

# ChartProfit

Charts to Friday 7th July 2017

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

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

ChartProfit Breadth System - wk ending 07/07

	-5	-4	-3	-2	↓
NYSE	62	60	53	56	54
NasDaq	62	55	56	57	56
SP500	65	64	60	60	57
ND100	61	62	65	49	45
R2000	66	58	55	56	57

number = % stocks >50day ma

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

#### Consensus Polls:

07/07: AAll (public poll). Bulls% was almost unchanged at 29.6%. Bears% was higher at 29.9%. Previous week's Bear% was 26.9%, a twenty five week low.

07/07: Investors Intelligence. Bulls% was lower at at 52.5%. Three weeks ago Bulls% fell to 50.0% was an eleven week low. Bear% was almost unchanged at 18.8%. Five weeks ago Bears% reached 19.2% which was a twenty two week high.

07/07: Market Vane (advisers) poll was unchanged at 67. Two weeks ago the number reached 69 was the highest since May 2013.

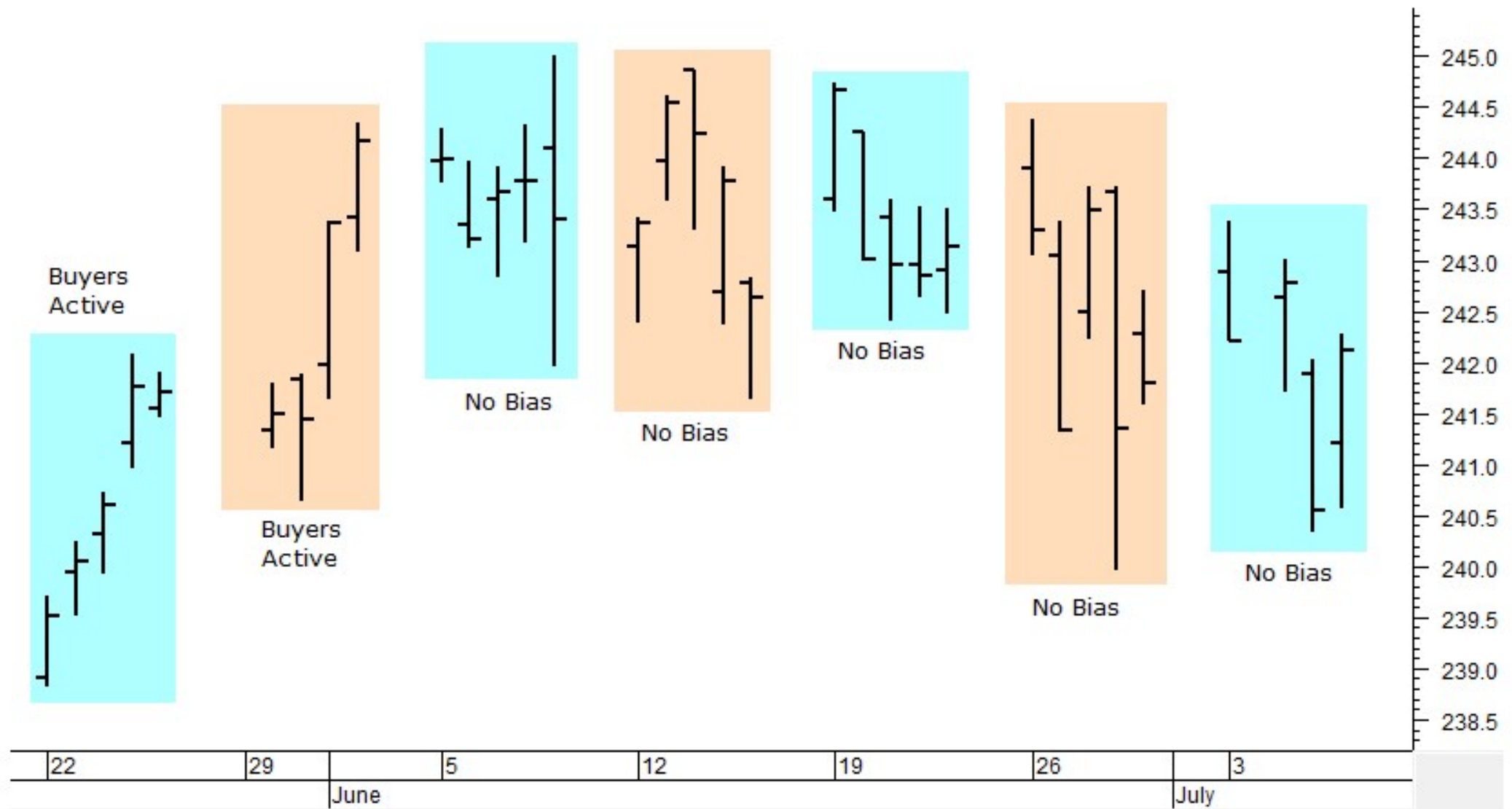
07/07: NAAIM exposure index was lower at 92.85.

#### Mutual Fund Flow:

07/07: My version of the Rydex Assets Ratio ended the week at 11.88. Previous the ratio reached 15.21, the highest in the database. The ratio reaching a new high has historically been a warning for the market.

07/07: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$3.3 Billion in the week to 5th July.

### SPY Weekly Structure



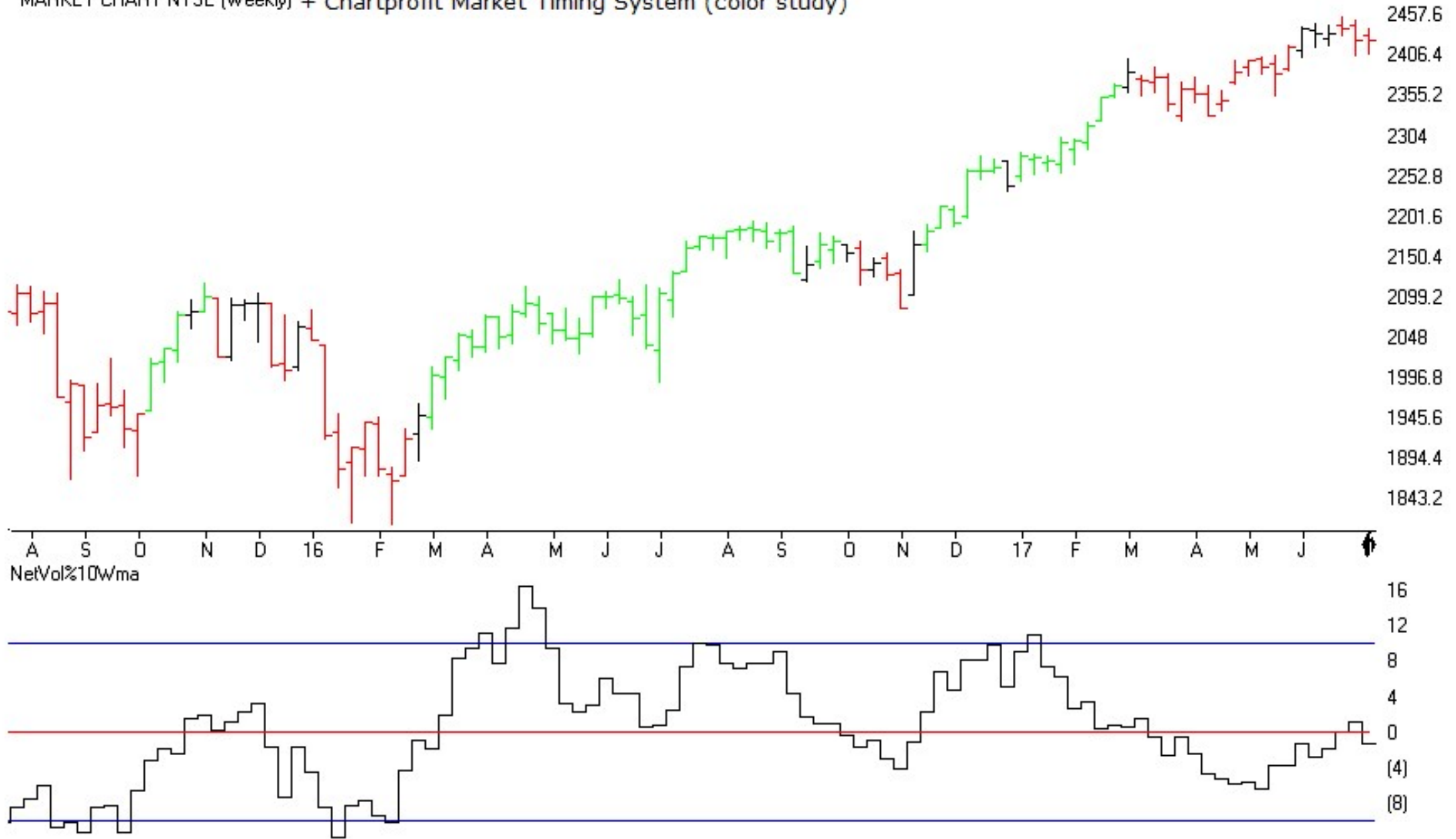
# Commitments of Traders

C.O.T.  
Quick  
View

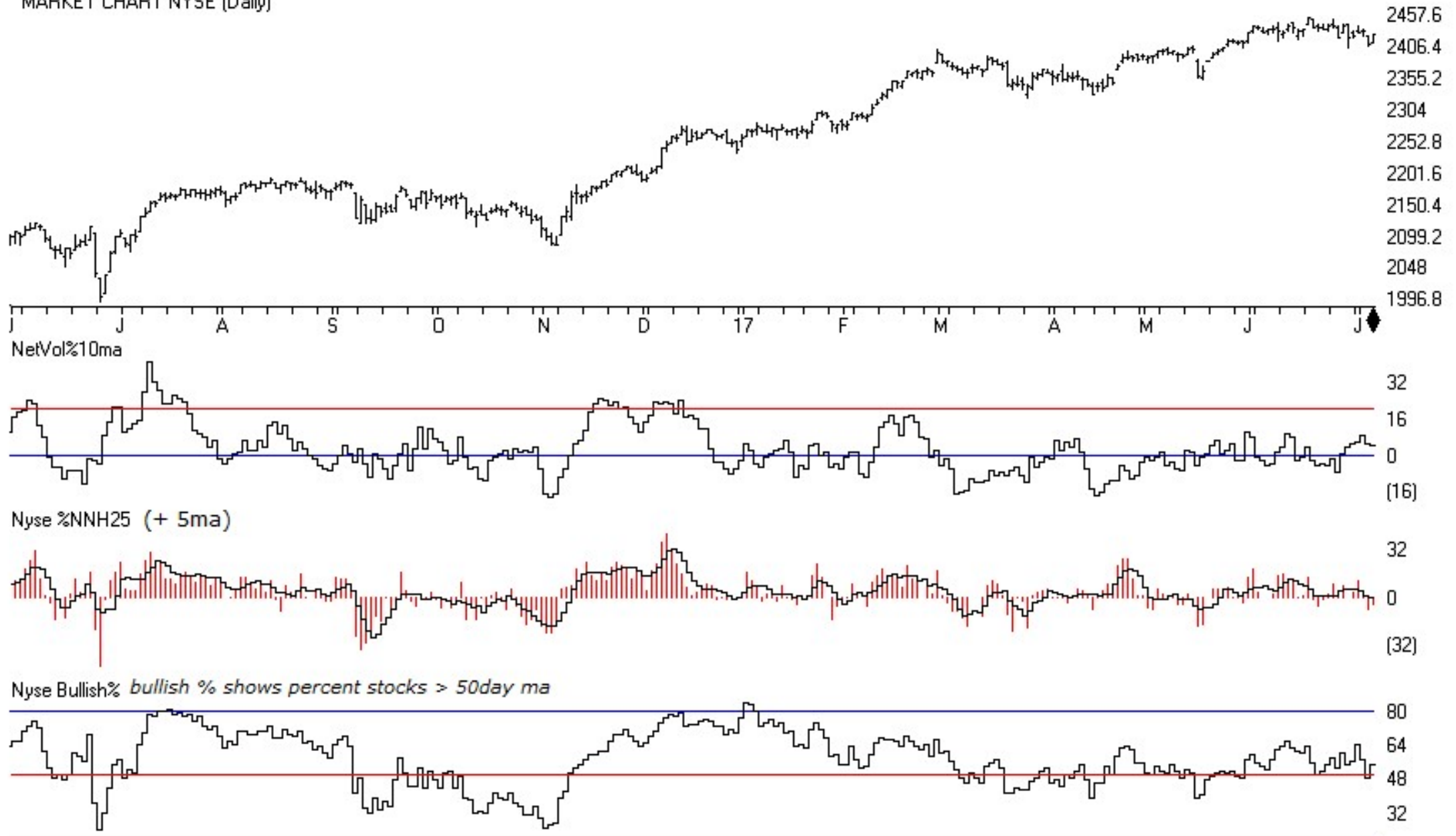
<b>SP500</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
07/03/17	34.1	38.2	94.8	50.7	19.5	0.0	81.1	84.9	42.9
06/27/17	34.4	29.2	80.7	48.4	16.5	18.8	75.2	100.0	60.0
<b>GOLD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
07/03/17	100	100	22.9	0	25.3	100	21.7	94.7	100
06/27/17	71.3	96.1	60.6	26	44.2	78.2	89.1	100	61.8
<b>CRUDE OIL</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
07/03/17	98.1	100.0	44.3	6.0	32.2	85.0	10.7	33.8	94.3
06/27/17	94.6	100.0	38.9	0.0	41.4	100.0	60.4	61.2	44.3
<b>T-BONDS</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
07/03/17	11.7	8.1	85.5	100.0	100.0	14.7	65.8	61.6	24.9
06/27/17	6.9	0.0	83.6	94.3	100.0	33.0	92.7	83.6	0.0
<b>GBPUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
07/03/17	2.3	0.0	51.2	95.4	100.0	41.8	100.0	100.0	49.4
06/20/17	19.9	0.0	31.7	83.6	100.0	58.0	59.6	100.0	76.4
<b>JPYUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
07/03/17	87.3	39.9	0.0	9.1	75.8	100.0	30.2	17.3	62.7
06/27/17	60.1	33.3	1.7	42.4	74.0	89.0	40.9	34.6	80.5
<b>EURUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
07/03/17	0.0	0.8	80.9	98.9	93.9	24.4	100.0	100.0	27.8
06/27/17	10.8	0.0	64.1	86.3	100.0	38.7	87.4	100.0	41.2
<b>USD IX</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
07/03/17	99.7	78.9	0.0	0.8	6.8	98.2	0.0	77.0	74.8
06/27/17	100.0	79.4	0.0	0.0	0.0	95.8	0.0	83.9	62.8



