

# ChartProfit

**Charts to Friday 6th May 2016**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

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## Stock Market Summary

### \*\*\*\*\* PRICE PERFORMANCE / LOCATION

**ES analysis:** here is Support at 2041.00. So far at least, we have not seen a Value Area generated below that level. Time printed below 2041 would indicate further weakness.

**First Level Resistance = 2086.00 (min poc)**

**First Level Support = 2041.00 (2mn poc)**

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

ChartProfit Breadth System - wk ending 05/06

	-5	-4	-3	-2	↓
NYSE	79	88	82	73	64
NasDaq	69	79	78	63	49
SP500	83	88	80	68	63
ND100	85	86	75	45	42
R2000	70	83	82	71	57
UK	71	74	65		42

number = % stocks >50day ma

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

Consensus Polls:

05/06: AAll (public poll). Bulls% was lower at 22.3% (from 27.4%). Bears% was higher at 30.3% (from 28.6%).

05/06: Investors Intelligence. Bulls% was lower at 40.2%. Down from 47.4 two weeks ago which was the highest Bulls% since July last year. Week ending 02/12 Bulls% fell to 24.7% which was the lowest since 2008. Bear% was slightly higher this week at 21.7%. Up from previous weeks 20.6% which was the lowest since August last year.

05/06: Market Vane (advisers) poll was lower at 57. Down from previous week's 61 which was the highest since early December.

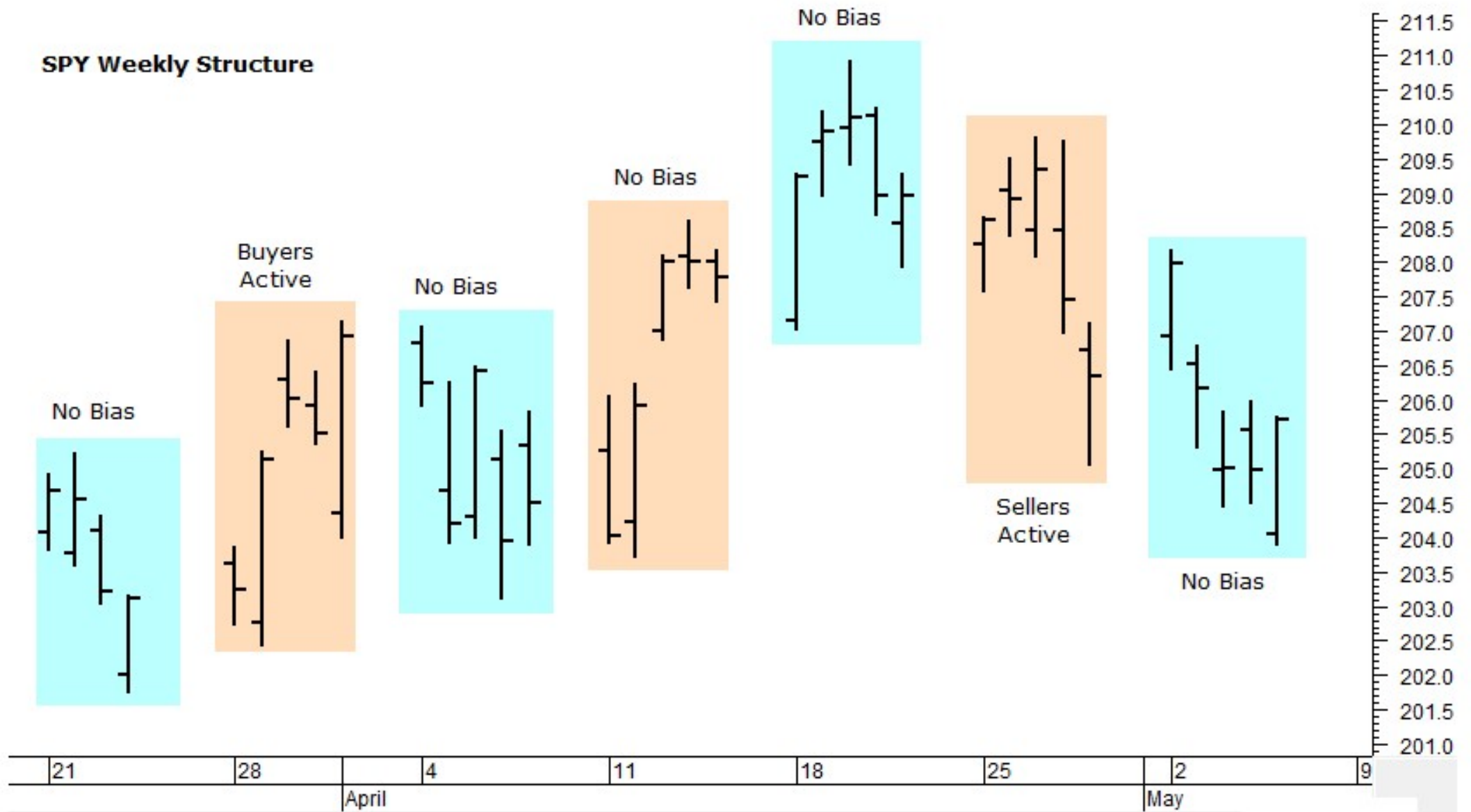
05/06: The NAAIM Exposure Index: Was lower at 67.66. Two weeks ago the index reached 82.50 which was the highest since May last year.

Mutual Fund Flow:

05/06: My version of the Rydex Assets Ratio ended the week at 4.75. On 04/26 the ratio reached 5.27 which was the highest level since early January. On 02/19 the ratio fell to 2.64 which was the lowest since November 2012.

05/06: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$11.2 Billion in the week to 4th of May. That's the largest single week outflow since mid December.

### SPY Weekly Structure

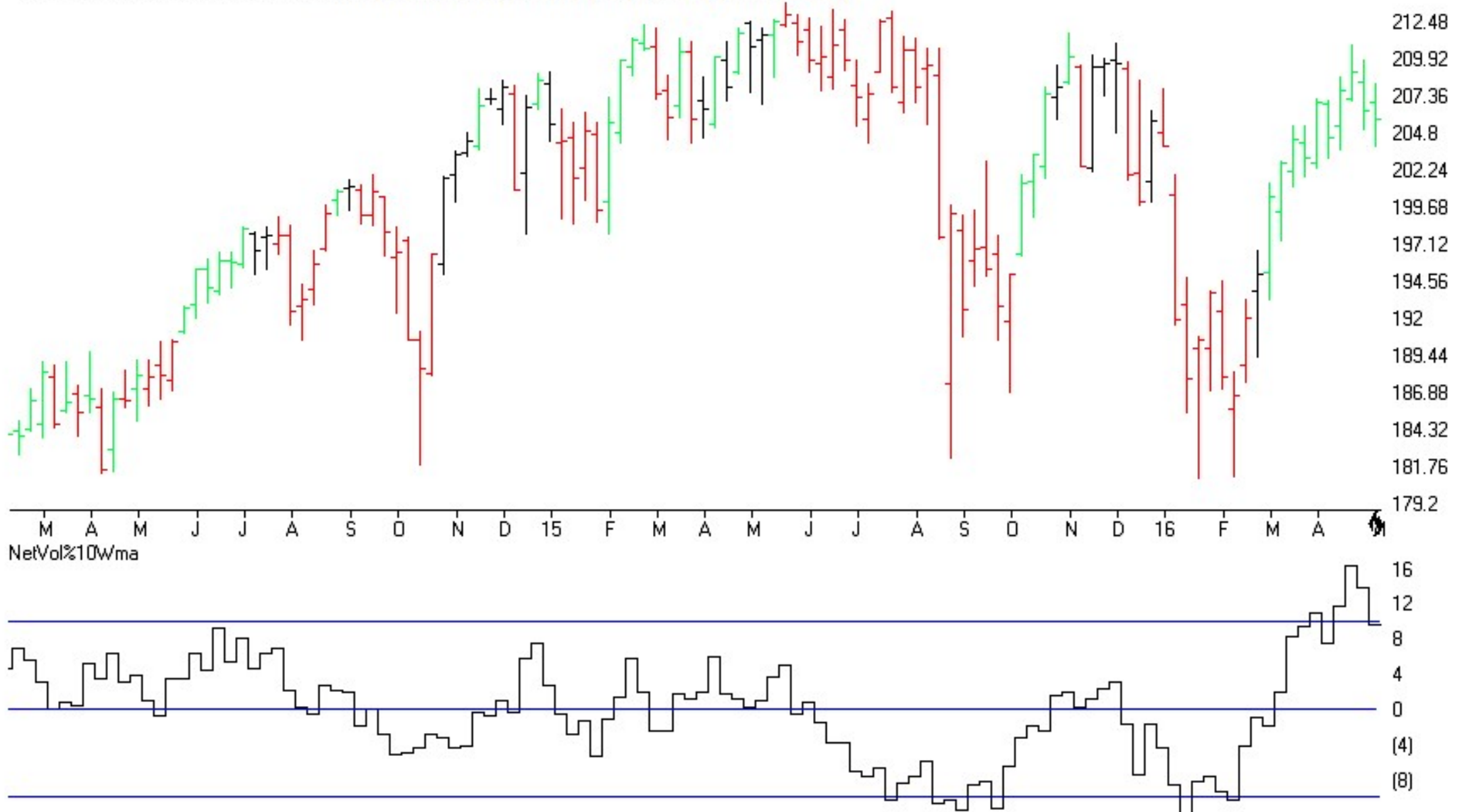


# Commitments of Traders

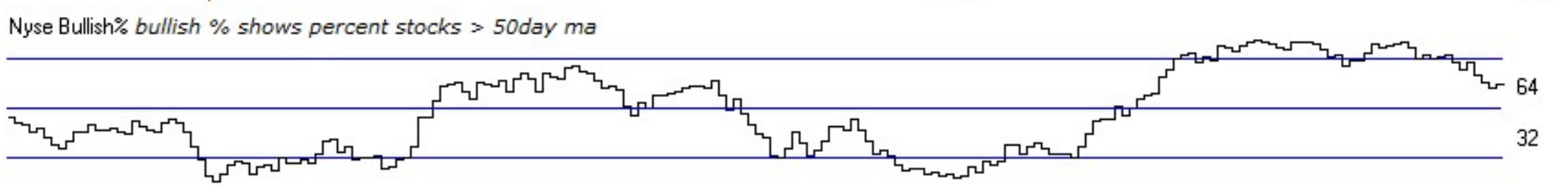
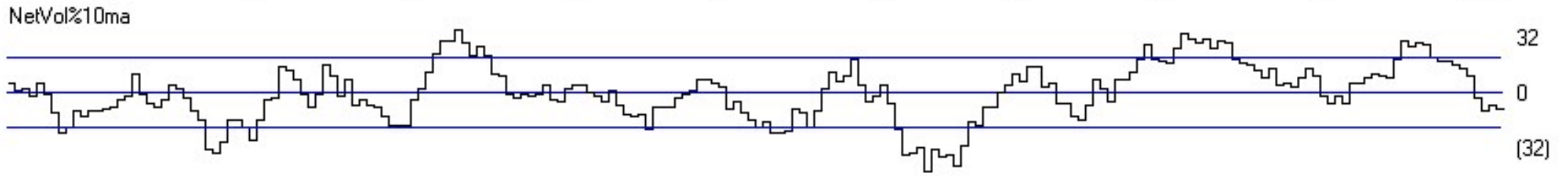
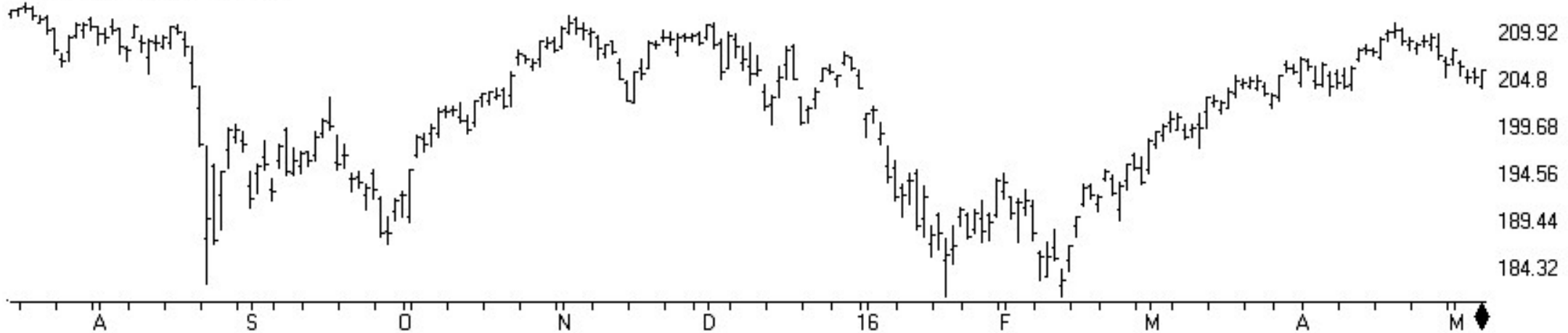
C.O.T.  
Quick  
View

<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>
05/03/16	7.8	8.1	88.9	63.0	70.6	50.2	97.4	99.5	8.4
04/26/16	0.0	0.0	100.0	100.0	98.0	17.3	100.0	99.8	3.7
<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>
05/03/16	0	0	100	100	100	0	99.9	27.1	0
04/26/16	0	0.3	100	100	100	0	86.8	39.5	4.1
<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>
05/03/16	6.7	54.5	95.7	91.0	69.6	1.1	29.9	37.7	67.8
04/26/16	0.4	37.3	100.0	100.0	100.0	3.2	7.2	56.0	94.2
<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>
05/03/16	19.5	15.2	73.4	82.6	91.5	41.5	76.1	49.9	24.2
04/26/16	16.6	17.9	83.3	86.3	83.4	17.1	76.7	60.7	32.2
<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>
05/03/16	56.9	48.9	52.1	35.5	58.3	76.9	95.1	33.1	3.5
04/26/16	90.1	78.7	39.7	11.7	33.1	91.8	45.9	26.8	18.4
<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>
05/03/16	6.0	11.0	78.9	93.1	87.9	13.5	88.0	91.0	68.1
04/26/16	4.9	7.9	73.6	96.4	97.8	23.3	81.3	75.1	63.4
<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>
05/03/16	0.0	0.0	80.9	100.0	100.0	6.7	99.0	80.5	50.6
04/26/16	0.0	2.9	69.9	100.0	98.8	20.6	96.0	73.7	49.3
<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>
05/03/16	100.0	81.8	0.0	0.0	0.0	100.0	26.5	61.3	85.3
04/26/16	100.0	72.7	0.4	0.0	0.0	99.4	25.6	64.5	72.9

