

ChartProfit

Charts to Friday 27th May 2016

Market Charts, Major ETFs

Market Sentiment Analysis

www.aiqsystems.com

www.chartprofitwebcast.com

[terms of service](#)

Stock Market Summary

***** PRICE PERFORMANCE / LOCATION

ES analysis: At the start of last week ES found Support at the 2041 poc and rallied from there, closing at a level above the high of the previous four weeks. I marked Significant Buying twice and no Significant Selling. The April high comes in at 2105.25 and ninety minutes pre-open ES is printing above 2100.

SPY closed the week above the high of Mon-Wed range which indicates Buyers Active on the weekly timeframe for the first time since the end of March. Breadth and price momentum (PriceOsc) both improved, see Pulse Chart.

First Level Support = 2063.50 (minor 1/2R off April high)

Second Level Support = 2054.50 (maj poc)

Third Level Support = 2041.00 (9mn poc)

***** BREADTH

ChartProfit Breadth System - wk ending 05/27

	-5	-4	-3	-2	↓
NYSE	73	64	52	48	62
NasDaq	63	49	41	45	60
SP500	68	63	50	47	65
ND100	45	42	32	43	69
R2000	71	57	47	48	62

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

05/27: AAll (public poll). Bulls% was lower at 17.8 which, according to my data, is the lowest since 2005. So according to this survey the public are less optimistic about the stock market over the next six months than they have been for eleven years. Bears% was also lower at 29.4%.

05/27: Investors Intelligence. Bulls% was lower at 35.4% (from 40.2%). Down from 47.4 five weeks ago which was the highest Bulls% since July last year. Bear% was higher at 24%, up from 20.6% four weeks ago which was the lowest since August last year.

05/27: Market Vane (advisers) poll was higher at 59. Four weeks ago the poll reached 61 which was the highest since early December.

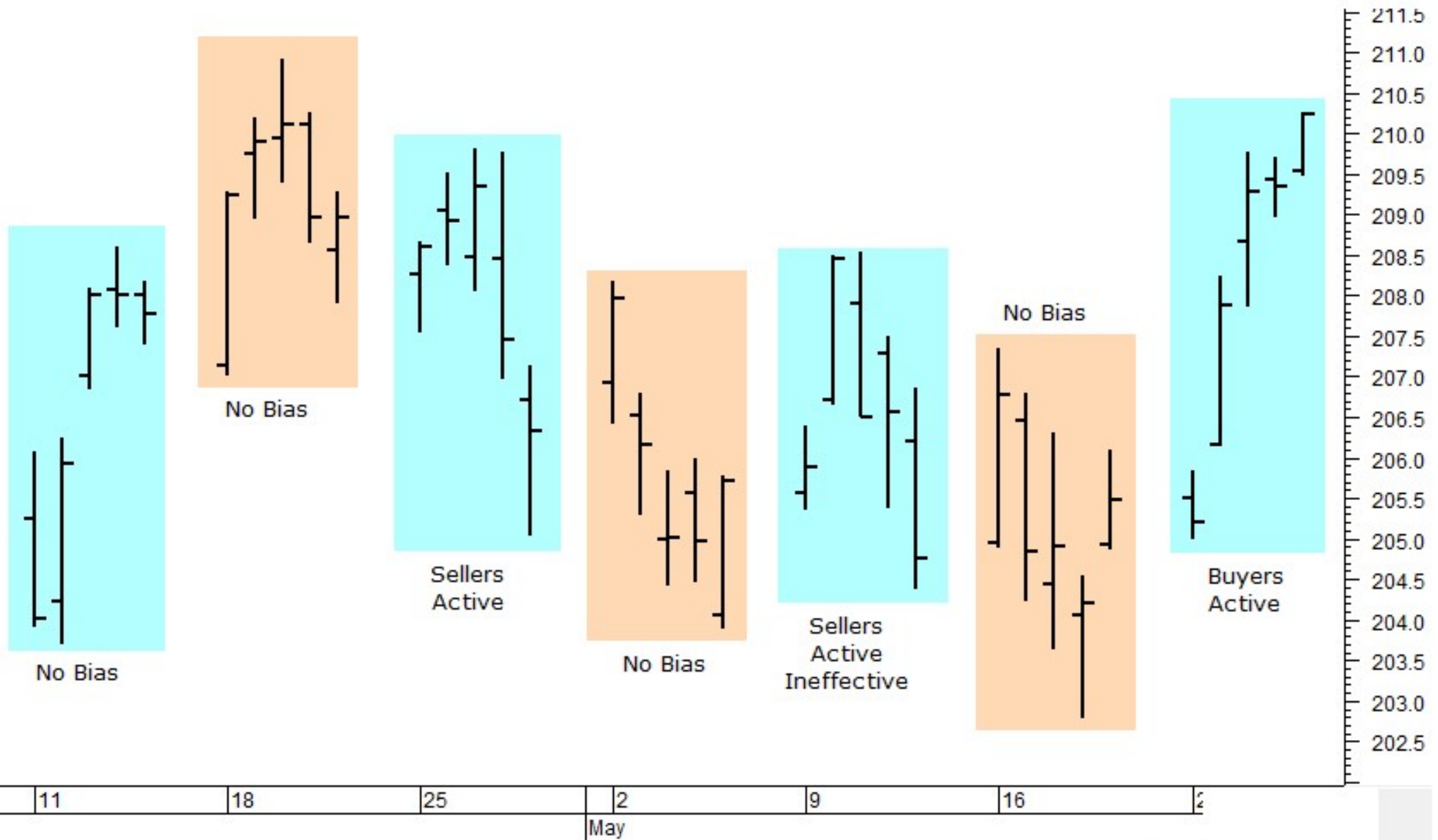
05/27: The NAAIM Exposure Index: Was higher at 64.67, up from 49.55 two weeks ago and down from 82.50 five weeks ago which was the highest since May last year.

Mutual Fund Flow:

05/27: My version of the Rydex Assets Ratio ended the week at 3.98. 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.

05/27: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$4.8 Billion in the week to 25th of May. The 4wk flow number is at -\$26 Billion, the lowest since late January.

SPY Weekly Structure

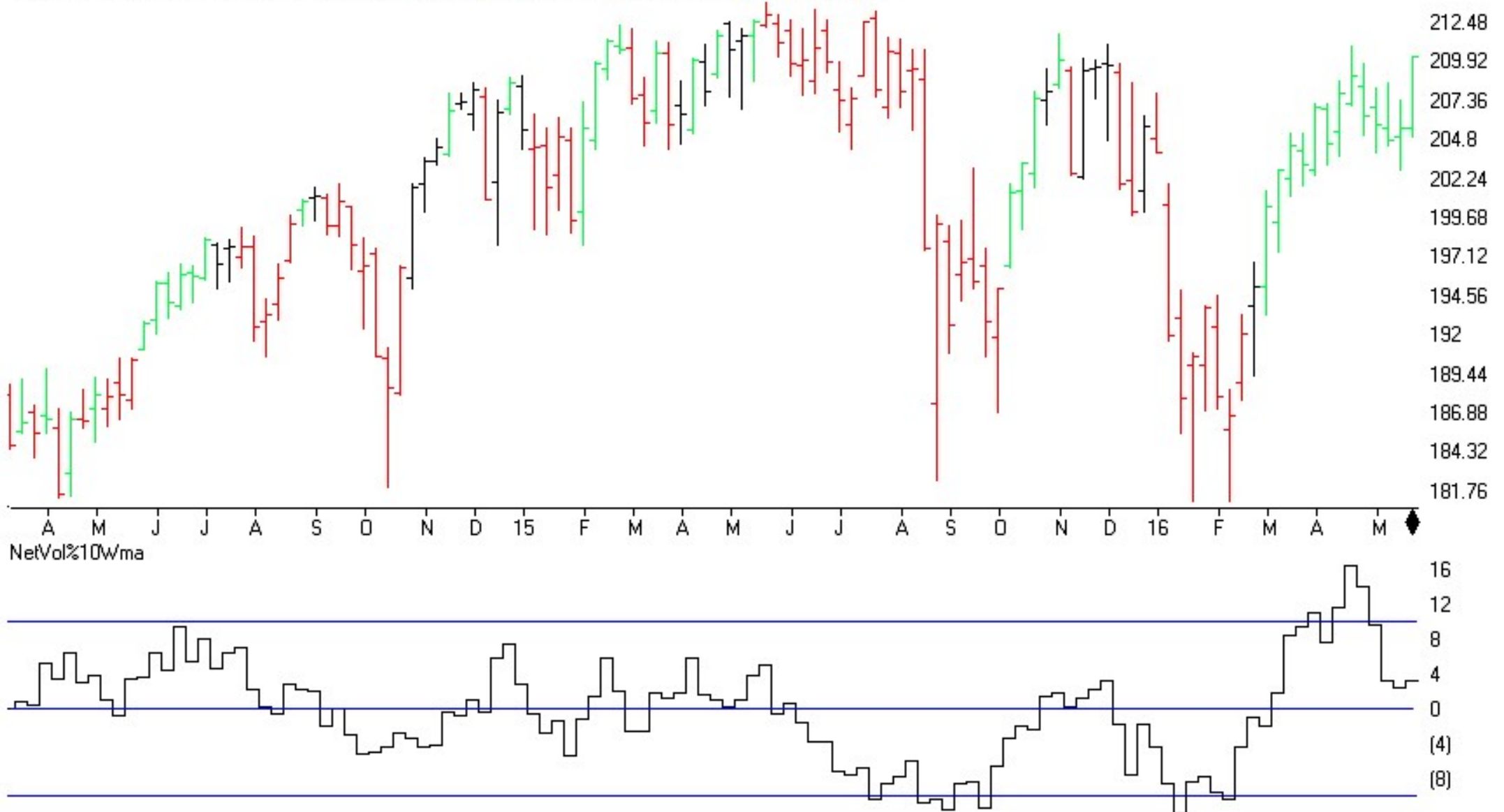


Commitments of Traders

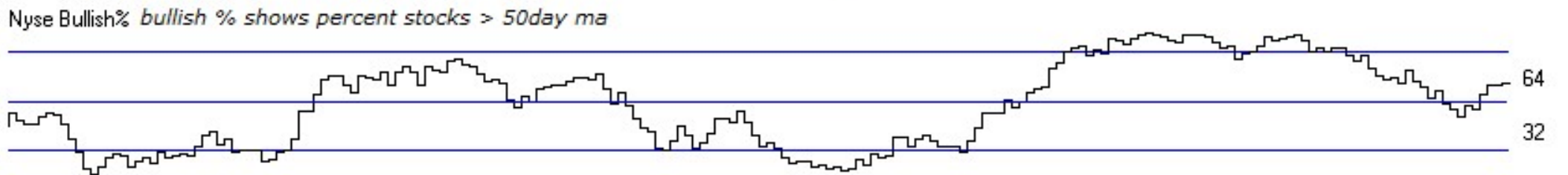
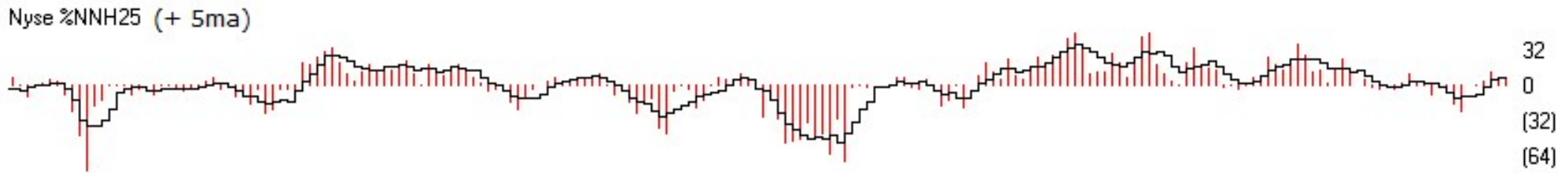
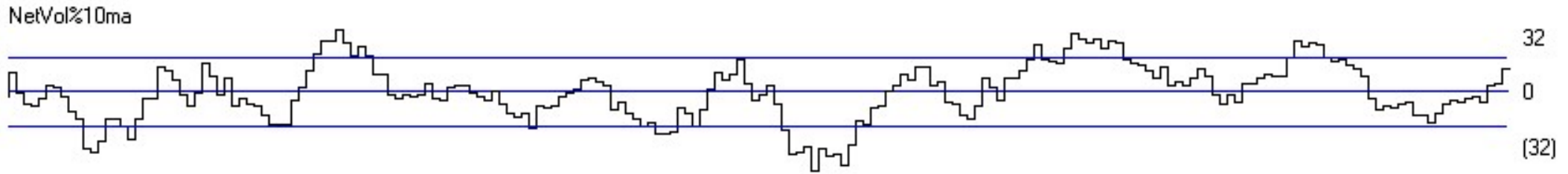
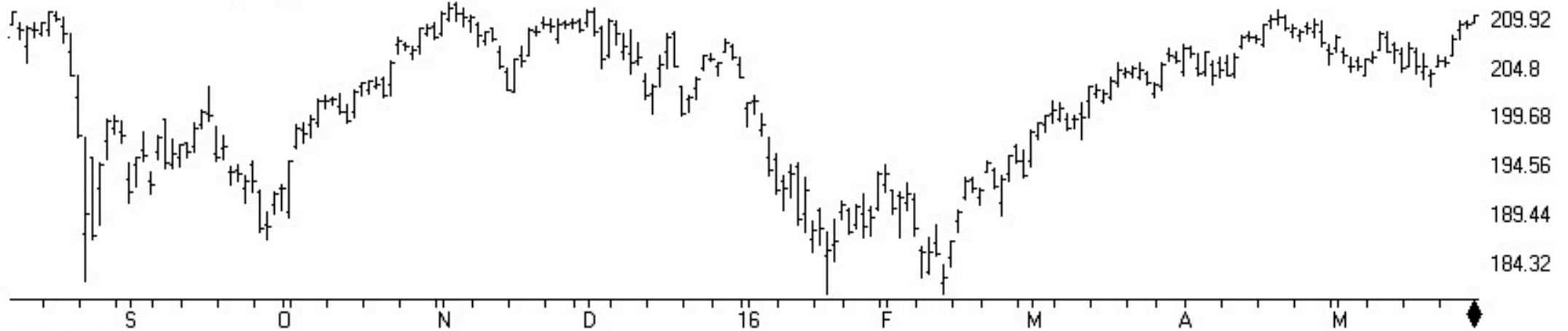
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/24/16	22.1	36.1	74.9	68.2	66.5	37.3	80.8	58.7	23.5
05/17/16	16.9	27.8	84.3	63.5	80.9	55.8	87.3	68.1	11.8
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/24/16	23.9	33	86.6	75.2	72.8	14.3	82.8	47.9	24
05/17/16	1.6	0	89.5	98	88.7	2.7	100	20.9	0
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/24/16	5.3	3.7	81.3	90.2	86.2	0.0	34.1	100.0	75.2
05/17/16	0.0	57.5	100.0	100.0	100.0	0.0	0.0	100.0	100.0
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/24/16	0.0	0.0	62.9	100.0	100.0	0.0	68.0	99.5	100.0
05/17/16	7.1	13.8	97.0	96.7	93.6	18.0	80.0	47.4	24.9
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/24/16	49.8	52.7	55.4	53.7	39.7	28.1	57.1	40.1	32.3
05/17/16	67.0	70.5	57.6	40.3	39.1	49.3	46.5	19.7	28.7
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
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/24/16	10.6	20.3	73.0	90.0	70.8	9.7	81.5	72.7	71.8
05/17/16	3.3	10.0	80.6	99.6	85.4	0.0	79.1	70.2	73.2
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/24/16	96.8	98.6	21.3	4.8	0.0	69.7	21.4	51.3	59.2
05/17/16	98.4	91.4	11.4	3.0	0.0	84.3	20.7	47.1	65.3

