

# ChartProfit

**Charts to Friday 28th April 2017**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

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

ChartProfit Breadth System - wk ending 04/28

	-5	-4	-3	-2	↓
NYSE	53	48	39	50	56
NasDaq	51	43	36	49	58
SP500	58	54	39	46	54
ND100	65	61	42	50	62
R2000	51	41	35	52	60

number = % stocks >50day ma

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

### Consensus Polls:

04/28: AAll (public poll). Bulls% was sharply higher at 38%, a nine week high. Up from 25.7% which was a twenty four week low. Bears% was lower at 31.7%, from 38.7%. The 4wk ma of nett (Bulls-Bears) is at -6.6, up from previous week's -9.97 which was a twenty four week low.

04/28: Investors Intelligence. Bulls% was higher at 54.7%. Four week's ago Bulls% fell to 49.5% which was a twenty week low, remembering that 63.1% was reached nine weeks ago which was the highest Bulls% since 1987. Bear% was slightly lower this week at 17.9% - eight weeks ago Bears fell to 16.5% which was the lowest since July 2015.

04/28: Market Vane (advisers) poll was higher at 68. Eight weeks ago the poll reached 69 which was the highest since May 2013.

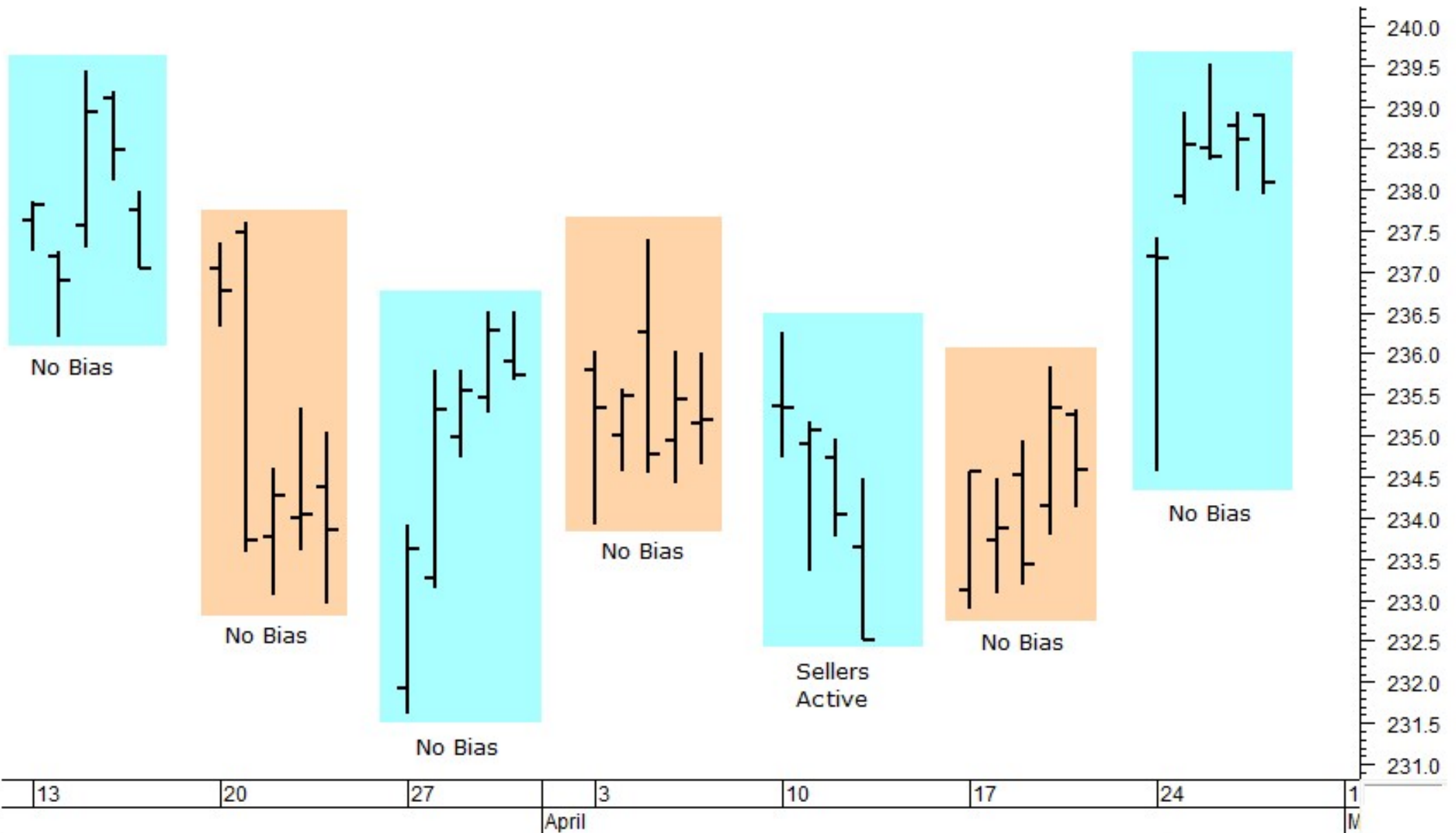
04/28: NAAIM exposure index was sharply higher at 89.71.

### Mutual Fund Flow:

04/28: My version of the Rydex Assets Ratio ended the week at 11.84. On 1st March the ratio reached 14.02, the second highest ratio in the database.

04/28: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$7.2 Billion. The 4week flow is a net outflow of -\$2.43 Billion.

### SPY Weekly Structure



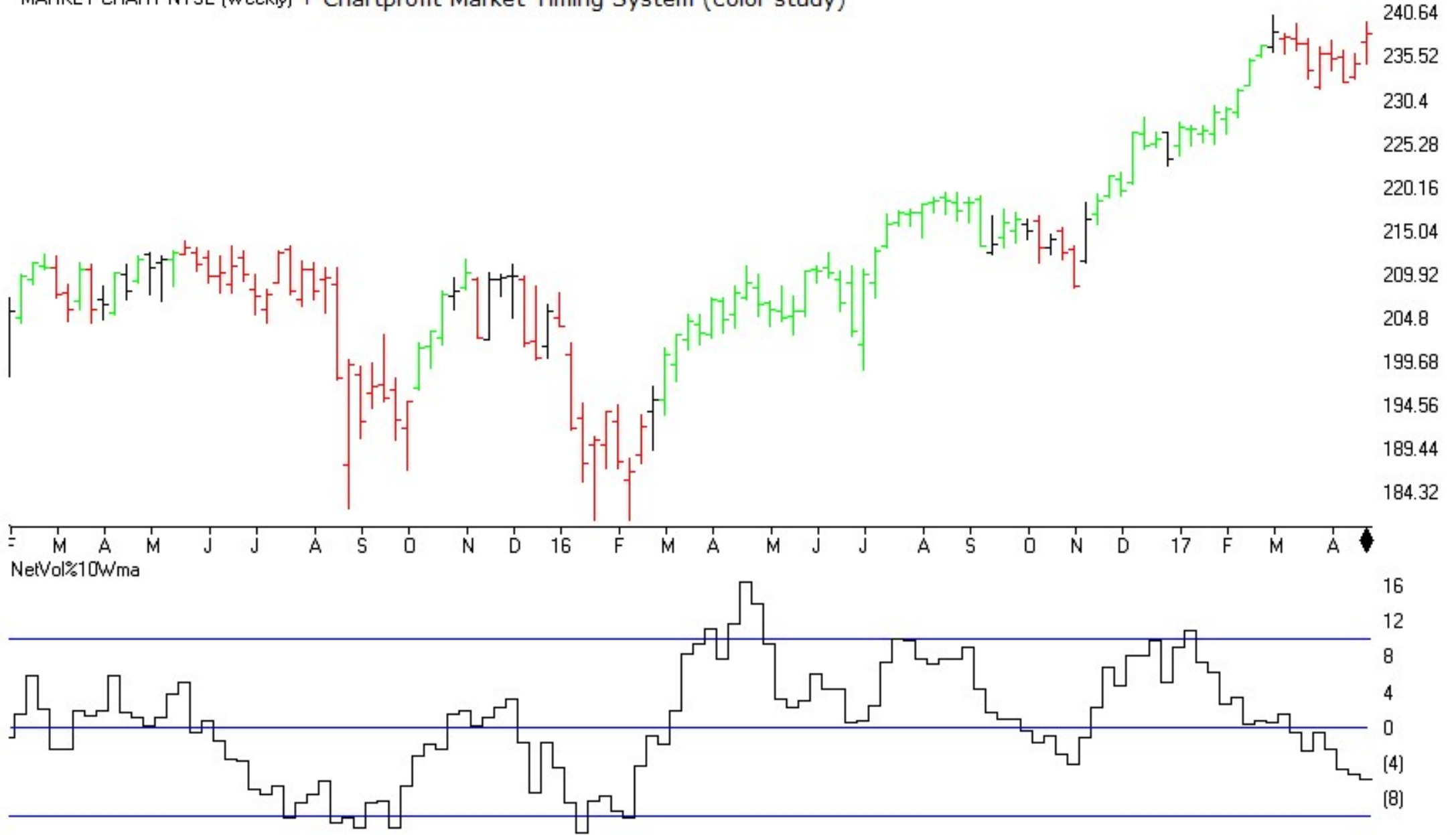
# Commitments of Traders

C.O.T.  
Quick  
View

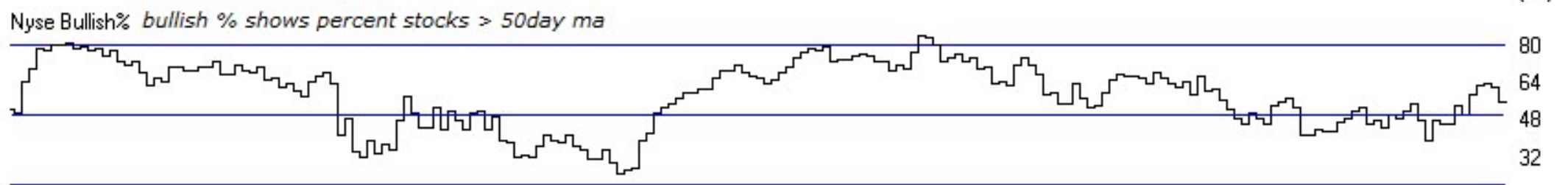
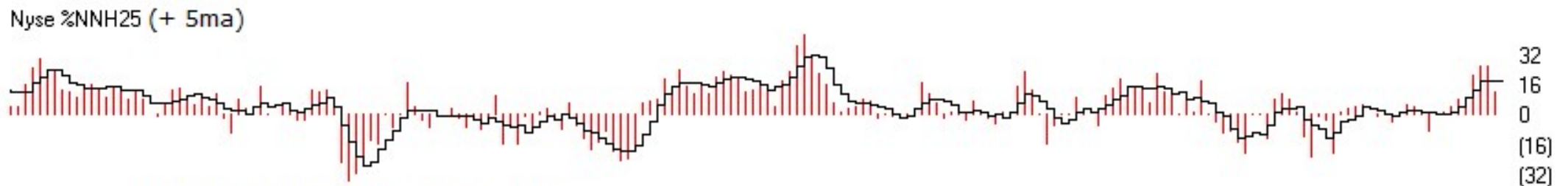
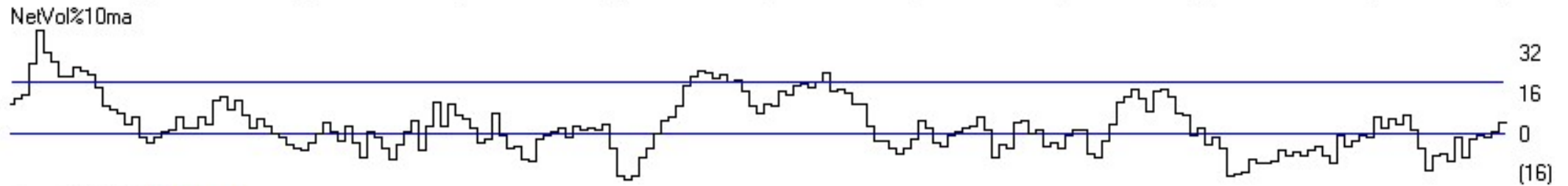
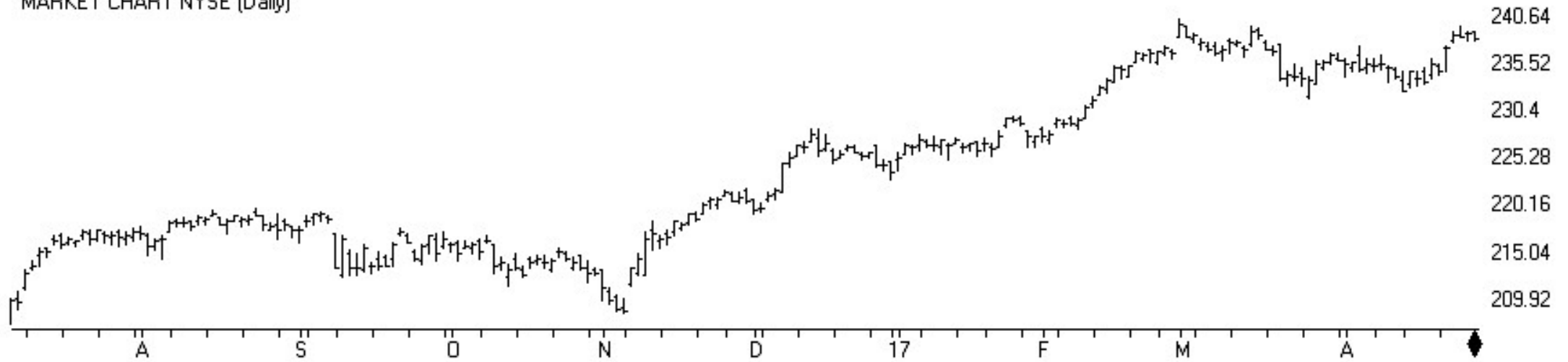
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	33.6	63.7	82.3	35.4	33.8	57.2	78.2	42.8	11.9
04/18/17	47.9	63.6	52.4	24.8	38.0	92.8	67.7	48.4	32.5
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	24.2	7.8	89.7	86.3	100	34	8	10.1	74
04/18/17	27	0	85.9	82.2	100	29.9	16.9	26.7	81.2
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	47.0	60.5	46.1	48.3	14.7	26.7	74.6	16.7	0.9
04/18/17	43.0	59.9	54.2	59.8	33.4	20.4	22.8	0.0	43.2
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	0.0	5.0	100.0	100.0	99.0	0.0	100.0	58.8	31.6
04/18/17	22.6	22.8	58.7	89.8	94.6	36.1	70.0	60.2	39.9
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	43.0	32.5	83.1	32.8	65.2	80.0	100.0	55.4	0.0
04/11/17	81.5	87.5	17.4	3.7	2.8	94.7	100.0	60.7	0.0
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	43.6	60.5	76.4	46.2	31.0	34.7	100.0	88.7	22.5
04/18/17	46.7	63.4	72.0	43.0	26.4	35.9	100.0	100.0	32.5
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	5.2	13.9	93.8	90.0	69.5	8.8	100.0	96.1	12.0
04/18/17	9.6	0.0	73.2	89.4	100.0	35.5	87.1	59.9	0.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	95.6	82.9	76.7	4.2	20.1	23.6	17.1	48.1	39.8
04/18/17	97.1	84.1	100.0	3.5	15.3	0.0	14.2	43.4	24.3



