

ChartProfit

Charts to Friday 17th February 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 02/17

	-5	-4	-3	-2	↓
NYSE	64	67	63	65	63
NasDaq	54	58	55	58	63
SP500	68	68	63	67	72
ND100	71	75	70	72	81
R2000	52	57	53	54	56

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

02/17: AAll (public poll). Bulls% was lower at 33.1%. Three weeks ago Bulls% fell to 31.6%, a twelve week low. Bears% was higher at 32.4%. Two weeks ago Bear% reached 34.2%, a thirteen week high.

02/17: Investors Intelligence. Bulls% was lower at 61.8%. Down from previous week's 62.7% which was the highest Bulls% since December 2004. Bear% was higher at 17.6%, up from previous week's 16.7% which was the lowest since July 2015.

02/17: Market Vane (advisers) poll was higher at 68, the highest since January 2014.

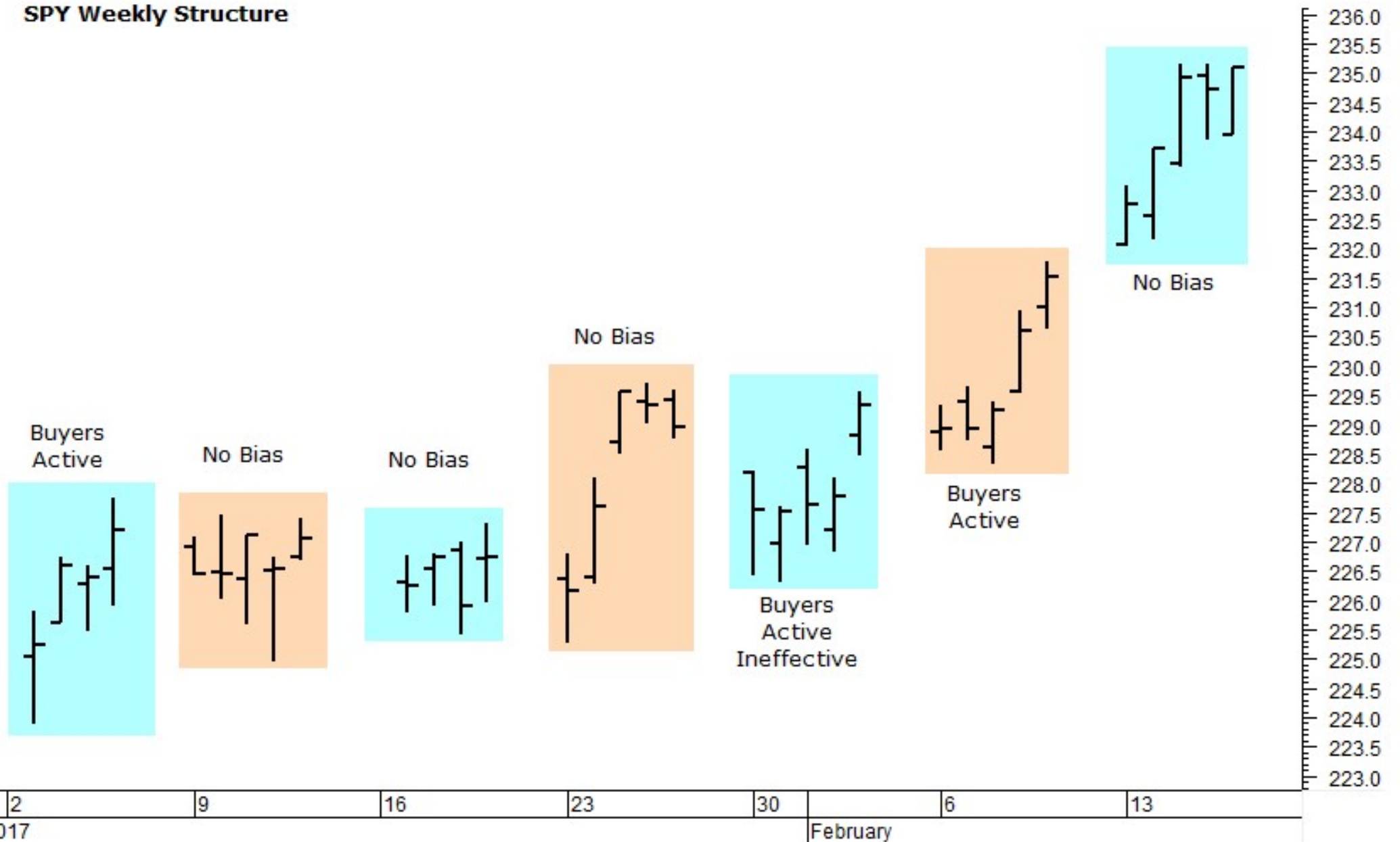
02/17: NAAIM exposure index. Was lower at 95.89.

Mutual Fund Flow:

02/17: My version of the Rydex Assets Ratio ended the week at 10.34. On 2nd Feb the ratio reached 12.15, the highest since May 2015.

02/17: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$11.5 Billion in the week to 15th February. The 4wk net flow at \$22.0 Billion is the highest since 23.36 w/e 2nd December. Another reasonable inflow this coming week would lift the 4wk flow to the highest since March 2015, at least.

SPY Weekly Structure

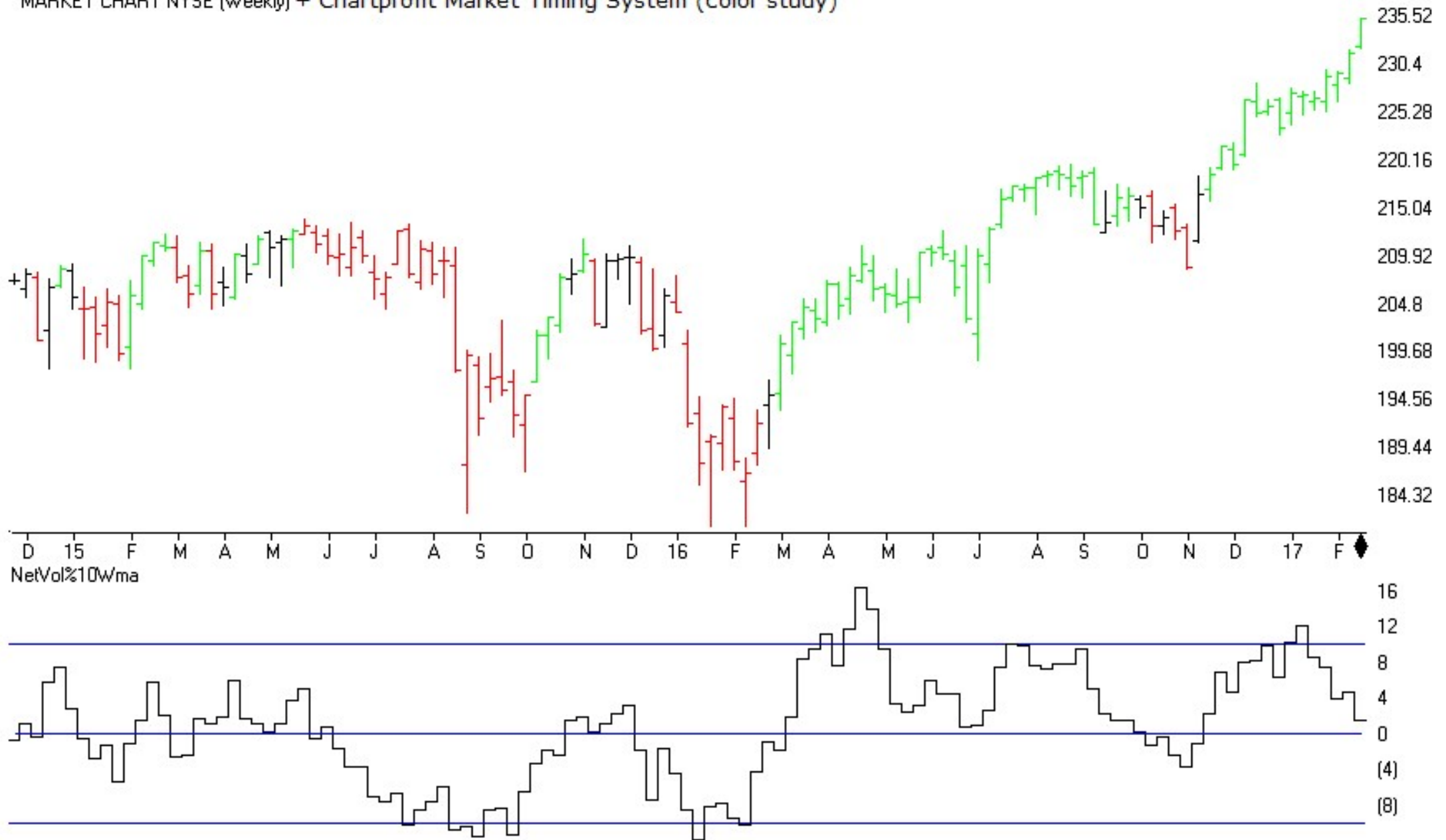


Commitments of Traders

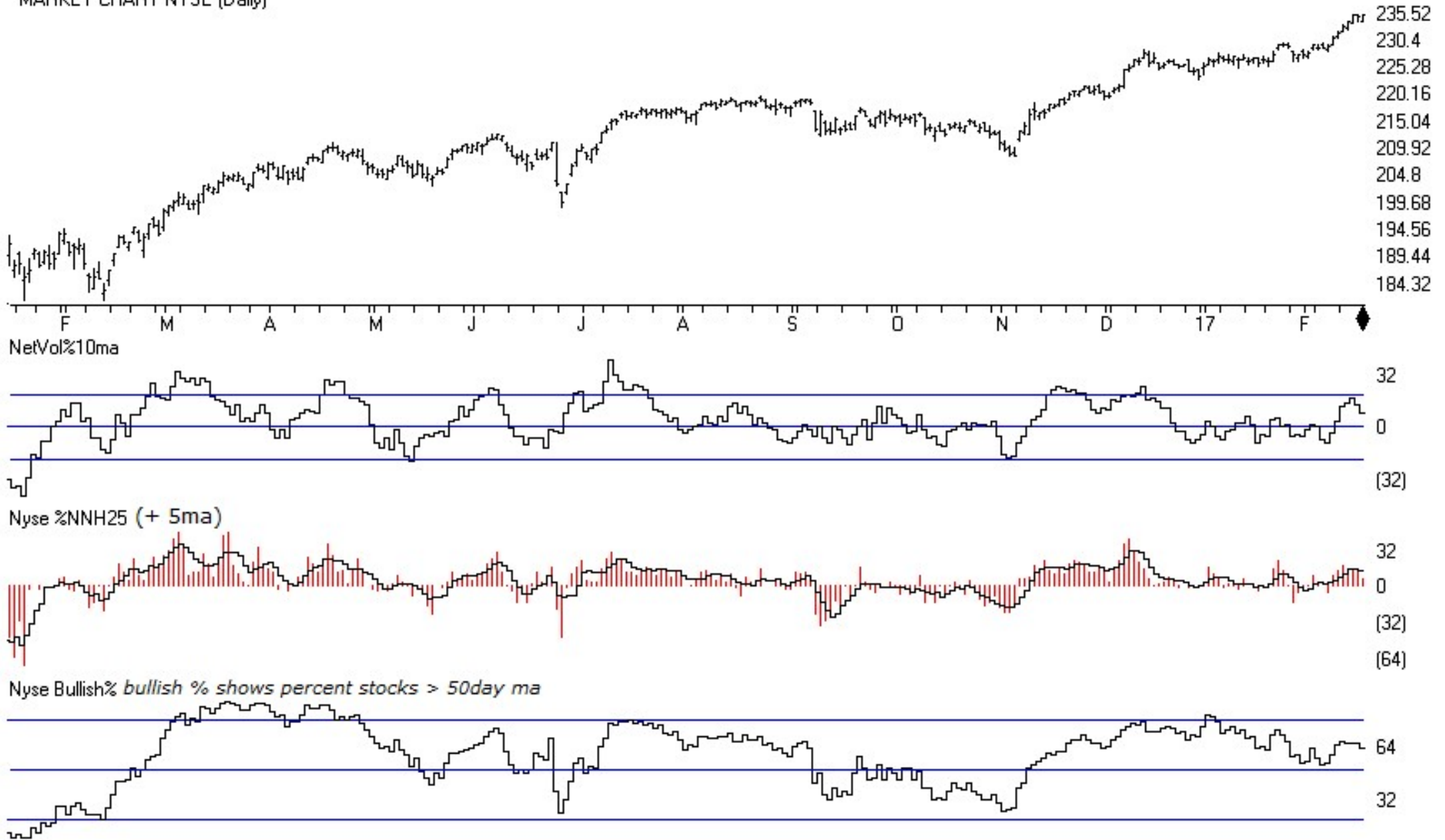
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/14/17	57.4	85.1	57.3	17.8	0.0	32.5	58.3	29.9	42.4
02/07/17	54.5	80.9	60.0	0.0	0.0	75.7	69.1	40.9	34.1
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/14/17	95.2	98.7	30.5	6.2	39.5	86.2	24.7	16.8	32.1
02/07/17	92.2	99.5	36.2	9.7	44.5	81.3	20	28.5	53.6
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/14/17	0.0	57.5	100.0	100.0	85.8	7.5	67.0	3.4	11.3
02/07/17	2.0	20.0	89.6	92.7	62.6	13.3	90.7	63.6	35.7
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/14/17	95.0	98.1	31.3	17.3	18.6	66.6	0.0	0.0	58.4
02/07/17	92.2	94.9	30.0	6.7	2.8	63.5	8.2	16.1	57.5
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/14/17	8.1	45.7	100.0	79.2	27.1	16.4	99.4	100.0	41.7
01/31/17	0.0	27.1	36.4	84.4	40.2	55.6	100.0	93.7	23.6
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/14/17	78.2	96.3	49.3	22.9	2.2	46.8	20.4	19.4	64.5
02/07/17	80.2	98.5	47.3	20.5	0.8	49.9	20.6	15.0	59.1
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/14/17	8.0	6.1	85.0	98.0	80.6	2.3	61.2	85.9	41.9
02/07/17	0.0	15.2	100.0	100.0	82.0	0.0	98.6	82.7	0.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/14/17	22.5	50.4	94.7	75.7	71.4	2.7	57.7	72.3	47.0
02/07/17	21.6	25.7	92.3	77.6	79.3	4.2	48.4	65.5	51.9

