

ChartProfit

Charts to Friday 21st April 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 04/21

	-5	-4	-3	-2	↓
NYSE	43	53	48	39	50
NasDaq	42	51	43	36	49
SP500	52	58	54	39	46
ND100	65	65	61	42	50
R2000	36	51	41	35	52

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

04/21: AAll (public poll). Bulls% was lower at 25.7%, a twenty four week low. Bears% was also lower at 38.7%. The 4wk ma of nett (Bulls-Bears) at -9.97 is also at a twenty four week low.

04/21: Investors Intelligence. Bulls% was lower at 51.9%, down 56.3%. Three week's ago Bulls% fell to 49.5% which was a twenty week low, remembering that 63.1% was reached eight weeks ago which was the highest Bulls% since 1987. Bear% was slightly higher this week at 18.3% - seven weeks ago Bears fell to 16.5% which was the lowest since July 2015.

04/21: Market Vane (advisers) poll was lower at 64. Seven weeks ago the poll reached 69 which was the highest since May 2013.

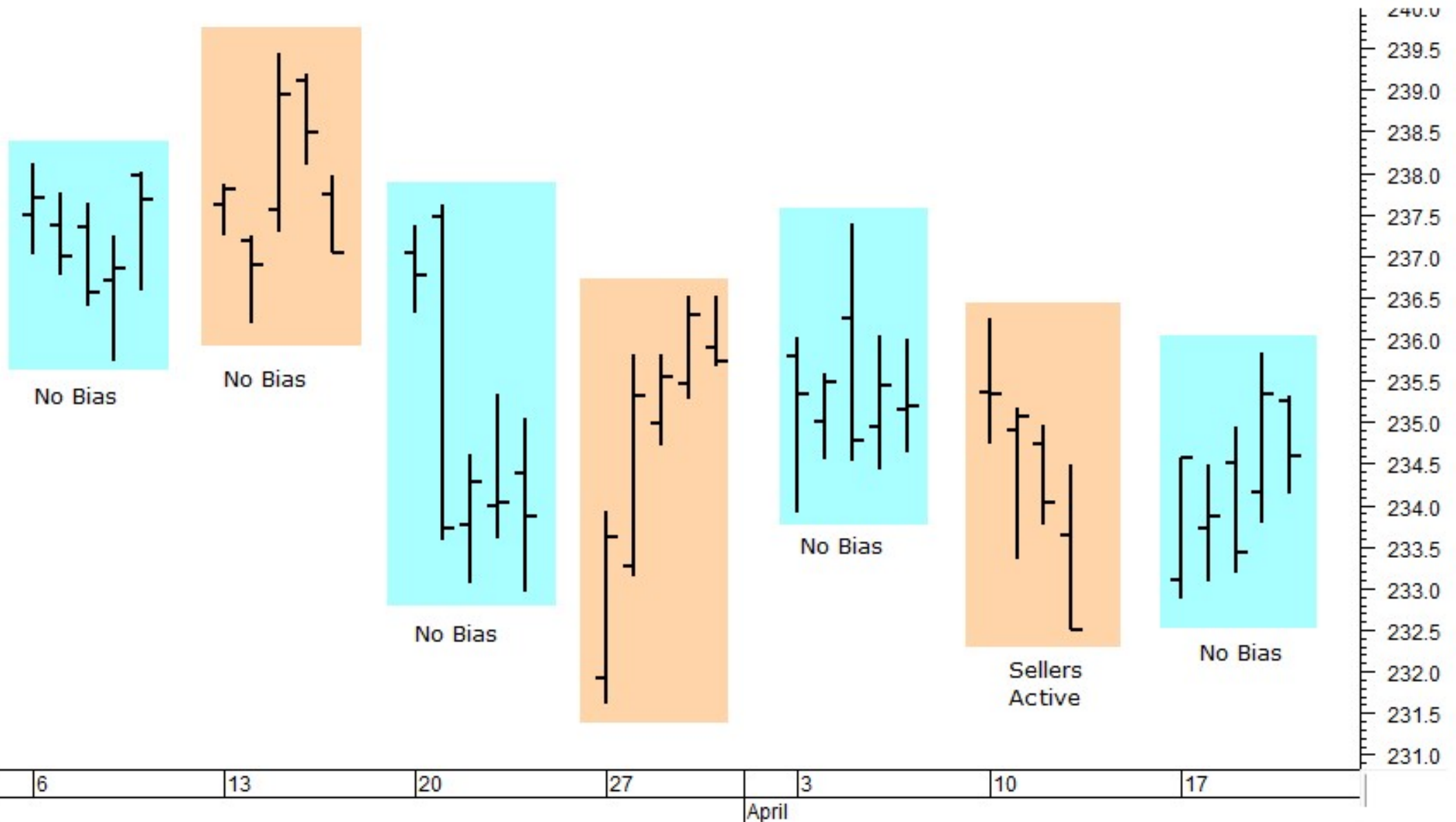
04/21: NAAIM exposure index was lower at 70.82.

Mutual Fund Flow:

04/21: My version of the Rydex Assets Ratio finished the week at 9.84. On 1st March the ratio reached 14.02, the second highest ratio in the database.

04/21: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$866 Million in the week to 19th April. The 4wk flow number is back below zero.

SPY Weekly Structure

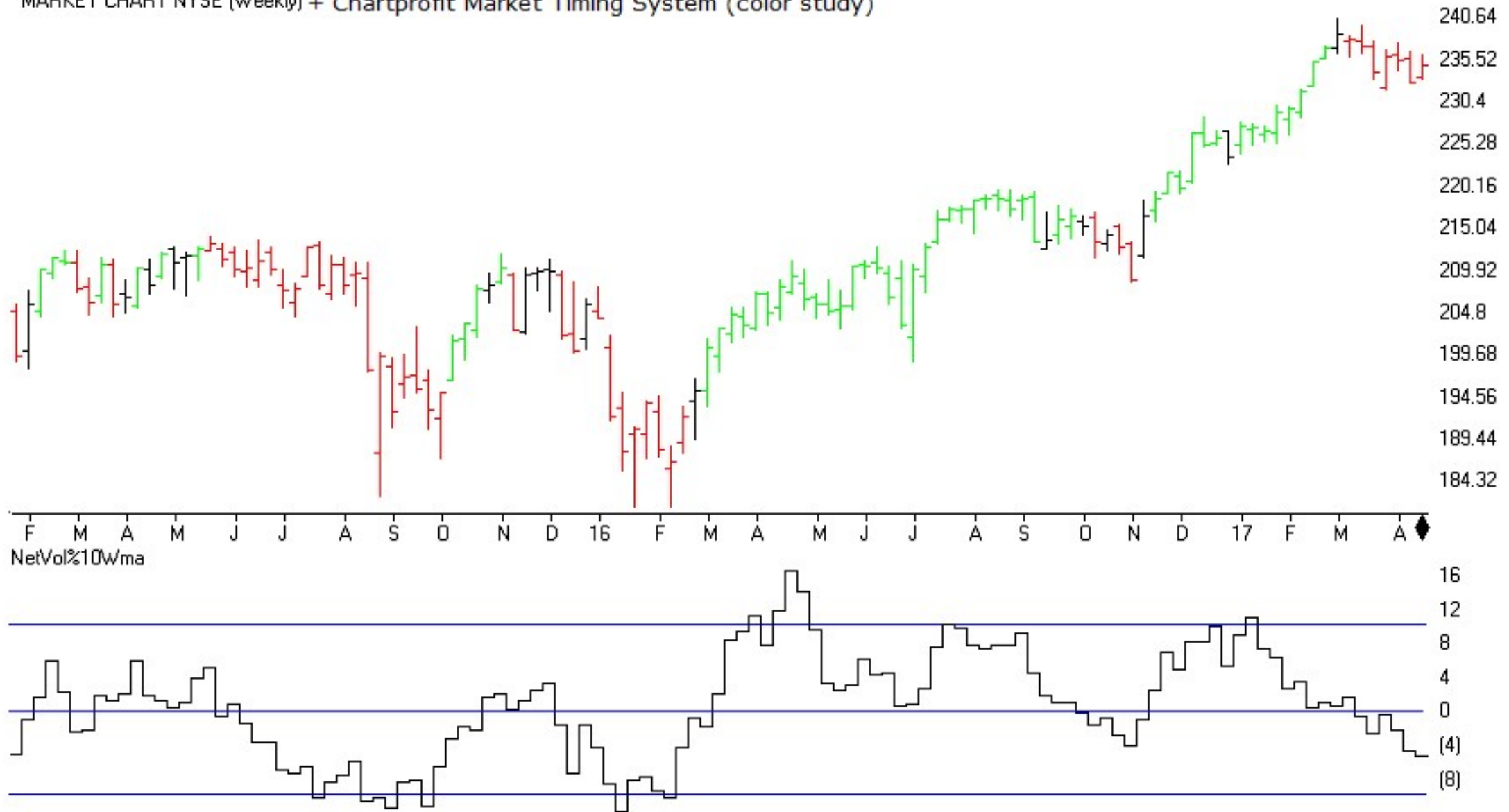


Commitments of Traders

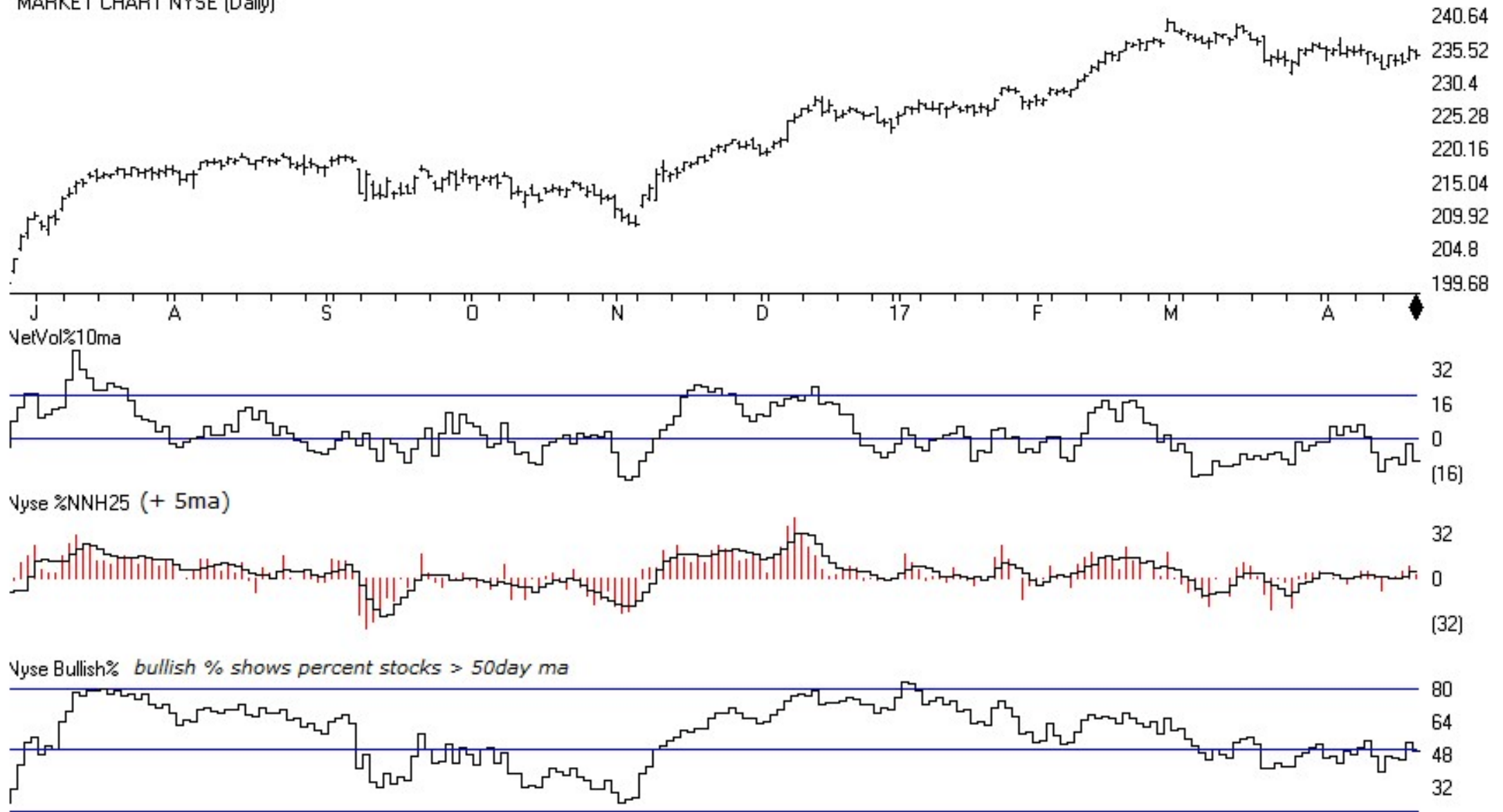
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	47.9	63.6	52.4	24.8	38.0	92.8	67.7	48.4	32.5
04/11/17	26.1	25.0	65.5	37.4	55.2	87.1	85.5	81.6	23.5
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	27	0	85.9	82.2	100	29.9	16.9	26.7	81.2
04/11/17	45.5	6.1	72.1	63.1	83.3	29.3	13.1	42.6	98.9
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	43.0	59.9	54.2	59.8	33.4	20.4	22.8	0.0	43.2
04/11/17	48.4	57.7	41.6	57.3	32.5	27.6	0.0	0.0	68.9
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	22.6	22.8	58.7	89.8	94.6	36.1	70.0	60.2	39.9
04/11/17	50.5	59.6	49.3	74.0	55.5	38.5	36.1	33.6	49.1
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	67.7	55.8	47.9	16.5	47.5	90.7	100.0	59.0	0.0
04/04/17	70.9	79.5	20.8	15.5	0.0	82.7	99.4	54.2	0.0
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	46.7	63.4	72.0	43.0	26.4	35.9	100.0	100.0	32.5
04/11/17	51.8	65.7	63.4	39.7	24.7	40.7	94.3	73.2	44.7
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	9.6	0.0	73.2	89.4	100.0	35.5	87.1	59.9	0.0
04/11/17	6.7	0.0	82.8	91.5	100.0	22.0	93.9	79.7	0.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	97.1	84.1	100.0	3.5	15.3	0.0	14.2	43.4	24.3
04/11/17	88.5	68.8	80.7	10.0	0.0	0.0	24.0	100.0	100.0

