

ChartProfit

Charts to Friday 24th February 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 02/24

	-5	-4	-3	-2	↓
NYSE	67	63	65	63	62
NasDaq	58	55	58	63	57
SP500	68	63	67	72	75
ND100	75	70	72	81	81
R2000	57	53	54	56	54

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

02/24: AAll (public poll). Bulls% was higher at 38.5% (from 33.1%). Four weeks ago Bulls% fell to 31.6%, a twelve week low. Bears% was almost unchanged at 32.3%. Three weeks ago Bear% reached 34.2%, a thirteen week high.

02/24: Investors Intelligence. Bulls% was slightly lower at 61.2% (from 61.8%). Two weeks ago Bulls% reached 62.7% which was the highest since December 2004. Bear% was almost unchanged at 17.5%. Two weeks ago Bears% fell to 16.7% which was the lowest since July 2015.

02/24: Market Vane (advisers) poll was higher at 69, the highest since May 2013.

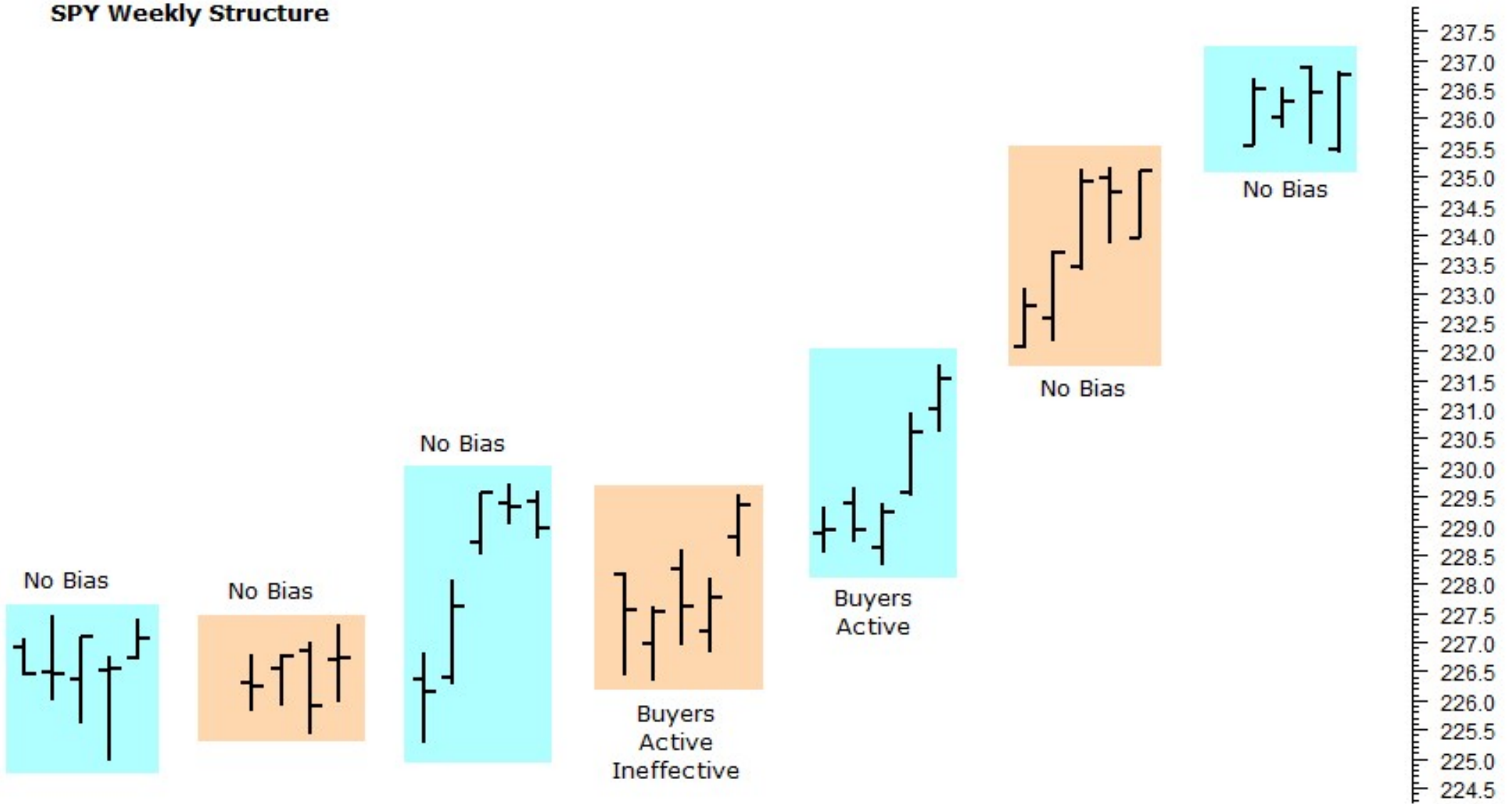
02/24: NAAIM exposure index. Was higher at 100.83.

Mutual Fund Flow:

02/24: My version of the Rydex Assets Ratio ended the week at 8.98. On 2nd Feb the ratio reached 12.15, the highest since May 2015.

02/24: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2.7 Billion in the week to 22nd February. The 4wk net flow at \$30.4 Billion is the highest since November 2014.

SPY Weekly Structure

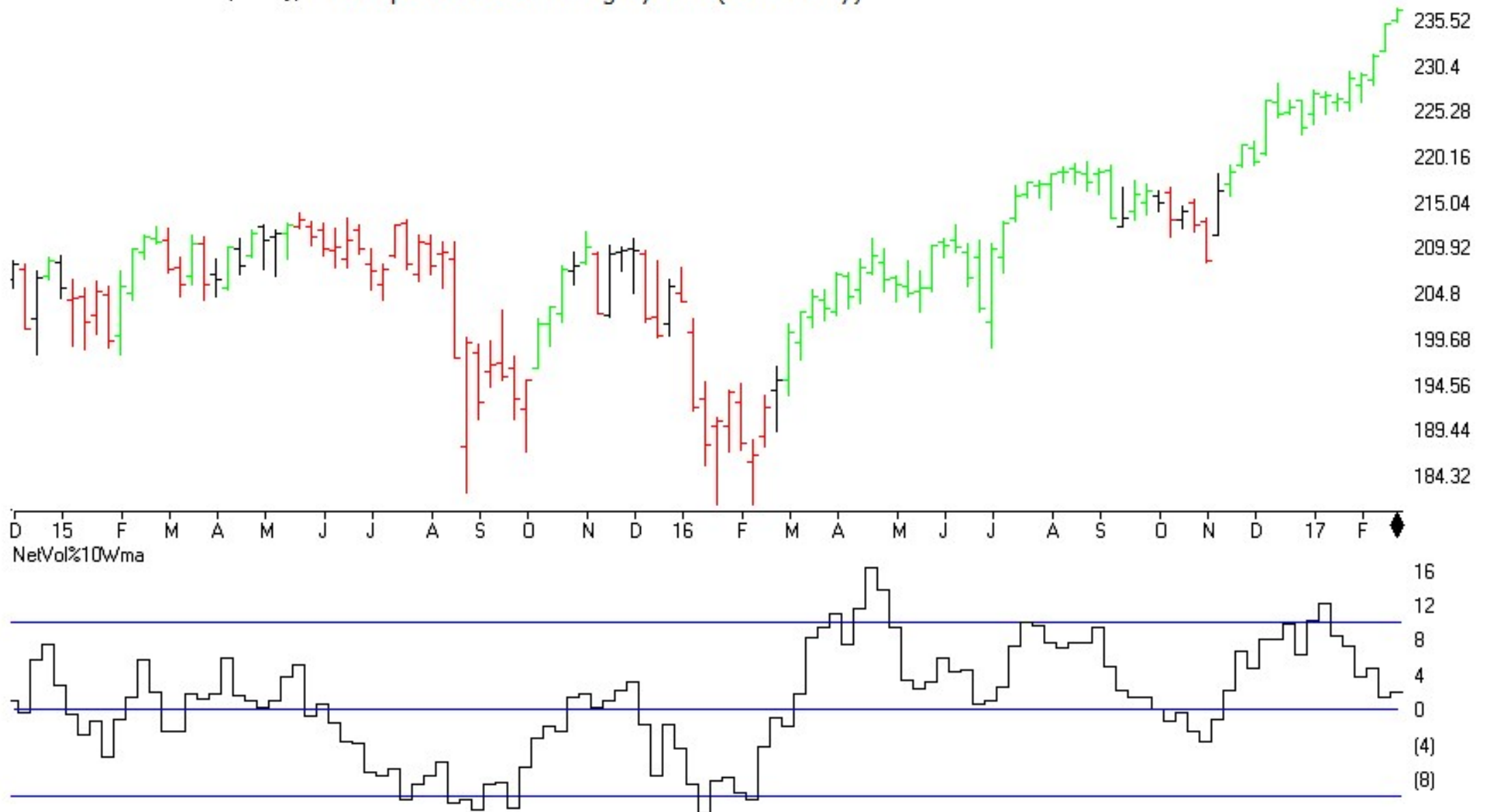


Commitments of Traders

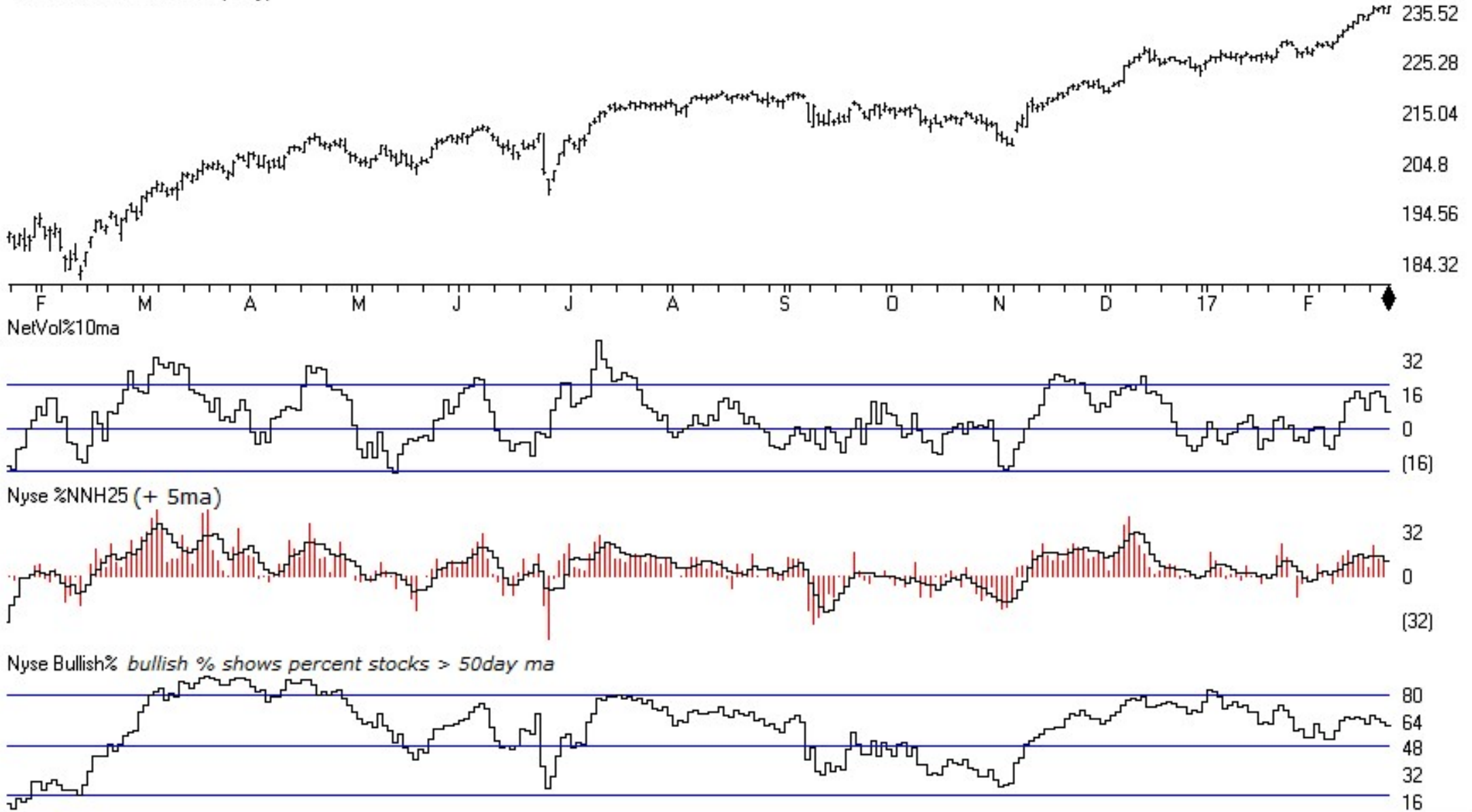
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/21/17	43.2	58.7	58.8	23.8	45.1	76.7	70.8	14.6	20.3
02/14/17	57.4	85.1	57.3	17.8	0.0	32.5	58.3	29.9	42.4
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/21/17	89.7	82	33.3	12.9	41.3	72.5	14.5	12	49.5
02/14/17	95.2	98.7	30.5	6.2	39.7	86.2	24.7	16.2	32.1
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
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/21/17	73.2	79.7	49.9	27.8	27.5	56.1	29.9	24.4	37.4
02/14/17	95.0	98.1	31.3	17.3	18.6	66.6	0.0	0.0	58.4
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/21/17	11.3	48.2	100.0	77.1	23.4	13.1	96.4	100.0	49.7
02/07/17	11.8	44.3	36.4	77.9	28.1	53.7	81.8	94.7	58.3
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
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/21/17	14.3	0.0	75.0	85.6	87.3	19.5	87.0	87.5	15.5
02/14/17	8.0	6.1	85.0	98.0	80.6	2.3	61.2	85.9	41.9
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/21/17	25.0	77.5	94.2	75.6	66.5	0.7	30.3	54.5	60.0
02/14/17	22.5	50.4	94.7	75.7	71.4	2.7	57.7	72.3	47.0

