

ChartProfit

Charts to Friday 23rd June 2017

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 06/23

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

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

06/23: AAll (public poll). Bulls% was almost unchanged at 32.7%. Five weeks ago Bulls% fell to 23.9%, the lowest since November. Bears% was slightly lower at 28.9%%.

06/23: Investors Intelligence. Bulls% was higher at 51.5%. Previous week's 50.0% was an eleven week low. Bear% was higher higher at 19.4%. Three weeks ago Bears% reached 19.2% which was a twenty two week high.

06/23: Market Vane (advisers) poll was unchanged at 69,the highest since May 2013.

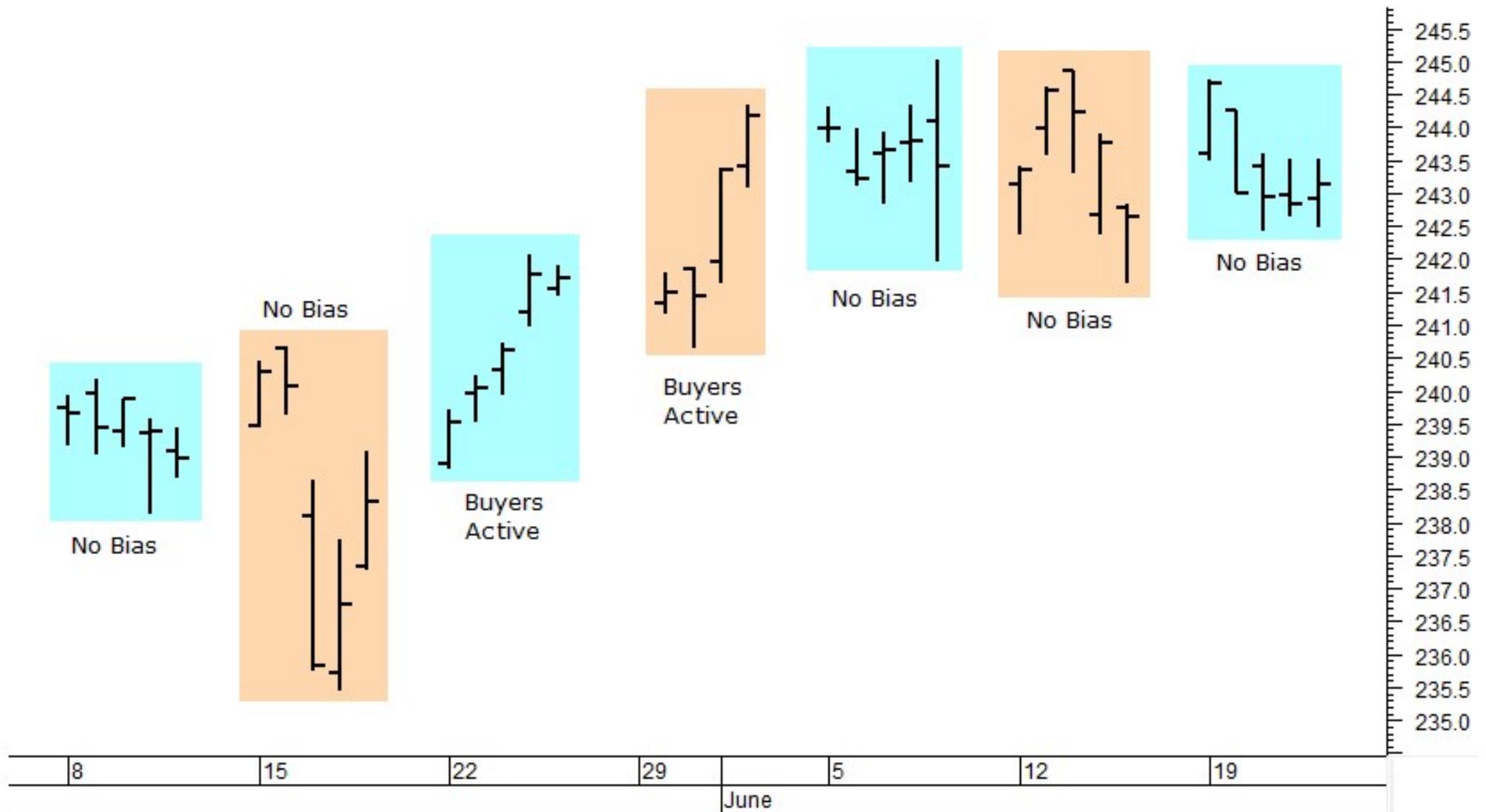
06/23: NAAIM exposure index was unchanged at 92.61.

Mutual Fund Flow:

06/23: My version of the Rydex Assets Ratio ended the week at 13.46, a three month high and approaching the highest ratio in the database which was 14.02 on 1st March.

06/23: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$2.2 Billion in the week to 21st June.

SPY Weekly Structure

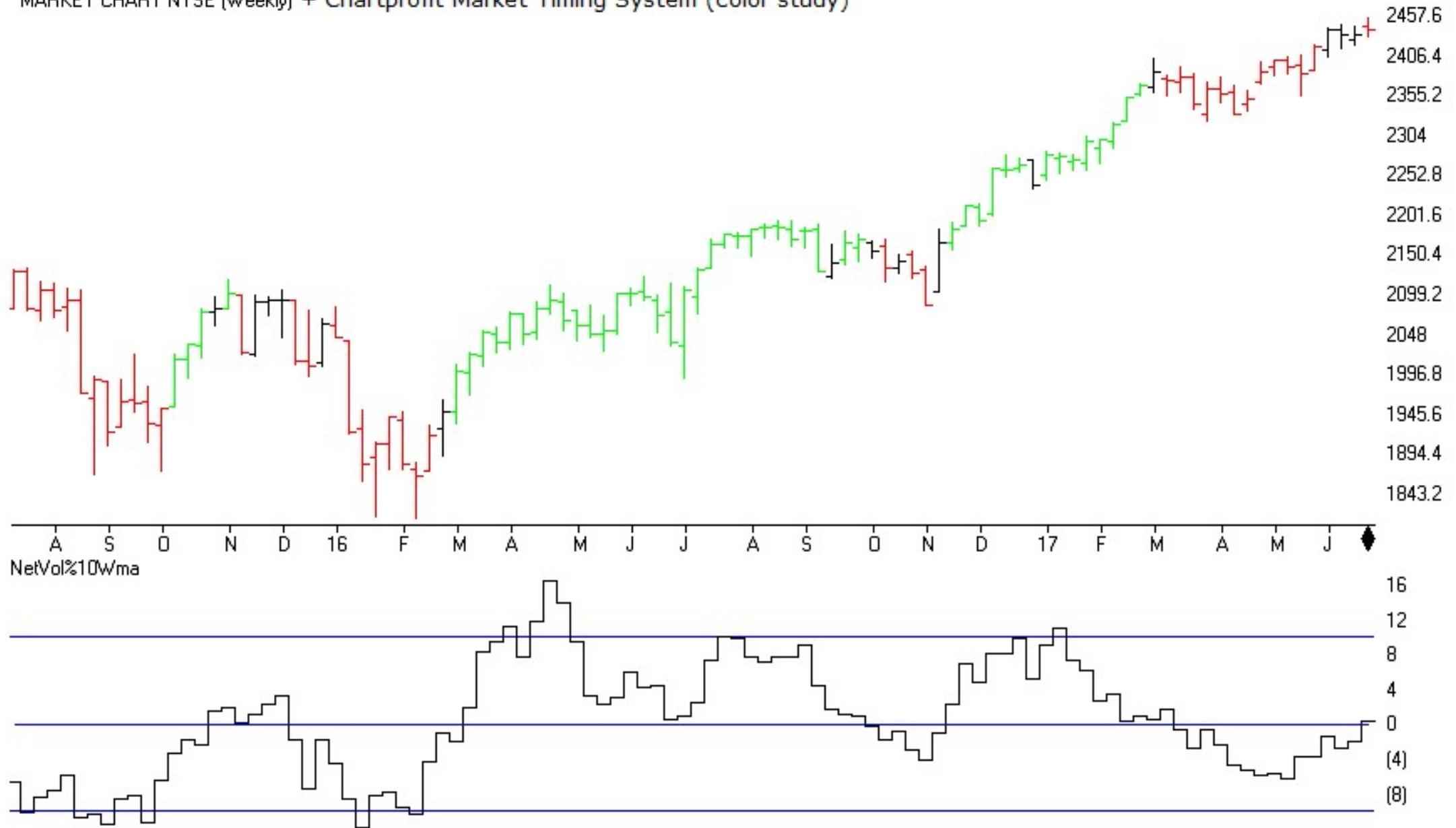


Commitments of Traders

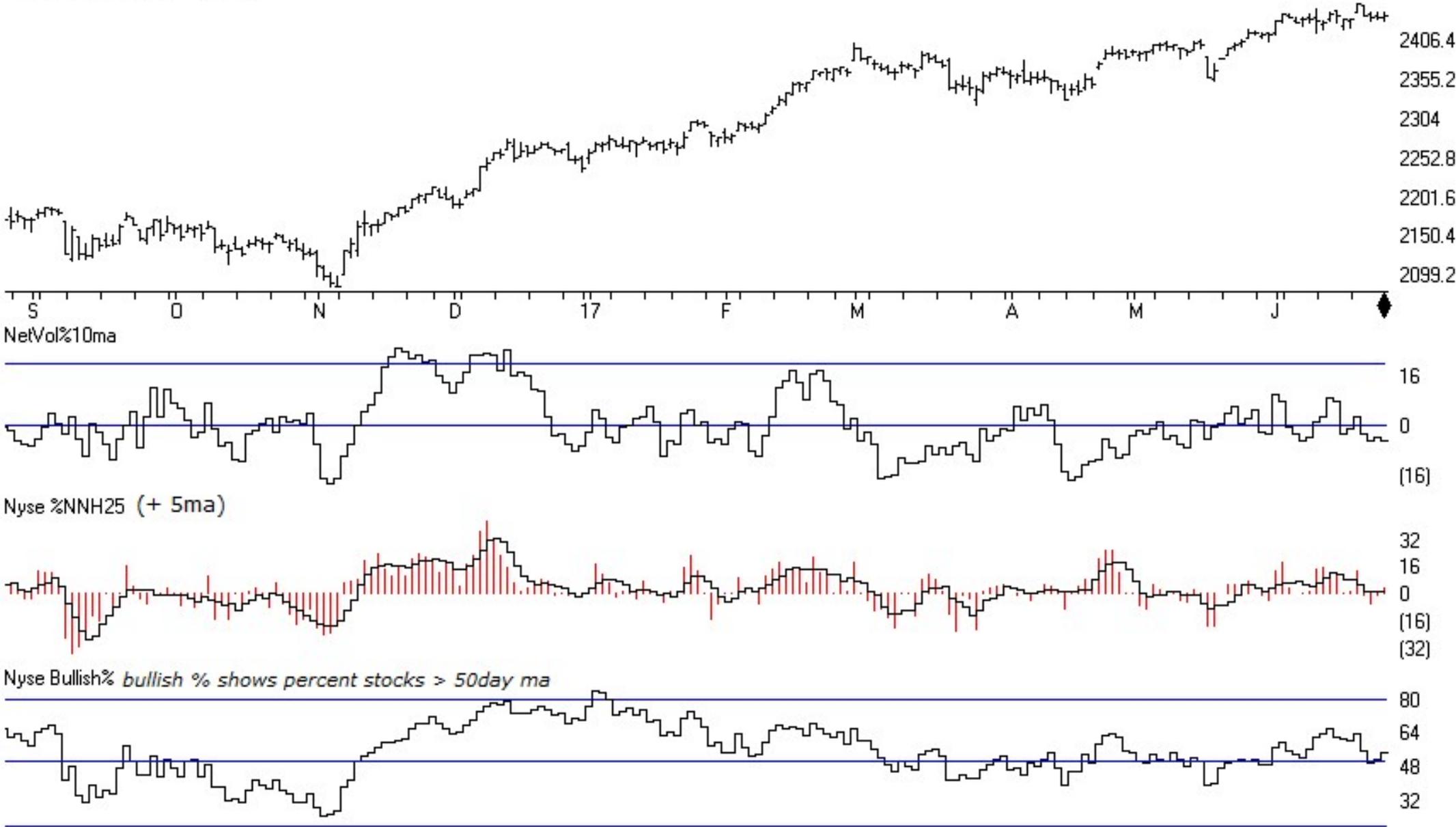
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/20/17	43.6	34.8	50.7	48.1	15.6	18.1	58.3	99.7	100.0
06/13/17	67.7	98.7	76.0	12.8	3.0	70.5	50.8	5.9	0.0
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/20/17	52	74.2	75.7	50.2	66.8	56.3	22.8	31.2	63.2
06/13/17	12.9	29.9	96.6	86.8	99.4	54.4	13.5	0	23.7
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/20/17	89.0	100.0	37.5	0.0	39.5	97.3	87.0	85.7	29.1
06/13/17	82.2	89.9	31.4	13.3	35.1	78.9	55.6	42.9	29.6
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/20/17	0.0	0.0	100.0	100.0	100.0	17.2	100.0	100.0	0.0
06/13/17	0.0	0.0	100.0	100.0	100.0	14.7	100.0	89.6	0.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/20/17	19.9	0.0	31.7	83.6	100.0	58.0	64.4	100.0	60.0
06/06/17	16.3	45.1	88.1	84.7	28.5	8.5	76.8	78.7	18.7
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/20/17	42.7	22.1	18.7	61.6	93.1	74.2	52.1	32.0	67.8
06/13/17	33.8	40.9	80.3	60.6	22.7	19.7	85.3	58.0	14.7
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/20/17	19.4	0.0	57.6	77.1	100.0	45.2	82.6	100.0	42.3
06/13/17	2.0	25.6	100.0	100.0	38.0	0.0	68.7	83.3	41.6
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/20/17	100.0	74.7	0.0	0.0	0.2	100.0	9.2	100.0	50.0
06/13/17	99.2	99.0	5.0	1.2	3.1	94.7	16.2	79.5	100.0

