

ChartProfit

Charts to Friday 17th March 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 03/17

	-5	-4	-3	-2	↓
NYSE	63	62	61	48	57
NasDaq	63	57	54	46	55
SP500	72	75	74	67	65
ND100	81	81	78	76	73
R2000	56	54	51	38	52

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

03/17: AAll (public poll). Bulls% was slightly higher at 31.2%. Previous week's 30% was an eighteen week low. Bears% fell back sharply to 38.7%. Previous week's 46.5% was the highest Bears% since the market low in February 2016.

03/17: Investors Intelligence. Bulls% was lower at 53.4%. Two weeks ago Bulls% reached 63.1% which was the highest Bulls% since 1987. Bear% was almost unchanged this week at 17.5. Two weeks ago Bears fell to 16.5% which was the lowest since July 2015.

03/17: Market Vane (advisers) poll was lower at 67. Two weeks ago poll reached 69 which was the highest since May 2013.

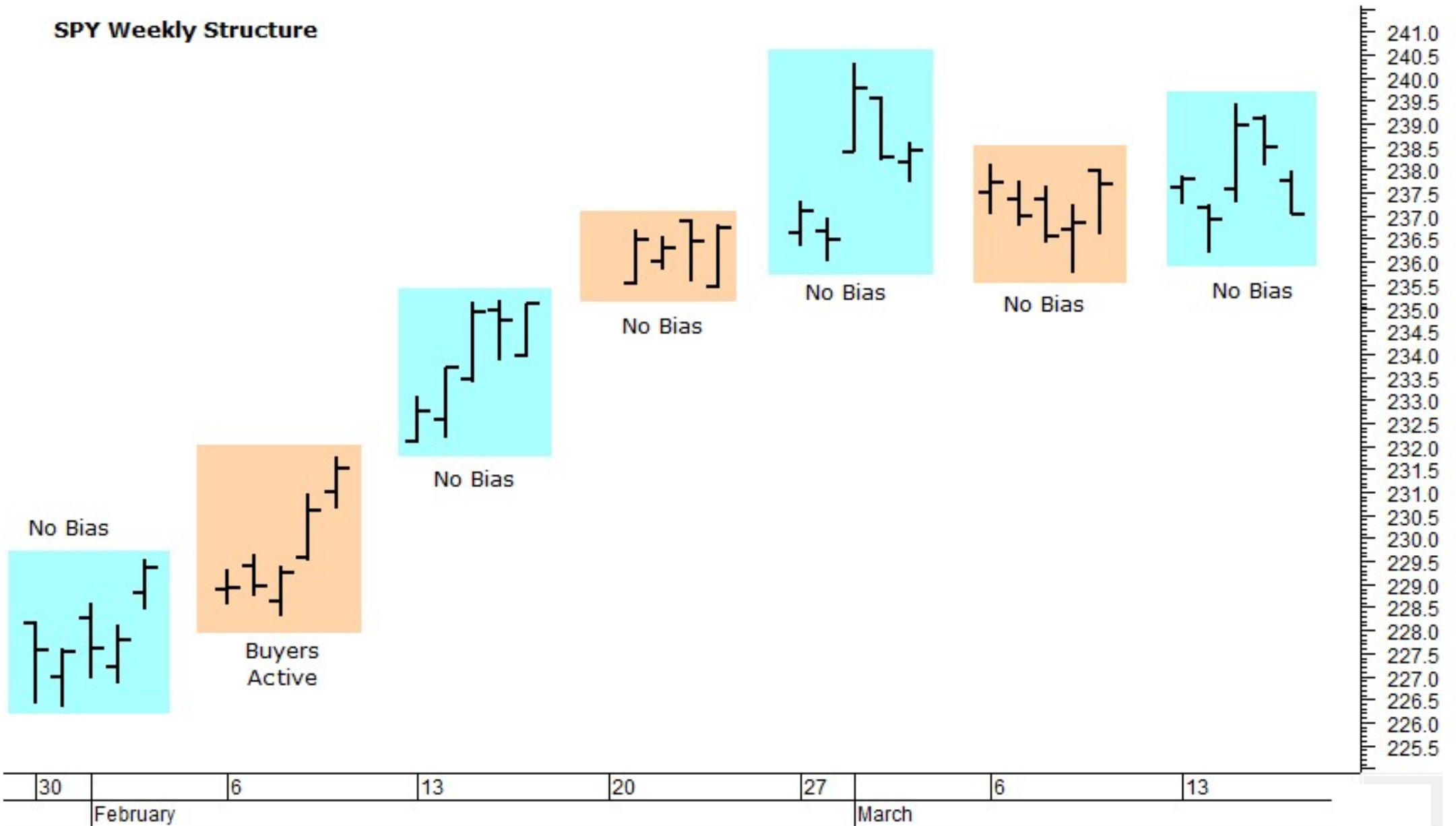
03/17: NAAIM exposure index. Was lower at 80.77. Down from 102.07 two weeks ago. Readings above 100 (leveraged long) are not necessarily bearish.

Mutual Fund Flow:

03/17: My version of the Rydex Assets Ratio finished the week at 10.44 down from 14.02 recorded 1st March which was the second highest ratio in the database.

03/17: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$890 Million in the week to 15th March. The 4wk net flow is at \$30.0 Billion. Three weeks ago the 4wk flow reached \$30.4 Billion which was the highest since November 2014 but has fallen back to 19.39 Billion.

SPY Weekly Structure

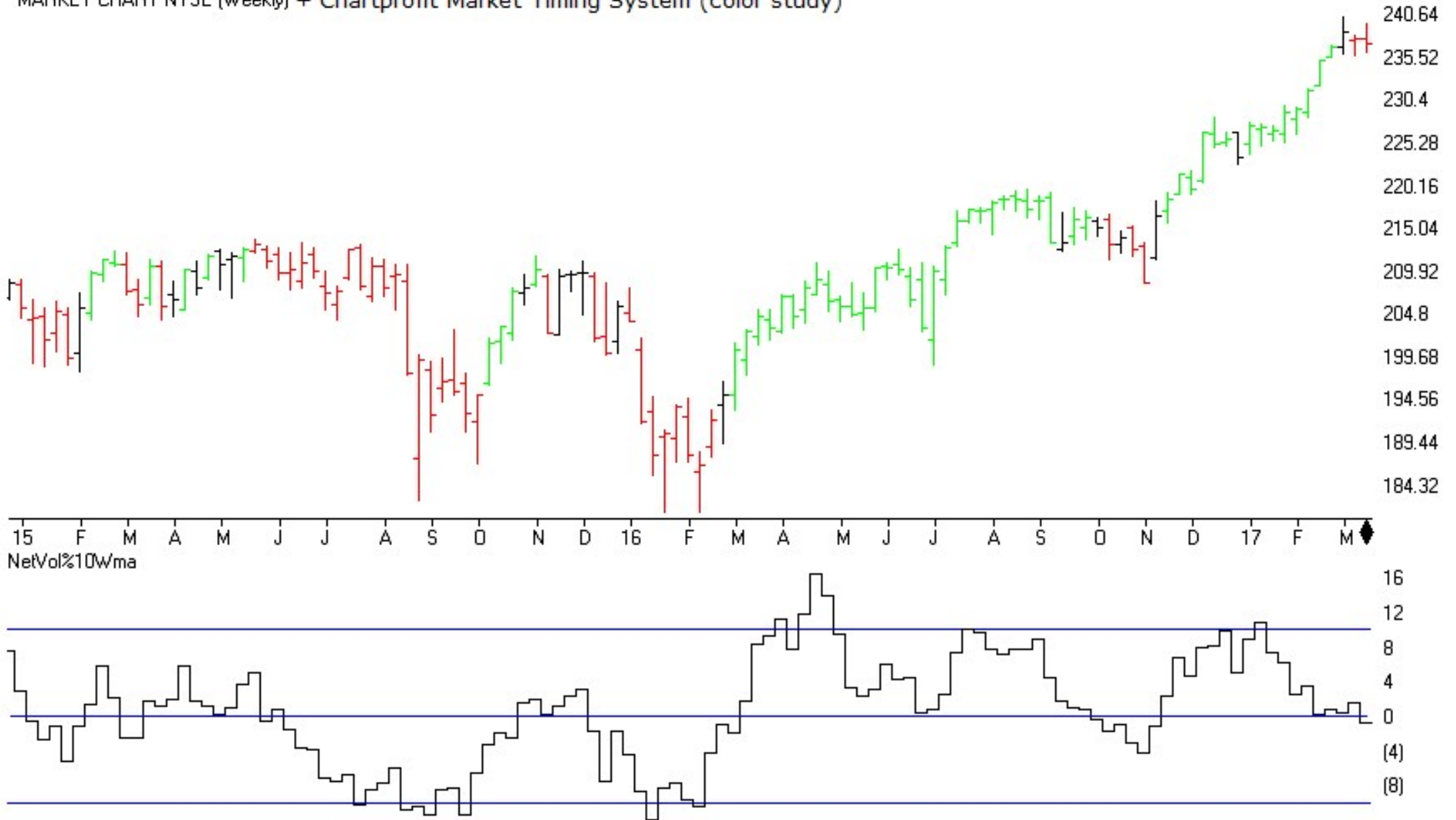


Commitments of Traders

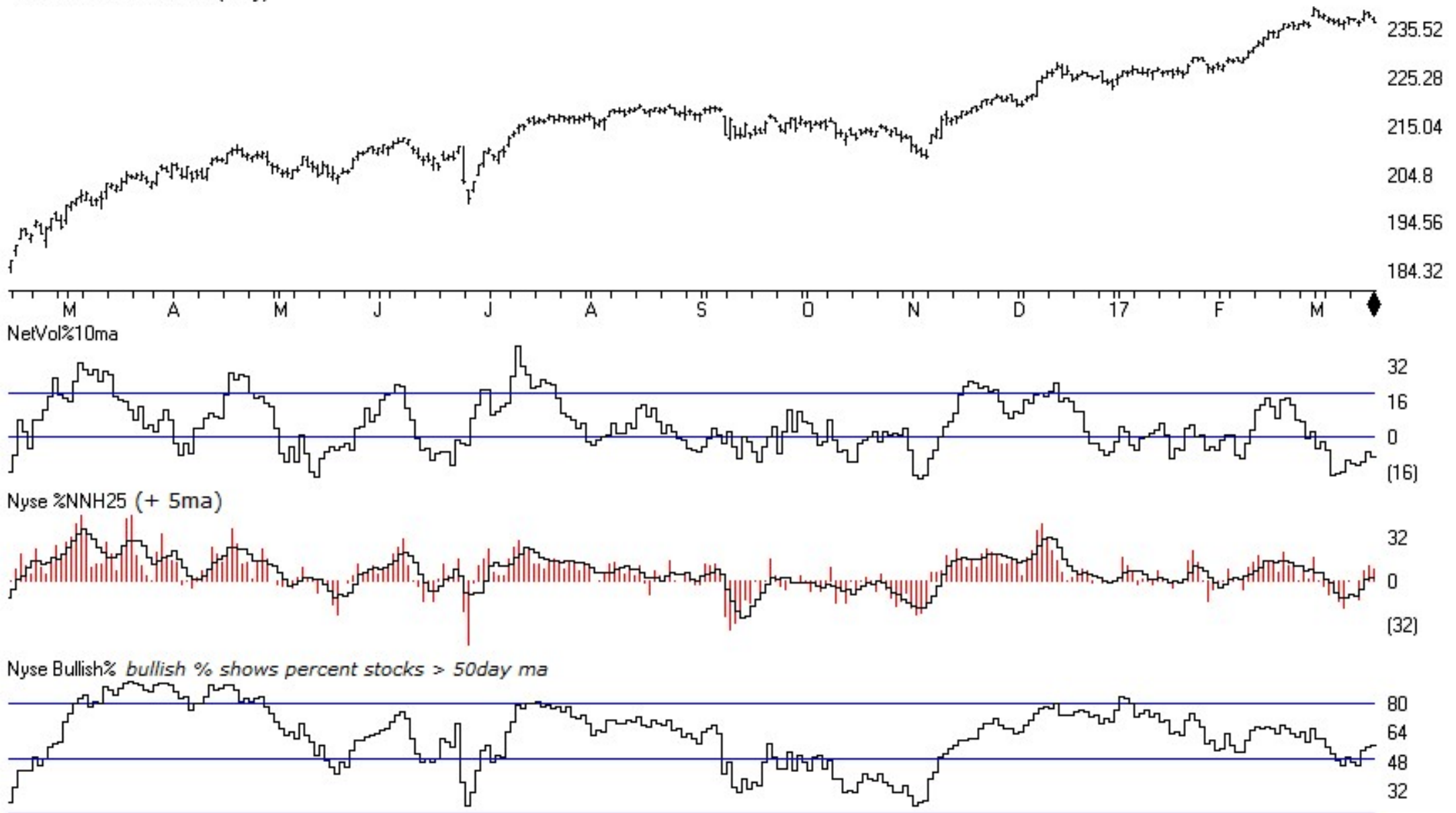
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	9.2	55.1	87.4	60.0	100.0	100.0	80.5	16.5	0.0
03/07/17	34.1	77.8	75.0	51.6	100.0	76.4	60.7	0.0	5.0
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	97.1	70.4	18.5	4.9	32.4	84	21.1	41.3	69.5
03/07/17	82.2	47.3	37.2	19	52.3	69	29	32	48.5
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	42.3	73.4	57.2	56.2	51.0	50.9	52.8	13.7	36.5
03/07/17	12.3	31.9	83.4	82.8	70.0	9.2	87.4	11.7	0.0
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	100.0	99.9	8.7	0.0	13.6	100.0	22.1	9.7	30.1
03/07/17	85.5	100.0	68.4	1.7	14.5	82.2	31.7	3.2	1.2
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	100.0	100.0	9.7	0.0	2.3	88.6	43.9	57.0	44.3
02/28/17	25.1	35.1	31.9	63.4	34.8	60.9	90.8	85.9	33.3
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	91.9	91.2	15.9	10.1	9.8	76.4	6.9	14.0	81.6
03/07/17	83.5	88.7	37.0	20.7	10.6	55.8	0.0	7.4	71.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	0.0	0.0	54.9	100.0	100.0	43.8	100.0	100.0	2.4
03/07/17	16.7	16.4	73.5	84.3	81.9	19.1	80.0	88.6	21.8
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	19.5	56.0	98.2	79.9	70.1	4.7	45.5	57.3	37.0
03/07/17	10.4	100.0	100.0	87.3	42.5	0.0	67.4	58.8	37.3

