

# ChartProfit

**Charts to Friday 10th February 2017**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

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

ChartProfit Breadth System - wk ending 02/10

	-5	-4	-3	-2	↓
NYSE	74	64	67	63	65
NasDaq	68	54	58	55	58
SP500	73	68	68	63	67
ND100	71	71	75	70	72
R2000	69	52	57	53	54

number = % stocks >50day ma

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

#### Consensus Polls:

02/10: AAll (public poll). Bulls% was higher at 35.8%. Two weeks ago Bulls% fell to 31.6%, a twelve week low. Bears% was lower at 27.7%, down from previous week's 34.2%, a thirteen week high.

02/10: Investors Intelligence. Bulls% was higher at 62.7%, the highest Bulls% since December 2004. Bear% was higher at 16.7% which is the lowest since July 2015.

02/10: Market Vane (advisers) poll was higher at 66, the highest since January 2014.

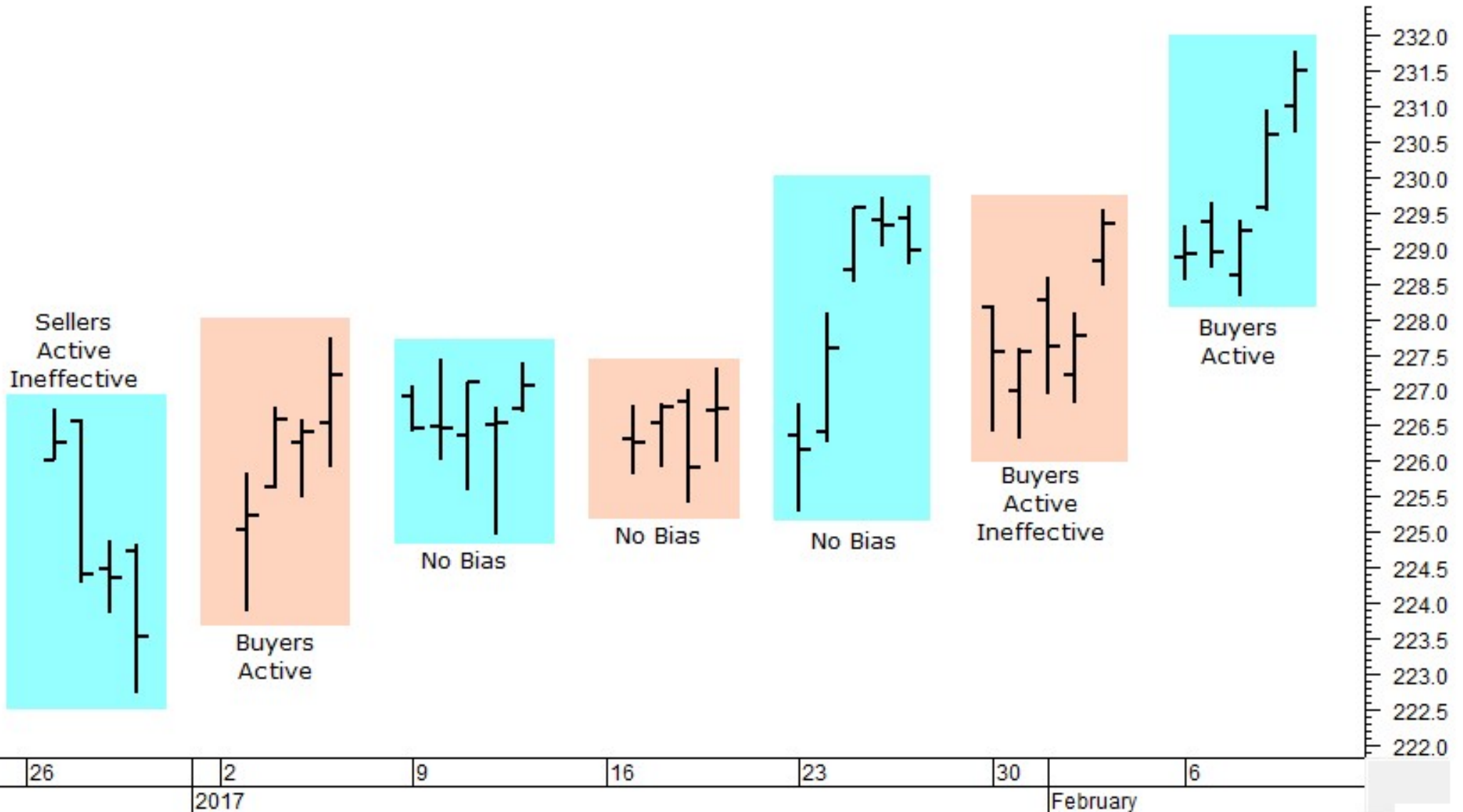
02/10: NAAIM exposure index. Was higher at 96.26. Historically, high readings have not necessarily been bearish.

#### Mutual Fund Flow:

02/10: My version of the Rydex Assets Ratio ended the week at 7.53. Six days earlier on 2nd Feb the ratio reached 12.15, the highest since May 2015.

02/10: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2.4 Billion in the week to 8th February.

### SPY Weekly Structure

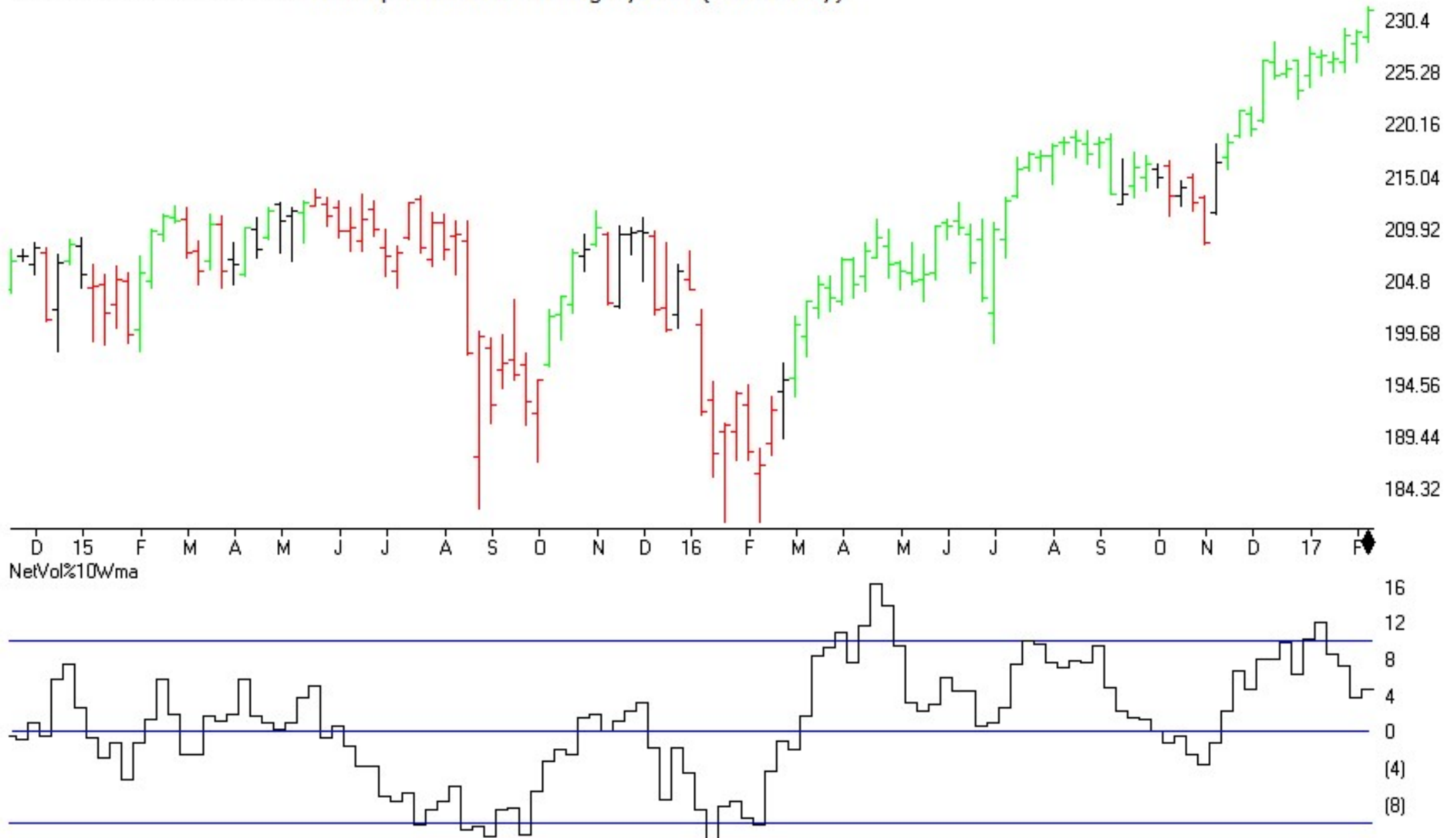


# Commitments of Traders

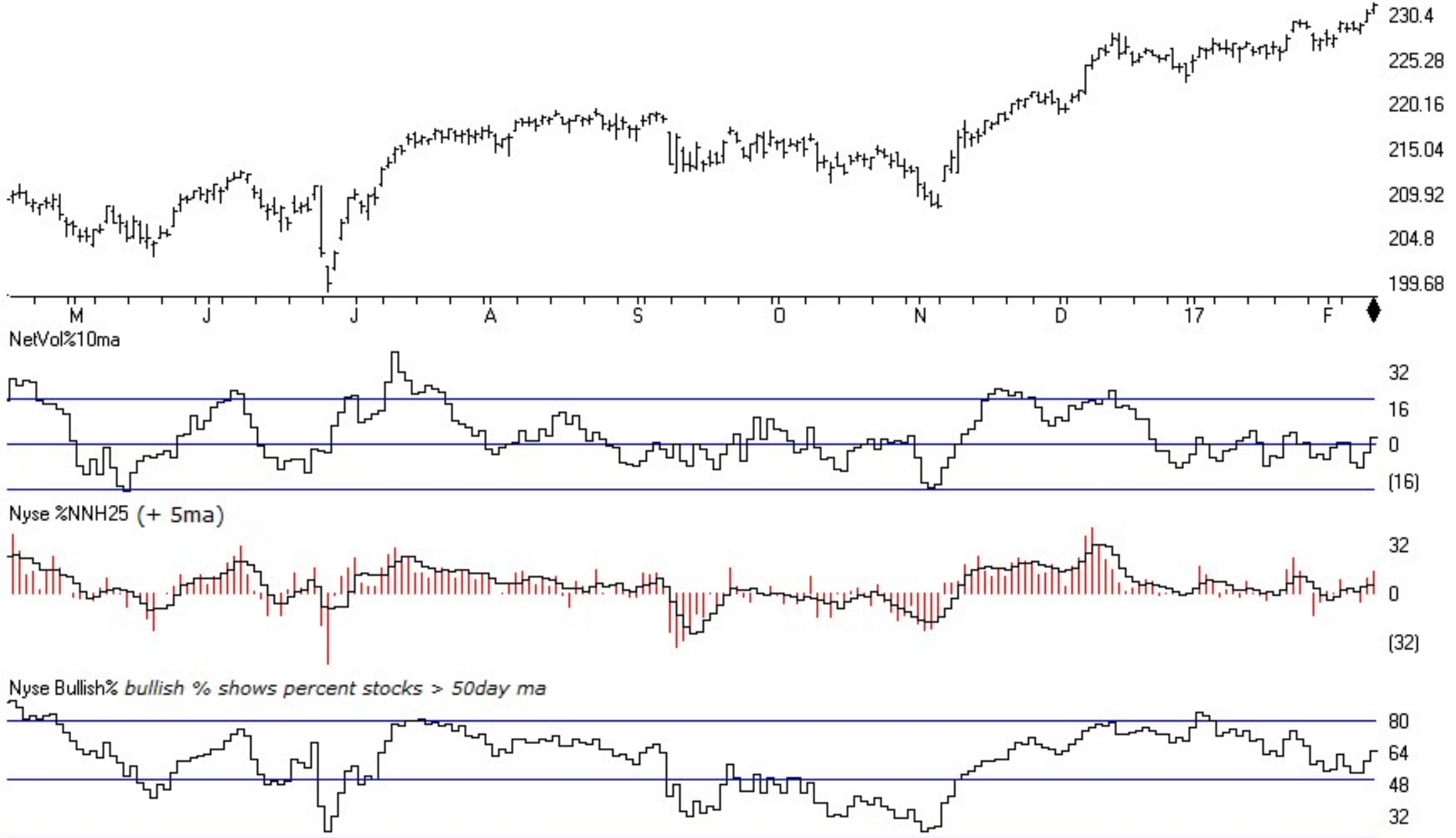
C.O.T.  
Quick  
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/07/17	54.5	80.9	60.0	0.0	0.0	75.7	69.1	40.9	34.1
01/31/17	37.4	64.6	79.9	7.5	0.0	37.8	80.4	56.0	27.4
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/07/17	92.2	99.5	36.2	9.7	44.5	81.3	20	28.5	53.6
01/31/17	93.3	100	39.3	10.7	50.8	78.4	0	25.1	81.1
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/07/17	2.0	20.0	89.6	92.7	62.6	13.3	90.7	63.6	35.7
01/31/17	0.0	17.7	92.9	100.0	60.3	1.0	67.2	7.2	17.9
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/07/17	92.2	94.9	30.0	6.7	2.8	63.5	8.2	16.1	57.5
01/31/17	94.6	100.0	32.8	7.3	0.0	56.1	1.9	6.2	55.9
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/07/17	4.7	49.0	100.0	81.6	24.8	10.6	90.5	94.7	58.3
01/24/17	4.3	15.6	29.8	81.1	60.4	65.6	95.6	79.7	23.3
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/07/17	80.2	98.5	47.3	20.5	0.8	49.9	20.6	15.0	59.1
01/31/17	81.5	93.7	39.4	18.4	6.4	58.9	23.9	16.8	54.8
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/07/17	0.0	15.2	100.0	100.0	82.0	0.0	98.6	82.7	0.0
01/31/17	0.0	13.1	100.0	100.0	82.4	0.0	78.4	78.1	17.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/07/17	21.6	25.7	92.3	77.6	79.3	4.2	48.4	65.5	51.9
01/31/17	17.3	15.1	93.1	77.3	75.2	6.1	100.0	97.8	32.7

