

ChartProfit

Charts to Friday 16th December 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 12/16

	-5	-4	-3	-2	↓
NYSE	61	71	65	78	74
NasDaq	67	71	61	74	70
SP500	60	70	62	75	71
ND100	74	75	57	78	66
R2000	75	81	71	84	80

number = % stocks >50day ma

12/16: Market Vane (advisers) poll was higher at 66, the highest since January 2014.

12/16: NAAIM exposure index. Was lower at 96.23. Previous week's reading of 101.6 indicated a leveraged position. Only one reading higher in the database. Historically, high readings have not necessarily been bearish.

Mutual Fund Flow:

12/16: My version of the Rydex Assets Ratio ended the week at 9.50. Thursday's ratio at 9.57 was a sixteen month high.

12/16: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$6.8 Billion in the week to 16th December. Two weeks ago, the 4wk flow number reached 23.36 which was the highest since March 2015.

Options ratios:

12/16: OCC_Call% 10dy ma reached its highest level since April 2015.

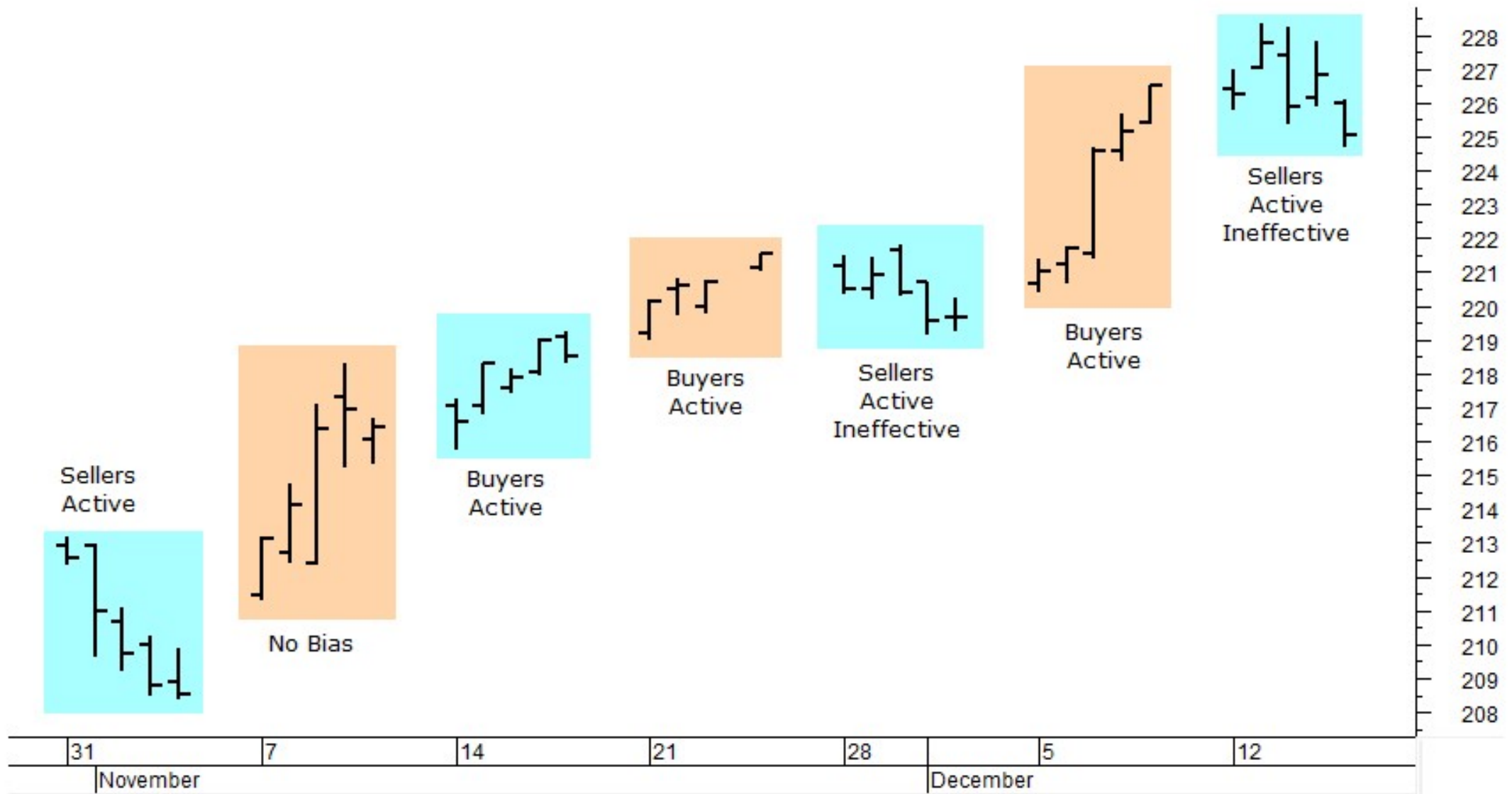
***** SENTIMENT

Consensus Polls:

12/16: AAll (public poll). Bulls% was slightly higher at 44.7%. Down from 49.9% three weeks ago which was the highest Bulls% since January 2015. Bears% was higher at 32.3%, up from 26.5%. The nett (Bulls minus Bears) is at 12.4, down from 27.8 three weeks ago which was the highest since Feb 2015.

