

ChartProfit

Charts to Friday 24th June 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** PRICE PERFORMANCE / LOCATION

ES analysis: Risk assets sold off sharply on Friday. Aggressive Selling (red-at-bottom) was marked. Pre-open ES prints close to the 2000 level. At current levels I will not consider the long side unless Significant Buying is marked above 2041. Breadth numbers deteriorated sharply, see below.

First Level Resistance = 2041.00 (poc)

Market Charts: Nyse and R2000 stayed positive. Nasdaq turned neutral. UK turned positive - a surprising development probably due to the strong rally early last week.

***** BREADTH

ChartProfit Breadth System - wk ending 06/24

	-5	-4	-3	-2	↓
NYSE	62	66	61	50	37
NasDaq	60	63	58	46	37
SP500	65	66	62	52	35
ND100	69	65	53	53	32
R2000	62	66	65	53	41
UK	49	54	44	27	29

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

06/24: AAll (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 22%. Bears% was lower this week at 35.2%, down from previous week's 37.5% which was a seventeen week high.

06/24: Investors Intelligence. Bulls% was higher at 47.5%, the highest Bulls% since July last year. Not much change in Bear% again this week at 23.2% - up from 20.6% eight weeks ago which was the lowest since August last year. The 4wk ma of nett (Bulls minus Bears) has reached its highest level since August last year, breaking above the May high.

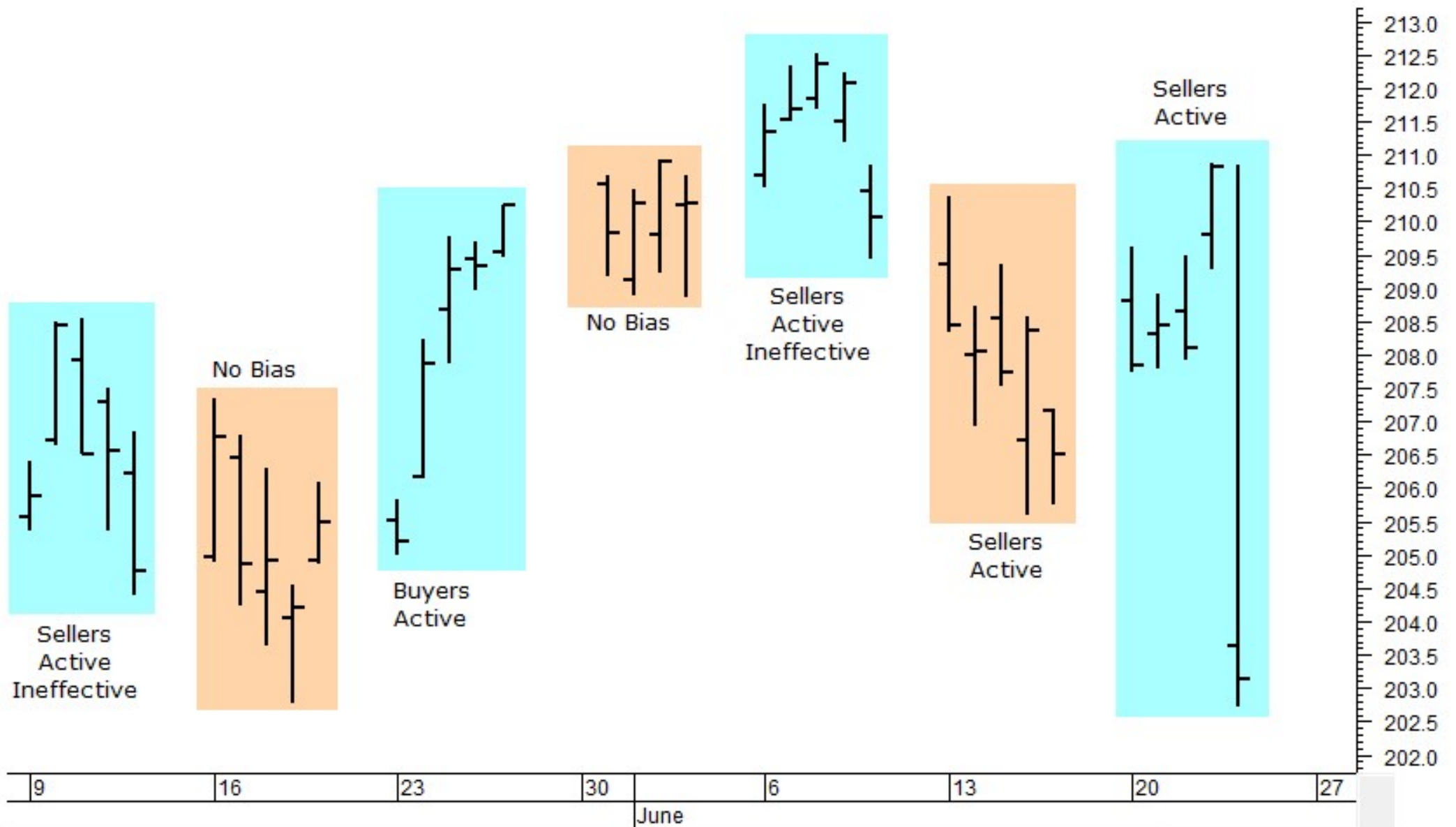
06/24: Market Vane (advisers) poll was lower at 59. Two weeks ago the poll reached 64, the highest number since November.

Mutual Fund Flow:

06/24: My version of the Rydex Assets Ratio ended the week at 4.04. On 02/19 the ratio fell to 2.64 which was the lowest since November 2012.

06/24: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$6.1 Billion in the week to 22nd of June. The 4wk flow number is at -\$11.33 Billion higher than -\$26 Billion reached four weeks ago which was the lowest since late January.

SPY Weekly Structure

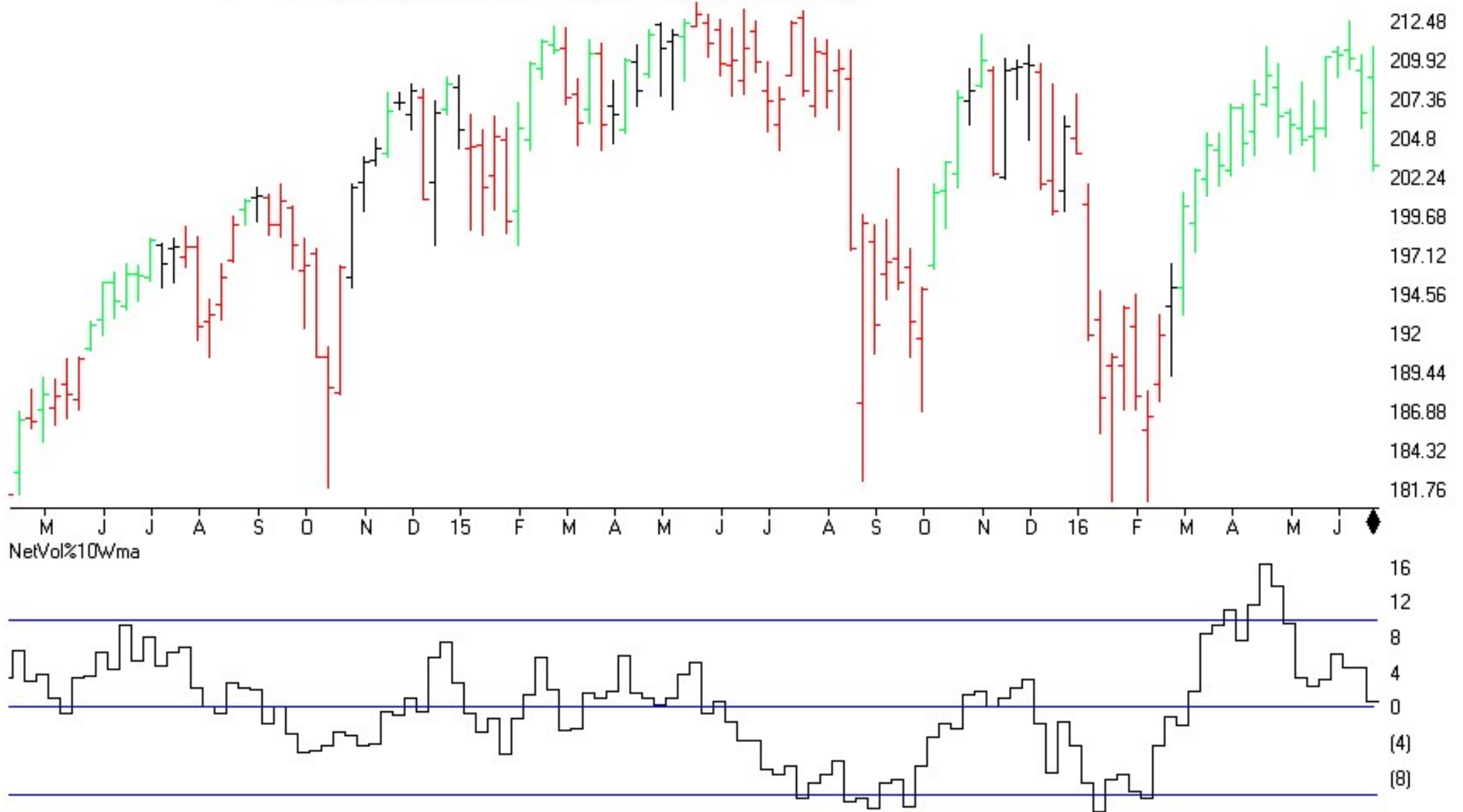


Commitments of Traders

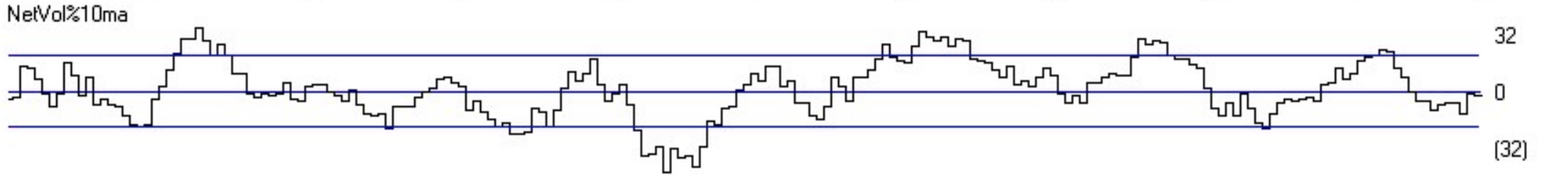
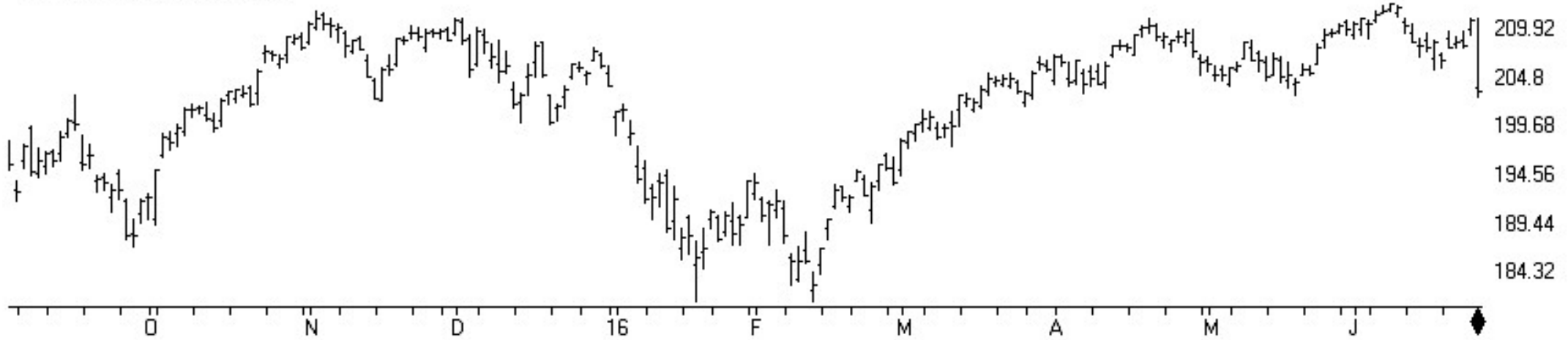
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/21/16	30.7	24.5	47.7	33.9	48.6	68.0	76.8	85.9	46.4
06/14/16	34.8	68.8	67.6	53.7	32.8	47.3	69.1	29.6	27.9
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/21/16	0	2.3	100	100	96.4	0	85.4	3.6	1.6
06/14/16	0	1.2	100	100	100	2.9	81.6	5.1	3.6
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/21/16	18.6	46.5	76.2	76.1	50.1	12.1	50.9	33.8	34.7
06/14/16	18.6	33.1	67.3	73.2	43.9	17.4	69.5	100.0	49.2
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/21/16	0.0	0.0	97.4	100.0	100.0	18.2	65.2	27.8	7.7
06/14/16	7.3	0.0	57.2	86.4	100.0	51.9	100.0	53.6	0.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/21/16	64.4	36.8	5.4	27.2	55.4	97.0	96.7	92.5	53.8
06/14/16	43.2	0.0	0.0	56.3	100.0	100.0	51.1	57.4	64.8
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/21/16	18.2	3.4	42.2	78.0	89.0	39.9	82.1	100.0	89.4
06/14/16	15.2	2.2	53.9	84.2	92.6	23.2	75.3	100.0	100.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/21/16	30.0	21.6	33.5	71.6	74.2	55.0	60.2	58.0	77.8
06/14/16	27.9	4.3	28.2	75.1	100.0	65.0	50.1	52.3	81.2
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/21/16	91.3	29.2	10.3	11.6	68.7	86.7	13.0	65.8	71.7
06/14/16	100.0	46.2	0.0	0.0	48.7	100.0	29.7	89.6	64.9

