ChartProfit

Charts to Friday 28th July 2017

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

*********** BREADTH

ChartProfit Breadth System - wk ending 07/28

	-5	-4	-3	-2	↓
NYSE	56	54	64	66	61
NasDaq	57	56	63	63	55
SP500	60	57	67	69	62
ND100	49	45	69	63	52
R2000	56	57	61	62	56

number = % stocks >50day ma

*********** SENTIMENT

Consensus Polls:

07/28: AAII (public poll). Bulls% was lower at 34.5%. Down from previous week's 35.5% which was an eleven week high. Bears% was lower at 24.3%,an eight month low.

07/28: Investors Intelligence. Bulls% was higher at 60.2% (from 57.8%). Bear% was lower at 16.5% which is the lowest since July 2015.

07/28: Market Vane (advisers) poll was higher at 70, a four week high.

07/28: NAAIM exposure index was higher at 94.31.

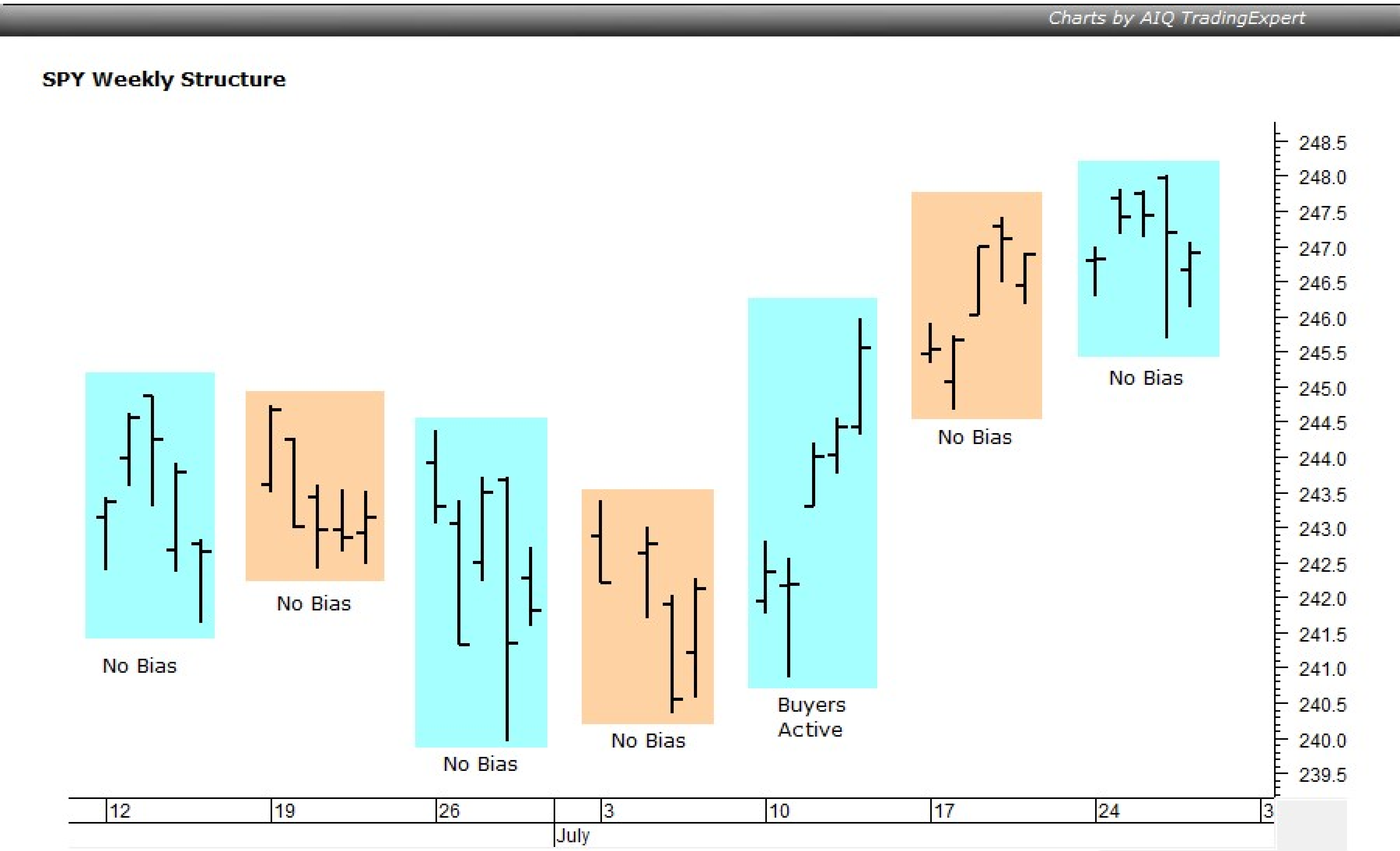
Mutual Fund Flow:

07/28: My version of the Rydex Assets Ratio ended the week at 9.18. On 06/30 the ratio reached 15.21, the highest in the database. The ratio reaching a new high has historically been a warning for the market.

07/28: lipperusfundflows reported Equity Fund (inc ETF) outflows of -$1.4 Billion in the week to 26th July.

Volatility:

07/28: On 07/21 VIX fell to 9.3 intraday, its lowest since 1993.



Charts by AIQ TradingExpert
SPY Weekly Structure
No Bias
No Bias
No Bias
No Bias
Buyers
Active
No Bias
No Bias
248.5
248.0
247.5
247.0
246.5
246.0
245.5
245.0
244.5
244.0
243.5
243.0
242.5
242.0
241.5
241.0
240.5
240.0
239.5
12
19
26
3
10
17
24
3
July

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
07/25/17	12.5	25.7	97.0	49.2	18.1	20.9	100.0	100.0	13.0
07/18/17	26.3	38.6	98.5	45.8	9.6	12.2	100.0	92.6	22.0

GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/25/17	79.2	100	39.8	21.3	14.4	66.6	8.8	42.7	65
07/18/17	100	100	1	0	0	95.9	22.7	30.9	50.5

CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/25/17	62.8	57.6	54.4	41.9	53.5	49.7	14.4	12.2	59.7
07/18/17	72.8	83.9	67.7	30.2	50.8	63.5	21.4	13.3	48.9

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/25/17	22.7	5.8	59.8	91.8	100.0	44.0	53.6	38.0	26.6
07/18/17	30.9	10.6	48.7	88.0	100.0	50.6	40.7	33.0	43.5

GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/25/17	0.0	0.1	56.7	97.2	94.0	36.3	100.0	100.0	39.8
07/11/17	0.5	11.3	60.5	99.7	80.5	27.7	90.1	99.0	64.5

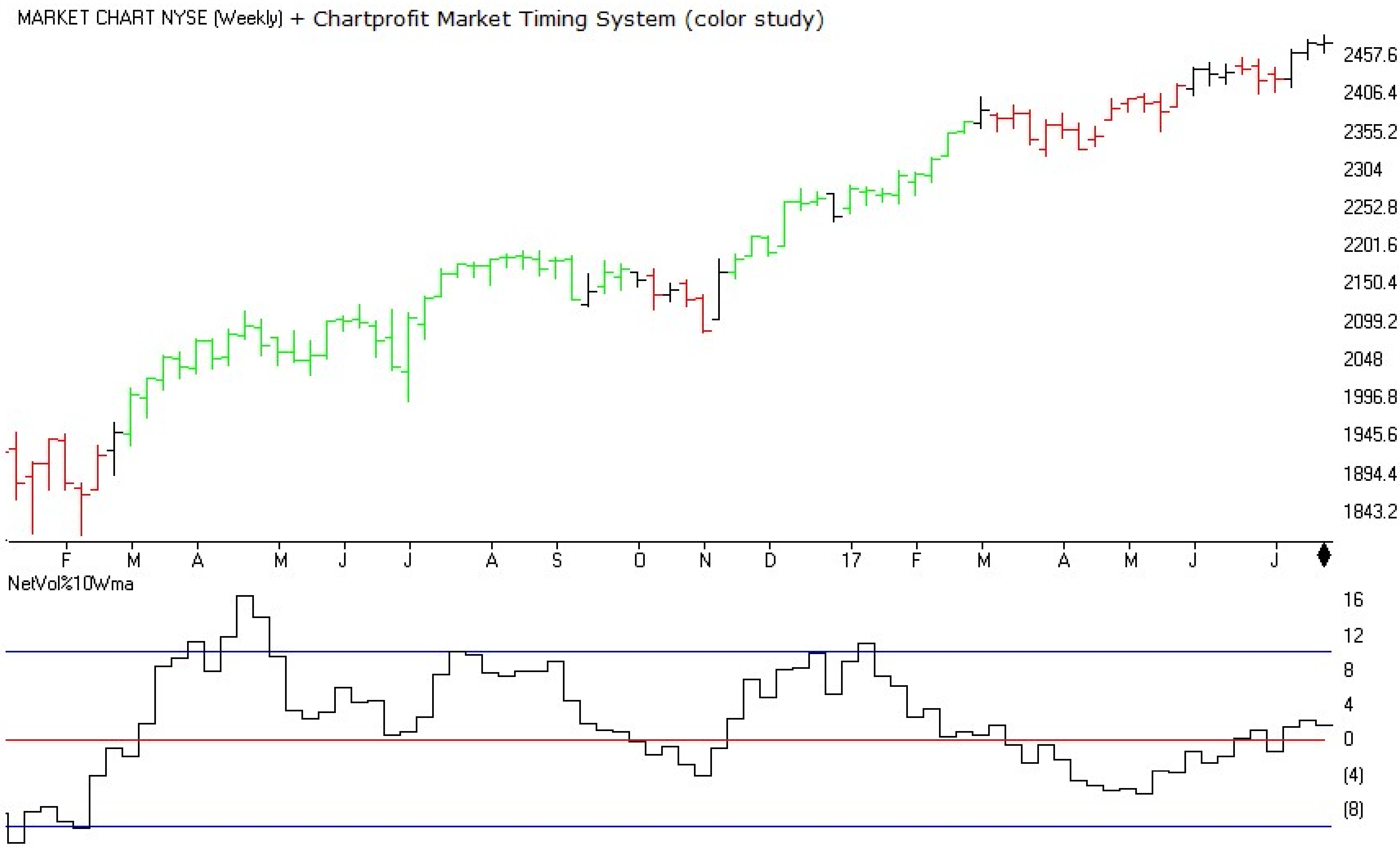
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/25/17	91.9	94.7	4.6	5.4	0.0	93.2	56.7	21.0	13.6
07/18/17	100.0	87.1	0.0	0.0	19.5	100.0	40.6	0.2	9.0

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/25/17	1.6	4.9	89.4	99.7	94.0	18.4	93.6	90.0	14.7
07/18/17	0.0	0.0	88.8	100.0	99.0	19.9	100.0	98.1	11.0

USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/25/17	100.0	100.0	0.0	0.0	0.0	100.0	16.8	91.5	64.7
07/18/17	99.9	99.2	0.0	0.0	0.0	96.6	8.4	96.8	100.0

