

# ChartProfit

Charts to Friday 5th May 2017

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

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

ChartProfit Breadth System - wk ending 05/05

	-5	-4	-3	-2	↓
NYSE	48	39	50	56	55
NasDaq	43	36	49	58	57
SP500	54	39	46	54	57
ND100	61	42	50	62	62
R2000	41	35	52	60	55

number = % stocks >50day ma

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

### Consensus Polls:

05/05: AAll (public poll). Bulls% was almost unchanged at 38.1%, a ten week high. Bears% was lower at 29.9%, a twelve week low. The nett (Bulls-Bears) is at 8.2, a sixteen week high.

05/05: Investors Intelligence. Bulls% was higher at 58.5%. Five 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 unchanged this week at 17.9% - nine weeks ago Bears fell to 16.5% which was the lowest since July 2015.

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

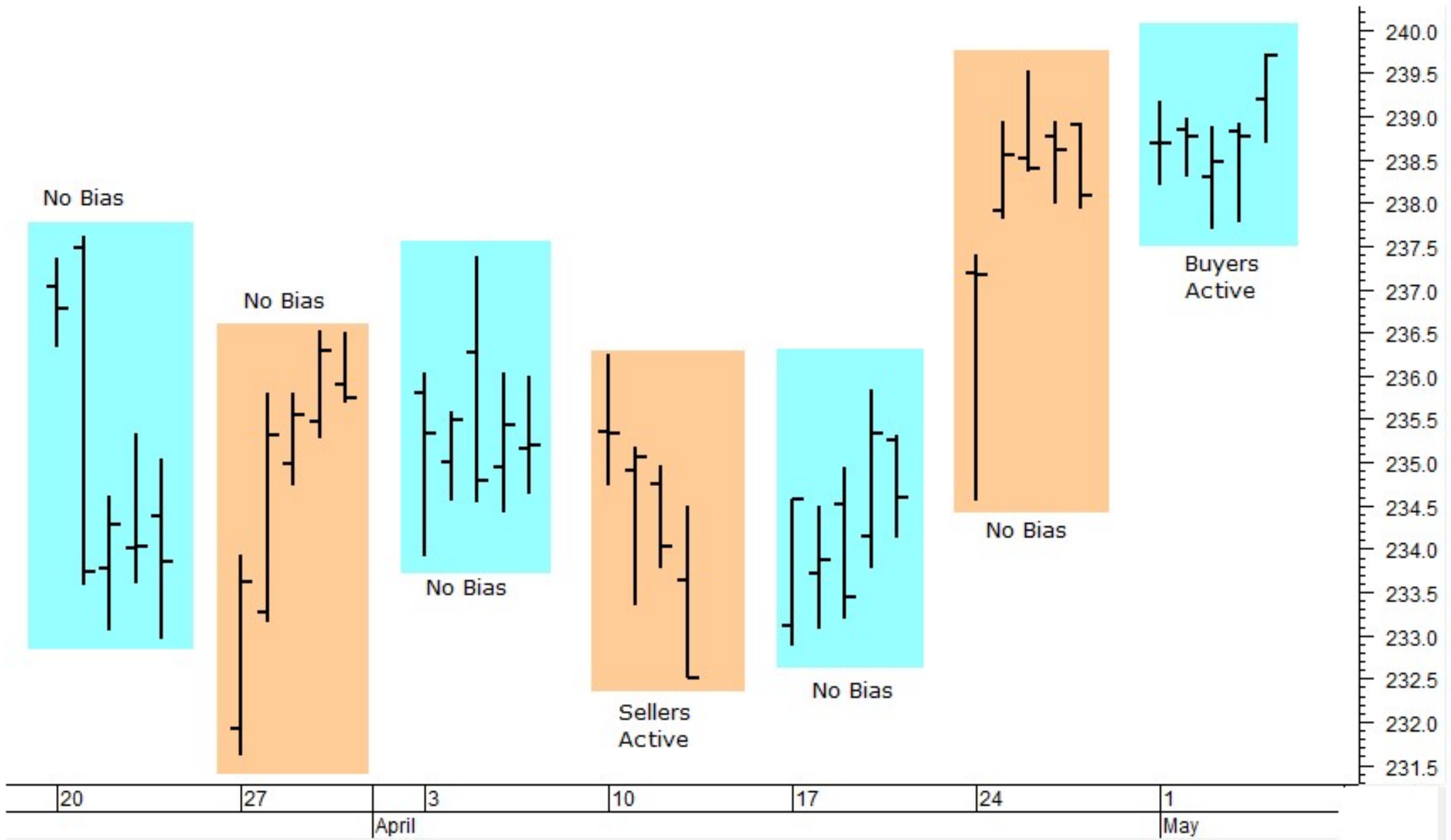
05/05: NAAIM exposure index was lower at 82.35.

### Mutual Fund Flow:

05/05: My version of the Rydex Assets Ratio ended the week at 10.31. On 1st March the ratio reached 14.02, the second highest ratio in the database.

05/05: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$3.7 Billion. The 4week flow is a net inflow of \$5.77 Billion.

### SPY Weekly Structure



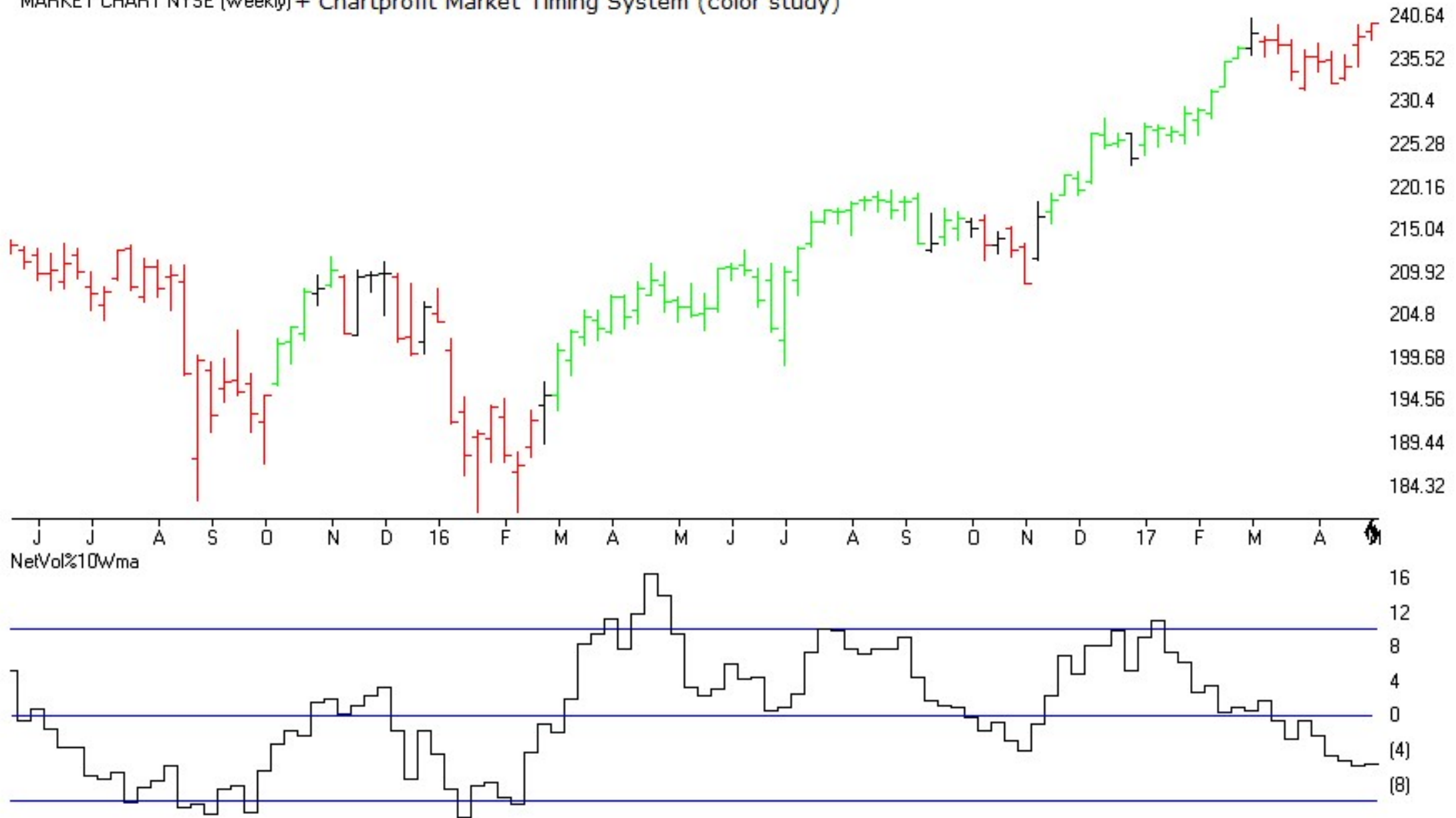
# Commitments of Traders

C.O.T.  
Quick  
View

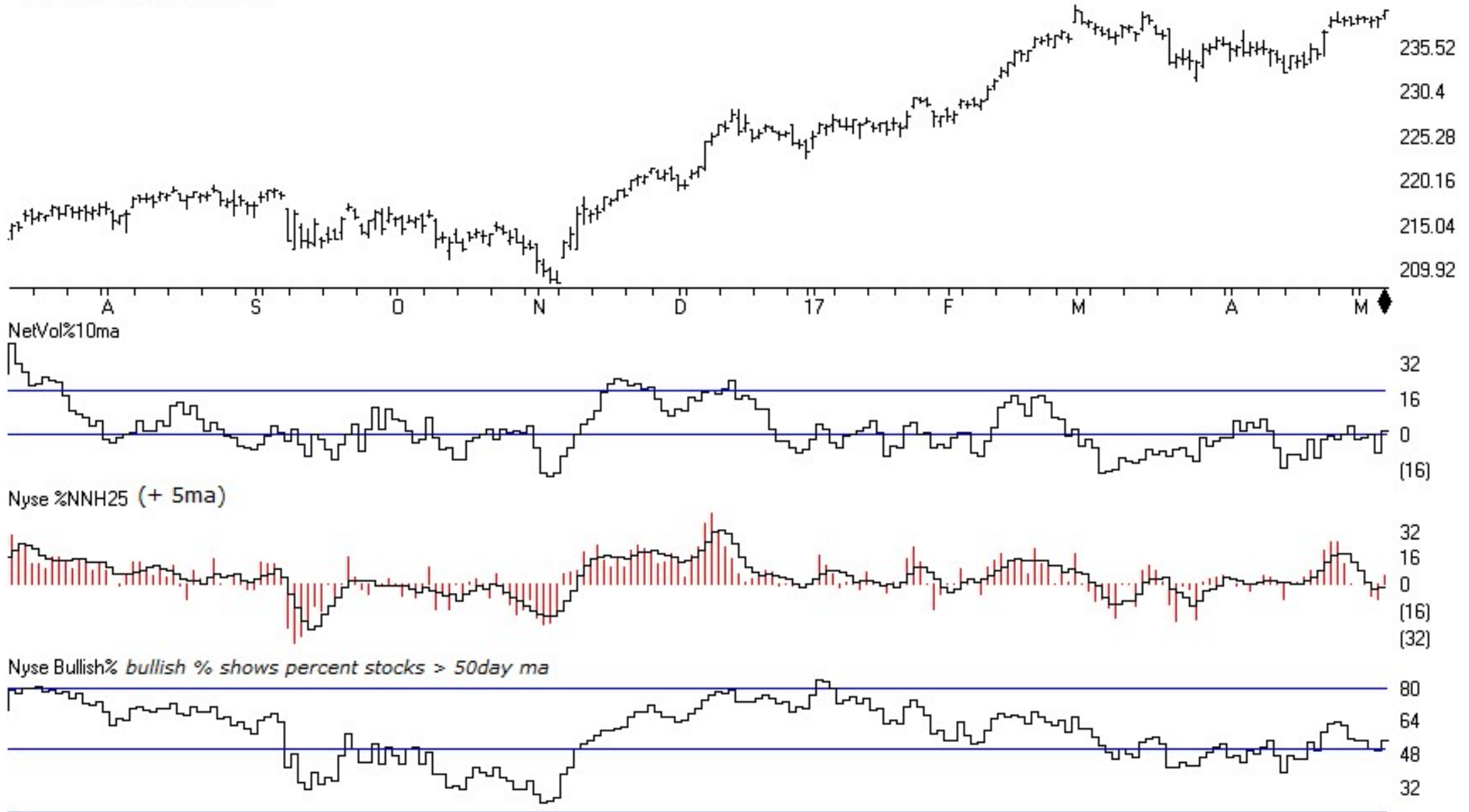
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/02/17	52.8	89.7	70.2	0.0	9.9	100.0	76.6	35.7	8.5
04/25/17	33.6	63.7	82.3	35.4	33.8	57.2	78.2	42.8	11.9
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/02/17	32.5	15.3	87	77.1	96.2	37.6	10.9	19.8	78.3
04/25/17	24.2	7.8	89.7	86.3	100	34	8	10.1	74
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/02/17	55.0	67.2	36.5	34.5	17.6	55.1	100.0	85.3	18.0
04/25/17	47.0	60.5	46.1	48.3	14.7	26.7	74.6	16.7	0.9
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/02/17	16.9	17.9	79.9	86.2	94.4	18.3	84.2	50.5	36.6
04/25/17	0.0	5.0	100.0	100.0	99.0	0.0	100.0	58.8	31.6
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/02/17	16.7	18.2	100.0	52.2	62.4	32.8	100.0	93.7	0.0
04/18/17	67.7	44.9	17.1	15.9	47.5	95.4	100.0	69.2	0.0
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/02/17	45.7	64.9	74.6	47.5	20.9	25.4	79.7	79.3	47.6
04/25/17	43.6	60.5	76.4	46.2	31.0	34.7	100.0	88.7	22.5
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/02/17	0.0	12.2	100.0	100.0	72.6	0.0	71.9	76.5	32.5
04/25/17	5.2	13.9	93.8	90.0	69.5	8.8	100.0	96.1	12.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/02/17	100.0	100.0	38.5	0.0	0.0	59.8	16.9	27.9	32.6
04/25/17	95.6	82.9	76.7	4.2	20.1	23.6	17.1	48.1	39.8



