

ChartProfit

Charts to Friday 31st March 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 03/31

	-5	-4	-3	-2	↓
NYSE	61	48	57	43	53
NasDaq	54	46	55	42	51
SP500	74	67	65	52	58
ND100	78	76	73	65	65
R2000	51	38	52	36	51

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

03/31: AAll (public poll). Bulls% was lower at 30.2%, just above 30% recoded three weeks ago which was an eighteen week low. Bears% was higher at 37.4% having reached 46.5% three weeks ago which was the highest Bears% since the market low in February 2016.

03/31: Investors Intelligence. Bulls% was lower at 49.5%, a twenty week low and down from 63.1% recoded just five weeks ago which was the highest Bulls% since 1987. Bear% was higher this week at 18.1%, up from 17.3%. Four weeks ago Bears fell to 16.5% which was the lowest since July 2015.

03/31: Market Vane (advisers) poll was unchanged at 65. Four weeks ago the poll reached 69 which was the highest since May 2013.

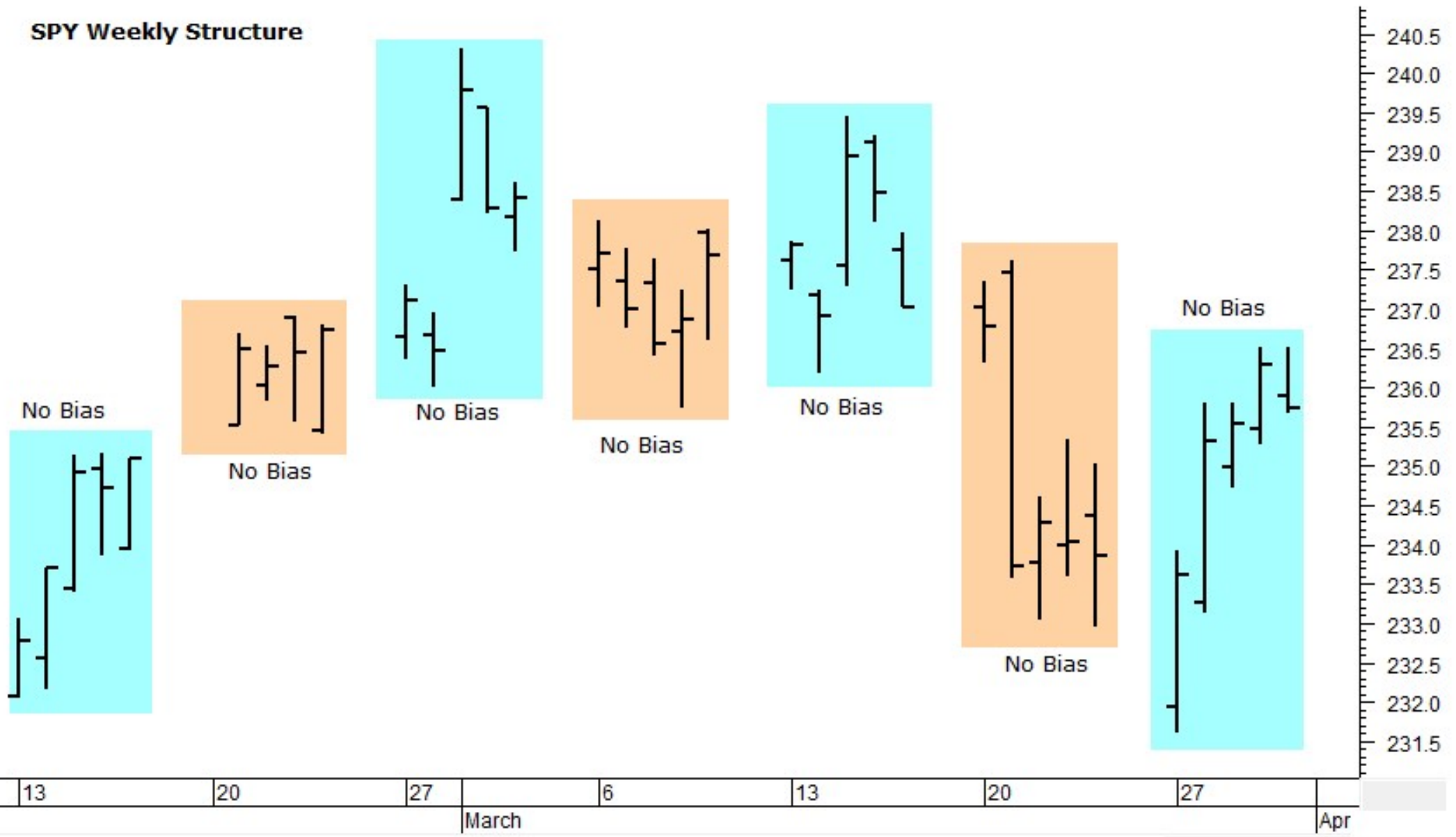
03/31: NAAIM exposure index was almost unchanged at 68.95. The index reached 102.07 four weeks ago.

Mutual Fund Flow:

03/31: My version of the Rydex Assets Ratio finished the week at 9.20. On 1st March the ratio reached 14.02, the second highest ratio in the database.

03/31: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$1.8 Billion in the week to 29th March. Five weeks ago the 4wk flow reached \$30.4 Billion which was the highest since November 2014 but has fallen back to \$10.19 Billion.

SPY Weekly Structure

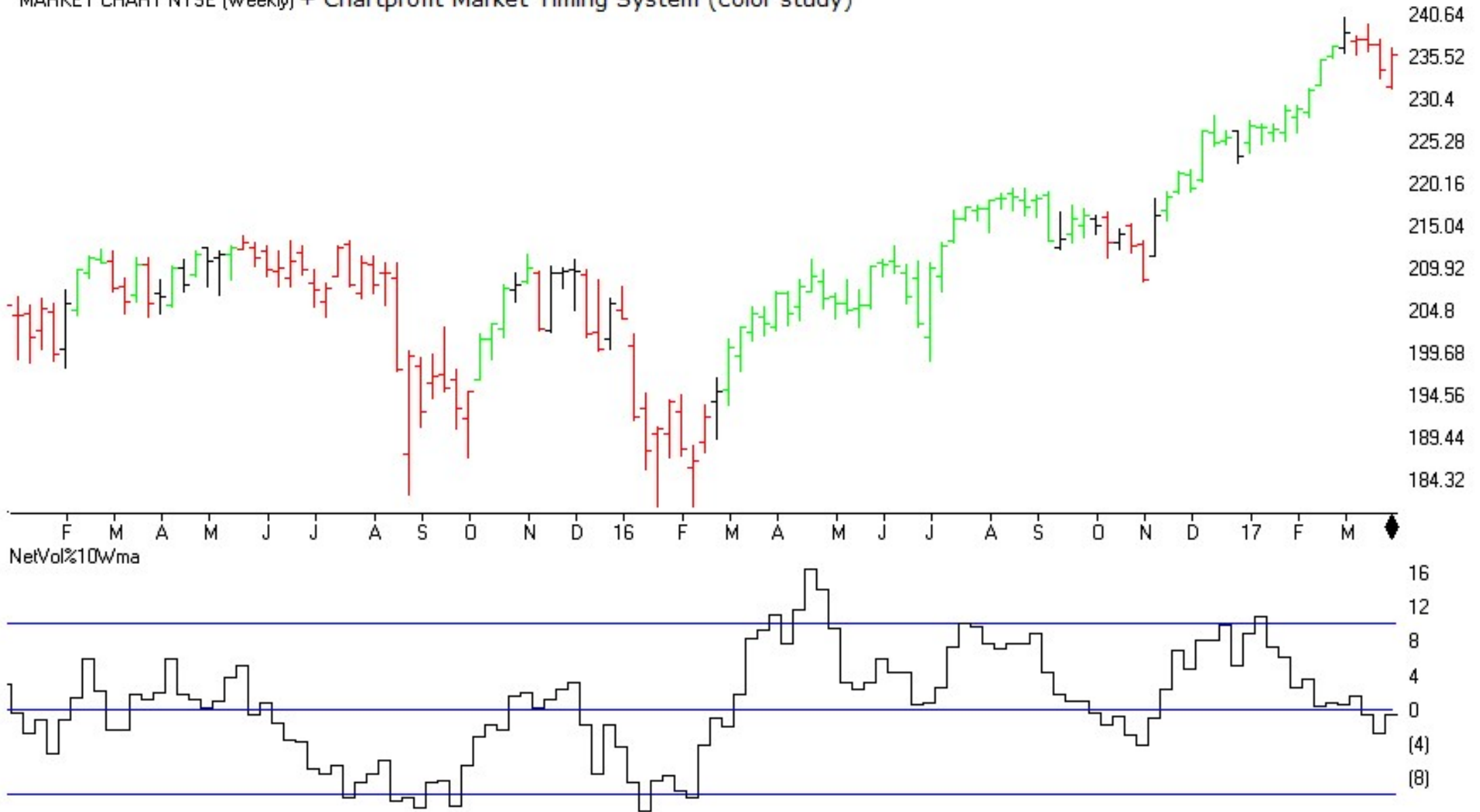


Commitments of Traders

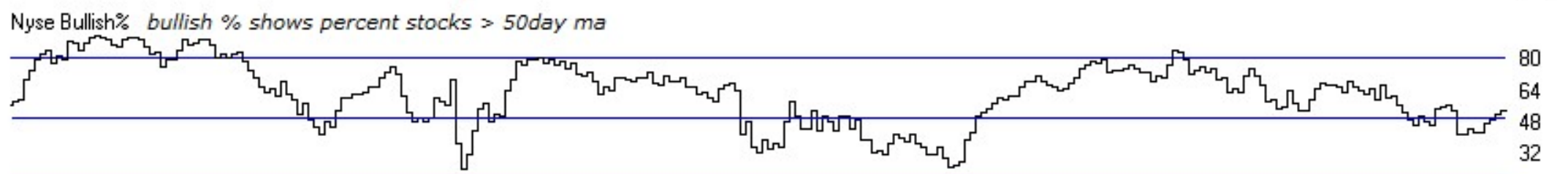
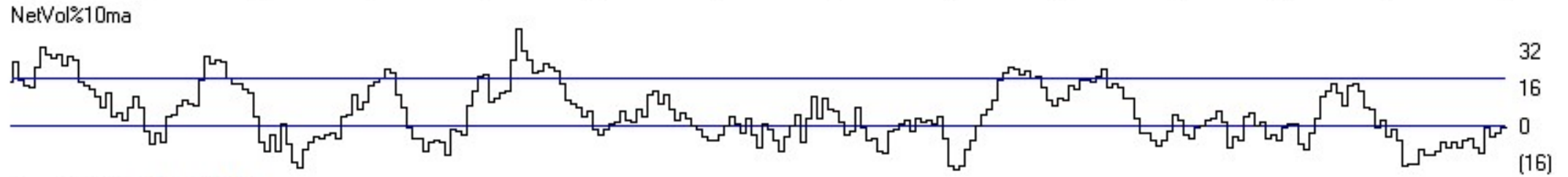
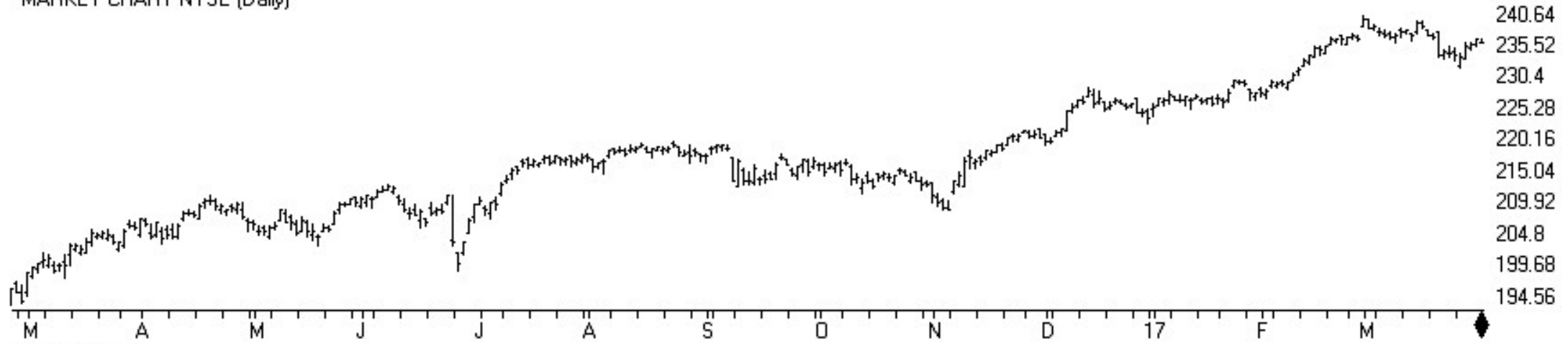
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/28/17	0.0	0.0	93.3	84.1	99.4	51.6	91.5	77.7	12.6
03/21/17	8.8	0.0	68.3	69.6	100.0	67.6	76.2	69.6	28.1
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/28/17	77.5	55.4	41.1	27.7	45	47.6	10.5	8.9	63.9
03/21/17	92.6	42.5	15.9	13.2	35.4	71.3	0.6	19.6	86.7
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/28/17	55.0	80.9	45.3	43.4	28.1	50.1	48.6	0.0	20.9
03/21/17	47.0	86.1	63.2	50.7	41.4	46.4	56.2	0.5	22.2
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/28/17	62.8	66.4	40.5	57.6	57.8	57.7	32.6	27.0	36.0
03/21/17	89.6	87.3	8.0	11.3	19.5	91.0	28.5	22.0	37.7
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/28/17	79.2	100.0	34.7	6.1	0.0	78.2	100.0	49.8	0.0
03/14/17	100.0	66.8	3.7	0.0	22.9	94.1	32.6	50.9	44.3
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/28/17	74.8	77.1	30.7	21.7	17.7	65.1	56.9	52.3	67.2
03/21/17	86.1	86.9	16.1	12.8	11.2	77.5	32.6	29.4	74.8
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/28/17	0.0	0.0	99.5	100.0	100.0	0.1	93.0	86.8	0.0
03/21/17	0.0	0.0	86.3	100.0	100.0	12.1	100.0	96.0	0.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/28/17	29.5	98.4	91.4	72.0	48.6	11.4	21.1	30.4	26.0
03/21/17	22.3	58.1	98.4	76.6	64.6	3.6	49.5	60.2	28.5

