

ChartProfit

Charts to Friday 20th May 2016

Market Charts, Major ETFs

Market Sentiment Analysis

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Stock Market Summary

***** PRICE PERFORMANCE / LOCATION

ES analysis: Most important is price relative to the poc at 2041. On Thursday a Value Area was generated below 2041 but Friday's VA was above that level. Obviously we would rather see price moving higher after that test but ES may oscillate around that poc. Price spending time below that level would be a negative. Effective Buying marked above 2041 would be a big positive. Pre-open today ES has printed as high as 2056. Breadth numbers improved on Friday but remain unsupportive (below 50%) see below.

First Level Resistance = 2063.50 (minir 1/2R off April high)

First Level Support = 2041.00 (8mn poc)

***** BREADTH

ChartProfit Breadth System - wk ending 05/20

	-5	-4	-3	-2	↓
NYSE	82	73	64	52	48
NasDaq	78	63	49	41	45
SP500	80	68	63	50	47
ND100	75	45	42	32	43
R2000	82	71	57	47	48
UK	65	49	42	44	49

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

05/20: AAll (public poll). Bulls% was slightly lower at 19.3% a fourteen week low. Bears% was higher at 34.1%, a thirteen week high.

05/20: Investors Intelligence. Bulls% was higher at 40.2% (from 39.2%). Down from 47.4 four weeks ago which was the highest Bulls% since July last year. Week ending Bear% was almost unchanged this week at 21.7%. Up from 20.6% three weeks ago which was the lowest since August last year.

05/20: Market Vane (advisers) poll was lower at 55. Three weeks ago the poll reached 61 which was the highest since early December.

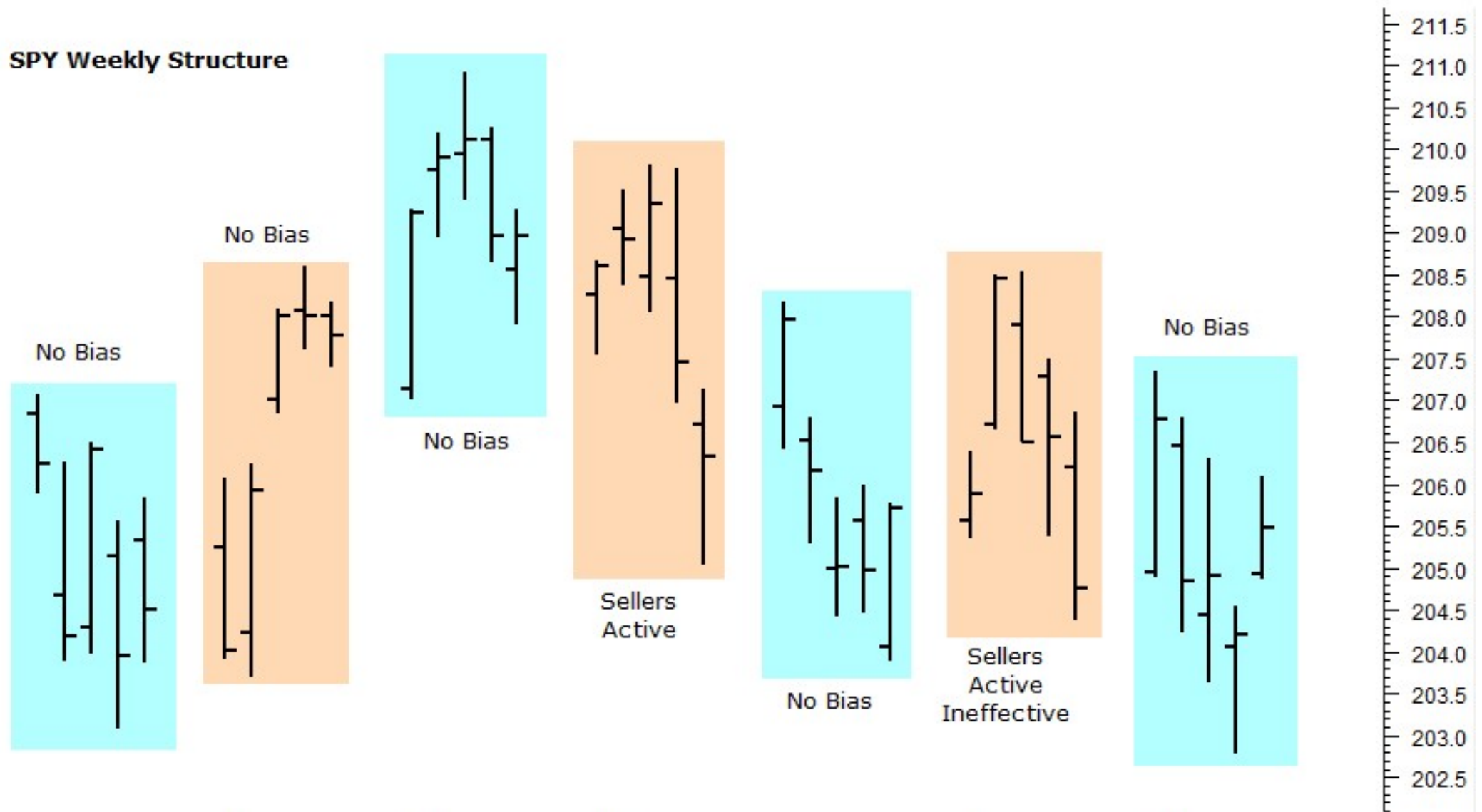
05/20: The NAAIM Exposure Index: Was higher at 60.17, up from 49.55 previous week and down from 82.50 four weeks ago which was the highest since May last year.

Mutual Fund Flow:

05/20: My version of the Rydex Assets Ratio ended the week at 4.18. 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.

05/20: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$3.9 Billion in the week to 18th of May.

SPY Weekly Structure



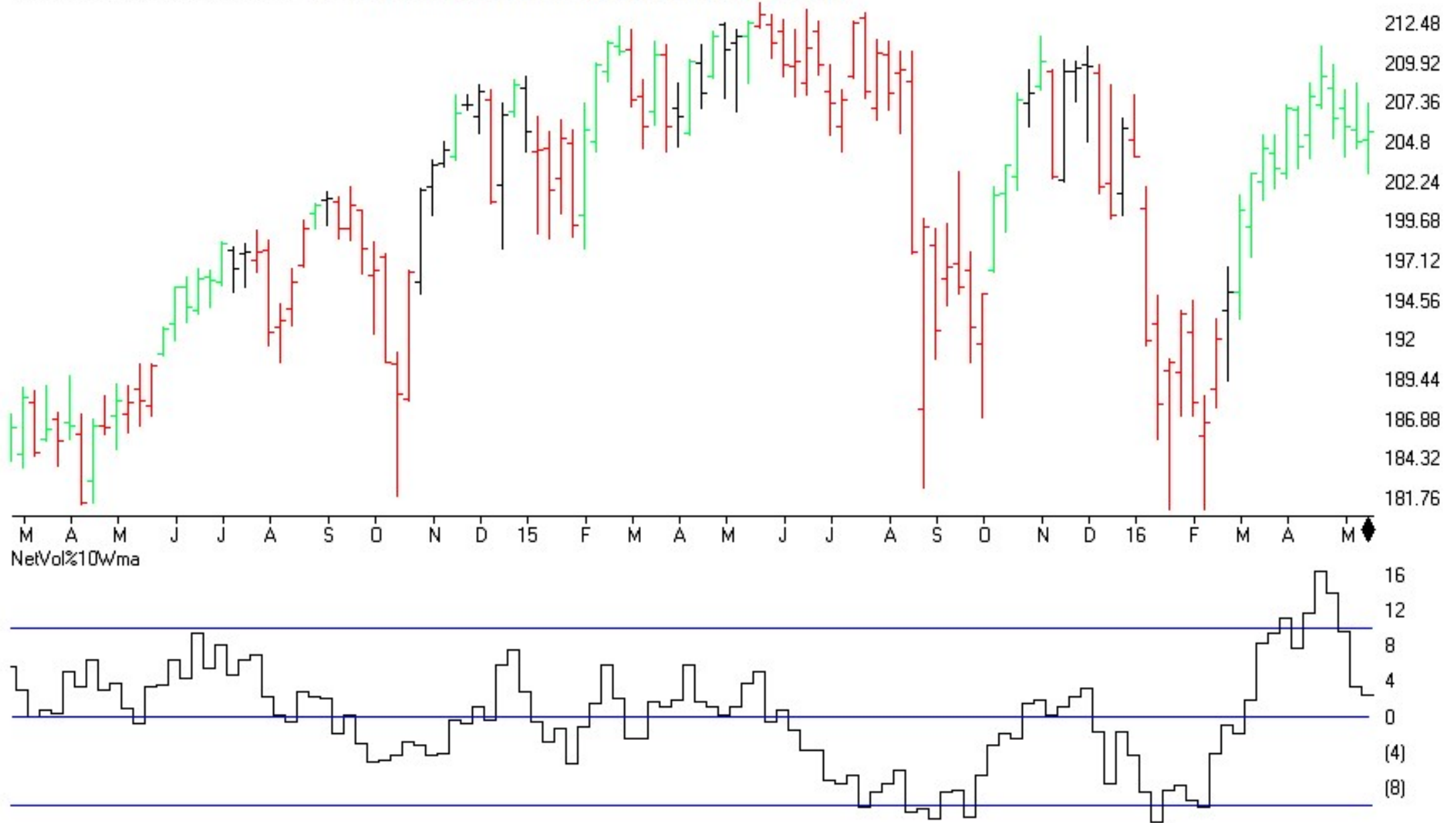
4	11	18	25	2	9	16
pril				May		

Commitments of Traders

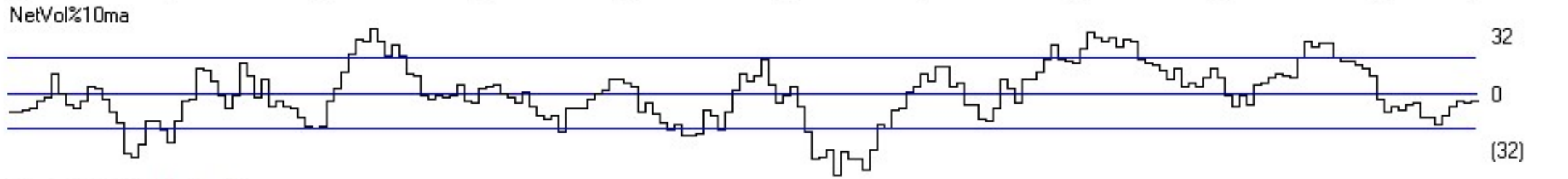
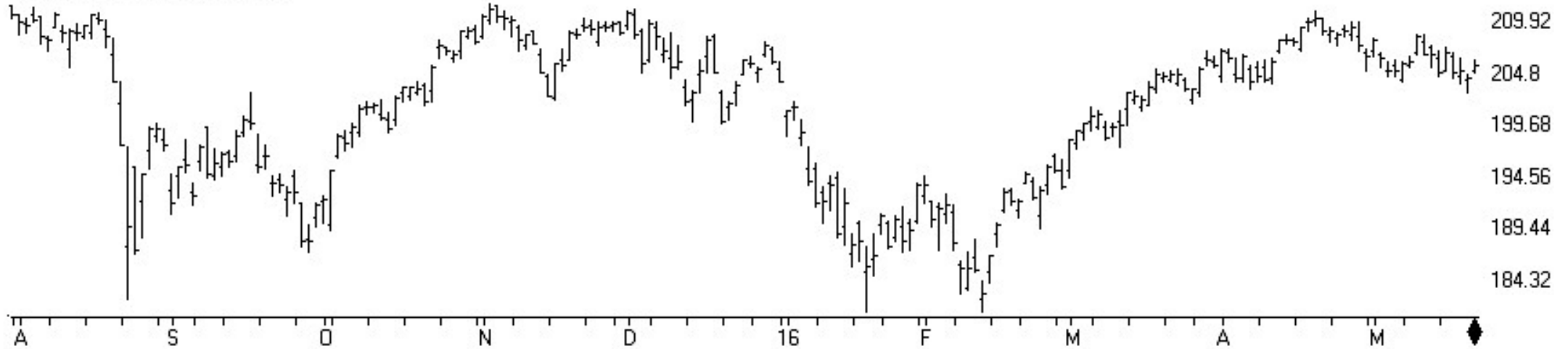
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	16.9	27.8	84.3	63.5	80.9	55.8	87.3	68.1	11.8
05/10/16	9.8	13.5	90.0	61.0	73.3	54.2	95.5	91.0	6.3
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	1.6	0	89.5	98	88.7	2.7	100	20.9	0
05/10/16	3.4	3.3	92.8	97.4	92.7	2.5	89.6	22.8	8.4
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	0.0	57.5	100.0	100.0	100.0	0.0	0.0	100.0	100.0
05/10/16	21.8	100.0	100.0	75.9	68.3	17.5	41.5	75.2	71.1
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	7.1	13.8	97.0	96.7	93.6	18.0	80.0	47.4	24.9
05/10/16	9.3	8.7	85.6	89.3	86.3	16.1	93.1	71.4	26.7
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	67.0	70.5	57.6	40.3	39.1	49.3	46.5	19.7	28.7
05/10/16	52.3	69.9	69.7	48.7	39.7	37.5	66.0	20.7	16.5
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	7.8	11.8	76.0	91.3	90.4	20.9	86.2	75.9	56.1
05/10/16	7.2	11.3	74.0	91.5	89.3	22.4	88.6	83.7	60.5
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	3.3	10.0	80.6	99.6	85.4	0.0	79.1	70.2	73.2
05/10/16	1.0	7.5	83.2	100.0	87.1	0.0	89.3	82.8	70.2
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	98.4	91.4	11.4	3.0	0.0	84.3	20.7	47.1	65.3
05/10/16	95.2	76.0	8.9	7.0	9.1	89.1	19.0	48.5	78.5