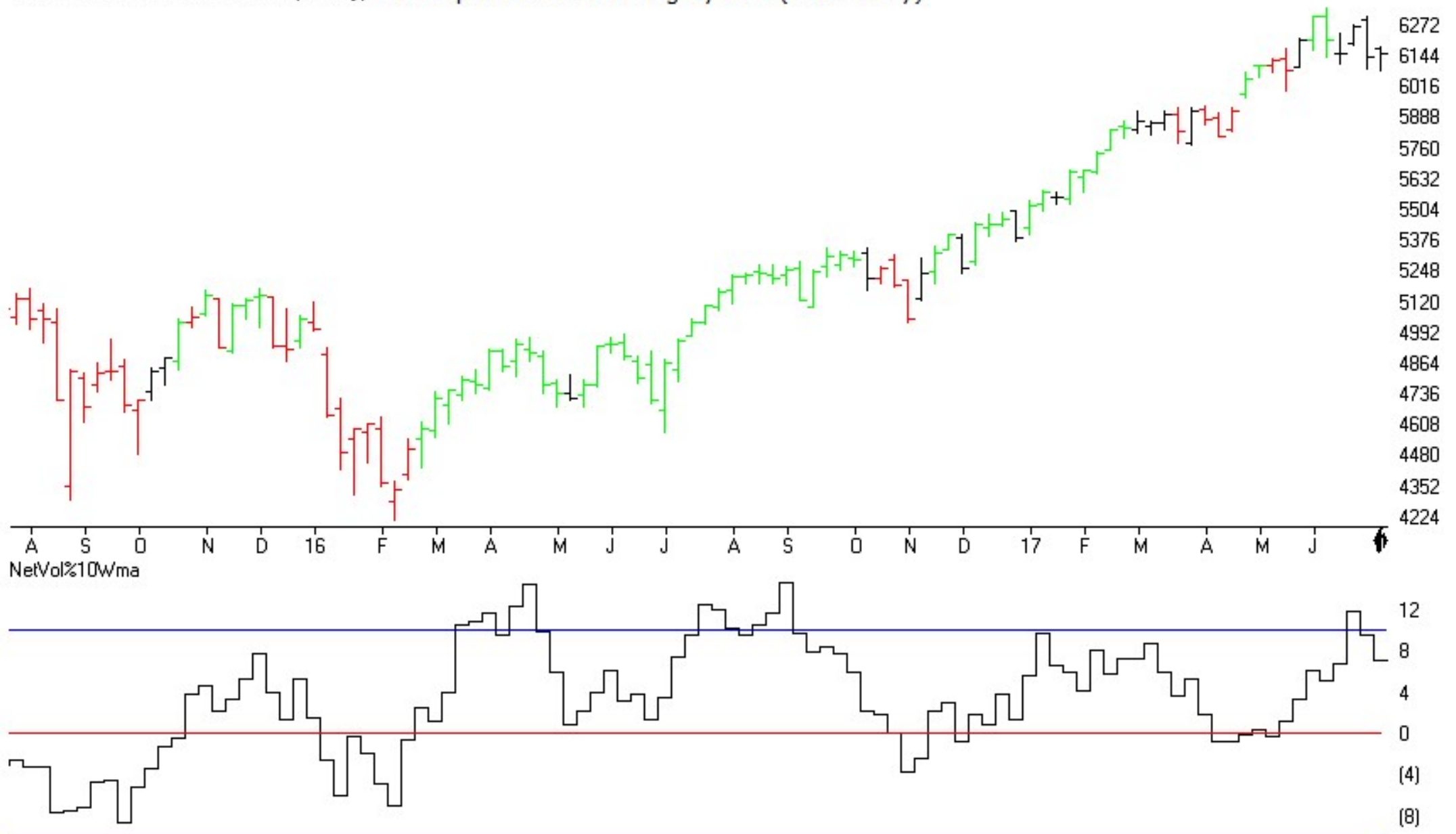
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



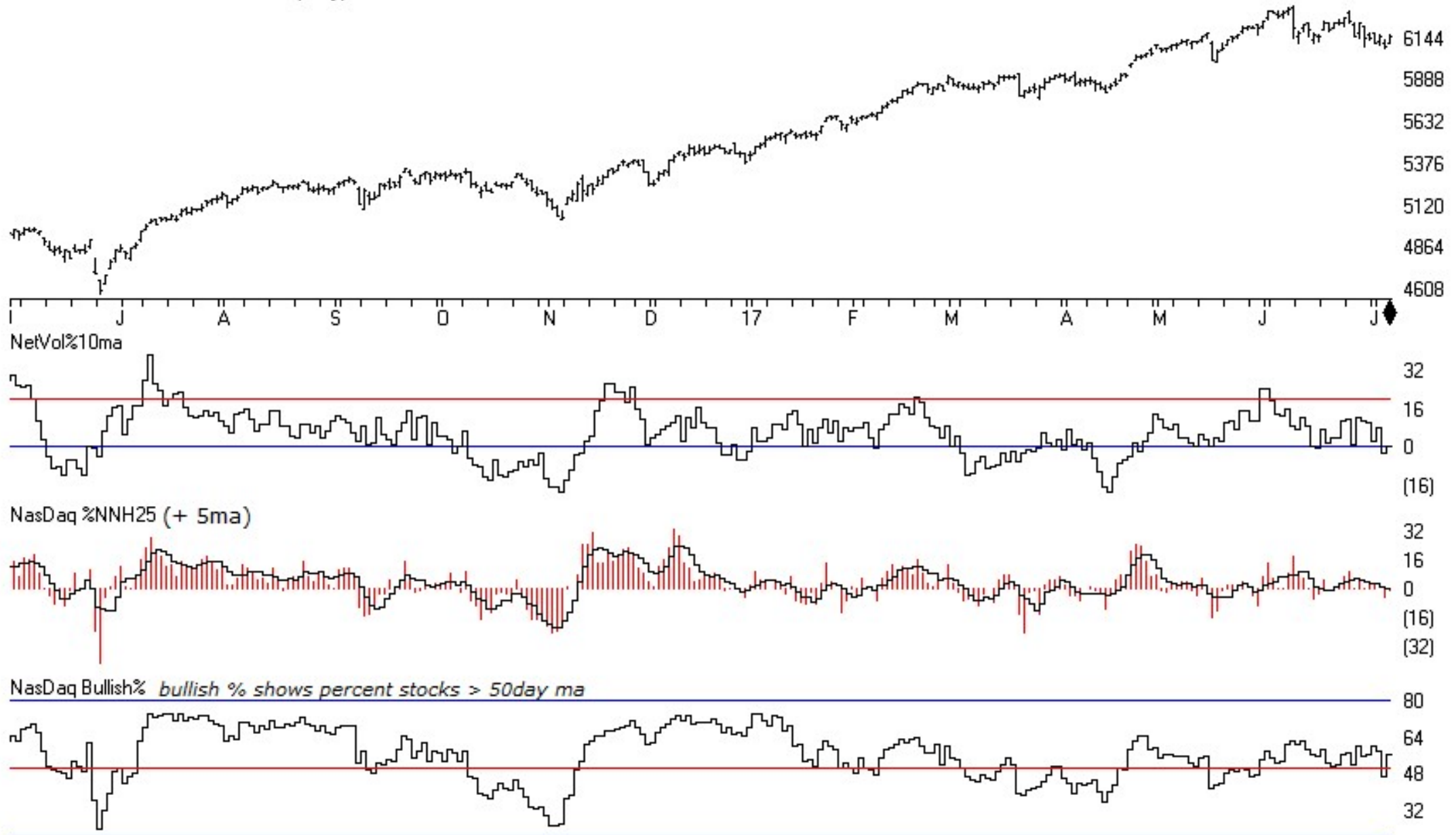
MARKET CHART NYSE (Daily)



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



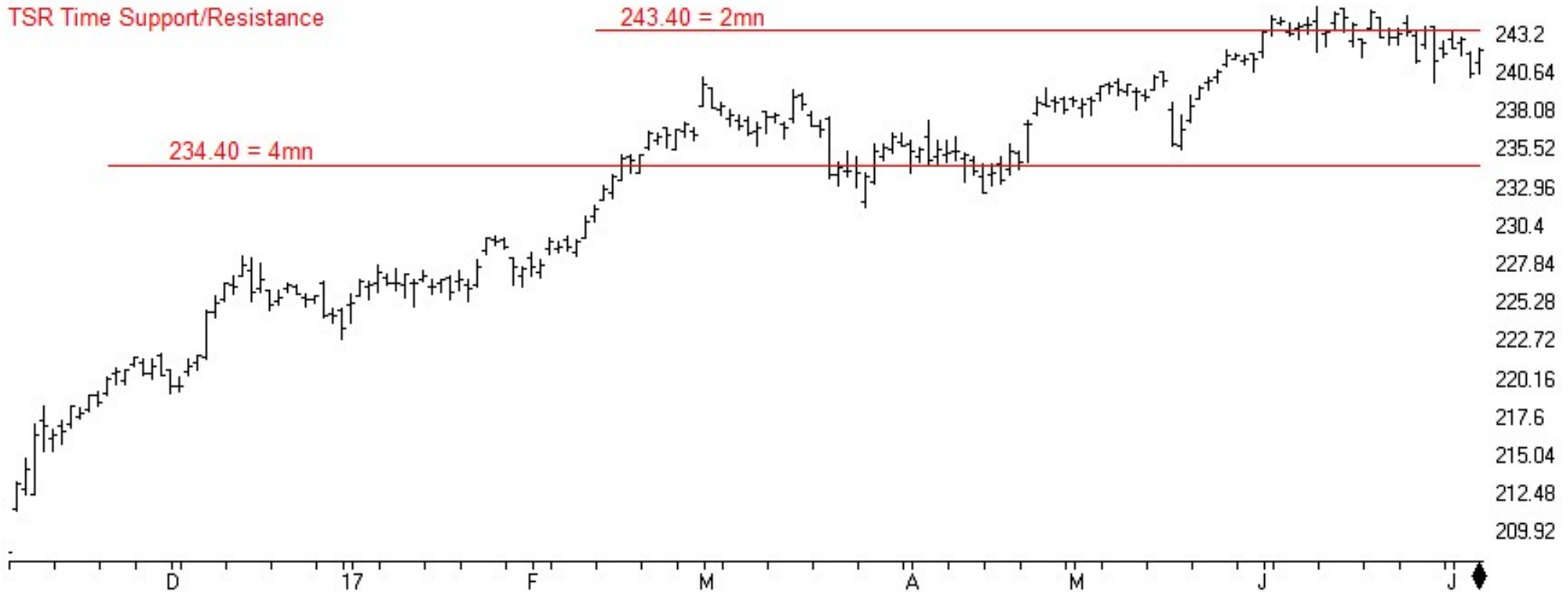
MARKET CHART NASDAQ 1800 (Daily)



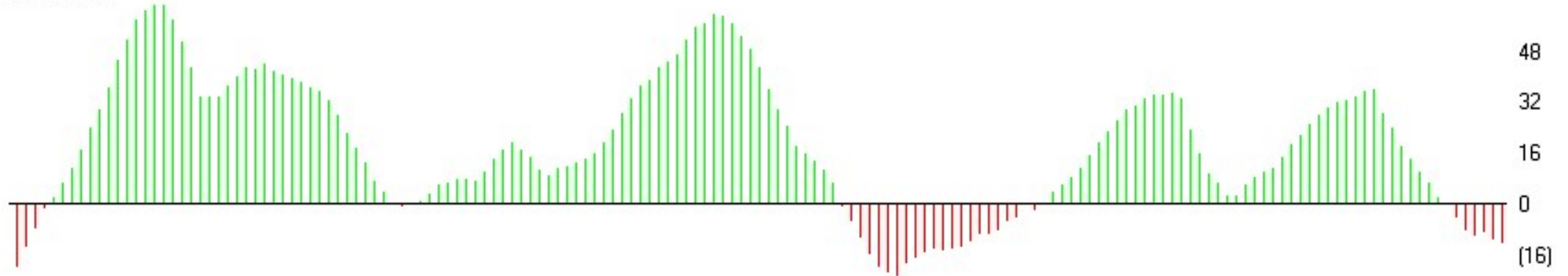


13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



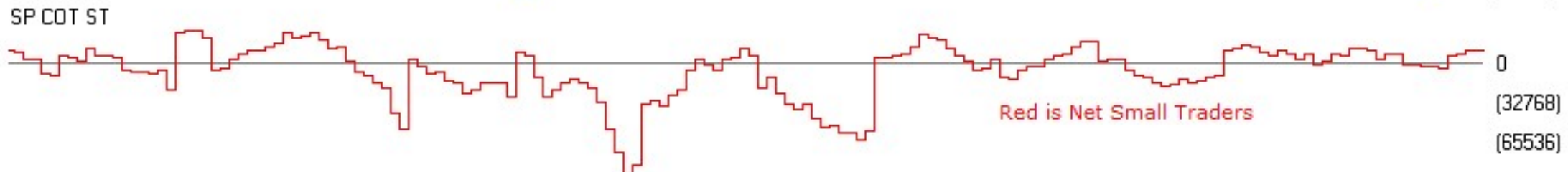
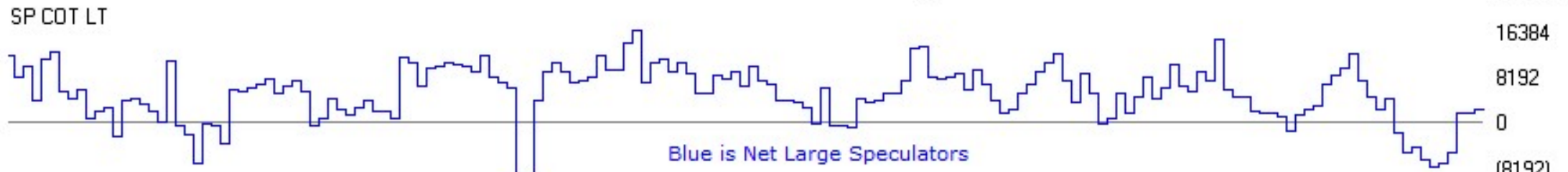
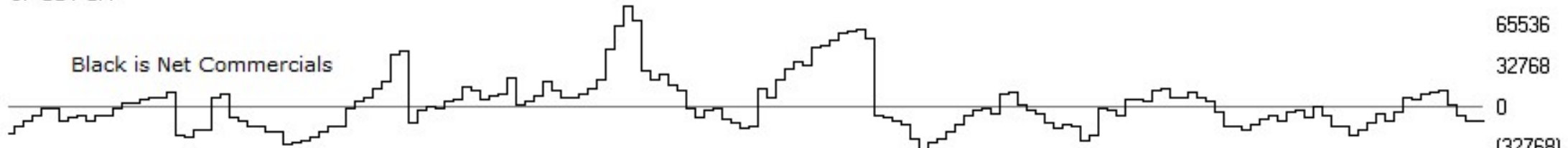
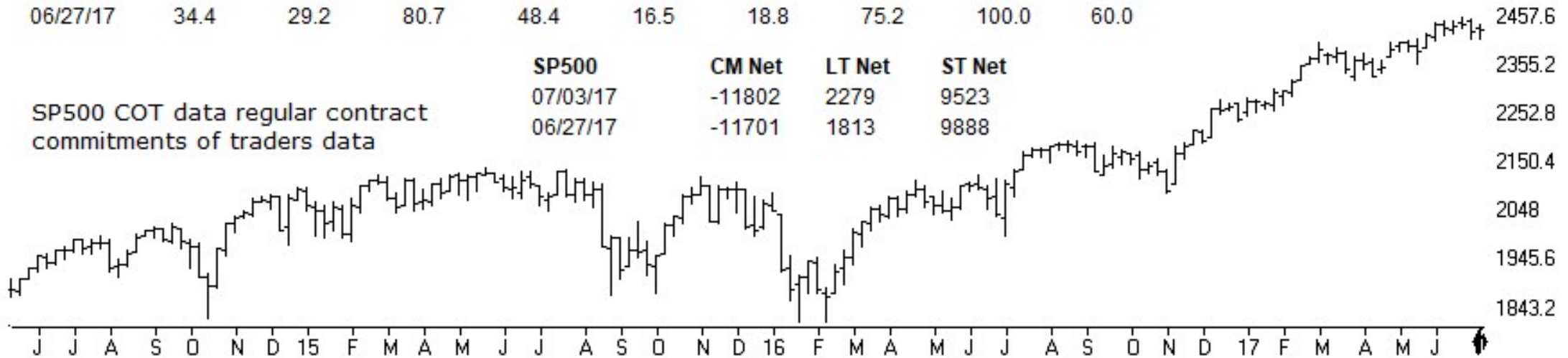
CP PriceOsc



