

ChartProfit

Charts to Friday 2nd June 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 06/02

	-5	-4	-3	-2	↓
NYSE	55	48	47	51	59
NasDaq	57	51	44	64	64
SP500	57	52	49	56	63
ND100	62	55	53	64	64
R2000	55	47	39	46	57

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

06/02: AAll (public poll). Bulls% was lower at 26.9% Two weeks ago Bulls% fell to 23.9%, the lowest since November. Bears% was slightly higher at 31.5%.

06/02: Investors Intelligence. Bulls% was almost lower at 50%, a nine week low. Bear% was higher at 19.2%, a twenty two week high.

06/02: Market Vane (advisers) poll was higher at 69, the highest since May 2013.

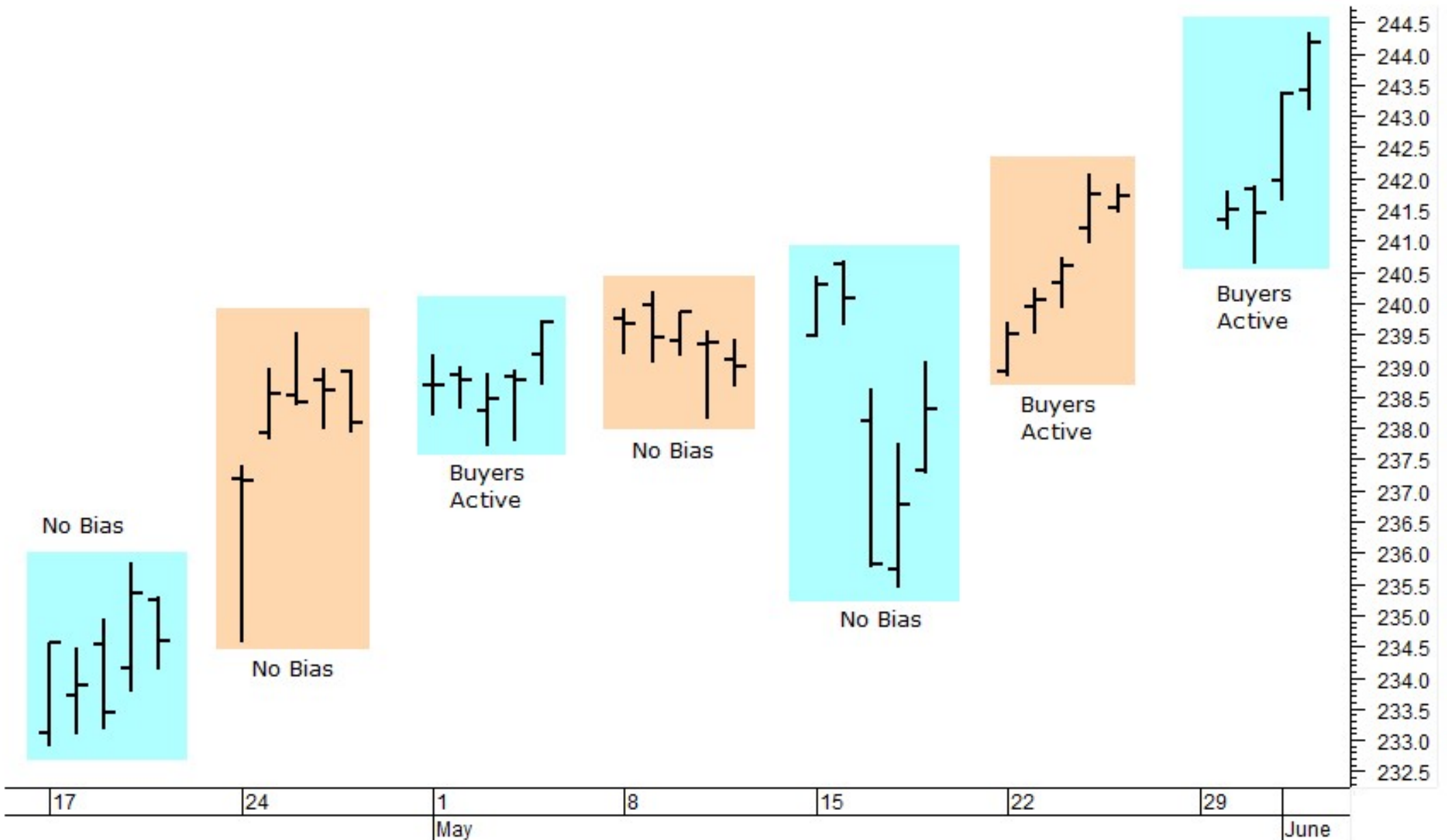
06/02: NAAIM exposure index was lower at 91.3.

Mutual Fund Flow:

06/02: My version of the Rydex Assets Ratio ended the week at 11.9. On 1st March the ratio reached 14.02, the second highest ratio in the database.

06/02: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$9.2 Billion in the week to 31st May, the largest single week inflow in 15 weeks.

SPY Weekly Structure

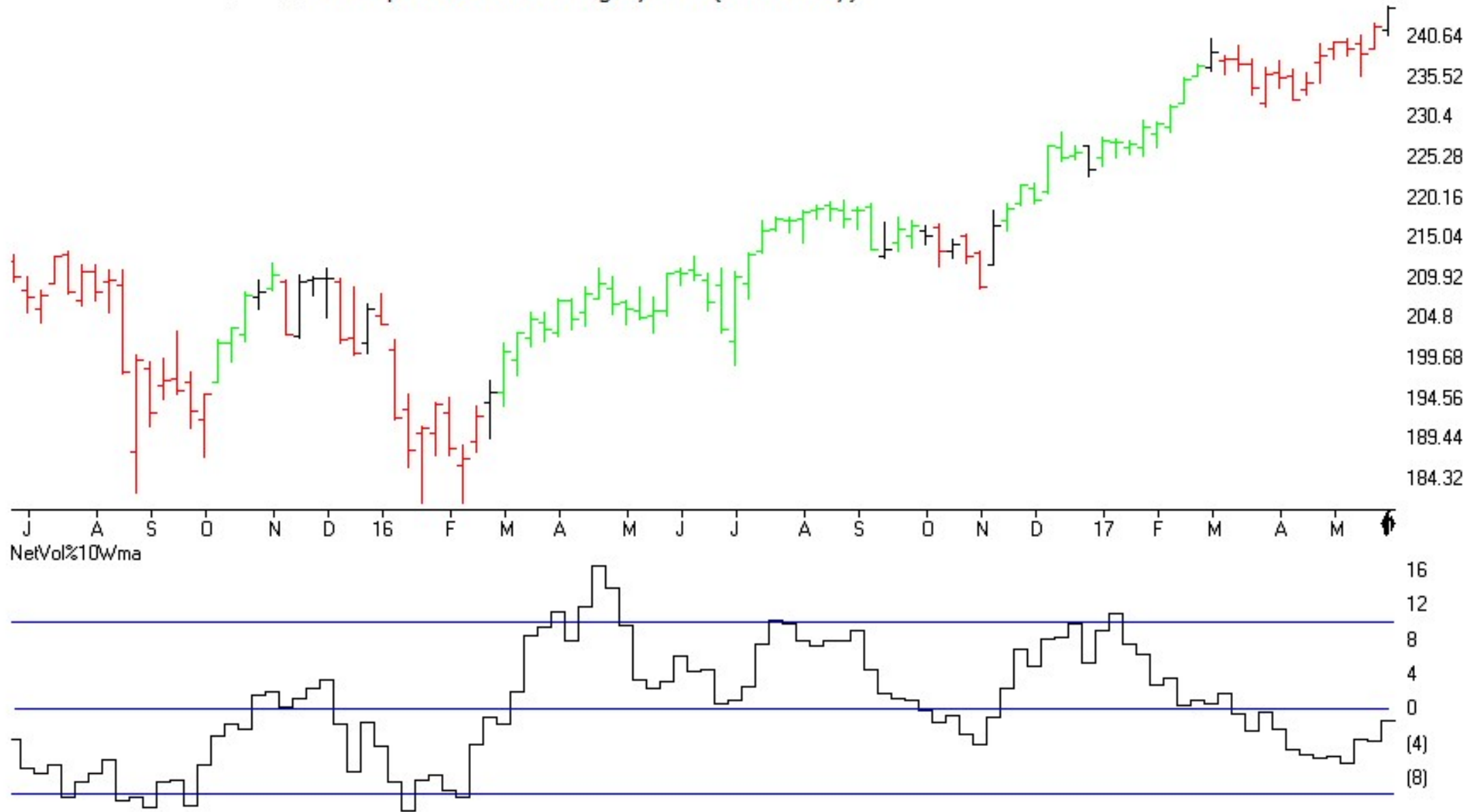


Commitments of Traders

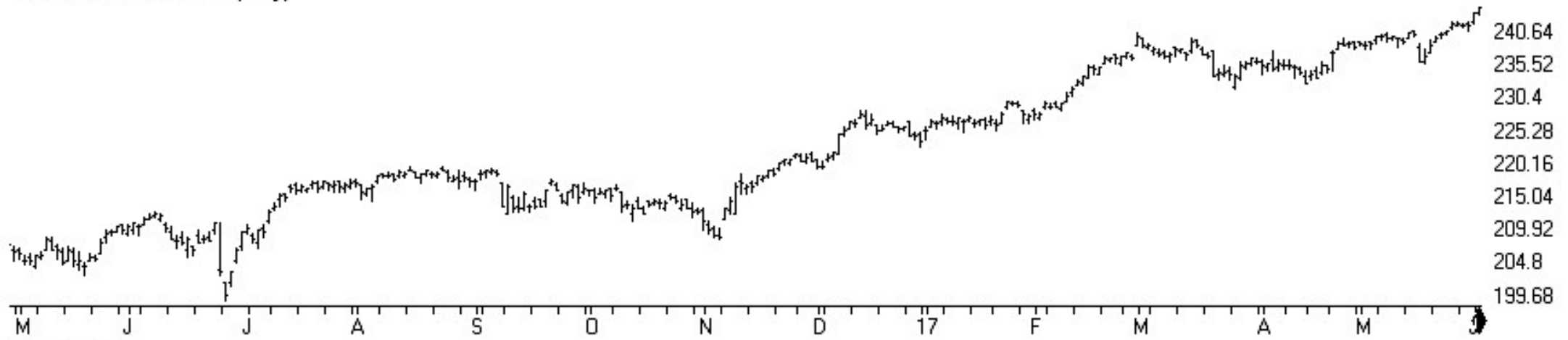
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	100.0	100.0	0.0	0.0	1.8	100.0	33.4	11.2	43.9
05/23/17	100.0	100.0	15.4	0.0	0.0	97.8	42.4	16.5	45.1
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	32.3	58.7	99.6	67.7	84	17.2	34.9	36.5	65.1
05/23/17	41.5	65	76.7	60.7	51.9	1.2	18.8	22.8	72.1
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	81.4	96.2	36.2	19.8	2.3	38.6	26.3	10.9	37.6
05/23/17	76.1	99.9	39.2	31.7	0.0	38.2	7.2	0.0	55.4
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	5.6	0.0	83.0	76.0	99.4	36.5	100.0	78.3	0.0
05/23/17	0.0	0.0	100.0	100.0	100.0	0.0	95.9	31.2	0.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	1.6	48.4	100.0	100.0	42.9	0.0	68.4	40.4	15.3
05/16/17	0.0	25.3	100.0	100.0	50.8	0.0	91.0	90.7	8.7
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	41.4	40.3	66.6	57.8	41.3	35.5	66.3	49.4	30.3
05/23/17	49.7	57.5	64.7	40.8	31.9	33.8	55.9	49.7	47.5
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	0.0	0.0	100.0	100.0	72.5	0.0	100.0	100.0	3.2
05/23/17	0.0	3.8	100.0	100.0	73.0	0.0	100.0	90.8	0.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	100.0	97.9	0.0	0.0	0.0	100.0	19.0	77.6	98.7
05/23/17	100.0	100.0	0.0	0.0	0.0	100.0	18.2	6.5	9.6

