

# ChartProfit

Charts to Friday 30th June 2017

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## \*\*\*\*\* BREADTH

ChartProfit Breadth System - wk ending 06/30

	-5	-4	-3	-2	↓
NYSE	59	62	60	53	56
NasDaq	64	62	55	56	57
SP500	63	65	64	60	60
ND100	64	61	62	65	49
R2000	57	66	58	55	56

number = % stocks >50day ma

## \*\*\*\*\* SENTIMENT

### Consensus Polls:

06/30: AAll (public poll). Bulls% was lower at 29.7% (from 32.7%). Bears% was lower at 26.9%, a twenty five week low.

06/30: Investors Intelligence. Bulls% was higher at 54.9%. Two weeks ago Bulls% reached 50.0% was an eleven week low. Bear% was lower at 18.6%. Four weeks ago Bears% reached 19.2% which was a twenty two week high.

06/30: Market Vane (advisers) poll was lower at 67. Previous week's number at 69 was the highest since May 2013.

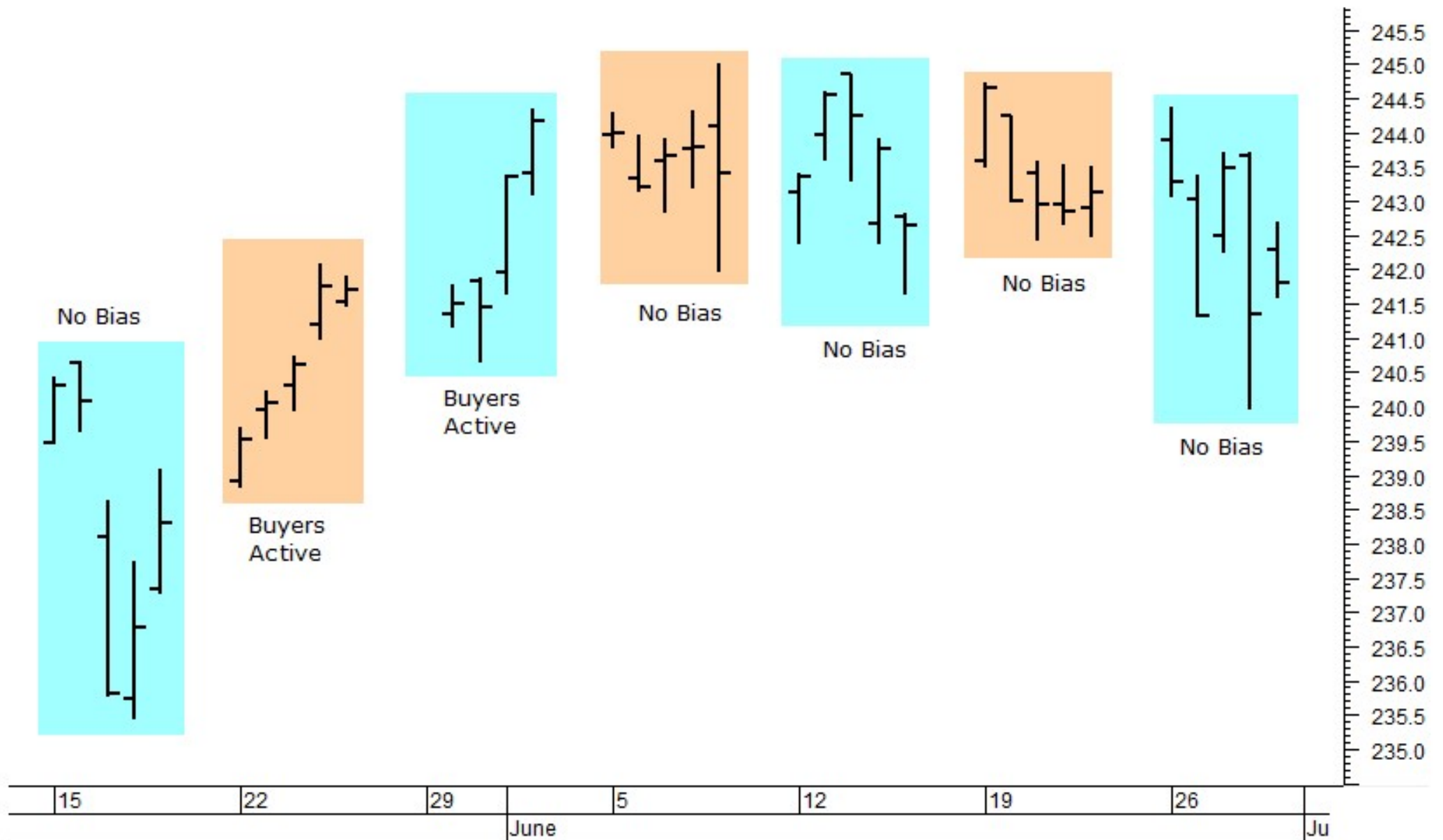
06/30: NAAIM exposure index was higher at 97.32.

### Mutual Fund Flow:

06/30: My version of the Rydex Assets Ratio ended the week at 15.20, the highest ratio in the database. The ratio reaching a new high has historically been a warning for the market.

06/30: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$9.7 Billion in the week to 28th June.

### SPY Weekly Structure

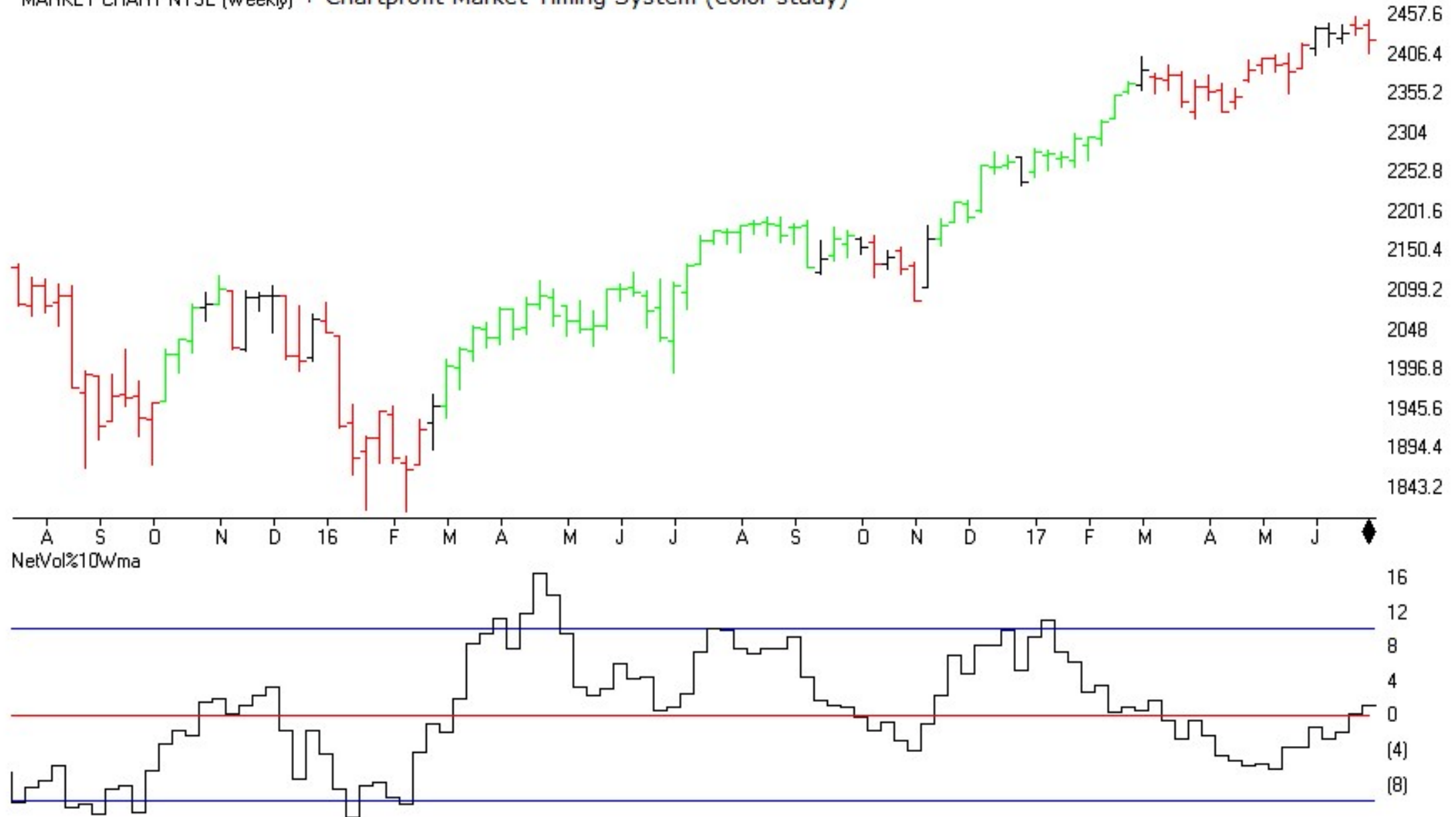


# Commitments of Traders

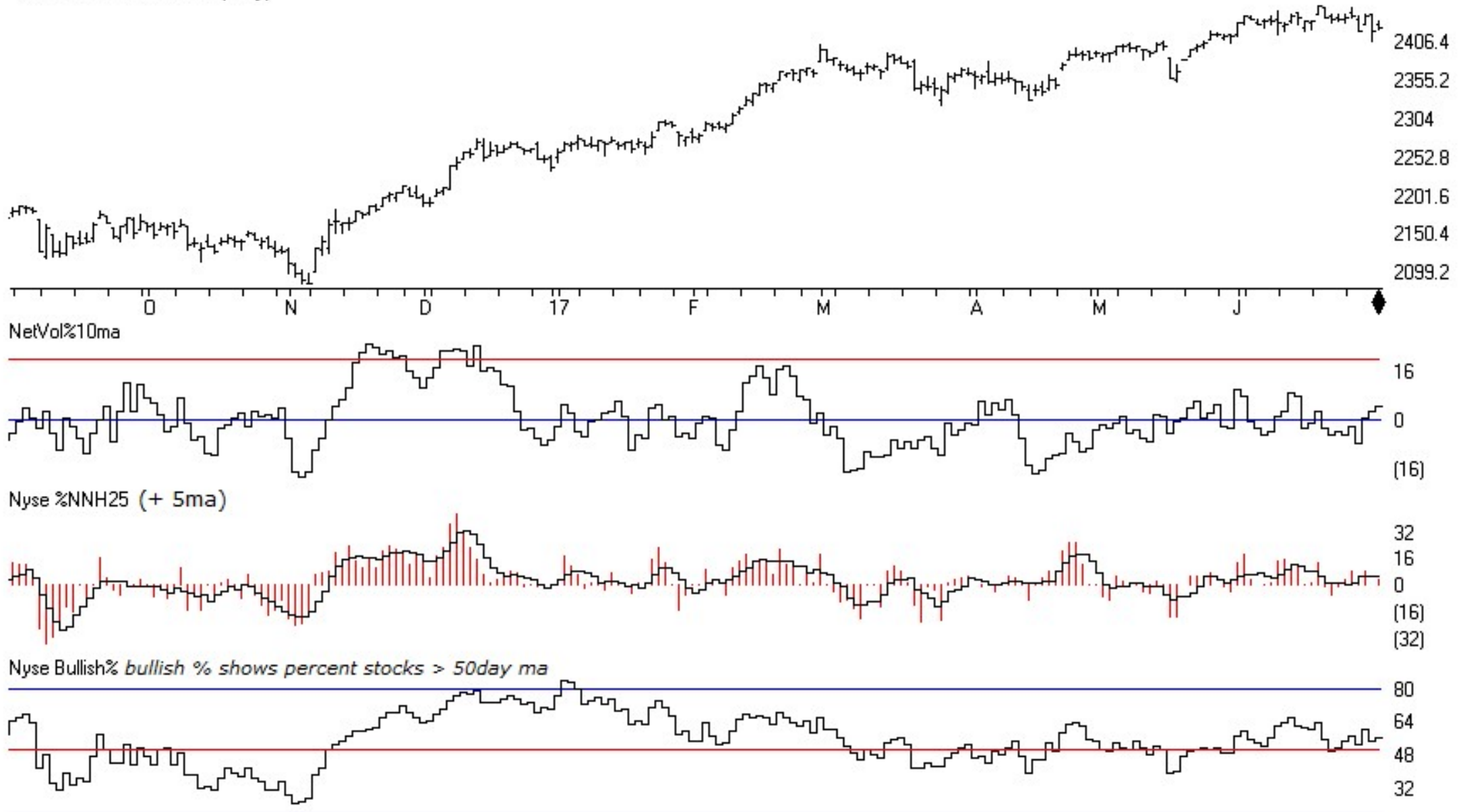
C.O.T.  
Quick  
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/27/17	34.4	29.2	80.7	48.4	16.5	18.8	75.2	100.0	60.0
06/20/17	43.6	34.8	50.7	48.1	15.6	18.1	58.3	99.7	100.0
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/27/17	67.3	96.1	60.6	32.5	44.2	62.7	68.7	73.5	61.8
06/20/17	52	74.2	75.7	50.2	66.8	59.5	26.7	44.1	63.2
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/27/17	94.6	100.0	38.9	0.0	41.4	100.0	60.4	61.2	44.3
06/20/17	89.0	100.0	37.5	0.0	39.5	97.3	87.0	85.7	29.1
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/27/17	6.9	0.0	83.6	94.3	100.0	33.0	92.7	83.6	0.0
06/20/17	0.0	0.0	100.0	100.0	100.0	17.2	100.0	100.0	0.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/27/17	20.8	0.0	36.5	81.8	86.8	53.8	67.3	100.0	66.9
06/13/17	21.5	3.7	68.4	81.5	19.1	4.0	65.4	43.7	9.7
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/27/17	60.1	33.3	1.7	42.4	74.0	89.0	40.9	34.6	80.5
06/20/17	42.7	22.1	18.7	61.6	93.1	74.2	52.1	32.0	67.8
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/27/17	10.8	0.0	64.1	86.3	100.0	38.7	87.4	100.0	41.2
06/20/17	19.4	0.0	57.6	77.1	100.0	45.2	82.6	100.0	42.3
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/27/17	100.0	79.4	0.0	0.0	0.0	95.8	0.0	83.9	62.8
06/20/17	100.0	74.7	0.0	0.0	0.2	100.0	9.2	100.0	50.0