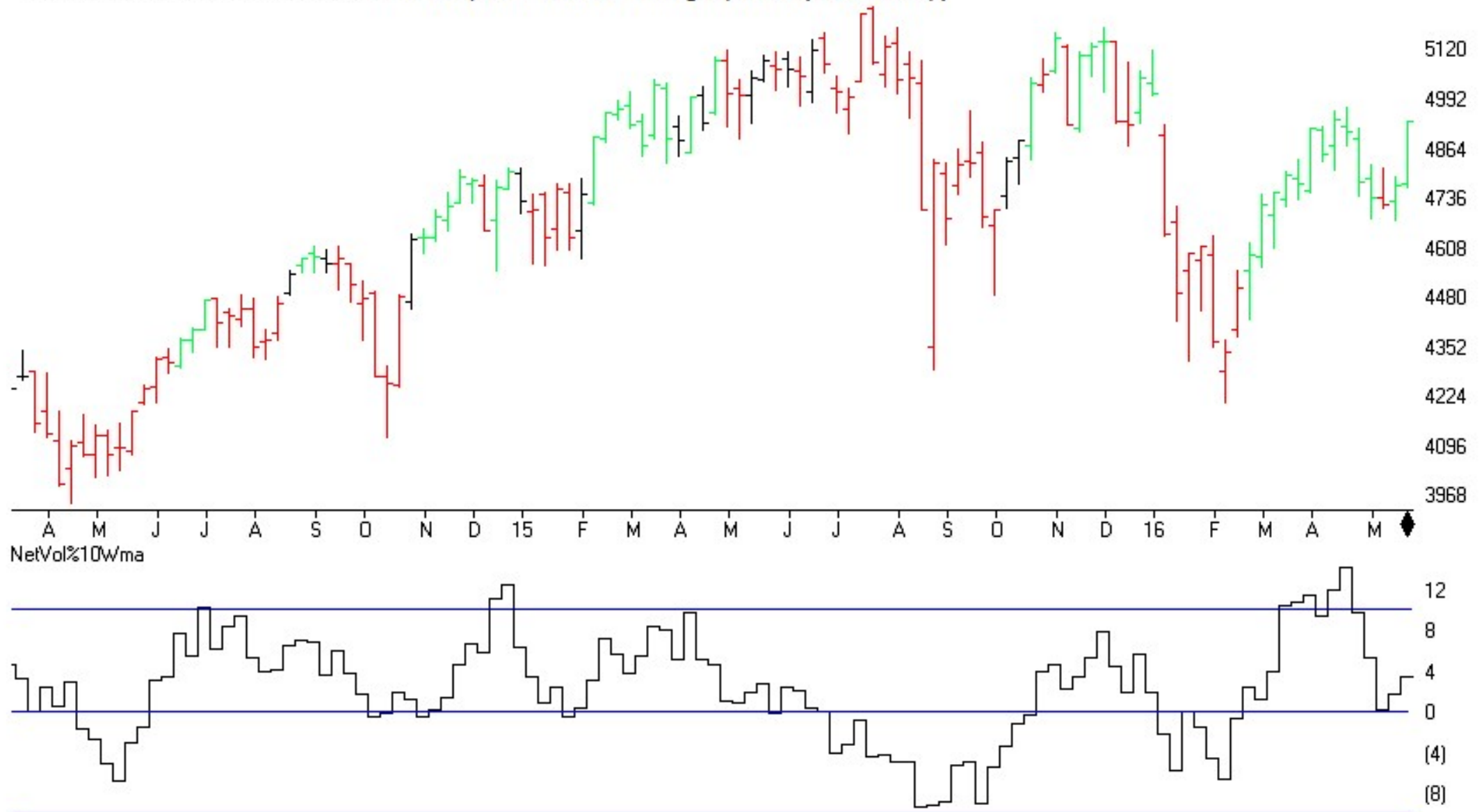
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



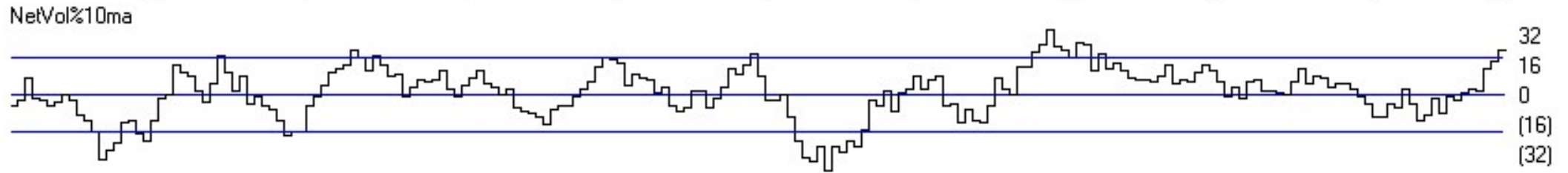
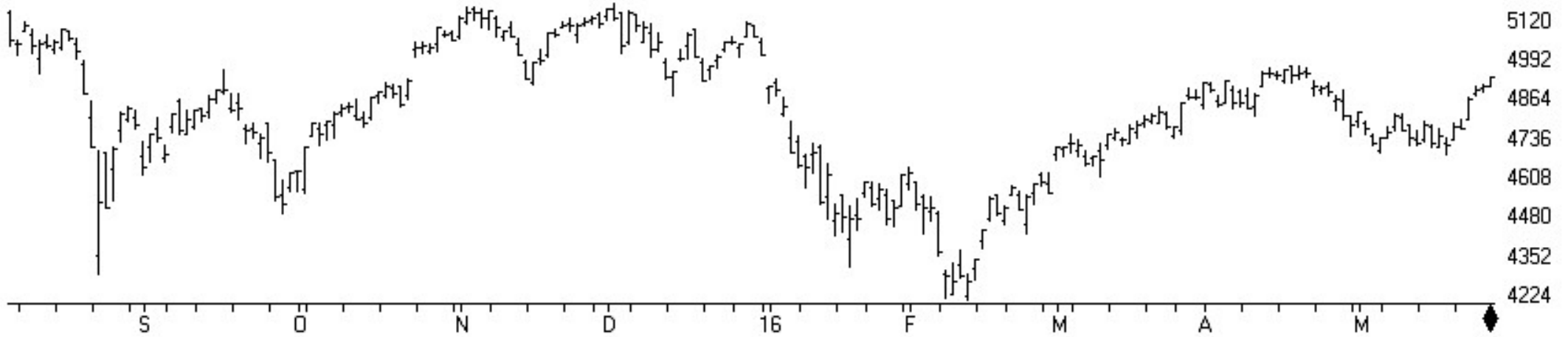
MARKET CHART NYSE (Daily)



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

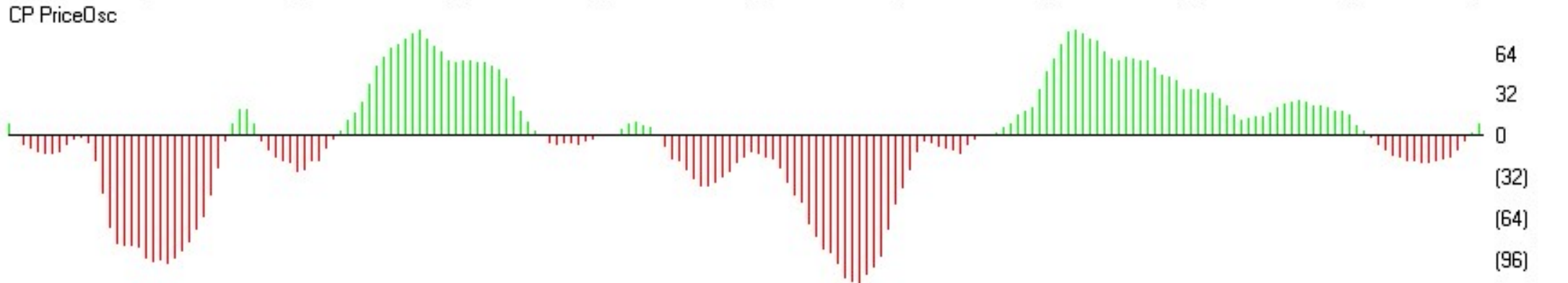
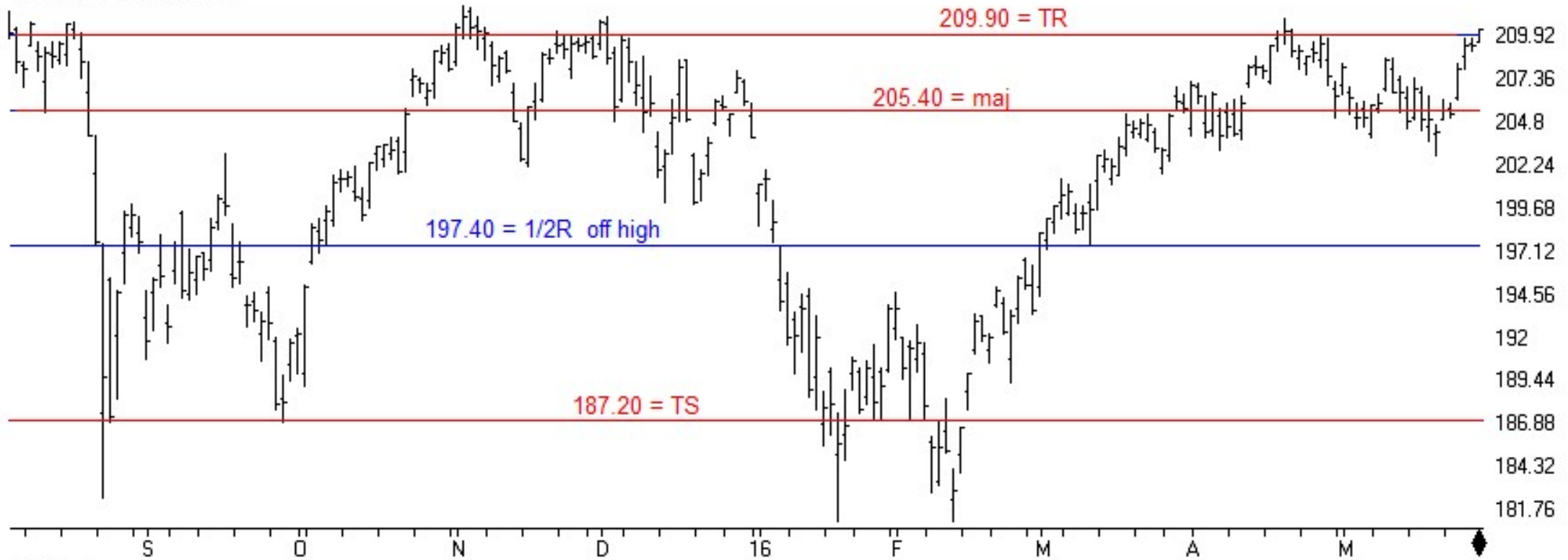


MARKET CHART NASDAQ 1800 (Daily)



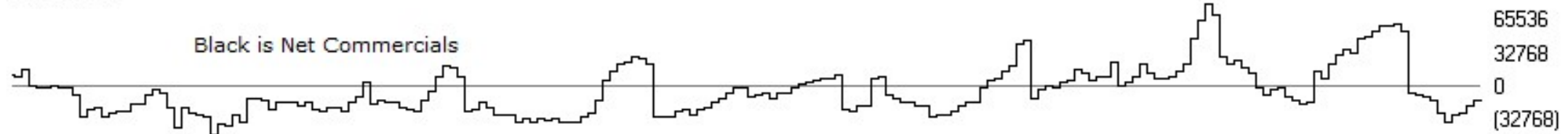
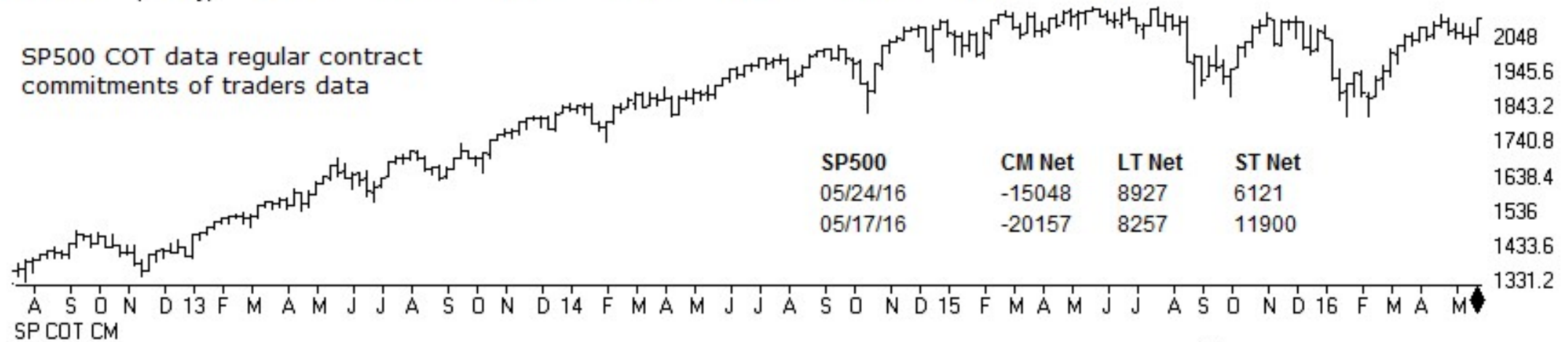
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



