

ChartProfit

Charts to Friday 9th June 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 06/09

	-5	-4	-3	-2	↓
NYSE	48	47	51	59	62
NasDaq	51	44	64	64	62
SP500	52	49	56	63	65
ND100	55	53	64	64	61
R2000	47	39	46	57	66

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

06/09: AAll (public poll). Bulls% was higher at 35.4% (from 26.9%). Three weeks ago Bulls% fell to 23.9%, the lowest since November. Bears% was lower at 29.5%.

06/09: Investors Intelligence. Bulls% was higher at 55.8%. Previous week's Bulls% at 50% was a nine week low. Bear% was lower at 18.3% Previous week's Bears% at 19.2% was a twenty two week high.

06/09: Market Vane (advisers) poll was higher at 69, the highest since May 2013.

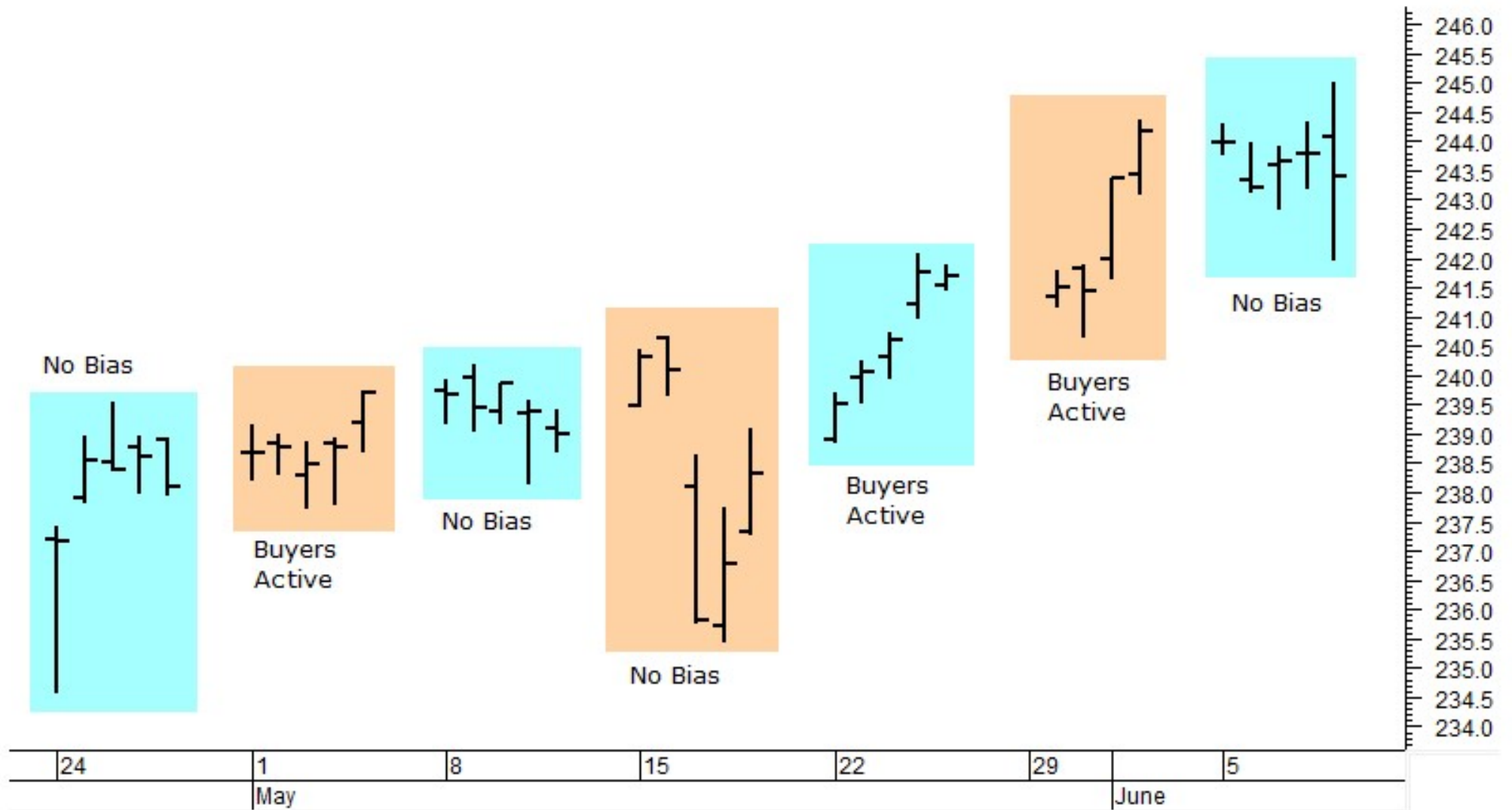
06/09: NAAIM exposure index was lower at 89.6.

Mutual Fund Flow:

06/09: My version of the Rydex Assets Ratio ended the week at 9.91. On 1st March the ratio reached 14.02, the second highest ratio in the database.

06/09: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$5 Billion in the week to 7th June. Although the previous week there was a large inflow, five of the last six weeks have recorded outflows. This is a contrarian indicator.

SPY Weekly Structure

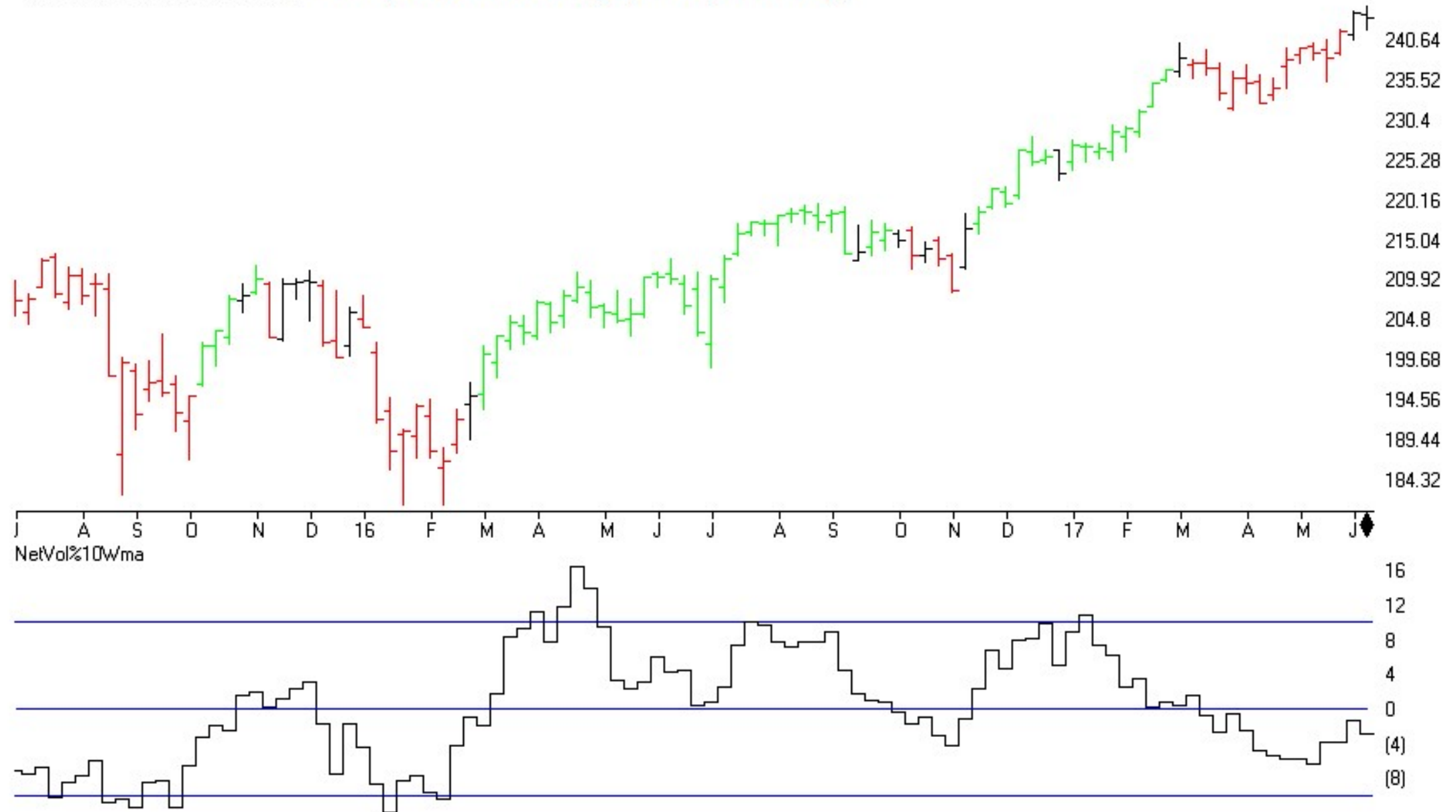


Commitments of Traders

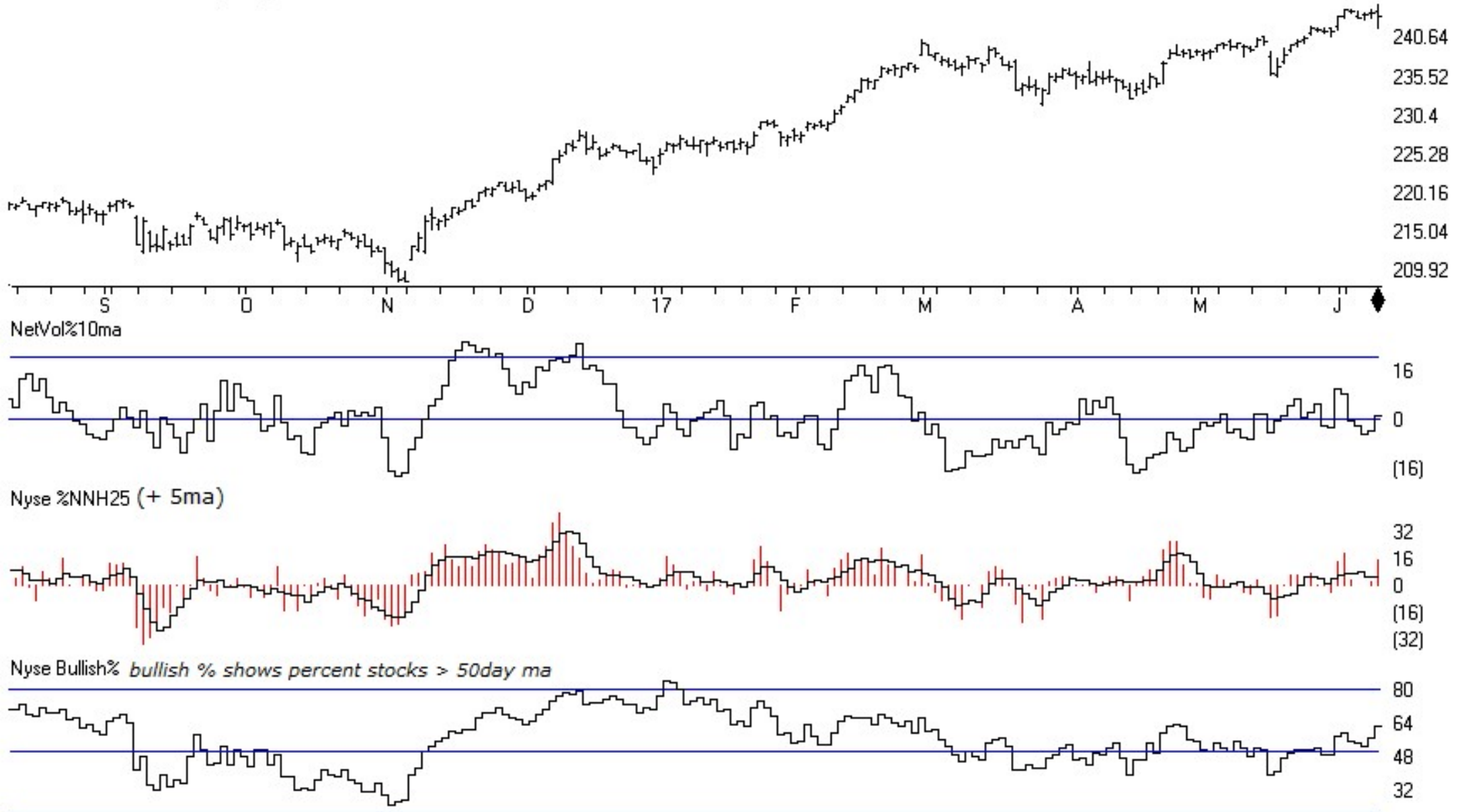
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/06/17	100.0	100.0	0.0	3.2	4.7	97.8	23.6	6.9	53.1
05/30/17	100.0	100.0	0.0	0.0	1.8	100.0	33.4	11.2	43.9
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/06/17	0	22.4	97.5	100	100	45	0	0	64.8
05/30/17	32.3	58.7	99.6	67.7	84	17.2	34.9	36.5	65.1
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/06/17	75.9	81.4	26.8	23.6	15.9	49.9	36.1	27.5	43.5
05/30/17	81.4	96.2	36.2	19.8	2.3	38.6	26.3	10.9	37.6
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/06/17	7.8	3.2	84.5	77.7	100.0	54.9	91.9	79.7	12.0
05/30/17	5.6	0.0	83.0	76.0	99.4	36.5	100.0	78.3	0.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/06/17	16.3	51.5	88.1	84.7	28.5	8.5	76.8	70.7	18.7
05/23/17	0.0	23.1	100.0	100.0	53.2	0.0	92.9	81.7	1.2
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/06/17	35.6	12.6	67.9	53.2	31.1	25.9	98.5	69.9	0.8
05/30/17	41.4	40.3	66.6	57.8	41.3	35.5	66.3	49.4	30.3
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/06/17	1.4	6.3	100.0	100.0	59.6	0.0	88.4	89.0	10.5
05/30/17	0.0	0.0	100.0	100.0	72.5	0.0	100.0	100.0	3.2
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/06/17	98.1	93.1	0.0	1.8	7.5	100.0	20.3	74.1	98.2
05/30/17	100.0	97.9	0.0	0.0	0.0	100.0	19.0	77.6	98.7