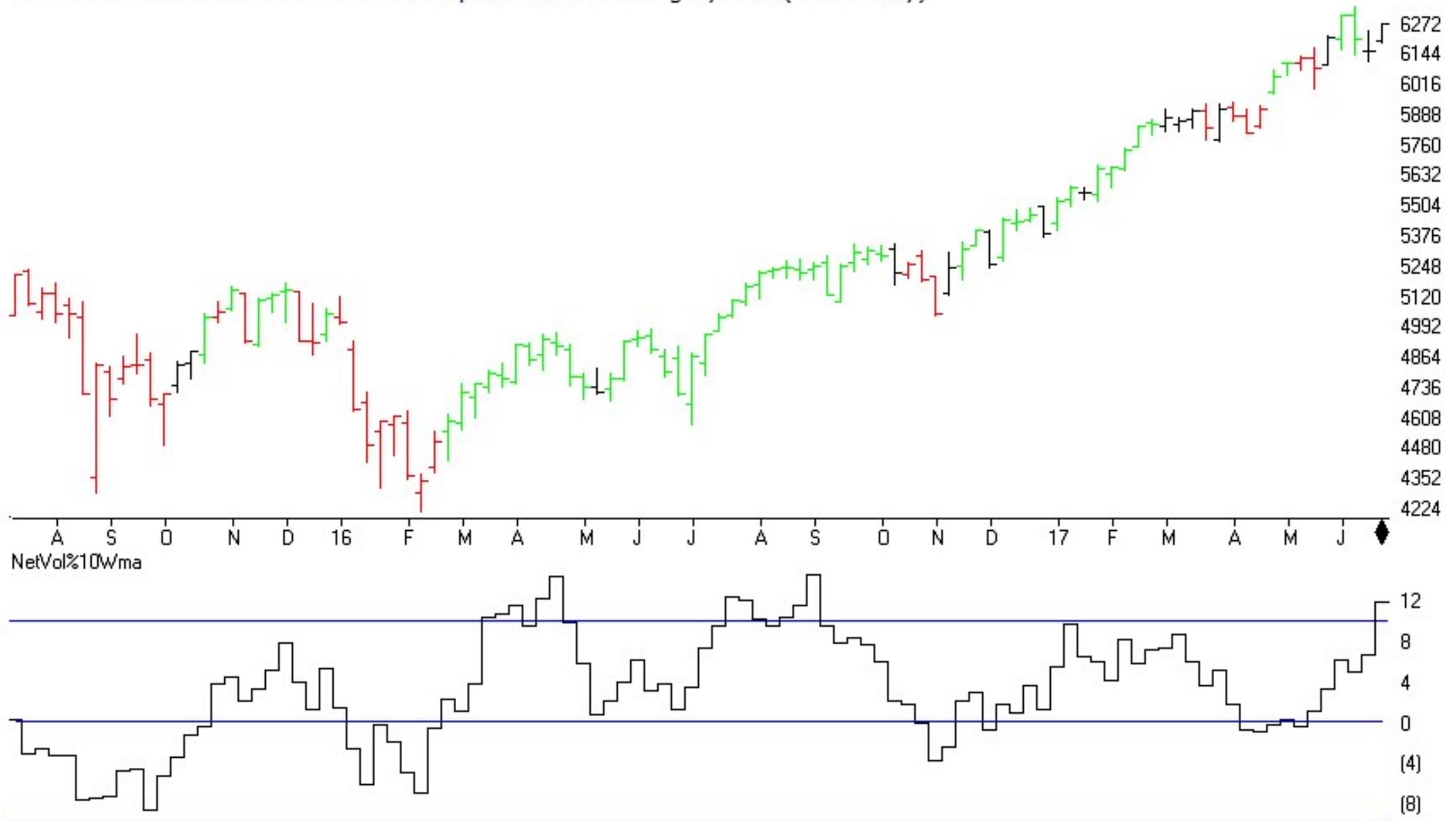
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



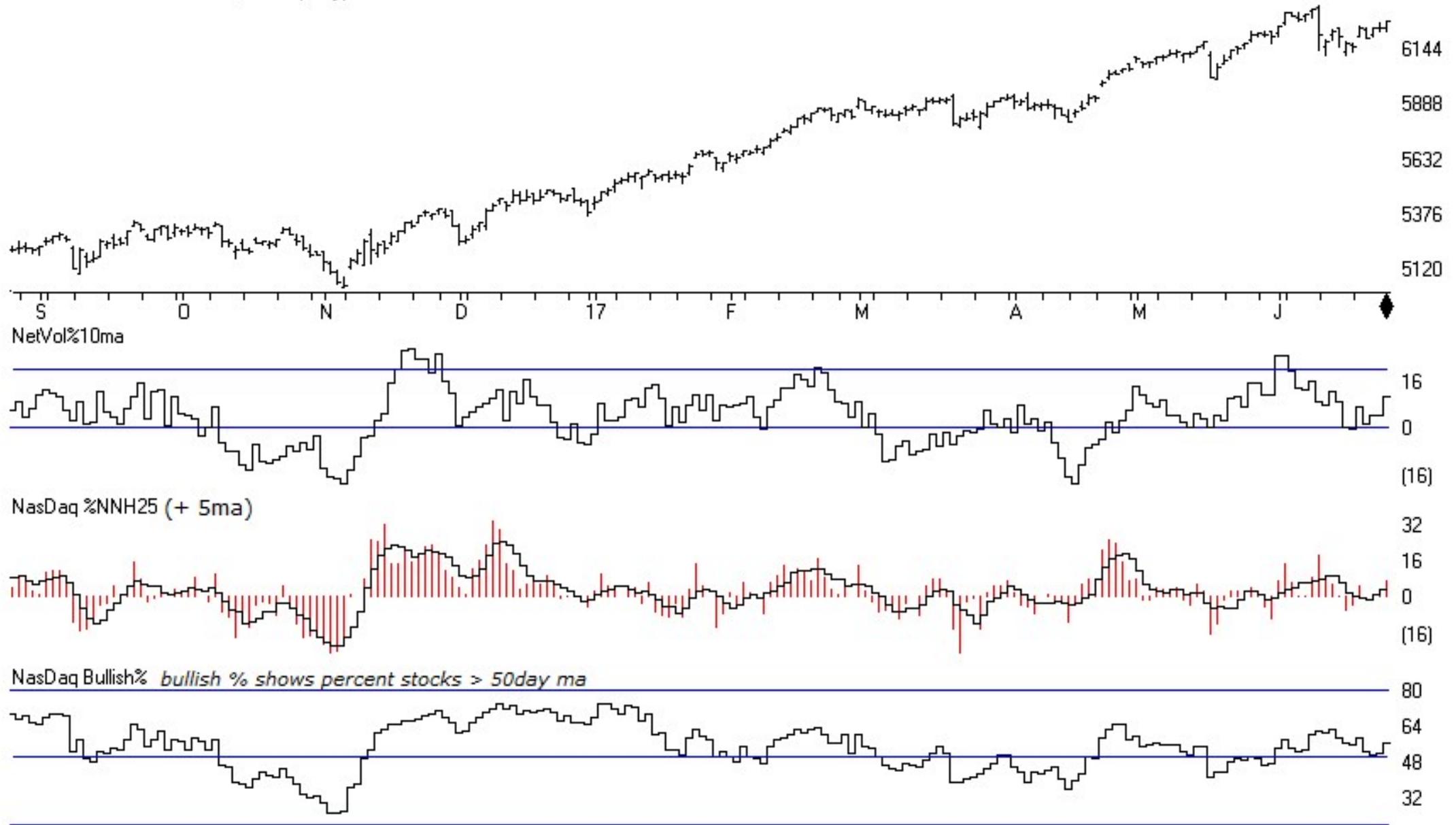
MARKET CHART NYSE (Daily)



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

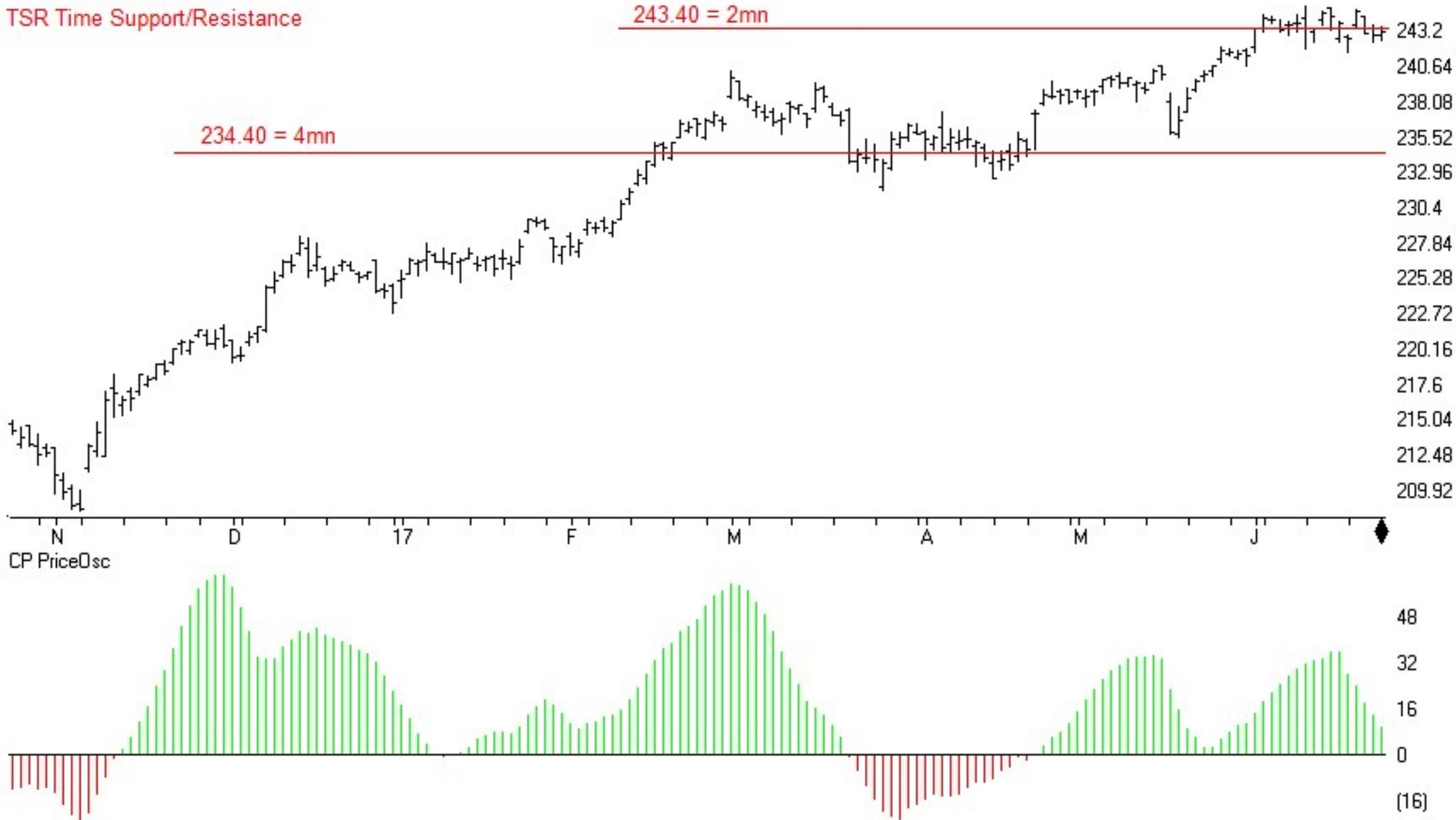


MARKET CHART NASDAQ 1800 (Daily)



Index ETFs

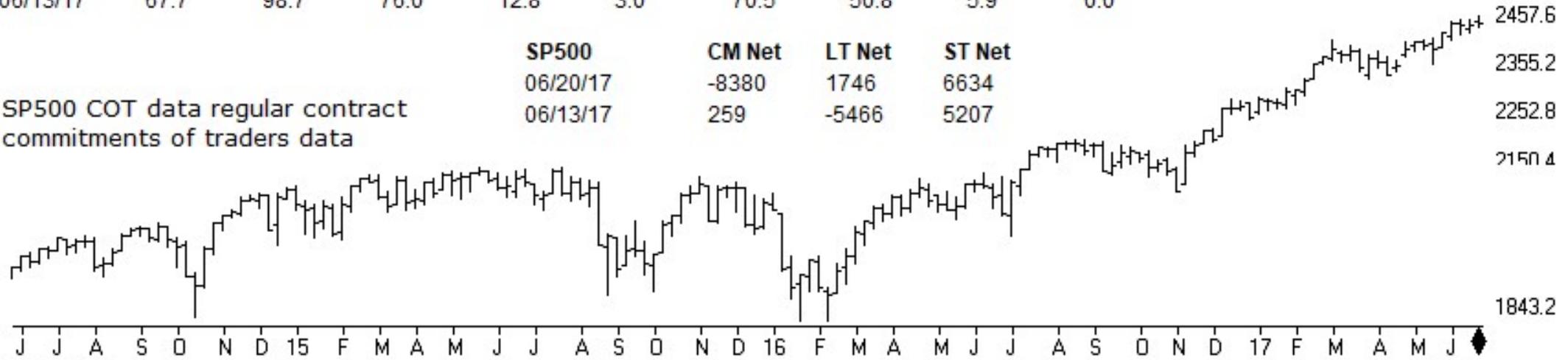
13 SPY SP500 ETF (Daily)
 TSR Time Support/Resistance



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/20/17	43.6	34.8	50.7	48.1	15.6	18.1	58.3	99.7	100.0
06/13/17	67.7	98.7	76.0	12.8	3.0	70.5	50.8	5.9	0.0

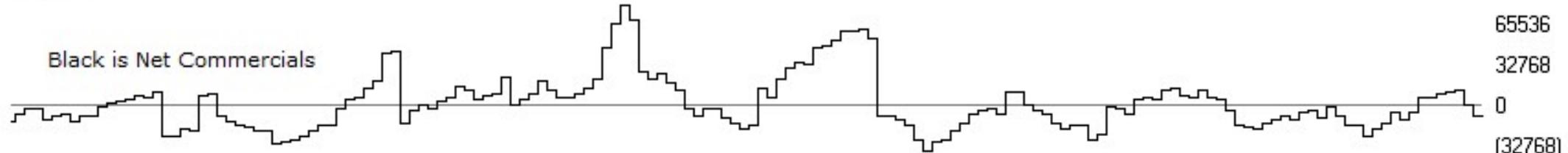
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
06/20/17	-8380	1746	6634
06/13/17	259	-5466	5207



