

ChartProfit

Charts to Friday 8th July 2016

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

Market Charts: All major Market Charts are positive.

ChartProfit Breadth System - wk ending 07/08

	-5	-4	-3	-2	↓
NYSE	61	50	37	57	64
NasDaq	58	46	37	51	62
SP500	62	52	35	59	69
ND100	53	53	32	57	81
R2000	65	53	41	54	66
UK	44	27	29	47	42

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

07/08: AAll (public poll). Five weeks ago Bulls% reached an extreme low of just 17.8%, the lowest level of Bullish sentiment since 2005. This week Bulls came in at 31.1% up from 28.9% previous week. Bears% was lower this week at 26.7%, an eleven week low.

07/08: Investors Intelligence. Bulls% was higher at 47.1% approaching 47.5% recorded two weeks ago which was the highest Bulls% since July last year. Bear% was also higher at 24.5%. The 4wk ma of nett (Bulls minus Bears) is lower this week at 21.8 but two weeks ago reached 23 which was the highest since August last year, breaking above the May high.

07/08: Market Vane (advisers) poll was higher at 60. Four weeks ago the poll reached 64, the highest number since November.

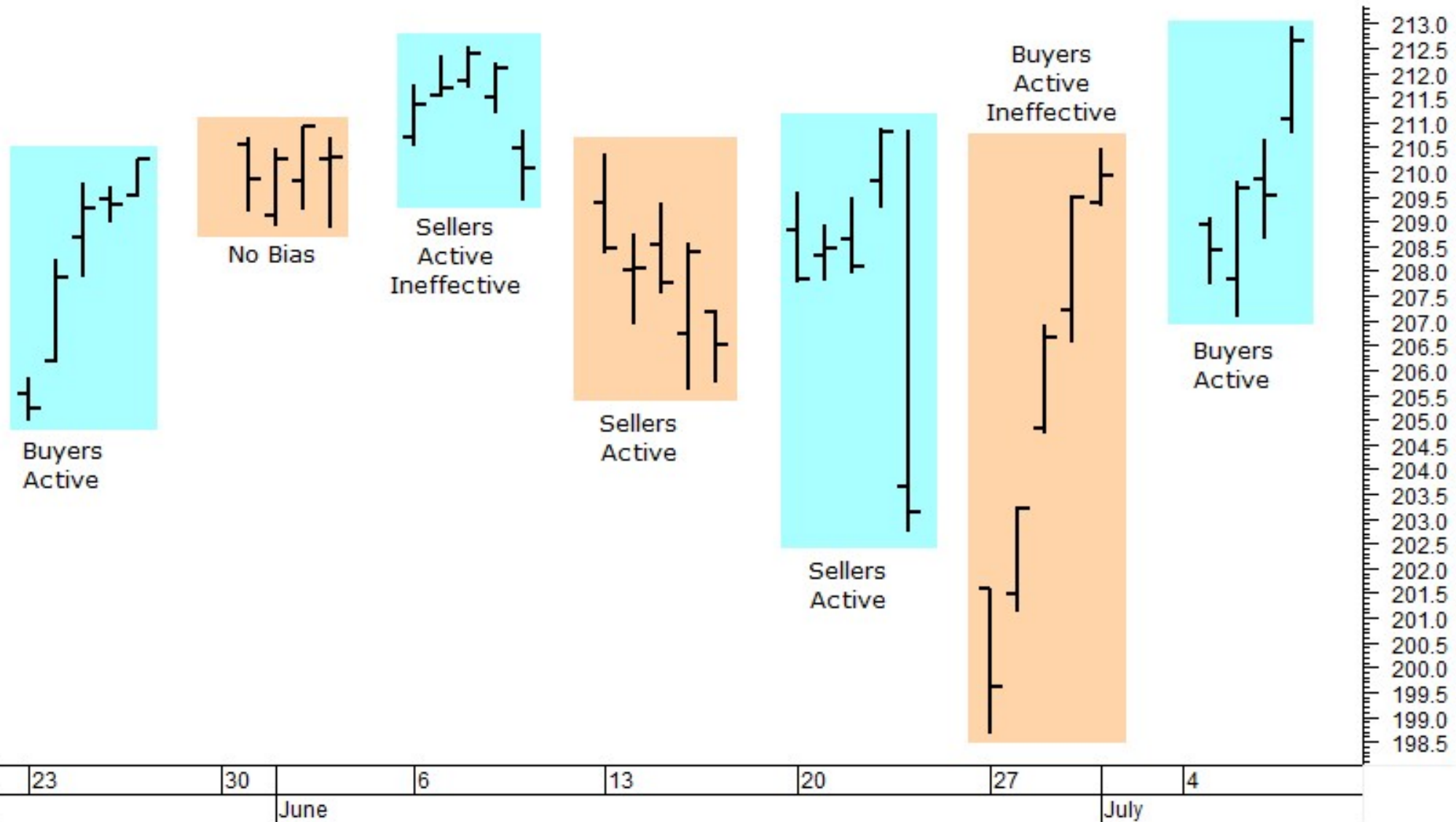
07/08: NAAIM exposure index. Was lower at 65.43.

Mutual Fund Flow:

07/08: My version of the Rydex Assets Ratio ended the week at 5.29, a six month high. Bear fund assets fell to a seven month low.

07/08: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$1.4 Billion in the week to 6th of July. The 4wk flow number is at -\$17.7 Billion which is low higher than -\$26 Billion reached five weeks ago which was the lowest since late January.

SPY Weekly Structure

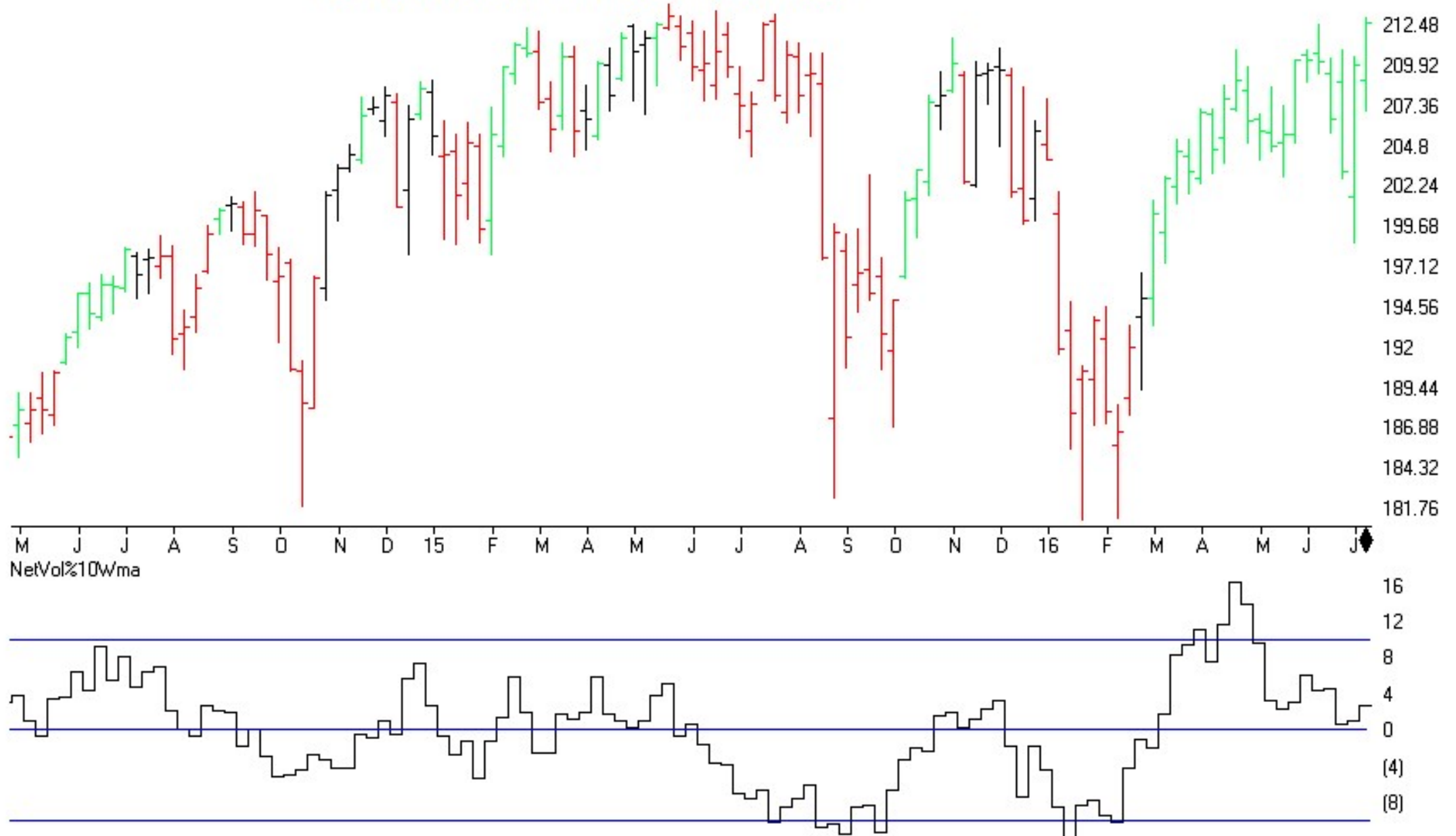


Commitments of Traders

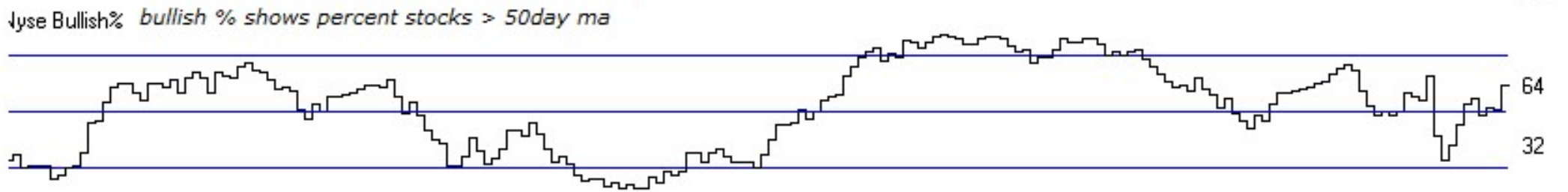
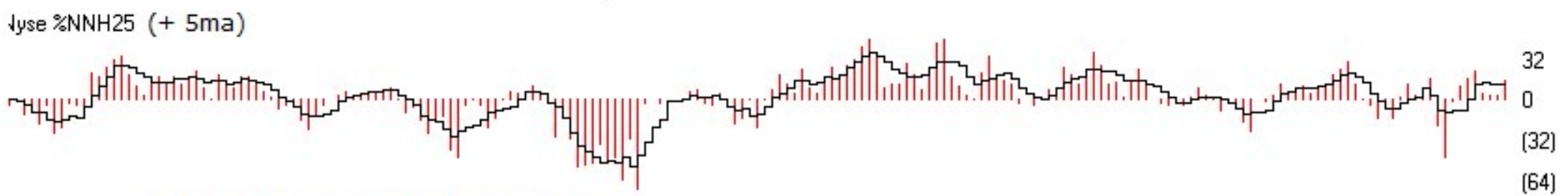
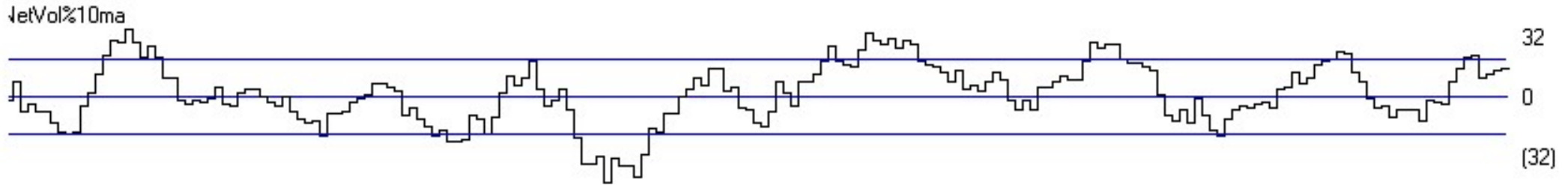
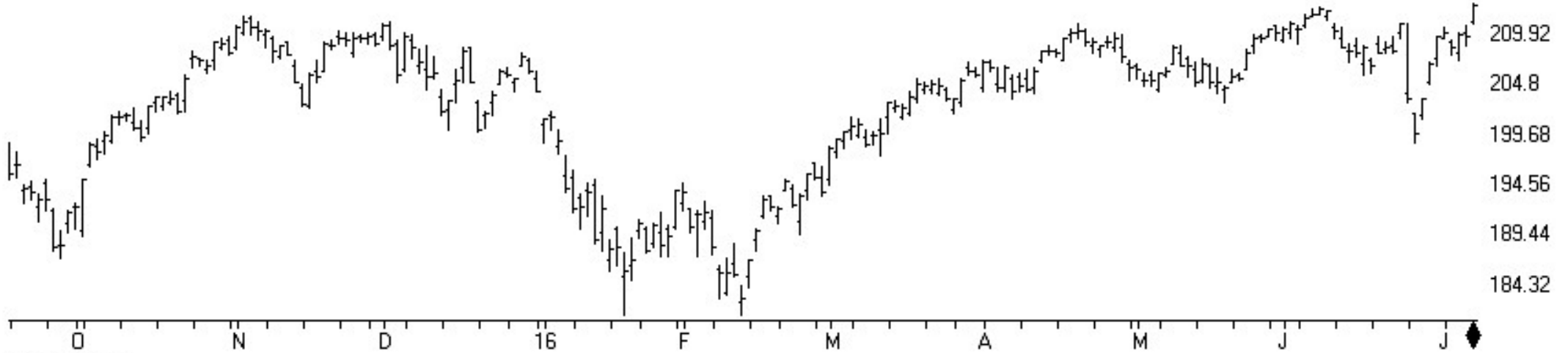
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/05/16	48.9	60.4	30.6	21.9	25.9	77.8	58.7	45.9	63.2
06/28/16	47.8	55.4	27.8	17.8	27.6	85.1	60.6	52.0	64.6
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/05/16	0	0	85.6	100	83.7	0	99.4	0	0.6
06/28/16	0	0.9	94.6	100	88.2	0.2	100	0	0
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/05/16	25.4	47.1	67.7	67.1	33.4	24.6	70.8	46.7	25.3
06/28/16	23.9	68.6	79.1	69.2	46.9	18.5	65.1	41.9	27.8
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/05/16	17.3	5.4	57.4	87.7	99.3	42.1	27.6	19.2	20.2
06/28/16	30.9	24.3	67.1	66.4	67.2	30.5	56.3	50.6	26.4
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/05/16	60.3	37.7	25.2	32.8	51.1	71.7	78.4	80.1	44.4
06/28/16	39.8	32.6	27.0	44.8	55.4	71.9	100.0	100.0	46.4
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/05/16	18.7	6.2	43.3	85.4	93.7	38.6	60.6	72.4	74.4
06/28/16	23.1	4.4	30.1	82.1	100.0	42.1	44.3	64.1	84.4
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/05/16	49.3	19.9	5.5	57.1	90.4	94.5	30.4	14.4	61.2
06/28/16	32.3	5.4	22.1	71.1	100.0	75.3	47.7	31.1	60.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/05/16	80.9	18.6	29.2	18.9	51.7	64.1	45.6	100.0	33.5
06/28/16	87.5	24.2	23.4	18.6	60.4	64.3	0.0	74.7	100.0

