

ChartProfit

Charts to Friday 1st July 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Market Charts: All major Market Charts are positive.

***** BREADTH

ChartProfit Breadth System - wk ending 07/01

	-5	-4	-3	-2	↓
NYSE	66	61	50	37	57
NasDaq	63	58	46	37	51
SP500	66	62	52	35	59
ND100	65	53	53	32	57
R2000	66	65	53	41	54
UK	54	44	27	29	47

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

07/01: AAll (public poll). Four 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 28.9% up from 22% previous week. Bears% was lower this week at 33.4%, down from 37.5% two weeks ago which was a seventeen week high.

07/01: Investors Intelligence. Bulls% was lower at 41.6%. Previous week's Buyls% at 47.5% was the highest Bulls% since July last year. Not much change in Bear% again this week at 23.8% - up from 20.6% nine weeks ago which was the lowest since August last year. The 4wk ma of nett (Bulls minus Bears) is lower this week at 22 but previous week's 23 was the highest since August last year, breaking above the May high.

07/01: Market Vane (advisers) poll was lower at 55. Three weeks ago the poll reached 64, the highest number since November.

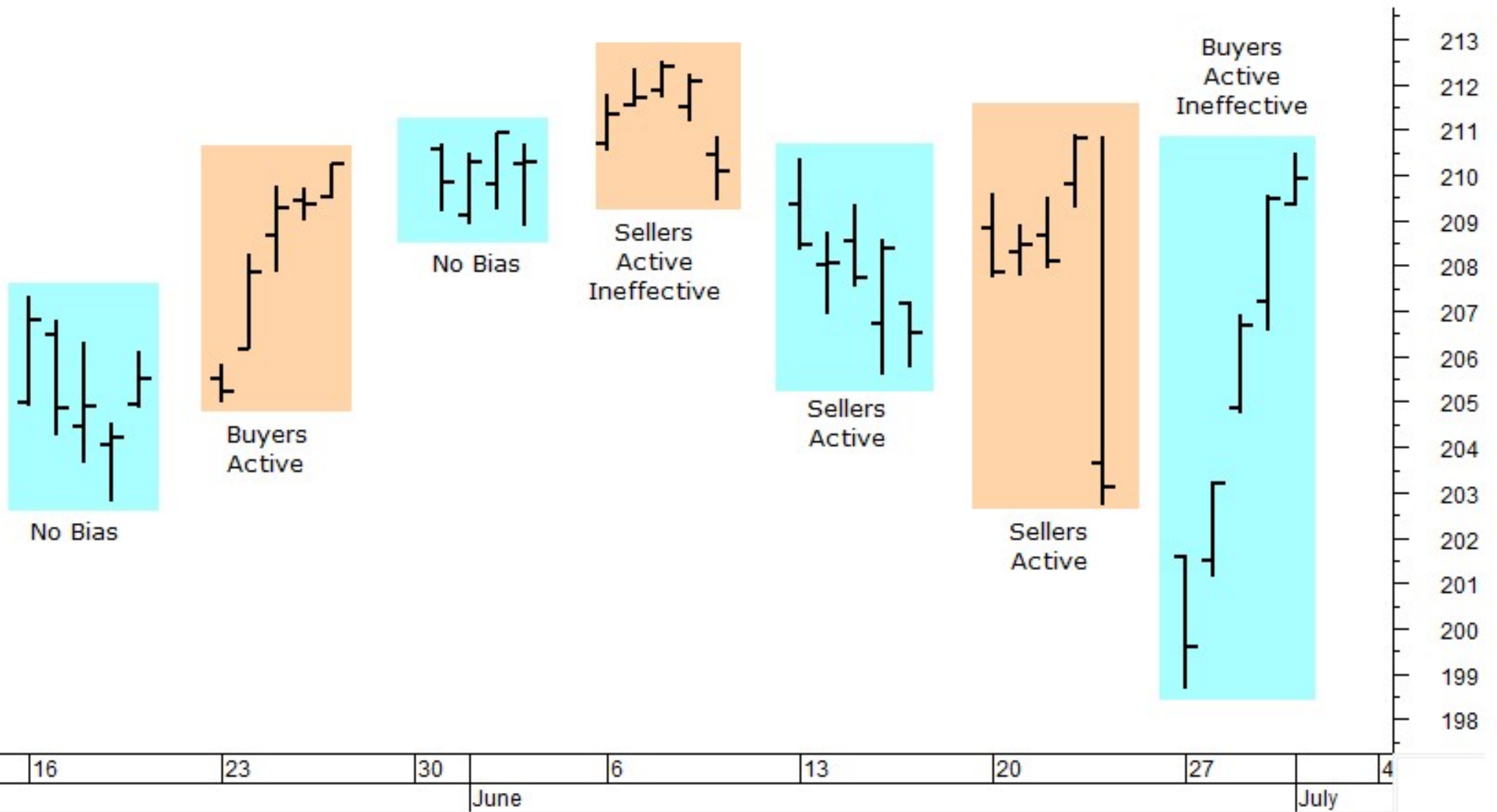
07/01: NAAIM exposure index. Was higher at 74.52.

Mutual Fund Flow:

07/01: My version of the Rydex Assets Ratio ended the week at 4.36. On 02/19 the ratio fell to 2.64 which was the lowest since November 2012.

07/01: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$6.8 Billion in the week to 29th of June. The 4wk flow number is at -\$17.15 Billion higher than -\$26 Billion reached four weeks ago which was the lowest since late January.

SPY Weekly Structure

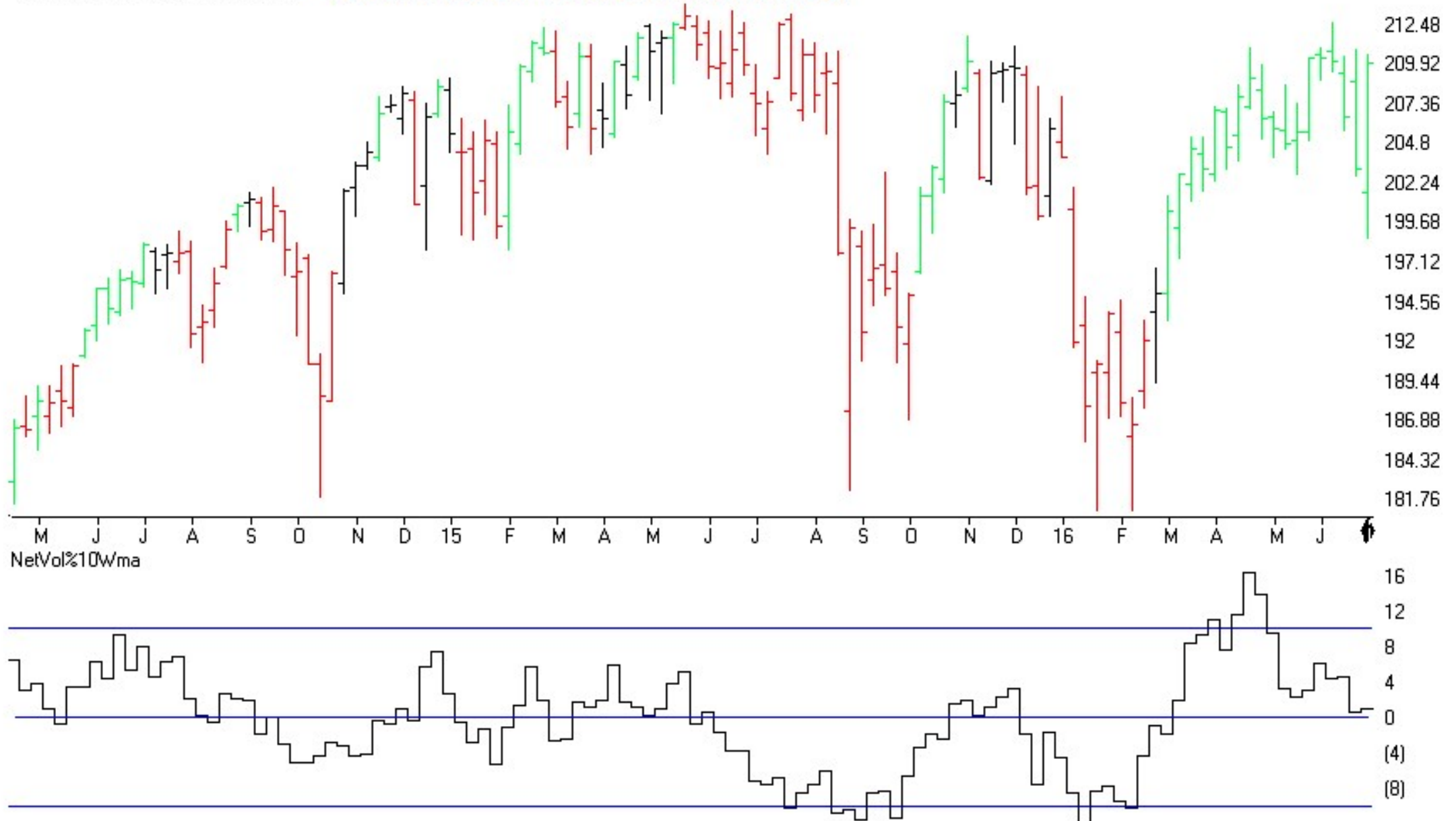


Commitments of Traders

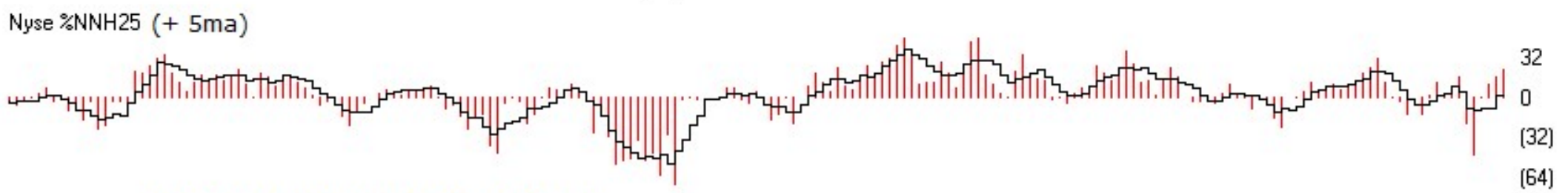
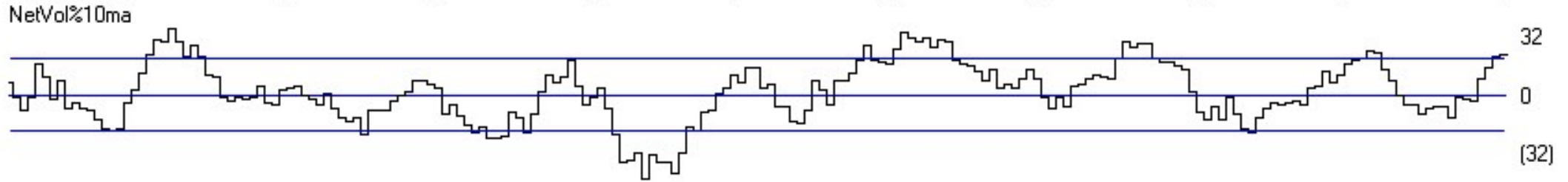
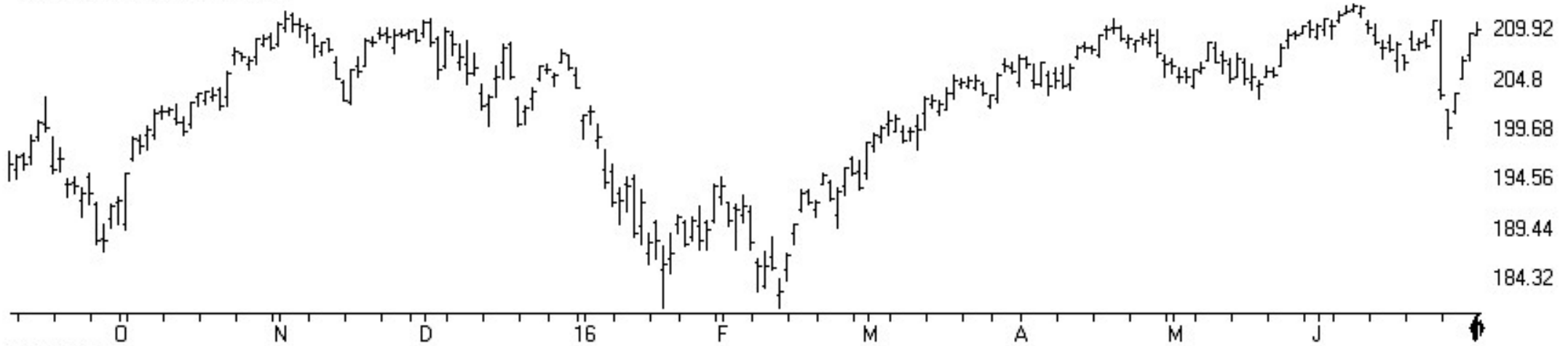
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/28/16	47.8	55.4	27.8	17.8	27.6	85.1	60.6	52.0	64.6
06/21/16	30.7	24.5	47.7	33.9	48.6	68.0	76.8	85.9	46.4
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/28/16	0	0.9	95.2	100	89	0.2	100	0	0
06/21/16	0	2.5	100	100	96.4	0	85.4	3.6	1.6
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
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/28/16	30.9	24.3	67.1	66.4	67.2	30.5	56.3	50.6	26.4
06/21/16	0.0	0.0	97.4	100.0	100.0	18.2	65.2	27.8	7.7
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/28/16	39.8	32.6	27.0	44.8	55.4	71.9	100.0	100.0	46.4
06/21/16	64.4	36.8	5.4	27.2	55.4	97.0	96.7	92.5	53.8
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/28/16	23.1	4.4	30.1	82.1	100.0	42.1	44.3	64.1	84.4
06/21/16	18.2	3.4	42.2	78.0	89.0	39.9	82.1	100.0	89.4
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/28/16	32.3	5.4	22.1	71.1	100.0	75.3	47.7	31.1	60.0
06/21/16	30.0	21.6	33.5	71.6	74.2	55.0	60.2	58.0	77.8
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/28/16	87.5	24.2	23.4	18.6	60.4	64.3	0.0	74.7	100.0
06/21/16	91.3	29.2	10.3	11.6	68.7	86.7	13.0	65.8	71.7