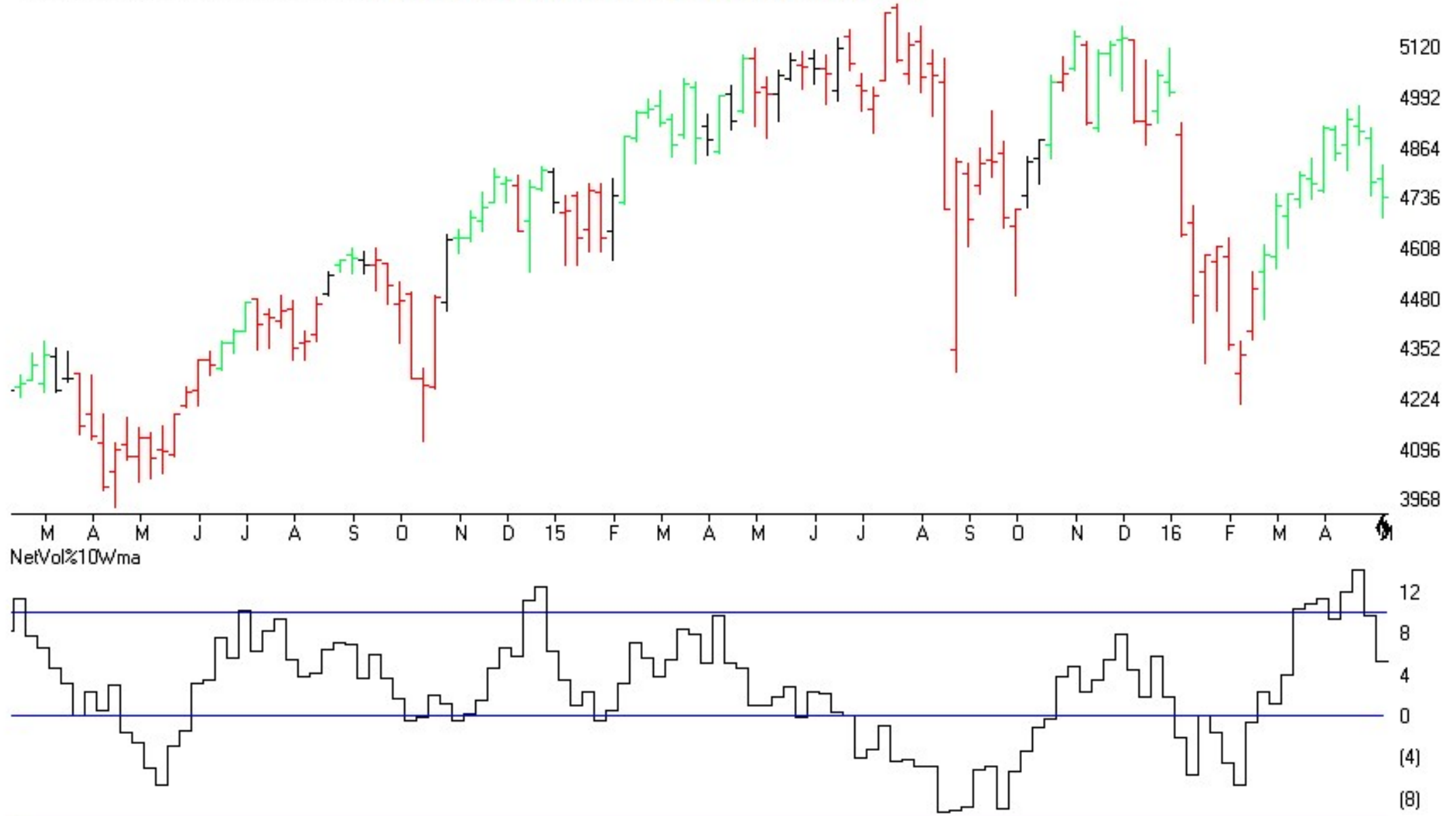
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



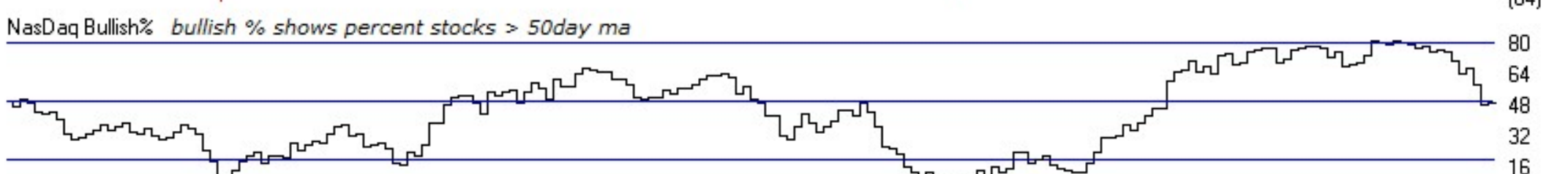
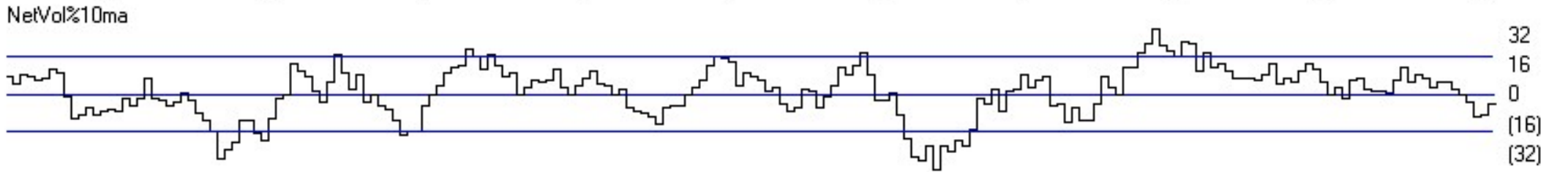
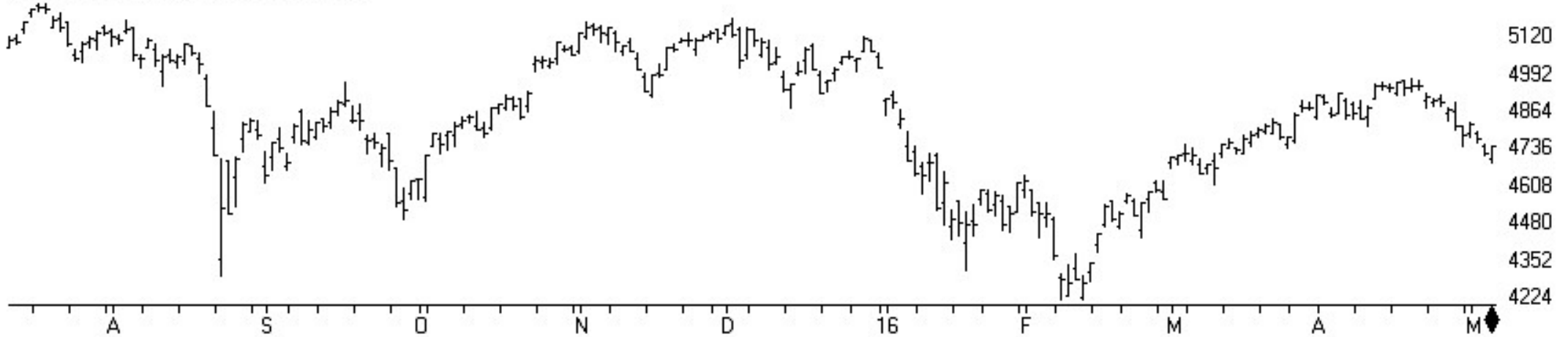
MARKET CHART NYSE (Daily)



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

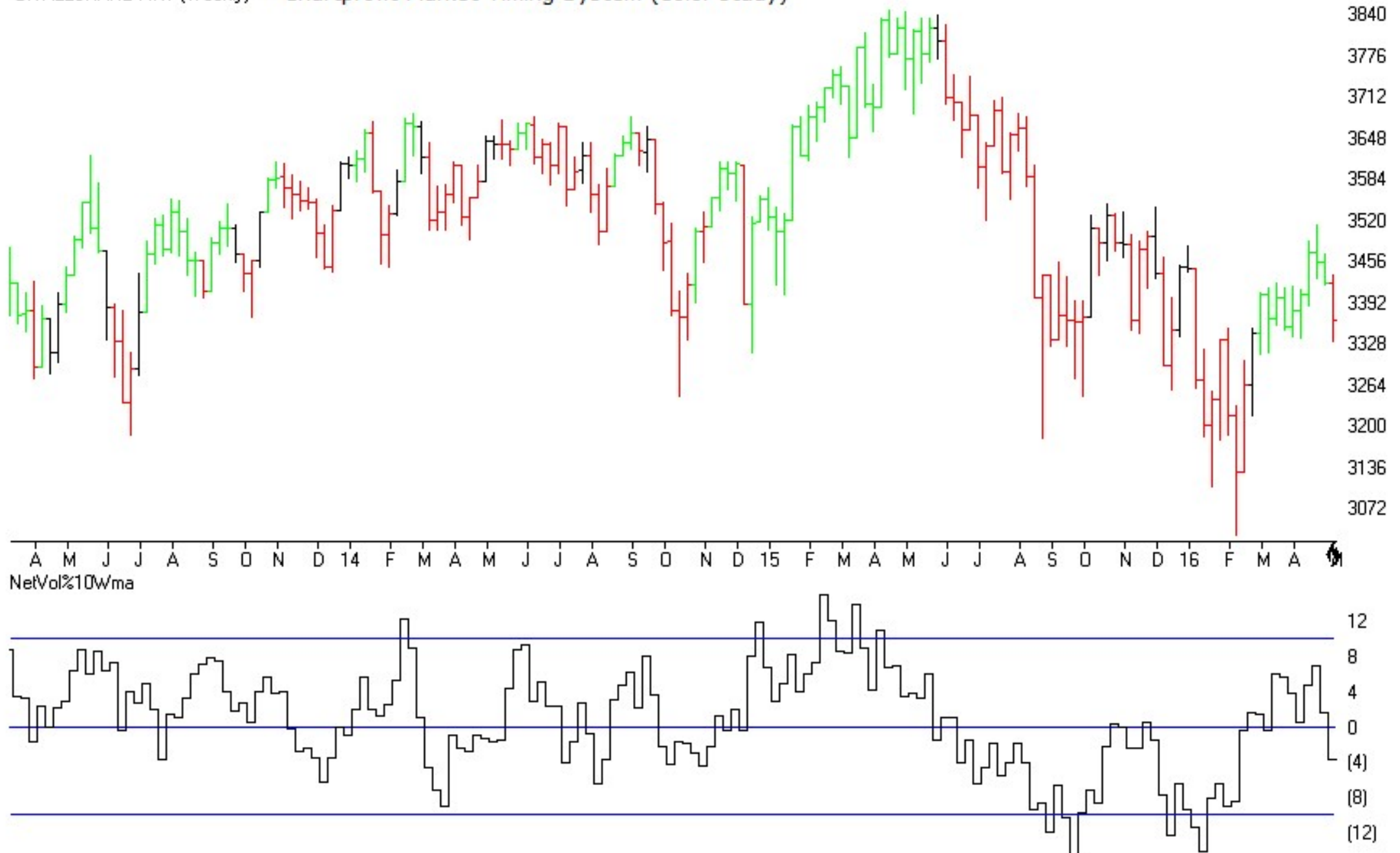


### MARKET CHART NASDAQ 1800 (Daily)

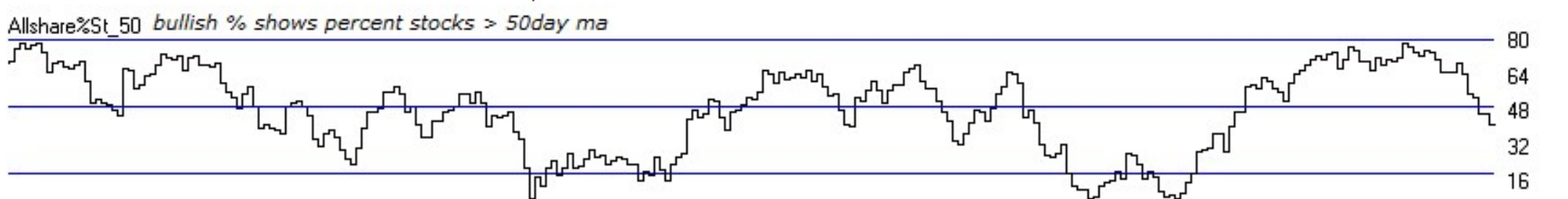
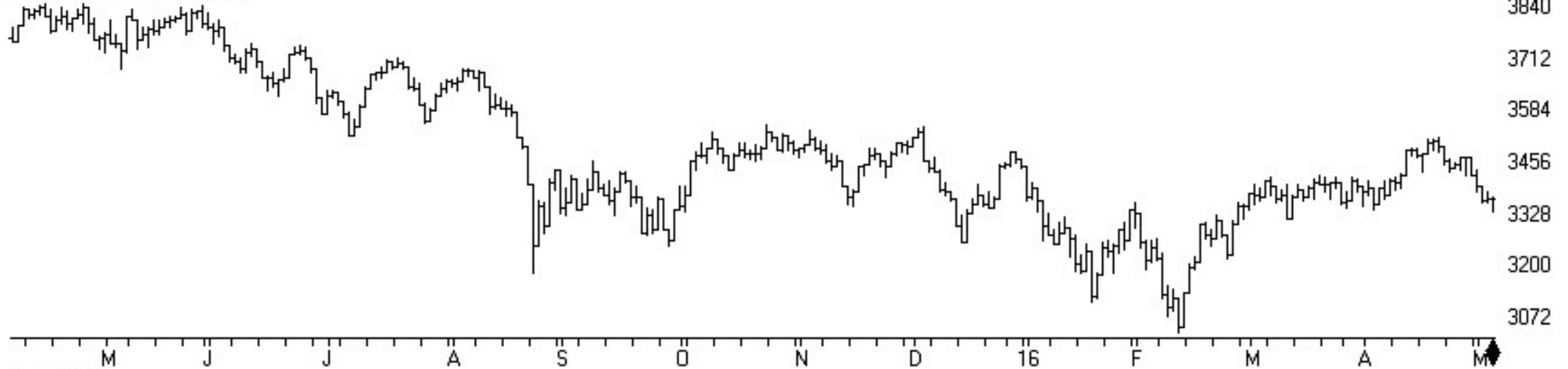




UK ALLSHARE MKT (Weekly) + Chartprofit Market Timing System (color study)

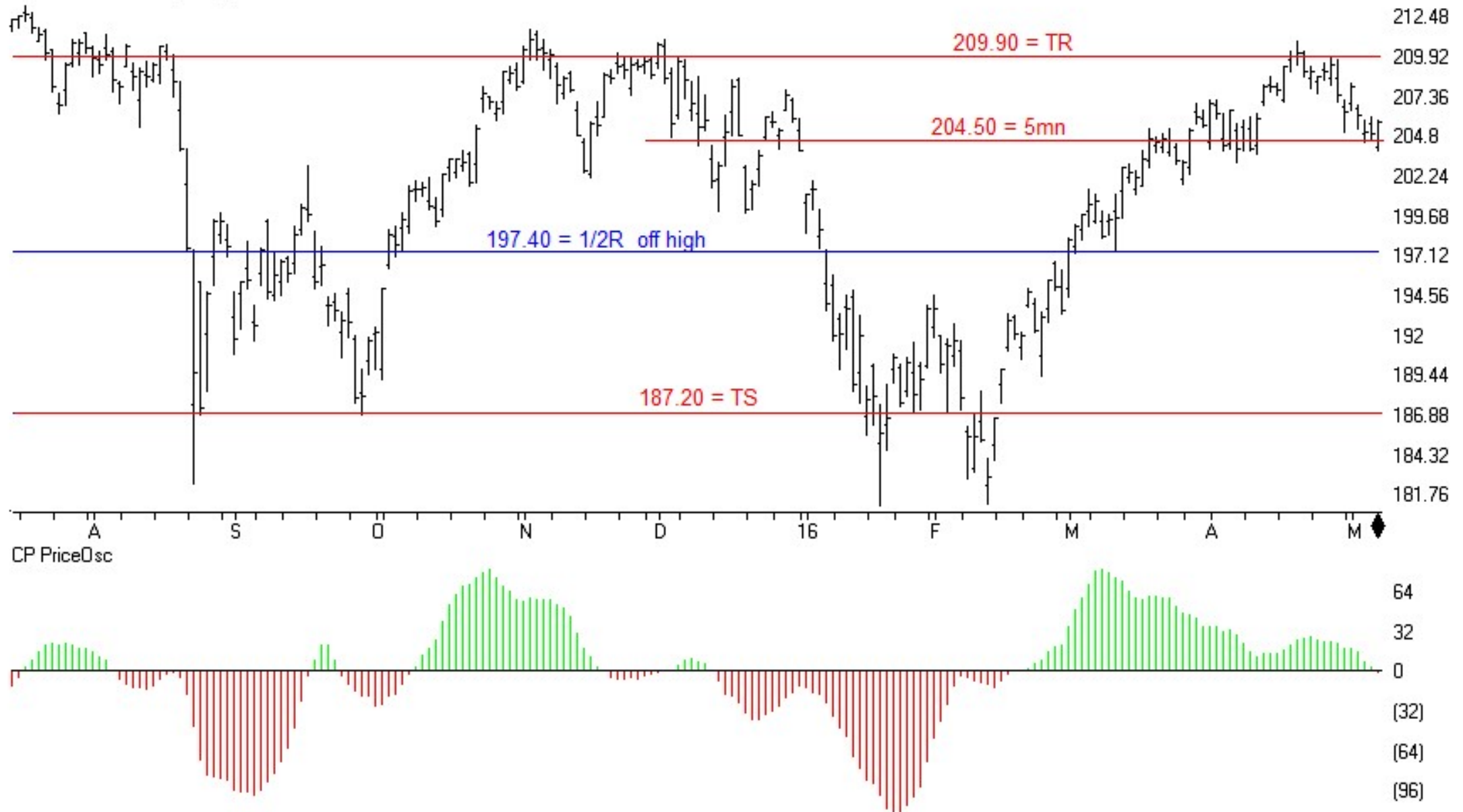


UK ALLSHARE MKT (Daily)



