

ChartProfit

Charts to Friday 10th March 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 03/10

	-5	-4	-3	-2	↓
NYSE	65	63	62	61	48
NasDaq	58	63	57	54	46
SP500	67	72	75	74	67
ND100	72	81	81	78	76
R2000	54	56	54	51	38

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

03/10: AAll (public poll). Bulls% was lower at 30.0% (from 37.9%), an eighteen week low. Bears% was sharply higher at 46.5% (from 35.6%) and this is the highest Bears% since the market low in February 2016.

03/10: Investors Intelligence. Bulls% was lower at 57.7%. Previous week's 63.1% was the highest Bulls% since 1987. Bear% was higher this week at 17.3. Previous week's 16.5% was the lowest since July 2015.

03/10: Market Vane (advisers) poll was lower at 68. Down from previous week's 69 which was the highest since May 2013.

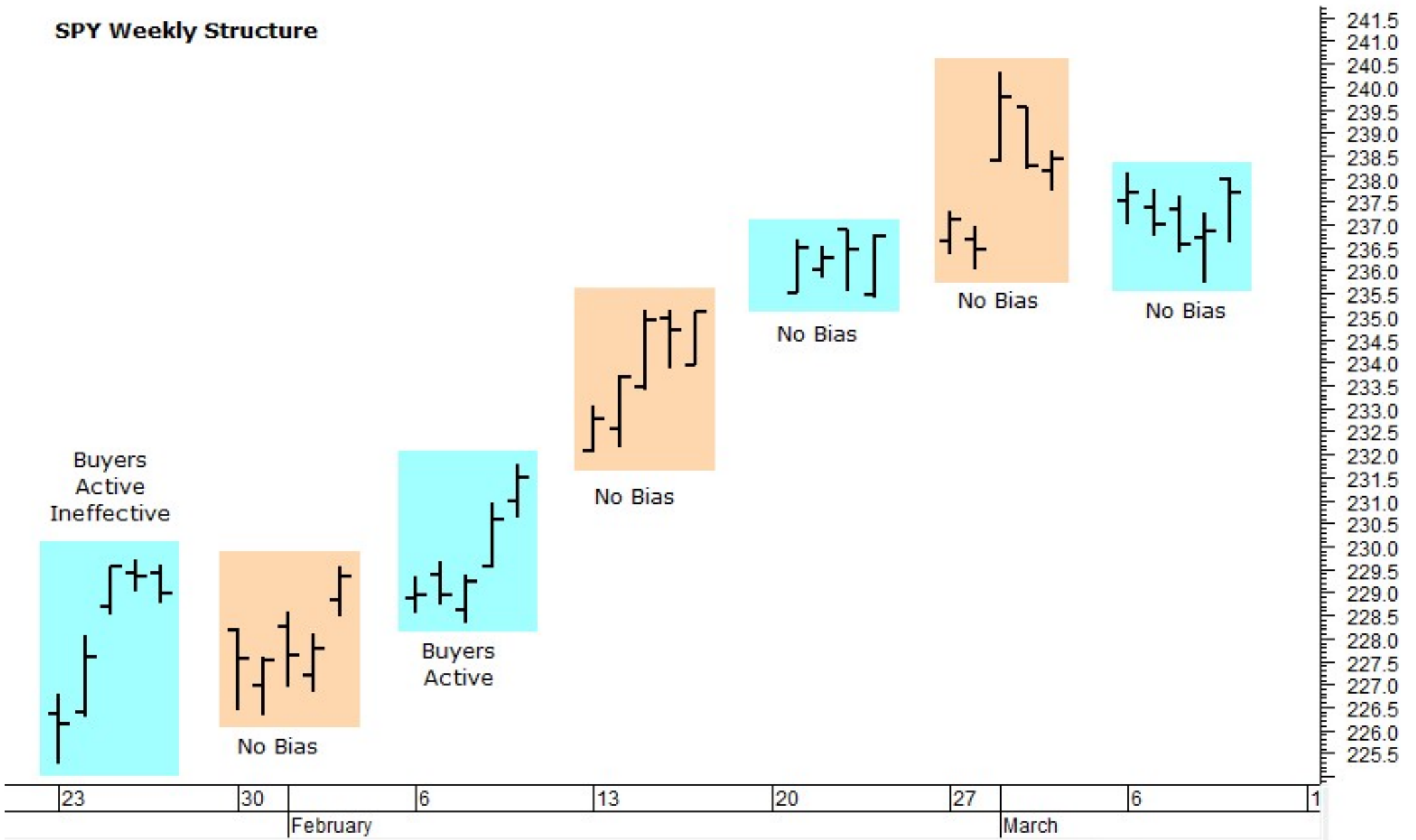
03/10: NAAIM exposure index. Was lower at 87.09. Down from previous week's 102.07. Readings above 100 (leveraged long) are not necessarily bearish.

Mutual Fund Flow:

03/10: My version of the Rydex Assets Ratio finished the week at 13.52 down from 14.02 recorded the previous week which was the second highest ratio in the database.

03/10: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$8.5 Billion in the week to 8th March. The 4wk net flow is at \$30.0 Billion. Two weeks ago the 4wk flow reached \$30.4 Billion which was the highest since November 2014.

SPY Weekly Structure

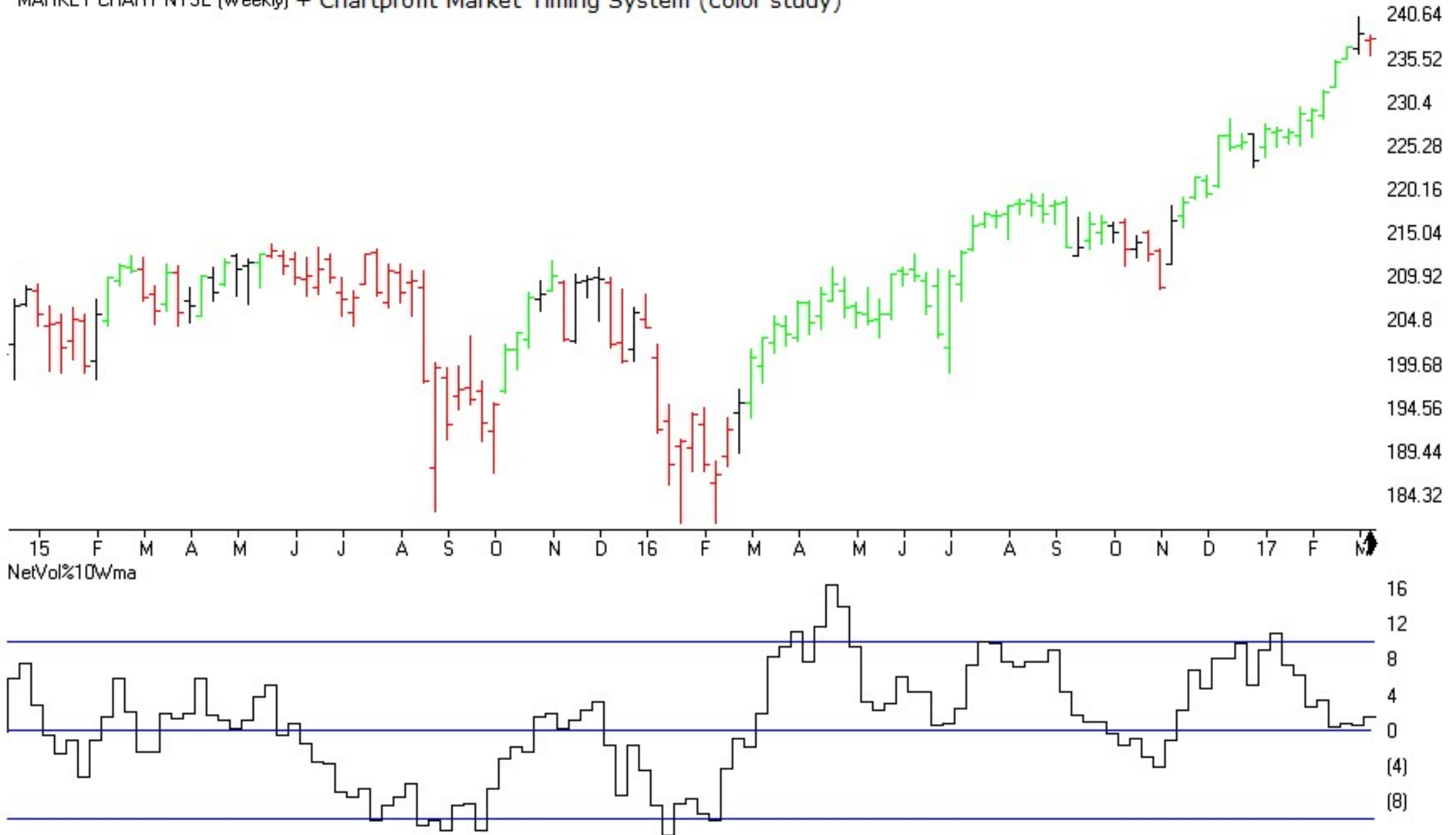


Commitments of Traders

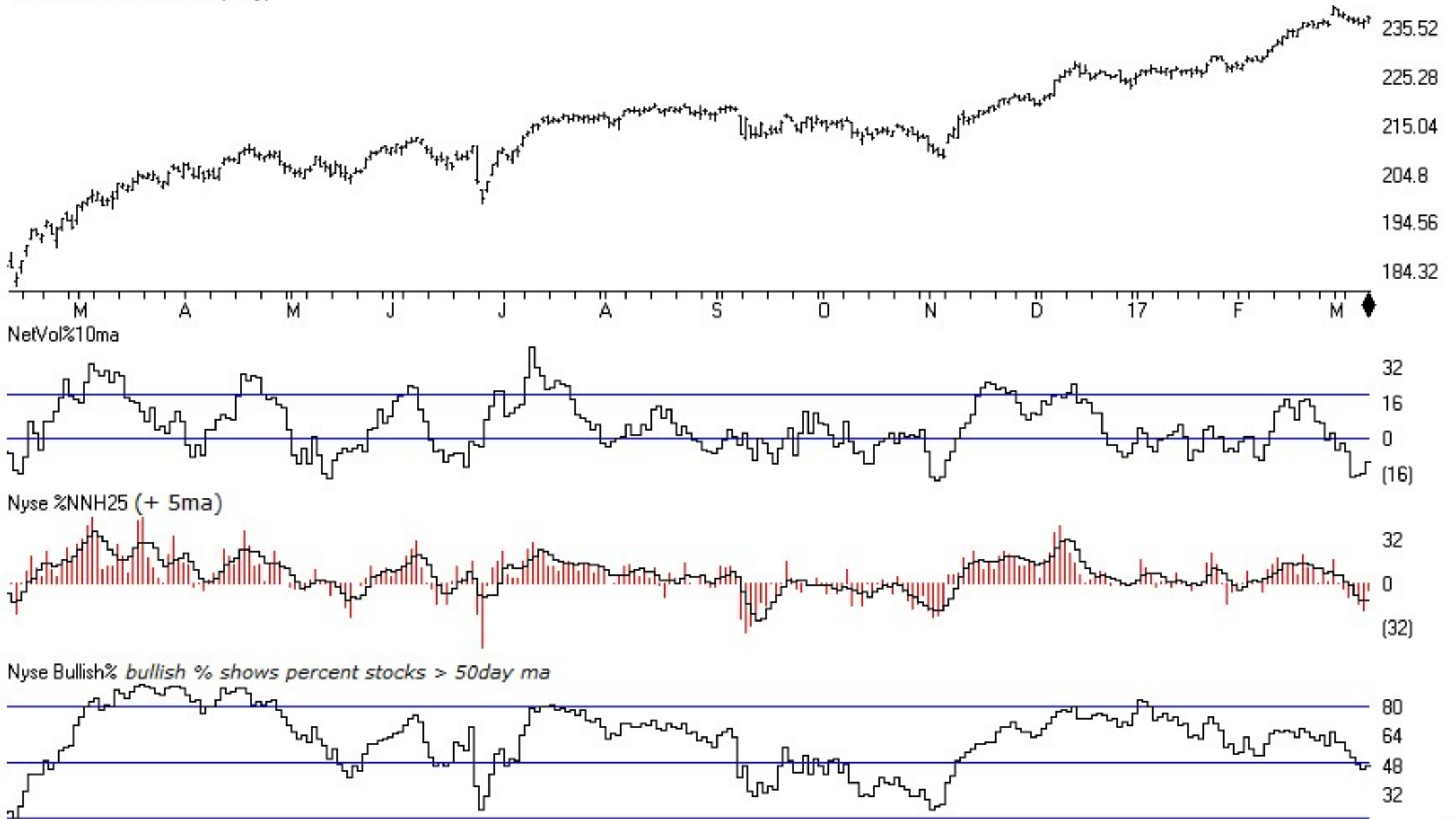
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/07/17	34.1	77.8	75.0	51.6	100.0	76.4	60.7	0.0	5.0
02/28/17	59.9	69.5	34.5	27.9	54.3	69.9	47.4	0.0	36.4
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/07/17	82.2	49.4	37.2	19	52.3	69	29	32	48.5
02/28/17	68.4	40.9	54.7	34.4	66.4	47	15.9	25.1	66.8
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/07/17	12.3	31.9	83.4	82.8	70.0	9.2	87.4	11.7	0.0
02/28/17	8.8	31.9	91.1	88.8	79.8	4.7	71.3	1.8	1.8
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/07/17	85.5	100.0	68.4	1.7	14.5	82.2	31.7	3.2	1.2
02/28/17	67.0	88.8	85.6	32.3	17.4	31.0	34.6	15.4	15.5
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/07/17	56.4	23.0	49.1	39.9	60.2	62.8	76.8	75.7	23.6
02/21/17	12.7	42.1	37.3	73.6	27.0	55.0	96.0	100.0	49.7
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/07/17	83.5	88.7	37.0	20.7	10.6	55.8	0.0	7.4	71.0
02/28/17	76.9	92.2	49.6	23.7	3.3	46.1	24.8	23.5	64.3
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/07/17	16.7	16.4	73.5	84.3	81.9	19.1	80.0	88.6	21.8
02/28/17	9.0	0.0	76.3	93.3	100.0	18.1	79.5	79.7	15.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/07/17	10.4	100.0	100.0	87.3	42.5	0.0	67.4	58.8	37.3
02/28/17	26.3	79.7	92.3	73.3	60.0	4.7	40.9	55.0	44.1