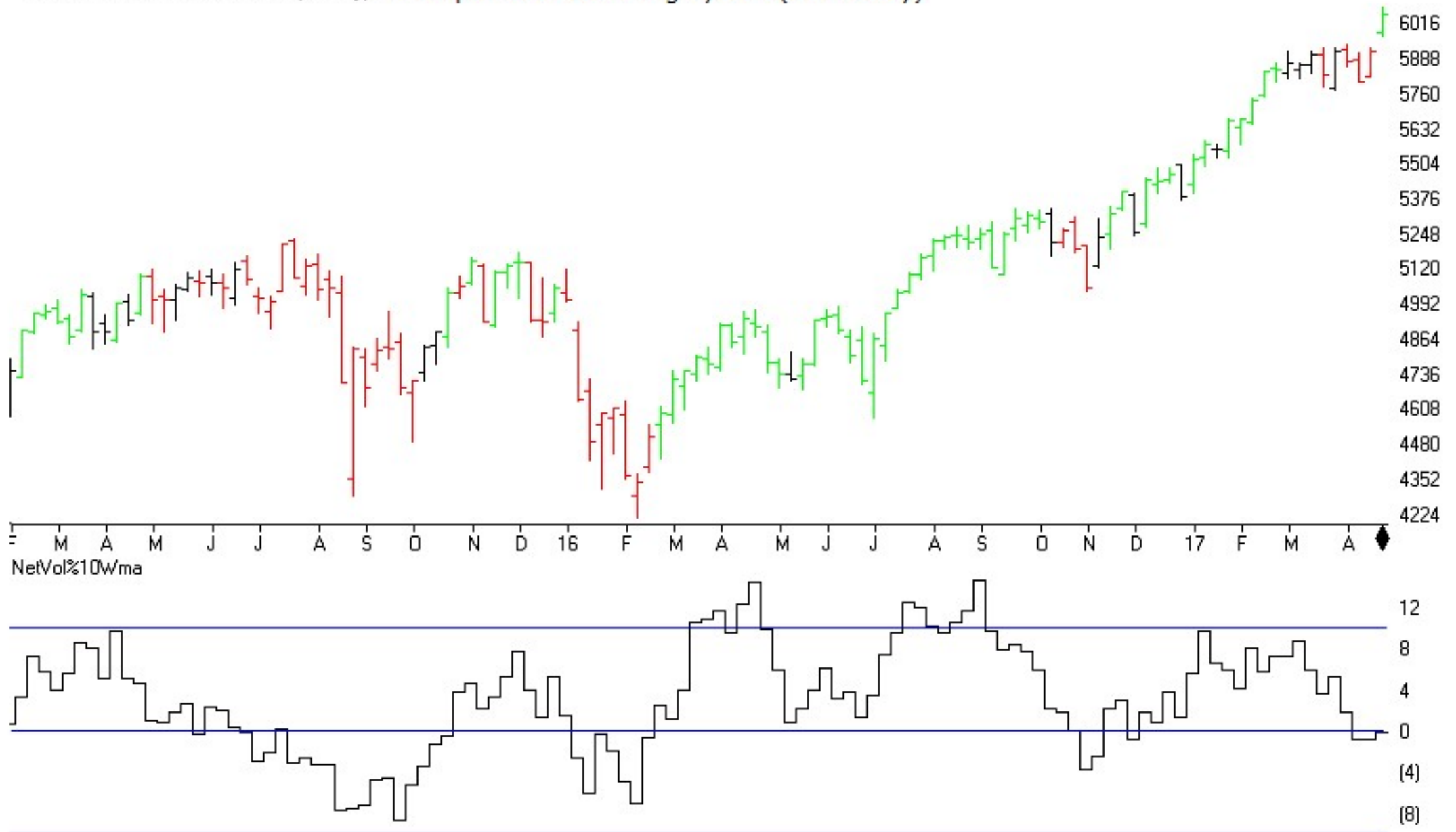
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



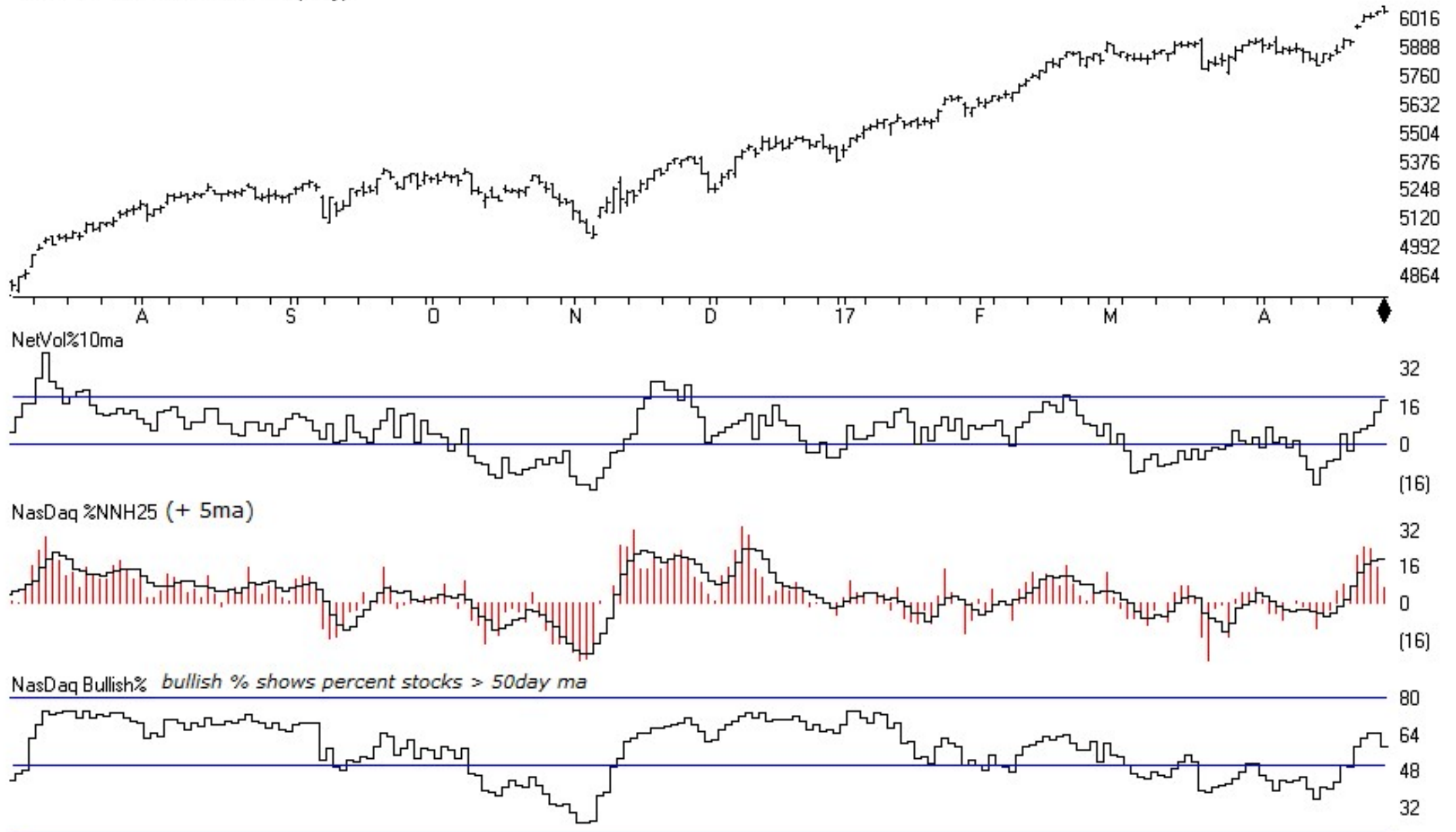
MARKET CHART NYSE (Daily)



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



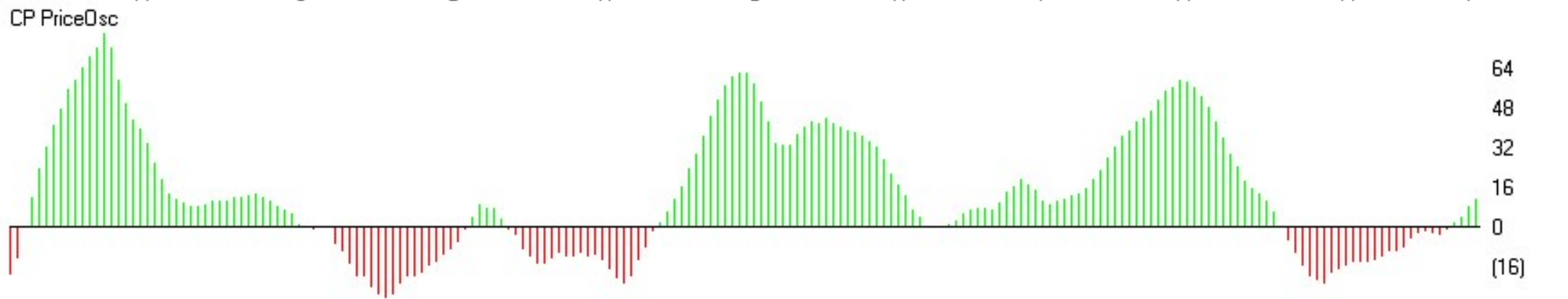
MARKET CHART NASDAQ 1800 (Daily)





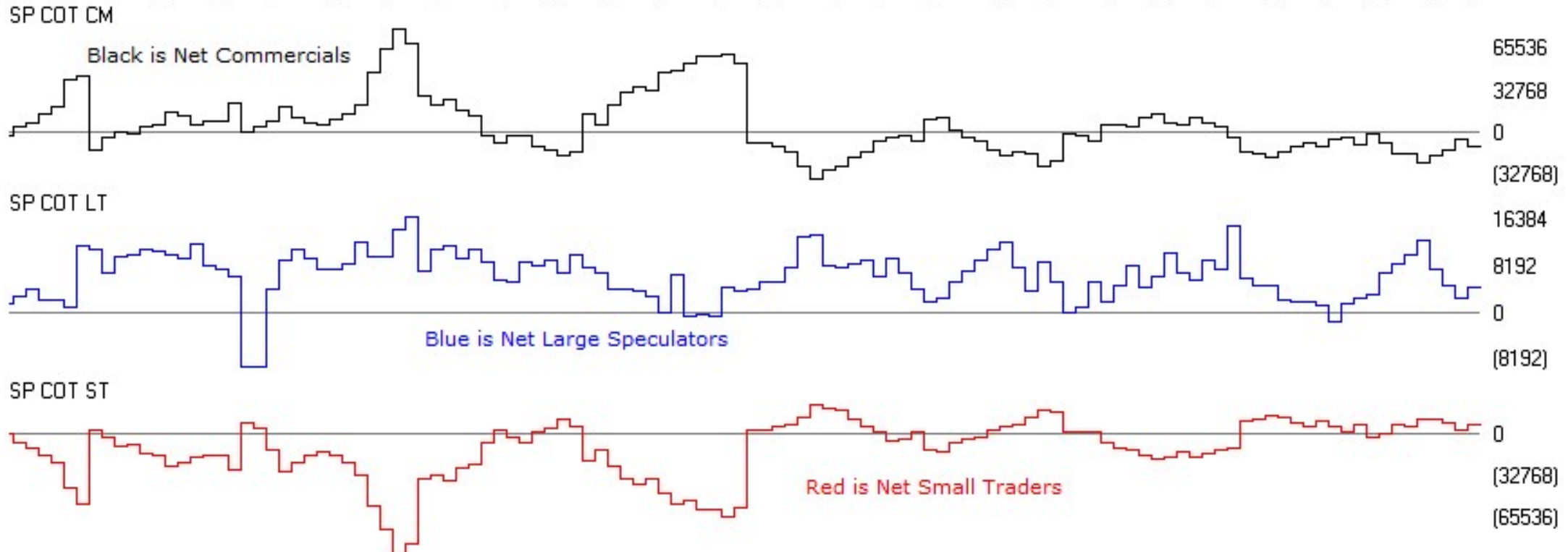
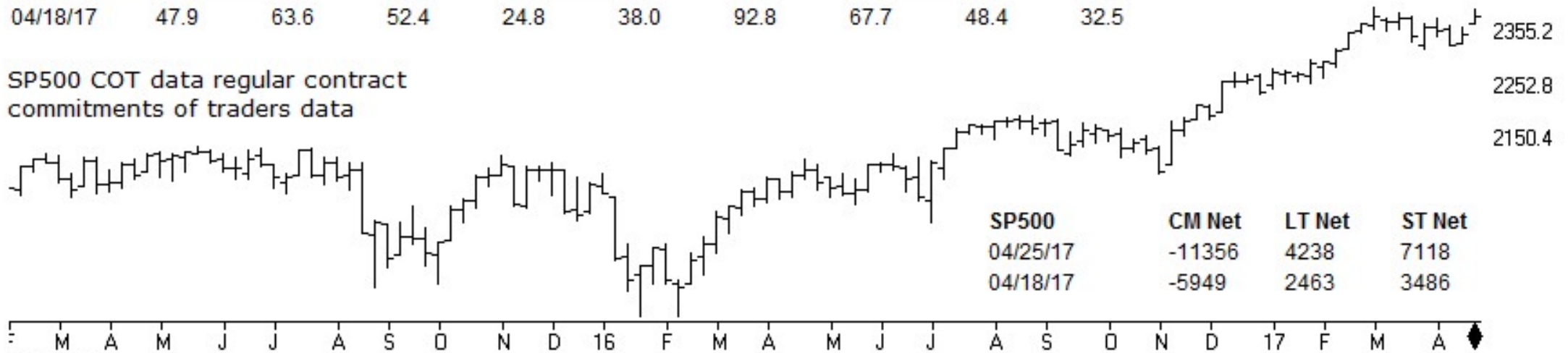
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