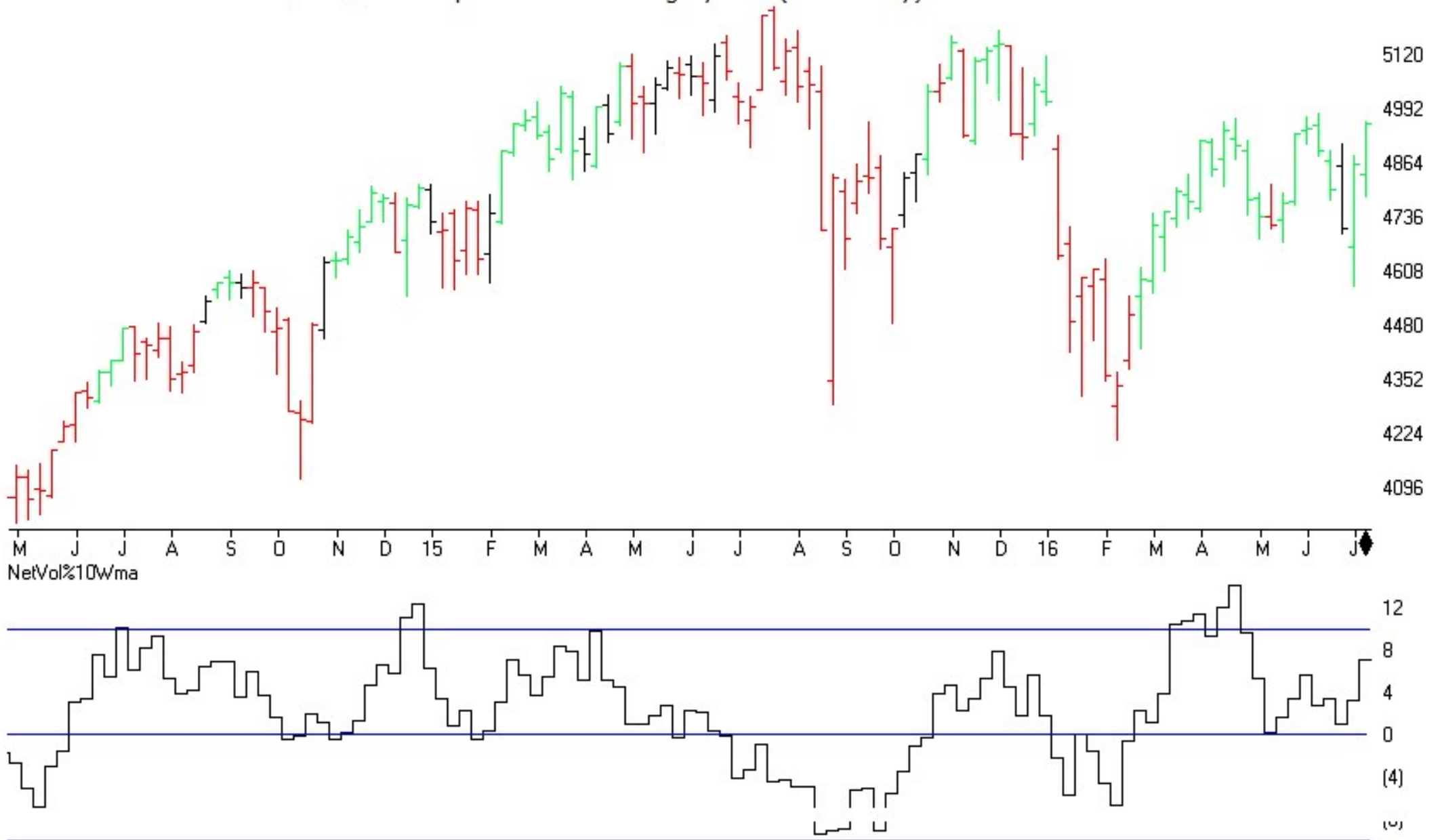
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



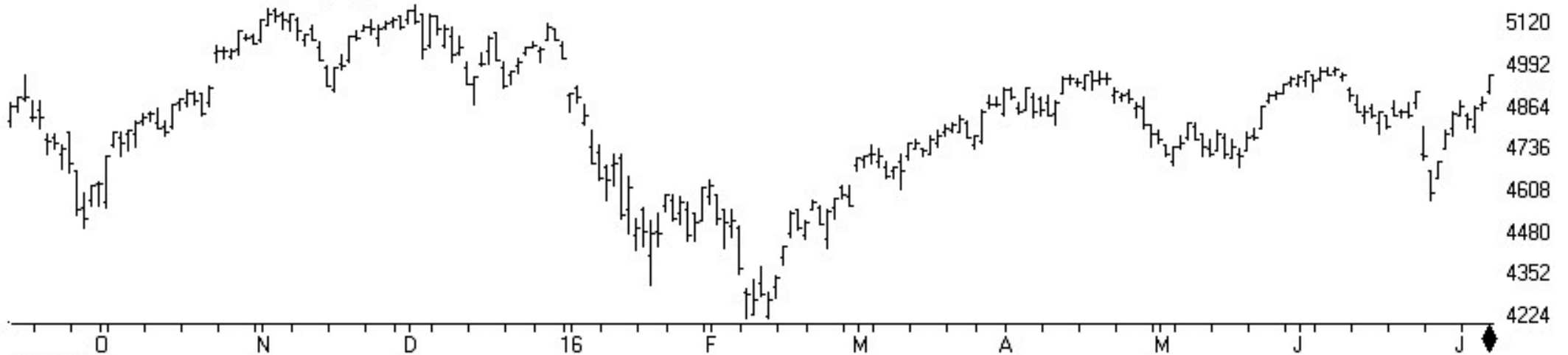
MARKET CHART NYSE (Daily)



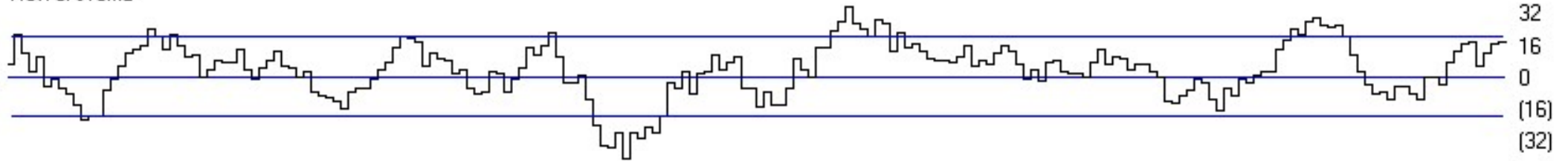
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



MARKET CHART NASDAQ 1800 (Daily)



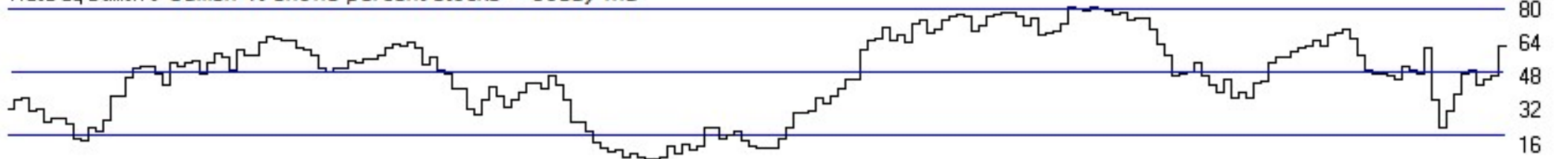
NetVol%10ma



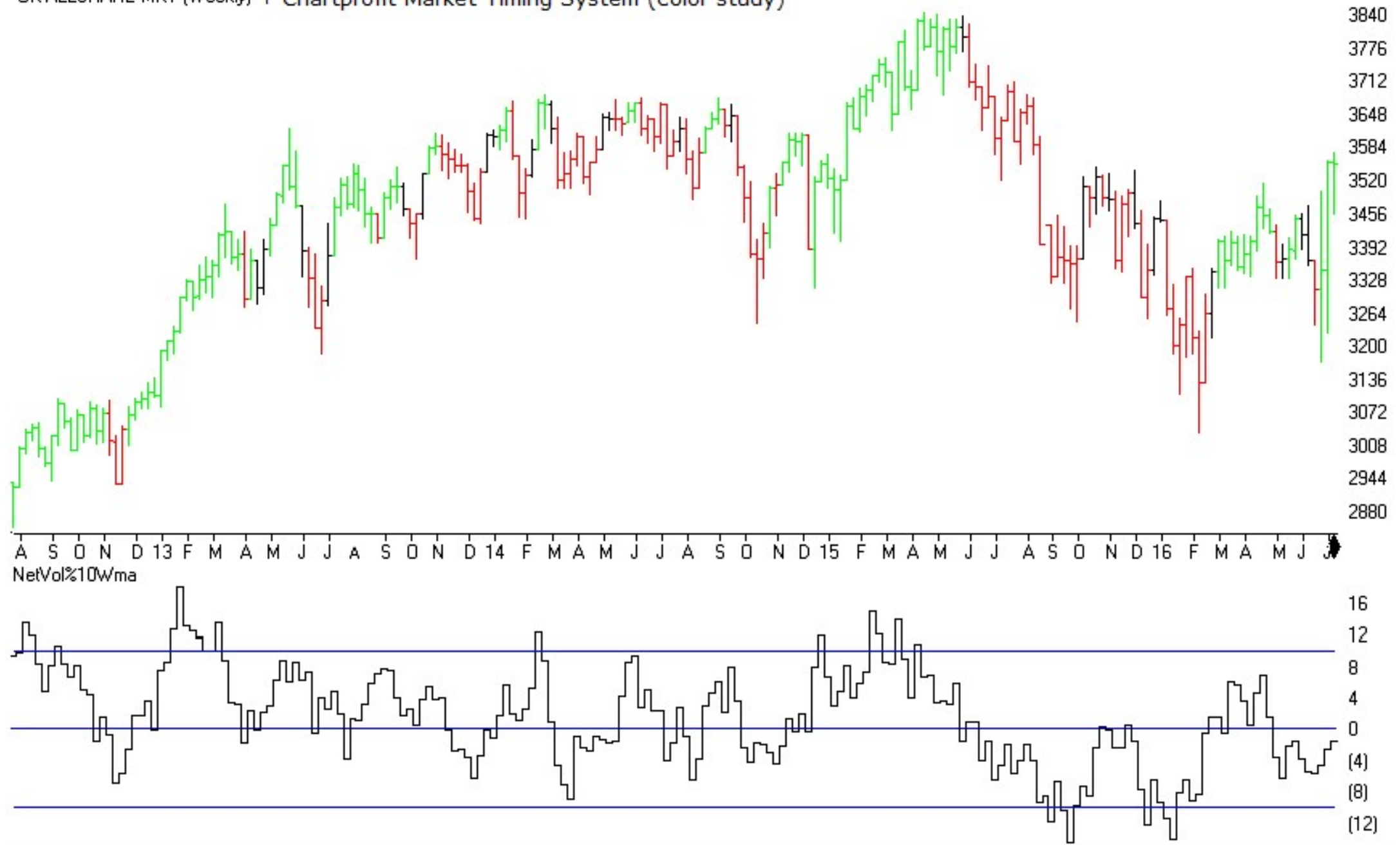
Nasdaq %NNH25 (+ 5ma)



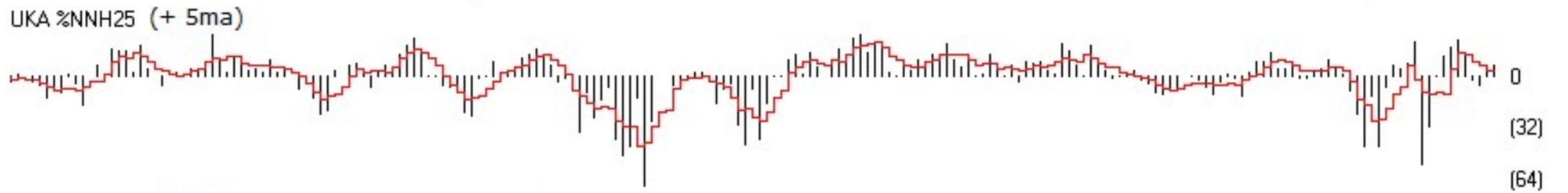
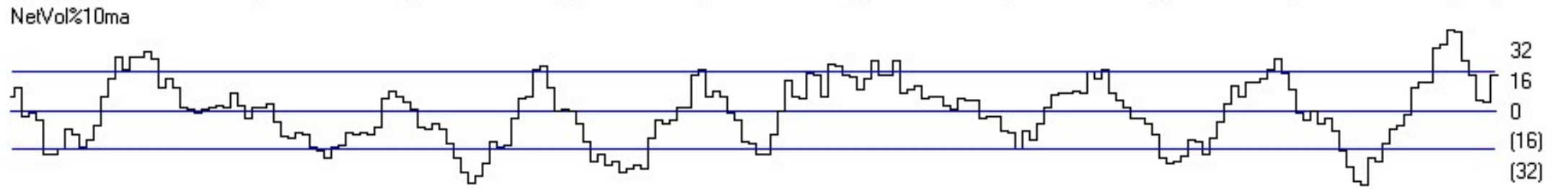
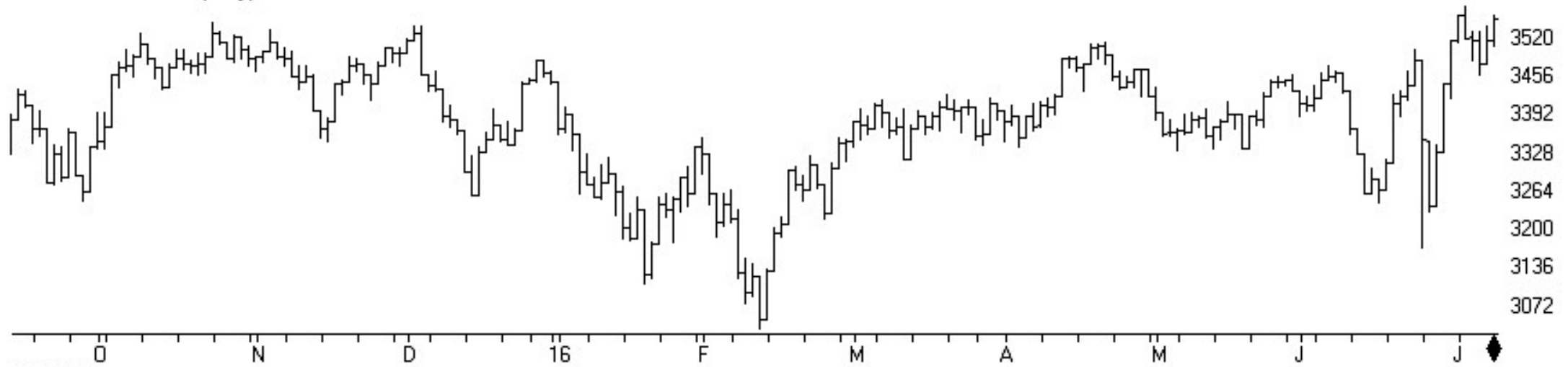
Nasdaq Bullish% *bullish % shows percent stocks > 50day ma*



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

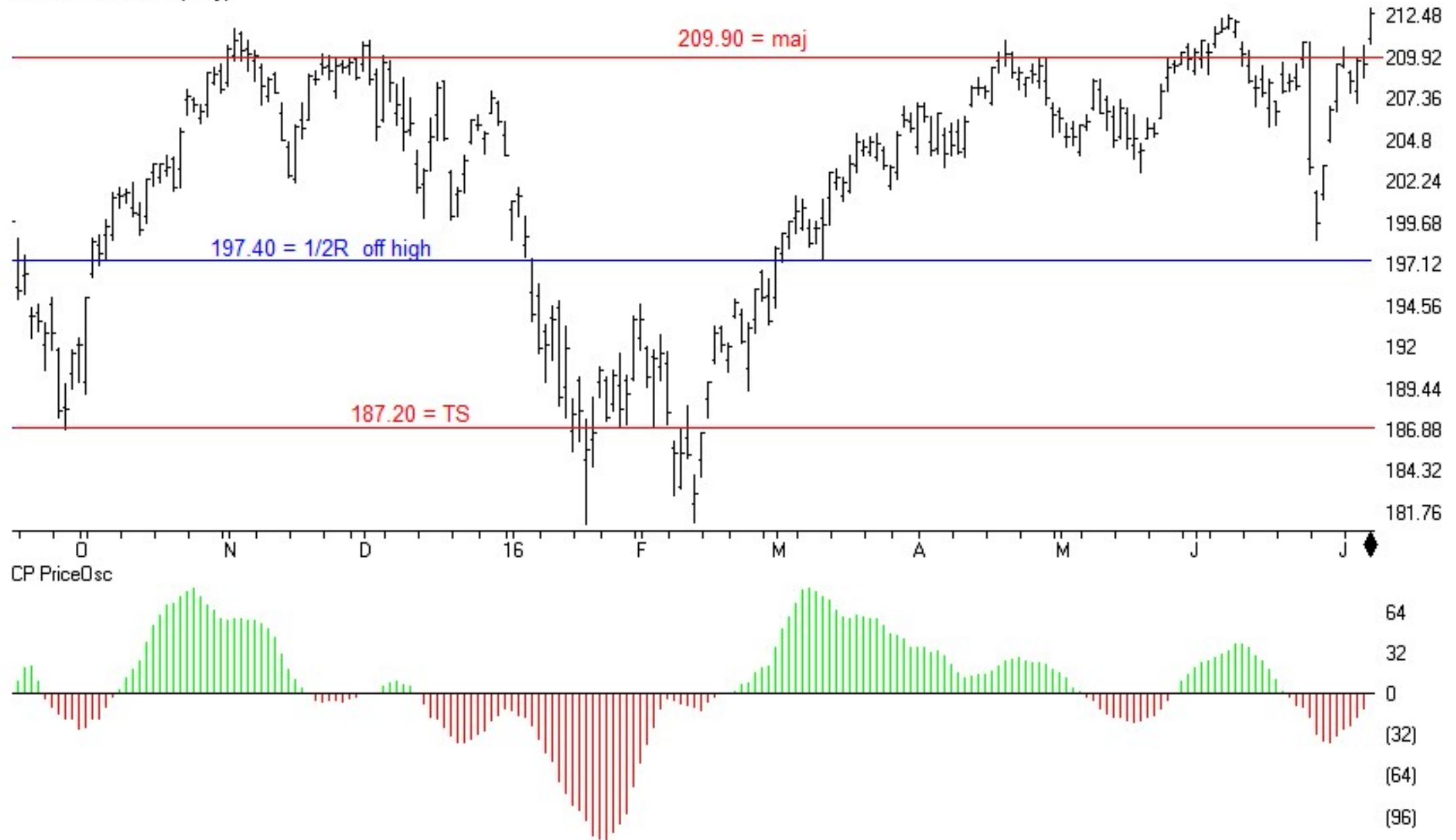


UK ALLSHARE MKT (Daily)



