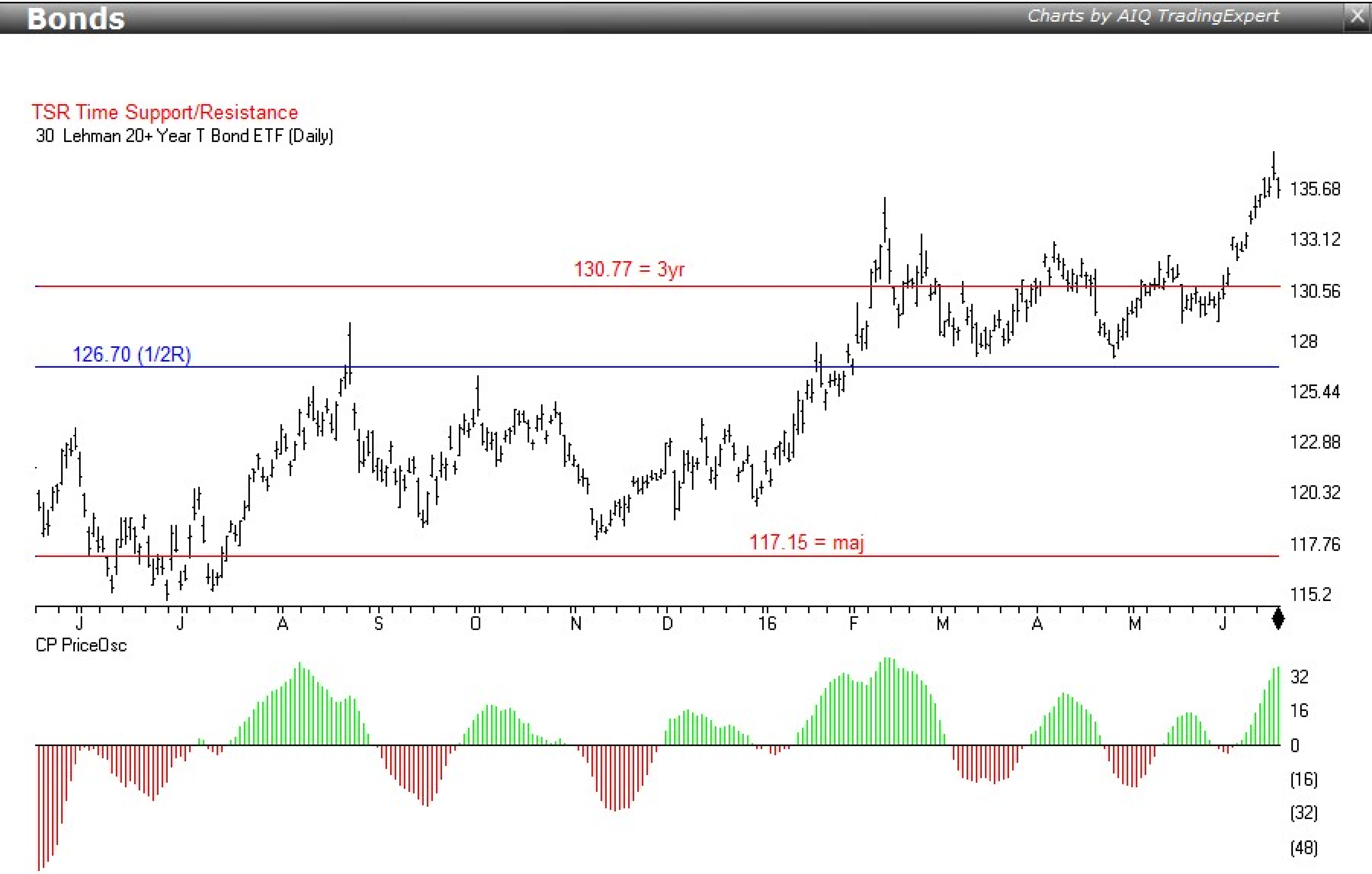
Charts by AIQ TradingExpert



Sentiment



SP500 Index (Daily) + Rydex Assets Ratio (CP version)
2124.8
2099.2
2073.6
2048
2022.4
1996.8
1971.2
1945.6
1920
1894.4
1868.8
1843.2
1817.6
06/17: My version of the Rydex Assets Ratio ended the week at 5.01. 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.
N D 15 F M A M J J A S O N D 16 F M A M J
RyMajAssetsRatio
14
12
10
8
6
4
Rydex Assets Ratio (CP version)



