

ChartProfit

Charts to Friday 7th April 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 04/07

	-5	-4	-3	-2	↓
NYSE	48	57	43	53	48
NasDaq	46	55	42	51	43
SP500	67	65	52	58	54
ND100	76	73	65	65	61
R2000	38	52	36	51	41

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

04/07: AAll (public poll). Bulls% was lower at 28.3%, a twenty two week low. Bears% was higher at 39.6% having reached 46.5% four weeks ago which was the highest Bears% since the market low in February 2016.

04/07: Investors Intelligence. Bulls% was higher at 55.8%. Up from previous week's 49.5%, a twenty week low and down from 63.1% recoded just six weeks ago which was the highest Bulls% since 1987. Bear% was slightly higher this week at 18.3% - five weeks ago Bears fell to 16.5% which was the lowest since July 2015.

04/07: Market Vane (advisers) poll was higher at 66. Five weeks ago the poll reached 69 which was the highest since May 2013.

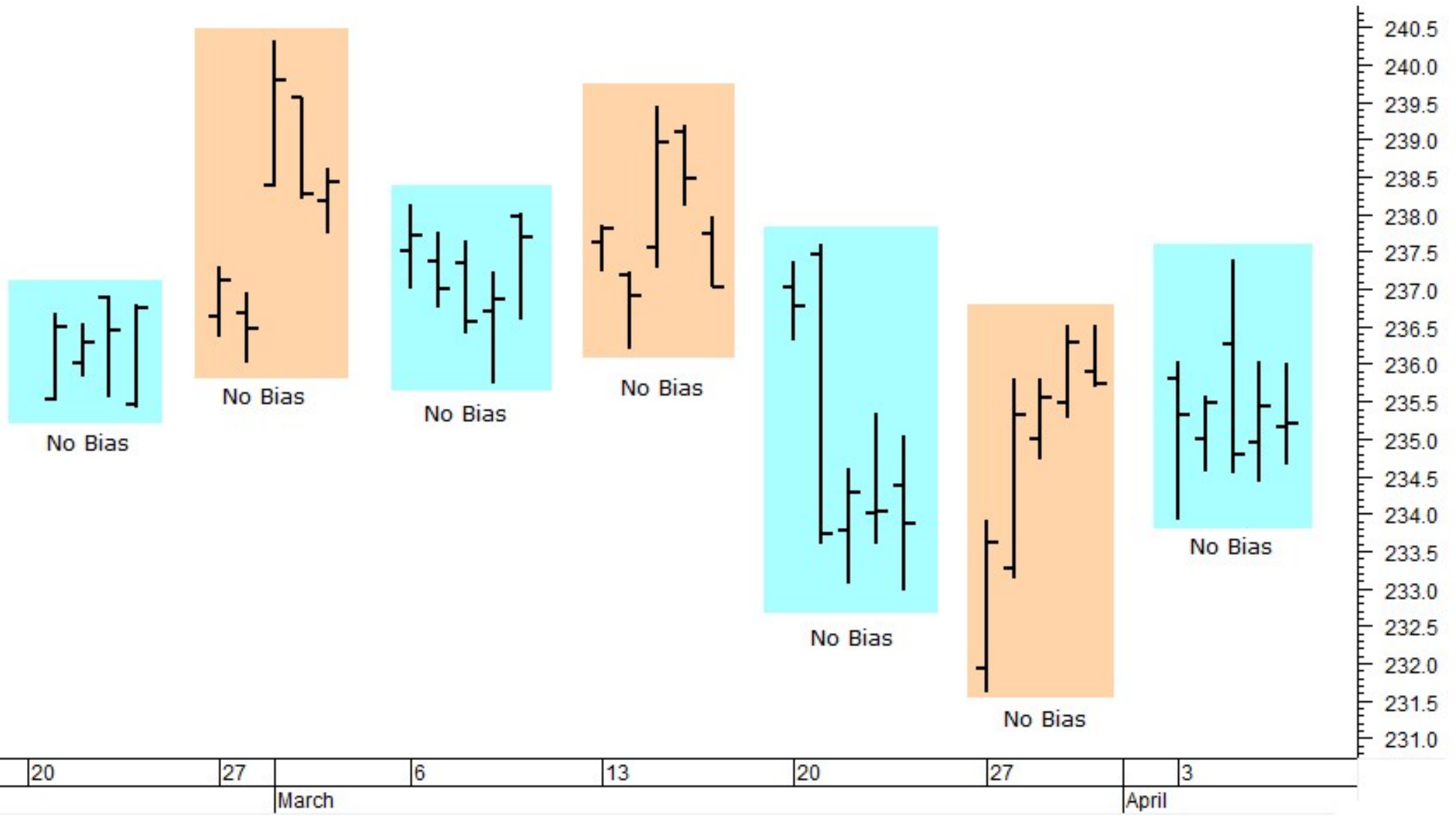
04/07: NAAIM exposure index was lower at 67.47, a 22week low.

Mutual Fund Flow:

04/07: My version of the Rydex Assets Ratio finished the week at 10.70. On 1st March the ratio reached 14.02, the second highest ratio in the database.

04/07: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$11.9 Billion in the week to 5th April, the largest single week outflow in fifteen weeks. Six weeks ago the 4wk flow reached \$30.4 Billion which was the highest since November 2014 but has fallen back to a negative -\$10.21 Billion.

SPY Weekly Structure

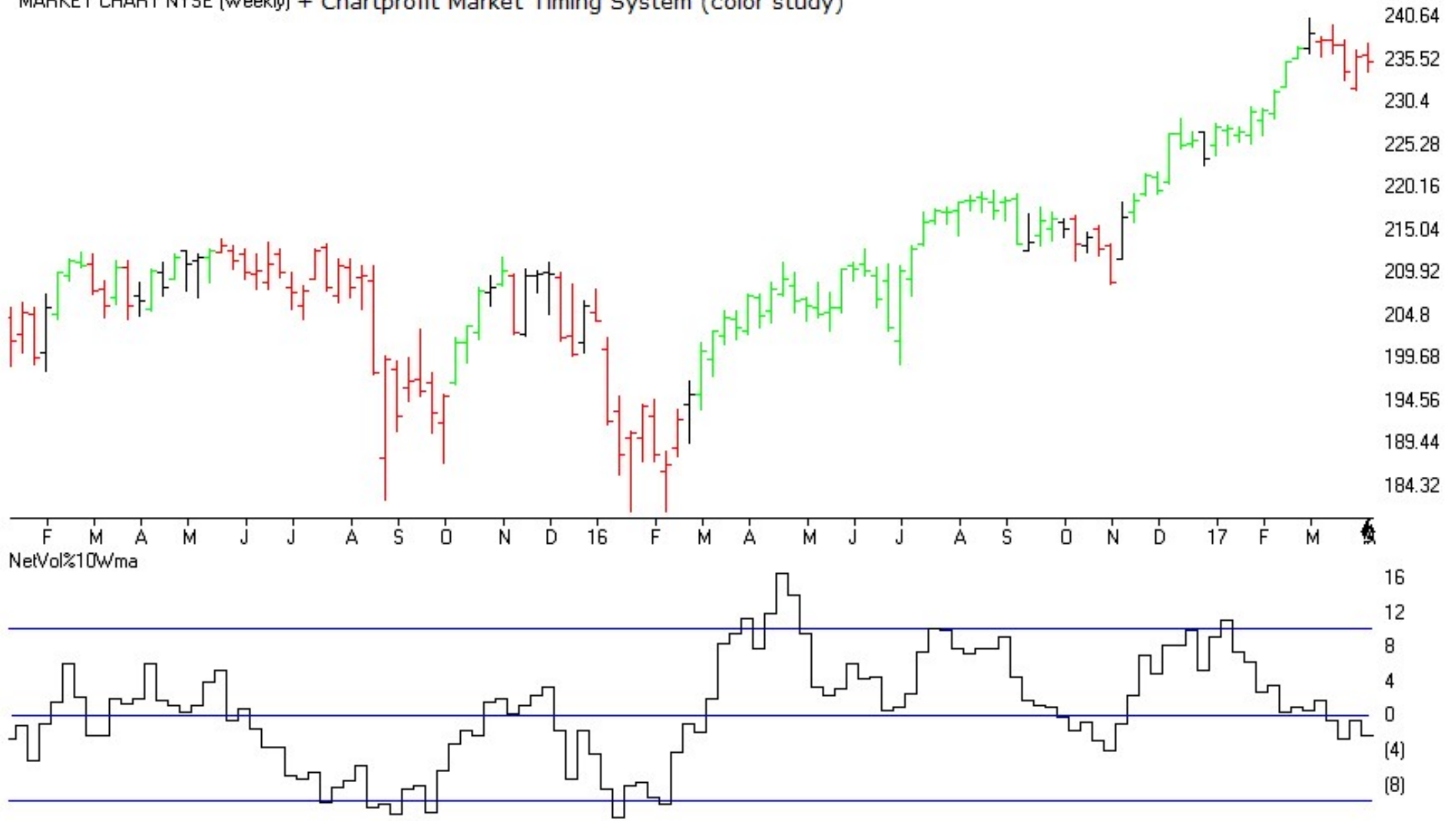


Commitments of Traders

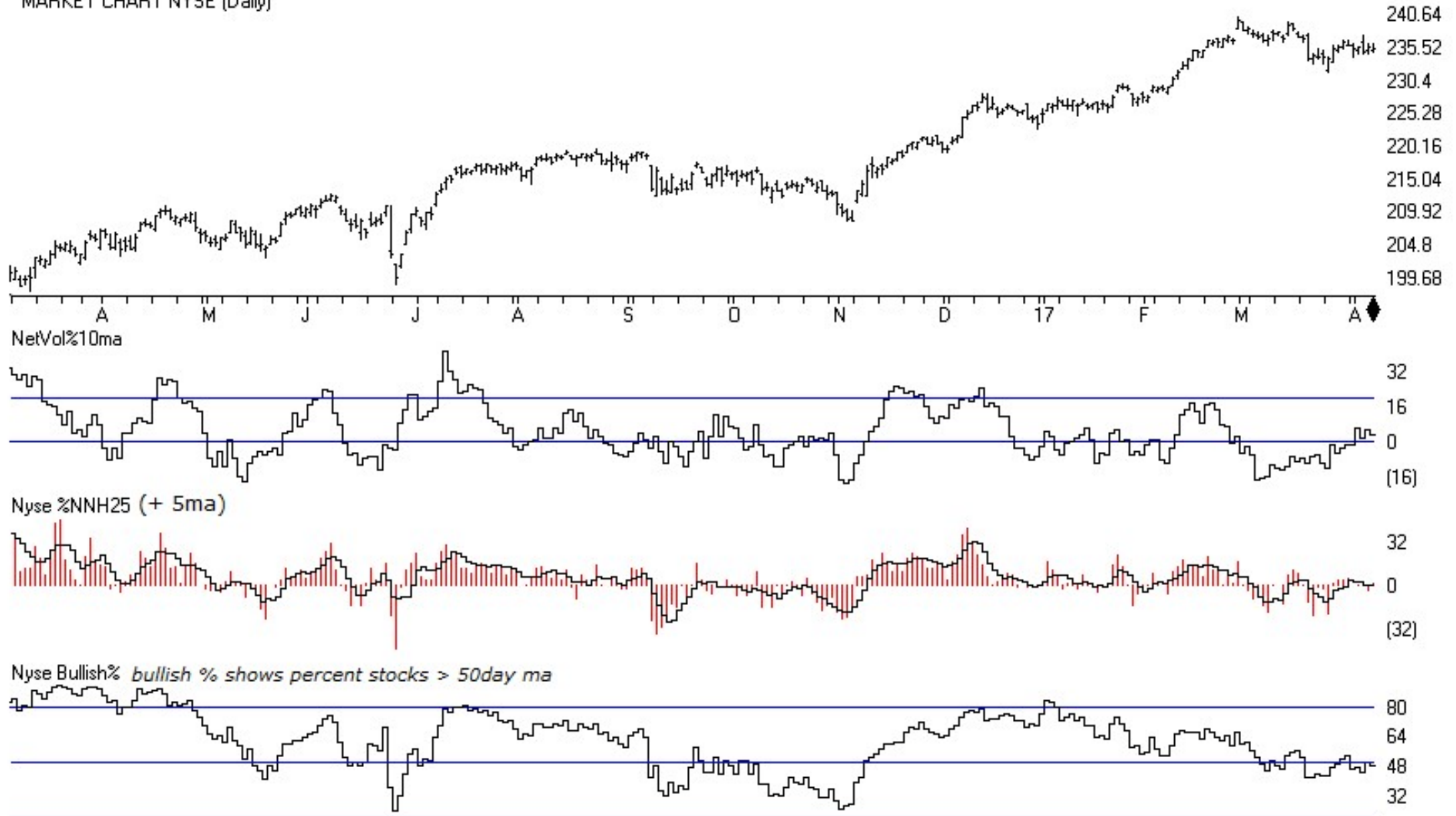
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	13.8	14.5	81.3	54.2	57.9	44.2	90.8	93.7	24.4
03/28/17	0.0	0.0	93.3	84.1	99.4	51.6	91.5	77.7	12.6
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	58.3	28.3	71.3	48.8	86.2	43.9	18.7	35.4	76.9
03/28/17	73	48	45.3	34.2	50.1	47.6	10.5	8.9	63.9
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	56.4	61.8	31.0	47.1	31.3	45.8	4.7	0.0	54.8
03/28/17	55.0	80.9	45.3	43.4	28.1	50.1	48.6	0.0	20.9
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	51.9	61.8	58.0	58.7	52.7	57.3	47.6	39.6	25.8
03/28/17	62.8	66.4	40.5	57.6	57.8	57.7	32.6	27.0	36.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	70.9	98.8	62.3	16.1	0.0	57.2	100.0	39.0	0.0
03/21/17	95.7	80.5	9.8	0.0	0.0	85.5	61.2	52.4	18.2
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	64.6	72.5	45.0	31.0	21.9	55.0	71.6	55.8	54.0
03/28/17	74.8	77.1	30.7	21.7	17.7	65.1	56.9	52.3	67.2
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	0.8	2.4	99.7	97.3	92.6	0.1	100.0	94.9	0.0
03/28/17	0.0	0.0	99.5	100.0	100.0	0.1	93.0	86.8	0.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	62.0	89.7	94.4	40.6	15.8	3.9	15.3	42.8	41.4
03/28/17	29.5	98.4	91.4	72.0	48.6	11.4	21.1	30.4	26.0

