

ChartProfit

Charts to Friday 29th July 2016

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

Market Charts: All major Market Charts are positive.

ChartProfit Breadth System - wk ending 07/29

	-5	-4	-3	-2	↓
NYSE	57	64	79	78	73
NasDaq	51	62	74	73	69
SP500	59	69	85	83	74
ND100	57	81	85	87	79
R2000	54	66	80	78	72
UK	47	42	53	59	69

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

07/29: AAll (public poll). Bulls% was lower at 31.3% (from 35.4%). Bears% was higher this week at 28.4% (from 26.7%).

07/29: Investors Intelligence. Bulls% was lower at 53.9%, down from previous weeks 54.4% which was the highest Bulls% since May last year. Bear% was also lower at 21.6%. The nett (Bulls minus Bears) at 32.3 is the highest since July last year and the 4wk ma of nett at 28.45 is also the highest since July last year.

07/29: Market Vane (advisers) poll was lower at 62. Down from 64 previous week which is the highest number since November. The 4wk ma at 62.4 is at a 12 month high.

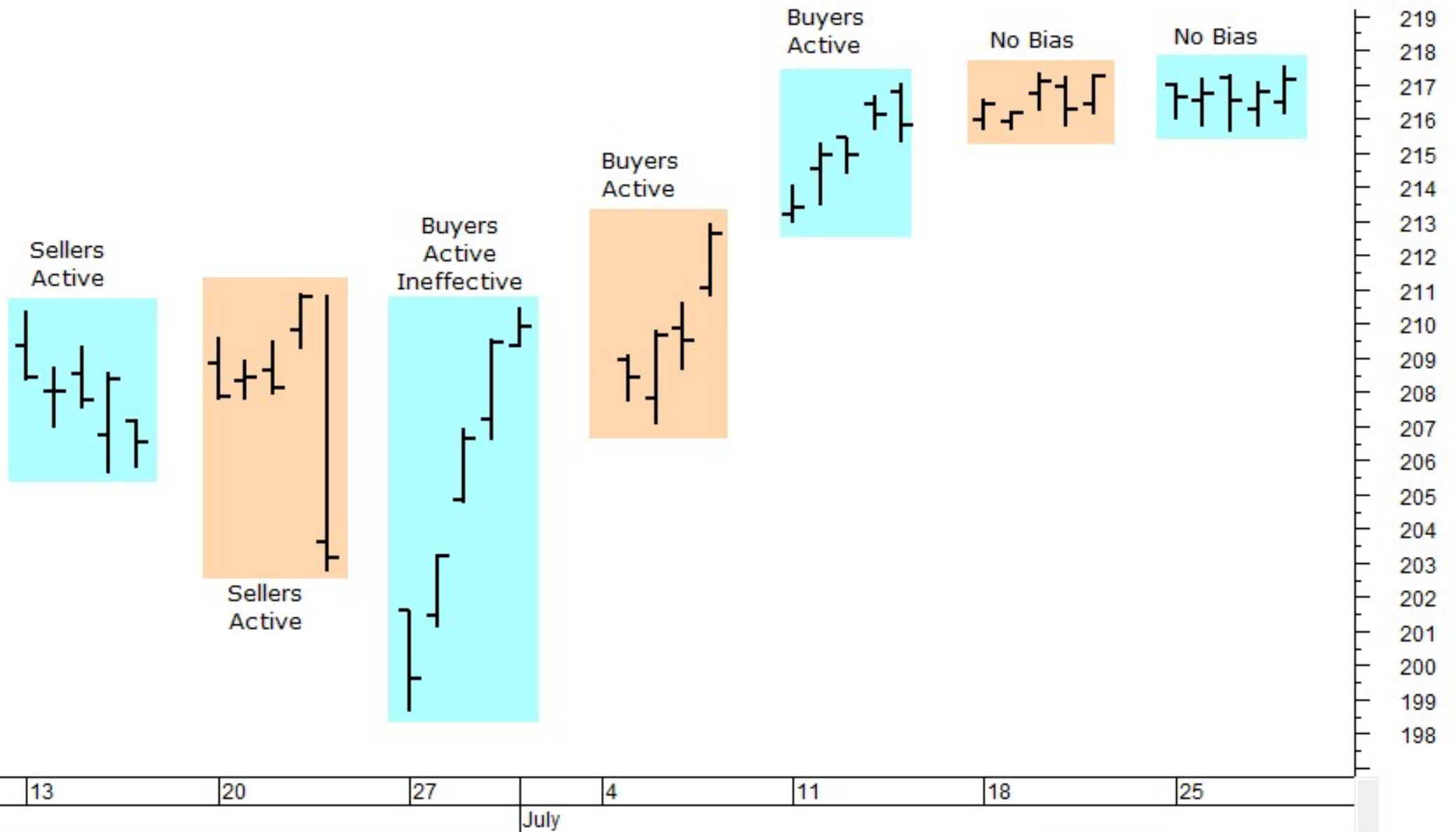
07/29: NAAIM exposure index. Higher at 101.02 which is the highest reading since November 2013.

Mutual Fund Flow:

07/29: My version of the Rydex Assets Ratio ended the week at 6.00 which is a six month high.

07/29: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$4.1 Billion in the week to 27th of July.

SPY Weekly Structure

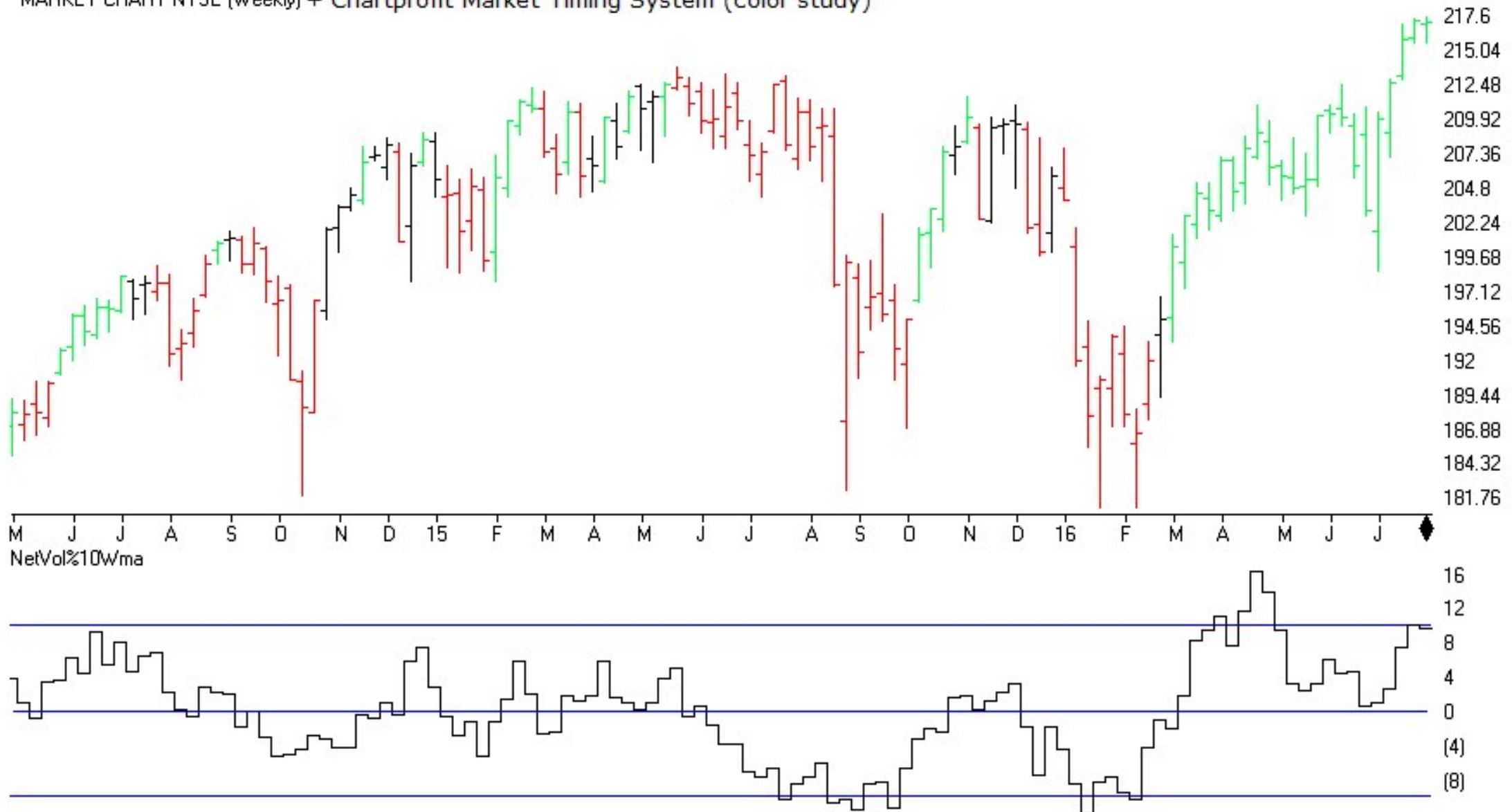


Commitments of Traders

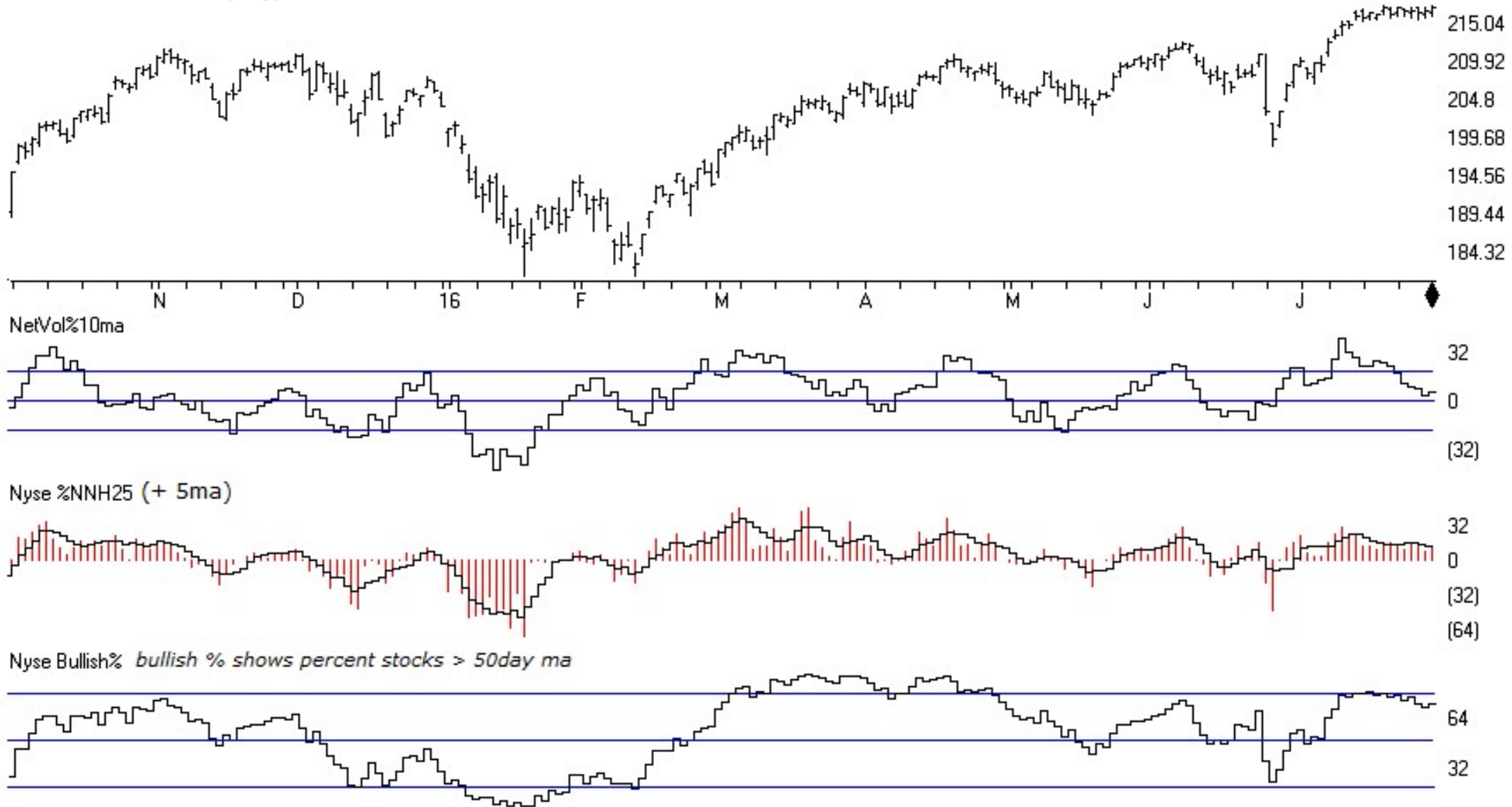
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/26/16	31.0	58.7	68.0	69.5	43.6	28.9	70.8	41.2	32.9
07/19/16	33.8	57.9	61.5	54.9	35.3	41.3	70.0	45.7	37.3
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/26/16	11.9	12.1	93.5	84.8	79.8	3.7	100	53.4	11
07/19/16	9.4	3.4	79.2	87.6	74.9	11.4	100	34.5	6.4
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/26/16	36.8	15.2	48.6	54.5	72.1	56.4	93.5	100.0	47.3
07/19/16	30.4	18.1	58.6	62.3	67.7	40.4	78.3	82.6	37.1
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/26/16	12.4	2.0	67.6	93.9	96.2	32.6	49.1	25.4	8.7
07/19/16	15.7	8.0	59.3	88.6	92.5	46.1	54.1	24.4	3.3
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/26/16	100.0	82.7	0.0	0.0	15.2	100.0	4.5	42.9	82.0
07/19/16	100.0	80.7	0.0	0.0	12.8	89.3	4.3	61.9	100.0
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/26/16	79.5	48.2	0.0	35.3	54.9	92.8	8.9	44.8	99.5
07/19/16	60.2	28.3	0.0	43.0	68.7	100.0	49.8	70.3	84.6
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/26/16	100.0	65.2	0.0	0.0	40.4	100.0	8.4	5.7	66.8
07/19/16	83.9	45.4	0.0	25.9	74.2	100.0	2.6	3.6	72.9
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/26/16	55.6	0.0	48.4	44.3	62.8	40.5	68.8	66.1	31.1
07/19/16	71.6	2.1	34.5	24.5	44.3	57.0	89.2	100.0	21.7