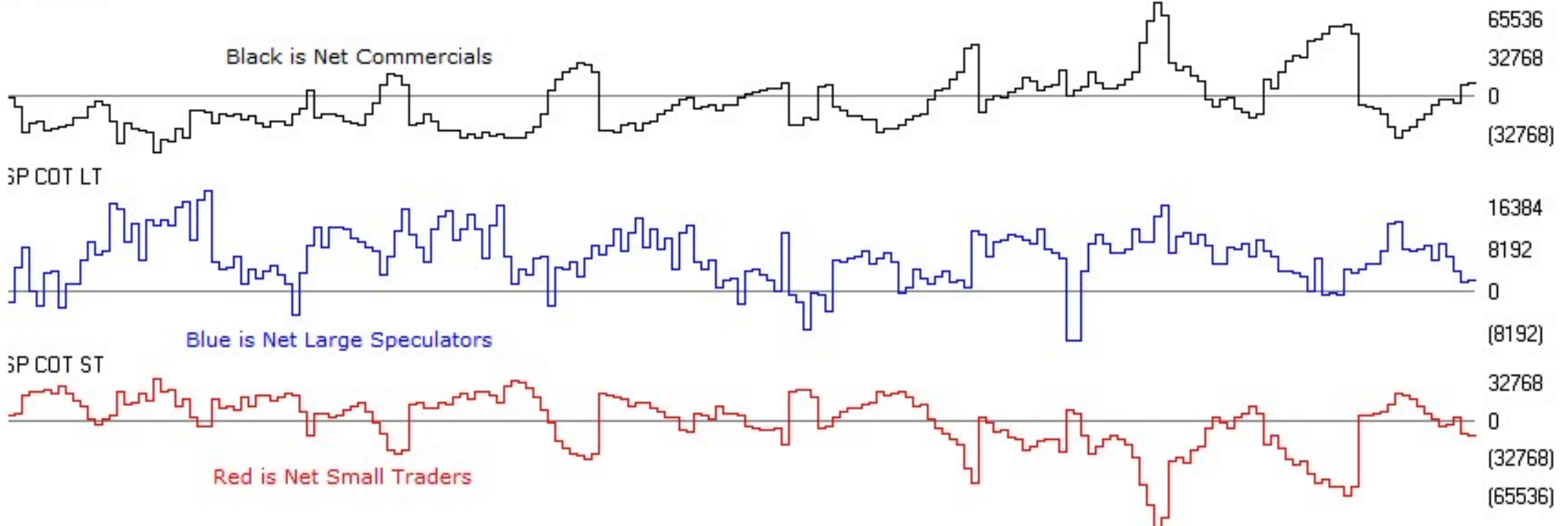
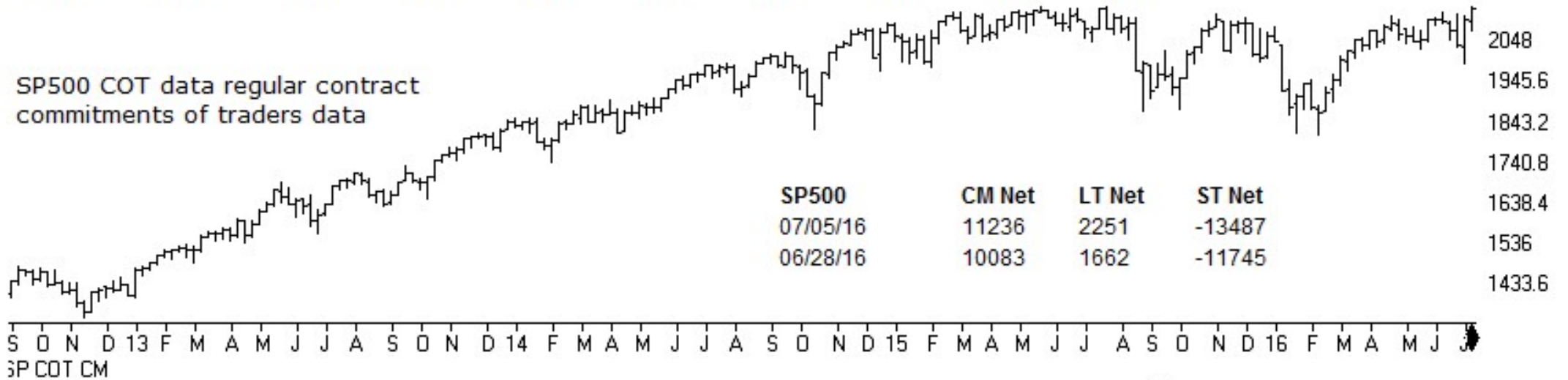
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



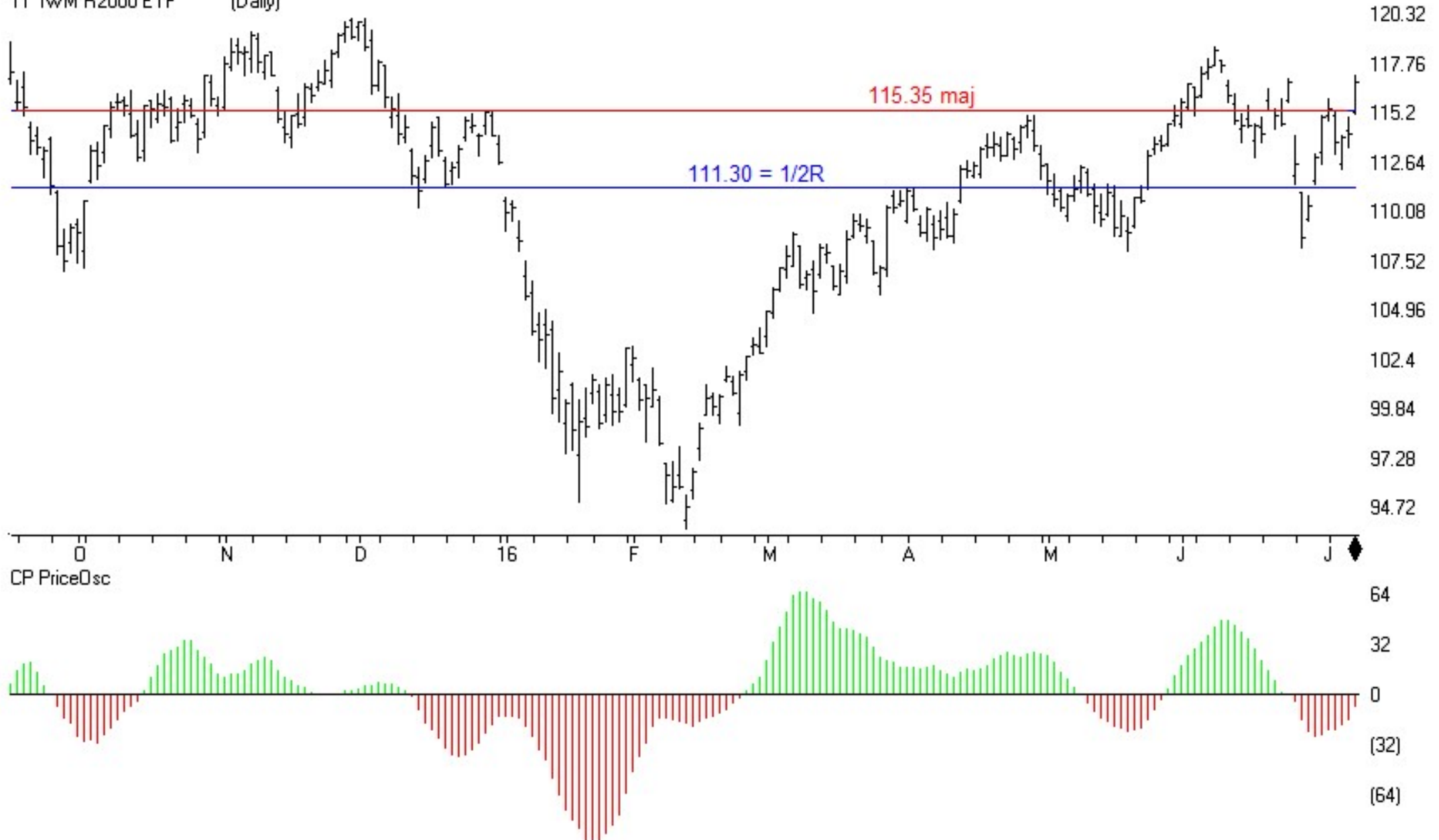
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/05/16	48.9	60.4	30.6	21.9	25.9	77.8	58.7	45.9	63.2
06/28/16	47.8	55.4	27.8	17.8	27.6	85.1	60.6	52.0	64.6

SP500 COT data regular contract commitments of traders data

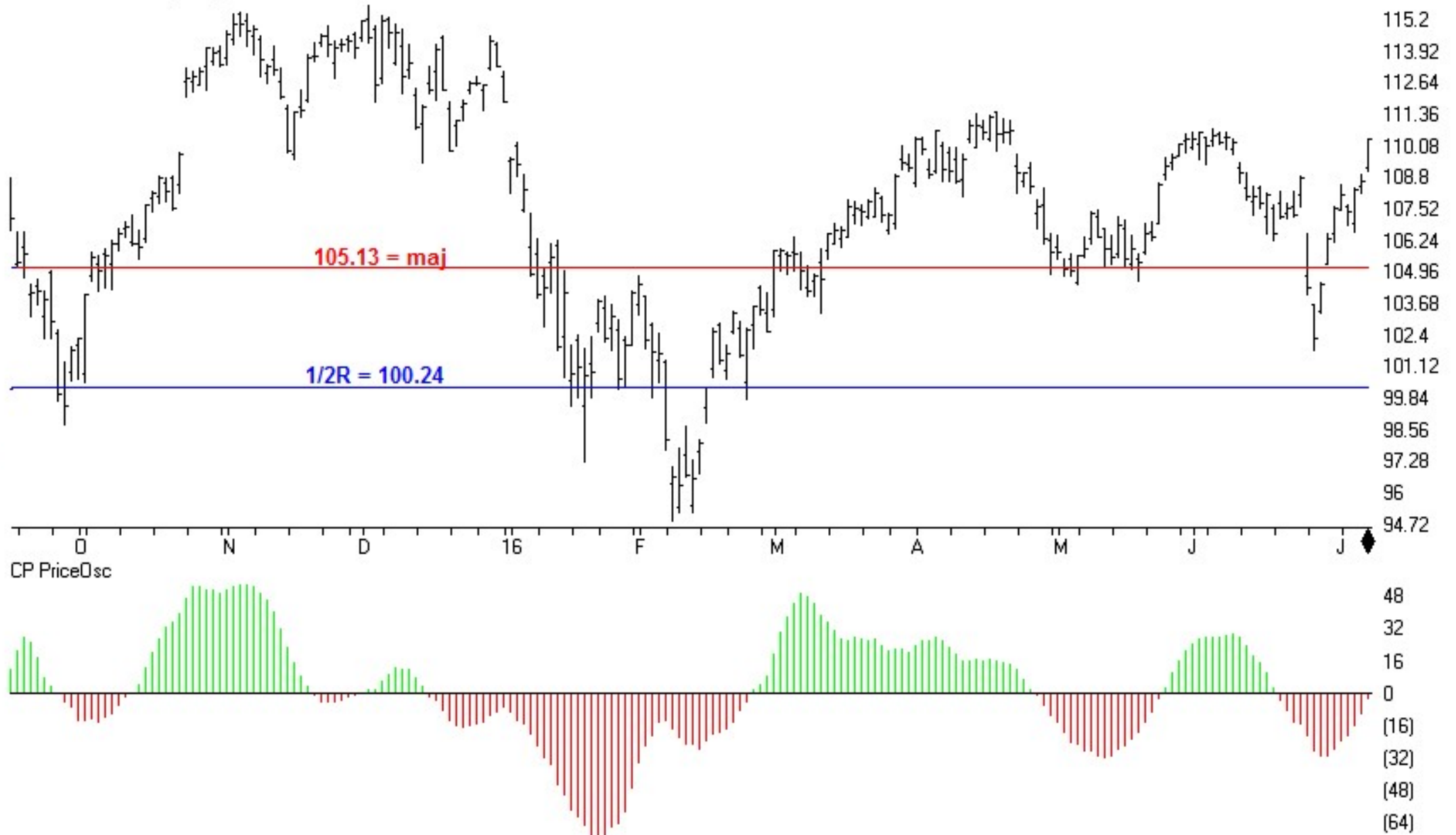


TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

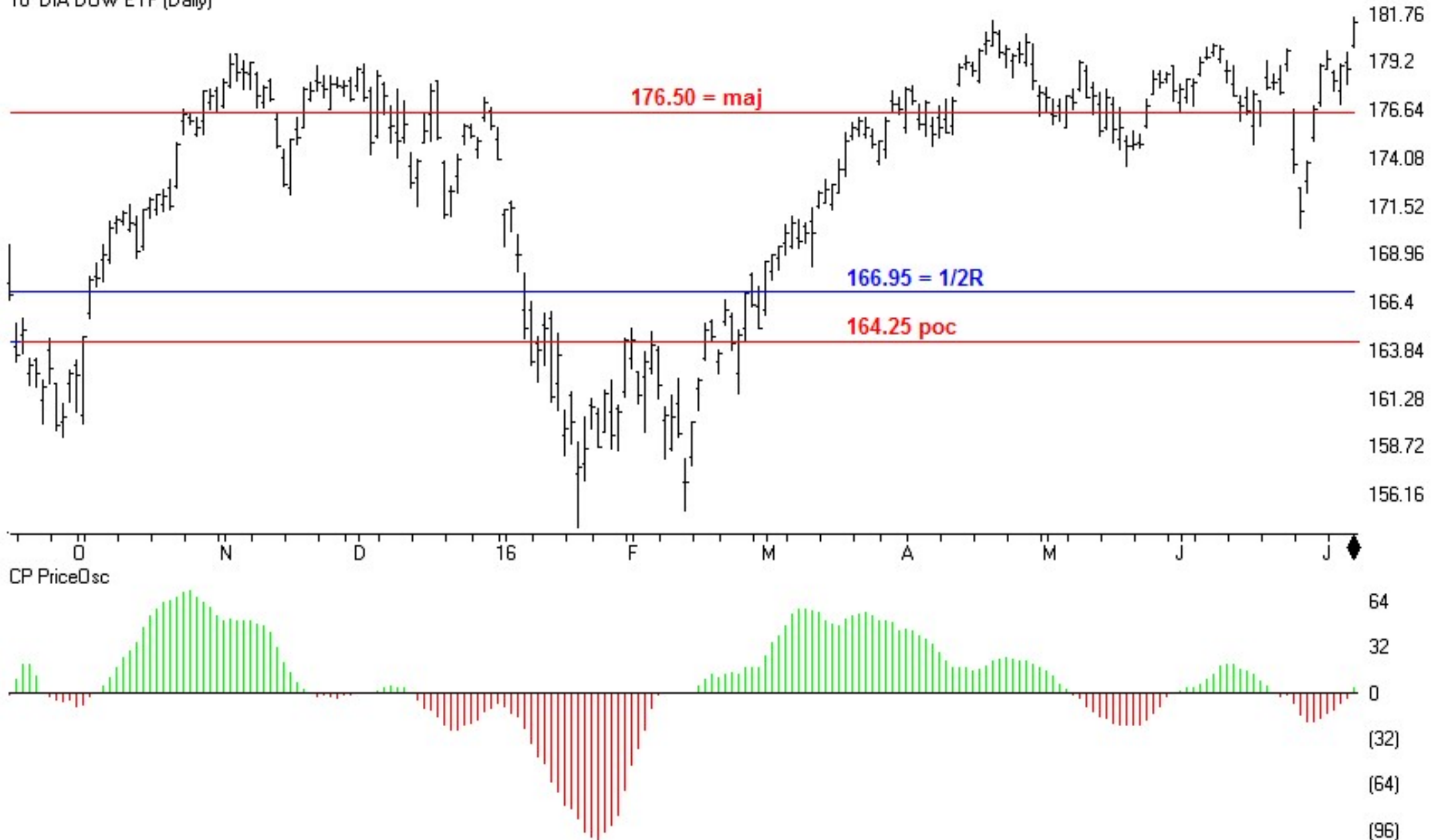


TSR Time Support/Resistance 12 QQQ N100 ETF (Daily)