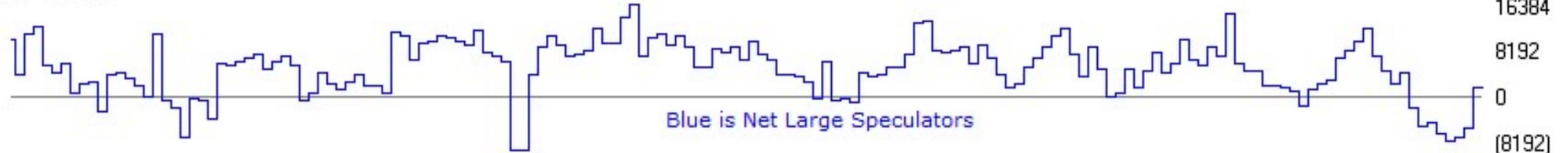
SP COT CM

Black is Net Commercials



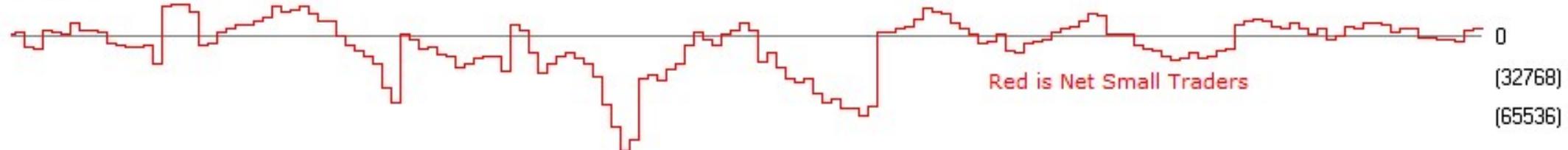
SP COT LT

Blue is Net Large Speculators



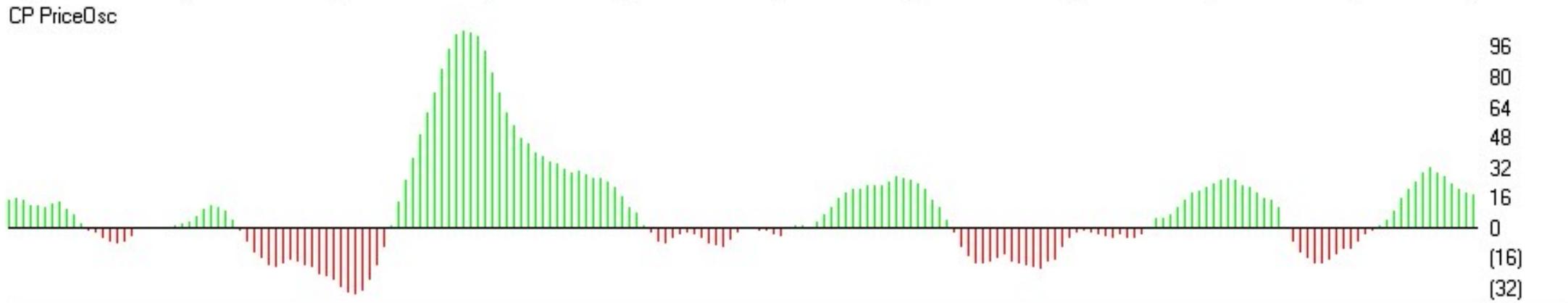
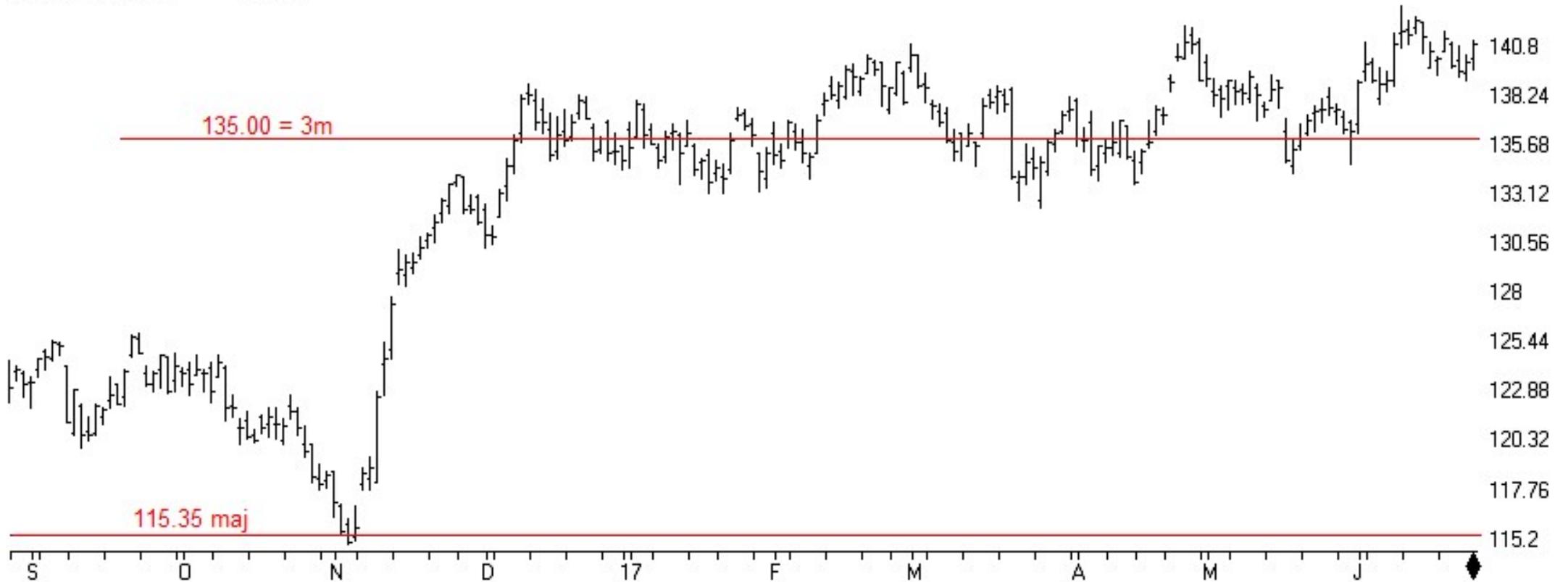
SP COT ST

Red is Net Small Traders

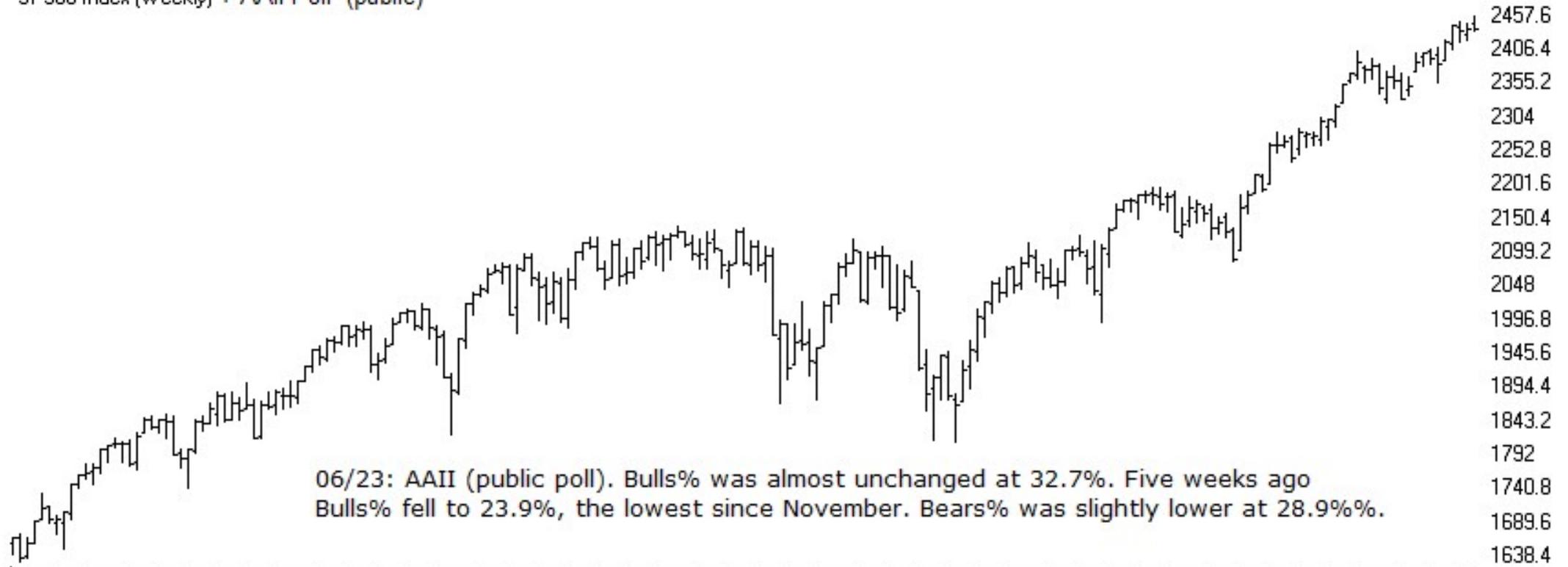


TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

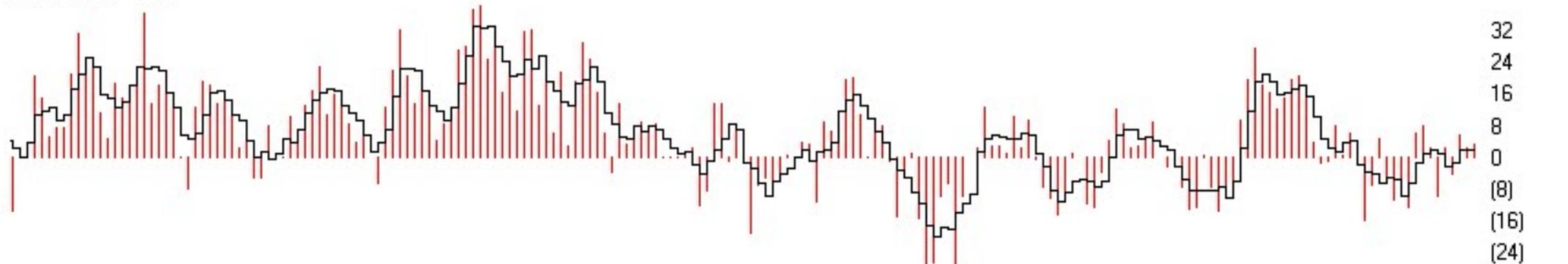


SP500 Index (Weekly) + AII Poll (public)