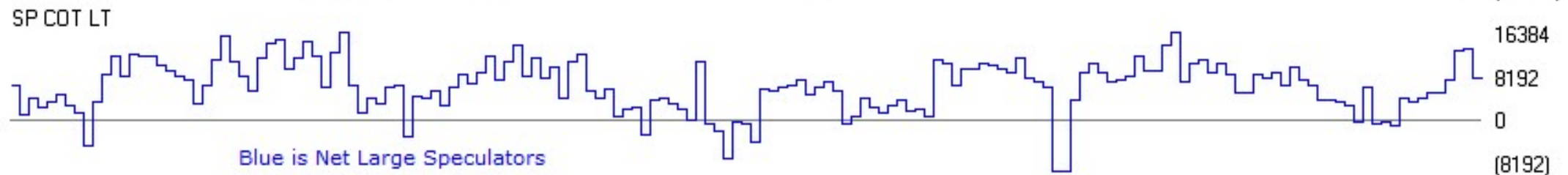
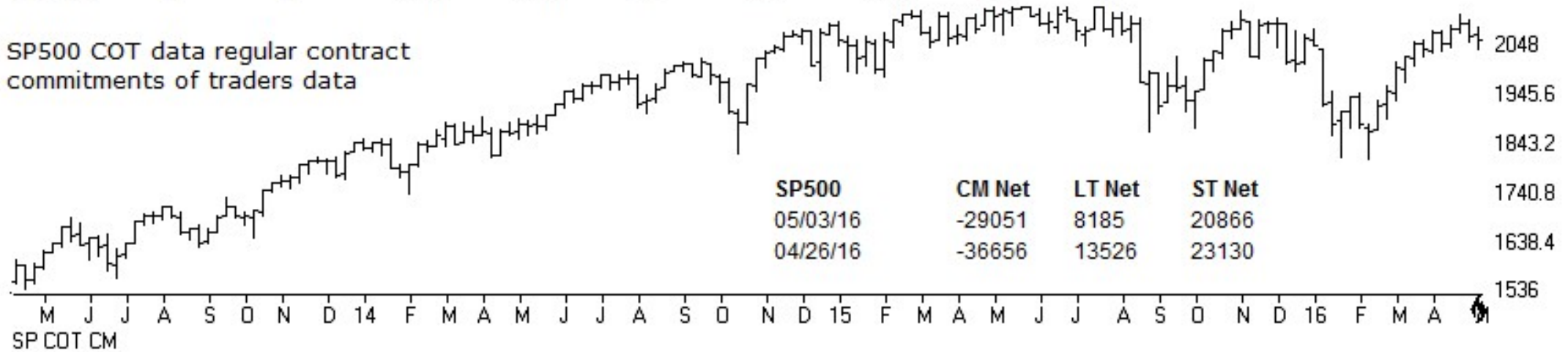
## TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



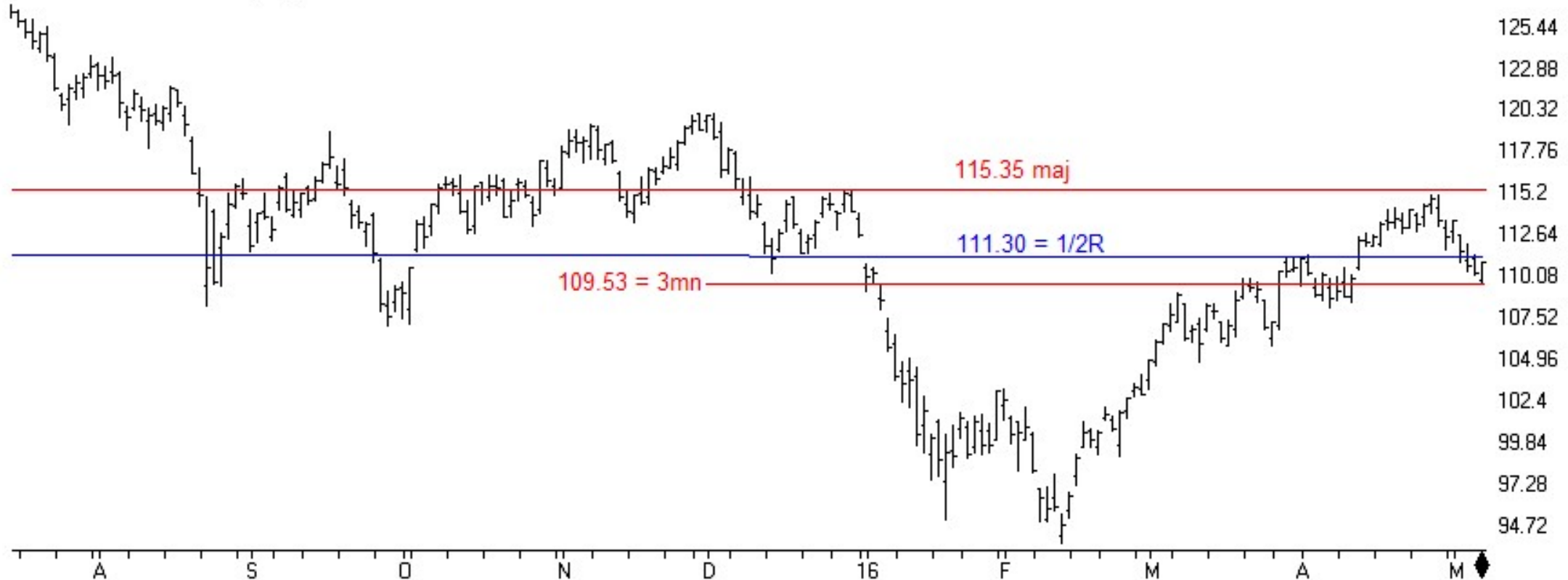
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/03/16	7.8	8.1	88.9	63.0	70.6	50.2	97.4	99.5	8.4
04/26/16	0.0	0.0	100.0	100.0	98.0	17.3	100.0	99.8	3.7

SP500 COT data regular contract commitments of traders data

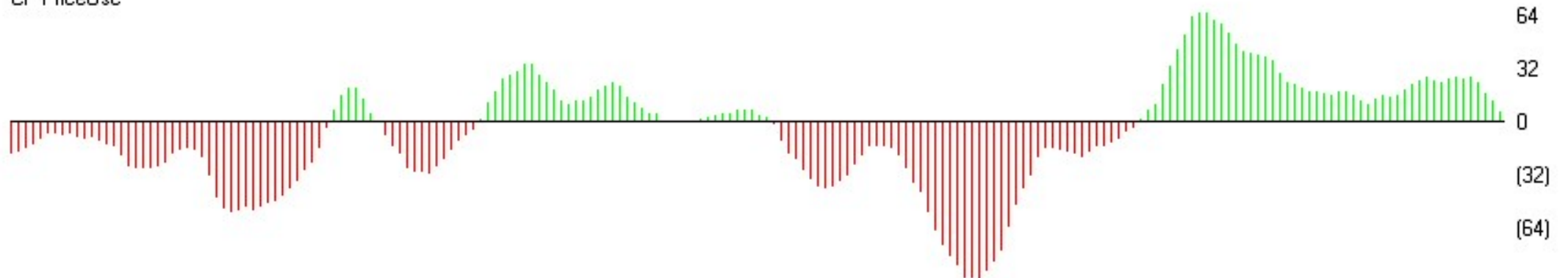


## TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

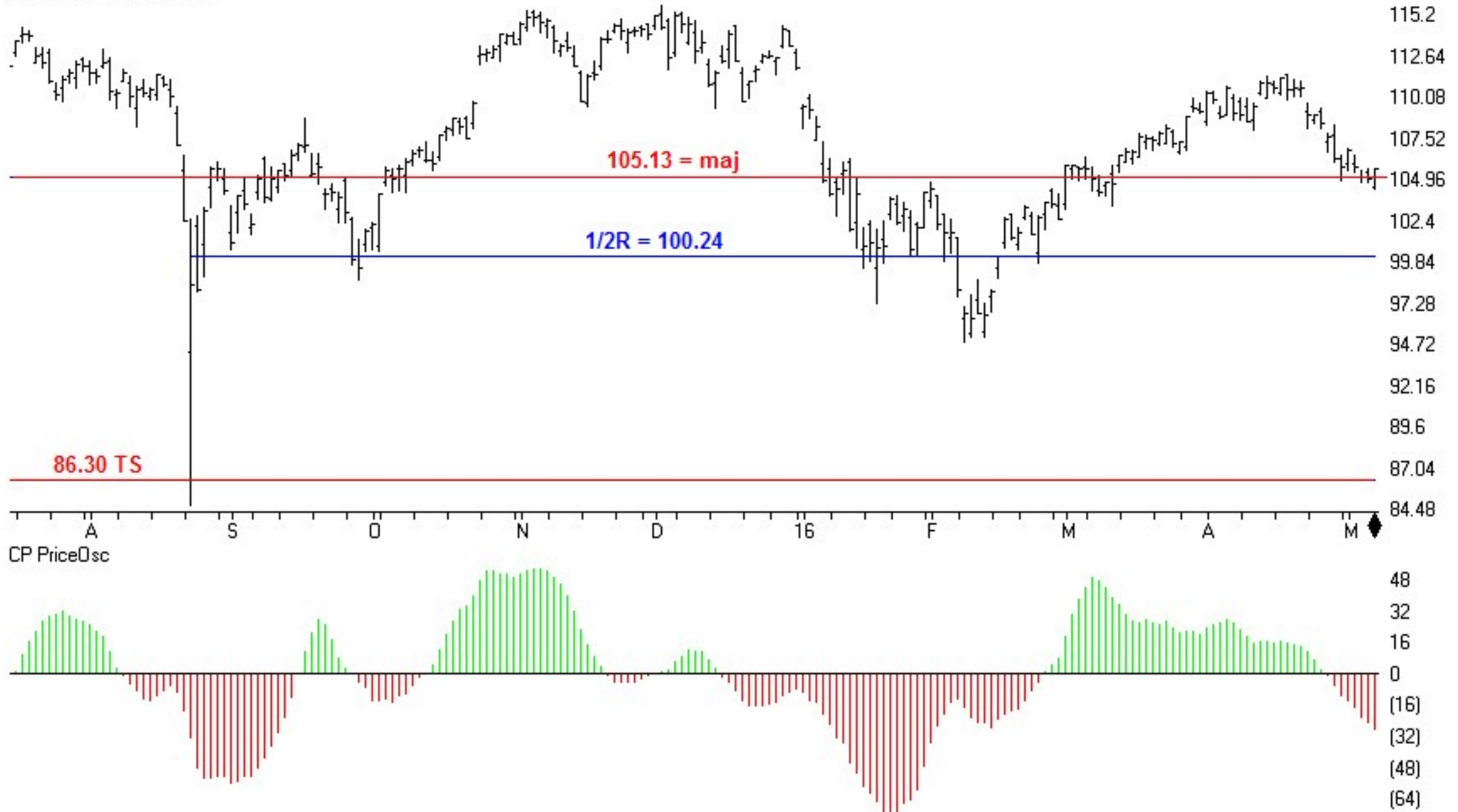


CP PriceOsc



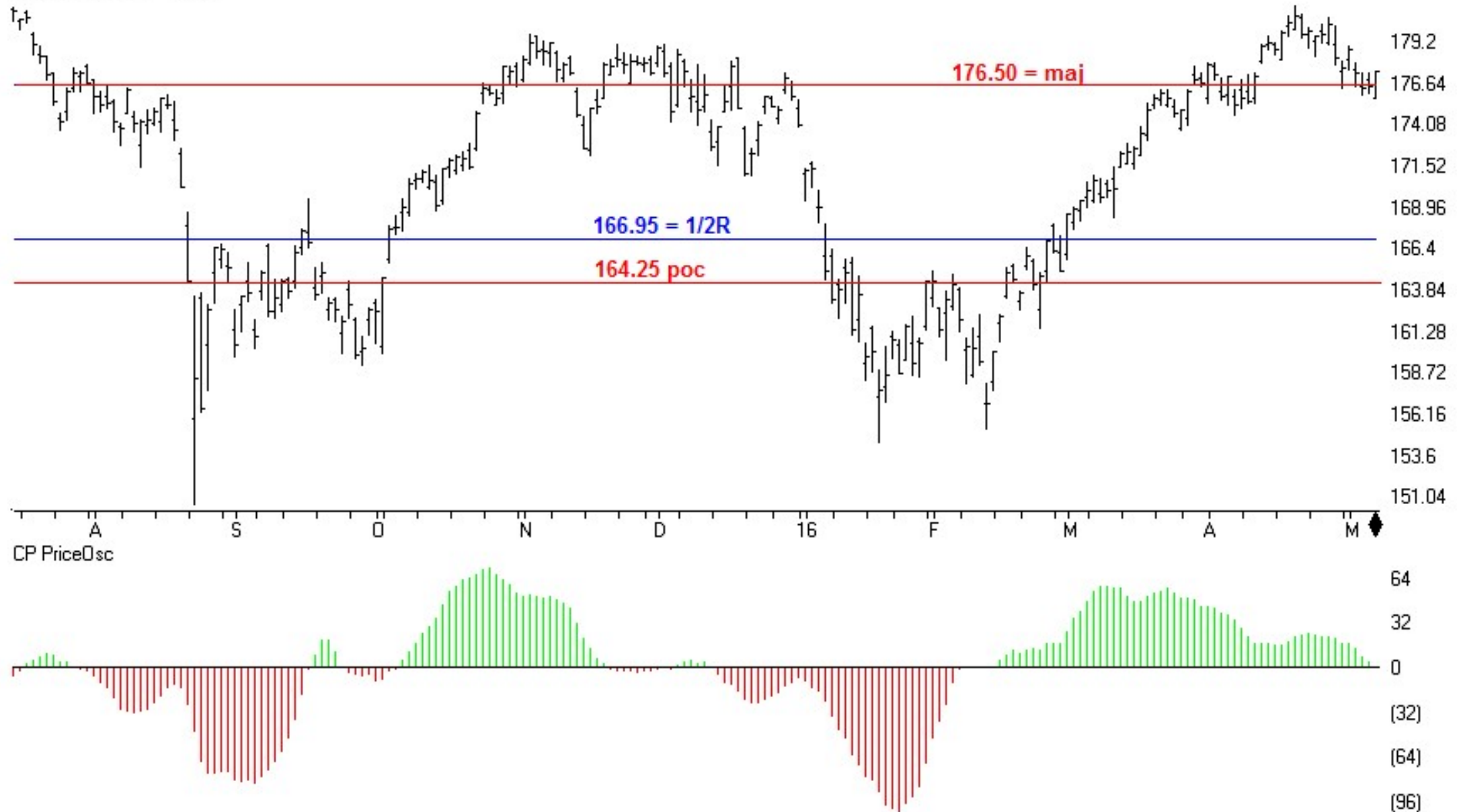
## TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