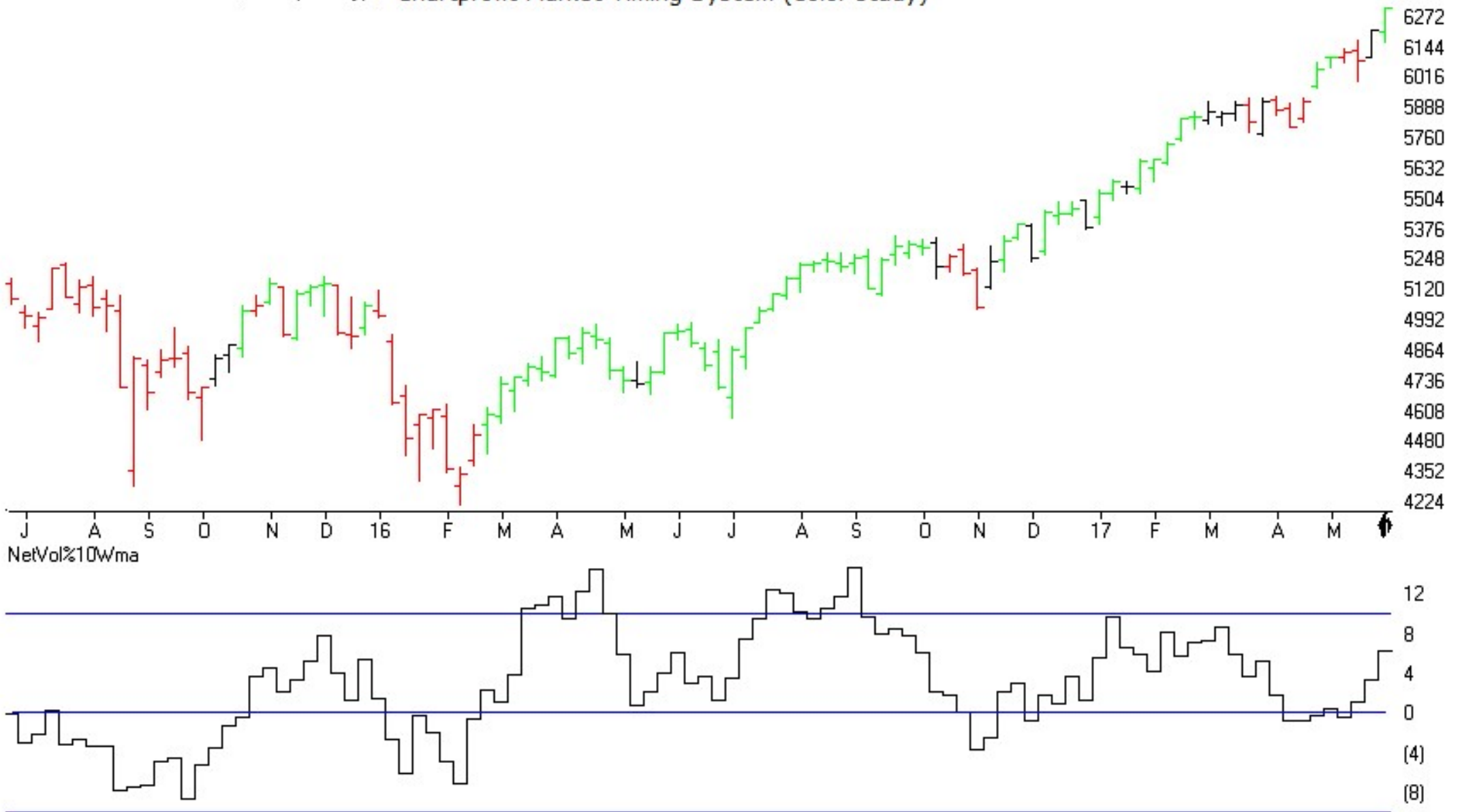
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



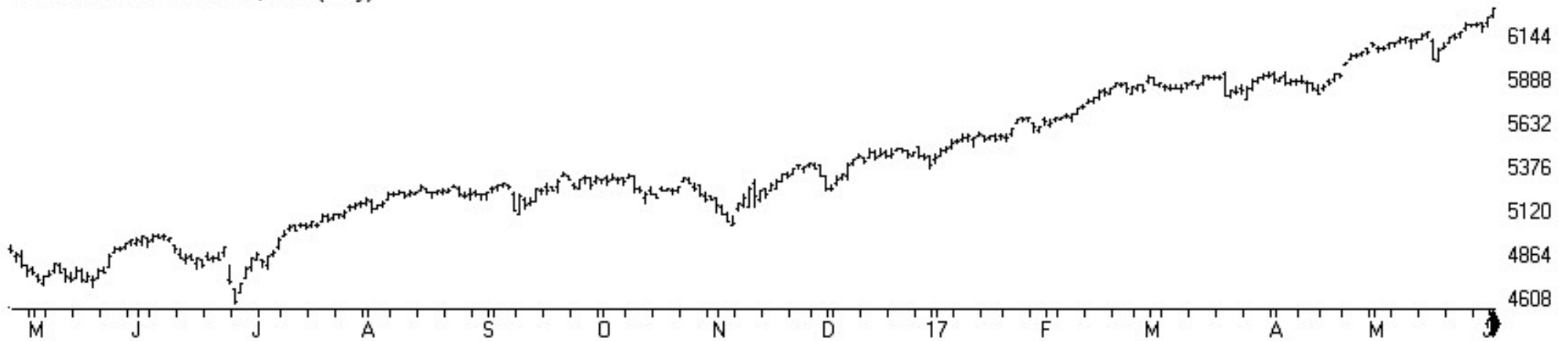
MARKET CHART NYSE (Daily)



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



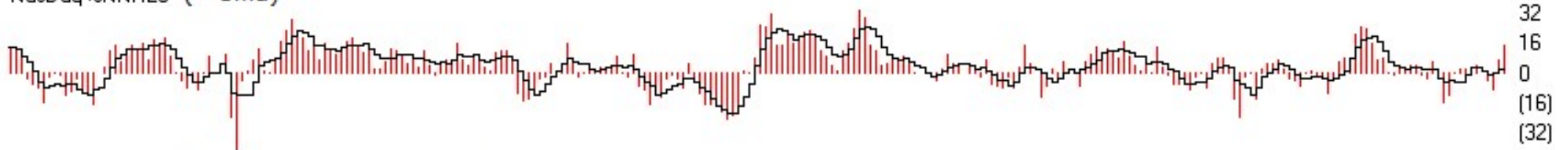
MARKET CHART NASDAQ 1800 (Daily)



NetVol%10ma



Nasdaq %NNH25 (+ 5ma)

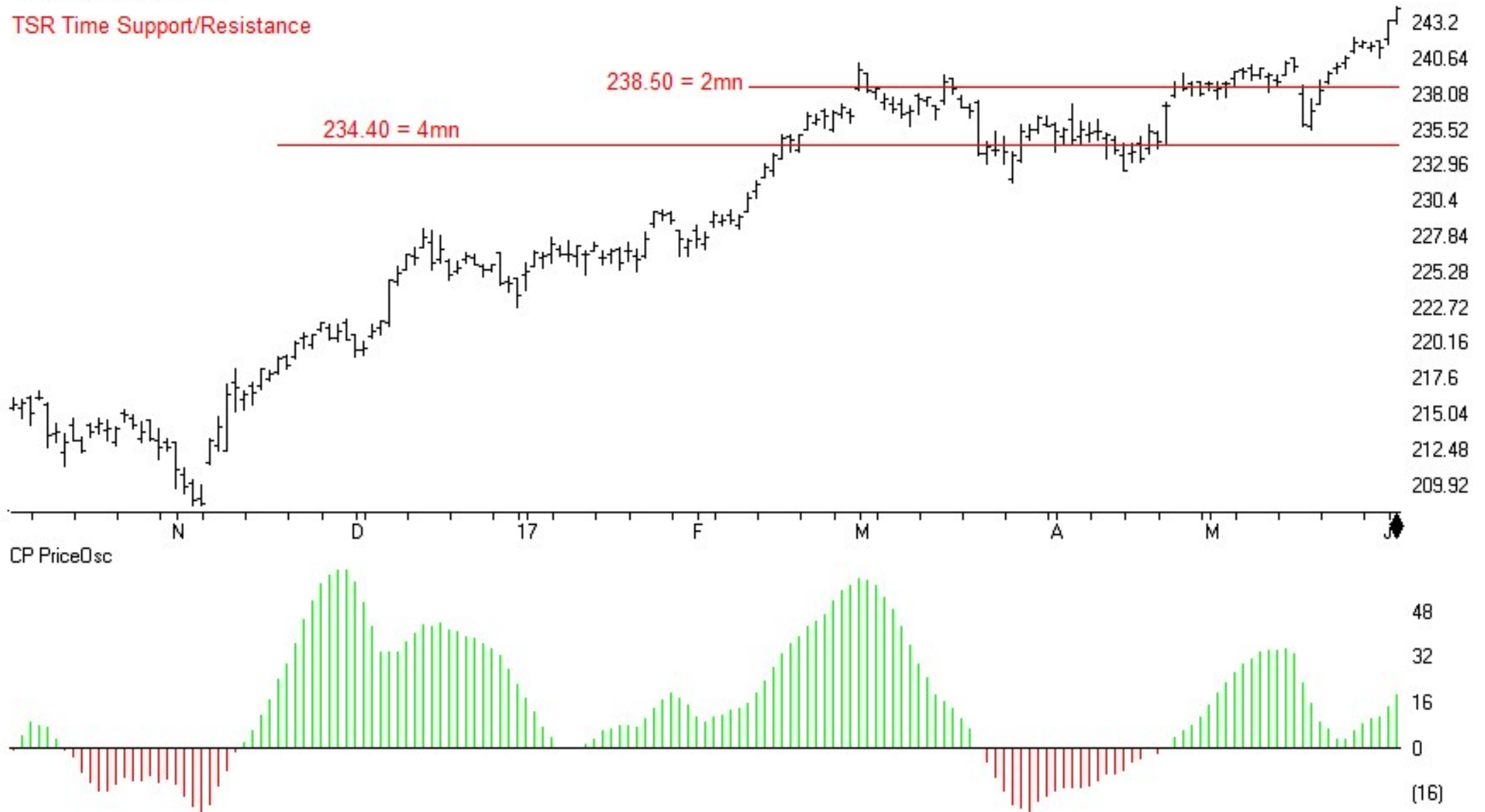


Nasdaq Bullish% *bullish % shows percent stocks > 50day ma*



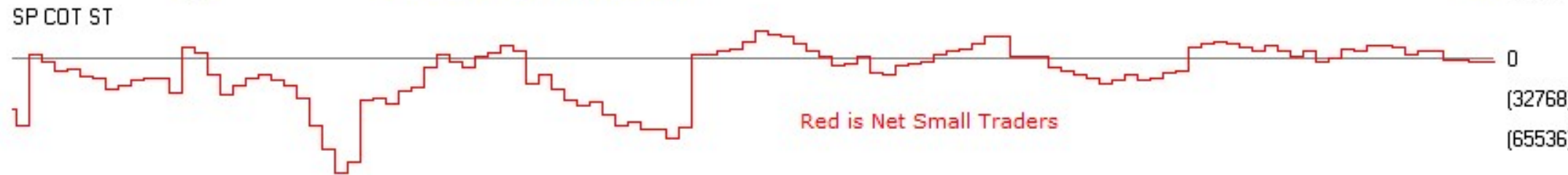
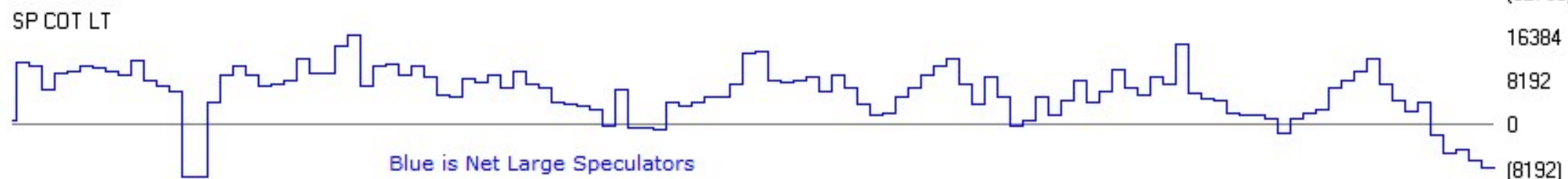
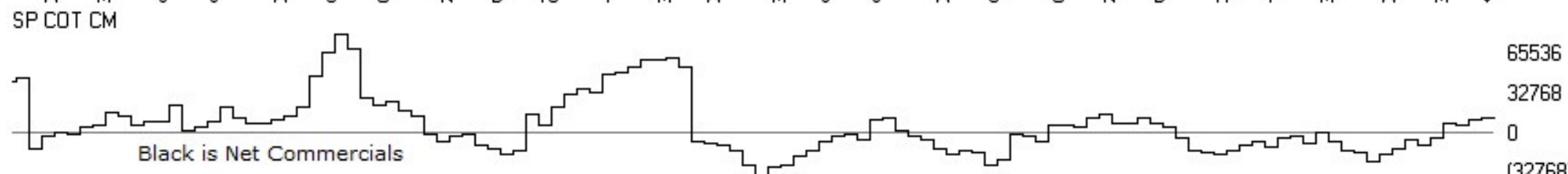
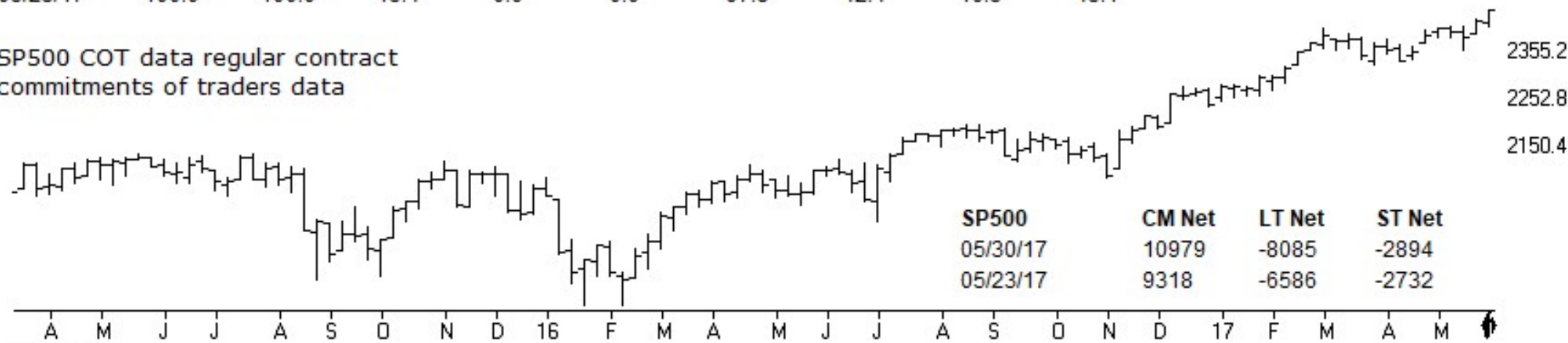
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