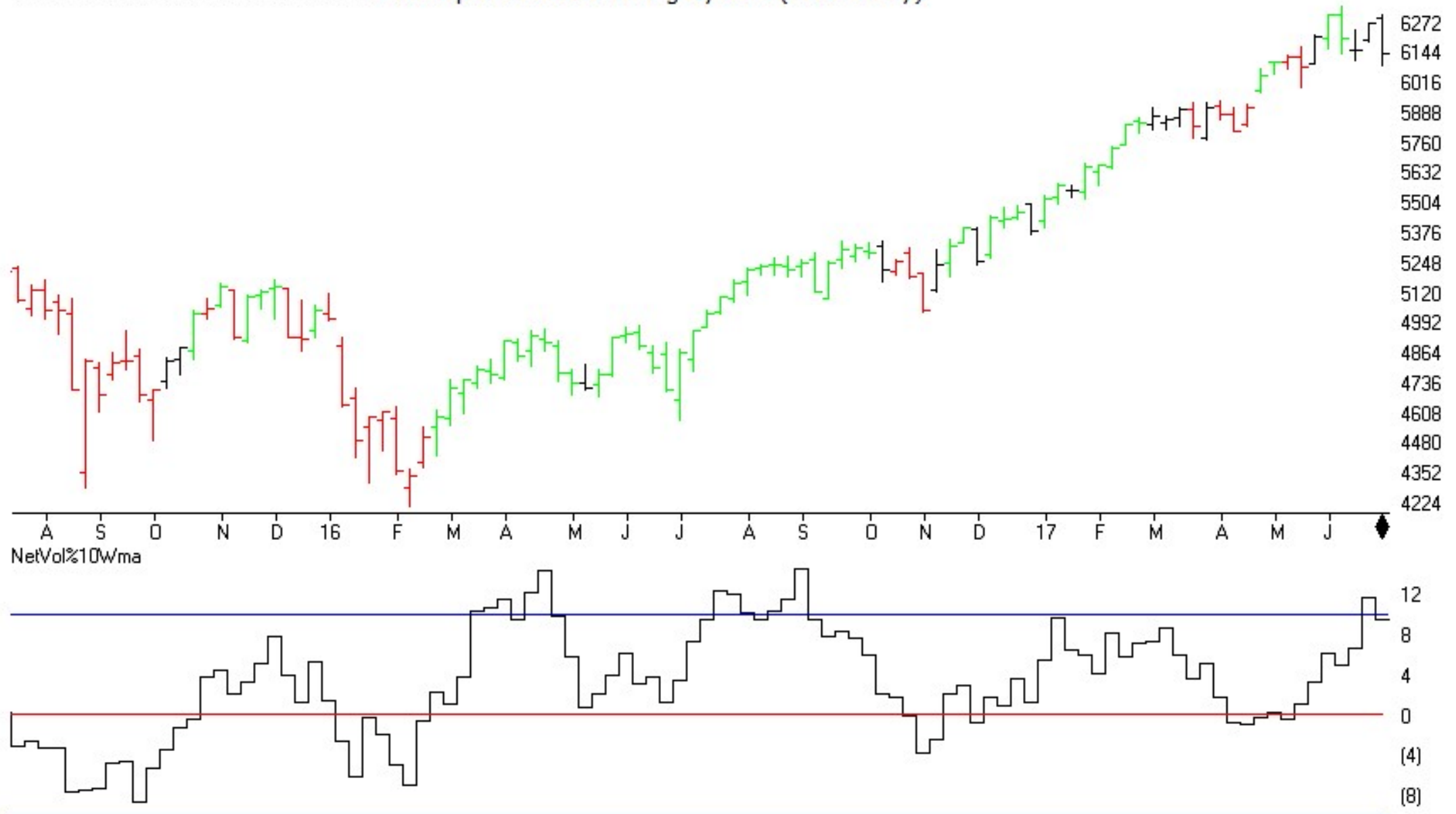
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



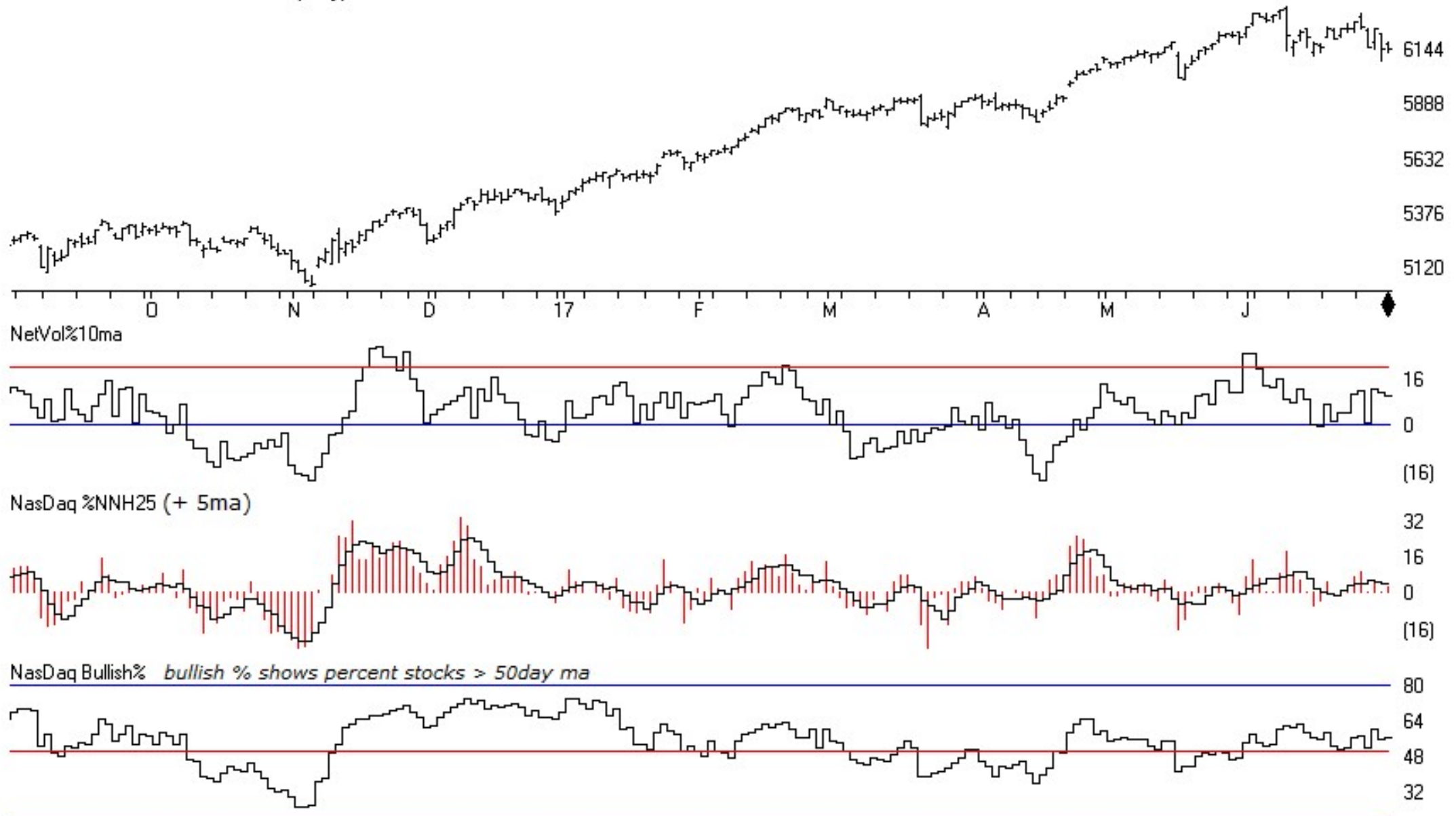
MARKET CHART NYSE (Daily)



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



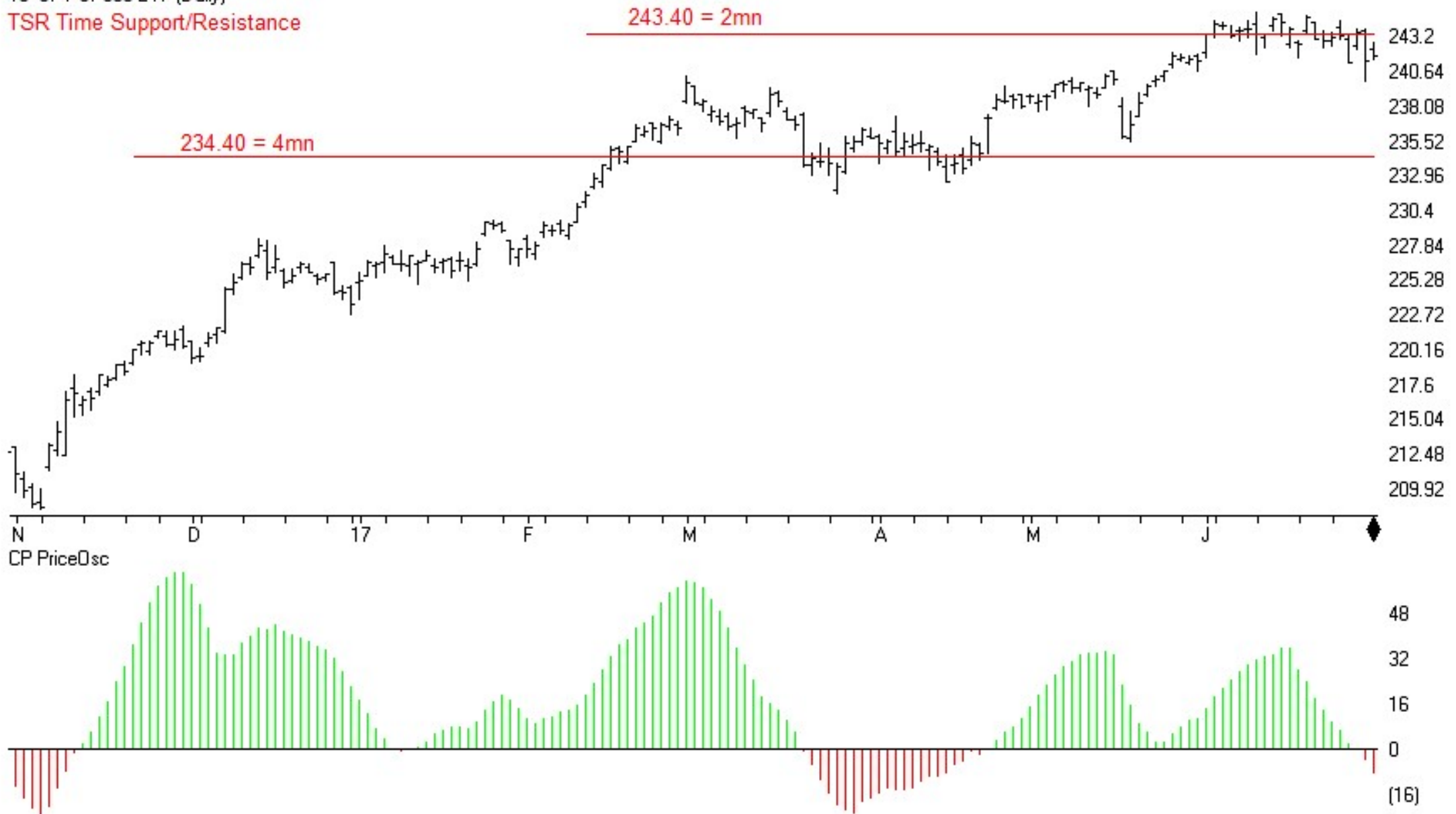
MARKET CHART NASDAQ 1800 (Daily)