12/16: Investors Intelligence. Bulls% was higher at 59.6% which is the highest since July 2014. Bear% was lower at 19.2%, the lowest since August 2015. The nett (Bulls minus Bears) at 40.4 is the highest since May 2015.

SPY Weekly Structure

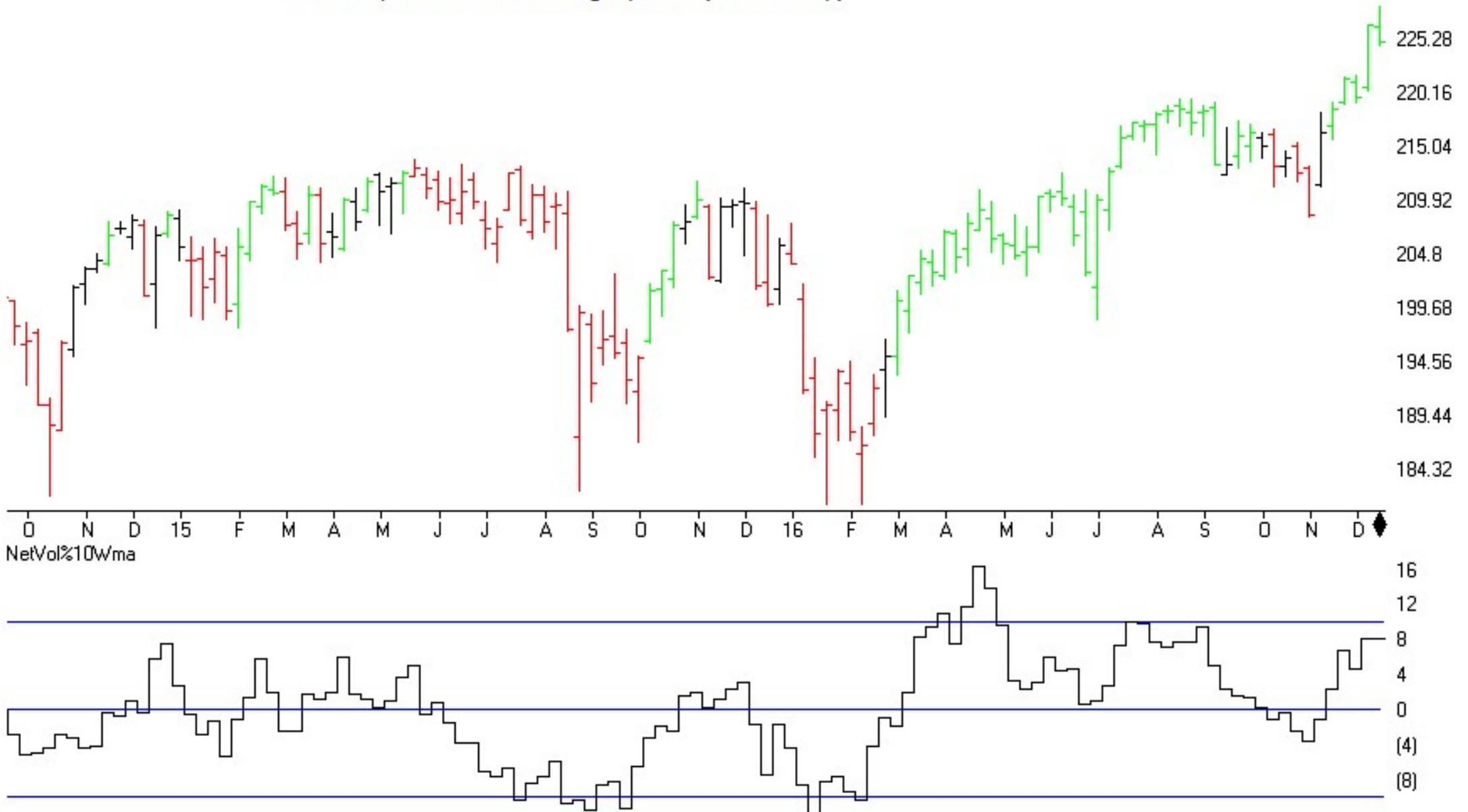


Commitments of Traders

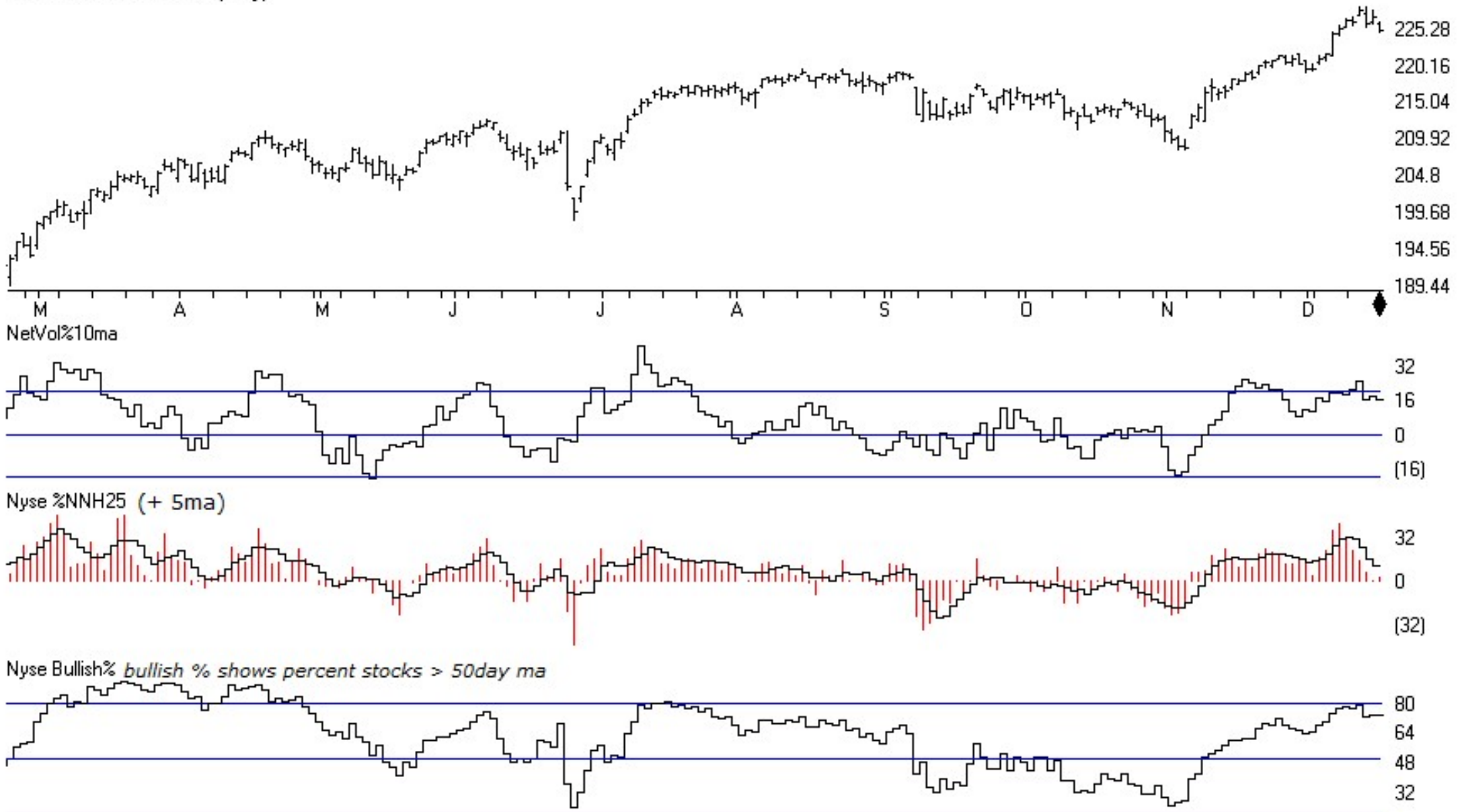
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	55.3	42.7	36.9	100.0	72.7	0.0	24.7	32.6	70.3
12/06/16	76.8	77.0	29.2	61.0	14.7	3.7	21.5	35.0	76.2
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	100	56.1	0	0	57	100	23.8	100	76.1
12/06/16	100	60.2	0	0	56.9	100	12.7	100	89.7
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	0.0	34.2	85.4	100.0	41.0	0.0	100.0	29.1	0.0
12/06/16	9.7	41.2	57.5	76.8	17.2	11.9	99.2	31.1	0.0
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	89.3	96.4	24.1	19.0	13.4	70.6	0.0	0.0	69.9
12/06/16	100.0	100.0	0.0	0.0	0.0	100.0	9.8	0.0	77.5
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	44.6	44.1	53.0	41.4	26.5	34.1	86.7	53.1	0.0
11/29/16	57.1	39.5	21.7	31.9	48.0	72.5	76.4	54.6	6.9
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	100.0	100.0	8.0	0.0	0.0	94.1	0.0	0.0	0.0
12/06/16	100.0	100.0	0.0	0.0	0.0	100.0	2.6	0.0	3.9
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	31.2	76.6	100.0	65.6	41.3	11.0	84.9	50.5	13.0
12/06/16	65.3	64.0	49.5	28.2	51.8	67.1	83.1	49.6	15.8
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	0.0	26.0	92.6	100.0	77.4	3.6	86.2	39.6	53.3
12/06/16	0.0	23.5	94.1	100.0	69.9	0.0	95.3	56.1	63.2