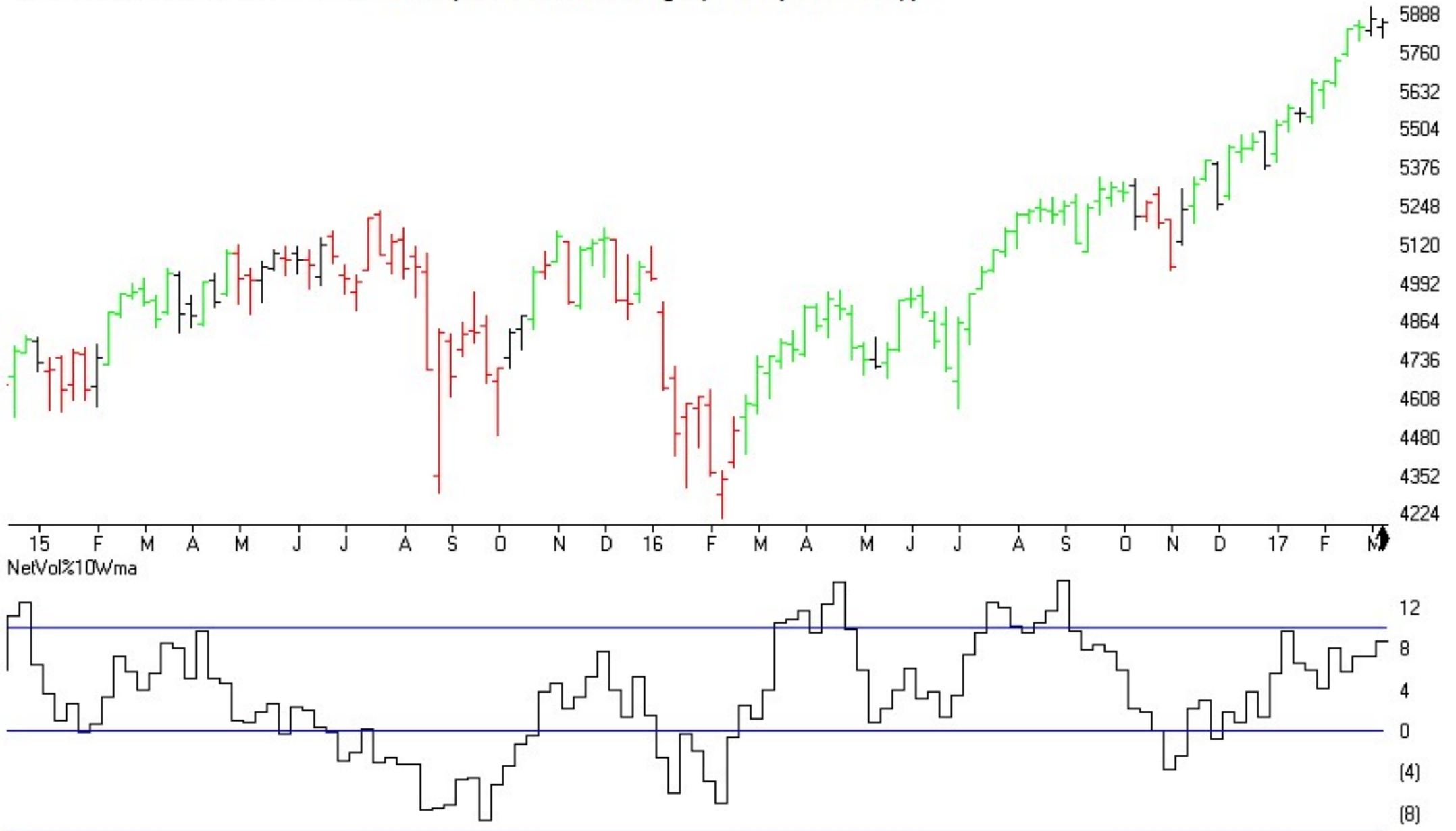
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



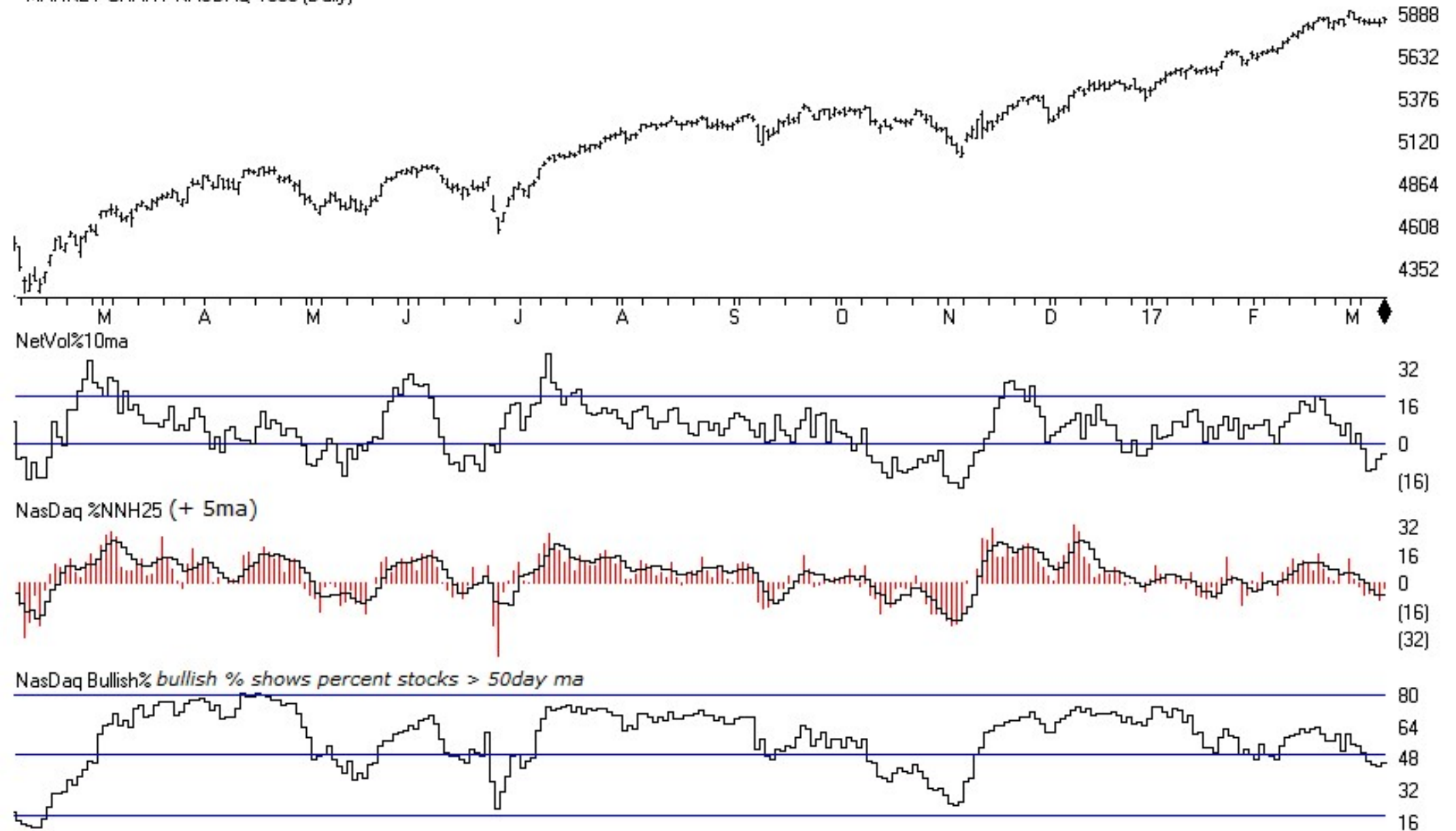
MARKET CHART NYSE (Daily)



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

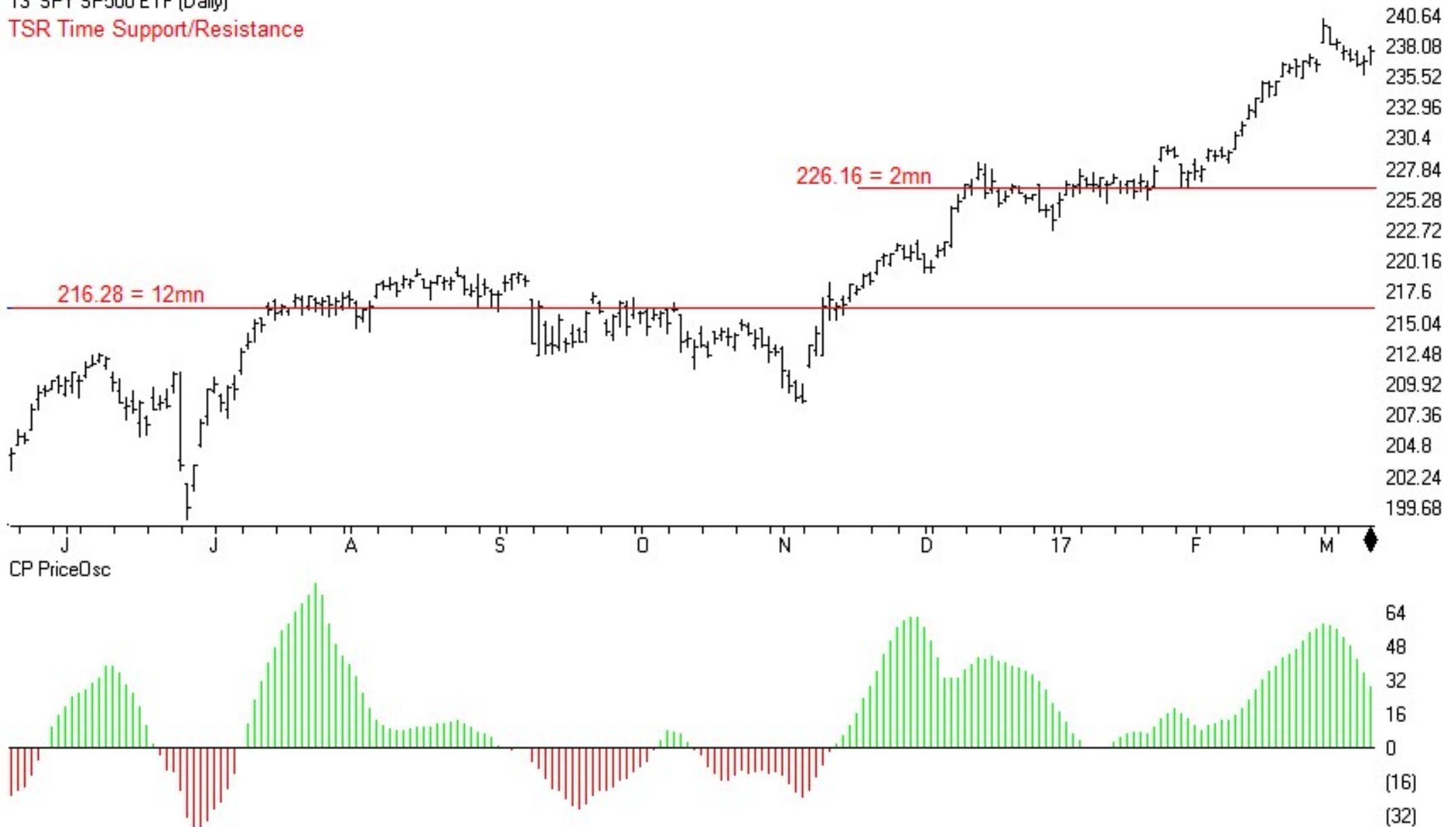


MARKET CHART NASDAQ 1800 (Daily)



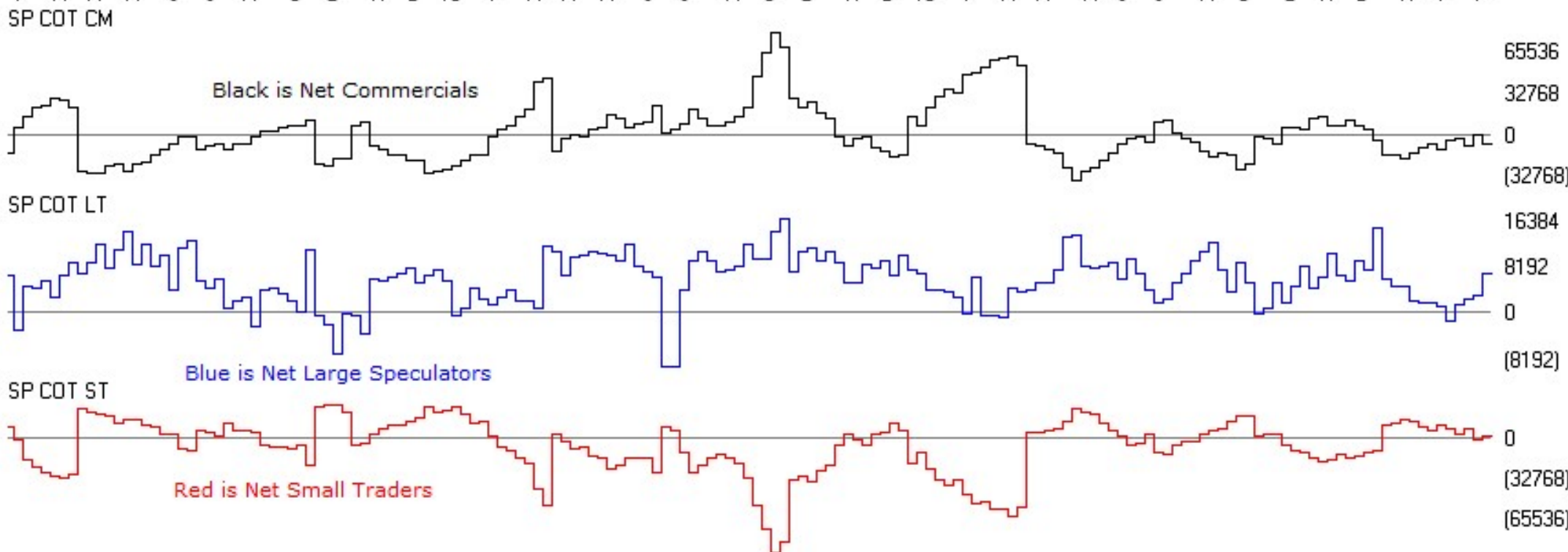
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