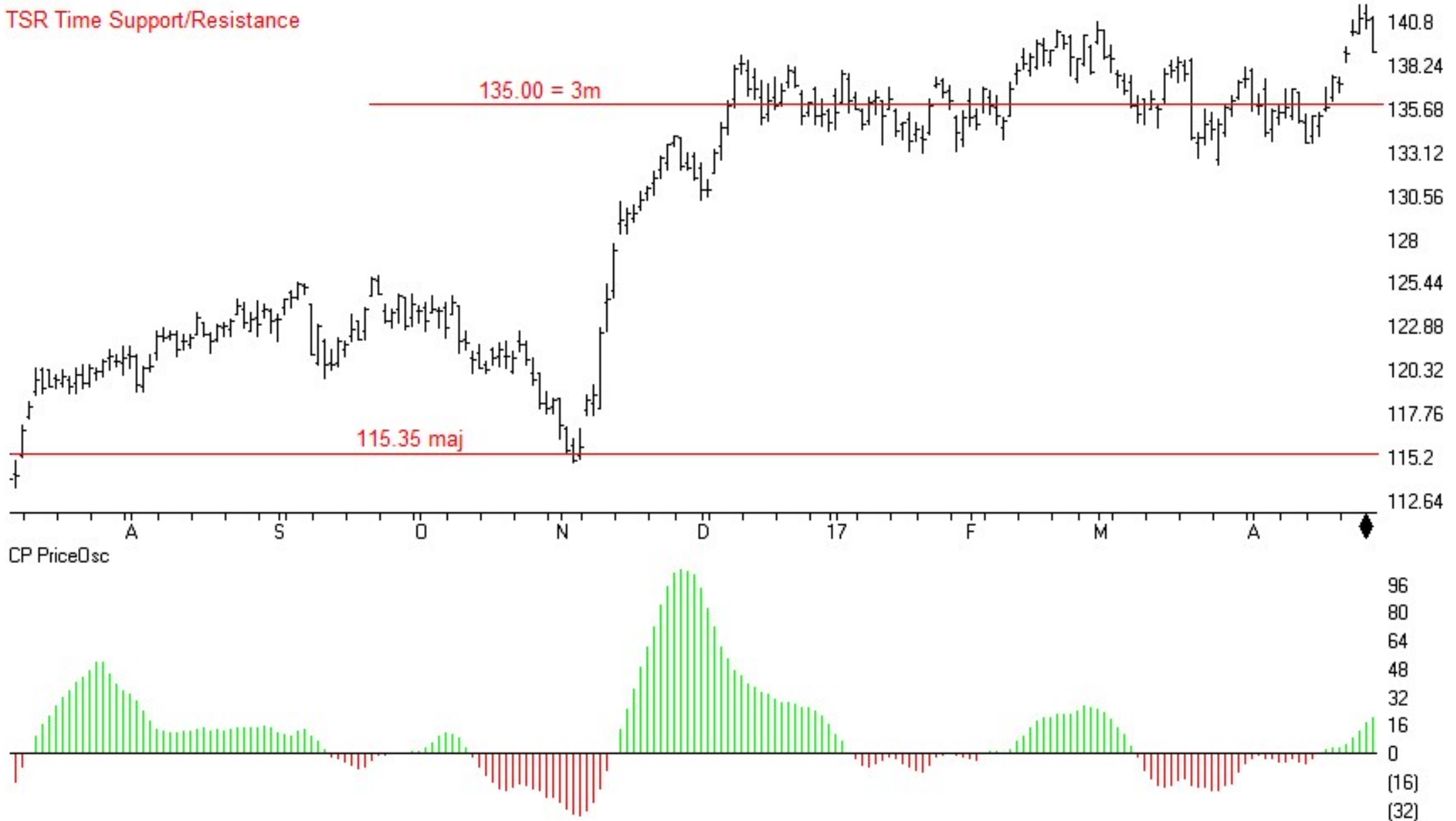
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	33.6	63.7	82.3	35.4	33.8	57.2	78.2	42.8	11.9
04/18/17	47.9	63.6	52.4	24.8	38.0	92.8	67.7	48.4	32.5

SP500 COT data regular contract commitments of traders data



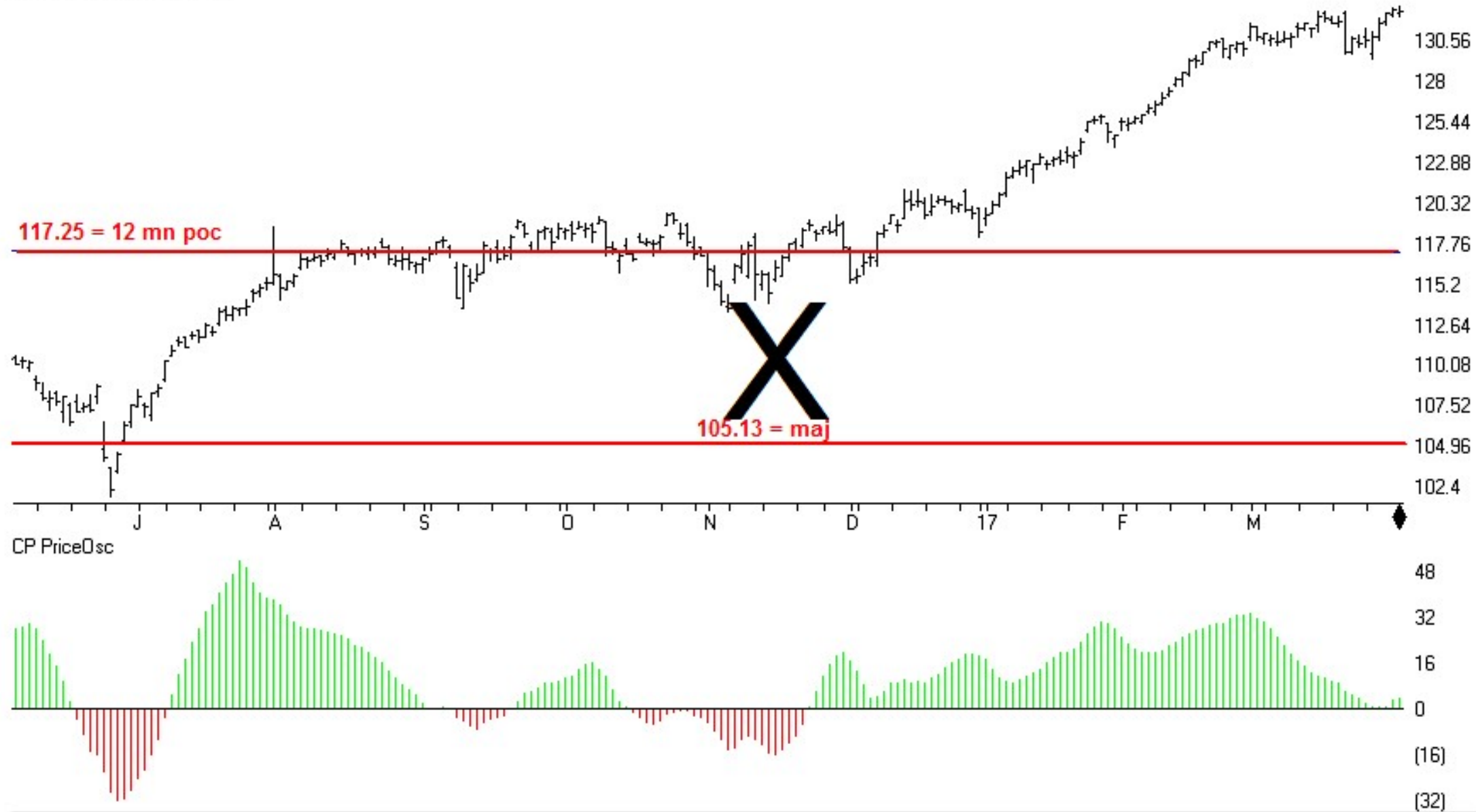
11 IWM R2000 ETF (Daily)

TSR Time Support/Resistance



## TSR Time Support/Resistance

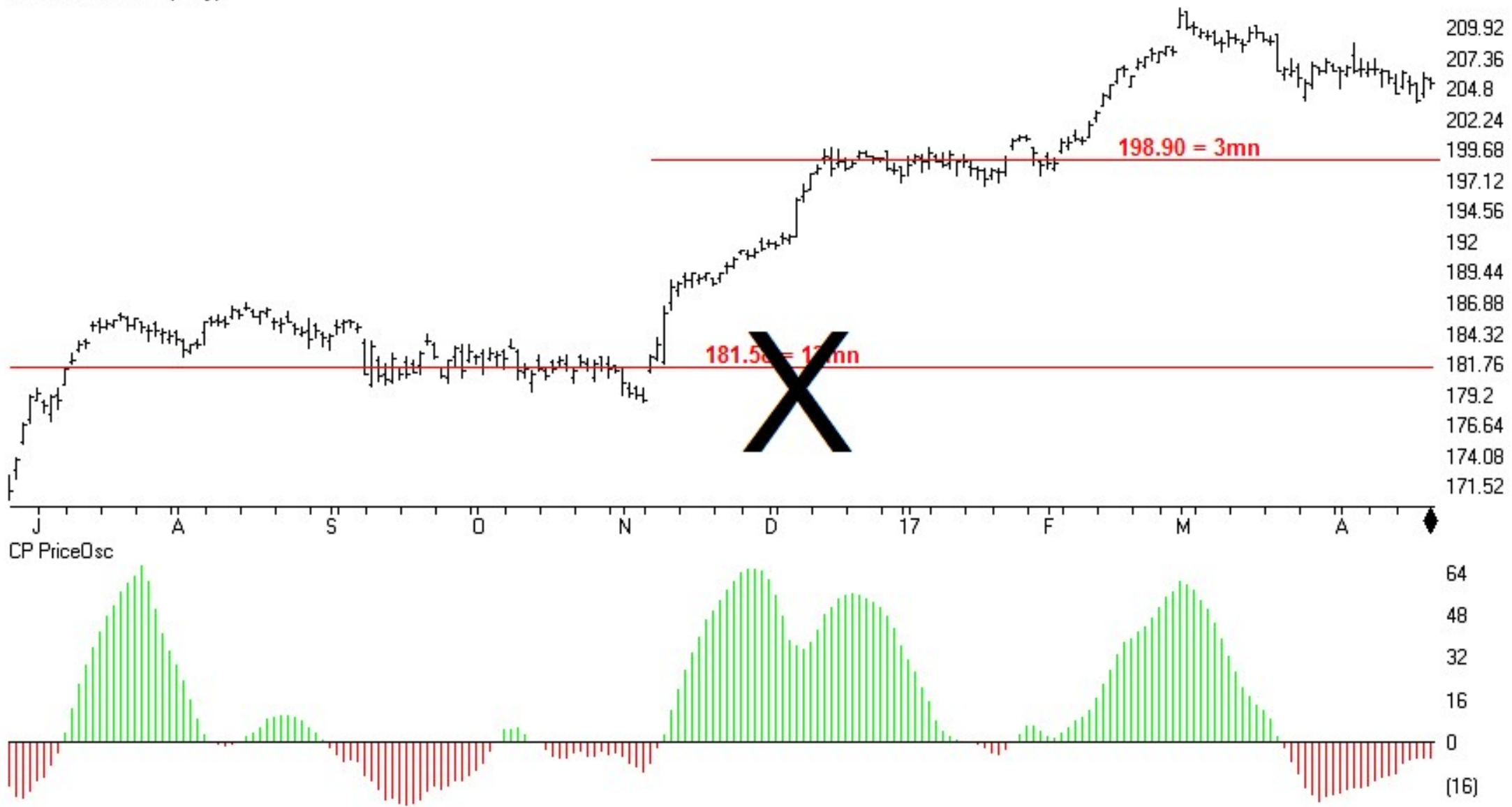
12 QQQ N100 ETF (Daily)



