

# ChartProfit

**Charts to Friday 3rd March 2017**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

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

ChartProfit Breadth System - wk ending 03/03

	-5	-4	-3	-2	↓
NYSE	63	65	63	62	61
NasDaq	55	58	63	57	54
SP500	63	67	72	75	74
ND100	70	72	81	81	78
R2000	53	54	56	54	51

number = % stocks >50day ma

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

### Consensus Polls:

03/03: AAll (public poll). Bulls% was lower at 37.9%. Bears% was higher at 35.6%, a nineteen week high.

03/03: Investors Intelligence. Bulls% was higher at 63.1%. This is the highest Bulls% since 1987. Bear% was lower at 16.5%, the lowest since July 2015.

03/03: Market Vane (advisers) poll was unchanged at 69, the highest since May 2013.

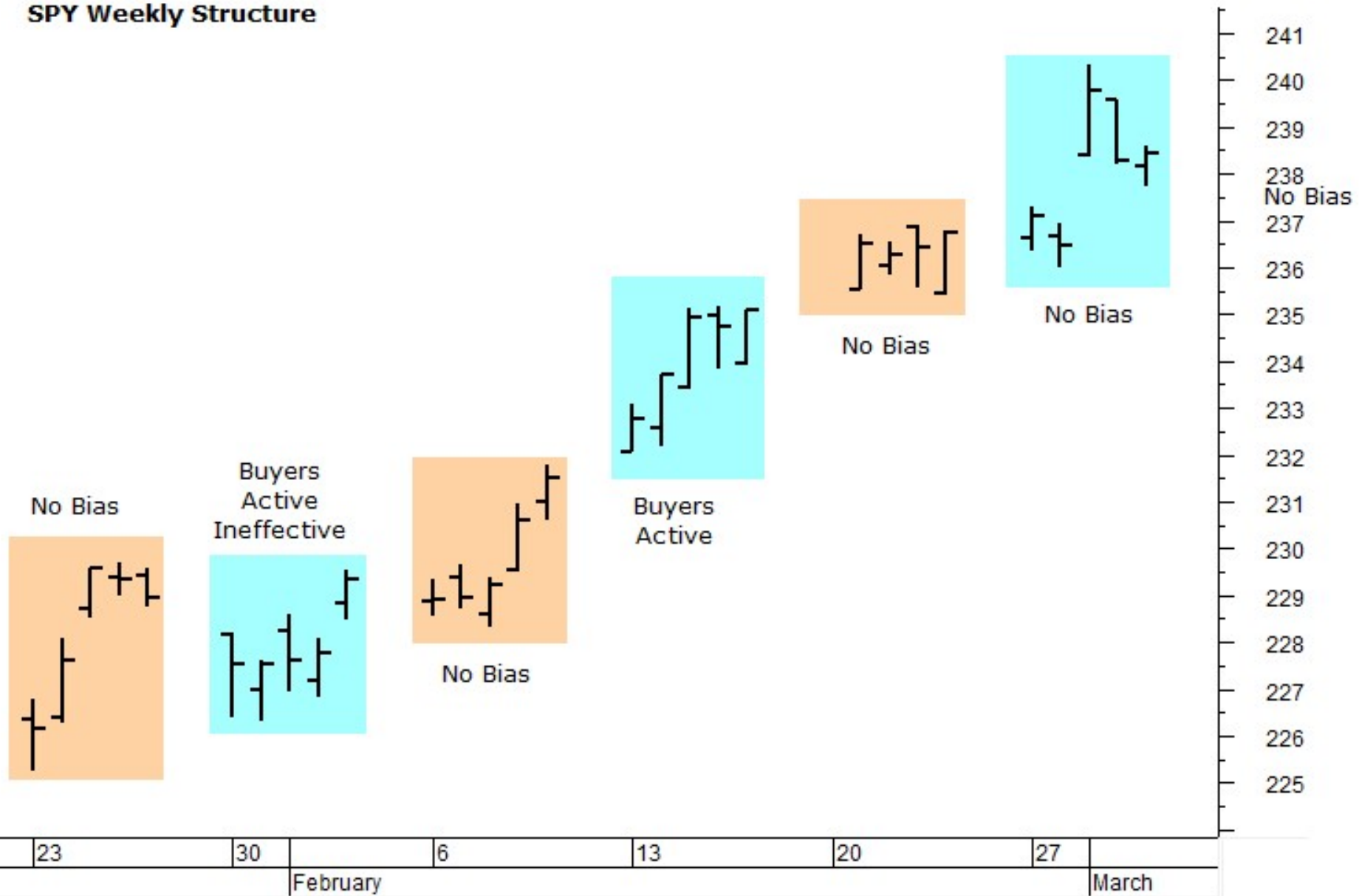
03/03: NAAIM exposure index. Was higher at 102.07. Readings above 100 (leveraged long) are not necessarily bearish.

### Mutual Fund Flow:

03/03: My version of the Rydex Assets Ratio finished the week at 12.30 down from 14.02 recorded on Wednesday. There is only one ratio higher than this in the database.

03/03: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$7.3 Billion in the week to 1st March. The 4wk net flow at \$23.9 Billion is down from previous week's \$30.4 Billion which was the highest since November 2014.

### SPY Weekly Structure

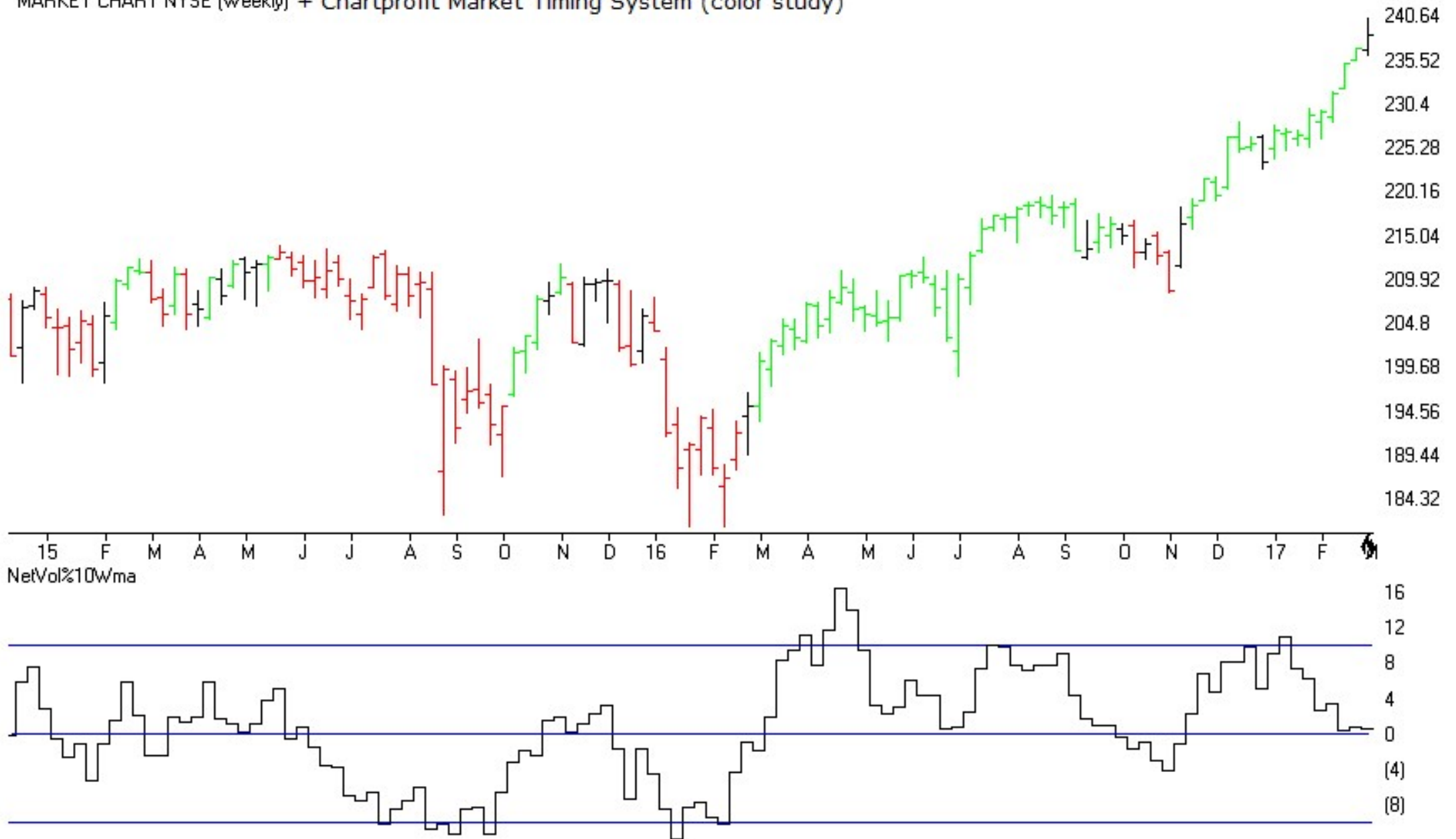


# Commitments of Traders

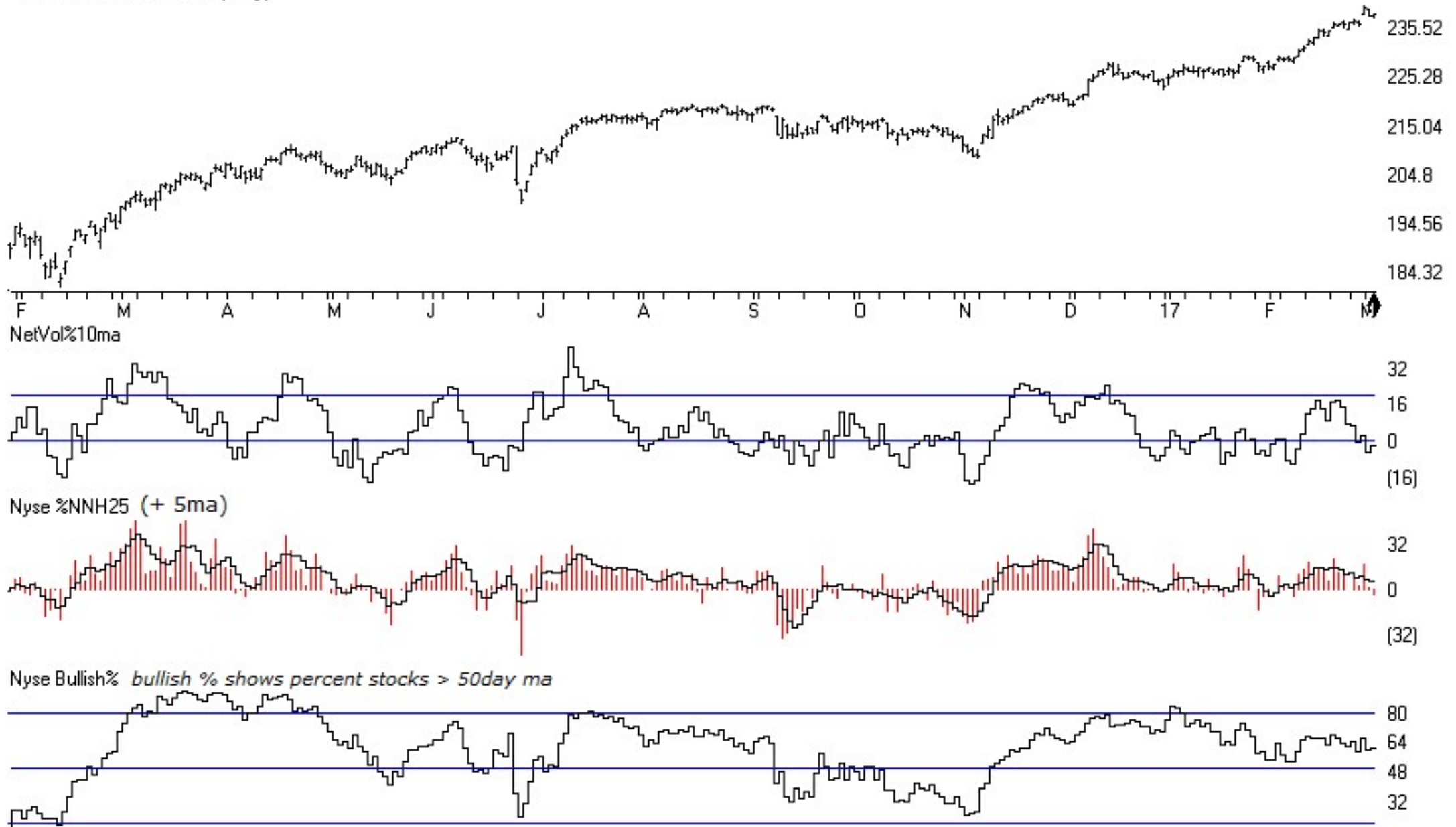
C.O.T.  
Quick  
View

<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>
02/28/17	59.9	69.5	34.5	27.9	54.3	69.9	47.4	0.0	36.4
02/21/17	43.2	58.7	58.8	23.8	45.1	76.7	70.8	14.6	20.3
<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>
02/28/17	70.7	54.9	54.7	31.8	62.4	50	15.9	25.1	66.8
02/21/17	89.7	82	33.3	12.9	41.3	72.5	14.5	12	49.5
<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>
02/28/17	8.8	31.9	91.1	88.8	79.8	4.7	71.3	1.8	1.8
02/21/17	0.0	22.4	100.0	100.0	100.0	0.0	56.8	8.4	20.5
<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>
02/28/17	67.0	88.8	85.6	32.3	17.4	31.0	34.6	15.4	15.5
02/21/17	73.2	79.7	49.9	27.8	27.5	56.1	29.9	24.4	37.4
<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>
02/28/17	22.5	40.3	83.6	66.5	28.2	24.6	91.8	89.4	33.3
02/14/17	8.6	41.3	38.1	75.5	30.3	56.7	99.3	100.0	41.7
<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>
02/28/17	76.9	92.2	49.6	23.7	3.3	46.1	24.8	23.5	64.3
02/21/17	77.4	95.7	50.3	23.6	4.1	47.6	21.8	16.3	58.5
<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>
02/28/17	9.0	0.0	76.3	93.3	100.0	18.1	79.5	79.7	15.0
02/21/17	14.3	0.0	75.0	85.6	87.3	19.5	87.0	87.5	15.5
<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>
02/28/17	26.3	79.7	92.3	73.3	60.0	4.7	40.9	55.0	44.1
02/21/17	25.0	77.5	94.2	75.6	66.5	0.7	30.3	54.5	60.0