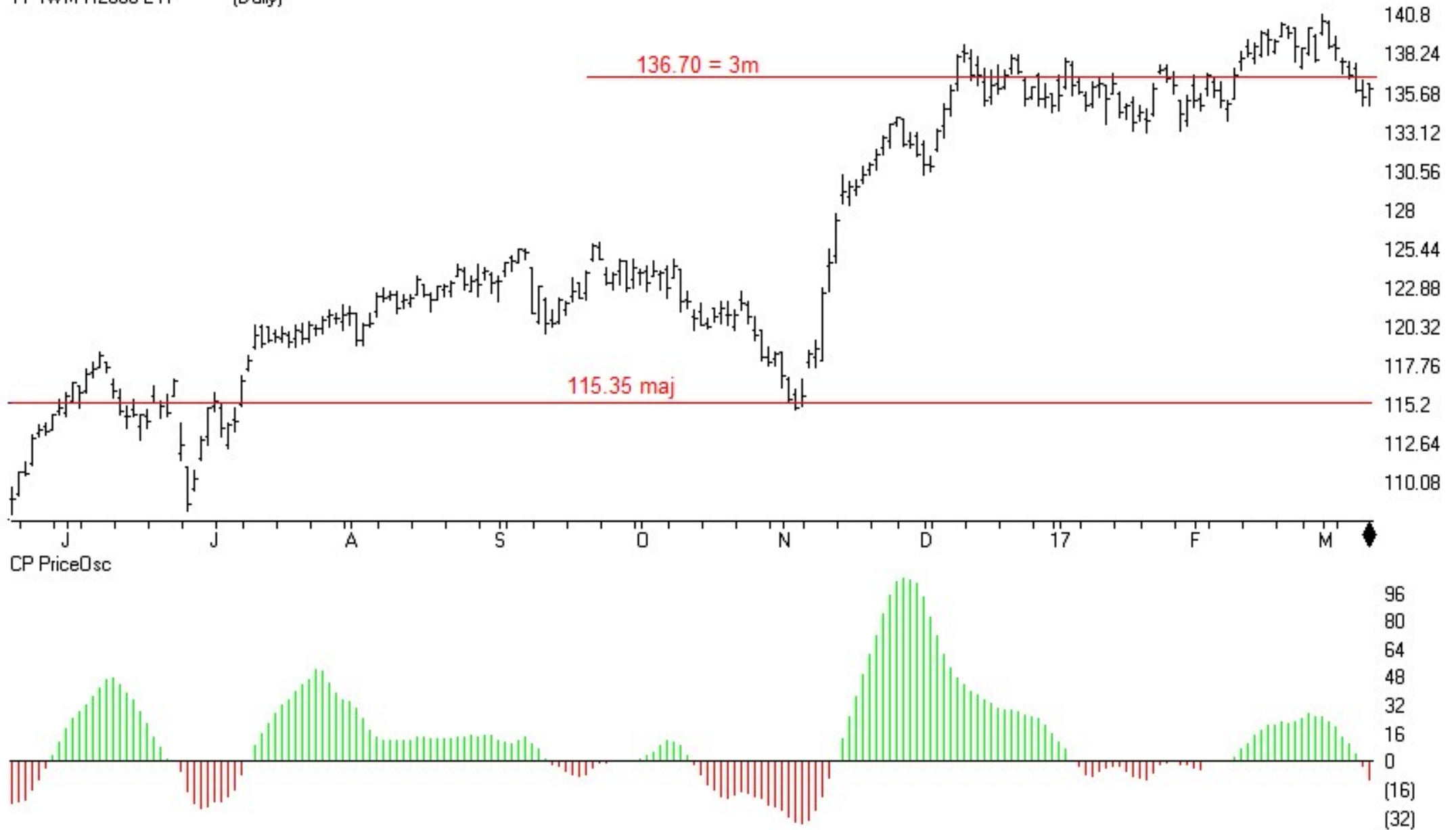
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/07/17	34.1	77.8	75.0	51.6	100.0	76.4	60.7	0.0	5.0
02/28/17	59.9	69.5	34.5	27.9	54.3	69.9	47.4	0.0	36.4

SP500 COT data regular contract commitments of traders data



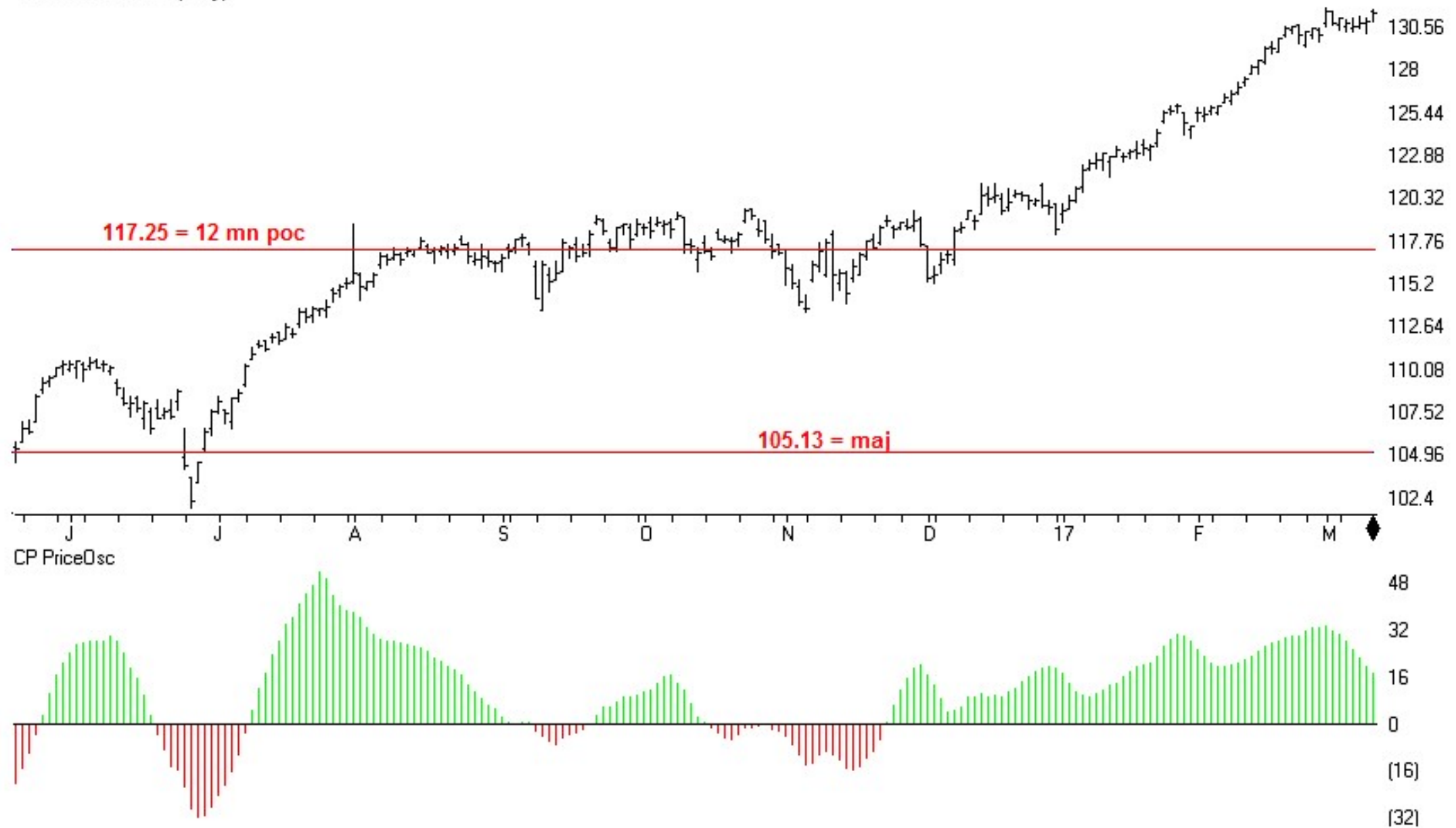
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



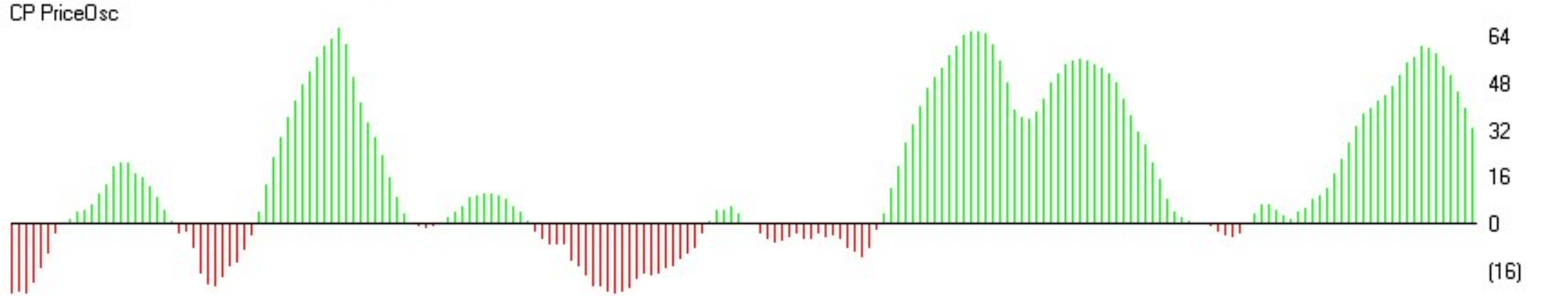
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

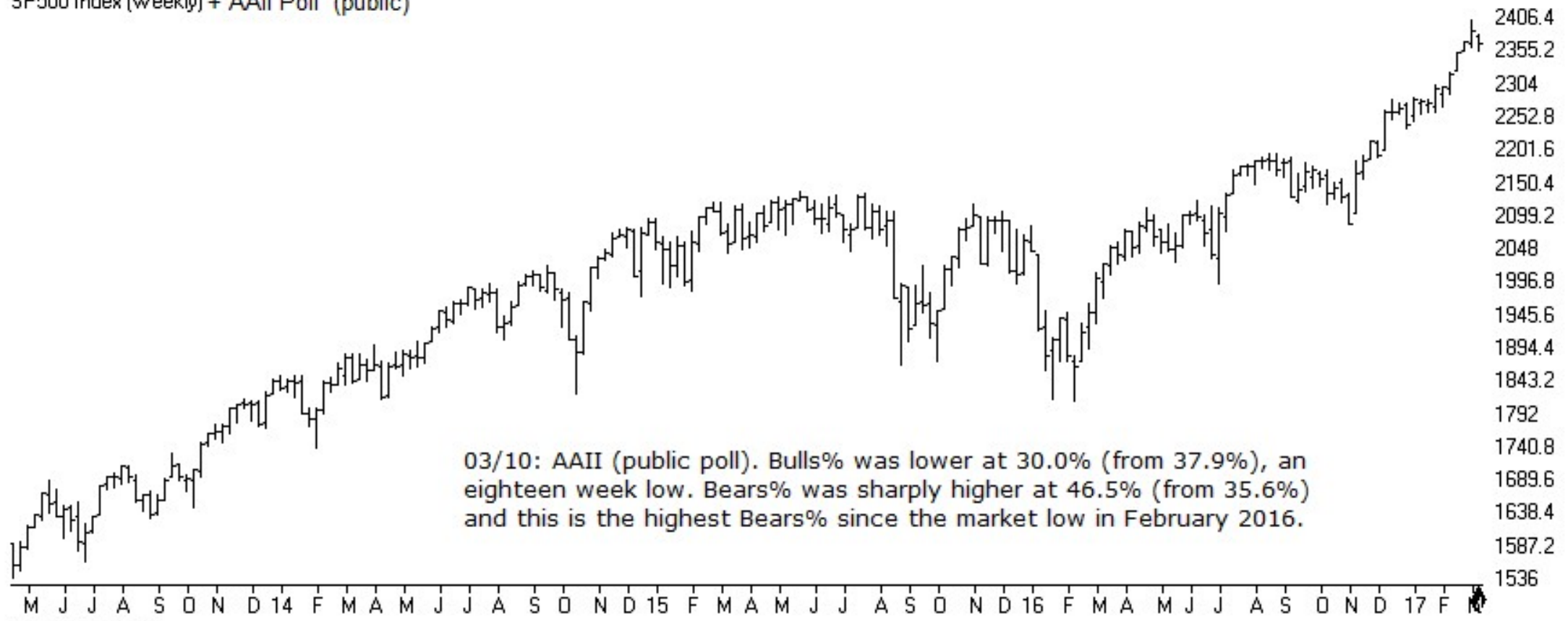


TSR Time Support/Resistance

10 DIA DOW ETF (Daily)



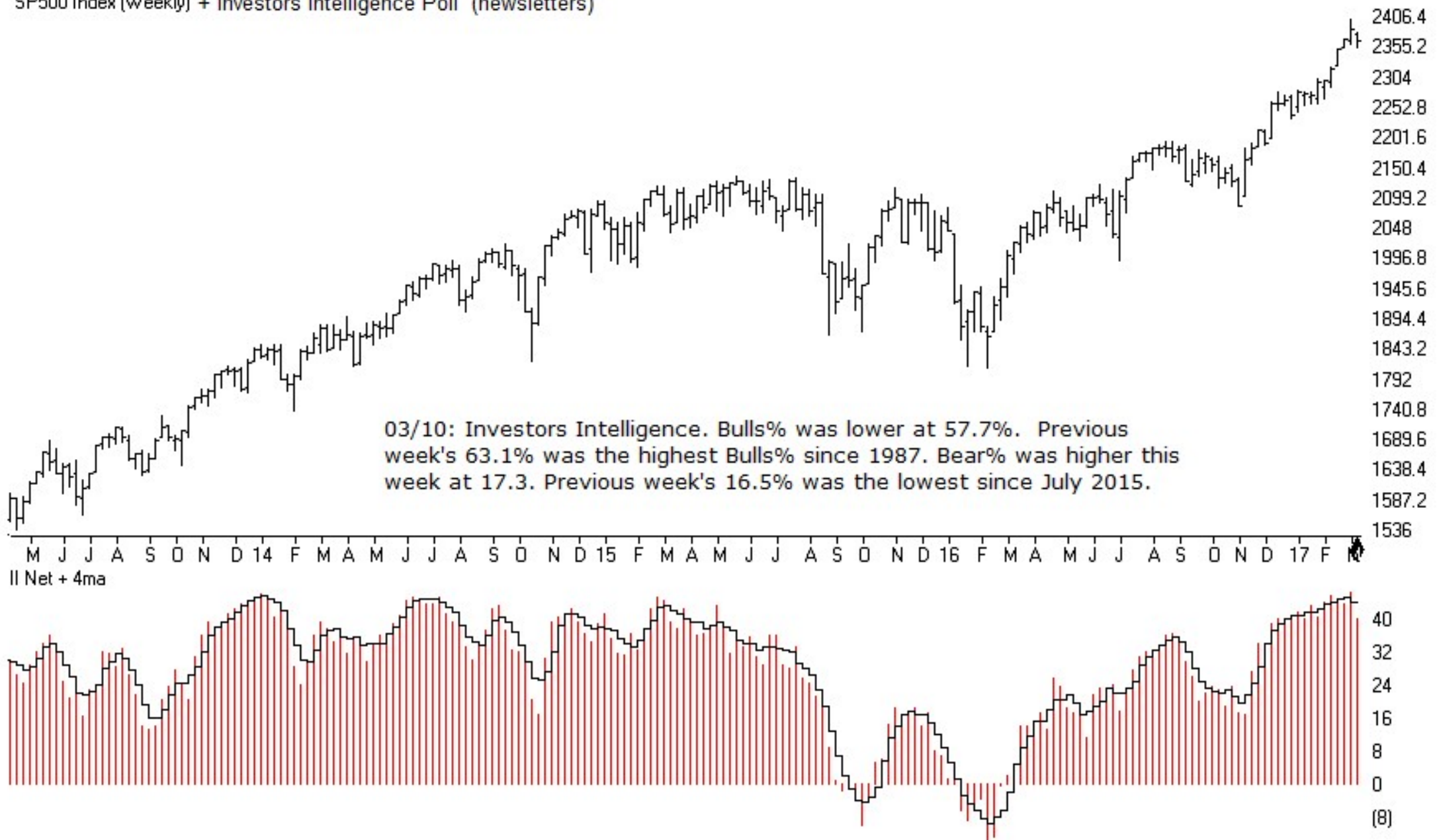
SP500 Index (Weekly) + AAI Poll (public)