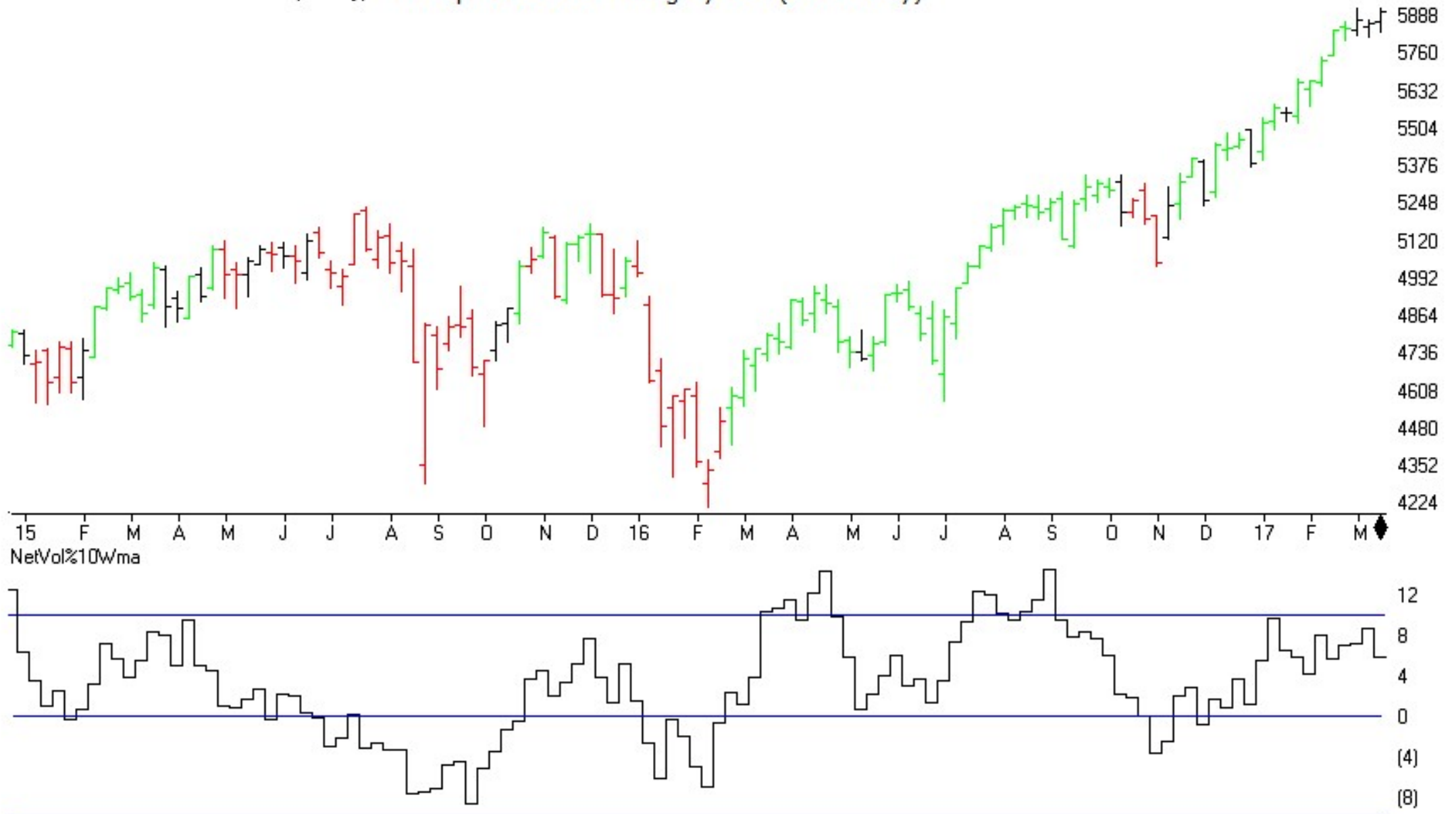
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



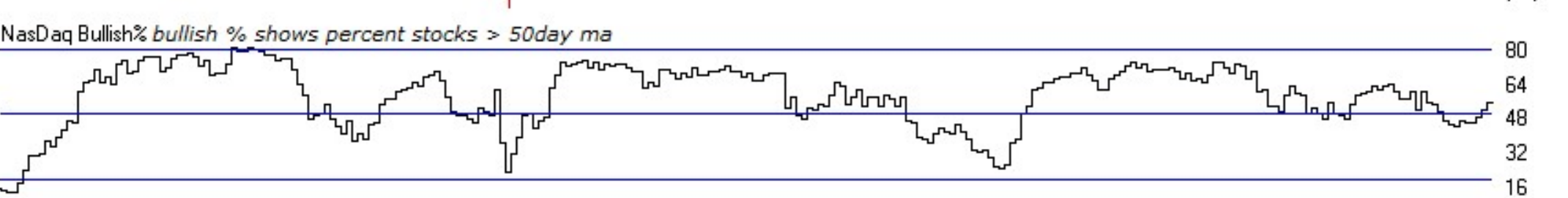
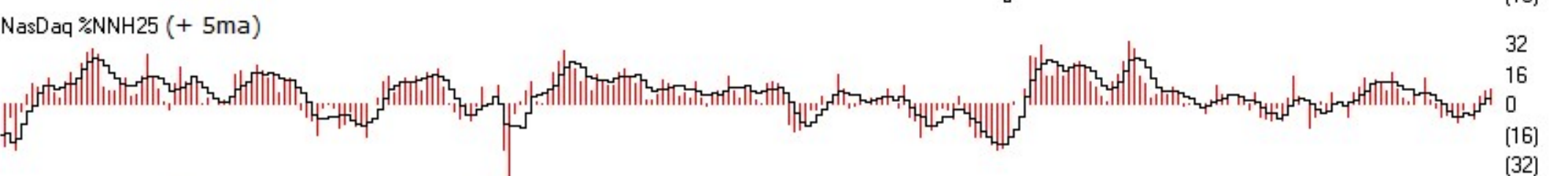
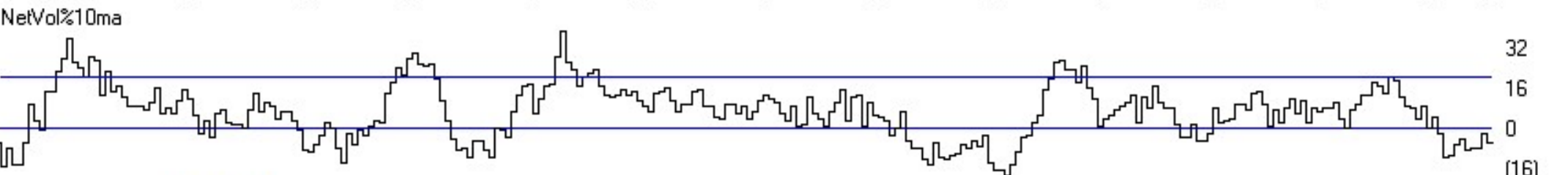
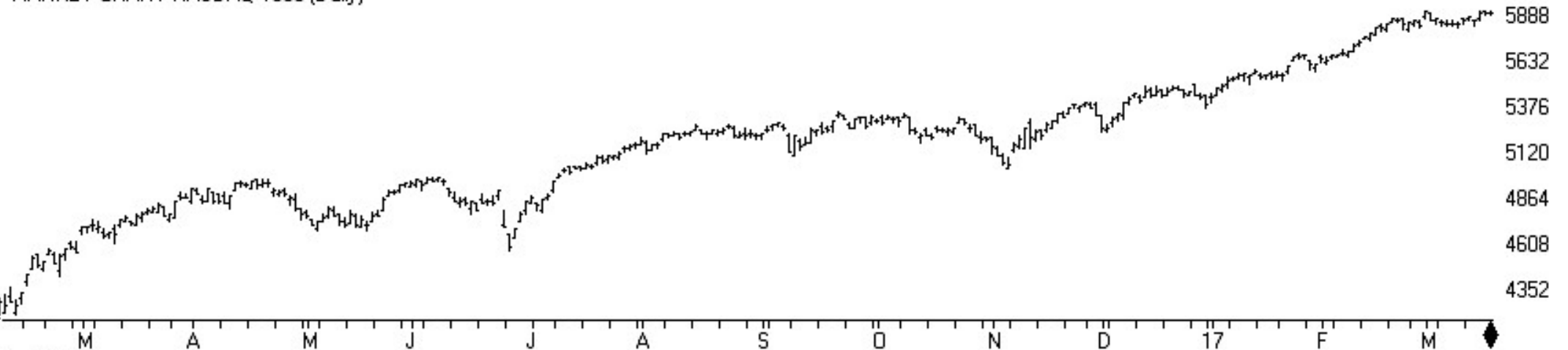
MARKET CHART NYSE (Daily)



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

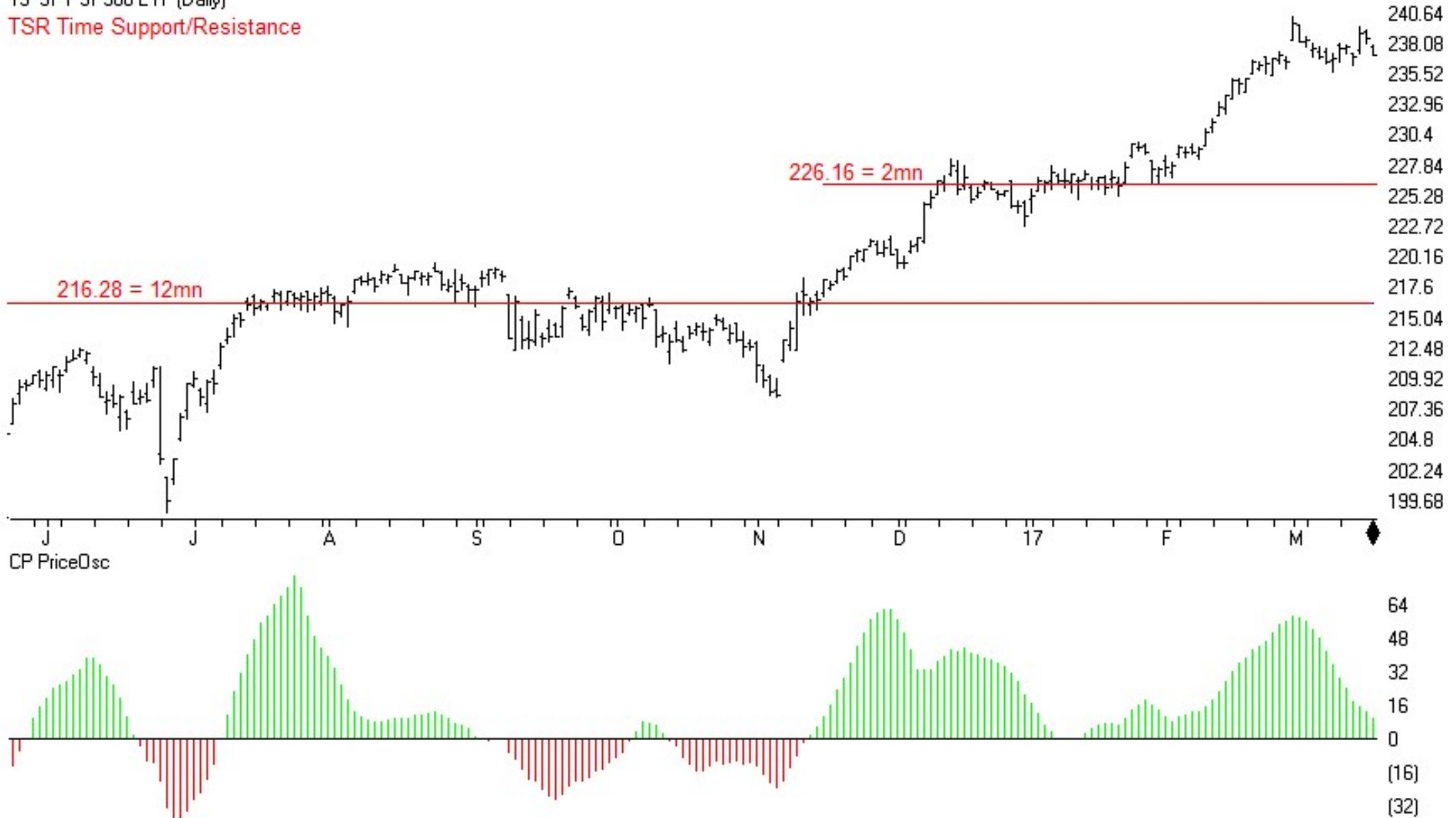


MARKET CHART NASDAQ 1800 (Daily)



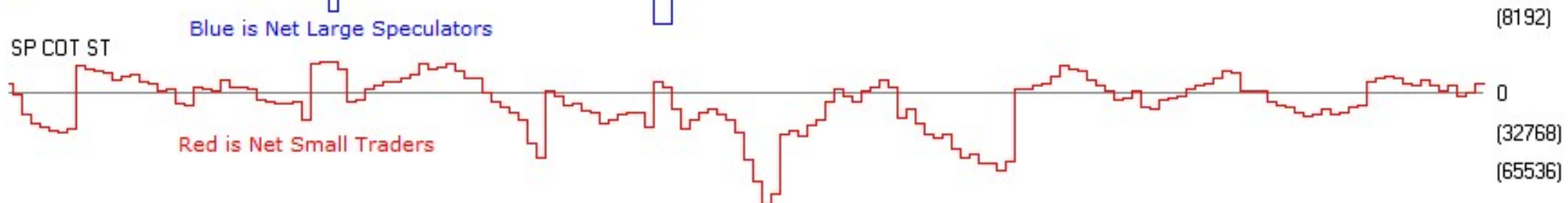
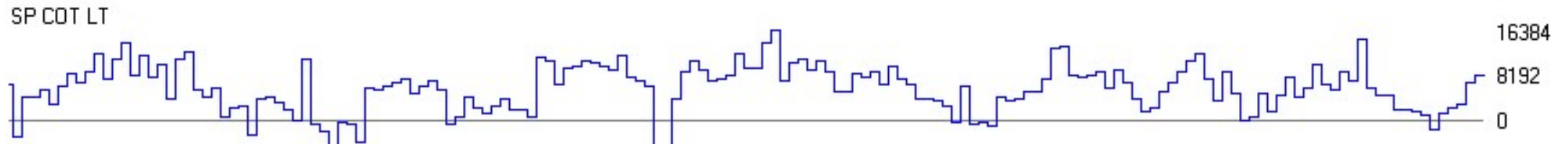
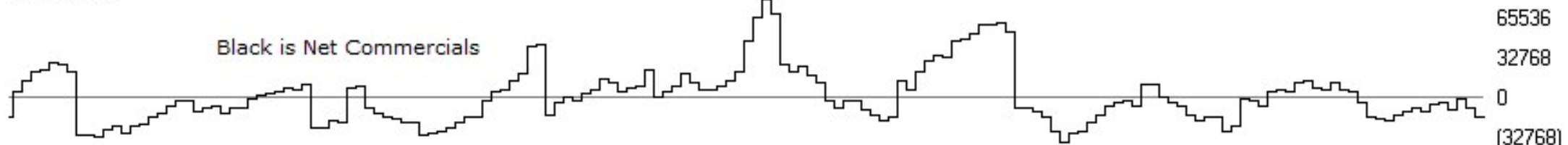
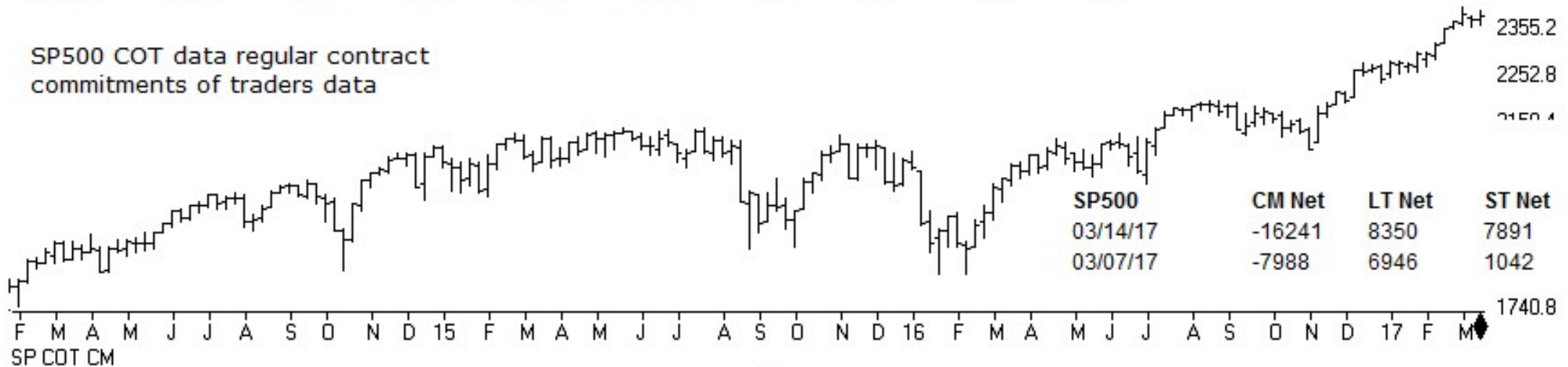
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