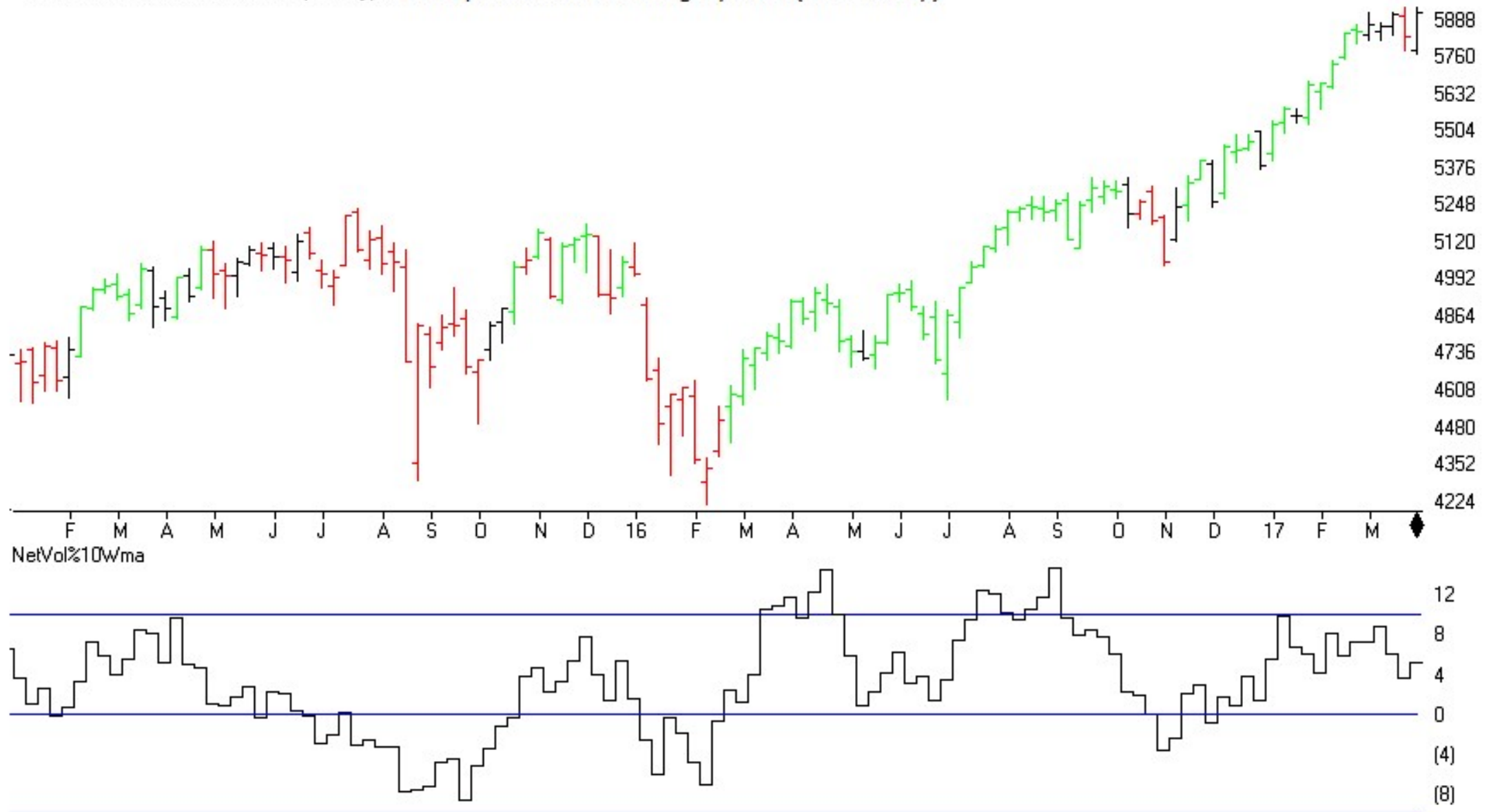
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



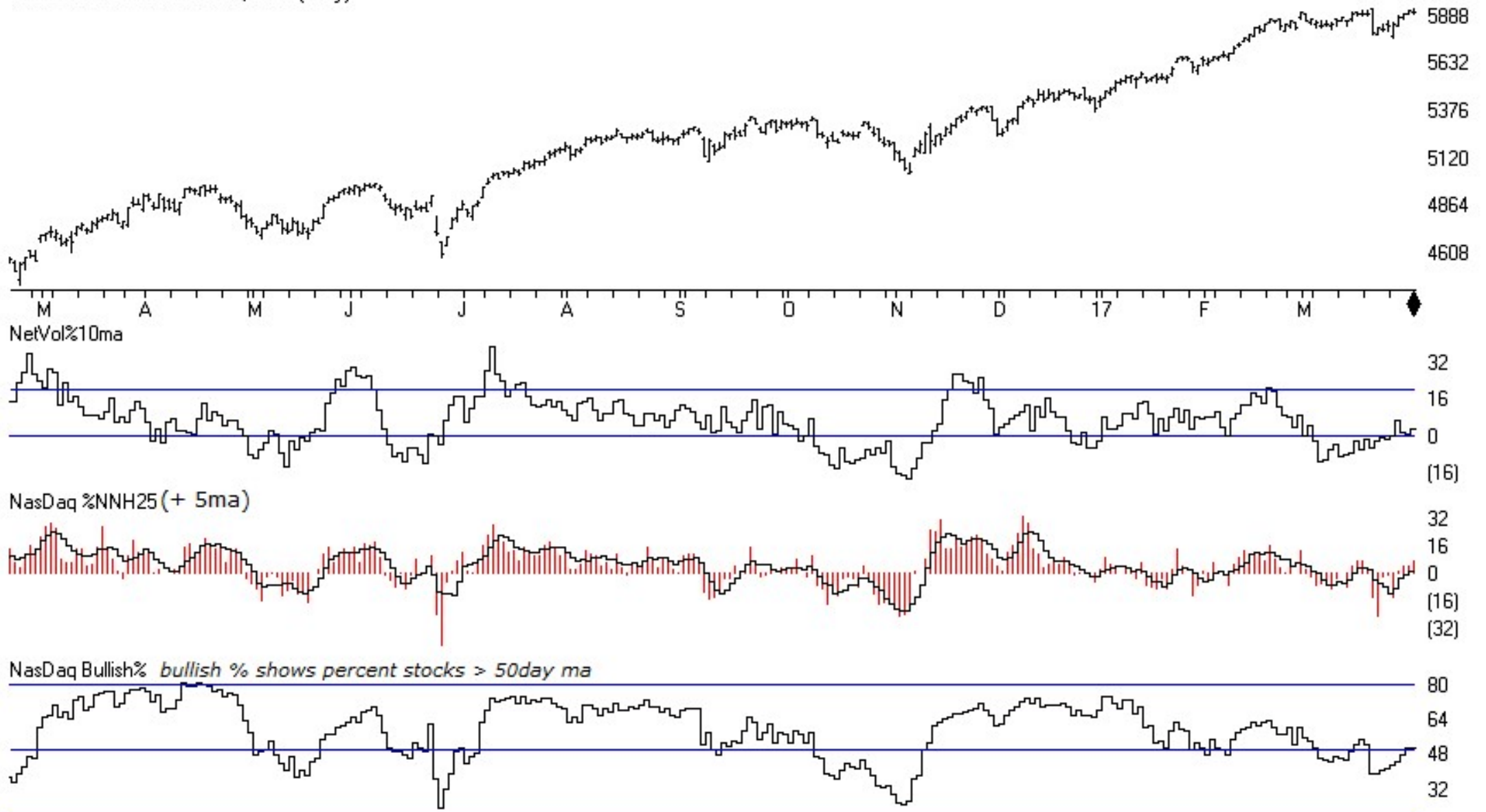
MARKET CHART NYSE (Daily)



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

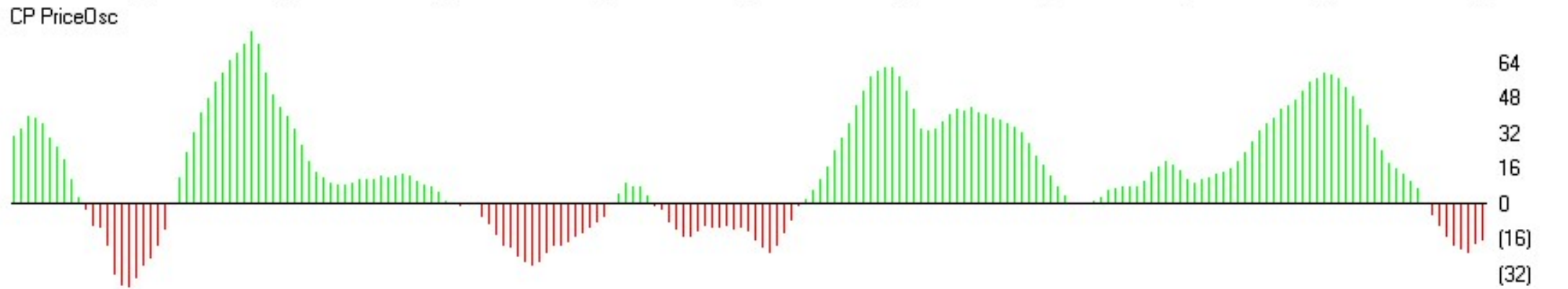


MARKET CHART NASDAQ 1800 (Daily)



13 SPY SP500 ETF (Daily)

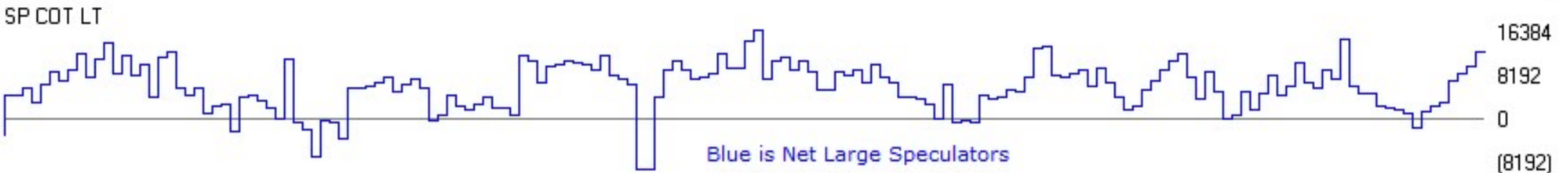
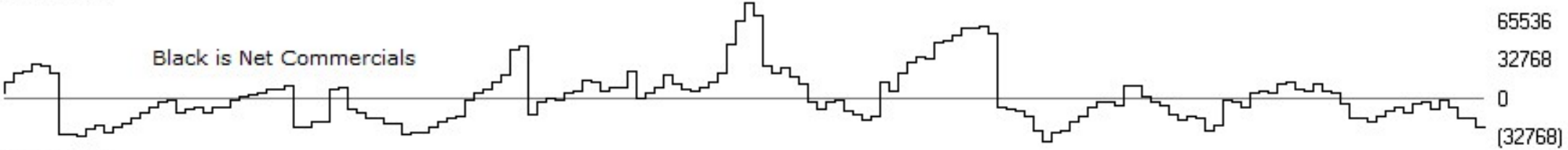
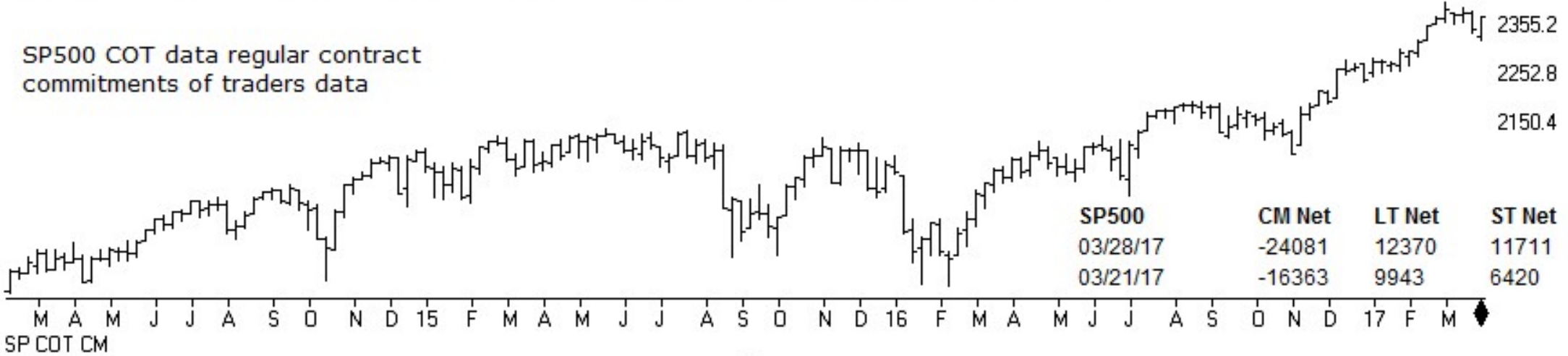
TSR Time Support/Resistance



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/28/17	0.0	0.0	93.3	84.1	99.4	51.6	91.5	77.7	12.6
03/21/17	8.8	0.0	68.3	69.6	100.0	67.6	76.2	69.6	28.1