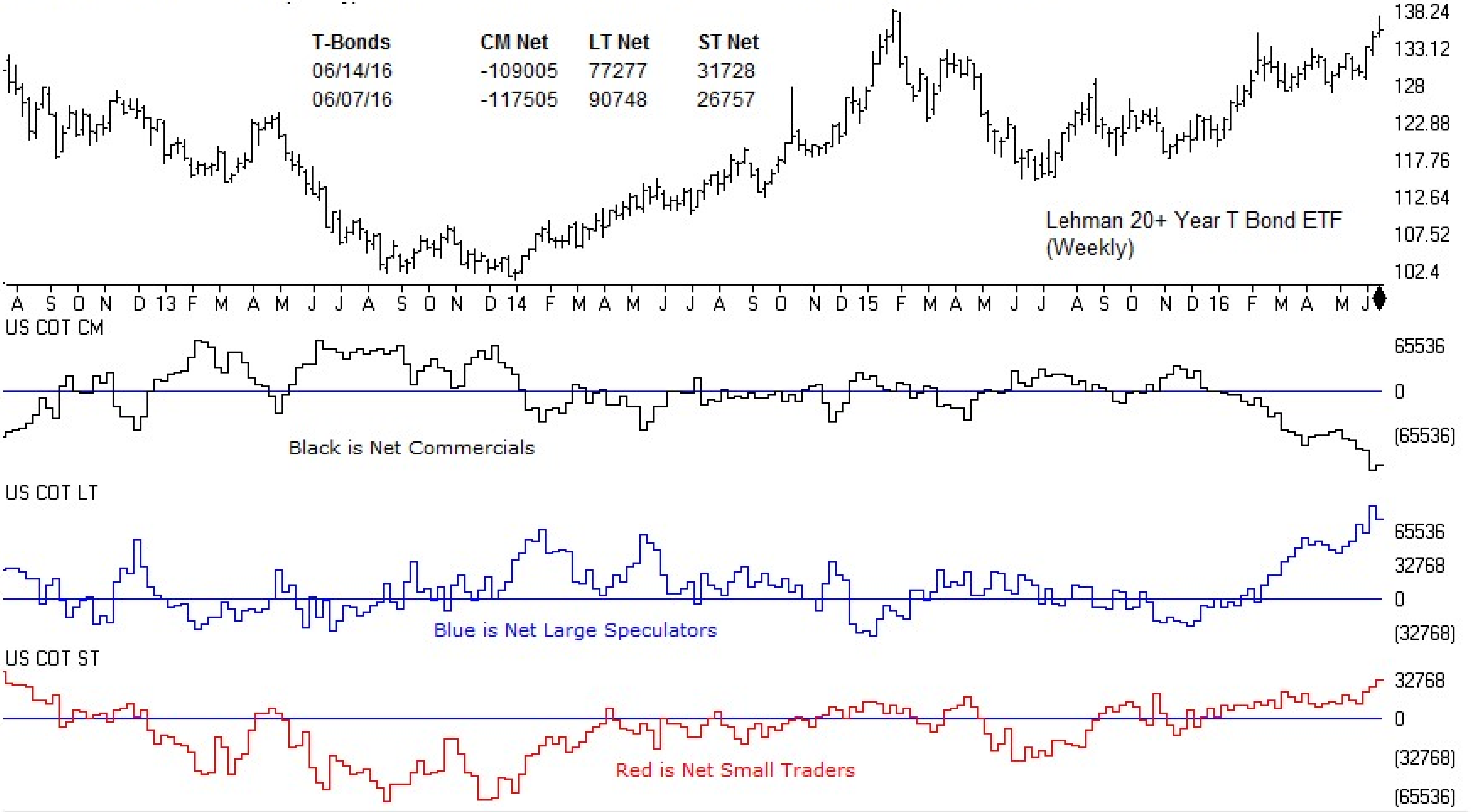
Bonds
Charts by AIQ TradingExpert
TSR Time Support/Resistance
30 Lehman 20+ Year T Bond ETF (Daily)
130.77 = 3yr
126.70 (1/2R)
117.15 = maj
135.68
133.12
130.56
128
125.44
122.88
120.32
117.76
115.2
J
J
A
S
O
N
D
16
F
M
A
M
J
CP PriceOsc
32
16
0
(16)
(32)
(48)