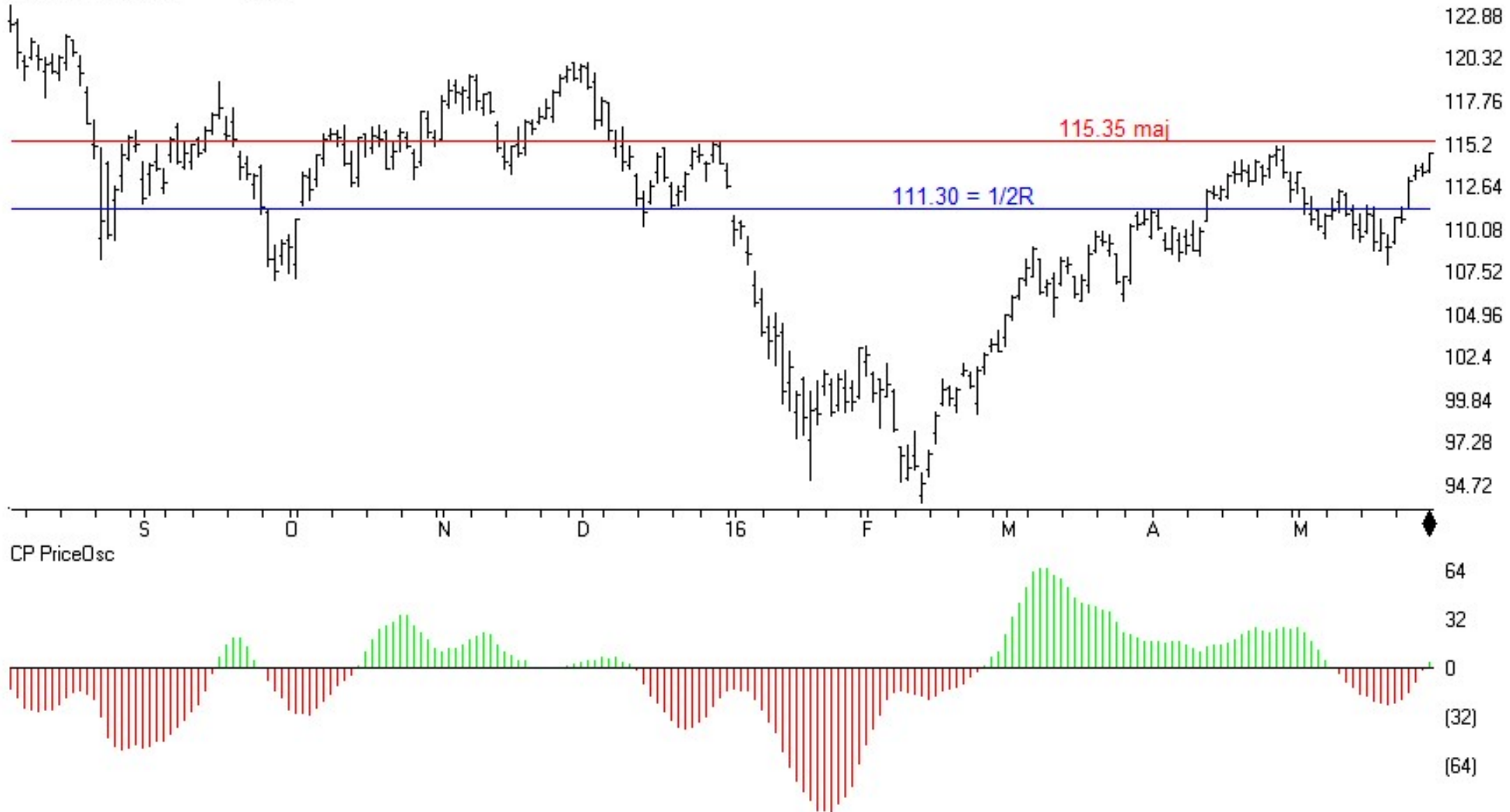
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/24/16	22.1	36.1	74.9	68.2	66.5	37.3	80.8	58.7	23.5
05/17/16	16.9	27.8	84.3	63.5	80.9	55.8	87.3	68.1	11.8

SP500 COT data regular contract commitments of traders data



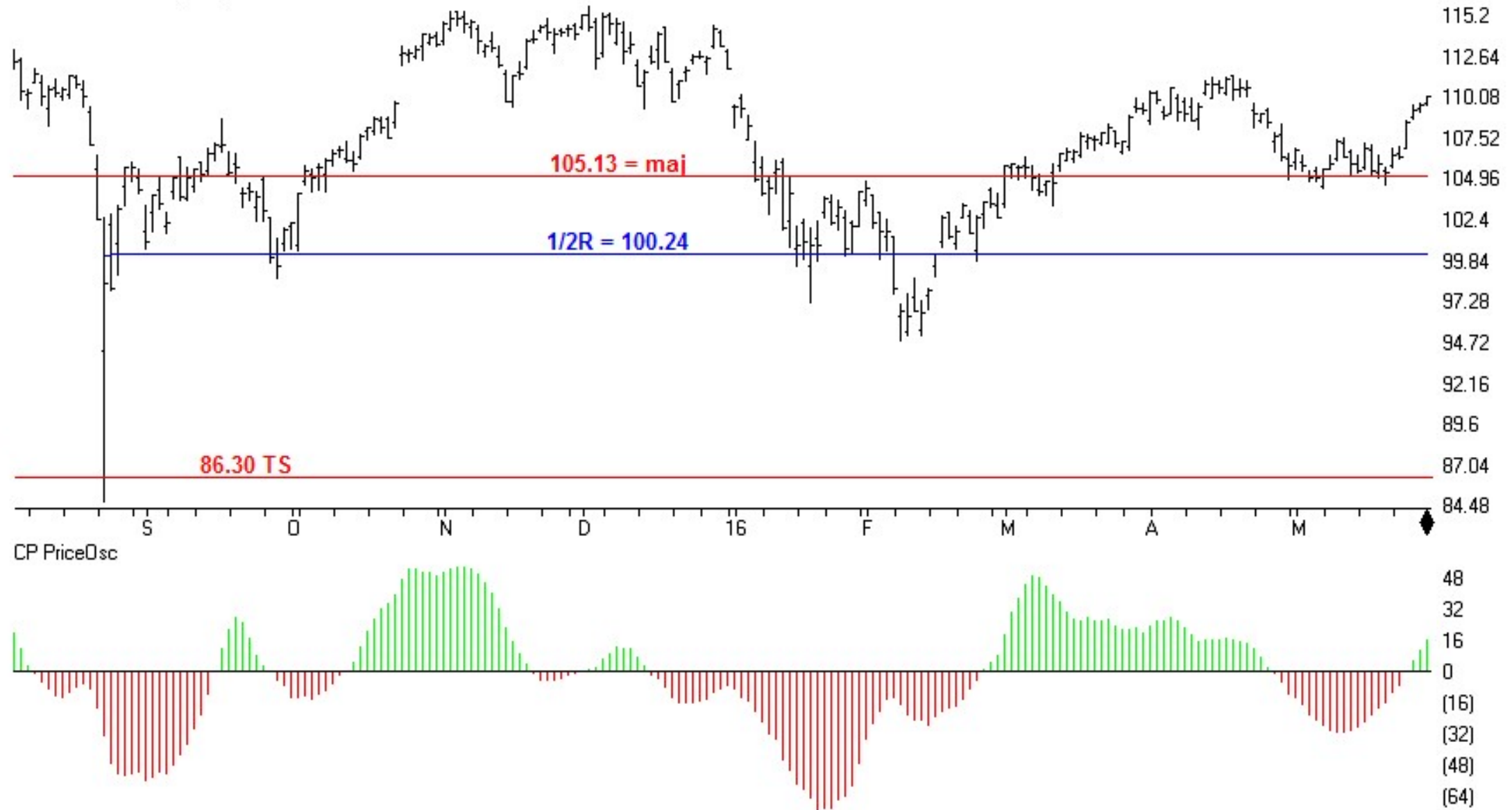
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



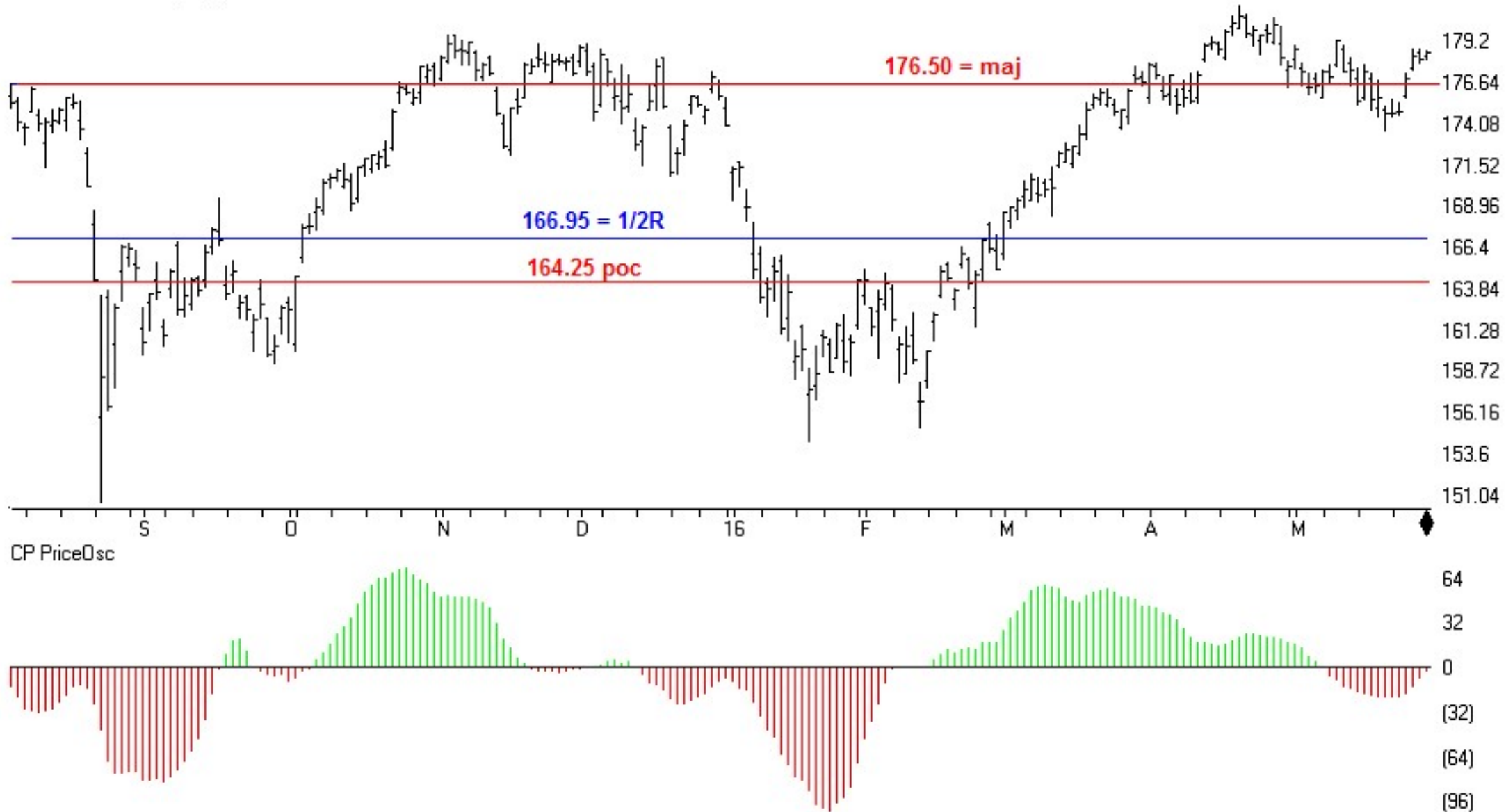
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

