

ChartProfit

Charts to Friday 12th May 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 05/12

	-5	-4	-3	-2	↓
NYSE	39	50	56	55	48
NasDaq	36	49	58	57	51
SP500	39	46	54	57	52
ND100	42	50	62	62	55
R2000	35	52	60	55	47

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

05/12: AAll (public poll). Bulls% was lower at 32.7%, down from 38.1% previous week, a ten week high. Bears% was slightly higher at 30.2%, up from 29.9% previous week, a twelve week low.

05/12: Investors Intelligence. Bulls% was almost unchanged at 58.7%. Six week's ago Bulls% fell to 49.5% which was a twenty week low, remembering that 63.1% was reached ten weeks ago which was the highest Bulls% since 1987. Bear% was almost unchanged this week at 17.3% - ten weeks ago Bears fell to 16.5% which was the lowest since July 2015.

05/12: Market Vane (advisers) poll was unchanged at 69, the highest since May 2013.

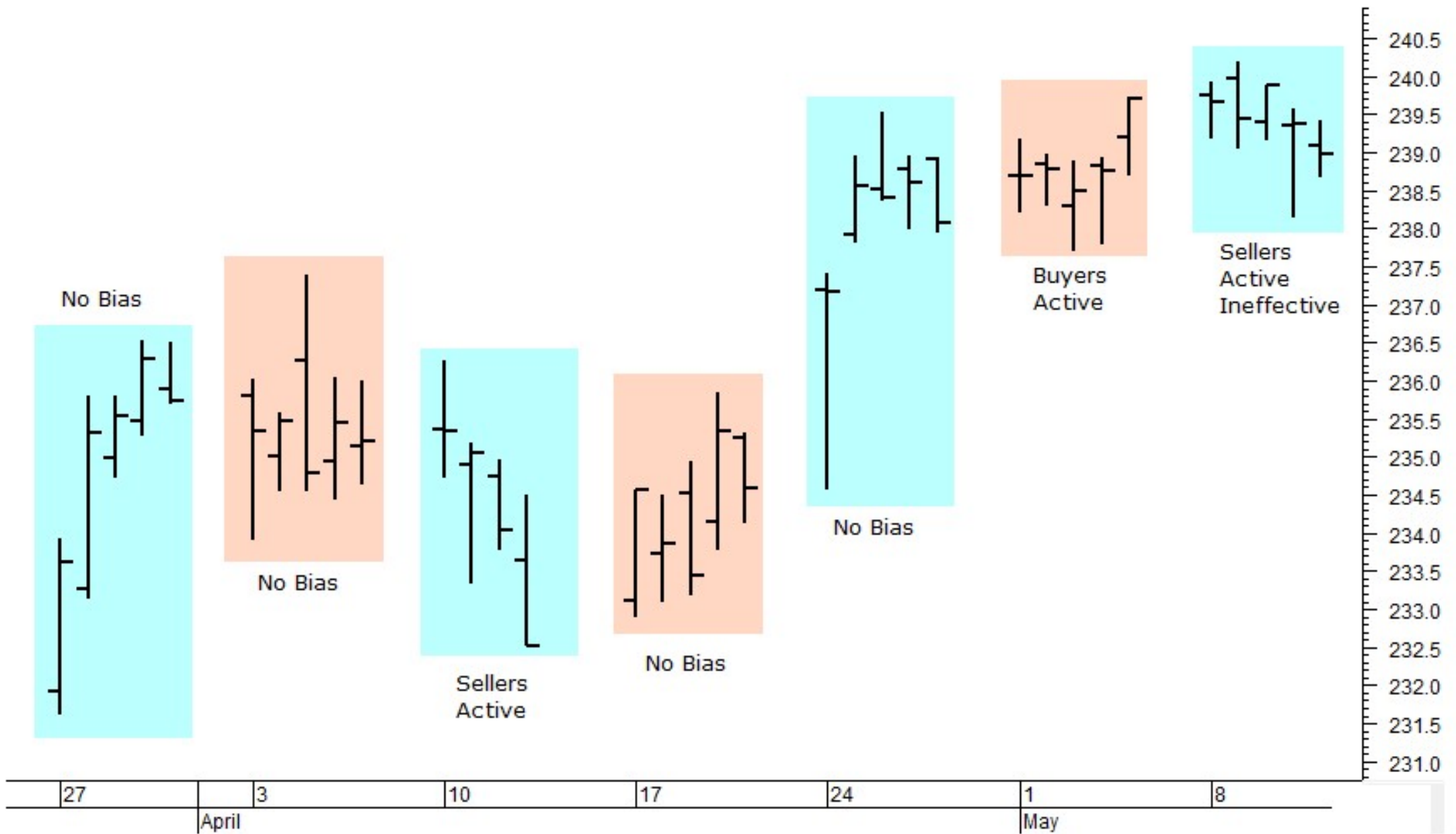
05/12: NAAIM exposure index was higher at 92.95.

Mutual Fund Flow:

05/12: My version of the Rydex Assets Ratio ended the week at 10.9351. On 1st March the ratio reached 14.02, the second highest ratio in the database.

05/12: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$2.1 Billion in the week to 10th May. The 4week flow is a net inflow of \$2.27 Billion.

SPY Weekly Structure

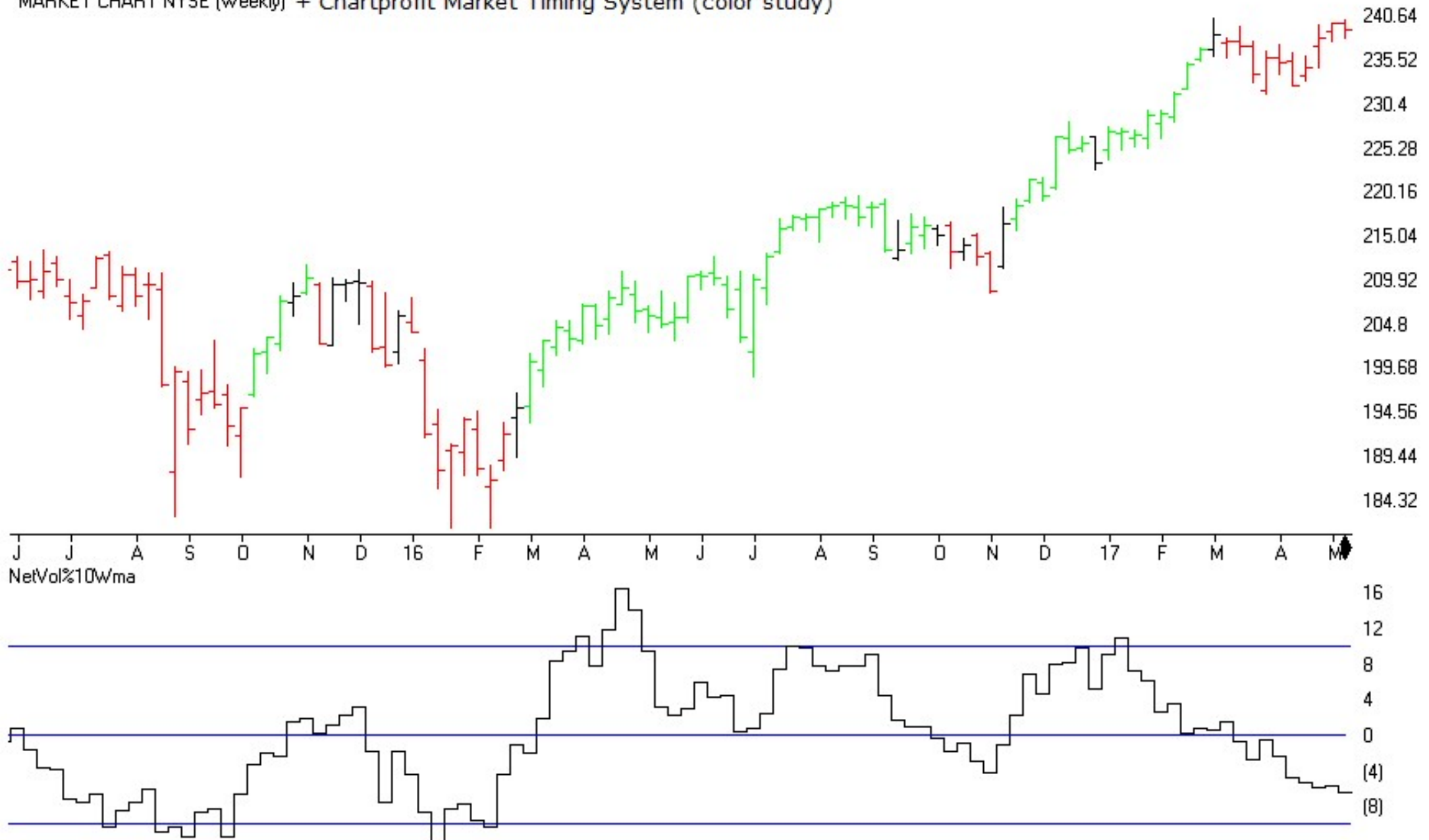


Commitments of Traders

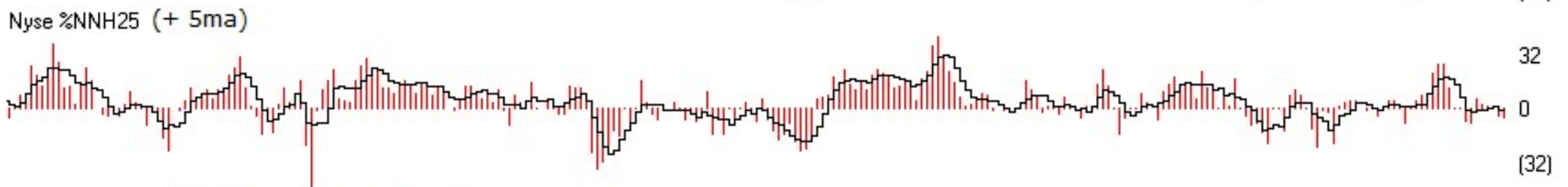
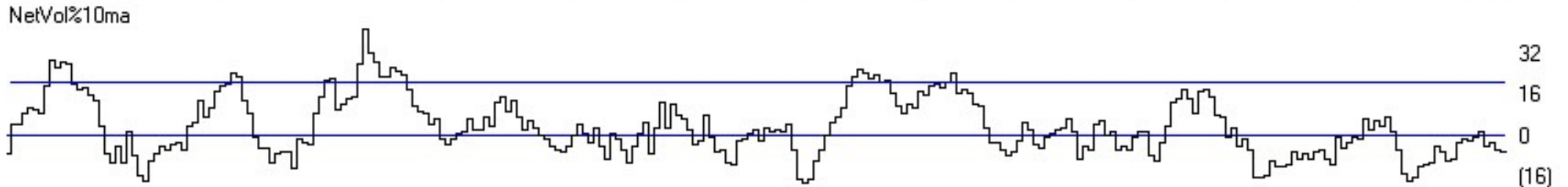
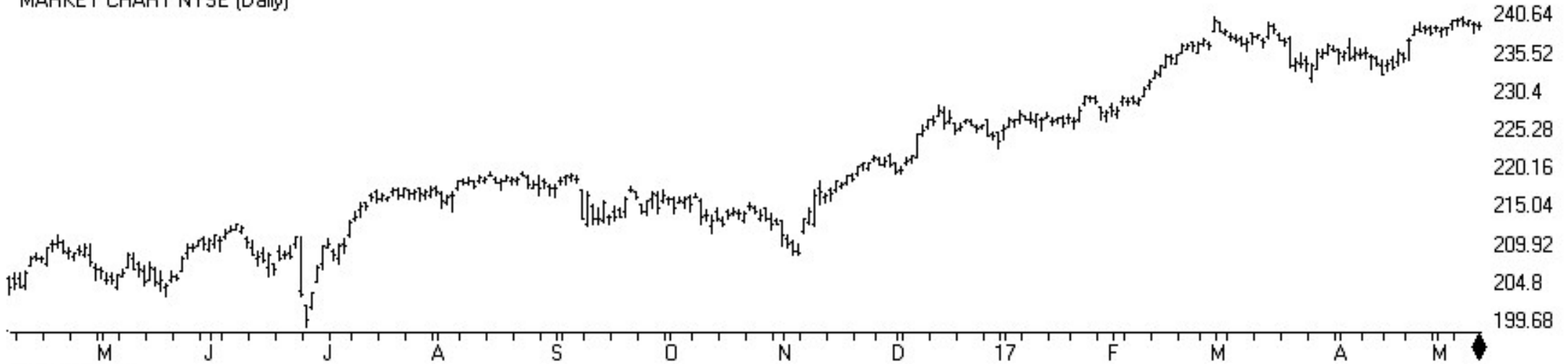
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	86.5	100.0	31.3	0.0	0.0	100.0	49.4	15.8	34.2
05/02/17	52.8	89.7	70.2	0.0	9.9	100.0	76.6	35.7	8.5
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	51.7	73	78.3	51.3	65.3	44.6	14.2	42.5	92.9
05/02/17	10.9	15.3	97	89.4	96.2	35.3	13.7	19.8	68
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	78.9	100.0	20.0	18.7	22.4	90.7	42.1	28.8	43.9
05/02/17	55.0	67.2	36.5	34.5	17.6	55.1	100.0	85.3	18.0
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	15.9	21.6	88.5	81.4	100.0	39.3	96.2	52.2	9.1
05/02/17	16.9	17.9	79.9	86.2	94.4	18.3	84.2	50.5	36.6
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	0.0	38.9	100.0	100.0	39.0	0.0	100.0	100.0	0.0
04/25/17	43.0	28.4	29.7	31.6	65.2	90.2	100.0	66.5	0.0
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	53.6	59.5	58.7	47.1	31.9	32.4	36.9	57.9	90.4
05/02/17	45.7	64.9	74.6	47.5	20.9	25.4	79.7	79.3	47.6
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	0.0	13.4	100.0	100.0	61.7	0.0	100.0	100.0	10.5
05/02/17	0.0	12.2	100.0	100.0	72.6	0.0	71.9	76.5	32.5
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	100.0	100.0	9.9	0.0	0.0	80.9	36.0	54.6	32.1
05/02/17	100.0	100.0	38.5	0.0	0.0	59.8	16.9	27.9	32.6