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/17	34.1	38.2	94.8	50.7	19.5	0.0	81.1	84.9	42.9
06/27/17	34.4	29.2	80.7	48.4	16.5	18.8	75.2	100.0	60.0

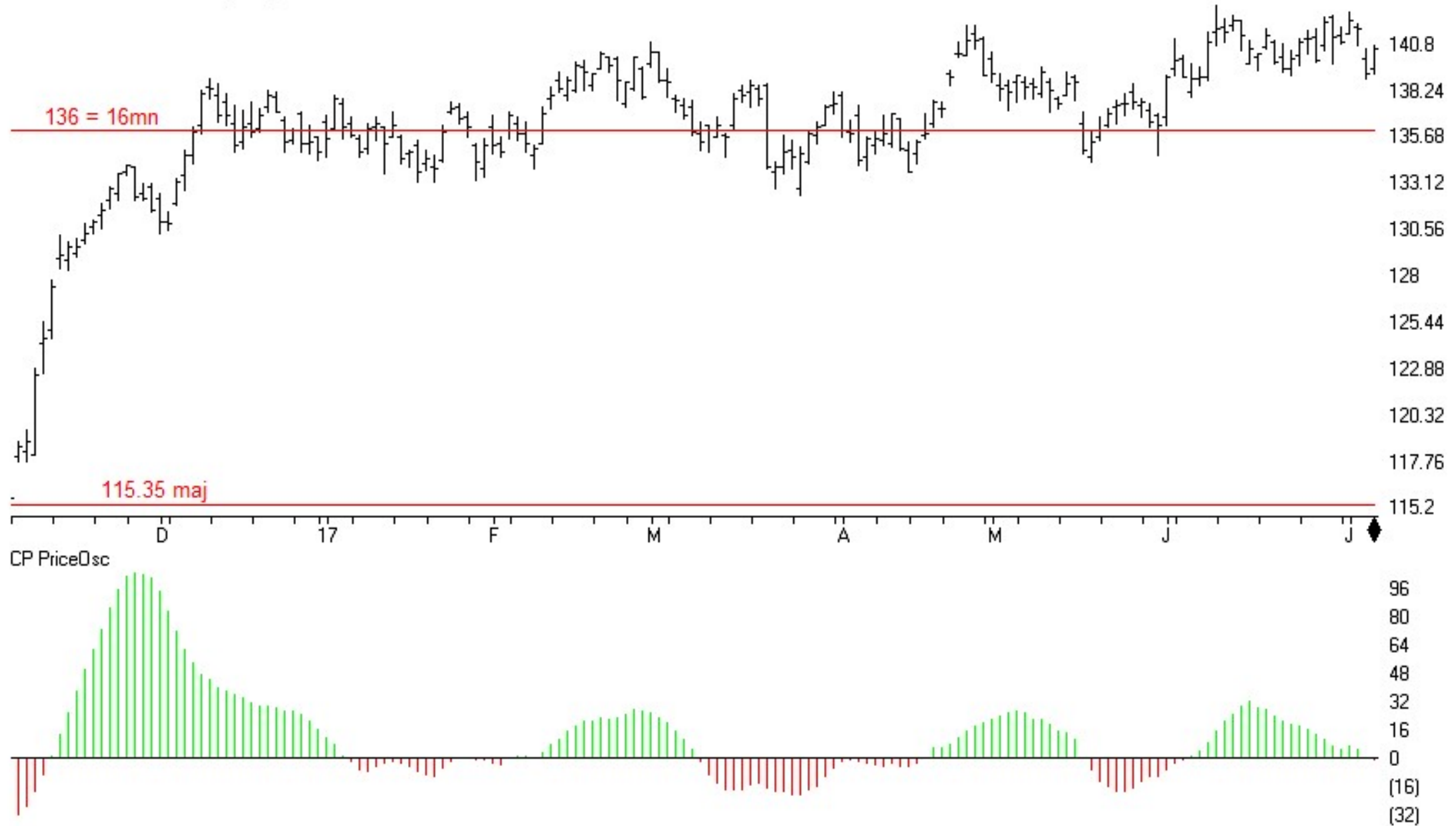
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
07/03/17	-11802	2279	9523
06/27/17	-11701	1813	9888

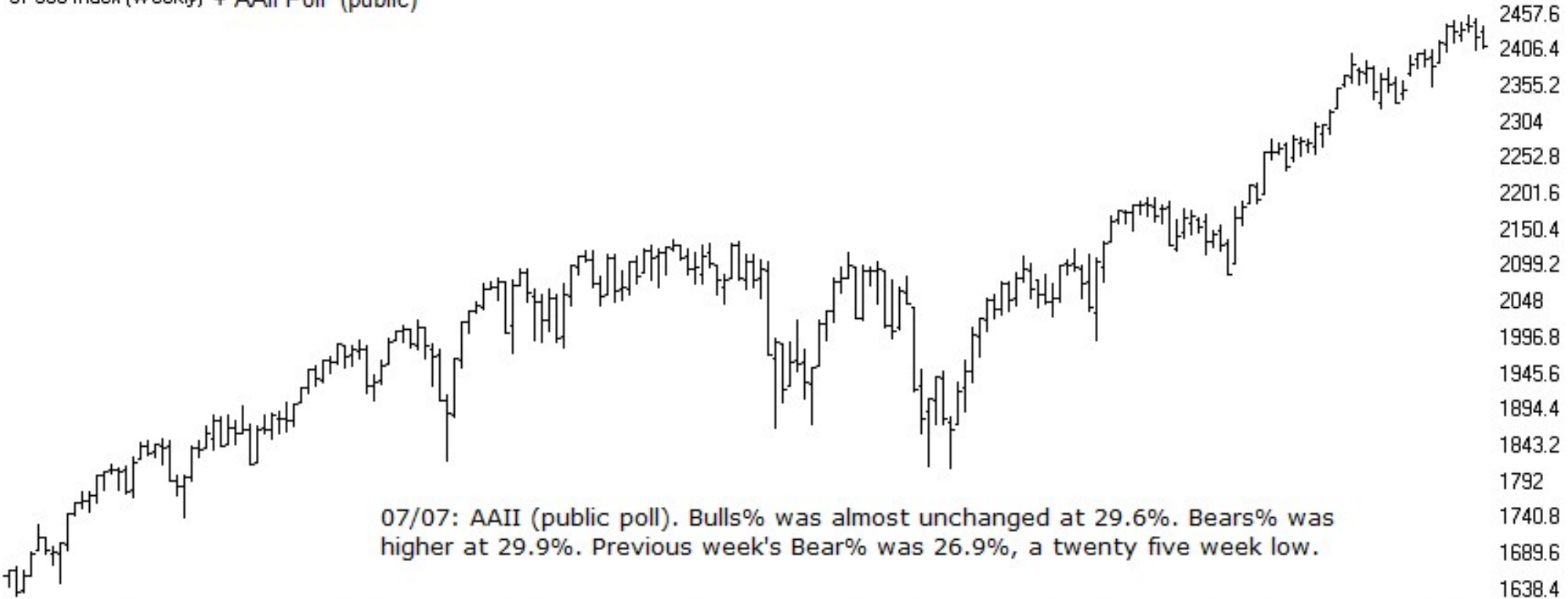


## TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

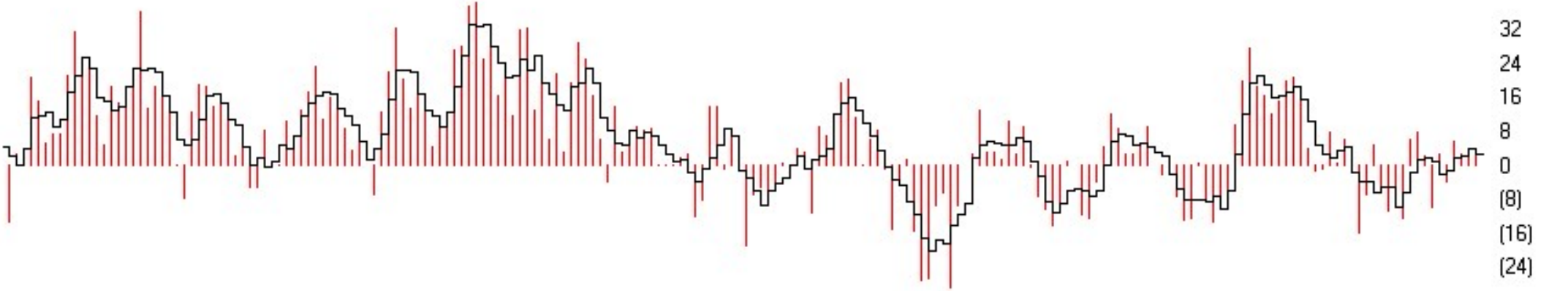


SP500 Index (Weekly) + AAI Poll (public)

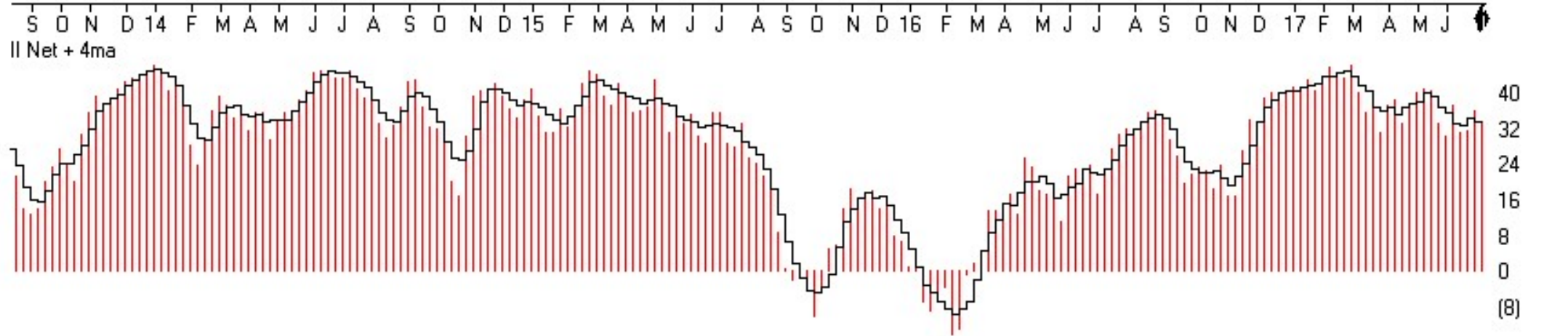
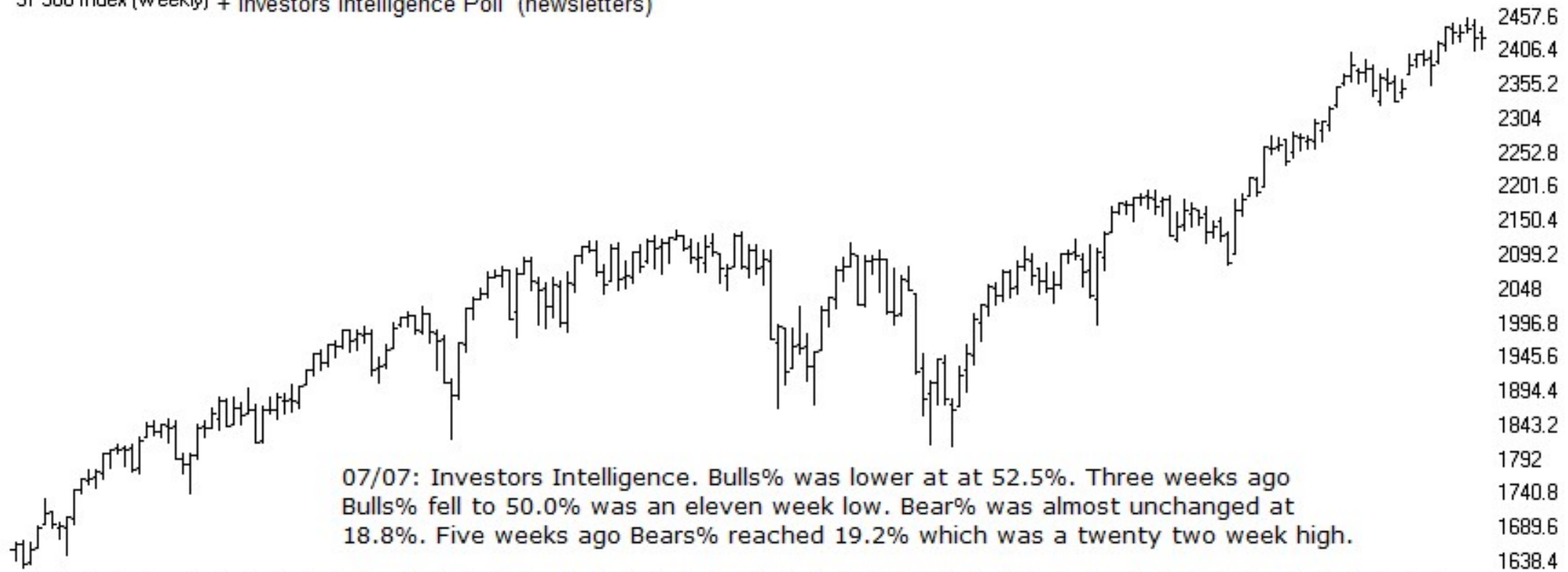


07/07: AAI (public poll). Bulls% was almost unchanged at 29.6%. Bears% was higher at 29.9%. Previous week's Bear% was 26.9%, a twenty five week low.