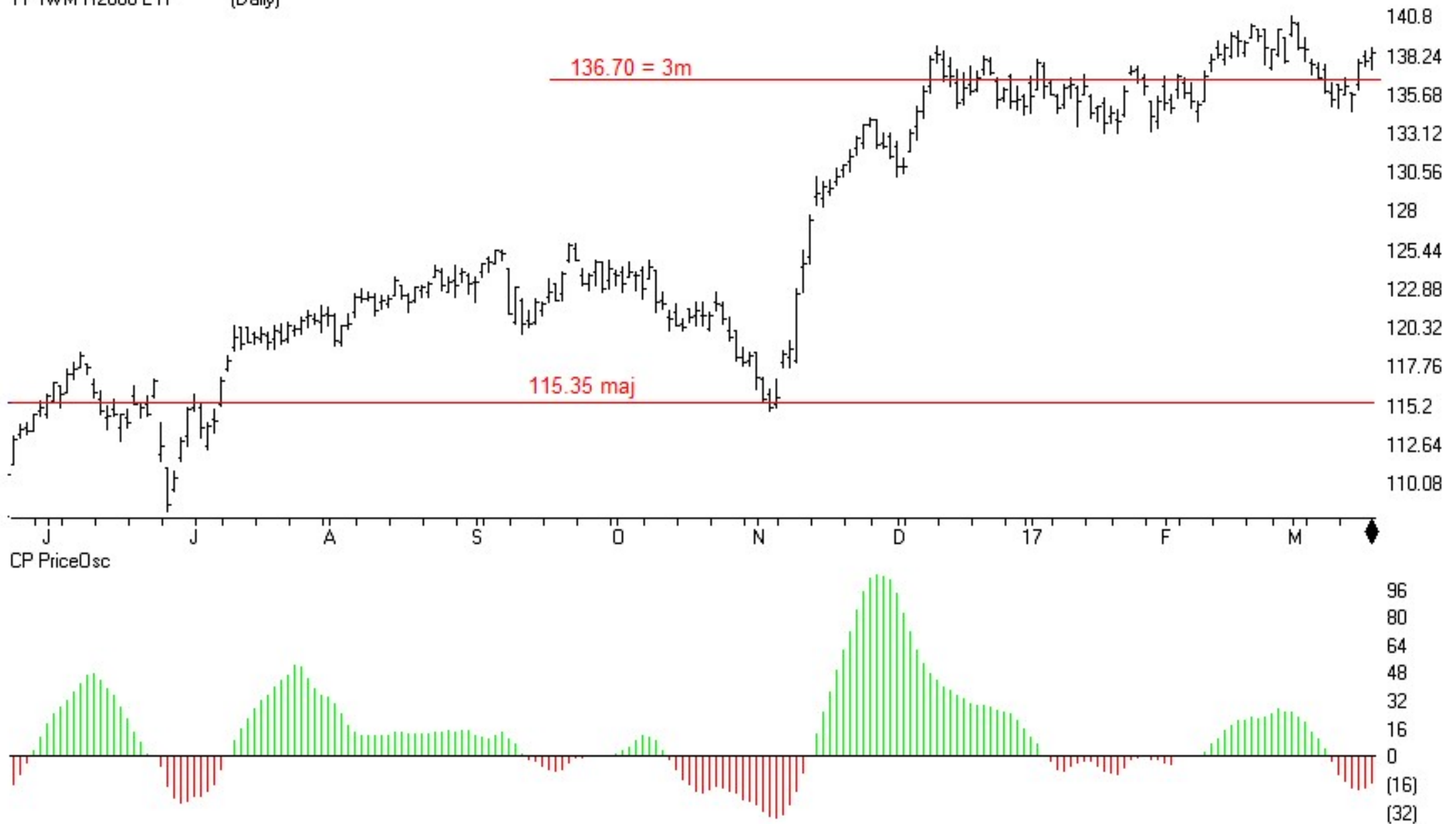
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	9.2	55.1	87.4	60.0	100.0	100.0	80.5	16.5	0.0
03/07/17	34.1	77.8	75.0	51.6	100.0	76.4	60.7	0.0	5.0

SP500 COT data regular contract commitments of traders data



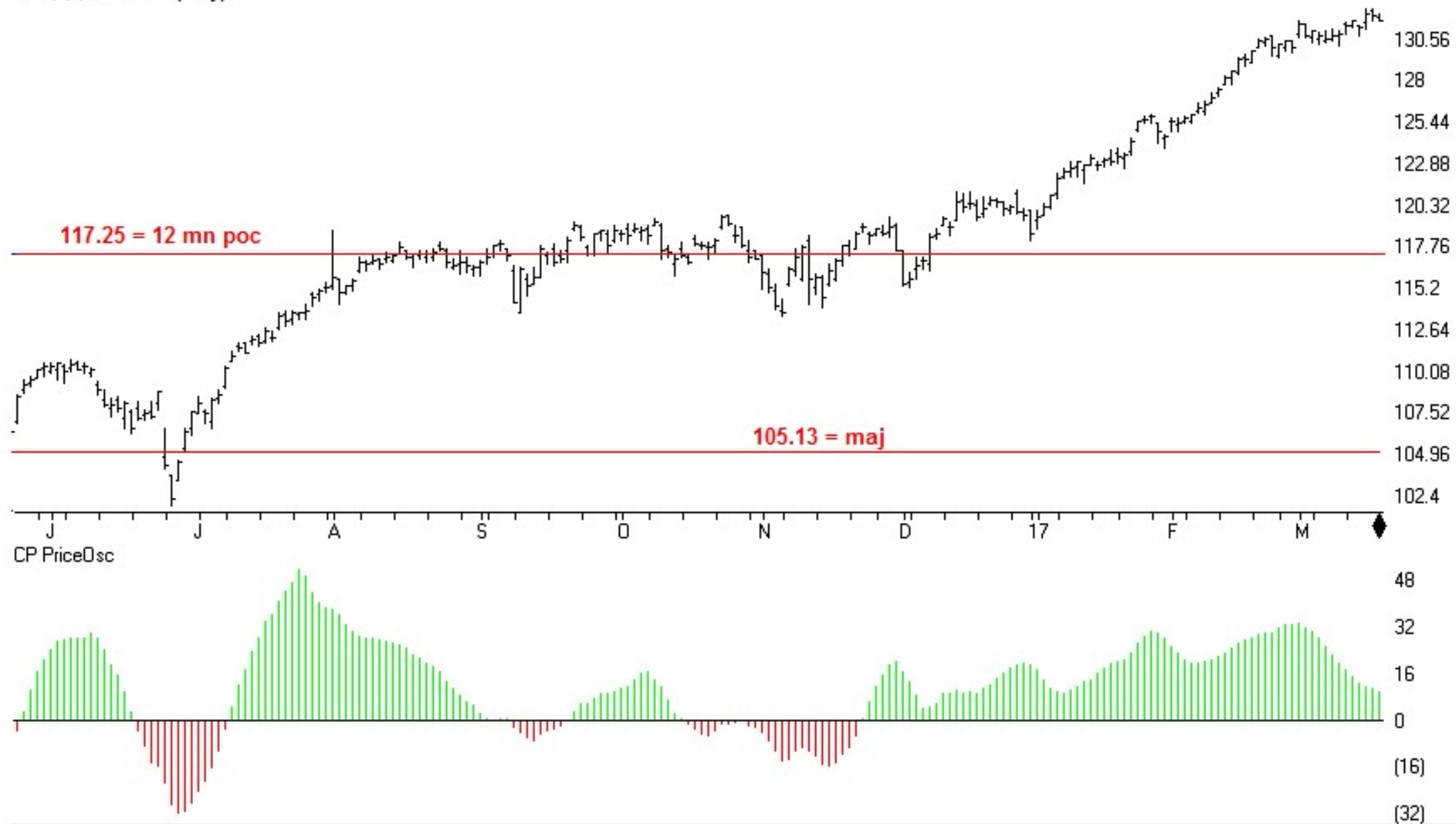
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

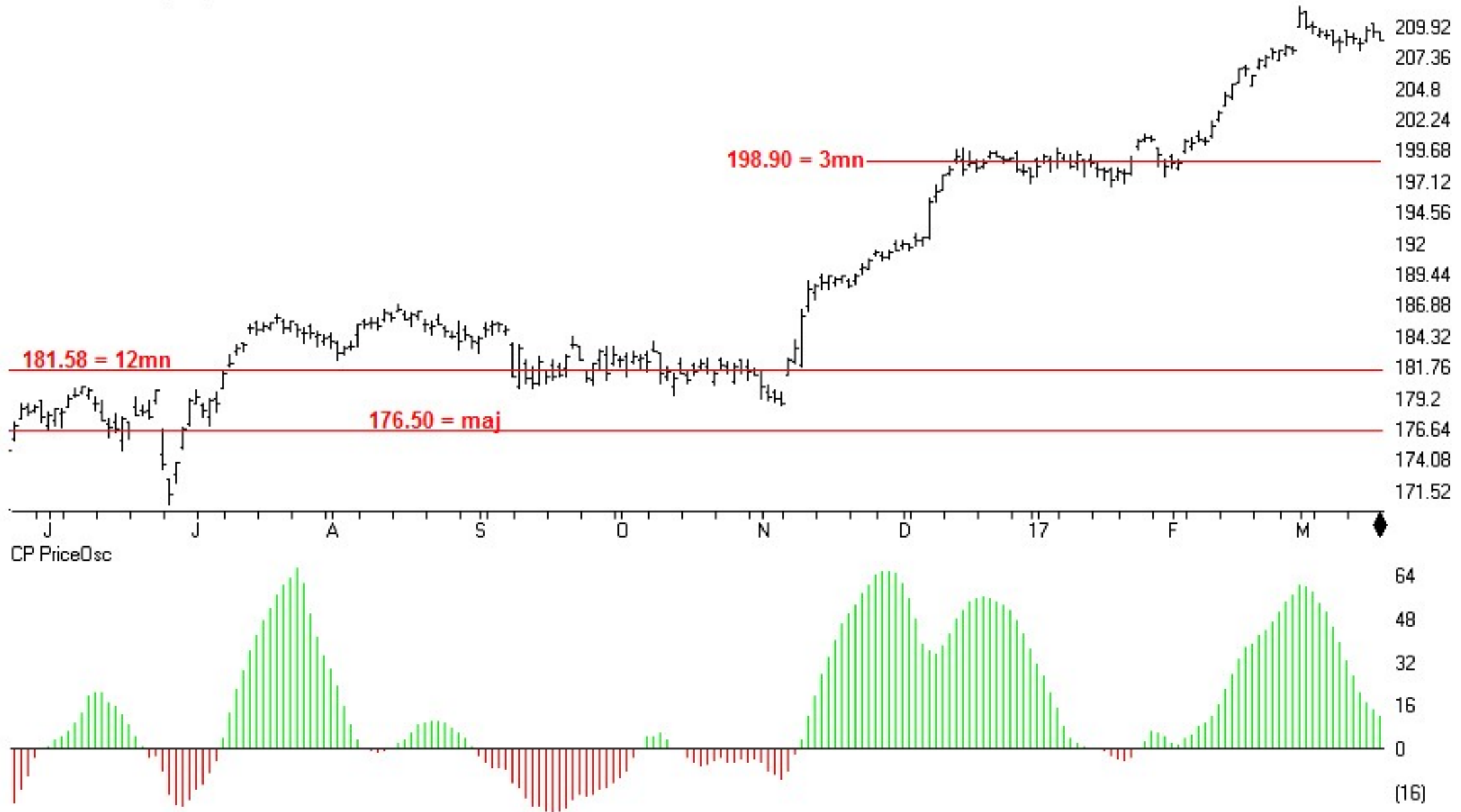


TSR Time Support/Resistance

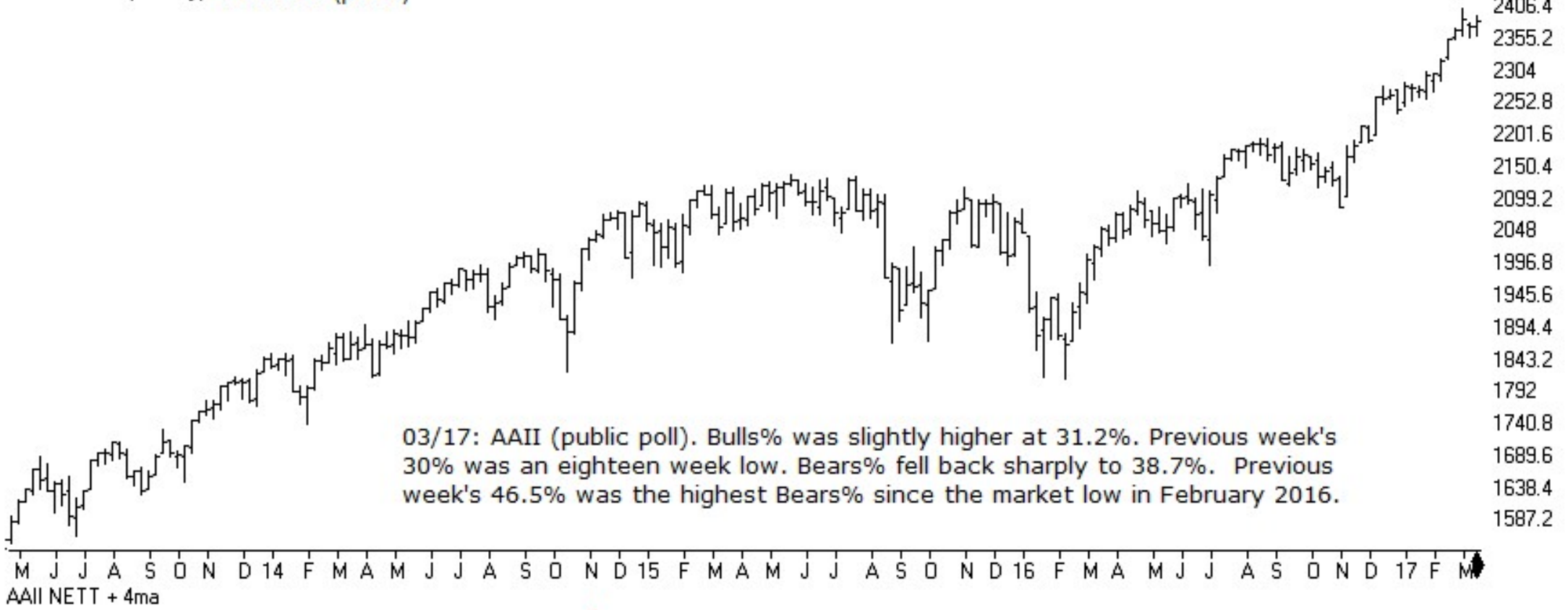
12 QQQ N100 ETF (Daily)