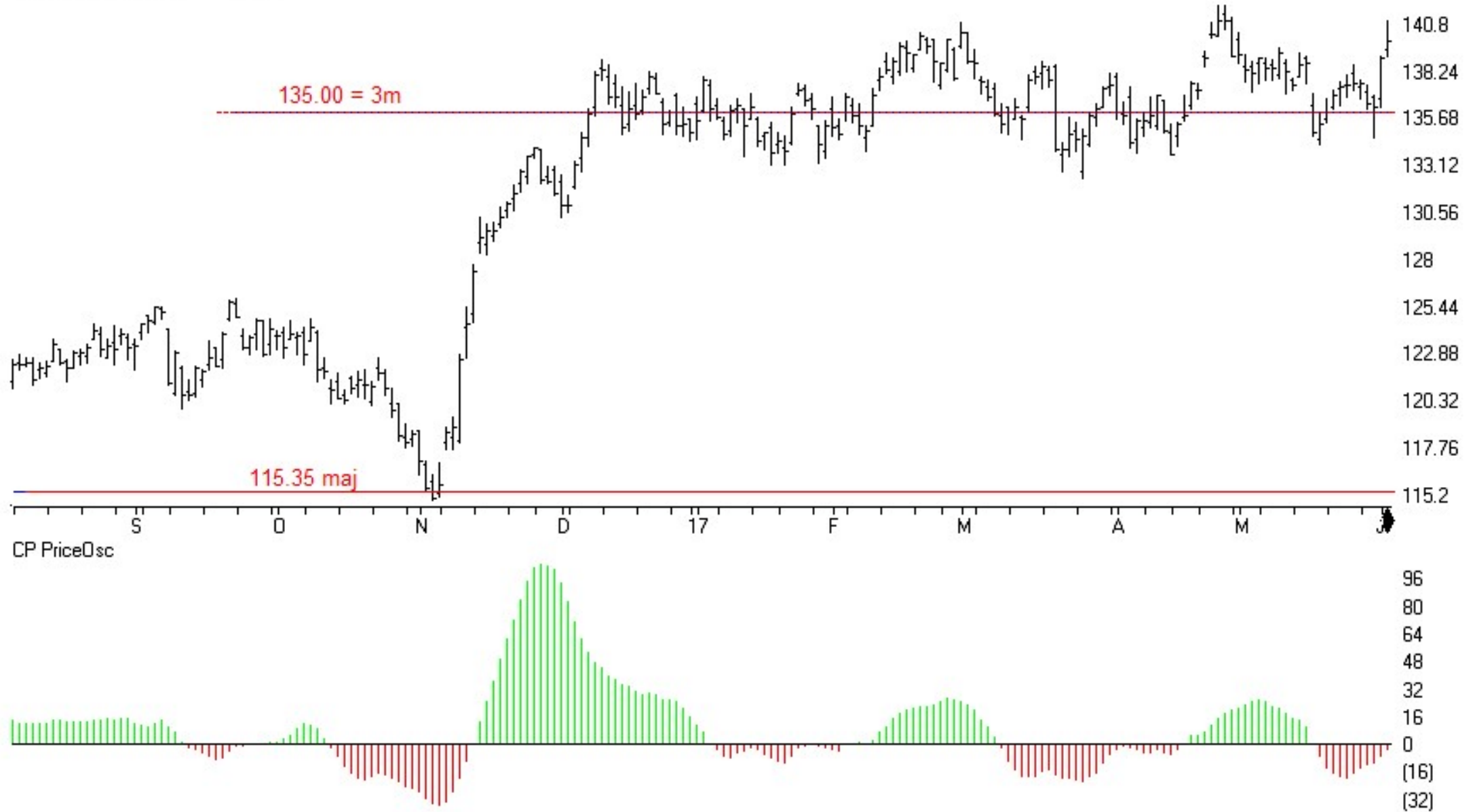
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	100.0	100.0	0.0	0.0	1.8	100.0	33.4	11.2	43.9
05/23/17	100.0	100.0	15.4	0.0	0.0	97.8	42.4	16.5	45.1

SP500 COT data regular contract commitments of traders data

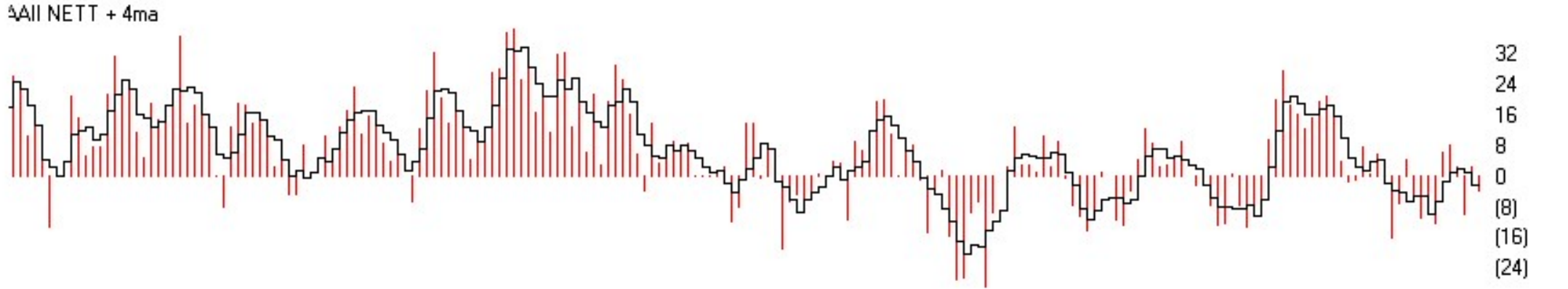
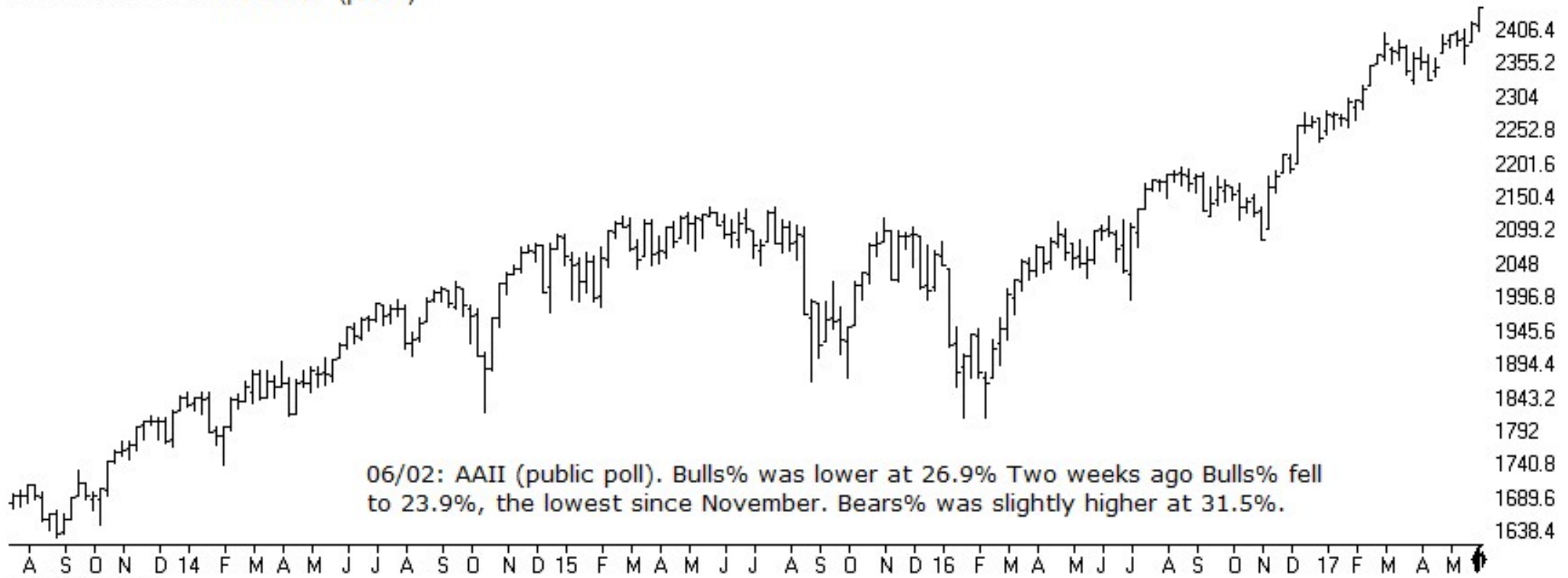


TSR Time Support/Resistance

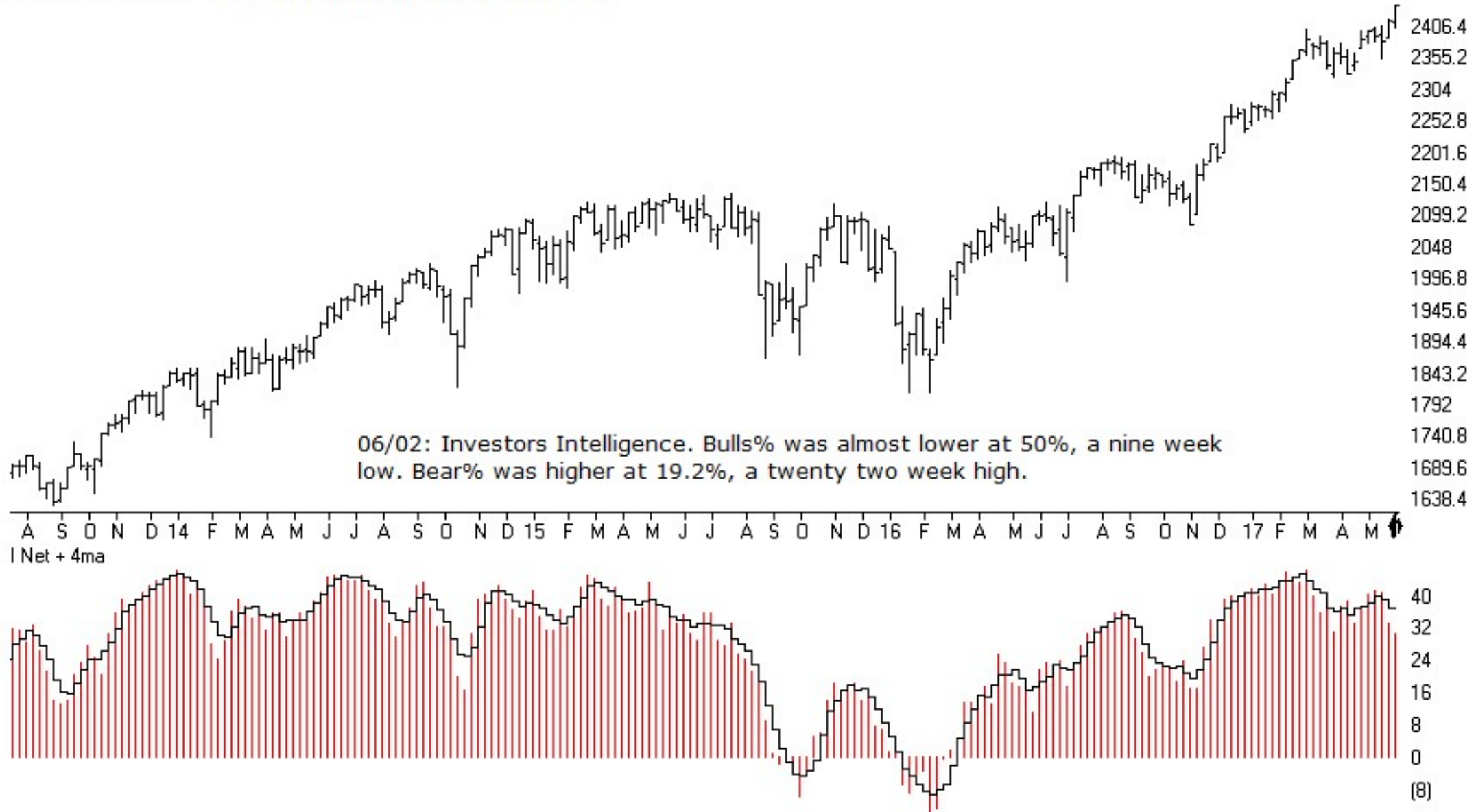
11 IWM R2000 ETF (Daily)



SP500 Index (Weekly) + AII Poll (public)