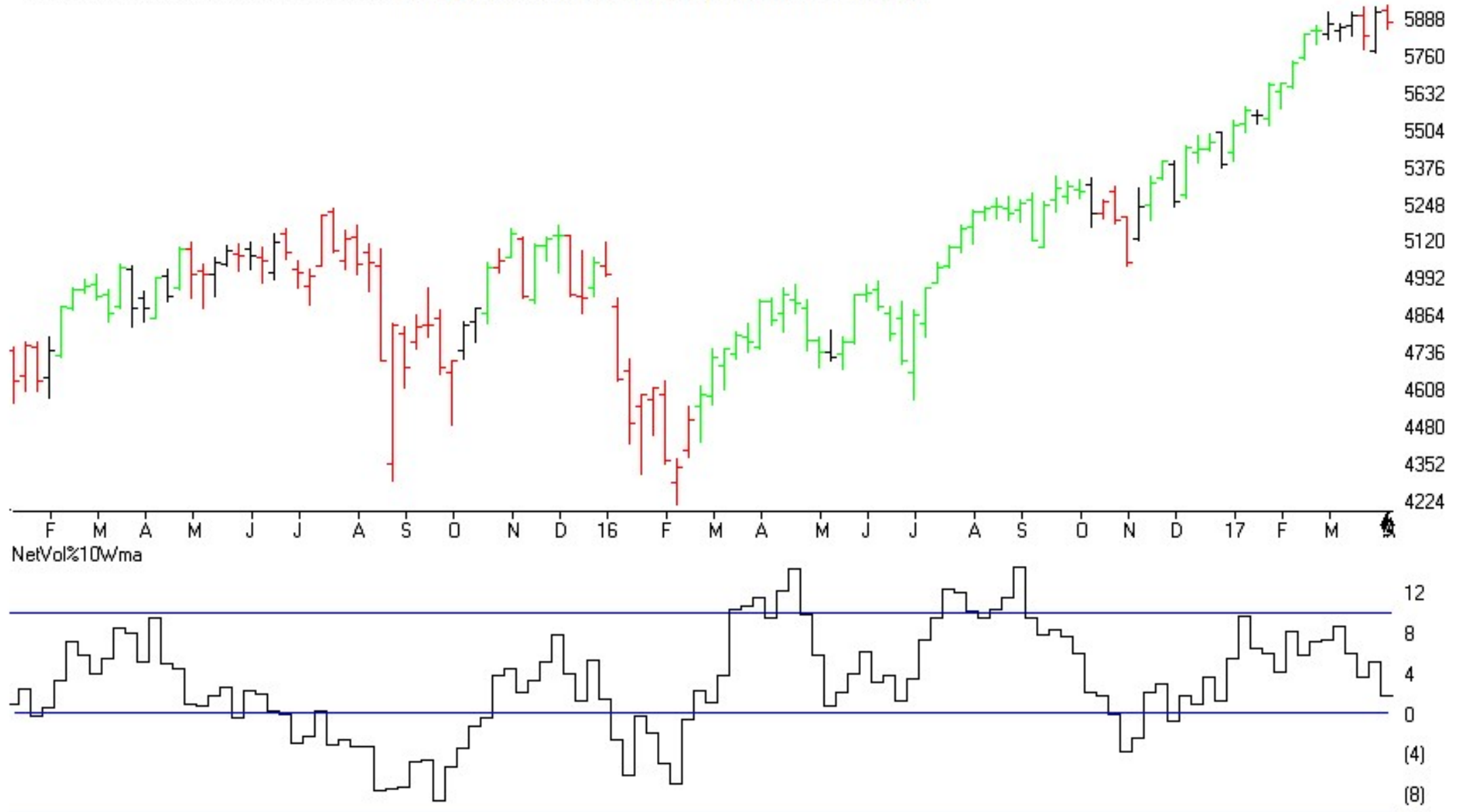
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



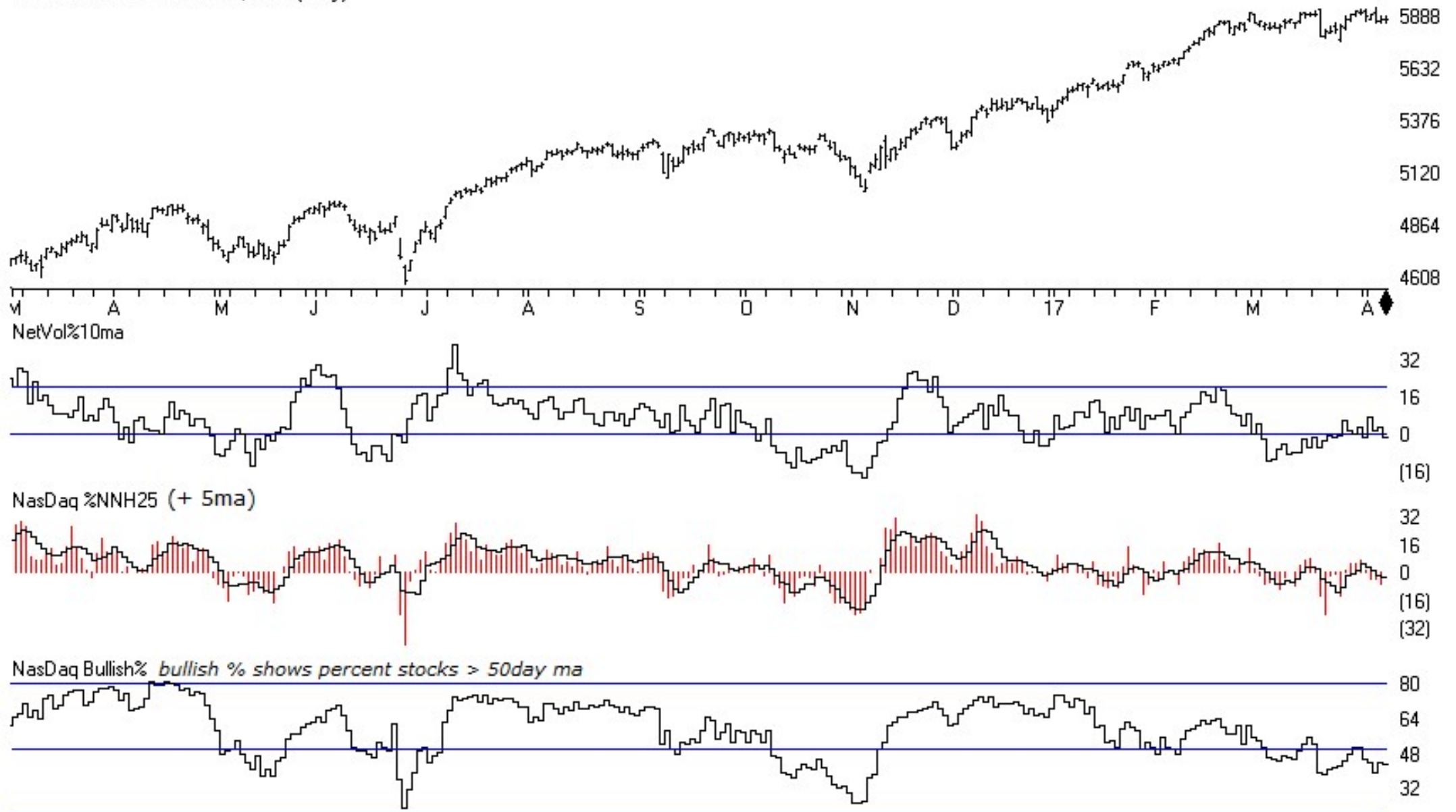
MARKET CHART NYSE (Daily)



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

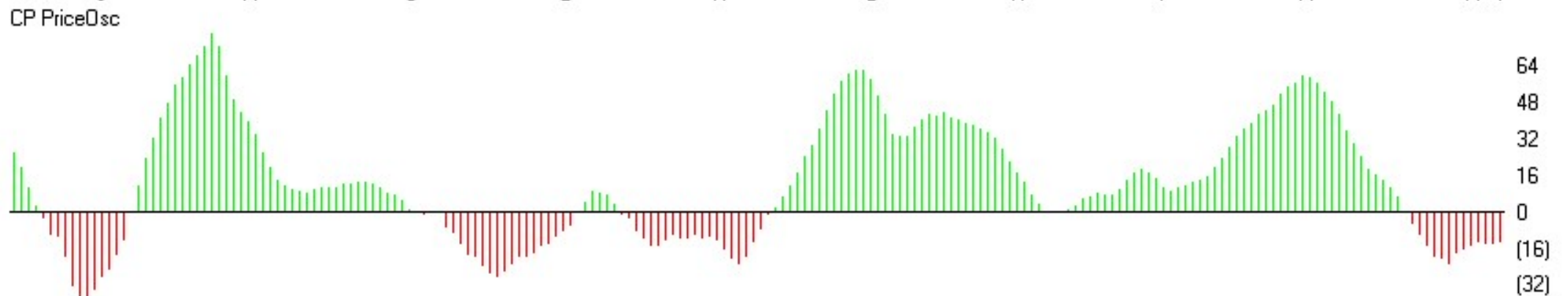
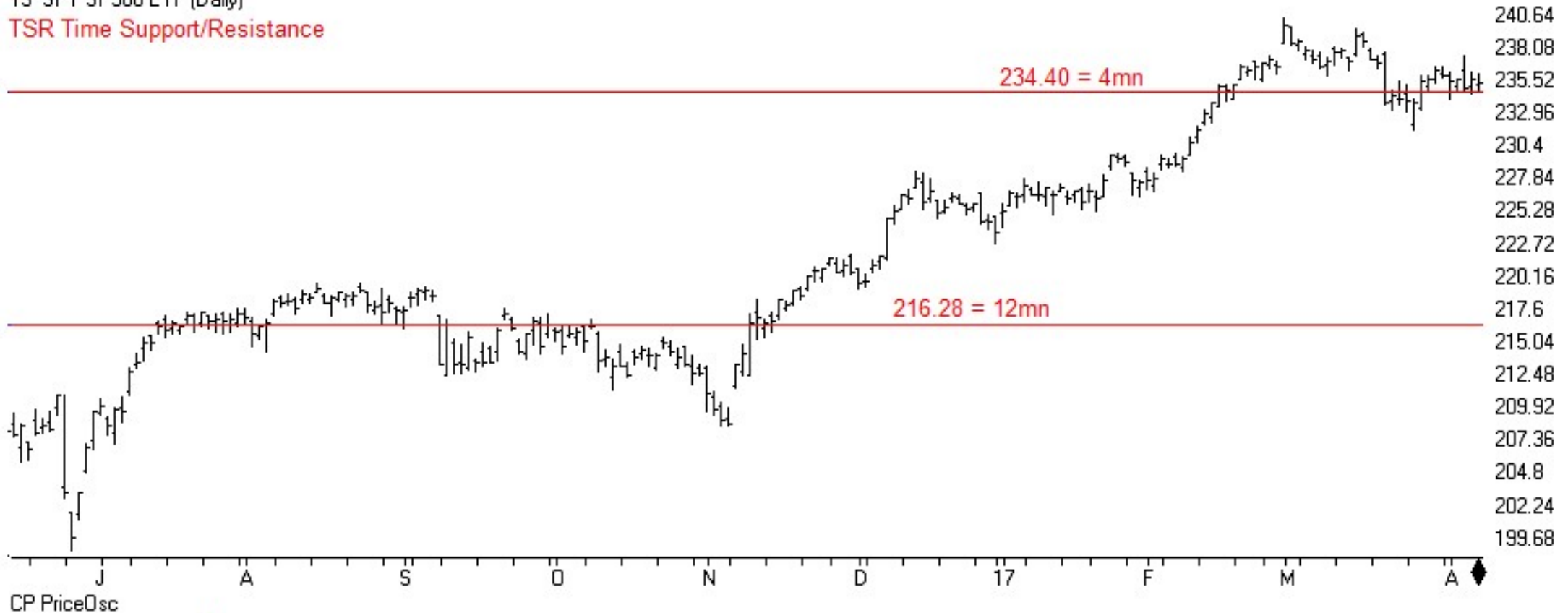


MARKET CHART NASDAQ 1800 (Daily)



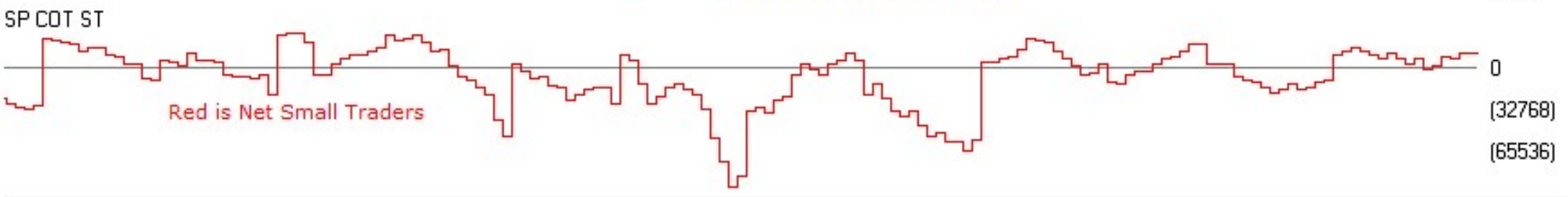
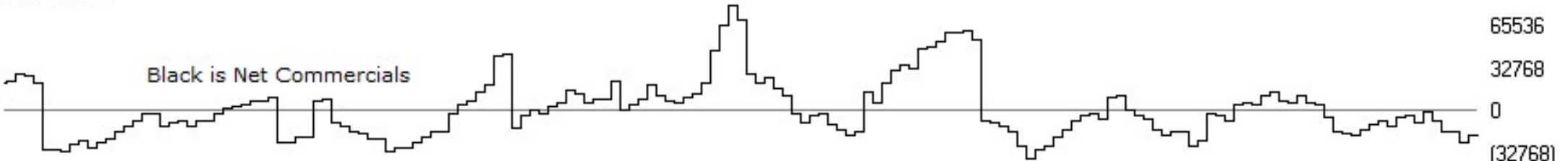
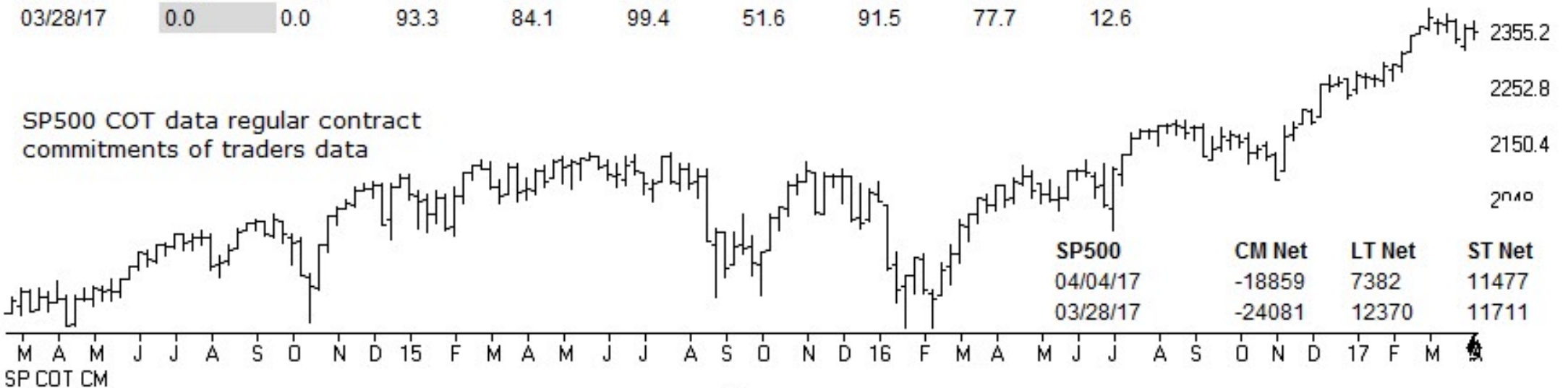
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



