

# ChartProfit

**Charts to Friday 19th May 2017**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## Stock Market Summary

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

ChartProfit Breadth System - wk ending 05/19

	-5	-4	-3	-2	↓
NYSE	50	56	55	48	47
NasDaq	49	58	57	51	44
SP500	46	54	57	52	49
ND100	50	62	62	55	53
R2000	52	60	55	47	39

number = % stocks >50day ma

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

#### Consensus Polls:

05/19: AAll (public poll). Bulls% was sharply lower at 23.9%, the lowest since November. Bears% was higher at 34.3%.

05/19: Investors Intelligence. Bulls% was almost slightly lower at 58.1%. Seven week's ago Bulls% fell to 49.5% which was a twenty week low, remembering that 63.1% was reached eleven weeks ago which was the highest Bulls% since 1987. Bear% was almost unchanged this week at 17.1% - eleven weeks ago Bears fell to 16.5% which was the lowest since July 2015.

05/19: Market Vane (advisers) poll was unchanged at 69, the highest since May 2013.

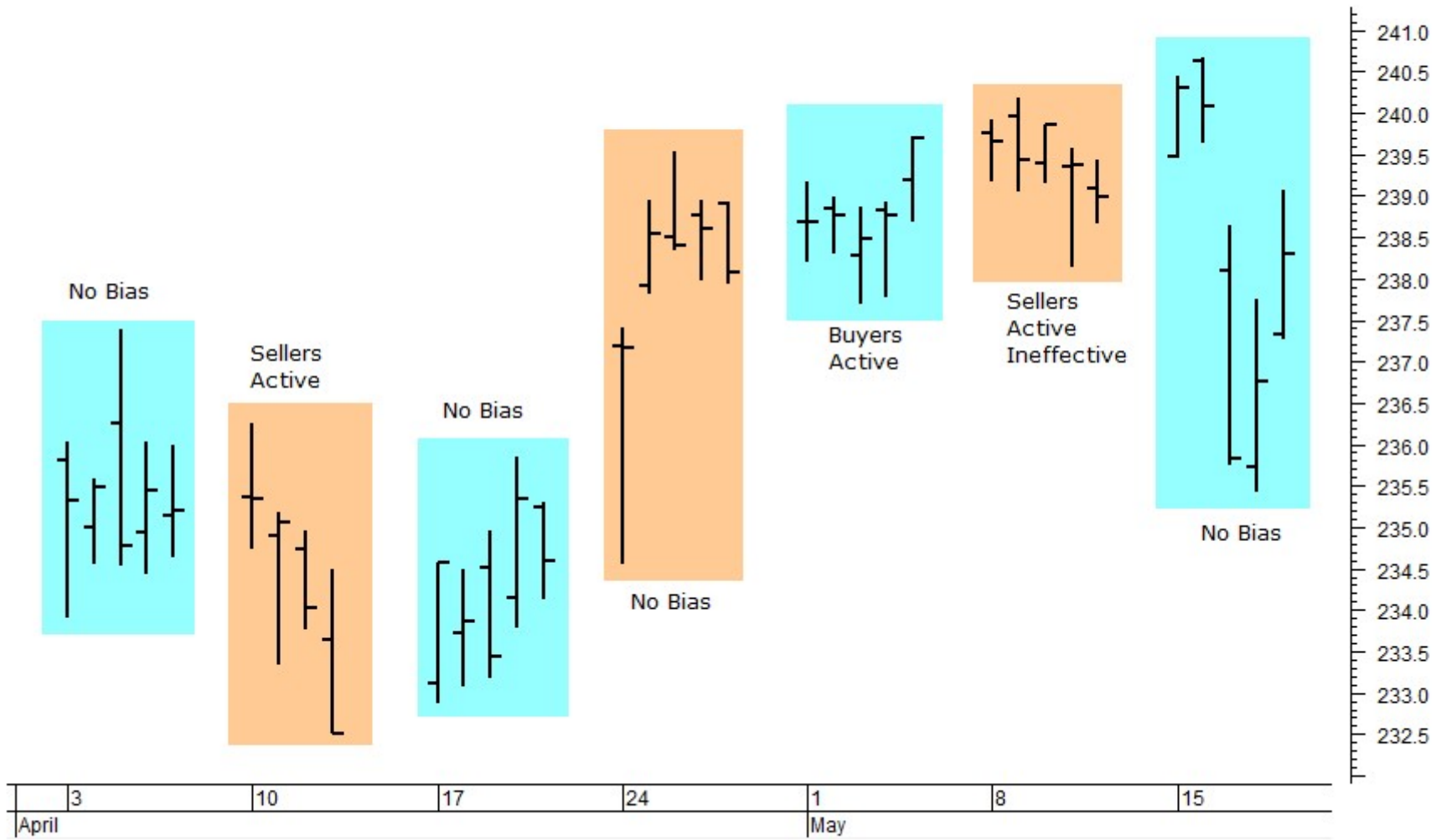
05/19: NAAIM exposure index was almost unchanged at 92.13.

#### Mutual Fund Flow:

05/19: My version of the Rydex Assets Ratio ended the week at 11.29. On 1st March the ratio reached 14.02, the second highest ratio in the database.

05/19: Iipperusfundflows reported Equity Fund (inc ETF) outflows of -\$1.2 Billion in the week to 17th May.

**SPY Weekly Structure**



## Commitments of Traders

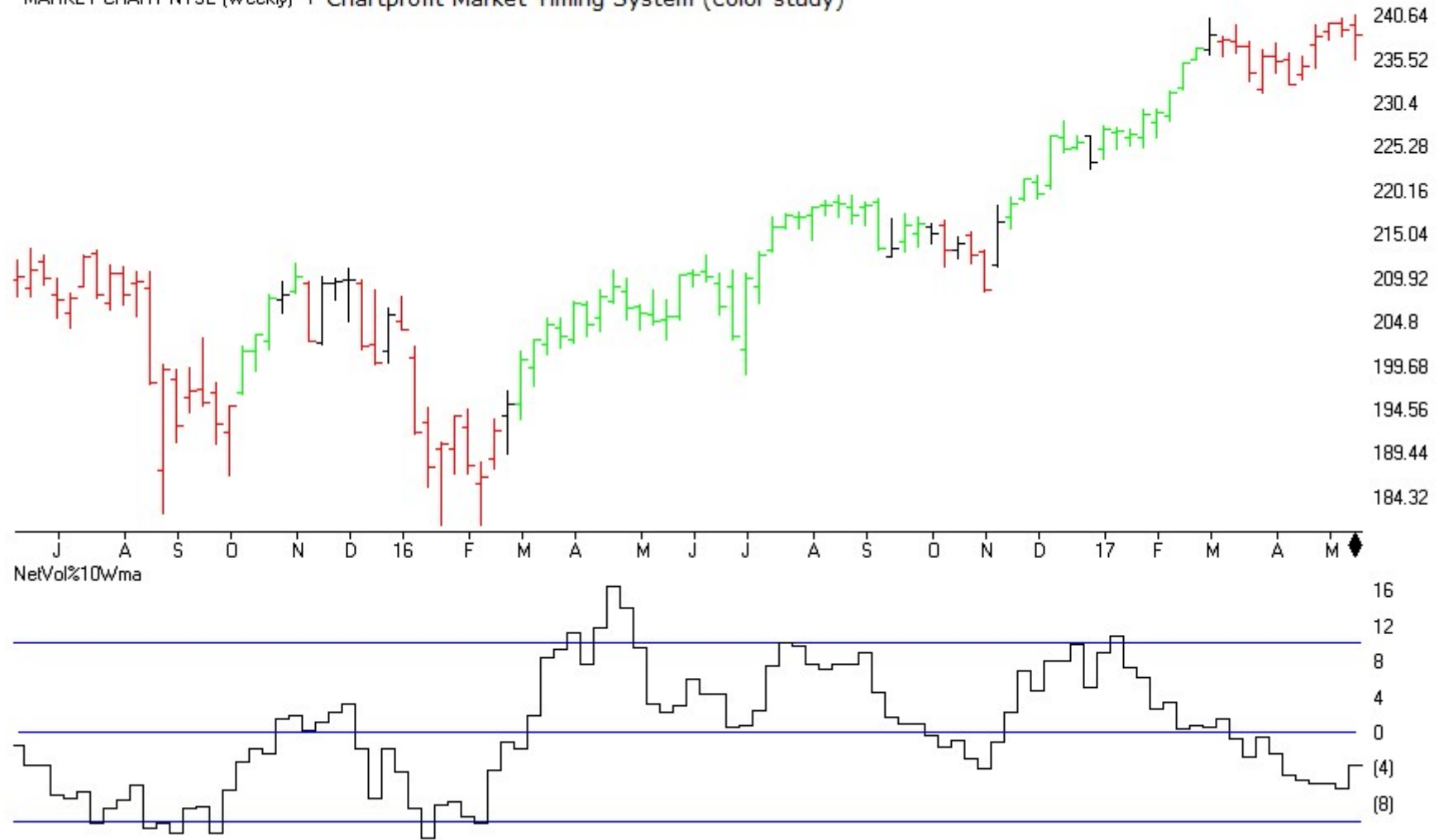
C.O.T.  
Quick  
View

<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>
05/16/17	83.3	99.8	36.7	4.1	2.2	95.3	50.4	19.8	36.3
05/09/17	86.5	100.0	31.3	0.0	0.0	100.0	49.4	15.8	34.2
<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>
05/16/17	74	100	60.5	29	43.9	52.2	28	41.1	71.6
05/09/17	51.7	73	78.3	51.3	65.3	34.5	14.2	42.5	92.9
<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>
05/16/17	82.2	100.0	16.7	18.8	5.0	88.8	27.5	19.4	63.6
05/09/17	78.9	100.0	20.0	18.7	22.4	90.7	42.1	28.8	43.9
<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>
05/16/17	25.7	15.0	64.1	66.9	91.3	53.9	99.8	73.3	21.6
05/09/17	15.9	21.6	88.5	81.4	100.0	39.3	96.2	52.2	9.1
<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>
05/16/17	0.0	28.9	100.0	100.0	50.8	0.0	91.3	91.8	8.7
05/02/17	16.7	15.9	48.9	50.3	62.4	67.2	100.0	95.2	0.0
<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>
05/16/17	69.9	68.5	53.8	27.6	25.2	43.9	33.6	39.0	62.8
05/09/17	53.6	59.5	58.7	47.1	31.9	32.4	36.9	57.9	90.4
<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>
05/16/17	0.0	8.6	100.0	100.0	67.2	0.0	100.0	93.9	0.0
05/09/17	0.0	13.4	100.0	100.0	61.7	0.0	100.0	100.0	10.5
<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>
05/16/17	100.0	100.0	0.0	0.0	7.2	100.0	22.6	23.5	2.4
05/09/17	100.0	100.0	9.9	0.0	0.0	80.9	36.0	54.6	32.1

# Market Charts

Charts by AIQ TradingExpert

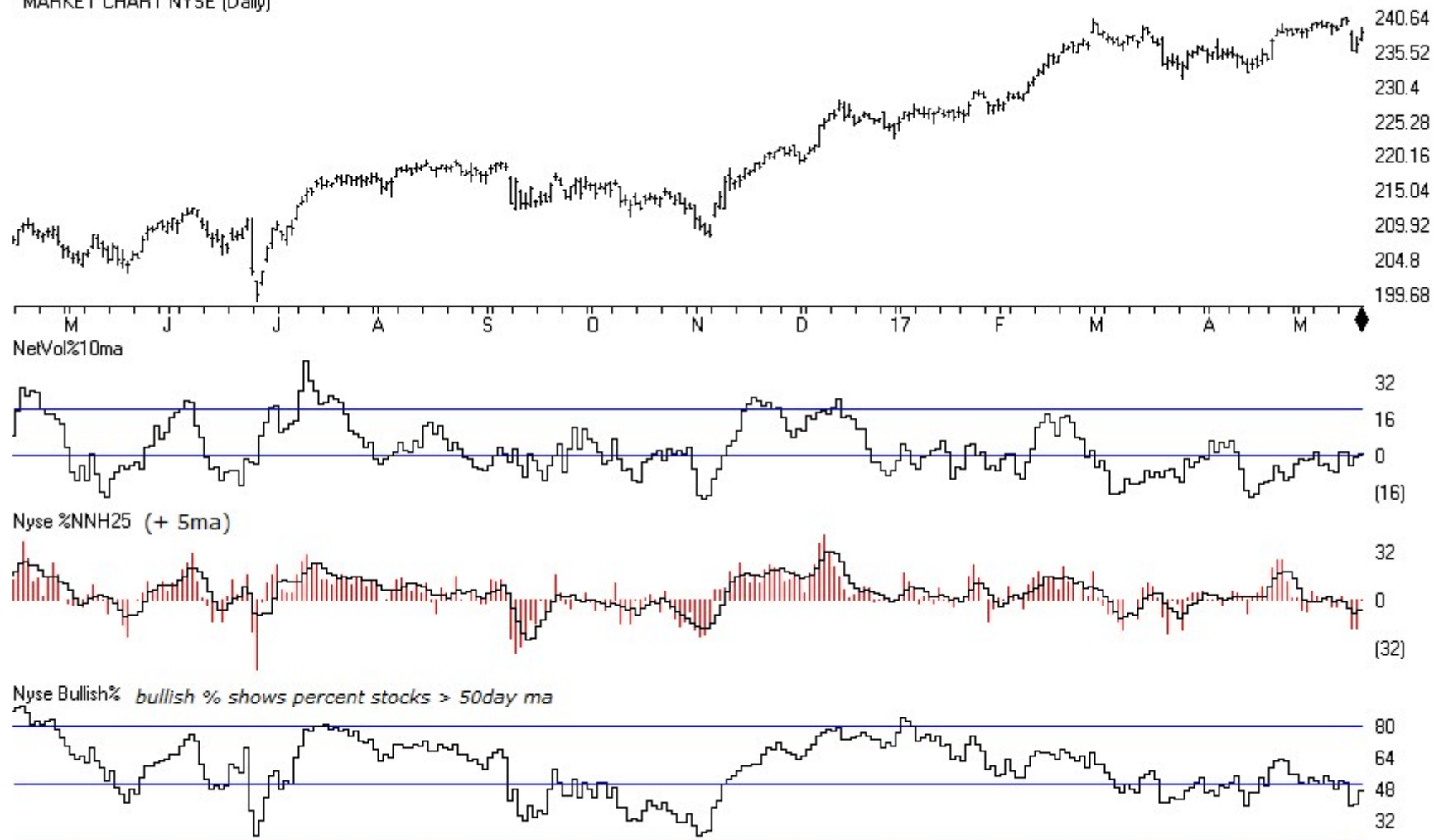
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