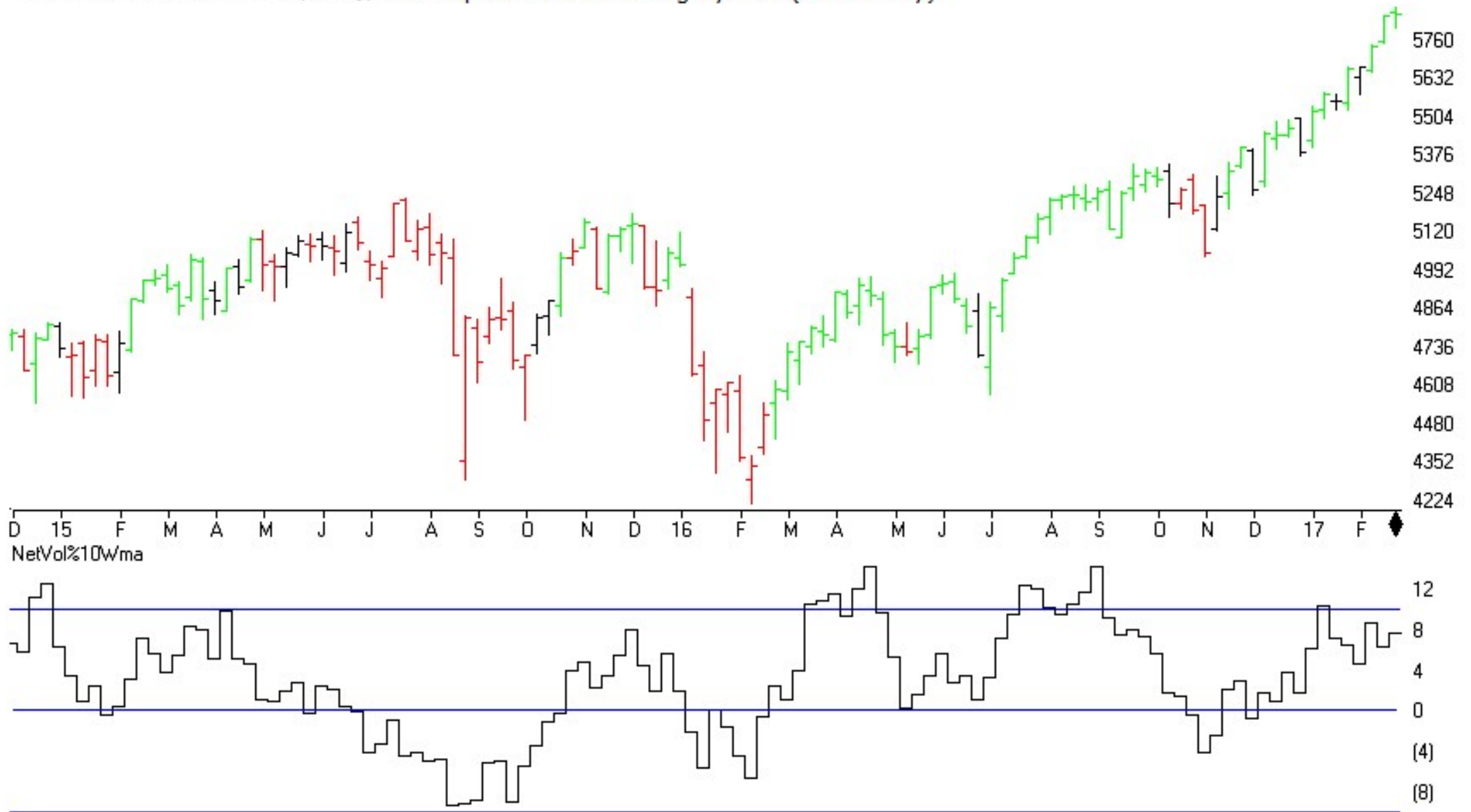
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



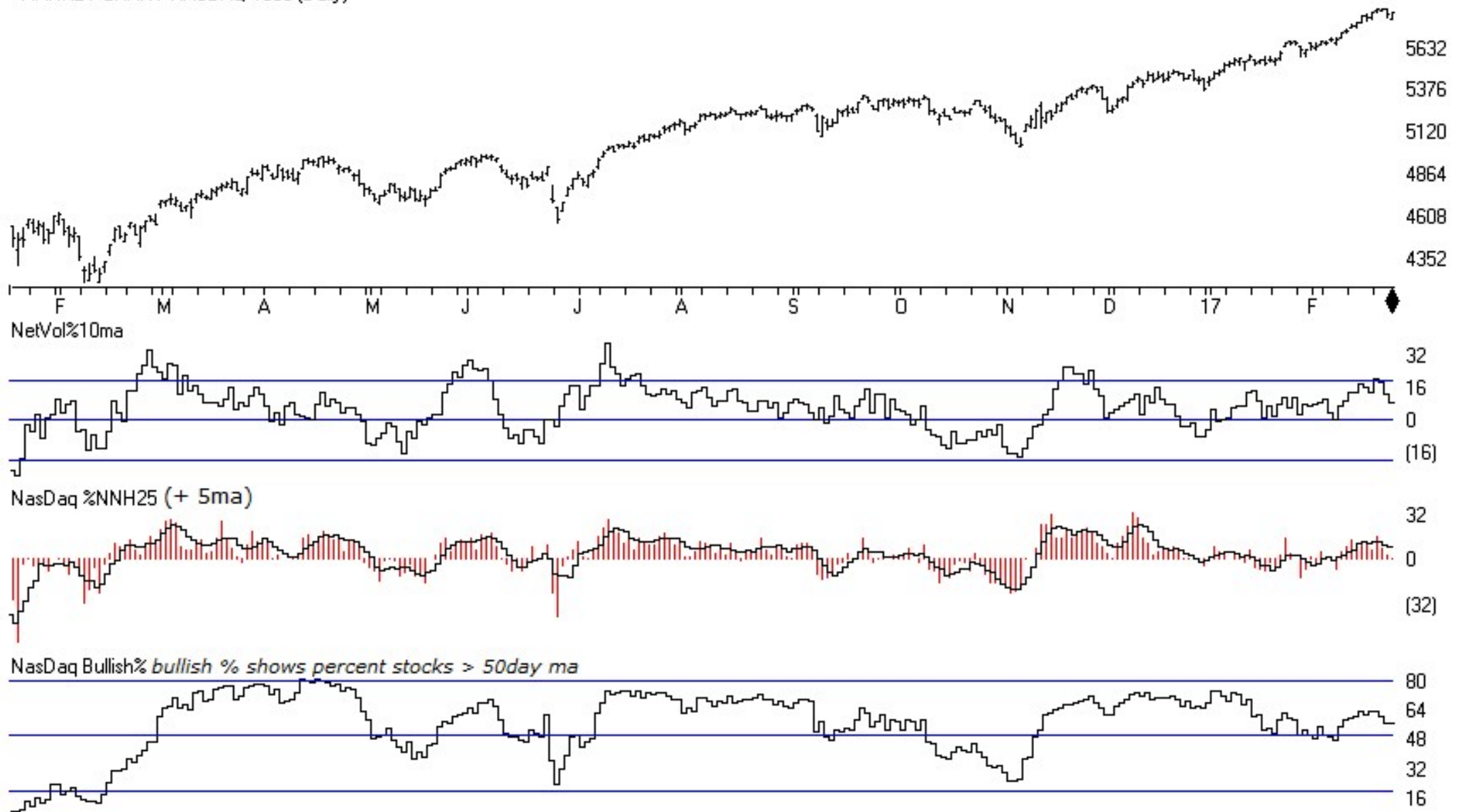
MARKET CHART NYSE (Daily)



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

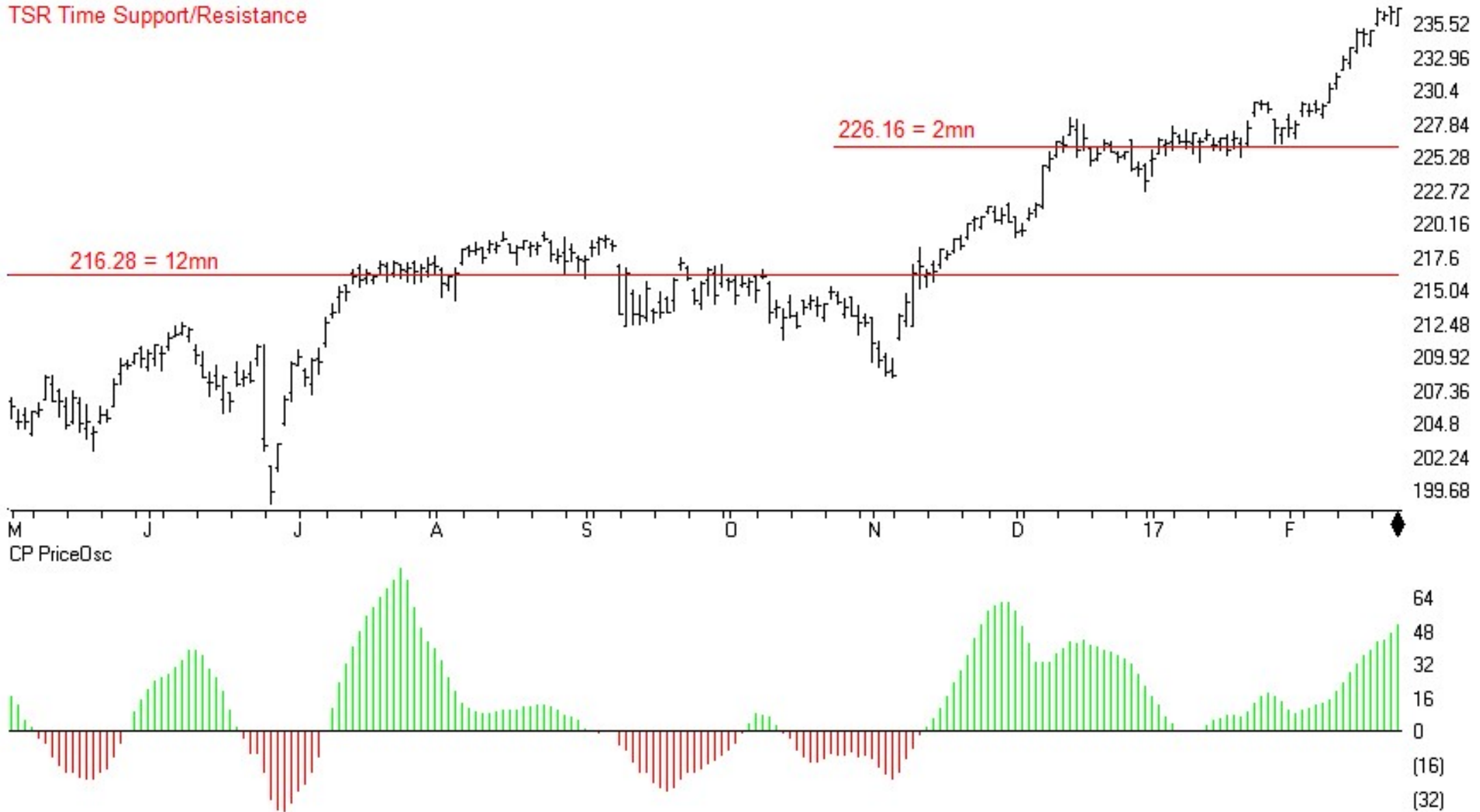


MARKET CHART NASDAQ 1800 (Daily)



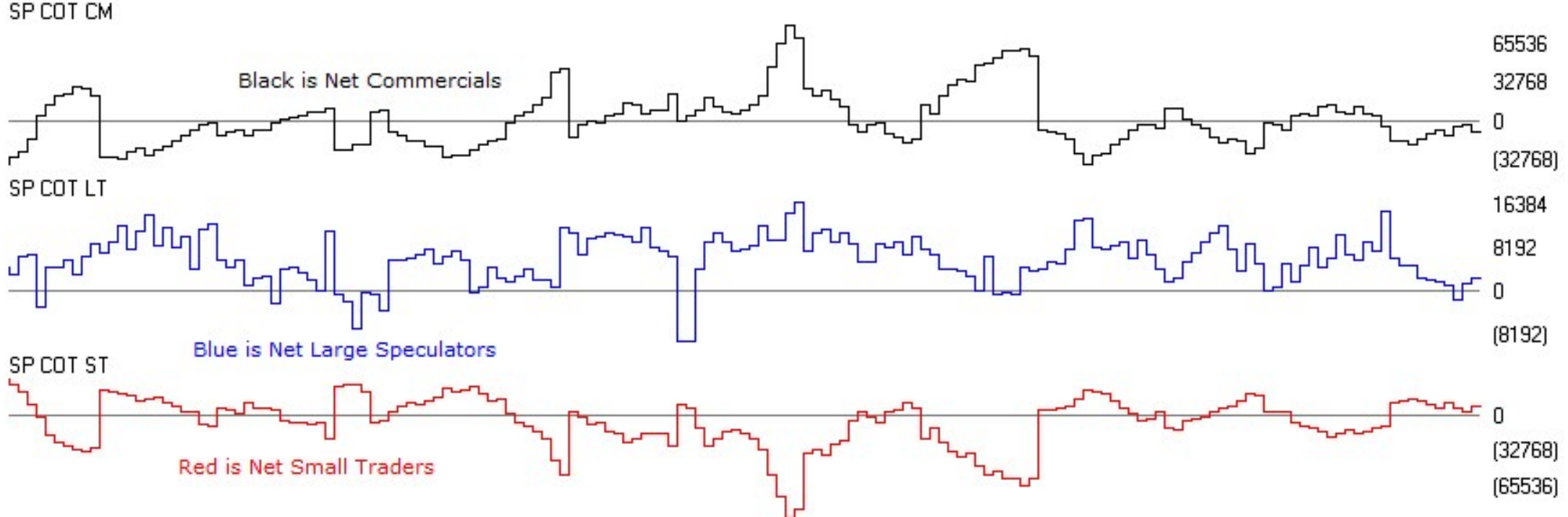
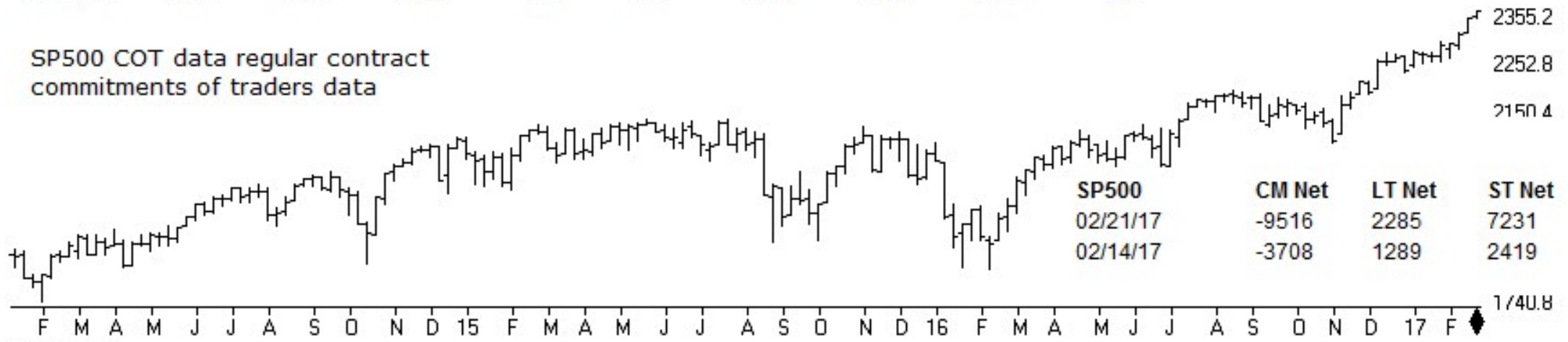
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