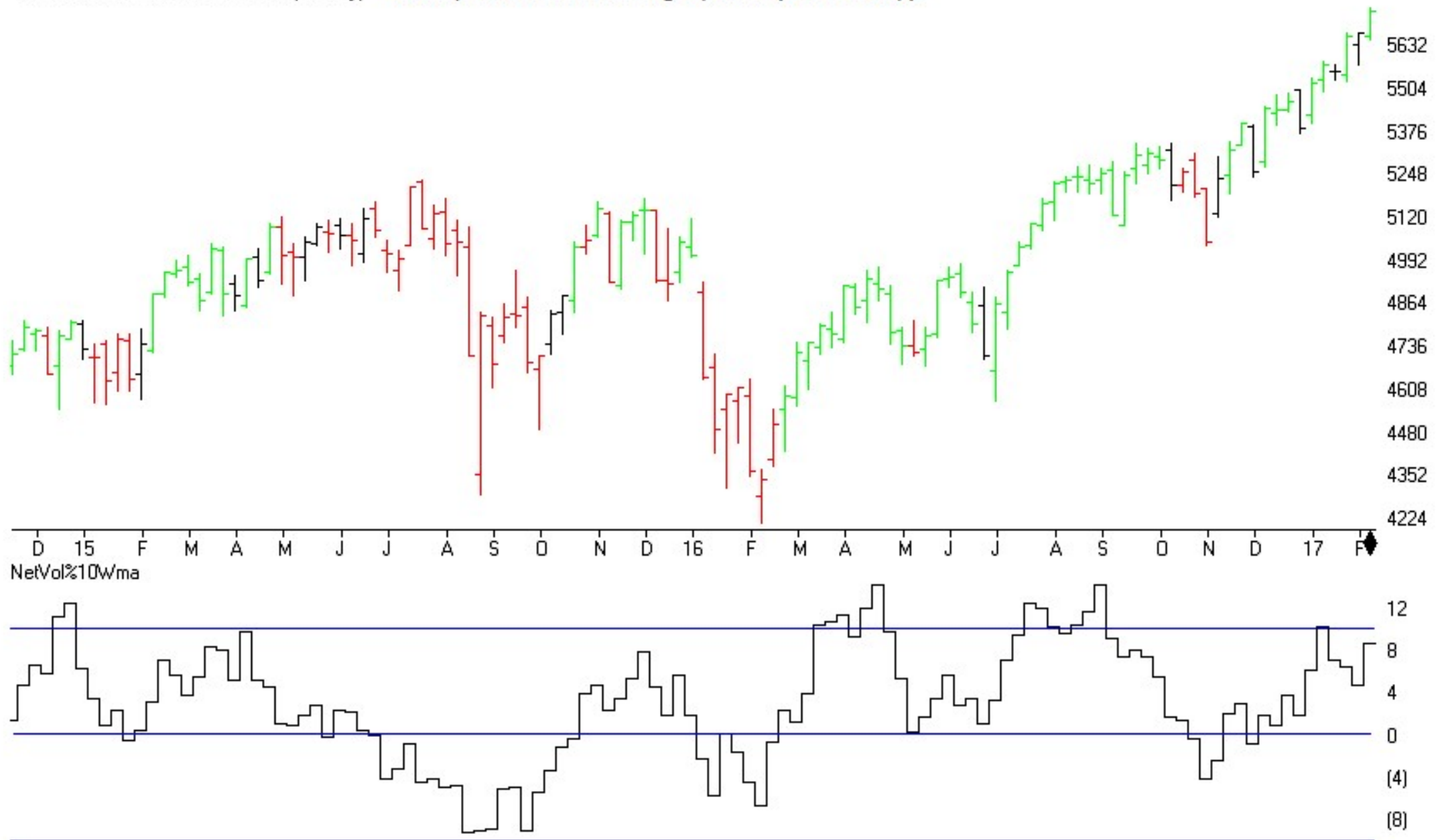
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



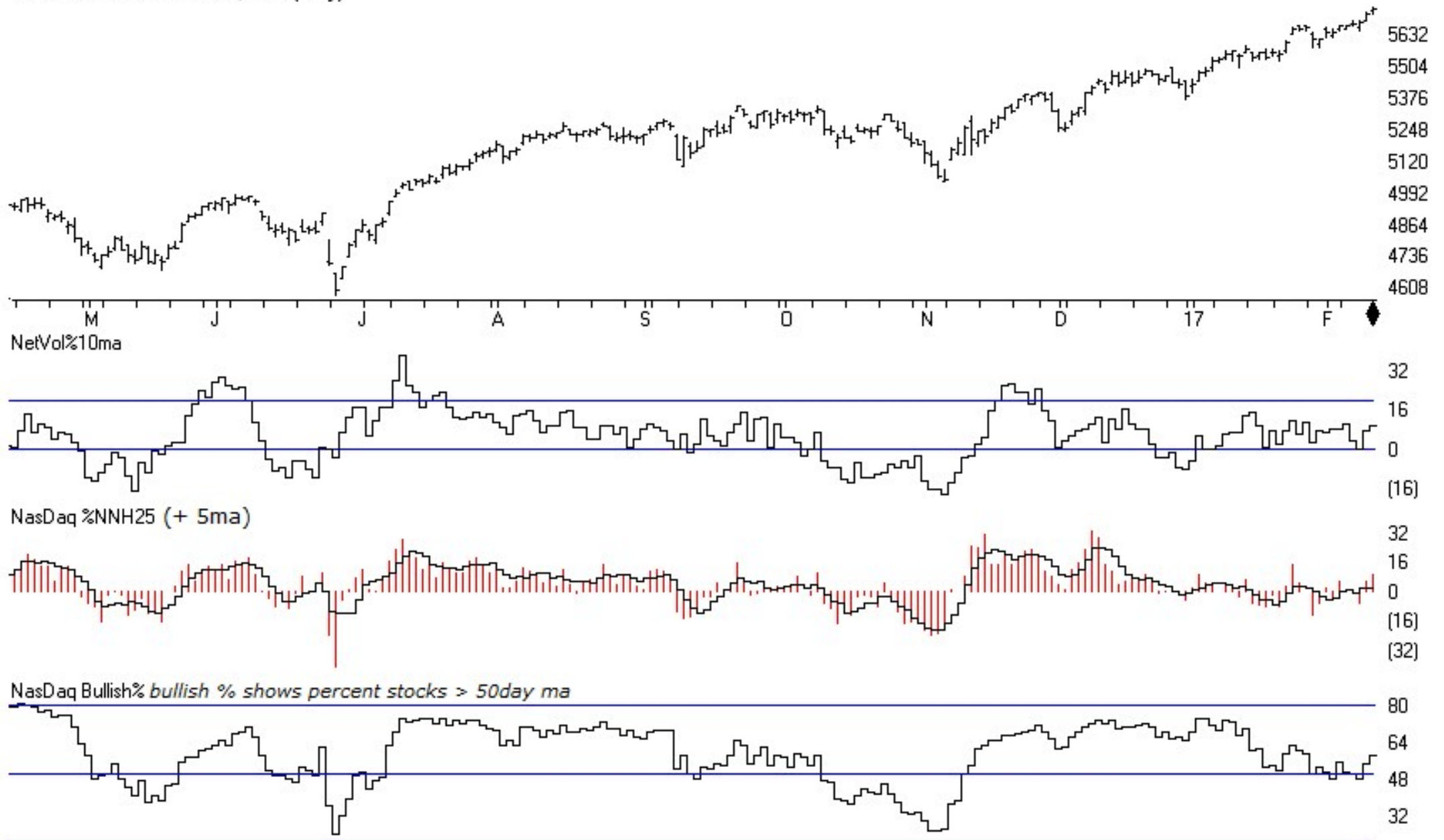
MARKET CHART NYSE (Daily)



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



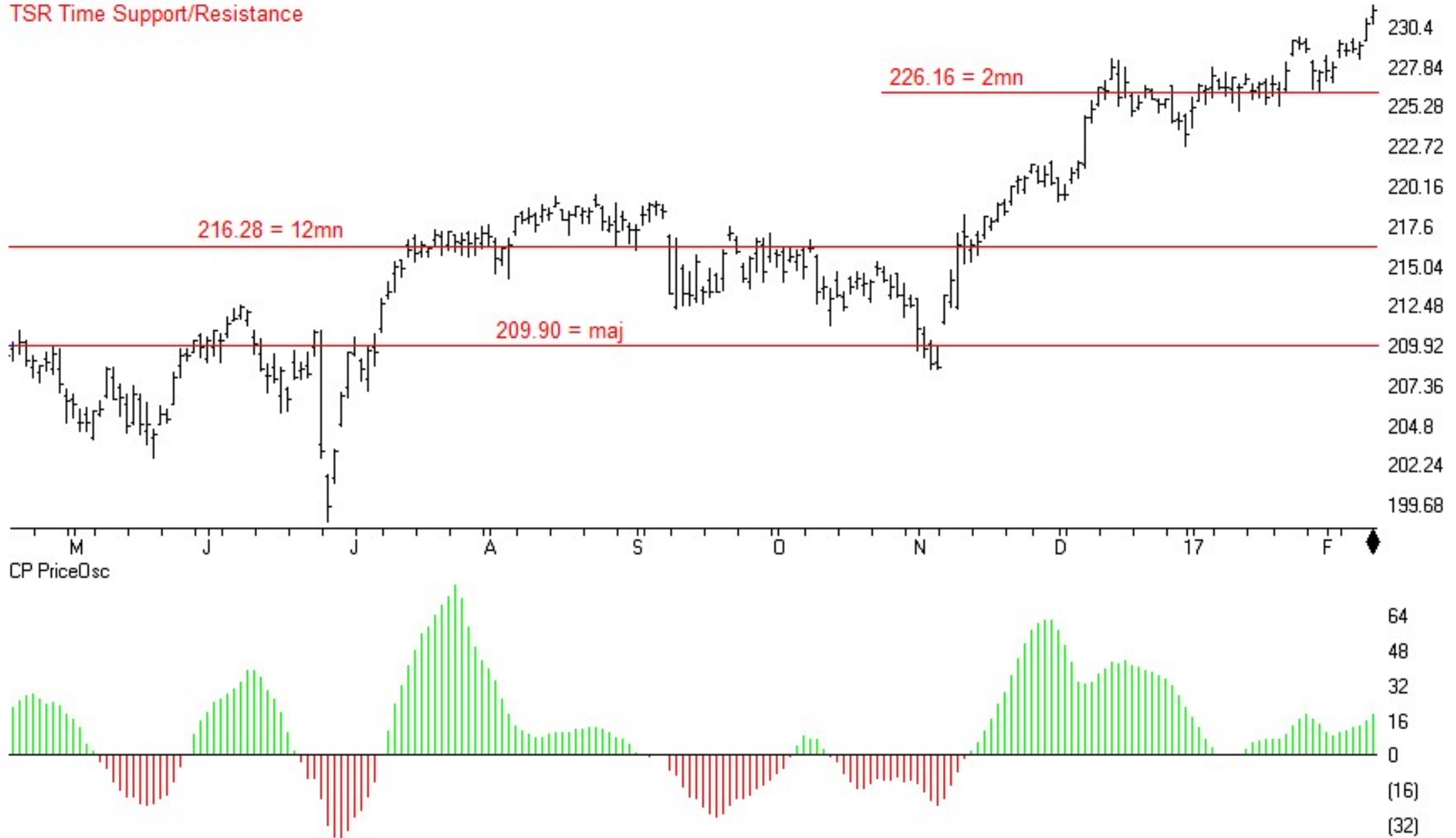
MARKET CHART NASDAQ 1800 (Daily)



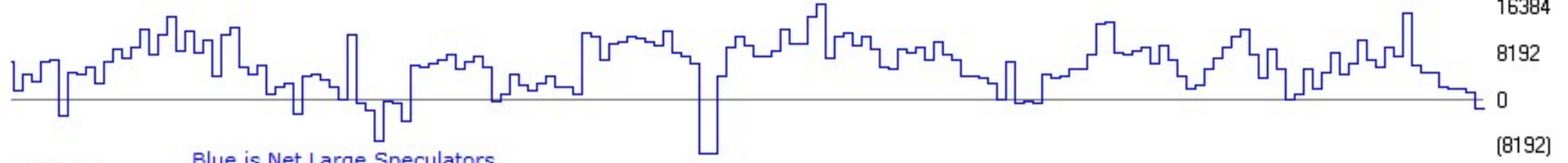
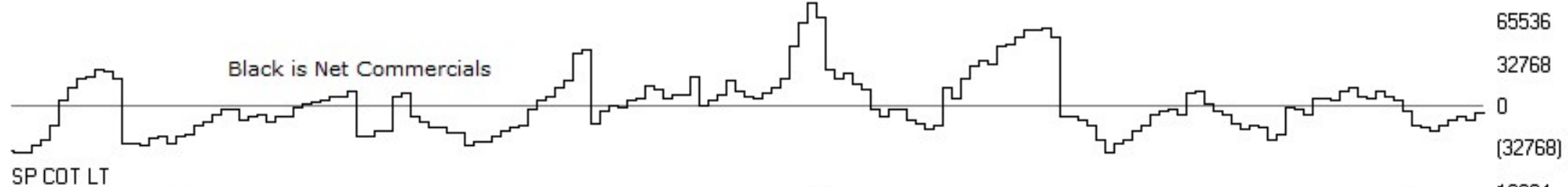
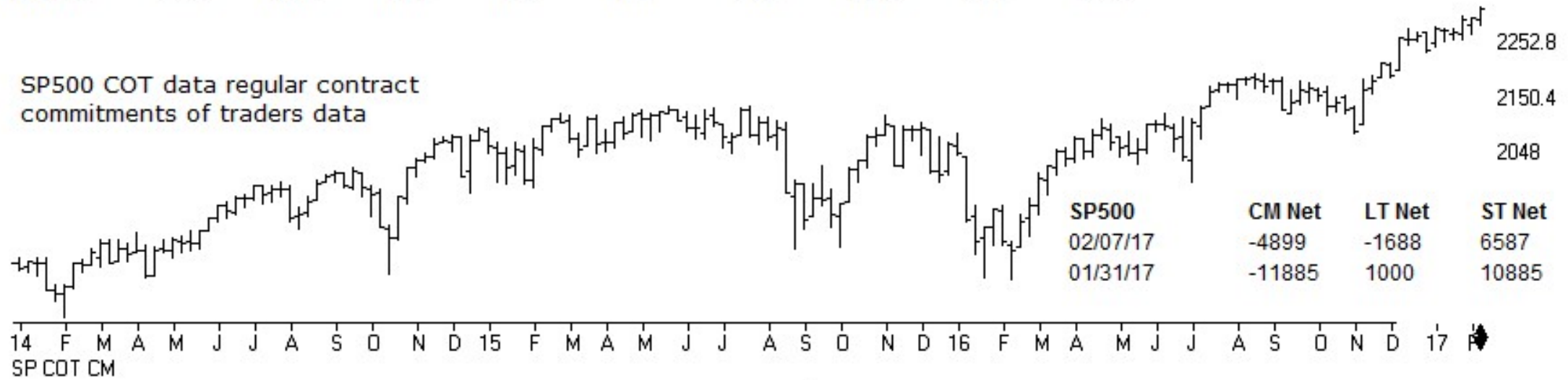


