

# ChartProfit

**Charts to Friday 13th January 2017**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## Stock Market Summary

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

ChartProfit Breadth System - wk ending 01/13

	-5	-4	-3	-2	↓
NYSE	74	73	70	80	74
NasDaq	70	68	65	71	68
SP500	71	72	65	79	73
ND100	66	66	56	71	71
R2000	80	78	76	77	69

number = % stocks >50day ma

01/13: Market Vane (advisers) poll was higher at 65. Poll reached 66 four weeks ago, the highest since January 2014.

01/13: NAAIM exposure index. Was lower at 89.29. Five 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:

01/13: My version of the Rydex Assets Ratio ended the week at 8.82. On 01/09 the ratio fell to 6.26, an eighteen day low and down sharply from 11.83 on 01/03, the highest ratio since June 2015.

01/13: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2.4 Billion in the week to 11th January. Six weeks ago, the 4wk flow number reached 23.36 which was the highest since March 2015.

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

#### Consensus Polls:

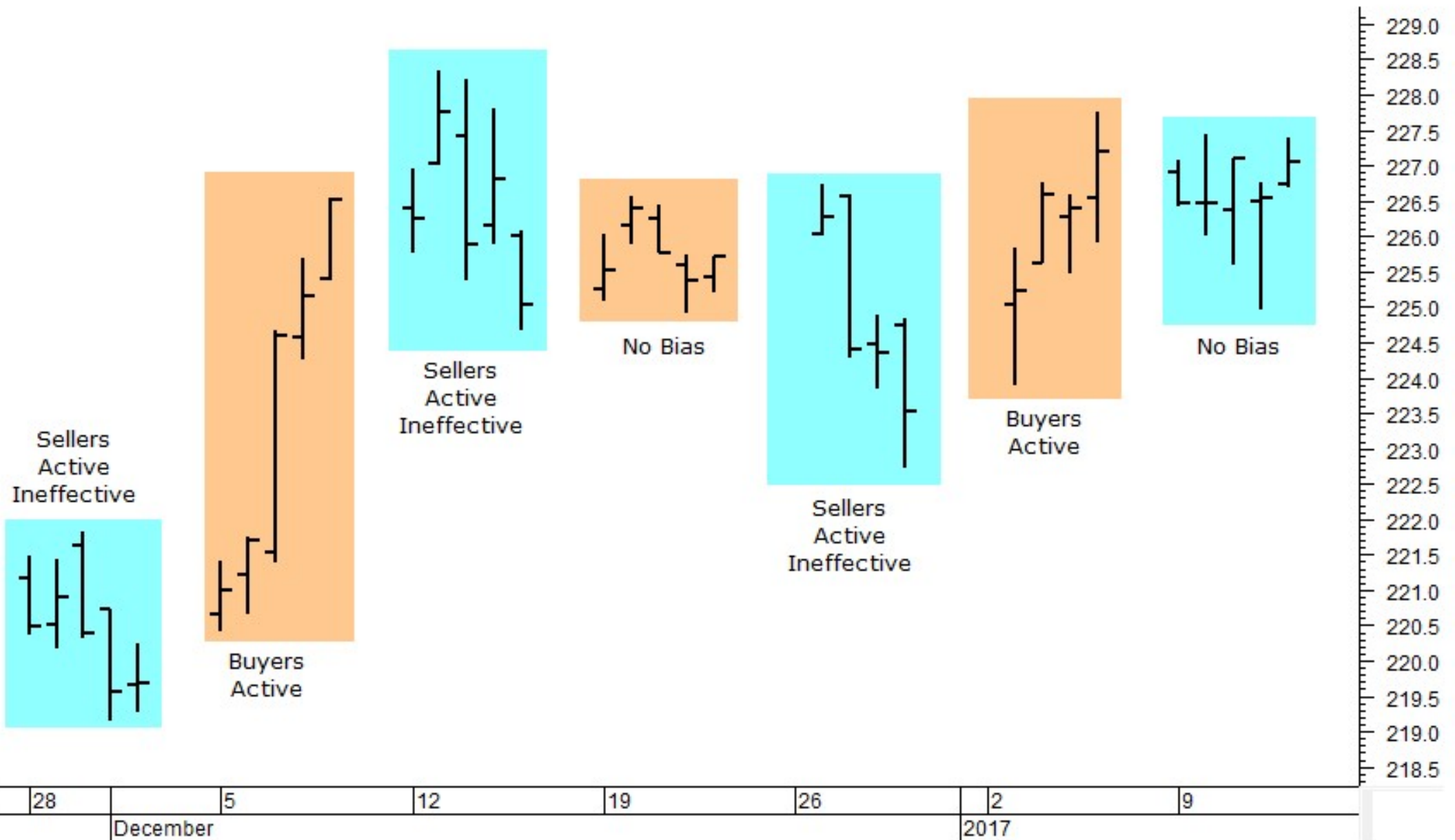
01/13: AAll (public poll). Bulls% was lower at 43.6%. Bears% was higher at 27.0%. The nett (Bulls minus Bears) is at 16.6 - nett reached 27.8 seven weeks ago which was the highest since Feb 2015.

01/13: Investors Intelligence. Bulls% was lower at 58.6%, down from previous week's 60.2% which was the highest Bulls% since July 2014. Bear% was almost unchanged at 18.3%, previous week's 18.4% was the lowest since August 2015. Previous week's nett (Bulls minus Bears) at 41.8 was the highest since May 2015.

#### VIX:

01/13: VIX printed 10.98 intraday on 01/06, the lowest reading since August 2015.

### SPY Weekly Structure



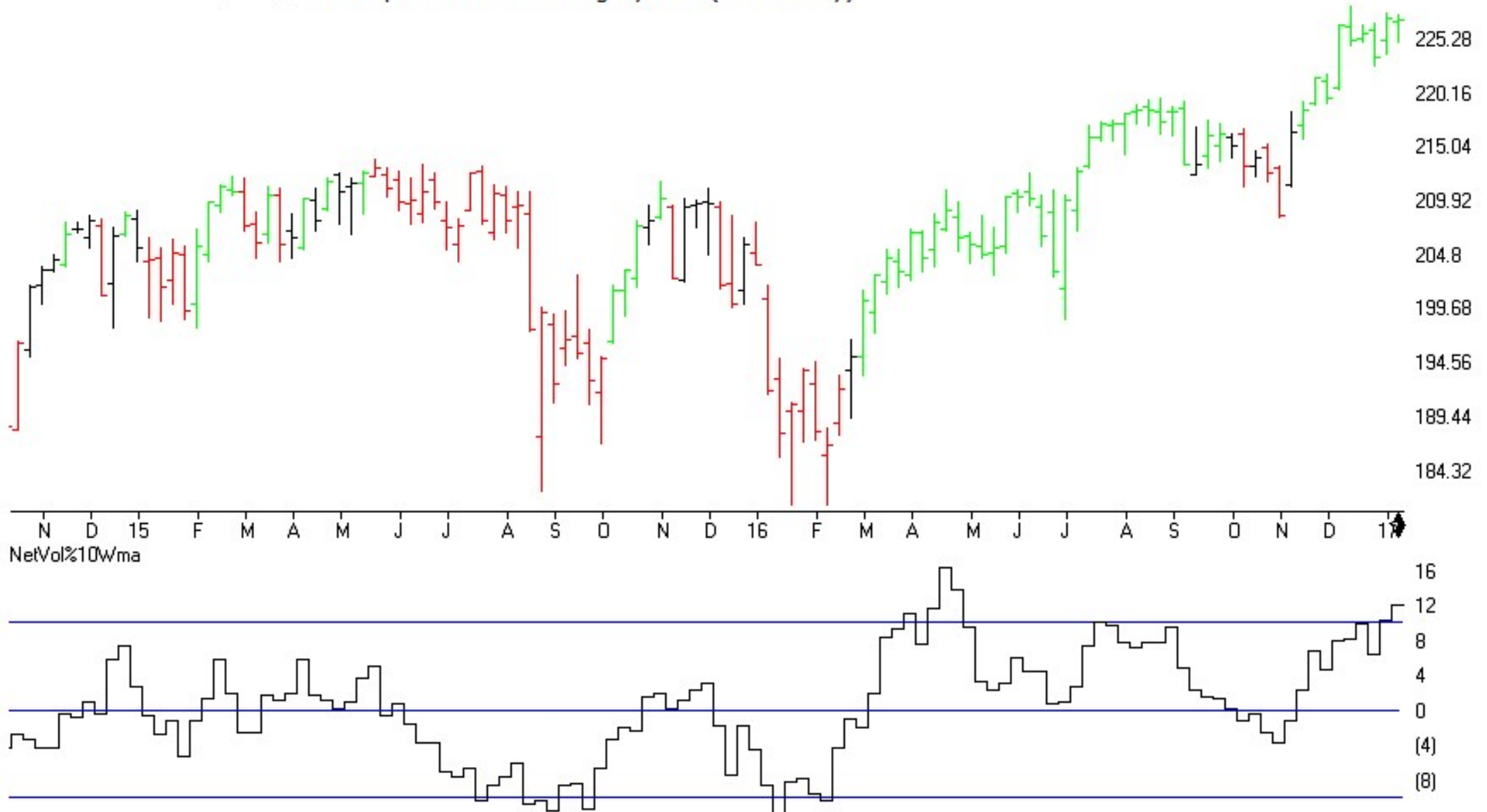


# Commitments of Traders

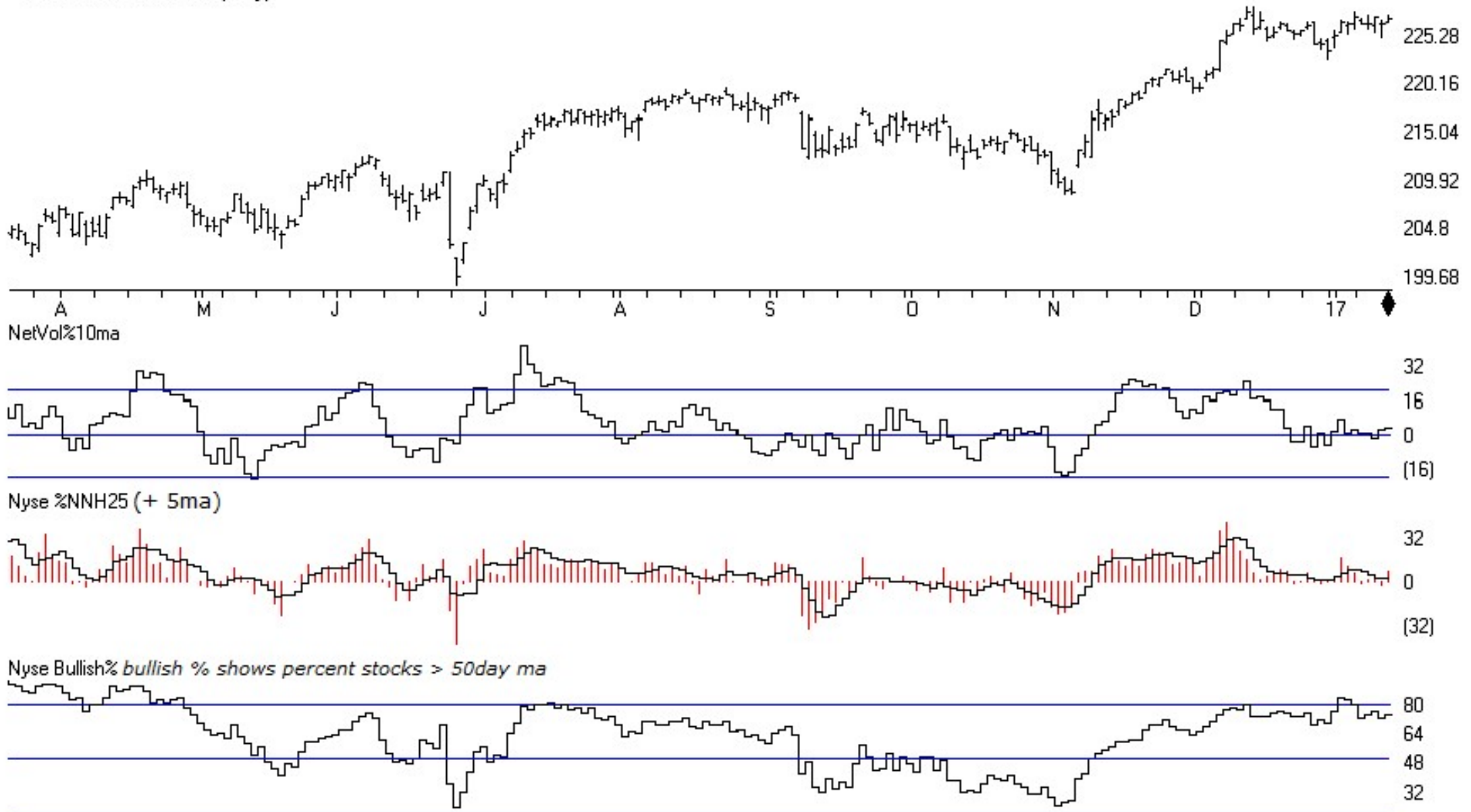
C.O.T.  
Quick  
View

	SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	01/10/17	30.0	38.5	82.2	15.1	0.0	26.9	85.4	77.8	28.7
	01/03/17	19.4	13.9	80.6	31.5	0.0	0.8	90.2	97.1	36.6
	<b>GOLD</b>	<b>CM Net</b>	CM Long	CM Short	<b>LT Net</b>	LT Long	LT Short	<b>ST Net</b>	ST Long	ST Short
	01/10/17	96.1	57.9	0	6.1	0	79.2	0.4	28.3	67.5
	01/03/17	100	79.4	0	0	0	96.9	26.4	66.4	65.8
	<b>CRUDE OIL</b>	<b>CM Net</b>	CM Long	CM Short	<b>LT Net</b>	LT Long	LT Short	<b>ST Net</b>	ST Long	ST Short
	01/10/17	0.7	28.6	84.3	93.9	27.3	0.3	100.0	34.9	0.0
	01/03/17	0.0	11.3	72.4	97.4	38.8	0.0	100.0	29.2	0.9
	<b>T-BONDS</b>	<b>CM Net</b>	CM Long	CM Short	<b>LT Net</b>	LT Long	LT Short	<b>ST Net</b>	ST Long	ST Short
	01/10/17	100.0	100.0	13.6	0.0	1.5	96.6	0.0	0.0	53.4
	01/03/17	98.4	100.0	35.9	7.8	0.8	73.6	2.2	0.0	50.0
	<b>GBPUSD</b>	<b>CM Net</b>	CM Long	CM Short	<b>LT Net</b>	LT Long	LT Short	<b>ST Net</b>	ST Long	ST Short
	01/10/17	6.2	11.6	36.0	78.4	74.7	69.4	82.4	78.3	33.9
	12/27/16	9.7	26.2	24.3	95.4	66.8	61.8	46.1	48.1	70.9
	<b>JPYUSD</b>	<b>CM Net</b>	CM Long	CM Short	<b>LT Net</b>	LT Long	LT Short	<b>ST Net</b>	ST Long	ST Short
	01/10/17	96.4	100.0	22.0	4.6	0.0	72.4	0.0	14.0	73.7
	01/03/17	100.0	100.0	11.1	0.2	0.0	85.6	0.0	11.8	60.7
	<b>EURUSD</b>	<b>CM Net</b>	CM Long	CM Short	<b>LT Net</b>	LT Long	LT Short	<b>ST Net</b>	ST Long	ST Short
	01/10/17	0.0	0.0	97.1	100.0	100.0	19.3	83.8	75.6	10.7
	01/03/17	0.0	0.9	98.2	99.0	90.9	17.0	100.0	86.8	1.3
	<b>USD IX</b>	<b>CM Net</b>	CM Long	CM Short	<b>LT Net</b>	LT Long	LT Short	<b>ST Net</b>	ST Long	ST Short
	01/10/17	7.3	19.1	100.0	92.0	89.6	0.0	79.6	56.3	57.9
	01/03/17	6.3	25.9	97.8	94.5	89.8	0.0	58.1	58.5	100.0