13 SPY SP500 ETF (Daily)

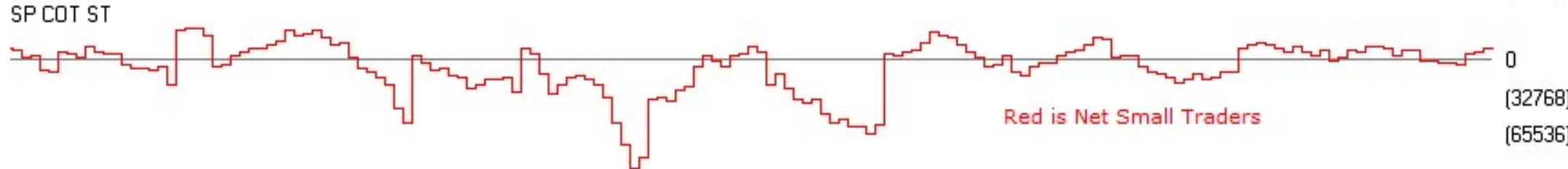
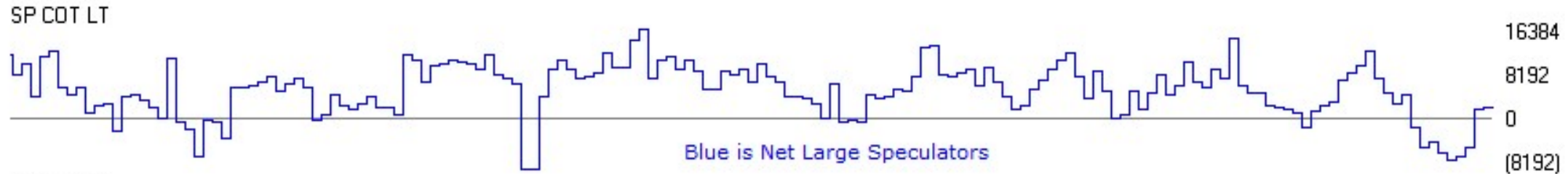
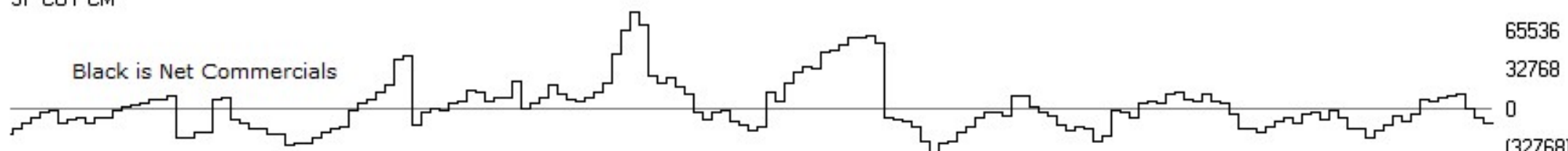
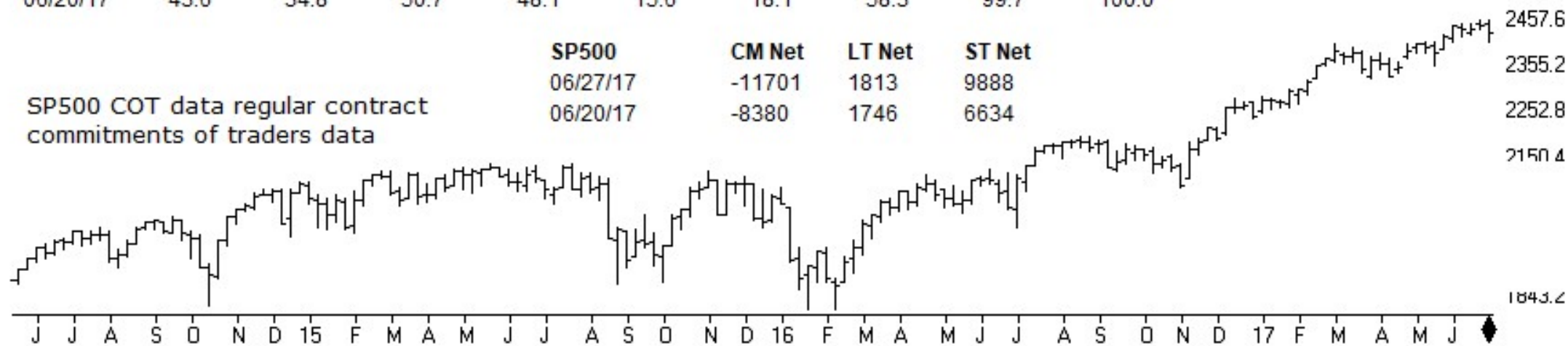
TSR Time Support/Resistance



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/27/17	34.4	29.2	80.7	48.4	16.5	18.8	75.2	100.0	60.0
06/20/17	43.6	34.8	50.7	48.1	15.6	18.1	58.3	99.7	100.0

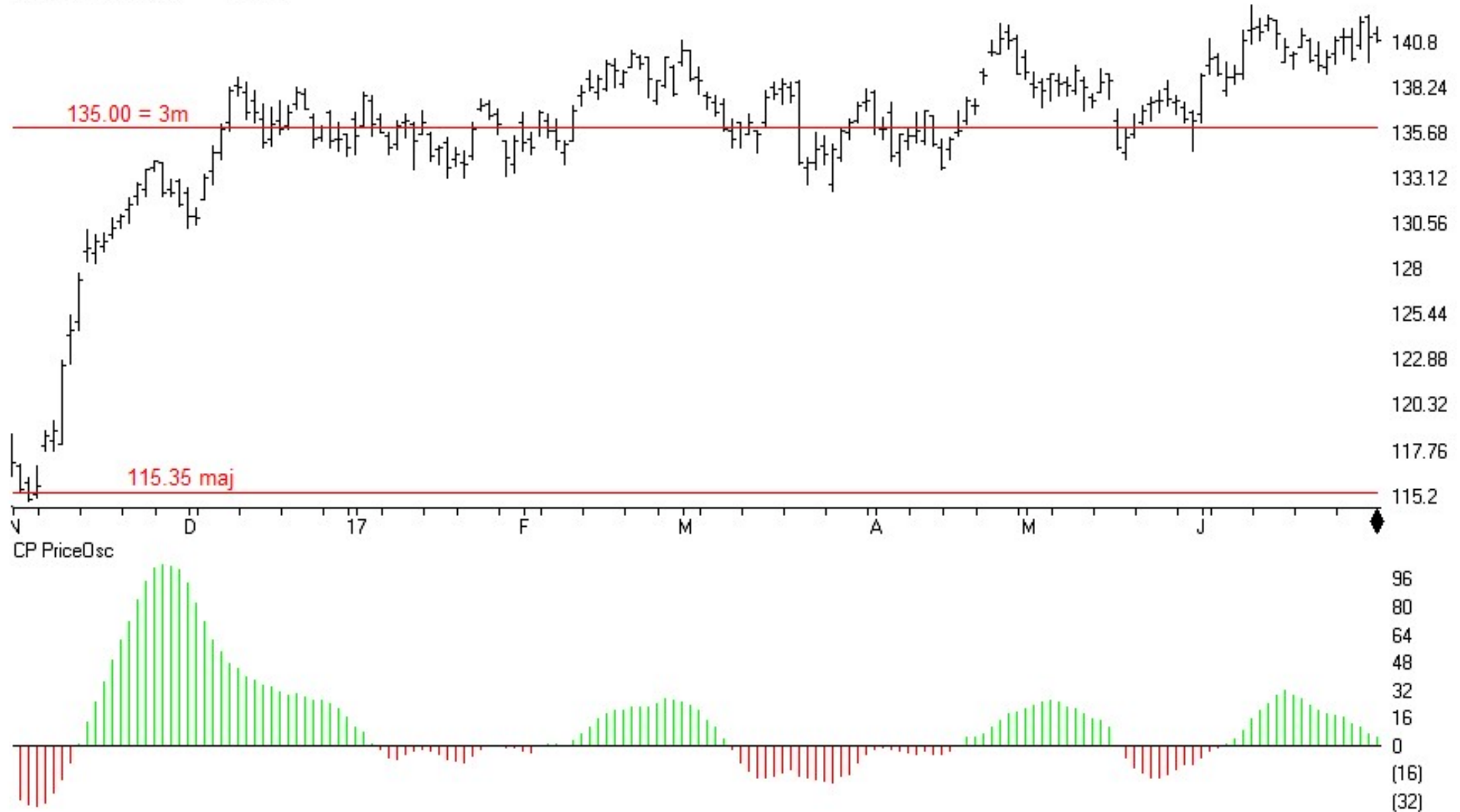
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
06/27/17	-11701	1813	9888
06/20/17	-8380	1746	6634

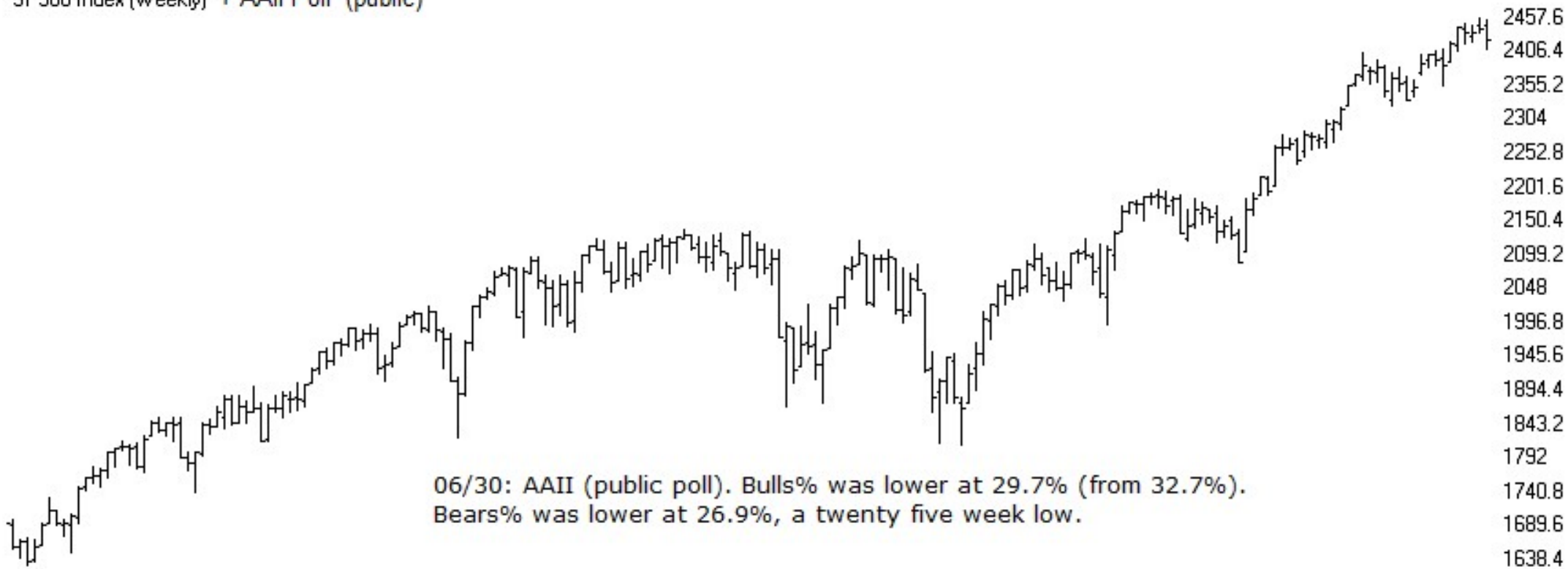


## TSR Time Support/Resistance

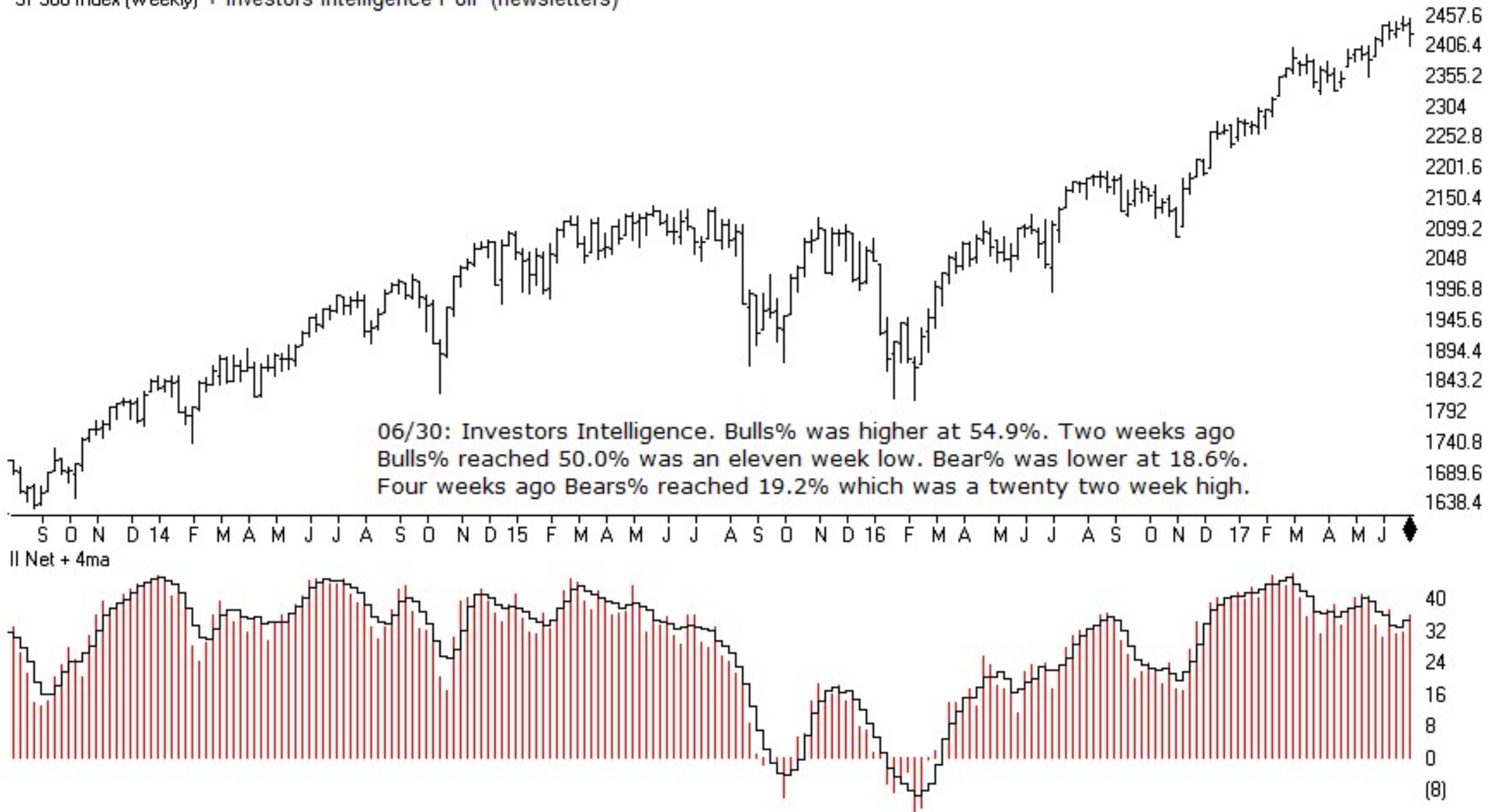
11 IWM R2000 ETF (Daily)