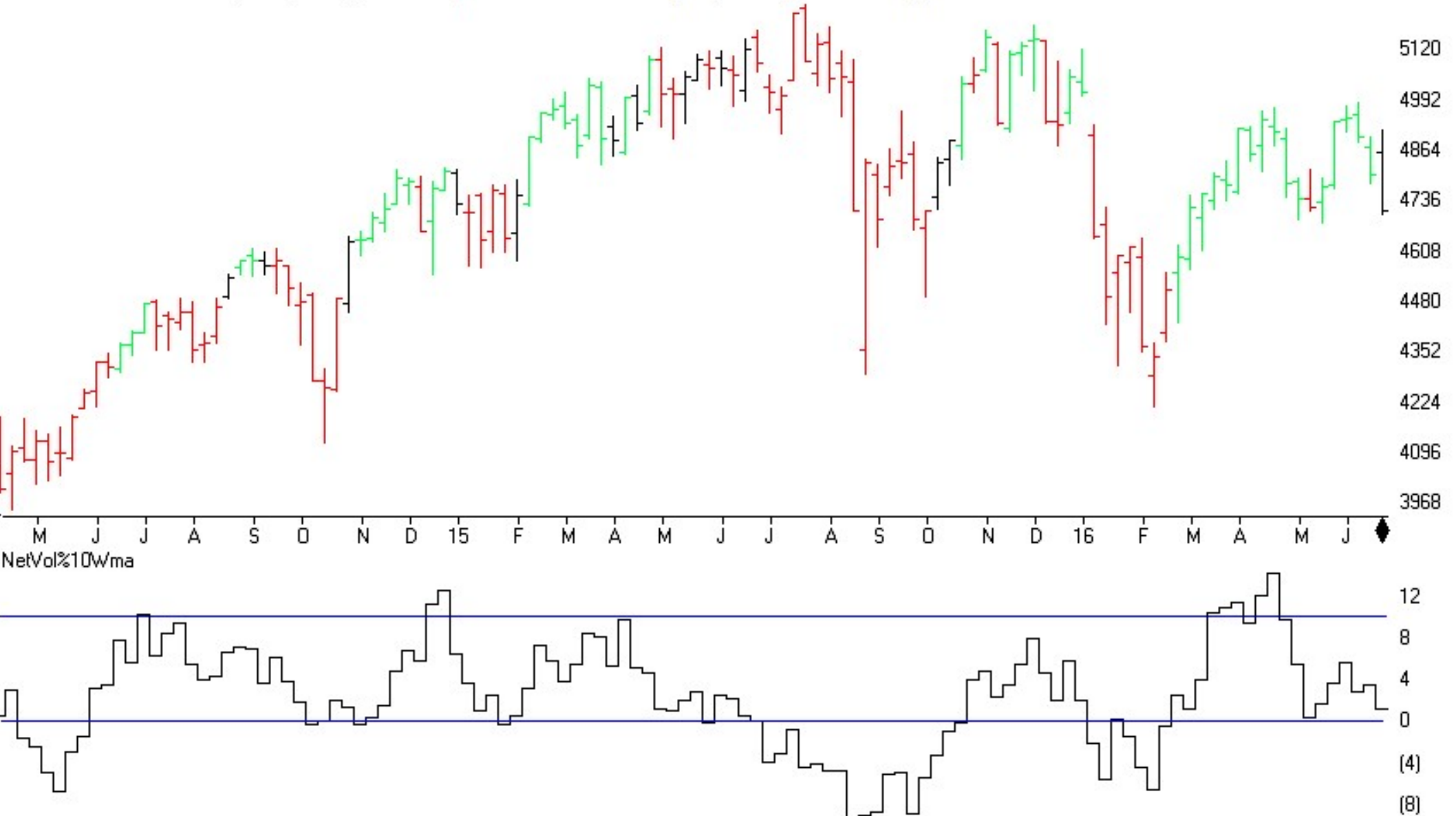
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



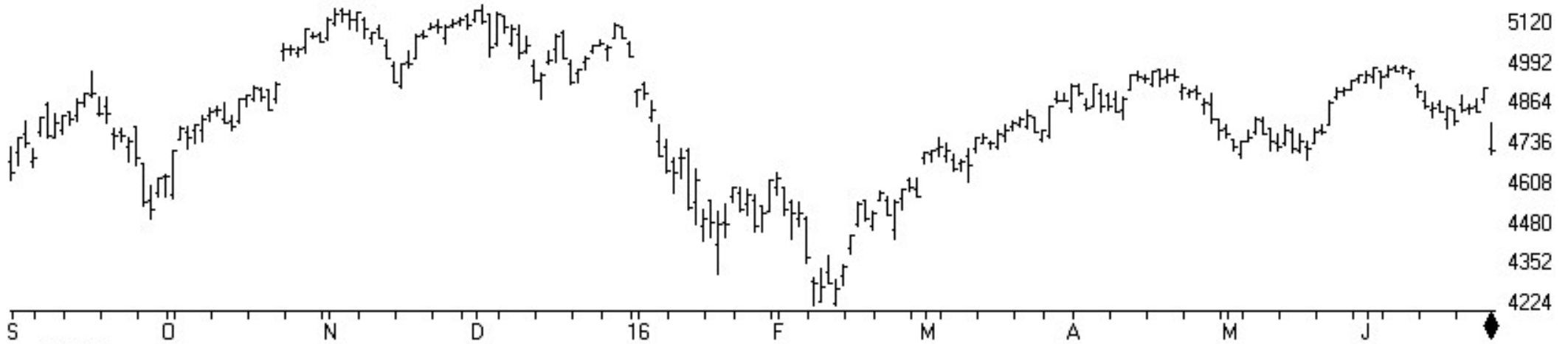
MARKET CHART NYSE (Daily)



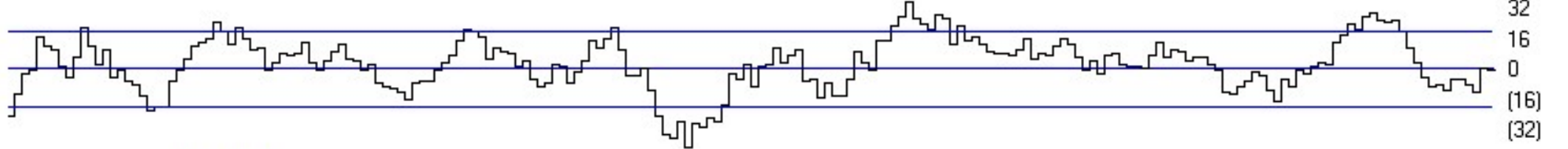
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



MARKET CHART NASDAQ 1800 (Daily)



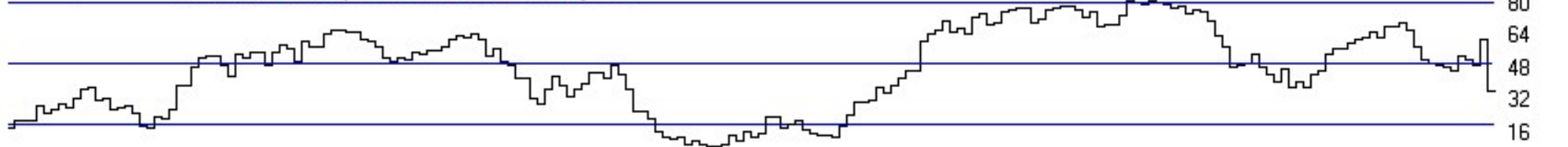
NetVol%10ma



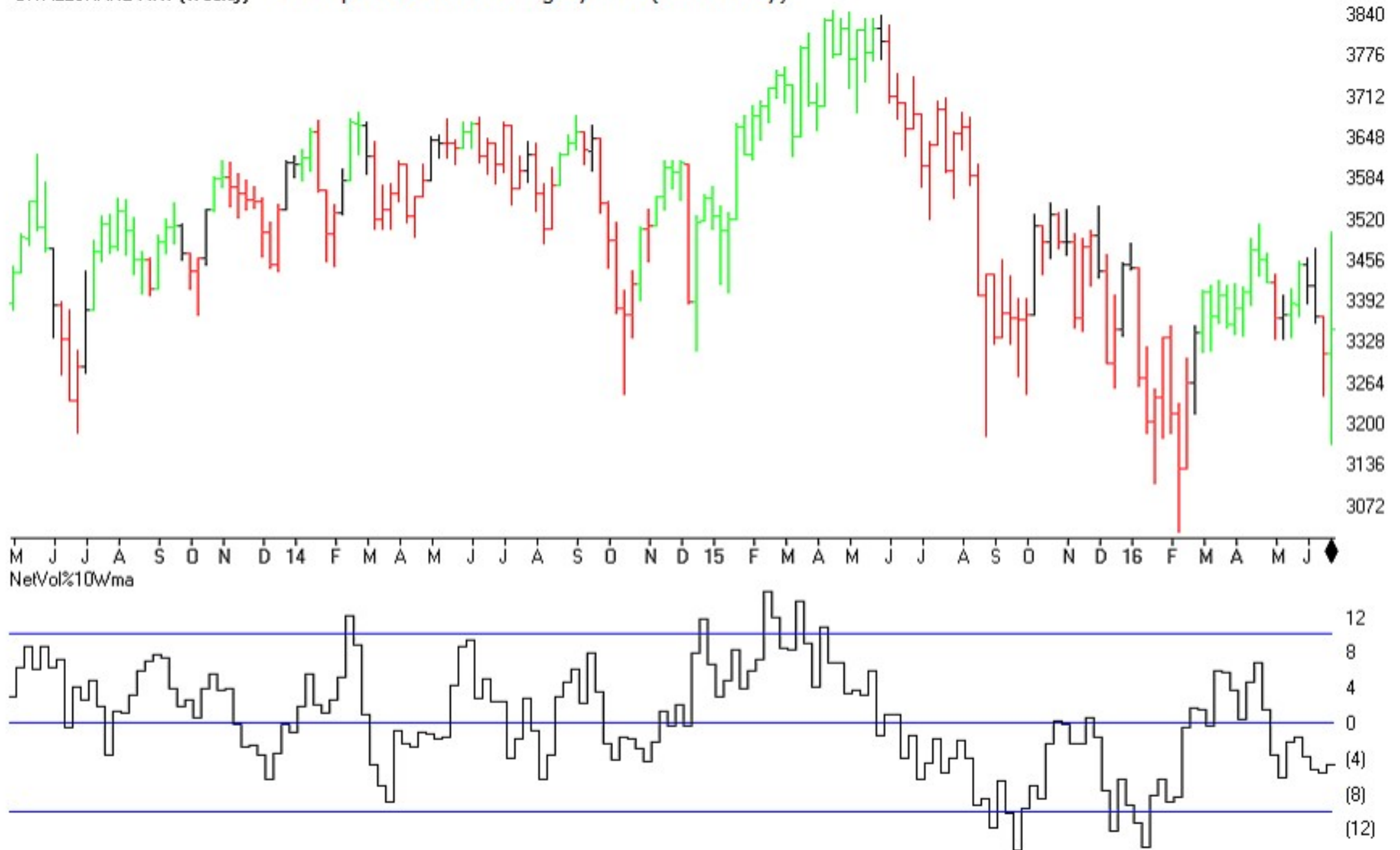
Nasdaq %NNH25 (+ 5ma)



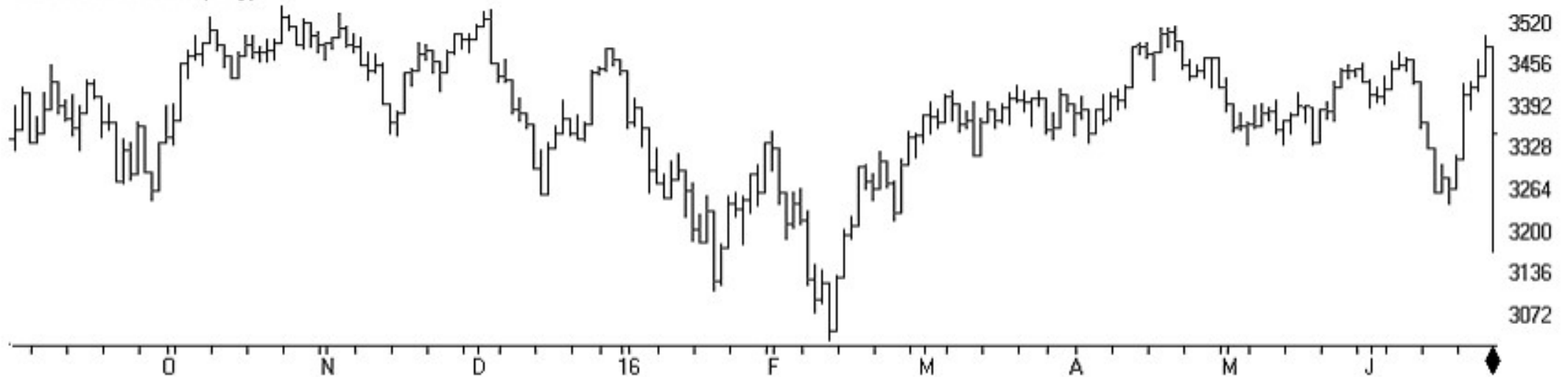
Nasdaq Bullish% *bullish % shows percent stocks > 50day ma*



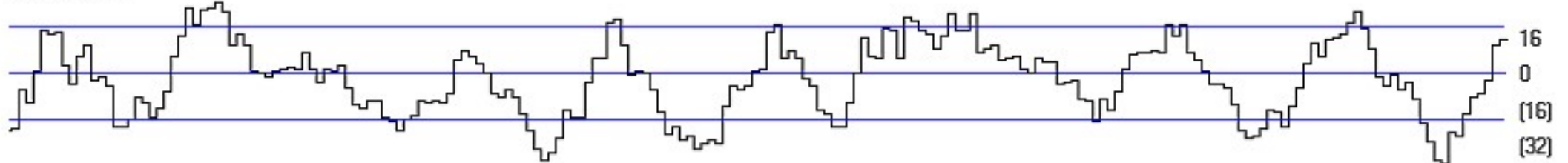
UK ALLSHARE MKT (Weekly) + Chartprofit Market Timing System (color study)



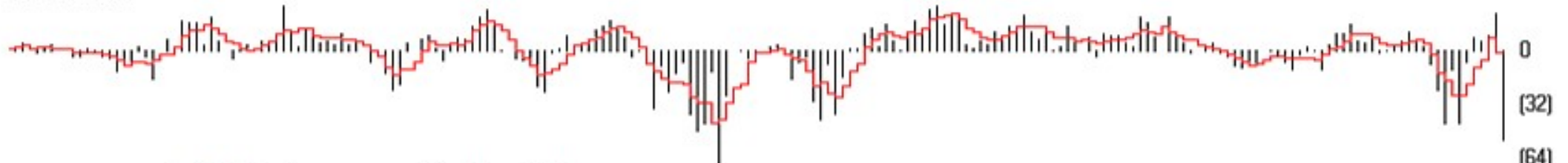
UK ALLSHARE MKT (Daily)



NetVol%10ma



UKA %NNH25 (+ 5ma)