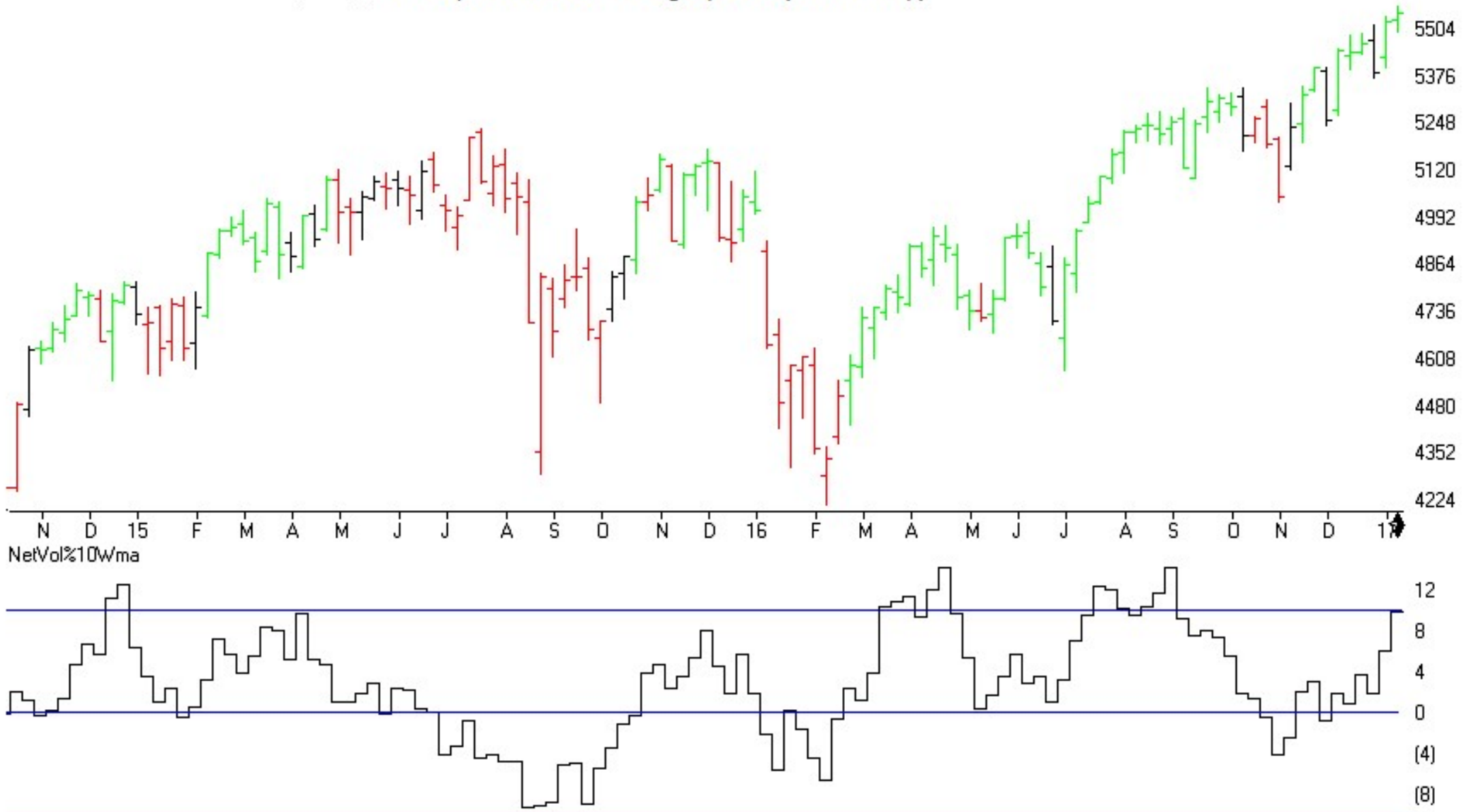
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



MARKET CHART NYSE (Daily)

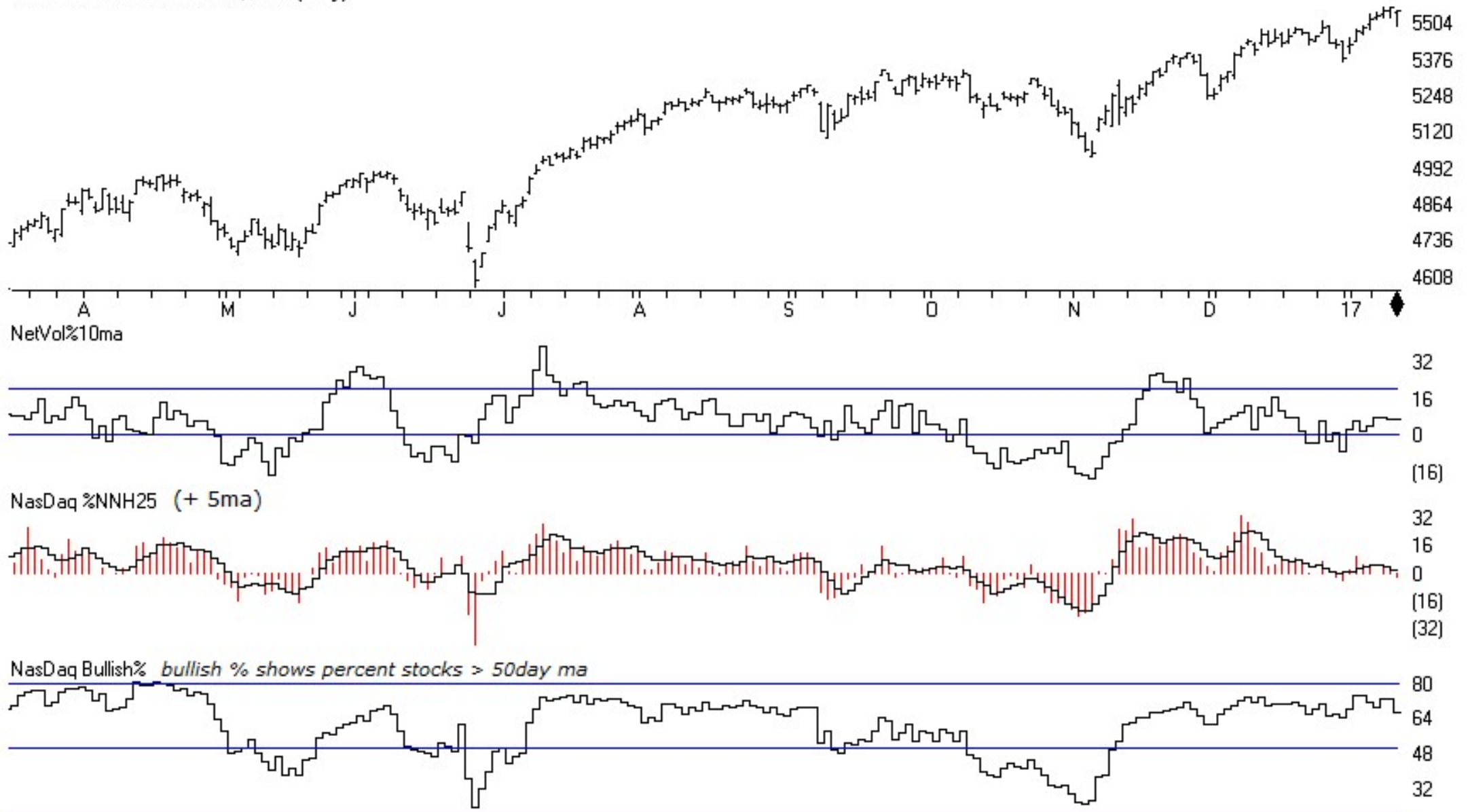


MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)





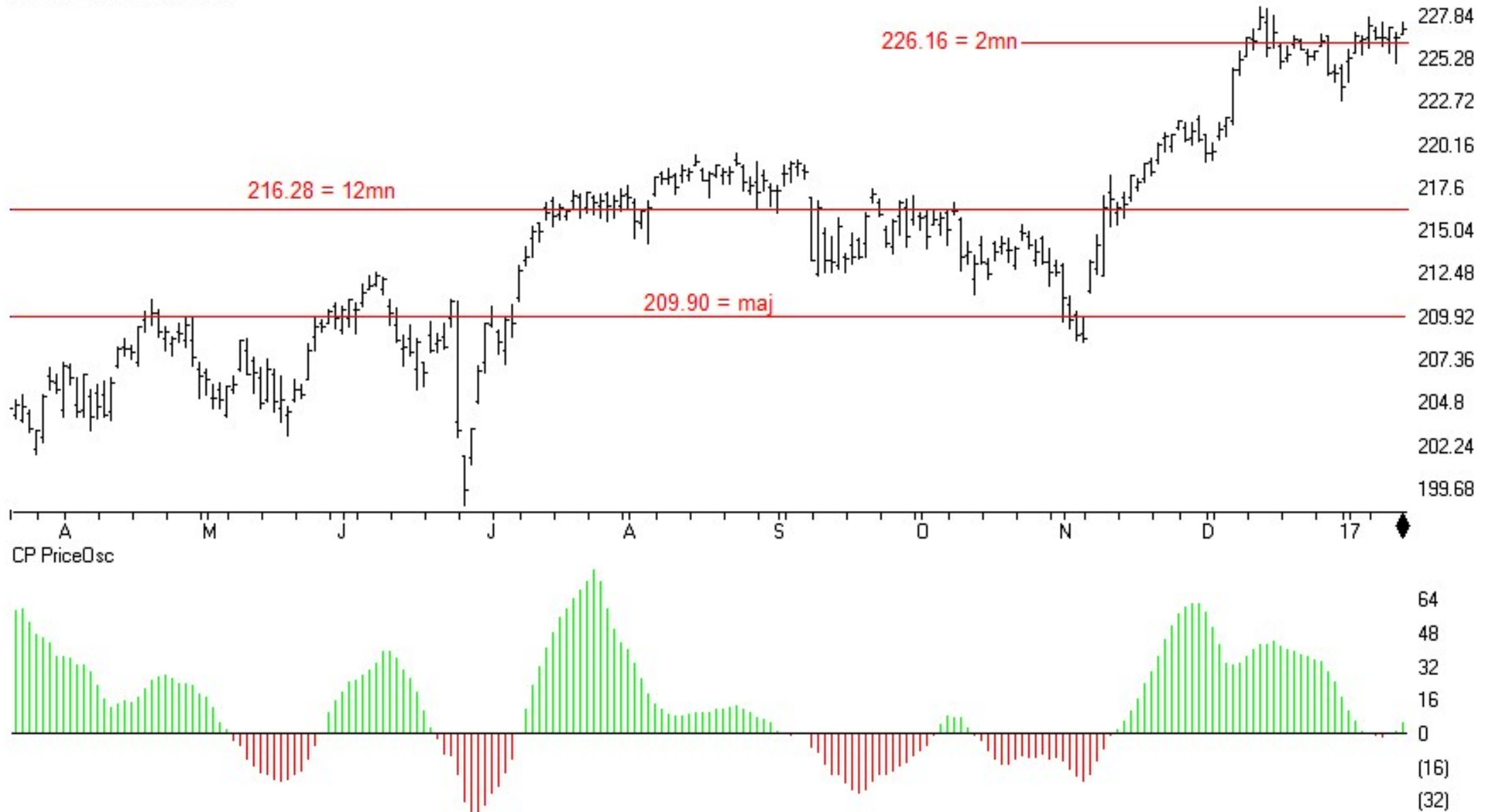
MARKET CHART NASDAQ 1800 (Daily)





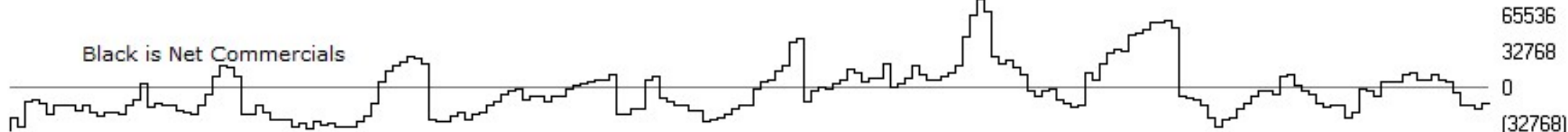
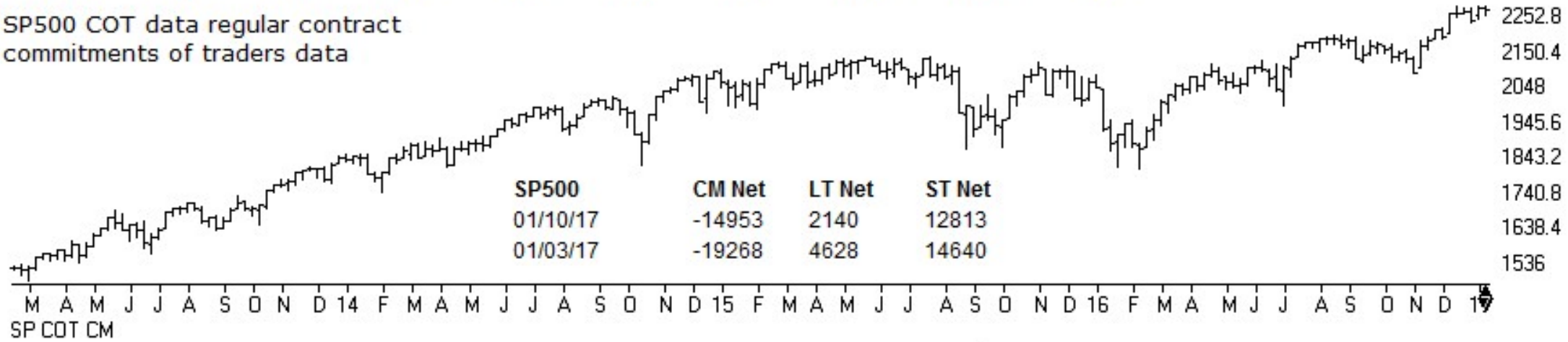
## TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