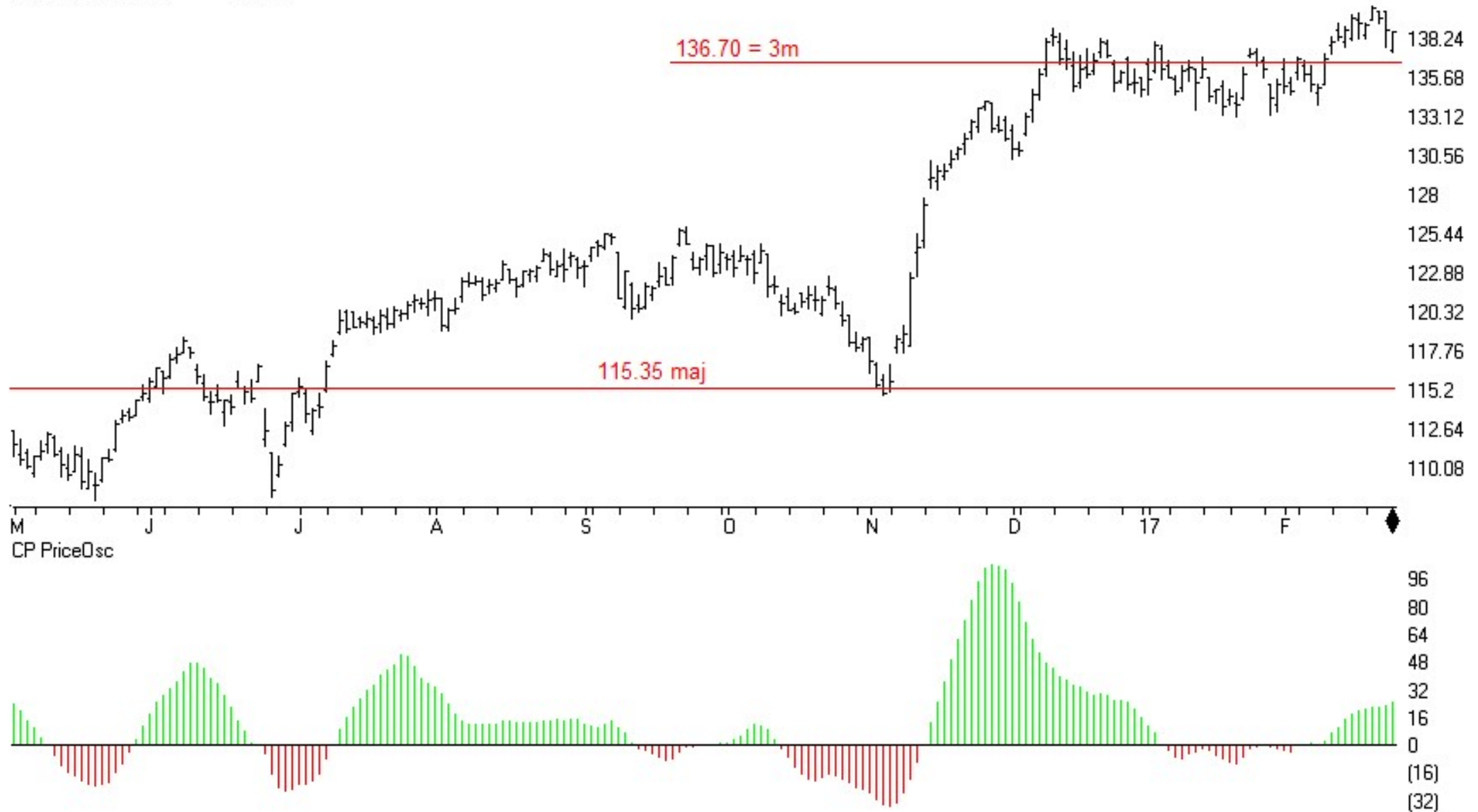
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/21/17	43.2	58.7	58.8	23.8	45.1	76.7	70.8	14.6	20.3
02/14/17	57.4	85.1	57.3	17.8	0.0	32.5	58.3	29.9	42.4

SP500 COT data regular contract commitments of traders data

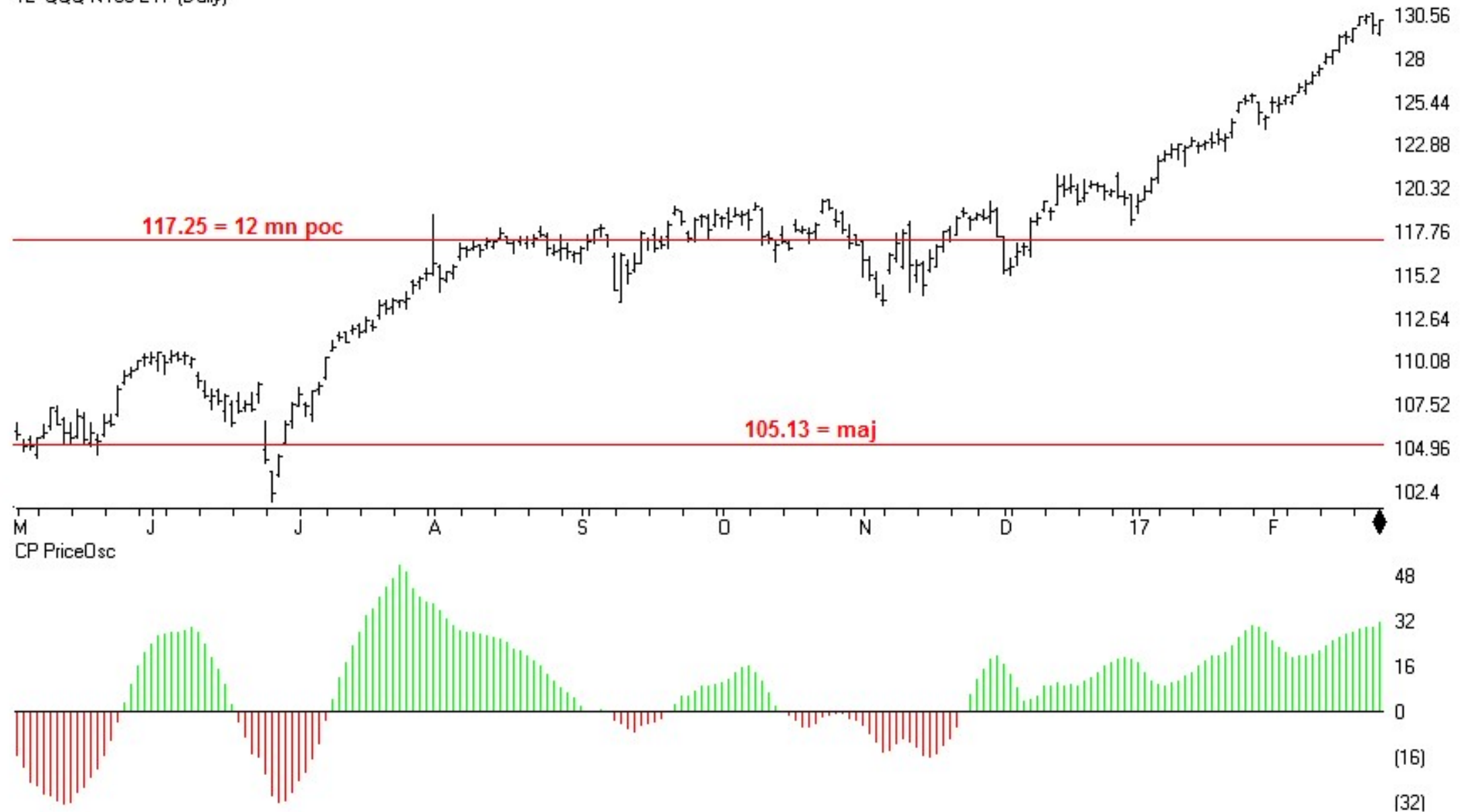


TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

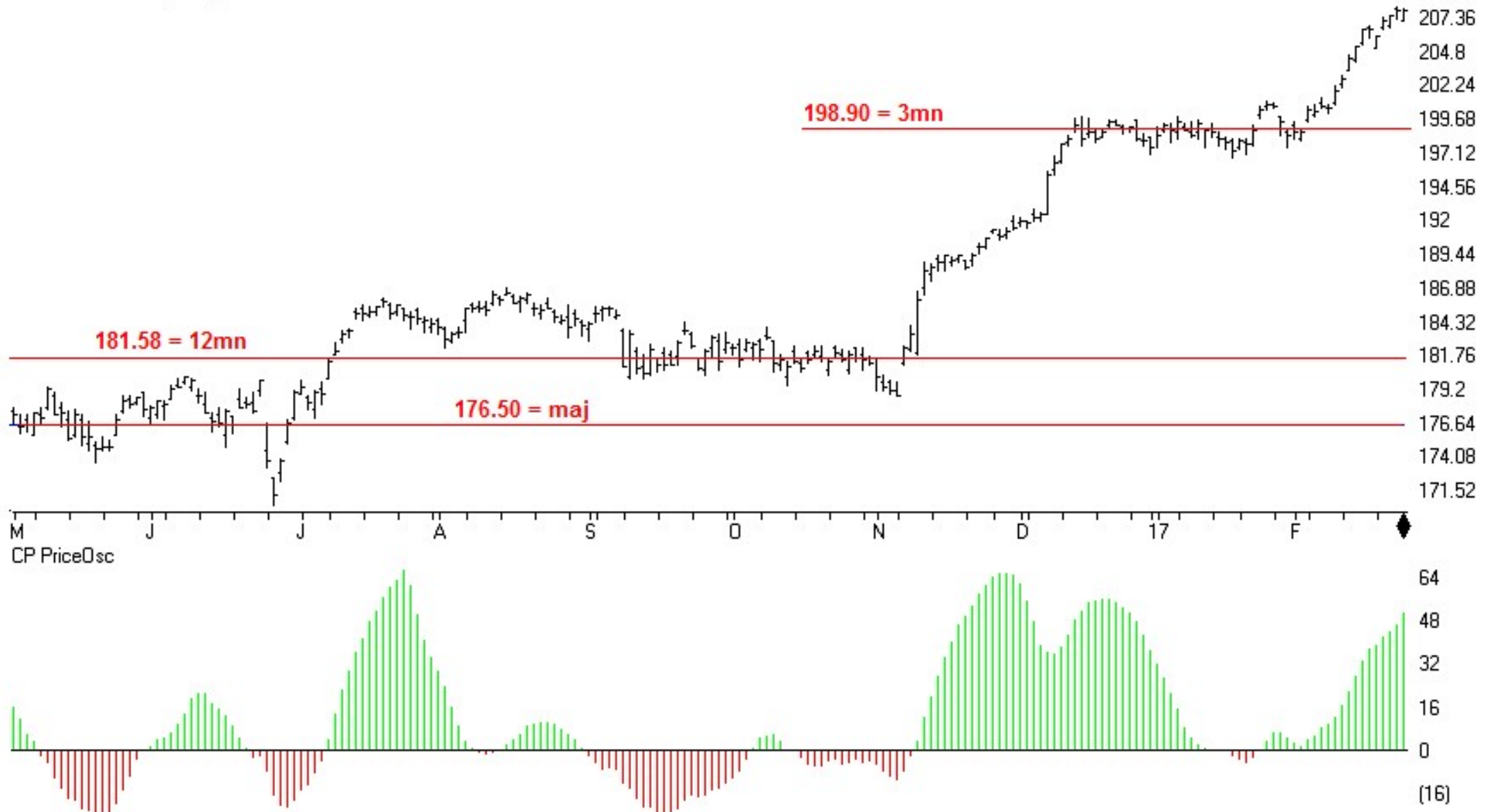


TSR Time Support/Resistance 12 QQQ N100 ETF (Daily)