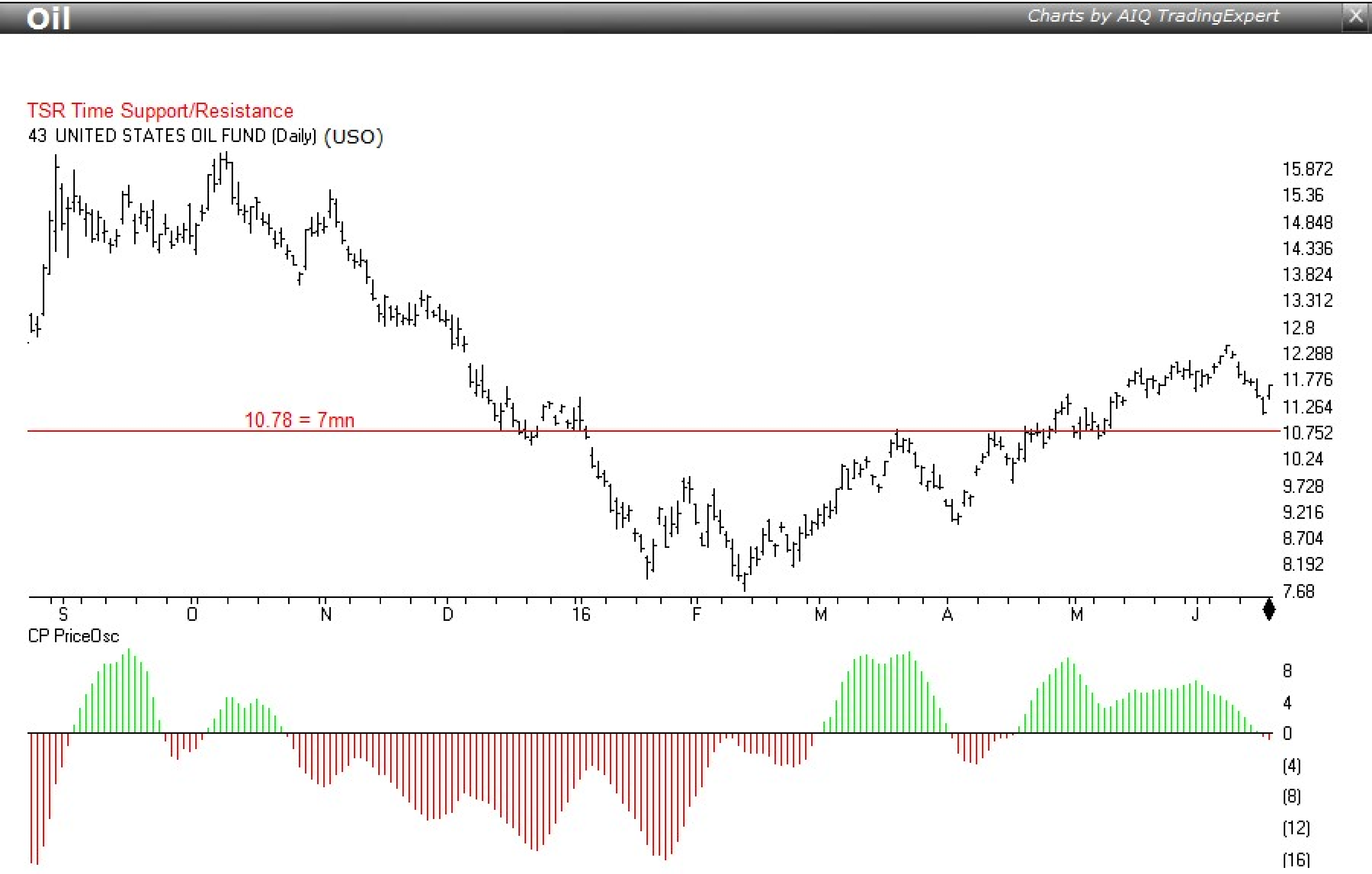
Bonds

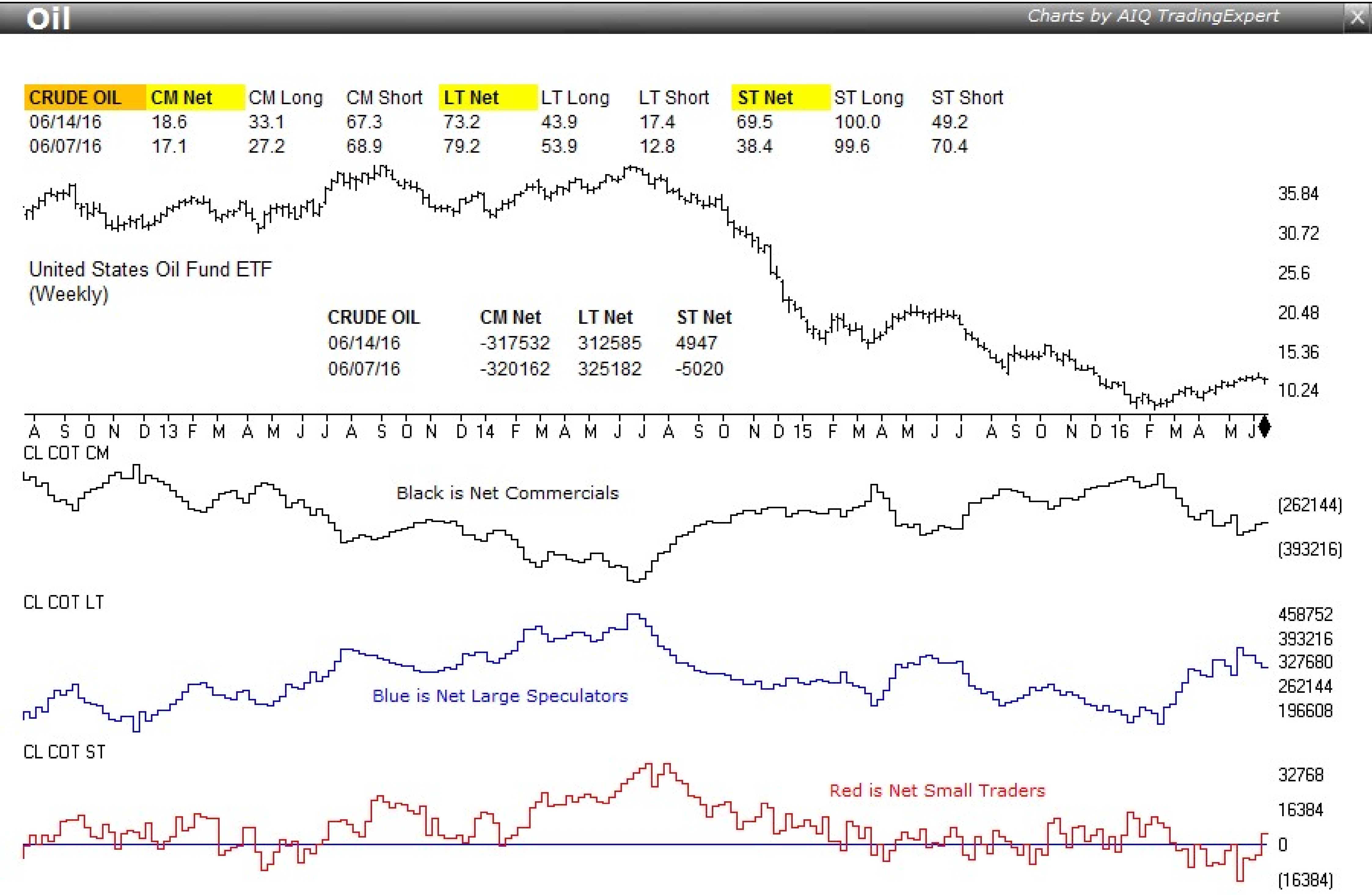
Charts by AIQ TradingExpert

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/14/16	7.3	0.0	57.2	86.4	100.0	51.9	100.0	53.6	0.0
06/07/16	0.0	0.0	100.0	100.0	100.0	9.4	100.0	65.2	15.9