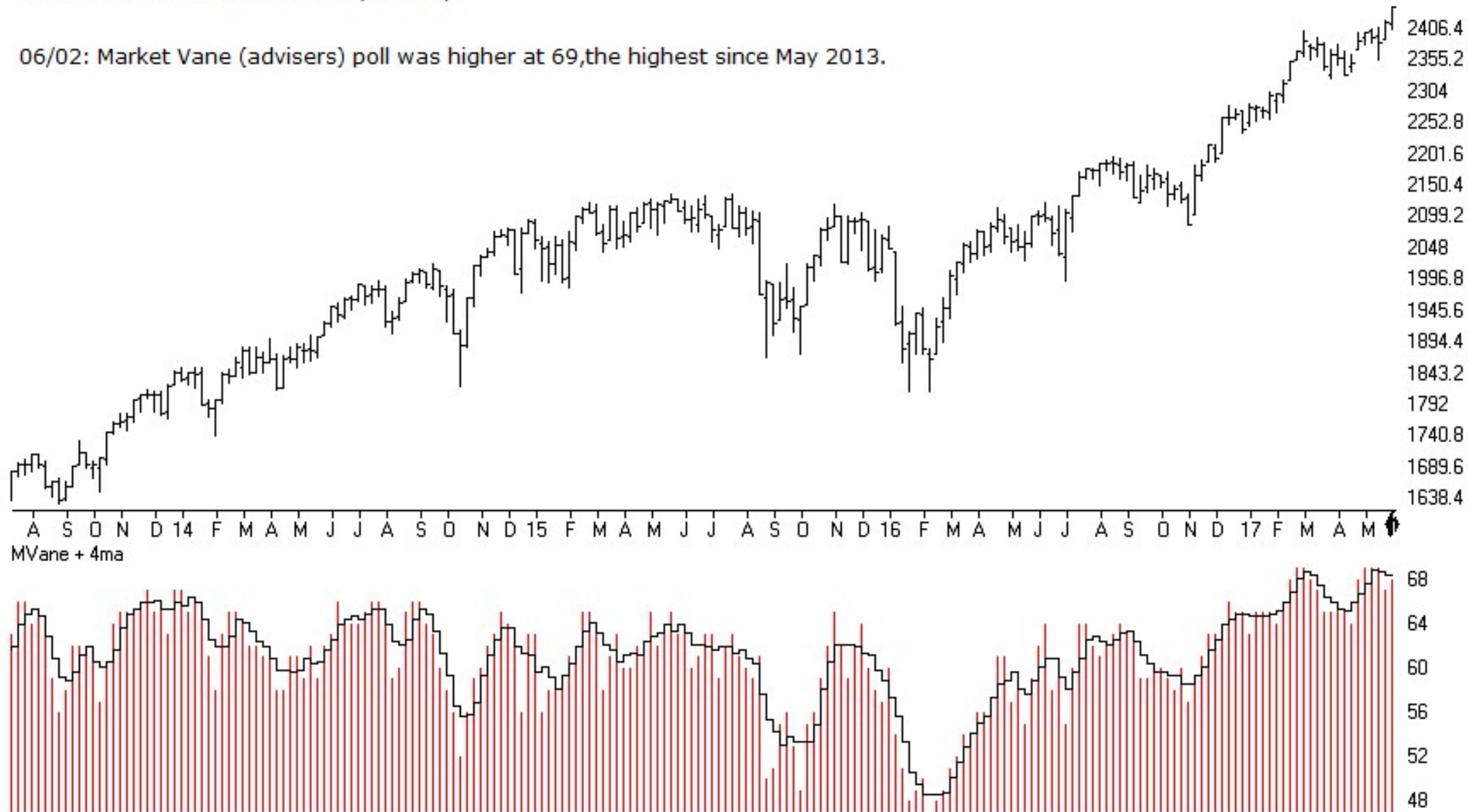


SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



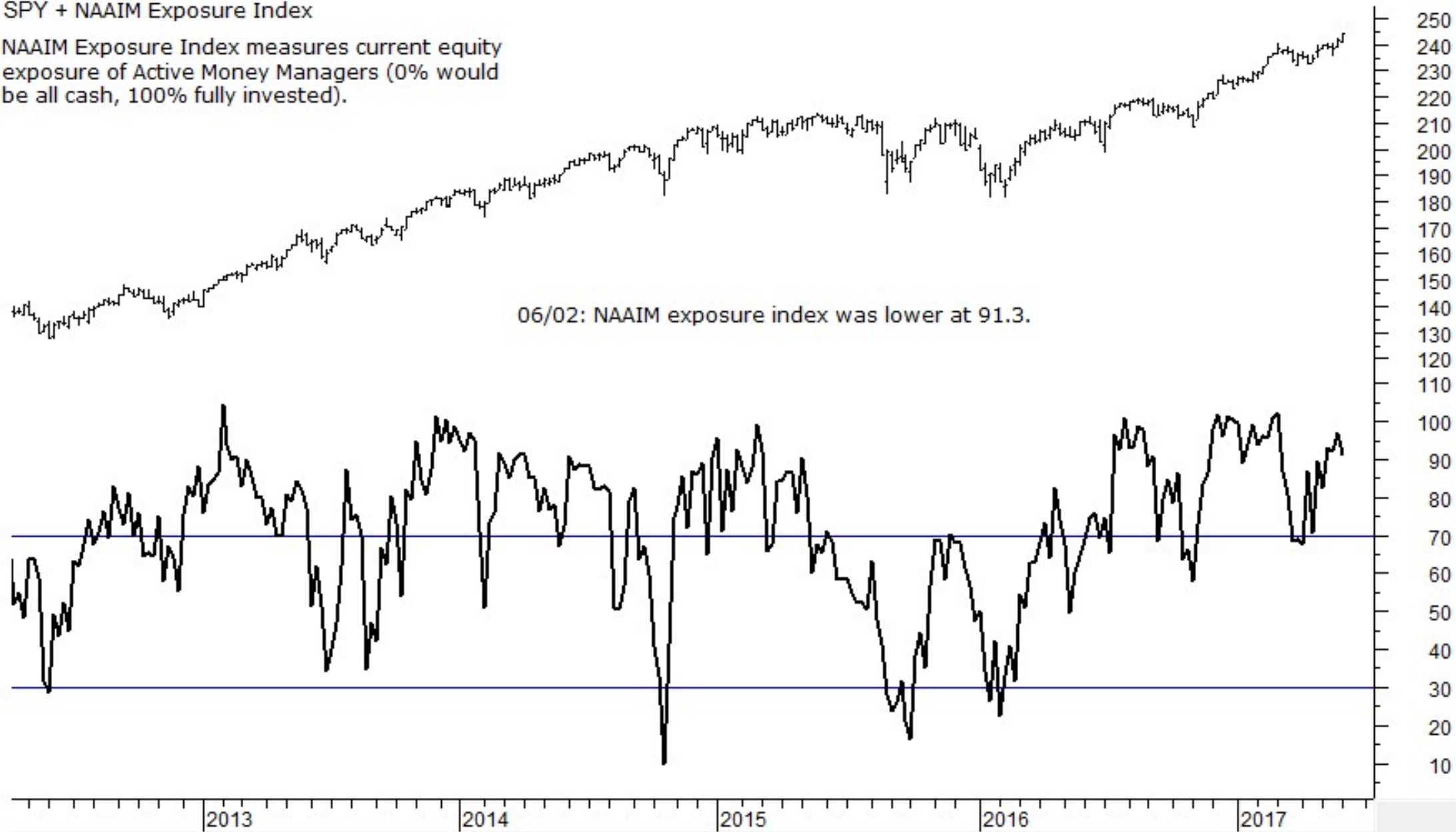
SP500 Index (Weekly) + Market Vane (advisors)

06/02: Market Vane (advisors) poll was higher at 69, the highest since May 2013.

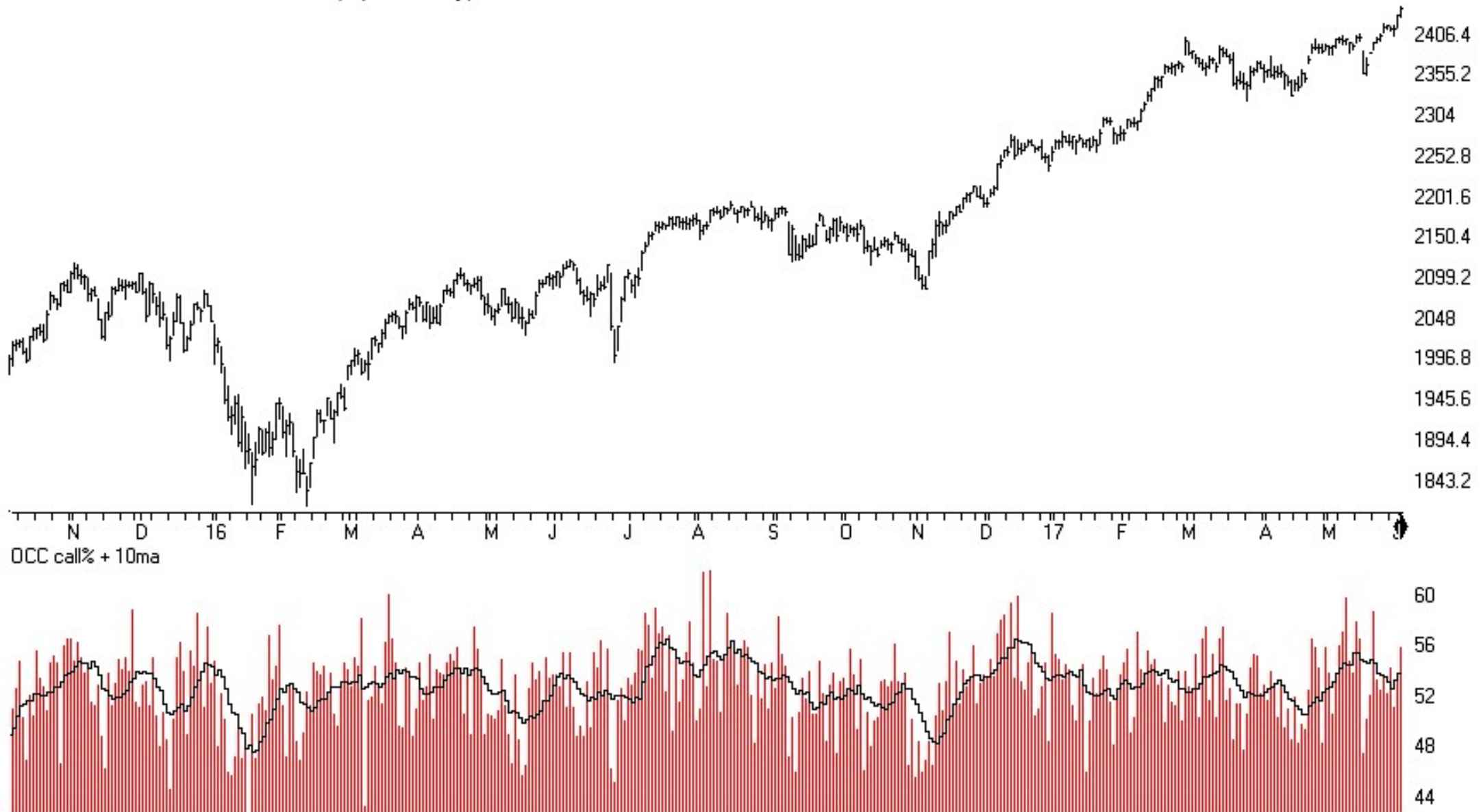


SPY + NAAIM Exposure Index

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

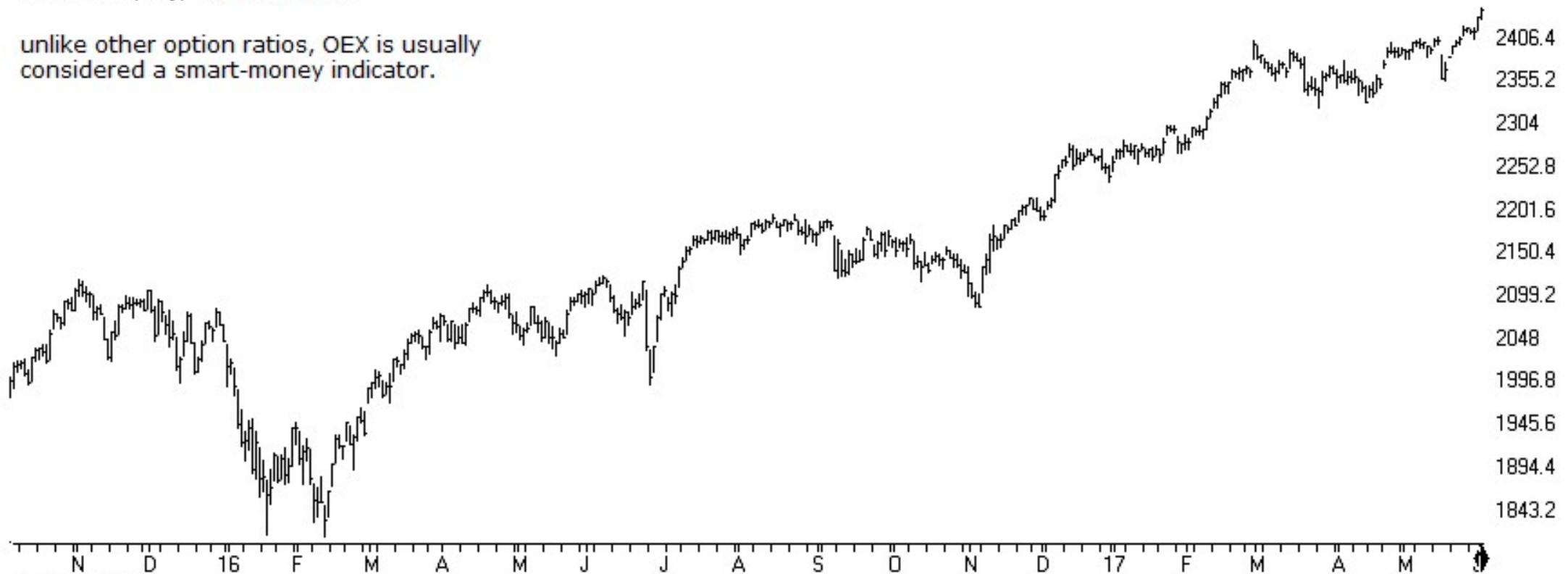


SP500 Index (Daily) + OCC Calls% (equities only)