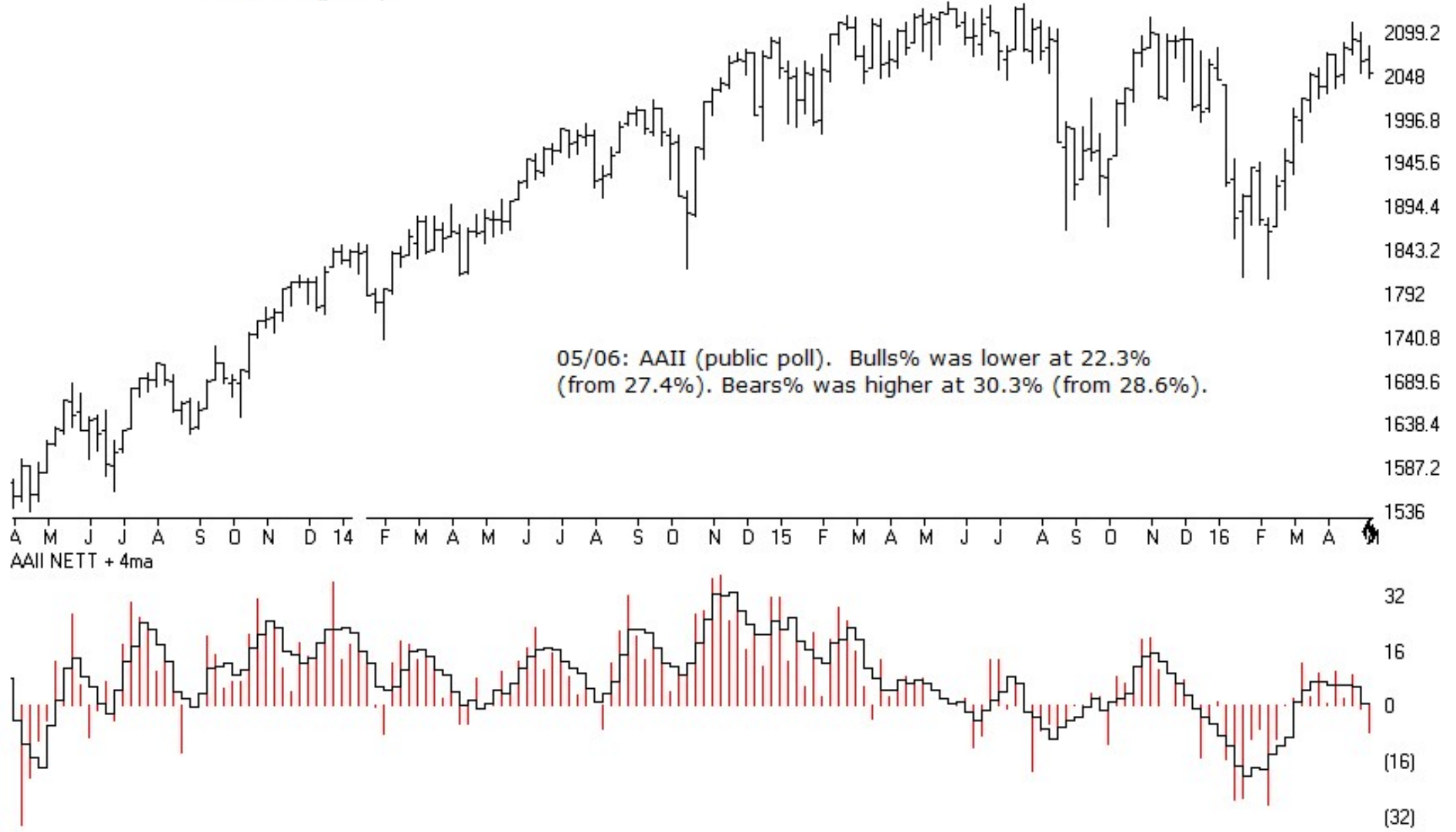


## TSR Time Support/Resistance

10 DIA DOW ETF (Daily)

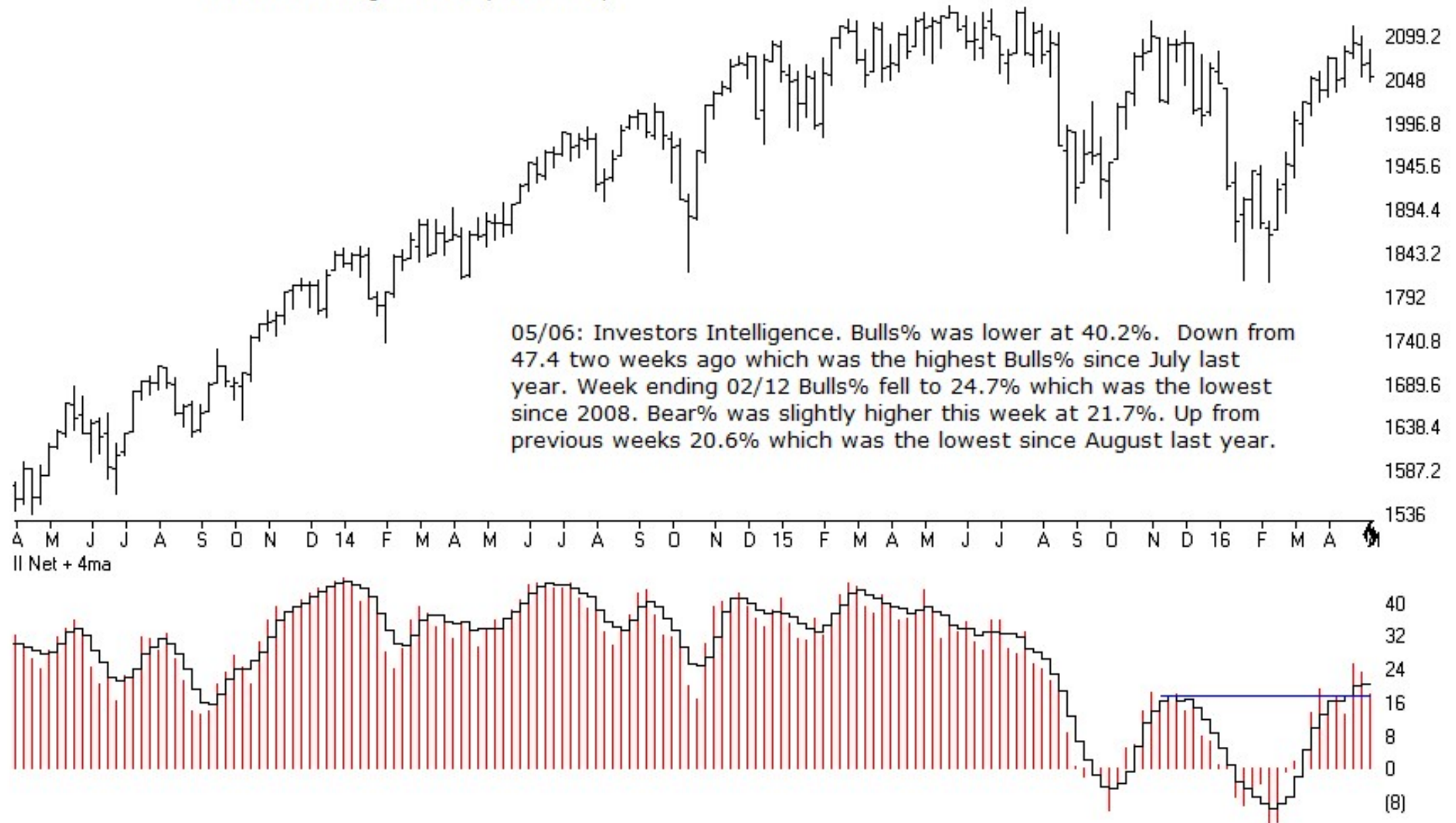


SP500 Index (Weekly) + AAI Poll (public)

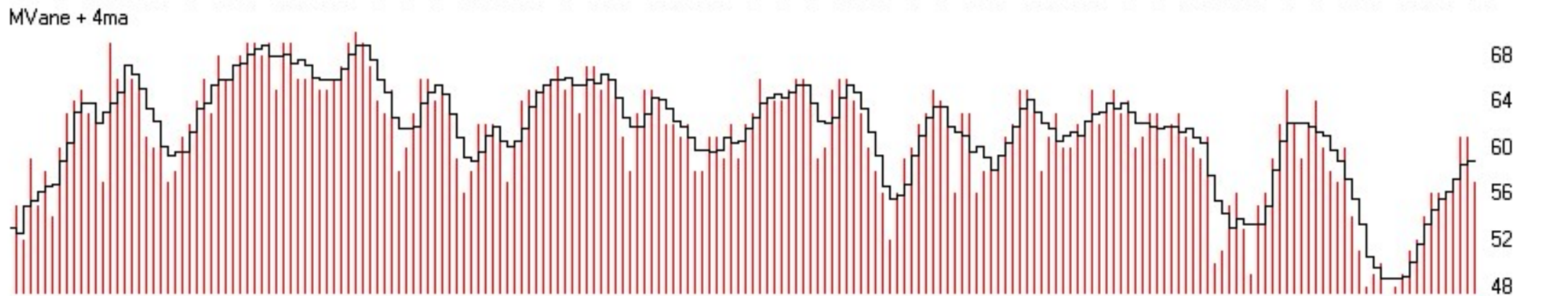
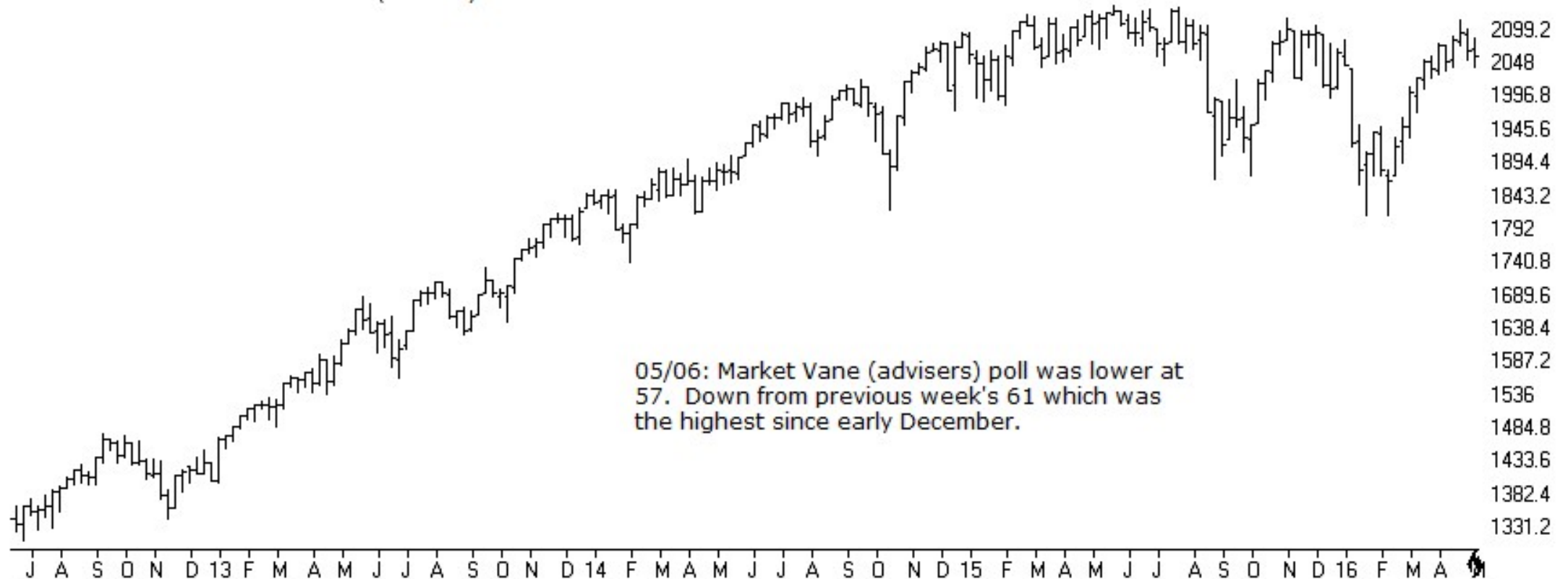




SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

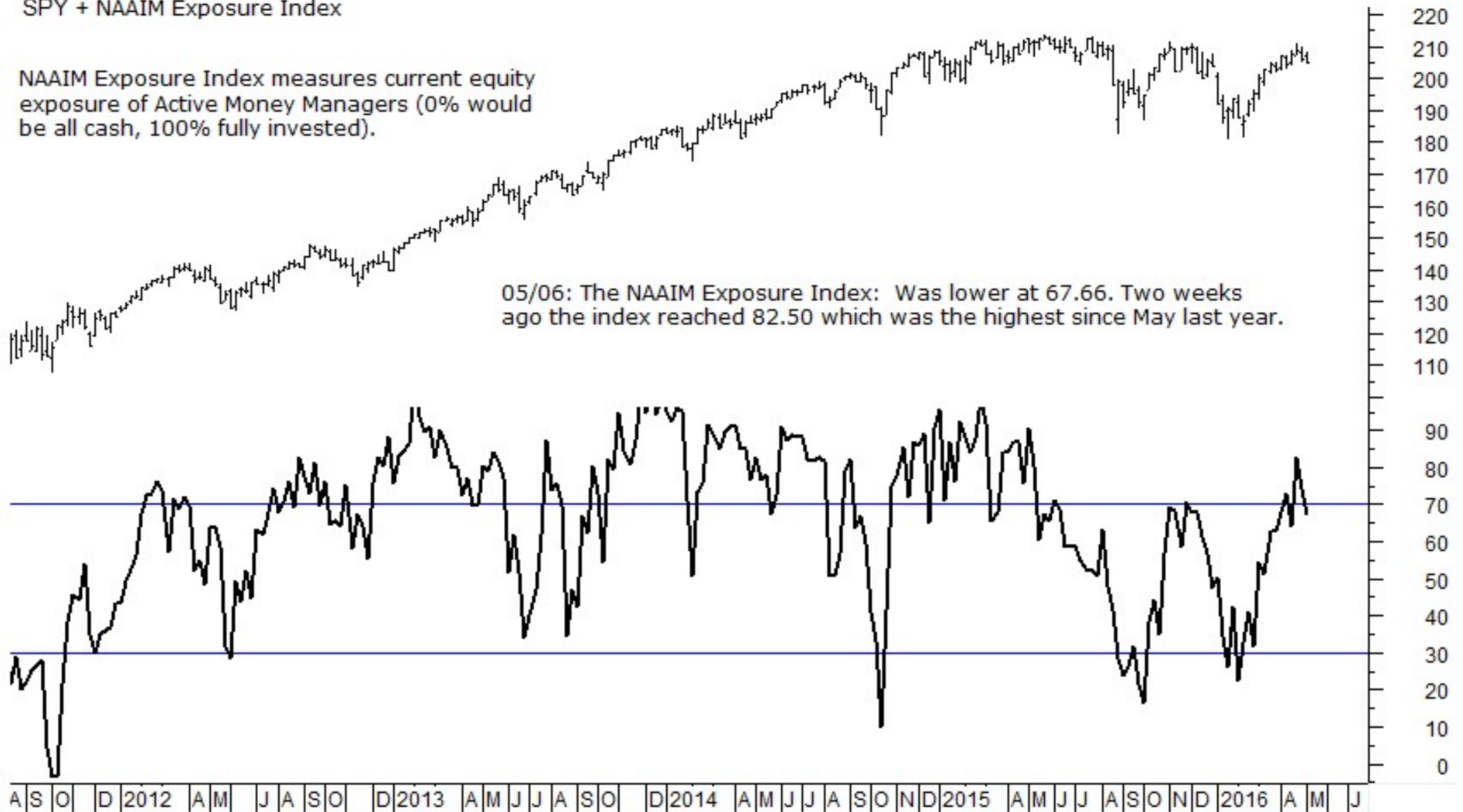


SP500 Index (Weekly) + Market Vane (advisors)