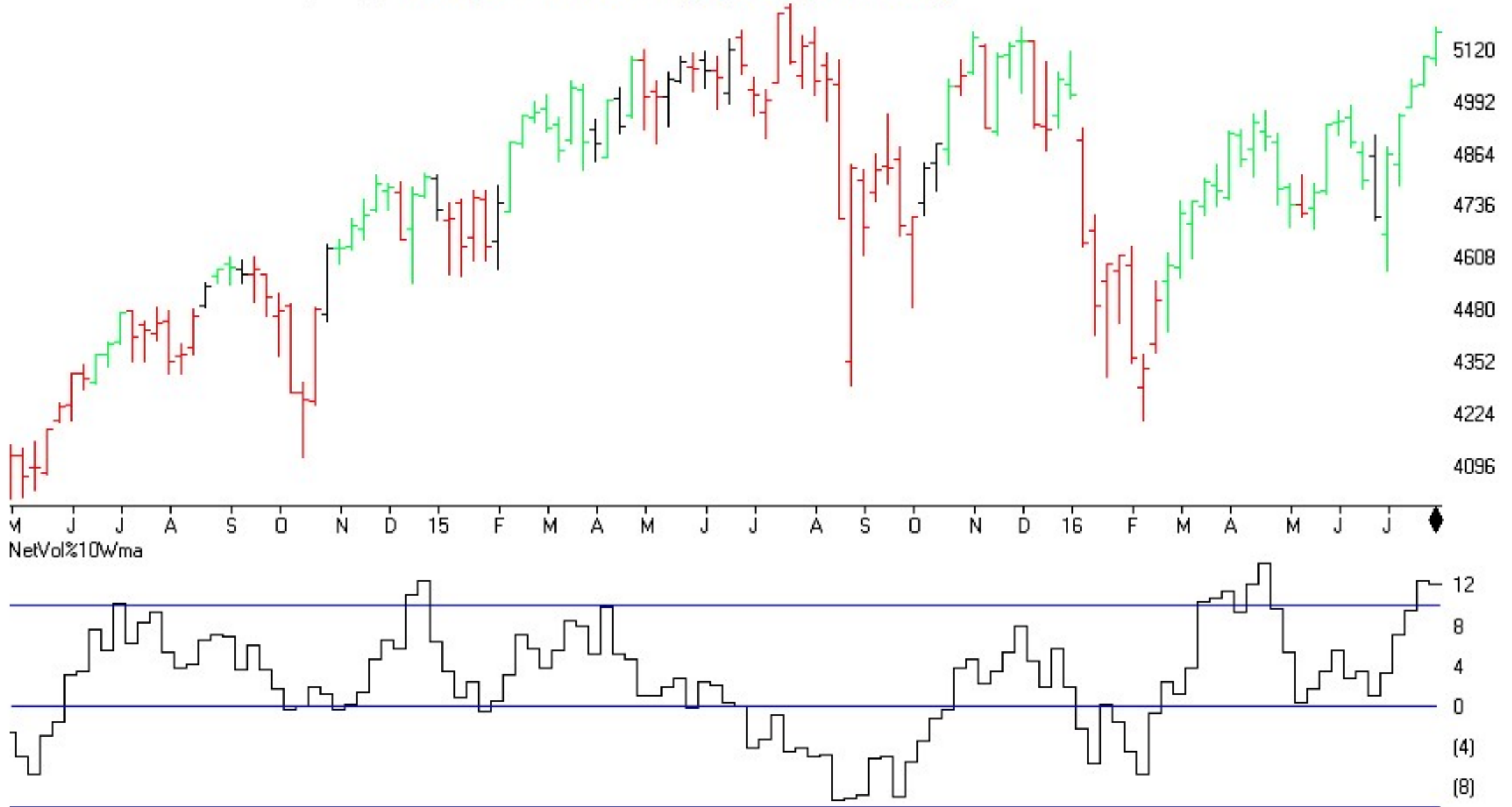
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



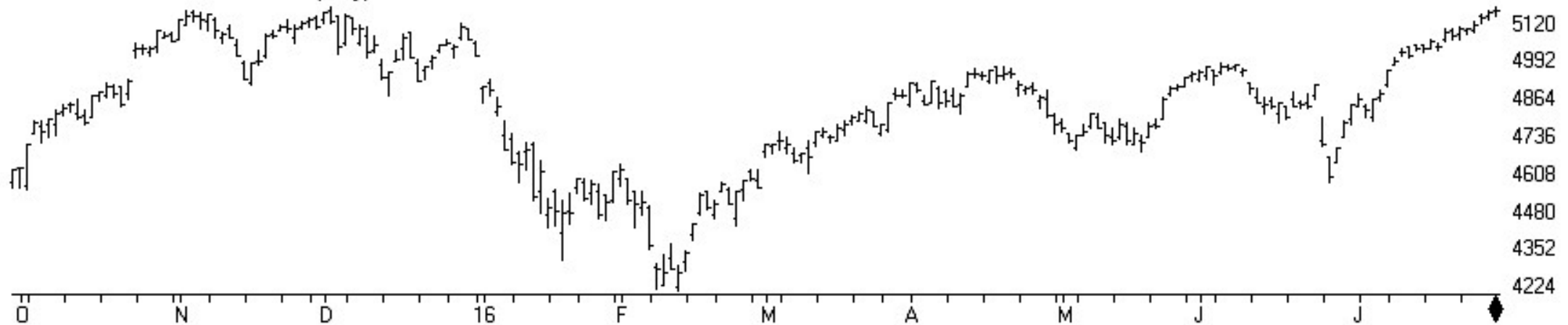
MARKET CHART NYSE (Daily)



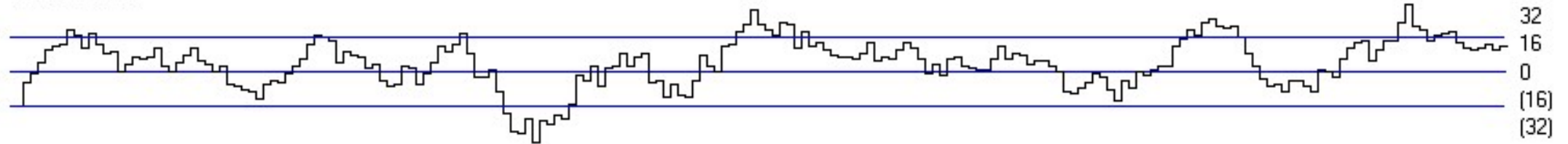
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



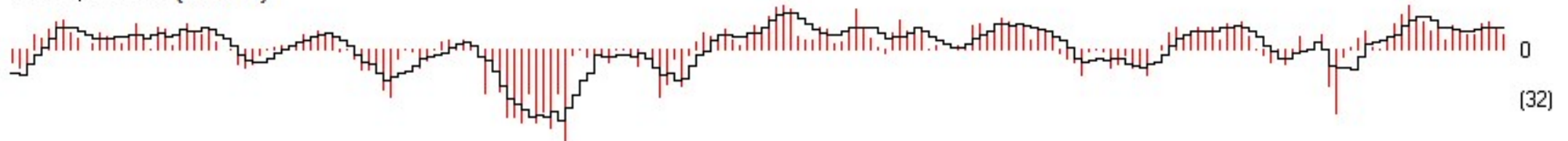
MARKET CHART NASDAQ 1800 (Daily)



NetVol%10ma



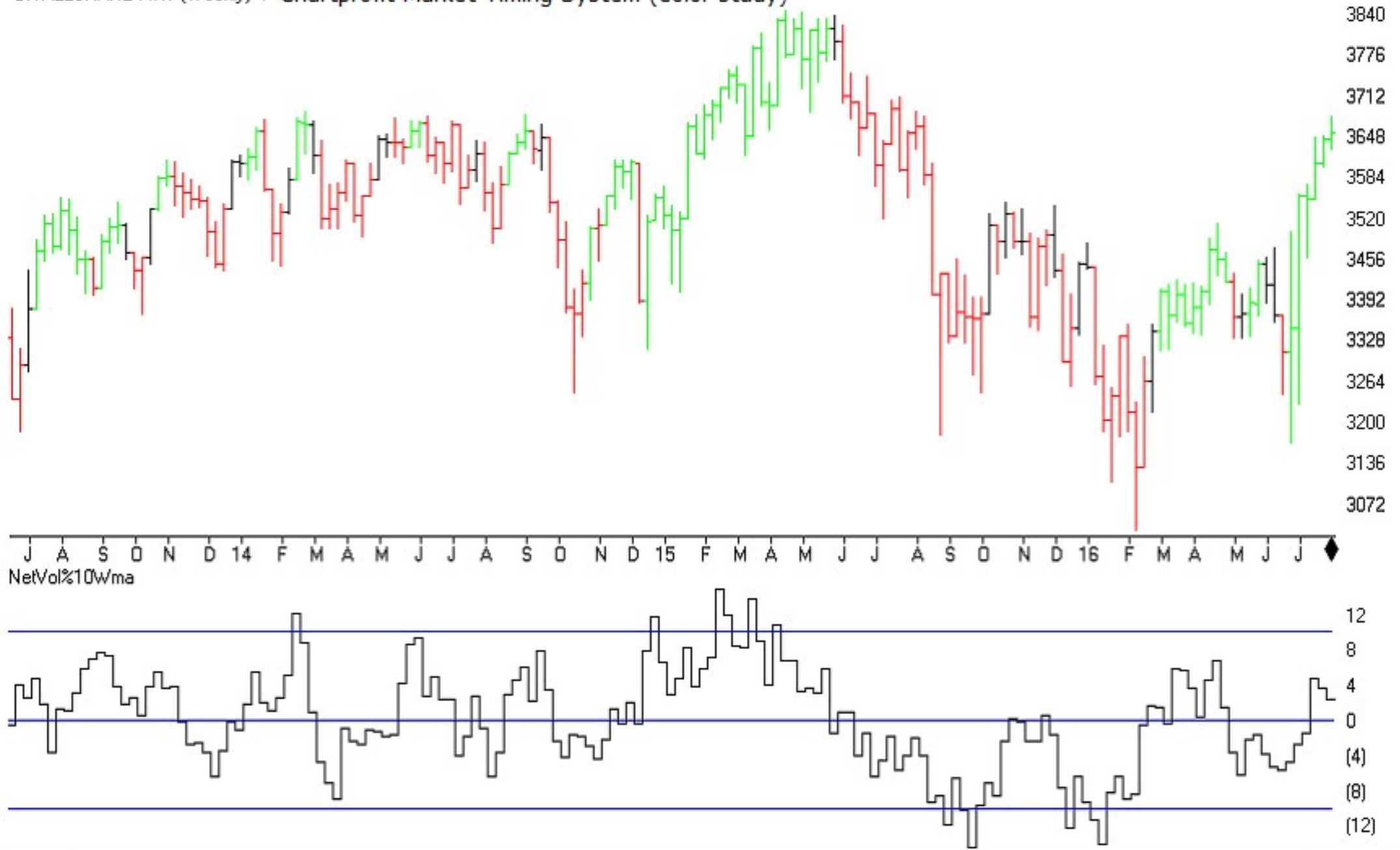
Nasdaq %NNH25 (+ 5ma)



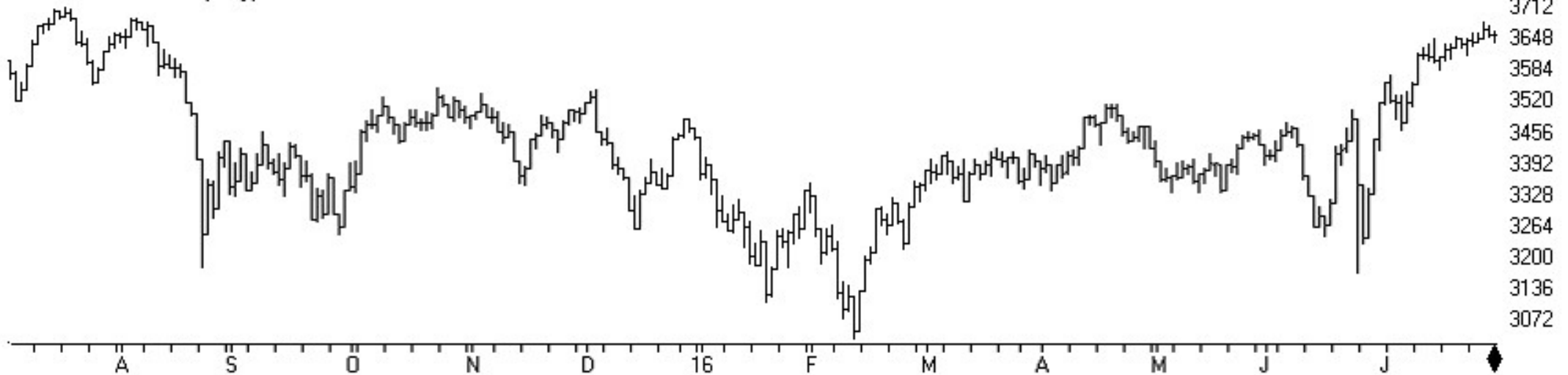
Nasdaq Bullish% *bullish % shows percent stocks > 50day ma*



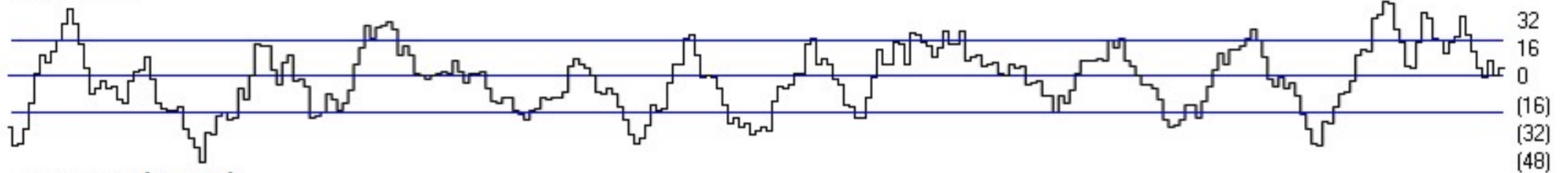
UK ALLSHARE MKT (Weekly) + Chartprofit Market Timing System (color study)



UK ALLSHARE MKT (Daily)



NetVol%10ma



UKA %NNH25 (+ 5ma)