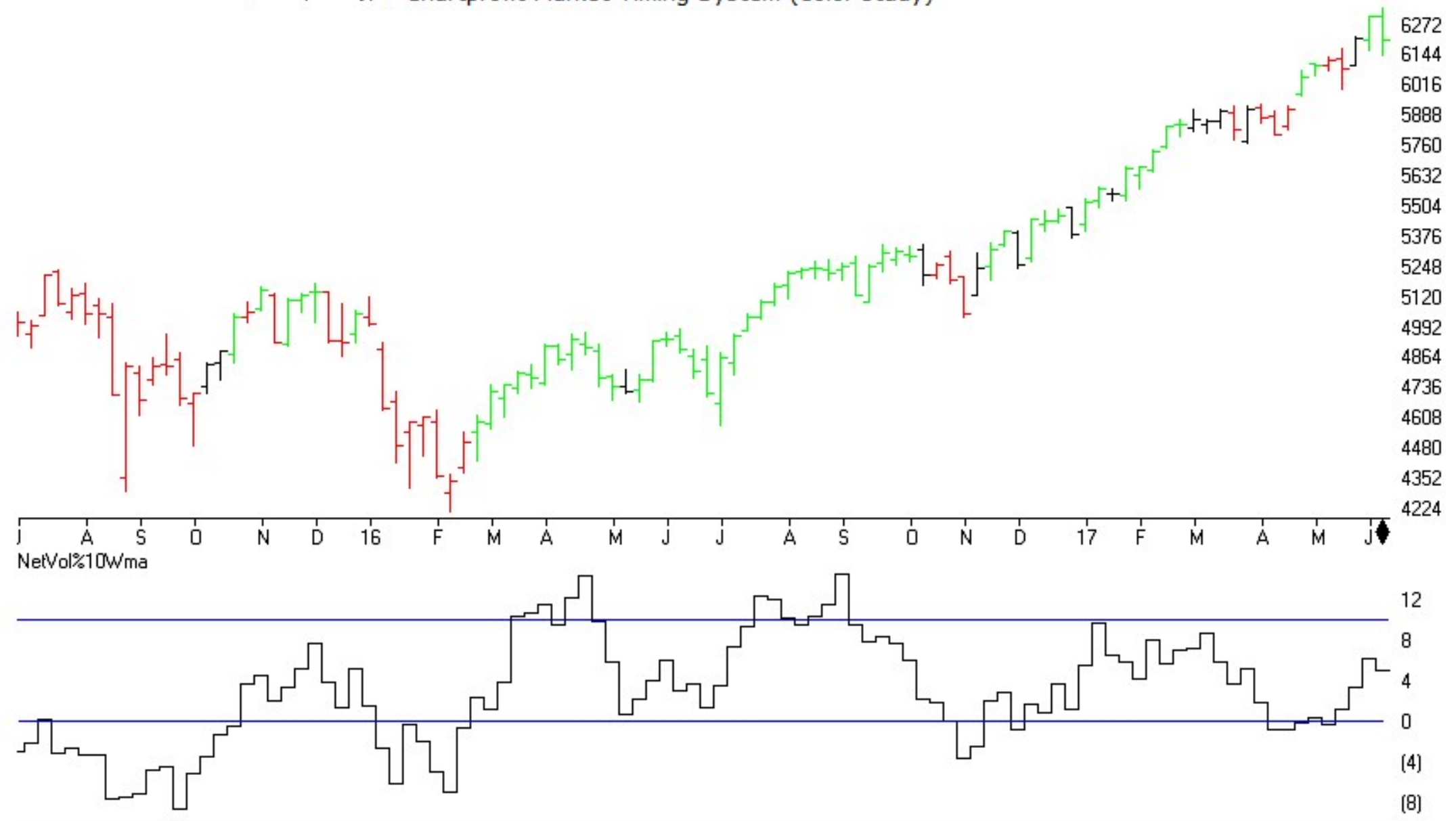
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



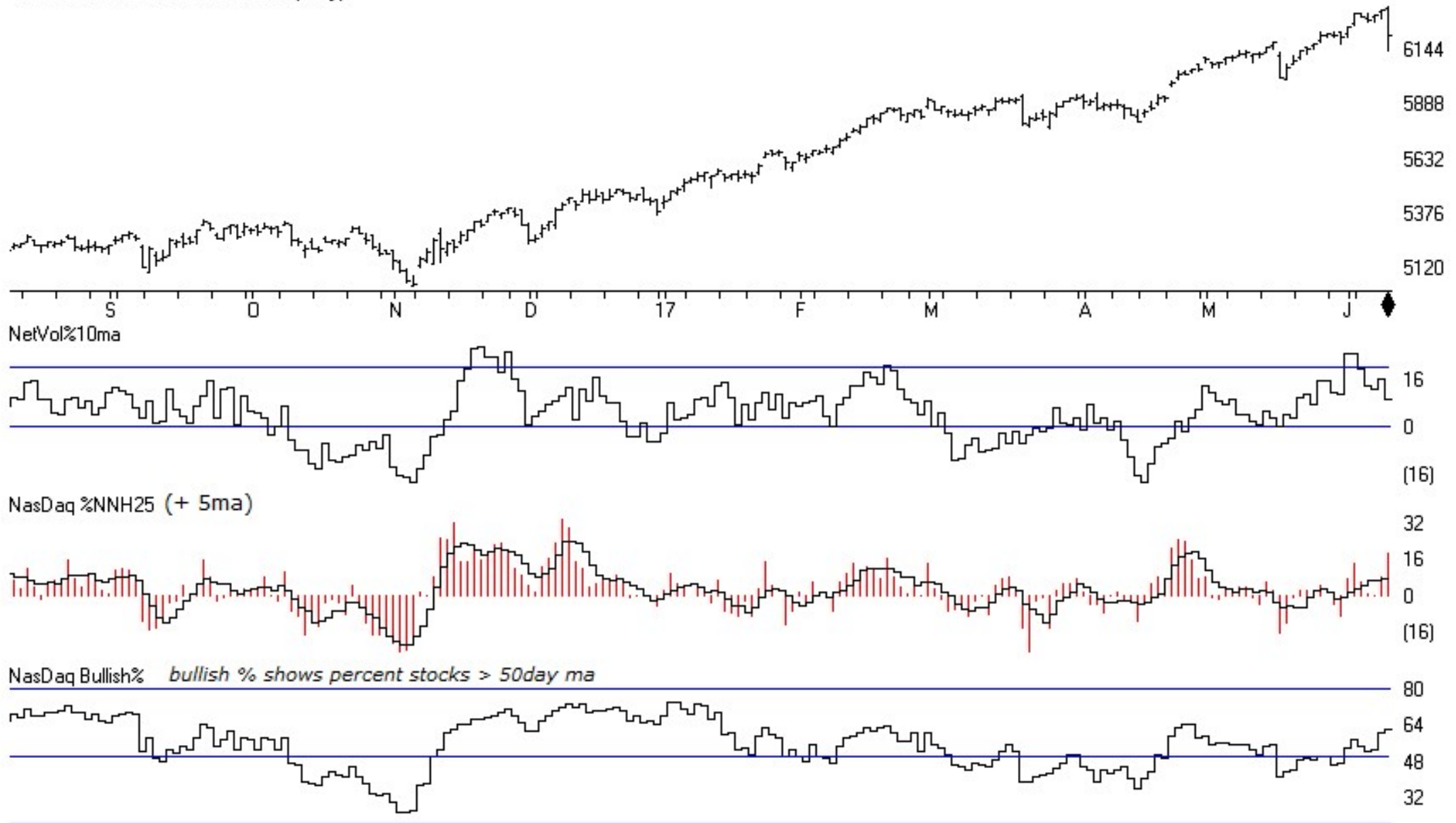
MARKET CHART NYSE (Daily)



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

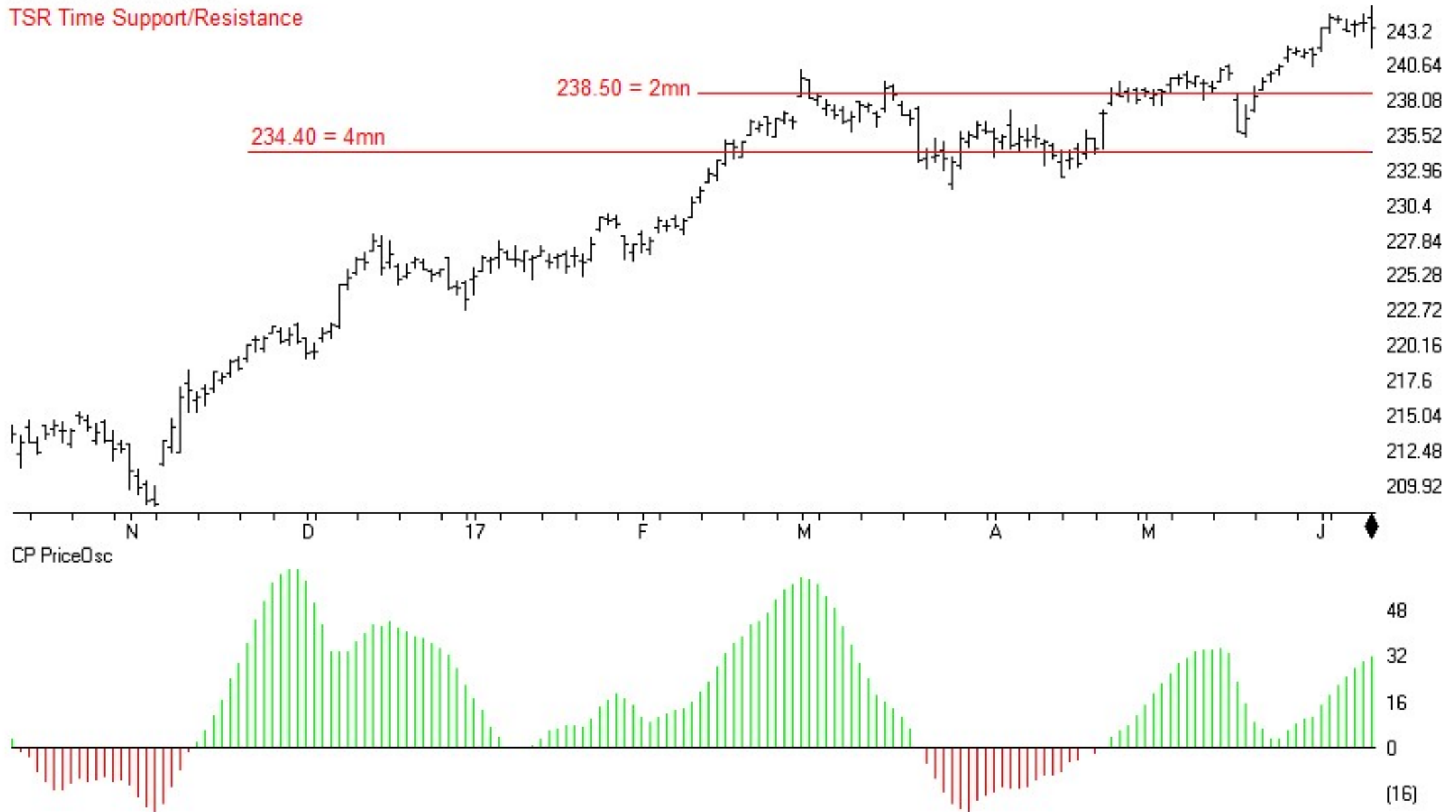


MARKET CHART NASDAQ 1800 (Daily)