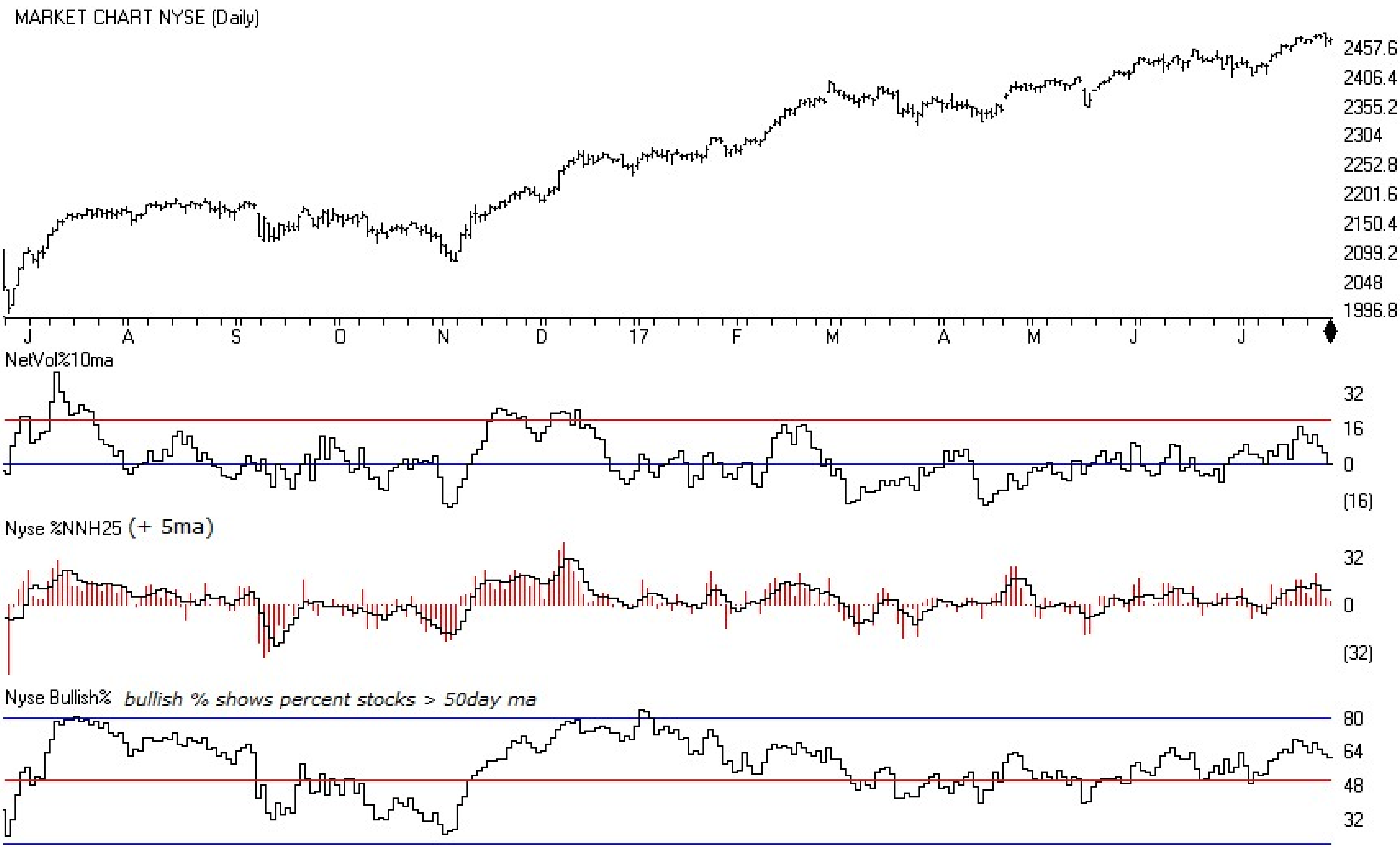
Market Charts

Charts by AIQ TradingExpert

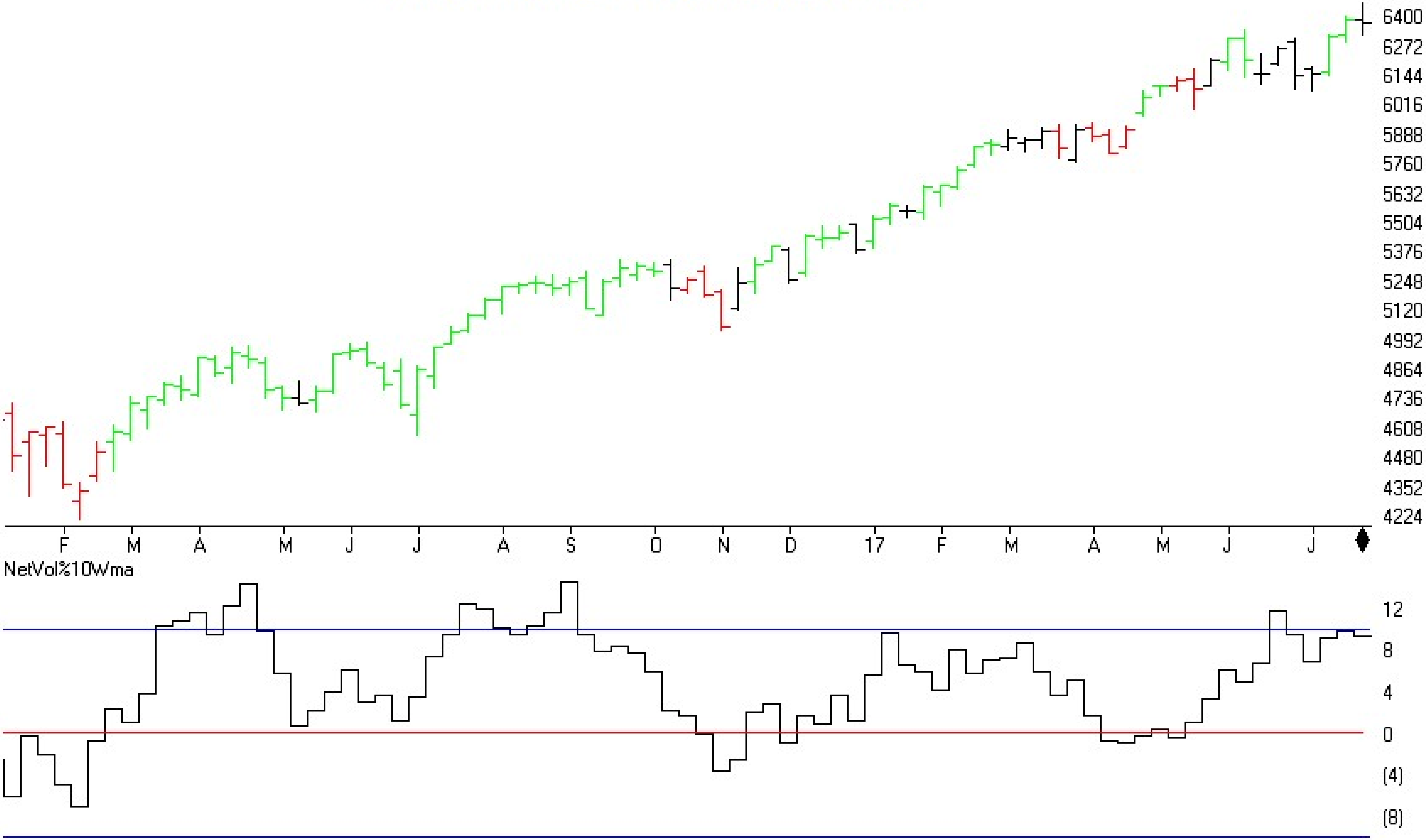


Market Charts

Charts by AIQ TradingExpert

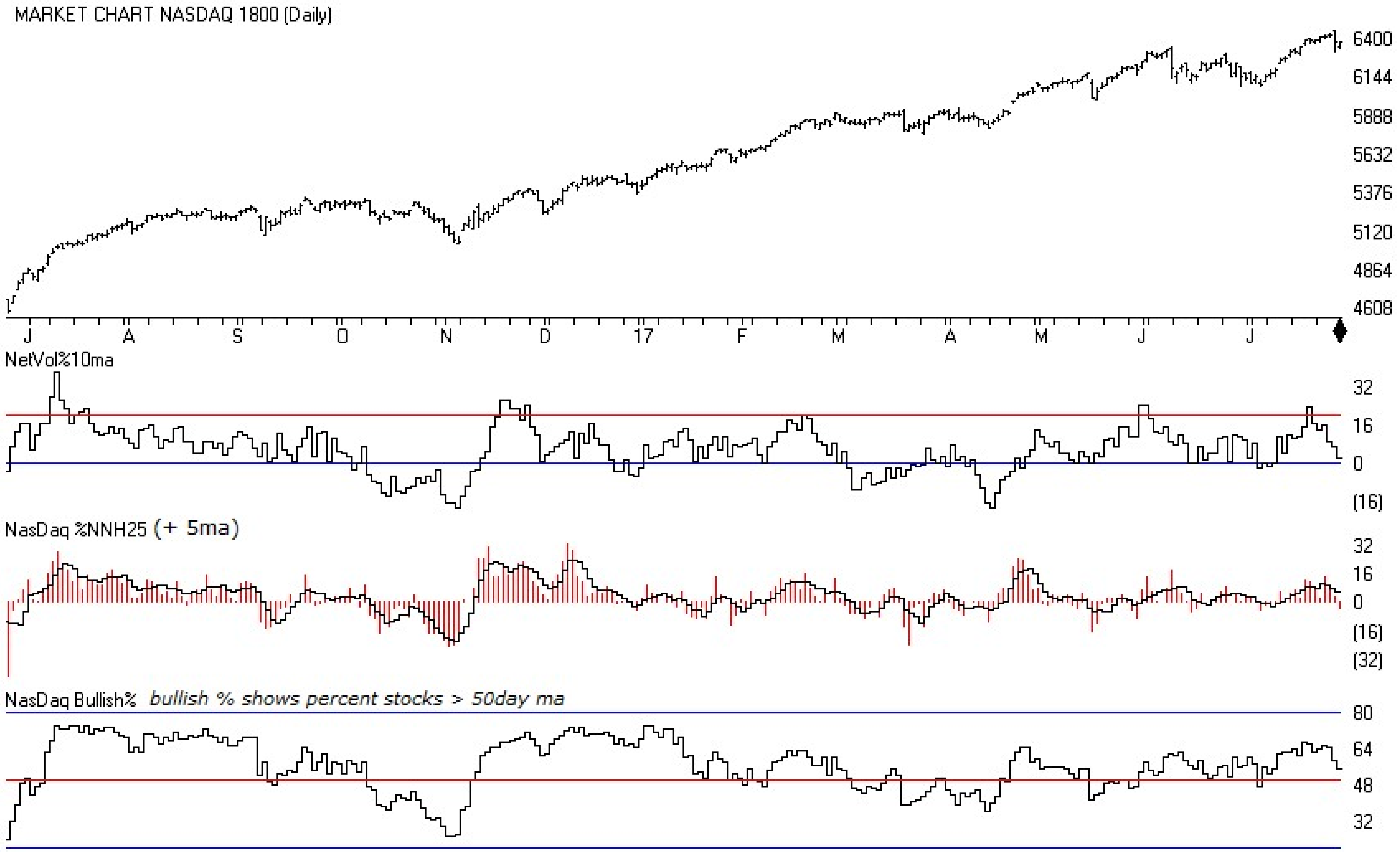


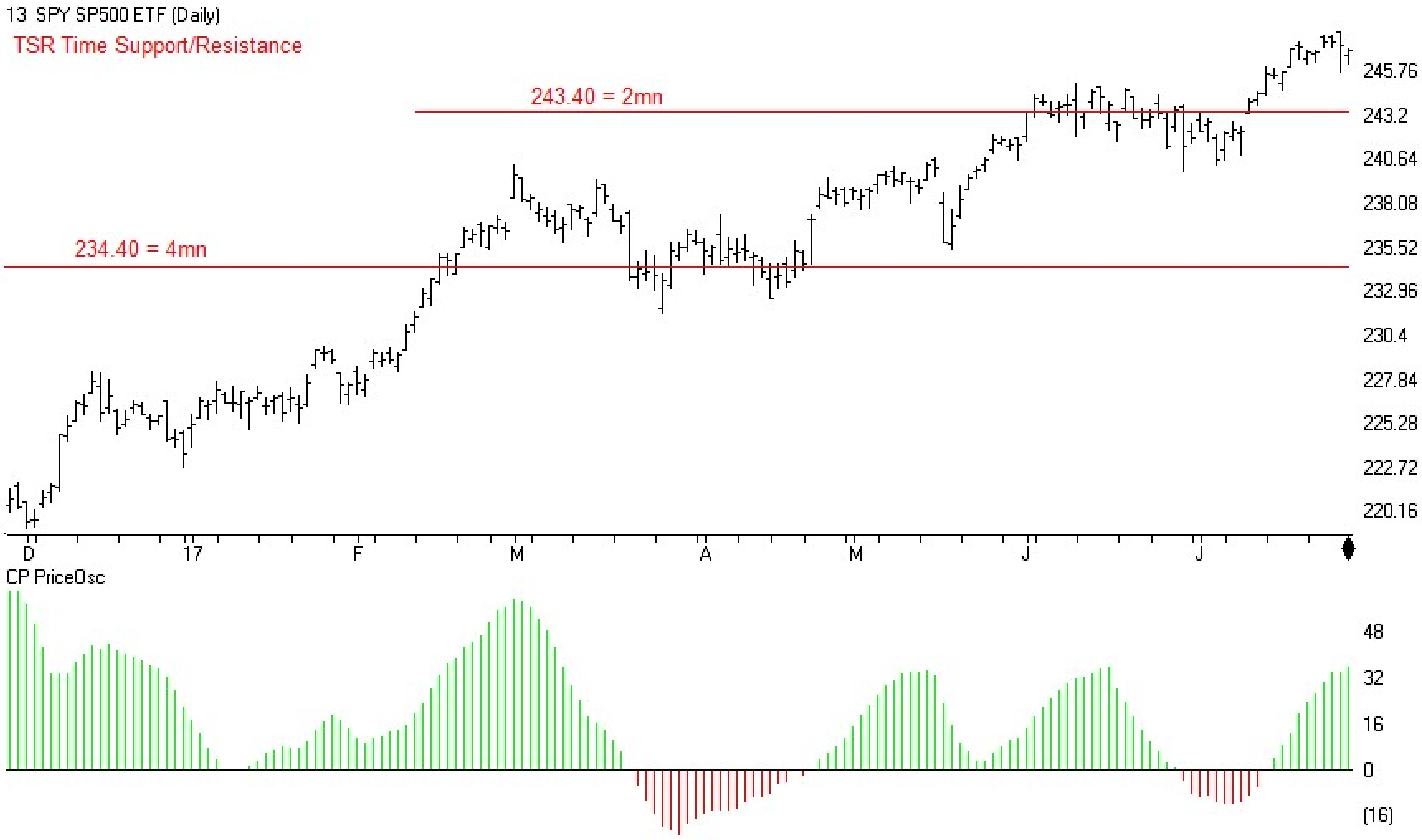
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)