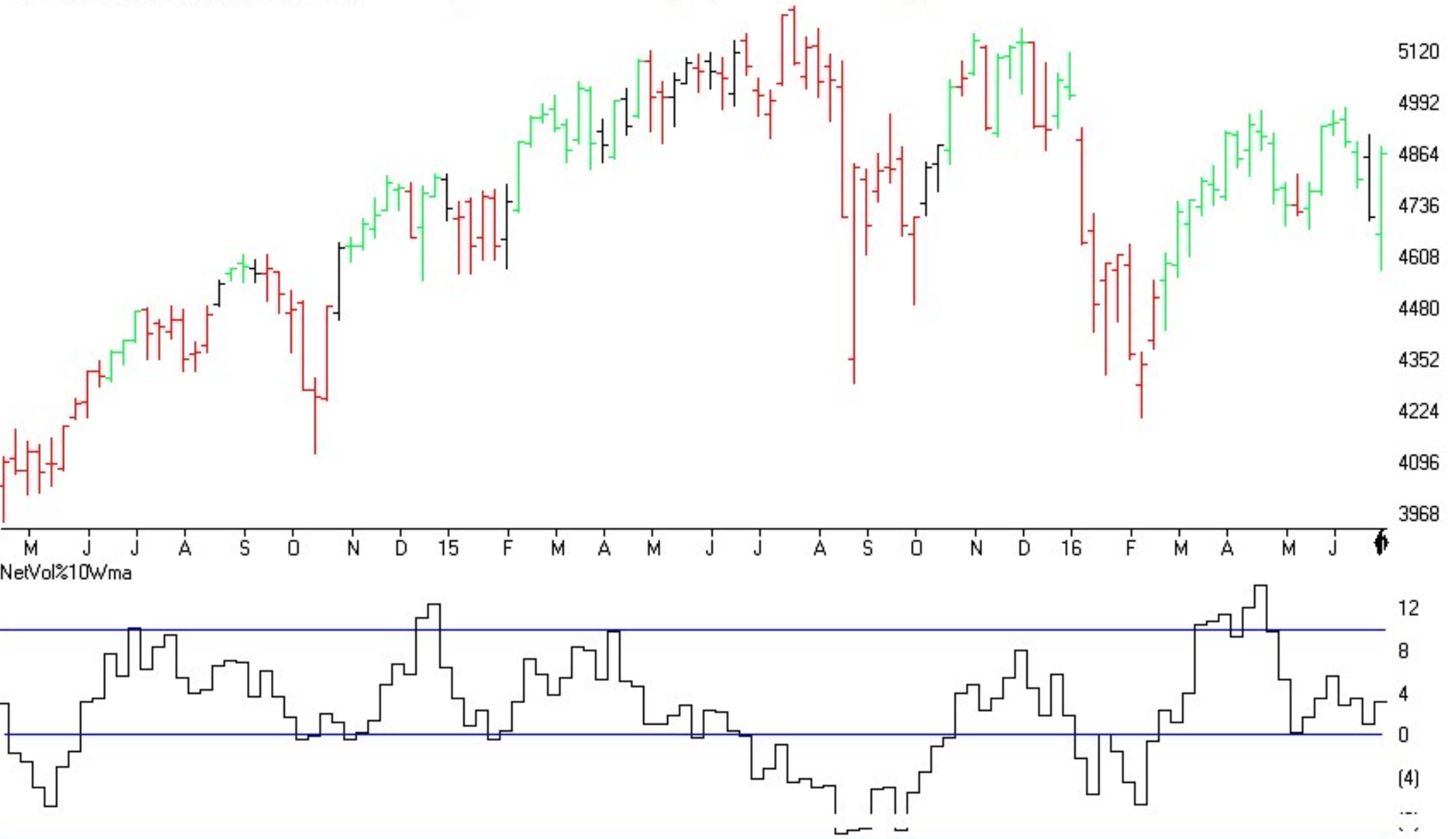
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



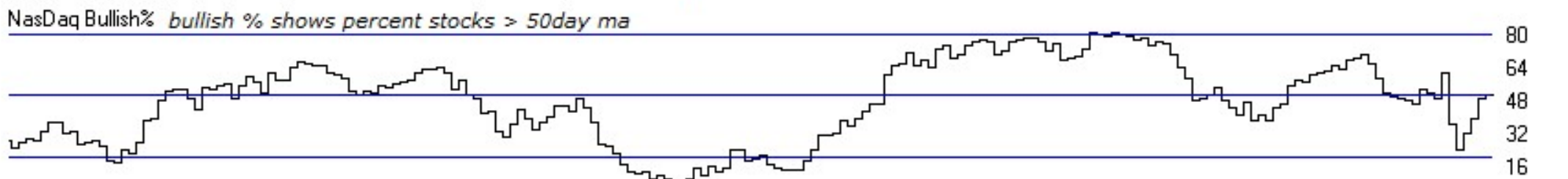
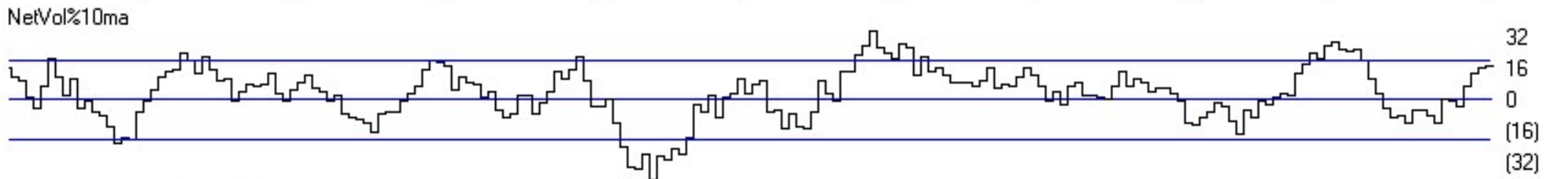
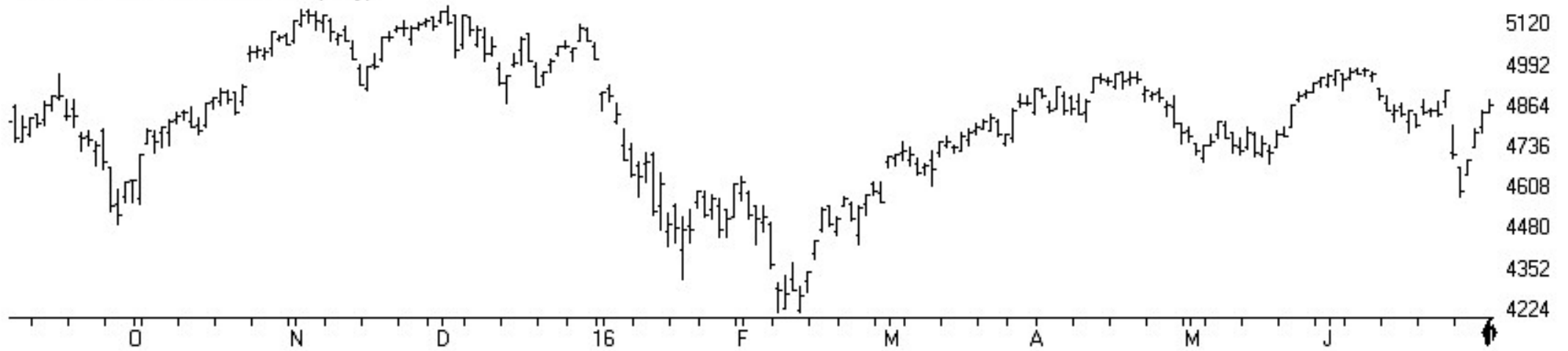
MARKET CHART NYSE (Daily)



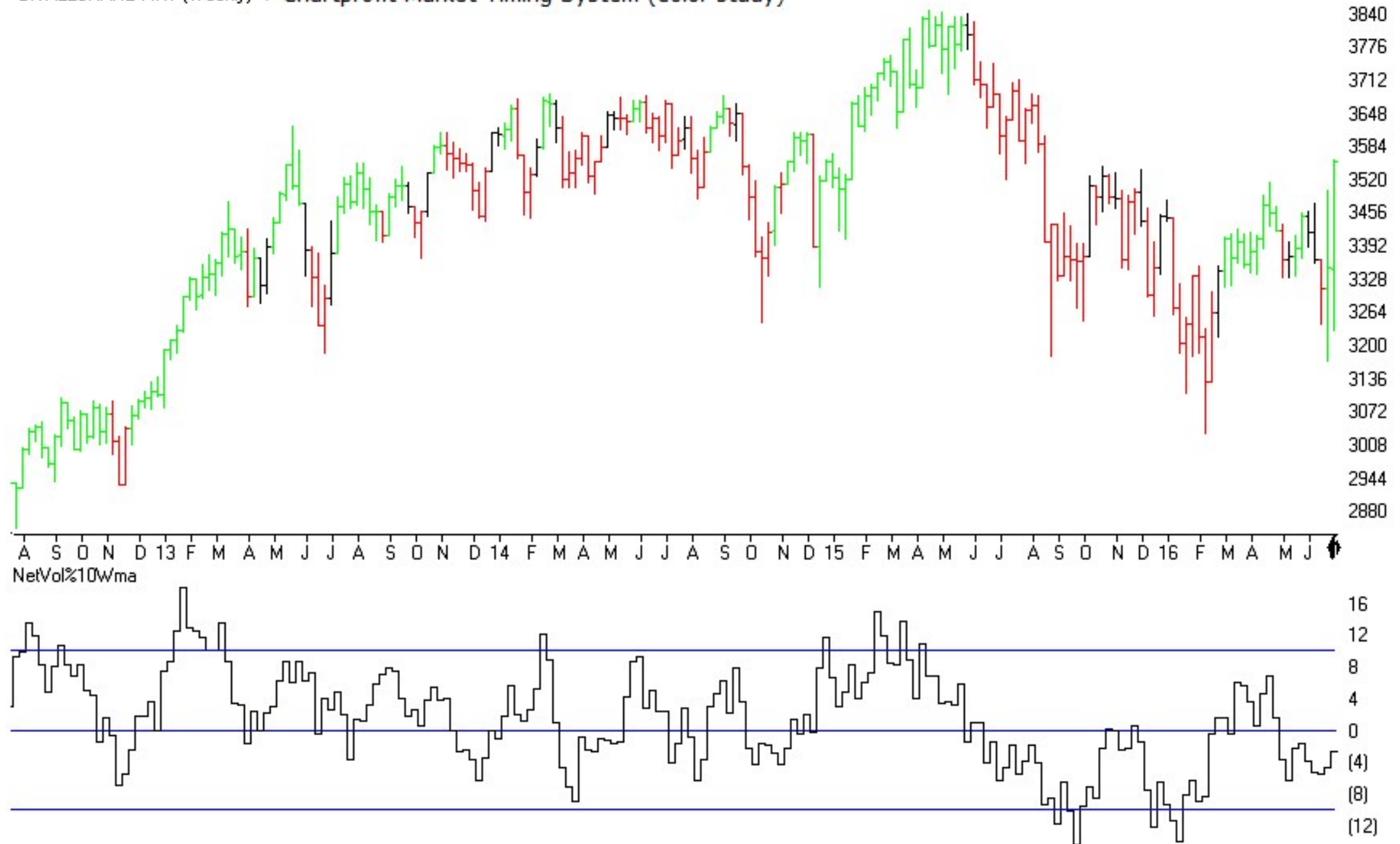
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



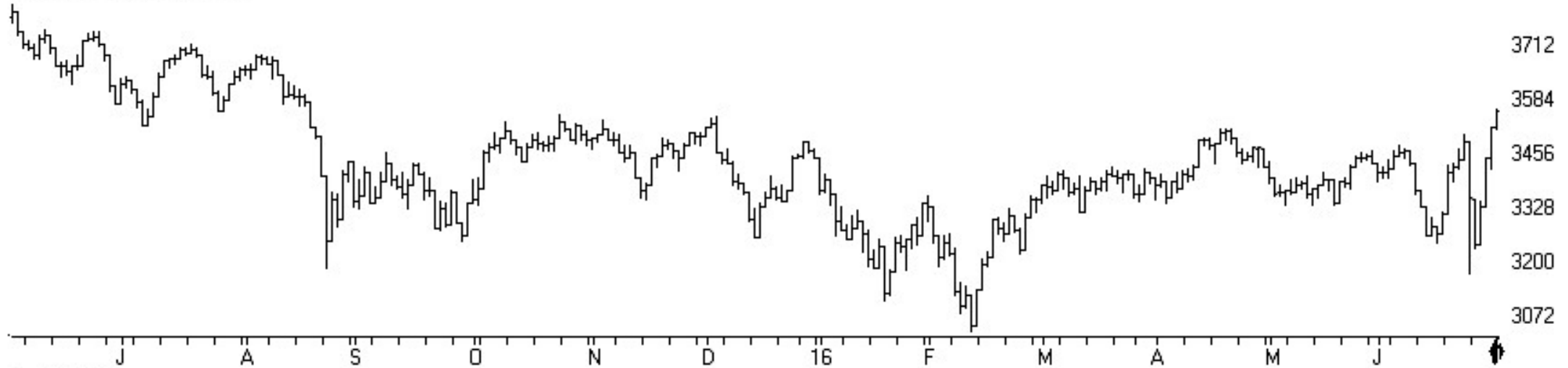
MARKET CHART NASDAQ 1800 (Daily)



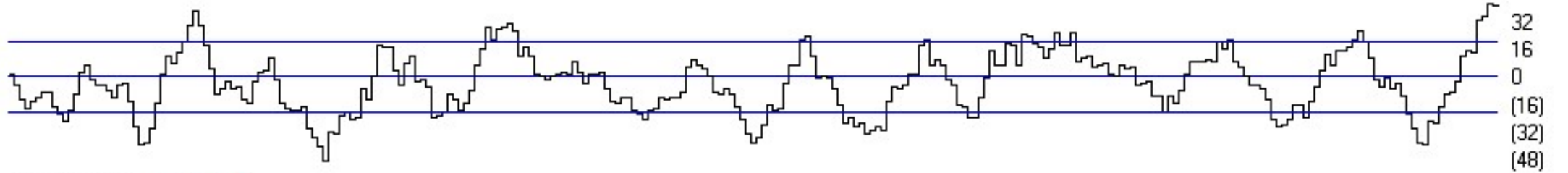
UK ALLSHARE MKT (Weekly) + Chartprofit Market Timing System (color study)



UK ALLSHARE MKT (Daily)



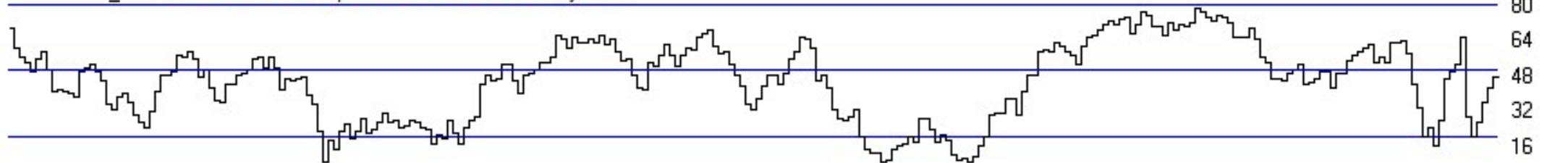
NetVol%10ma



UKA %NNH25 (+ 5ma)