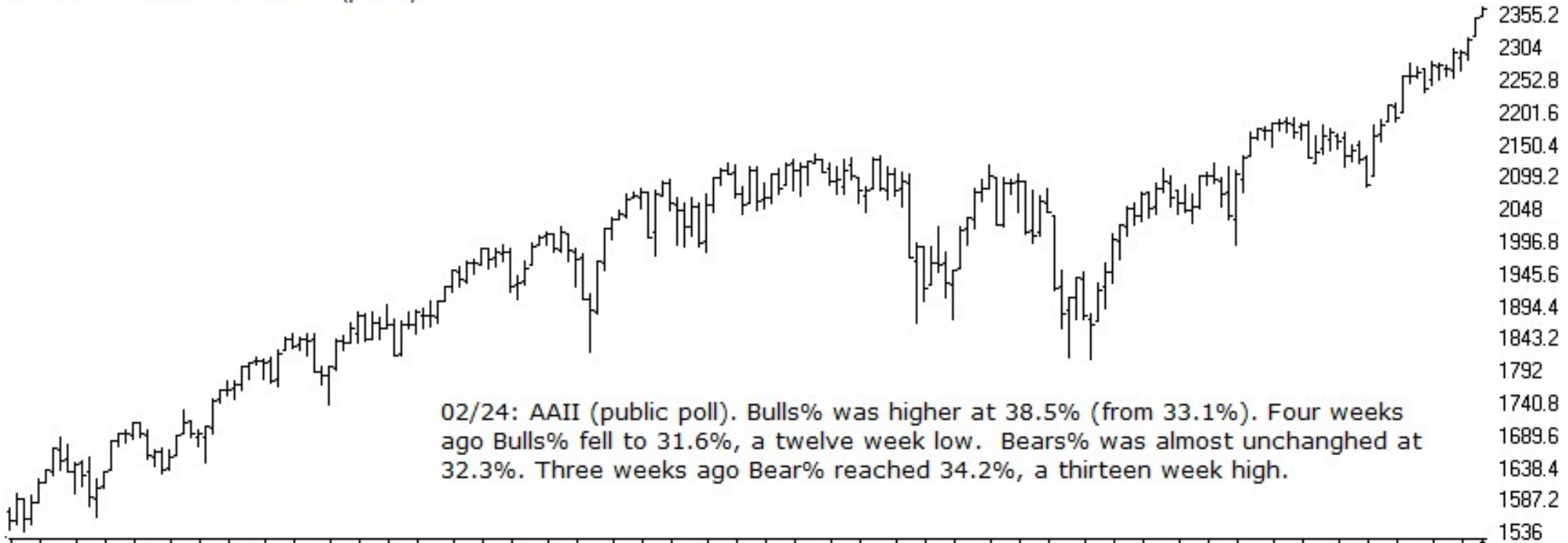


TSR Time Support/Resistance

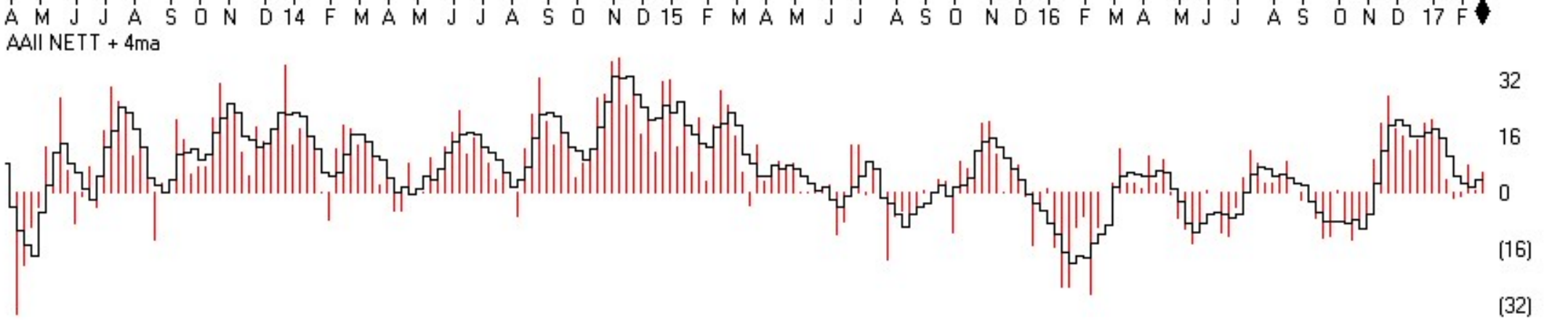
10 DIA DOW ETF (Daily)



SP500 Index (Weekly) + AAll Poll (public)



02/24: AAll (public poll). Bulls% was higher at 38.5% (from 33.1%). Four weeks ago Bulls% fell to 31.6%, a twelve week low. Bears% was almost unchanged at 32.3%. Three weeks ago Bear% reached 34.2%, a thirteen week high.

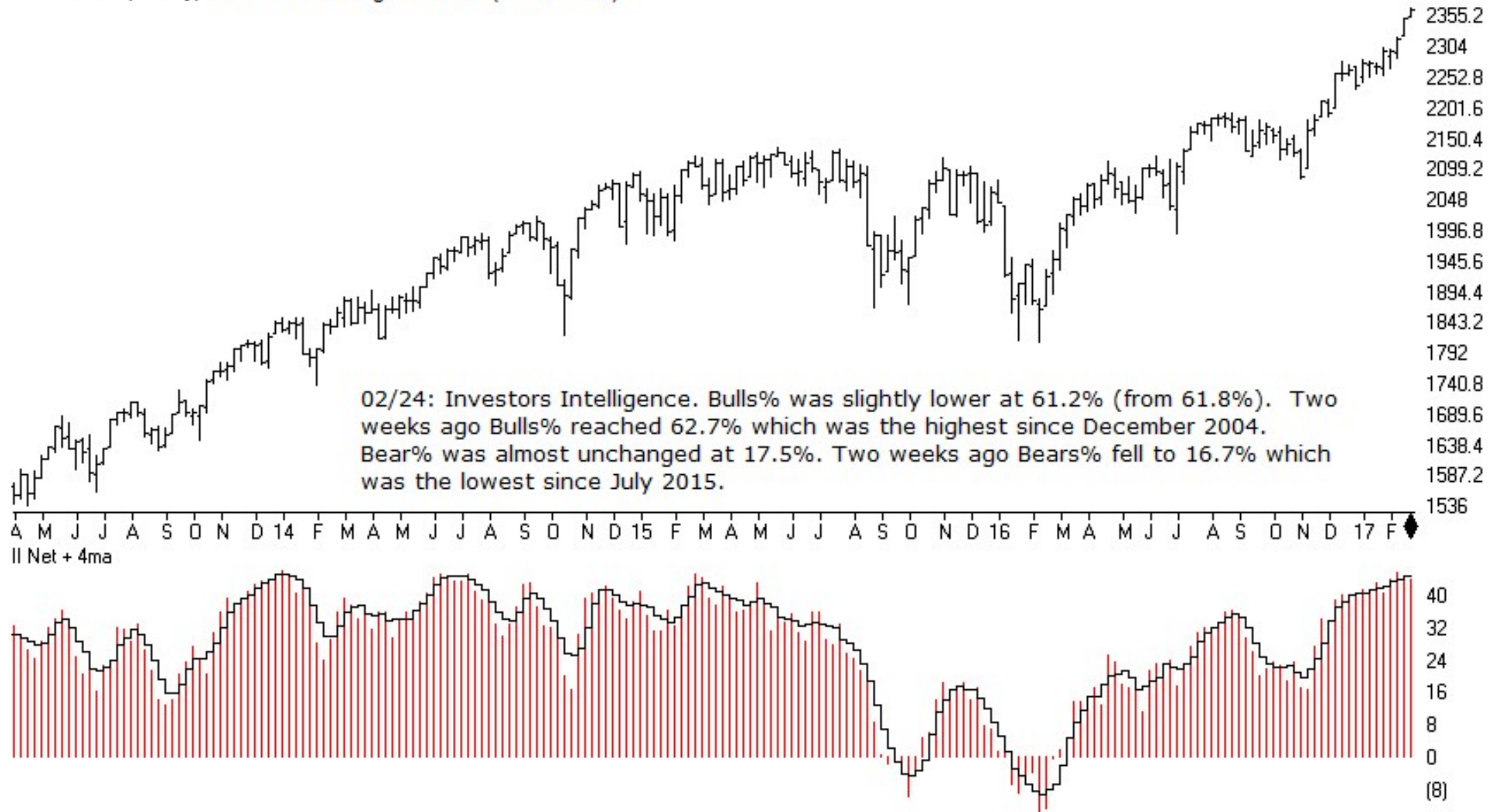


A M J J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D 17 F

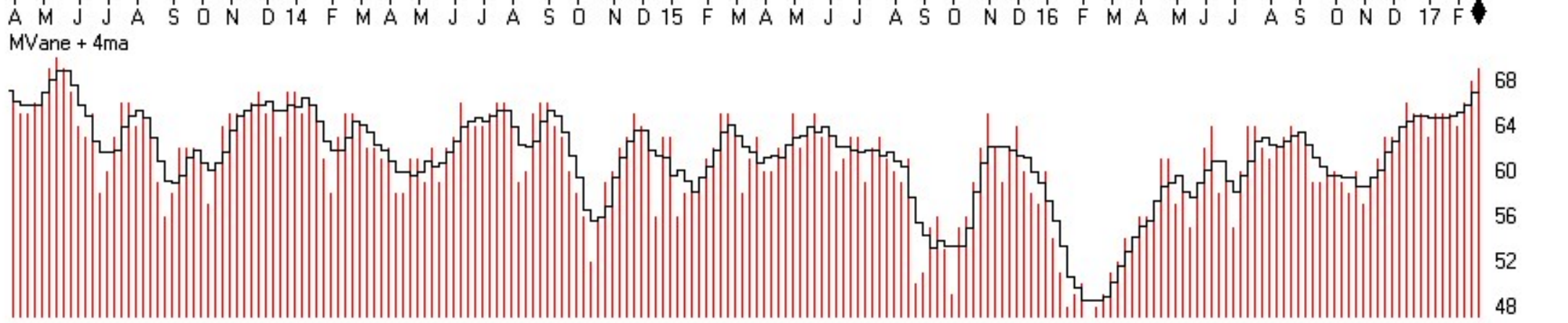
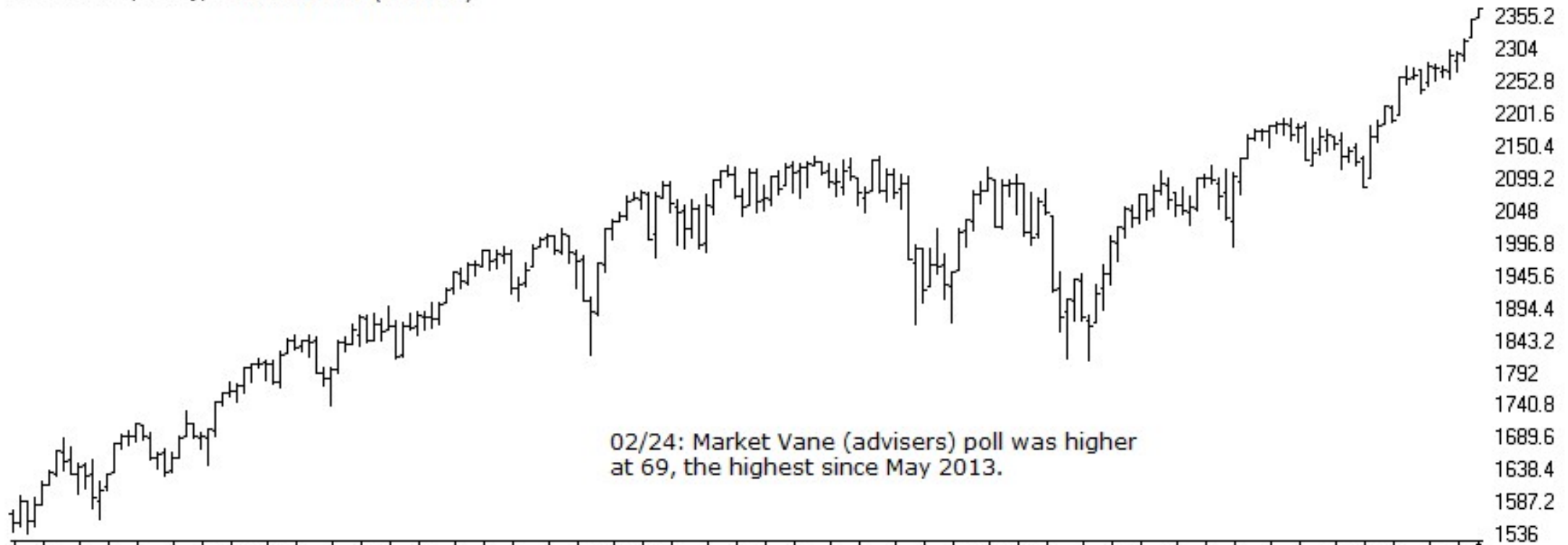
2355.2
2304
2252.8
2201.6
2150.4
2099.2
2048
1996.8
1945.6
1894.4
1843.2
1792
1740.8
1689.6
1638.4
1587.2
1536

32
16
0
(16)
(32)

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

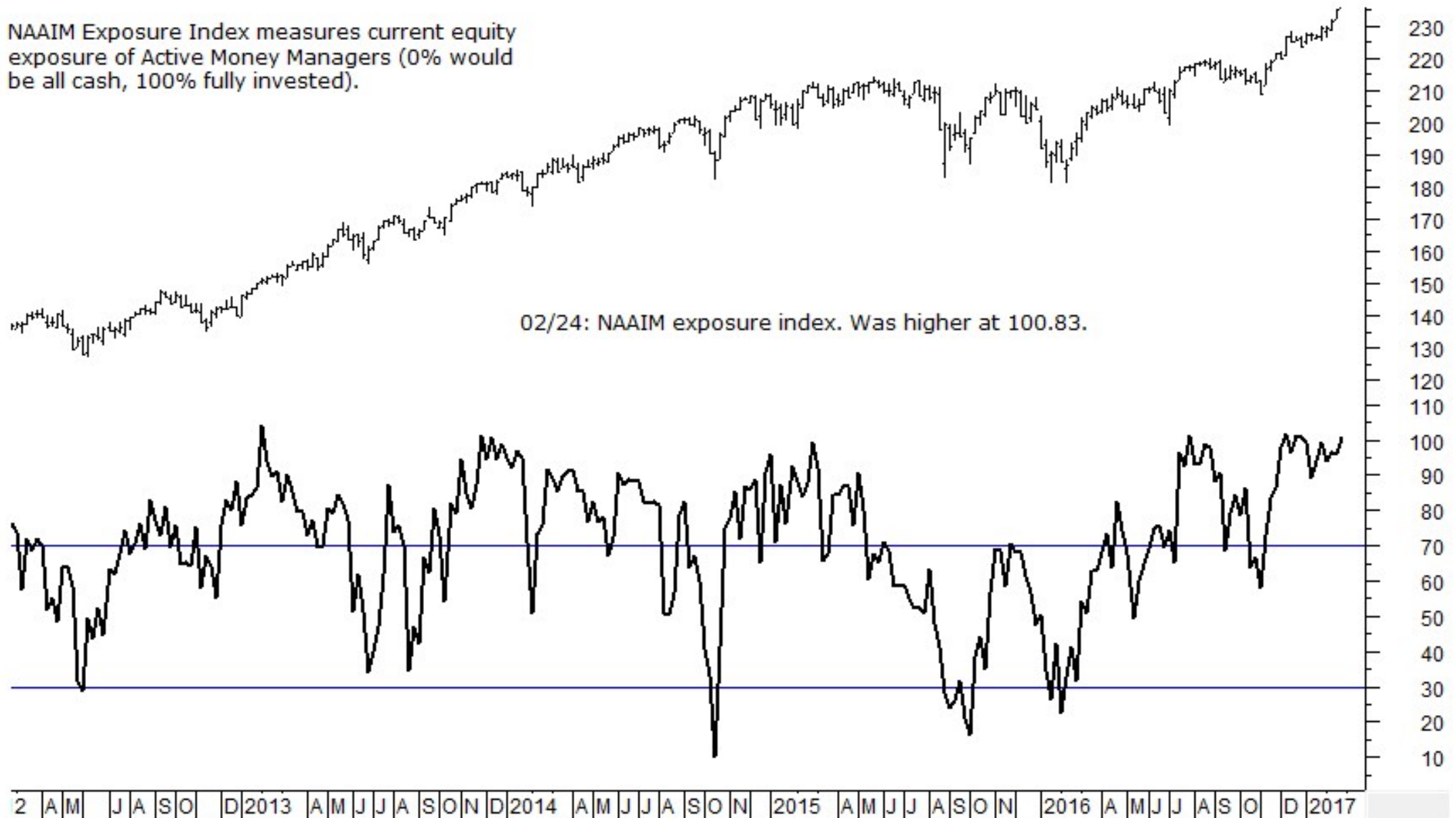


SP500 Index (Weekly) + Market Vane (advisors)