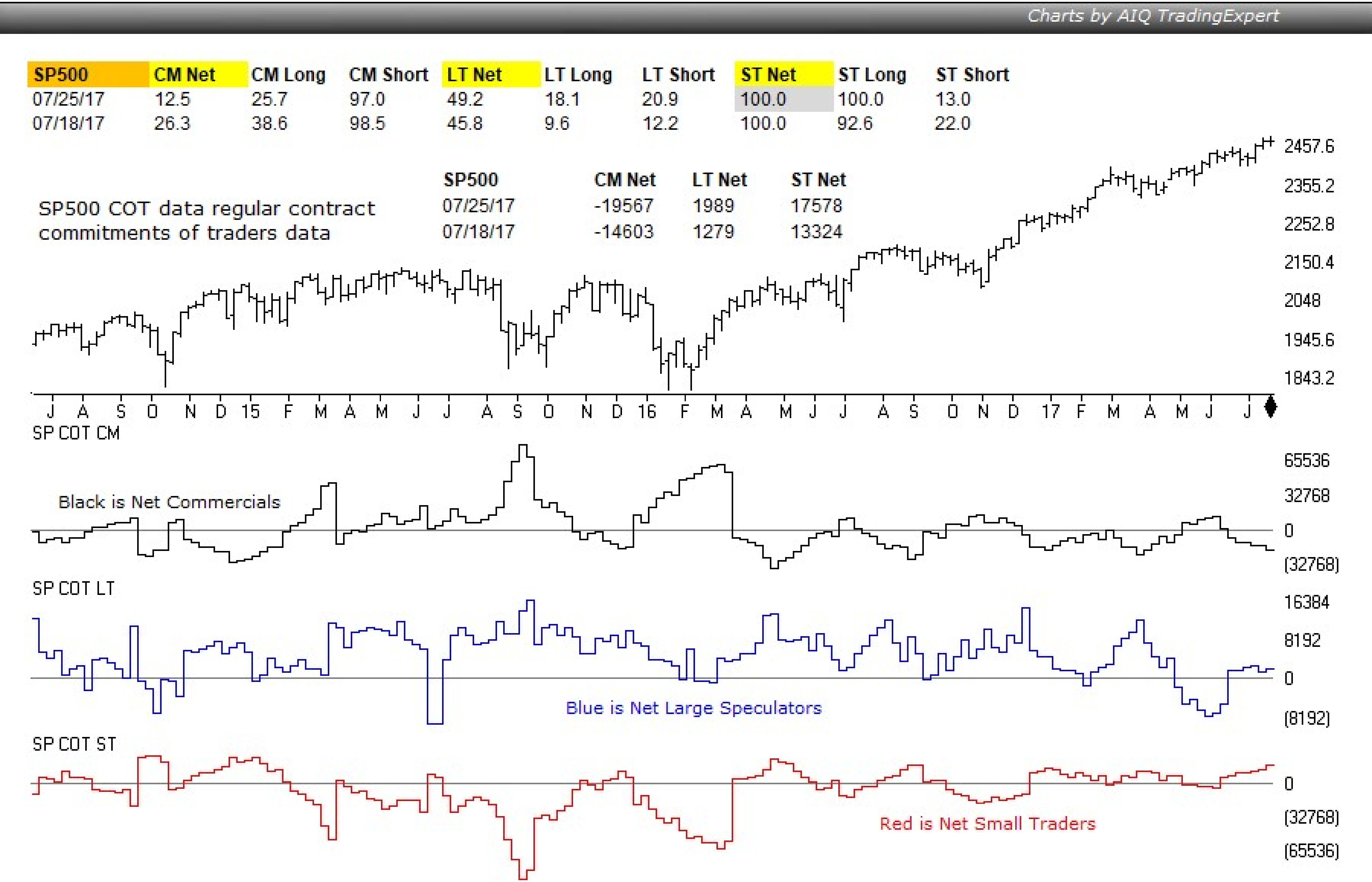


Market Charts

Charts by AIQ TradingExpert



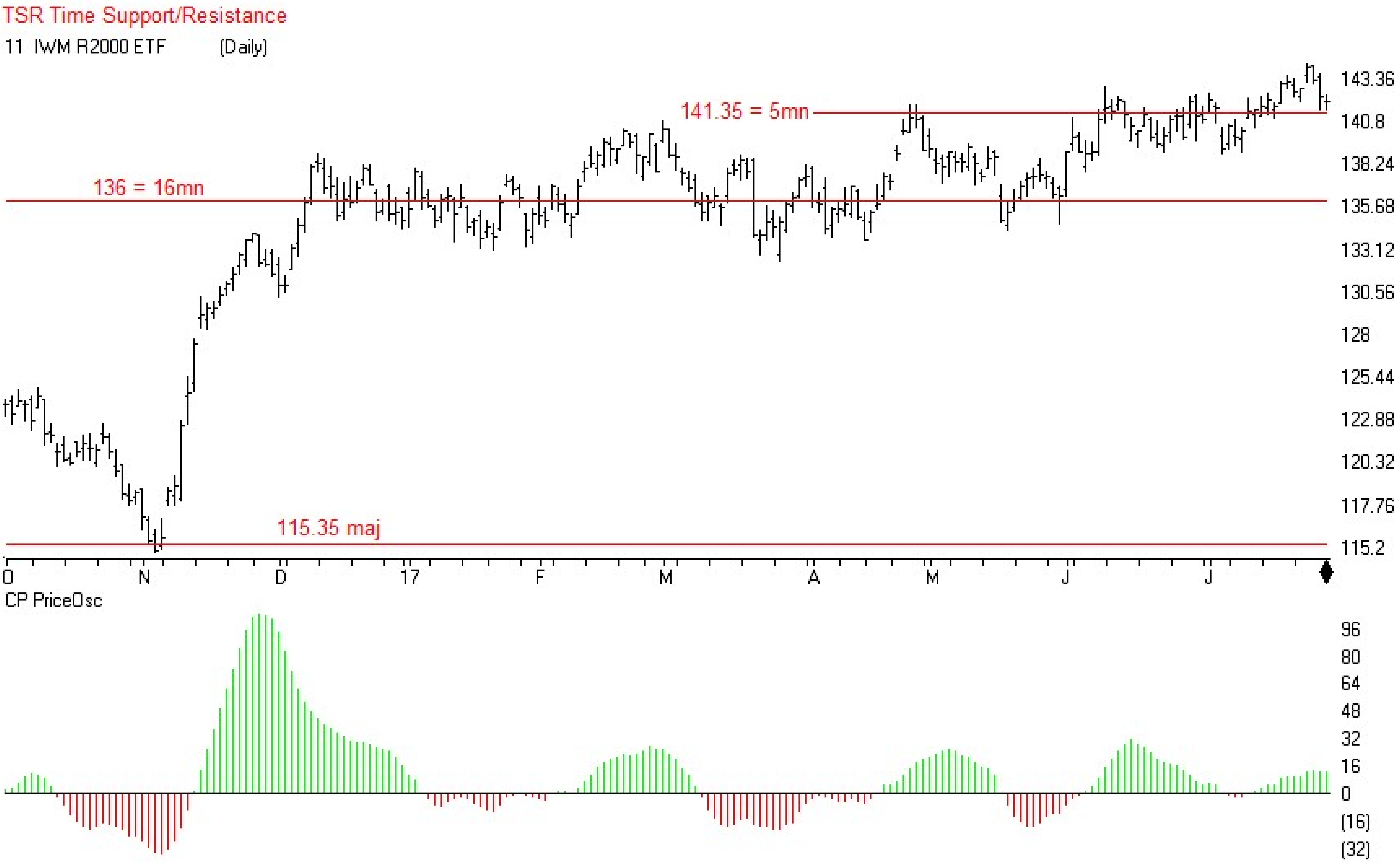

13 SPY SP500 ETF (Daily)
TSR Time Support/Resistance
243.40 = 2mn
234.40 = 4mn
245.76
243.2
240.64
238.08
235.52
232.96
230.4
227.84
225.28
222.72
220.16
D
17
F
M
A
M
J
J
CP PriceOsc
48
32
16
0
(16)



Charts by AIQ TradingExpert
SP500 CM Net CM Long CM Short LT Net LT Long LT Short ST Net ST Long ST Short
07/25/17 12.5 25.7 97.0 49.2 18.1 20.9 100.0 100.0 13.0
07/18/17 26.3 38.6 98.5 45.8 9.6 12.2 100.0 92.6 22.0
SP500 COT data regular contract
commitments of traders data
SP500 CM Net LT Net ST Net
07/25/17 -19567 1989 17578
07/18/17 -14603 1279 13324
2457.6
2355.2
2252.8
2150.4
2048
1945.6
1843.2
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 J
SP COT CM
Black is Net Commercials
65536
32768
0
(32768)
SP COT LT
16384
8192
0
(8192)
Blue is Net Large Speculators
SP COT ST
0
(32768)
(65536)
Red is Net Small Traders