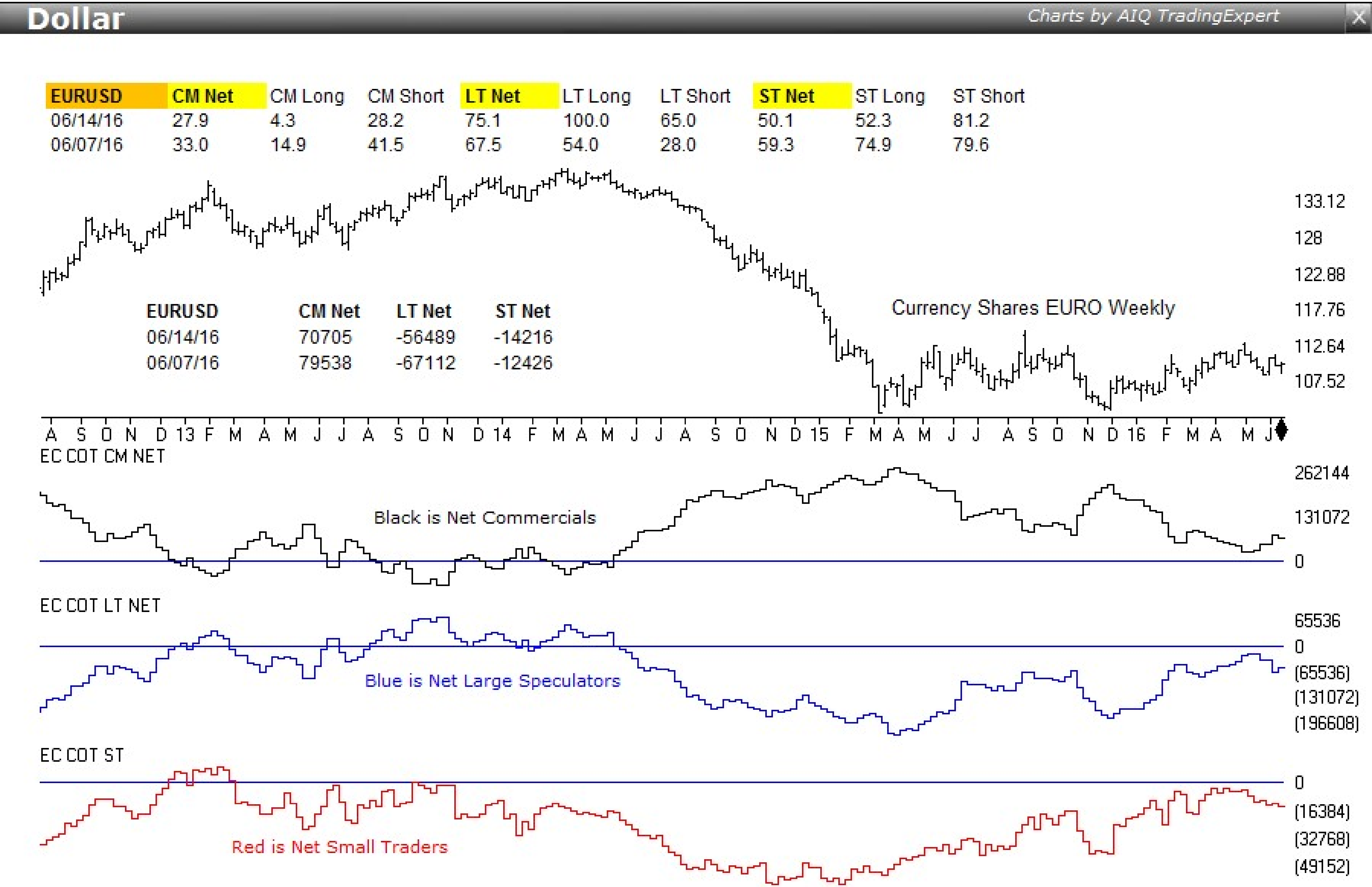
T-Bonds	CM Net	LT Net	ST Net
06/14/16	-109005	77277	31728
06/07/16	-117505	90748	26757

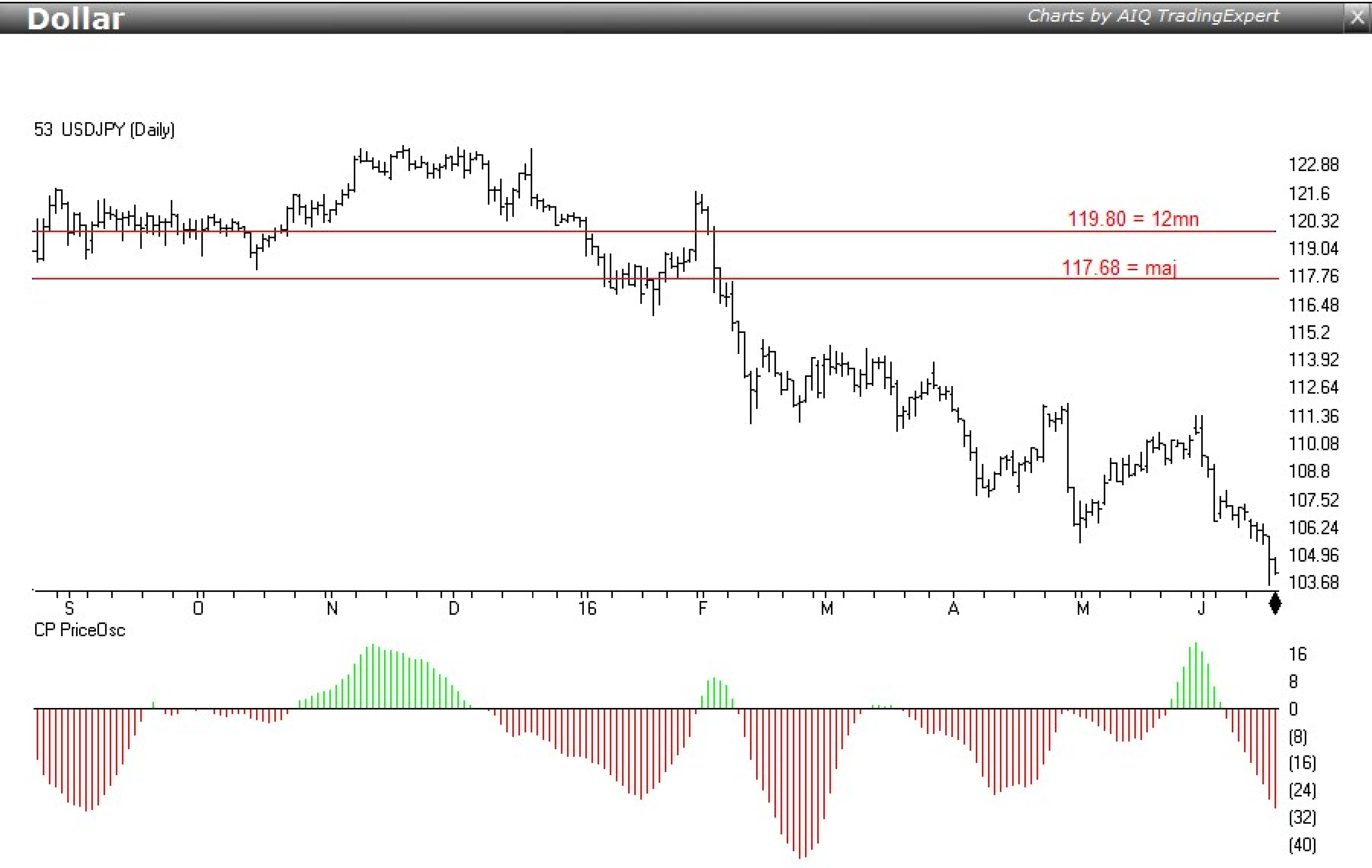



Oil
Charts by AIQ TradingExpert
TSR Time Support/Resistance
43 UNITED STATES OIL FUND (Daily) (USO)
10.78 = 7mn
15.872
15.36
14.848
14.336
13.824
13.312
12.8
12.288
11.776
11.264
10.752
10.24
9.728
9.216
8.704
8.192
7.68
S
O
N
D
16
F
M
A
M
J
CP PriceOsc
8
4
0
(4)
(8)
(12)
(16)