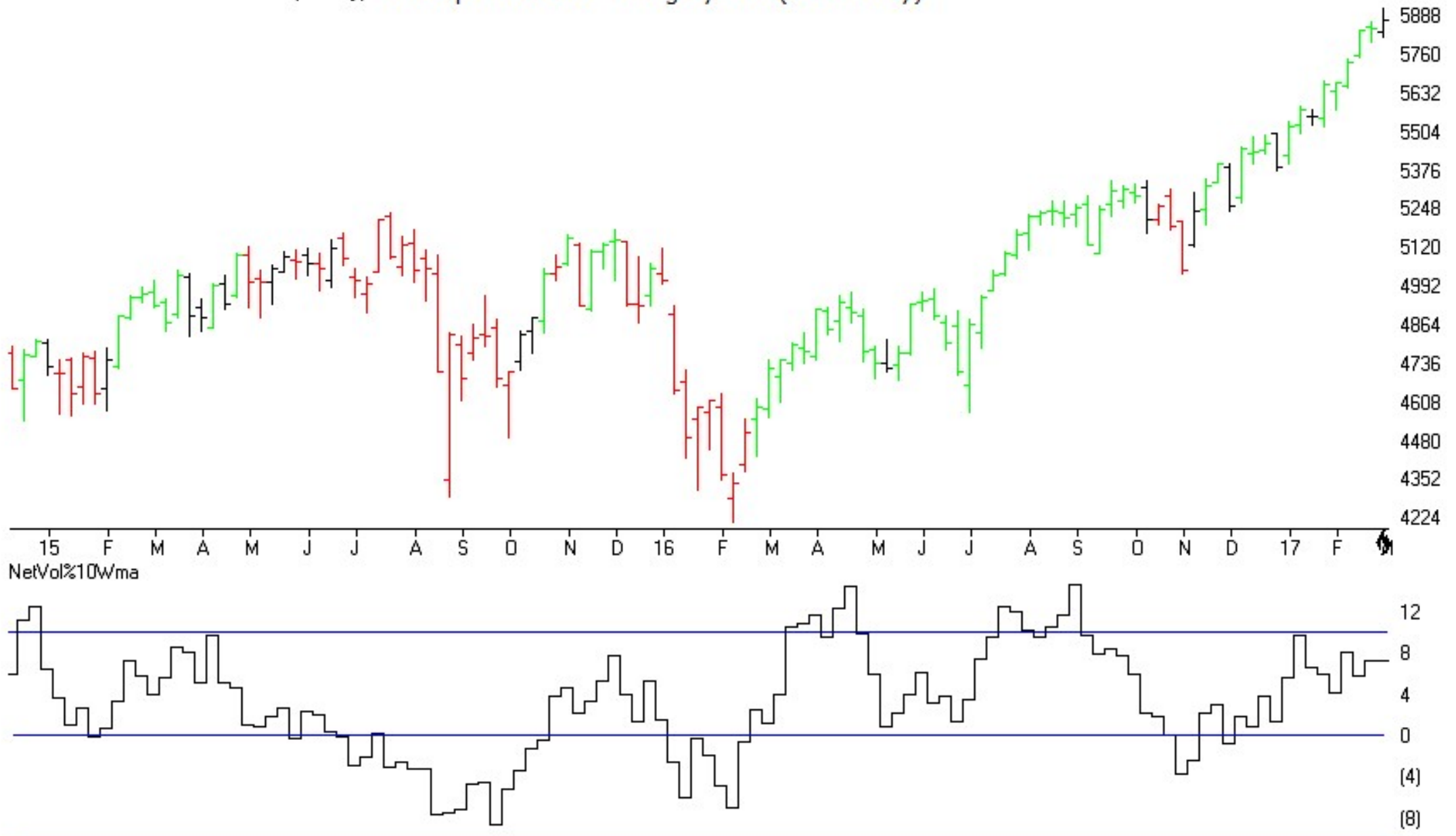
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



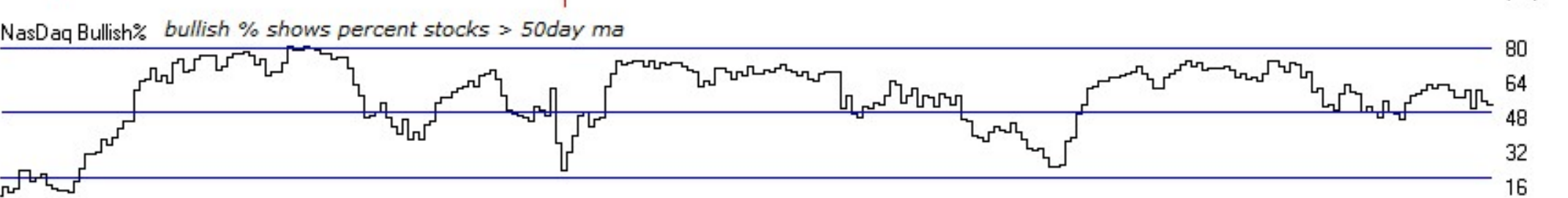
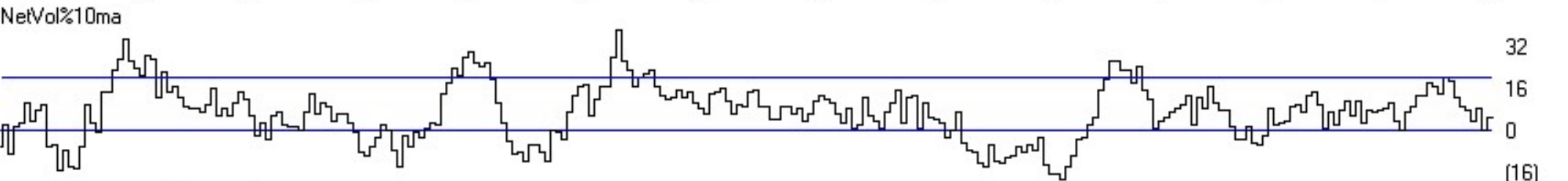
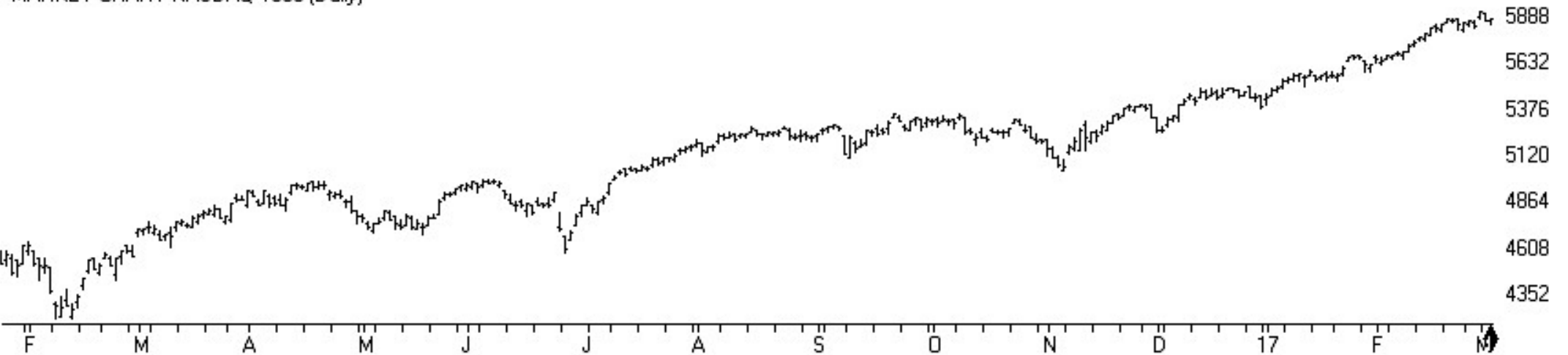
MARKET CHART NYSE (Daily)



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



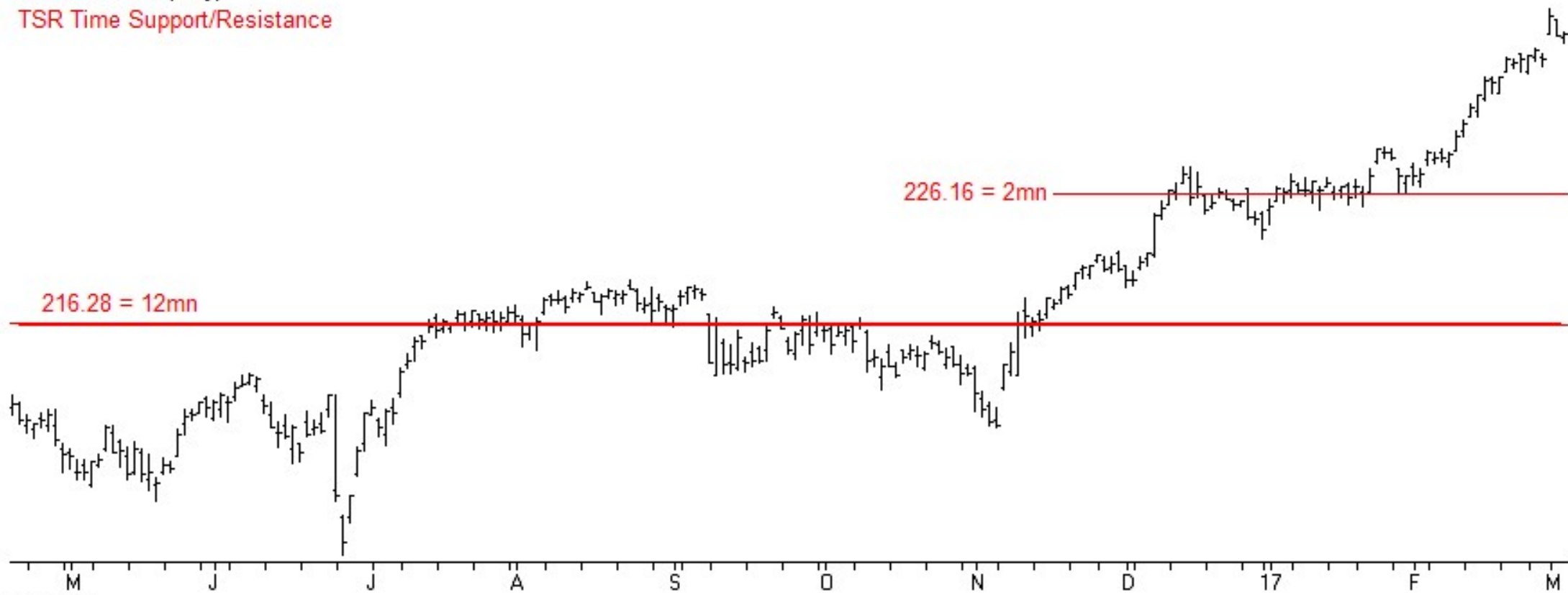
MARKET CHART NASDAQ 1800 (Daily)



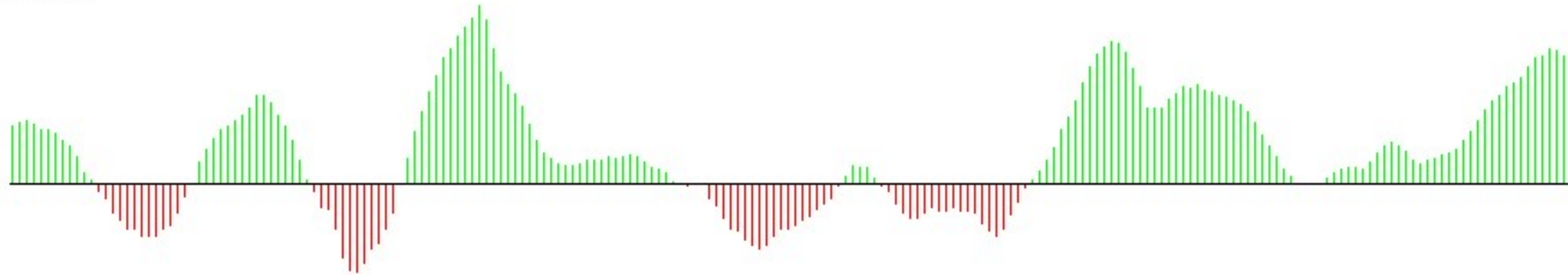


SPY SP500 ETF (Daily)

TSR Time Support/Resistance

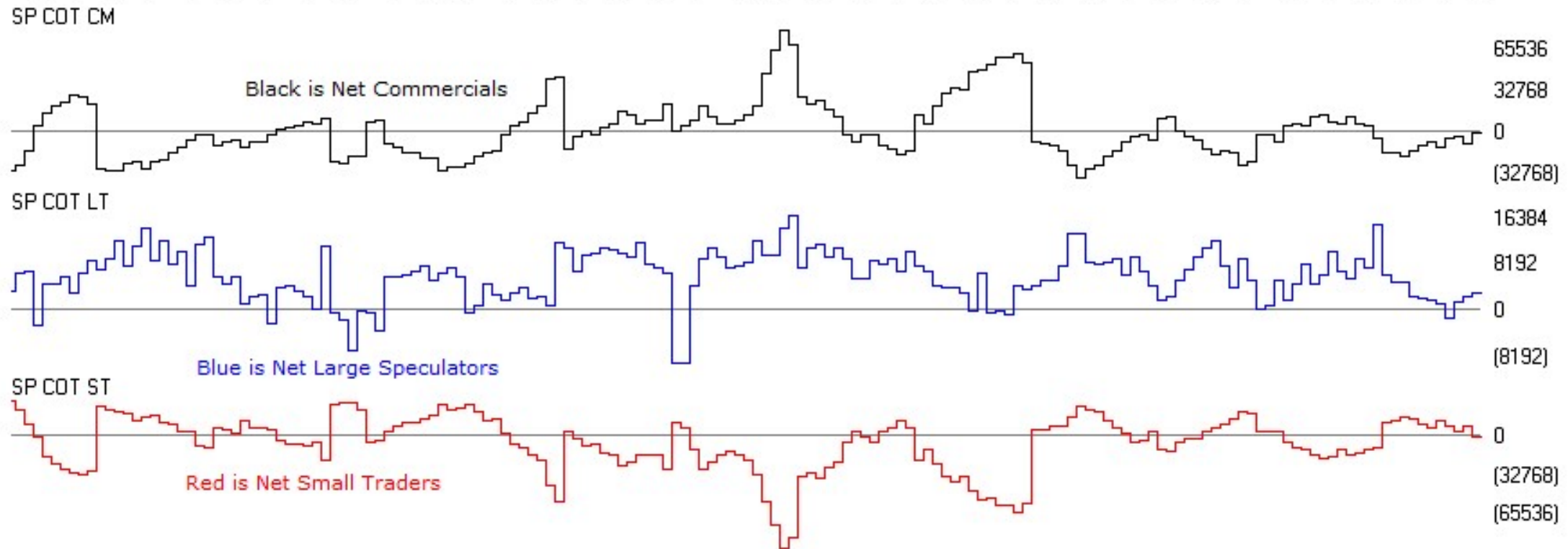
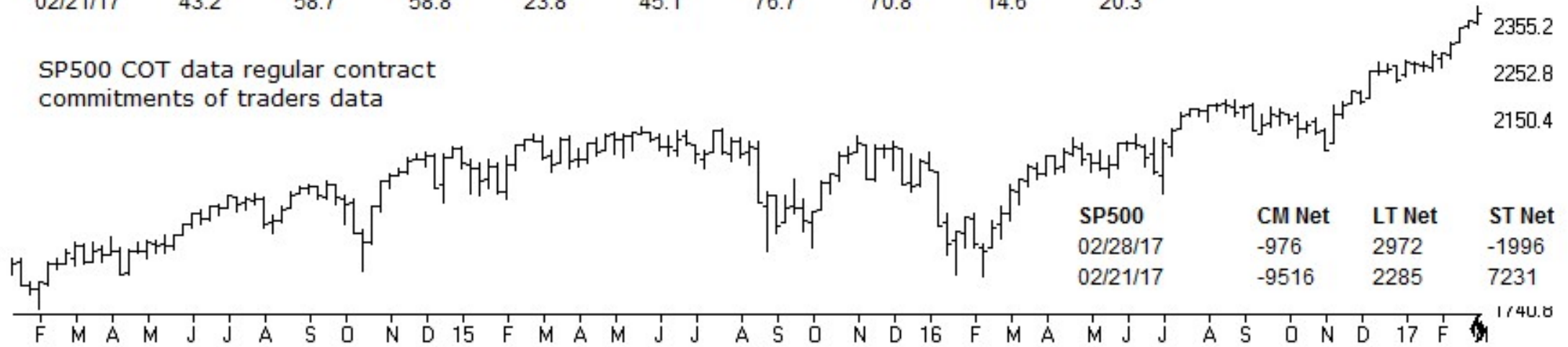