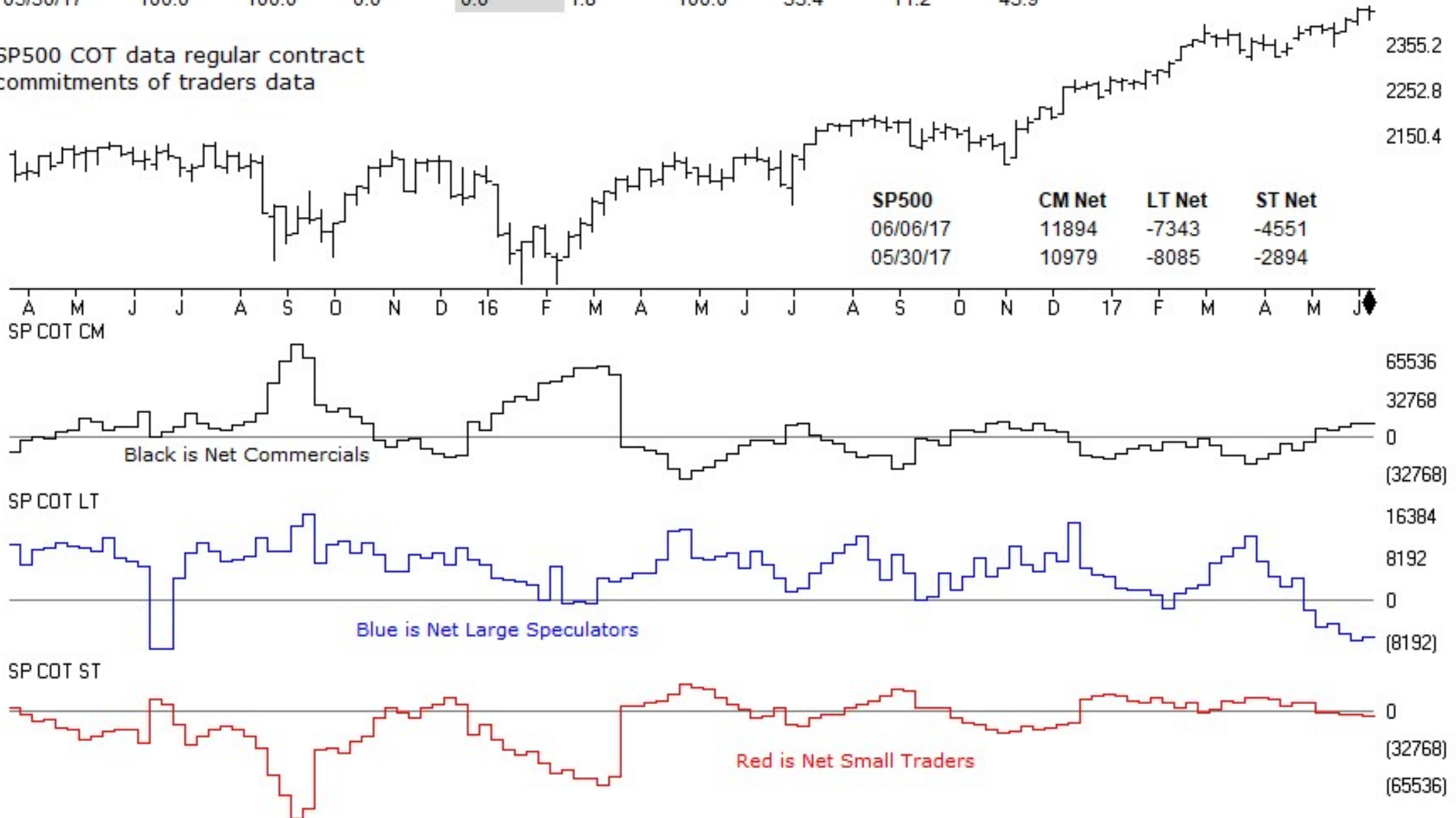
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



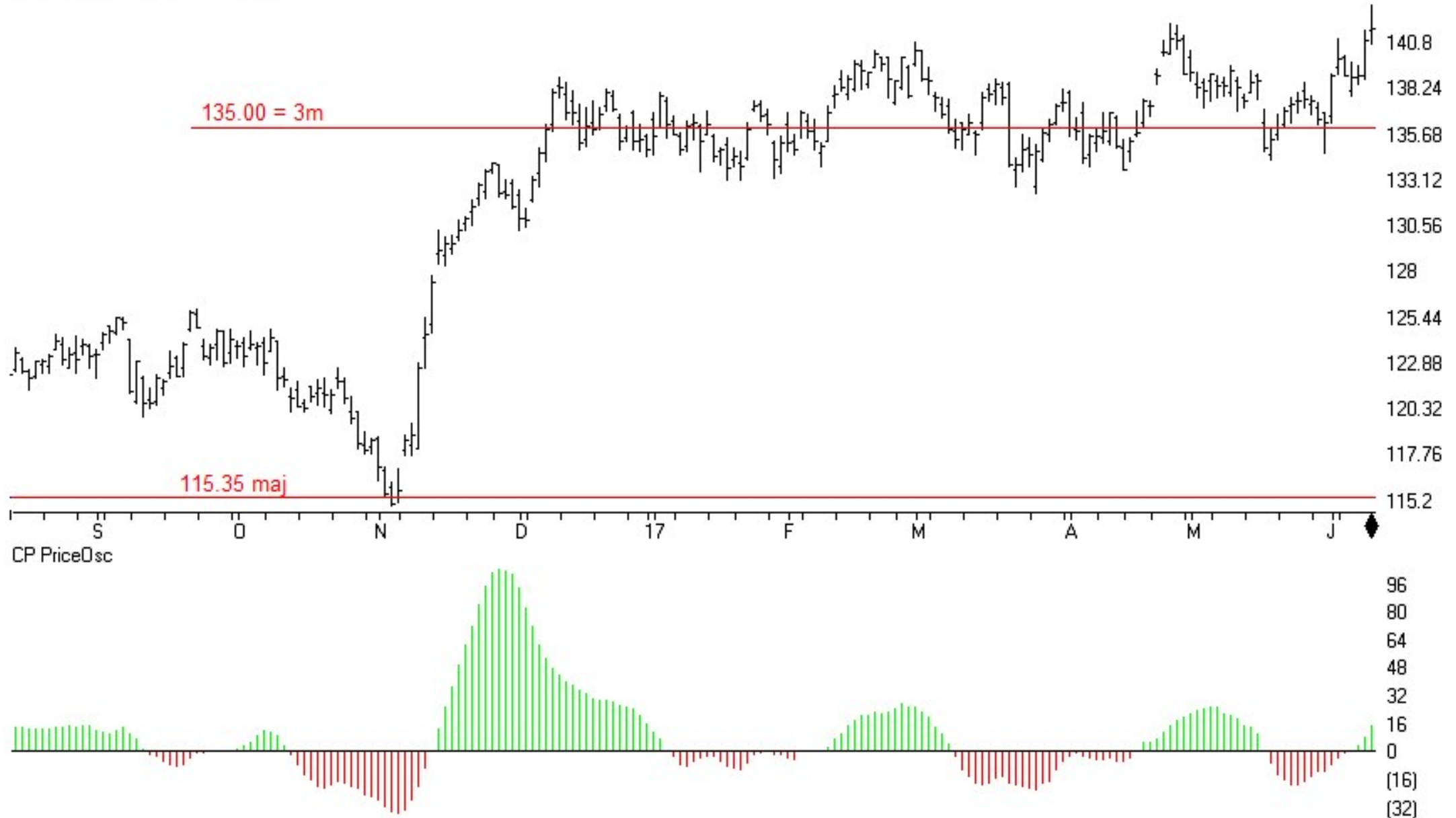
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/06/17	100.0	100.0	0.0	3.2	4.7	97.8	23.6	6.9	53.1
05/30/17	100.0	100.0	0.0	0.0	1.8	100.0	33.4	11.2	43.9