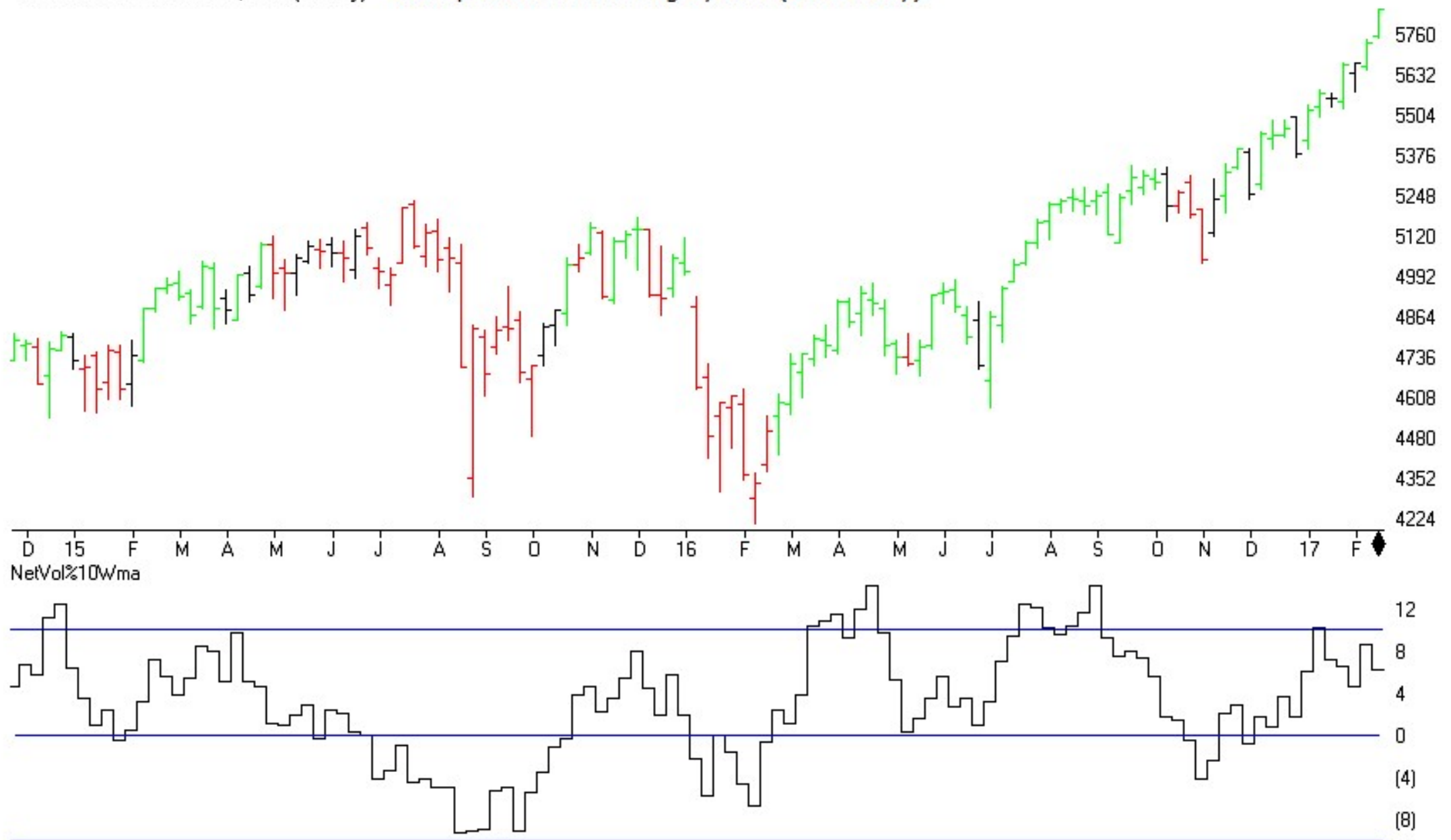
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



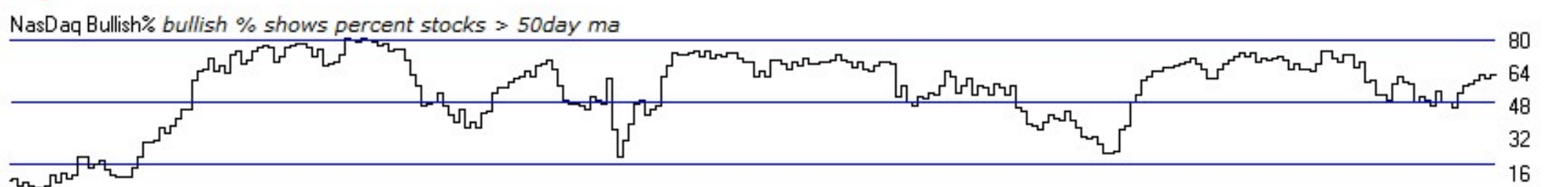
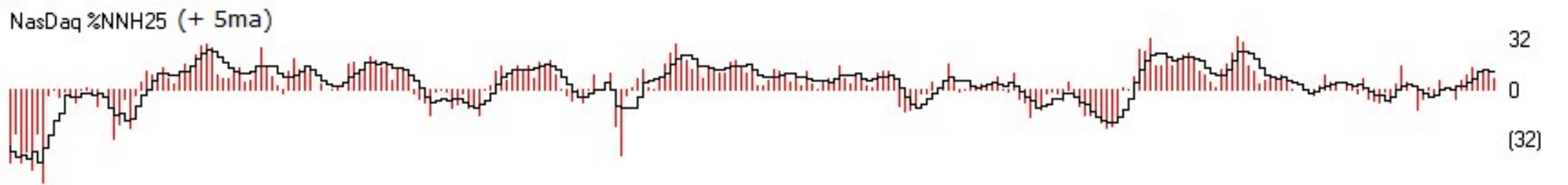
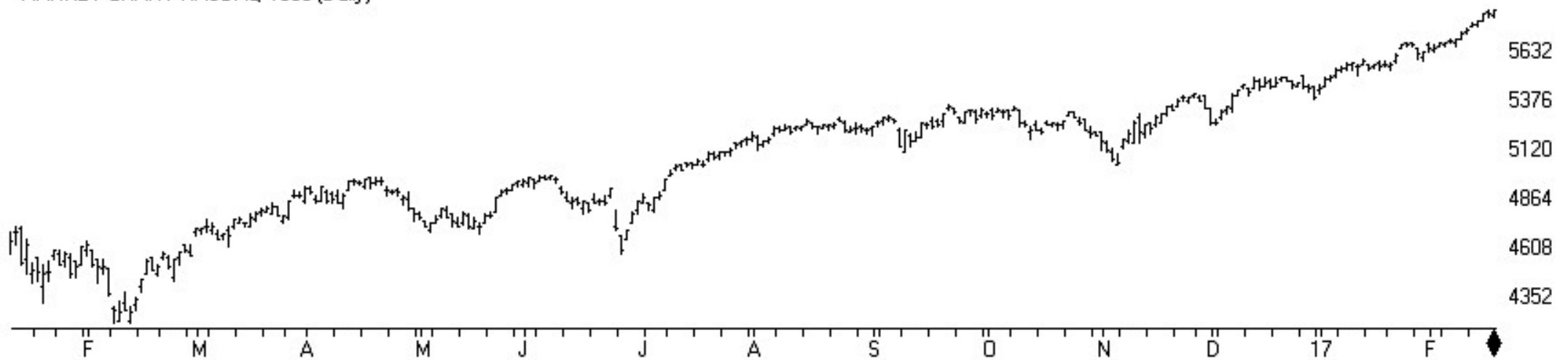
MARKET CHART NYSE (Daily)



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

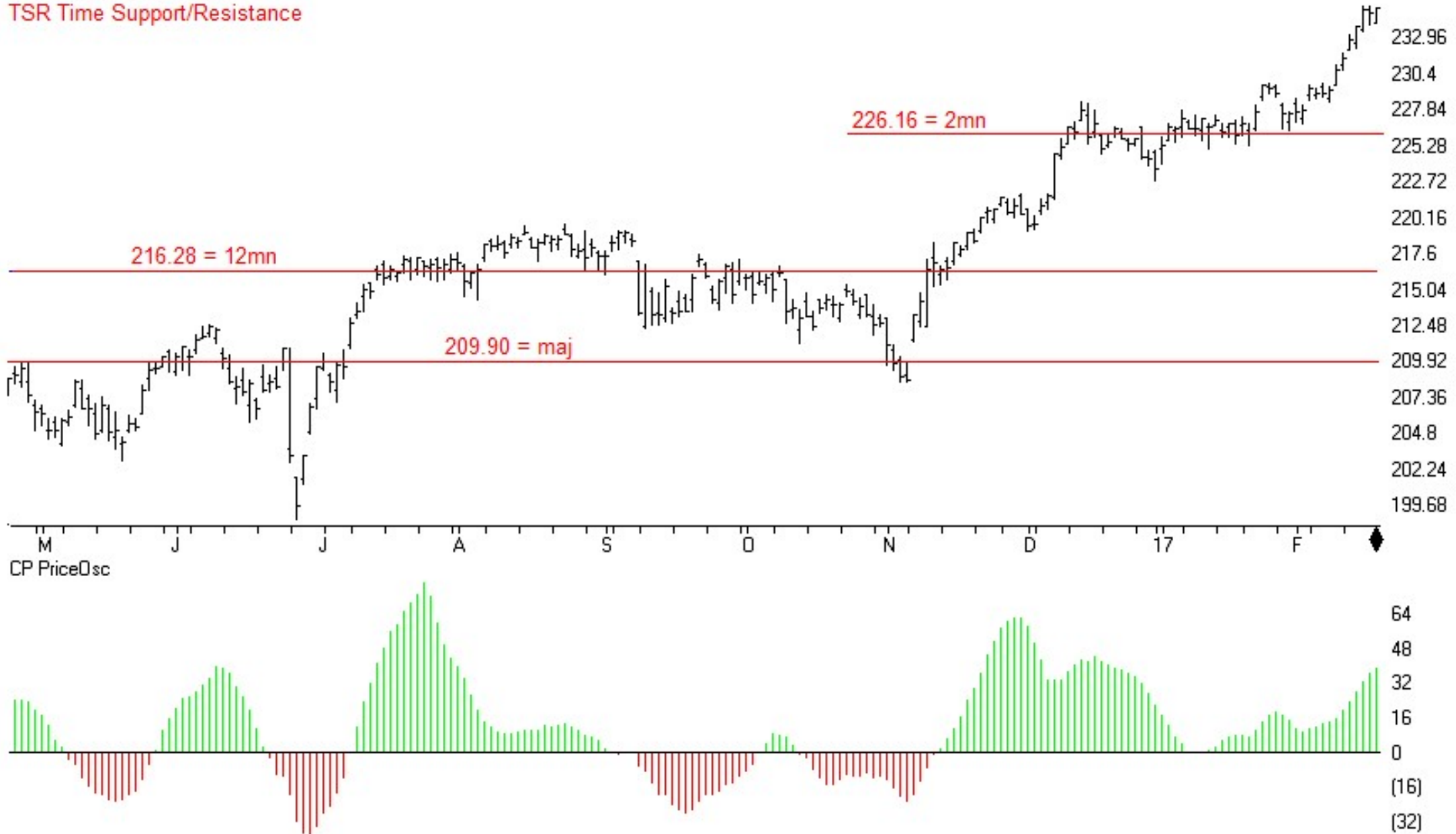


MARKET CHART NASDAQ 1800 (Daily)

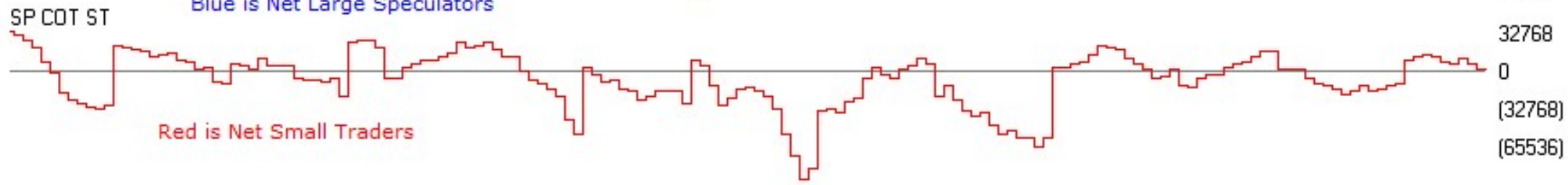
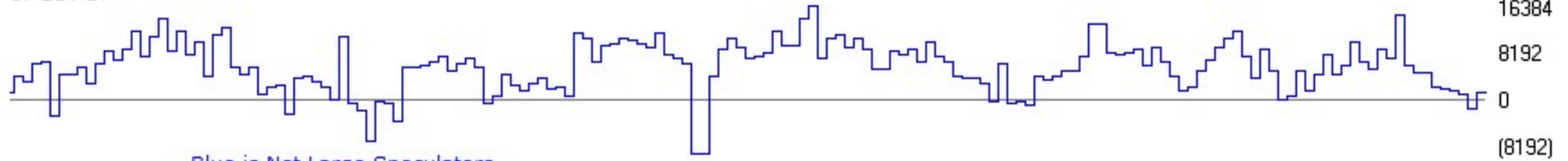
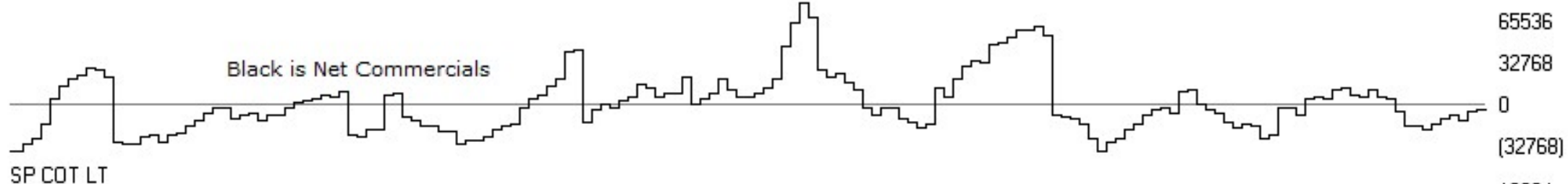
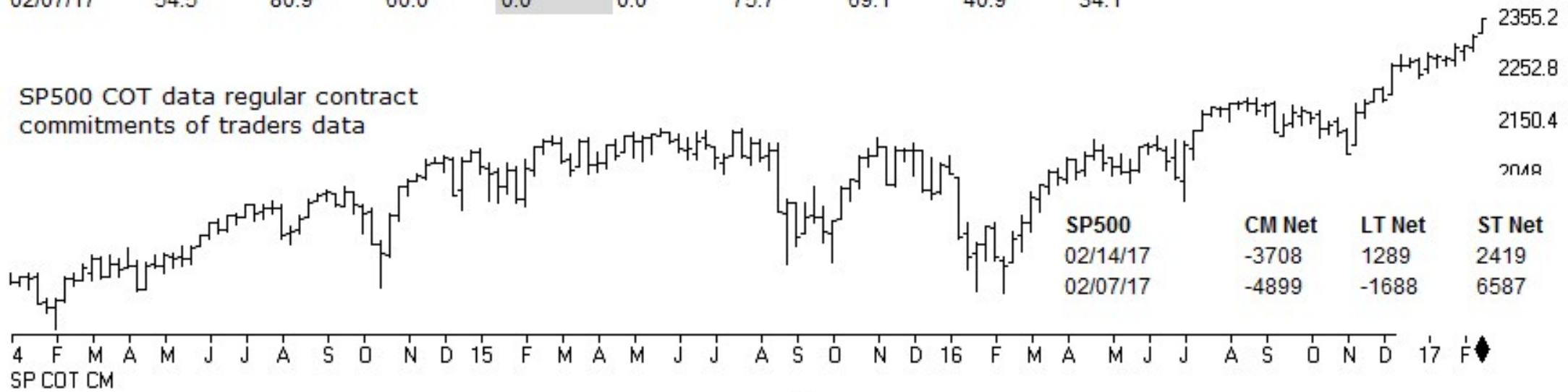