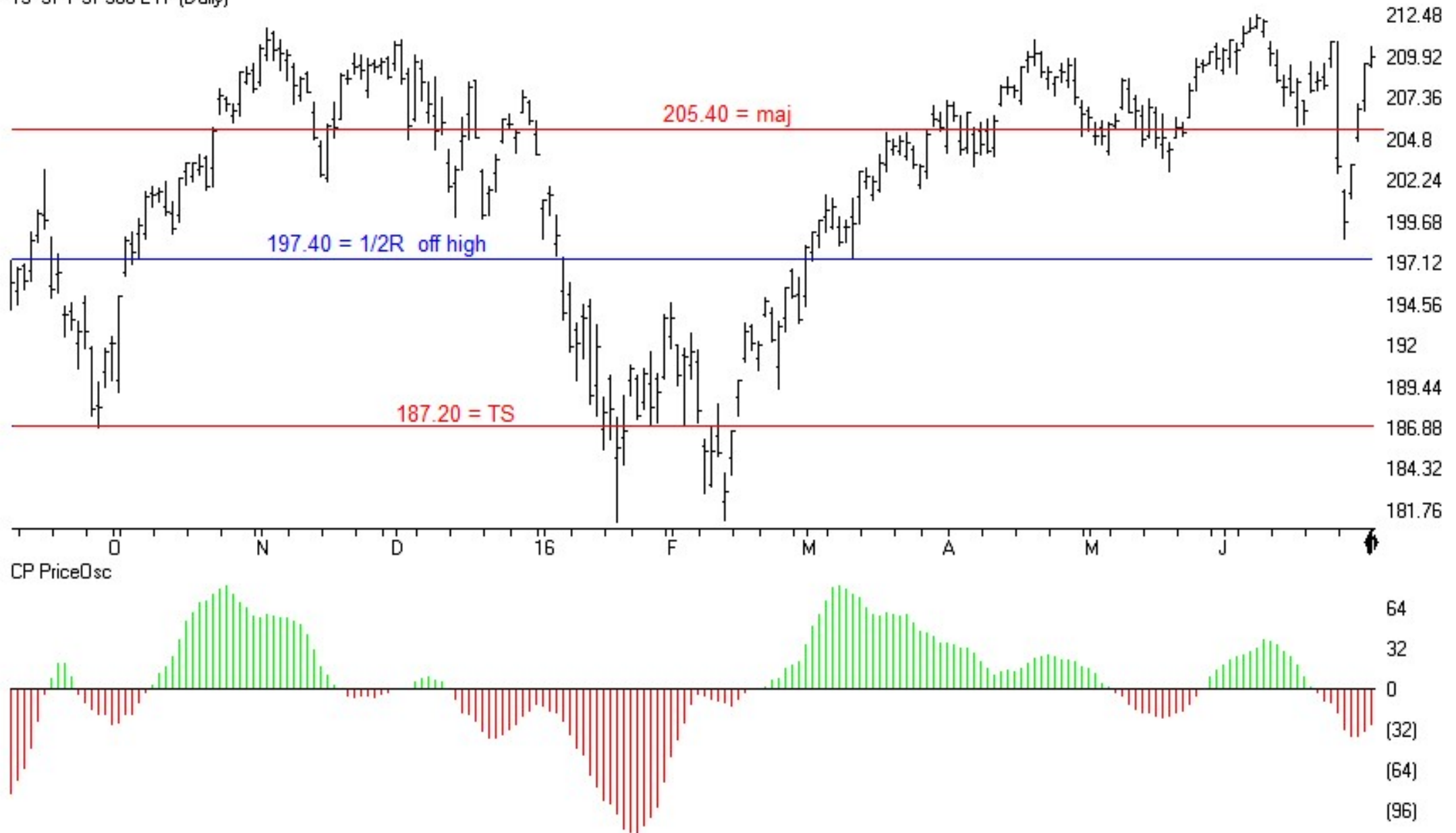


Allshare%St_50 *bullish % shows percent stocks > 50day ma*

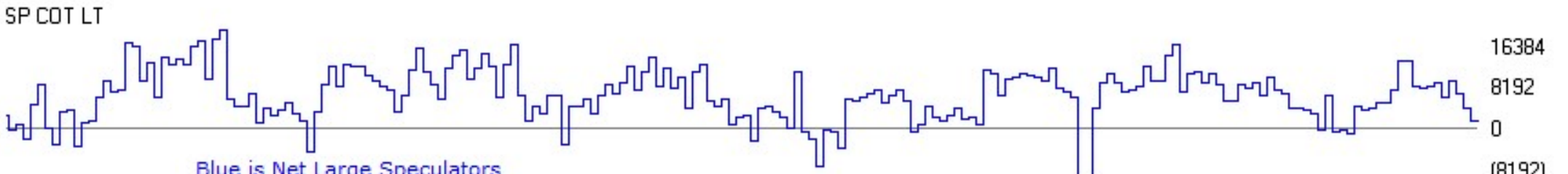
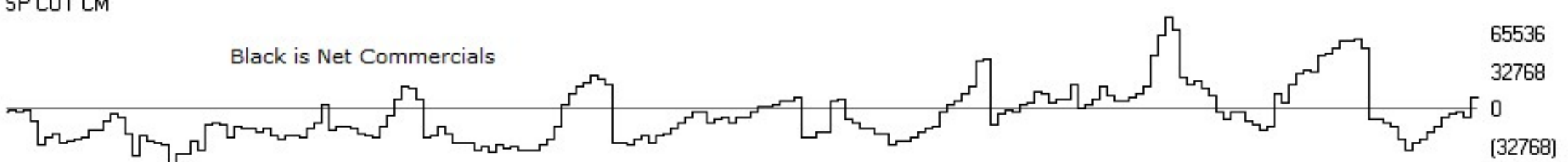
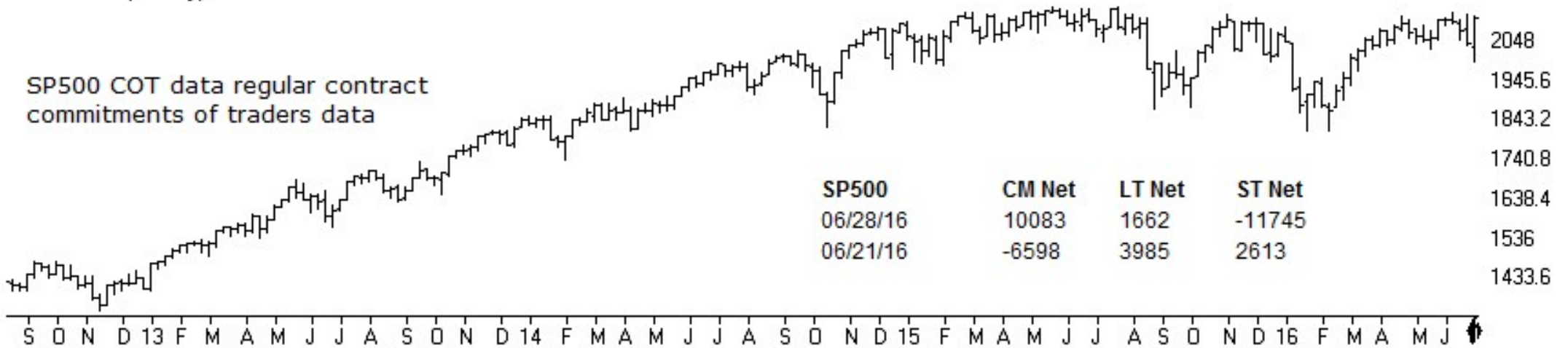


TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)

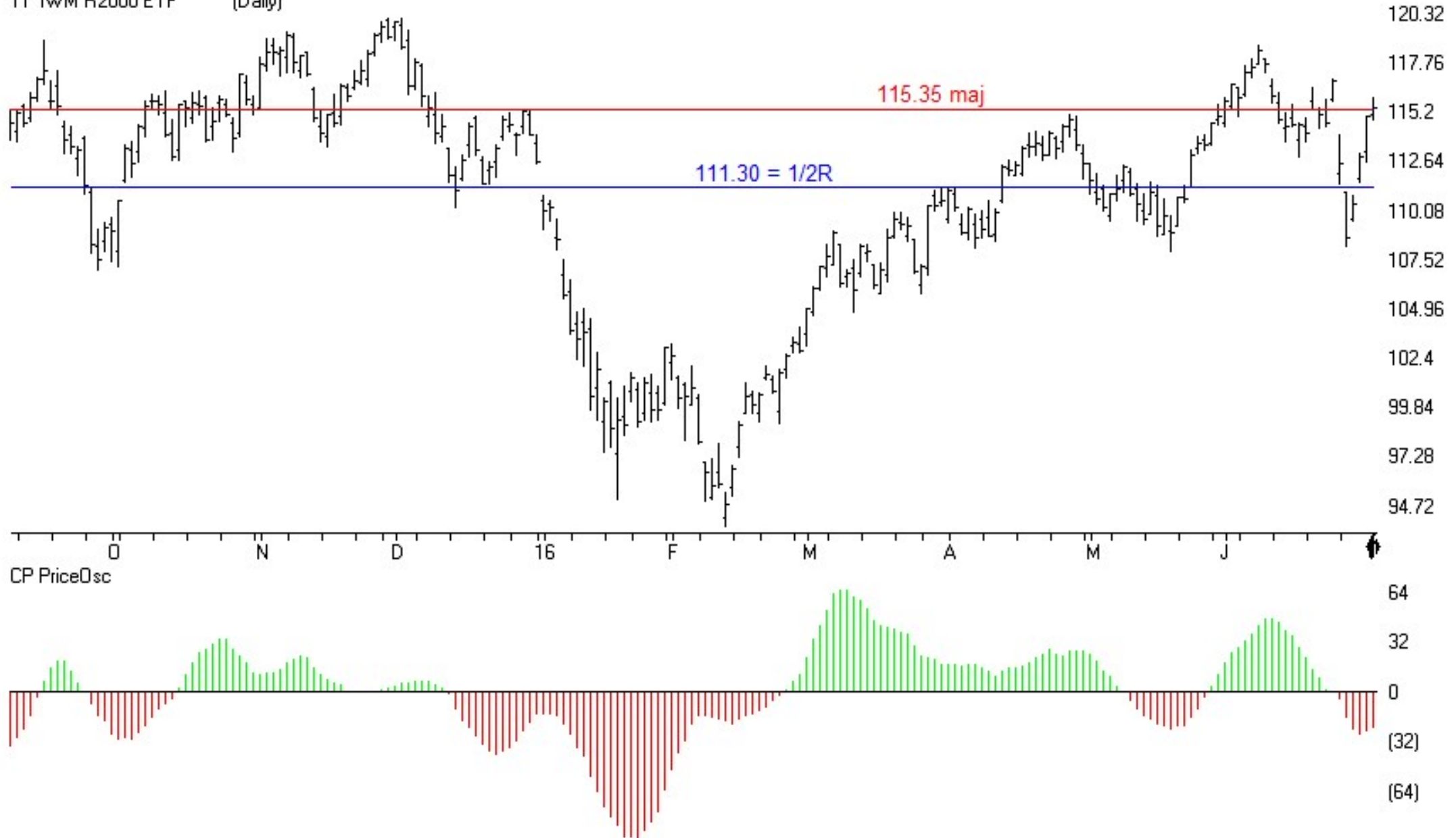


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/28/16	47.8	55.4	27.8	17.8	27.6	85.1	60.6	52.0	64.6
06/21/16	30.7	24.5	47.7	33.9	48.6	68.0	76.8	85.9	46.4

