

ChartProfit

Charts to Friday 3rd June 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: Last week Significant Buying was marked twice. Significant Selling has not been marked for twelve days. Although Buyers have been active ES has not been able to auction above the range of the last seven days which has seen Value Areas generated between 2085-2100. In the LT as long as ES holds above 2054.50 it is in a strong price location. The poc of the current distribution is still at 2041.00 and the target is still 2120.

Dayframe: The minor (14day poc) moved to 2093.50. Price relative to this level at the start of the week is worth monitoring as a guide to ST strength/weakness.

First Level Support = 2063.50 (minor 1/2R off April high)
Second Level Support = 2054.50 (maj poc)

***** BREADTH

ChartProfit Breadth System - wk ending 06/03

	-5	-4	-3	-2	↓
NYSE	64	52	48	62	66
NasDaq	49	41	45	60	63
SP500	63	50	47	65	66
ND100	42	32	43	69	65
R2000	57	47	48	62	66
UK	49	42	44	49	54

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

06/03: AAll (public poll). Bulls% was sharply higher this week at 30.2% having reached as low as 17.8% previous week which, according to my data, was the lowest since 2005. Bears% was slightly lower at 29.1%.

06/03: Investors Intelligence. Bulls% was sharply higher at 45.5% (from 35.4%). Bulls% reached 47.4 six weeks ago which was the highest Bulls% since July last year. Not much change in Bear% this week at 23.7% (from 24%), up from 20.6% five weeks ago which was the lowest since August last year.

06/03: Market Vane (advisers) poll was higher at 62, the highest number since early December.

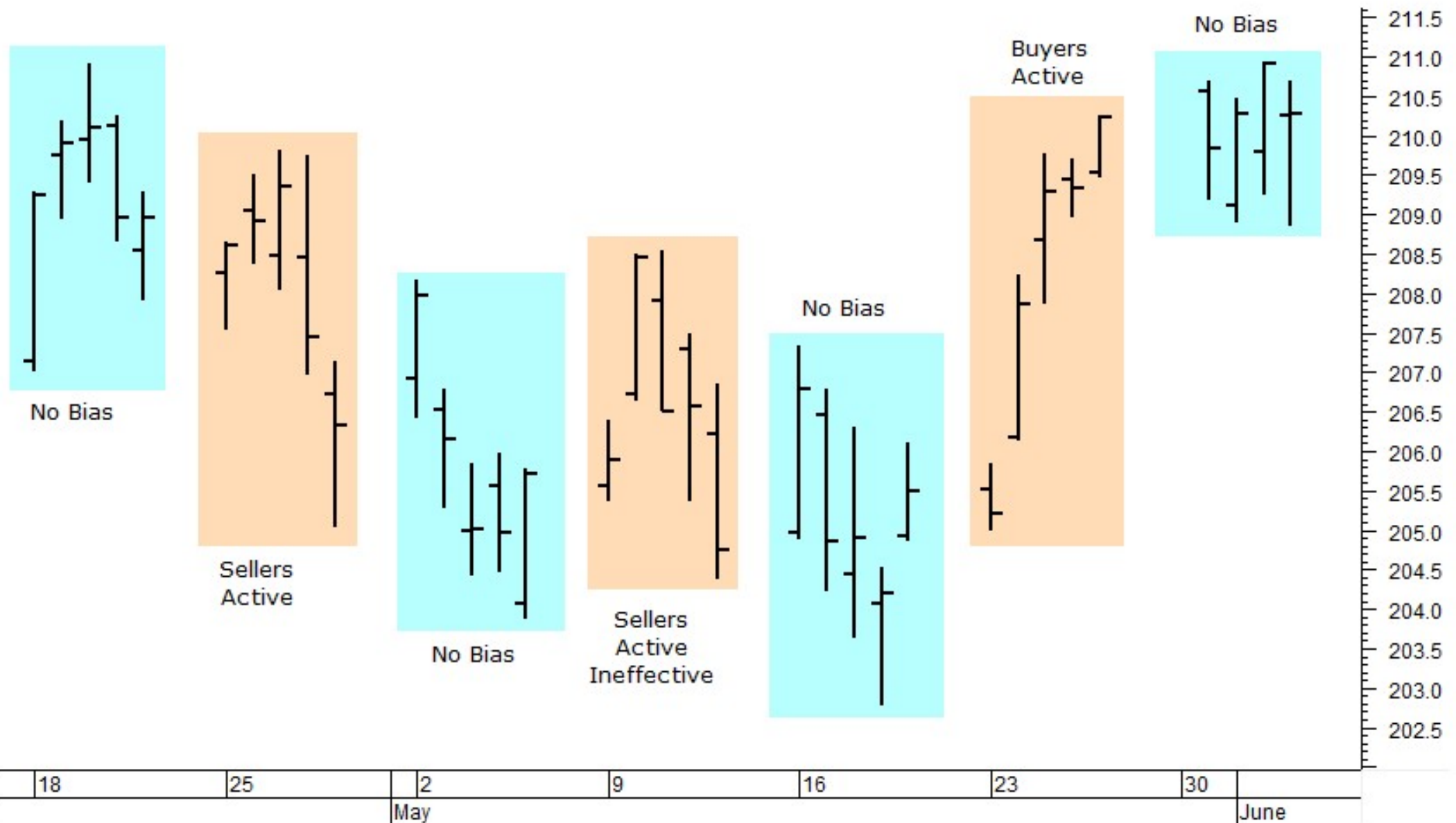
06/03: The NAAIM Exposure Index: Was higher at 68.94. Six weeks ago the index reached 82.50 which was the highest since May last year.

Mutual Fund Flow:

006/03: My version of the Rydex Assets Ratio ended the week at 4.16. 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.

06/03: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$776 Million in the week to 1st of June. The 4wk flow number is at -\$15.58 Billion, up from previous week's -\$26 Billion which was the lowest since late January.

SPY Weekly Structure

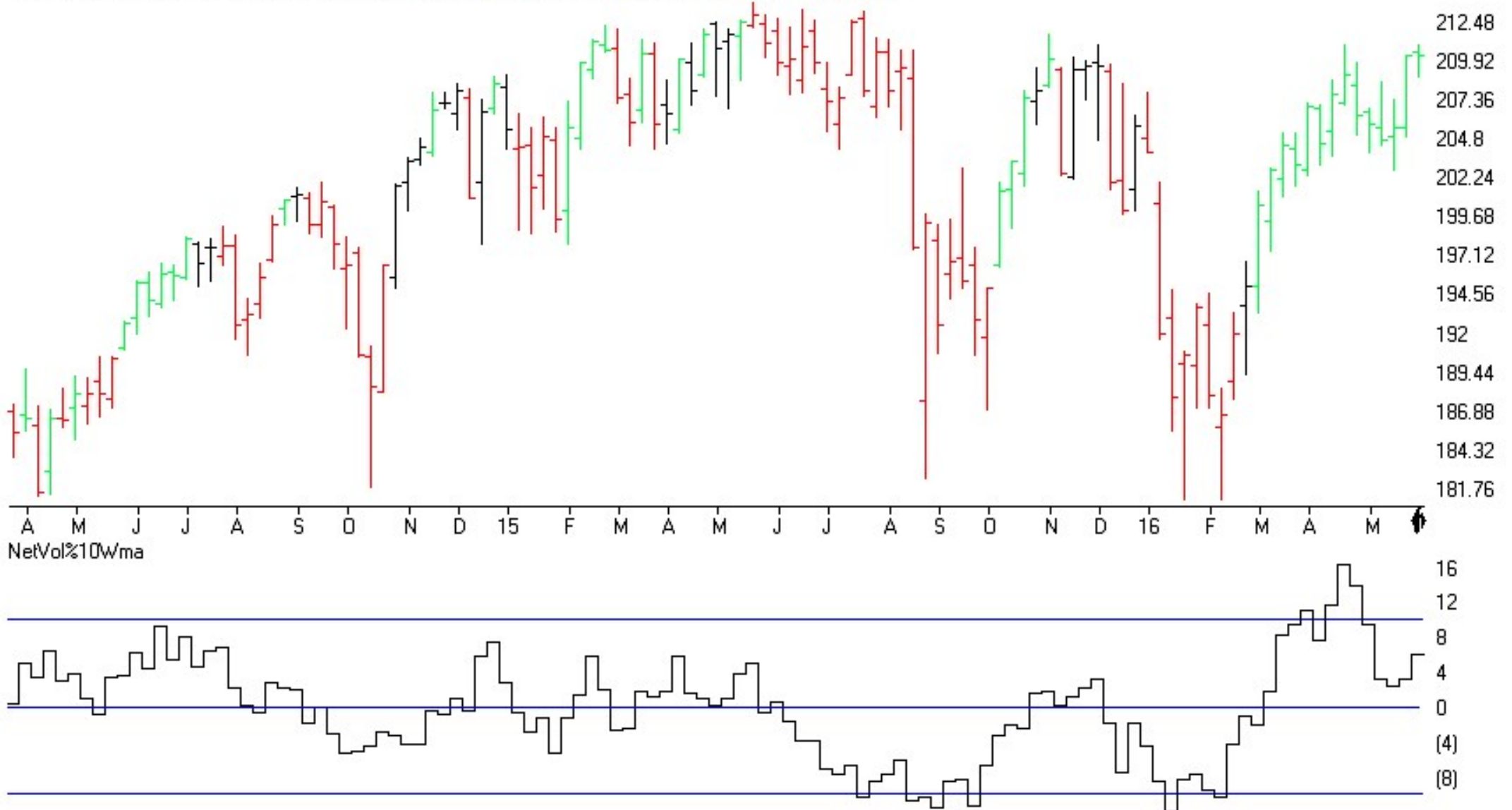


Commitments of Traders

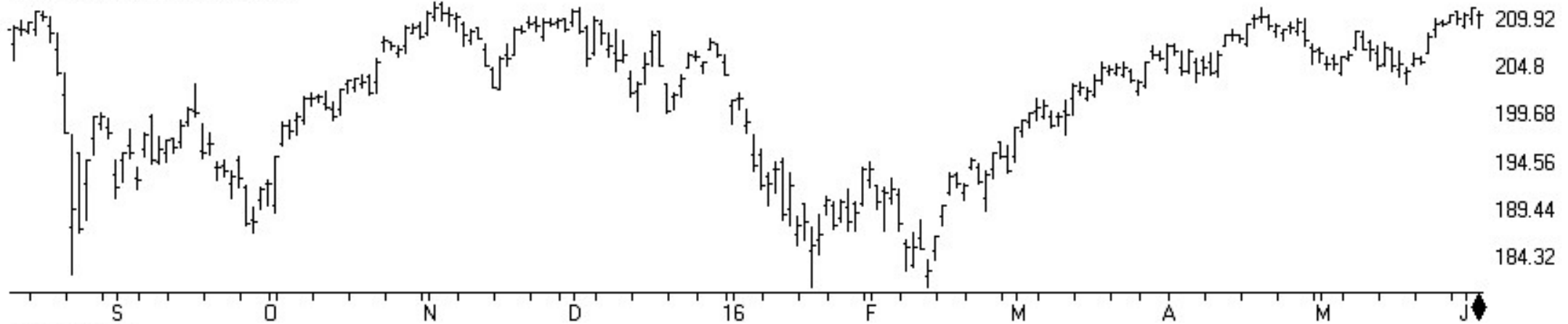
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/31/16	29.8	52.1	67.2	48.3	56.8	66.7	75.5	45.0	28.0
05/24/16	22.1	36.1	74.9	68.2	66.5	37.3	80.8	58.7	23.5
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/31/16	28.2	35.7	92.6	71.1	81.2	15.7	77.4	43.7	23.4
05/24/16	24.3	35.2	86.6	74.8	72.8	15.4	82.8	47.9	25.7
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/31/16	6.6	27.4	82.5	89.6	63.1	0.0	30.2	92.3	74.8
05/24/16	5.3	3.7	81.3	90.2	86.2	0.0	34.1	100.0	75.2
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/31/16	0.0	4.6	69.8	91.4	100.0	35.7	100.0	58.7	22.6
05/24/16	0.0	0.0	62.9	100.0	100.0	0.0	68.0	99.5	100.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/31/16	44.7	56.8	61.3	53.7	34.5	21.2	73.7	44.1	22.8
05/24/16	49.8	52.7	55.4	53.7	39.7	28.1	57.1	40.1	32.3
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/31/16	36.1	53.5	57.1	59.2	40.1	36.7	73.9	77.9	92.0
05/24/16	29.6	45.5	61.6	66.1	49.0	32.5	79.7	78.2	76.3
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/31/16	13.7	26.8	73.3	89.5	75.6	12.0	56.4	54.3	67.1
05/24/16	10.6	20.3	73.0	90.0	70.8	9.7	81.5	72.7	71.8
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/31/16	97.0	100.0	21.4	1.7	0.0	71.5	39.7	84.5	53.3
05/24/16	96.8	98.6	21.3	4.8	0.0	69.7	21.4	51.3	59.2

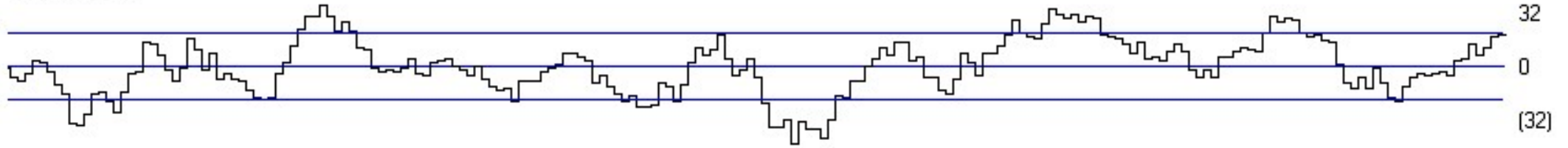
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



MARKET CHART NYSE (Daily)