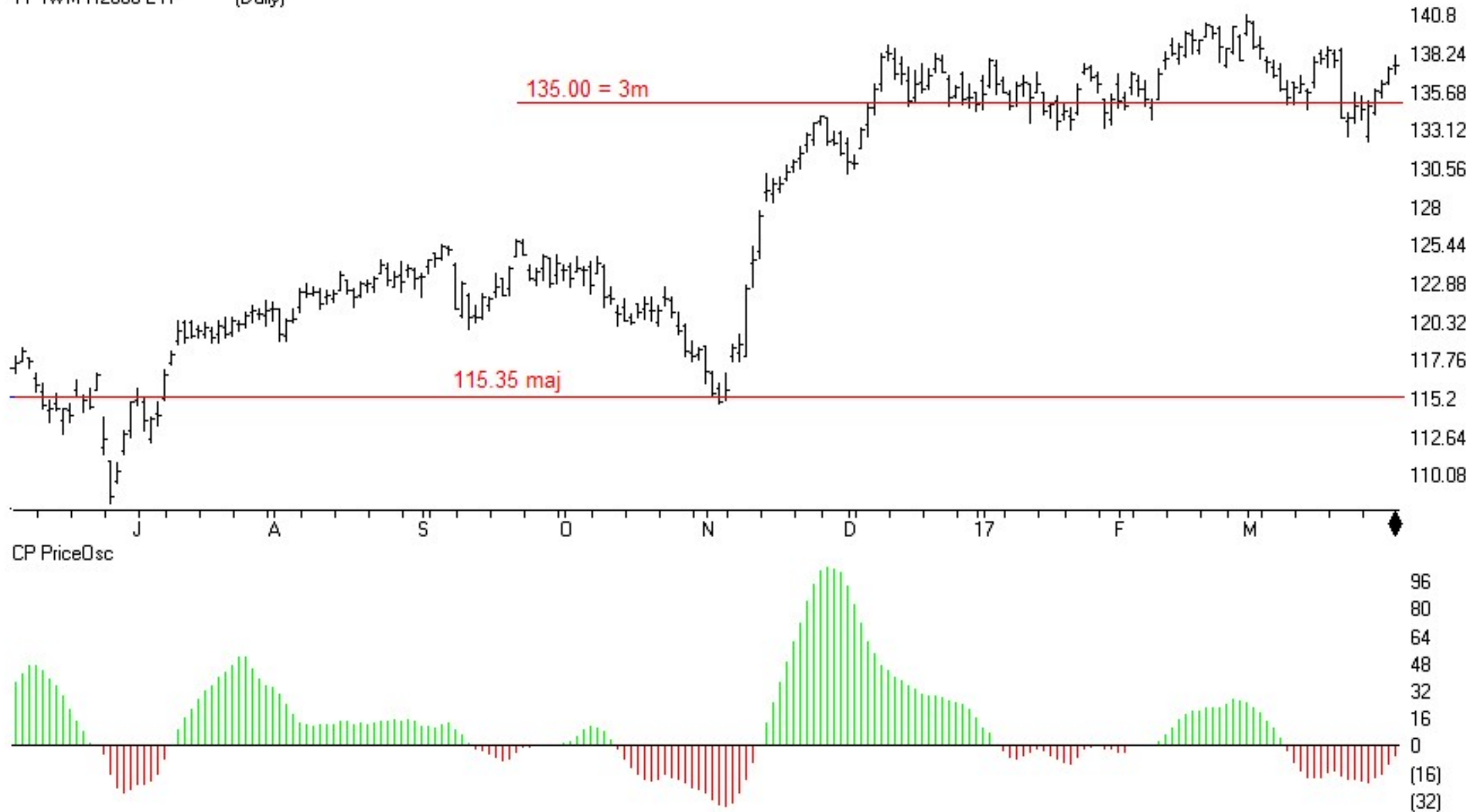
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
03/28/17	-24081	12370	11711
03/21/17	-16363	9943	6420



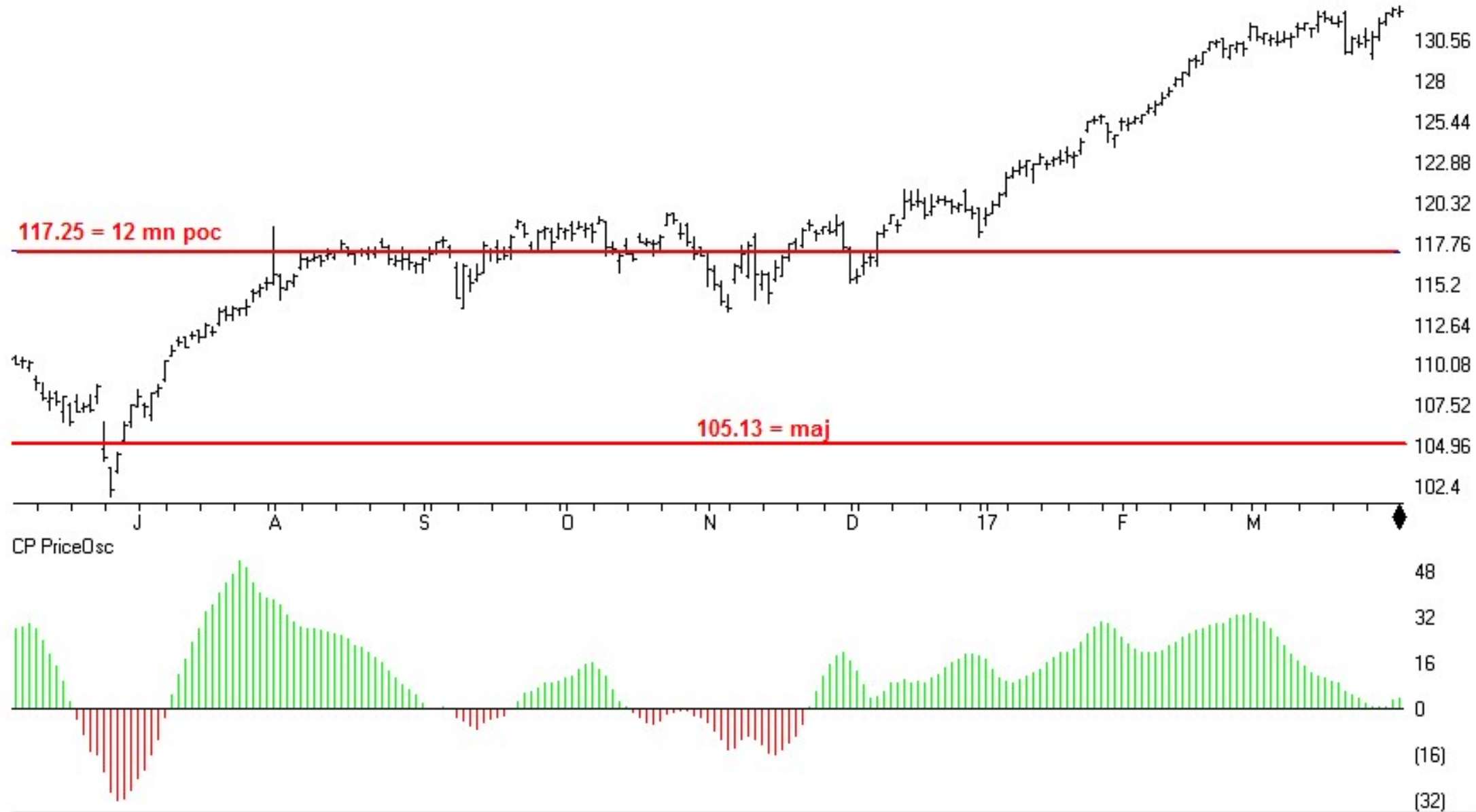
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



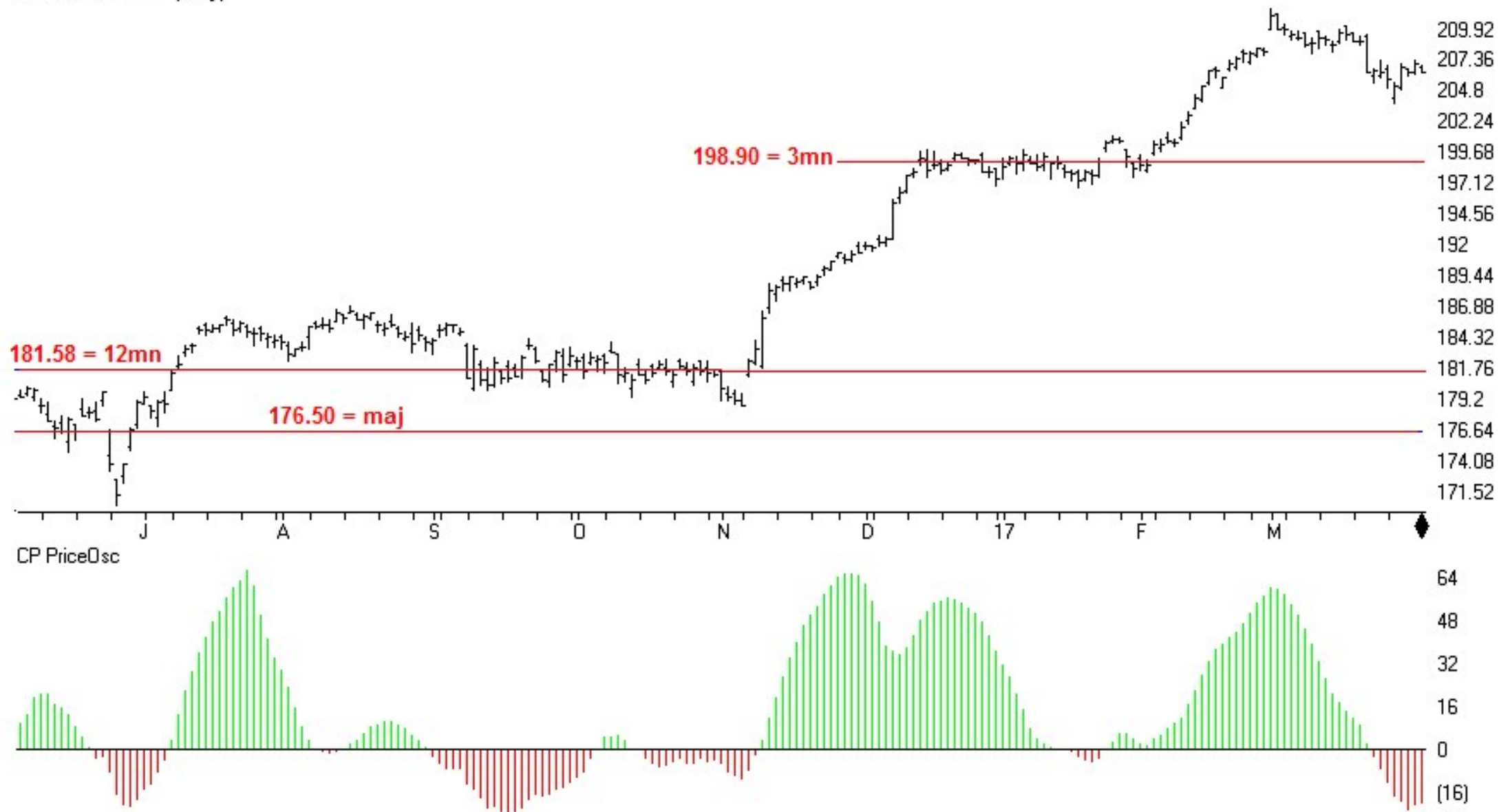
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

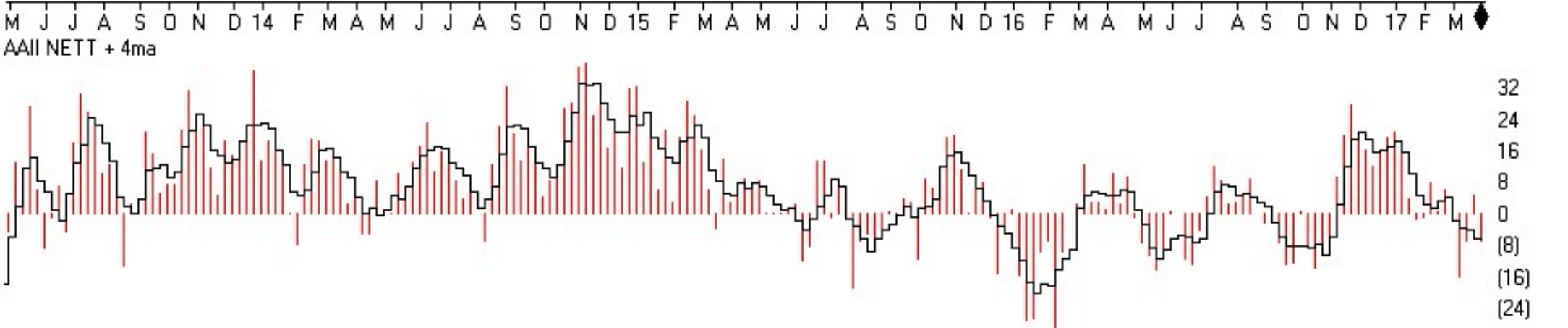
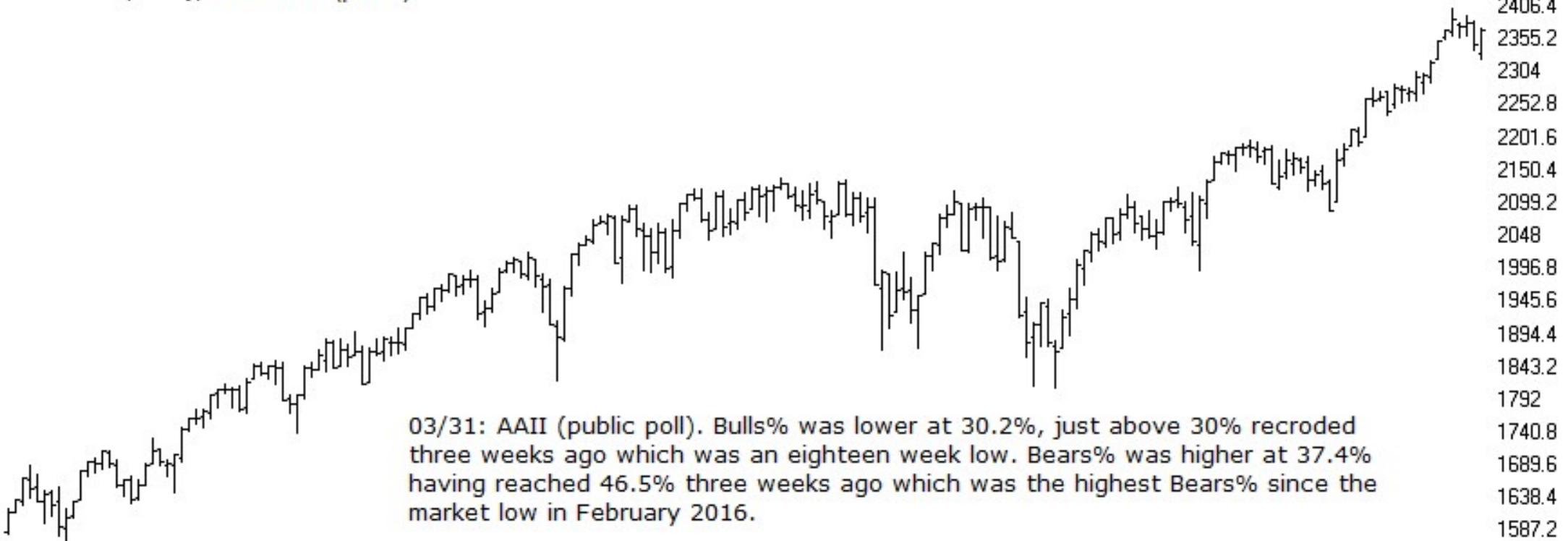