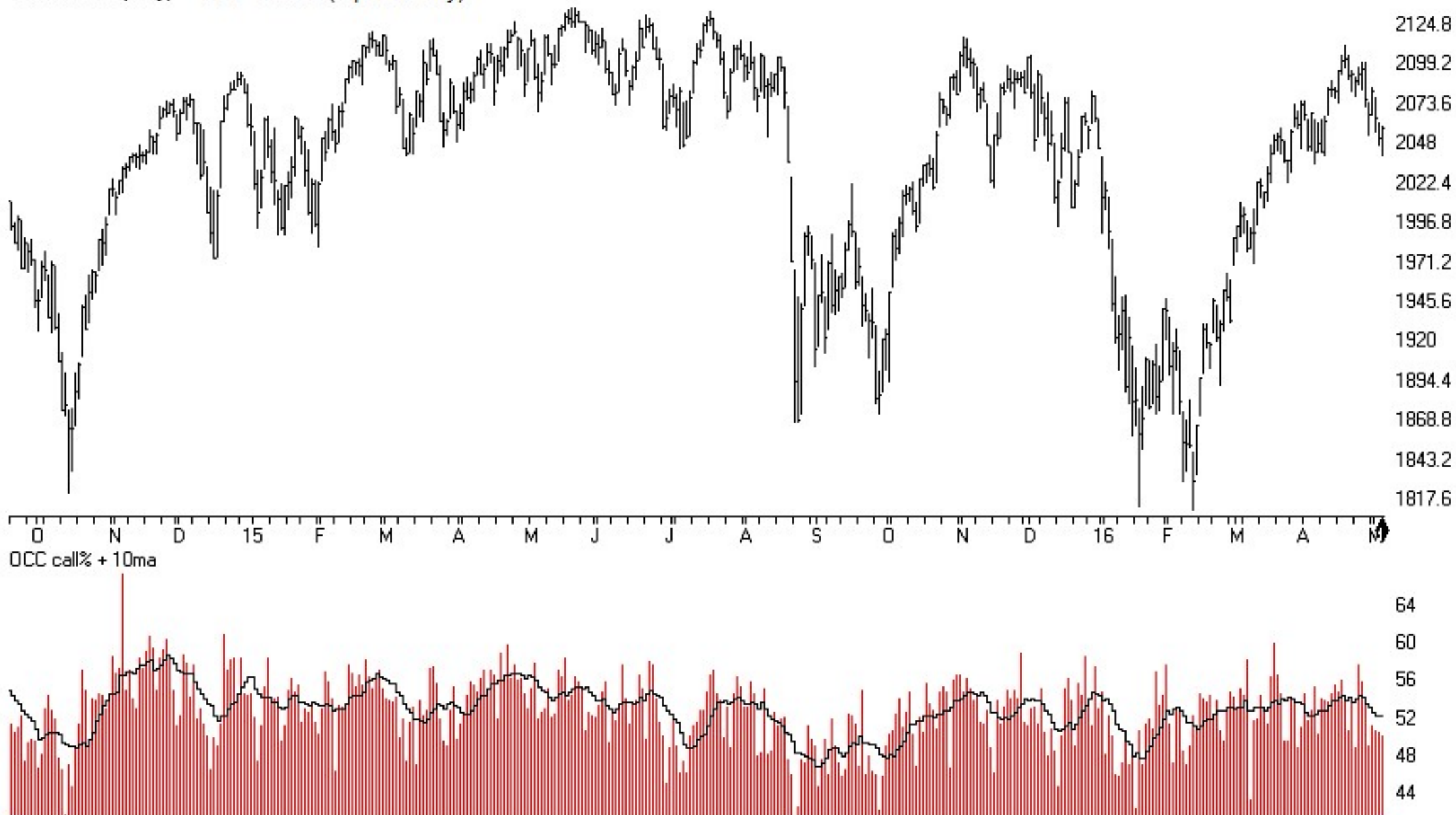


## SPY + NAAIM Exposure Index

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

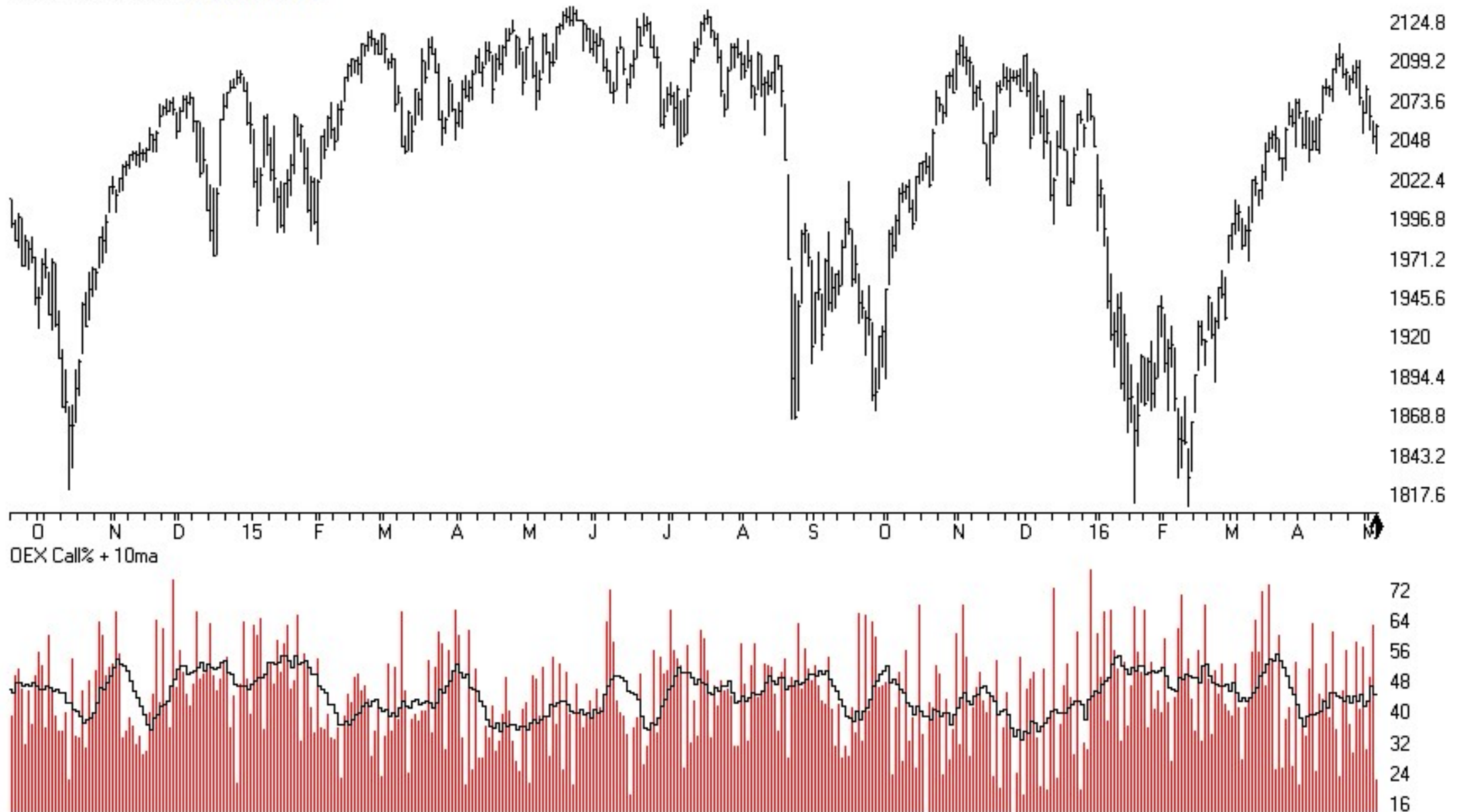


SP500 Index (Daily) + OCC Calls% (equities only)

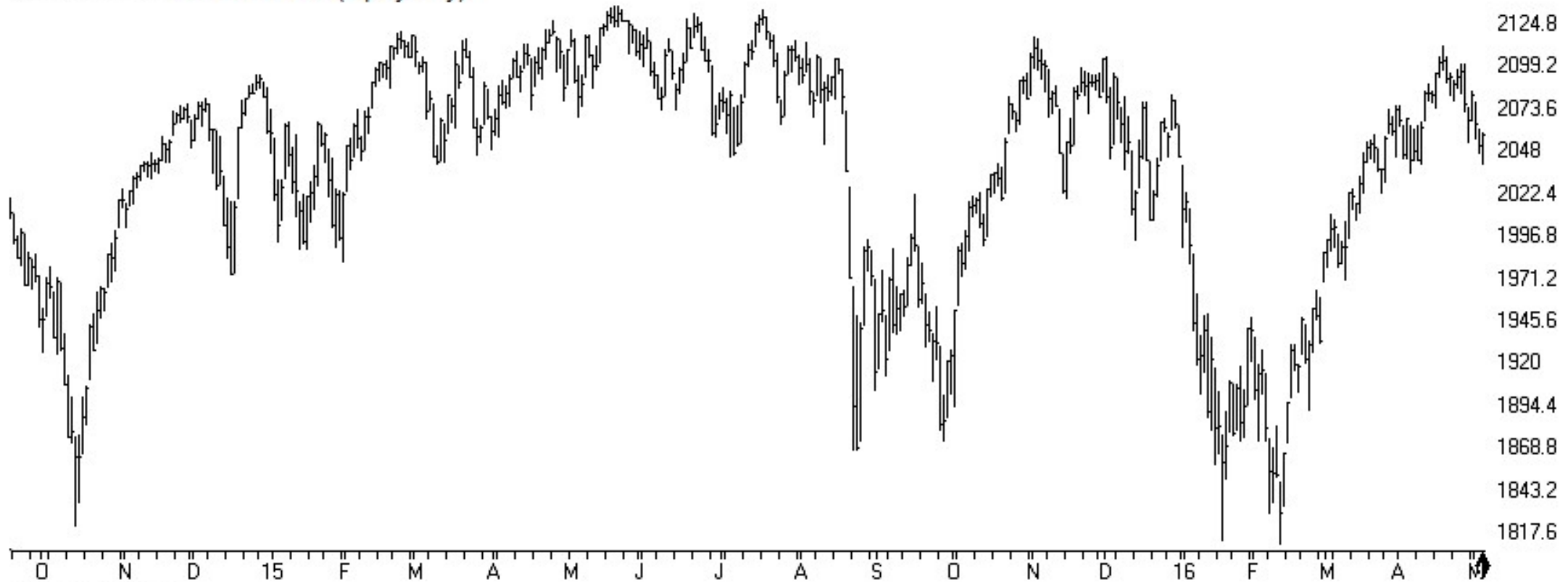


unlike other option ratios, OEX is usually considered a smart-money indicator.

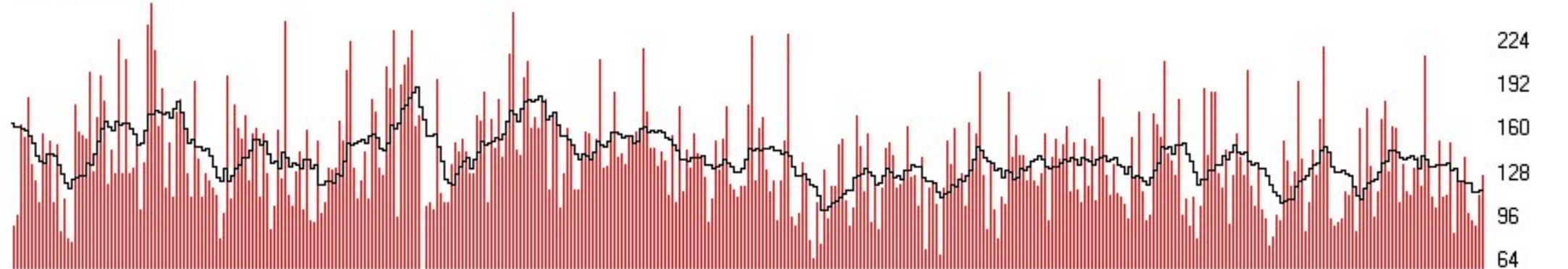
SP500 Index (Daily) + OEX Calls%



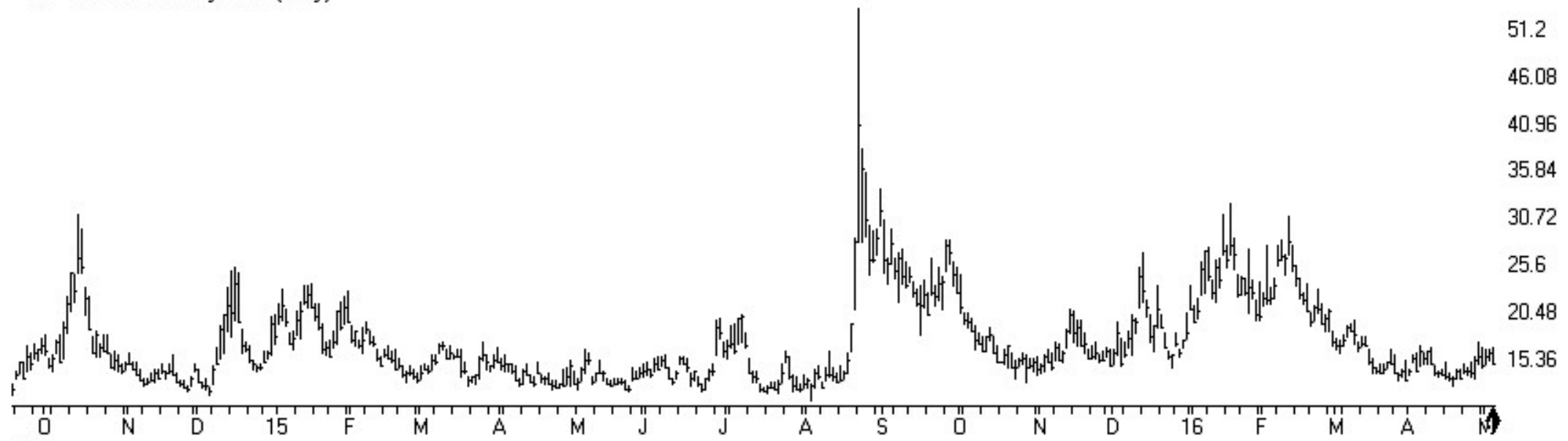
SP500 Index (Daily) + ISEE Index (equity only)