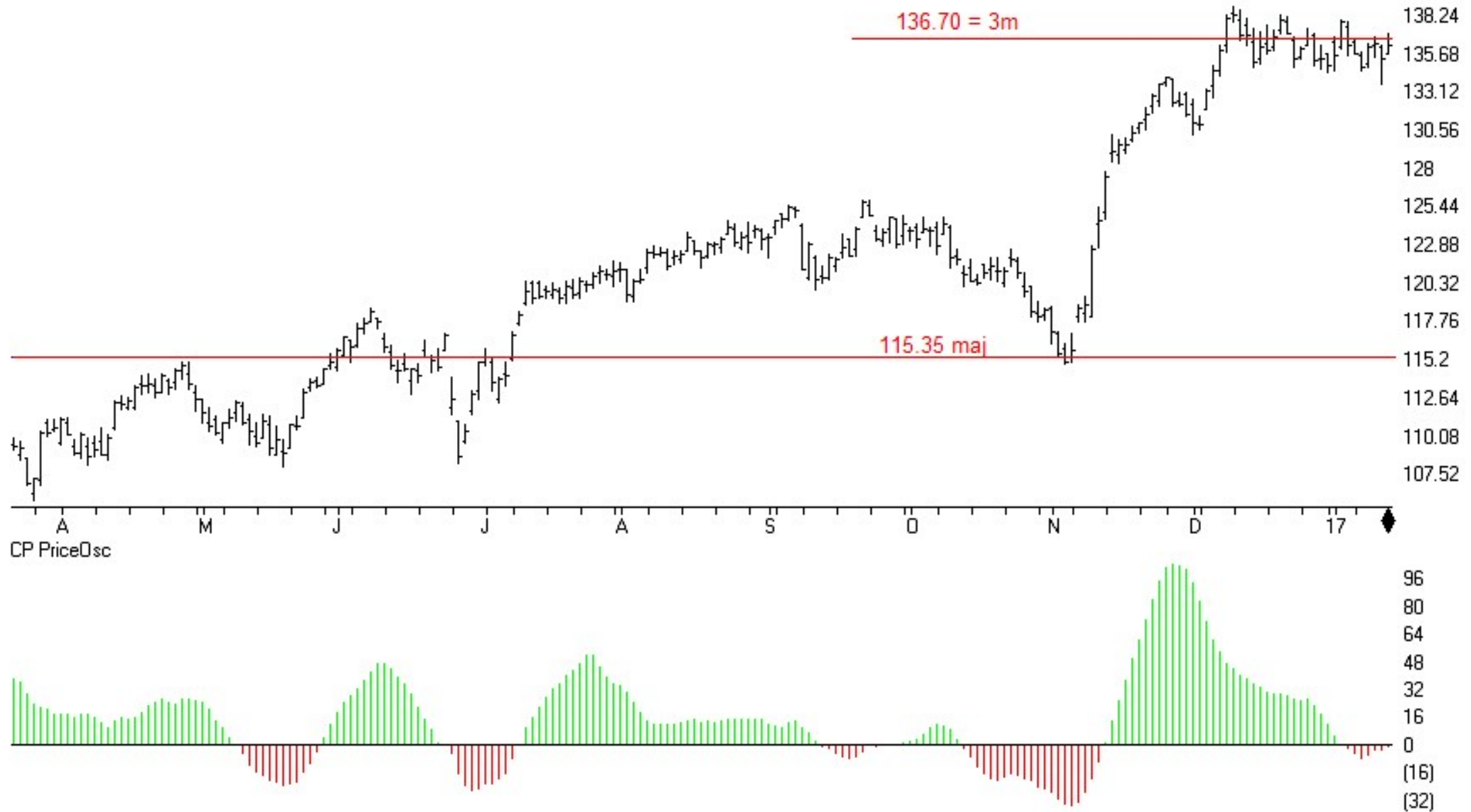
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/10/17	30.0	38.5	82.2	15.1	0.0	26.9	85.4	77.8	28.7
01/03/17	19.4	13.9	80.6	31.5	0.0	0.8	90.2	97.1	36.6

SP500 COT data regular contract commitments of traders data



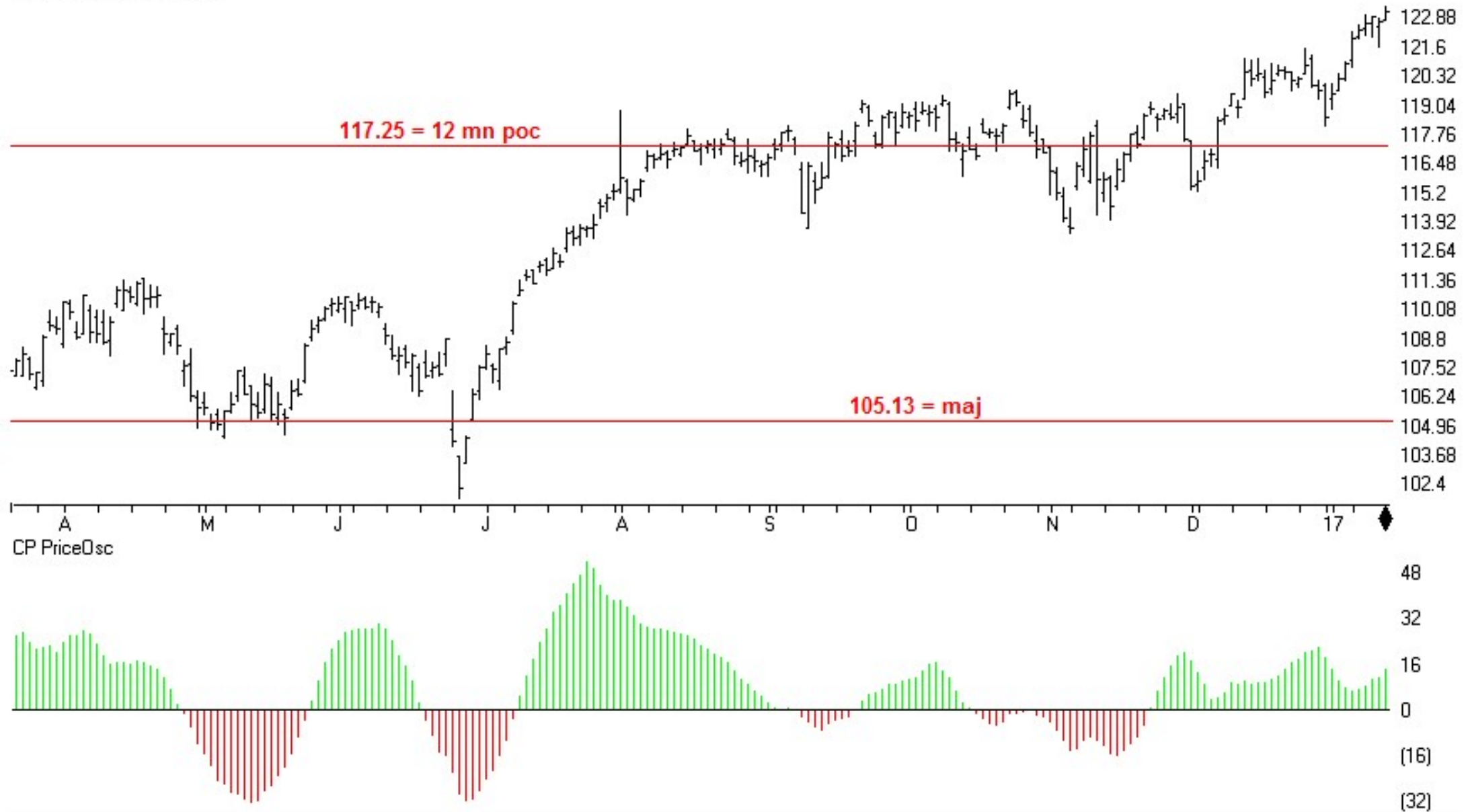
## TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



## TSR Time Support/Resistance

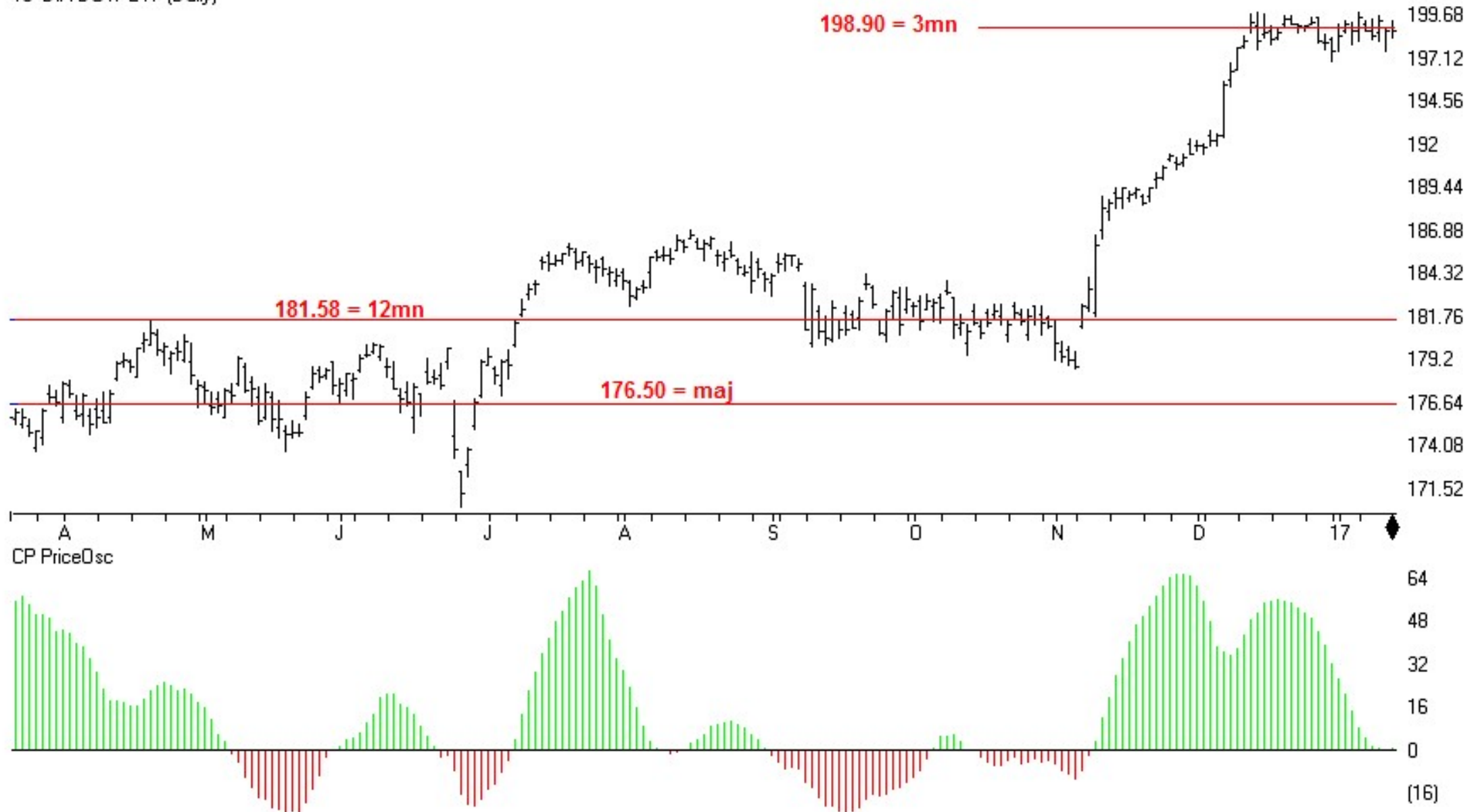
12 QQQ N100 ETF (Daily)