TSR Time Support/Resistance

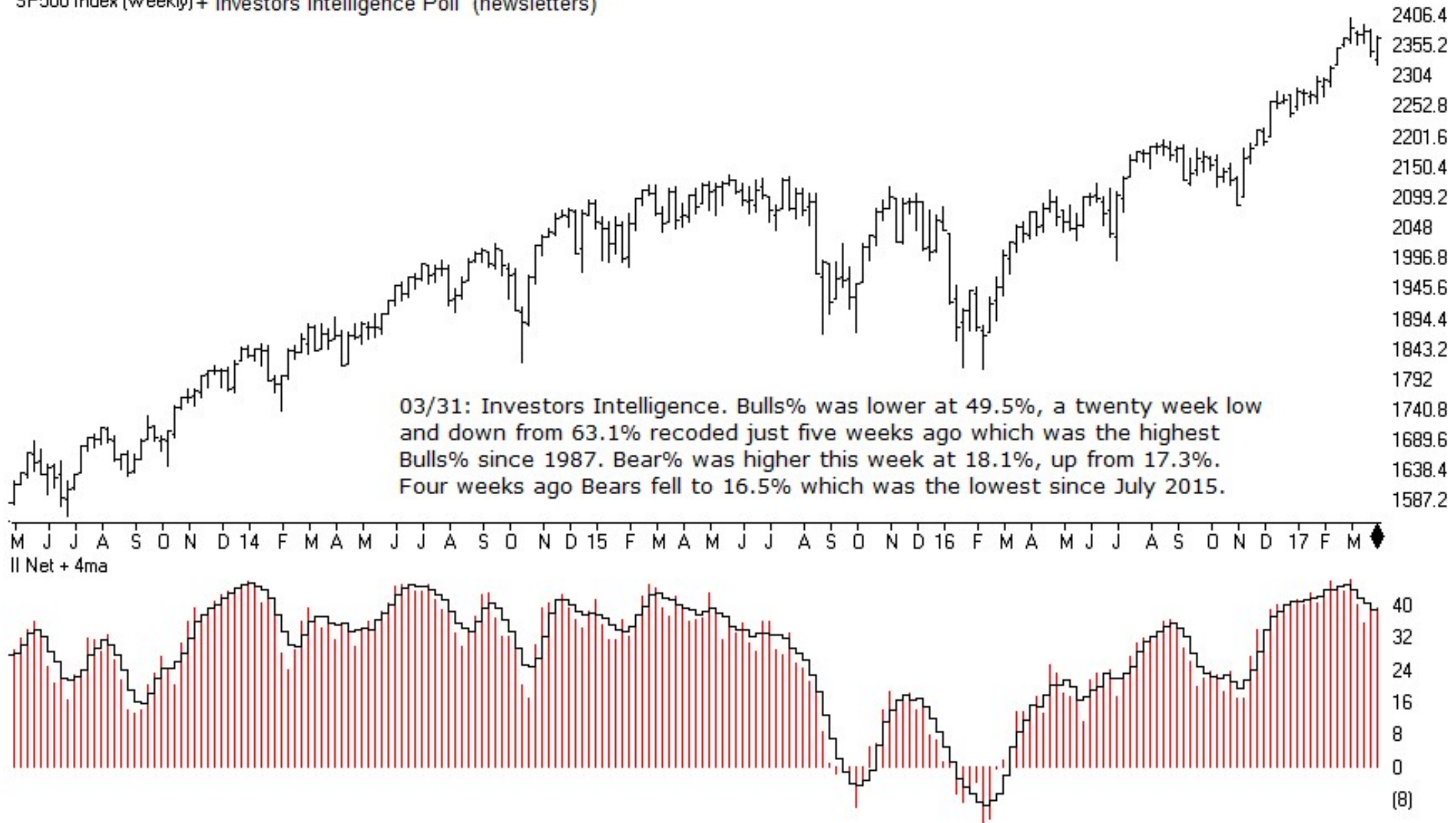
10 DIA DOW ETF (Daily)



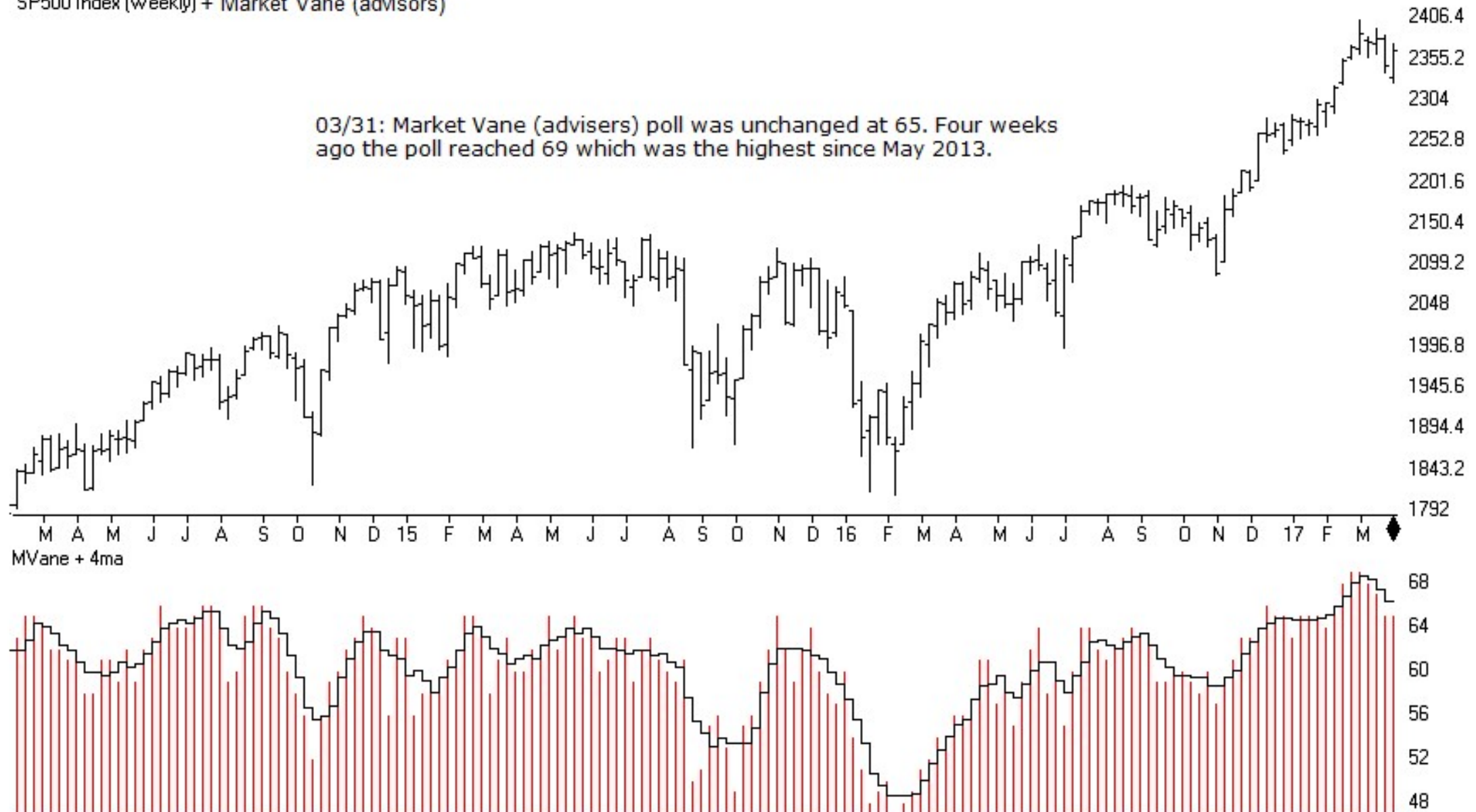
SP500 Index (Weekly) + AAI Poll (public)



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

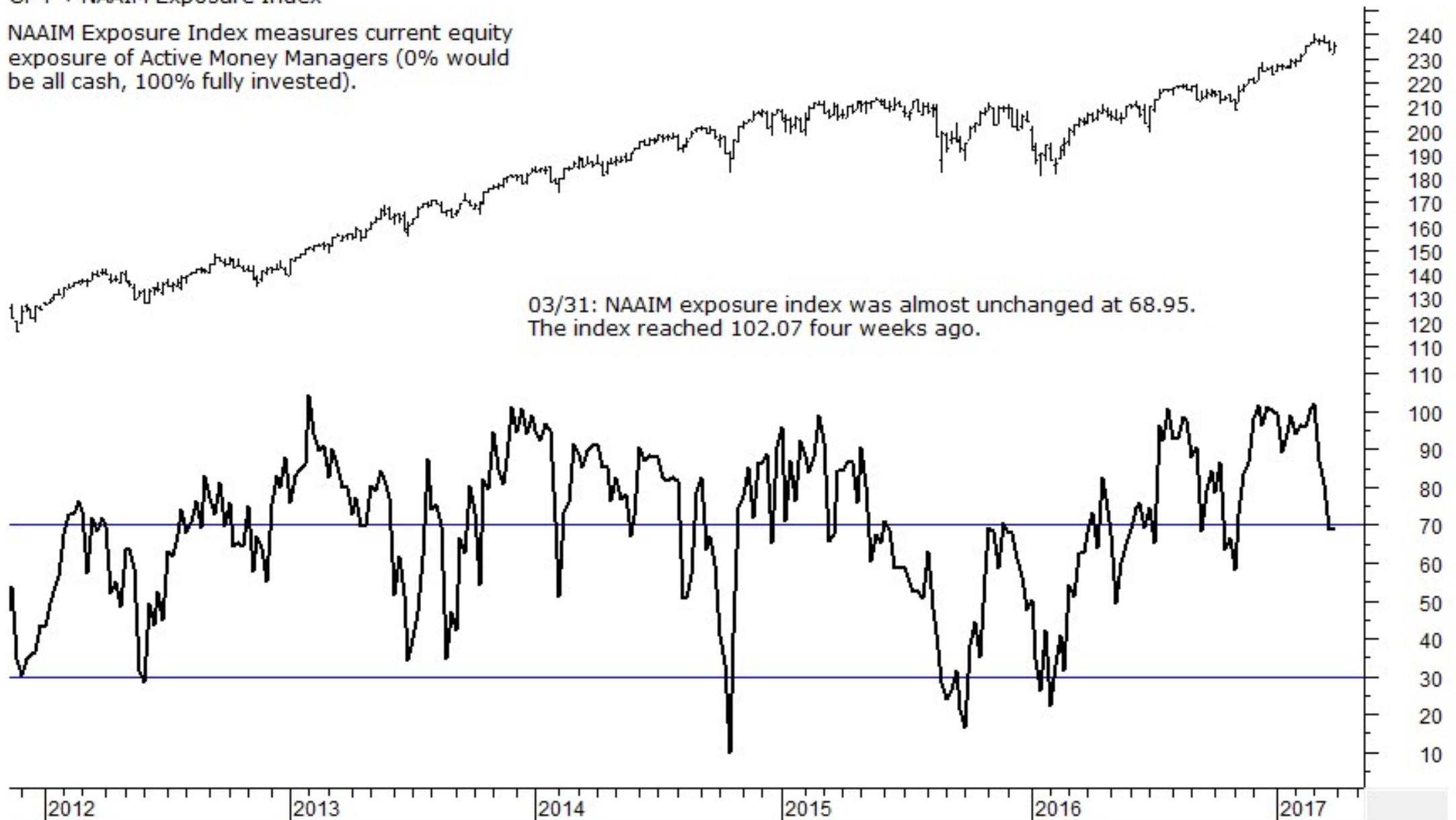


SP500 Index (Weekly) + Market Vane (advisors)