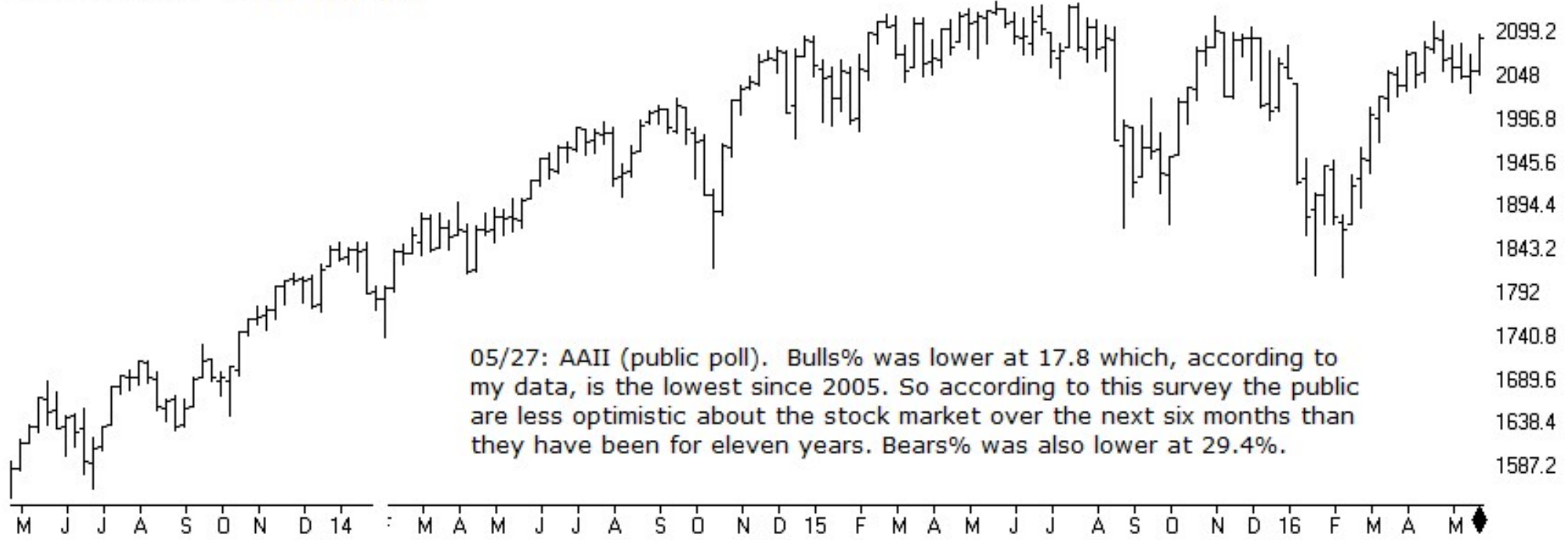


TSR Time Support/Resistance

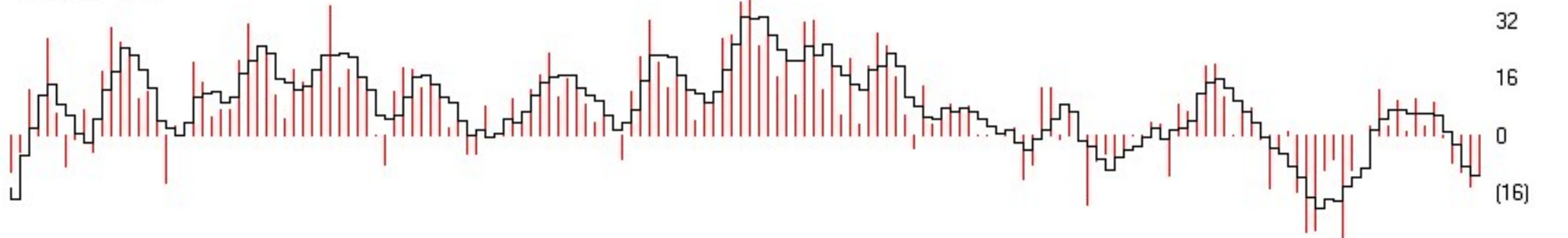
10 DIA DOW ETF (Daily)



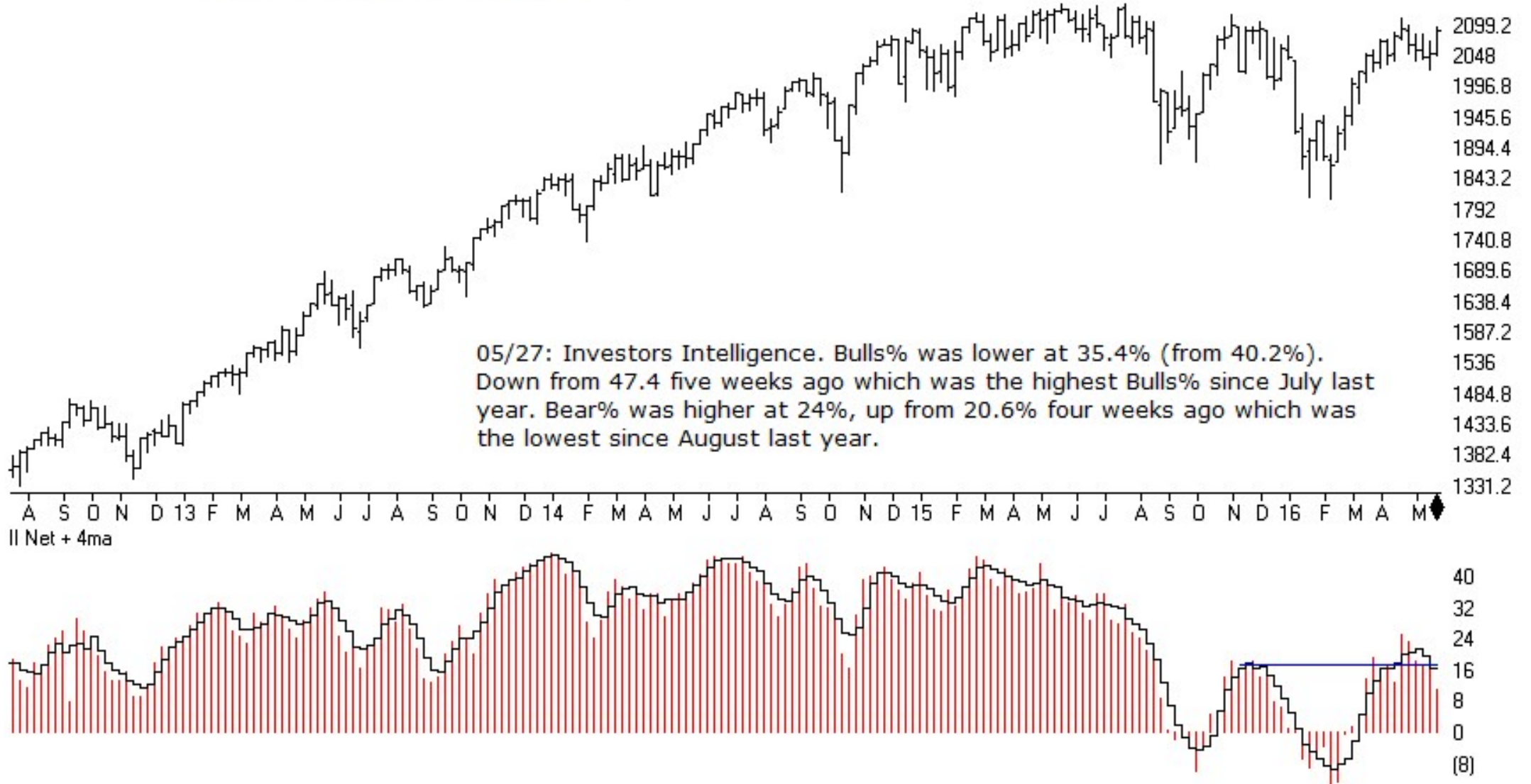
SP500 Index (Weekly) + AAI Poll (public)



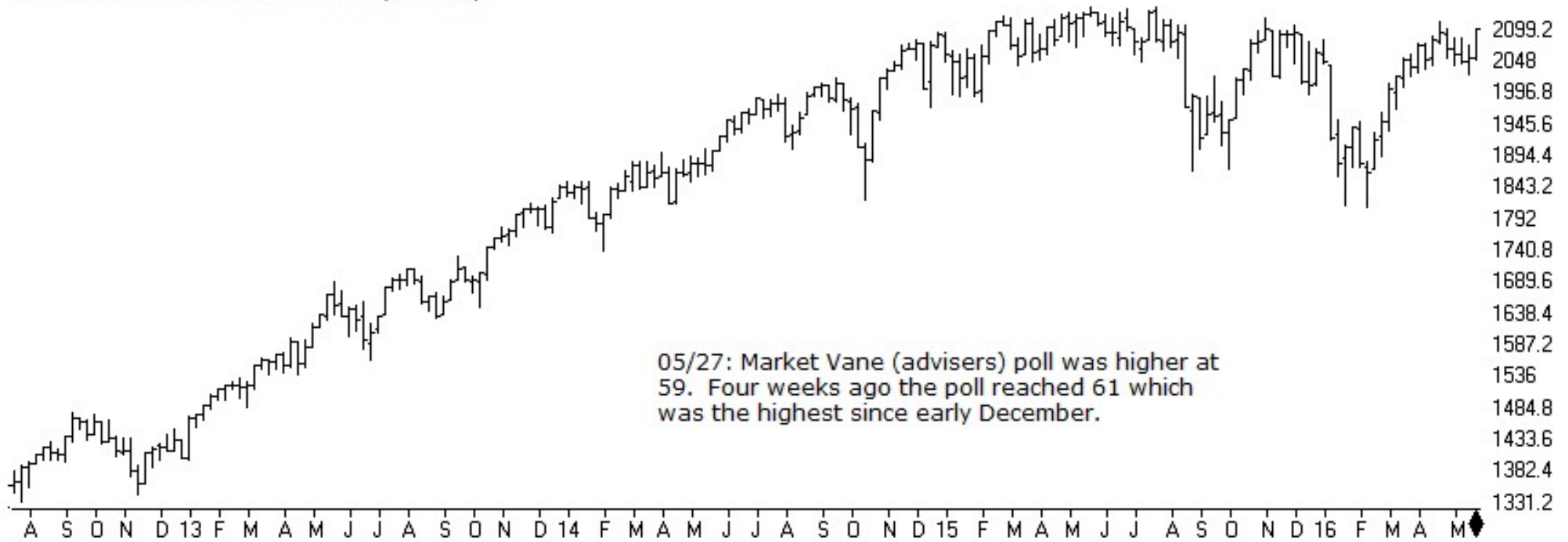
AAII NETT + 4ma



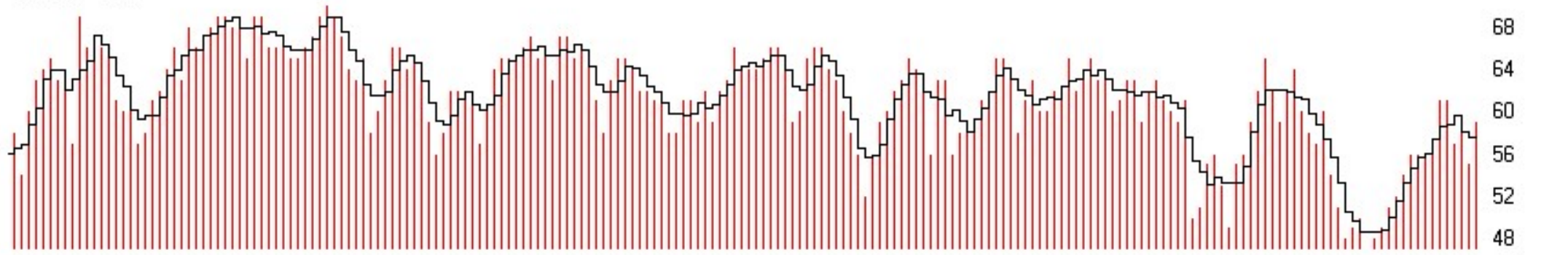
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



SP500 Index (Weekly) + Market Vane (advisors)