# Market Charts

Charts by AIQ TradingExpert

MARKET CHART NYSE (Daily)

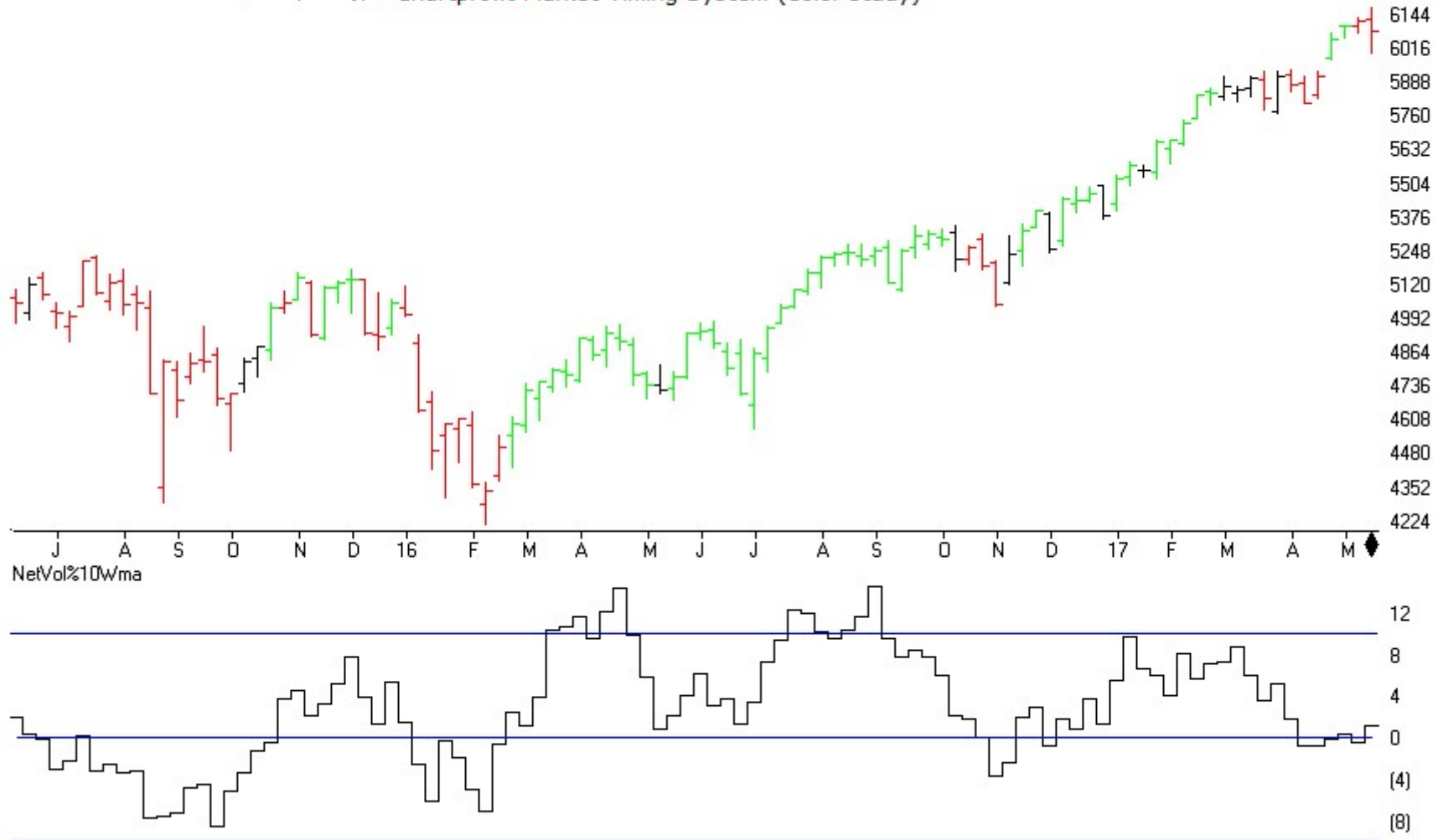




# Market Charts

Charts by AIQ TradingExpert

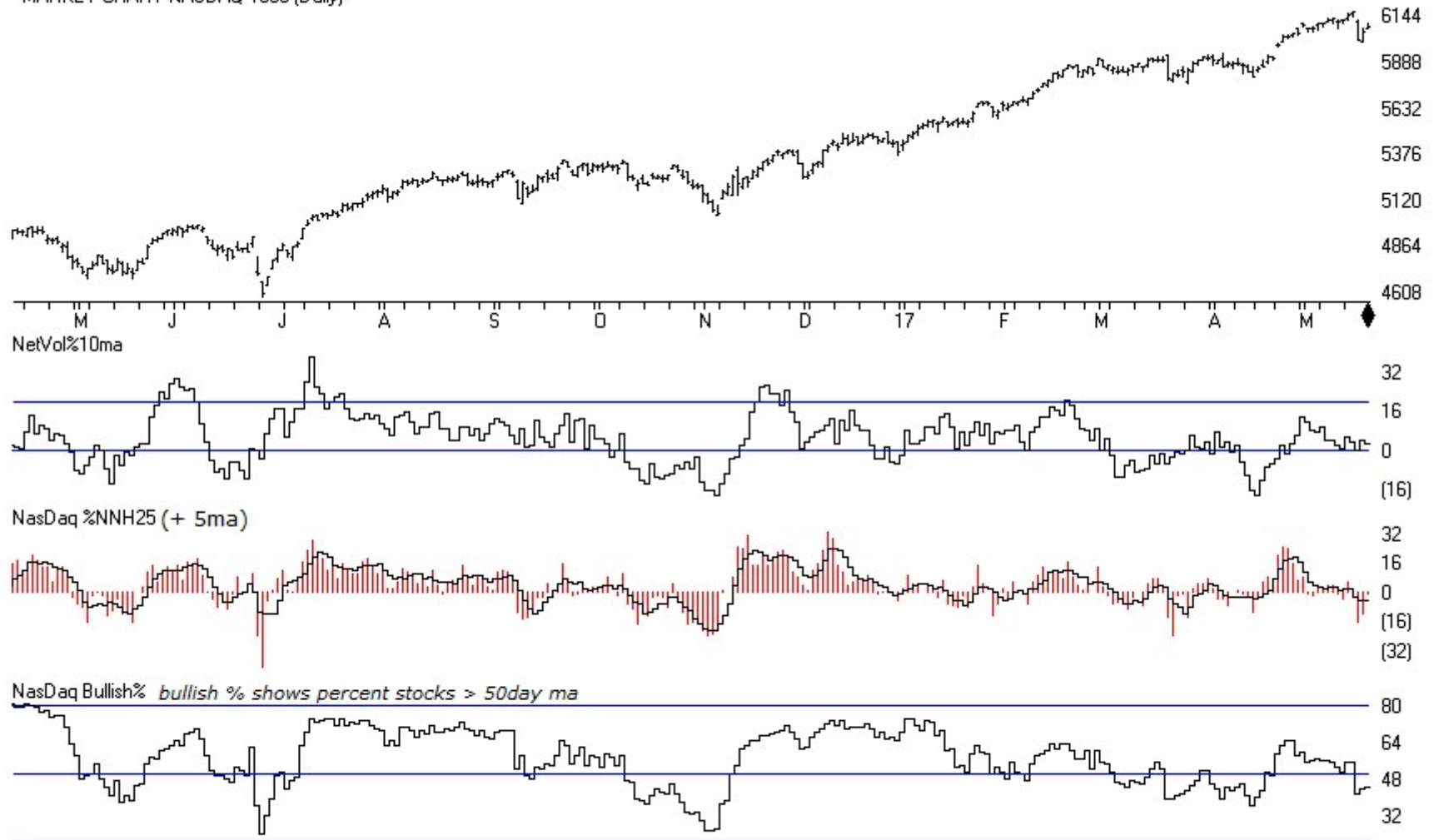
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



# Market Charts

Charts by AIQ TradingExpert

MARKET CHART NASDAQ 1800 (Daily)