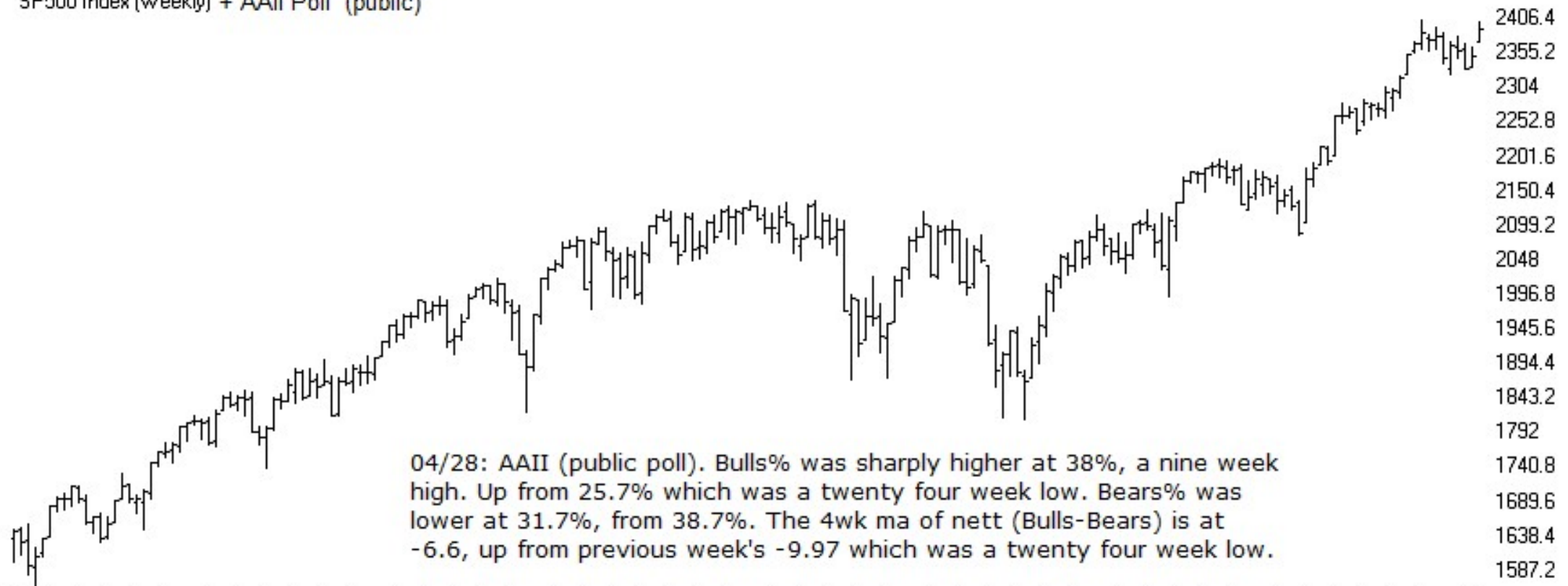


## TSR Time Support/Resistance

10 DIA DOW ETF (Daily)



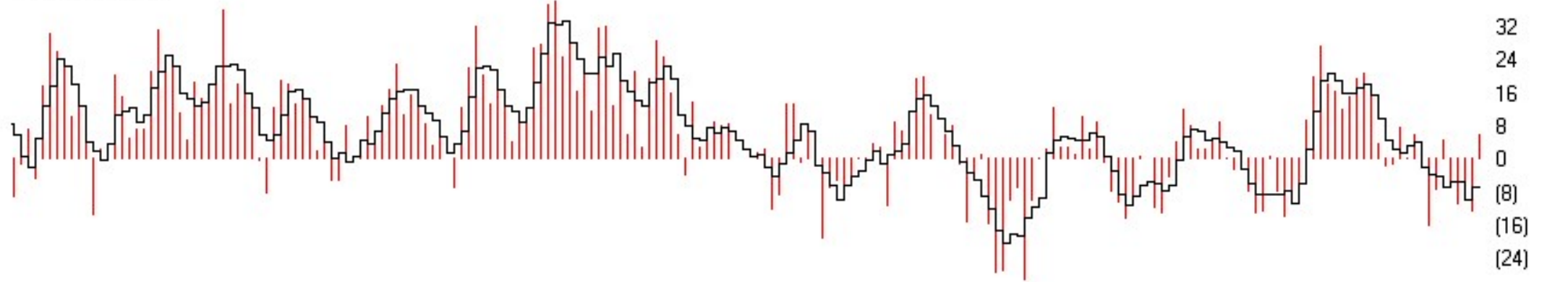
SP500 Index (Weekly) + AII Poll (public)



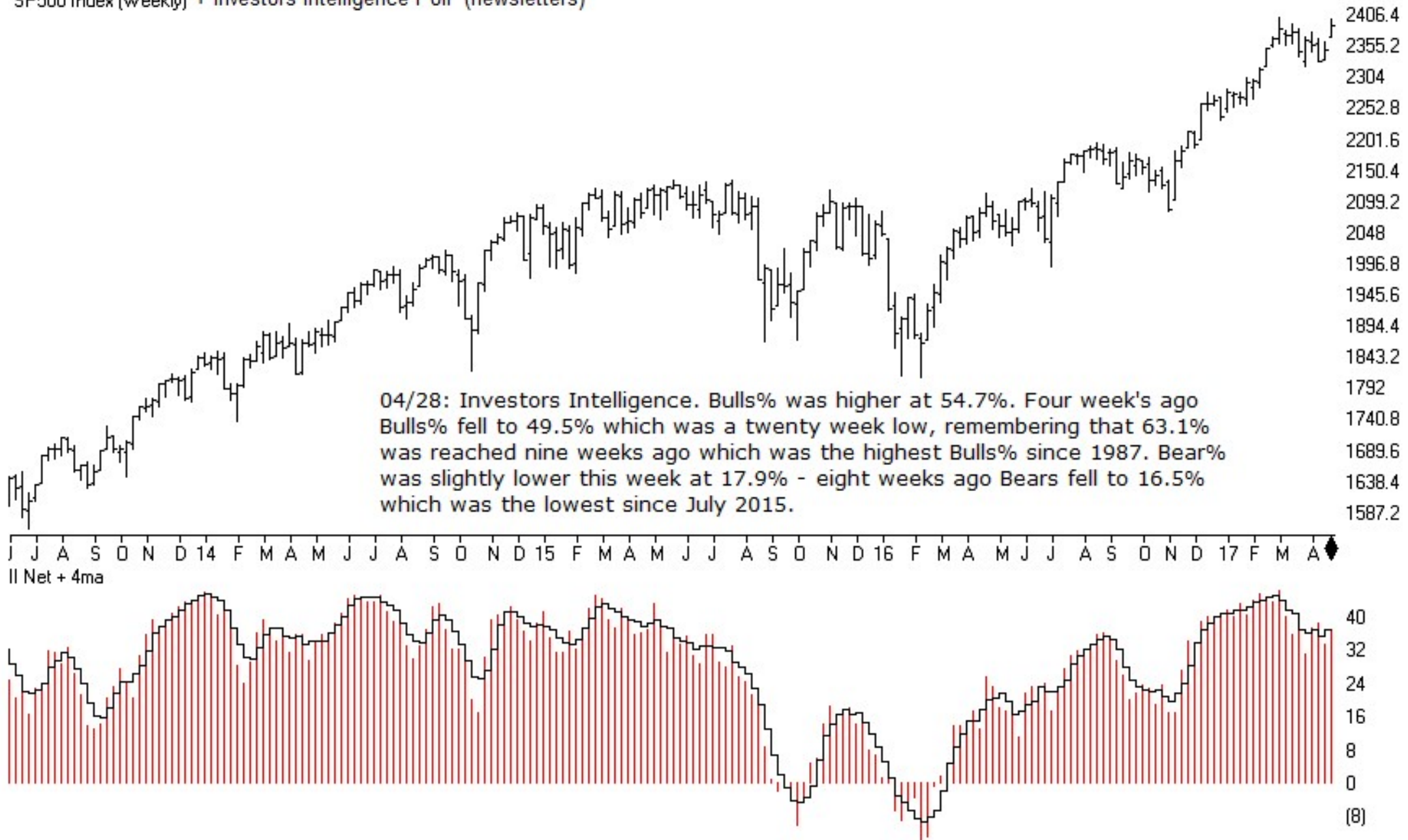
04/28: AII (public poll). Bulls% was sharply higher at 38%, a nine week high. Up from 25.7% which was a twenty four week low. Bears% was lower at 31.7%, from 38.7%. The 4wk ma of nett (Bulls-Bears) is at -6.6, up from previous week's -9.97 which was a twenty four week low.

J 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

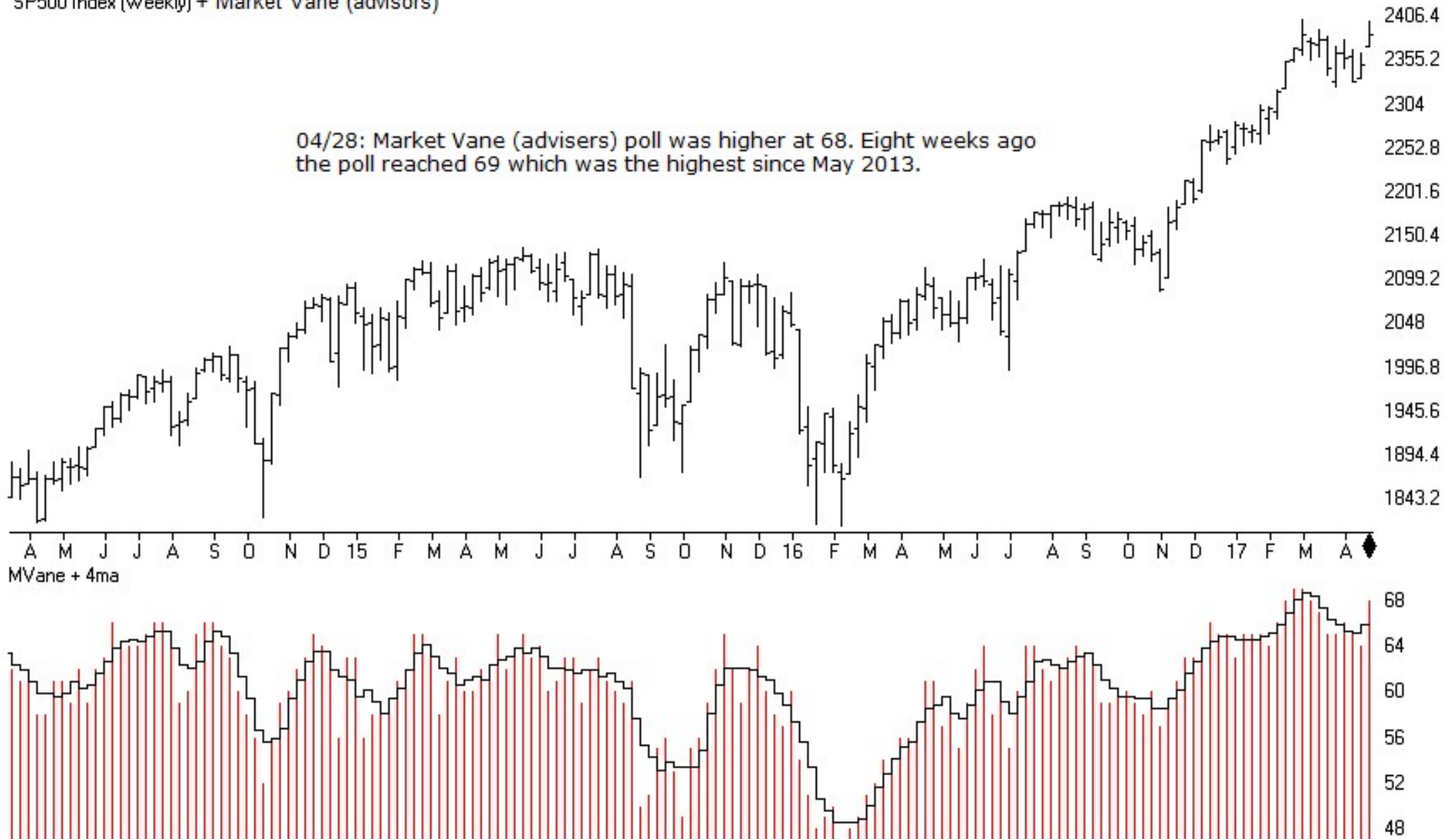
AII NETT + 4ma



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



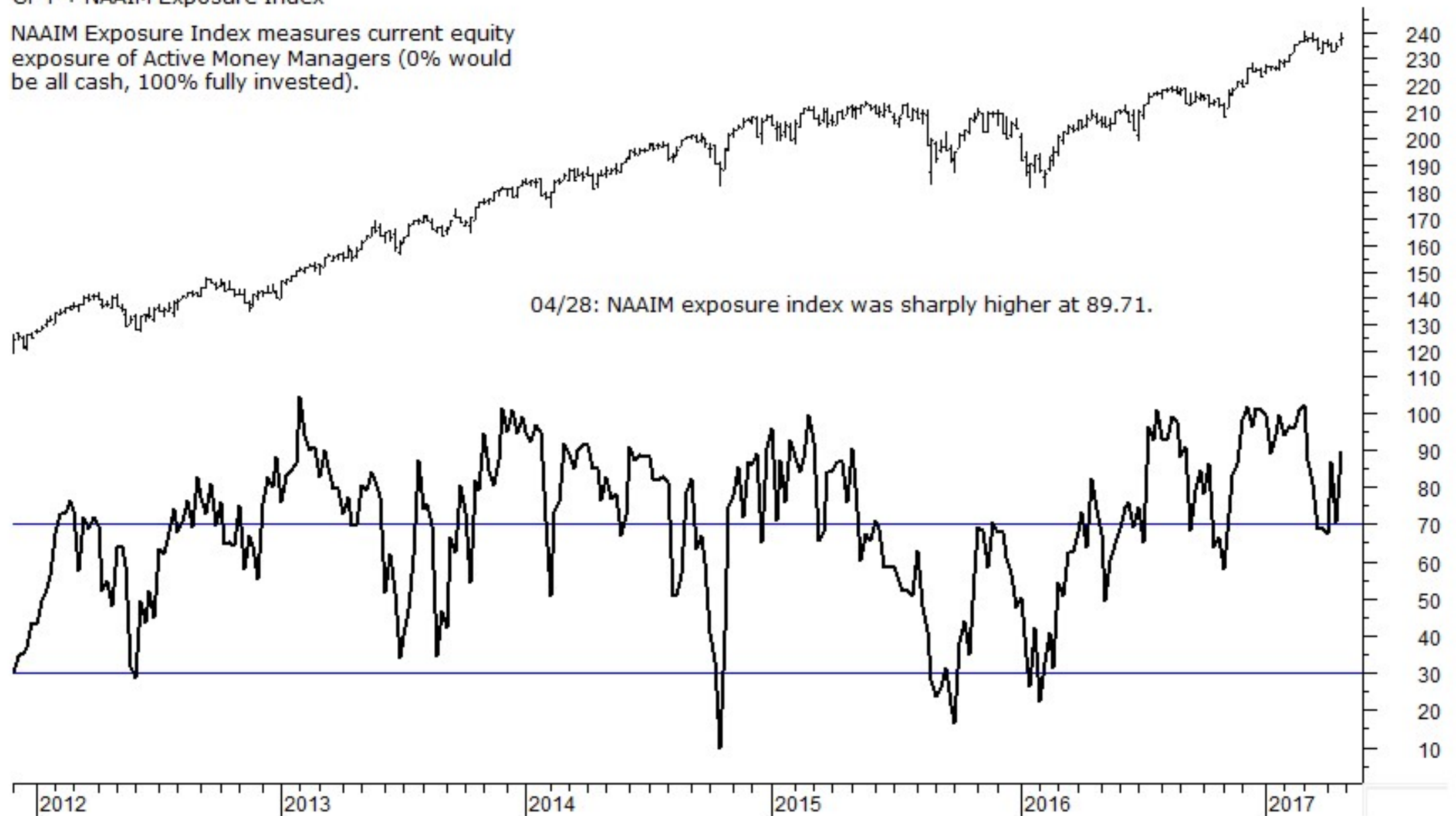
SP500 Index (Weekly) + Market Vane (advisors)