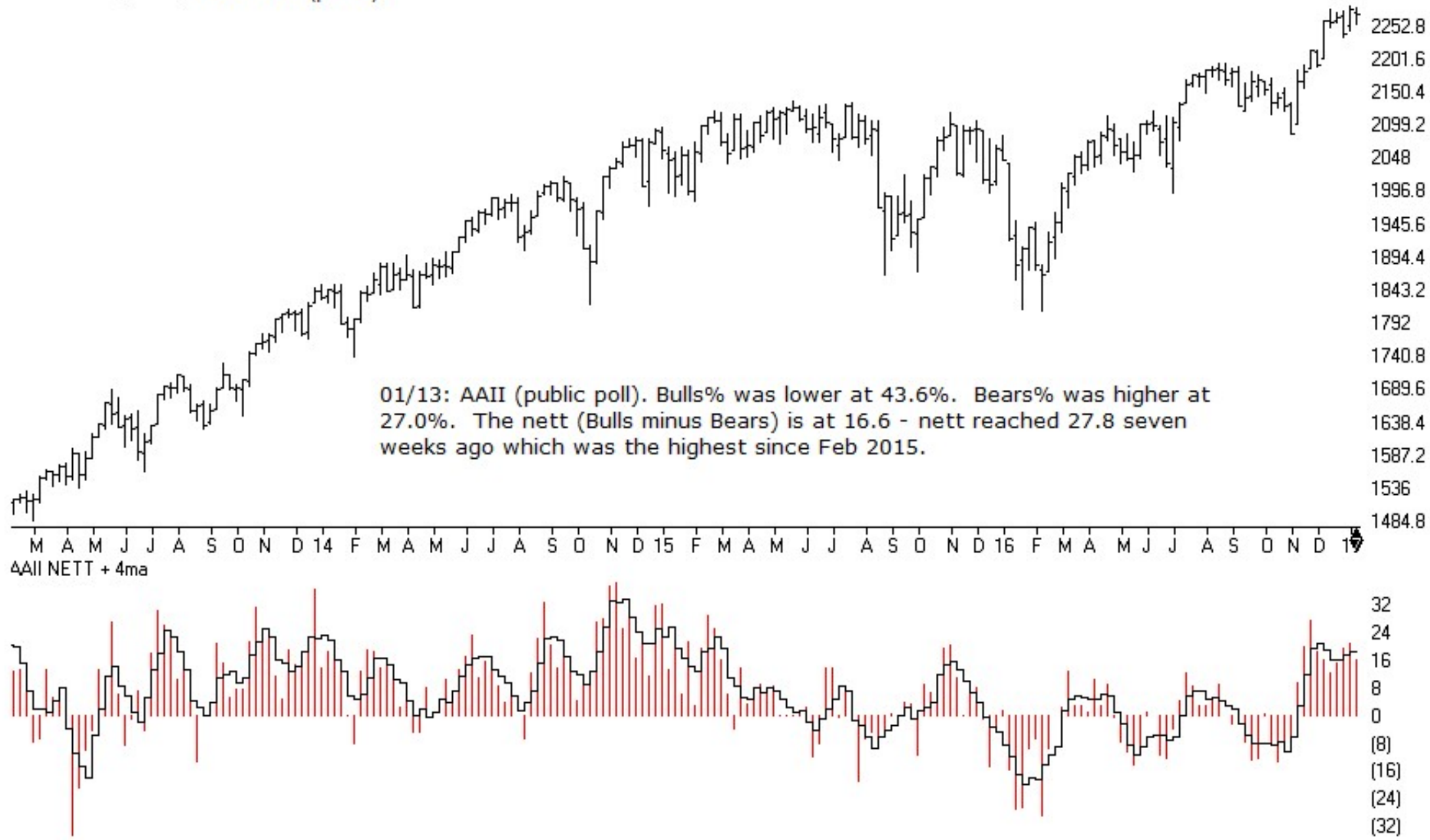


## TSR Time Support/Resistance

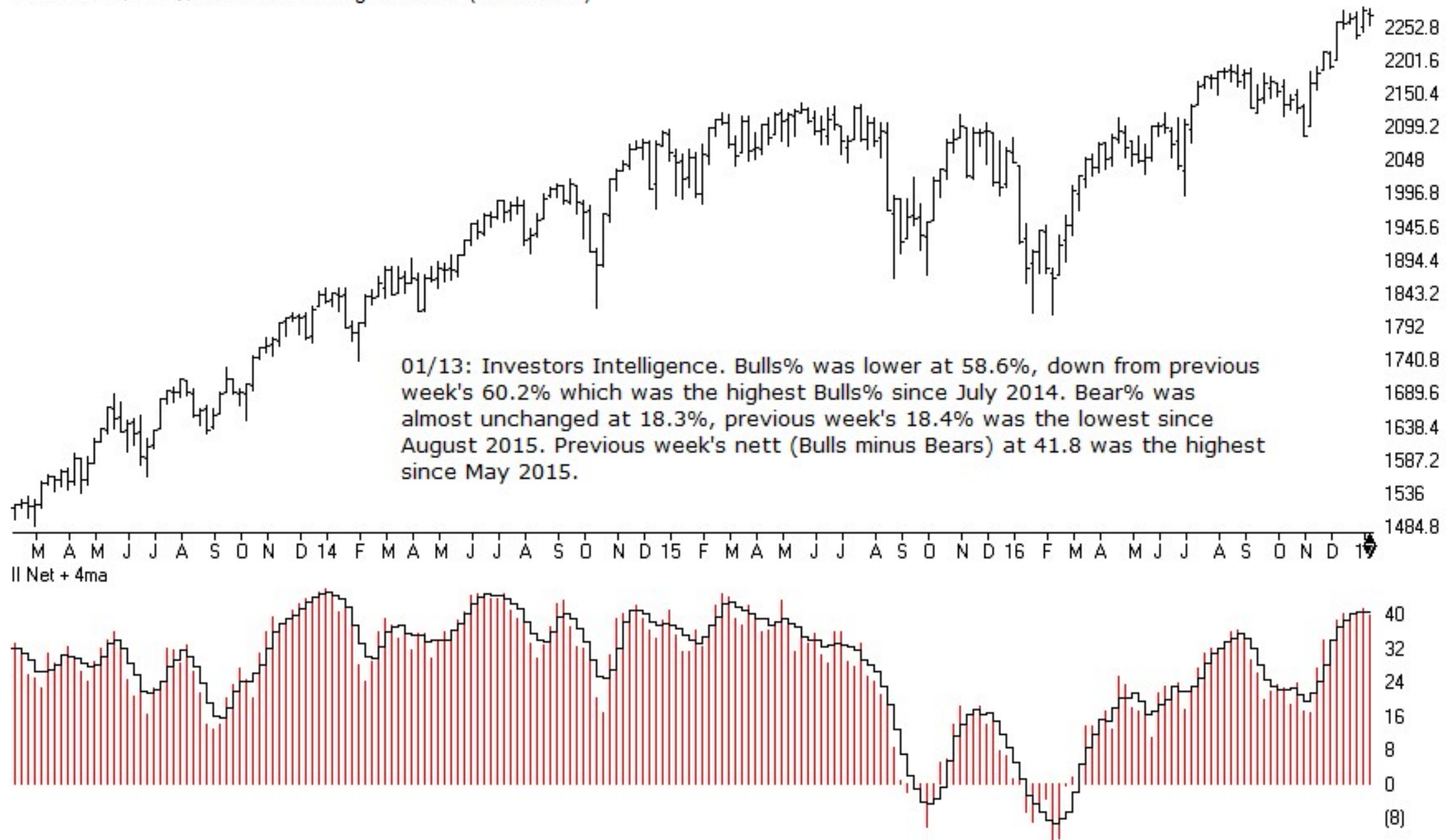
10 DIA DOW ETF (Daily)



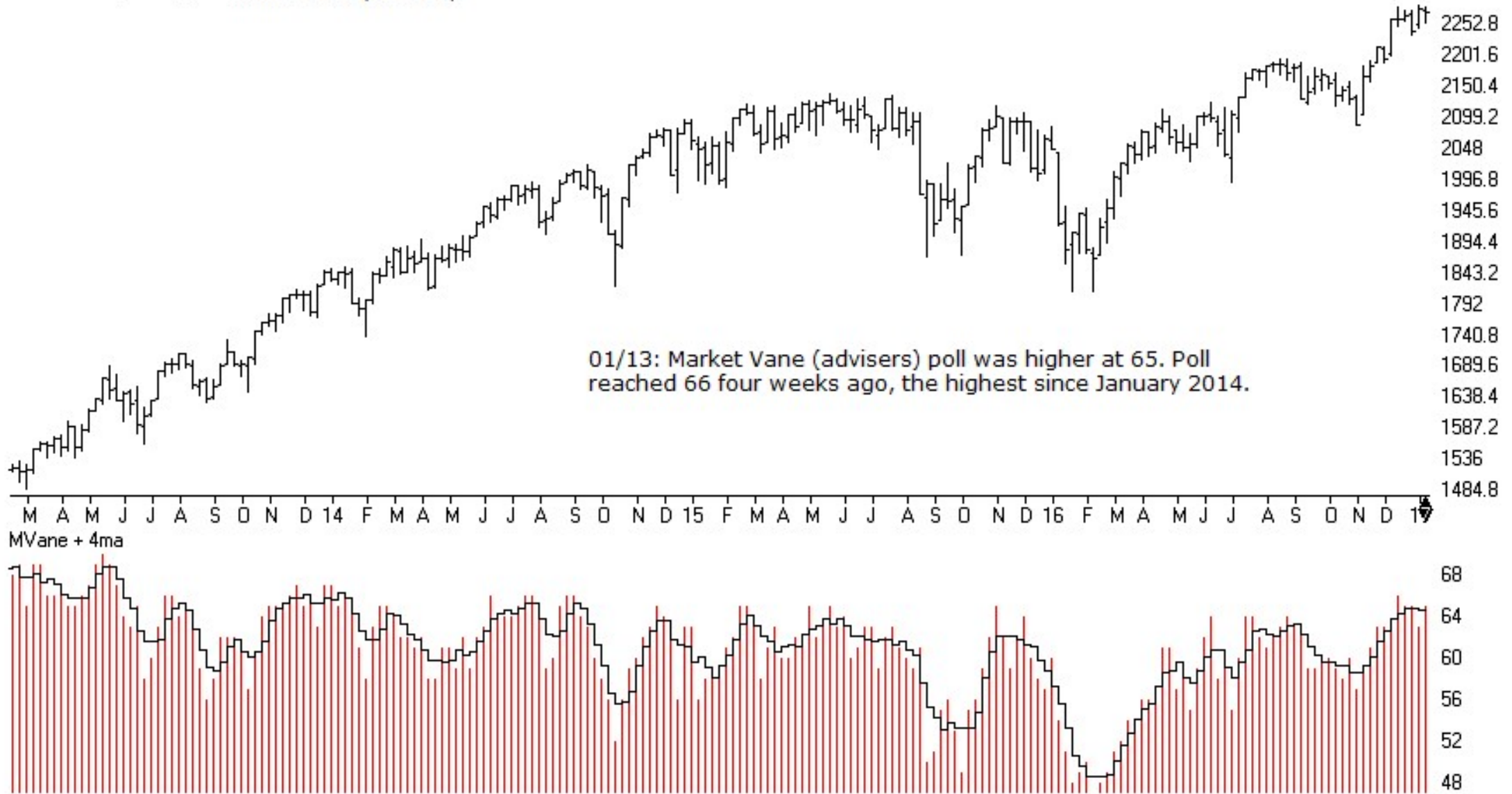
SP500 Index (Weekly) + AAI Poll (public)



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



SP500 Index (Weekly) + Market Vane (advisors)

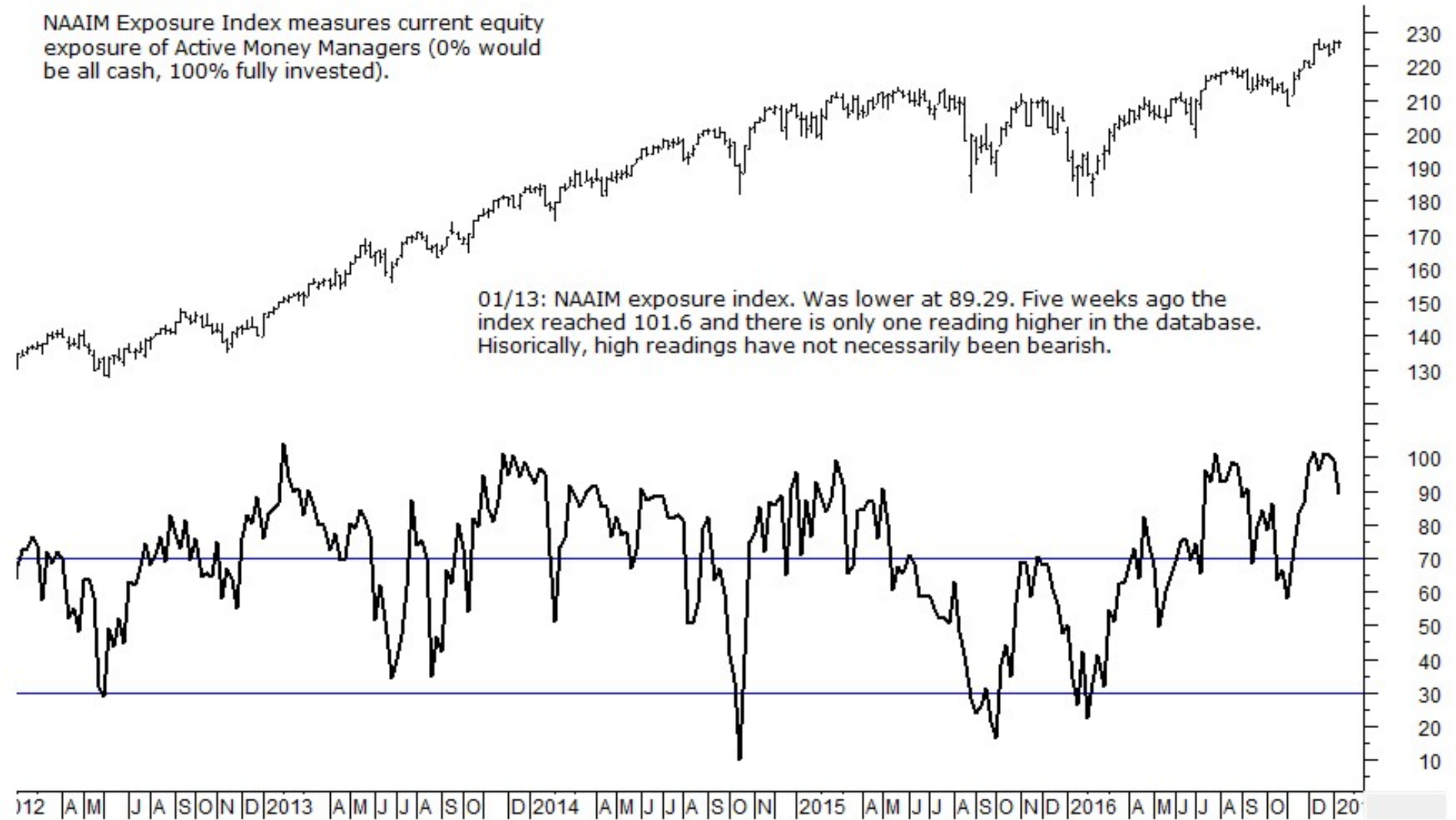




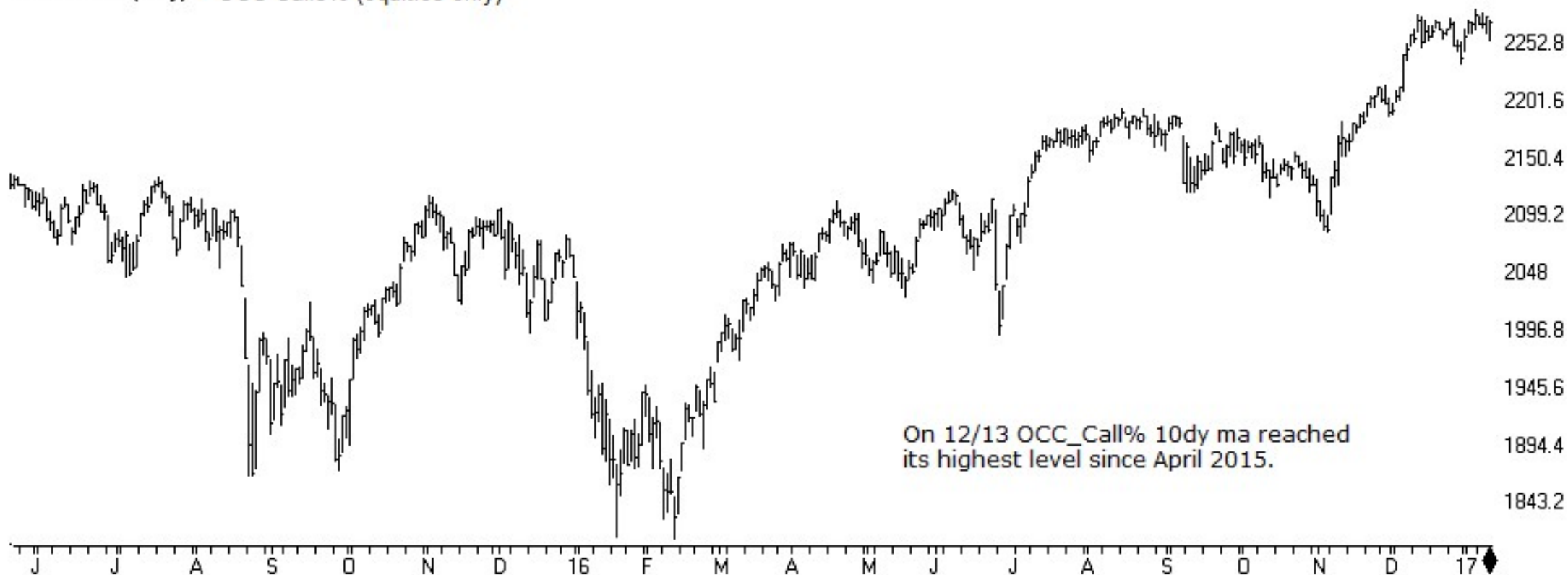
## SPY + NAAIM Exposure Index

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

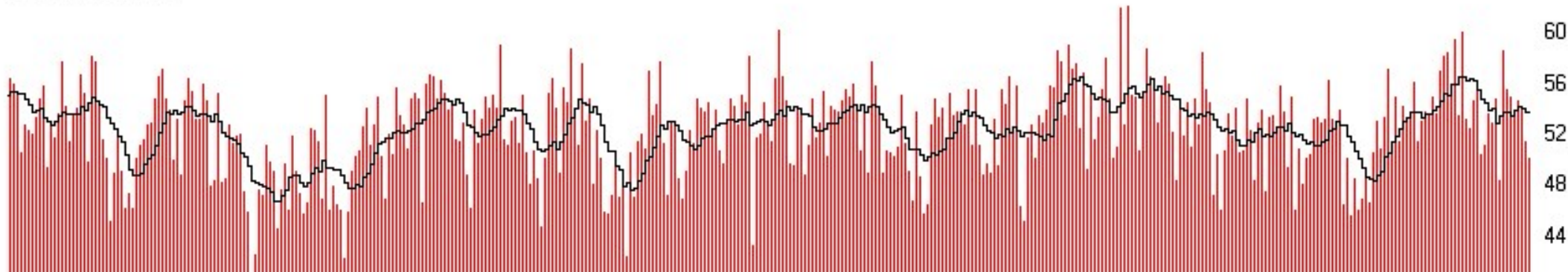
01/13: NAAIM exposure index. Was lower at 89.29. Five weeks ago the index reached 101.6 and there is only one reading higher in the database. Historically, high readings have not necessarily been bearish.