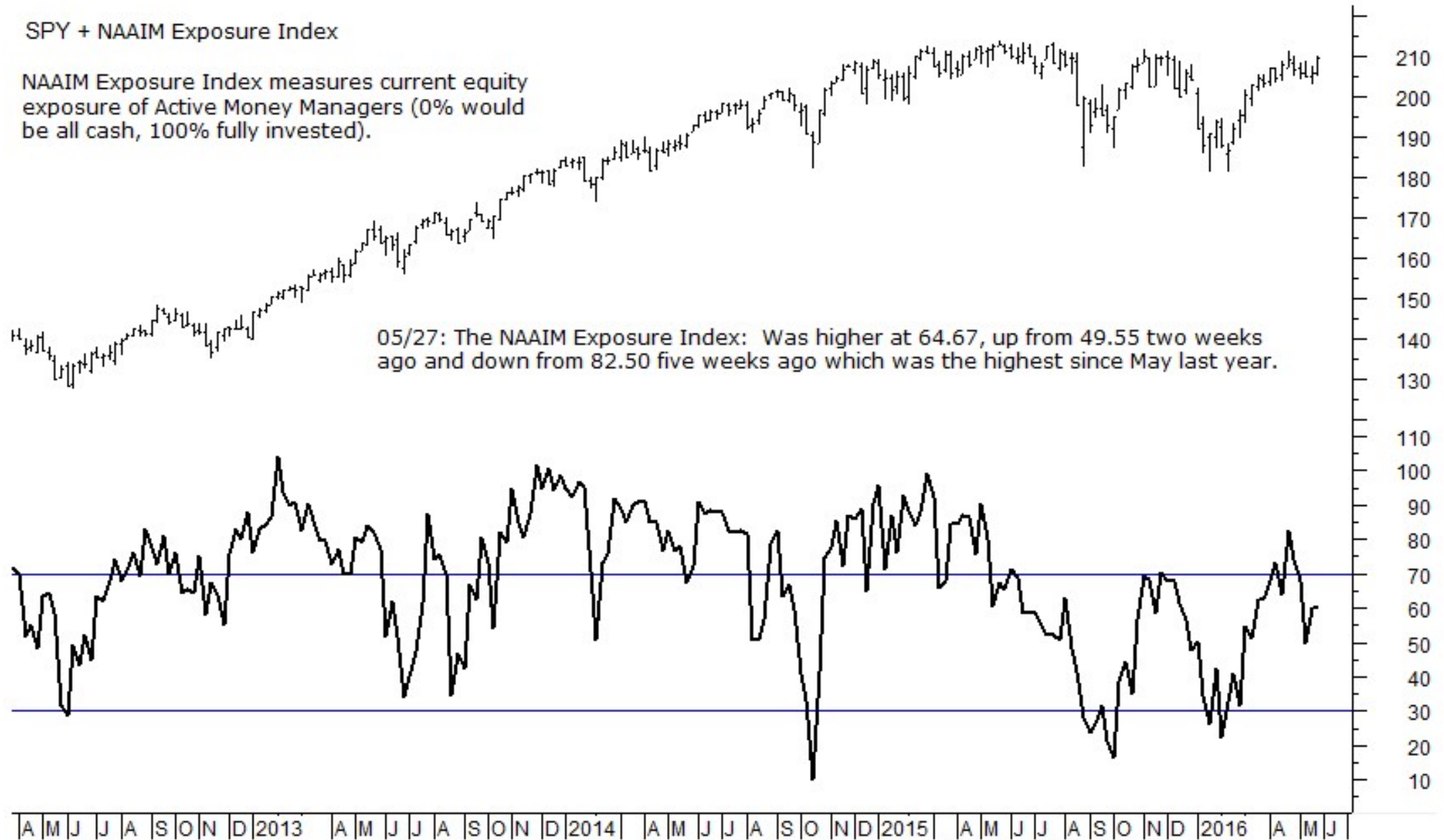


MVane + 4ma

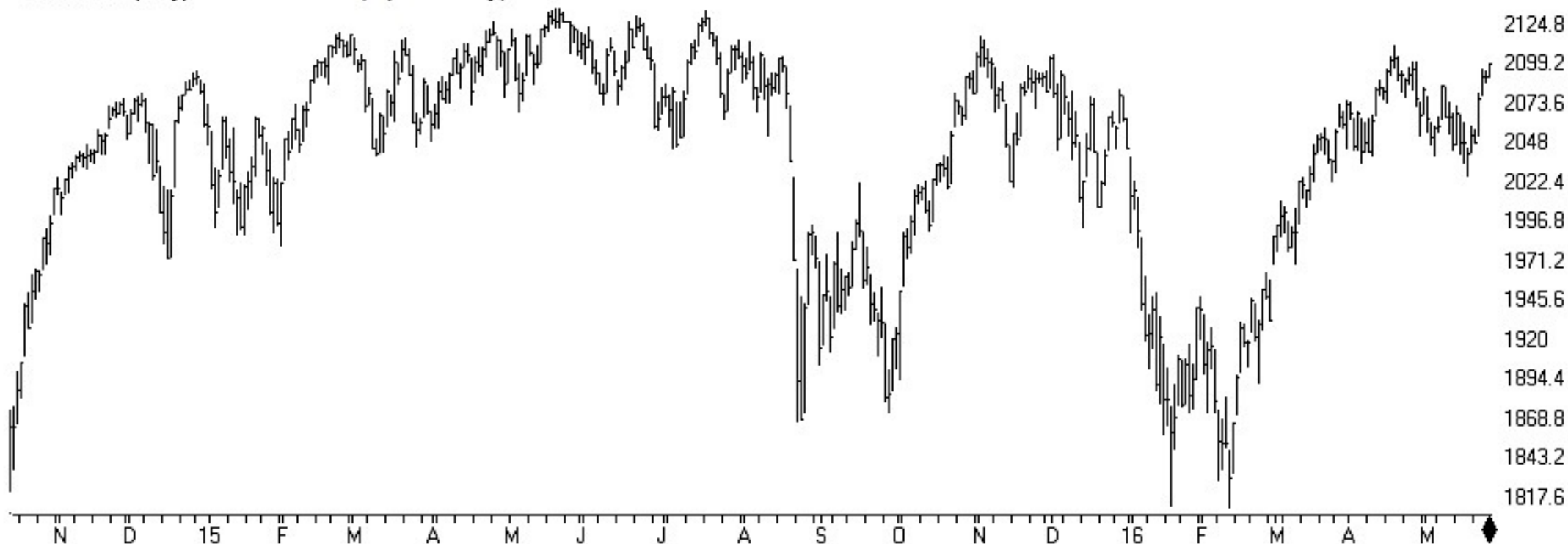


SPY + NAAIM Exposure Index

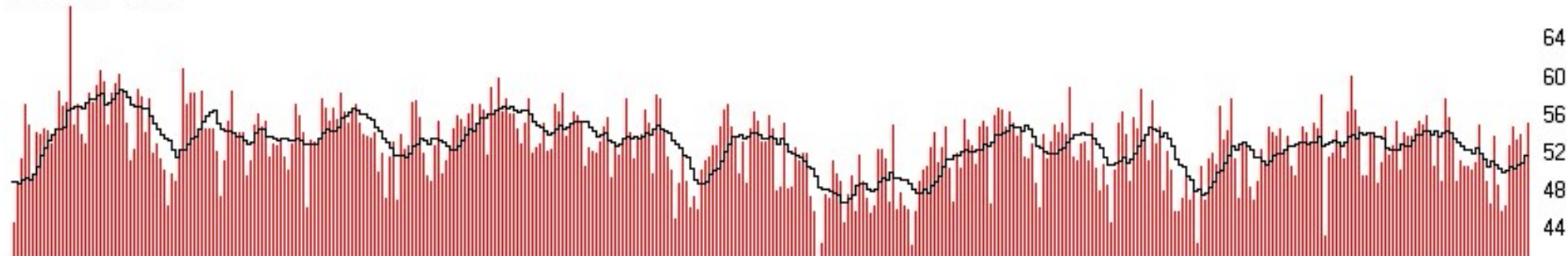
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



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

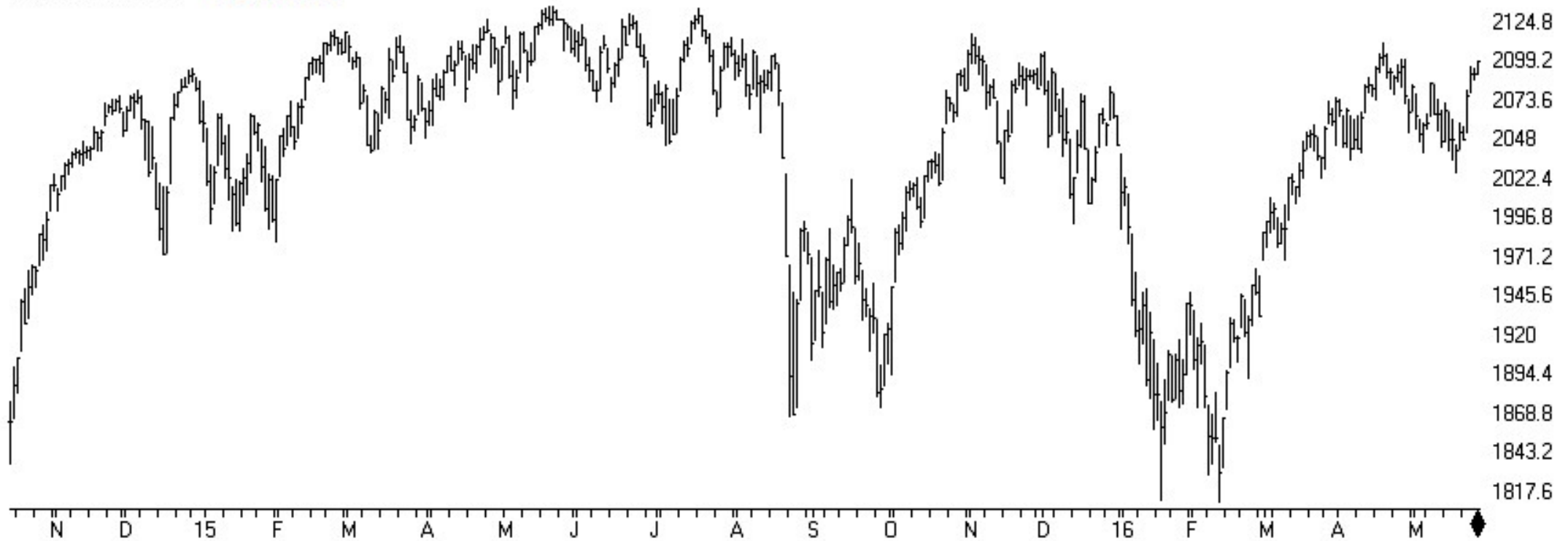


OCC call% + 10ma

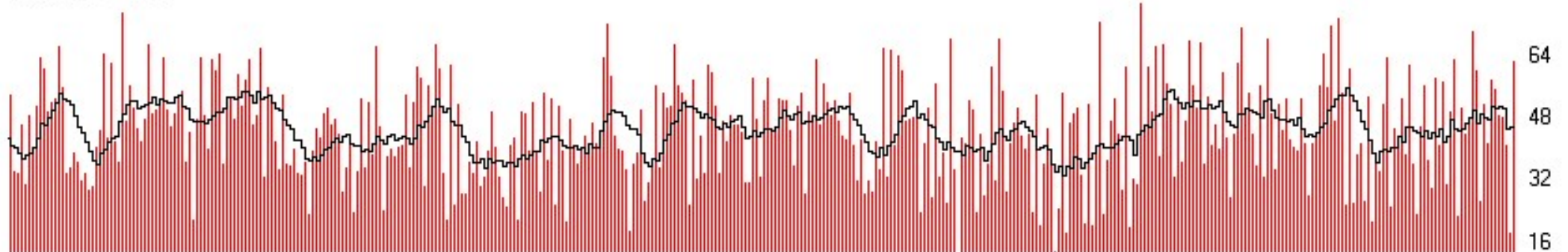


unlike other option ratios, OEX is usually considered a smart-money indicator.

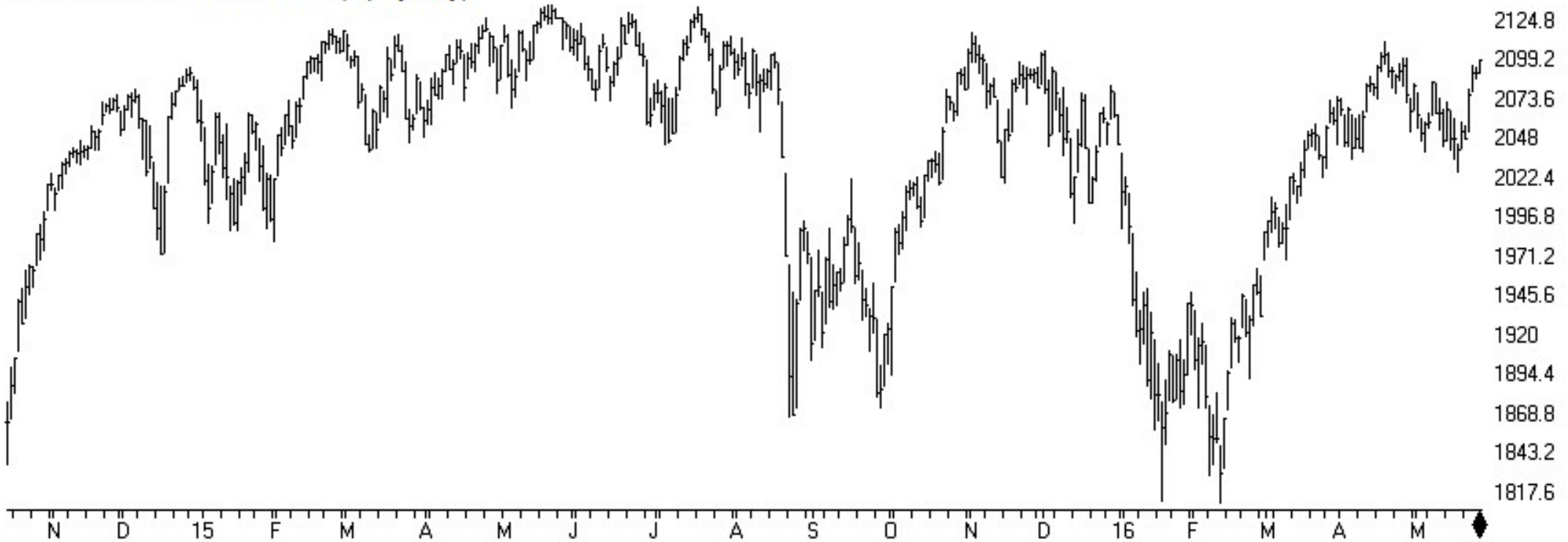
SP500 Index (Daily) + OEX Calls%



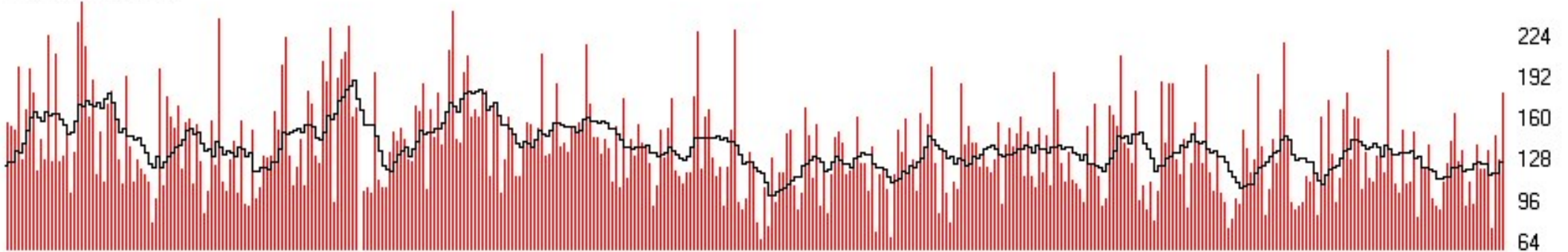
OEX Call% + 10ma



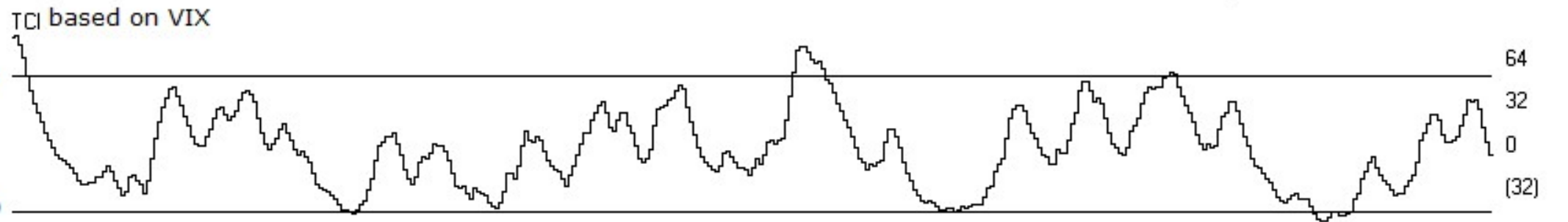
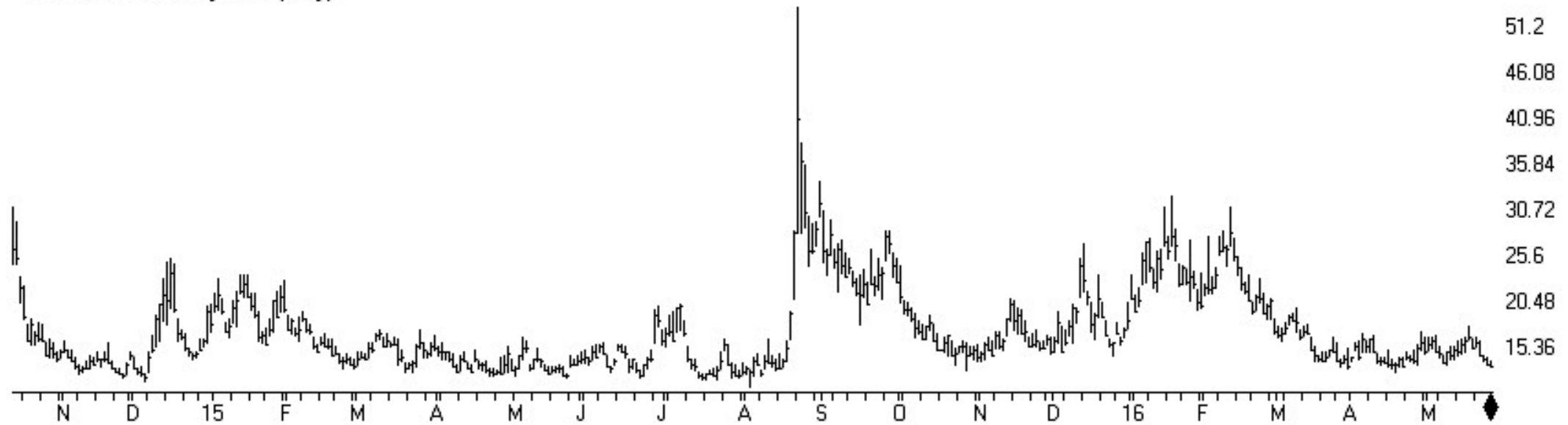
SP500 Index (Daily) + ISEE Index (equity only)