SP500 Index (Weekly) + AAI Poll (public)

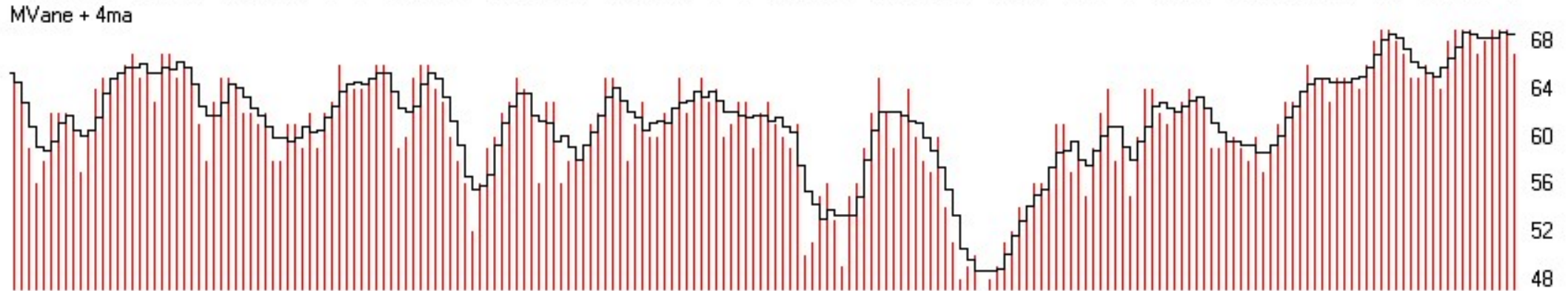
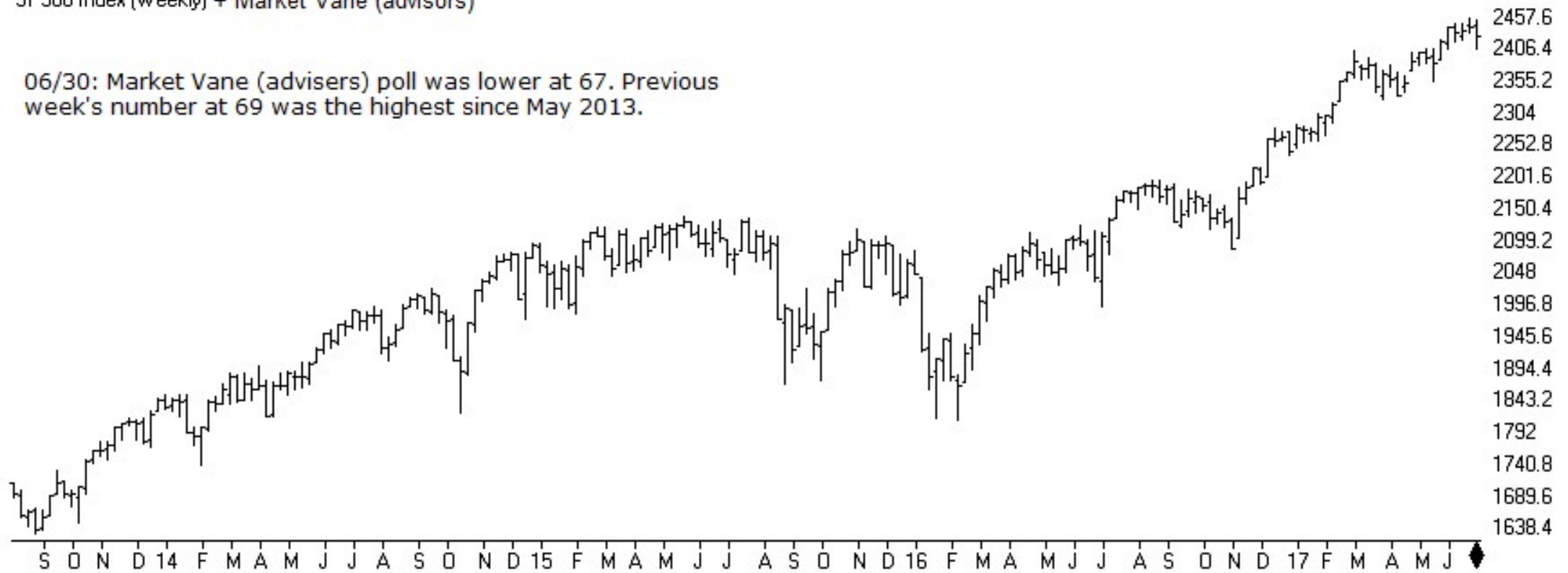


SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



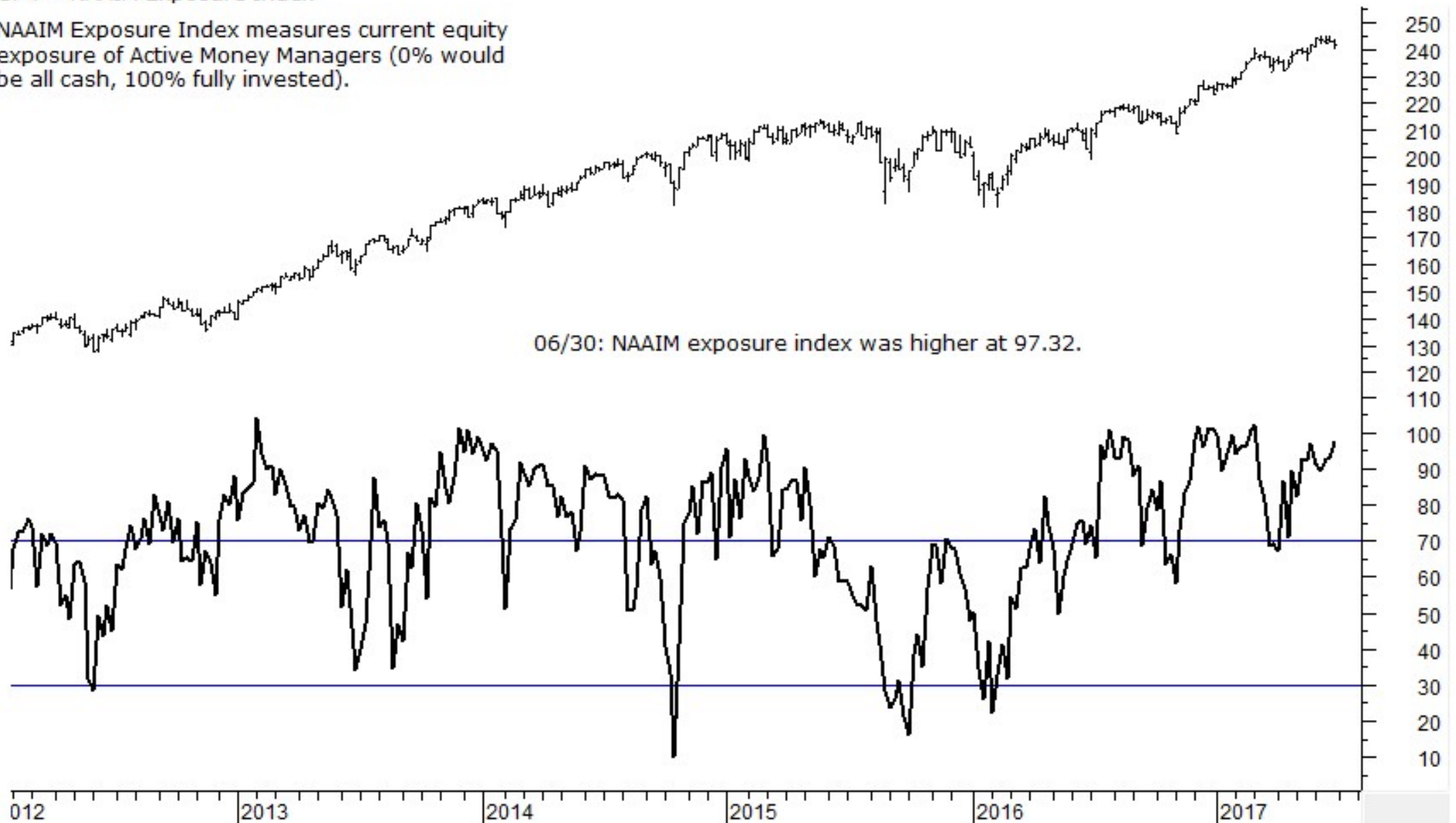
SP500 Index (Weekly) + Market Vane (advisors)

06/30: Market Vane (advisors) poll was lower at 67. Previous week's number at 69 was the highest since May 2013.