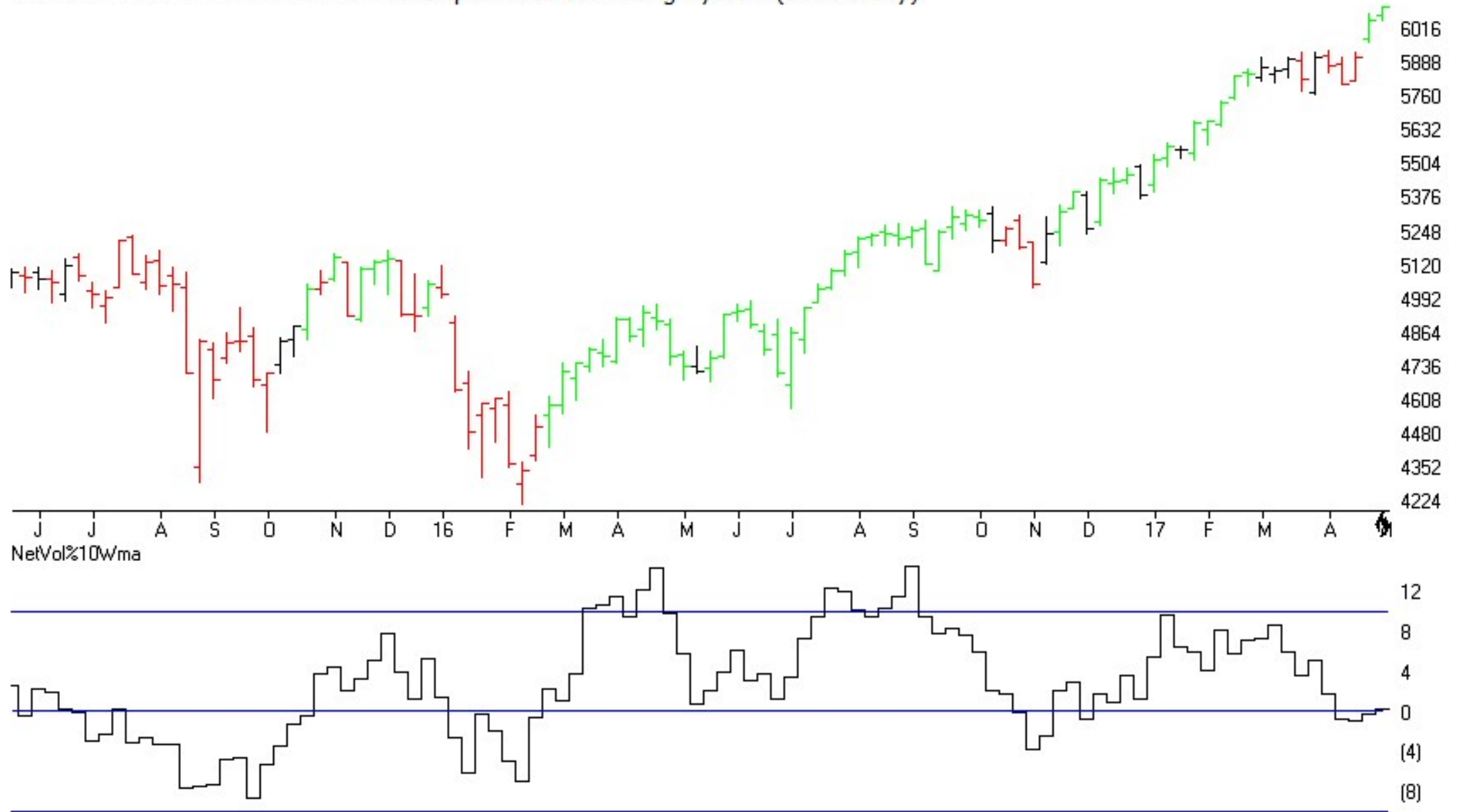
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



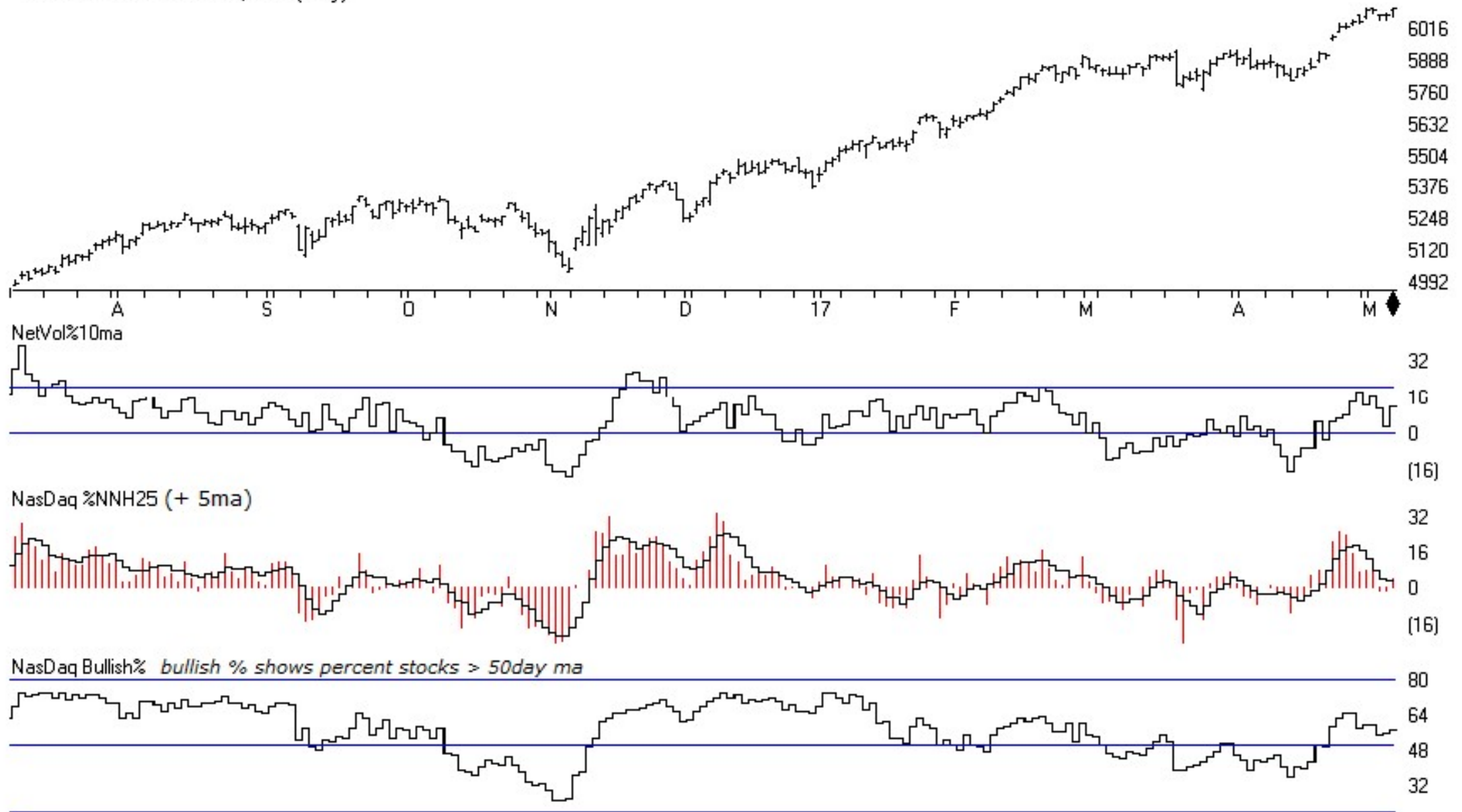
MARKET CHART NYSE (Daily)



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



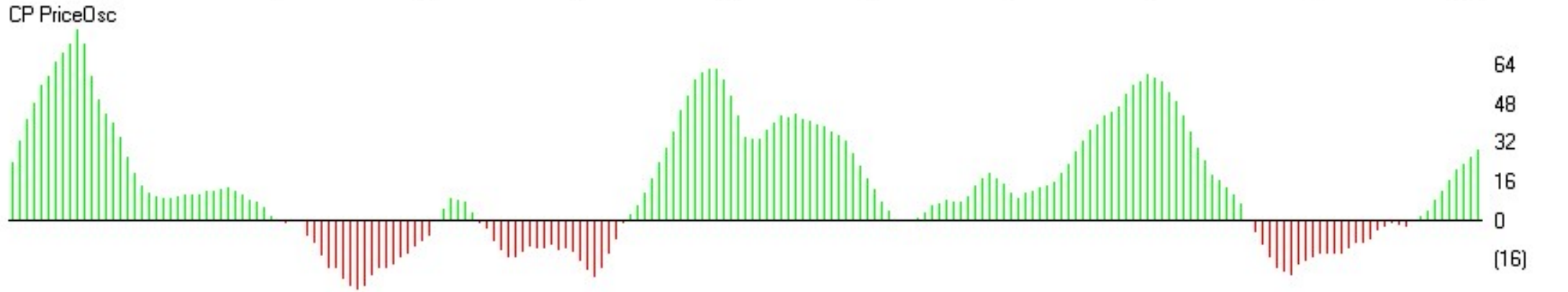
MARKET CHART NASDAQ 1800 (Daily)





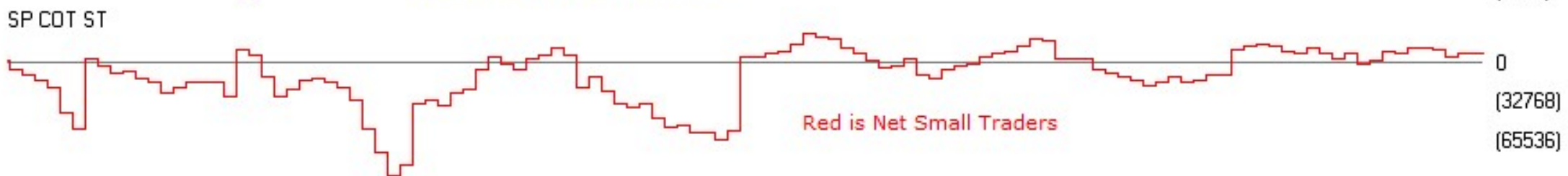
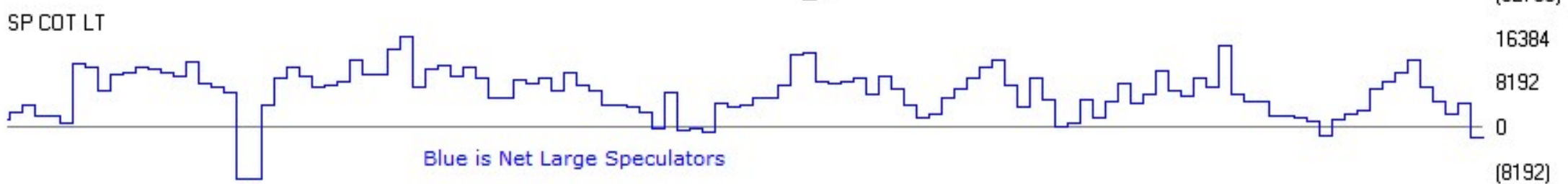
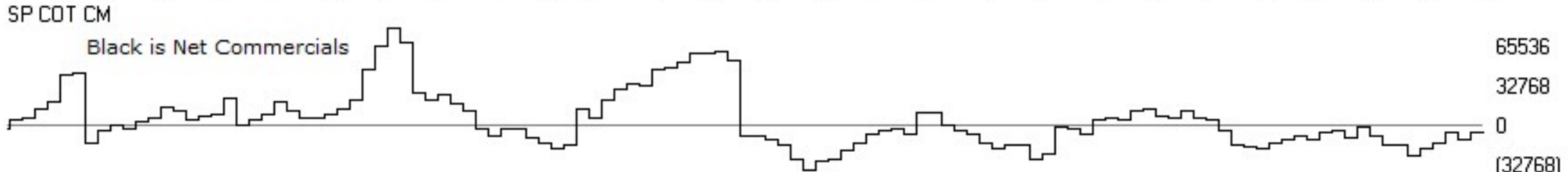
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance

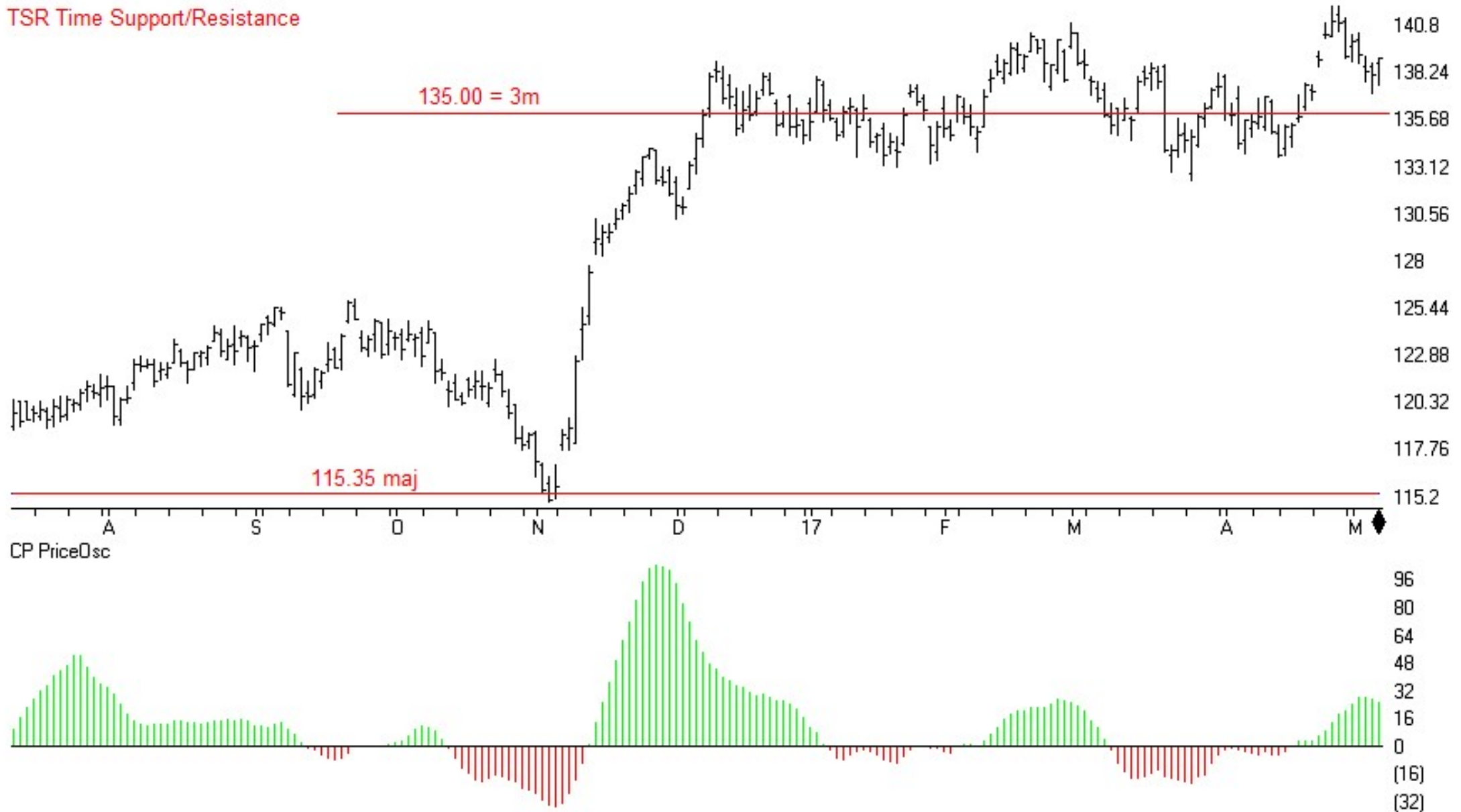


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/02/17	52.8	89.7	70.2	0.0	9.9	100.0	76.6	35.7	8.5
04/25/17	33.6	63.7	82.3	35.4	33.8	57.2	78.2	42.8	11.9