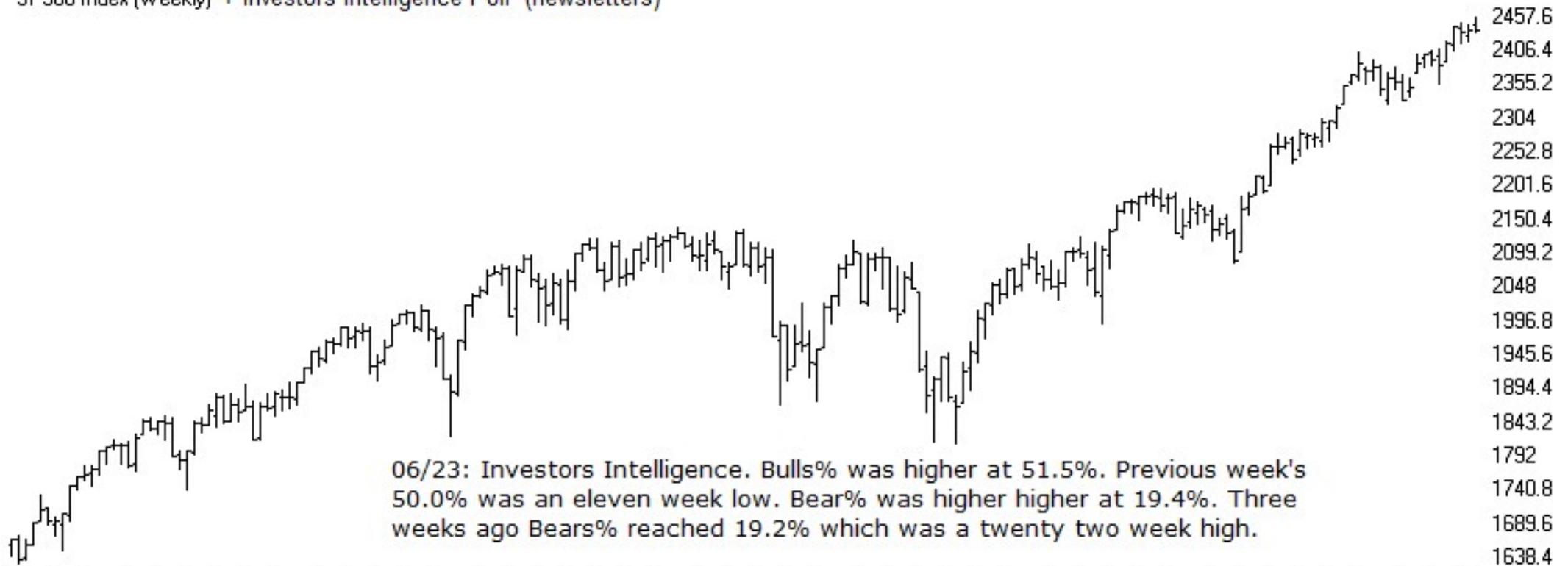


S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D 17 F M A M J

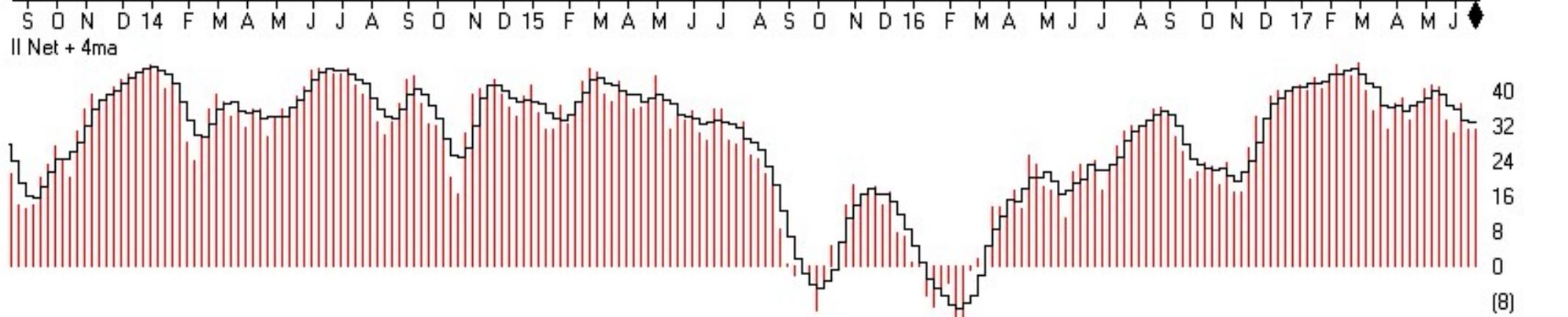
AII NETT + 4ma



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



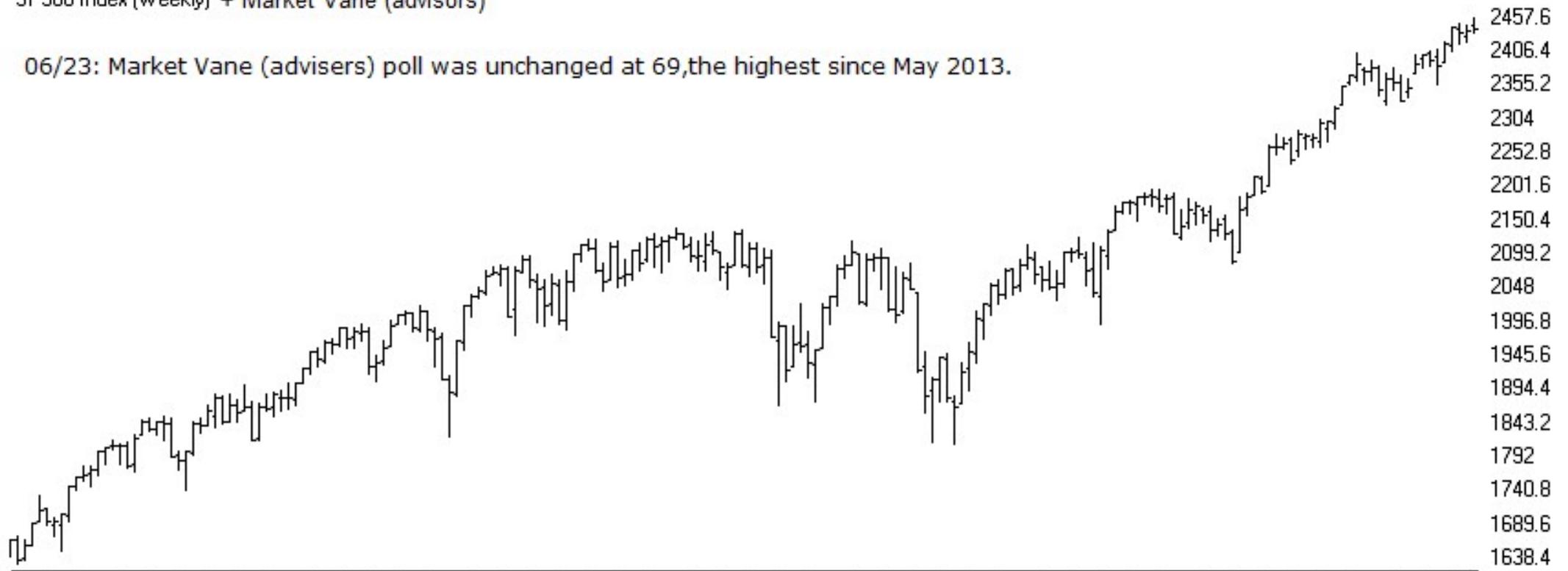
06/23: Investors Intelligence. Bulls% was higher at 51.5%. Previous week's 50.0% was an eleven week low. Bear% was higher higher at 19.4%. Three weeks ago Bears% reached 19.2% which was a twenty two week high.



II Net + 4ma

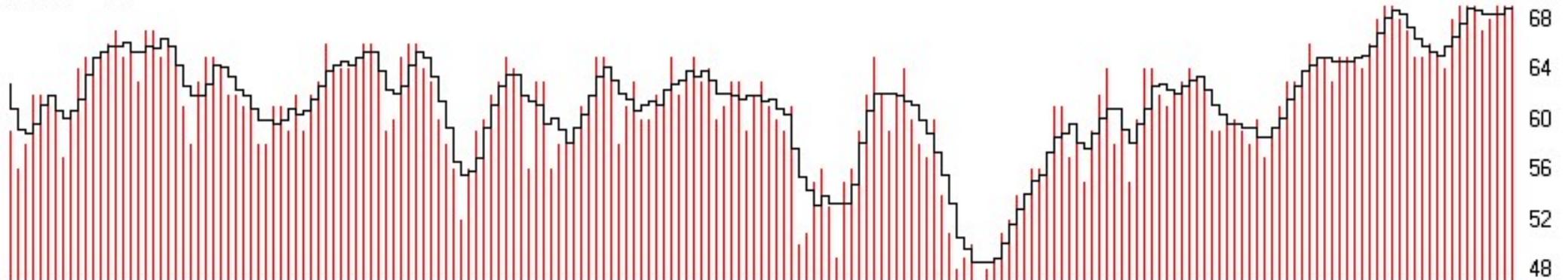
SP500 Index (Weekly) + Market Vane (advisors)

06/23: Market Vane (advisors) poll was unchanged at 69, the highest since May 2013.



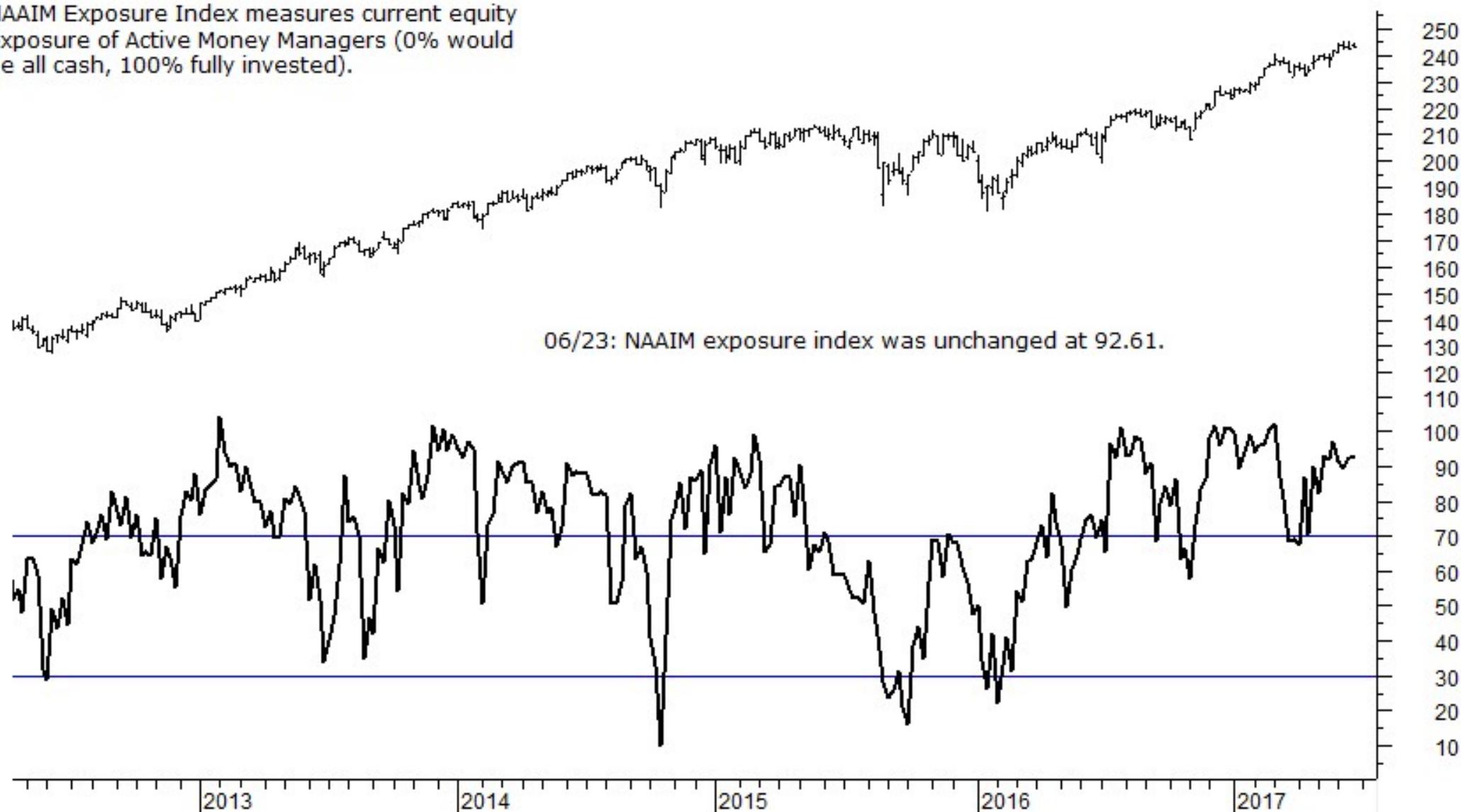
SV O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D 17 F M A M J