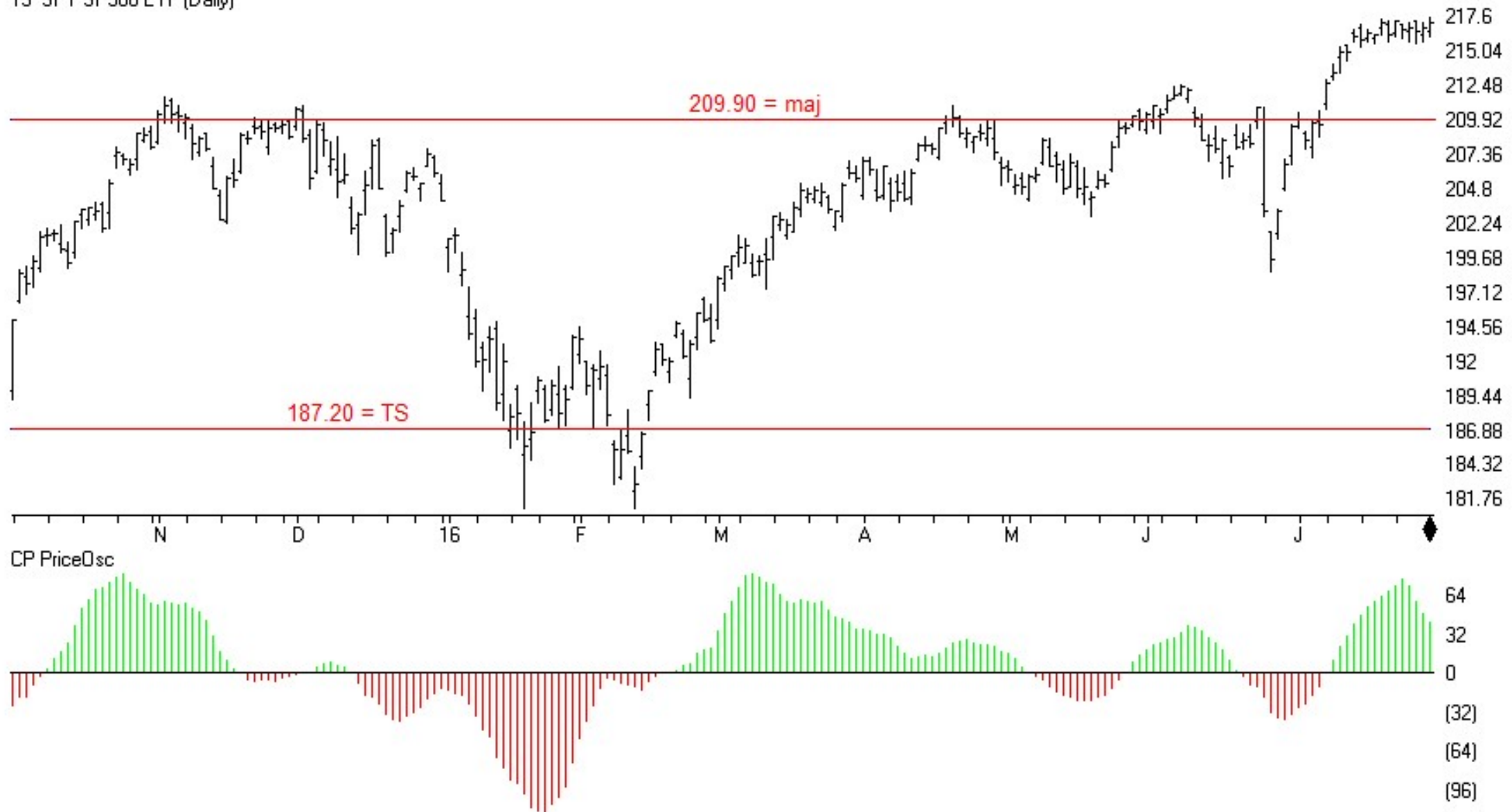


Allshare%St_50 bullish % shows percent stocks > 50day ma



TSR Time Support/Resistance

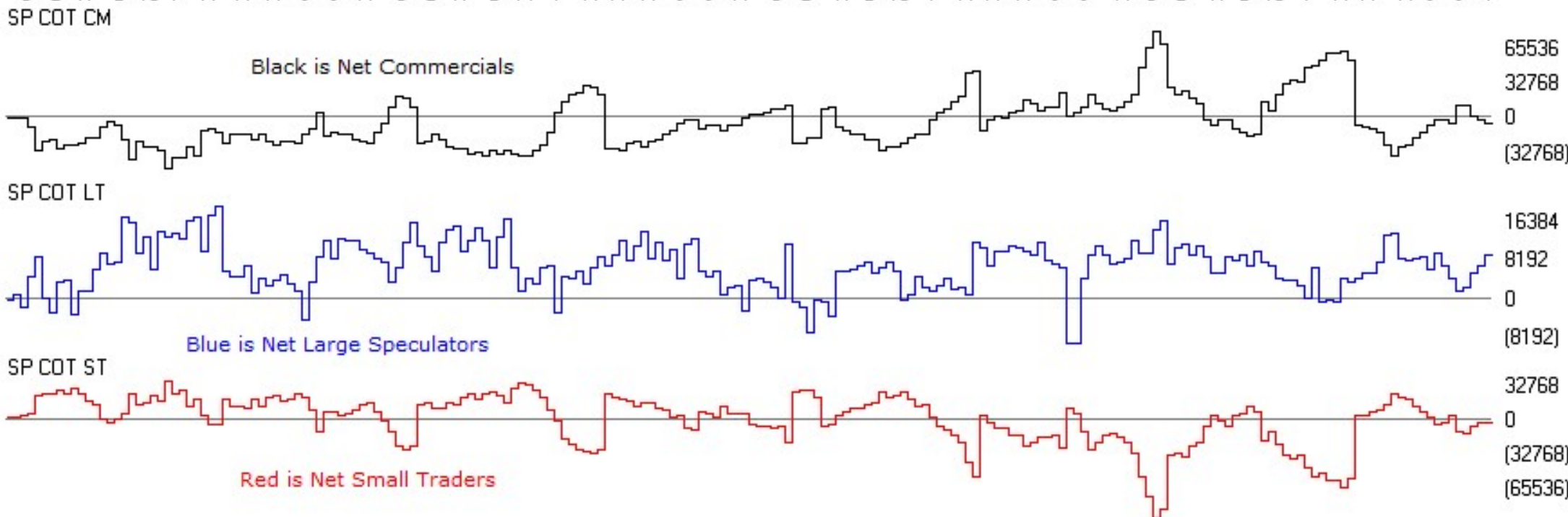
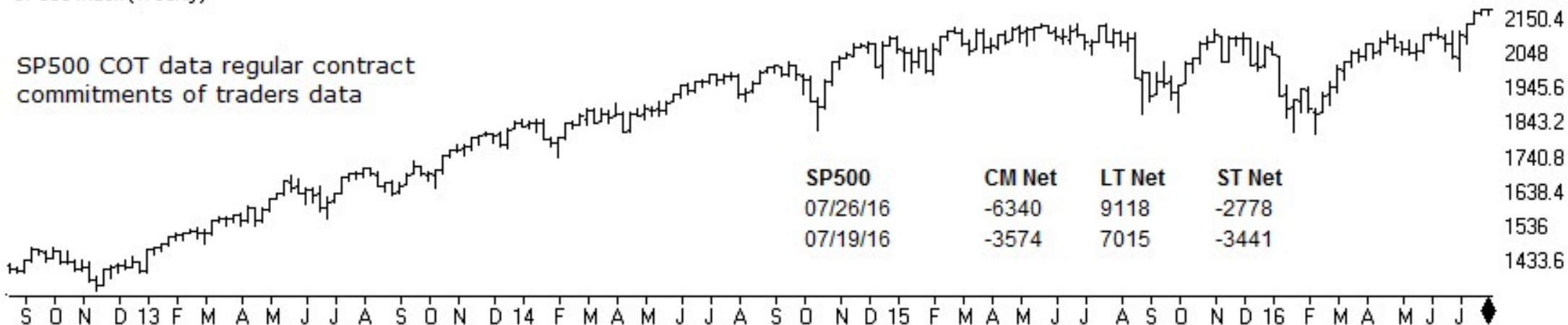
13 SPY SP500 ETF (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/26/16	31.0	58.7	68.0	69.5	43.6	28.9	70.8	41.2	32.9
07/19/16	33.8	57.9	61.5	54.9	35.3	41.3	70.0	45.7	37.3

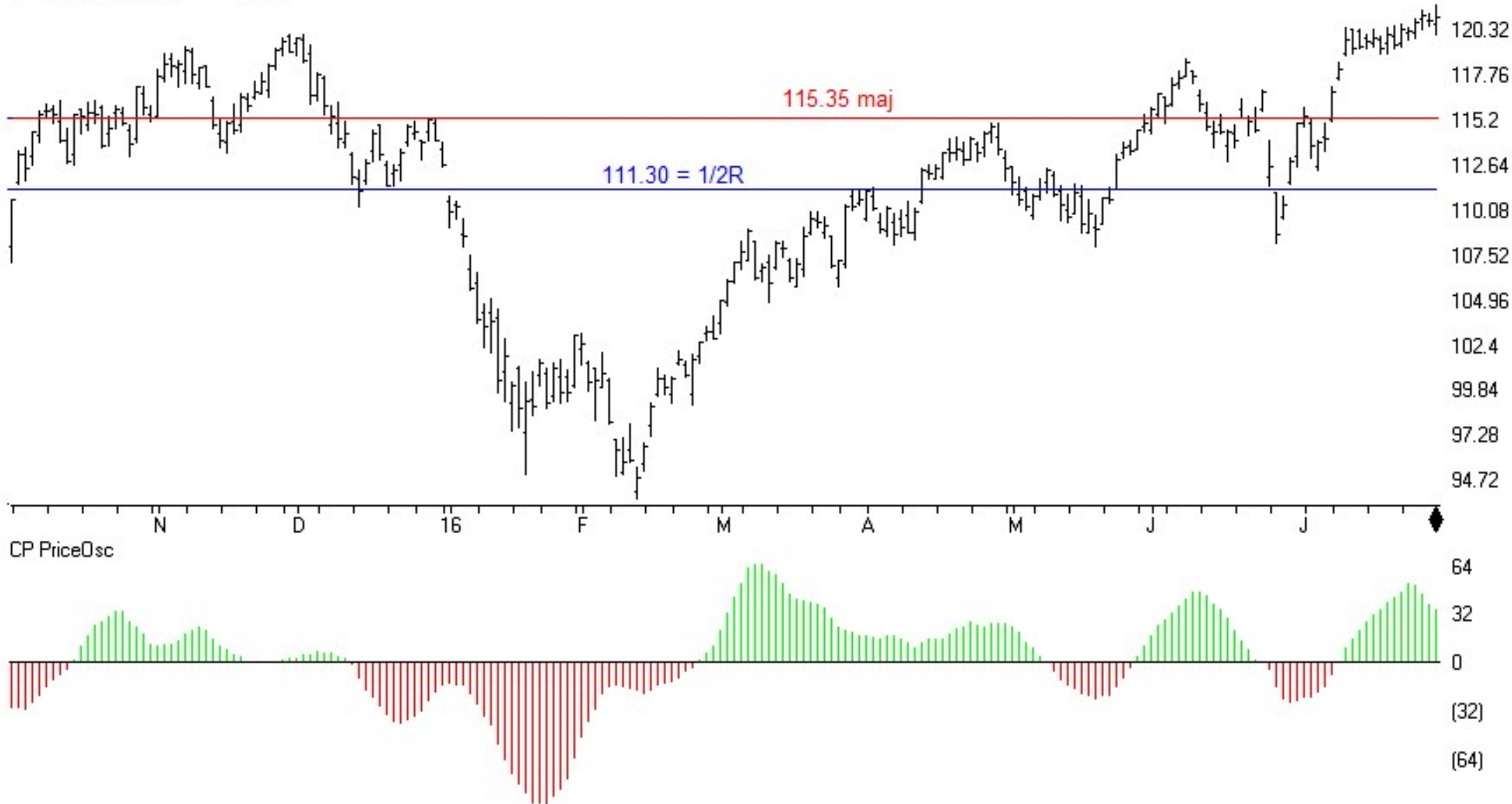
SP500 Index (Weekly)

SP500 COT data regular contract commitments of traders data



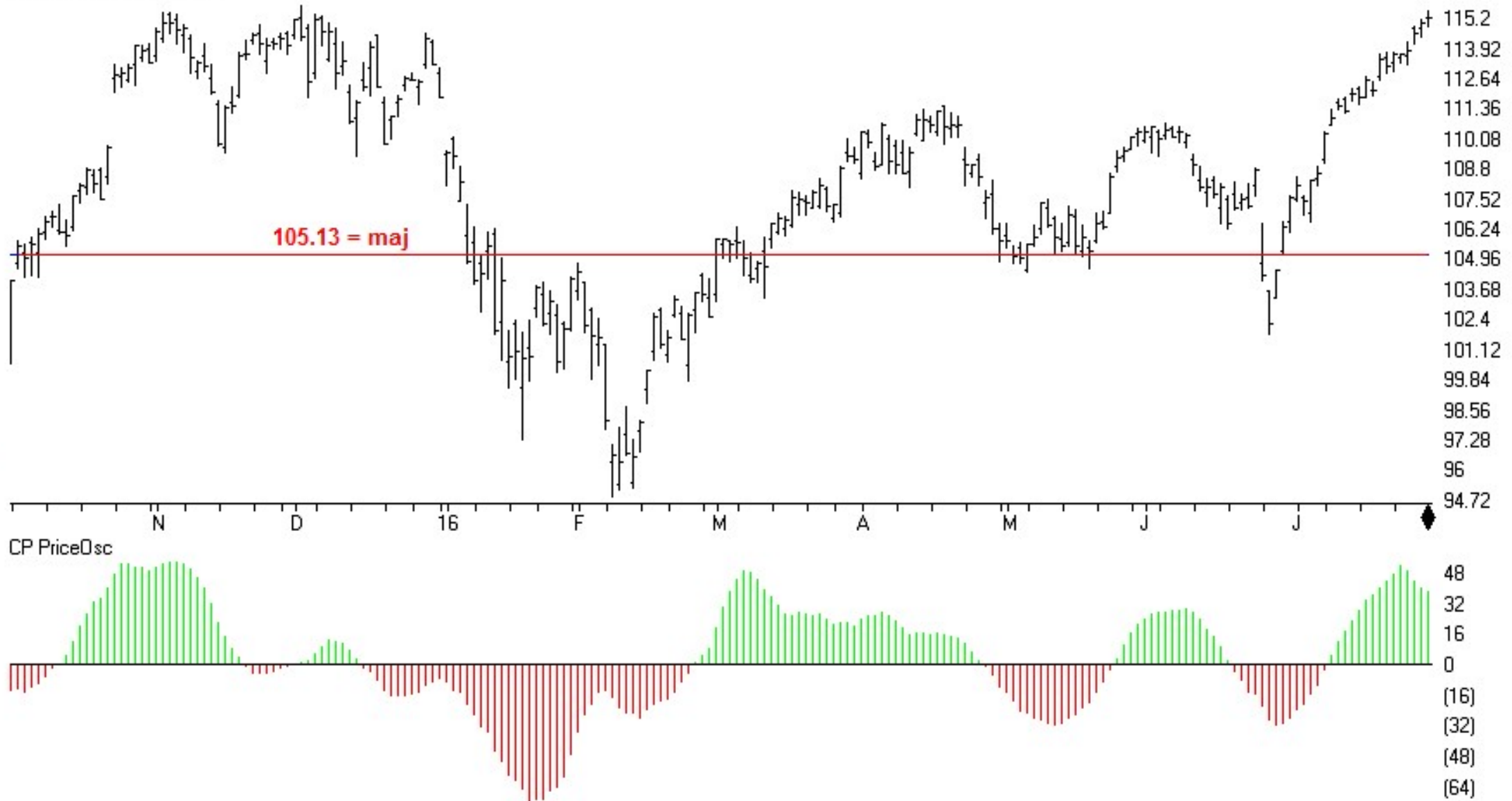
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



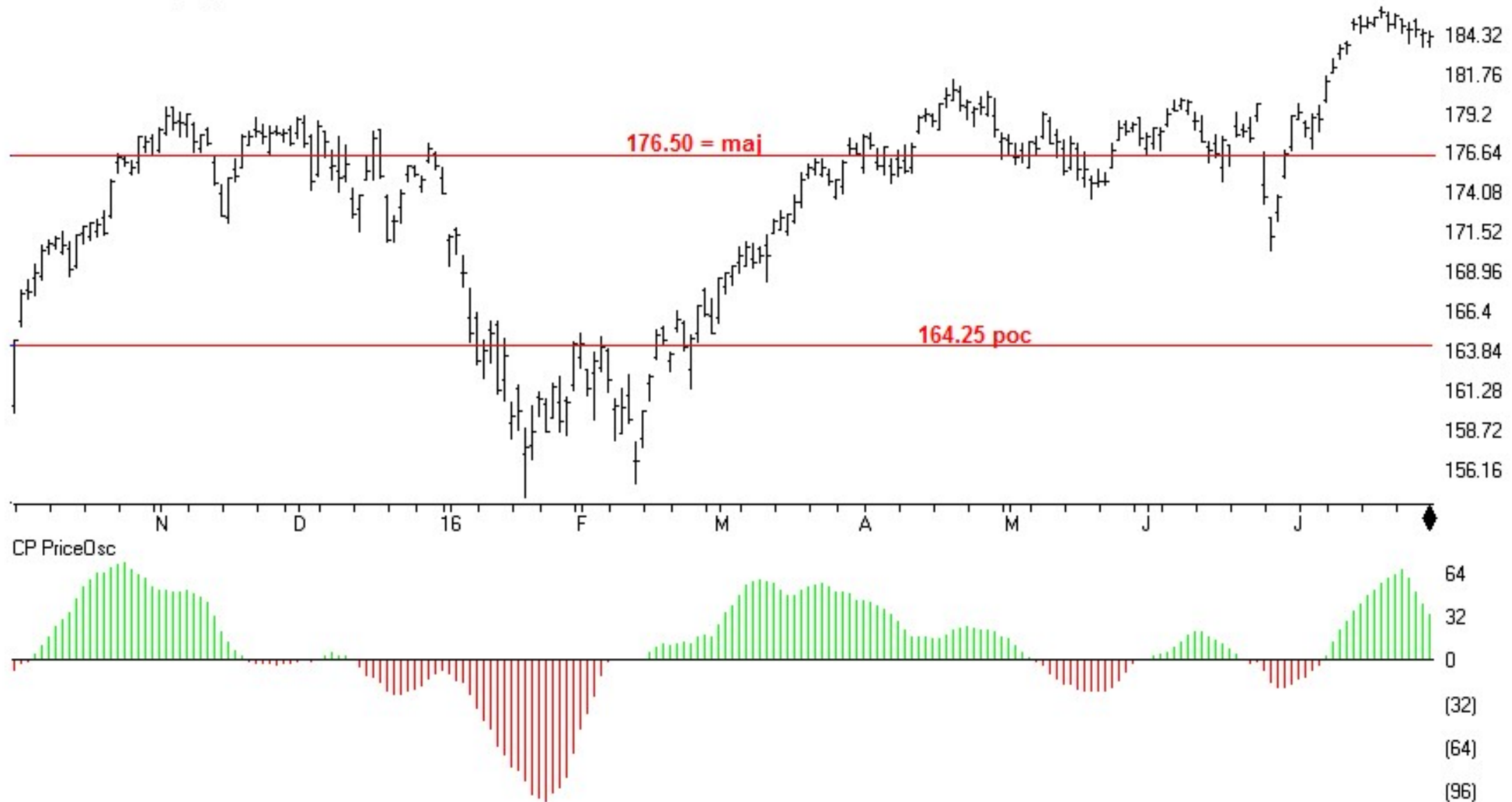
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