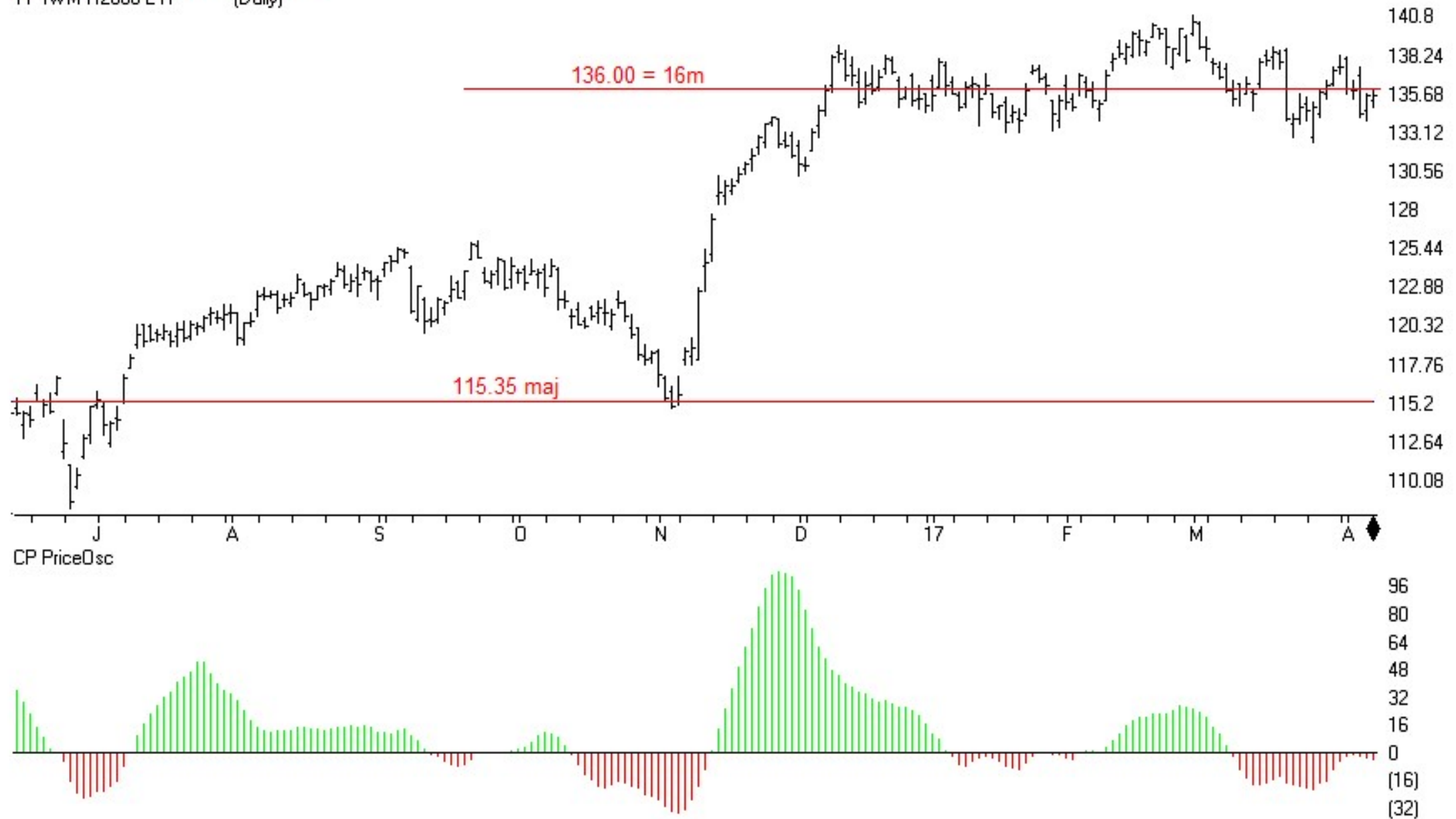
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	13.8	14.5	81.3	54.2	57.9	44.2	90.8	93.7	24.4
03/28/17	0.0	0.0	93.3	84.1	99.4	51.6	91.5	77.7	12.6

SP500 COT data regular contract commitments of traders data



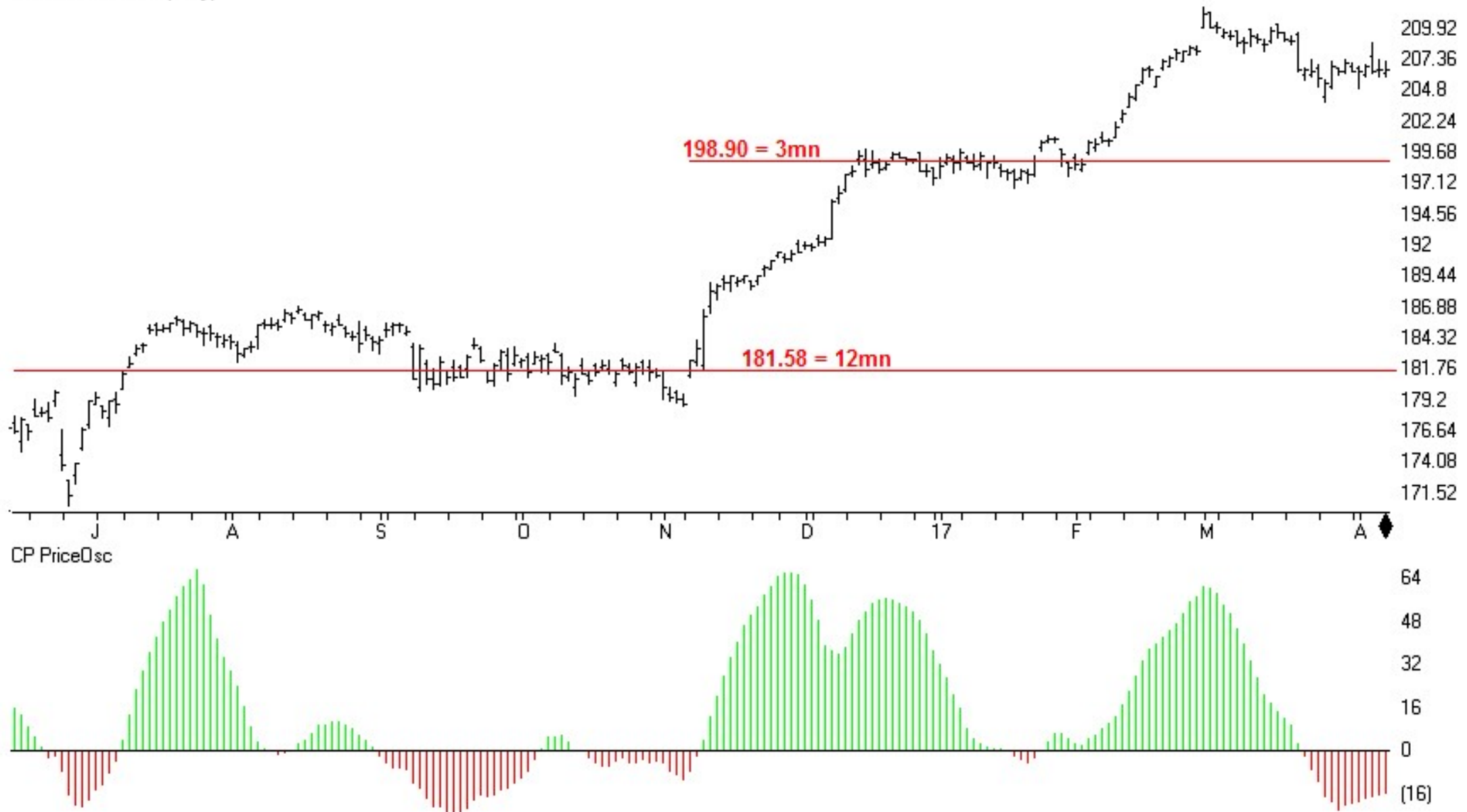
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

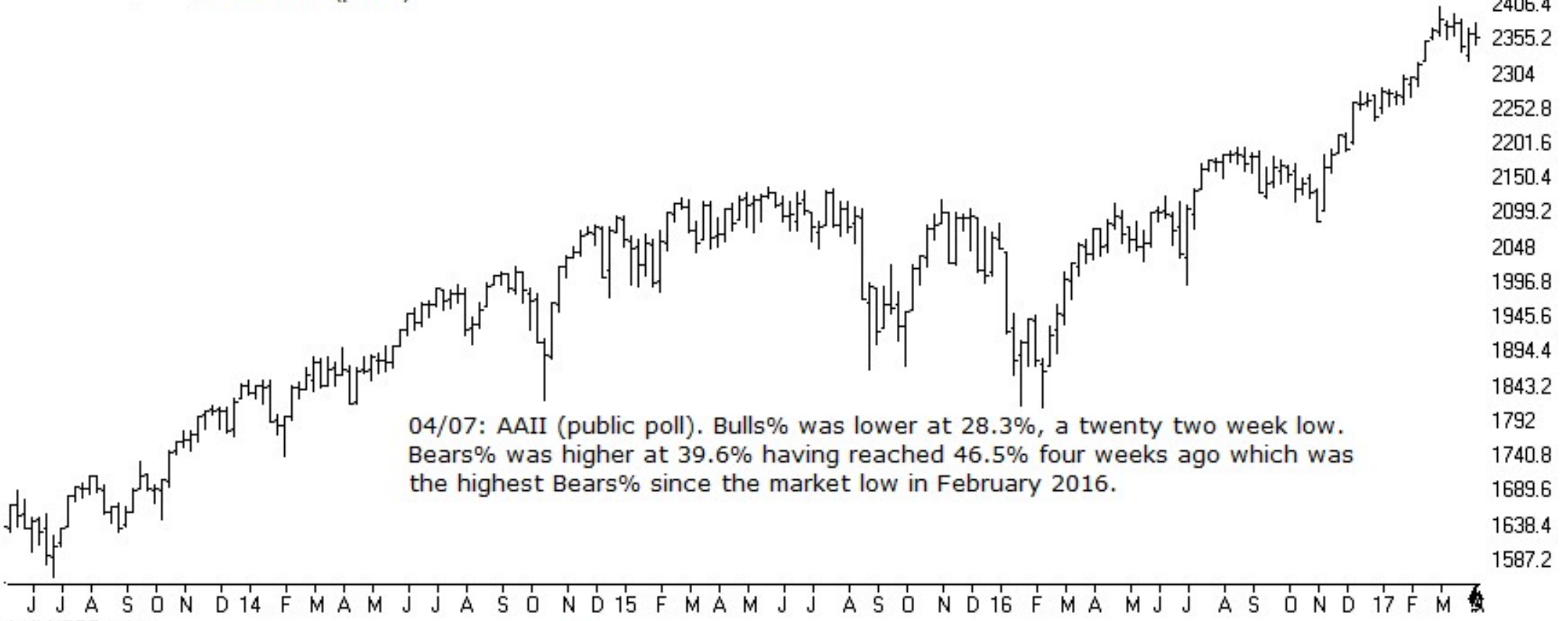


TSR Time Support/Resistance

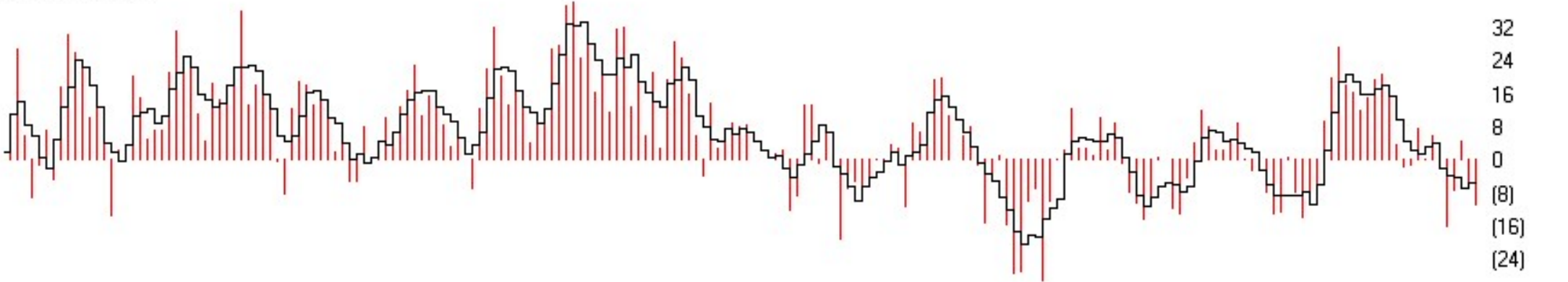
10 DIA DOW ETF (Daily)



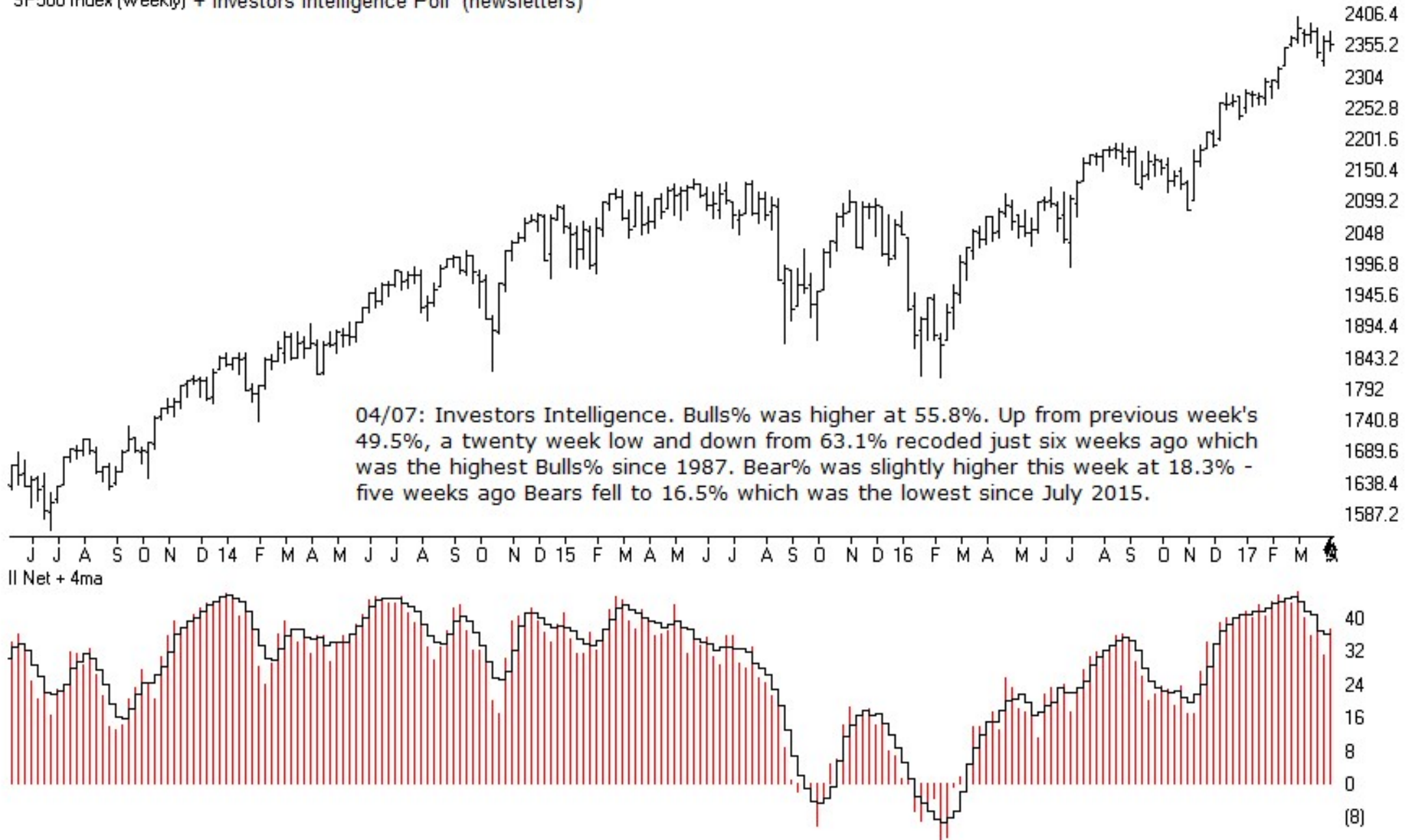
SP500 Index (Weekly) + AAI Poll (public)