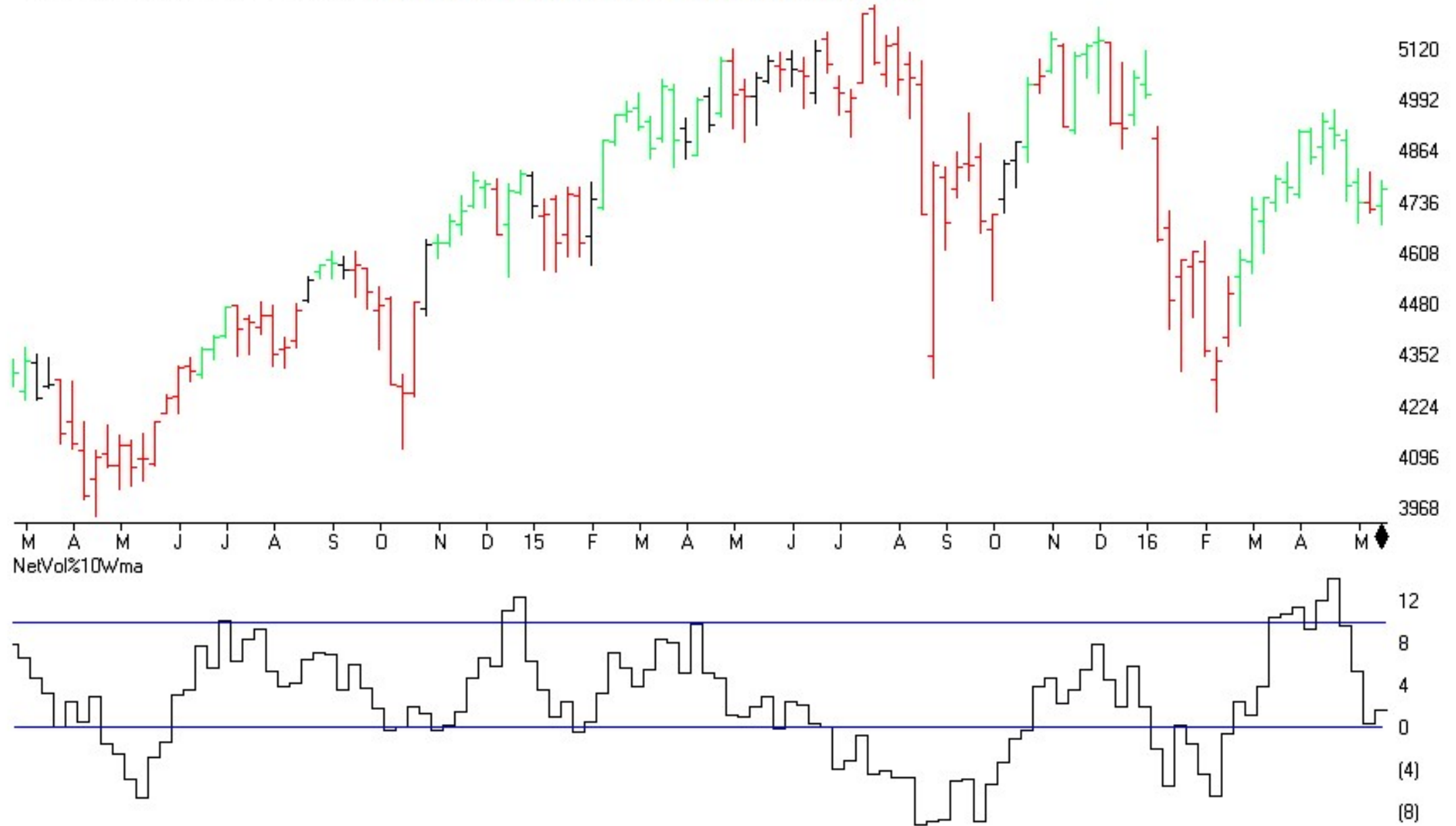
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



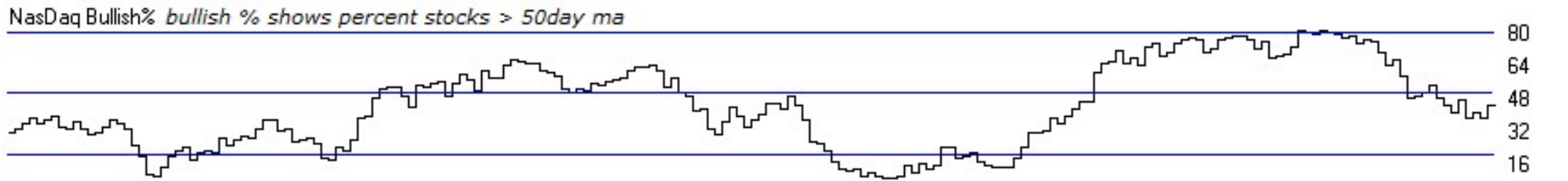
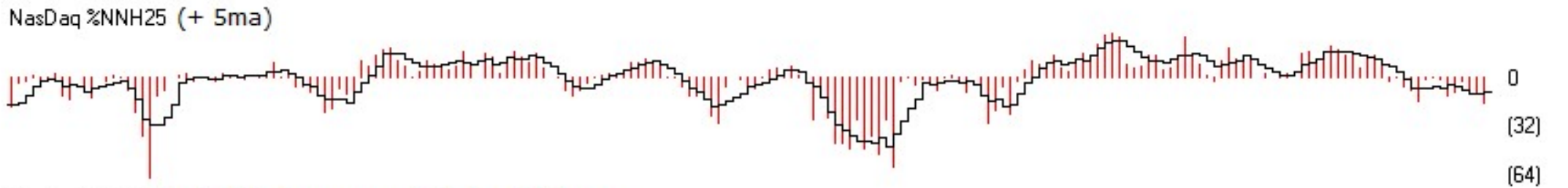
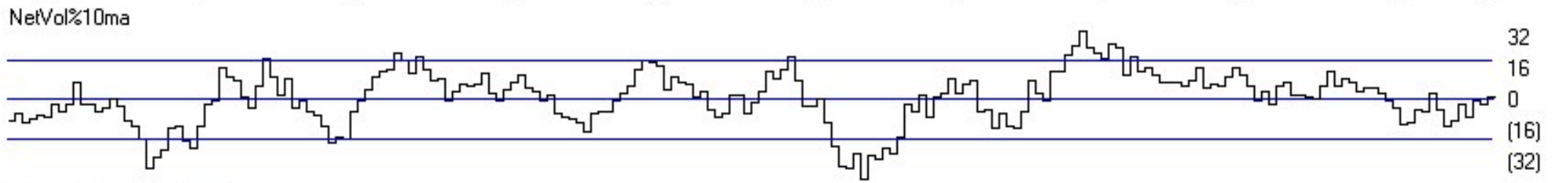
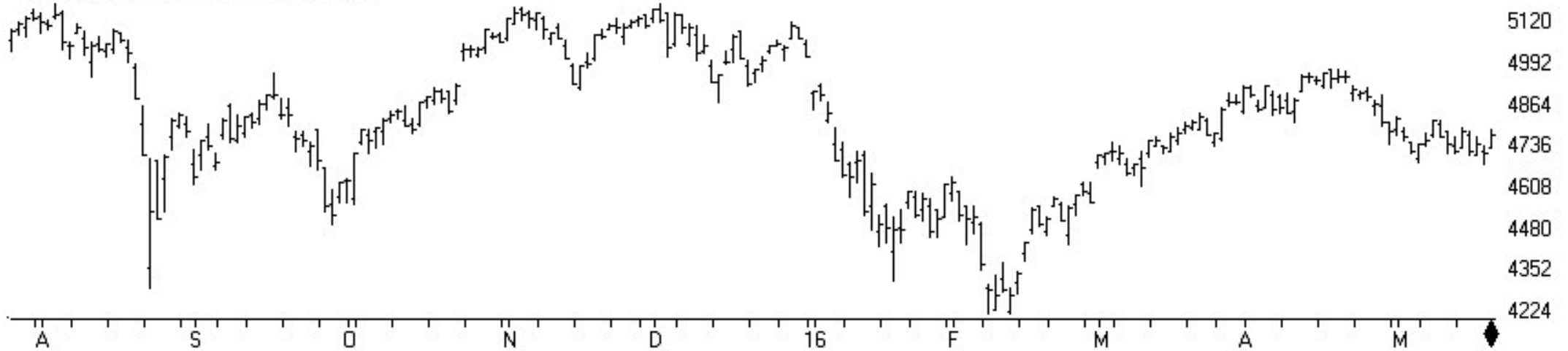
MARKET CHART NYSE (Daily)



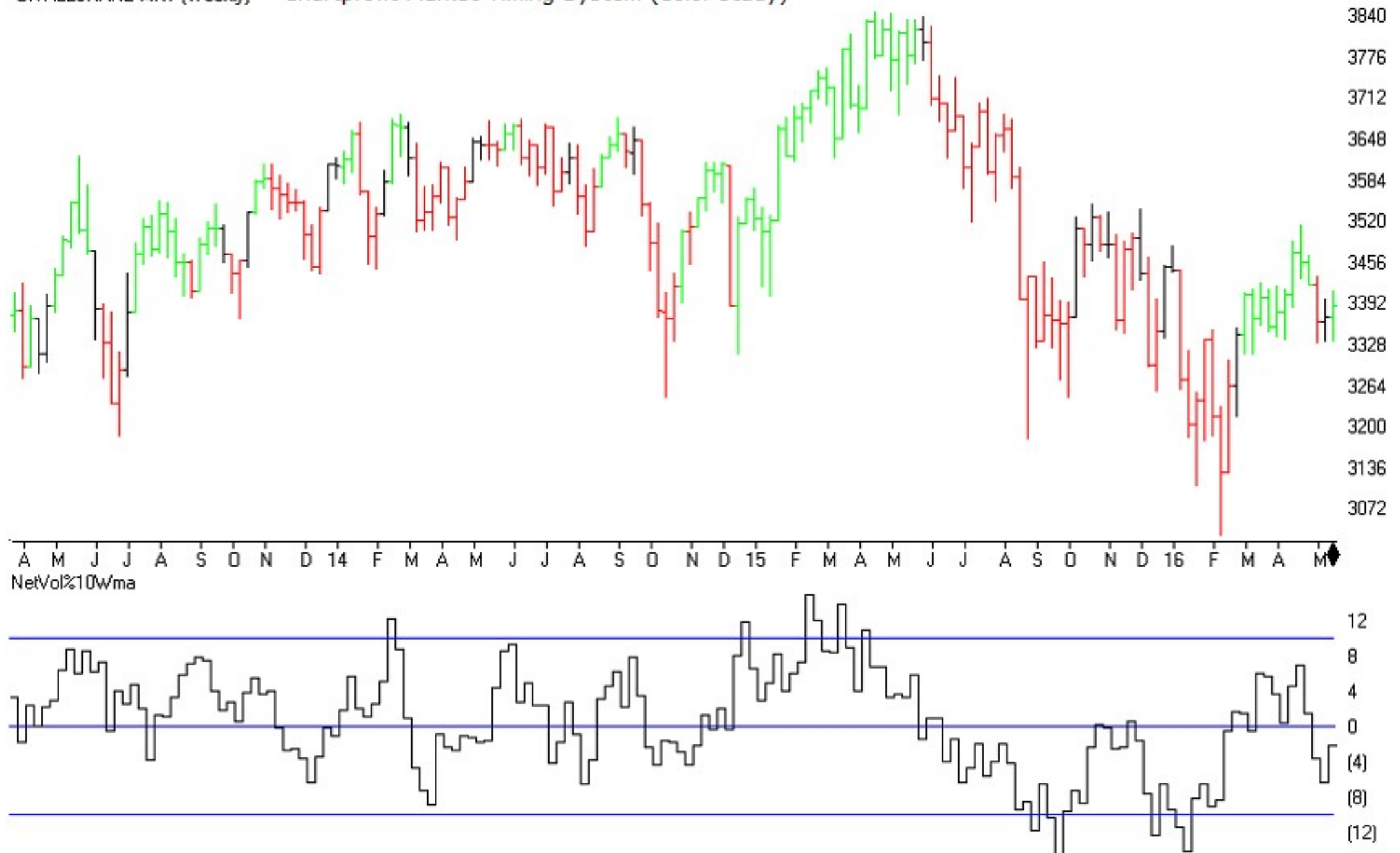
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



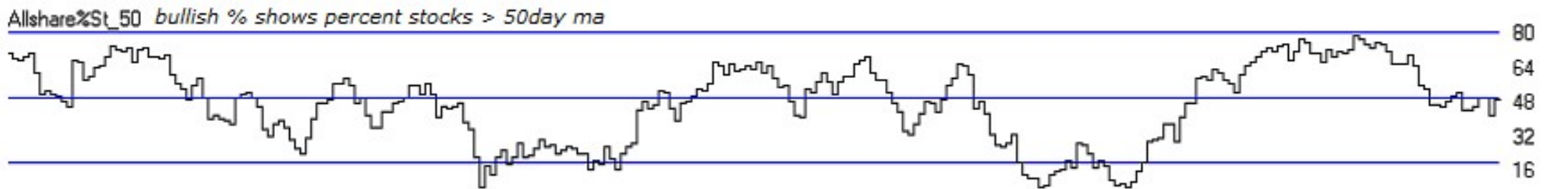
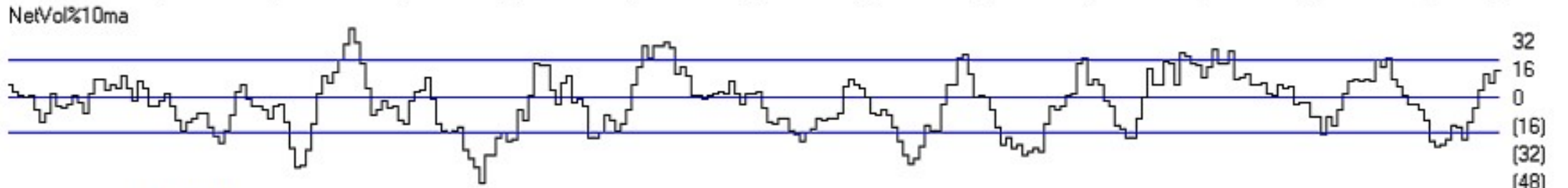
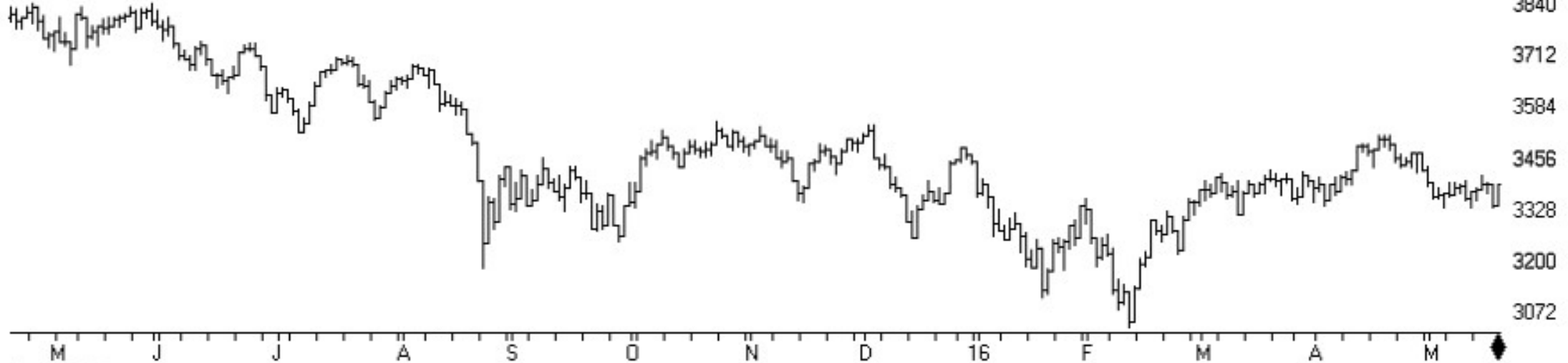
MARKET CHART NASDAQ 1800 (Daily)