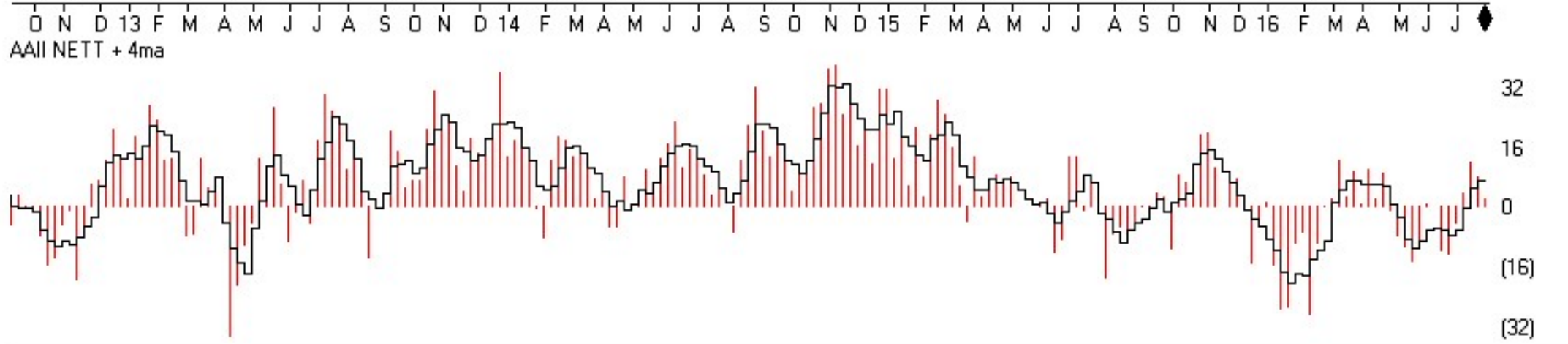
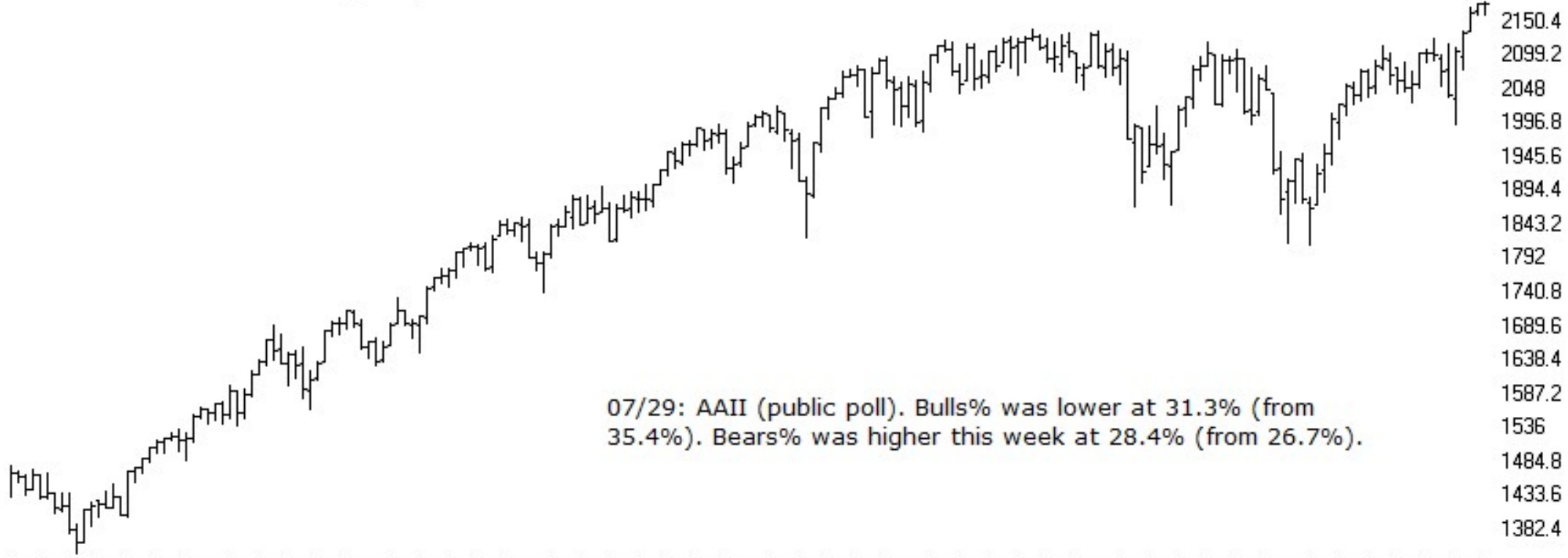


TSR Time Support/Resistance

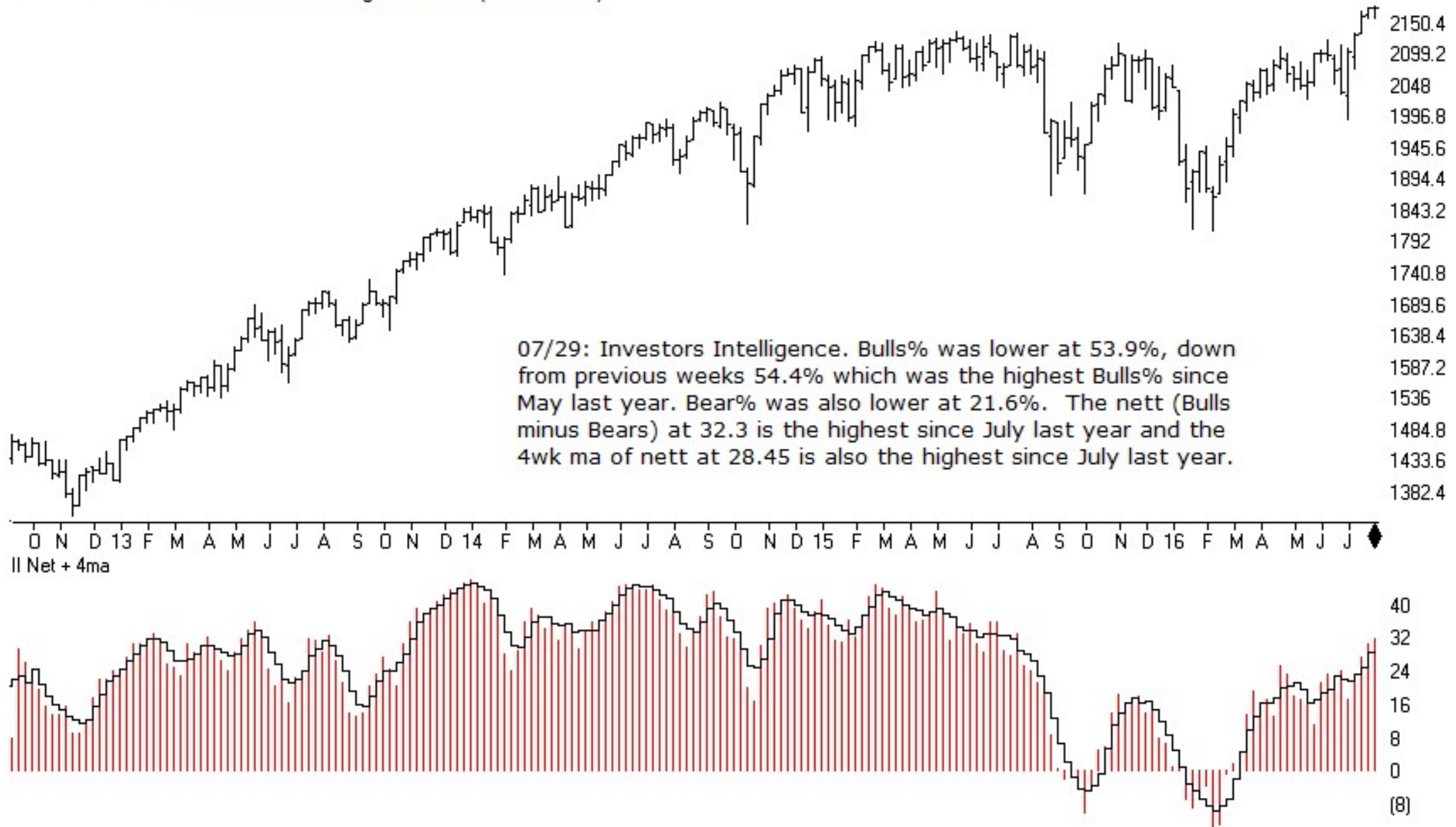
10 DIA DOW ETF (Daily)



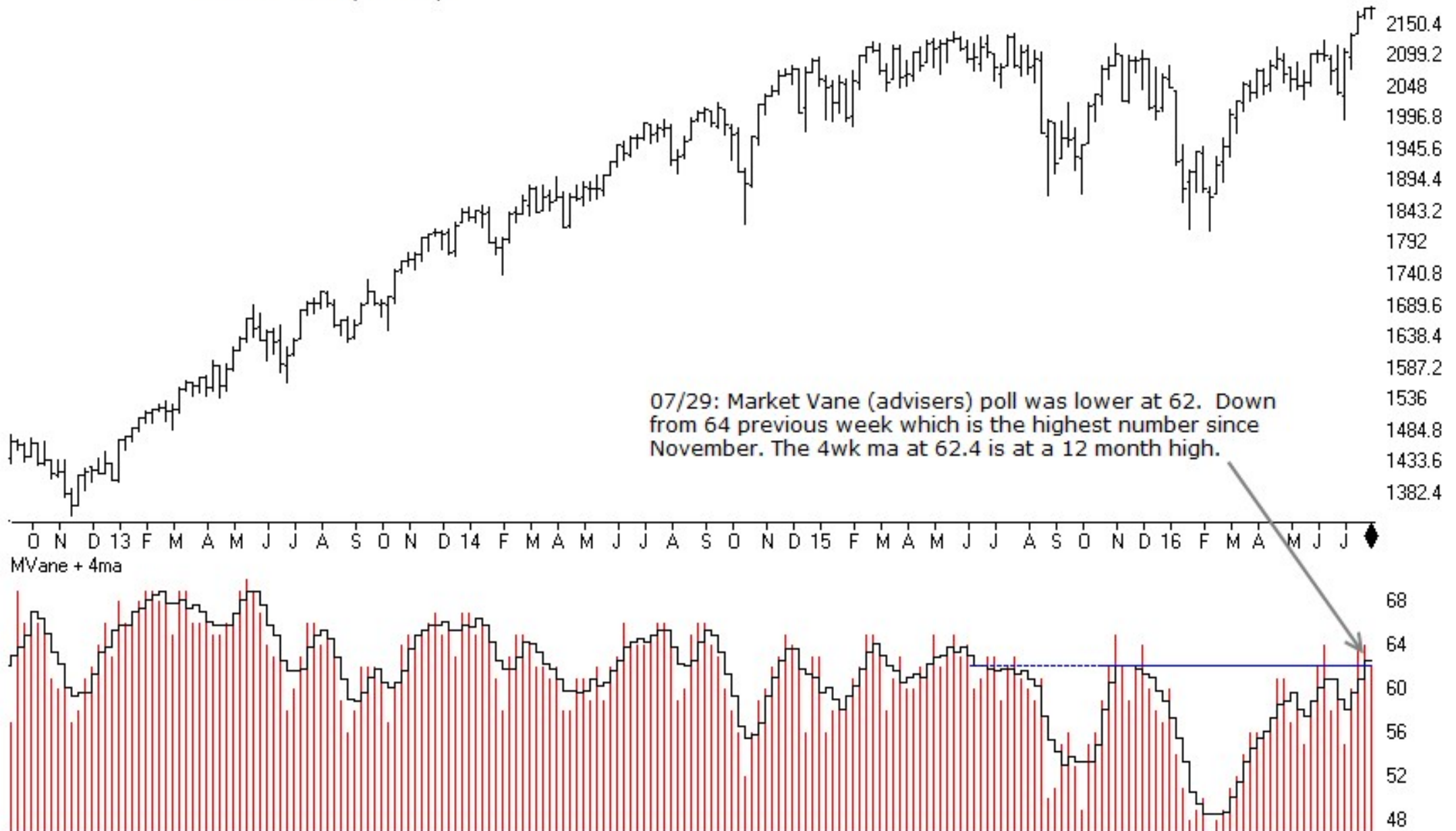
SP500 Index (Weekly) + AII Poll (public)



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

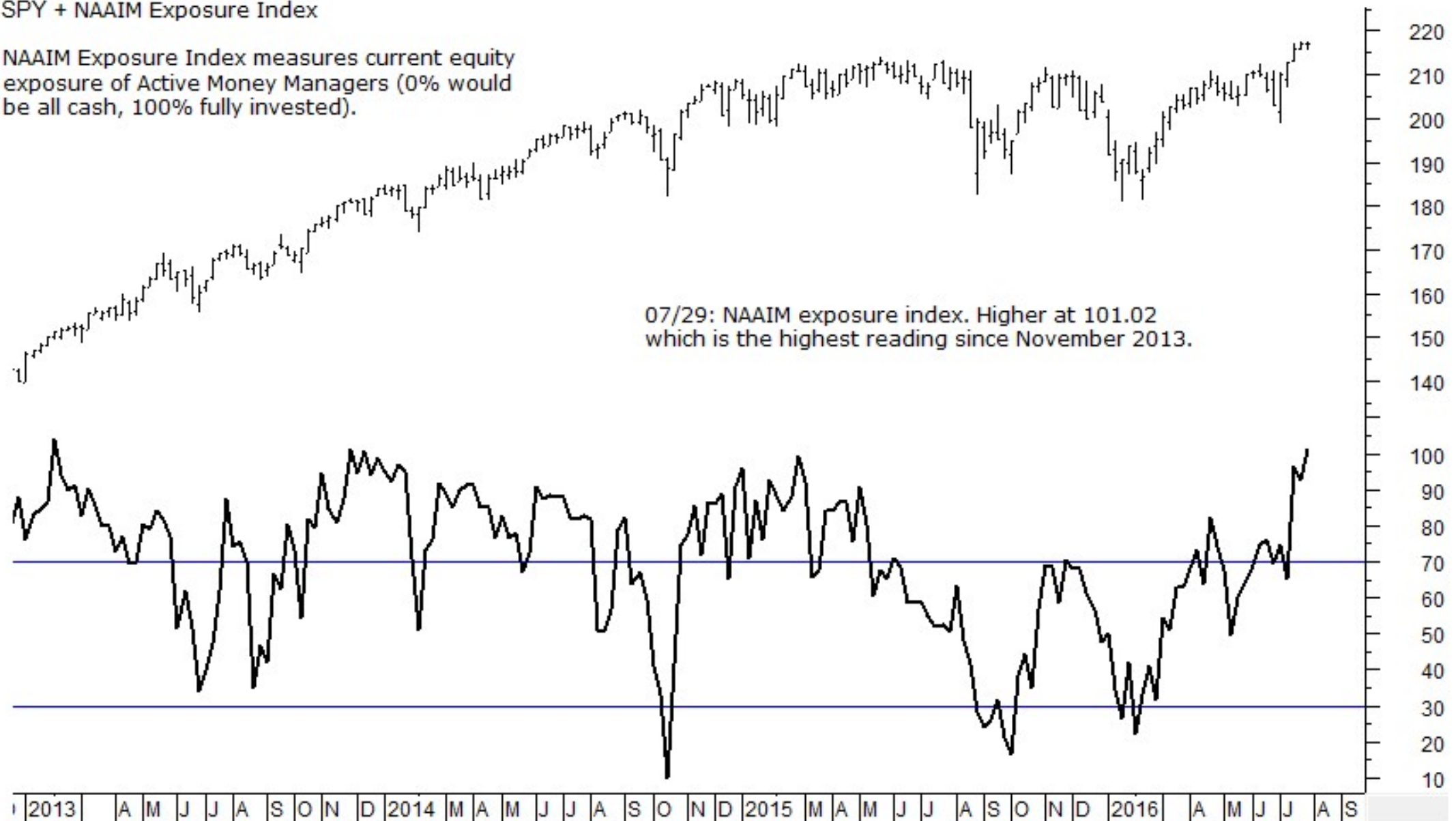


SP500 Index (Weekly) + Market Vane (advisors)