SP500 COT data regular contract commitments of traders data

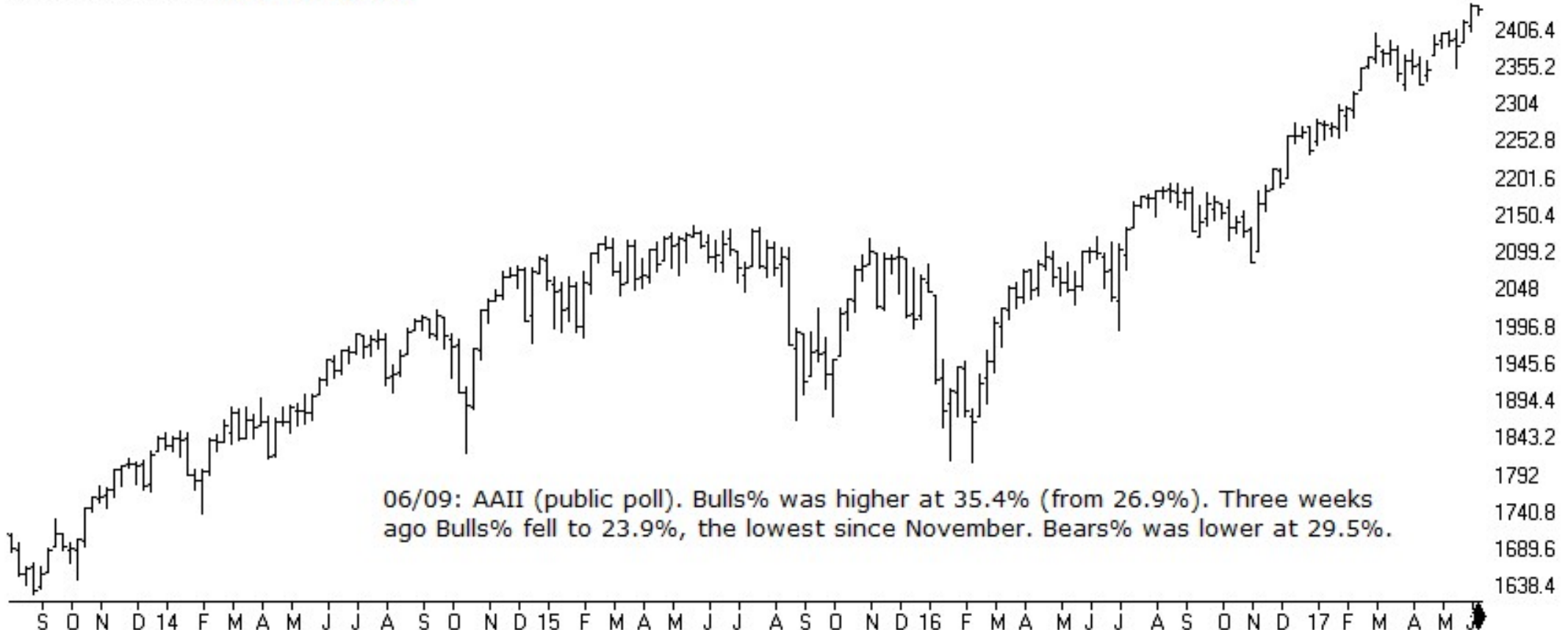


TSR Time Support/Resistance

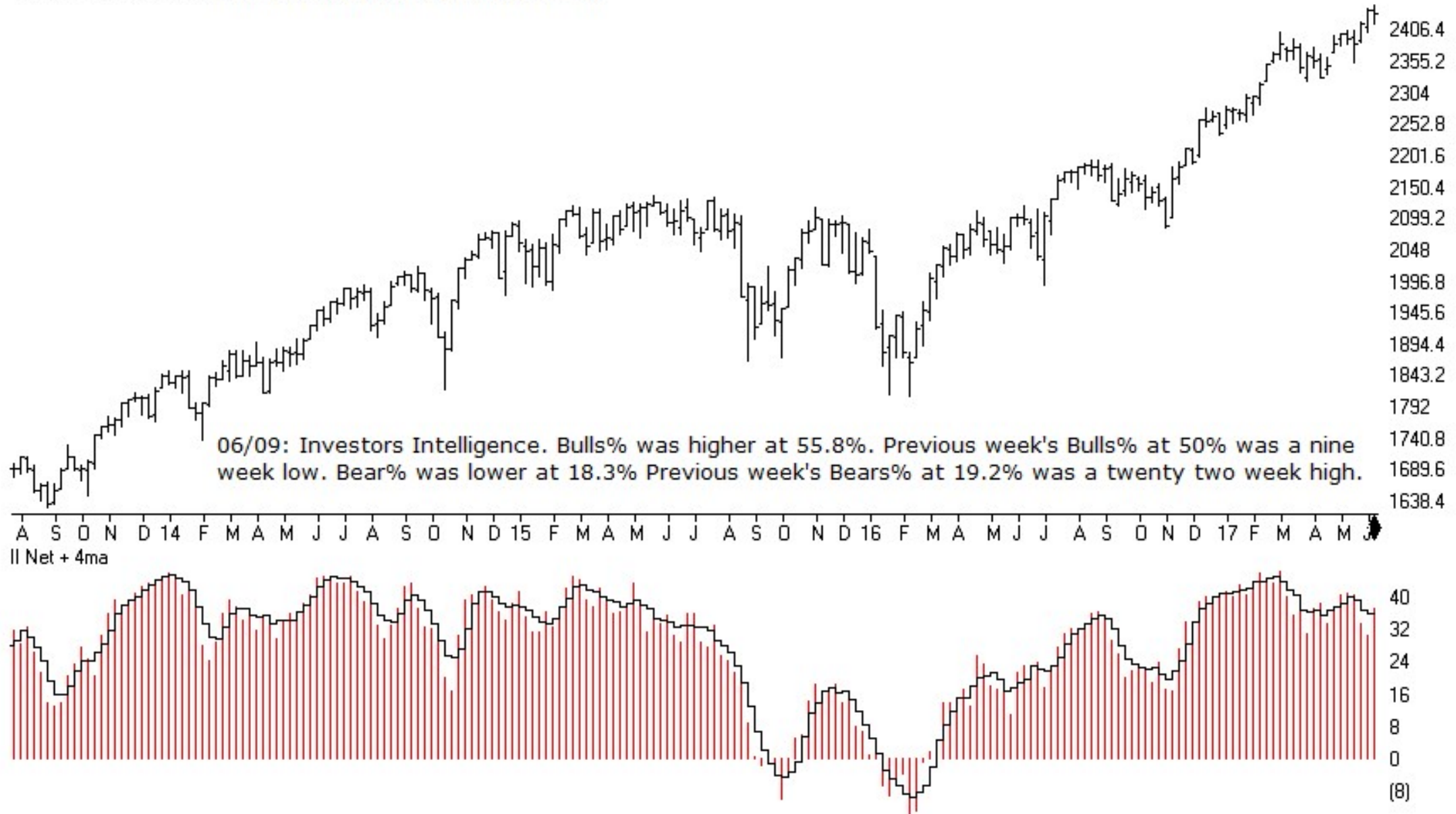
11 IwM R2000 ETF (Daily)



SP500 Index (Weekly) + AAI Poll (public)

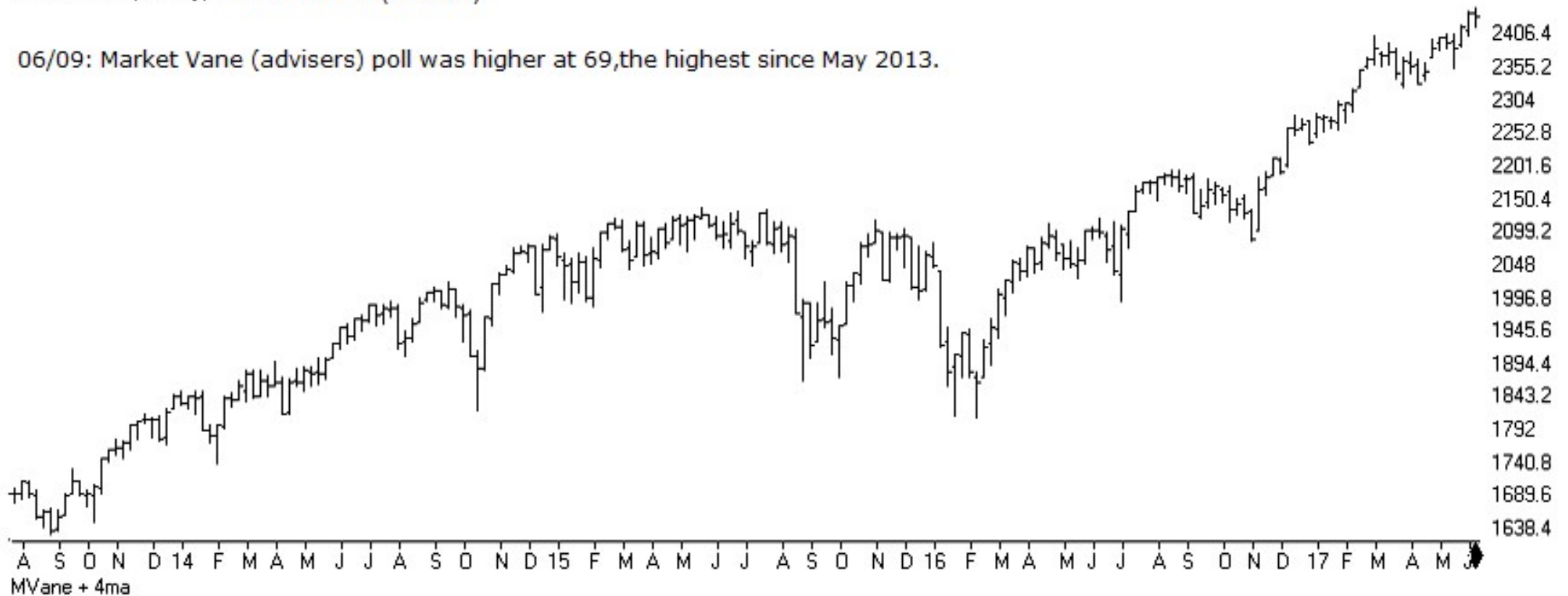


SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



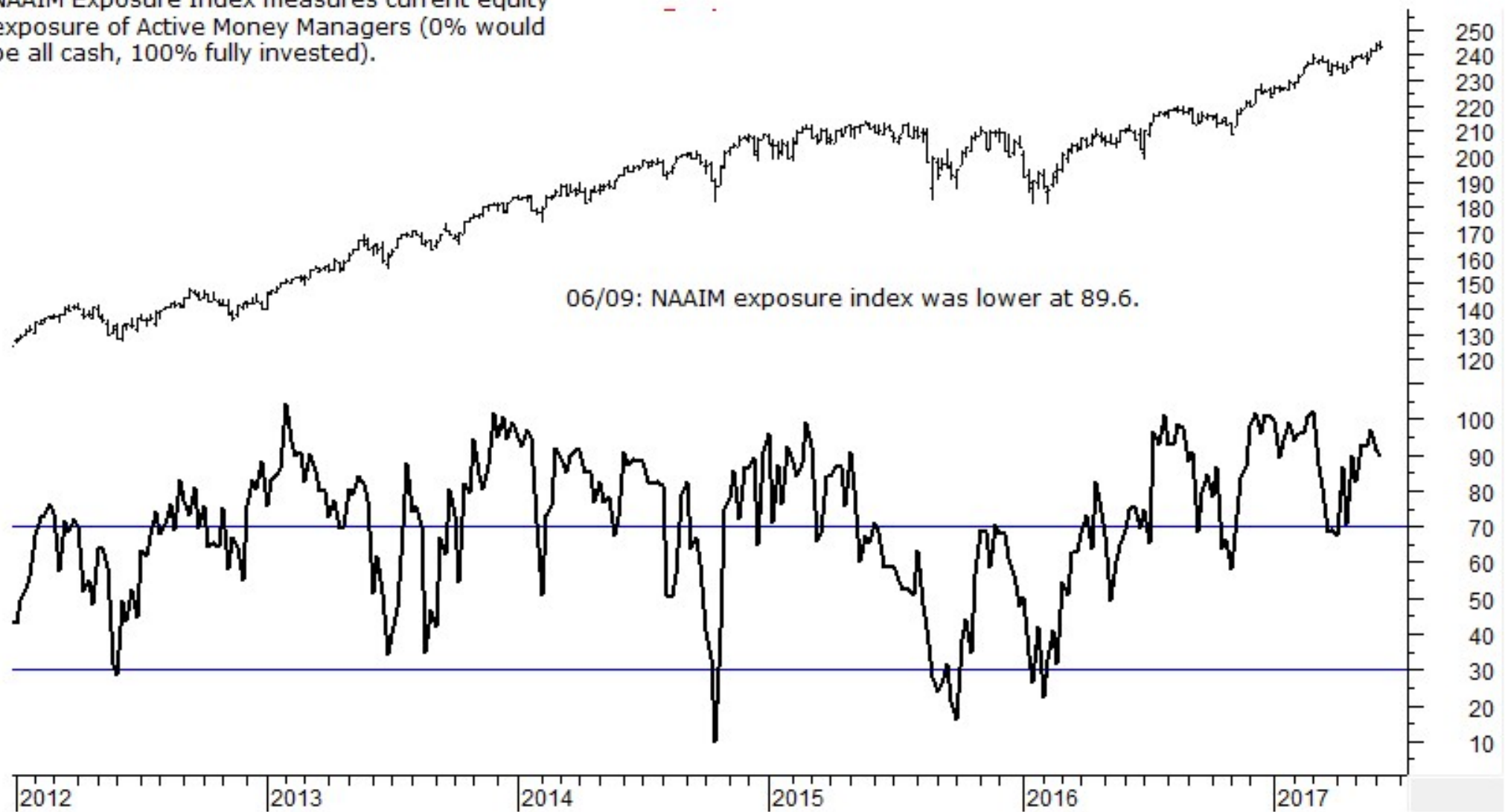
SP500 Index (Weekly) + Market Vane (advisors)

06/09: Market Vane (advisors) poll was higher at 69, the highest since May 2013.