MVane + 4ma

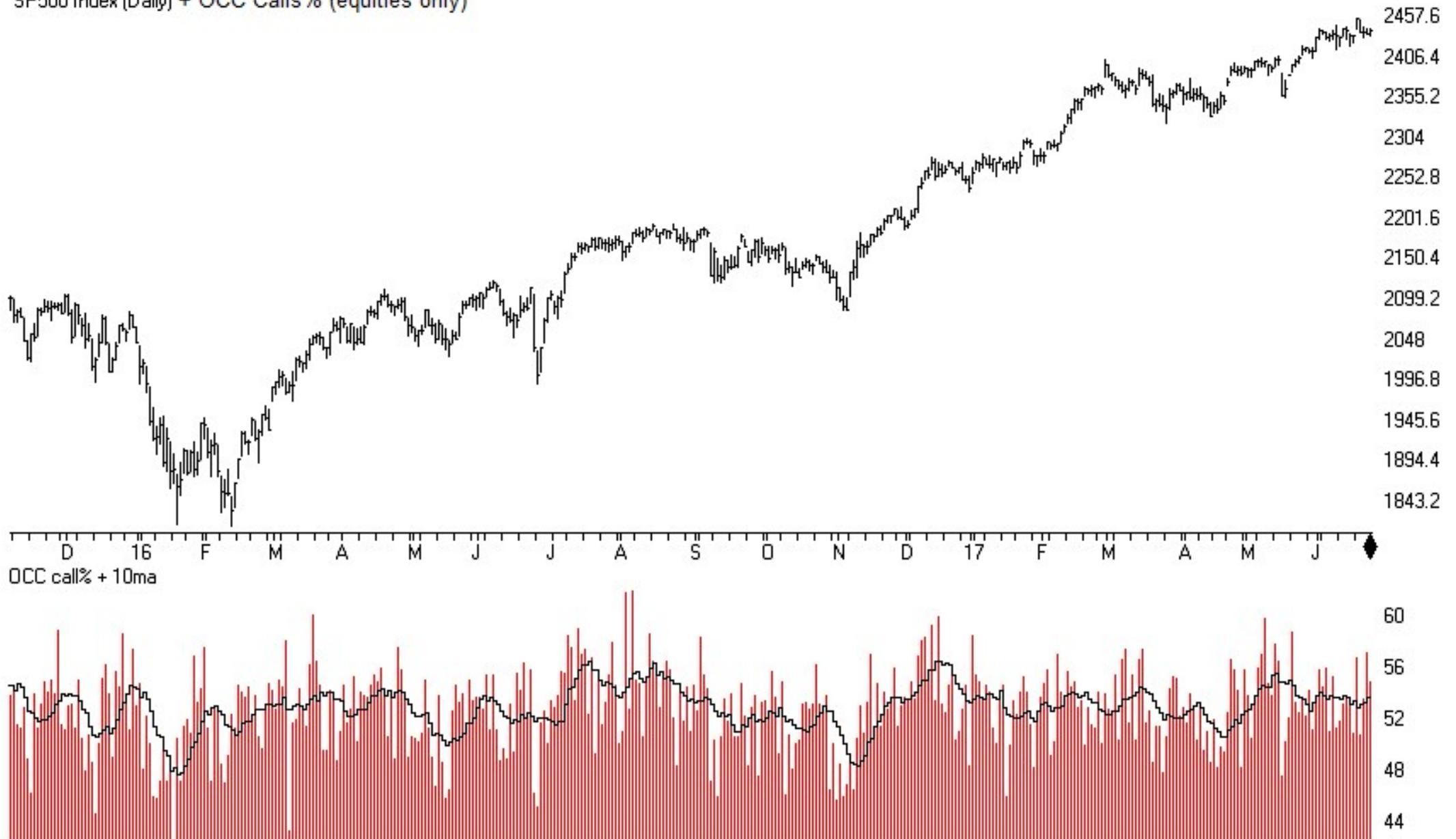


SPY + NAAIM Exposure Index

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

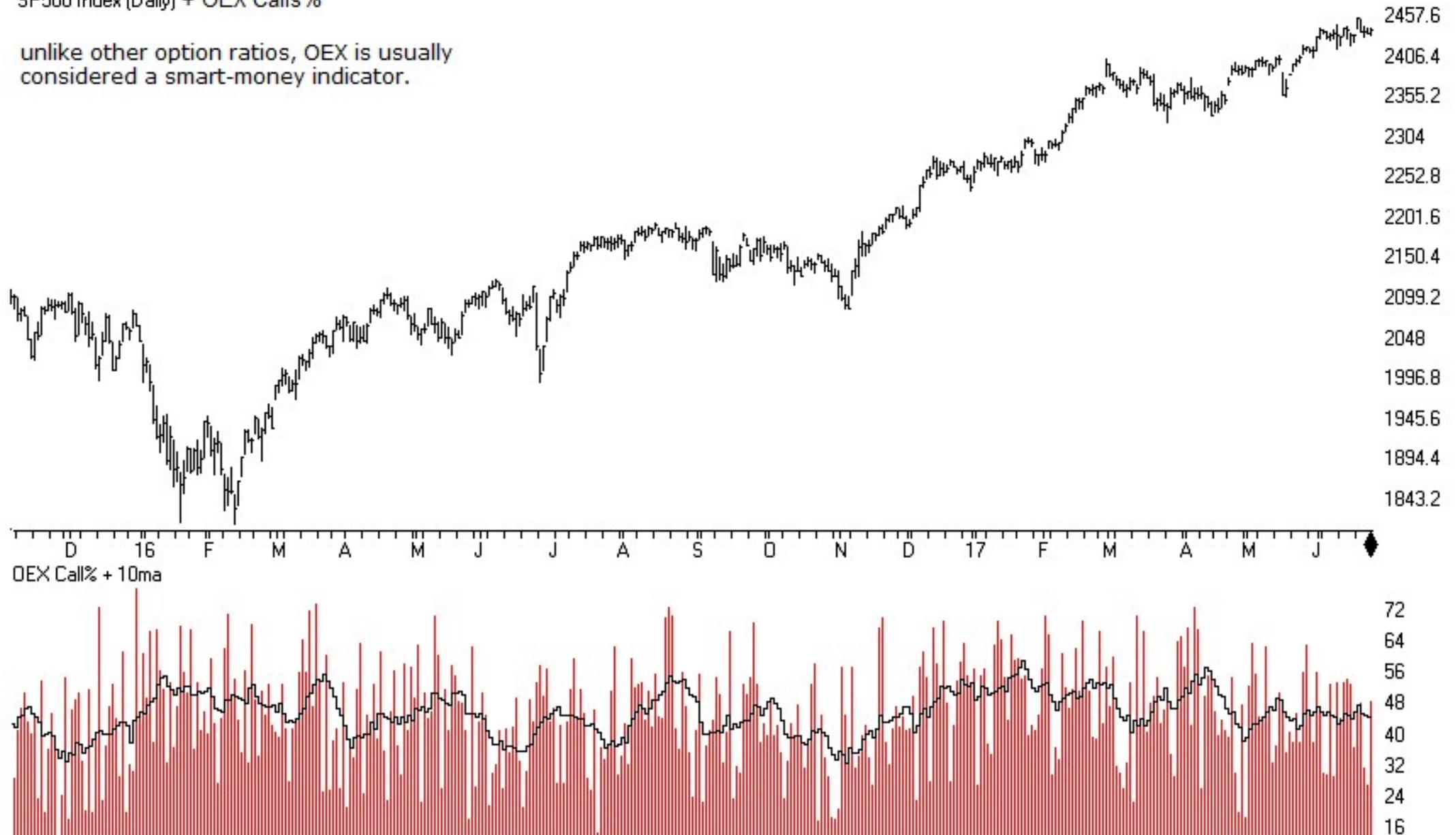


SP500 Index (Daily) + OCC Calls% (equities only)

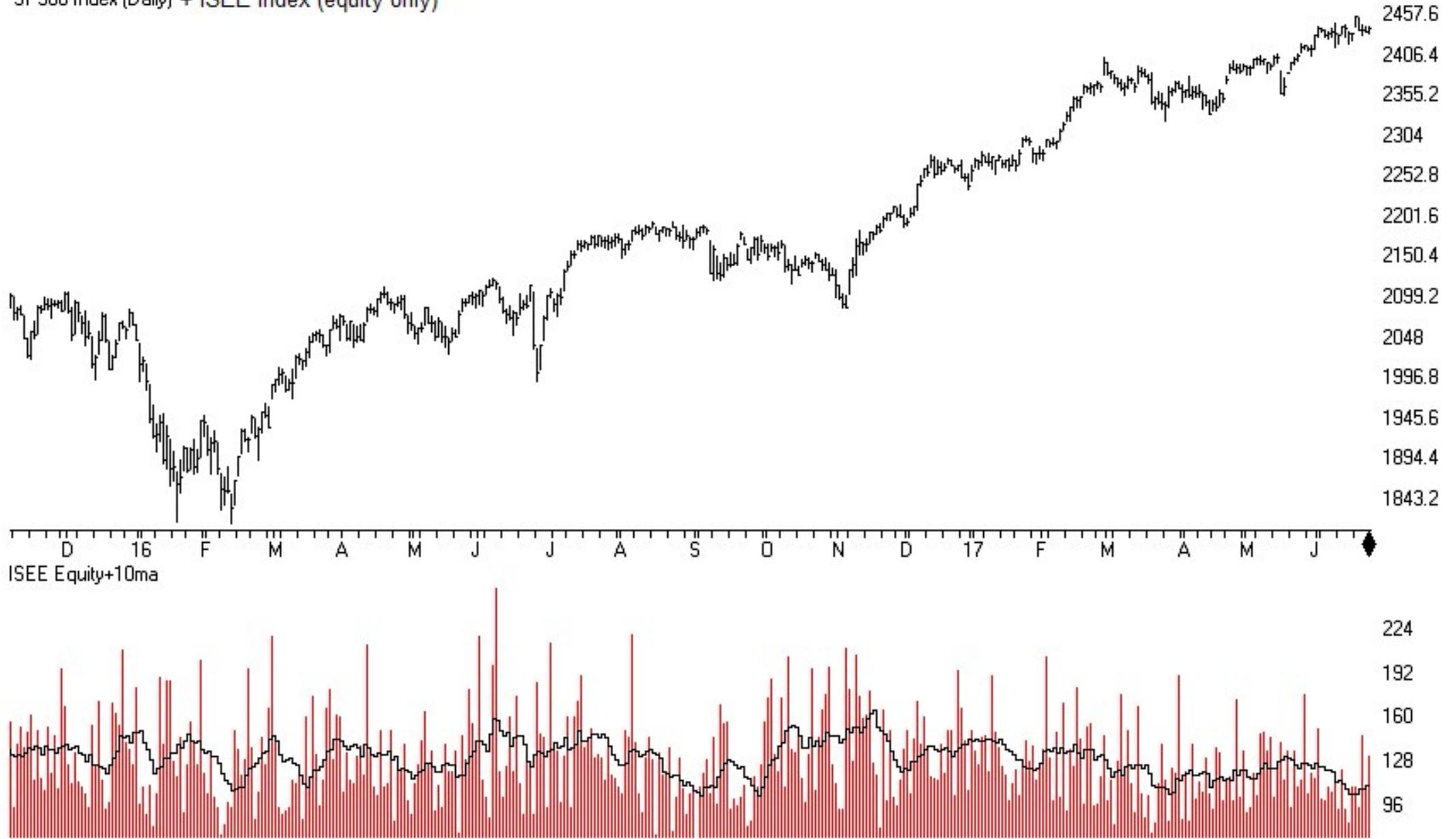


SP500 Index (Daily) + OEX Calls%

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

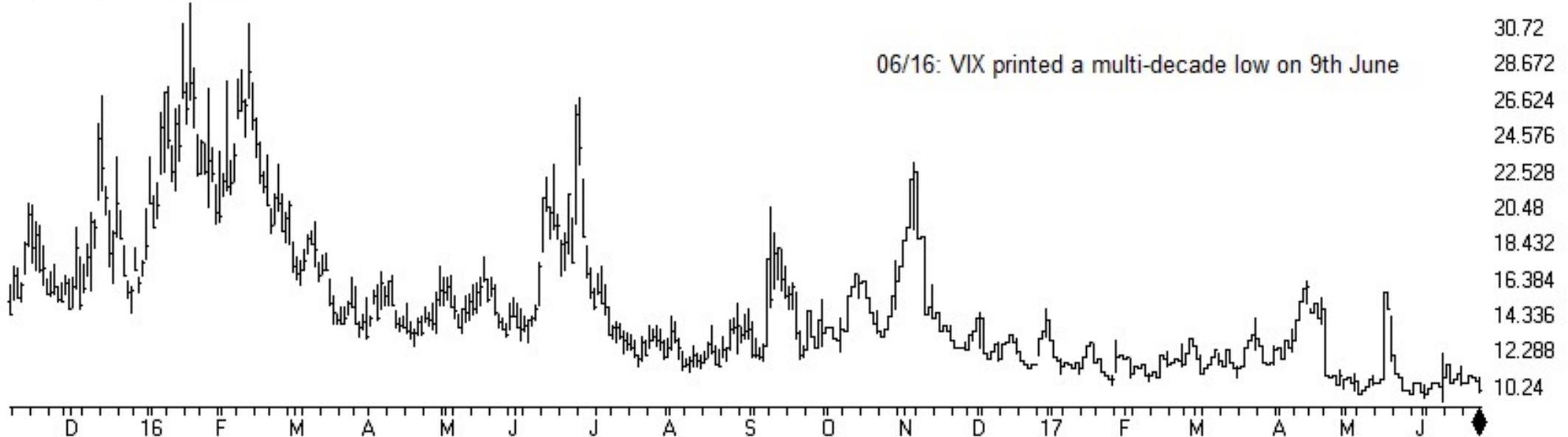


SP500 Index (Daily) + ISEE Index (equity only)

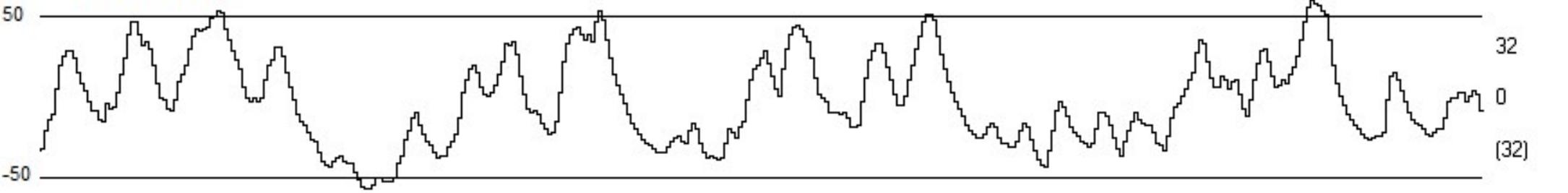


VIX - S&P 500 Volatility Index (Daily)

06/16: VIX printed a multi-decade low on 9th June

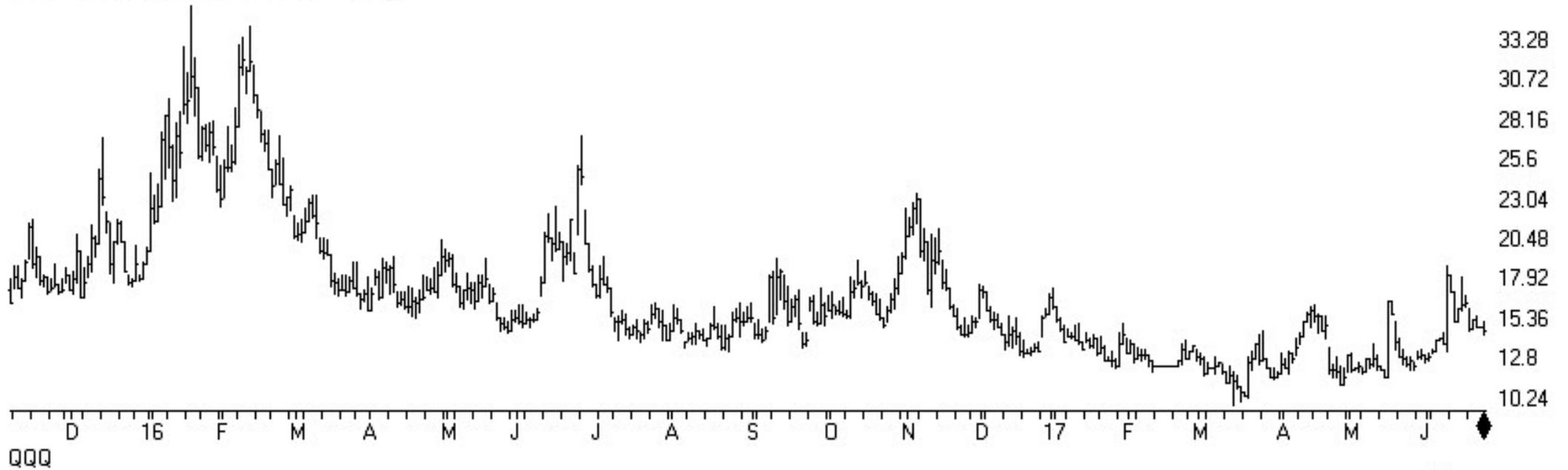


TCI based on VIX

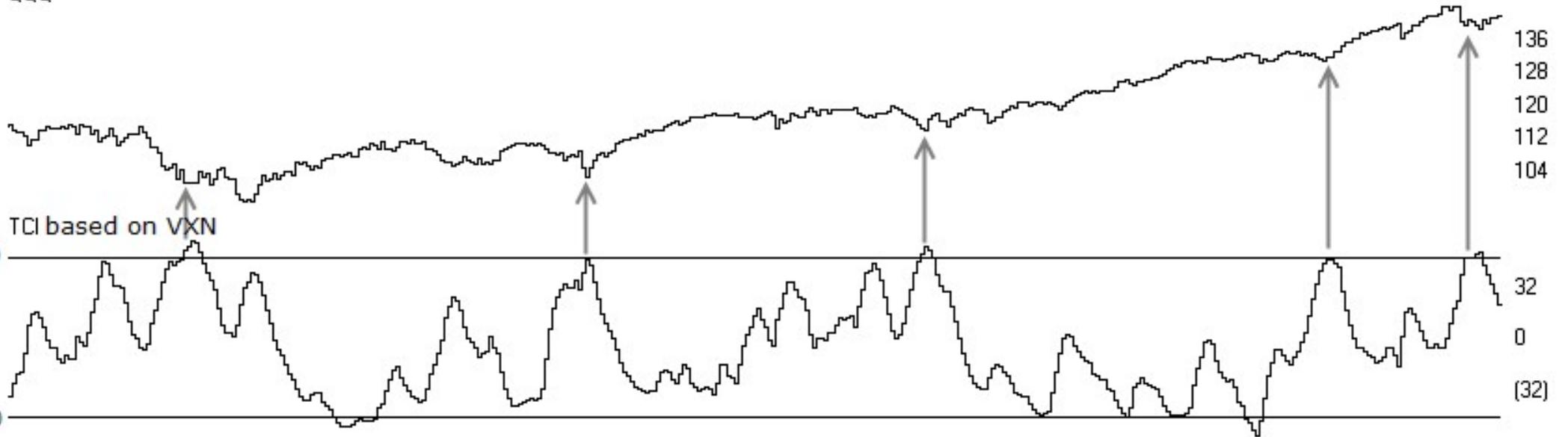


Sentiment

VXN - NASDAQ VOLATILITY INDEX (Daily)