13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance

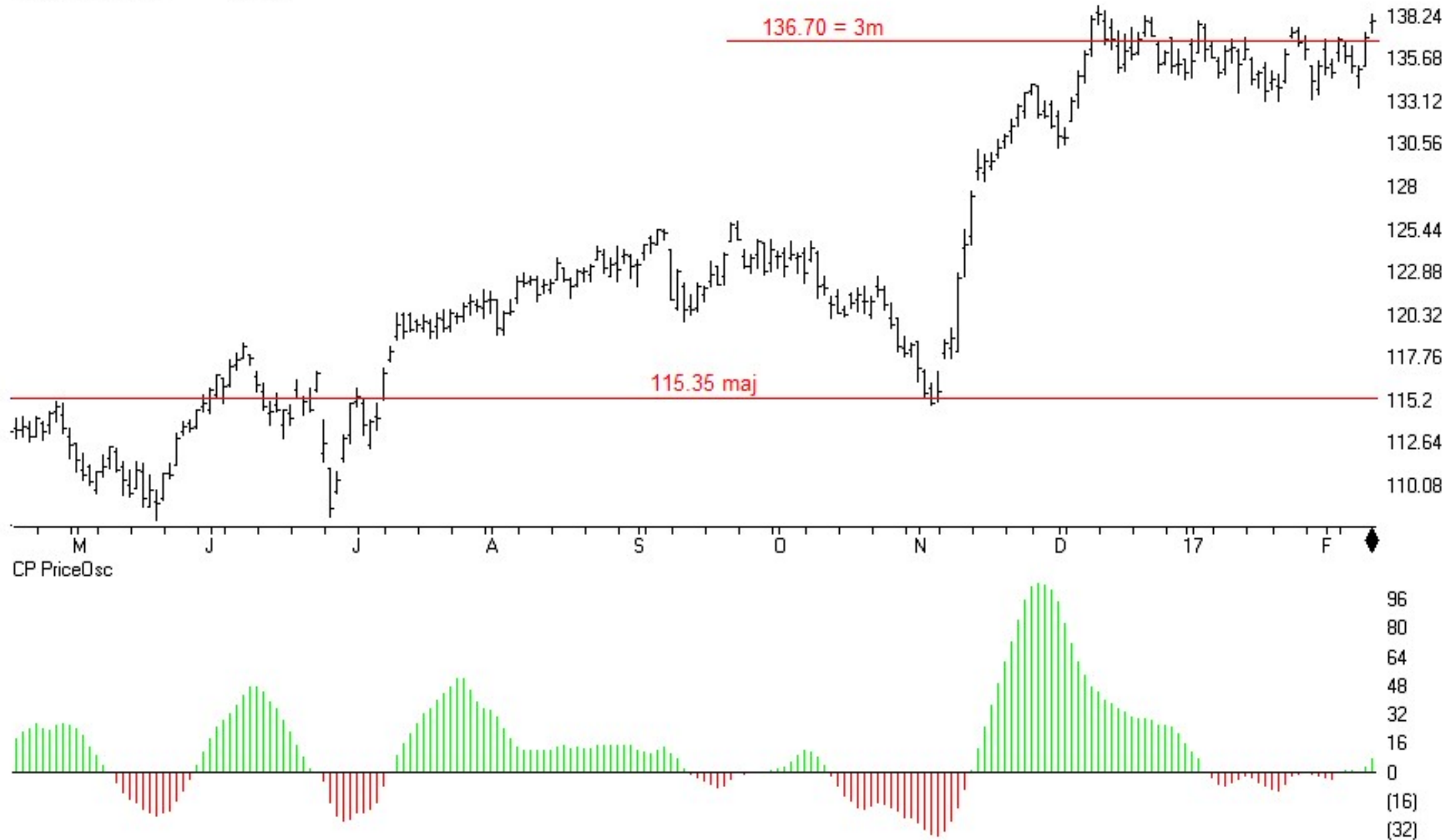


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/07/17	54.5	80.9	60.0	0.0	0.0	75.7	69.1	40.9	34.1
01/31/17	37.4	64.6	79.9	7.5	0.0	37.8	80.4	56.0	27.4

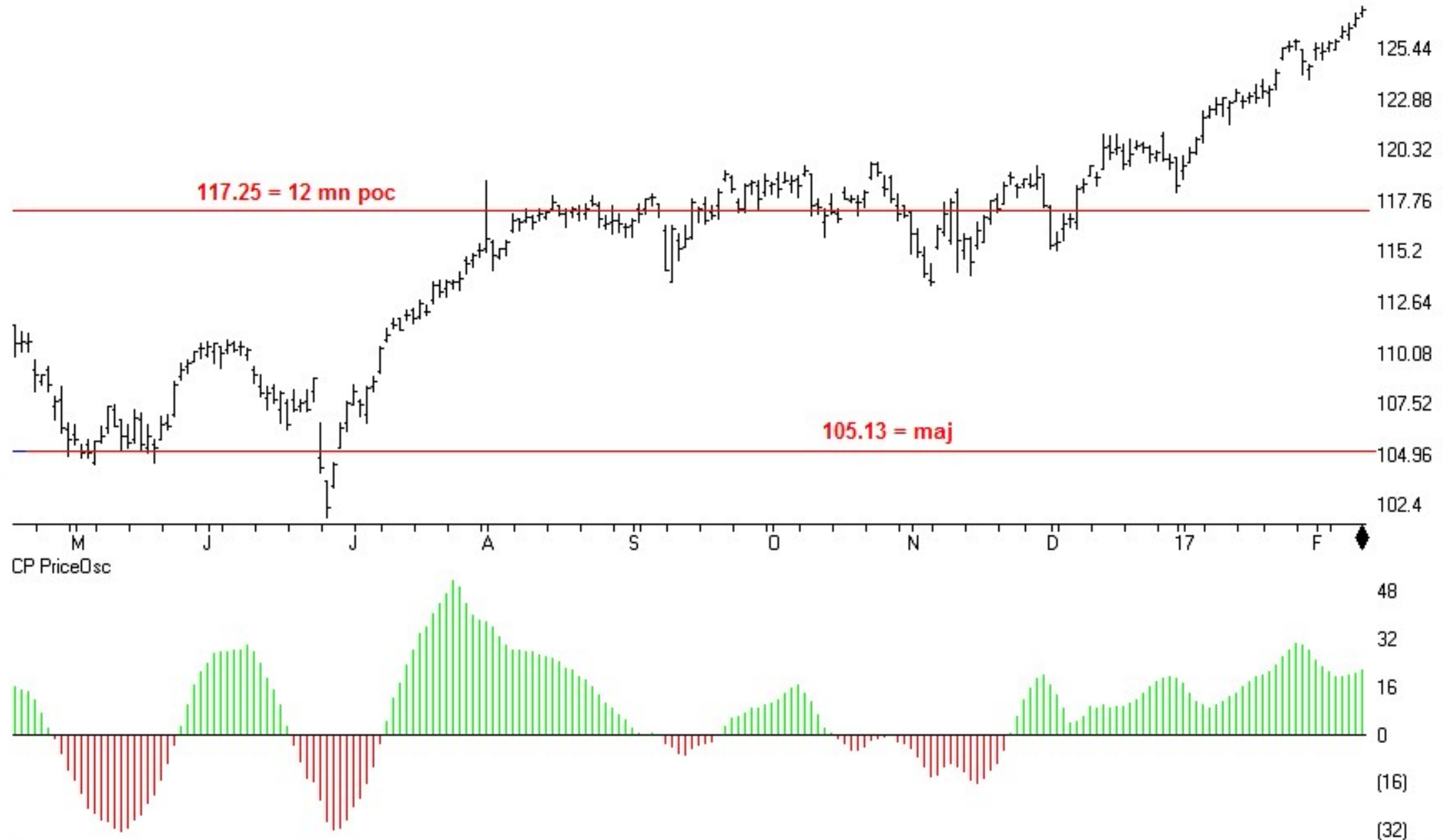


## TSR Time Support/Resistance

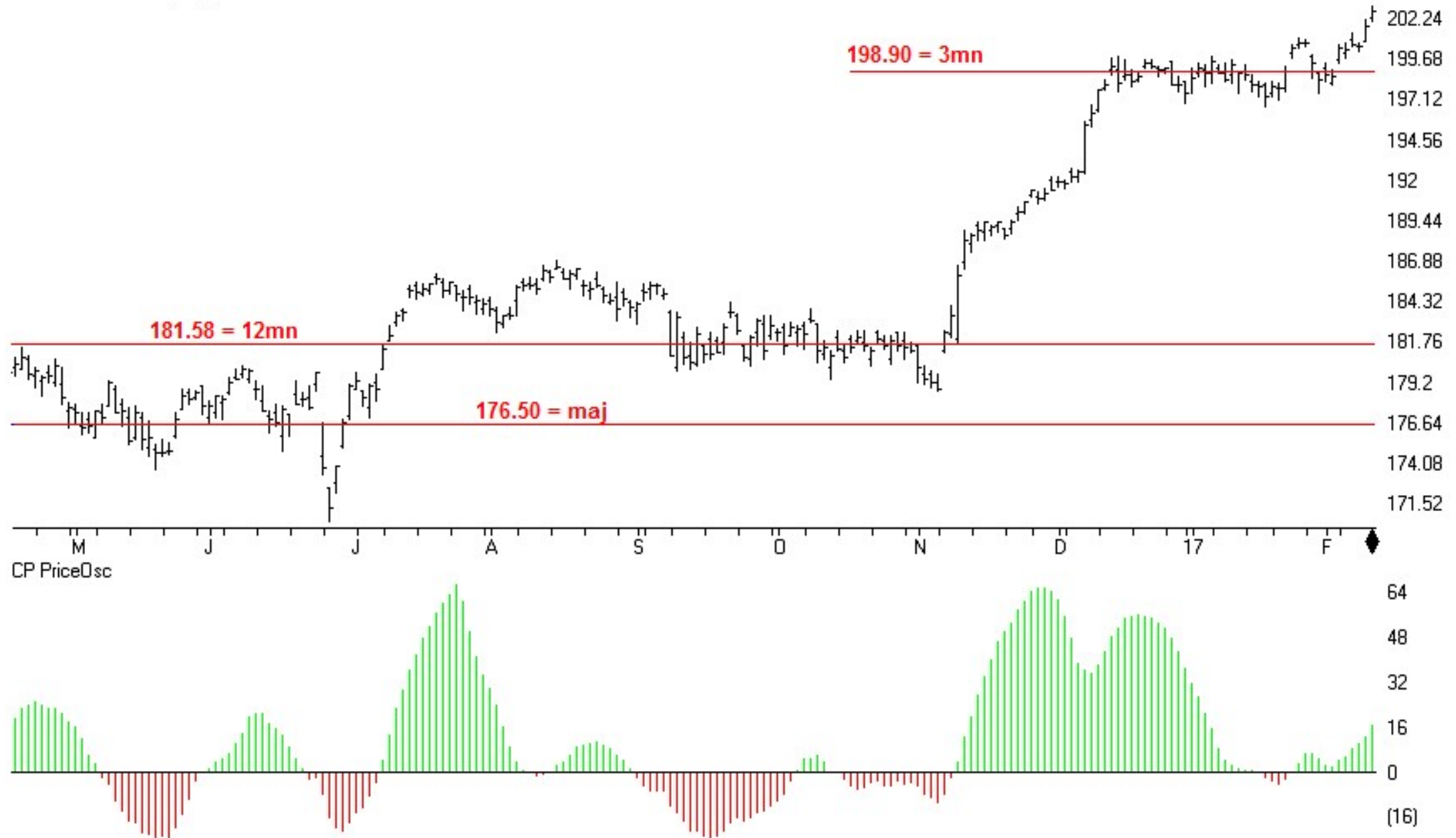
11 IWM R2000 ETF (Daily)