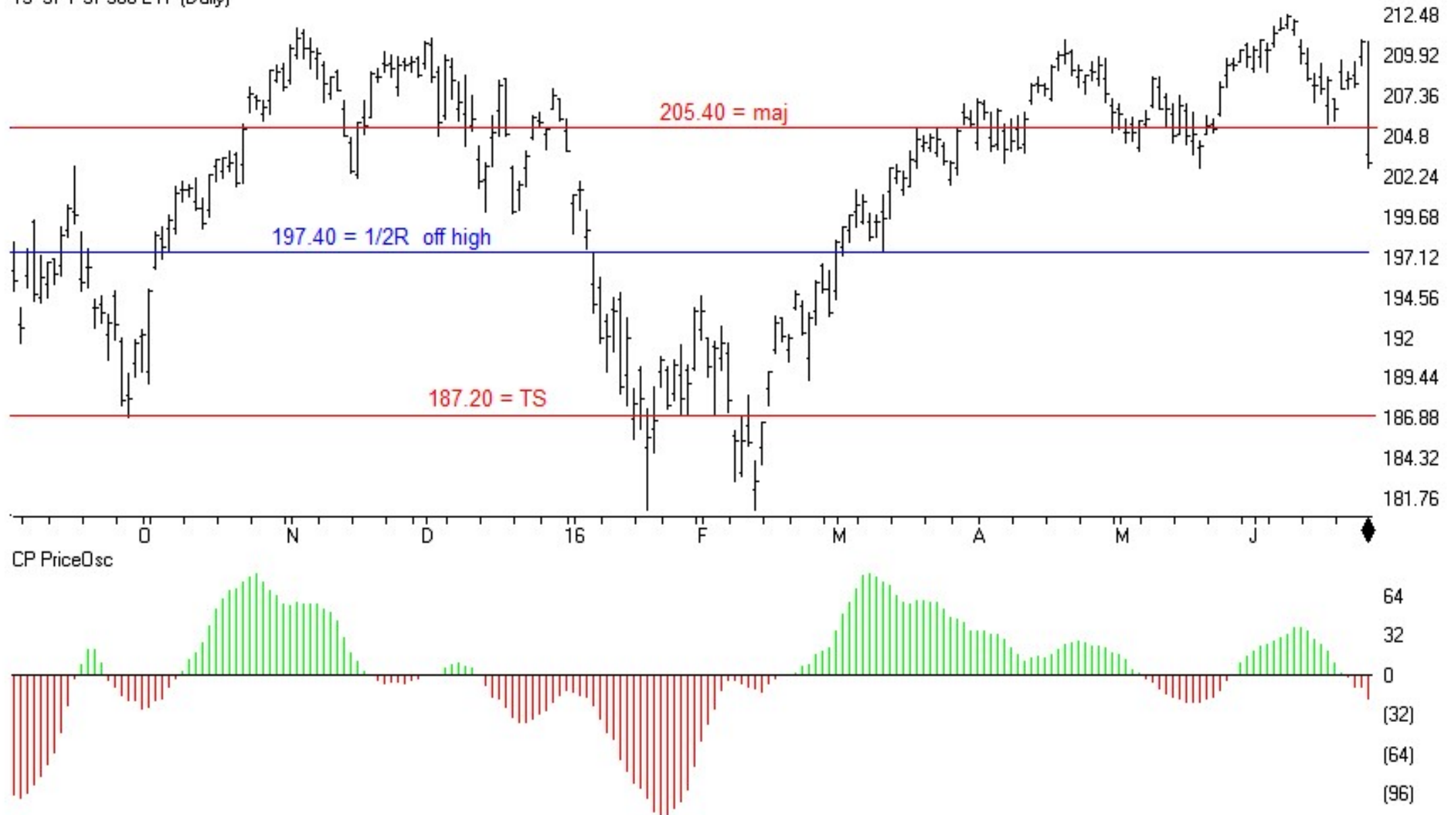


Allshare%St_50 *bullish % shows percent stocks > 50day ma*



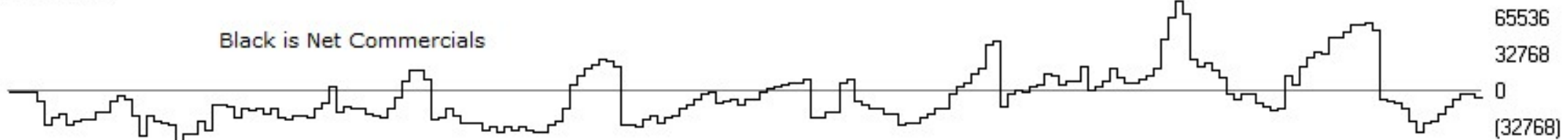
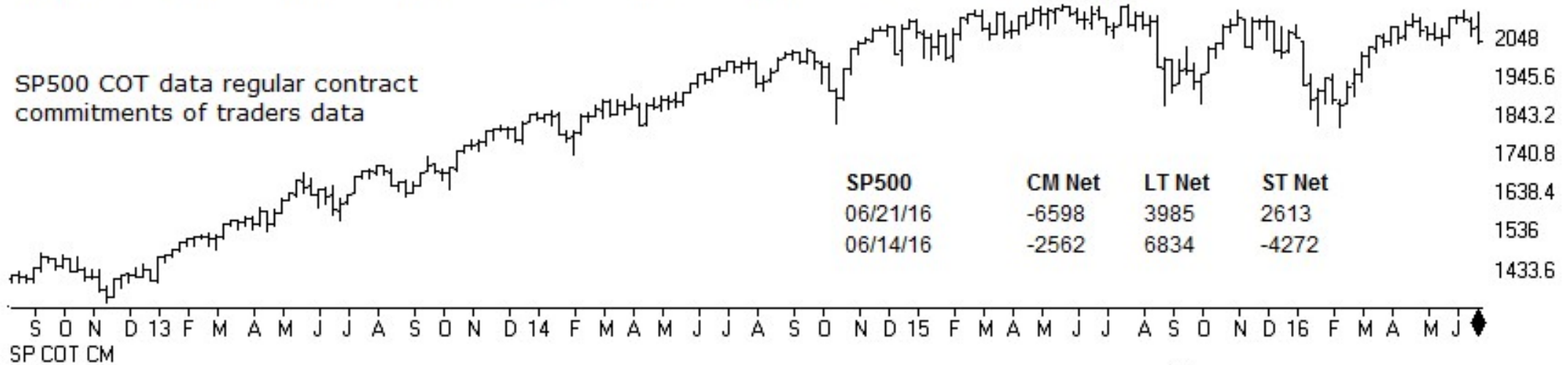
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



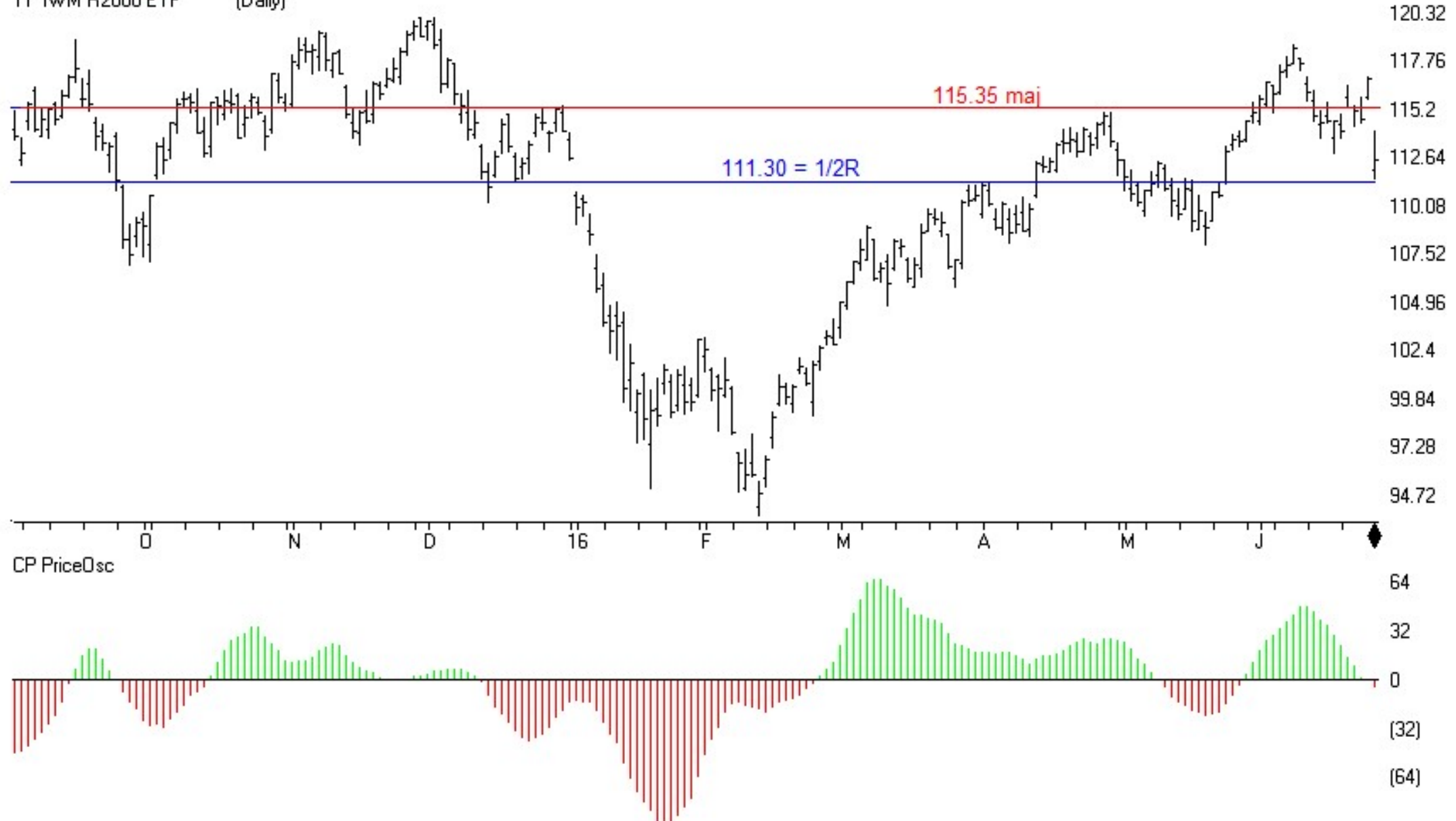
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/21/16	30.7	24.5	47.7	33.9	48.6	68.0	76.8	85.9	46.4
06/14/16	34.8	68.8	67.6	53.7	32.8	47.3	69.1	29.6	27.9

SP500 COT data regular contract commitments of traders data

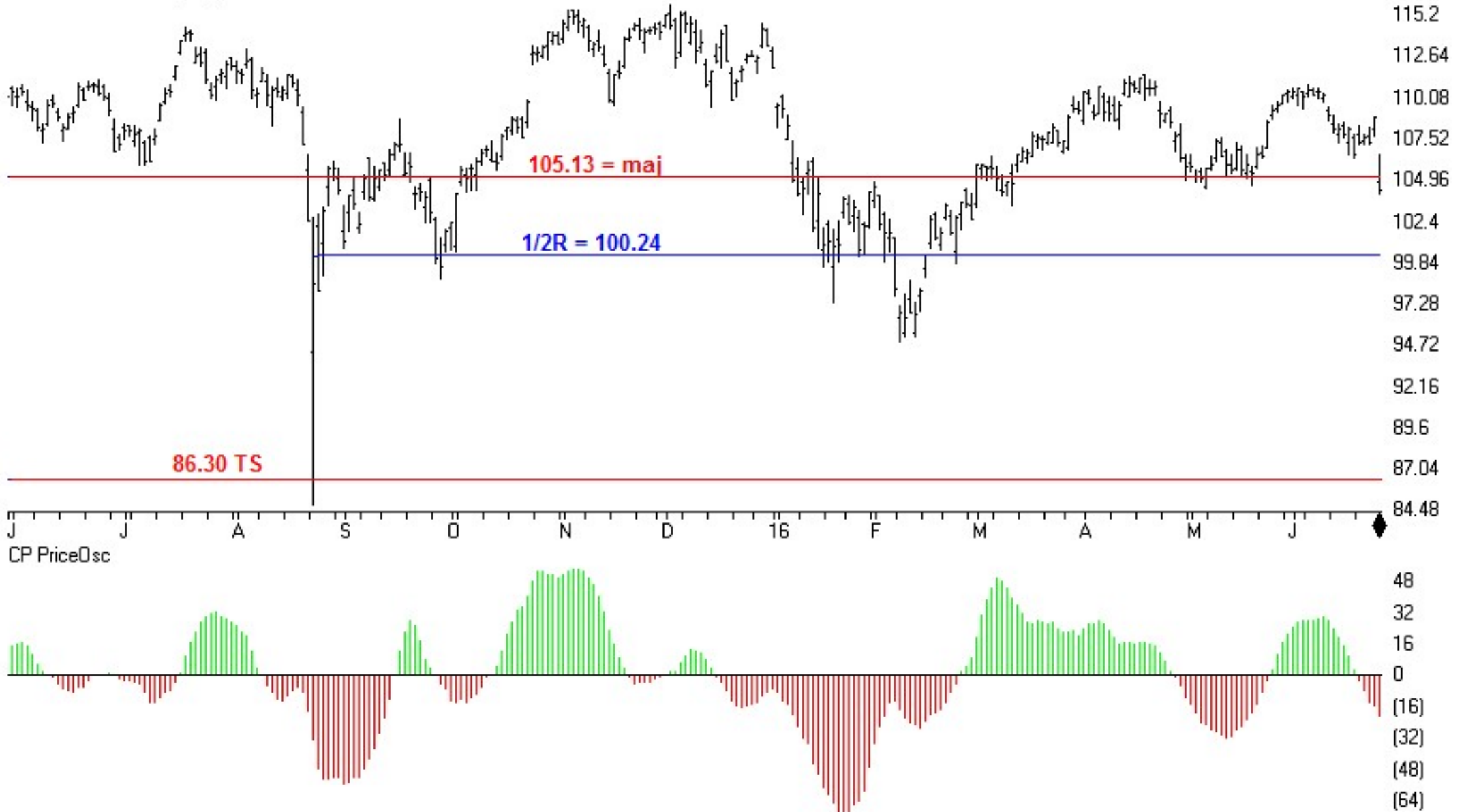


TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

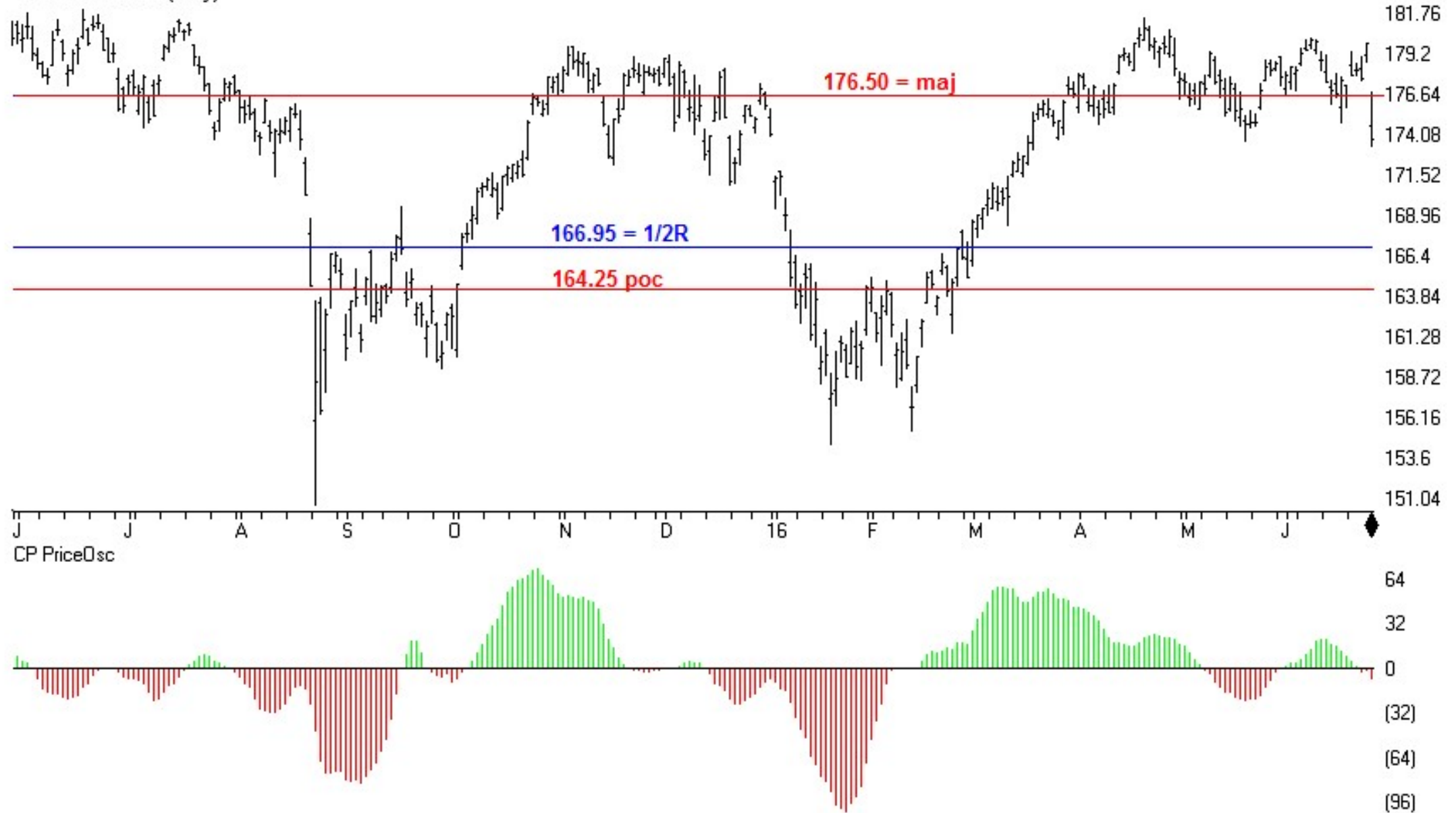


TSR Time Support/Resistance 12 QQQ N100 ETF (Daily)

