

# ChartProfit

Charts to Friday 24th March 2017

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

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

ChartProfit Breadth System - wk ending 03/24

	-5	-4	-3	-2	↓
NYSE	62	61	48	57	43
NasDaq	57	54	46	55	42
SP500	75	74	67	65	52
ND100	81	78	76	73	65
R2000	54	51	38	52	36

number = % stocks >50day ma

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

#### Consensus Polls:

03/24: AAll (public poll). Bulls% was higher at 35.5% (from 31.2%). Two weeks ago Bulls% was 30% which was an eighteen week low. Bears% was lower at 30.5% (from 38.7%) having reached 46.5% two weeks ago which was the highest Bears% since the market low in February 2016.

03/24: Investors Intelligence. Bulls% was higher at 56.7%. Three weeks ago Bulls% reached 63.1% which was the highest Bulls% since 1987. Bear% was almost unchanged this week at 17.3. Three weeks ago Bears fell to 16.5% which was the lowest since July 2015.

03/24: Market Vane (advisers) poll was lower at 65. Three weeks ago poll reached 69 which was the highest since May 2013.

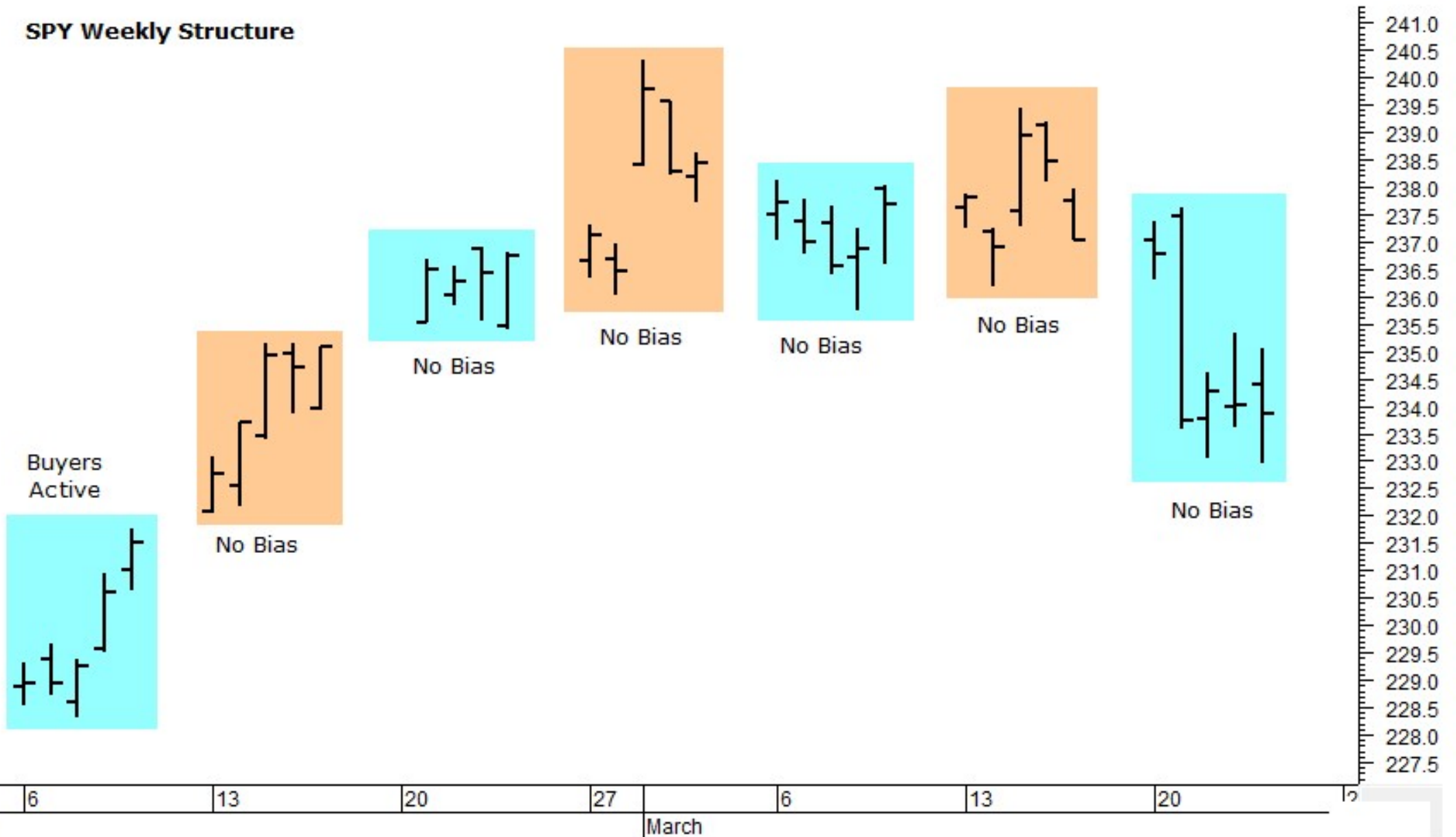
03/24: NAAIM exposure index. Was lower at 68.68. Down 33% from 102.07 three weeks ago.

#### Mutual Fund Flow:

03/24: My version of the Rydex Assets Ratio finished the week at 11.26. On 1st March the ratio reached 14.02, the second highest ratio in the database.

03/24: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$1 Billion in the week to 22nd March. Four weeks ago the 4wk flow reached \$30.4 Billion which was the highest since November 2014 but has fallen back to \$15.69 Billion.

### SPY Weekly Structure

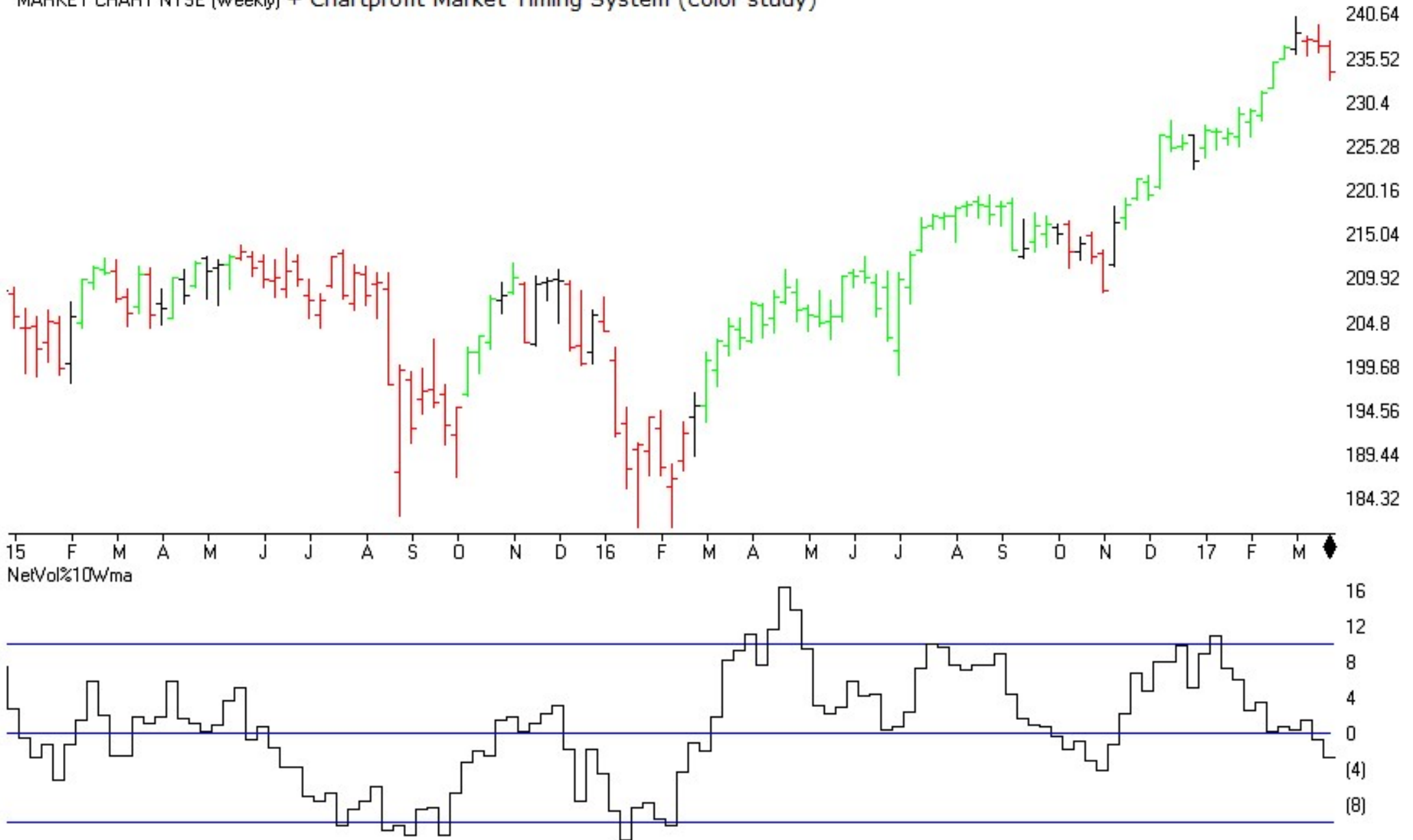


# Commitments of Traders

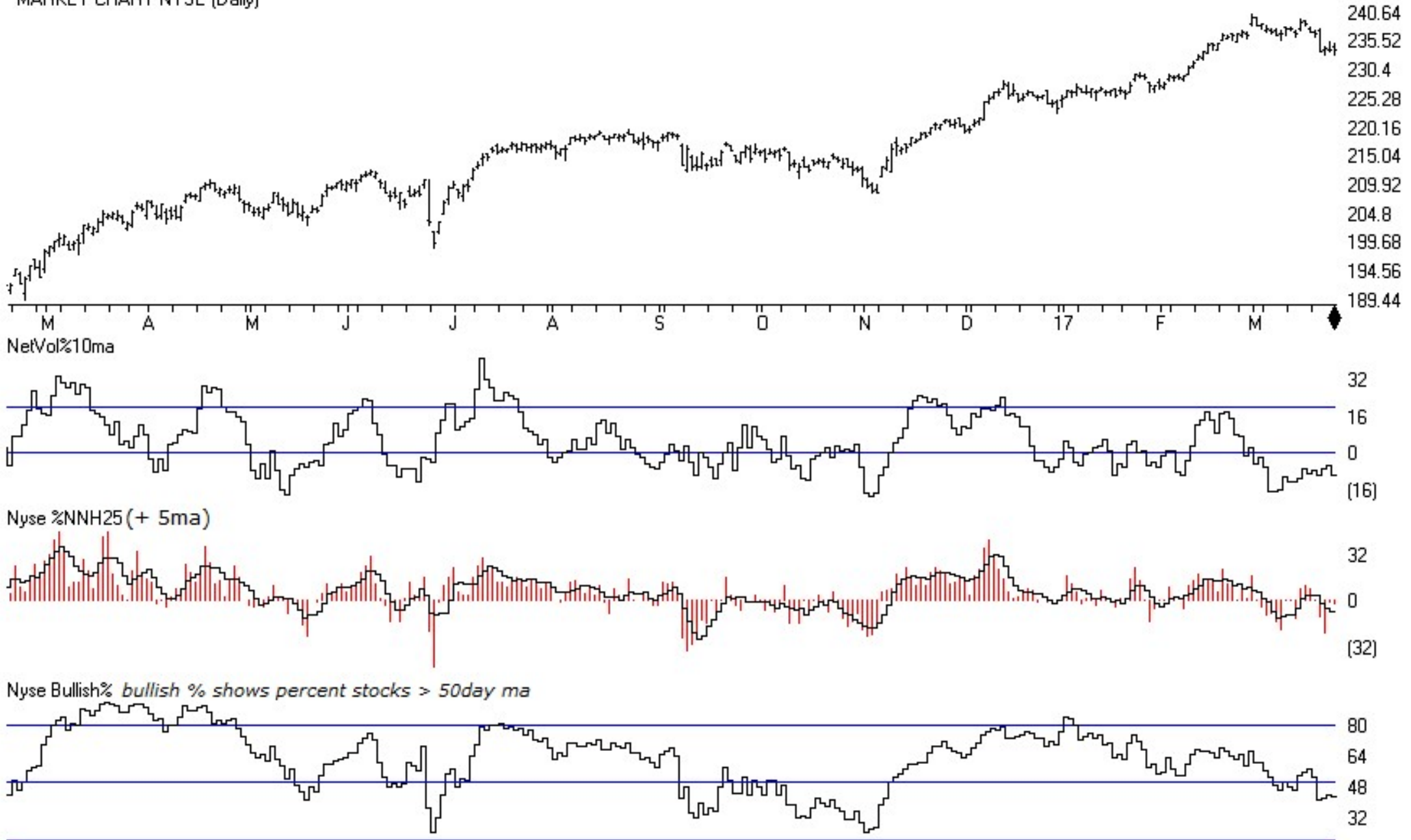
C.O.T.  
Quick  
View

<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>
03/21/17	8.8	0.0	68.3	69.6	100.0	67.6	76.2	69.6	28.1
03/14/17	9.2	55.1	87.4	60.0	100.0	100.0	80.5	16.5	0.0
<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>
03/21/17	94.2	42.5	13.1	10.1	31.4	75.4	0.6	19.6	86.7
03/14/17	97.1	70.4	18.5	4.9	32.4	84	29.3	41.3	69.5
<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>
03/21/17	47.0	86.1	63.2	50.7	41.4	46.4	56.2	0.5	22.2
03/14/17	42.3	73.4	57.2	56.2	51.0	50.9	52.8	13.7	36.5
<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>
03/21/17	89.6	87.3	8.0	11.3	19.5	91.0	28.5	22.0	37.7
03/14/17	100.0	99.9	8.7	0.0	13.6	100.0	22.1	9.7	30.1
<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>
03/21/17	100.0	100.0	25.8	0.0	0.0	72.0	67.8	58.3	18.2
03/07/17	56.4	15.8	18.7	38.0	63.8	80.7	76.8	75.7	23.6
<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>
03/21/17	86.1	86.9	16.1	12.8	11.2	77.5	32.6	29.4	74.8
03/14/17	91.9	91.2	15.9	10.1	9.8	76.4	6.9	14.0	81.6
<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>
03/21/17	0.0	0.0	86.3	100.0	100.0	12.1	100.0	96.0	0.0
03/14/17	0.0	0.0	54.9	100.0	100.0	43.8	100.0	100.0	2.4
<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>
03/21/17	22.3	58.1	98.4	76.6	64.6	3.6	49.5	60.2	28.5
03/14/17	19.5	56.0	98.2	79.9	70.1	4.7	45.5	57.3	37.0

