

# ChartProfit

Charts to Friday 3rd February 2017

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

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

ChartProfit Breadth System - wk ending 02/03

	-5	-4	-3	-2	↓
NYSE	80	74	64	67	63
NasDaq	71	68	54	58	55
SP500	79	73	68	68	63
ND100	71	71	71	75	70
R2000	77	69	52	57	53

number = % stocks >50day ma

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

#### Consensus Polls:

02/03: AAll (public poll). Bulls% was higher at 32.8%. Up from previous week's 31.6% - a twelve week low. Bears% was higher at 34.2%, a thirteen week high.

02/03: Investors Intelligence. Bulls% was higher at 61.8%, the highest Bulls% since June 2014. Bear% was slightly higher at 17.6%, up from 17.3% two weeks ago which was the lowest since July 2015.

02/03: Market Vane (advisers) poll was lower at 64. Poll reached 66 seven weeks ago, the highest since January 2014.

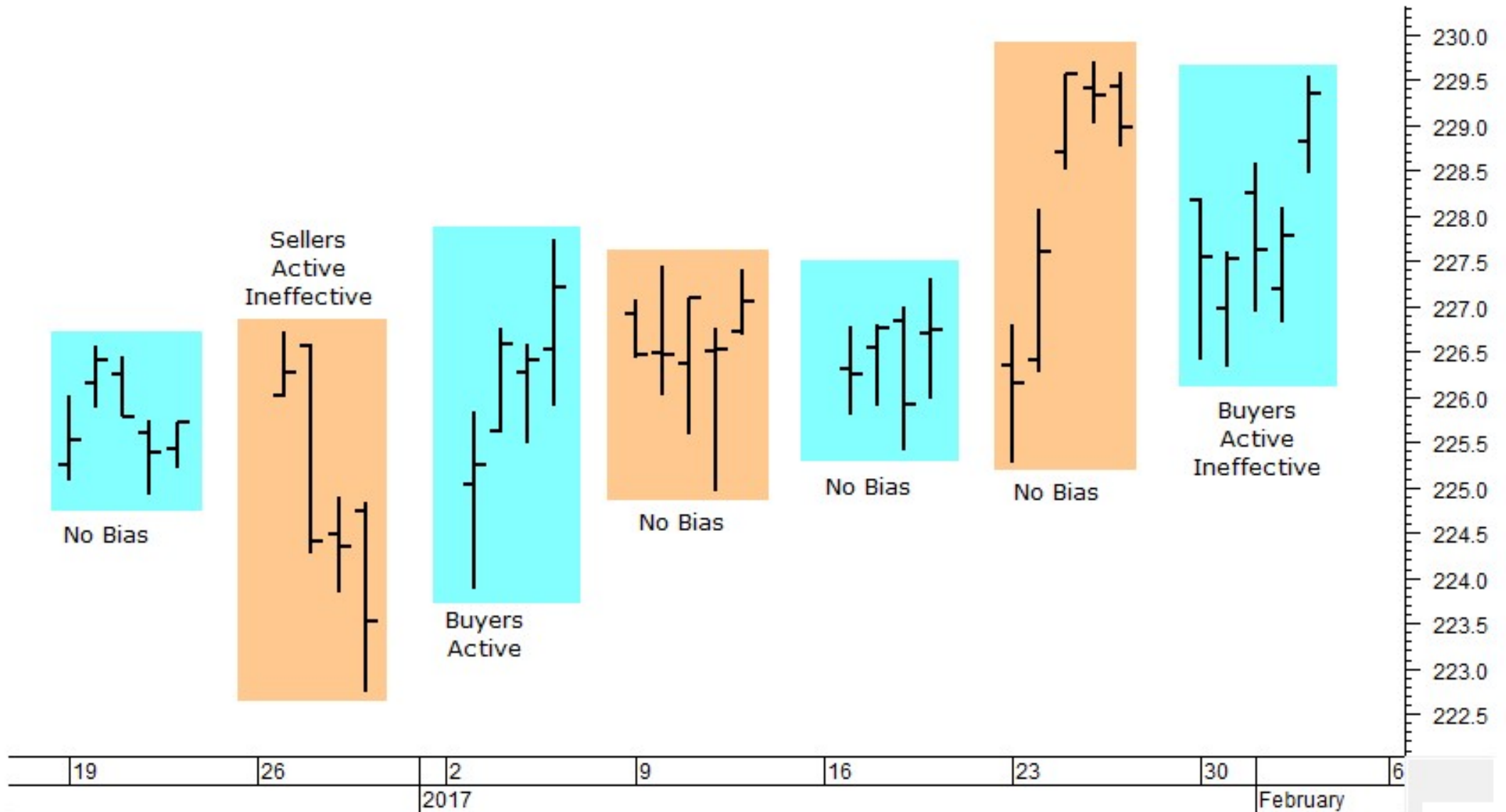
02/03: NAAIM exposure index. Was higher at 94.02. Eight weeks ago the index reached 101.6 and there is only one reading higher in the database. Historically, high readings have not necessarily been bearish.

#### Mutual Fund Flow:

02/03: My version of the Rydex Assets Ratio ended the week at 11.76. Thursday's ratio at On 01/03 the ratio reached 11.83, the highest ratio since June 2015.

02/03: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$13.8 Billion in the week to 3rd February.

### SPY Weekly Structure

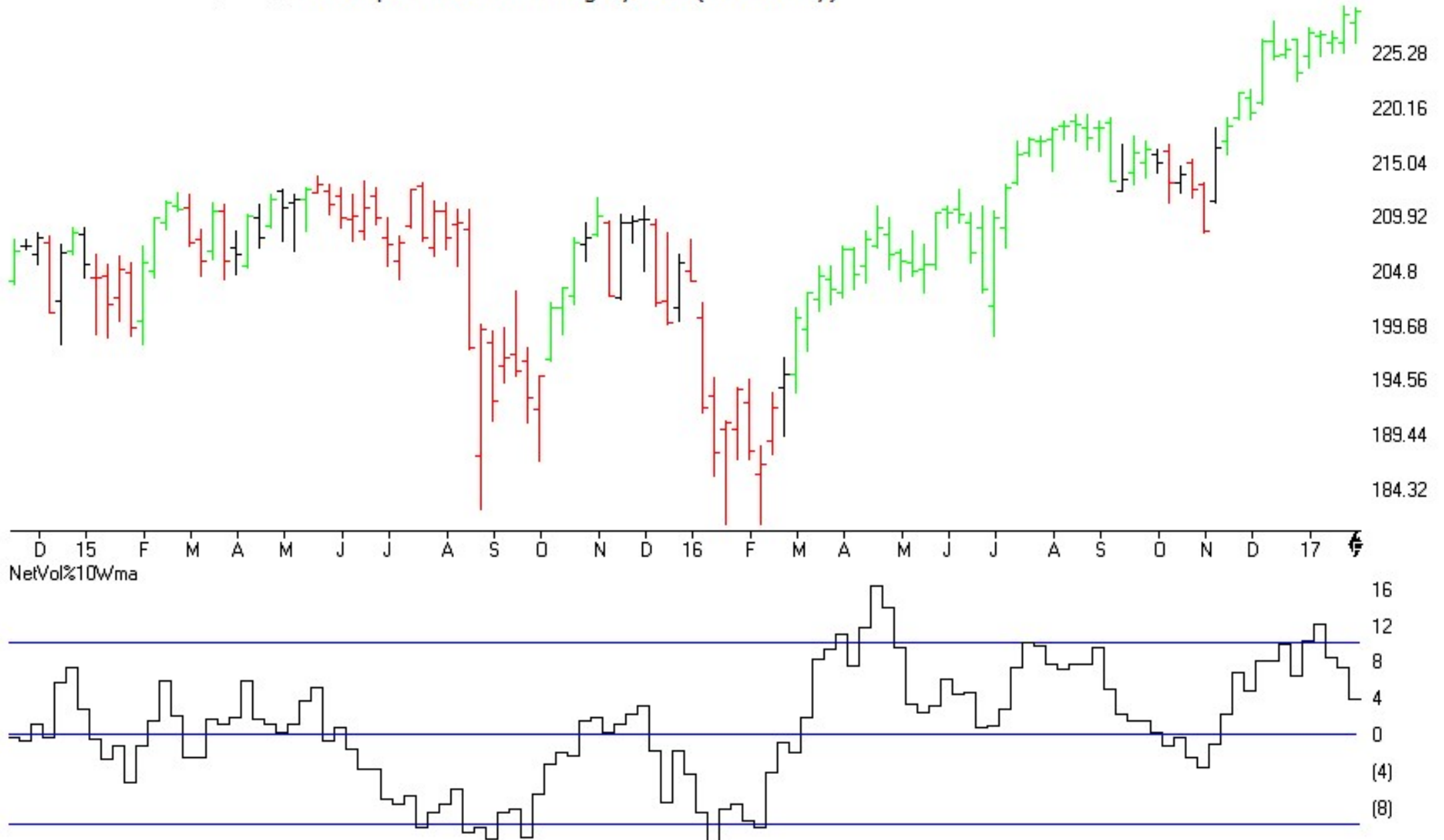


# Commitments of Traders

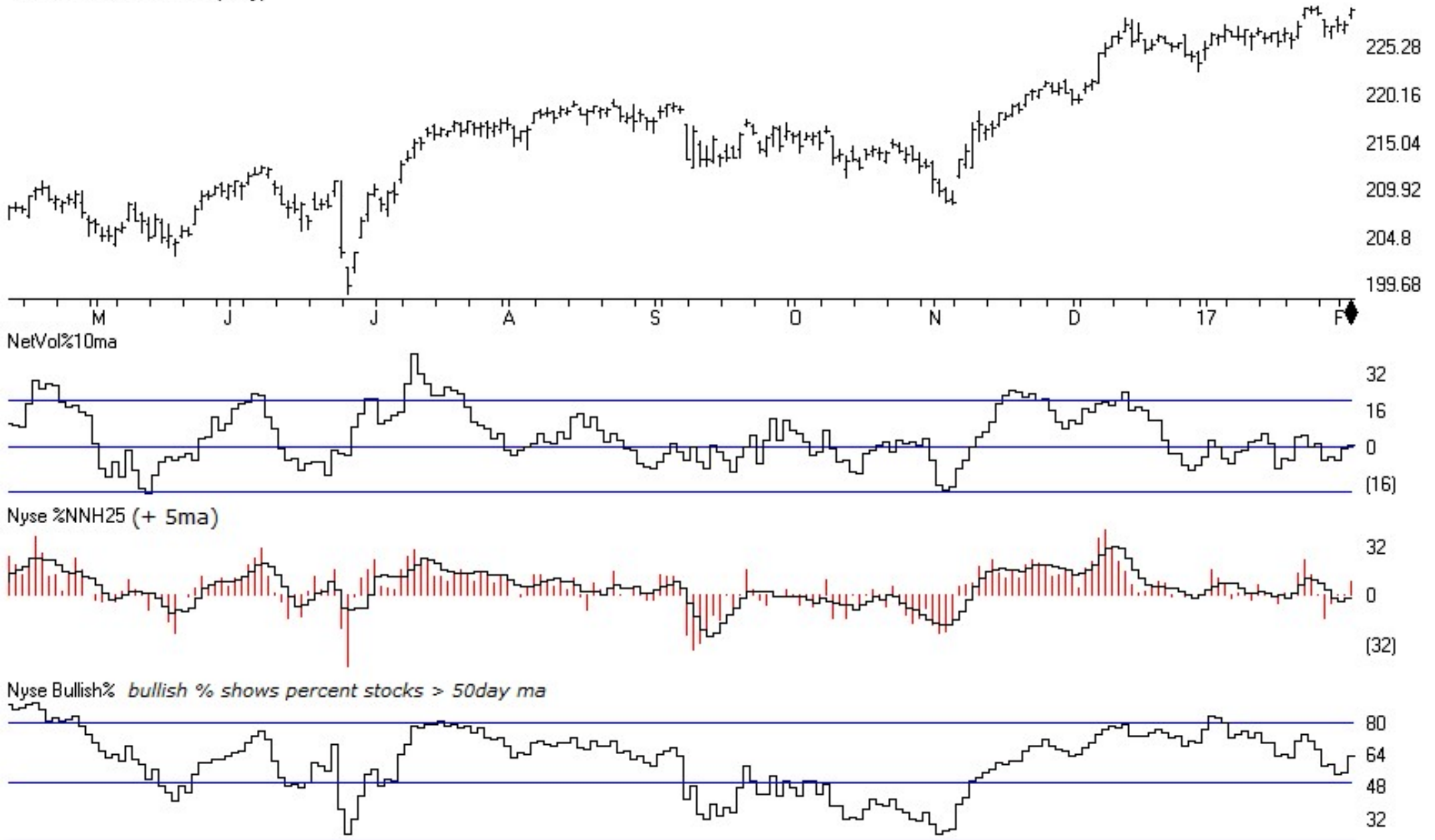
C.O.T.  
Quick  
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/31/17	37.4	64.6	79.9	7.5	0.0	37.8	80.4	56.0	27.4
01/24/17	47.1	48.3	53.2	12.1	0.0	33.0	68.2	64.1	47.6
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/31/17	93.3	100	39.3	10.7	50.8	78.4	0	25.1	81.1
01/24/17	95.9	73	3	6.1	0	62.6	4.9	0.8	42.8
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/31/17	0.0	17.7	92.9	100.0	60.3	1.0	67.2	7.2	17.9
01/24/17	0.0	10.3	83.6	100.0	54.9	0.0	65.0	0.2	14.4
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/31/17	94.6	100.0	32.8	7.3	0.0	56.1	1.9	6.2	55.9
01/24/17	88.8	96.1	40.1	8.8	5.1	81.8	11.4	7.6	42.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/31/17	0.0	28.6	100.0	88.5	38.0	14.3	100.0	93.8	23.6
01/17/17	13.3	11.0	21.8	73.9	67.6	74.0	89.4	89.4	45.6
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/31/17	81.5	93.7	39.4	18.4	6.4	58.9	23.9	16.8	54.8
01/24/17	89.7	98.5	26.0	12.9	2.6	66.4	1.4	8.0	82.6
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/31/17	0.0	13.1	100.0	100.0	82.4	0.0	78.4	78.1	17.0
01/24/17	0.0	16.7	100.0	100.0	92.4	0.0	76.4	62.4	4.7
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/31/17	17.3	15.1	93.1	77.3	75.2	6.1	100.0	97.8	32.7
01/24/17	14.7	18.7	100.0	81.4	80.0	0.0	100.0	88.4	37.3