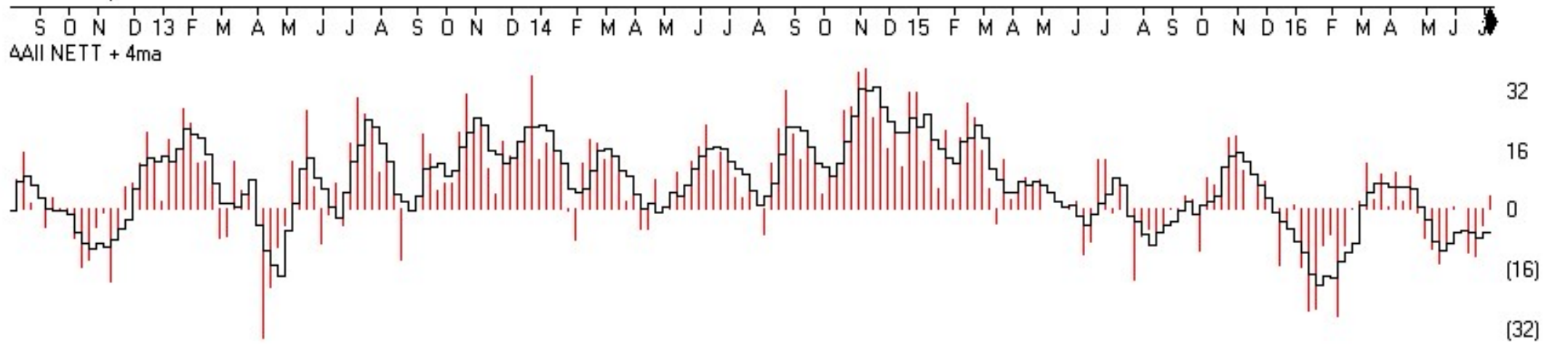
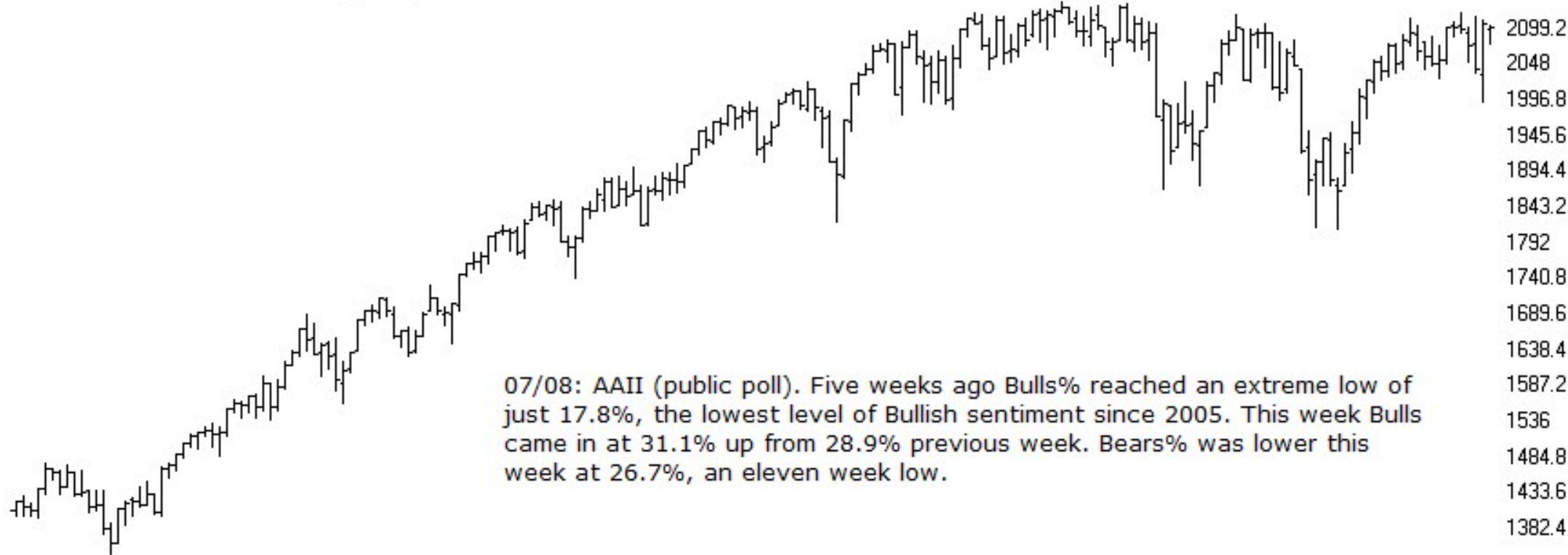


TSR Time Support/Resistance

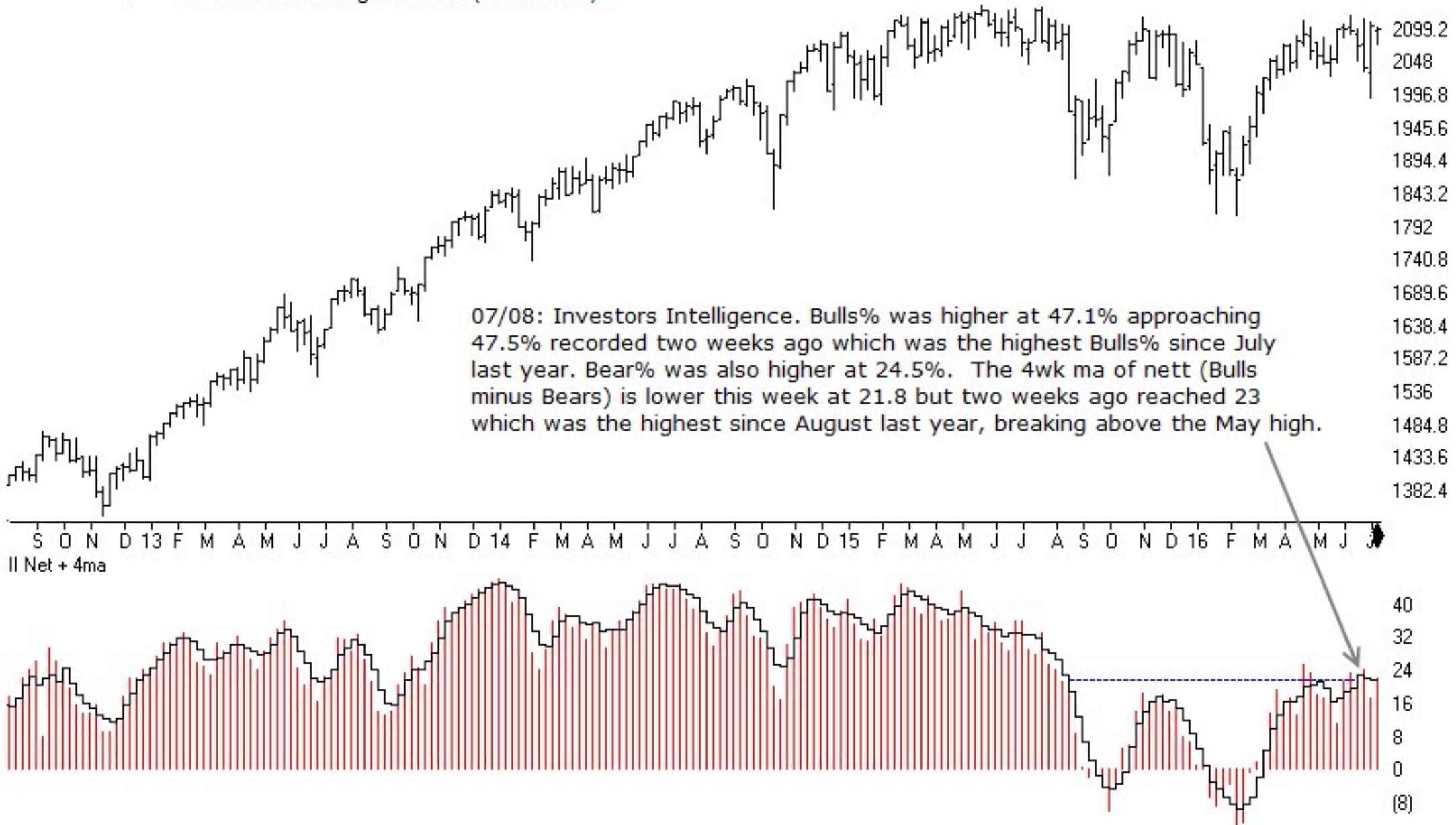
10 DIA DOW ETF (Daily)



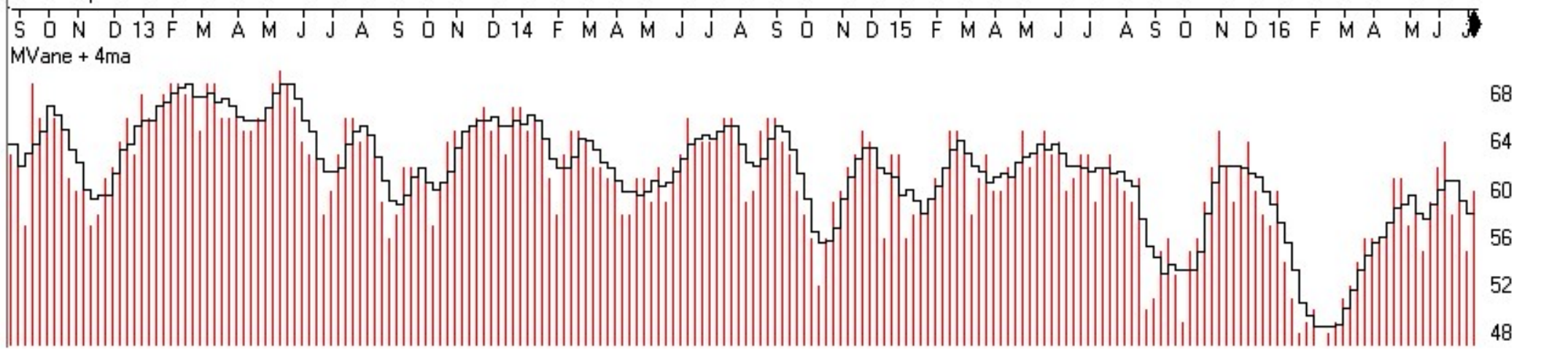
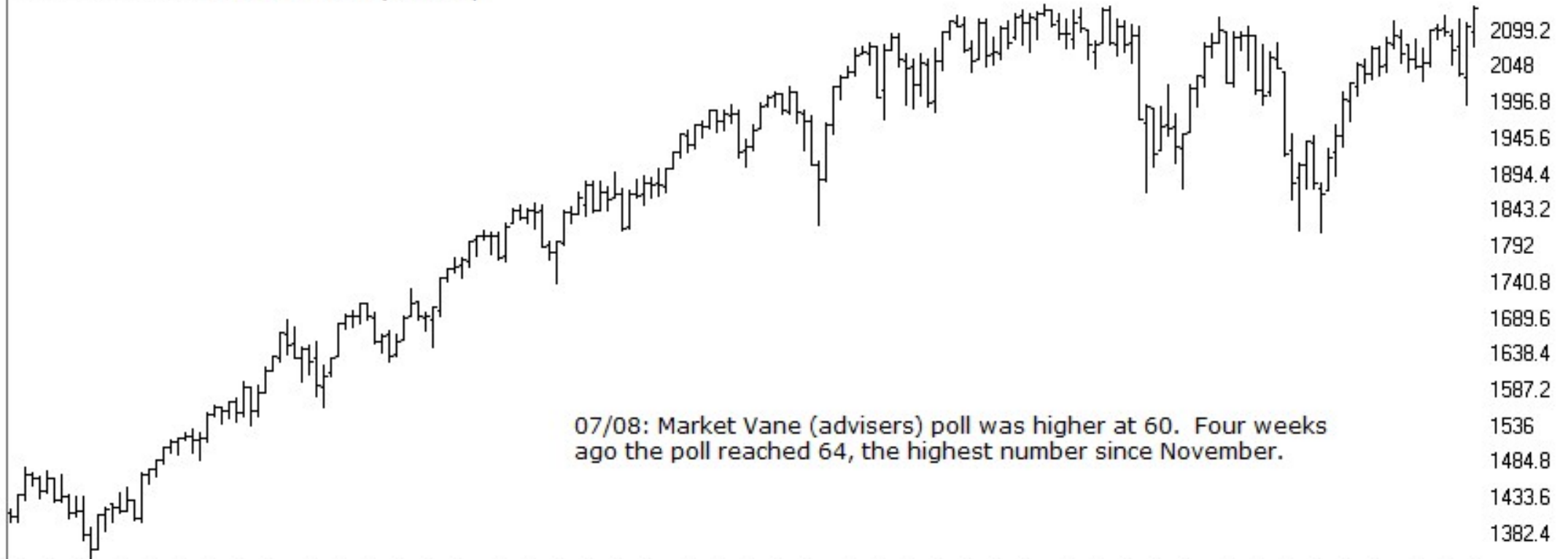
SP500 Index (Weekly) + AAI Poll (public)



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

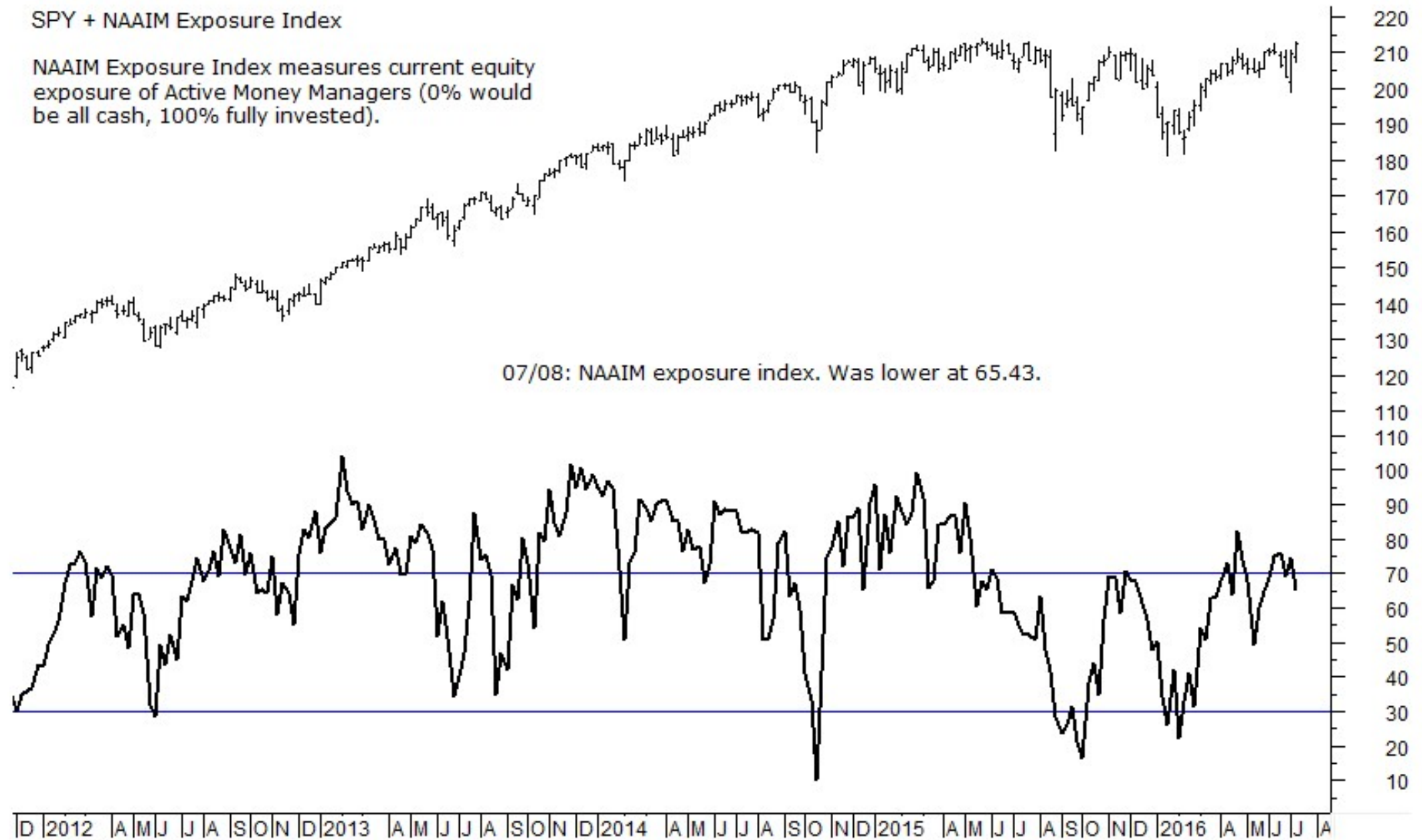


SP500 Index (Weekly) + Market Vane (advisors)