Oil
Charts by AIQ TradingExpert
CRUDE OIL CM Net CM Long CM Short LT Net LT Long LT Short ST Net ST Long ST Short
06/14/16 18.6 33.1 67.3 73.2 43.9 17.4 69.5 100.0 49.2
06/07/16 17.1 27.2 68.9 79.2 53.9 12.8 38.4 99.6 70.4
United States Oil Fund ETF
(Weekly)
CRUDE OIL CM Net LT Net ST Net
06/14/16 -317532 312585 4947
06/07/16 -320162 325182 -5020
35.84
30.72
25.6
20.48
15.36
10.24
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 M J
CL COT CM
Black is Net Commercials
(262144)
(393216)
CL COT LT
458752
393216
327680
262144
196608
Blue is Net Large Speculators
CL COT ST
32768
16384
0
(16384)
Red is Net Small Traders


Dollar
Charts by AIQ TradingExpert
TSR Time Support/Resistance
51 EURUSD (Daily)
1.1.1313 = 4yr
1.1241 = Maj 1/2R
1.1088 = 1/2R off 2015 low
1.1648
1.152
1.1392
1.1264
1.1136
1.1008
1.088
1.0752
1.0624
S
O
N
D
16
F
M
A
M
J
CP PriceOsc
0.25
0.125
0
(0.125)
(0.25)


Dollar
Charts by AIQ TradingExpert
EURUSD CM Net CM Long CM Short LT Net LT Long LT Short ST Net ST Long ST Short
06/14/16 27.9 4.3 28.2 75.1 100.0 65.0 50.1 52.3 81.2
06/07/16 33.0 14.9 41.5 67.5 54.0 28.0 59.3 74.9 79.6
EURUSD CM Net LT Net ST Net
06/14/16 70705 -56489 -14216
06/07/16 79538 -67112 -12426
Currency Shares EURO Weekly
133.12
128
122.88
117.76
112.64
107.52
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 M J
EC COT CM NET
Black is Net Commercials
262144
131072
0
EC COT LT NET
Blue is Net Large Speculators
65536
0
(65536)
(131072)
(196608)
EC COT ST
Red is Net Small Traders
0
(16384)
(32768)
(49152)