AAII NETT + 4ma



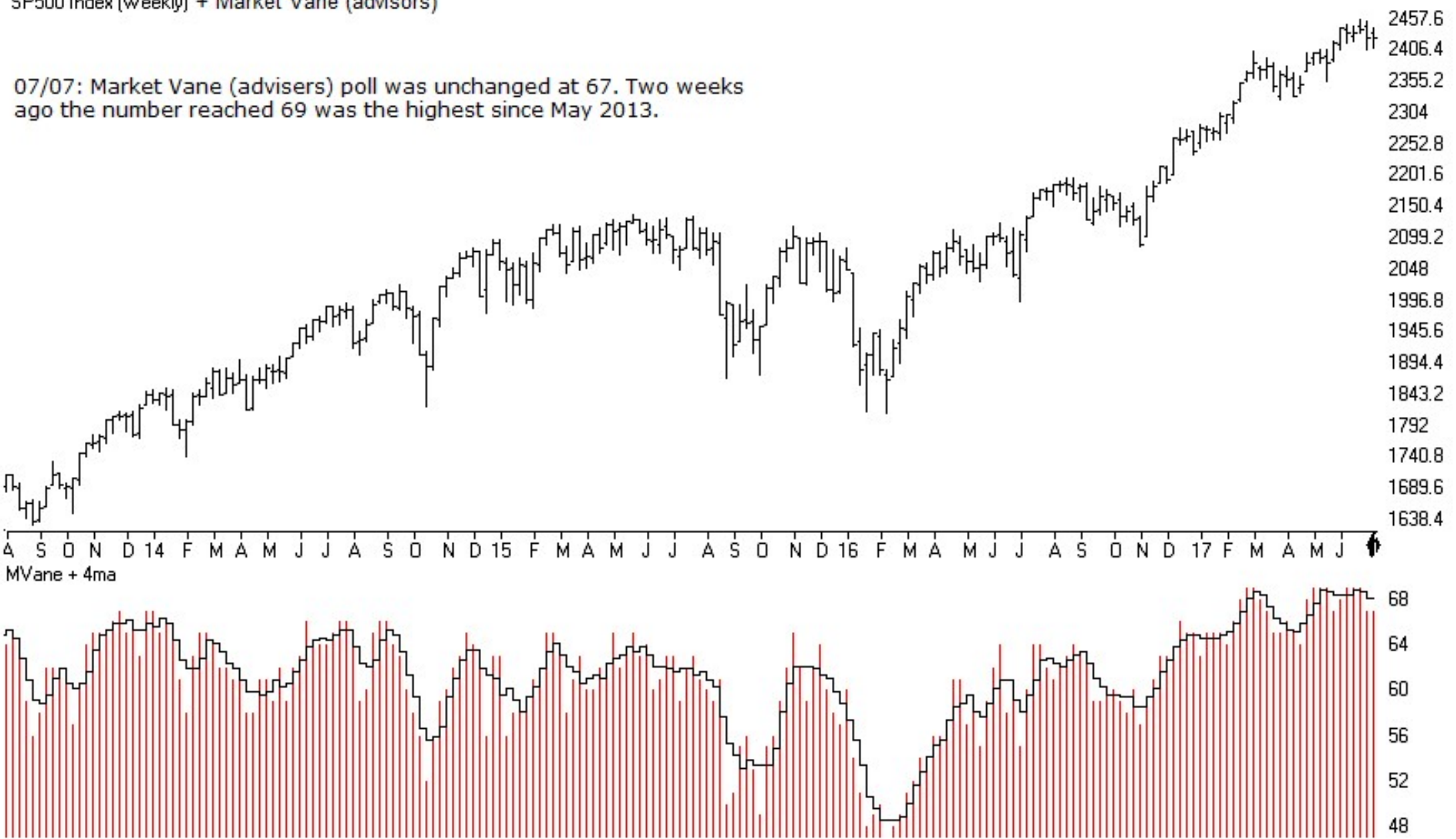
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)





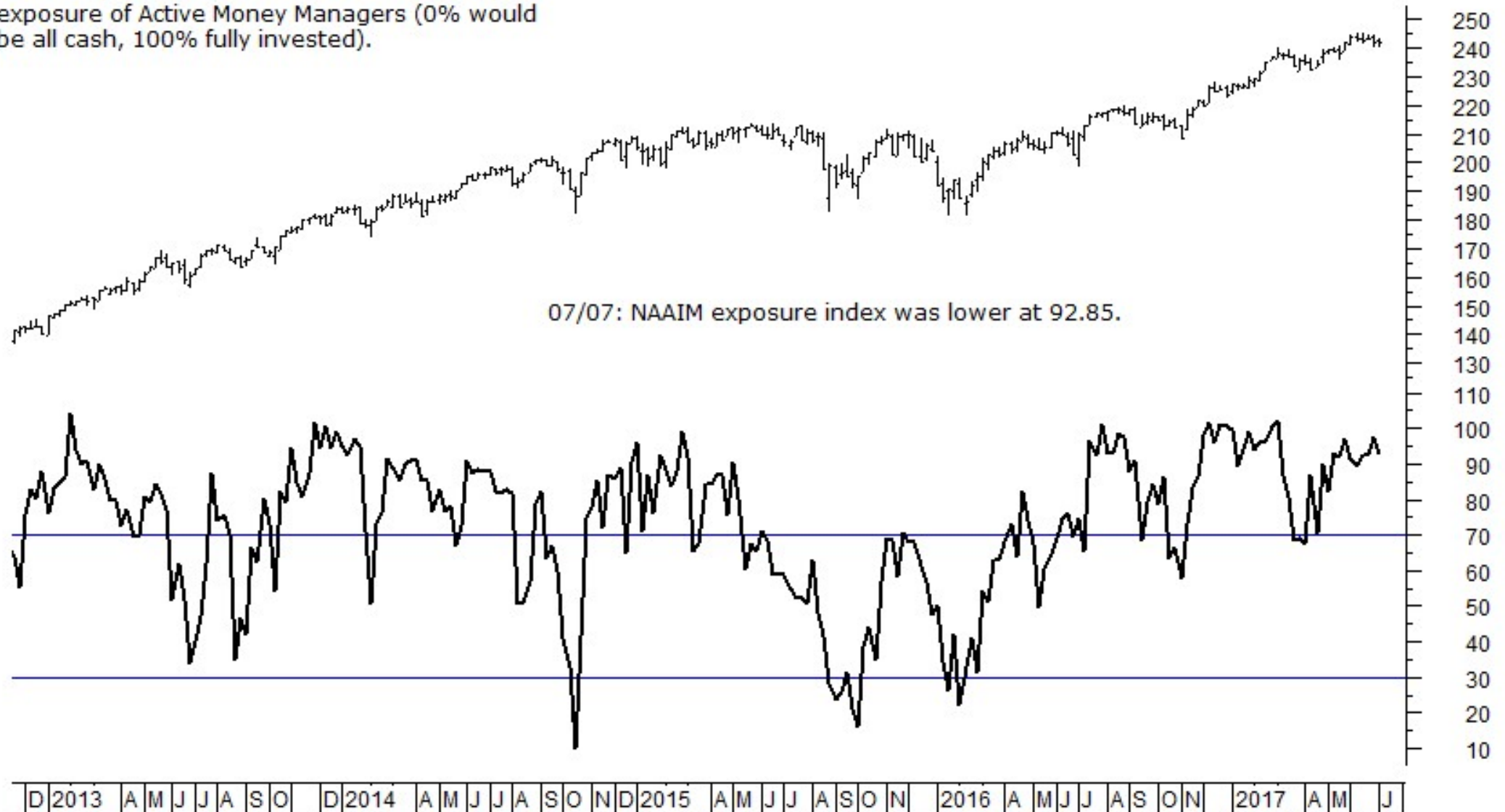
SP500 Index (Weekly) + Market Vane (advisors)

07/07: Market Vane (advisors) poll was unchanged at 67. Two weeks ago the number reached 69 was the highest since May 2013.

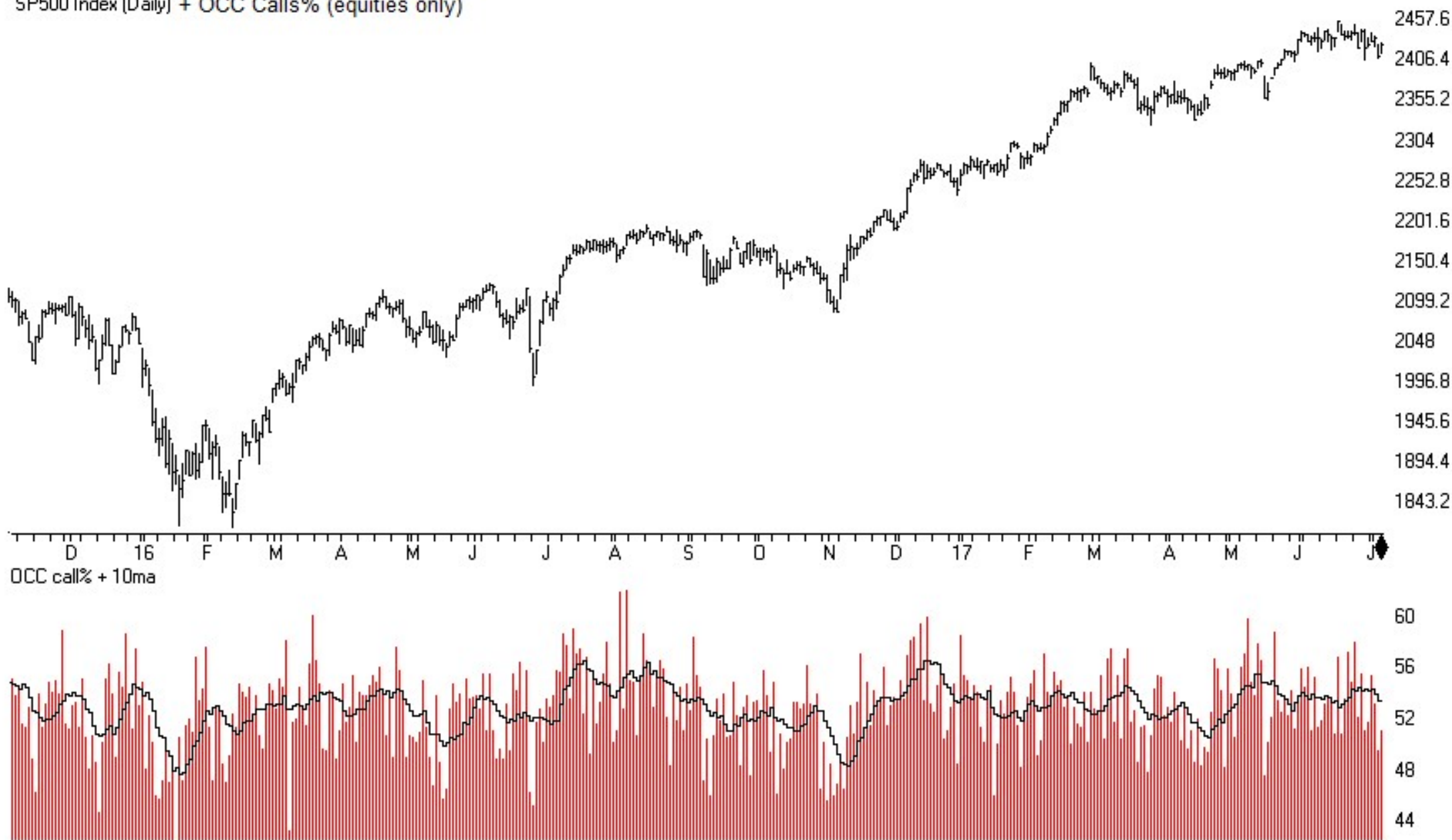


## SPY + NAAIM Exposure Index

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

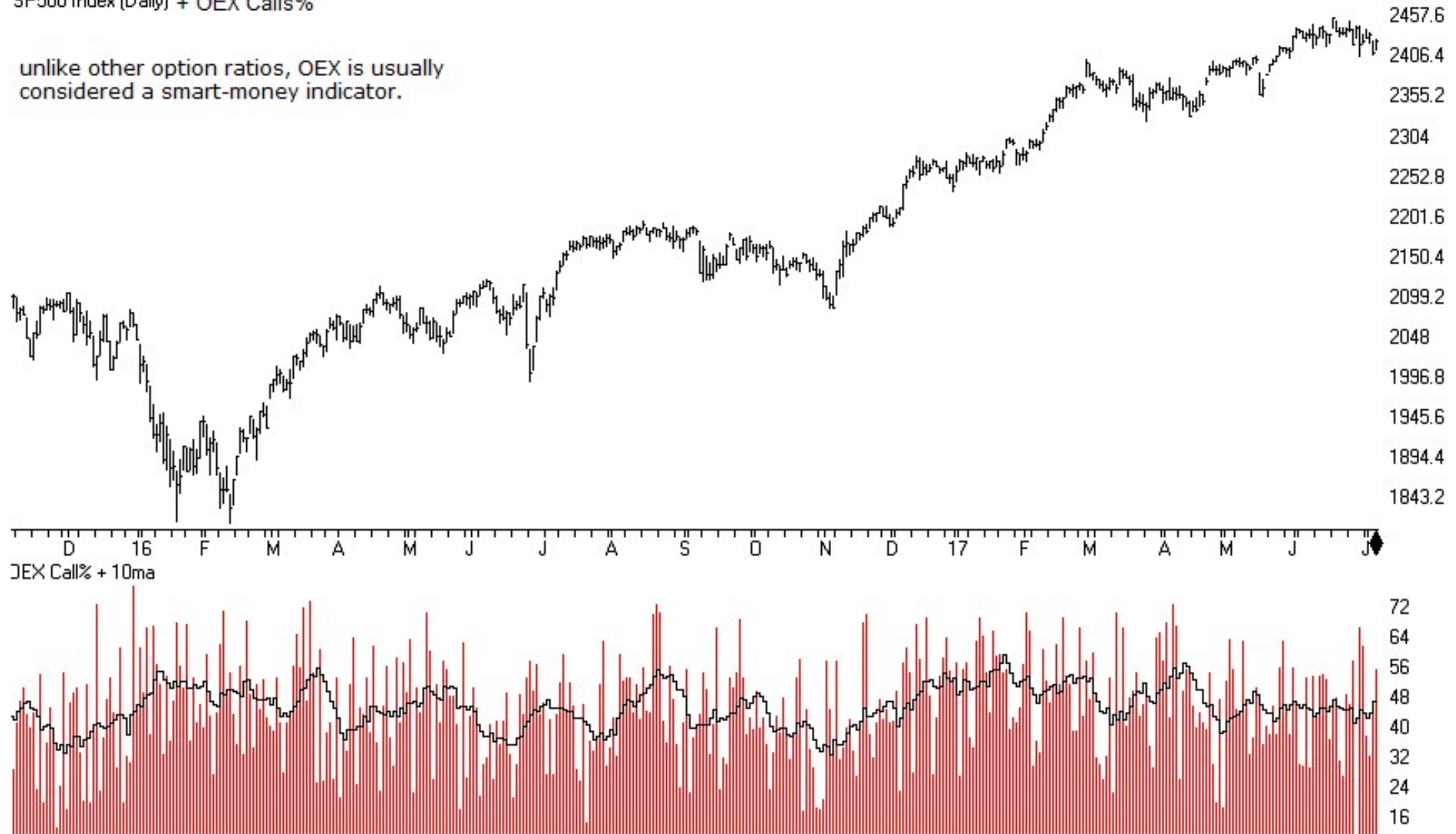


SP500 Index (Daily) + OCC Calls% (equities only)