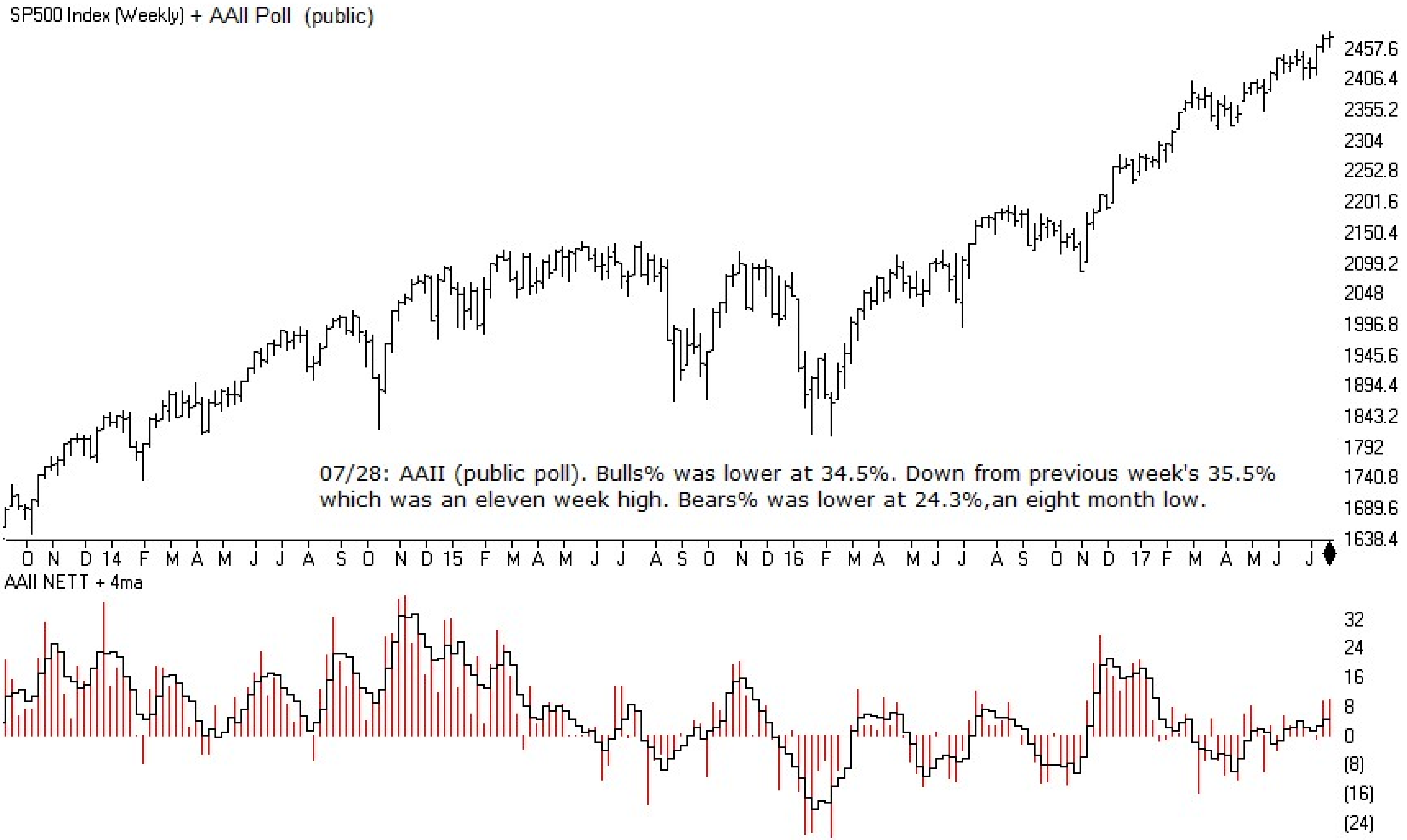
Index ETFs

Charts by AIQ TradingExpert



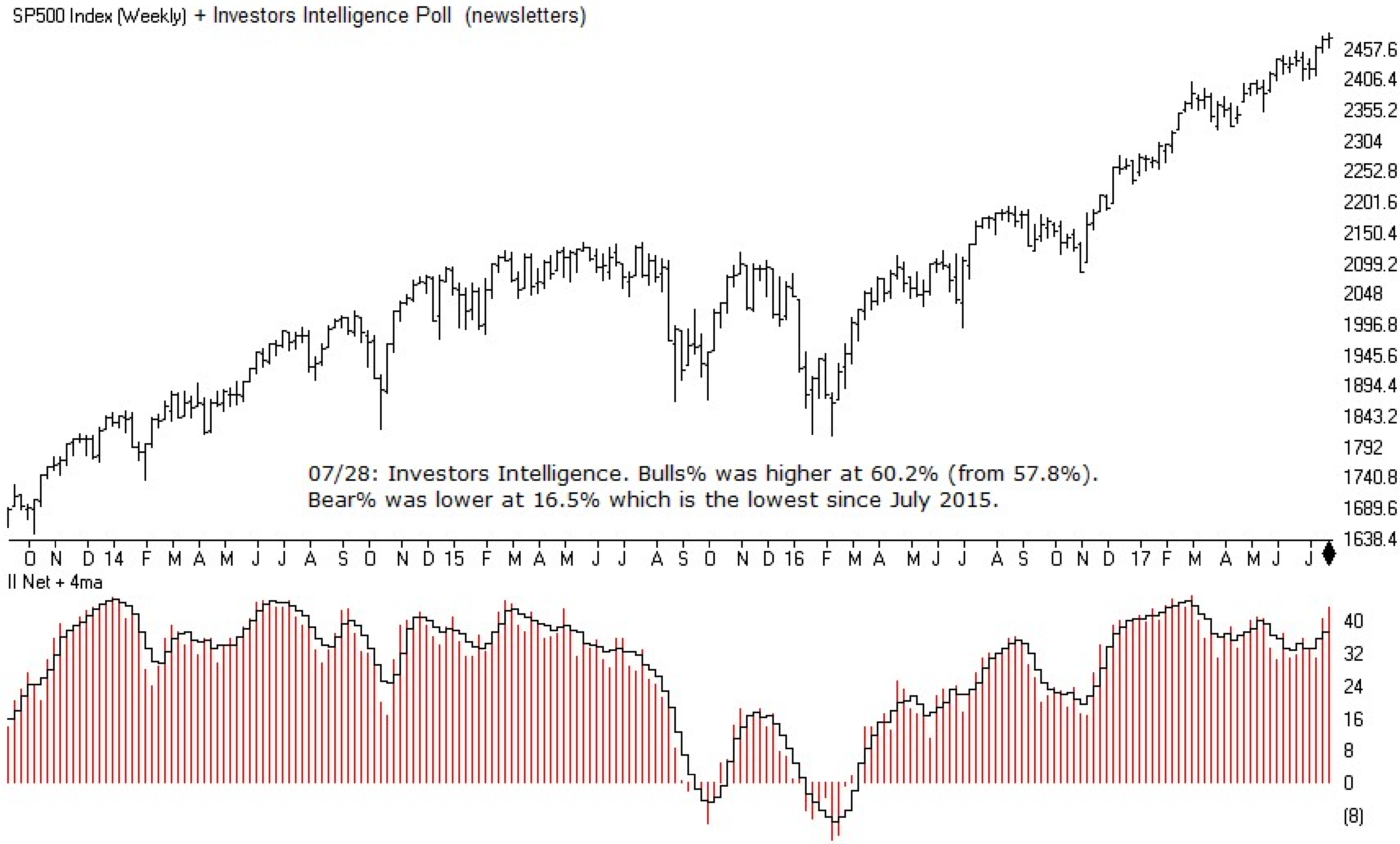
Sentiment

Charts by AIQ TradingExpert



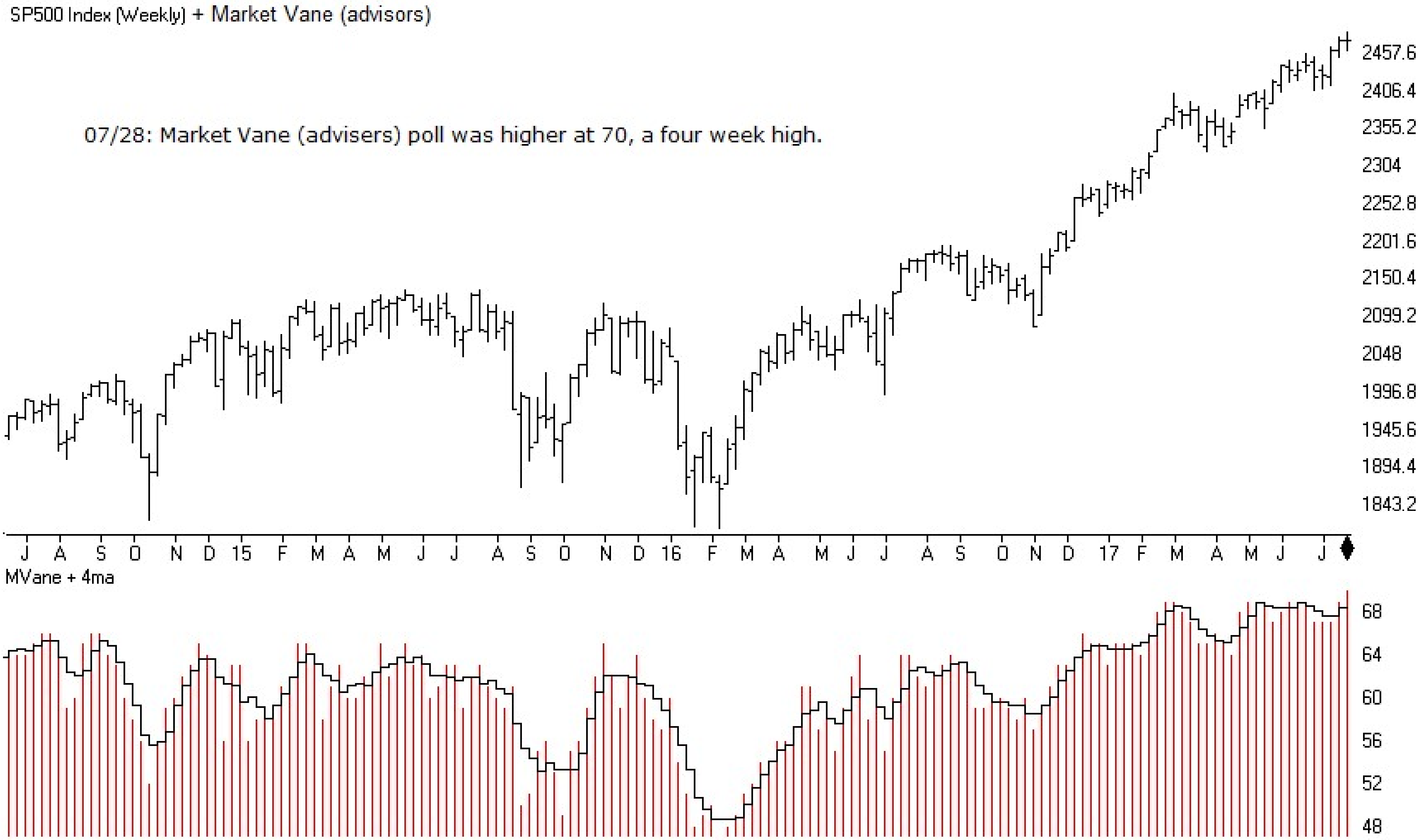
Sentiment

Chart by MetaStock



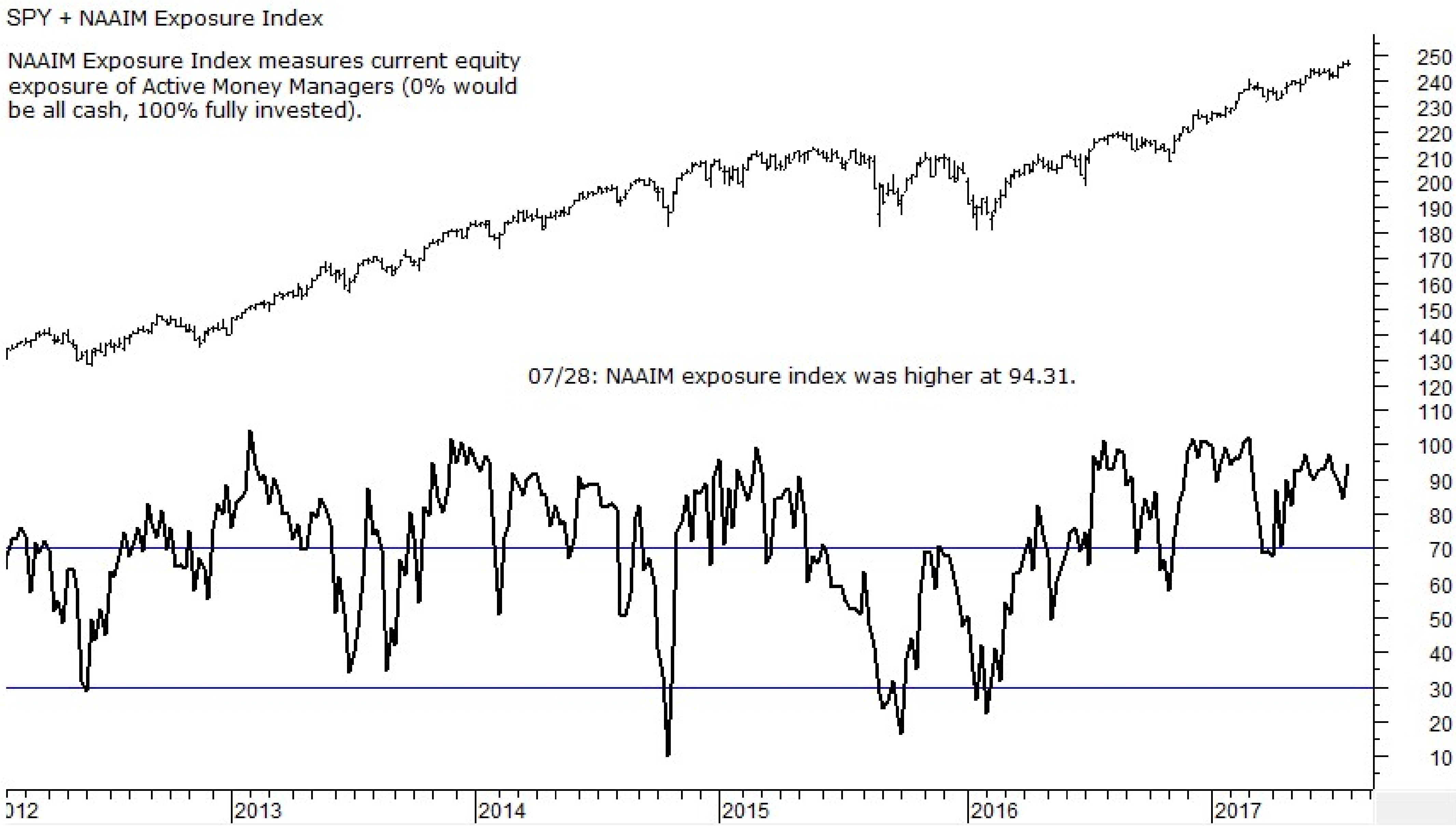
Sentiment

Charts by AIQ TradingExpert



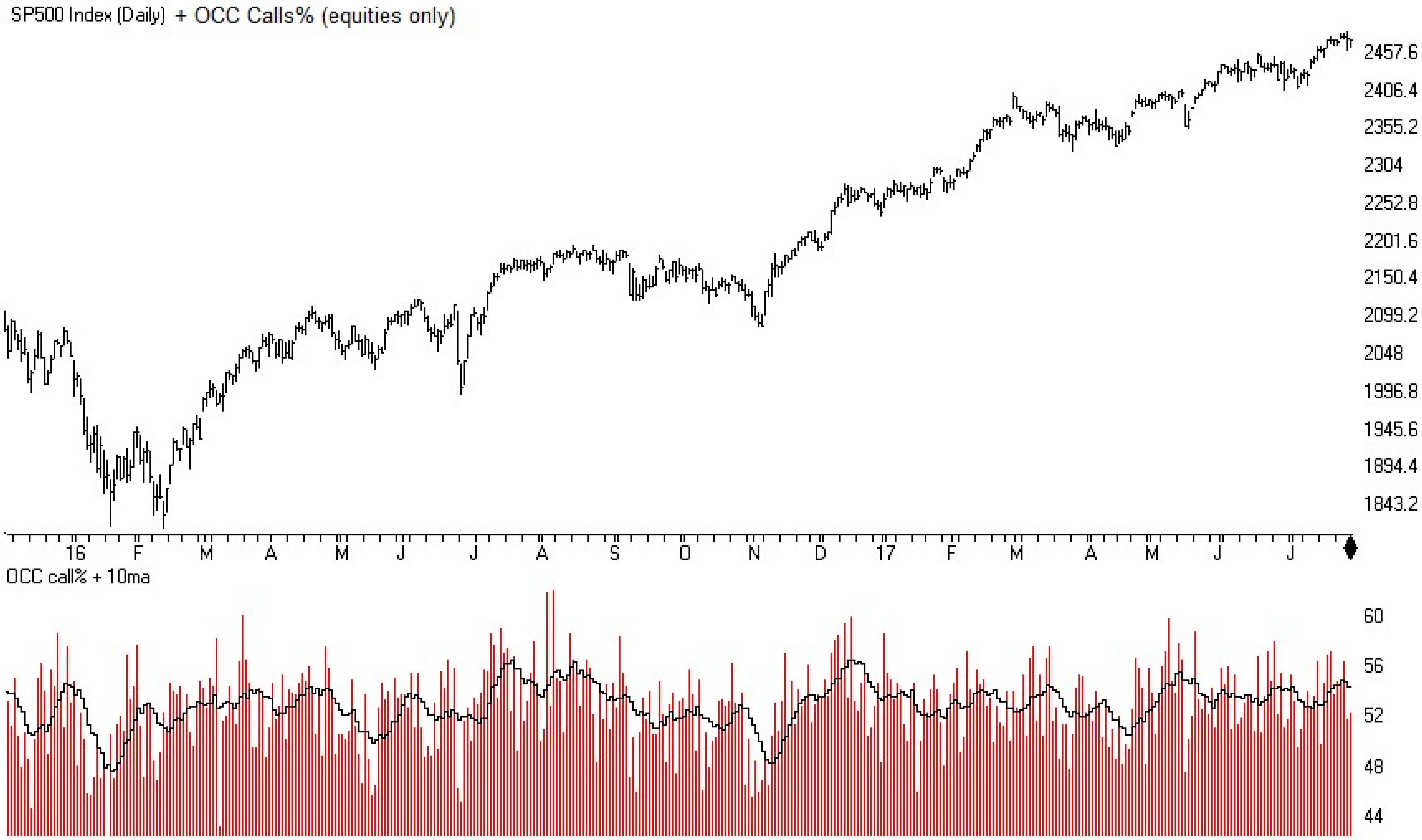
Sentiment

Charts by AIQ TradingExpert



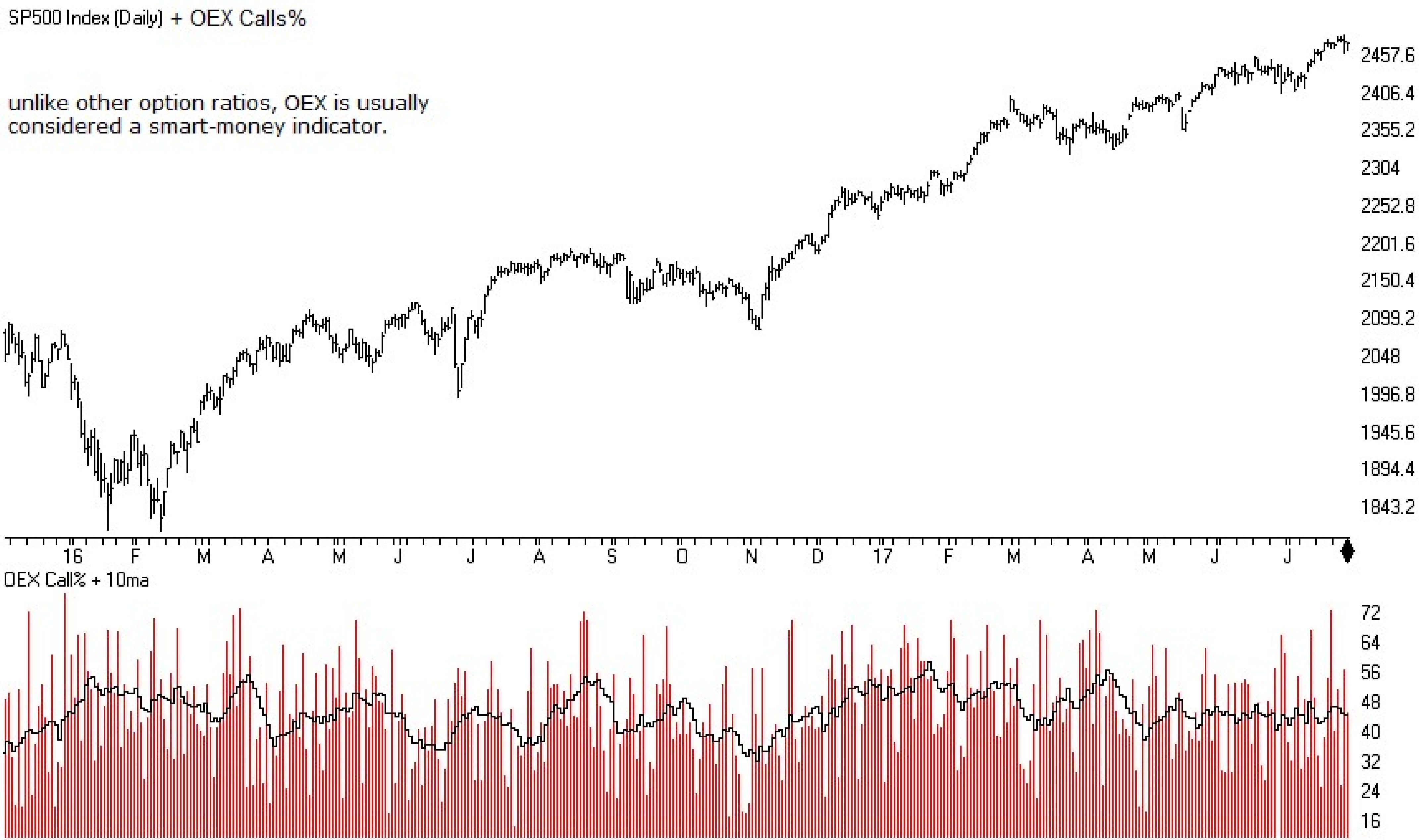
Sentiment

Charts by AIQ TradingExpert



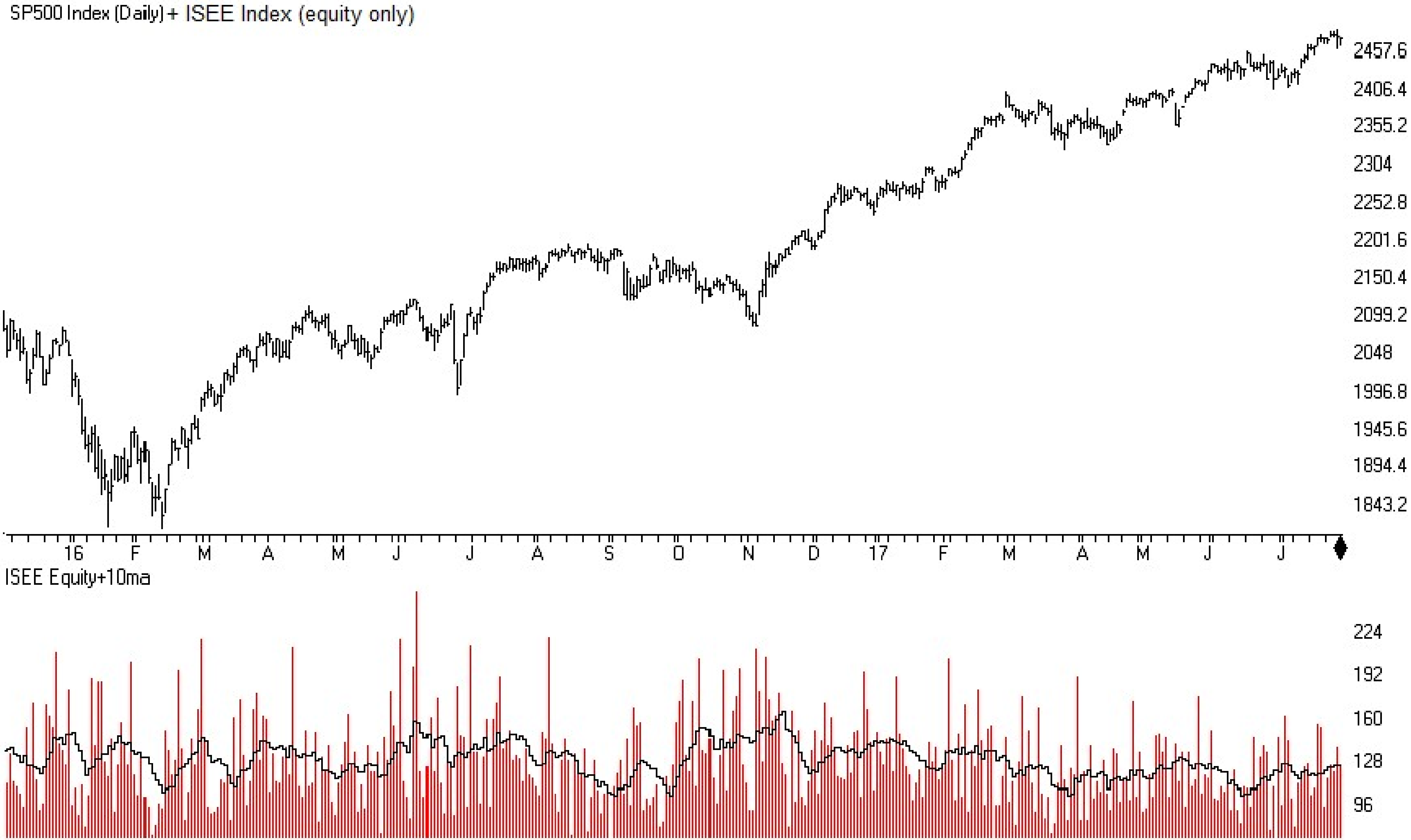
Sentiment