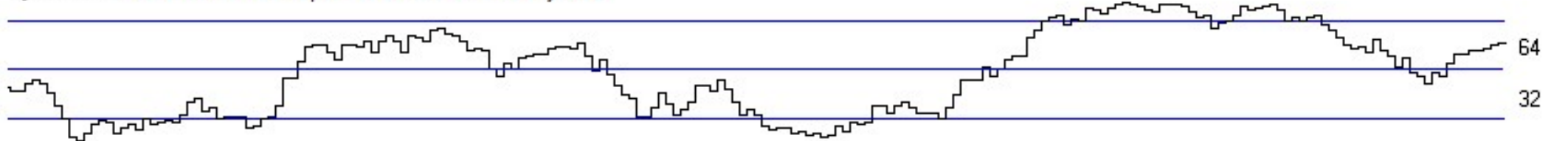
NetVol%10ma



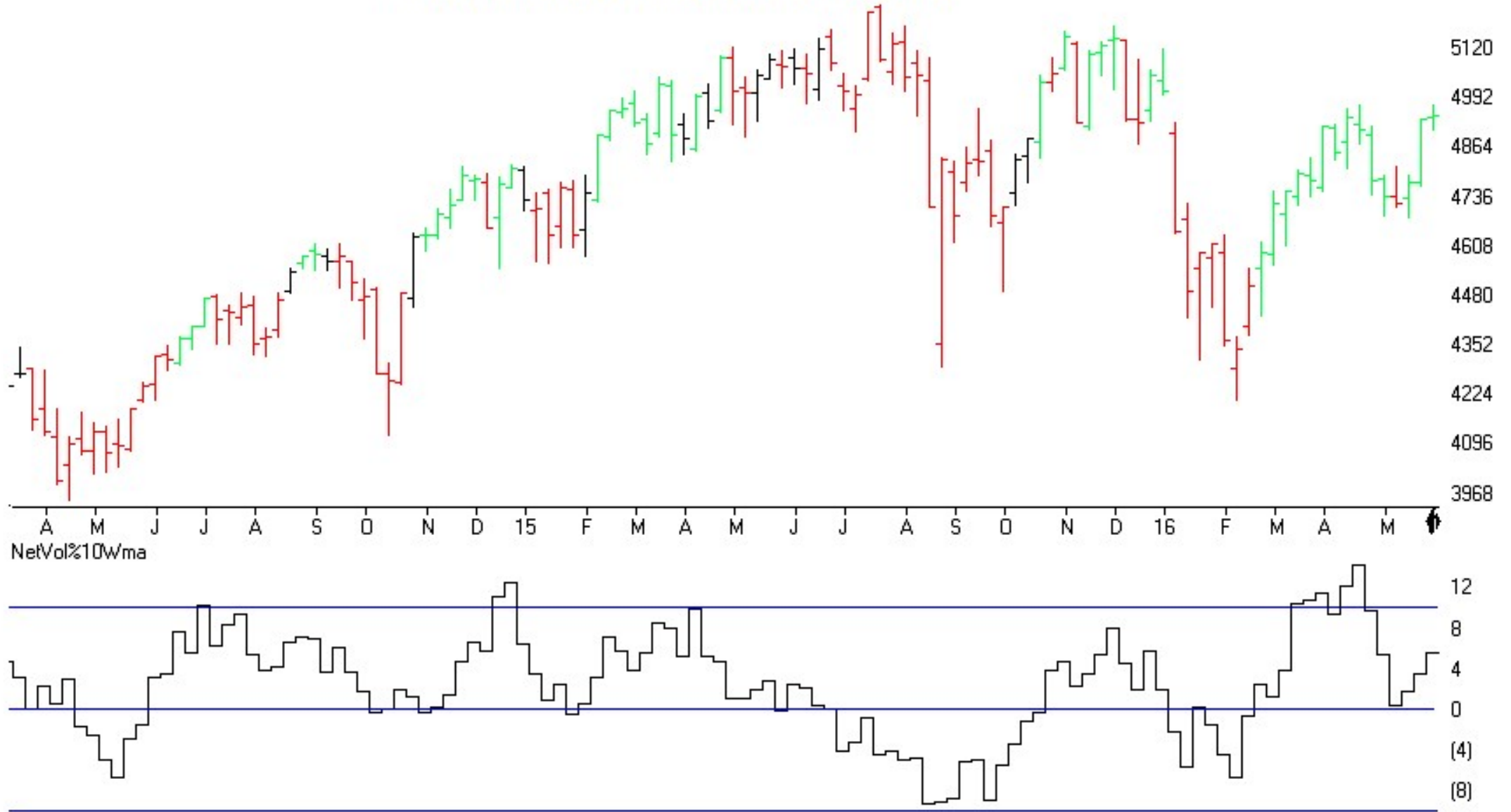
Nyse %NNH25 (+ 5ma)



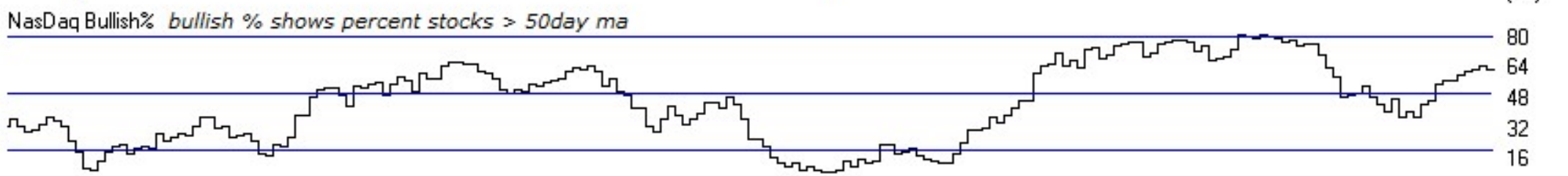
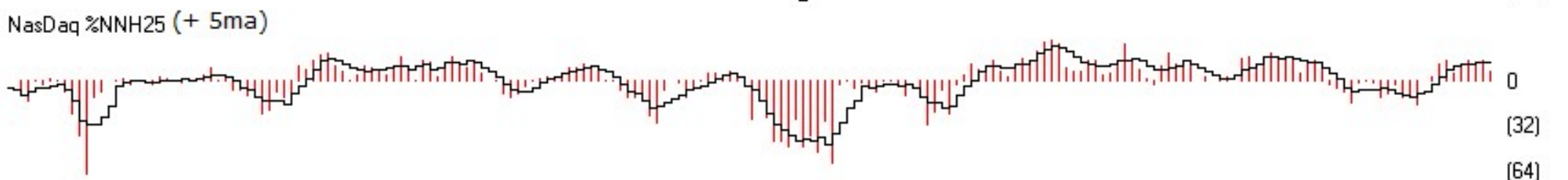
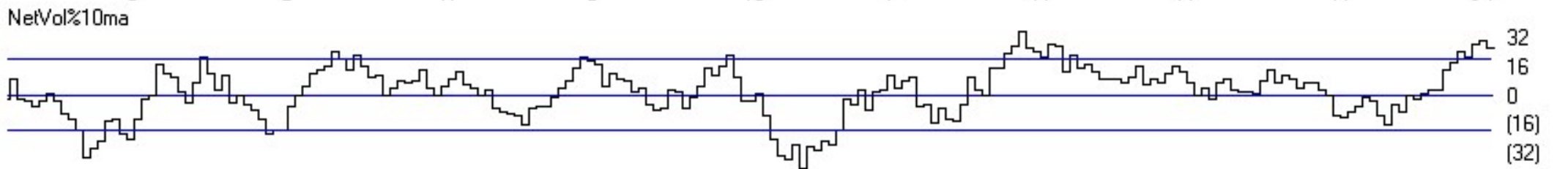
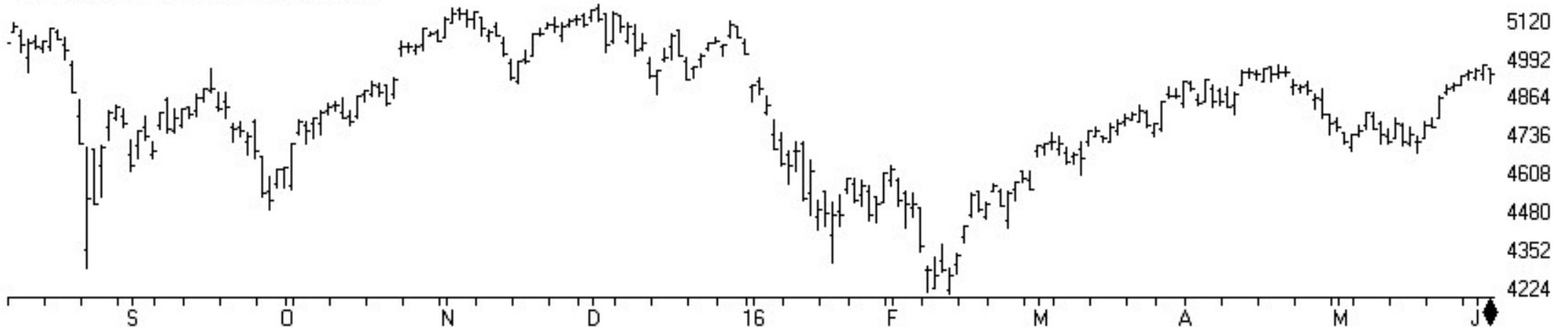
Nyse Bullish% *bullish % shows percent stocks > 50day ma*



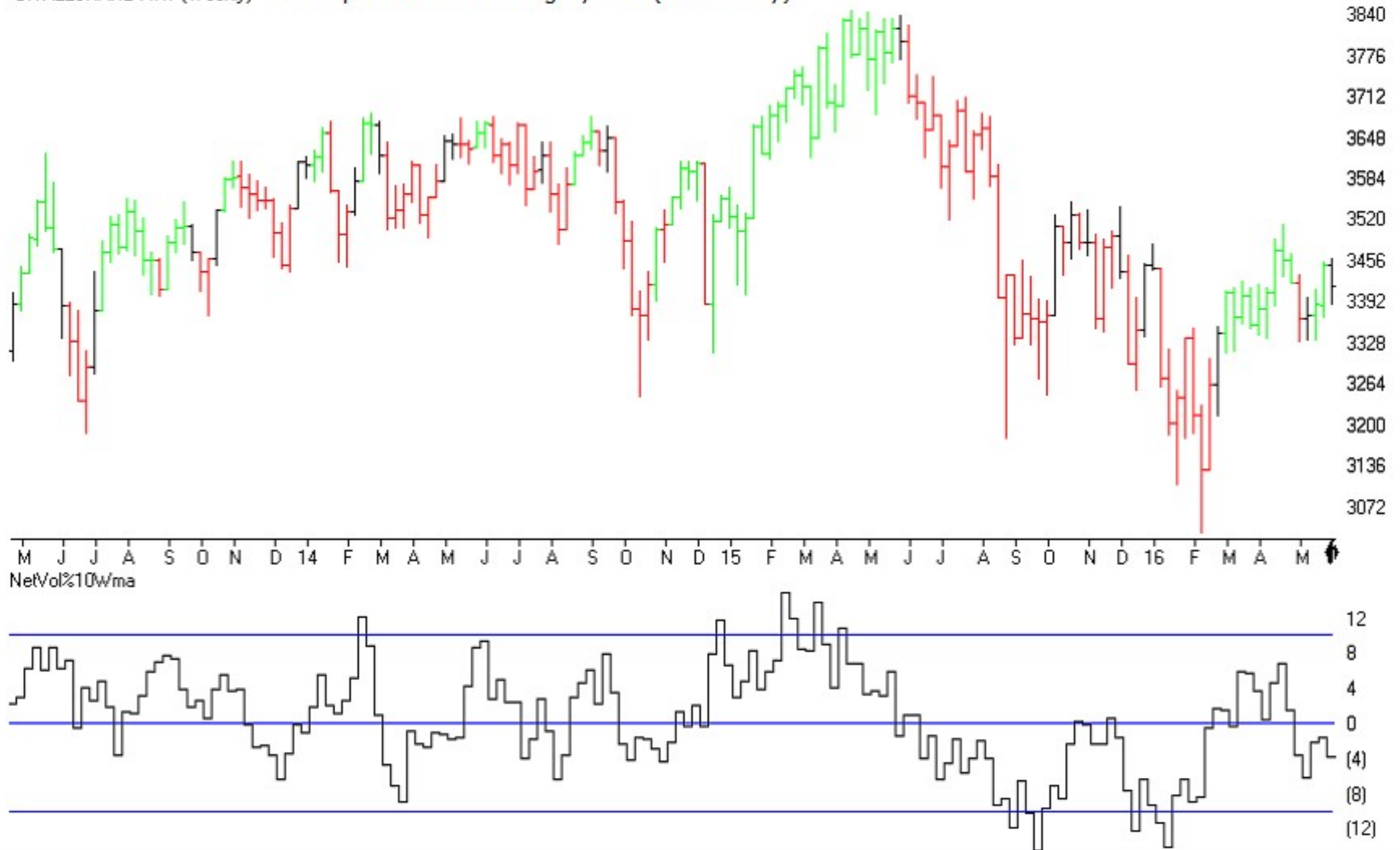
MARKET CHART NASDAQ 1800 (Weekly)+ Chartprofit Market Timing System (color study)



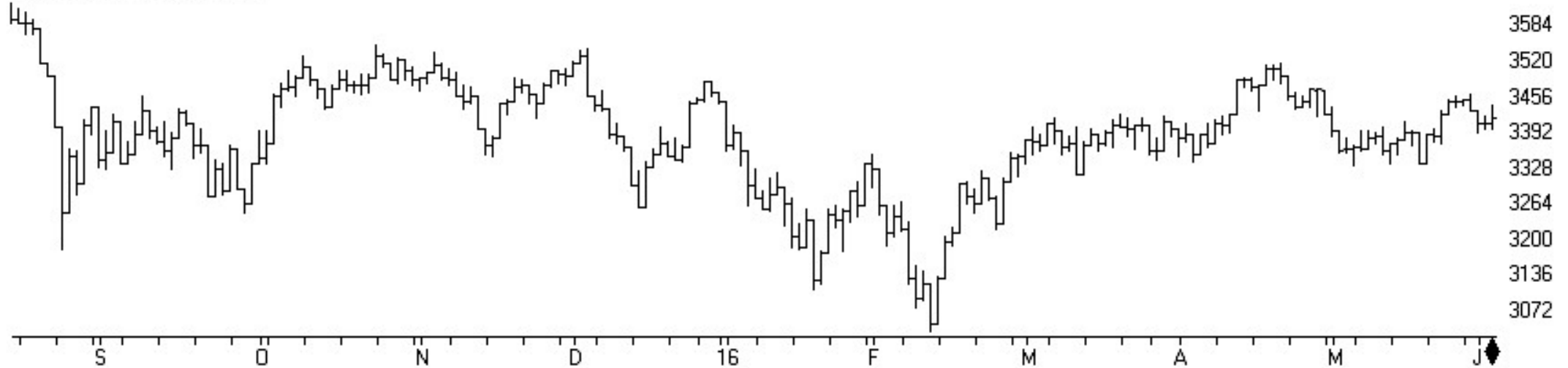
MARKET CHART NASDAQ 1800 (Daily)



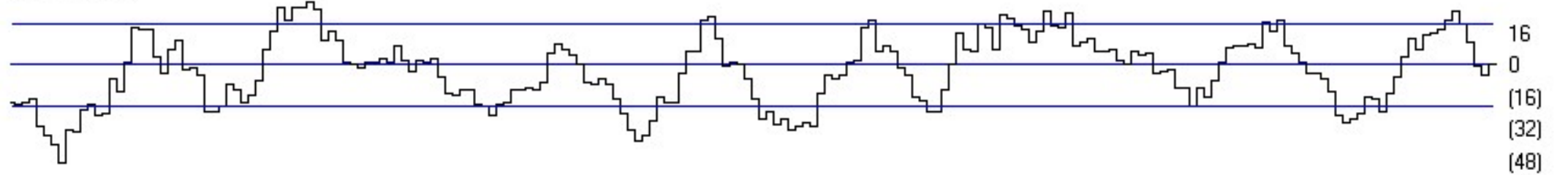
UK ALLSHARE MKT (Weekly) + Chartprofit Market Timing System (color study)



UK ALLSHARE MKT (Daily)



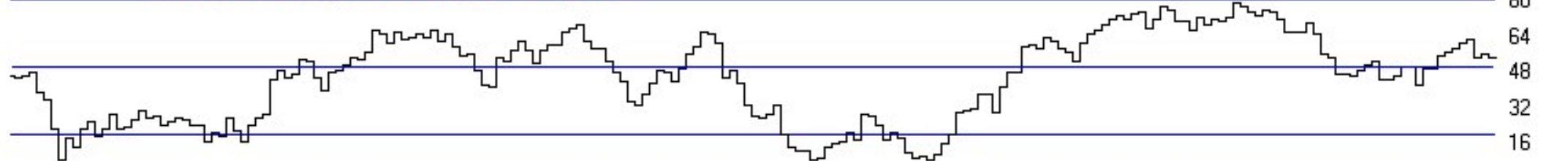
NetVol%10ma



UKA %NNH25 (+ 5ma)