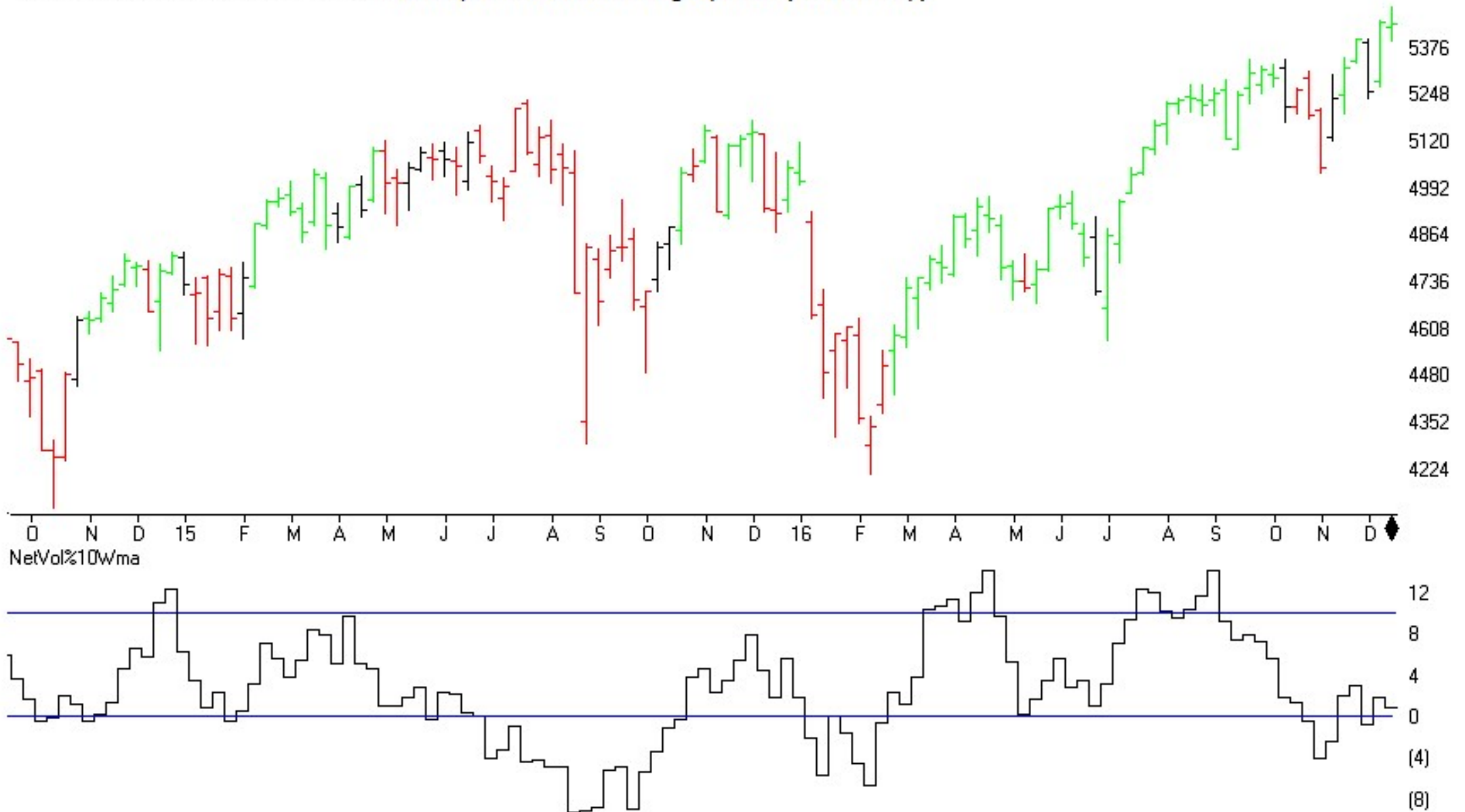
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



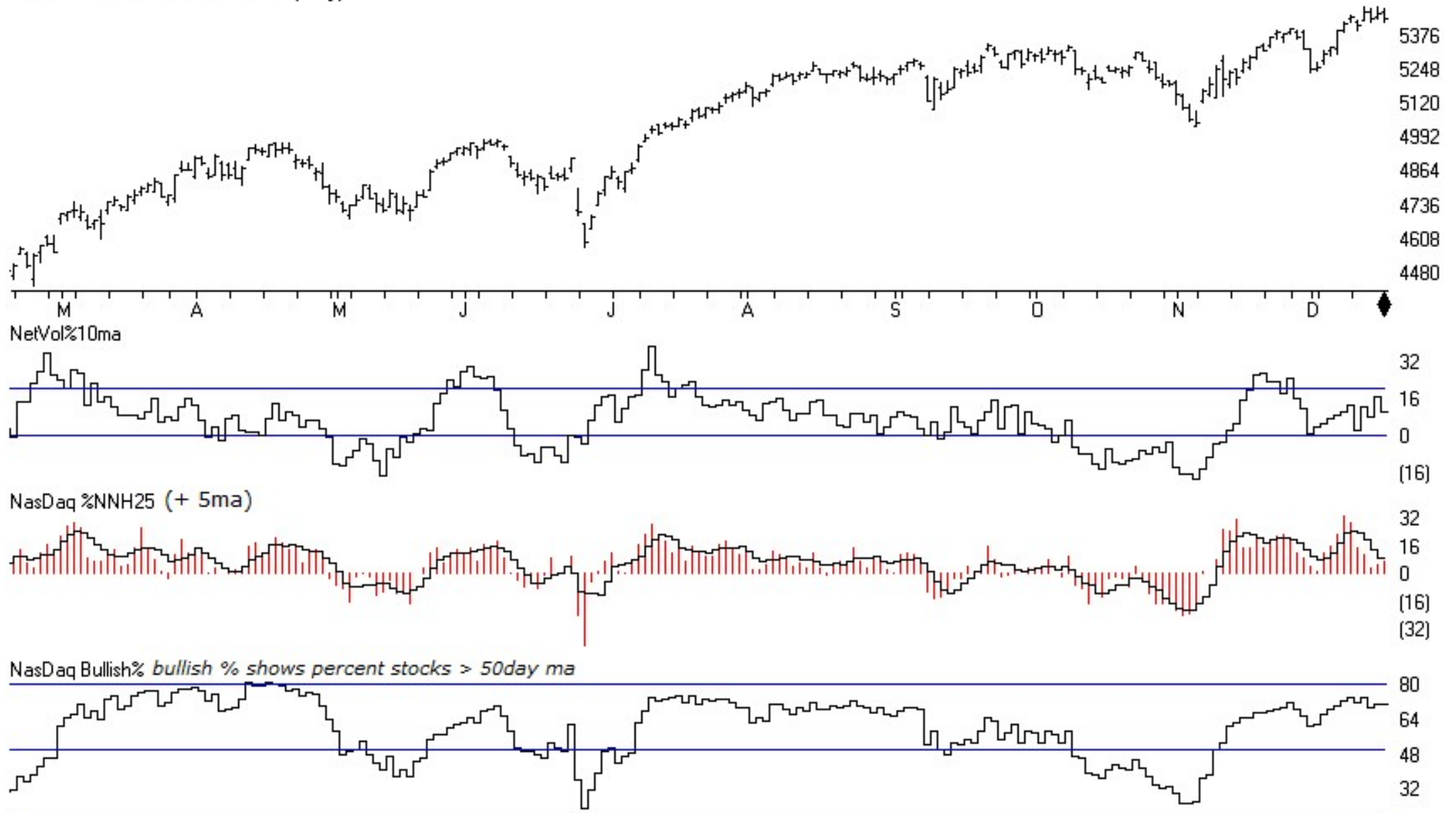
MARKET CHART NYSE (Daily)