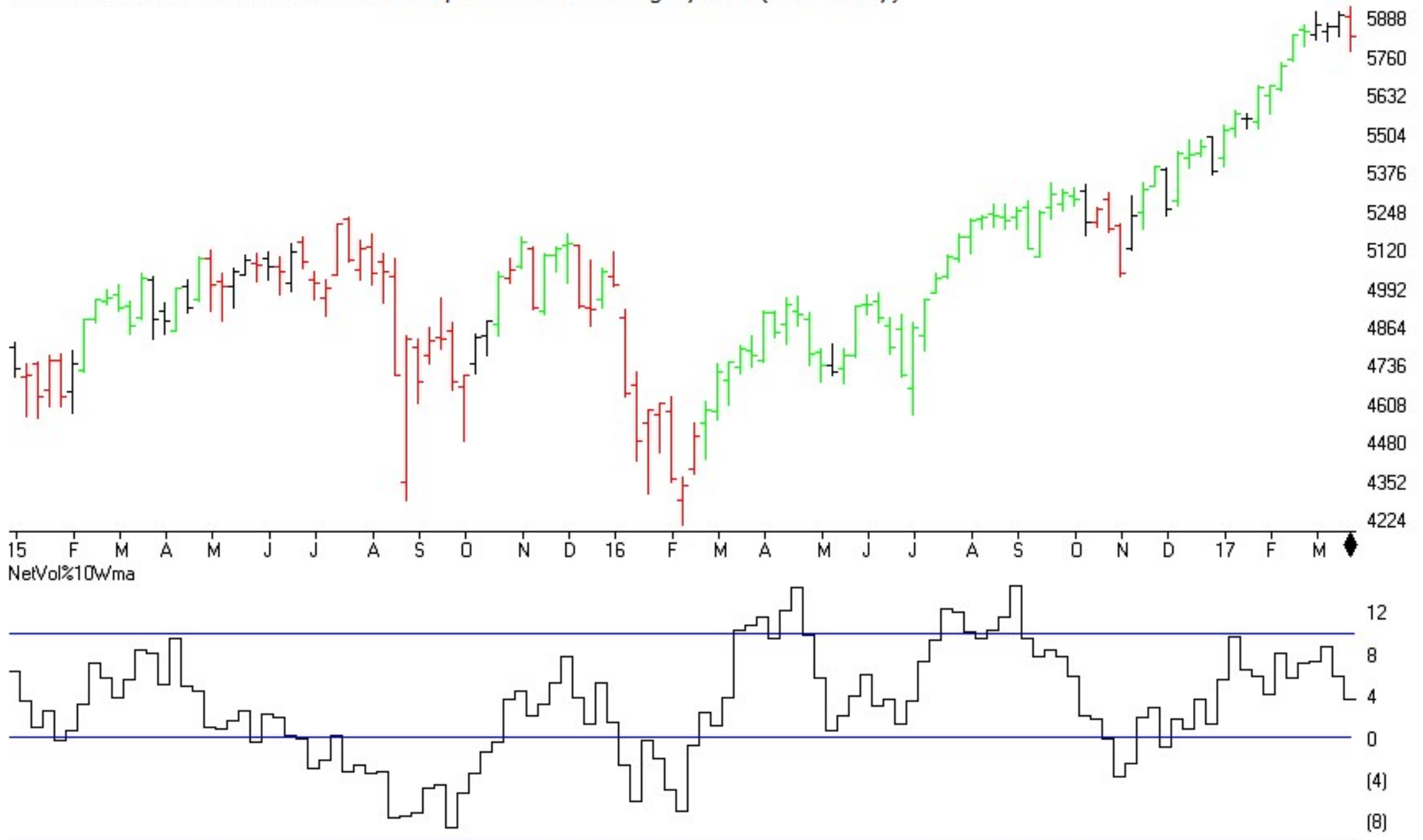
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



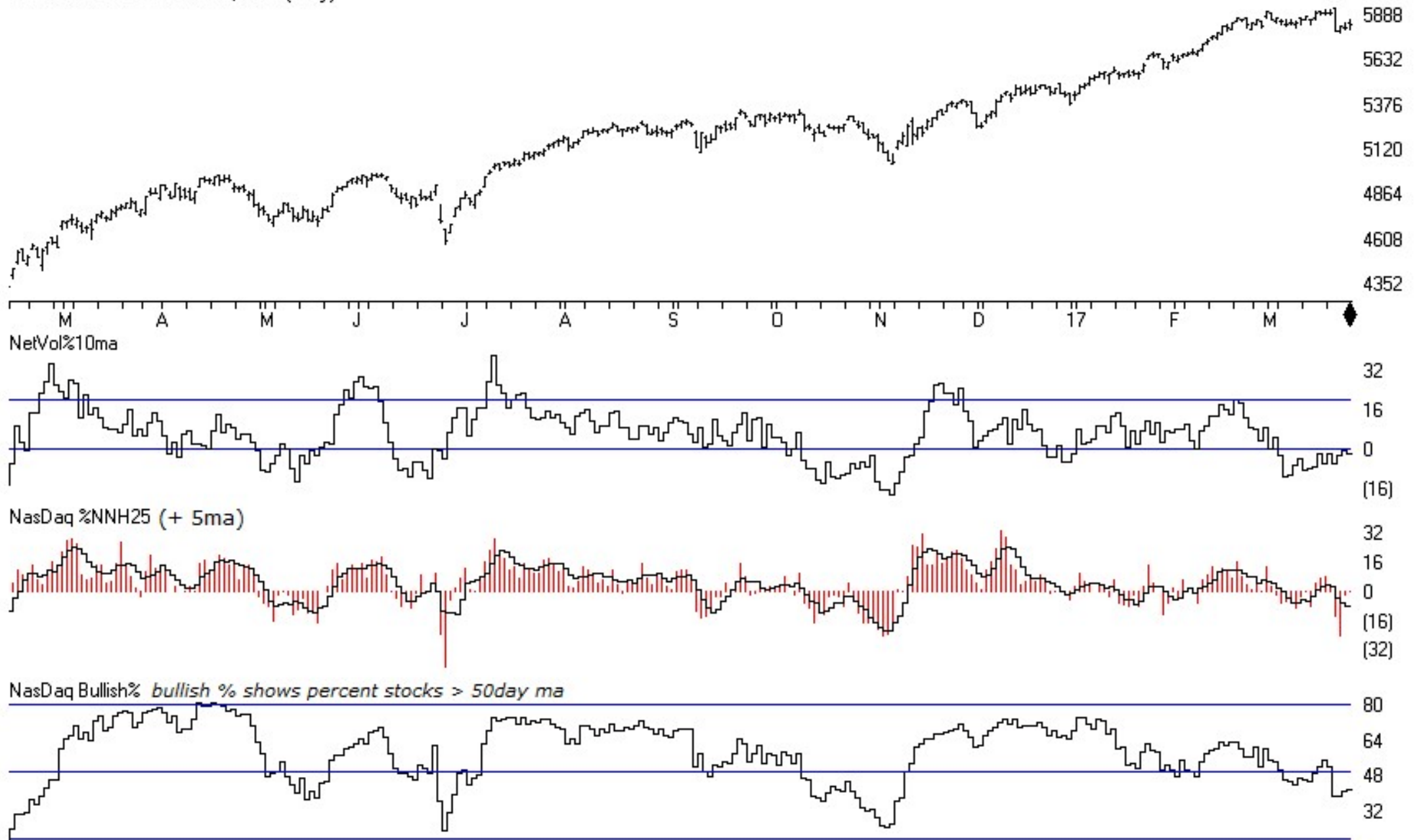
MARKET CHART NYSE (Daily)



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



MARKET CHART NASDAQ 1800 (Daily)





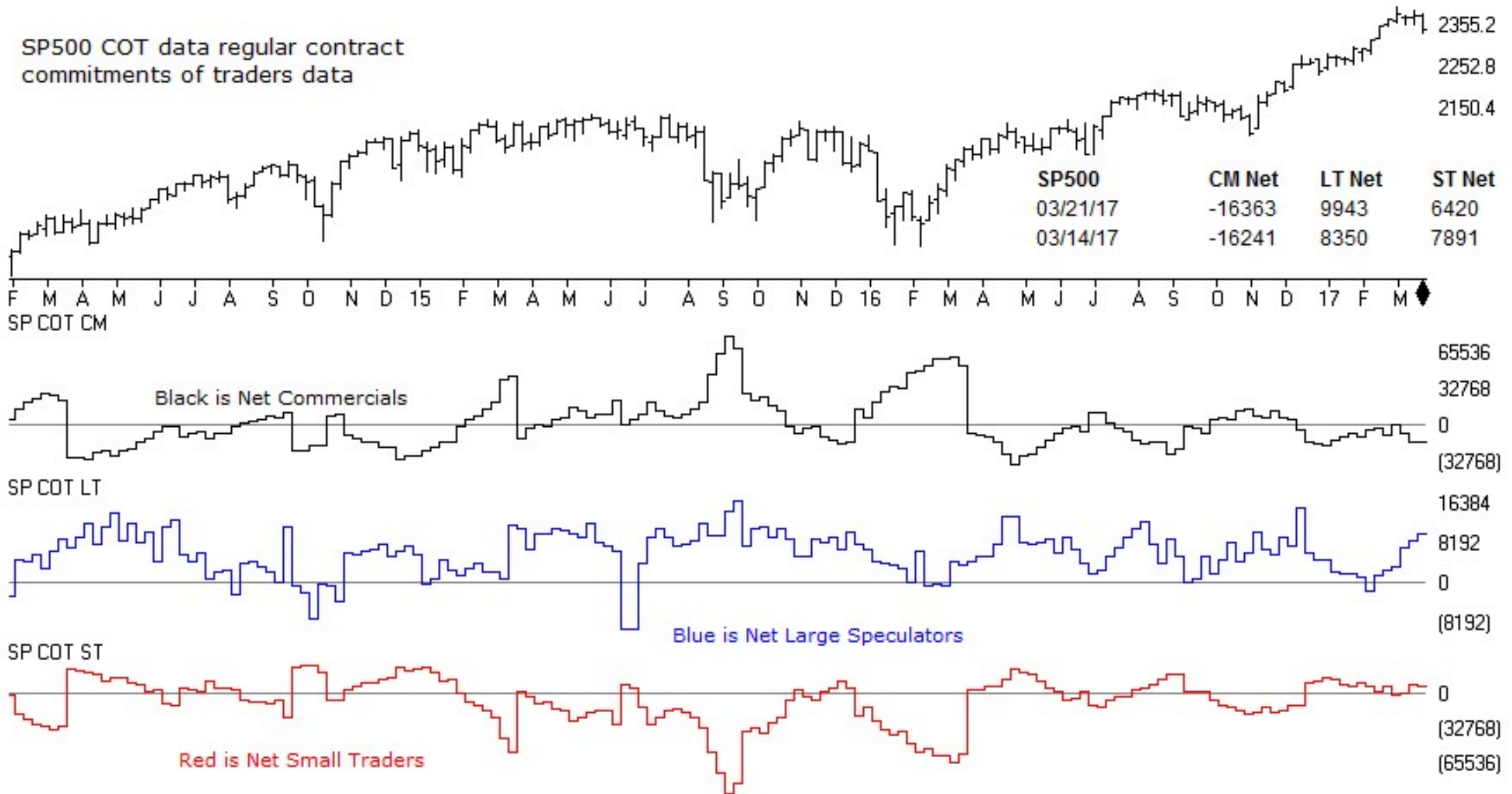
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/21/17	8.8	0.0	68.3	69.6	100.0	67.6	76.2	69.6	28.1
03/14/17	9.2	55.1	87.4	60.0	100.0	100.0	80.5	16.5	0.0

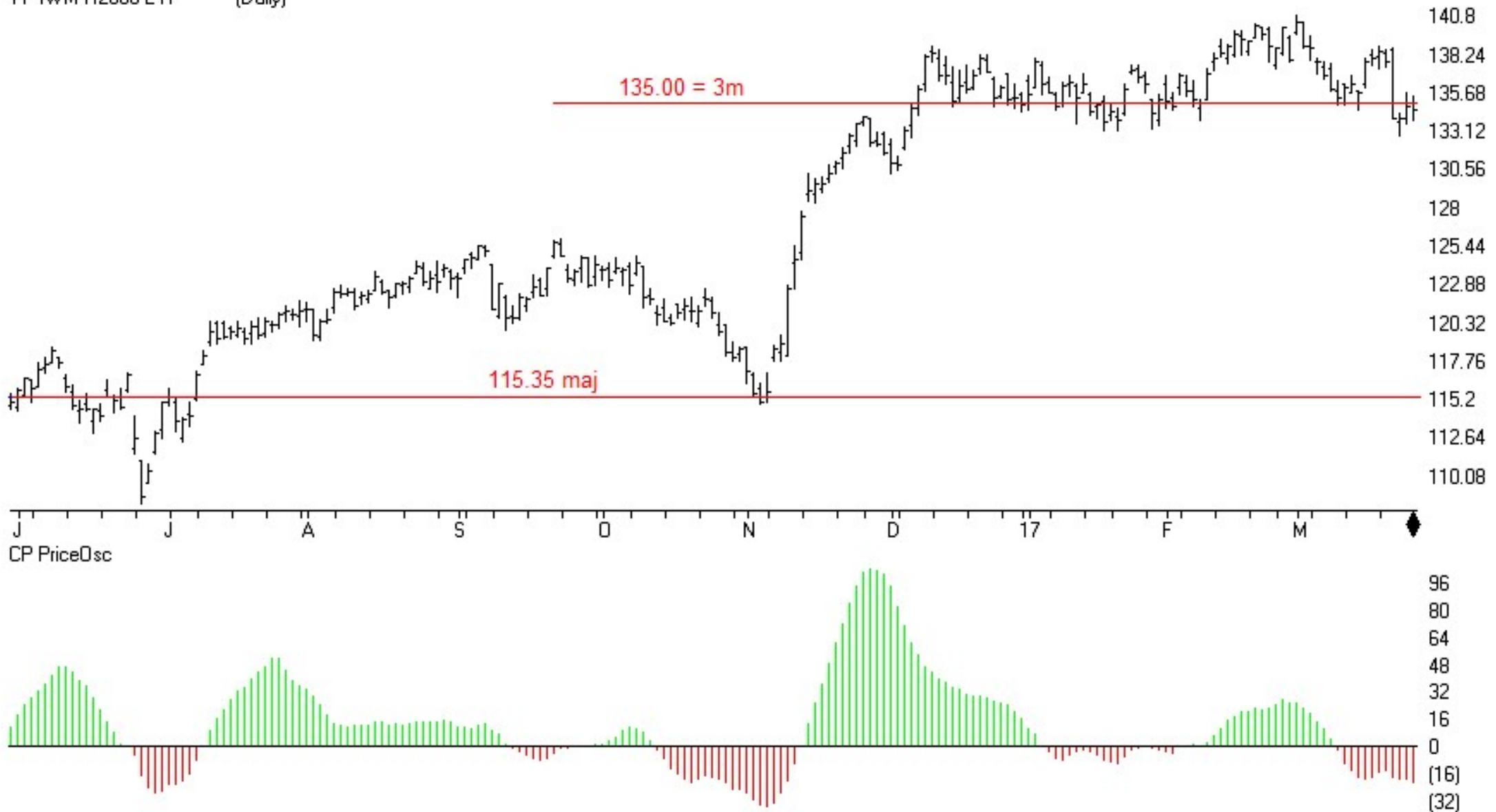
SP500 COT data regular contract commitments of traders data