AAII NETT + 4ma

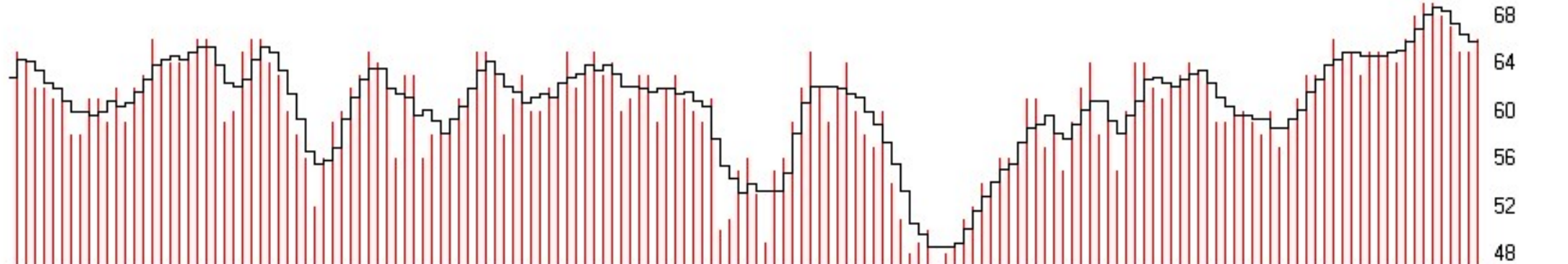
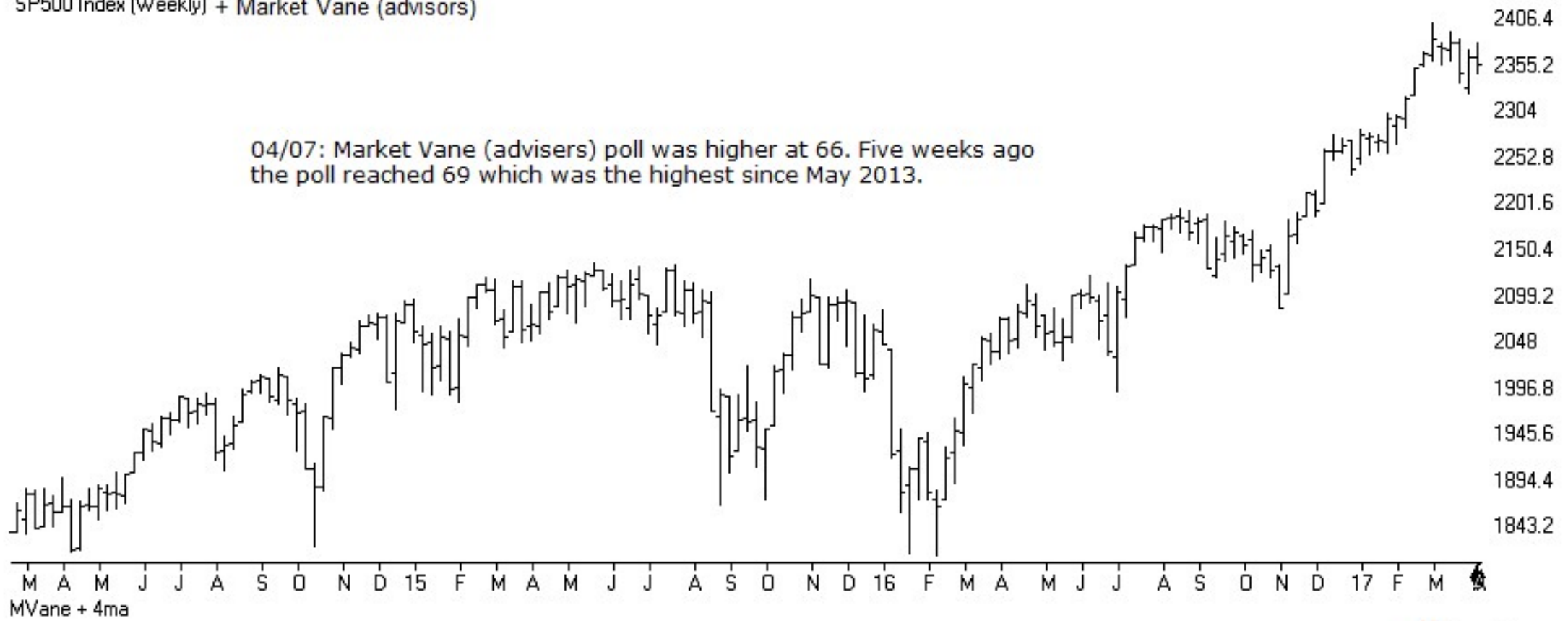


SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



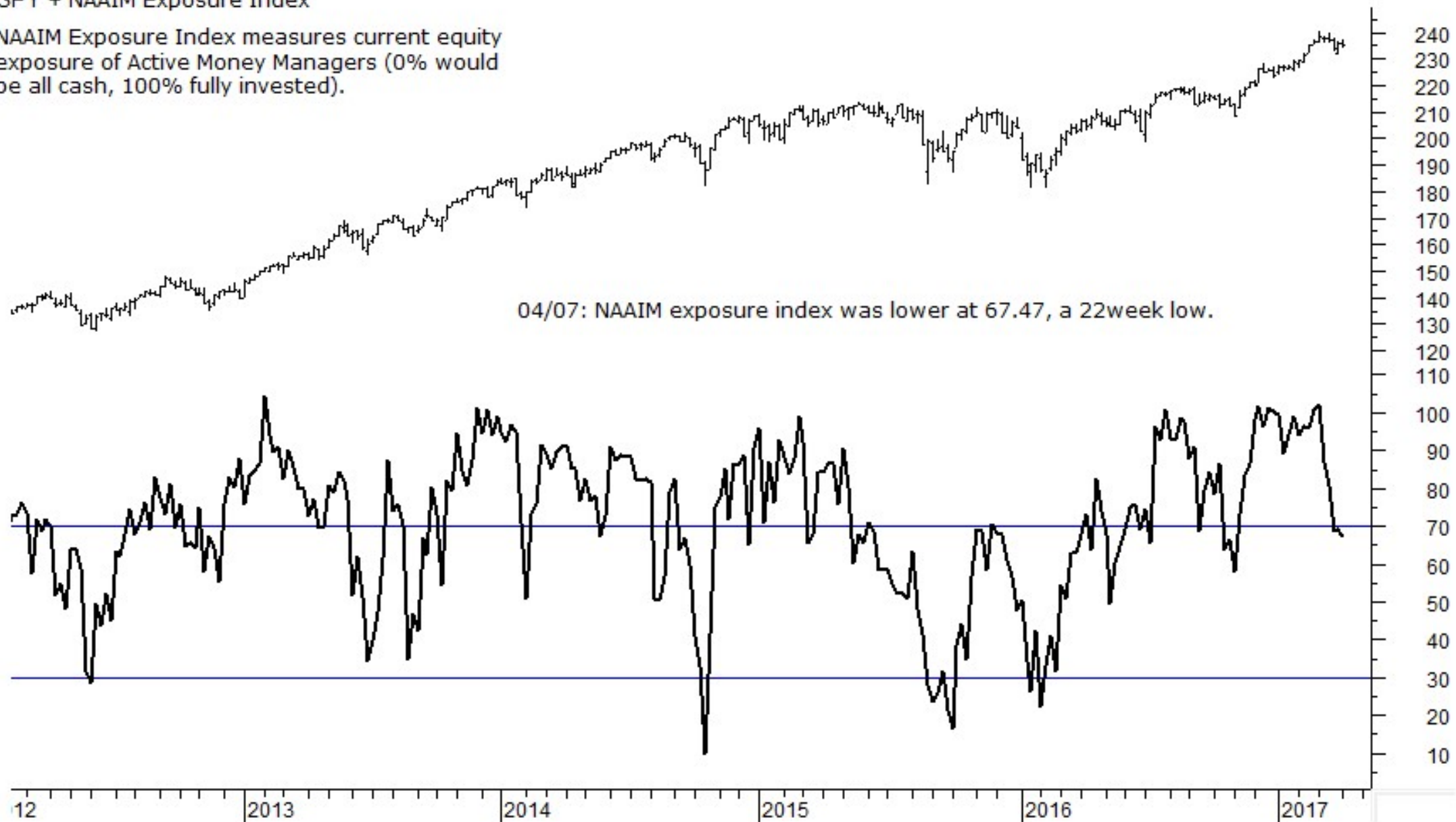
SP500 Index (Weekly) + Market Vane (advisors)

04/07: Market Vane (advisors) poll was higher at 66. Five weeks ago the poll reached 69 which was the highest since May 2013.

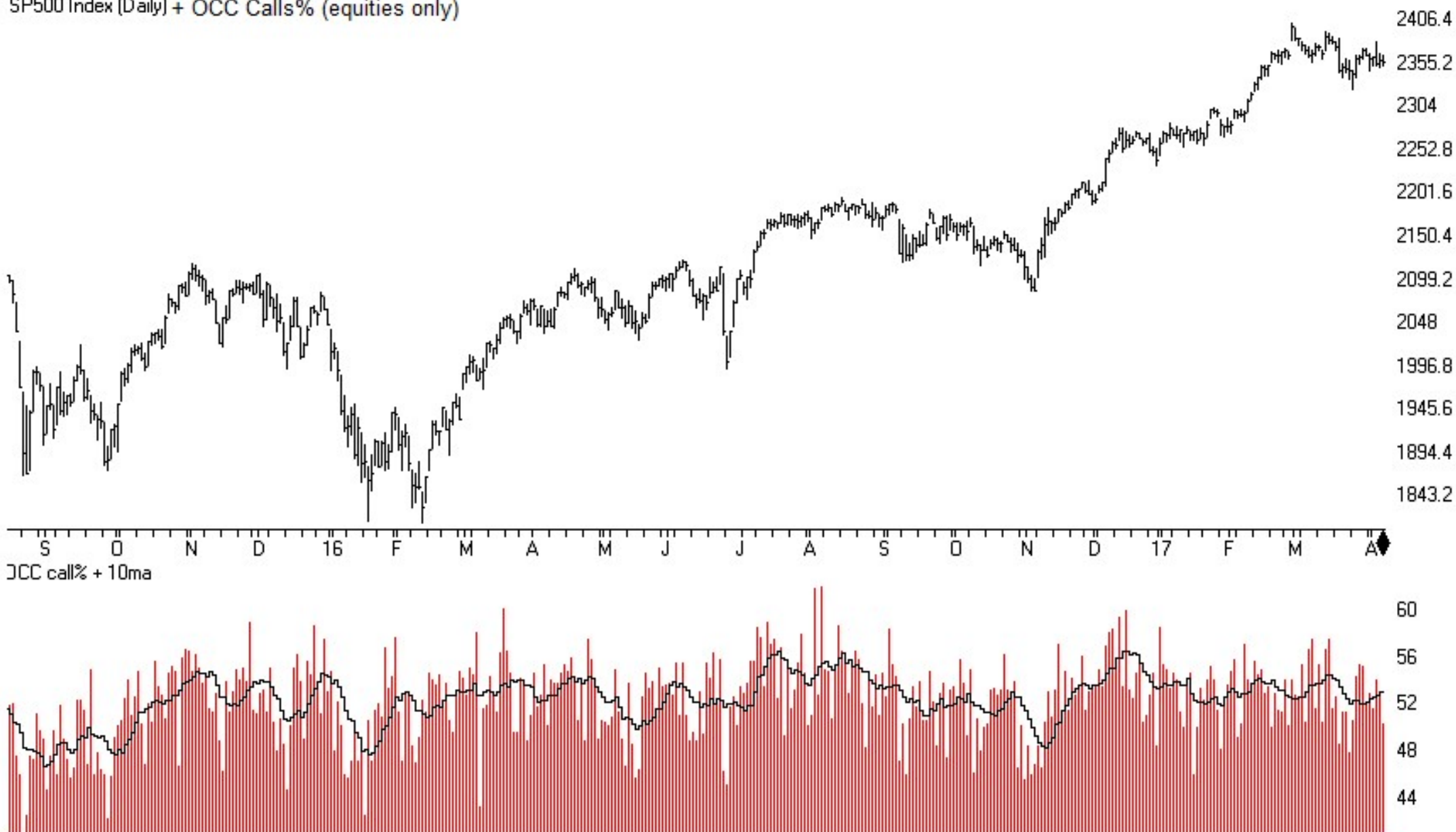


SPY + NAAIM Exposure Index

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

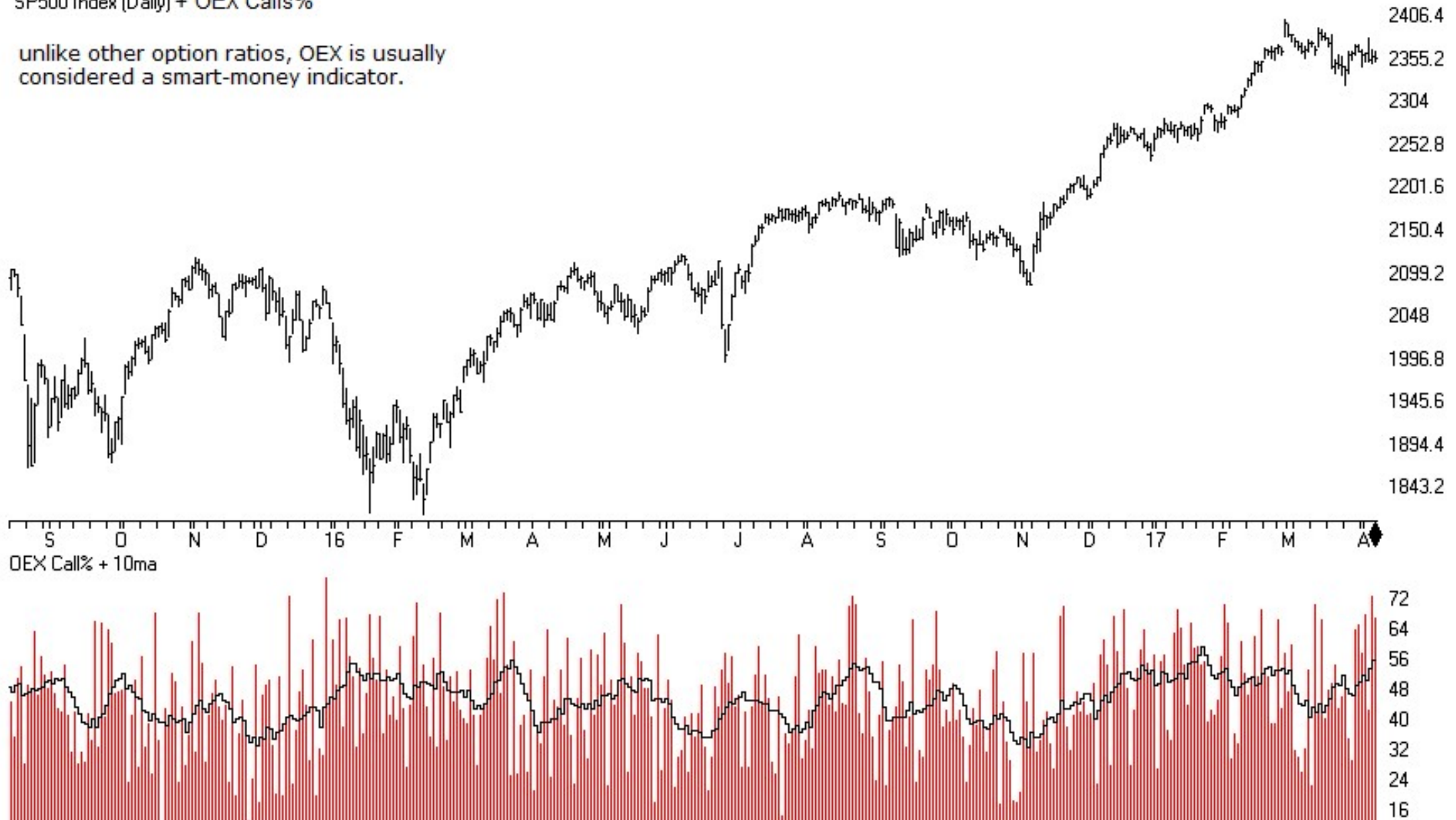


SP500 Index (Daily) + OCC Calls% (equities only)