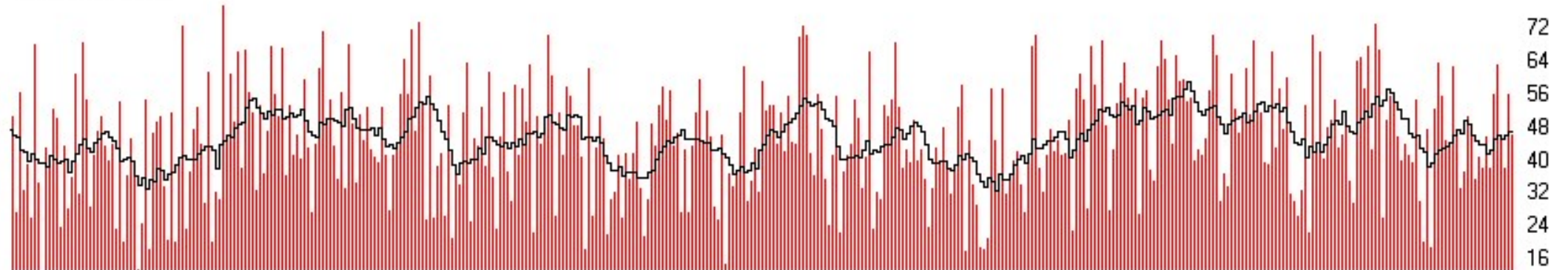


SP500 Index (Daily) + OEX Calls%

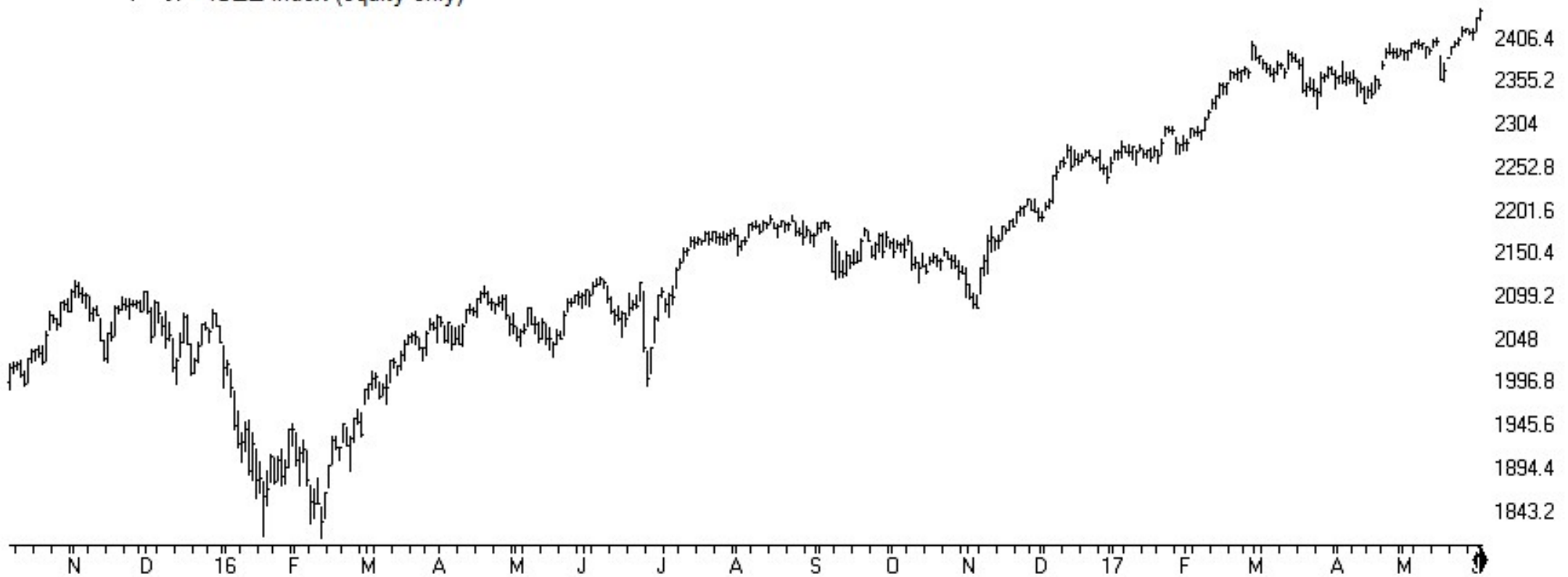
unlike other option ratios, OEX is usually considered a smart-money indicator.



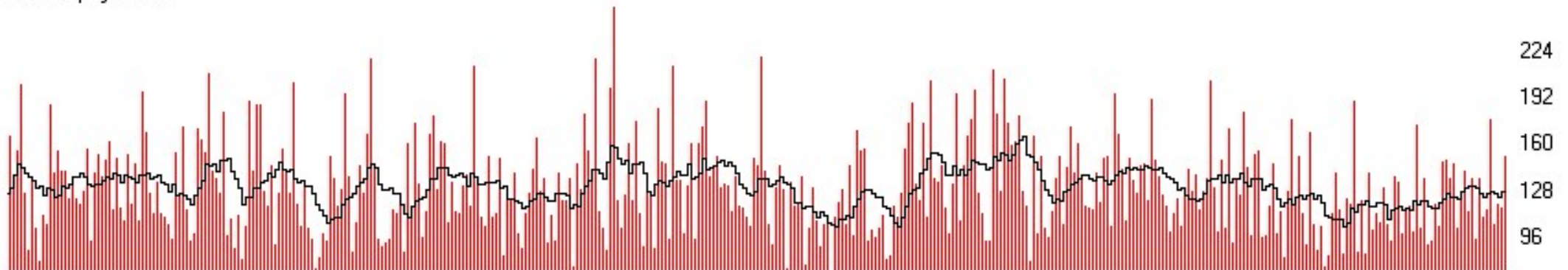
OEX Call% + 10ma



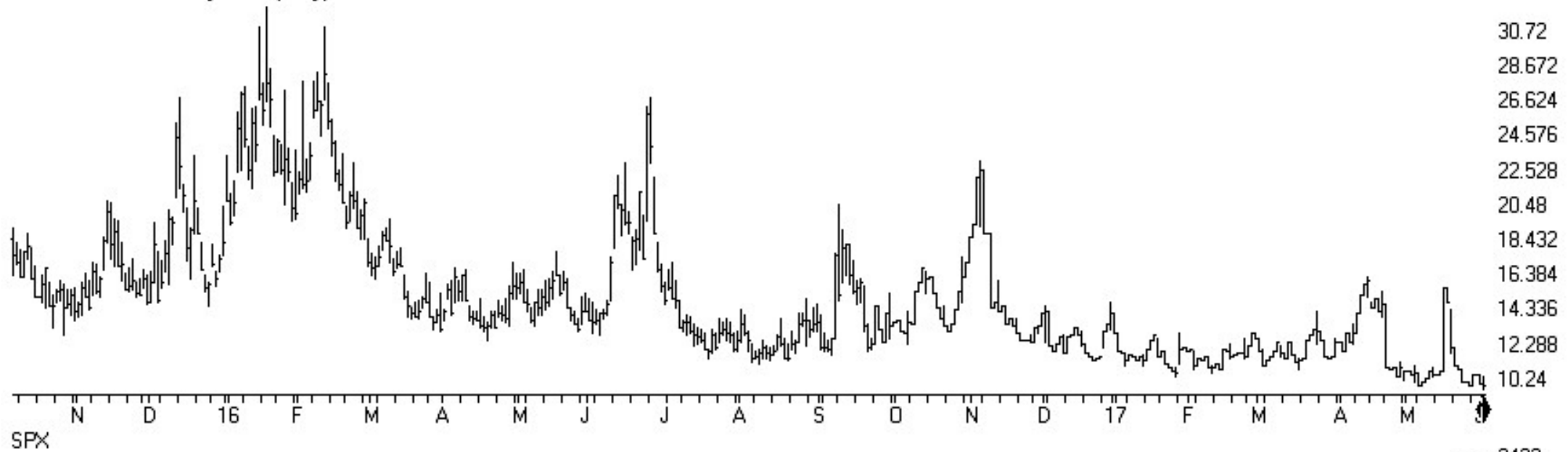
SP500 Index (Daily) + ISEE Index (equity only)



ISEE Equity+10ma



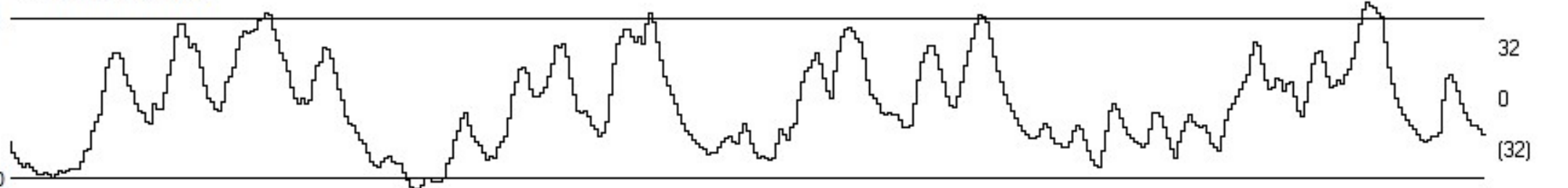
VIX - S&P 500 Volatility Index (Daily)



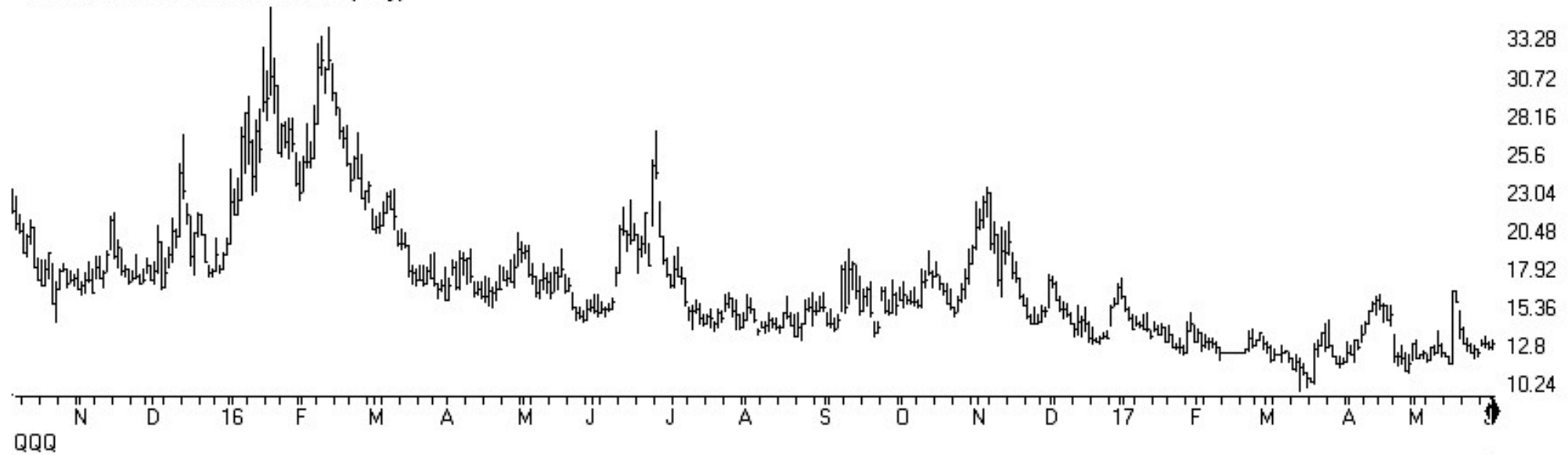
SPX



TCI based on VIX



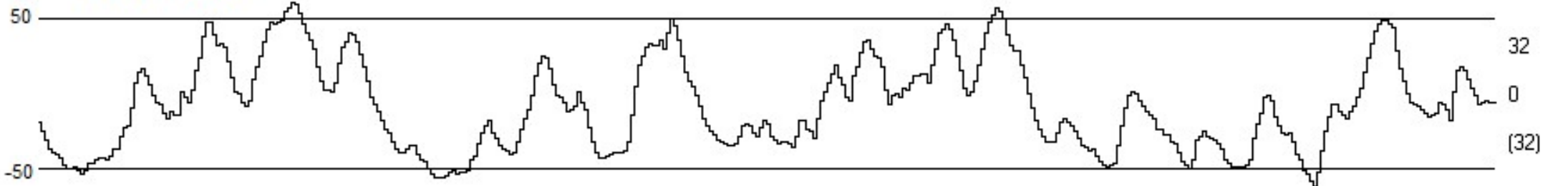
VXN - NASDAQ VOLATILITY INDEX (Daily)