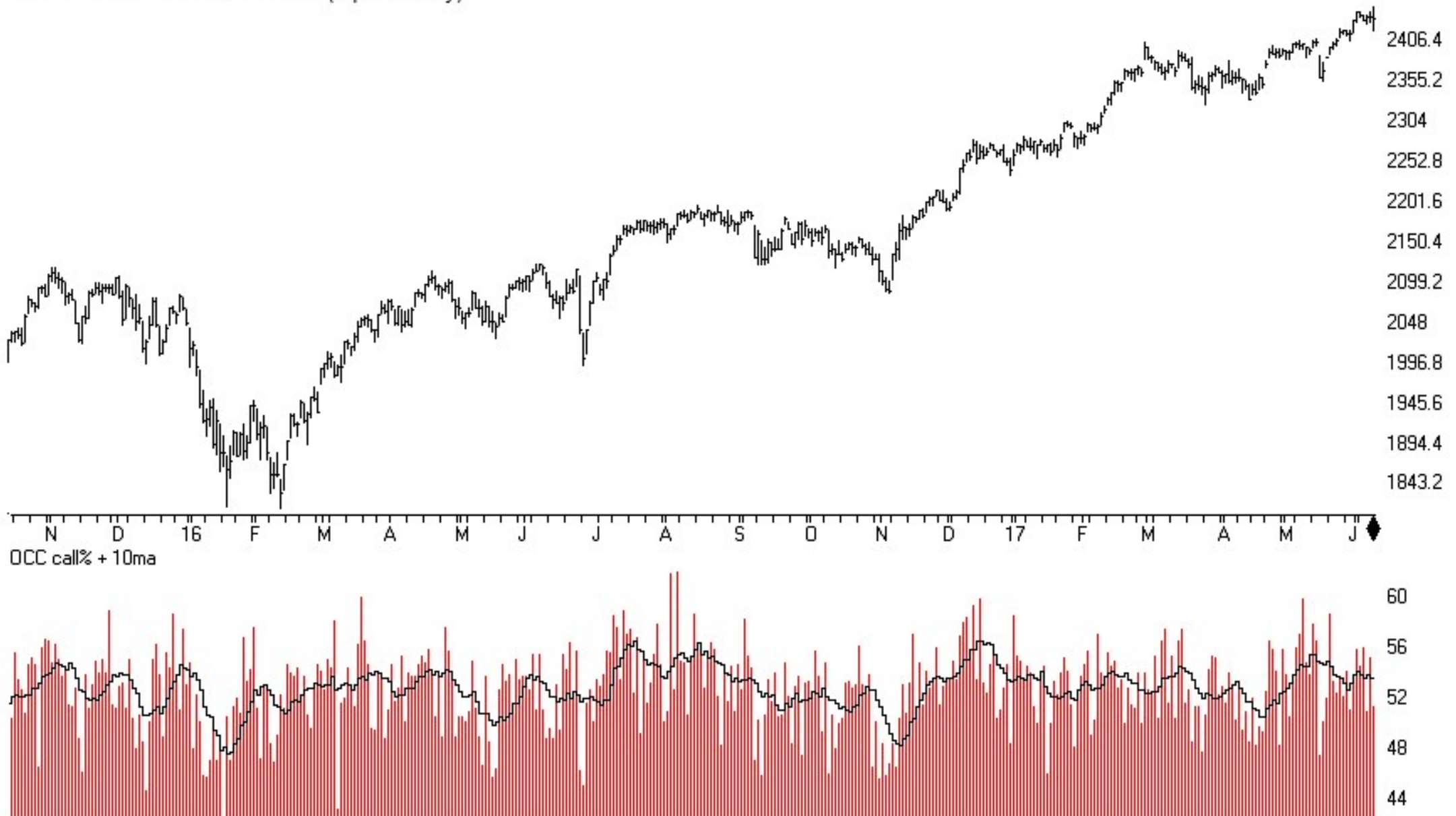


SPY + NAAIM Exposure Index

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

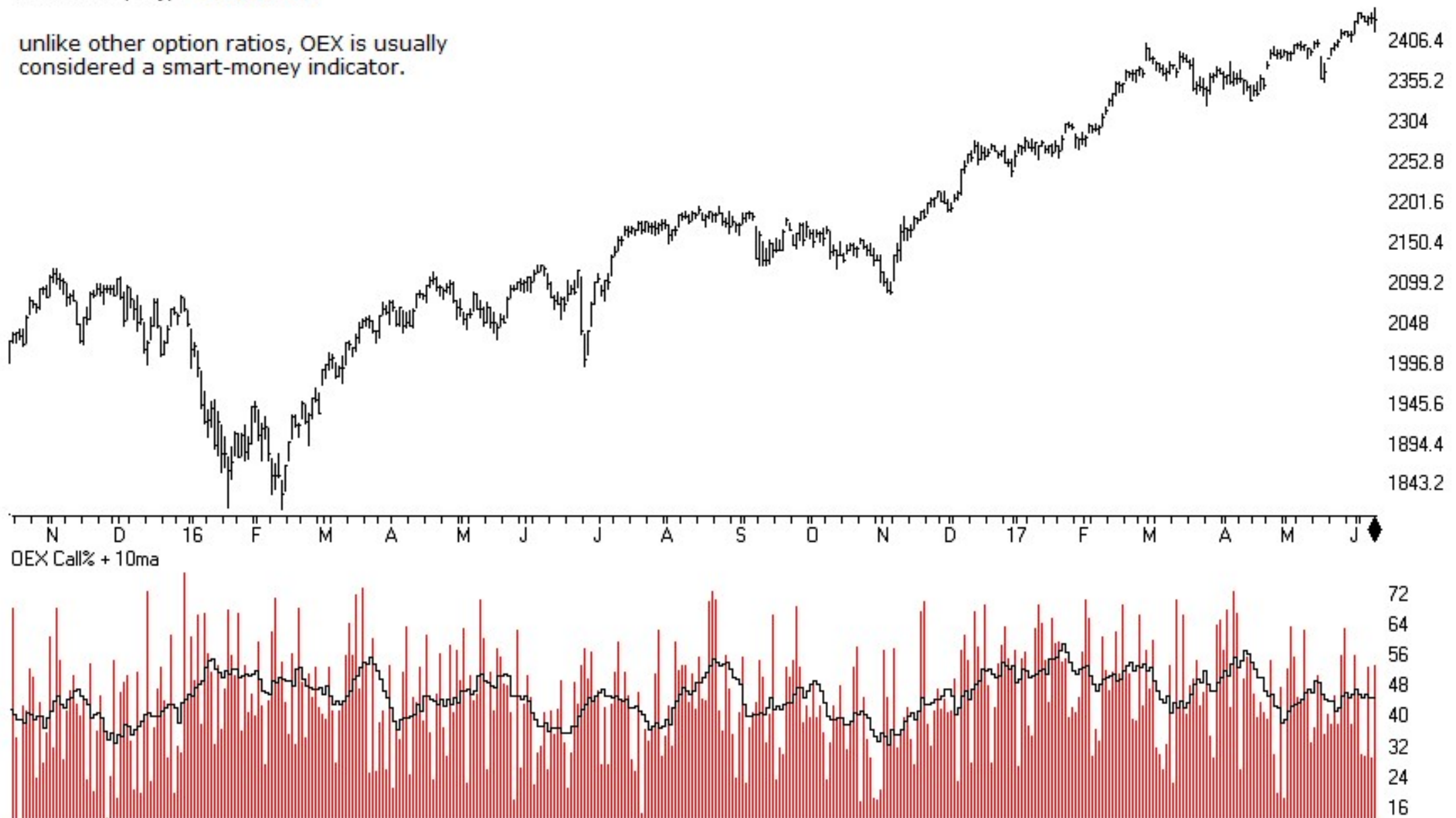


SP500 Index (Daily) + OCC Calls% (equities only)

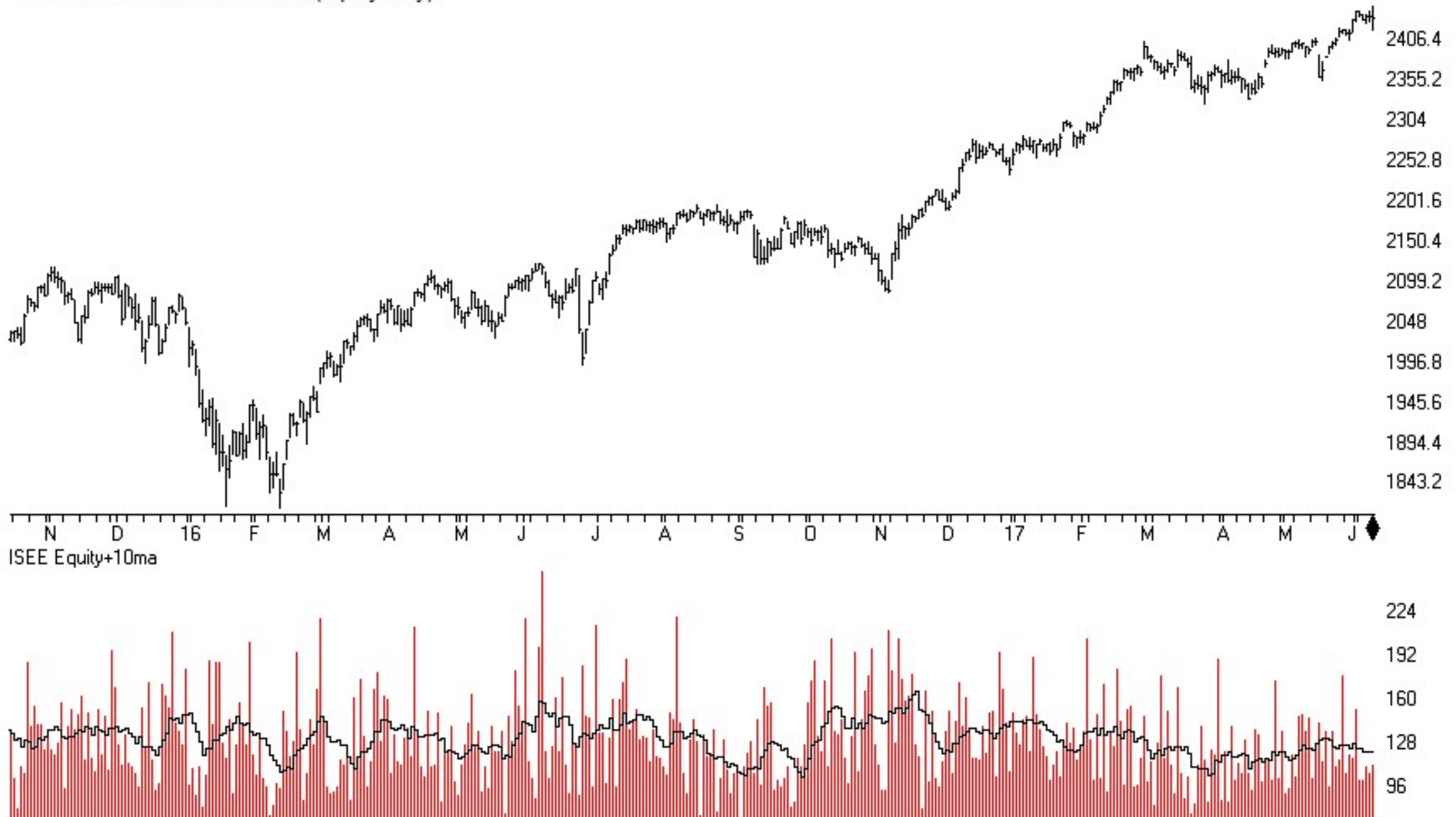


SP500 Index (Daily) + OEX Calls%

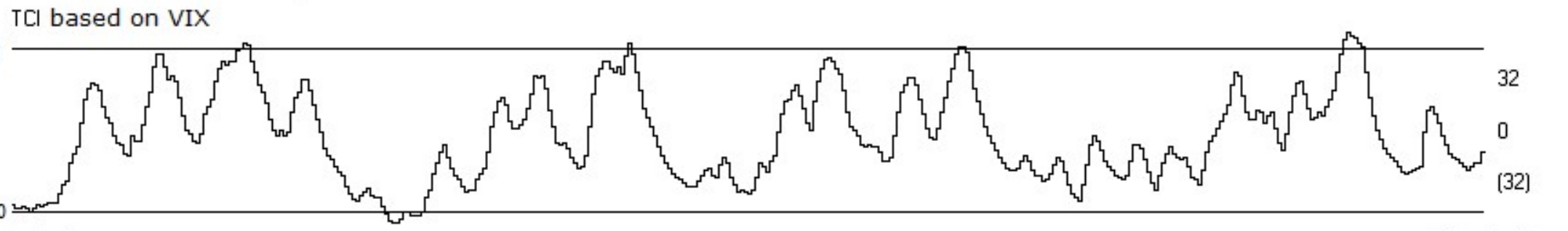
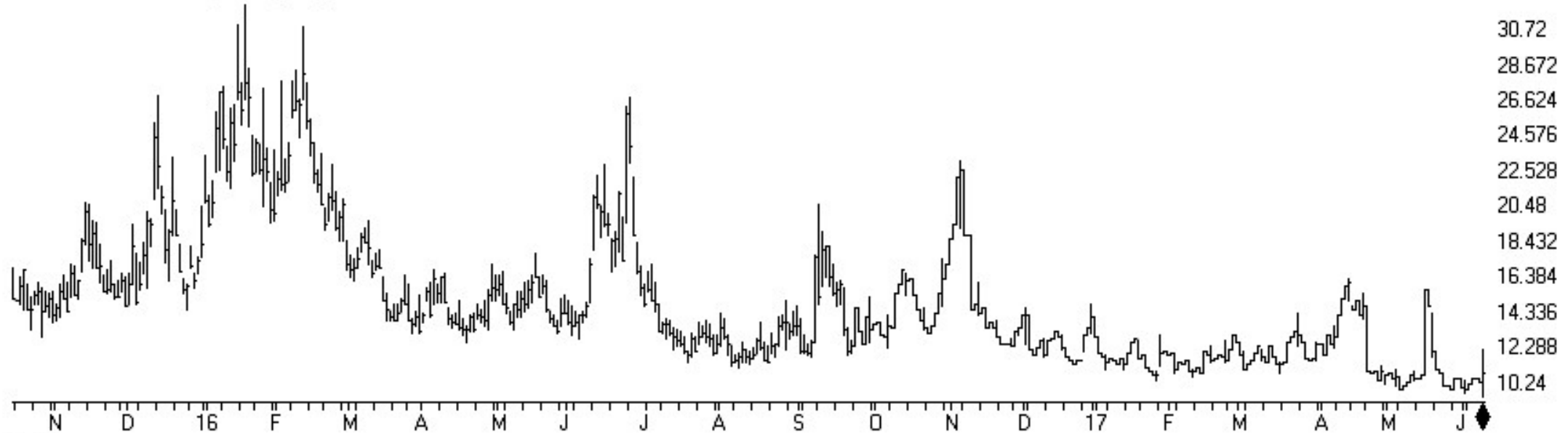
unlike other option ratios, OEX is usually considered a smart-money indicator.