SP500	CM Net	LT Net	ST Net
03/21/17	-16363	9943	6420
03/14/17	-16241	8350	7891

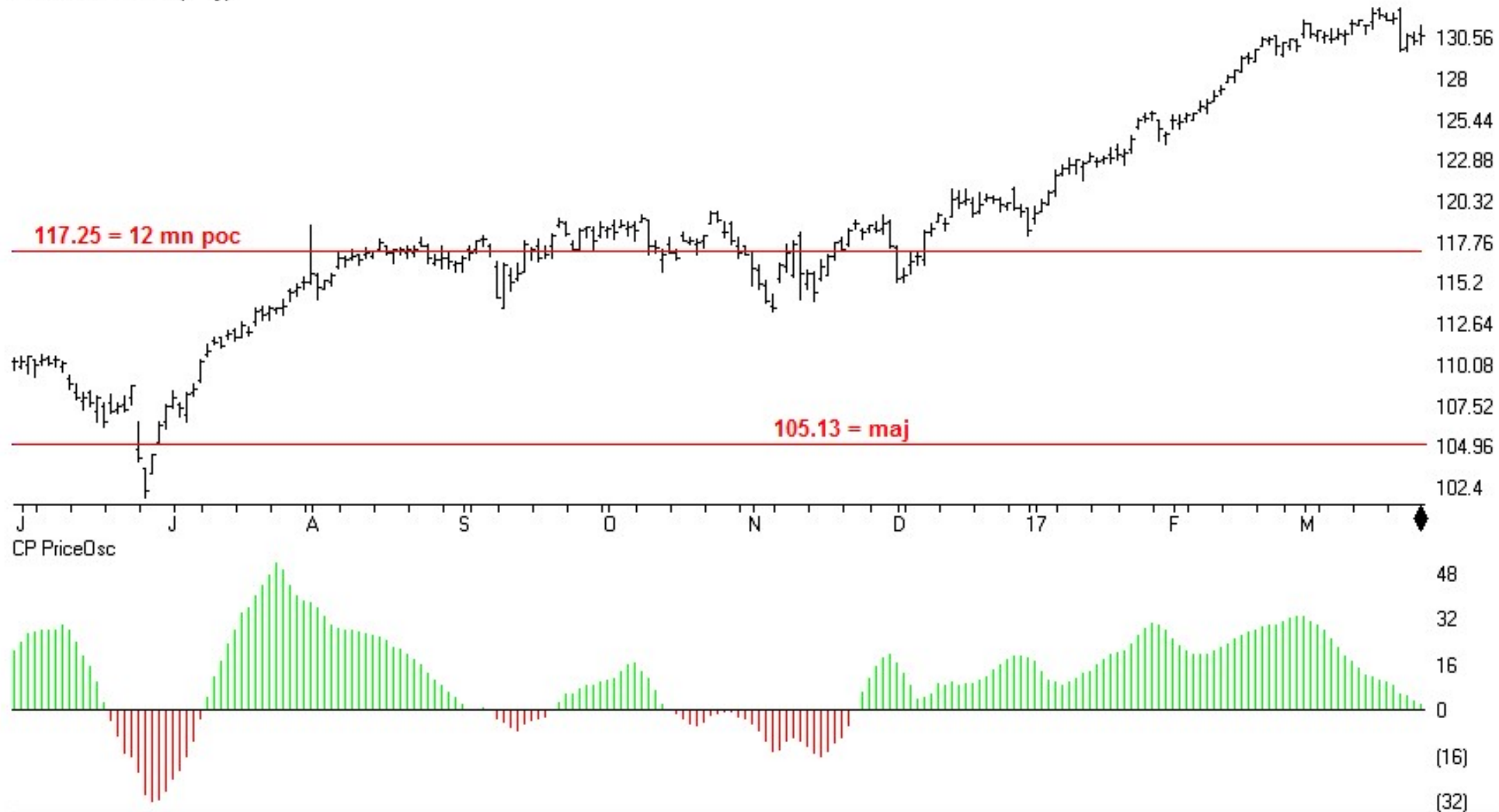
## TSR Time Support/Resistance

11 IwM R2000 ETF (Daily)



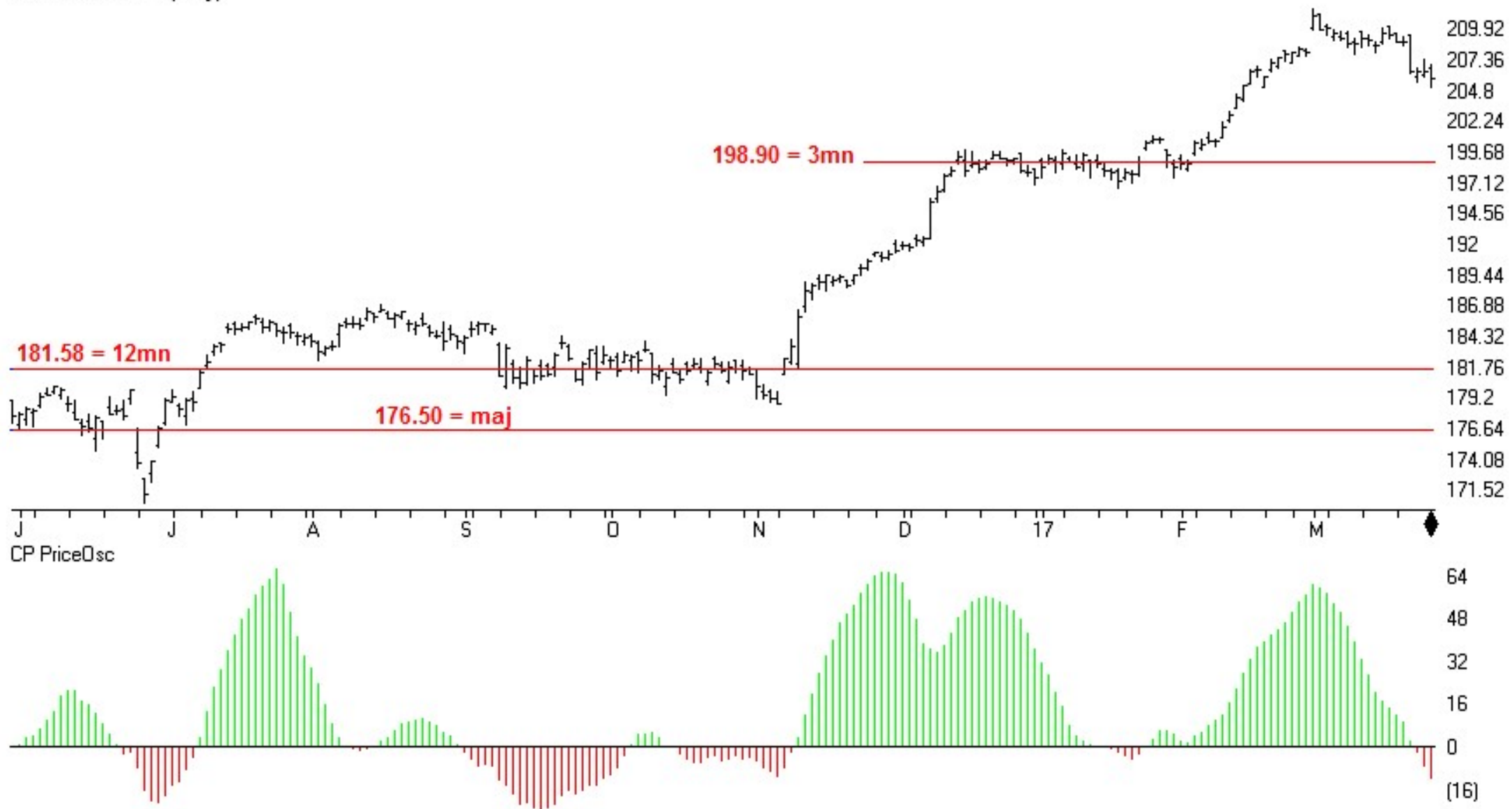
## TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

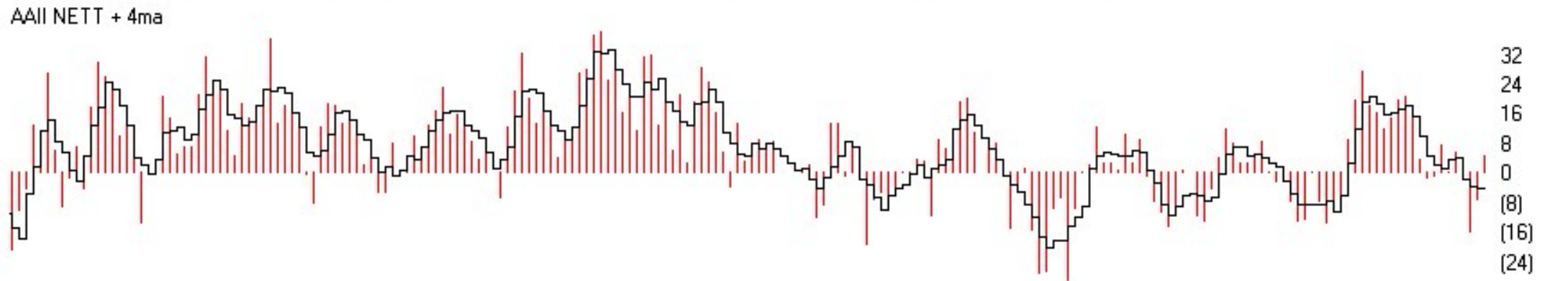
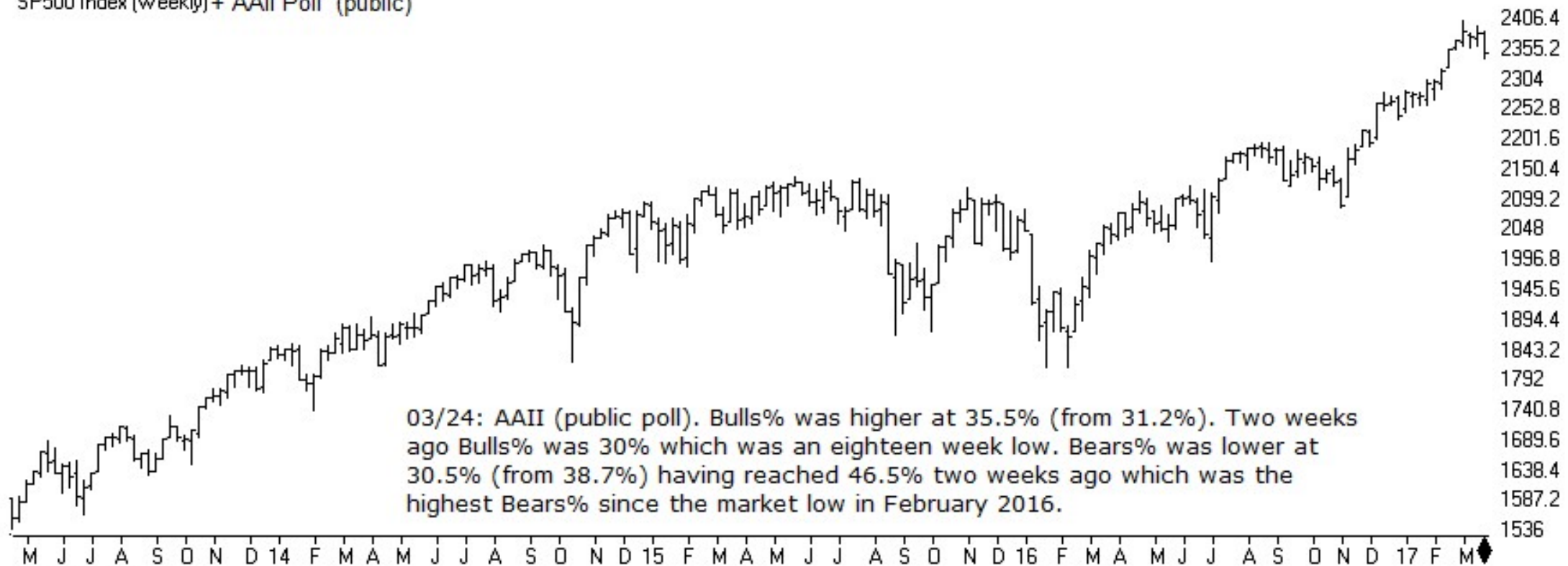