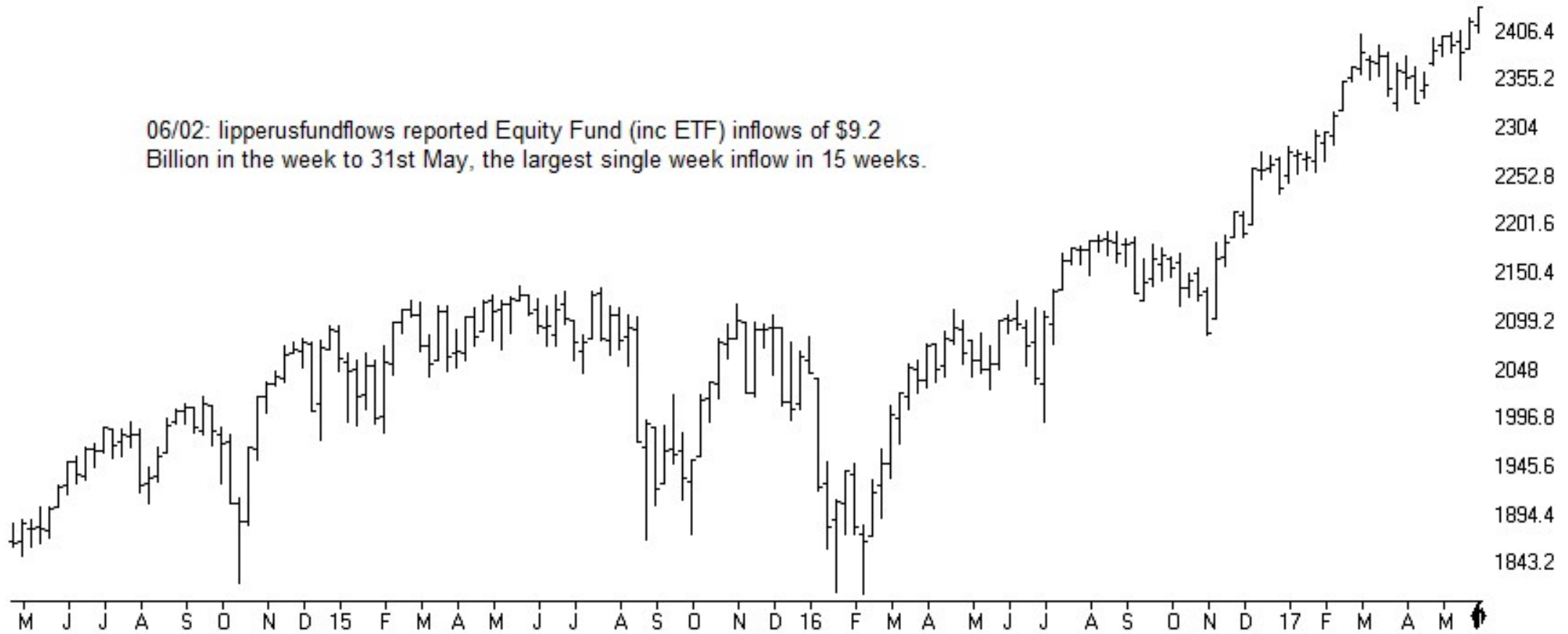
QQQ



TCI based on VXN

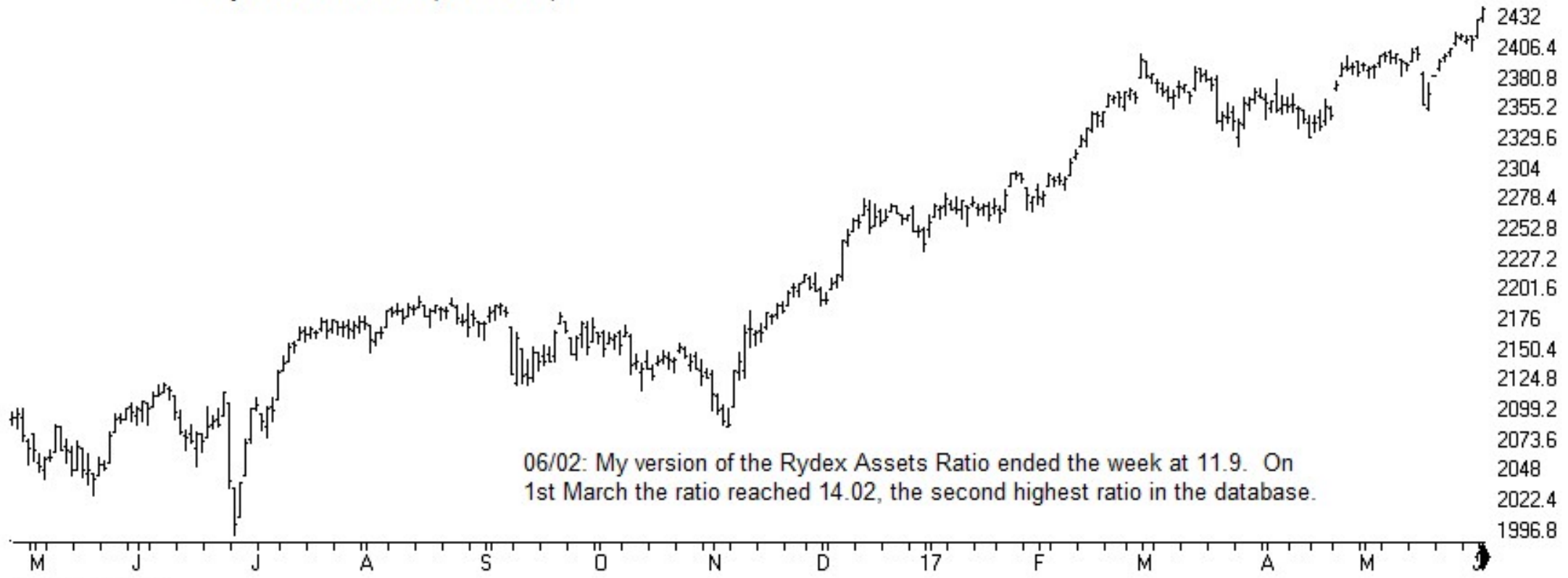


SP500 Index (Weekly)



Sentiment

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

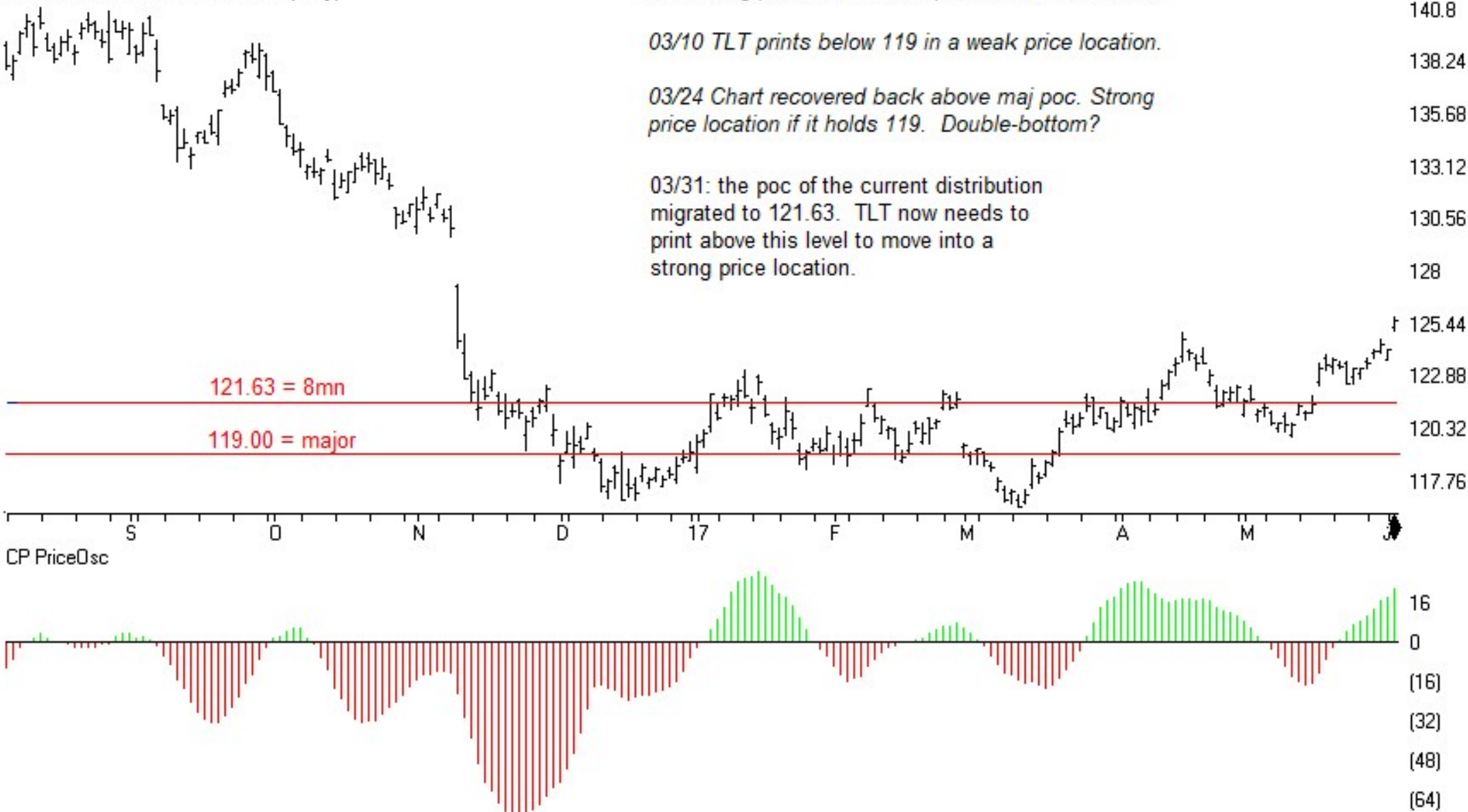


RyMajAssetsRatio

Rydex Assets Ratio (CP version)

TSR Time Support/Resistance

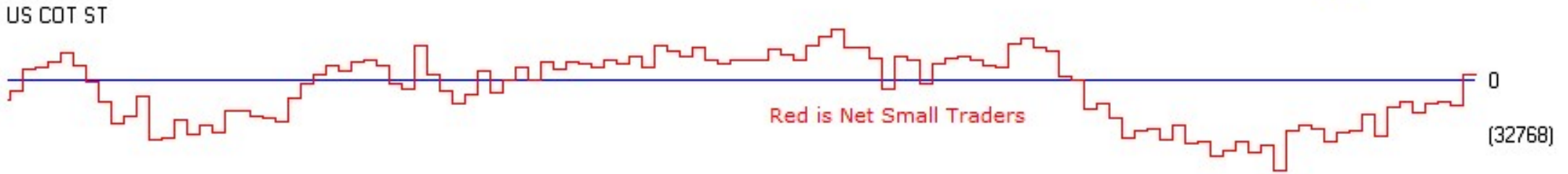
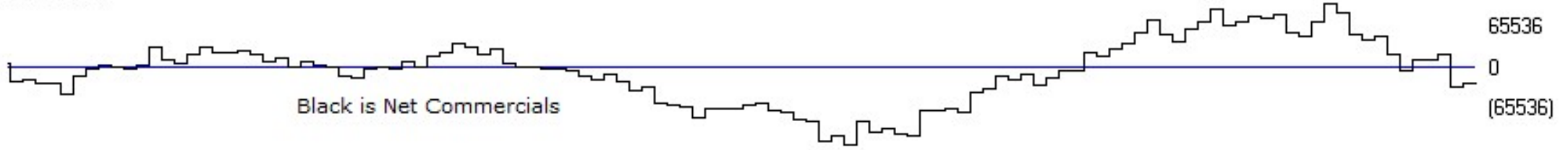
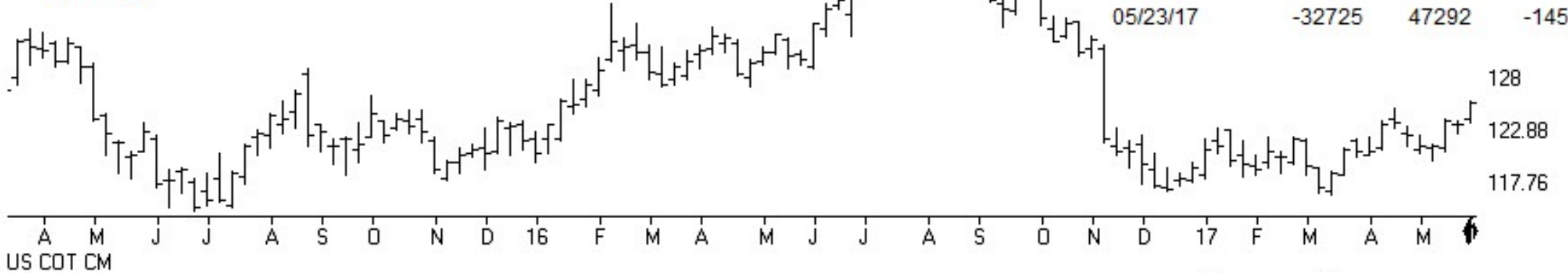
30 Lehman 20+ Year I Bond ETF (Daily)



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	5.6	0.0	83.0	76.0	99.4	36.5	100.0	78.3	0.0
05/23/17	0.0	0.0	100.0	100.0	100.0	0.0	95.9	31.2	0.0

Lehman 20+ Year T Bond ETF
(Weekly)