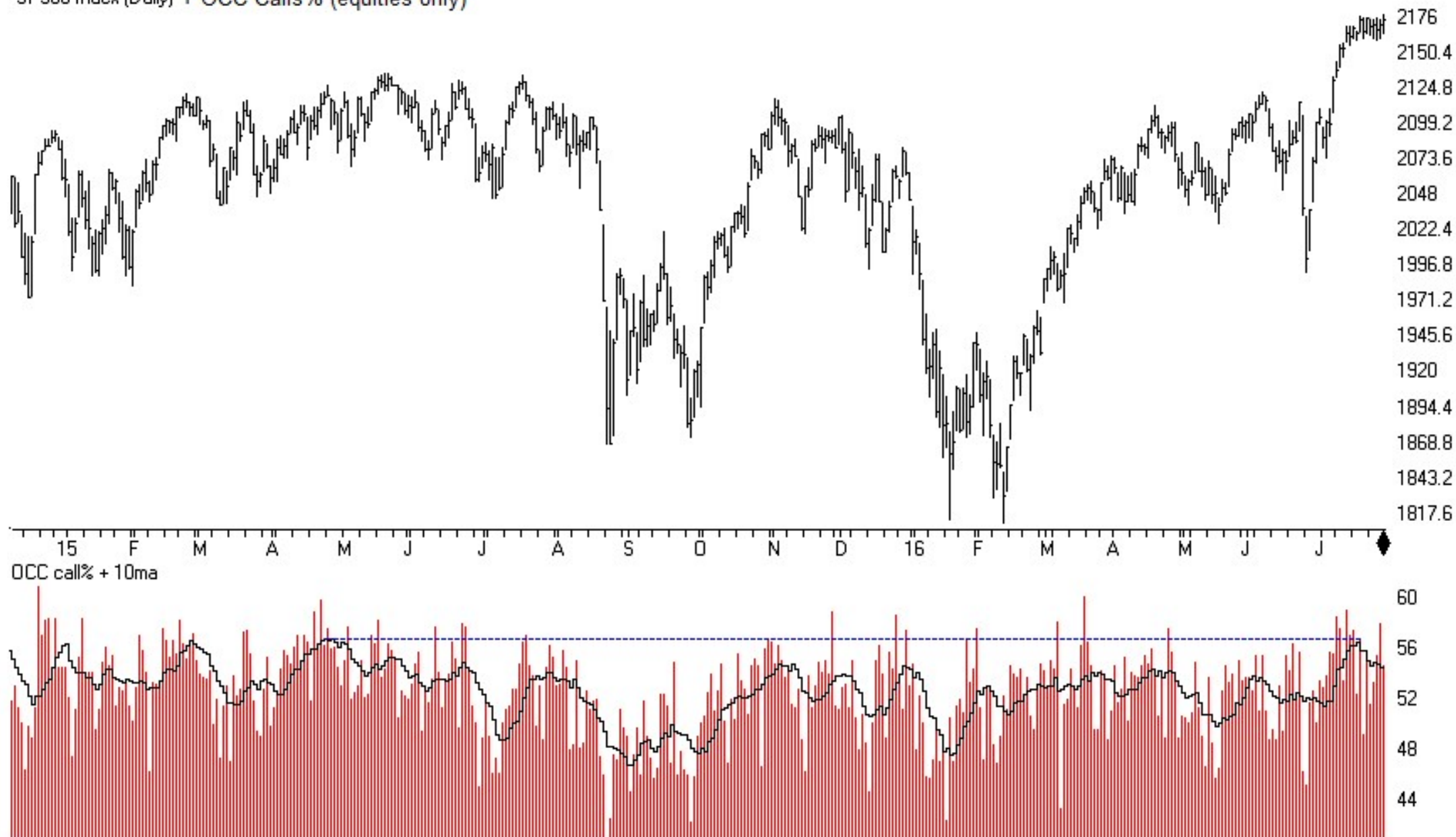


SPY + NAAIM Exposure Index

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

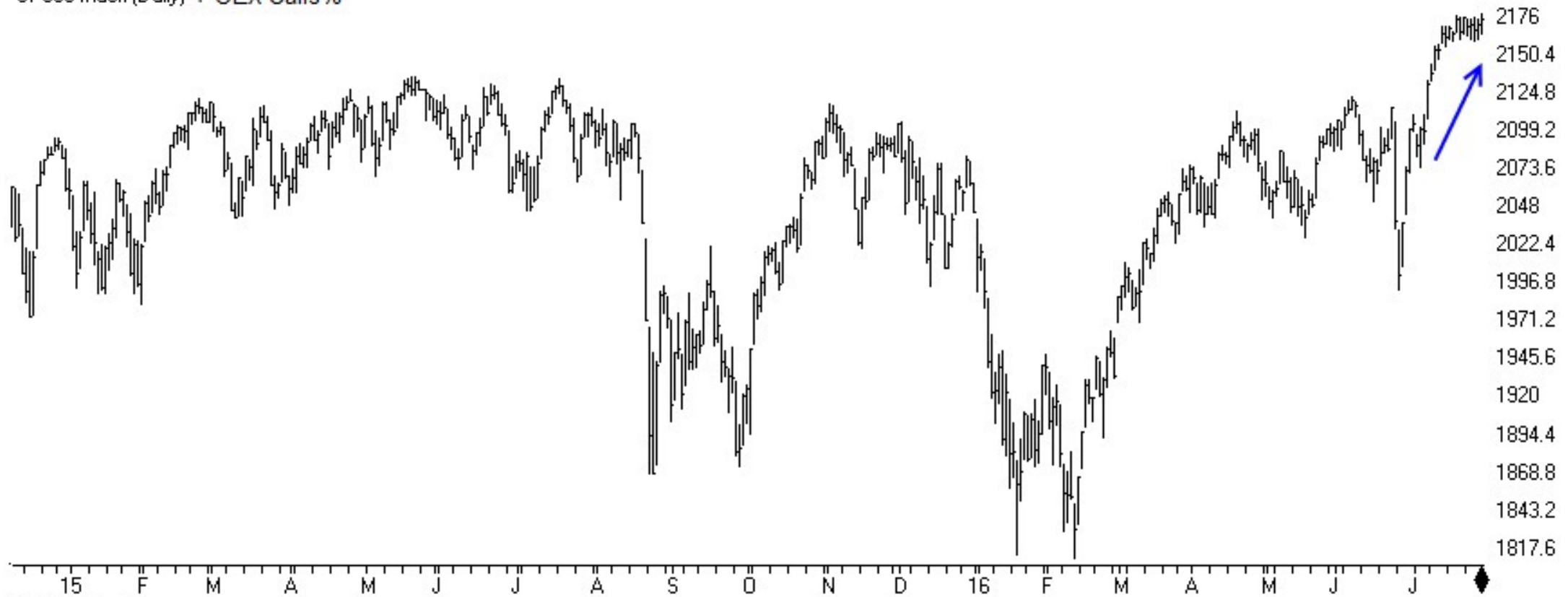


SP500 Index (Daily) + OCC Calls% (equities only)

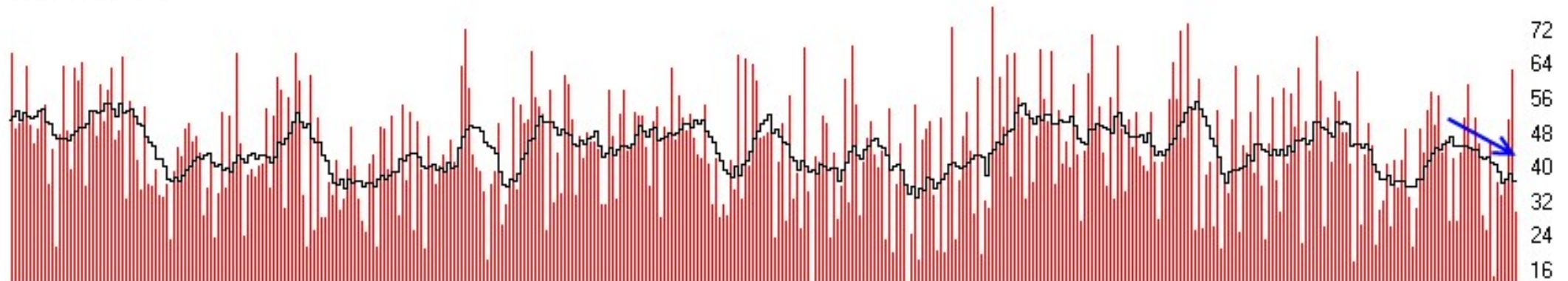


unlike other option ratios, OEX is usually considered a smart-money indicator.

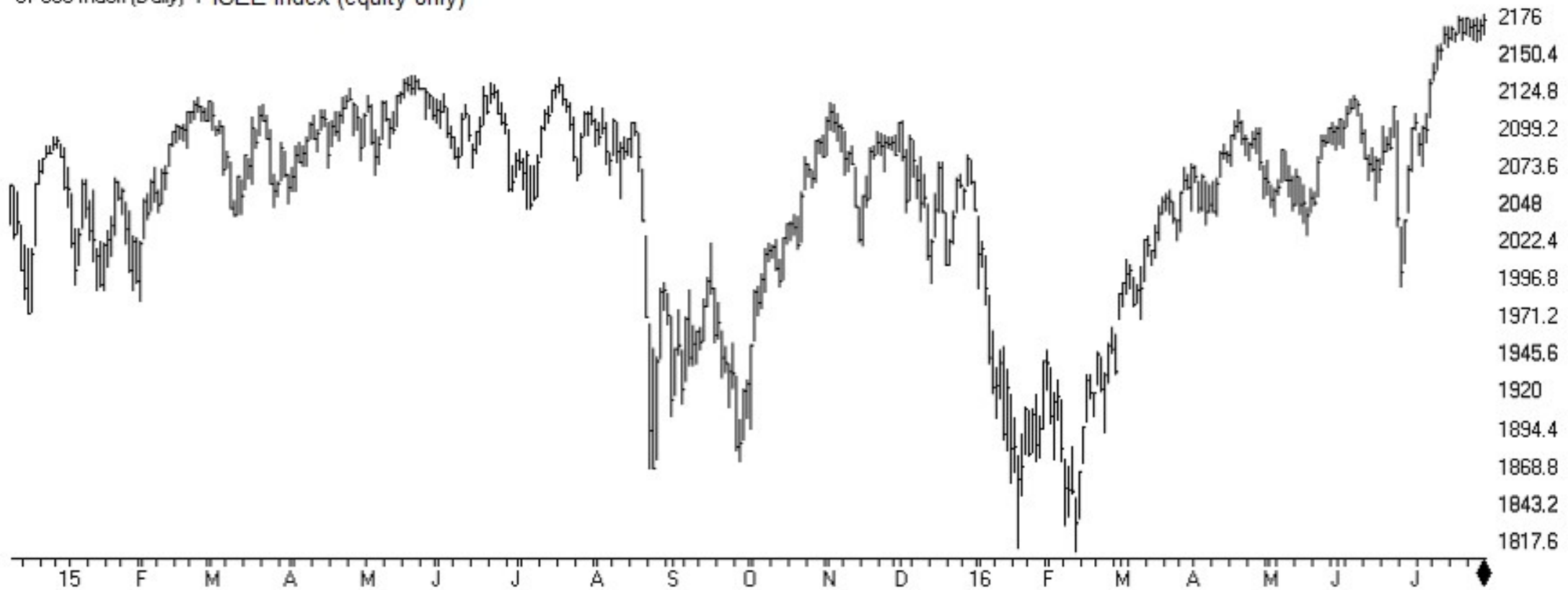
SP500 Index (Daily) + OEX Calls%



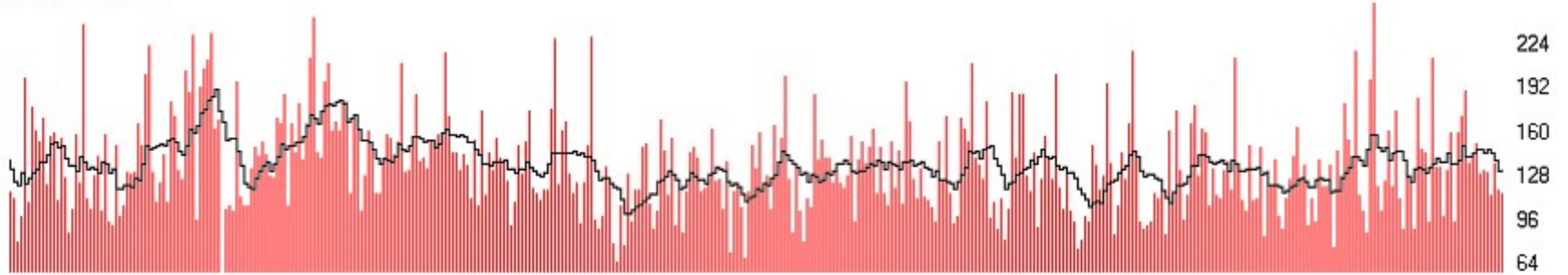
OEX Call% + 10ma



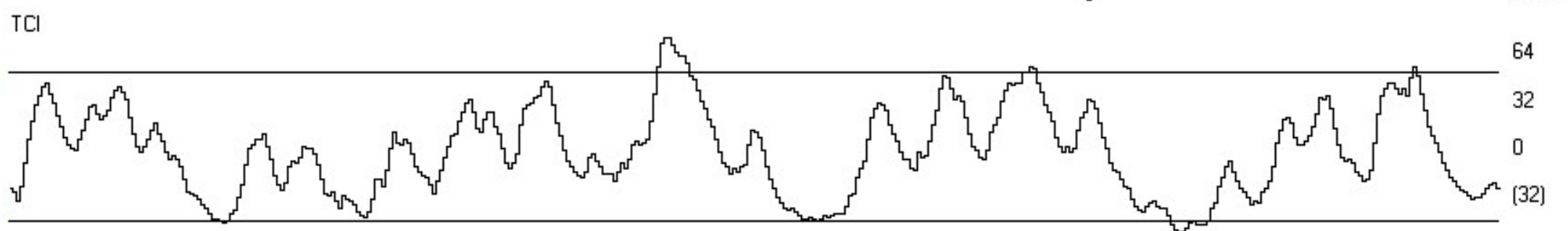
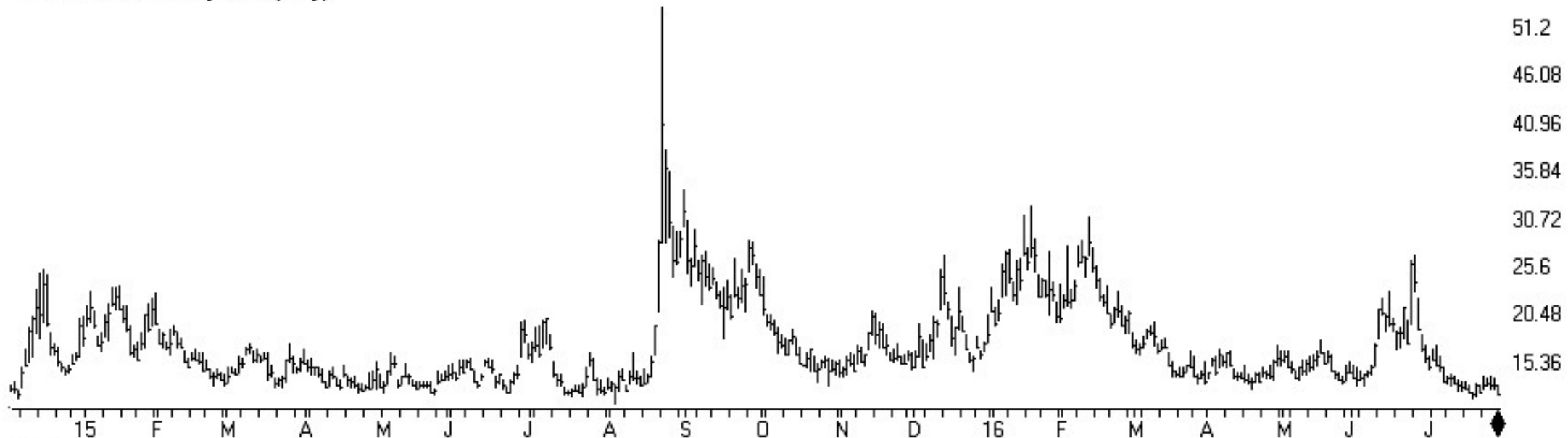
SP500 Index (Daily) + ISEE Index (equity only)