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

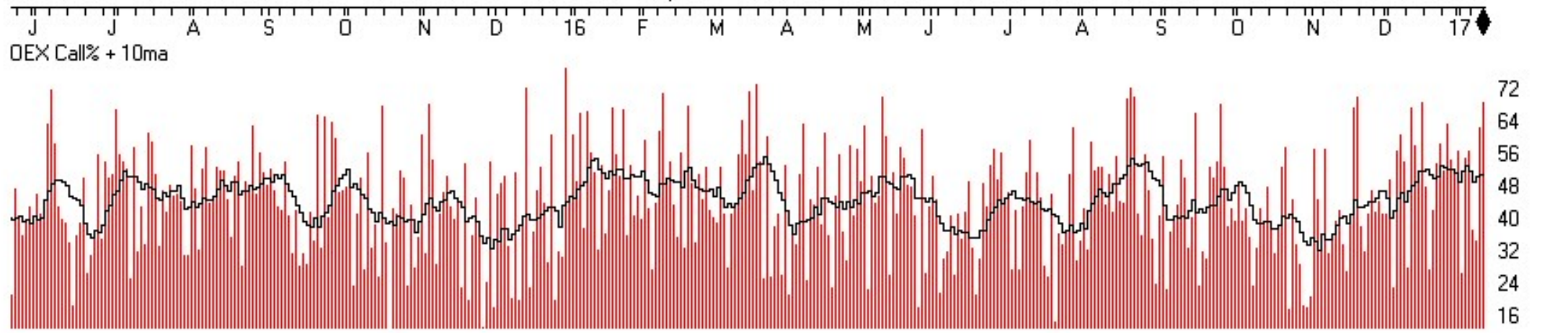
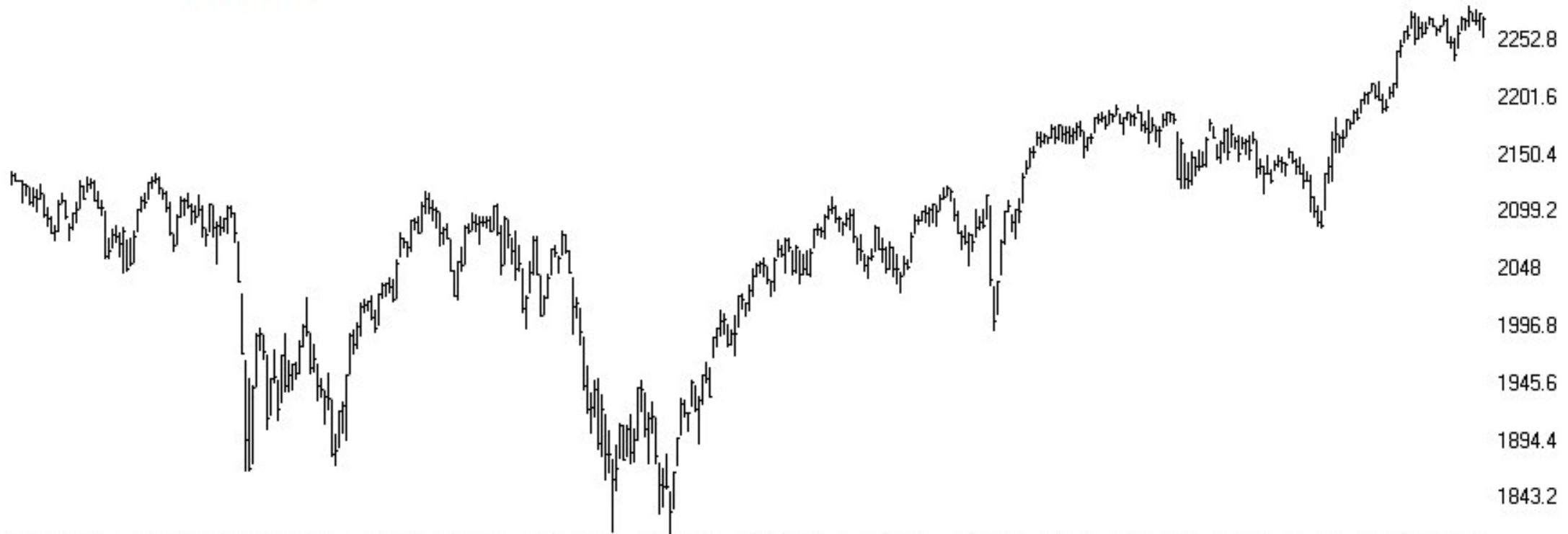


OCC call% + 10ma

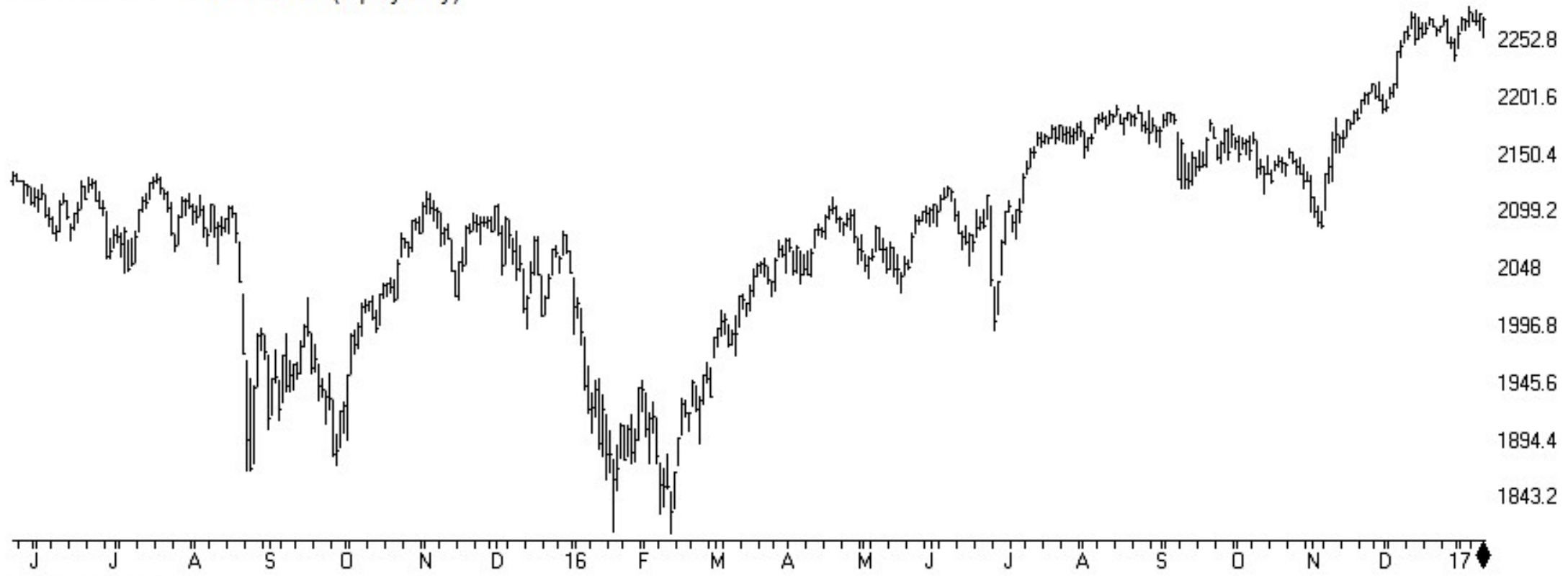


unlike other option ratios, OEX is usually considered a smart-money indicator.

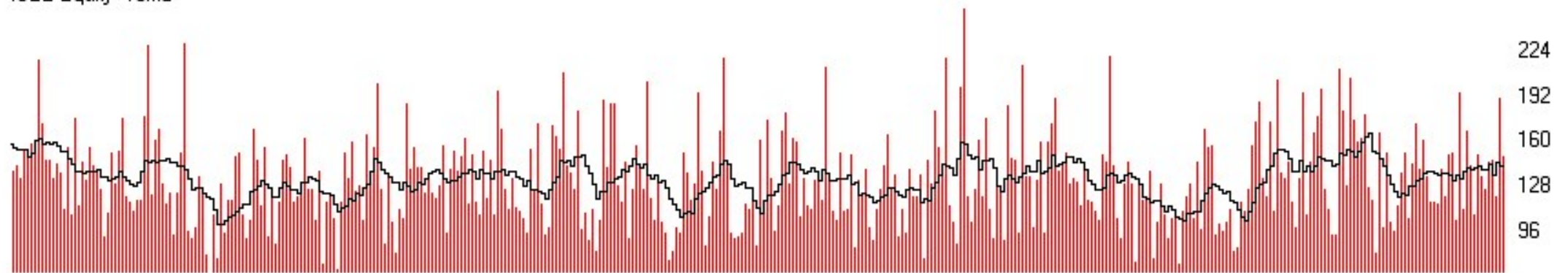
SP500 Index (Daily) + OEX Calls%



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

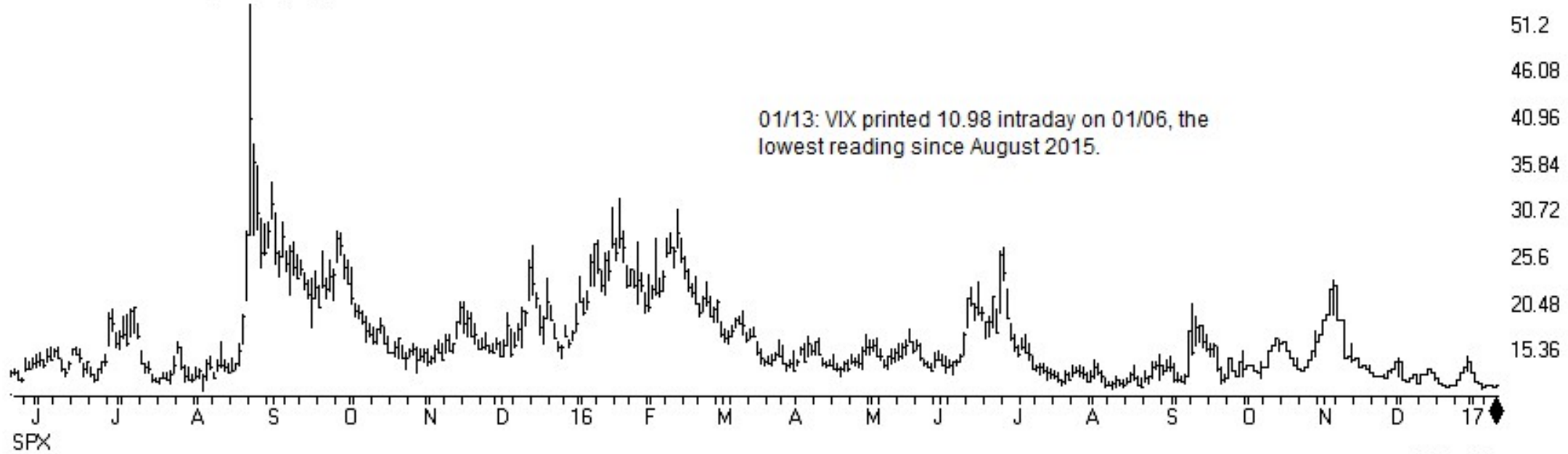


ISEE Equity+10ma





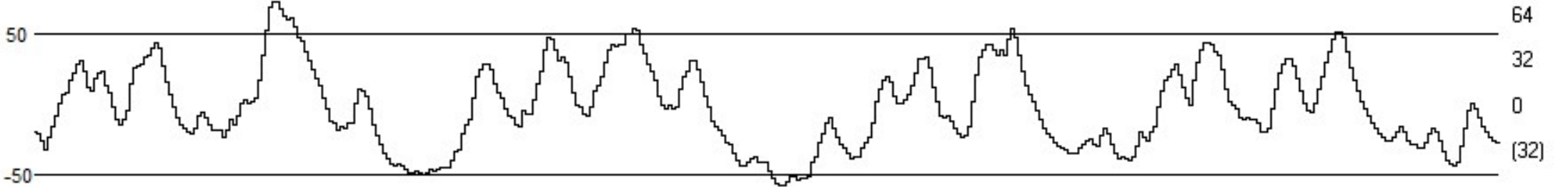
VIX - S&P 500 Volatility Index (Daily)