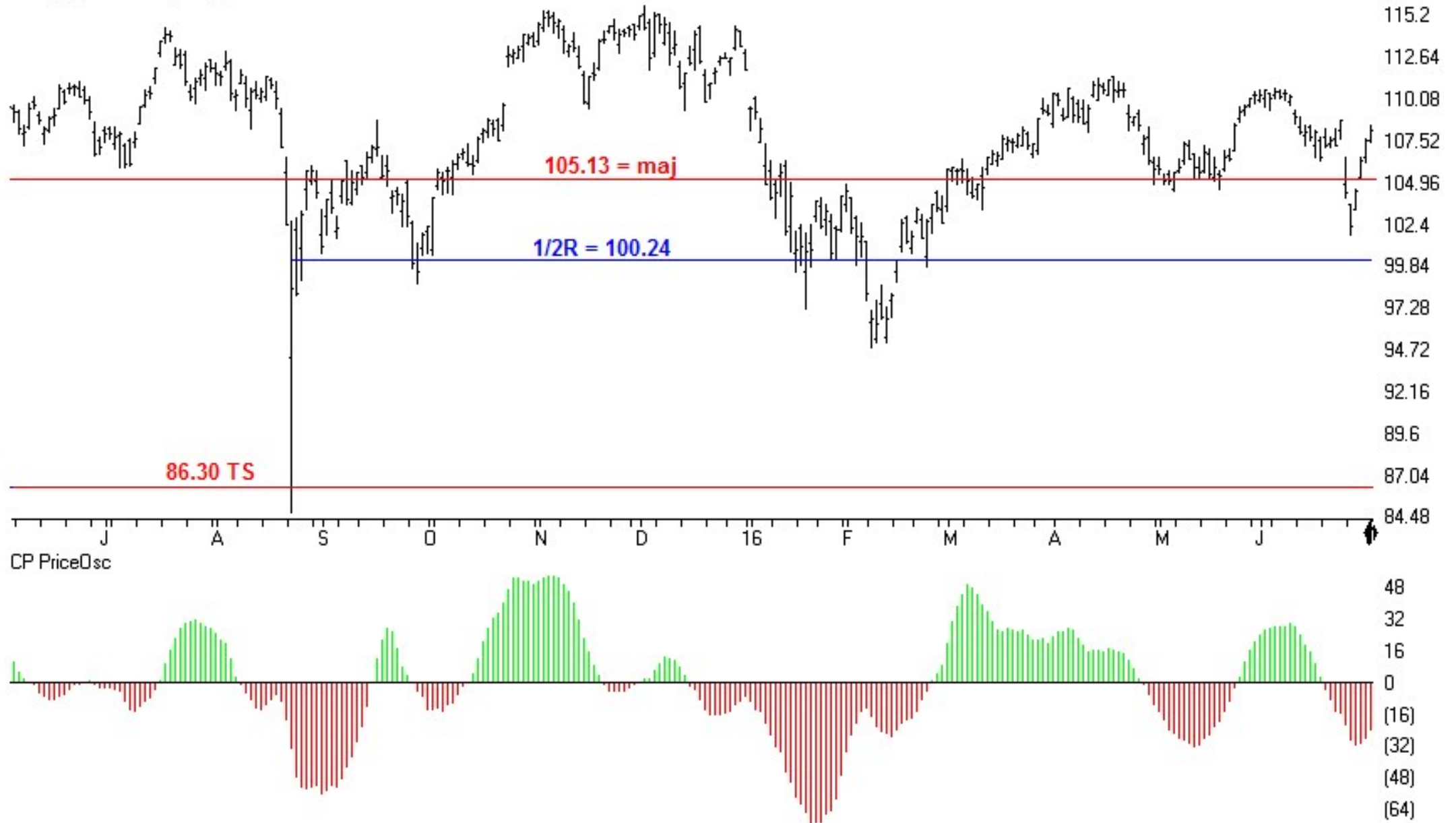


TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

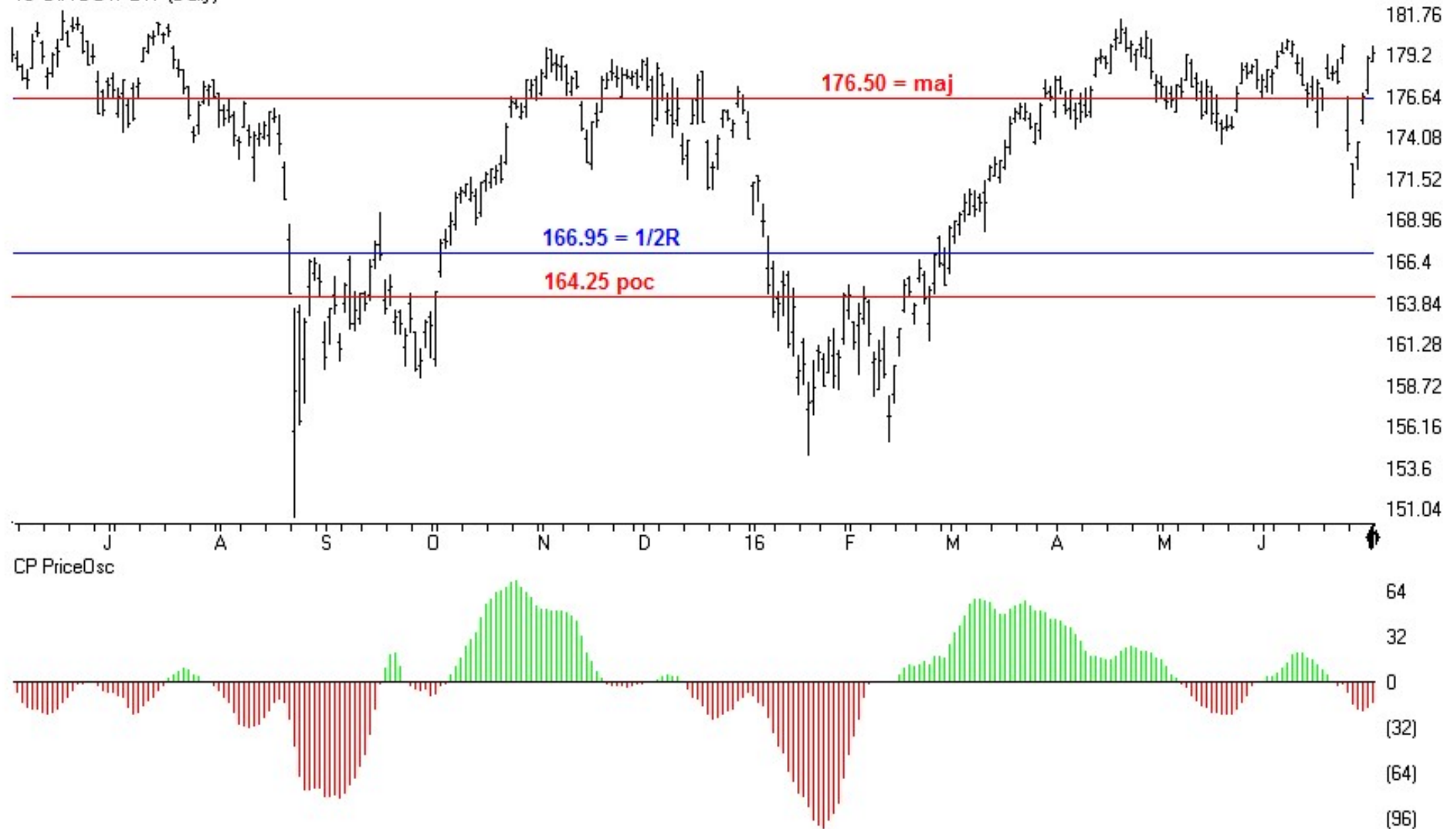


TSR Time Support/Resistance 12 QQQ N100 ETF (Daily)

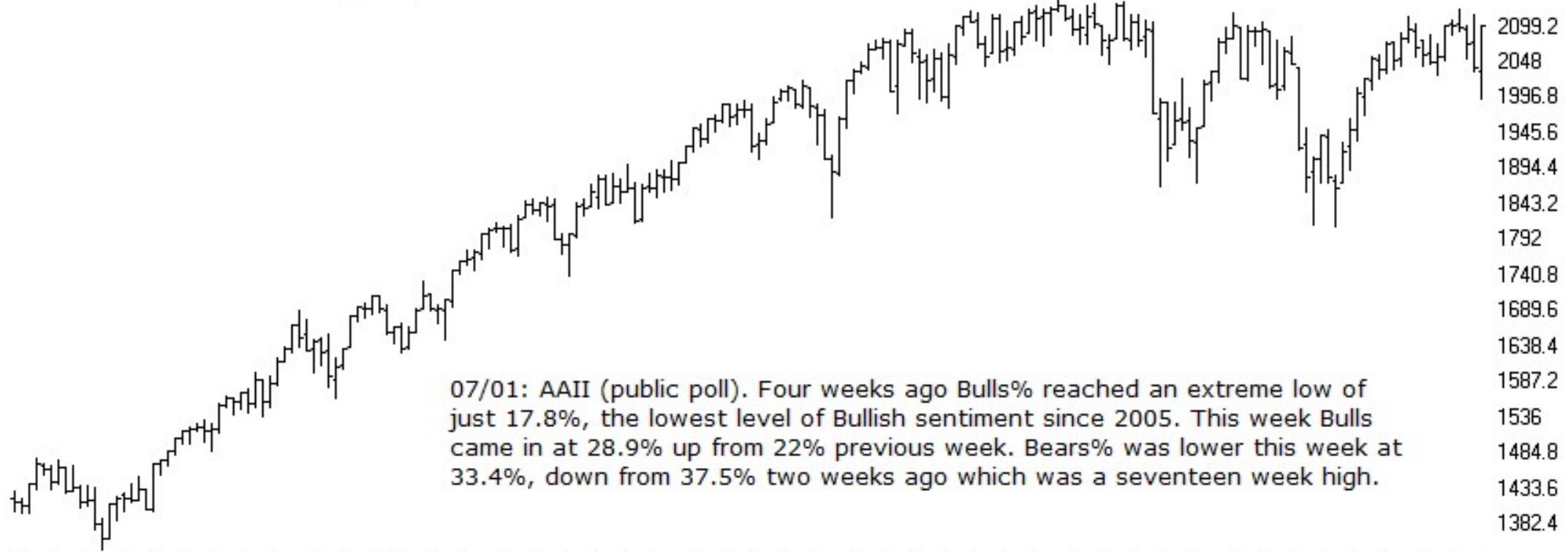


TSR Time Support/Resistance

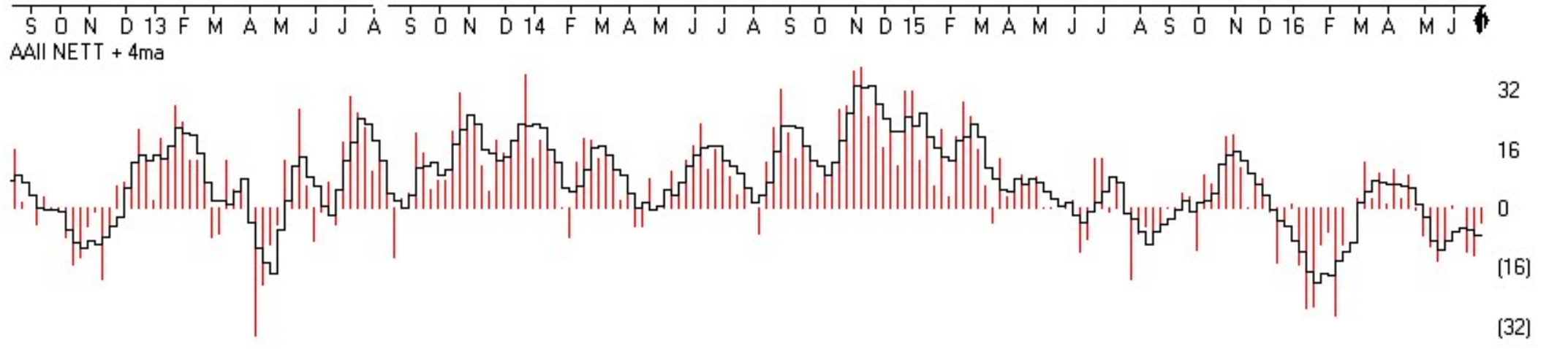
10 DIA DOW ETF (Daily)



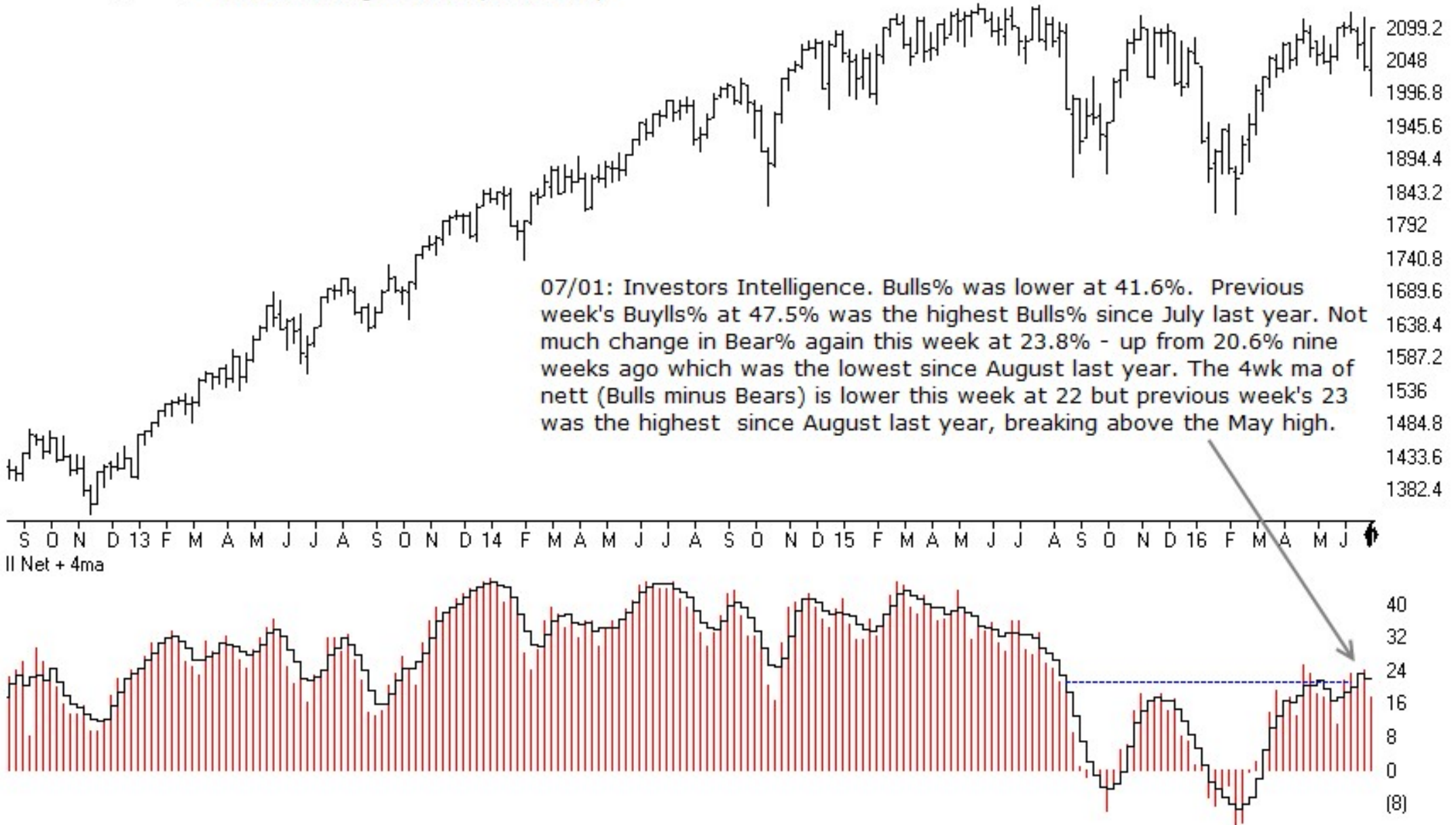
SP500 Index (Weekly) + AII Poll (public)



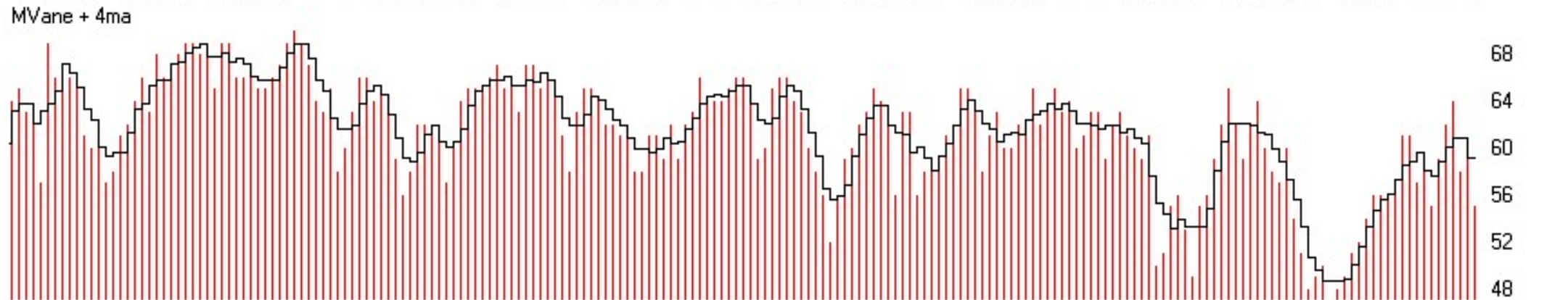
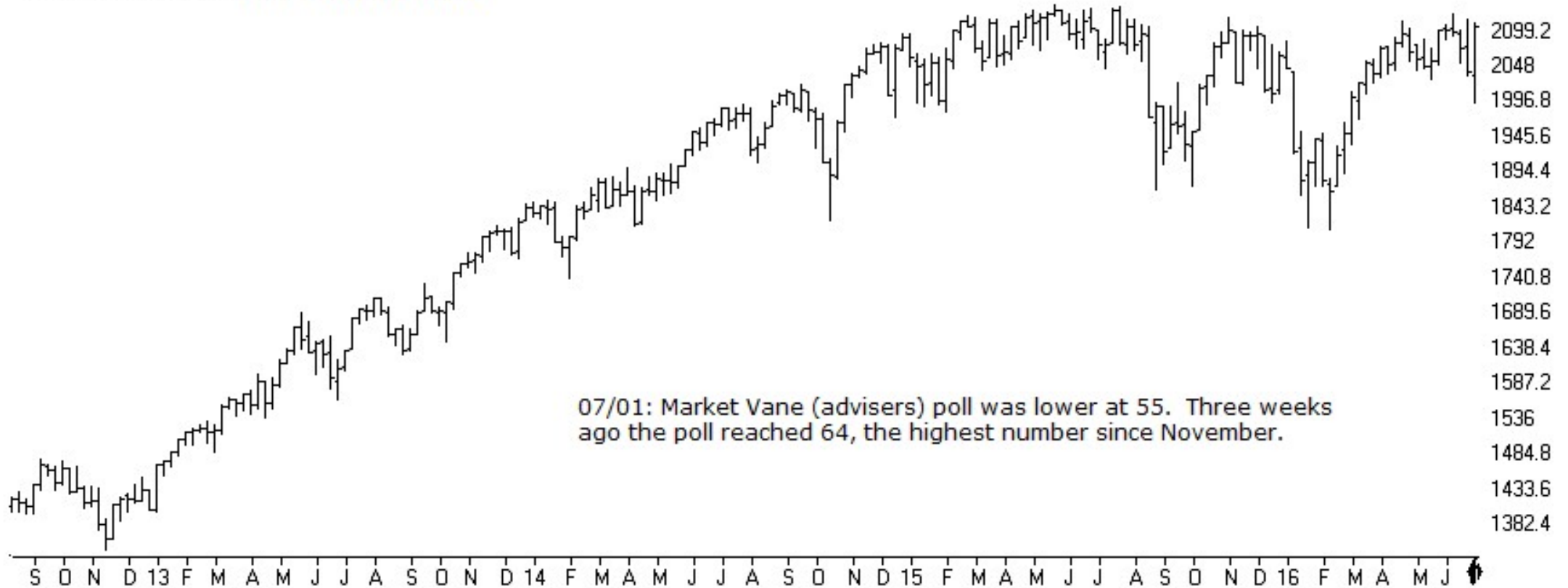
07/01: AII (public poll). Four weeks ago Bulls% reached an extreme low of just 17.8%, the lowest level of Bullish sentiment since 2005. This week Bulls came in at 28.9% up from 22% previous week. Bears% was lower this week at 33.4%, down from 37.5% two weeks ago which was a seventeen week high.