## TSR Time Support/Resistance

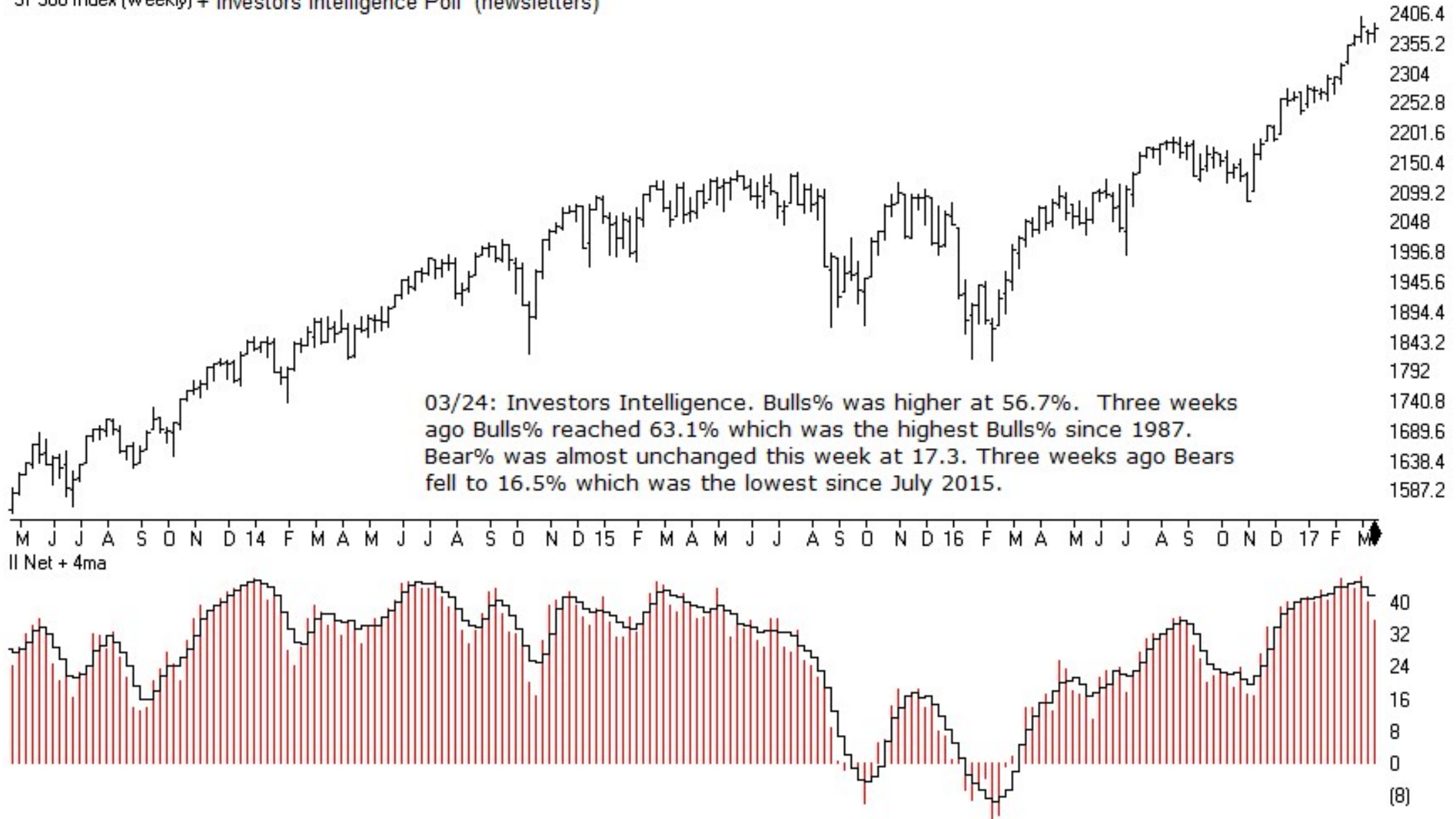
10 DIA DOW ETF (Daily)



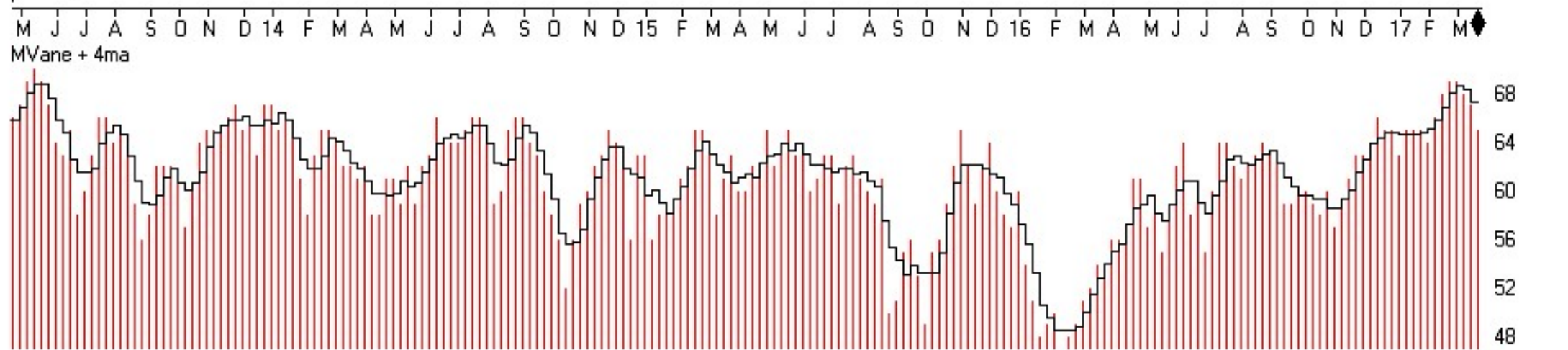
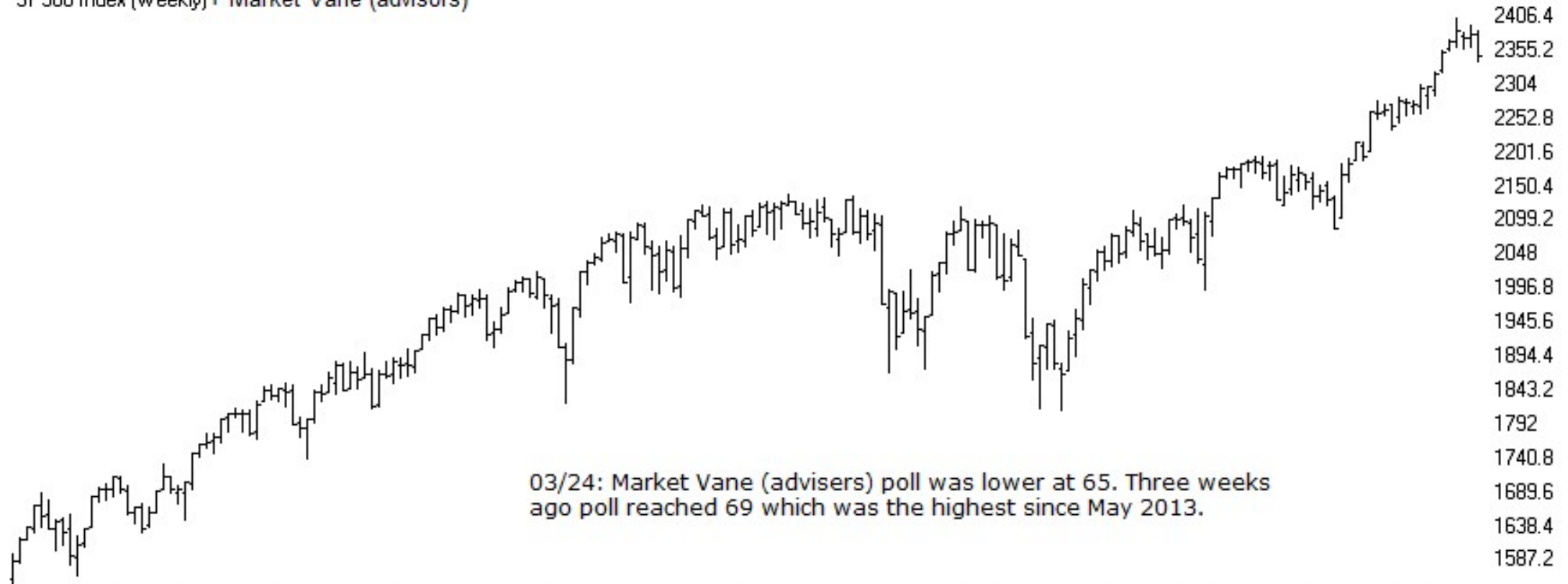
SP500 Index (Weekly) + AAI Poll (public)



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



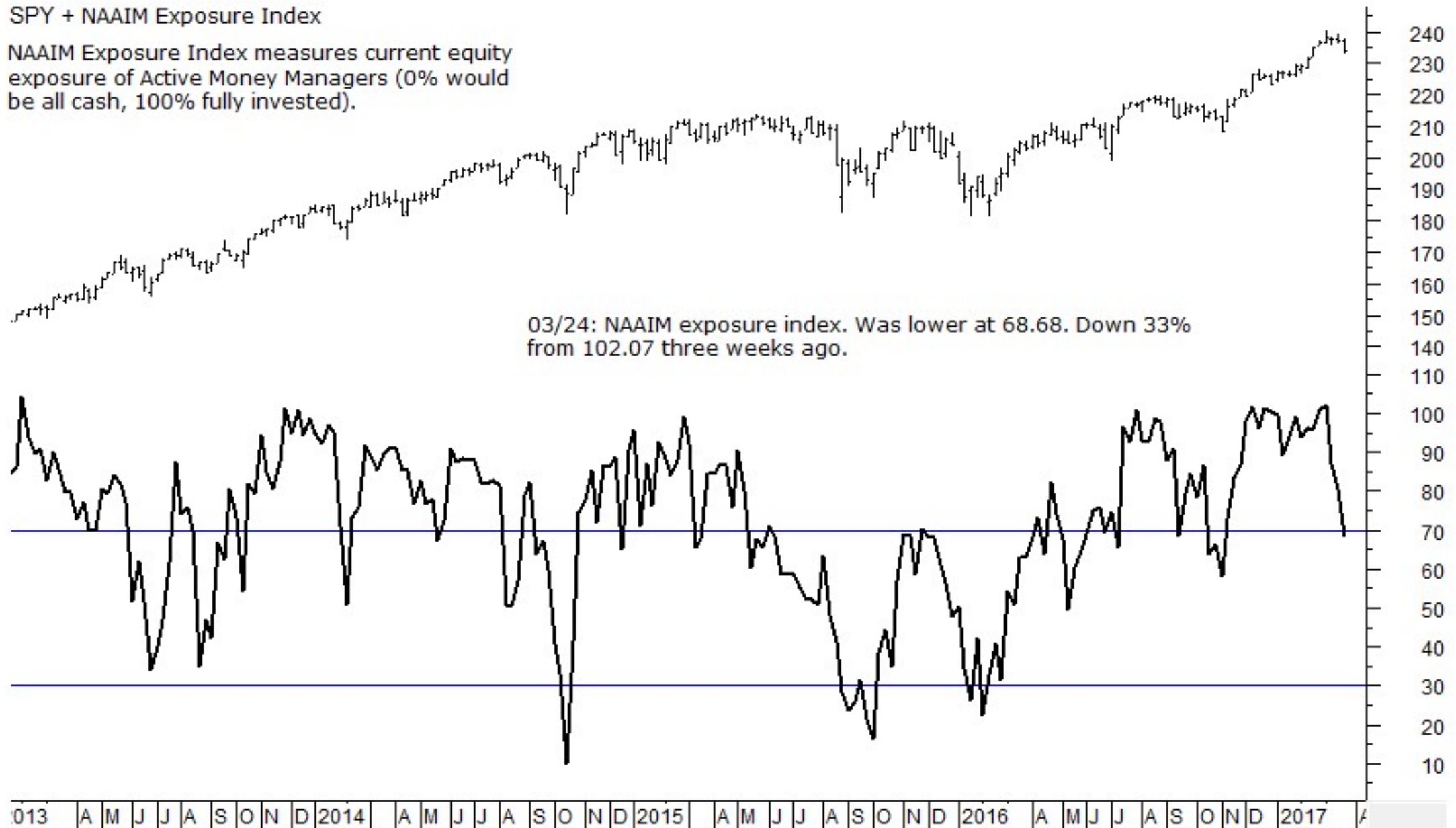
SP500 Index (Weekly)+ Market Vane (advisors)