13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance

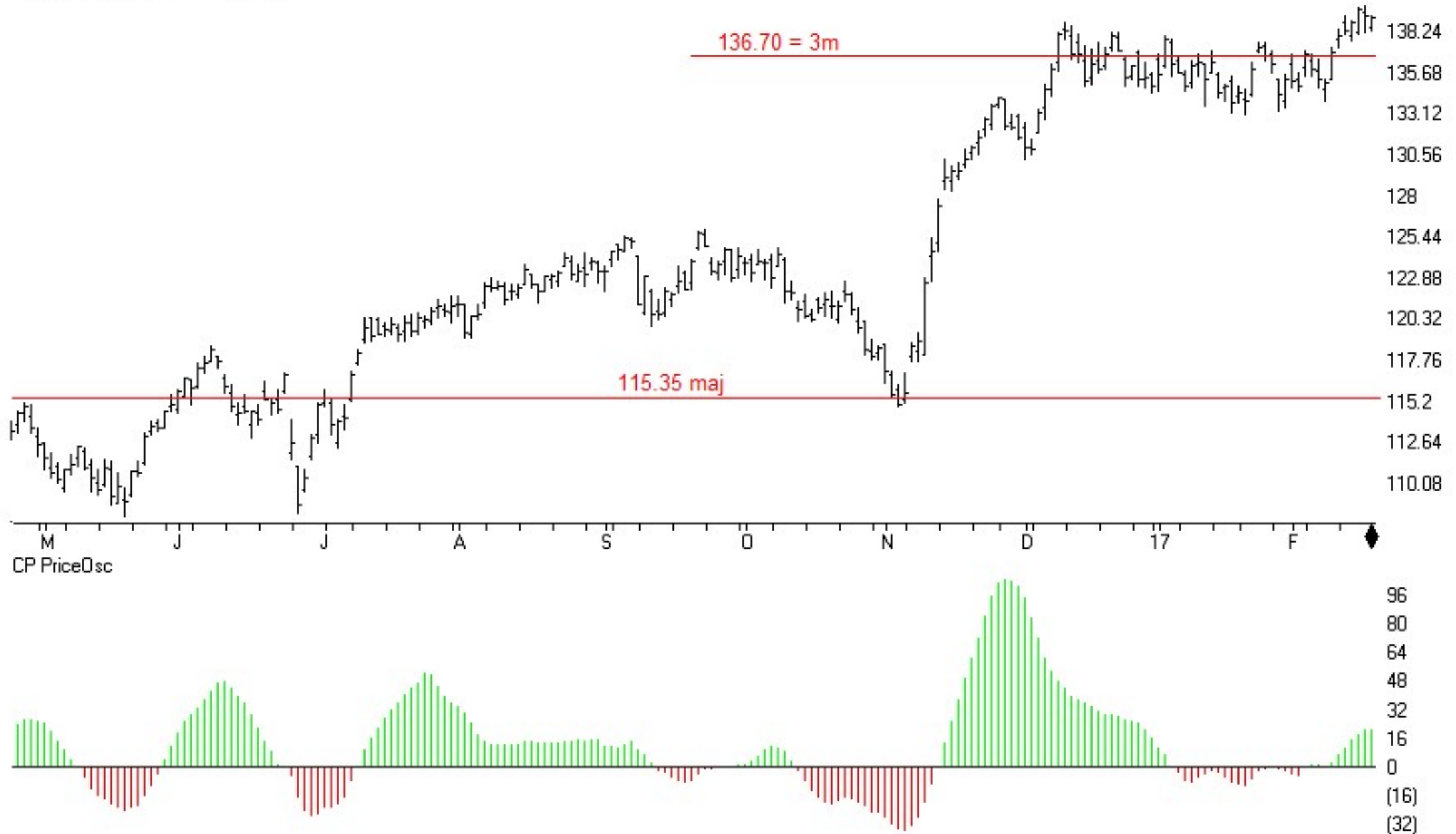


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/14/17	57.4	85.1	57.3	17.8	0.0	32.5	58.3	29.9	42.4
02/07/17	54.5	80.9	60.0	0.0	0.0	75.7	69.1	40.9	34.1



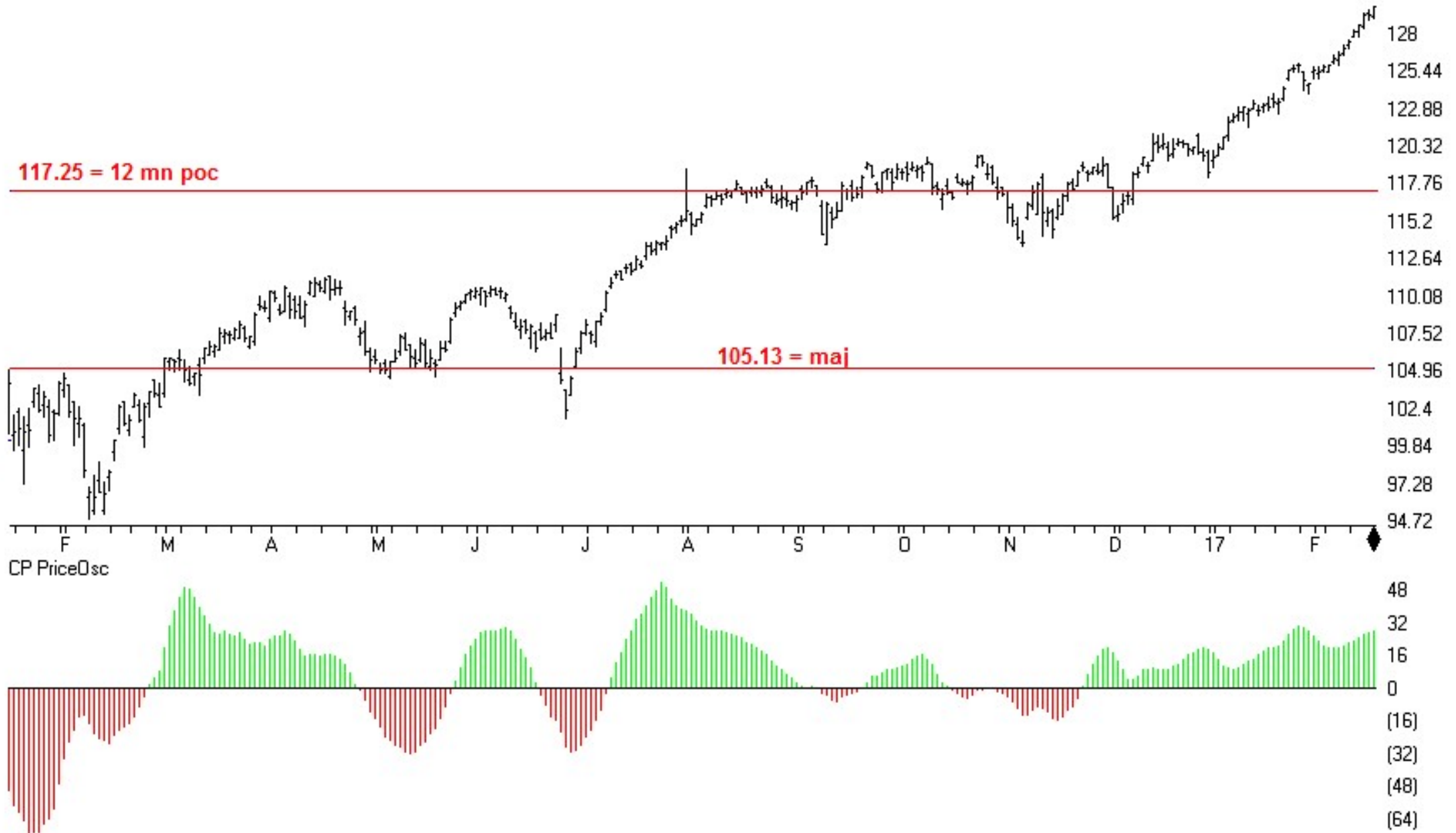
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



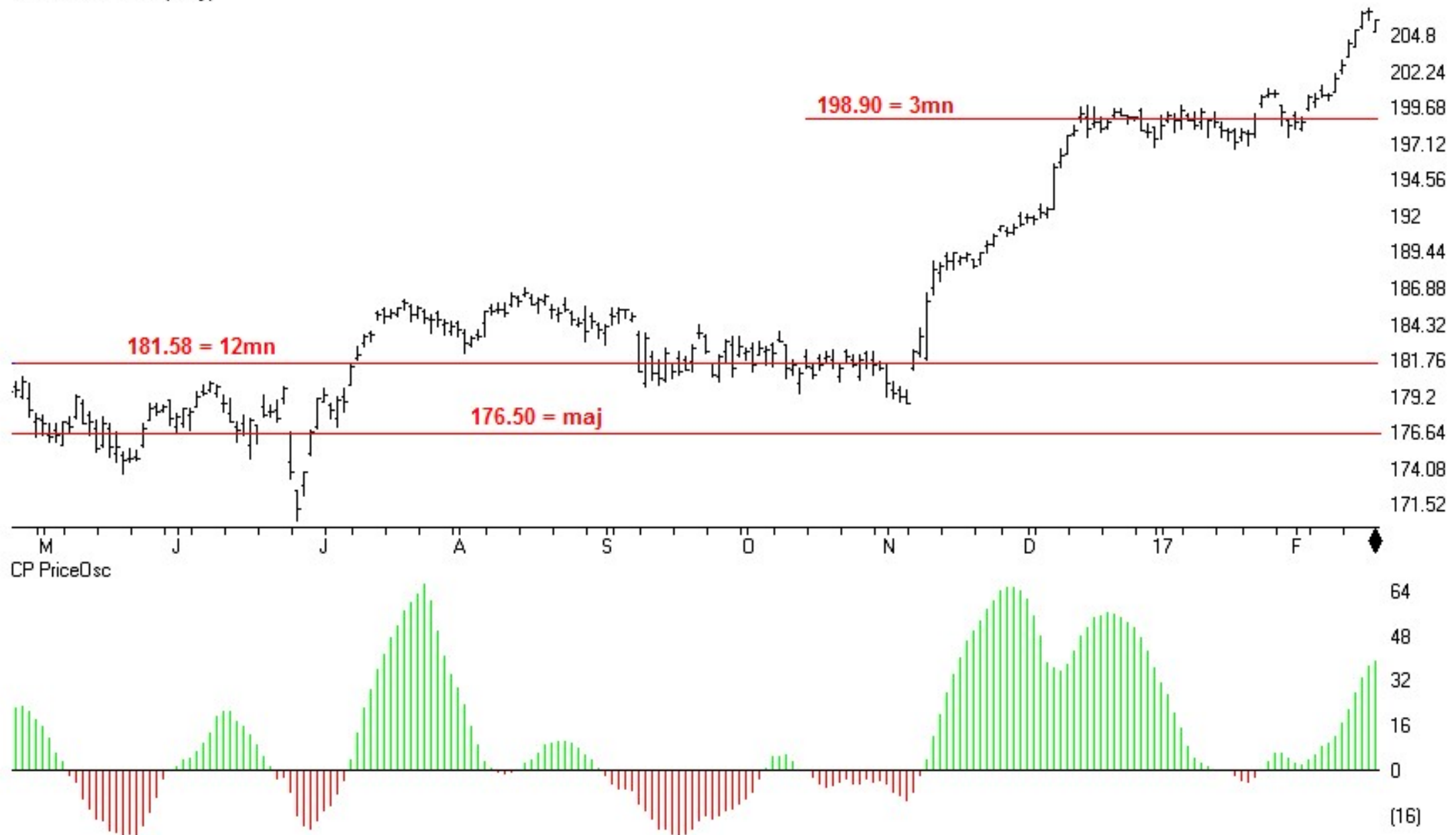
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)