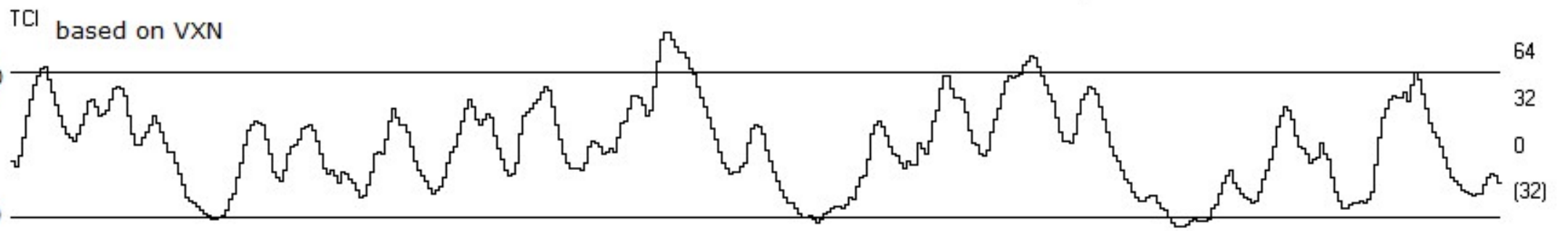
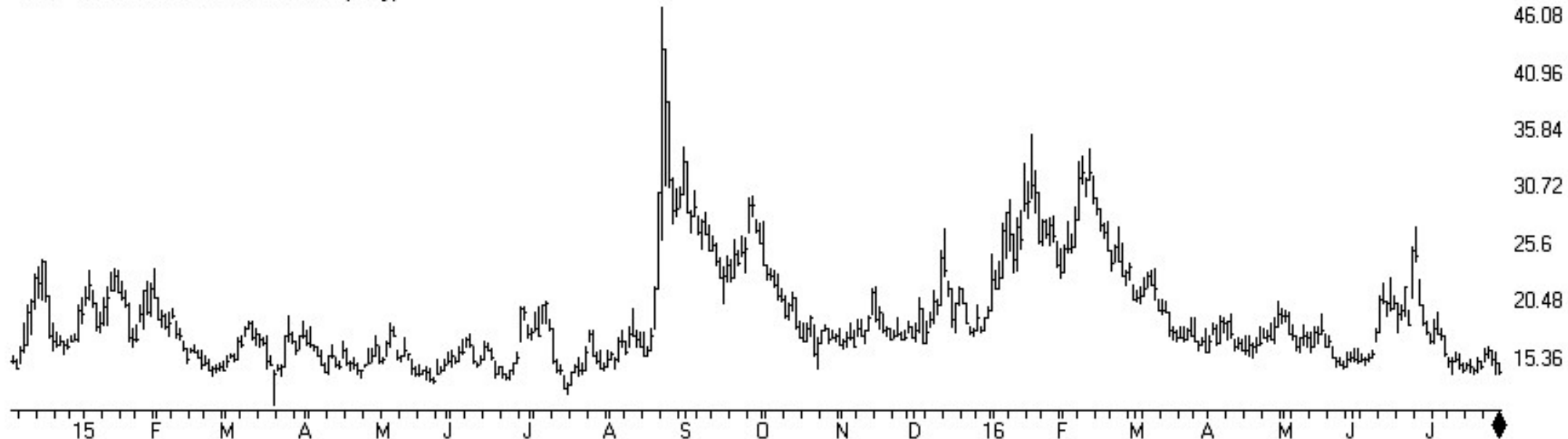
ISEE Equity+10ma



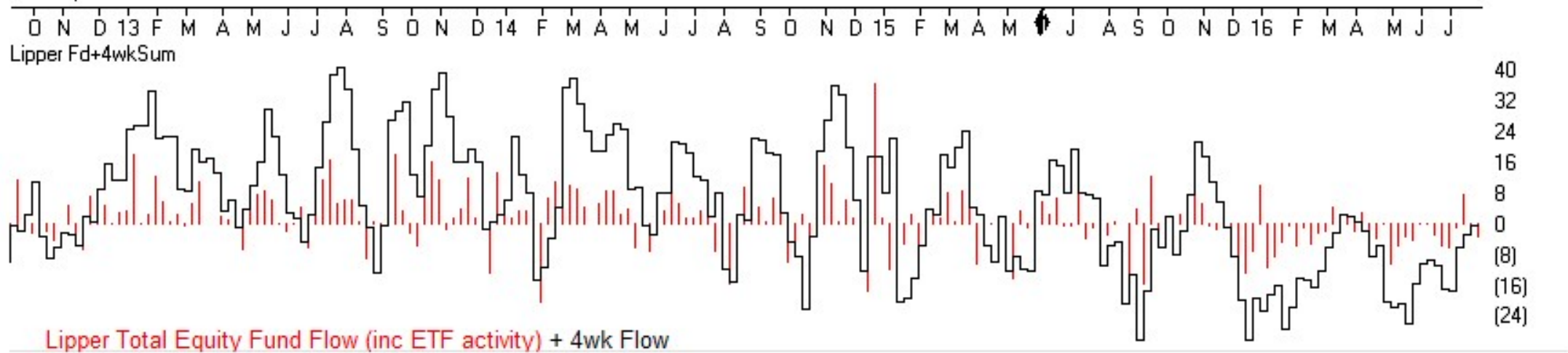
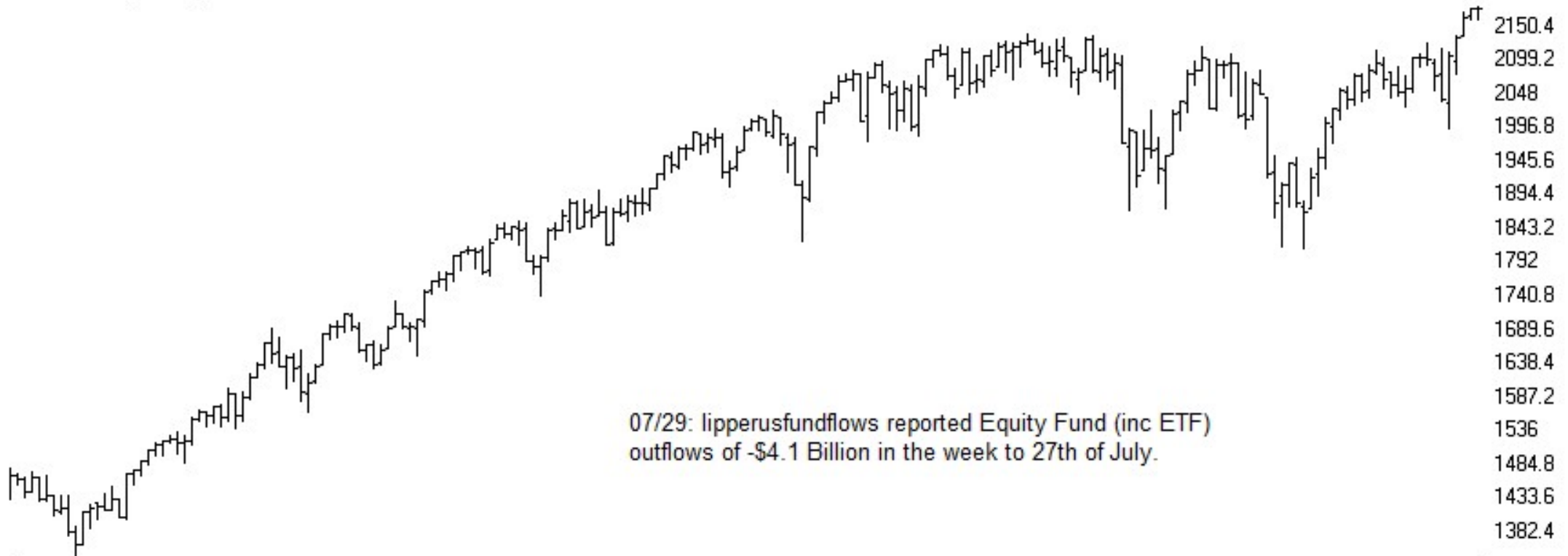
VIX - S&P 500 Volatility Index (Daily)



VXN - NASDAQ VOLATILITY INDEX (Daily)

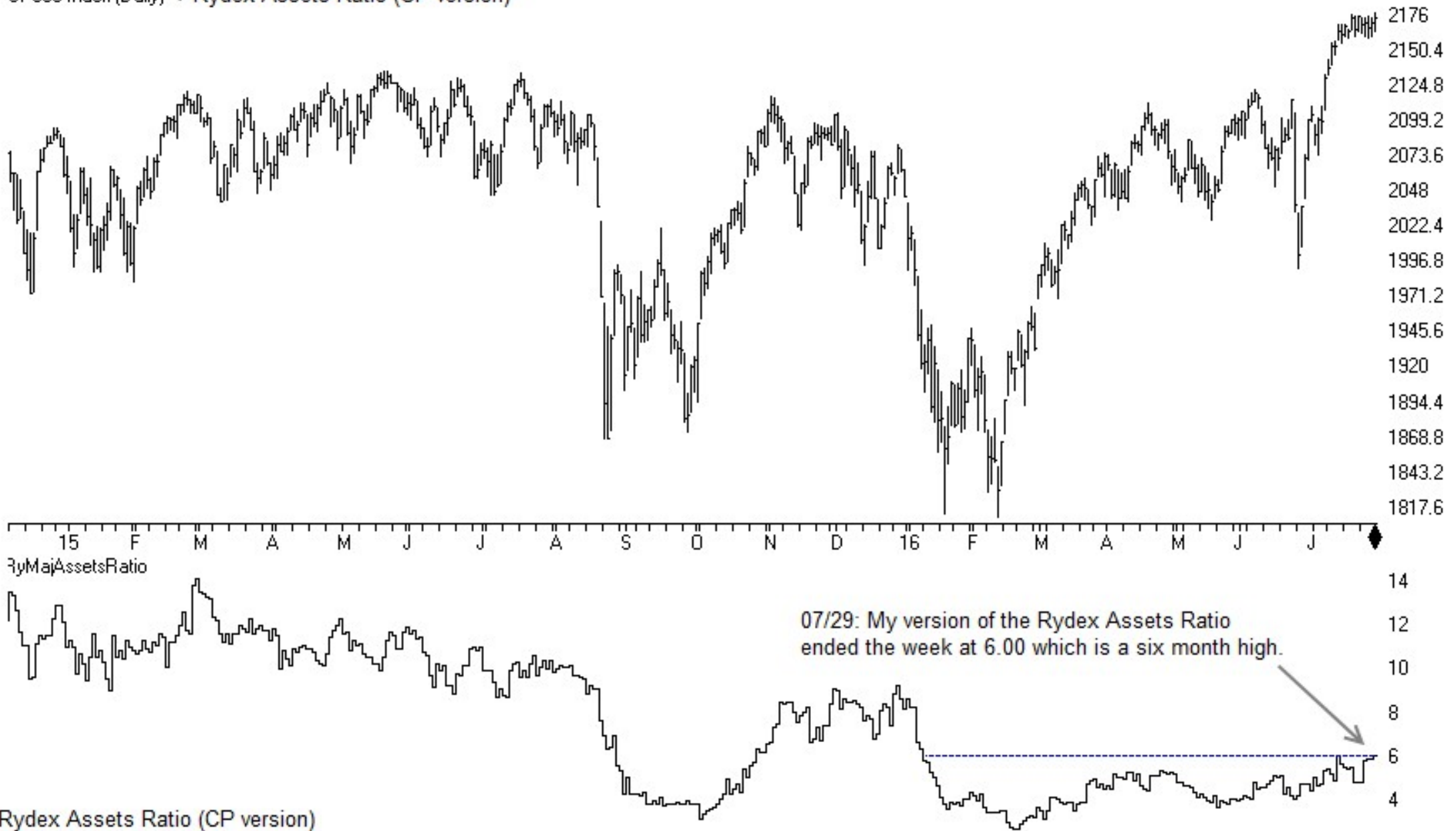


SP500 Index (Weekly)