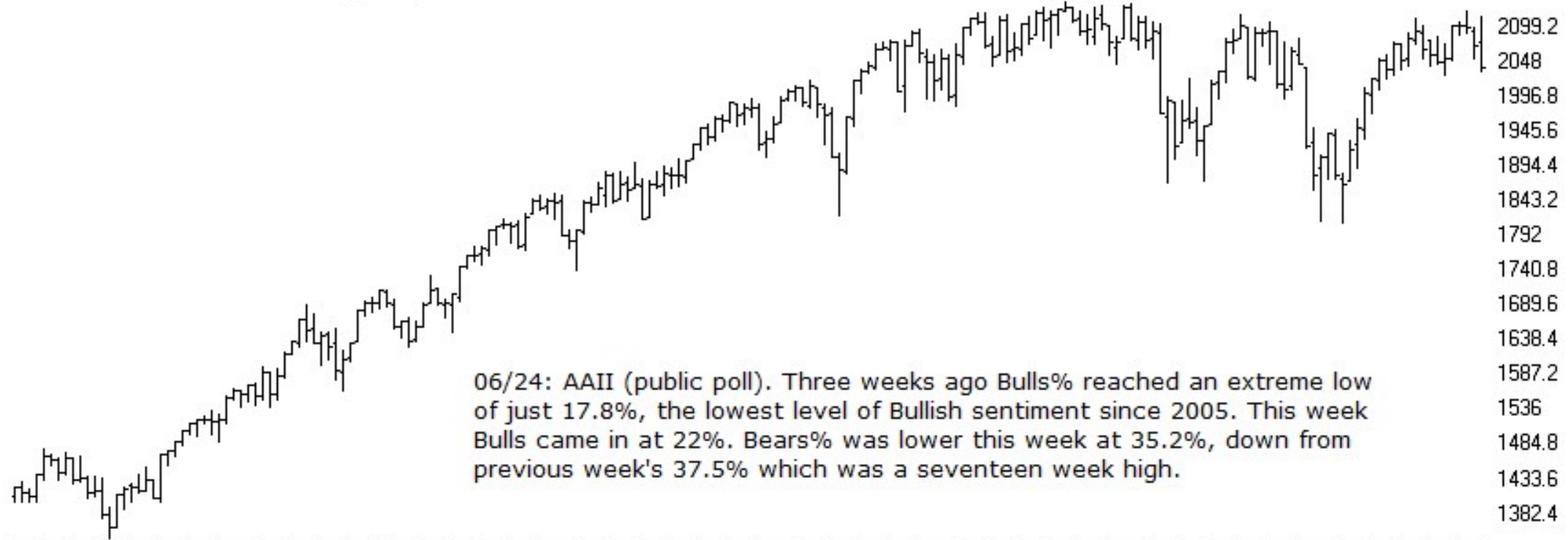


TSR Time Support/Resistance

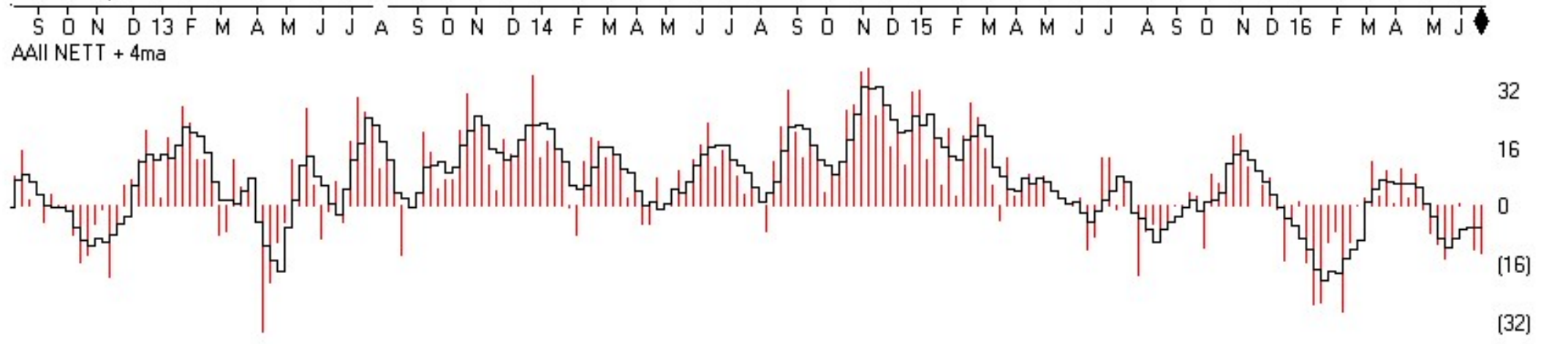
10 DIA DOW ETF (Daily)



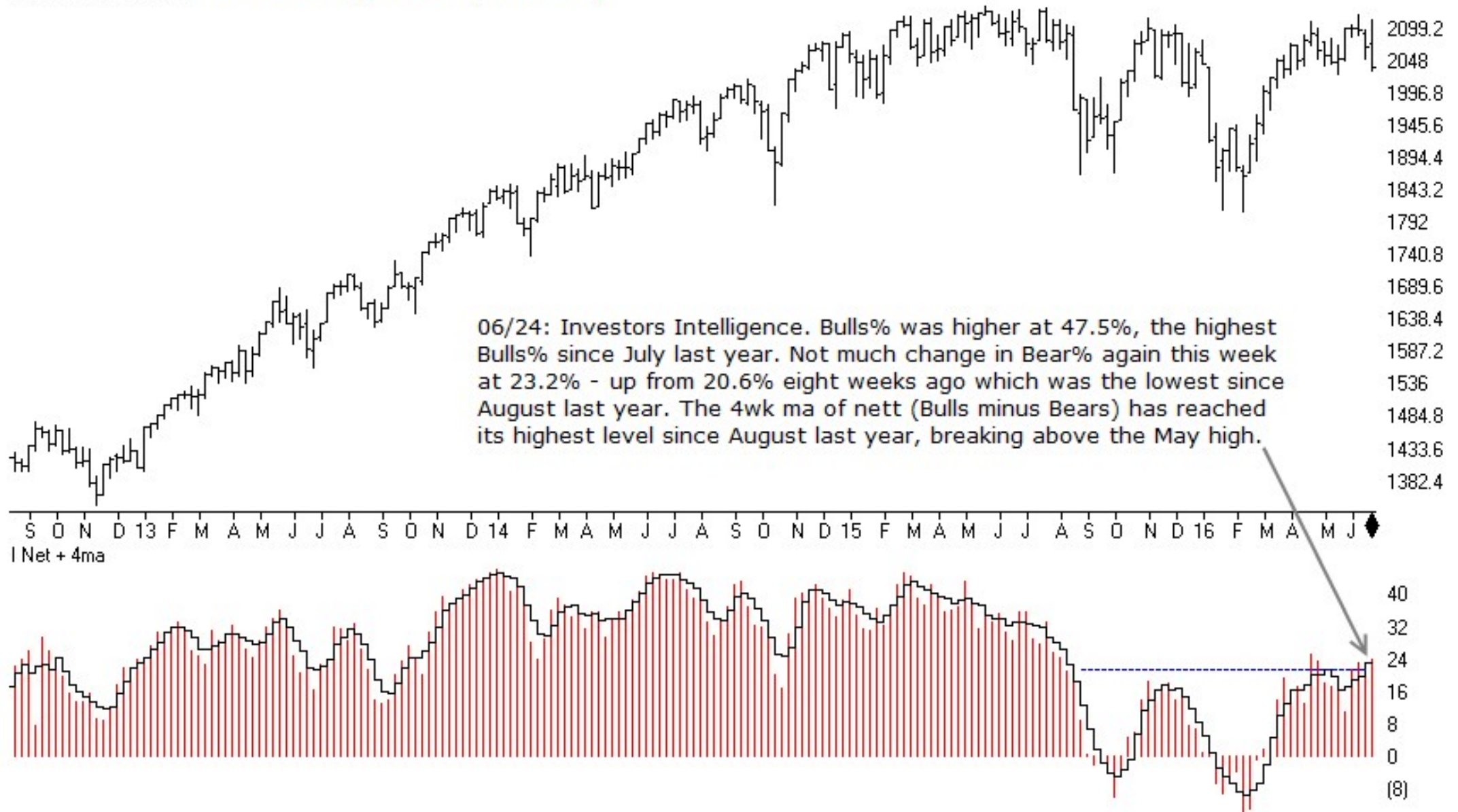
SP500 Index (Weekly) + AII Poll (public)



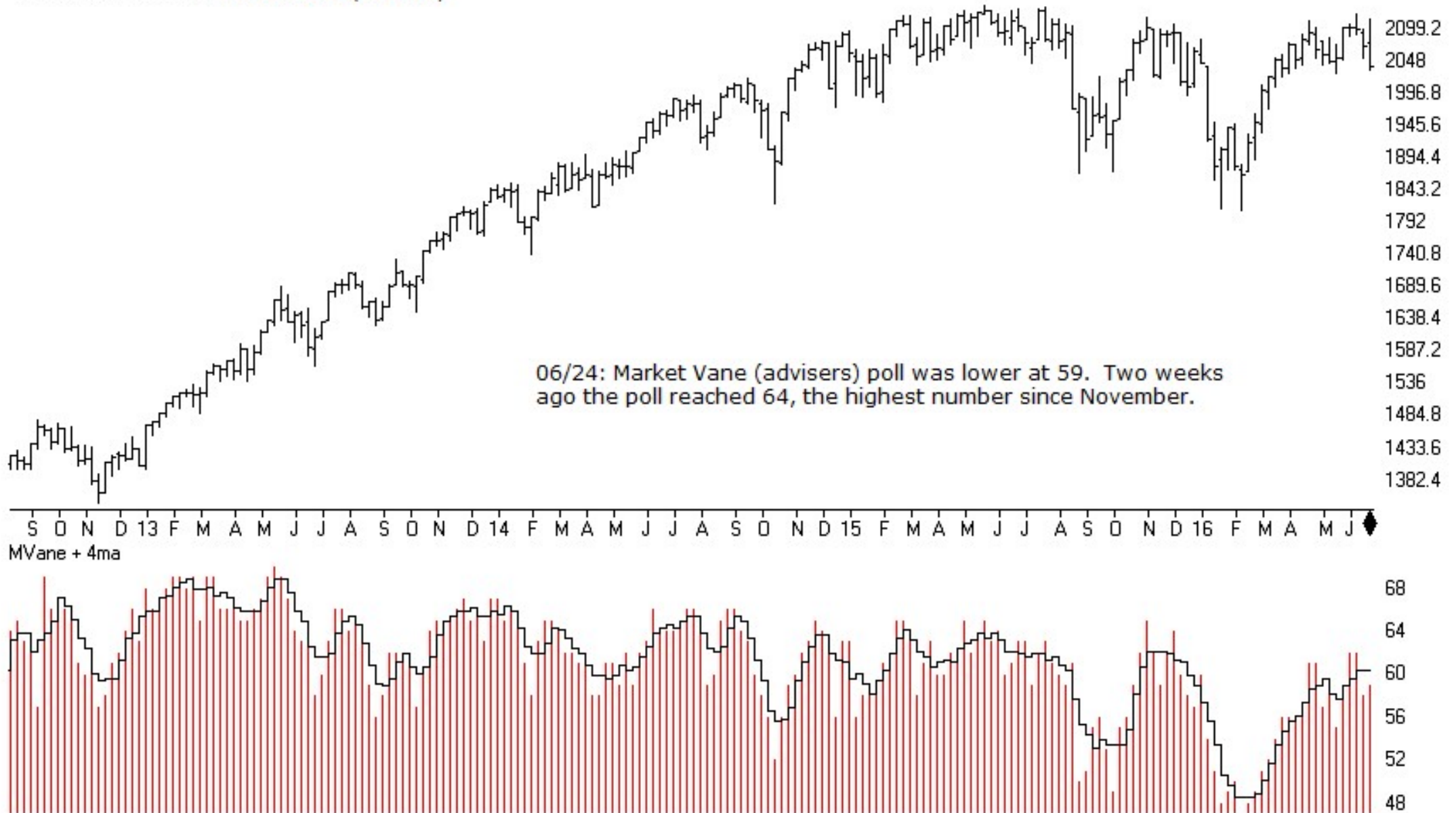
06/24: AII (public poll). Three weeks ago Bulls% reached an extreme low of just 17.8%, the lowest level of Bullish sentiment since 2005. This week Bulls came in at 22%. Bears% was lower this week at 35.2%, down from previous week's 37.5% which was a seventeen week high.