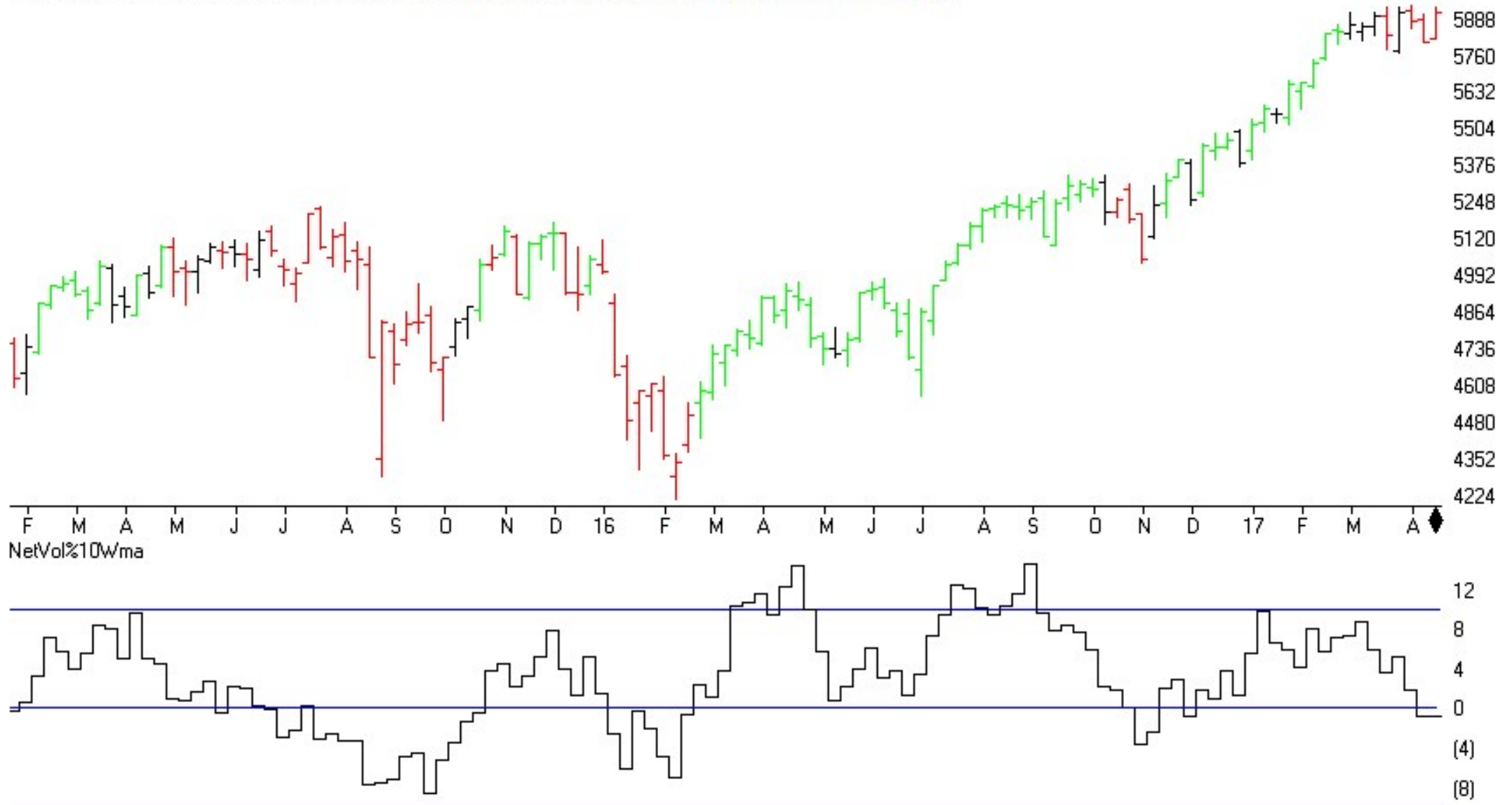
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



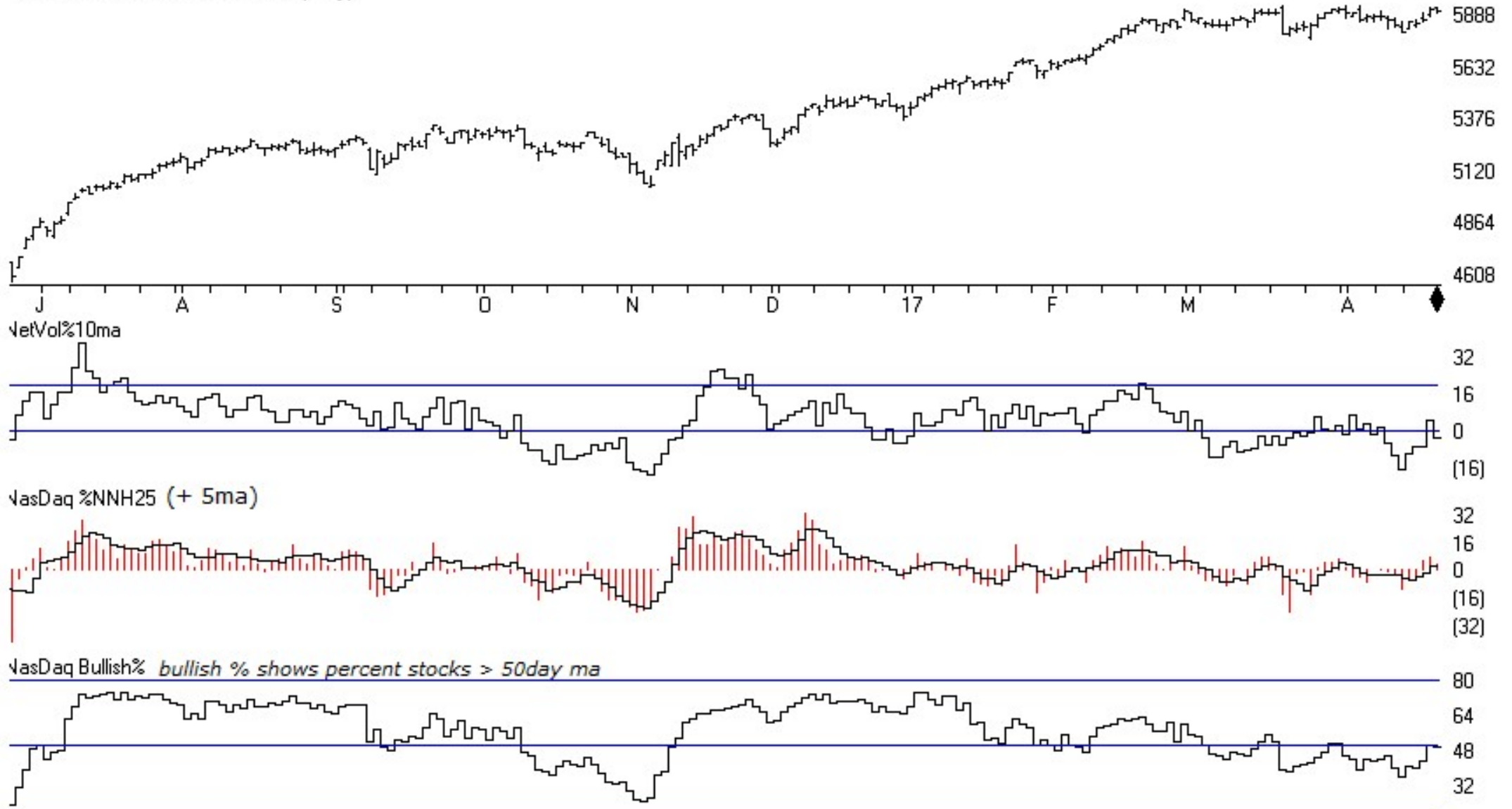
MARKET CHART NYSE (Daily)



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

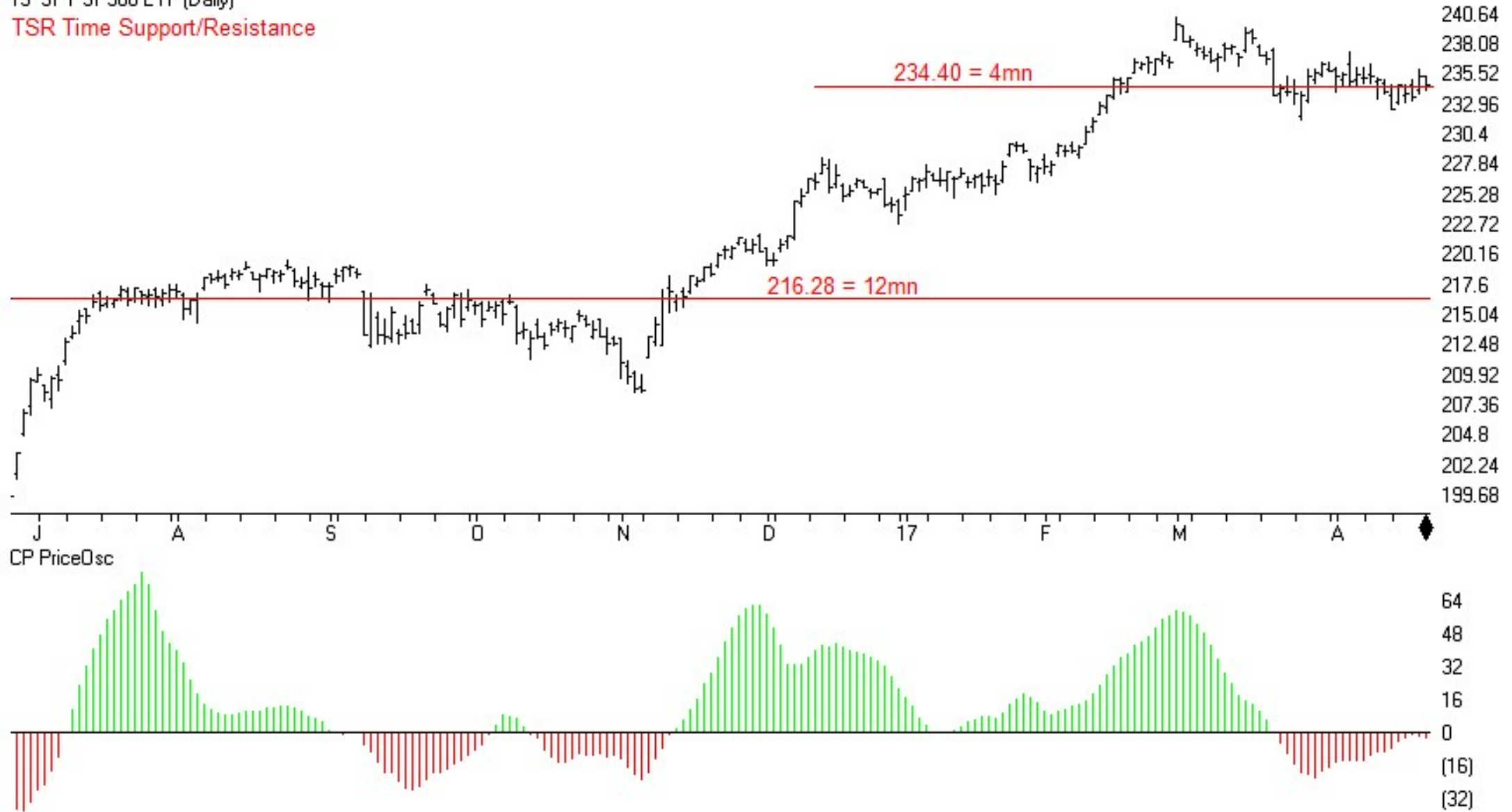


MARKET CHART NASDAQ 1800 (Daily)



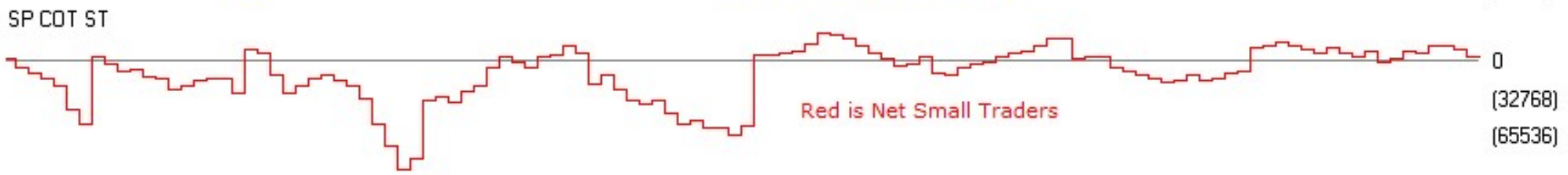
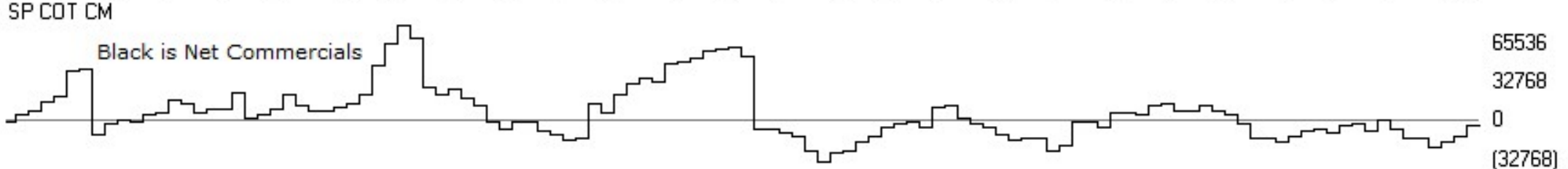
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