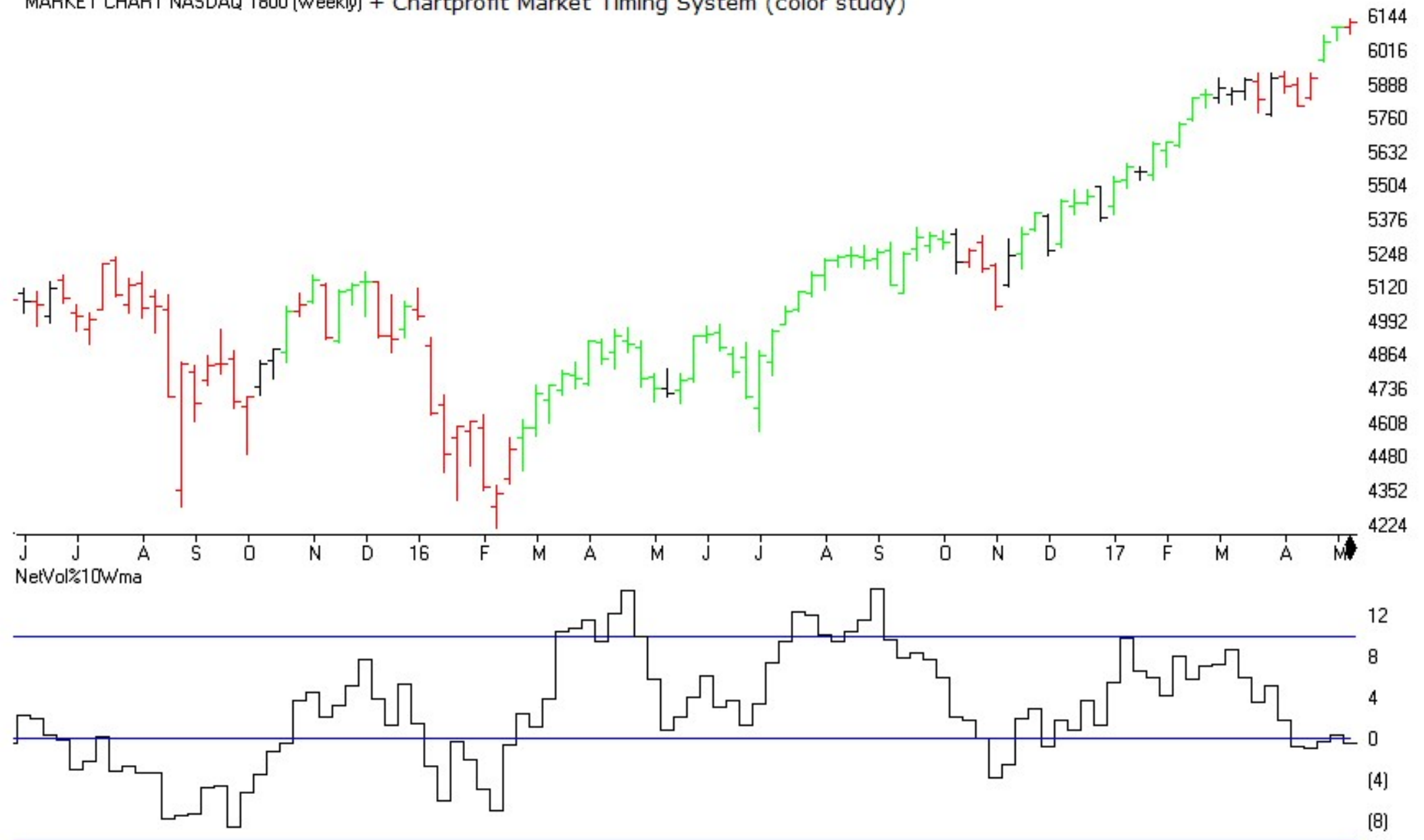
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



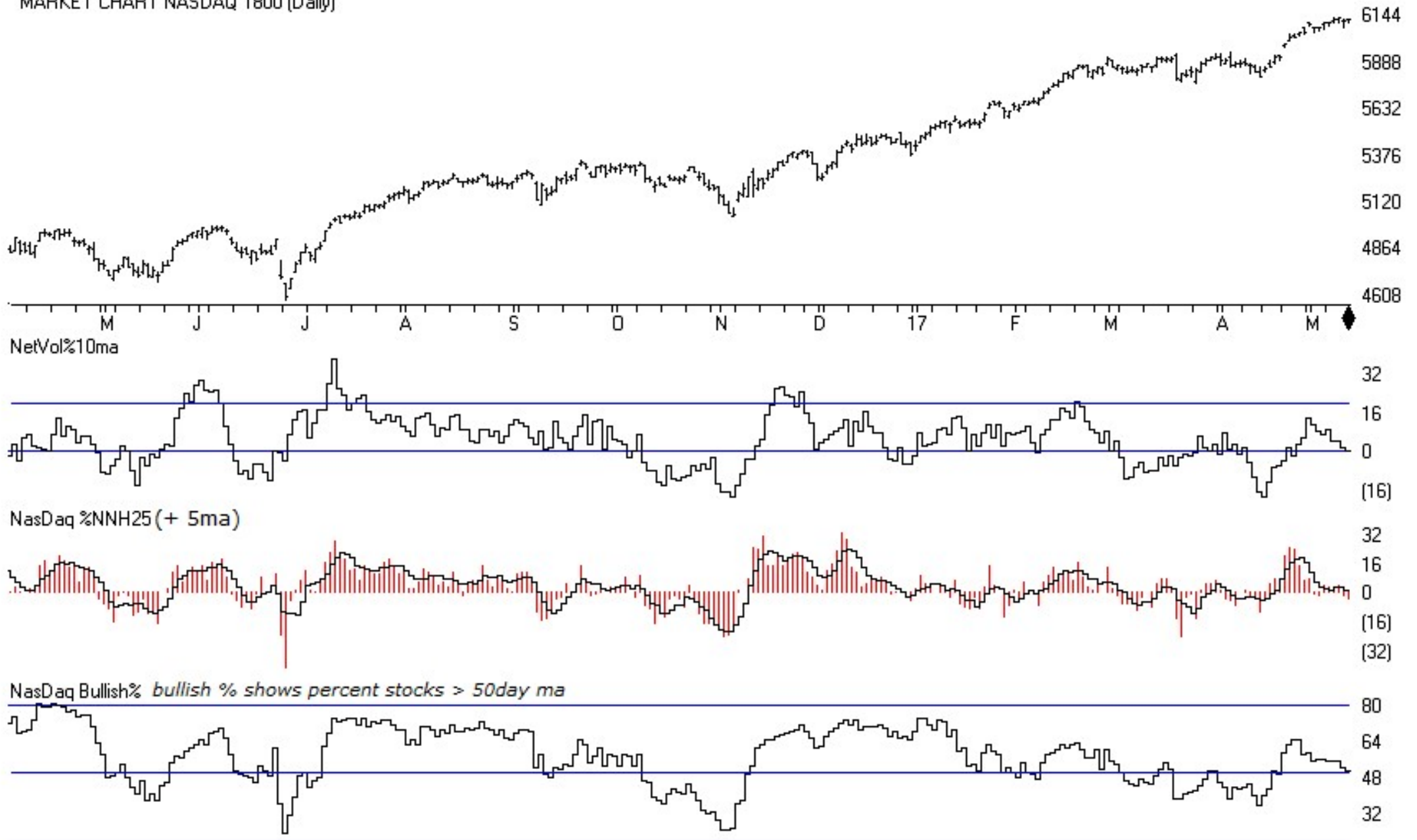
MARKET CHART NYSE (Daily)



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

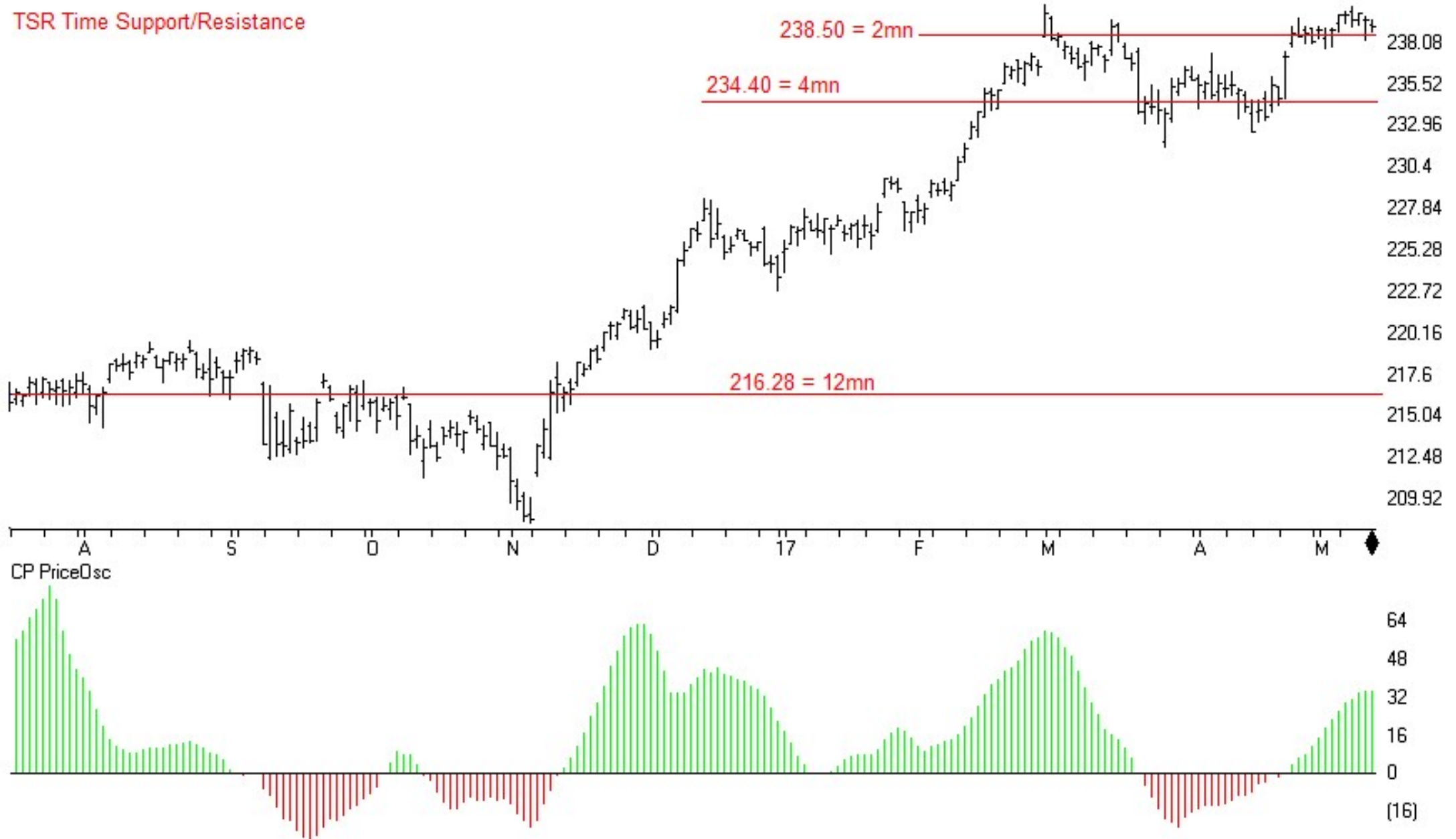


MARKET CHART NASDAQ 1800 (Daily)



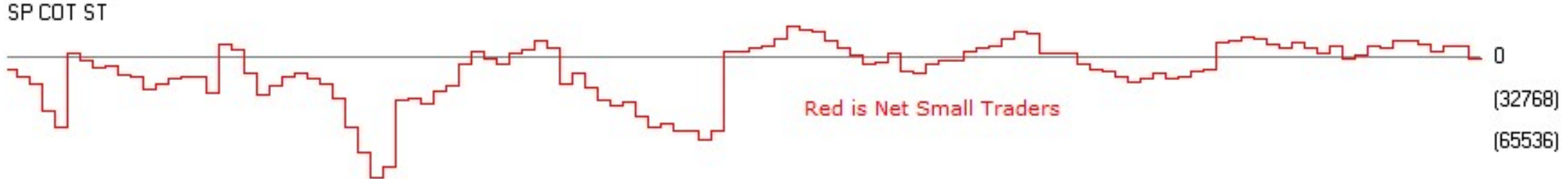
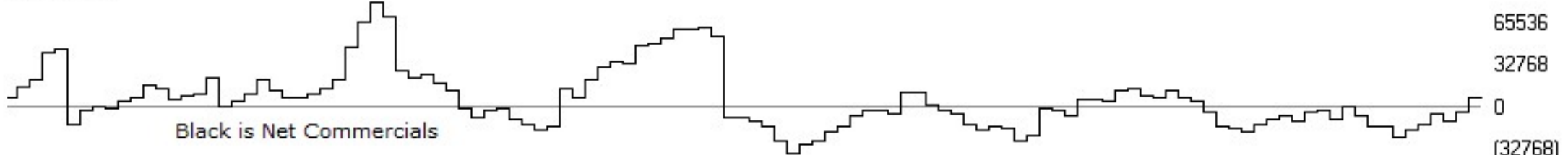
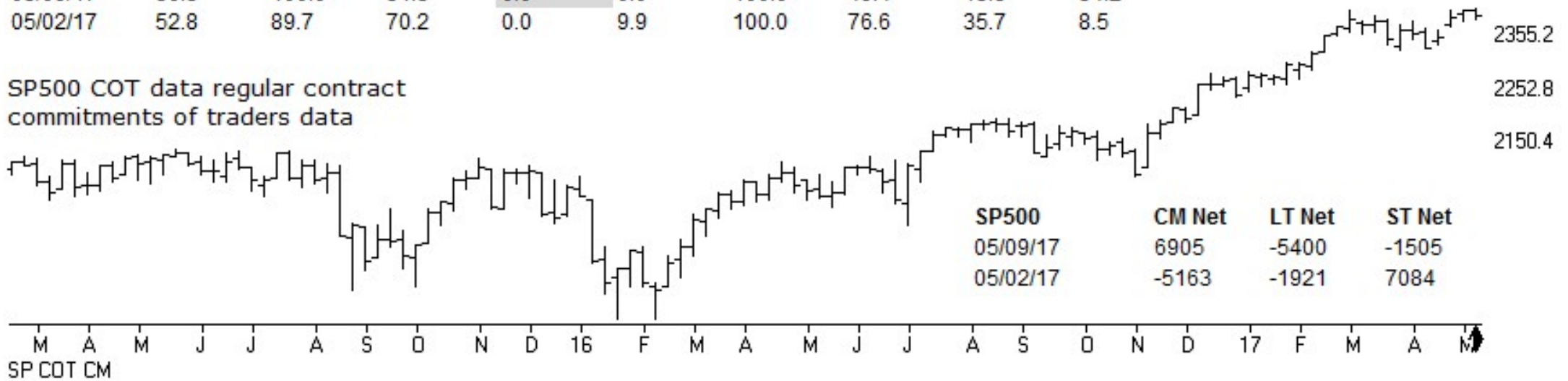
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance

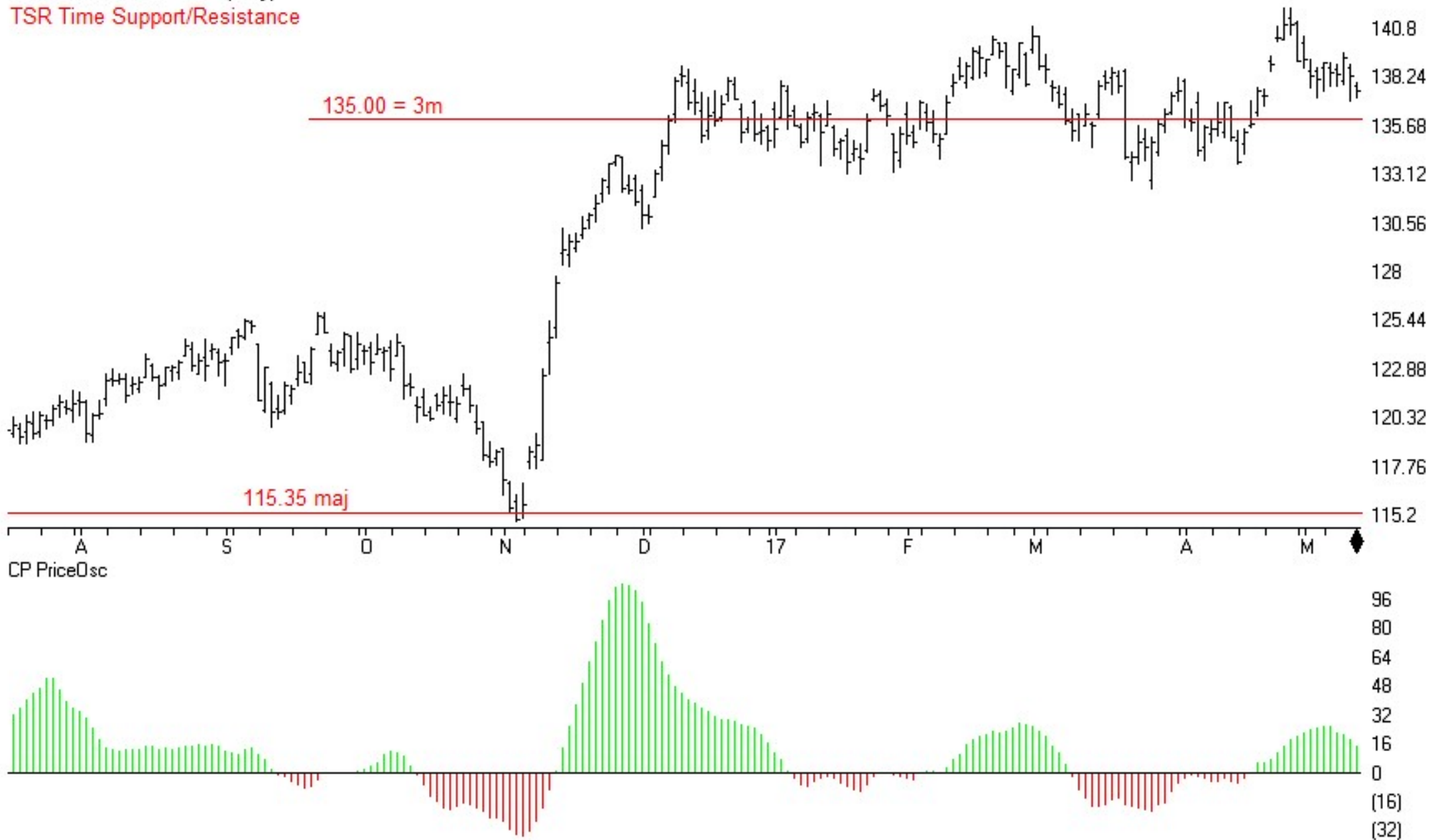


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	86.5	100.0	31.3	0.0	0.0	100.0	49.4	15.8	34.2
05/02/17	52.8	89.7	70.2	0.0	9.9	100.0	76.6	35.7	8.5

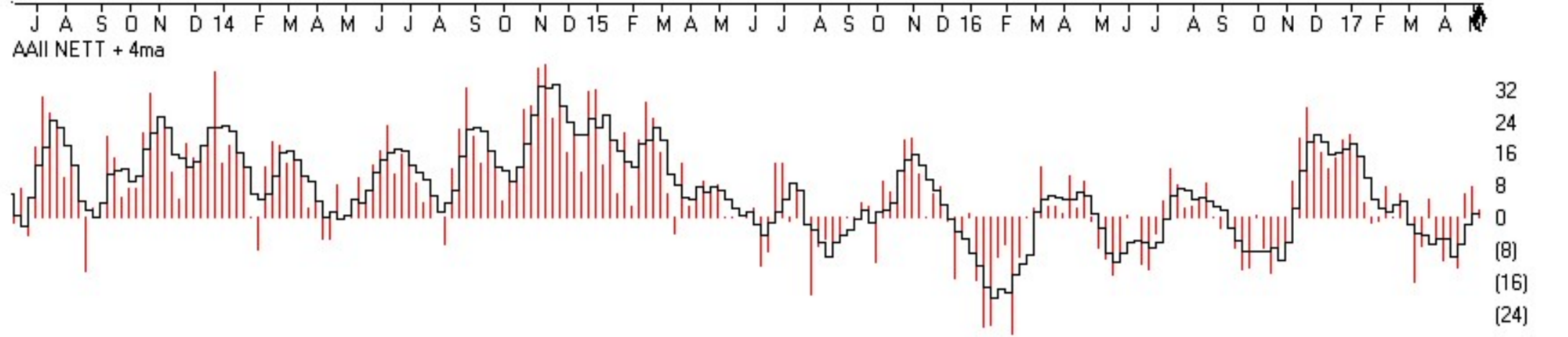
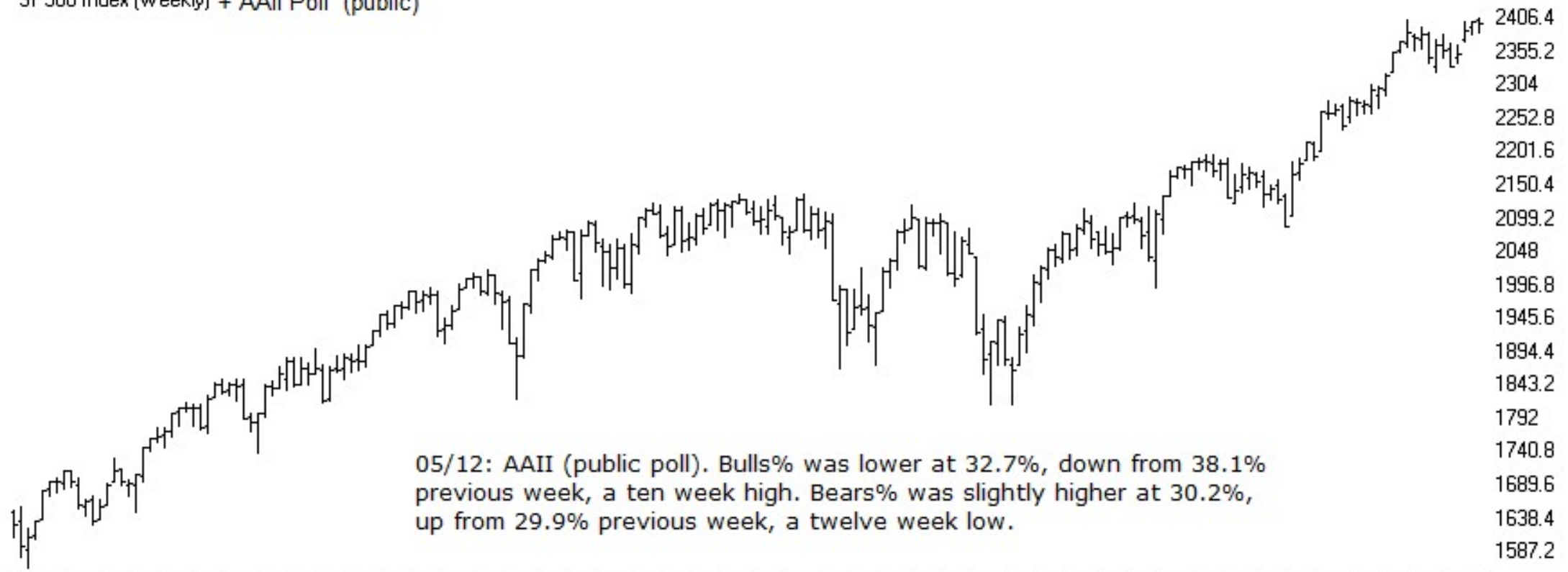
SP500 COT data regular contract commitments of traders data



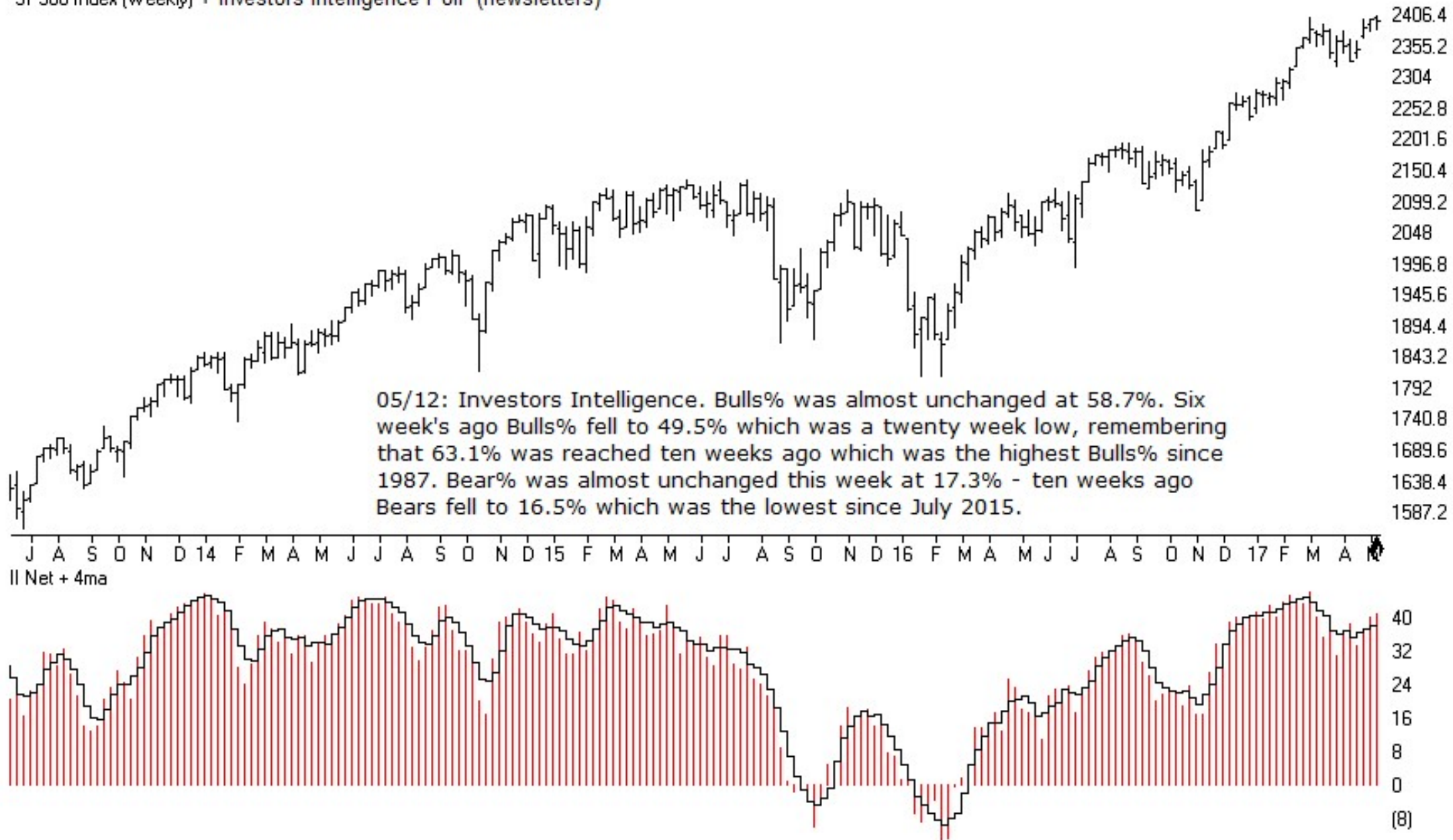
11 IWM R2000 ETF (Daily)
TSR Time Support/Resistance



SP500 Index (Weekly) + AAI Poll (public)