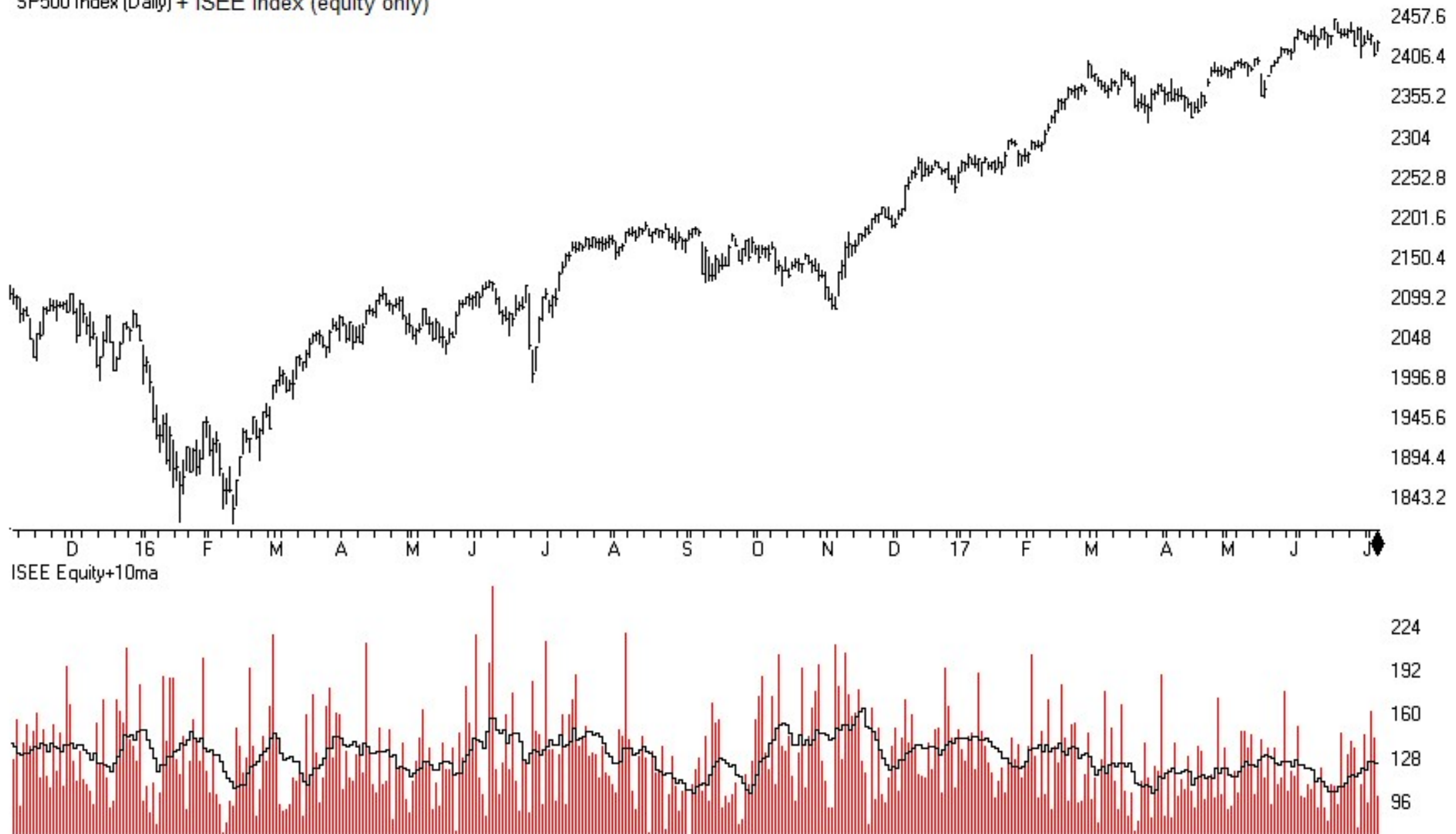


SP500 Index (Daily) + OEX Calls%

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

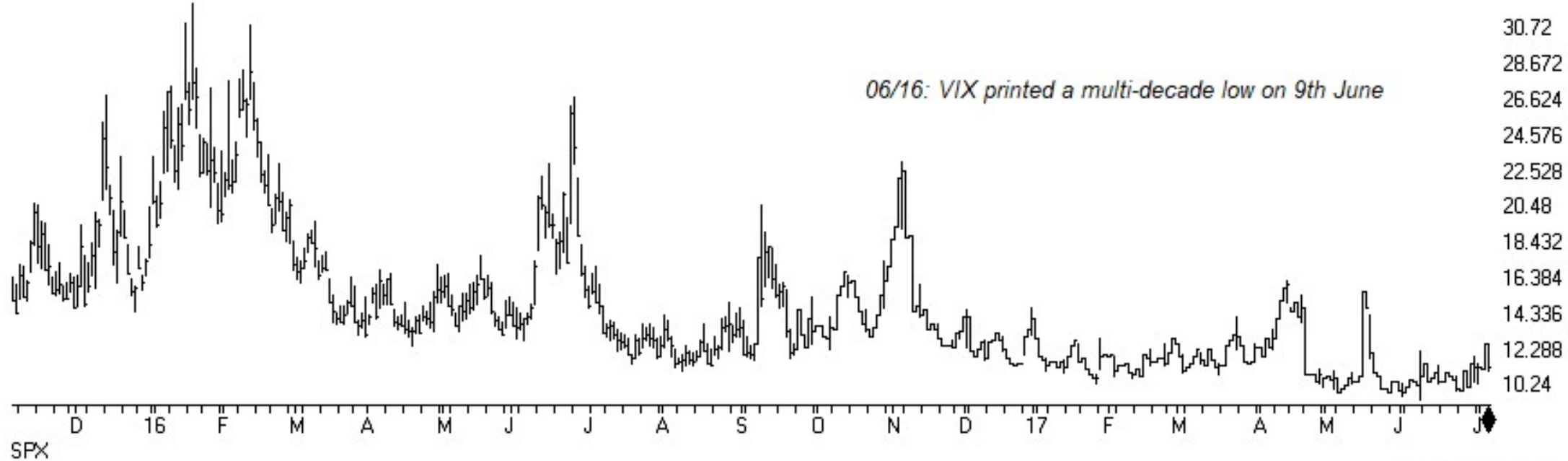


SP500 Index (Daily) + ISEE Index (equity only)

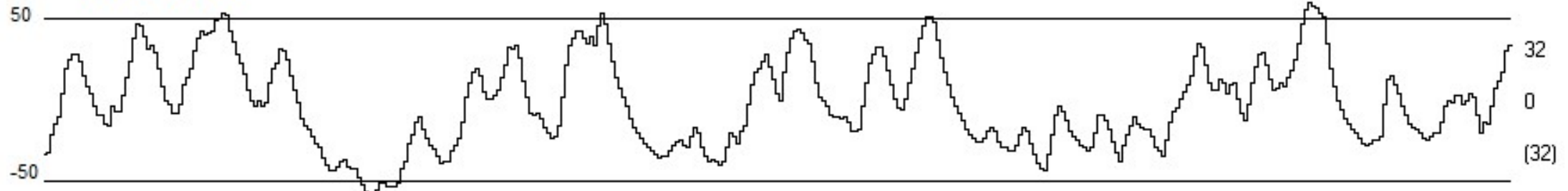




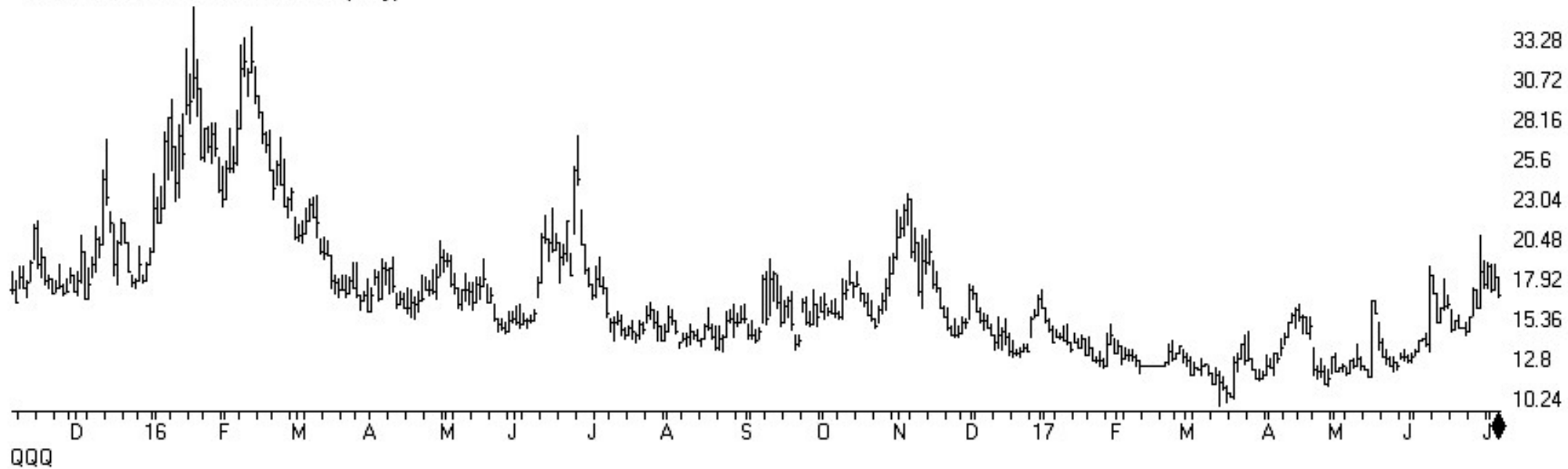
VIX - S&P 500 Volatility Index (Daily)



TCI based on VIX



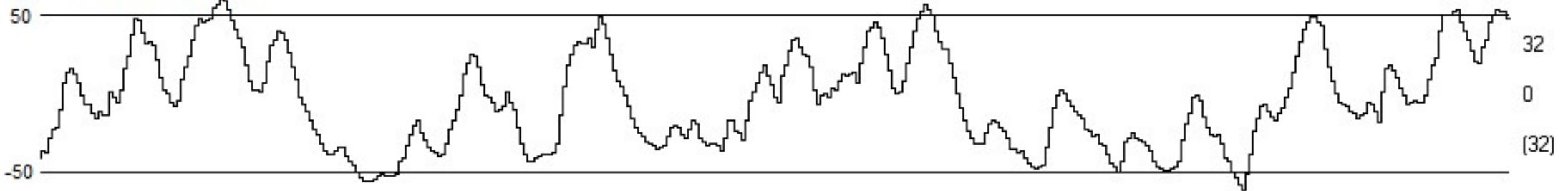
### VXN - NASDAQ VOLATILITY INDEX (Daily)



QQQ

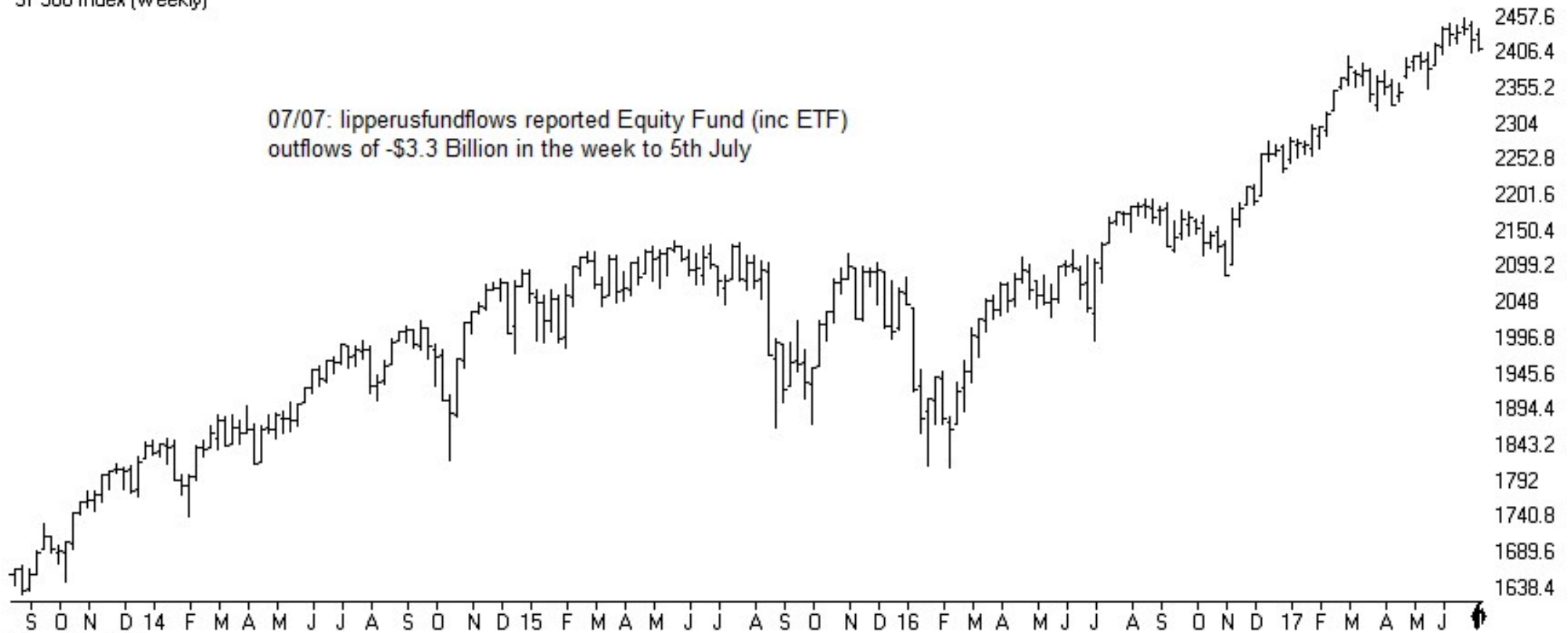


### TCI based on VXN



SP500 Index (Weekly)

07/07: lipperusfundflows reported Equity Fund (inc ETF)  
outflows of -\$3.3 Billion in the week to 5th July