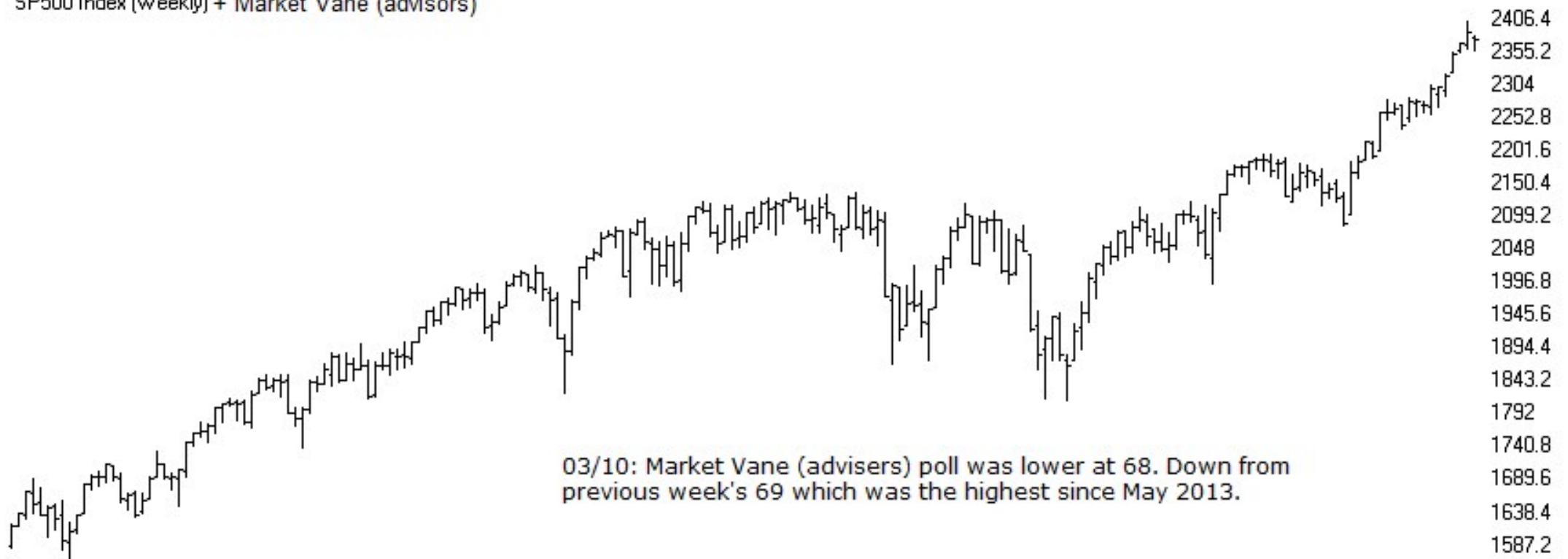
AAI NETT + 4ma



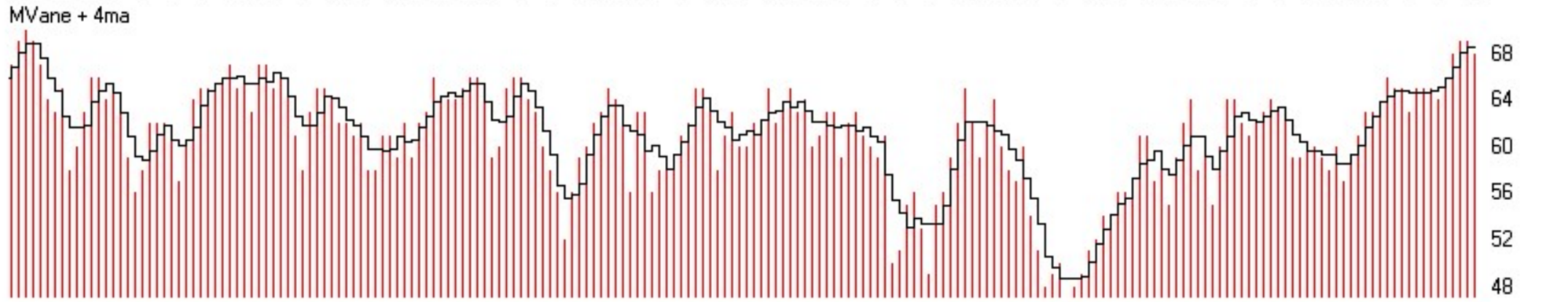
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



SP500 Index (Weekly) + Market Vane (advisors)

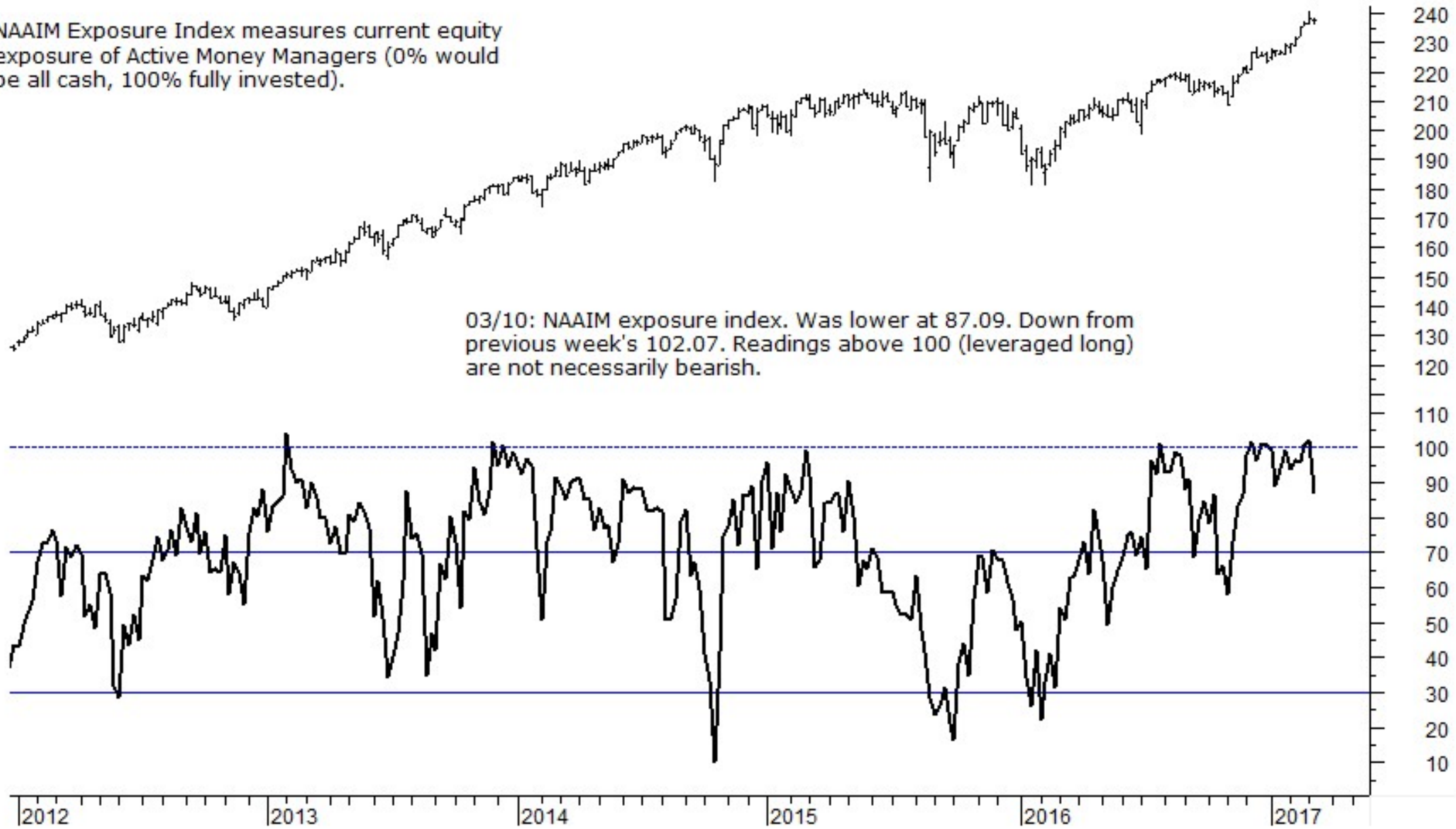


M J J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D 17 F

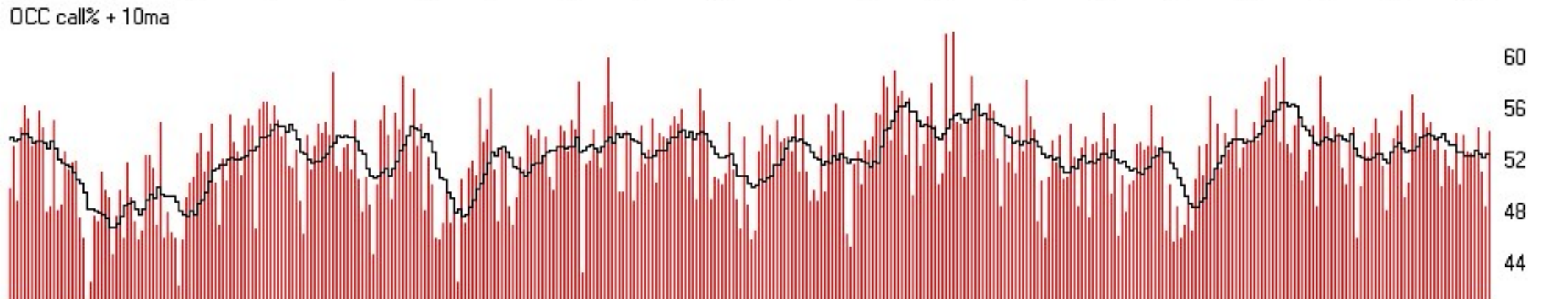
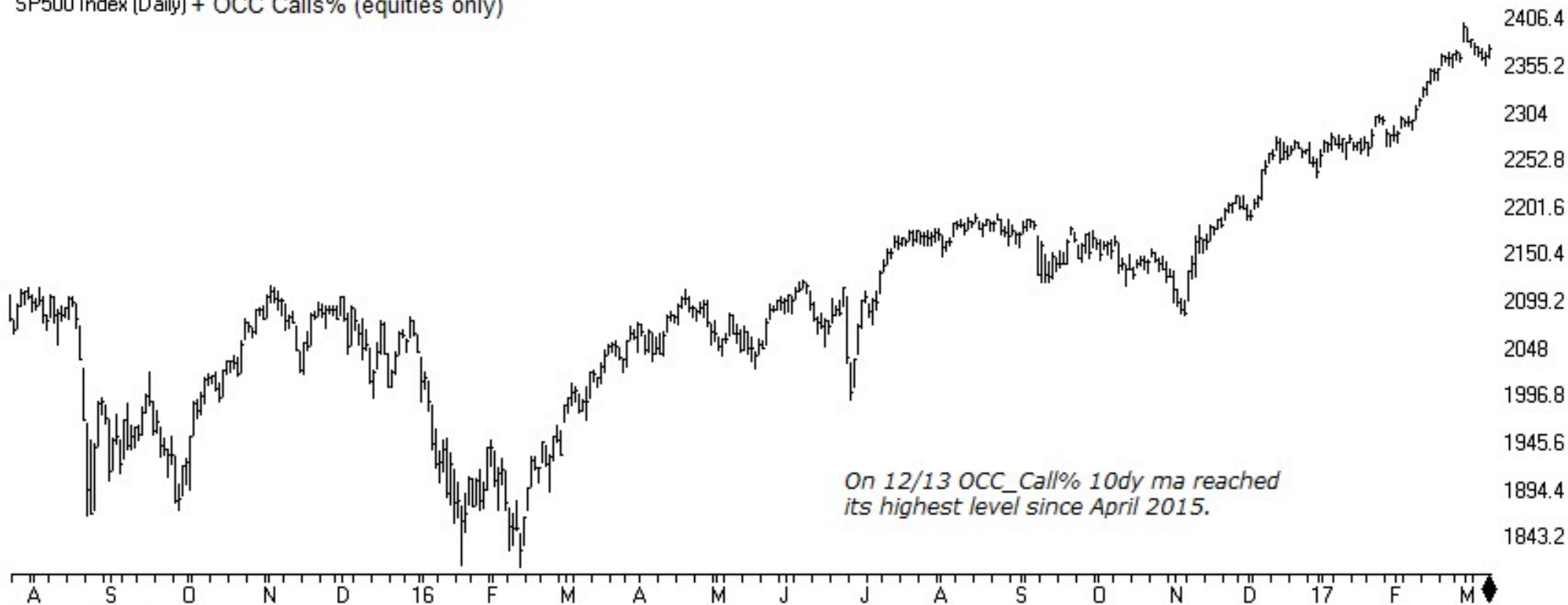