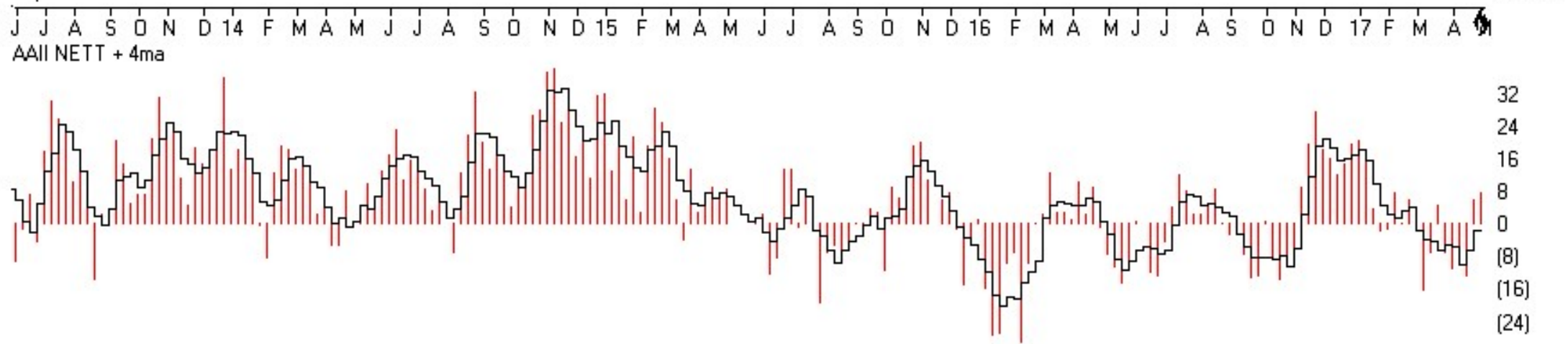
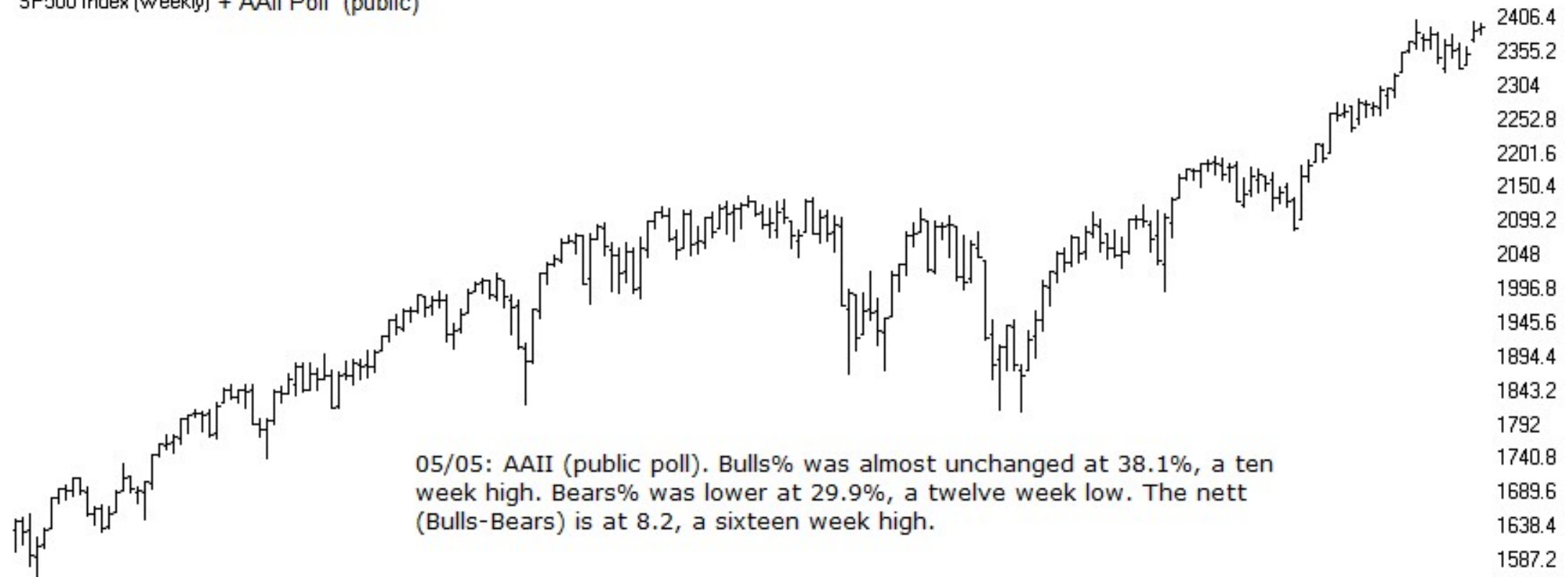
SP500 COT data regular contract commitments of traders data



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

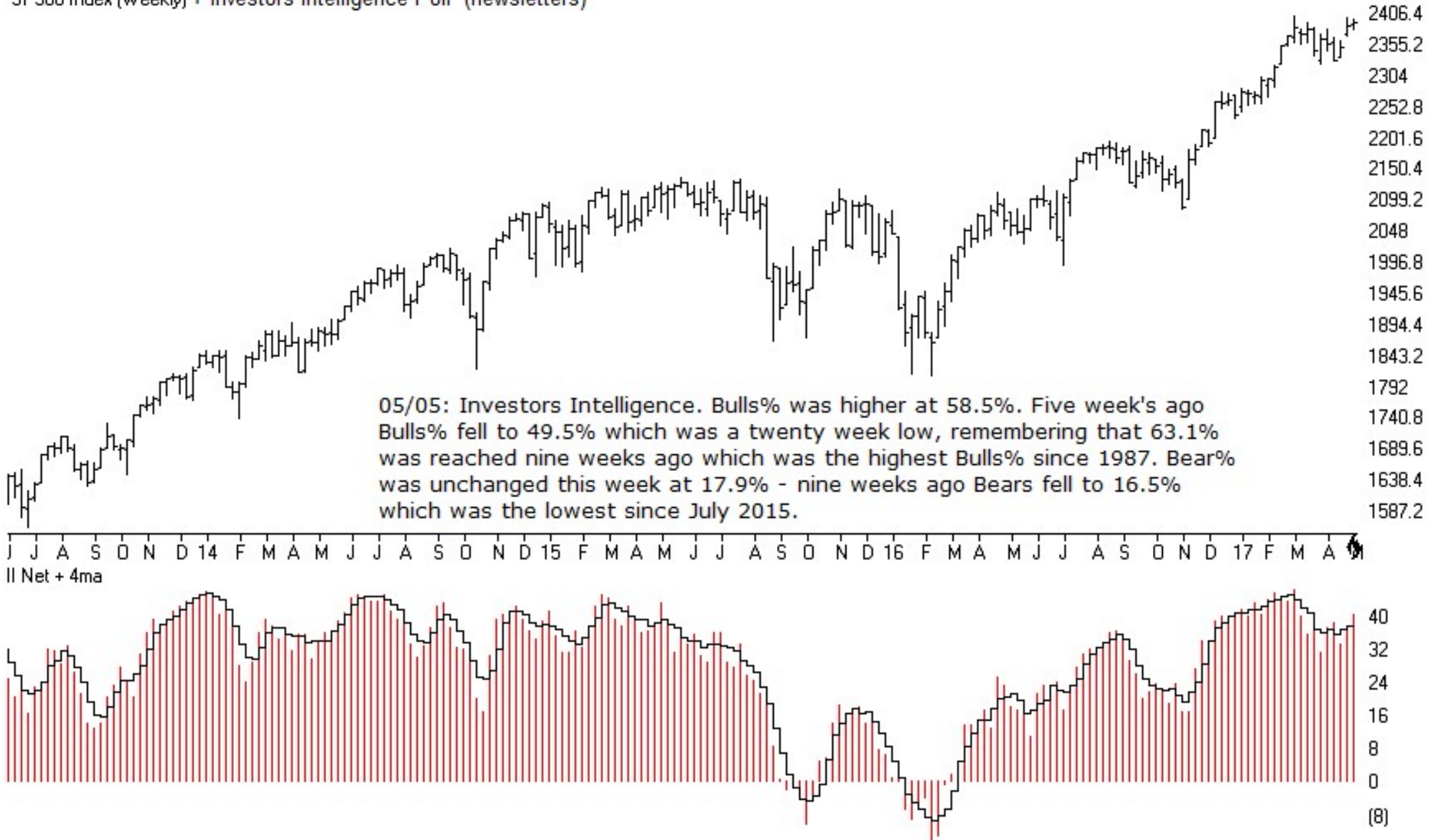


SP500 Index (Weekly) + AII Poll (public)



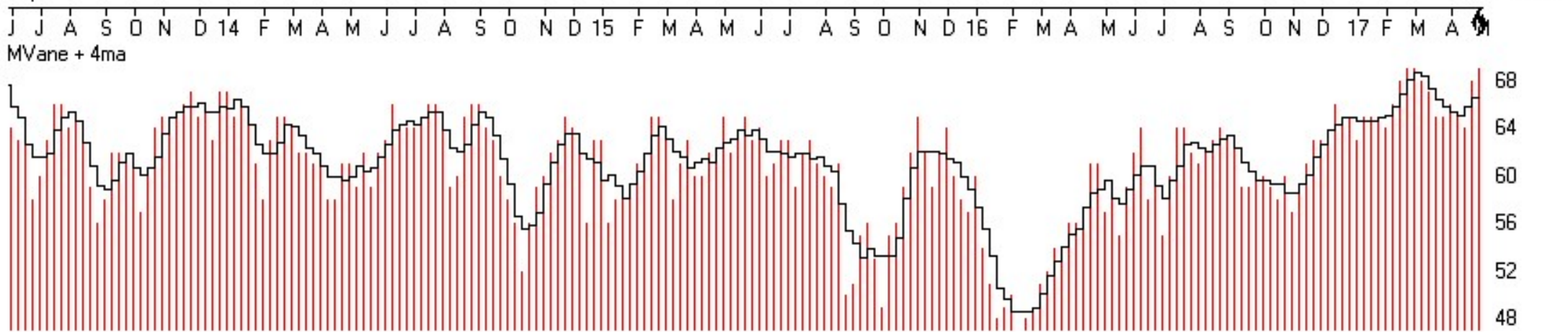
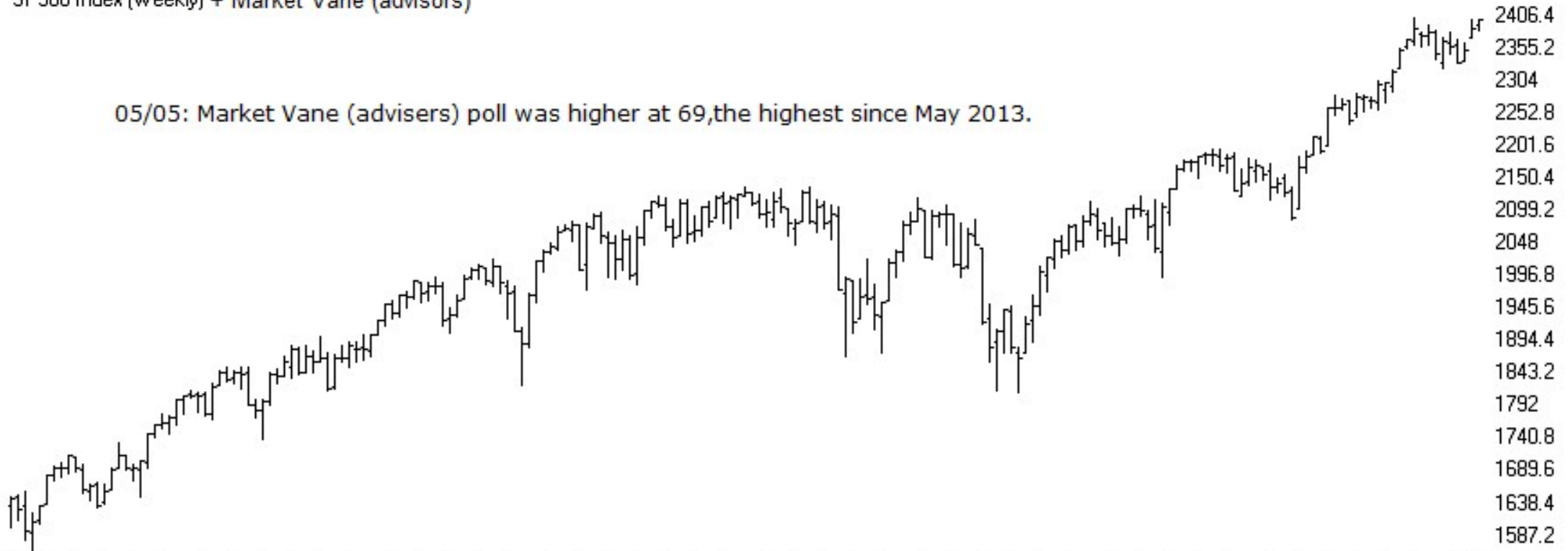


SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



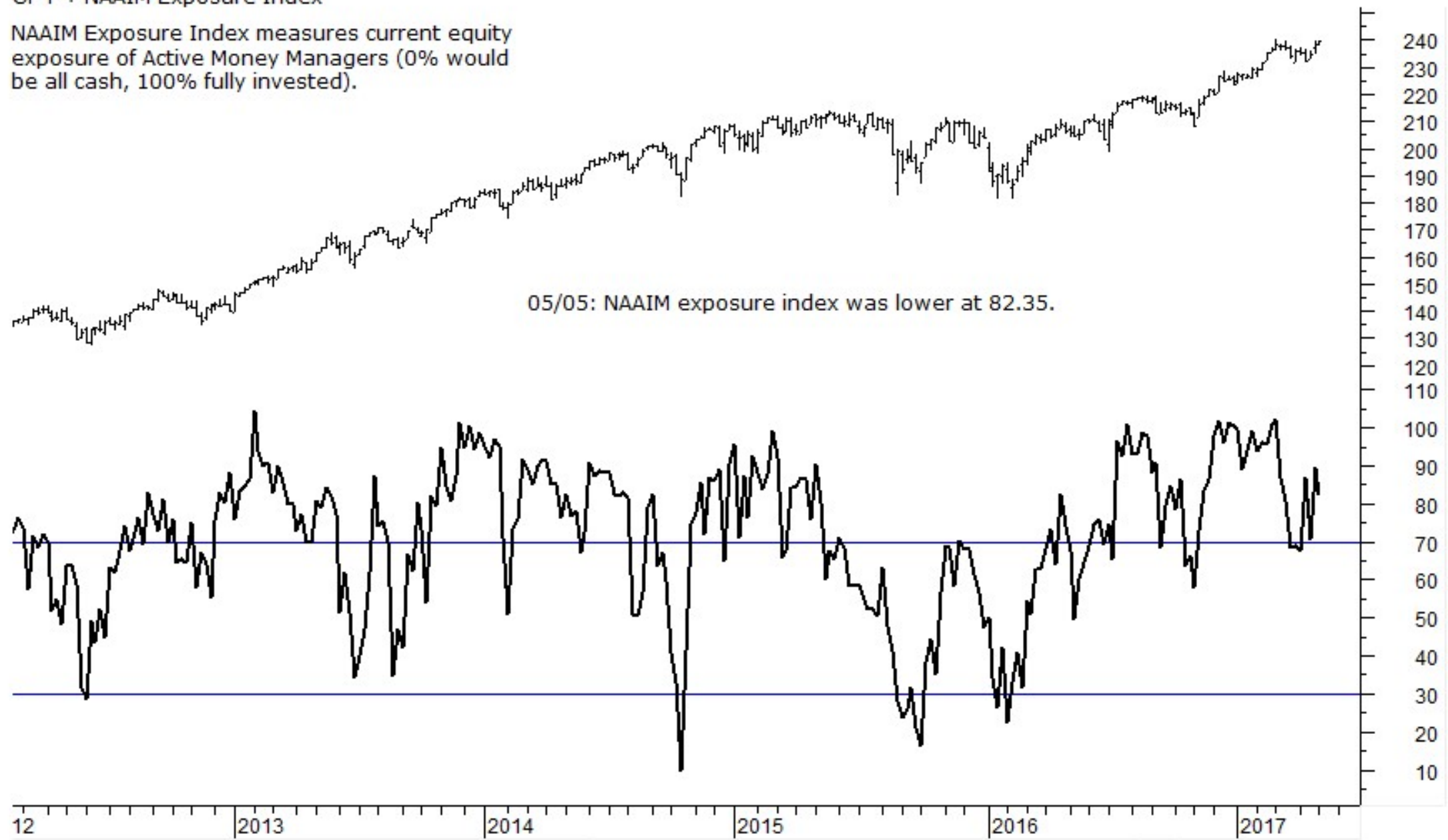
SP500 Index (Weekly) + Market Vane (advisors)

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

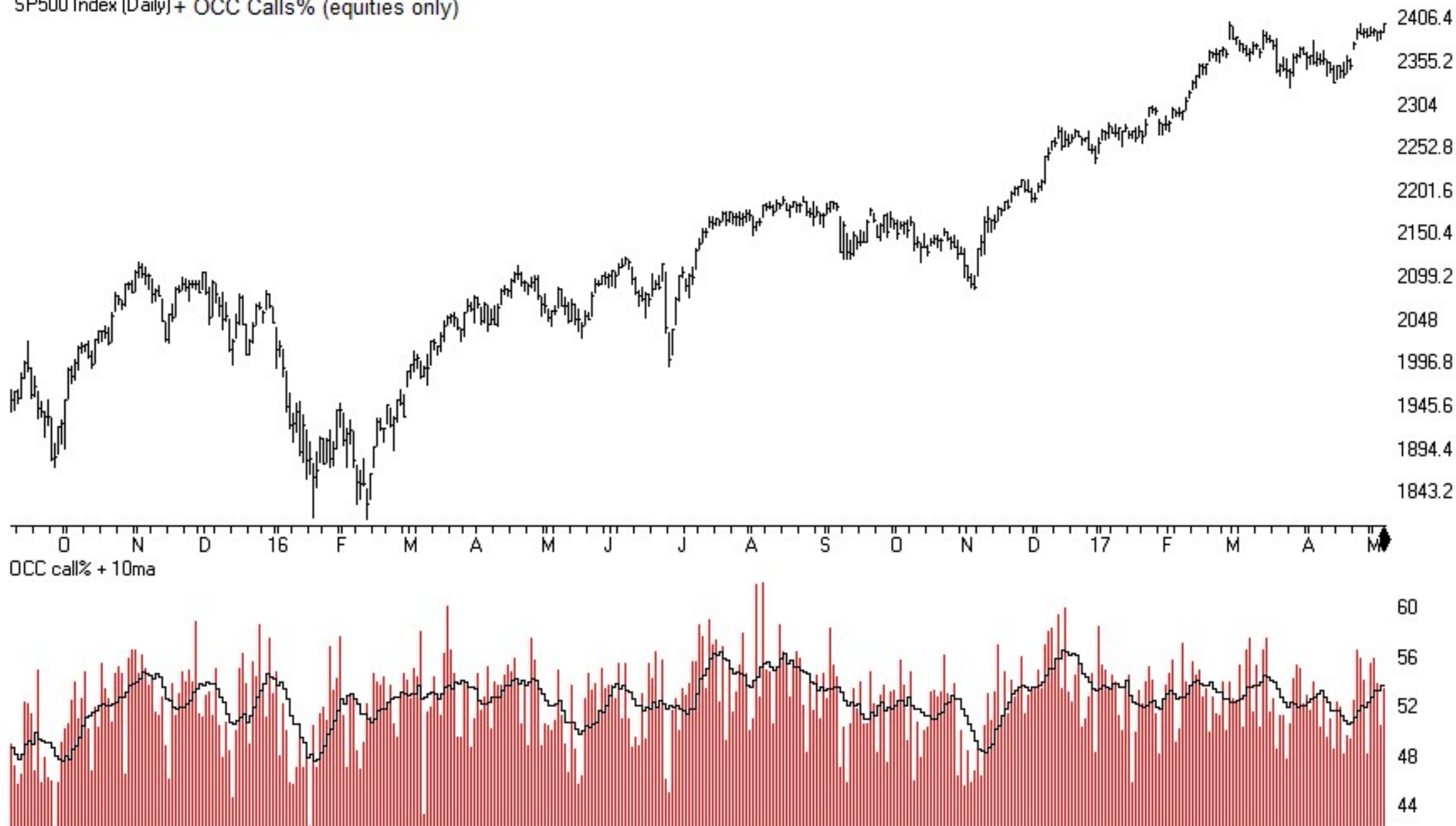


## SPY + NAAIM Exposure Index

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



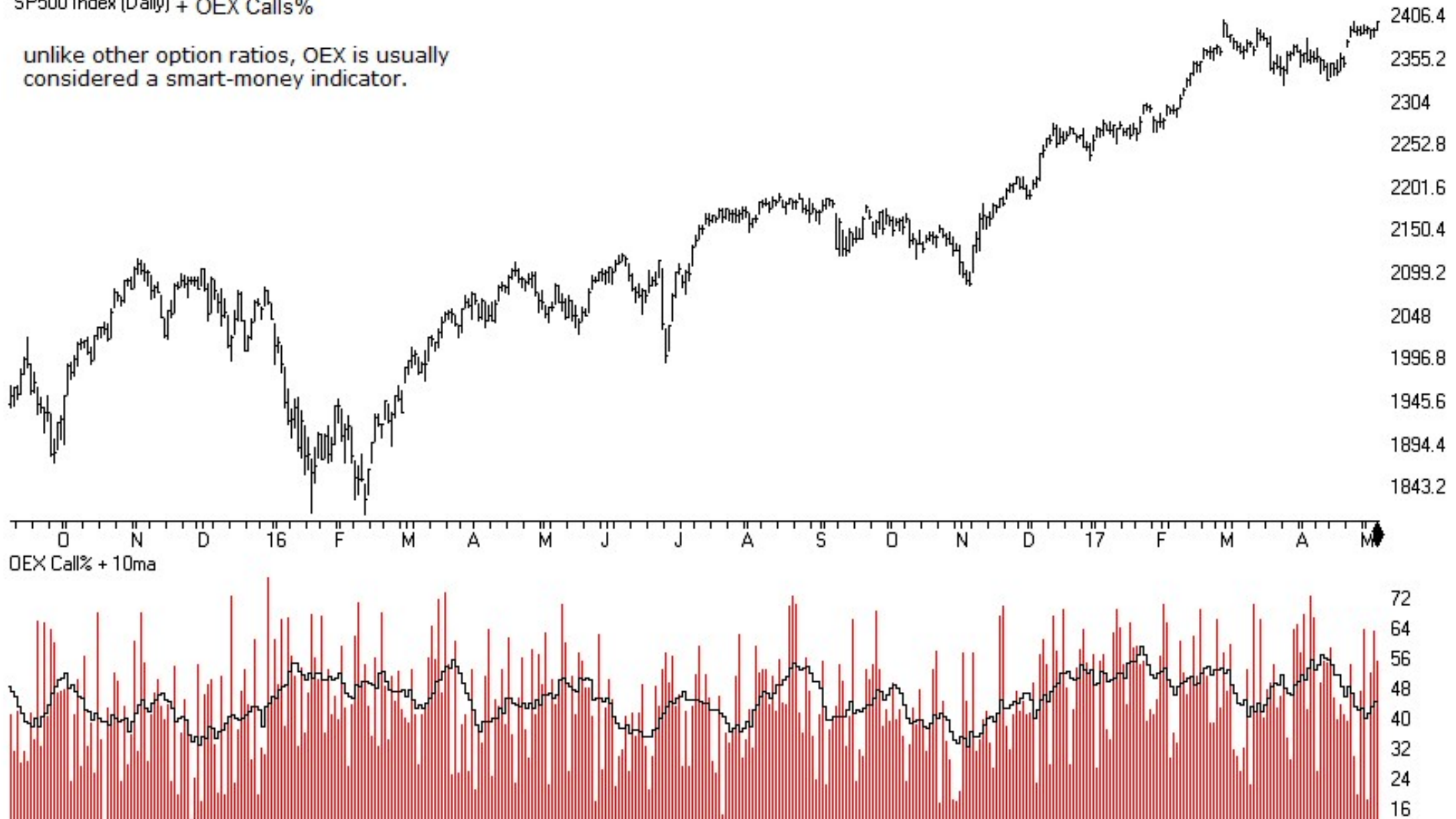
SP500 Index (Daily) + OCC Calls% (equities only)