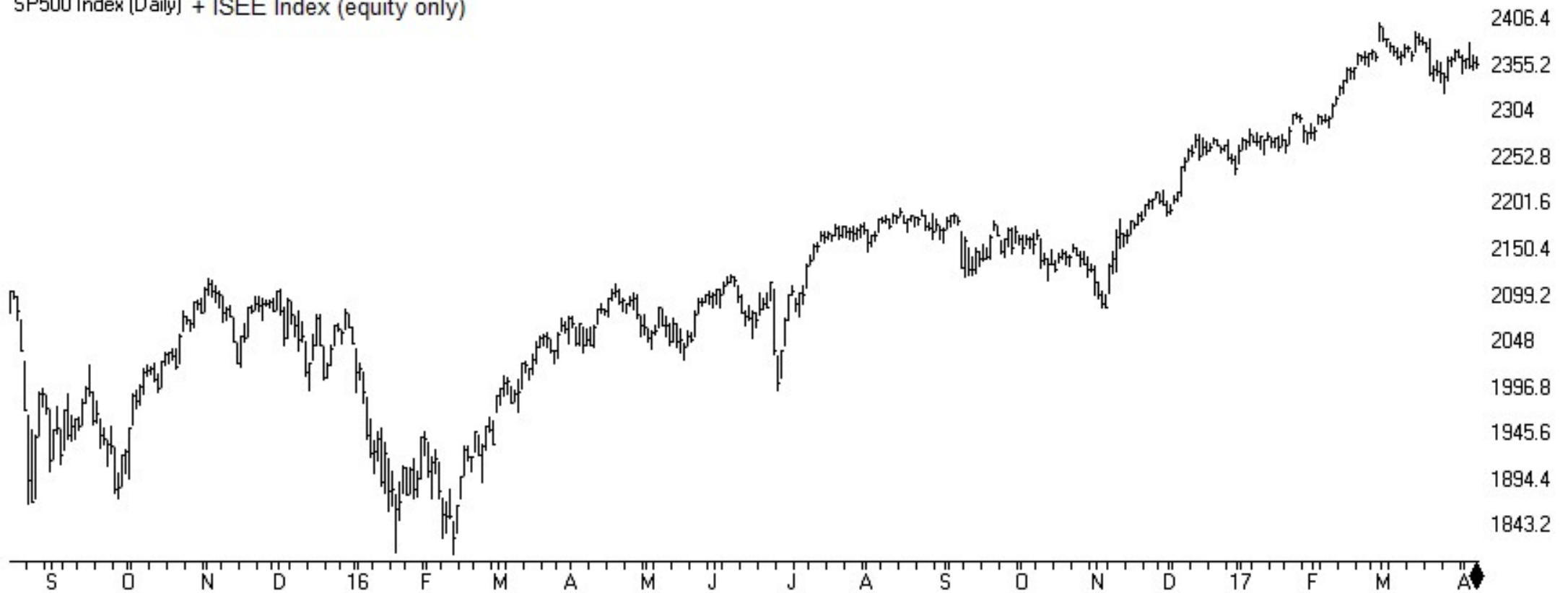


SP500 Index (Daily) + OEX Calls%

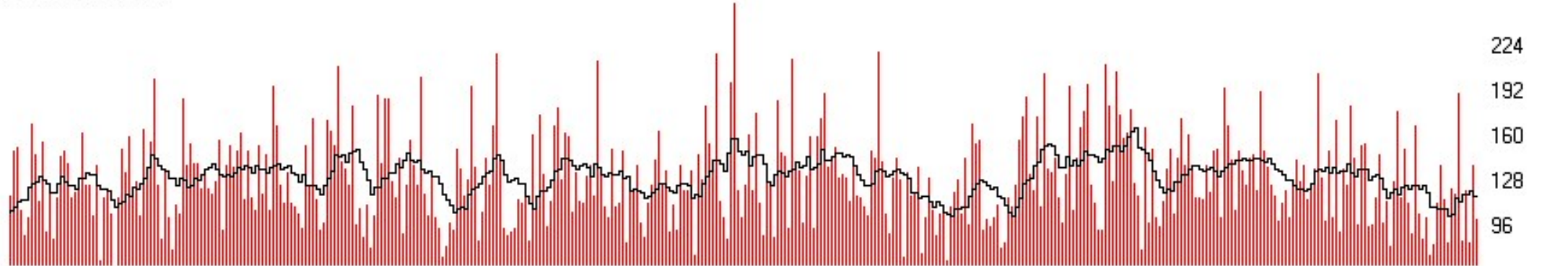
unlike other option ratios, OEX is usually considered a smart-money indicator.



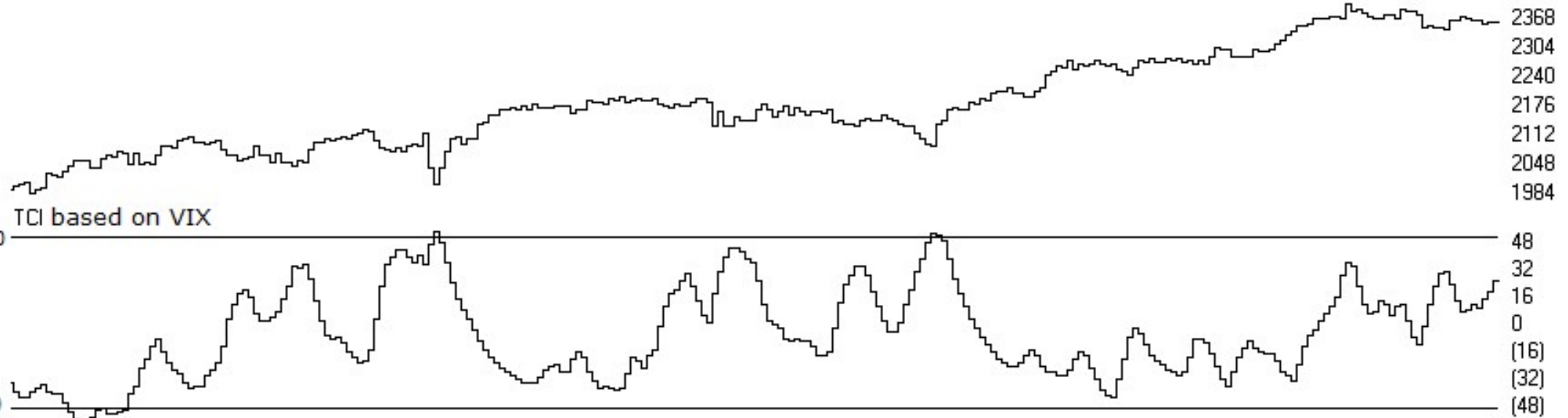
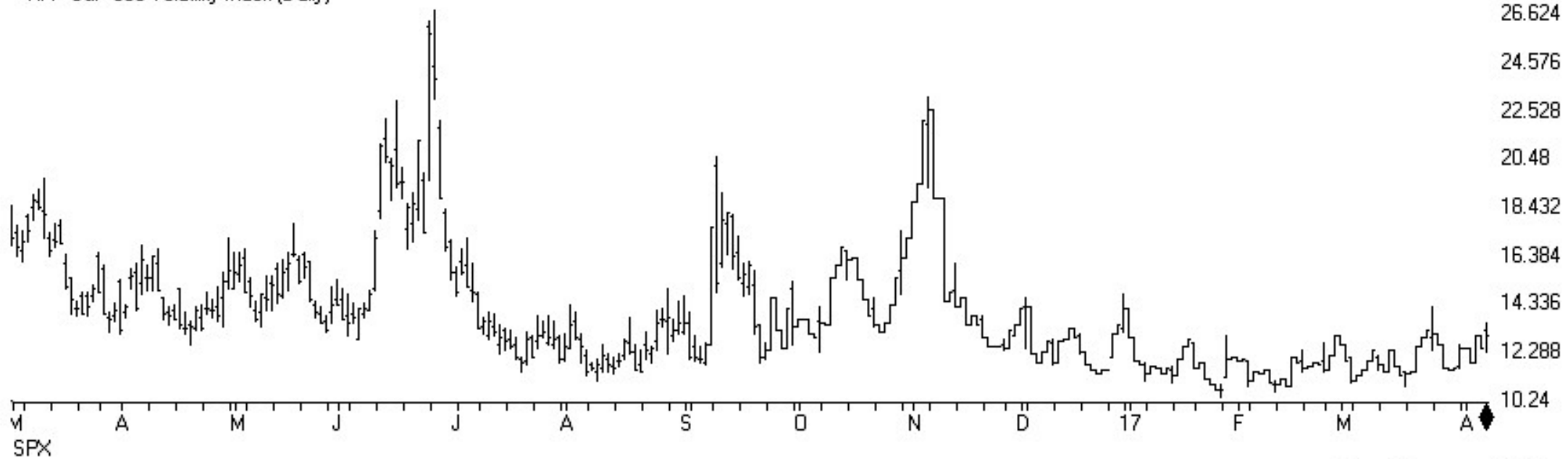
SP500 Index (Daily) + ISEE Index (equity only)



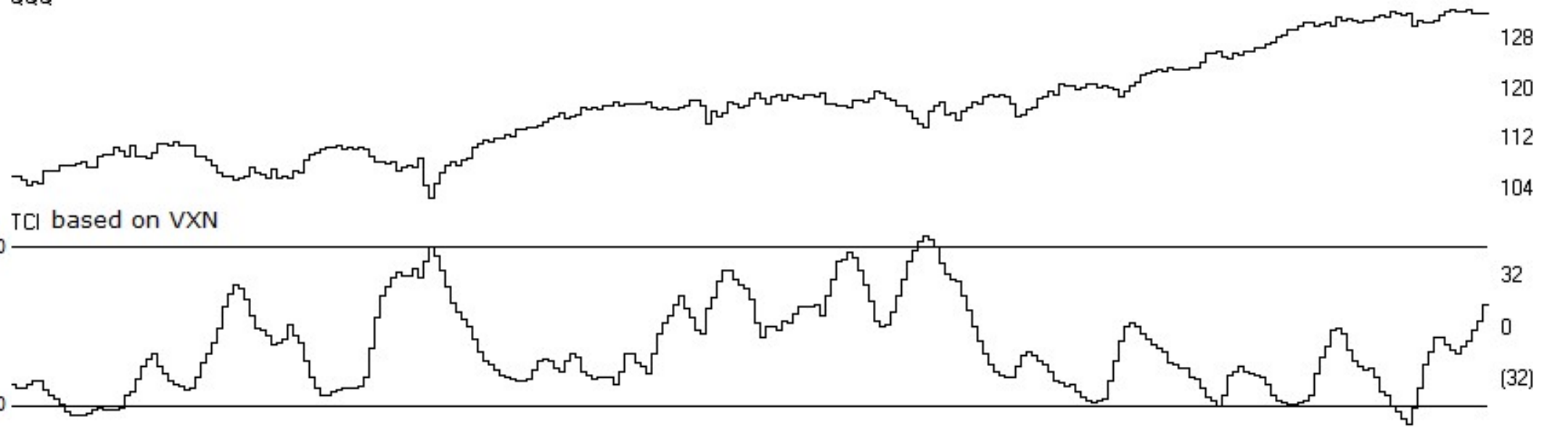
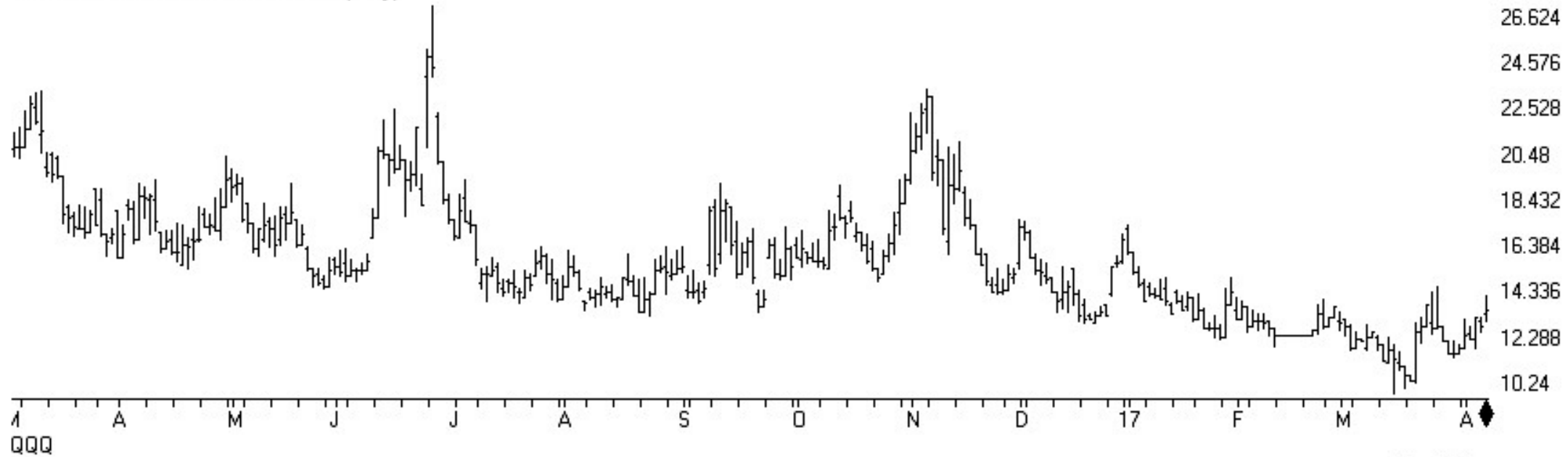
ISEE Equity+10ma



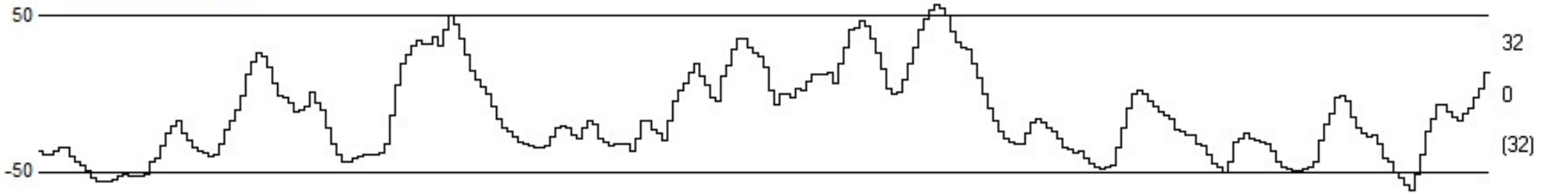
VIX - S&P 500 Volatility Index (Daily)