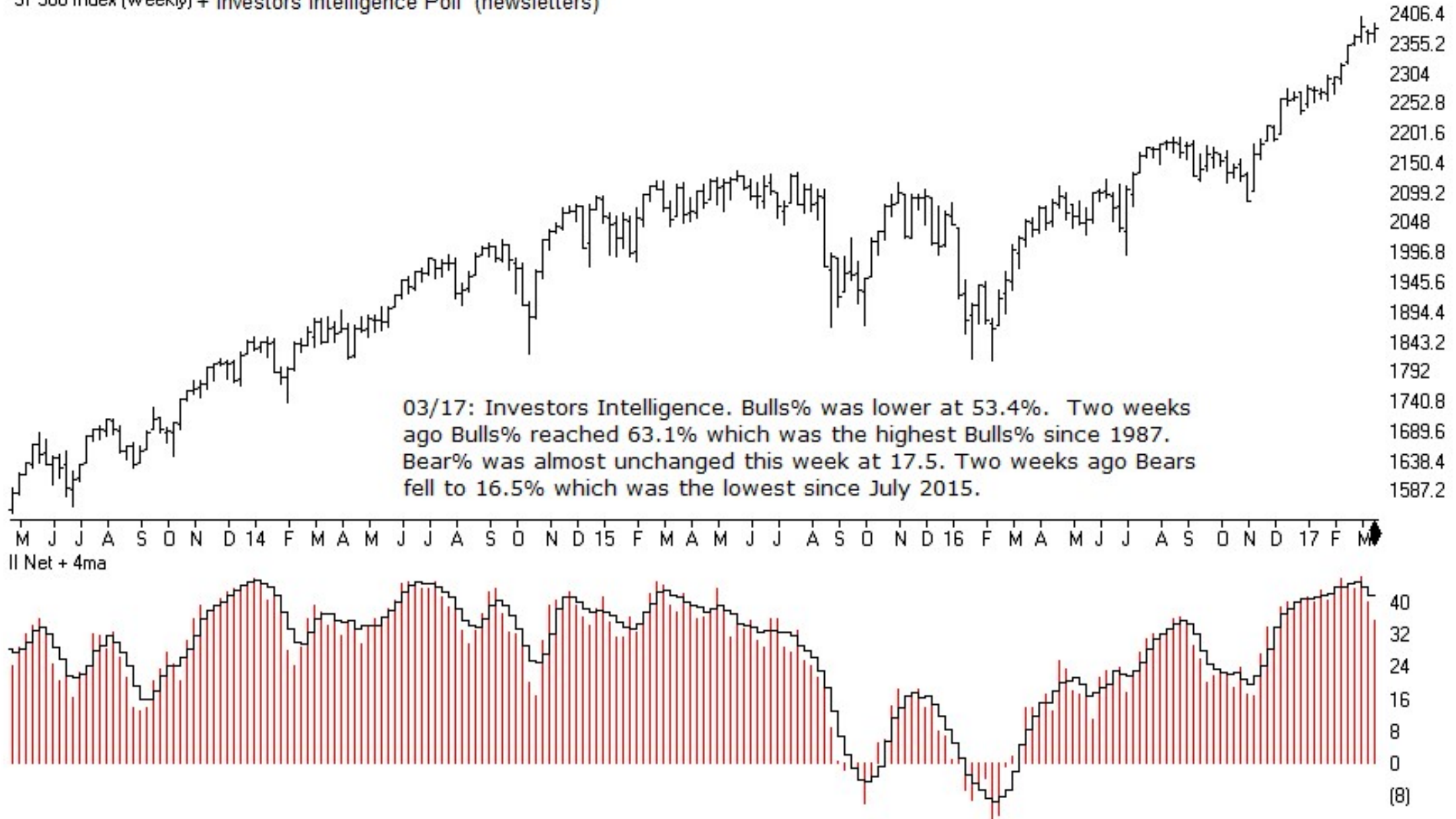
TSR Time Support/Resistance
10 DIA DOW ETF (Daily)



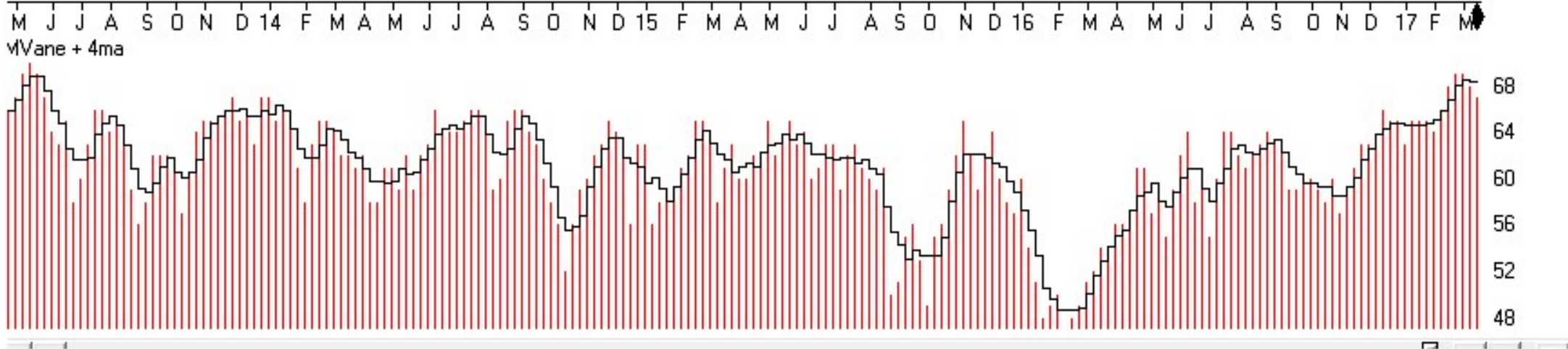
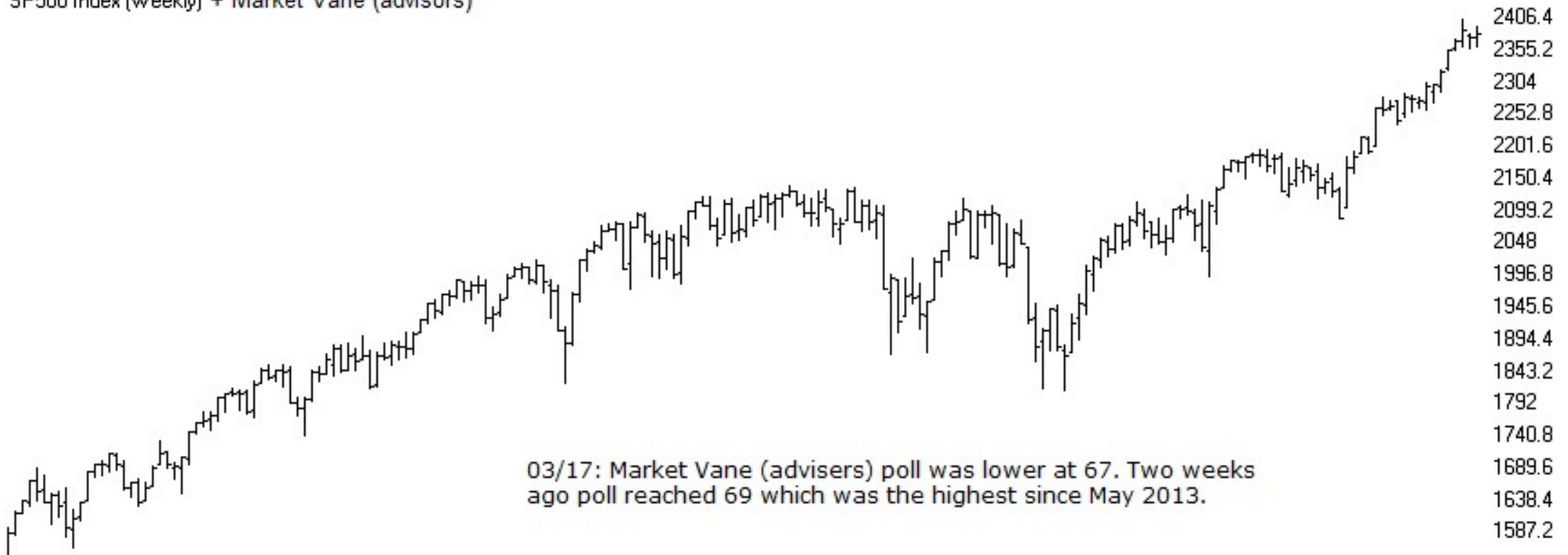
SP500 Index (Weekly) + AII Poll (public)



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

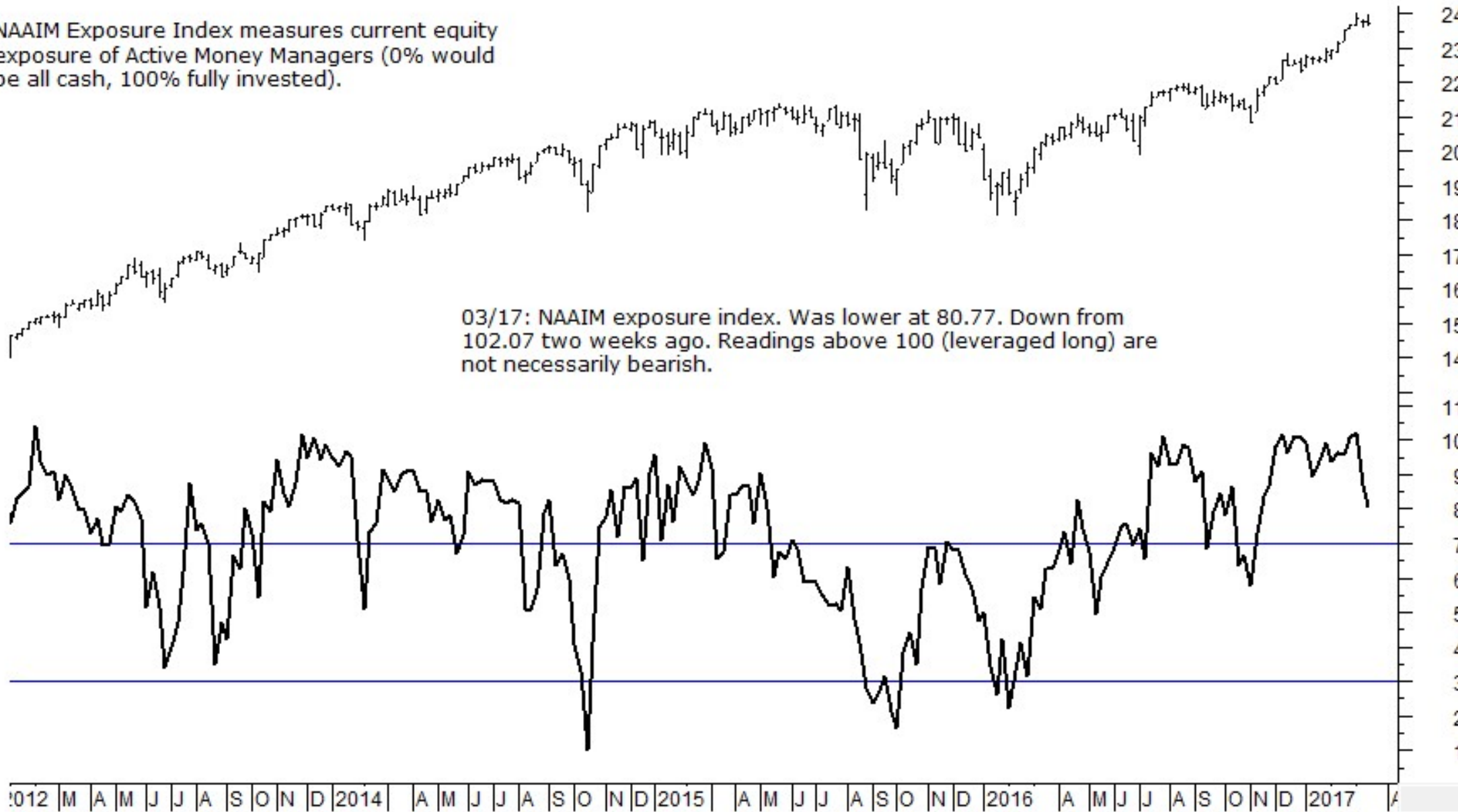


SP500 Index (Weekly) + Market Vane (advisors)

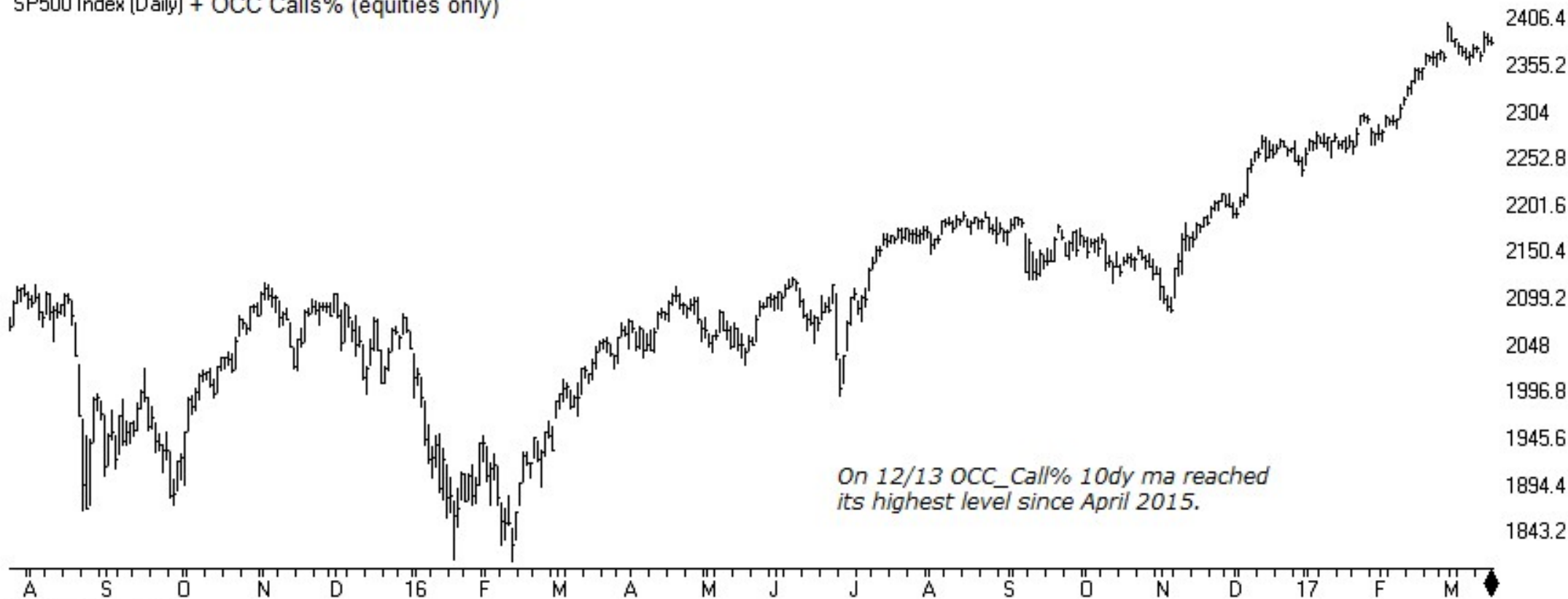


SPY + NAAIM Exposure Index

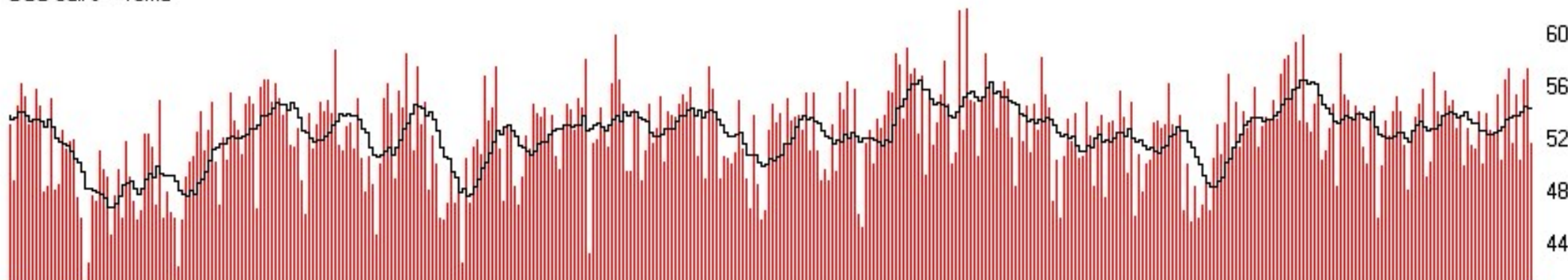
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