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

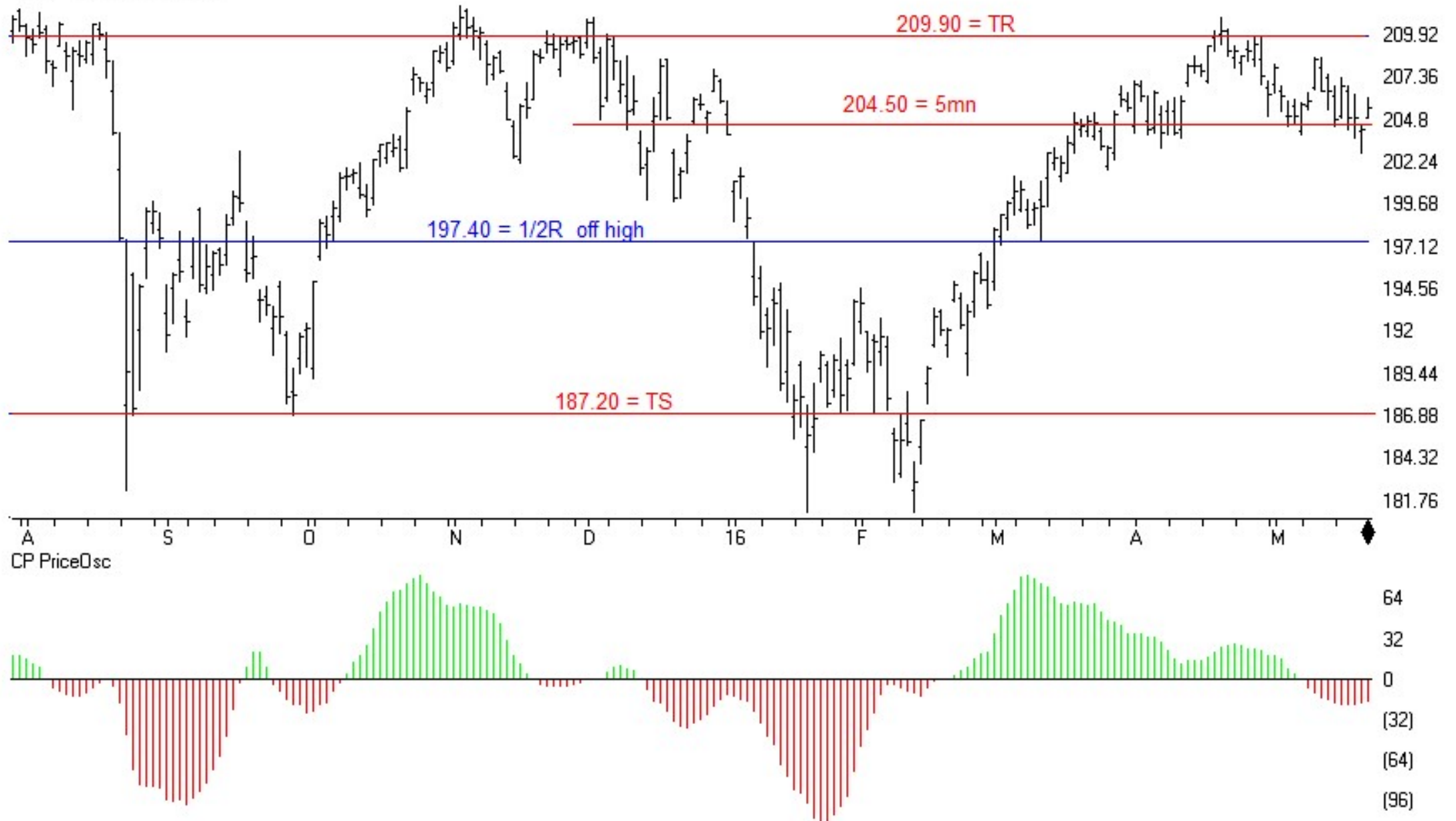


UK ALLSHARE MKT (Daily)

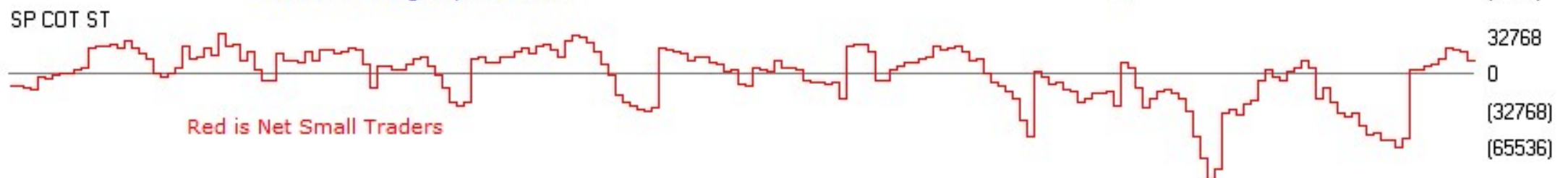
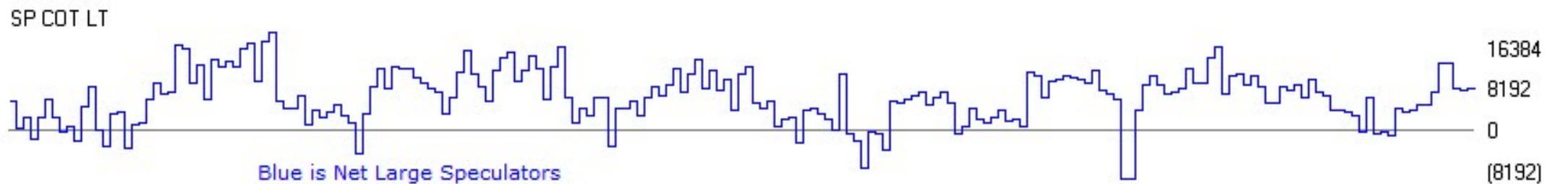
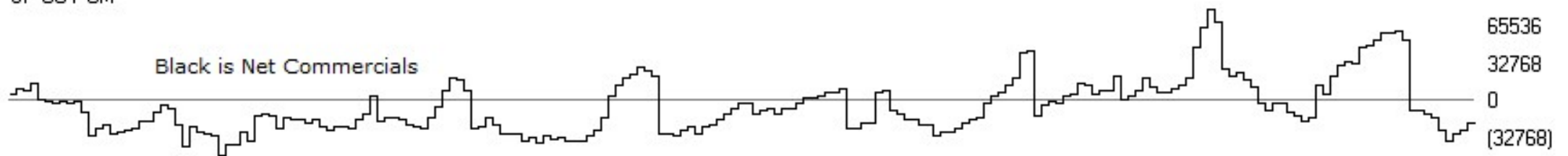
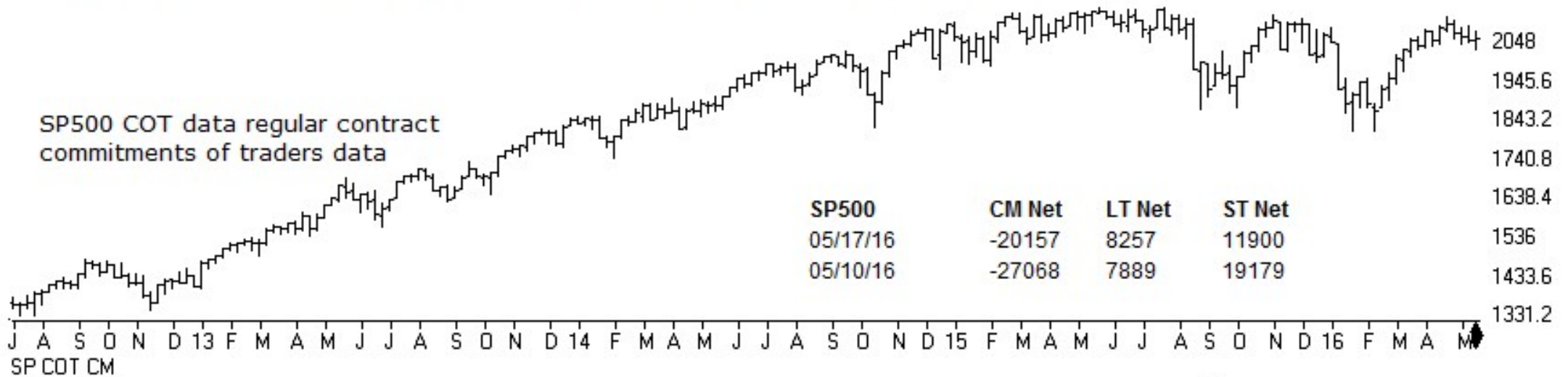


TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)

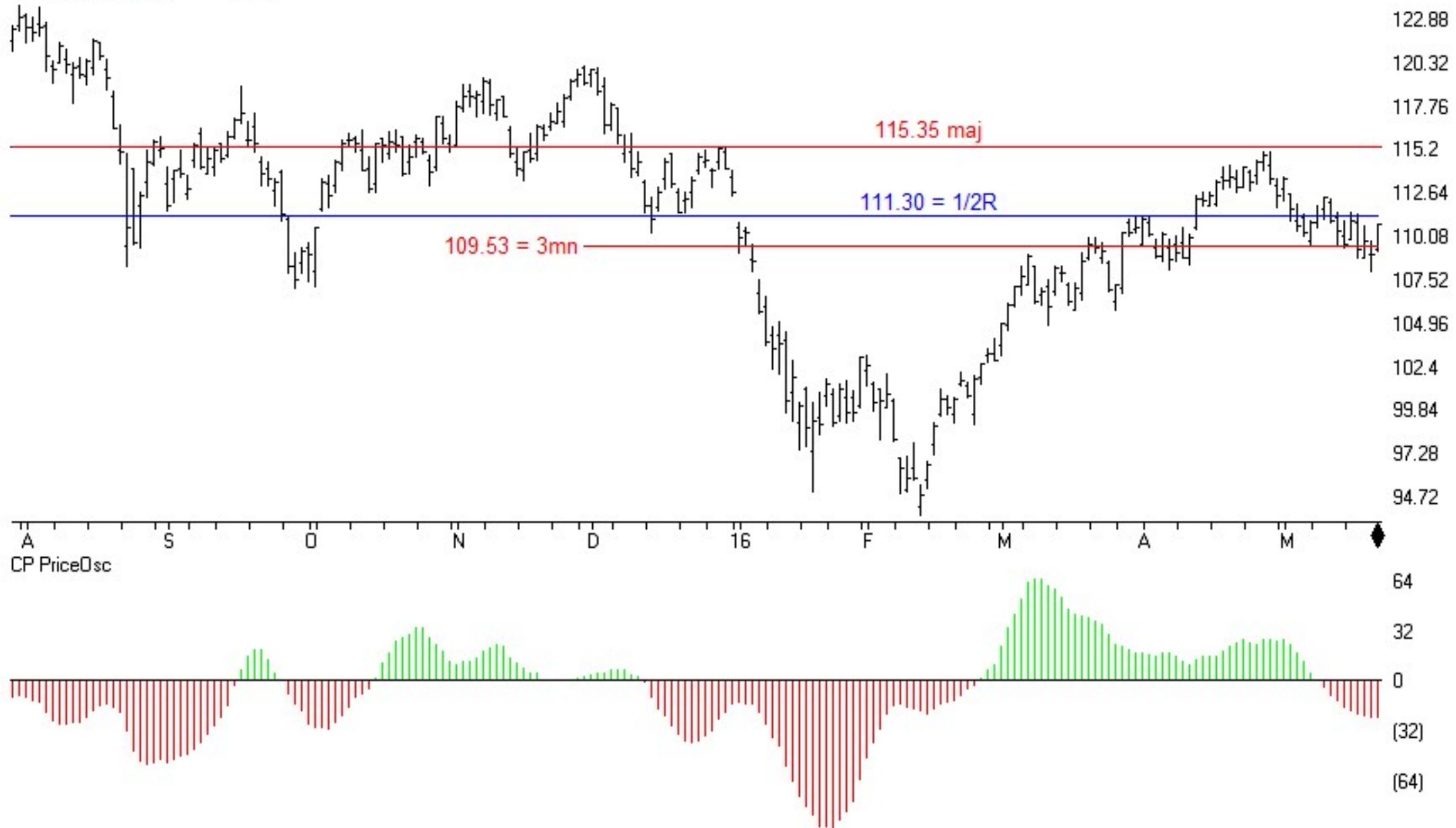


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	16.9	27.8	84.3	63.5	80.9	55.8	87.3	68.1	11.8
05/10/16	9.8	13.5	90.0	61.0	73.3	54.2	95.5	91.0	6.3



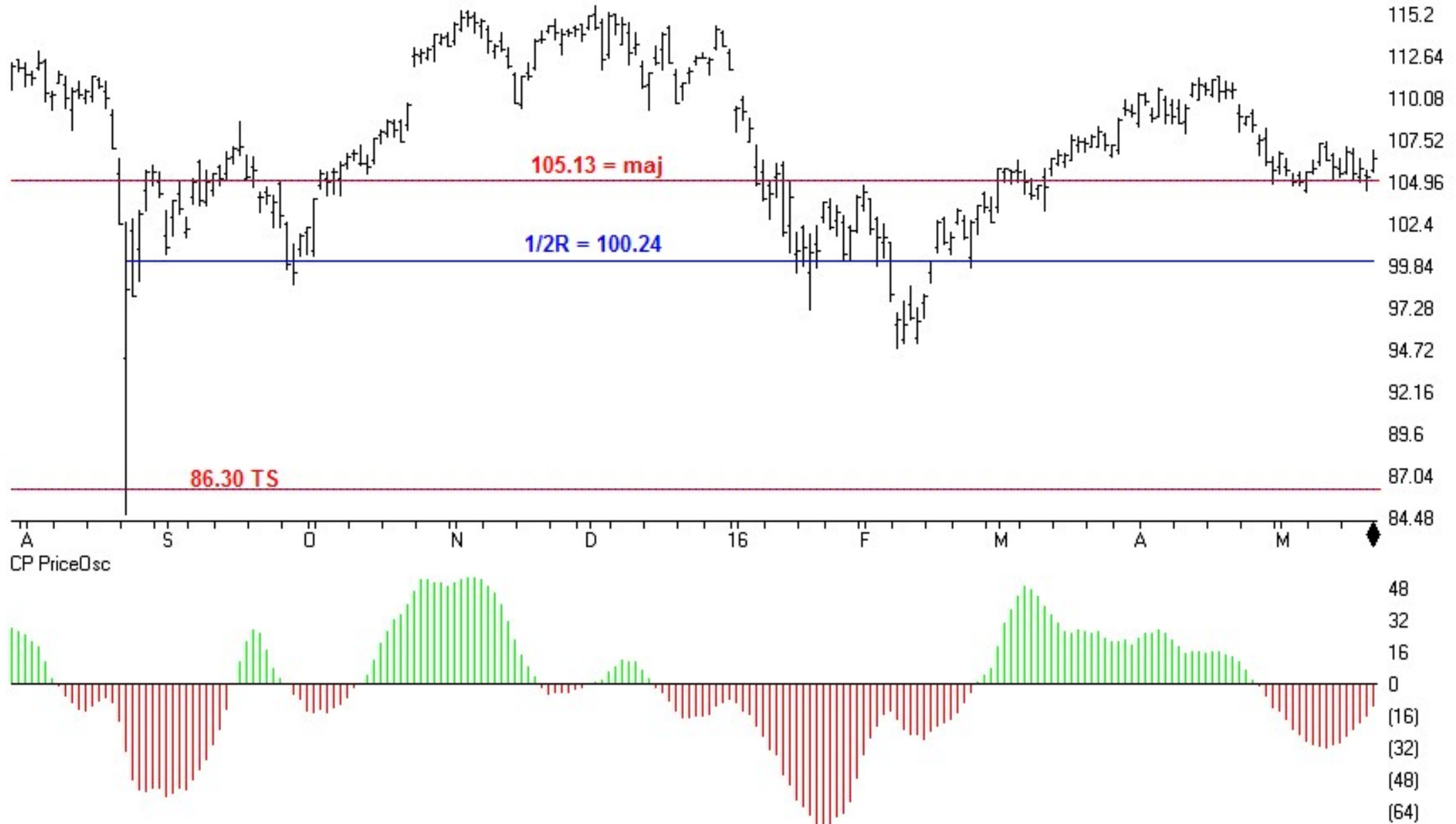
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