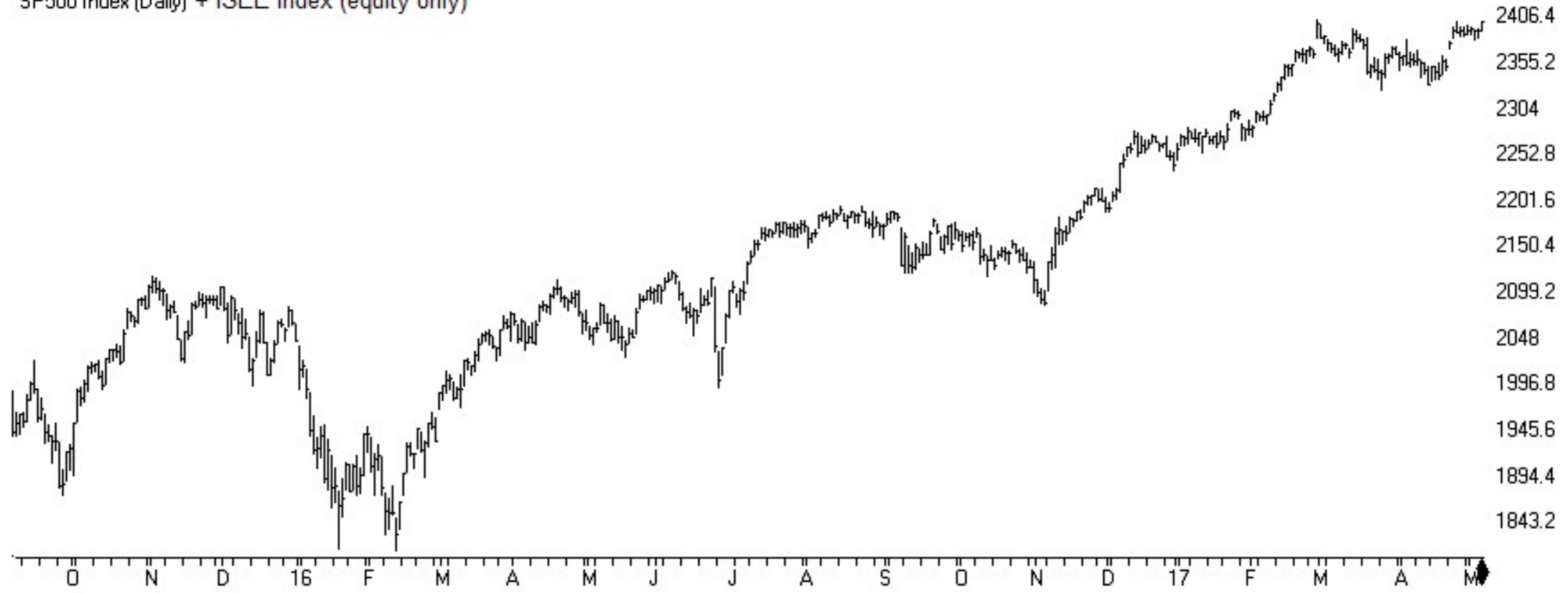


### SP500 Index (Daily) + OEX Calls%

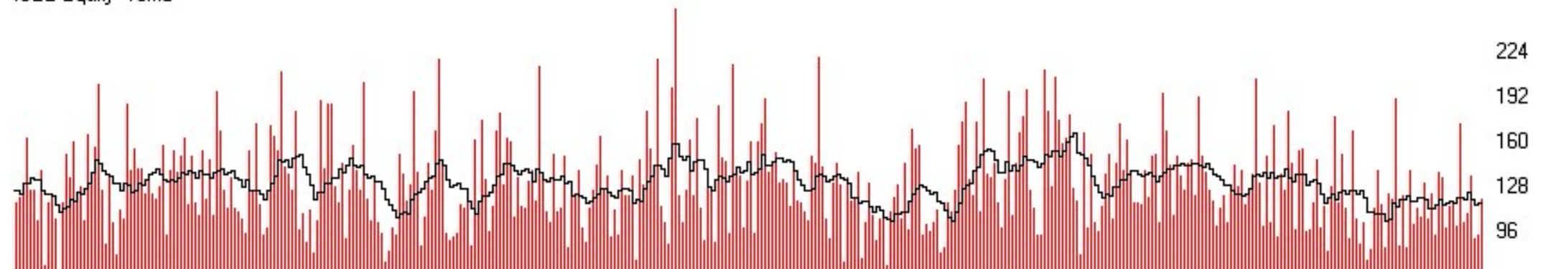
unlike other option ratios, OEX is usually considered a smart-money indicator.



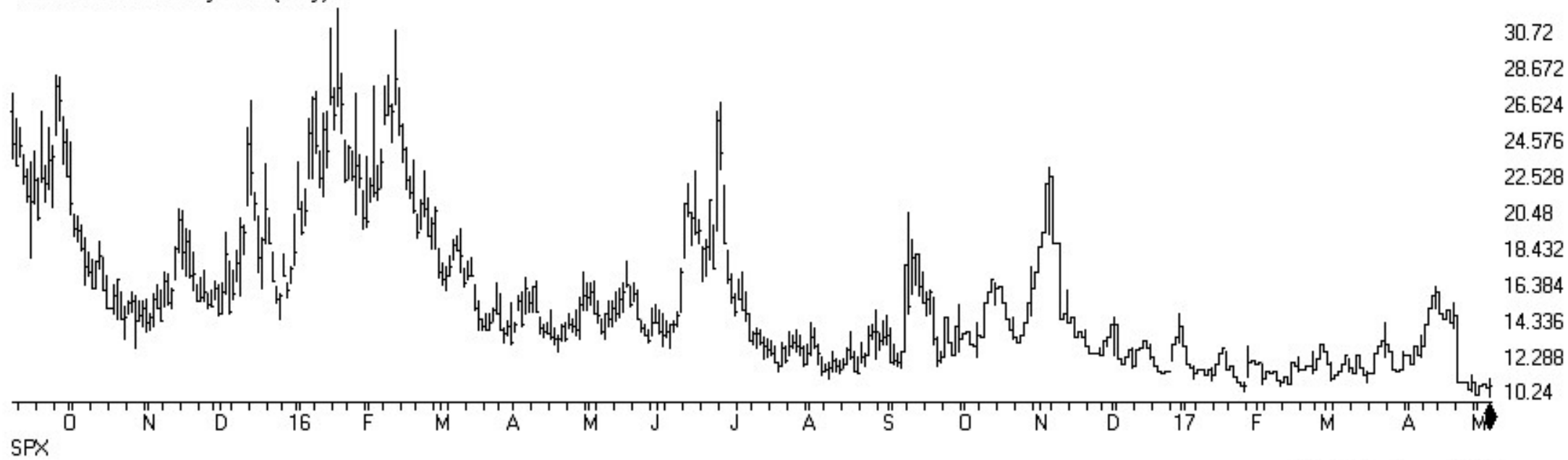
SP500 Index (Daily) + ISEE Index (equity only)



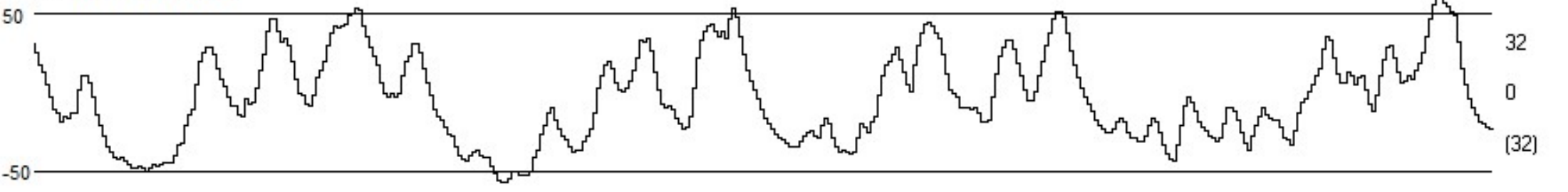
ISEE Equity+10ma



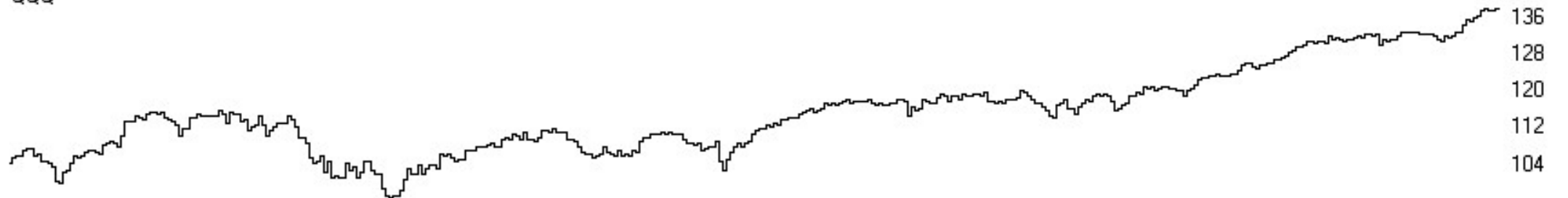
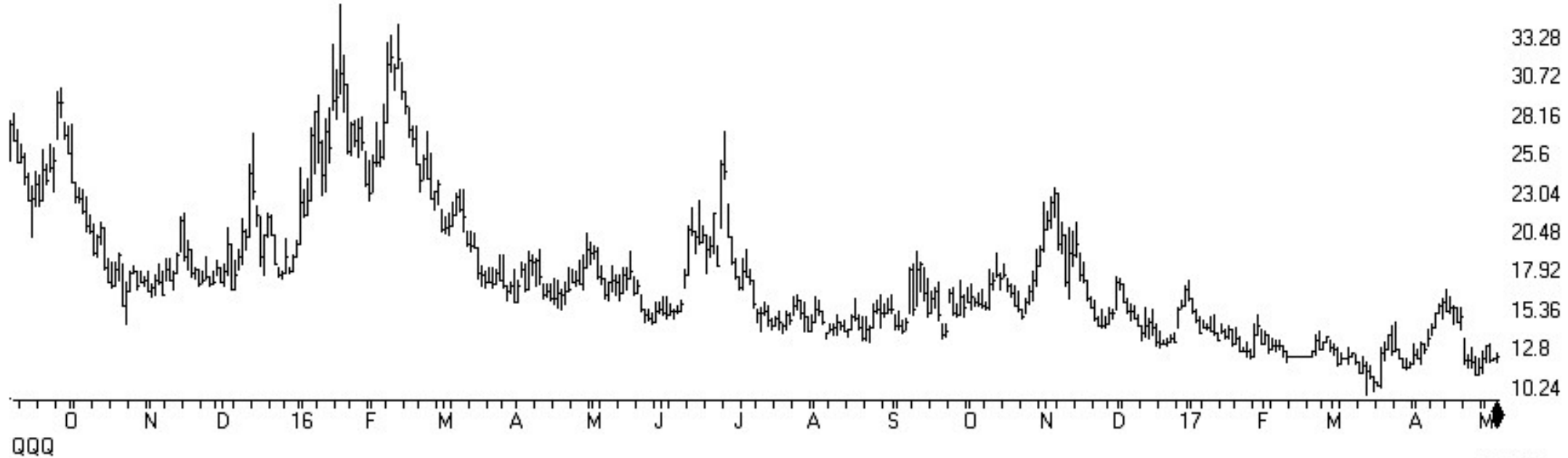
VIX - S&P 500 Volatility Index (Daily)



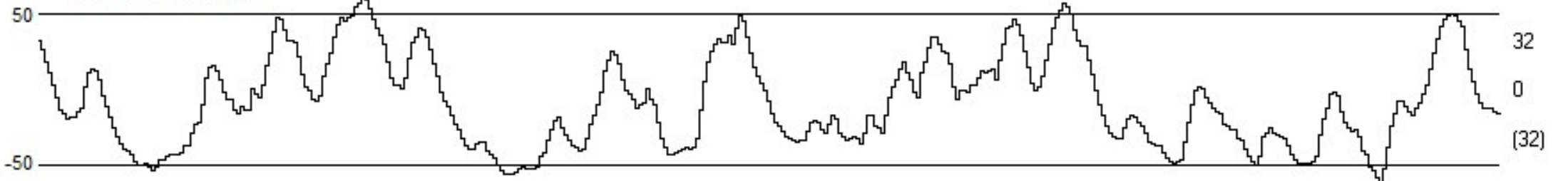
TCI based on VIX



VXN - NASDAQ VOLATILITY INDEX (Daily)