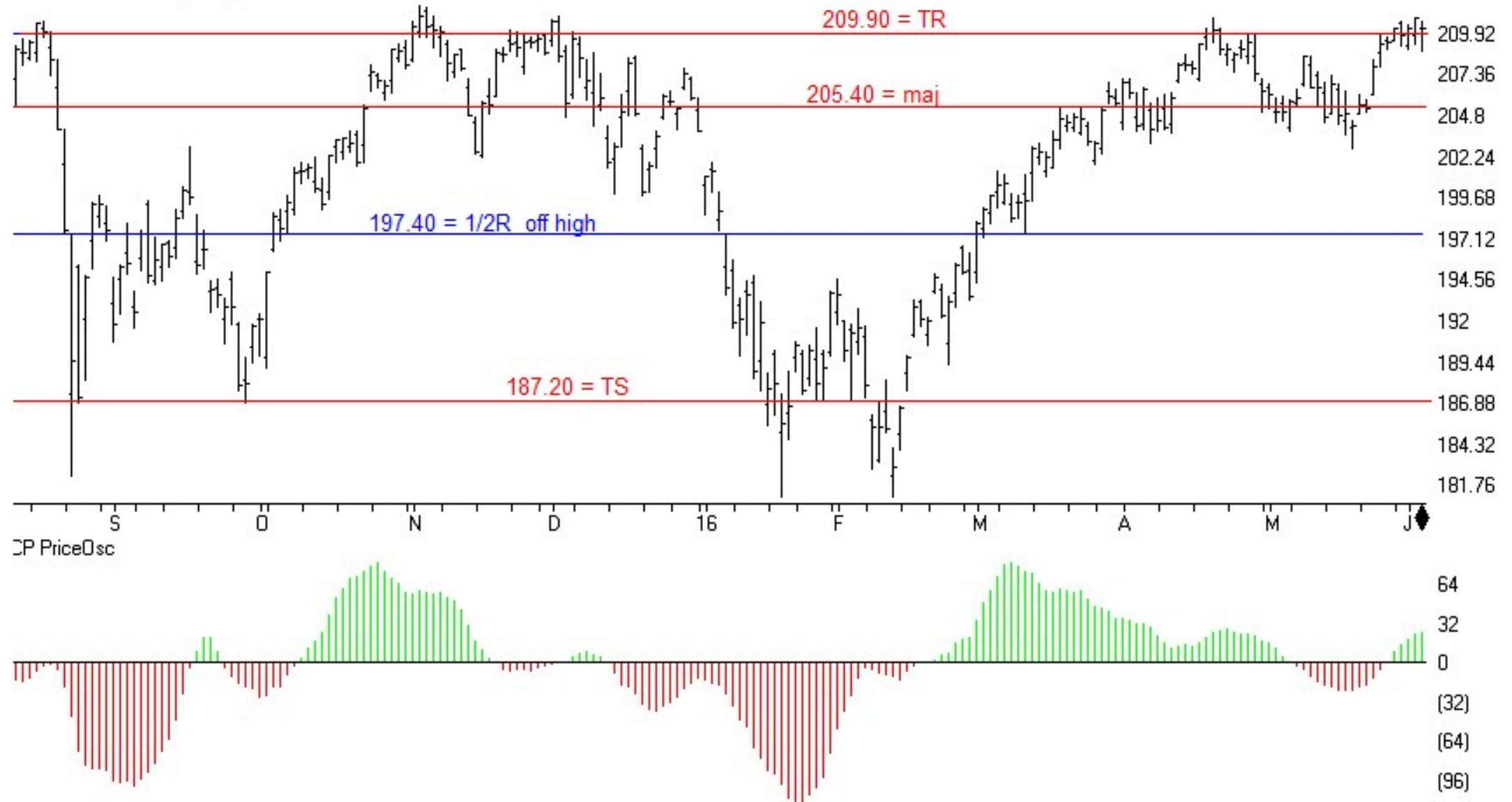


Allshare%St_50 bullish % shows percent stocks > 50day ma



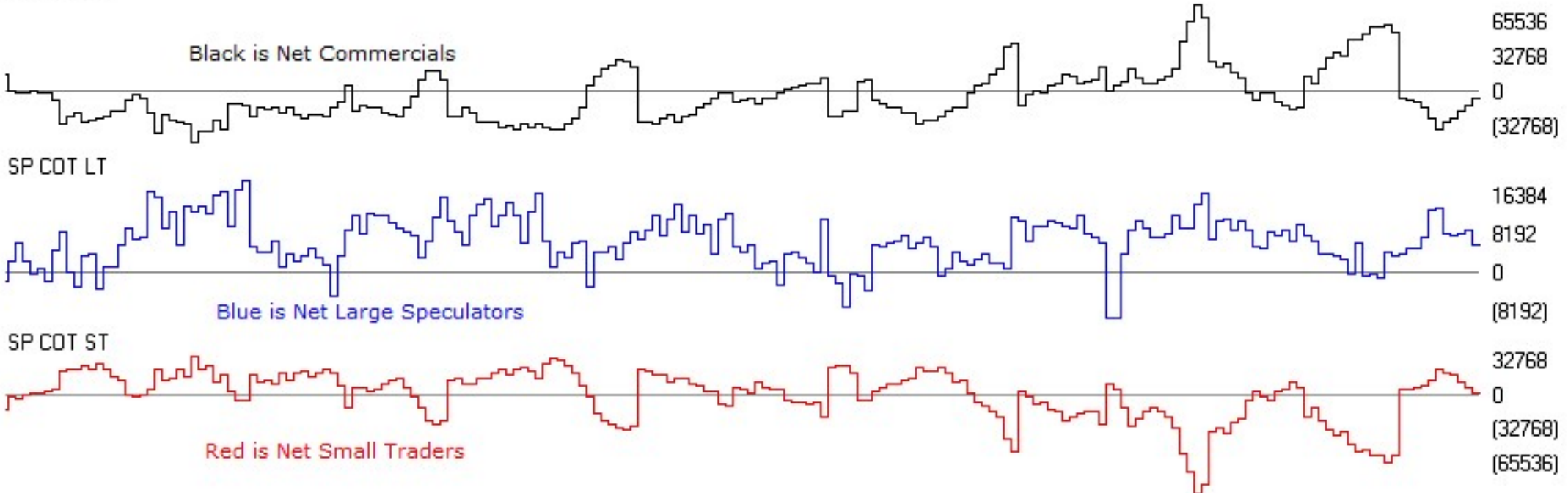
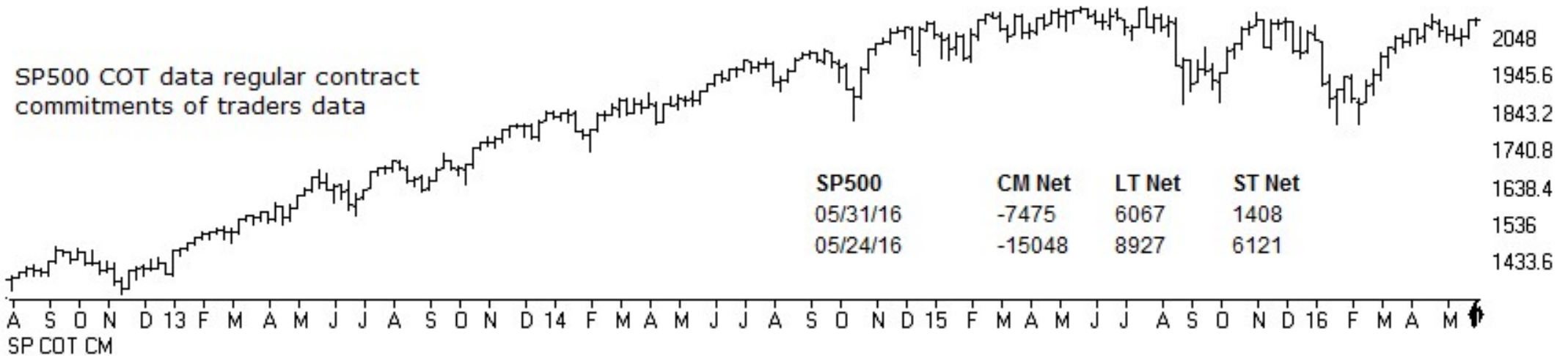
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



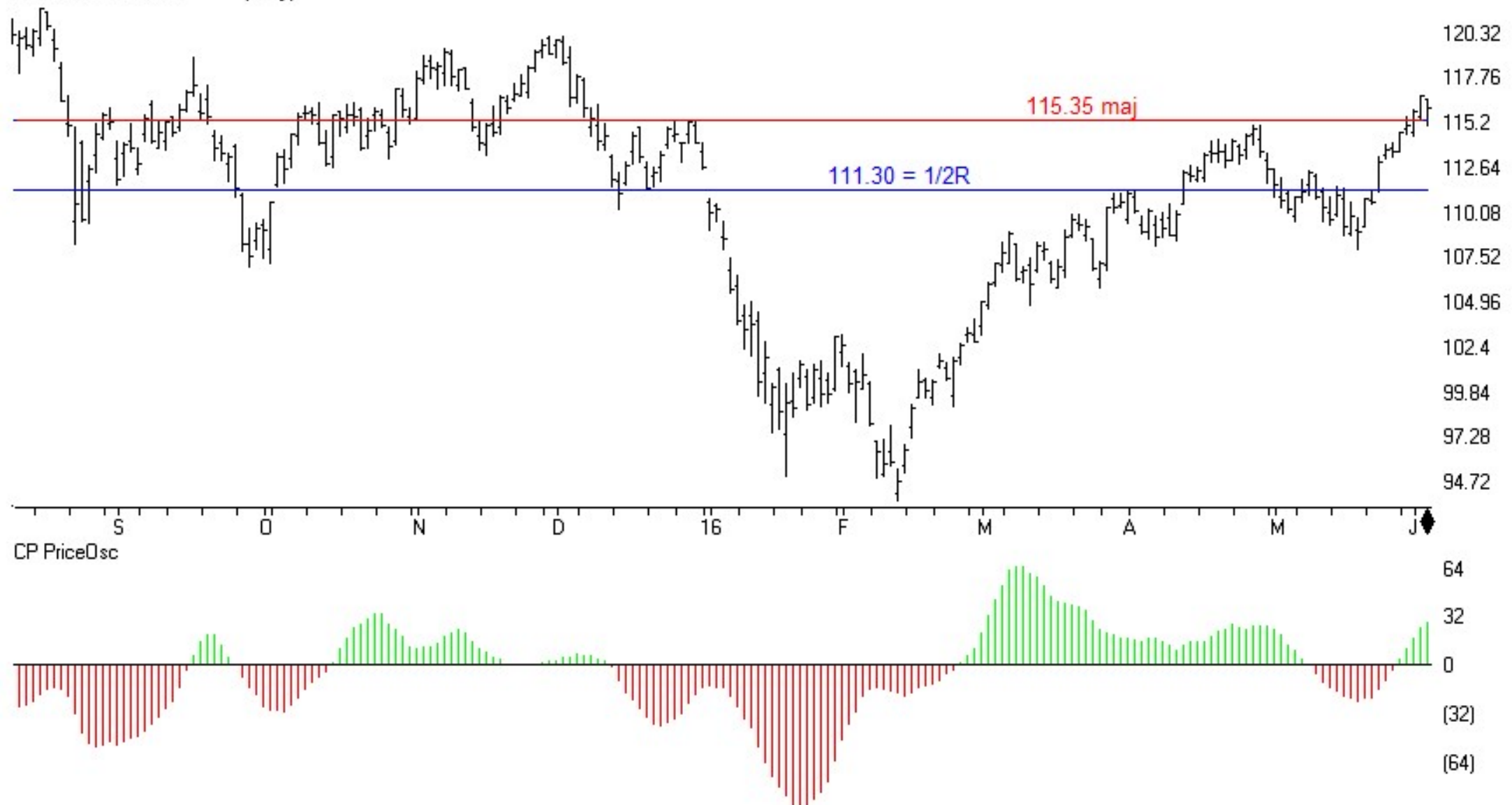
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/31/16	29.8	52.1	67.2	48.3	56.8	66.7	75.5	45.0	28.0
05/24/16	22.1	36.1	74.9	68.2	66.5	37.3	80.8	58.7	23.5