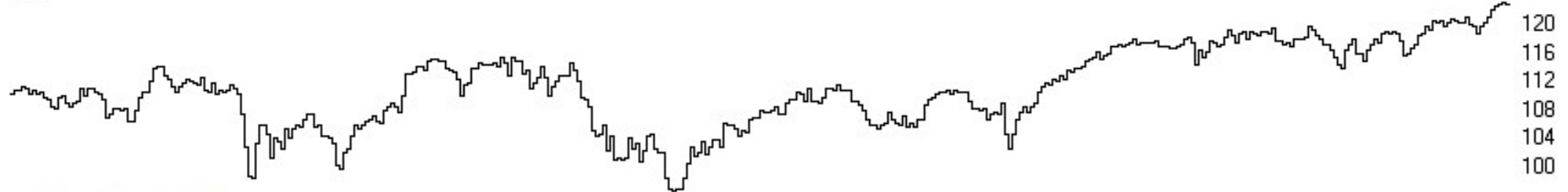
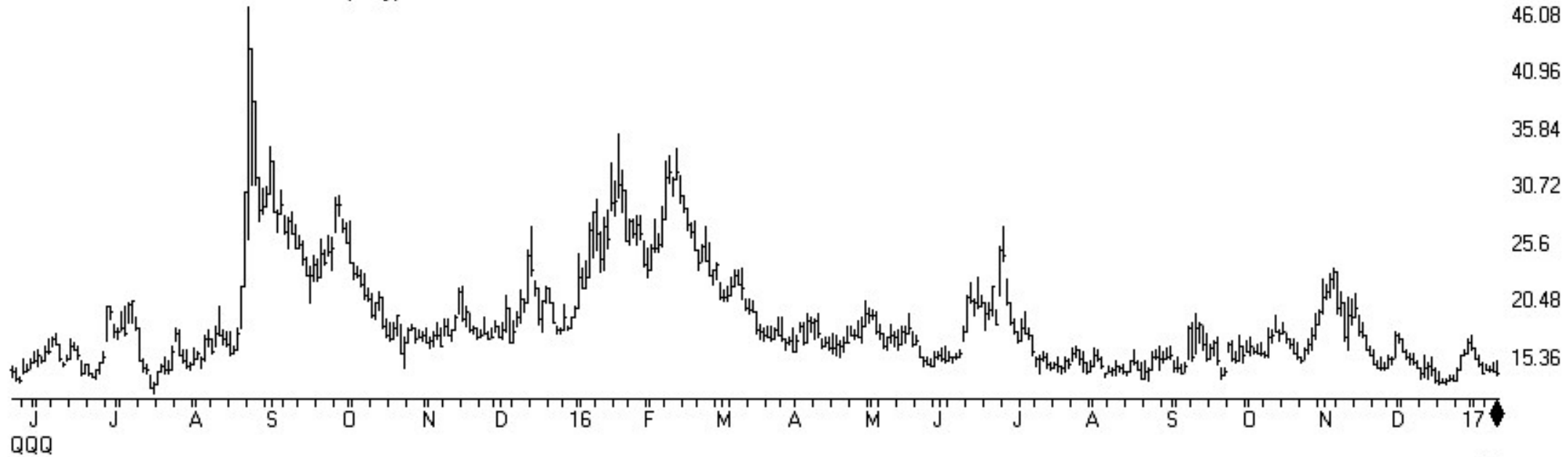
SPX



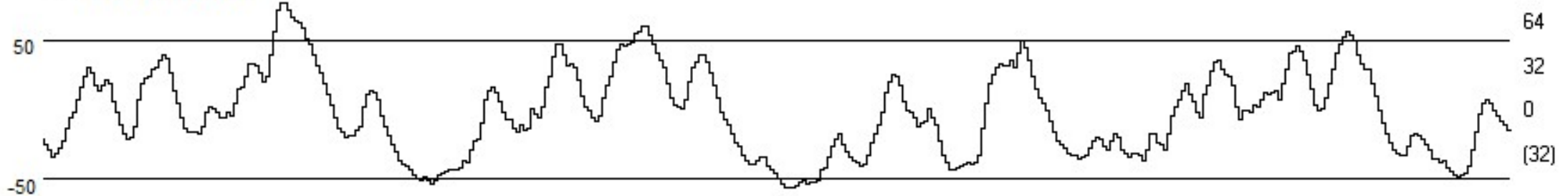
TCI based on VIX



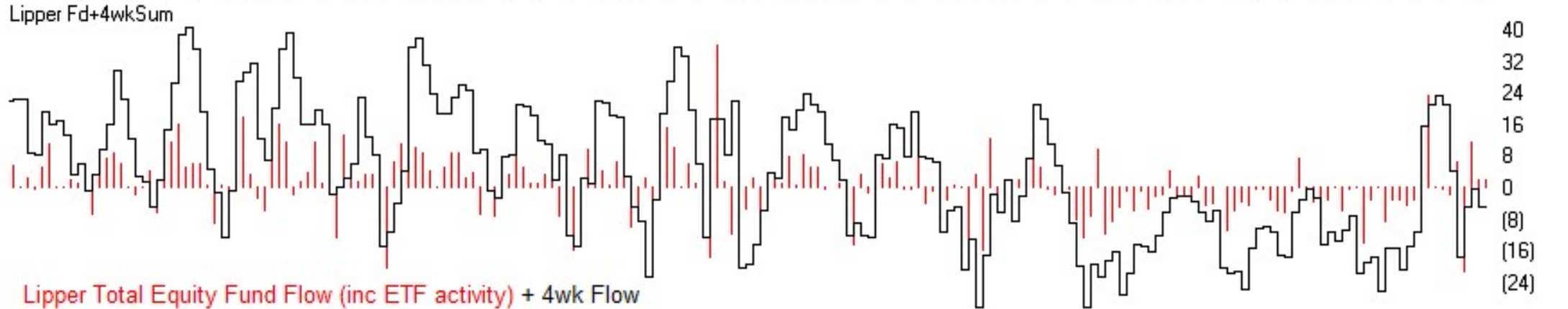
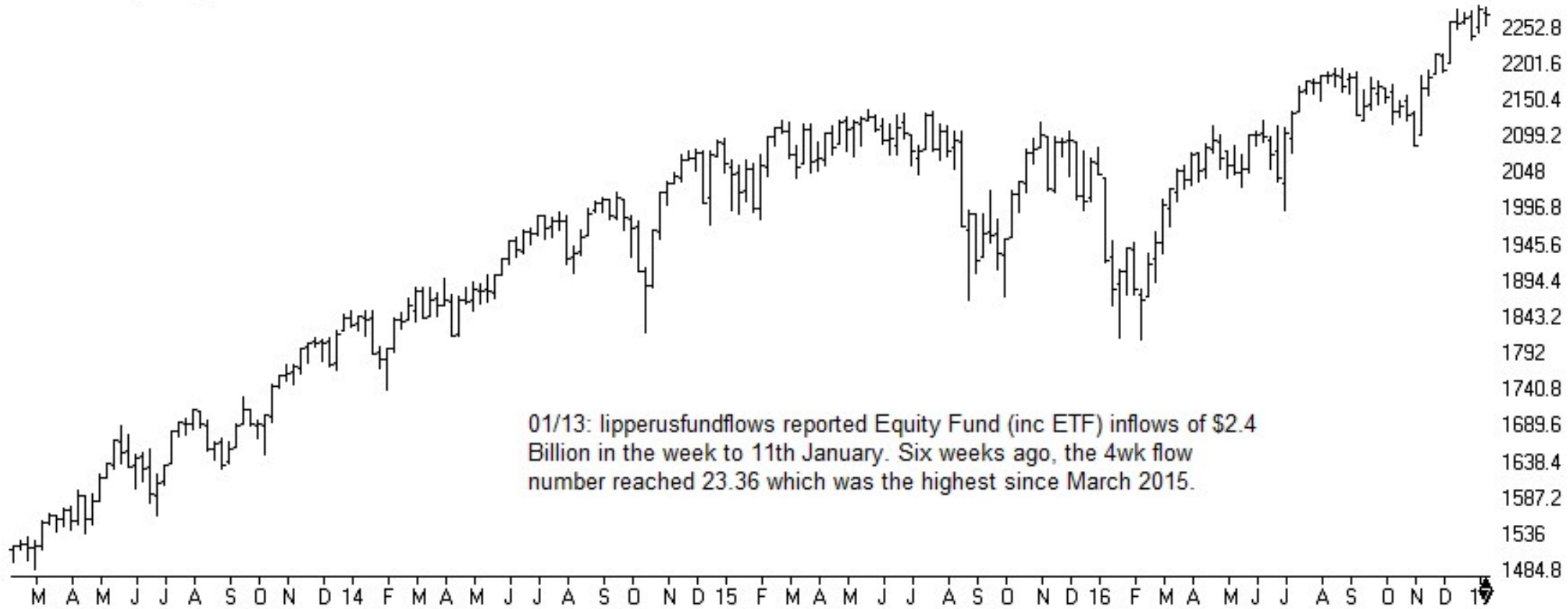
VXN - NASDAQ VOLATILITY INDEX (Daily)



TCI based on VXN

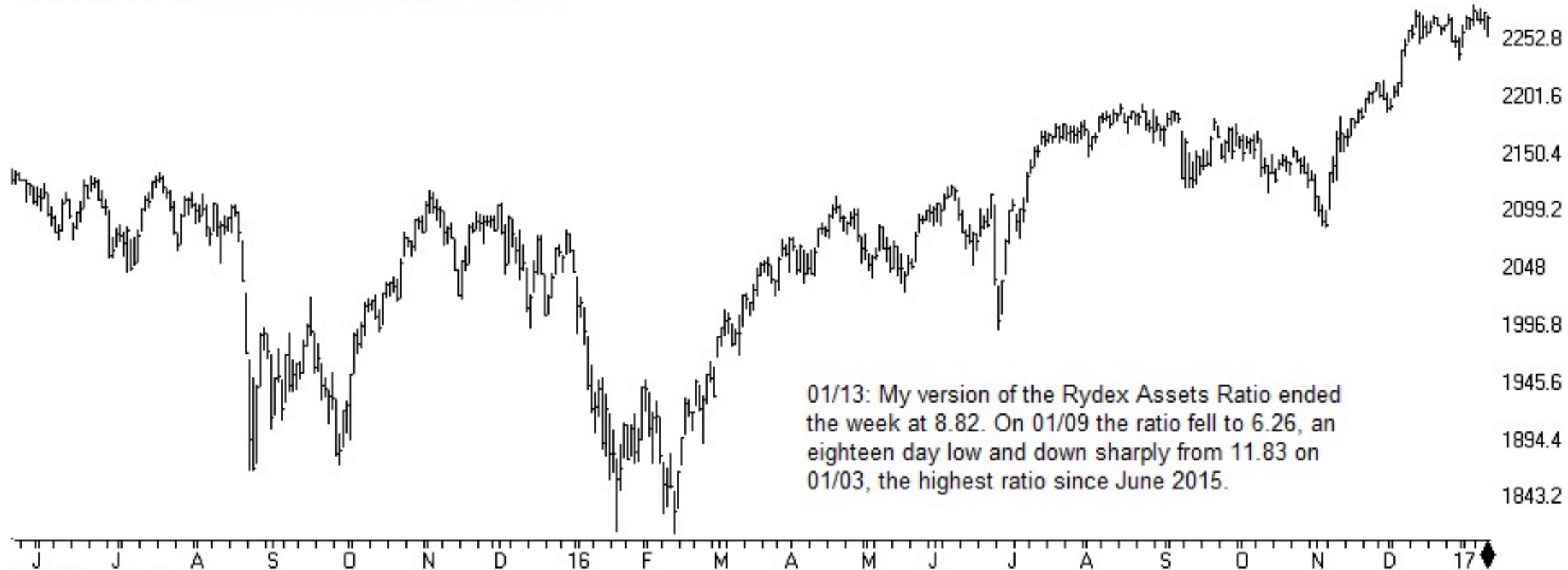


SP500 Index (Weekly)



# Sentiment

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

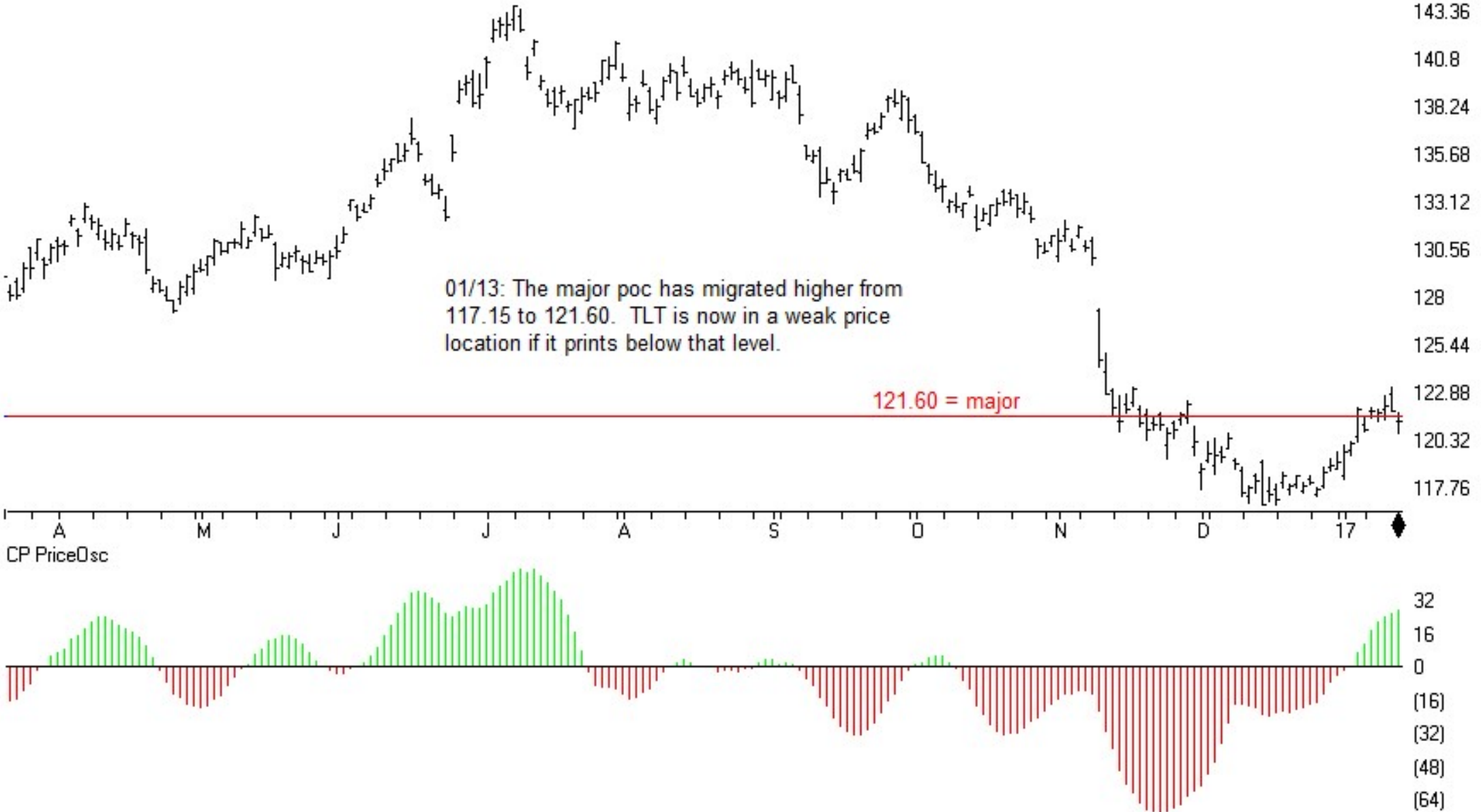


Rydex Assets Ratio (CP version)