## TSR Time Support/Resistance 12 QQQ N100 ETF (Daily)

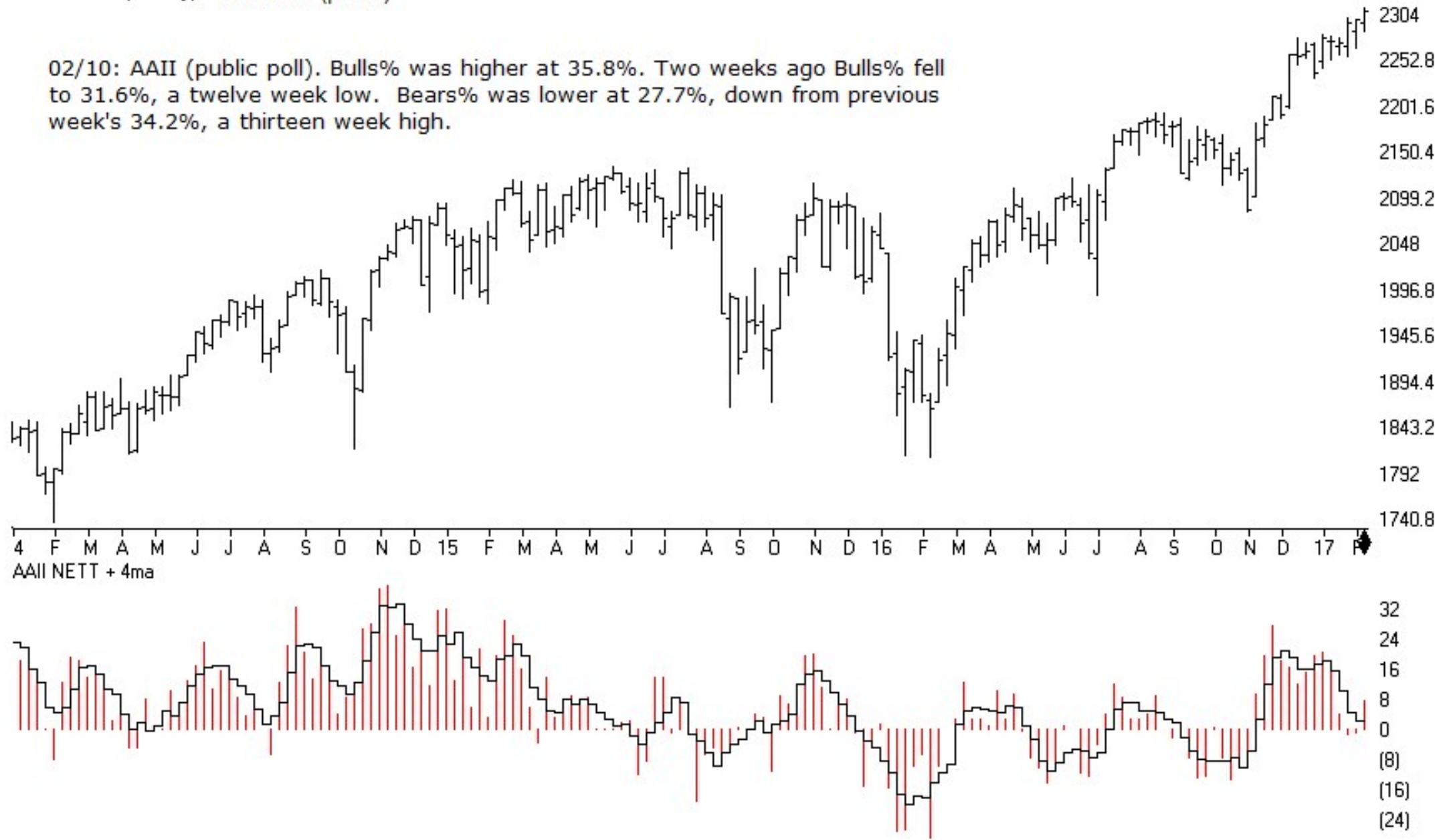


## TSR Time Support/Resistance 10 DIA DOW ETF (Daily)

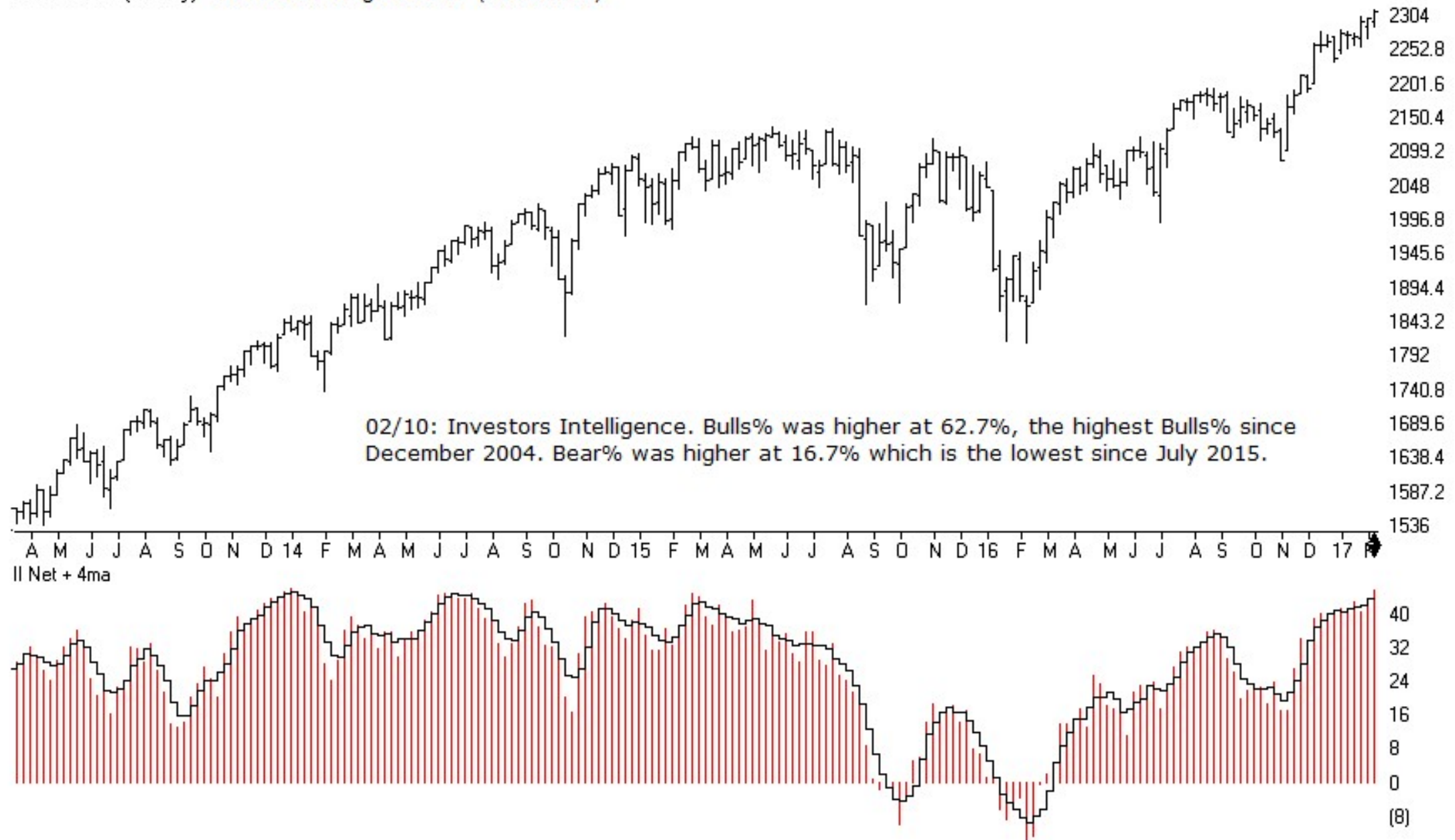


SP500 Index (Weekly) + AAI Poll (public)

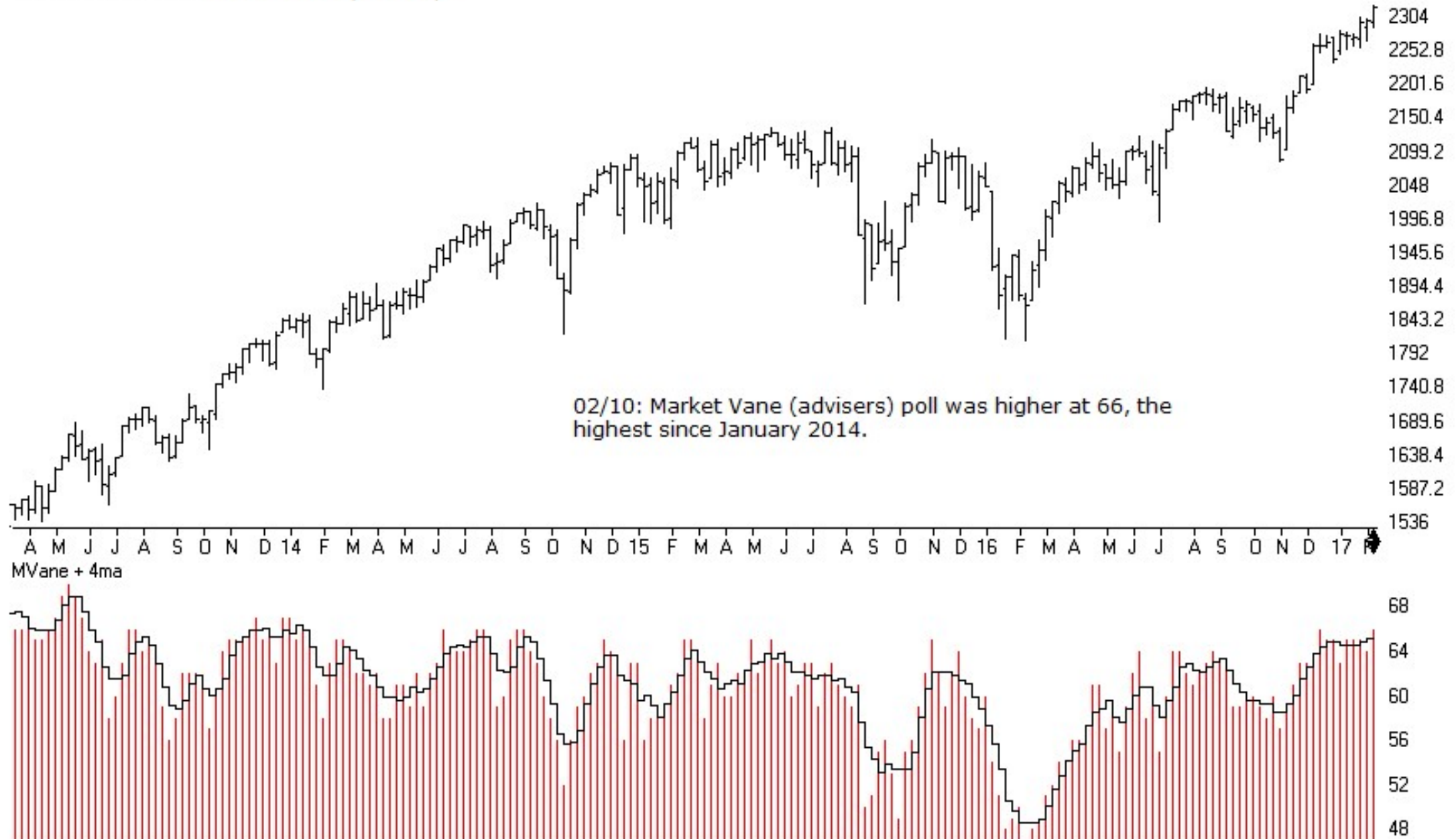
02/10: AAI (public poll). Bulls% was higher at 35.8%. Two weeks ago Bulls% fell to 31.6%, a twelve week low. Bears% was lower at 27.7%, down from previous week's 34.2%, a thirteen week high.



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



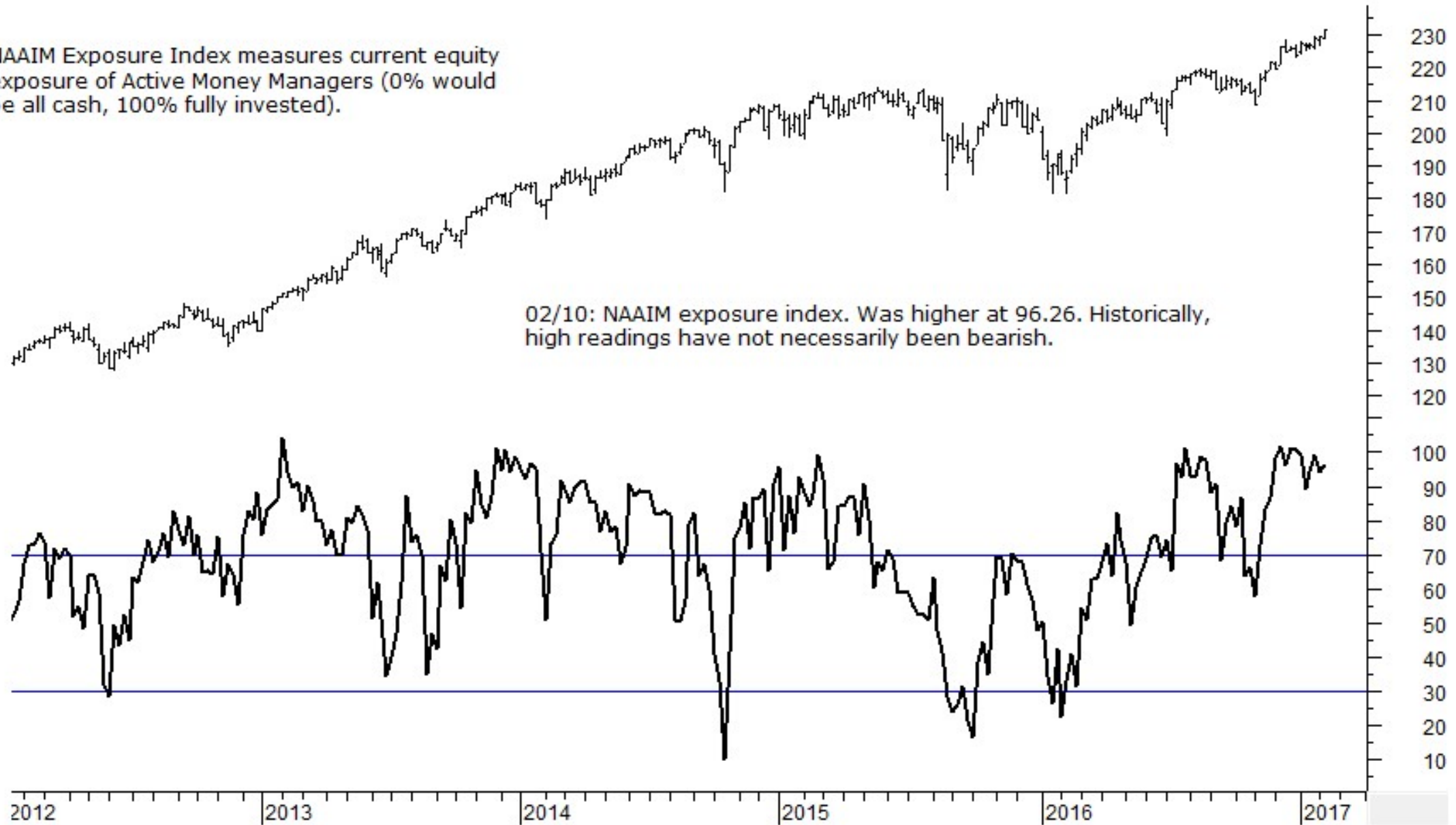
SP500 Index (Weekly) + Market Vane (advisors)



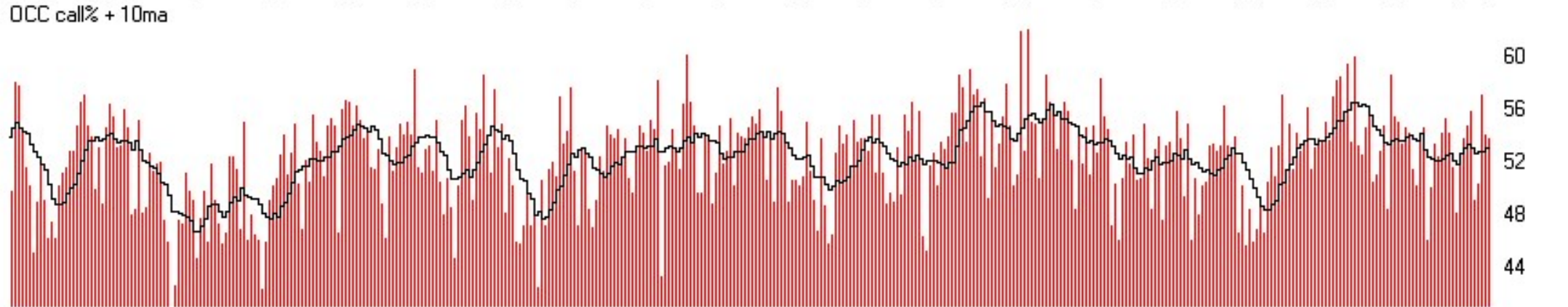
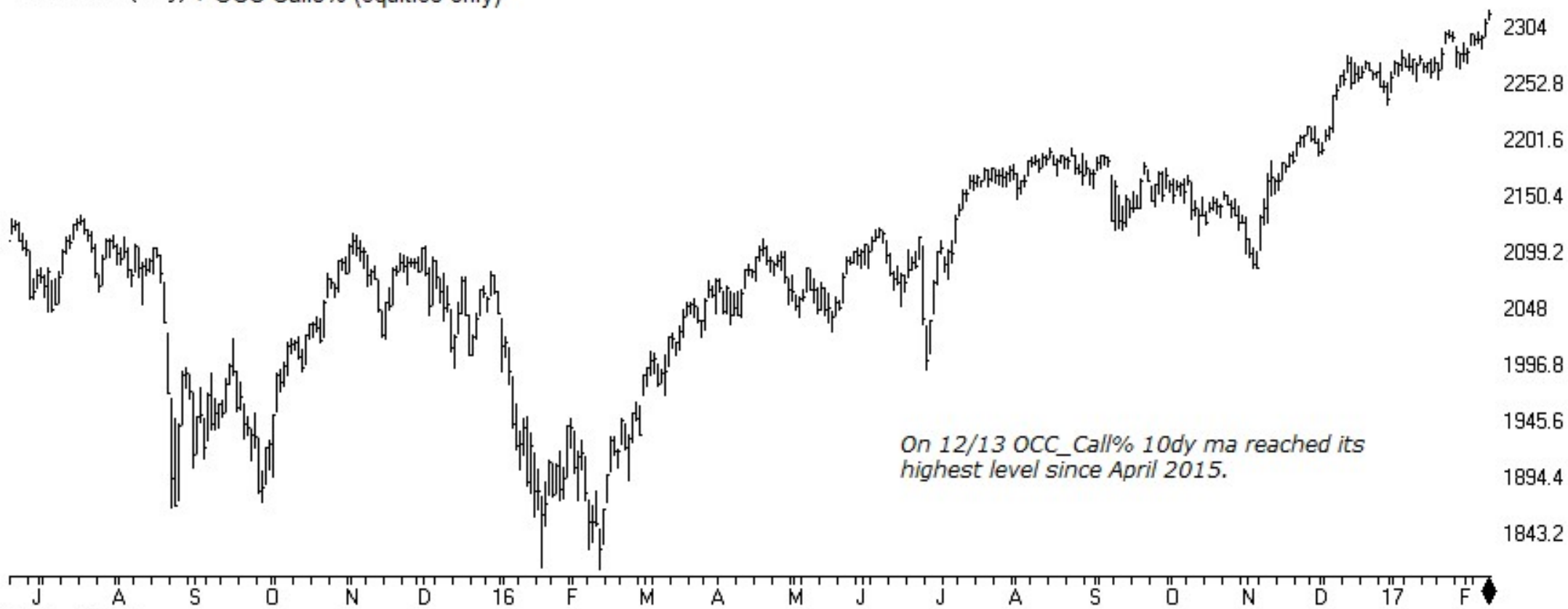