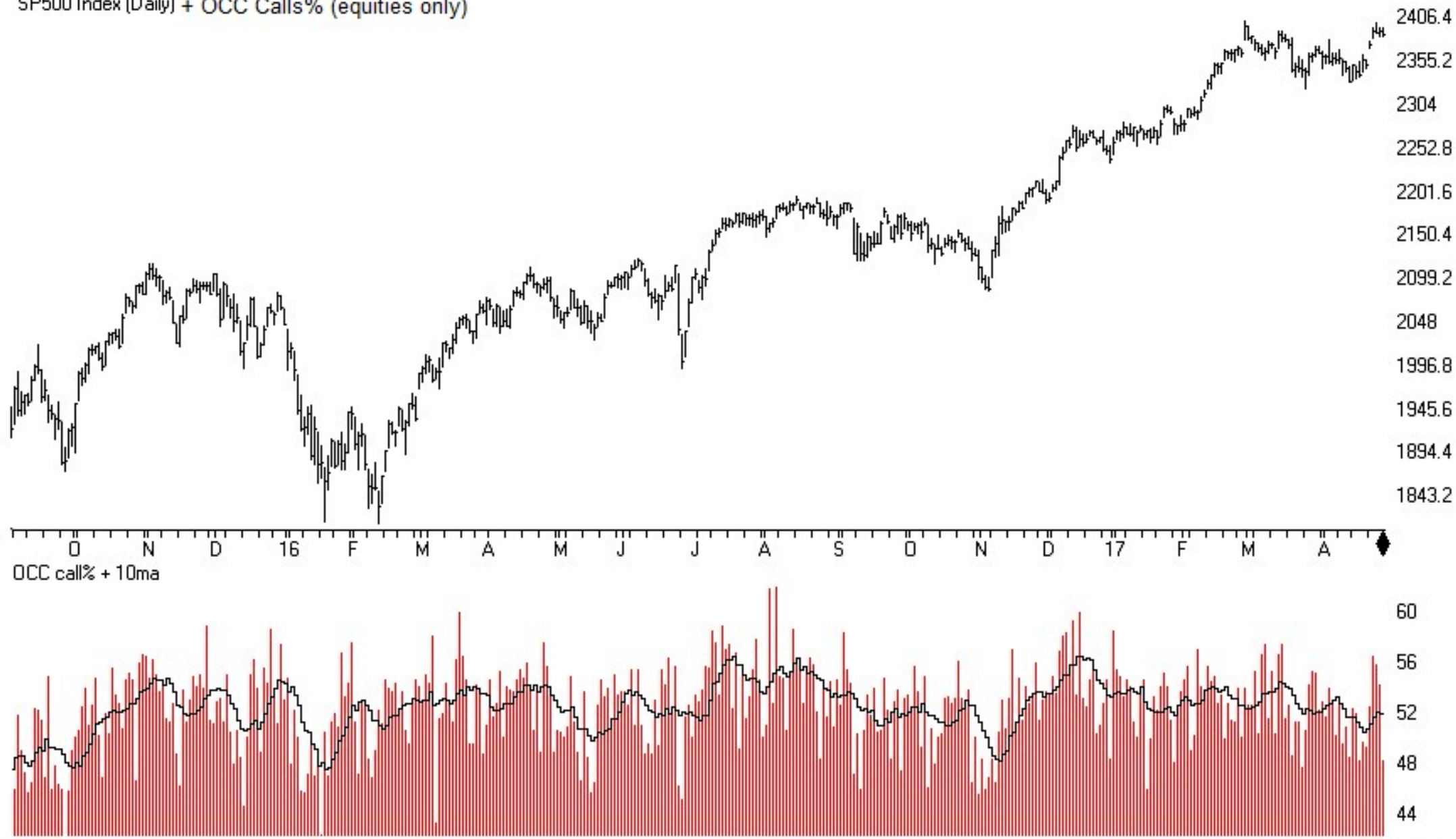


## SPY + NAAIM Exposure Index

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

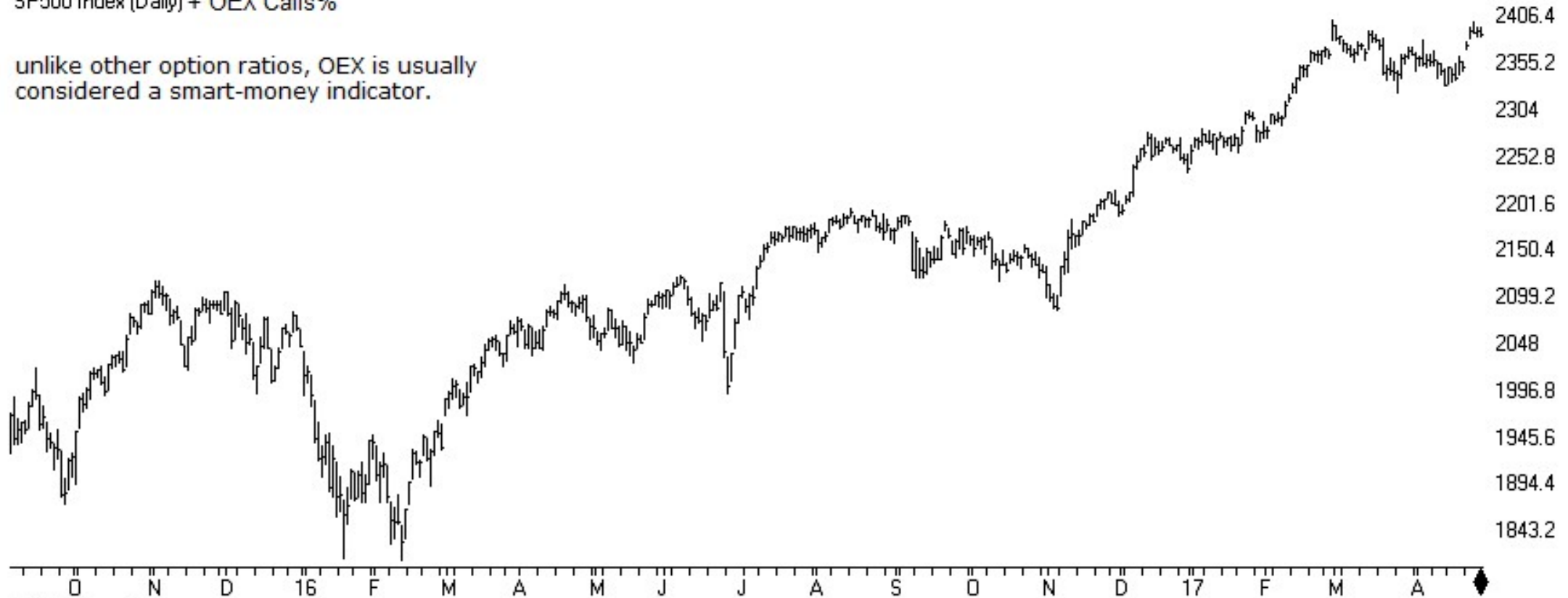


SP500 Index (Daily) + OCC Calls% (equities only)

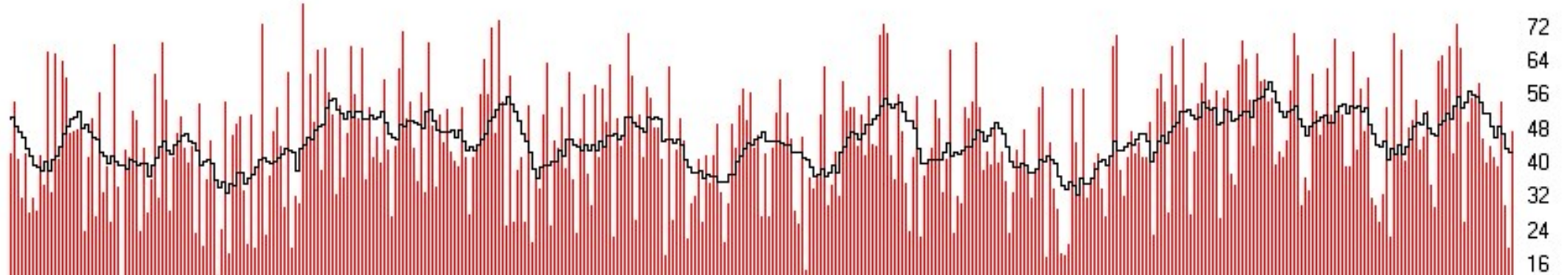


SP500 Index (Daily) + OEX Calls%

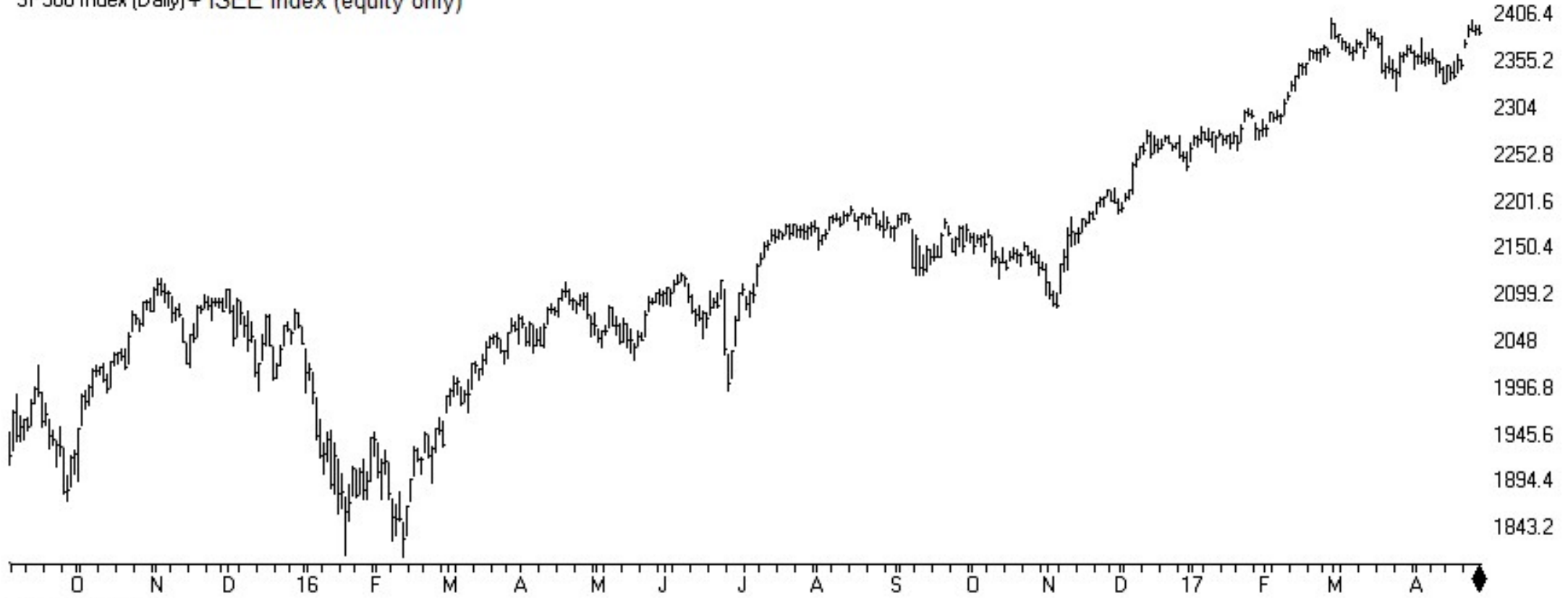
unlike other option ratios, OEX is usually considered a smart-money indicator.