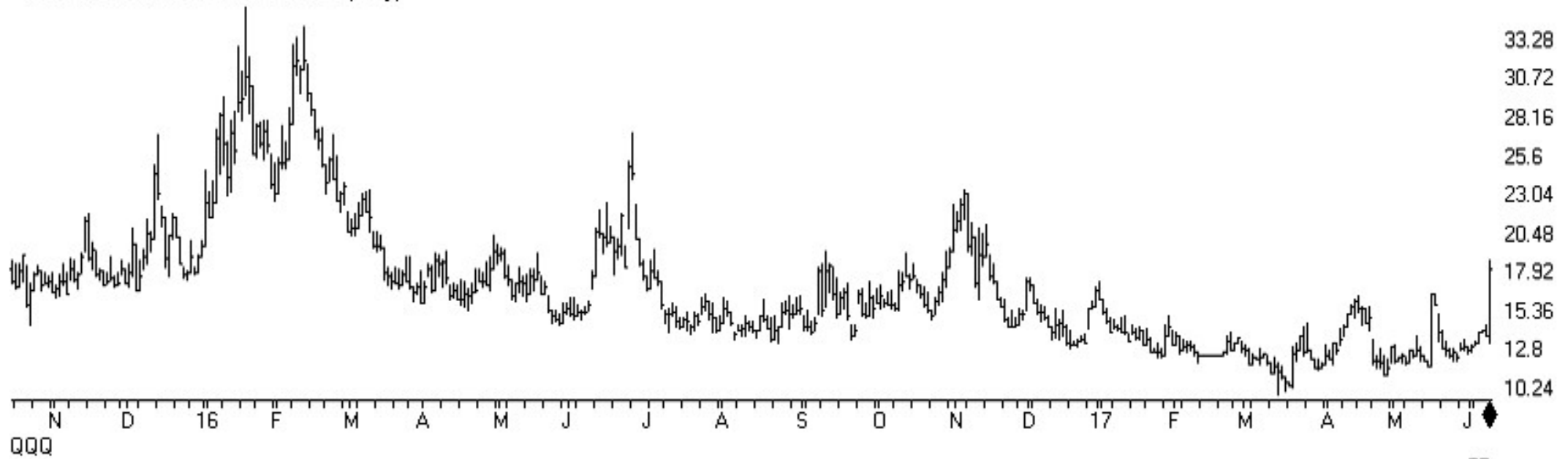
SP500 Index (Daily) + ISEE Index (equity only)



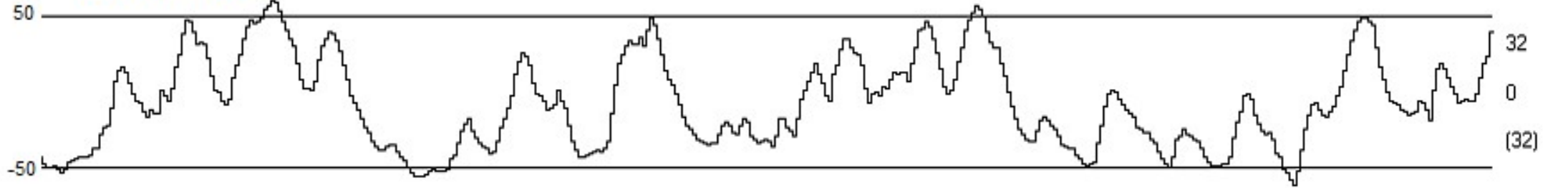
VIX - S&P 500 Volatility Index (Daily)



VXN - NASDAQ VOLATILITY INDEX (Daily)

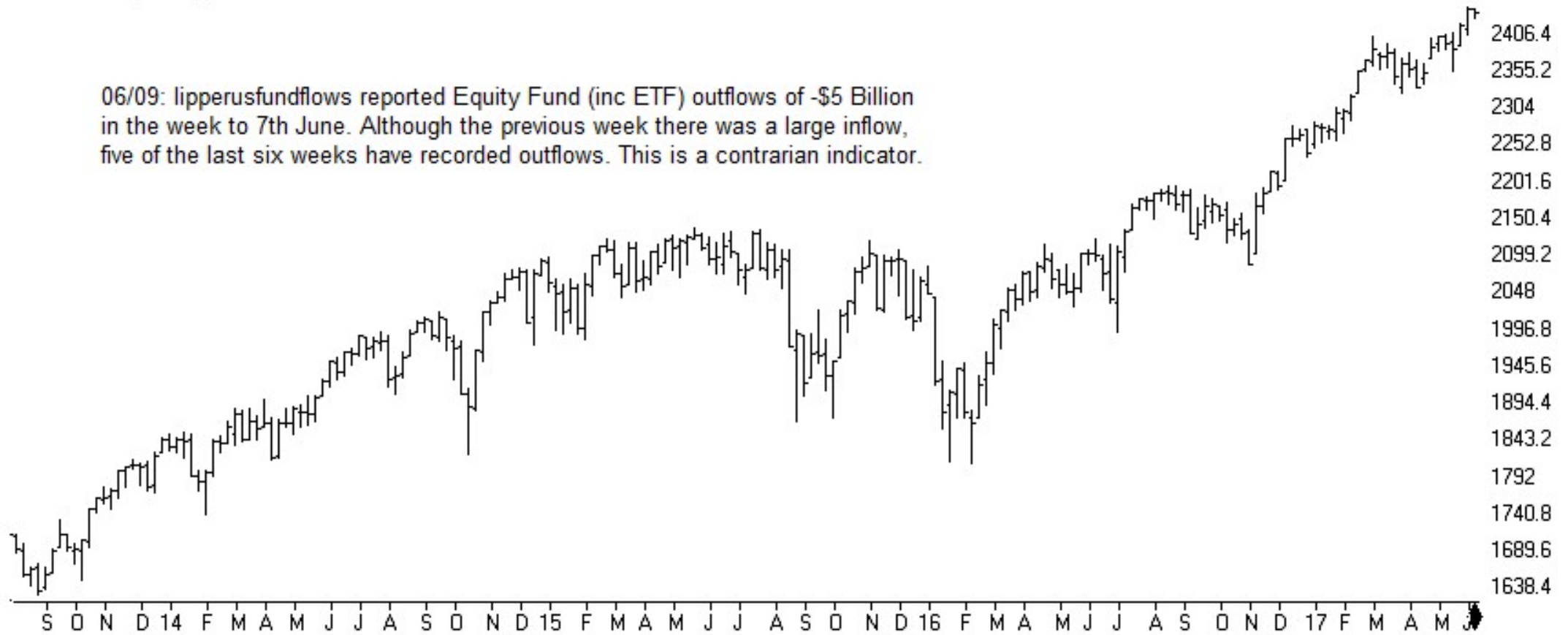


TCI based on VXN



SP500 Index (Weekly)

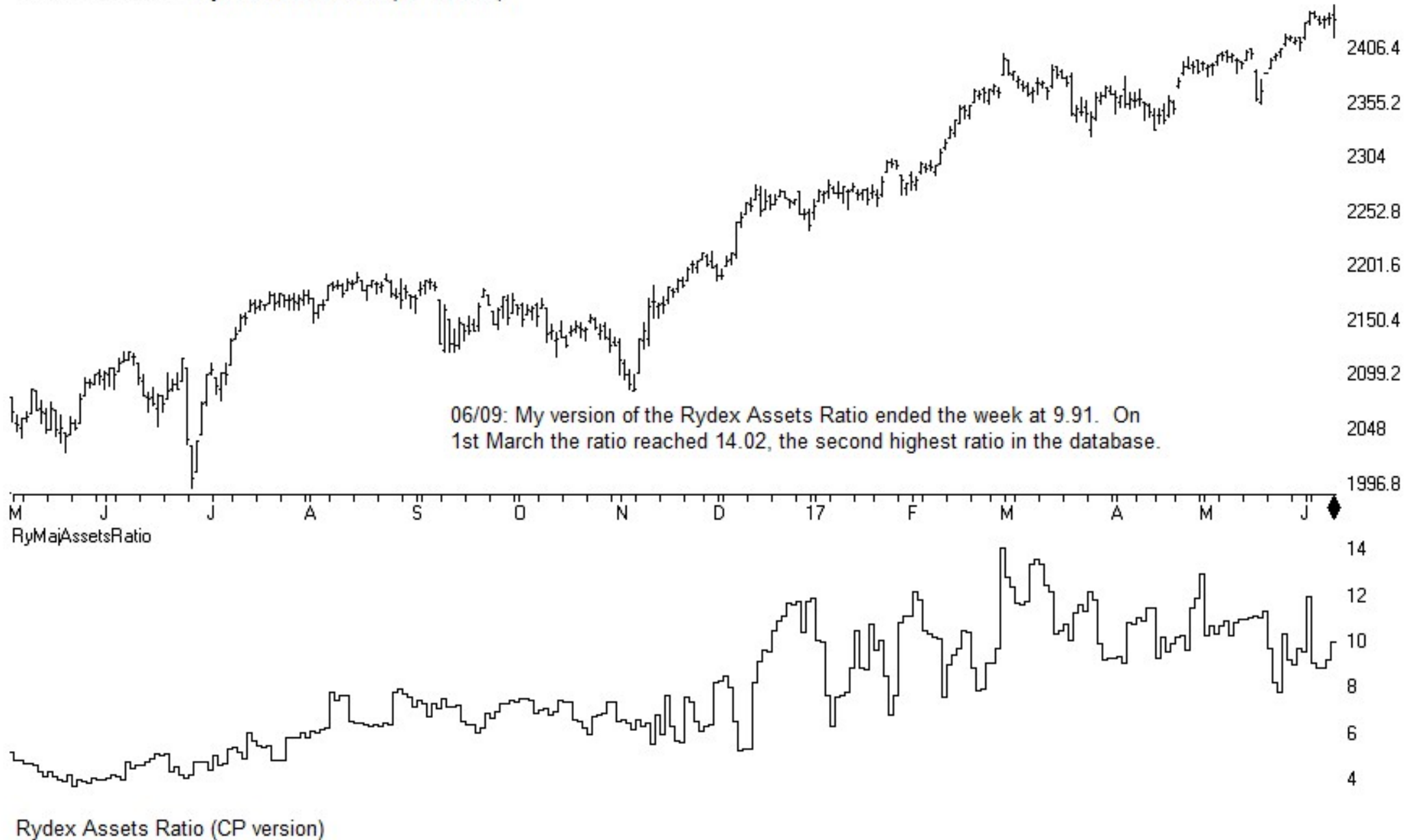
06/09: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$5 Billion in the week to 7th June. Although the previous week there was a large inflow, five of the last six weeks have recorded outflows. This is a contrarian indicator.