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

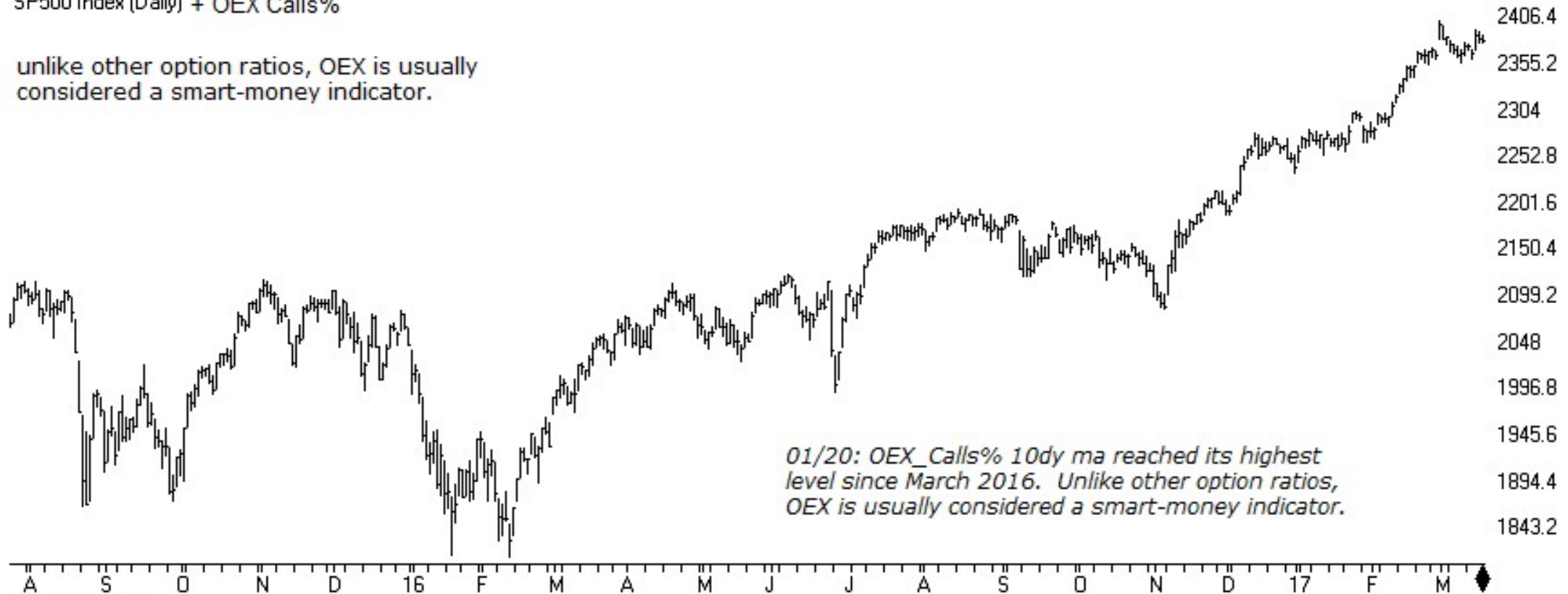


OCC call% + 10ma

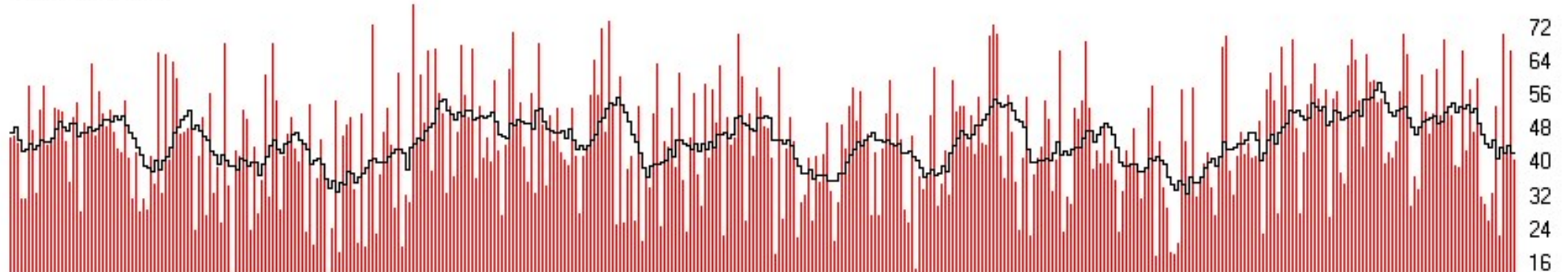


SP500 Index (Daily) + OEX Calls%

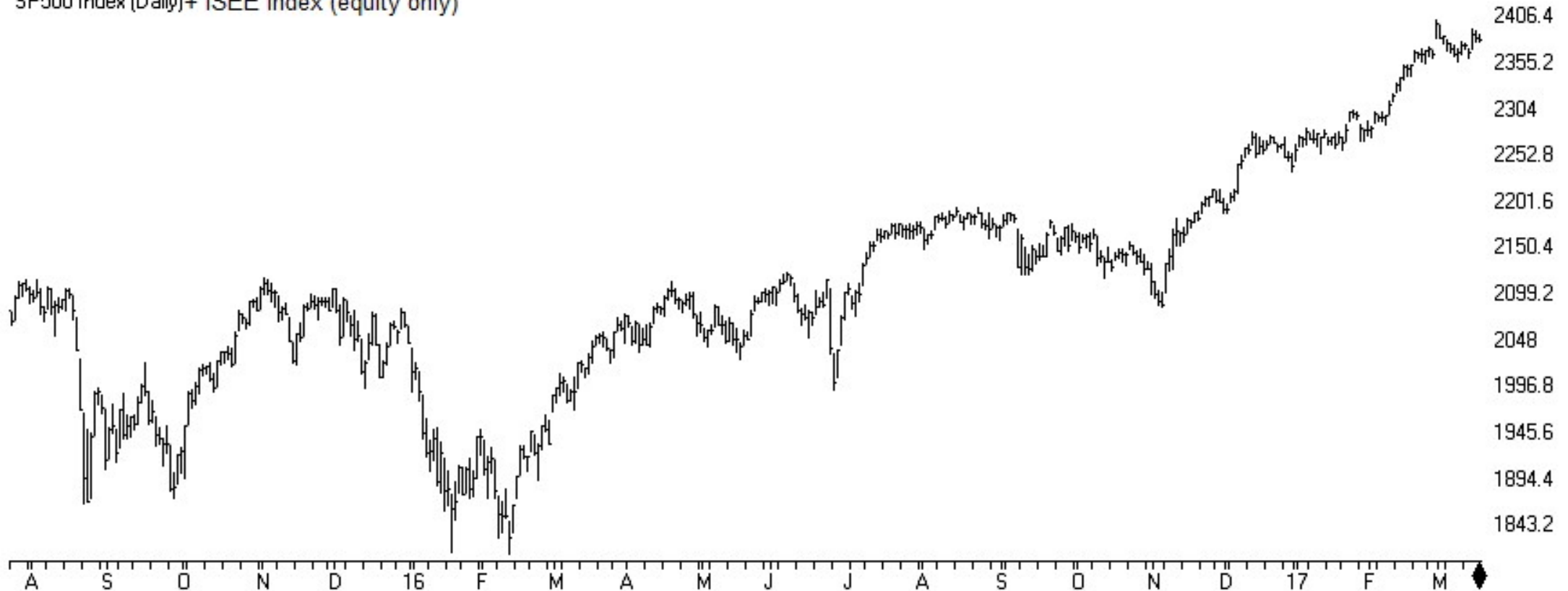
unlike other option ratios, OEX is usually considered a smart-money indicator.



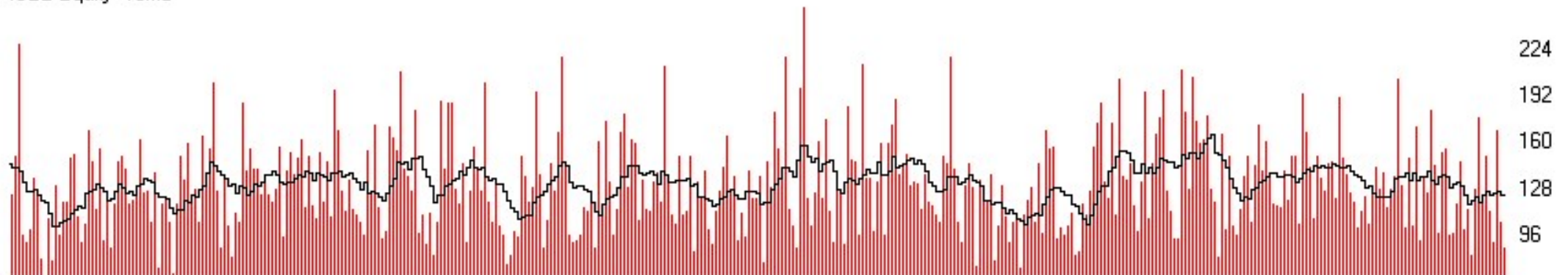
OEX Call% + 10ma



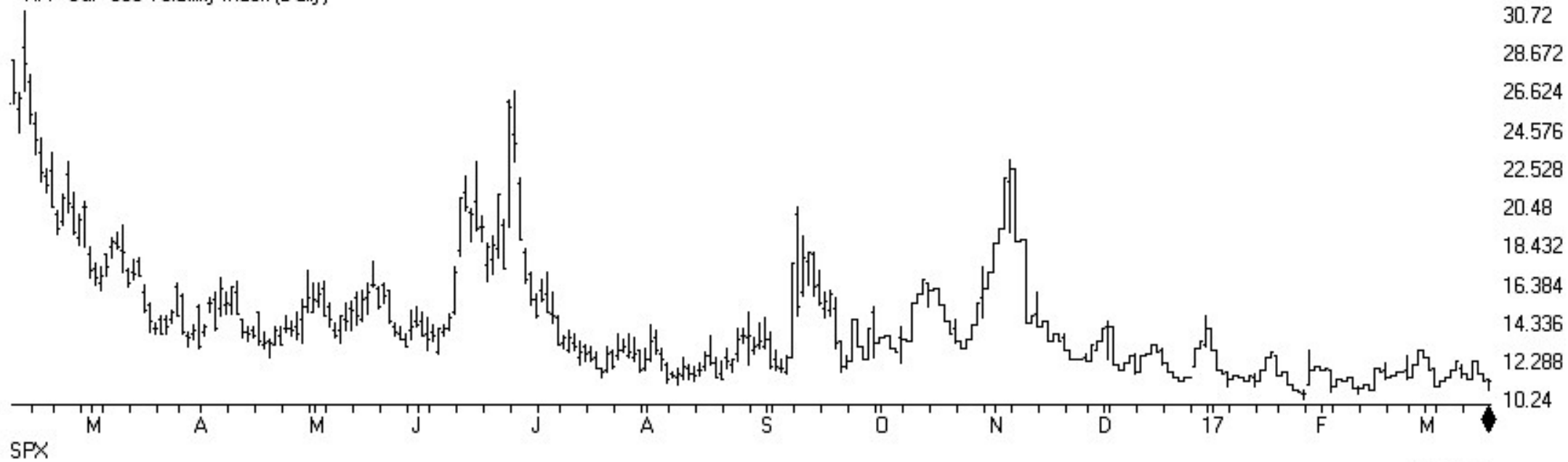
SP500 Index (Daily)+ ISEE Index (equity only)



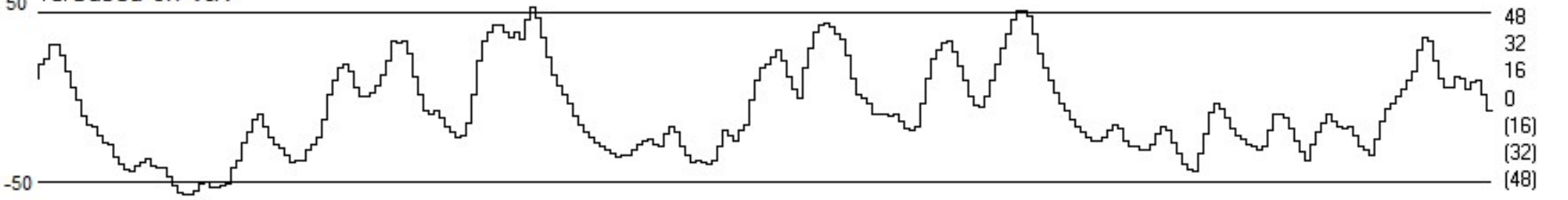
ISEE Equity+10ma



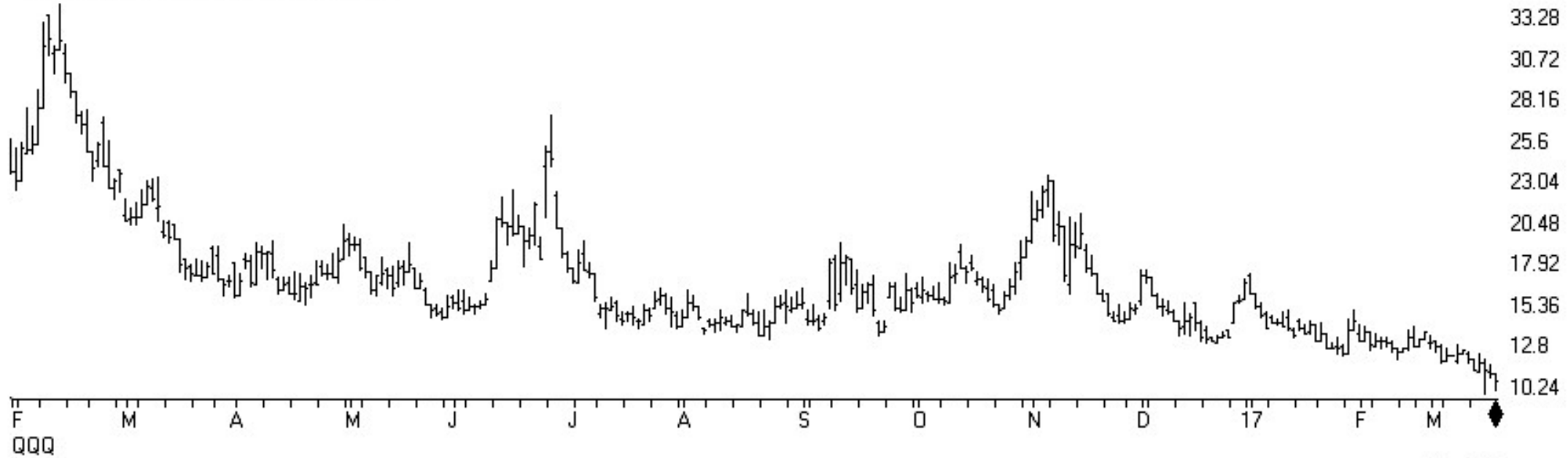
VIX - S&P 500 Volatility Index (Daily)