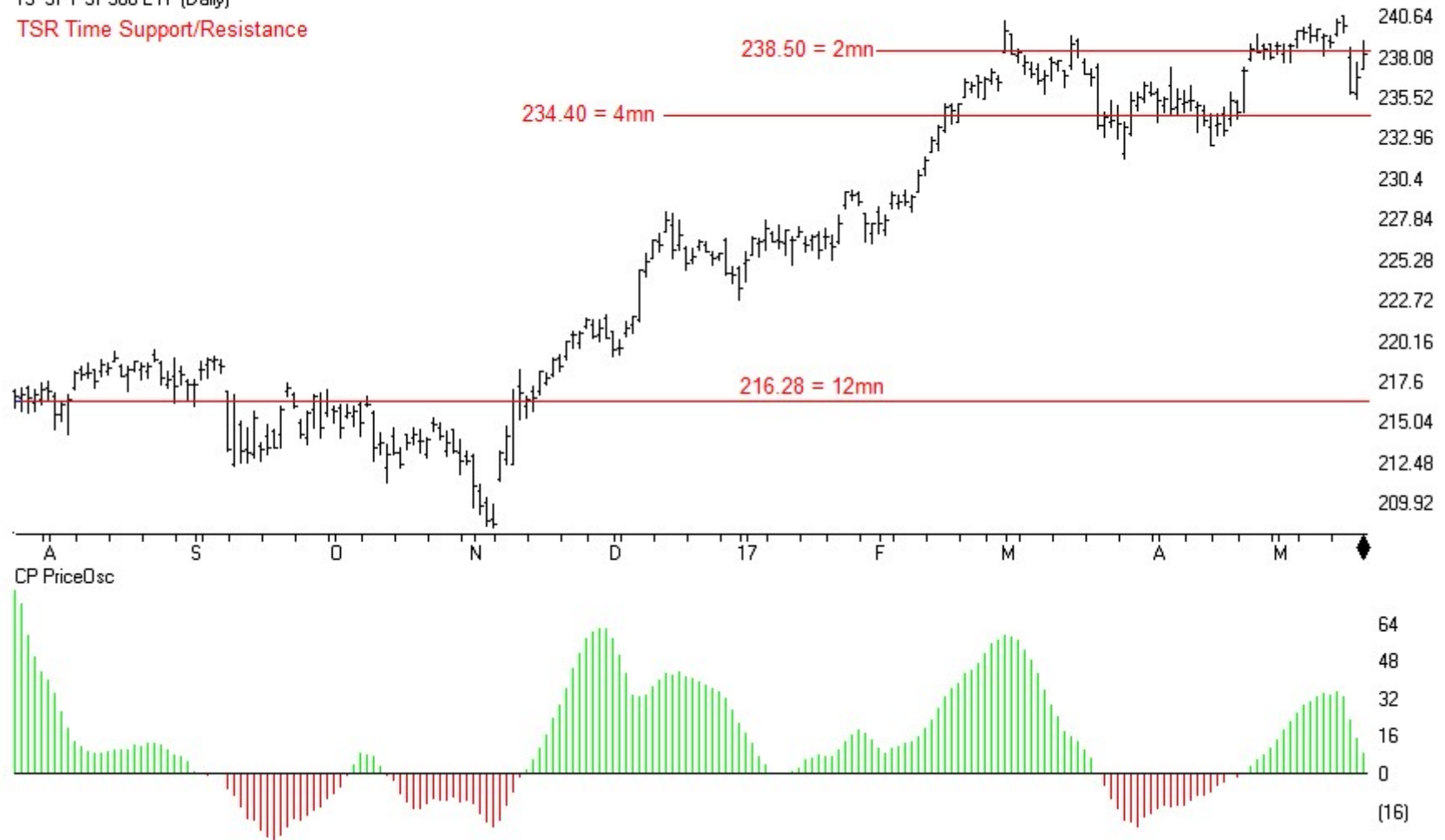


# Index ETFs

Charts by AIQ TradingExpert

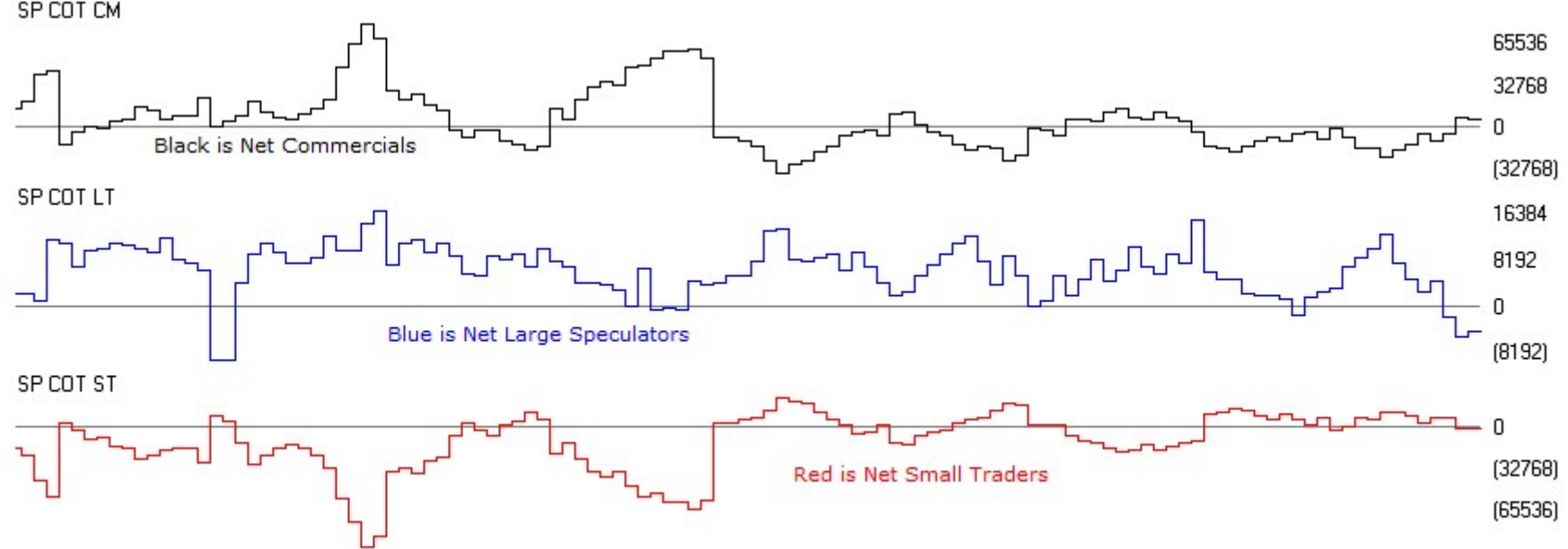
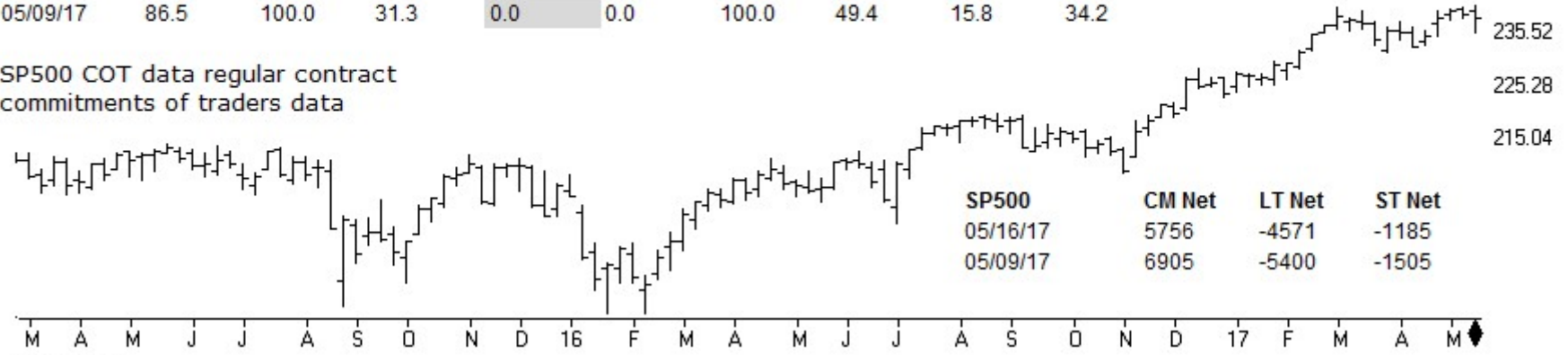
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



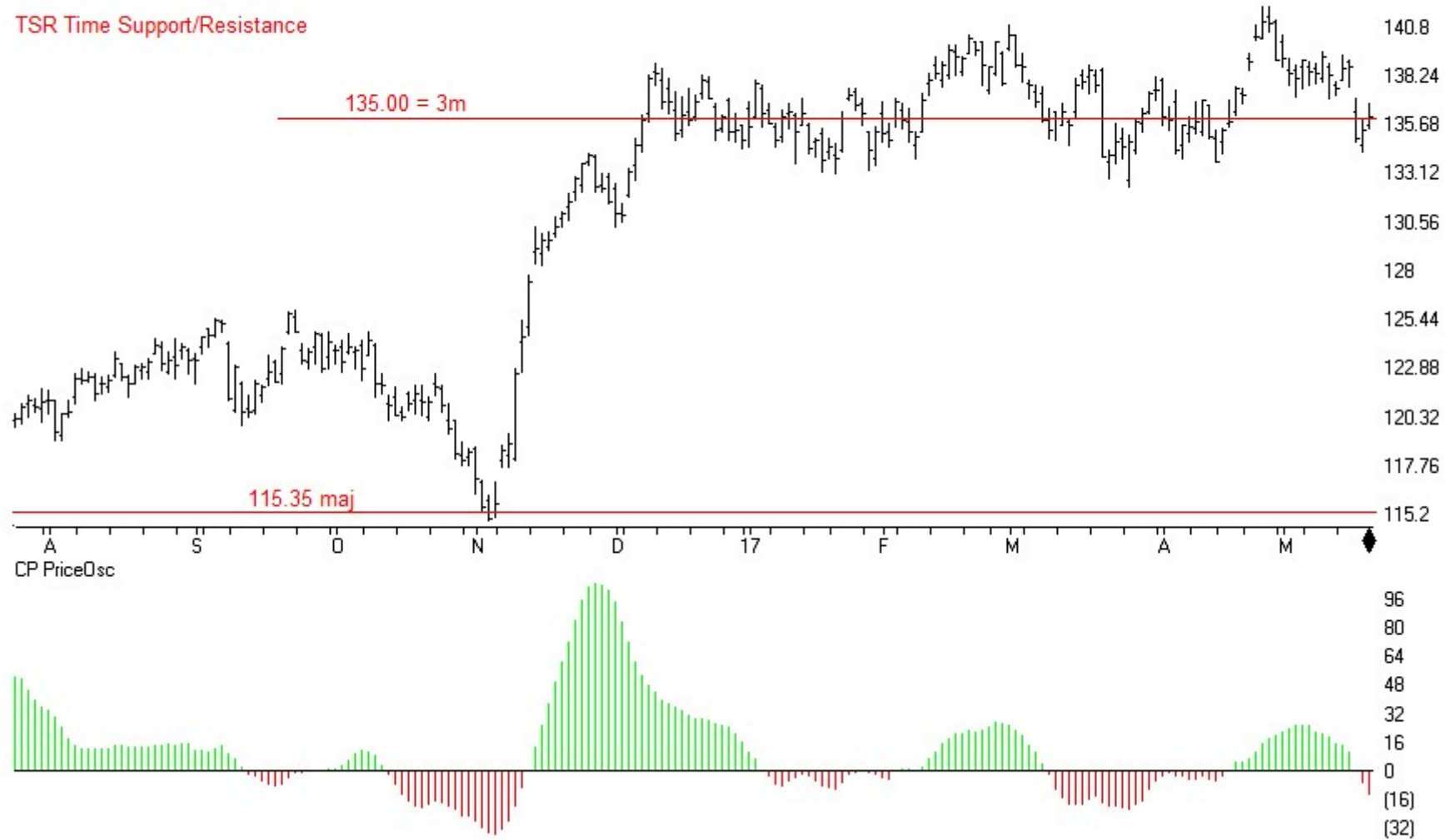
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/16/17	83.3	99.8	36.7	4.1	2.2	95.3	50.4	19.8	36.3
05/09/17	86.5	100.0	31.3	0.0	0.0	100.0	49.4	15.8	34.2

SP500 COT data regular contract commitments of traders data



11 IWM R2000 ETF (Daily)

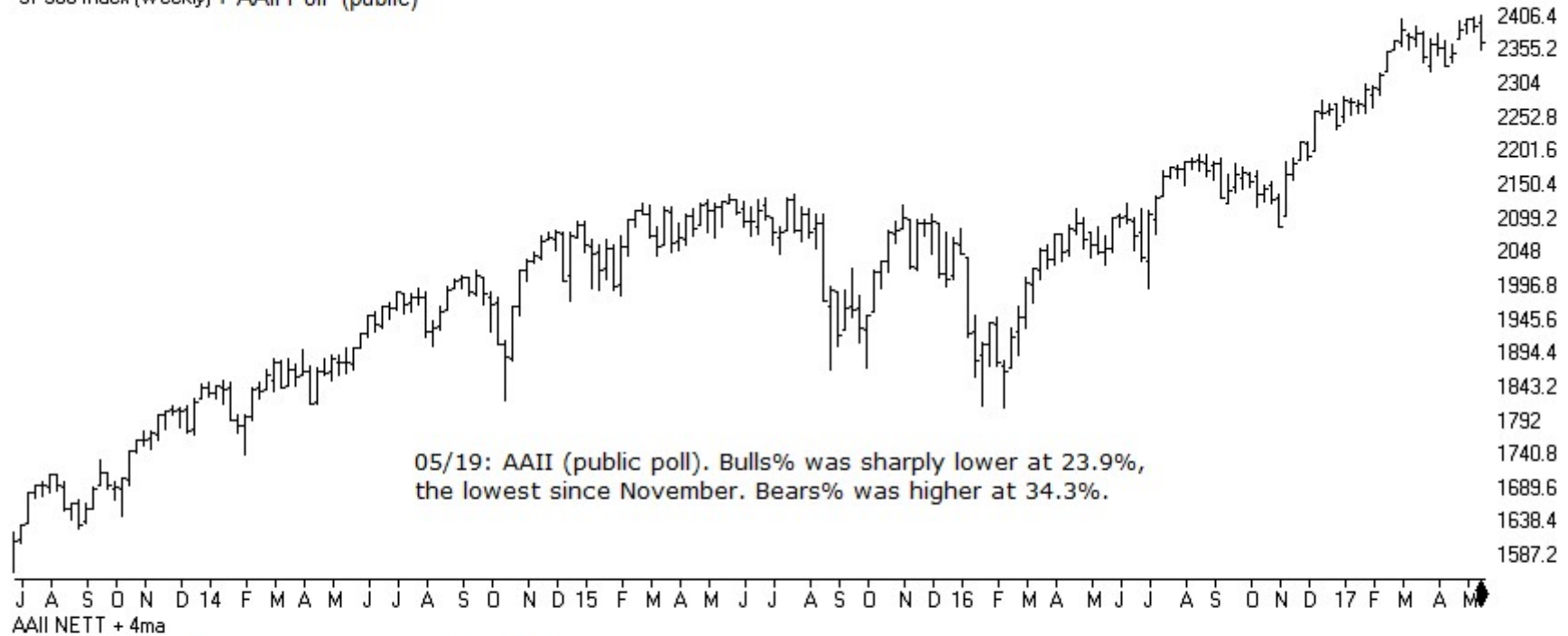
TSR Time Support/Resistance



# Sentiment

Charts by AIQ TradingExpert

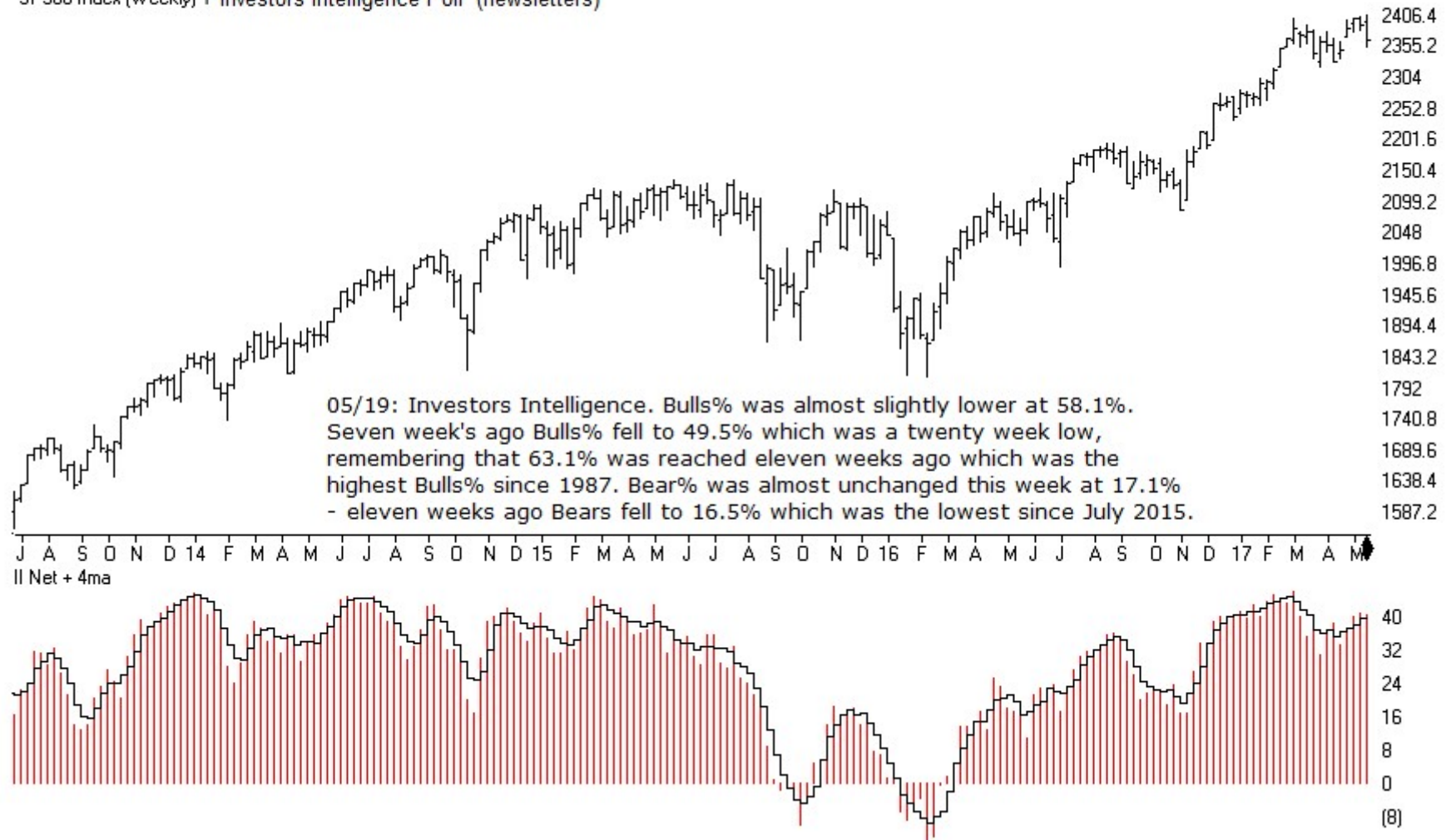
SP500 Index (Weekly) + AAI Poll (public)