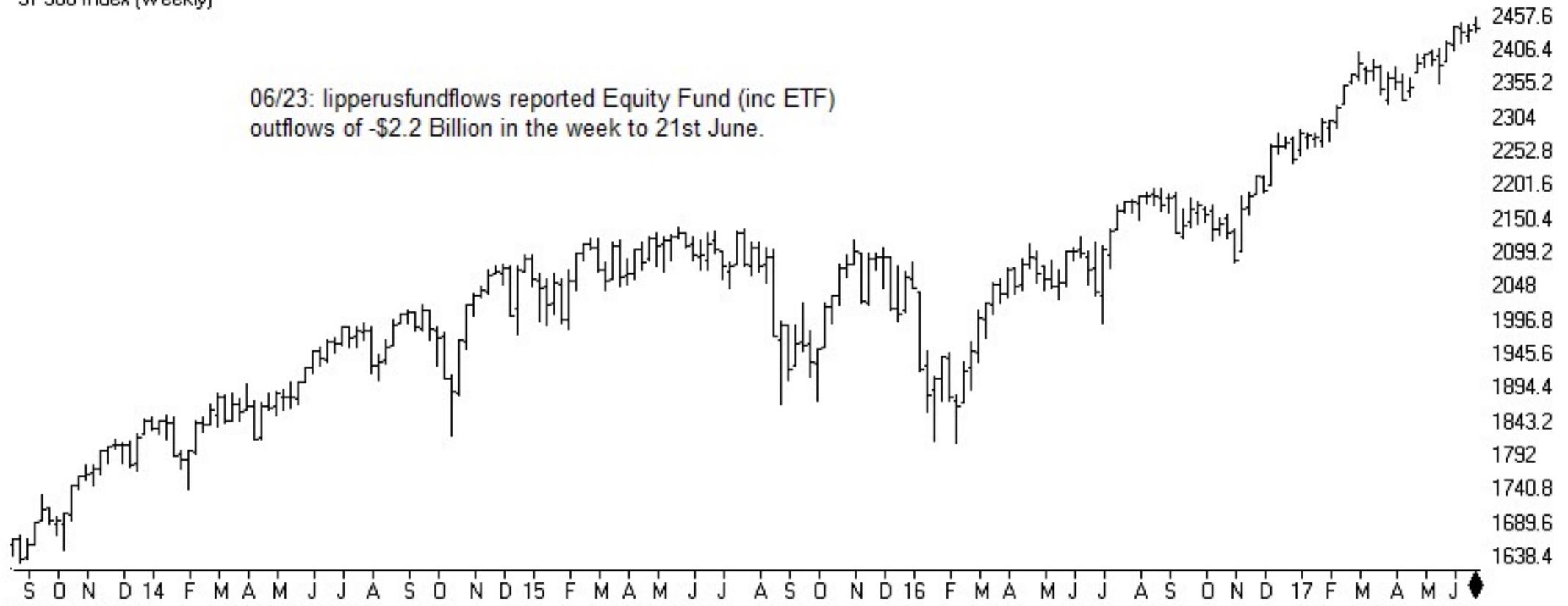


QQQ



SP500 Index (Weekly)

06/23: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$2.2 Billion in the week to 21st June.



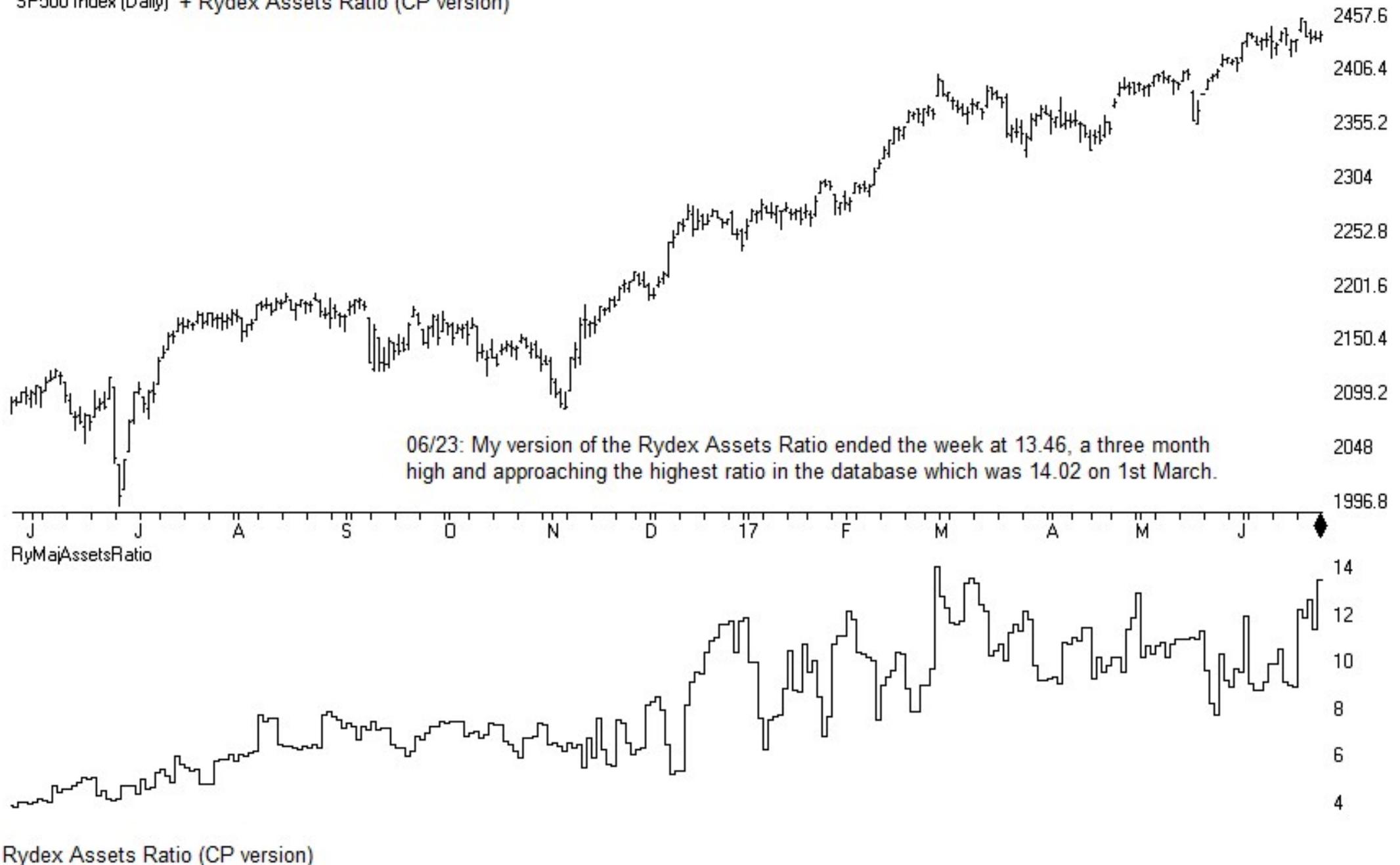
Lipper Fd+4wkSum



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

Sentiment

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



TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



03/24 Chart recovered back above maj poc. Strong price location if it holds 119. Double-bottom?

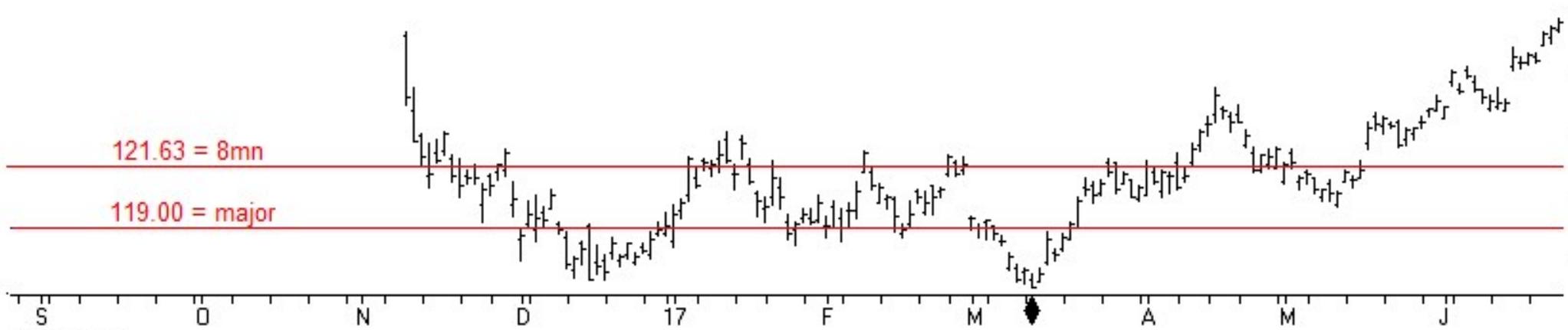
03/31: the poc of the current distribution migrated to 121.63. TLT now needs to print above this level to move into a strong price location.

140.8
138.24
135.68
133.12
130.56

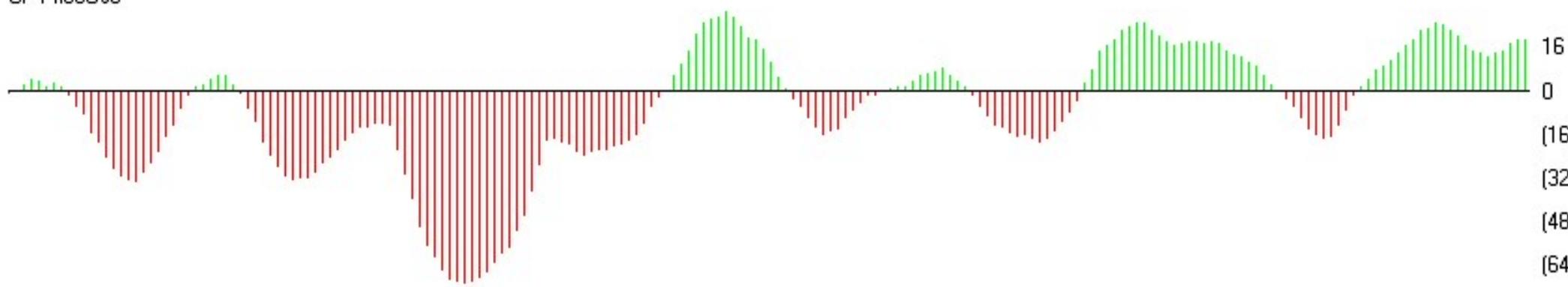
130.00 = 1/2R

121.63 = 8mn
119.00 = major

128
125.44
122.88
120.32
117.76



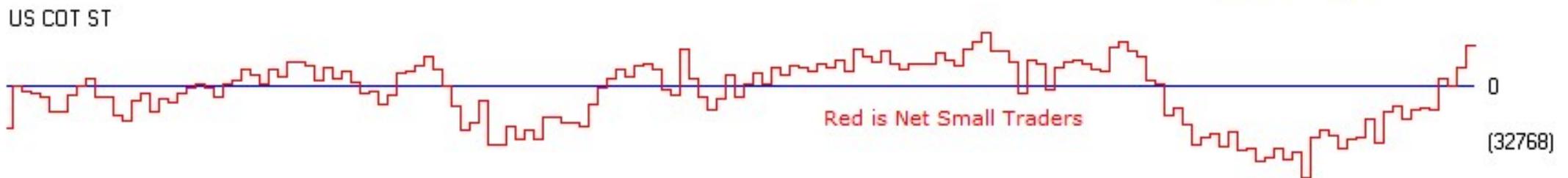
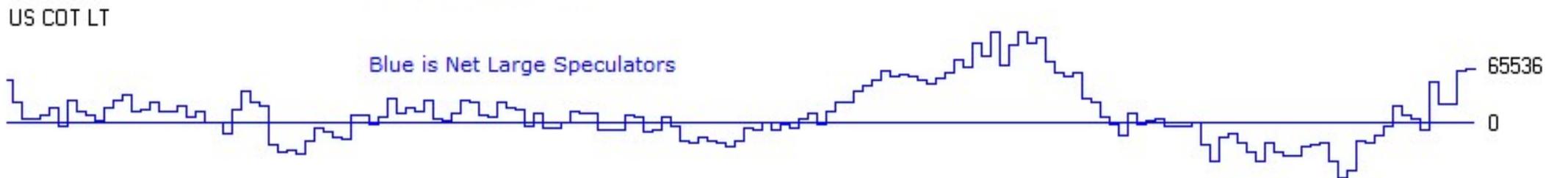
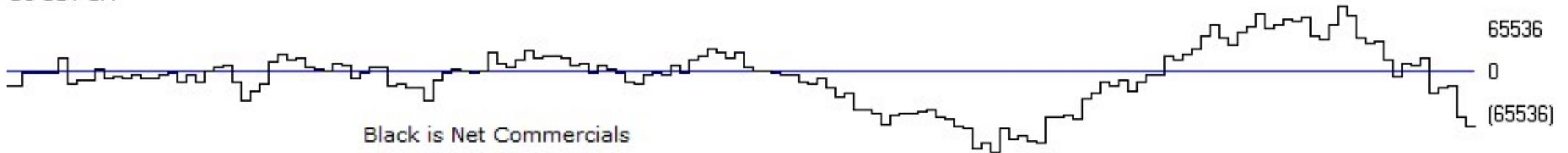
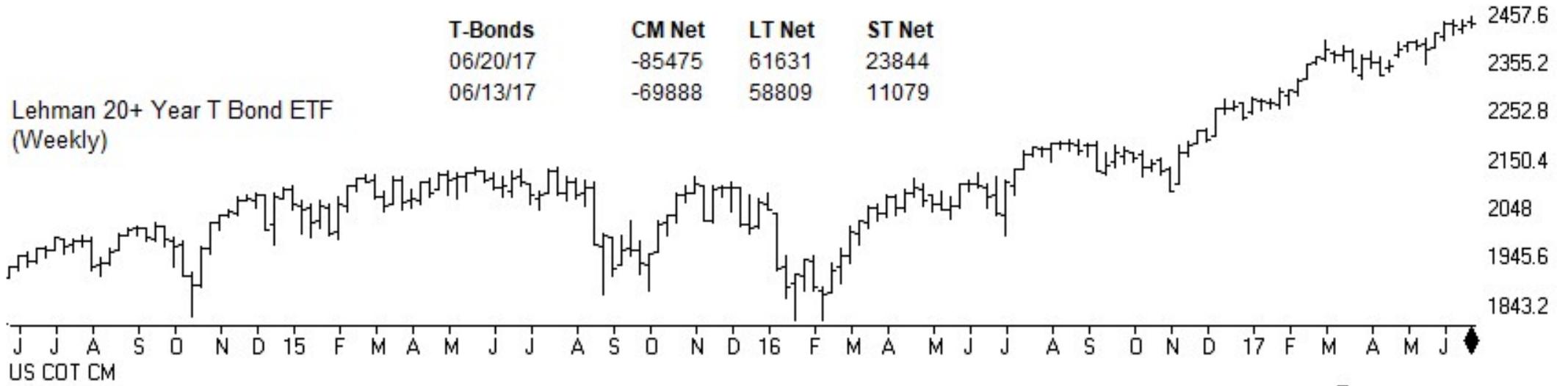
CP PriceOsc