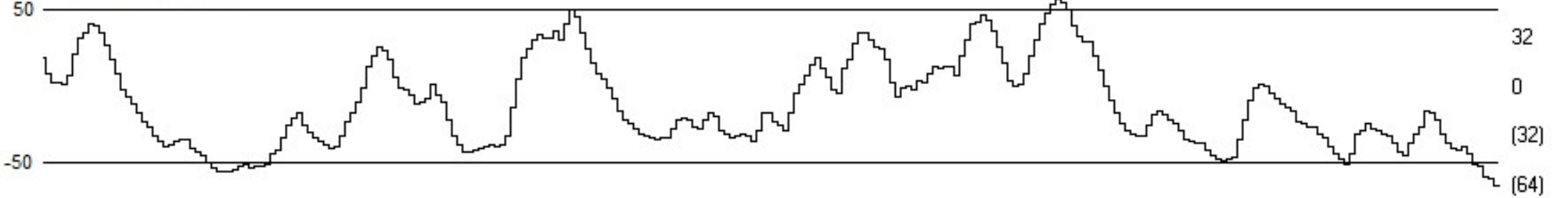
TCI based on VIX



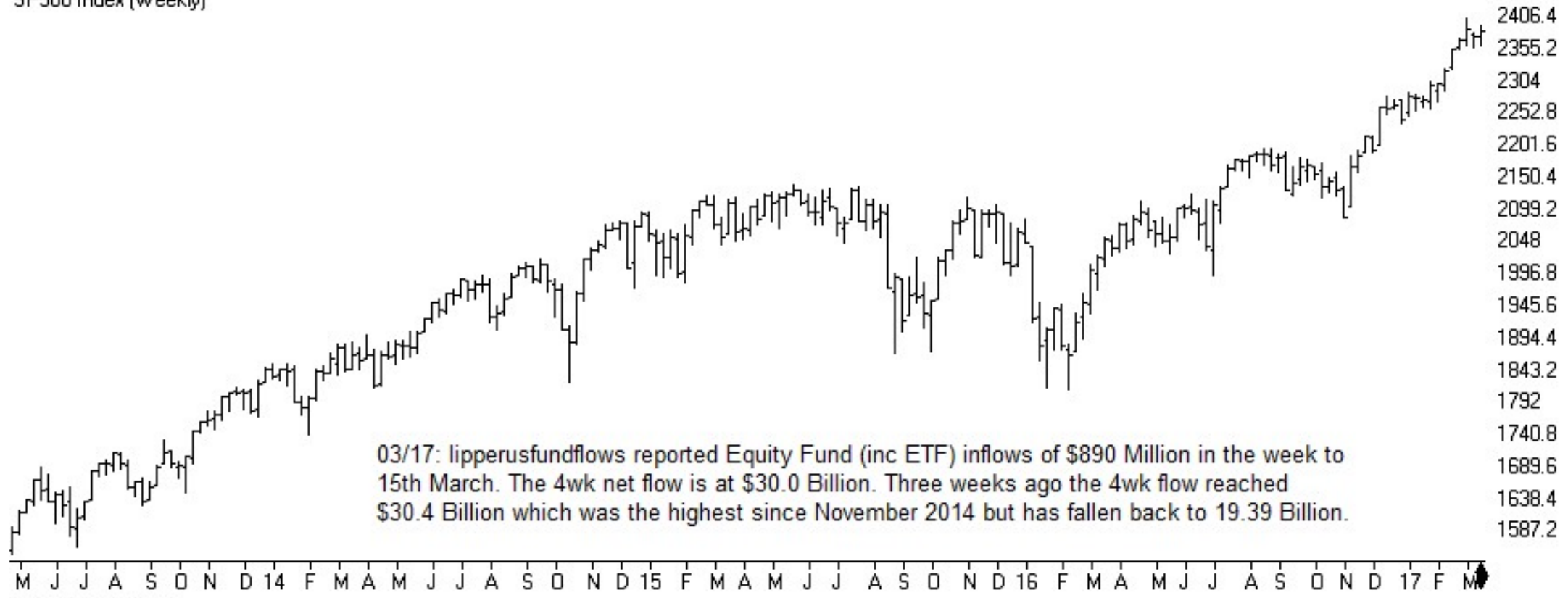
VXN - NASDAQ VOLATILITY INDEX (Daily)



TCI based on VXN



SP500 Index (Weekly)



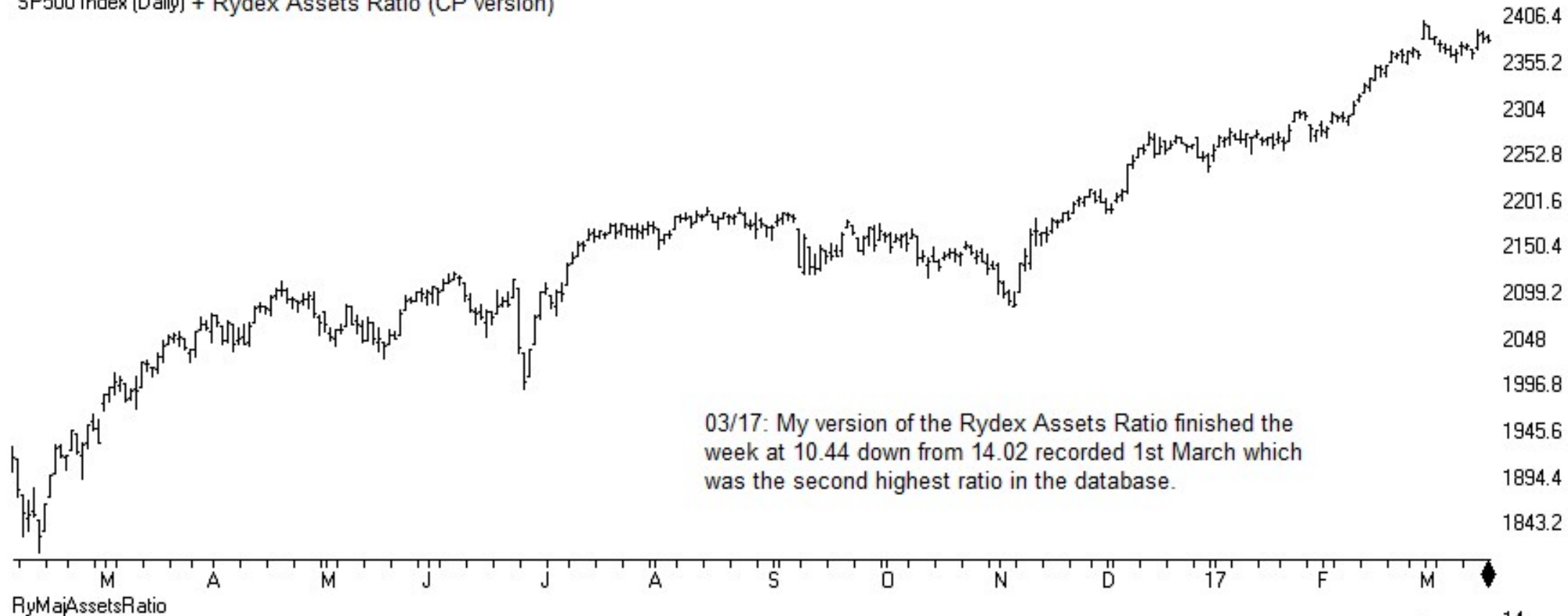
Lipper Fd+4wkSum



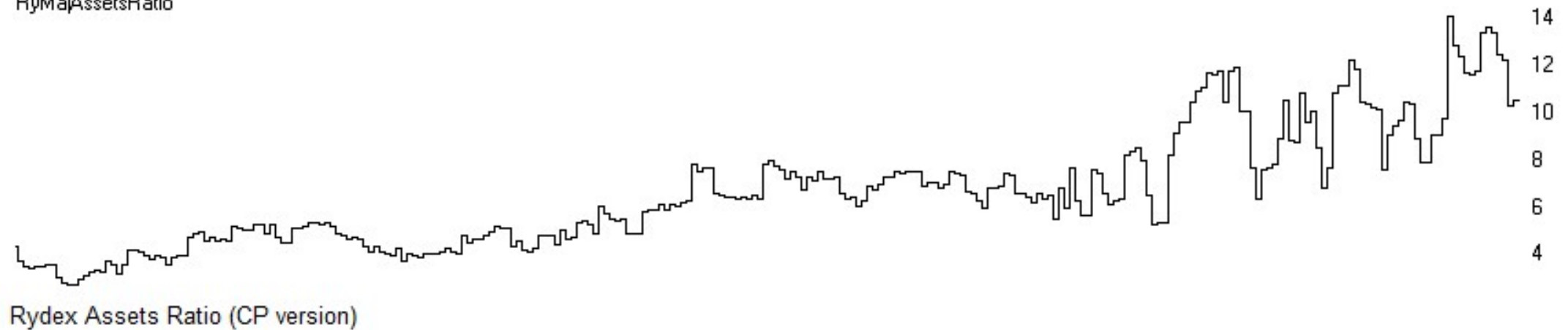
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

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



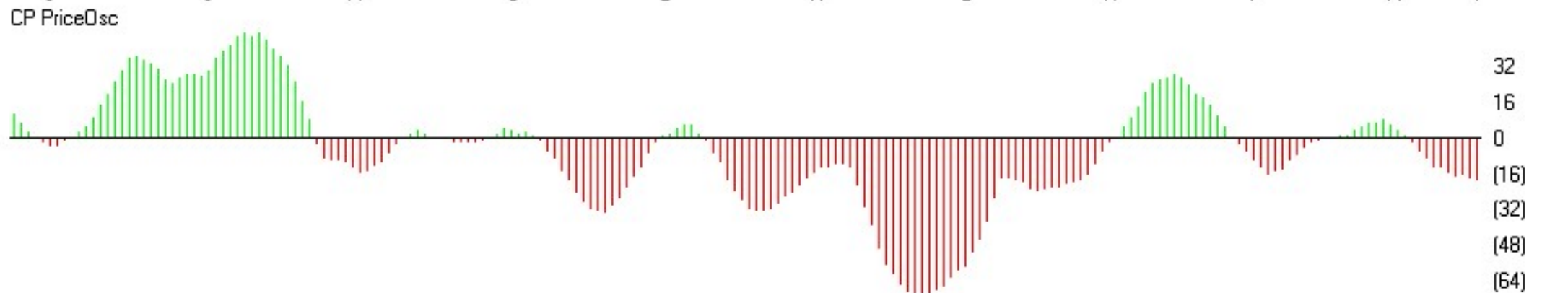
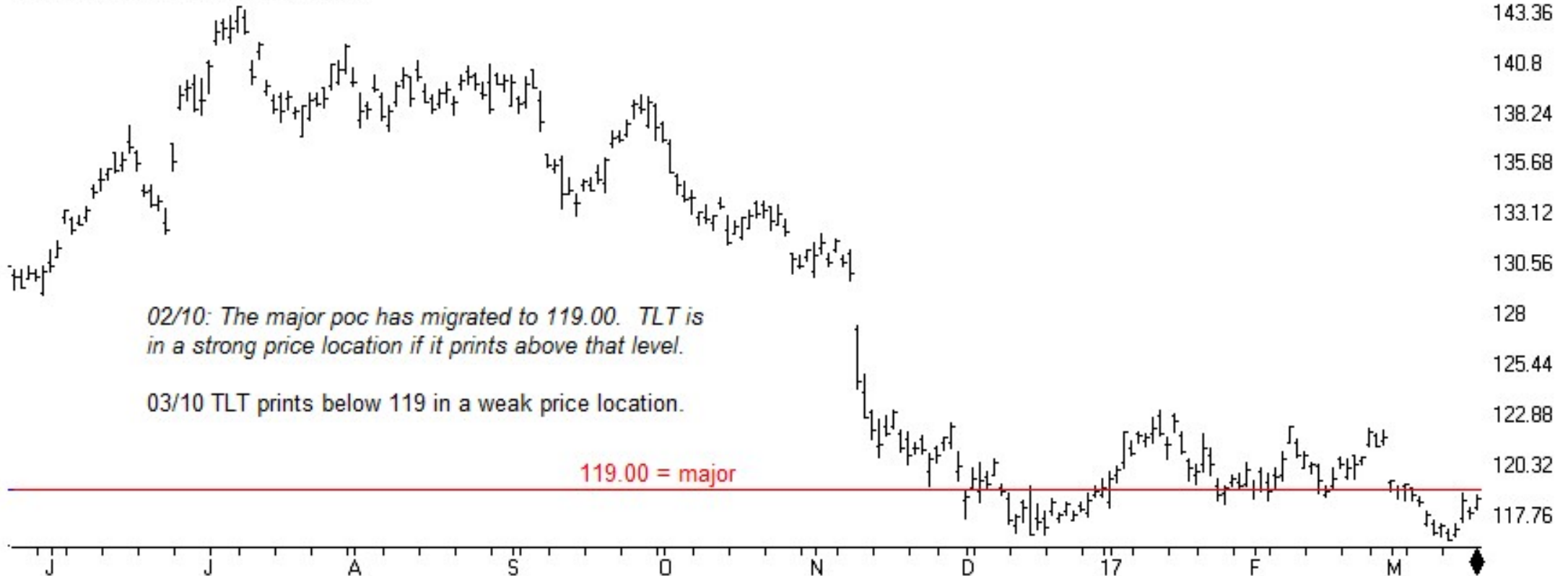
RyMajAssetsRatio



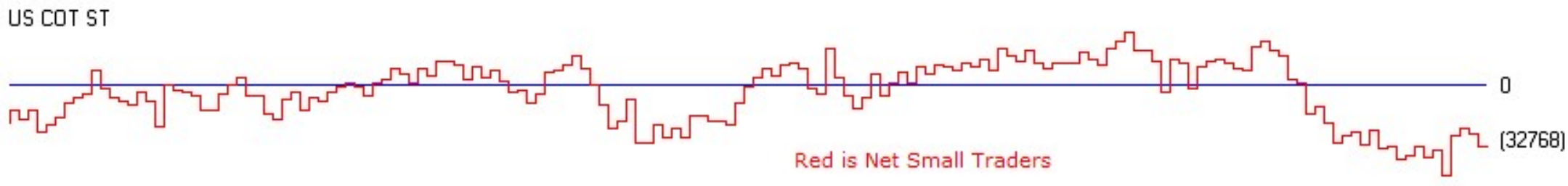
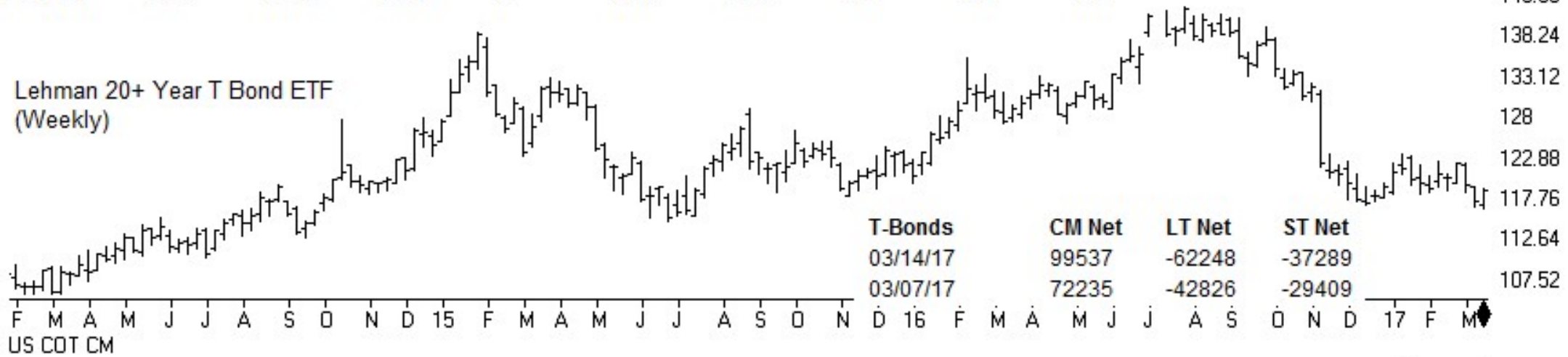
Rydex Assets Ratio (CP version)

TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

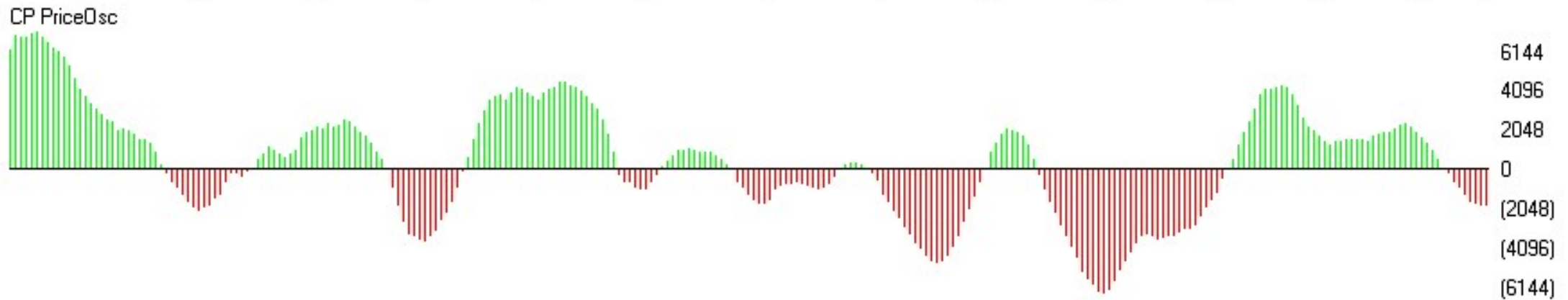
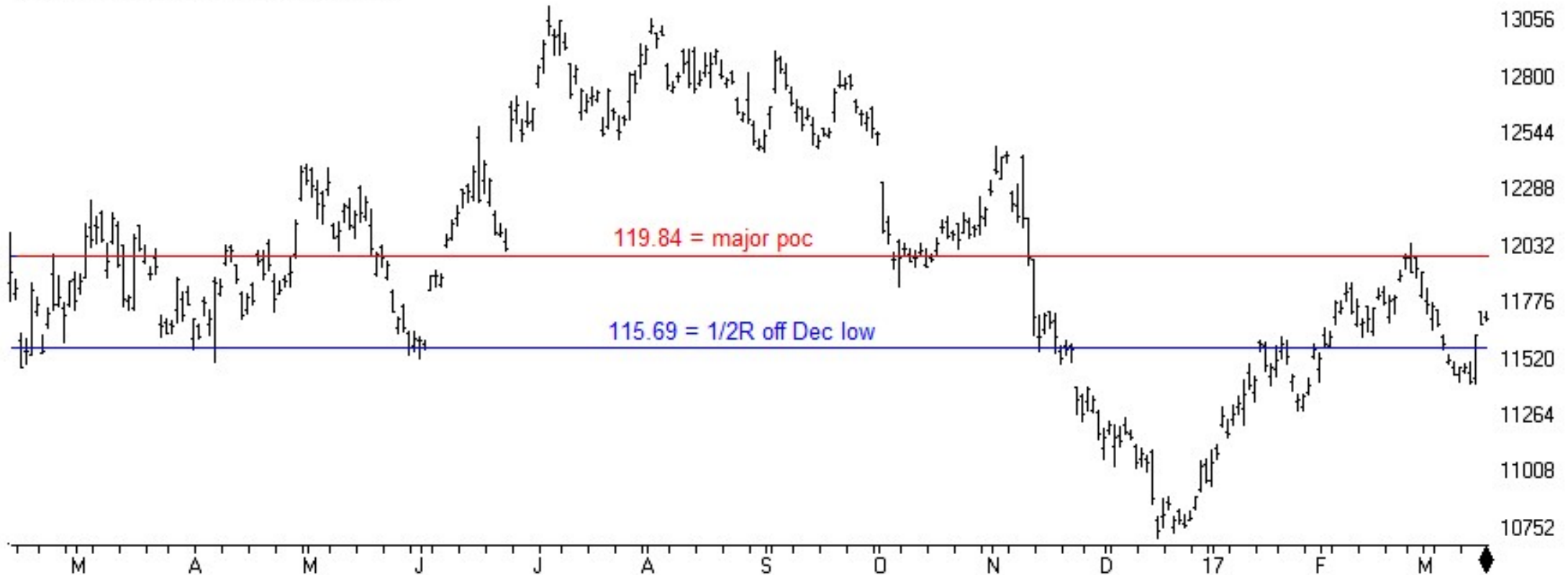


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	100.0	99.9	8.7	0.0	13.6	100.0	22.1	9.7	30.1
03/07/17	85.5	100.0	68.4	1.7	14.5	82.2	31.7	3.2	1.2



TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



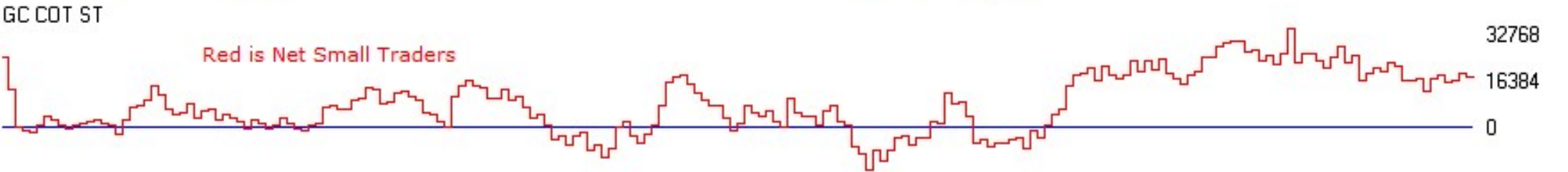
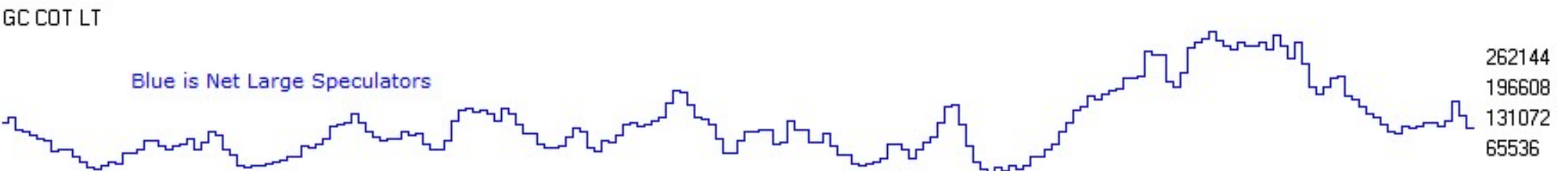
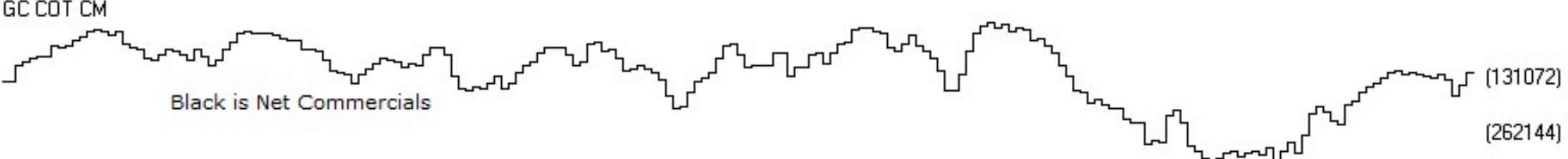
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	97.1	70.4	18.5	4.9	32.4	84	21.1	41.3	69.5
03/07/17	82.2	47.3	37.2	19	52.3	69	29	32	48.5

GOLD	CM Net	LT Net	ST Net
03/14/17	-123287	106038	17249
03/07/17	-152648	133685	18963

15360
14848
14336
13824
13312
12800
12288
11776
11264
10752
10240

StreetTracks Gold Trust ETF (Weekly)

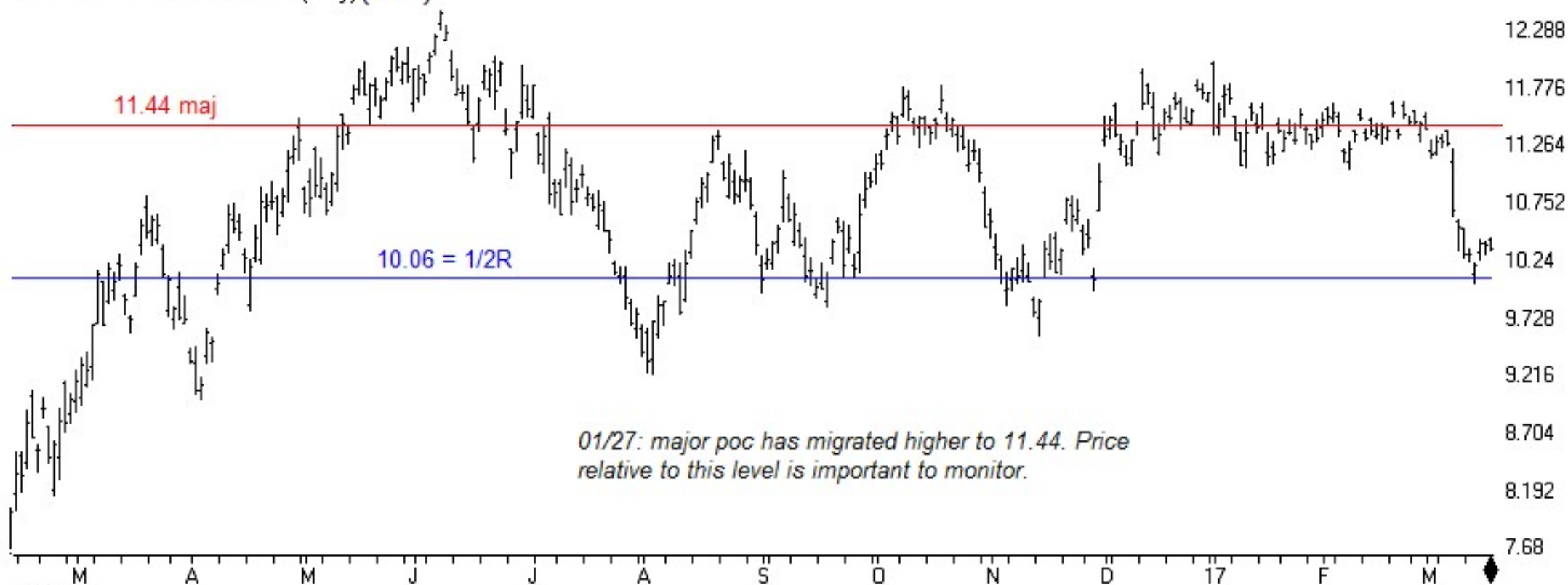
M J J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D 17 F M



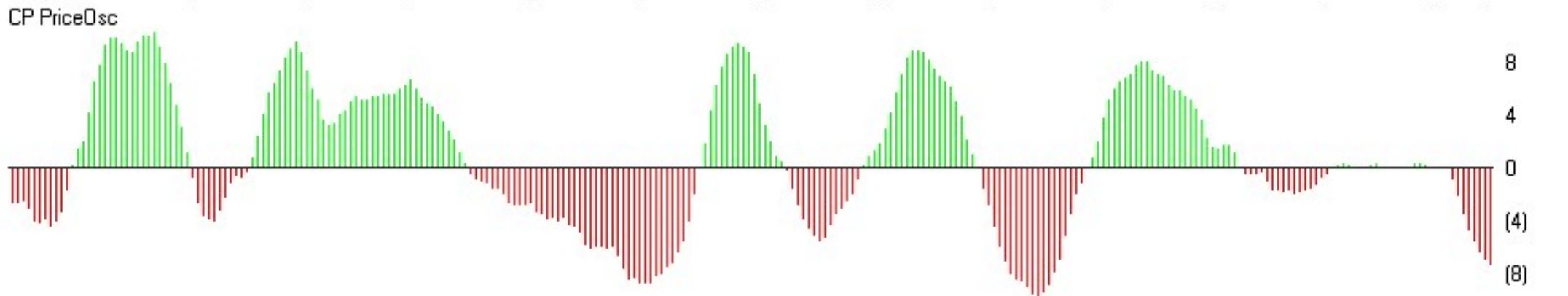


TSR Time Support/Resistance

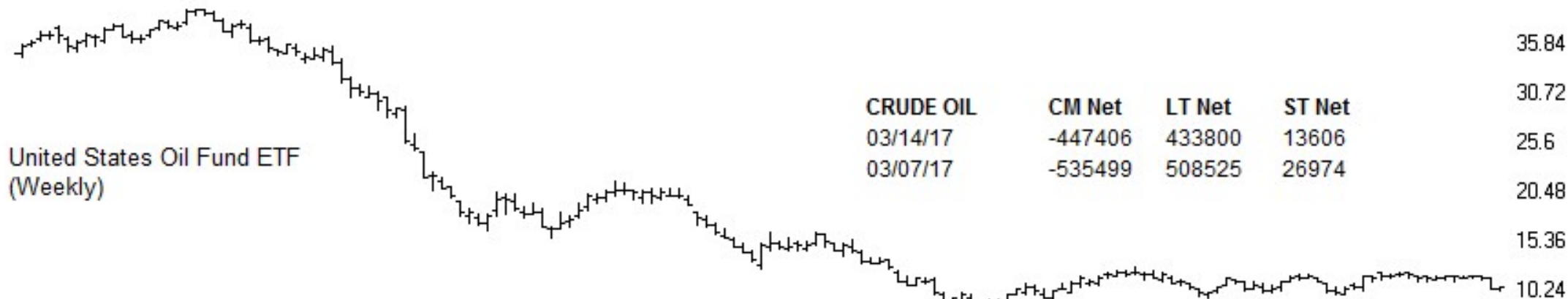
43 UNITED STATES OIL FUND (Daily) (USO)



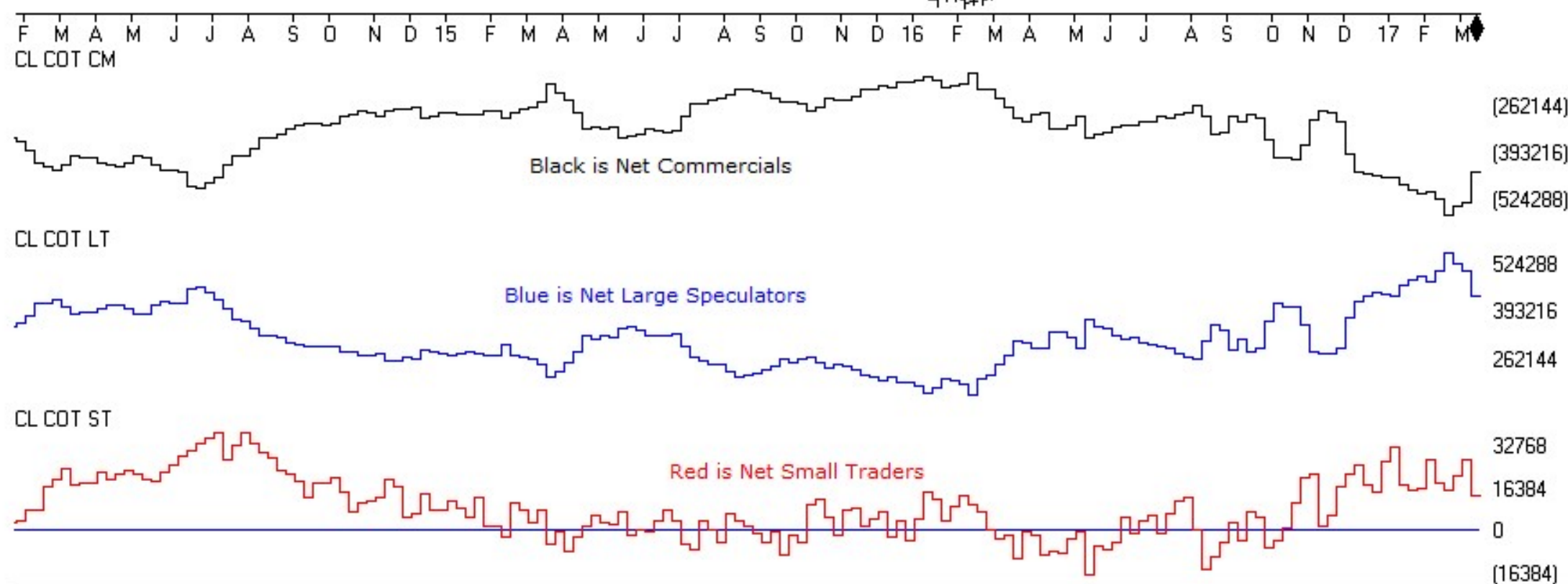
01/27: major poc has migrated higher to 11.44. Price relative to this level is important to monitor.