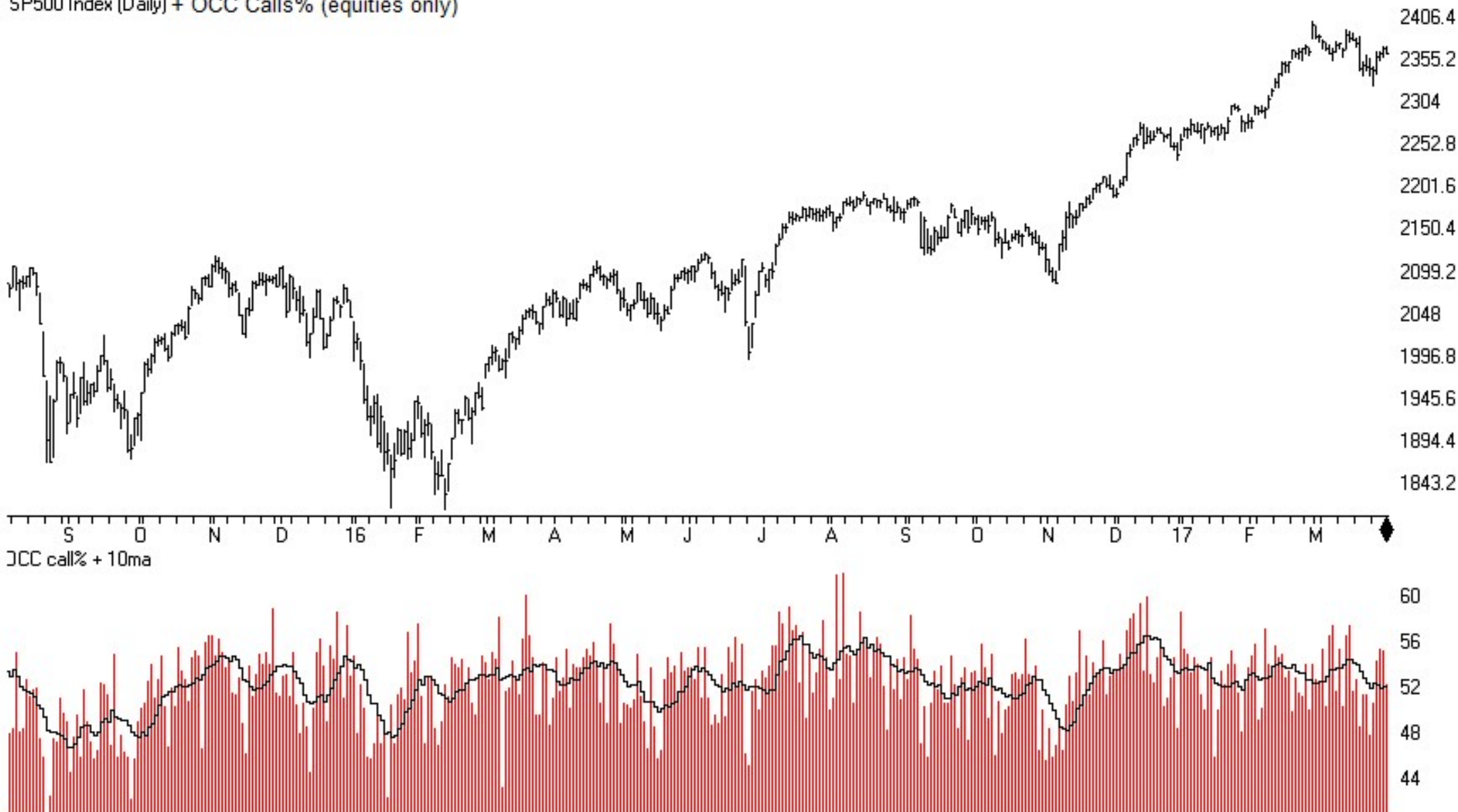


SPY + NAAIM Exposure Index

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

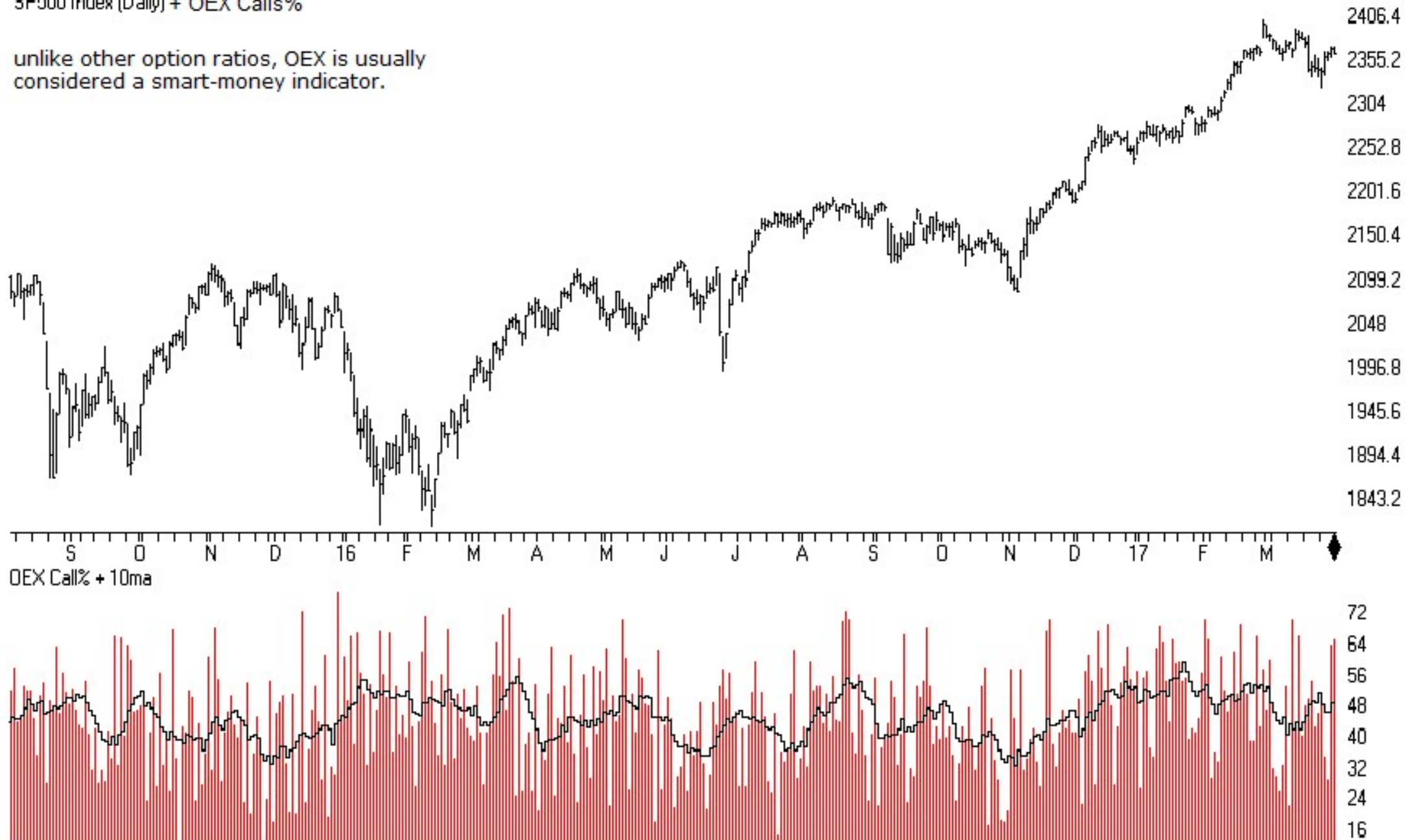


SP500 Index (Daily) + OCC Calls% (equities only)

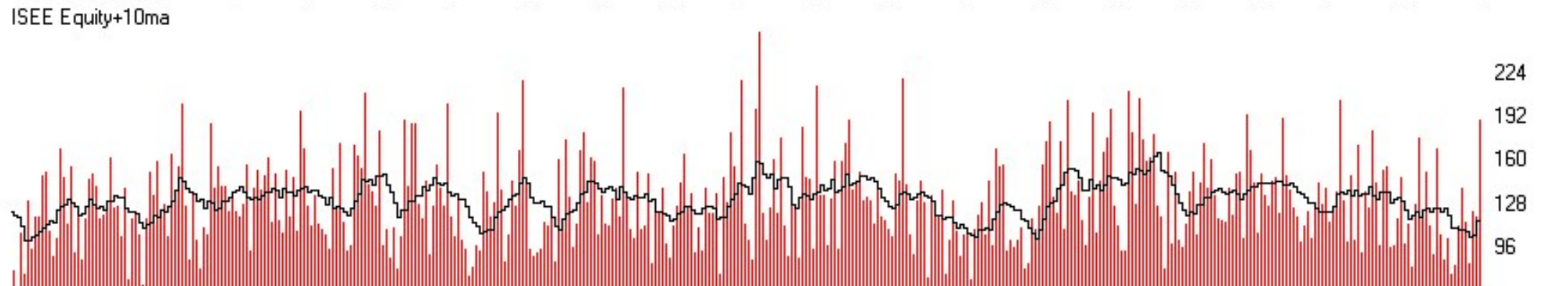
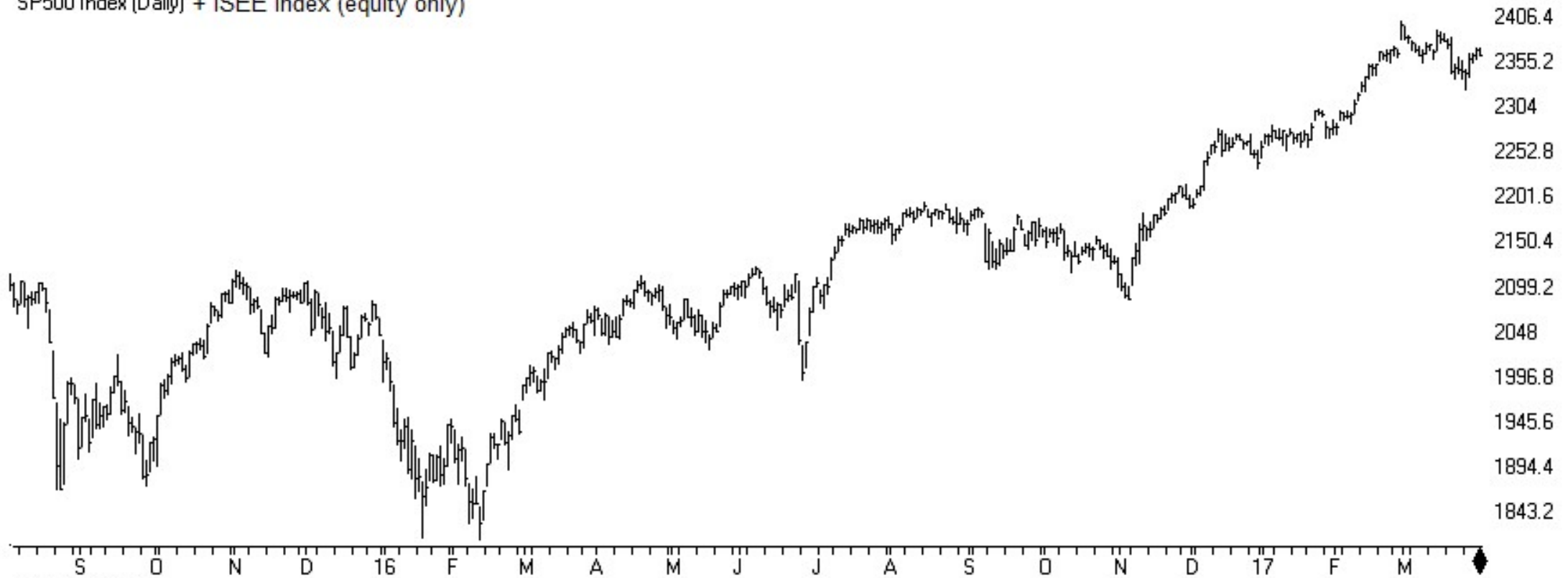


SP500 Index (Daily) + OEX Calls%

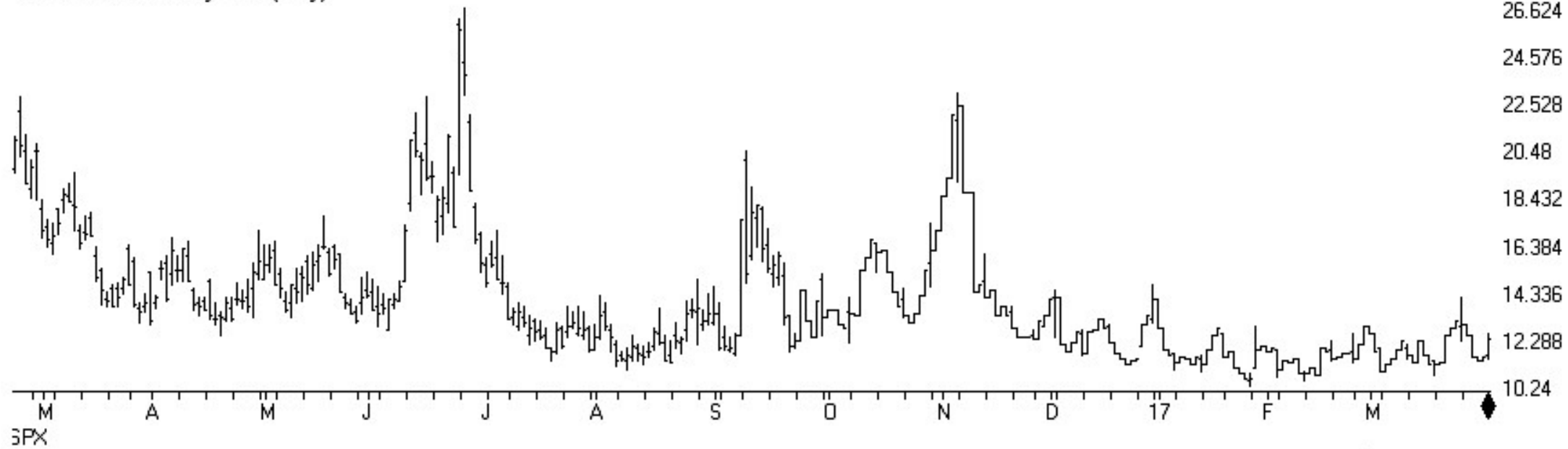
unlike other option ratios, OEX is usually considered a smart-money indicator.



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



VIX - S&P 500 Volatility Index (Daily)



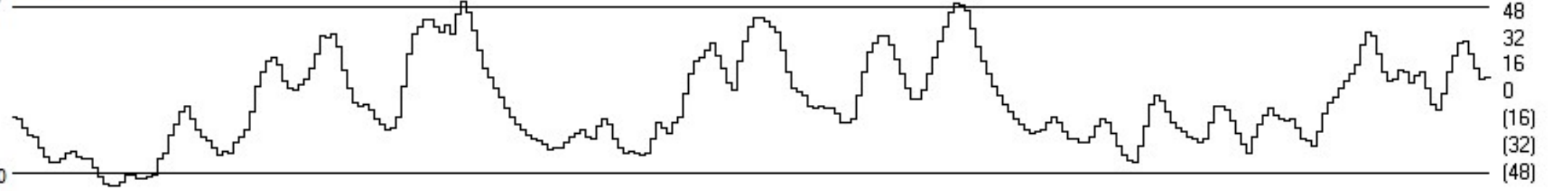
3PX

26.624
24.576
22.528
20.48
18.432
16.384
14.336
12.288
10.24



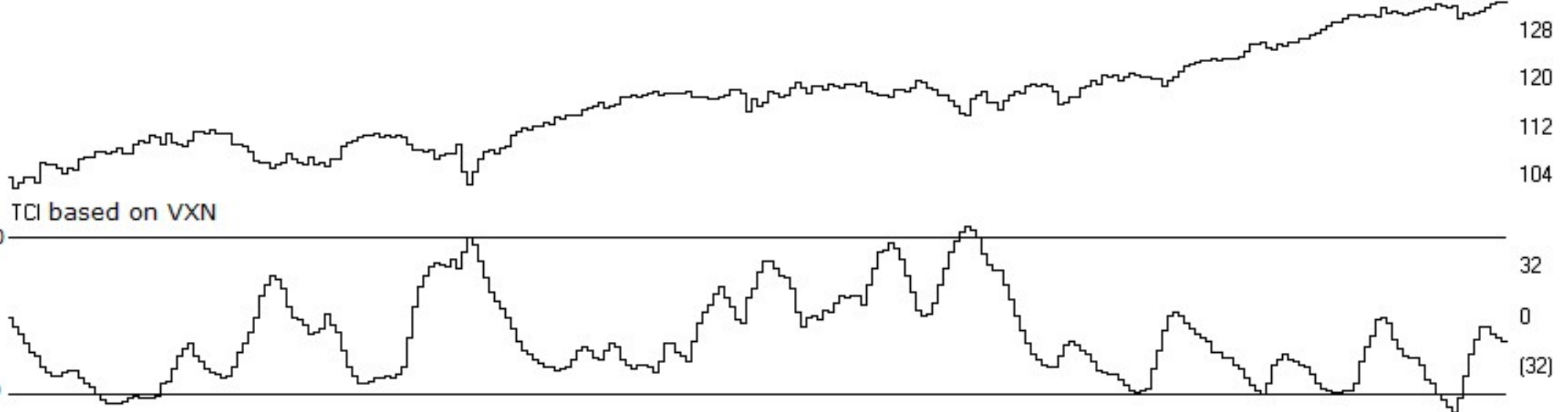
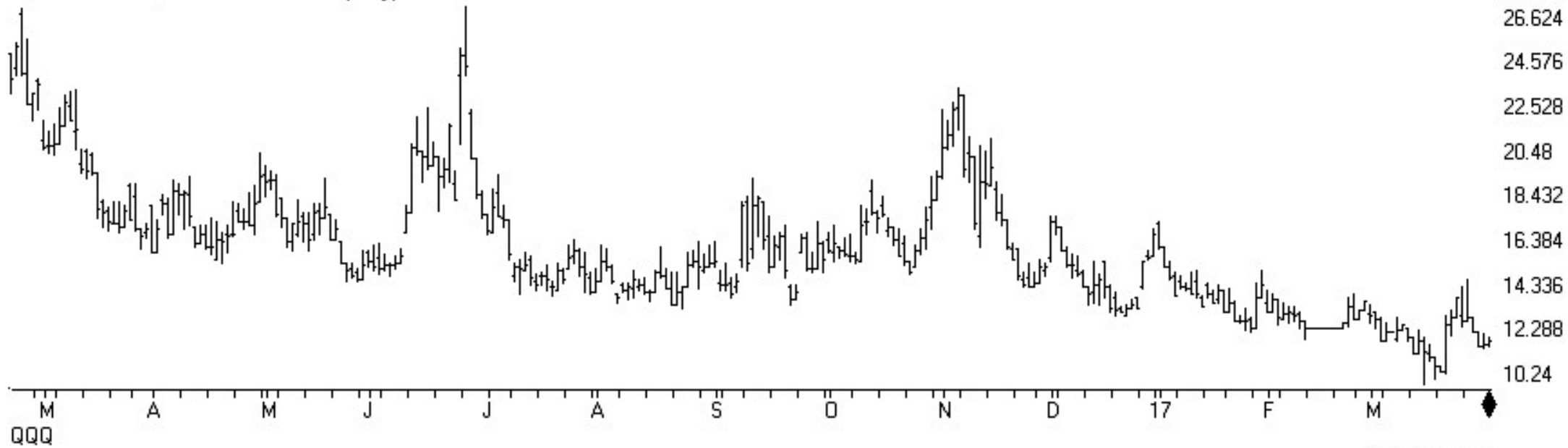
2304
2176
2048