SP500 COT data regular contract commitments of traders data



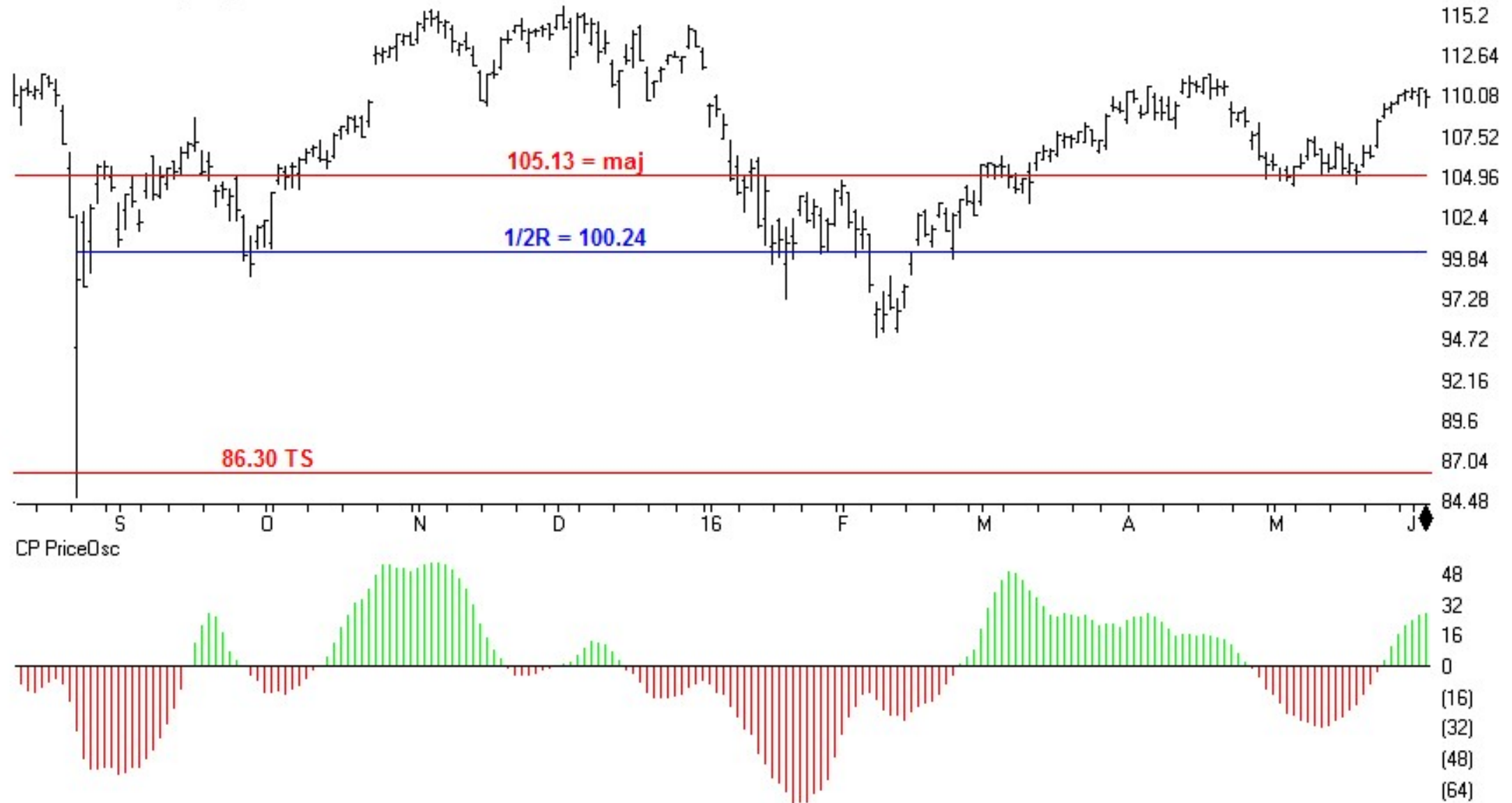
TSR Time Support/Resistance

11 IwM R2000 ETF (Daily)



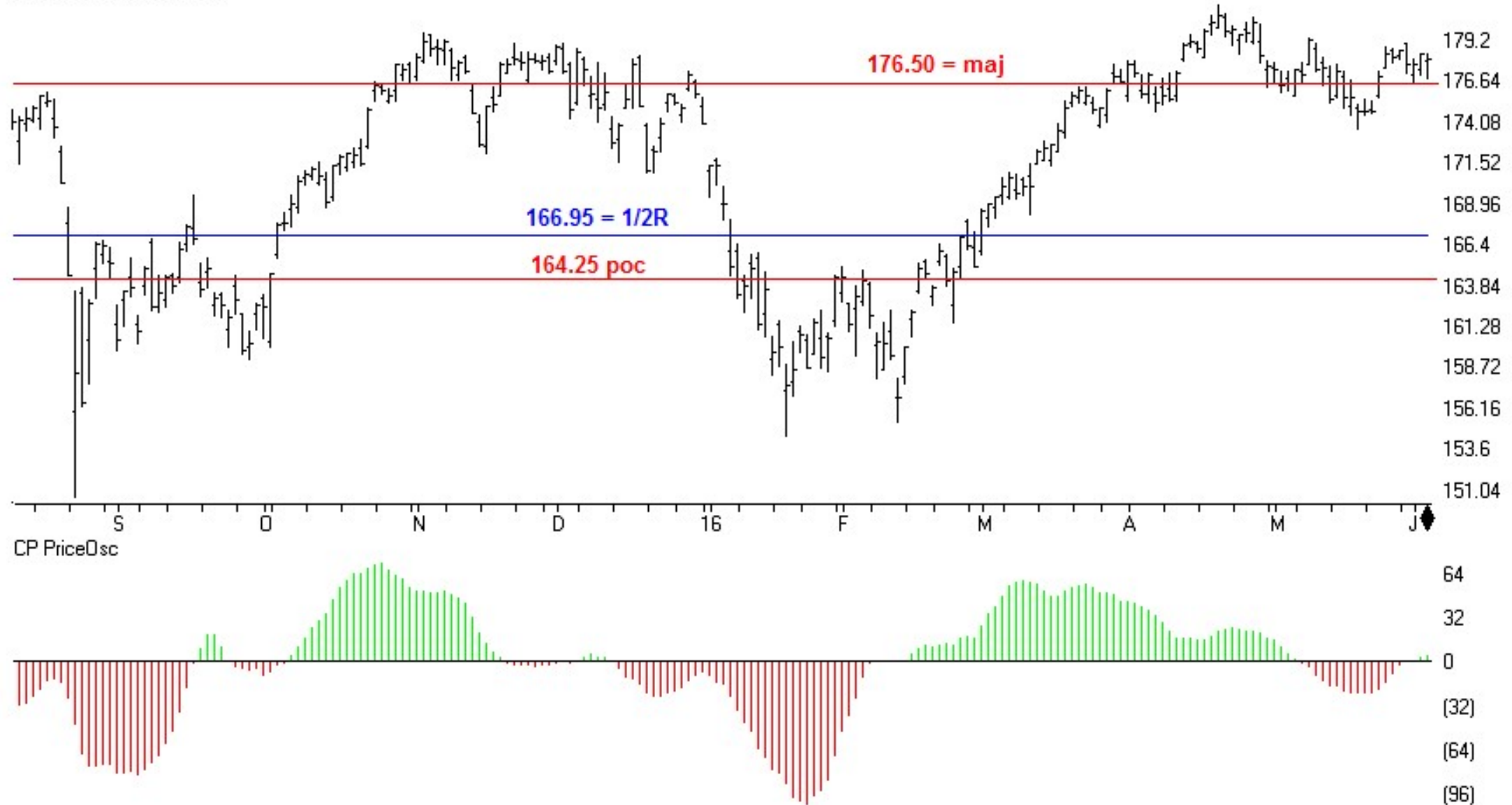
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

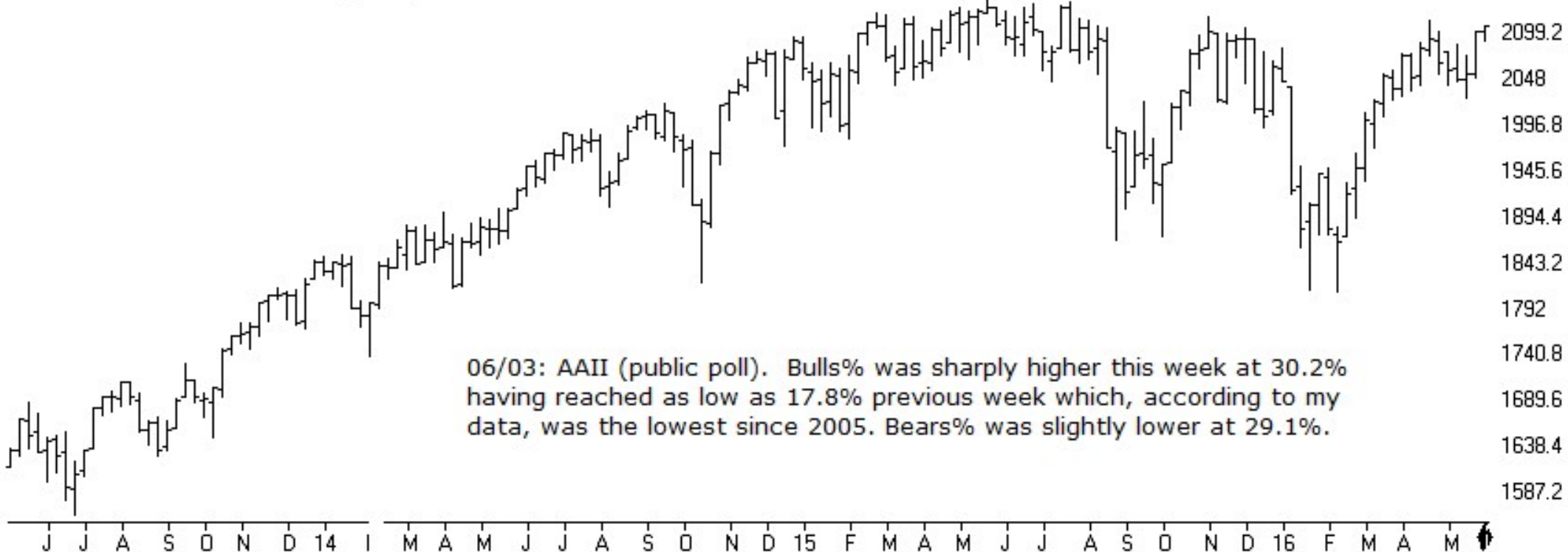


TSR Time Support/Resistance

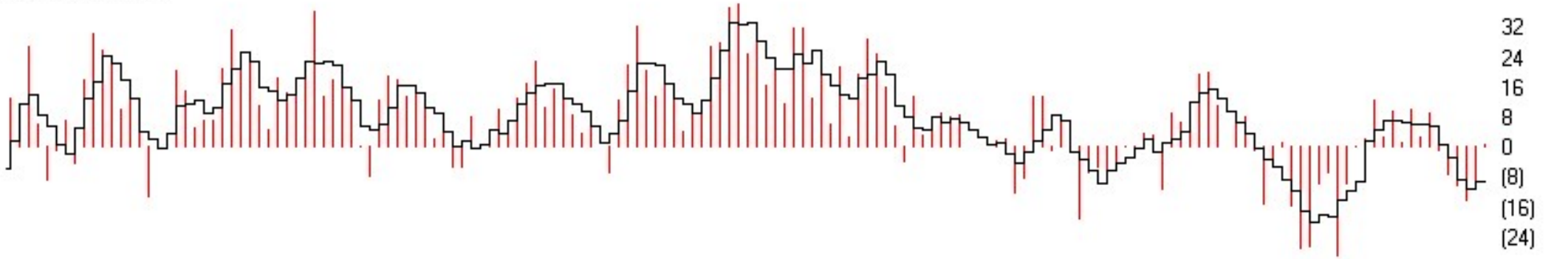
10 DIA DDW ETF (Daily)



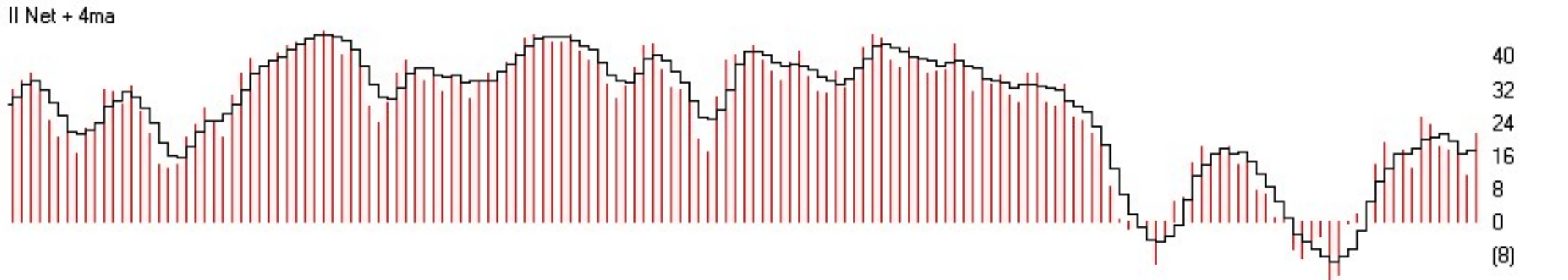
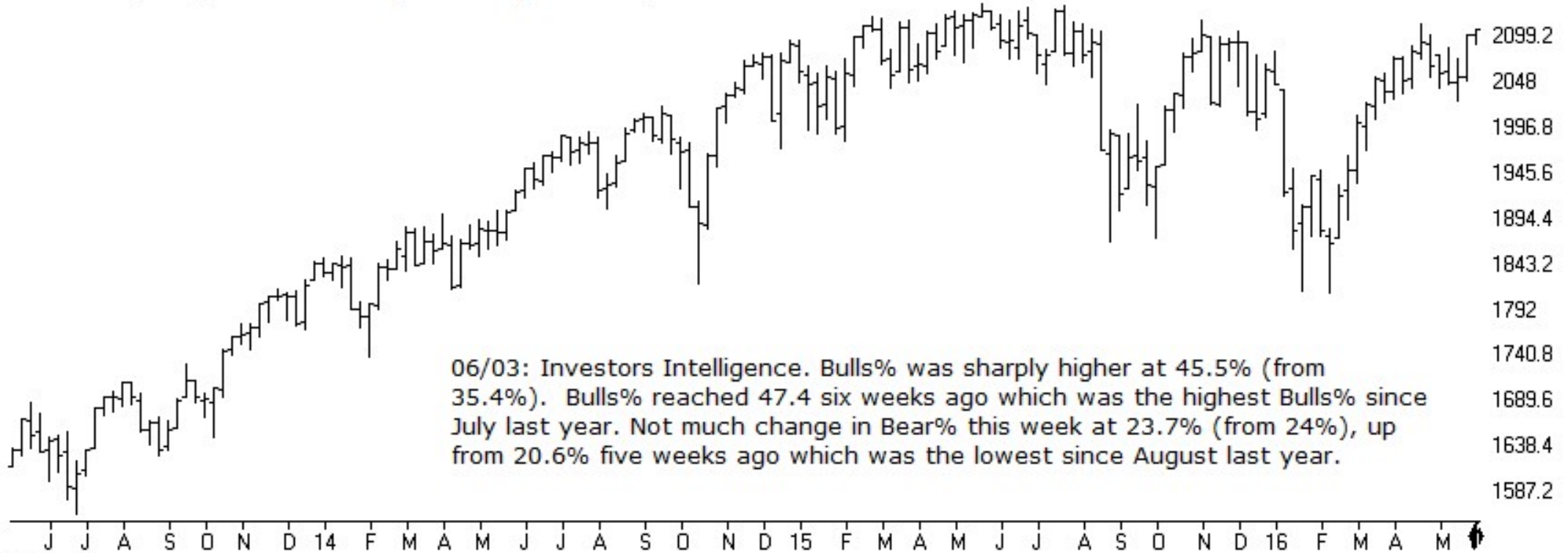
SP500 Index (Weekly) + AII Poll (public)



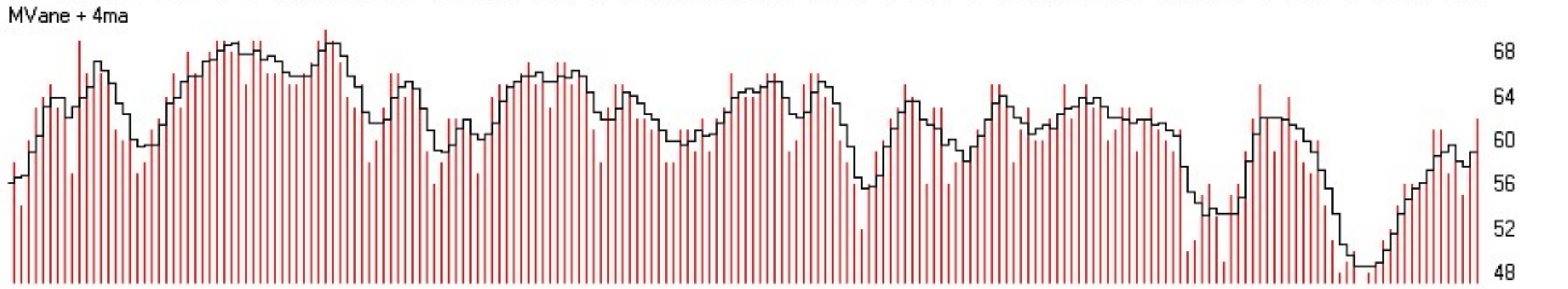
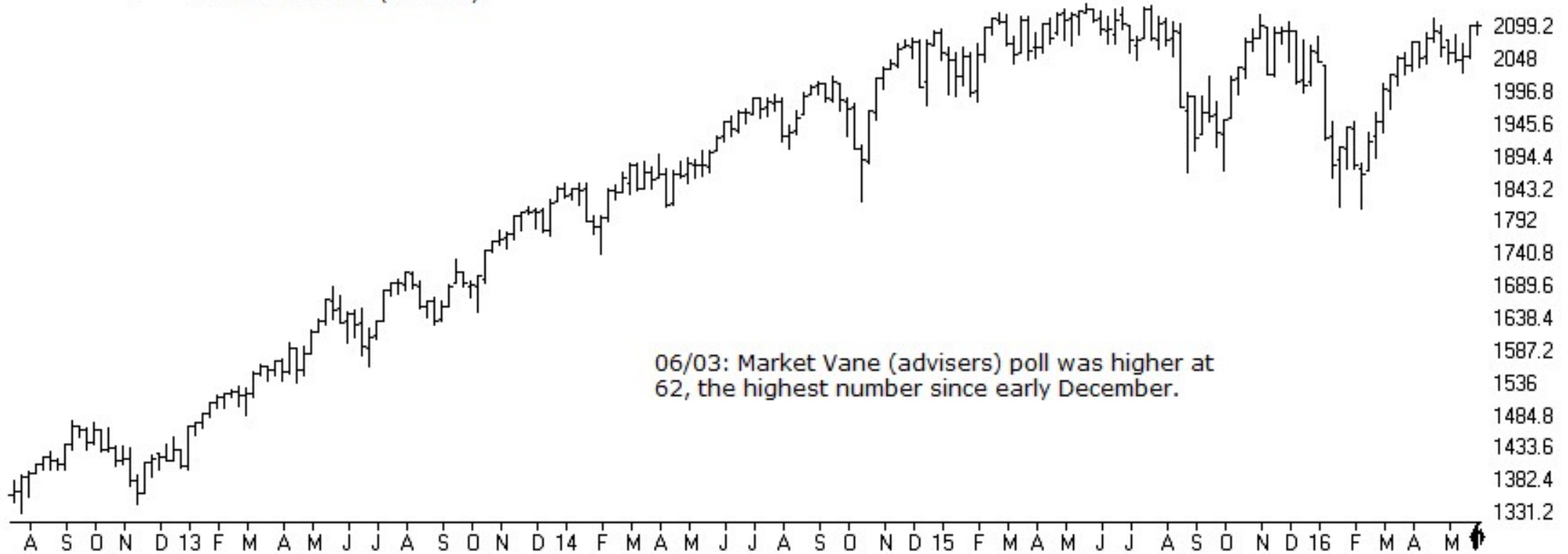
AII NETT + 4ma