## SPY + NAAIM Exposure Index

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

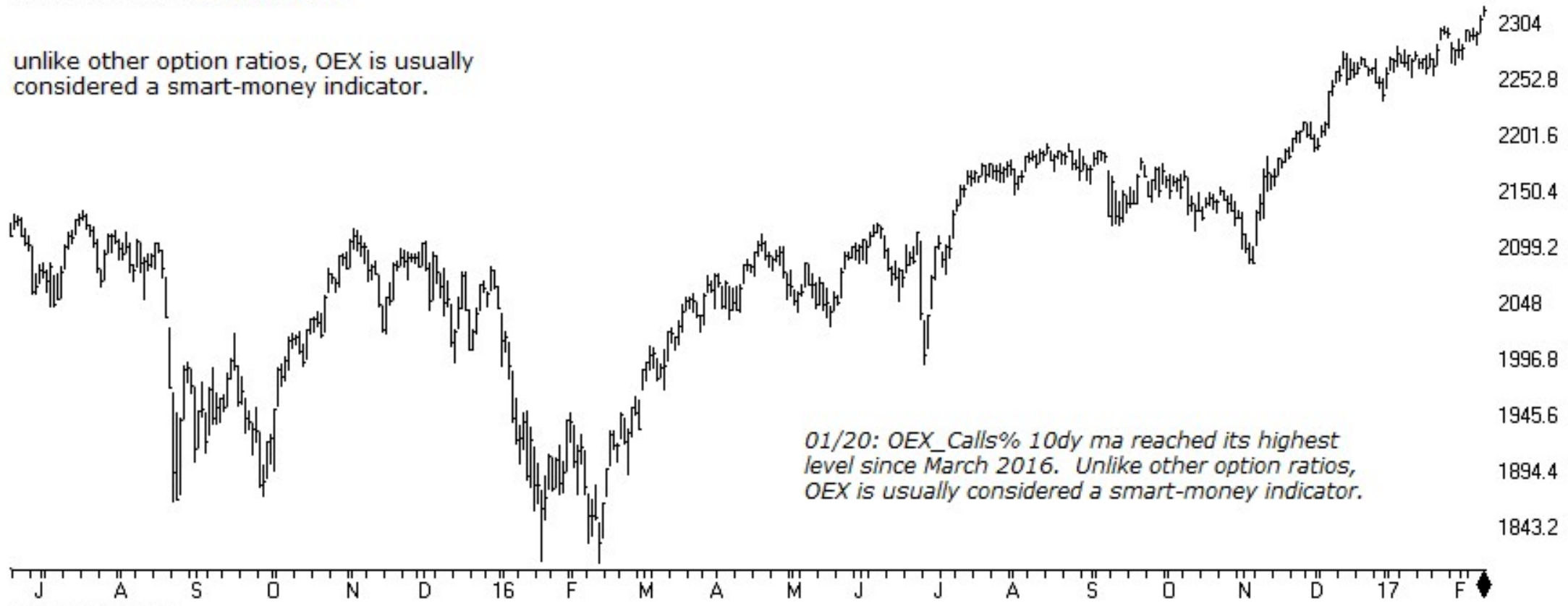


SP500 Index (Daily) + OCC Calls% (equities only)

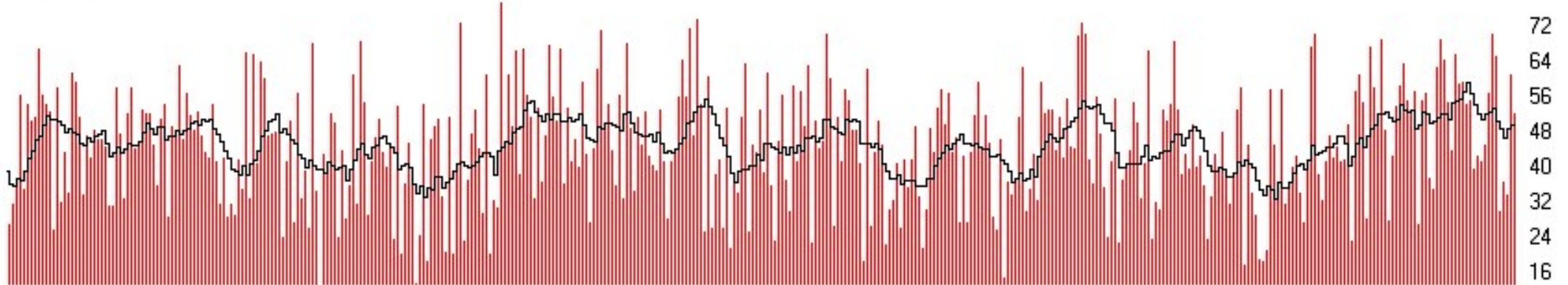


SP500 Index (Daily) + OEX Calls%

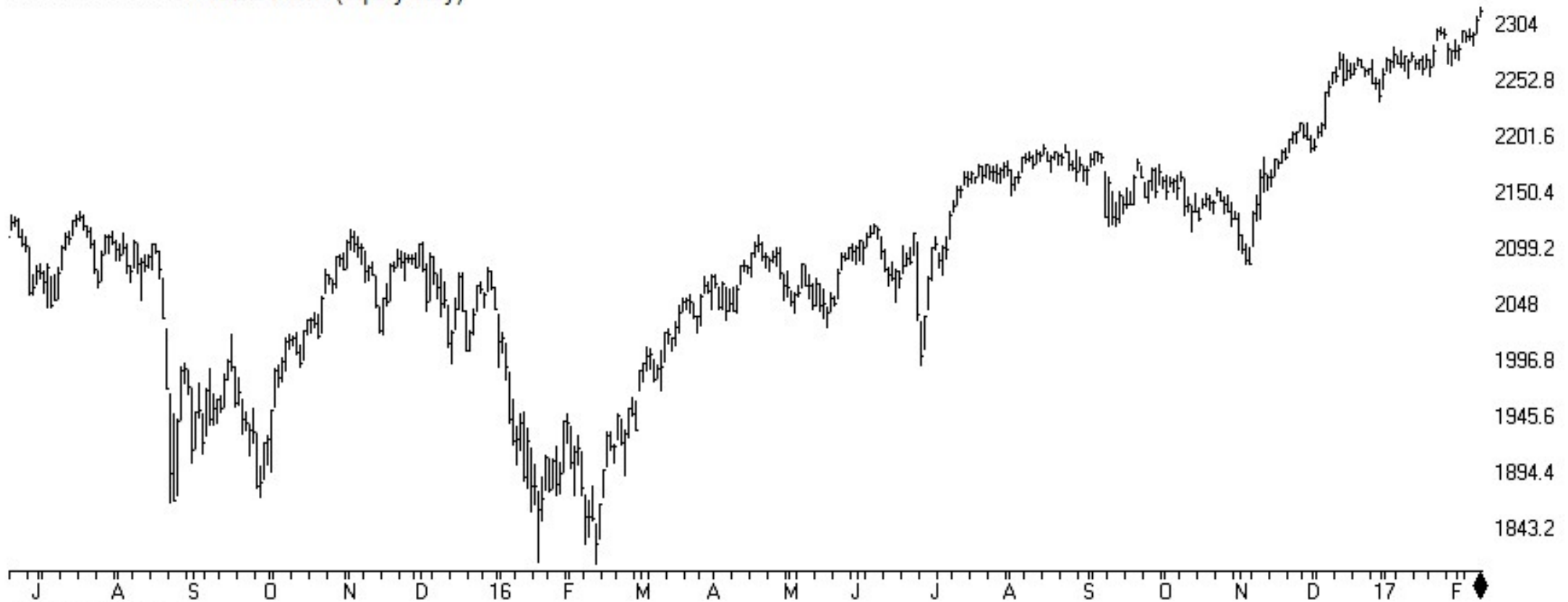
unlike other option ratios, OEX is usually considered a smart-money indicator.



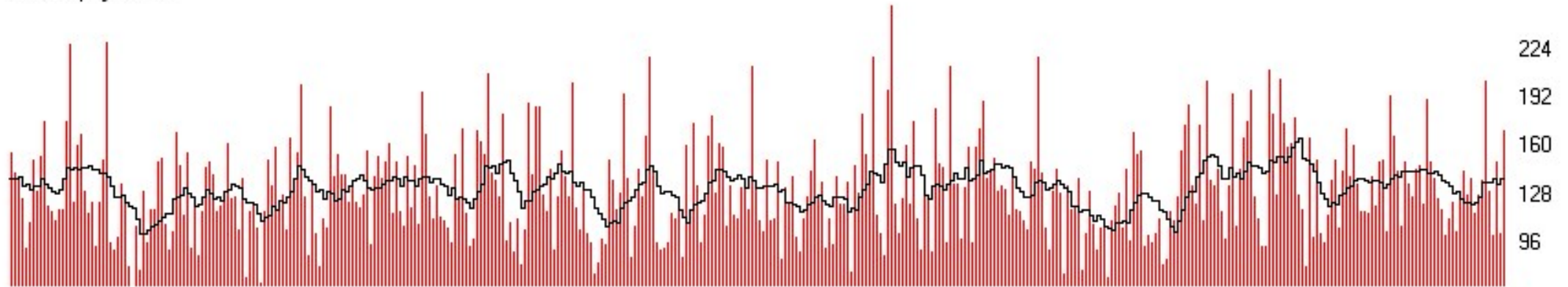
OEX Call% + 10ma



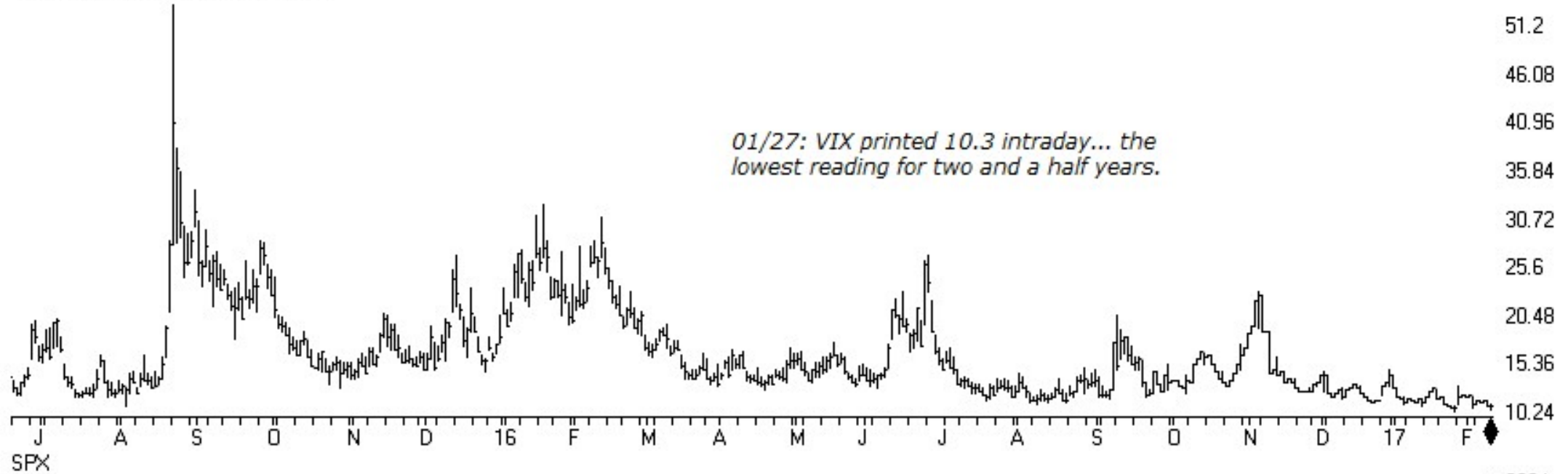
SP500 Index (Daily) + ISEE Index (equity only)