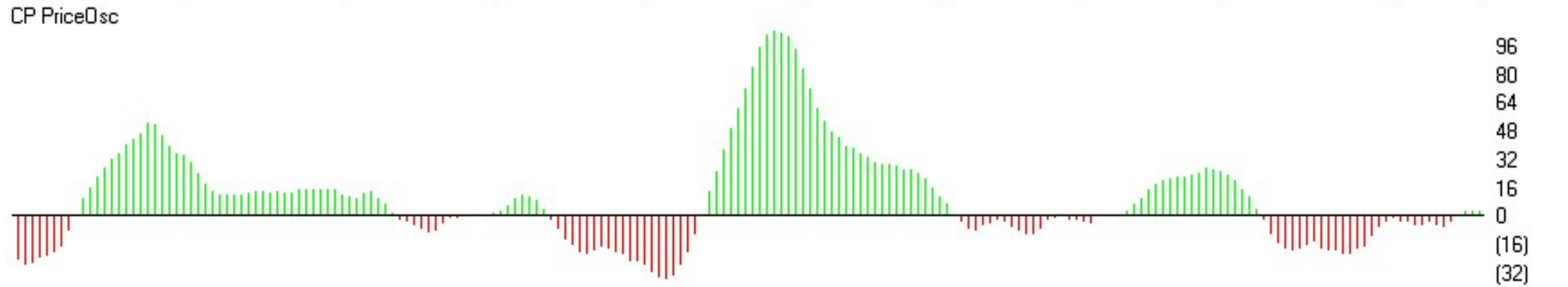
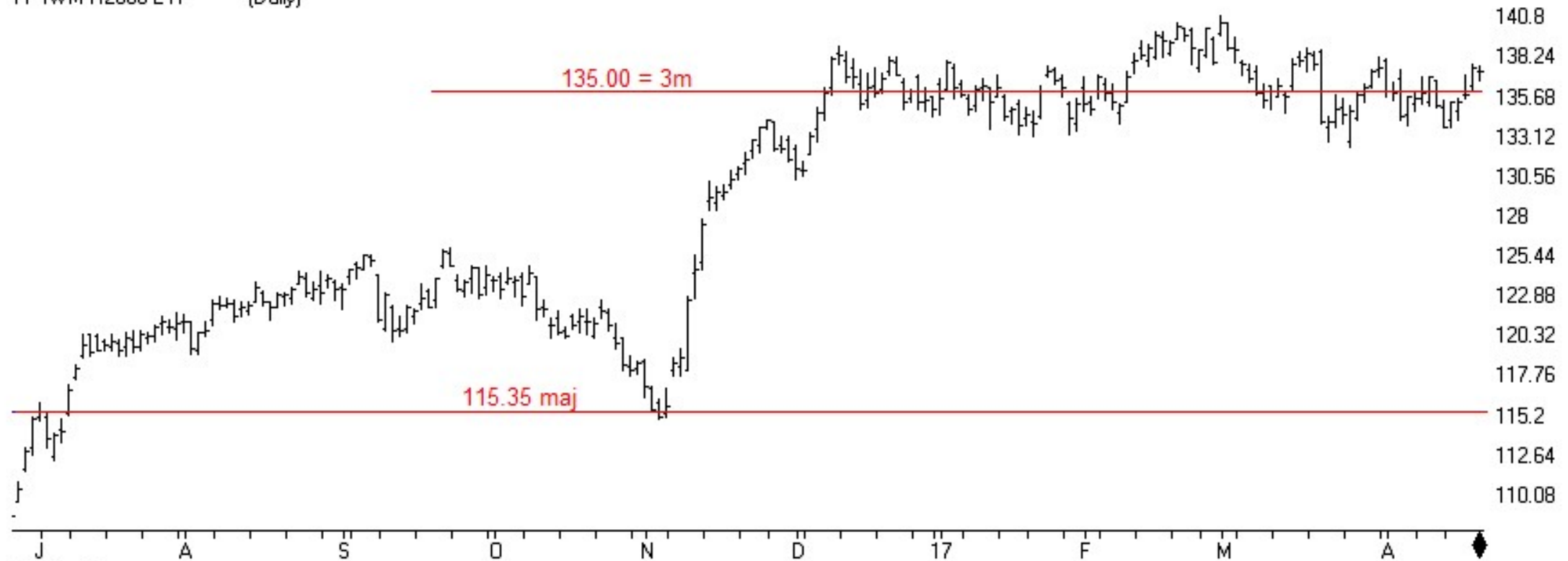
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	47.9	63.6	52.4	24.8	38.0	92.8	67.7	48.4	32.5
04/11/17	26.1	25.0	65.5	37.4	55.2	87.1	85.5	81.6	23.5

SP500 COT data regular contract commitments of traders data



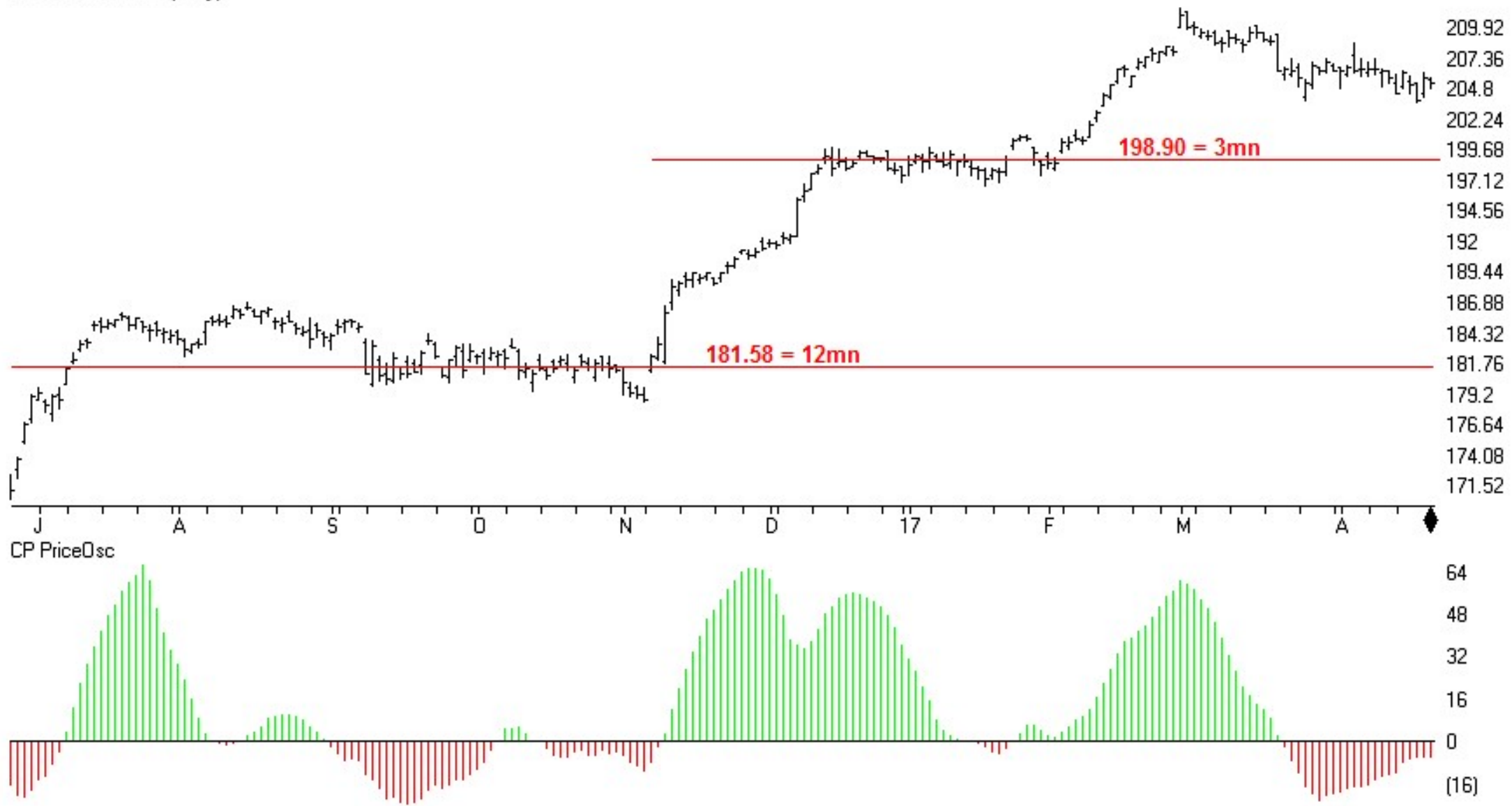
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

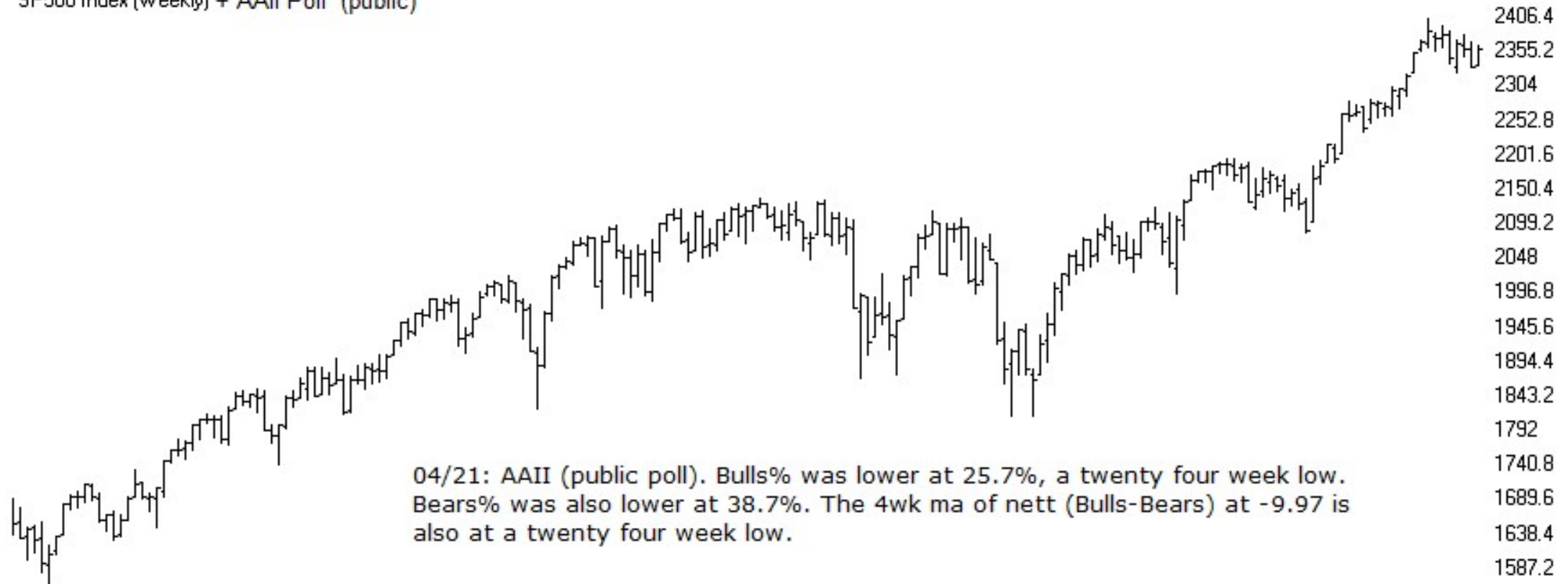


TSR Time Support/Resistance

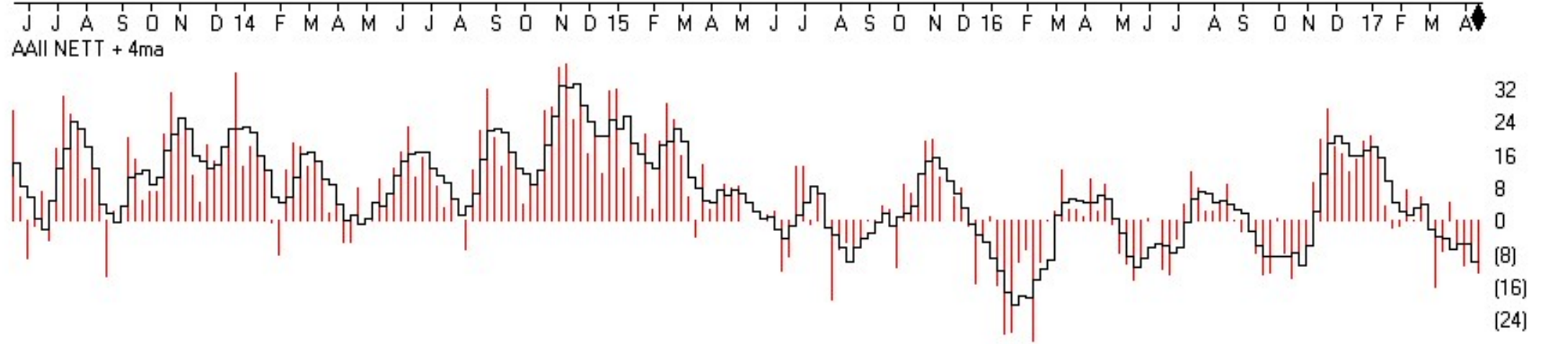
10 DIA DOW ETF (Daily)