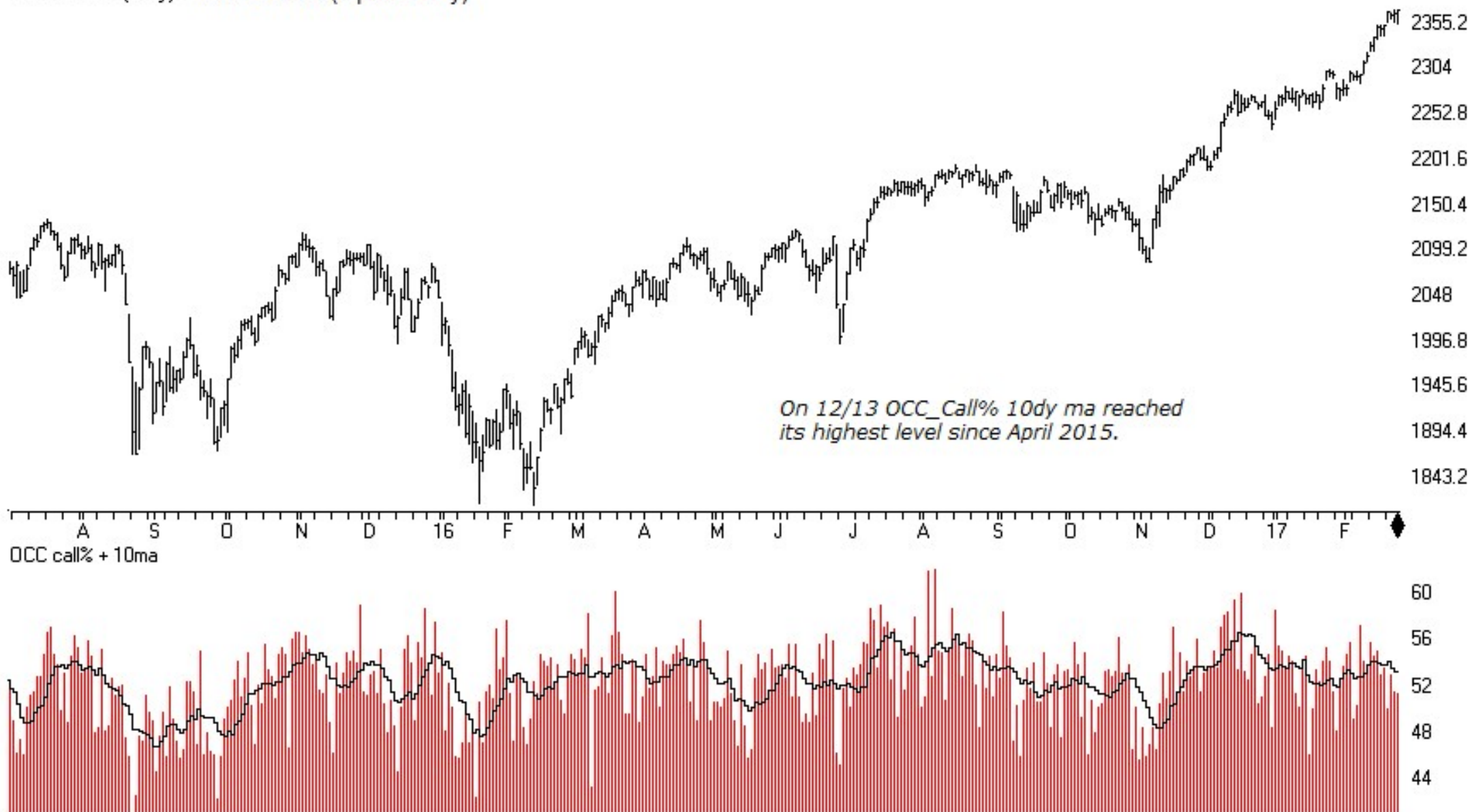


SPY + NAAIM Exposure Index

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

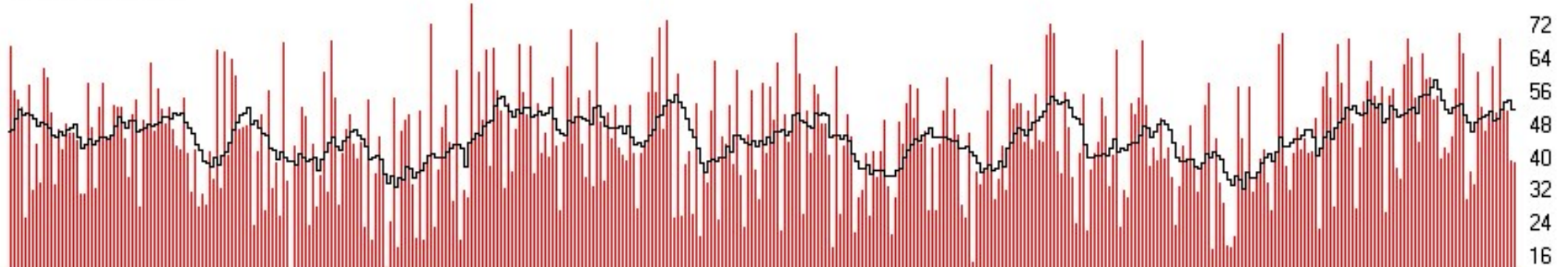
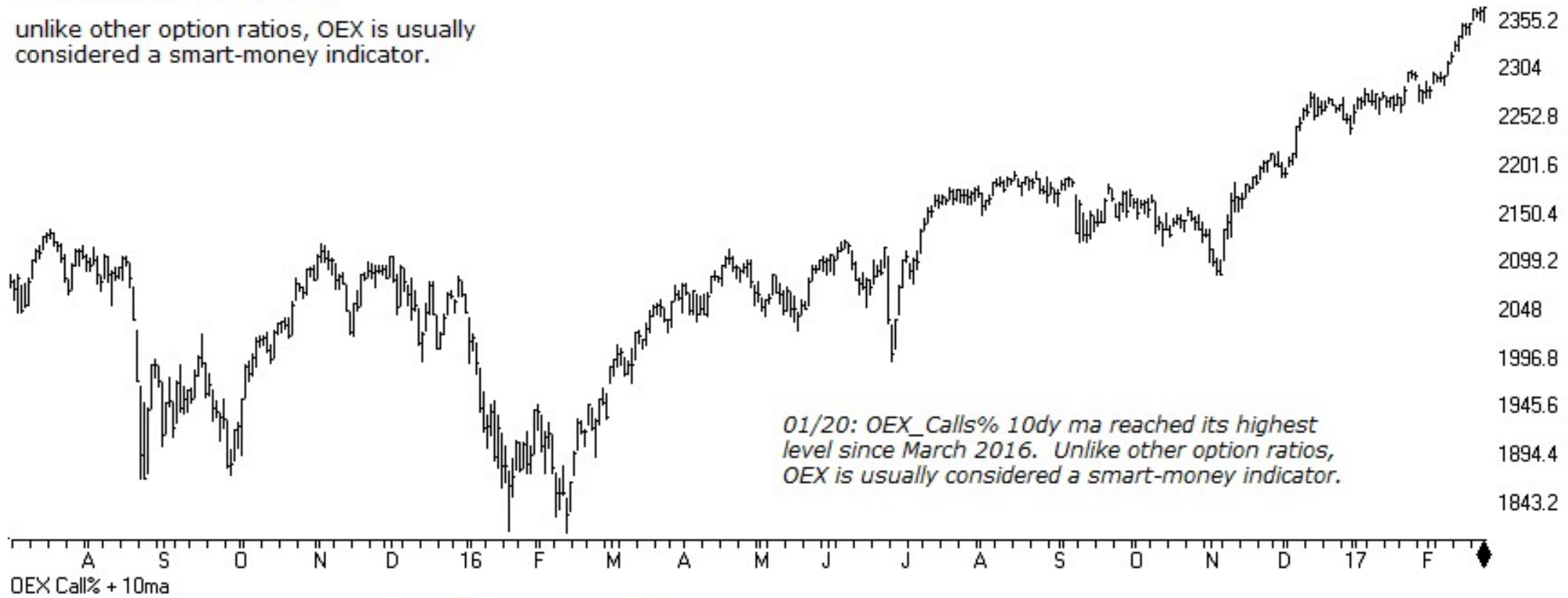


SP500 Index (Daily) + OCC Calls% (equities only)