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

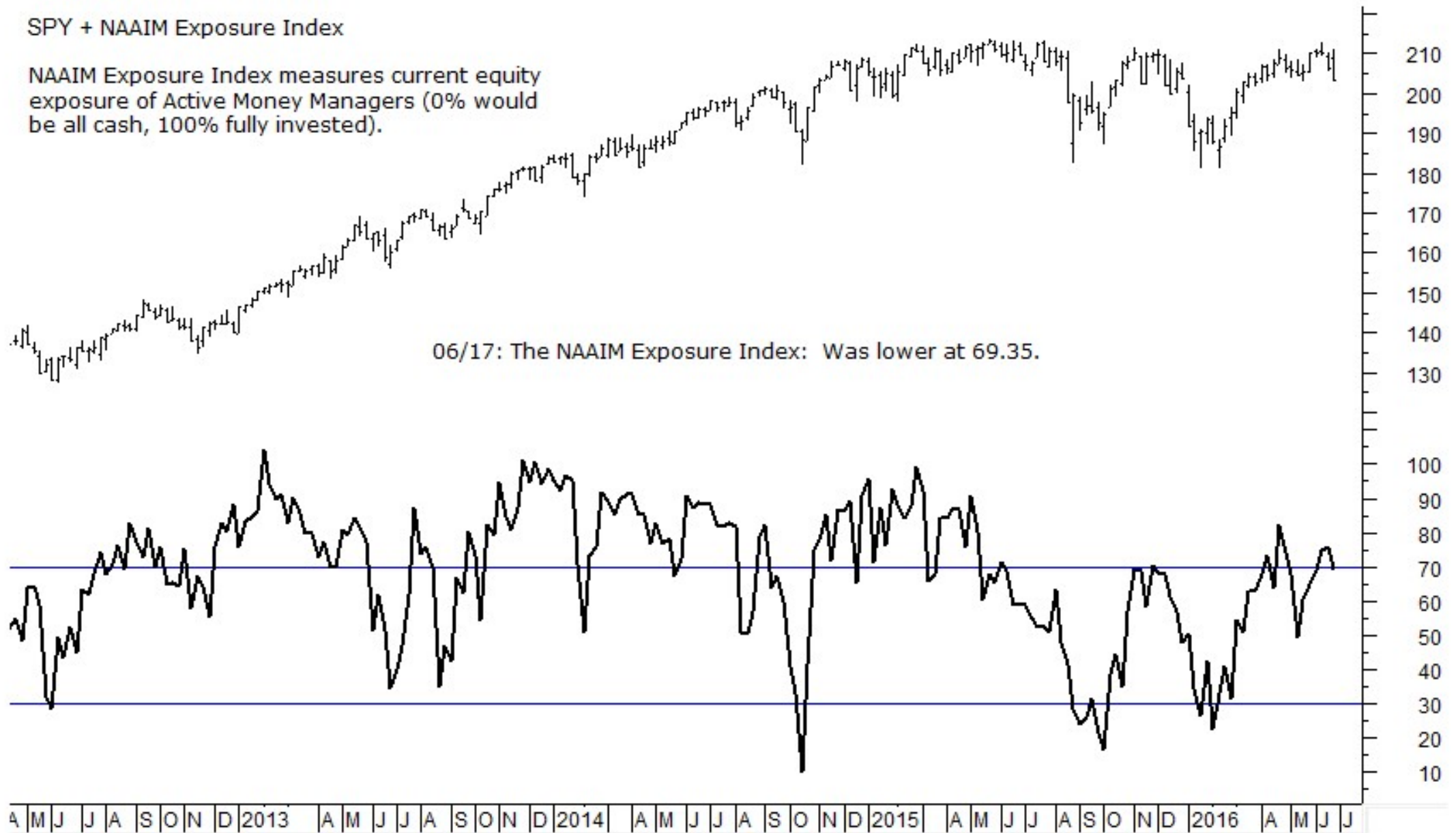


SP500 Index (Weekly) + Market Vane (advisors)

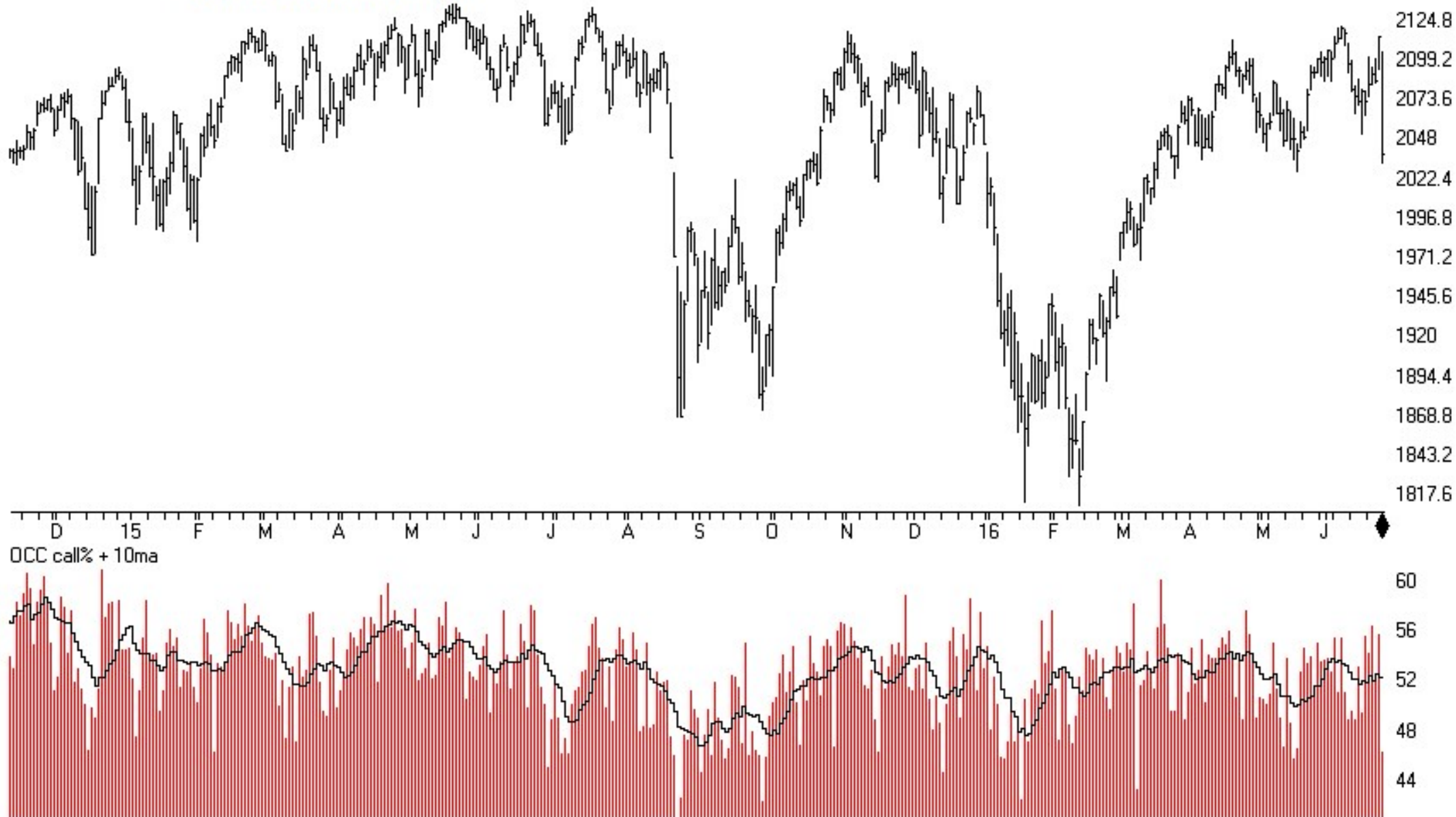


SPY + NAAIM Exposure Index

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

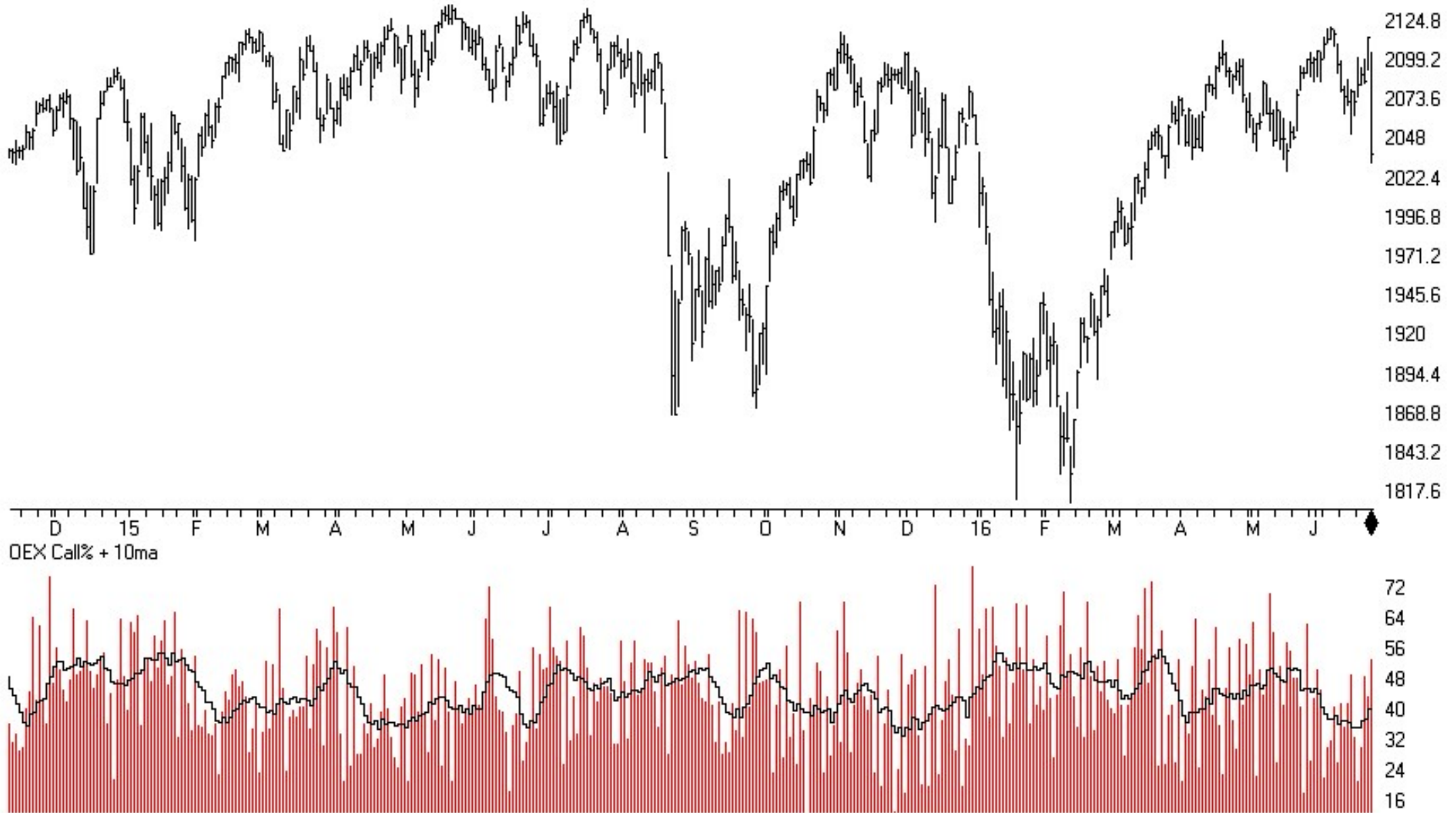


SP500 Index (Daily) + OCC Calls% (equities only)

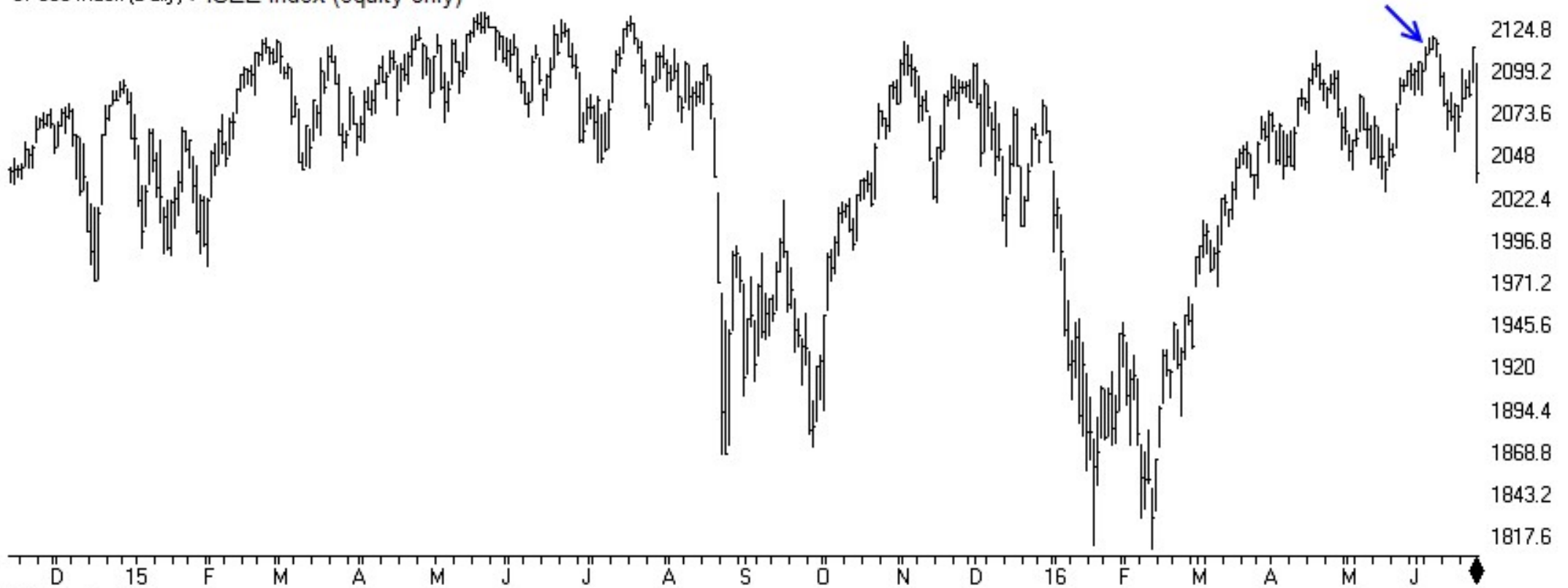


unlike other option ratios, OEX is usually considered a smart-money indicator.