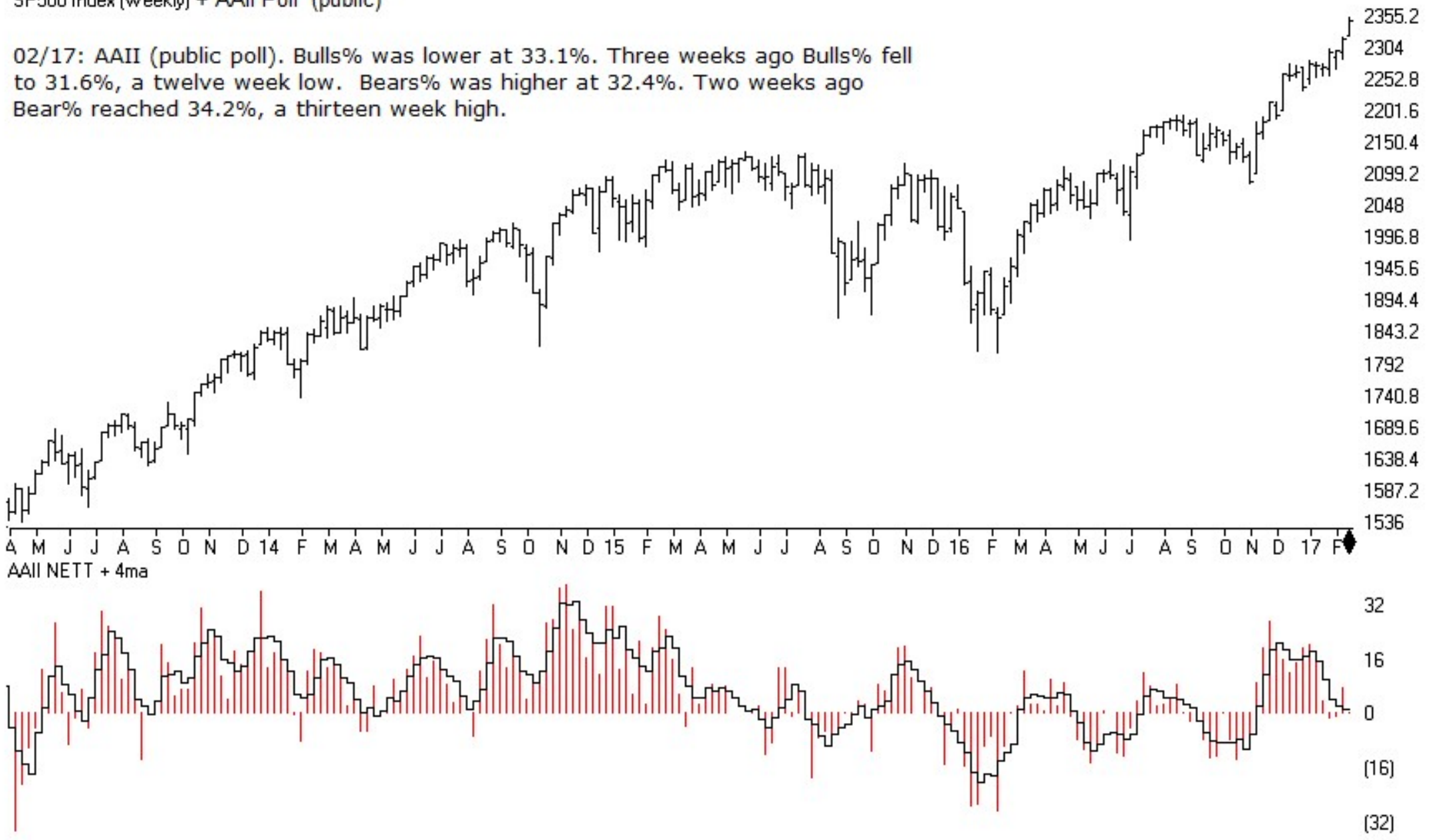
TSR Time Support/Resistance

10 DIA DOW ETF (Daily)

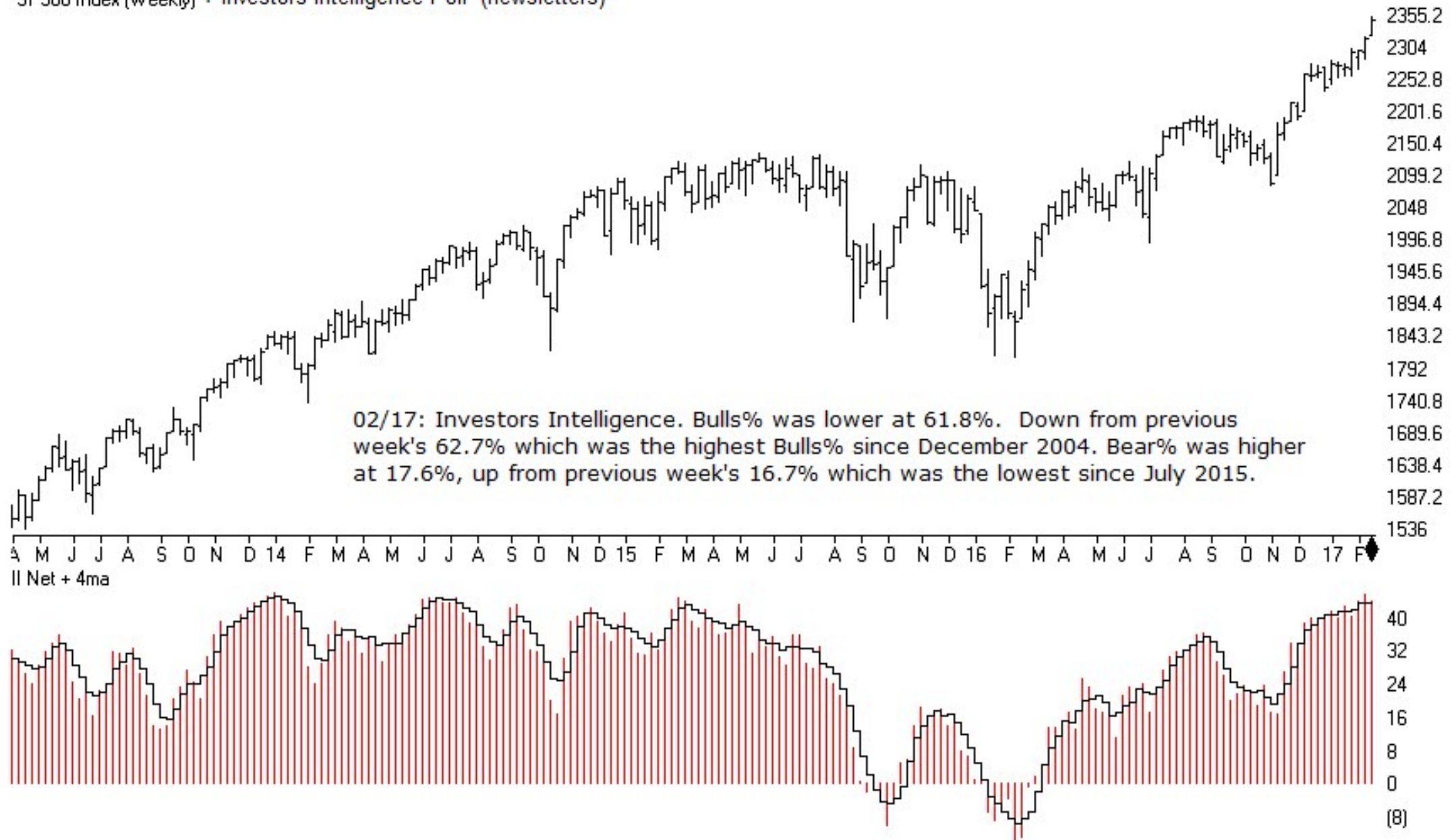


SP500 Index (Weekly) + AAll Poll (public)

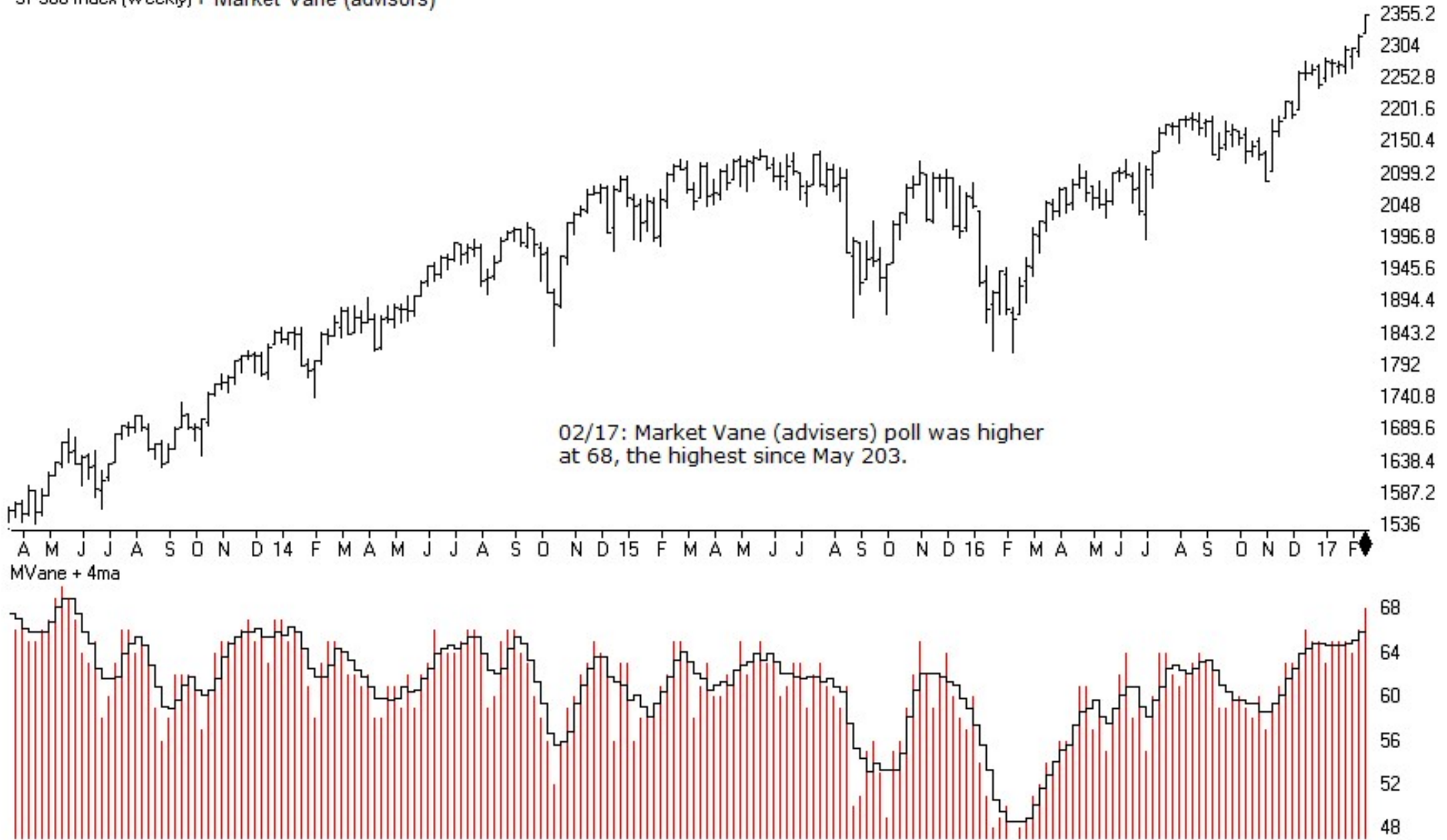
02/17: AAll (public poll). Bulls% was lower at 33.1%. Three weeks ago Bulls% fell to 31.6%, a twelve week low. Bears% was higher at 32.4%. Two weeks ago Bear% reached 34.2%, a thirteen week high.



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

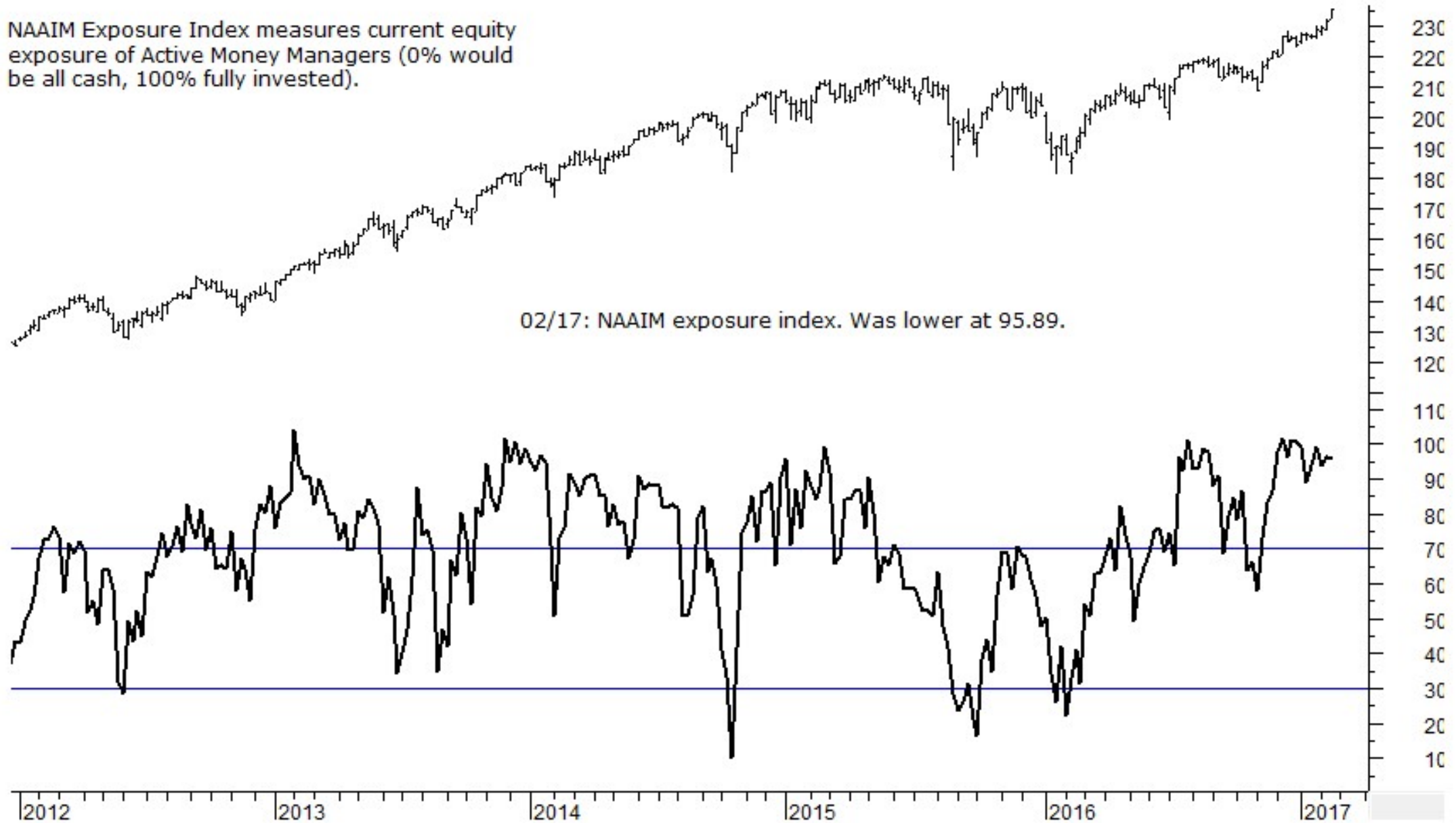


SP500 Index (Weekly) + Market Vane (advisors)

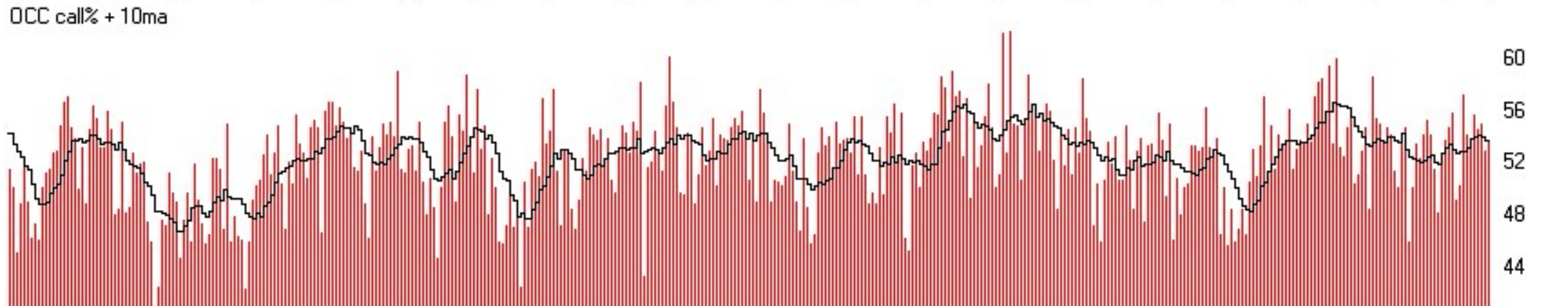
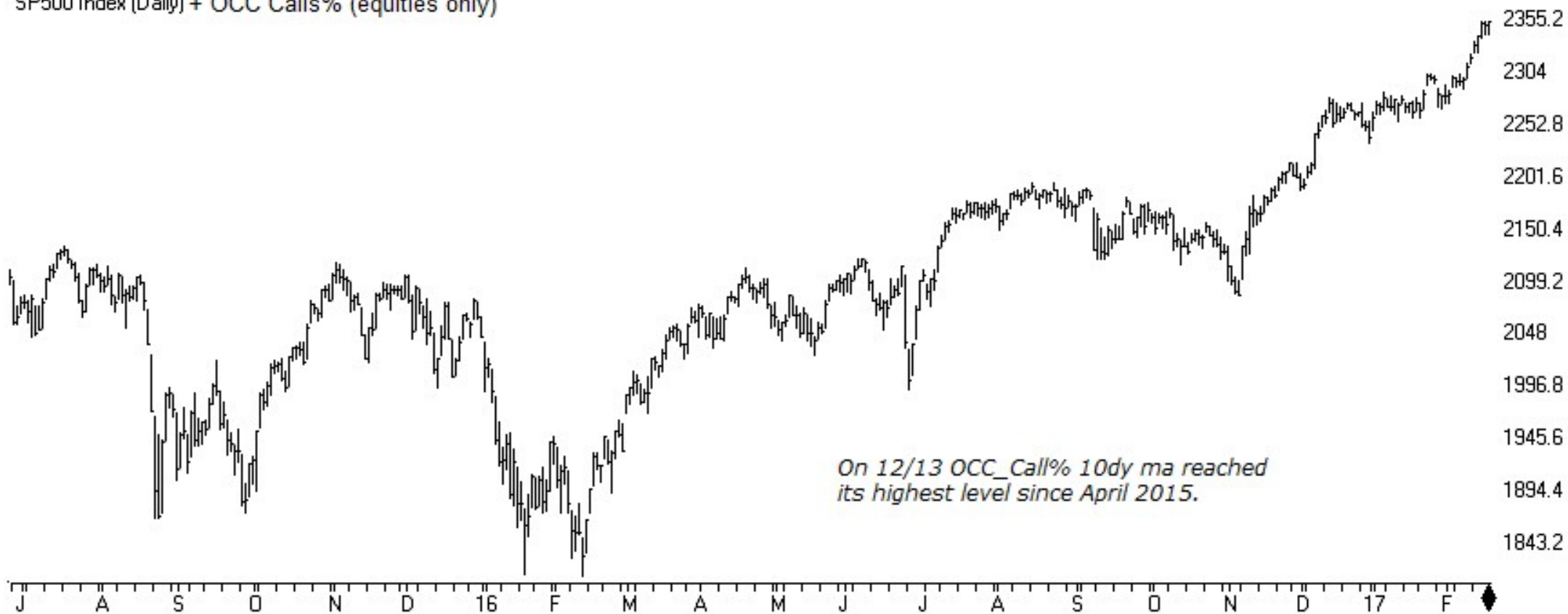