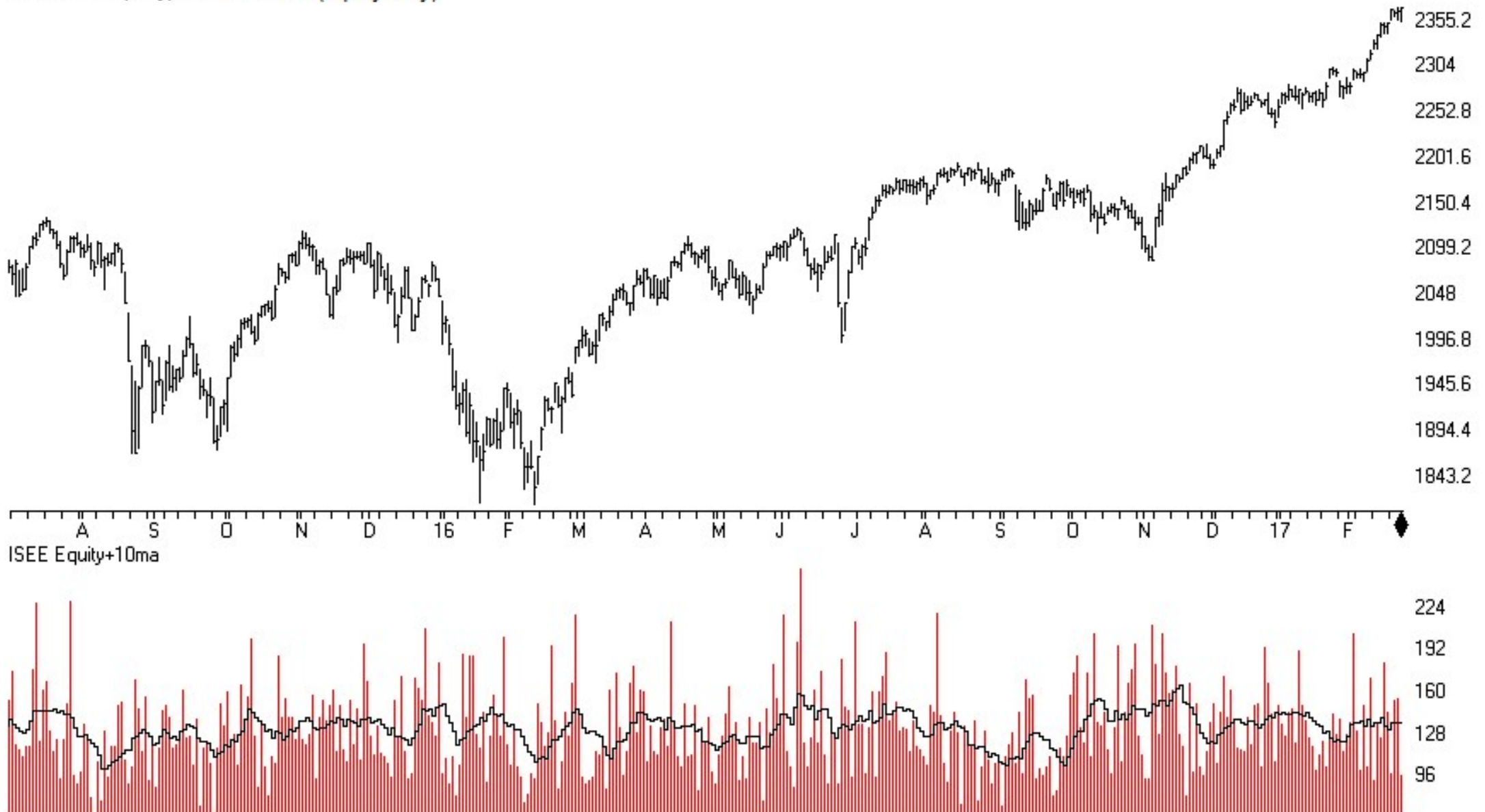


SP500 Index (Daily) + OEX Calls%

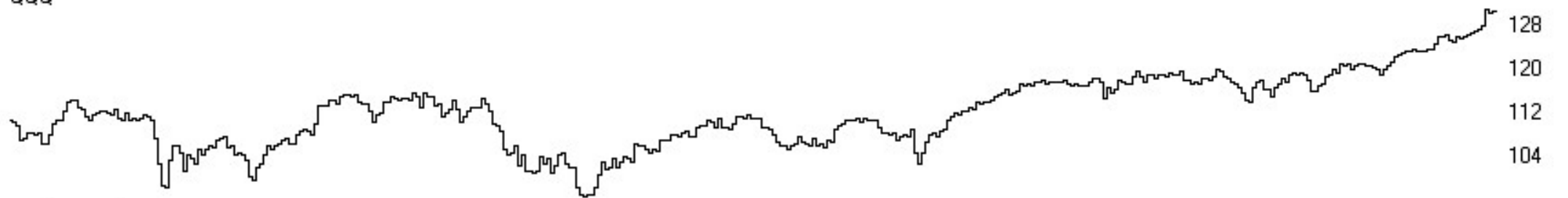
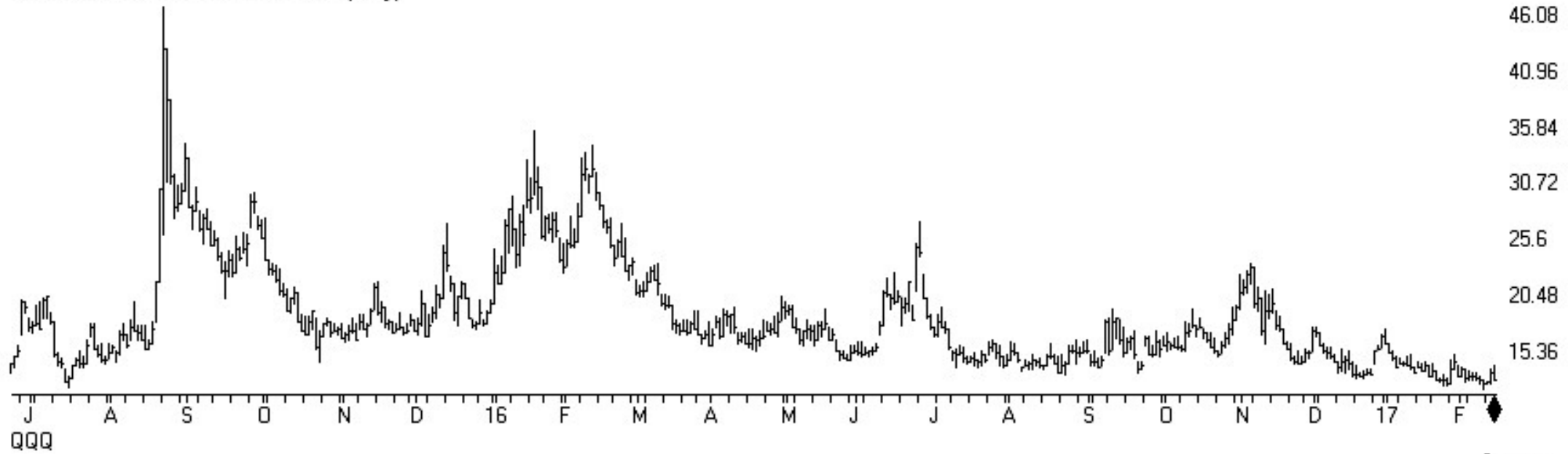
unlike other option ratios, OEX is usually considered a smart-money indicator.



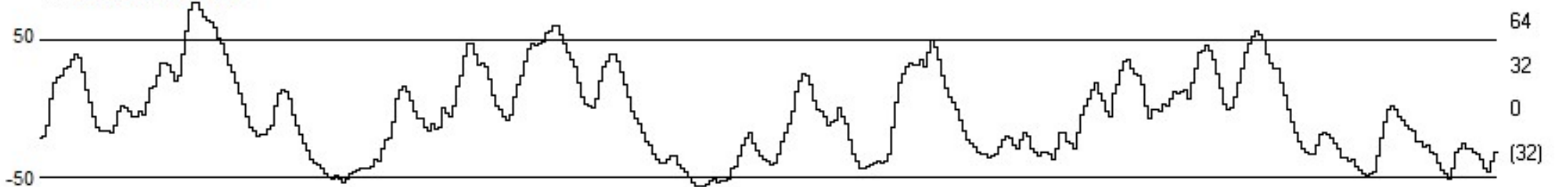
SP500 Index (Daily) + ISEE Index (equity only)



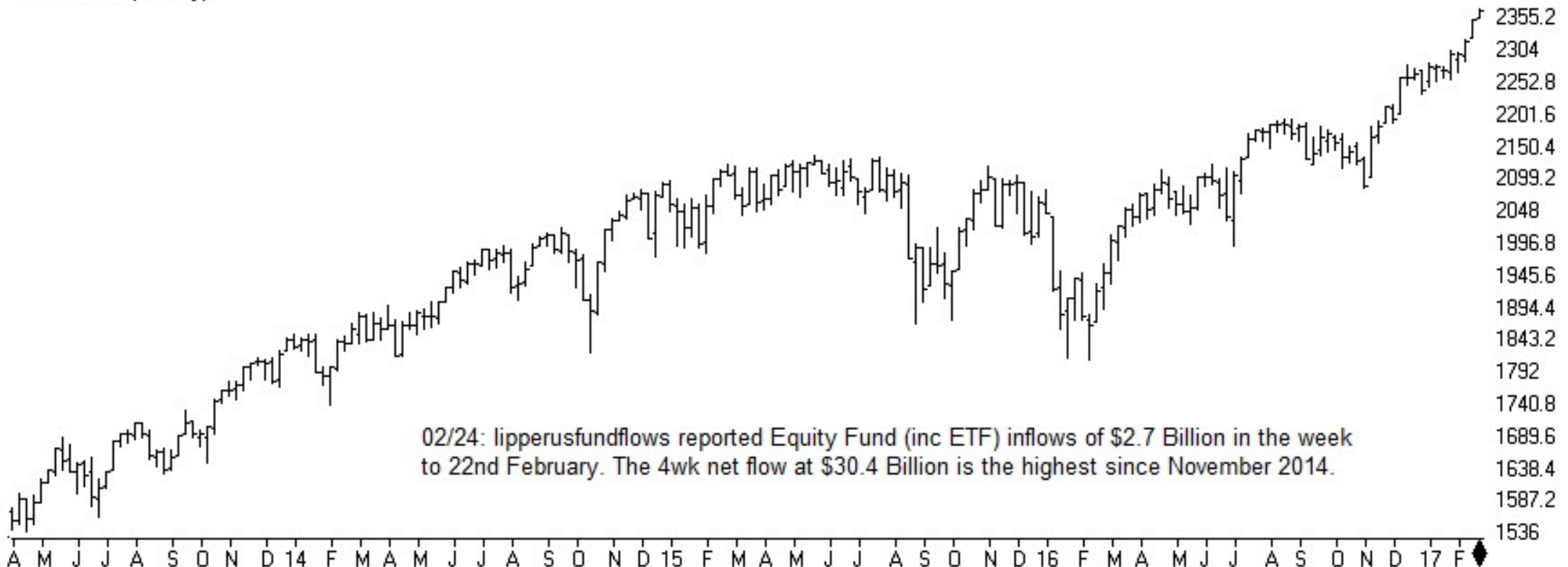
VXN - NASDAQ VOLATILITY INDEX (Daily)



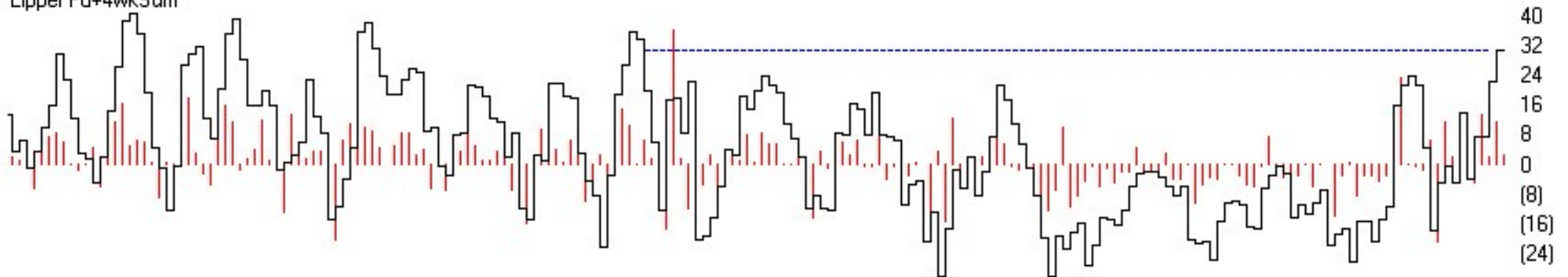
TCI based on VXN



SP500 Index (Weekly)



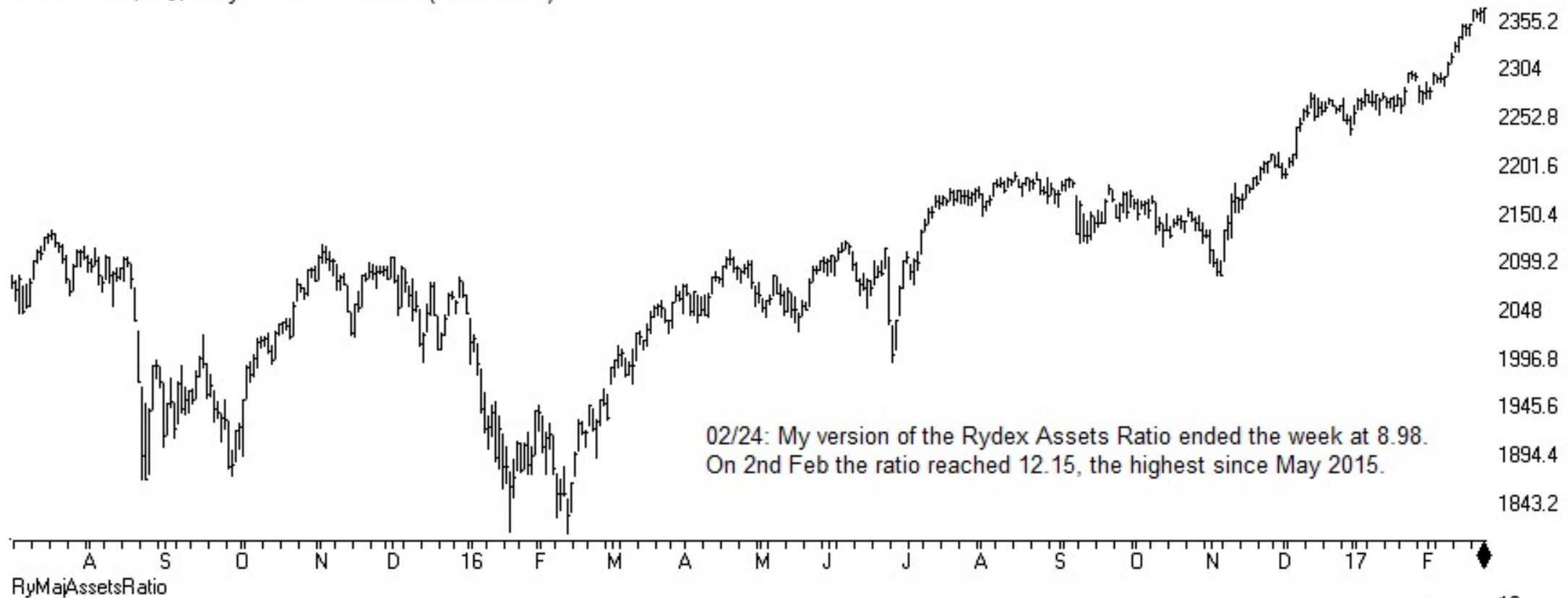
Lipper Fd+4wkSum



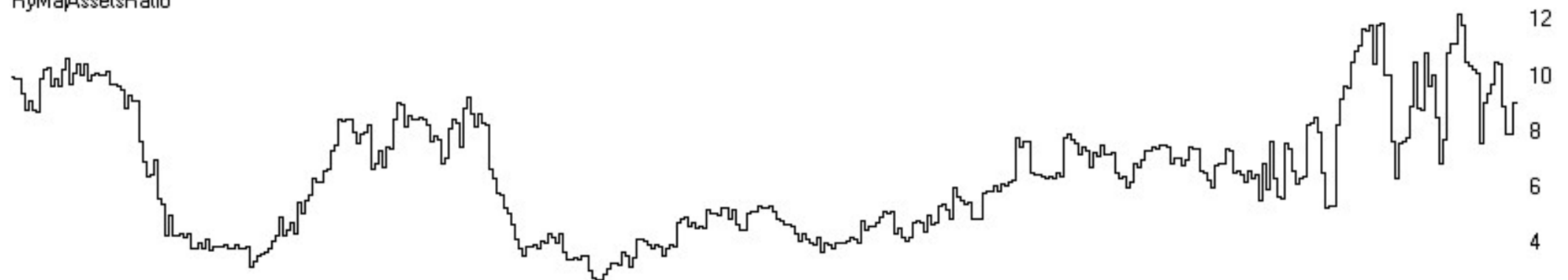
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

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

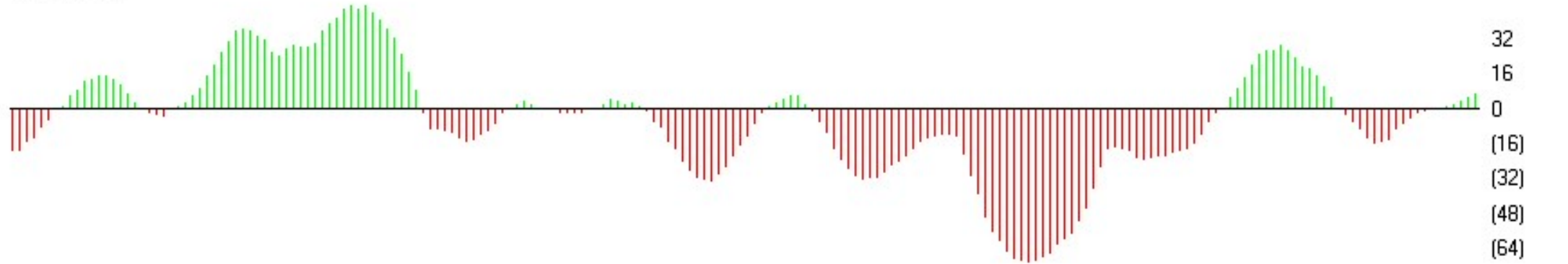
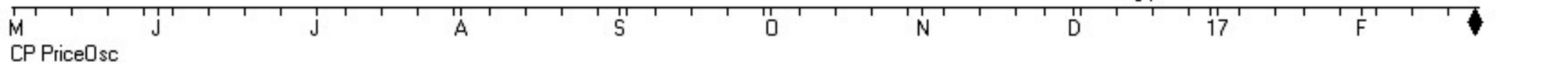


Rydex Assets Ratio (CP version)