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

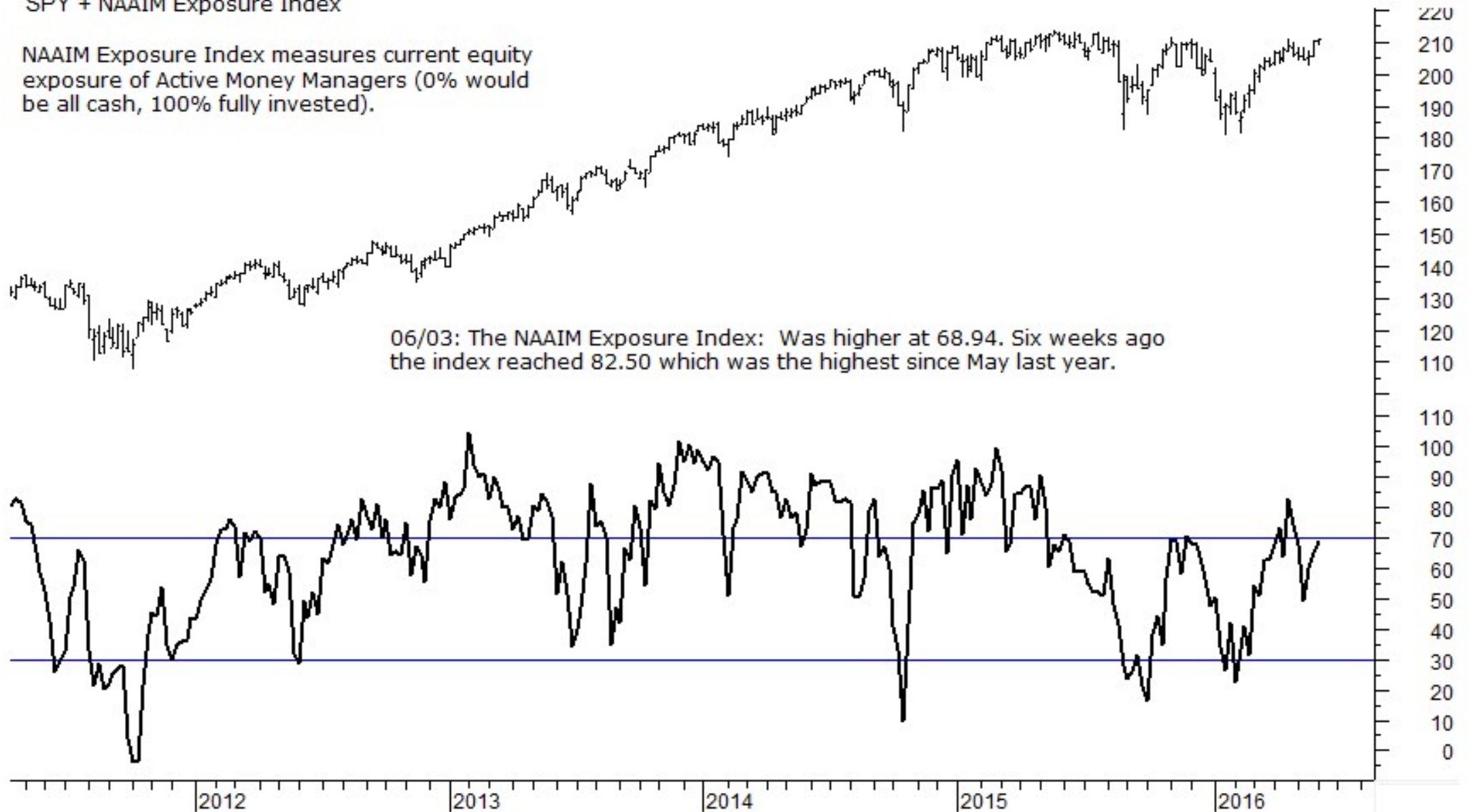


SP500 Index (Weekly) + Market Vane (advisors)

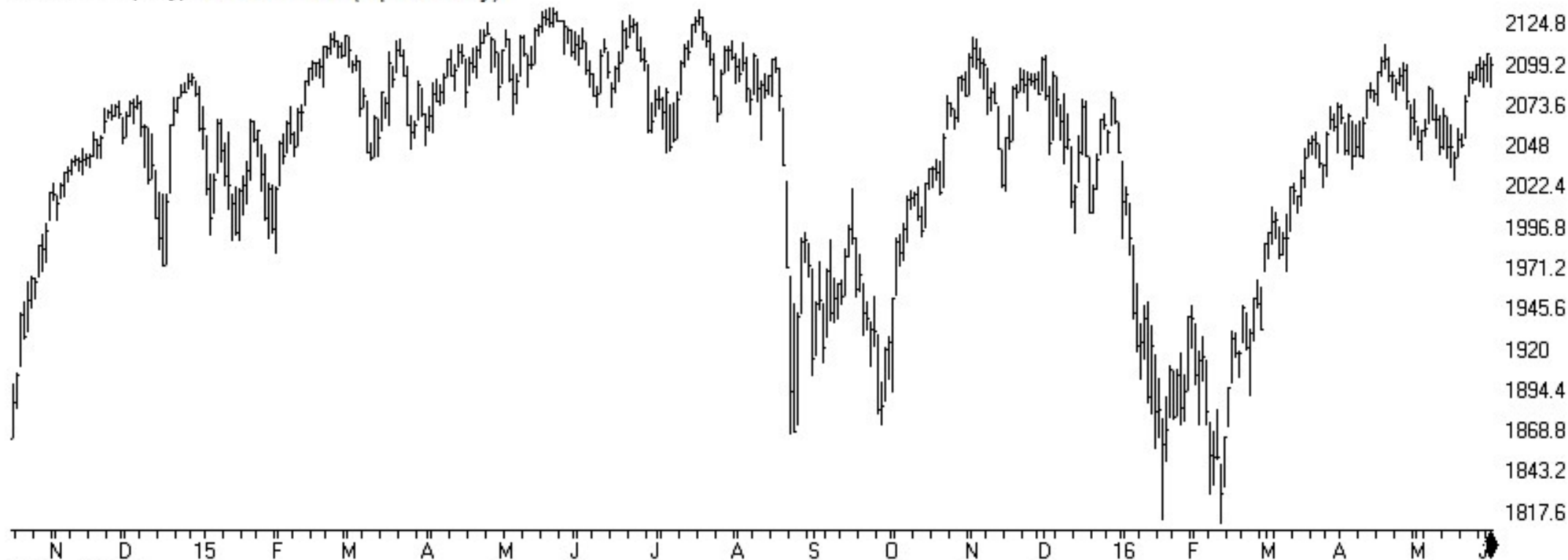


SPY + NAAIM Exposure Index

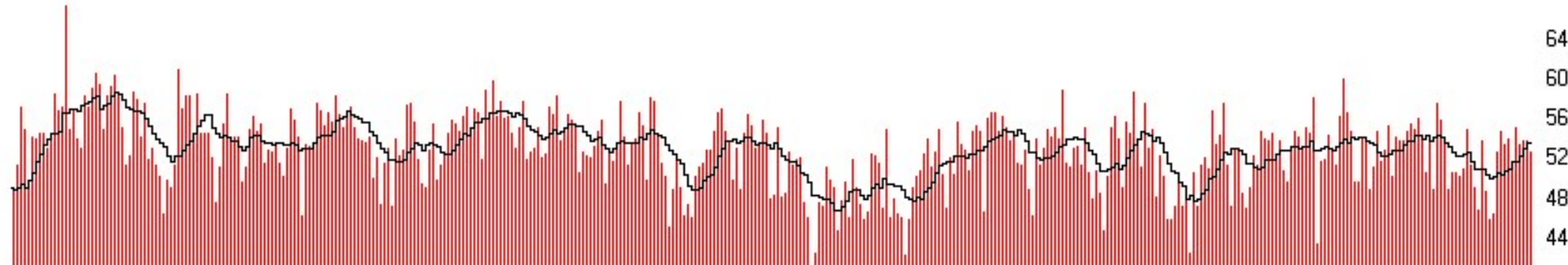
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



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

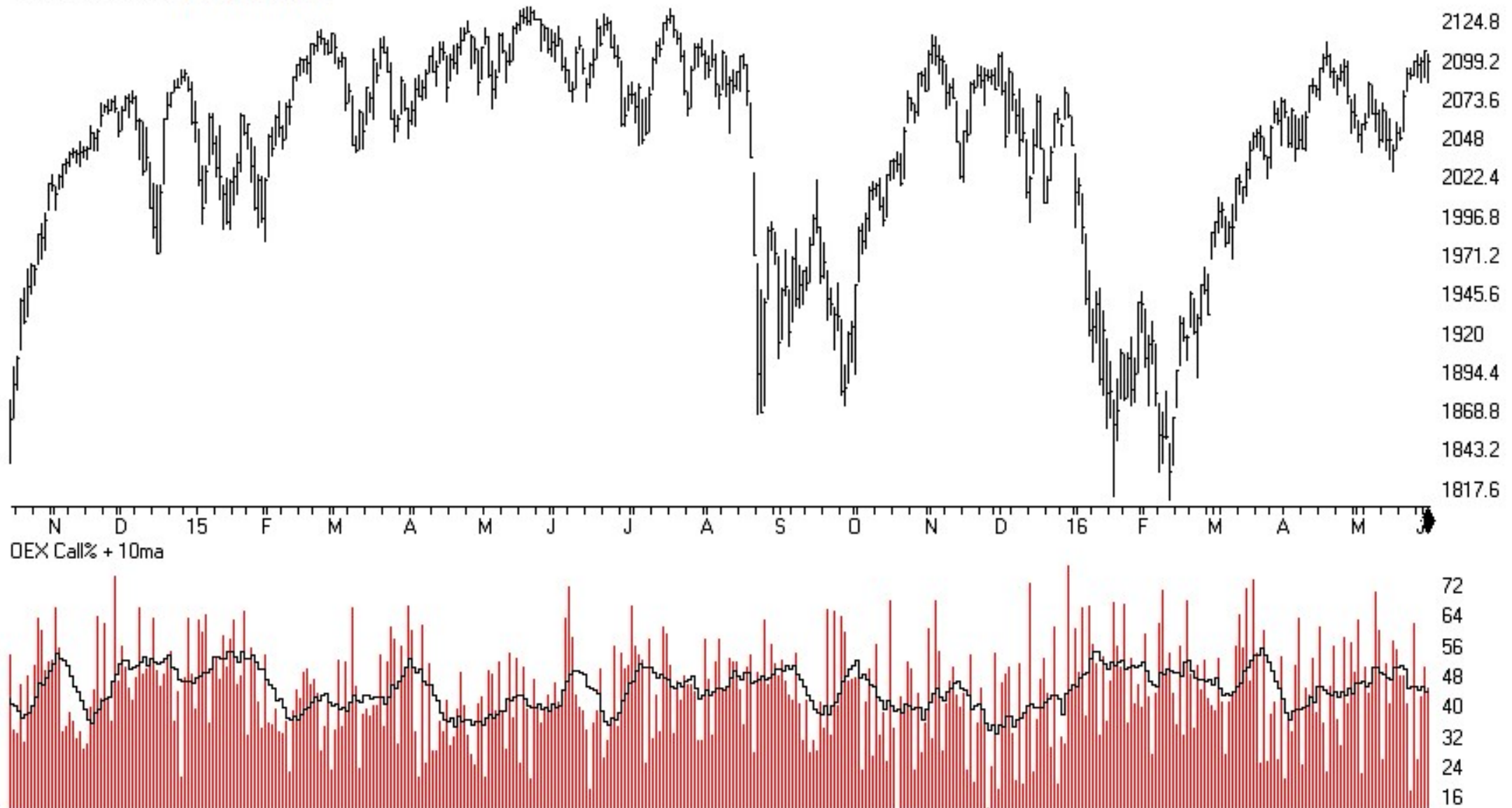


OCC call% + 10ma

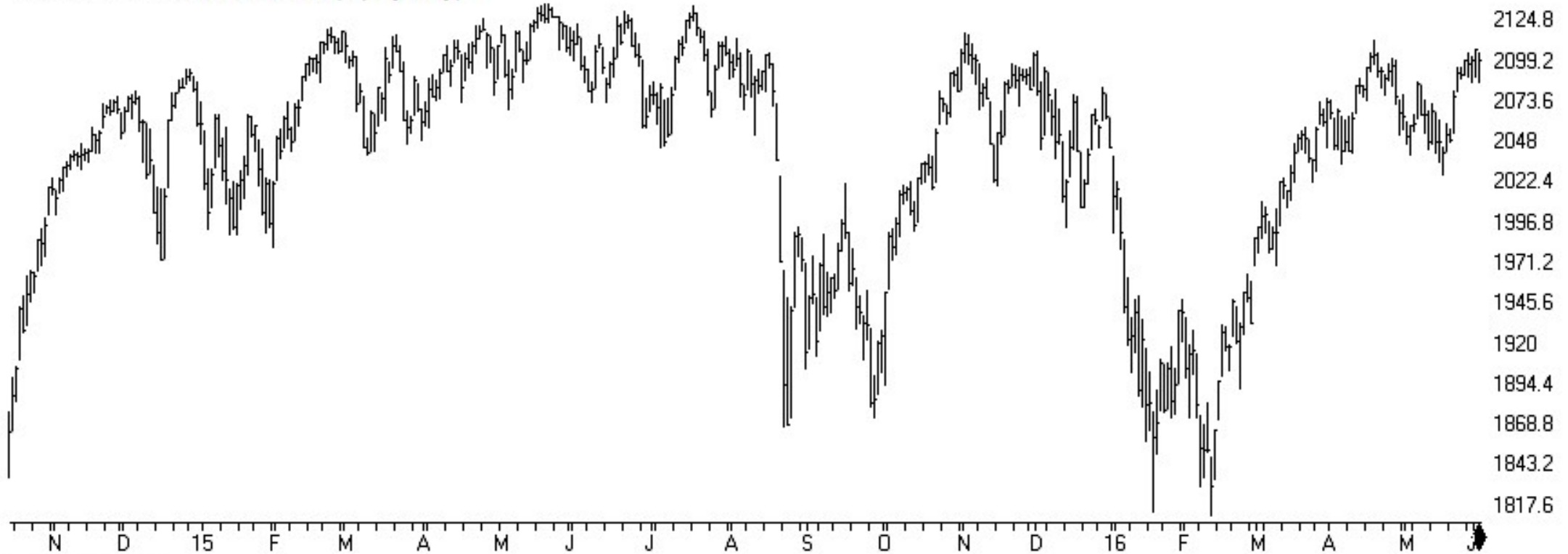


unlike other option ratios, OEX is usually considered a smart-money indicator.