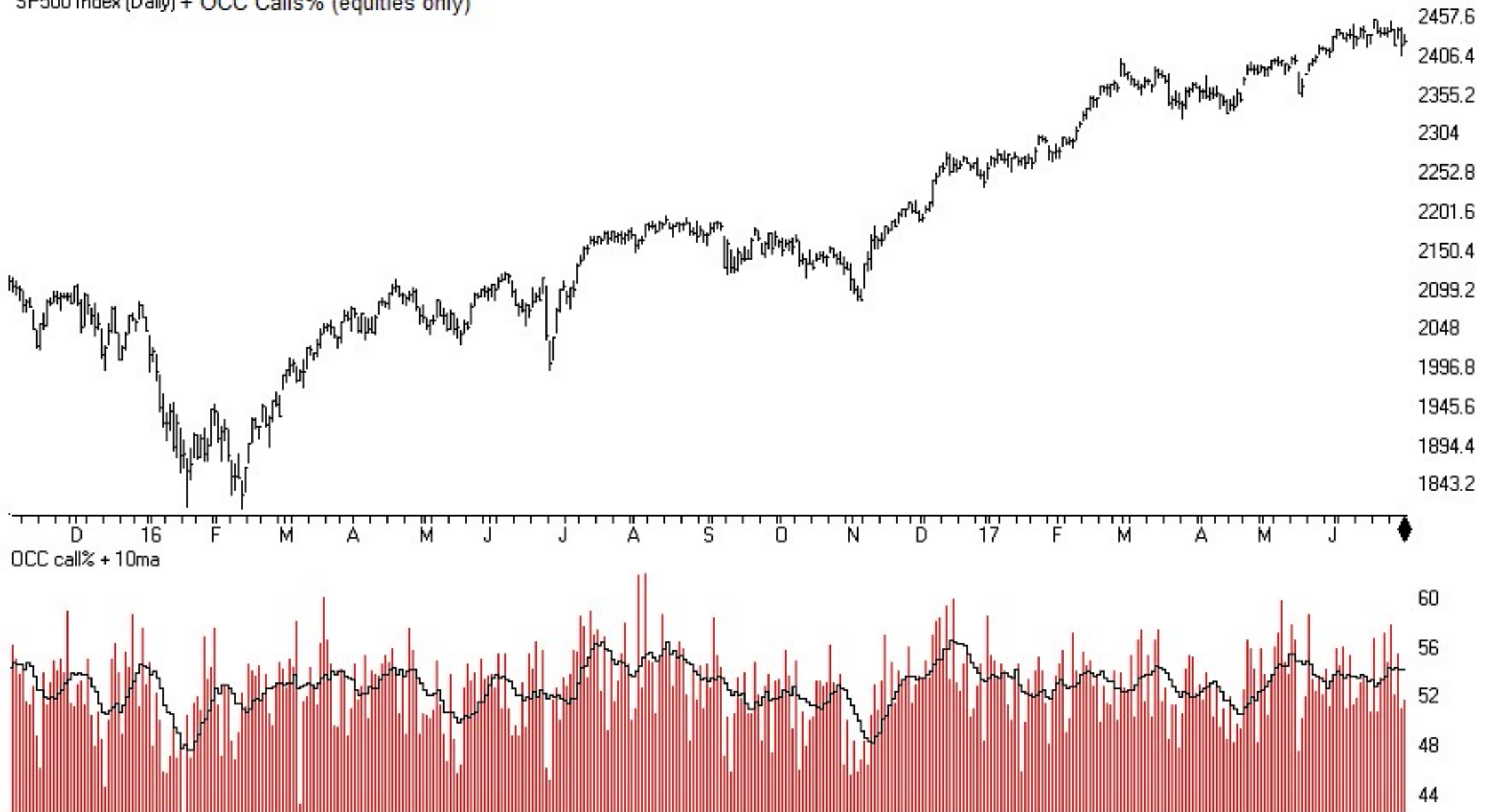


## SPY + NAAIM Exposure Index

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



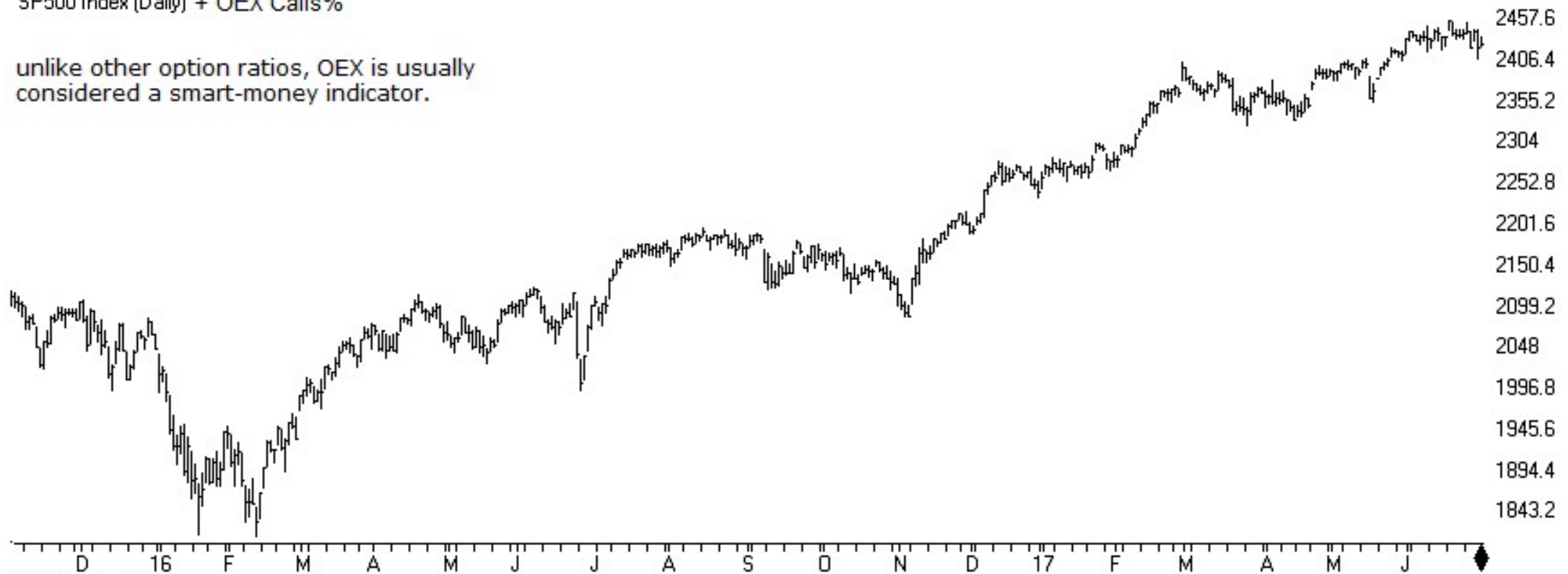
SP500 Index (Daily) + OCC Calls% (equities only)



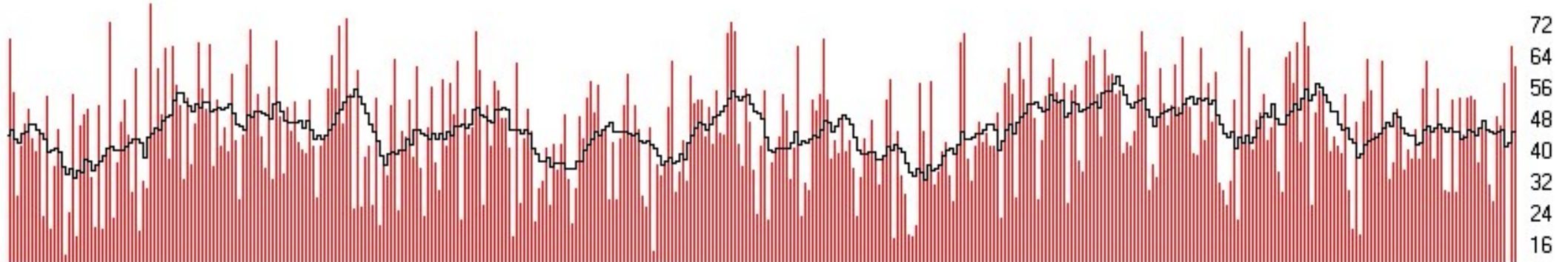


SP500 Index (Daily) + OEX Calls%

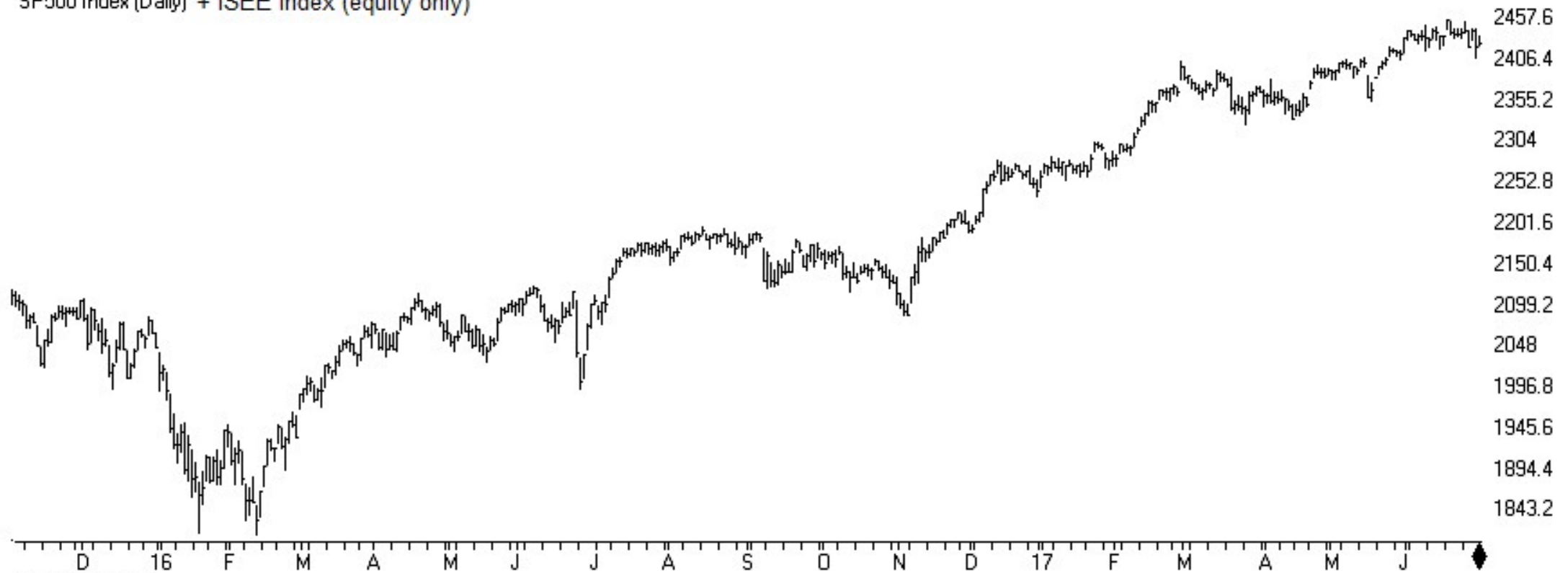
unlike other option ratios, OEX is usually considered a smart-money indicator.



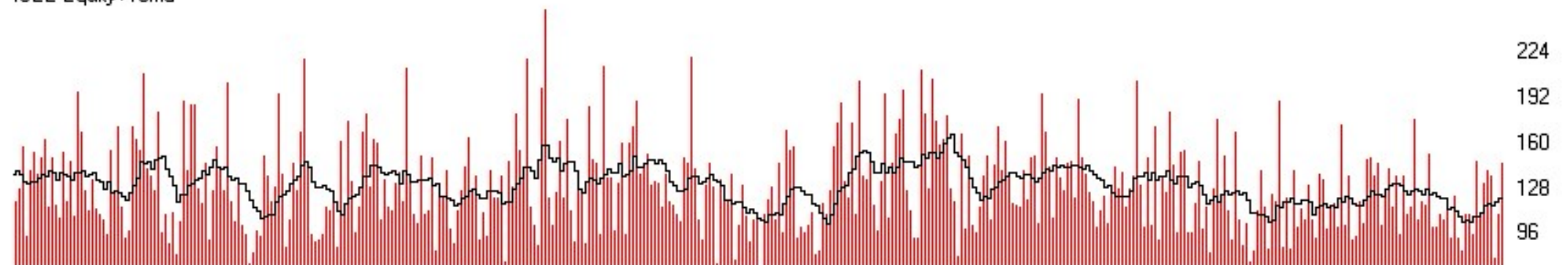
OEX Call% + 10ma



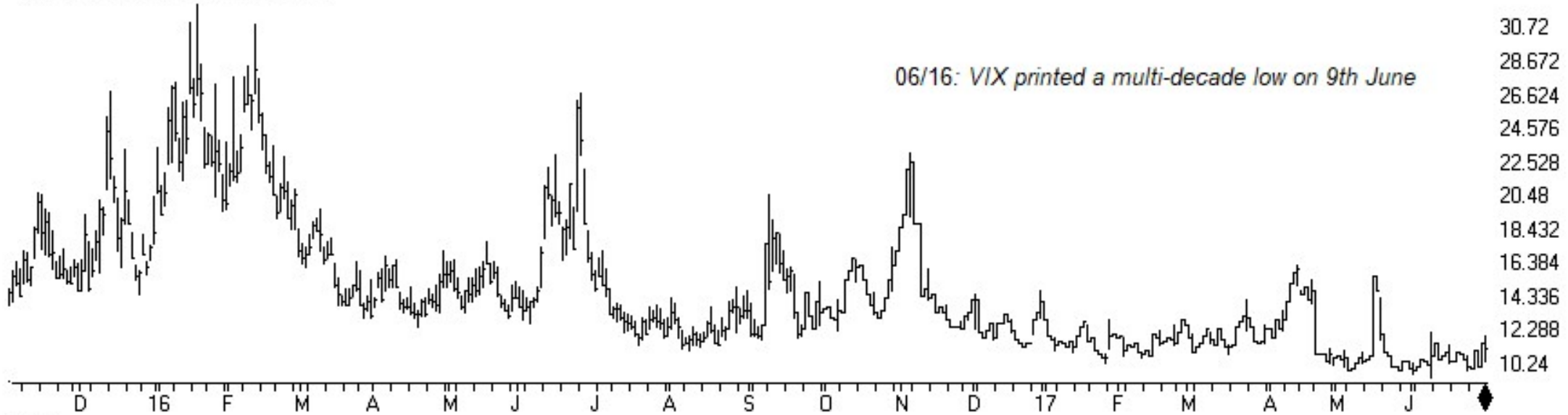
SP500 Index (Daily) + ISEE Index (equity only)



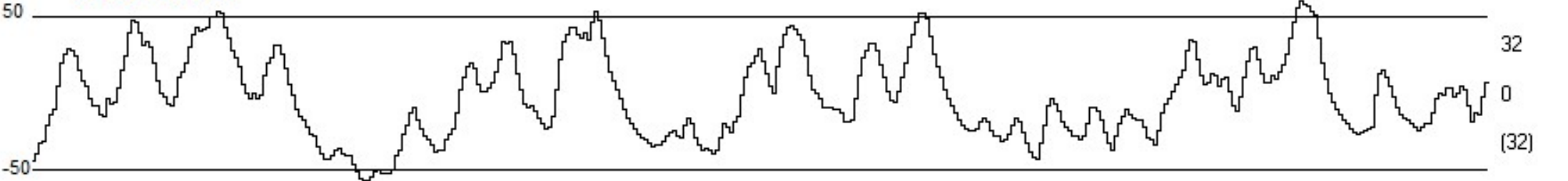
ISEE Equity+10ma



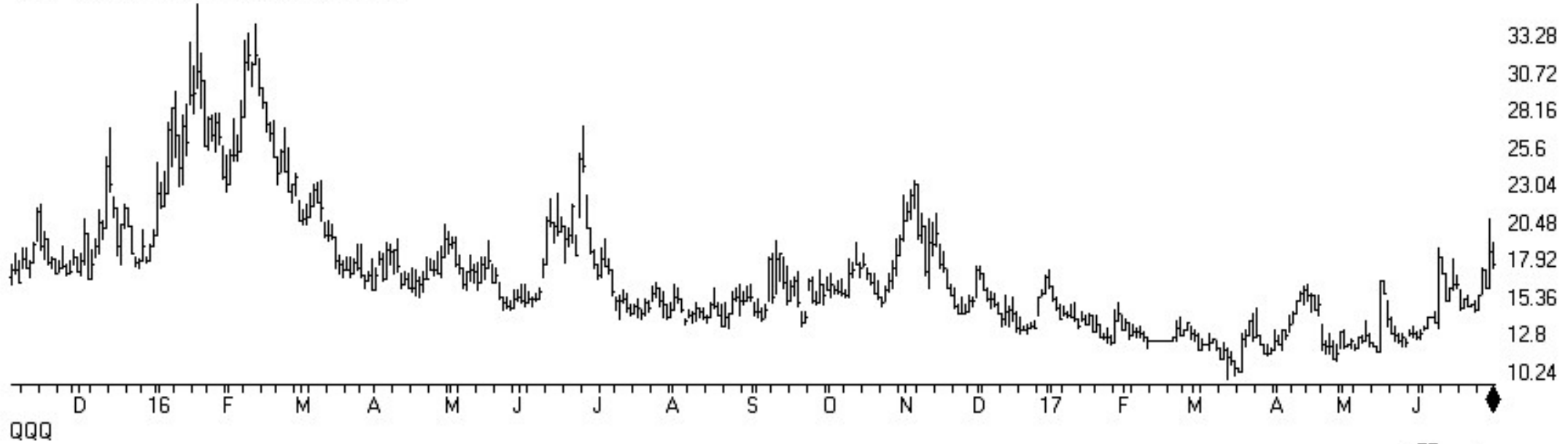
VIX - S&P 500 Volatility Index (Daily)