ISEE Equity+10ma



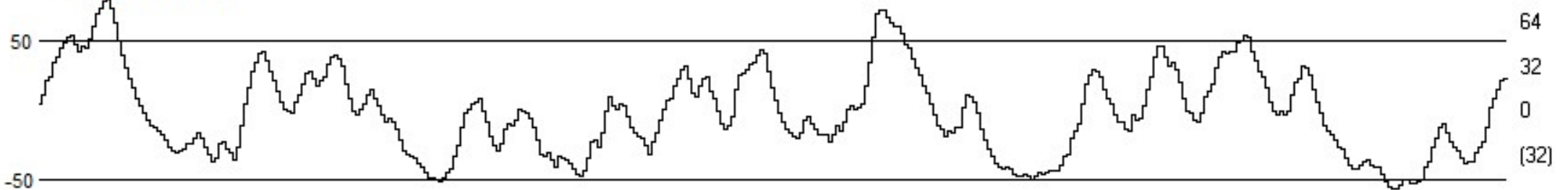
VIX - S&P 500 Volatility Index (Daily)



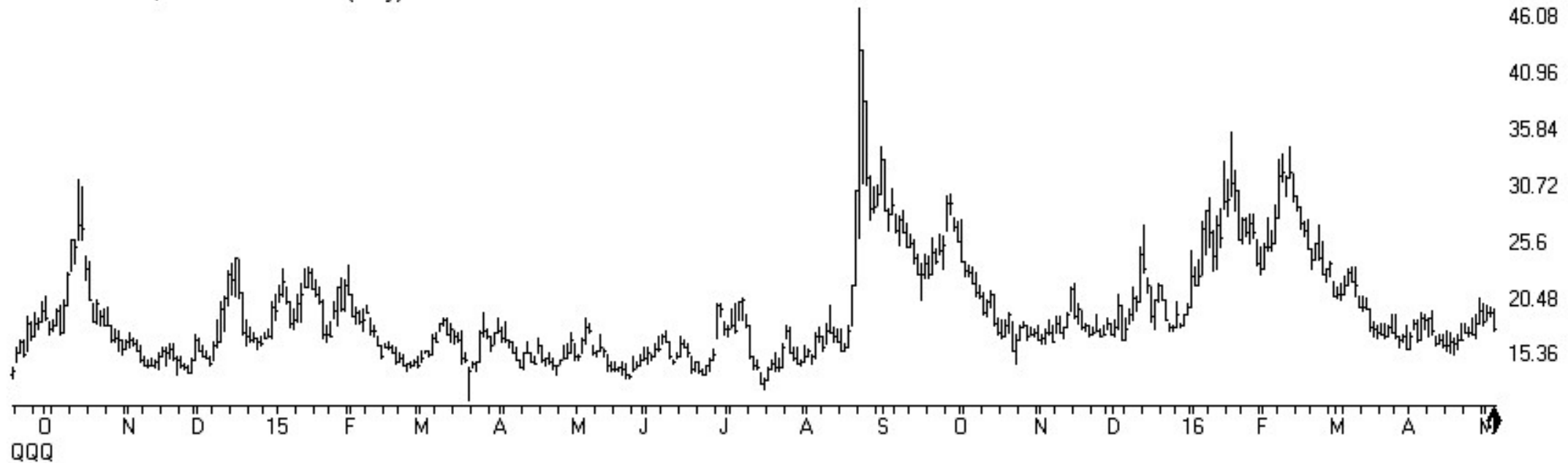
SPX



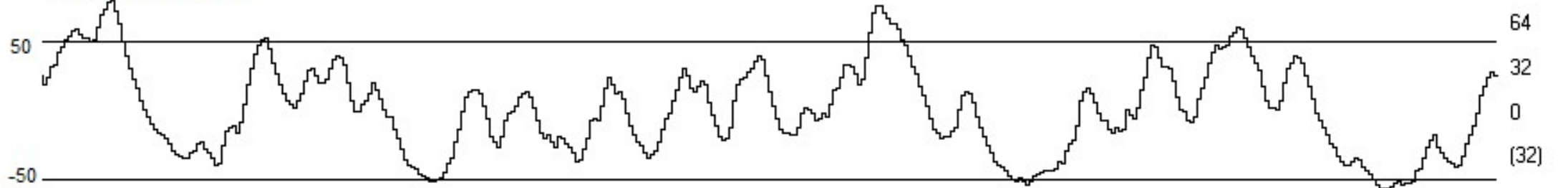
TCI based on VIX



VXN - NASDAQ VOLATILITY INDEX (Daily)

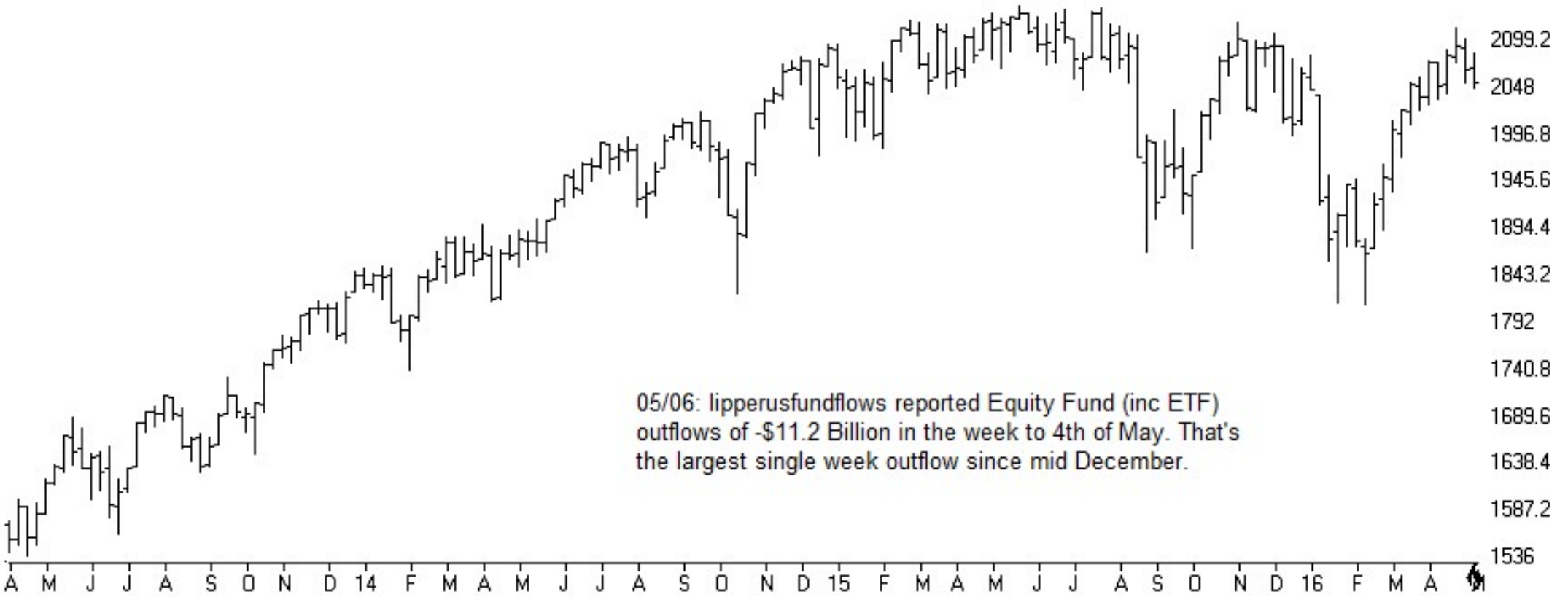


TCI based on VXN

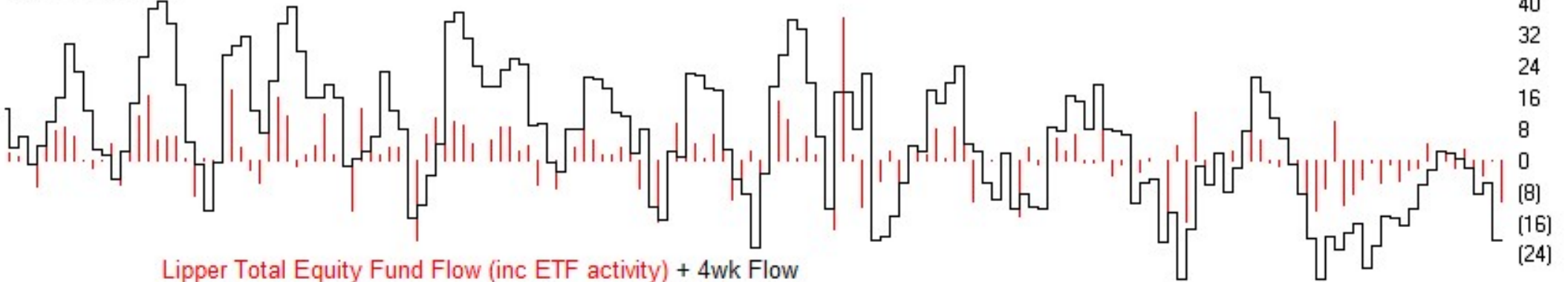




SP500 Index (Weekly)

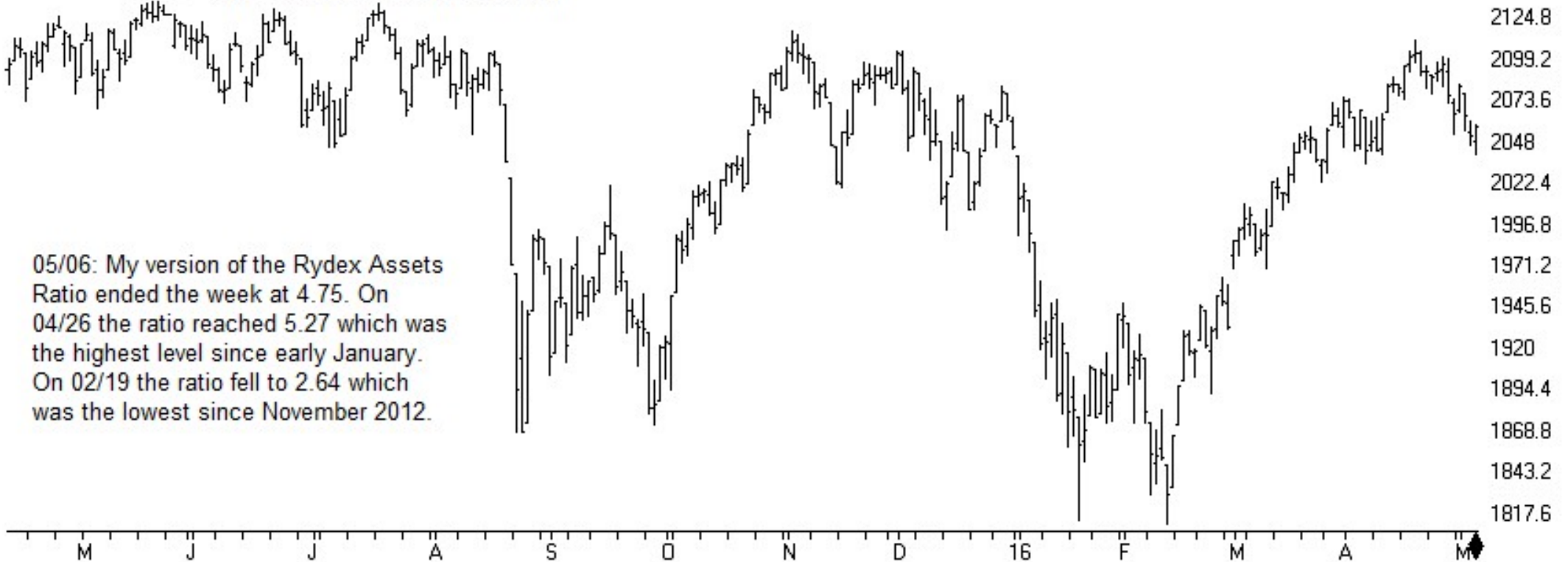


Lipper Fd+4wkSum



# Sentiment

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



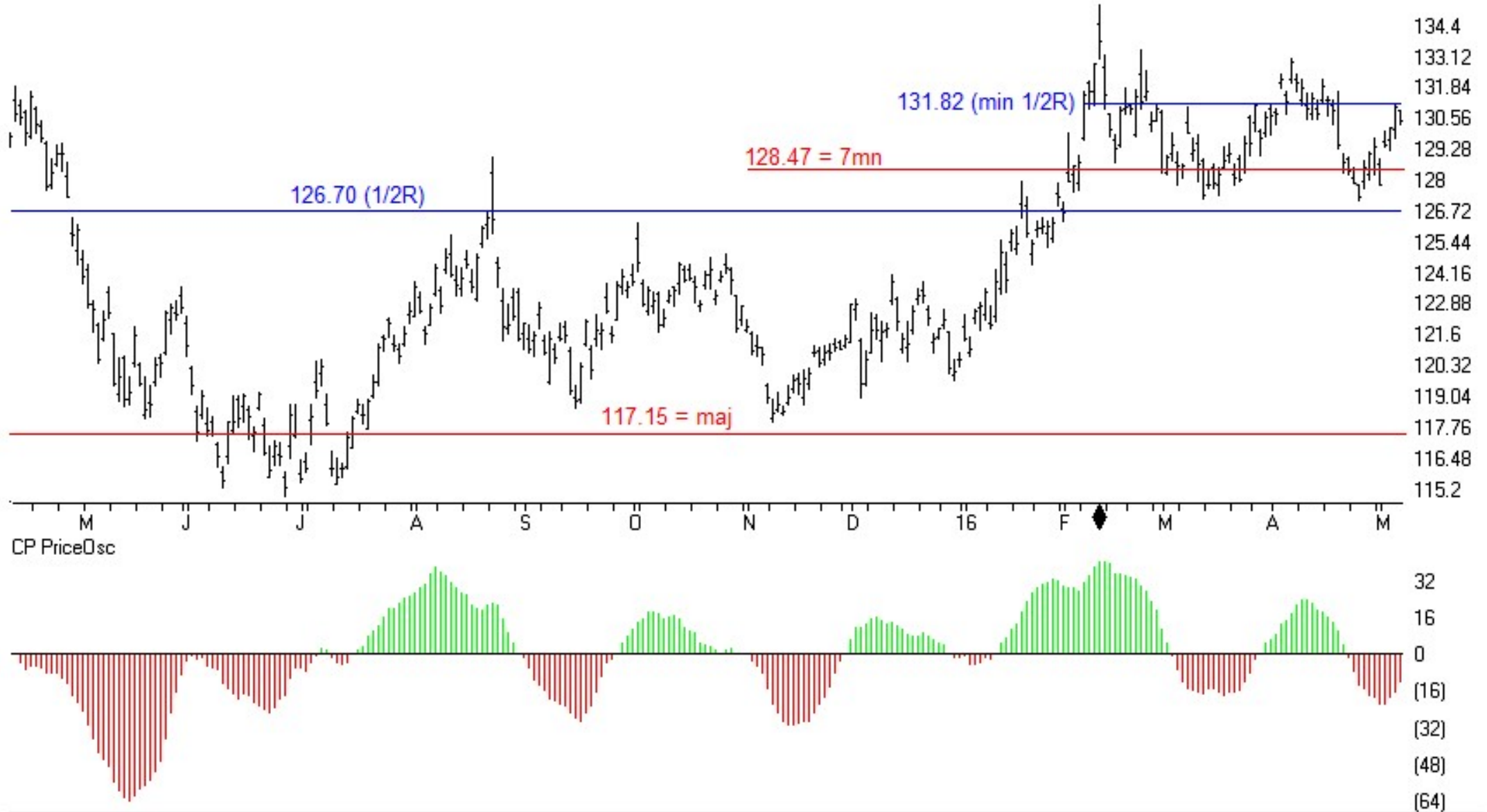
RyMajAssetsRatio





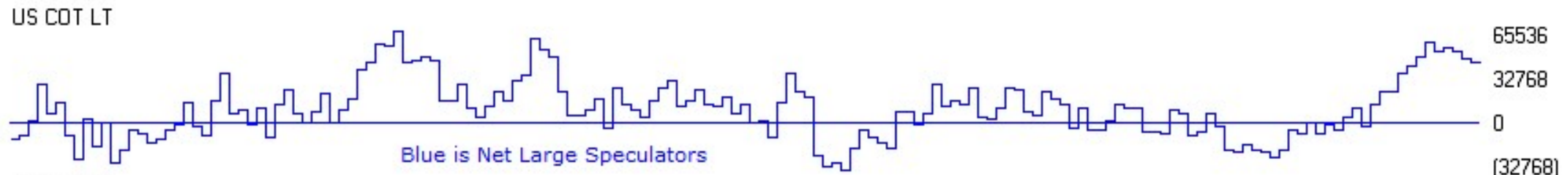
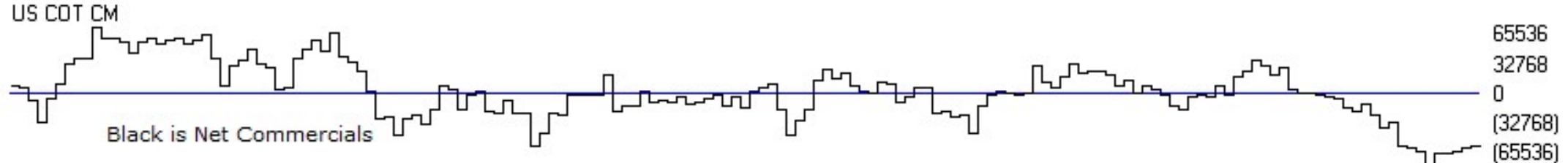
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