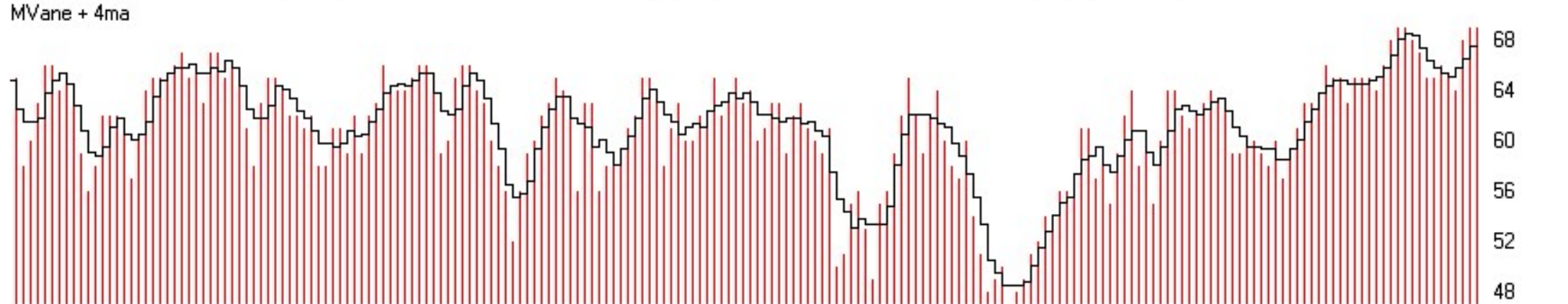
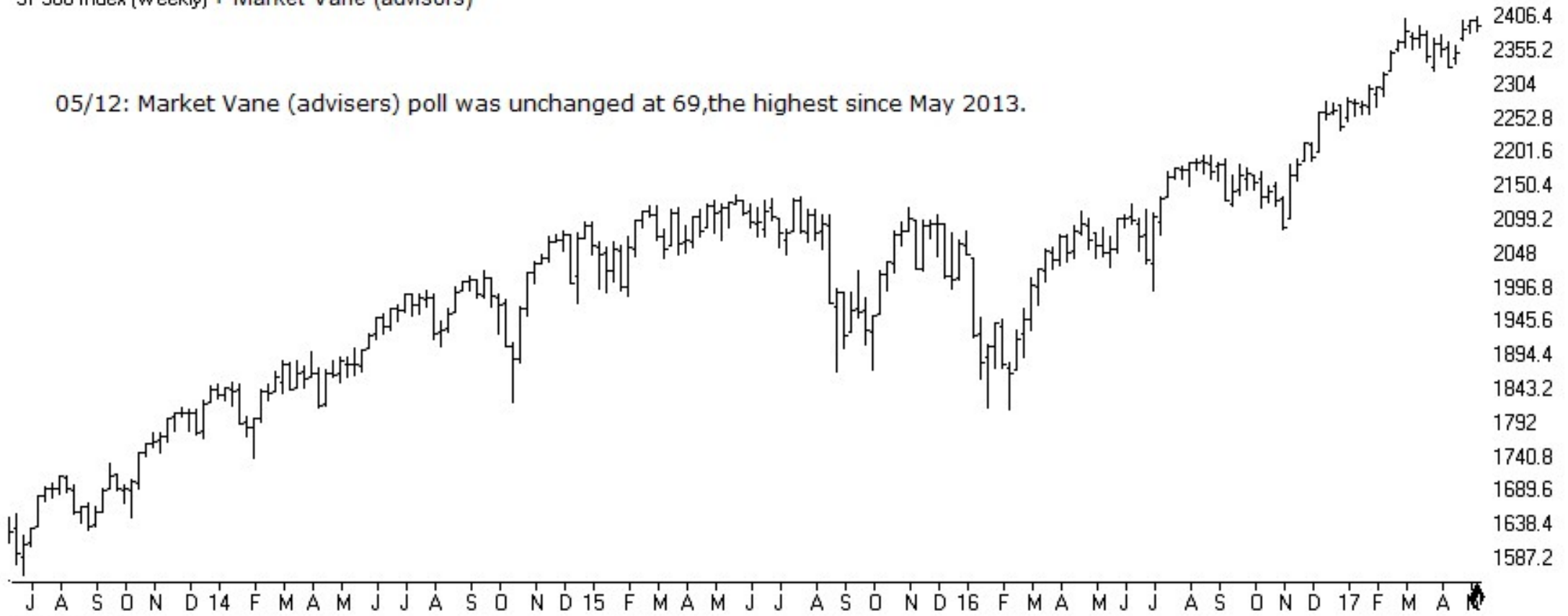


SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



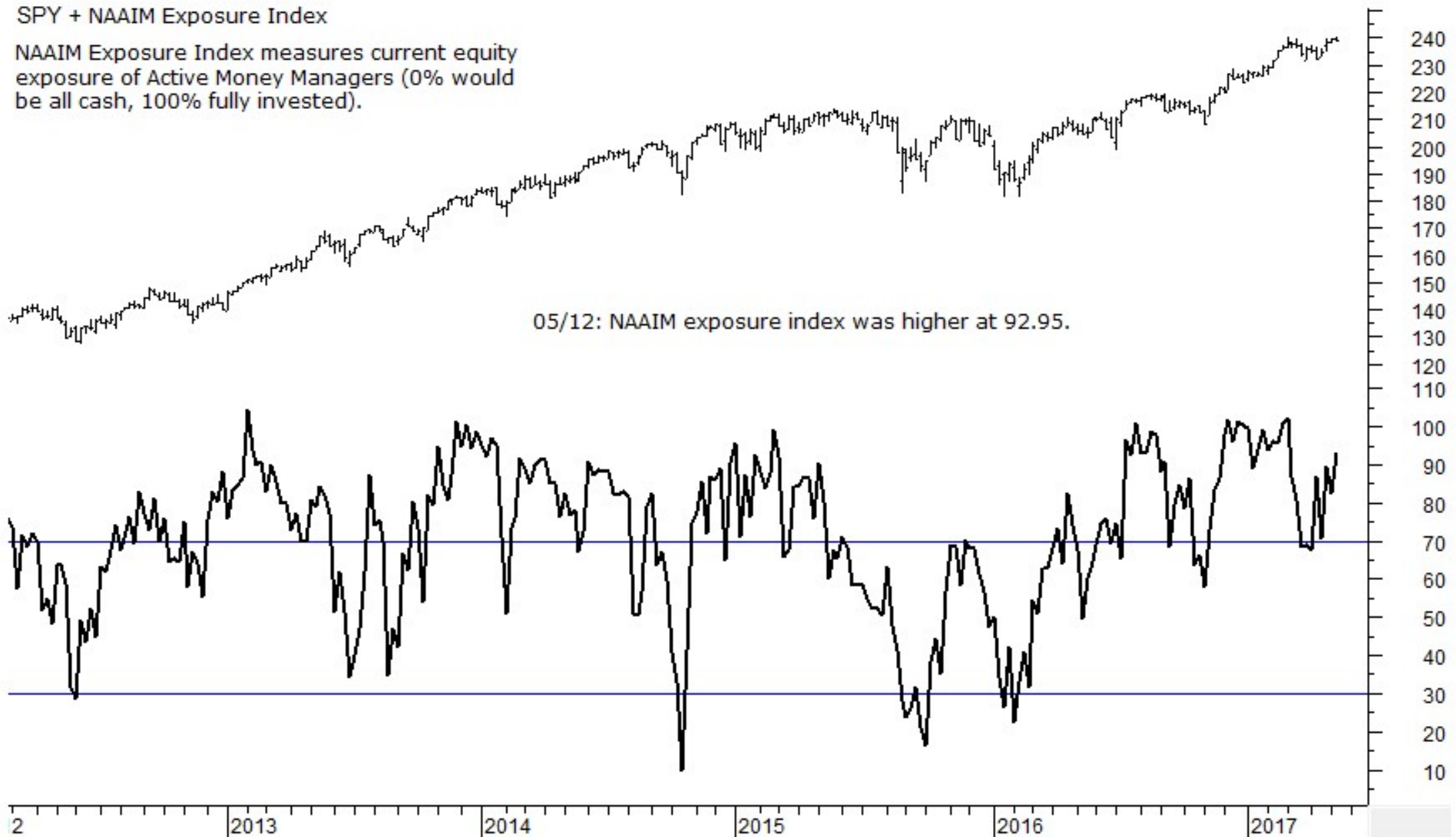
SP500 Index (Weekly) + Market Vane (advisors)

05/12: Market Vane (advisors) poll was unchanged at 69, the highest since May 2013.

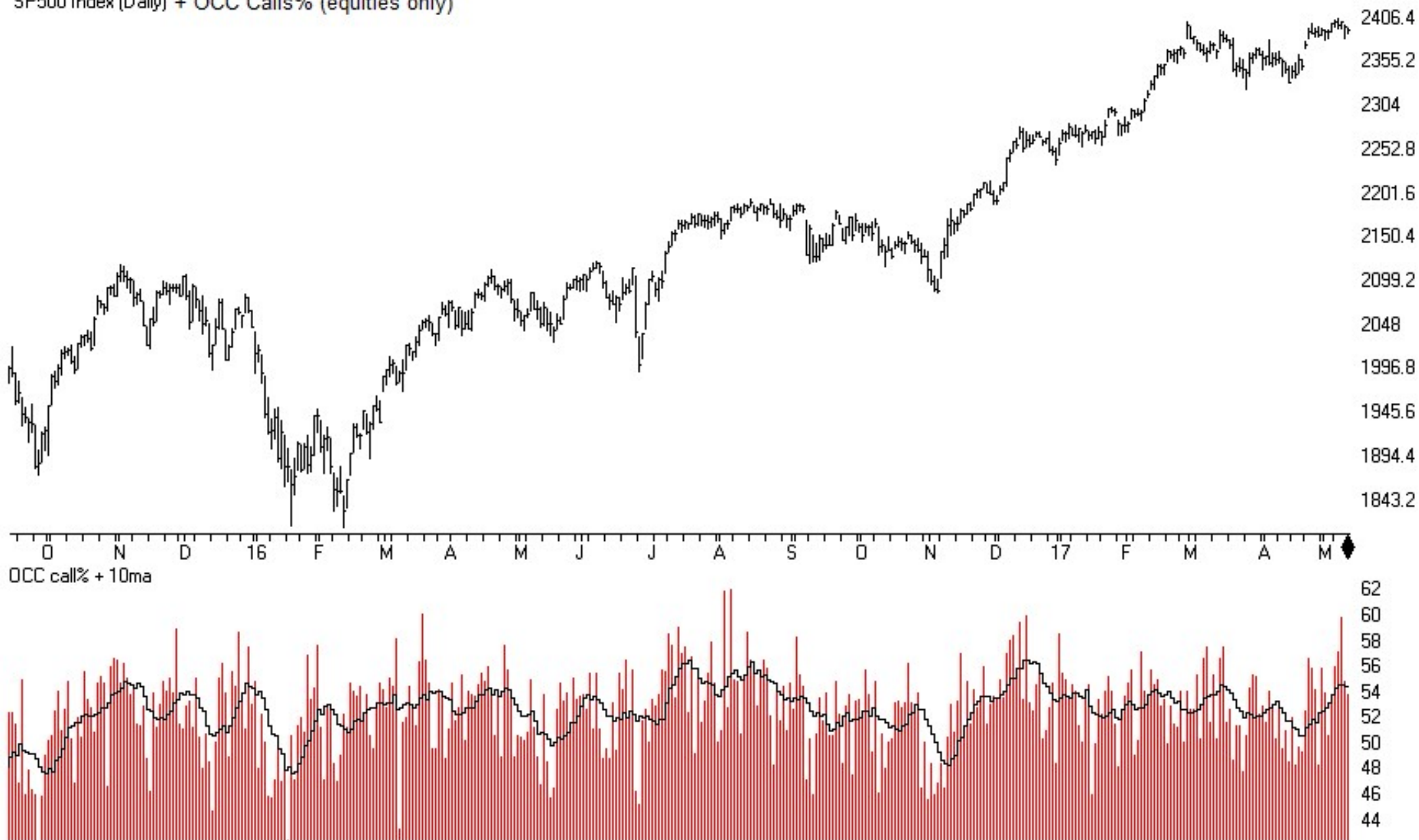


SPY + NAAIM Exposure Index

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

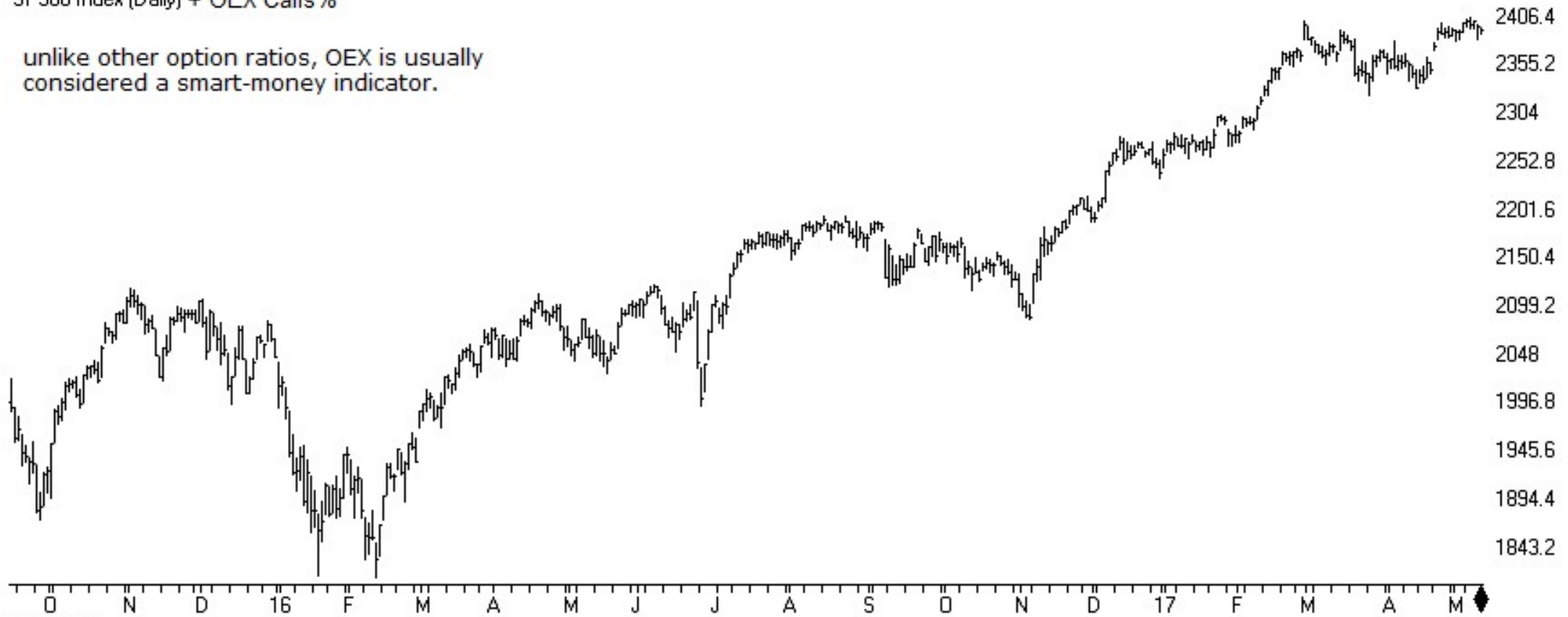


SP500 Index (Daily) + OCC Calls% (equities only)