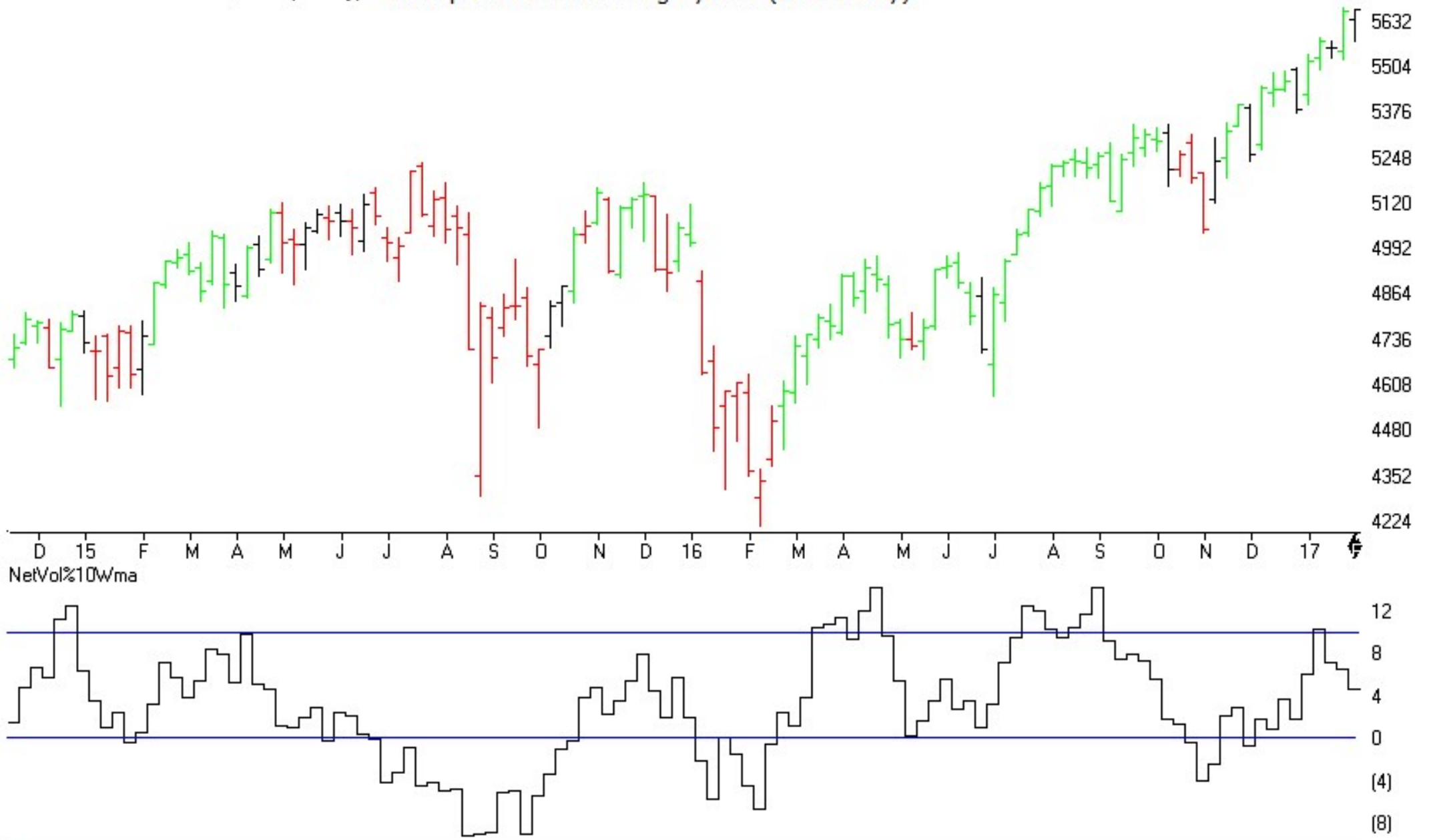
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



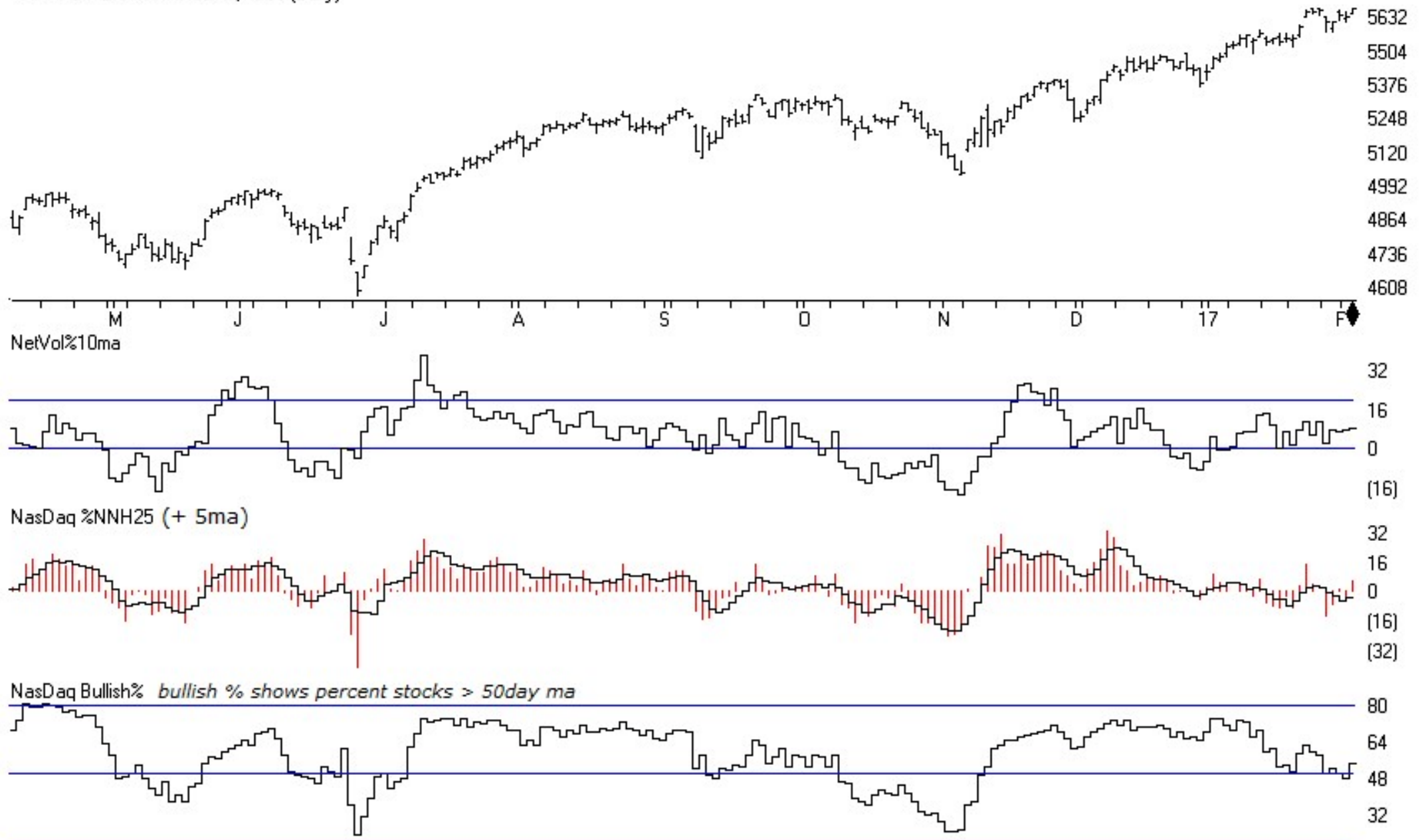
MARKET CHART NYSE (Daily)



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



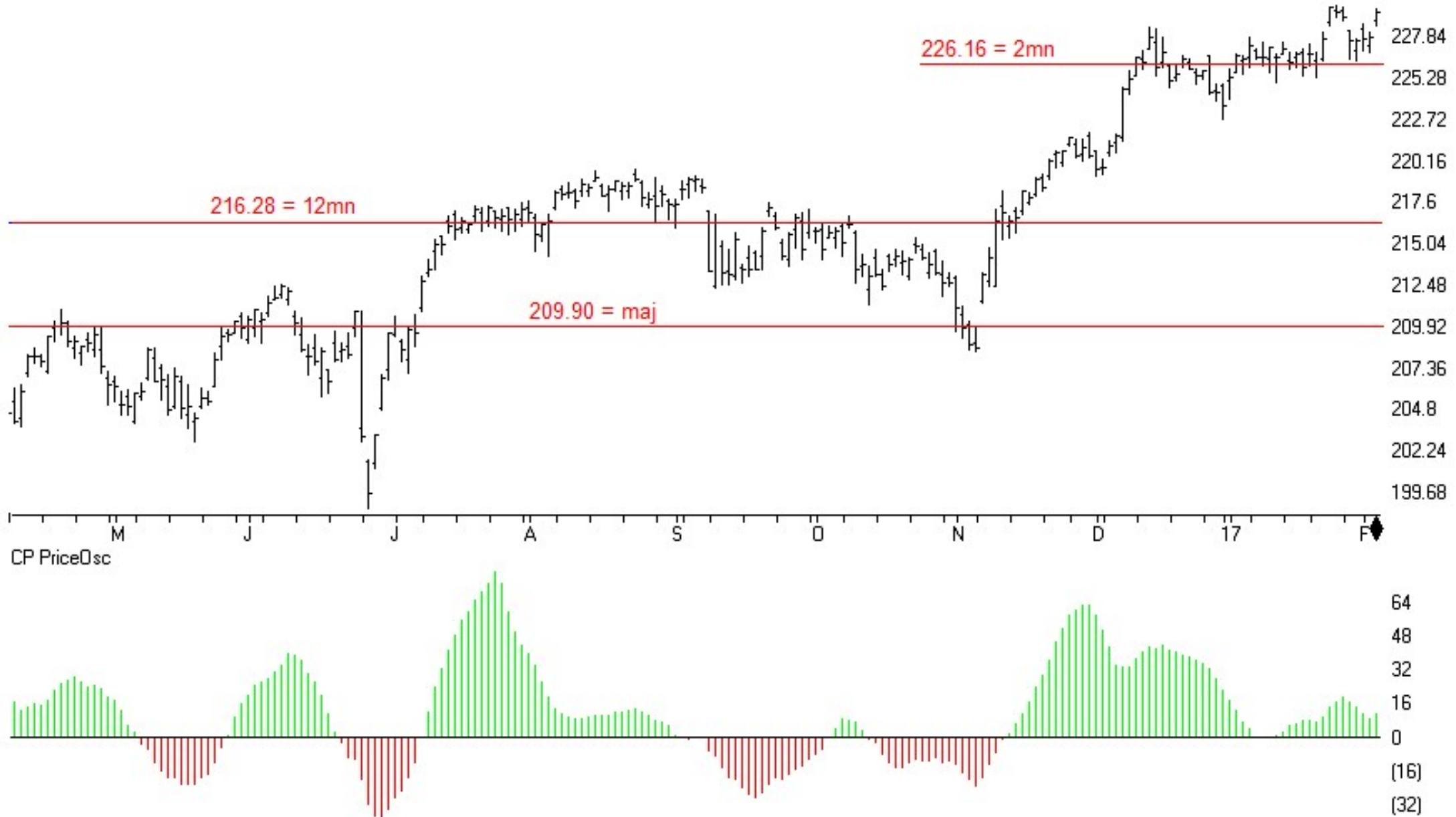
MARKET CHART NASDAQ 1800 (Daily)





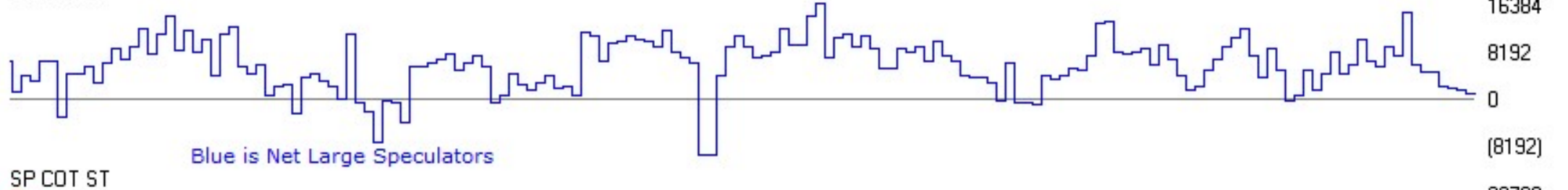
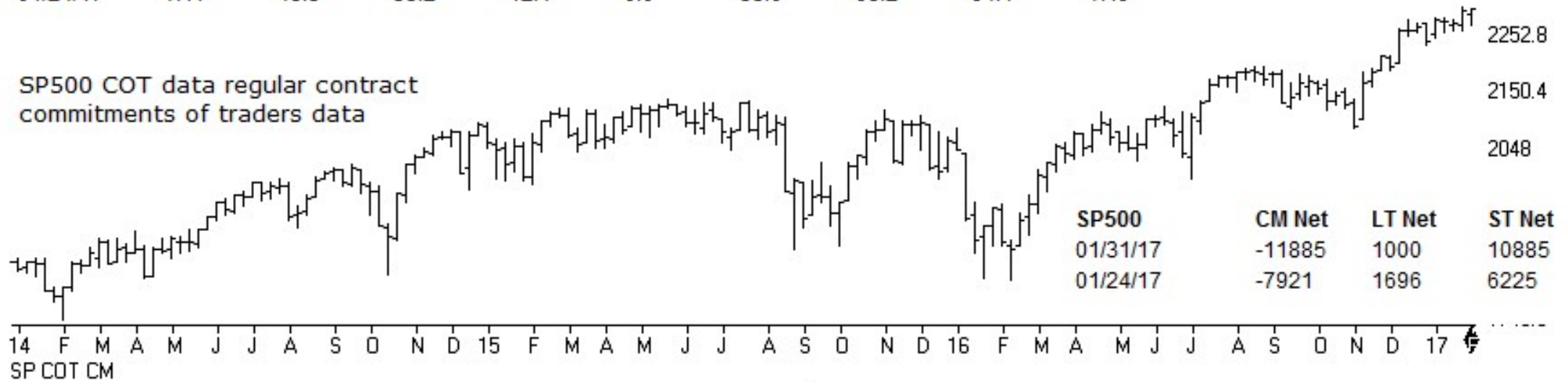
## TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