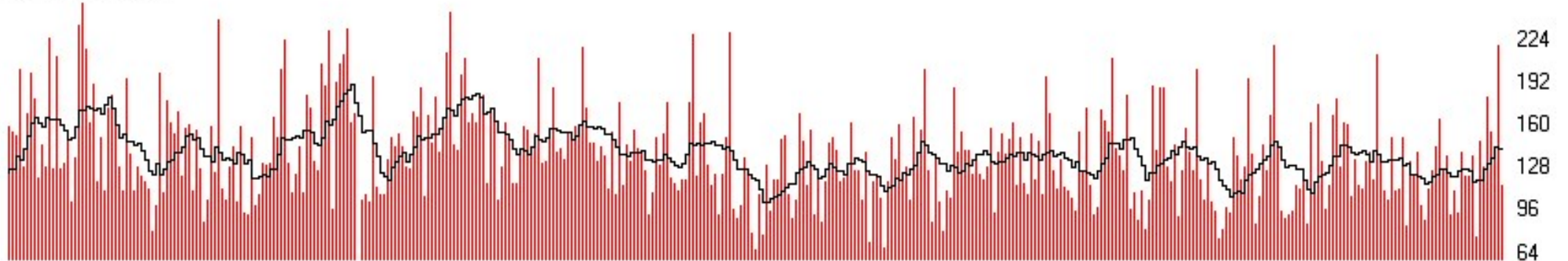
SP500 Index (Daily) + OEX Calls%



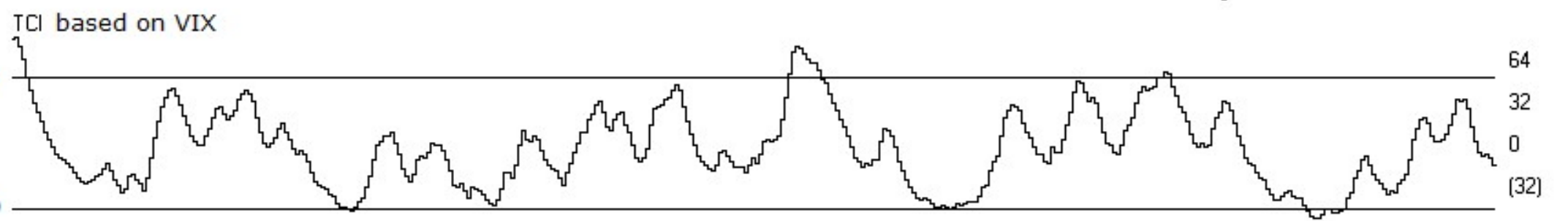
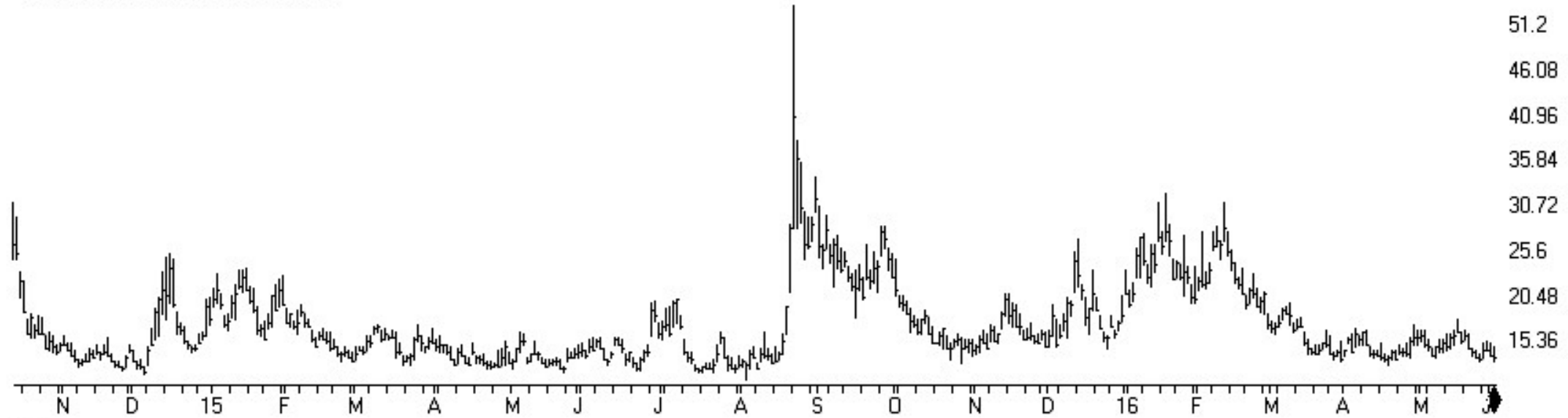
SP500 Index (Daily) + ISEE Index (equity only)



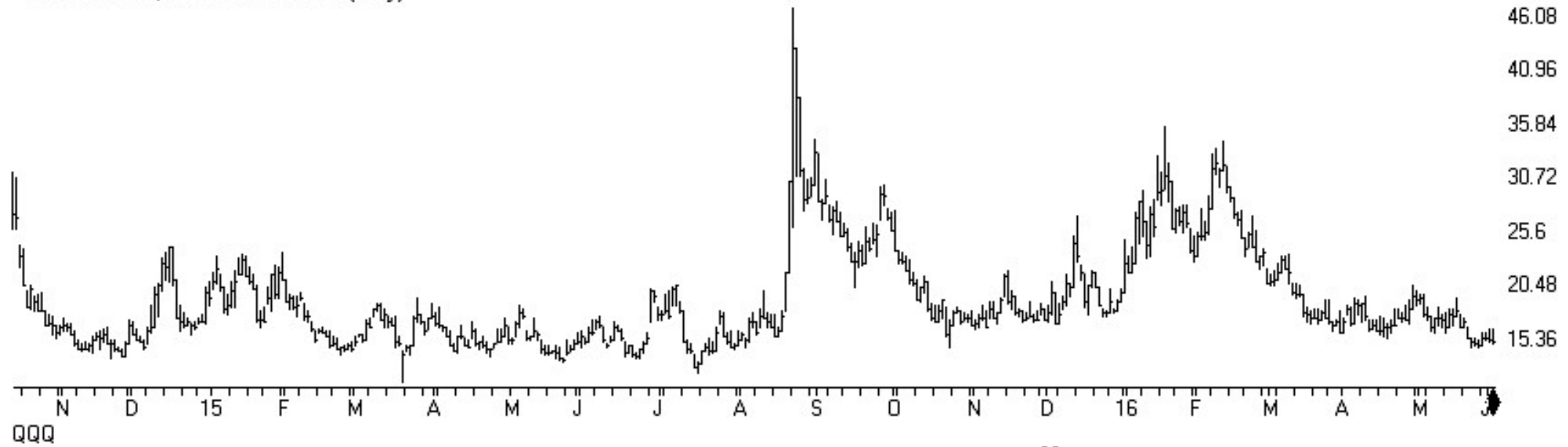
ISEE Equity+10ma



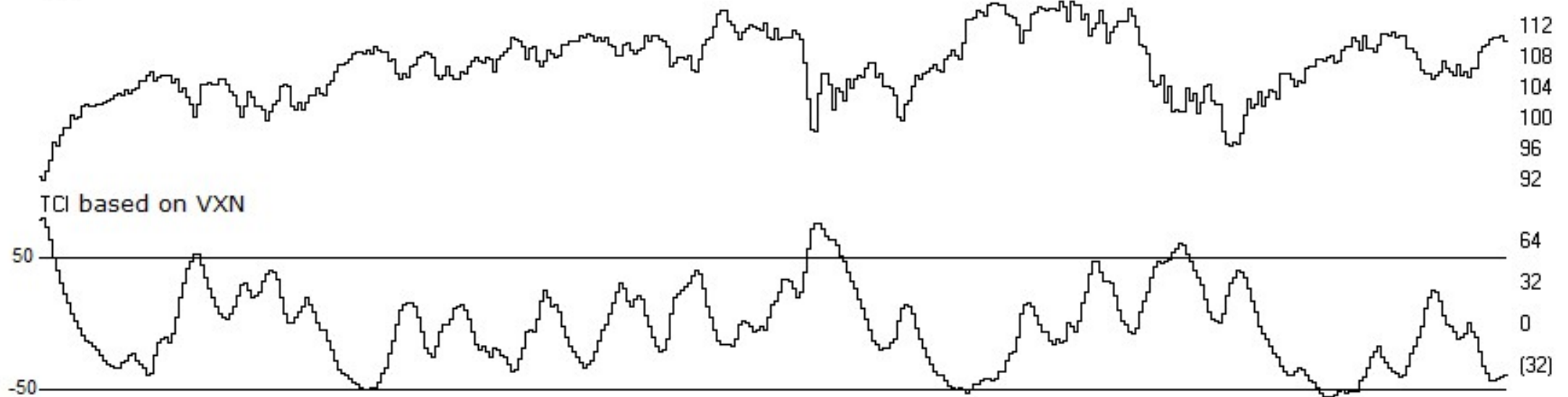
VIX - S&P 500 Volatility Index (Daily)



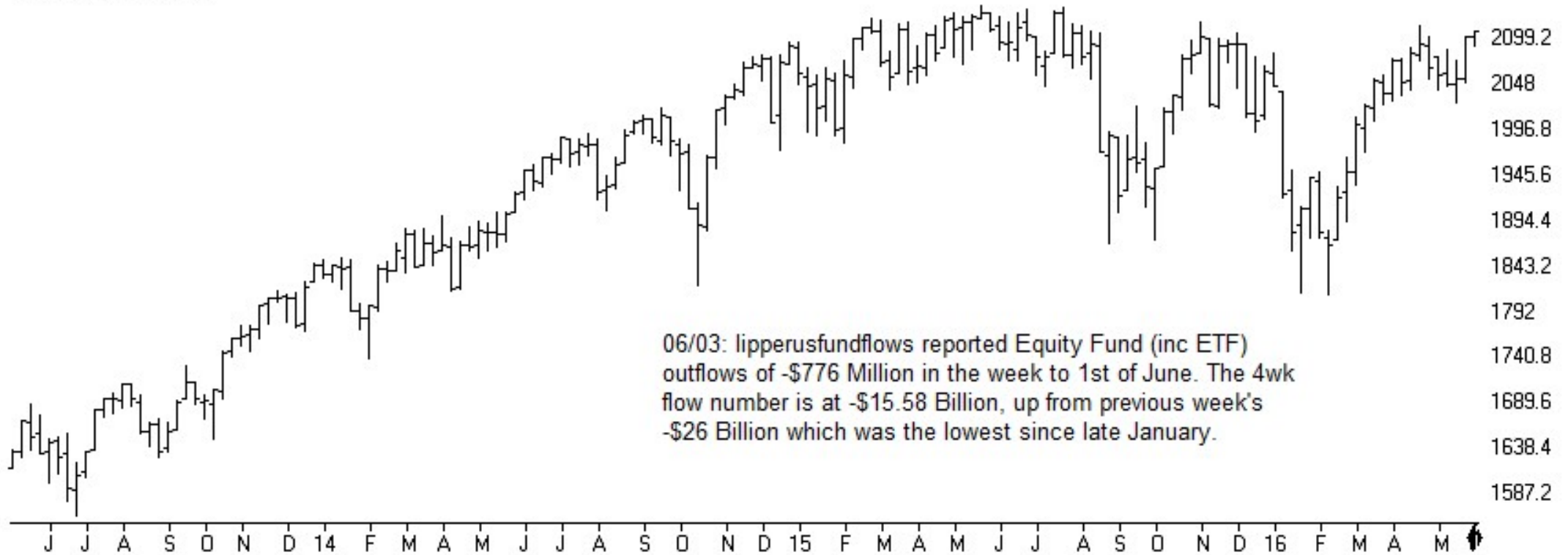
VXN - NASDAQ VOLATILITY INDEX (Daily)



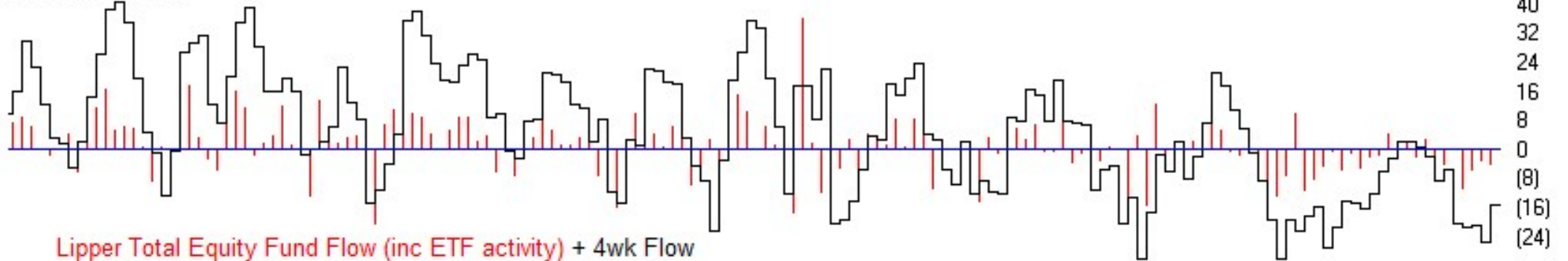
TCI based on VXN



SP500 Index (Weekly)

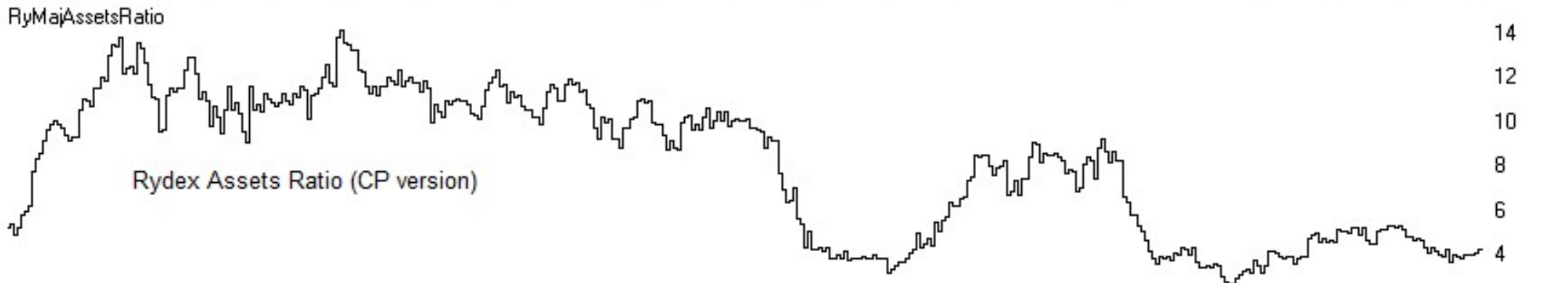
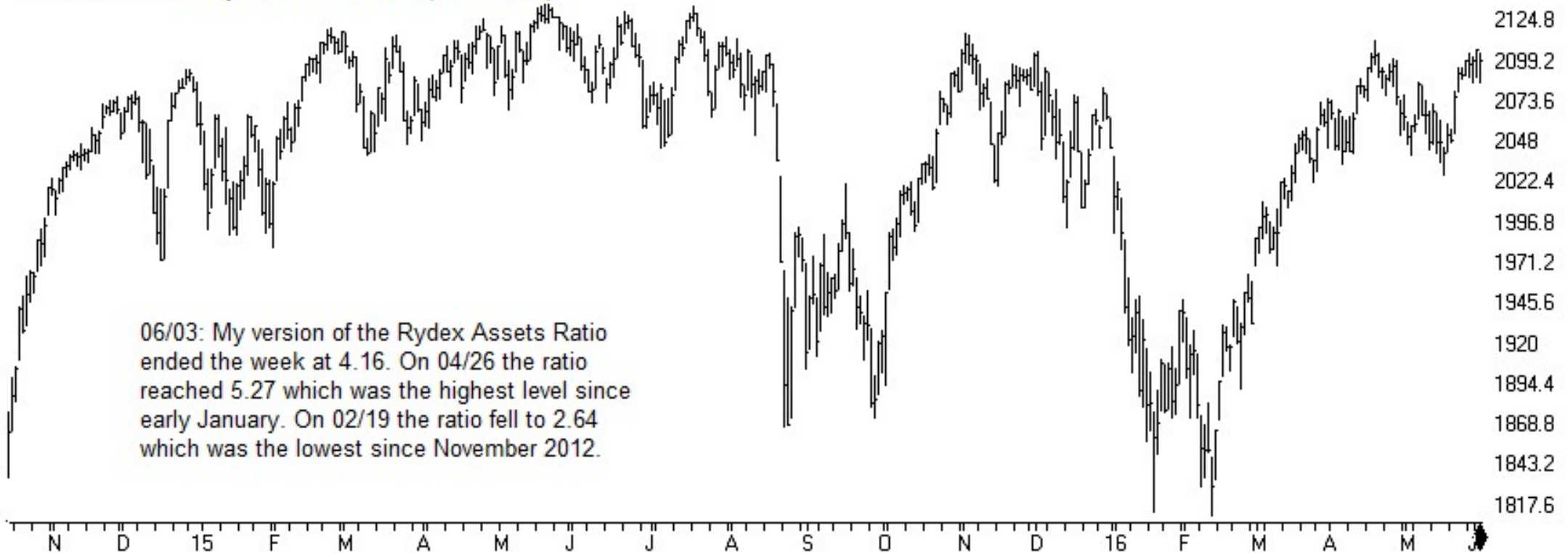