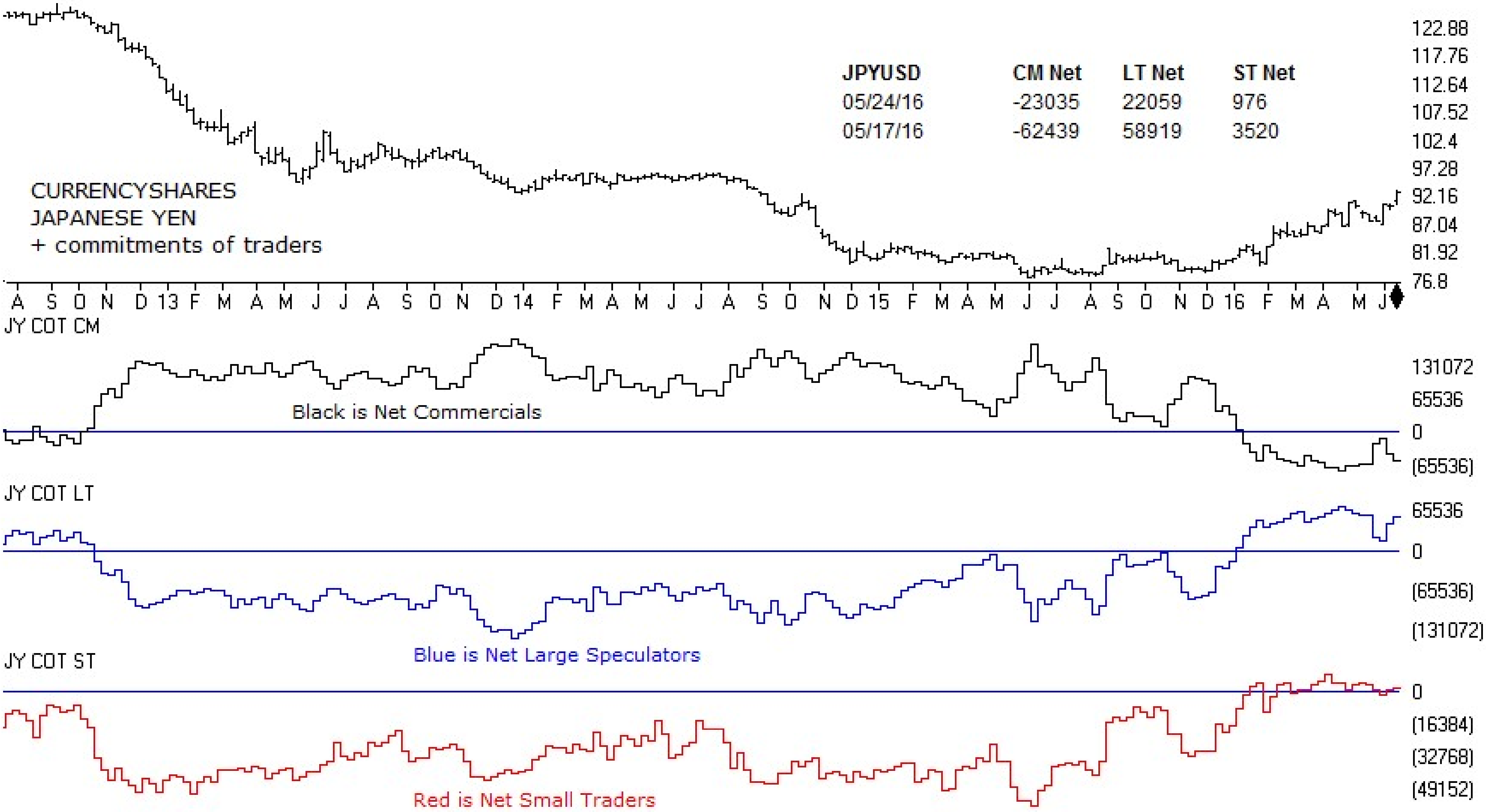


Dollar
Charts by AIQ TradingExpert
53 USDJPY (Daily)
119.80 = 12mn
117.68 = maj
122.88
121.6
120.32
119.04
117.76
116.48
115.2
113.92
112.64
111.36
110.08
108.8
107.52
106.24
104.96
103.68
S
O
N
D
16
F
M
A
M
J
CP PriceOsc
16
8
0
(8)
(16)
(24)
(32)
(40)