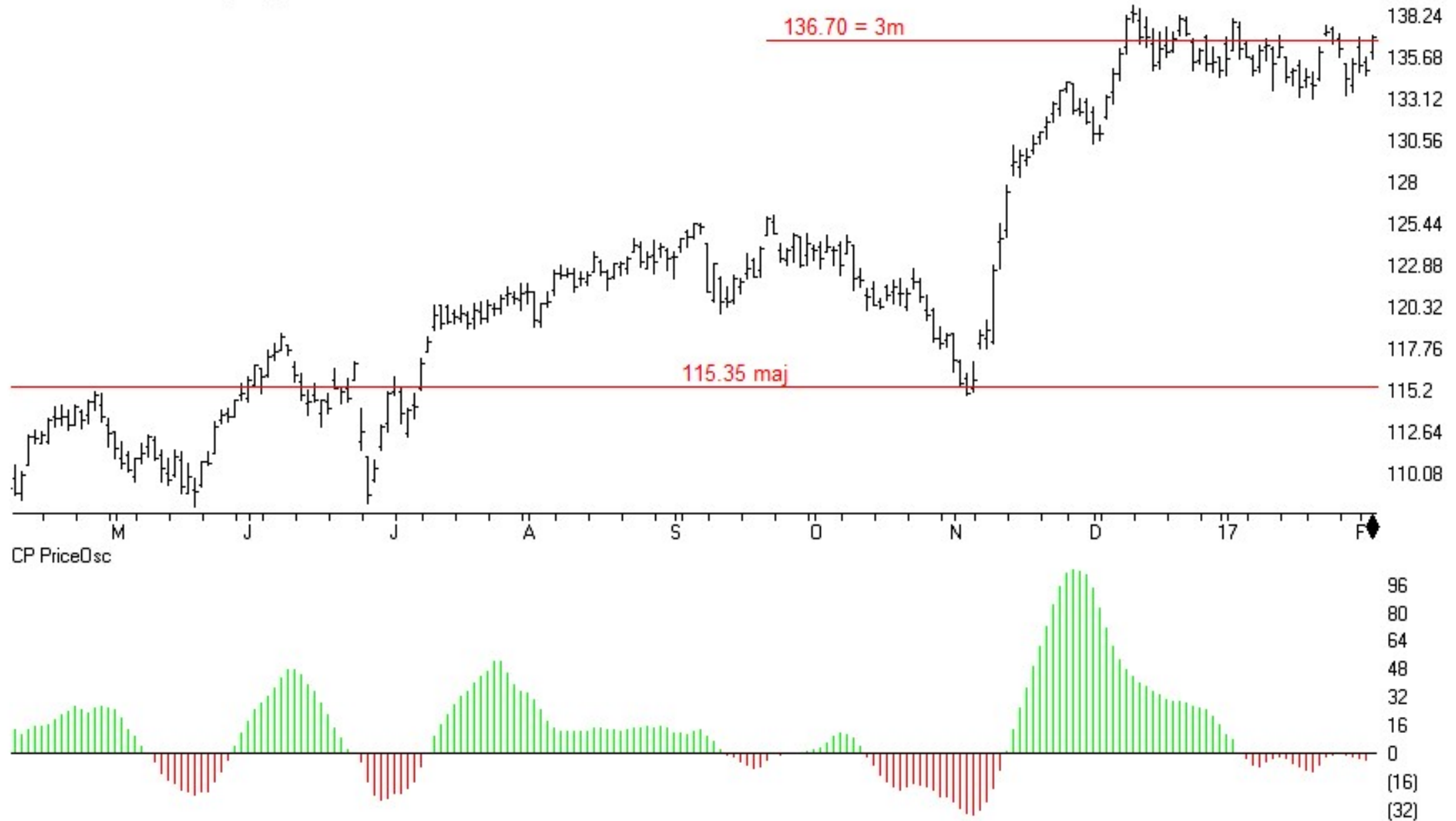
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/31/17	37.4	64.6	79.9	7.5	0.0	37.8	80.4	56.0	27.4
01/24/17	47.1	48.3	53.2	12.1	0.0	33.0	68.2	64.1	47.6

SP500 COT data regular contract commitments of traders data



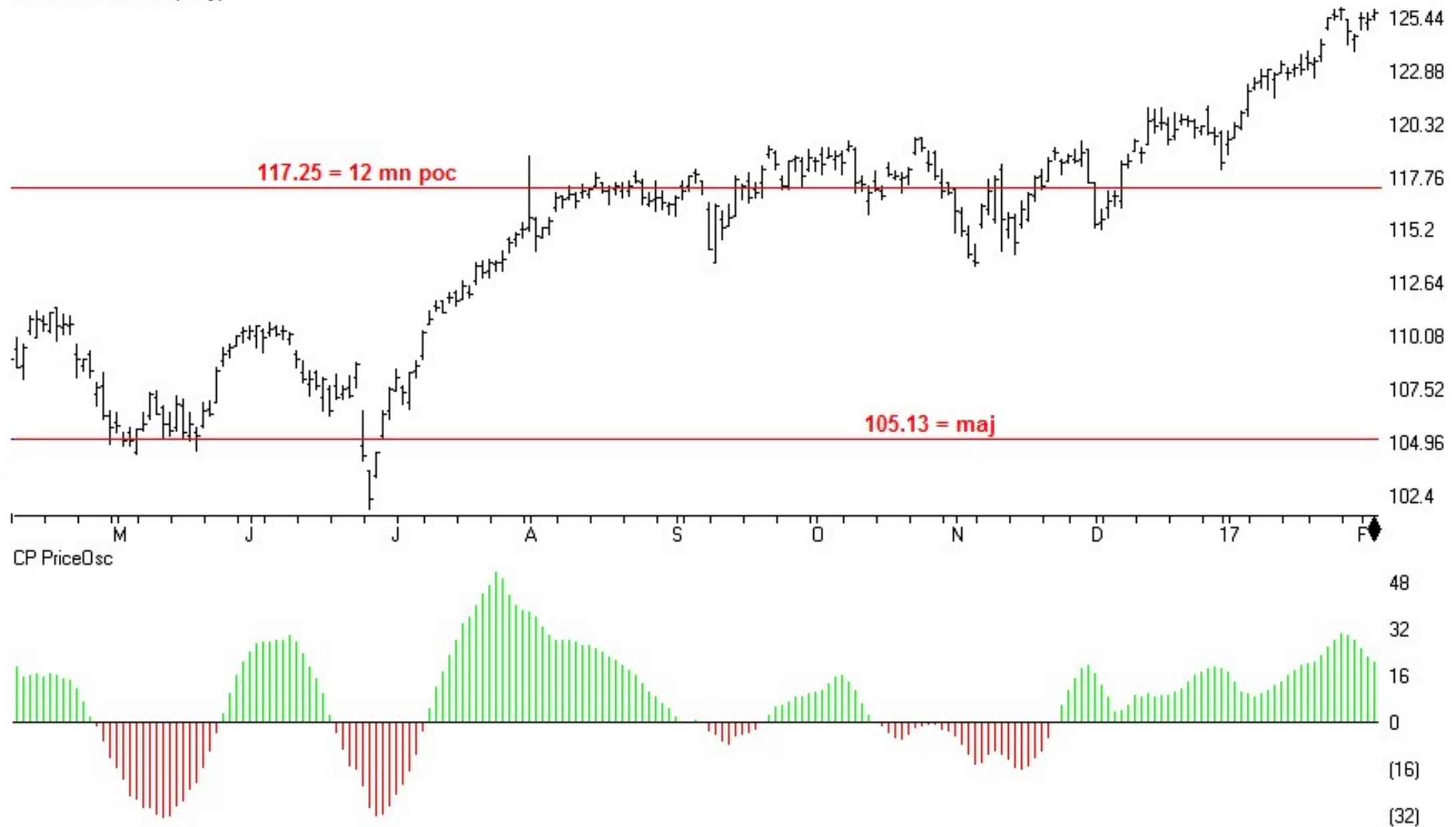
## TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



## TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

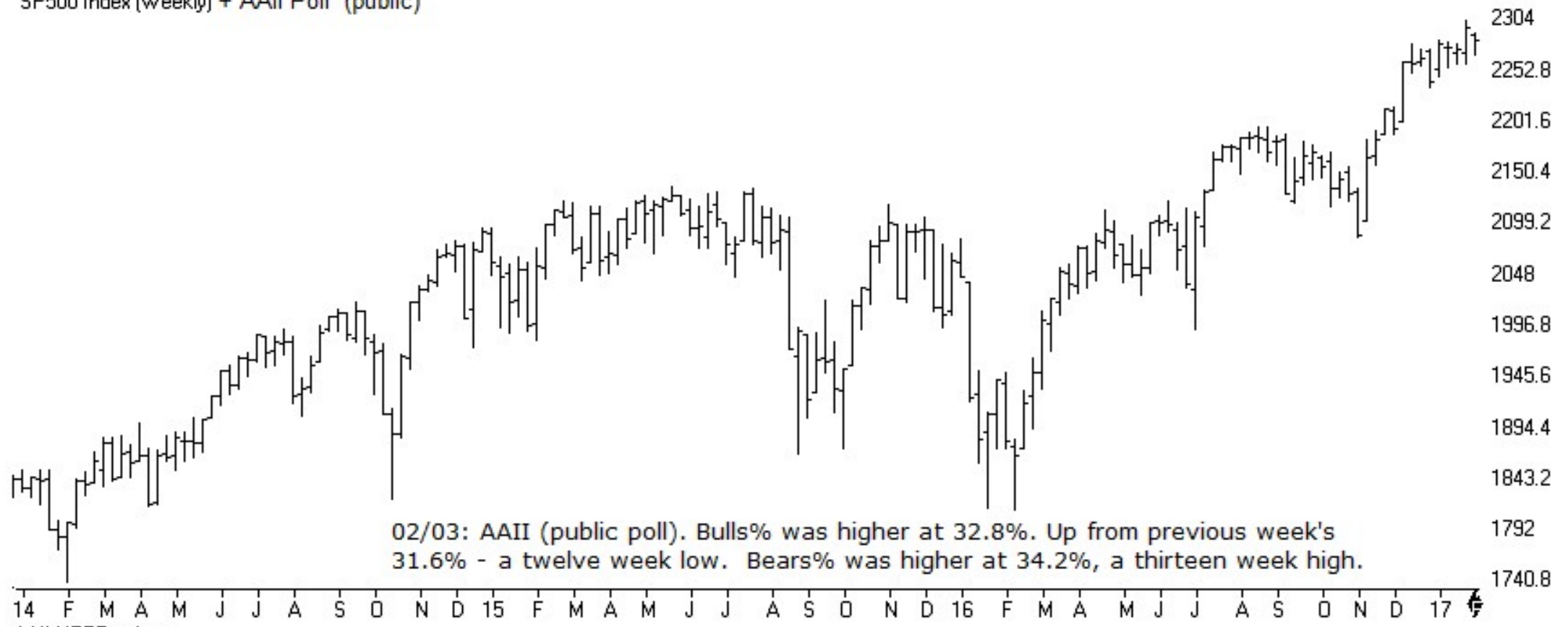


## TSR Time Support/Resistance

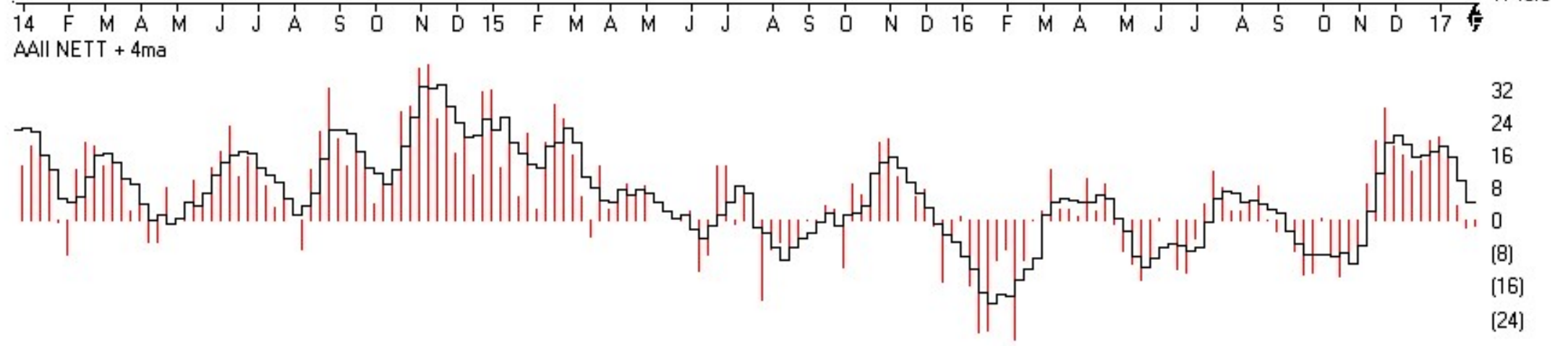
10 DIA DOW ETF (Daily)