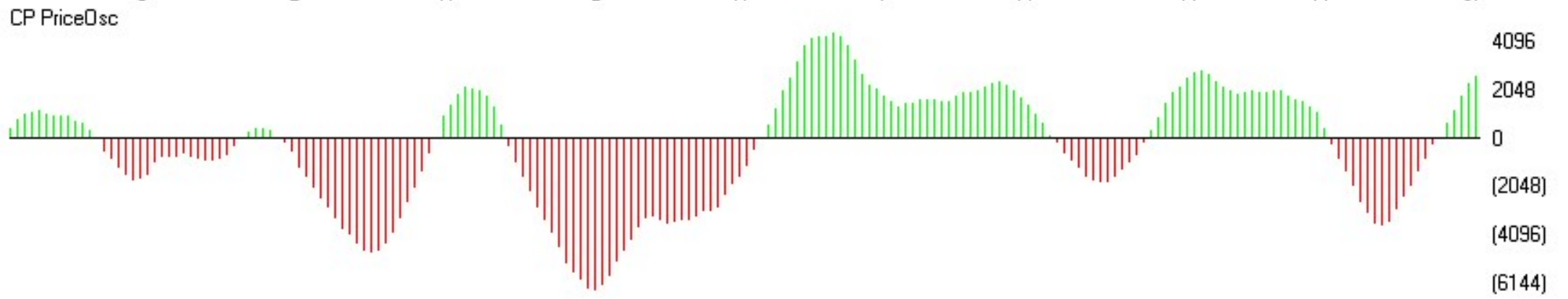
T-Bonds	CM Net	LT Net	ST Net
05/30/17	-25374	21020	4354
05/23/17	-32725	47292	-14567





TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)

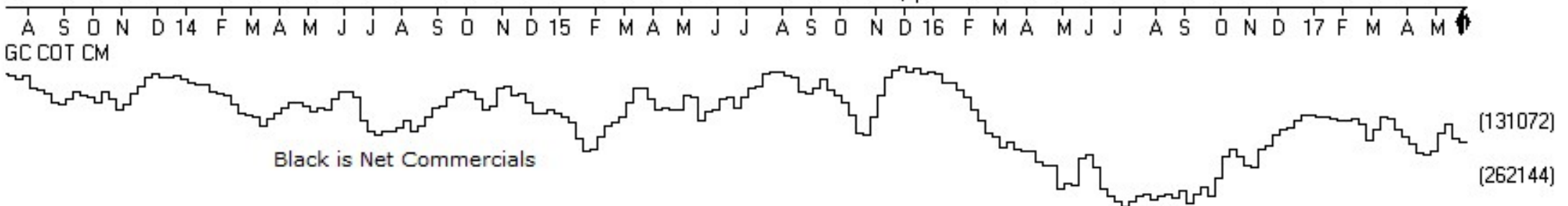


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	32.3	58.7	99.6	67.7	84	17.2	34.9	36.5	65.1
05/23/17	41.5	65	76.7	60.7	51.9	1.2	18.8	22.8	72.1

STREETTRACKS GOLD TRUST ETF (Weekly)



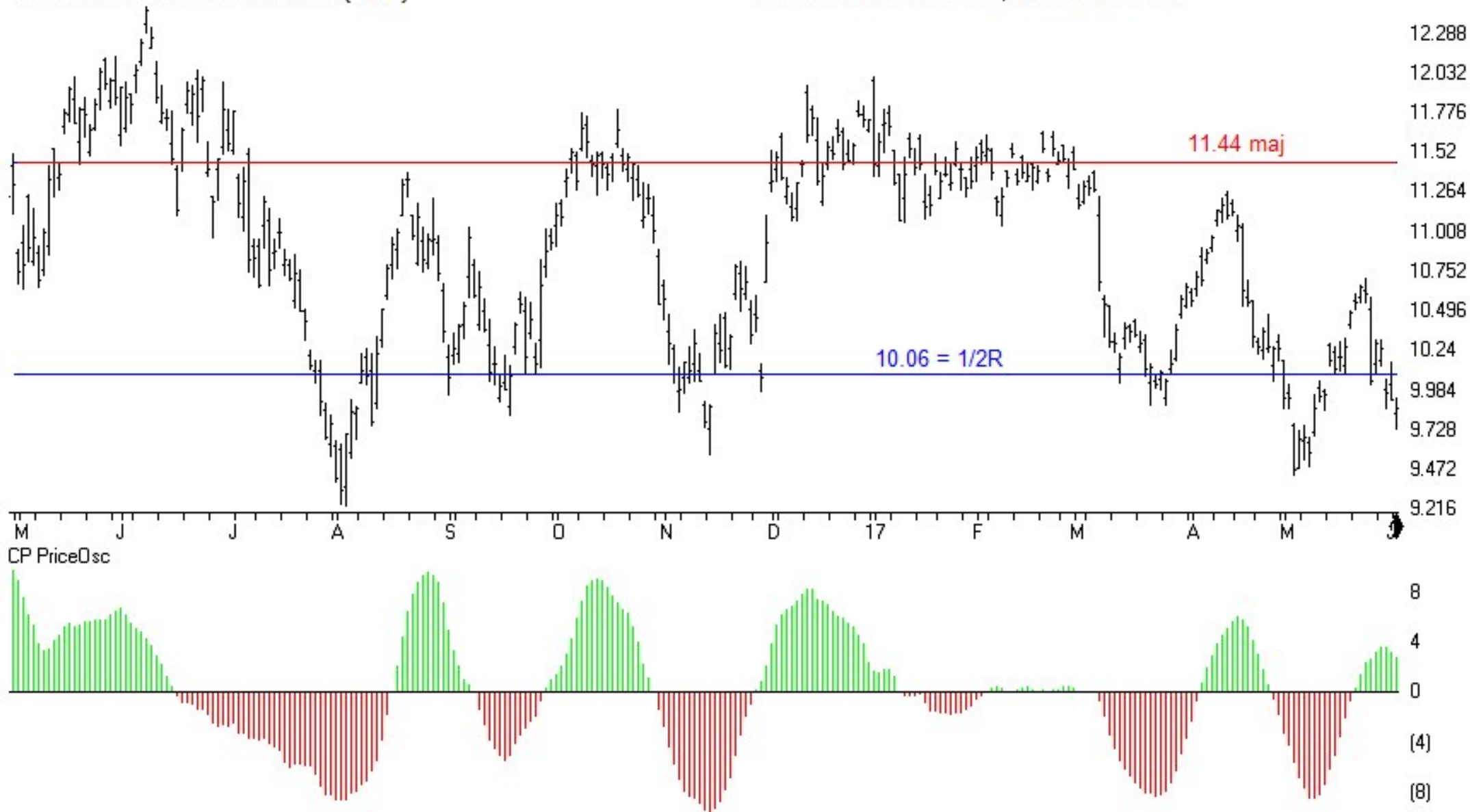
StreetTracks Gold Trust ETF (Weekly)



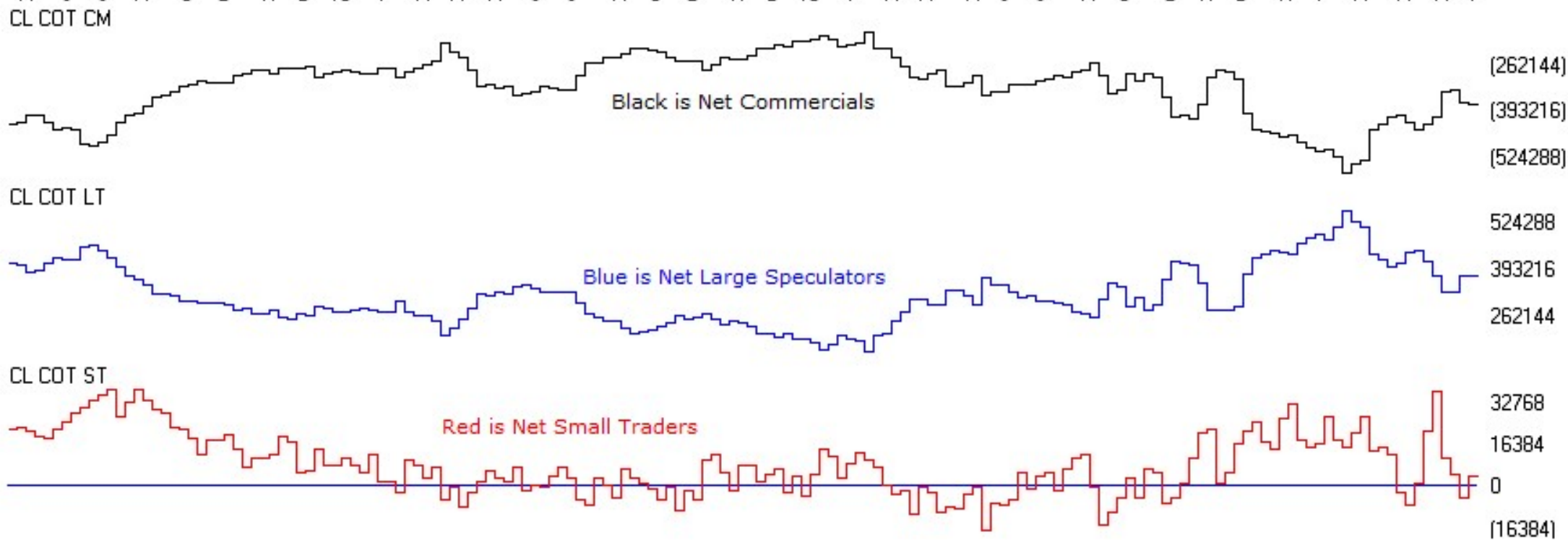
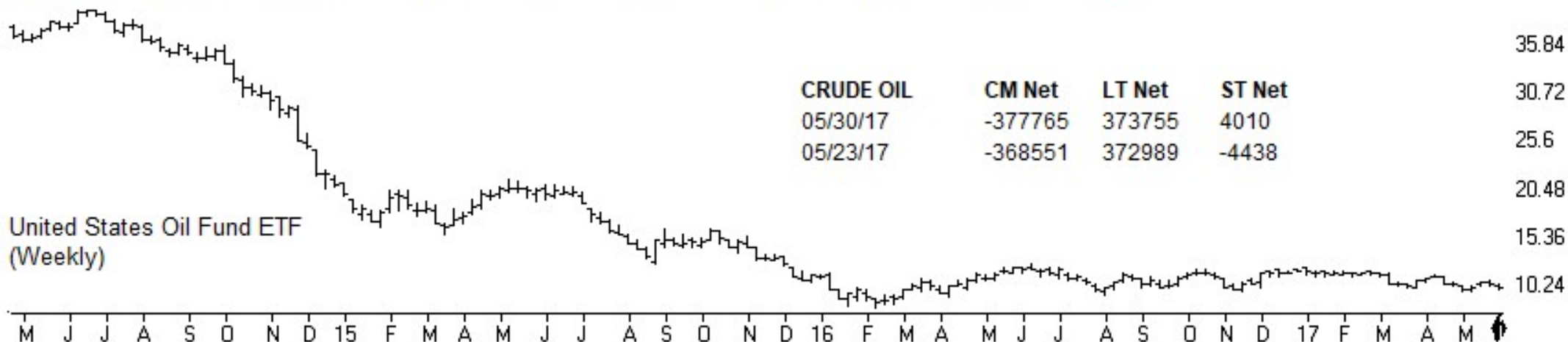
TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

01/27: major poc has migrated higher to 11.44. Price relative to this level is important to monitor.

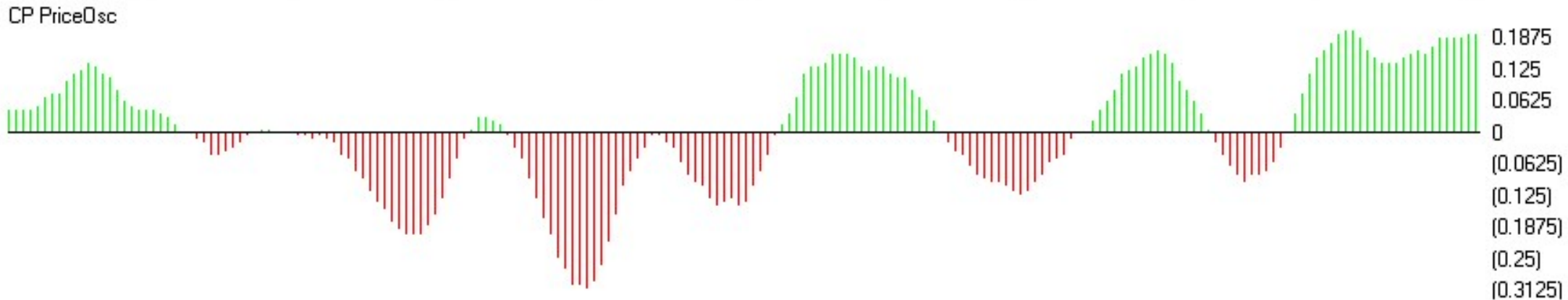
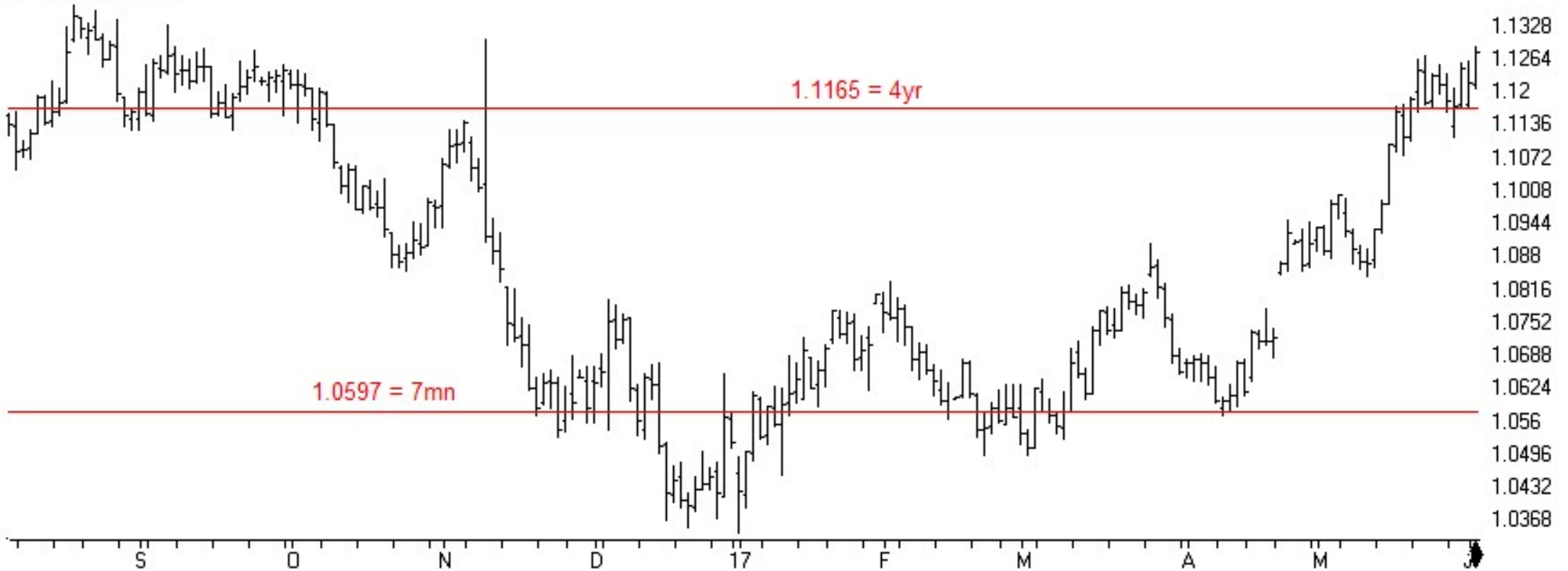