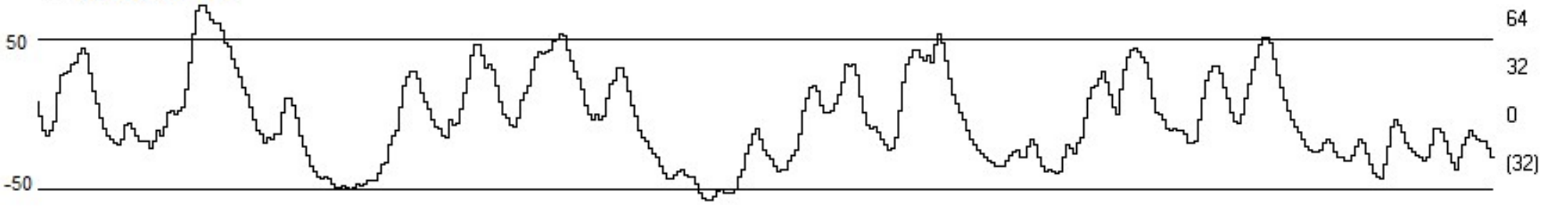
ISEE Equity+10ma



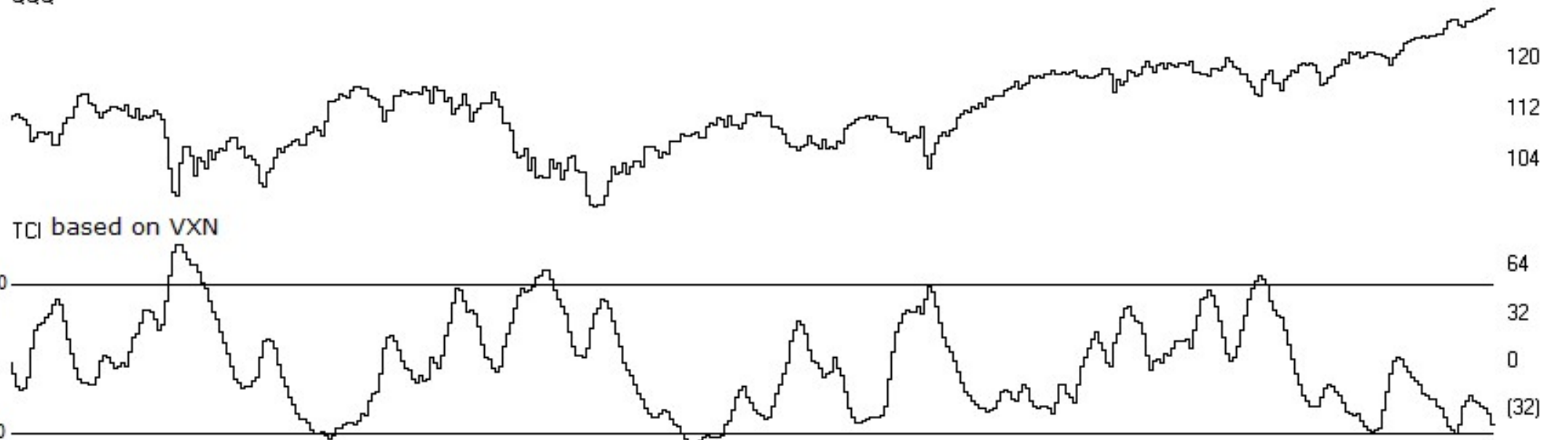
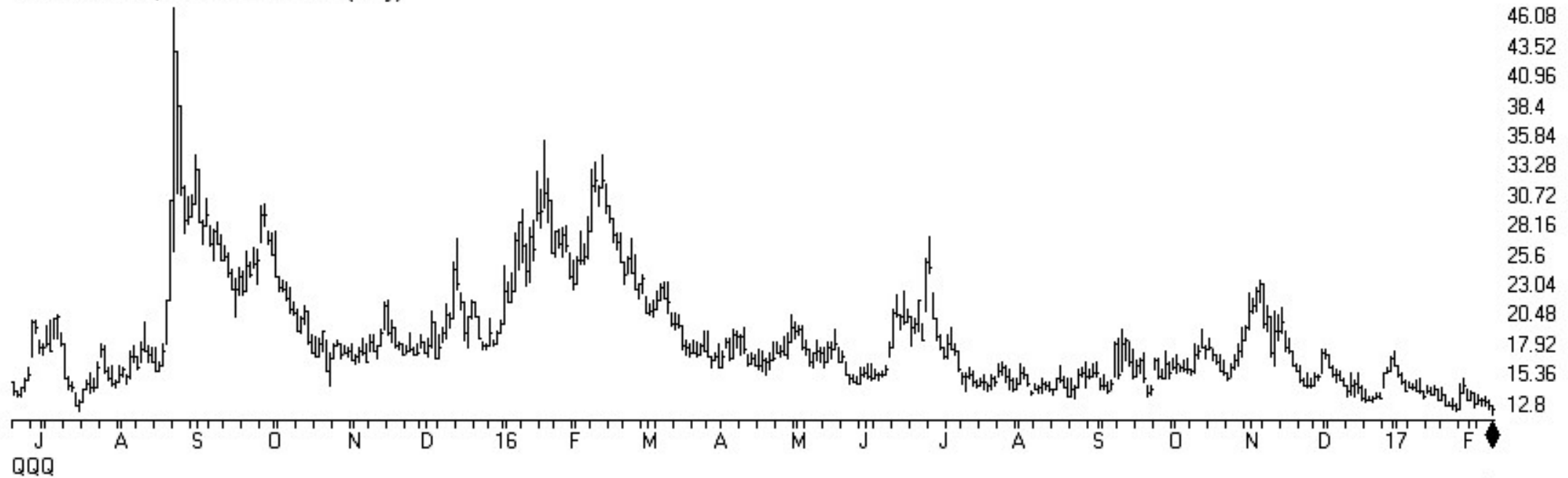
VIX - S&P 500 Volatility Index (Daily)



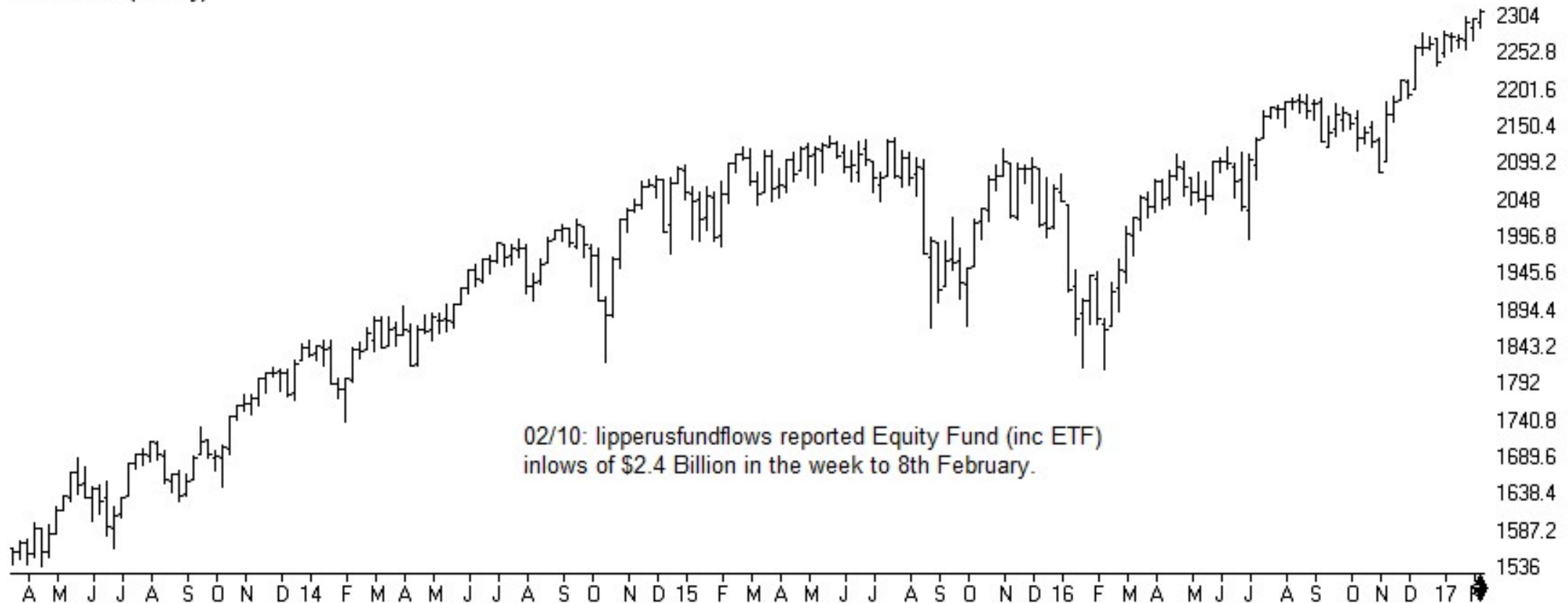
TCI based on VIX



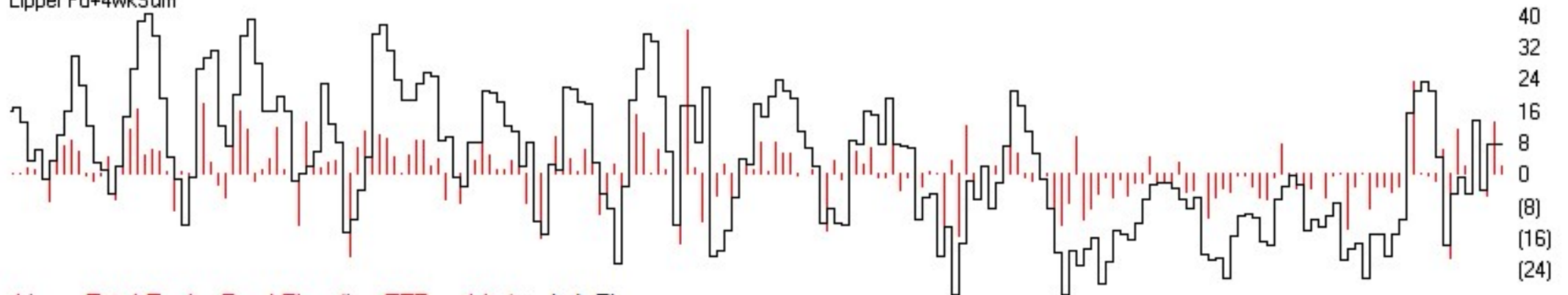
VXN - NASDAQ VOLATILITY INDEX (Daily)



SP500 Index (Weekly)



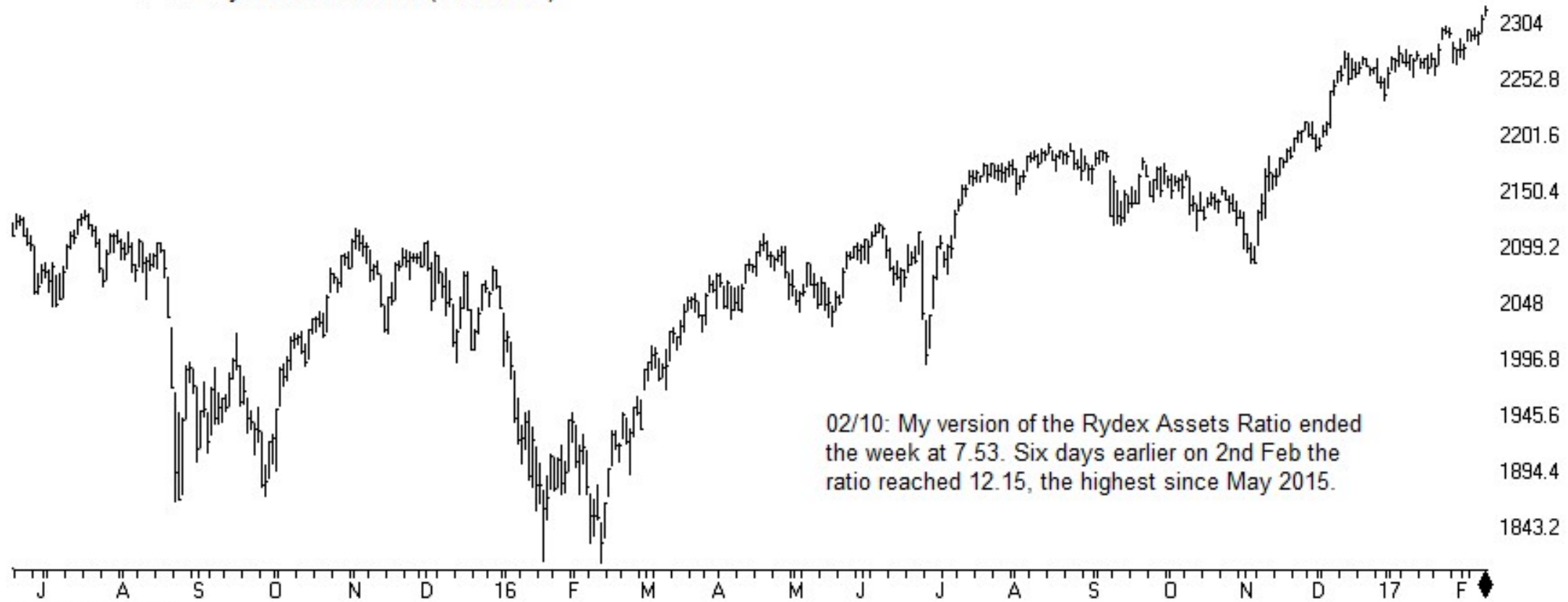
Lipper Fd+4wkSum



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

# Sentiment

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



RyMajAssetsRatio

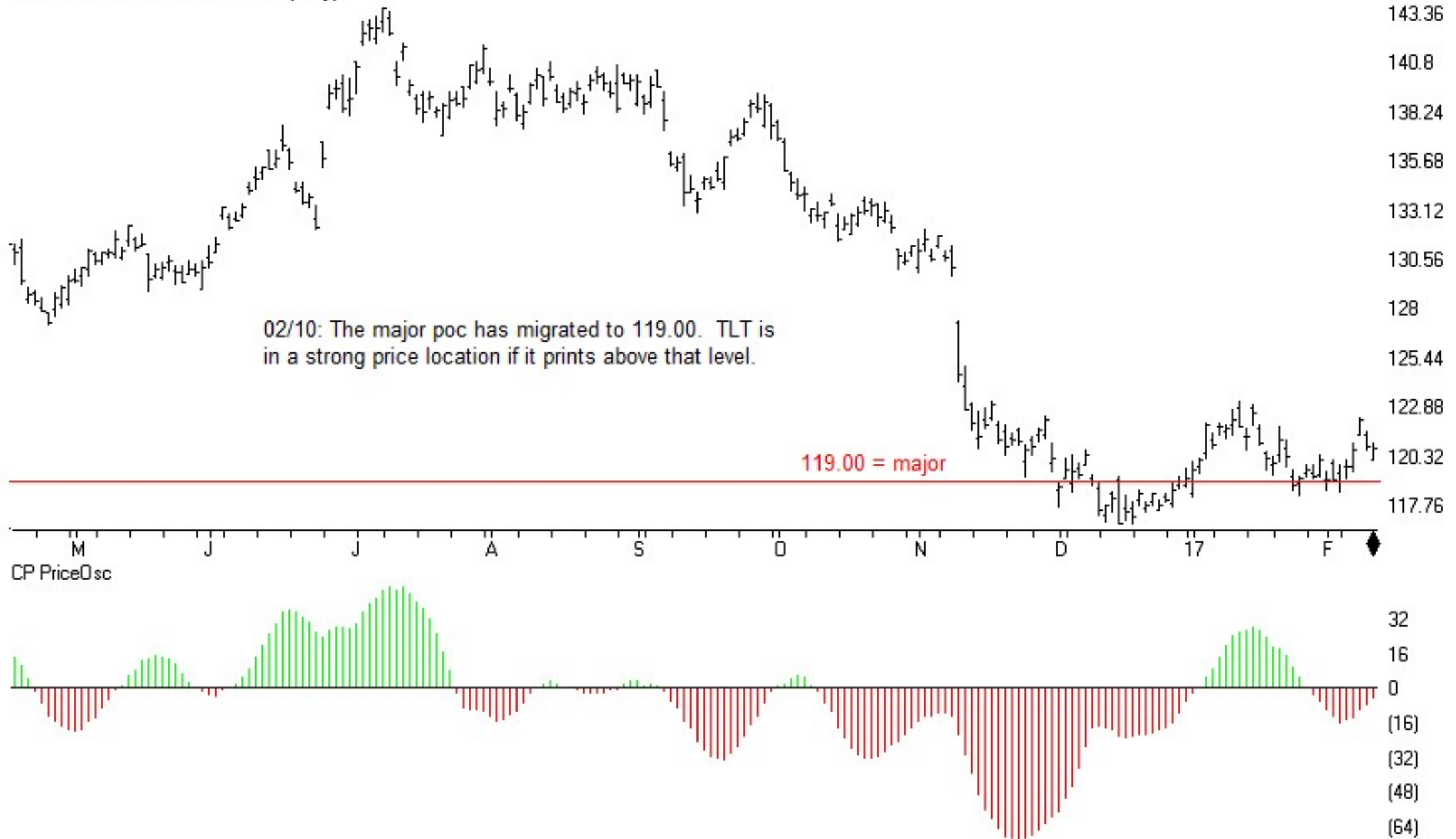


Rydex Assets Ratio (CP version)