SPY + NAAIM Exposure Index

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

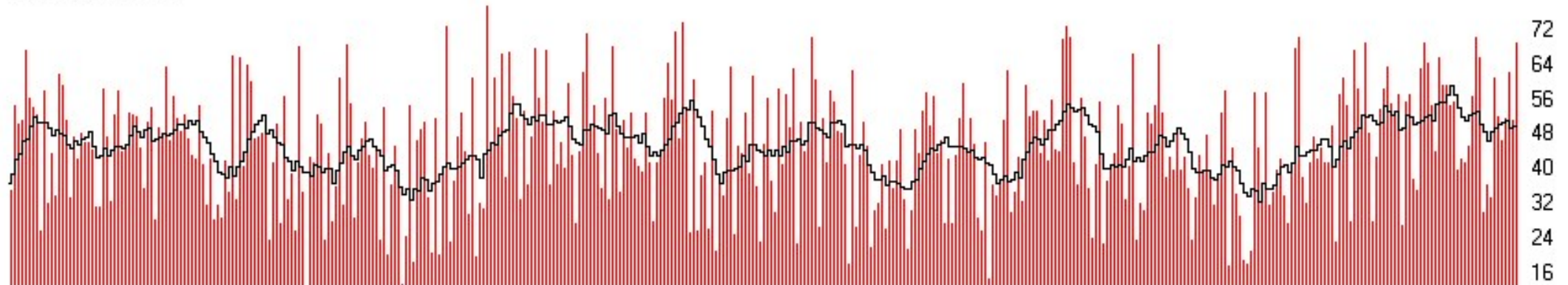
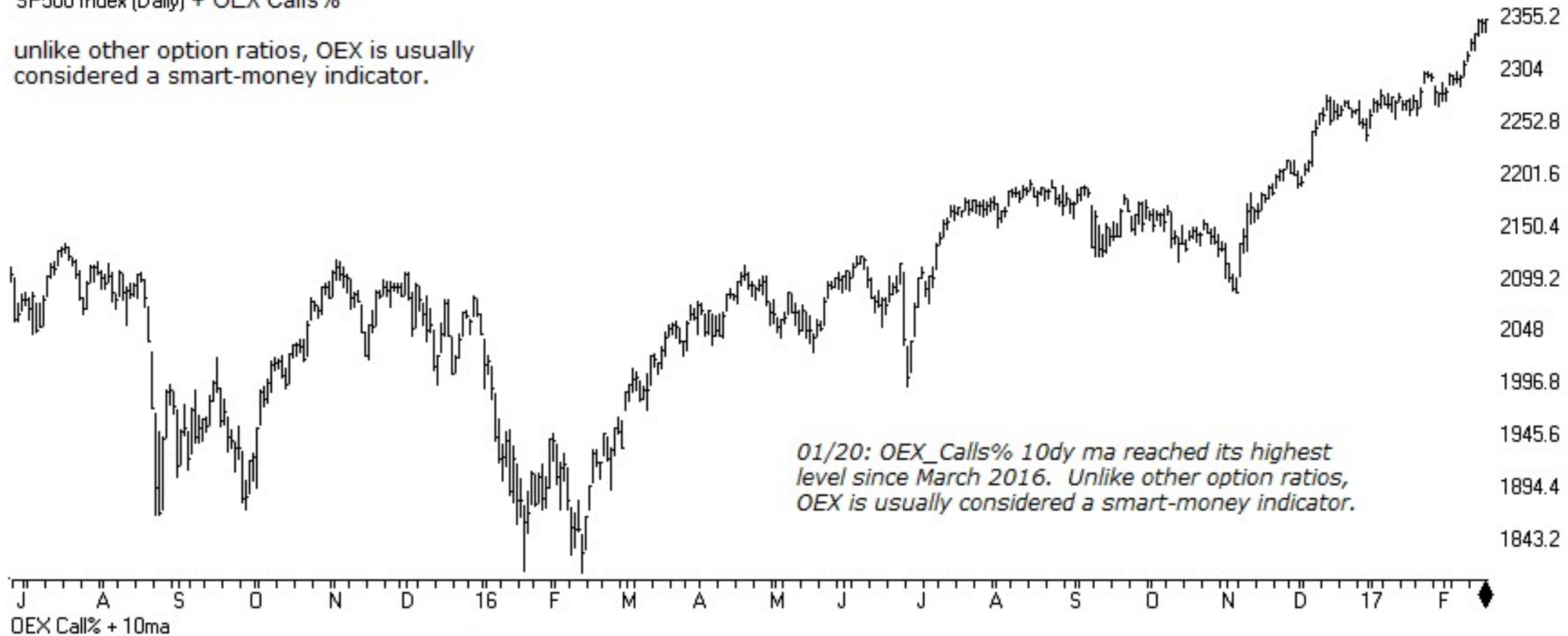


SP500 Index (Daily) + OCC Calls% (equities only)

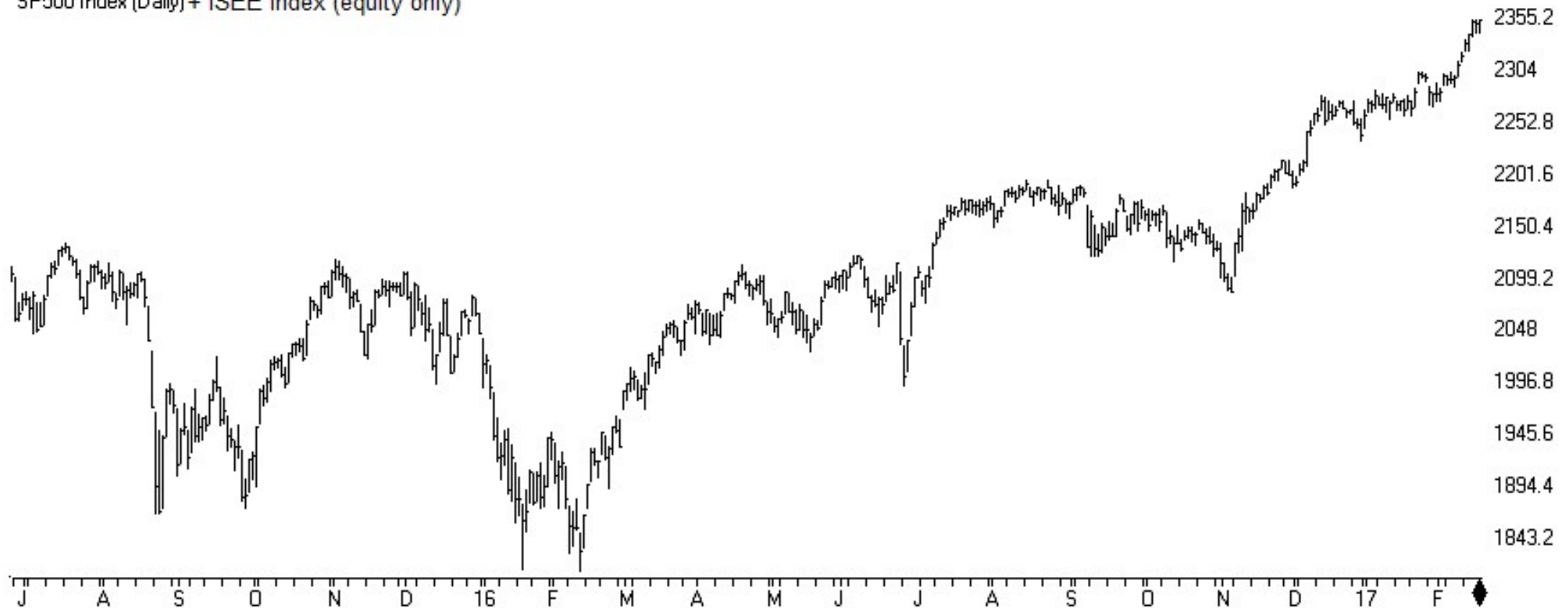


SP500 Index (Daily) + OEX Calls%

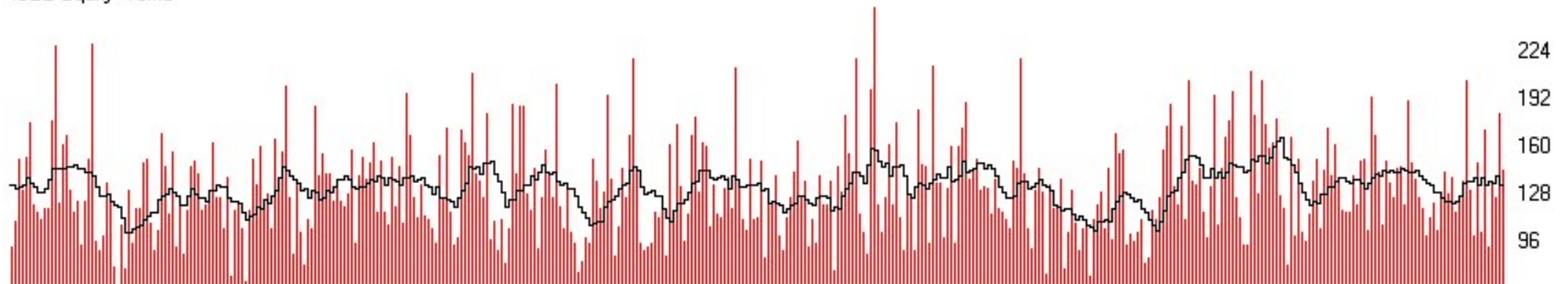
unlike other option ratios, OEX is usually considered a smart-money indicator.



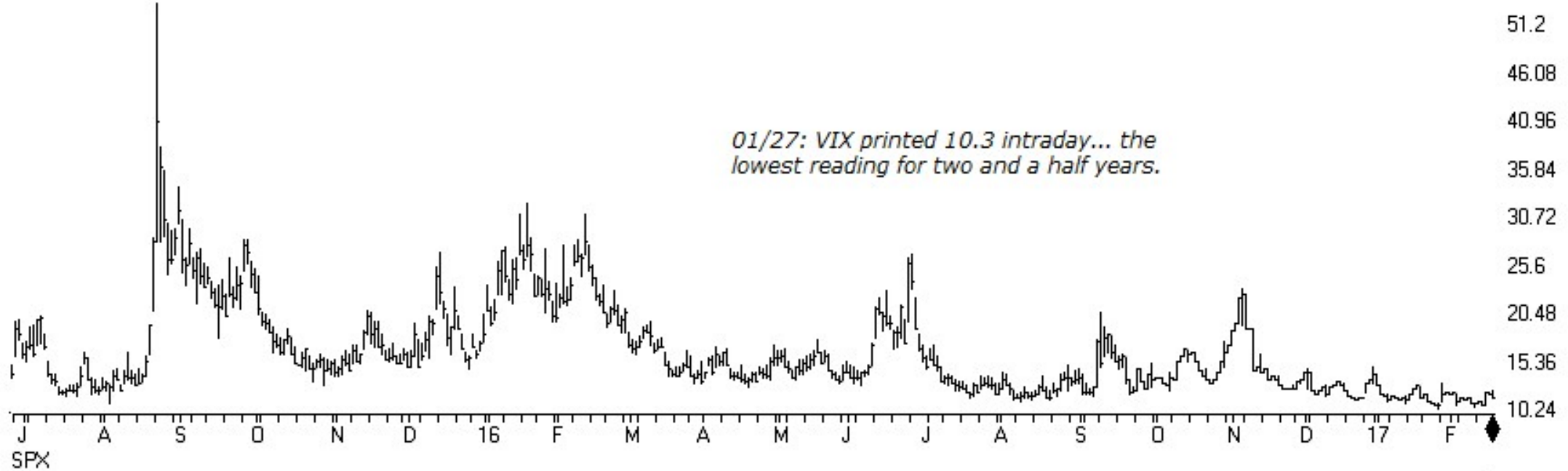
SP500 Index (Daily) + ISEE Index (equity only)