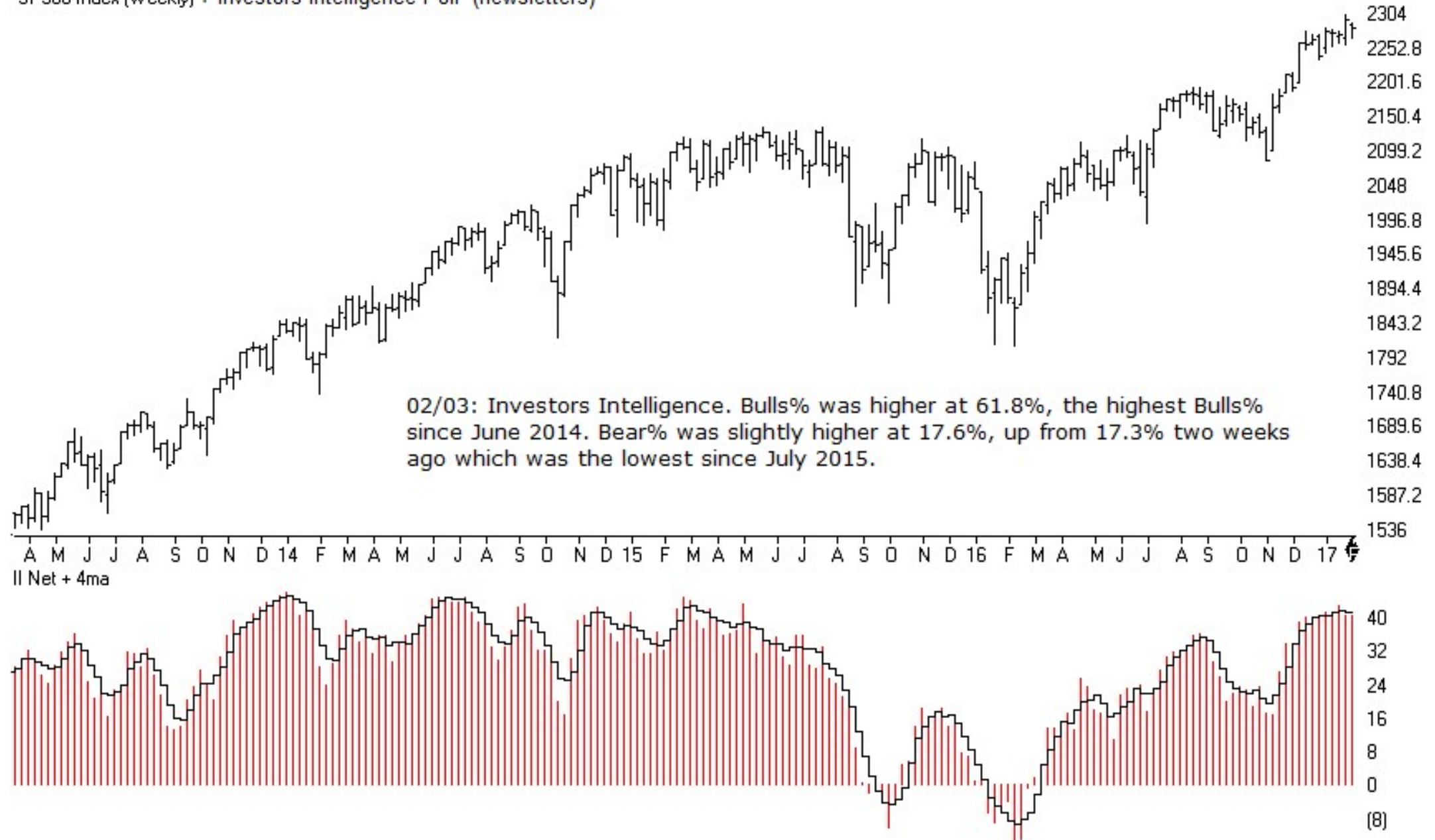
SP500 Index (Weekly) + AII Poll (public)



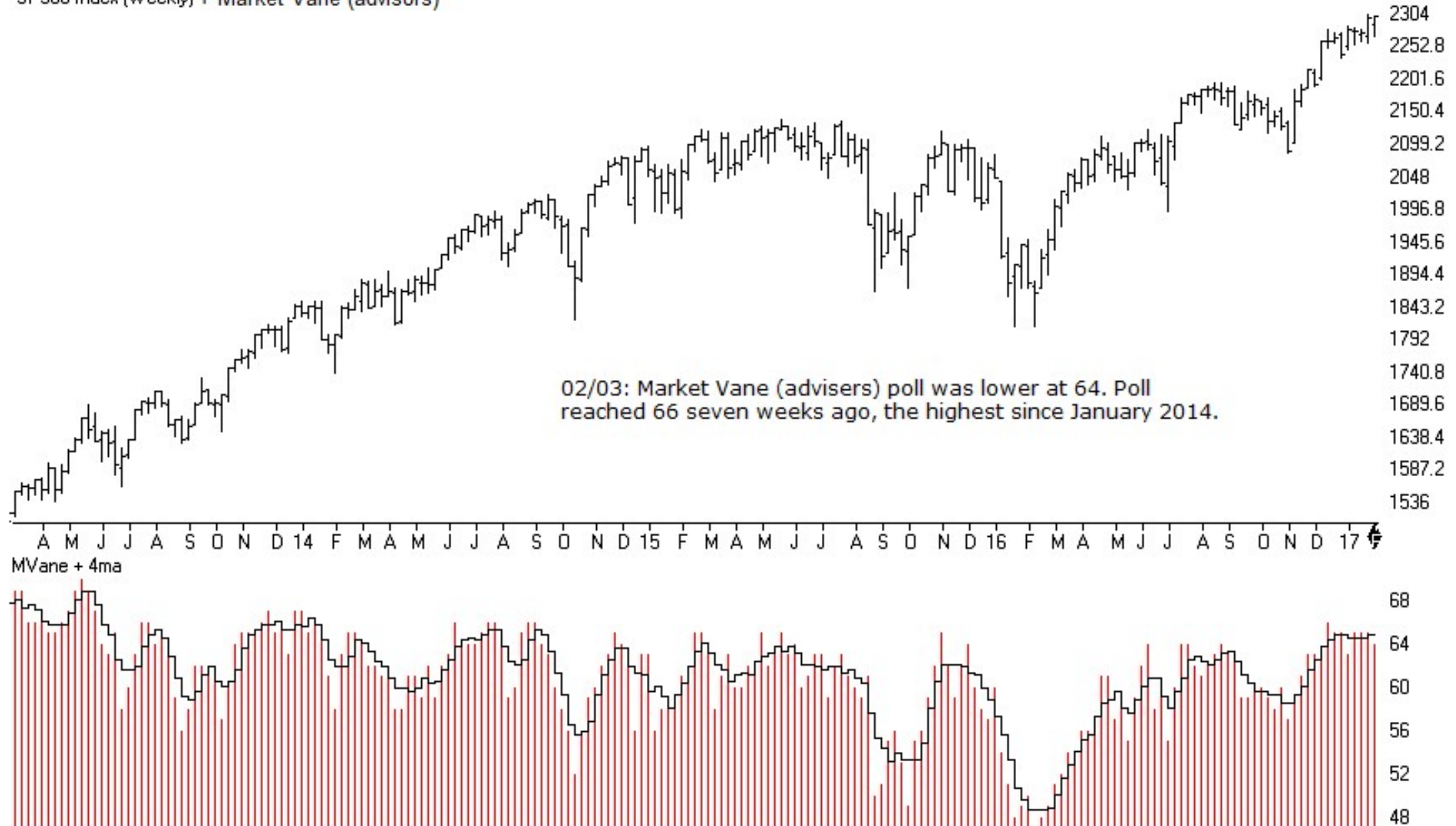
02/03: AII (public poll). Bulls% was higher at 32.8%. Up from previous week's 31.6% - a twelve week low. Bears% was higher at 34.2%, a thirteen week high.



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



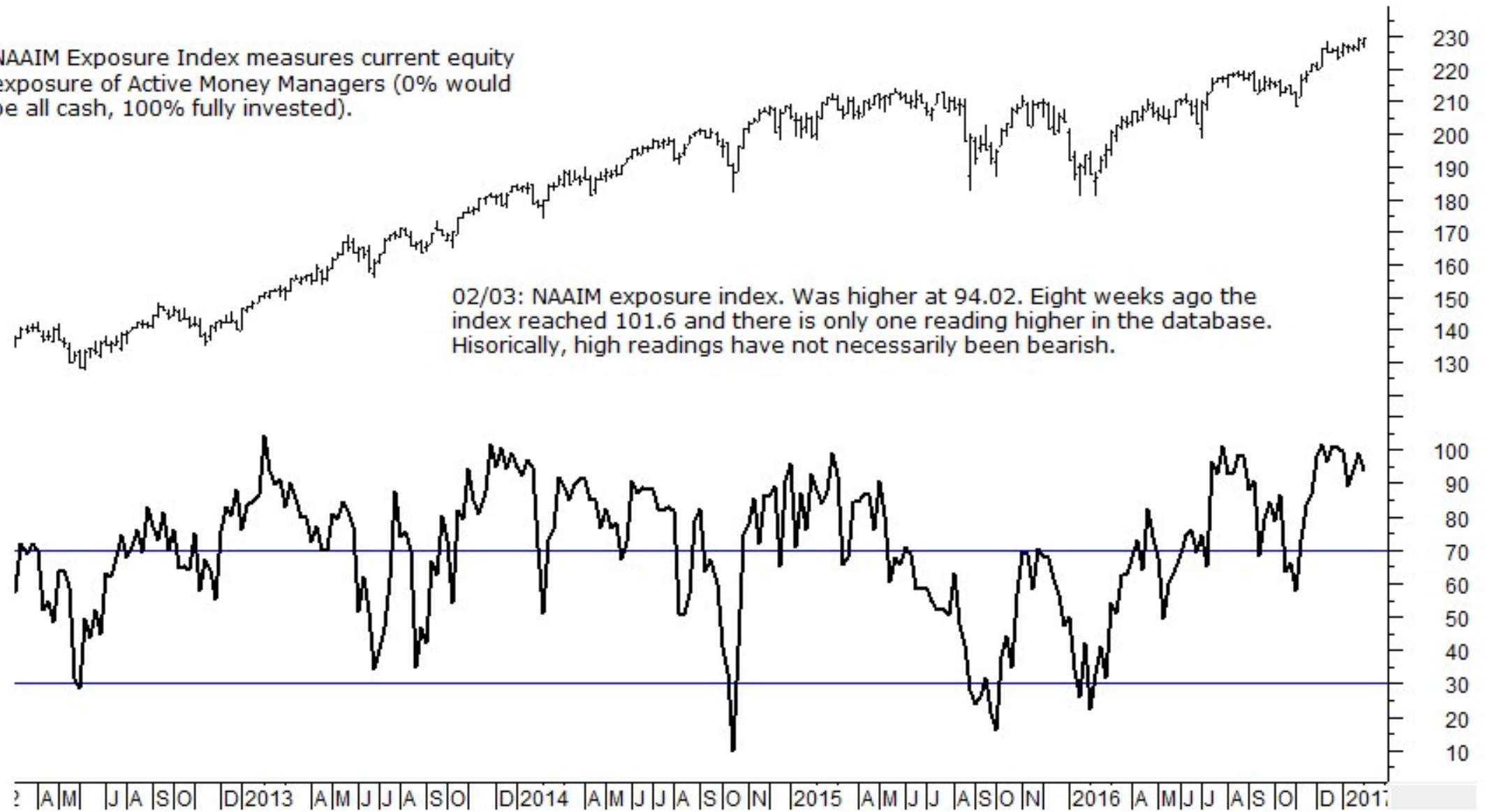
SP500 Index (Weekly) + Market Vane (advisors)



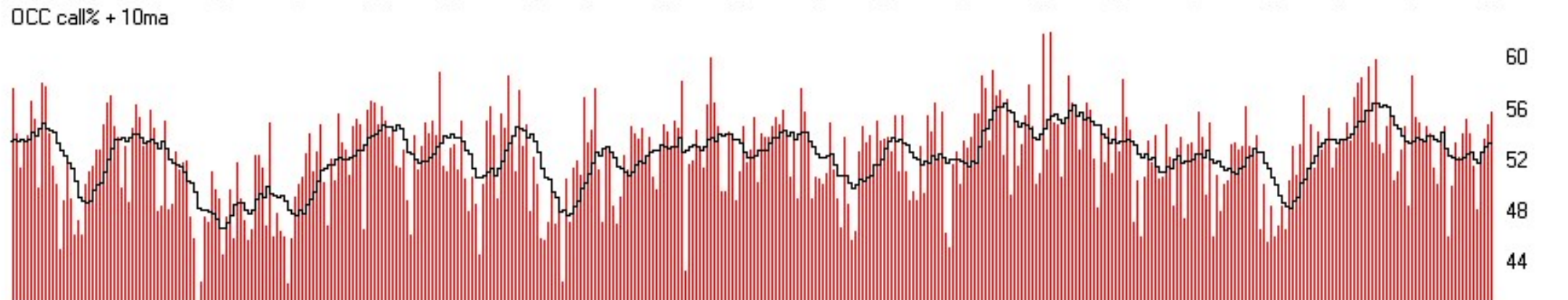
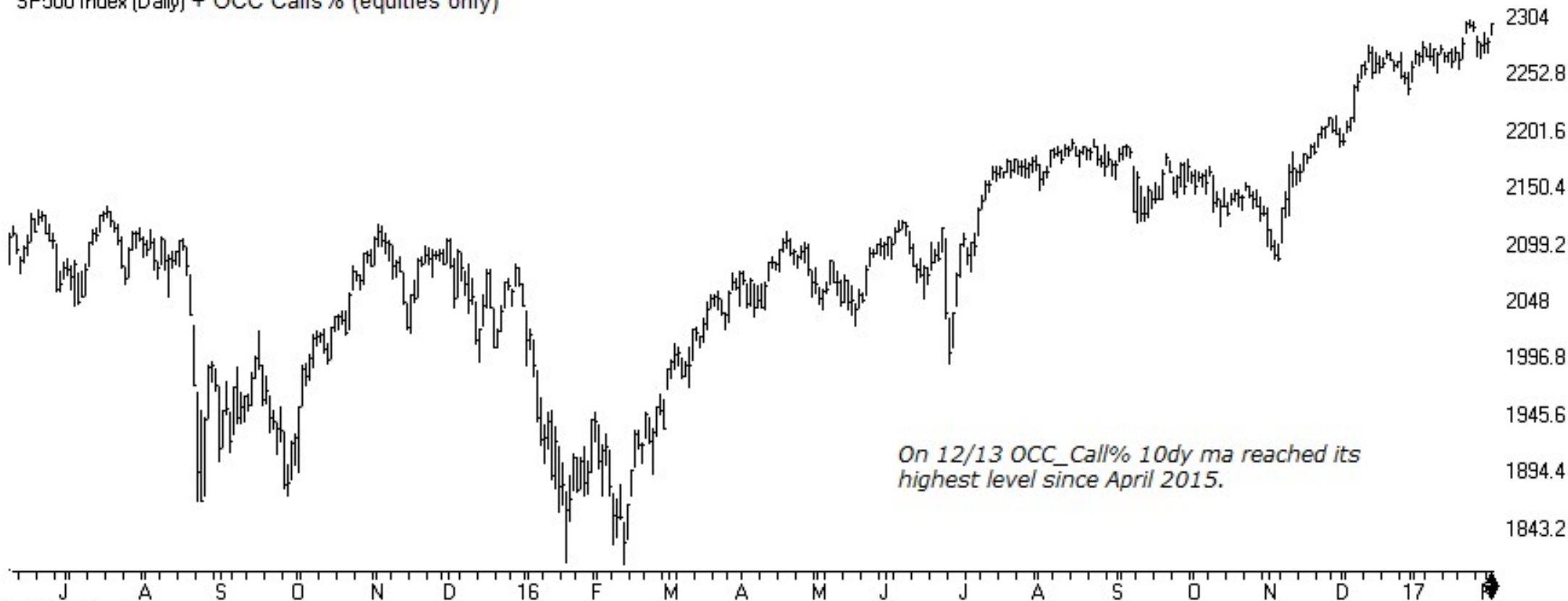