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/20/17	0.0	0.0	100.0	100.0	100.0	17.2	100.0	100.0	0.0
06/13/17	0.0	0.0	100.0	100.0	100.0	14.7	100.0	89.6	0.0

T-Bonds	CM Net	LT Net	ST Net
06/20/17	-85475	61631	23844
06/13/17	-69888	58809	11079

Lehman 20+ Year T Bond ETF
(Weekly)





TSR Time Support/Resistance

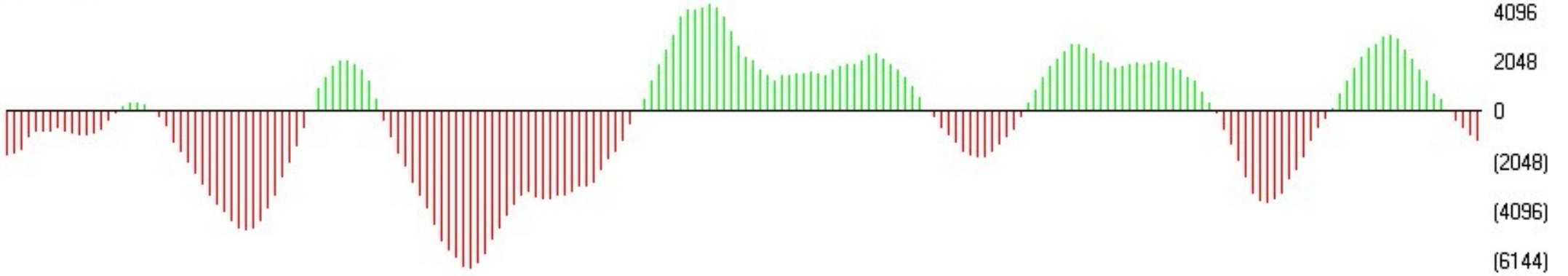
STREETTRACKS GOLD TRUST ETF (Daily)



119.84 = major poc

S O N D 17 F M A M J

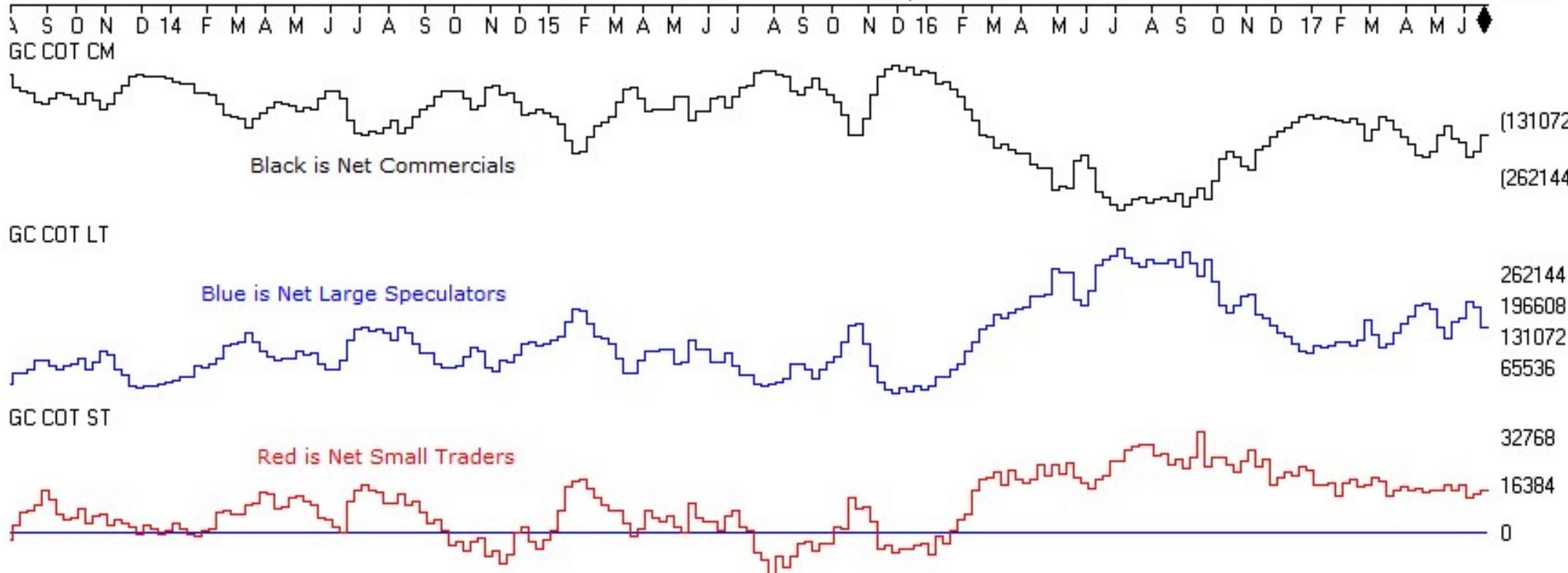
CP PriceOsc



Gold



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/20/17	52	74.2	75.7	50.2	66.8	56.3	22.8	31.2	63.2
06/13/17	12.9	29.9	96.6	86.8	99.4	54.4	13.5	0	23.7



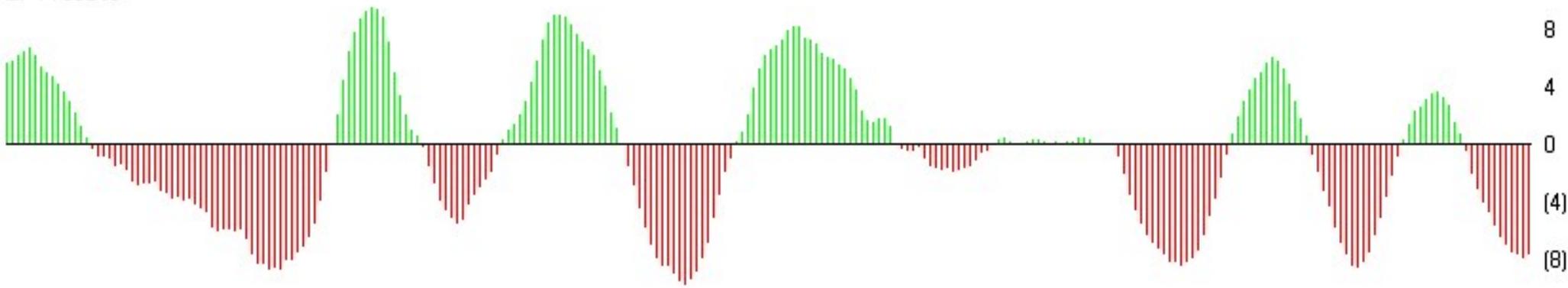


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)



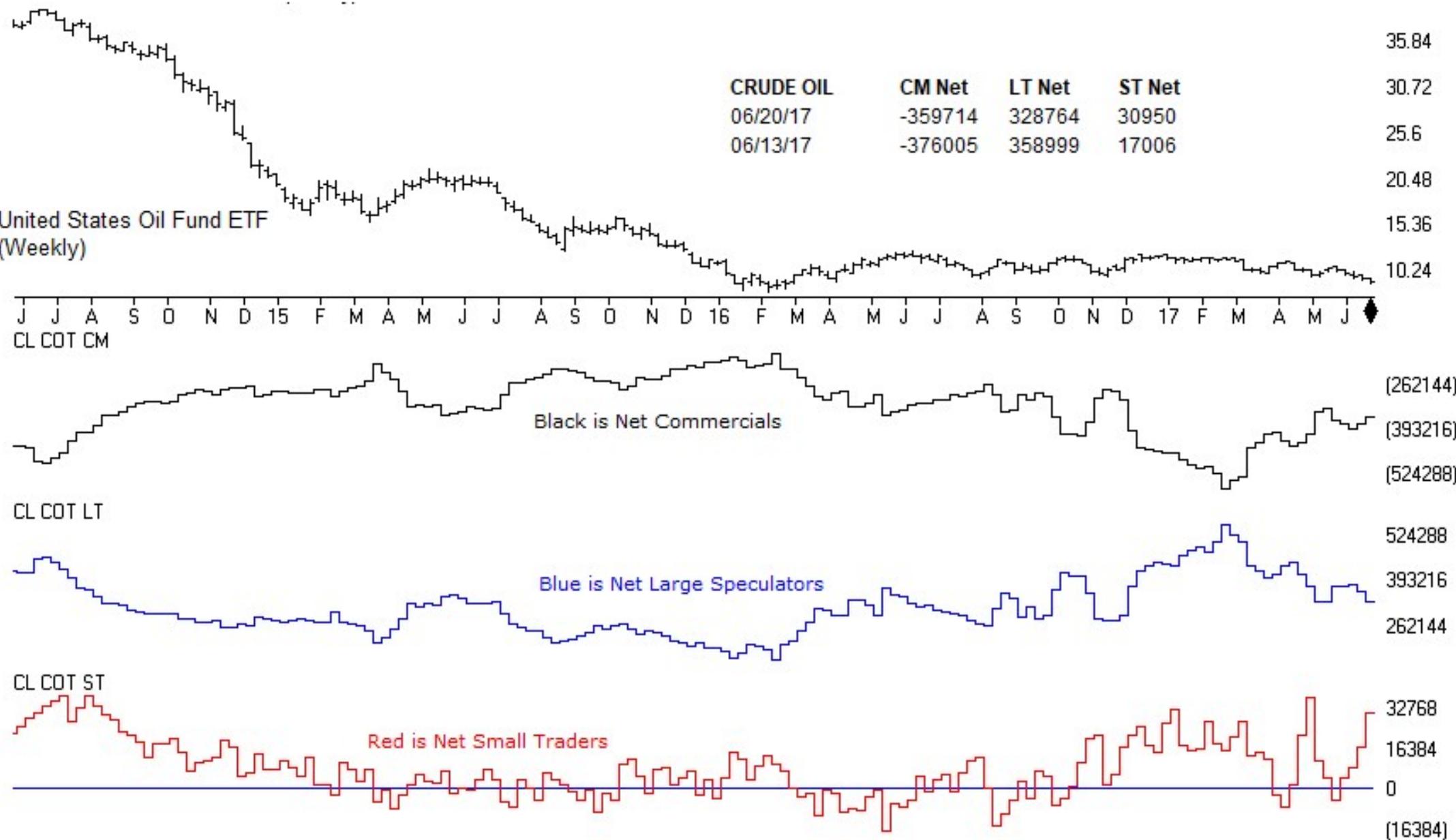
CP PriceOsc



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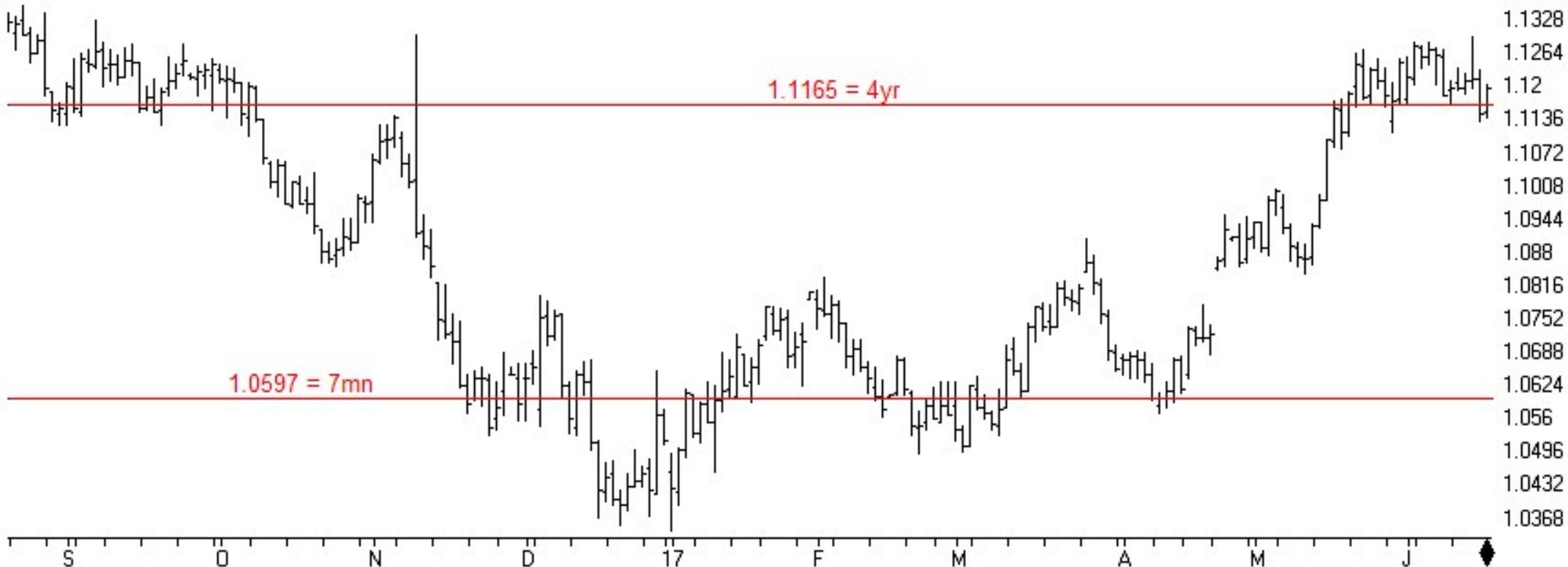
CRUDE OIL	CM Net	LT Net	ST Net
06/20/17	-359714	328764	30950
06/13/17	-376005	358999	17006