SPY + NAAIM Exposure Index

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

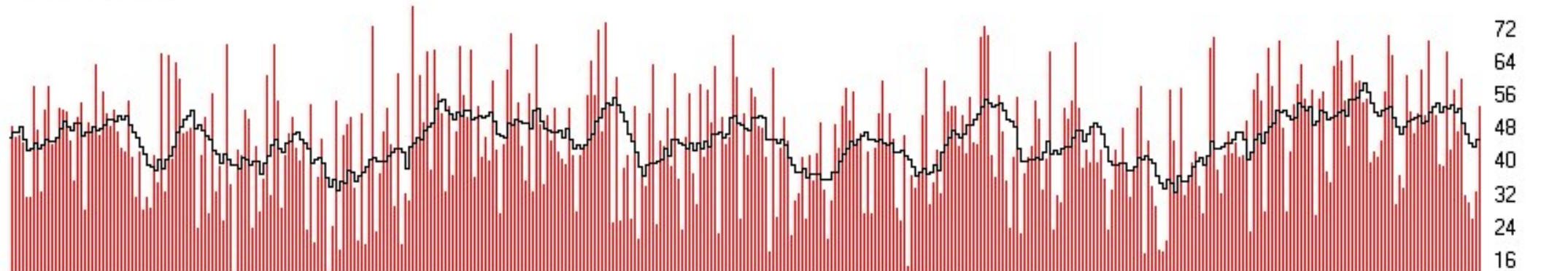
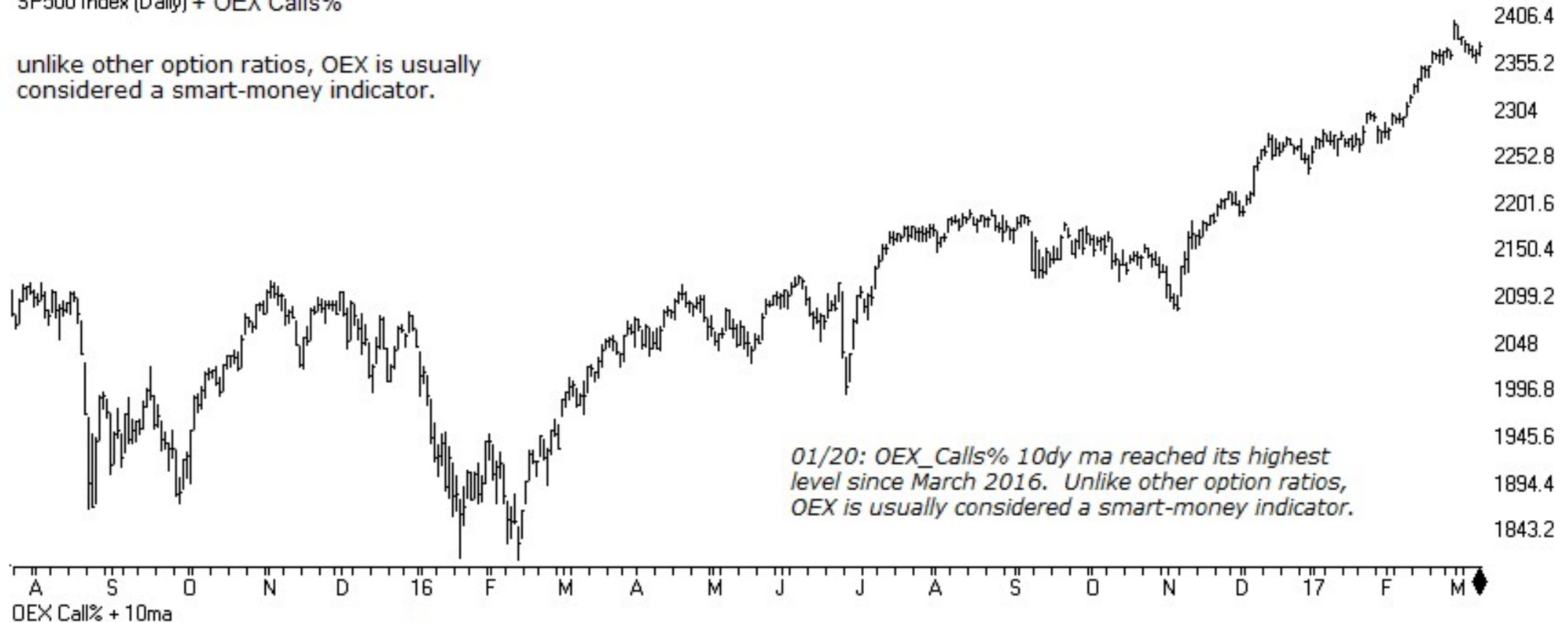


SP500 Index (Daily) + OCC Calls% (equities only)

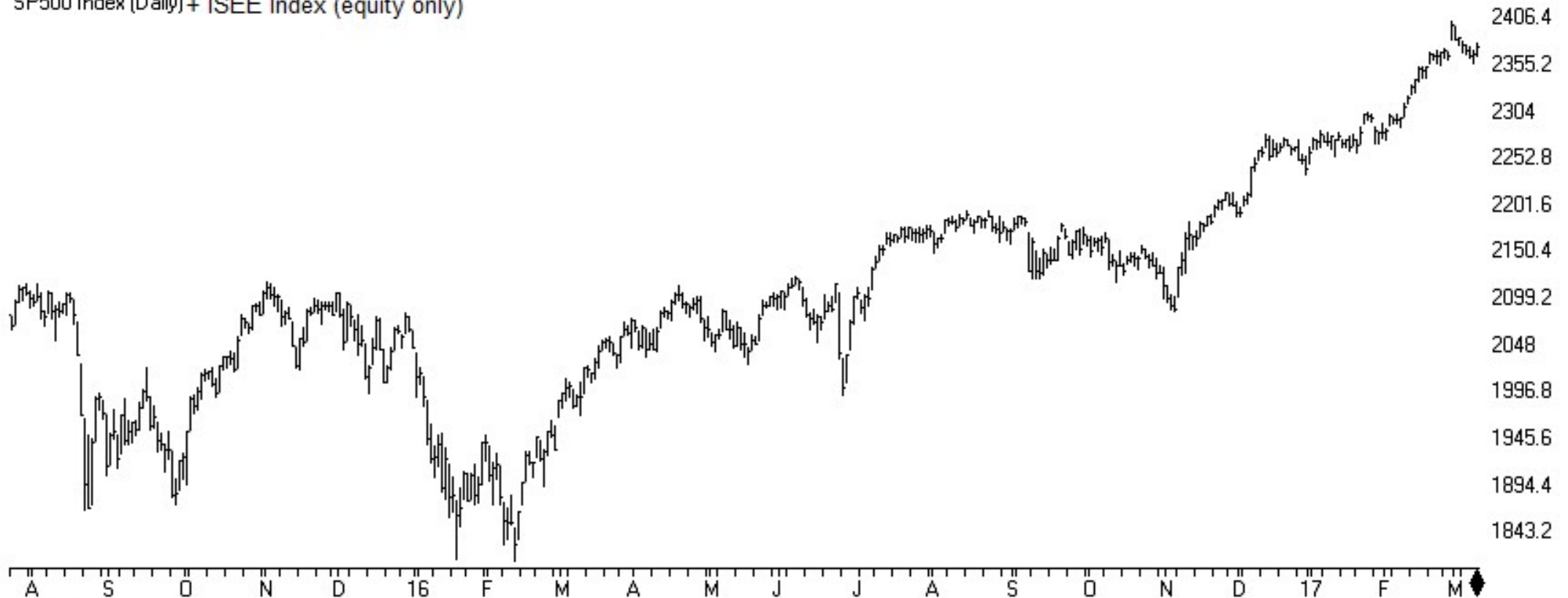


SP500 Index (Daily) + OEX Calls%

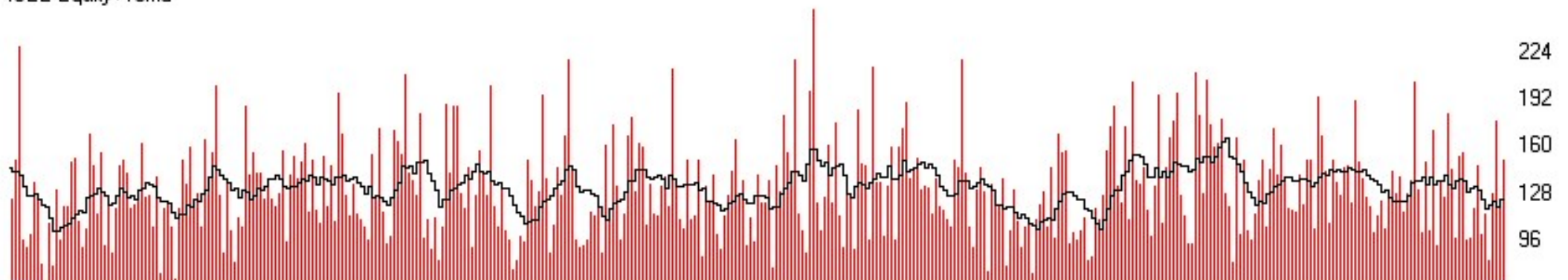
unlike other option ratios, OEX is usually considered a smart-money indicator.



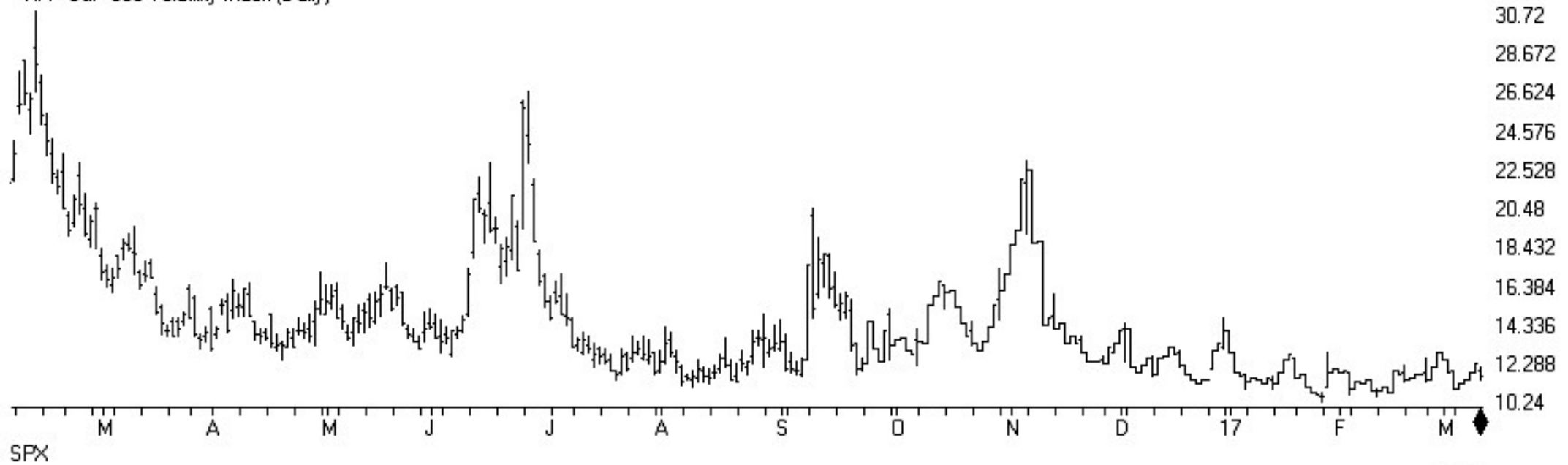
SP500 Index (Daily) + ISEE Index (equity only)



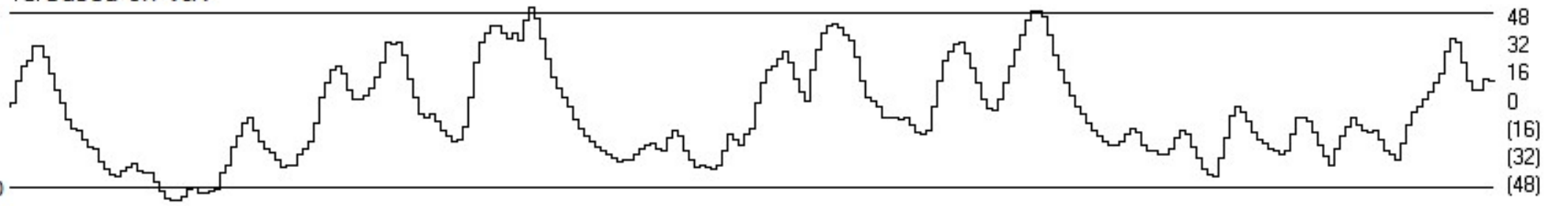
ISEE Equity+10ma



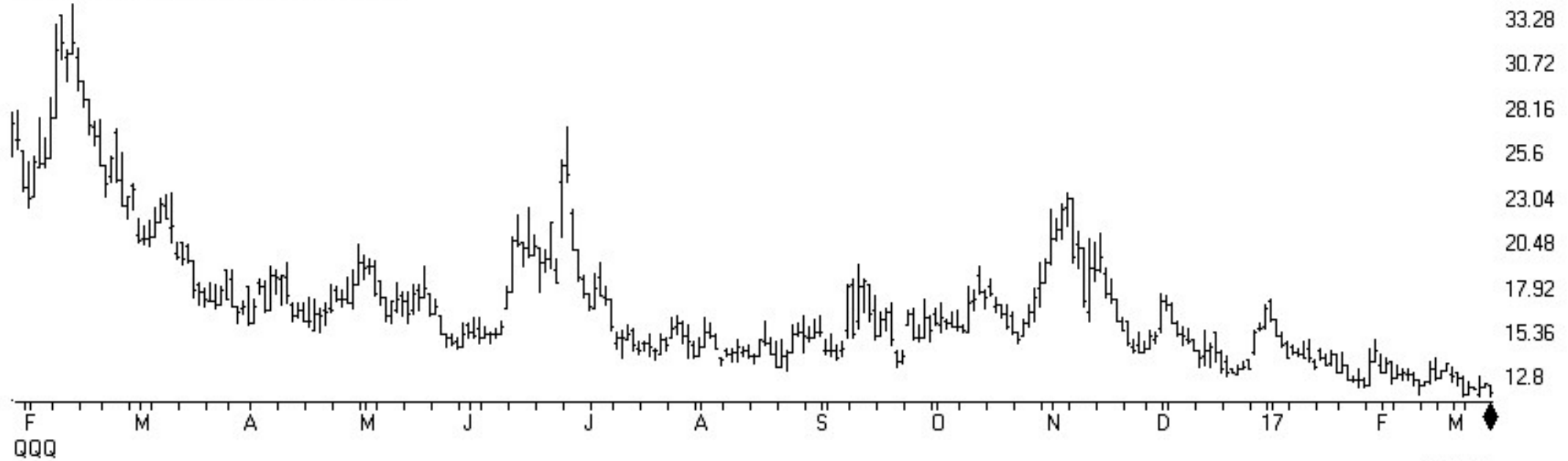
VIX - S&P 500 Volatility Index (Daily)