50 TCI based on VIX

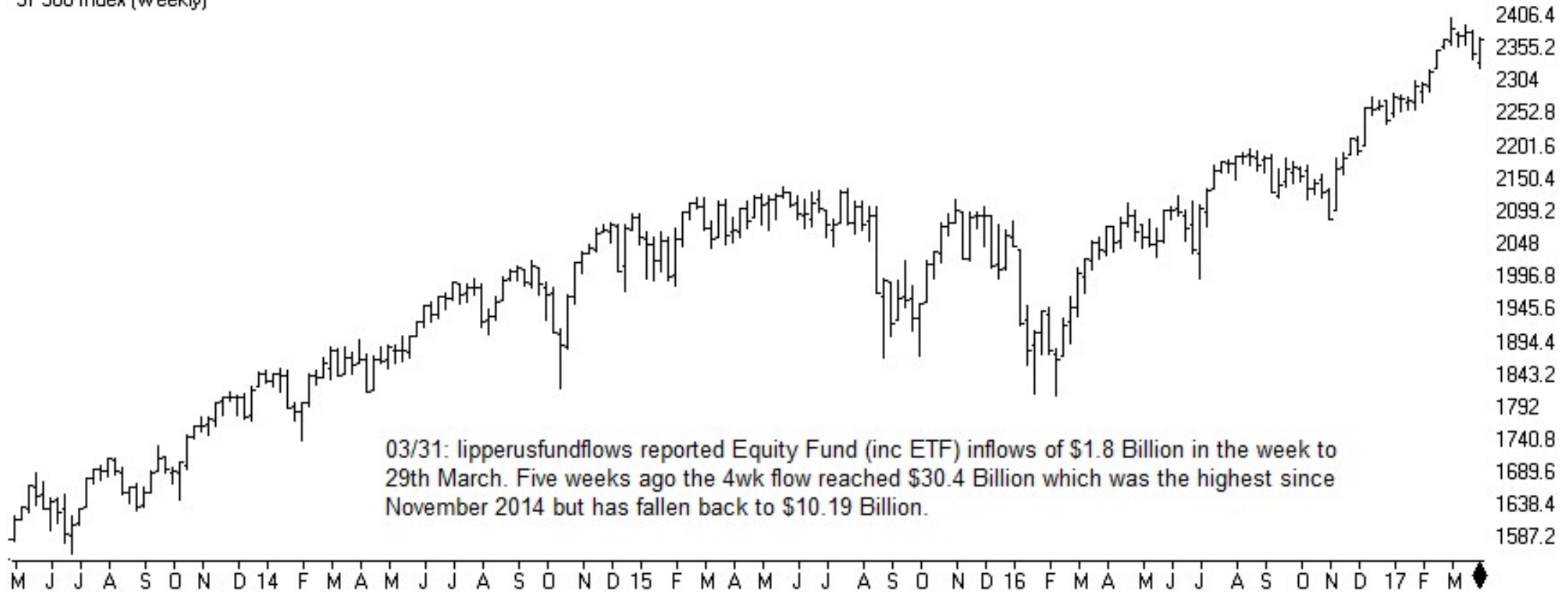


48
32
16
0
(16)
(32)
(50)

VXN - NASDAQ VOLATILITY INDEX (Daily)



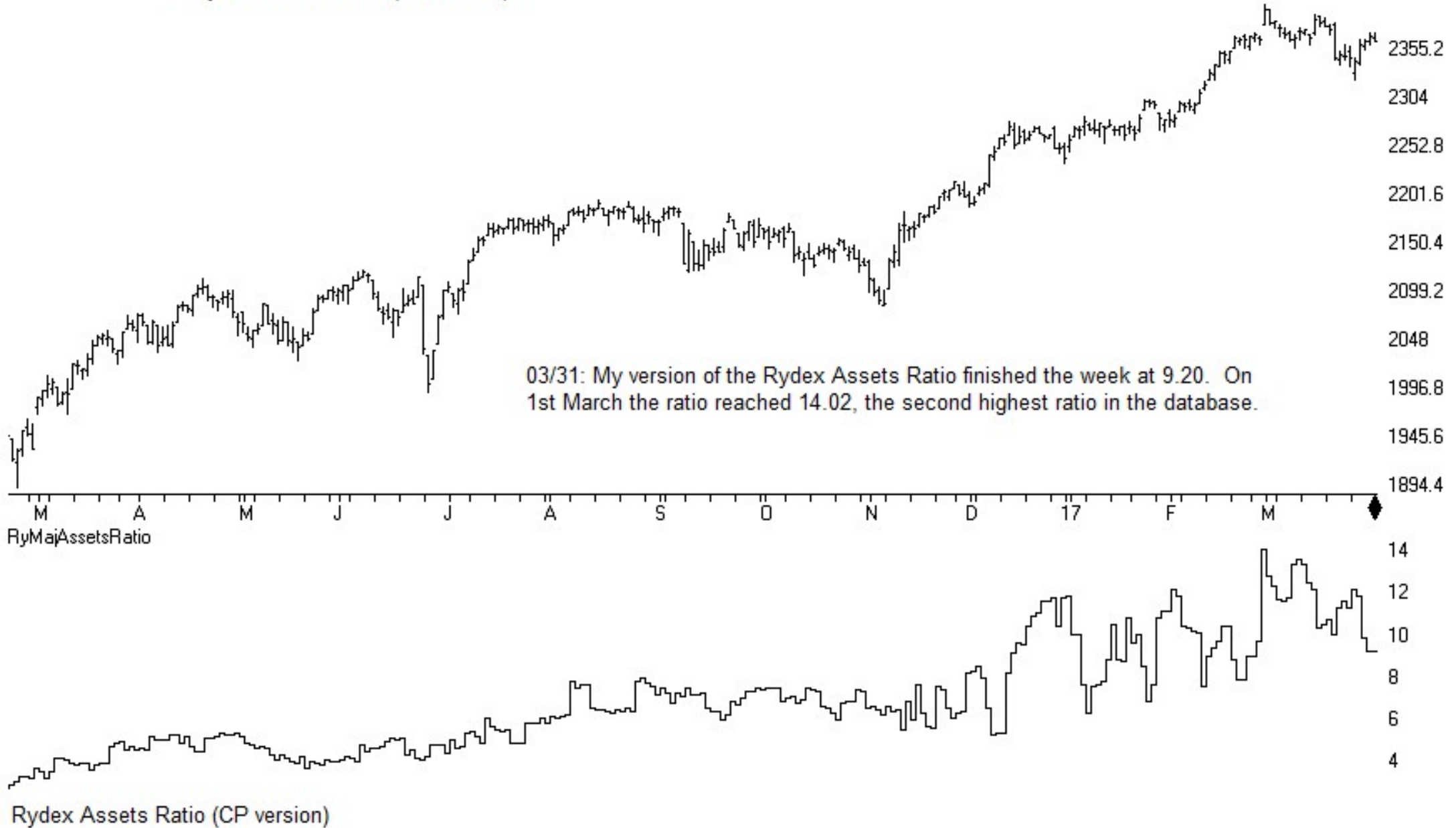
SP500 Index (Weekly)



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

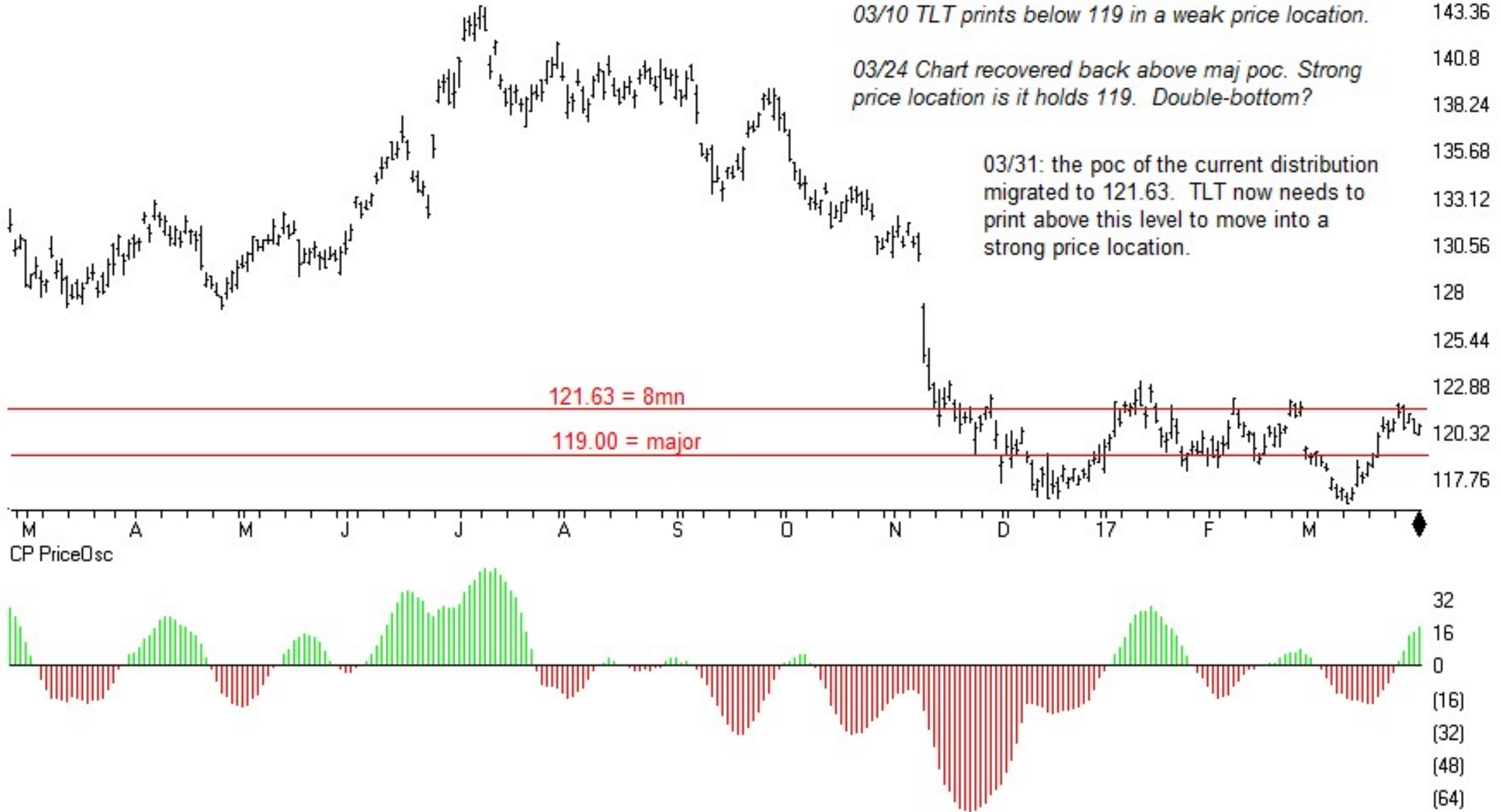
Sentiment

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

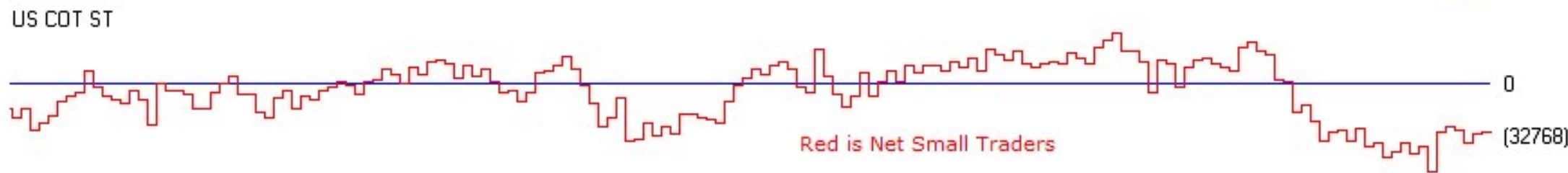
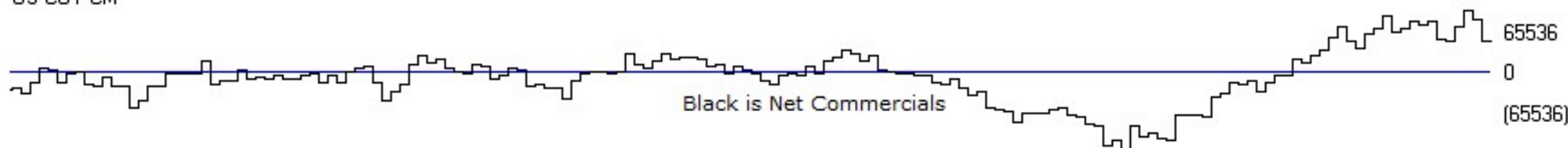
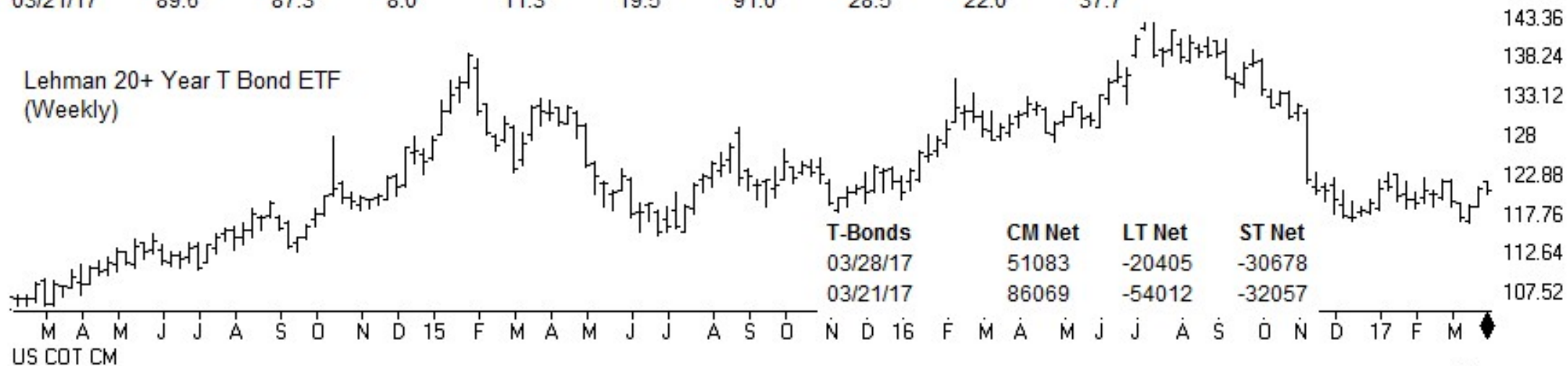


TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

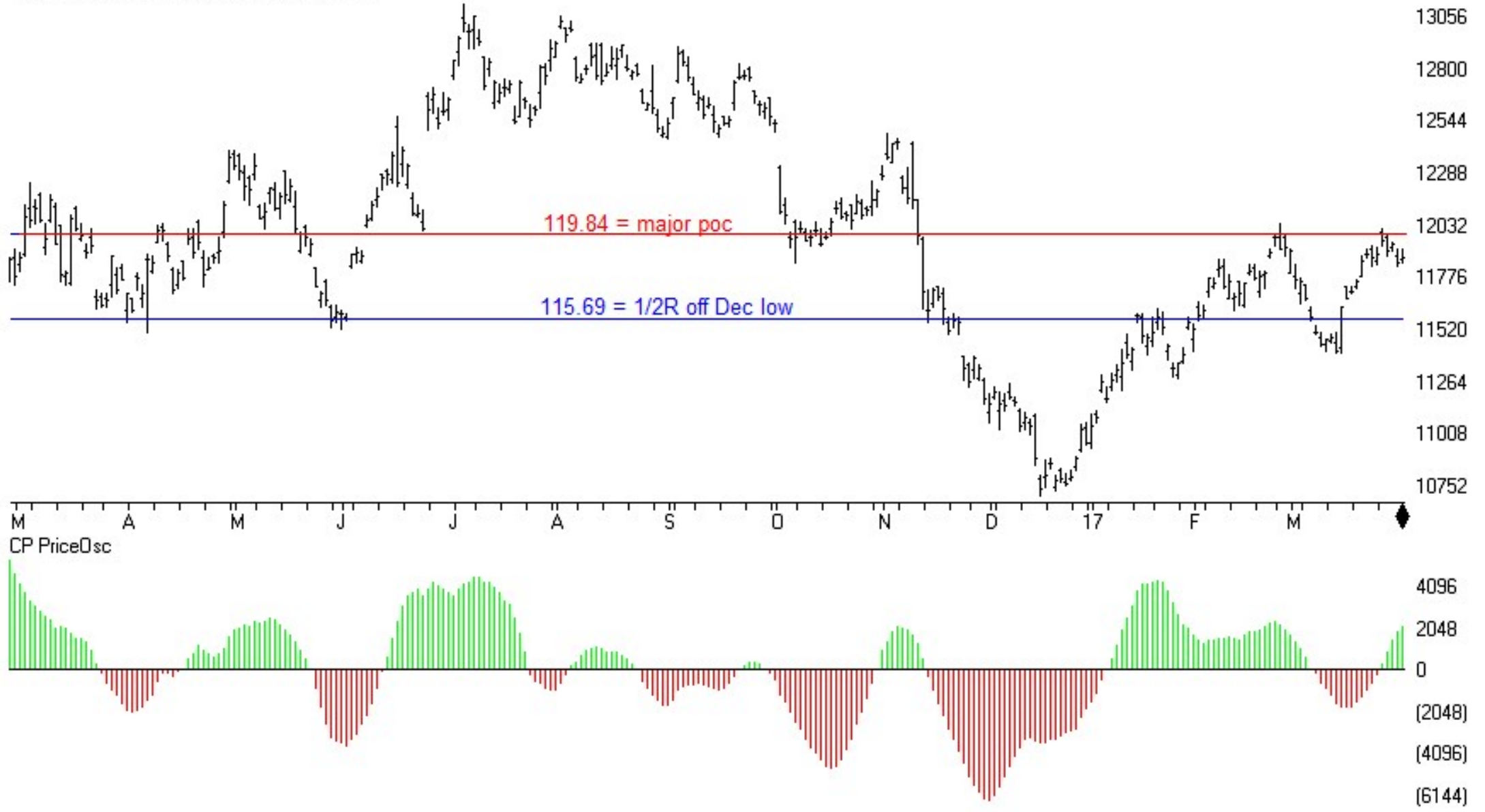


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/28/17	62.8	66.4	40.5	57.6	57.8	57.7	32.6	27.0	36.0
03/21/17	89.6	87.3	8.0	11.3	19.5	91.0	28.5	22.0	37.7



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
03/28/17	77.5	55.4	41.1	27.7	45	47.6	10.5	8.9	63.9
03/21/17	92.6	42.5	15.9	13.2	35.4	71.3	0.6	19.6	86.7

GOLD	CM Net	LT Net	ST Net
03/28/17	-152114	137820	14294
03/21/17	-128997	116252	12745

13824
13312
12800
12288
11776
11264
10752
10240

StreetTracks Gold Trust ETF (Weekly)

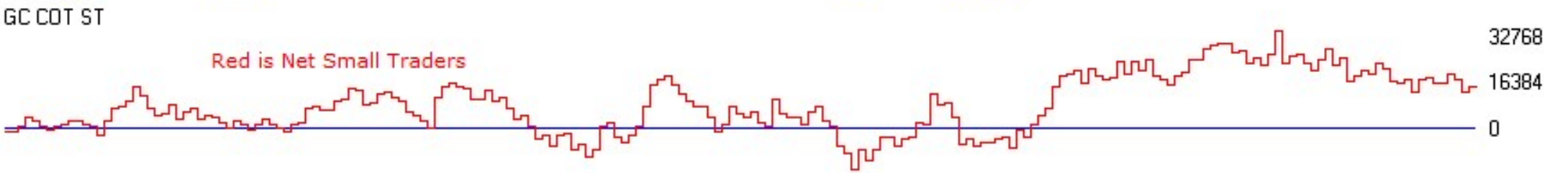
M J J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D 17 F M



(131072)
(262144)



262144
196608
131072
65536

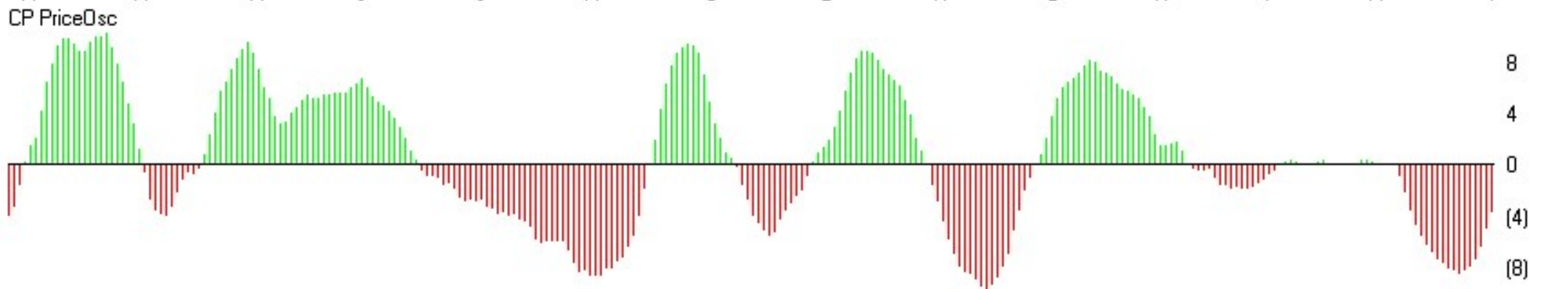
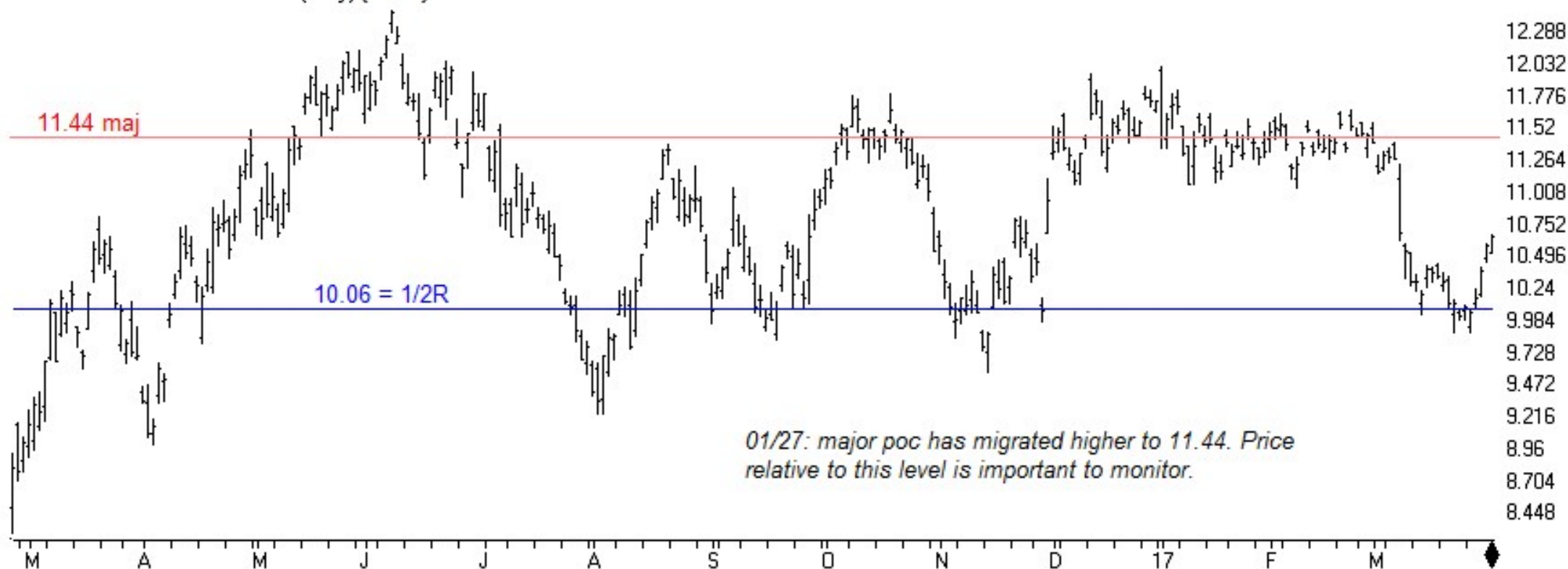