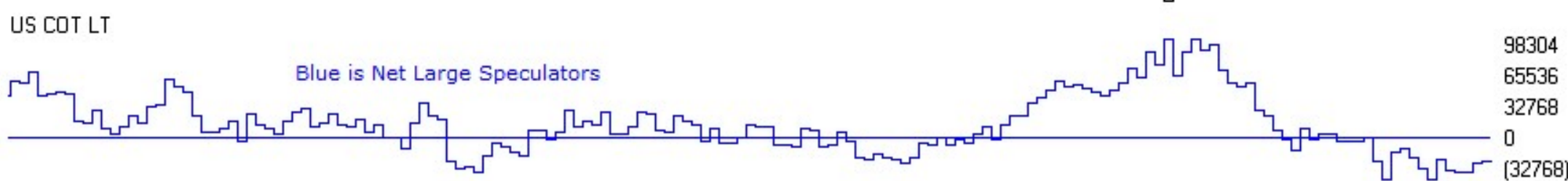
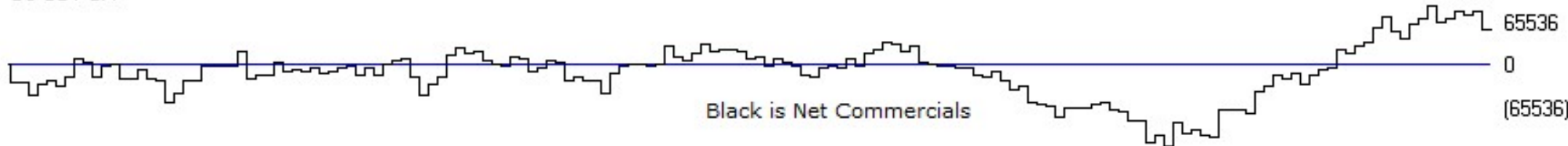
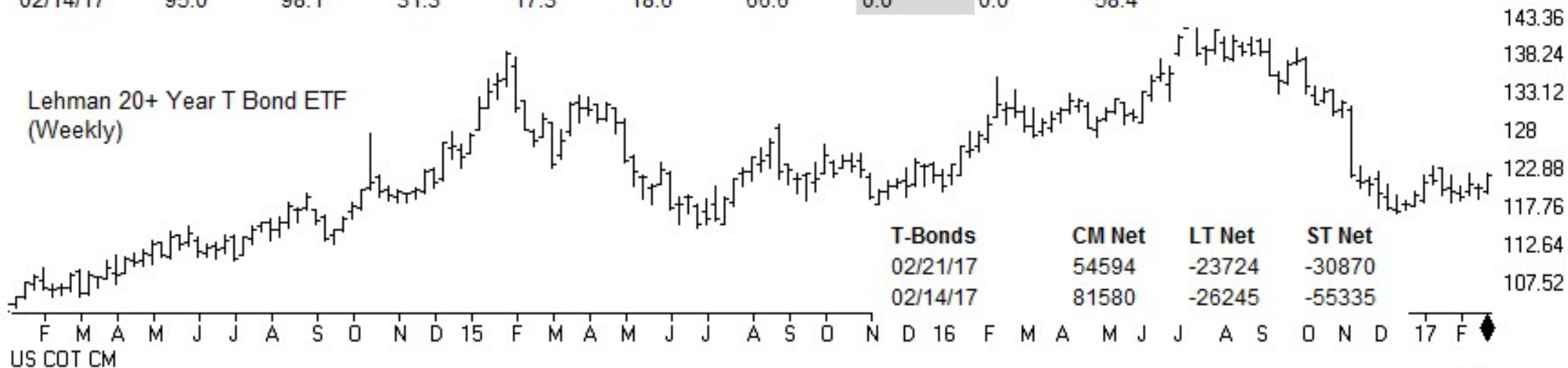


TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

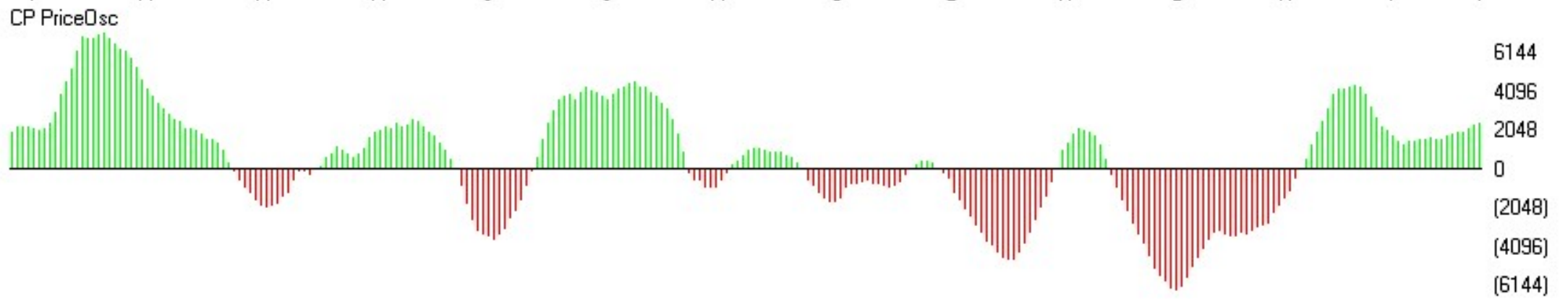
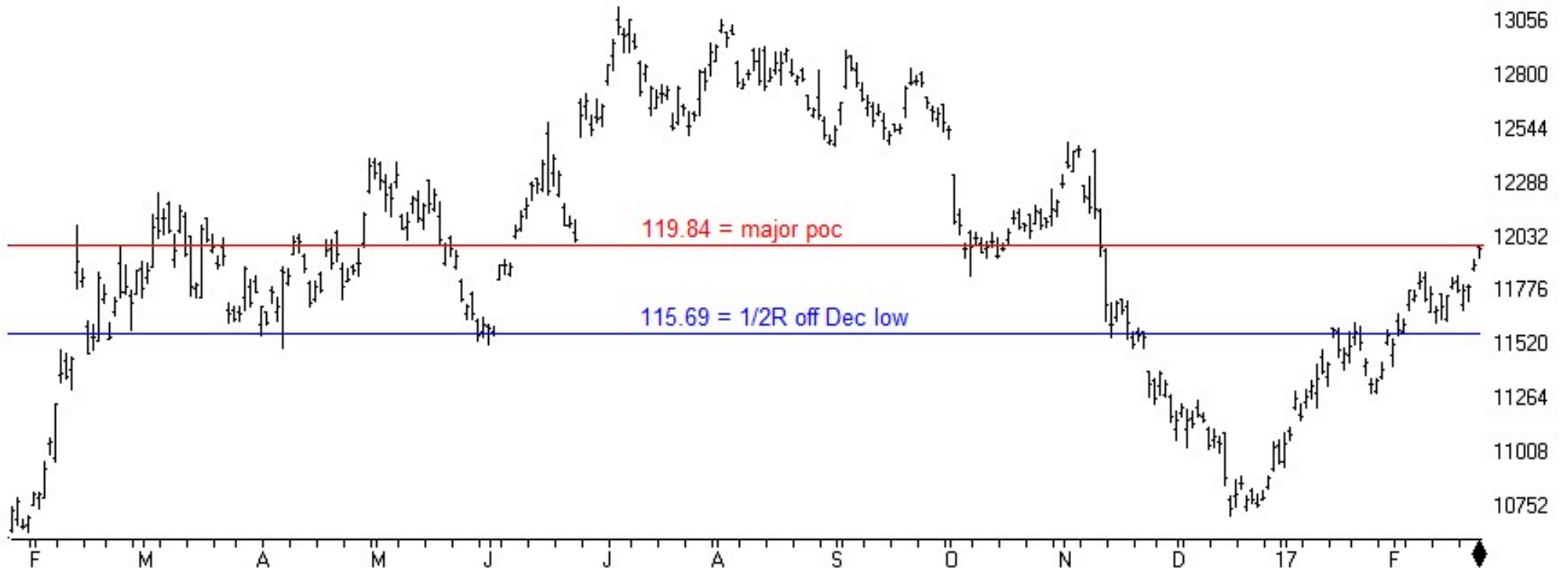


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/21/17	73.2	79.7	49.9	27.8	27.5	56.1	29.9	24.4	37.4
02/14/17	95.0	98.1	31.3	17.3	18.6	66.6	0.0	0.0	58.4

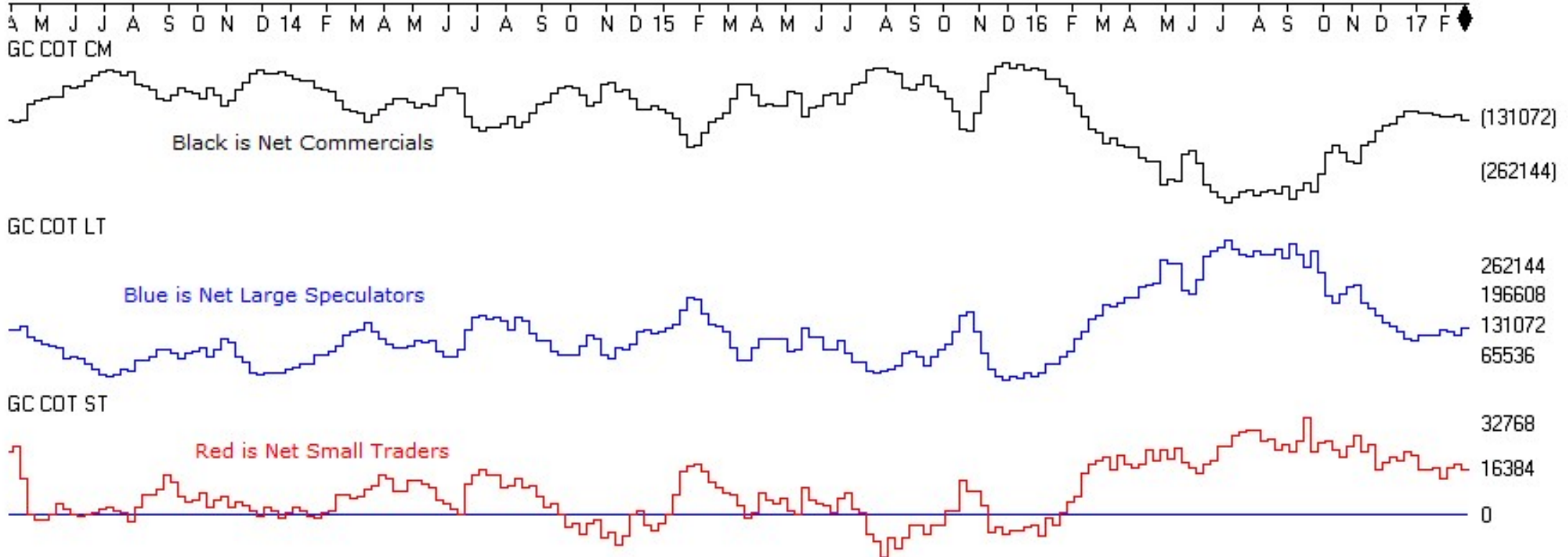


TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)

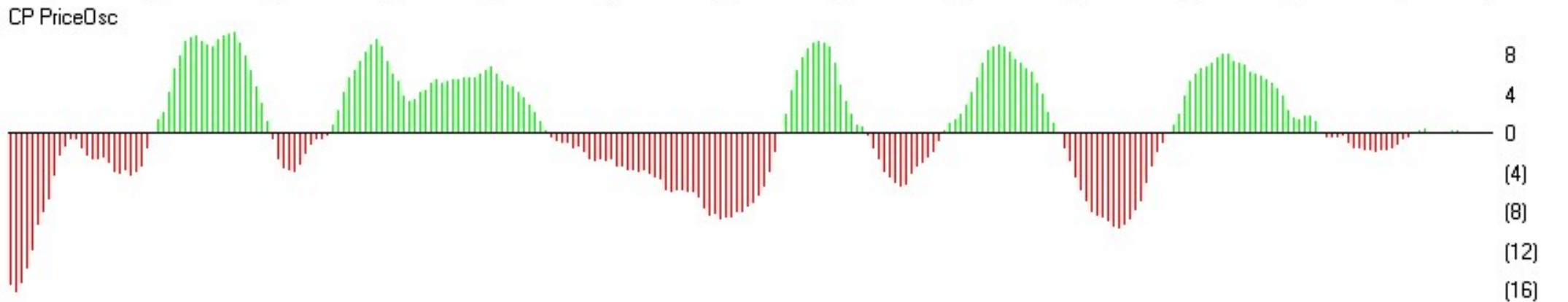
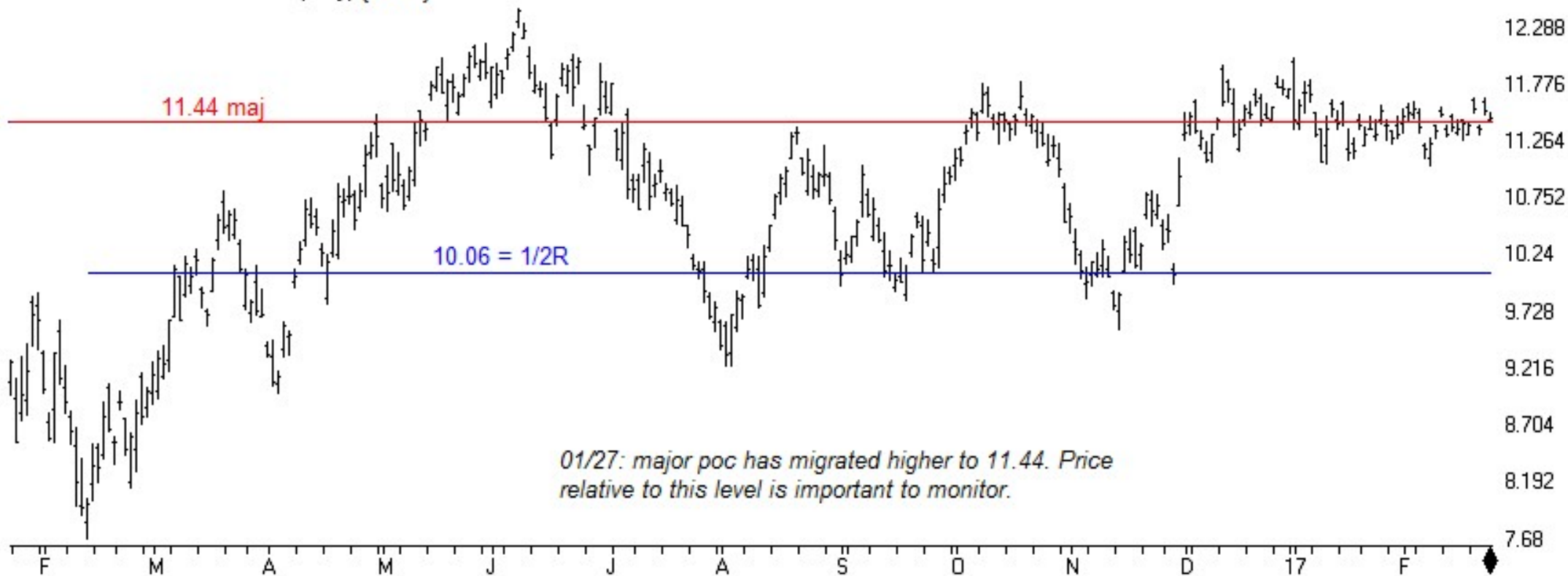