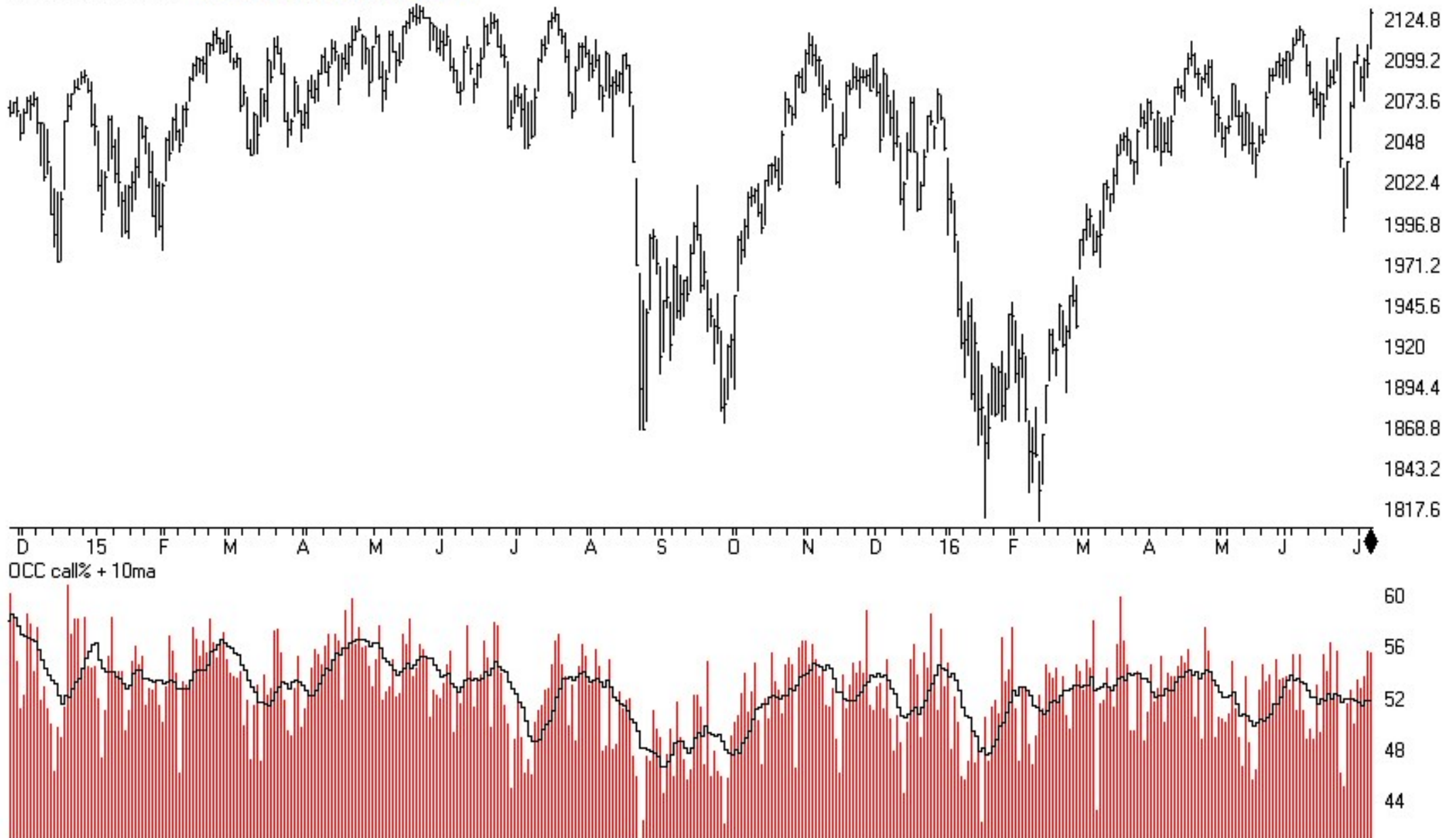


SPY + NAAIM Exposure Index

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

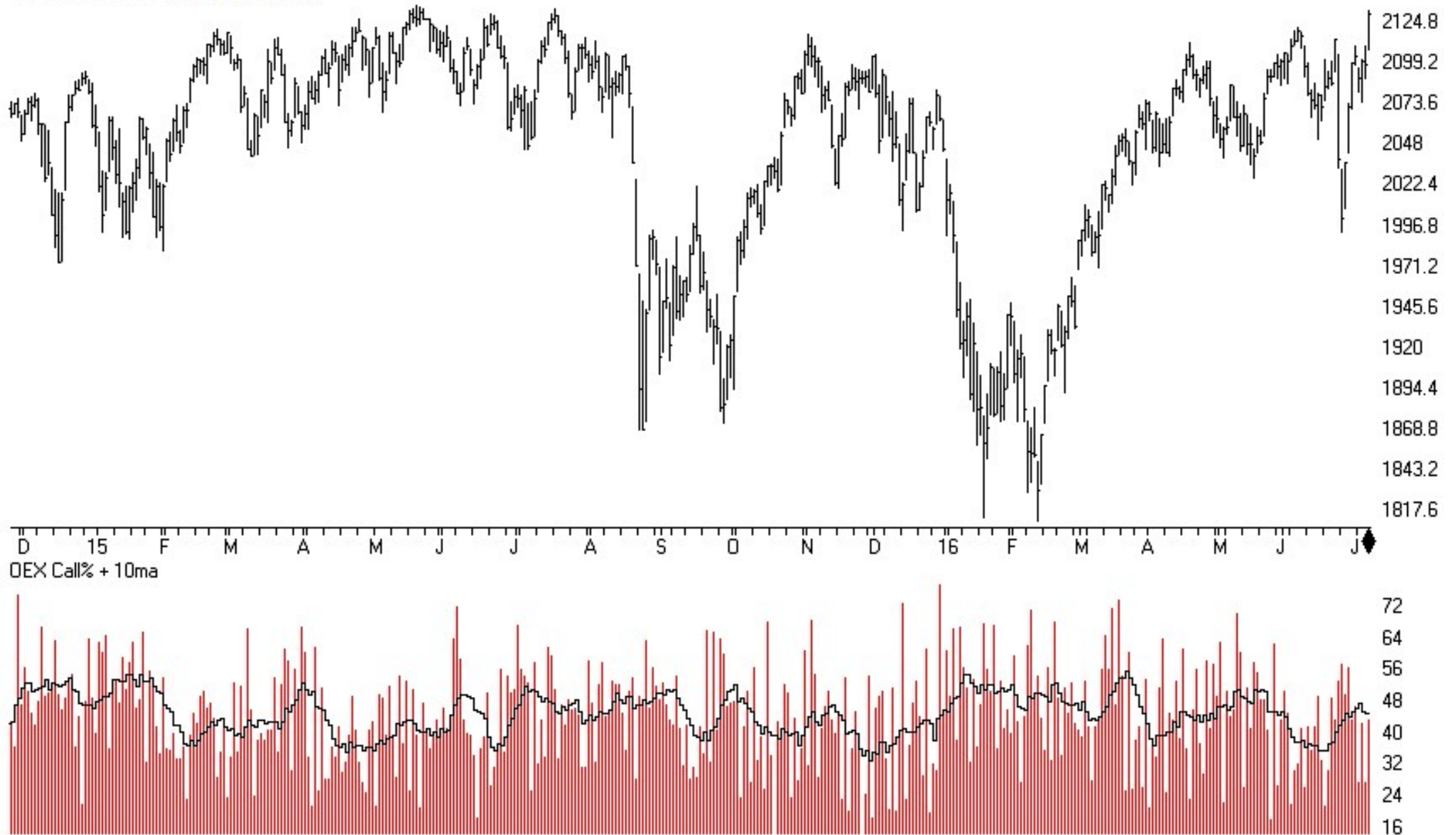


SP500 Index (Daily) + OCC Calls% (equities only)

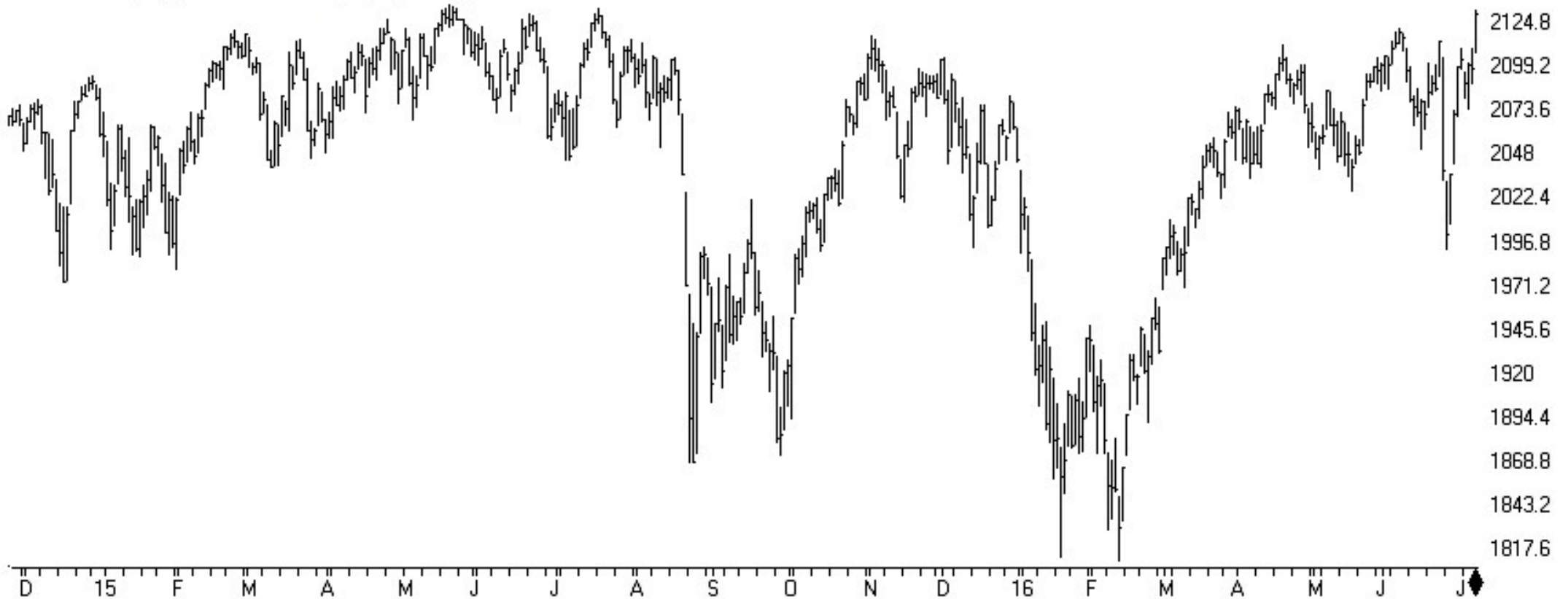


unlike other option ratios, OEX is usually considered a smart-money indicator.

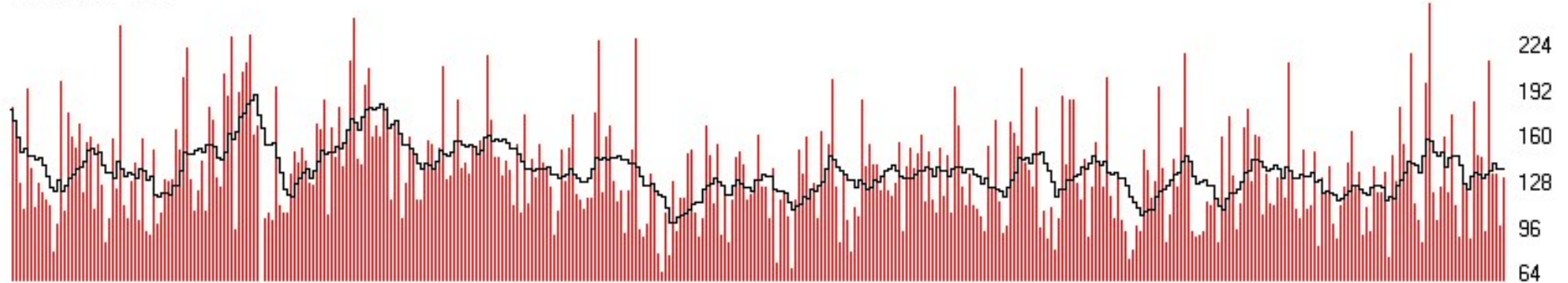
SP500 Index (Daily) + OEX Calls%



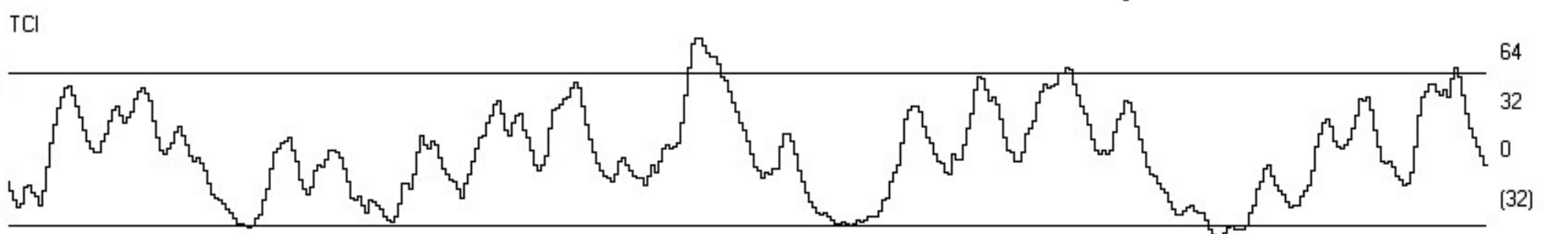
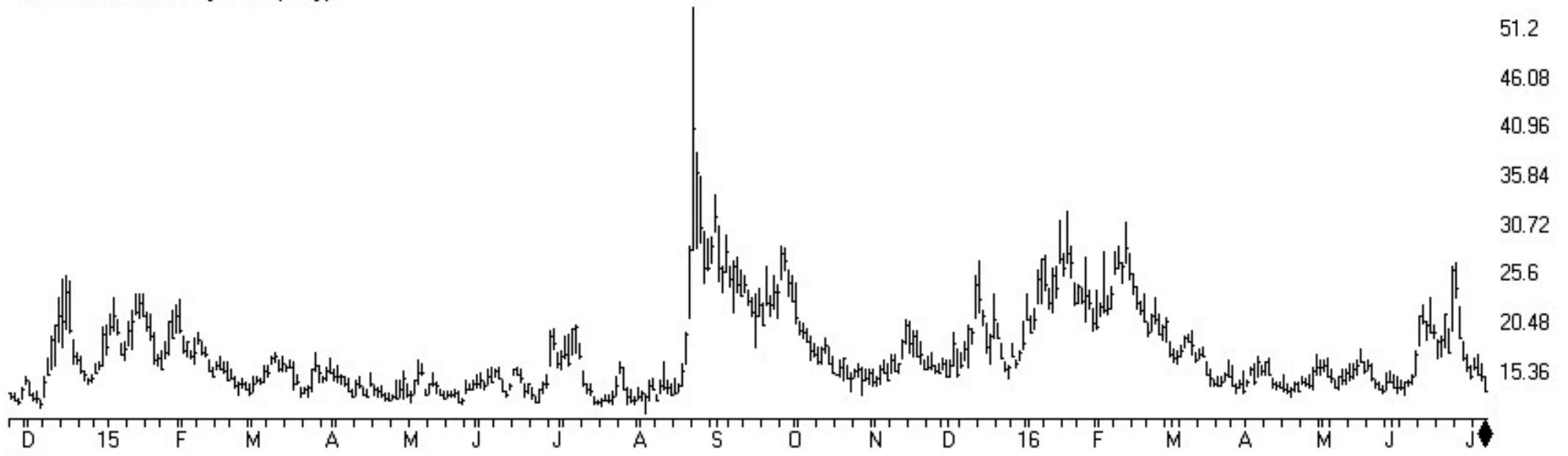
SP500 Index (Daily) + ISEE Index (equity only)