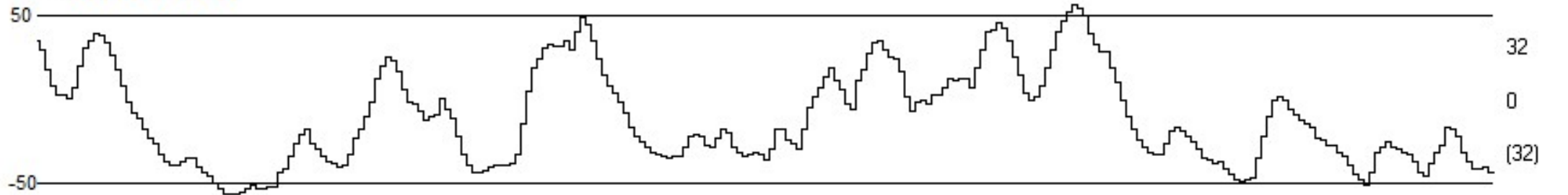
50 TCI based on VIX



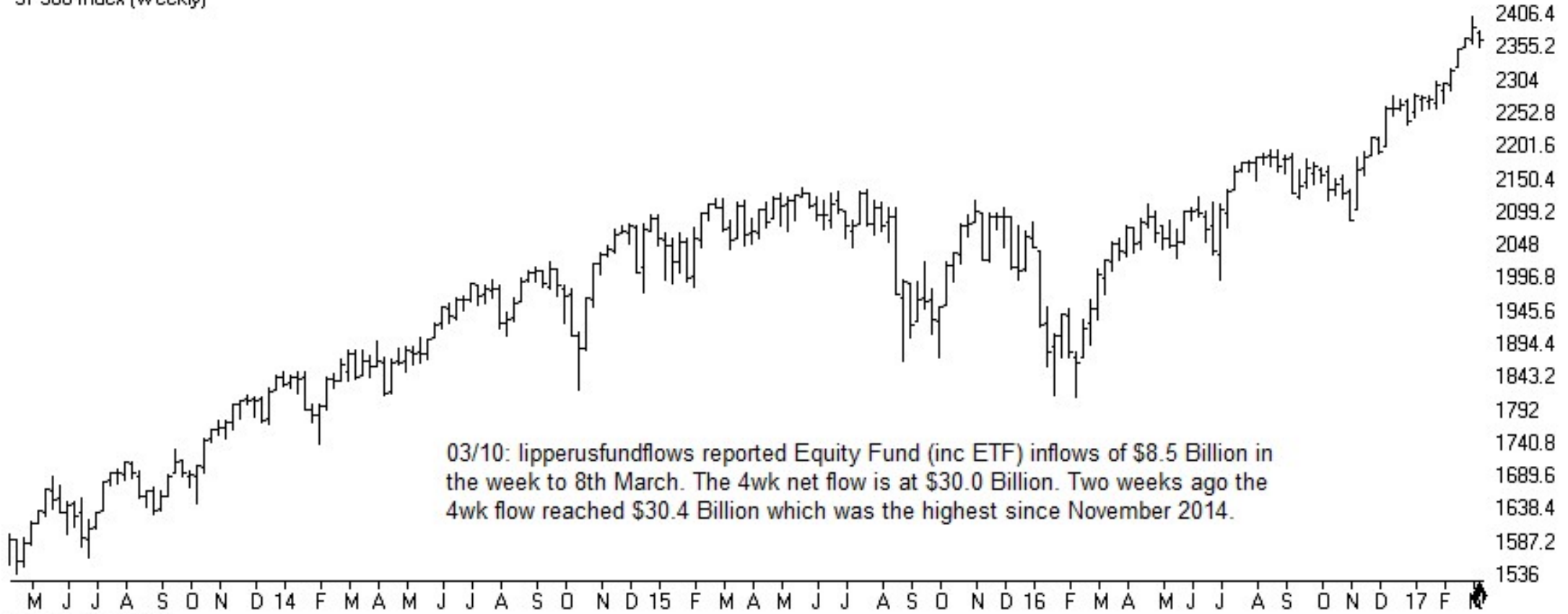
VIXN - NASDAQ VOLATILITY INDEX (Daily)



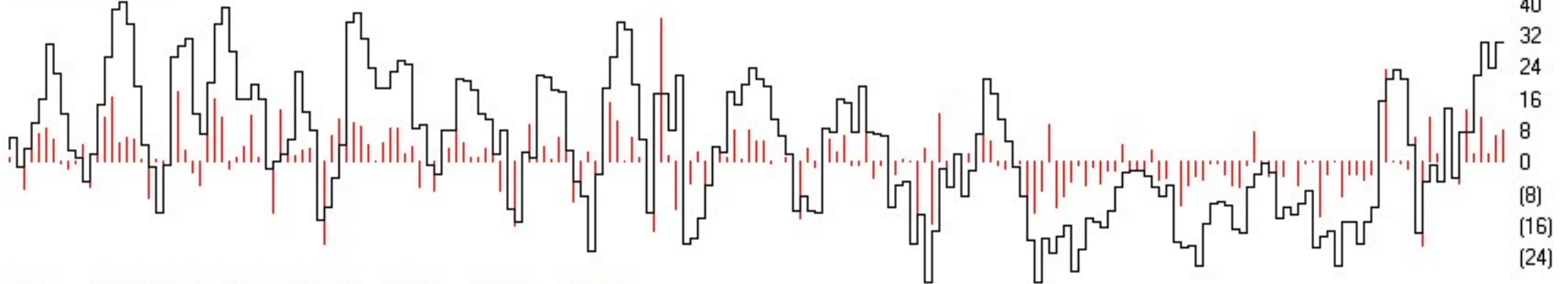
TCI based on VIXN



SP500 Index (Weekly)



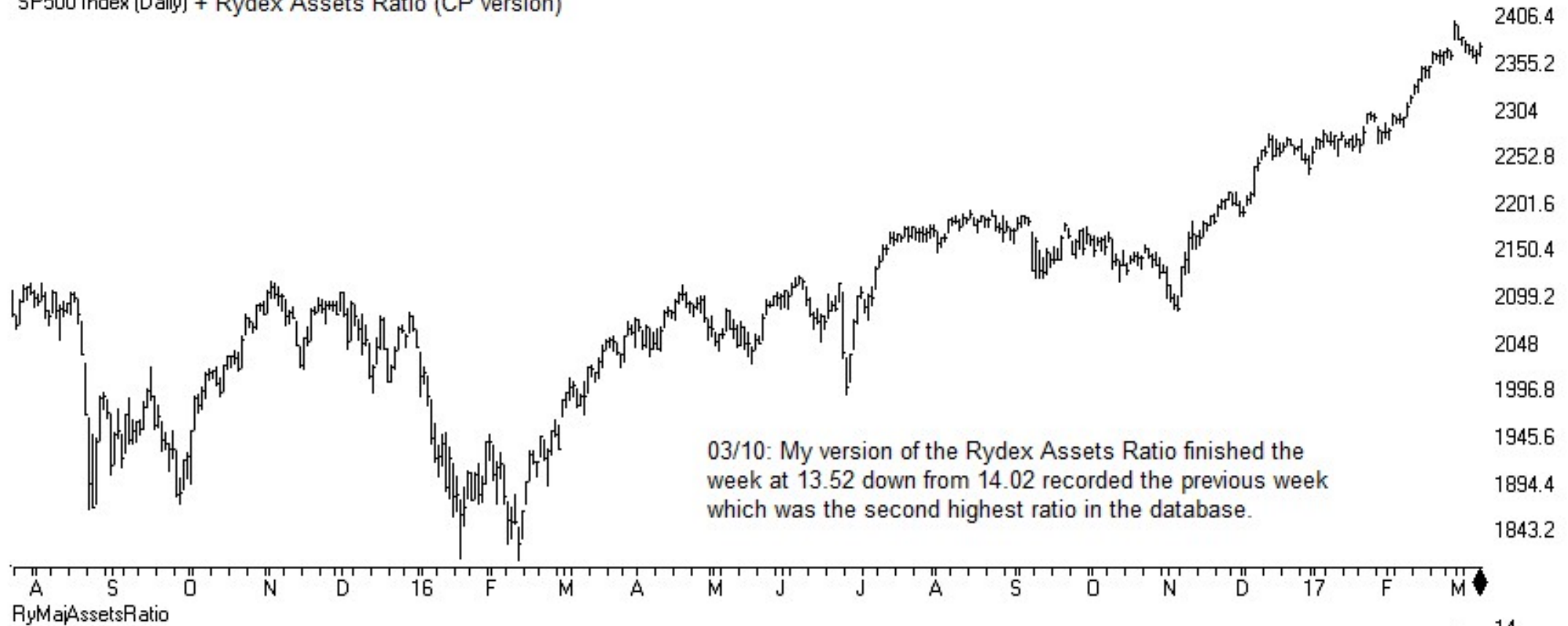
Lipper Fd+4wkSum



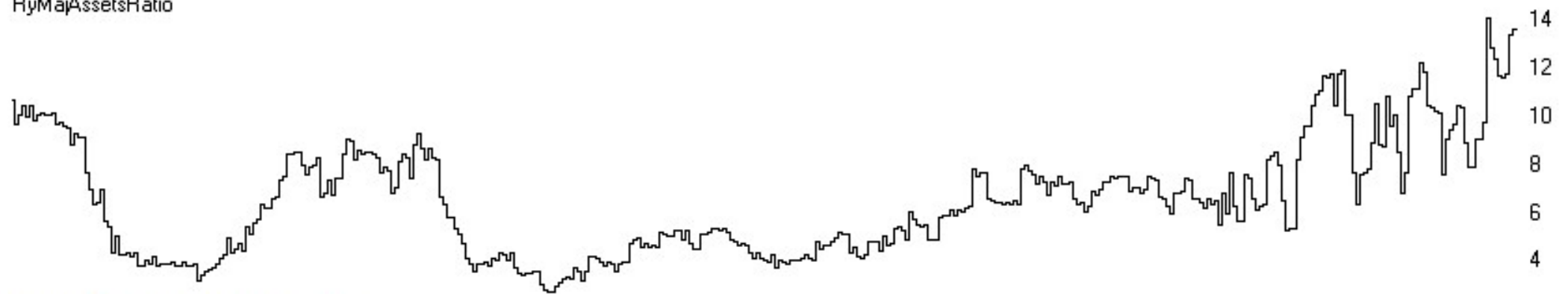
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

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



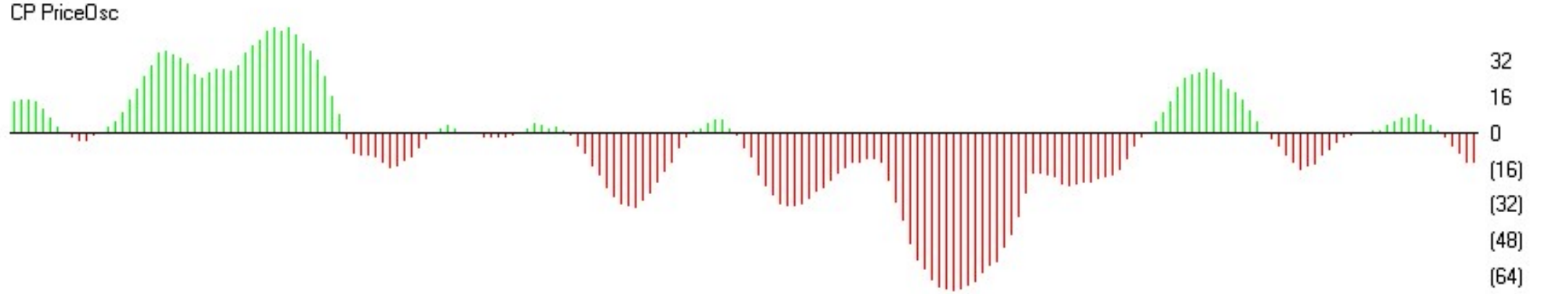
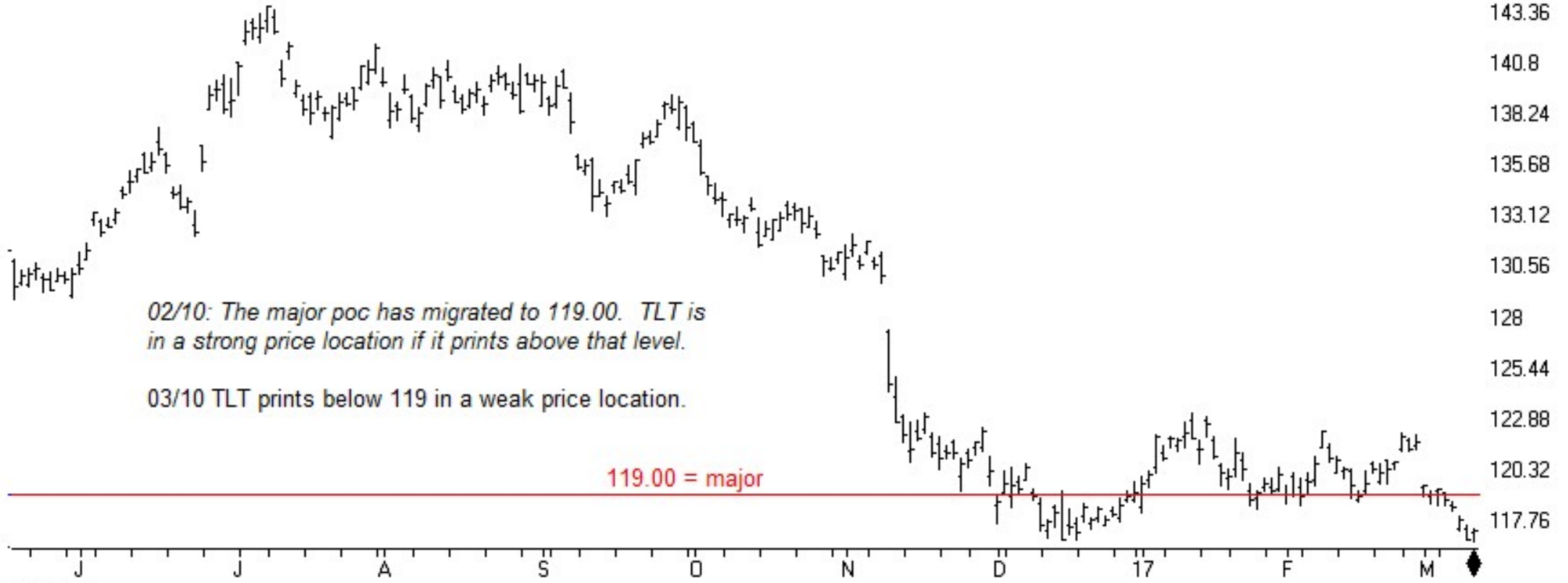
Rydex Assets Ratio (CP version)