PriceAsc



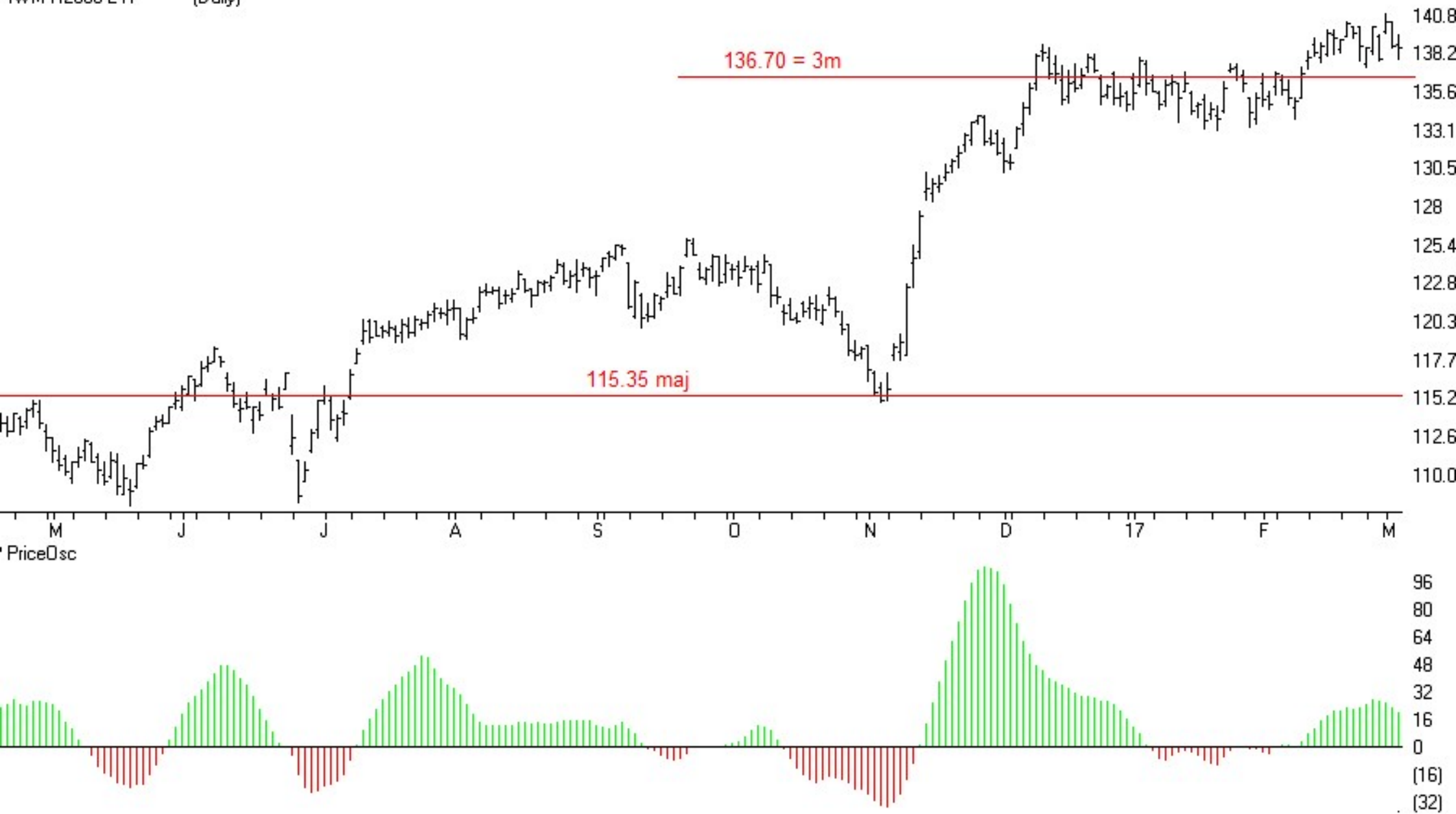
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/28/17	59.9	69.5	34.5	27.9	54.3	69.9	47.4	0.0	36.4
02/21/17	43.2	58.7	58.8	23.8	45.1	76.7	70.8	14.6	20.3

SP500 COT data regular contract commitments of traders data

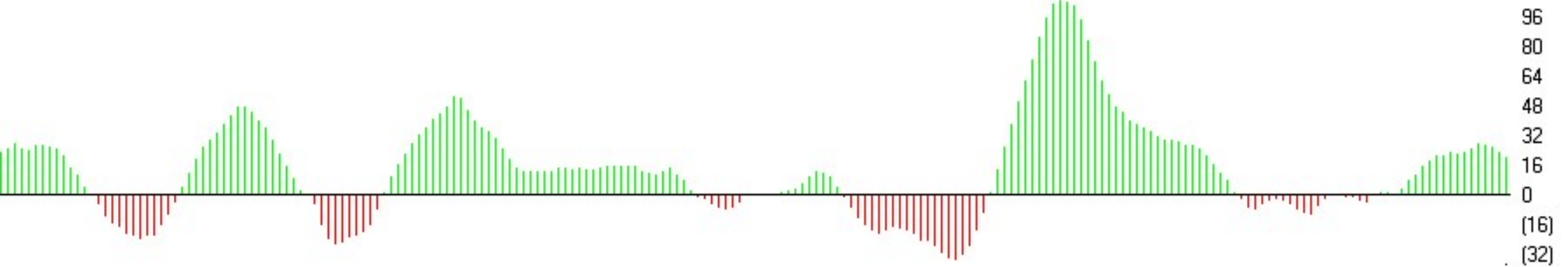


## TSR Time Support/Resistance

IWM R2000 ETF (Daily)

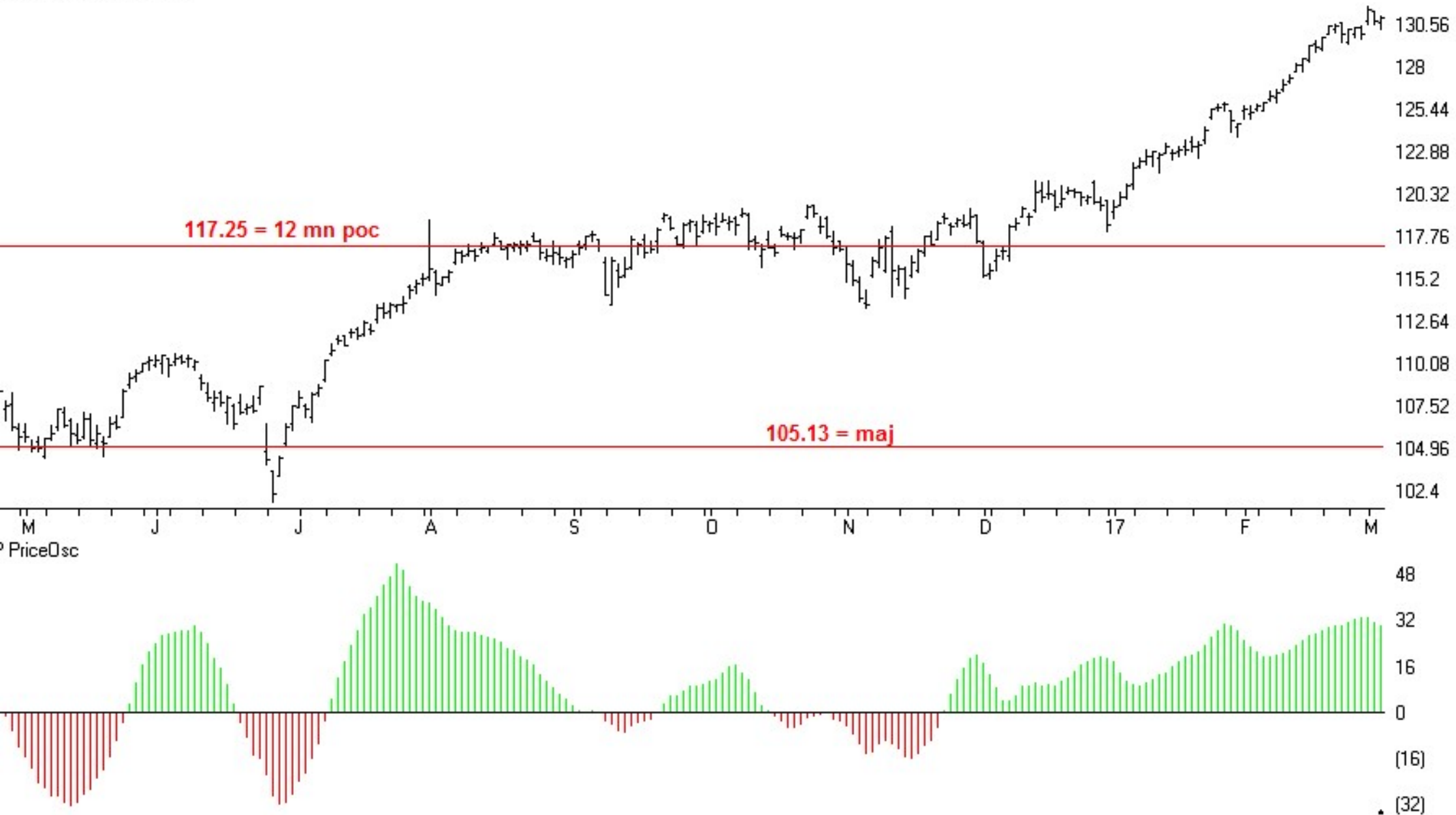


PriceOsc



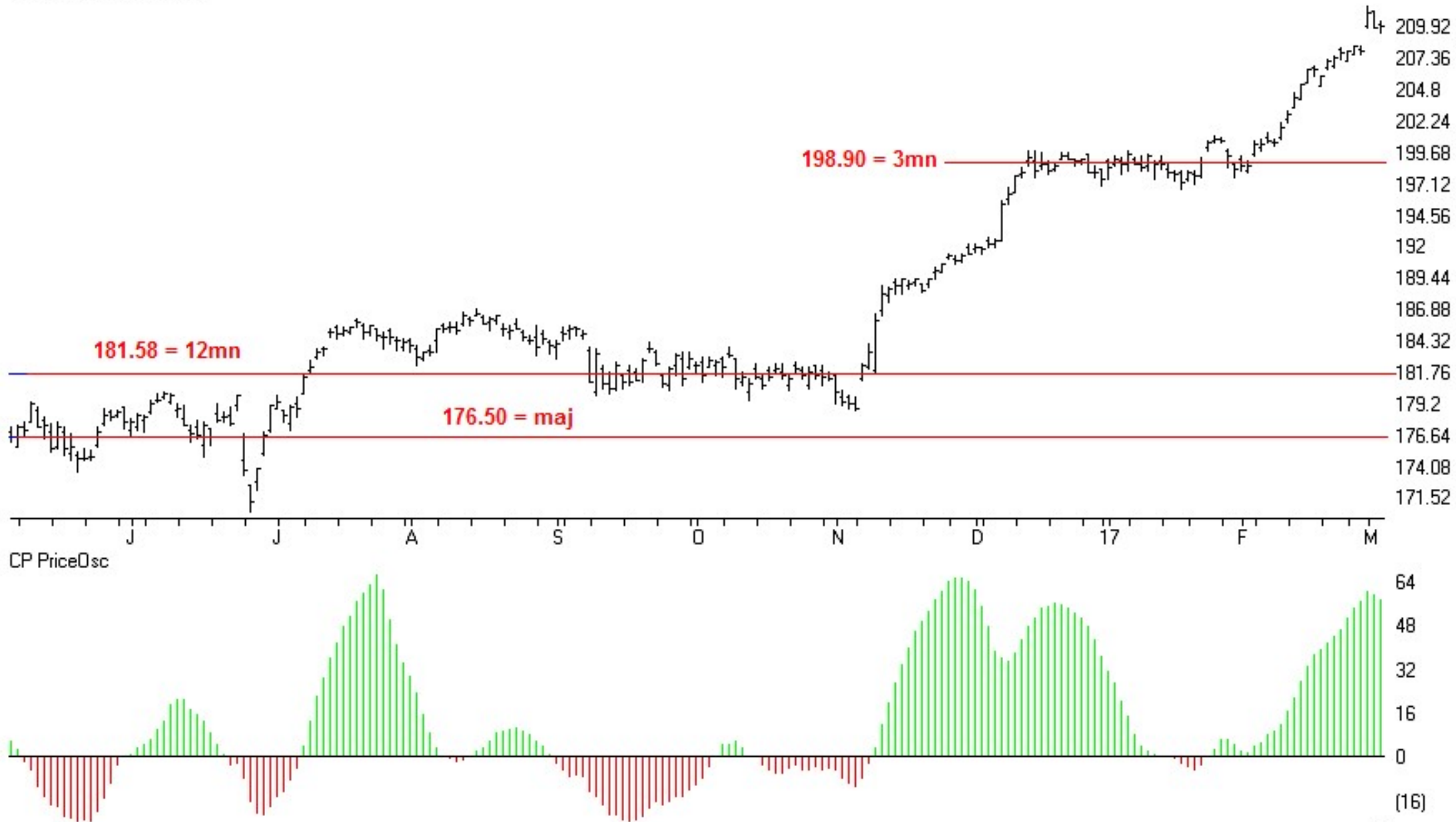
96  
80  
64  
48  
32  
16  
0  
(16)  
(32)