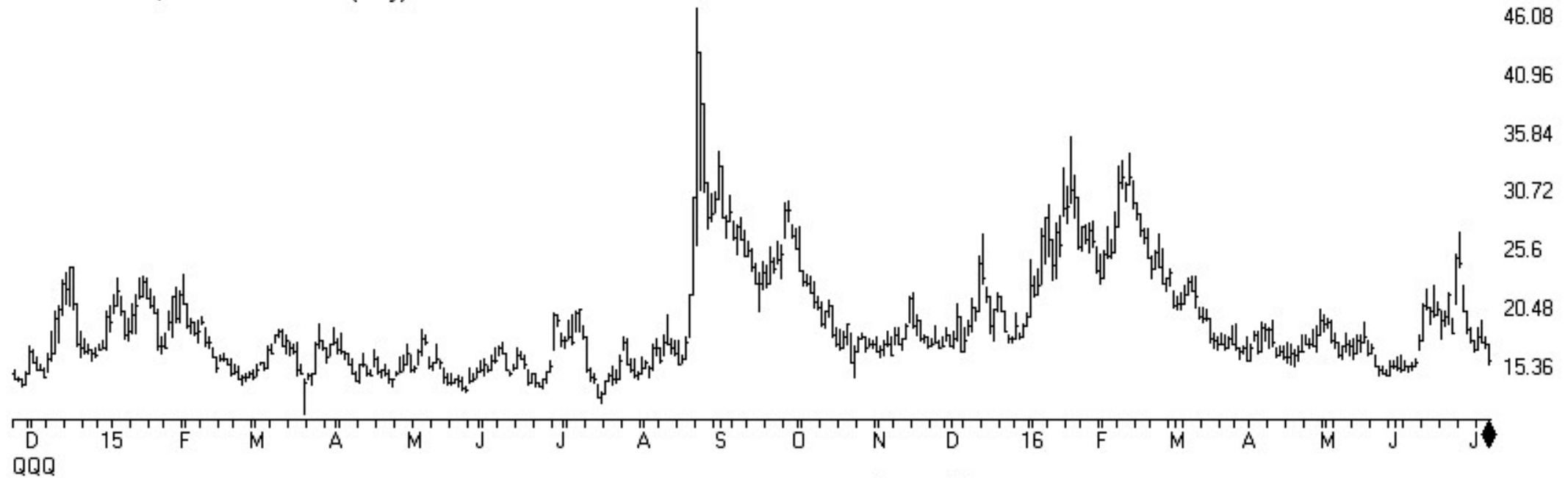
ISEE Equity+10ma



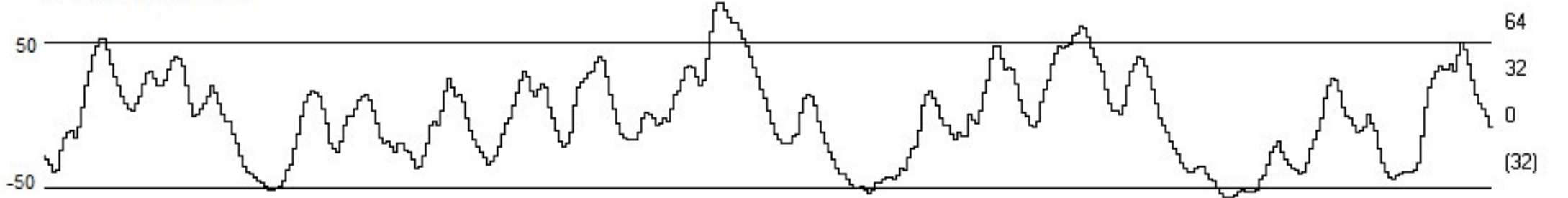
VIX - S&P 500 Volatility Index (Daily)



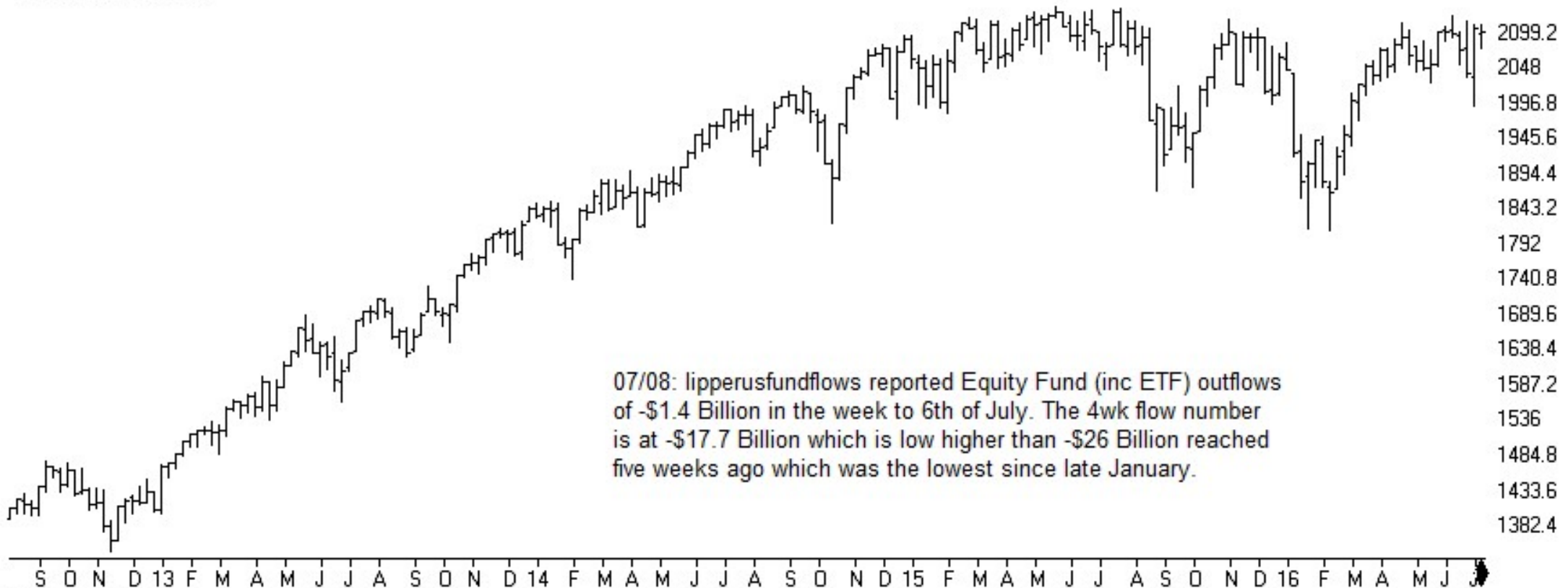
VXN - NASDAQ VOLATILITY INDEX (Daily)



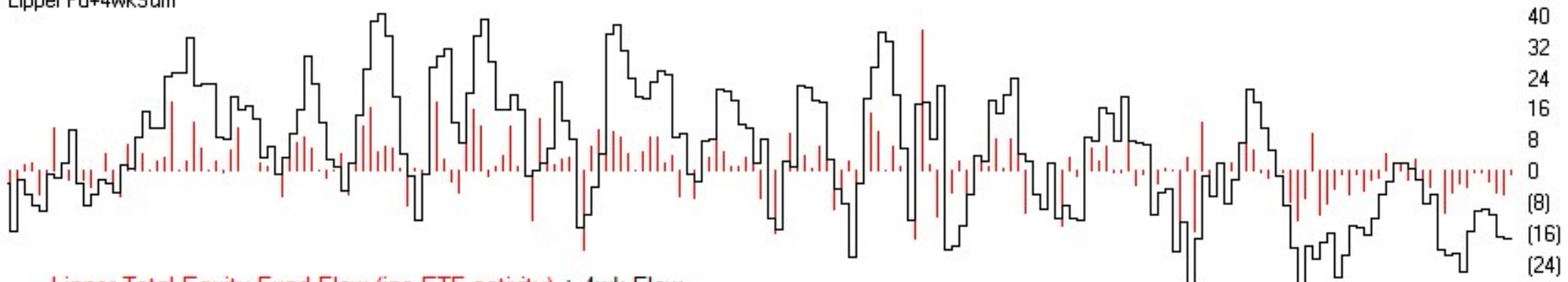
TCI based on VXN



SP500 Index (Weekly)



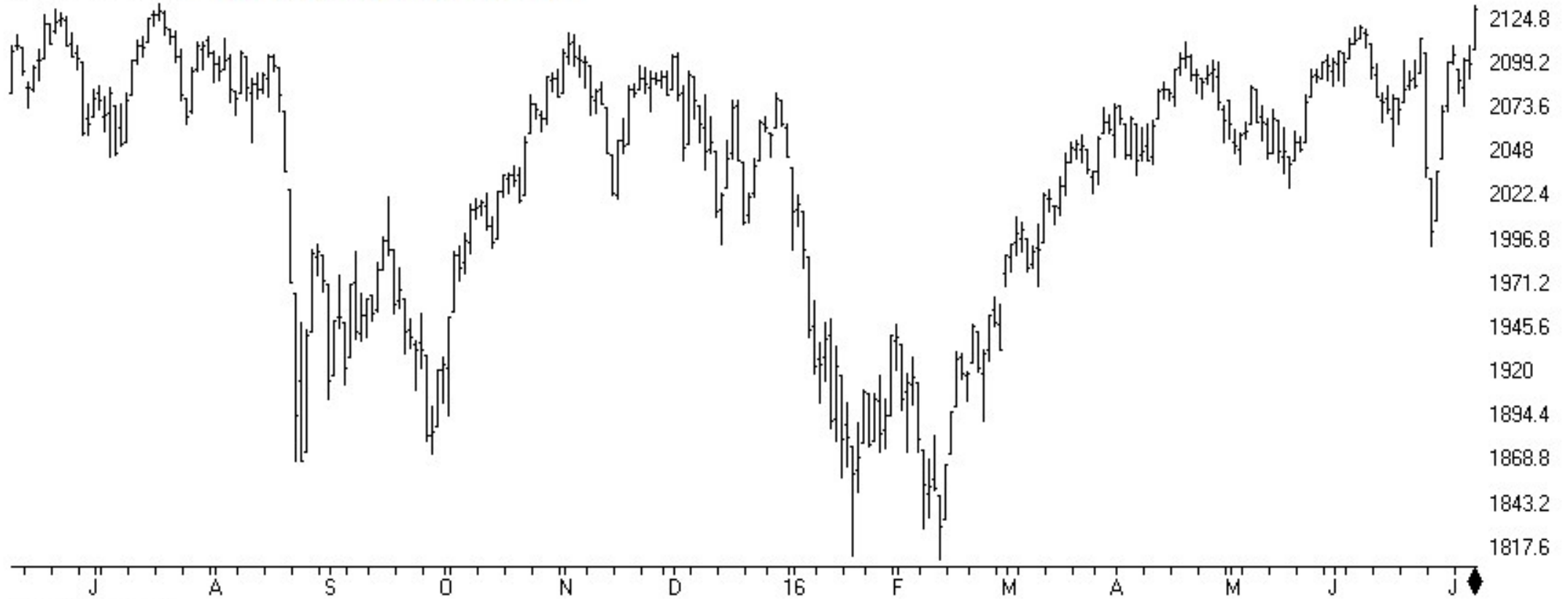
Lipper Fd+4wkSum



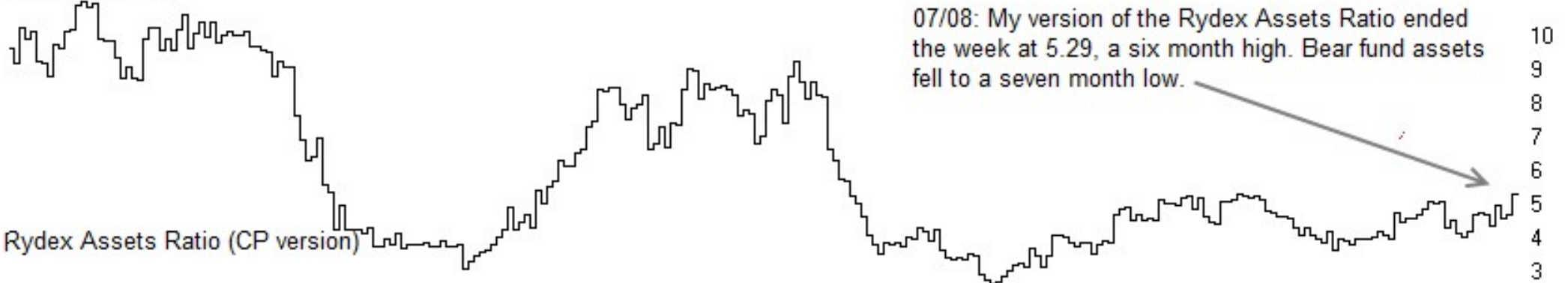
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

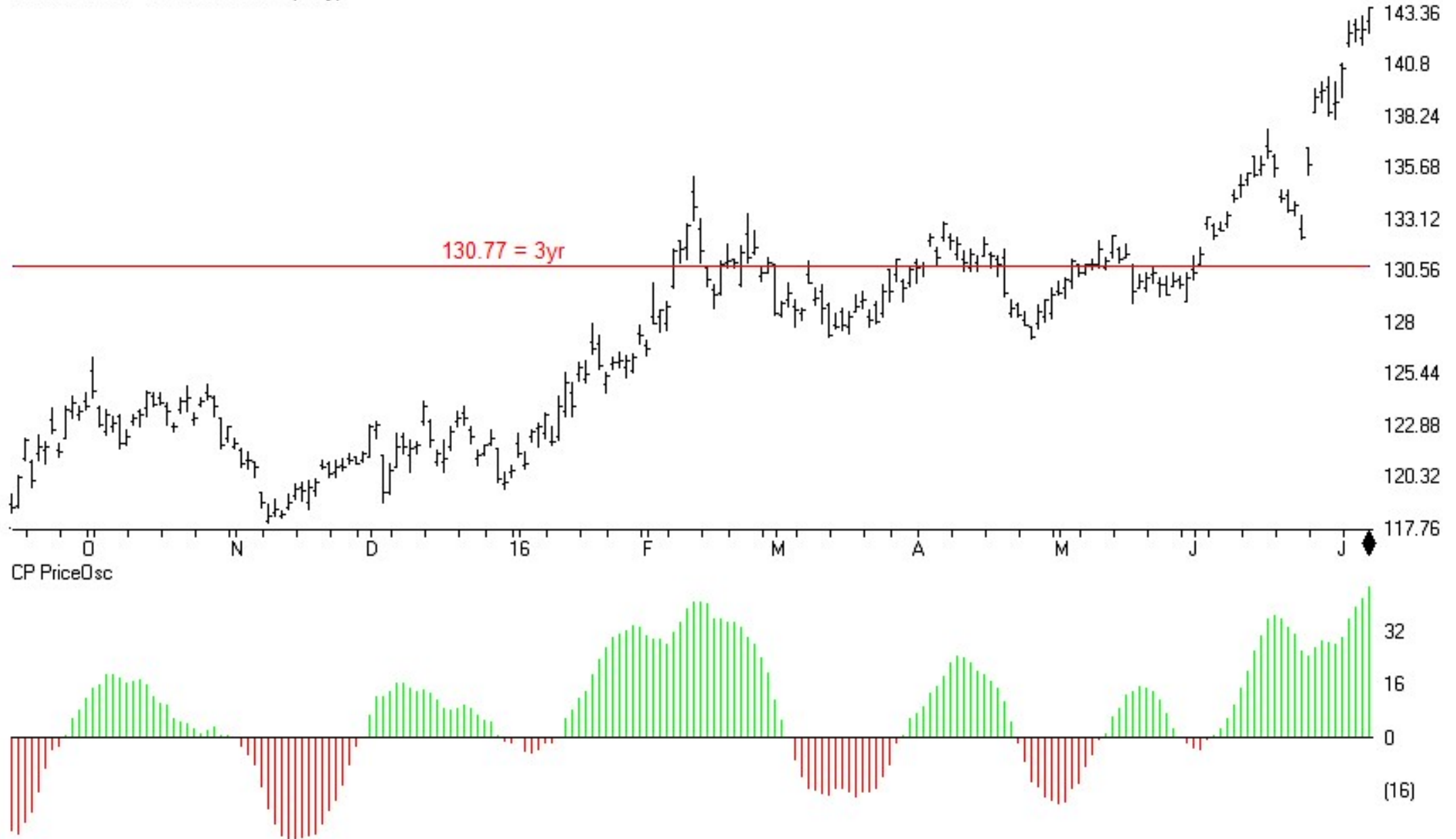
SP500 Index (Daily) + Rydex Assets Ratio (CP version)



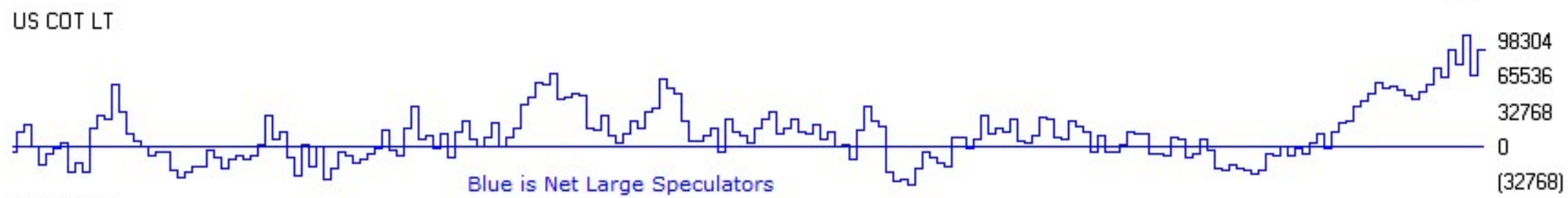
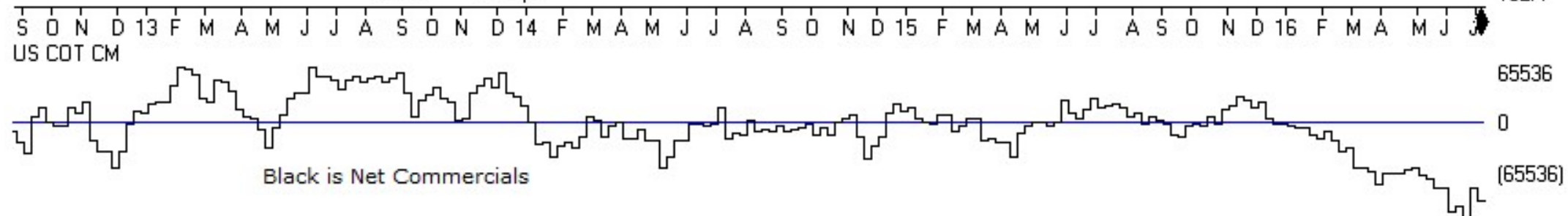
RyMajAssetsRatio