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

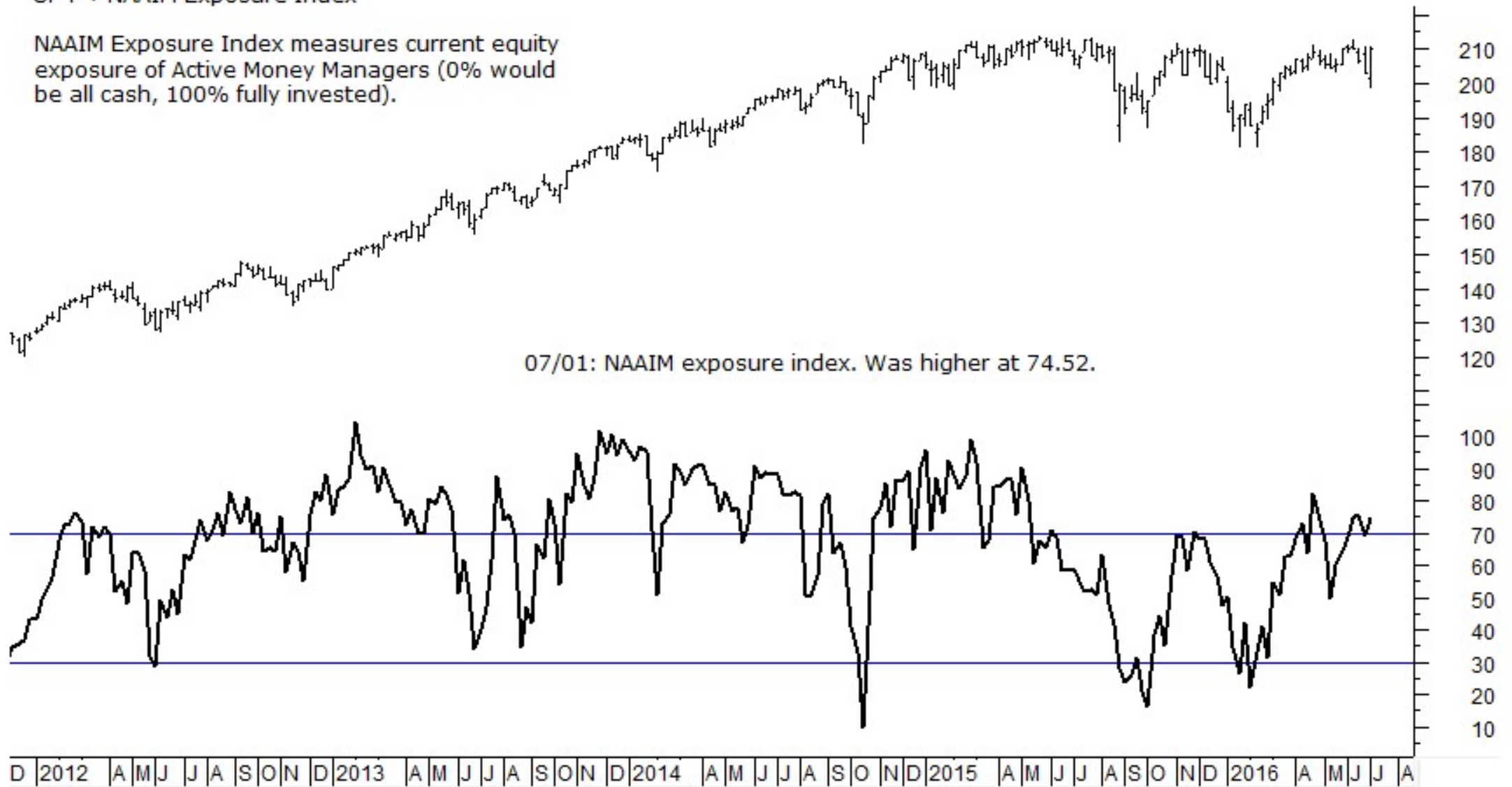


SP500 Index (Weekly) + Market Vane (advisors)

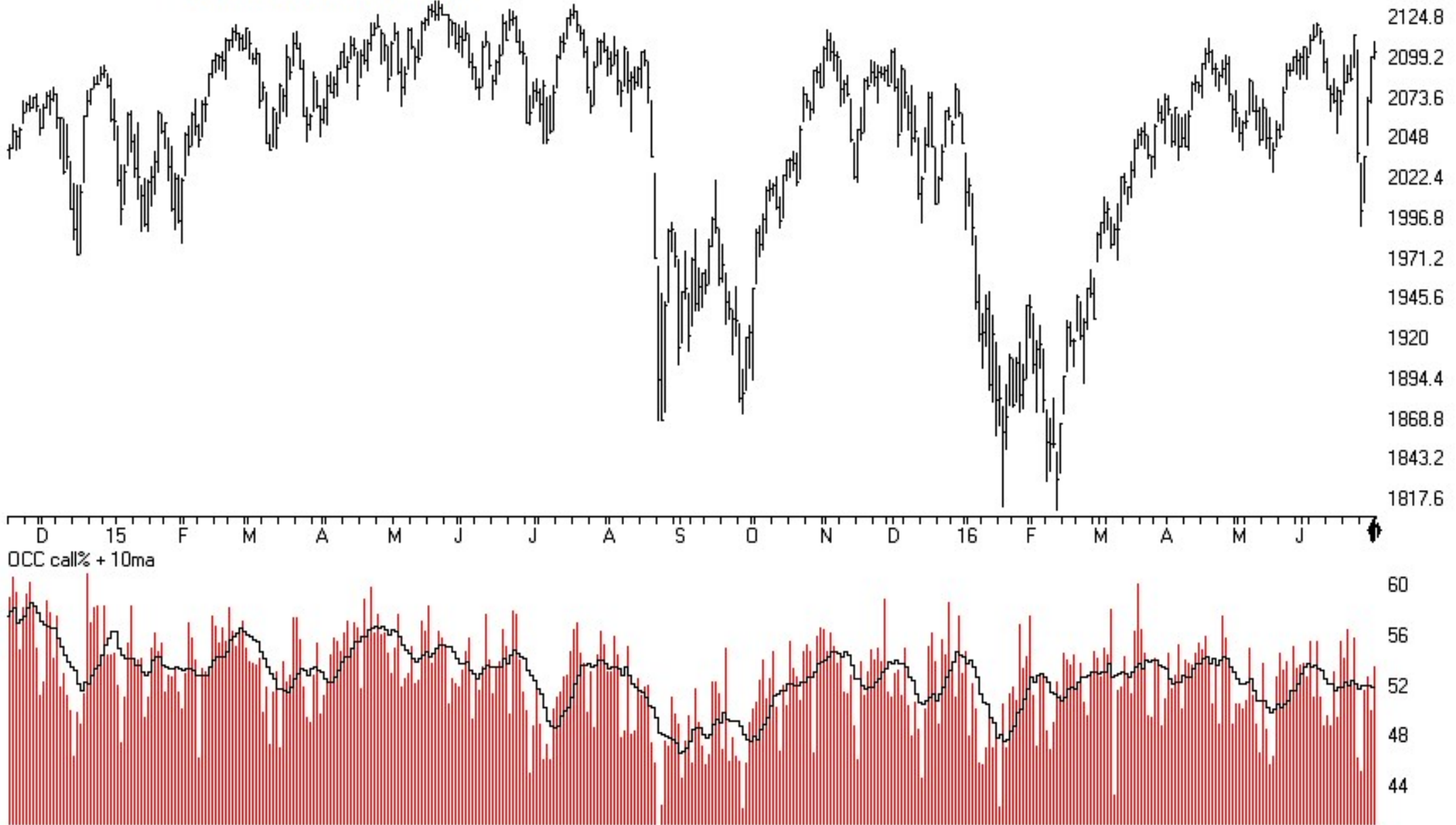


SPY + NAAIM Exposure Index

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

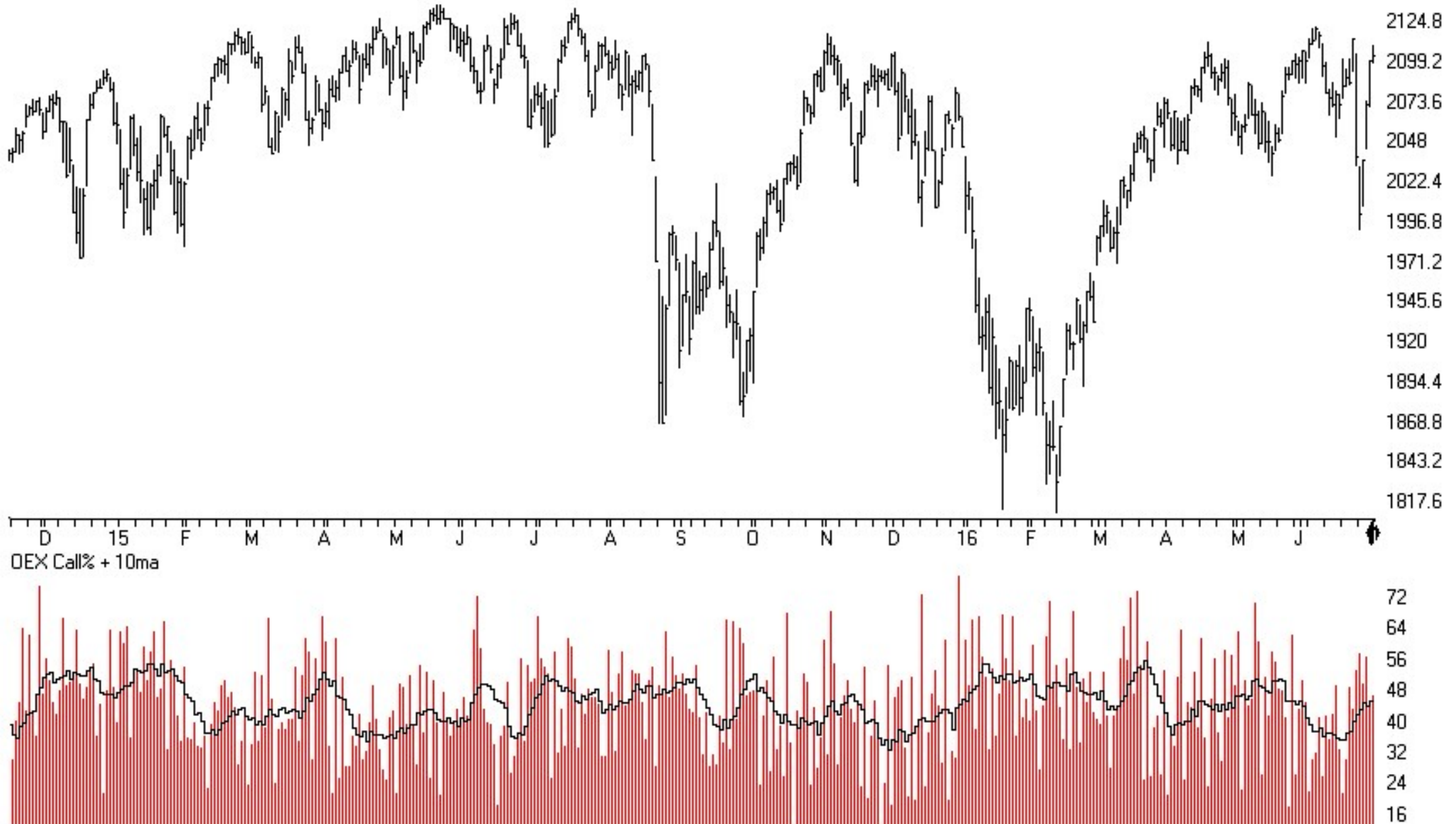


SP500 Index (Daily) + OCC Calls% (equities only)

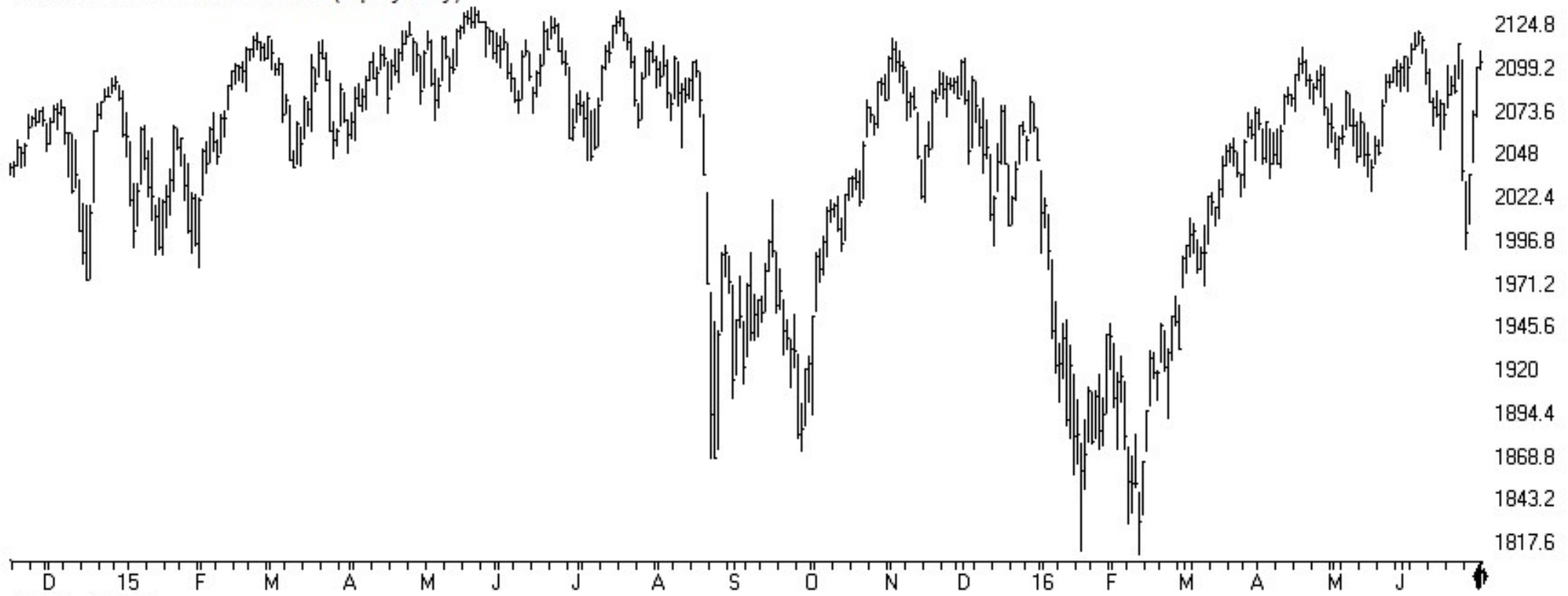


unlike other option ratios, OEX is usually considered a smart-money indicator.