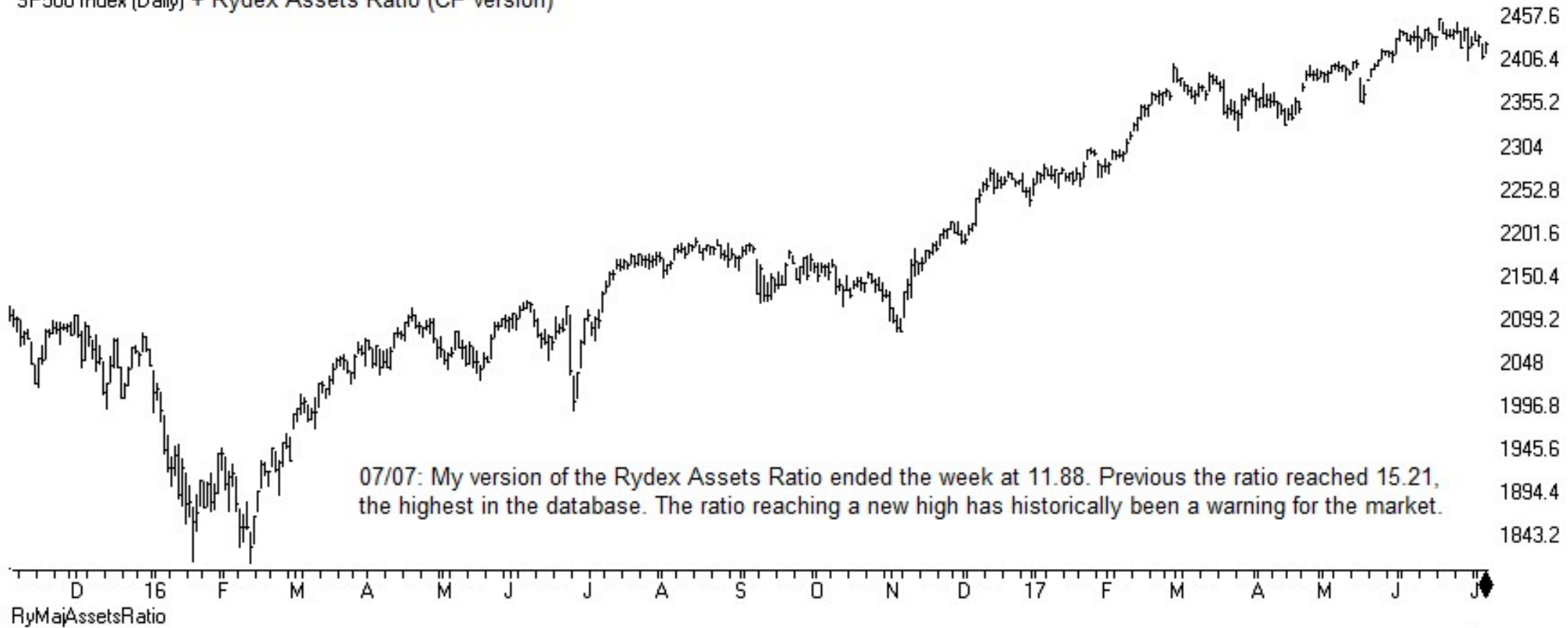
Lipper Fd+4wkSum



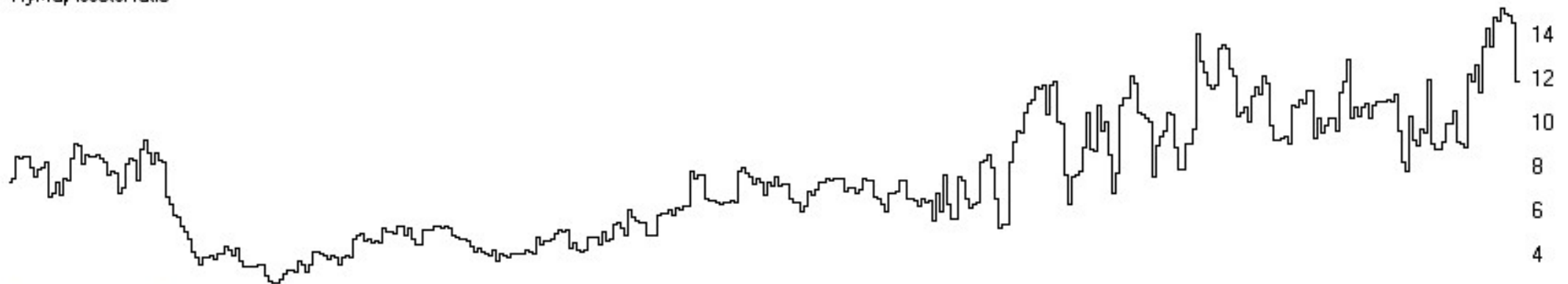
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

# 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.

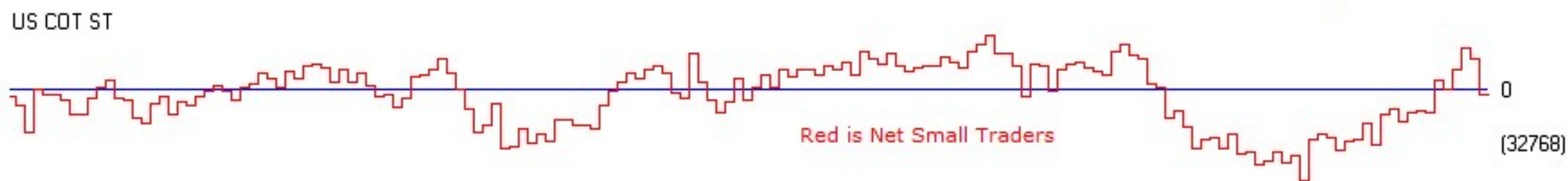
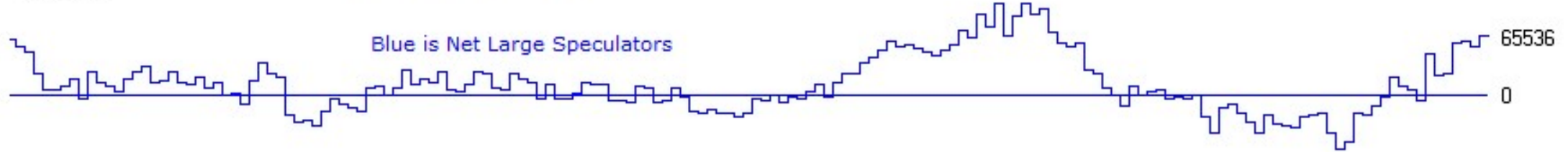
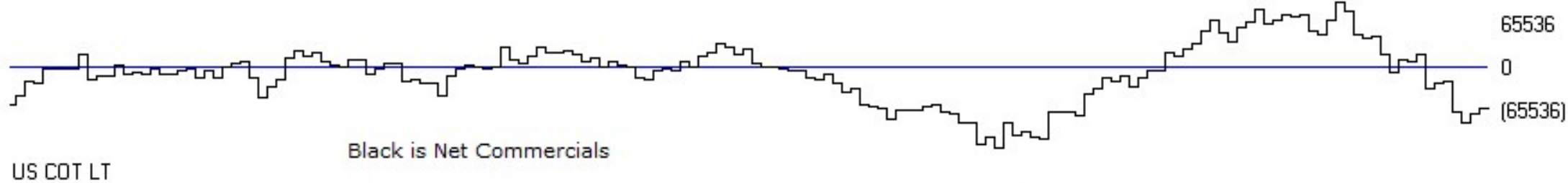
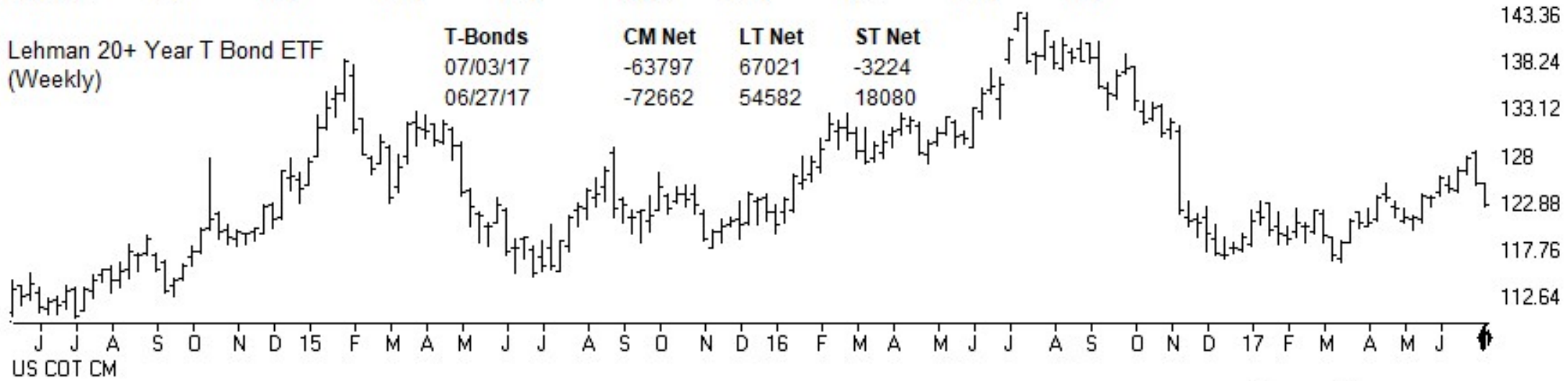




T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/17	11.7	8.1	85.5	100.0	100.0	14.7	65.8	61.6	24.9
06/27/17	6.9	0.0	83.6	94.3	100.0	33.0	92.7	83.6	0.0

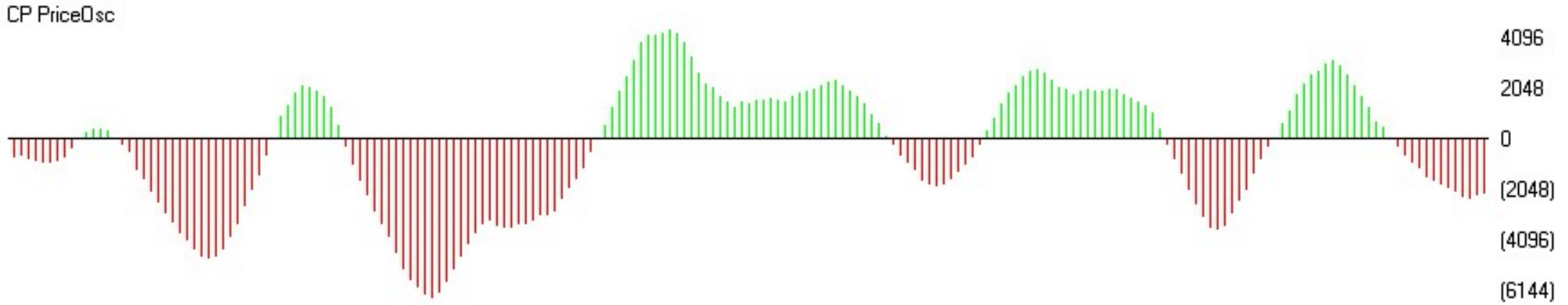
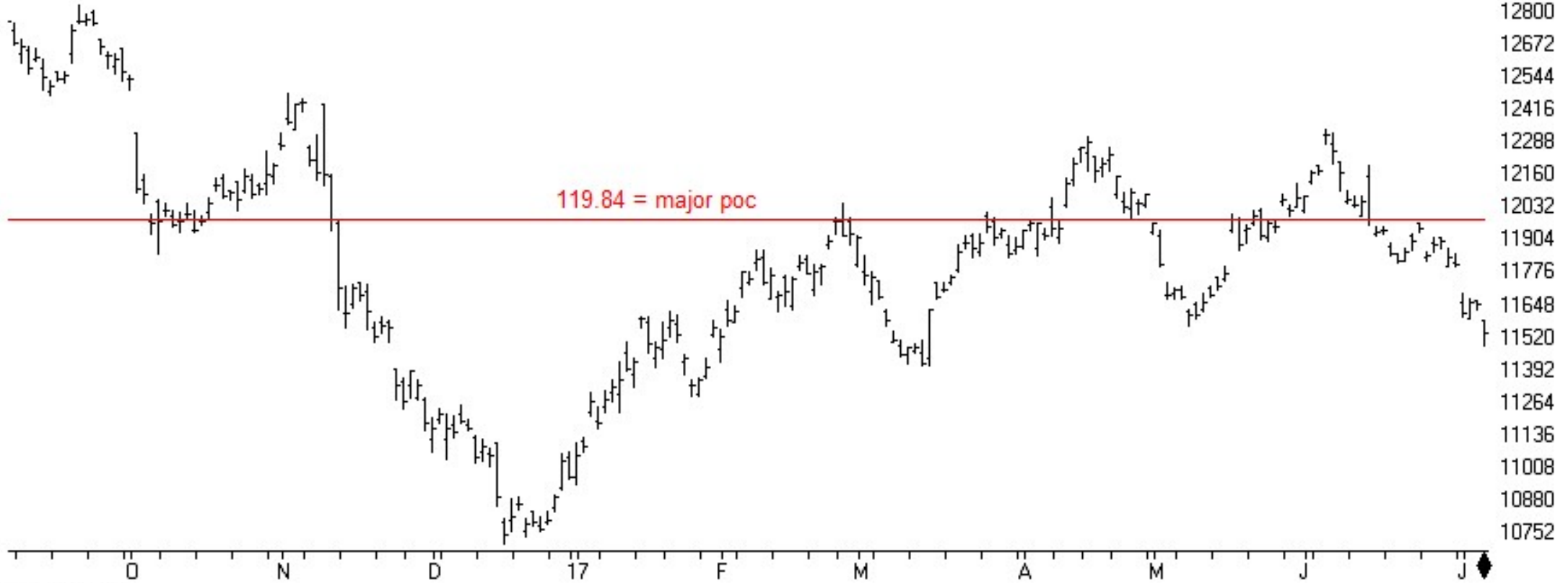
Lehman 20+ Year T Bond ETF (Weekly)

T-Bonds	CM Net	LT Net	ST Net
07/03/17	-63797	67021	-3224
06/27/17	-72662	54582	18080