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

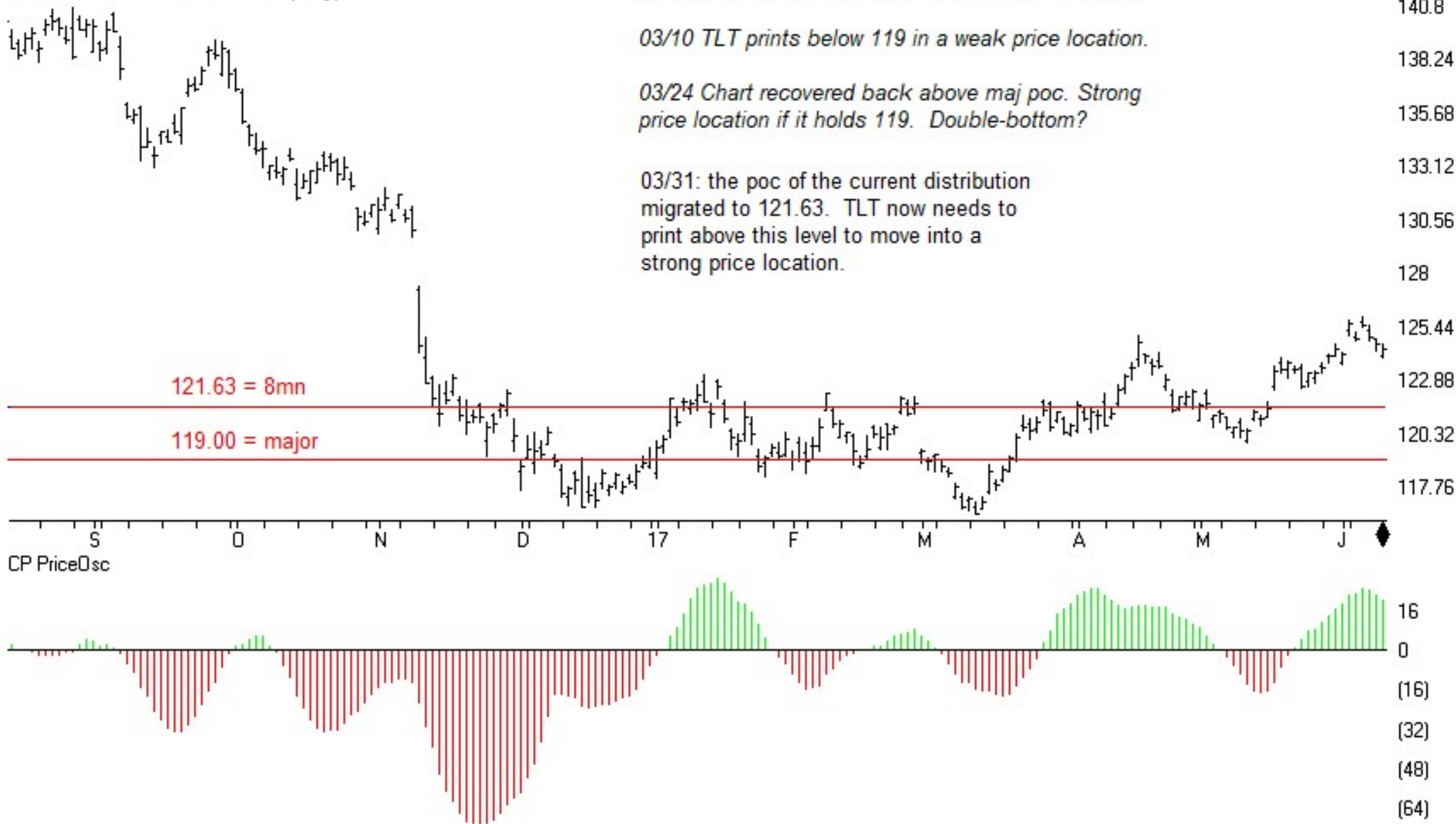
Sentiment

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



TSR Time Support/Resistance

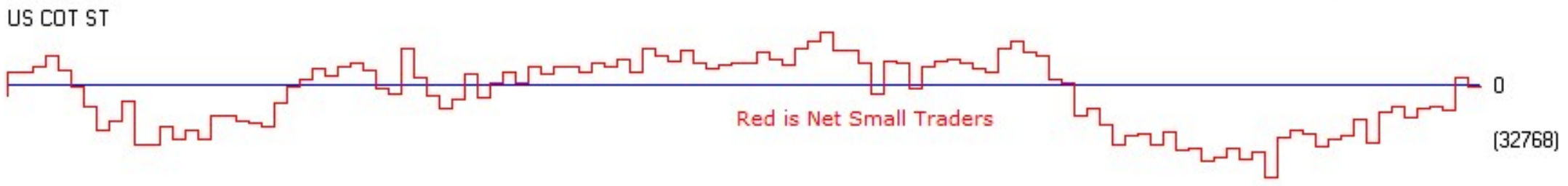
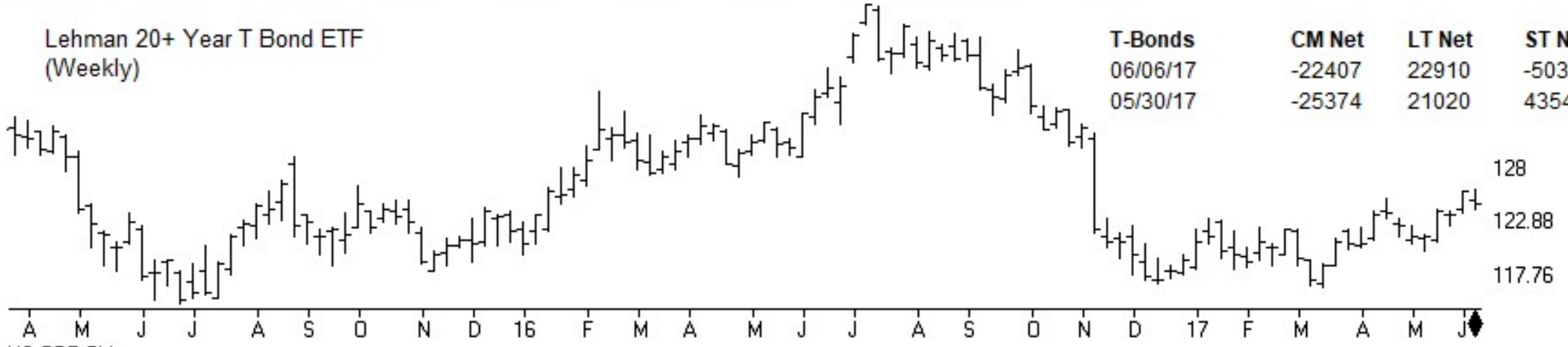
30 Lehman 20+ Year T Bond ETF (Daily)



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/06/17	7.8	3.2	84.5	77.7	100.0	54.9	91.9	79.7	12.0
05/30/17	5.6	0.0	83.0	76.0	99.4	36.5	100.0	78.3	0.0

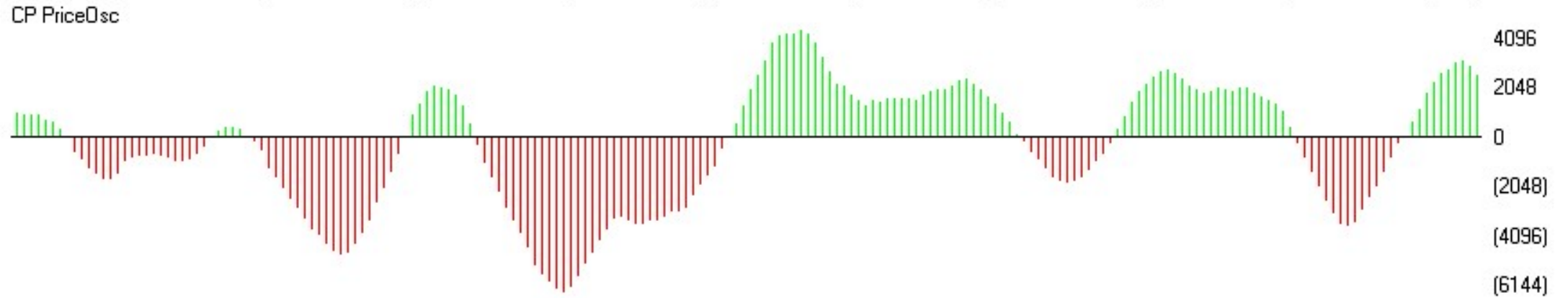
Lehman 20+ Year T Bond ETF
(Weekly)

T-Bonds	CM Net	LT Net	ST Net
06/06/17	-22407	22910	-503
05/30/17	-25374	21020	4354



TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)

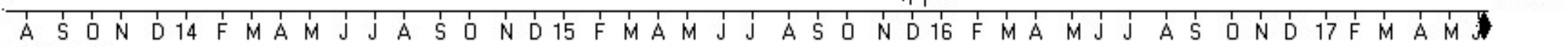


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/06/17	0	22.4	97.5	100	100	45	0	0	64.8
05/30/17	32.3	58.7	99.6	67.7	84	17.2	34.9	36.5	65.1

StreetTracks GOLD TRUST ETF (Weekly)



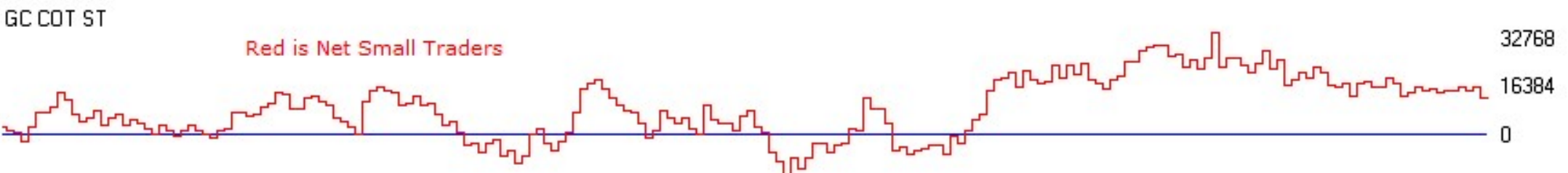
StreetTracks Gold Trust ETF (Weekly)



Black is Net Commercials



Blue is Net Large Speculators



Red is Net Small Traders

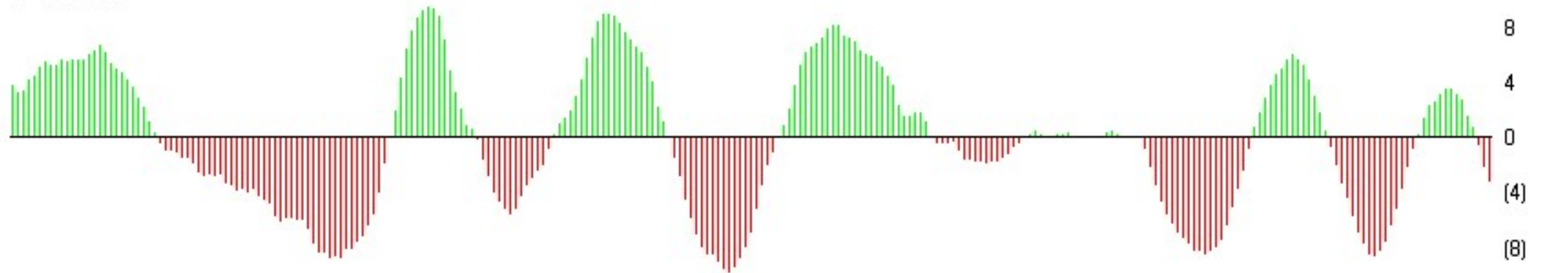
TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

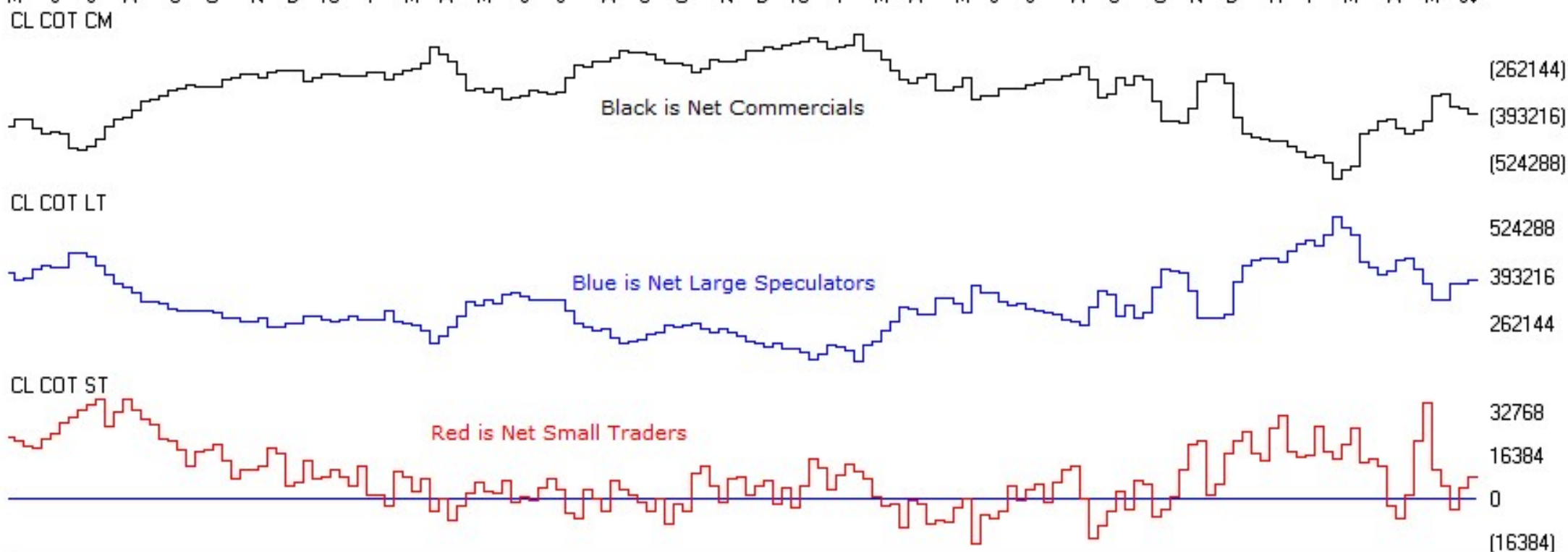
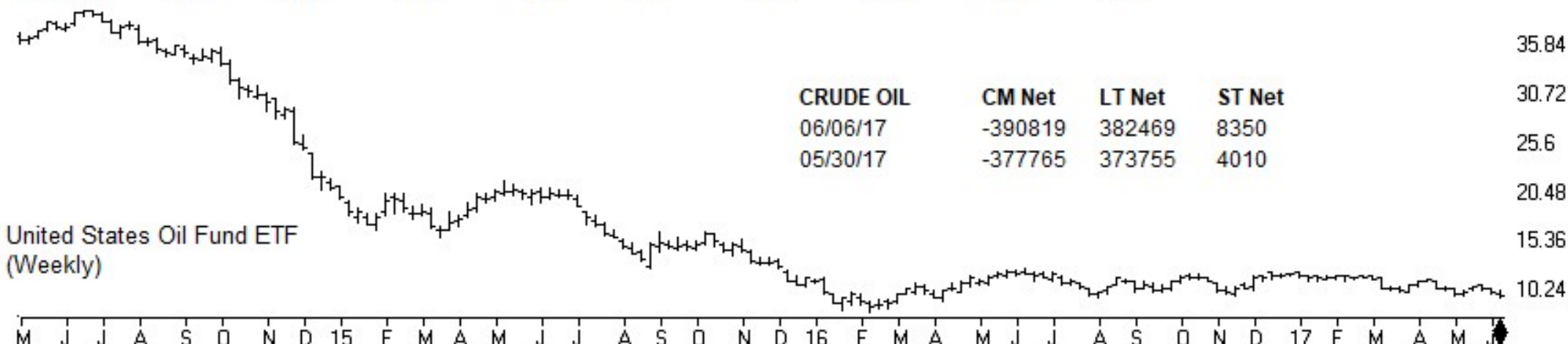
01/27: major poc has migrated higher to 11.44. Price relative to this level is important to monitor.