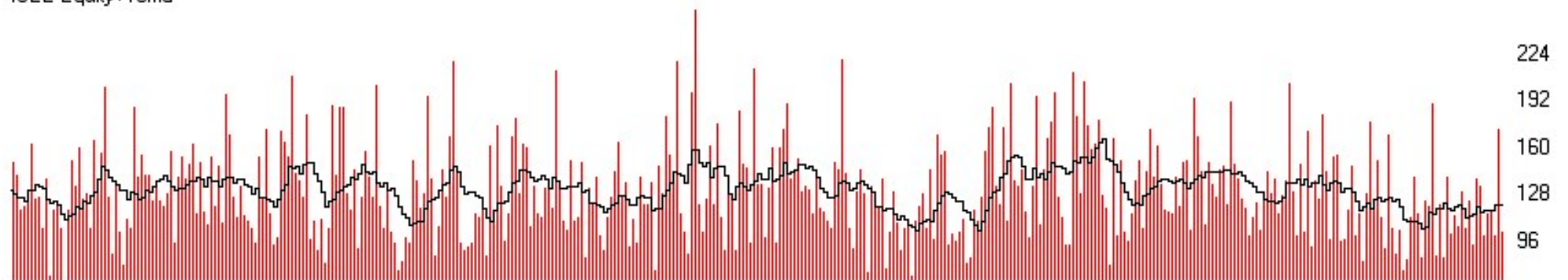
OEX Call% + 10ma



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

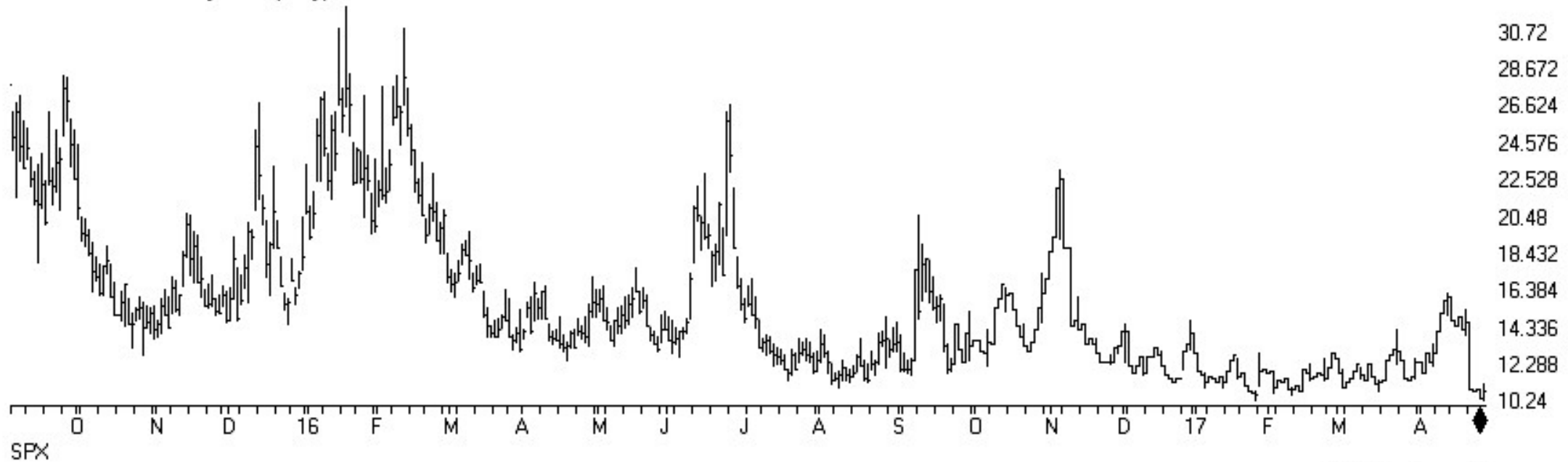


ISEE Equity+10ma





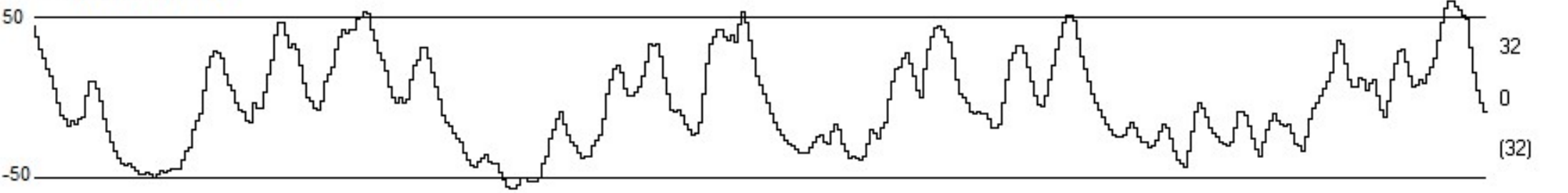
VIX - S&P 500 Volatility Index (Daily)



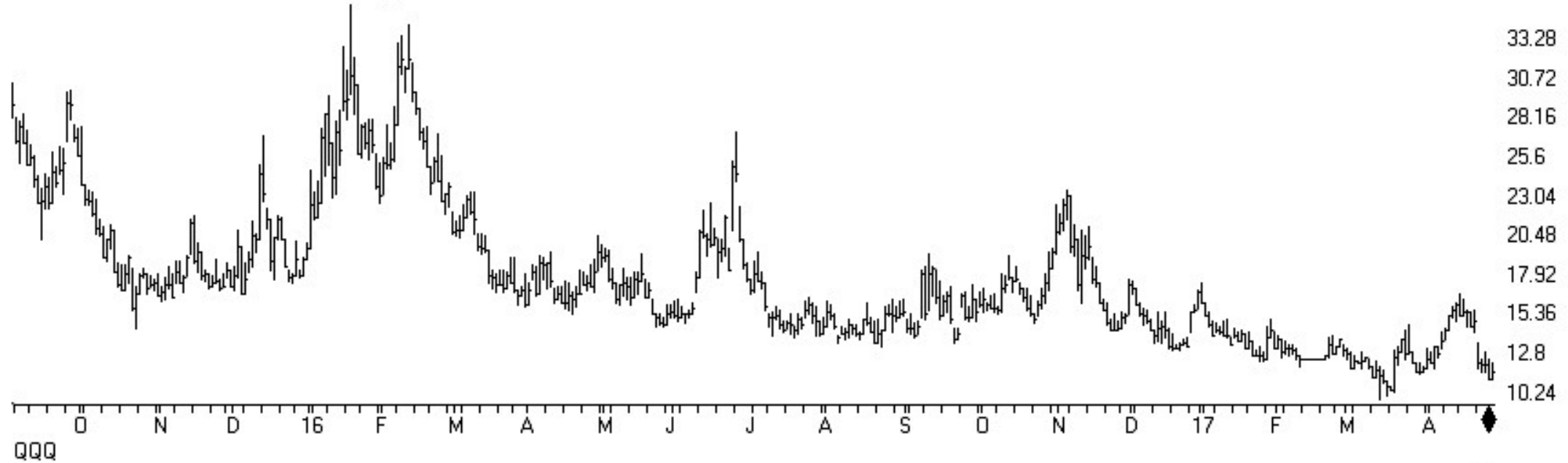
SPX



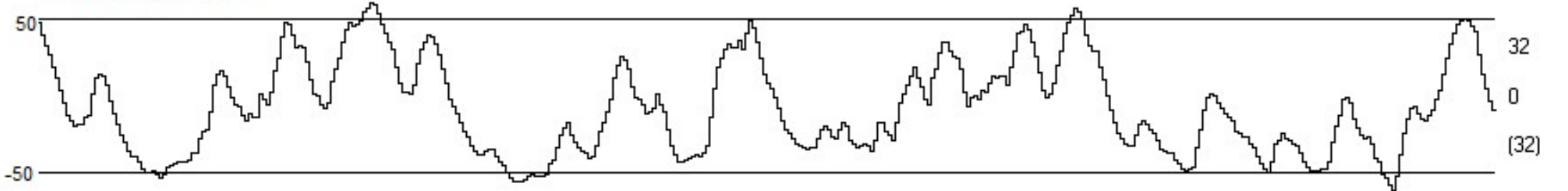
TCI based on VIX



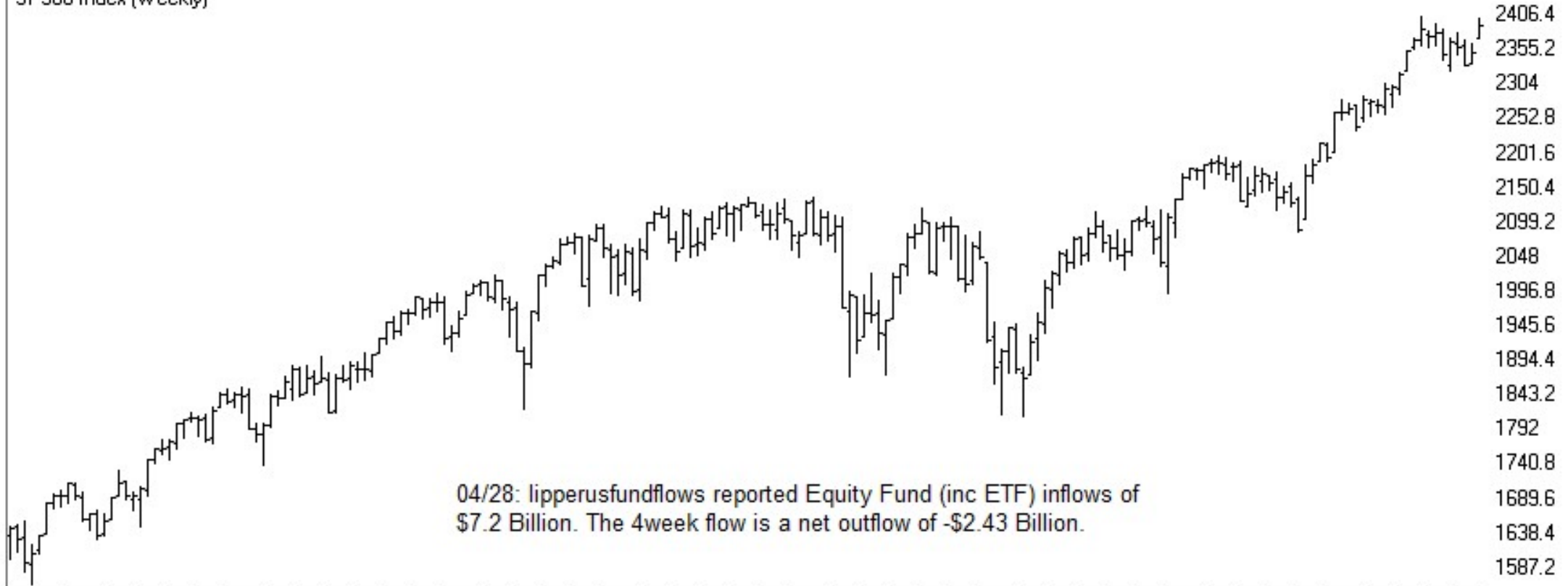
### VXN - NASDAQ VOLATILITY INDEX (Daily)



### TCI based on VXN



SP500 Index (Weekly)

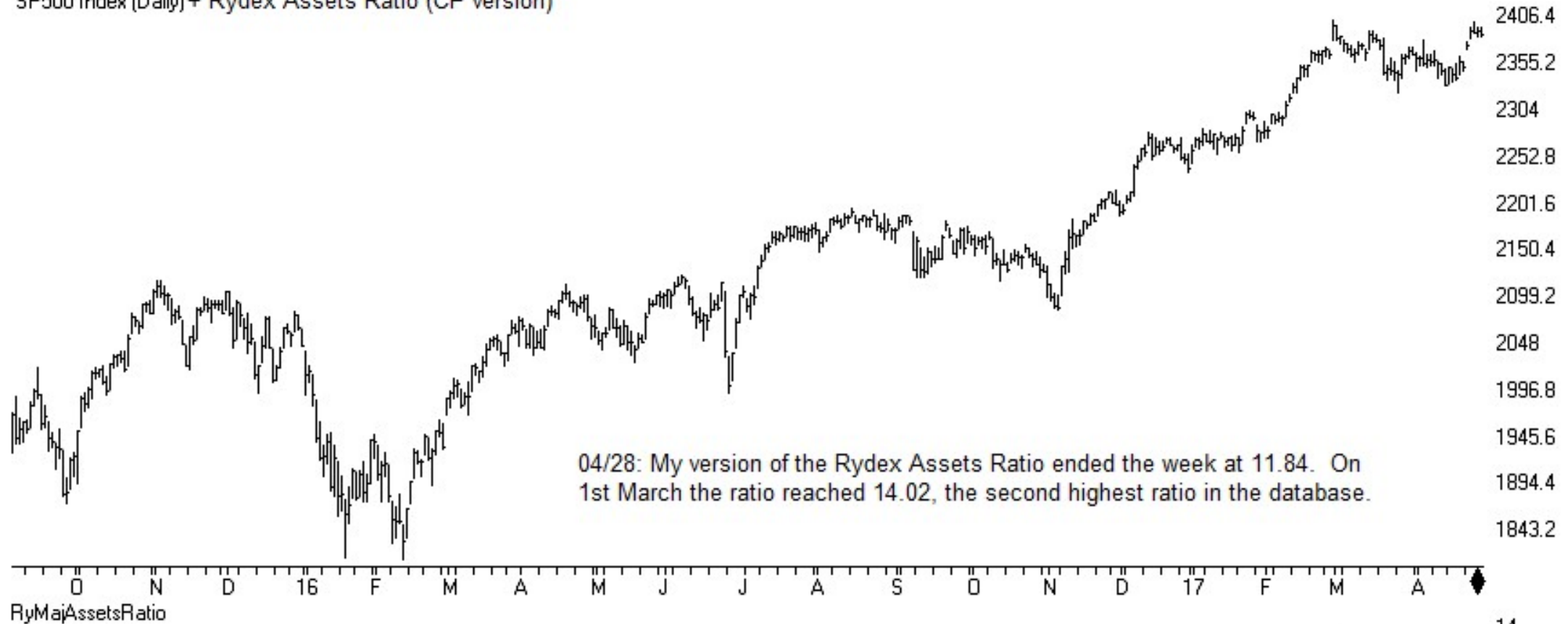


Lipper Fd+4wkSum



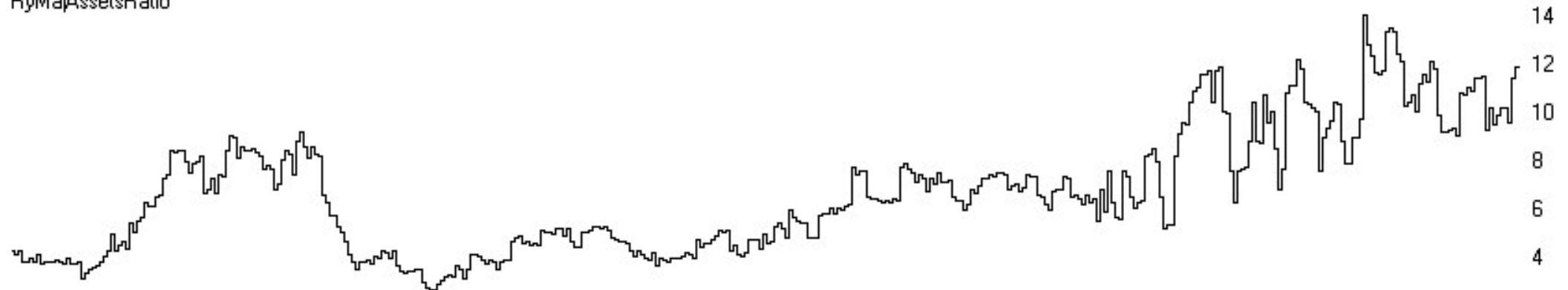
# Sentiment

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



RyMajAssetsRatio

Rydex Assets Ratio (CP version)





TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



02/10: The major poc has migrated to 119.00. TLT is in a strong price location if it prints above that level.

03/10 TLT prints below 119 in a weak price location.

03/24 Chart recovered back above maj poc. Strong price location is it holds 119. Double-bottom?

03/31: the poc of the current distribution migrated to 121.63. TLT now needs to print above this level to move into a strong price location.