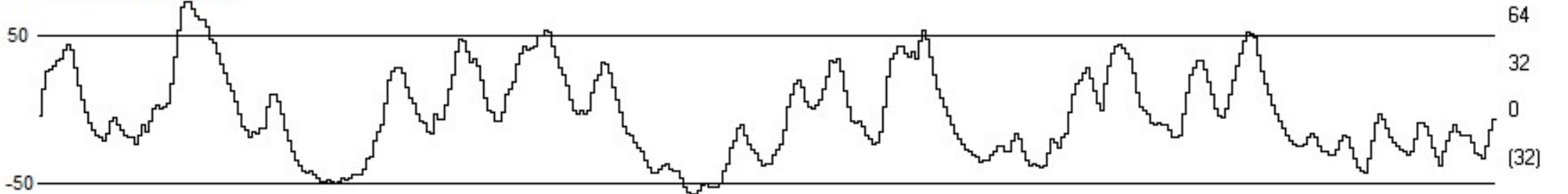
ISEE Equity+10ma



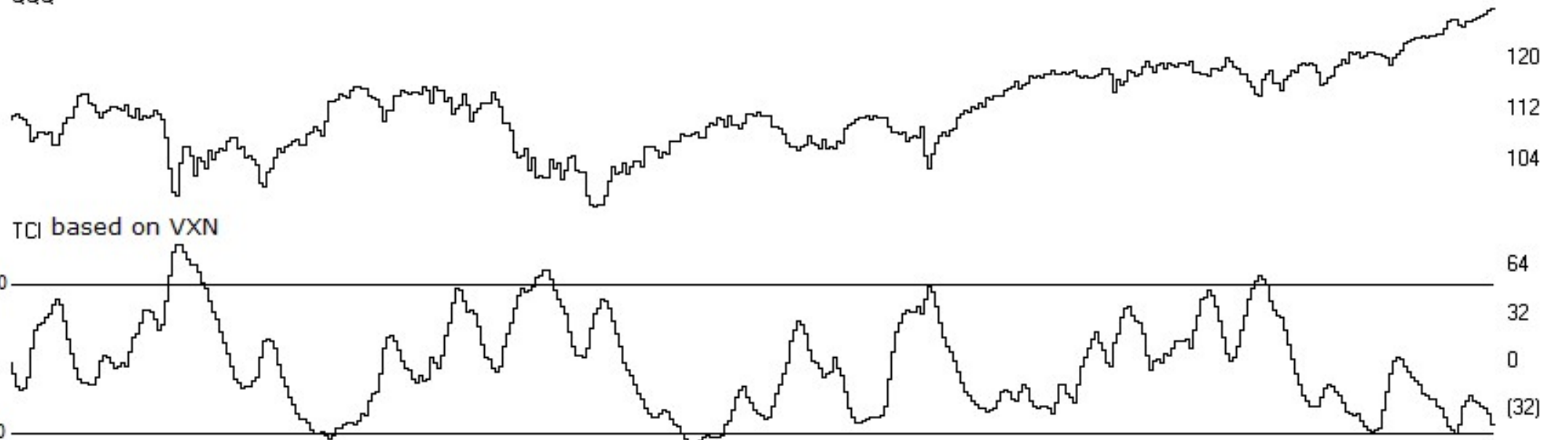
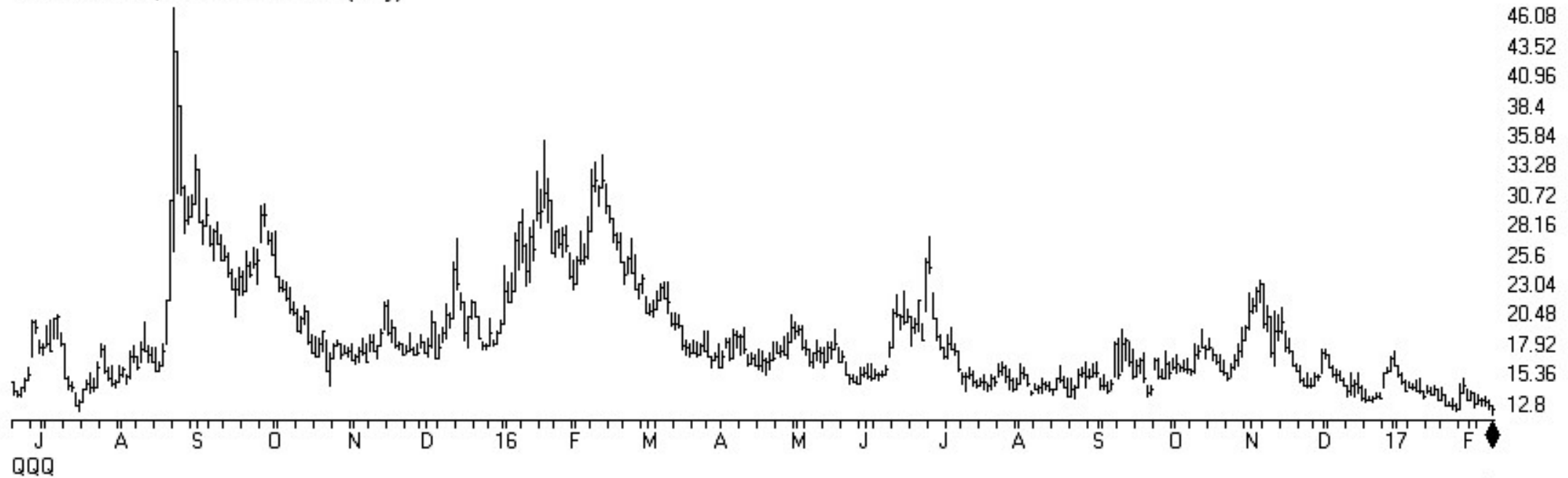
VIX - S&P 500 Volatility Index (Daily)



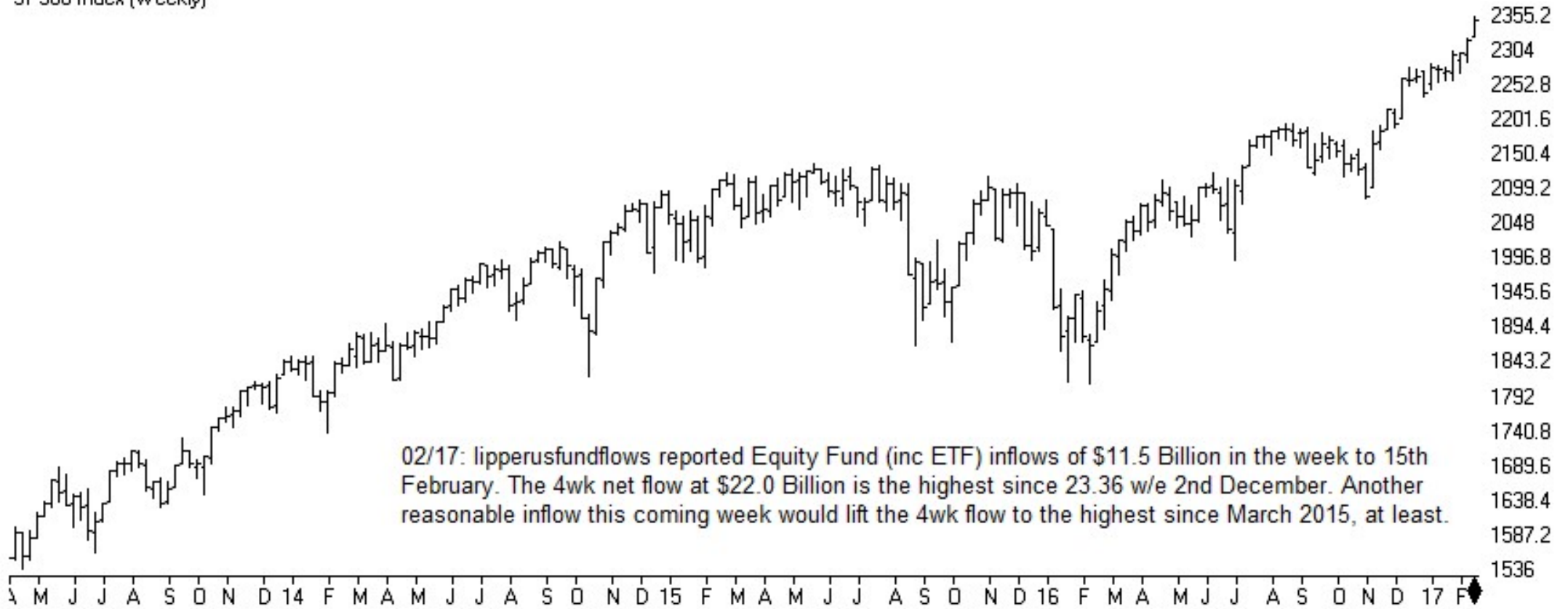
TCI based on VIX



VXN - NASDAQ VOLATILITY INDEX (Daily)

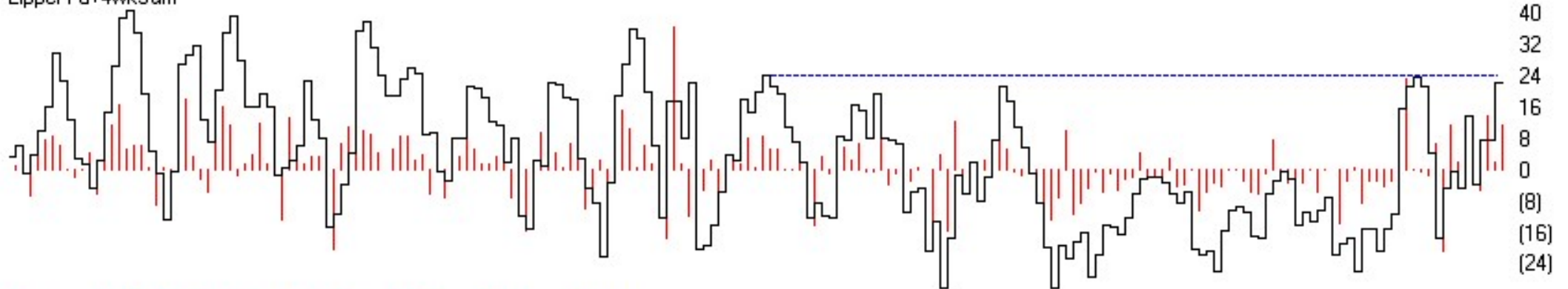


SP500 Index (Weekly)



02/17: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$11.5 Billion in the week to 15th February. The 4wk net flow at \$22.0 Billion is the highest since 23.36 w/e 2nd December. Another reasonable inflow this coming week would lift the 4wk flow to the highest since March 2015, at least.

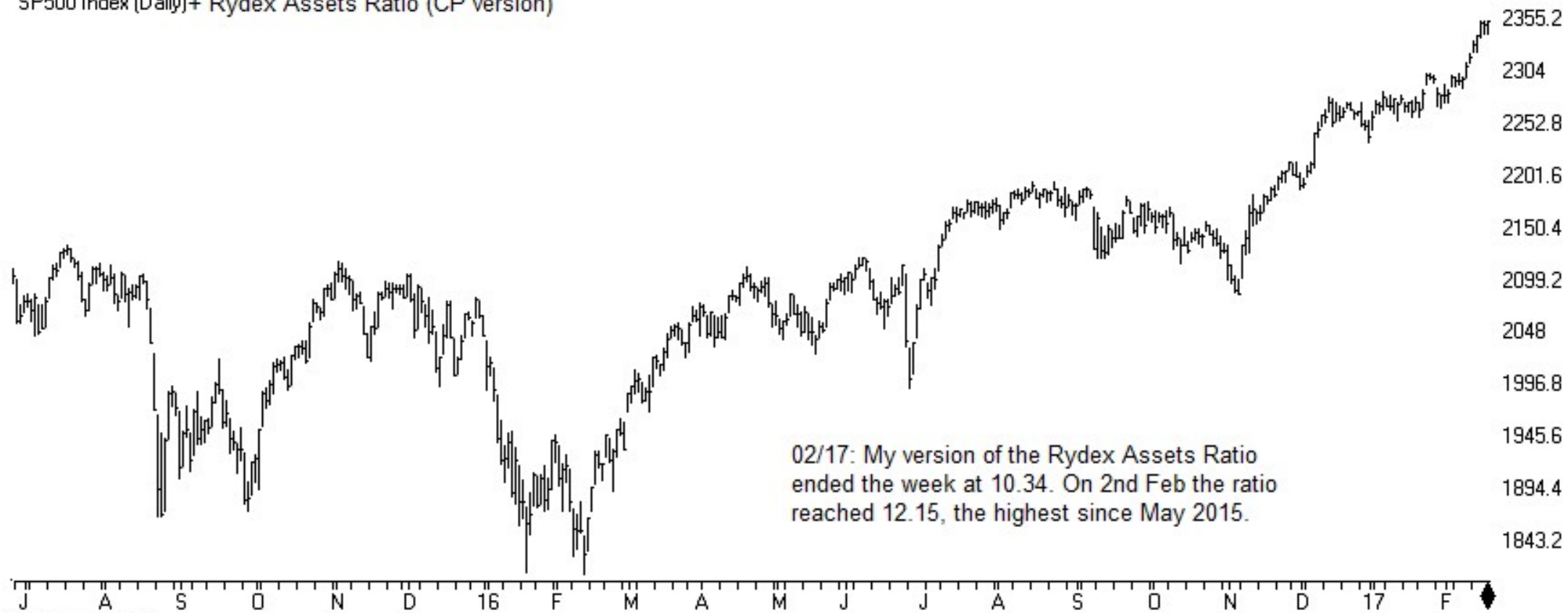
Lipper Fd+4wkSum



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

Sentiment

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



RyMajAssetsRatio

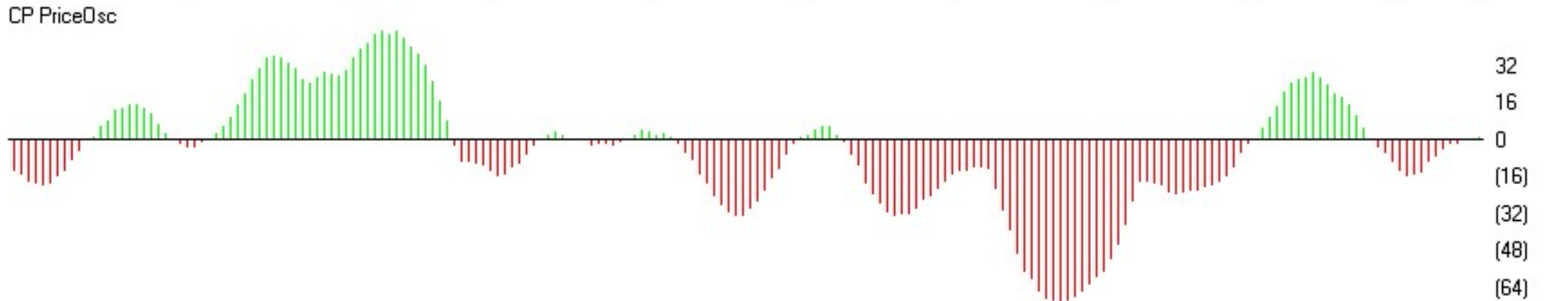
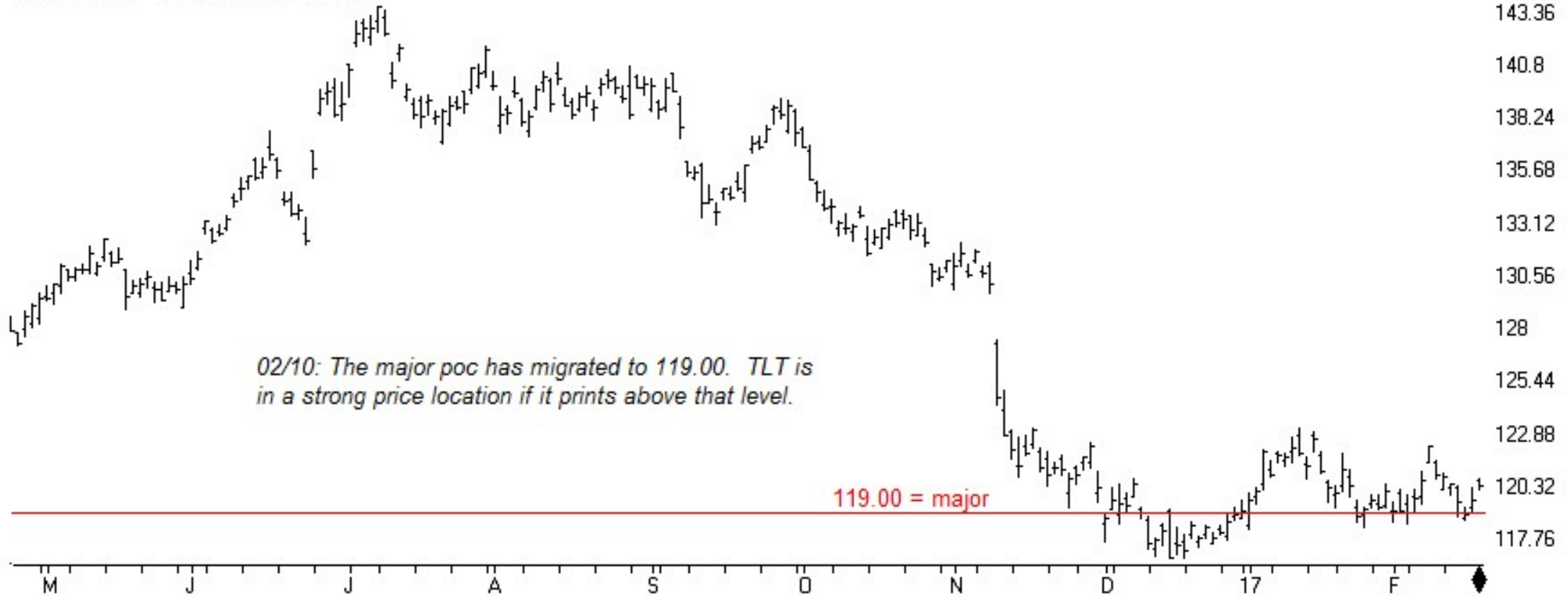