United States Oil Fund ETF
(Weekly)

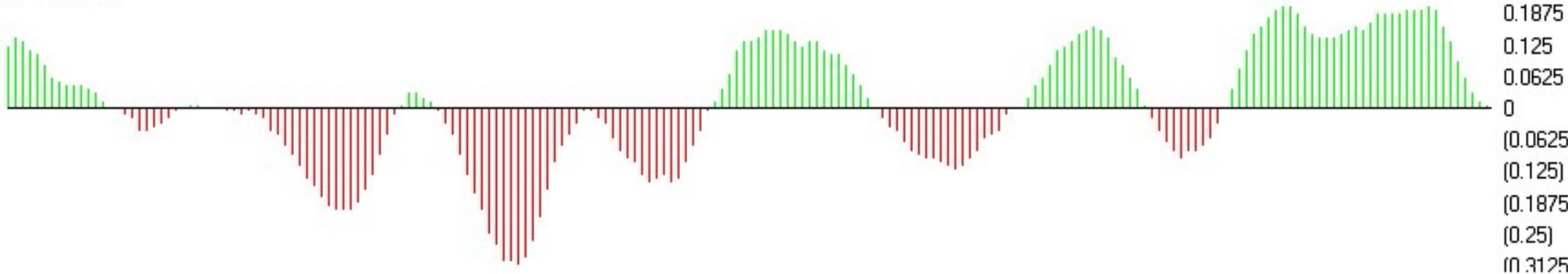


TSR Time Support/Resistance

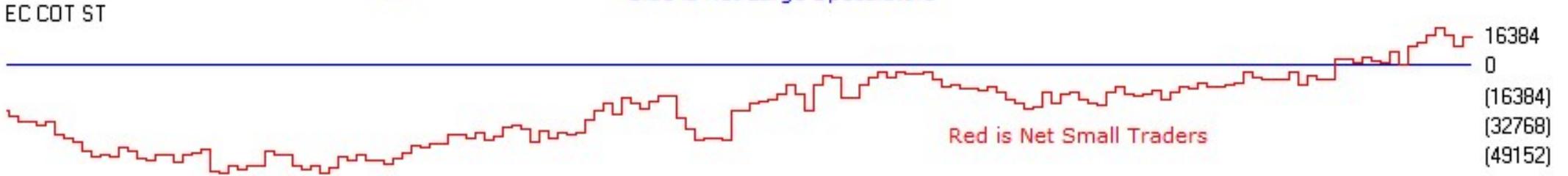
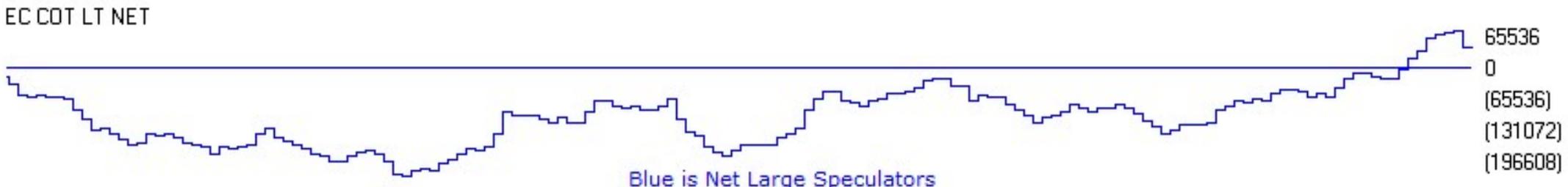
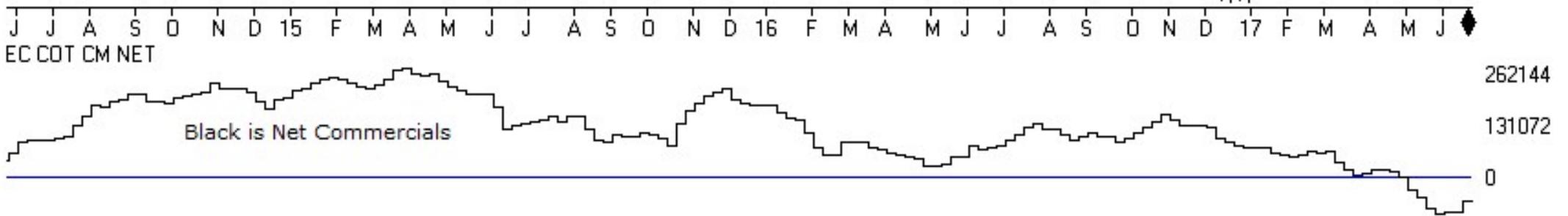
51 EURUSD (Daily)



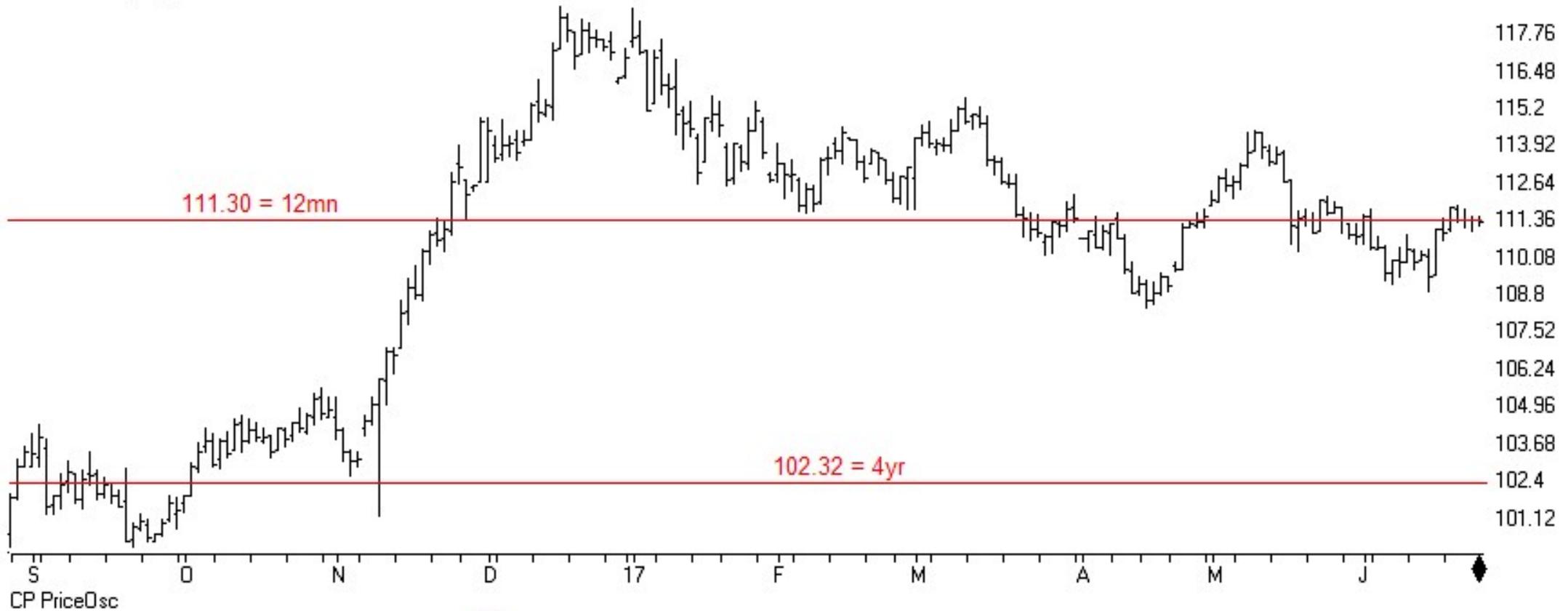
CP PriceOsc



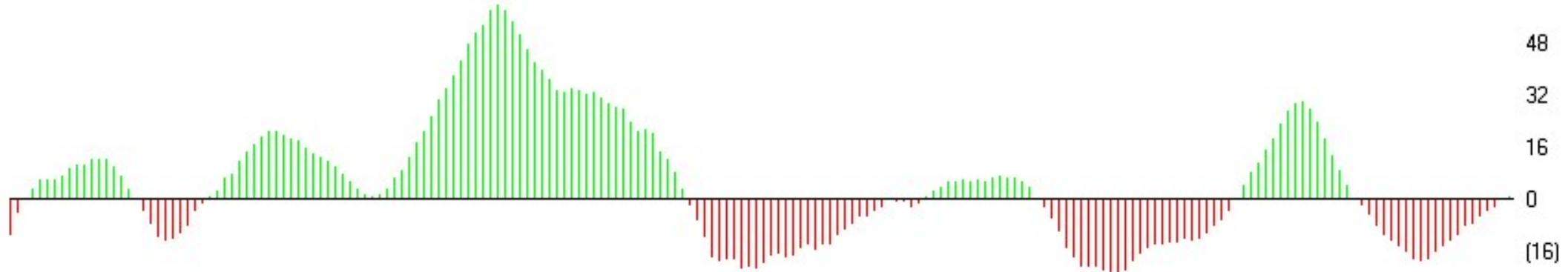
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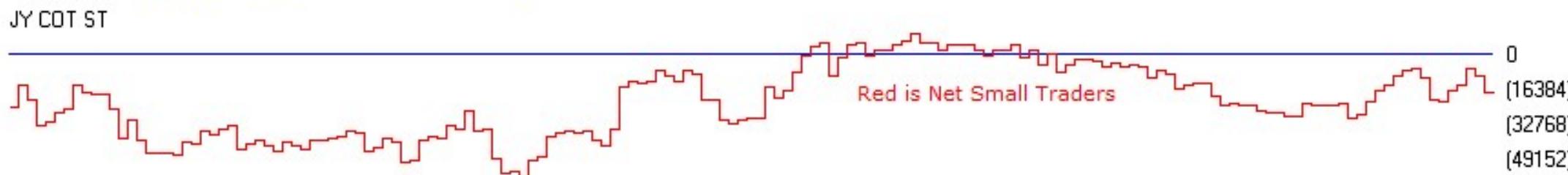
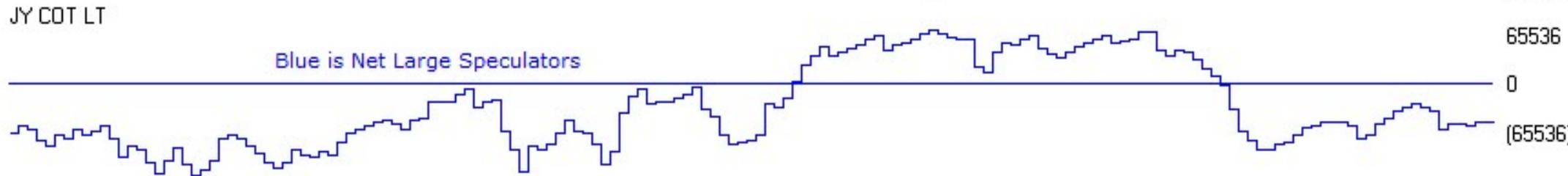
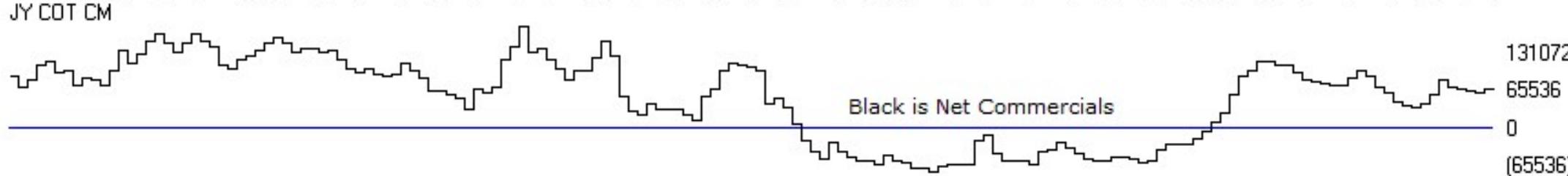
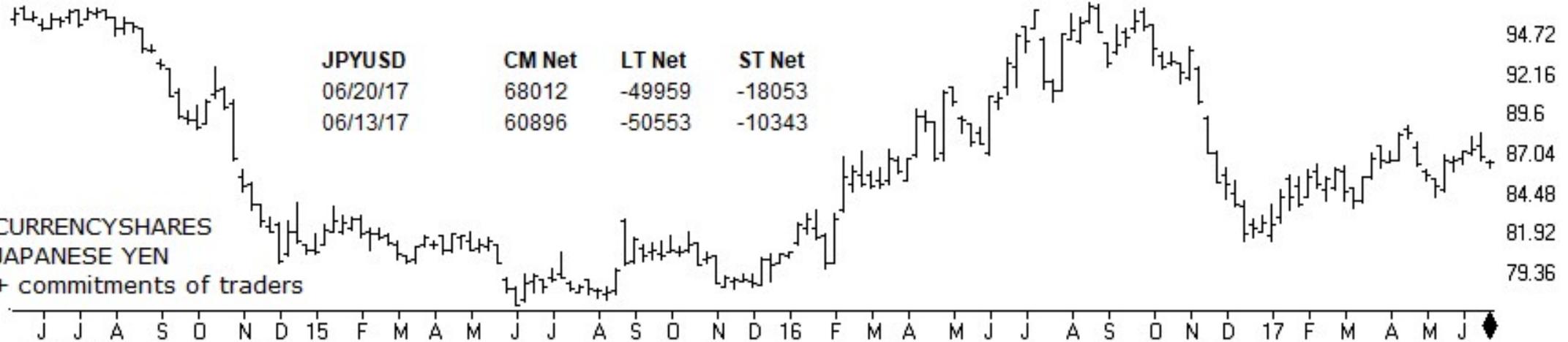
53 USDJPY (Daily)



CP PriceAsc



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/20/17	42.7	22.1	18.7	61.6	93.1	74.2	52.1	32.0	67.8
06/13/17	33.8	40.9	80.3	60.6	22.7	19.7	85.3	58.0	14.7



ChartProfit

<http://www.chartprofitwebcast.com>