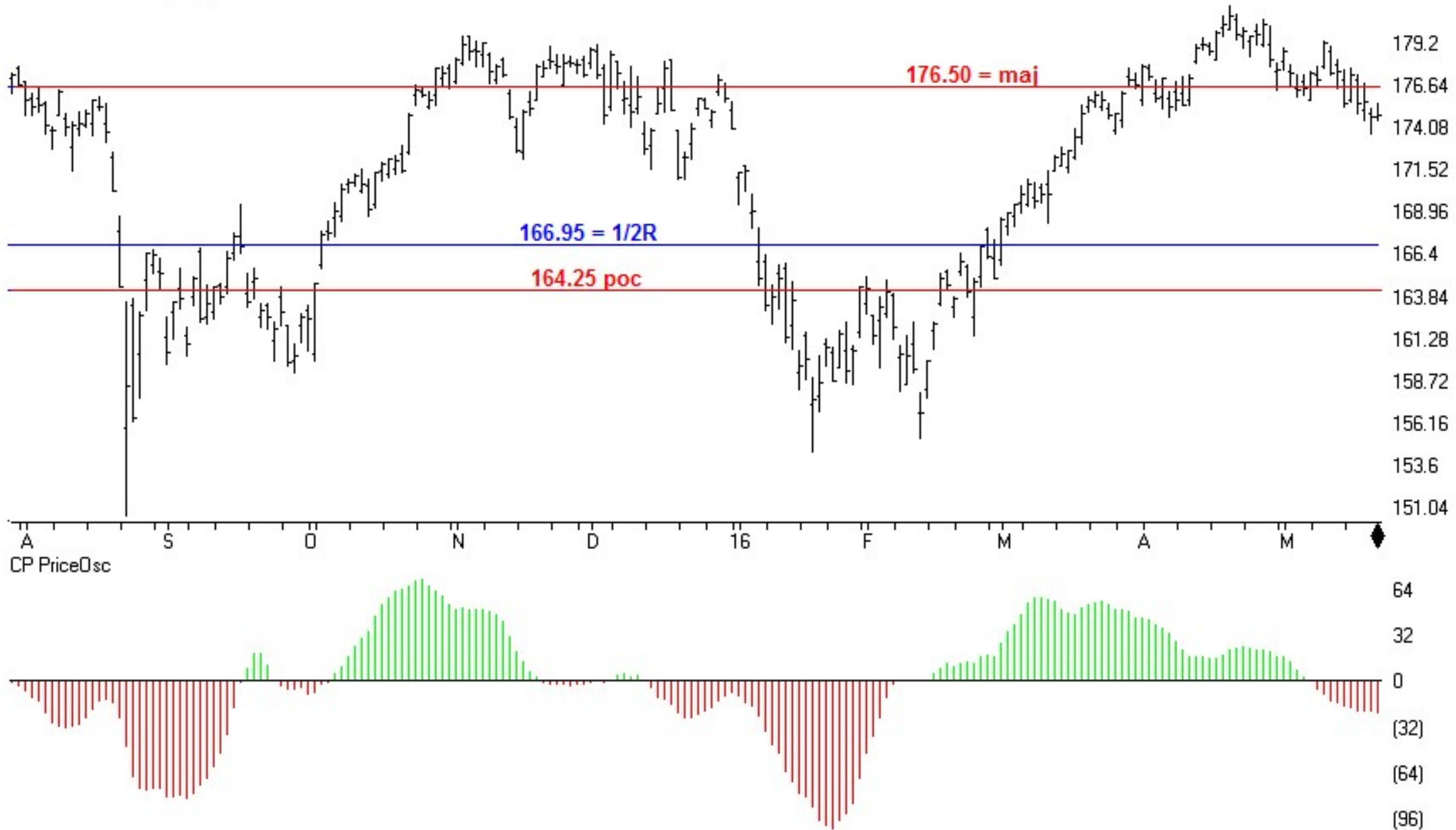
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

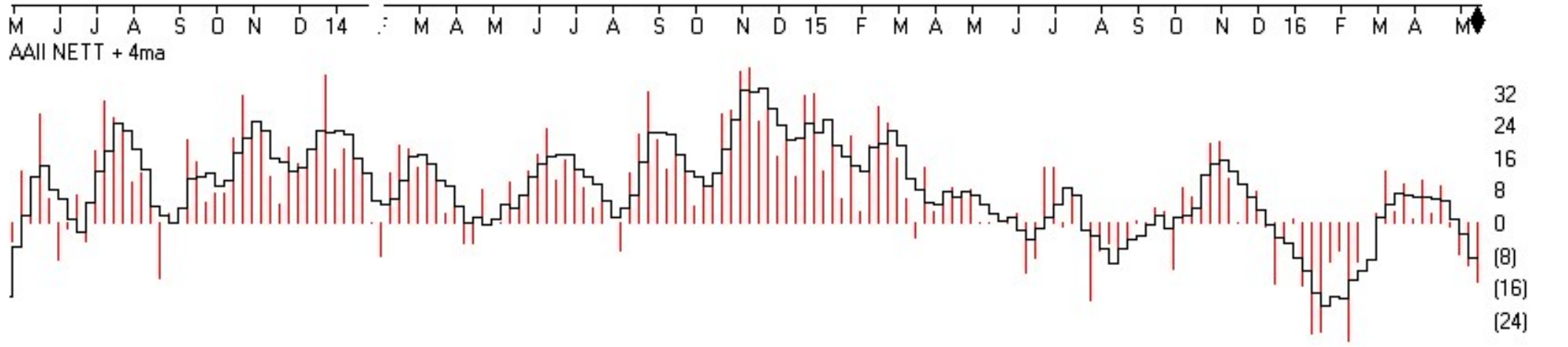
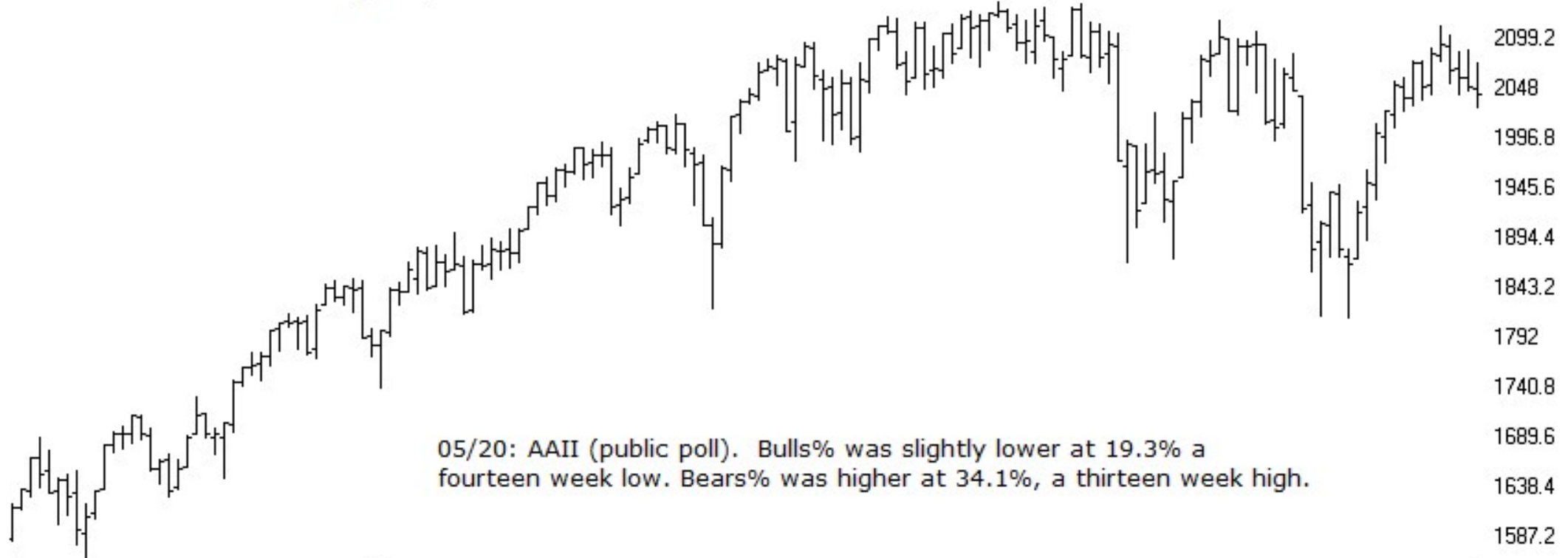


TSR Time Support/Resistance

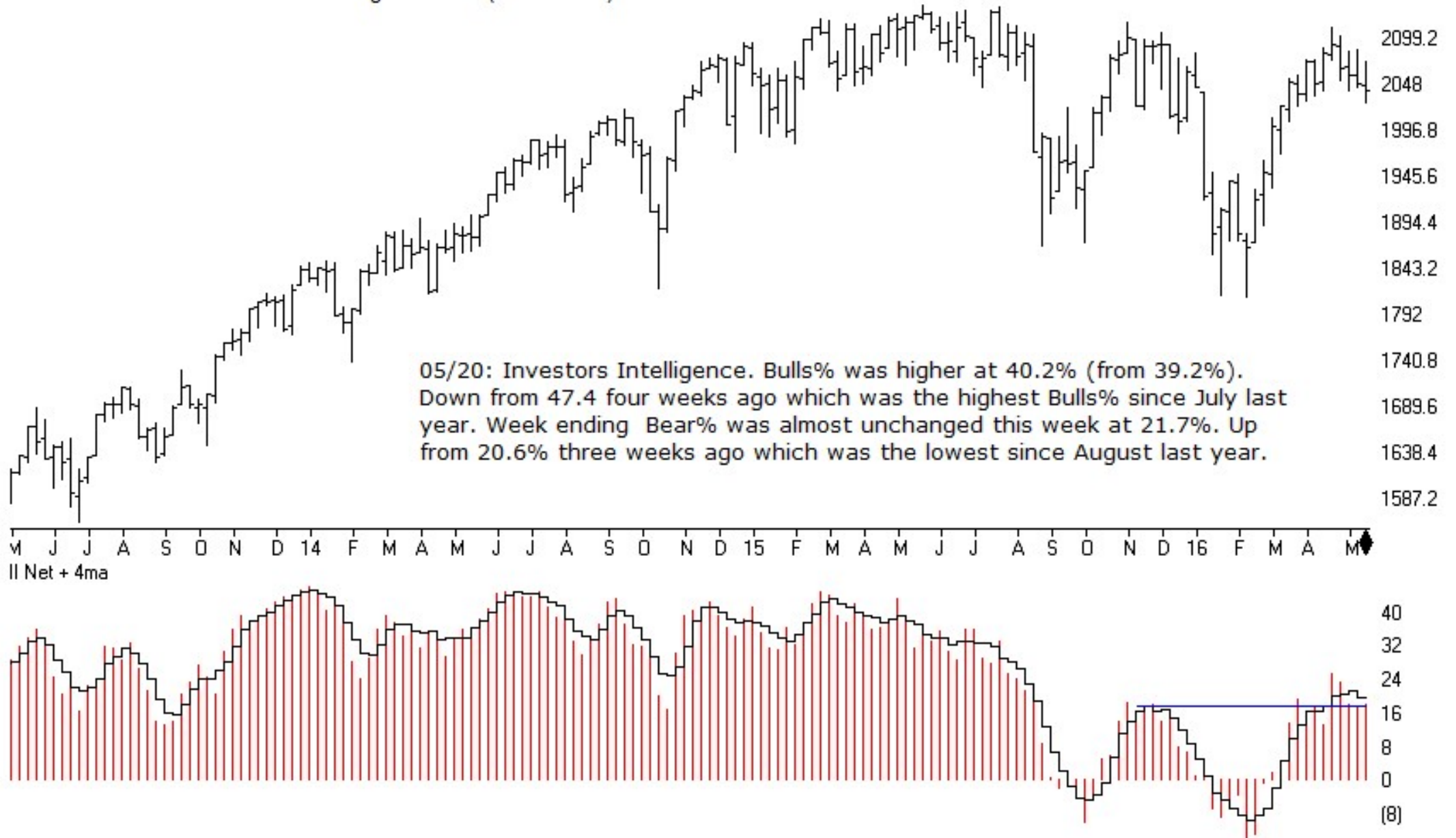
10 DIA DDW ETF (Daily)



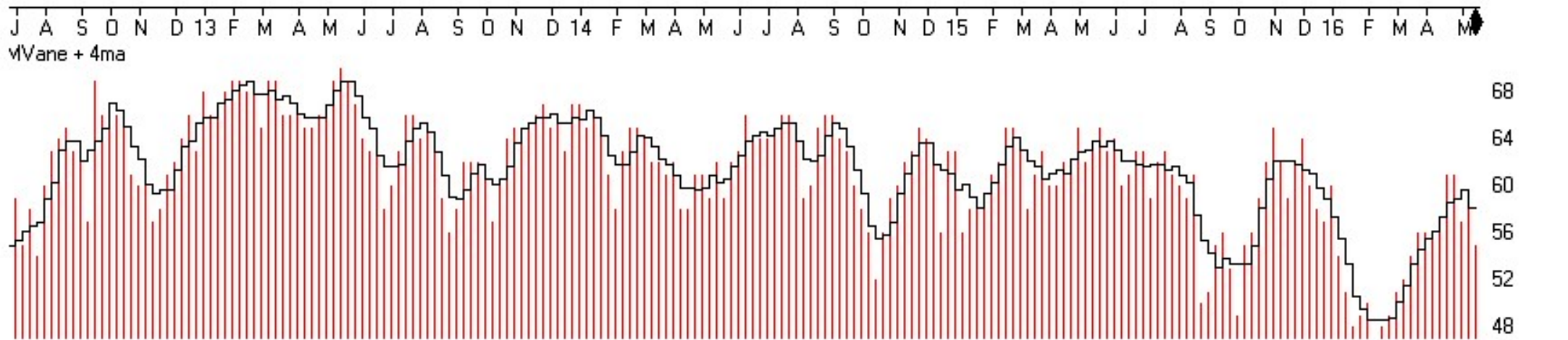
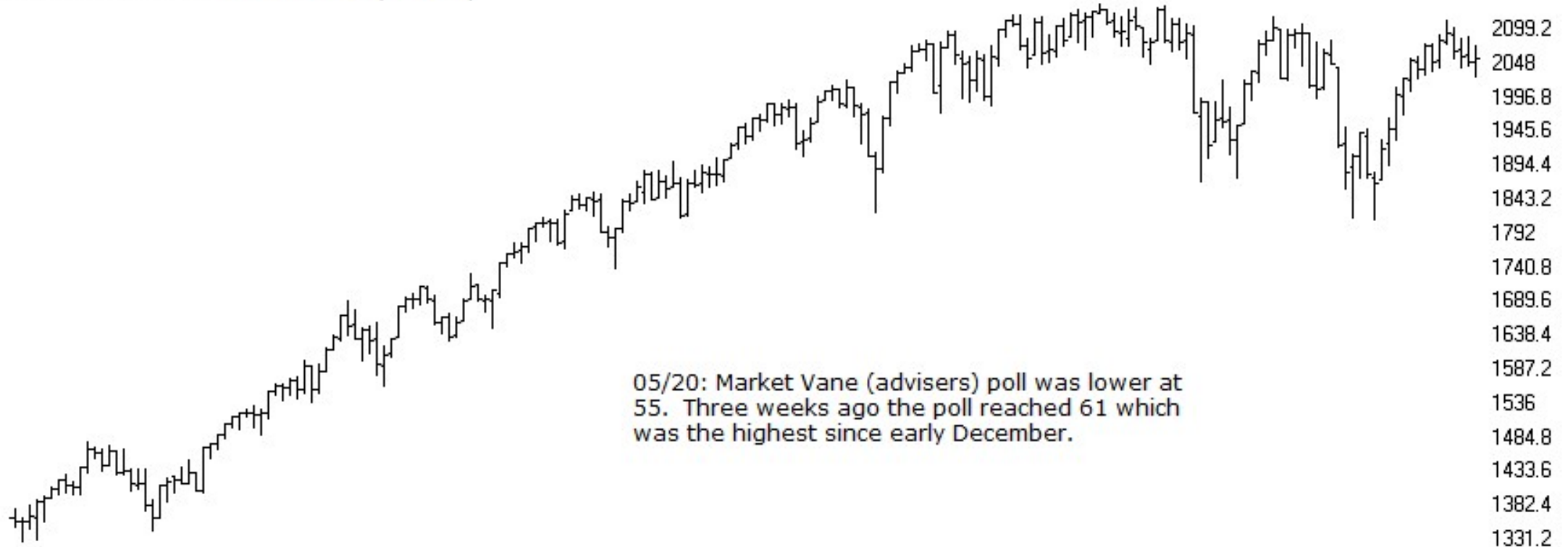
SP500 Index (Weekly) + AAI Poll (public)