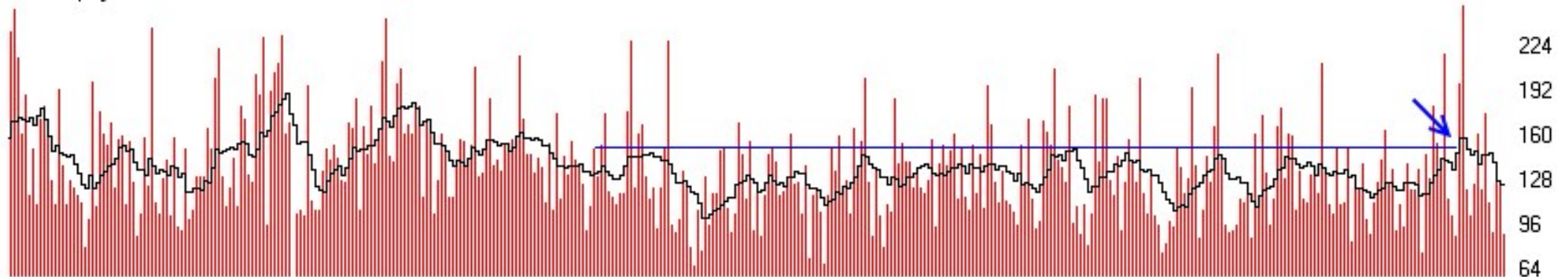
SP500 Index (Daily)+ OEX Calls%



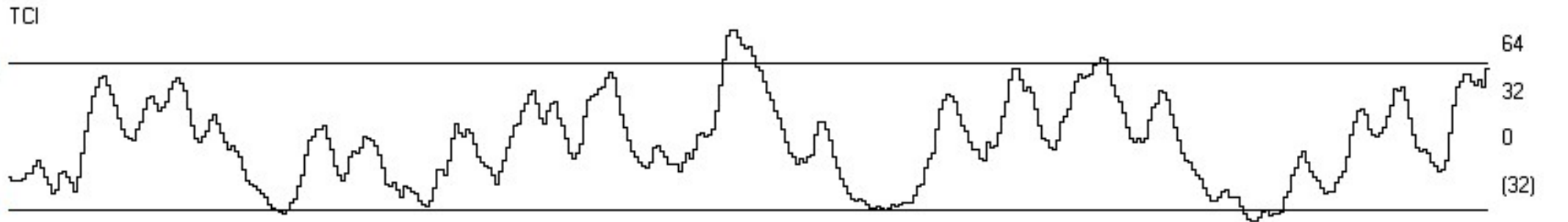
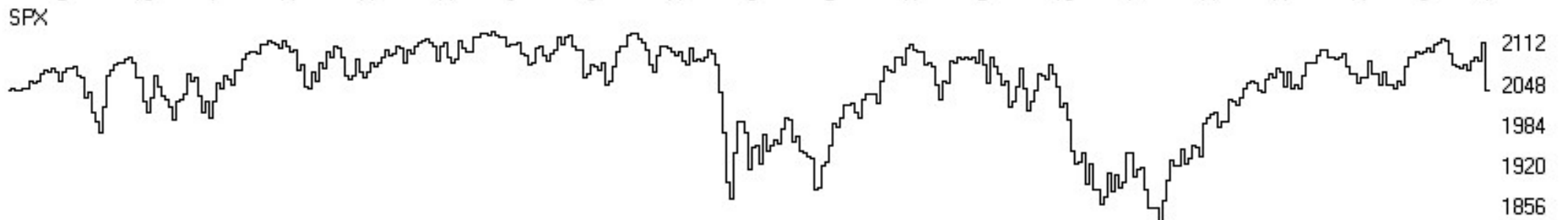
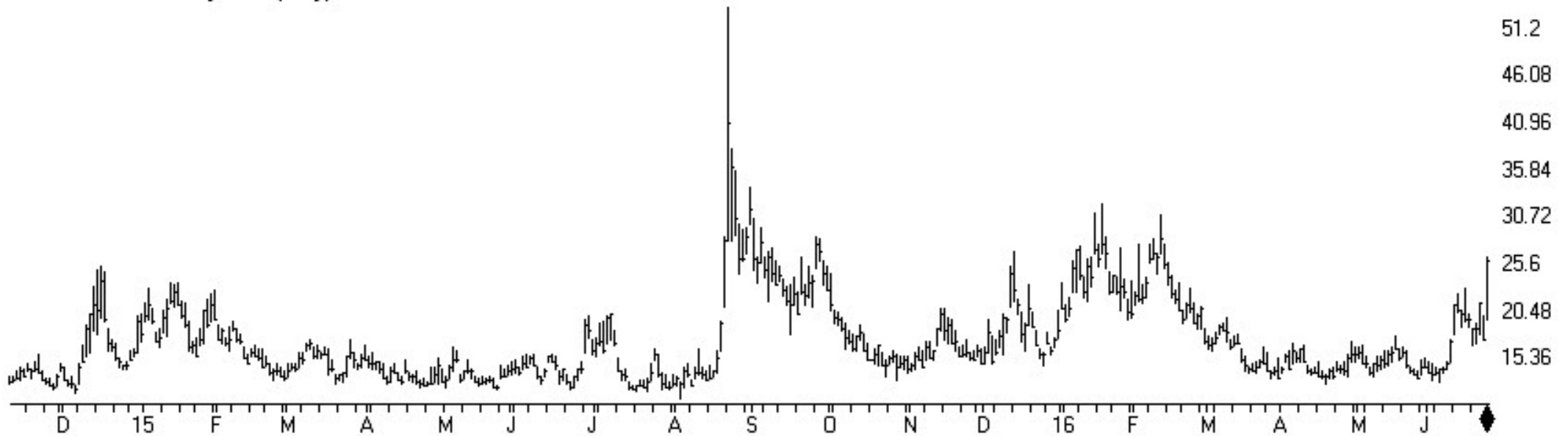
SP500 Index (Daily) + ISEE Index (equity only)



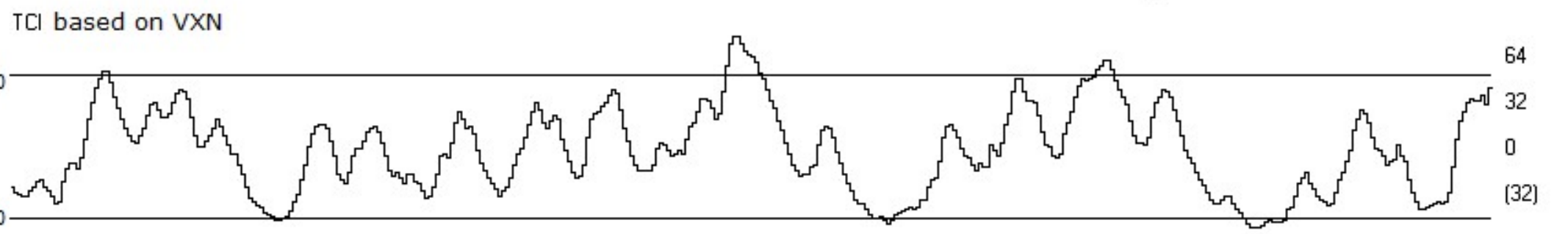
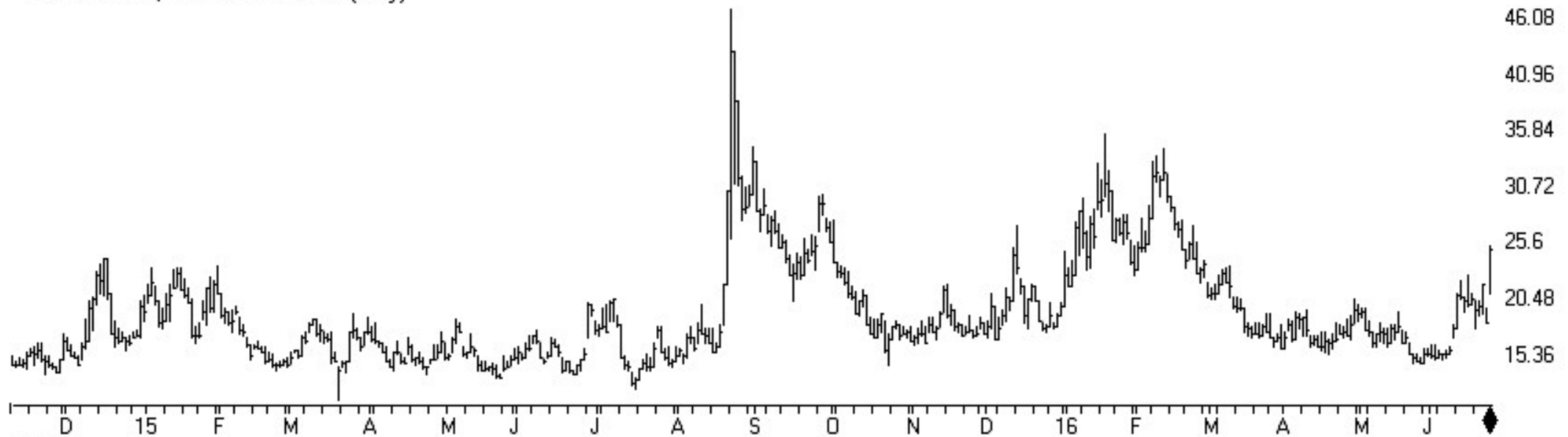
ISEE Equity+10ma



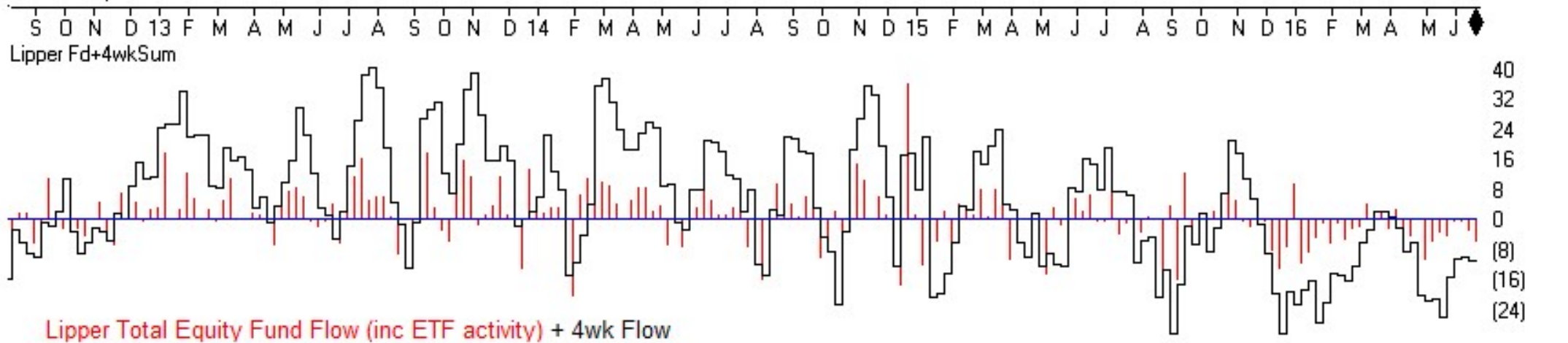
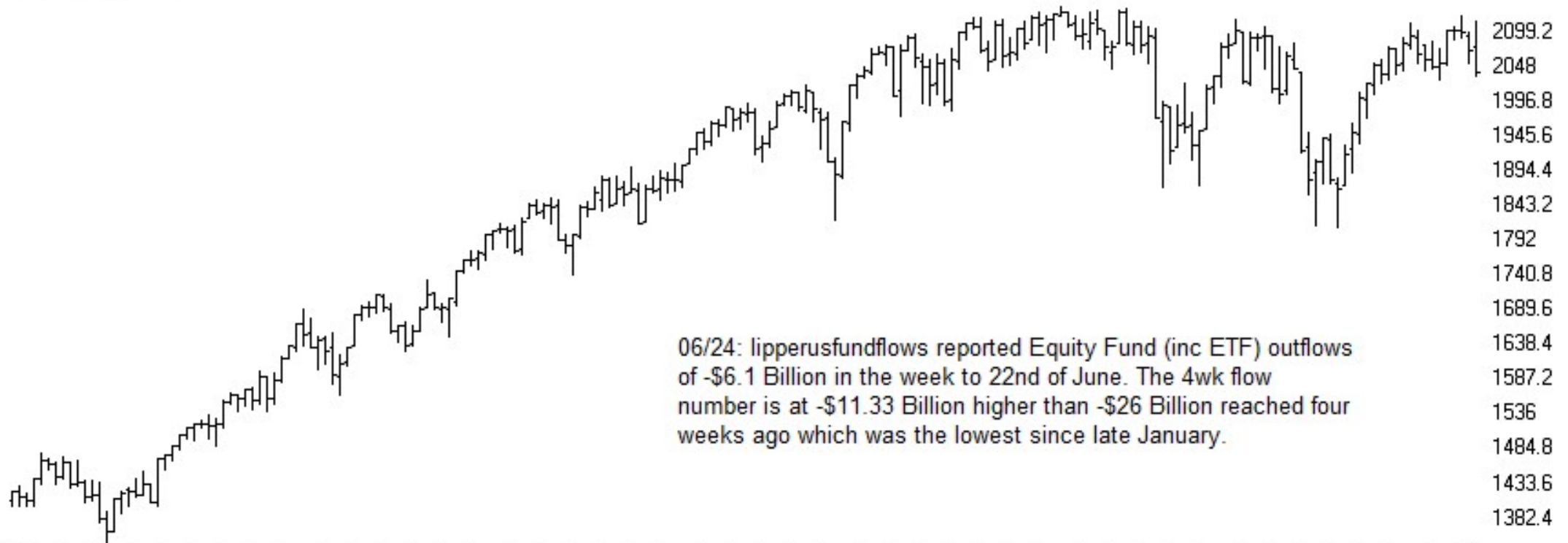
VIX - S&P 500 Volatility Index (Daily)



VXN - NASDAQ VOLATILITY INDEX (Daily)

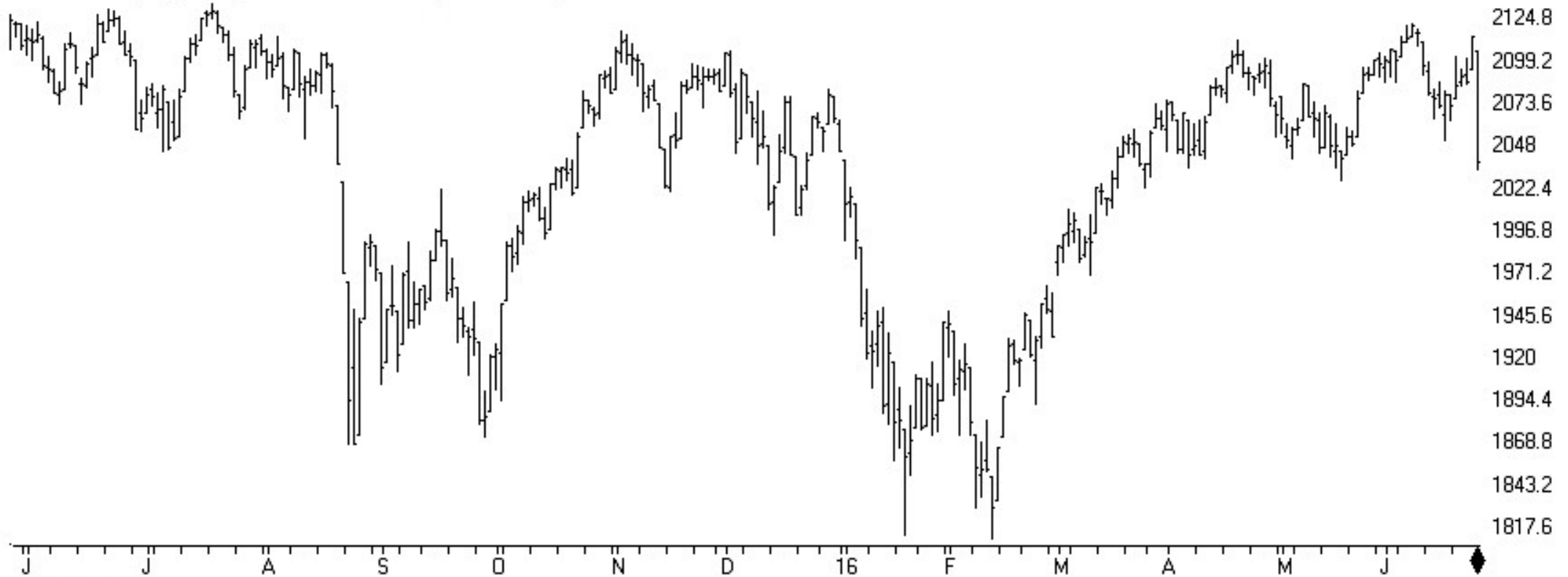


SP500 Index (Weekly)