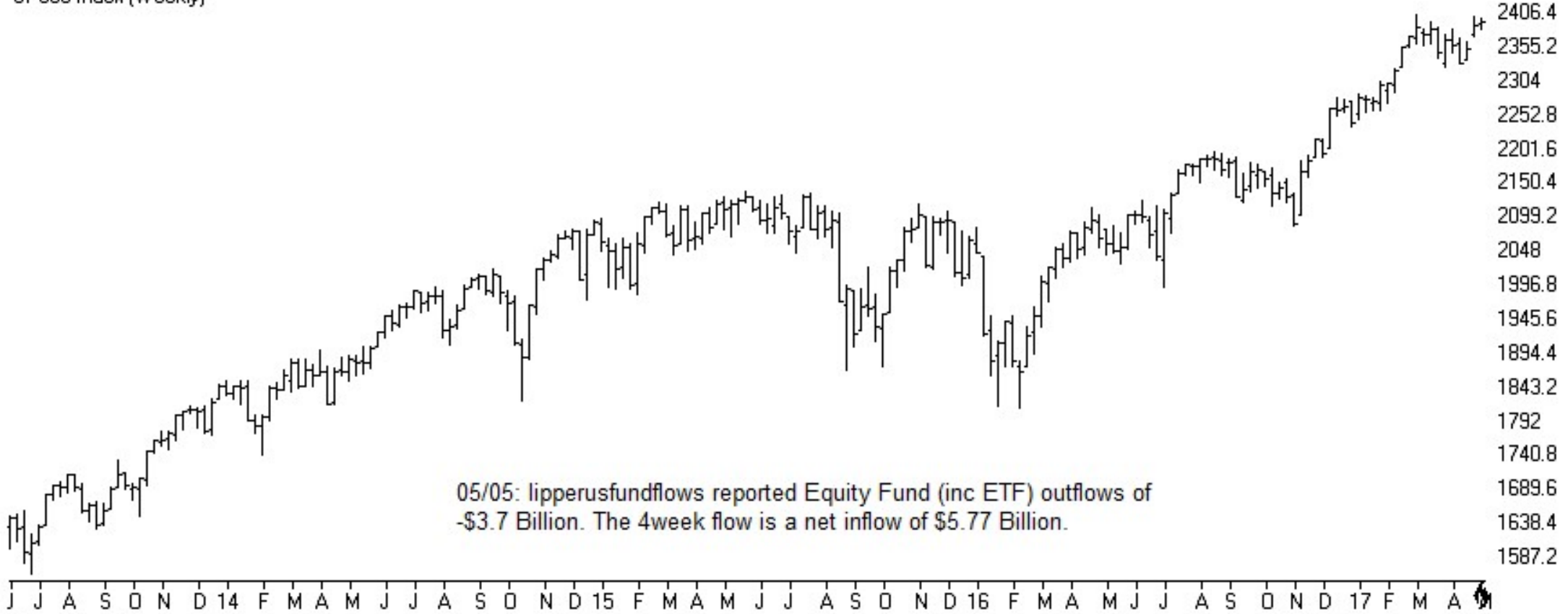


TCI based on VXN



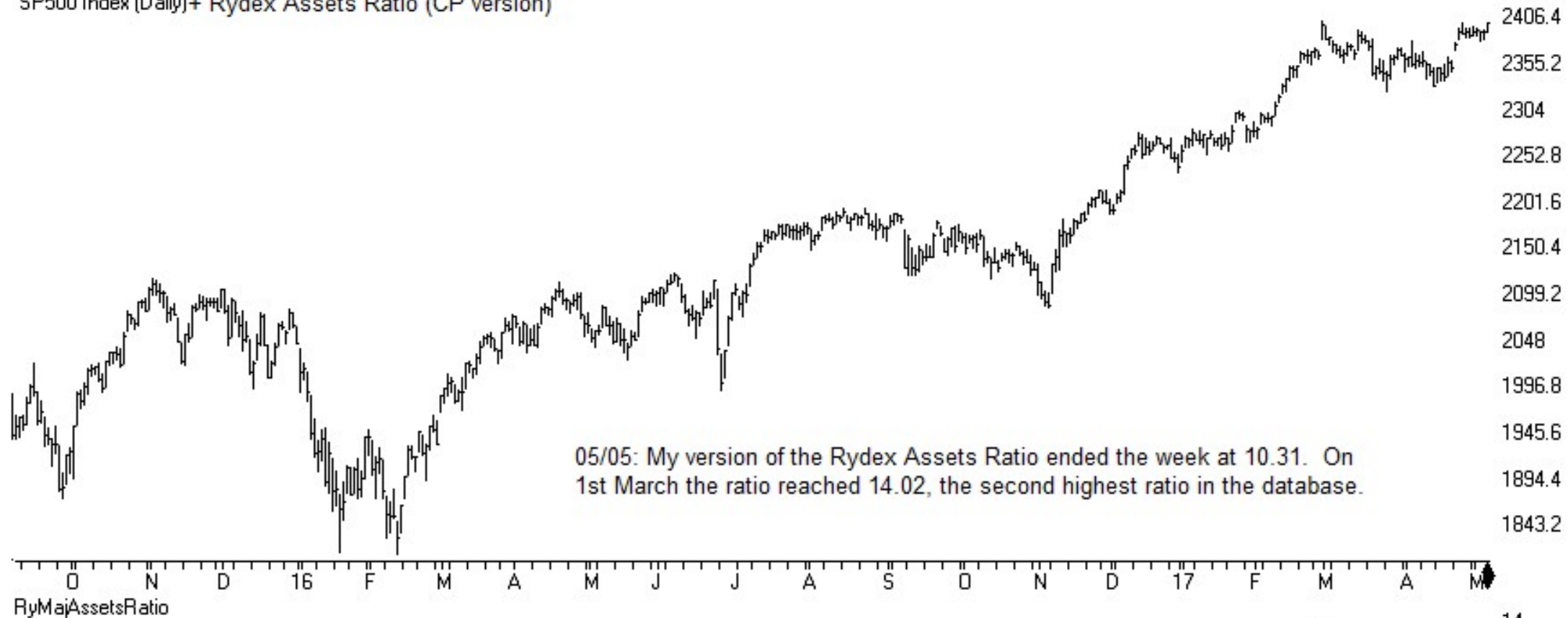


SP500 Index (Weekly)

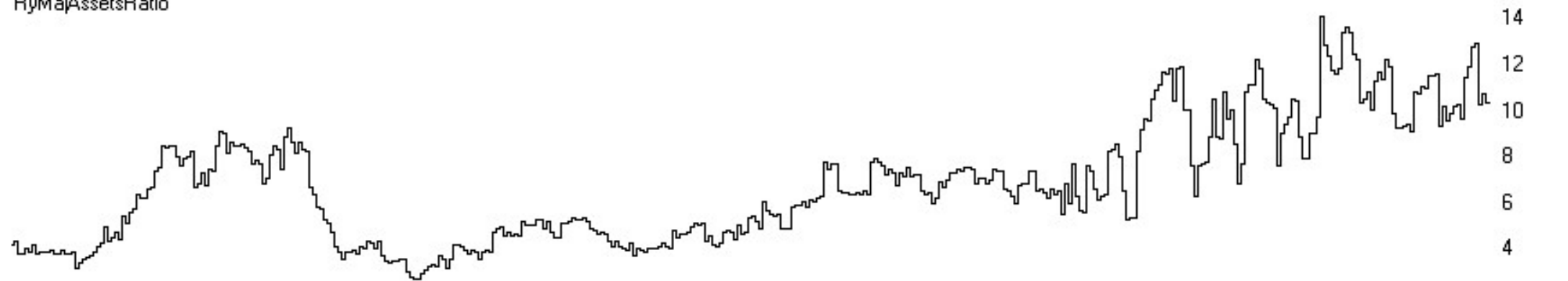


# Sentiment

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



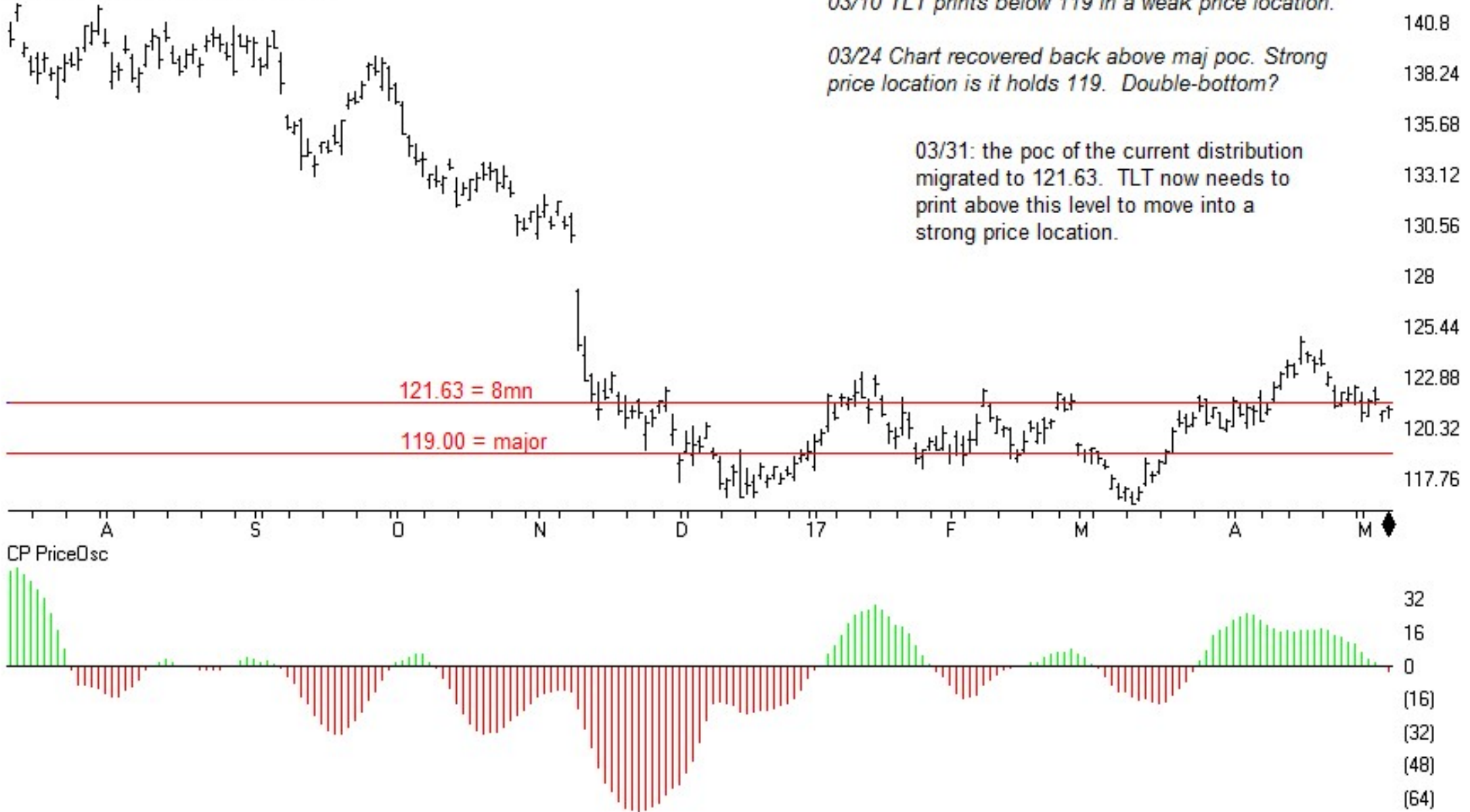
RyMajAssetsRatio



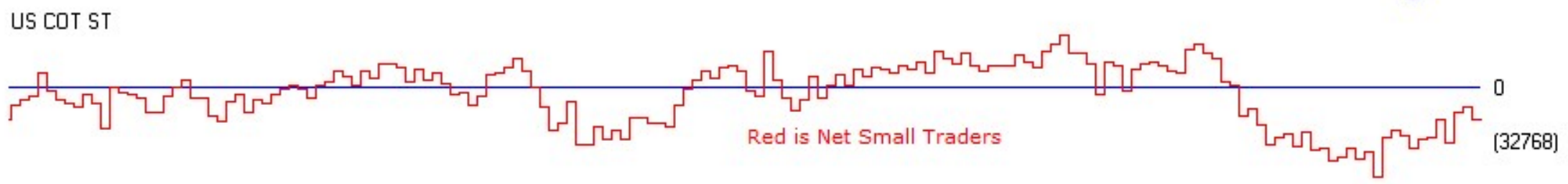
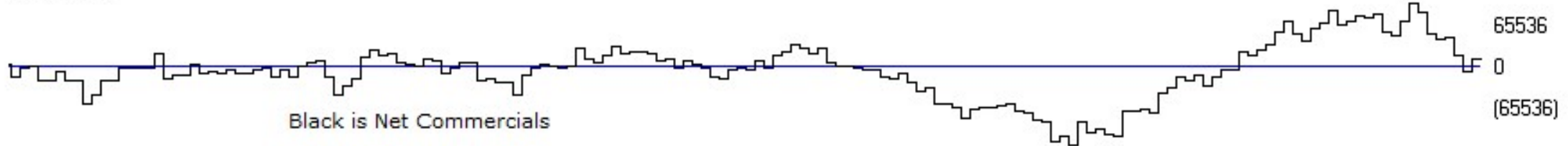
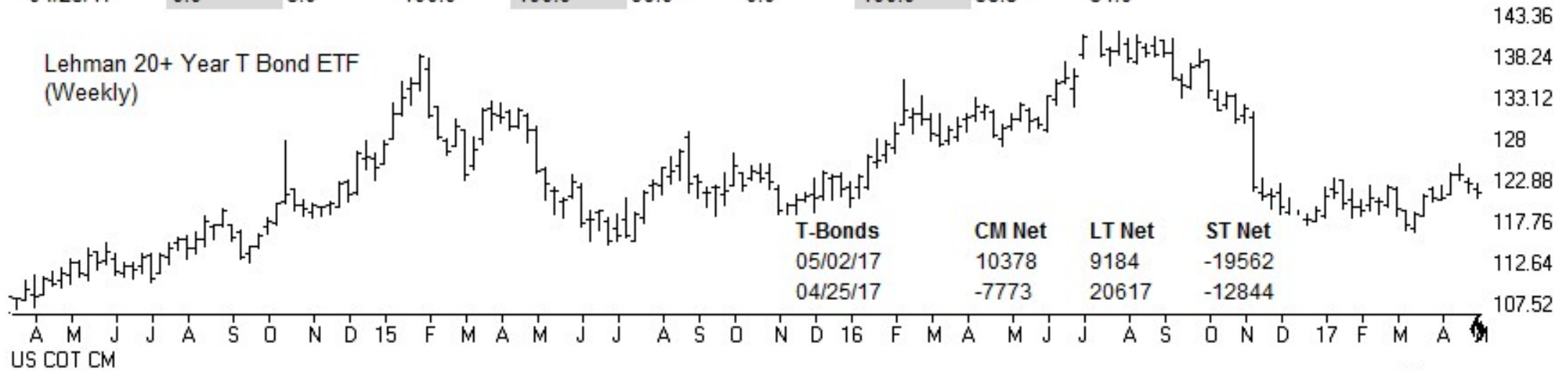
Rydex Assets Ratio (CP version)

TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



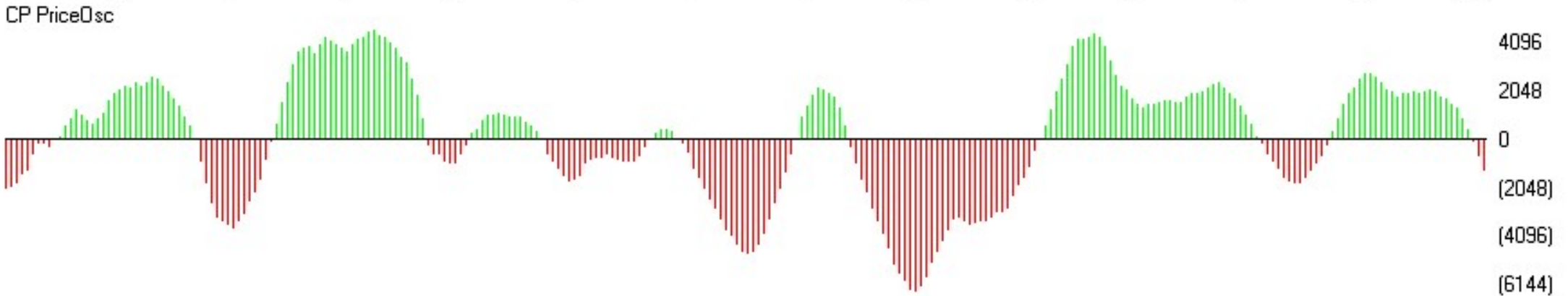
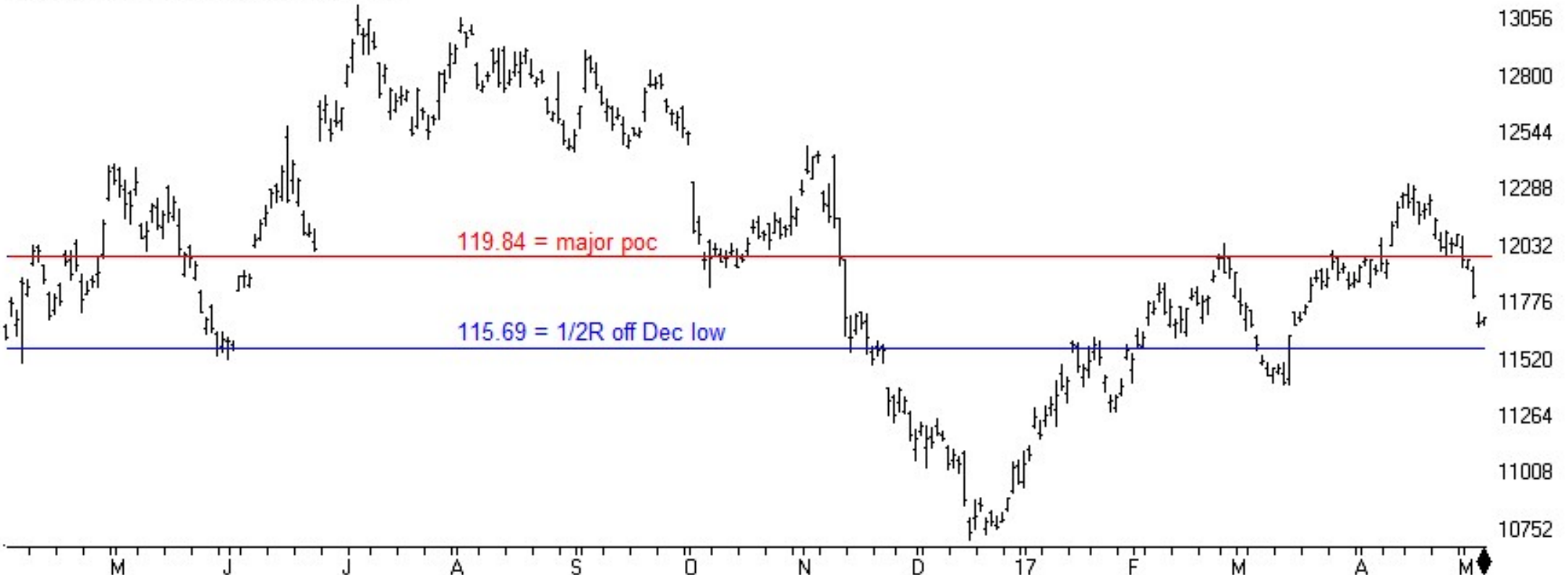
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/02/17	16.9	17.9	79.9	86.2	94.4	18.3	84.2	50.5	36.6
04/25/17	0.0	5.0	100.0	100.0	99.0	0.0	100.0	58.8	31.6