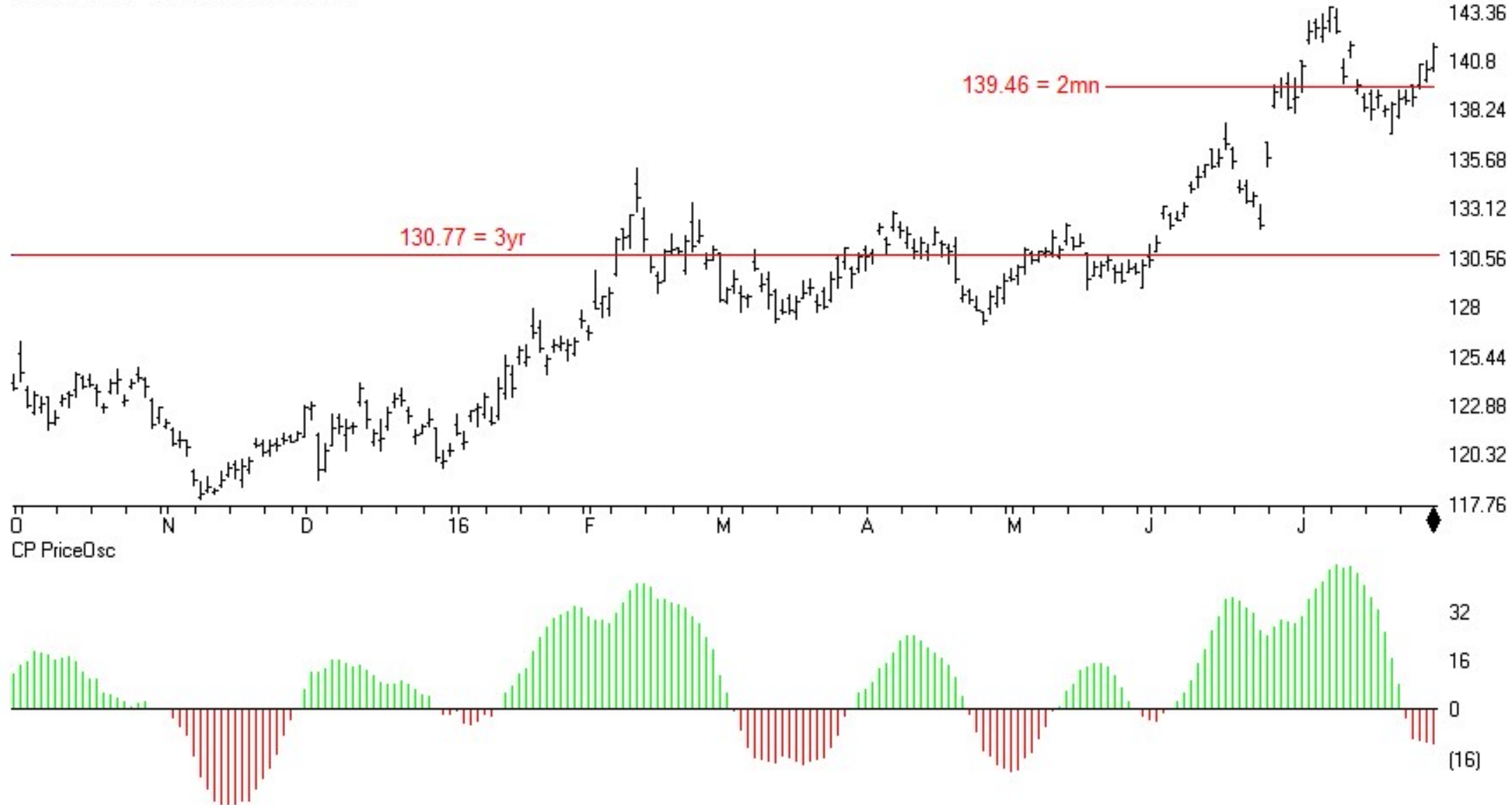
Sentiment

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



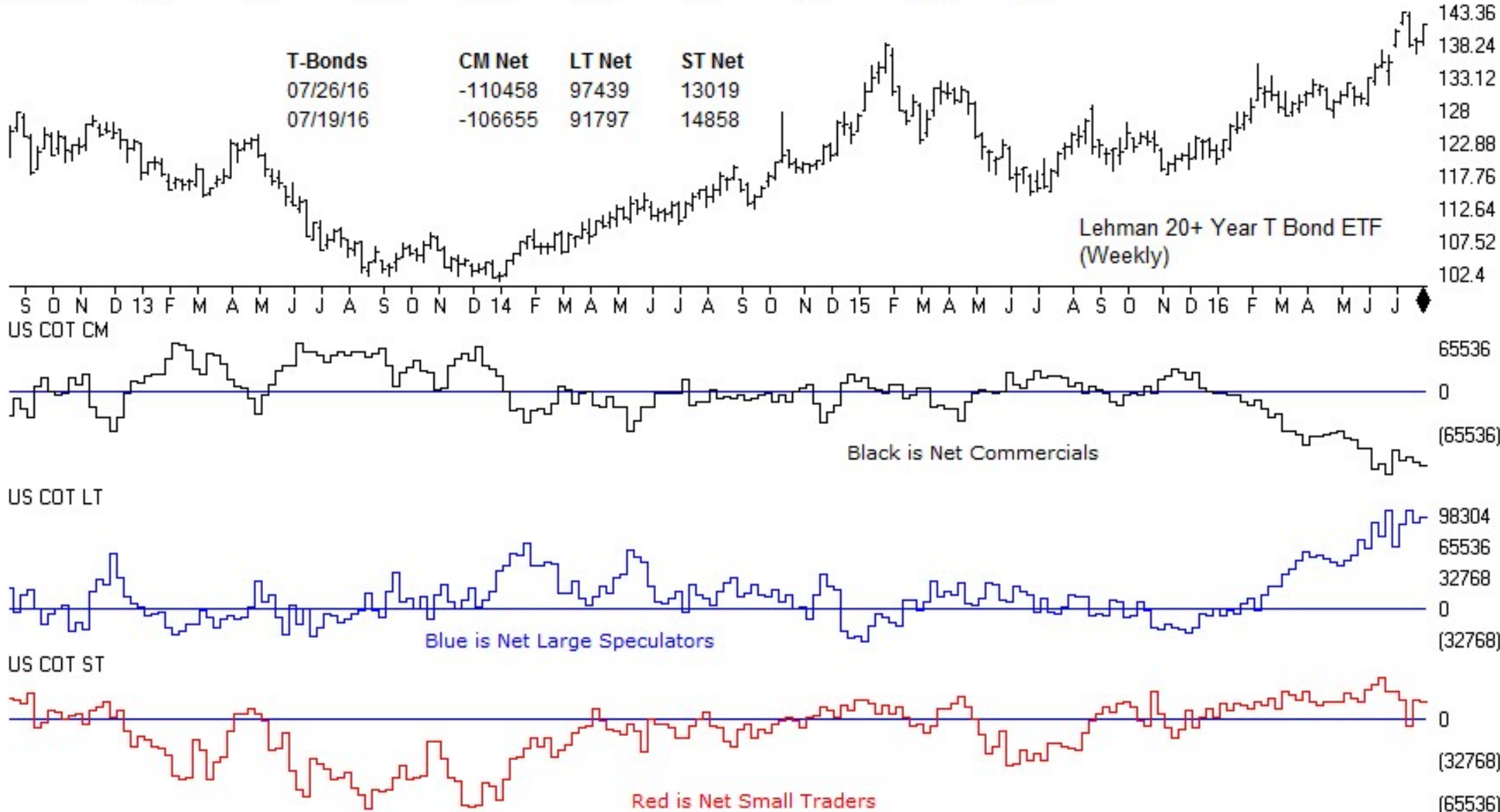
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/26/16	12.4	2.0	67.6	93.9	96.2	32.6	49.1	25.4	8.7
07/19/16	15.7	8.0	59.3	88.6	92.5	46.1	54.1	24.4	3.3

T-Bonds	CM Net	LT Net	ST Net
07/26/16	-110458	97439	13019
07/19/16	-106655	91797	14858



143.36
138.24
133.12
128
122.88
117.76
112.64
107.52
102.4

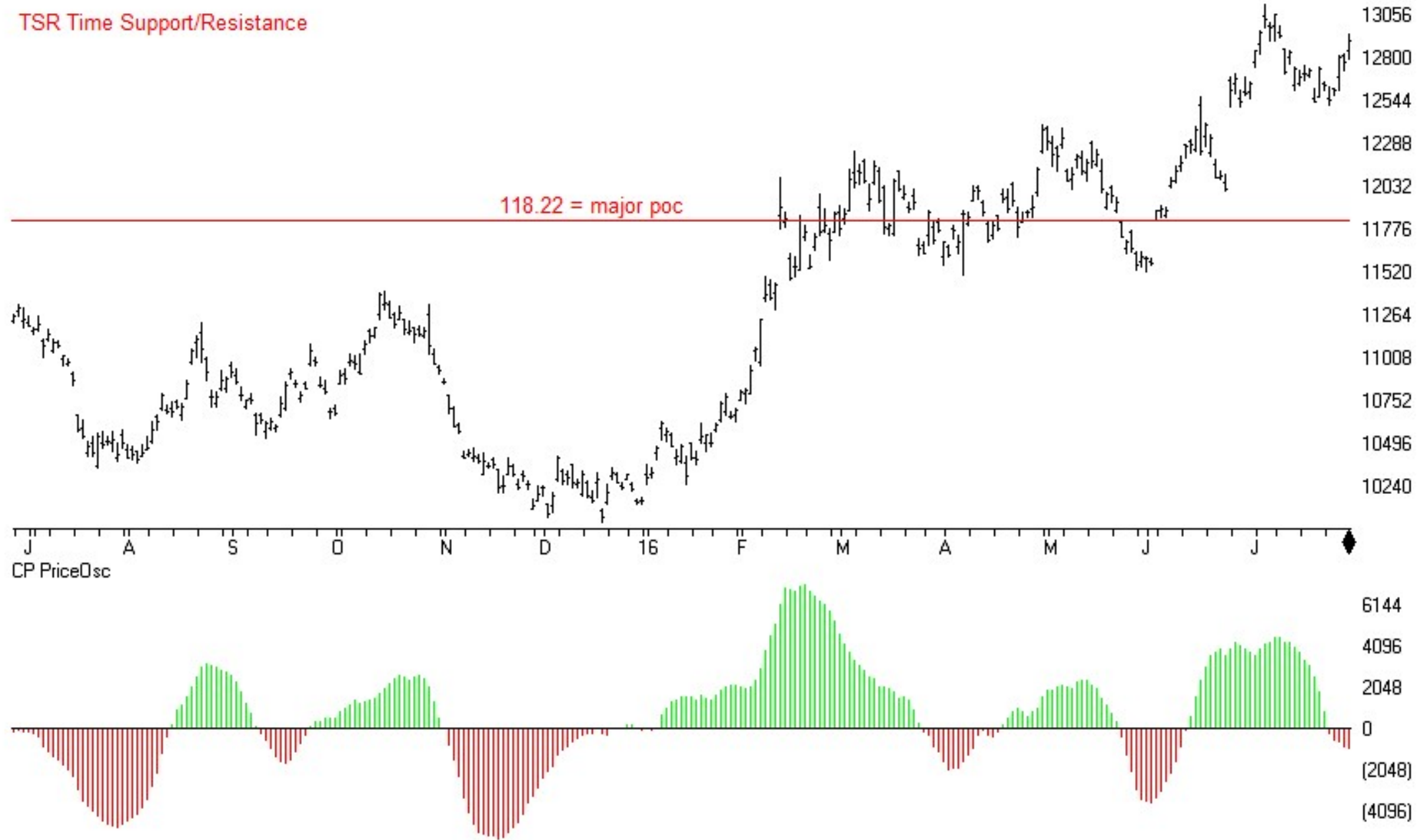
65536
0
(65536)

98304
65536
32768
0
(32768)

0
(32768)
(65536)

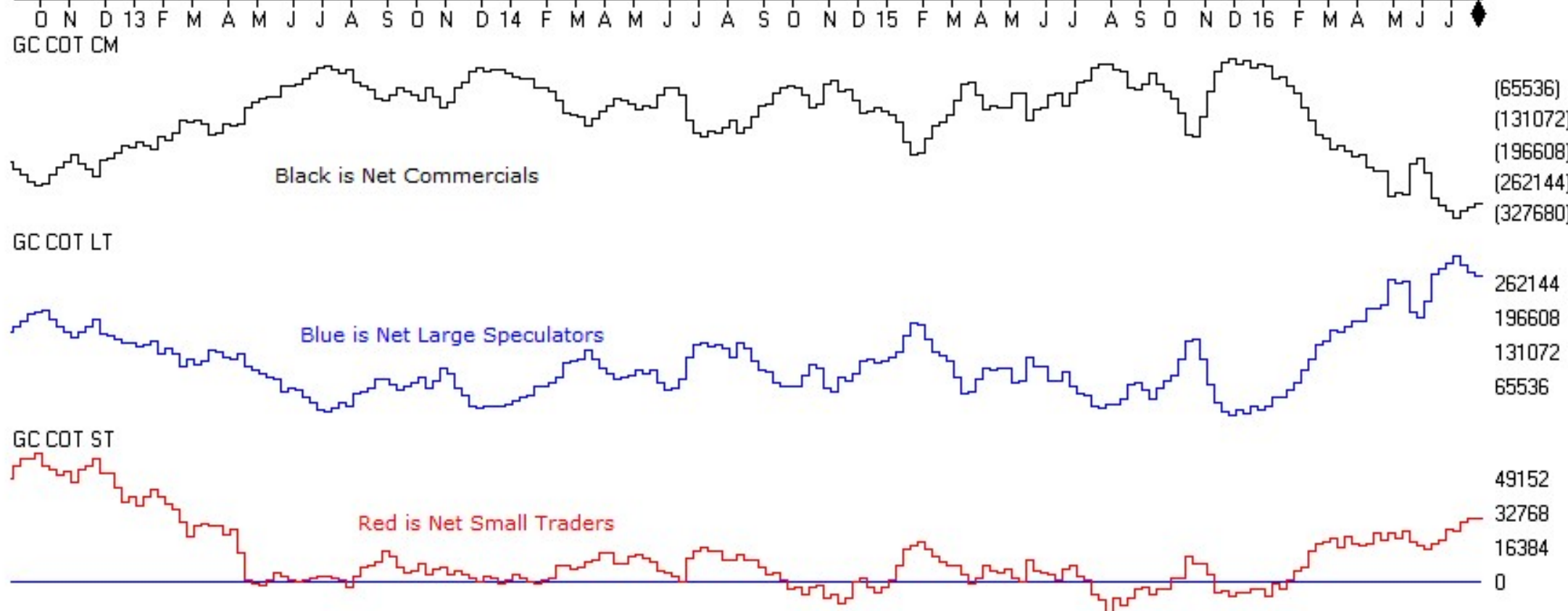
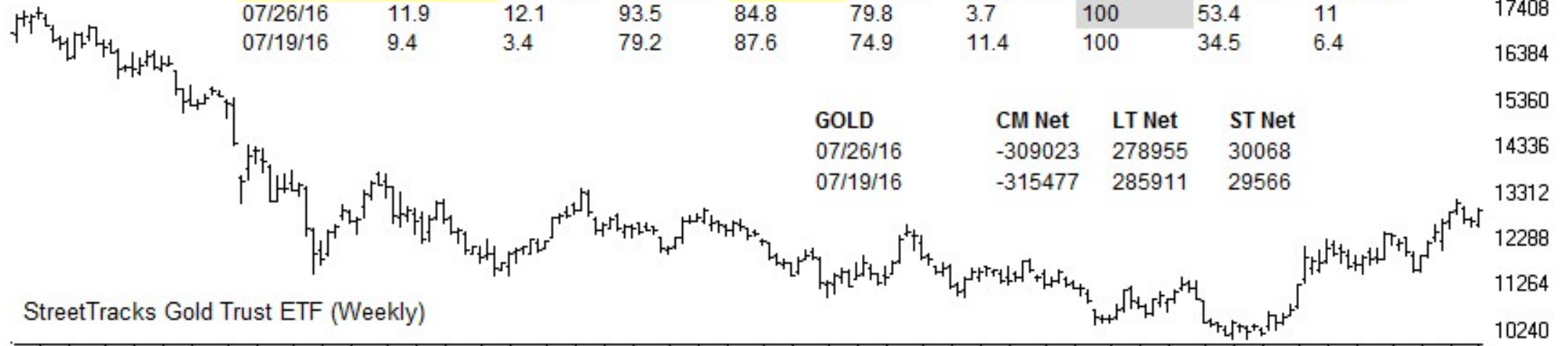
STREETTRACKS GOLD TRUST ETF (Daily)

TSR Time Support/Resistance



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short	
07/26/16	11.9	12.1	93.5	84.8	79.8	3.7	100	53.4	11	17408
07/19/16	9.4	3.4	79.2	87.6	74.9	11.4	100	34.5	6.4	16384