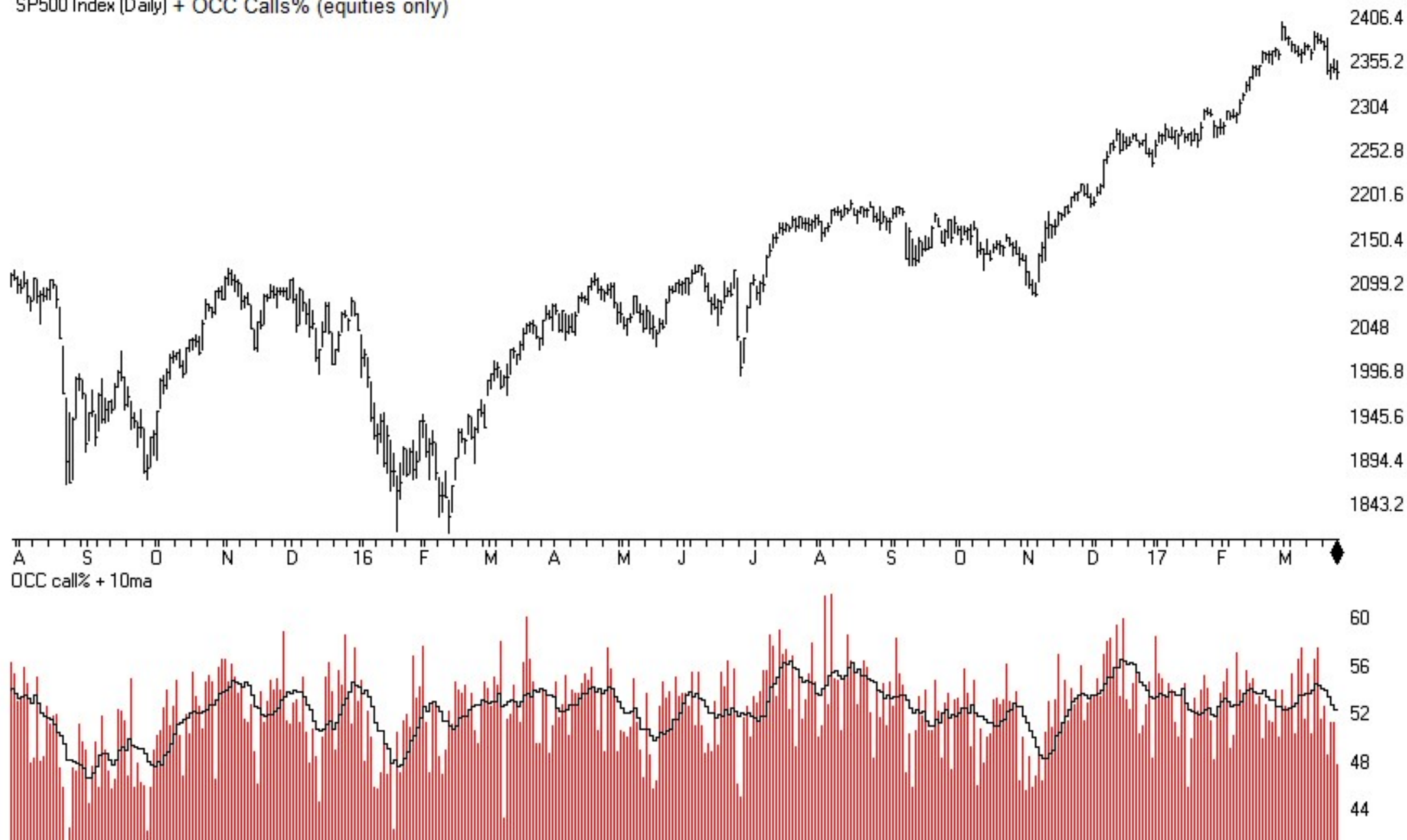


## SPY + NAAIM Exposure Index

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

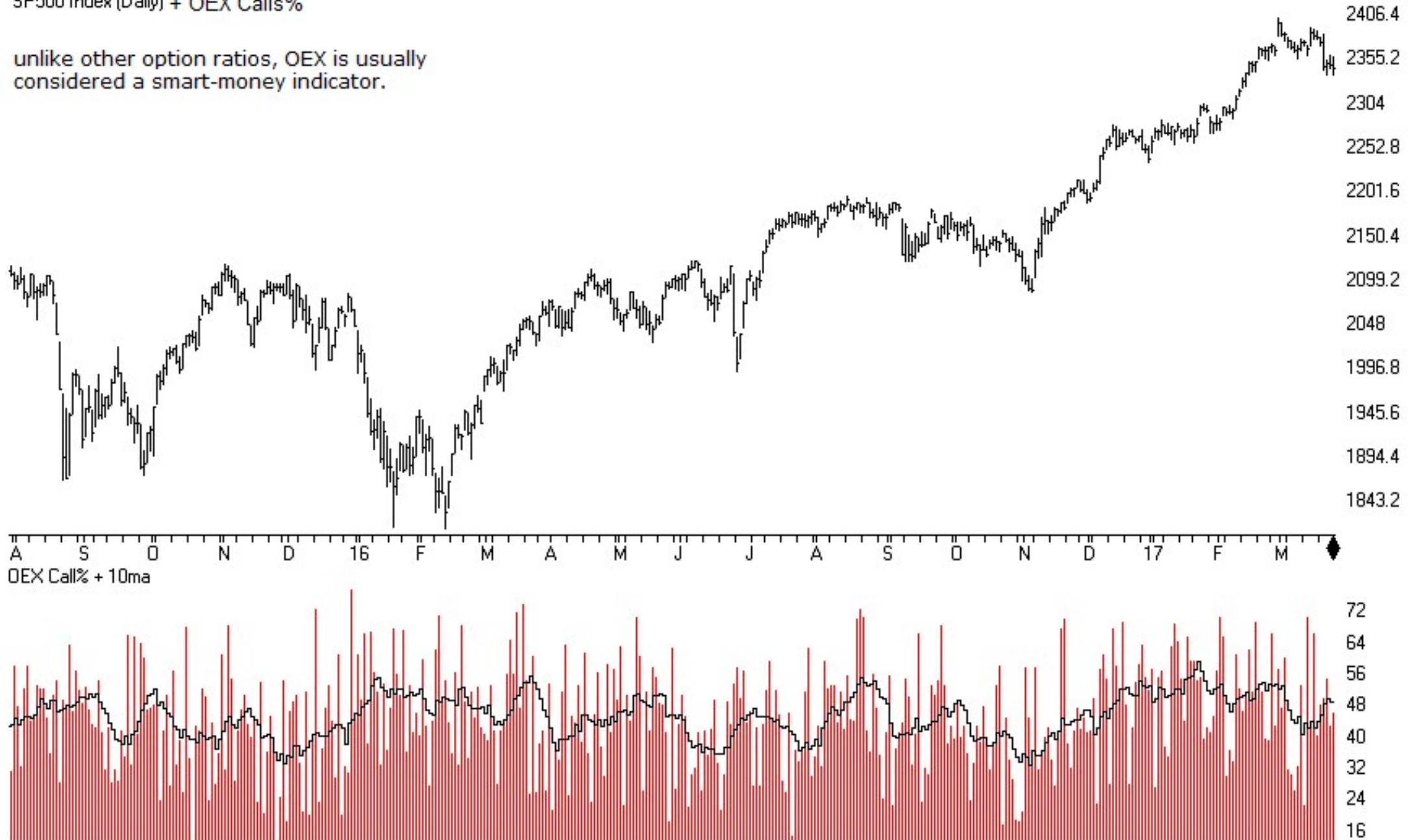


SP500 Index (Daily) + OCC Calls% (equities only)

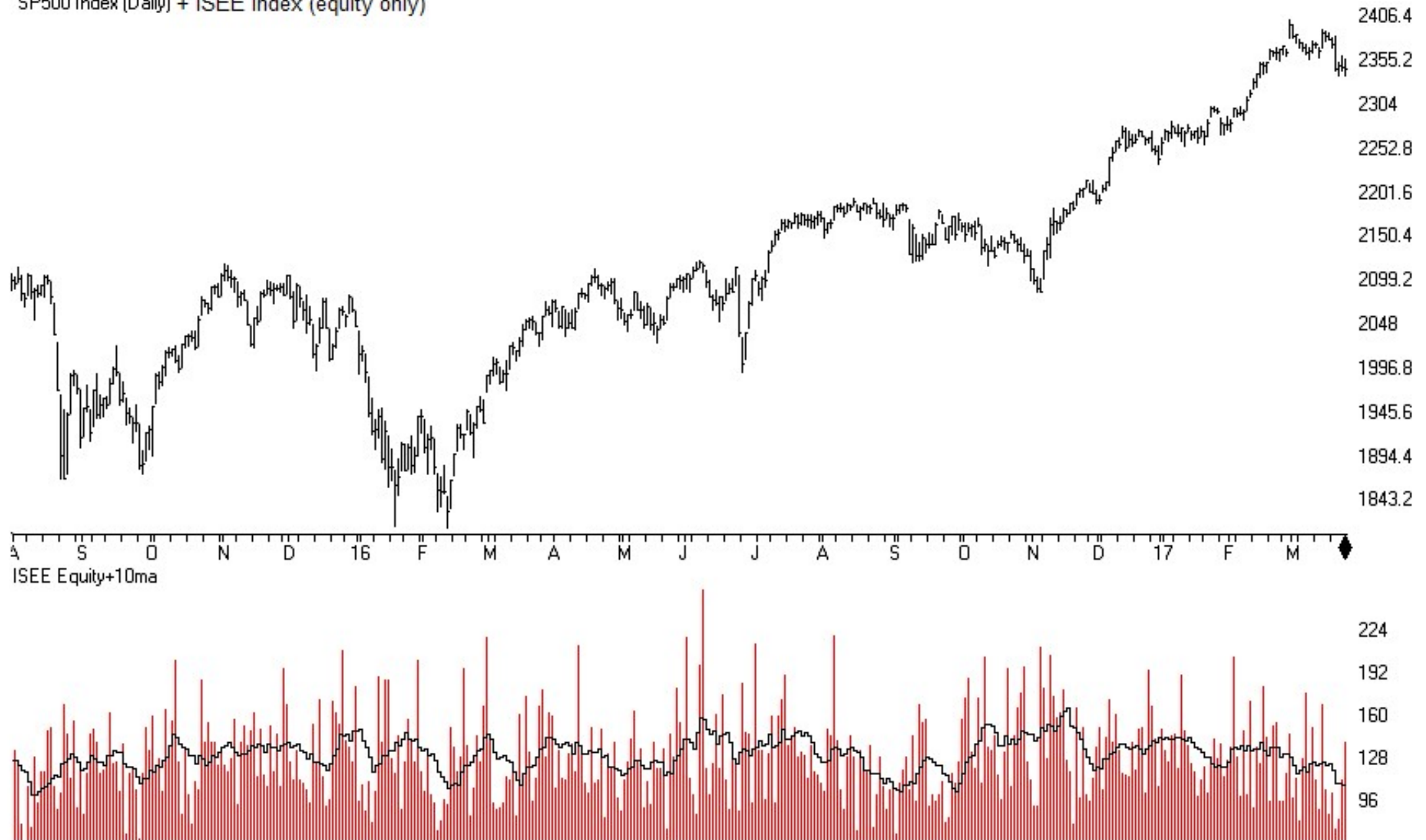


SP500 Index (Daily) + OEX Calls%

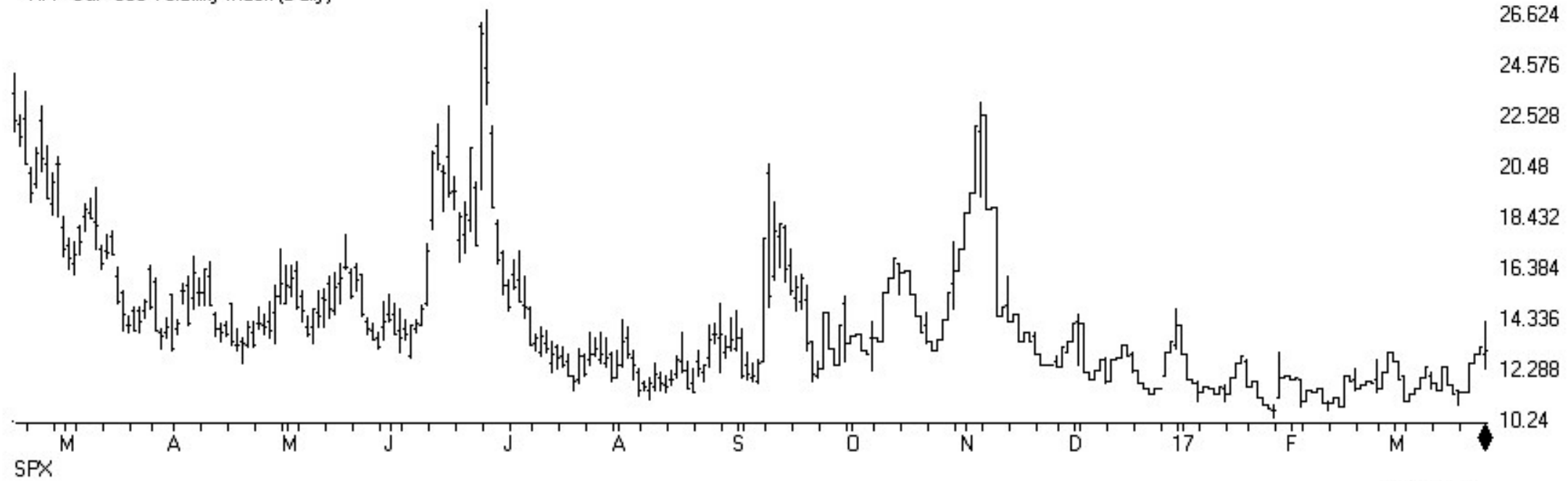
unlike other option ratios, OEX is usually considered a smart-money indicator.



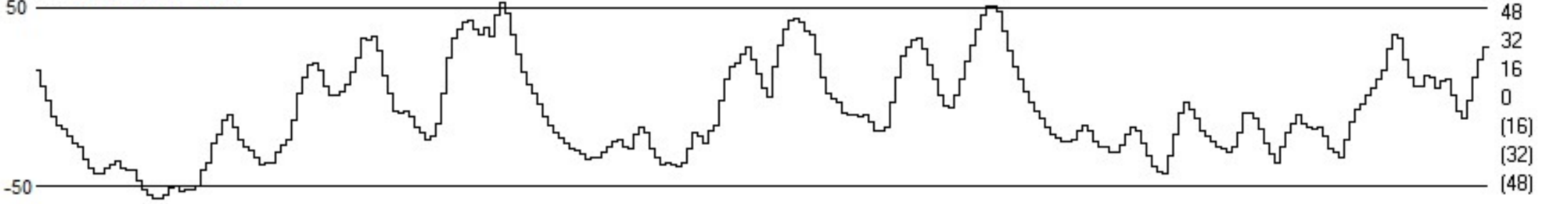
SP500 Index (Daily) + ISEE Index (equity only)



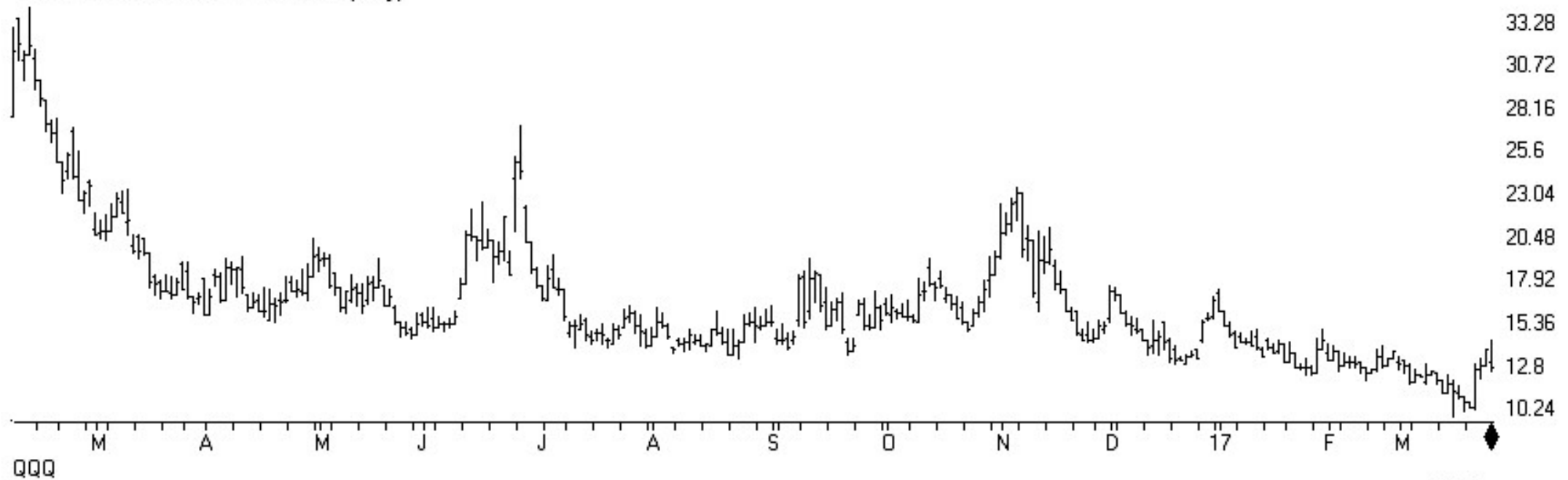
VIX - S&P 500 Volatility Index (Daily)