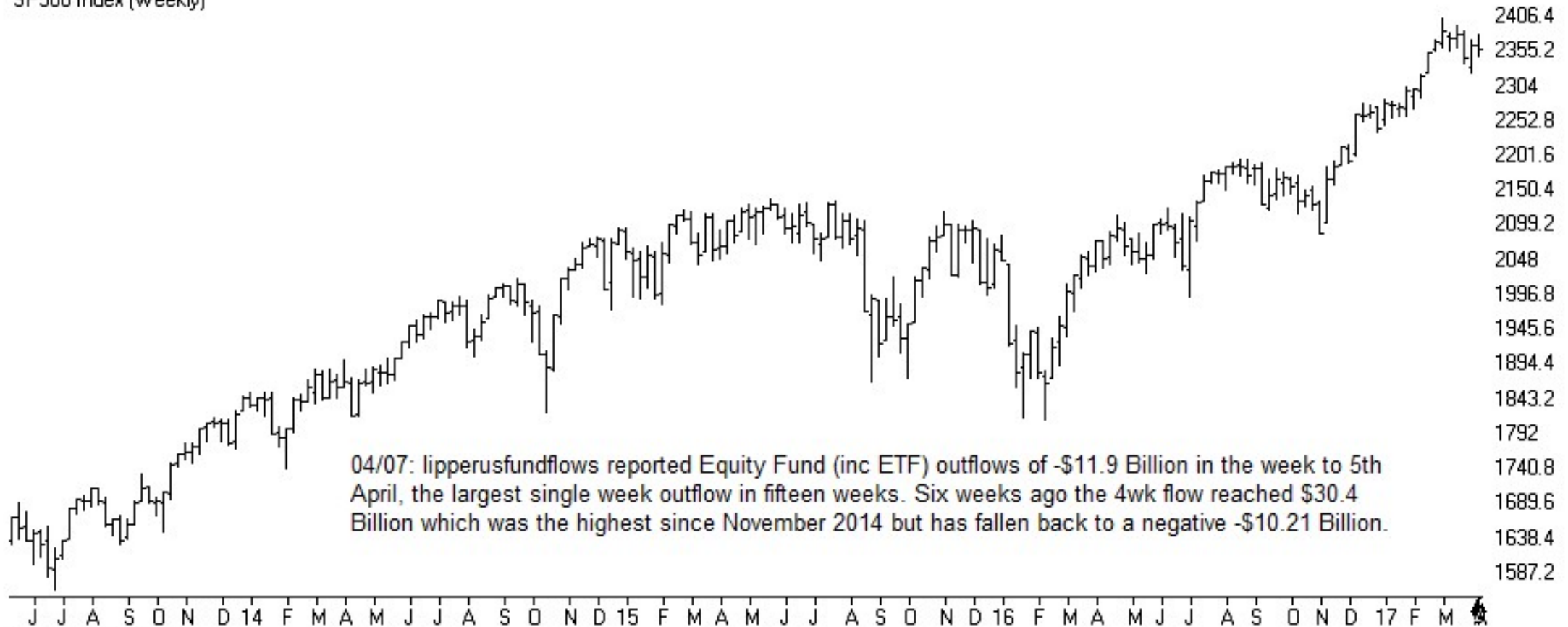
VXN - NASDAQ VOLATILITY INDEX (Daily)



TCI based on VXN

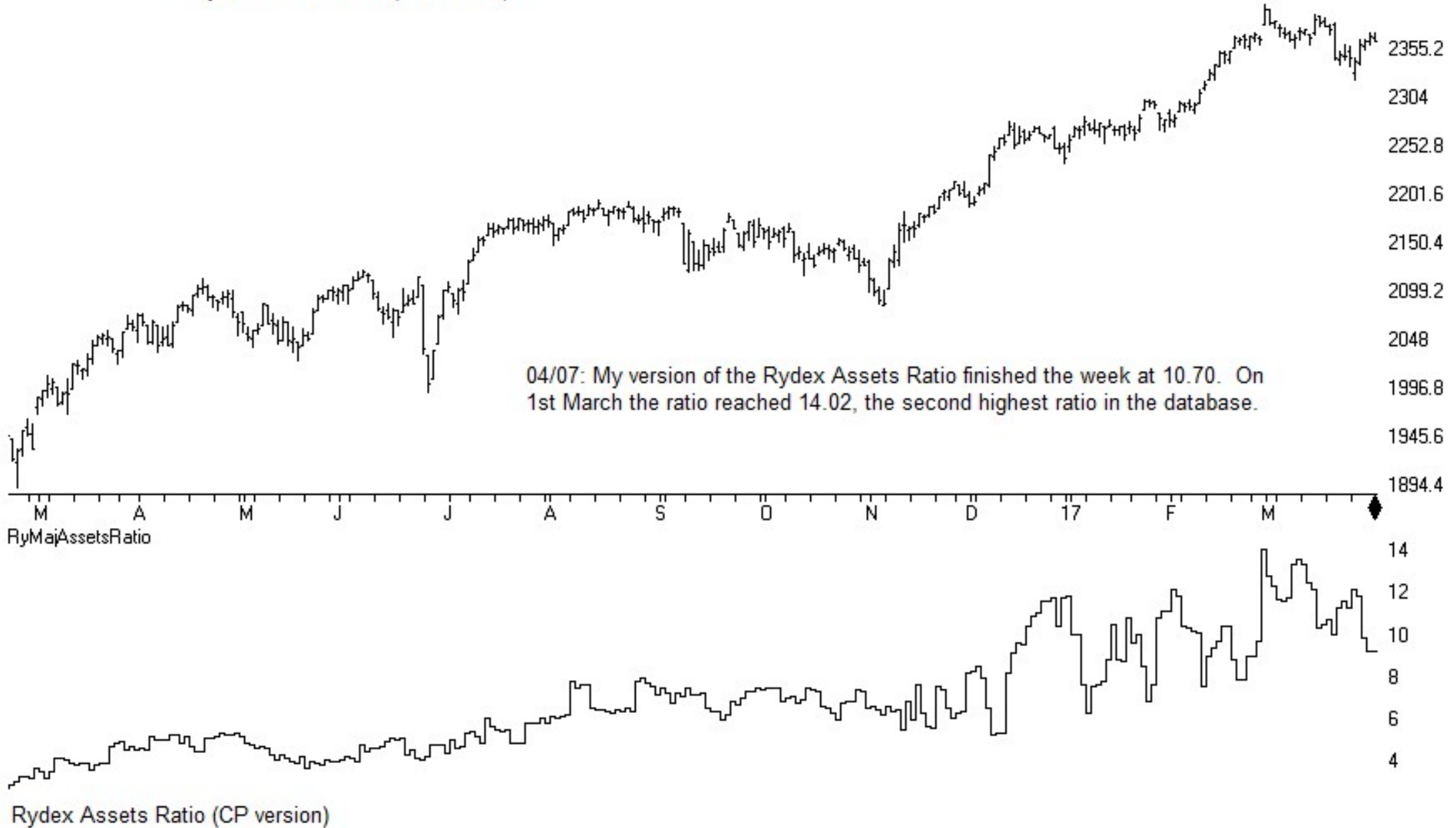


SP500 Index (Weekly)



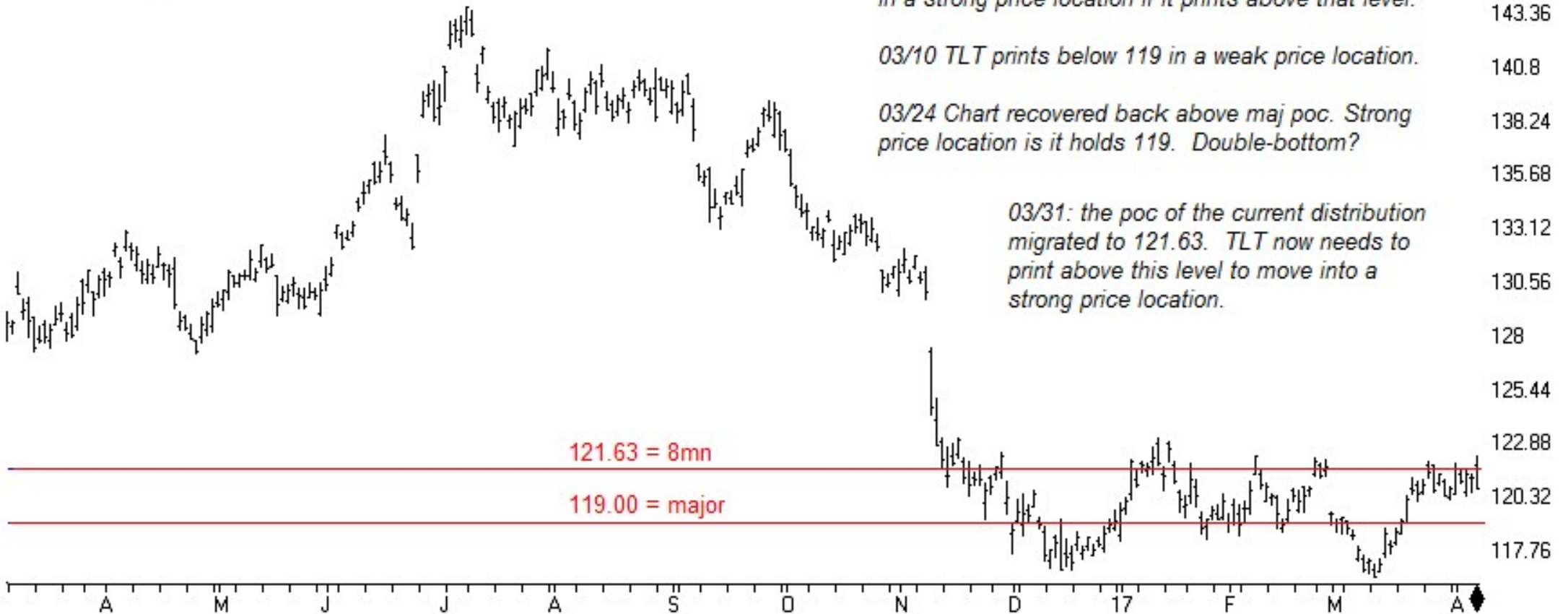
Sentiment

SP500 Index (Daily) + 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.

143.36

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

140.8

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

138.24

135.68

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.

133.12

130.56

128

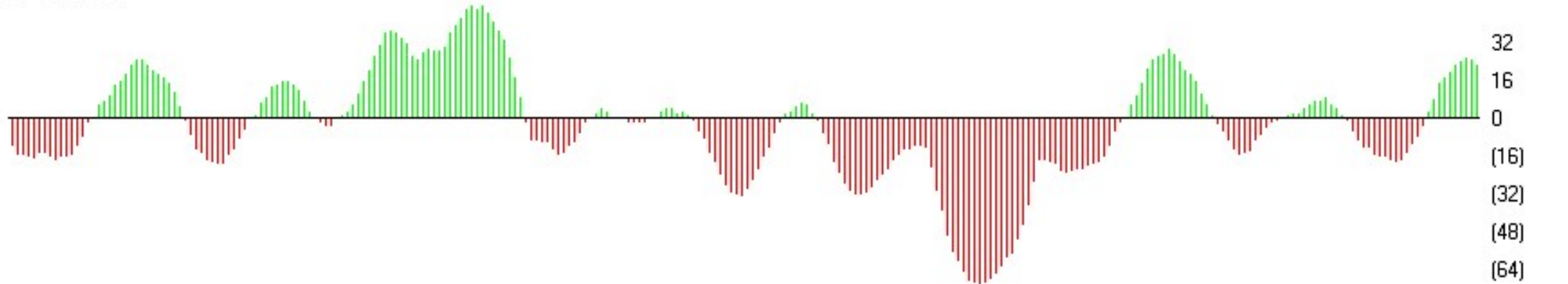
125.44

122.88

120.32

117.76

CP Price Osc



32

16

0

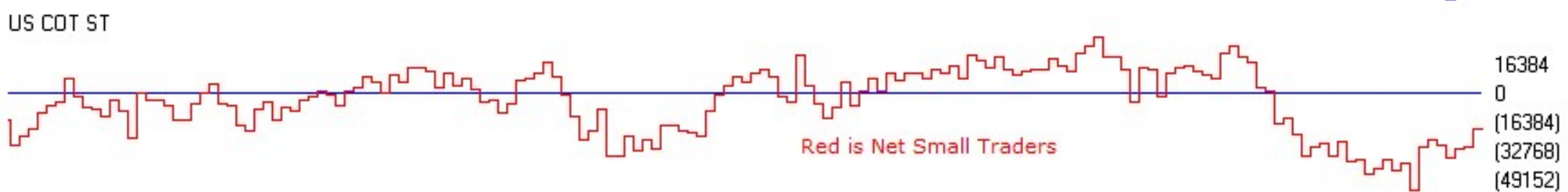
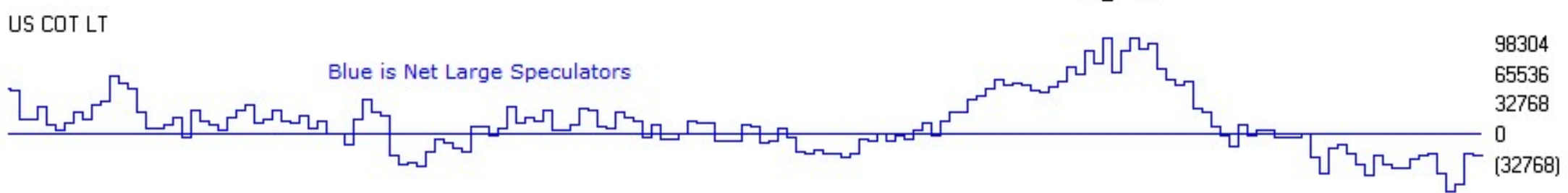
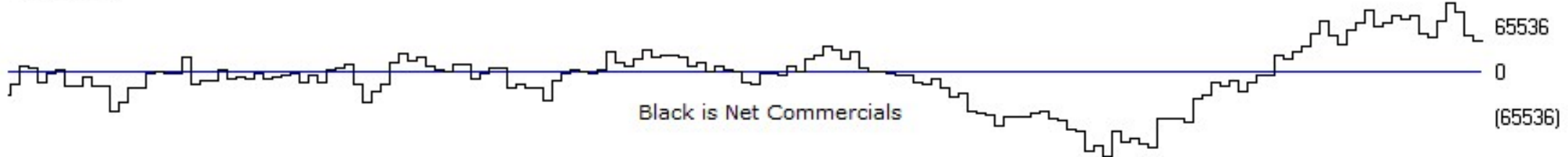
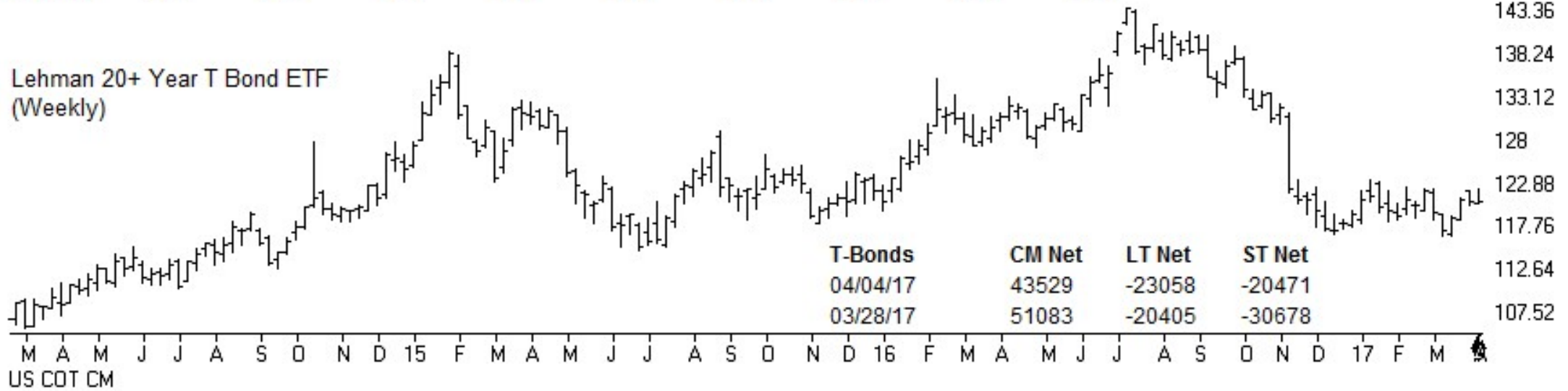
(16)