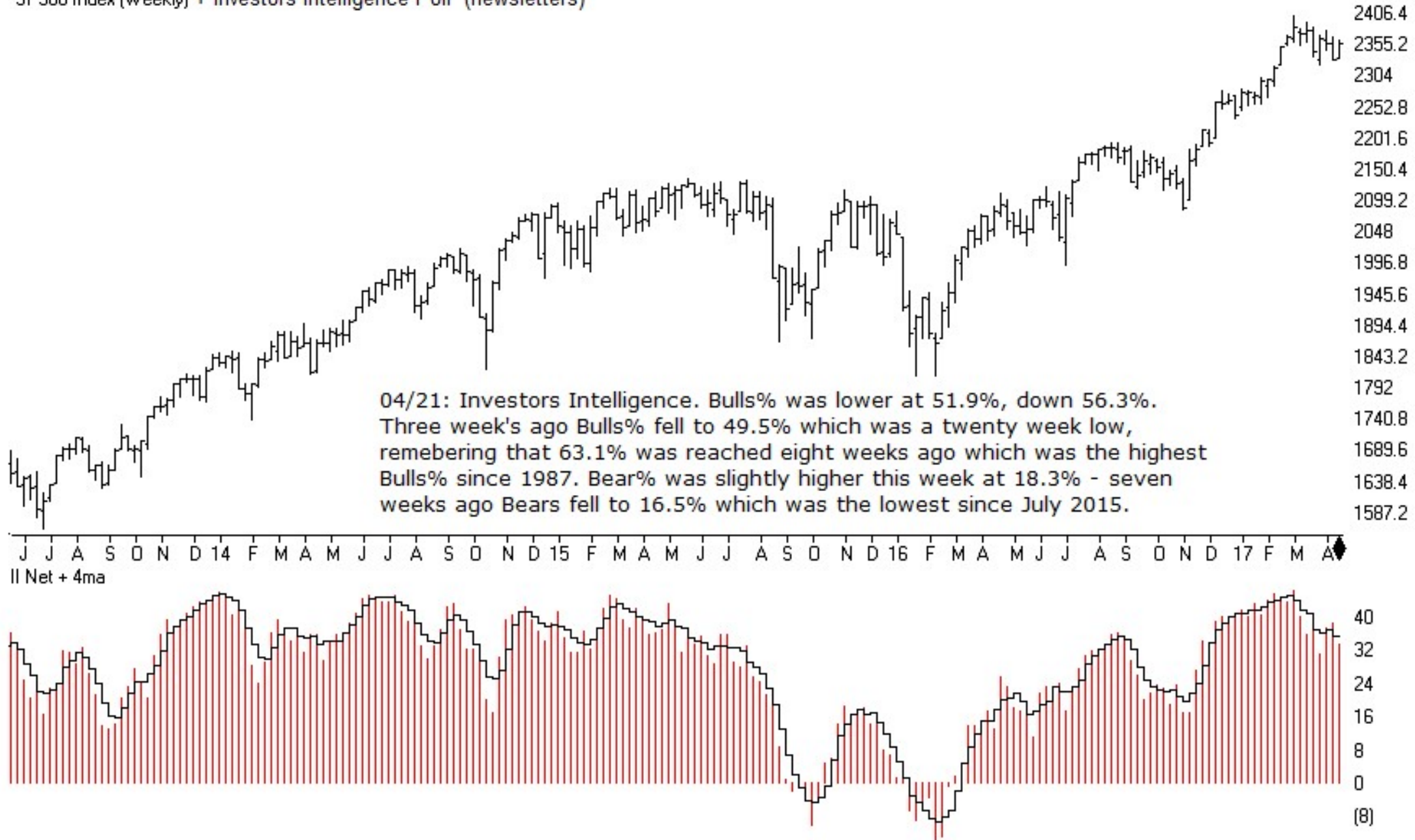
SP500 Index (Weekly) + AAI Poll (public)



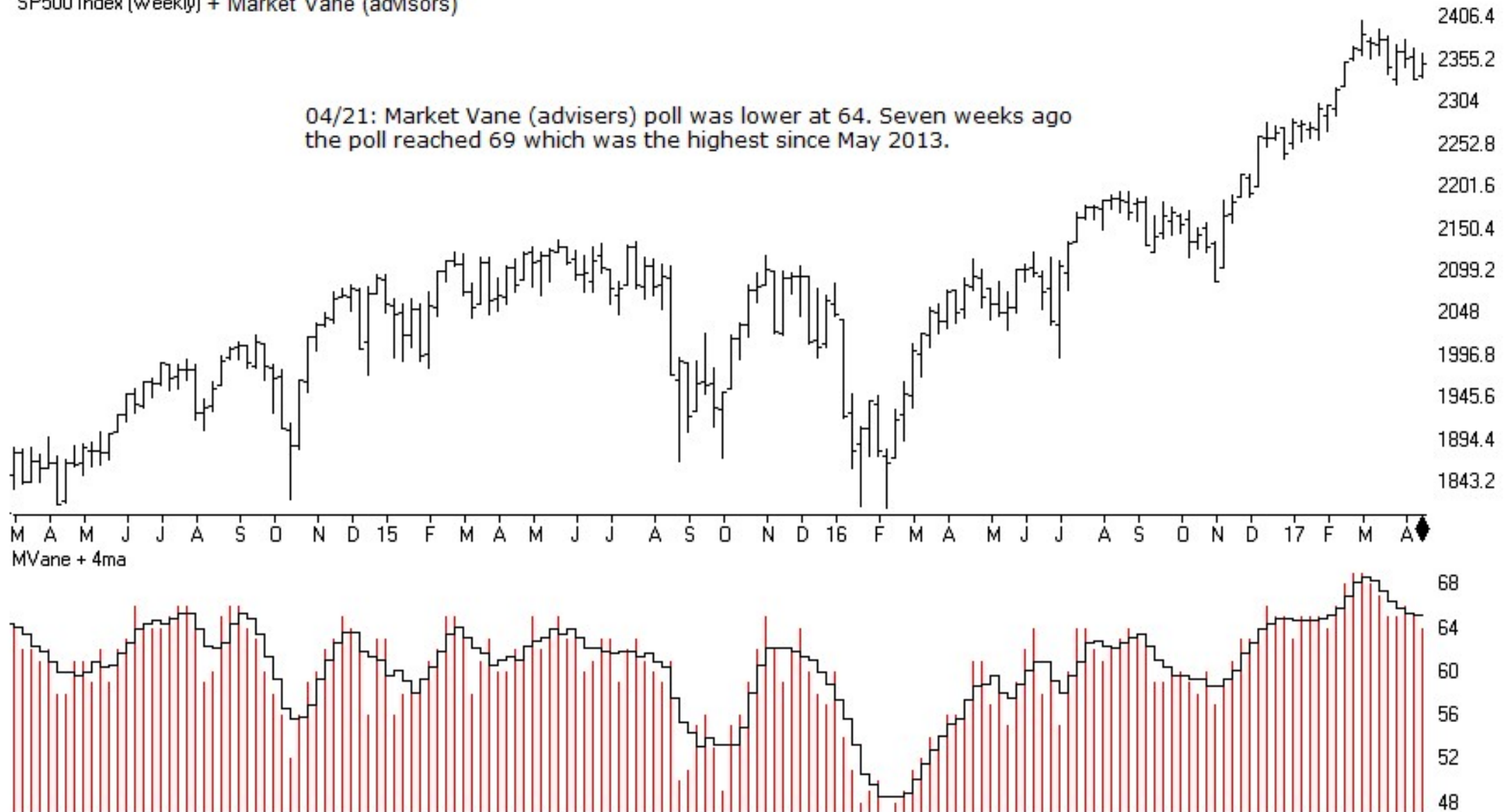
04/21: AAI (public poll). Bulls% was lower at 25.7%, a twenty four week low. Bears% was also lower at 38.7%. The 4wk ma of nett (Bulls-Bears) at -9.97 is also at a twenty four week low.



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

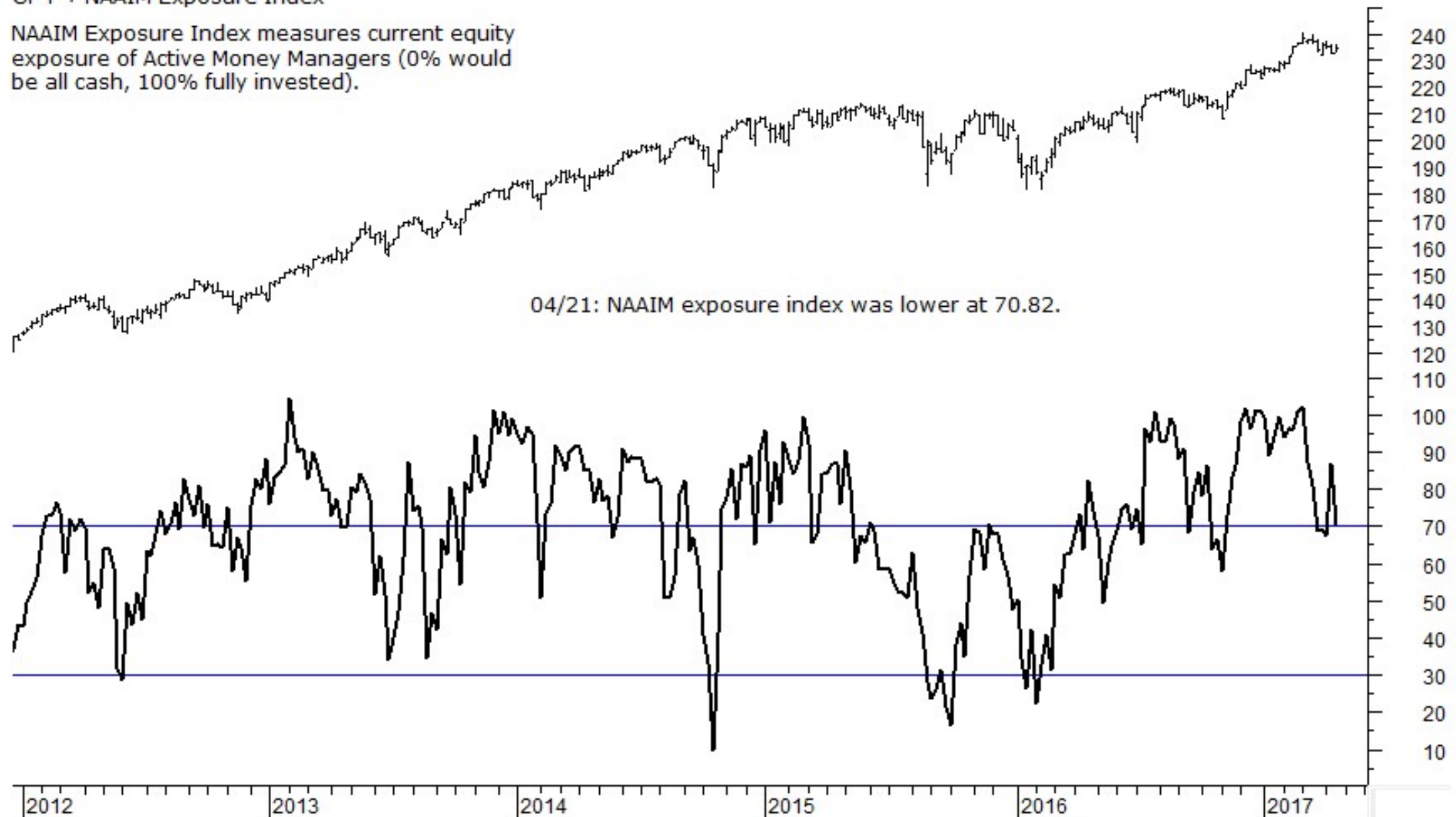


SP500 Index (Weekly) + Market Vane (advisors)