# Sentiment

Chart by MetaStock

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

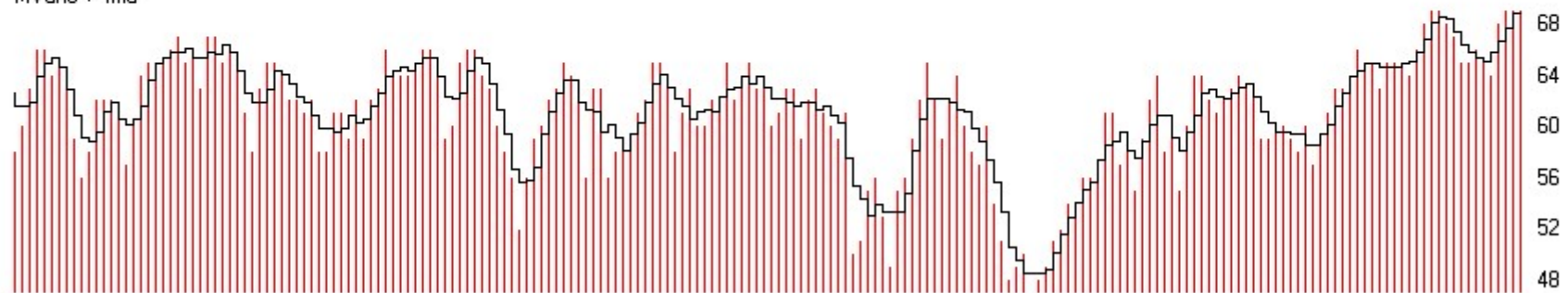
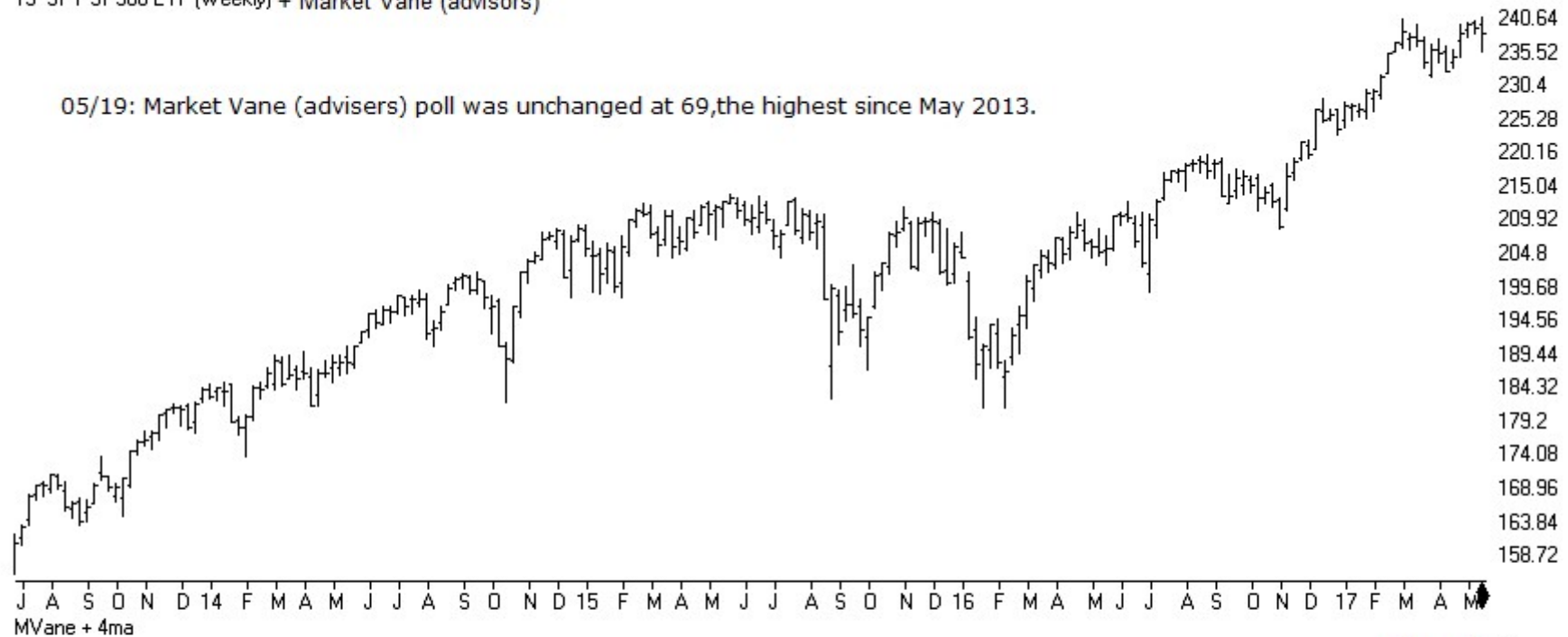


# Sentiment

Charts by AIQ TradingExpert

13 SPY SP500 ETF (Weekly) + Market Vane (advisors)

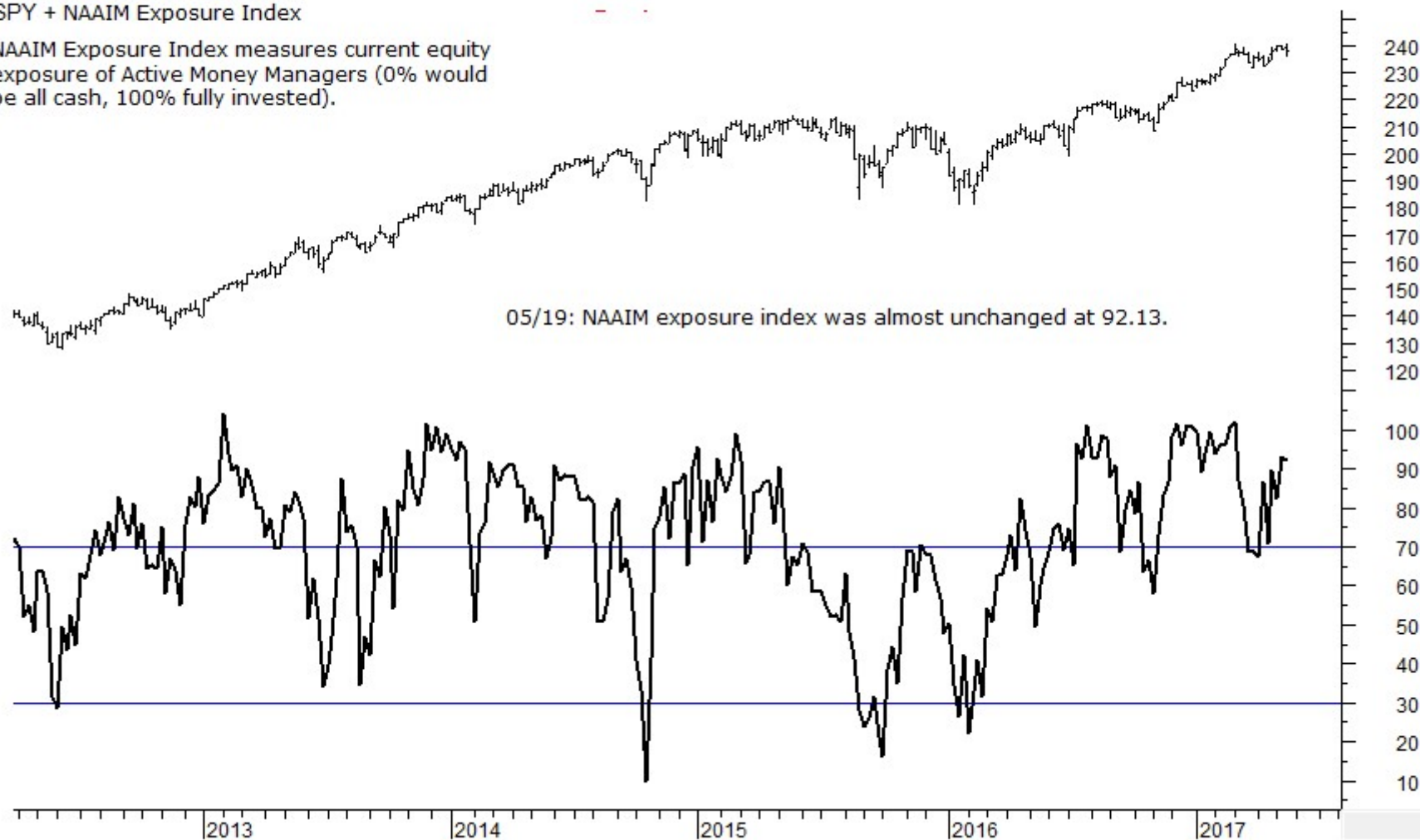
05/19: Market Vane (advisors) poll was unchanged at 69, the highest since May 2013.