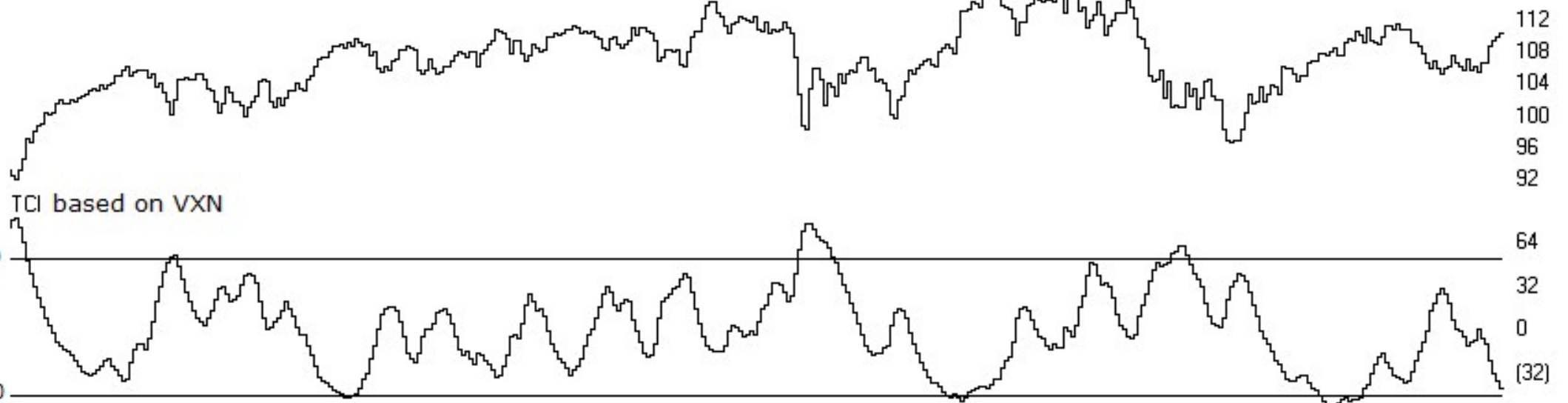
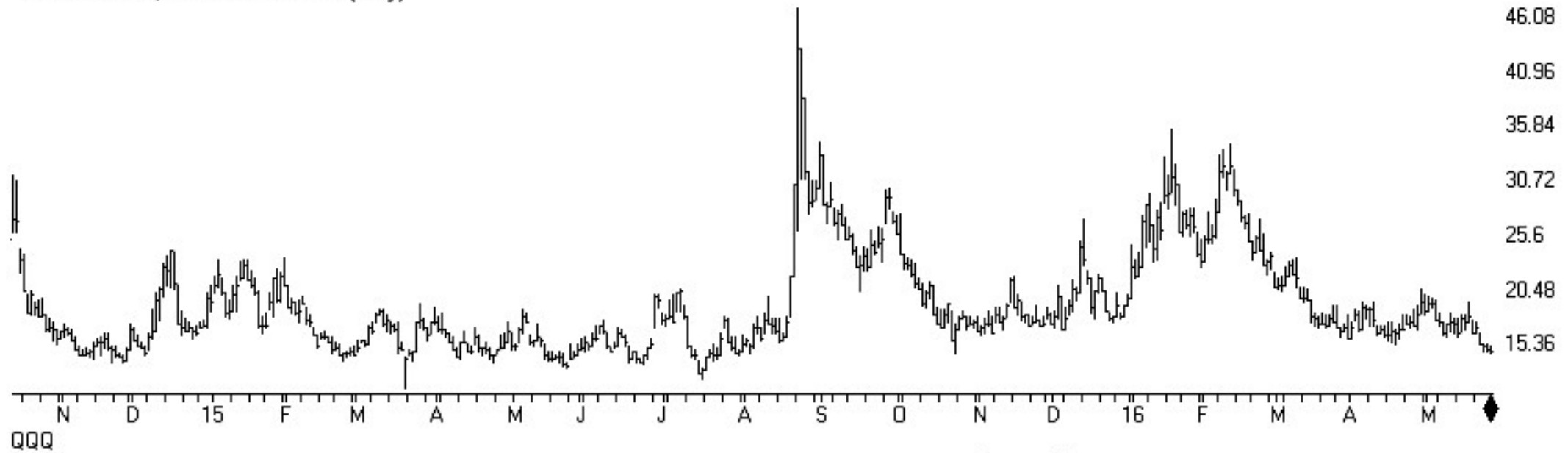
ISEE Equity+10ma



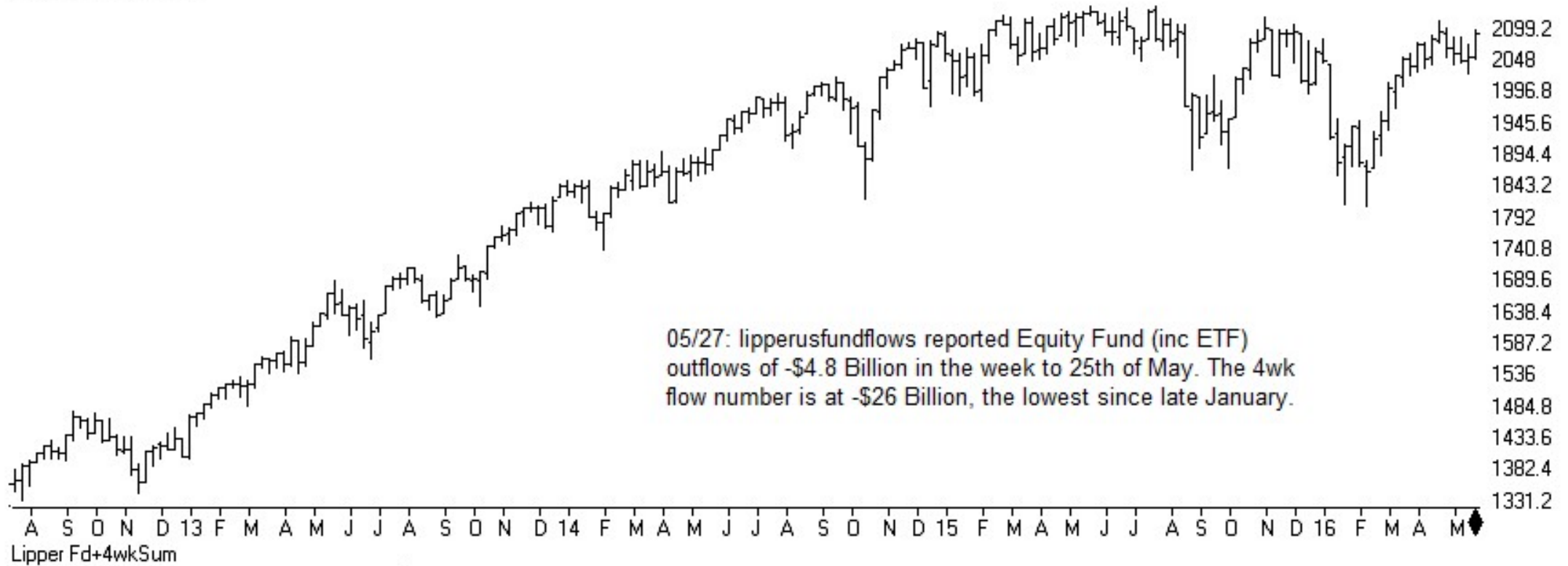
VIX - S&P 500 Volatility Index (Daily)



VXN - NASDAQ VOLATILITY INDEX (Daily)



SP500 Index (Weekly)



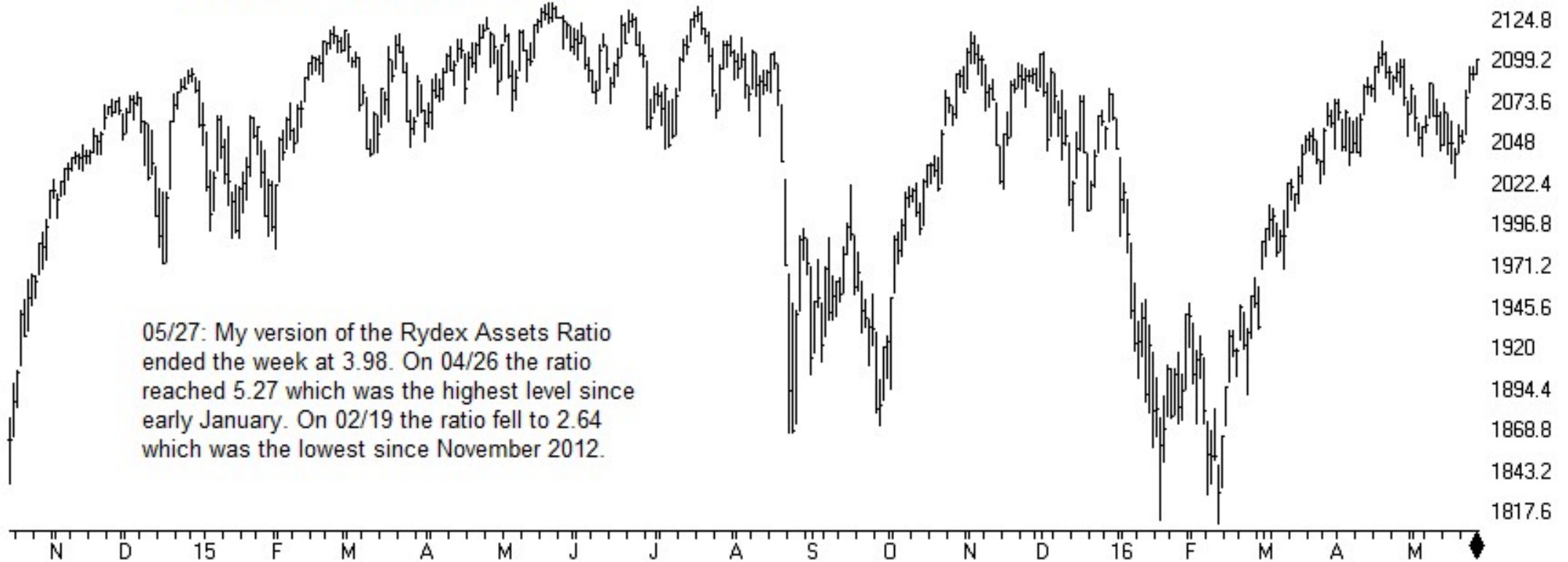
Lipper Fd+4wkSum



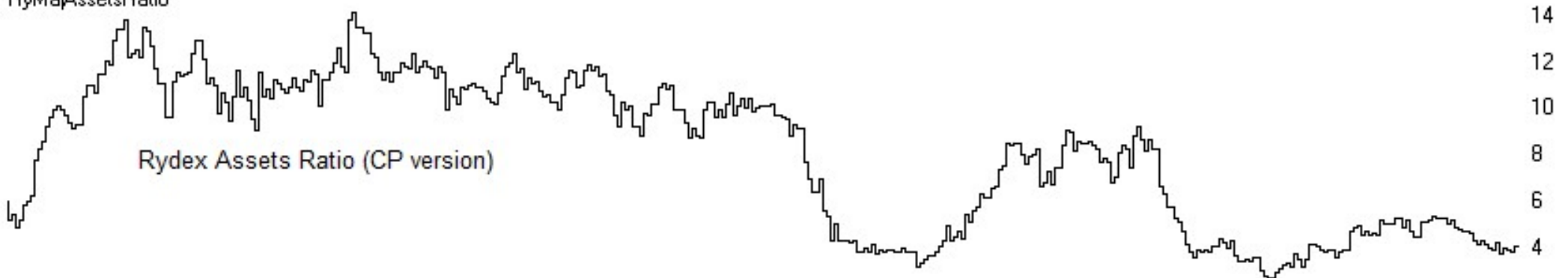
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