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	81.4	96.2	36.2	19.8	2.3	38.6	26.3	10.9	37.6
05/23/17	76.1	99.9	39.2	31.7	0.0	38.2	7.2	0.0	55.4

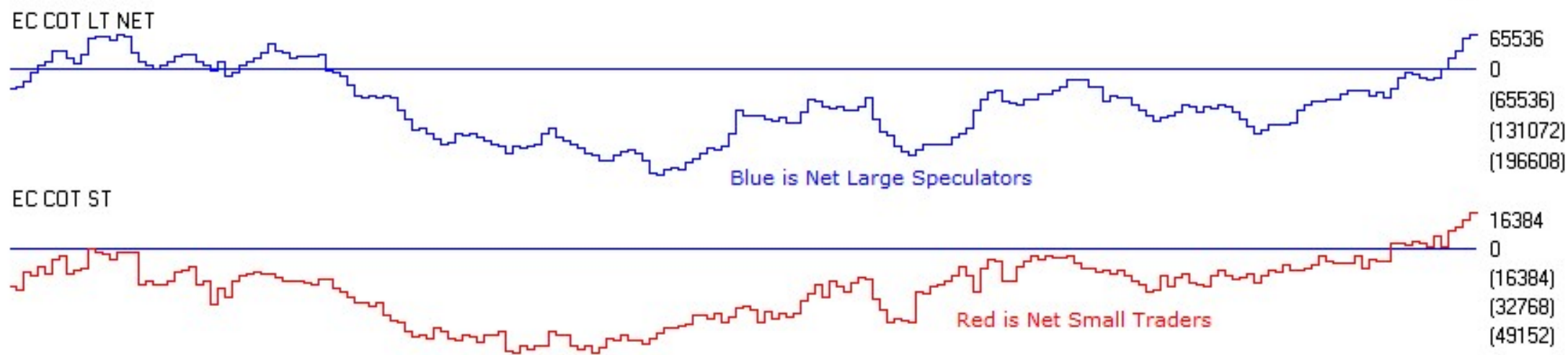
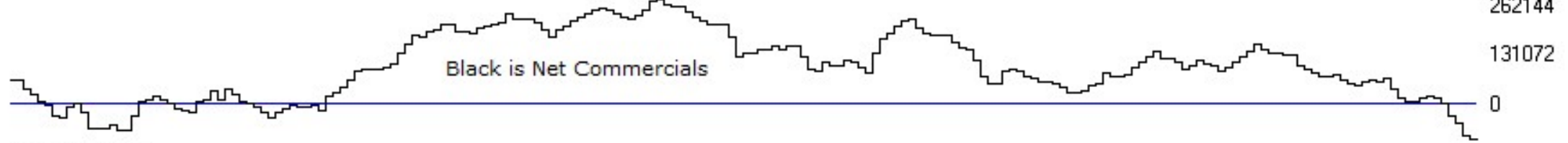
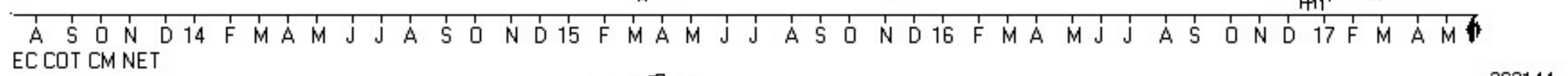


TSR Time Support/Resistance

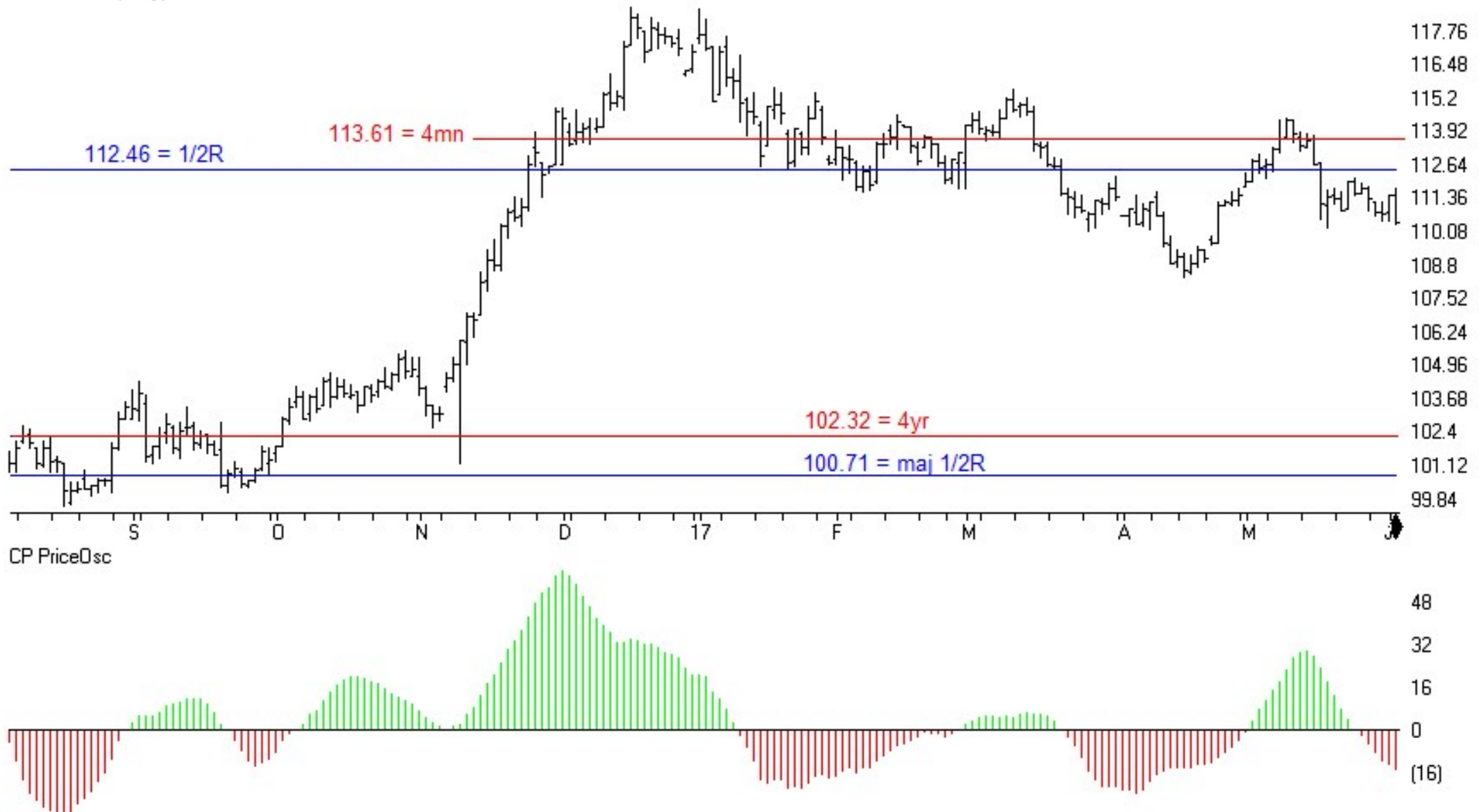
51 EURUSD (Daily)



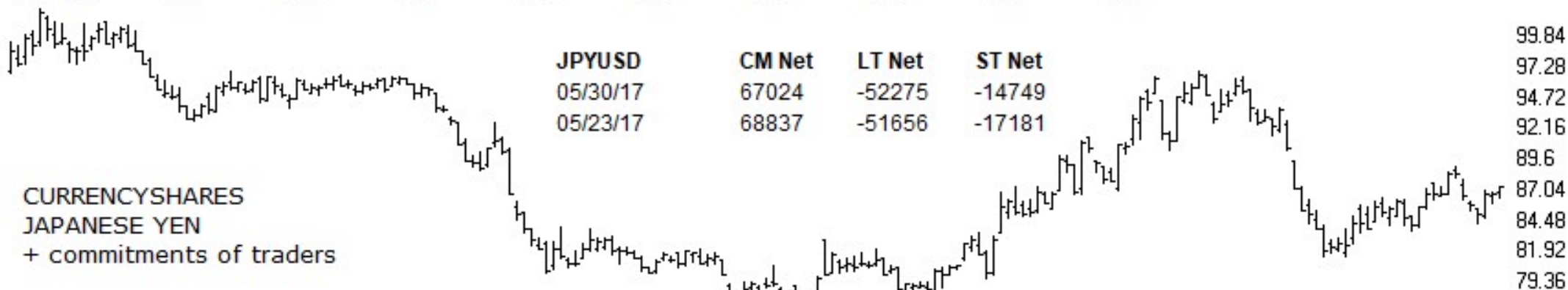
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	0.0	0.0	100.0	100.0	72.5	0.0	100.0	100.0	3.2
05/23/17	0.0	3.8	100.0	100.0	73.0	0.0	100.0	90.8	0.0



53 USDJPY (Daily)

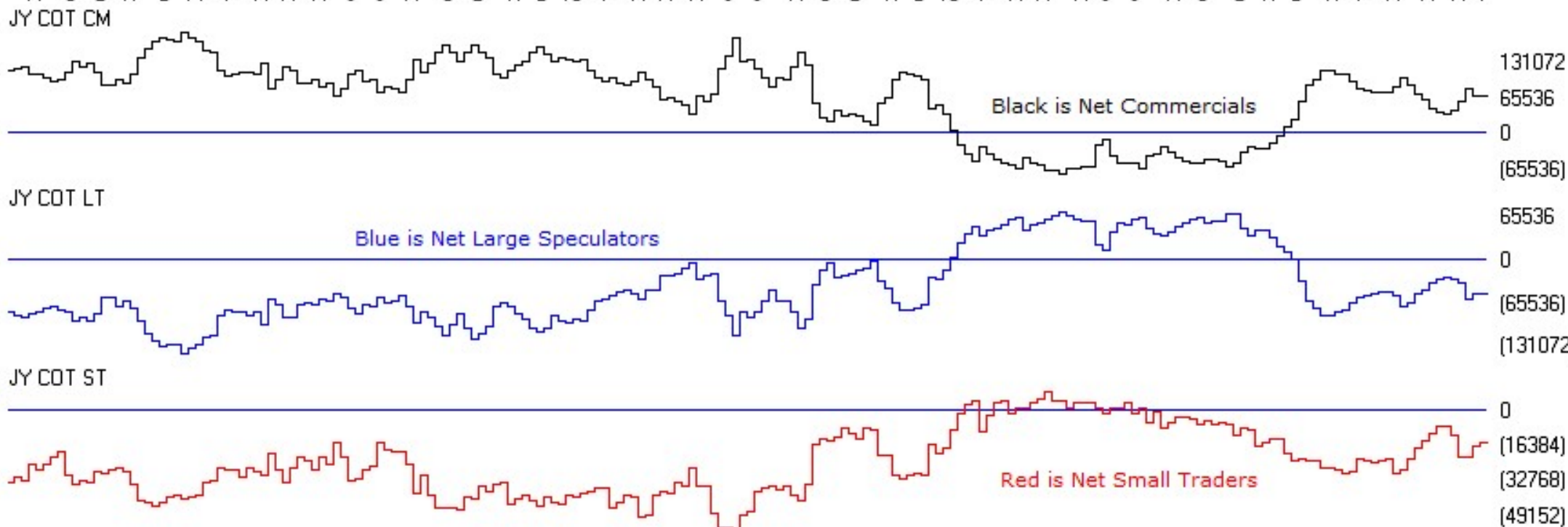


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/30/17	41.4	40.3	66.6	57.8	41.3	35.5	66.3	49.4	30.3
05/23/17	49.7	57.5	64.7	40.8	31.9	33.8	55.9	49.7	47.5



CURRENCYSHARES
JAPANESE YEN
+ commitments of traders

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 A S O N D 17 F M A M



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