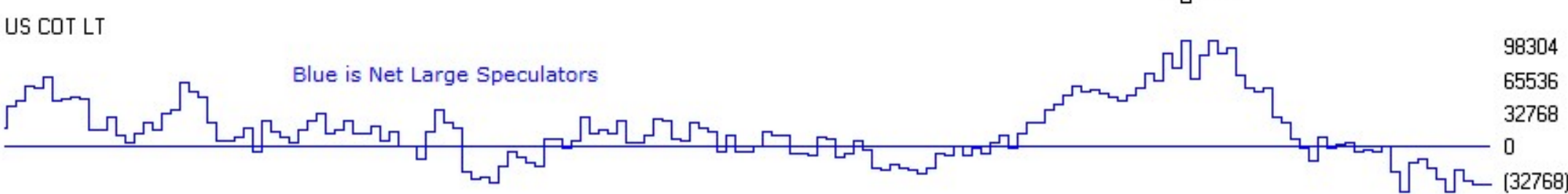
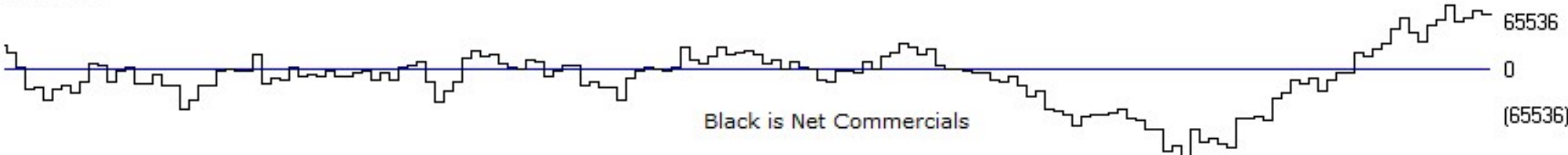
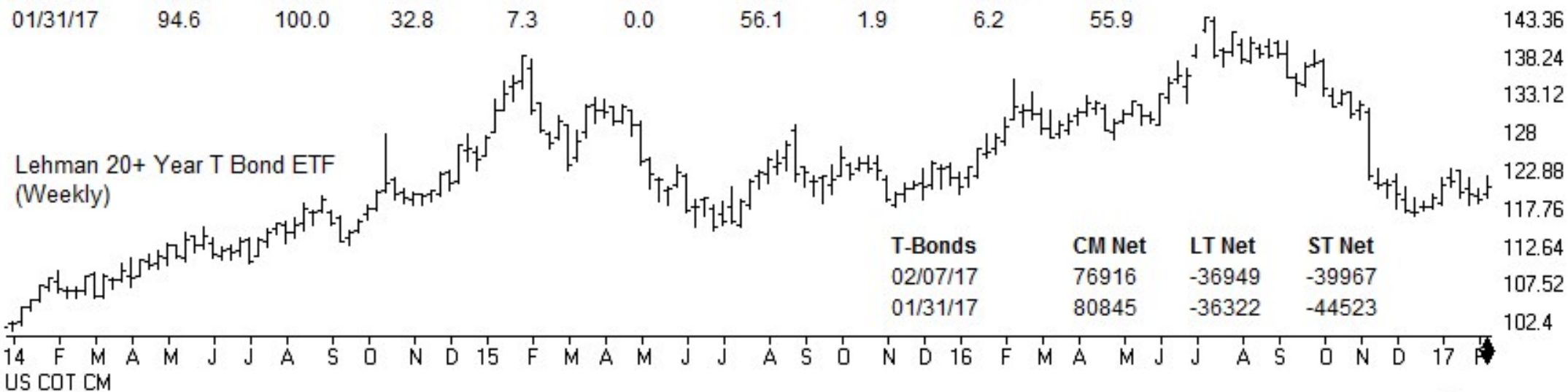


TSR Time Support/Resistance

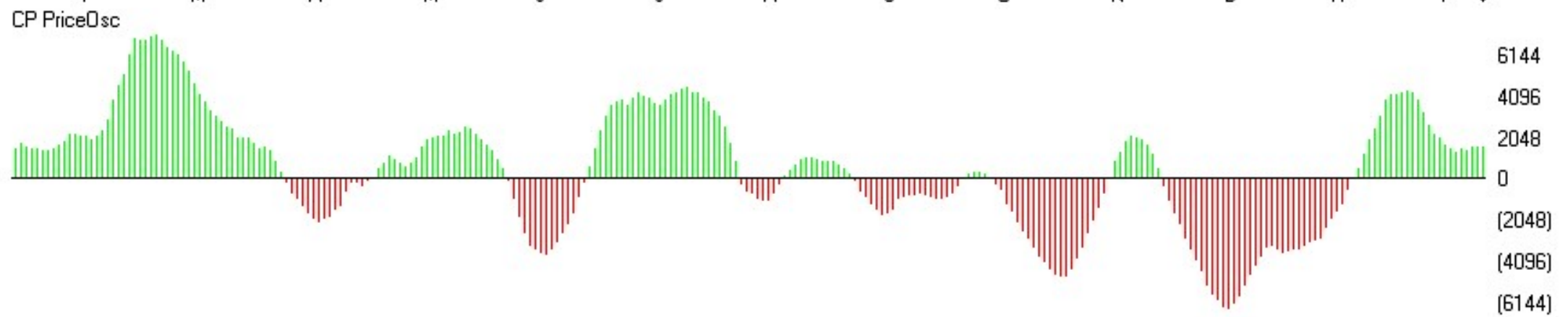
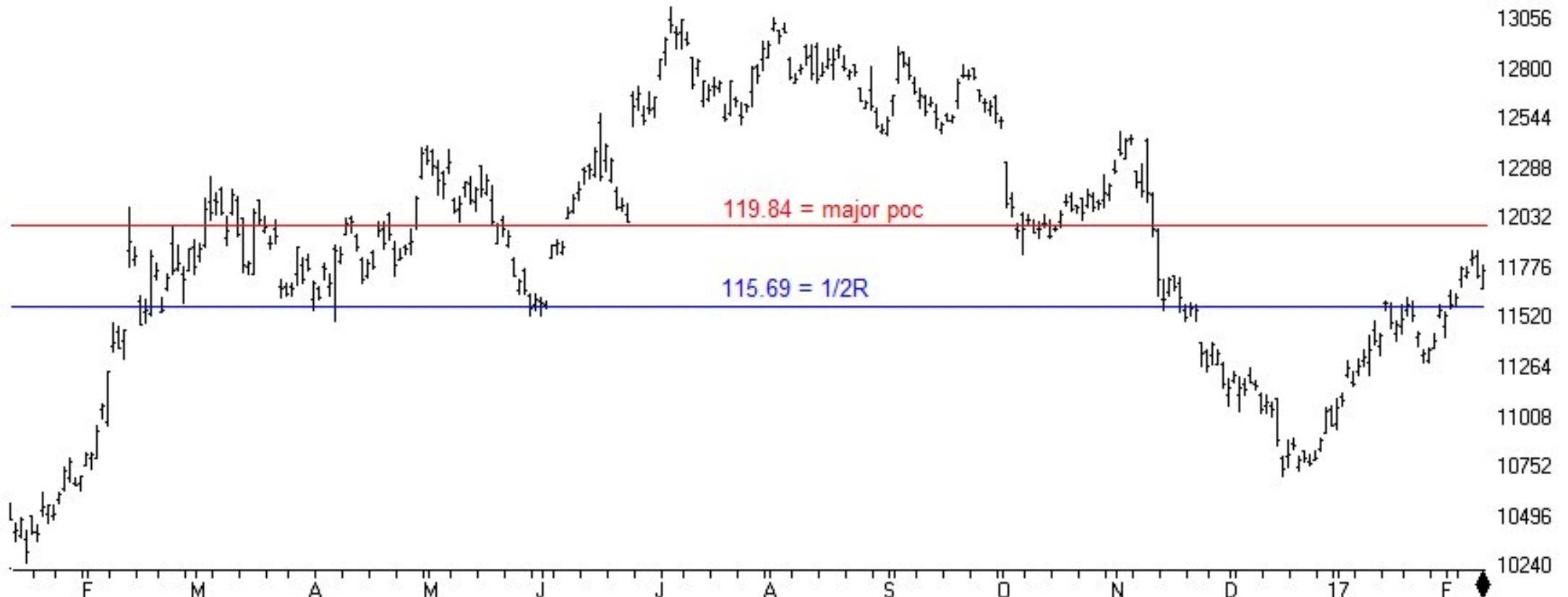
30 Lehman 20+ Year T Bond ETF (Daily)



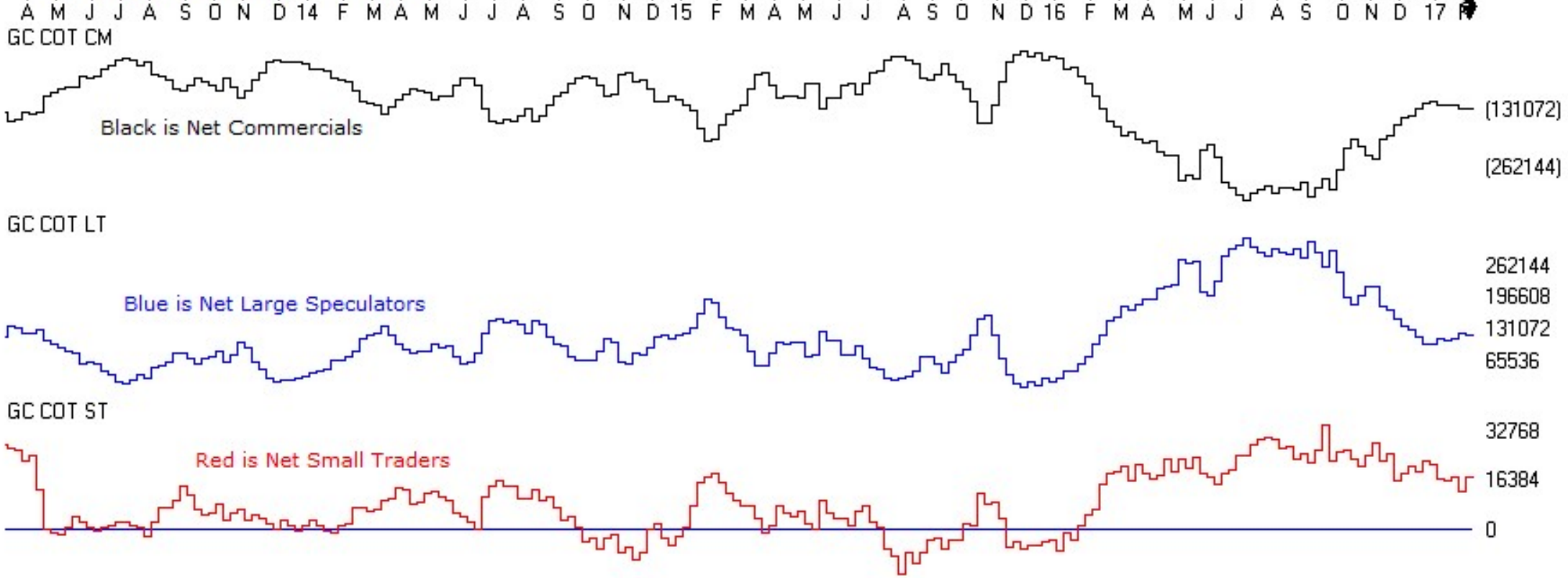
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/07/17	92.2	94.9	30.0	6.7	2.8	63.5	8.2	16.1	57.5
01/31/17	94.6	100.0	32.8	7.3	0.0	56.1	1.9	6.2	55.9



TSR Time Support/Resistance  
STREETTRACKS GOLD TRUST ETF (Daily)

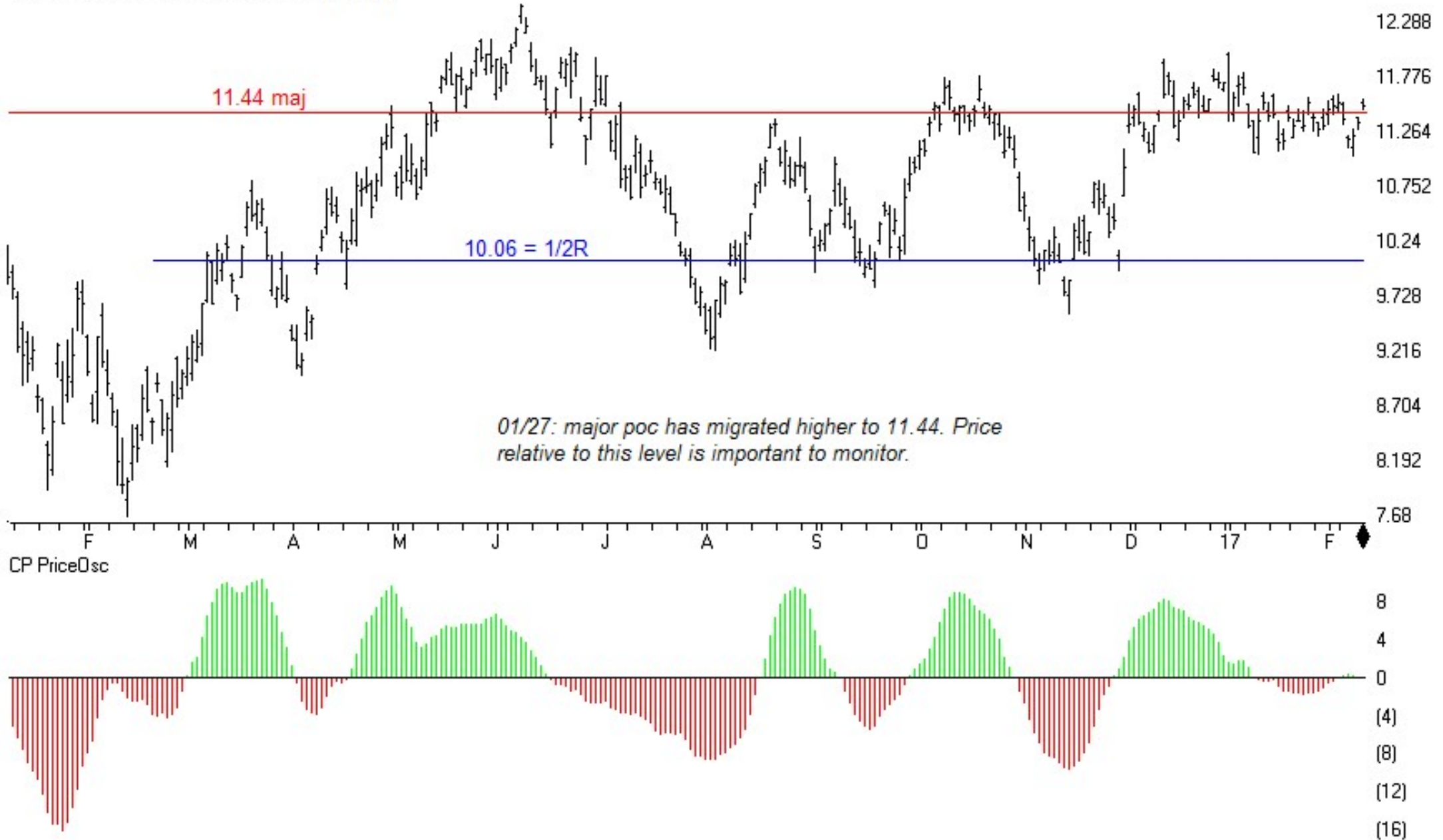


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/07/17	92.2	99.5	36.2	9.7	44.5	81.3	20	28.5	53.6
01/31/17	93.3	100	39.3	10.7	50.8	78.4	0	25.1	81.1