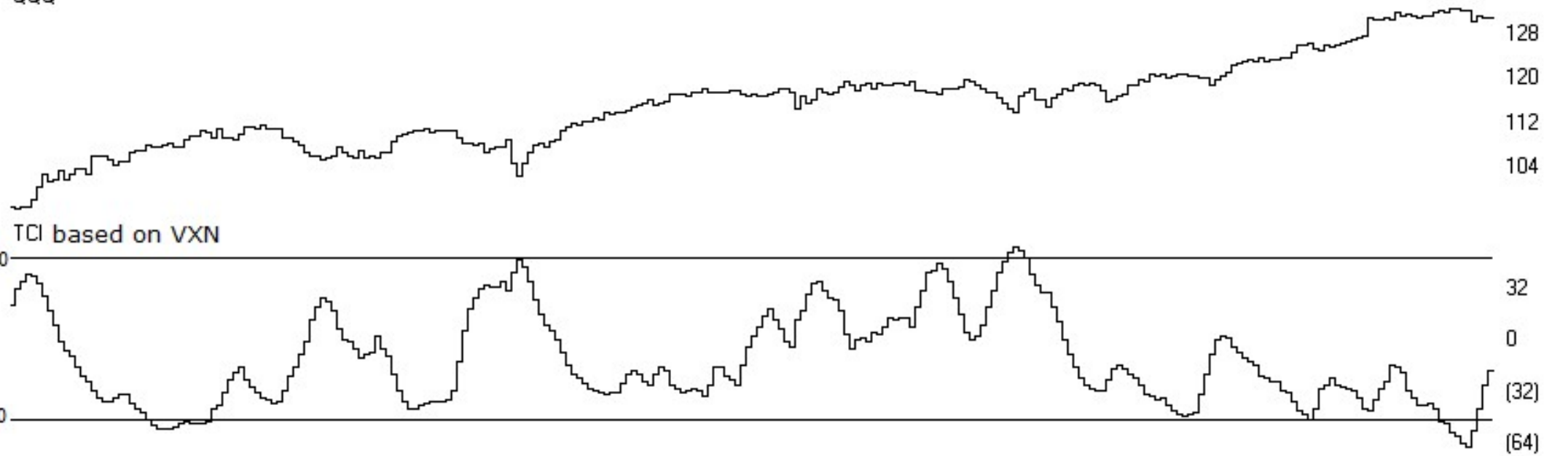
TCI based on VIX



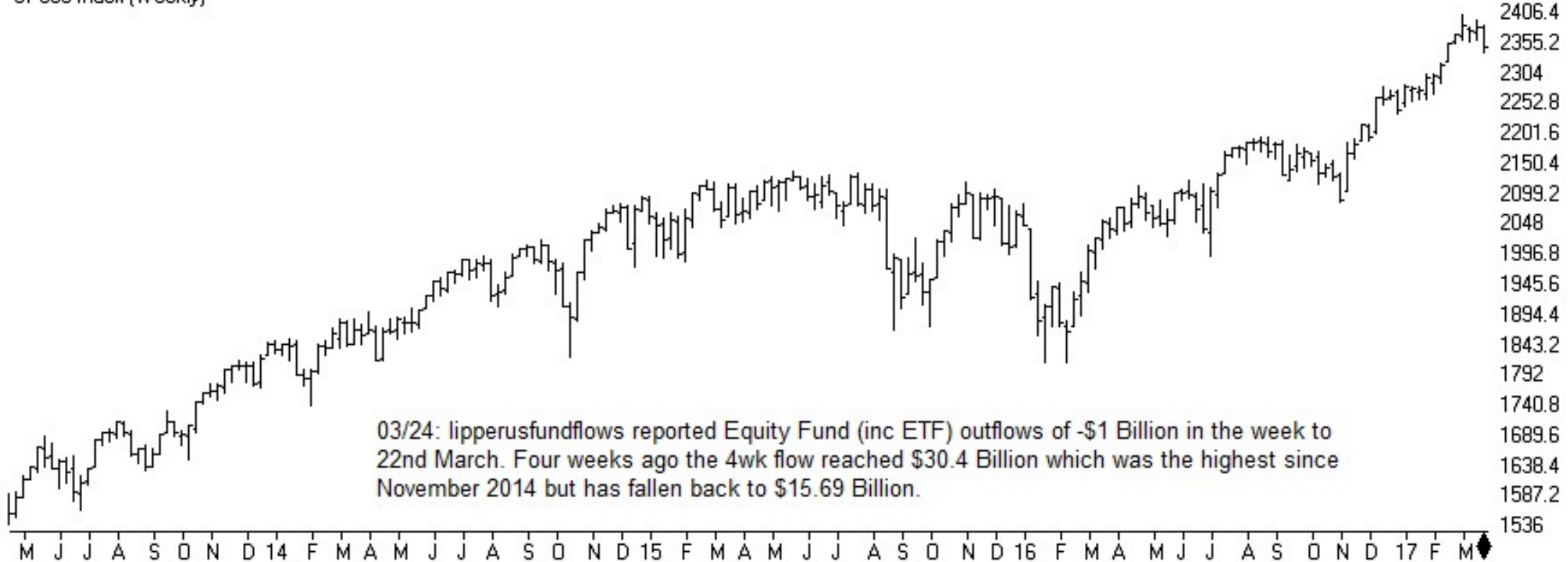
### VXN - NASDAQ VOLATILITY INDEX (Daily)



QQQ

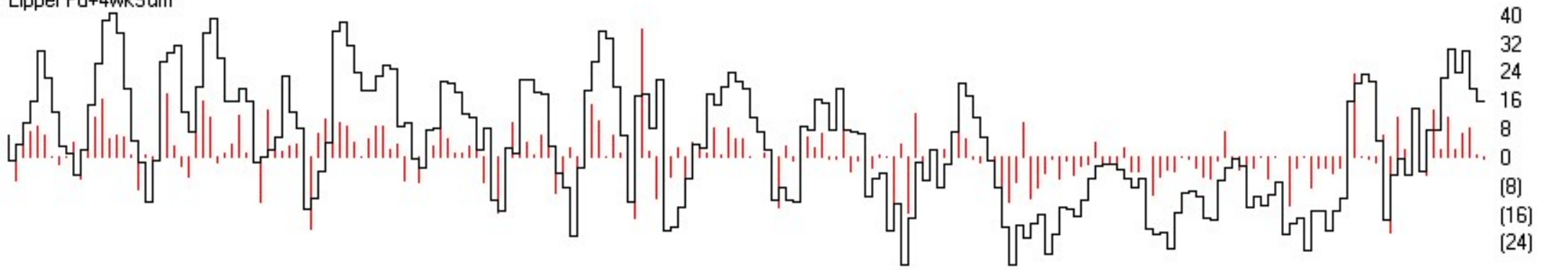


SP500 Index (Weekly)



03/24: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$1 Billion in the week to 22nd March. Four weeks ago the 4wk flow reached \$30.4 Billion which was the highest since November 2014 but has fallen back to \$15.69 Billion.

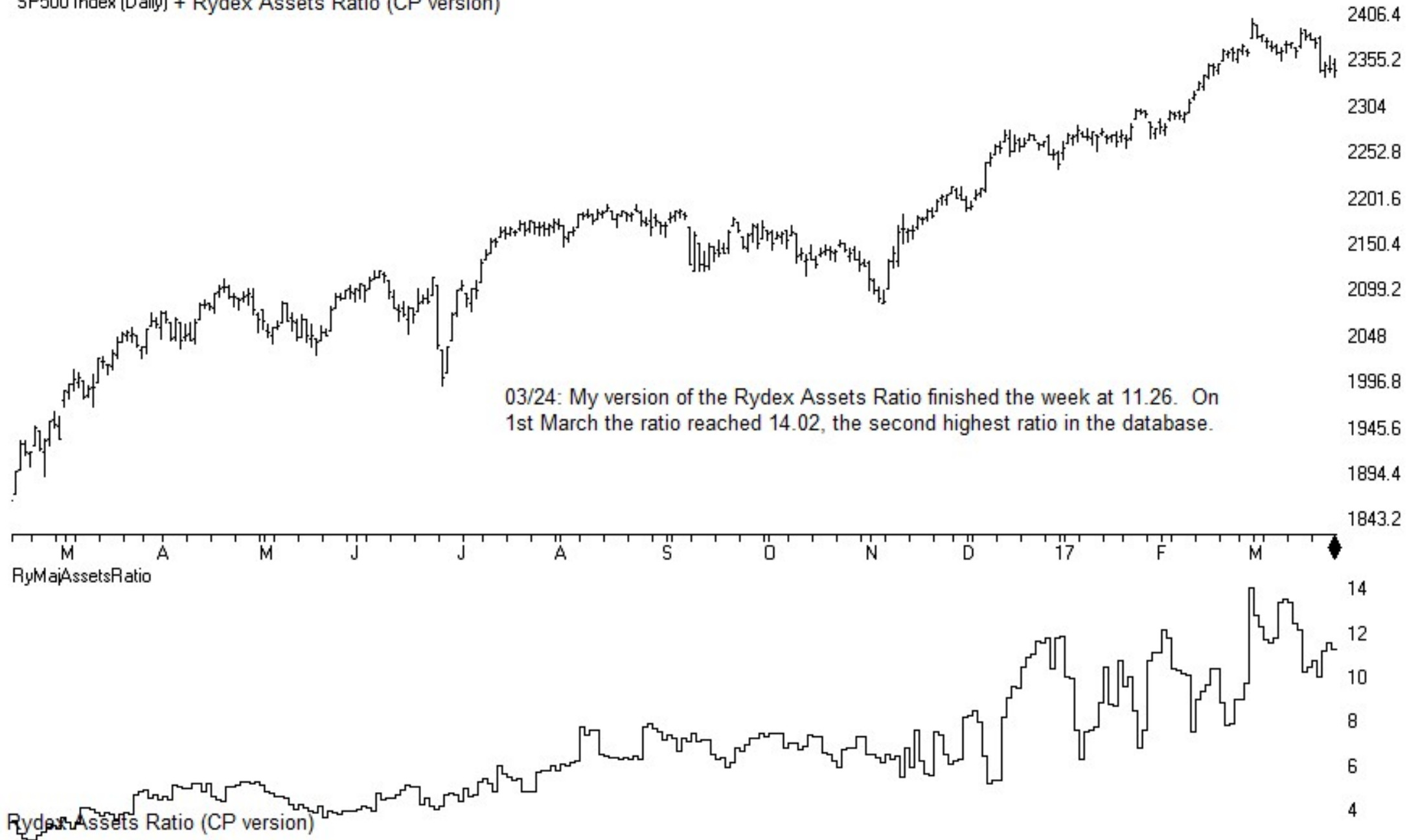
Lipper Fd+4wkSum



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

# Sentiment

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





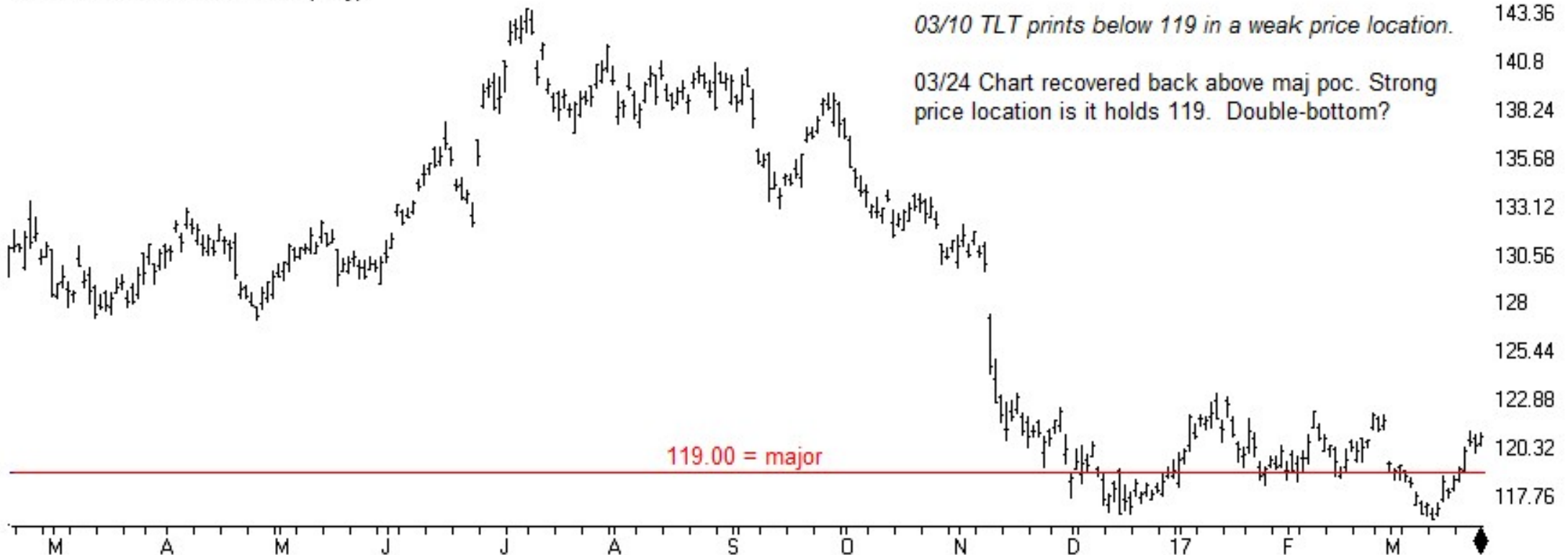
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

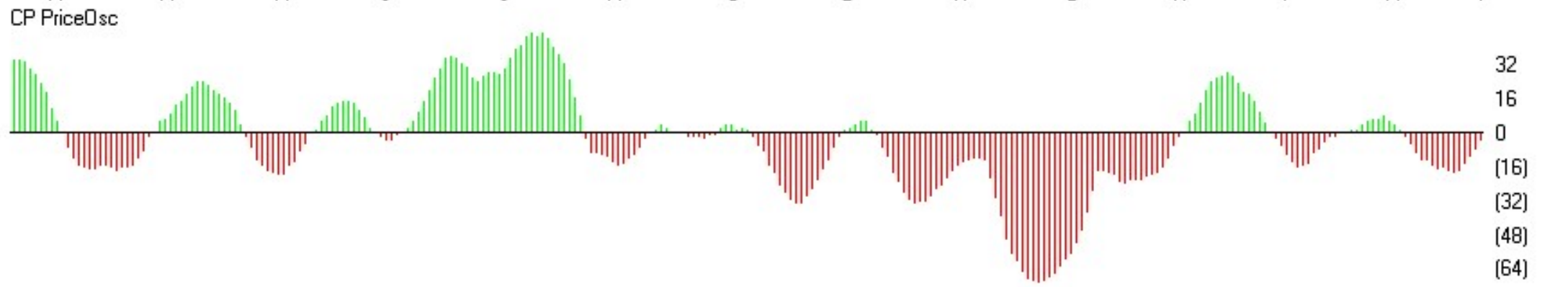
02/10: The major poc has migrated to 119.00. TLT is in a strong price location if it prints above that level.