Rydex Assets Ratio (CP version)

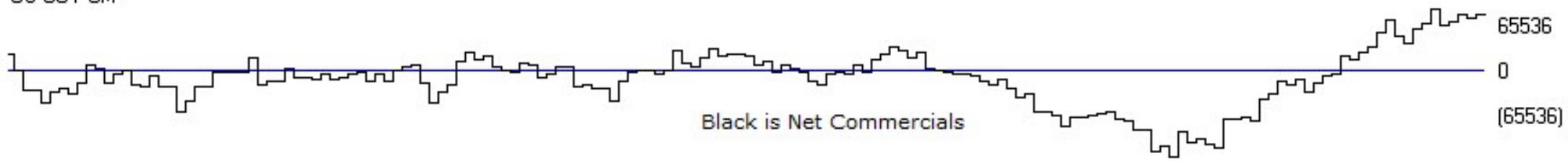
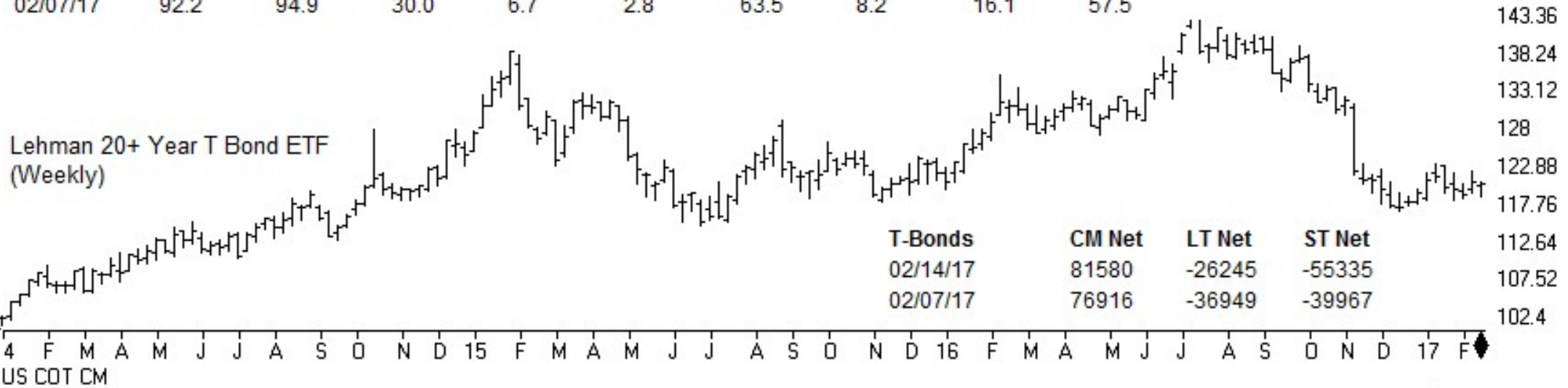


TSR Time Support/Resistance

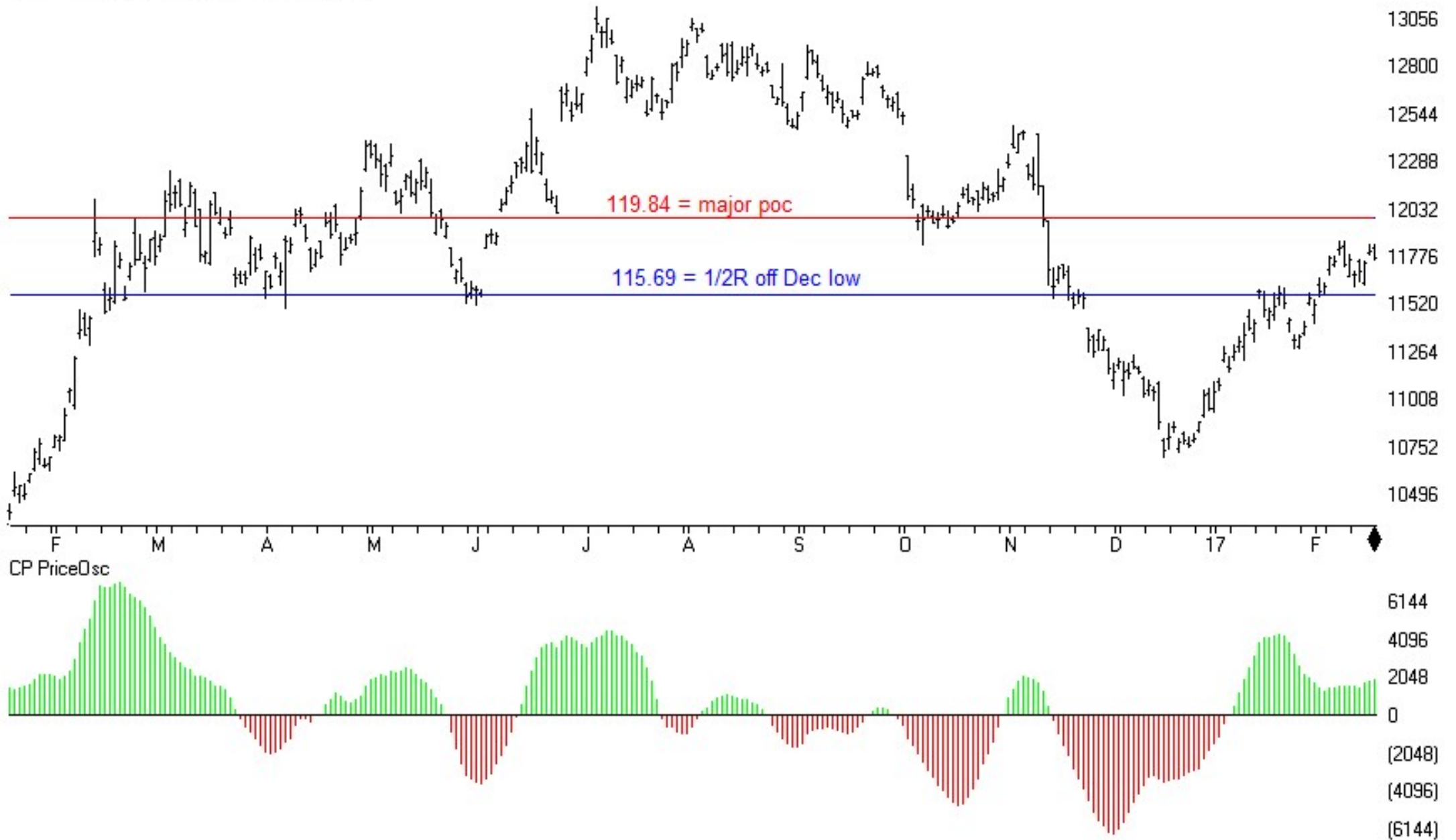
30 Lehman 20+ Year T Bond ETF (Daily)



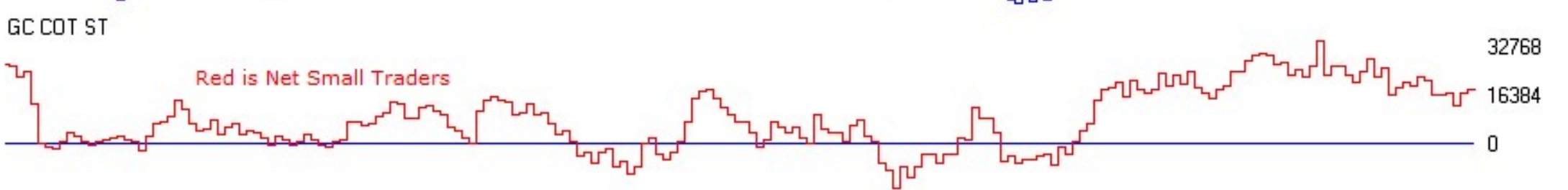
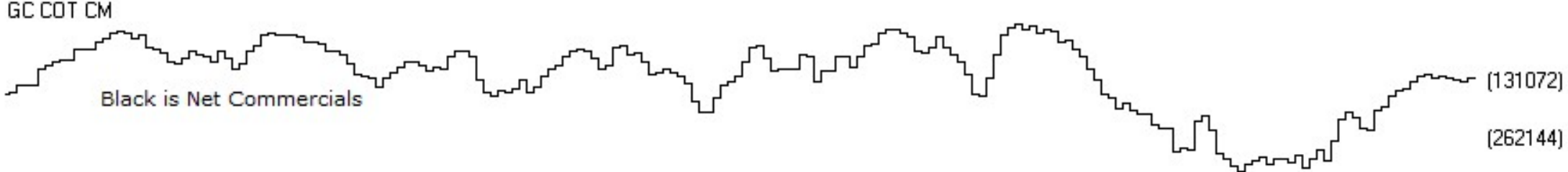
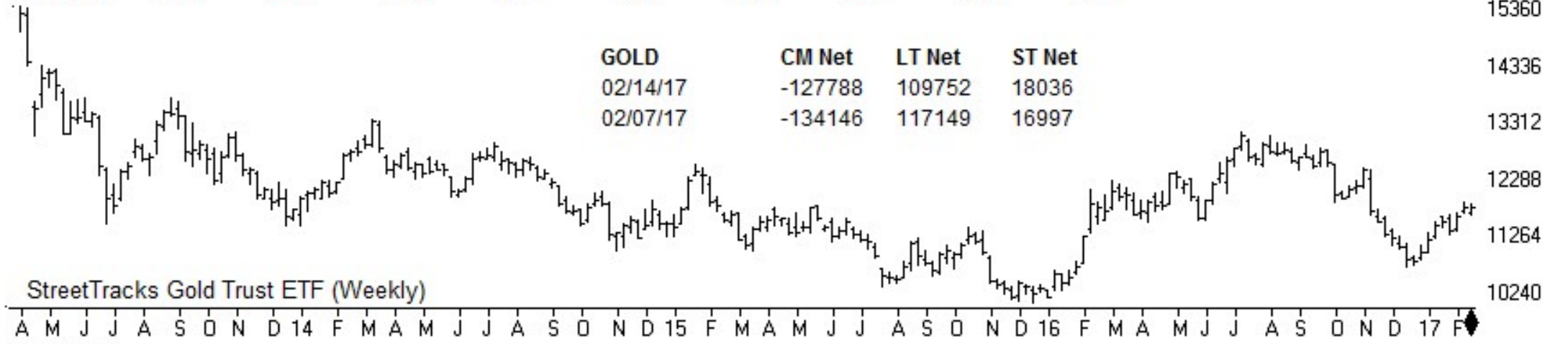
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/14/17	95.0	98.1	31.3	17.3	18.6	66.6	0.0	0.0	58.4
02/07/17	92.2	94.9	30.0	6.7	2.8	63.5	8.2	16.1	57.5



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

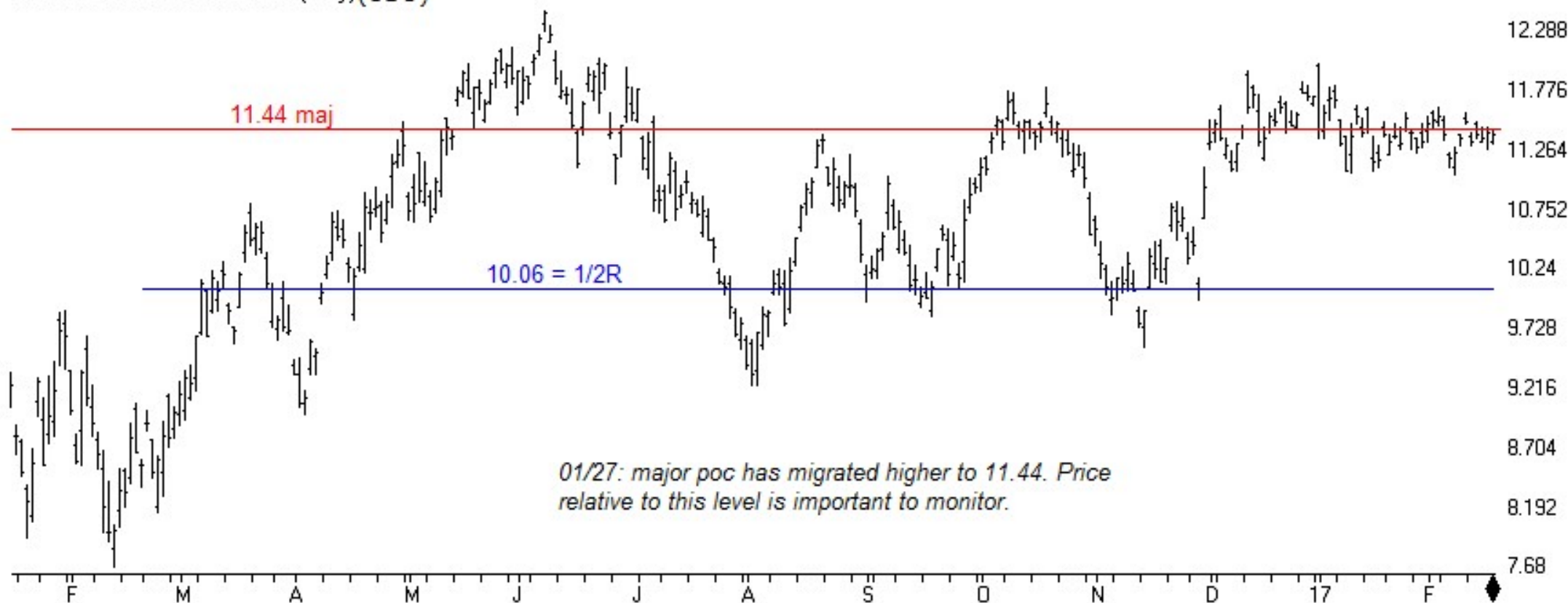


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/14/17	95.2	98.7	30.5	6.2	39.5	86.2	24.7	16.8	32.1
02/07/17	92.2	99.5	36.2	9.7	44.5	81.3	20	28.5	53.6