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

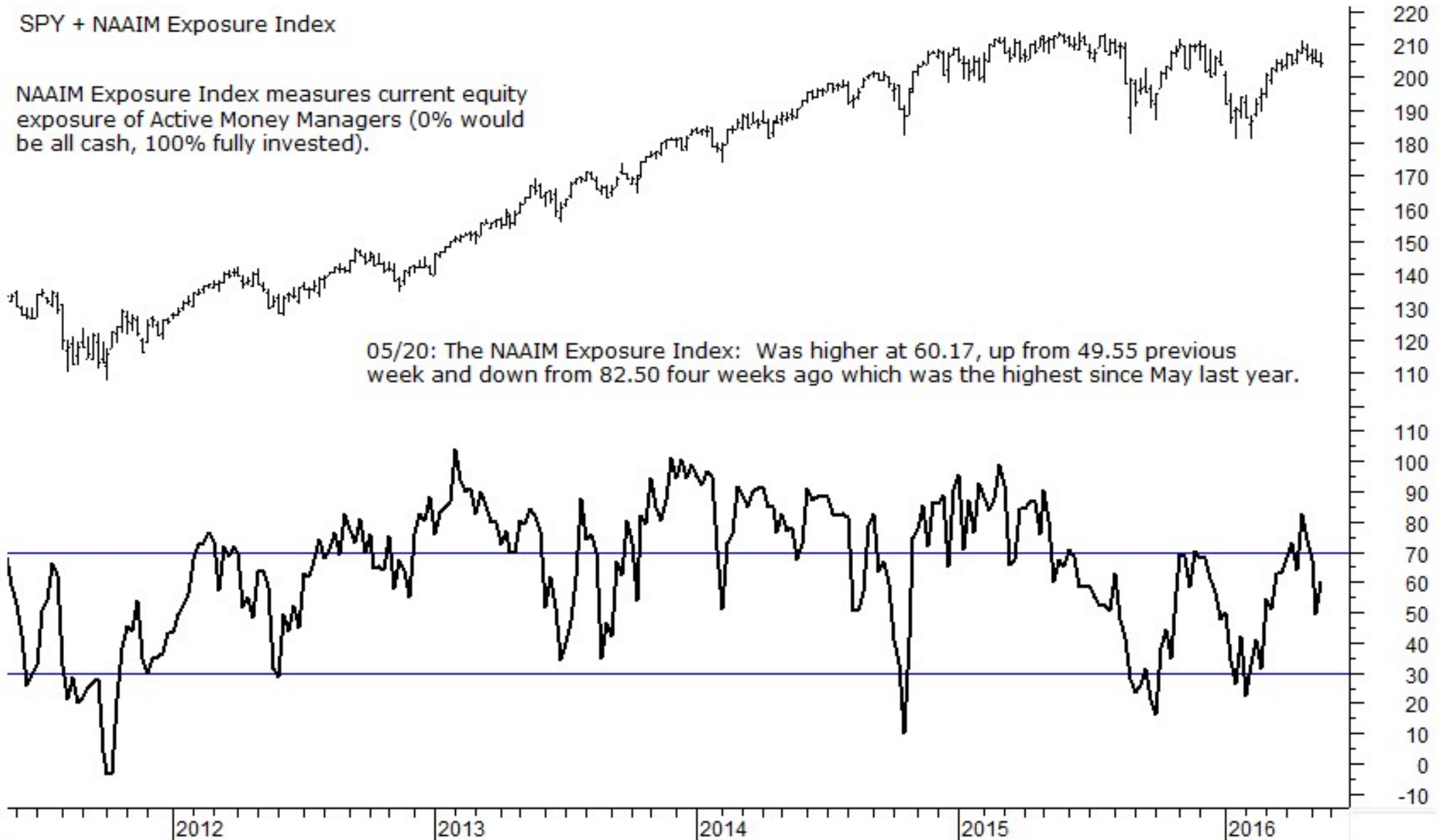


SP500 Index (Weekly) + Market Vane (advisors)

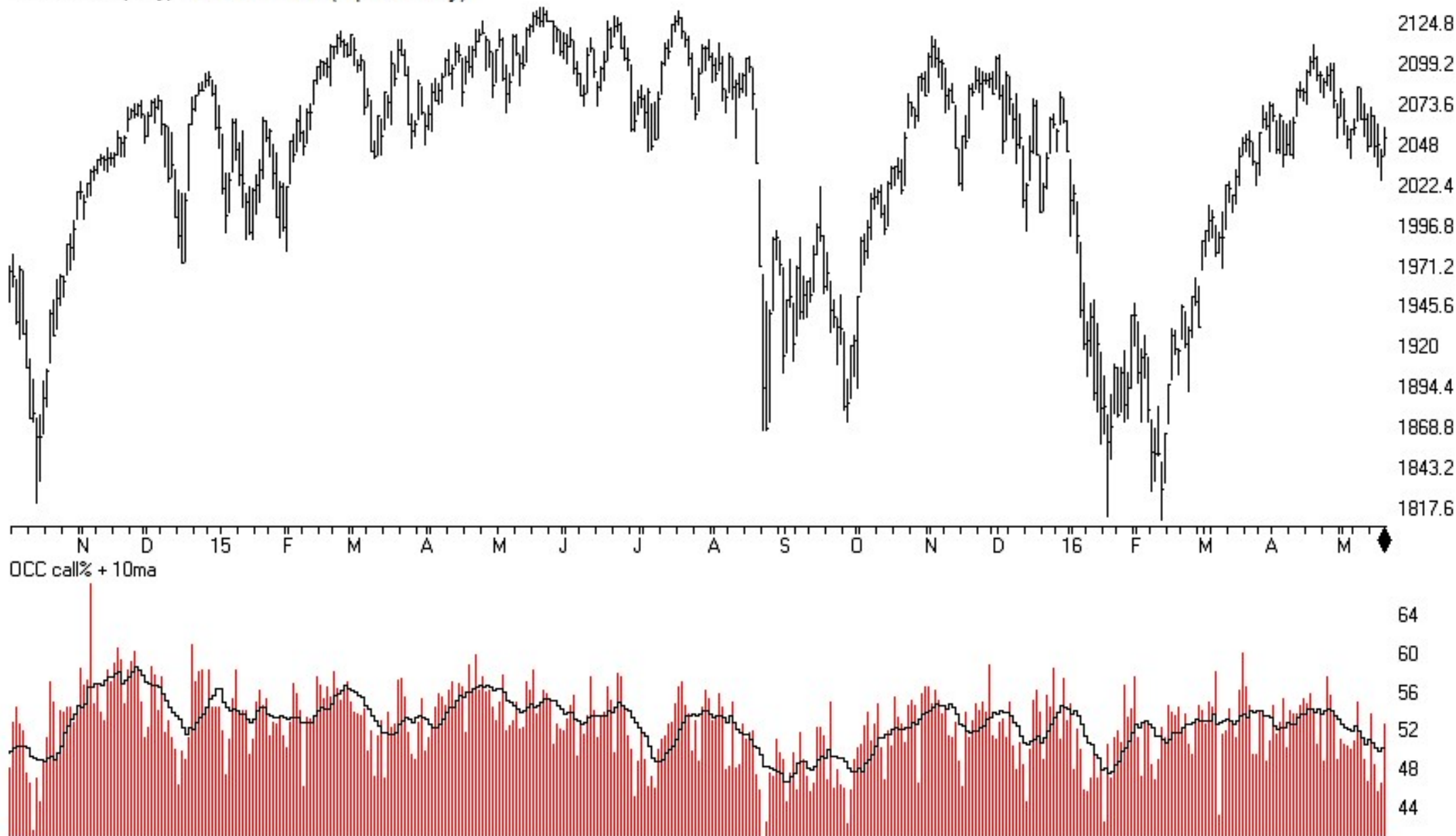


SPY + NAAIM Exposure Index

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

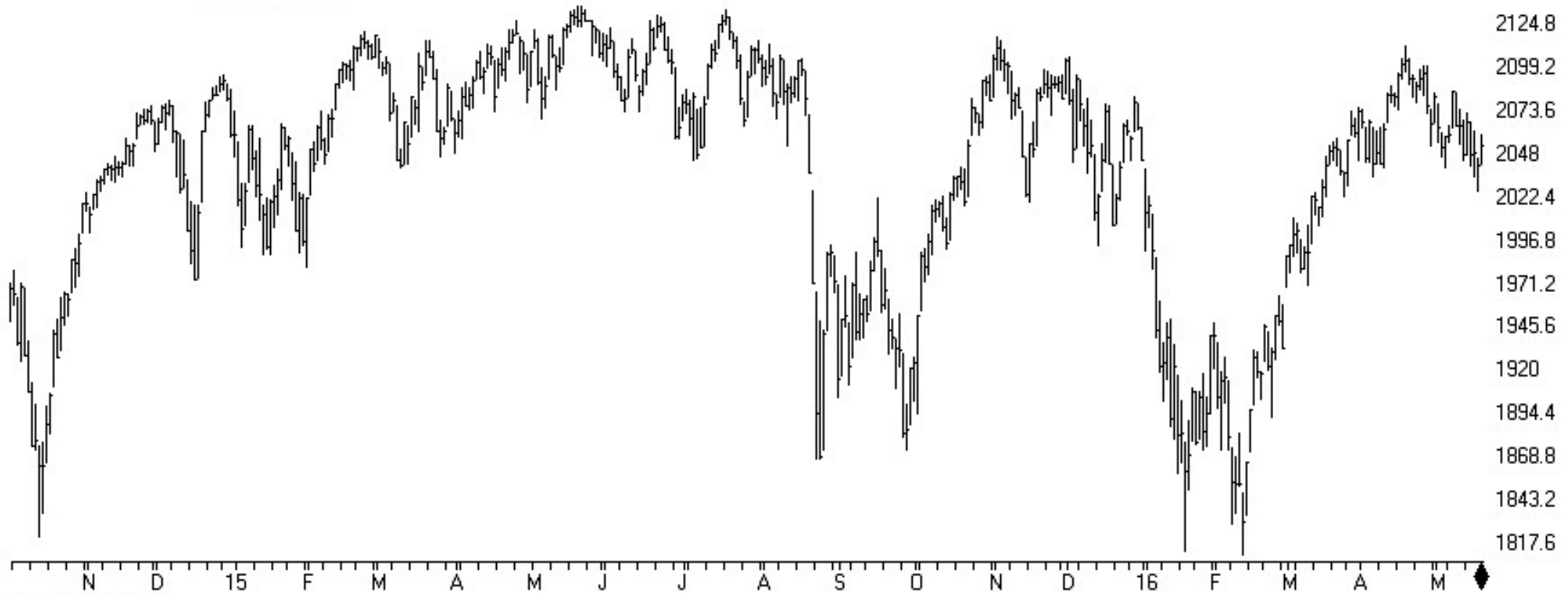


SP500 Index (Daily) + OCC Calls% (equities only)

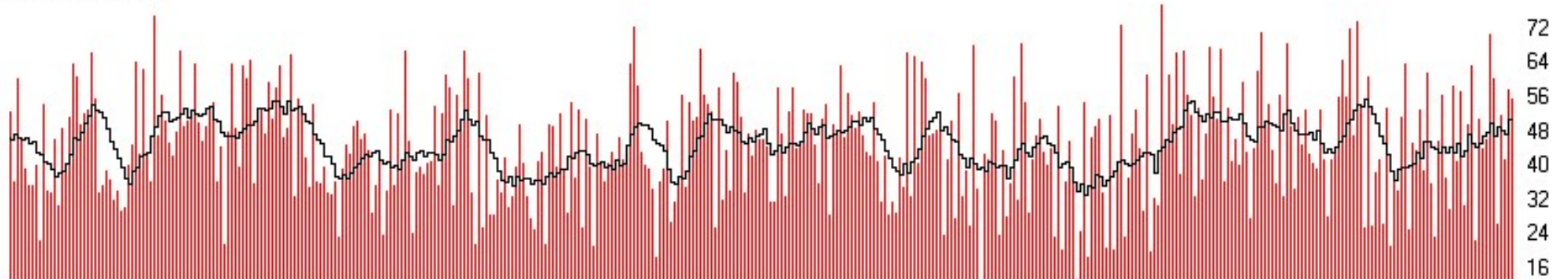


unlike other option ratios, OEX is usually considered a smart-money indicator.

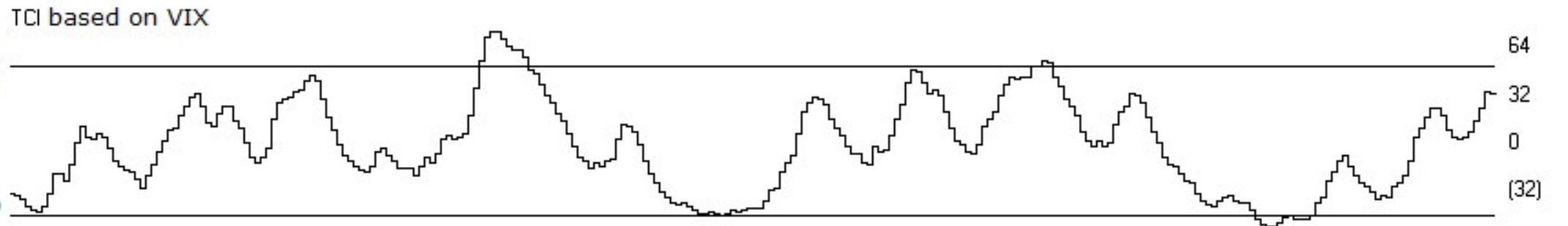
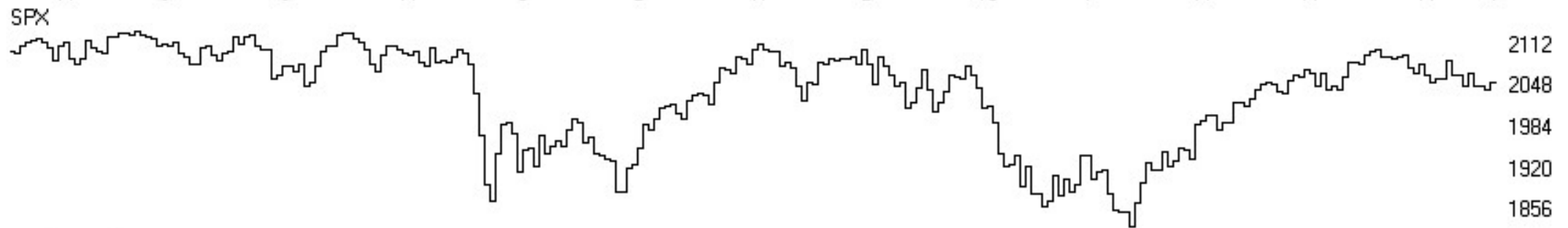
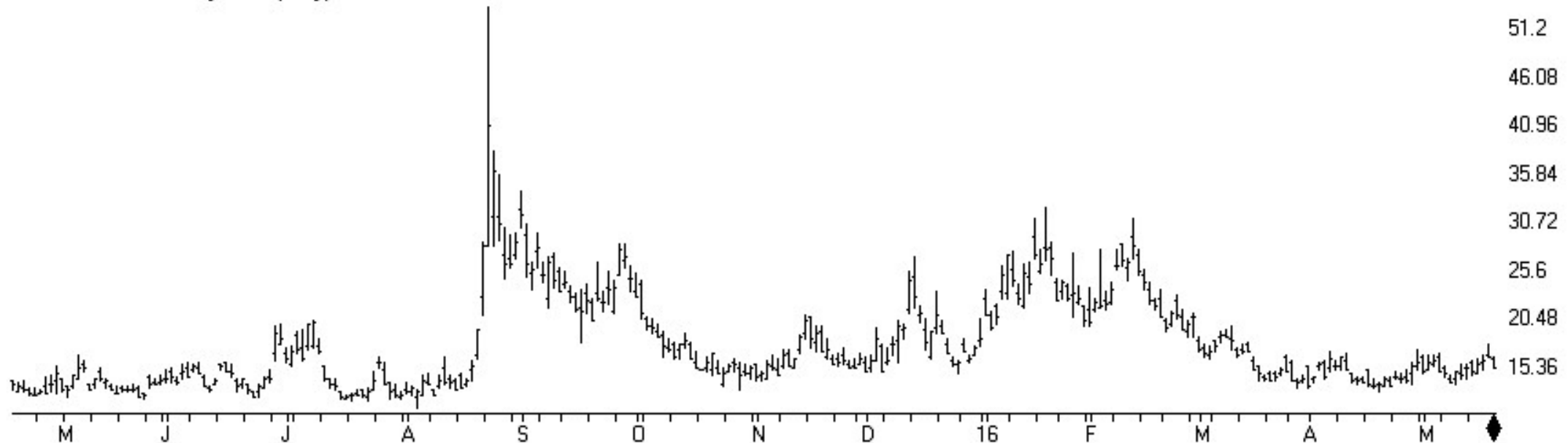
SP500 Index (Daily) + OEX Calls%