Charts by AIQ TradingExpert



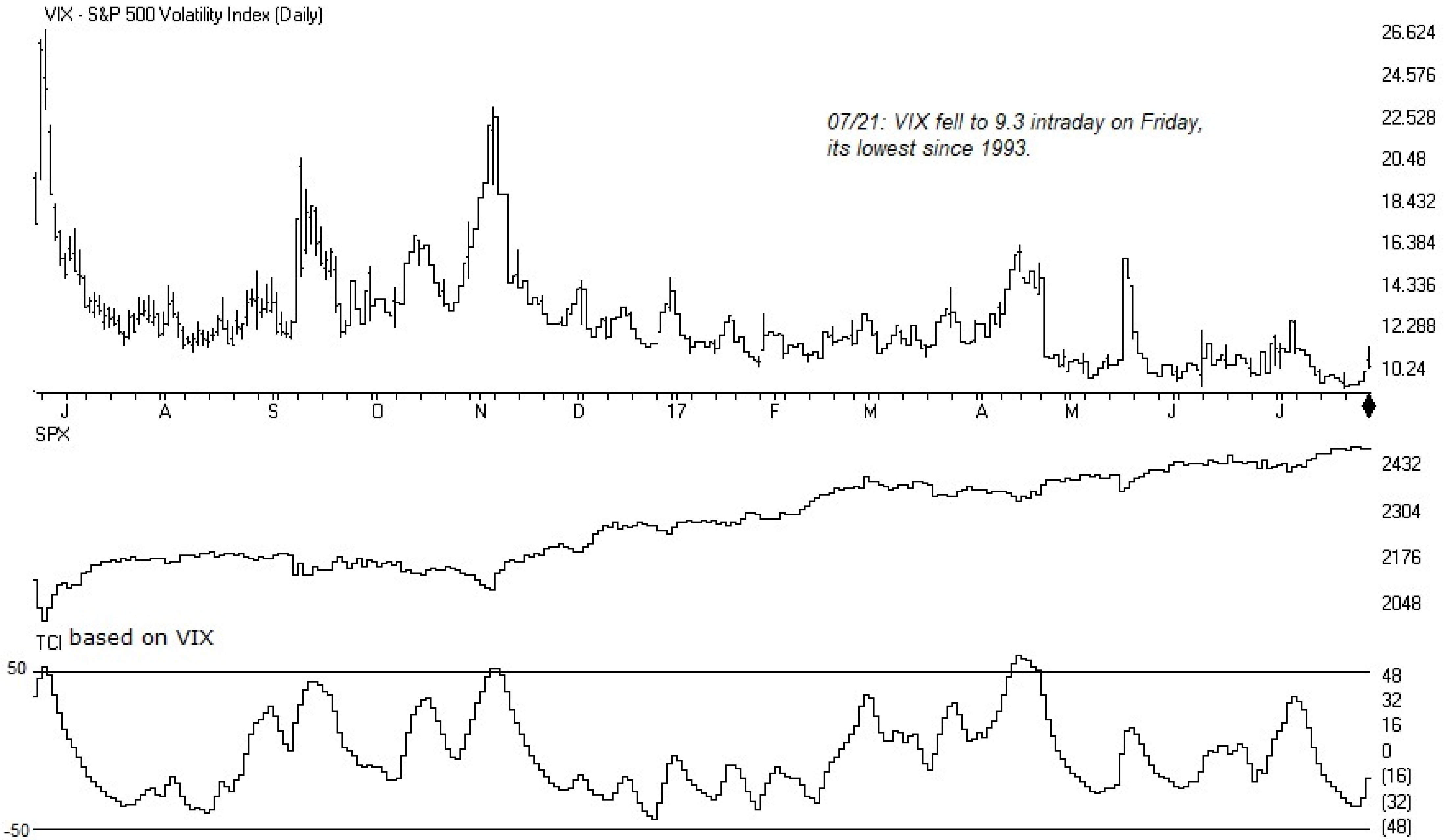
Sentiment

Charts by AIQ TradingExpert



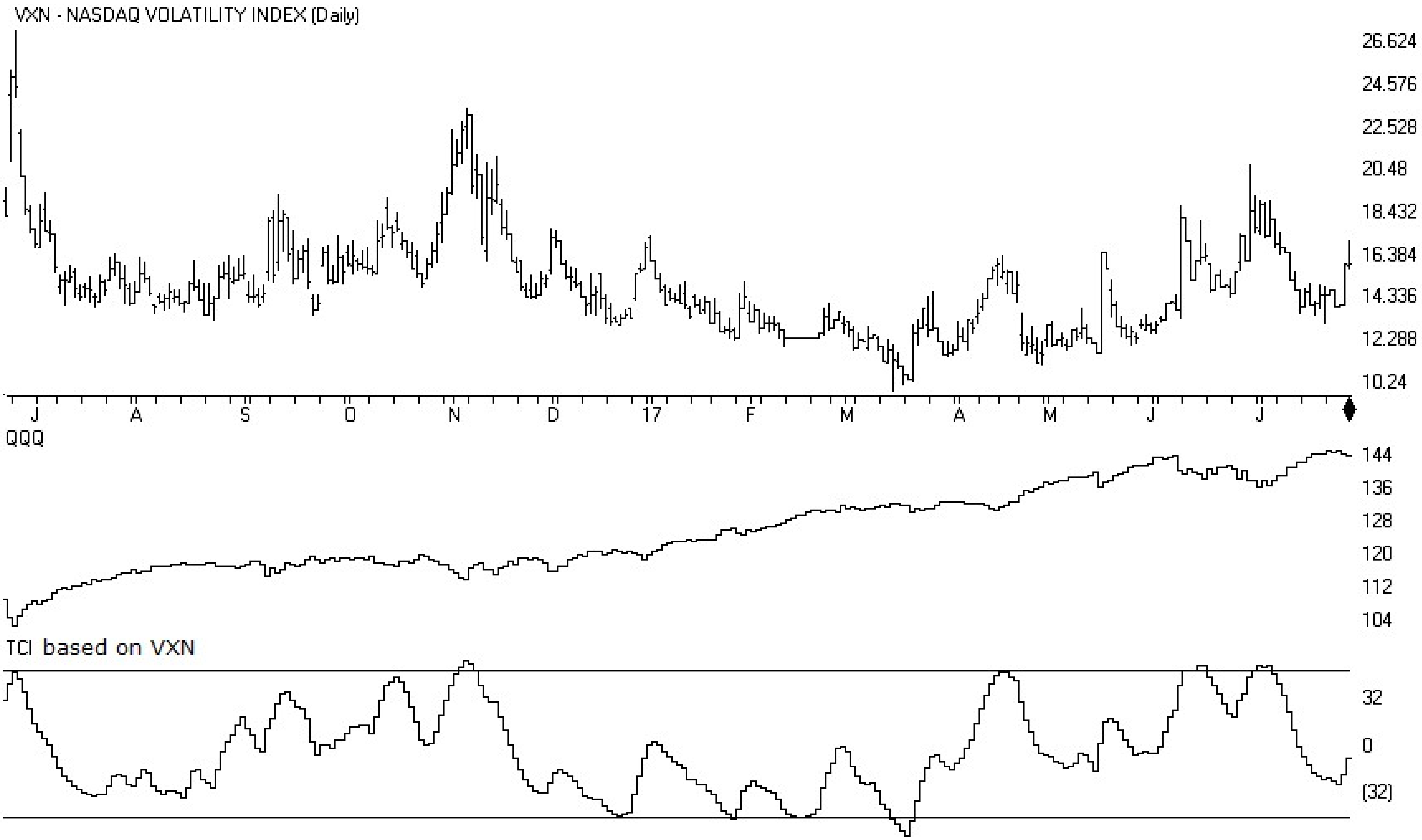
Sentiment

Charts by AIQ TradingExpert



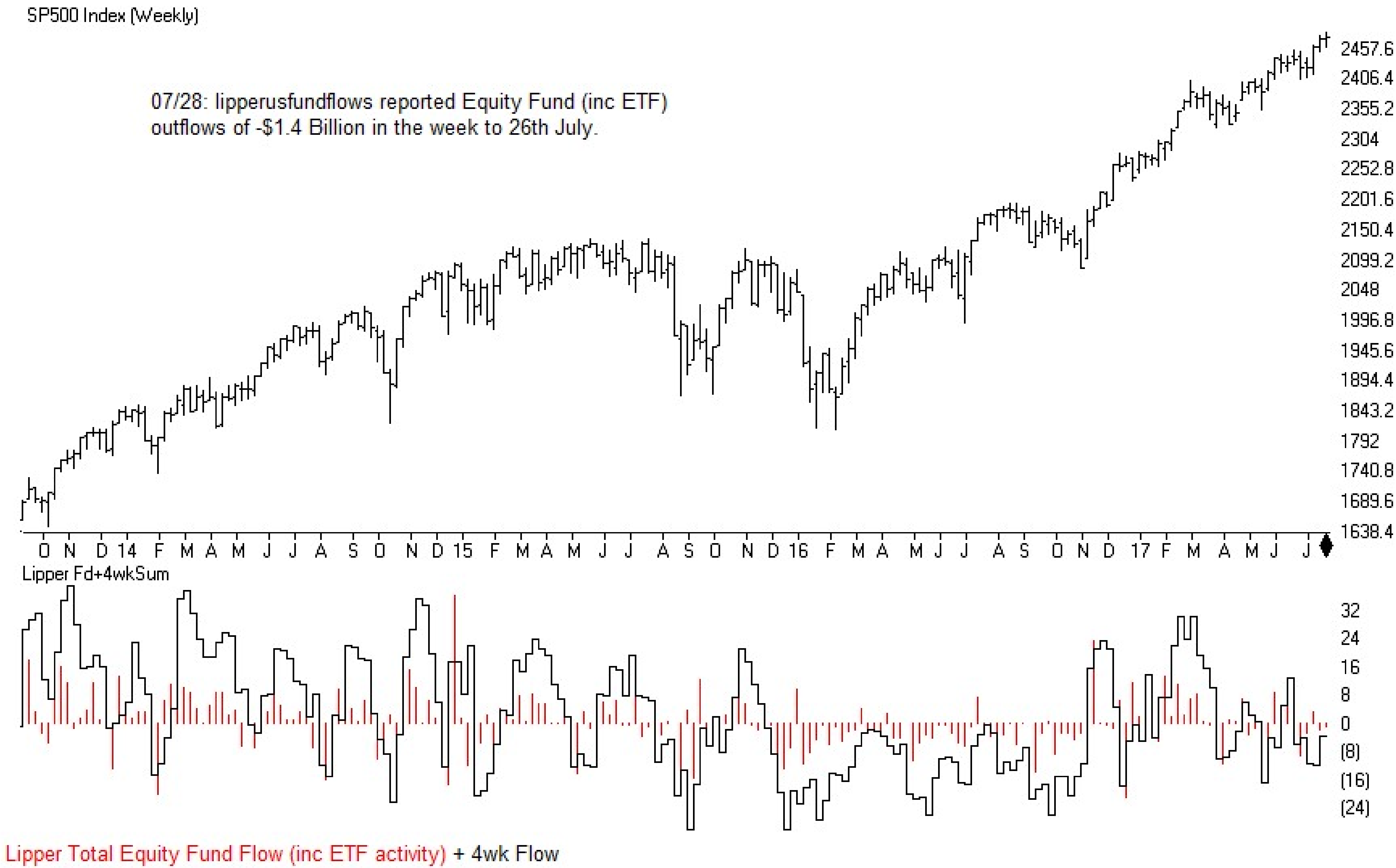
Sentiment

Charts by AIQ TradingExpert



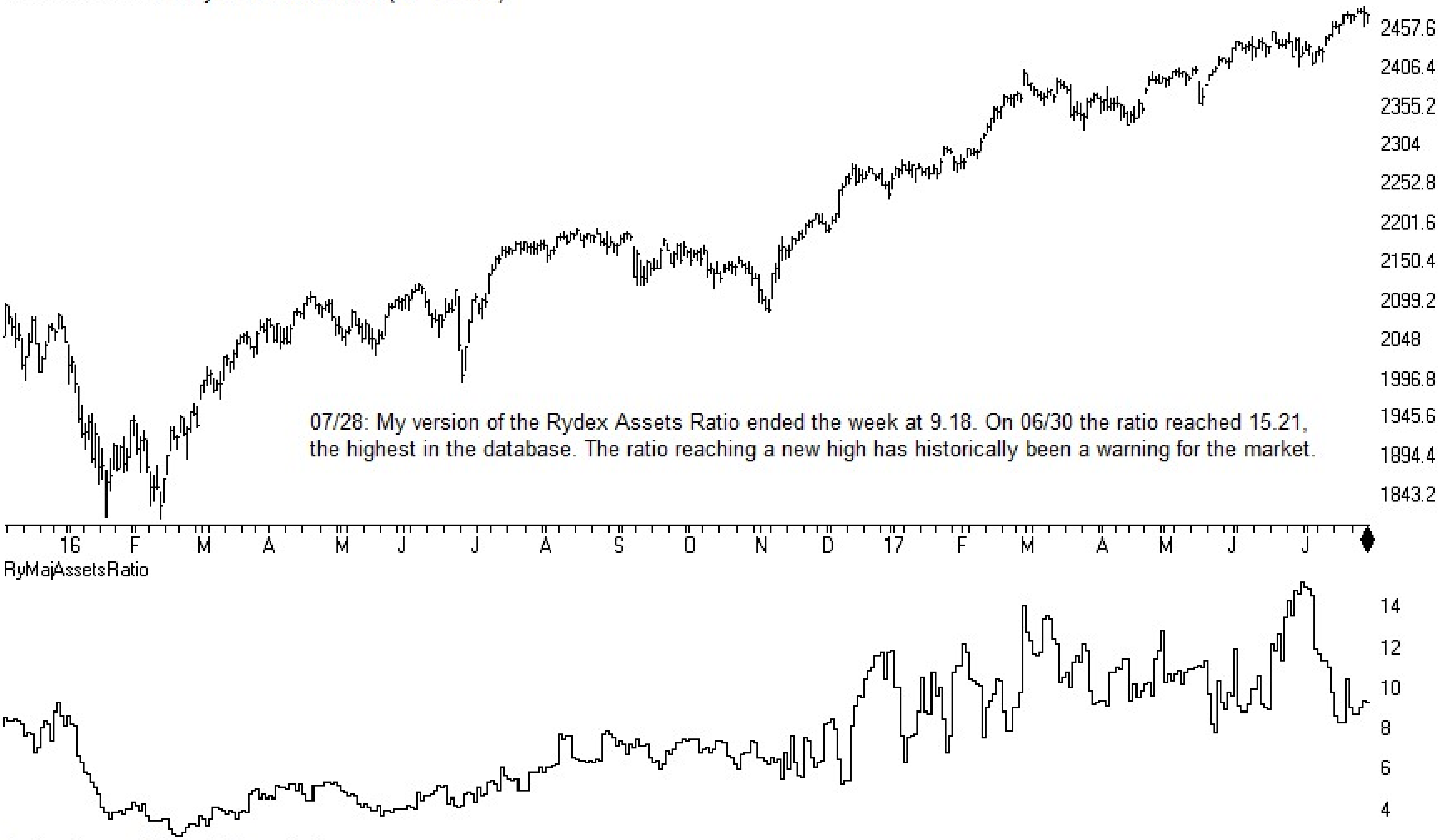
Sentiment

Charts by AIQ TradingExpert

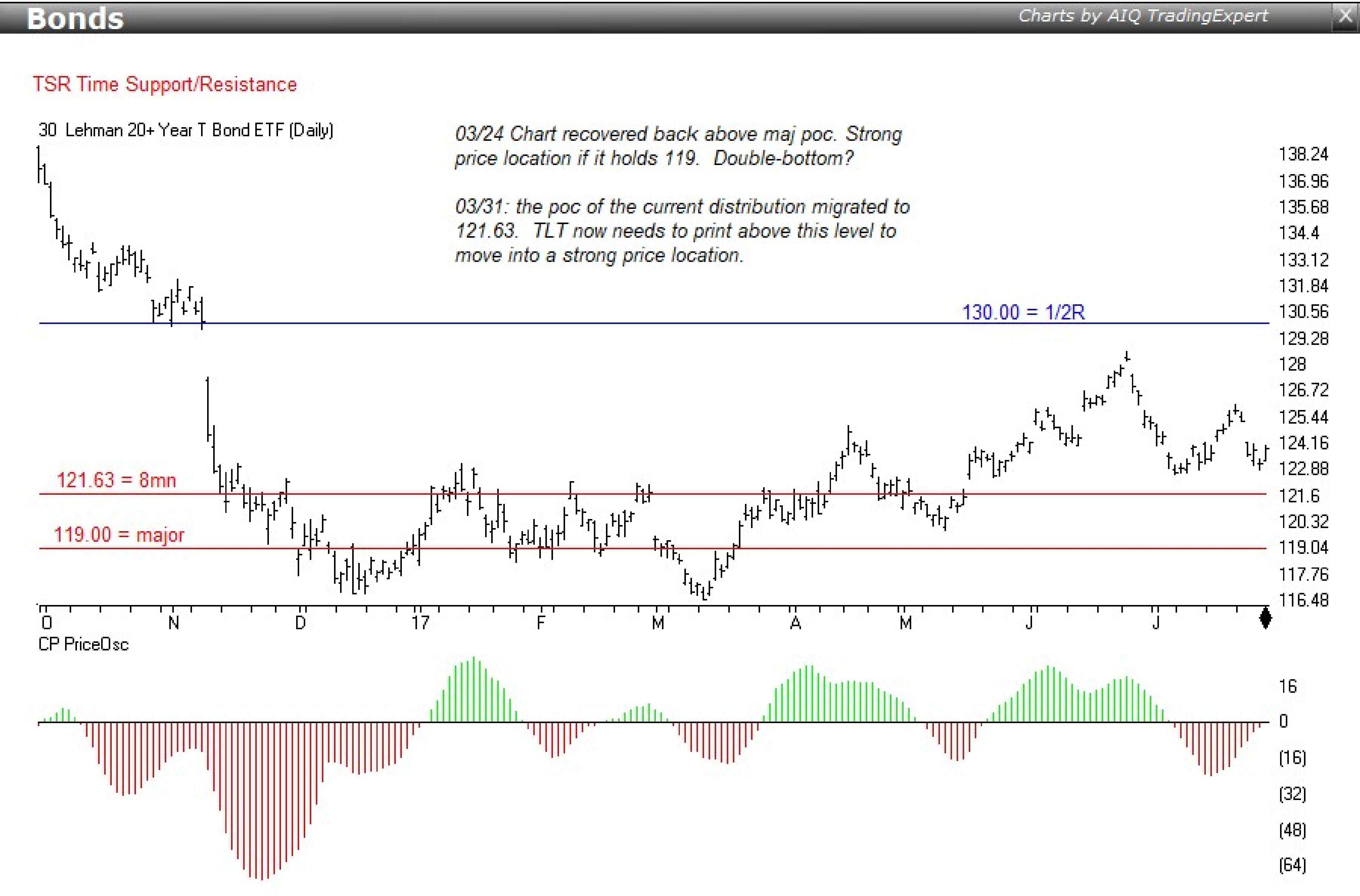


Sentiment

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



Rydex Assets Ratio (CP version)

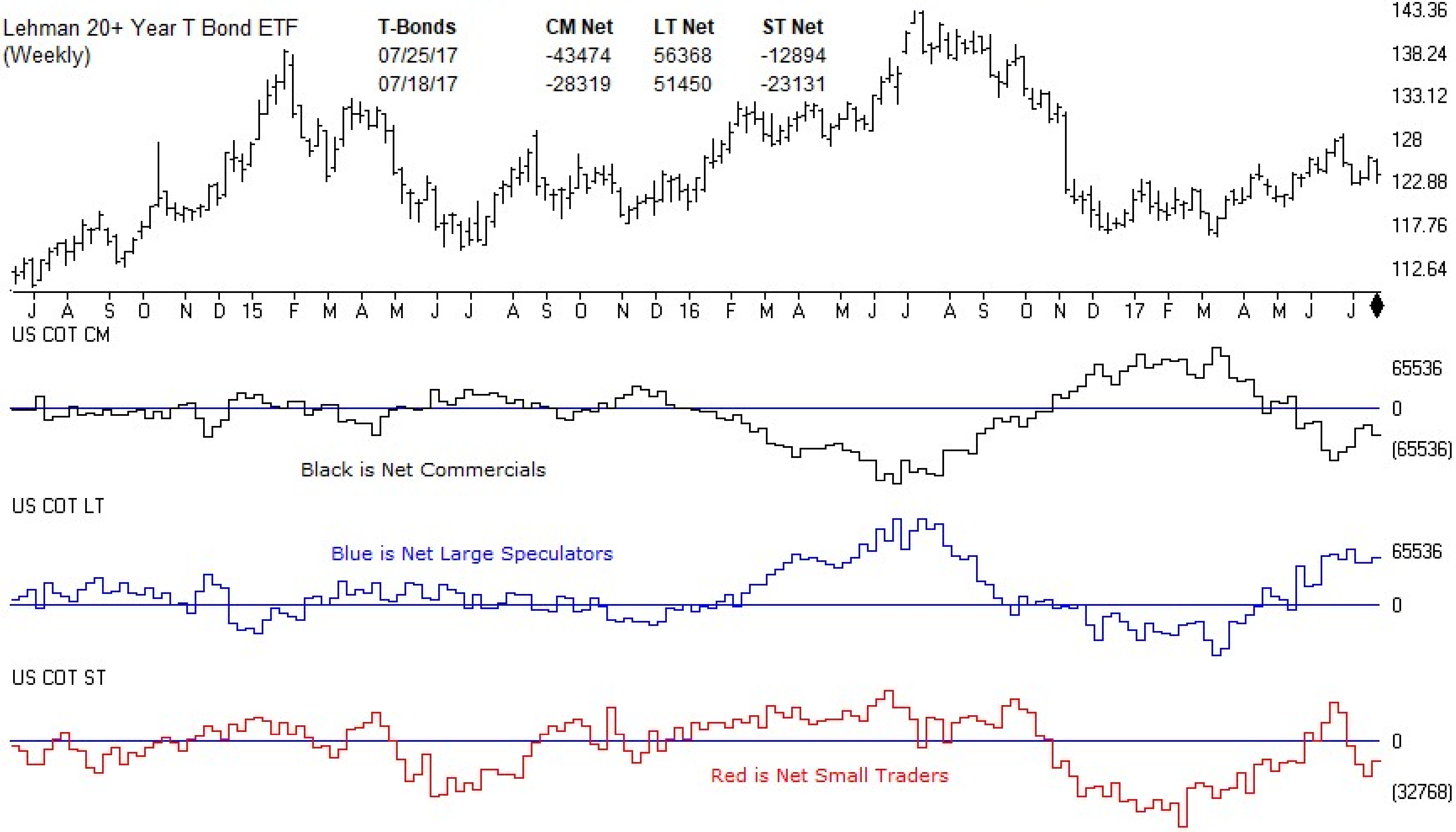

Bonds
Charts by AIQ TradingExpert
TSR Time Support/Resistance
30 Lehman 20+ Year T Bond ETF (Daily)
03/24 Chart recovered back above maj poc. Strong price location if it holds 119. Double-bottom?
03/31: the poc of the current distribution migrated to 121.63. TLT now needs to print above this level to move into a strong price location.
130.00 = 1/2R
121.63 = 8mn
119.00 = major
138.24
136.96
135.68
134.4
133.12
131.84
130.56
129.28
128
126.72
125.44
124.16
122.88
121.6
120.32
119.04
117.76
116.48
O
N
D
17
F
M
A
M
J
J
CP PriceOsc
16
0
(16)
(32)
(48)
(64)