## SPY + NAAIM Exposure Index

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

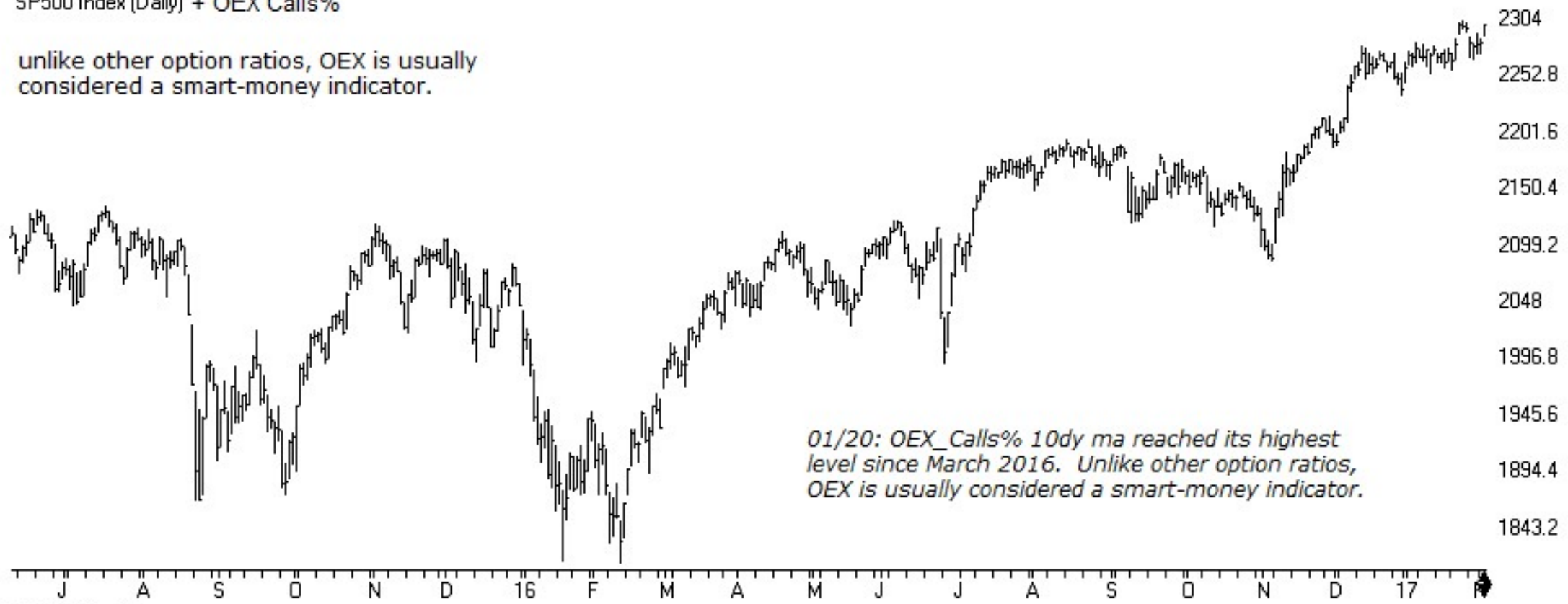


SP500 Index (Daily) + OCC Calls% (equities only)

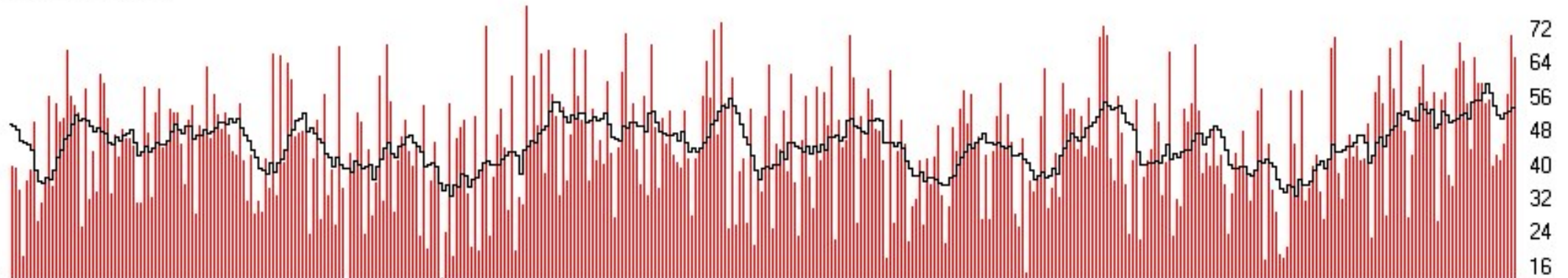


SP500 Index (Daily) + OEX Calls%

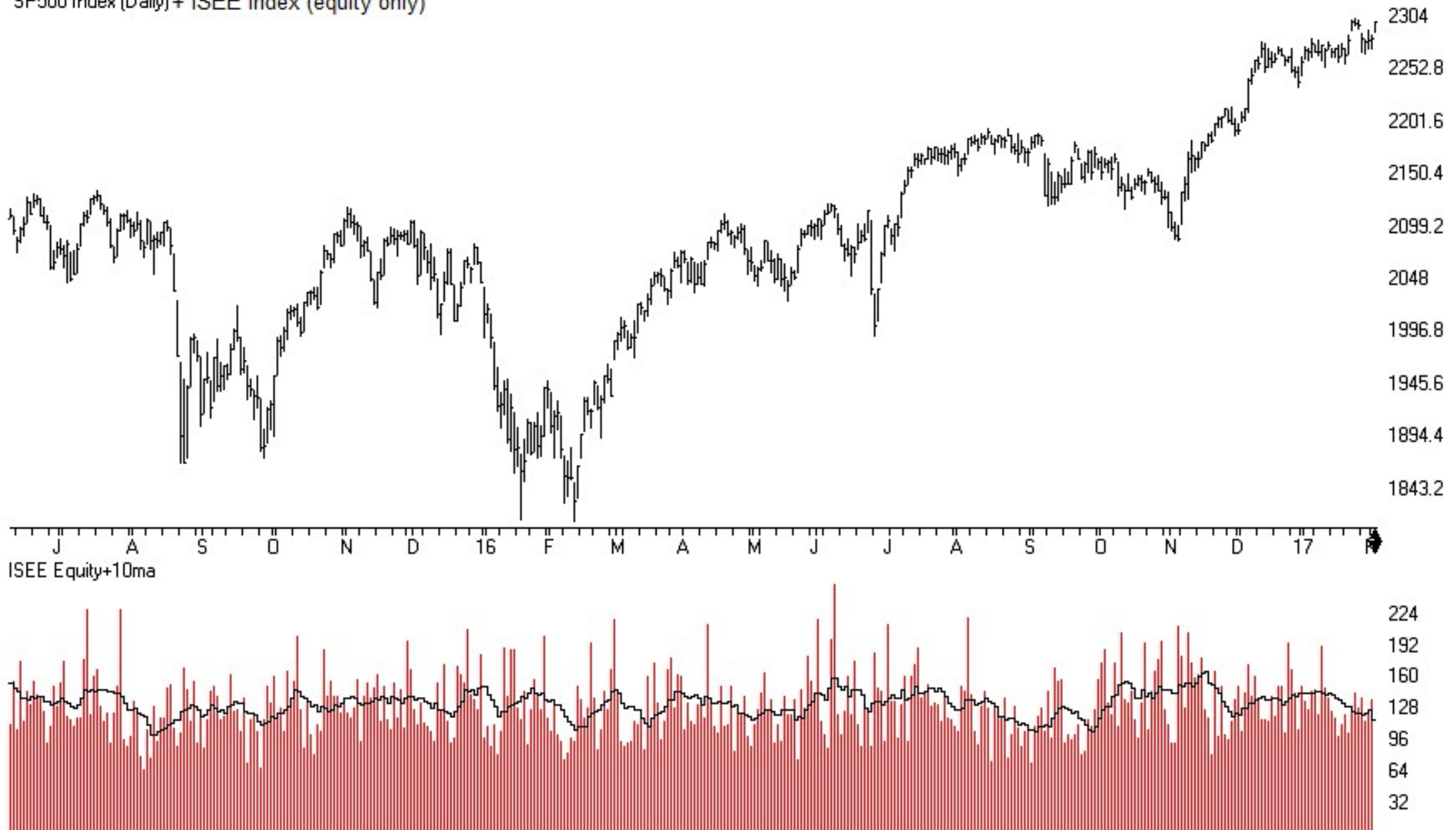
unlike other option ratios, OEX is usually considered a smart-money indicator.



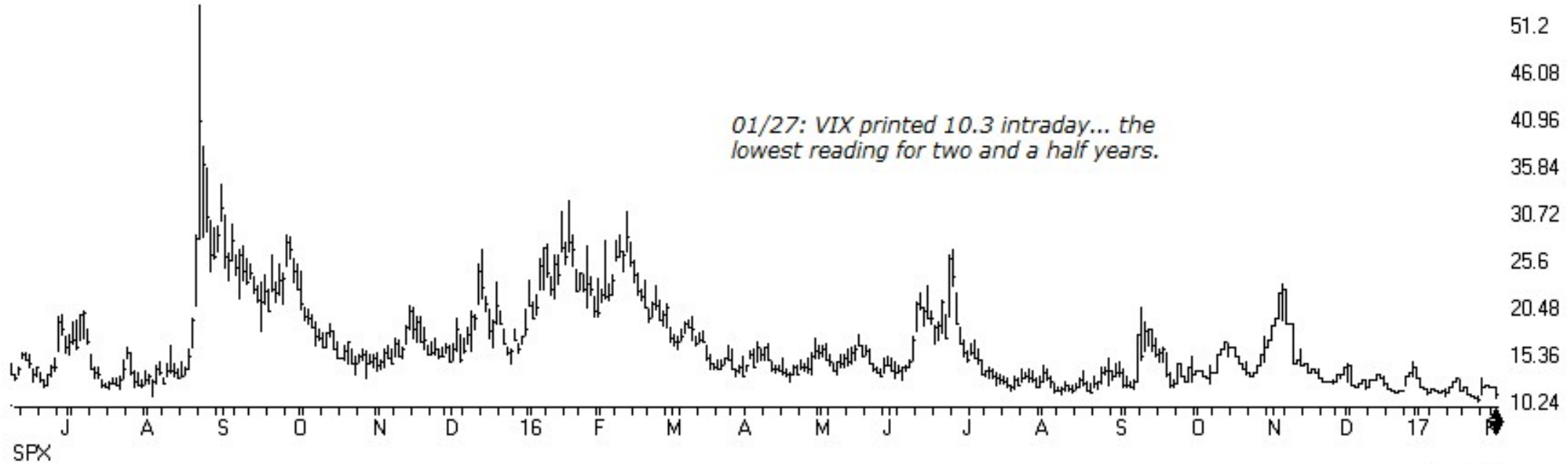
OEX Call% + 10ma



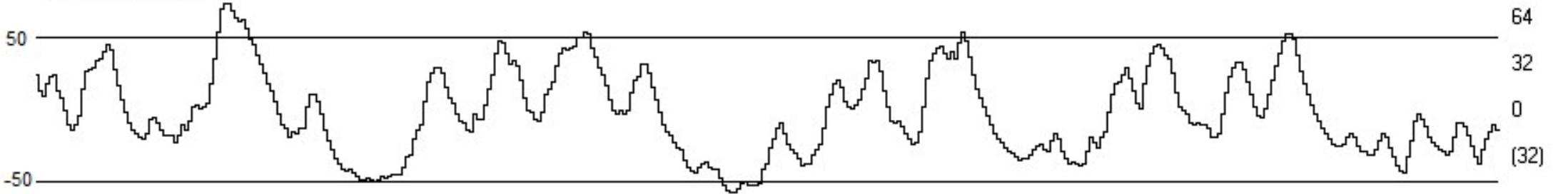
SP500 Index (Daily) + ISEE Index (equity only)



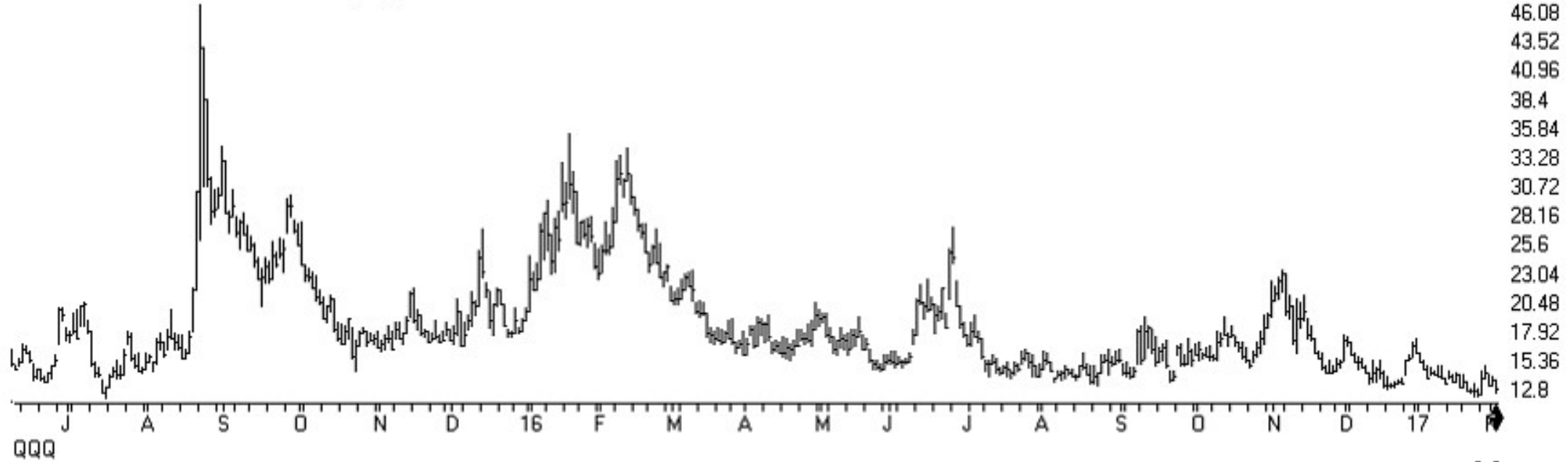
VIX - S&P 500 Volatility Index (Daily)