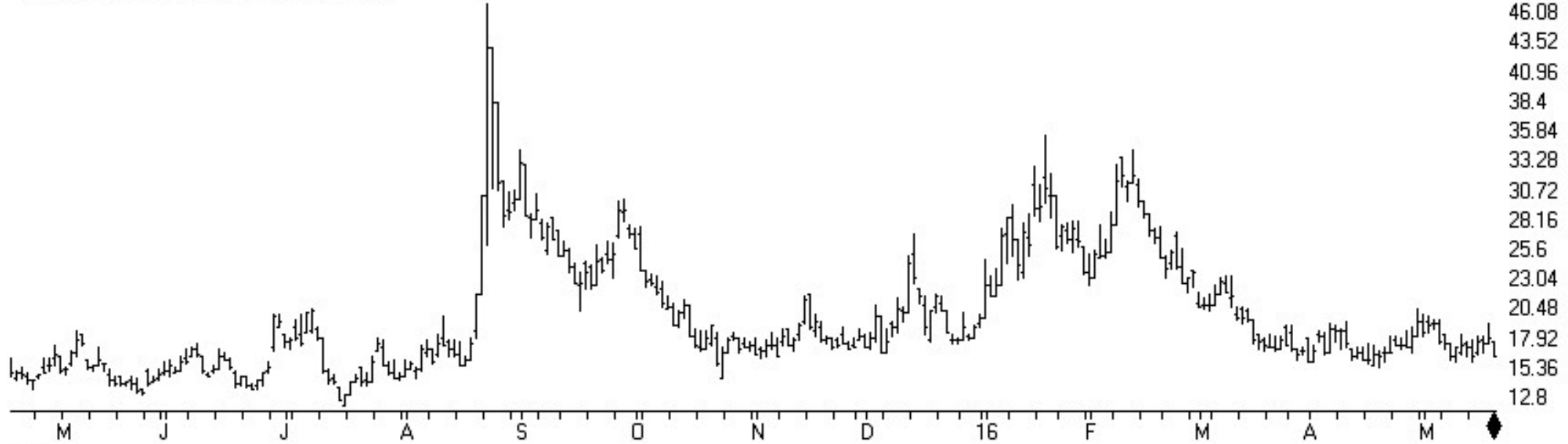
OEX Call% + 10ma



VIX - S&P 500 Volatility Index (Daily)



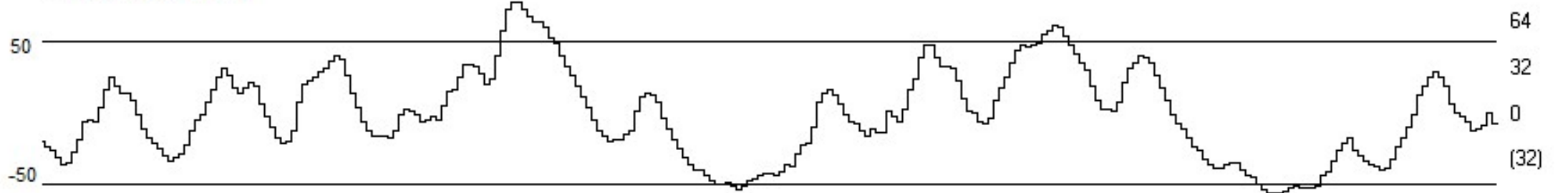
VXN - NASDAQ VOLATILITY INDEX (Daily)



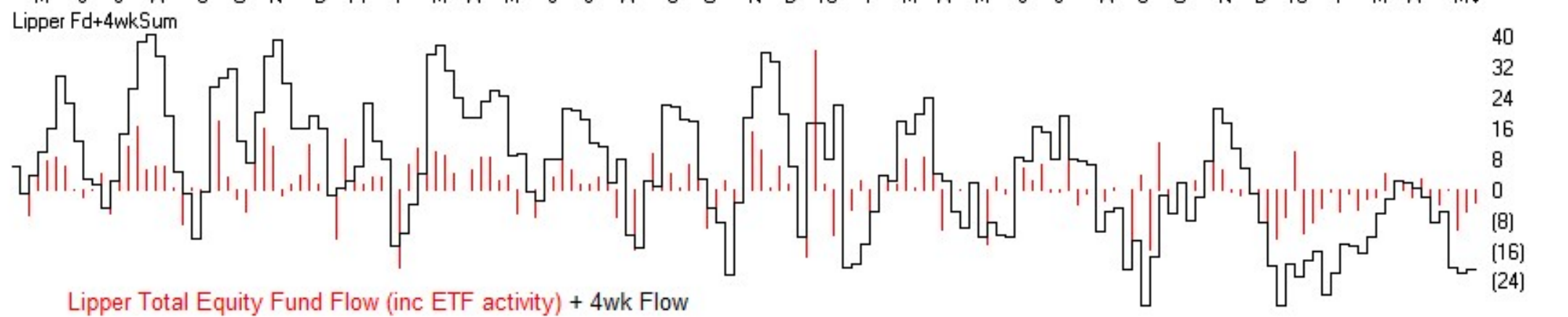
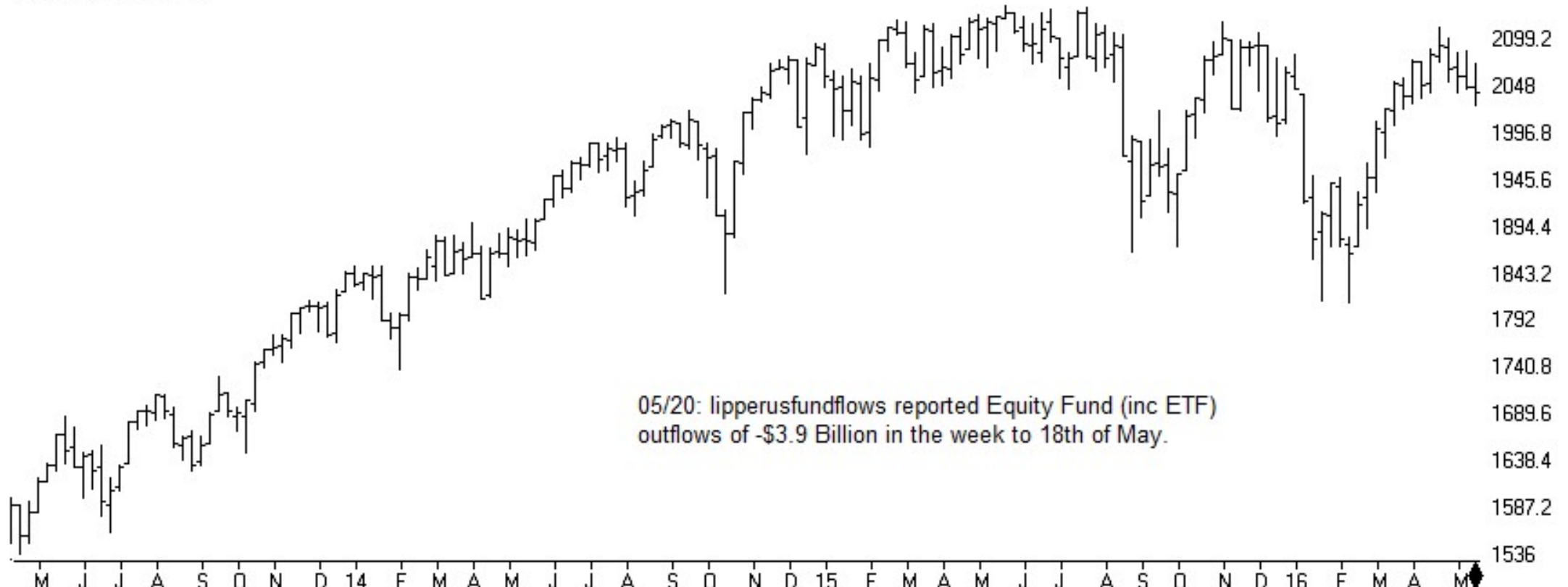
QQQ



TCI based on VXN

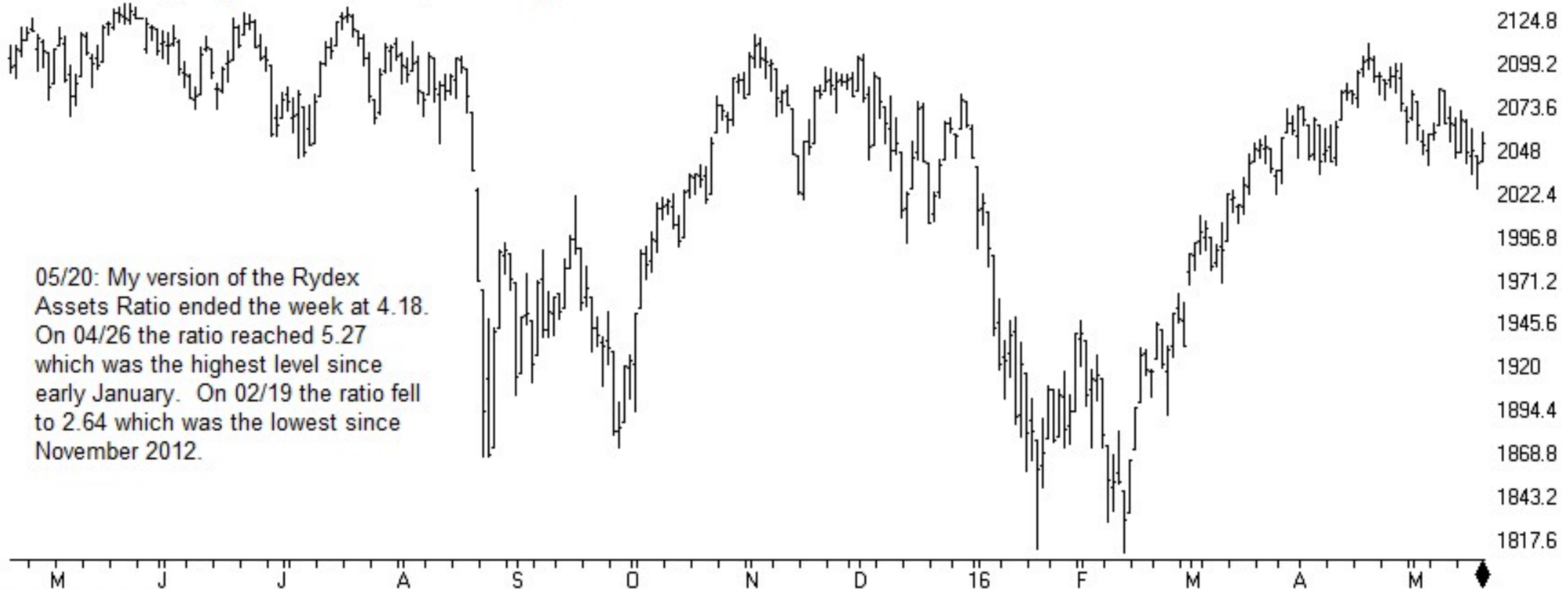


SP500 Index (Weekly)