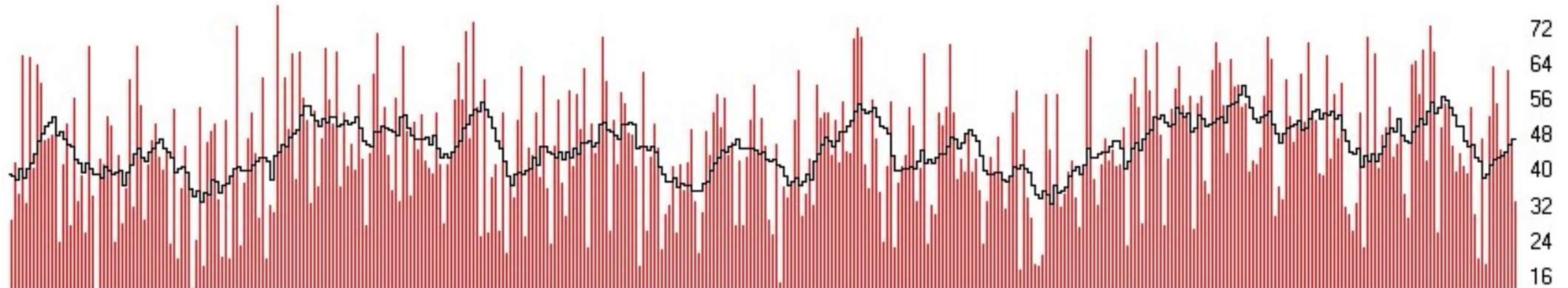


SP500 Index (Daily) + OEX Calls%

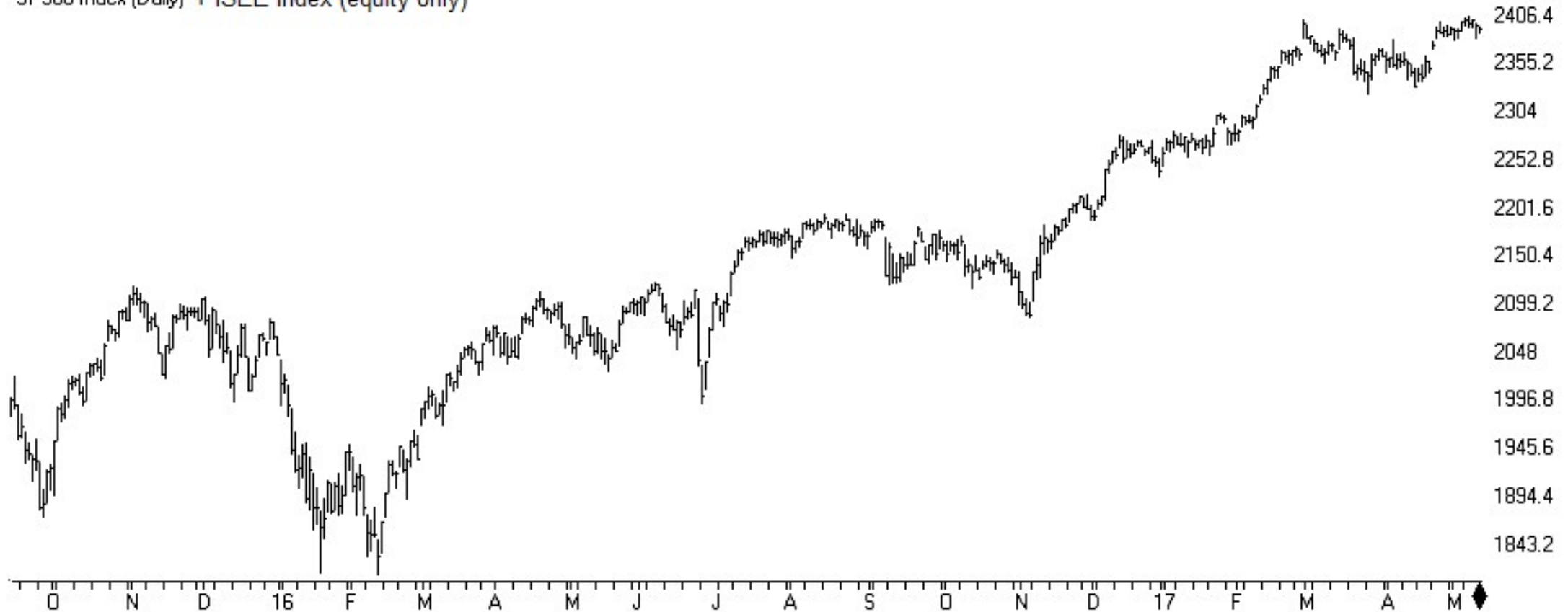
unlike other option ratios, OEX is usually considered a smart-money indicator.



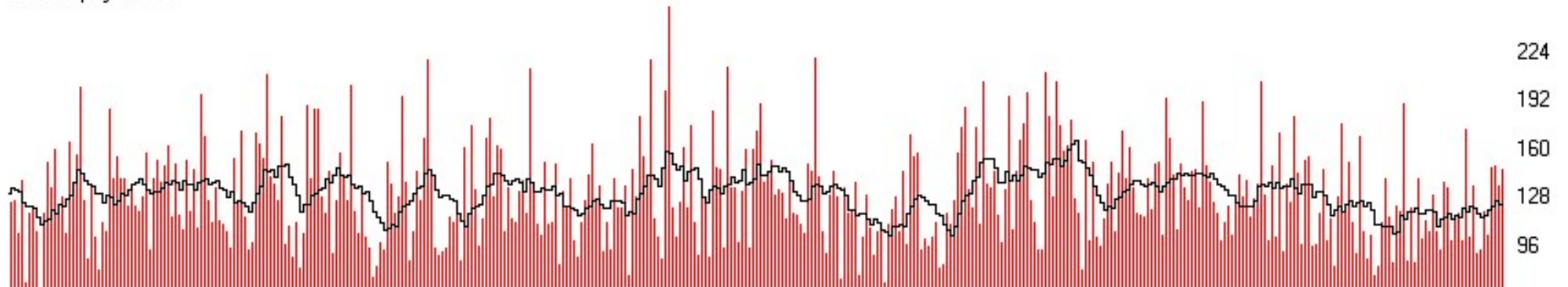
OEX Call% + 10ma



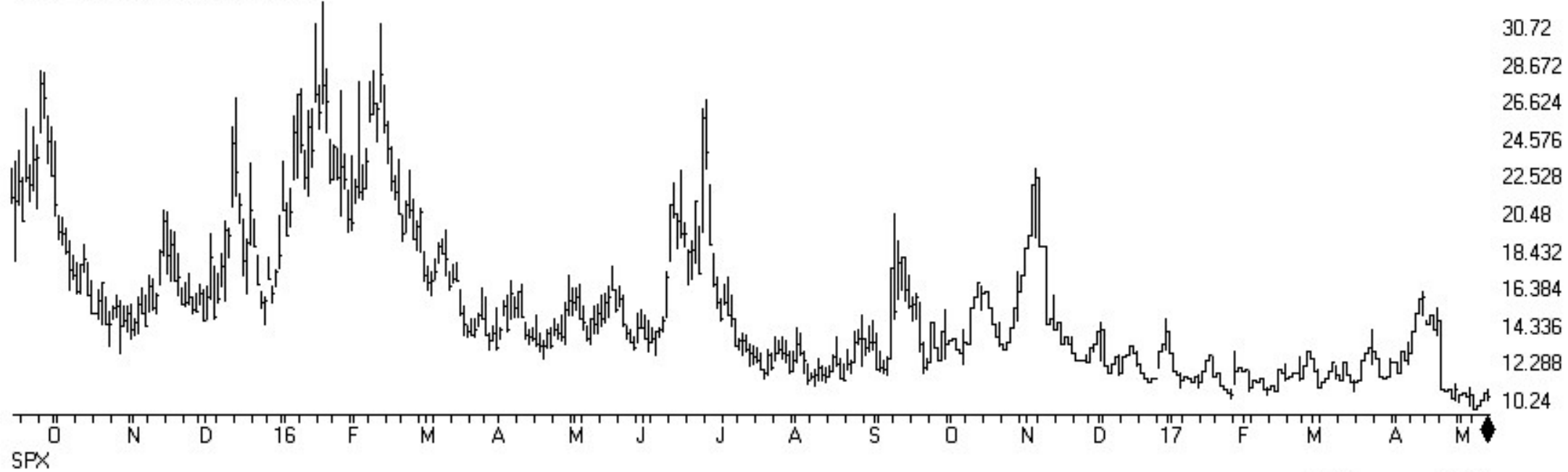
SP500 Index (Daily) + ISEE Index (equity only)



ISEE Equity+10ma



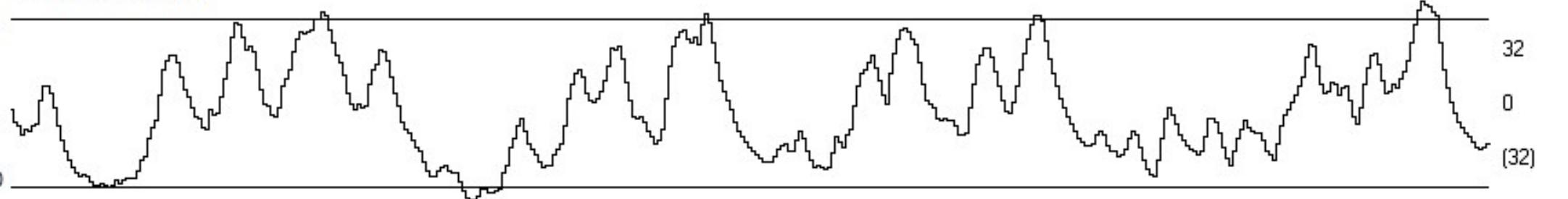
VIX - S&P 500 Volatility Index (Daily)