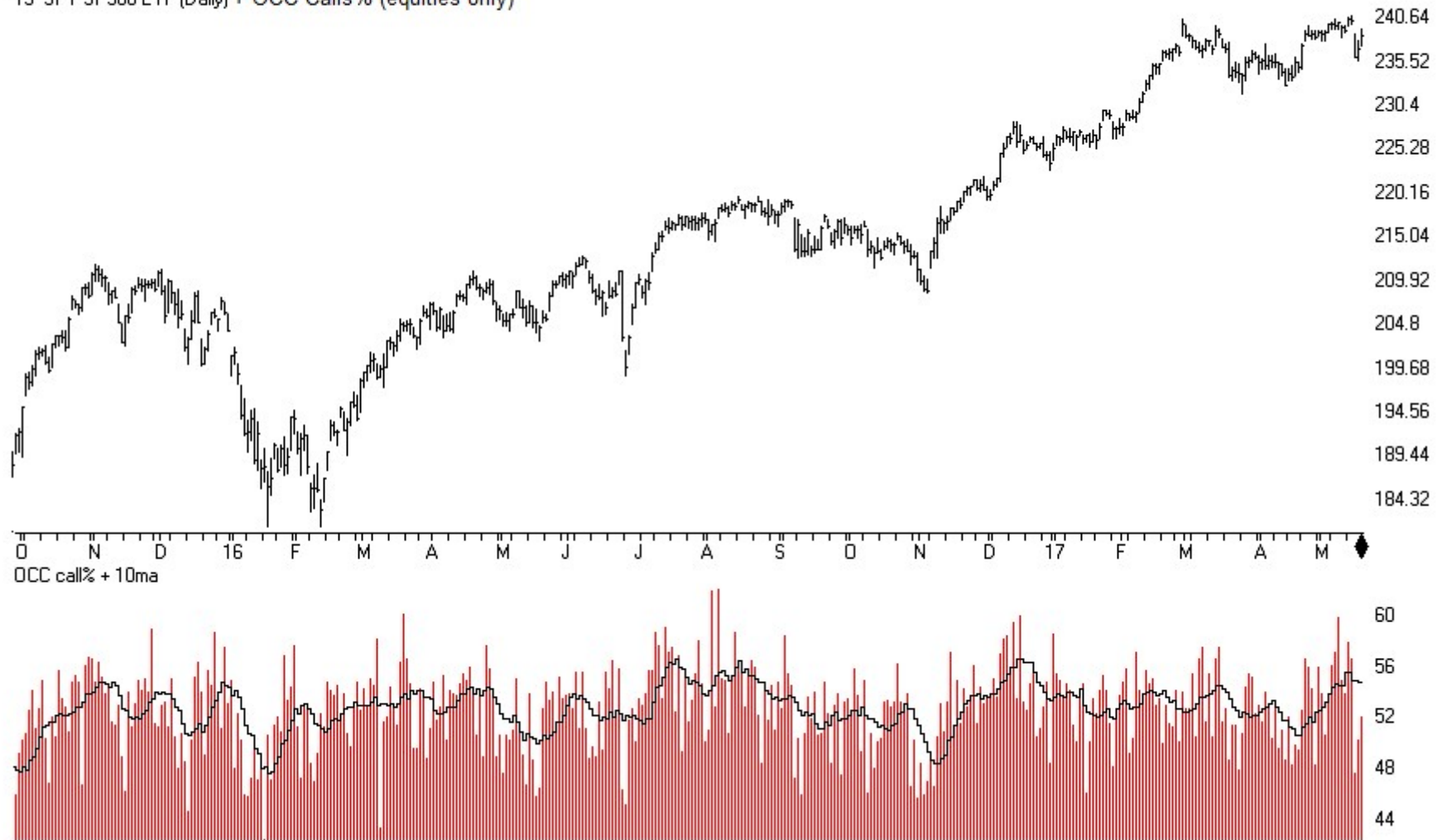


SPY + NAAIM Exposure Index

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

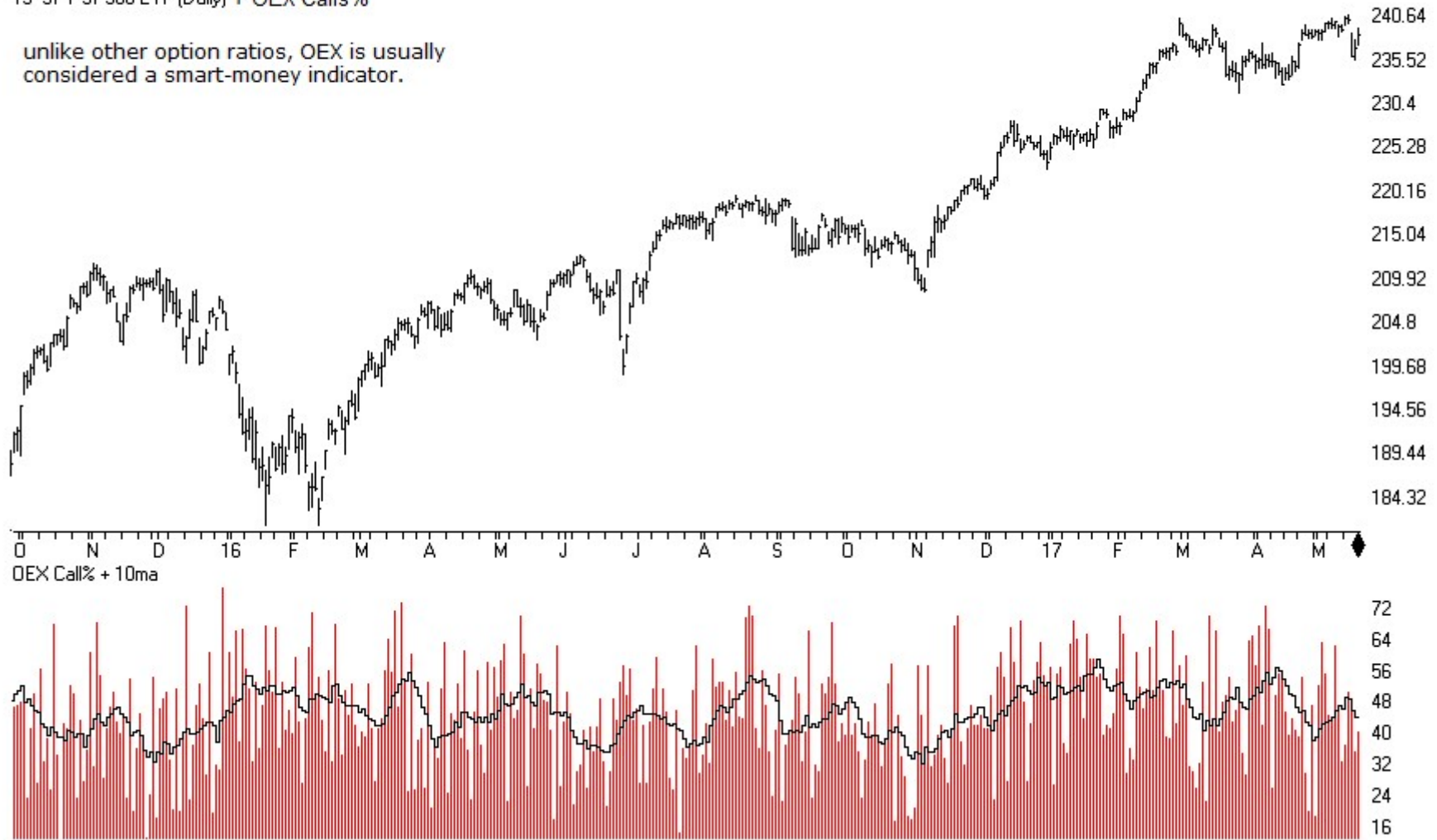


13 SPY SP500 ETF (Daily) + OCC Calls% (equities only)

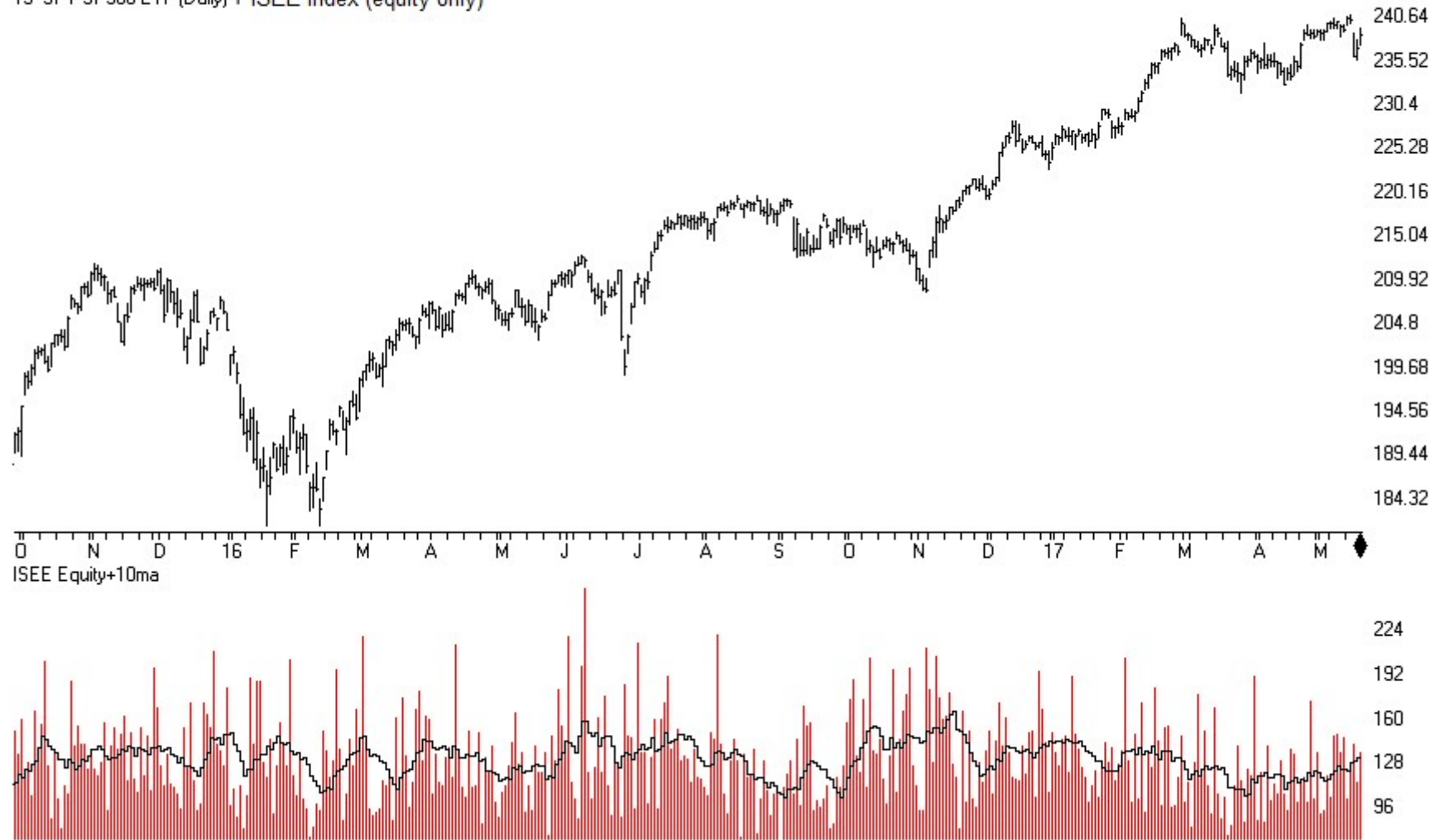


13 SPY SP500 ETF (Daily) + OEX Calls%

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



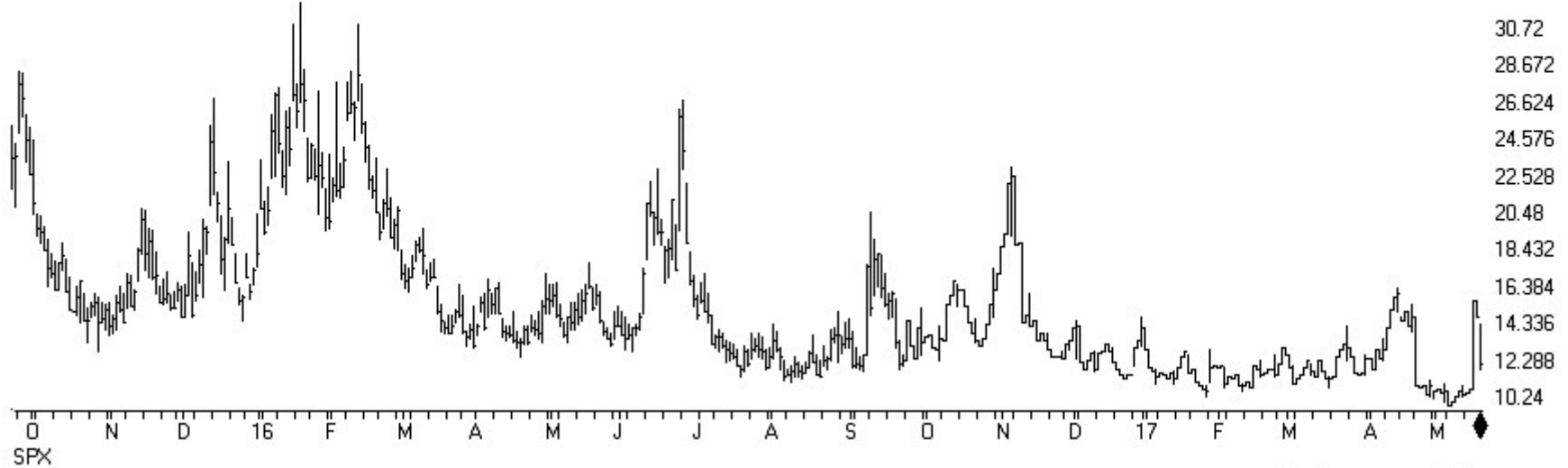
13 SPY SP500 ETF (Daily) + ISEE Index (equity only)



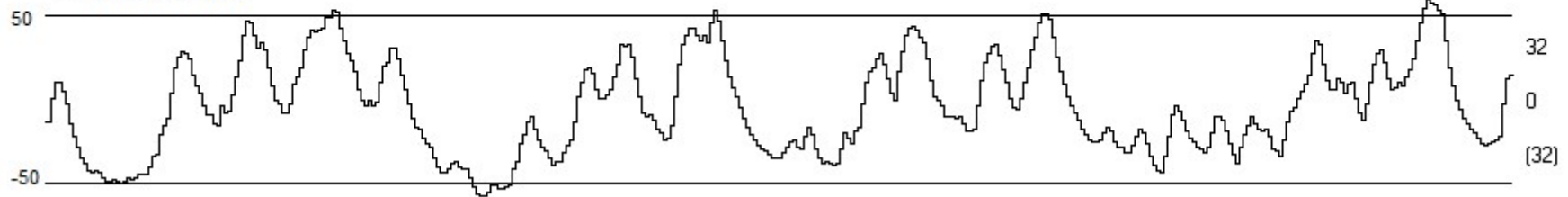
# Sentiment

Charts by AIQ TradingExpert

VIX - S&P 500 Volatility Index (Daily)



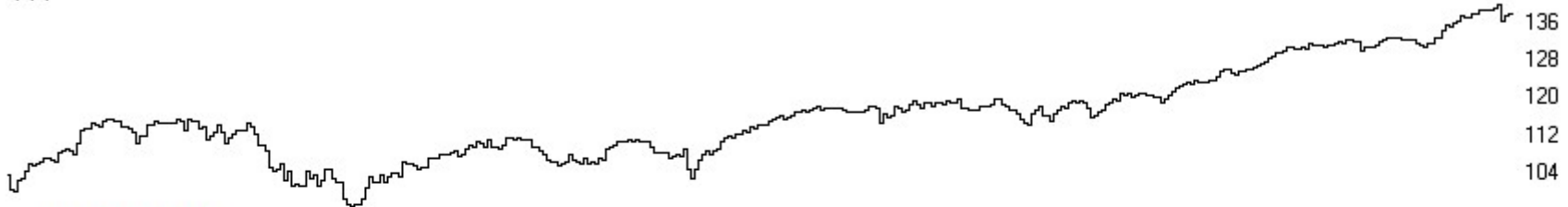
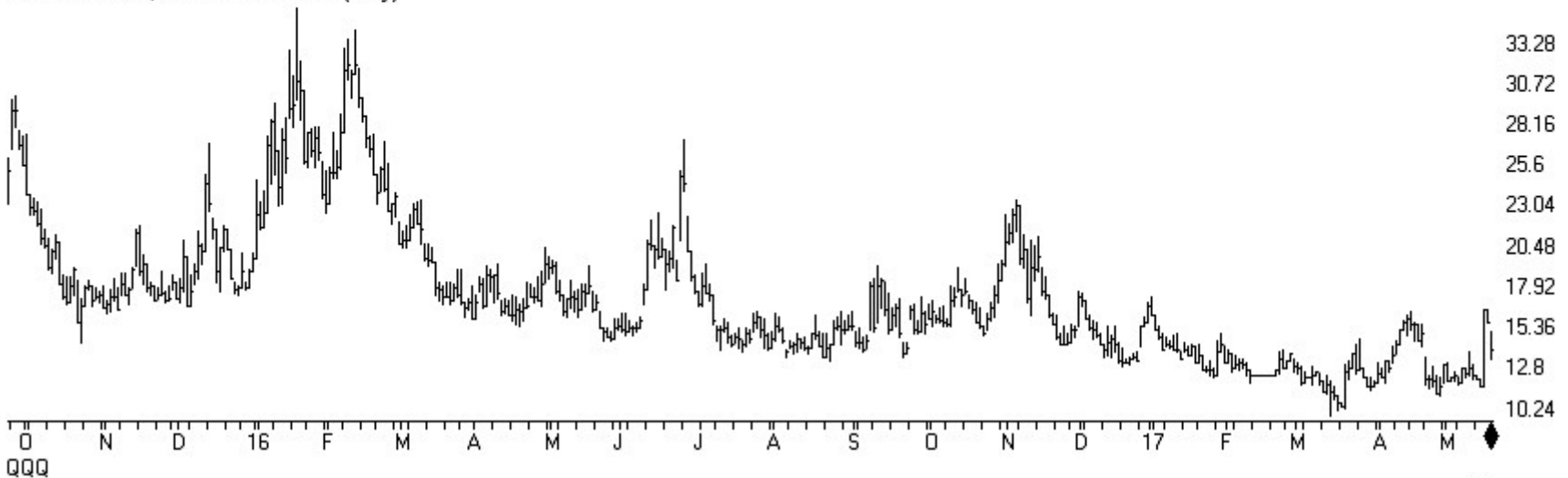
TCI based on VIX



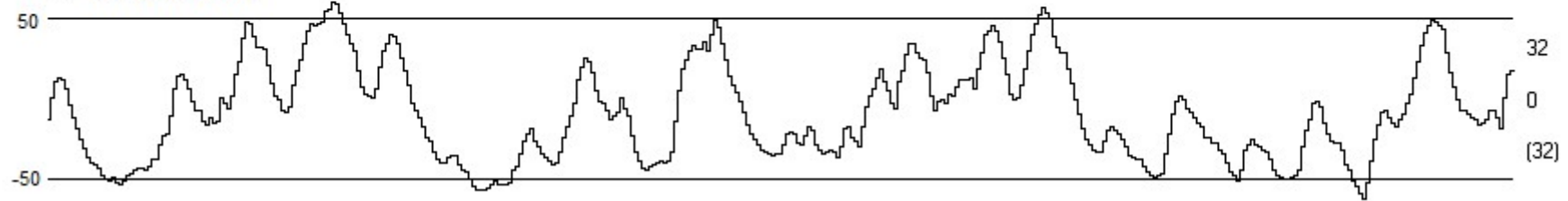
# Sentiment

Charts by AIQ TradingExpert

VXN - NASDAQ VOLATILITY INDEX (Daily)