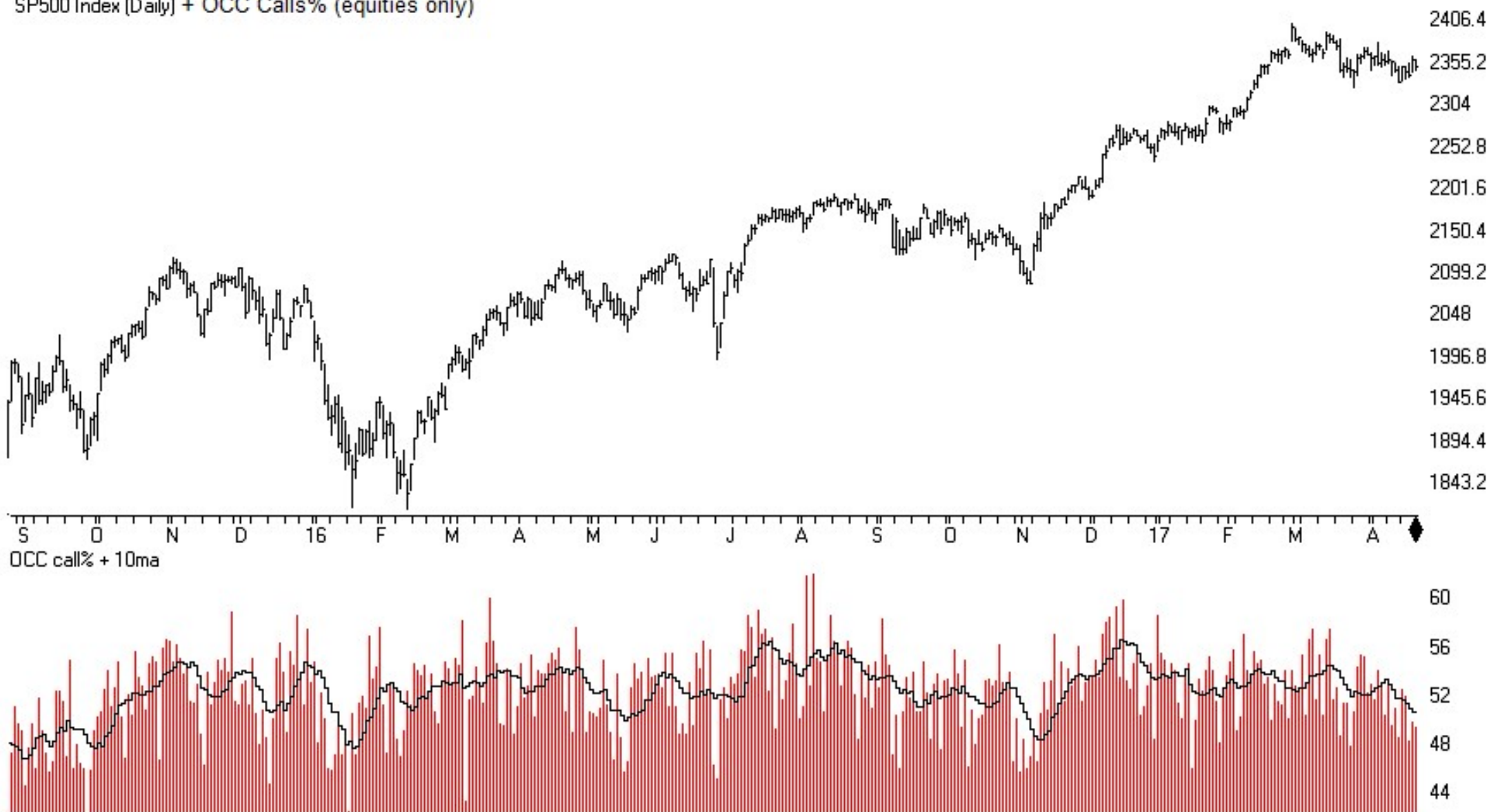


SPY + NAAIM Exposure Index

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

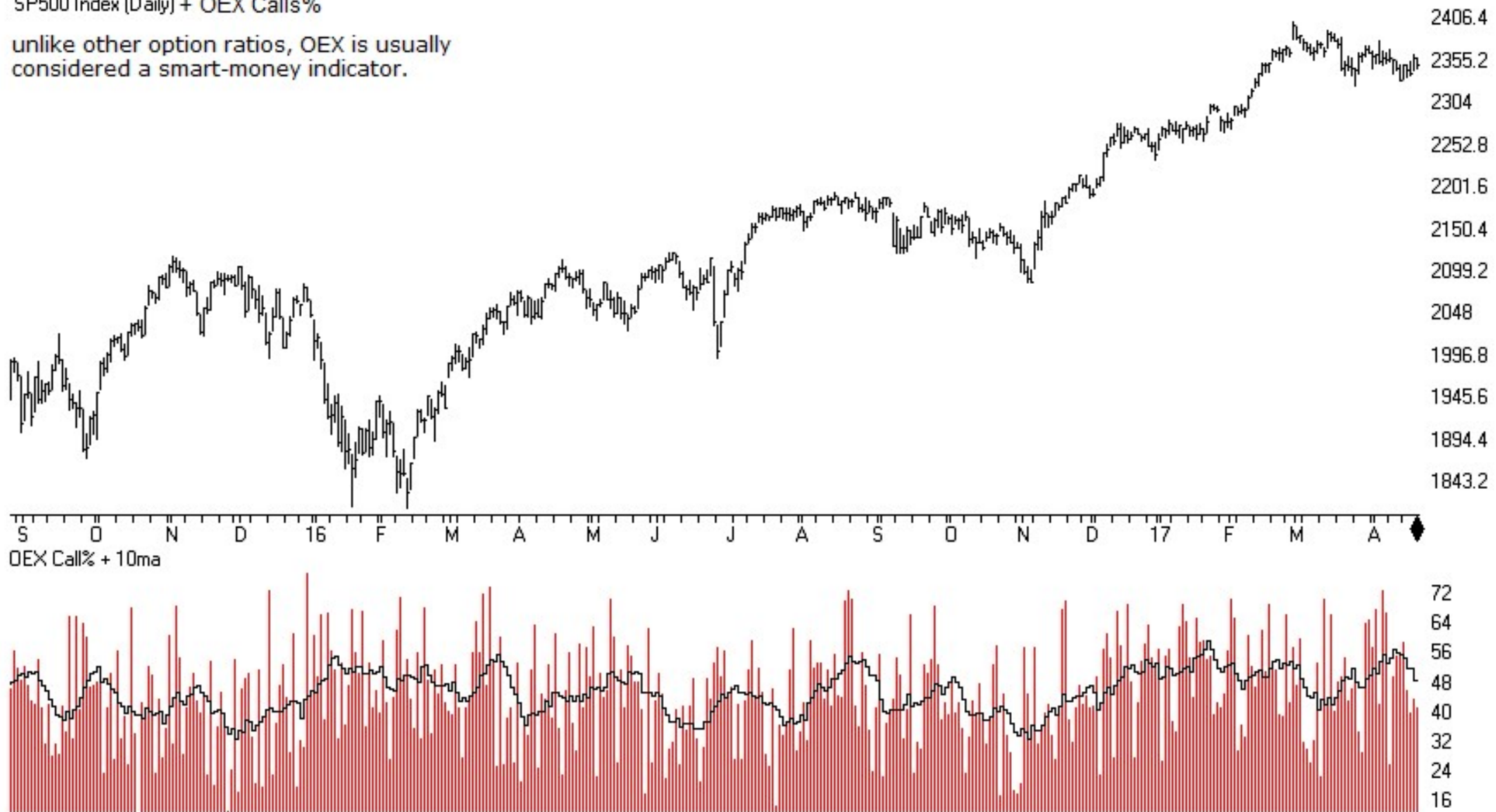


SP500 Index (Daily) + OCC Calls% (equities only)

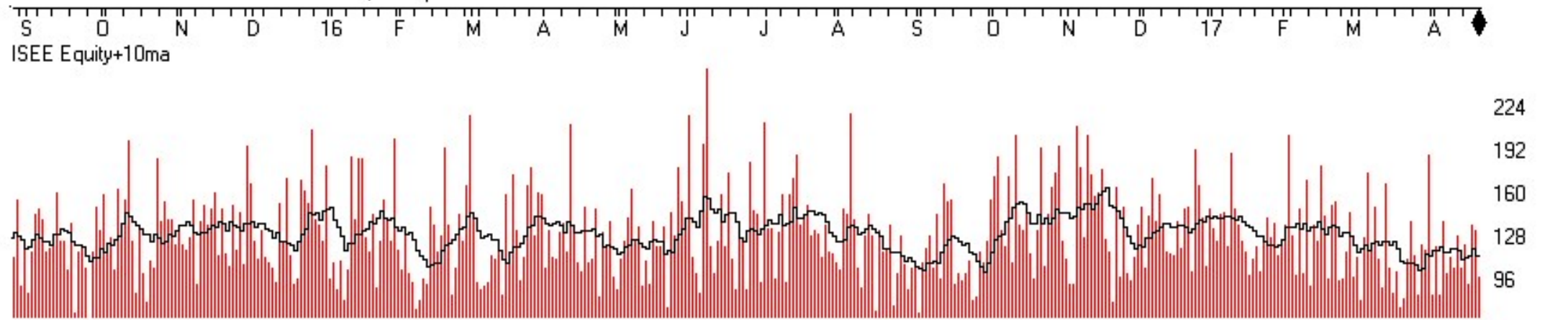
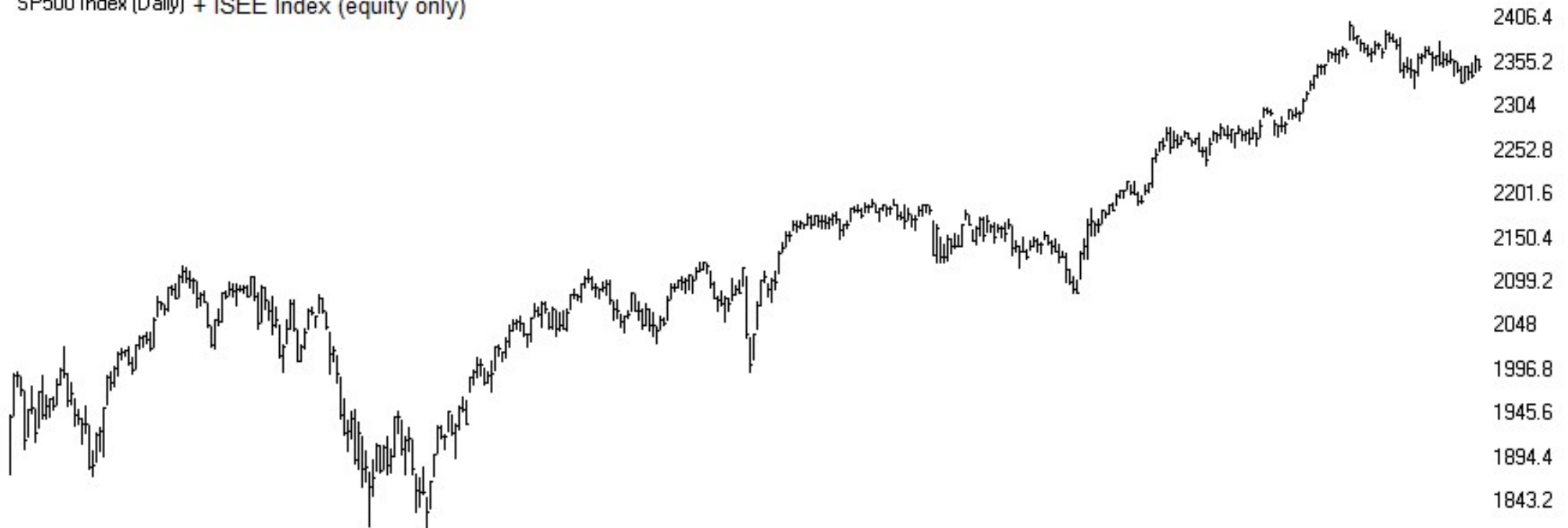


SP500 Index (Daily) + OEX Calls%

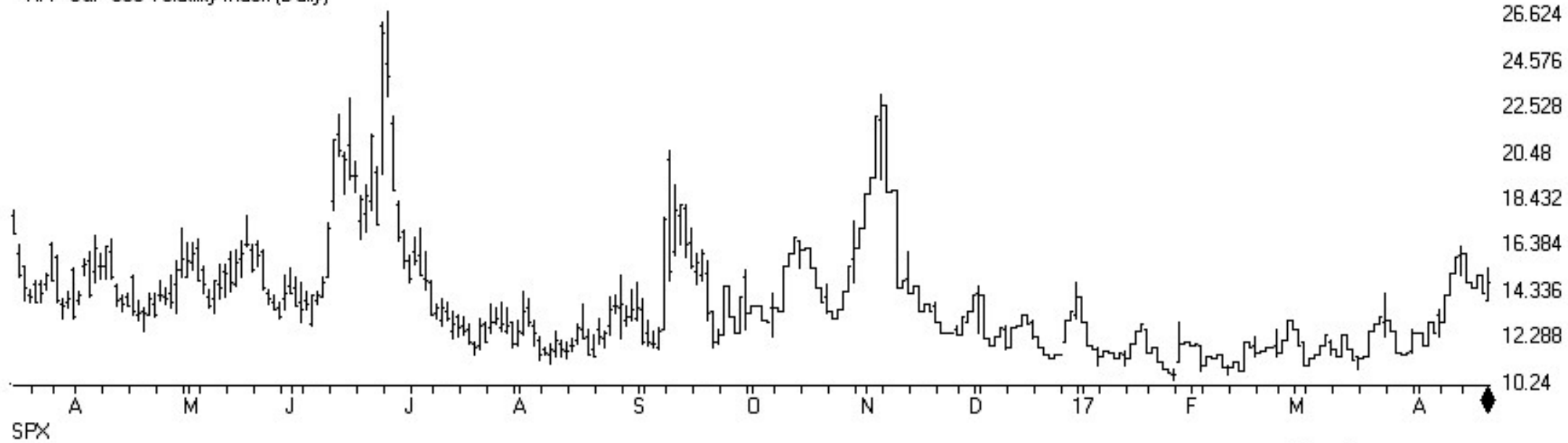
unlike other option ratios, OEX is usually considered a smart-money indicator.



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



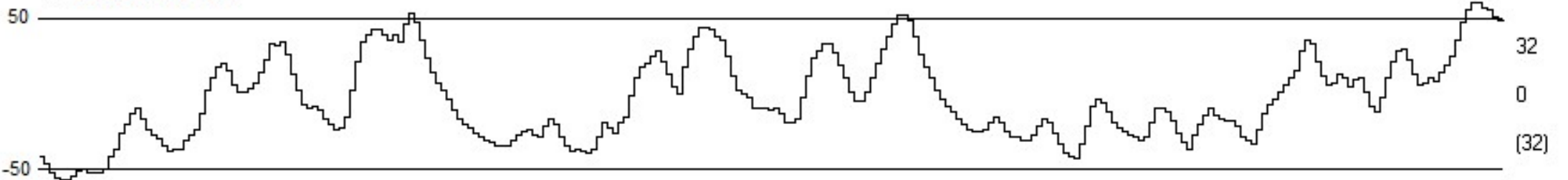
VIX - S&P 500 Volatility Index (Daily)