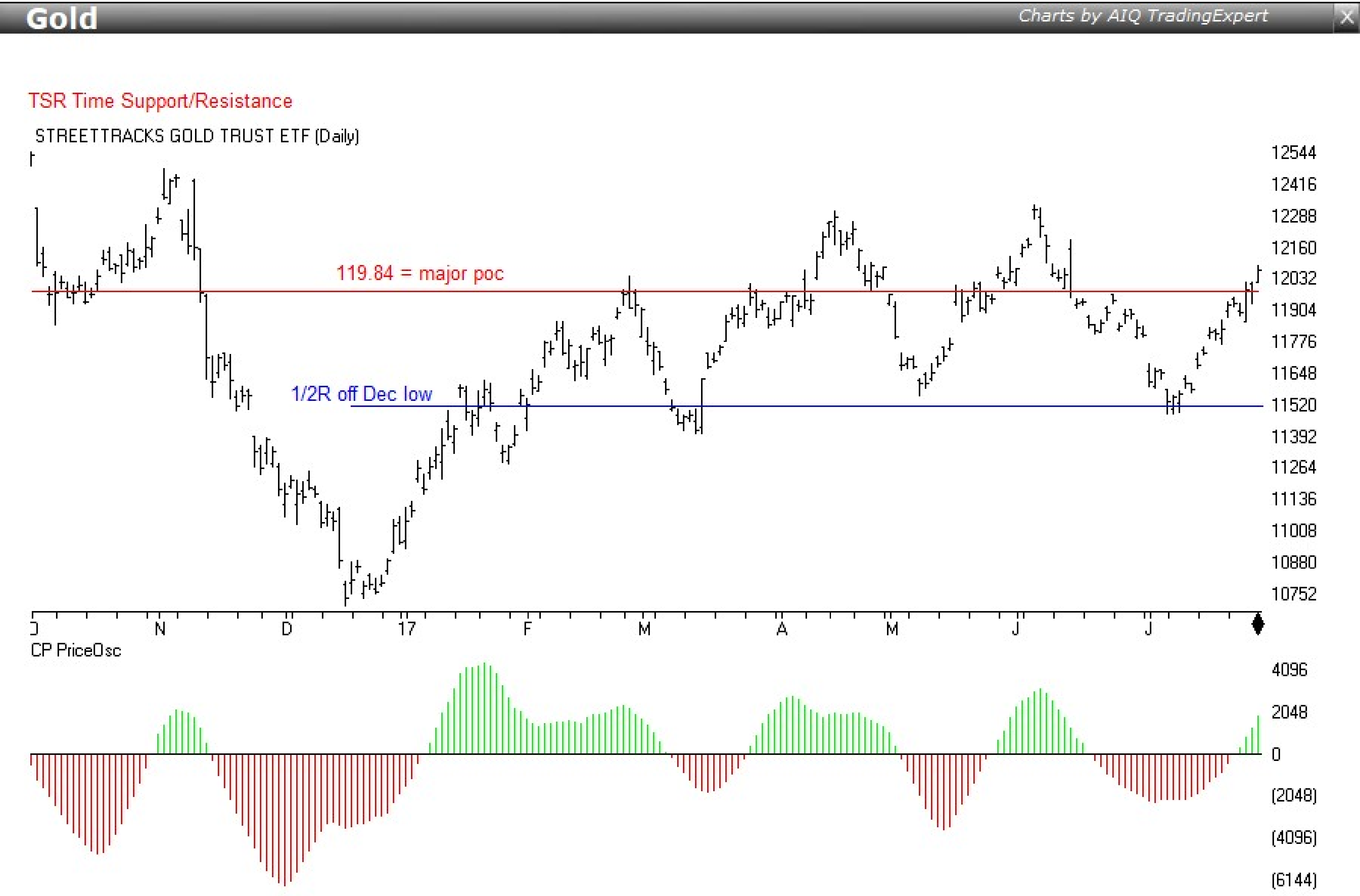
Bonds Charts by AIQ TradingExpert

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/25/17	22.7	5.8	59.8	91.8	100.0	44.0	53.6	38.0	26.6
07/18/17	30.9	10.6	48.7	88.0	100.0	50.6	40.7	33.0	43.5

Lehman 20+ Year T Bond ETF (Weekly)

T-Bonds	CM Net	LT Net	ST Net
07/25/17	-43474	56368	-12894
07/18/17	-28319	51450	-23131



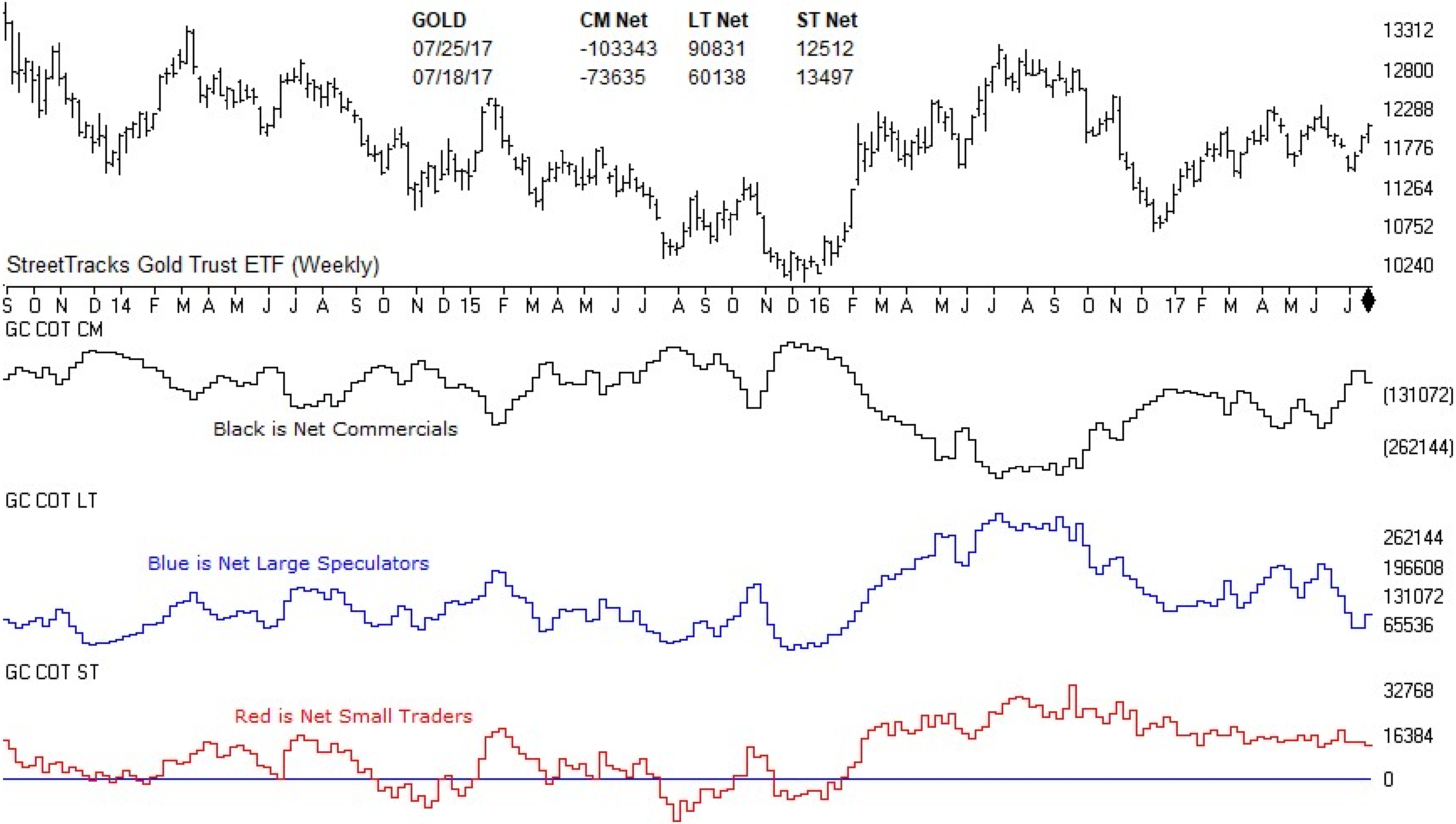

Gold
Charts by AIQ TradingExpert
TSR Time Support/Resistance
STREETTRACKS GOLD TRUST ETF (Daily)
119.84 = major poc
1/2R off Dec low
12544
12416
12288
12160
12032
11904
11776
11648
11520
11392
11264
11136
11008
10880
10752
N
D
17
F
M
A
M
J
J
CP PriceOsc
4096
2048
0
(2048)
(4096)
(6144)

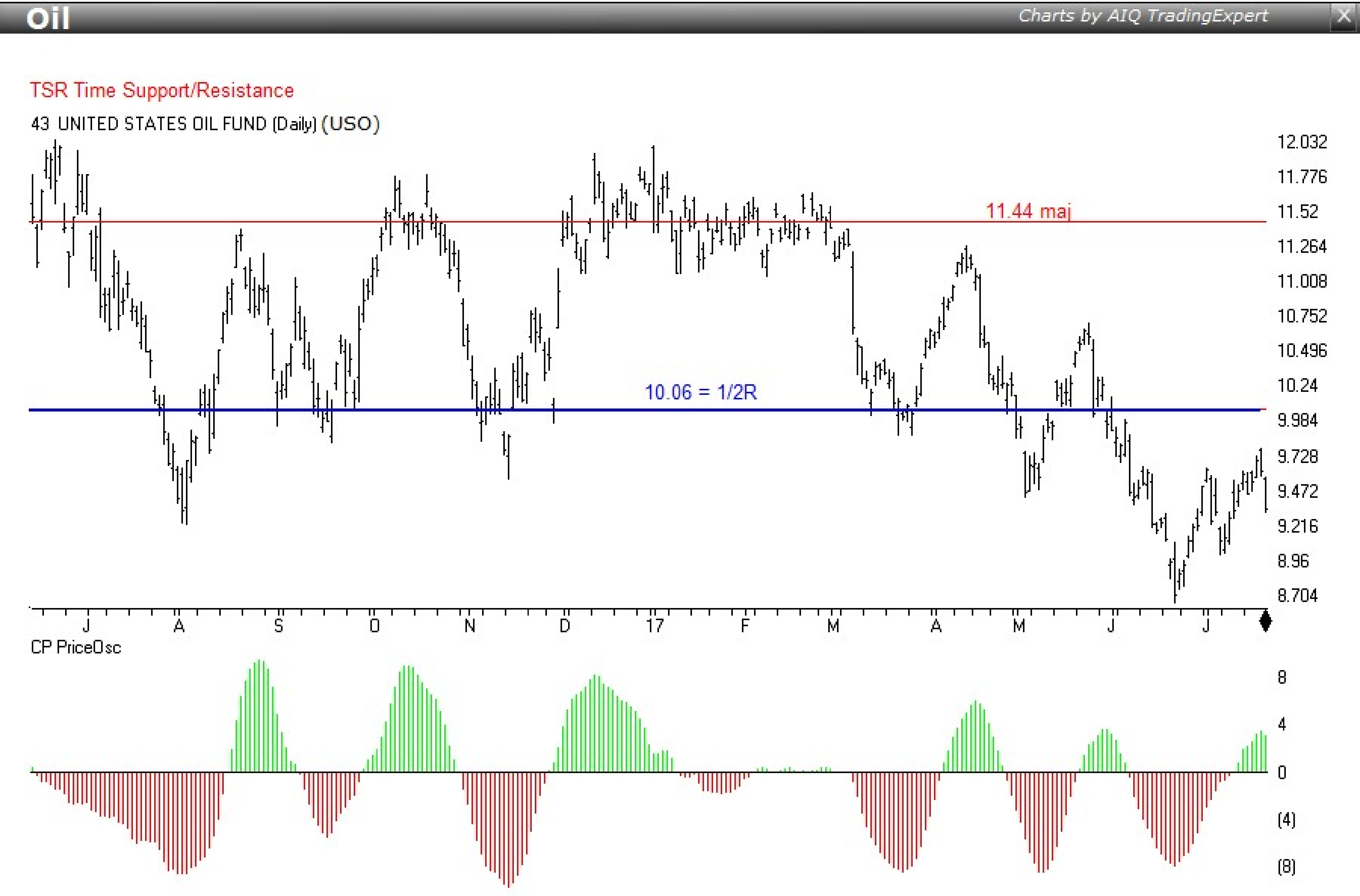
Gold

Charts by AIQ TradingExpert

GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/25/17	79.2	100	39.8	21.3	14.4	66.6	8.8	42.7	65
07/18/17	100	100	1	0	0	95.9	22.7	30.9	50.5

GOLD	CM Net	LT Net	ST Net
07/25/17	-103343	90831	12512
07/18/17	-73635	60138	13497