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

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

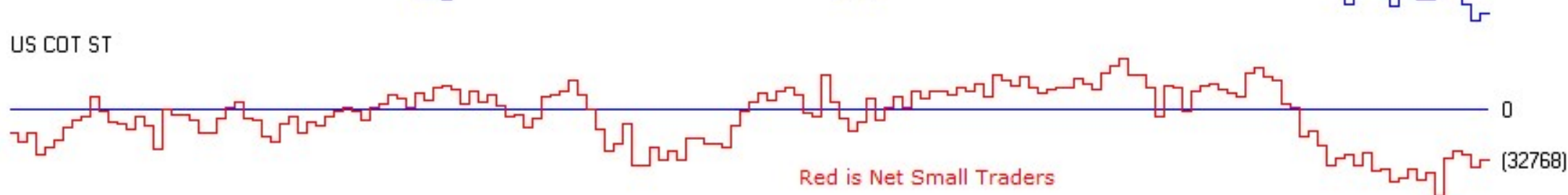
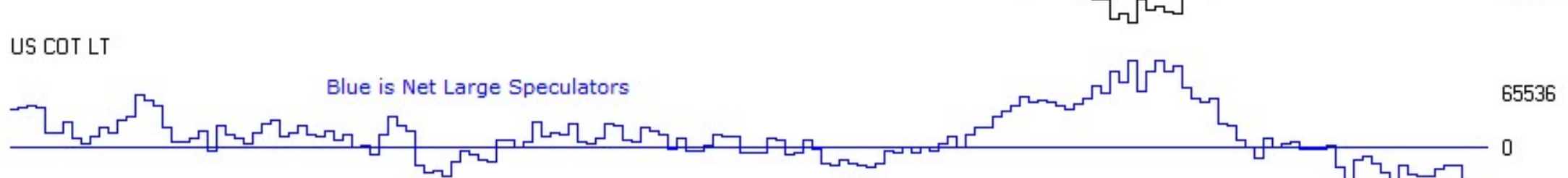
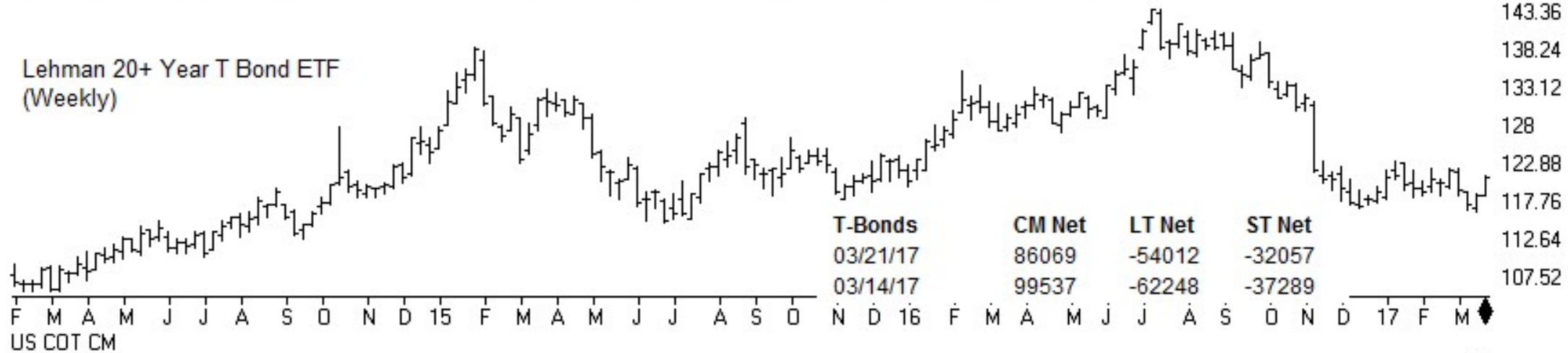


- 143.36
- 140.8
- 138.24
- 135.68
- 133.12
- 130.56
- 128
- 125.44
- 122.88
- 120.32
- 117.76



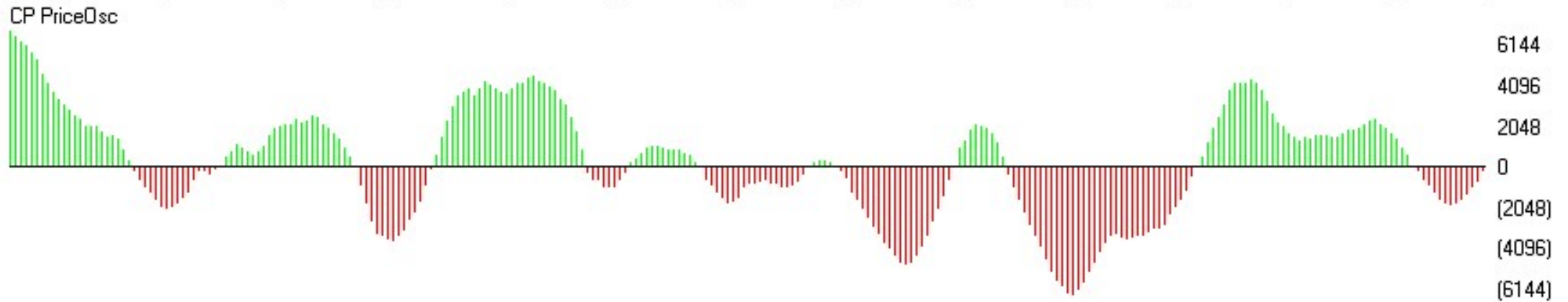
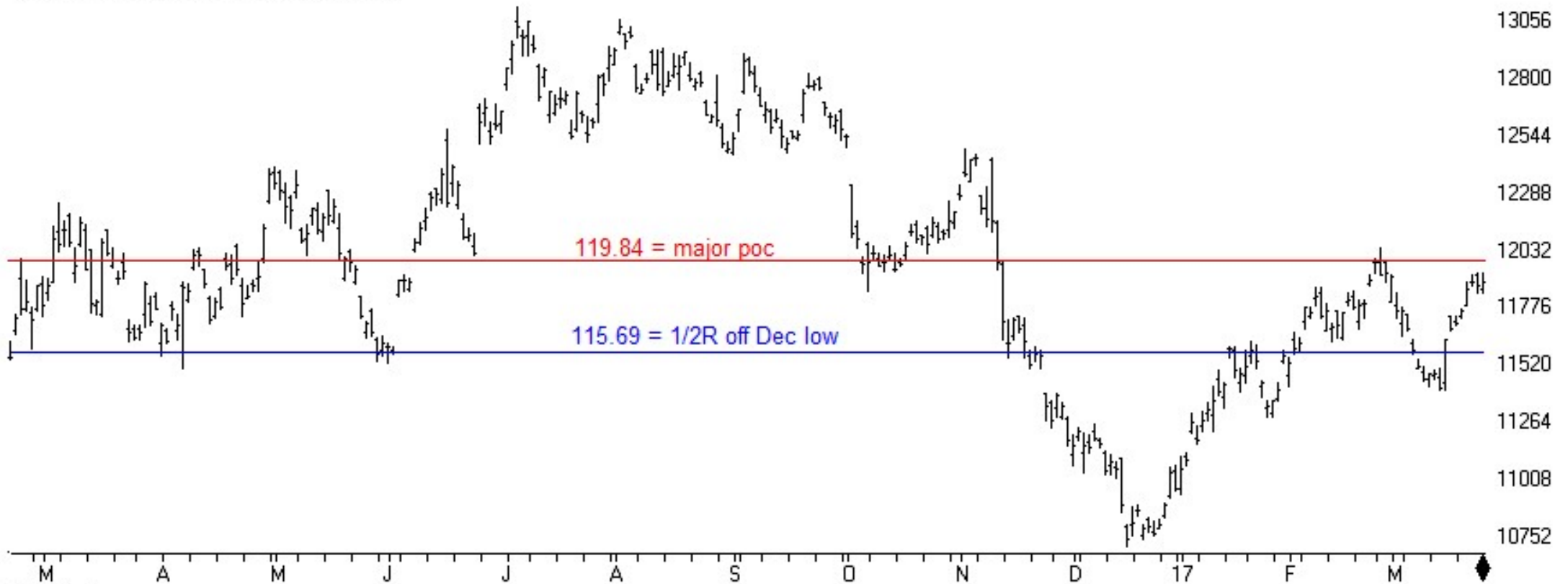
- 32
- 16
- 0
- (16)
- (32)
- (48)
- (64)

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/21/17	89.6	87.3	8.0	11.3	19.5	91.0	28.5	22.0	37.7
03/14/17	100.0	99.9	8.7	0.0	13.6	100.0	22.1	9.7	30.1



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
03/21/17	94.2	42.5	13.1	10.1	31.4	75.4	0.6	19.6	86.7
03/14/17	97.1	70.4	18.5	4.9	32.4	84	29.3	41.3	69.5

GOLD	CM Net	LT Net	ST Net
03/21/17	-128997	116252	12745
03/14/17	-123287	106038	17249

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

GC COT CM



Black is Net Commercials

(131072)  
(262144)

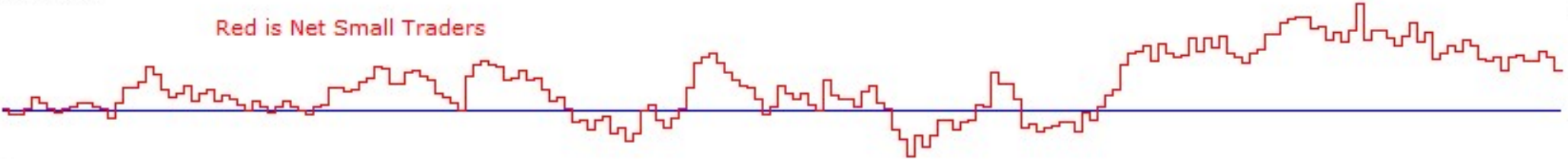
GC COT LT



Blue is Net Large Speculators

262144  
196608  
131072  
65536

GC COT ST

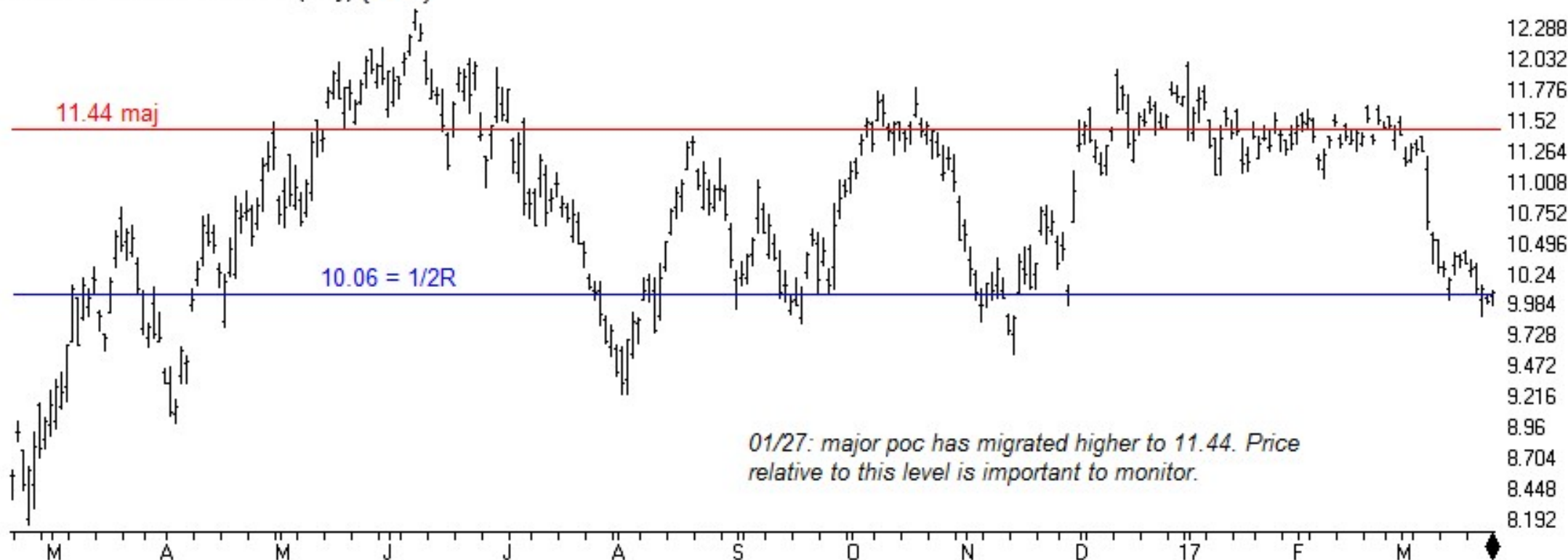


Red is Net Small Traders

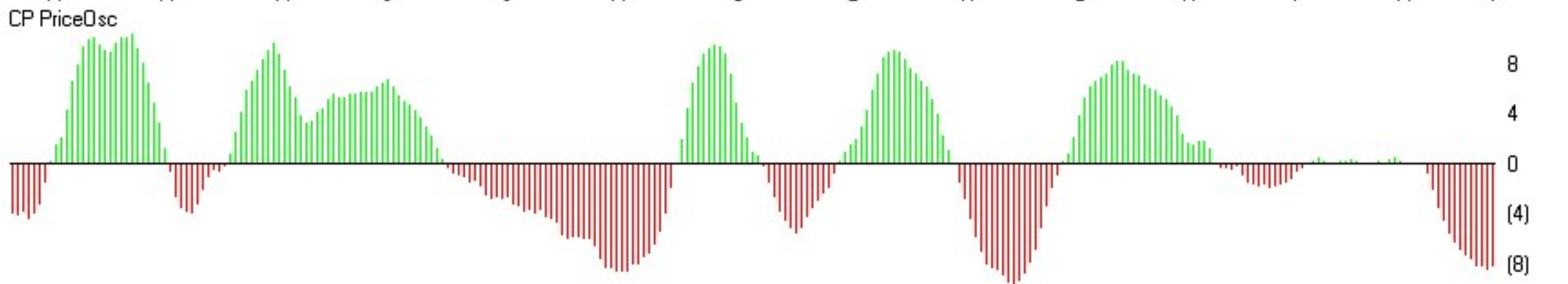
32768  
16384  
0

TSR Time Support/Resistance

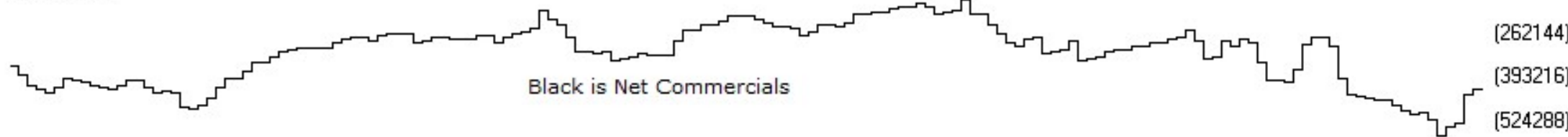
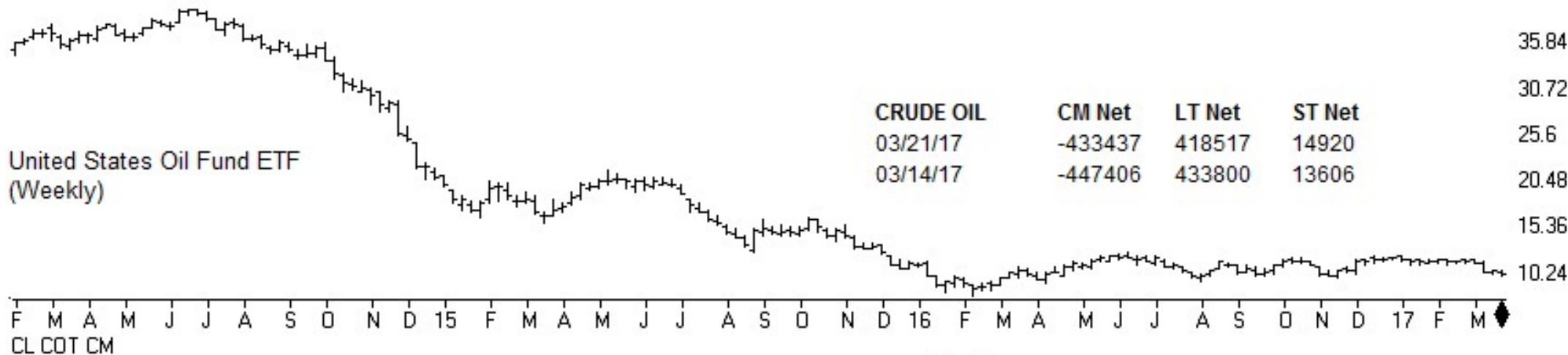
43 UNITED STATES OIL FUND (Daily) (USO)