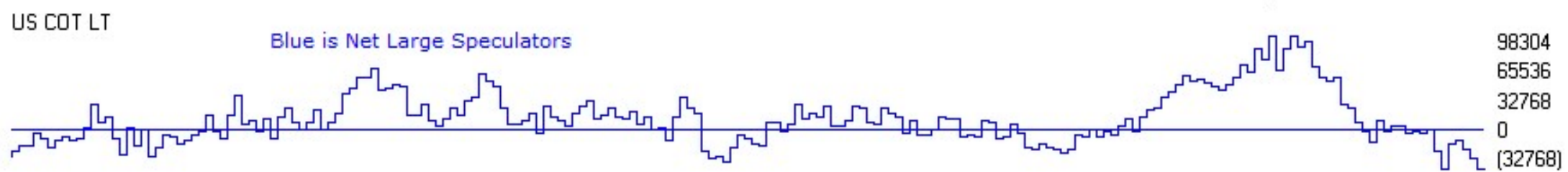
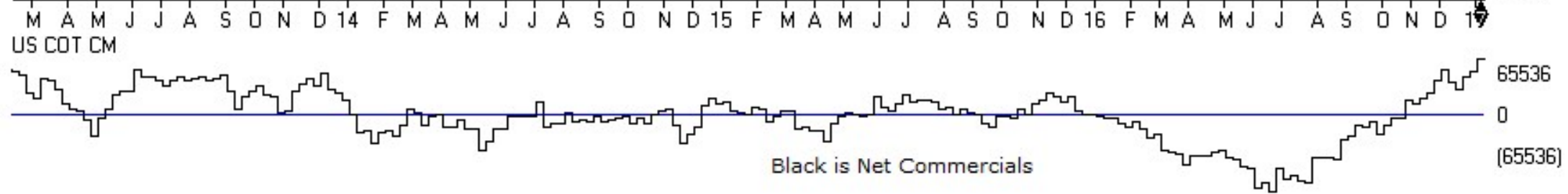
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



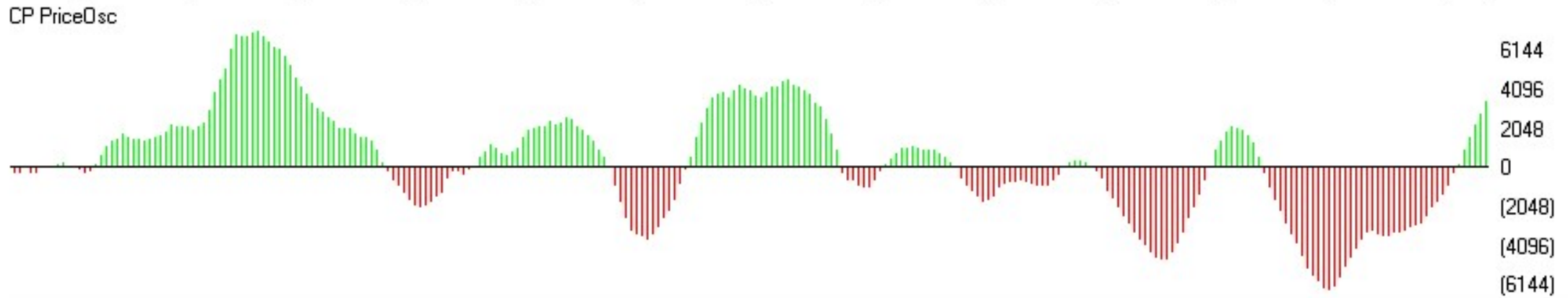
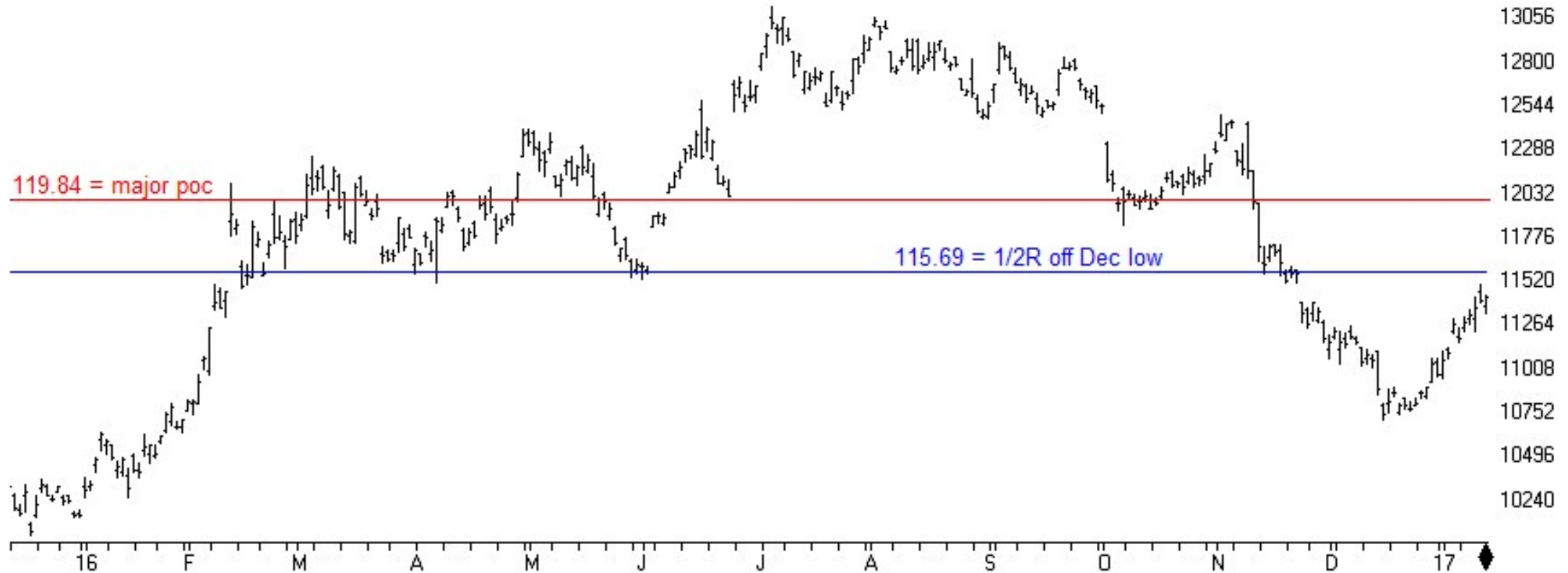
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/10/17	100.0	100.0	13.6	0.0	1.5	96.6	0.0	0.0	53.4
01/03/17	98.4	100.0	35.9	7.8	0.8	73.6	2.2	0.0	50.0

T-Bonds	CM Net	LT Net	ST Net
01/10/17	89656	-43764	-45892
01/03/17	69794	-32159	-37635

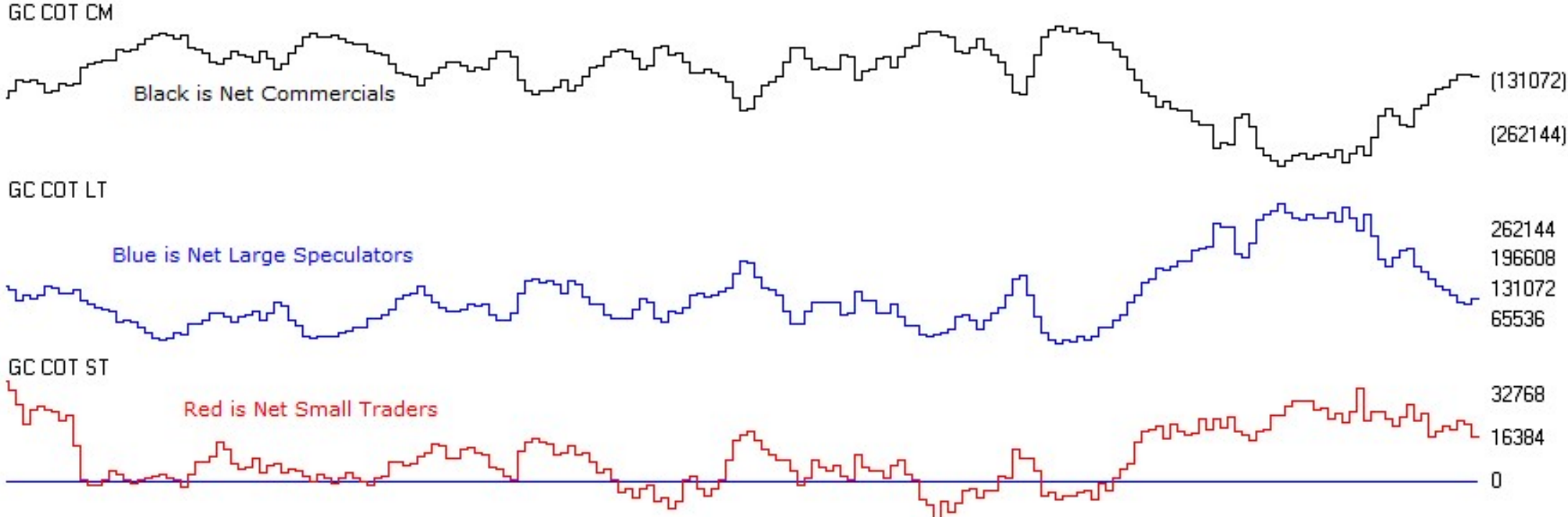
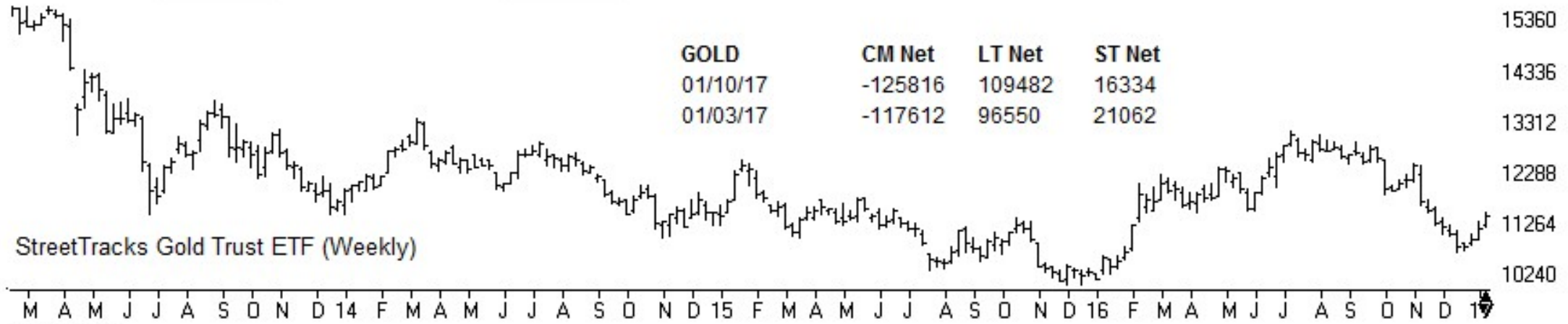


TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



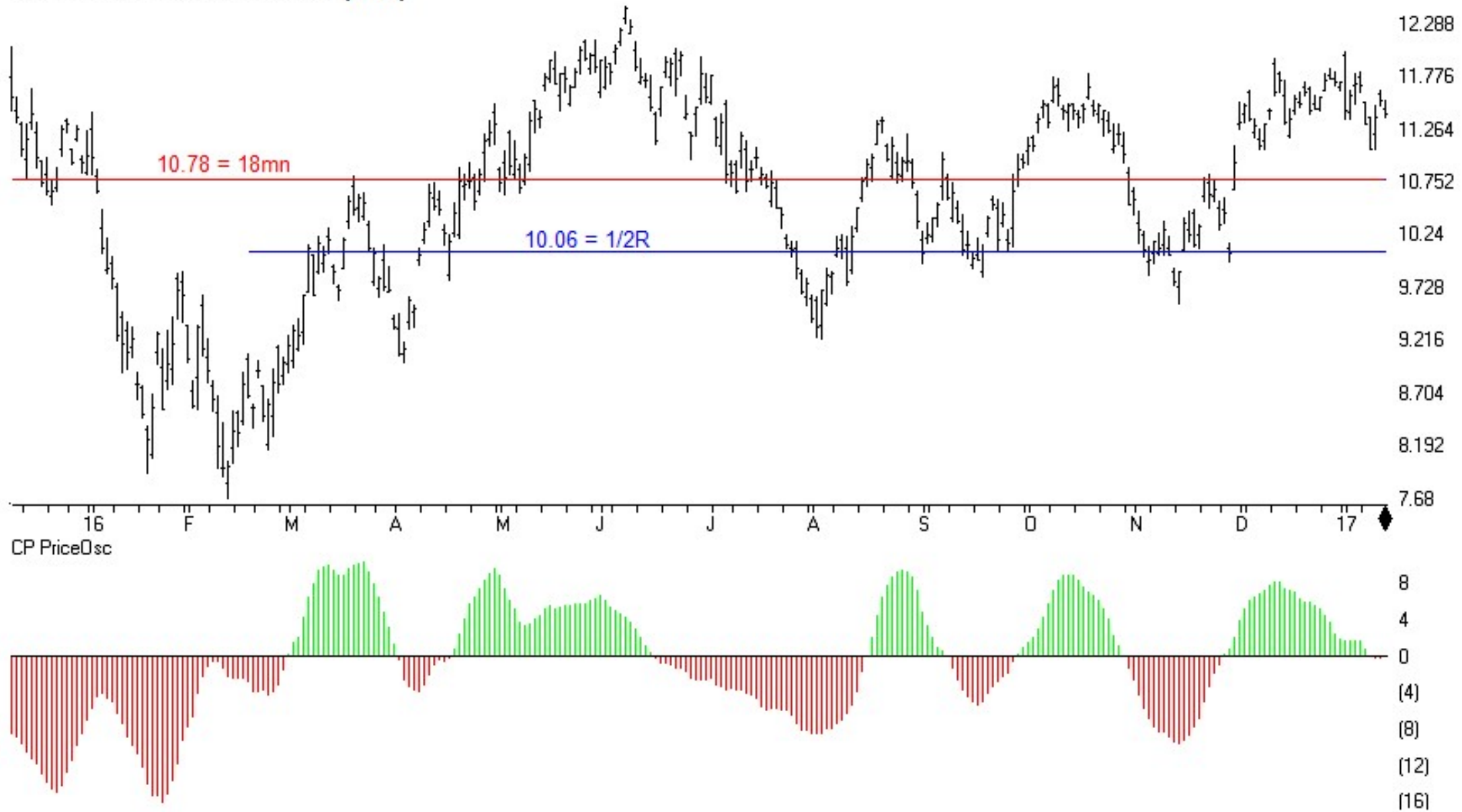
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/10/17	96.1	57.9	0	6.1	0	79.2	0.4	28.3	67.5
01/03/17	100	79.4	0	0	0	96.9	26.4	66.4	65.8