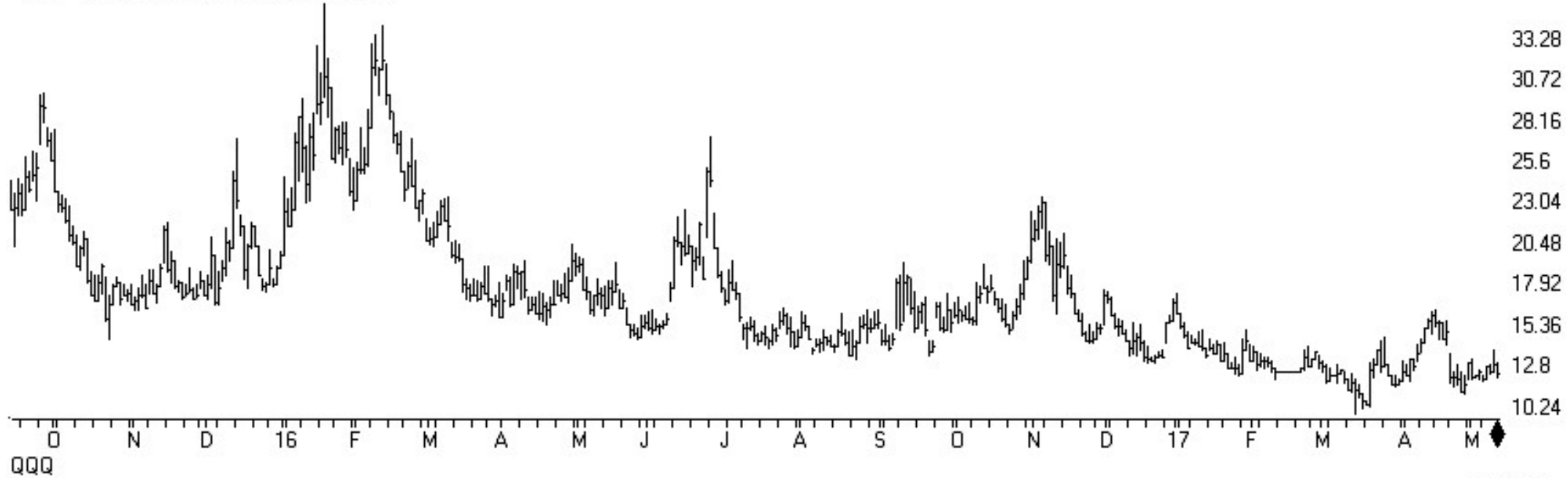
SPX



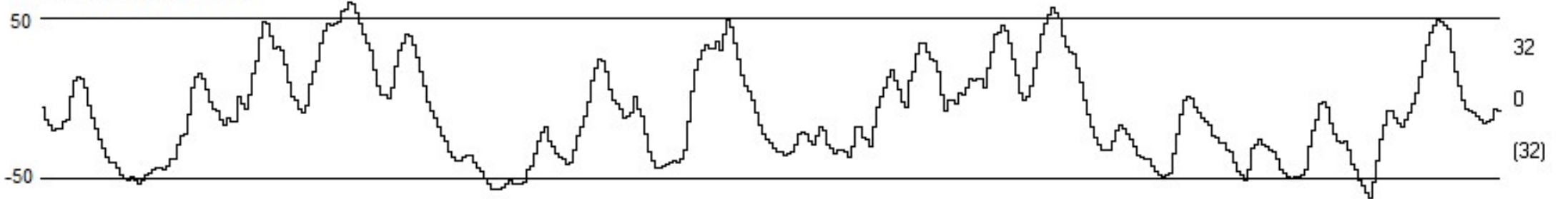
TCI based on VIX



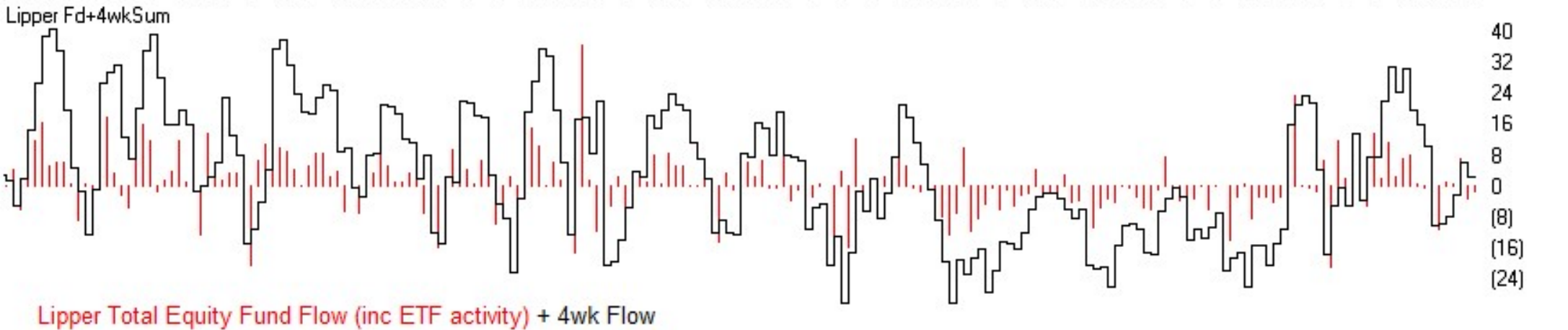
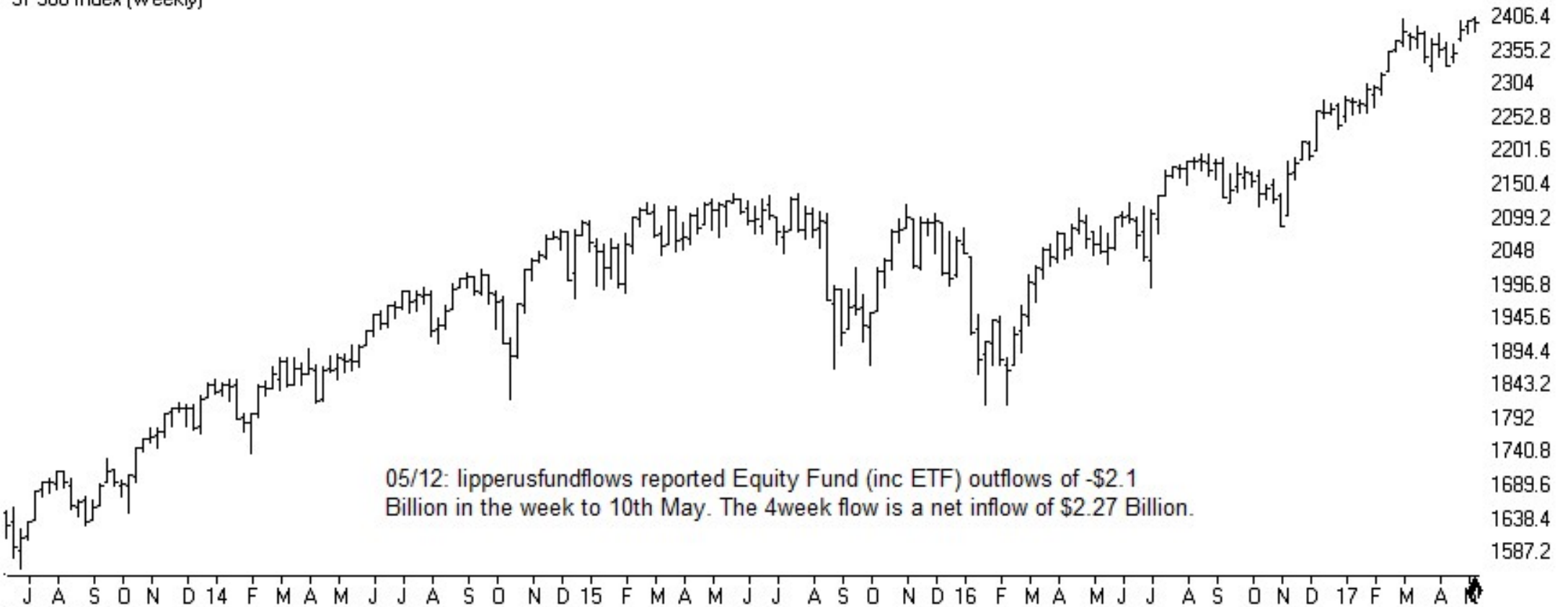
VXN - NASDAQ VOLATILITY INDEX (Daily)



TCI based on VXN

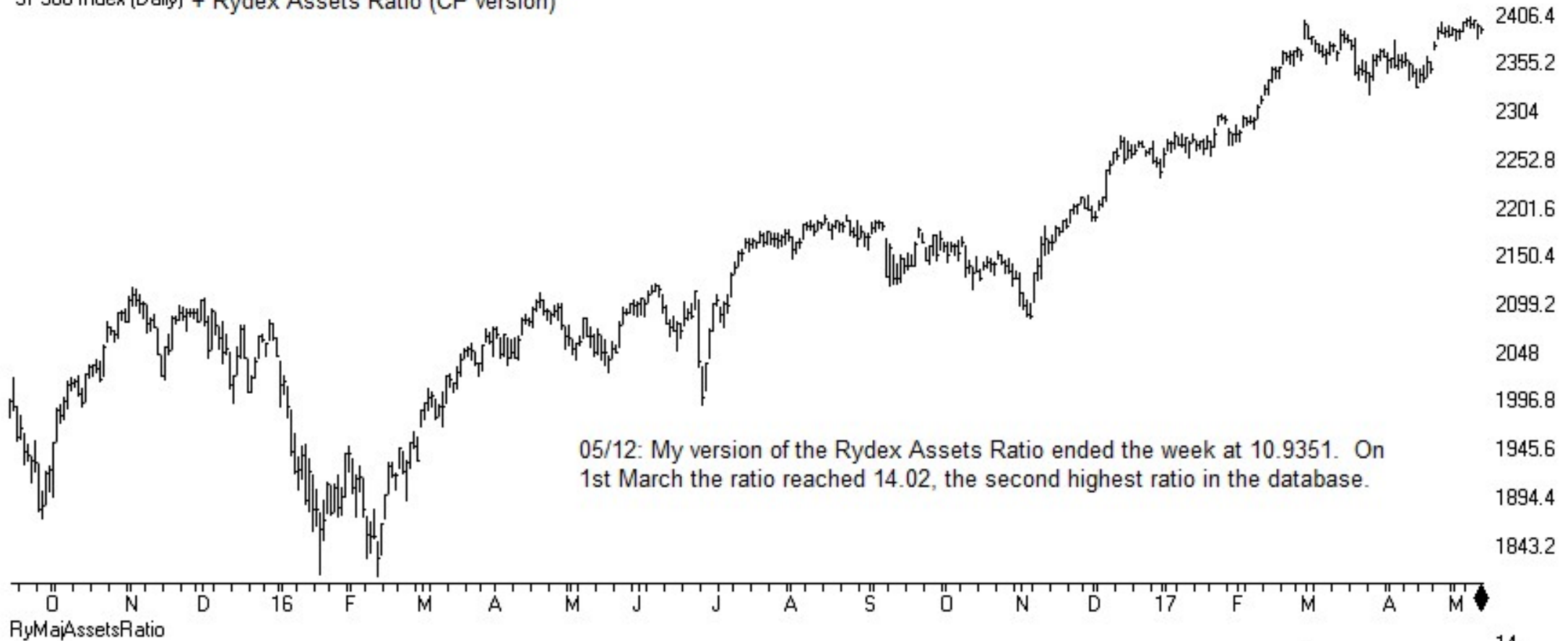


SP500 Index (Weekly)



Sentiment

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

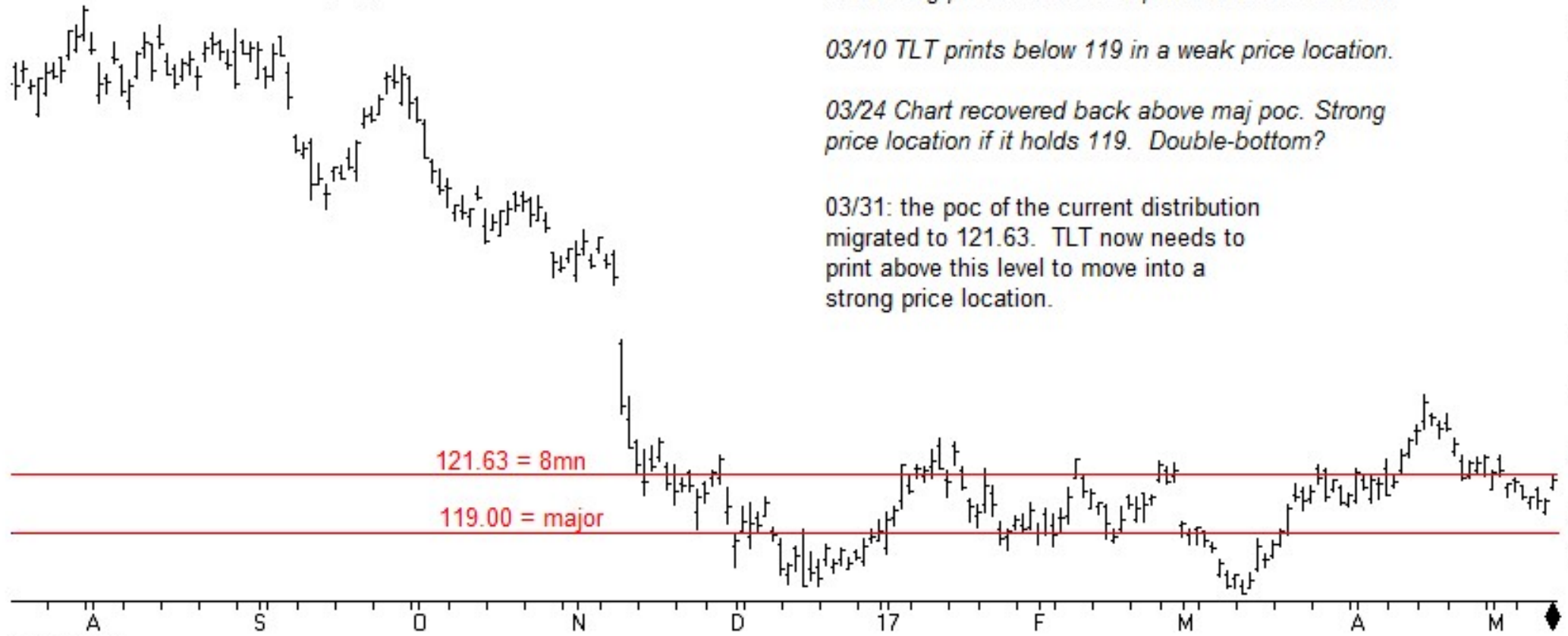


Rydex Assets Ratio (CP version)



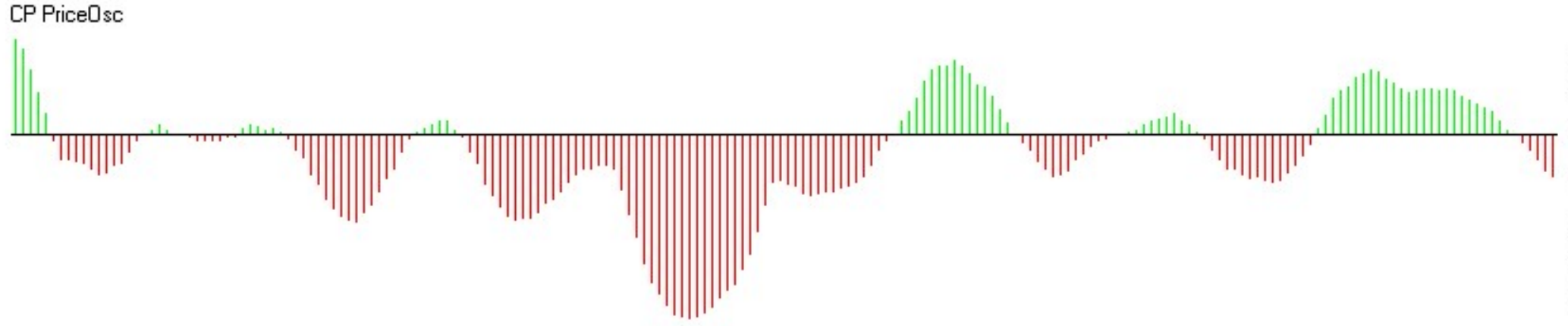
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