TCI based on VXN



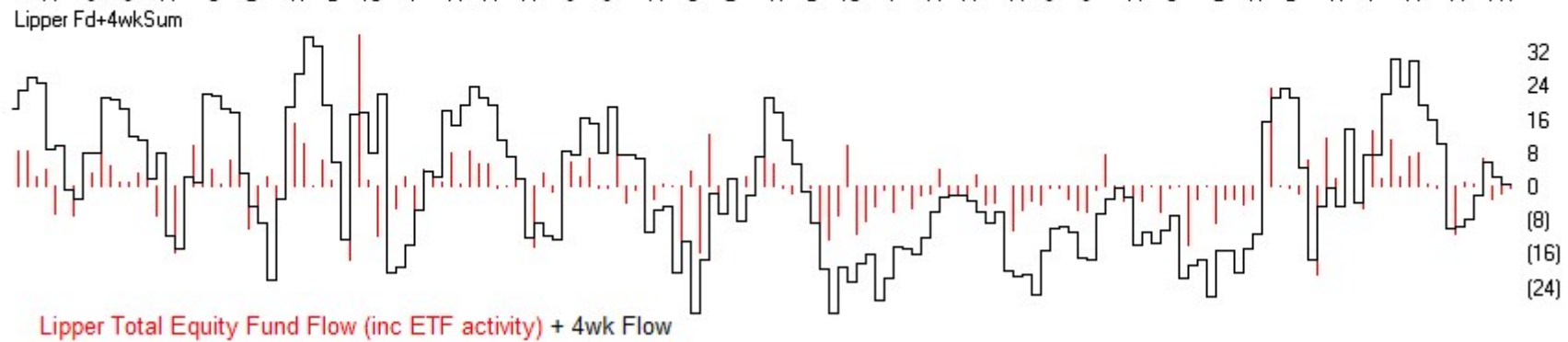
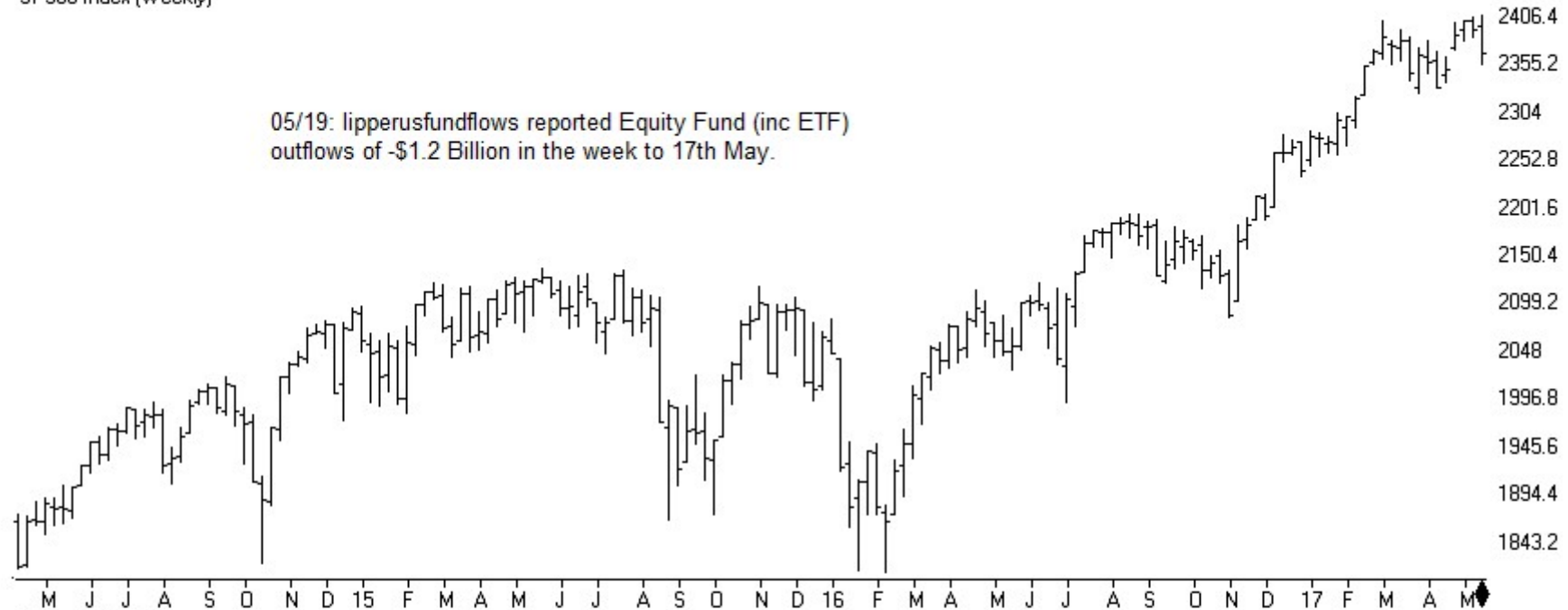


# Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly)

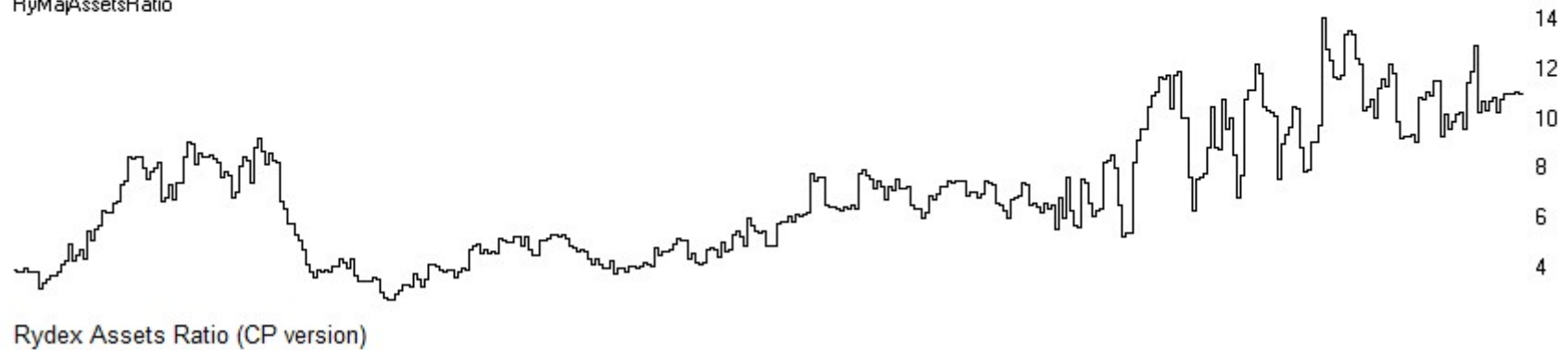
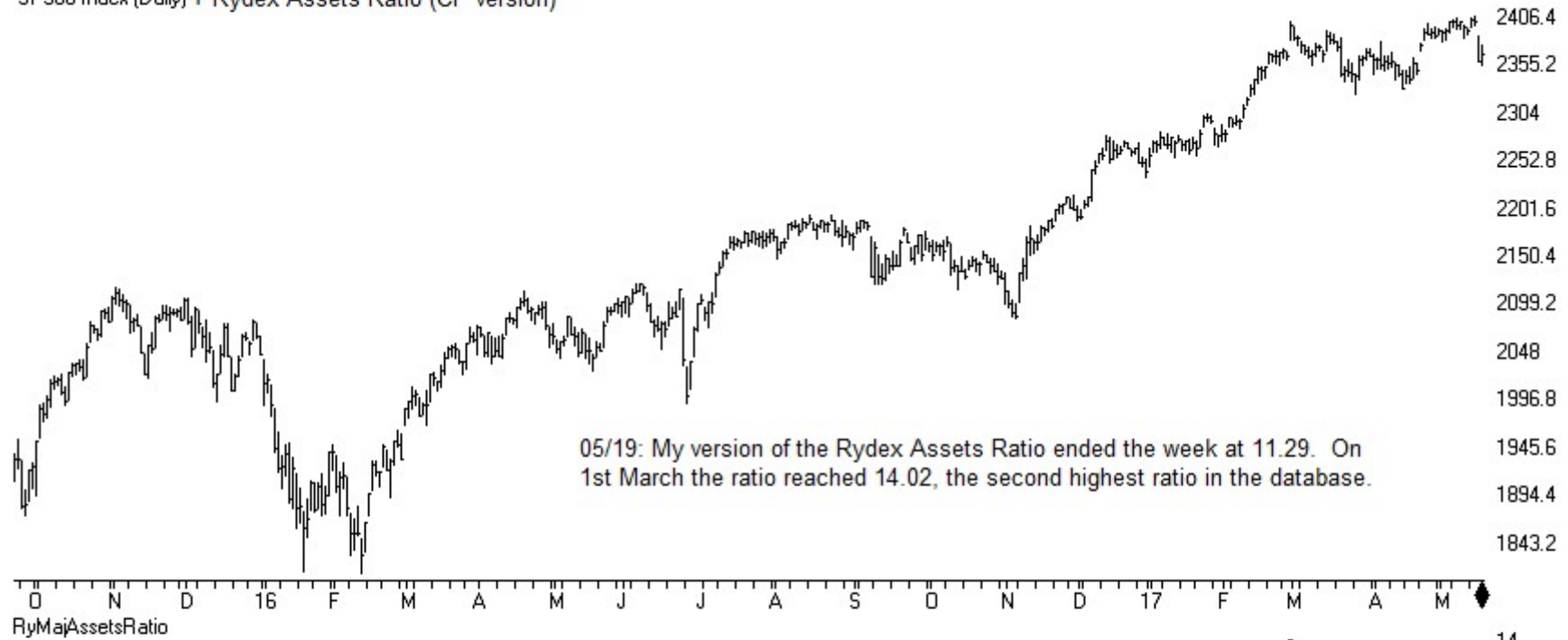
05/19: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$1.2 Billion in the week to 17th May.