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



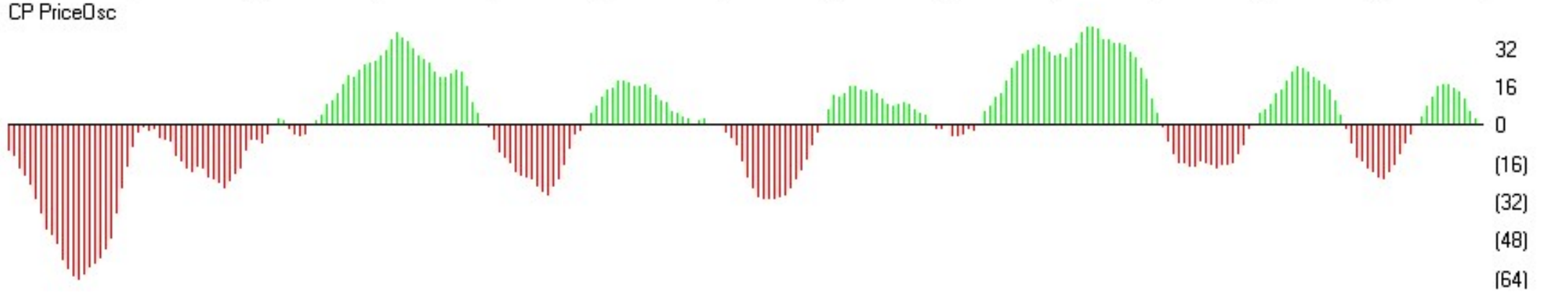
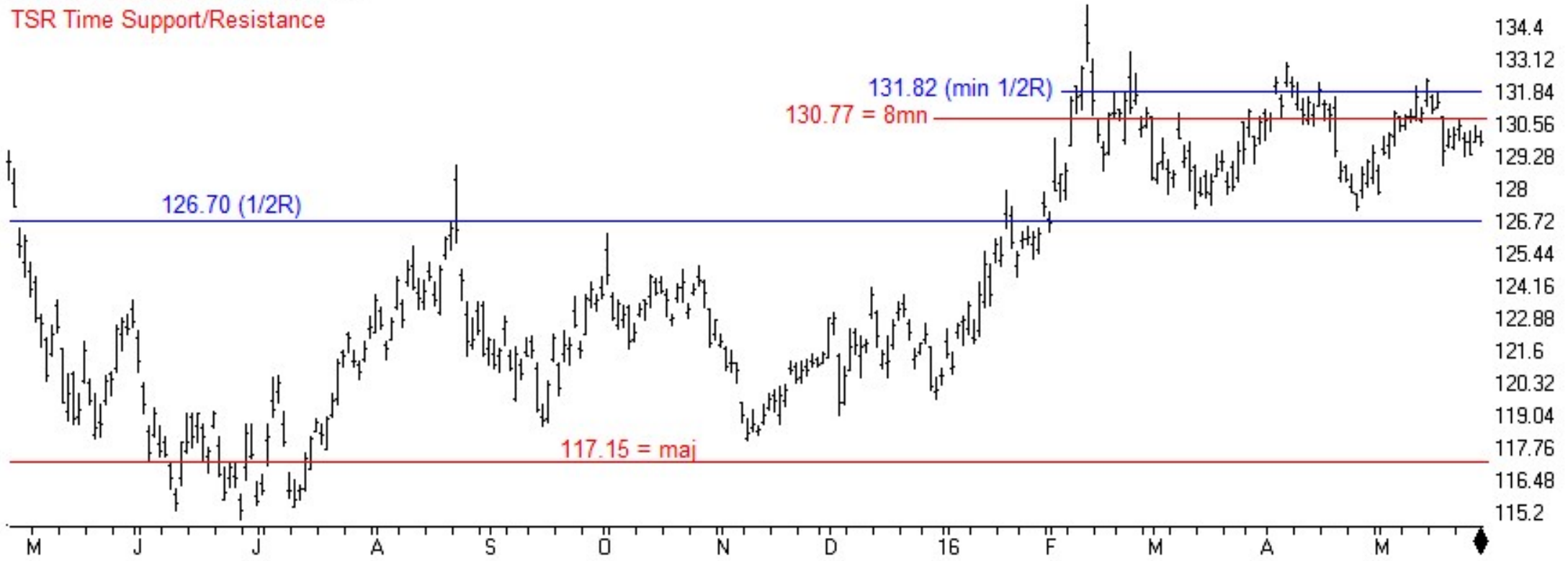
RyMajAssetsRatio





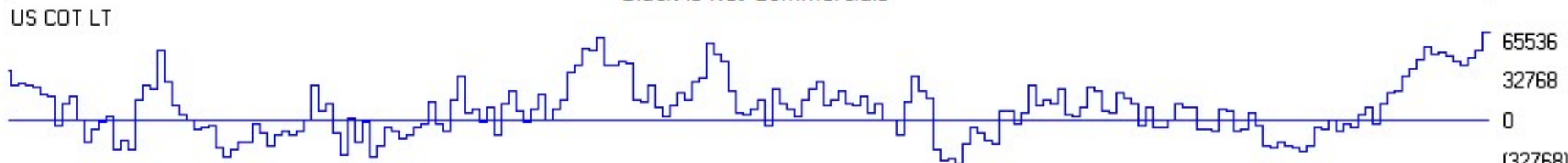
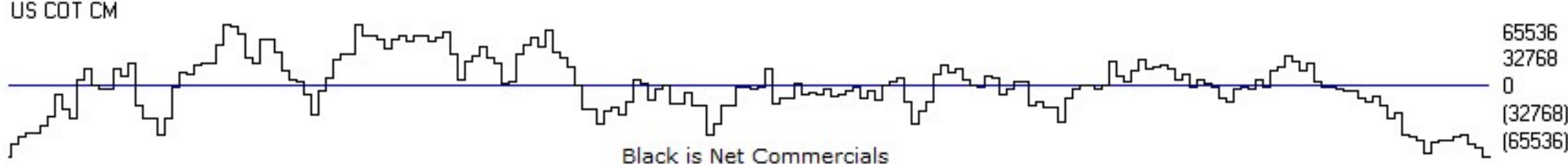
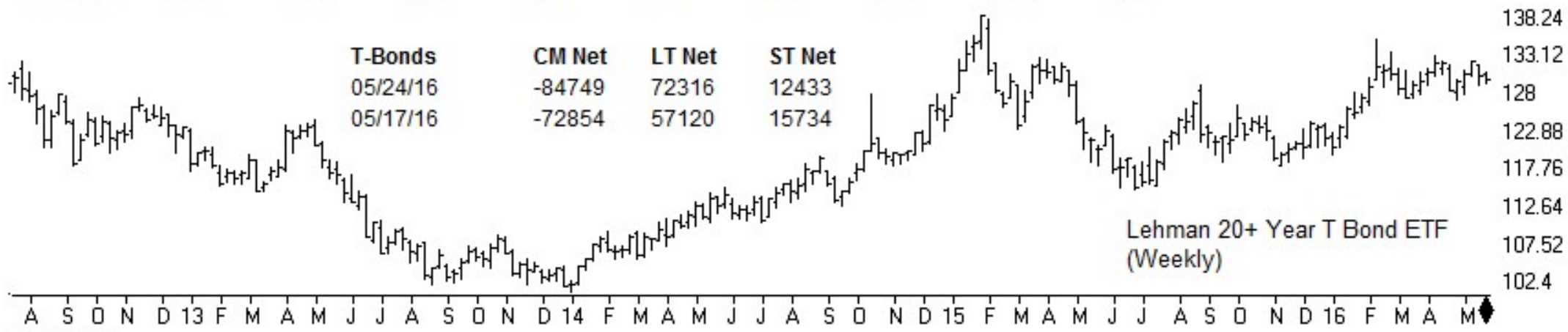
30 Lehman 20+ Year T Bond ETF (Daily)

TSR Time Support/Resistance



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/24/16	0.0	0.0	62.9	100.0	100.0	0.0	68.0	99.5	100.0
05/17/16	7.1	13.8	97.0	96.7	93.6	18.0	80.0	47.4	24.9

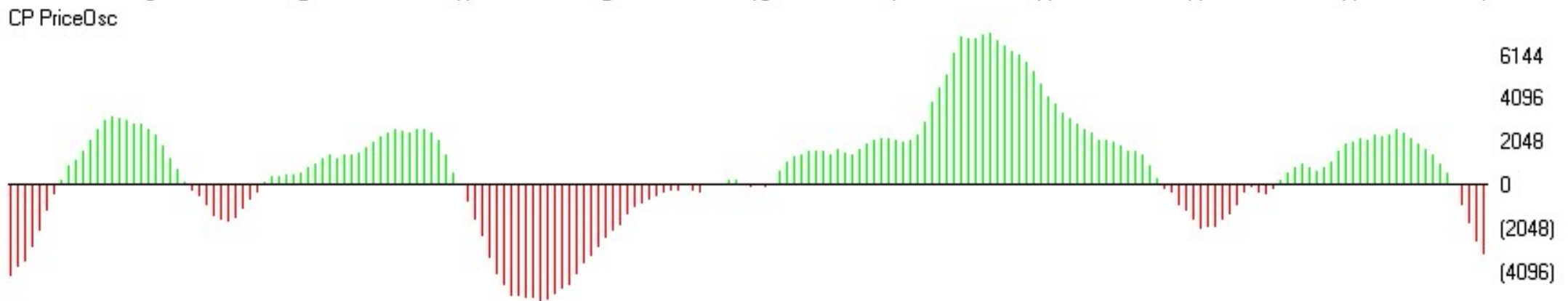
T-Bonds	CM Net	LT Net	ST Net
05/24/16	-84749	72316	12433
05/17/16	-72854	57120	15734



STREETTRACKS GOLD TRUST ETF (Daily)

TSR Time Support/Resistance

118.22 = major poc



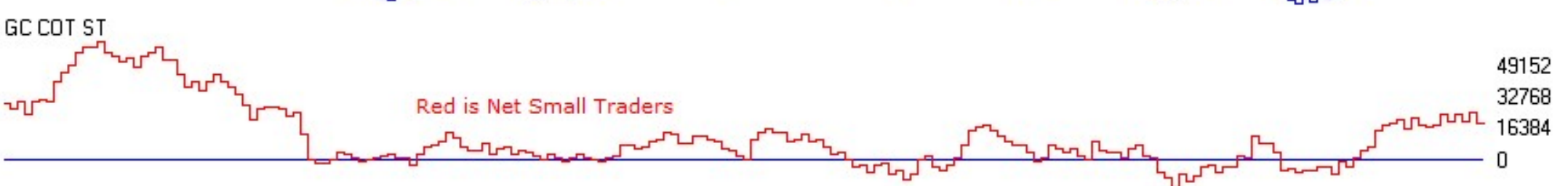
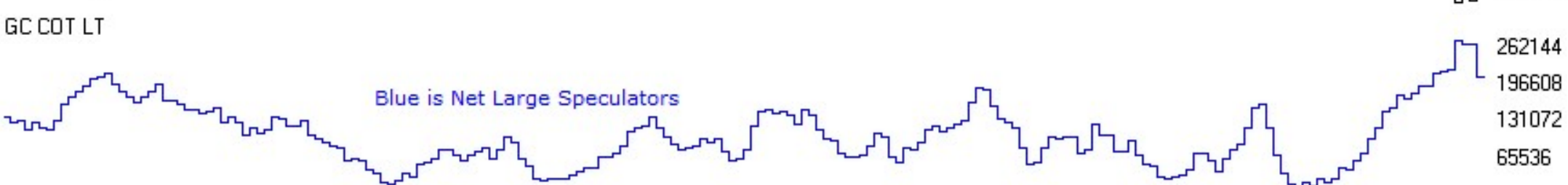
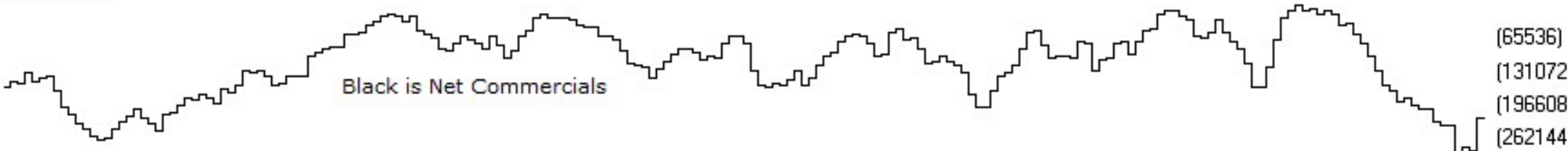
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/24/16	23.9	33	86.6	75.2	72.8	14.3	82.8	47.9	24
05/17/16	1.6	0	89.5	98	88.7	2.7	100	20.9	0



GOLD	CM Net	LT Net	ST Net
05/24/16	-225213	206632	18581
05/17/16	-290243	266288	23955

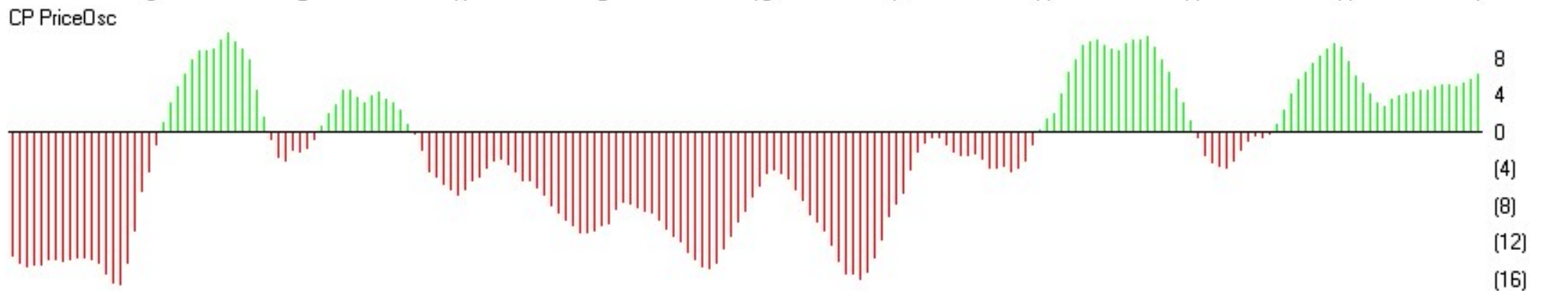
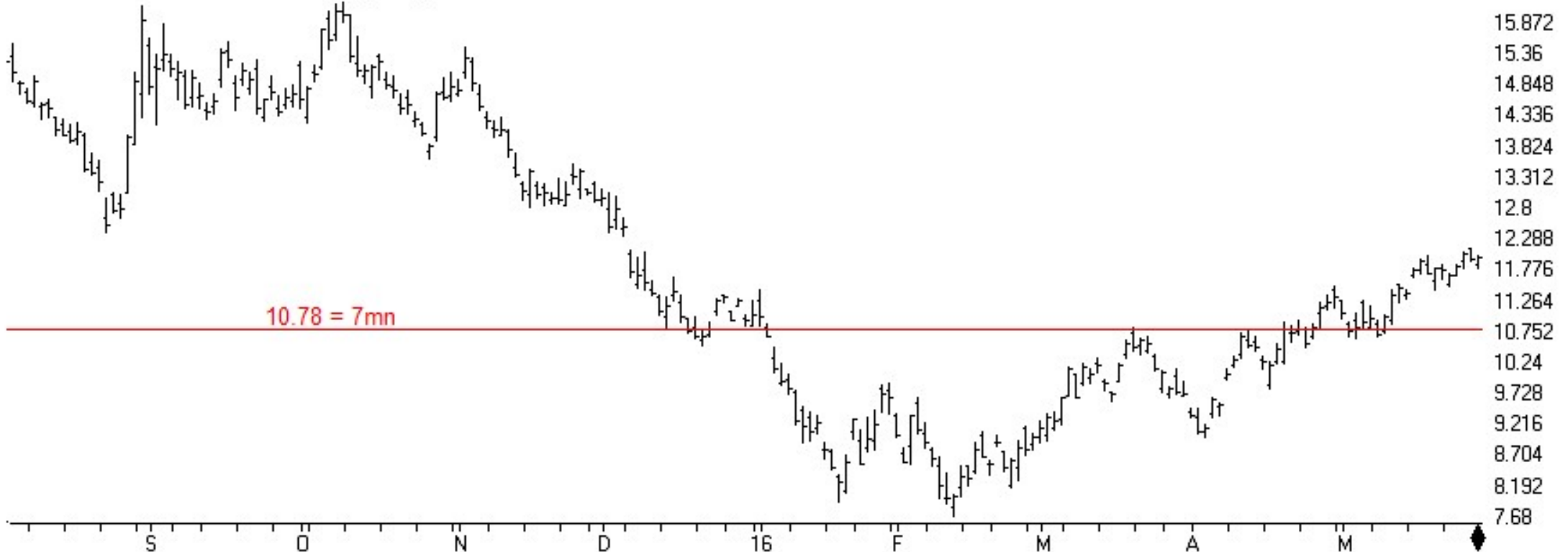
J A S O N D 13 F M A M J J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M