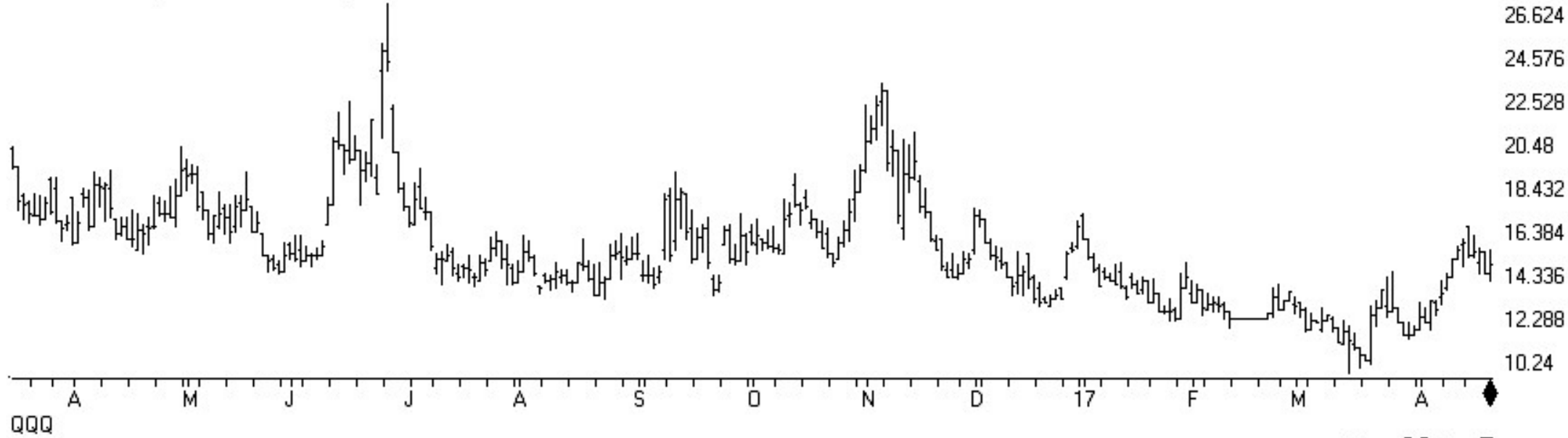
SPX



TCI based on VIX



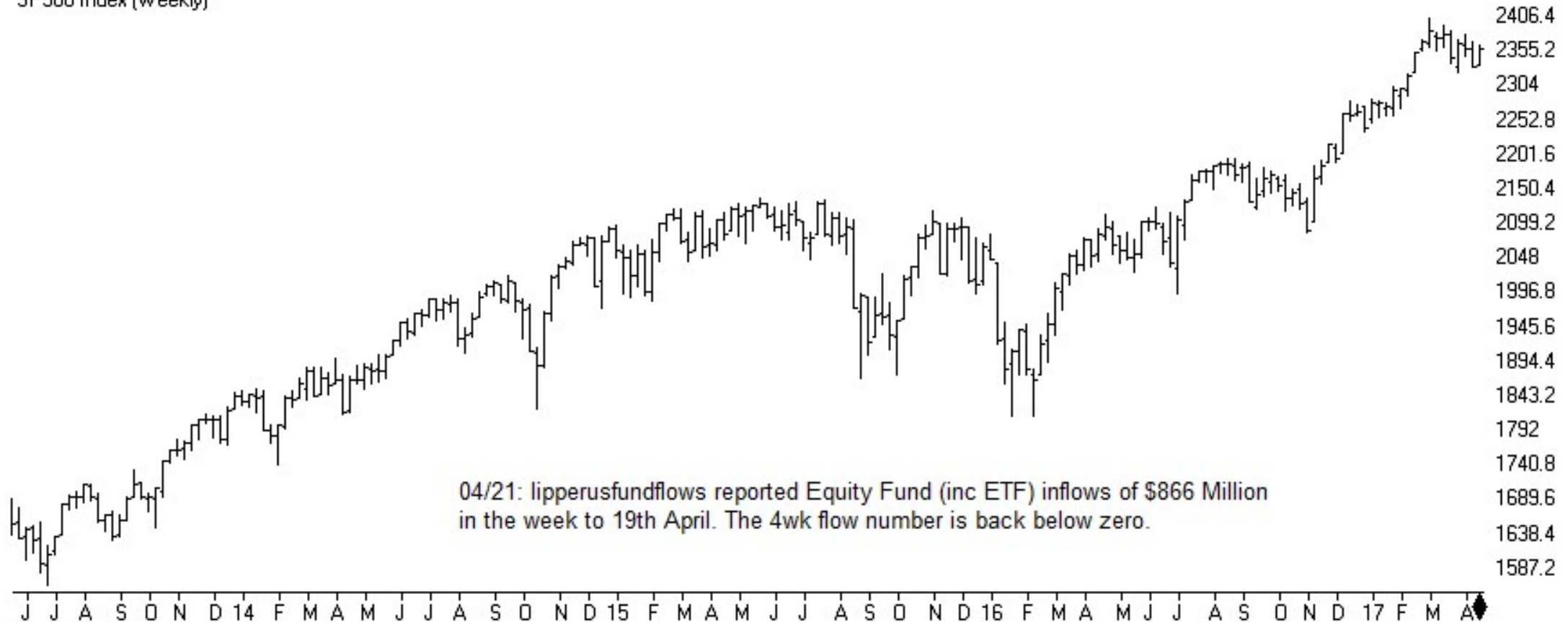
VXN - NASDAQ VOLATILITY INDEX (Daily)



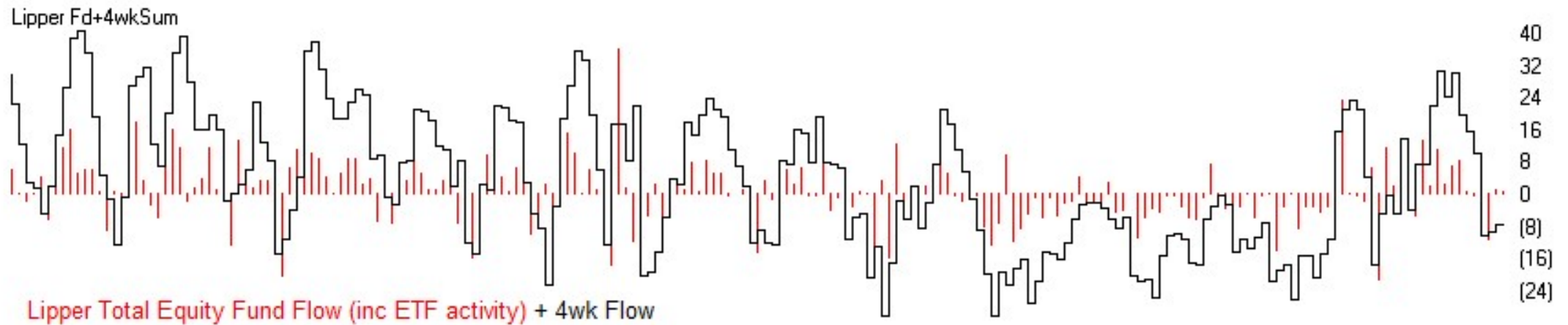
TCI based on VXN



SP500 Index (Weekly)



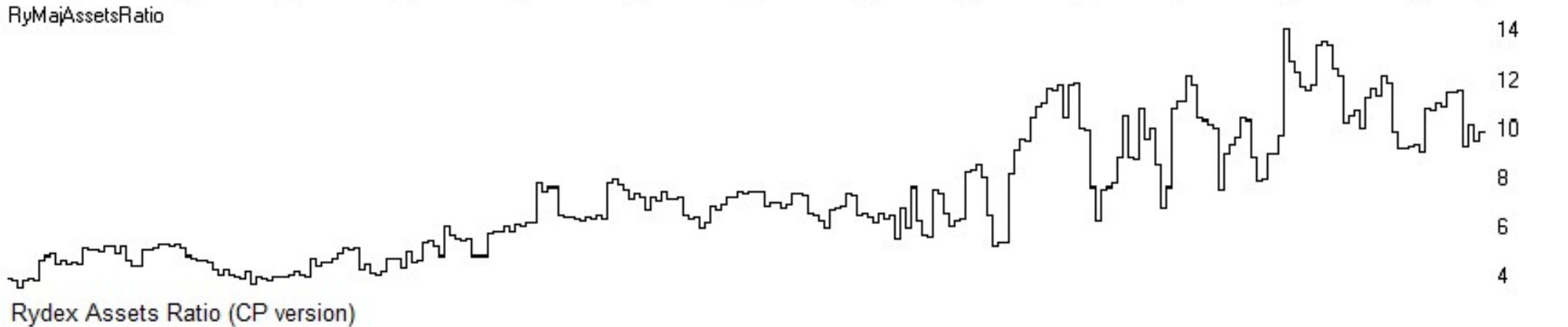
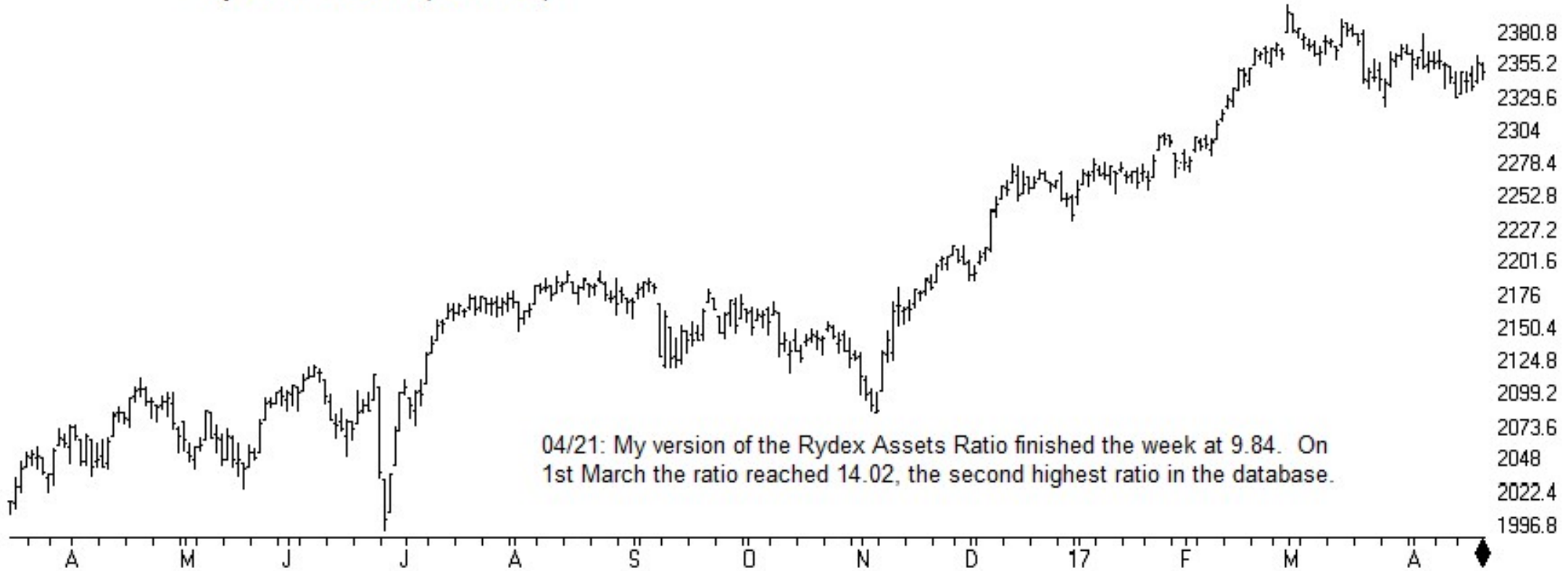
04/21: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$866 Million in the week to 19th April. The 4wk flow number is back below zero.



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

Sentiment

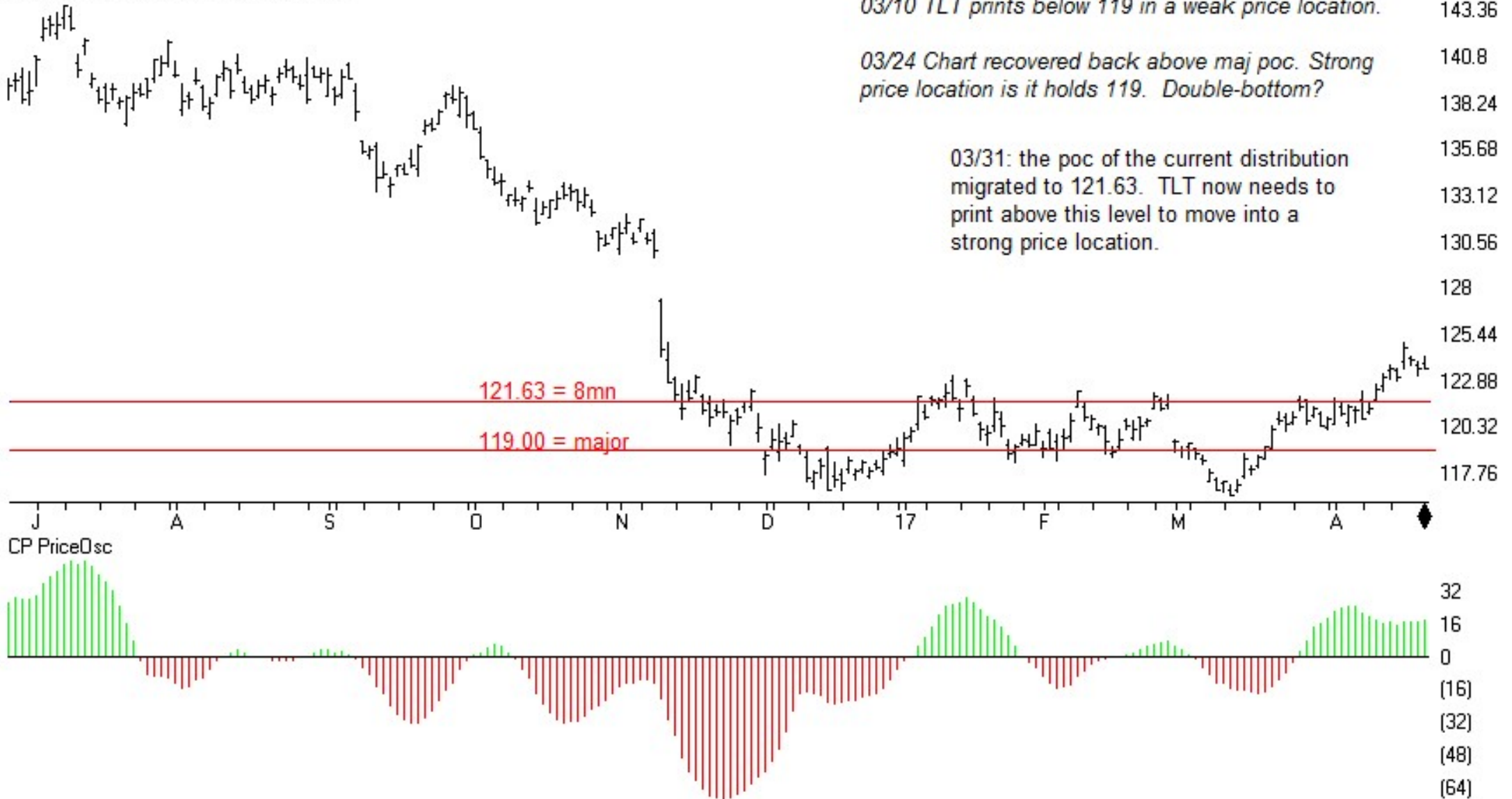
SP500 Index (Daily) + Rydex Assets Ratio (CP version)