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

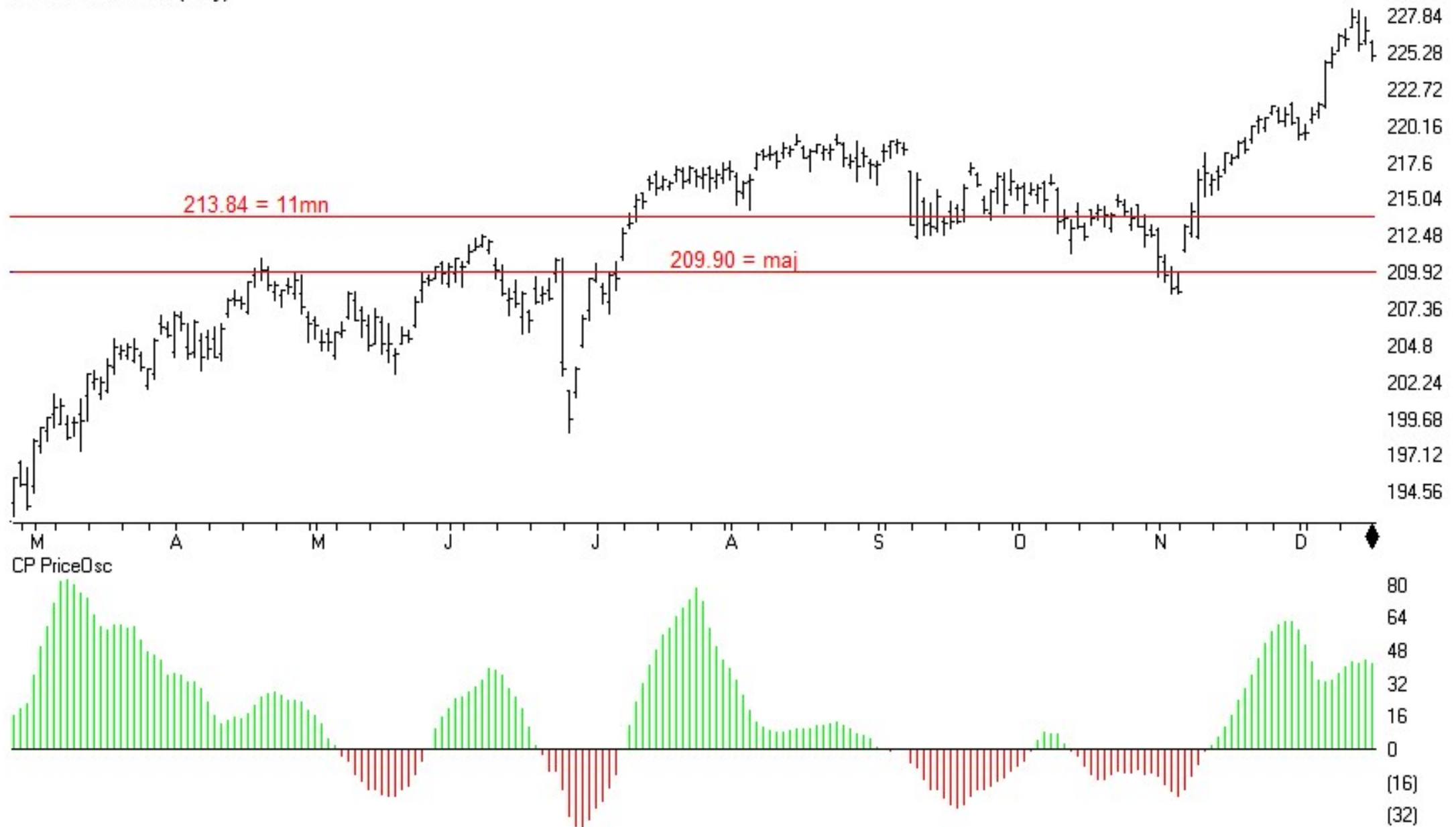


MARKET CHART NASDAQ 1800 (Daily)