- 12.288
- 12.032
- 11.776
- 11.52
- 11.264
- 11.008
- 10.752
- 10.496
- 10.24
- 9.984
- 9.728
- 9.472
- 9.216
- 8.96
- 8.704
- 8.448
- 8.192

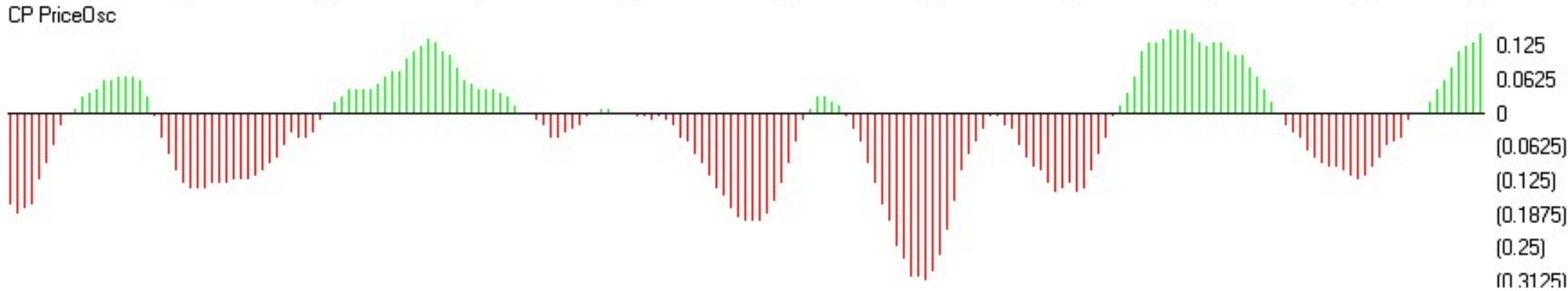


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/21/17	47.0	86.1	63.2	50.7	41.4	46.4	56.2	0.5	22.2
03/14/17	42.3	73.4	57.2	56.2	51.0	50.9	52.8	13.7	36.5



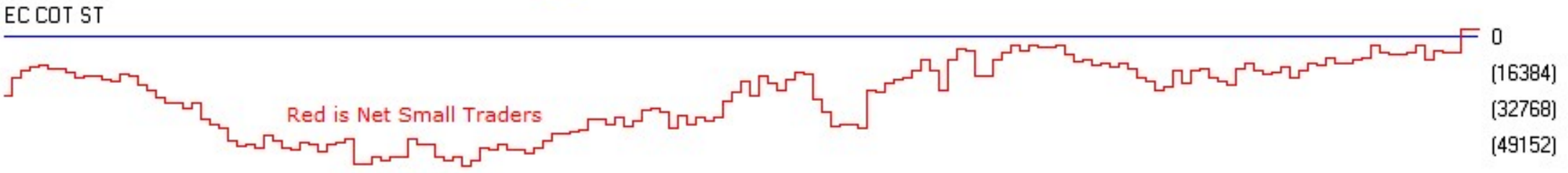
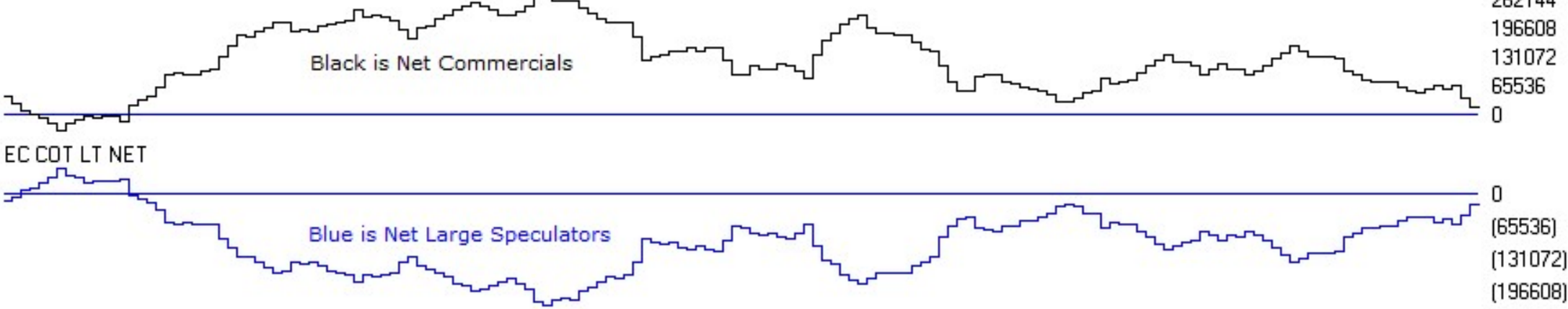
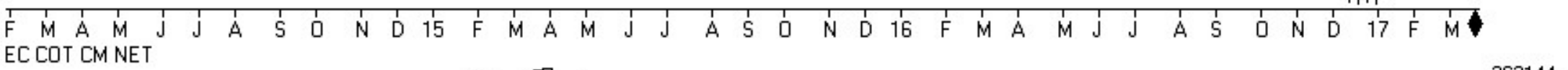
TSR Time Support/Resistance

51 EURUSD (Daily)



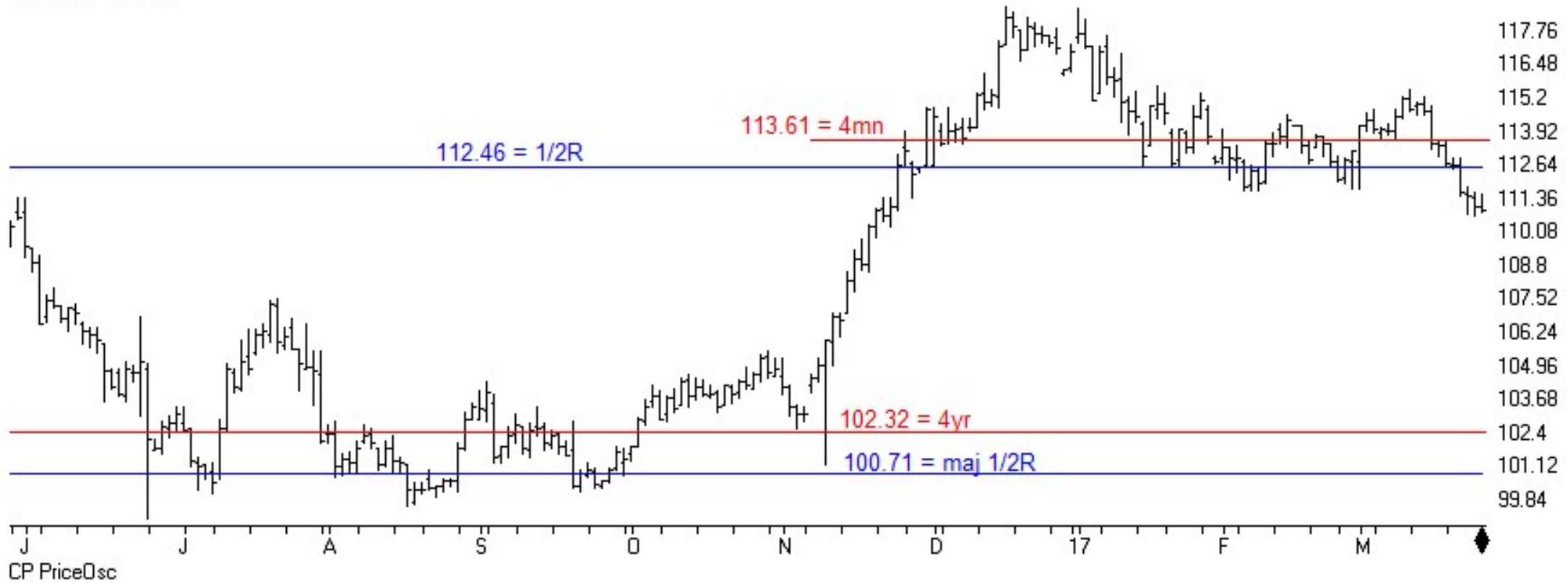


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/21/17	0.0	0.0	86.3	100.0	100.0	12.1	100.0	96.0	0.0
03/14/17	0.0	0.0	54.9	100.0	100.0	43.8	100.0	100.0	2.4

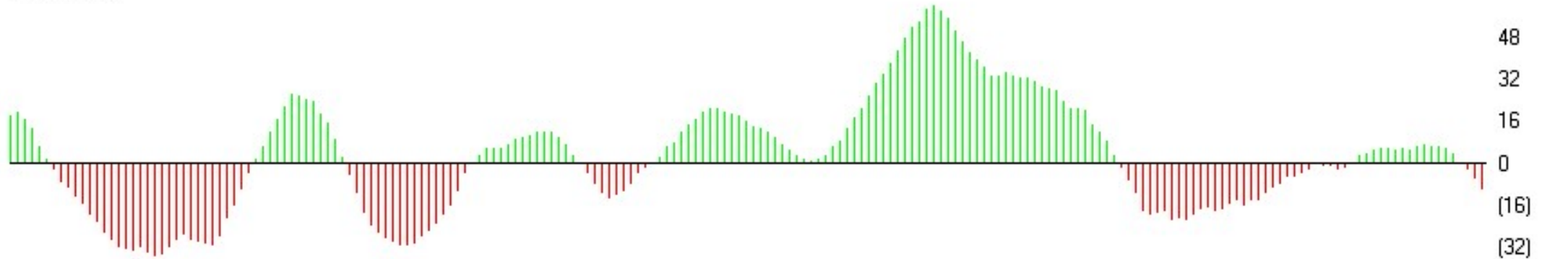




53 USDJPY (Daily)



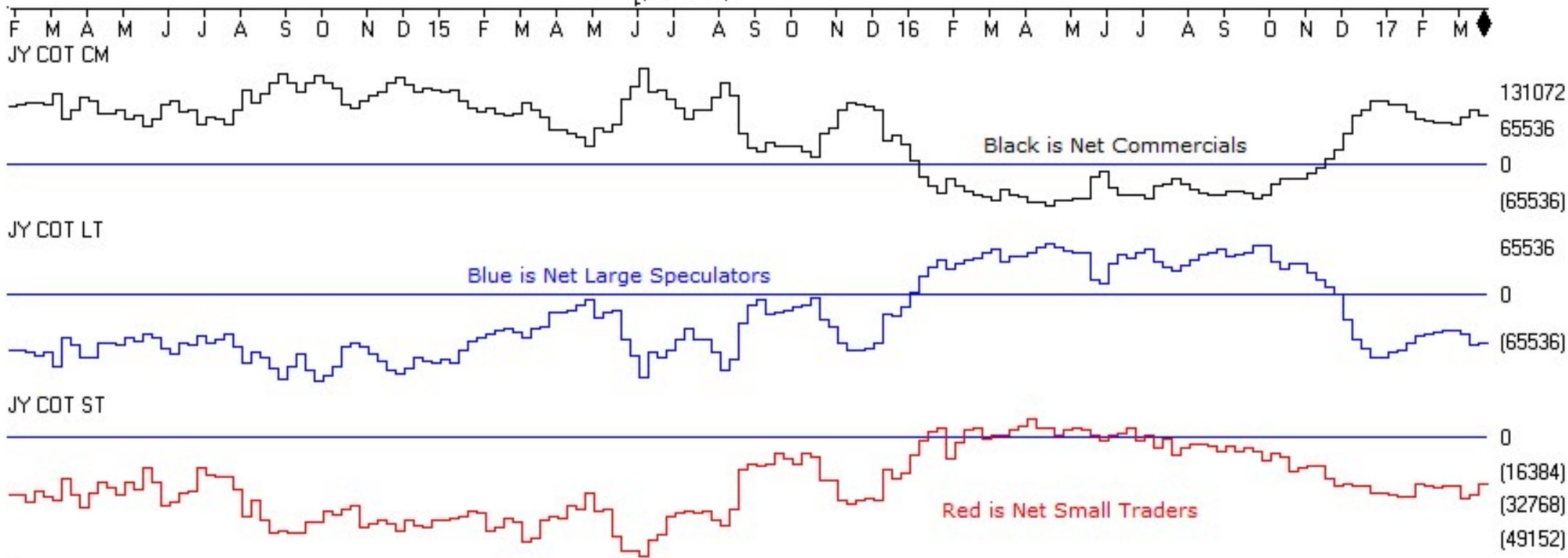
CP PriceQsc



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/21/17	86.1	86.9	16.1	12.8	11.2	77.5	32.6	29.4	74.8
03/14/17	91.9	91.2	15.9	10.1	9.8	76.4	6.9	14.0	81.6



JPYUSD	CM Net	LT Net	ST Net
03/21/17	89475	-66987	-22488
03/14/17	99742	-71297	-28445



# ChartProfit

<http://www.chartprofitwebcast.com>