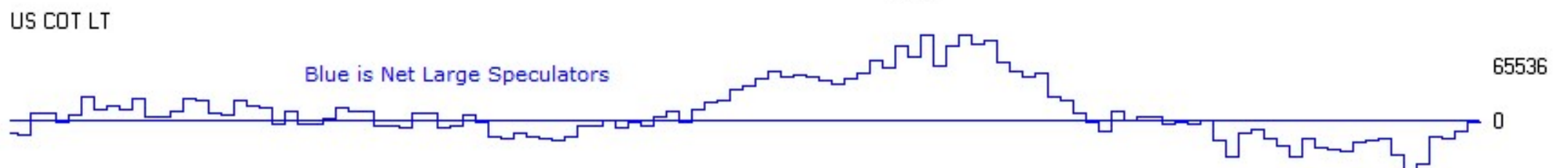
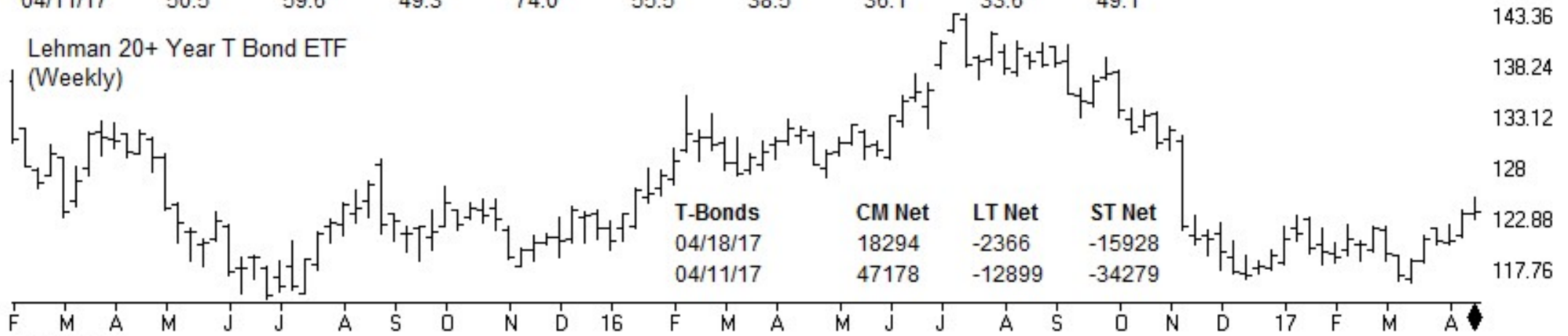
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



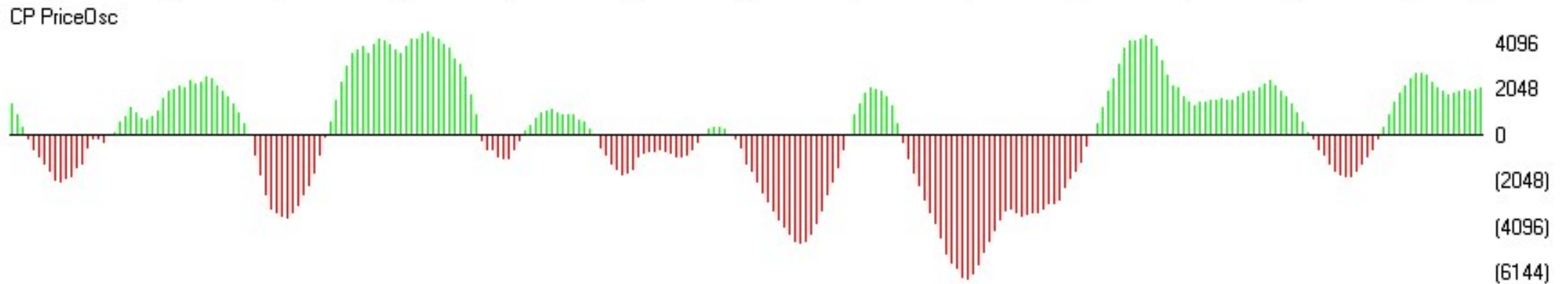
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	22.6	22.8	58.7	89.8	94.6	36.1	70.0	60.2	39.9
04/11/17	50.5	59.6	49.3	74.0	55.5	38.5	36.1	33.6	49.1

Lehman 20+ Year T Bond ETF
(Weekly)

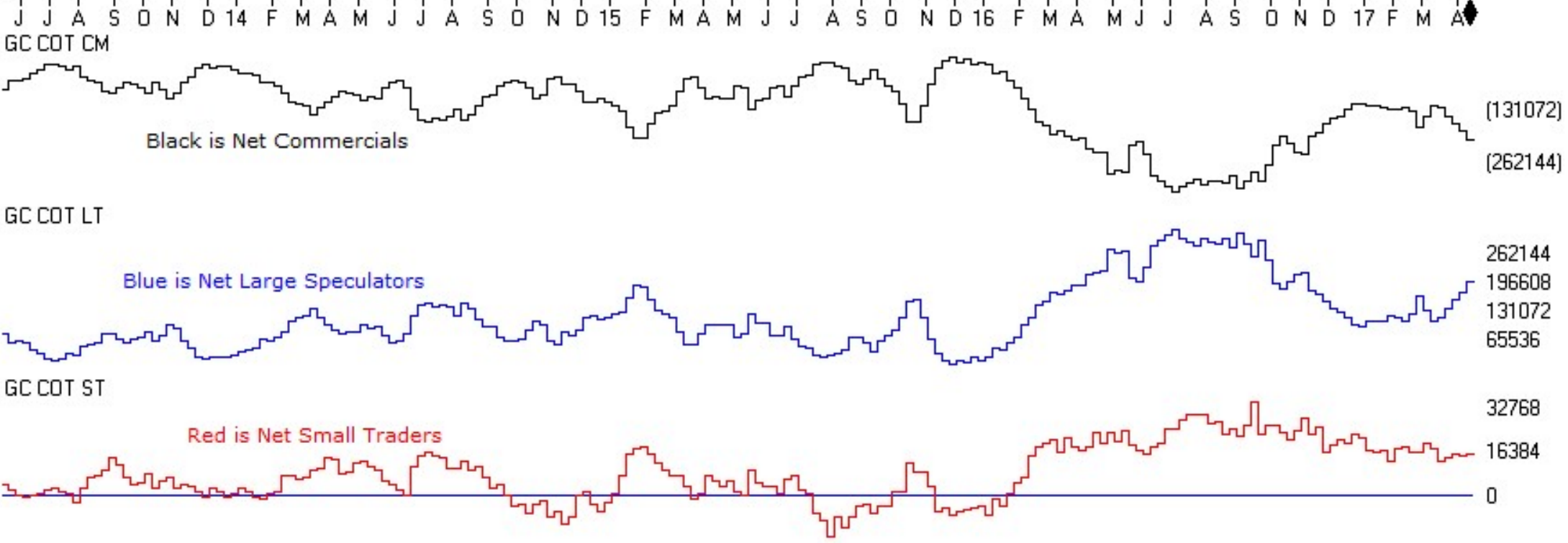


TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	27	0	85.9	82.2	100	29.9	16.9	26.7	81.2
04/11/17	45.5	6.1	72.1	63.1	83.3	29.3	13.1	42.6	98.9

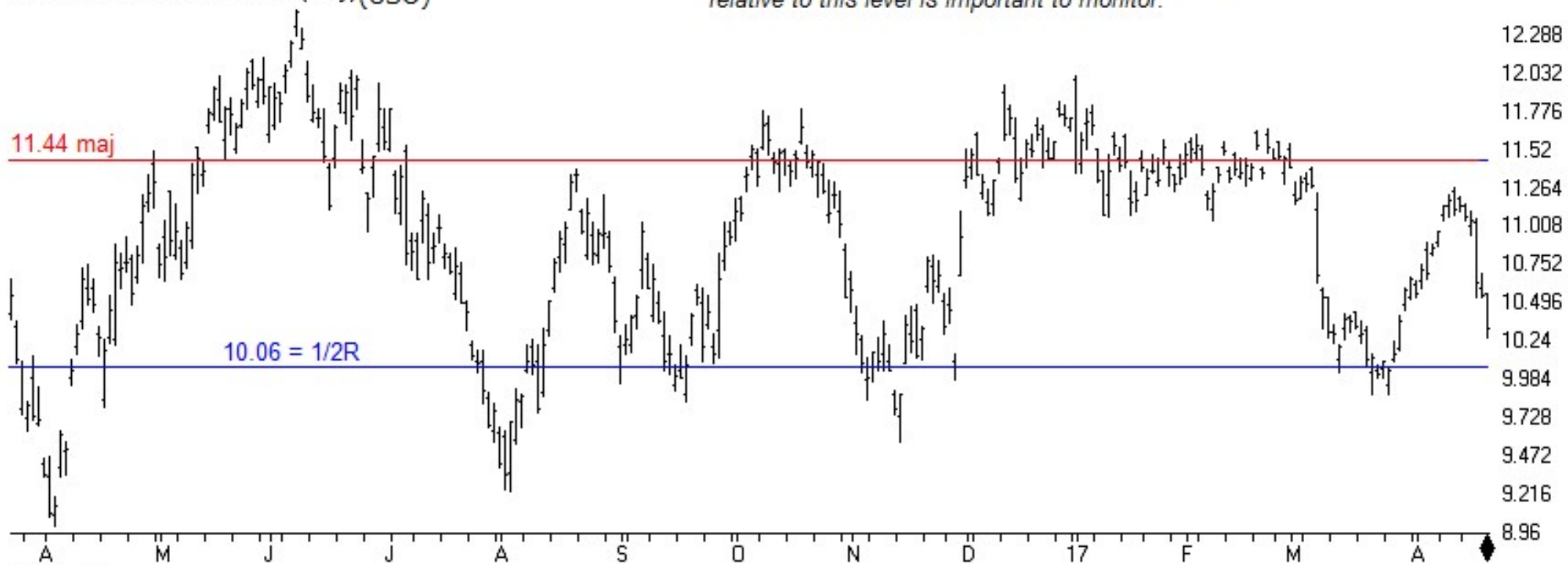




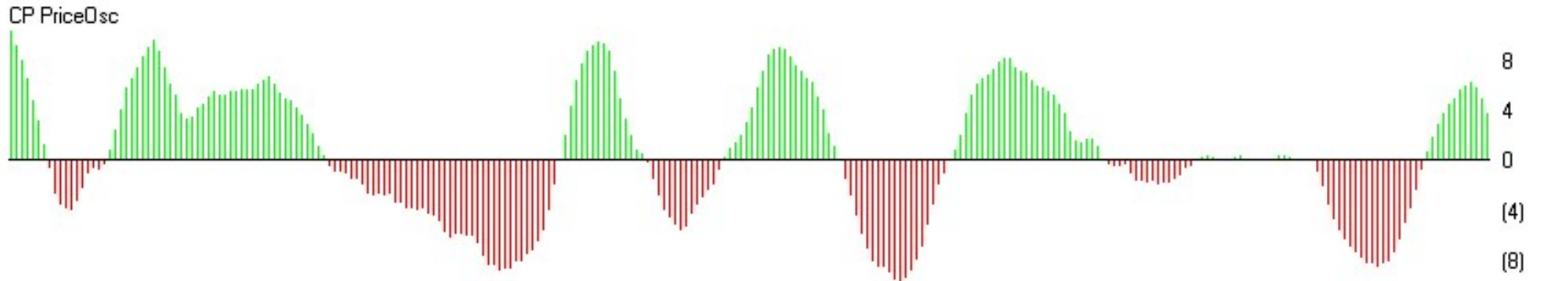
TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

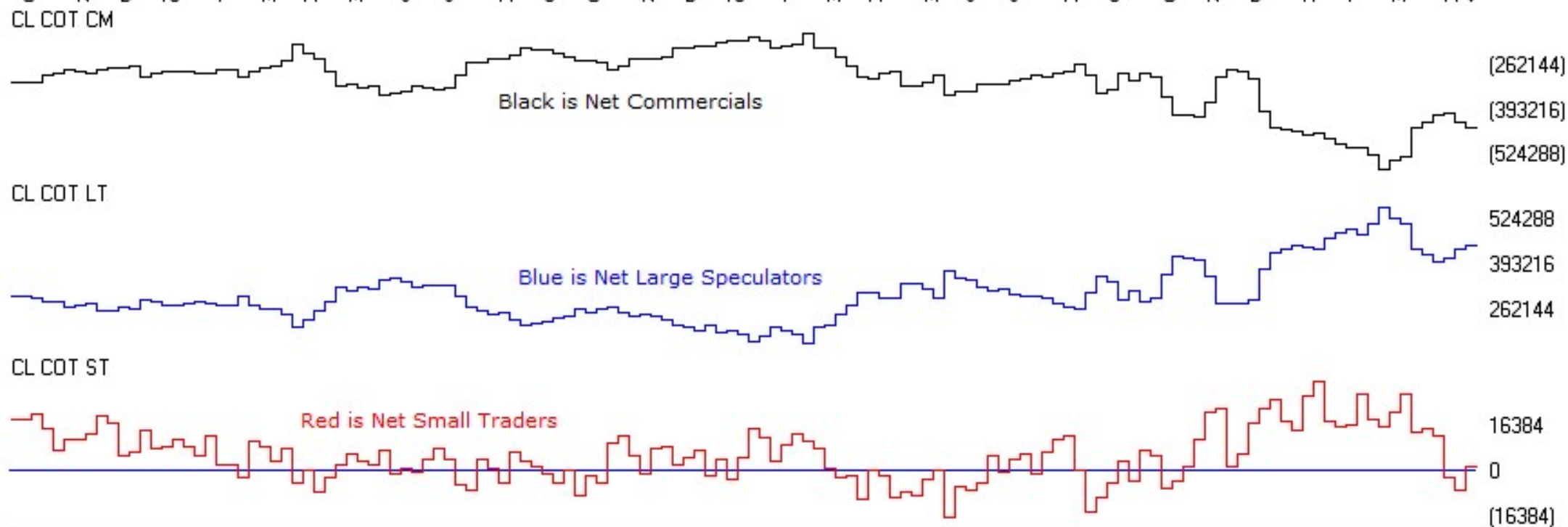
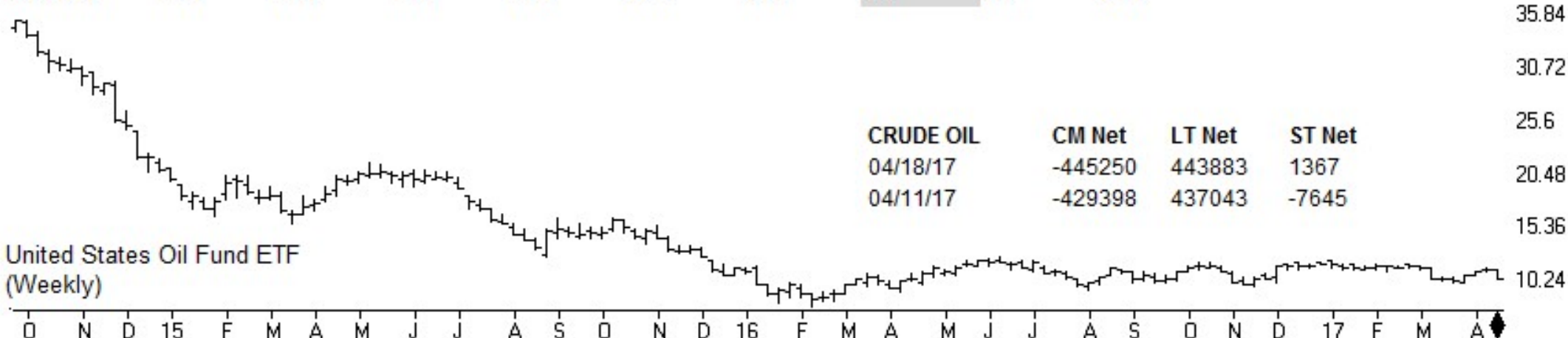
01/27: major poc has migrated higher to 11.44. Price relative to this level is important to monitor.