TSR Time Support/Resistance

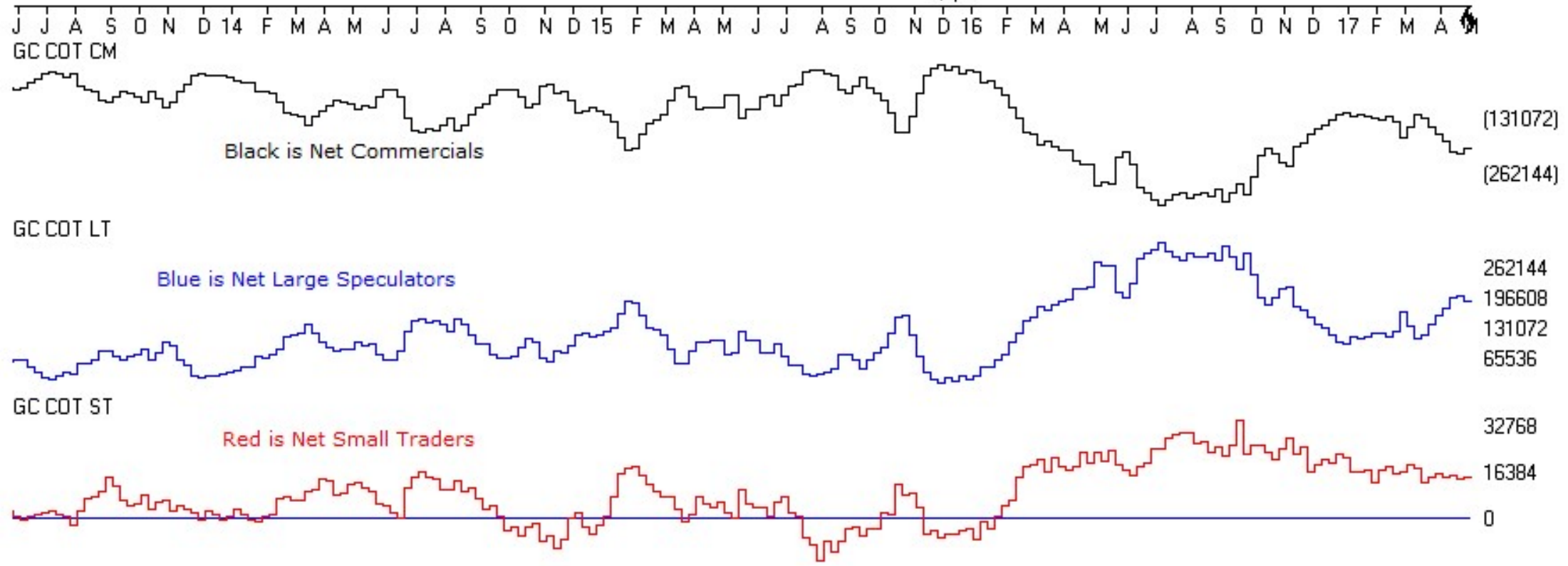
STREETTRACKS GOLD TRUST ETF (Daily)





GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/02/17	32.5	15.3	87	77.1	96.2	37.6	10.9	19.8	78.3
04/25/17	24.2	7.8	89.7	86.3	100	34	8	10.1	74

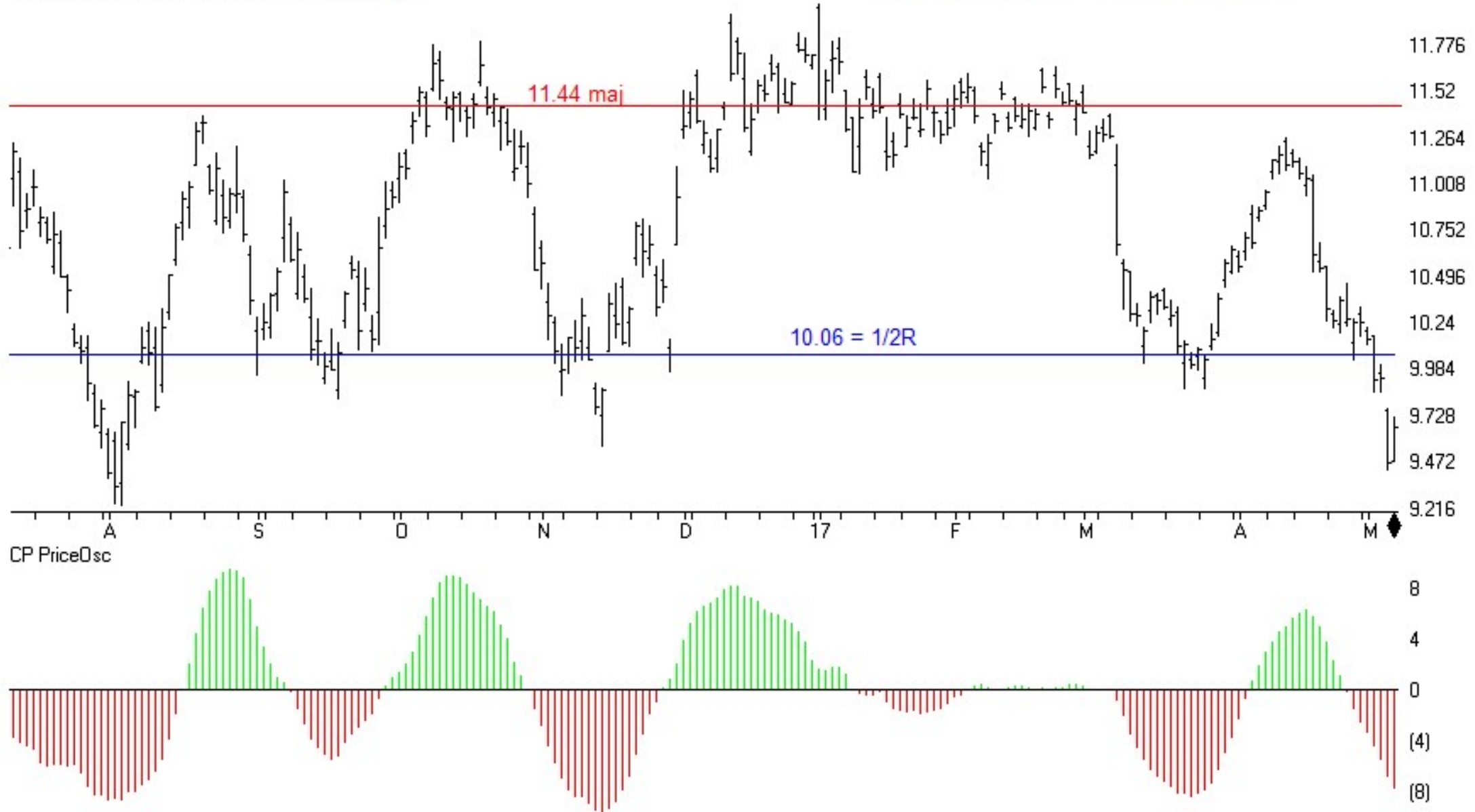
GOLD	CM Net	LT Net	ST Net
05/02/17	-203986	189634	14352
04/25/17	-214580	200677	13903



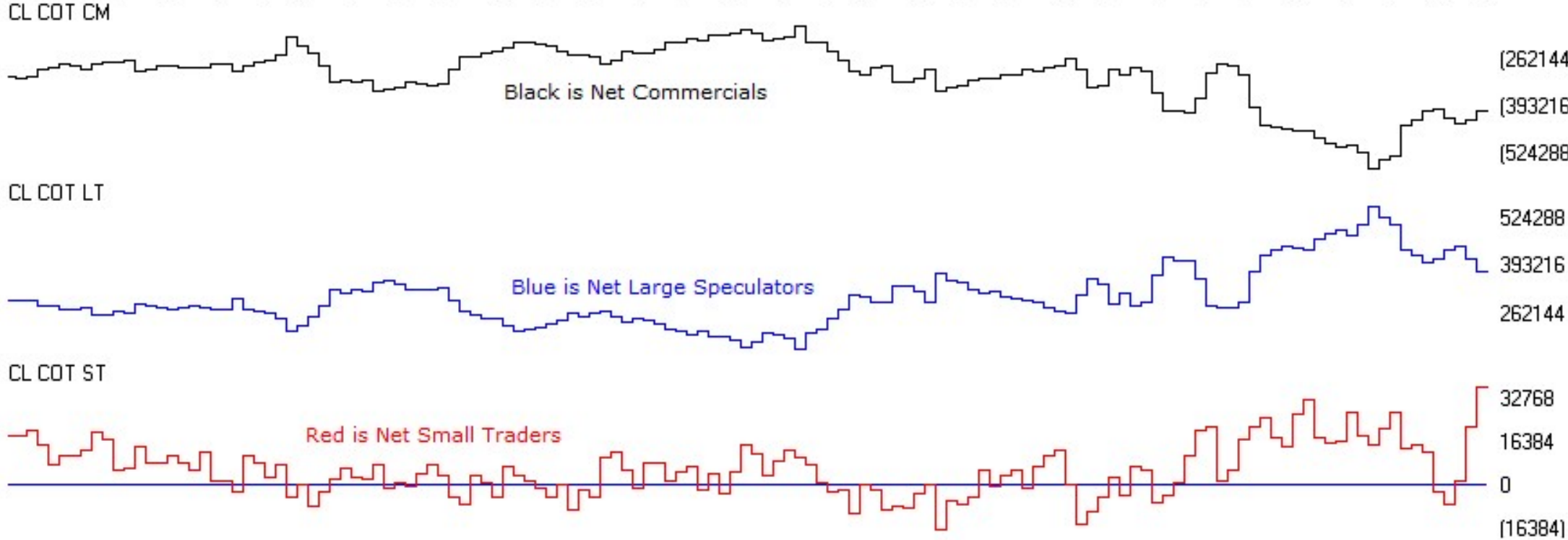
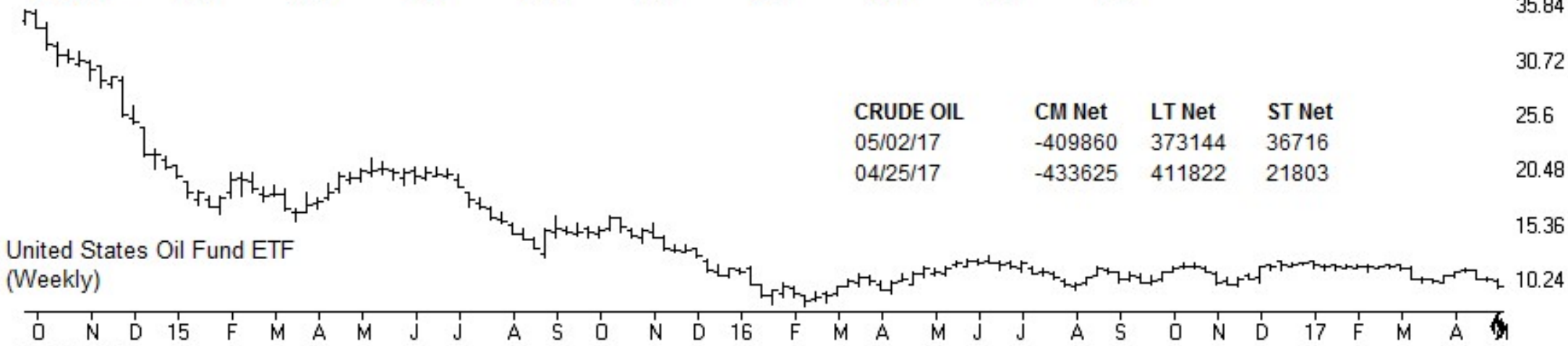
TSR Time Support/Resistance

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.