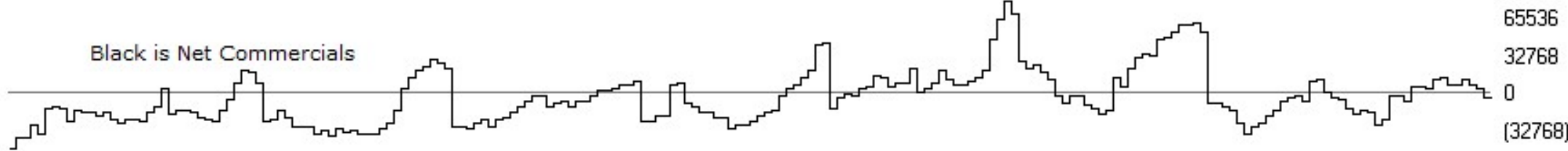
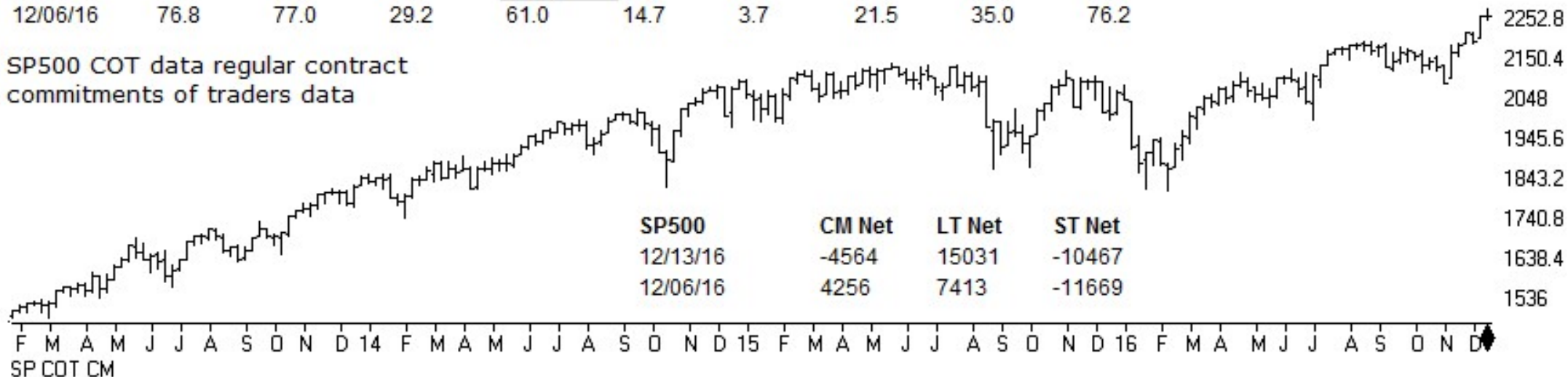
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



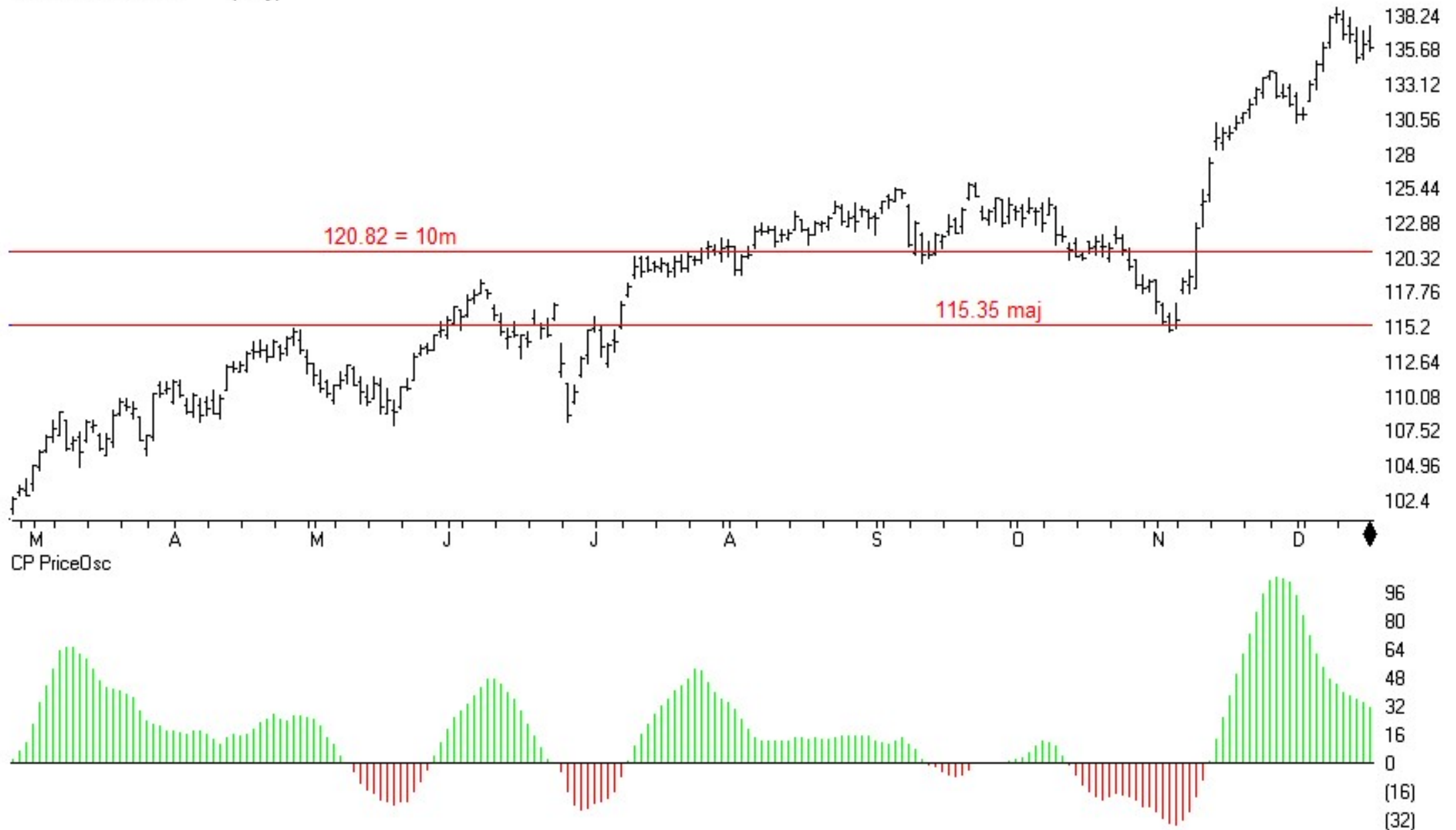
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	55.3	42.7	36.9	100.0	72.7	0.0	24.7	32.6	70.3
12/06/16	76.8	77.0	29.2	61.0	14.7	3.7	21.5	35.0	76.2