Sentiment

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

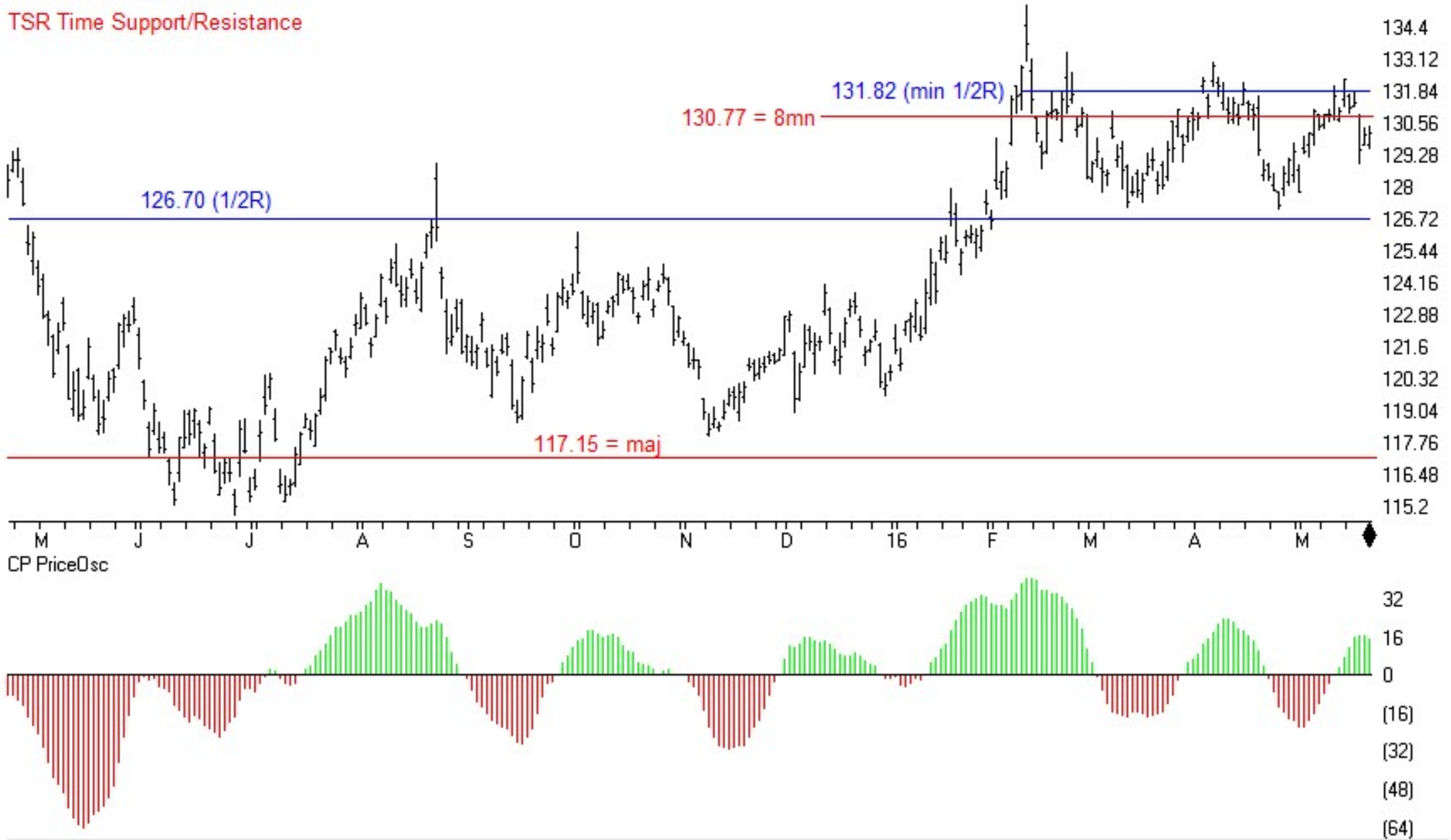


RyMajAssetsRatio

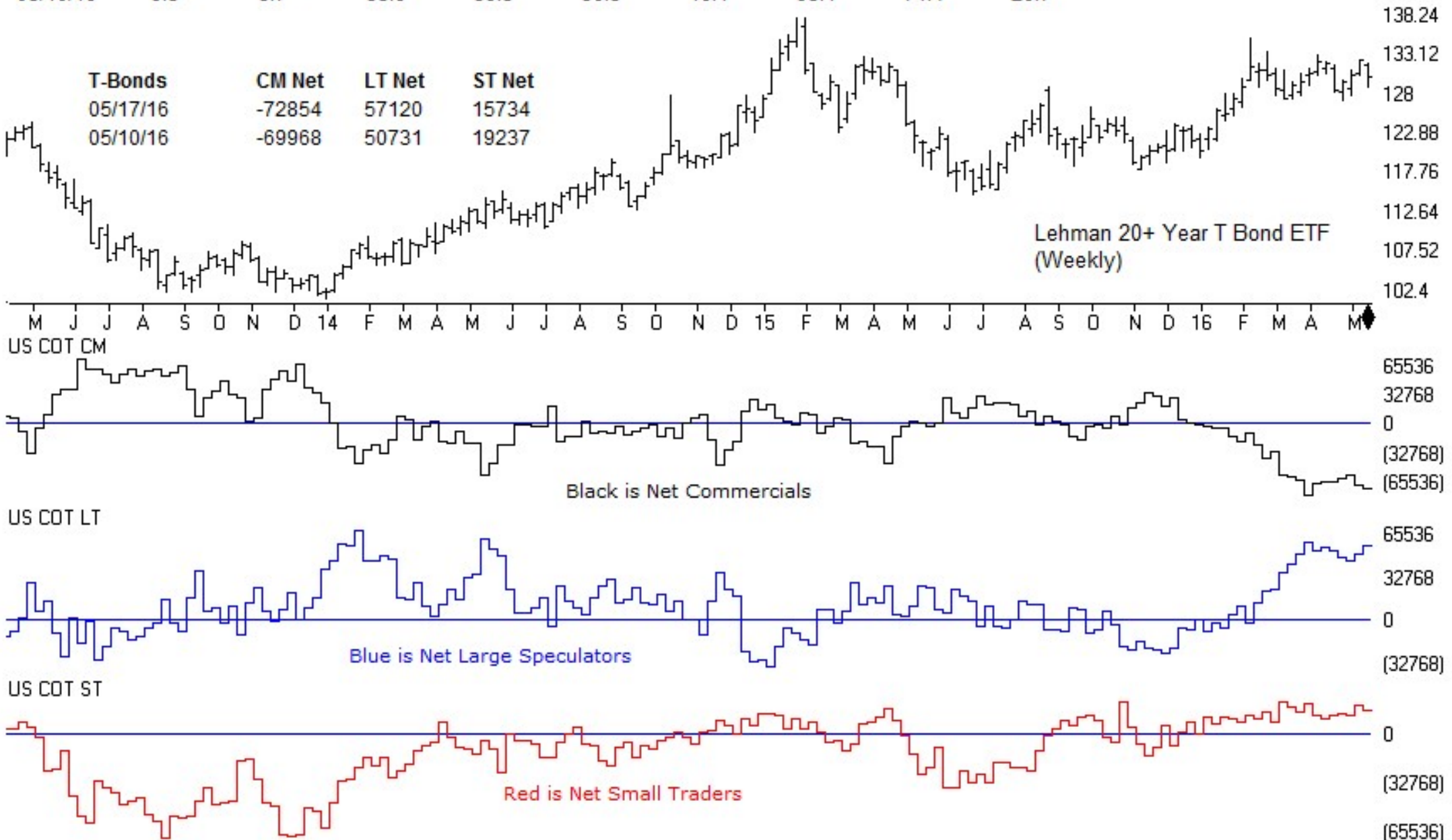


30 Lehman 20+ Year T Bond ETF (Daily)

TSR Time Support/Resistance

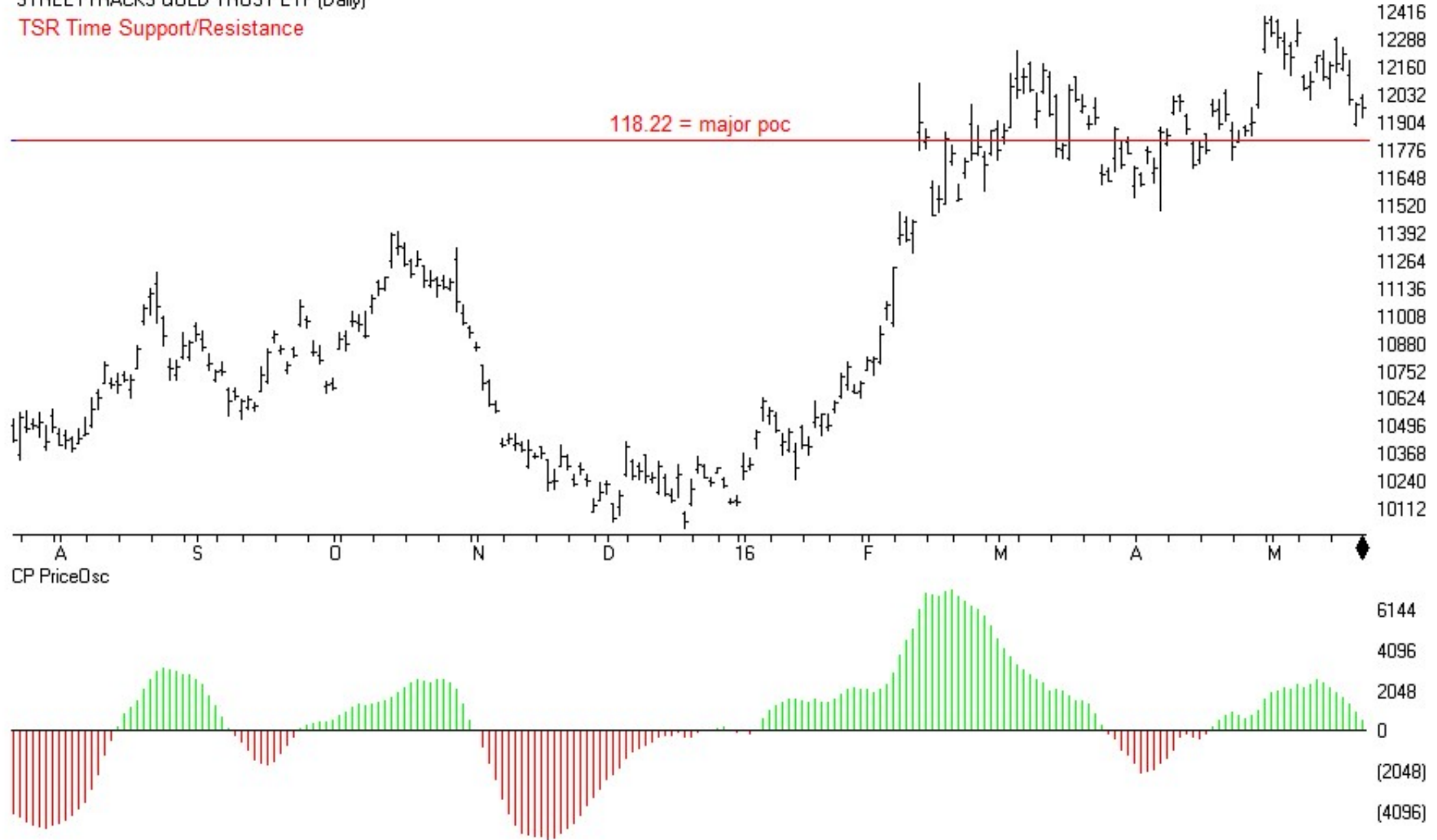


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	7.1	13.8	97.0	96.7	93.6	18.0	80.0	47.4	24.9
05/10/16	9.3	8.7	85.6	89.3	86.3	16.1	93.1	71.4	26.7



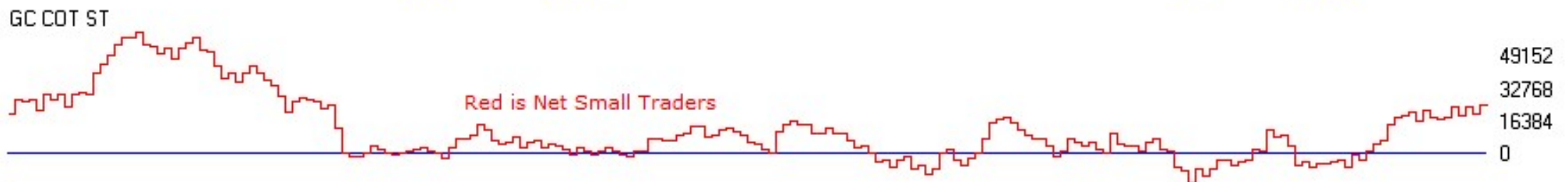
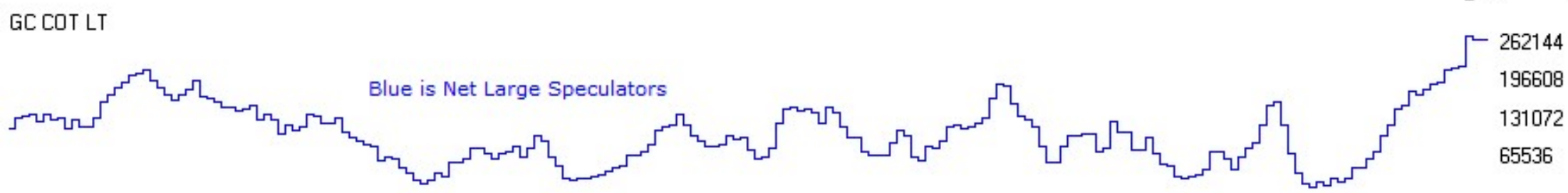
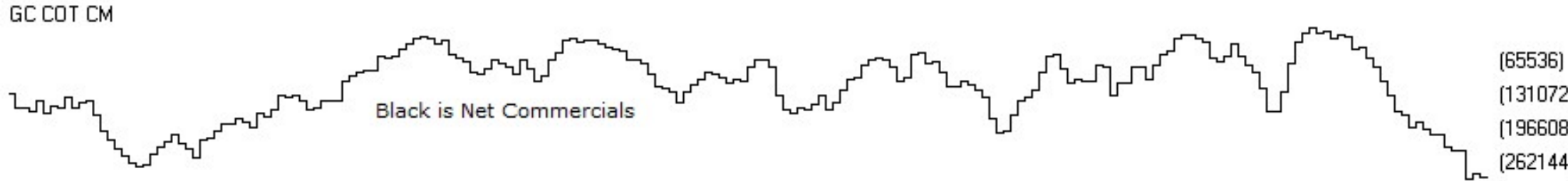
STREETTRACKS GOLD TRUST ETF (Daily)

TSR Time Support/Resistance



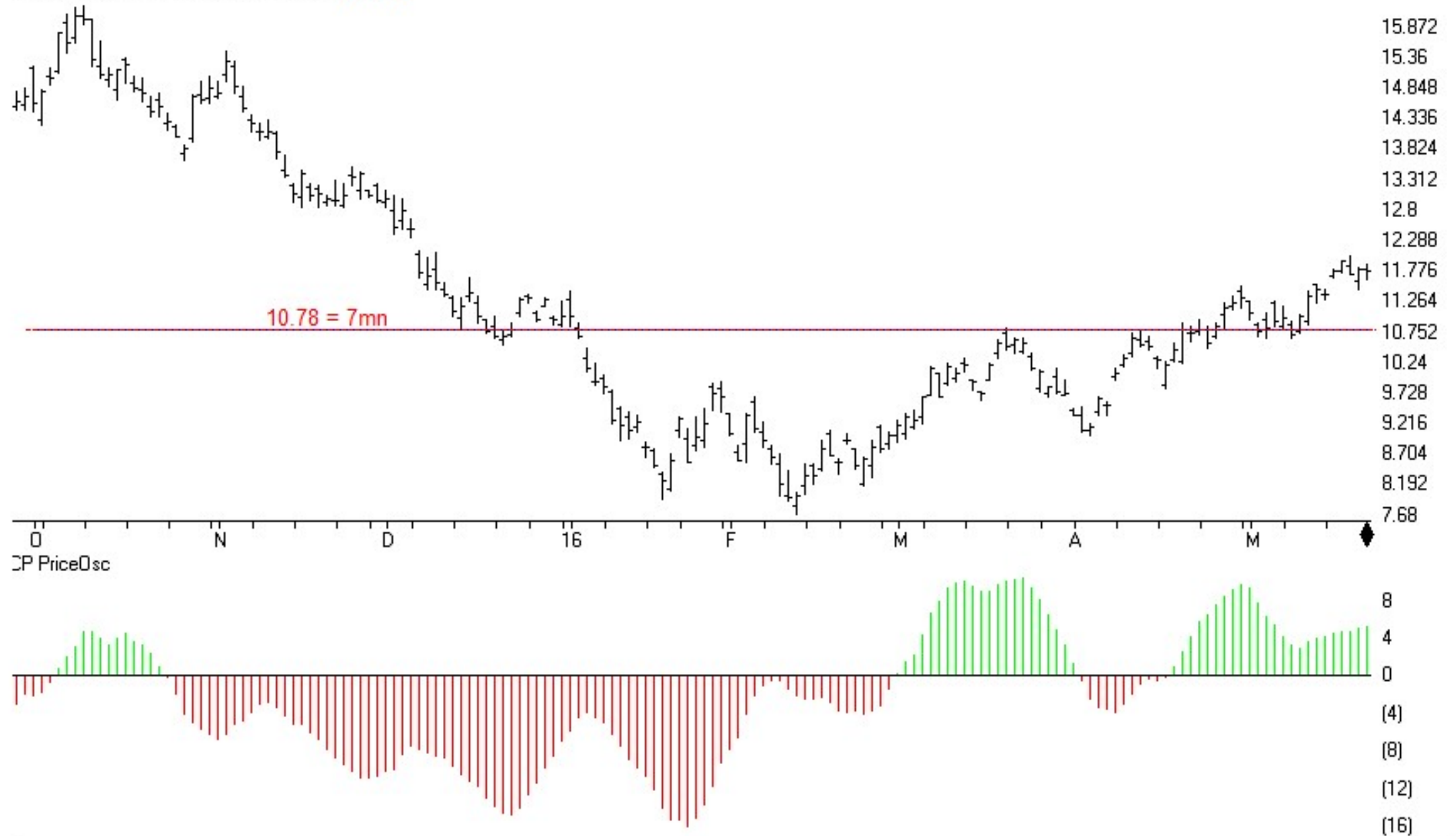


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	1.6	0	89.5	98	88.7	2.7	100	20.9	0
05/10/16	3.4	3.3	92.8	97.4	92.7	2.5	89.6	22.8	8.4