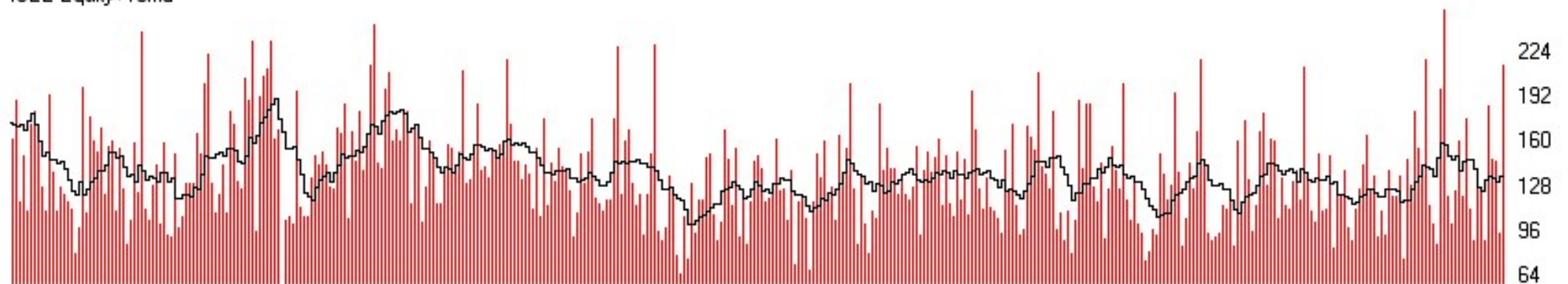
SP500 Index (Daily)+ OEX Calls%



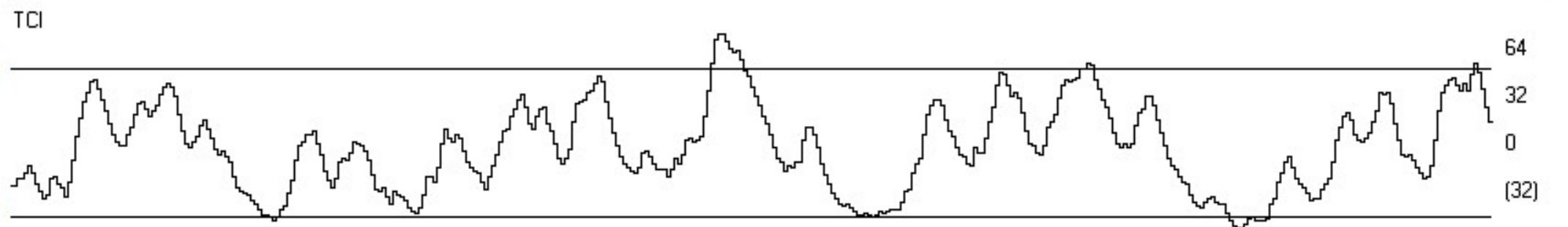
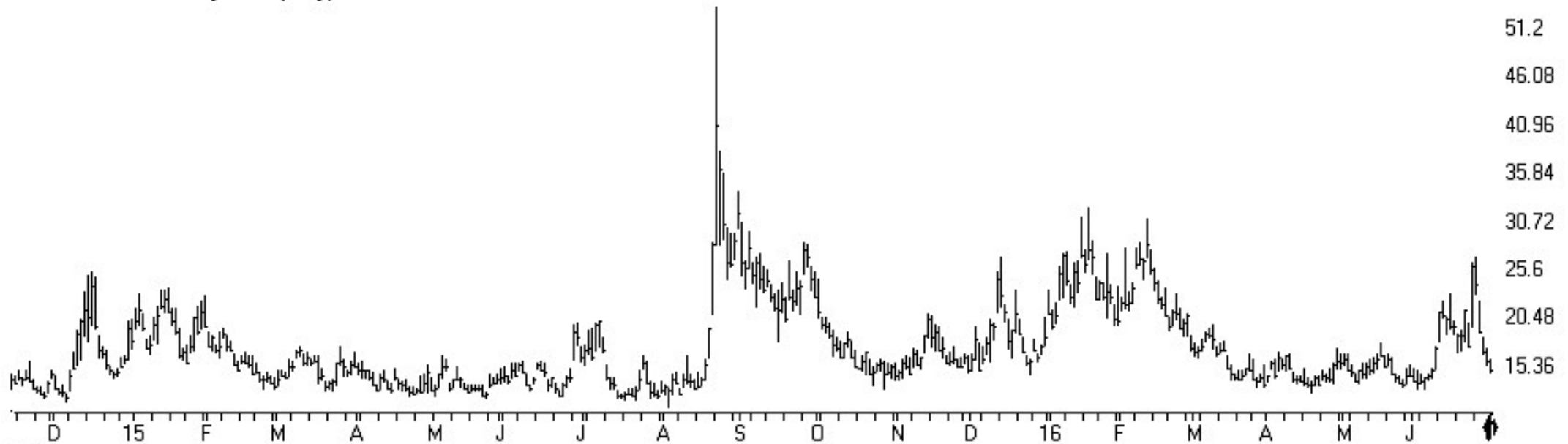
SP500 Index (Daily)+ ISEE Index (equity only)



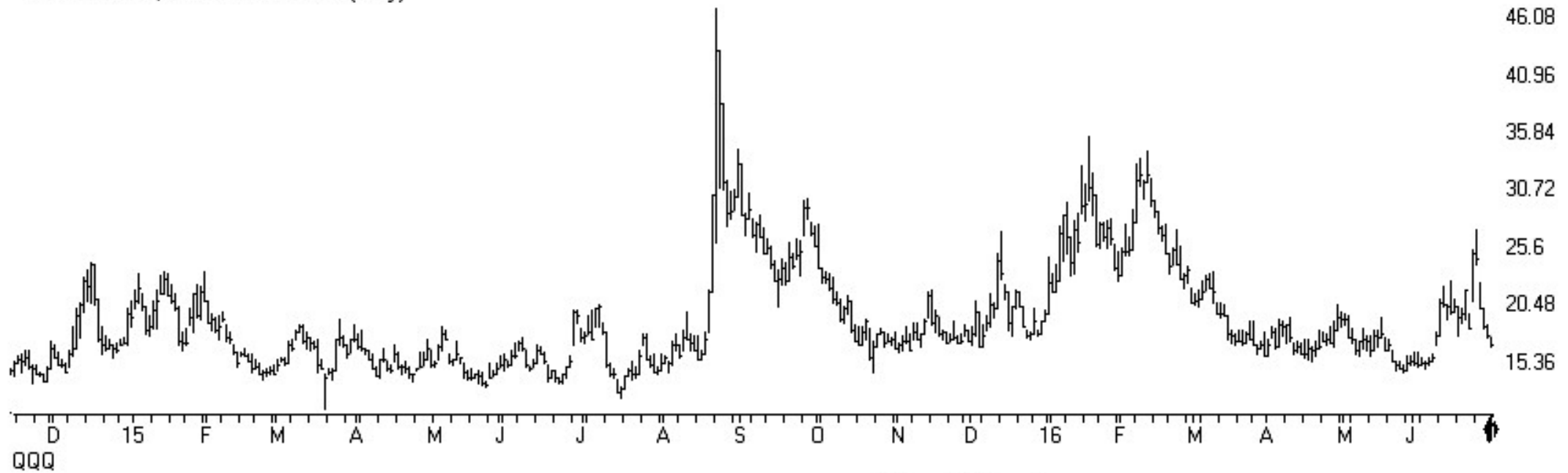
ISEE Equity+10ma



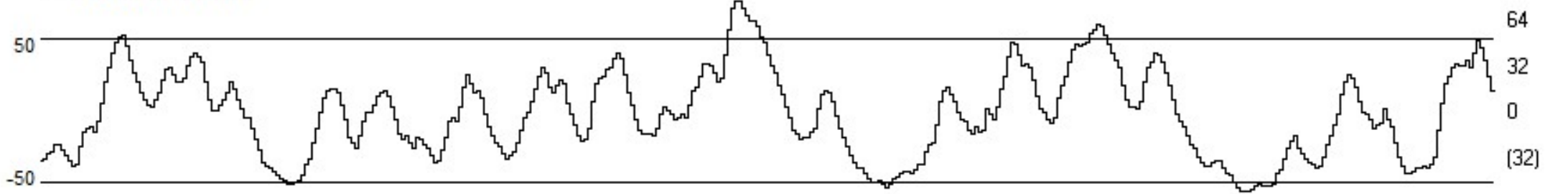
VIX - S&P 500 Volatility Index (Daily)



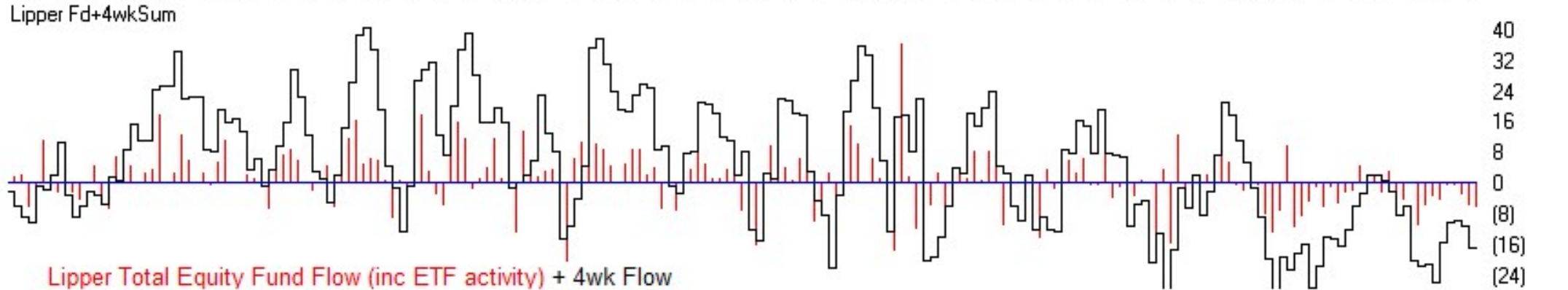
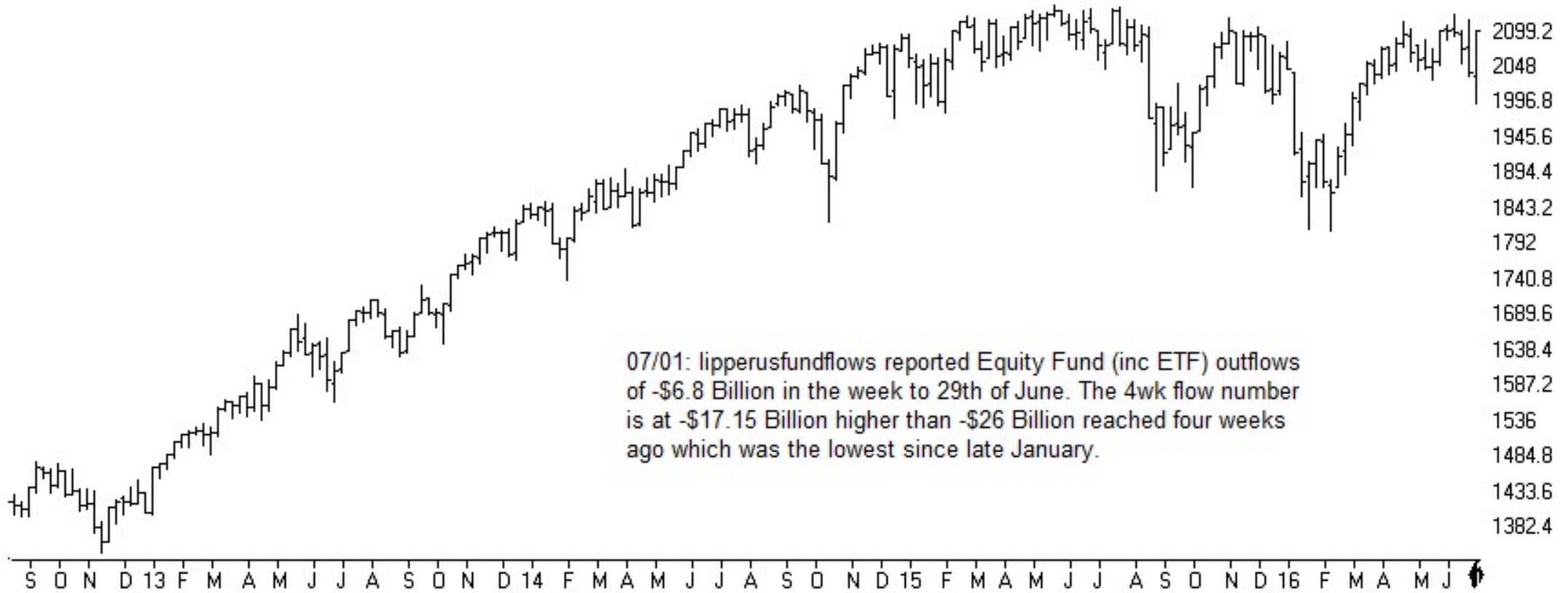
VXN - NASDAQ VOLATILITY INDEX (Daily)



TCI based on VXN

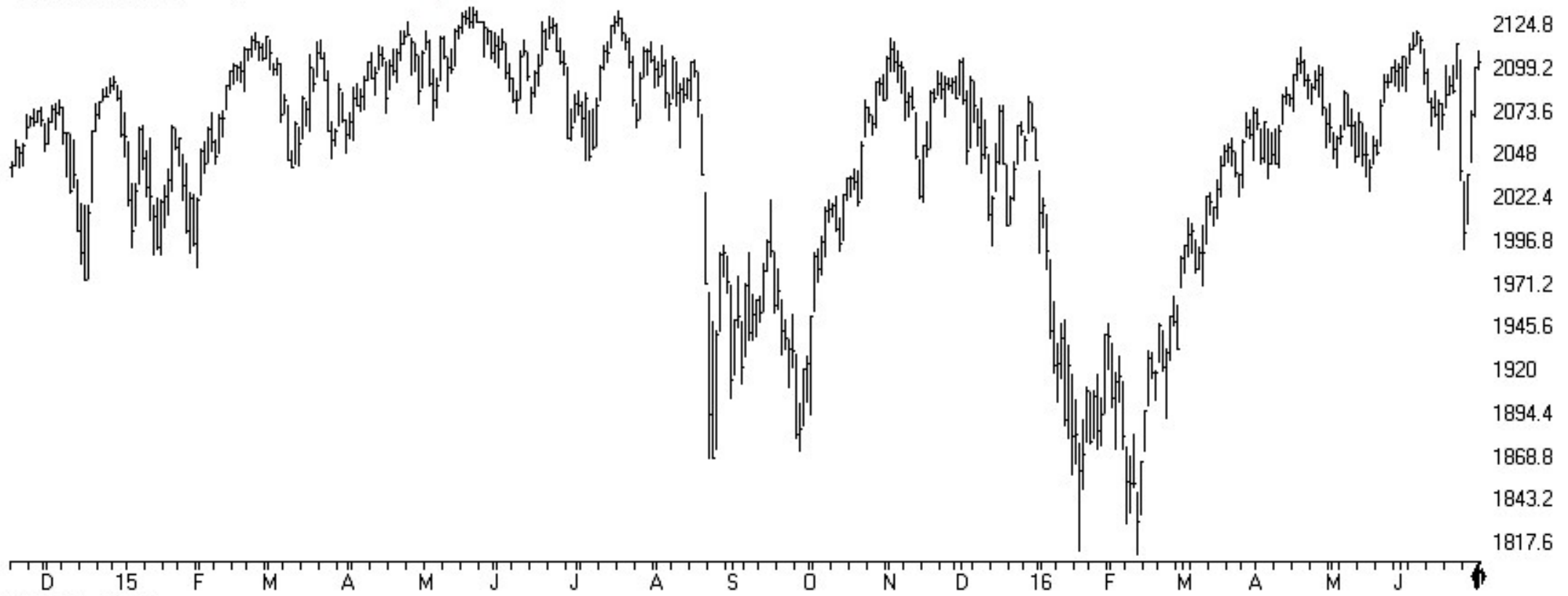


SP500 Index (Weekly)