Lipper Fd+4wkSum



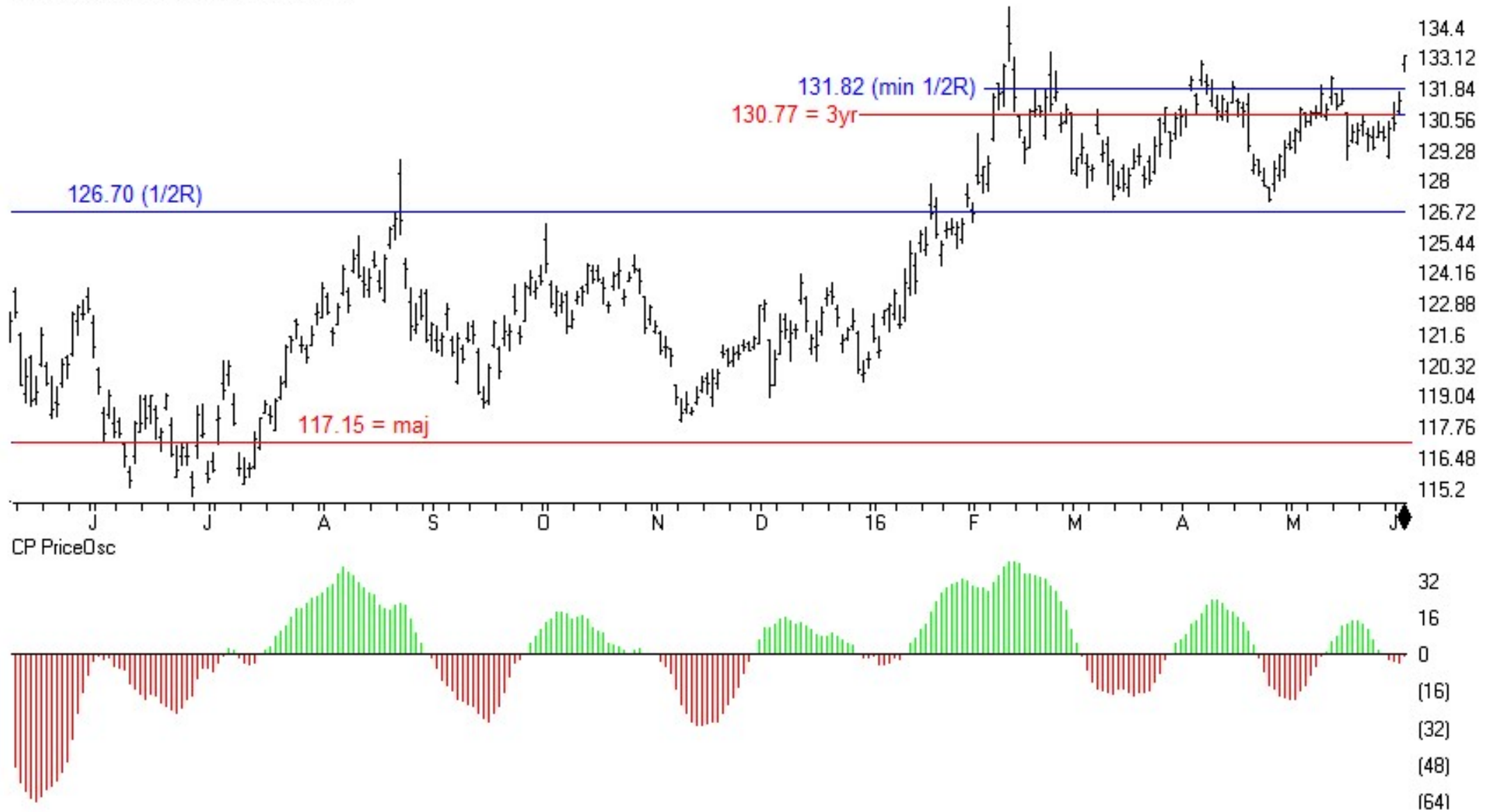
Sentiment

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

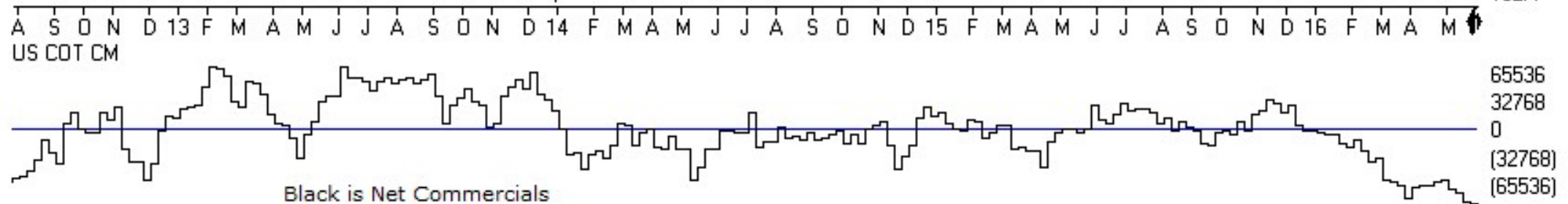


TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

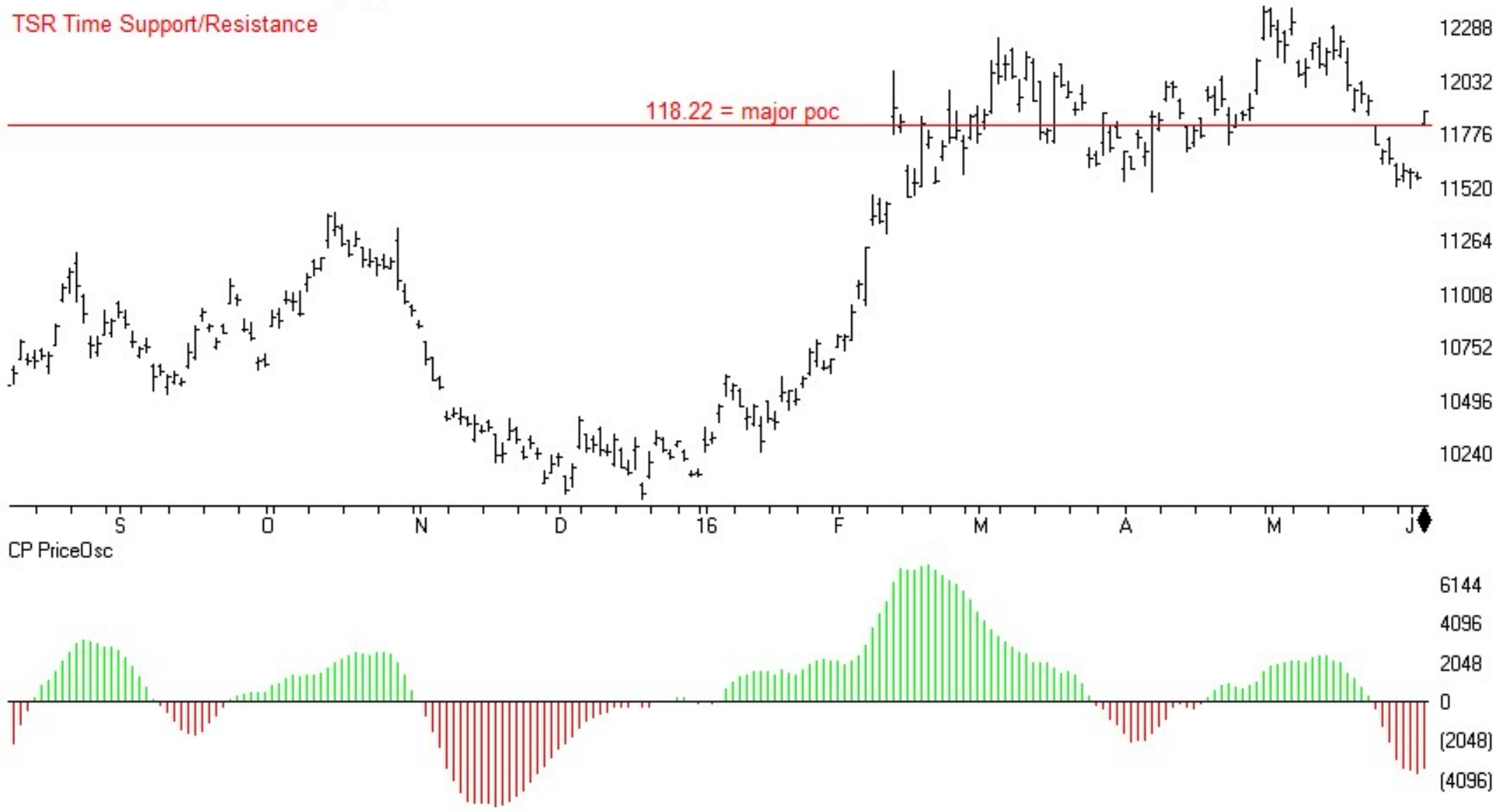


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/31/16	0.0	4.6	69.8	91.4	100.0	35.7	100.0	58.7	22.6
05/24/16	0.0	0.0	62.9	100.0	100.0	0.0	68.0	99.5	100.0

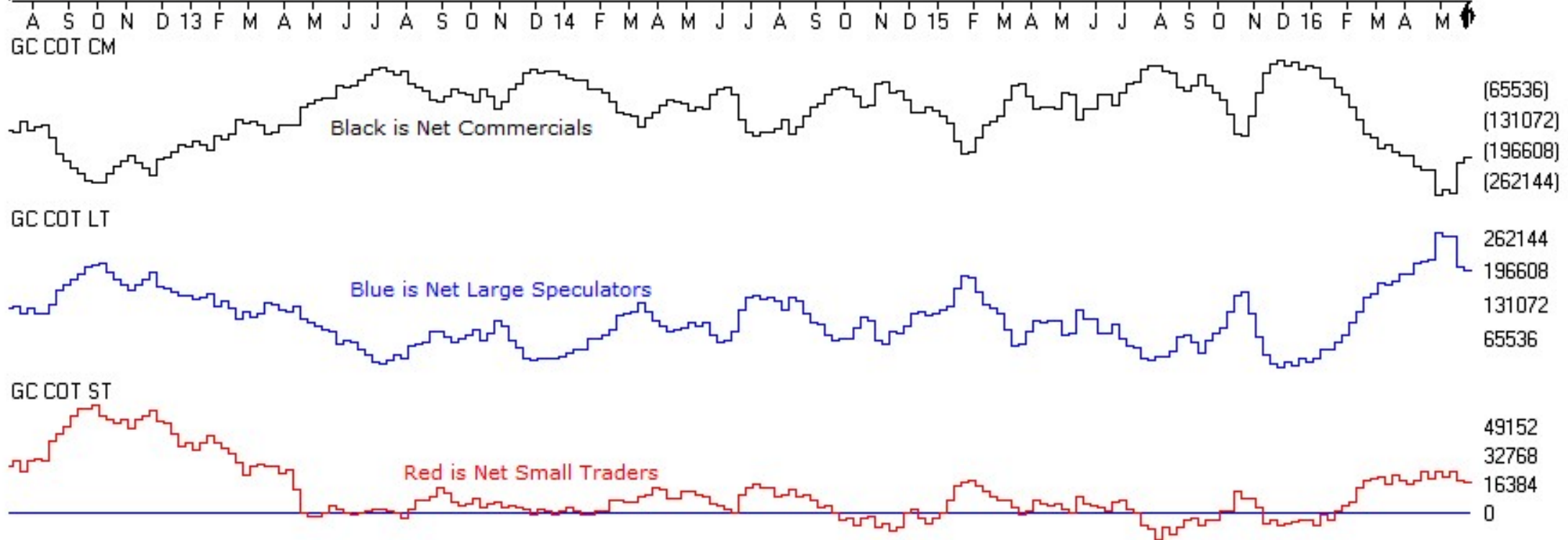


STREETTRACKS GOLD TRUST ETF (Daily)

TSR Time Support/Resistance

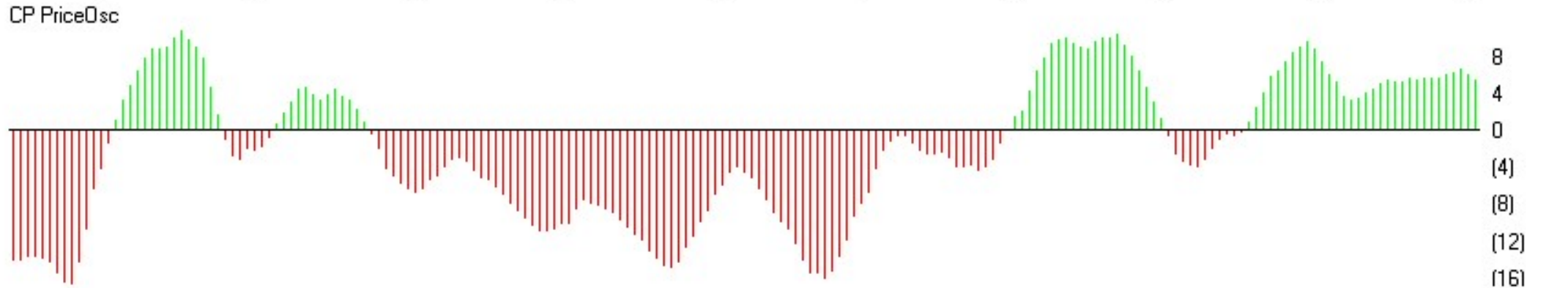
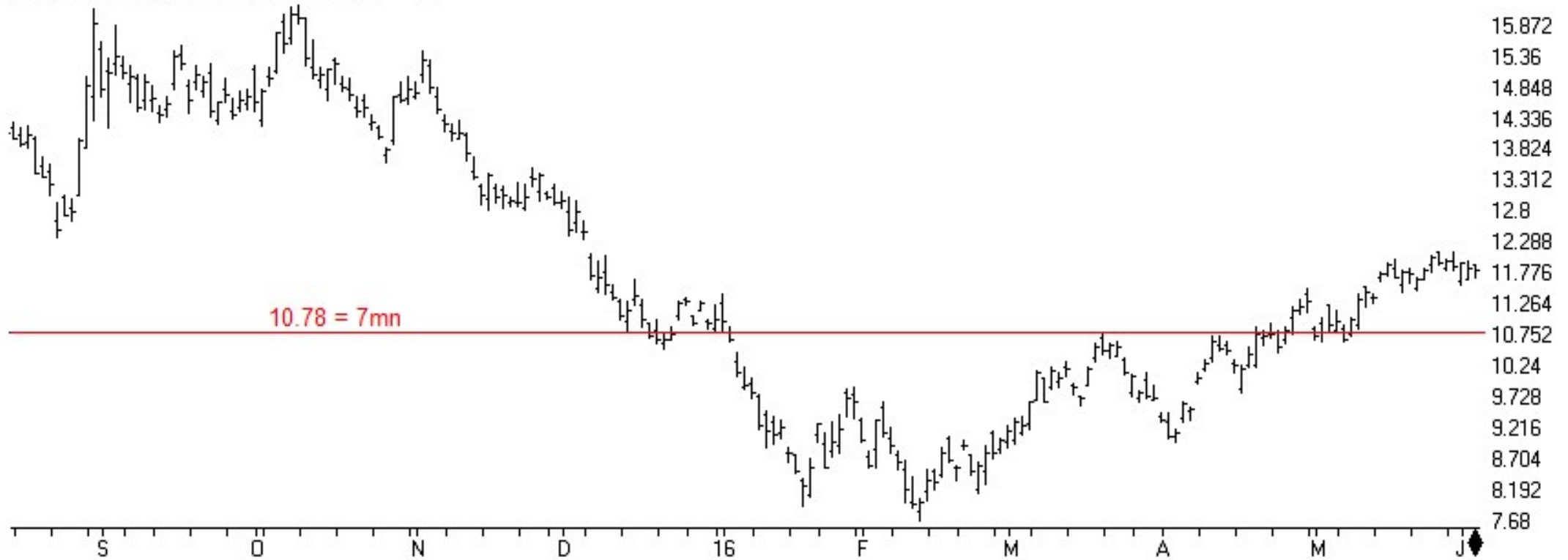