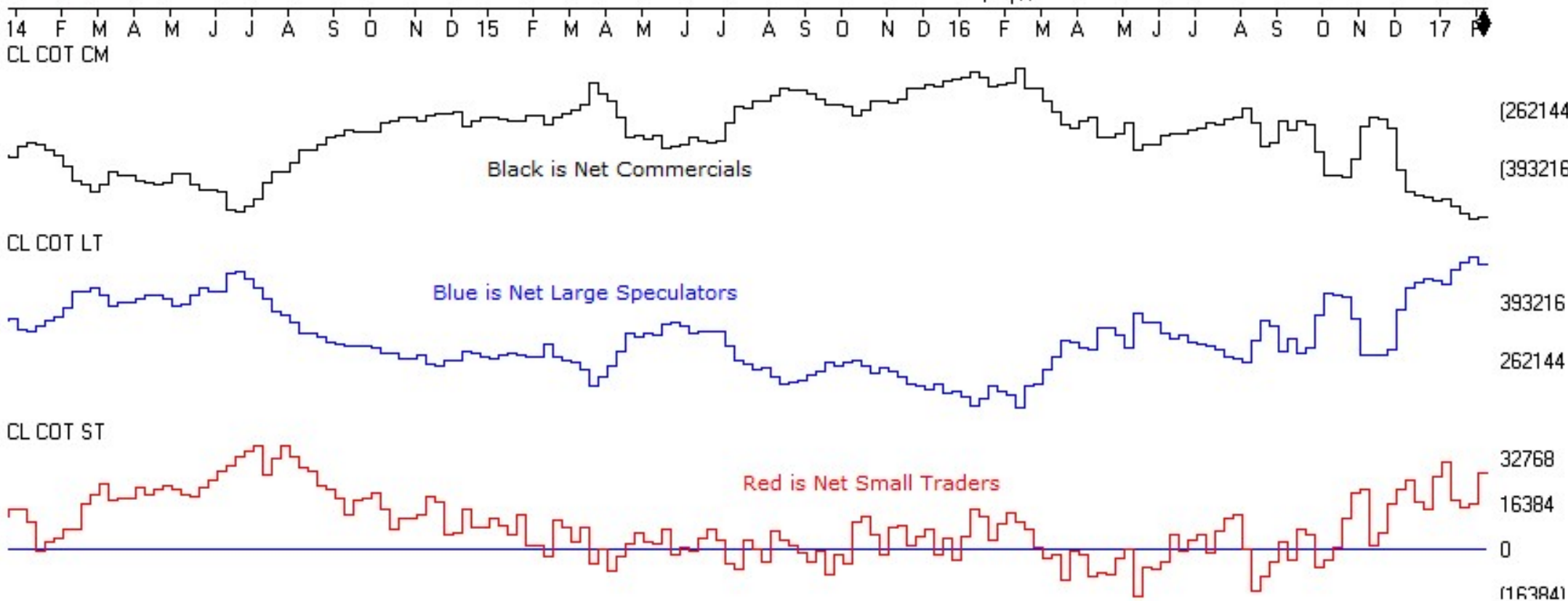
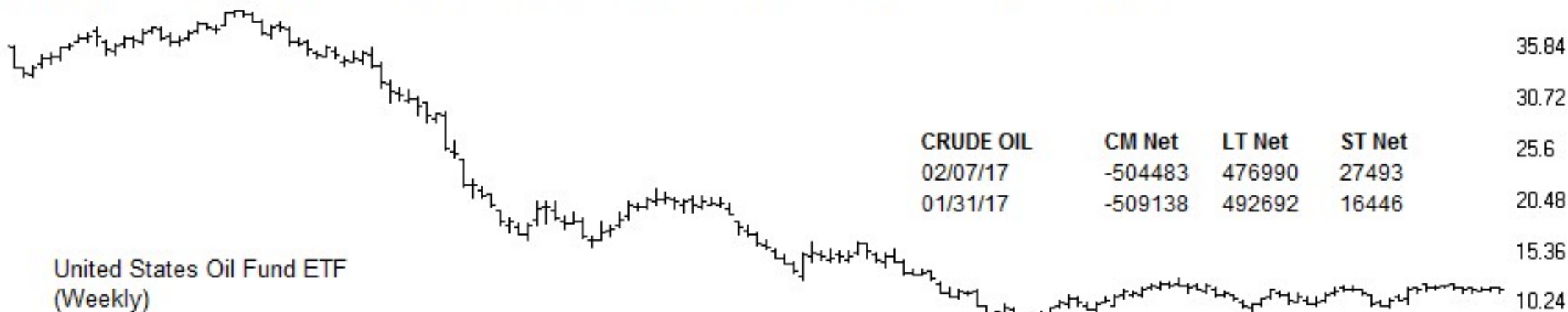


TSR Time Support/Resistance

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
02/07/17	2.0	20.0	89.6	92.7	62.6	13.3	90.7	63.6	35.7
01/31/17	0.0	17.7	92.9	100.0	60.3	1.0	67.2	7.2	17.9

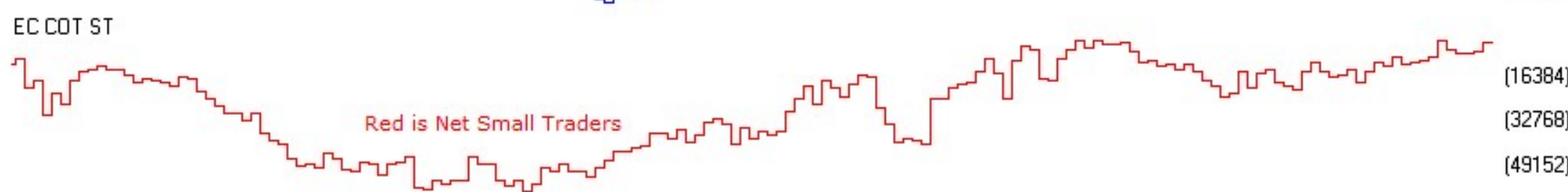
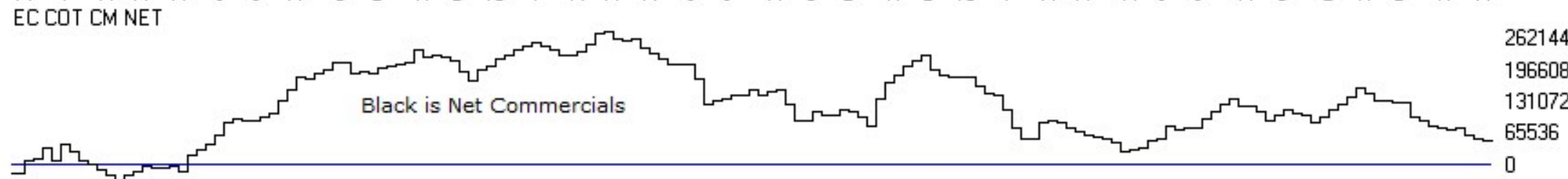
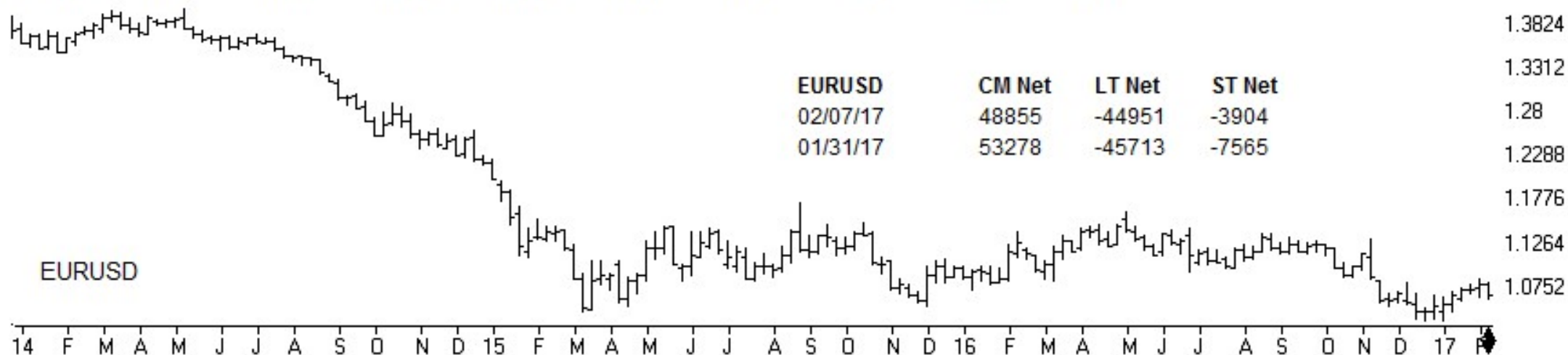


TSR Time Support/Resistance

51 EURUSD (Daily)



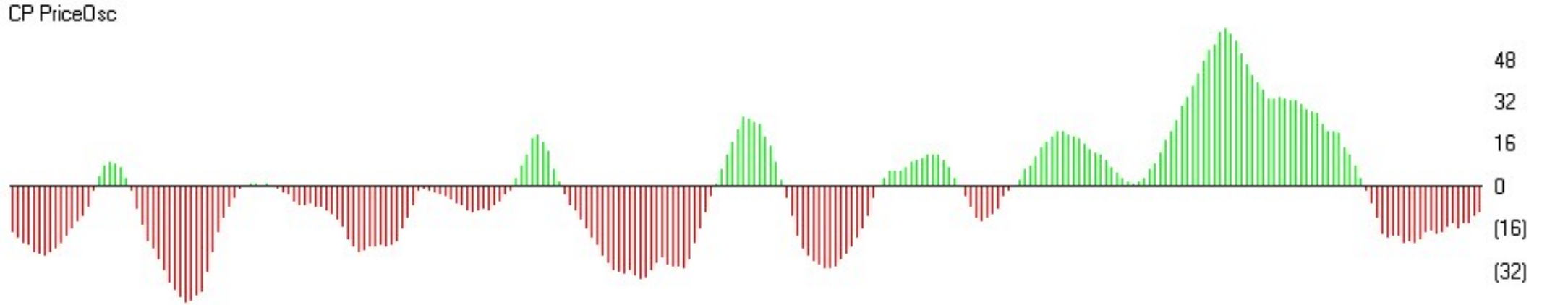
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/07/17	0.0	15.2	100.0	100.0	82.0	0.0	98.6	82.7	0.0
01/31/17	0.0	13.1	100.0	100.0	82.4	0.0	78.4	78.1	17.0



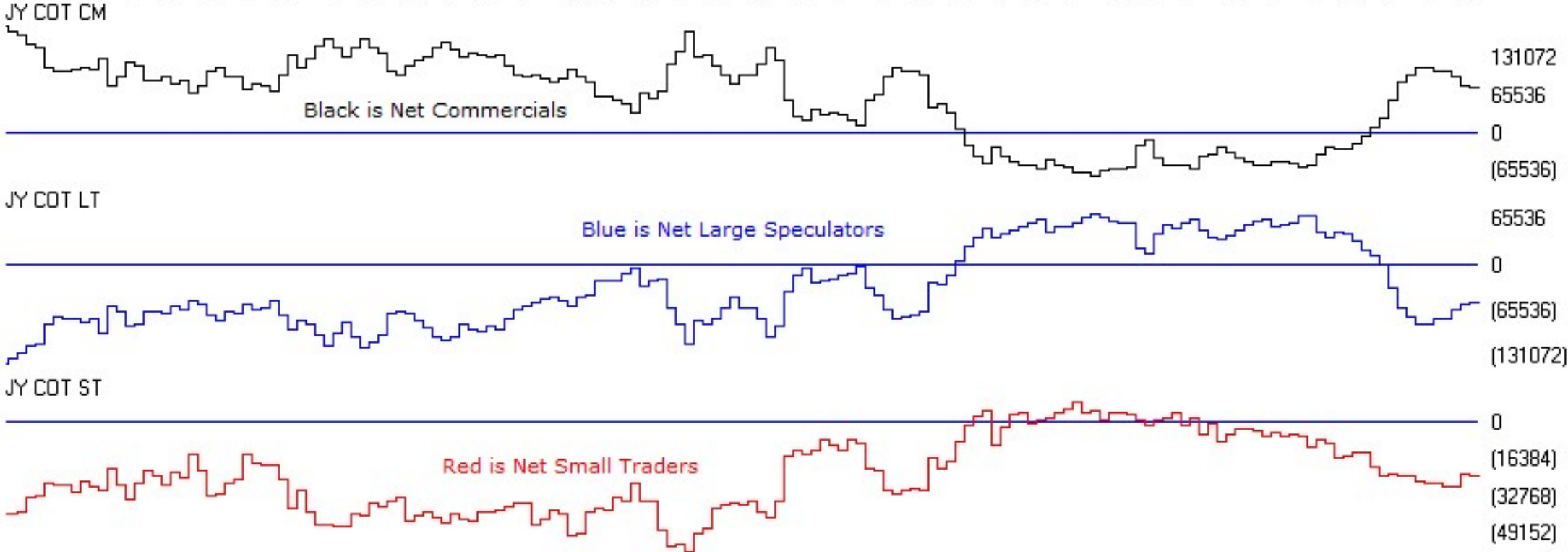
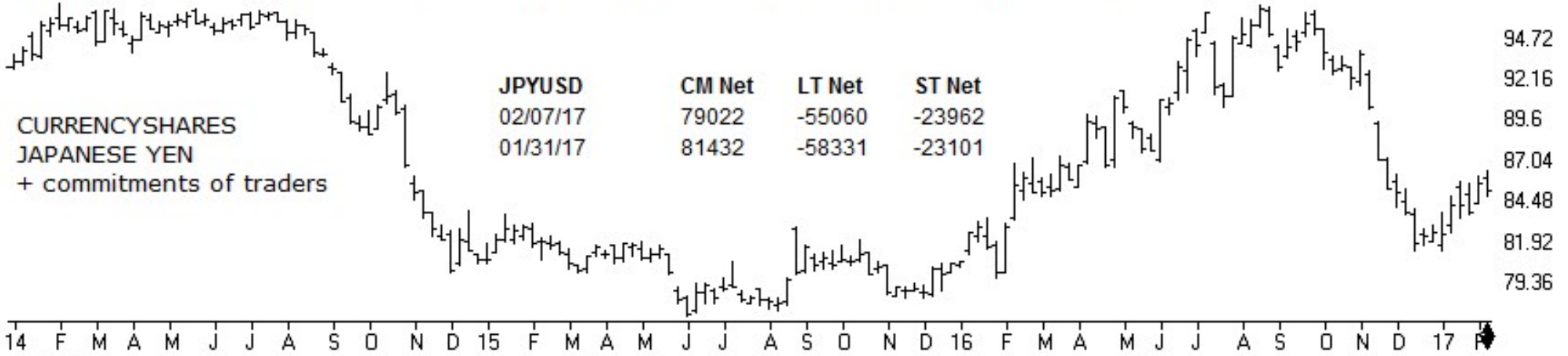




53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/07/17	80.2	98.5	47.3	20.5	0.8	49.9	20.6	15.0	59.1
01/31/17	81.5	93.7	39.4	18.4	6.4	58.9	23.9	16.8	54.8



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<http://www.chartprofitwebcast.com>