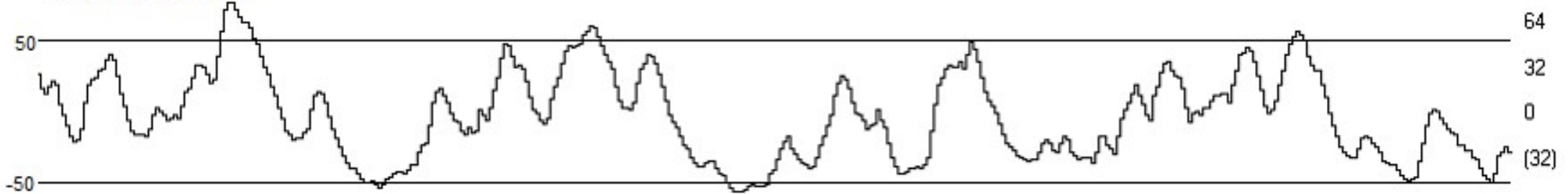
TCI based on VIX



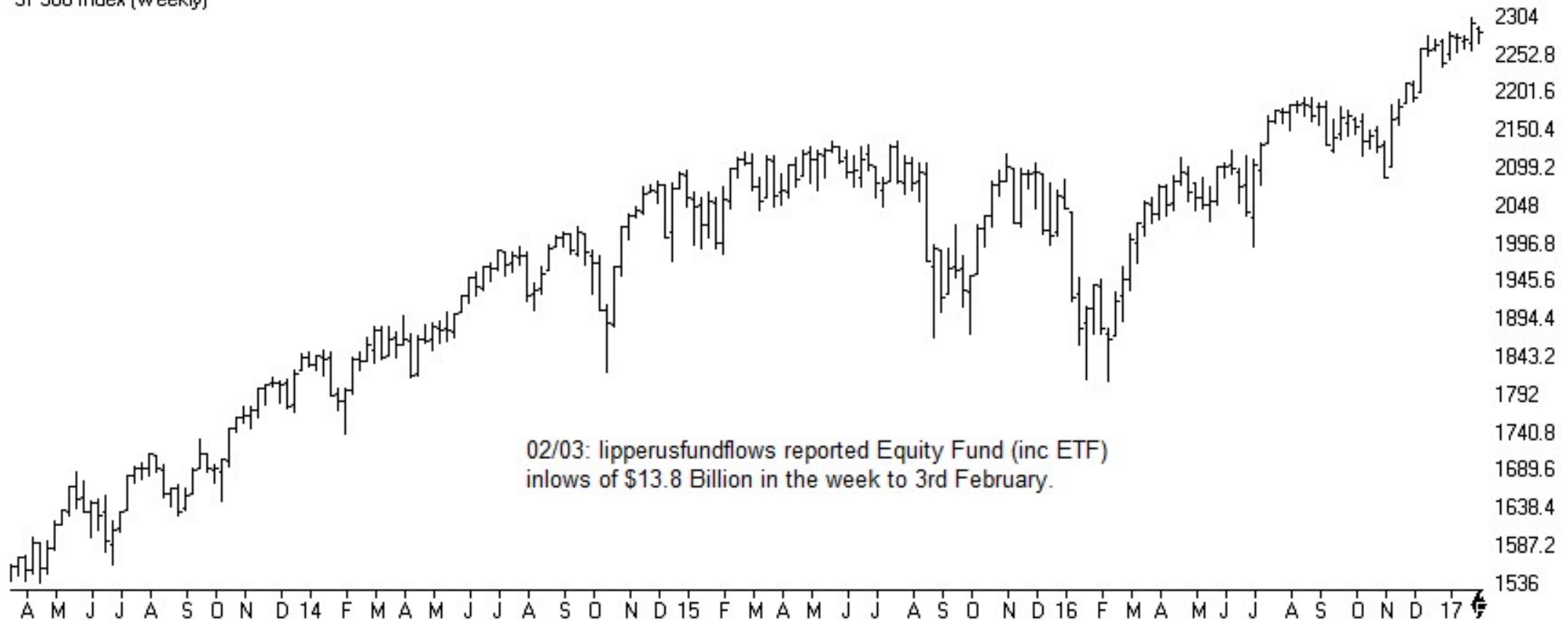
VXN - NASDAQ VOLATILITY INDEX (Daily)



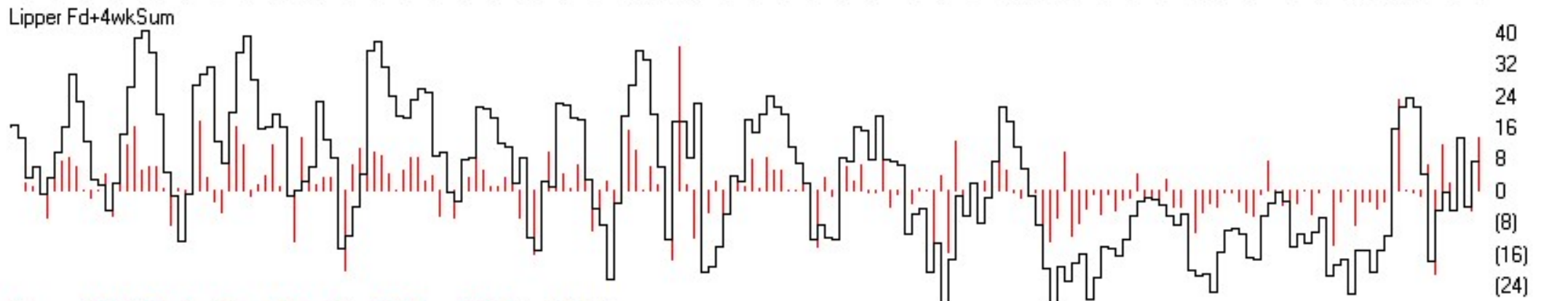
TCI based on VXN



SP500 Index (Weekly)



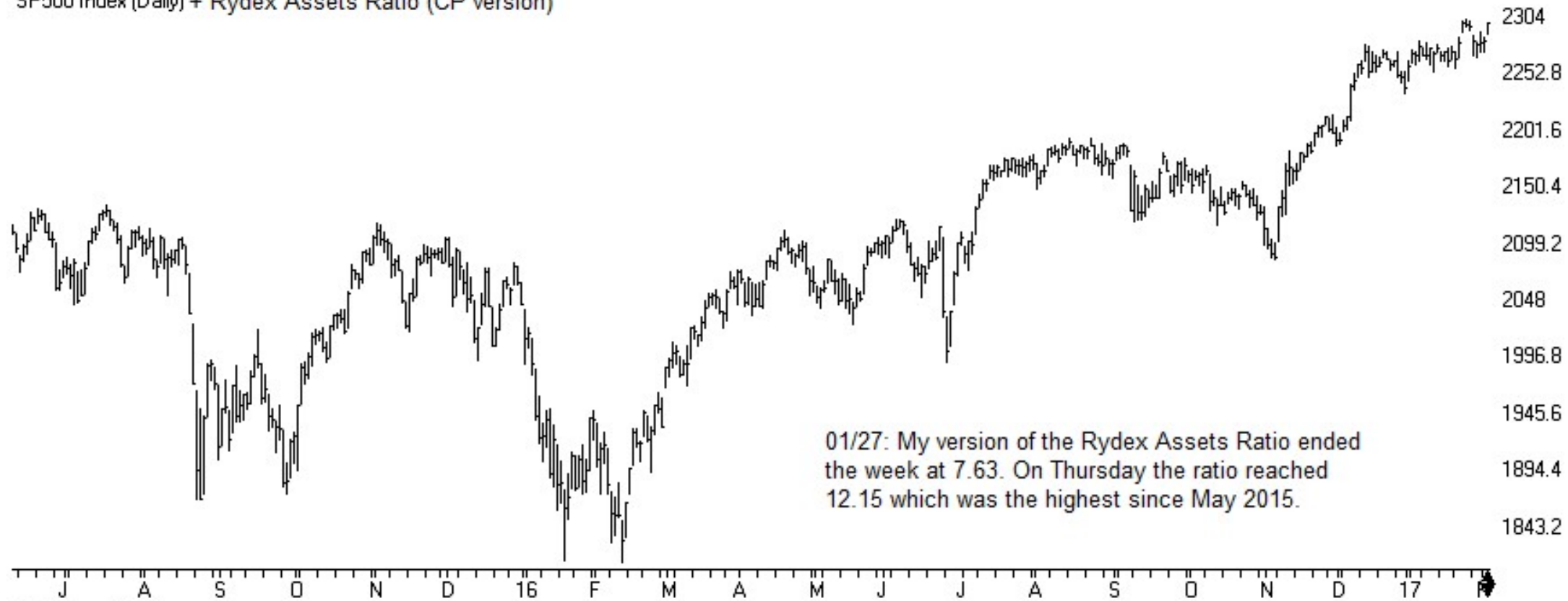
02/03: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$13.8 Billion in the week to 3rd February.



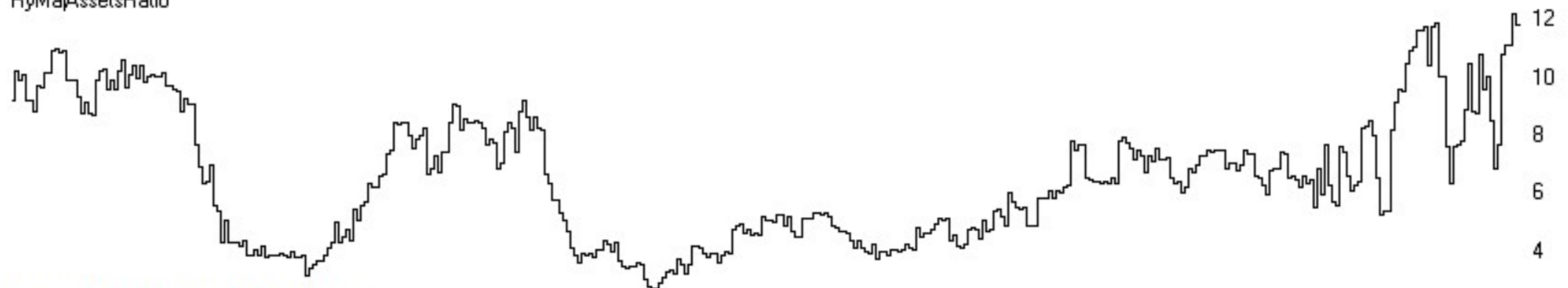
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

# Sentiment

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



RyMajAssetsRatio

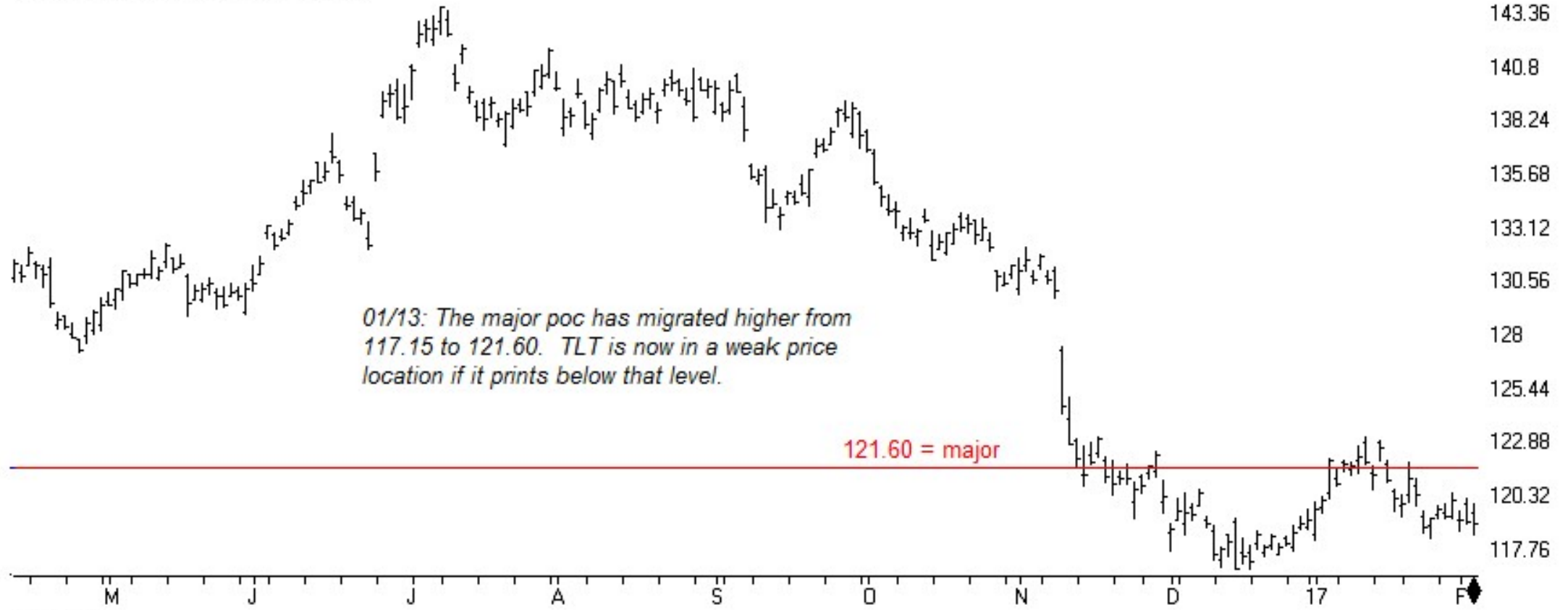


Rydex Assets Ratio (CP version)