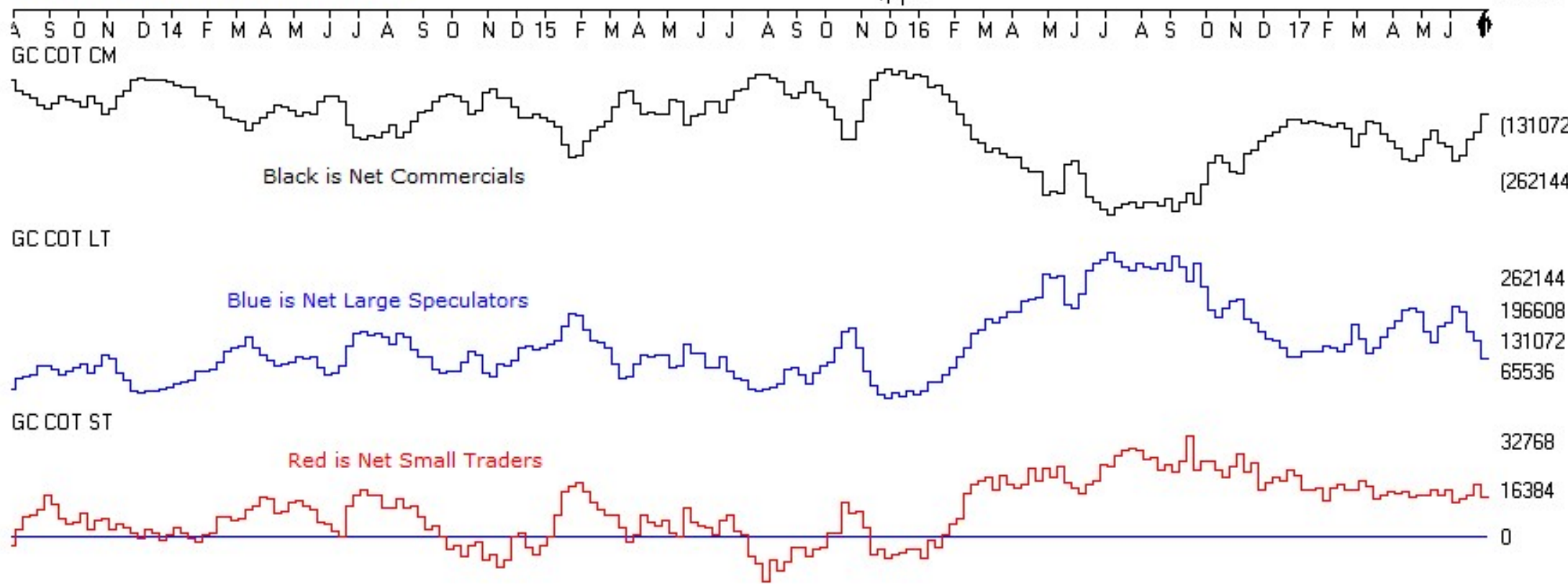
TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/17	100	100	22.9	0	25.3	100	21.7	94.7	100
06/27/17	71.3	96.1	60.6	26	44.2	78.2	89.1	100	61.8

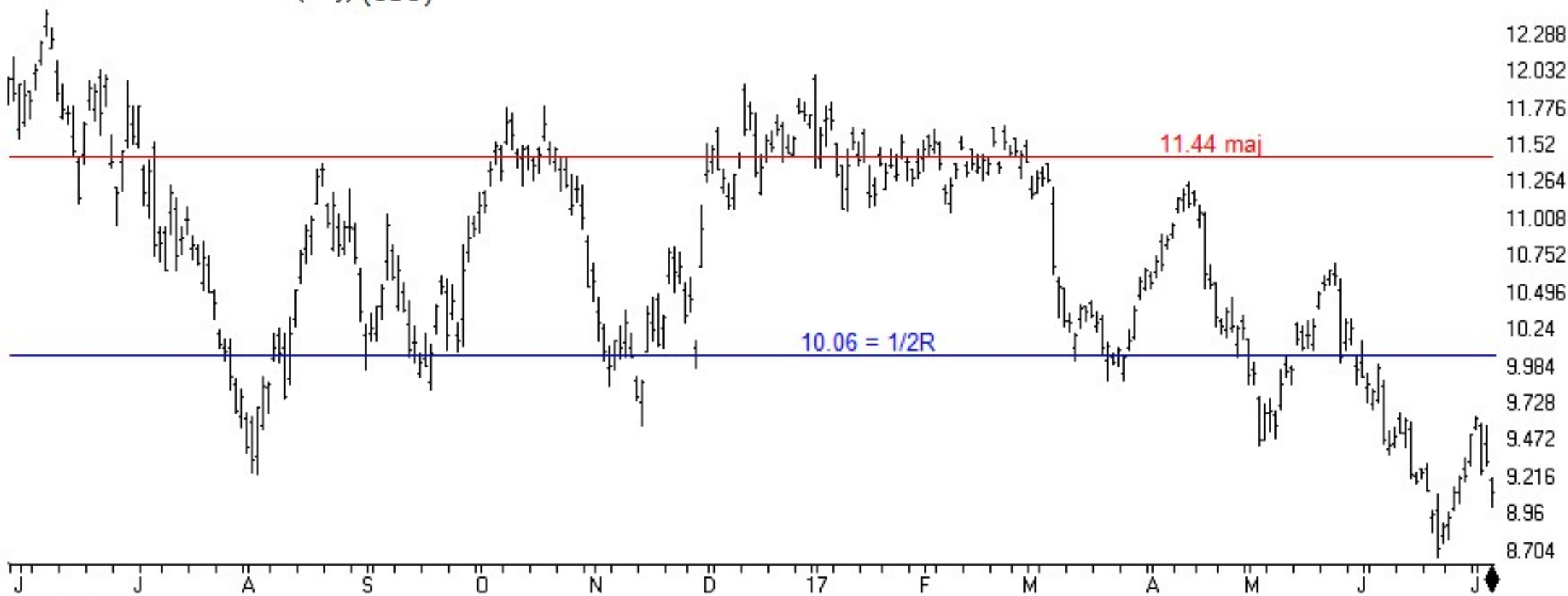
GOLD	CM Net	LT Net	ST Net
07/03/17	-107226	93799	13427
06/27/17	-149863	131672	18191



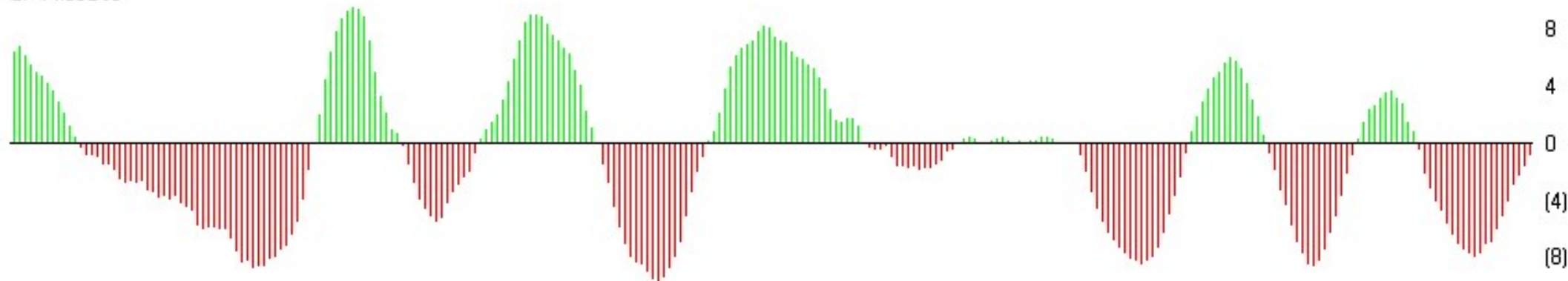


### TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

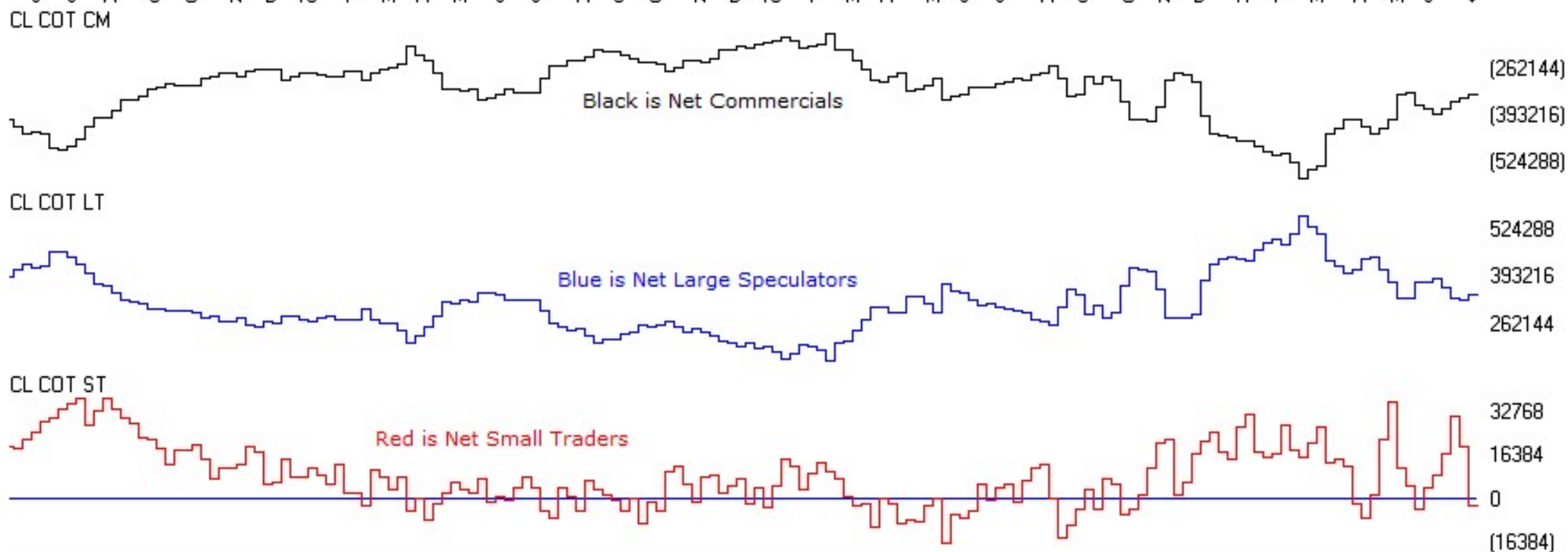
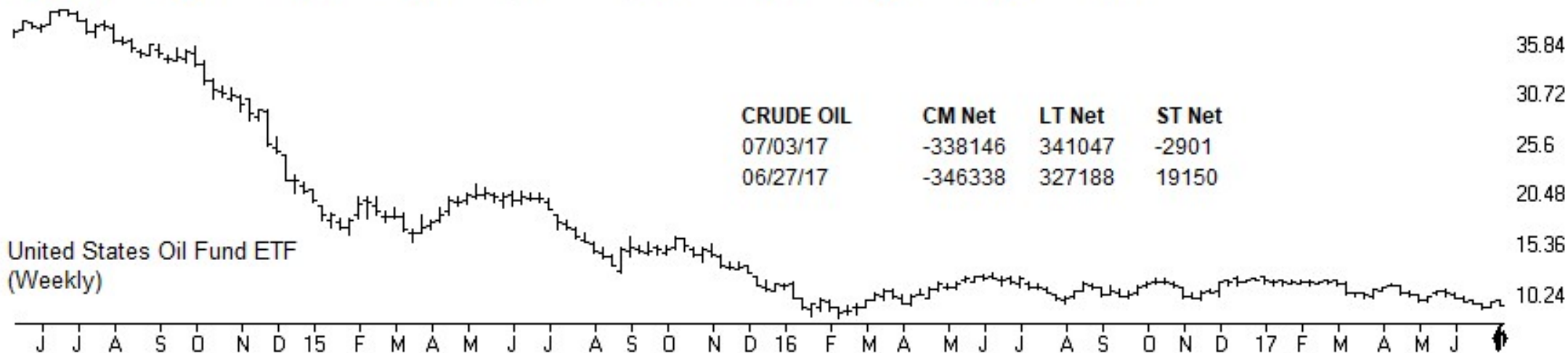


CP PriceDsc





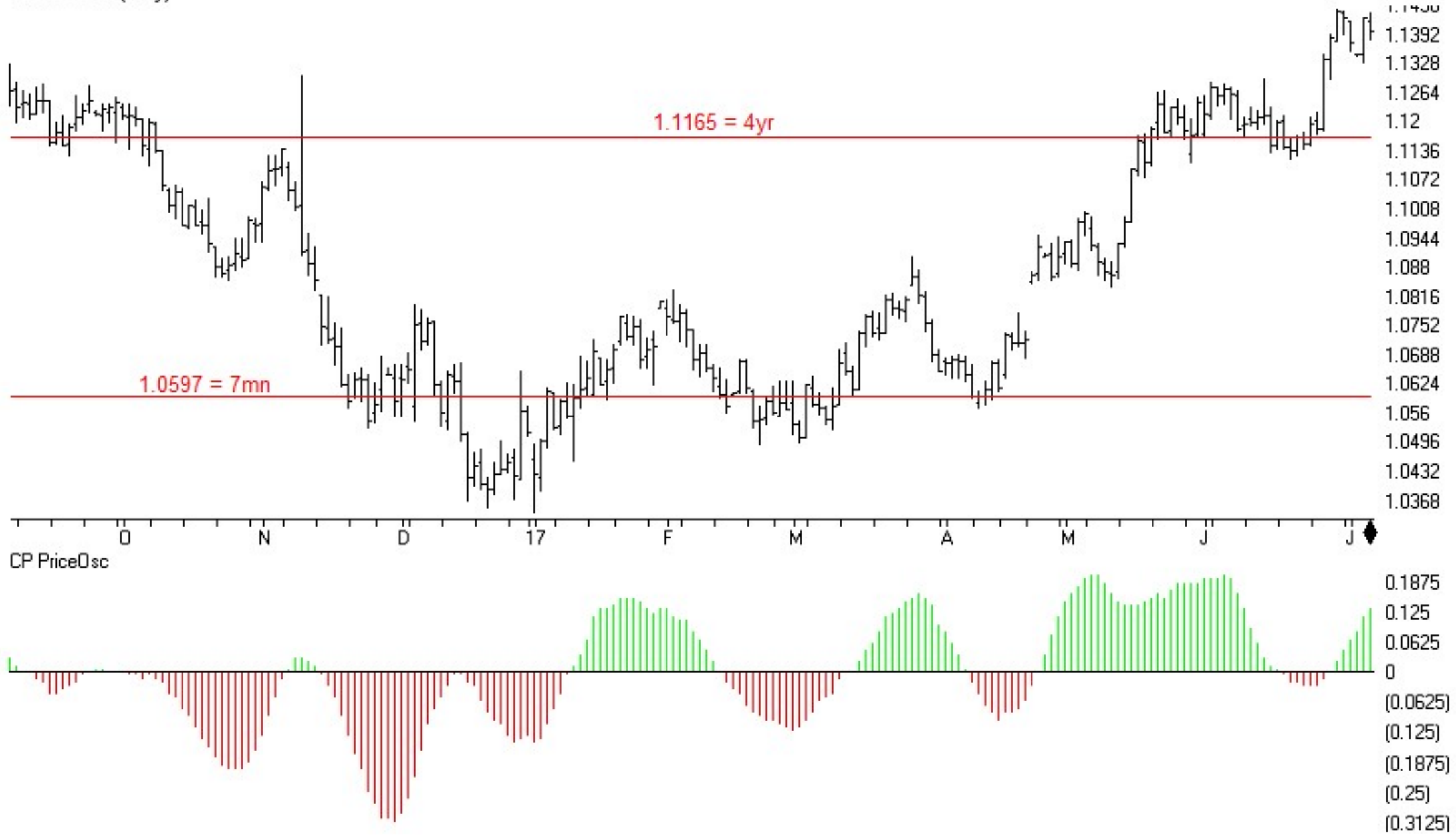
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/17	98.1	100.0	44.3	6.0	32.2	85.0	10.7	33.8	94.3
06/27/17	94.6	100.0	38.9	0.0	41.4	100.0	60.4	61.2	44.3