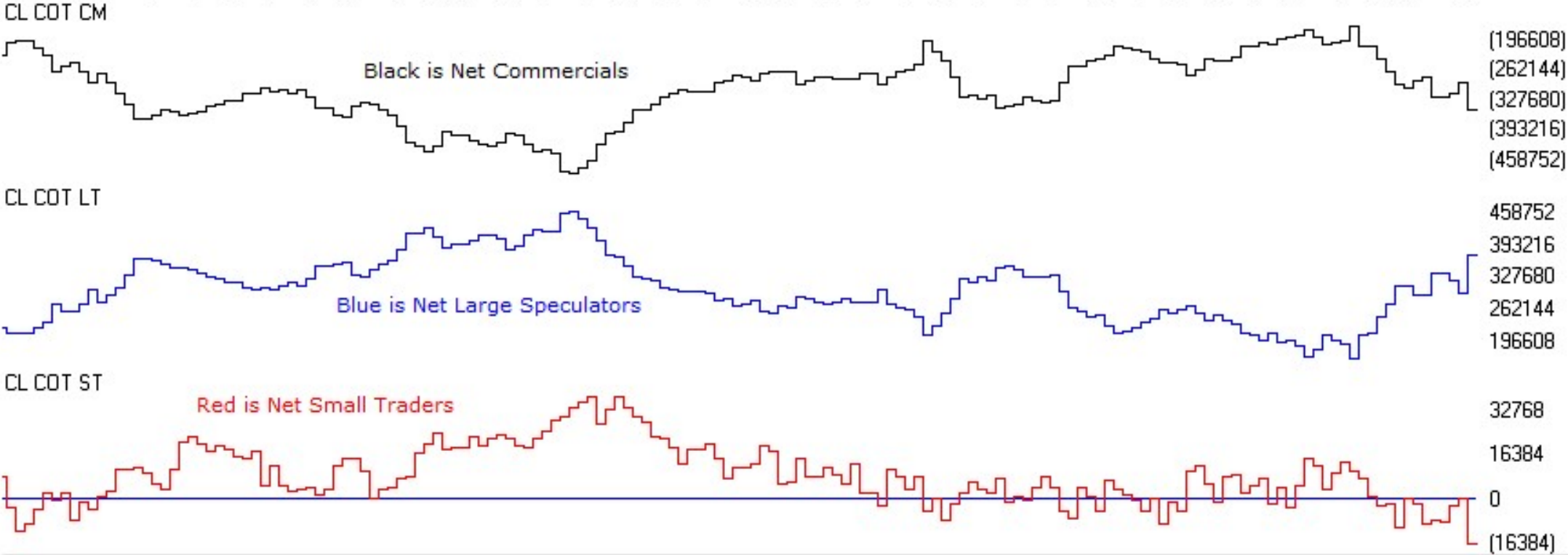
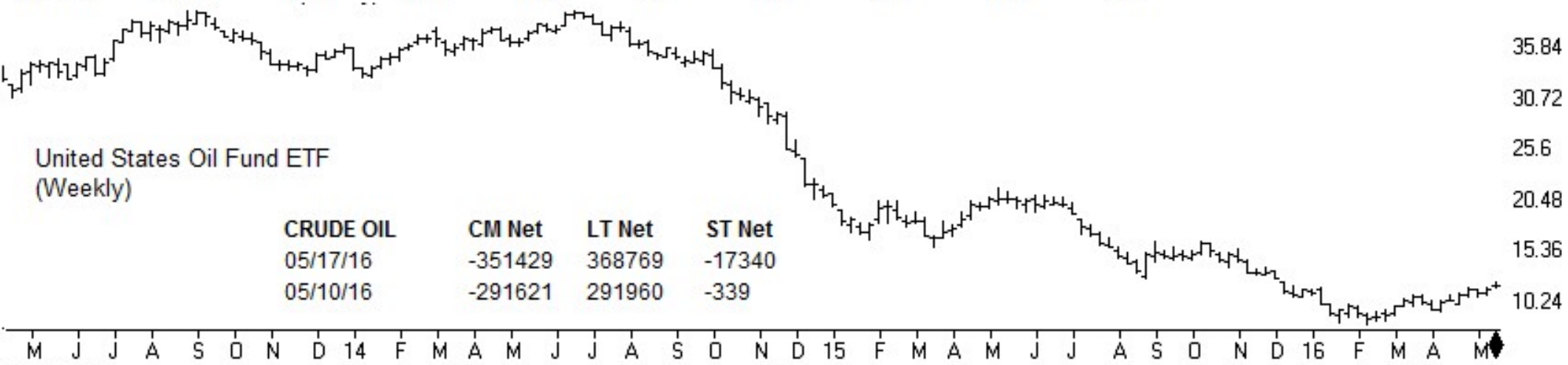


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

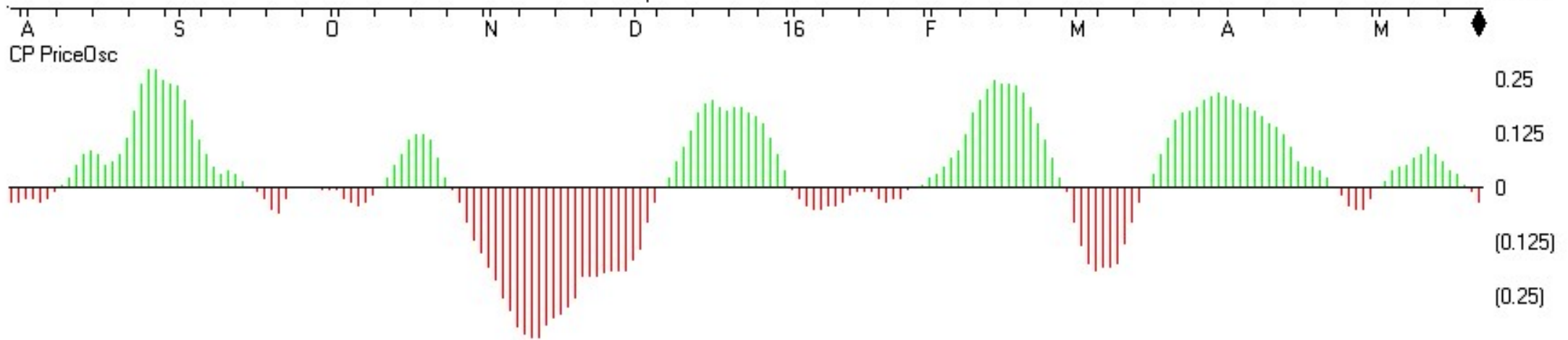


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	0.0	57.5	100.0	100.0	100.0	0.0	0.0	100.0	100.0
05/10/16	21.8	100.0	100.0	75.9	68.3	17.5	41.5	75.2	71.1

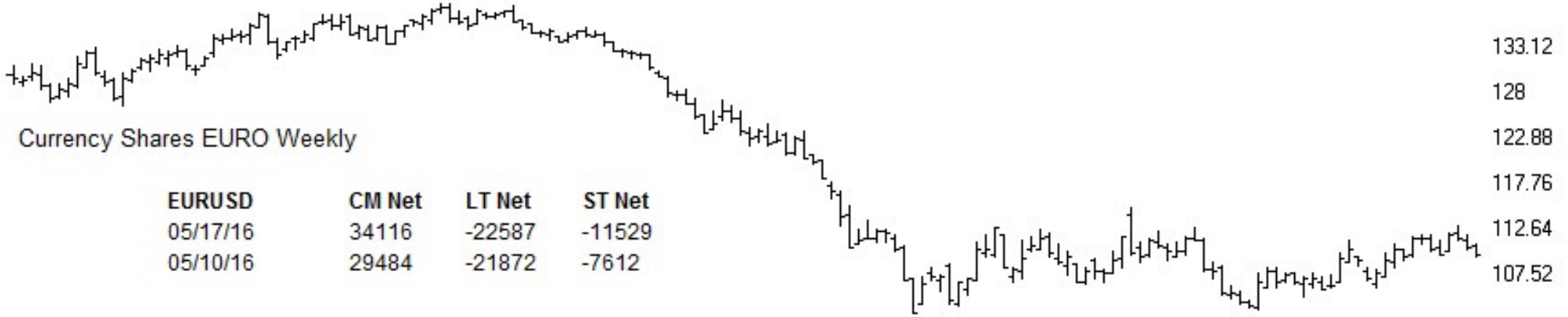


TSR Time Support/Resistance

51 EURUSD (Daily)



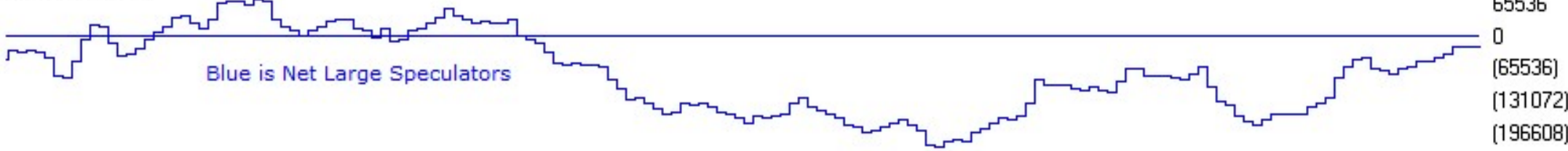
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	3.3	10.0	80.6	99.6	85.4	0.0	79.1	70.2	73.2
05/10/16	1.0	7.5	83.2	100.0	87.1	0.0	89.3	82.8	70.2



EC COT CM NET



EC COT LT NET



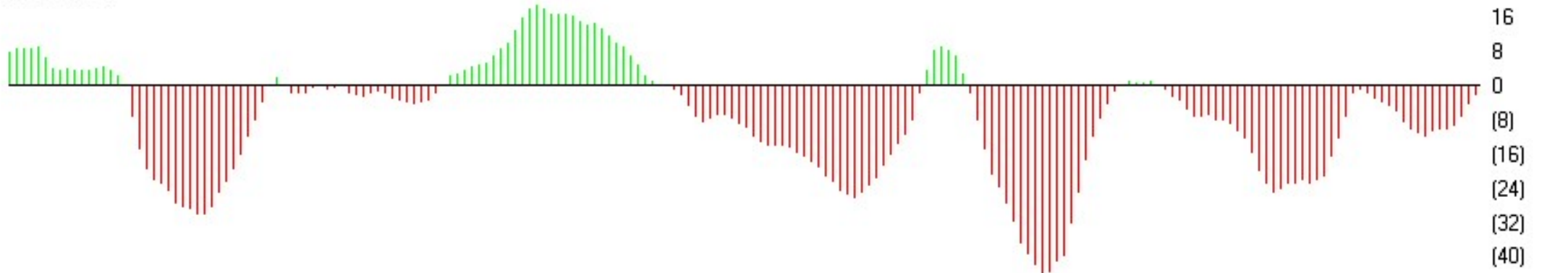
EC COT ST



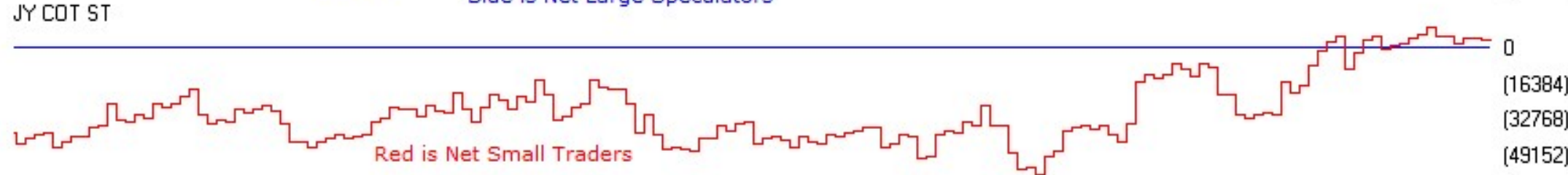
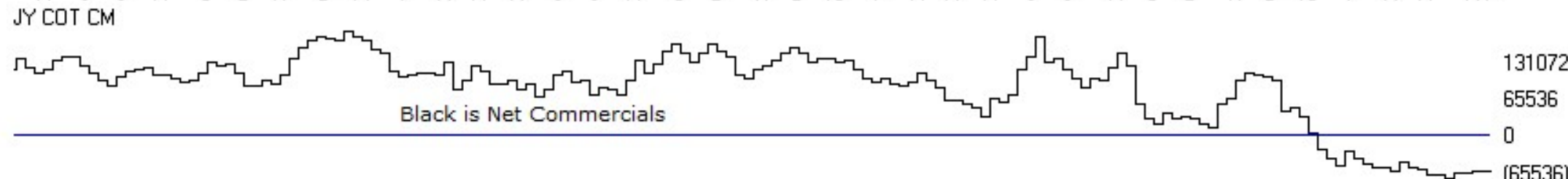
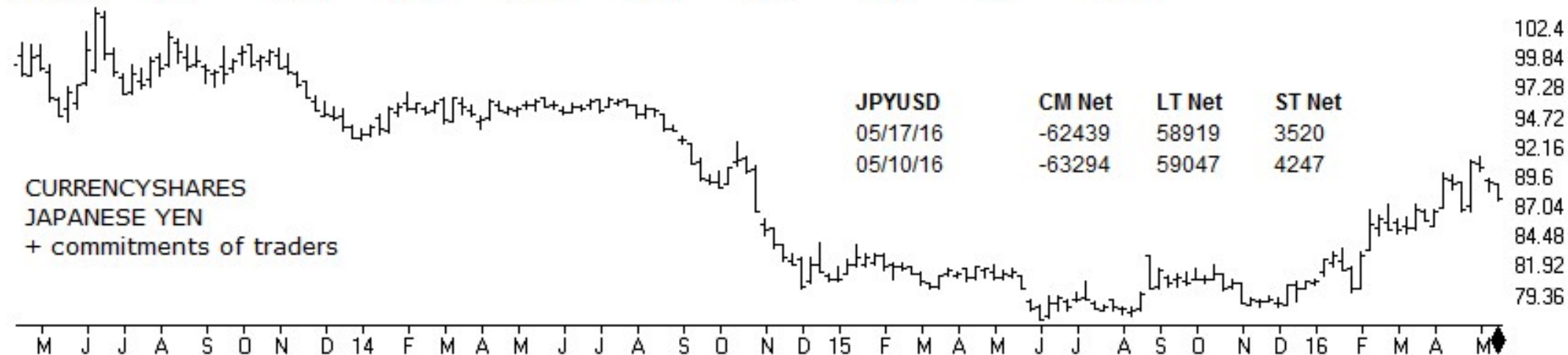
53 USDJPY (Daily)



CP PriceOsc



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/17/16	7.8	11.8	76.0	91.3	90.4	20.9	86.2	75.9	56.1
05/10/16	7.2	11.3	74.0	91.5	89.3	22.4	88.6	83.7	60.5



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