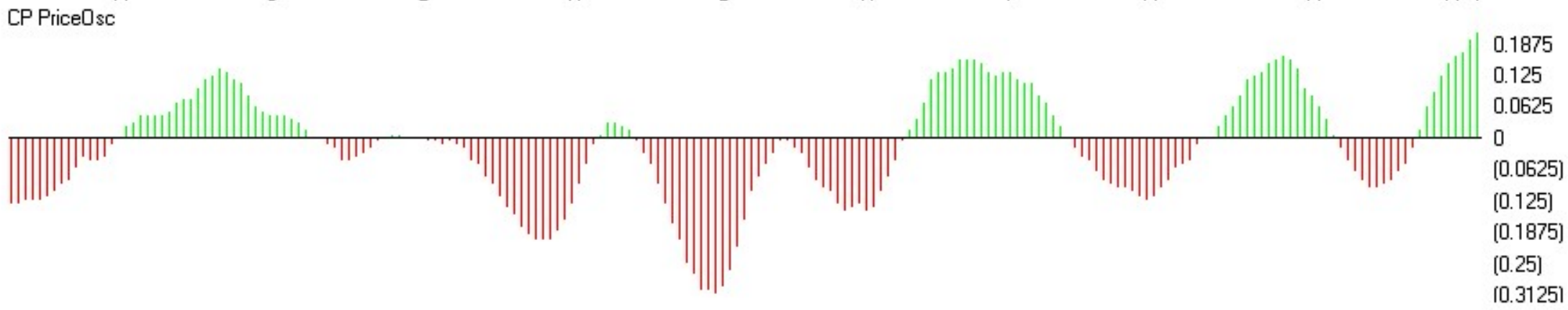
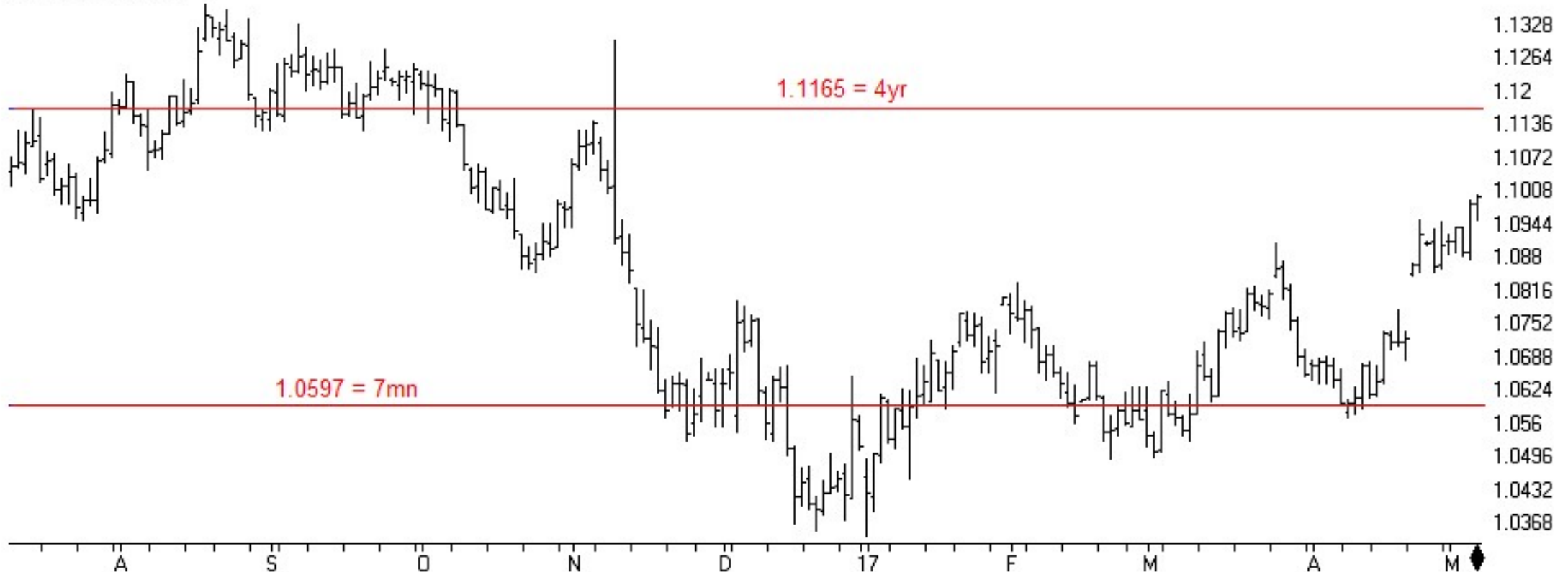


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/02/17	55.0	67.2	36.5	34.5	17.6	55.1	100.0	85.3	18.0
04/25/17	47.0	60.5	46.1	48.3	14.7	26.7	74.6	16.7	0.9



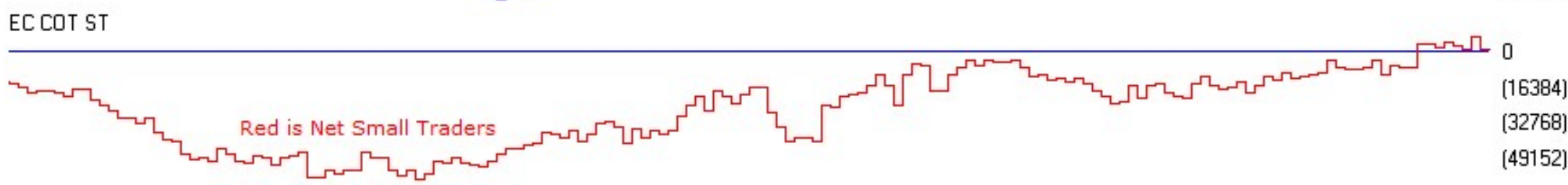
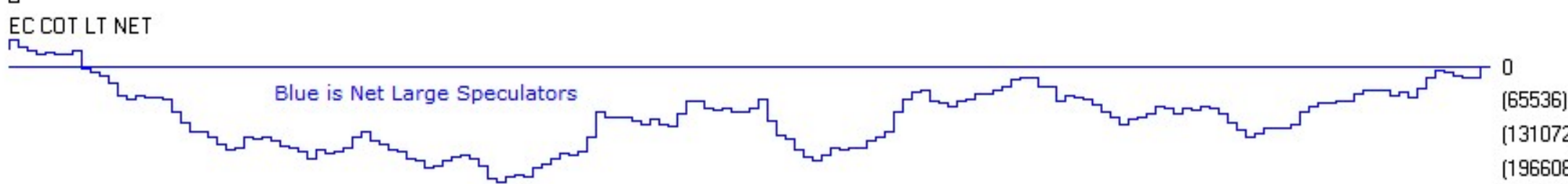
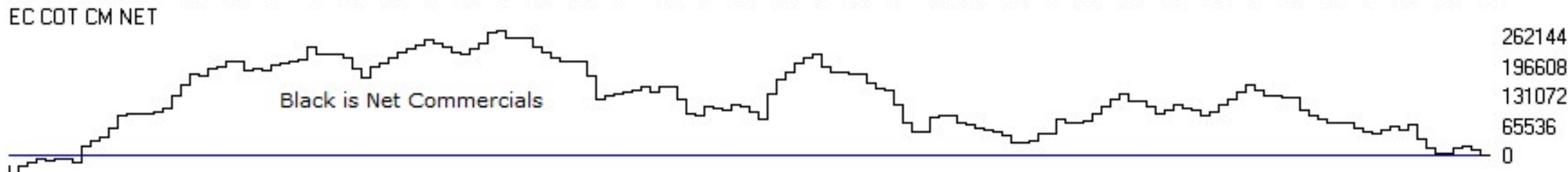
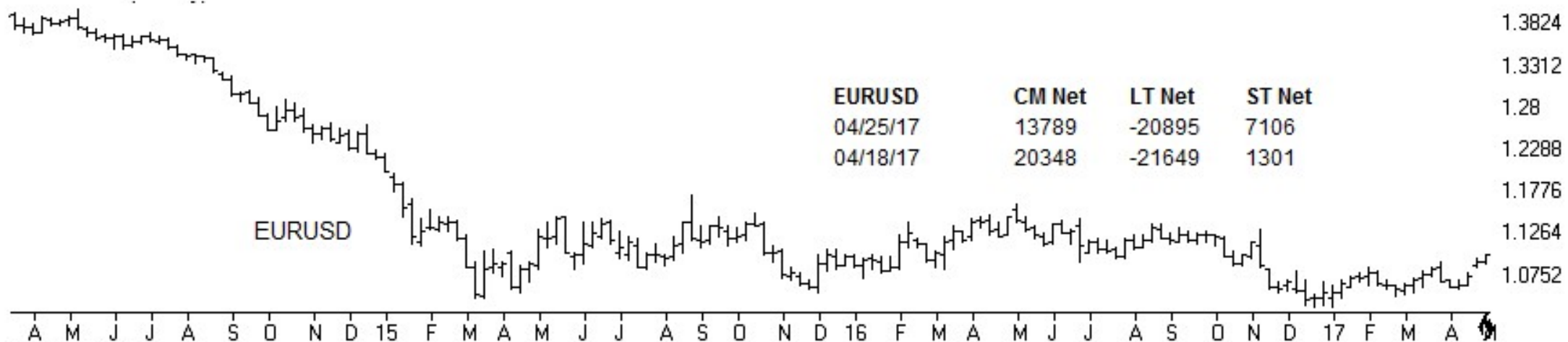
TSR Time Support/Resistance

51 EURUSD (Daily)



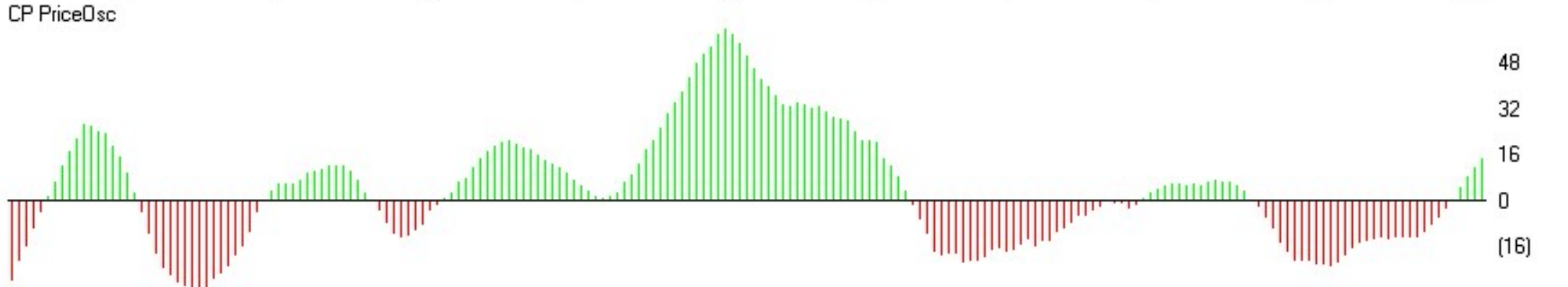


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	5.2	13.9	93.8	90.0	69.5	8.8	100.0	96.1	12.0
04/18/17	9.6	0.0	73.2	89.4	100.0	35.5	87.1	59.9	0.0

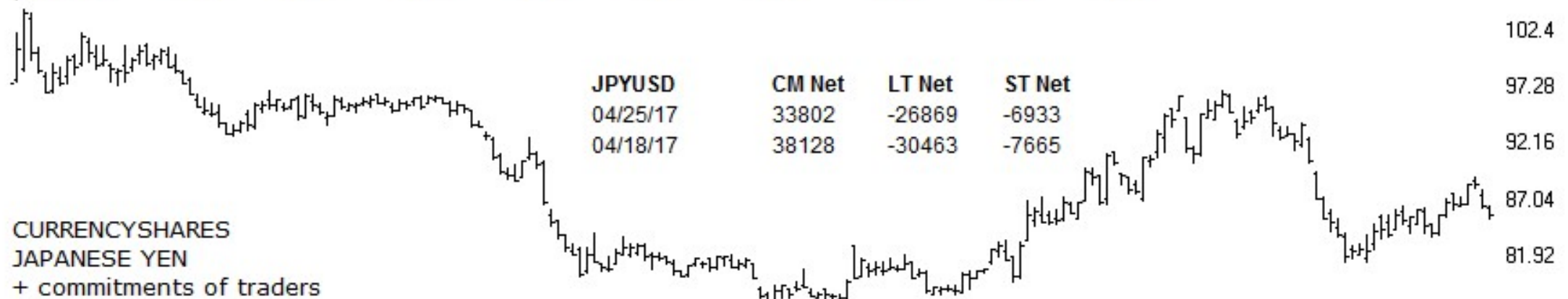




53 USDJPY (Daily)

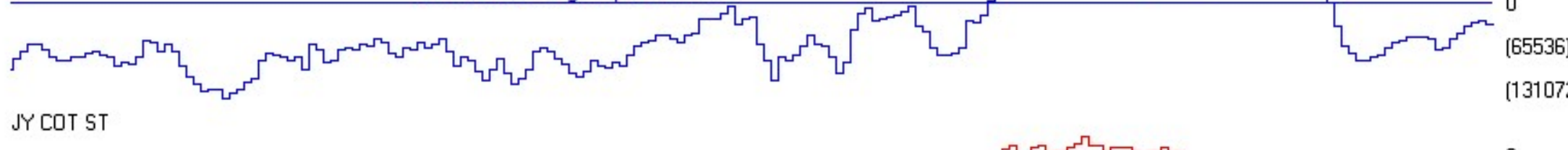
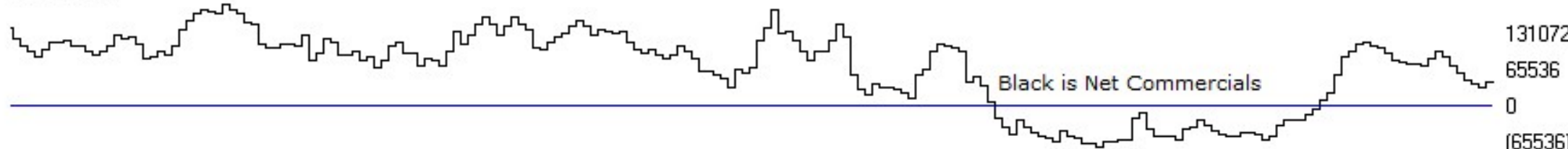


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/25/17	43.6	60.5	76.4	46.2	31.0	34.7	100.0	88.7	22.5
04/18/17	46.7	63.4	72.0	43.0	26.4	35.9	100.0	100.0	32.5



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

JY COT CM



JY COT ST

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