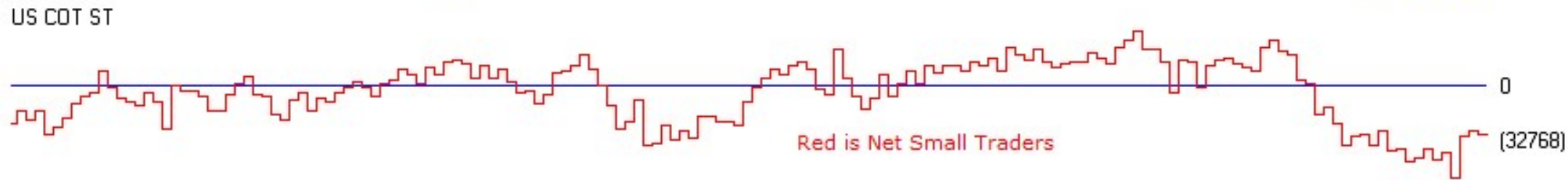
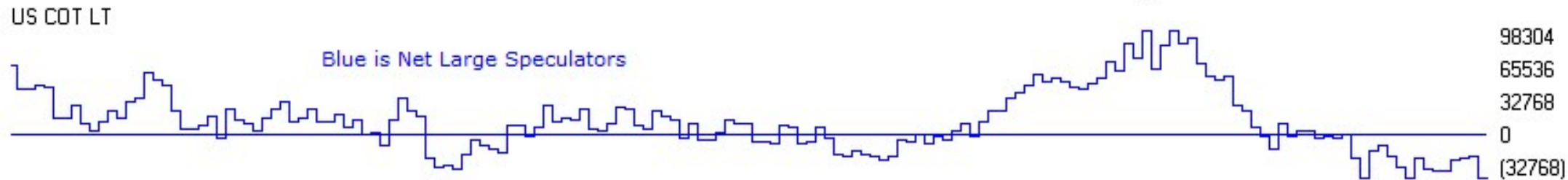
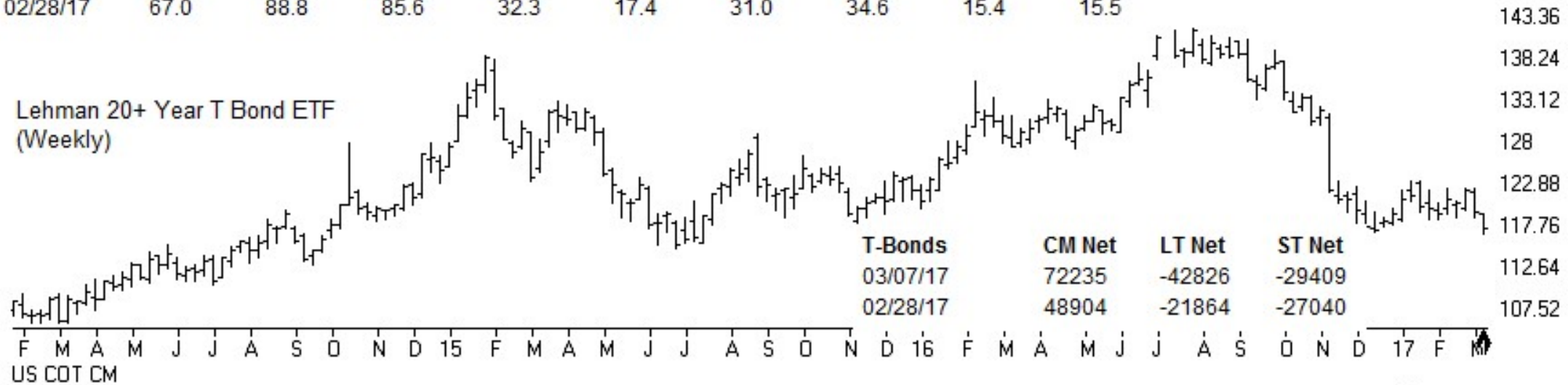
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



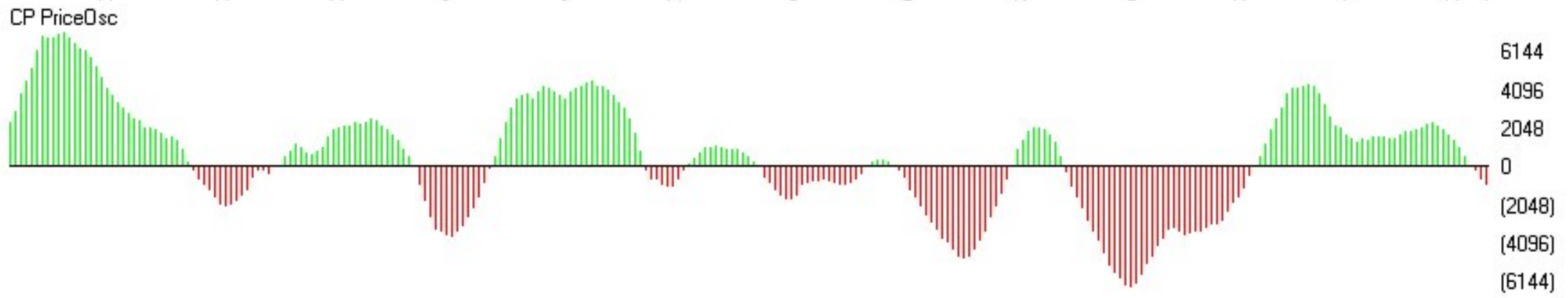
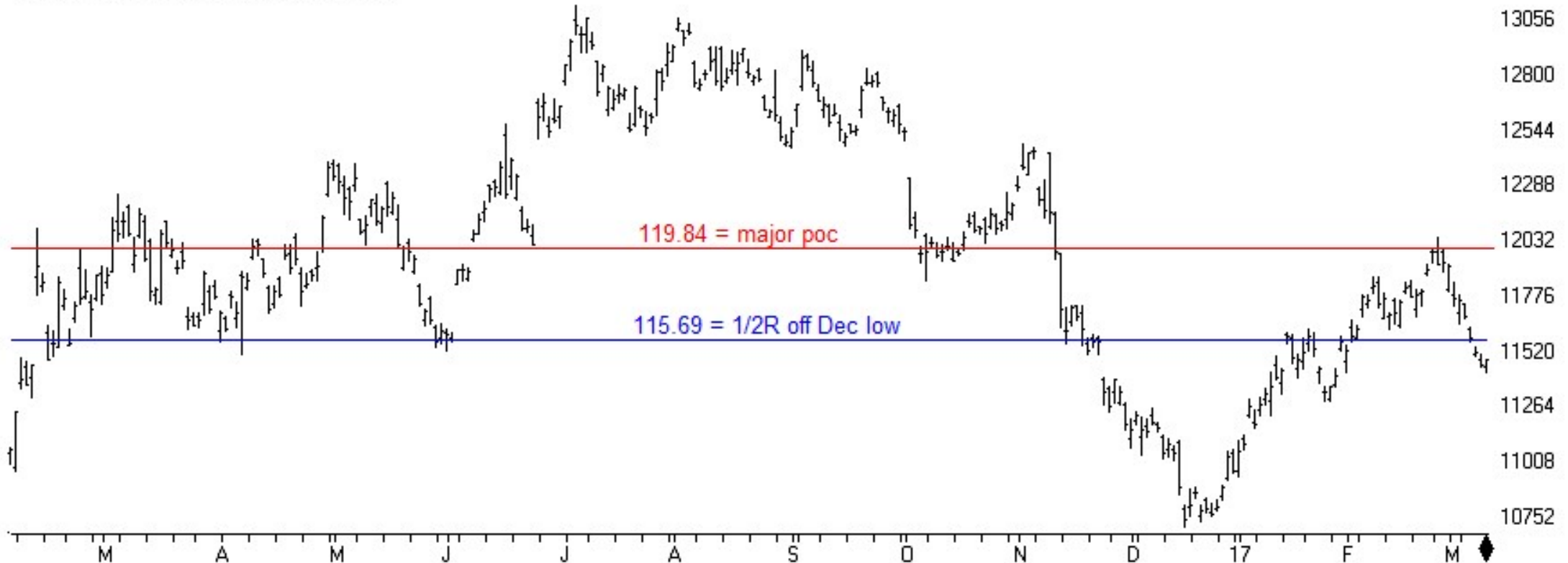
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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02/28/17	67.0	88.8	85.6	32.3	17.4	31.0	34.6	15.4	15.5

Lehman 20+ Year T Bond ETF
(Weekly)

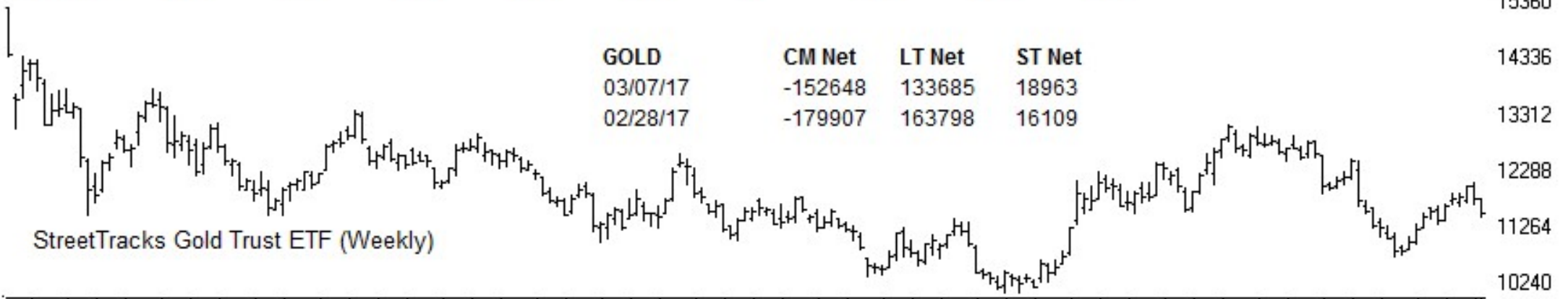


TSR Time Support/Resistance

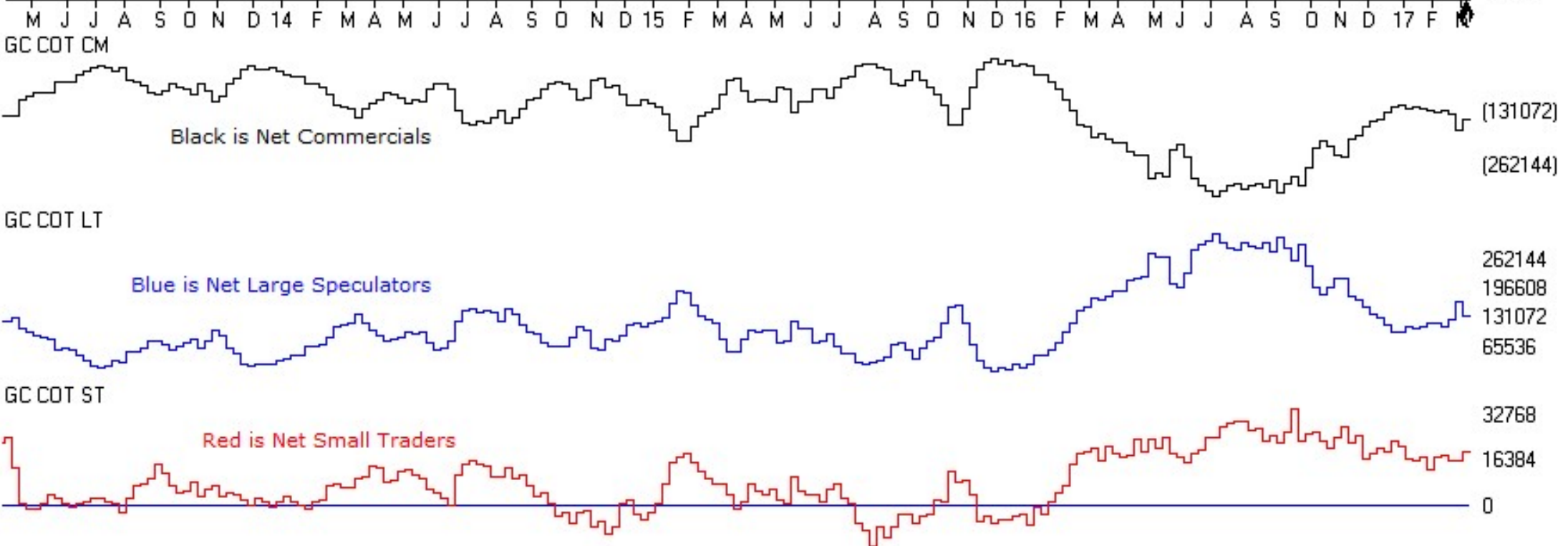
STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/07/17	82.2	49.4	37.2	19	52.3	69	29	32	48.5
02/28/17	68.4	40.9	54.7	34.4	66.4	47	15.9	25.1	66.8



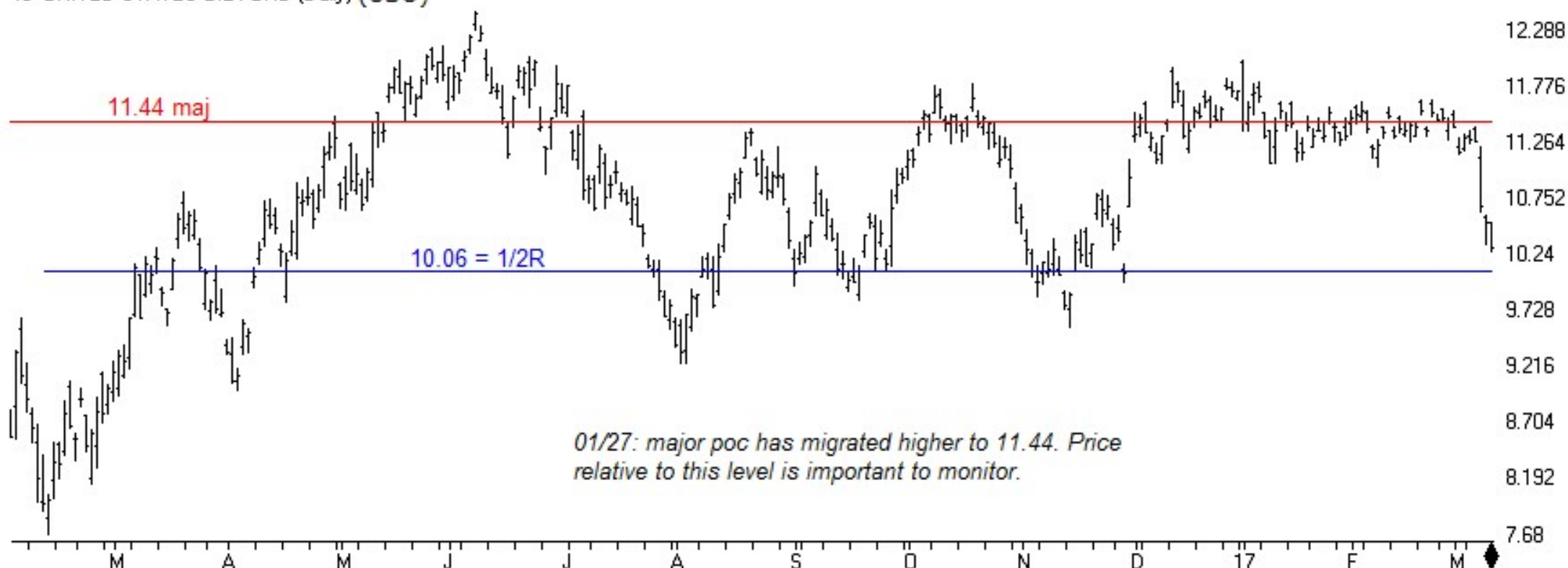
GOLD	CM Net	LT Net	ST Net
03/07/17	-152648	133685	18963
02/28/17	-179907	163798	16109