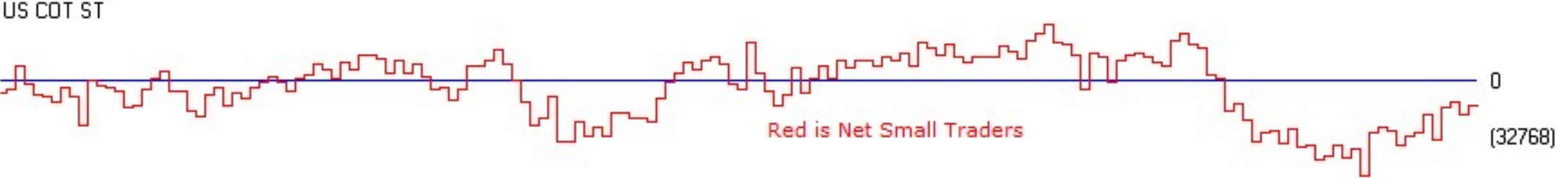
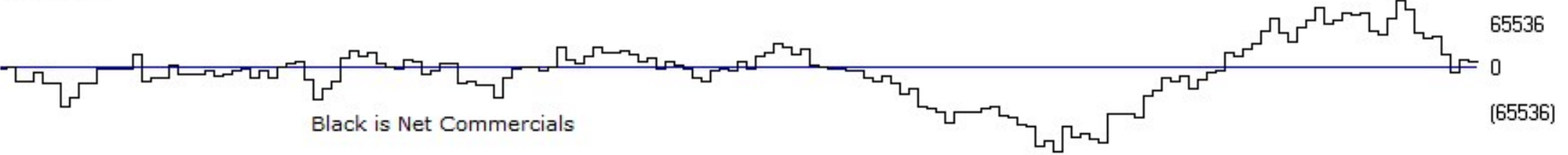
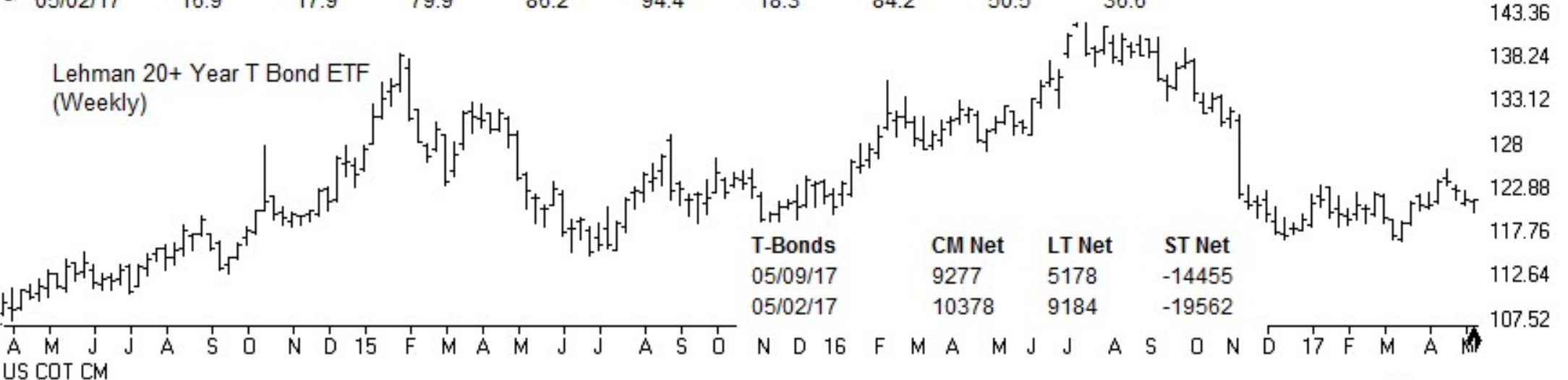
121.63 = 8mn

119.00 = major



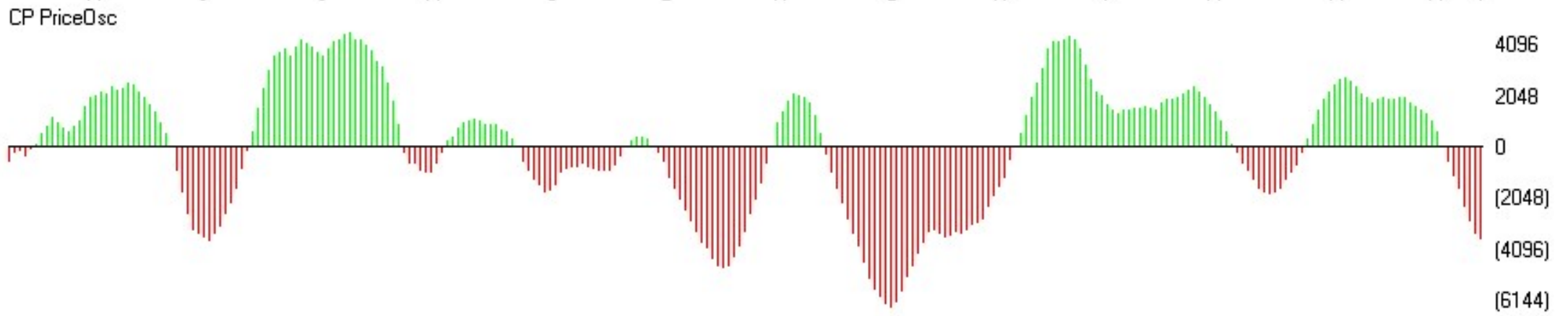
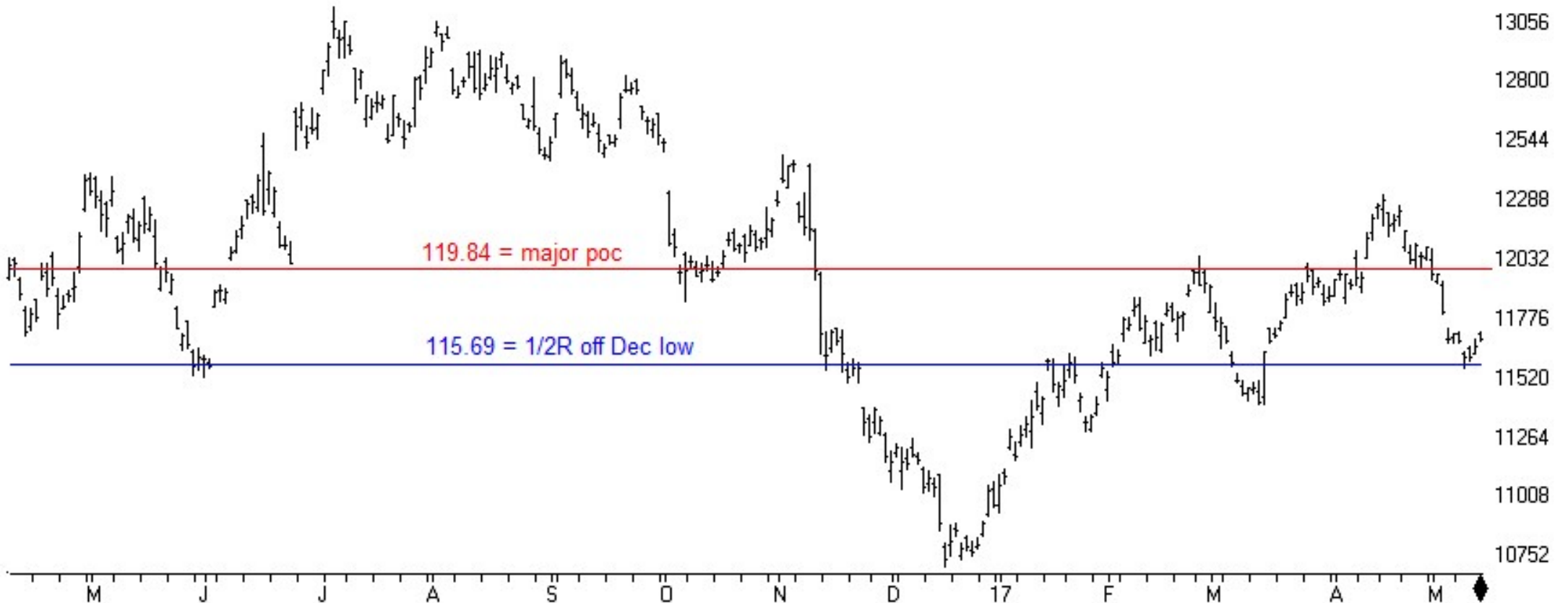
140.8
138.24
135.68
133.12
130.56
128
125.44
122.88
120.32
117.76
32
16
0
(16)
(32)
(48)
(64)

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	15.9	21.6	88.5	81.4	100.0	39.3	96.2	52.2	9.1
05/02/17	16.9	17.9	79.9	86.2	94.4	18.3	84.2	50.5	36.6



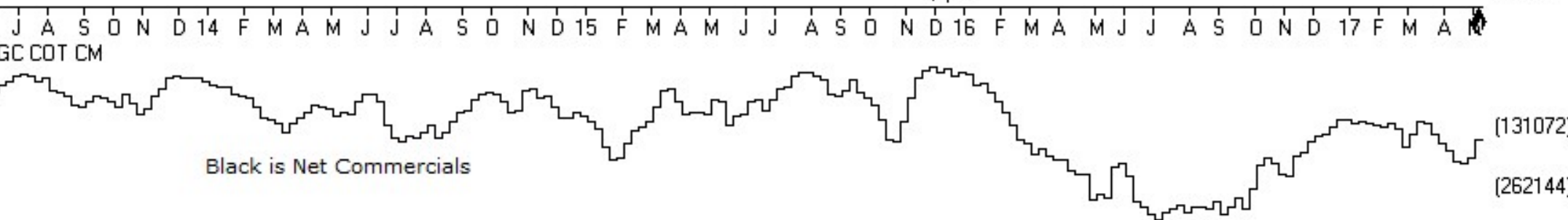
TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	51.7	73	78.3	51.3	65.3	44.6	14.2	42.5	92.9
05/02/17	10.9	15.3	97	89.4	96.2	35.3	13.7	19.8	68

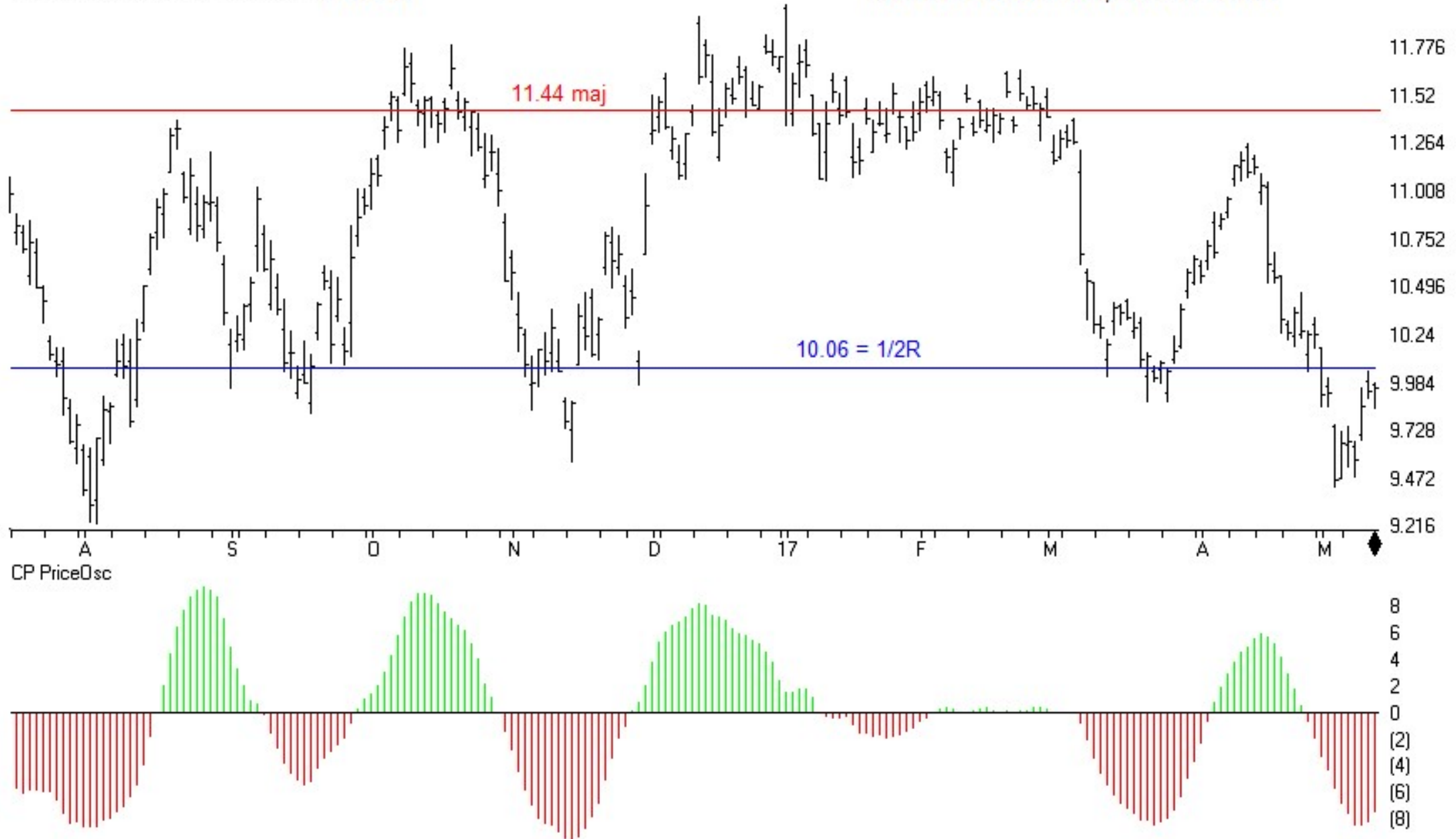
GOLD	CM Net	LT Net	ST Net	
05/09/17	-164422	150006	14416	13312
05/02/17	-203986	189634	14352	12800