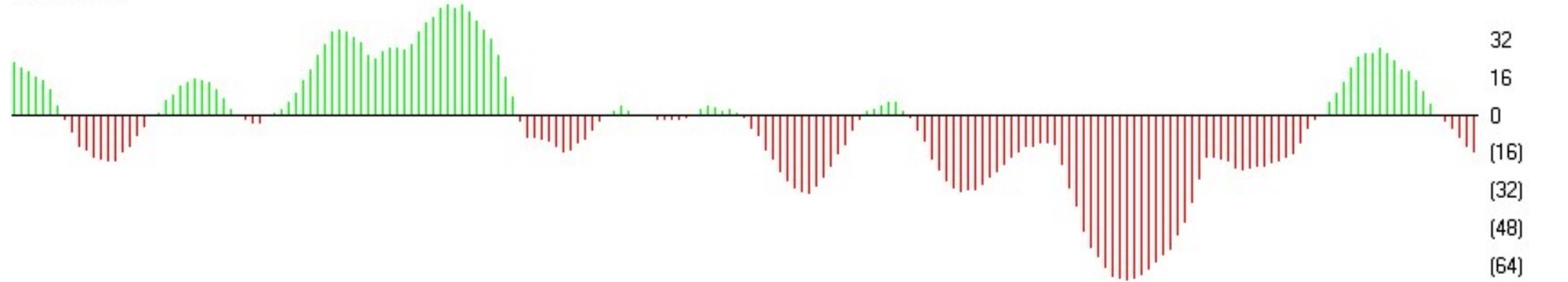


TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

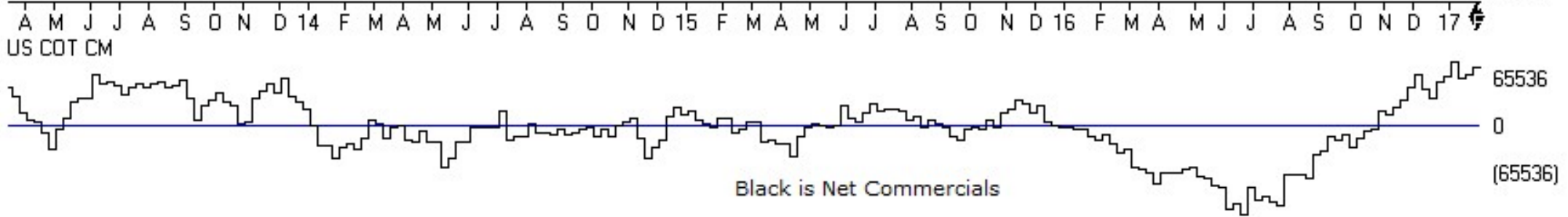
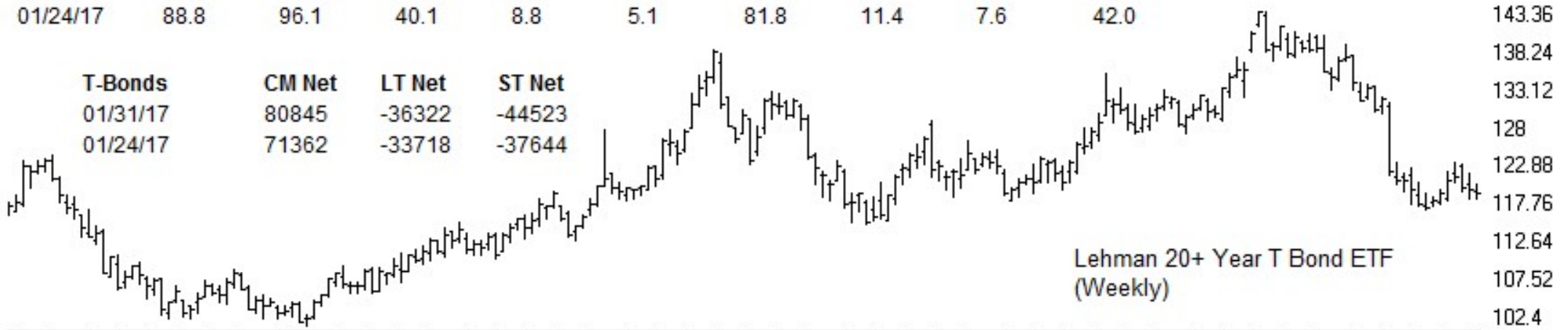


CP PriceDsc



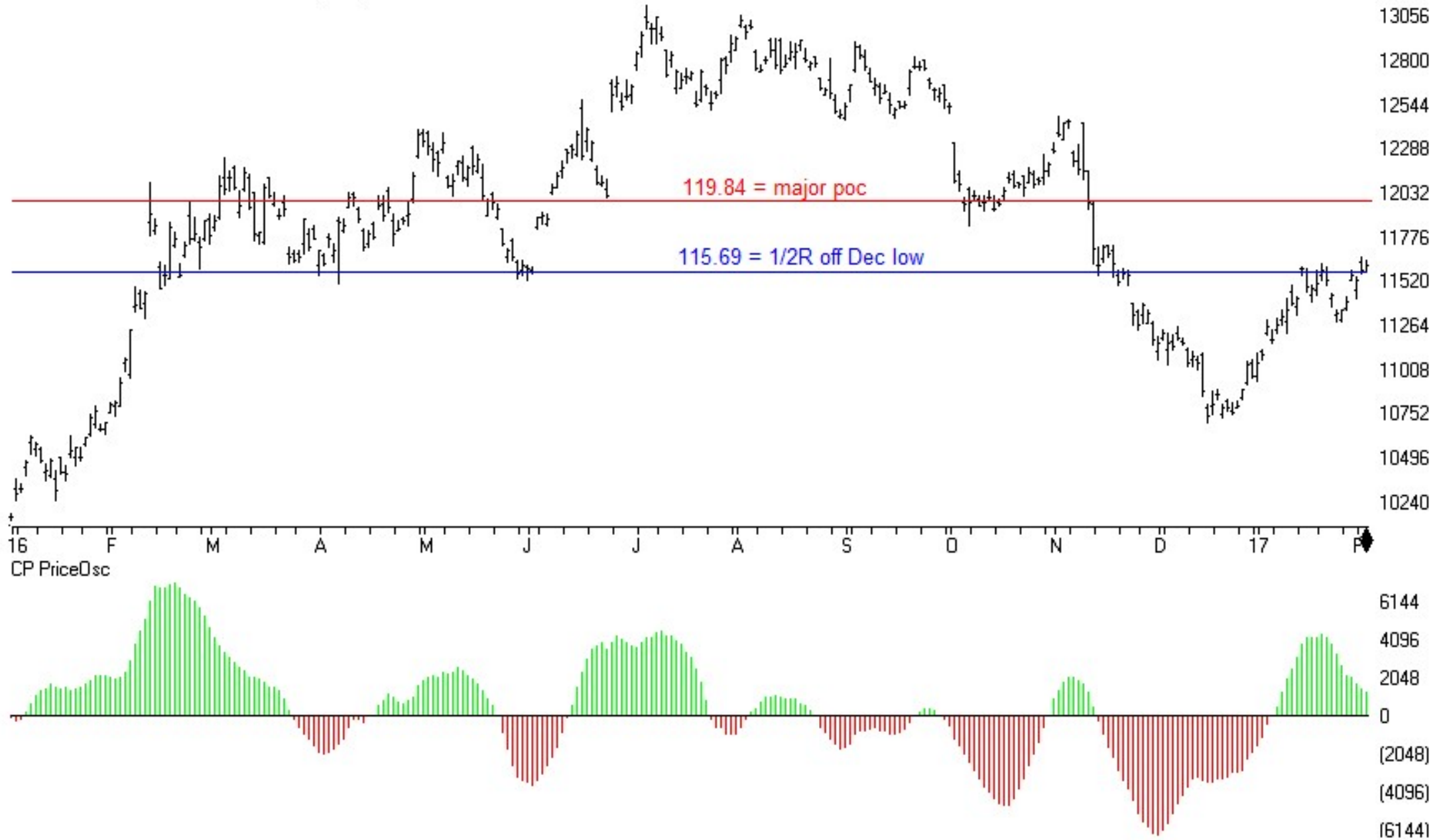
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/31/17	94.6	100.0	32.8	7.3	0.0	56.1	1.9	6.2	55.9
01/24/17	88.8	96.1	40.1	8.8	5.1	81.8	11.4	7.6	42.0

T-Bonds	CM Net	LT Net	ST Net
01/31/17	80845	-36322	-44523
01/24/17	71362	-33718	-37644

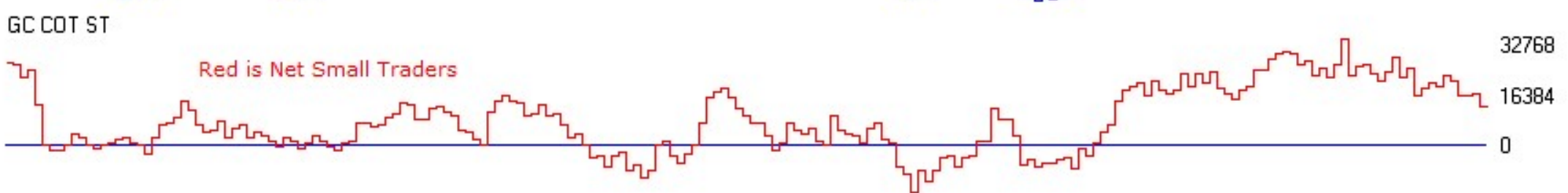
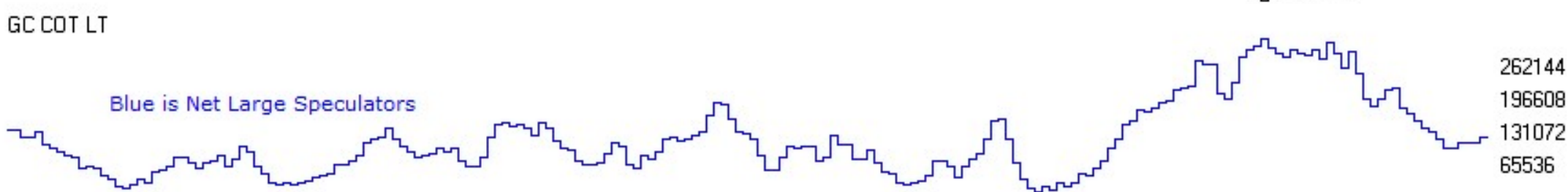
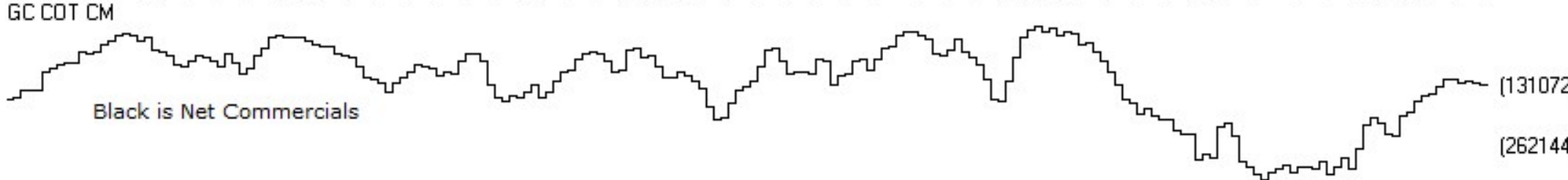


TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)

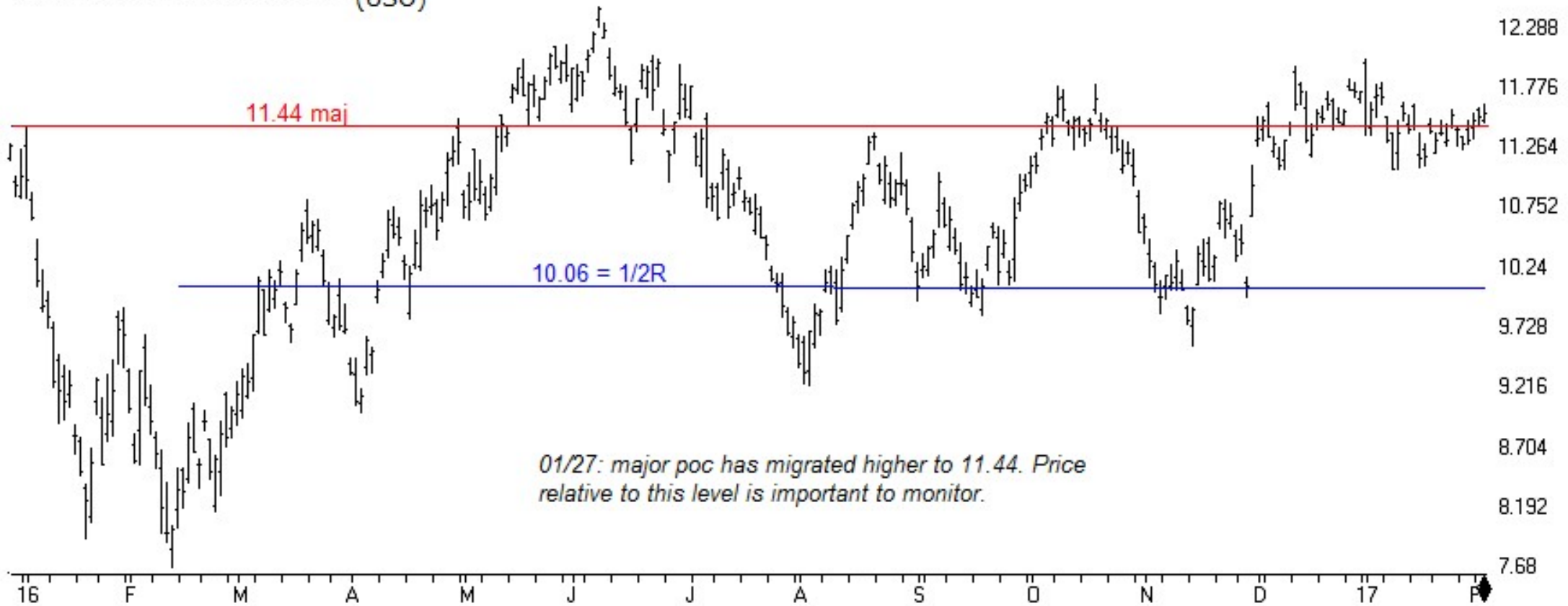


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/31/17	93.3	100	39.3	10.7	50.8	78.4	0	25.1	81.1
01/24/17	95.9	73	3	6.1	0	62.6	4.9	0.8	42.8