32768
16384
0

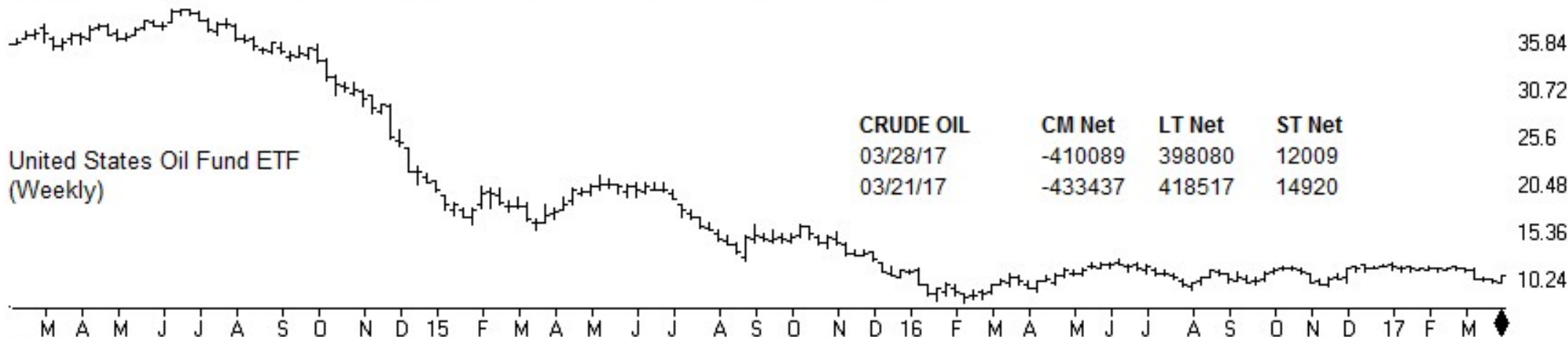


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

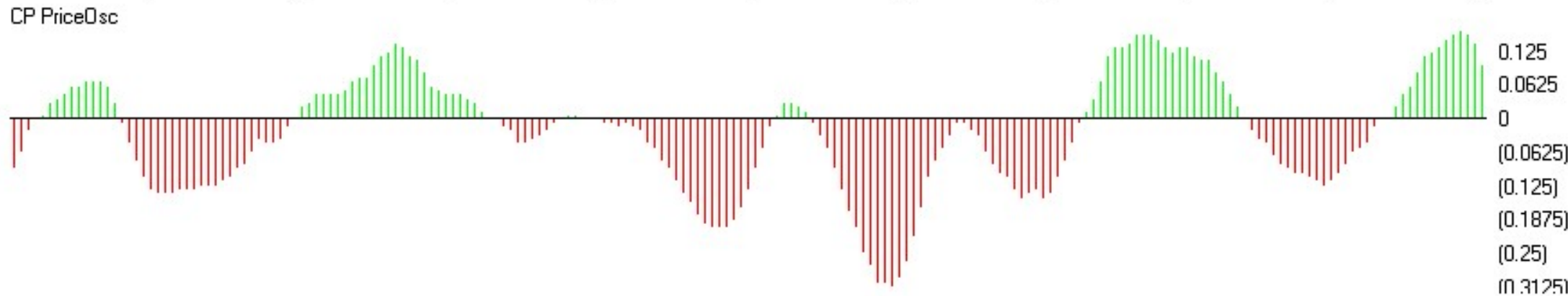
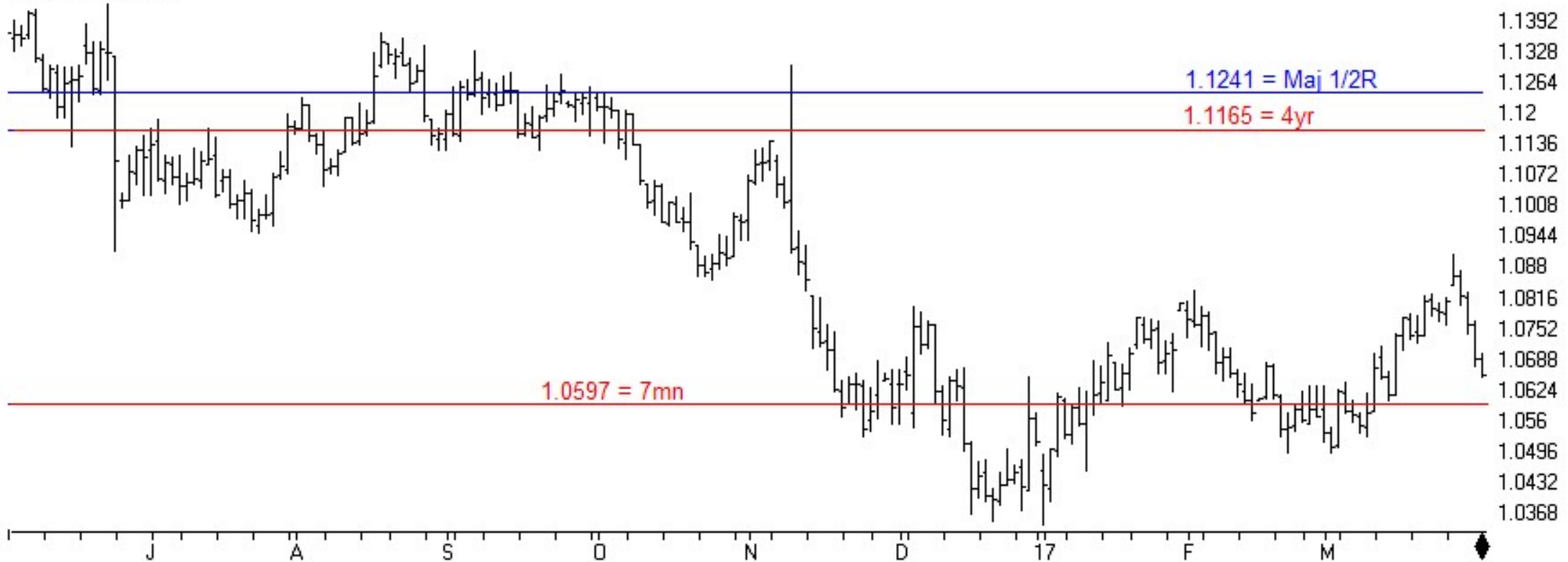


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/28/17	55.0	80.9	45.3	43.4	28.1	50.1	48.6	0.0	20.9
03/21/17	47.0	86.1	63.2	50.7	41.4	46.4	56.2	0.5	22.2



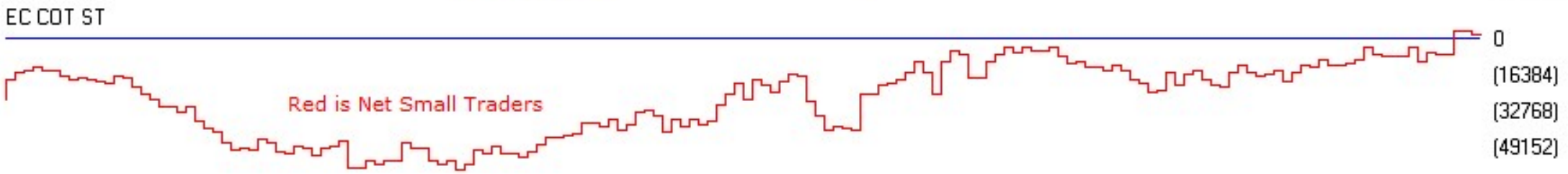
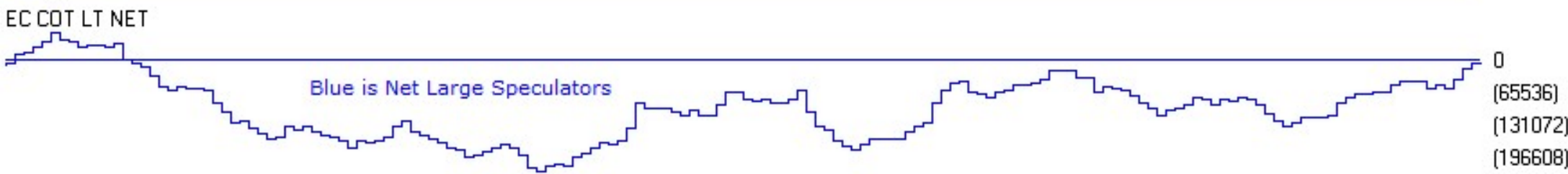
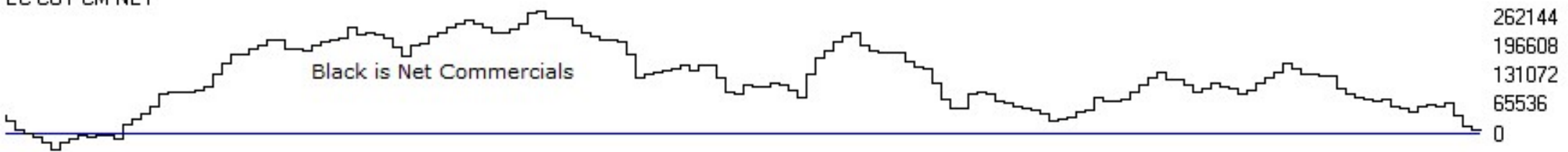
TSR Time Support/Resistance

51 EURUSD (Daily)

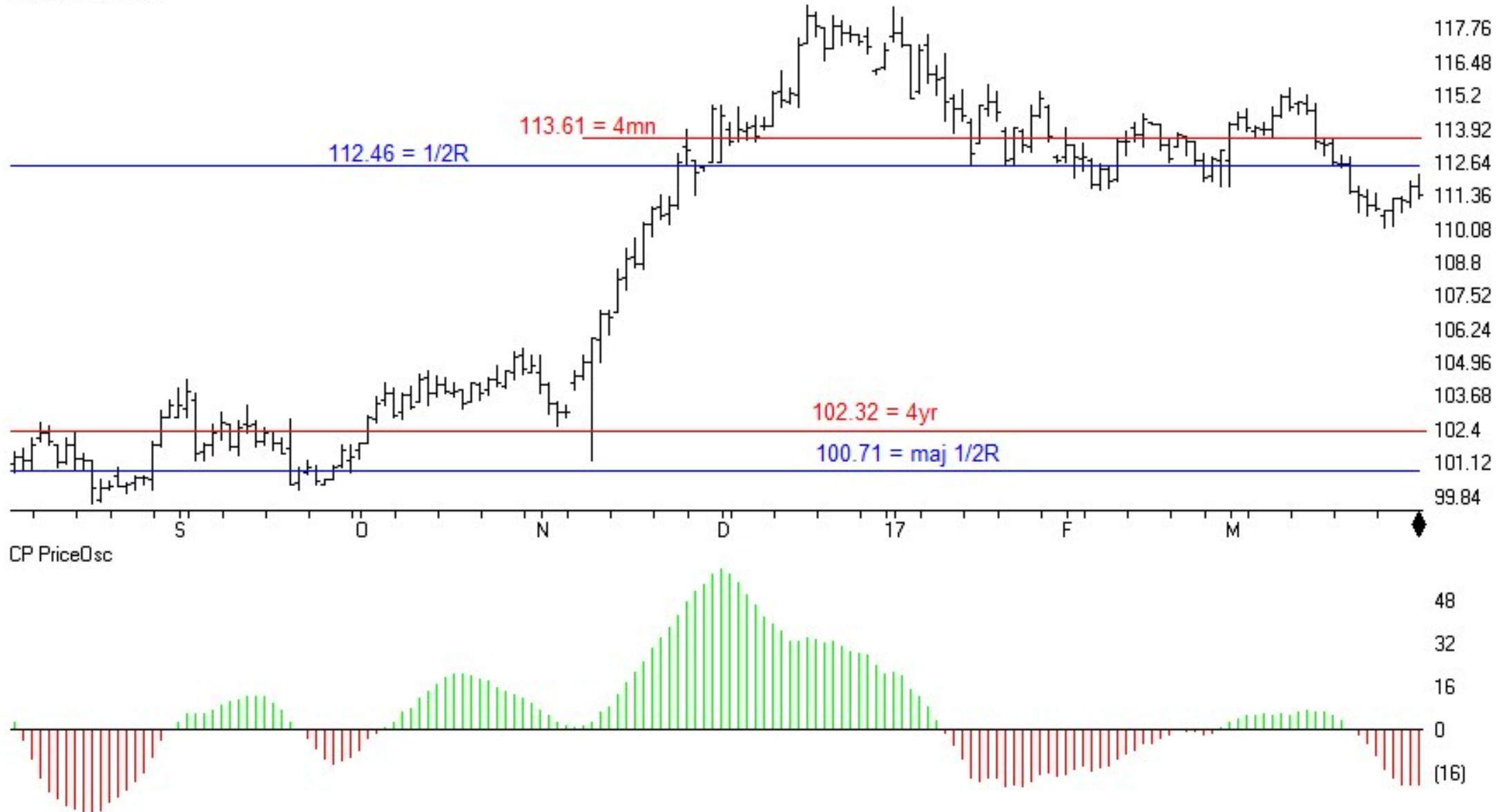




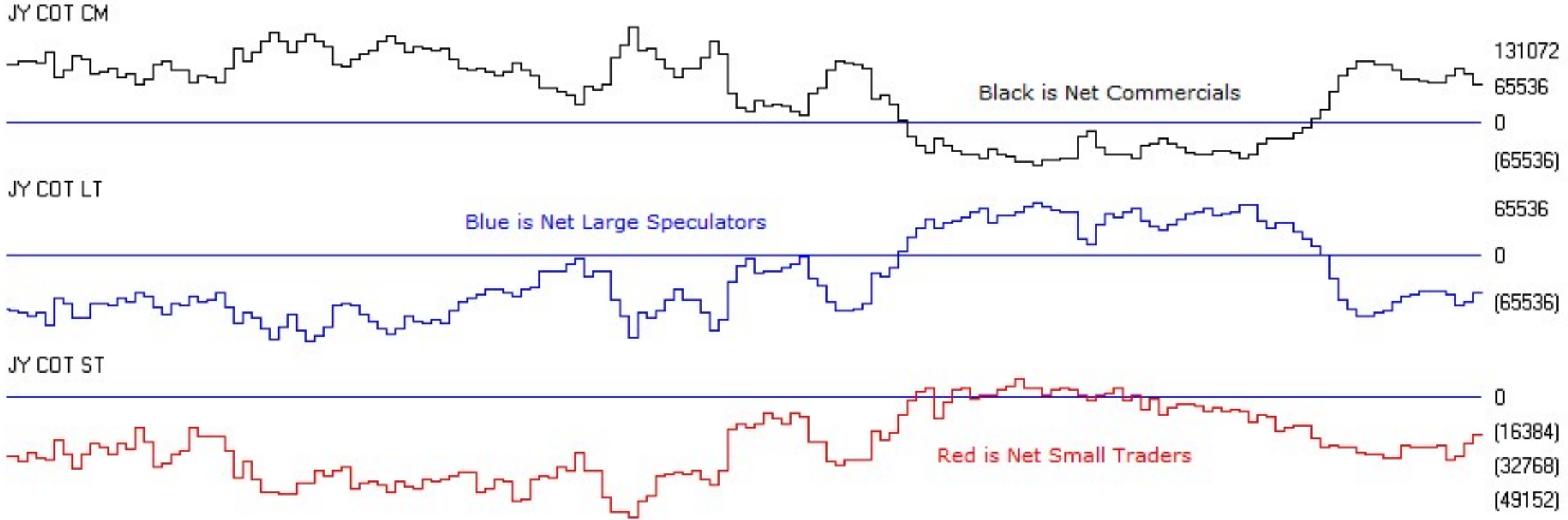
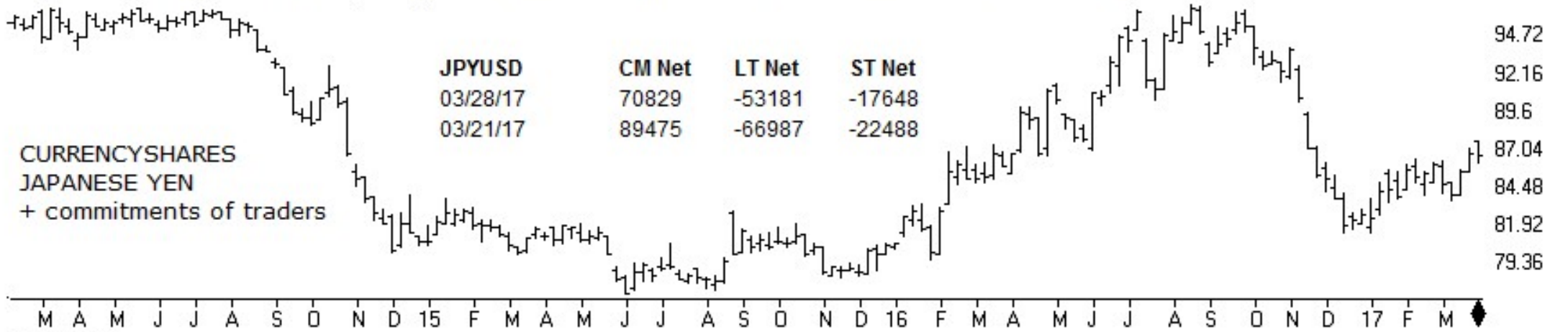
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/28/17	0.0	0.0	99.5	100.0	100.0	0.1	93.0	86.8	0.0
03/21/17	0.0	0.0	86.3	100.0	100.0	12.1	100.0	96.0	0.0



53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/28/17	74.8	77.1	30.7	21.7	17.7	65.1	56.9	52.3	67.2
03/21/17	86.1	86.9	16.1	12.8	11.2	77.5	32.6	29.4	74.8



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