SP500 COT data regular contract commitments of traders data



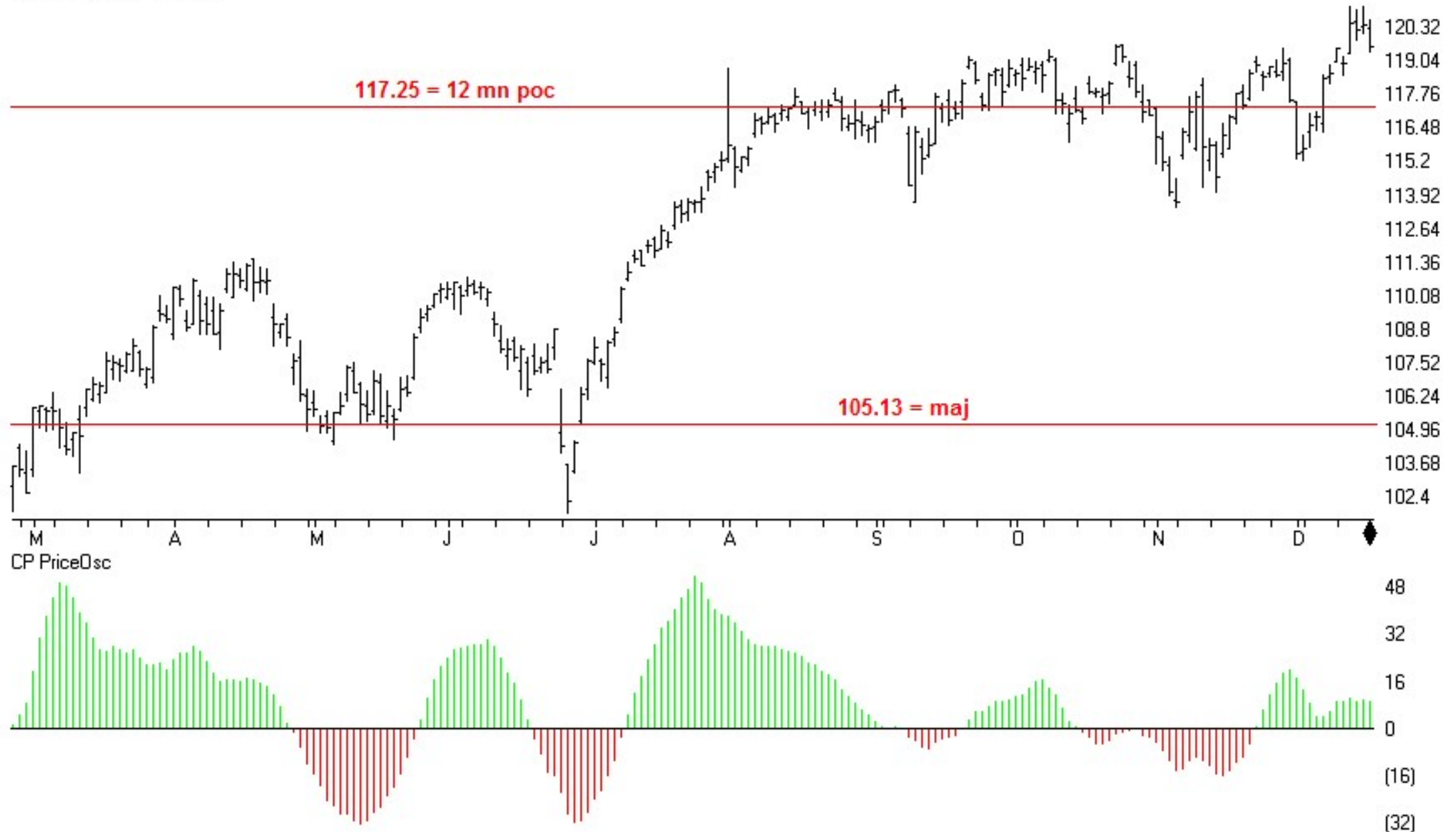
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