GC COT CM



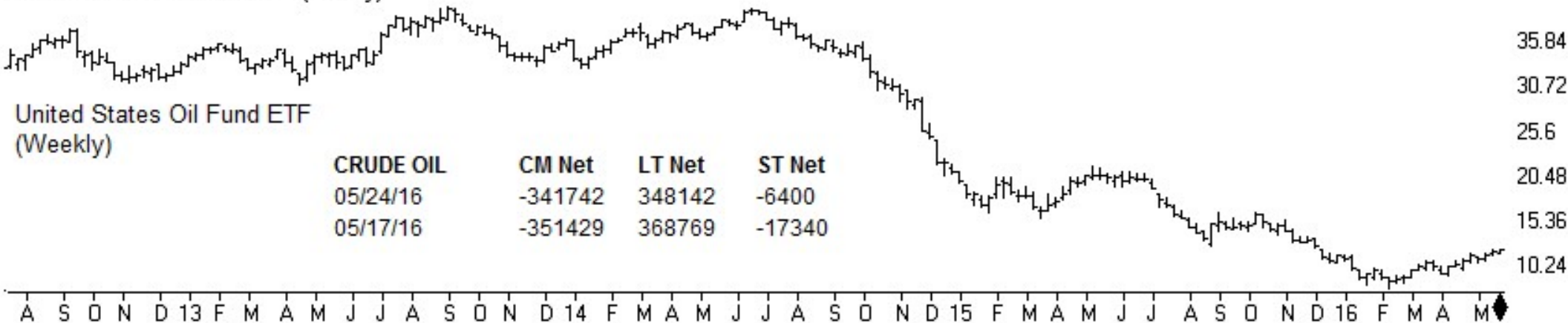
TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)



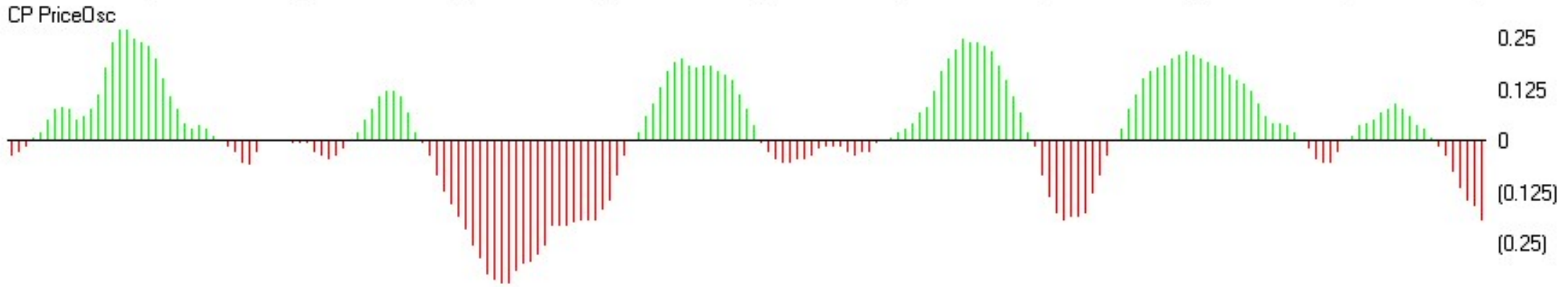
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/24/16	5.3	3.7	81.3	90.2	86.2	0.0	34.1	100.0	75.2
05/17/16	0.0	57.5	100.0	100.0	100.0	0.0	0.0	100.0	100.0

43 UNITED STATES OIL FUND (Weekly)

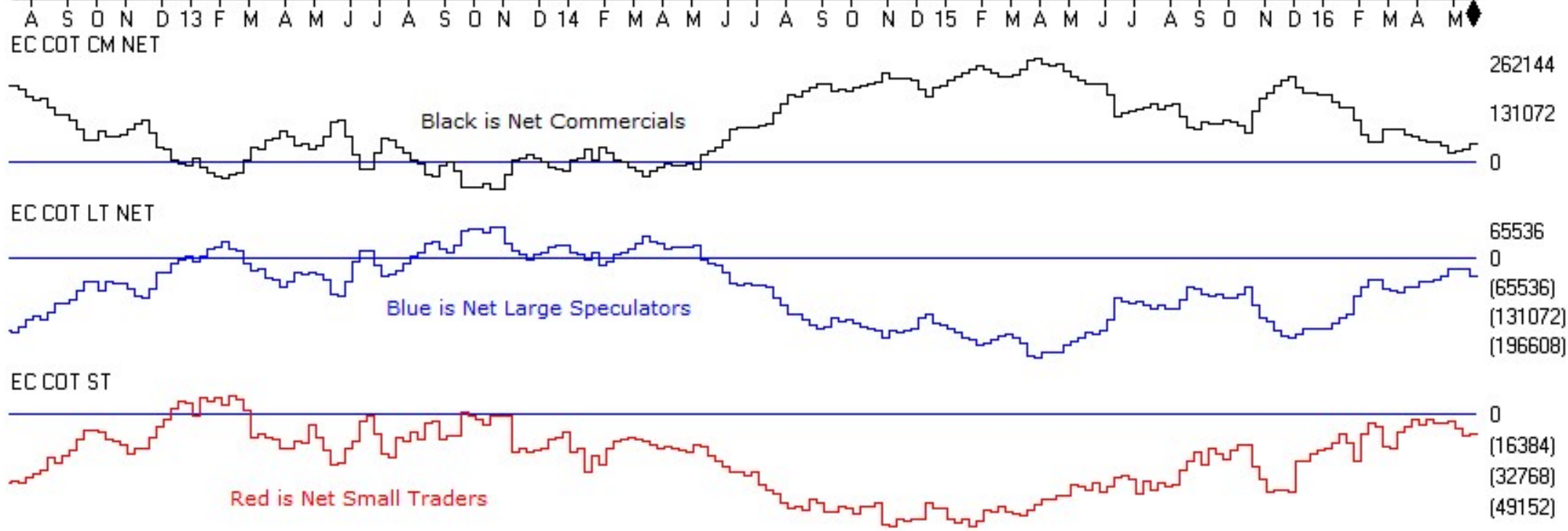


TSR Time Support/Resistance

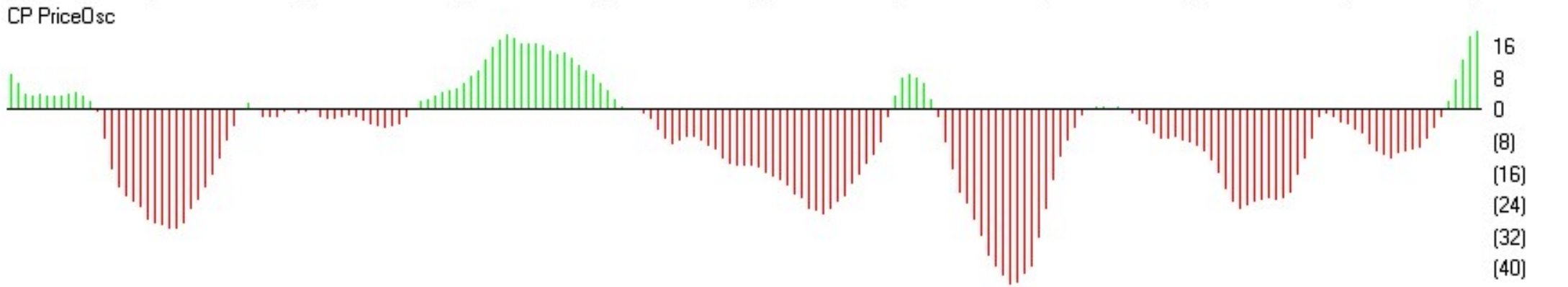
51 EURUSD (Daily)



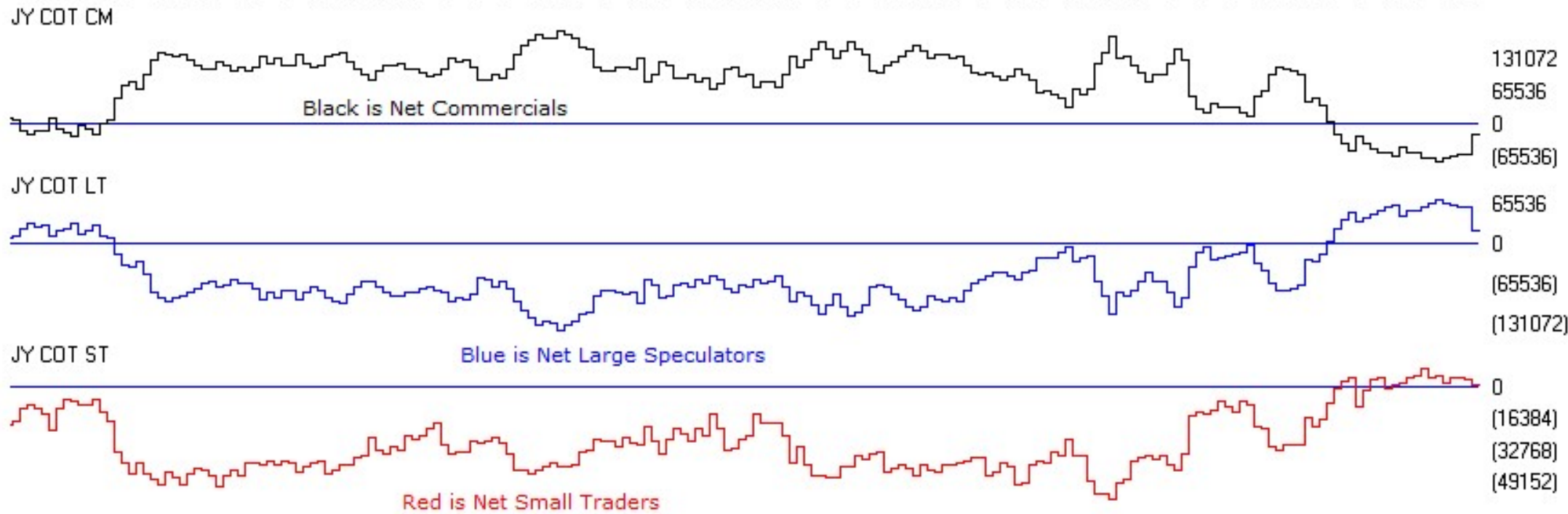
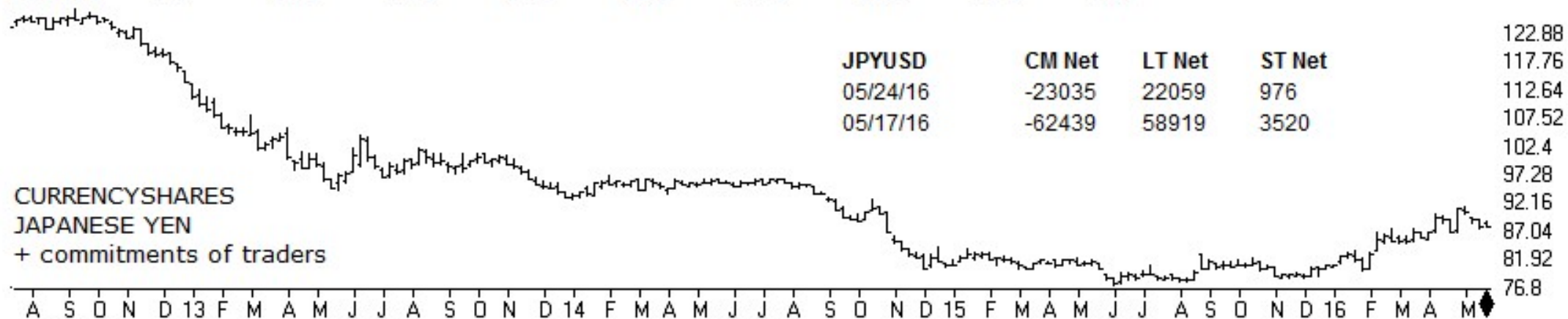
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/24/16	10.6	20.3	73.0	90.0	70.8	9.7	81.5	72.7	71.8
05/17/16	3.3	10.0	80.6	99.6	85.4	0.0	79.1	70.2	73.2



53 USDJPY (Daily)



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>