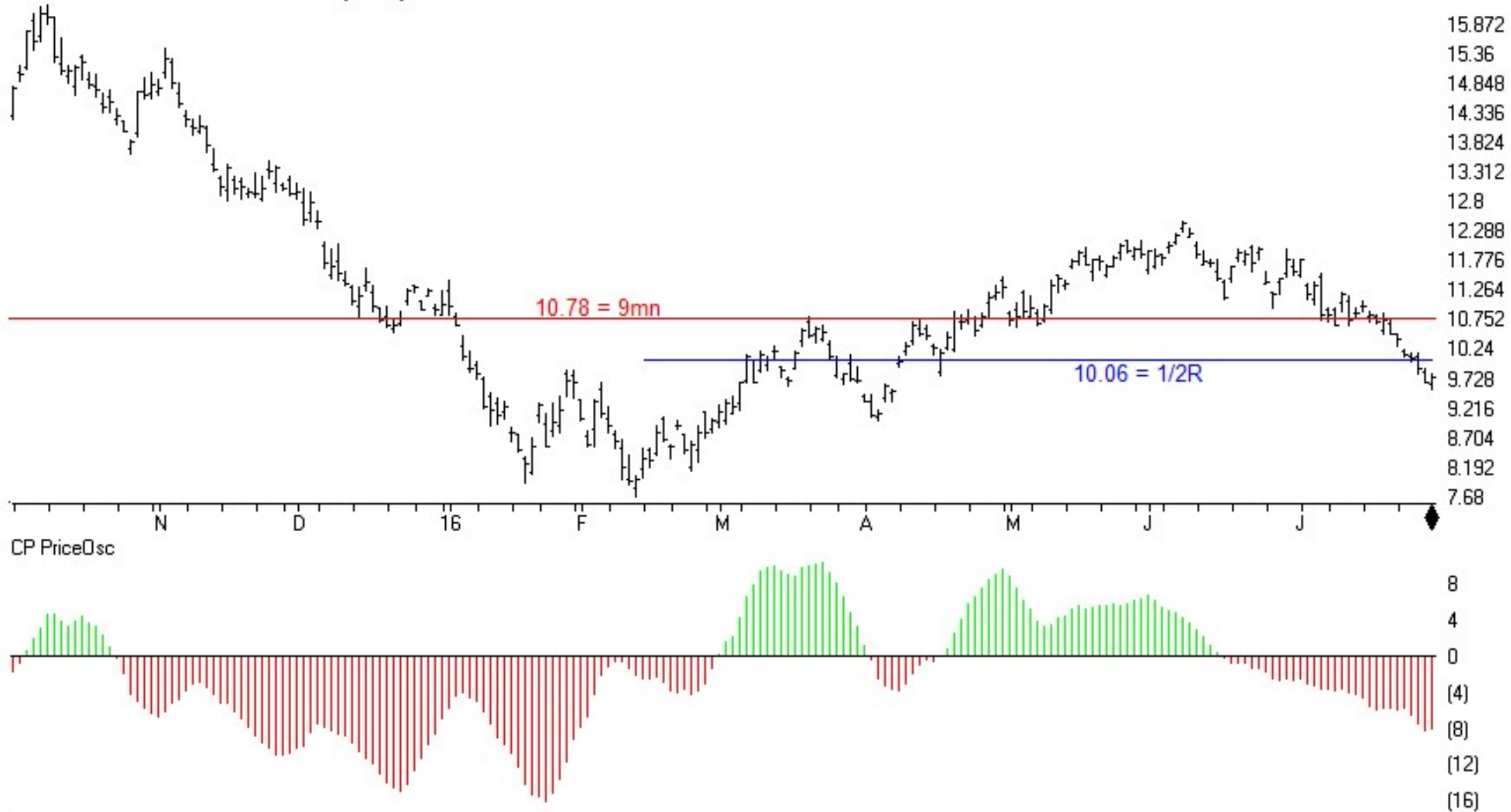
GOLD	CM Net	LT Net	ST Net	
07/26/16	-309023	278955	30068	14336
07/19/16	-315477	285911	29566	13312



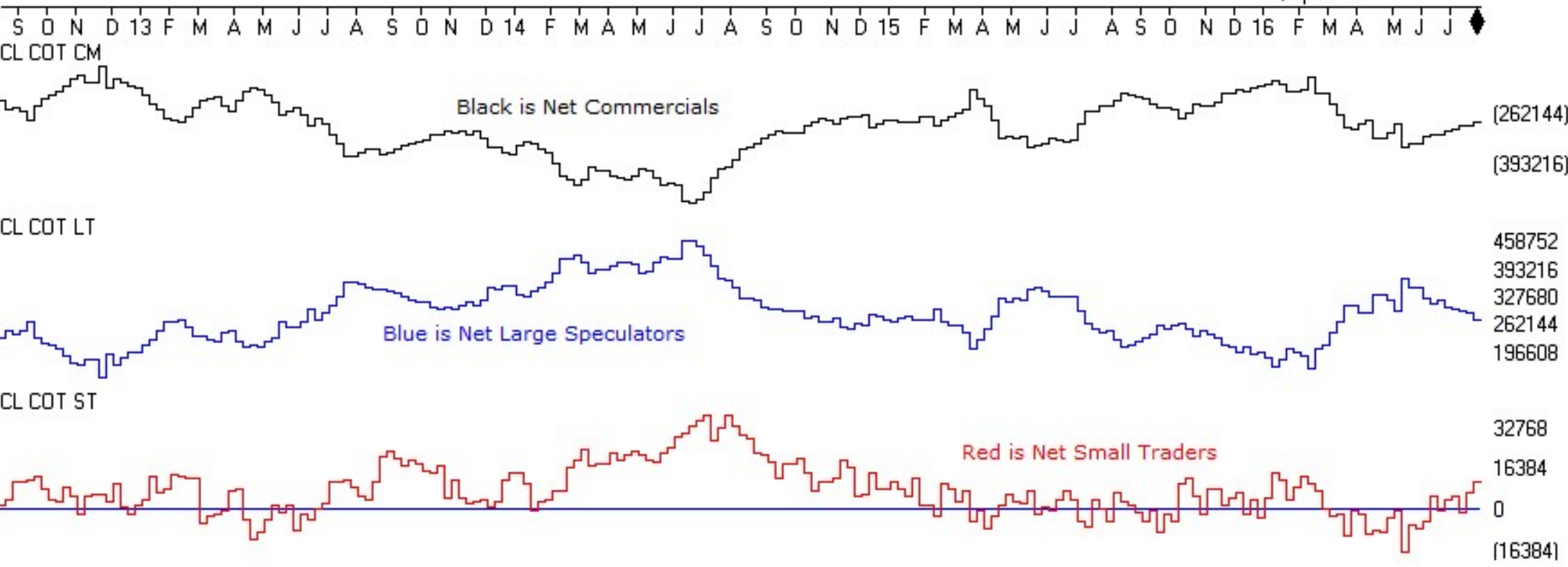
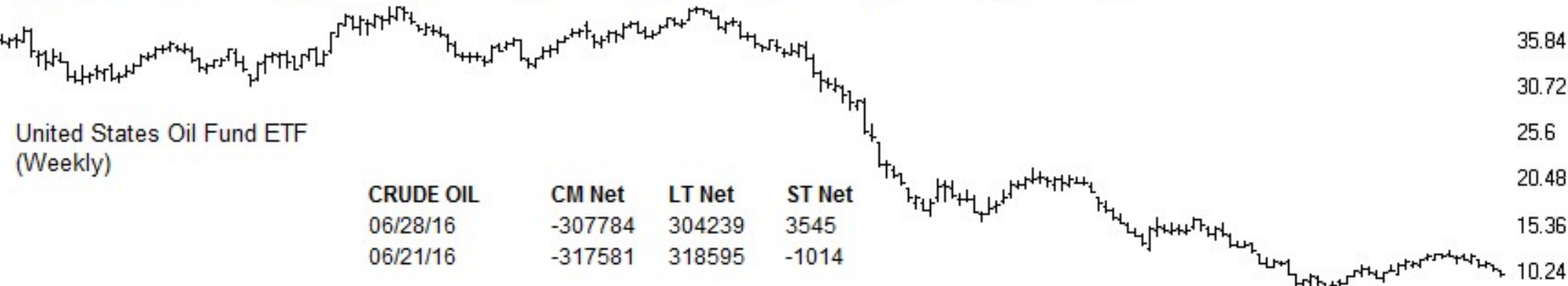


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily)(USO)

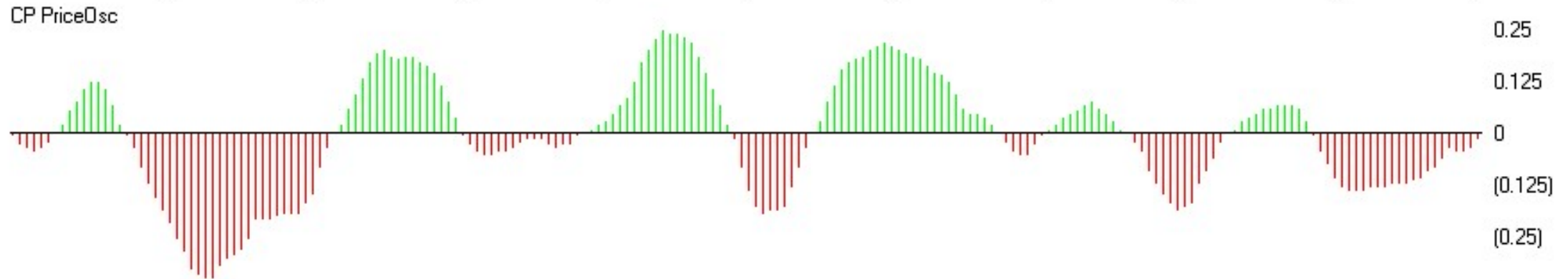


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/28/16	23.9	68.6	79.1	69.2	46.9	18.5	65.1	41.9	27.8
06/21/16	18.6	46.5	76.2	76.1	50.1	12.1	50.9	33.8	34.7



TSR Time Support/Resistance

51 EURUSD (Daily)

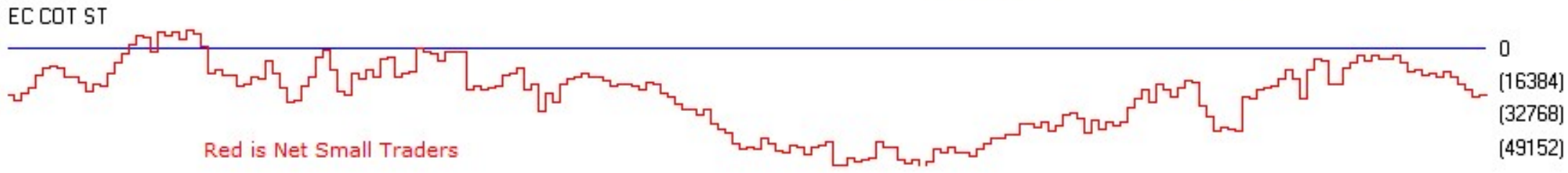


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/26/16	100.0	65.2	0.0	0.0	40.4	100.0	8.4	5.7	66.8
07/19/16	83.9	45.4	0.0	25.9	74.2	100.0	2.6	3.6	72.9



EC COT CM NET

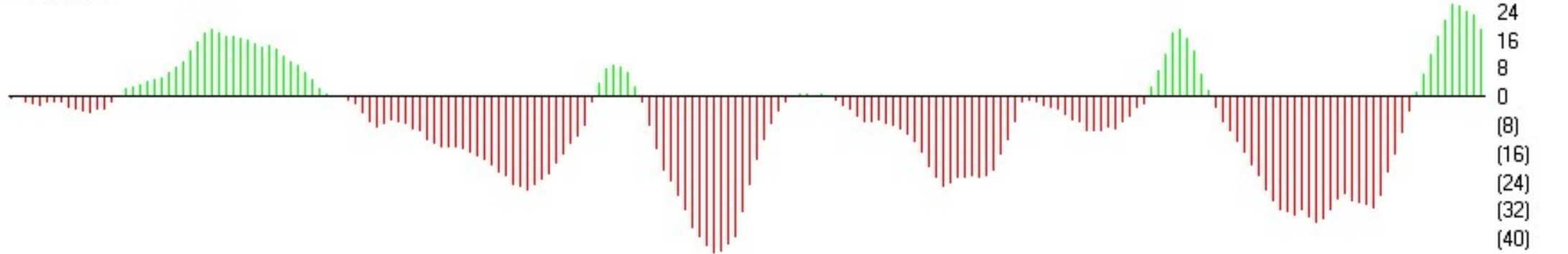
S O N D 13 F M A M J J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J



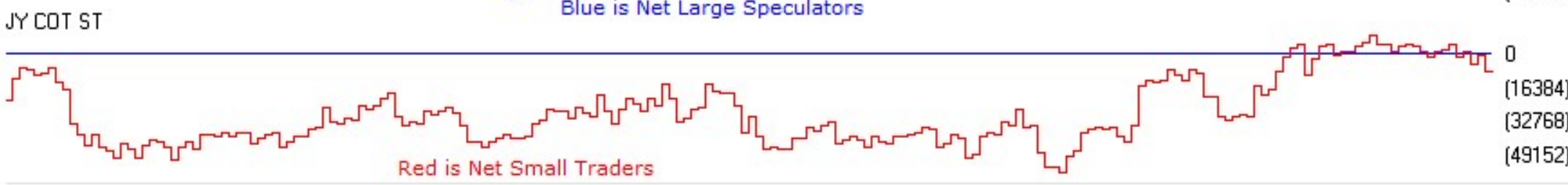
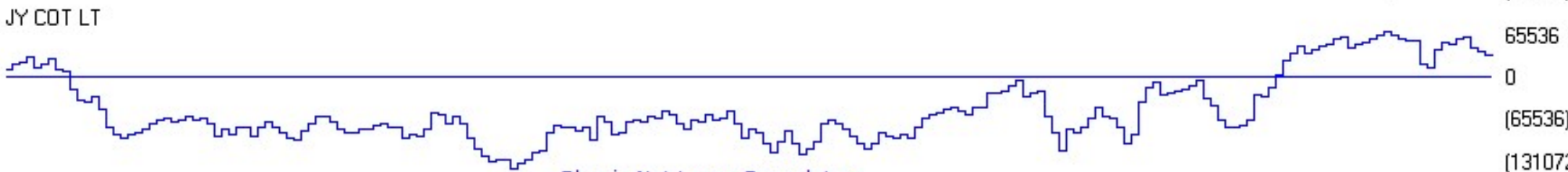
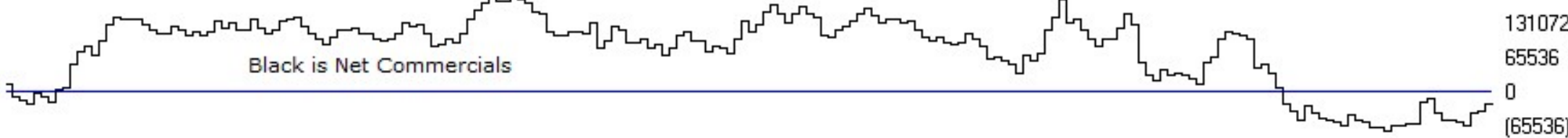
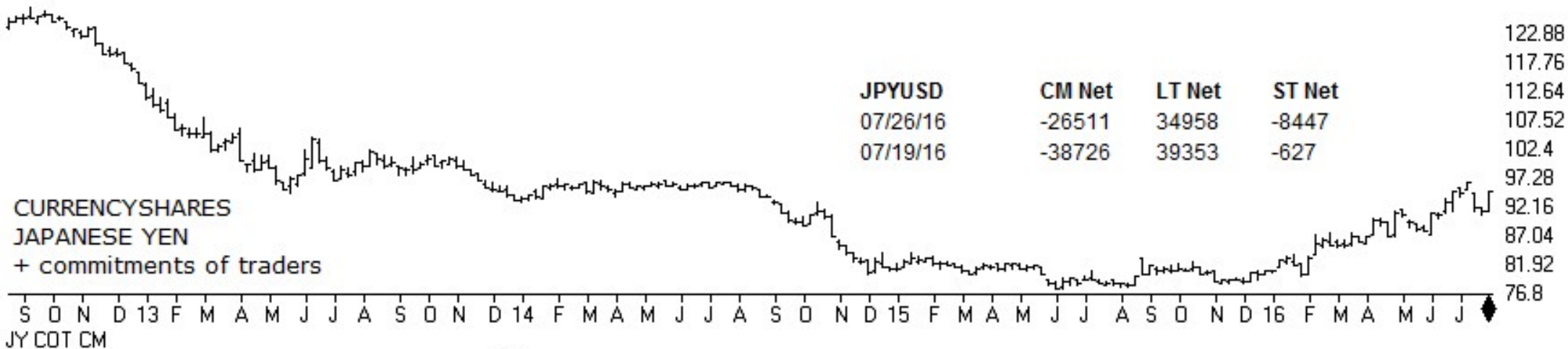
53 USDJPY (Daily)



CP PriceOsc



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/26/16	79.5	48.2	0.0	35.3	54.9	92.8	8.9	44.8	99.5
07/19/16	60.2	28.3	0.0	43.0	68.7	100.0	49.8	70.3	84.6



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