TSR Time Support/Resistance
30 Lehman 20+ Year 1 Bond E F (Daily)

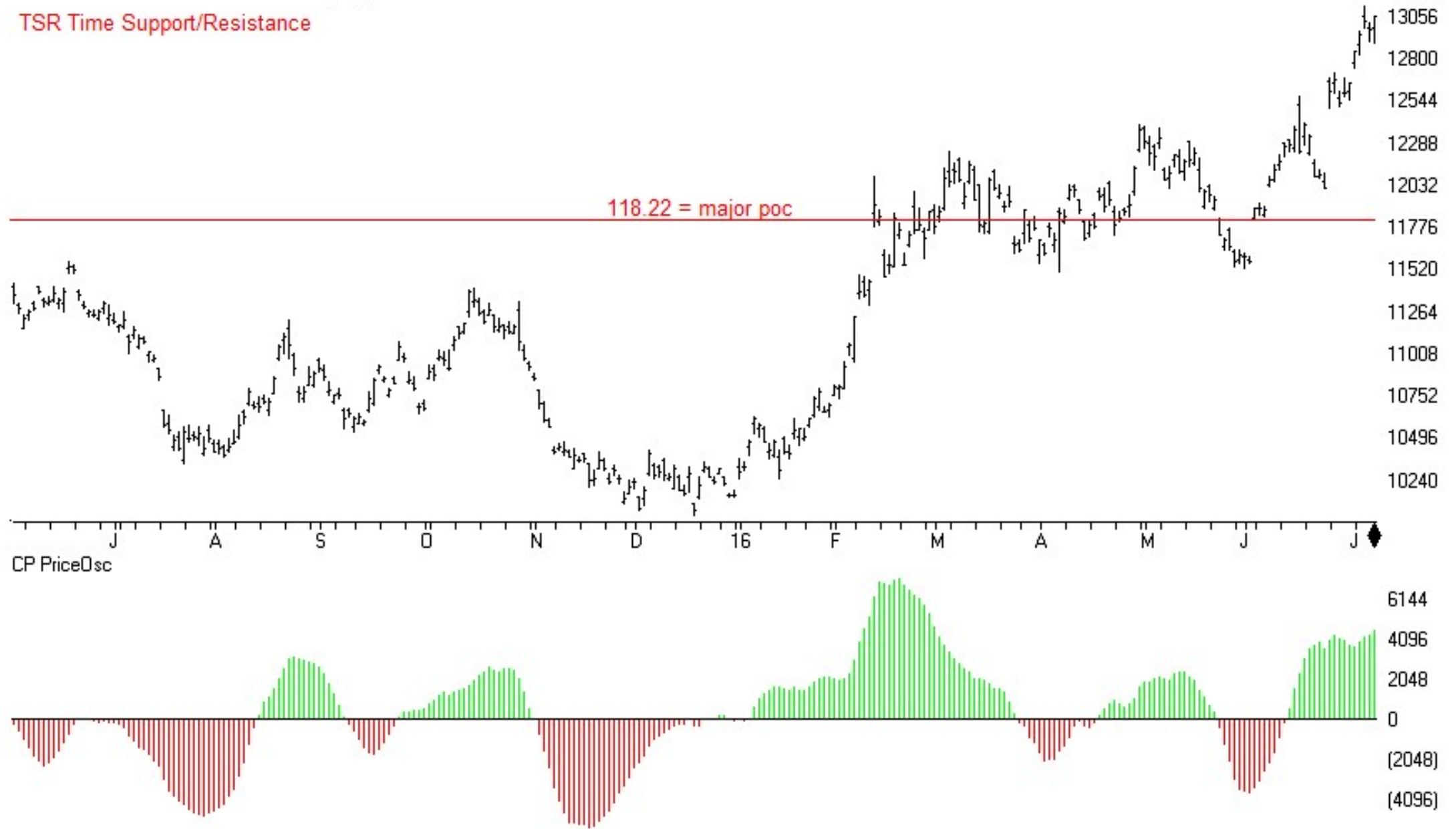


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/05/16	17.3	5.4	57.4	87.7	99.3	42.1	27.6	19.2	20.2
06/28/16	30.9	24.3	67.1	66.4	67.2	30.5	56.3	50.6	26.4

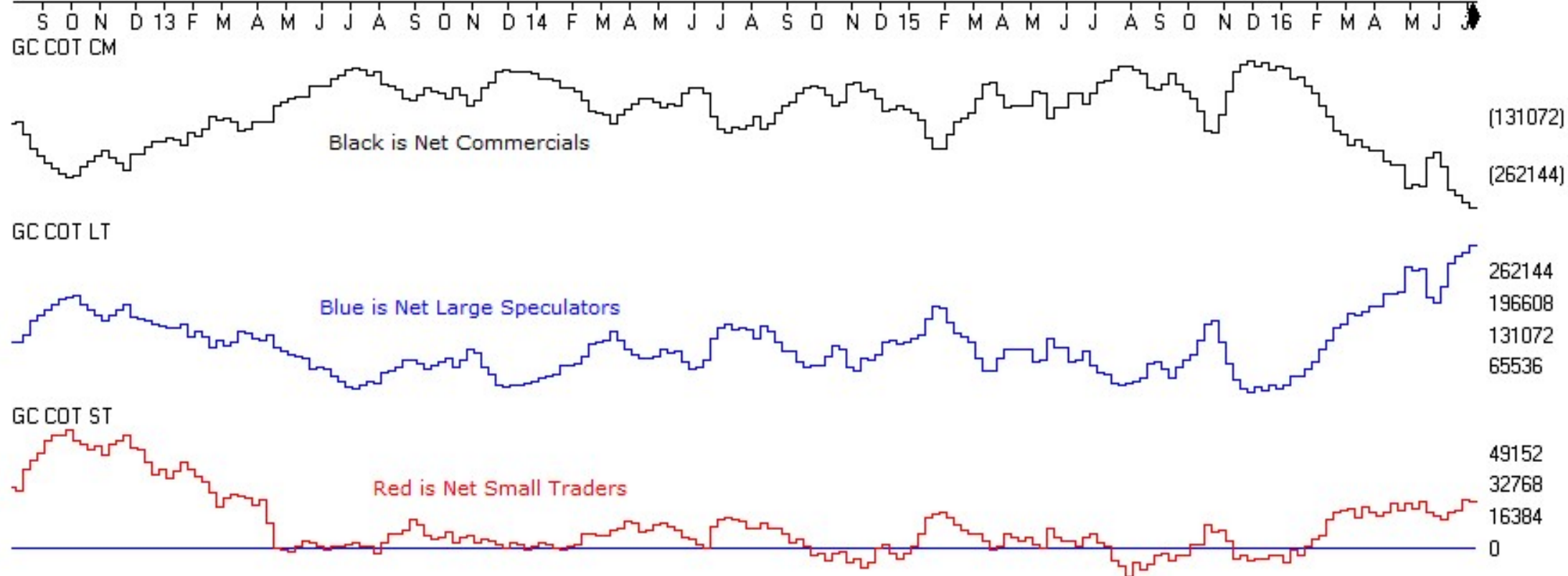


STREETTRACKS GOLD TRUST ETF (Daily)

TSR Time Support/Resistance

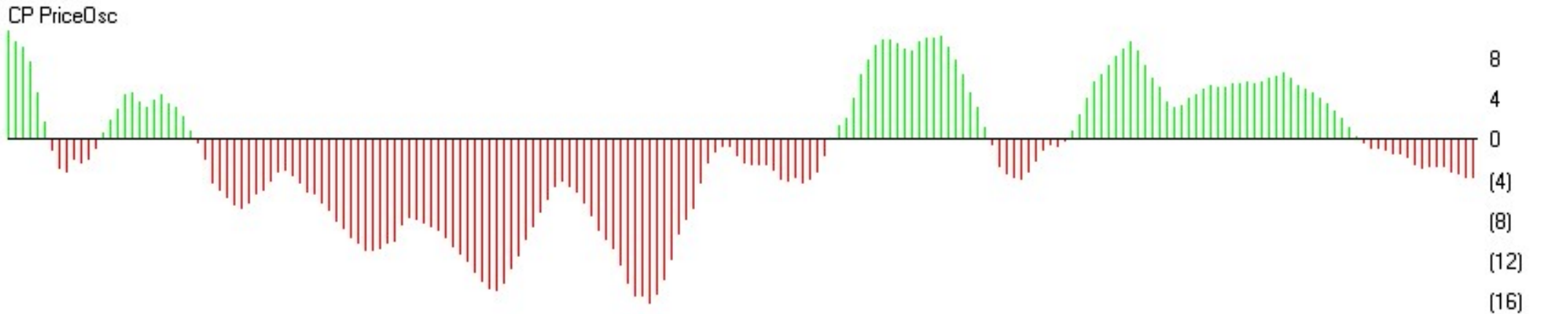
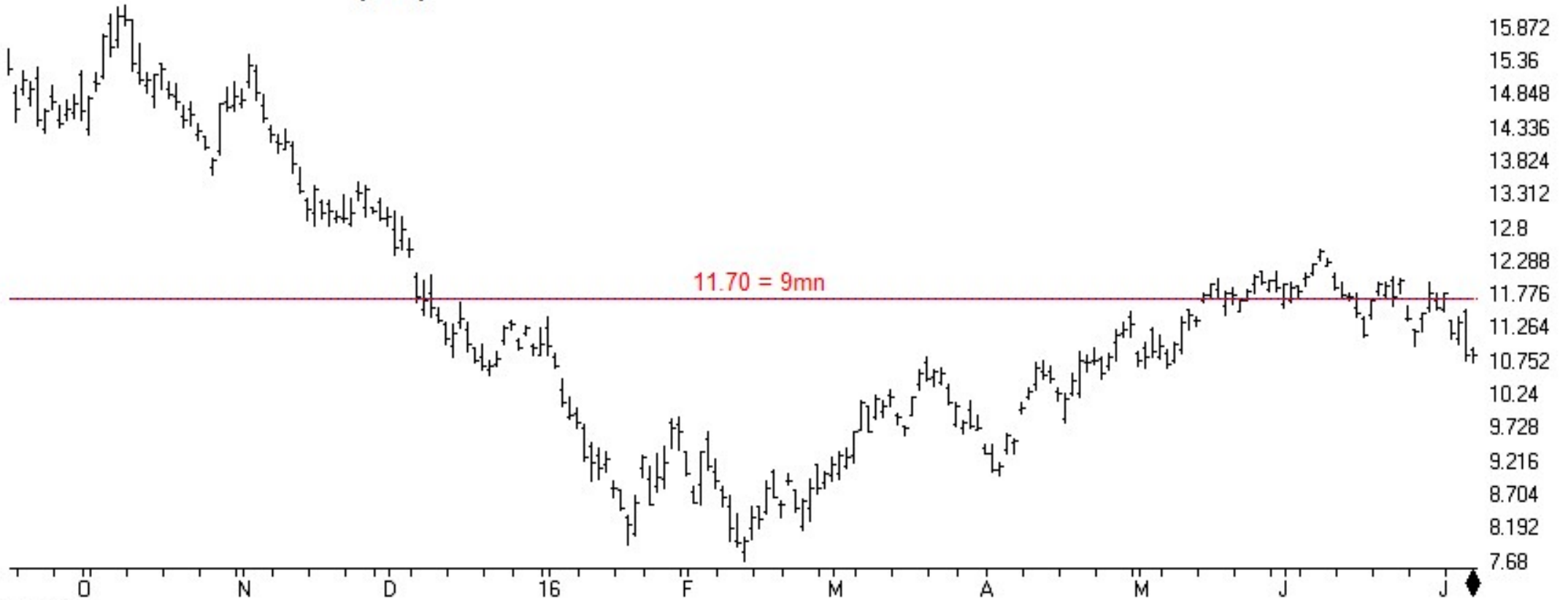


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/05/16	0	0	85.6	100	83.7	0	99.4	0	0.6
06/28/16	0	0.9	94.6	100	88.2	0.2	100	0	0

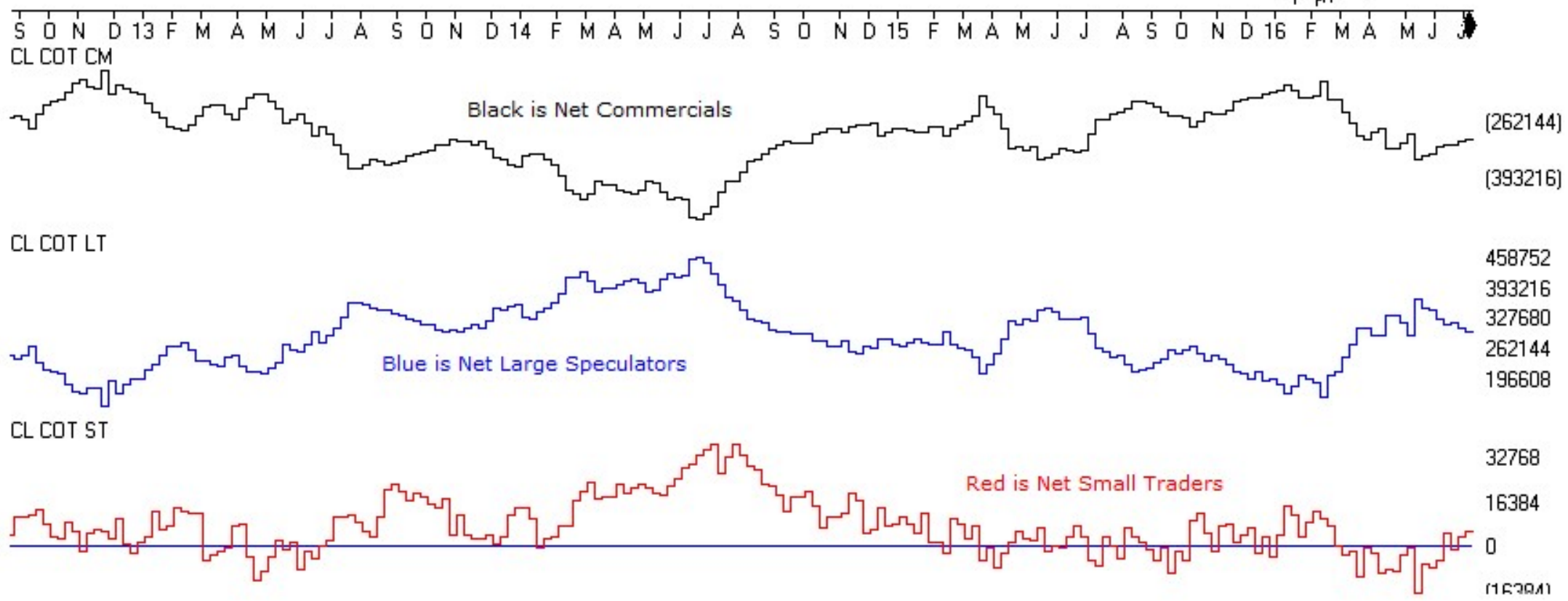
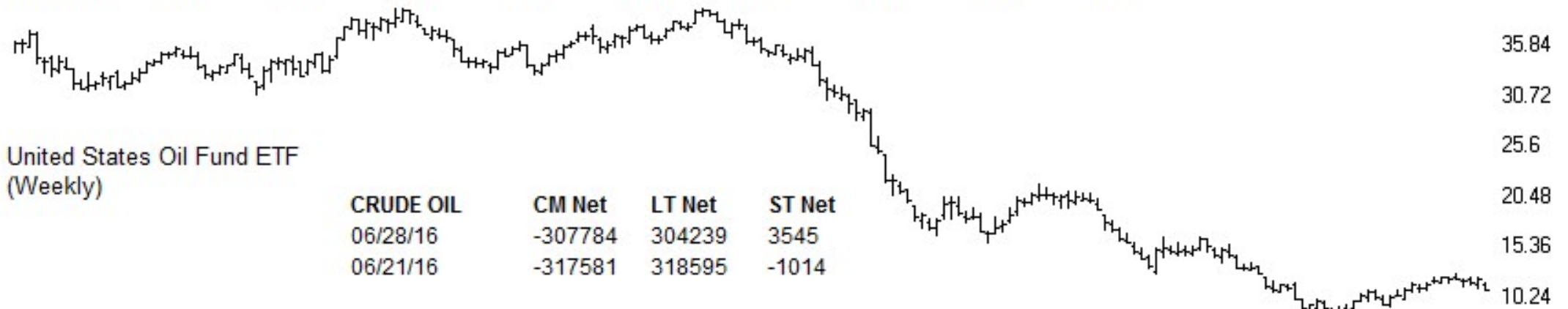