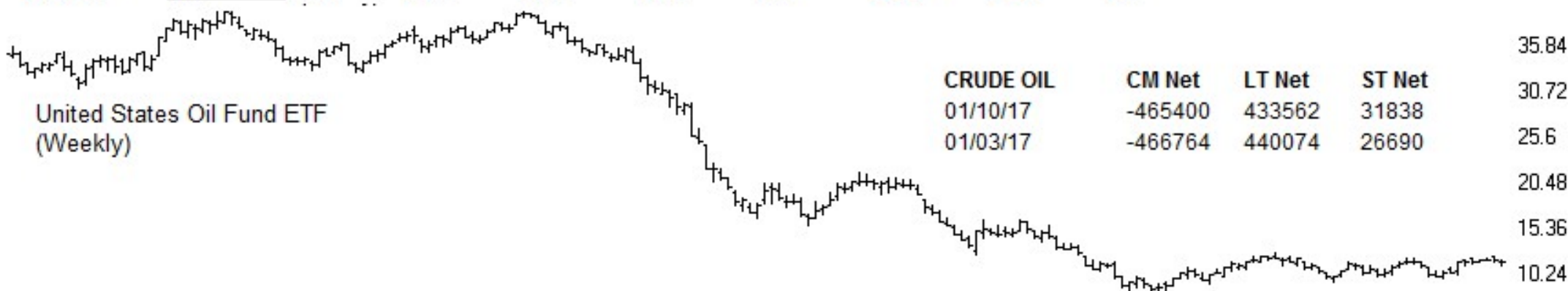


TSR Time Support/Resistance

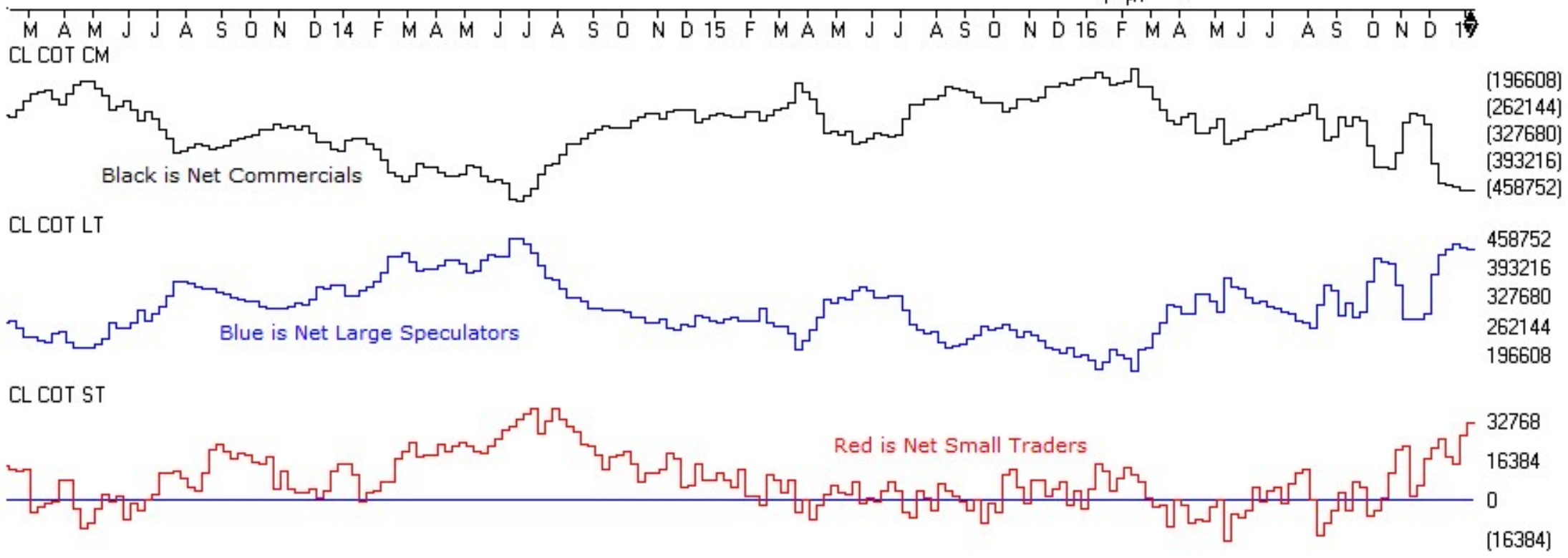
43 UNITED STATES OIL FUND (Daily) (USO)



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/10/17	0.7	28.6	84.3	93.9	27.3	0.3	100.0	34.9	0.0
01/03/17	0.0	11.3	72.4	97.4	38.8	0.0	100.0	29.2	0.9

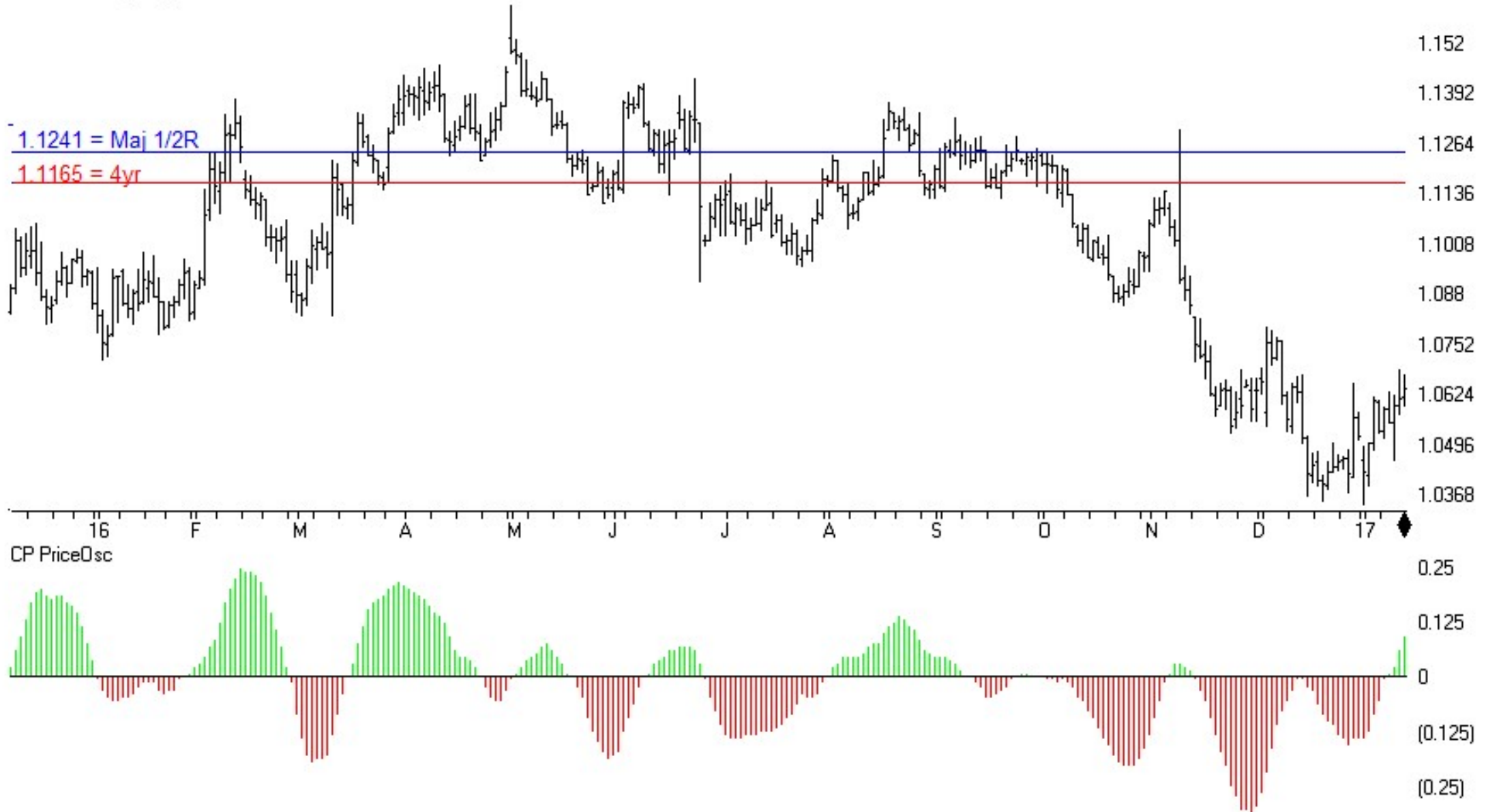


CRUDE OIL	CM Net	LT Net	ST Net
01/10/17	-465400	433562	31838
01/03/17	-466764	440074	26690

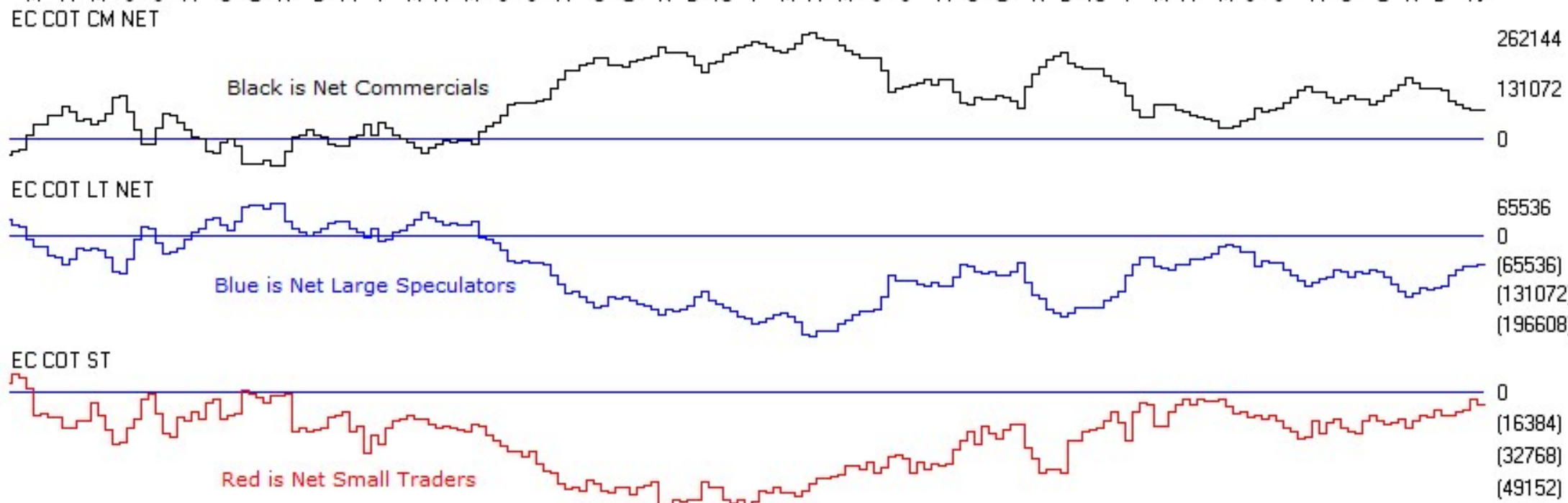


TSR Time Support/Resistance

51 EURUSD (Daily)



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/10/17	0.0	0.0	97.1	100.0	100.0	19.3	83.8	75.6	10.7
01/03/17	0.0	0.9	98.2	99.0	90.9	17.0	100.0	86.8	1.3

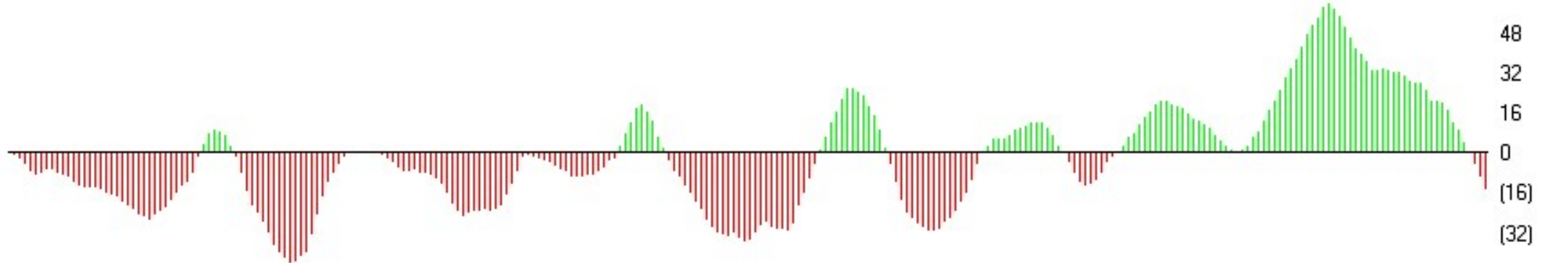




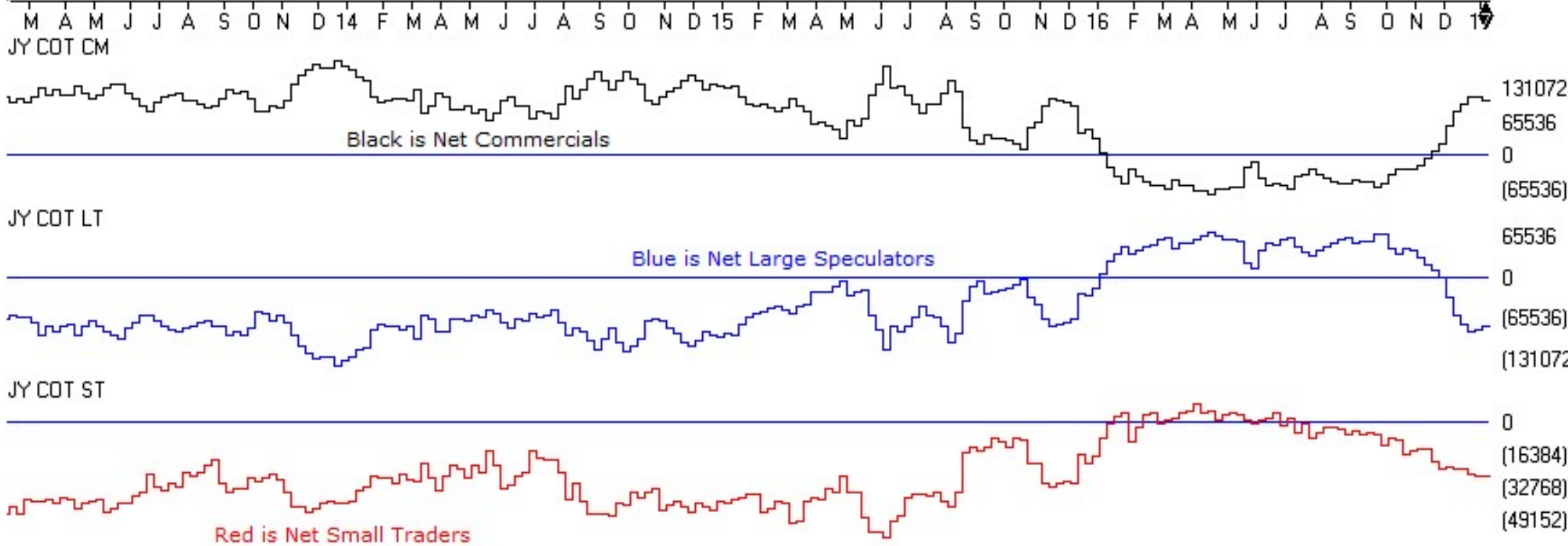
53 USDJPY (Daily)



CP PriceQsc



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/10/17	96.4	100.0	22.0	4.6	0.0	72.4	0.0	14.0	73.7
01/03/17	100.0	100.0	11.1	0.2	0.0	85.6	0.0	11.8	60.7



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<http://www.chartprofitwebcast.com>