TSR Time Support/Resistance

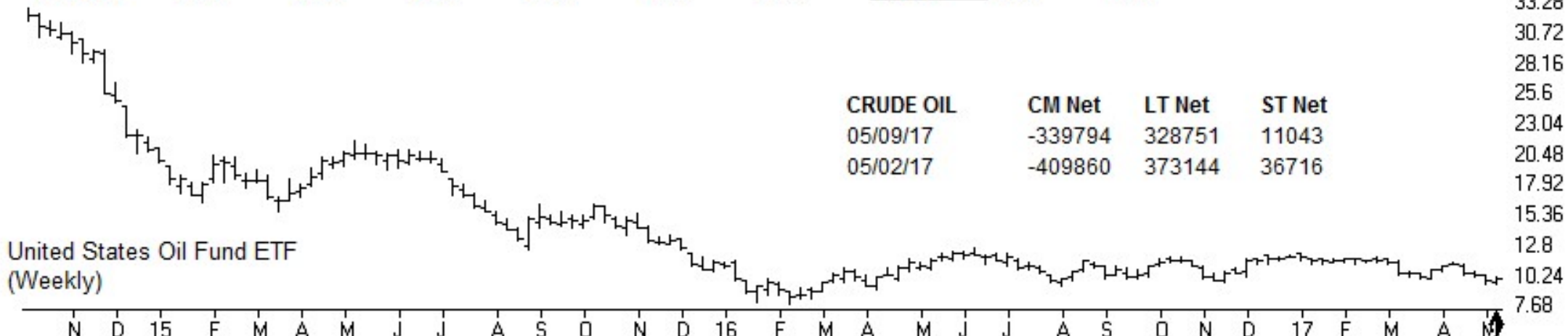
43 UNITED STATES OIL FUND (Daily) (USO)

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



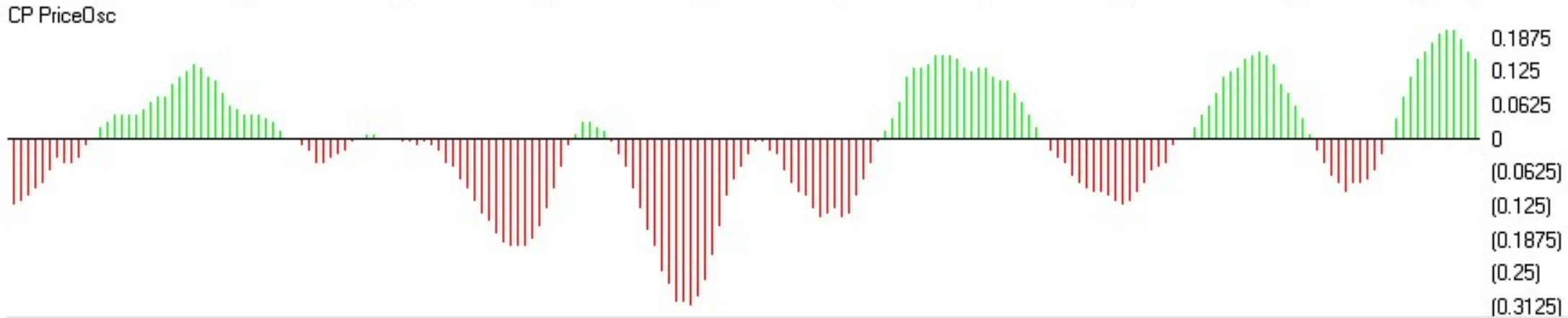
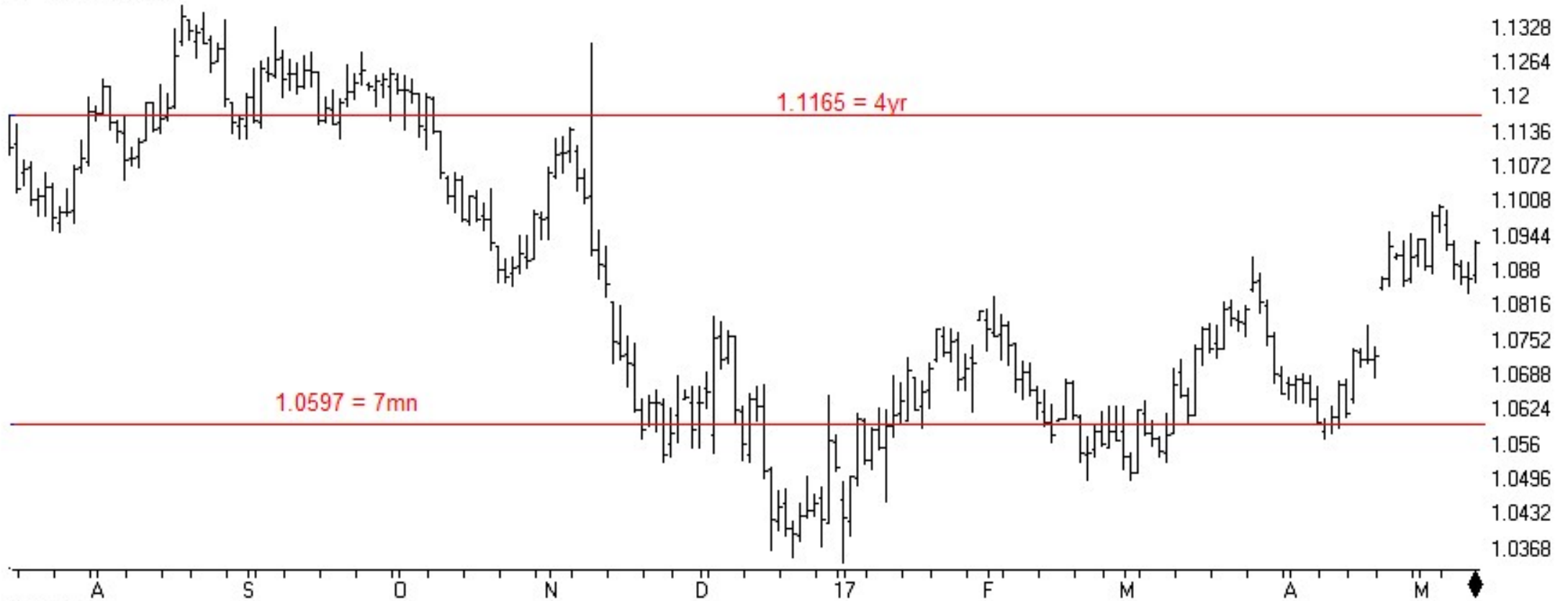
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	78.9	100.0	20.0	18.7	22.4	90.7	42.1	28.8	43.9
05/02/17	55.0	67.2	36.5	34.5	17.6	55.1	100.0	85.3	18.0

CRUDE OIL	CM Net	LT Net	ST Net
05/09/17	-339794	328751	11043
05/02/17	-409860	373144	36716



TSR Time Support/Resistance

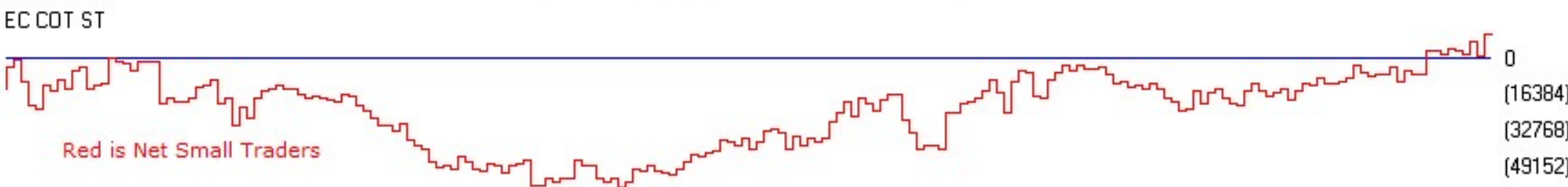
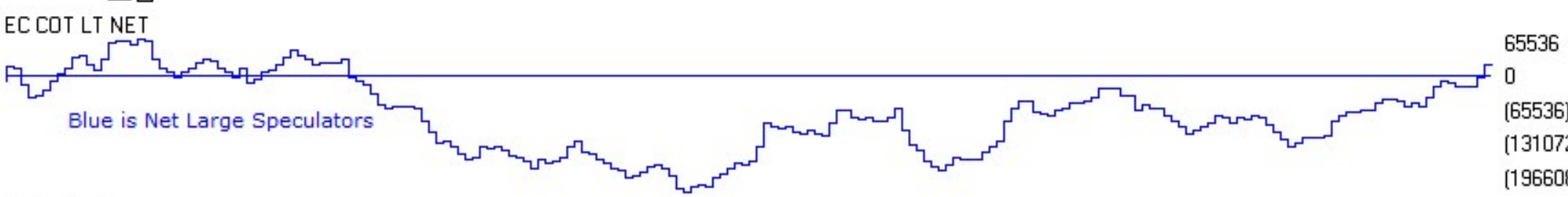
51 EURUSD (Daily)



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	0.0	13.4	100.0	100.0	61.7	0.0	100.0	100.0	10.5
05/02/17	0.0	12.2	100.0	100.0	72.6	0.0	71.9	76.5	32.5



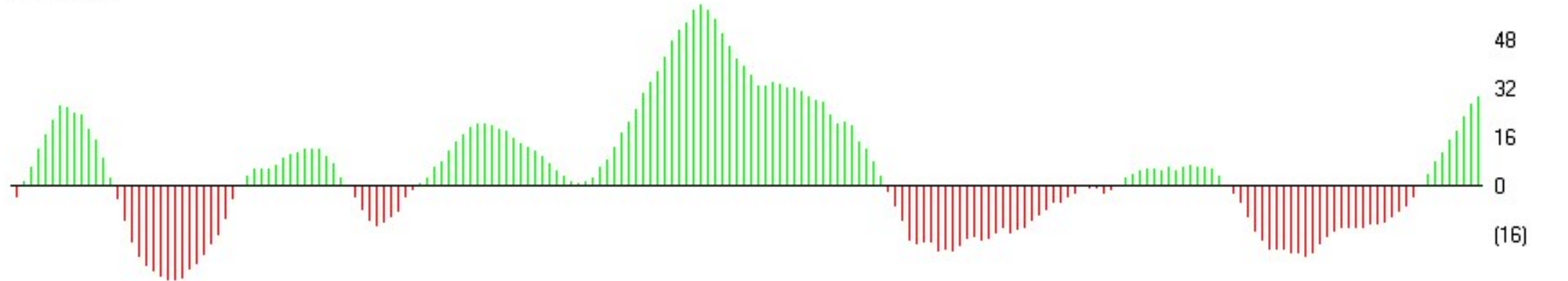
J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D 17 F M A M



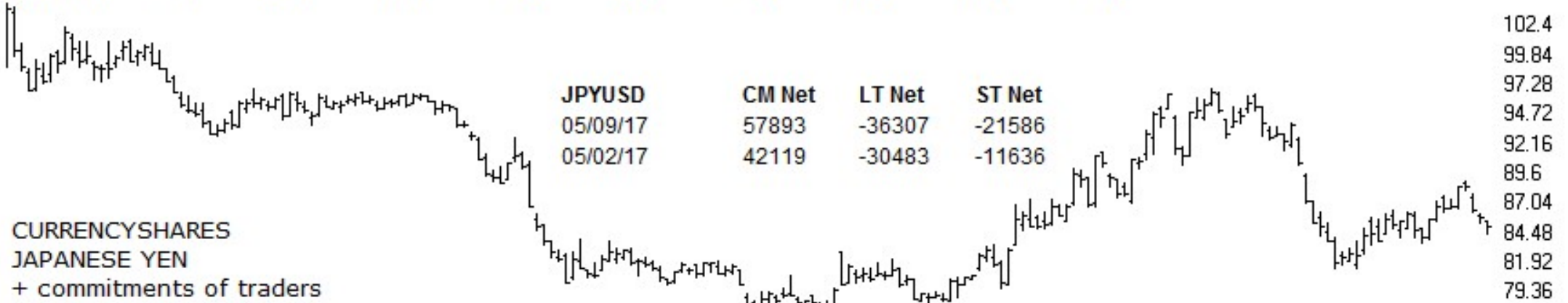
53 USDJPY (Daily)



CP Price0sc

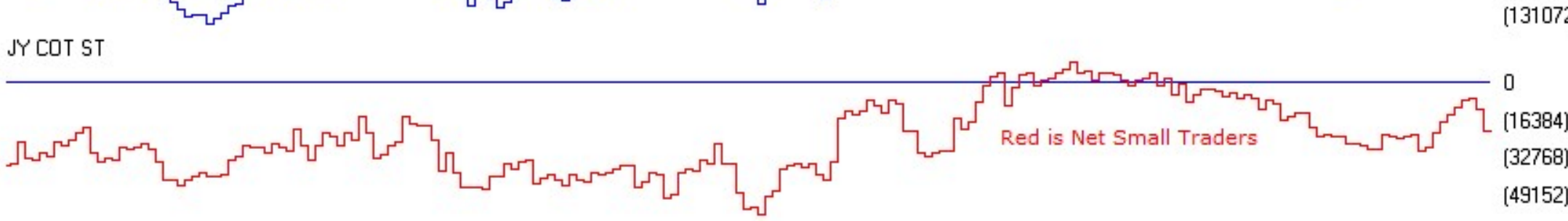
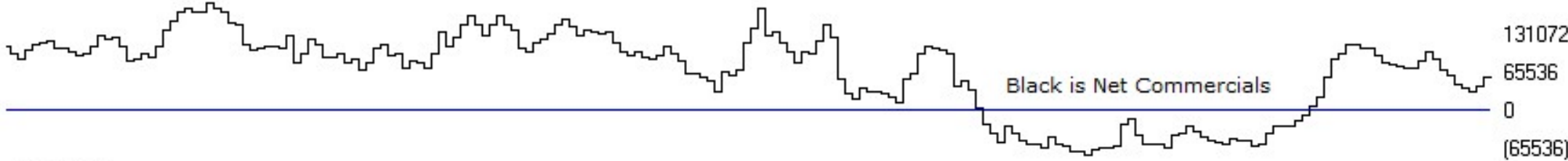


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/09/17	53.6	59.5	58.7	47.1	31.9	32.4	36.9	57.9	90.4
05/02/17	45.7	64.9	74.6	47.5	20.9	25.4	79.7	79.3	47.6



J A S O N D 14 F M A M 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

JY COT CM



102.4
99.84
97.28
94.72
92.16
89.6
87.04
84.48
81.92
79.36

131072
65536
0
(65536)
65536
0
(65536)
(131072)
0
(16384)
(32768)
(49152)

ChartProfit

<http://www.chartprofitwebcast.com>