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

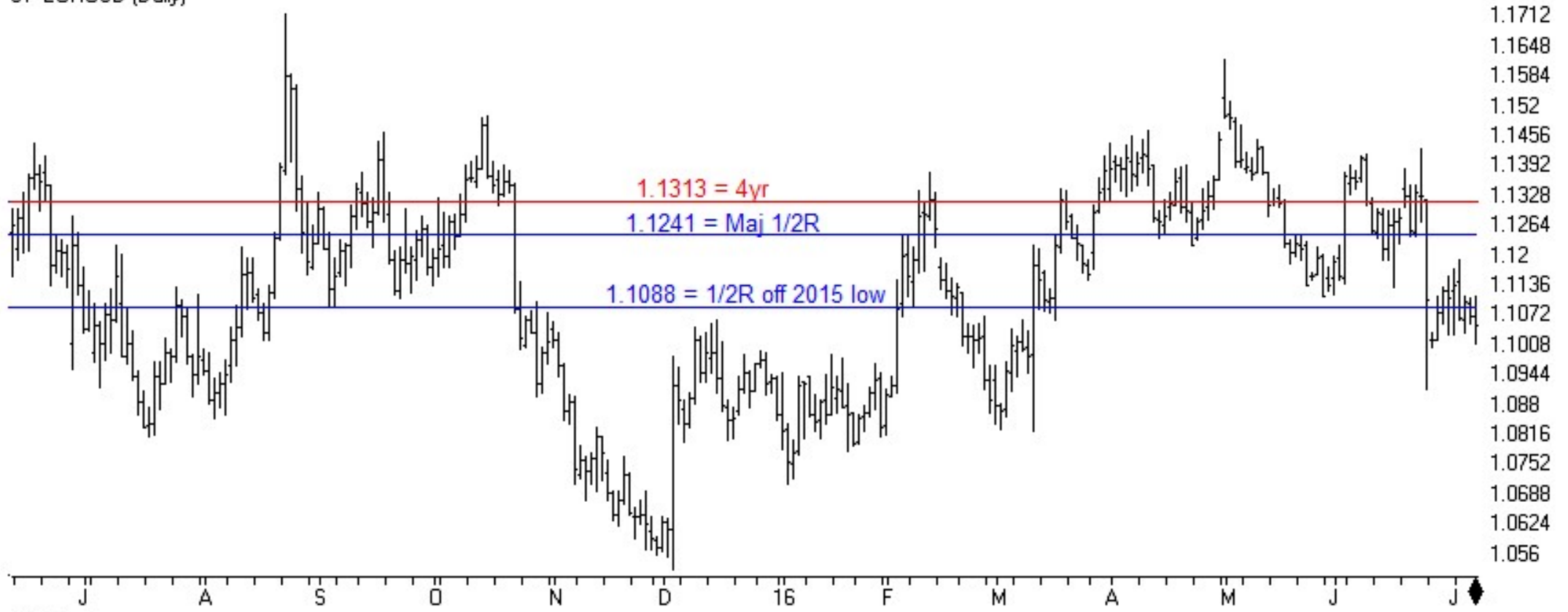


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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06/21/16	18.6	46.5	76.2	76.1	50.1	12.1	50.9	33.8	34.7

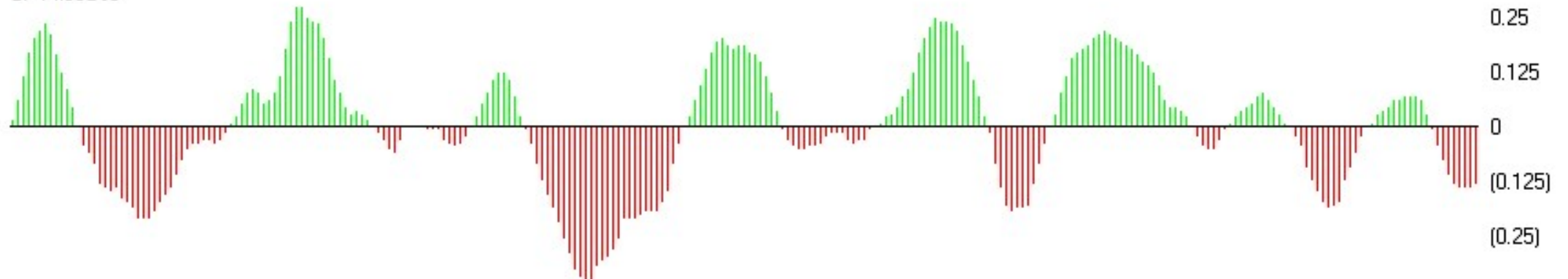


TSR Time Support/Resistance

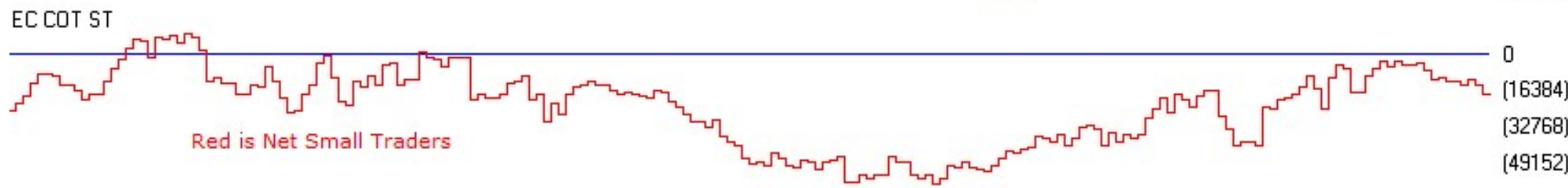
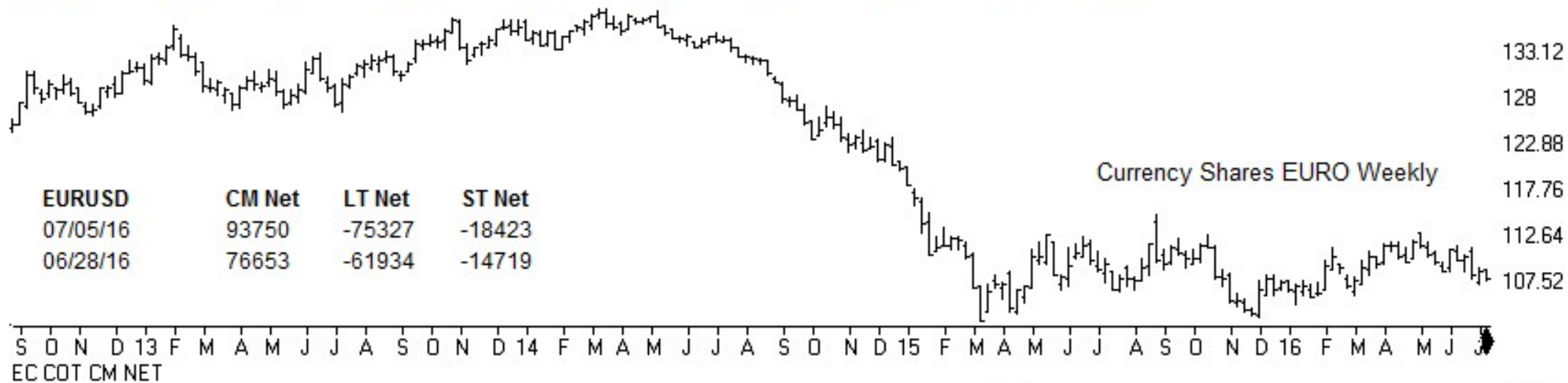
51 EURUSD (Daily)



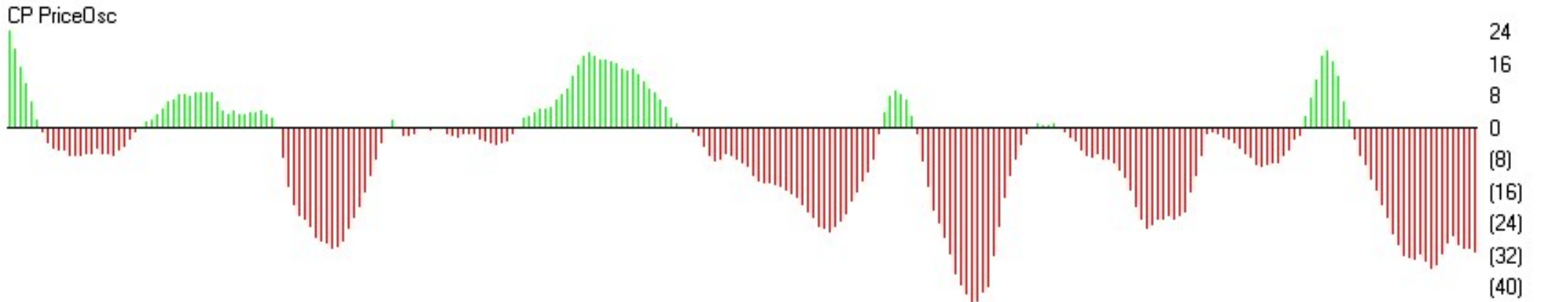
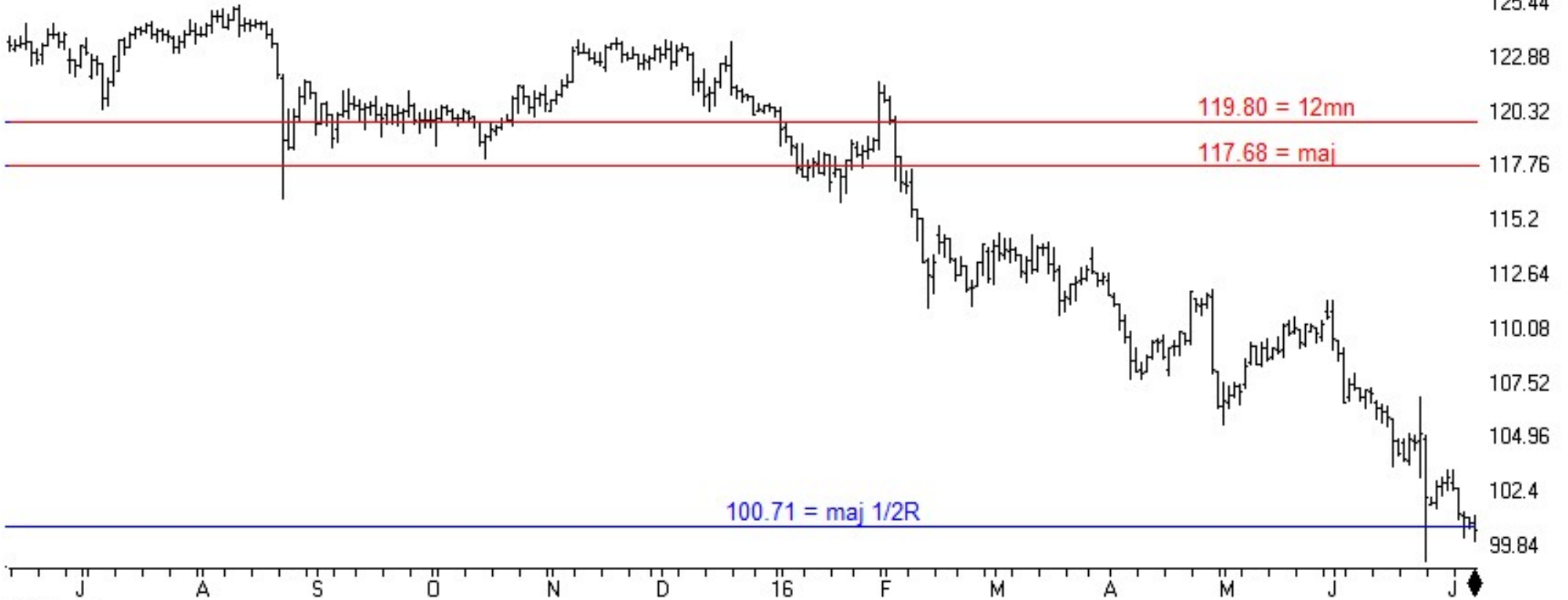
CP PriceOsc



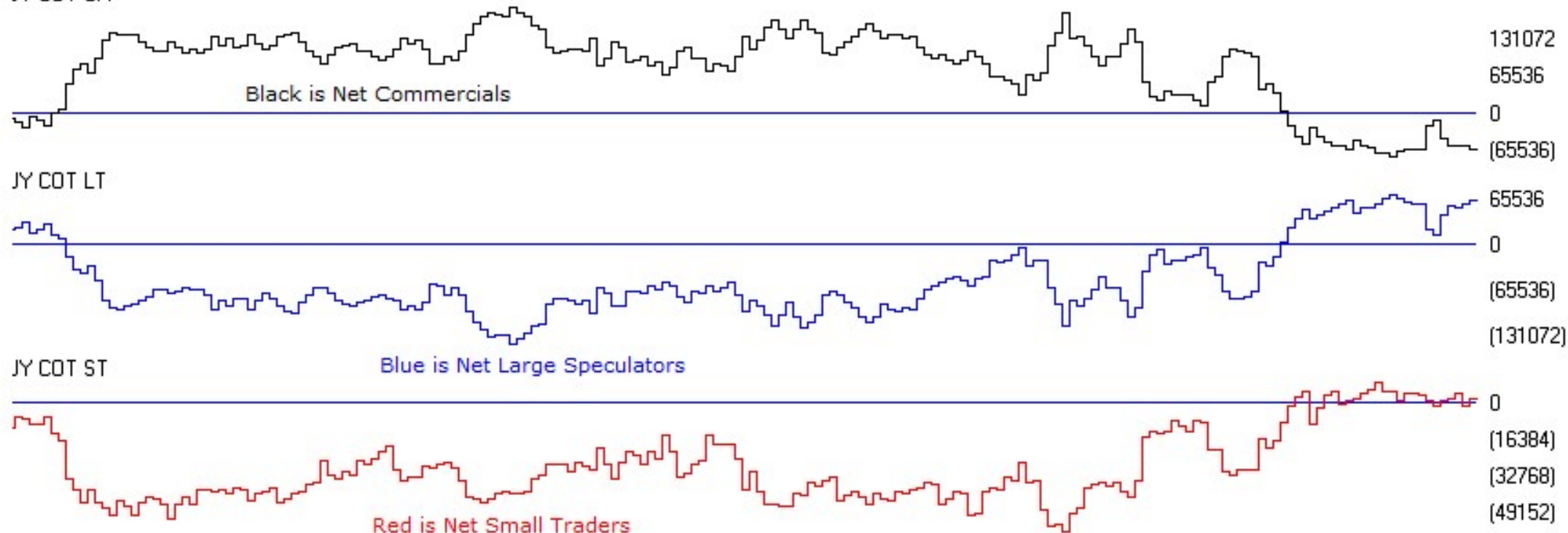
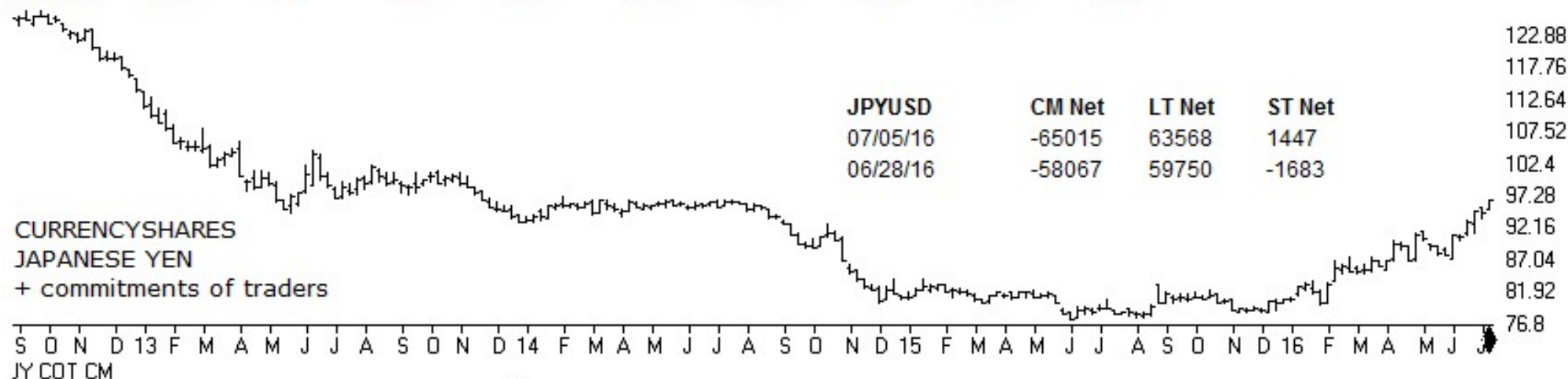
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06/28/16	32.3	5.4	22.1	71.1	100.0	75.3	47.7	31.1	60.0



53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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06/28/16	23.1	4.4	30.1	82.1	100.0	42.1	44.3	64.1	84.4



ChartProfit

<http://www.chartprofitwebcast.com>