## TSR Time Support/Resistance QQQ N100 ETF (Daily)

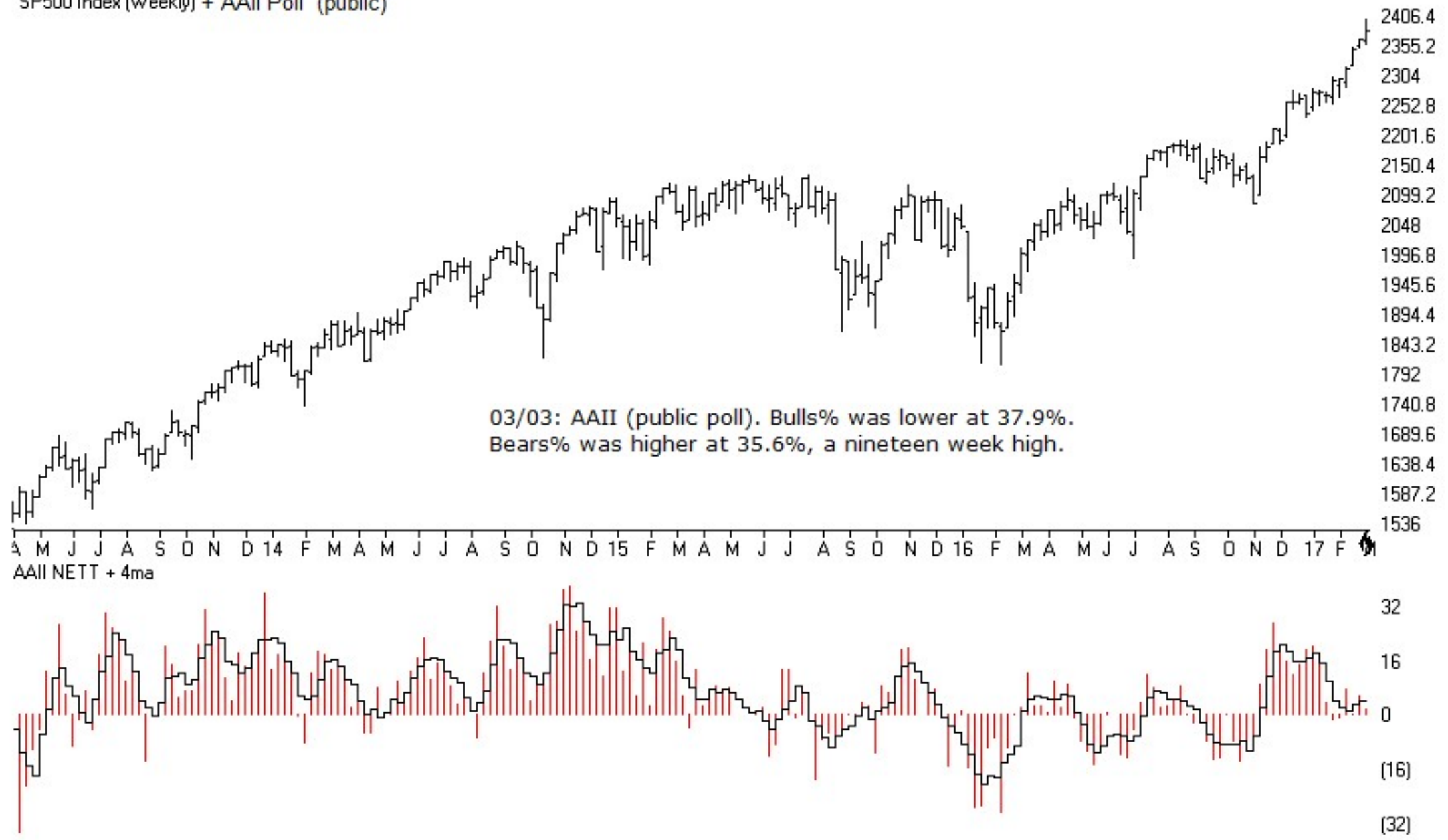


## TSR Time Support/Resistance

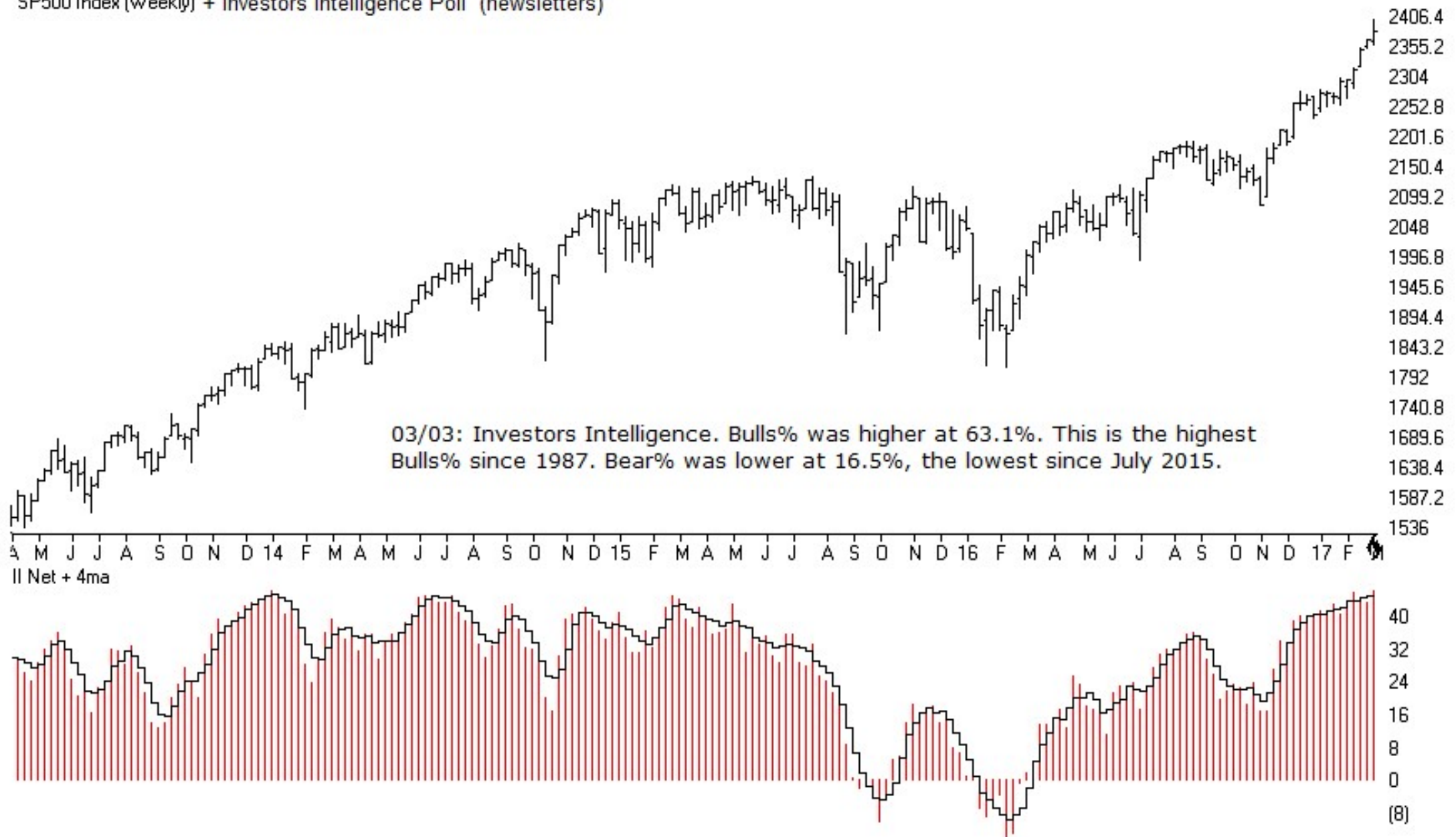
10 DIA DOW ETF (Daily)



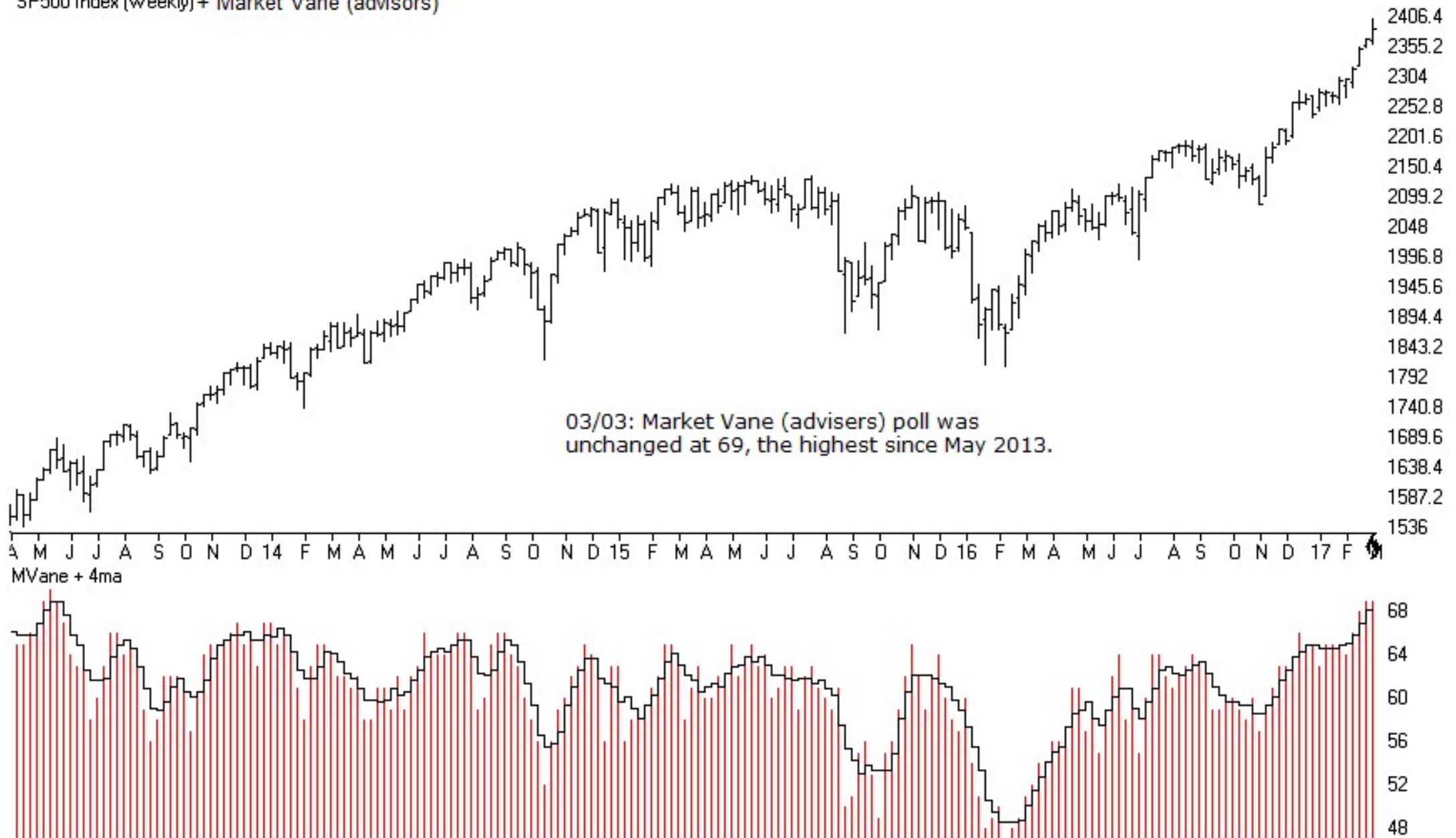
SP500 Index (Weekly) + AAll Poll (public)



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



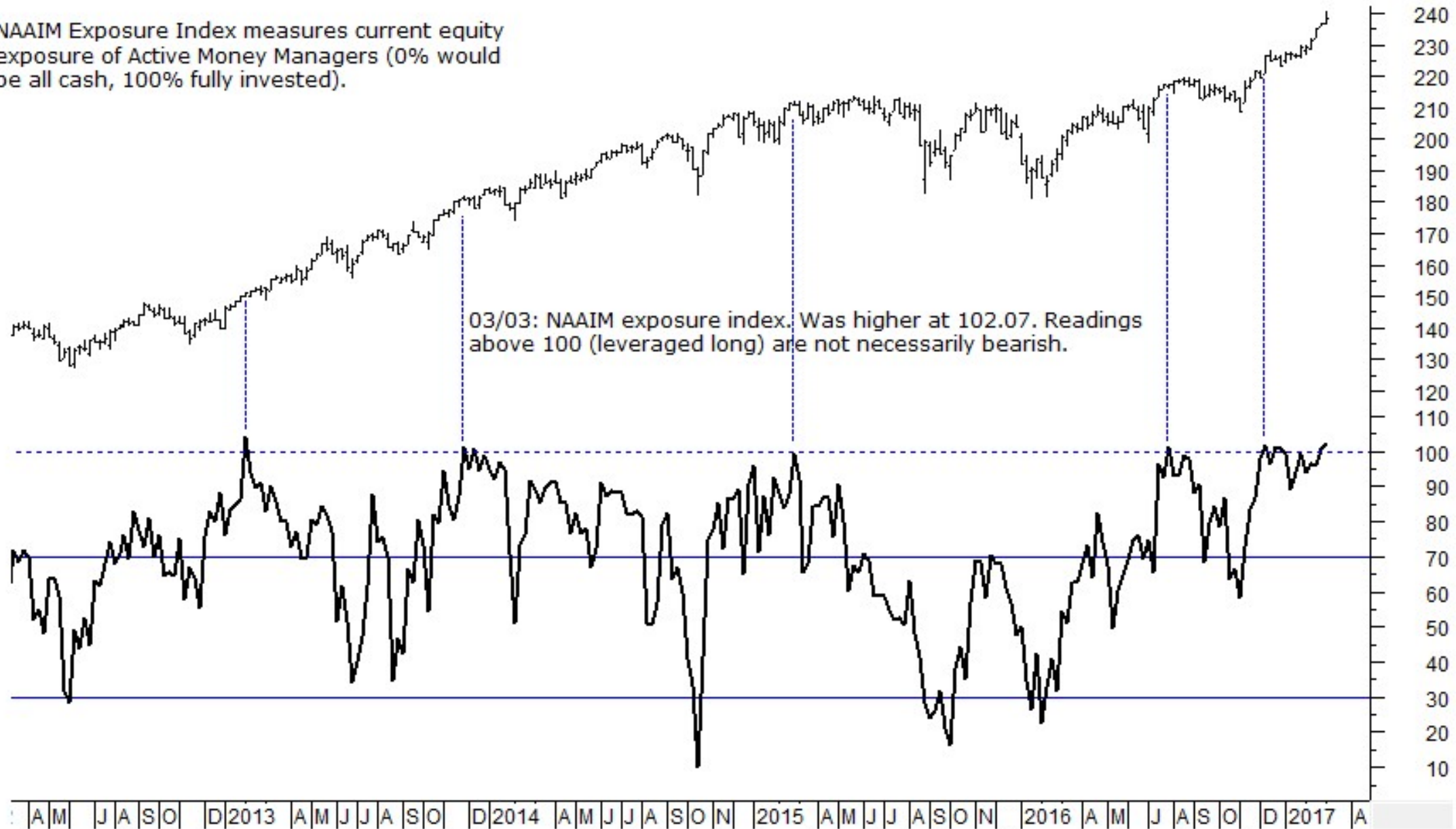
SP500 Index (Weekly) + Market Vane (advisors)



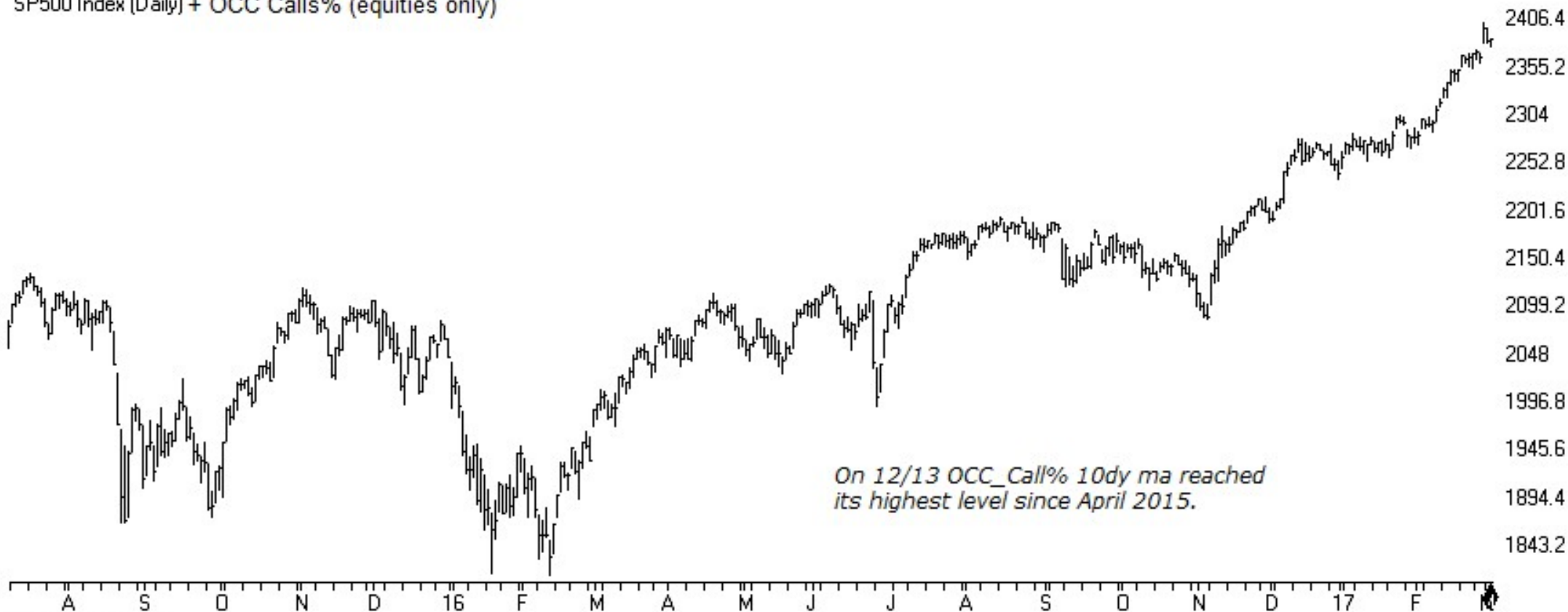


## SPY + NAAIM Exposure Index

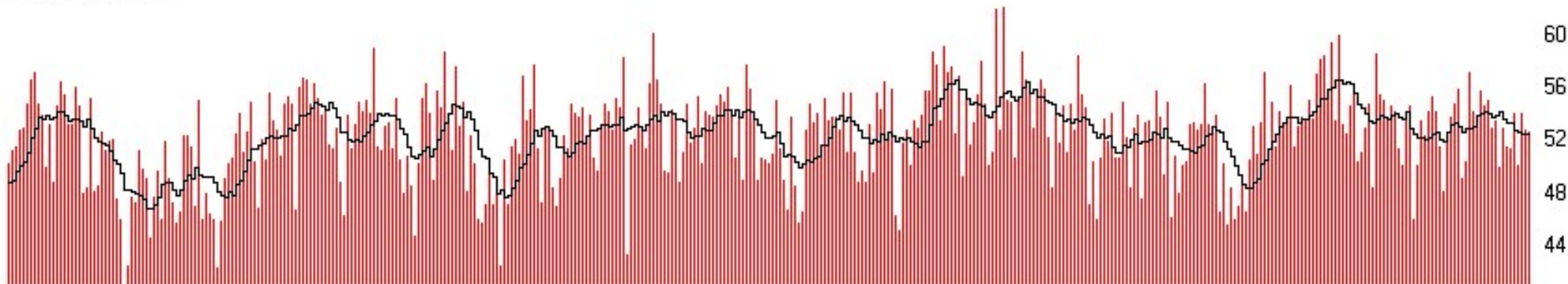
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