CP PriceOsc

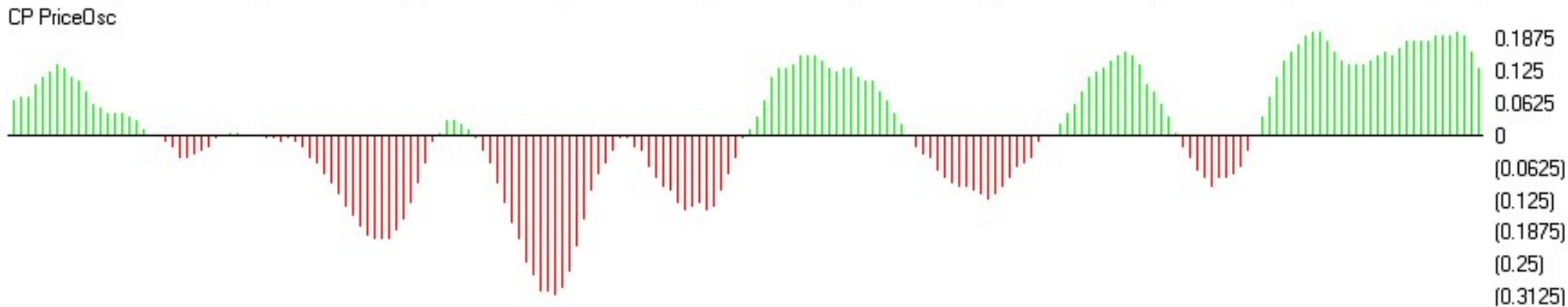


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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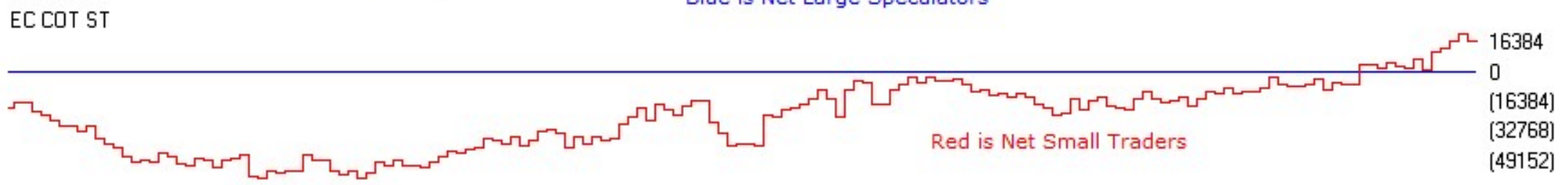
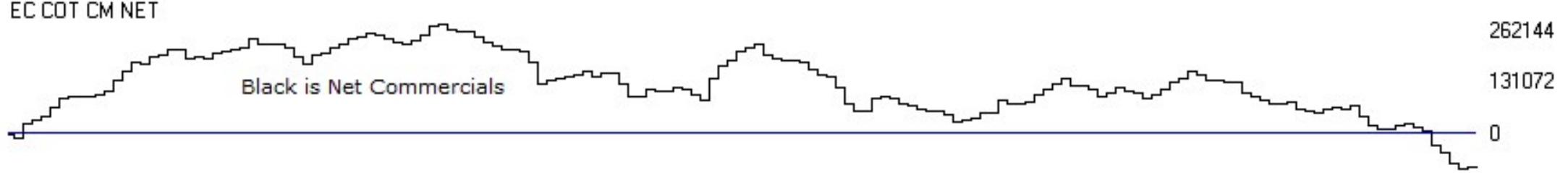
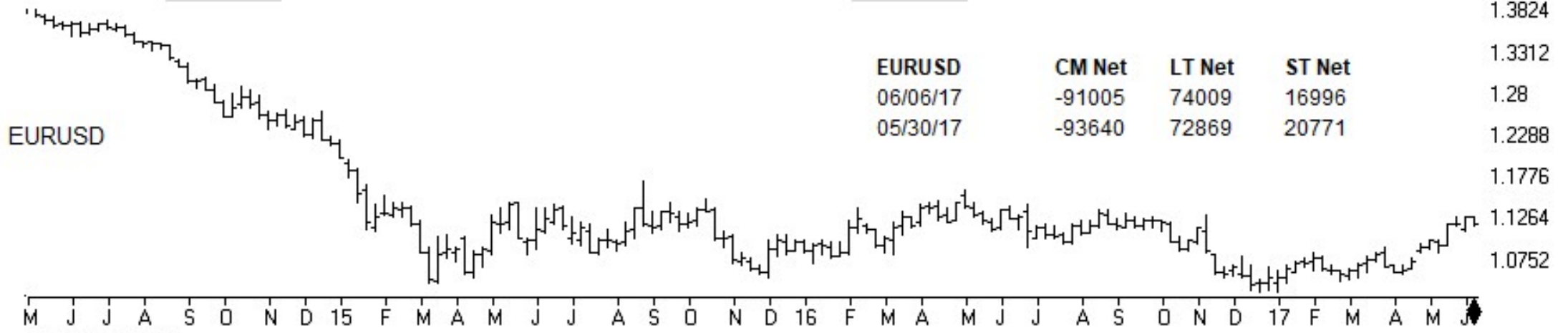


TSR Time Support/Resistance

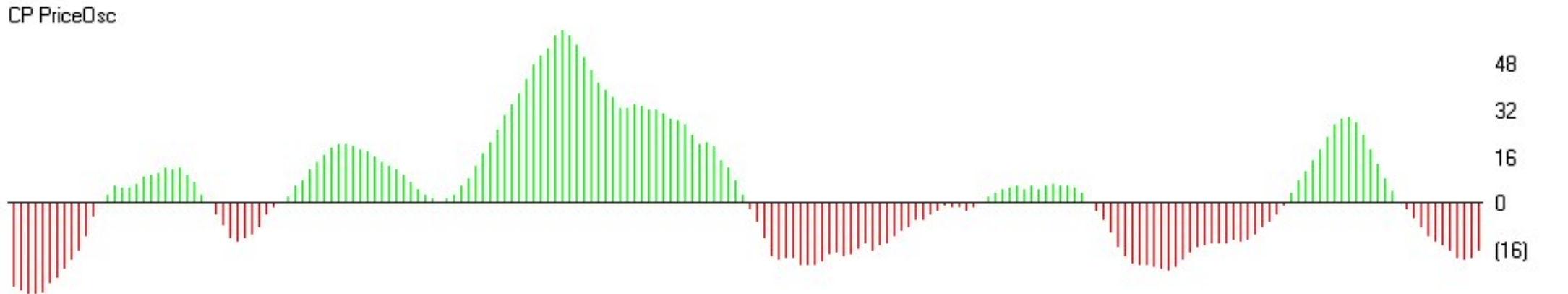
51 EURUSD (Daily)



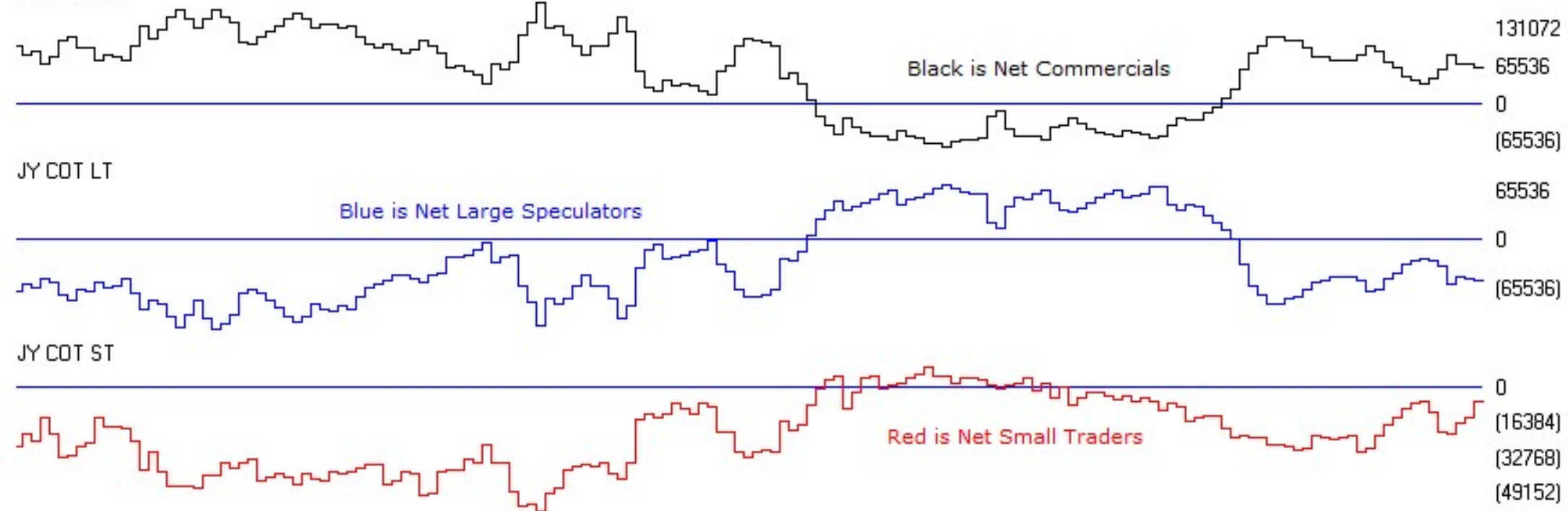
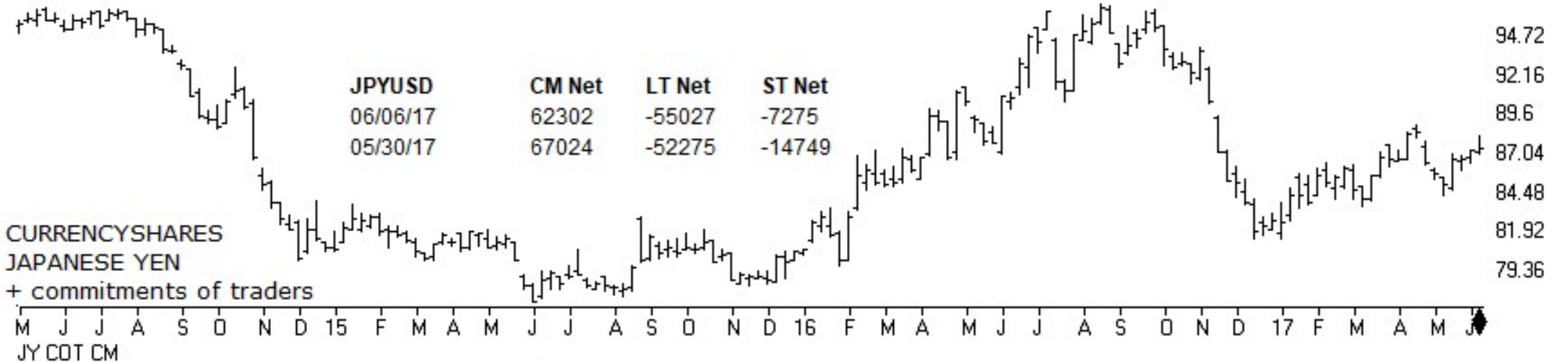
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/06/17	1.4	6.3	100.0	100.0	59.6	0.0	88.4	89.0	10.5
05/30/17	0.0	0.0	100.0	100.0	72.5	0.0	100.0	100.0	3.2



53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
06/06/17	35.6	12.6	67.9	53.2	31.1	25.9	98.5	69.9	0.8
05/30/17	41.4	40.3	66.6	57.8	41.3	35.5	66.3	49.4	30.3



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<http://www.chartprofitwebcast.com>