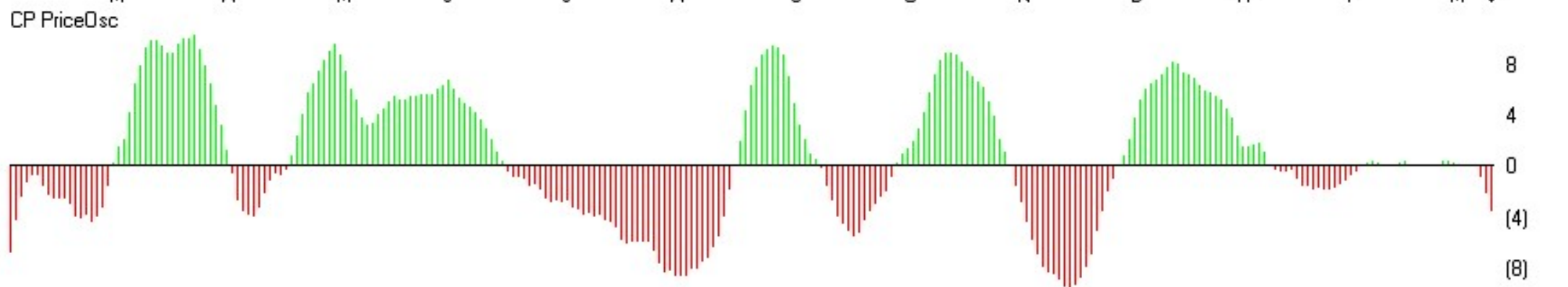


TSR Time Support/Resistance

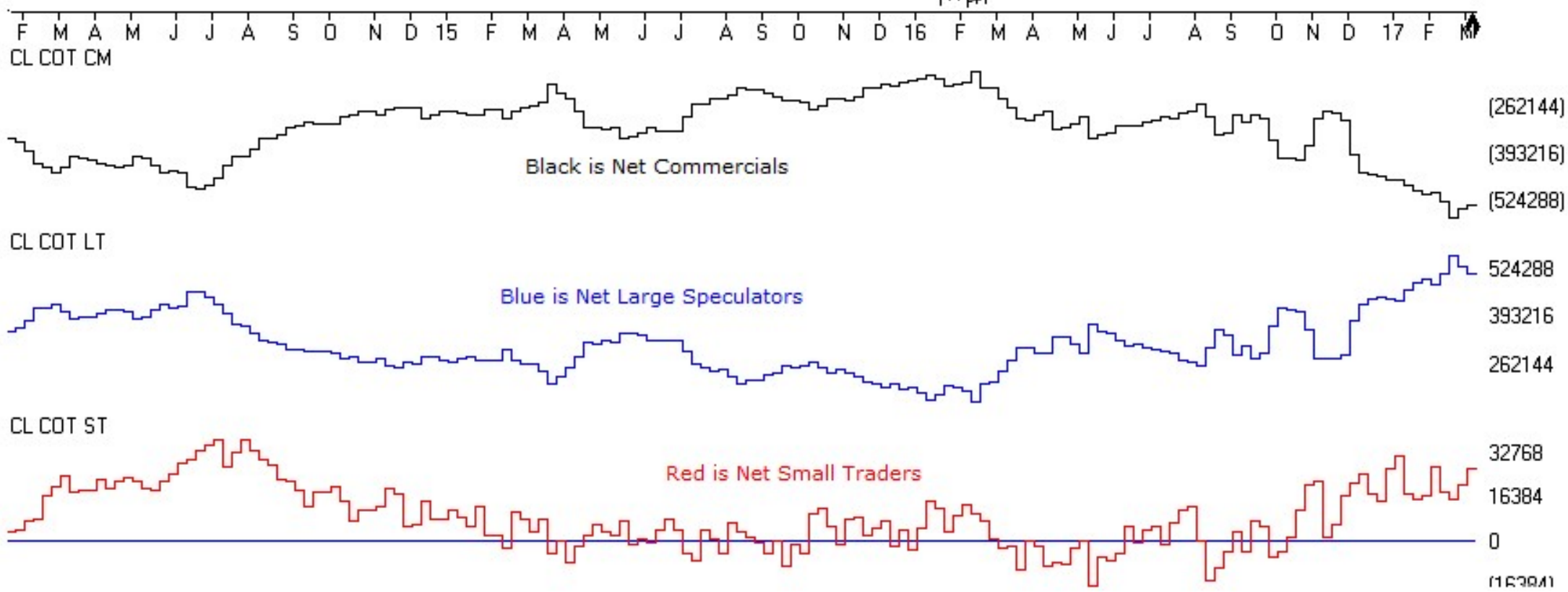
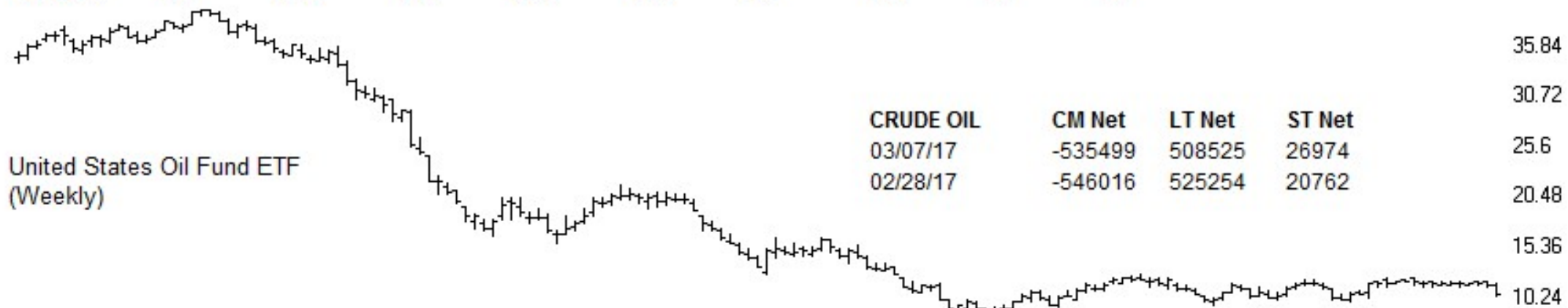
43 UNITED STATES OIL FUND (Daily) (USO)



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

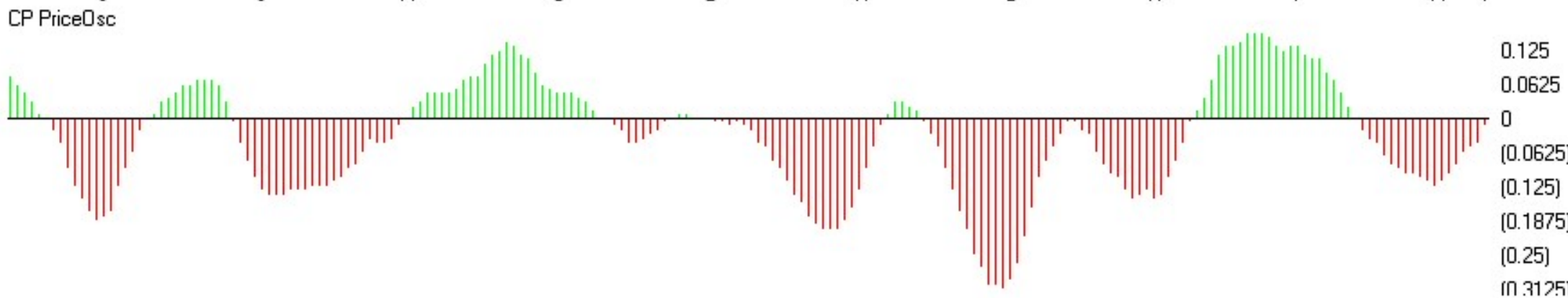


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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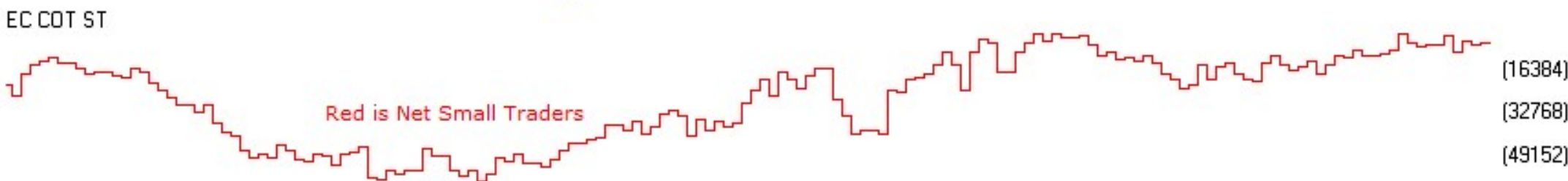
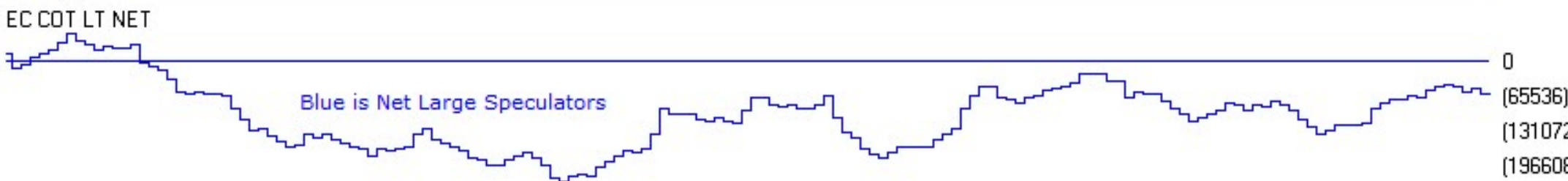
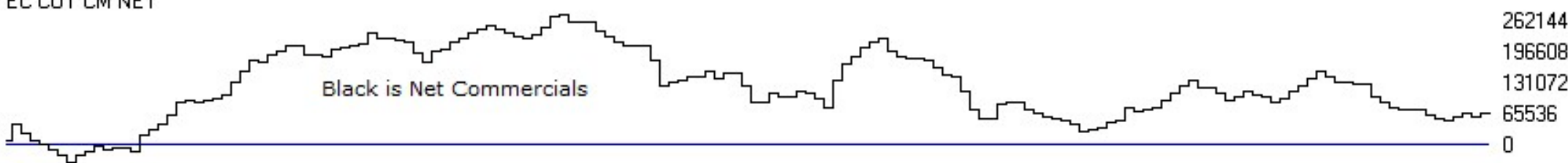


TSR Time Support/Resistance

51 EURUSD (Daily)



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/07/17	16.7	16.4	73.5	84.3	81.9	19.1	80.0	88.6	21.8
02/28/17	9.0	0.0	76.3	93.3	100.0	18.1	79.5	79.7	15.0





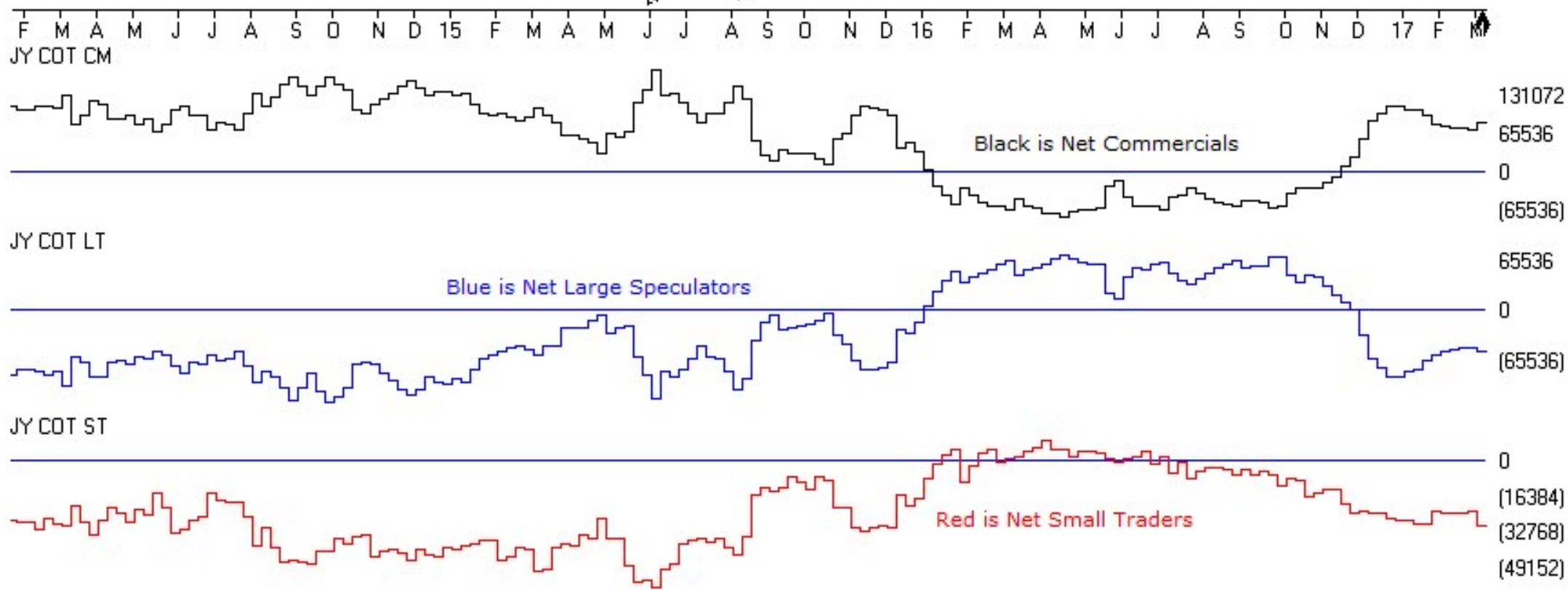
53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/07/17	83.5	88.7	37.0	20.7	10.6	55.8	0.0	7.4	71.0
02/28/17	76.9	92.2	49.6	23.7	3.3	46.1	24.8	23.5	64.3



CURRENCYSHARES
JAPANESE YEN
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<http://www.chartprofitwebcast.com>