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

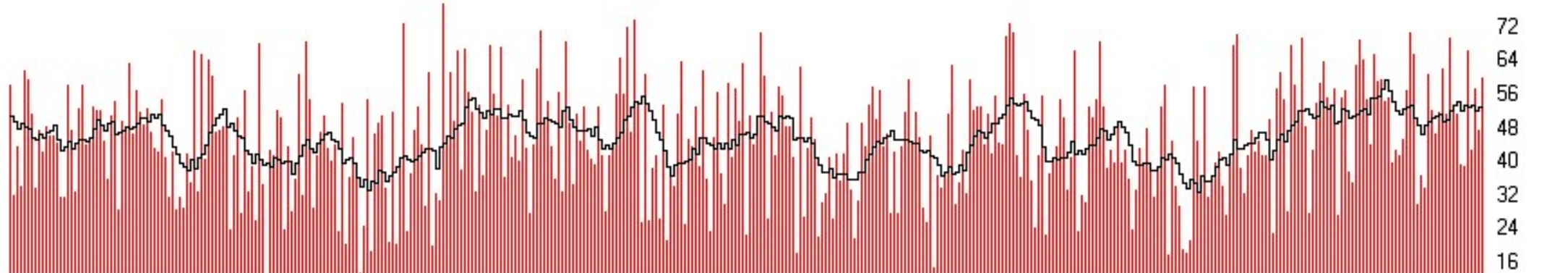
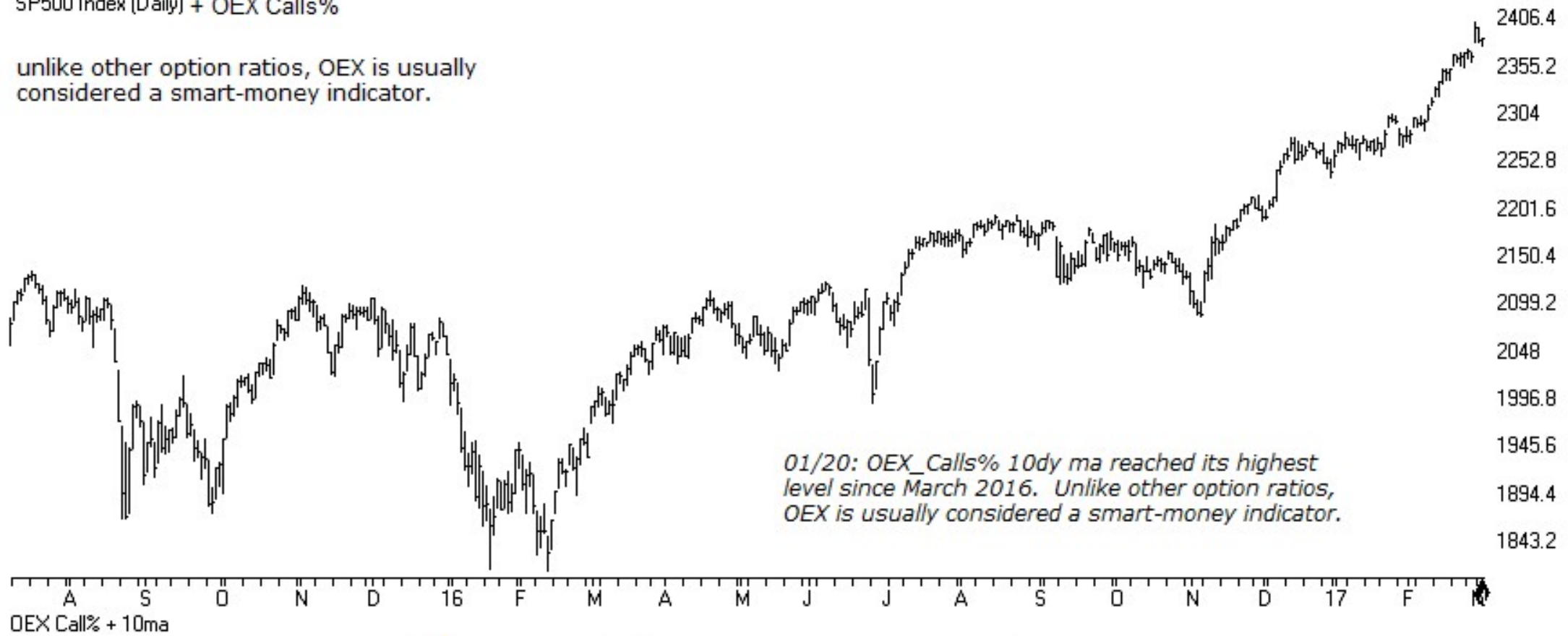


OCC call% + 10ma

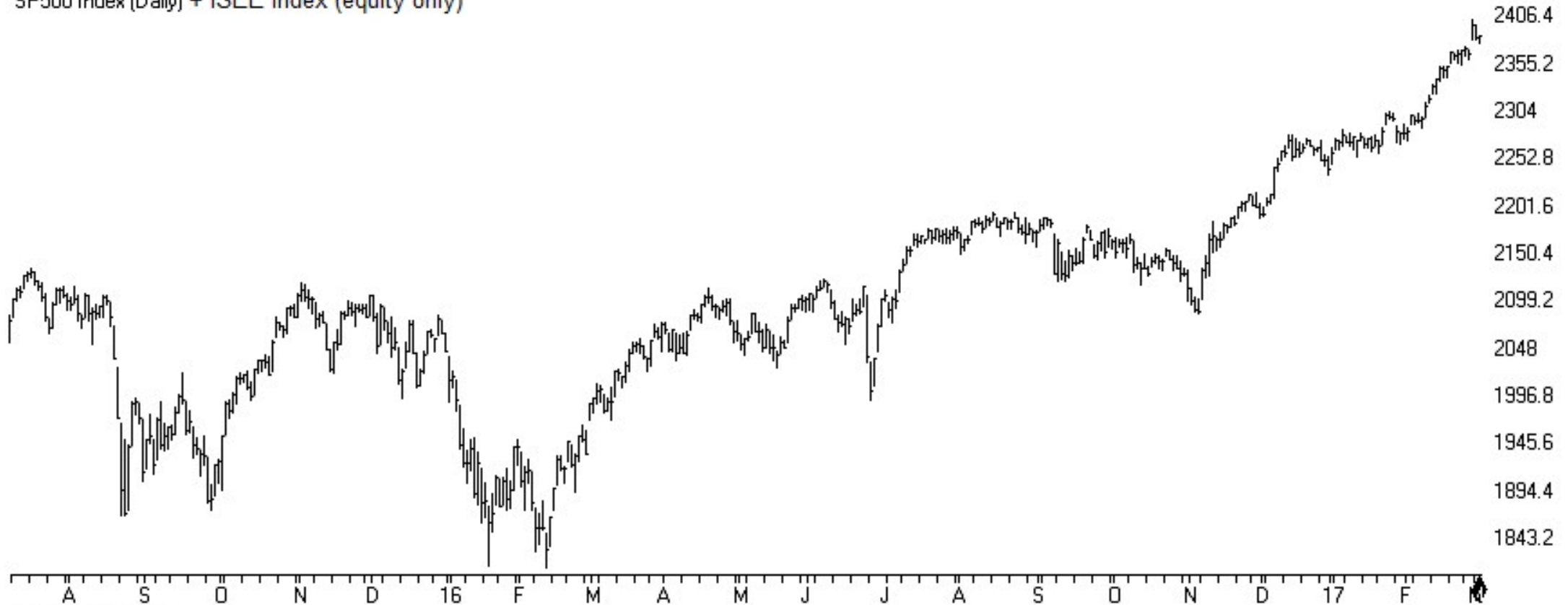


SP500 Index (Daily) + OEX Calls%

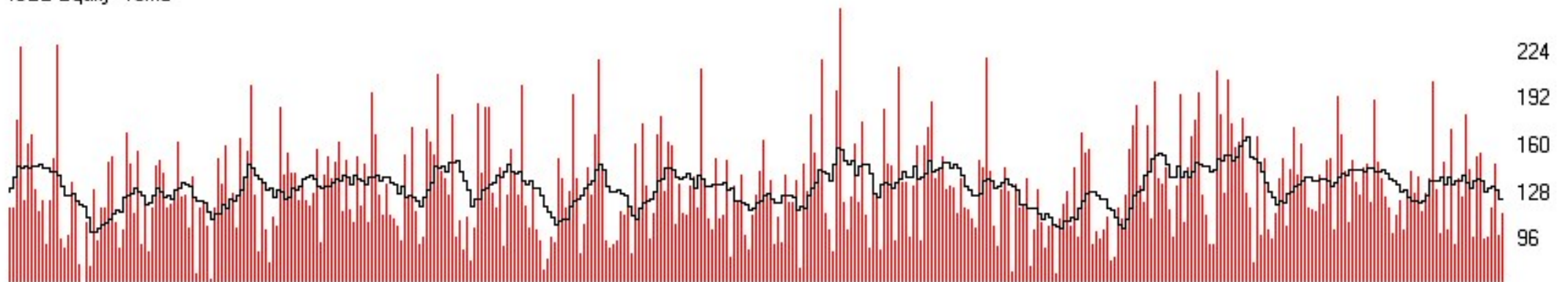
unlike other option ratios, OEX is usually considered a smart-money indicator.



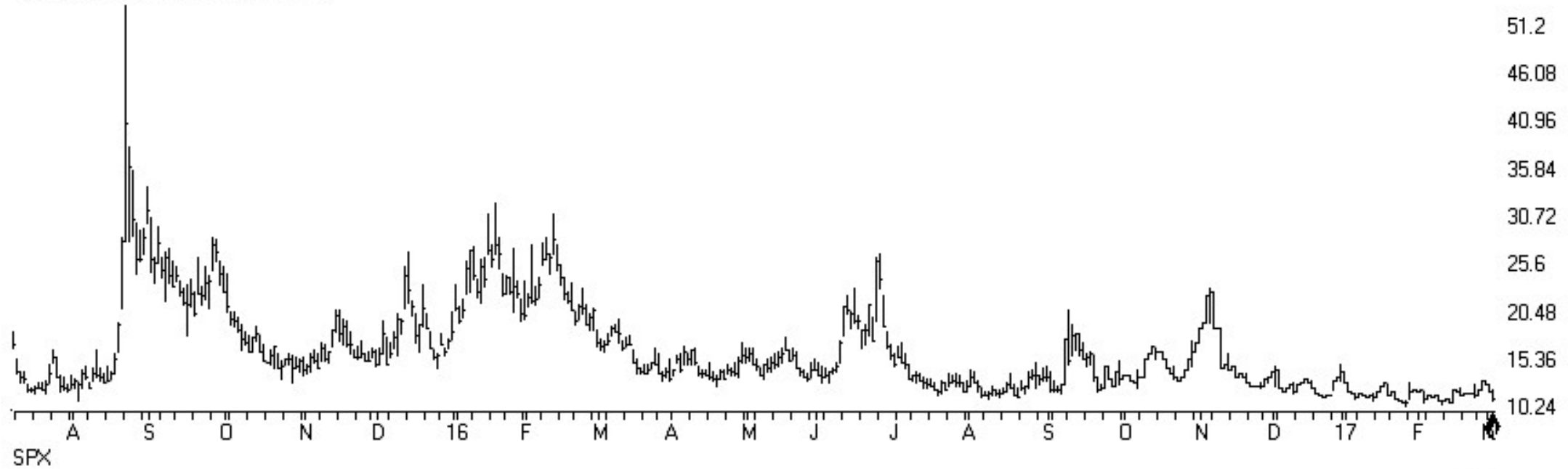
SP500 Index (Daily) + ISEE Index (equity only)



ISEE Equity+10ma

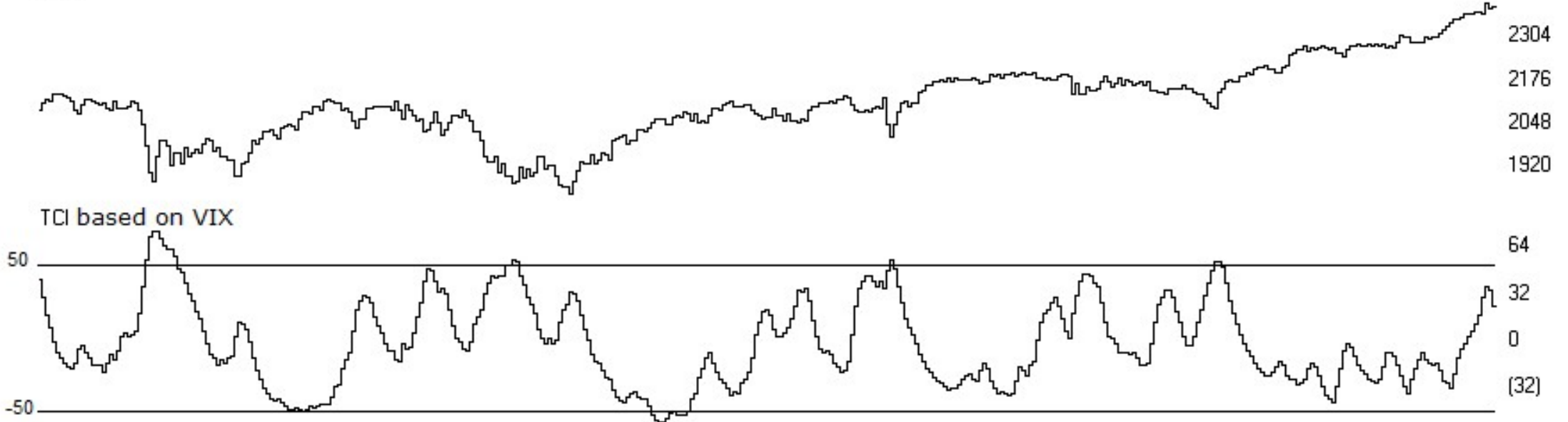


VIX - S&P 500 Volatility Index (Daily)