(32)

(48)

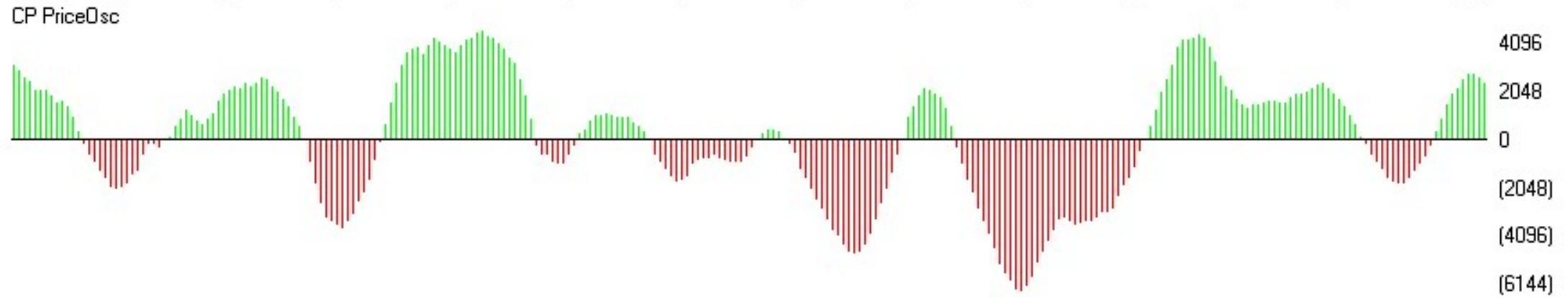
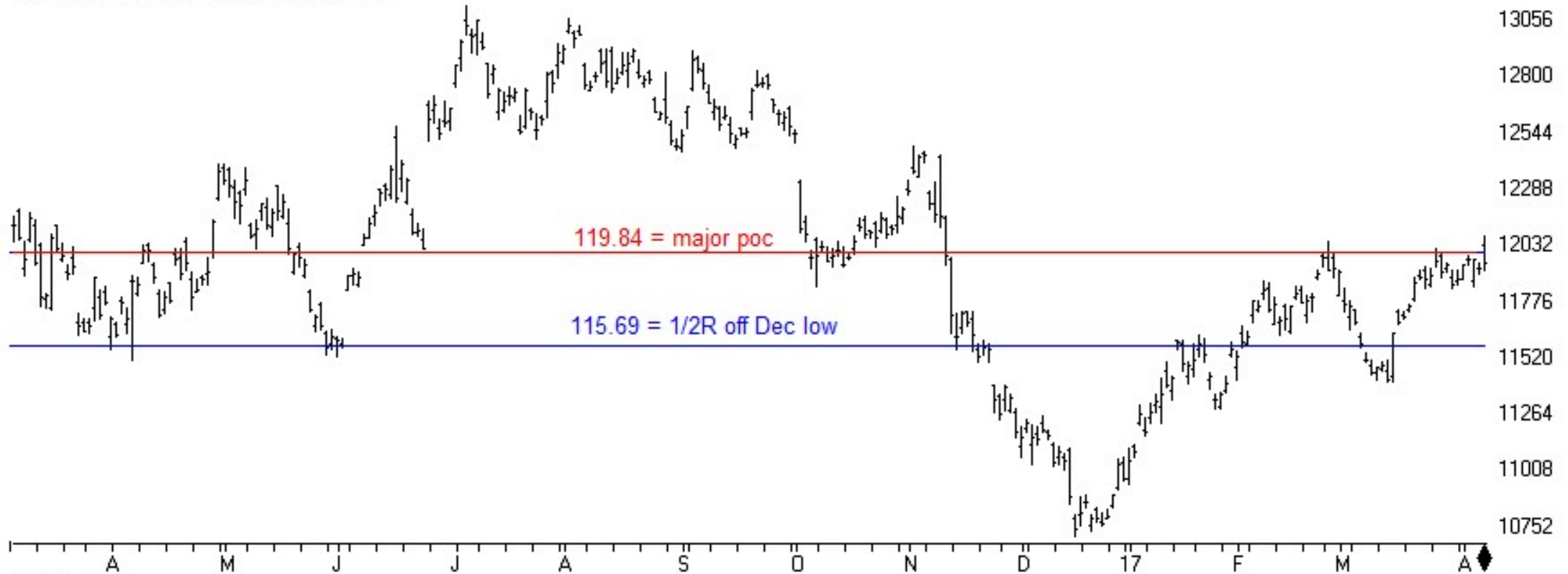
(64)

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	51.9	61.8	58.0	58.7	52.7	57.3	47.6	39.6	25.8
03/28/17	62.8	66.4	40.5	57.6	57.8	57.7	32.6	27.0	36.0



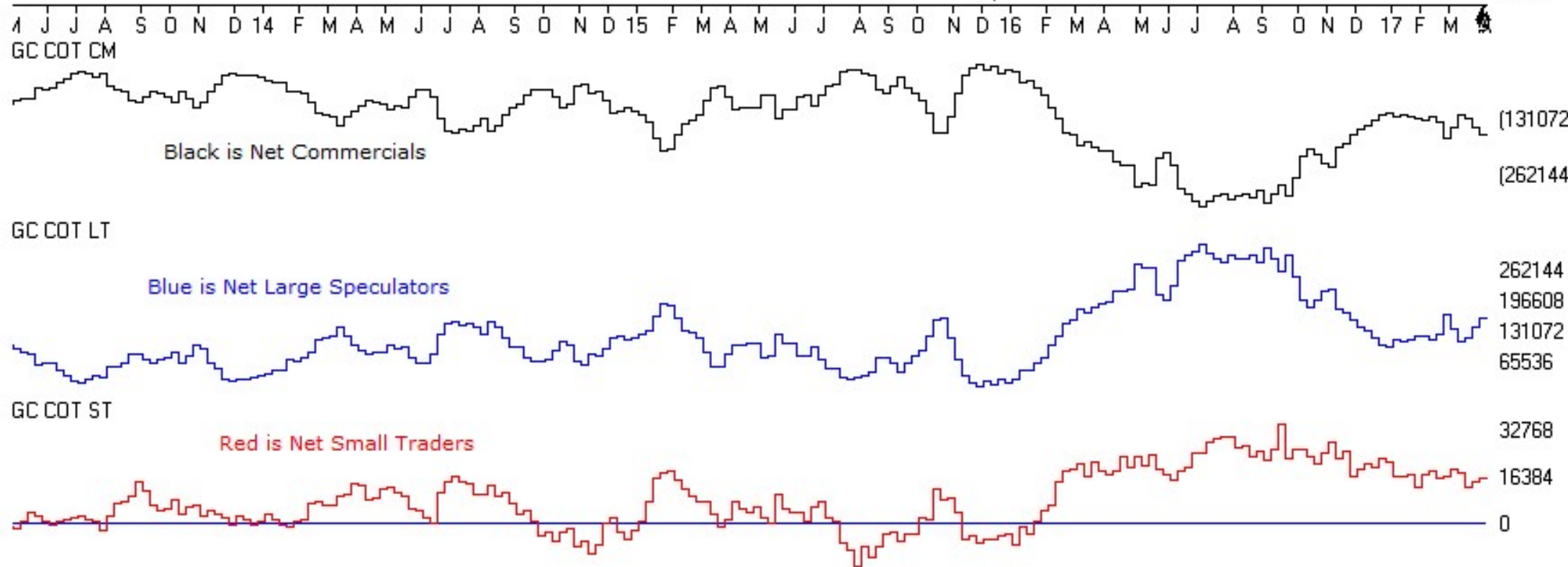
TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	58.3	28.3	71.3	48.8	86.2	43.9	18.7	35.4	76.9
03/28/17	73	48	45.3	34.2	50.1	47.6	10.5	8.9	63.9

GOLD	CM Net	LT Net	ST Net
04/04/17	-171016	155436	15580
03/28/17	-152114	137820	14294

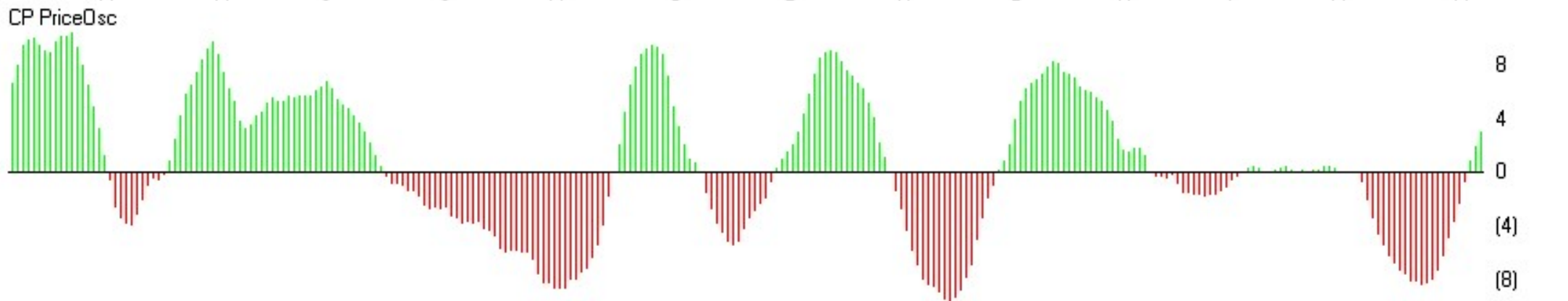
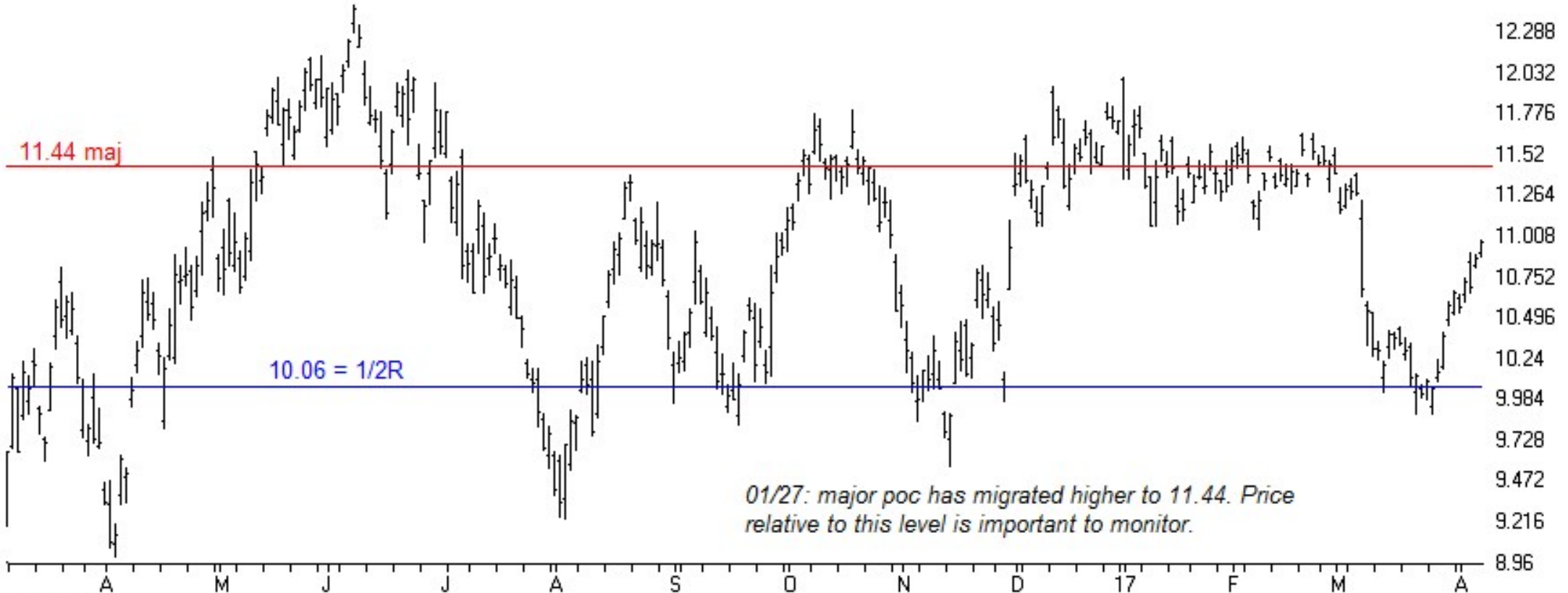


13824
13312
12800
12288
11776
11264
10752
10240

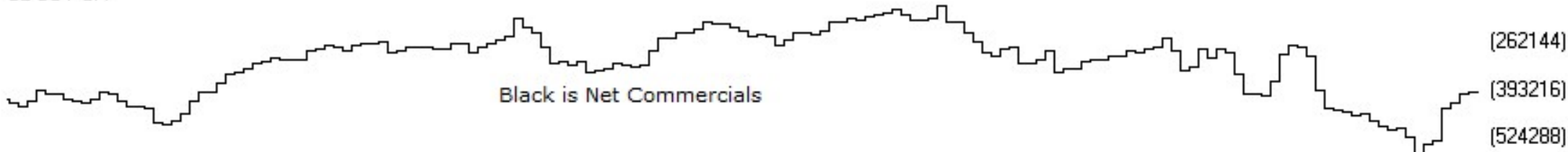
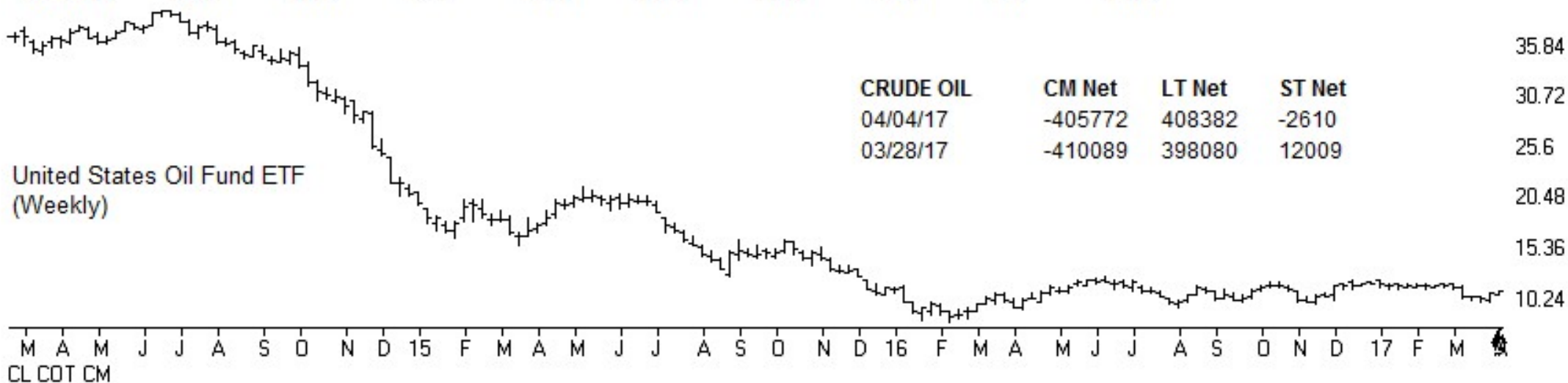
(131072)
(262144)
262144
196608
131072
65536
32768
16384
0

TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

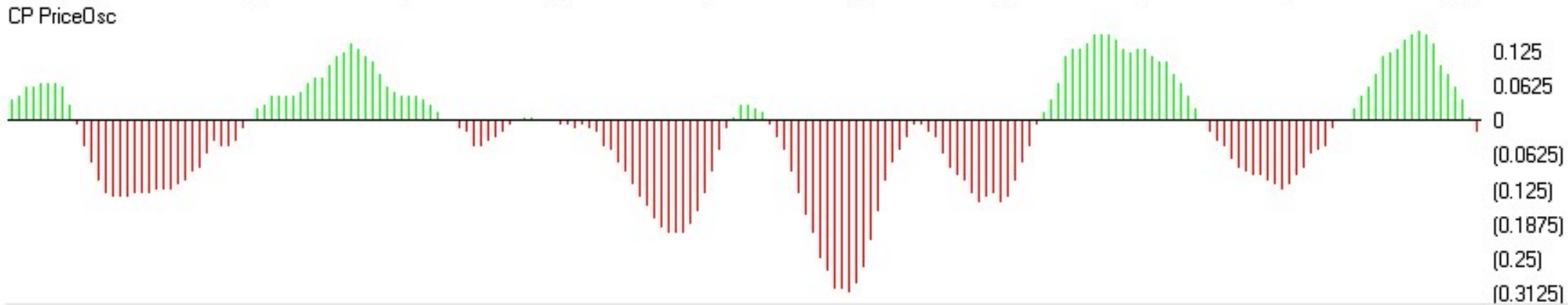


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	56.4	61.8	31.0	47.1	31.3	45.8	4.7	0.0	54.8
03/28/17	55.0	80.9	45.3	43.4	28.1	50.1	48.6	0.0	20.9

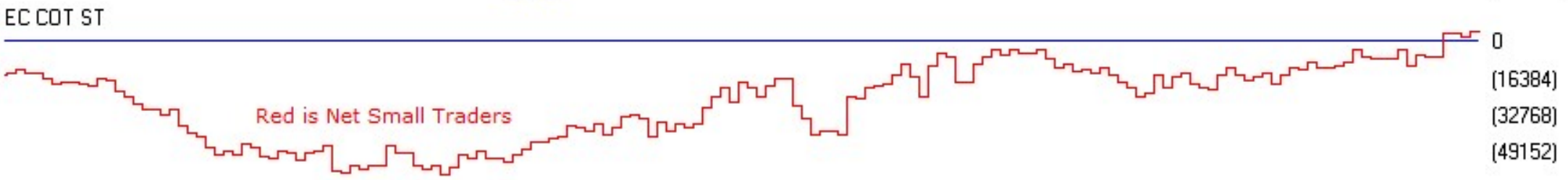
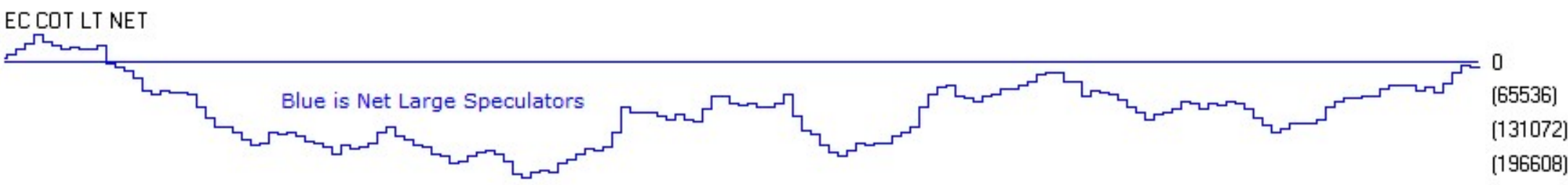
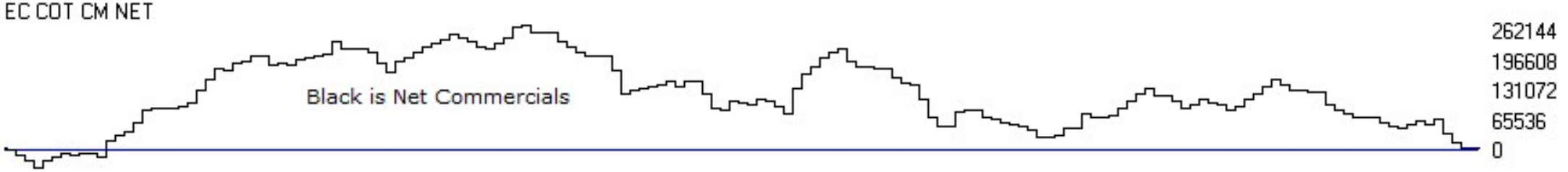


TSR Time Support/Resistance

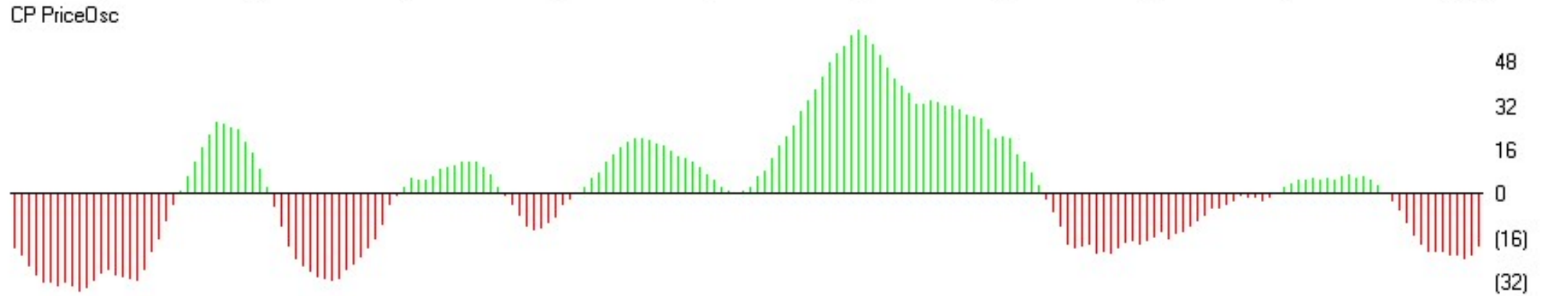
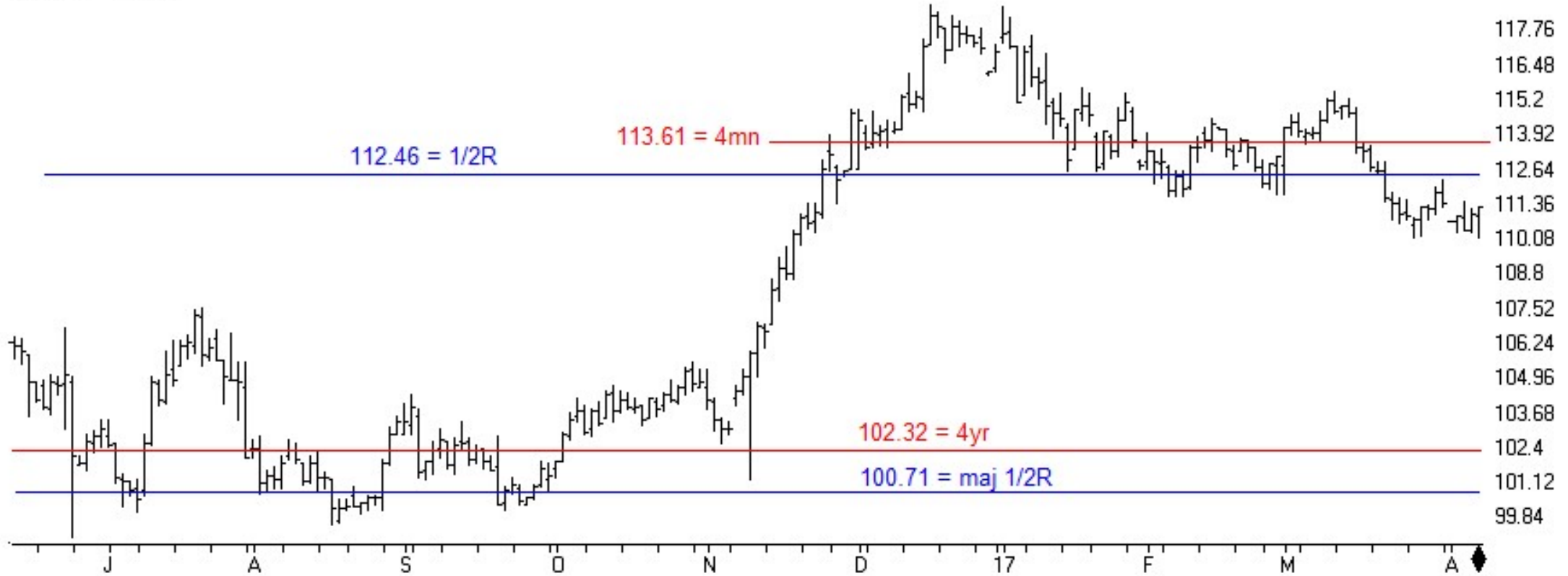
51 EURUSD (Daily)



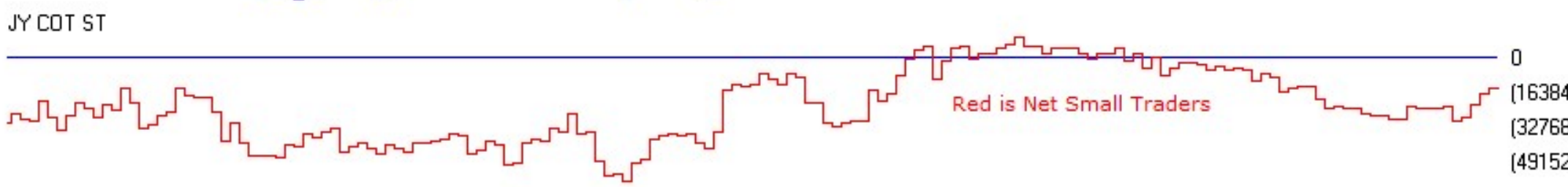
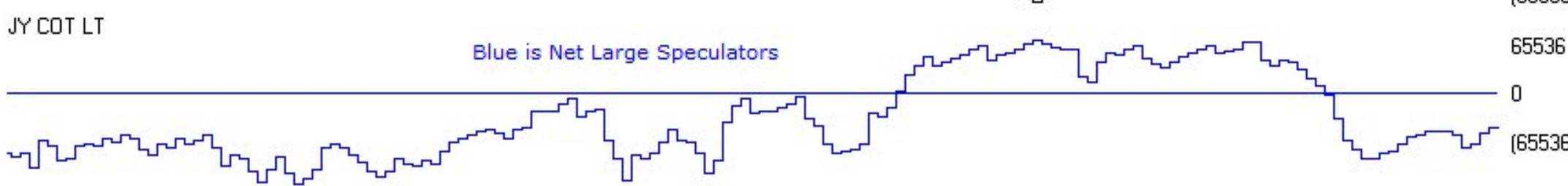
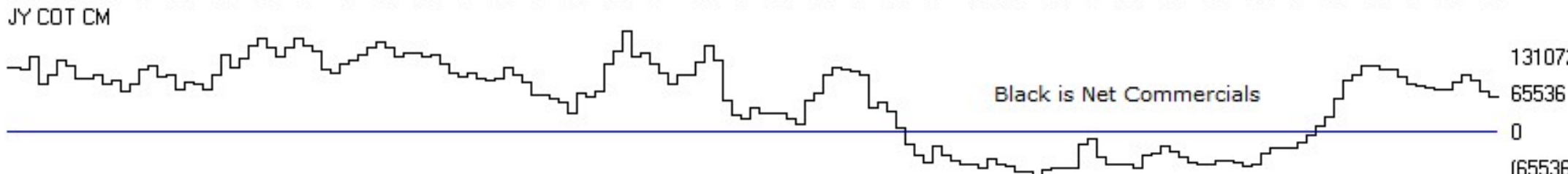
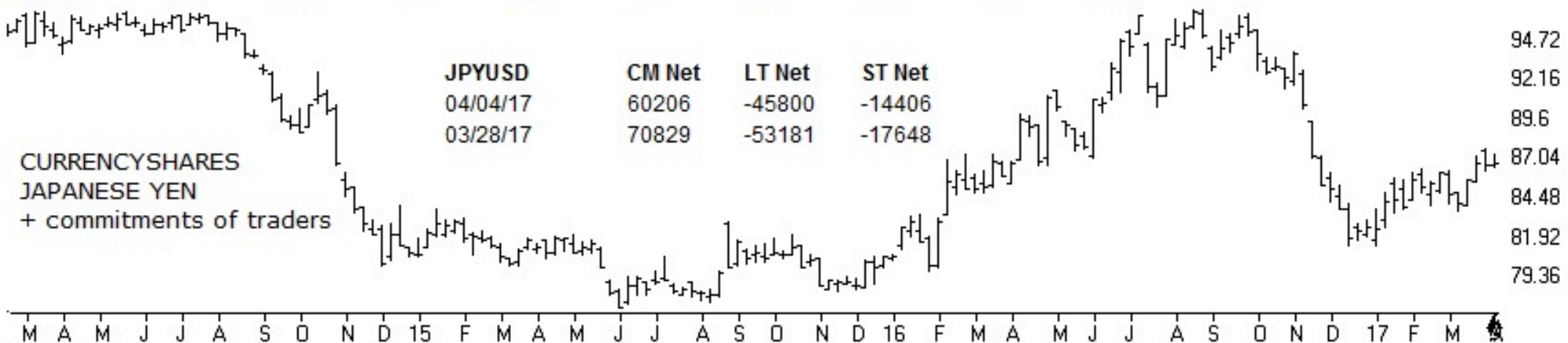
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	0.8	2.4	99.7	97.3	92.6	0.1	100.0	94.9	0.0
03/28/17	0.0	0.0	99.5	100.0	100.0	0.1	93.0	86.8	0.0



53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
04/04/17	64.6	72.5	45.0	31.0	21.9	55.0	71.6	55.8	54.0
03/28/17	74.8	77.1	30.7	21.7	17.7	65.1	56.9	52.3	67.2



ChartProfit

<http://www.chartprofitwebcast.com>