Sentiment

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



RyMajAssetsRatio

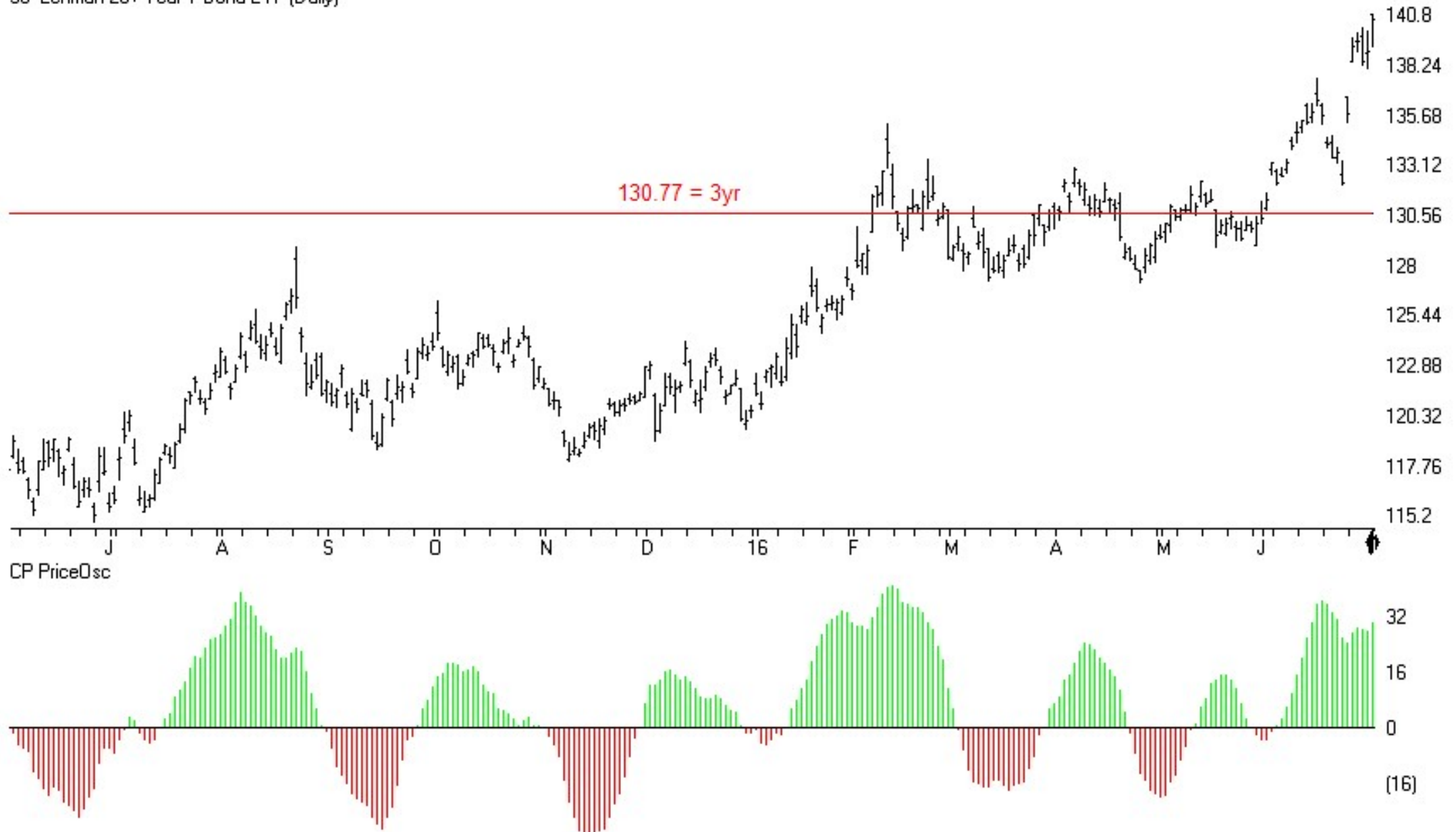


07/01: My version of the Rydex Assets Ratio ended the week at 4.36. On 02/19 the ratio fell to 2.64 which was the lowest since November 2012.

Rydex Assets Ratio (CP version)

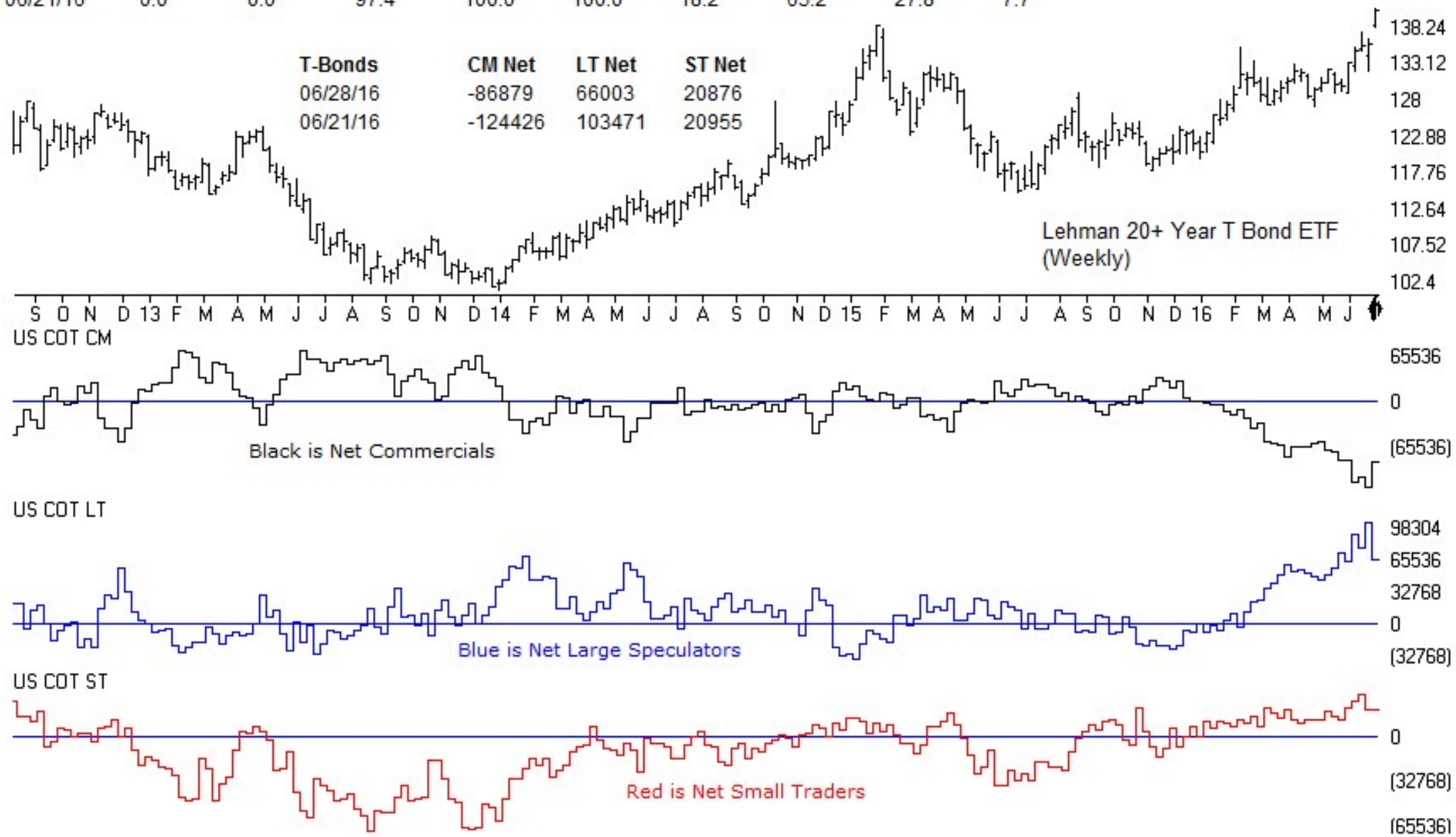
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



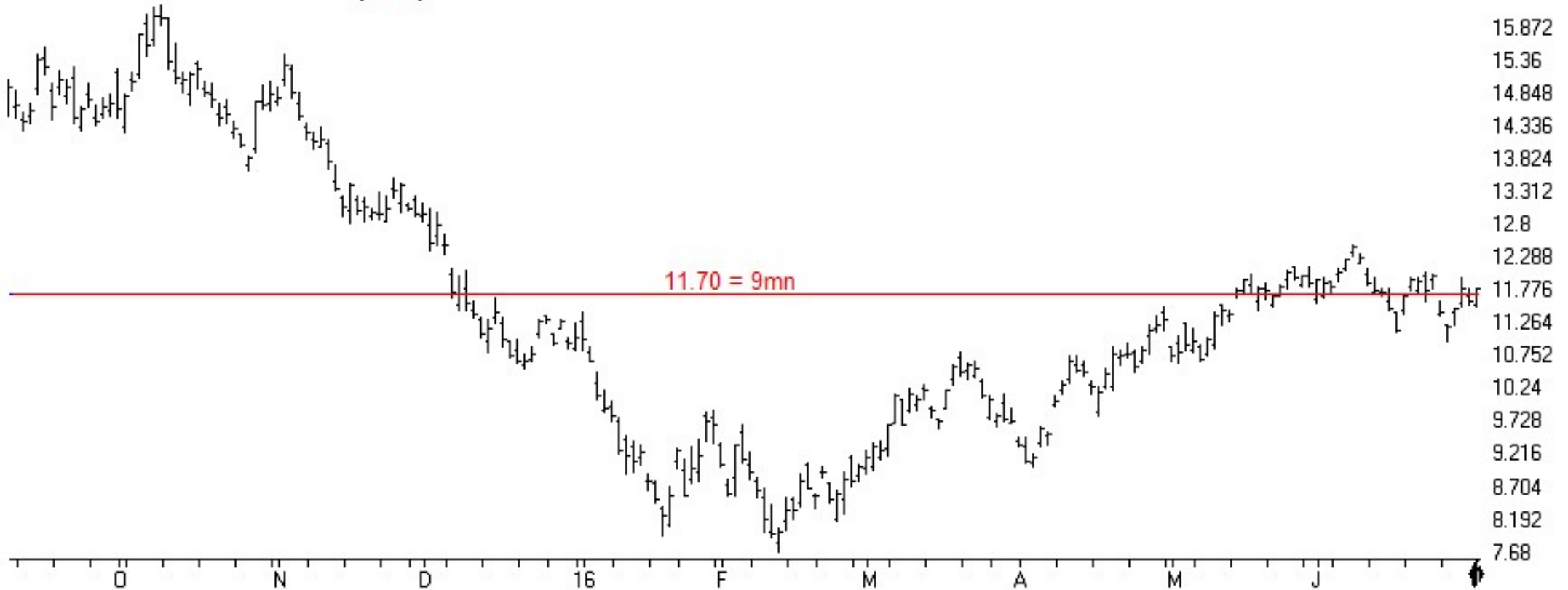
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/28/16	30.9	24.3	67.1	66.4	67.2	30.5	56.3	50.6	26.4
06/21/16	0.0	0.0	97.4	100.0	100.0	18.2	65.2	27.8	7.7

T-Bonds	CM Net	LT Net	ST Net
06/28/16	-86879	66003	20876
06/21/16	-124426	103471	20955

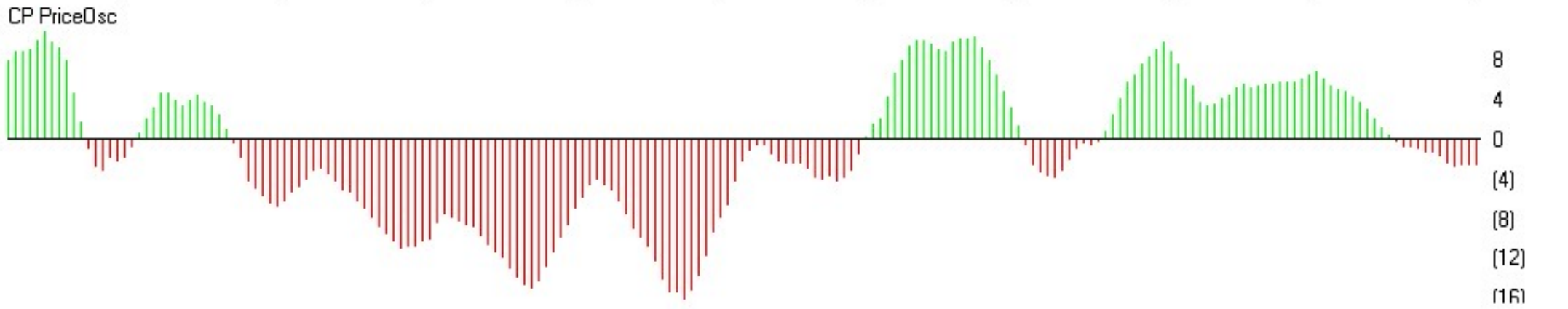


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

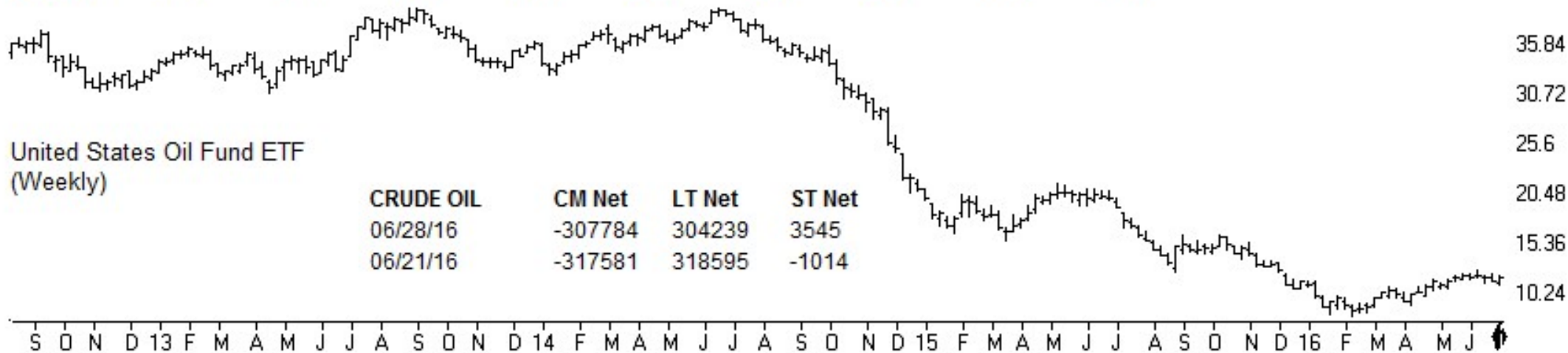


- 15.872
- 15.36
- 14.848
- 14.336
- 13.824
- 13.312
- 12.8
- 12.288
- 11.776
- 11.264
- 10.752
- 10.24
- 9.728
- 9.216
- 8.704
- 8.192
- 7.68