SPX

TCI based on VIX



50

-50

51.2

46.08

40.96

35.84

30.72

25.6

20.48

15.36

10.24

2304

2176

2048

1920

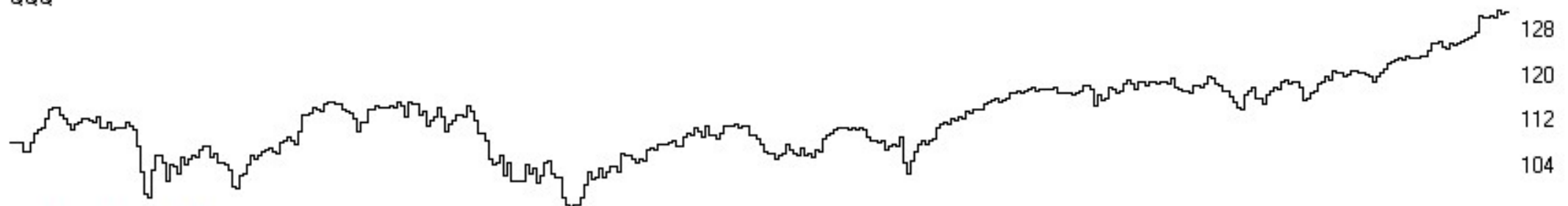
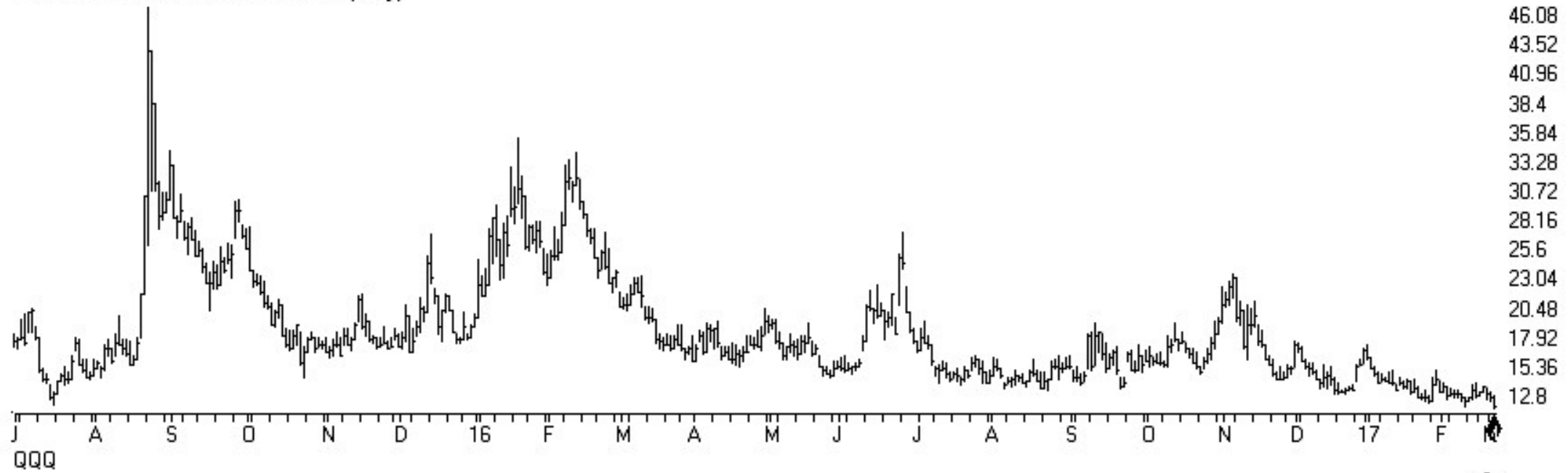
64

32

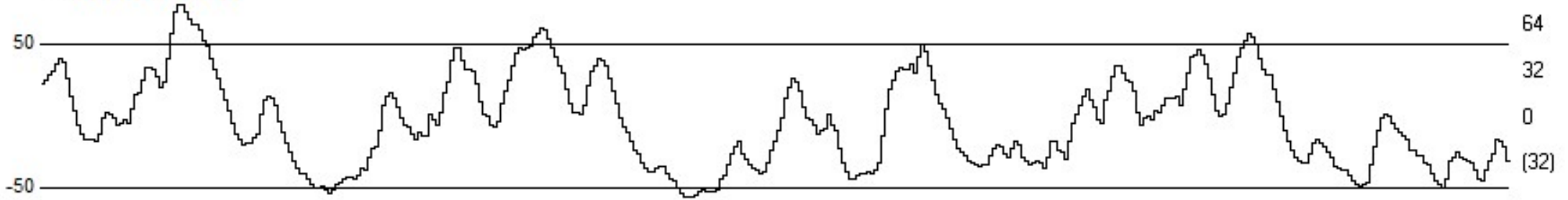
0

(32)

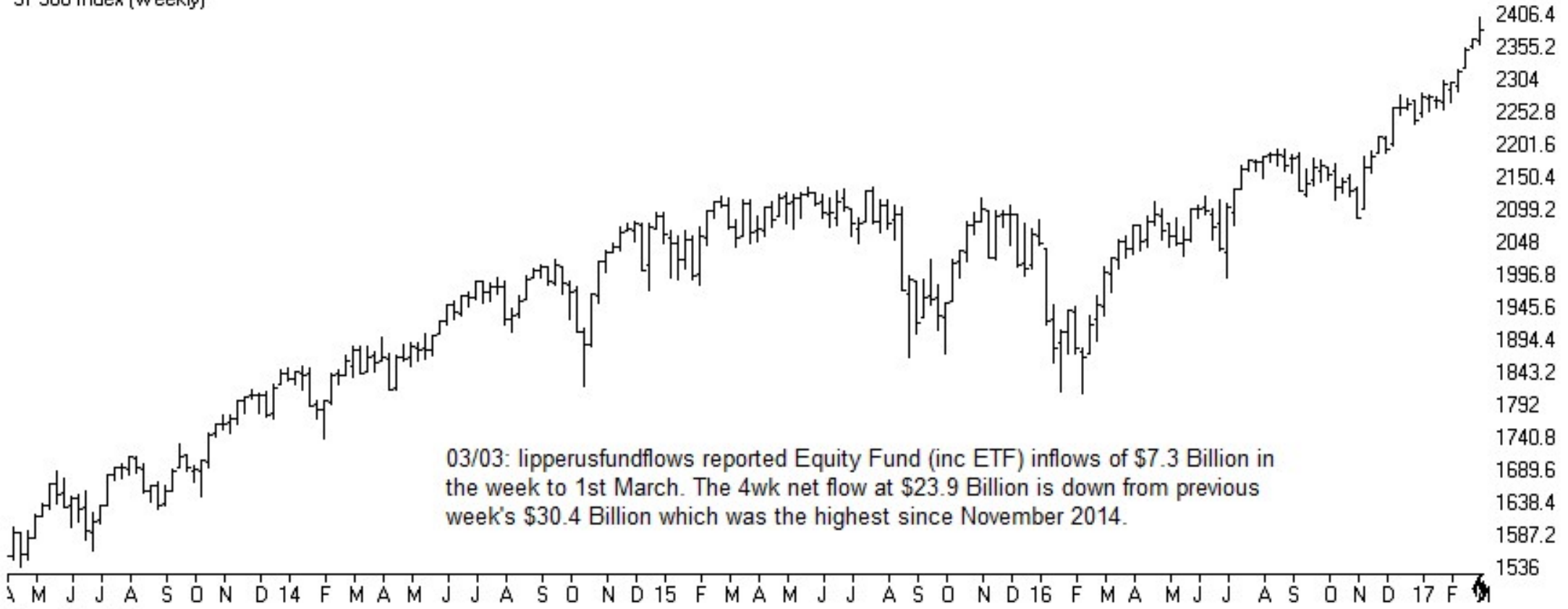
### VXN - NASDAQ VOLATILITY INDEX (Daily)



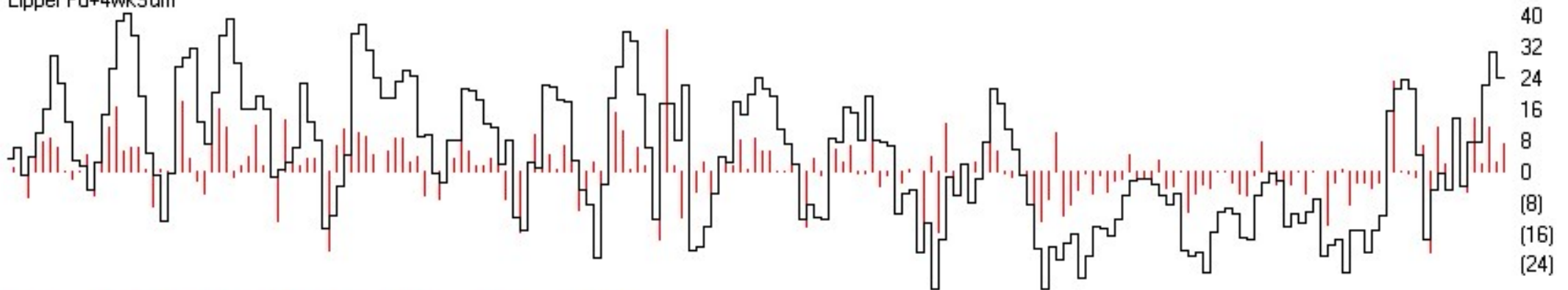
### TCI based on VXN



SP500 Index (Weekly)



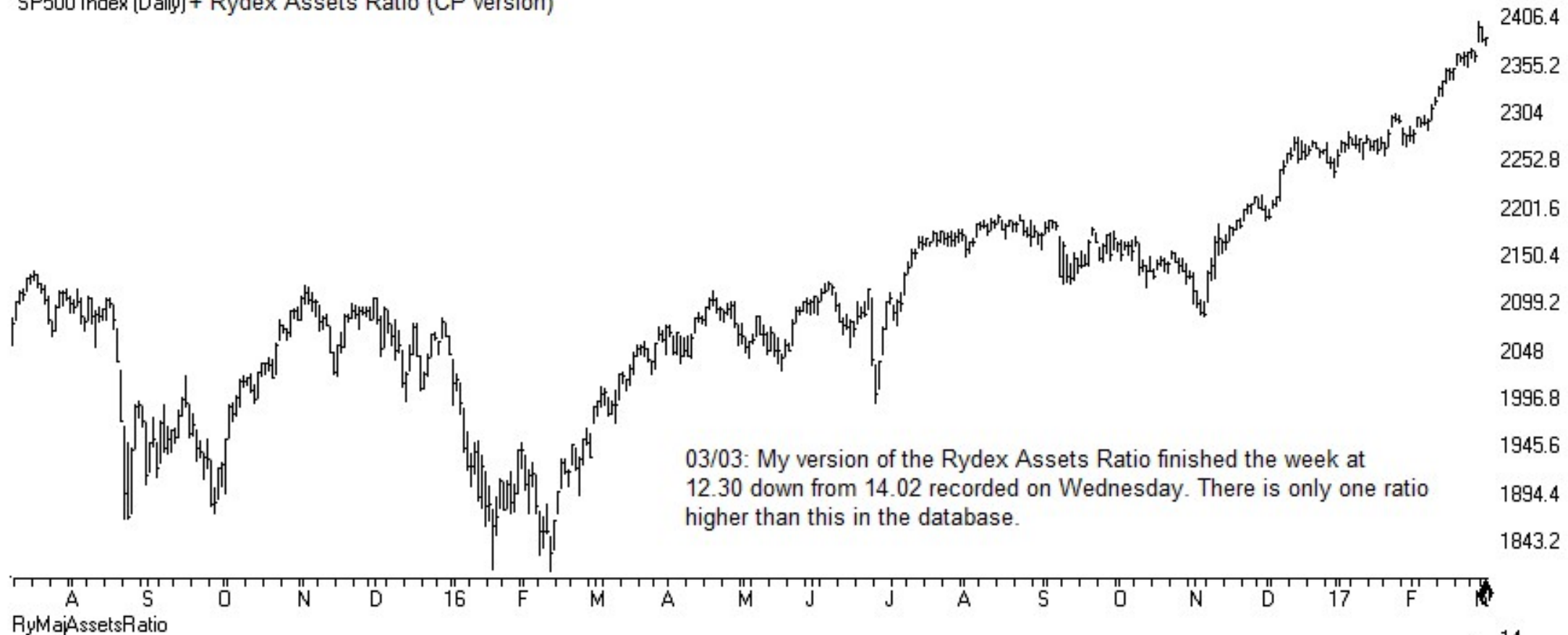
Lipper Fd+4wkSum



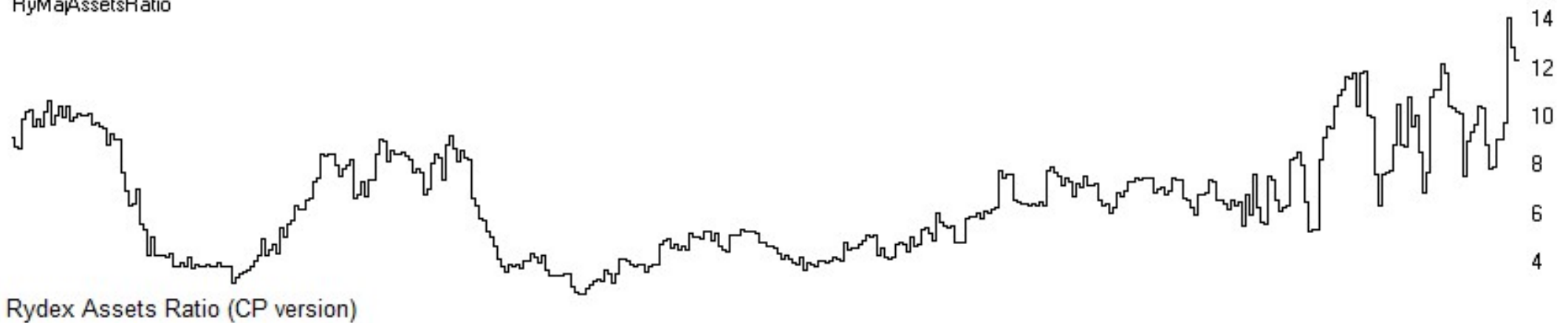
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

# Sentiment

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



RyMajAssetsRatio



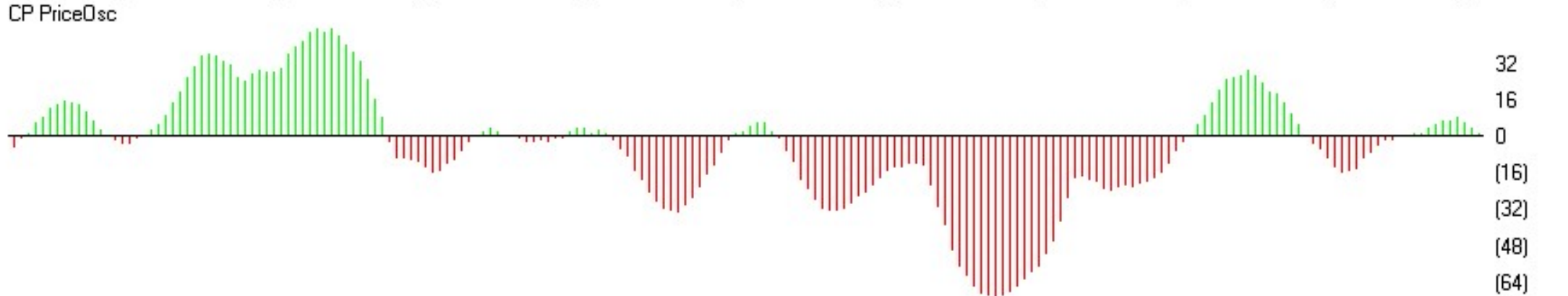
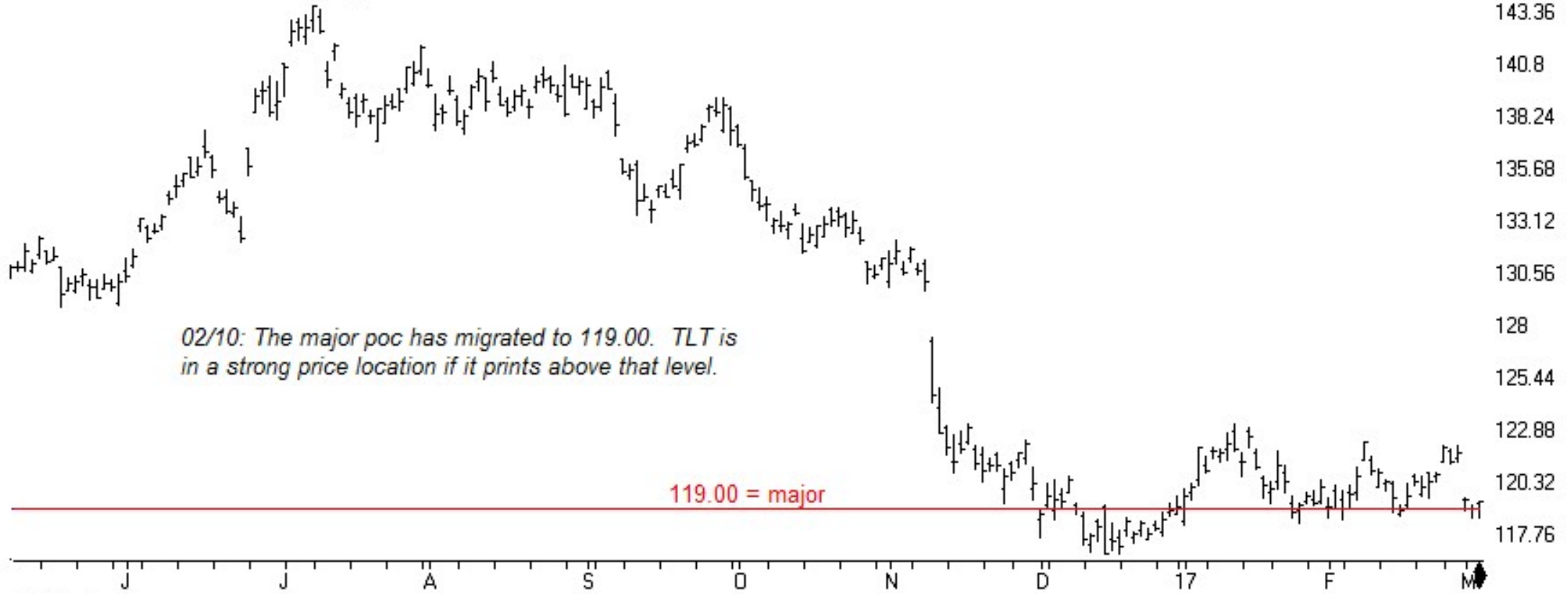
Rydex Assets Ratio (CP version)