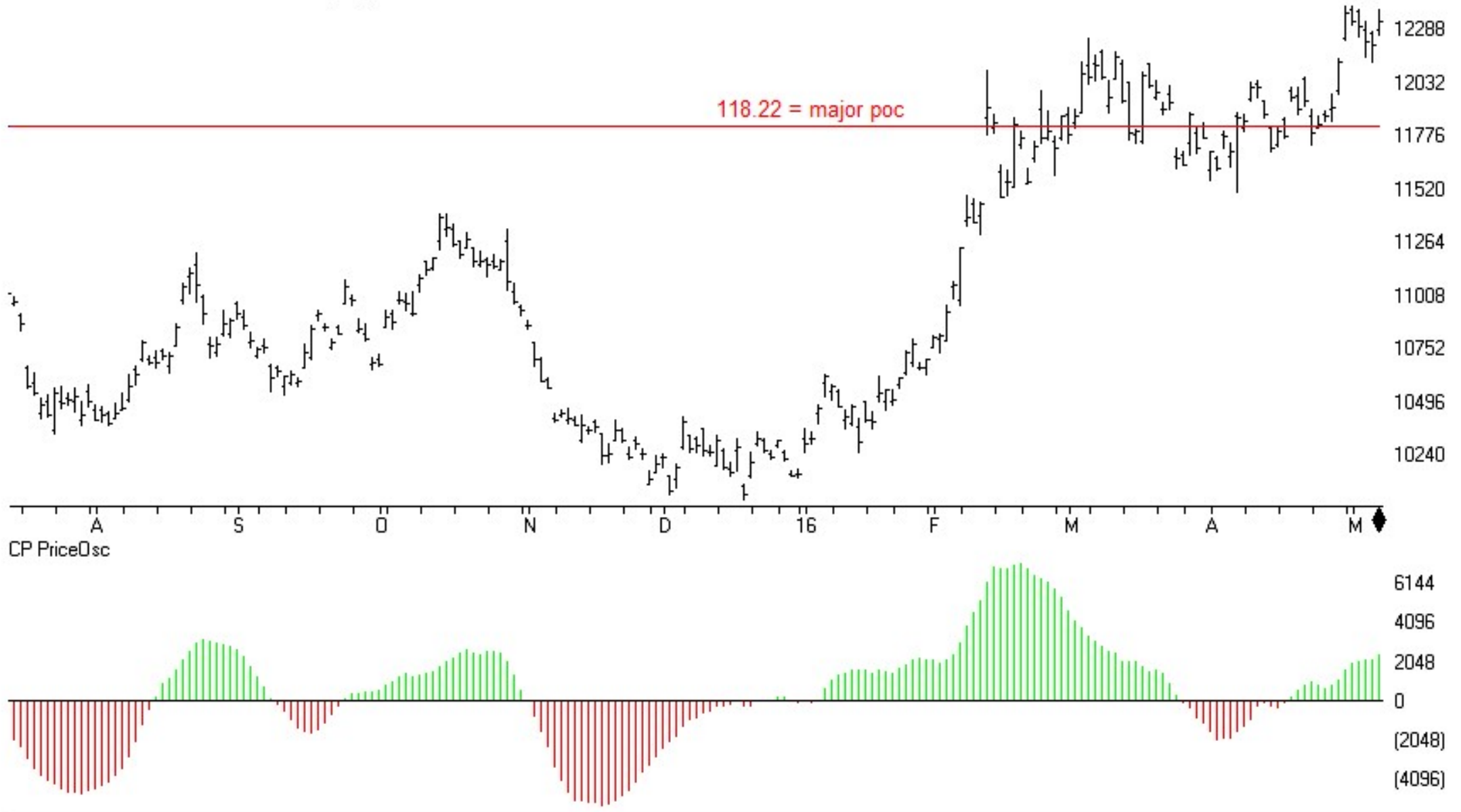
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/03/16	19.5	15.2	73.4	82.6	91.5	41.5	76.1	49.9	24.2
04/26/16	16.6	17.9	83.3	86.3	83.4	17.1	76.7	60.7	32.2

T-Bonds	CM Net	LT Net	ST Net
05/03/16	-58103	45000	13103
04/26/16	-61518	48175	13343

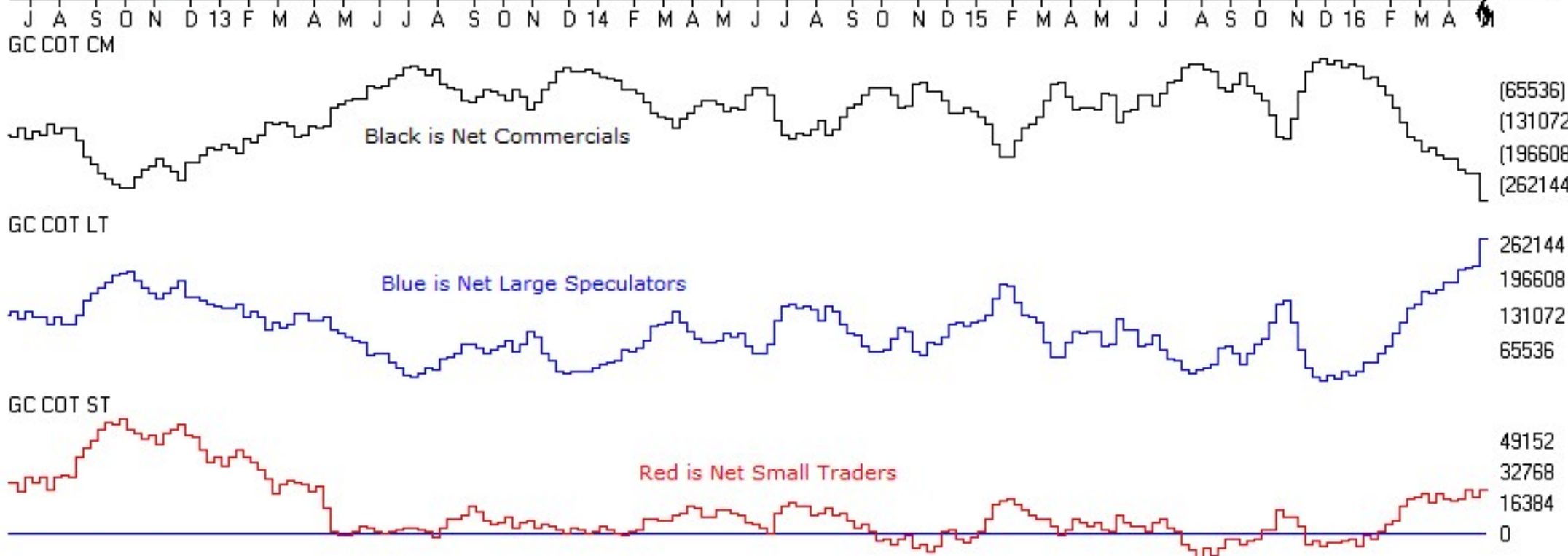


TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)

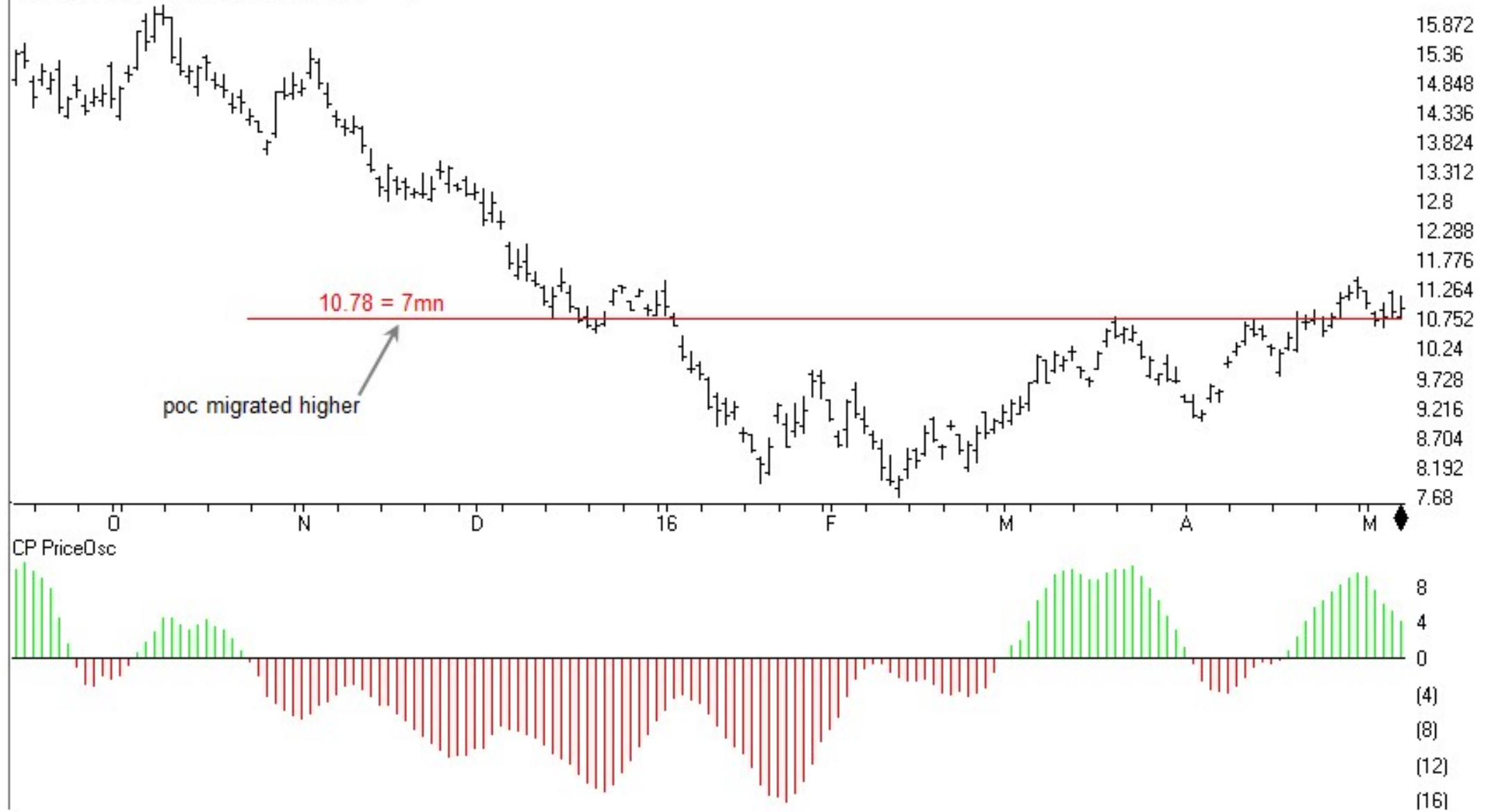


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/03/16	0	0	100	100	100	0	99.9	27.1	0
04/26/16	0	0.3	100	100	100	0	86.8	39.5	4.1

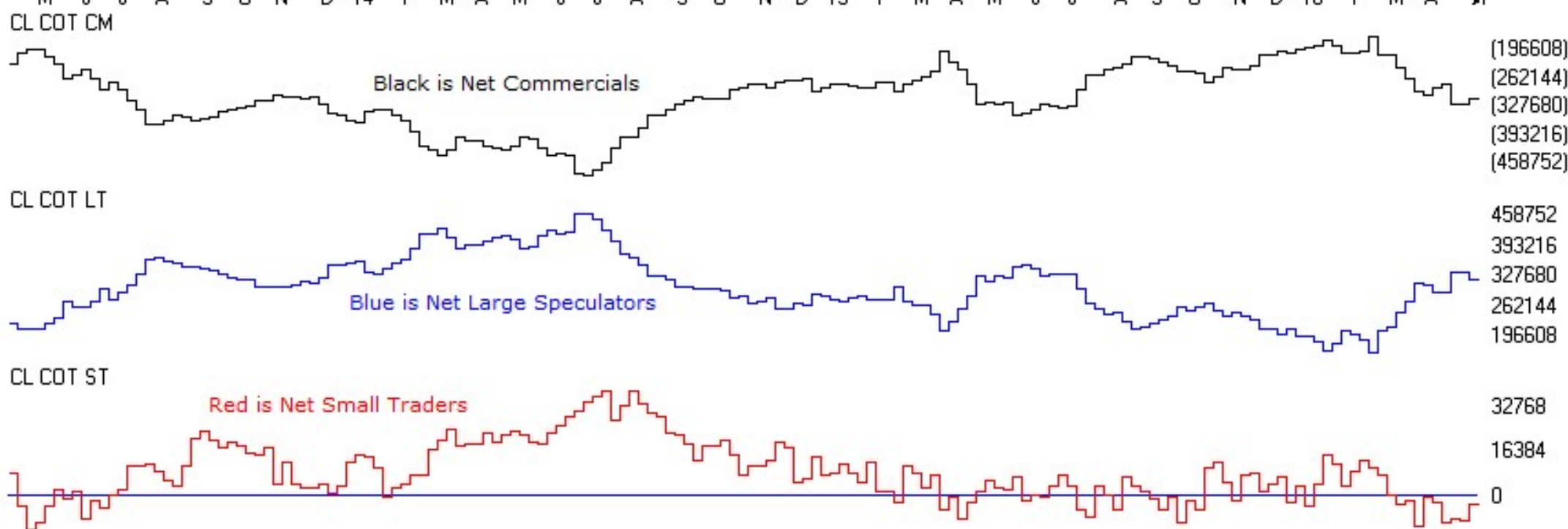
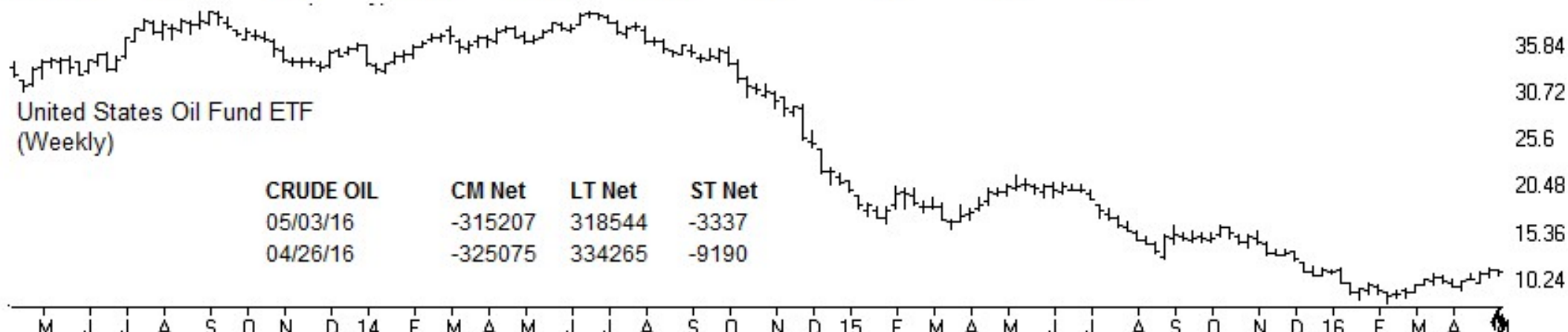