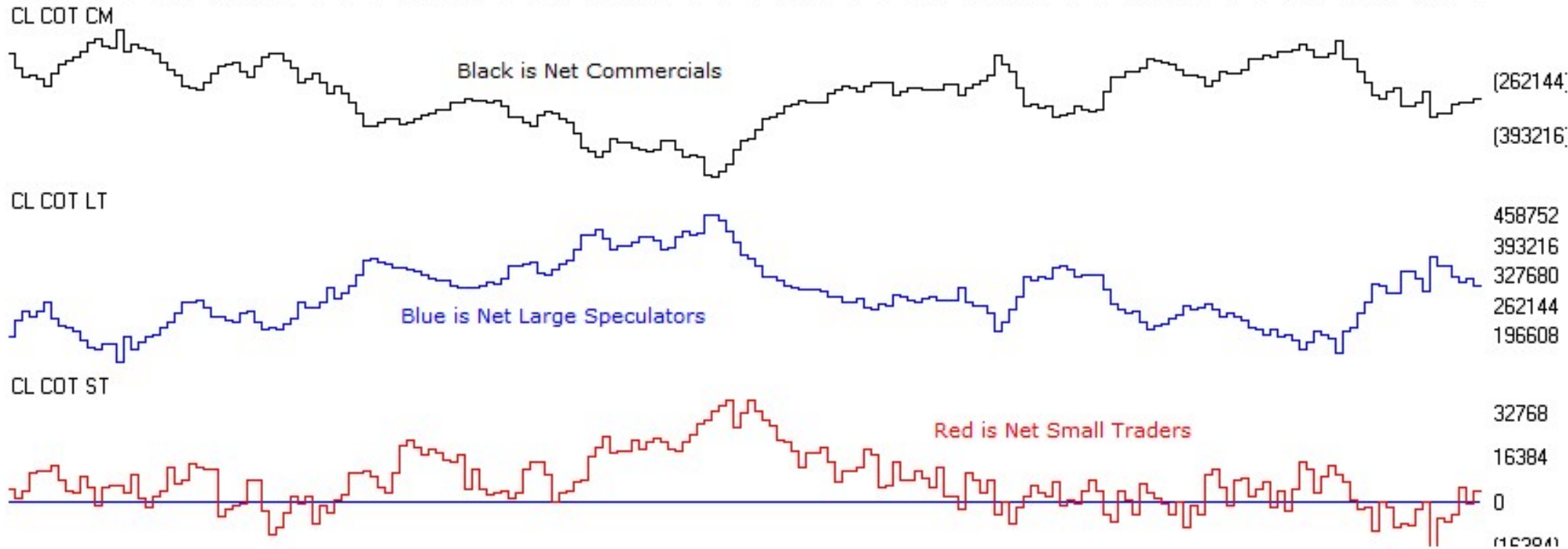


- 8
- 4
- 0
- (4)
- (8)
- (12)
- (16)

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

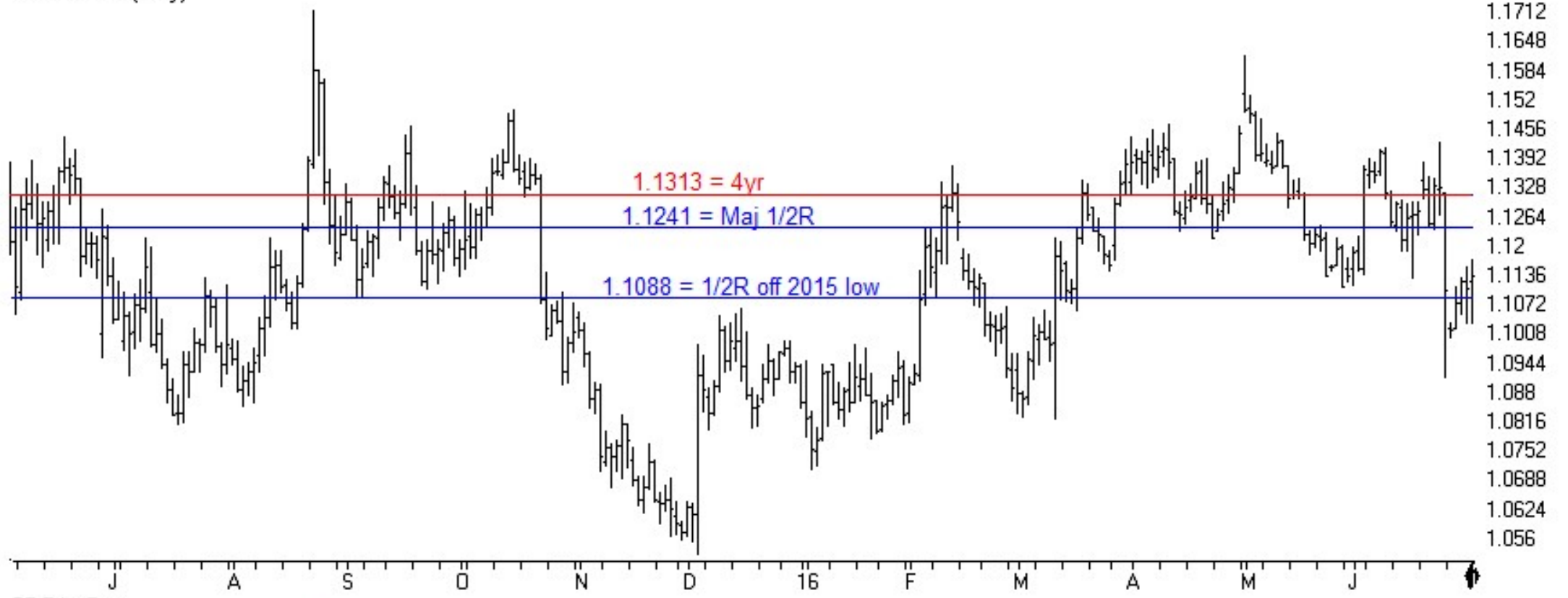


CRUDE OIL	CM Net	LT Net	ST Net
06/28/16	-307784	304239	3545
06/21/16	-317581	318595	-1014



TSR Time Support/Resistance

51 EURUSD (Daily)



1.1712
1.1648
1.1584
1.152
1.1456
1.1392
1.1328
1.1264
1.12
1.1136
1.1072
1.1008
1.0944
1.088
1.0816
1.0752
1.0688
1.0624
1.056

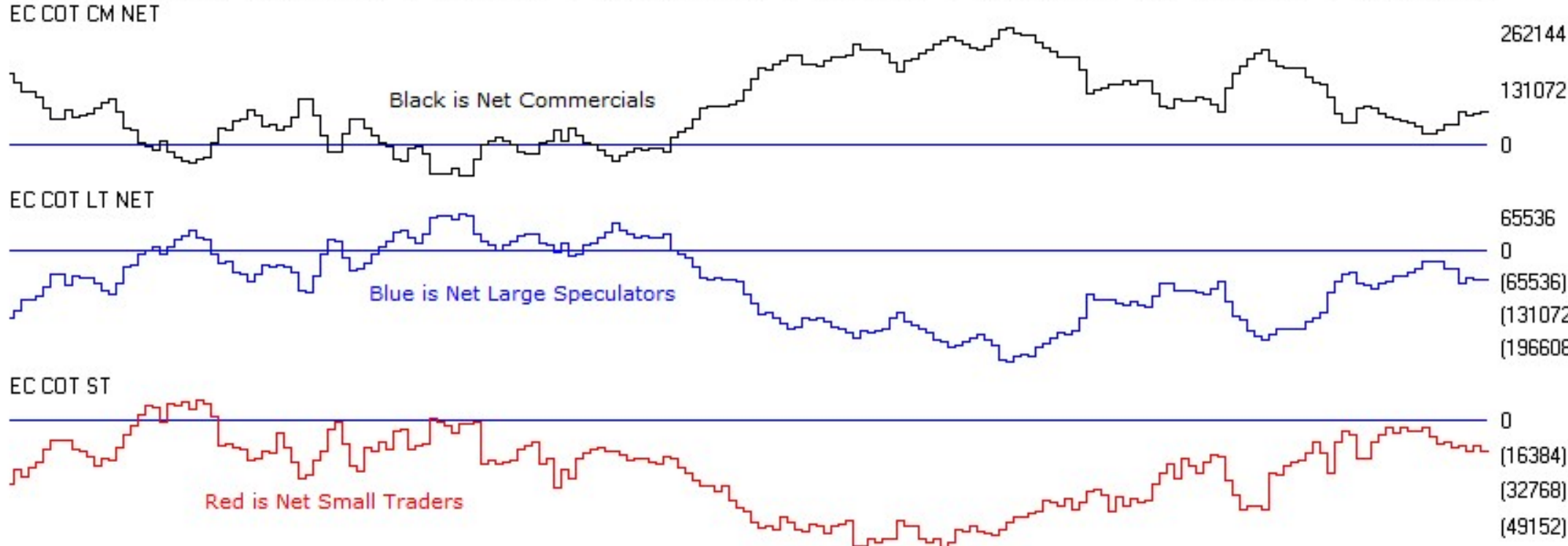


0.25
0.125
0
(0.125)
(0.25)

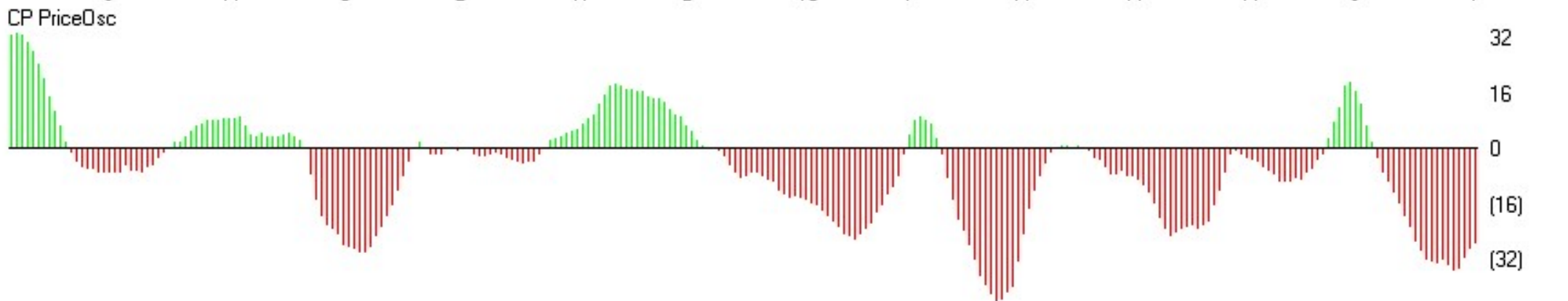
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/28/16	32.3	5.4	22.1	71.1	100.0	75.3	47.7	31.1	60.0
06/21/16	30.0	21.6	33.5	71.6	74.2	55.0	60.2	58.0	77.8



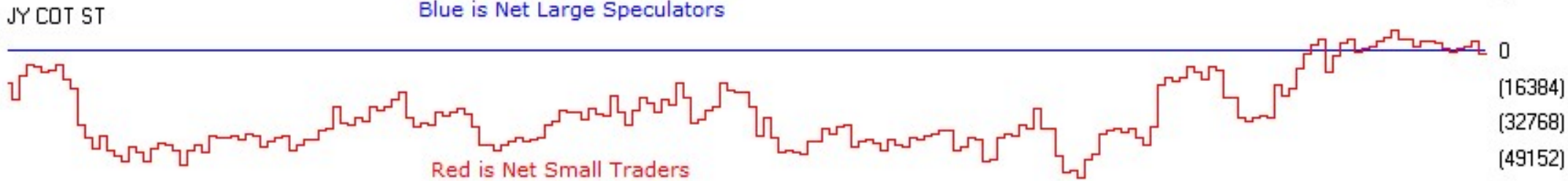
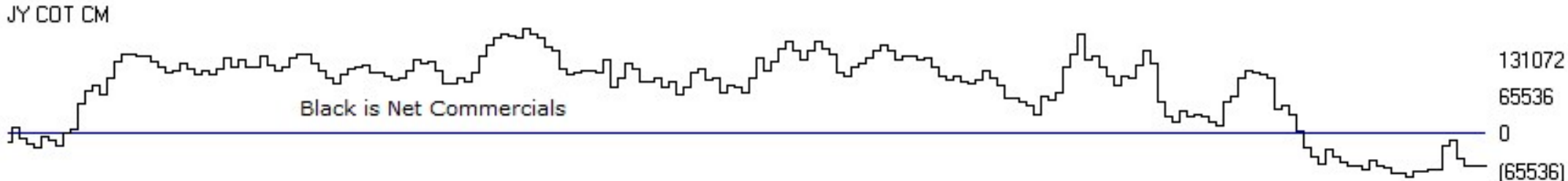
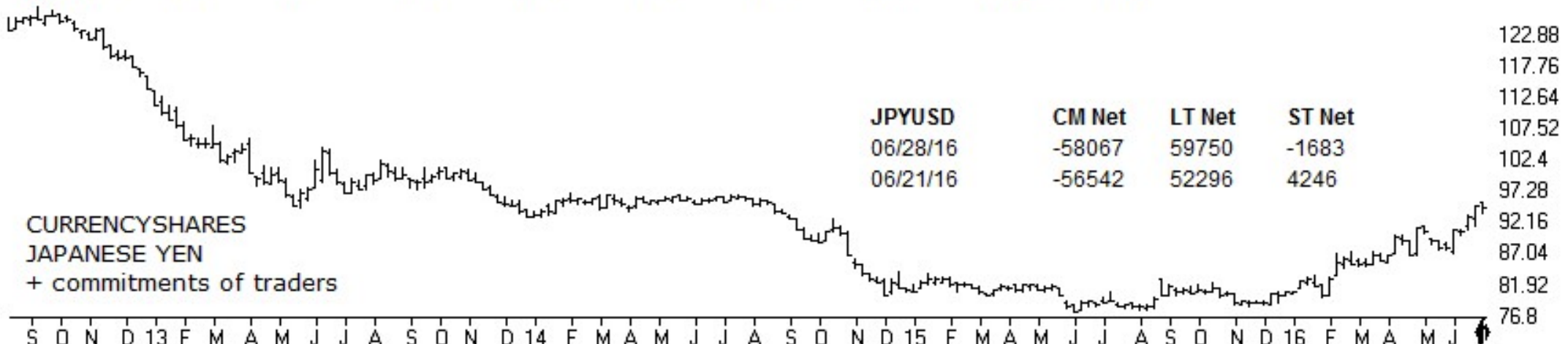
EURUSD	CM Net	LT Net	ST Net
06/28/16	76653	-61934	-14719
06/21/16	73398	-61346	-12052



53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/28/16	23.1	4.4	30.1	82.1	100.0	42.1	44.3	64.1	84.4
06/21/16	18.2	3.4	42.2	78.0	89.0	39.9	82.1	100.0	89.4



ChartProfit

<http://www.chartprofitwebcast.com>