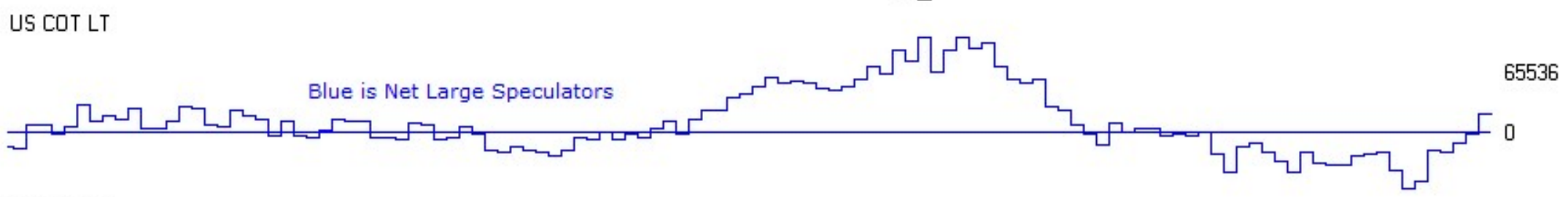
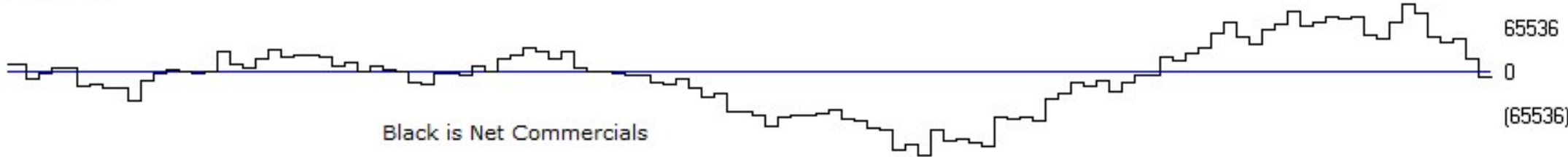
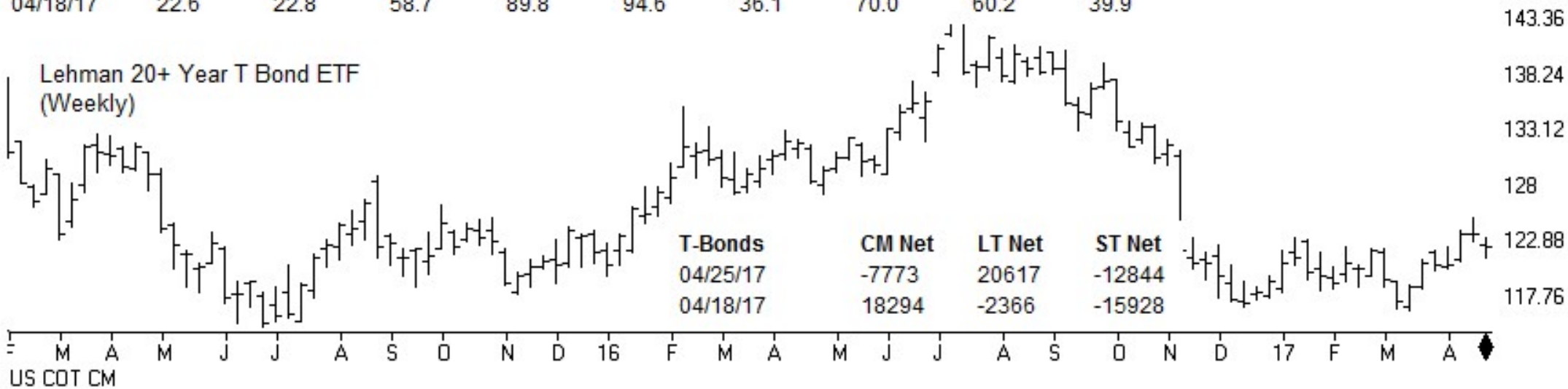
121.63 = 8mn

119.00 = major

CP PriceOsc

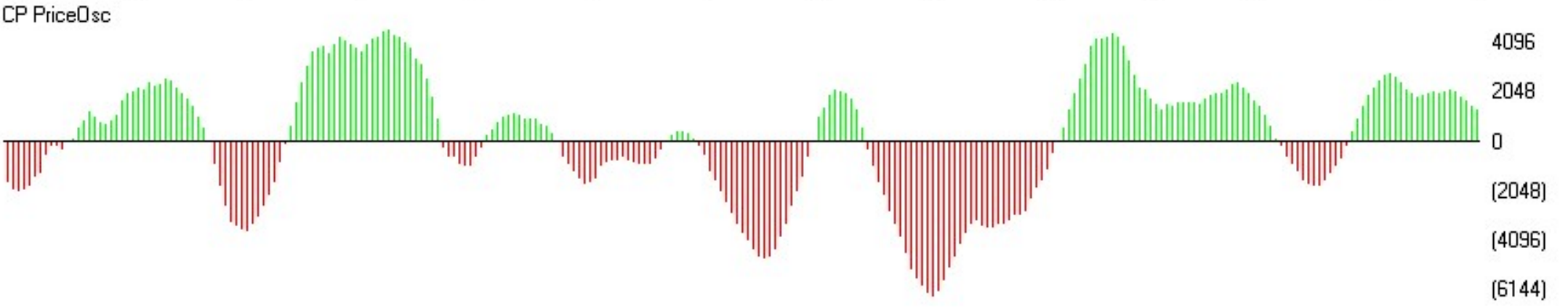
32  
16  
0  
(16)  
(32)  
(48)  
(64)

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	0.0	5.0	100.0	100.0	99.0	0.0	100.0	58.8	31.6
04/18/17	22.6	22.8	58.7	89.8	94.6	36.1	70.0	60.2	39.9



TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



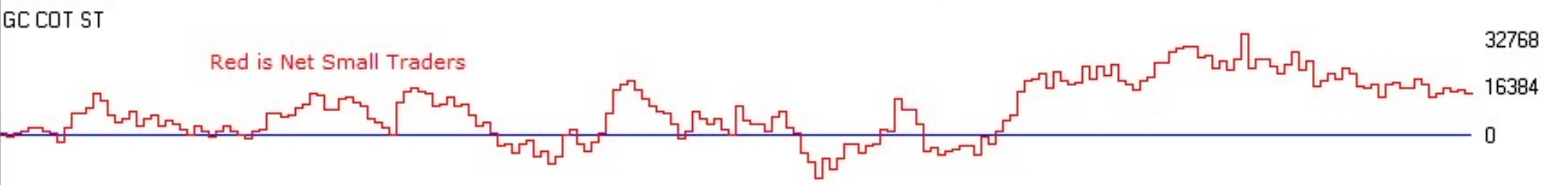
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	24.2	7.8	89.7	86.3	100	34	8	10.1	74
04/18/17	27	0	85.9	82.2	100	29.9	16.9	26.7	81.2

GOLD	CM Net	LT Net	ST Net
04/25/17	-214580	200677	13903
04/18/17	-211064	195768	15296

13312  
12800  
12288  
11776  
11264  
10752  
10240

StreetTracks Gold Trust ETF (Weekly)

J 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

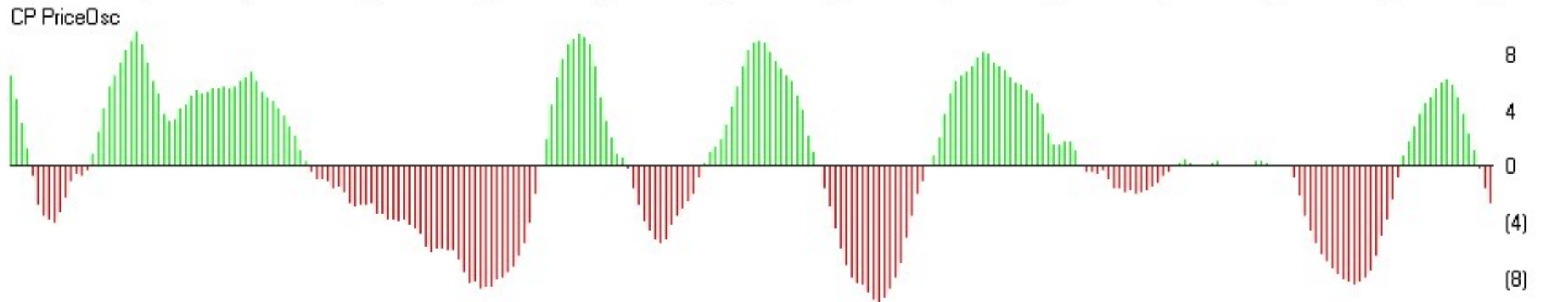
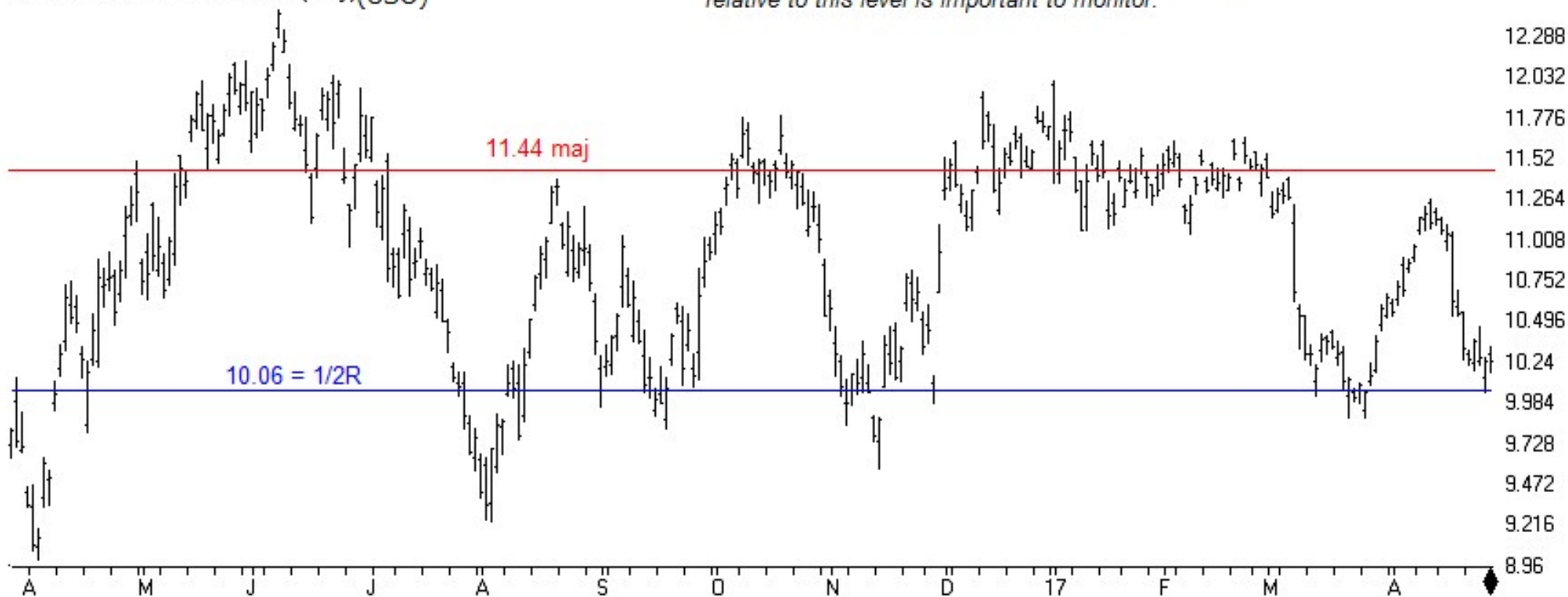




TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily)(USO)

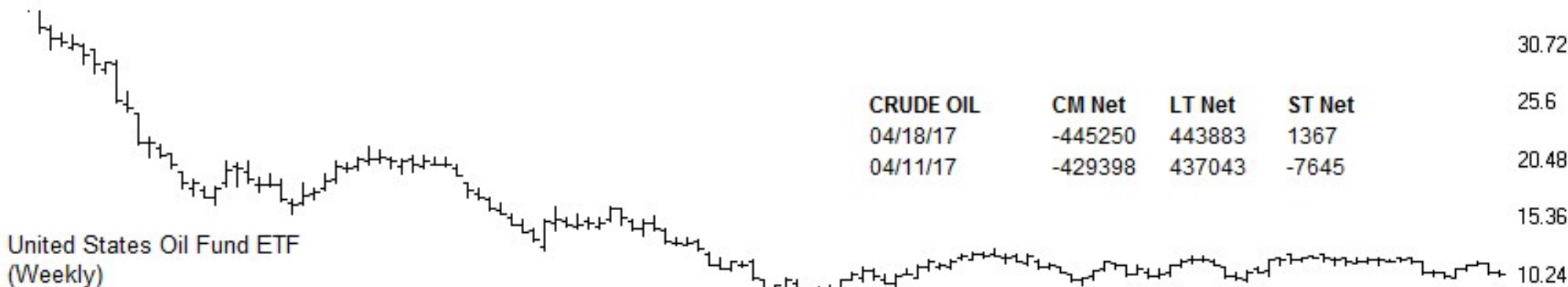
01/27: major poc has migrated higher to 11.44. Price relative to this level is important to monitor.