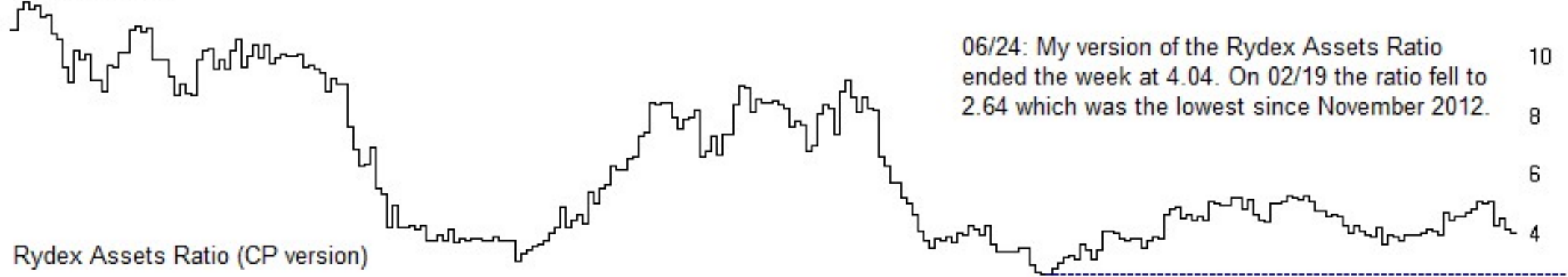


Sentiment

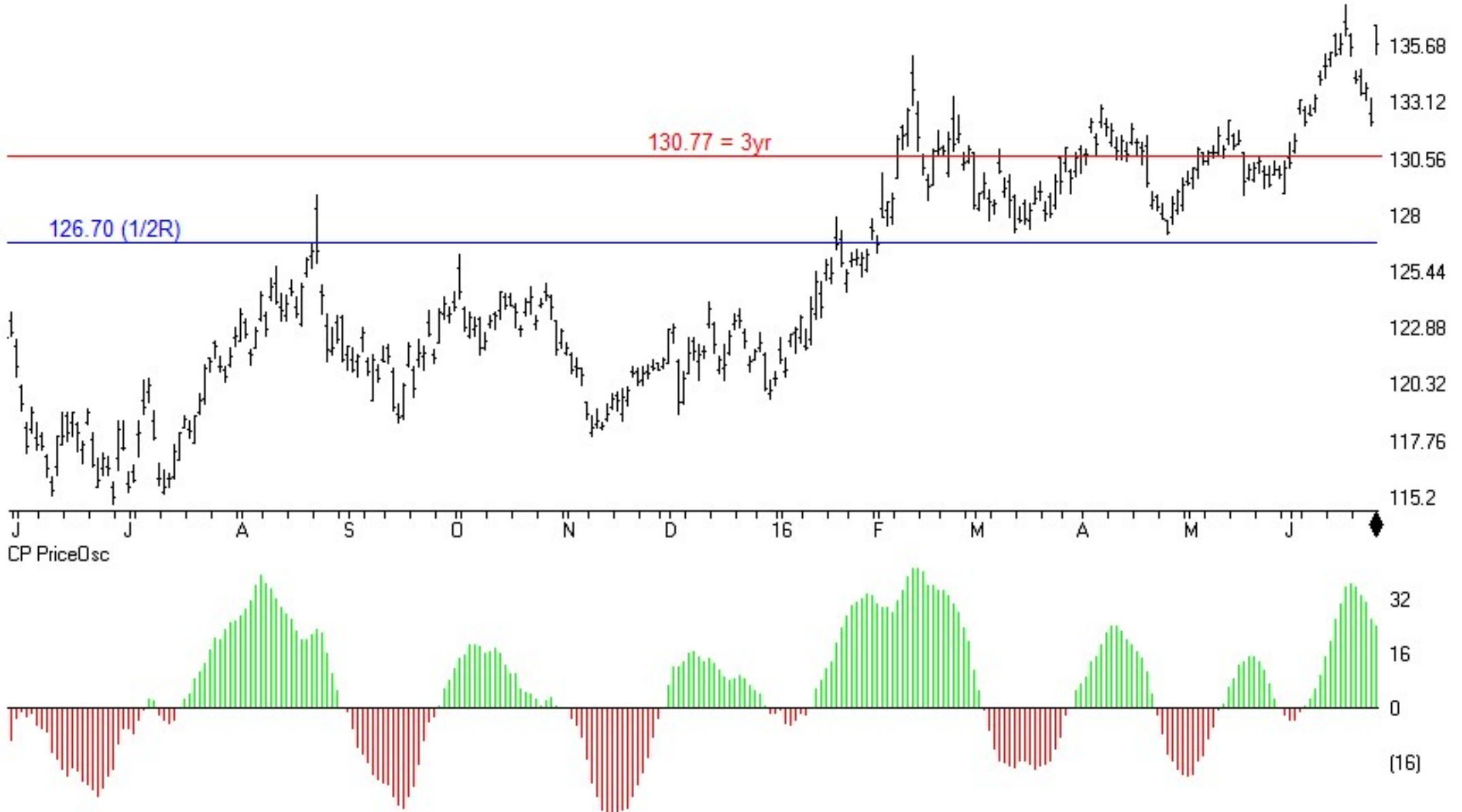
SP500 Index (Daily) + Rydex Assets Ratio (CP version)



RyMajAssetsRatio



TSR Time Support/Resistance
30 Lehman 20+ Year T Bond ETF (Daily)

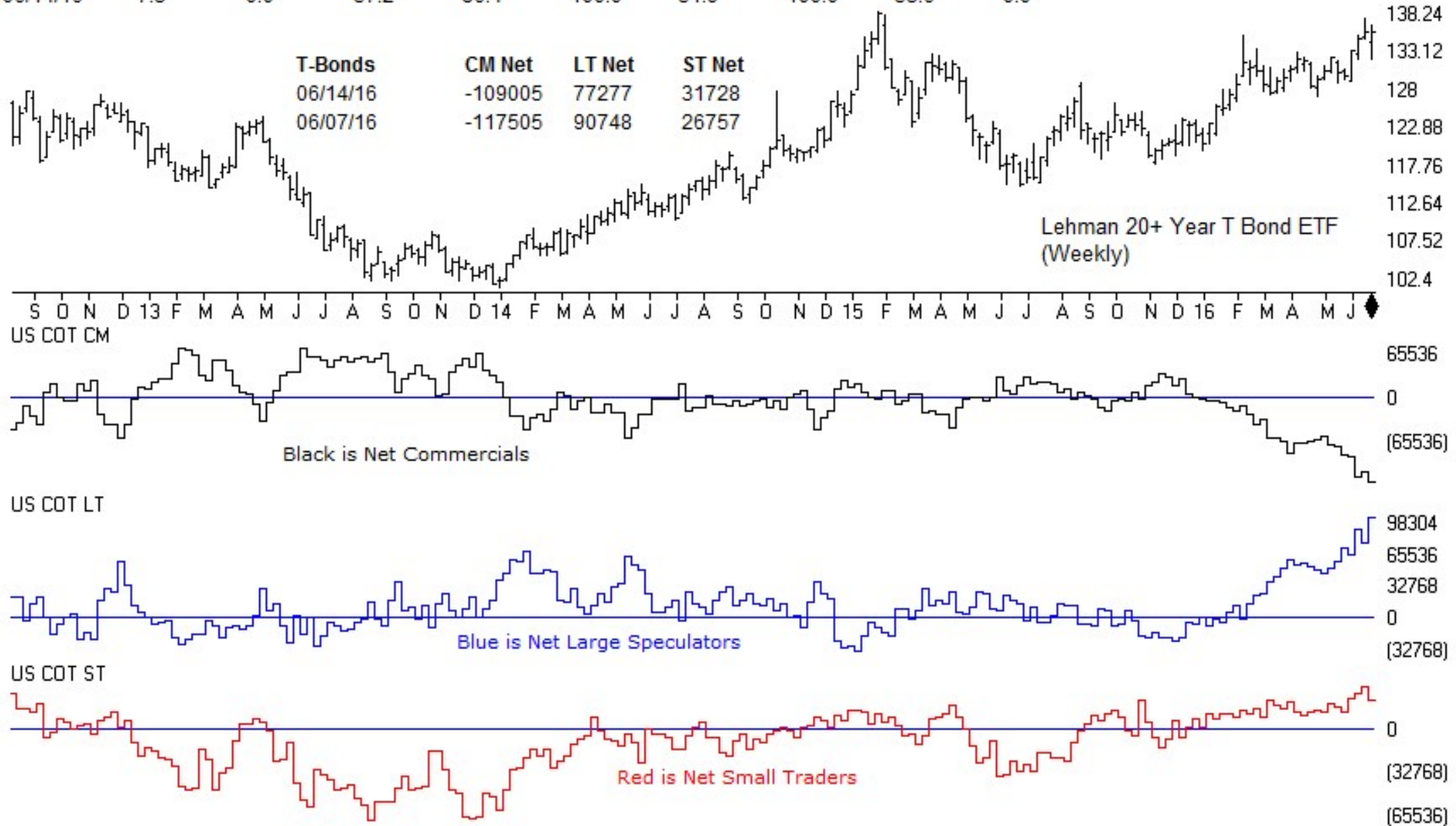


CP Price0sc

(16)

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/21/16	0.0	0.0	97.4	100.0	100.0	18.2	65.2	27.8	7.7
06/14/16	7.3	0.0	57.2	86.4	100.0	51.9	100.0	53.6	0.0