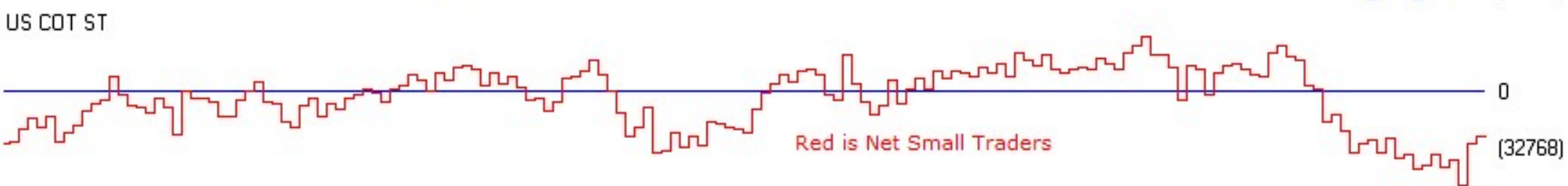
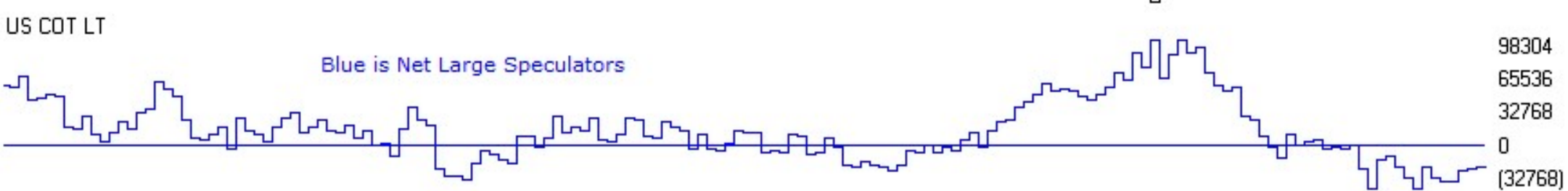
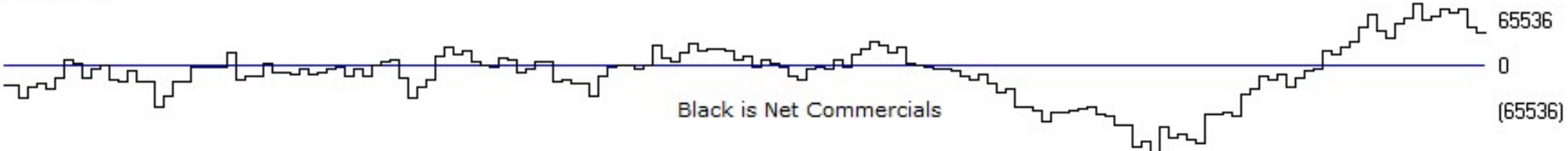
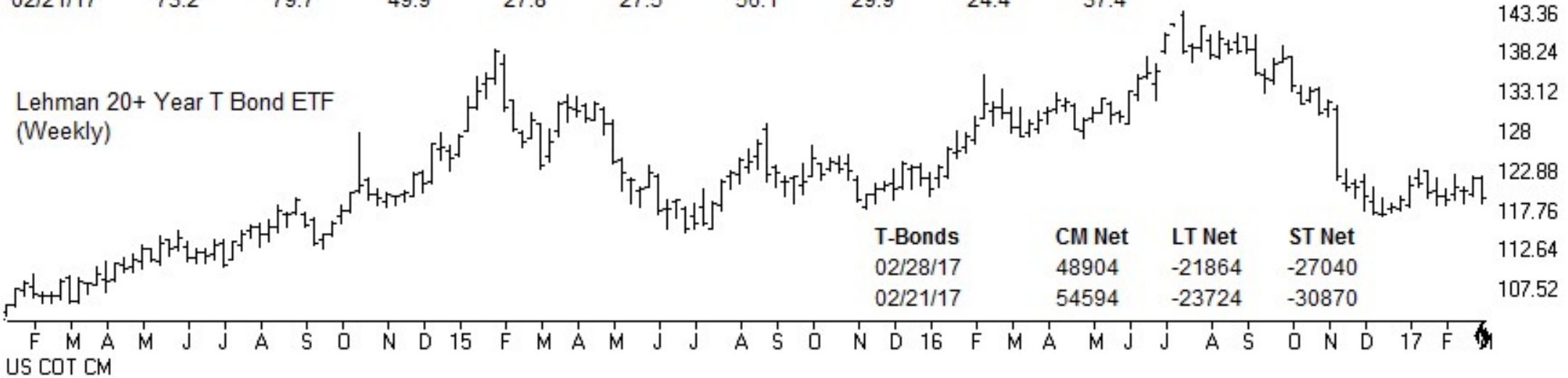


### TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

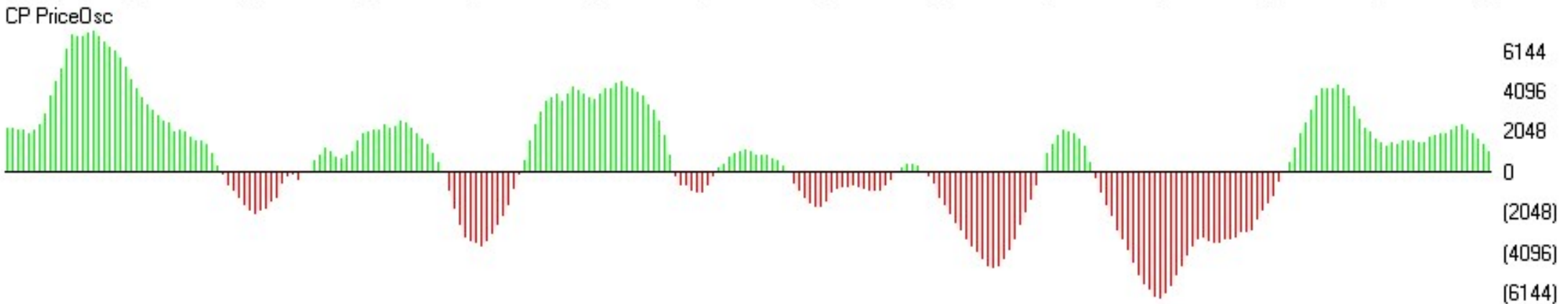
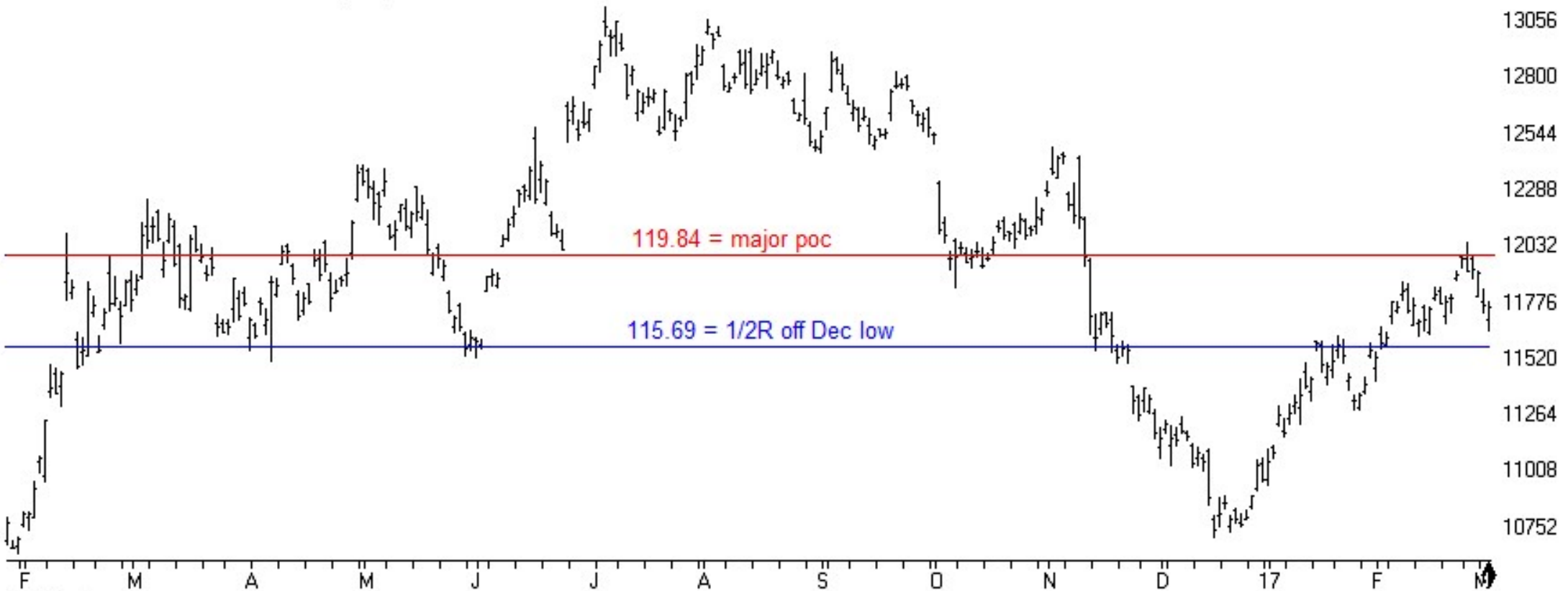


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/28/17	67.0	88.8	85.6	32.3	17.4	31.0	34.6	15.4	15.5
02/21/17	73.2	79.7	49.9	27.8	27.5	56.1	29.9	24.4	37.4



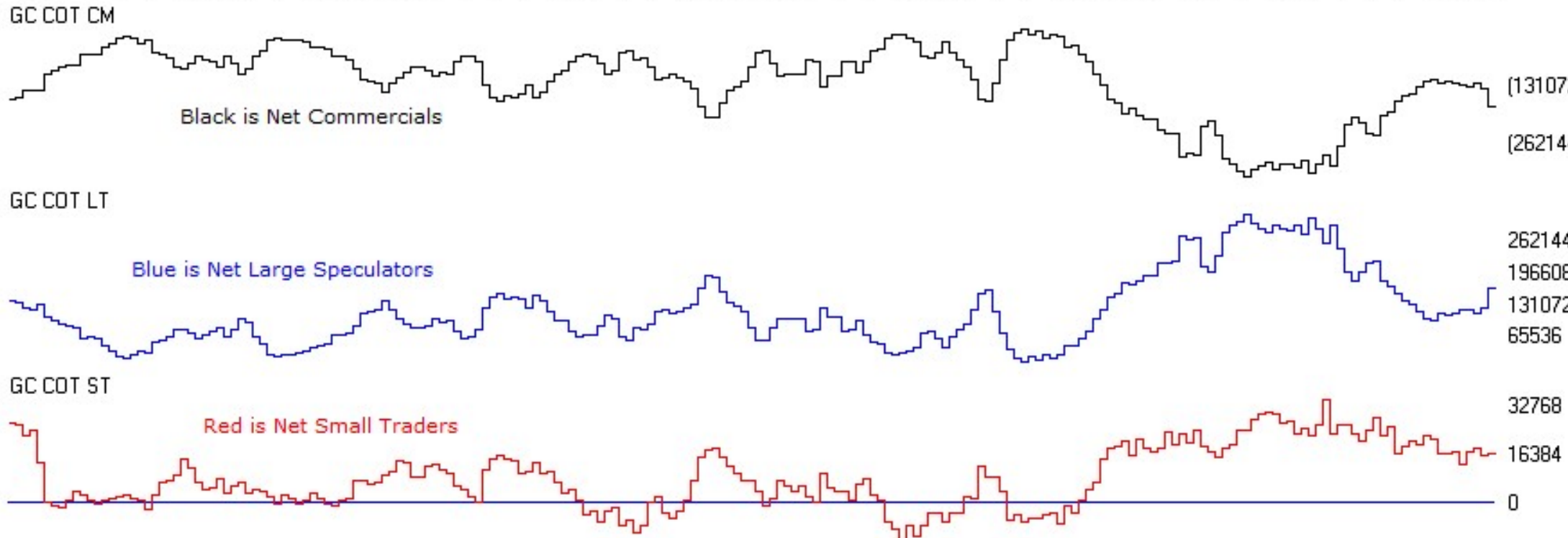
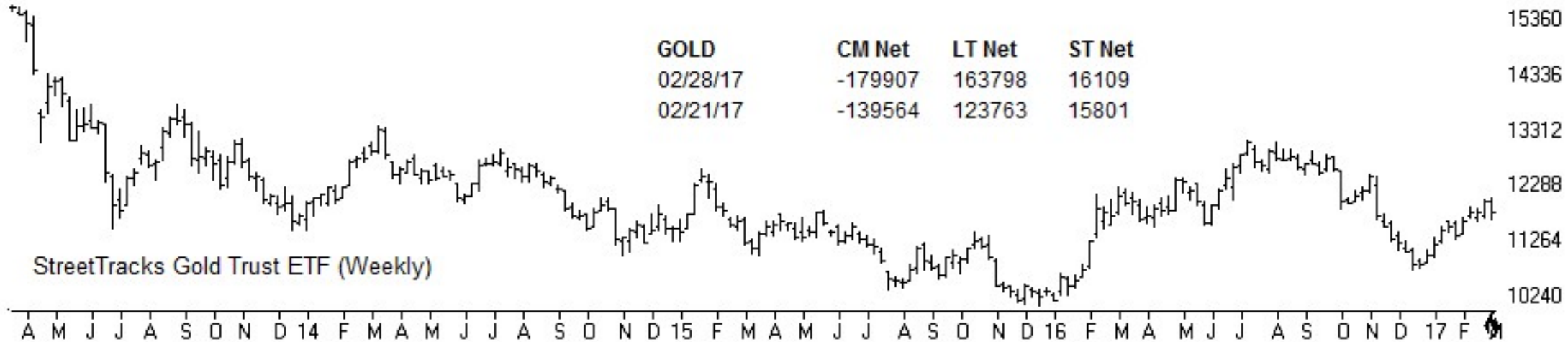
TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/28/17	70.7	54.9	54.7	31.8	62.4	50	15.9	25.1	66.8
02/21/17	89.7	82	33.3	12.9	41.3	72.5	14.5	12	49.5