TCI based on VIX



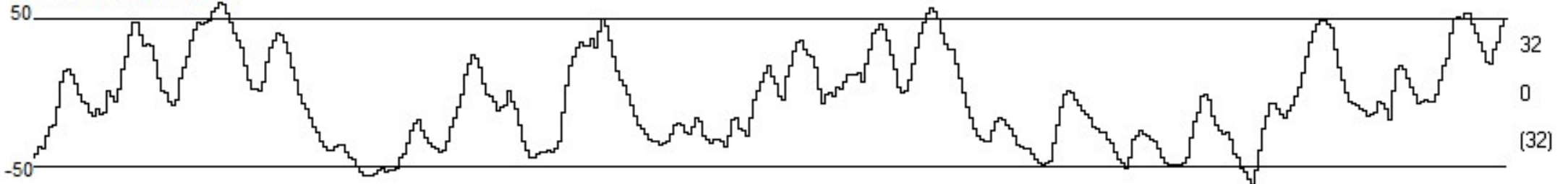
VXN - NASDAQ VOLATILITY INDEX (Daily)



QQQ

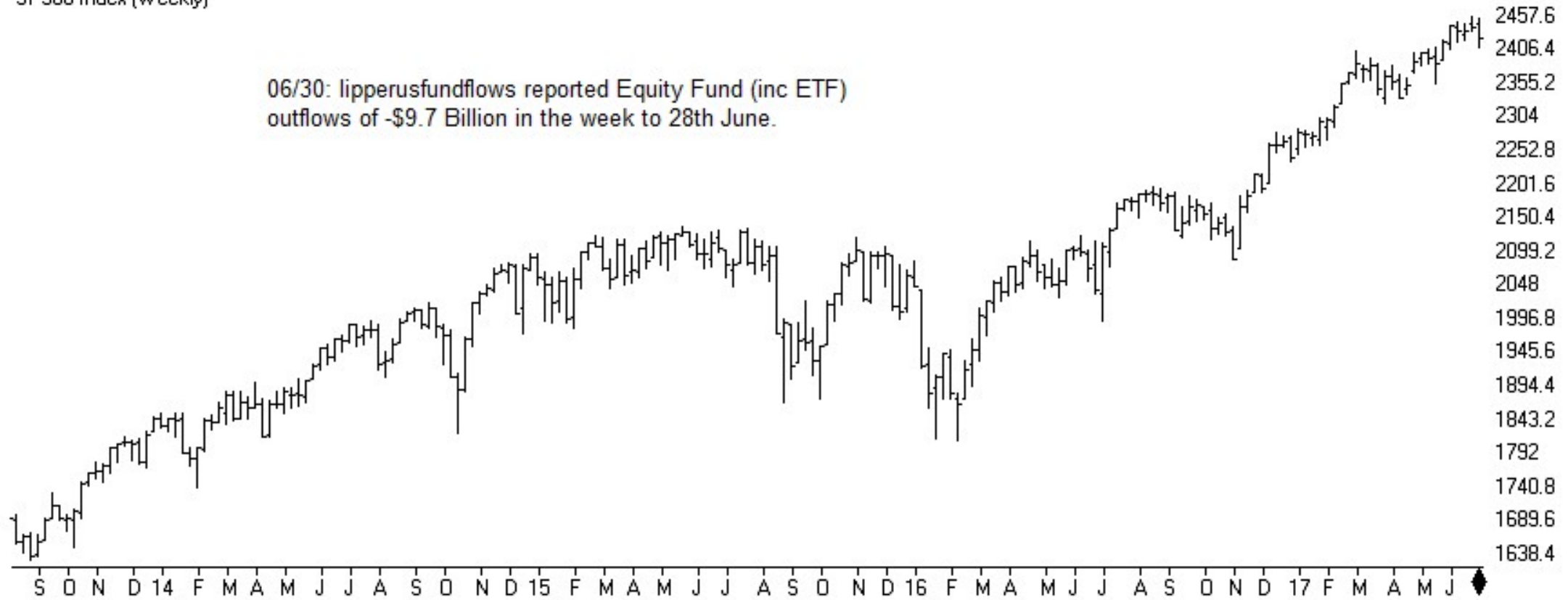


TCI based on VXN

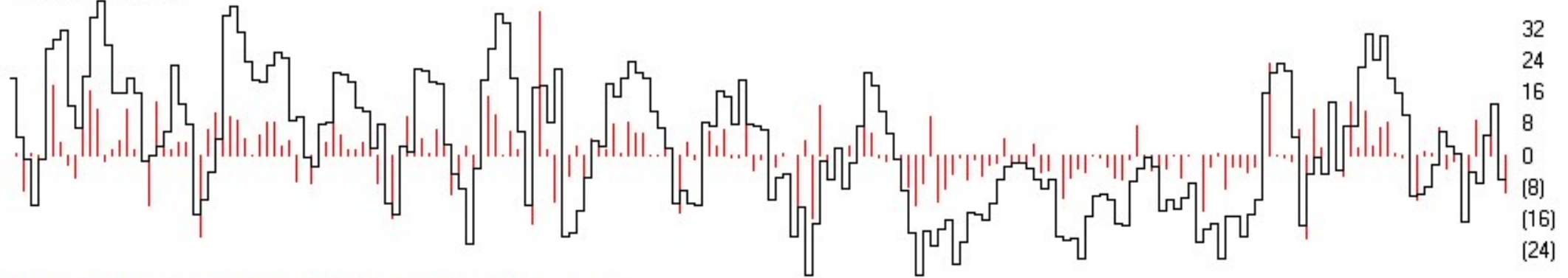


SP500 Index (Weekly)

06/30: lipperfundflows reported Equity Fund (inc ETF) outflows of -\$9.7 Billion in the week to 28th June.



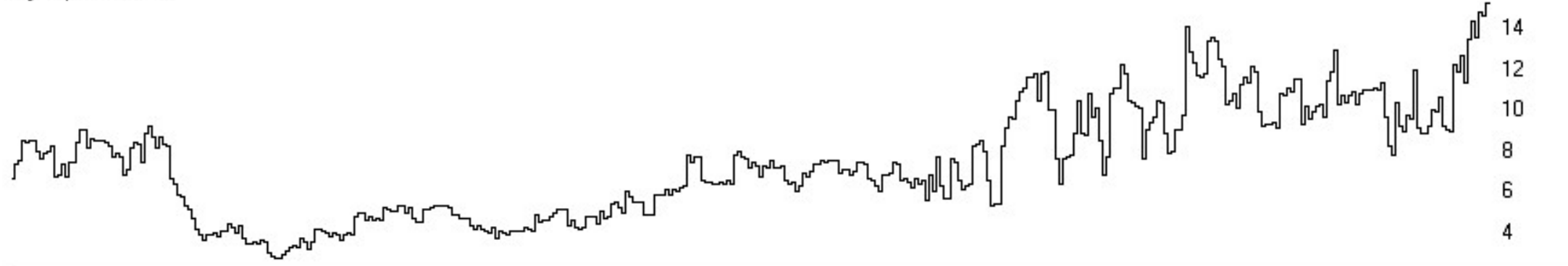
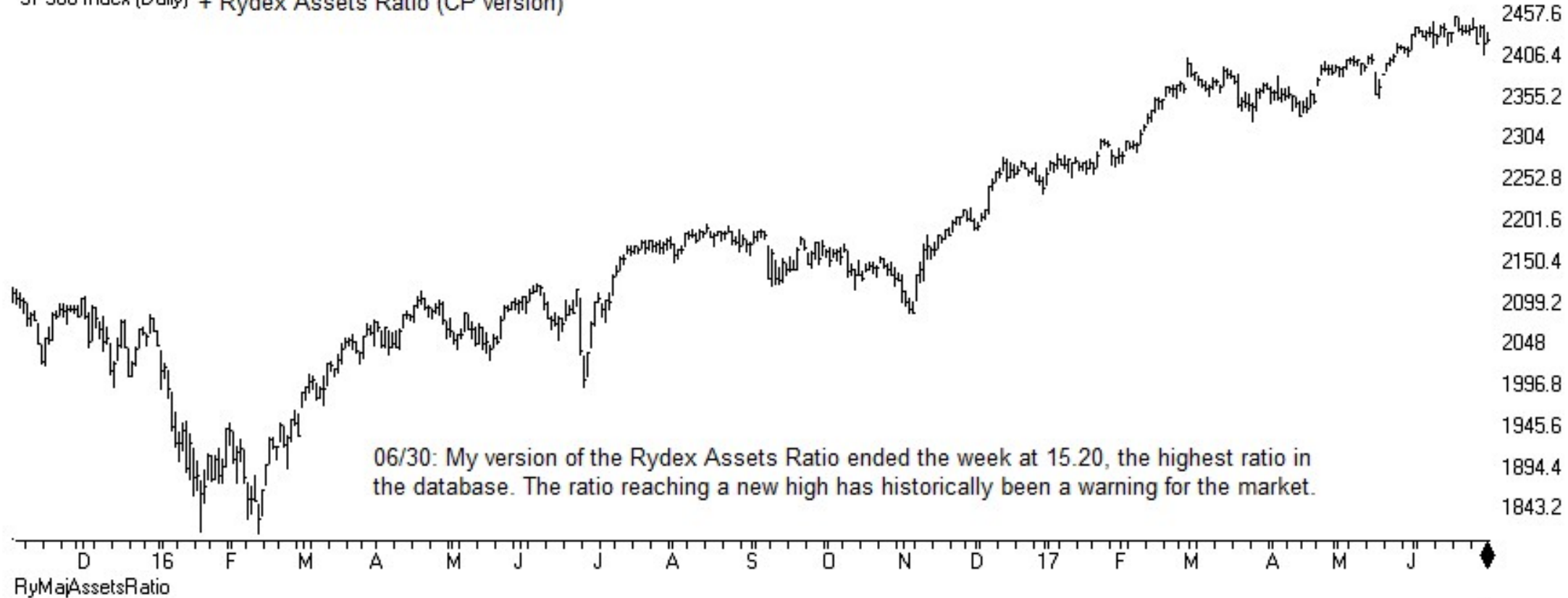
Lipper Fd+4wkSum



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

# Sentiment

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



Rydex Assets Ratio (CP version)

TSR Time Support/Resistance

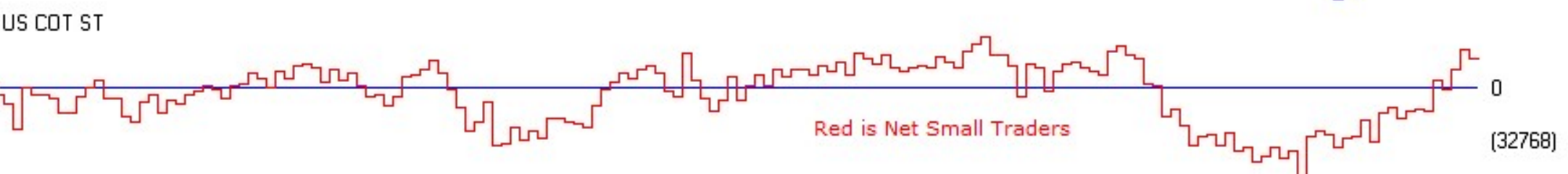
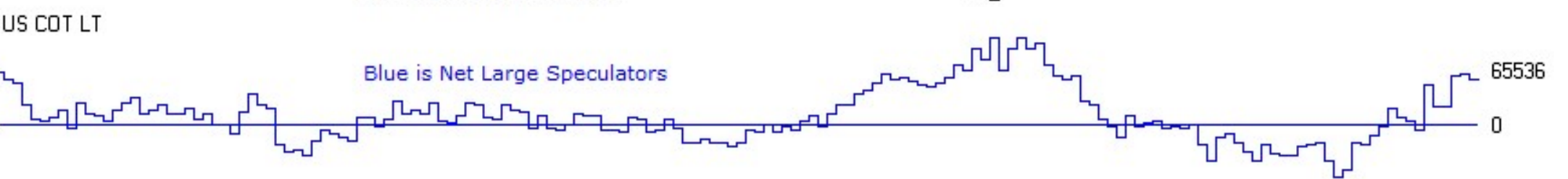
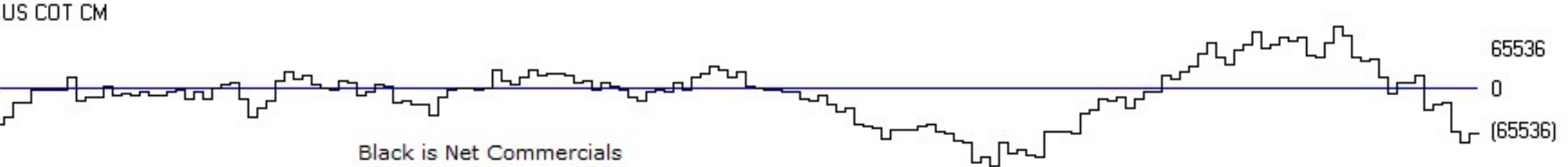
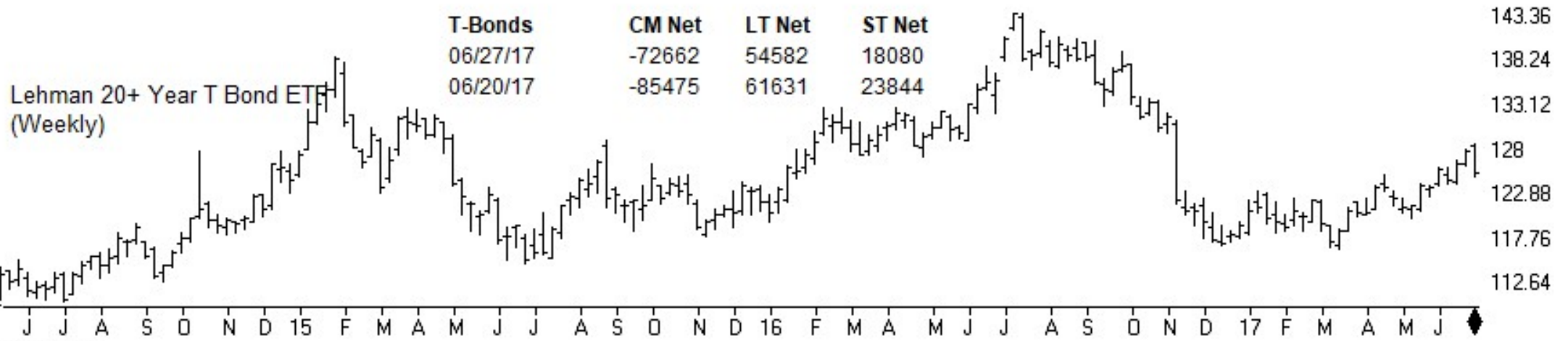
30 Lehman 20+ Year T Bond ETF (Daily)