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/31/16	28.2	35.7	92.6	71.1	81.2	15.7	77.4	43.7	23.4
05/24/16	24.3	35.2	86.6	74.8	72.8	15.4	82.8	47.9	25.7

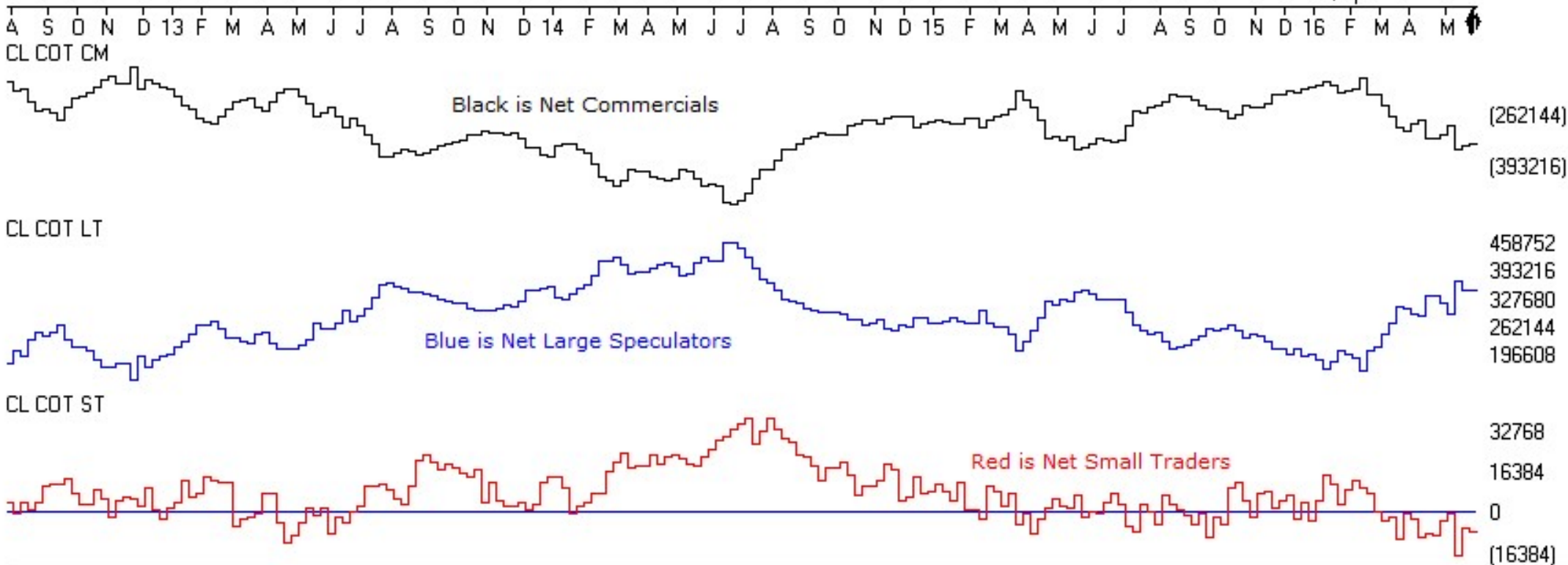
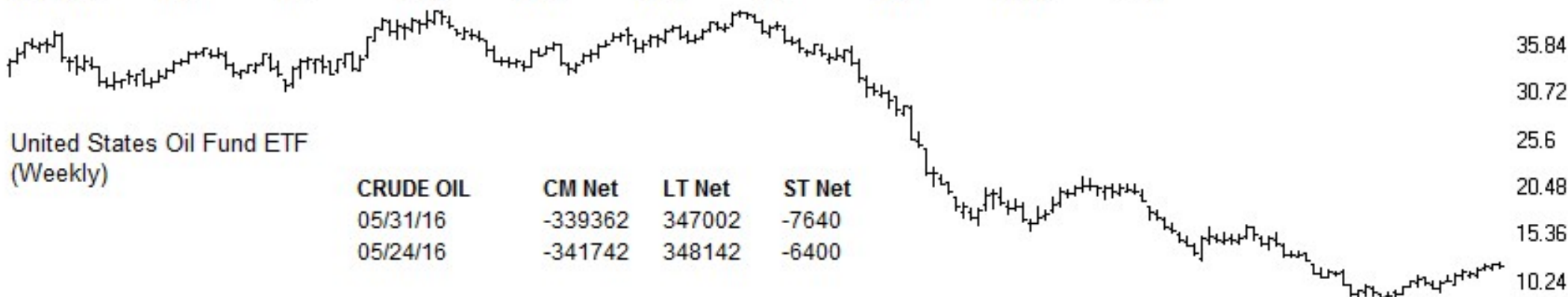


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

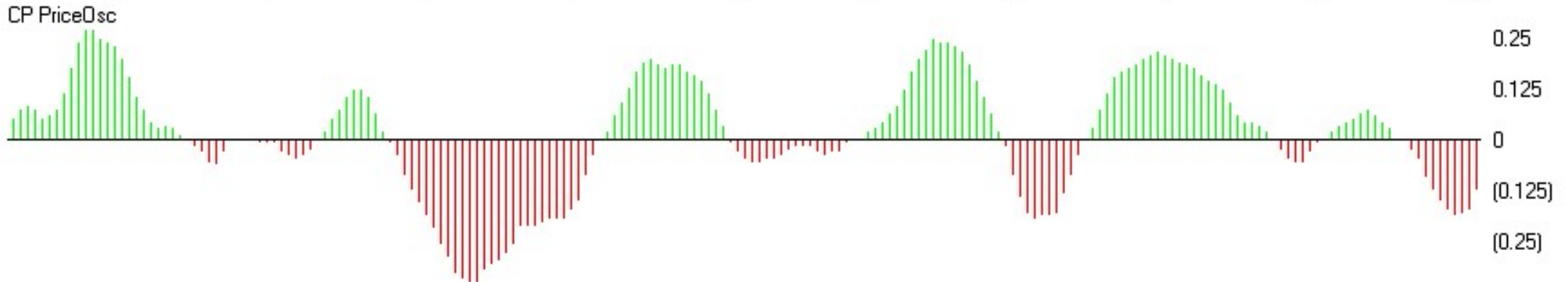


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/31/16	6.6	27.4	82.5	89.6	63.1	0.0	30.2	92.3	74.8
05/24/16	5.3	3.7	81.3	90.2	86.2	0.0	34.1	100.0	75.2

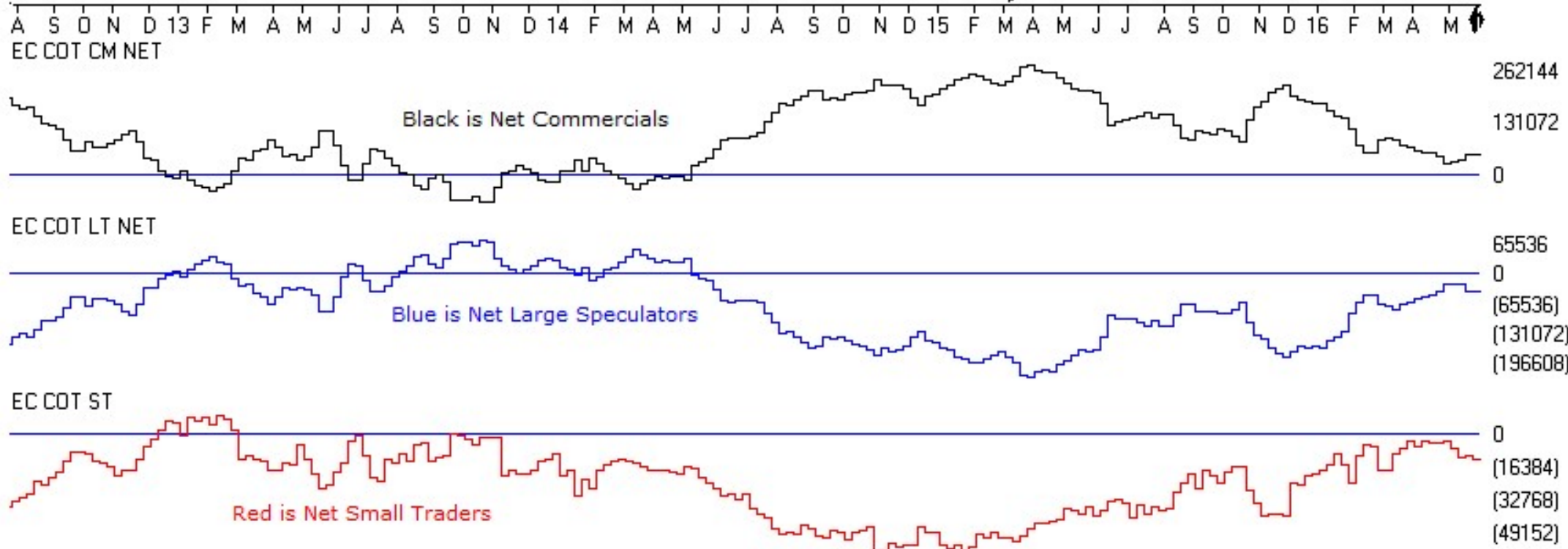
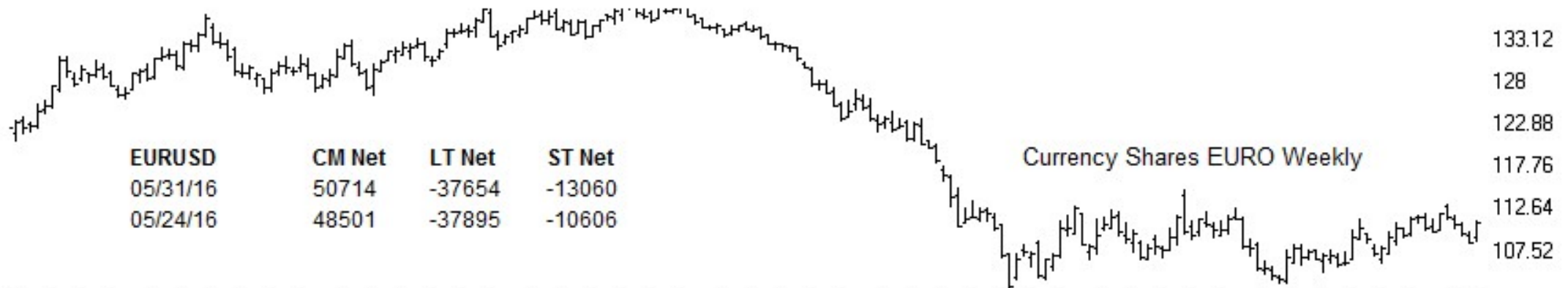


TSR Time Support/Resistance

51 EURUSD (Daily)



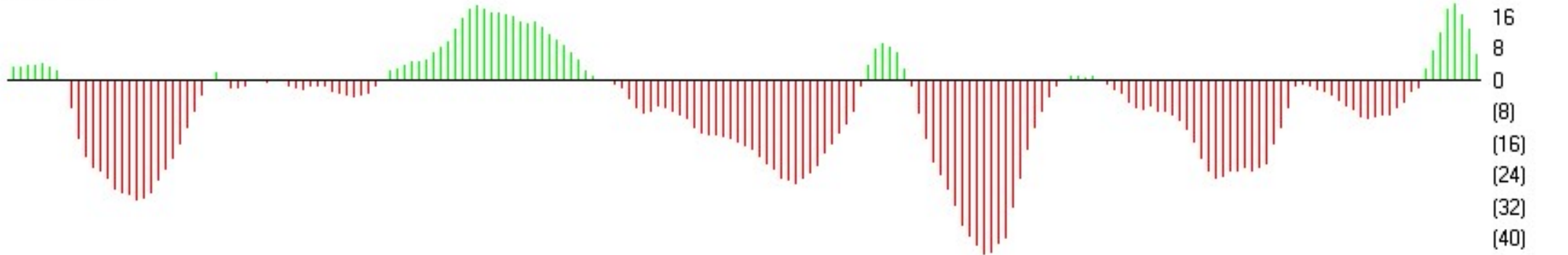
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/31/16	13.7	26.8	73.3	89.5	75.6	12.0	56.4	54.3	67.1
05/24/16	10.6	20.3	73.0	90.0	70.8	9.7	81.5	72.7	71.8



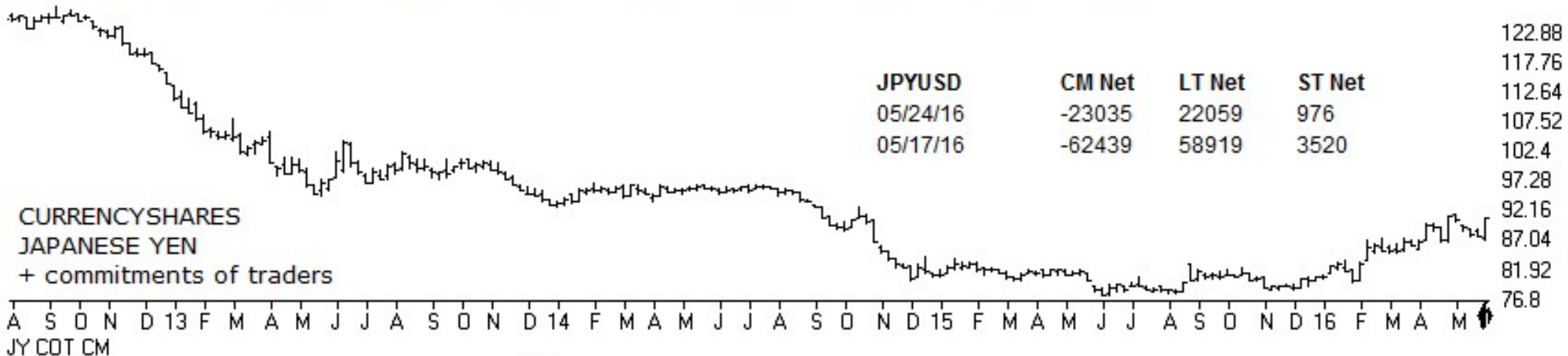
53 USDJPY (Daily)



CP PriceOsc



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>