Dollar

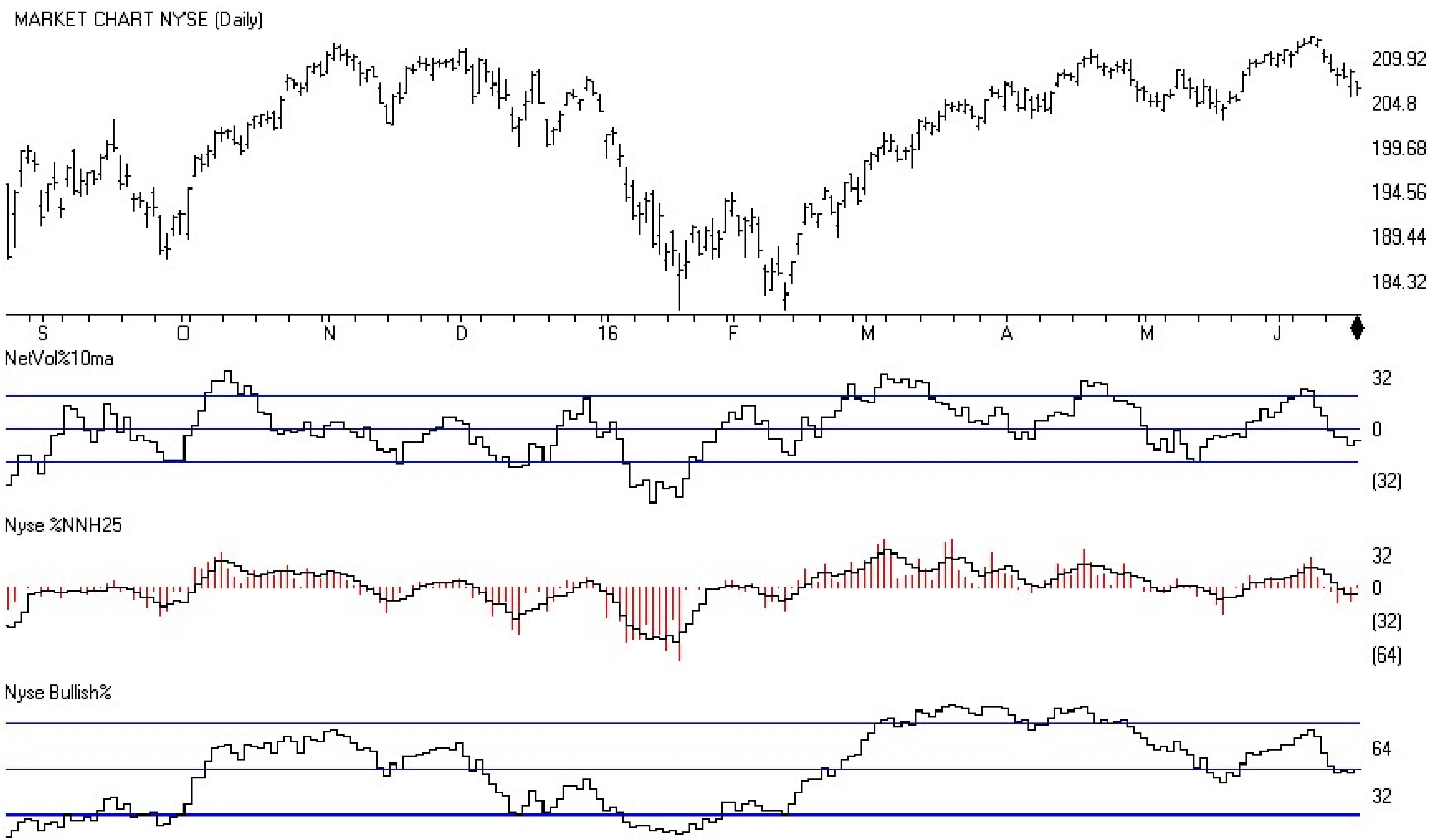
Charts by AIQ TradingExpert

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

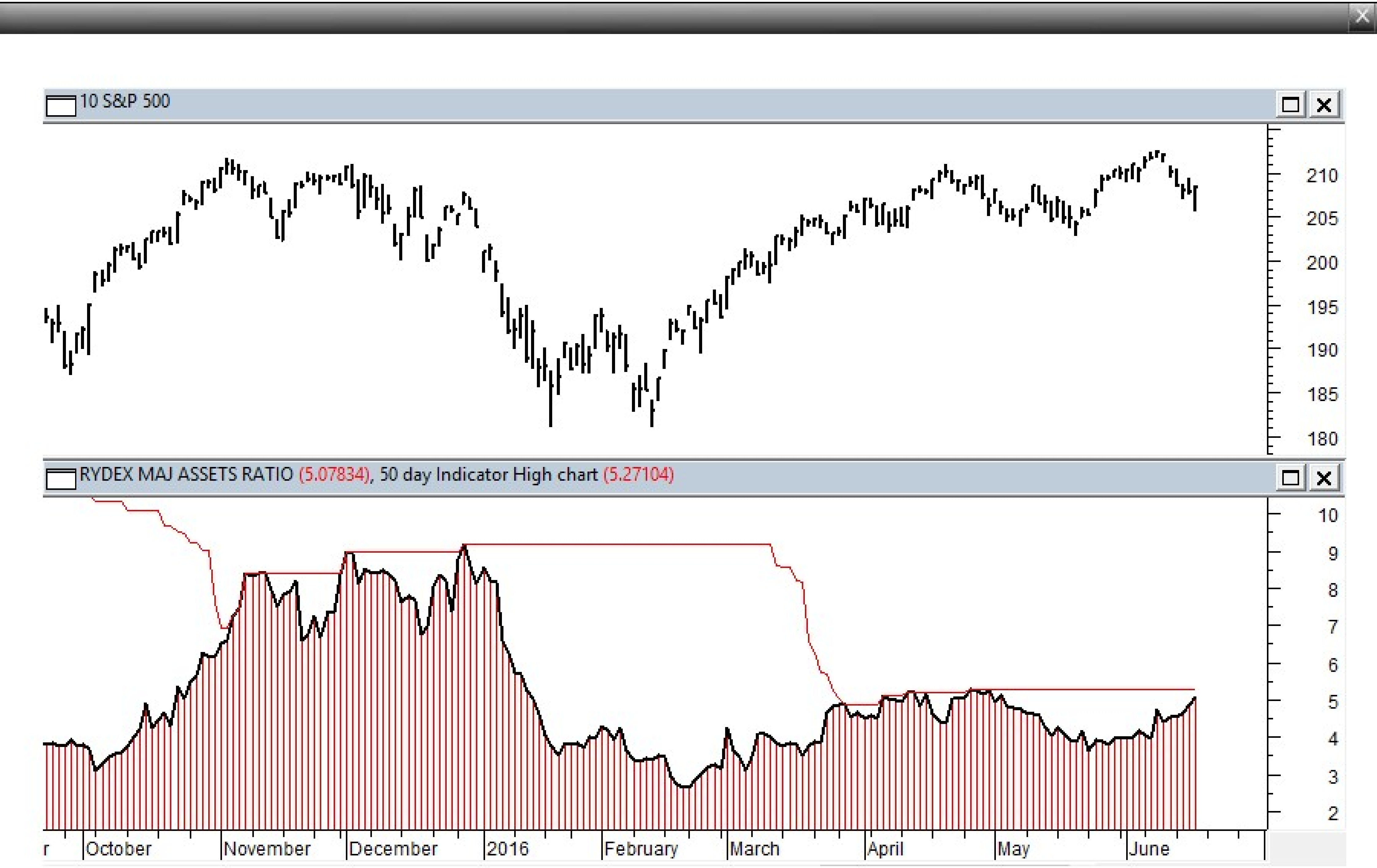


ChartProfit

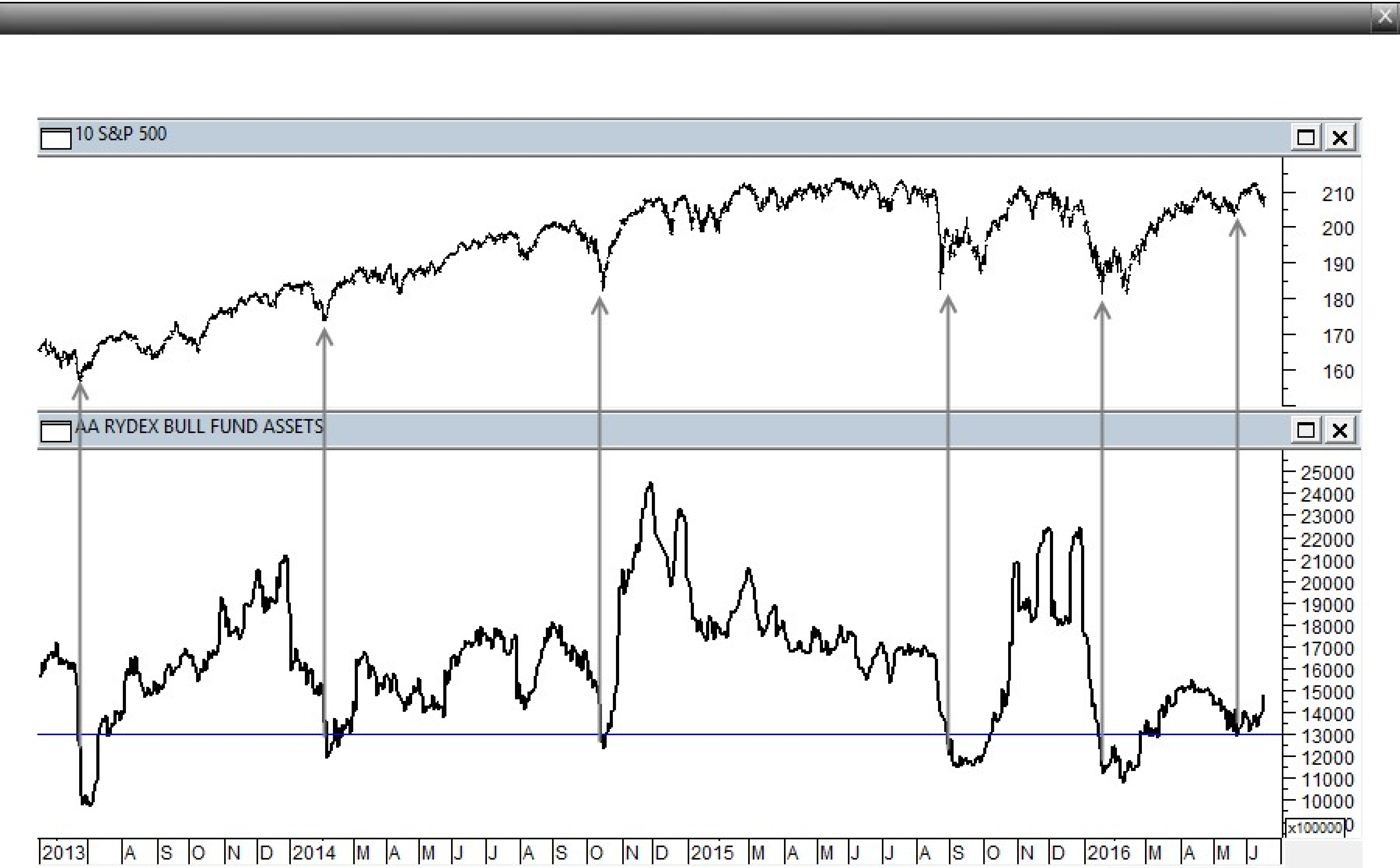
http://www.chartprofitwebcast.com



MARKET CHART NYSE (Daily)
209.92
204.8
199.68
194.56
189.44
184.32
S
O
N
D
16
F
M
A
M
J
NetVol%10ma
32
0
(32)
Nyse %NNH25
32
0
(32)
(64)
Nyse Bullish%
64
32



10 S&P 500
210
205
200
195
190
185
180
RYDEX MAJ ASSETS RATIO (5.07834), 50 day Indicator High chart (5.27104)
10
9
8
7
6
5
4
3
2
October
November
December
2016
February
March
April
May
June


10 S&P 500
210
200
190
180
170
160