- 12.288
- 12.032
- 11.776
- 11.52
- 11.264
- 11.008
- 10.752
- 10.496
- 10.24
- 9.984
- 9.728
- 9.472
- 9.216
- 8.96



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	43.0	59.9	54.2	59.8	33.4	20.4	22.8	0.0	43.2
04/11/17	48.4	57.7	41.6	57.3	32.5	27.6	0.0	0.0	68.9

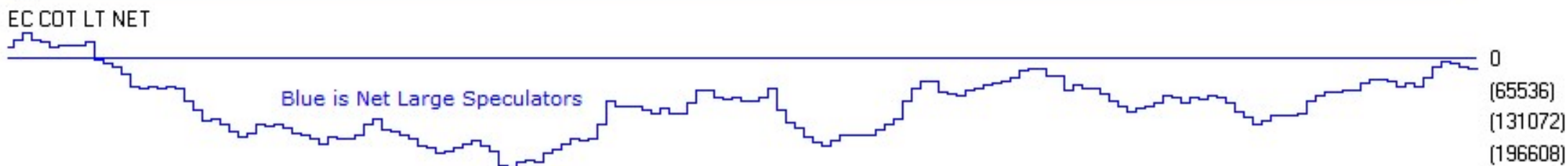
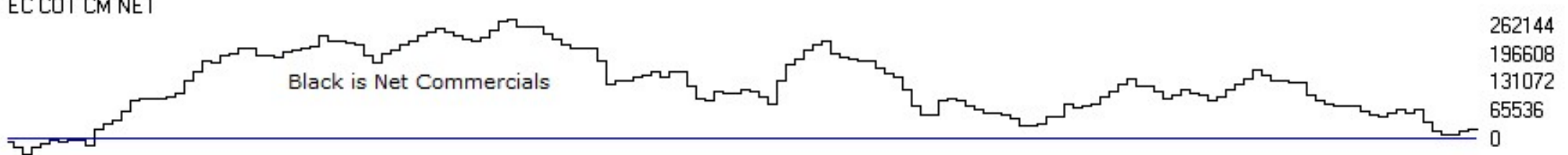
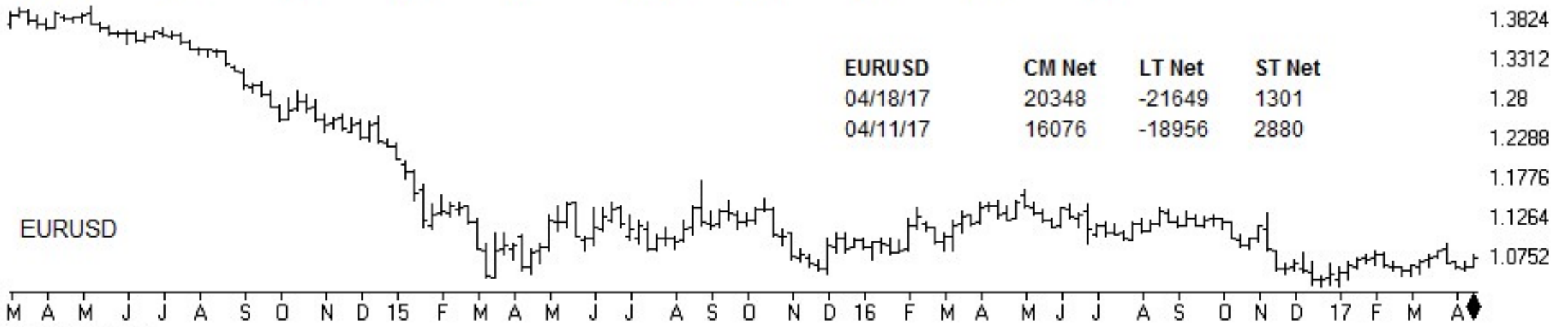


TSR Time Support/Resistance

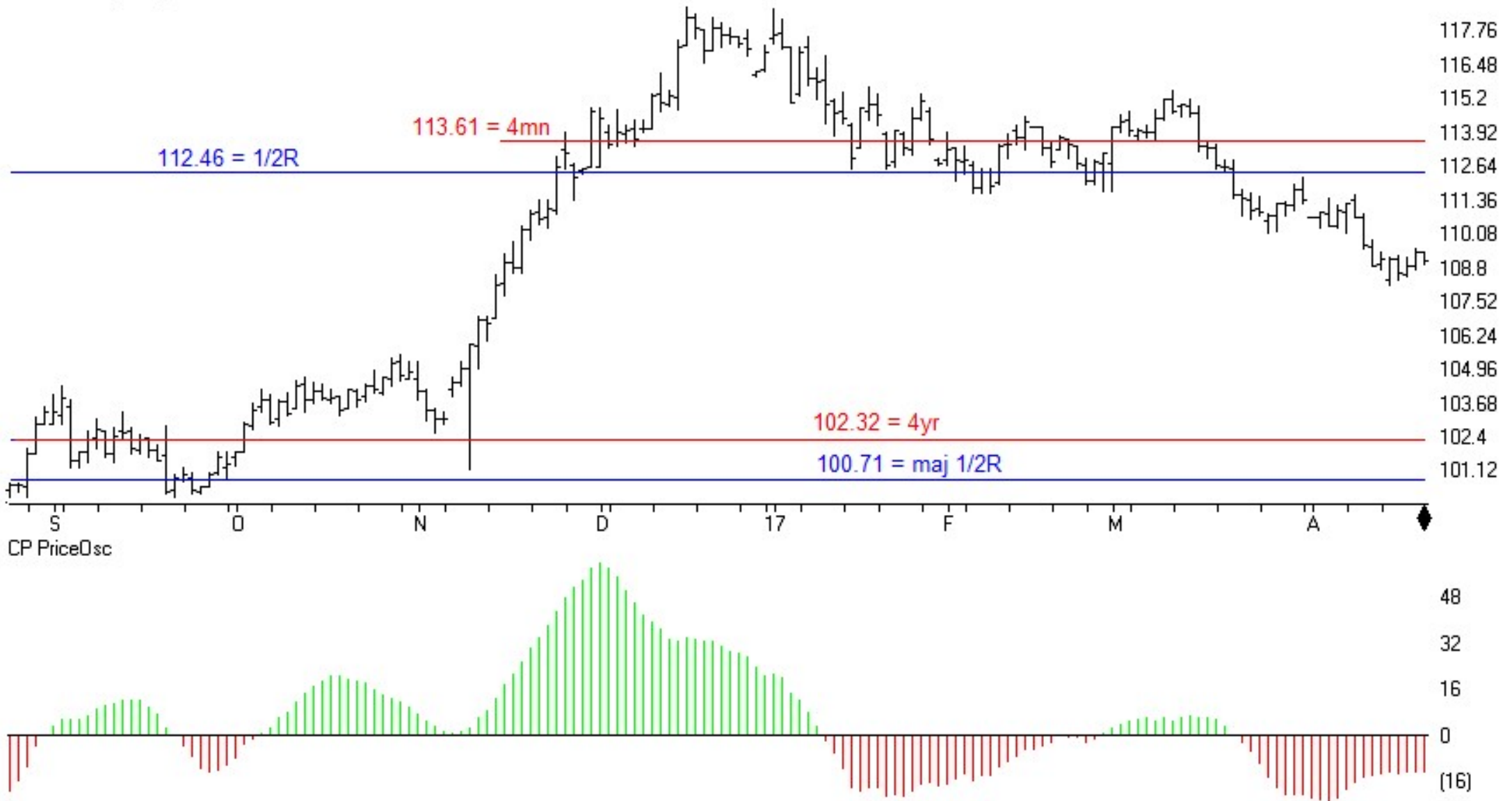
51 EURUSD (Daily)



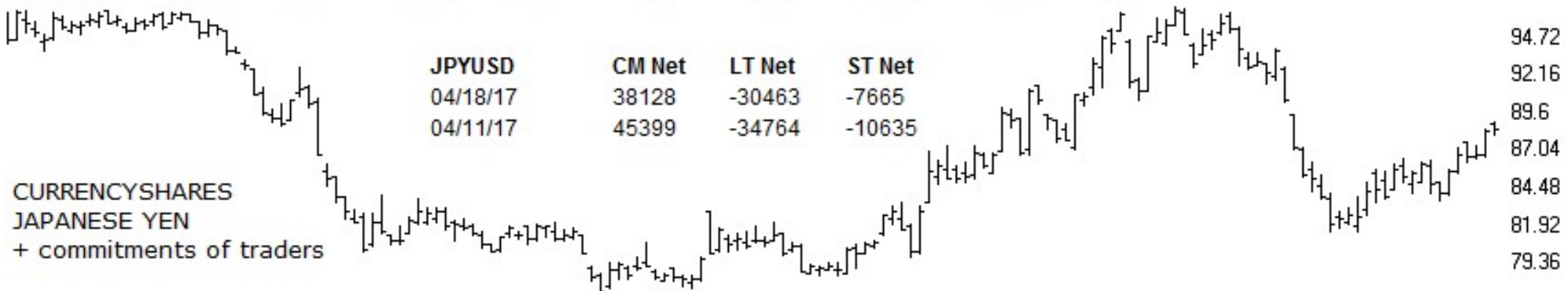
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	9.6	0.0	73.2	89.4	100.0	35.5	87.1	59.9	0.0
04/11/17	6.7	0.0	82.8	91.5	100.0	22.0	93.9	79.7	0.0



53 USDJPY (Daily)

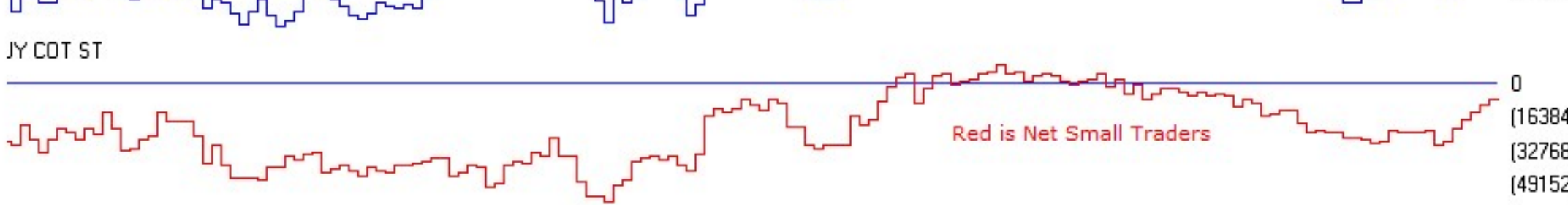
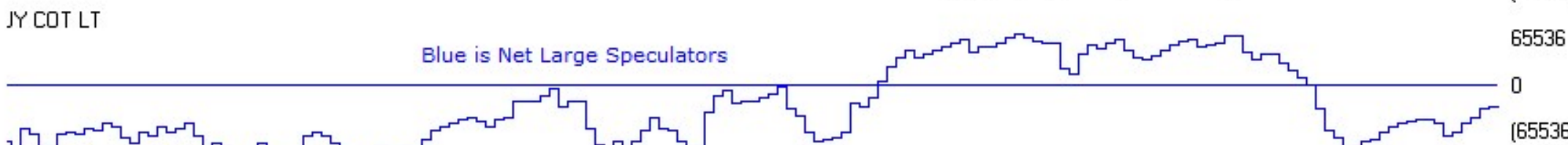
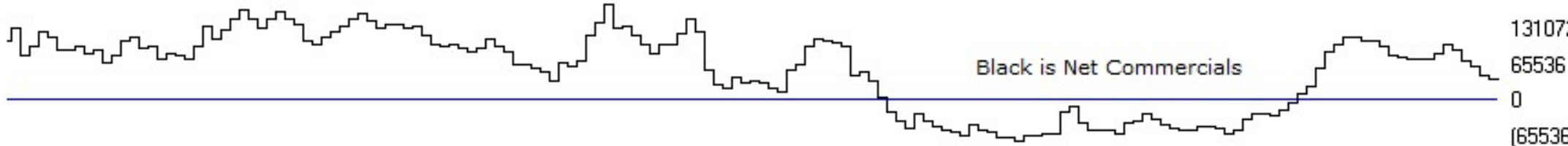


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	46.7	63.4	72.0	43.0	26.4	35.9	100.0	100.0	32.5
04/11/17	51.8	65.7	63.4	39.7	24.7	40.7	94.3	73.2	44.7



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JY COT CM



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