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

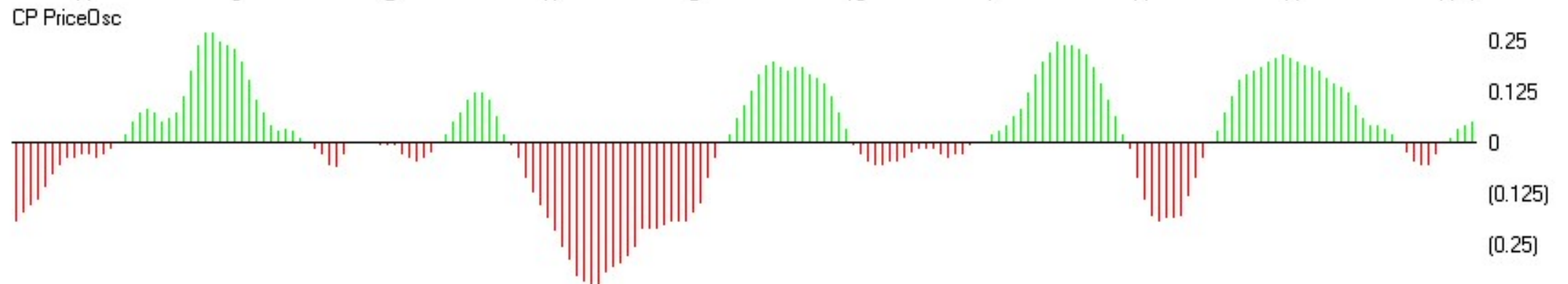
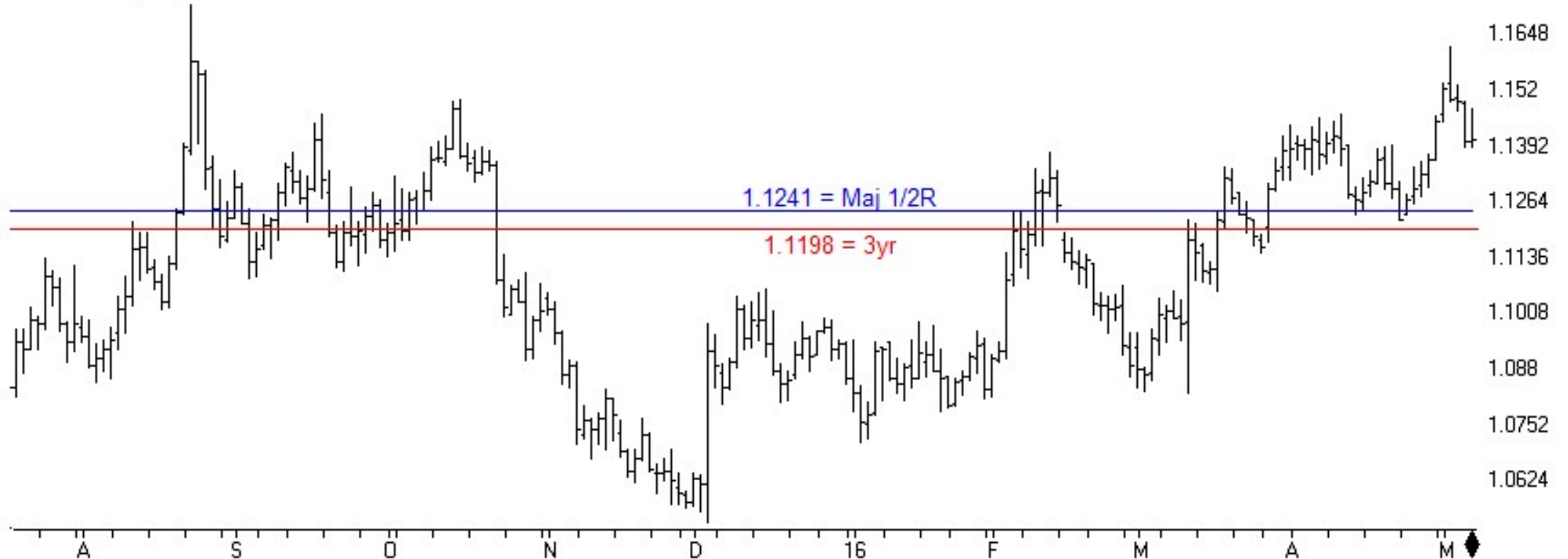


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/03/16	6.7	54.5	95.7	91.0	69.6	1.1	29.9	37.7	67.8
04/26/16	0.4	37.3	100.0	100.0	100.0	3.2	7.2	56.0	94.2

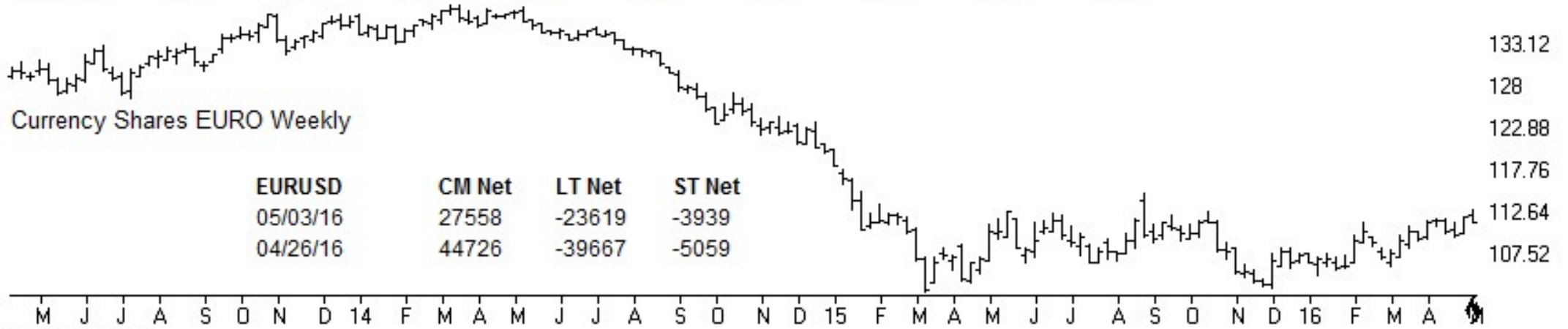




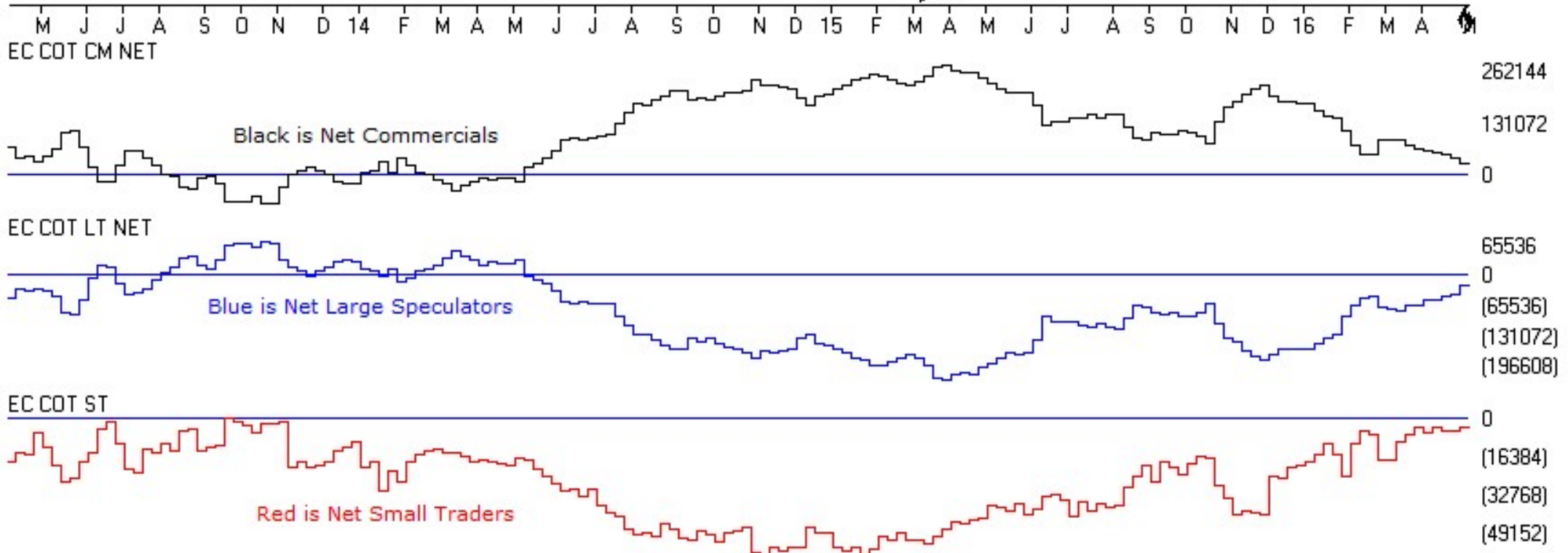
TSR Time Support/Resistance  
51 EURUSD (Daily)



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/03/16	0.0	0.0	80.9	100.0	100.0	6.7	99.0	80.5	50.6
04/26/16	0.0	2.9	69.9	100.0	98.8	20.6	96.0	73.7	49.3



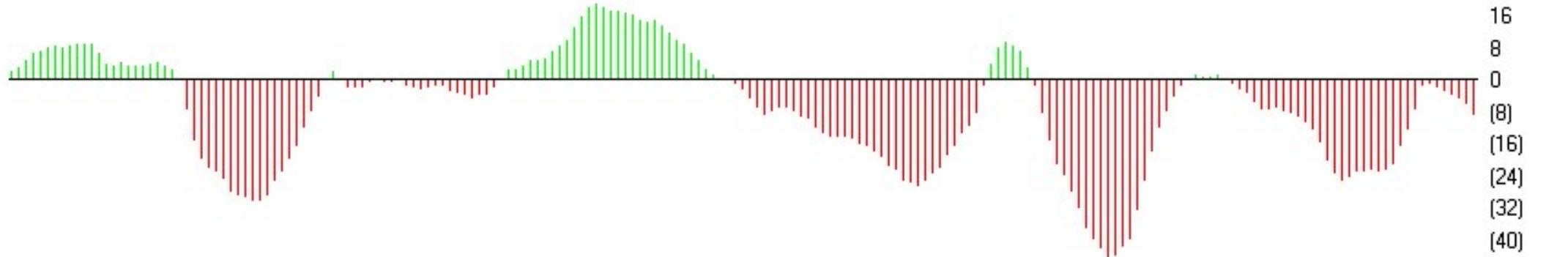
EURUSD	CM Net	LT Net	ST Net
05/03/16	27558	-23619	-3939
04/26/16	44726	-39667	-5059



53 USDJPY (Daily)



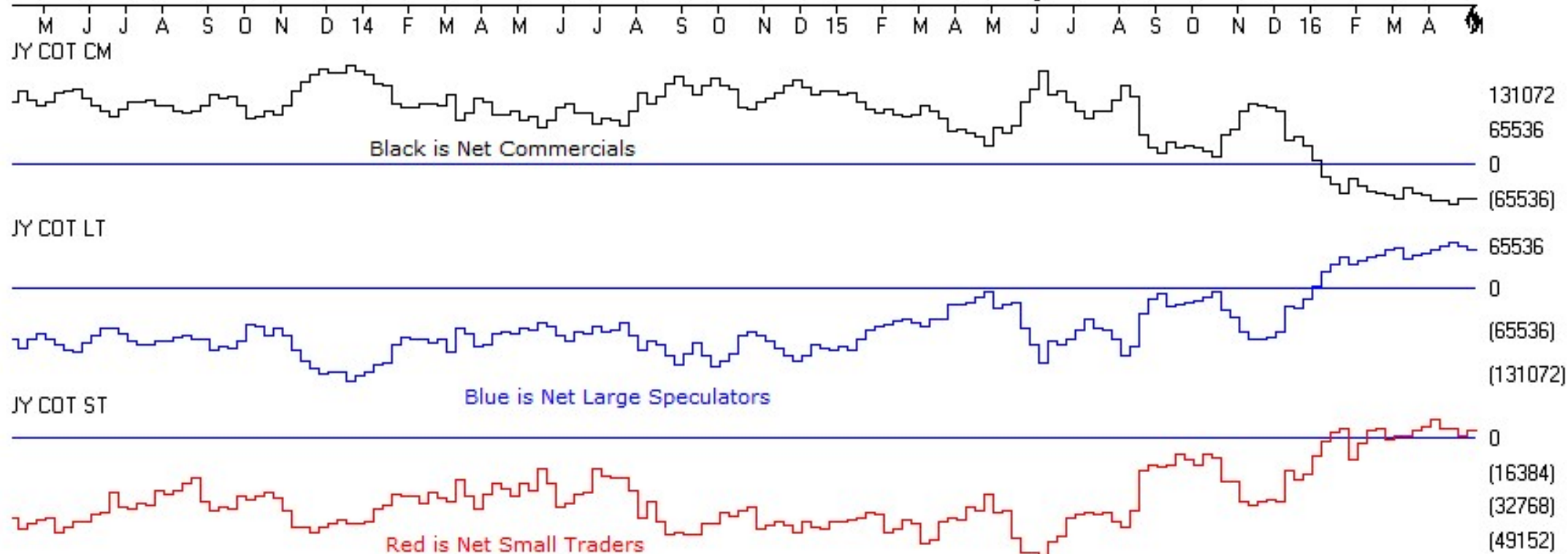
CP PriceOsc



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
05/03/16	6.0	11.0	78.9	93.1	87.9	13.5	88.0	91.0	68.1
04/26/16	4.9	7.9	73.6	96.4	97.8	23.3	81.3	75.1	63.4



CURRENCYSHARES  
JAPANESE YEN  
+ commitments of traders



# ChartProfit

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