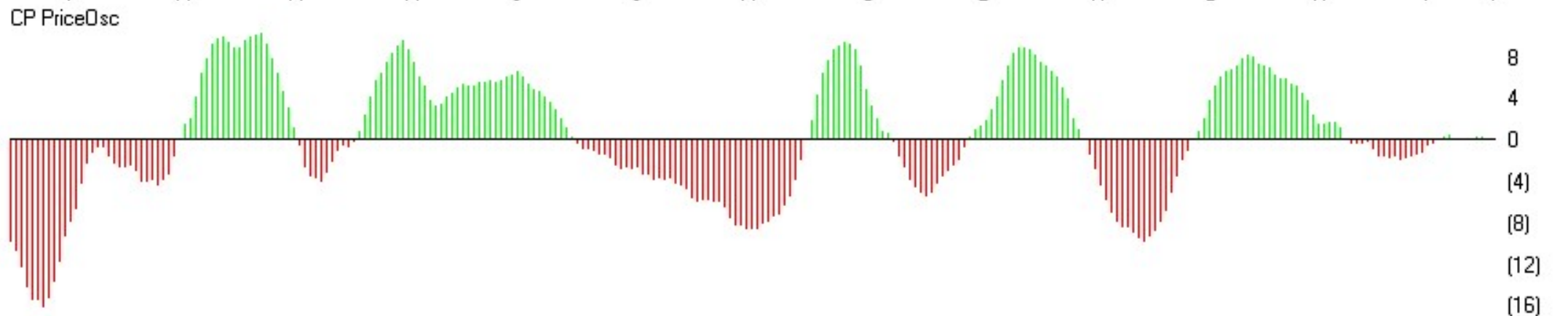




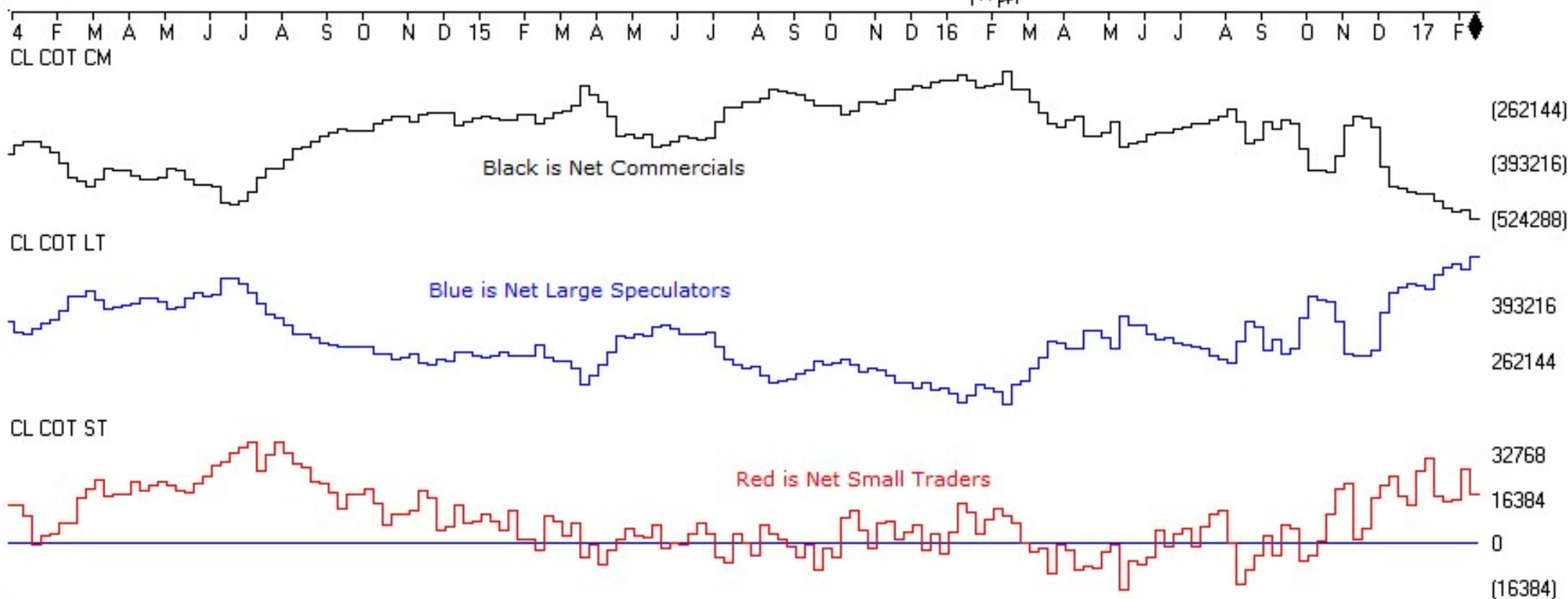
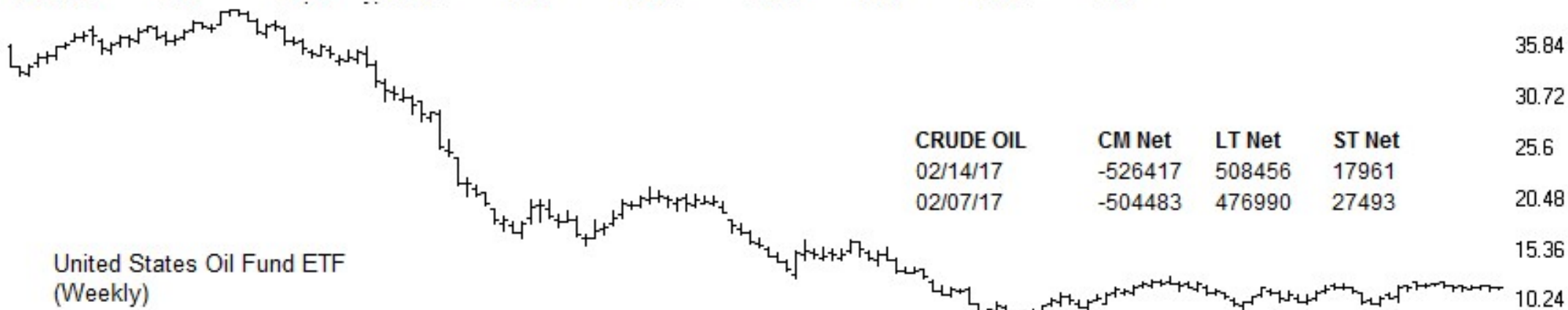
TSR Time Support/Resistance
43 UNITED STATES OIL FUND (Daily) (USO)



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
02/14/17	0.0	57.5	100.0	100.0	85.8	7.5	67.0	3.4	11.3
02/07/17	2.0	20.0	89.6	92.7	62.6	13.3	90.7	63.6	35.7

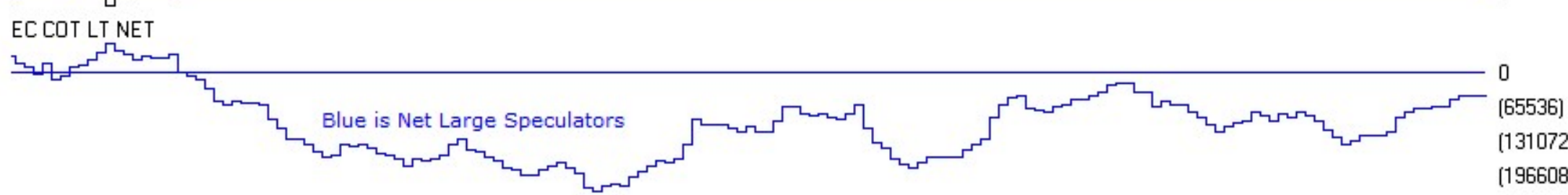
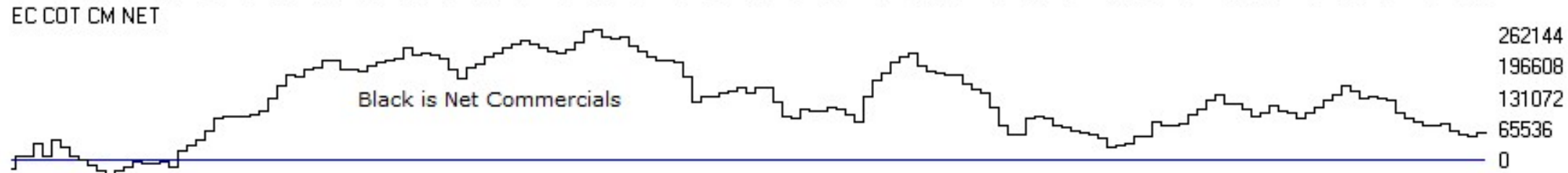
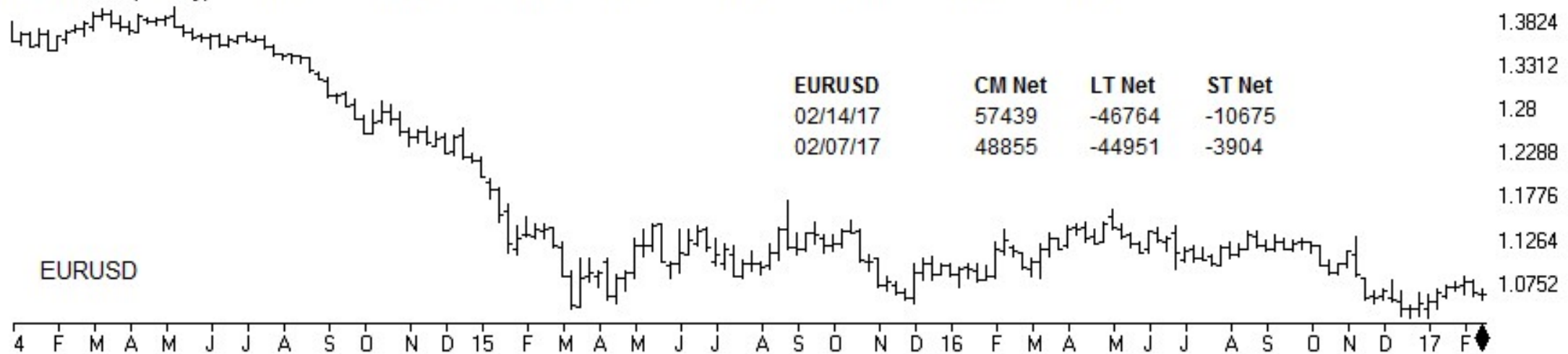


TSR Time Support/Resistance

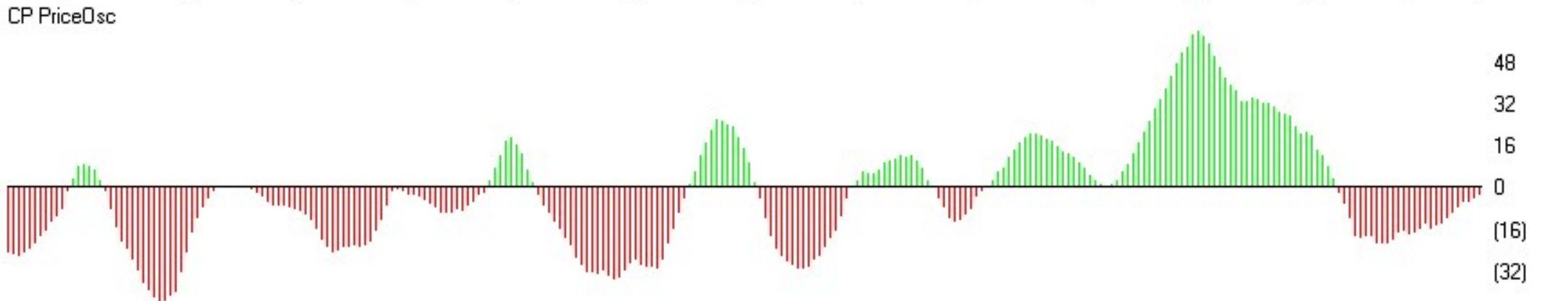
51 EURUSD (Daily)



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/14/17	8.0	6.1	85.0	98.0	80.6	2.3	61.2	85.9	41.9
02/07/17	0.0	15.2	100.0	100.0	82.0	0.0	98.6	82.7	0.0



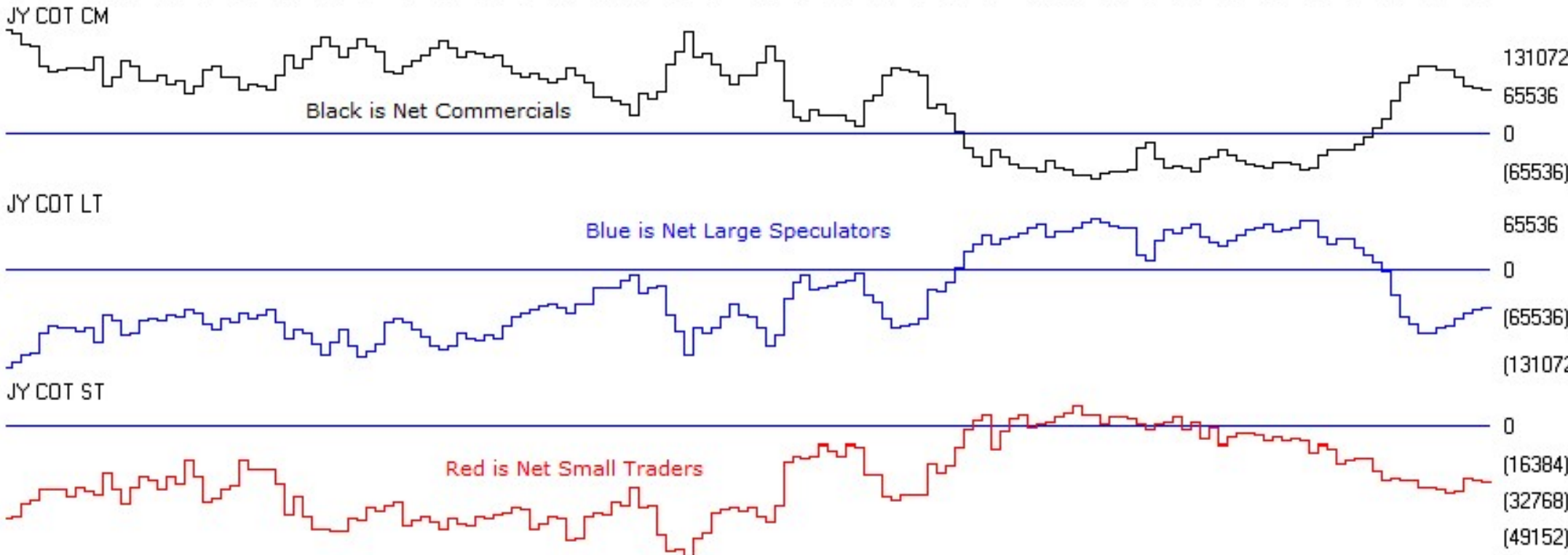
53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/14/17	78.2	96.3	49.3	22.9	2.2	46.8	20.4	19.4	64.5
02/07/17	80.2	98.5	47.3	20.5	0.8	49.9	20.6	15.0	59.1



4 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



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