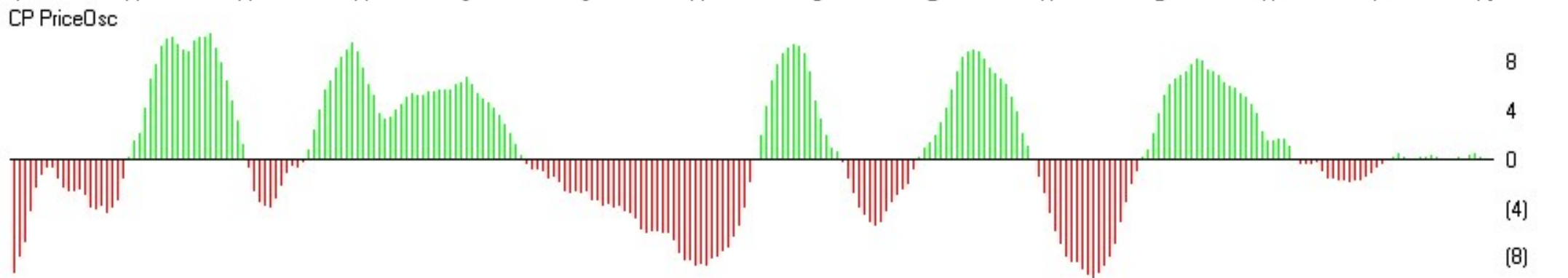
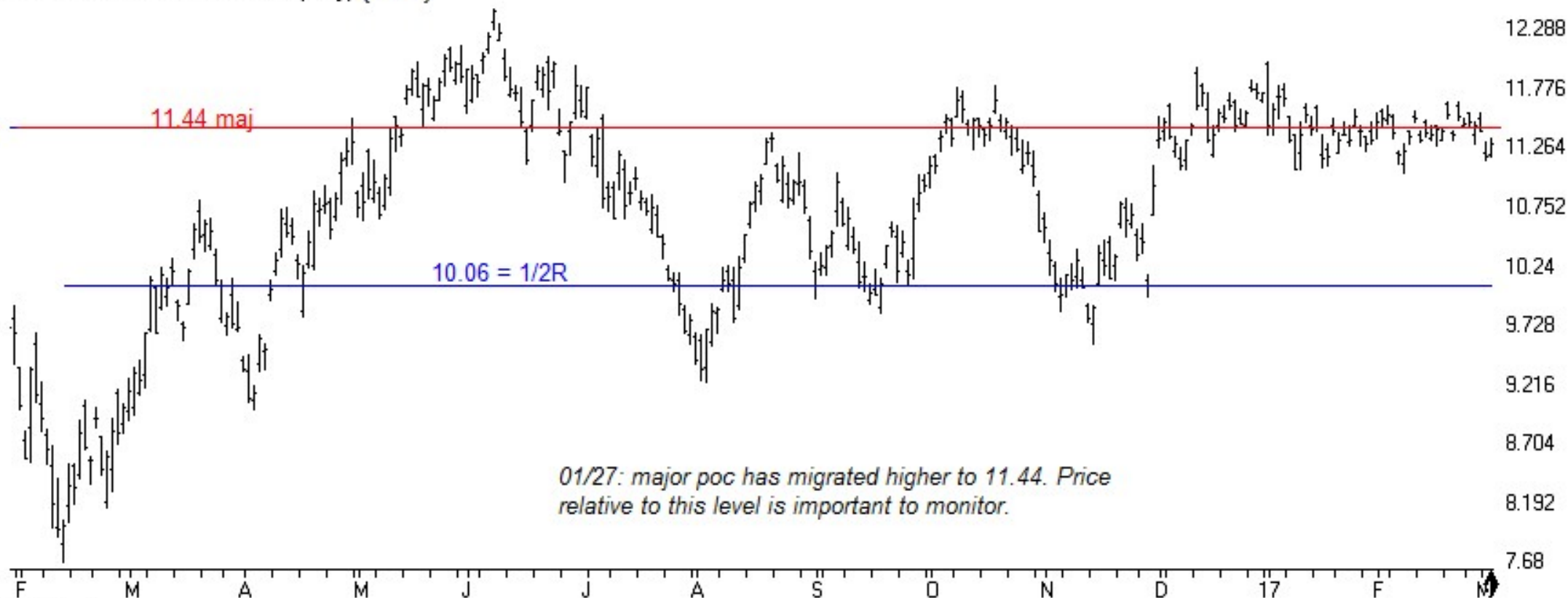
GOLD	CM Net	LT Net	ST Net
02/28/17	-179907	163798	16109
02/21/17	-139564	123763	15801



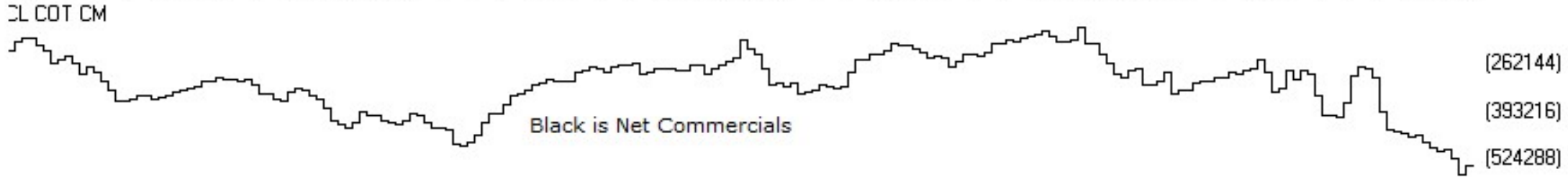
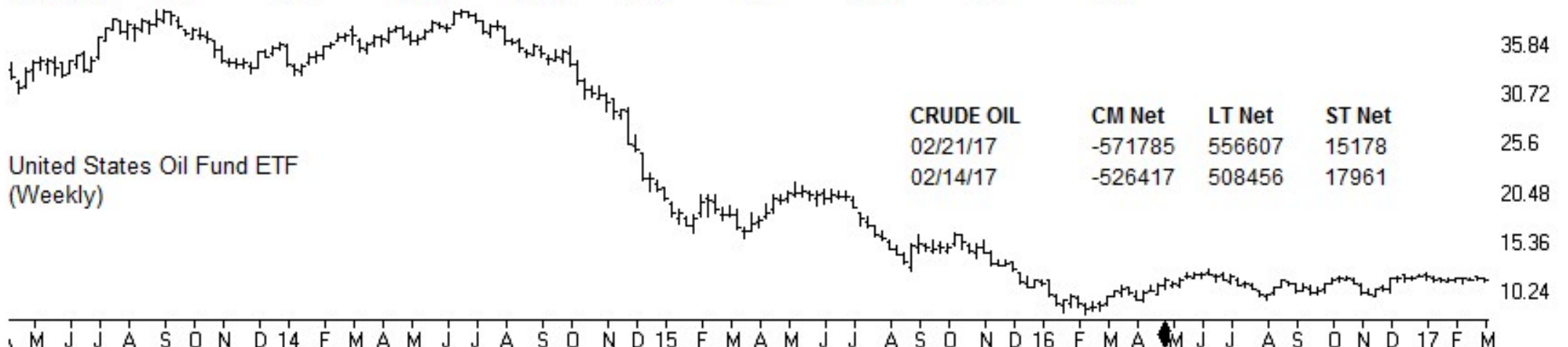


### TSR Time Support/Resistance

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
02/21/17	0.0	22.4	100.0	100.0	100.0	0.0	56.8	8.4	20.5
02/14/17	0.0	57.5	100.0	100.0	85.8	7.5	67.0	3.4	11.3

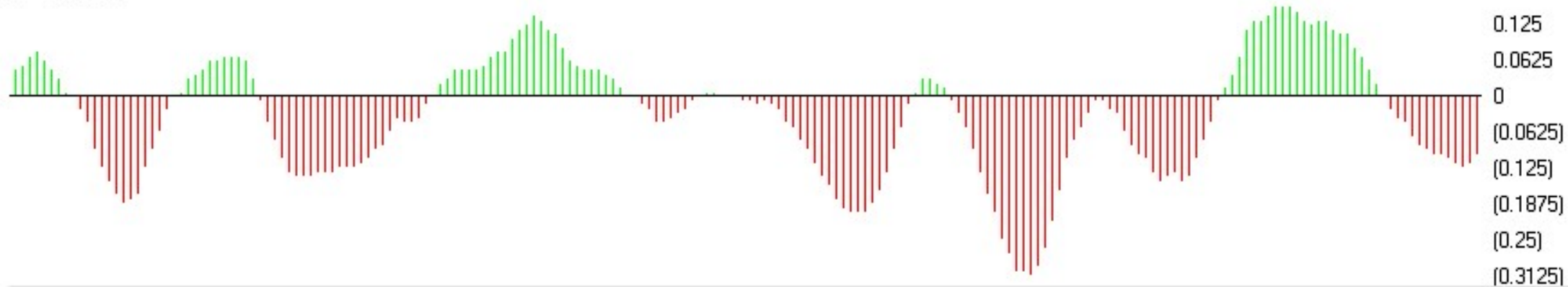


TSR Time Support/Resistance

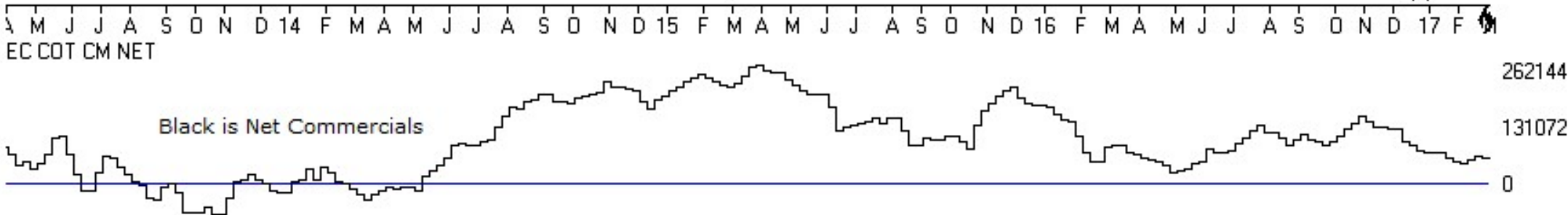
51 EURUSD (Daily)



CP PriceOsc

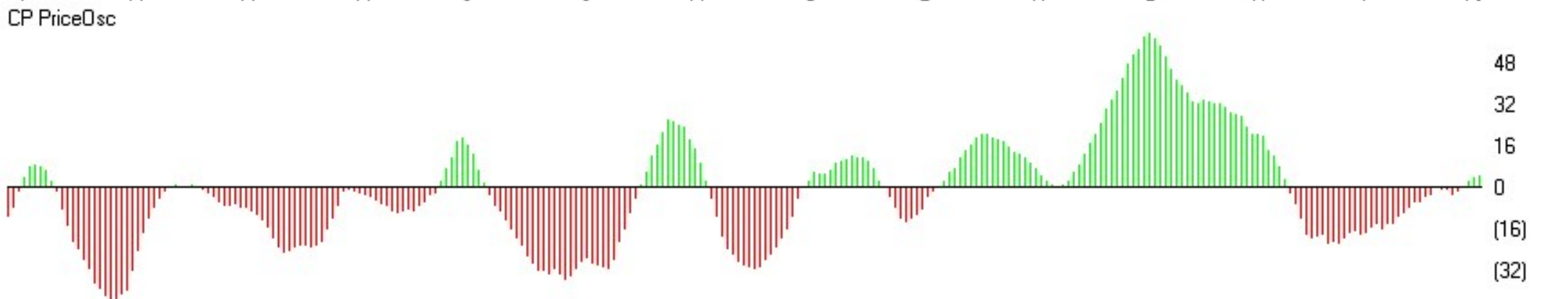


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/28/17	9.0	0.0	76.3	93.3	100.0	18.1	79.5	79.7	15.0
02/21/17	14.3	0.0	75.0	85.6	87.3	19.5	87.0	87.5	15.5

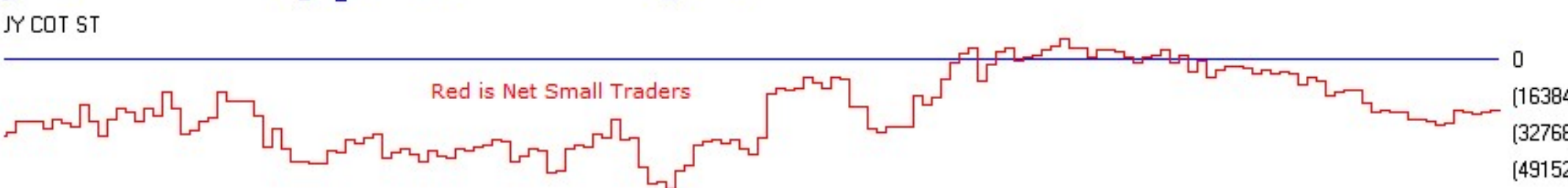
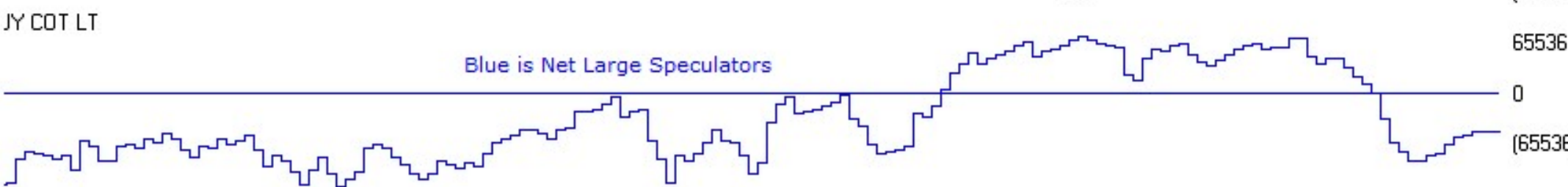
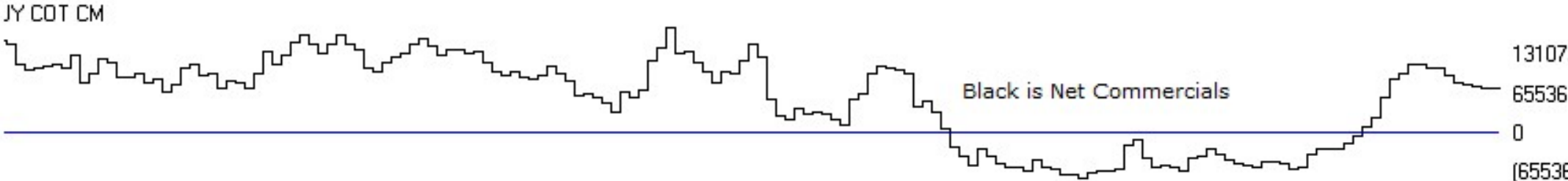
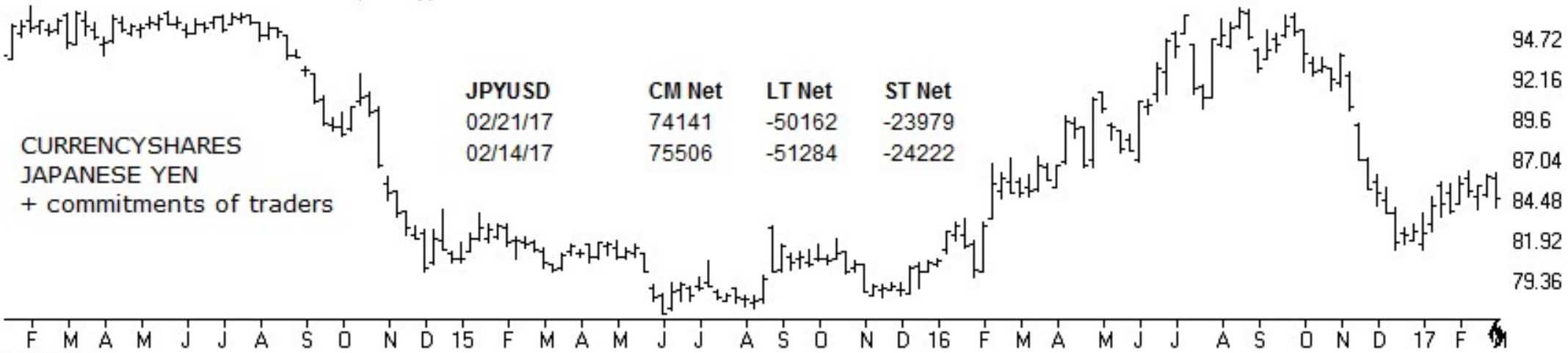




53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/21/17	77.4	95.7	50.3	23.6	4.1	47.6	21.8	16.3	58.5
02/14/17	78.2	96.3	49.3	22.9	2.2	46.8	20.4	19.4	64.5



# ChartProfit

<http://www.chartprofitwebcast.com>