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

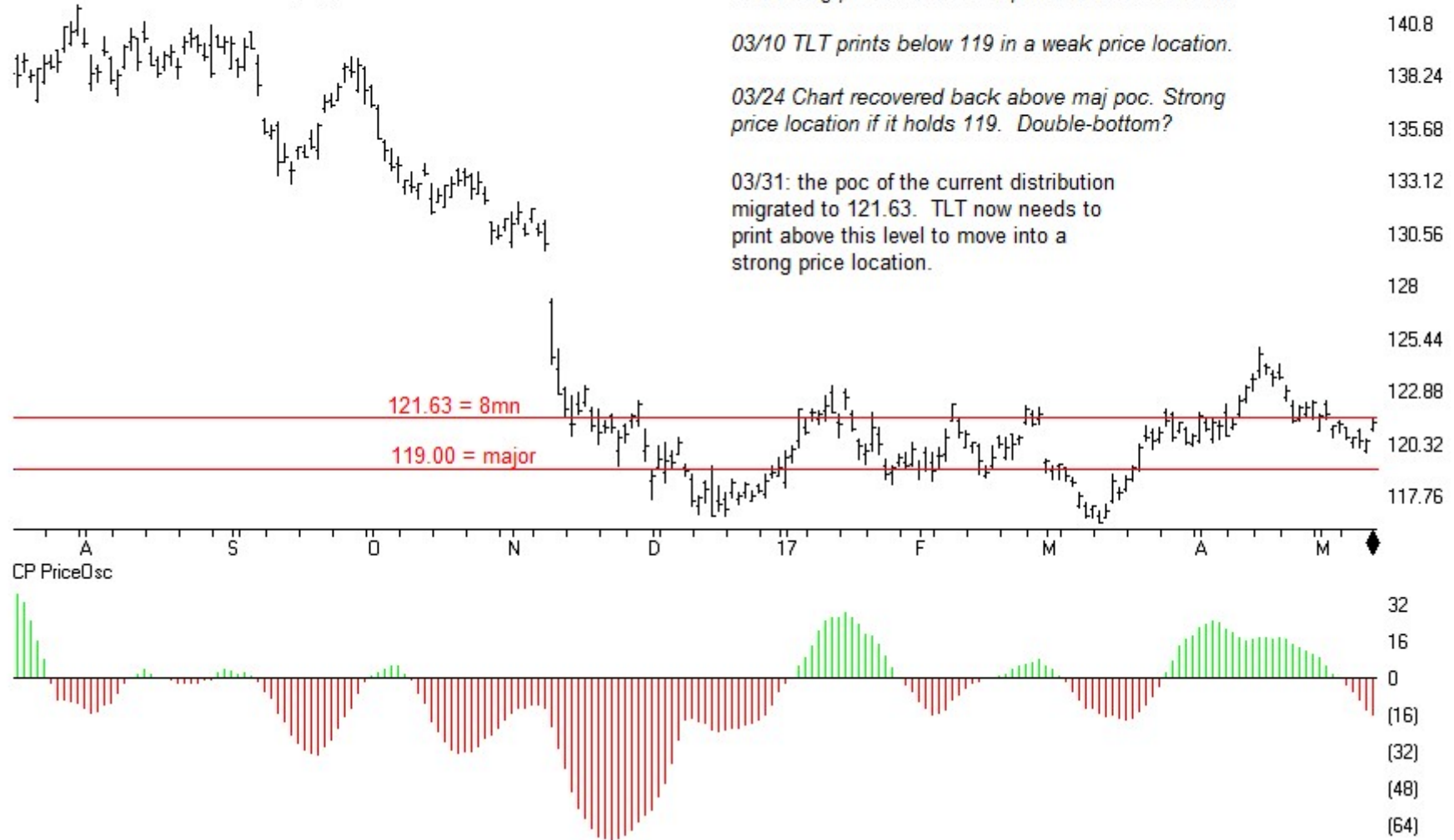
# Sentiment

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



TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

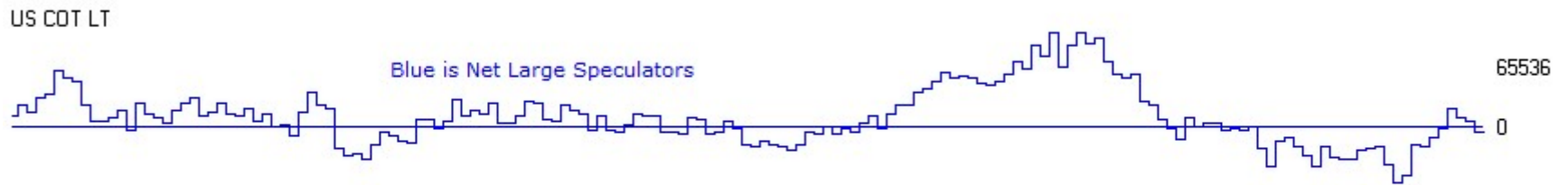
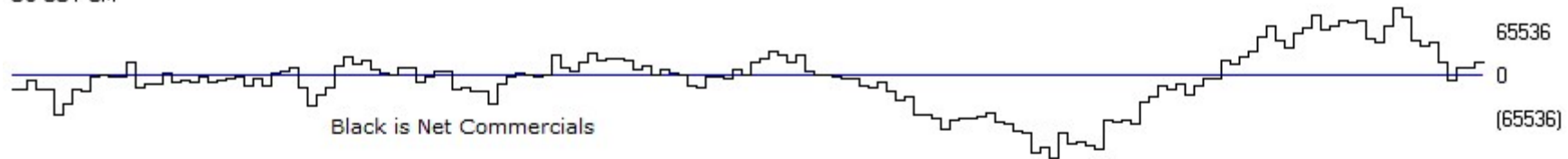
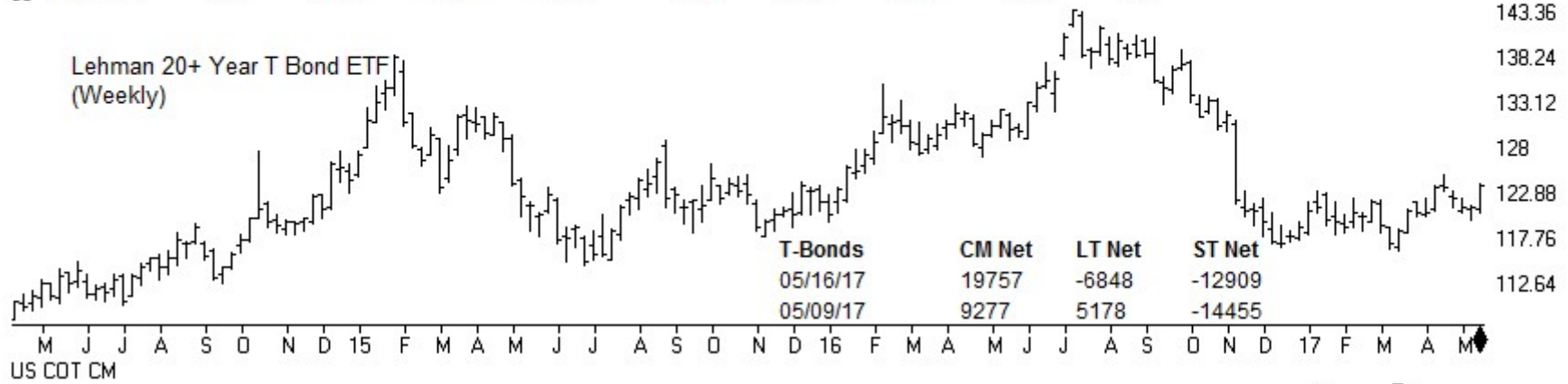


# Bonds

Charts by AIQ TradingExpert



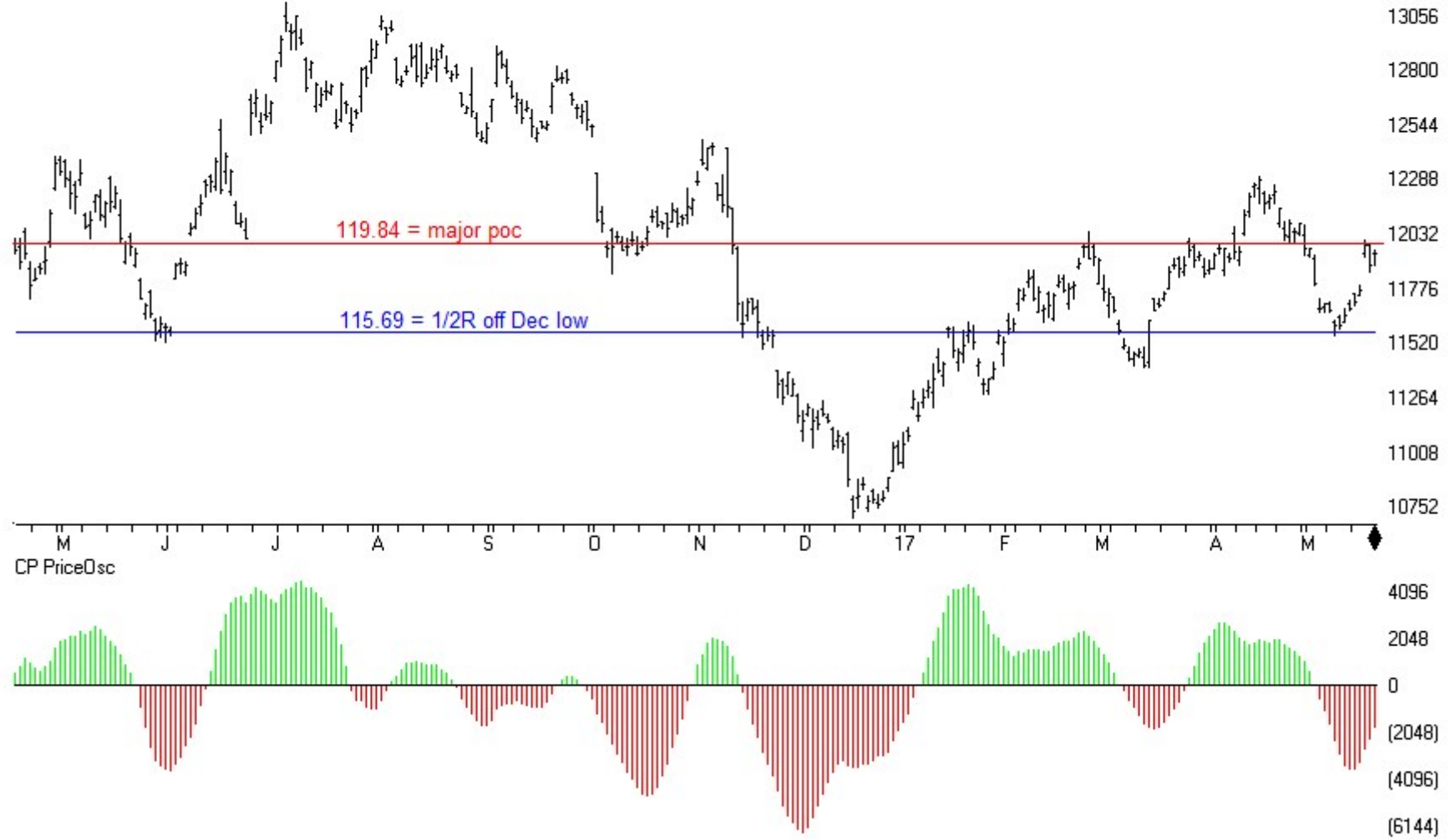
	T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	05/16/17	25.7	15.0	64.1	66.9	91.3	53.9	99.8	73.3	21.6
30	05/09/17	15.9	21.6	88.5	81.4	100.0	39.3	96.2	52.2	9.1





TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)

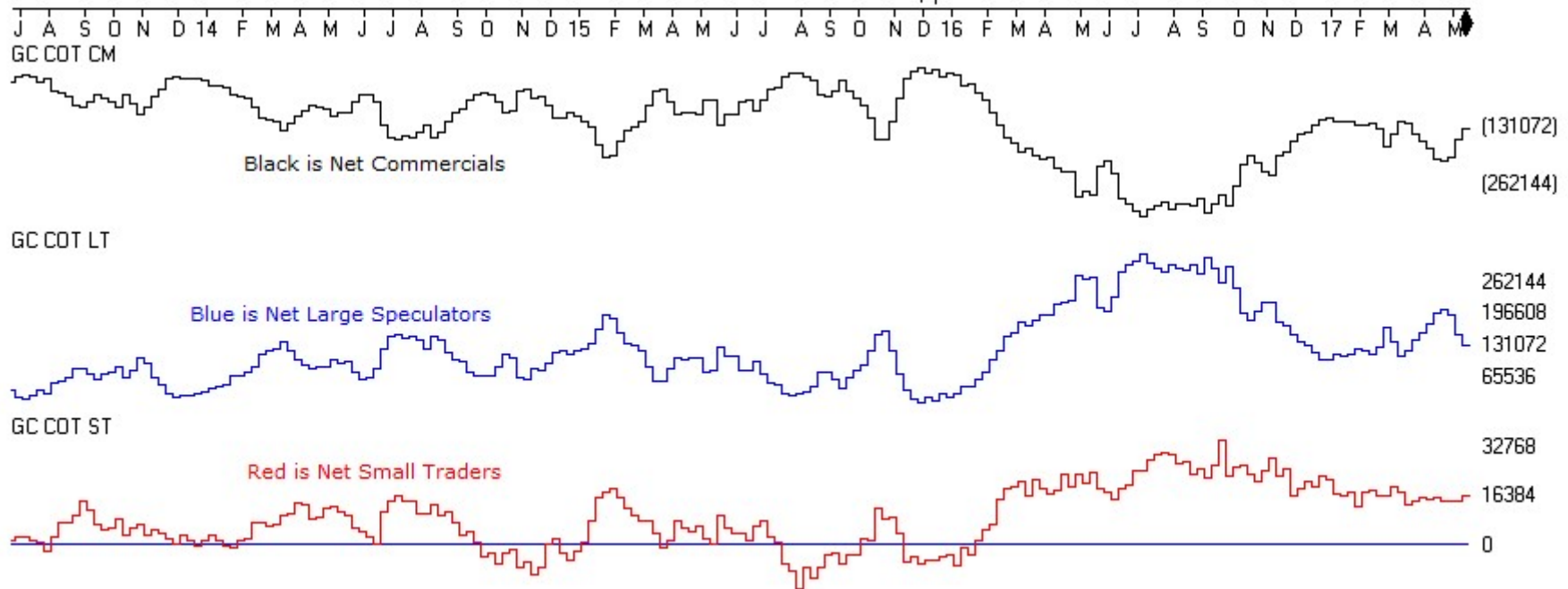


# Gold

Charts by AIQ TradingExpert



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/16/17	74	100	60.5	29	43.9	52.2	28	41.1	71.6
05/09/17	51.7	73	78.3	51.3	65.3	34.5	14.2	42.5	92.9