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.



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/27/17	6.9	0.0	83.6	94.3	100.0	33.0	92.7	83.6	0.0
06/20/17	0.0	0.0	100.0	100.0	100.0	17.2	100.0	100.0	0.0



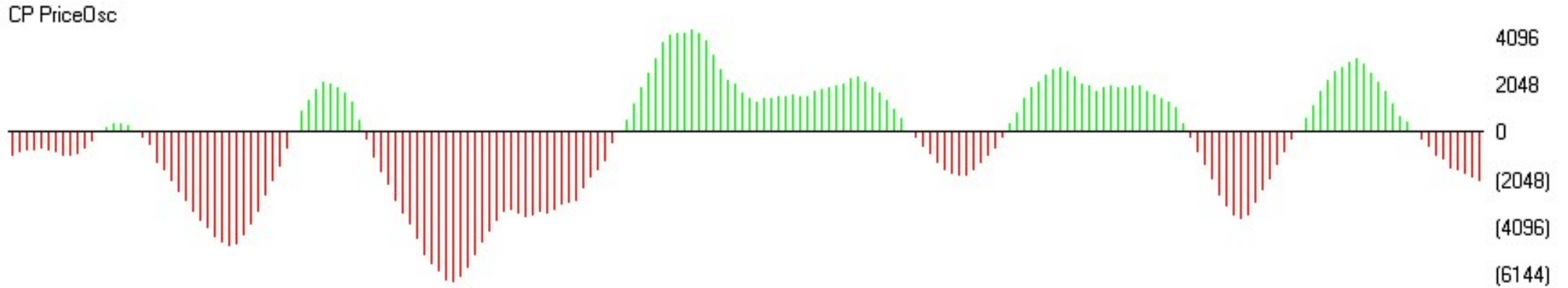


TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



- 12928
- 12800
- 12672
- 12544
- 12416
- 12288
- 12160
- 12032
- 11904
- 11776
- 11648
- 11520
- 11392
- 11264
- 11136
- 11008
- 10880
- 10752

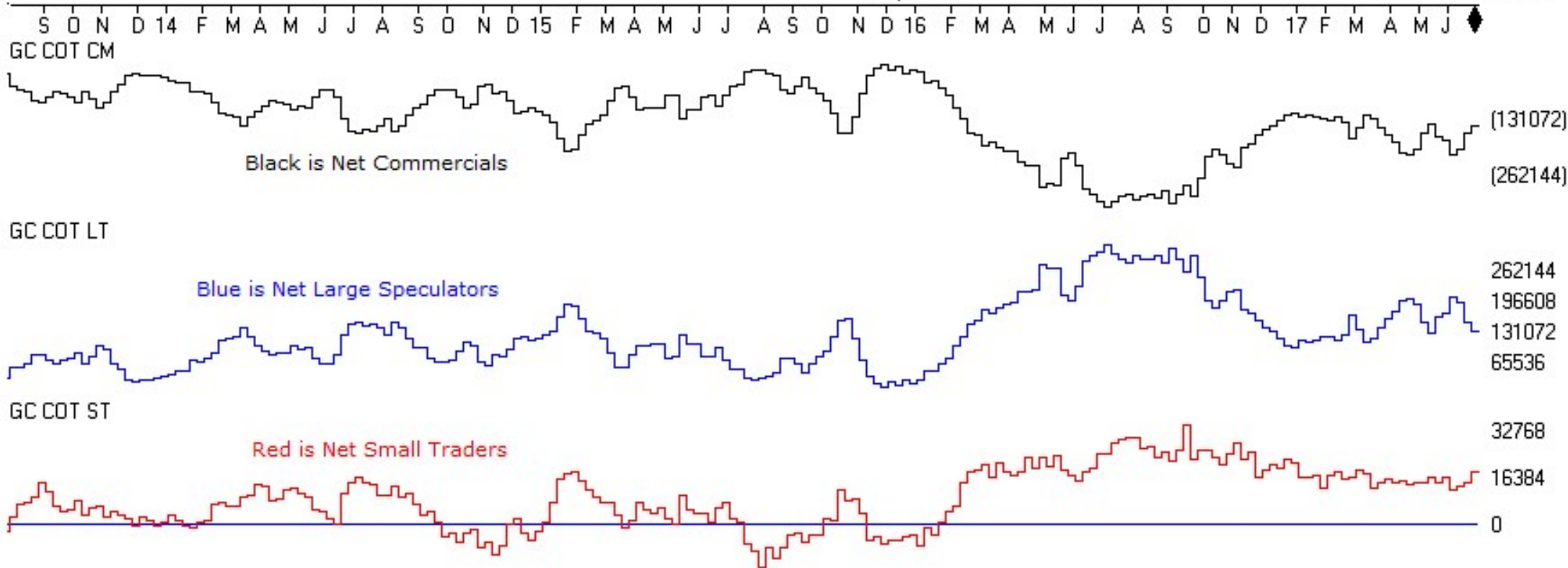


- 4096
- 2048
- 0
- (2048)
- (4096)
- (6144)

CP Price0sc

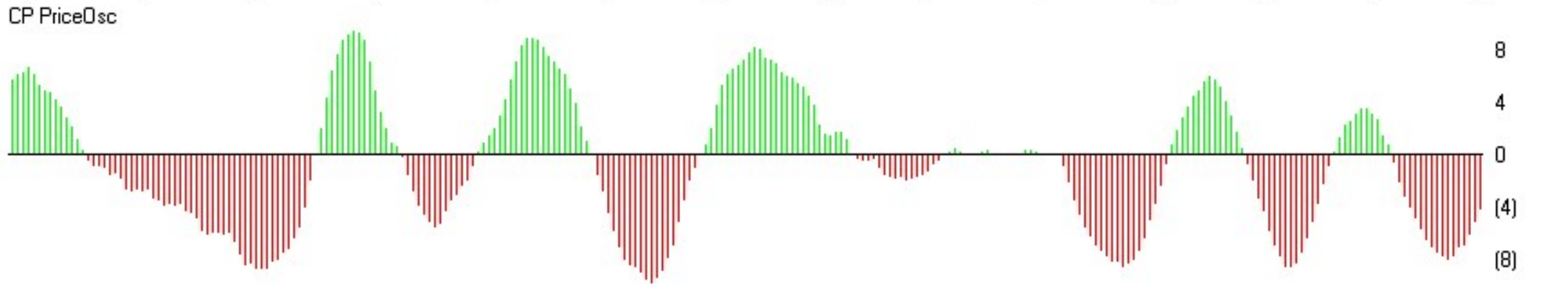
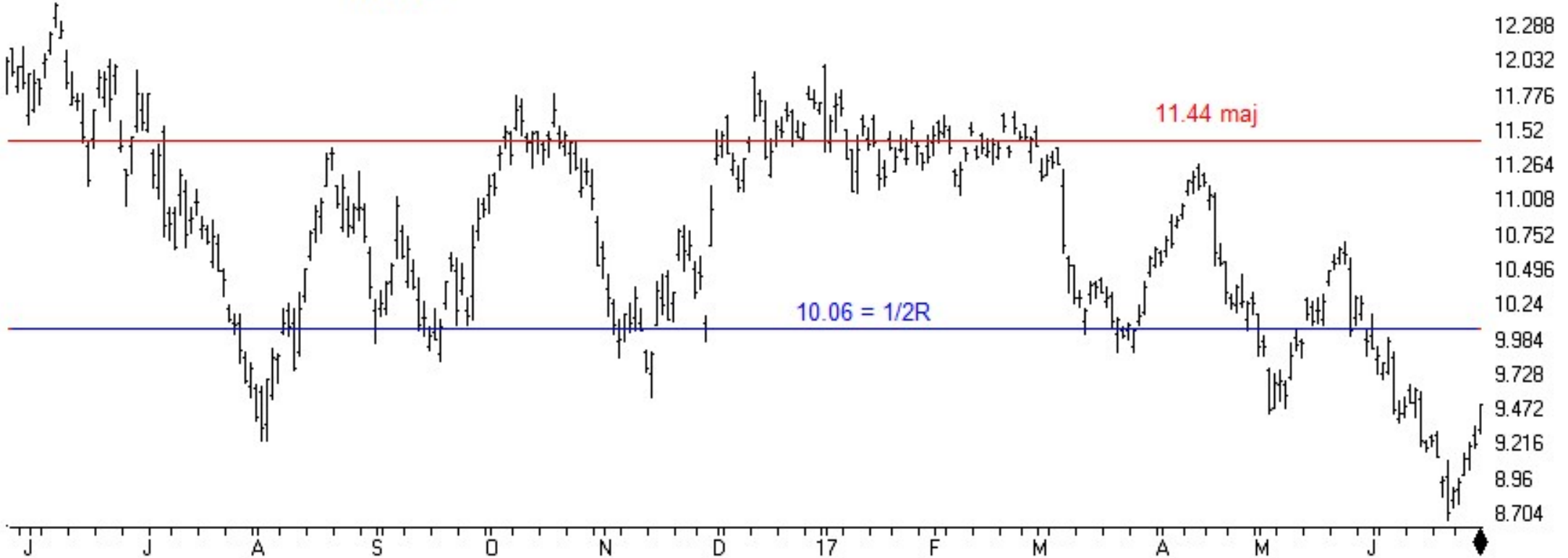
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/27/17	67.3	96.1	60.6	32.5	44.2	62.7	68.7	73.5	61.8
06/20/17	52	74.2	75.7	50.2	66.8	59.5	26.7	44.1	63.2

GOLD	CM Net	LT Net	ST Net
06/27/17	-149863	131672	18191
06/20/17	-165016	150675	14341