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	42.3	73.4	57.2	56.2	51.0	50.9	52.8	13.7	36.5
03/07/17	12.3	31.9	83.4	82.8	70.0	9.2	87.4	11.7	0.0

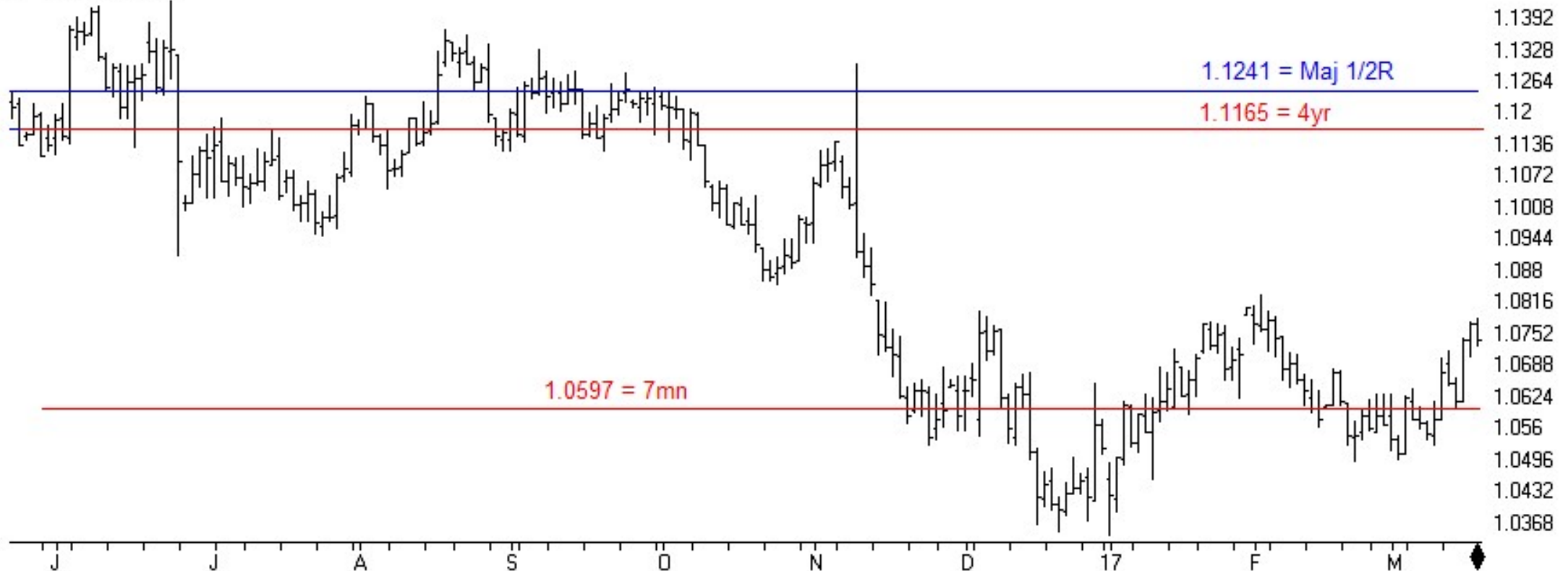


CRUDE OIL	CM Net	LT Net	ST Net
03/14/17	-447406	433800	13606
03/07/17	-535499	508525	26974

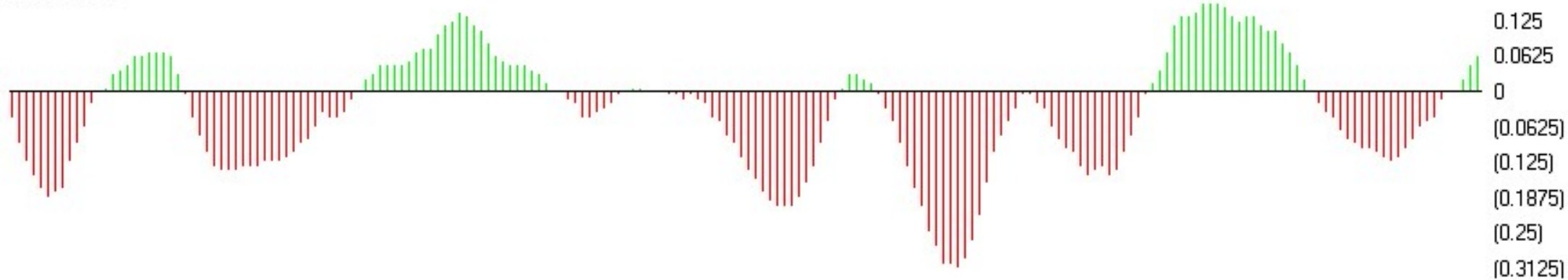


TSR Time Support/Resistance

51 EURUSD (Daily)



CP PriceOsc



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	0.0	0.0	54.9	100.0	100.0	43.8	100.0	100.0	2.4
03/07/17	16.7	16.4	73.5	84.3	81.9	19.1	80.0	88.6	21.8

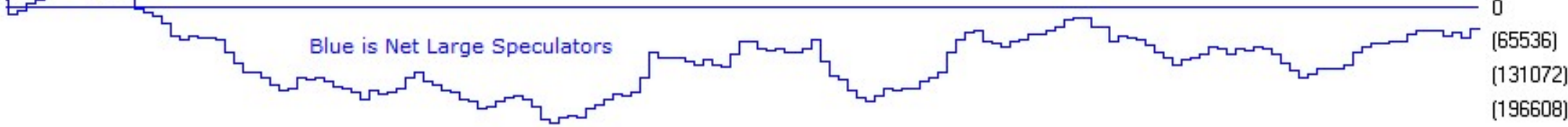


EURUSD	CM Net	LT Net	ST Net
03/14/17	37613	-41027	3414
03/07/17	66771	-59501	-7270

EC COT CM NET



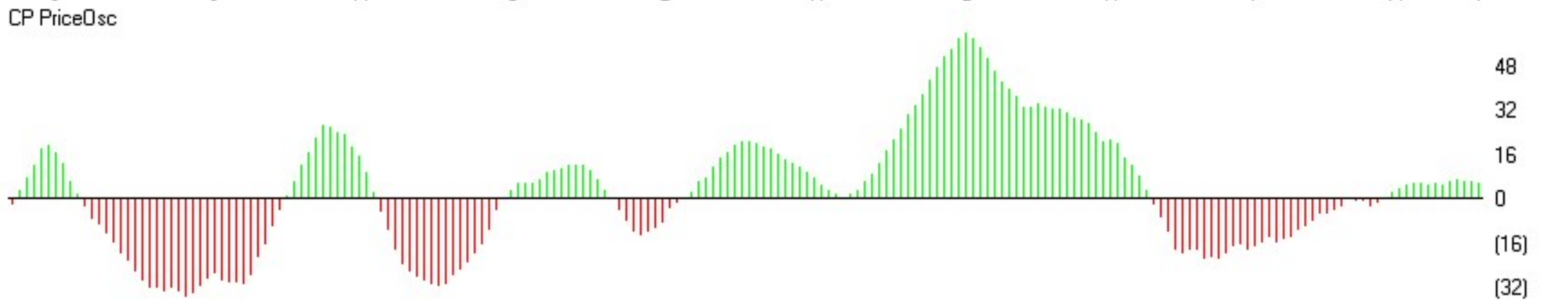
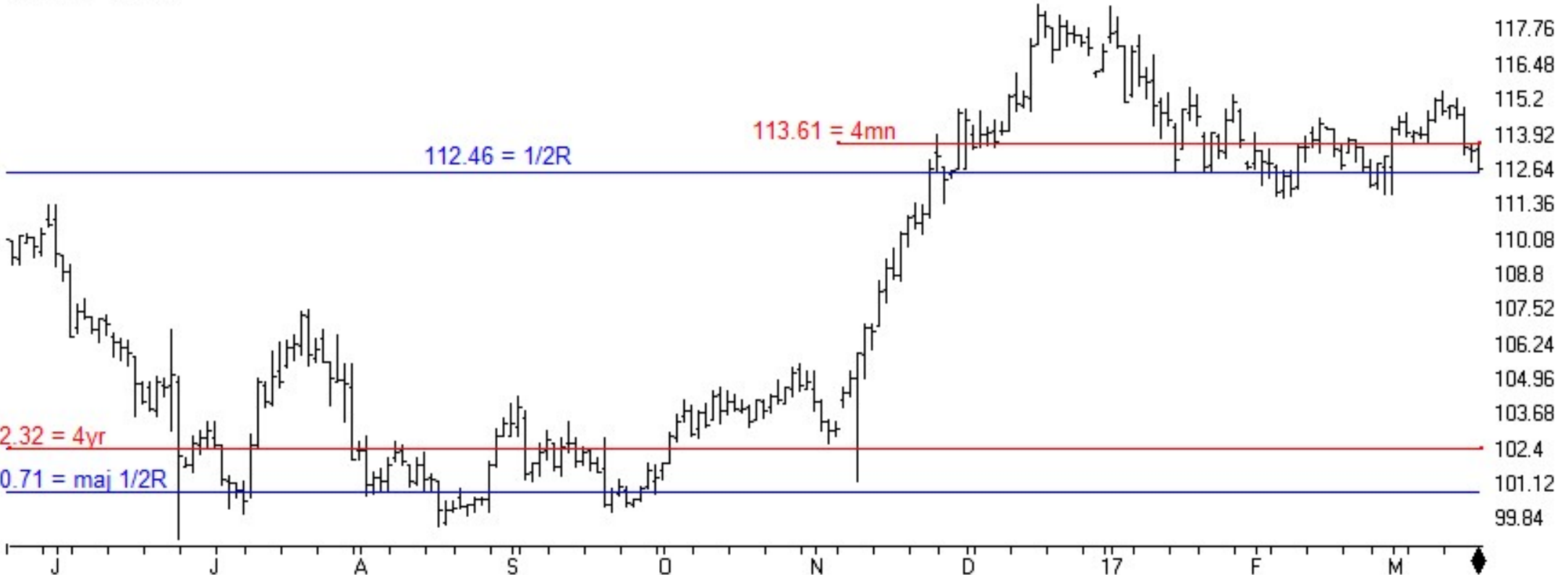
EC COT LT NET



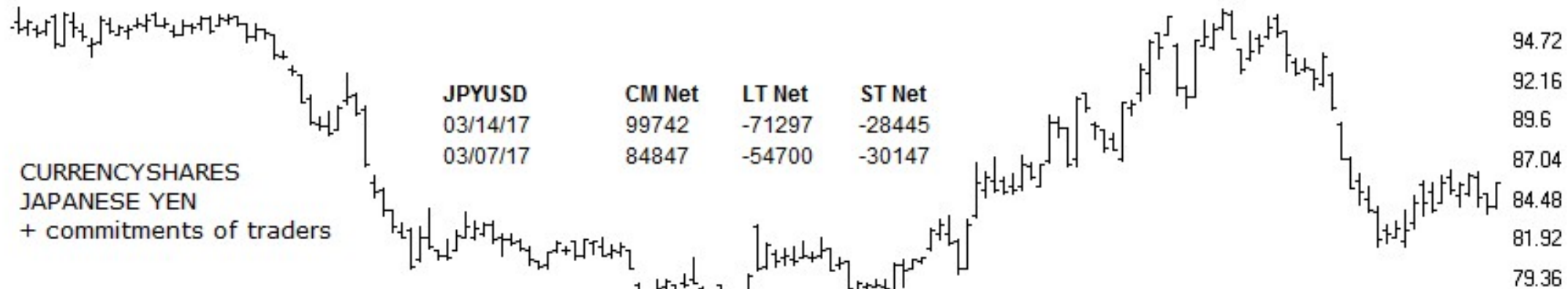
EC COT ST



53 USDJPY (Daily)

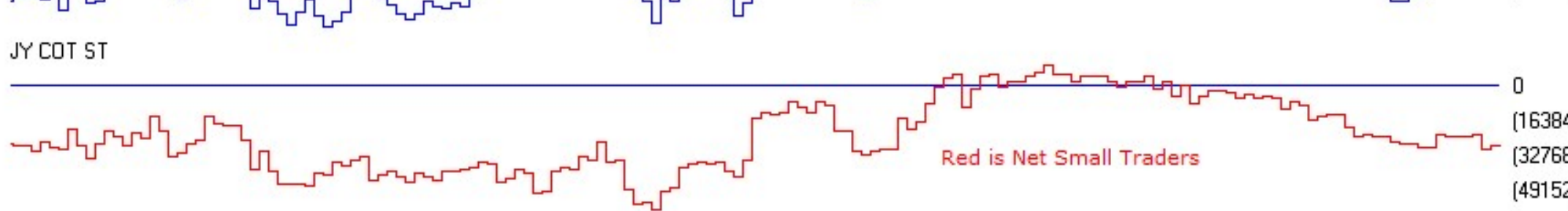
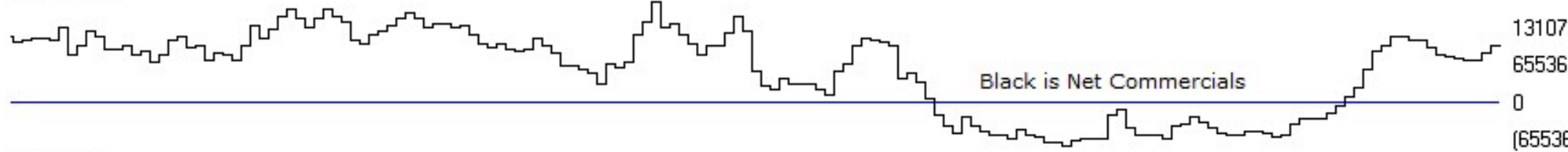


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/14/17	91.9	91.2	15.9	10.1	9.8	76.4	6.9	14.0	81.6
03/07/17	83.5	88.7	37.0	20.7	10.6	55.8	0.0	7.4	71.0



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

JY COT CM



JY COT ST

(16384)
(32768)
(49152)

ChartProfit

<http://www.chartprofitwebcast.com>