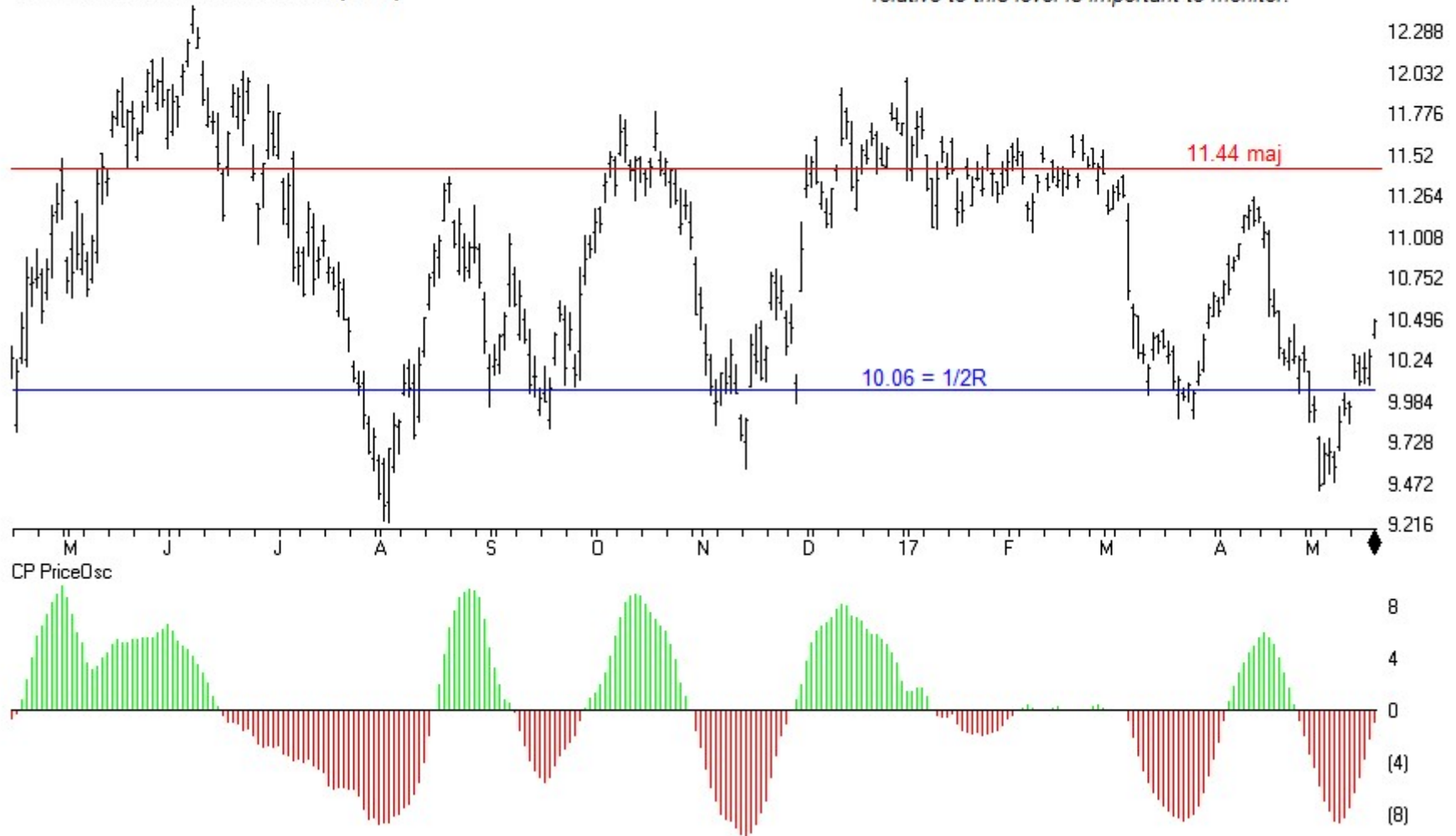




TSR Time Support/Resistance

43 UNITED STATES DIL FUND (Daily) (USO)

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

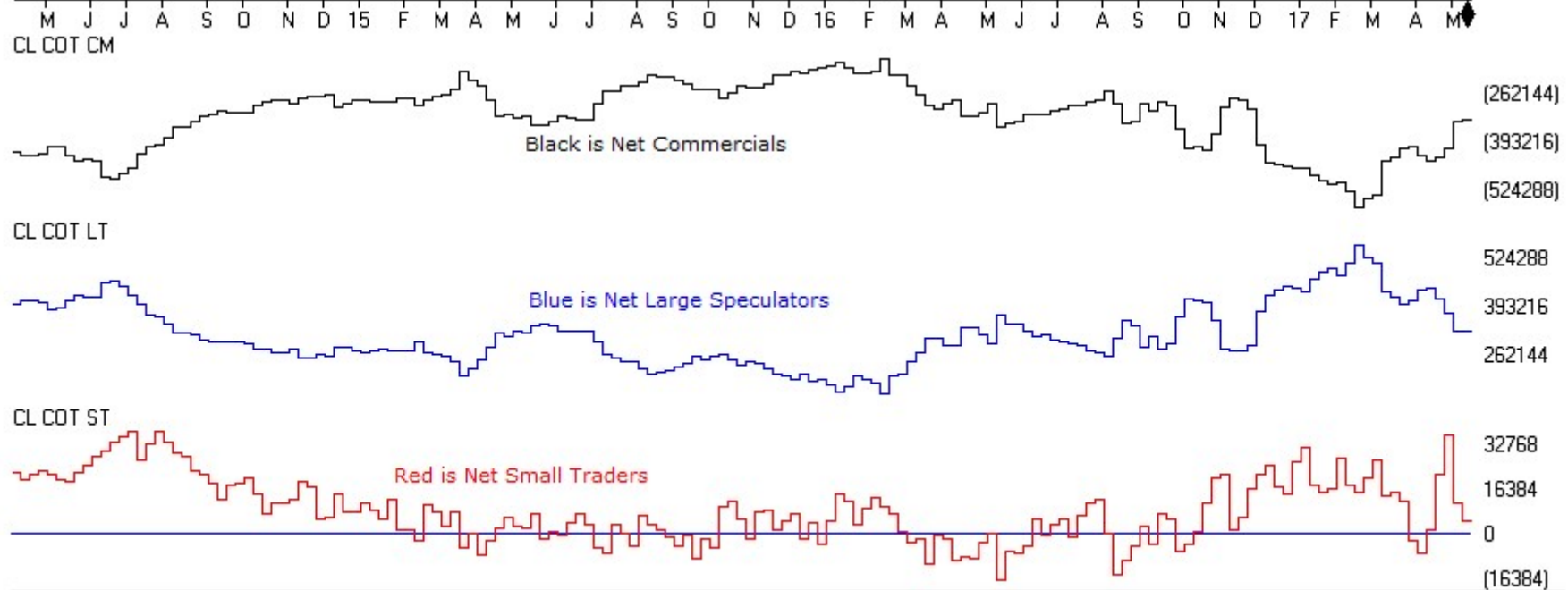


43 UNITED STATES OIL FUND (Weekly)

CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/16/17	82.2	100.0	16.7	18.8	5.0	88.8	27.5	19.4	63.6
05/09/17	78.9	100.0	20.0	18.7	22.4	90.7	42.1	28.8	43.9

CRUDE OIL	CM Net	LT Net	ST Net
05/16/17	-333507	328952	4555
05/09/17	-339794	328751	11043

United States Oil Fund ETF (Weekly)





TSR Time Support/Resistance

51 EURUSD (Daily)



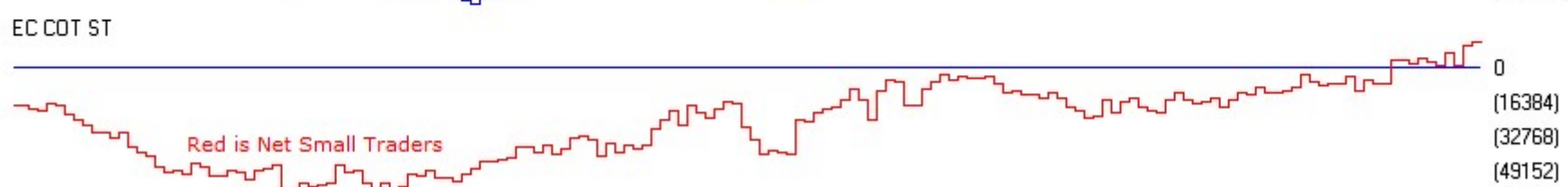
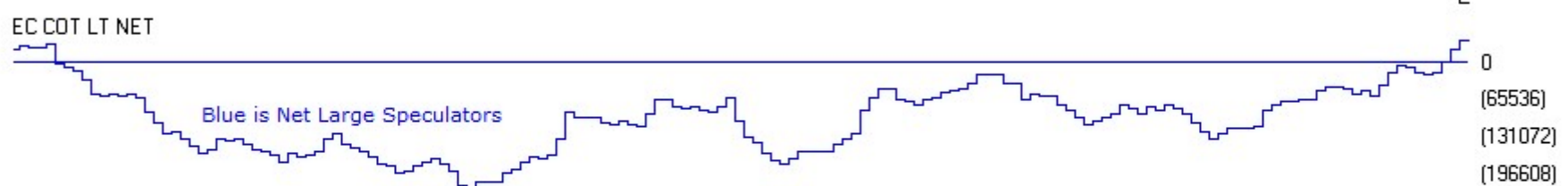
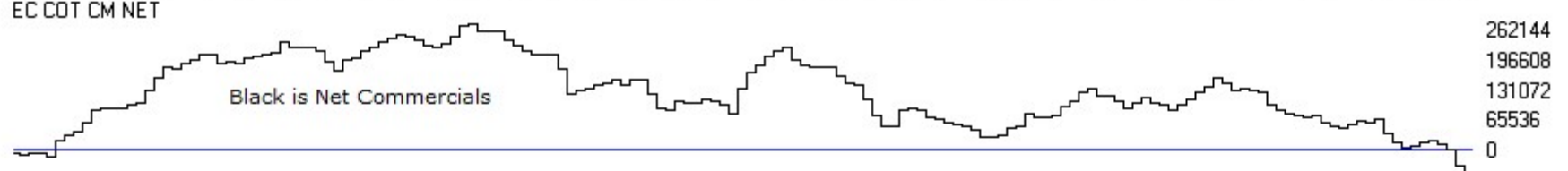
CP PriceOsc



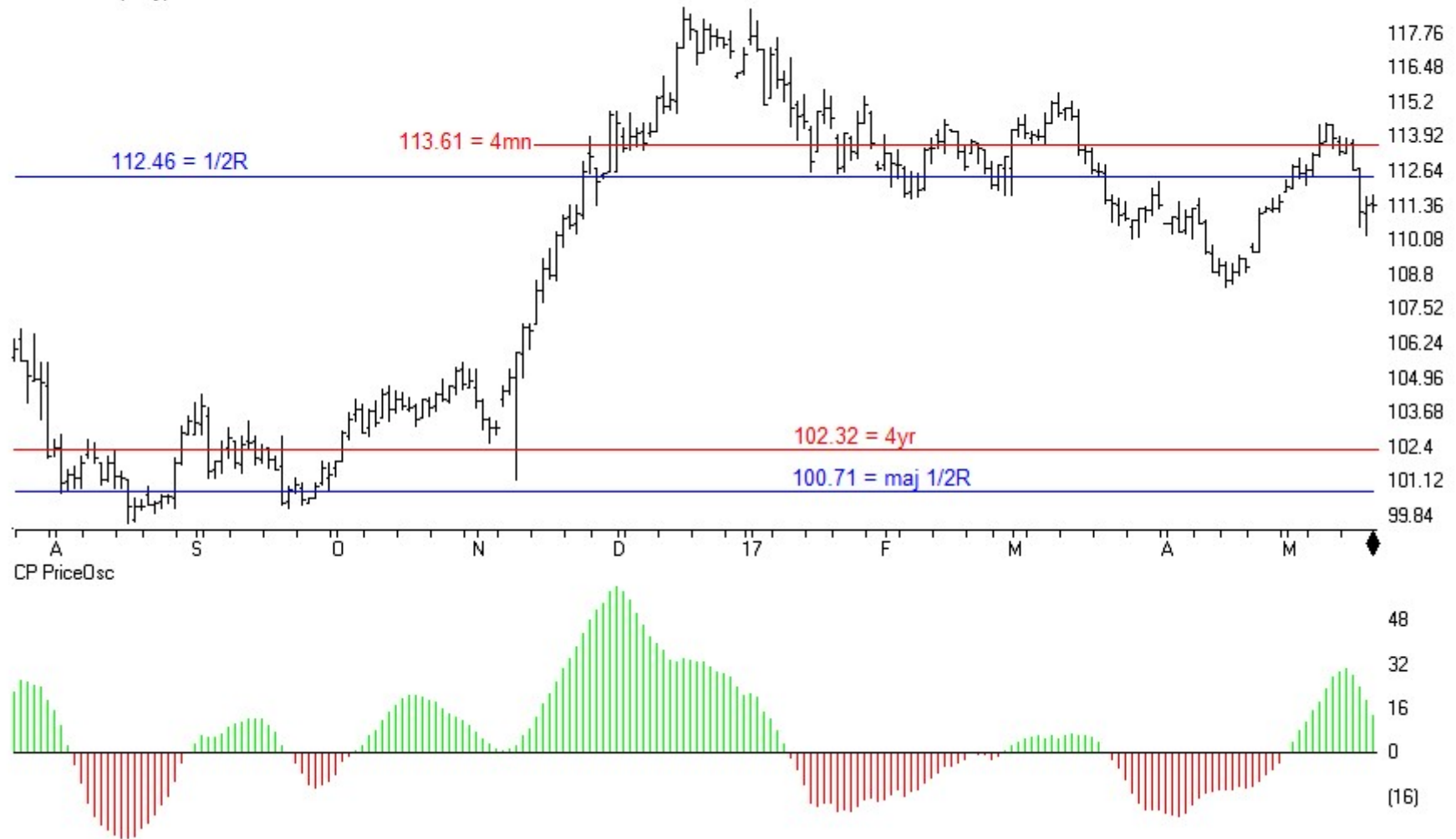
# Dollar

Charts by AIQ TradingExpert

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/16/17	0.0	8.6	100.0	100.0	67.2	0.0	100.0	93.9	0.0
05/09/17	0.0	13.4	100.0	100.0	61.7	0.0	100.0	100.0	10.5



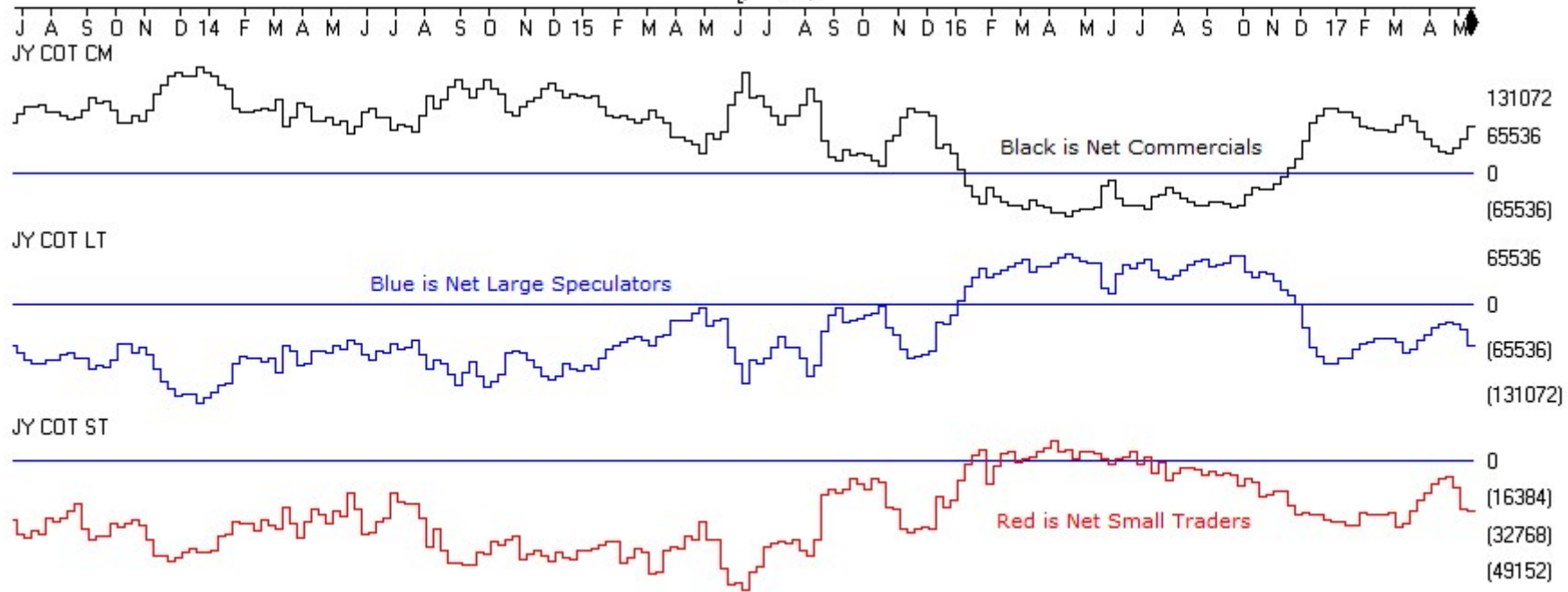
53 USDJPY (Daily)



# Dollar

Charts by AIQ TradingExpert

JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/16/17	69.9	68.5	53.8	27.6	25.2	43.9	33.6	39.0	62.8
05/09/17	53.6	59.5	58.7	47.1	31.9	32.4	36.9	57.9	90.4





# ChartProfit

<http://www.chartprofitwebcast.com>