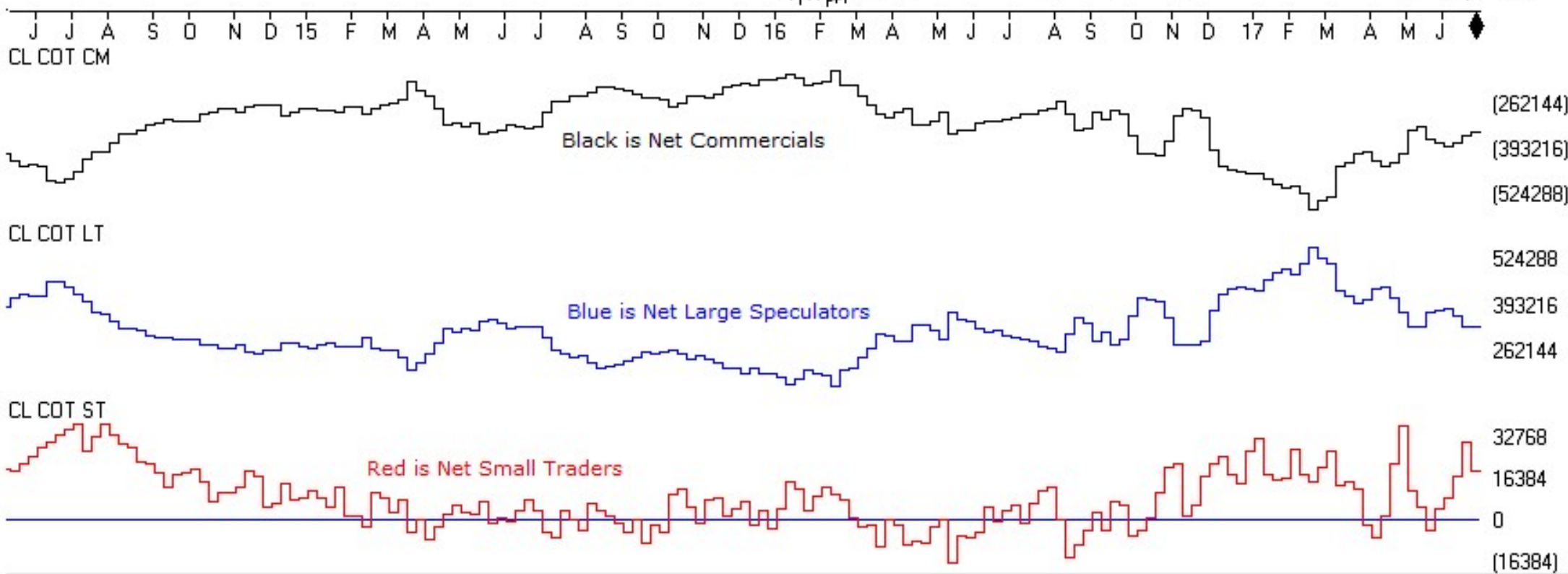
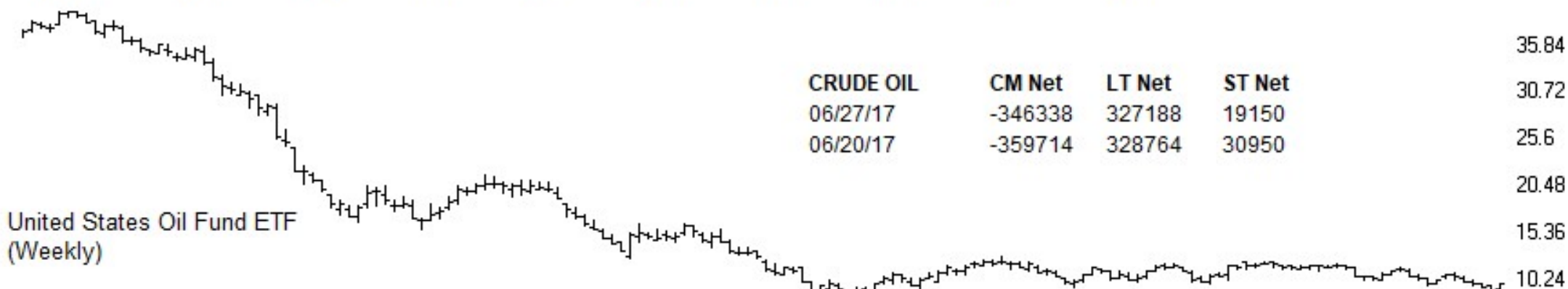


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

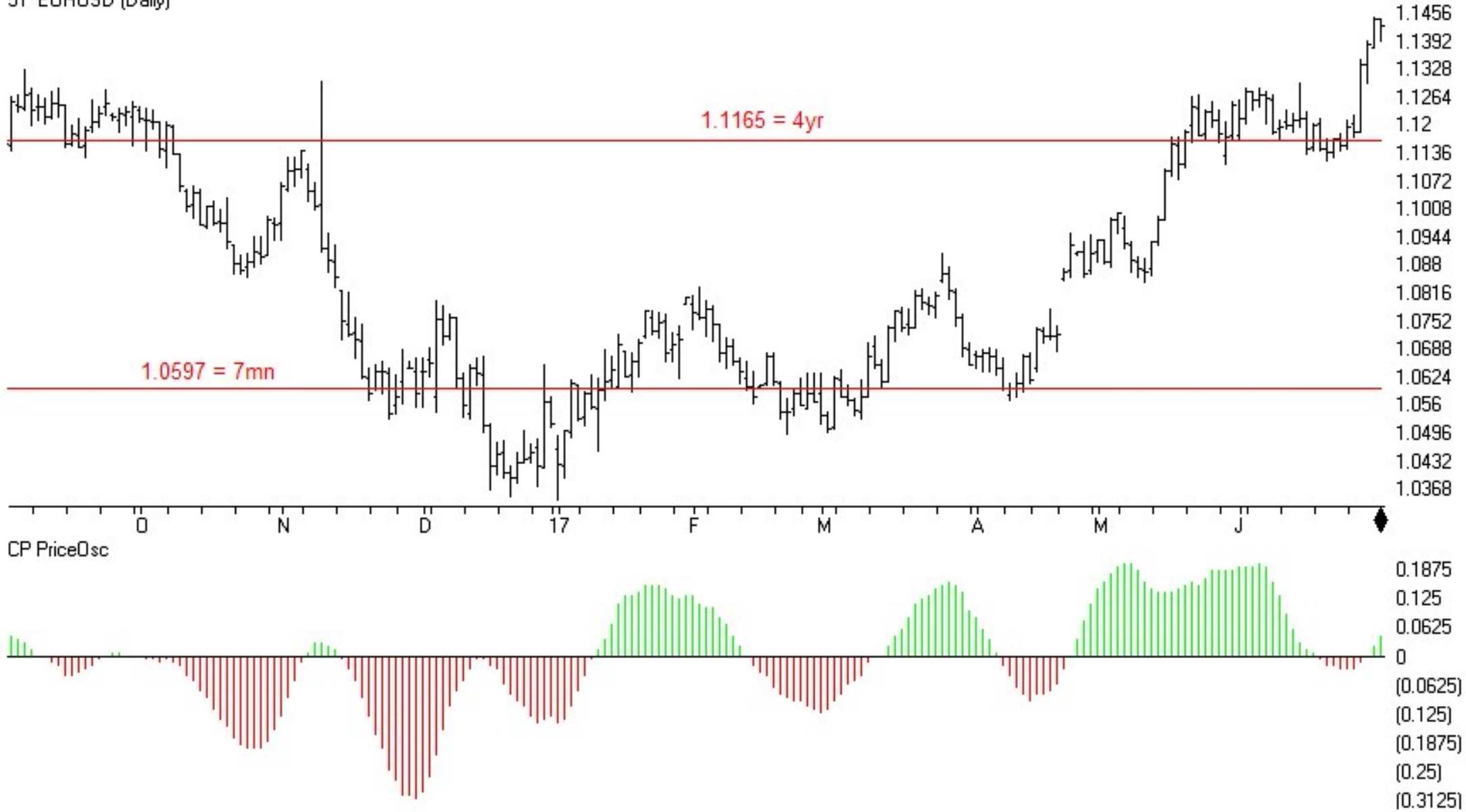


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/27/17	94.6	100.0	38.9	0.0	41.4	100.0	60.4	61.2	44.3
06/20/17	89.0	100.0	37.5	0.0	39.5	97.3	87.0	85.7	29.1

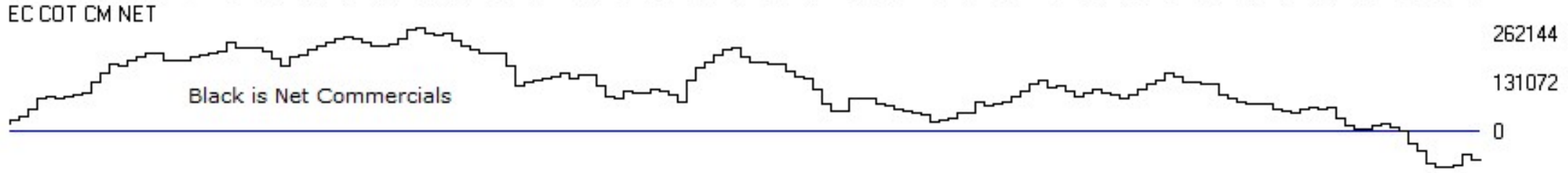


TSR Time Support/Resistance

51 EURUSD (Daily)



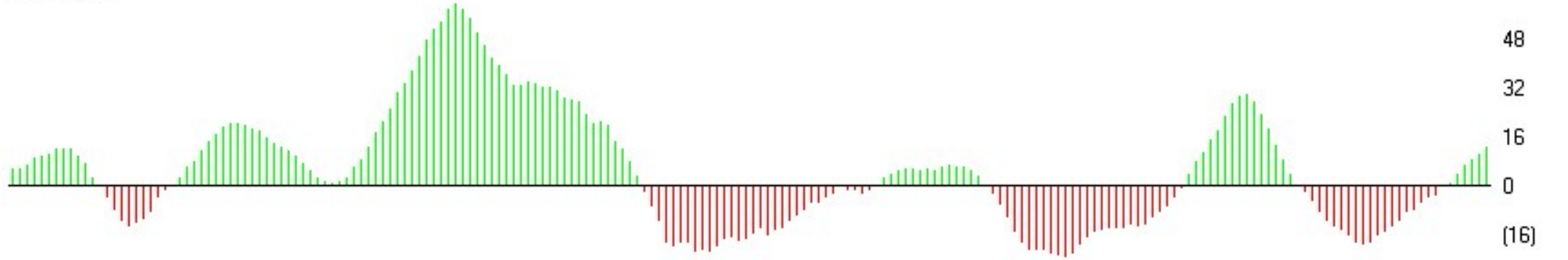
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/20/17	19.4	0.0	57.6	77.1	100.0	45.2	82.6	100.0	42.3
06/13/17	2.0	25.6	100.0	100.0	38.0	0.0	68.7	83.3	41.6



53 USDJPY (Daily)

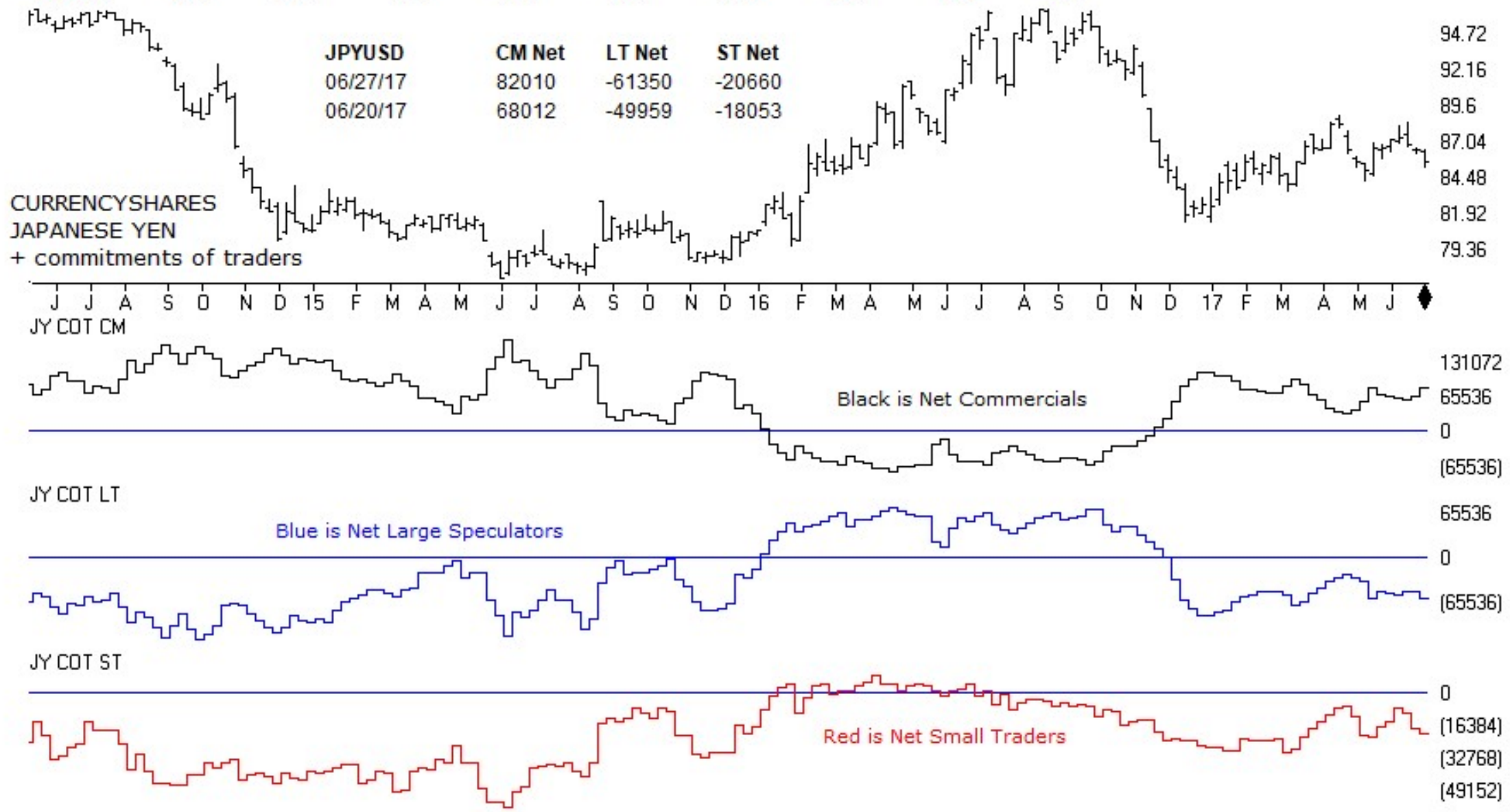


CP PriceOsc



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/27/17	60.1	33.3	1.7	42.4	74.0	89.0	40.9	34.6	80.5
06/20/17	42.7	22.1	18.7	61.6	93.1	74.2	52.1	32.0	67.8

JPYUSD	CM Net	LT Net	ST Net
06/27/17	82010	-61350	-20660
06/20/17	68012	-49959	-18053





# ChartProfit

<http://www.chartprofitwebcast.com>