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/21/17	89.7	82	33.3	12.9	41.3	72.5	14.5	12	49.5
02/14/17	95.2	98.7	30.5	6.2	39.7	86.2	24.7	16.2	32.1

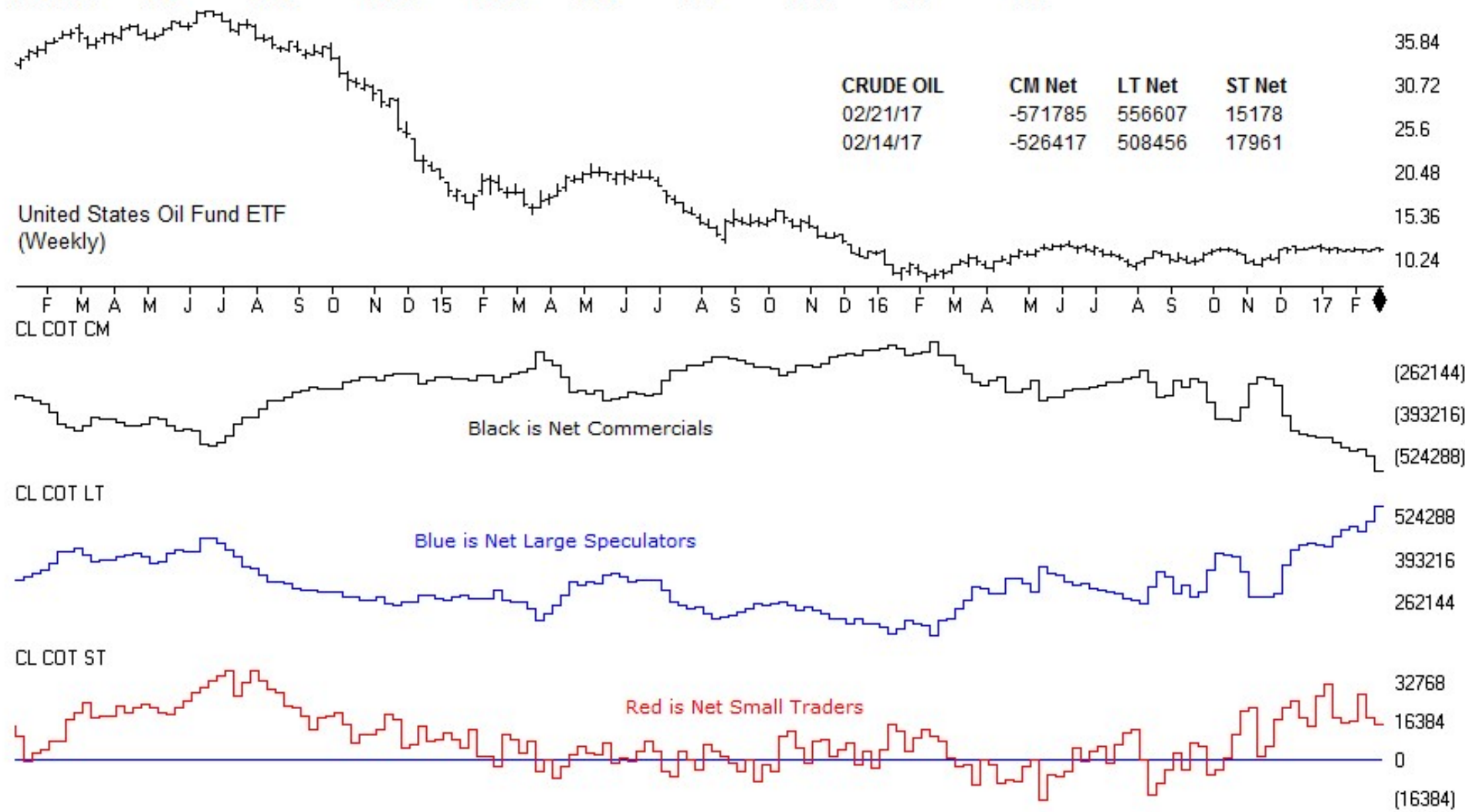


TSR Time Support/Resistance

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
02/21/17	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



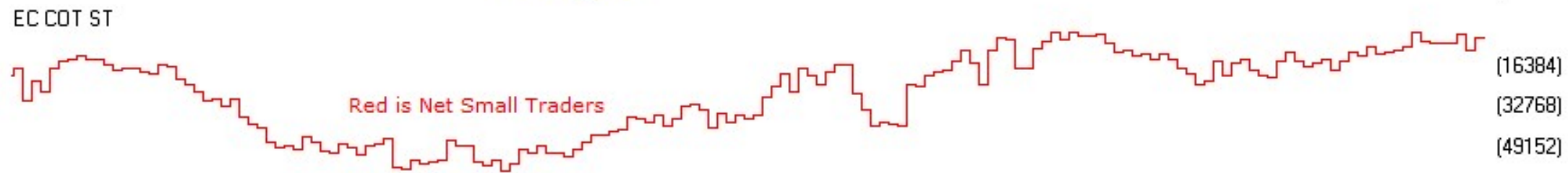
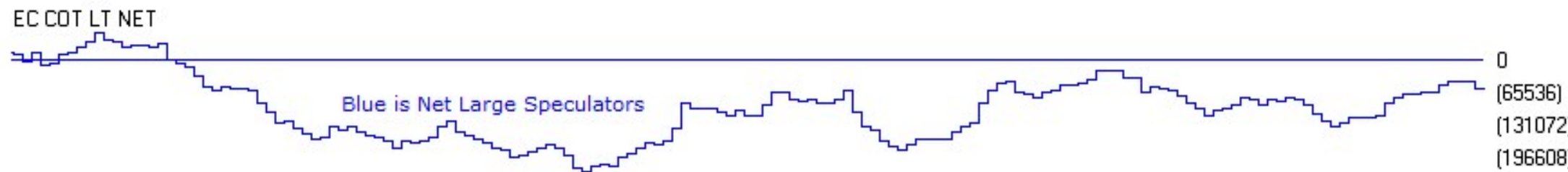
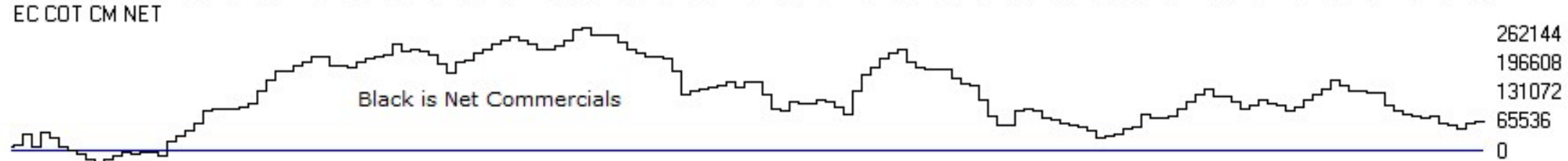
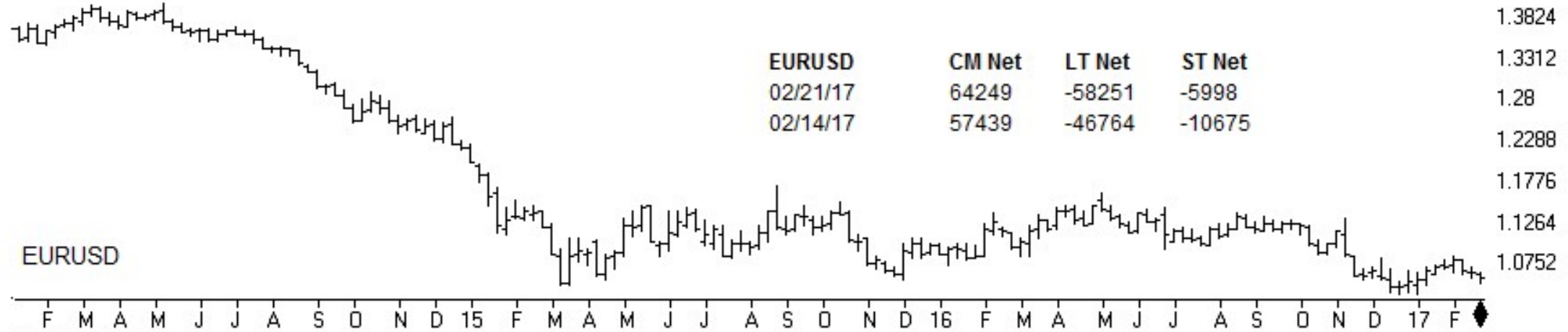
CRUDE OIL	CM Net	LT Net	ST Net
02/21/17	-571785	556607	15178
02/14/17	-526417	508456	17961

TSR Time Support/Resistance

51 EURUSD (Daily)



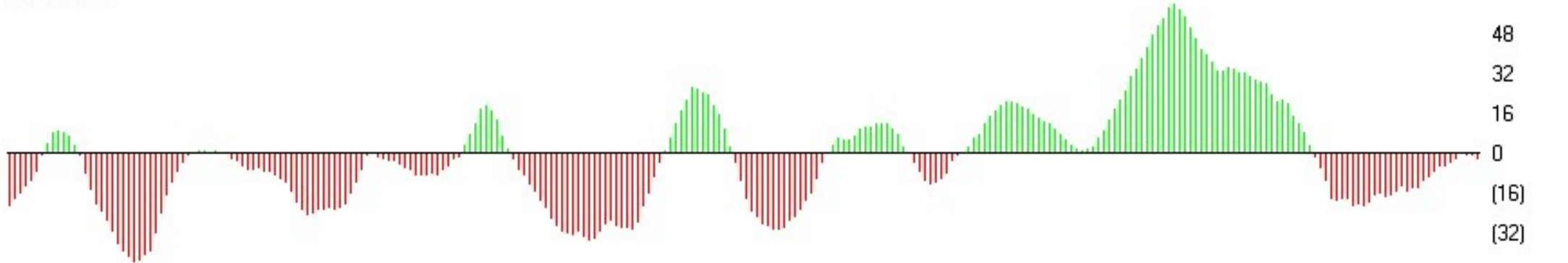
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/21/17	14.3	0.0	75.0	85.6	87.3	19.5	87.0	87.5	15.5
02/14/17	8.0	6.1	85.0	98.0	80.6	2.3	61.2	85.9	41.9



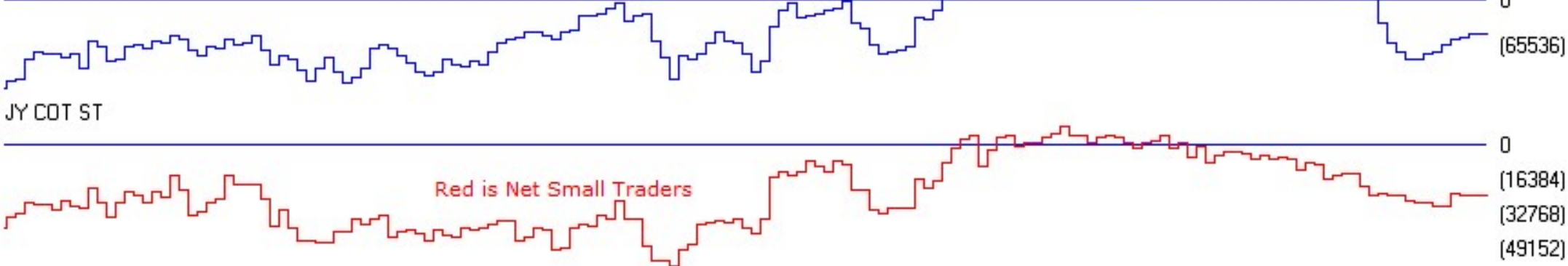
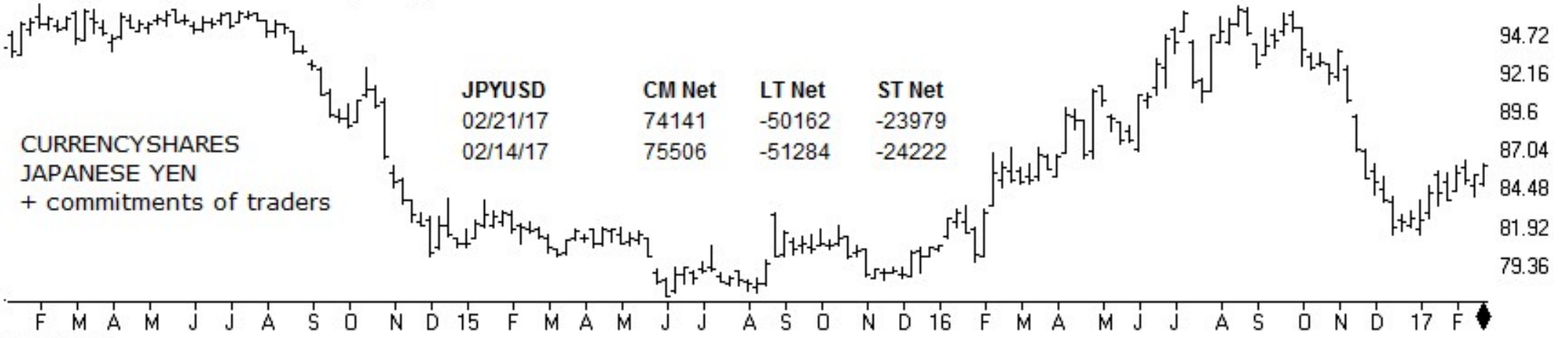
53 USDJPY (Daily)



CP PriceQsc



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



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<http://www.chartprofitwebcast.com>