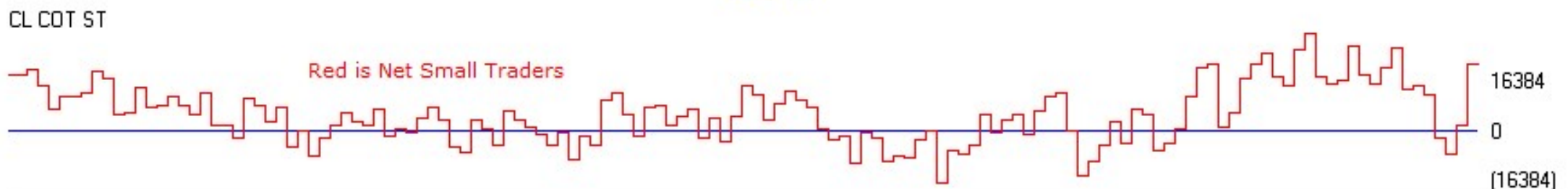
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/18/17	43.0	59.9	54.2	59.8	33.4	20.4	22.8	0.0	43.2
04/11/17	48.4	57.7	41.6	57.3	32.5	27.6	0.0	0.0	68.9

CRUDE OIL	CM Net	LT Net	ST Net
04/18/17	-445250	443883	1367
04/11/17	-429398	437043	-7645



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

CL COT CM



CL COT ST

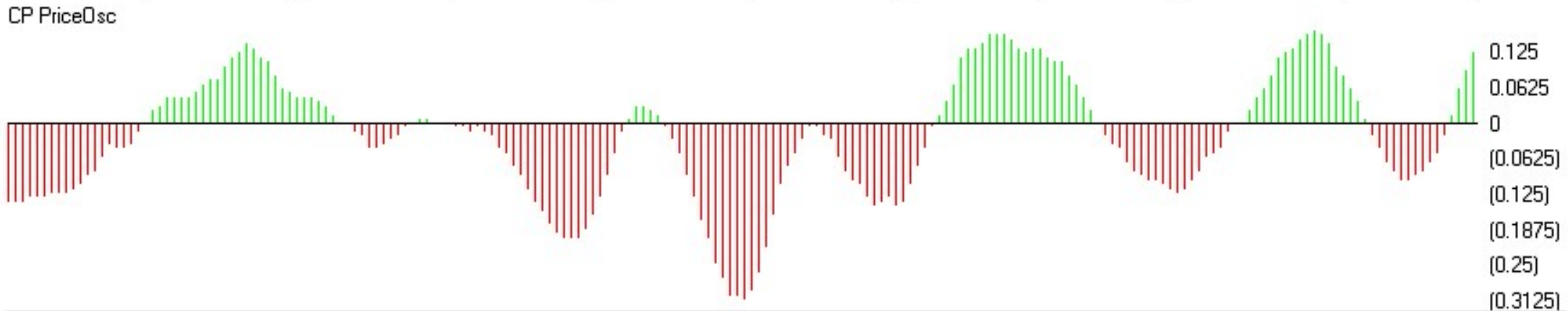
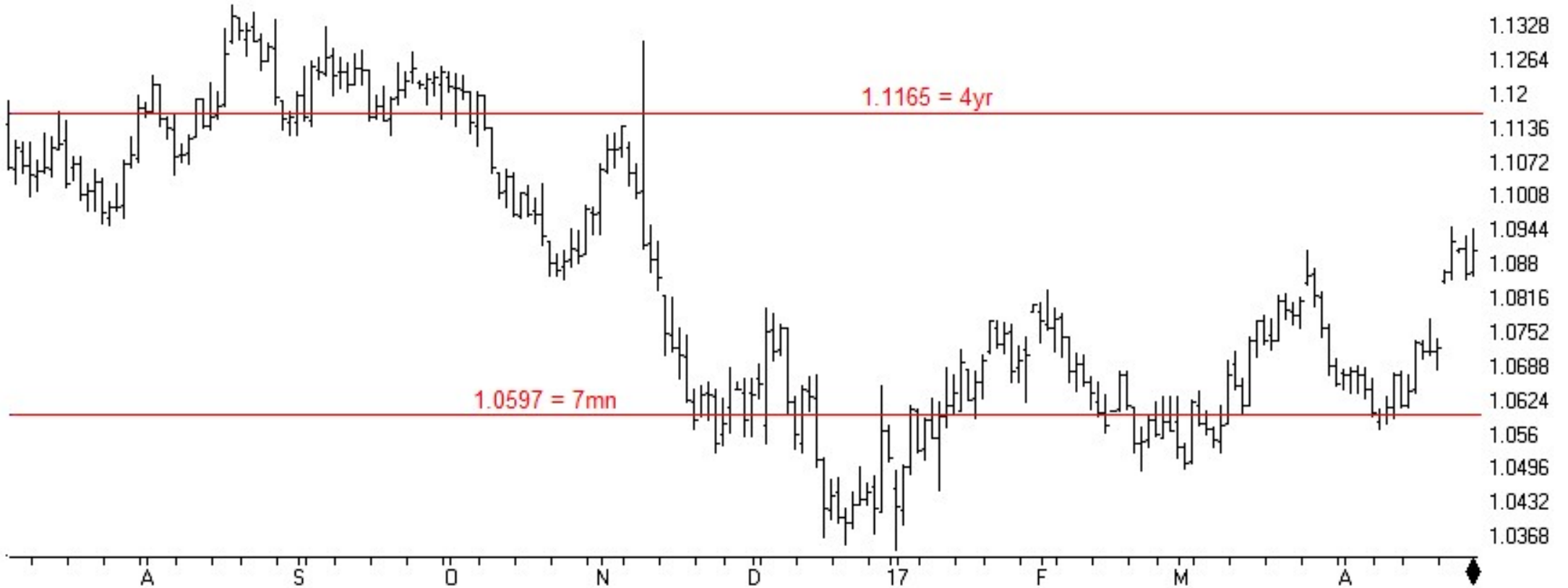
16384

0

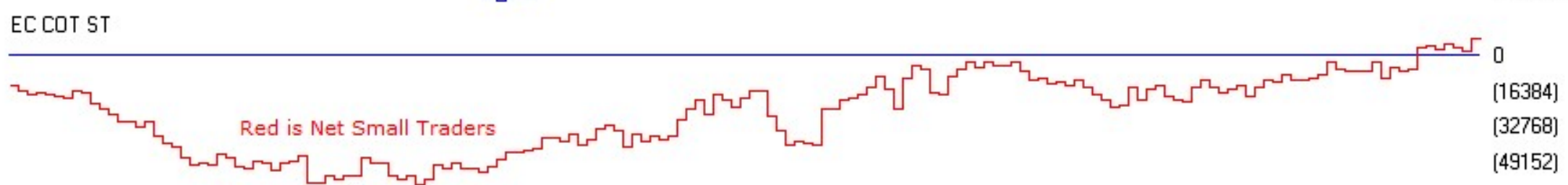
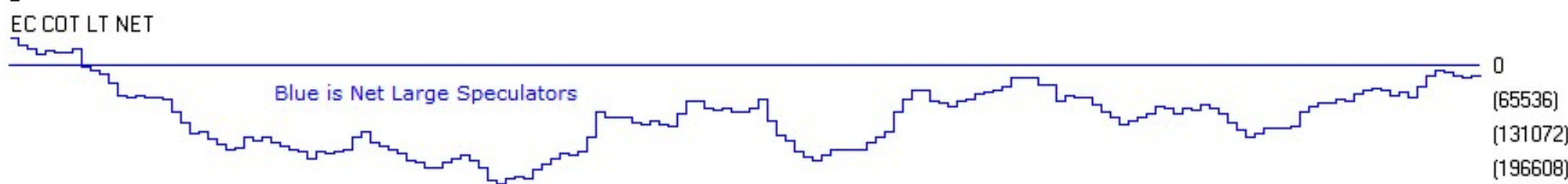
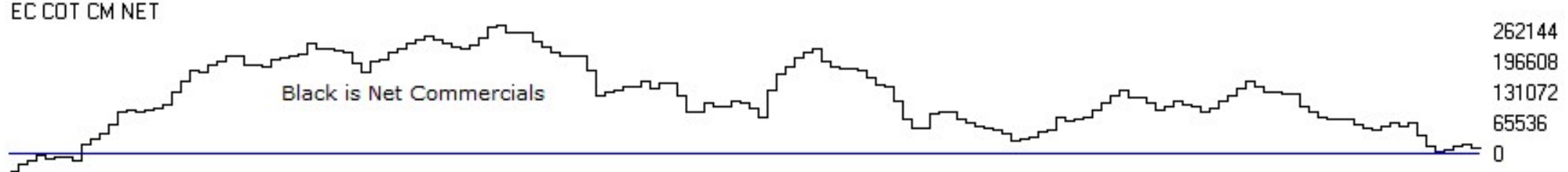
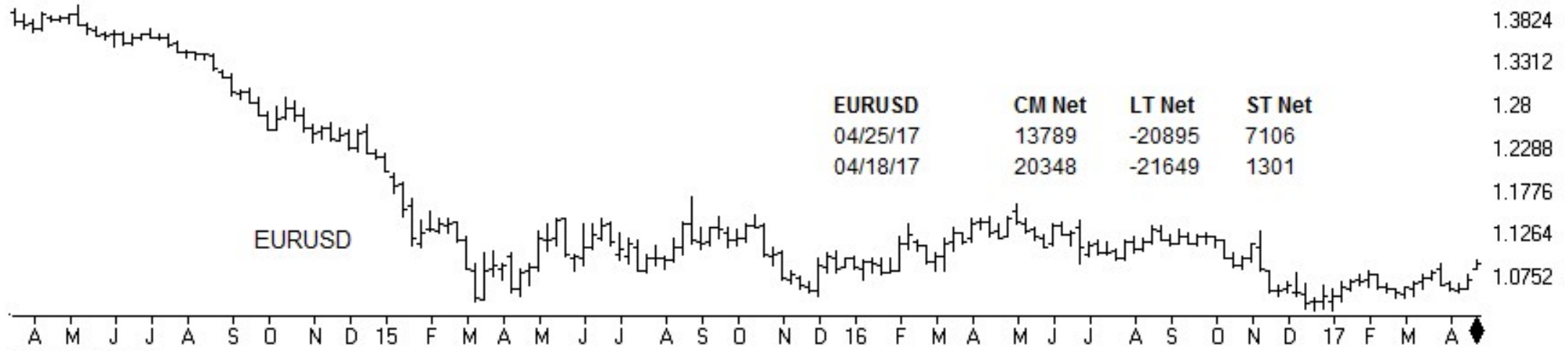
(16384)

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
04/25/17	5.2	13.9	93.8	90.0	69.5	8.8	100.0	96.1	12.0
04/18/17	9.6	0.0	73.2	89.4	100.0	35.5	87.1	59.9	0.0

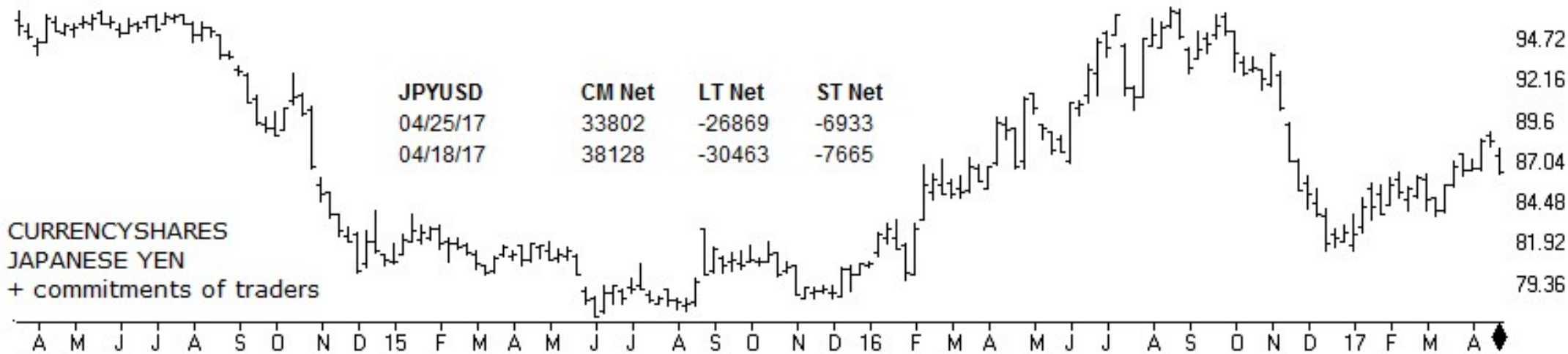


53 USDJPY (Daily)



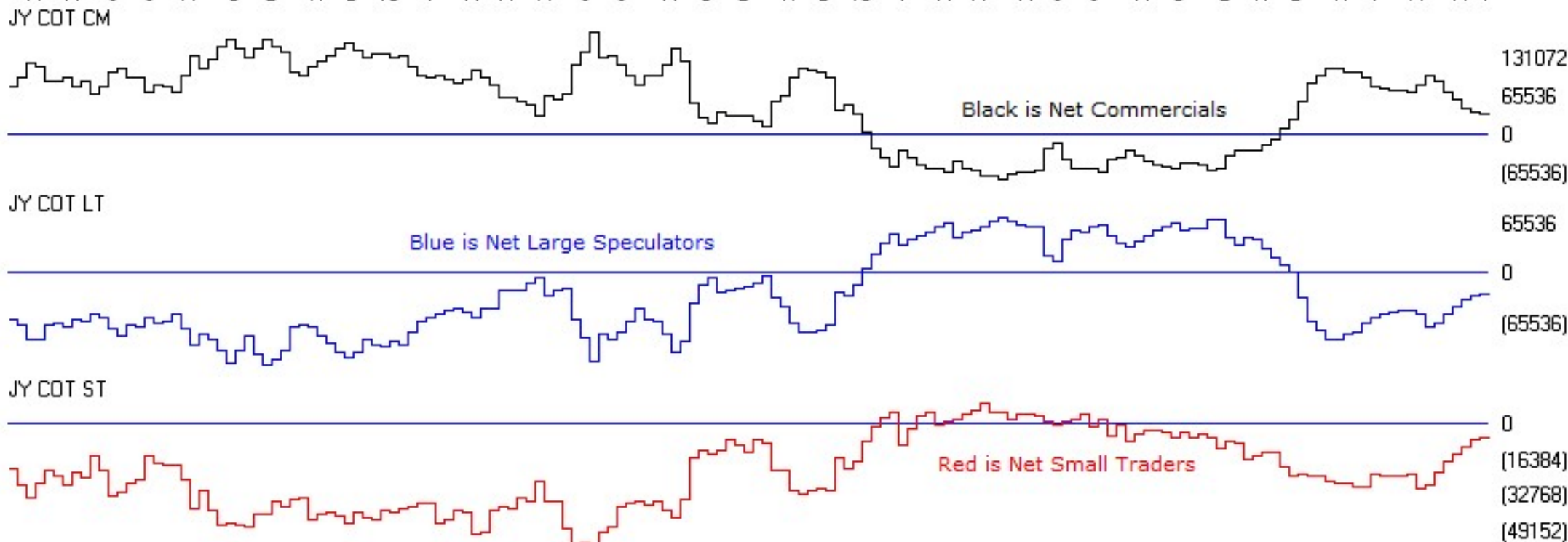


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	43.6	60.5	76.4	46.2	31.0	34.7	100.0	88.7	22.5
04/18/17	46.7	63.4	72.0	43.0	26.4	35.9	100.0	100.0	32.5



CURRENCYSHARES  
JAPANESE YEN  
+ commitments of traders

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





# ChartProfit

<http://www.chartprofitwebcast.com>