AA RYDEX BULL FUND ASSETS
25000
24000
23000
22000
21000
20000
19000
18000
17000
16000
15000
14000
13000
12000
11000
10000
x100000
2013
A
S
O
N
D
2014
M
A
M
J
J
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S
O
N
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2015
M
A
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J
J
A
S
O
N
D
2016
M
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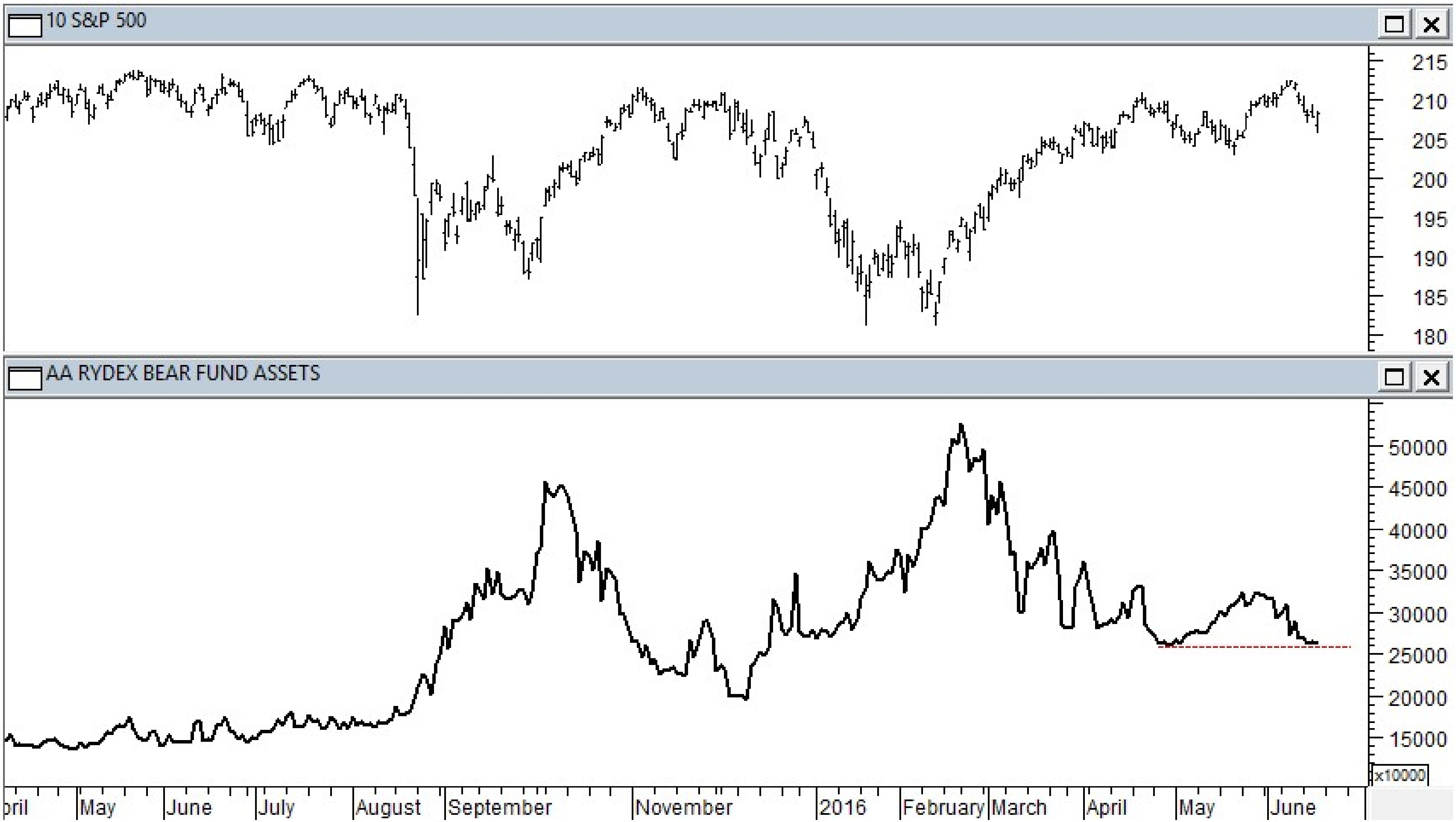
J



10 S&P 500
215
210
205
200
195
190
185
180
AA RYDEX BEAR FUND ASSETS
50000
45000
40000
35000
30000
25000
20000
15000
x10000
pril
May
June
July
August
September
November
2016
February
March
April
May
June