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

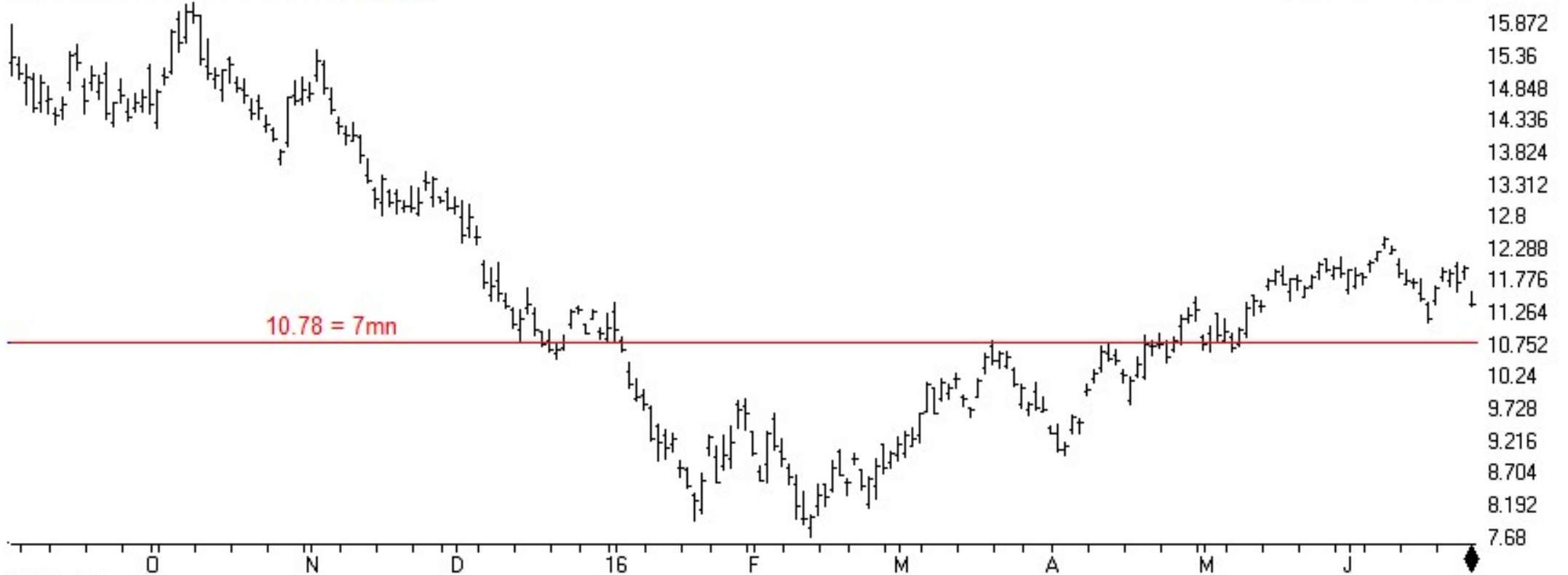




TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

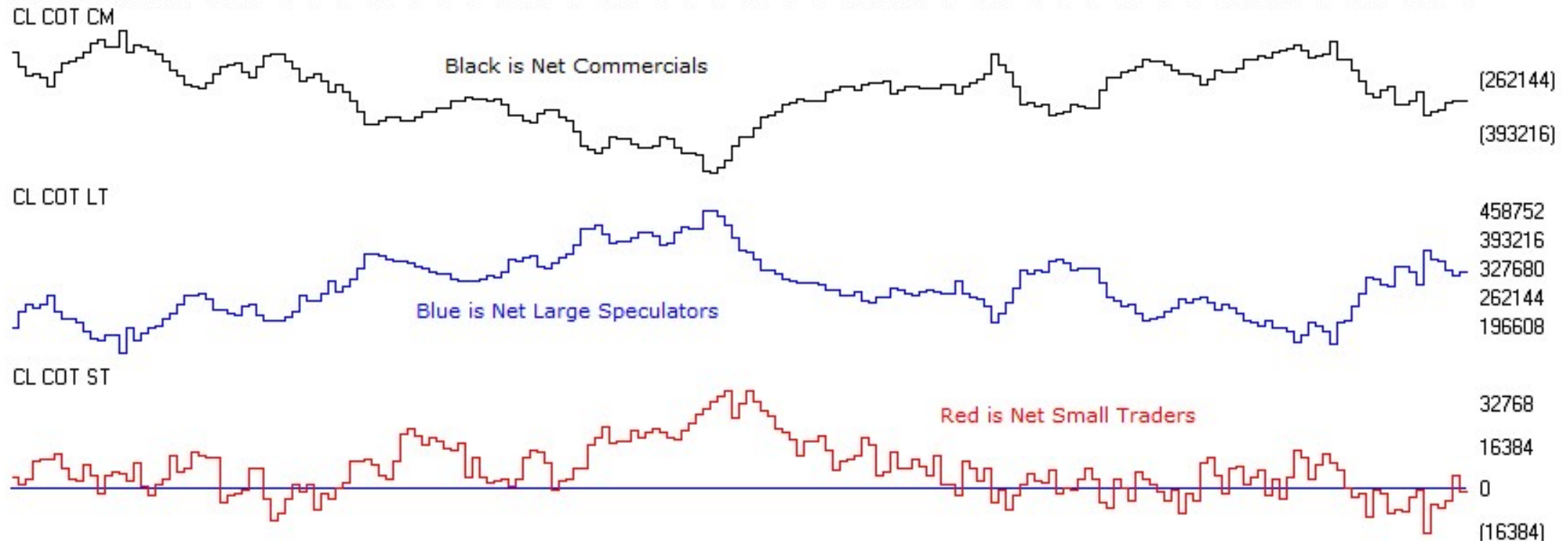
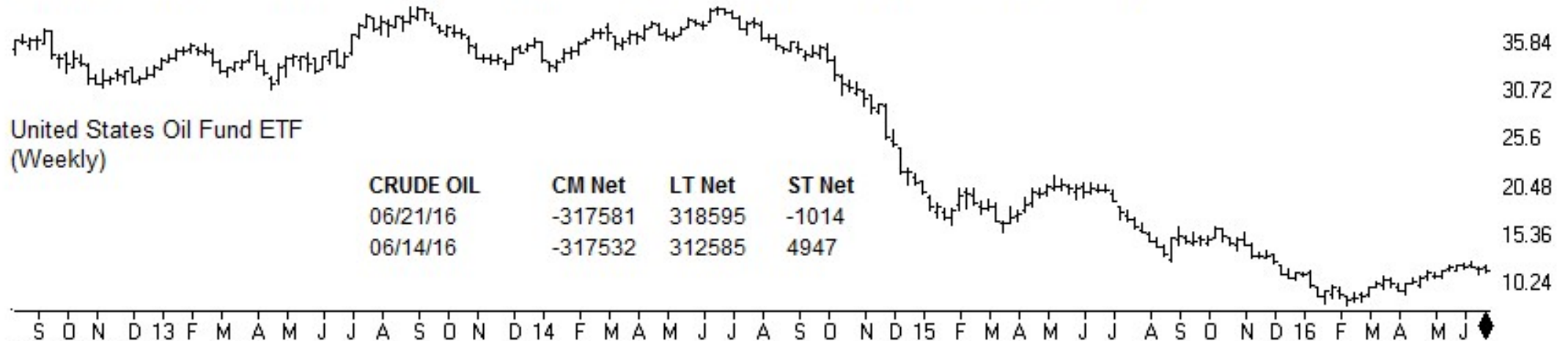
12/11/15 11.877



CP PriceOsc



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/21/16	18.6	46.5	76.2	76.1	50.1	12.1	50.9	33.8	34.7
06/14/16	18.6	33.1	67.3	73.2	43.9	17.4	69.5	100.0	49.2

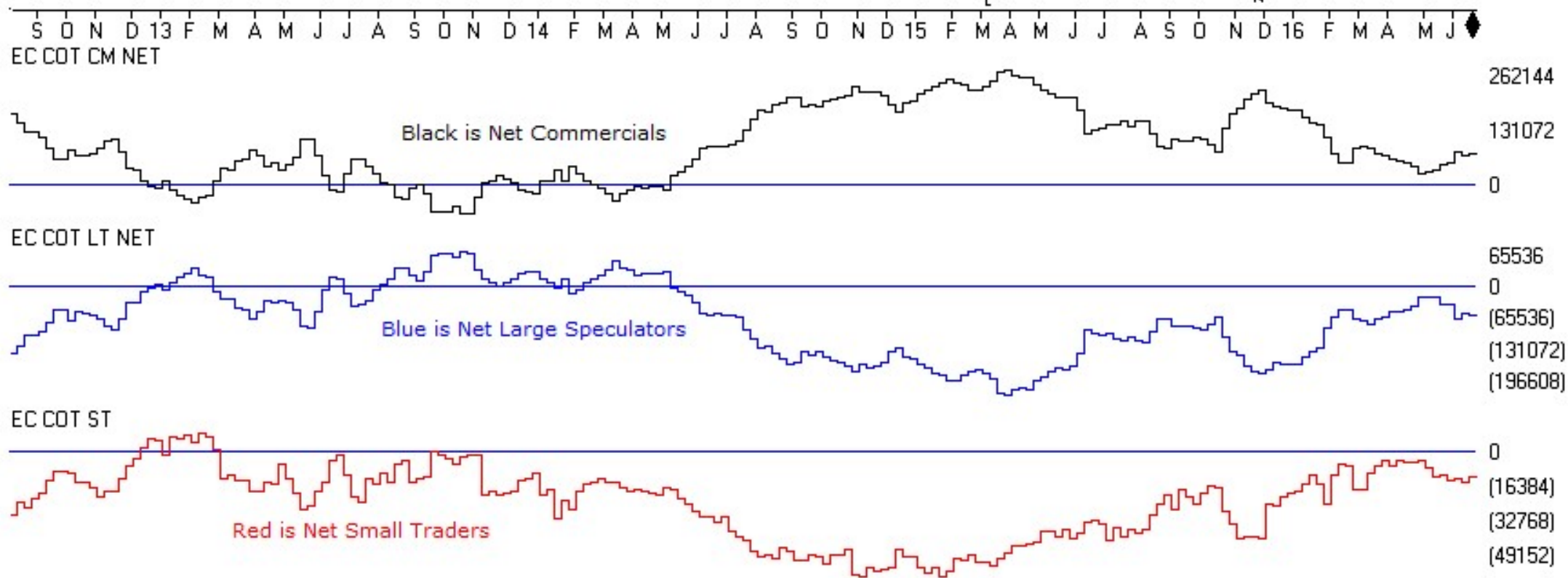
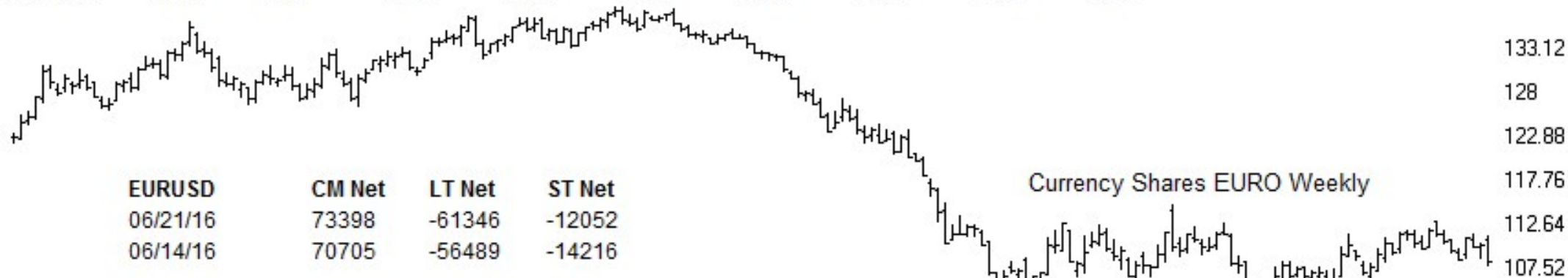


TSR Time Support/Resistance

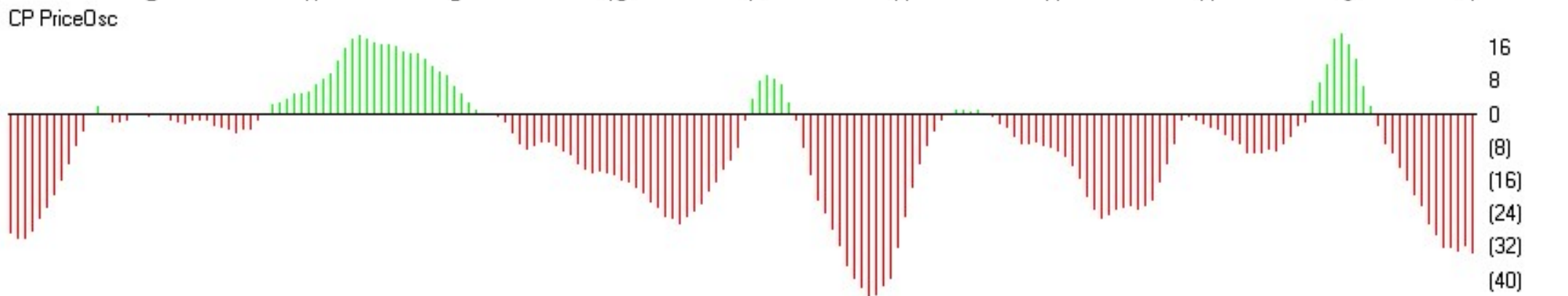
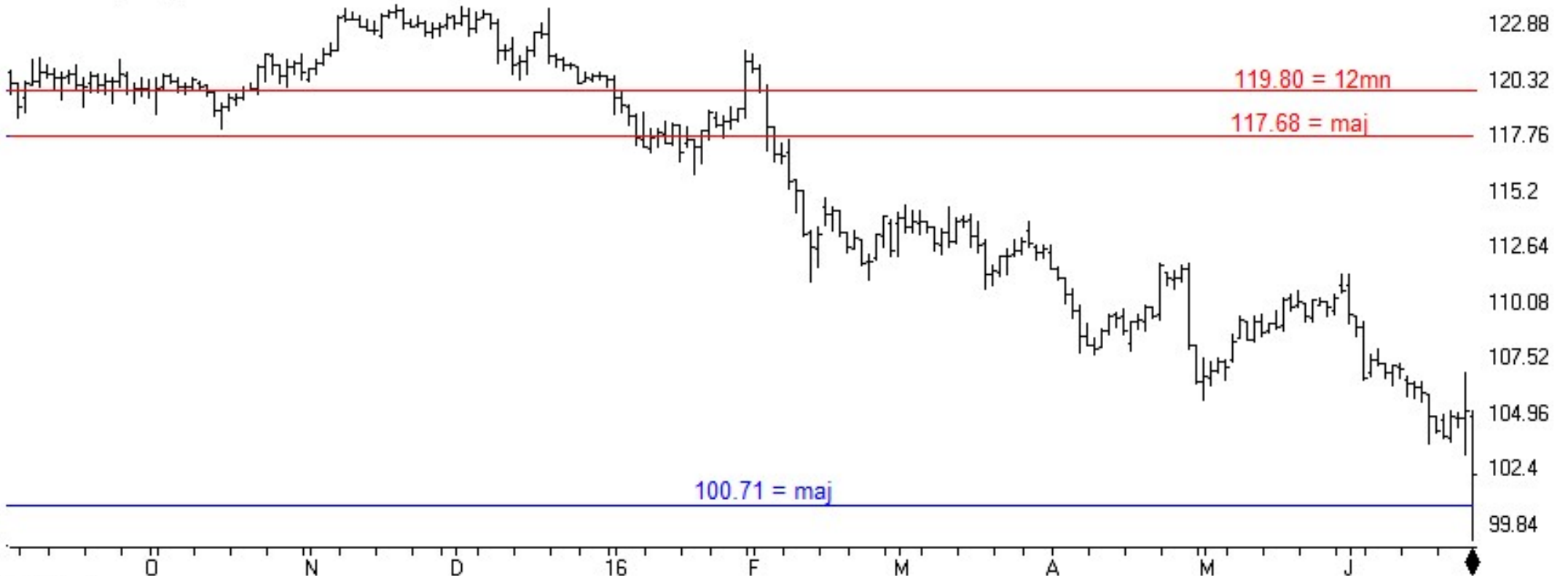
51 EURUSD (Daily)



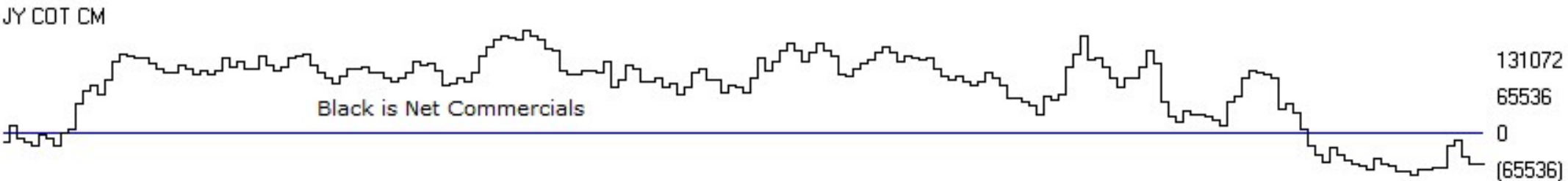
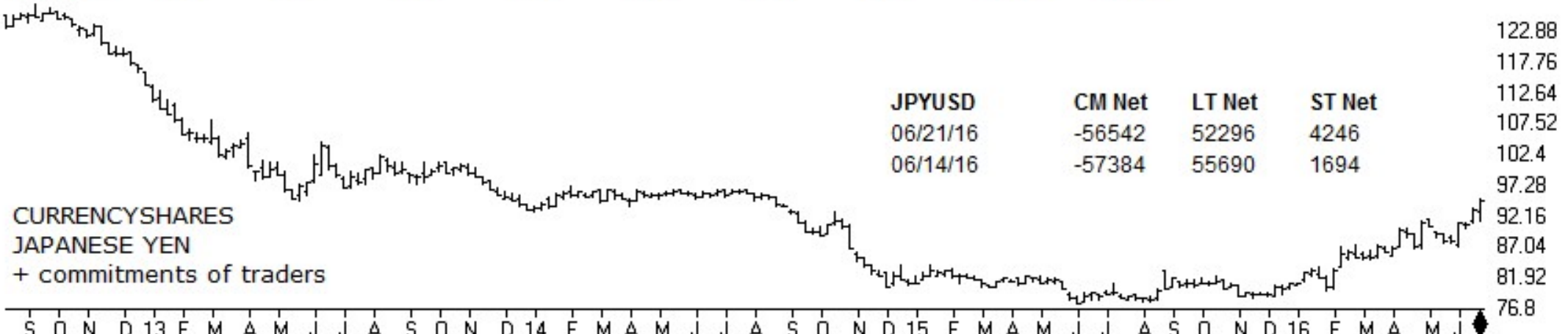
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/21/16	30.0	21.6	33.5	71.6	74.2	55.0	60.2	58.0	77.8
06/14/16	27.9	4.3	28.2	75.1	100.0	65.0	50.1	52.3	81.2



53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/21/16	18.2	3.4	42.2	78.0	89.0	39.9	82.1	100.0	89.4
06/14/16	15.2	2.2	53.9	84.2	92.6	23.2	75.3	100.0	100.0



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