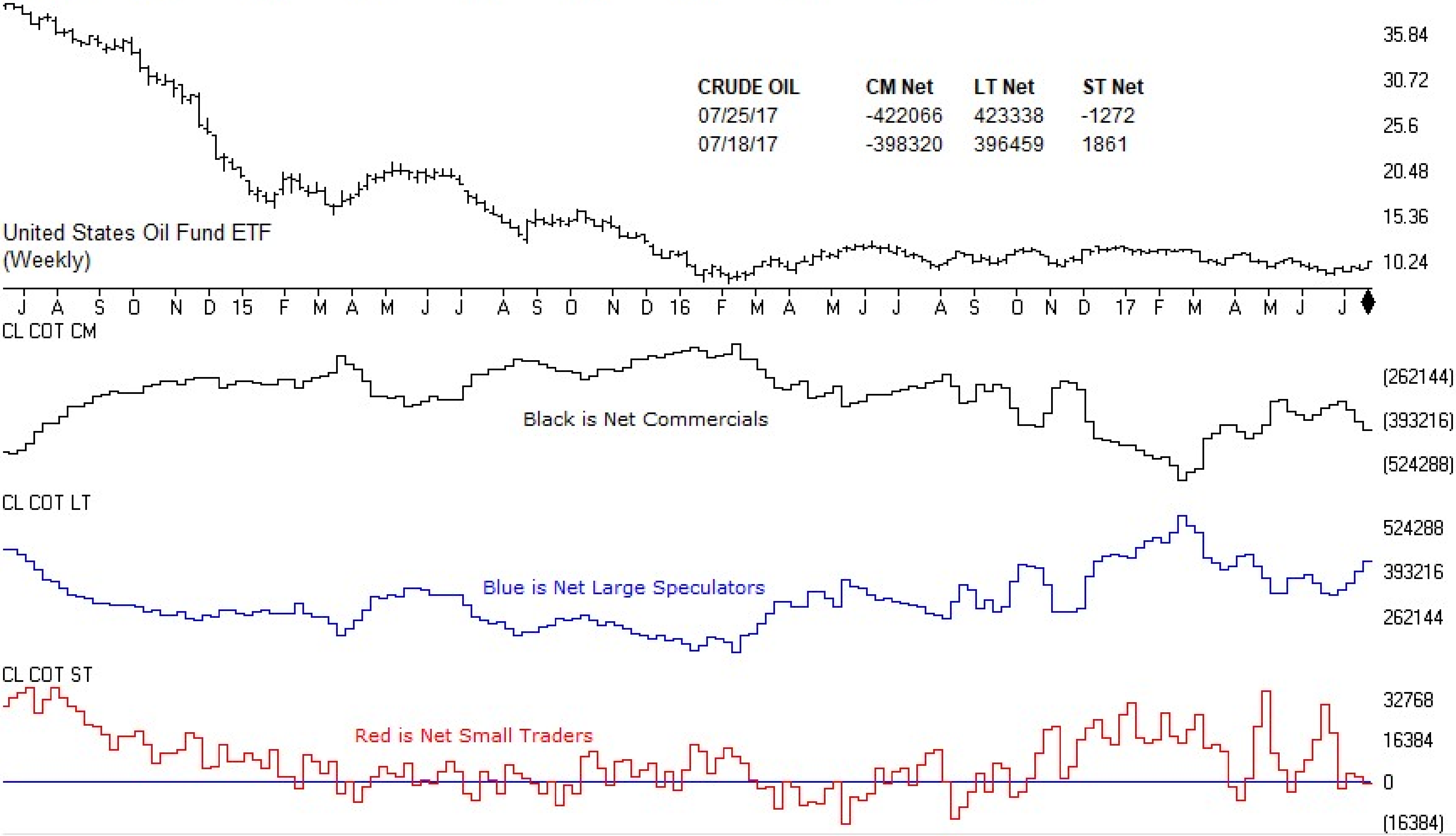


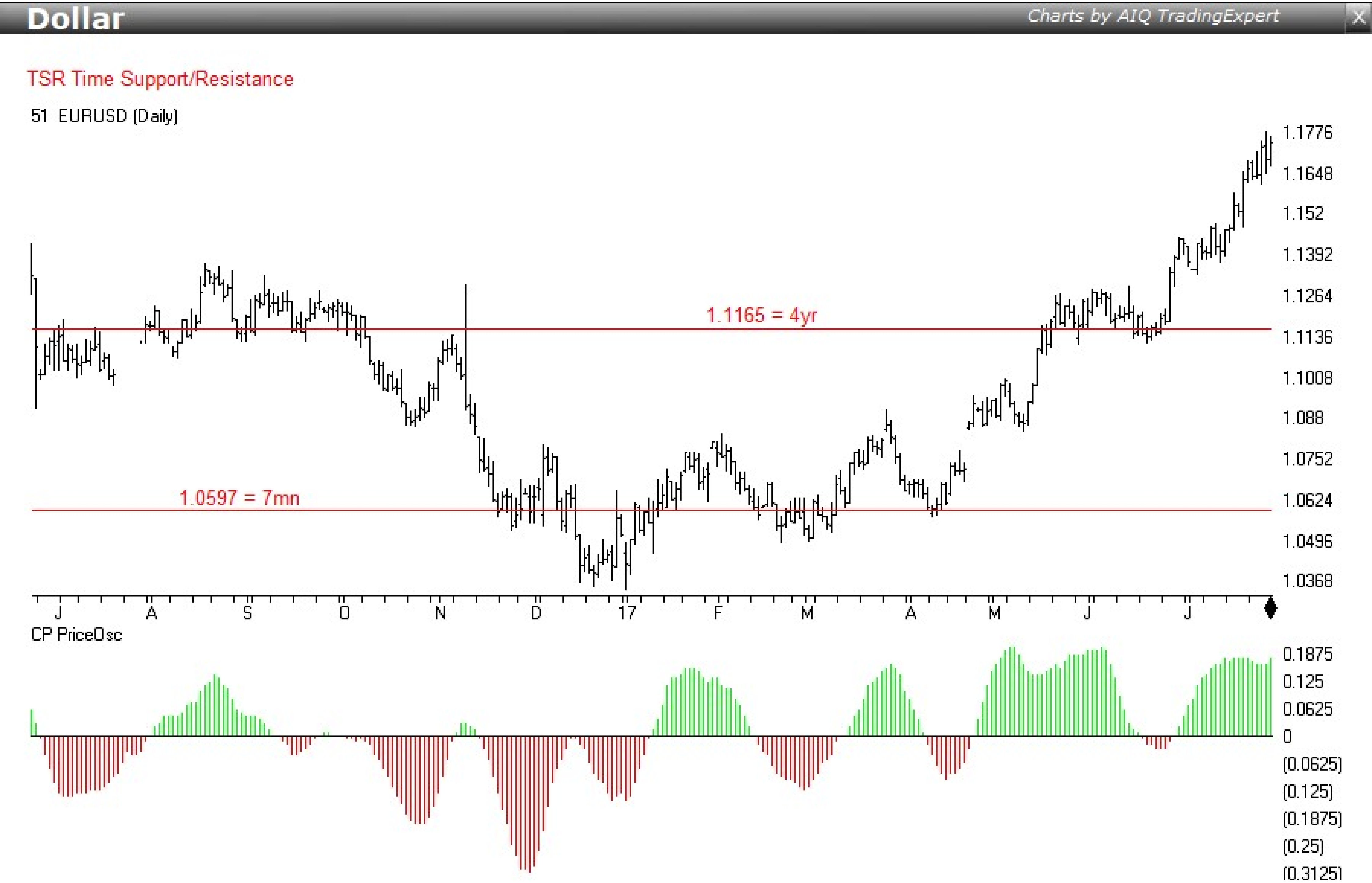

Oil
Charts by AIQ TradingExpert
TSR Time Support/Resistance
43 UNITED STATES OIL FUND (Daily) (USO)
11.44 maj
10.06 = 1/2R
12.032
11.776
11.52
11.264
11.008
10.752
10.496
10.24
9.984
9.728
9.472
9.216
8.96
8.704
J A S O N D 17 F M A M J J
CP PriceOsc
8
4
0
(4)
(8)

Oil

Charts by AIQ TradingExpert

CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/25/17	62.8	57.6	54.4	41.9	53.5	49.7	14.4	12.2	59.7
07/18/17	72.8	83.9	67.7	30.2	50.8	63.5	21.4	13.3	48.9

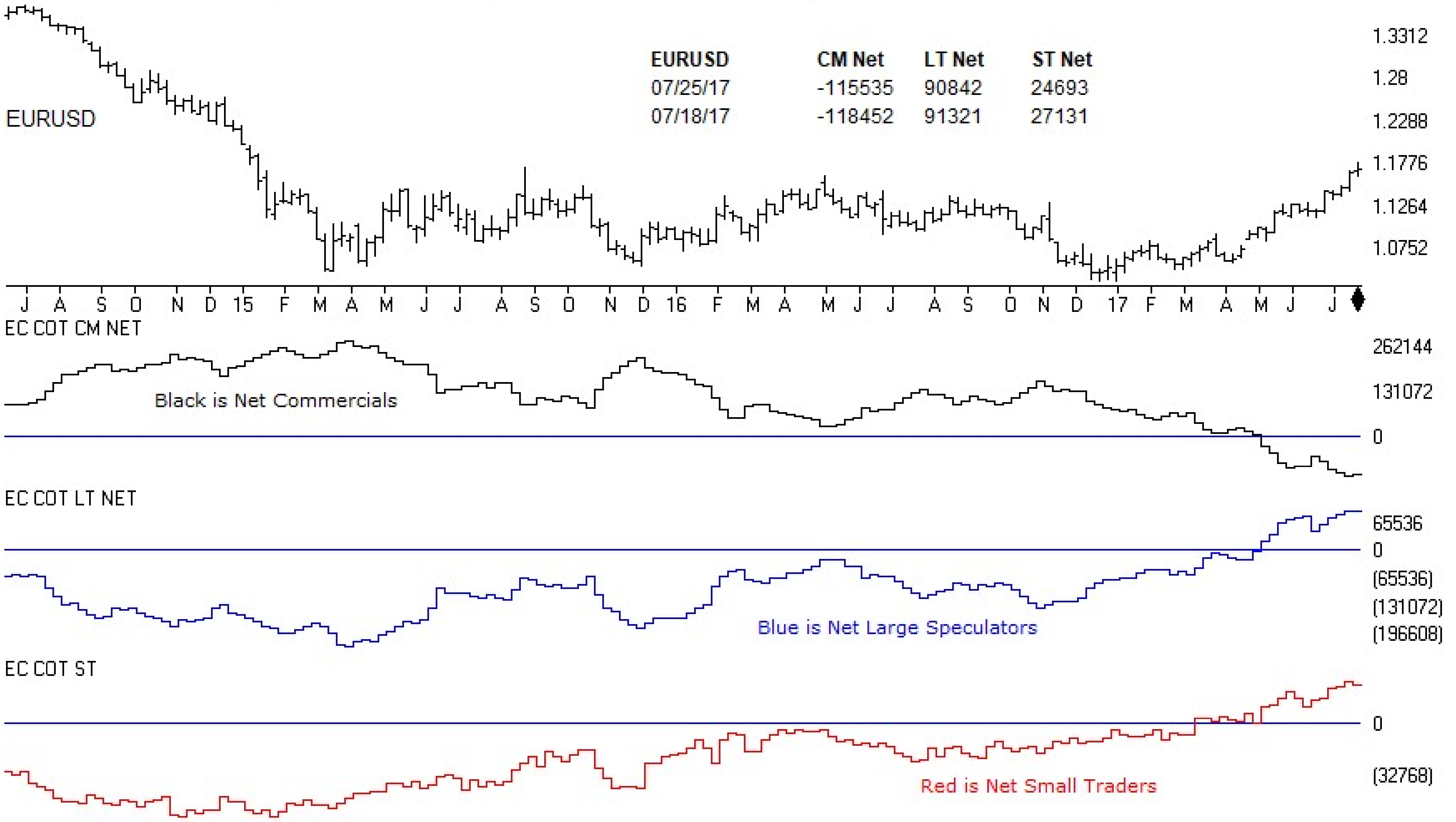



Dollar
Charts by AIQ TradingExpert
TSR Time Support/Resistance
51 EURUSD (Daily)
1.1165 = 4yr
1.0597 = 7mn
1.1776
1.1648
1.152
1.1392
1.1264
1.1136
1.1008
1.088
1.0752
1.0624
1.0496
1.0368
J
A
S
O
N
D
17
F
M
A
M
J
J
CP PriceOsc
0.1875
0.125
0.0625
0
(0.0625)
(0.125)
(0.1875)
(0.25)
(0.3125)

Dollar

Charts by AIQ TradingExpert

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/25/17	1.6	4.9	89.4	99.7	94.0	18.4	93.6	90.0	14.7
07/18/17	0.0	0.0	88.8	100.0	99.0	19.9	100.0	98.1	11.0

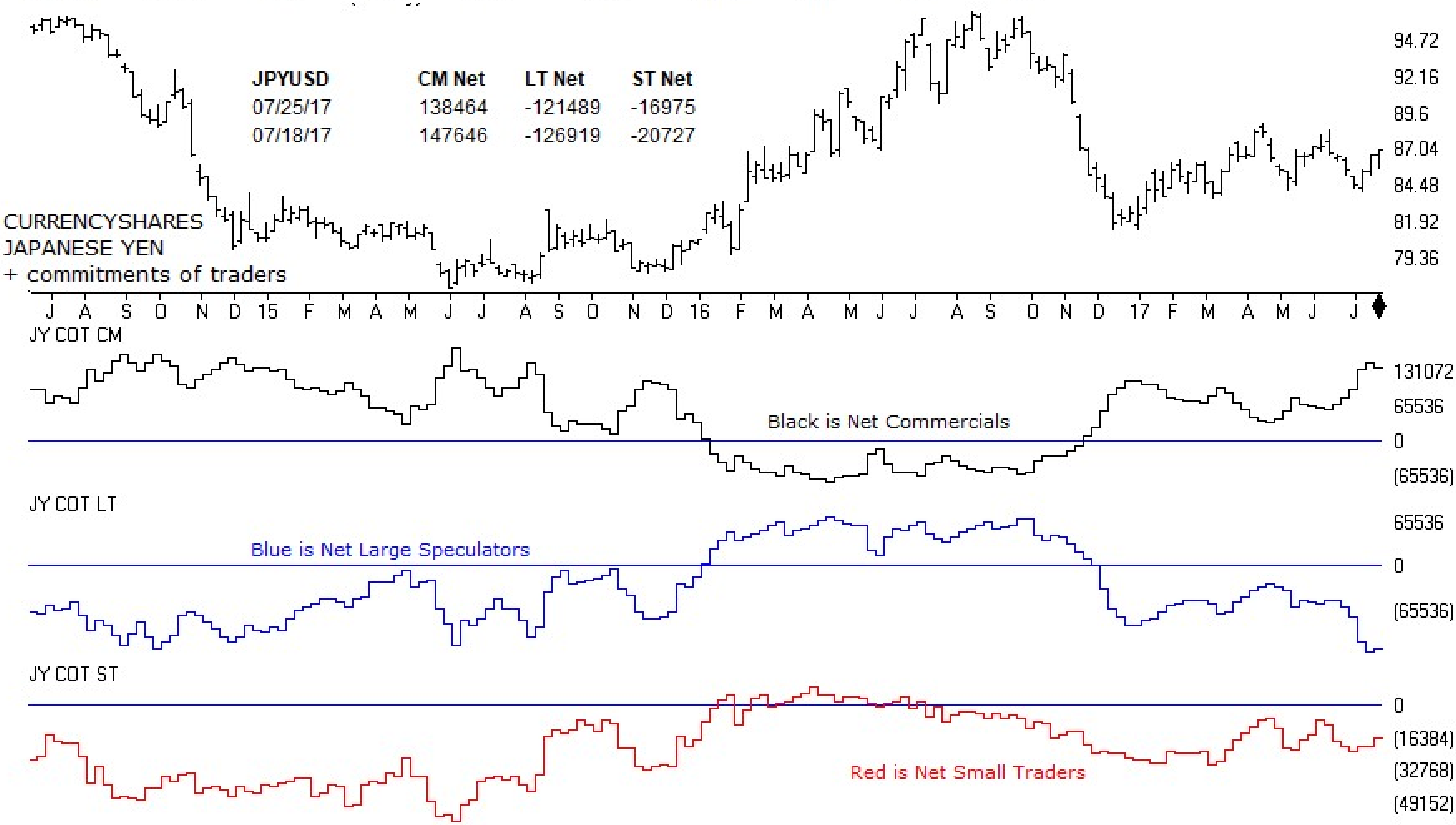



Dollar
Charts by AIQ TradingExpert
53 USDJPY (Daily)
111.30 = 12mn
102.32 = 4yr
117.76
116.48
115.2
113.92
112.64
111.36
110.08
108.8
107.52
106.24
104.96
103.68
102.4
101.12
99.84
J
A
S
O
N
D
17
F
M
A
M
J
J
CP PriceOsc
48
32
16
0
(16)
(32)

Dollar

Charts by AIQ TradingExpert

JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/25/17	91.9	94.7	4.6	5.4	0.0	93.2	56.7	21.0	13.6
07/18/17	100.0	87.1	0.0	0.0	19.5	100.0	40.6	0.2	9.0



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