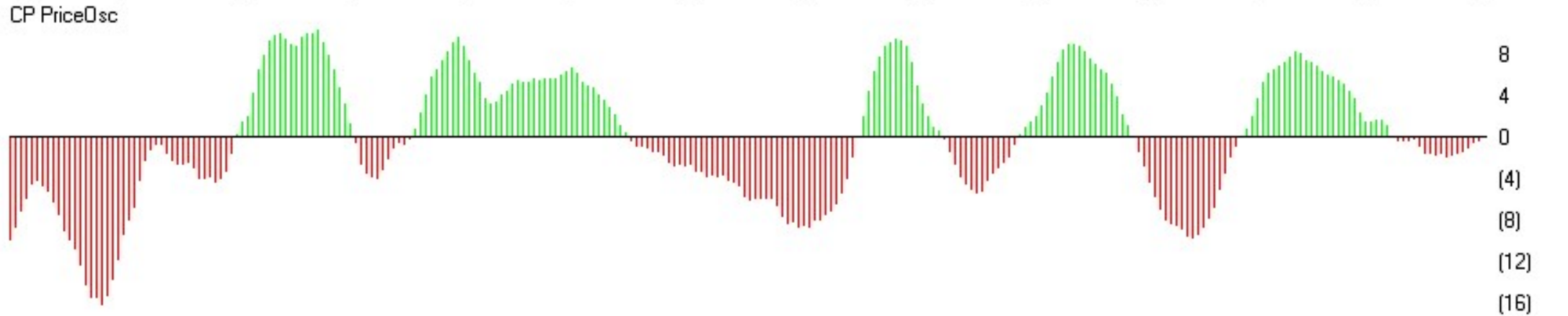


TSR Time Support/Resistance

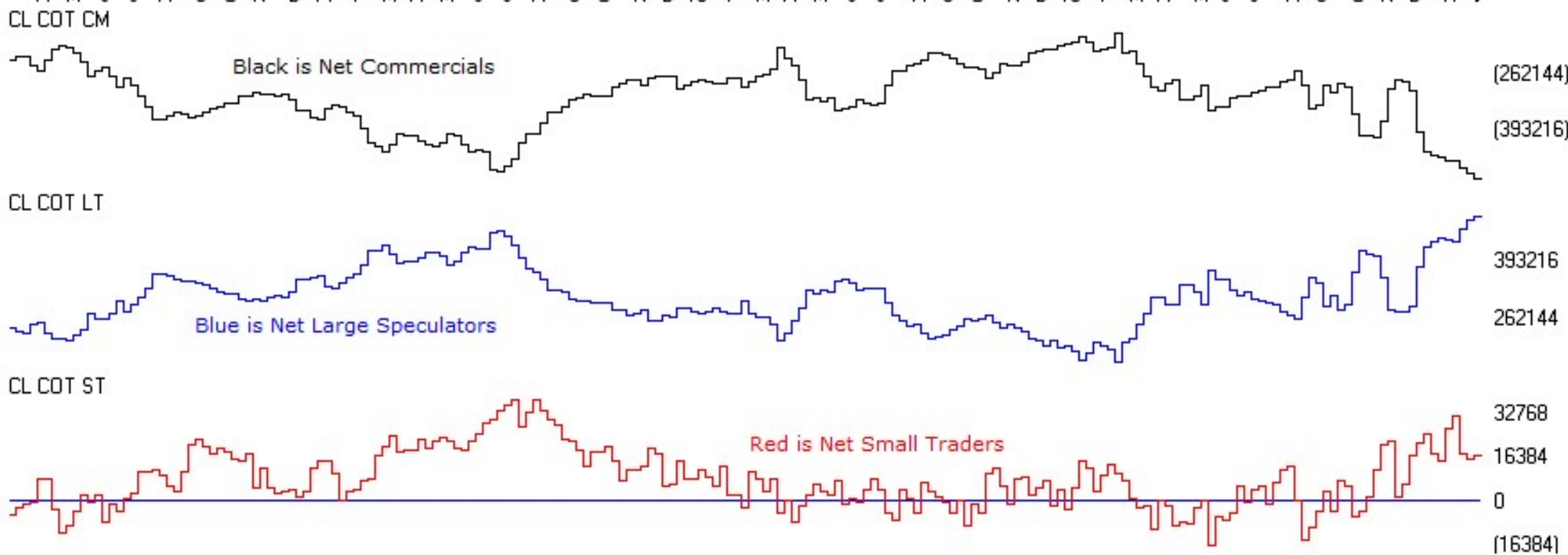
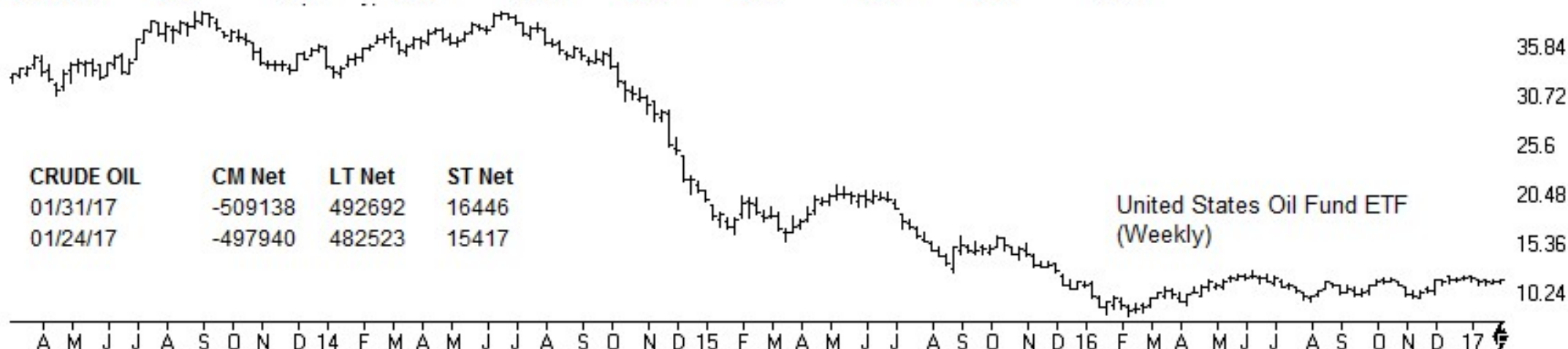
43 UNITED STATES OIL FUND (Daily) (USO)



*01/27: major poc has migrated higher to 11.44. Price relative to this level is important to monitor.*

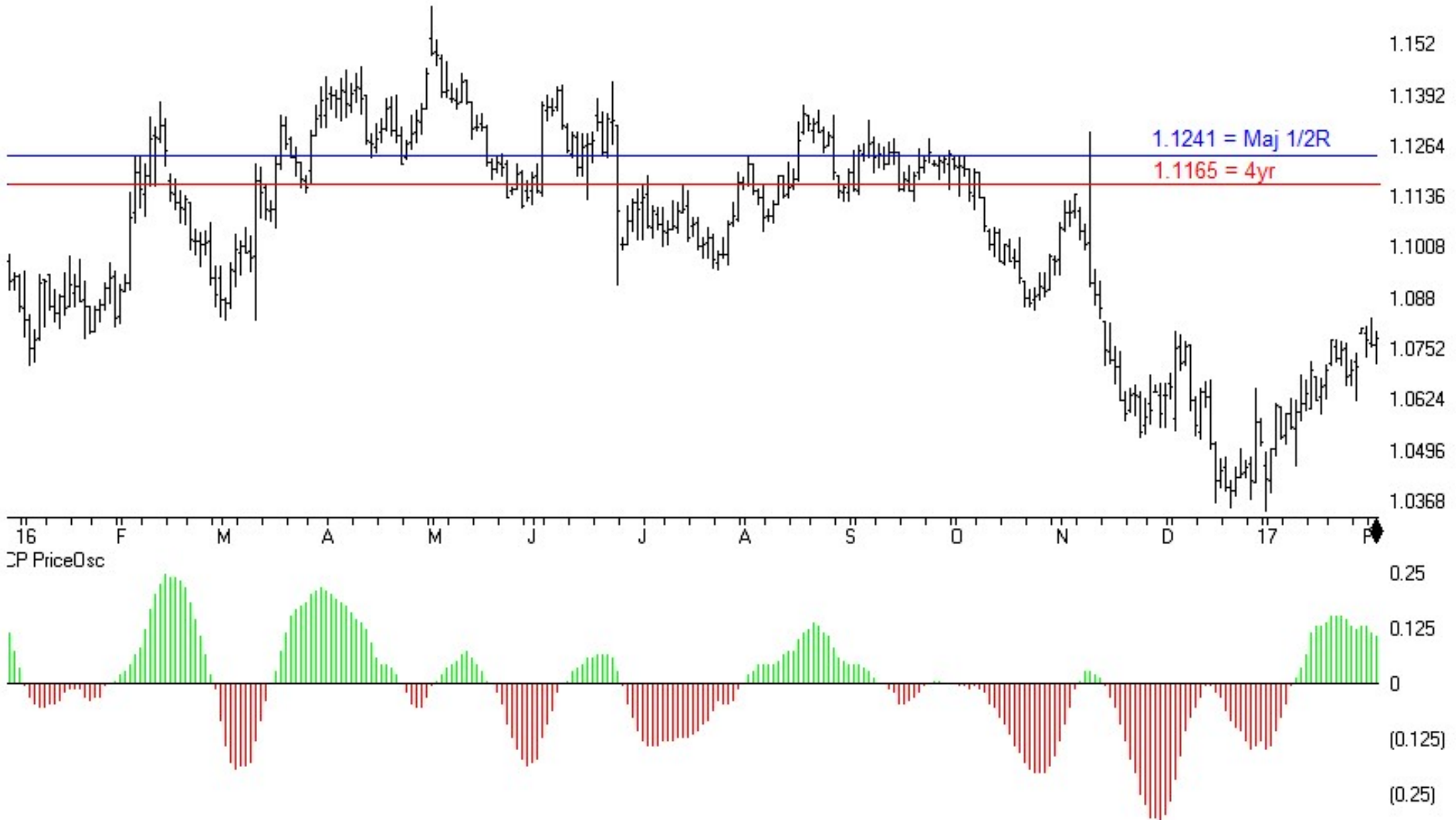


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/31/17	0.0	17.7	92.9	100.0	60.3	1.0	67.2	7.2	17.9
01/24/17	0.0	10.3	83.6	100.0	54.9	0.0	65.0	0.2	14.4

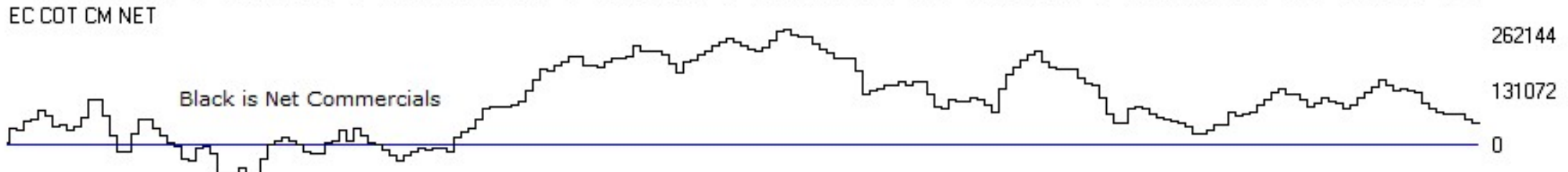


TSR Time Support/Resistance

51 EURUSD (Daily)

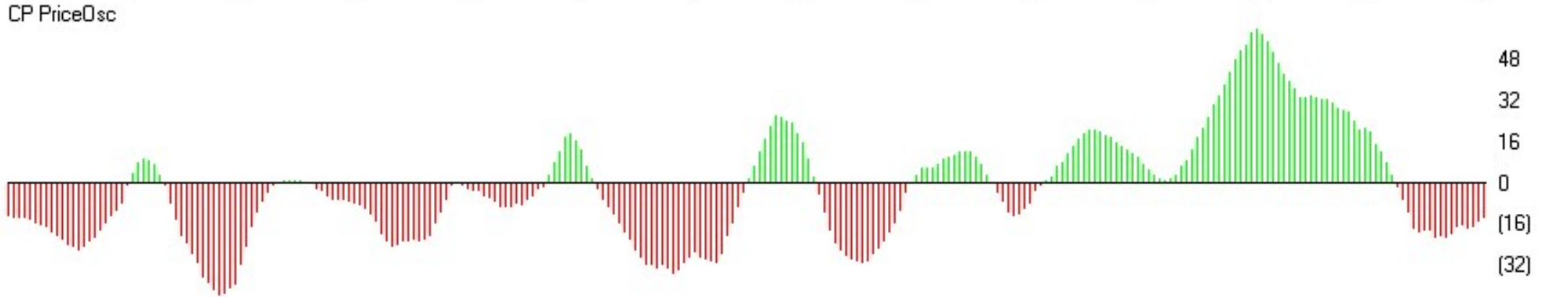


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/24/17	0.0	16.7	100.0	100.0	92.4	0.0	76.4	62.4	4.7
01/17/17	2.1	19.2	100.0	99.1	82.9	10.3	77.3	66.9	9.4

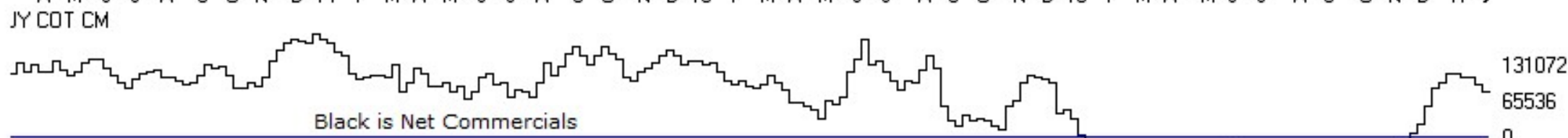
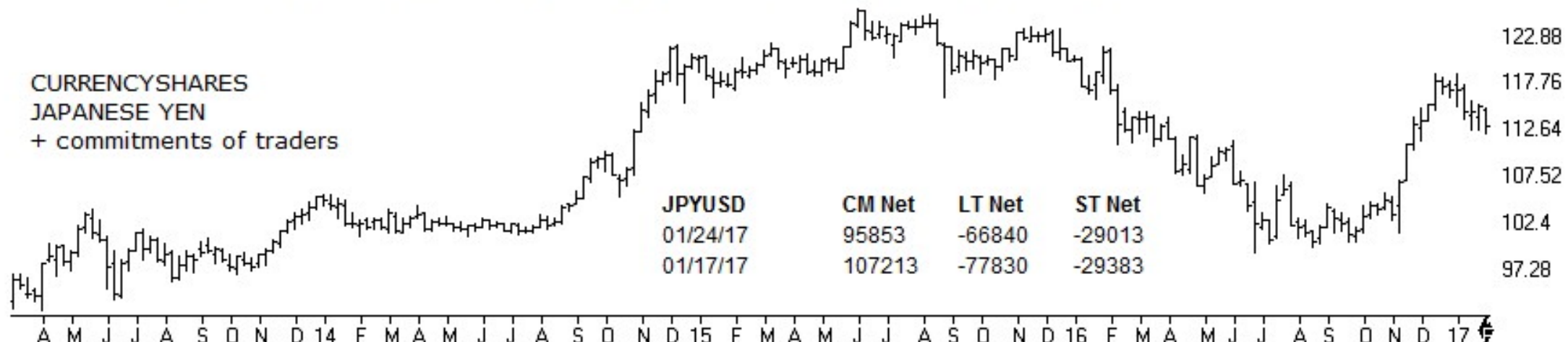




53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/24/17	89.7	98.5	26.0	12.9	2.6	66.4	1.4	8.0	82.6
01/17/17	96.2	98.8	22.1	5.9	2.0	71.7	0.0	5.6	69.6



# ChartProfit

<http://www.chartprofitwebcast.com>