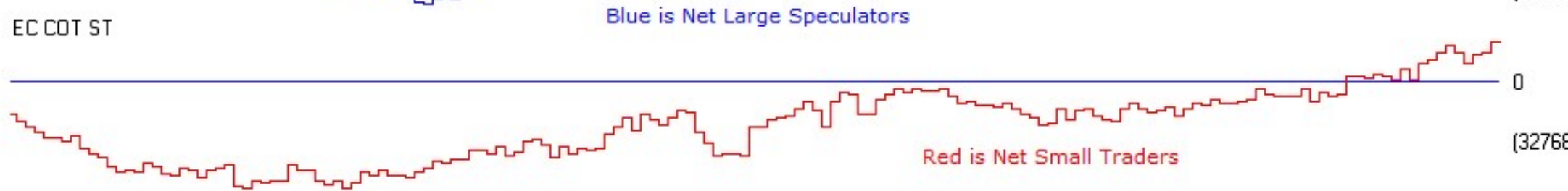
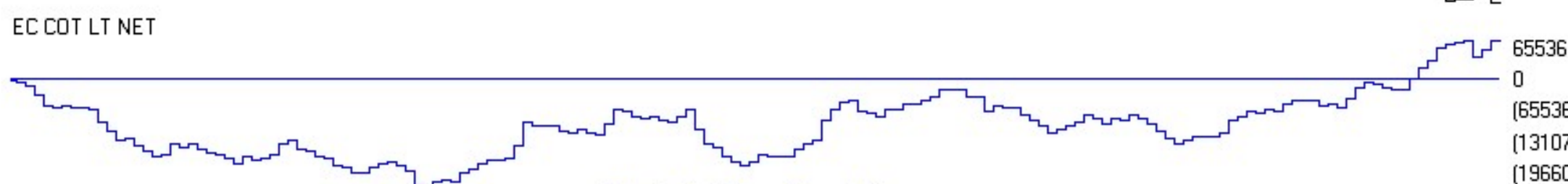
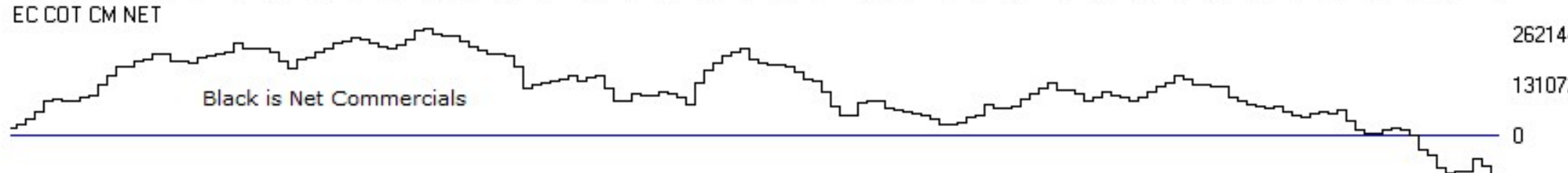
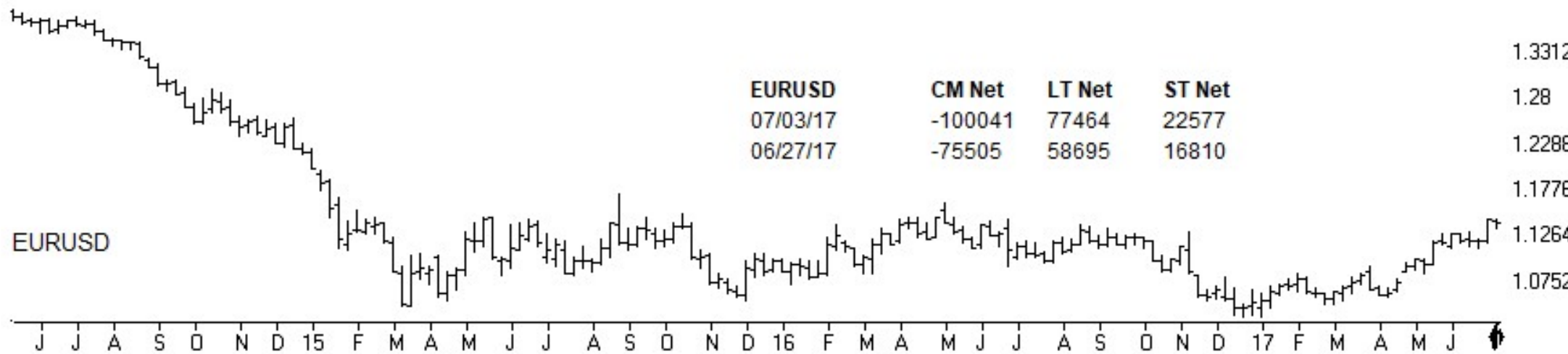
TSR Time Support/Resistance

51 EURUSD (Daily)

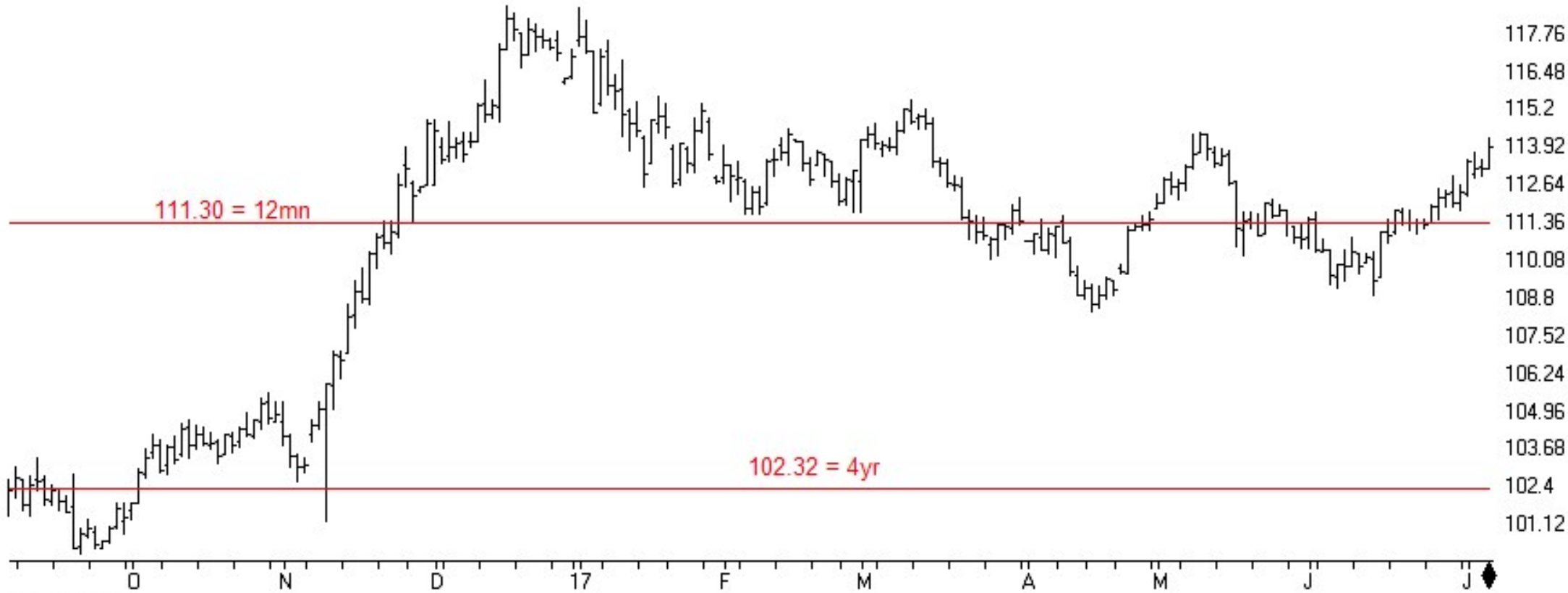


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/17	0.0	0.8	80.9	98.9	93.9	24.4	100.0	100.0	27.8
06/27/17	10.8	0.0	64.1	86.3	100.0	38.7	87.4	100.0	41.2

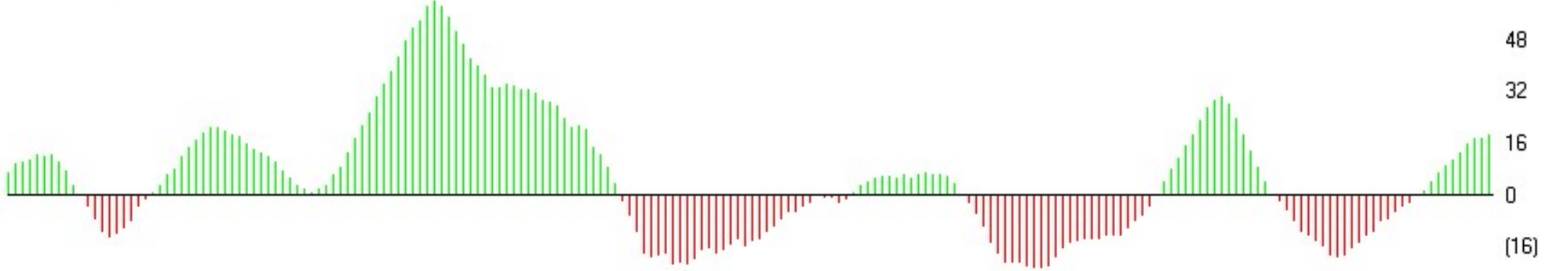
EURUSD	CM Net	LT Net	ST Net
07/03/17	-100041	77464	22577
06/27/17	-75505	58695	16810



53 USDJPY (Daily)

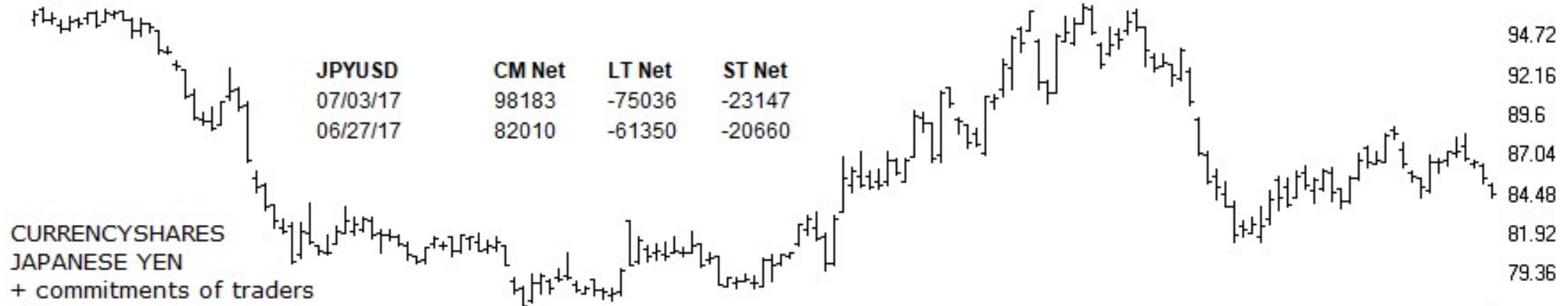


CP PriceQsc



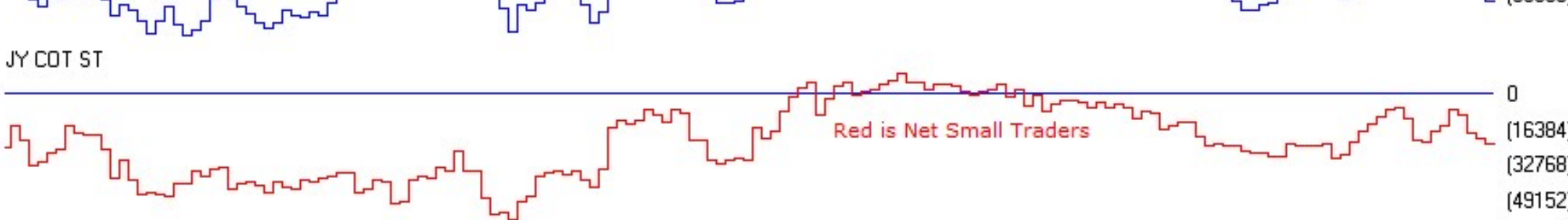
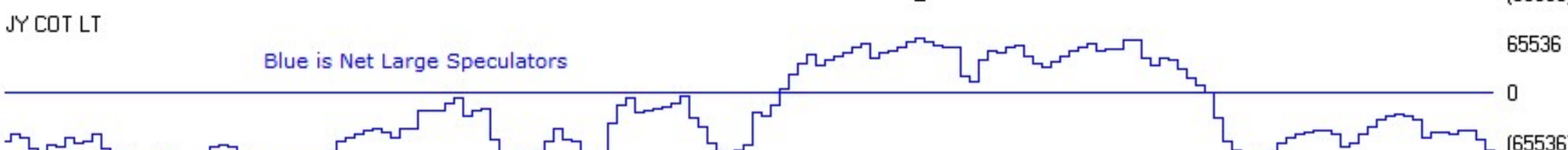
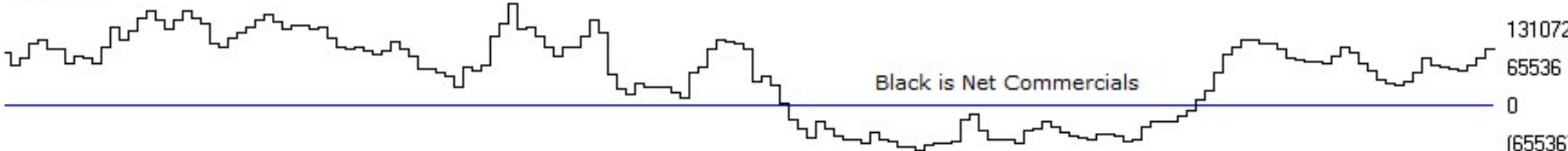
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/03/17	87.3	39.9	0.0	9.1	75.8	100.0	30.2	17.3	62.7
06/27/17	60.1	33.3	1.7	42.4	74.0	89.0	40.9	34.6	80.5

JPYUSD	CM Net	LT Net	ST Net
07/03/17	98183	-75036	-23147
06/27/17	82010	-61350	-20660



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 J

JY COT CM



# ChartProfit

<http://www.chartprofitwebcast.com>