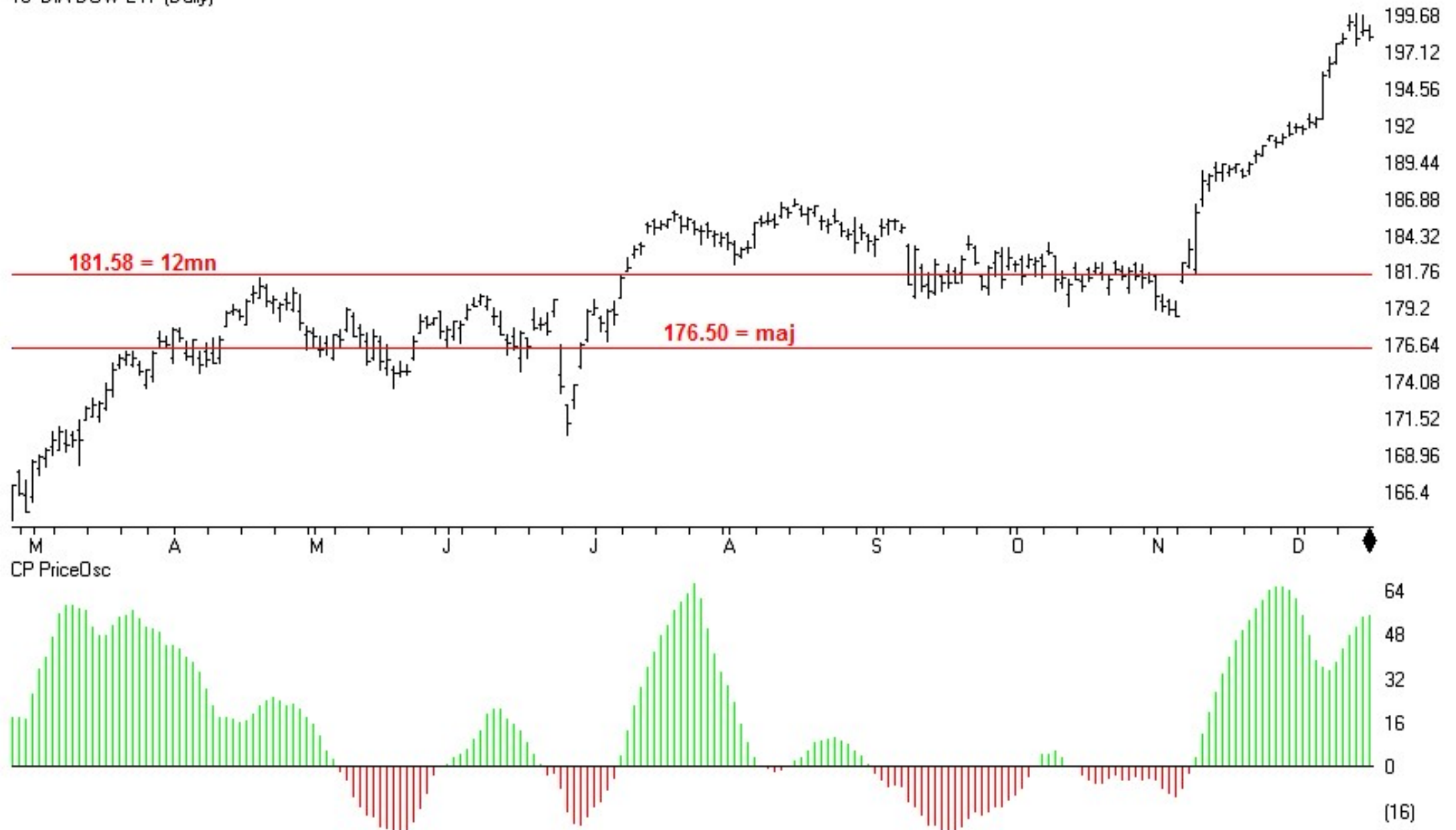
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

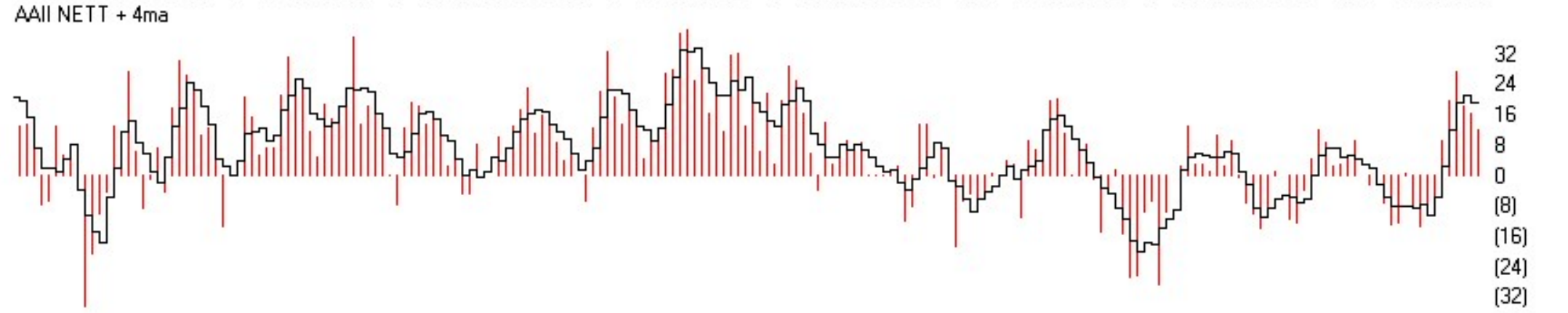
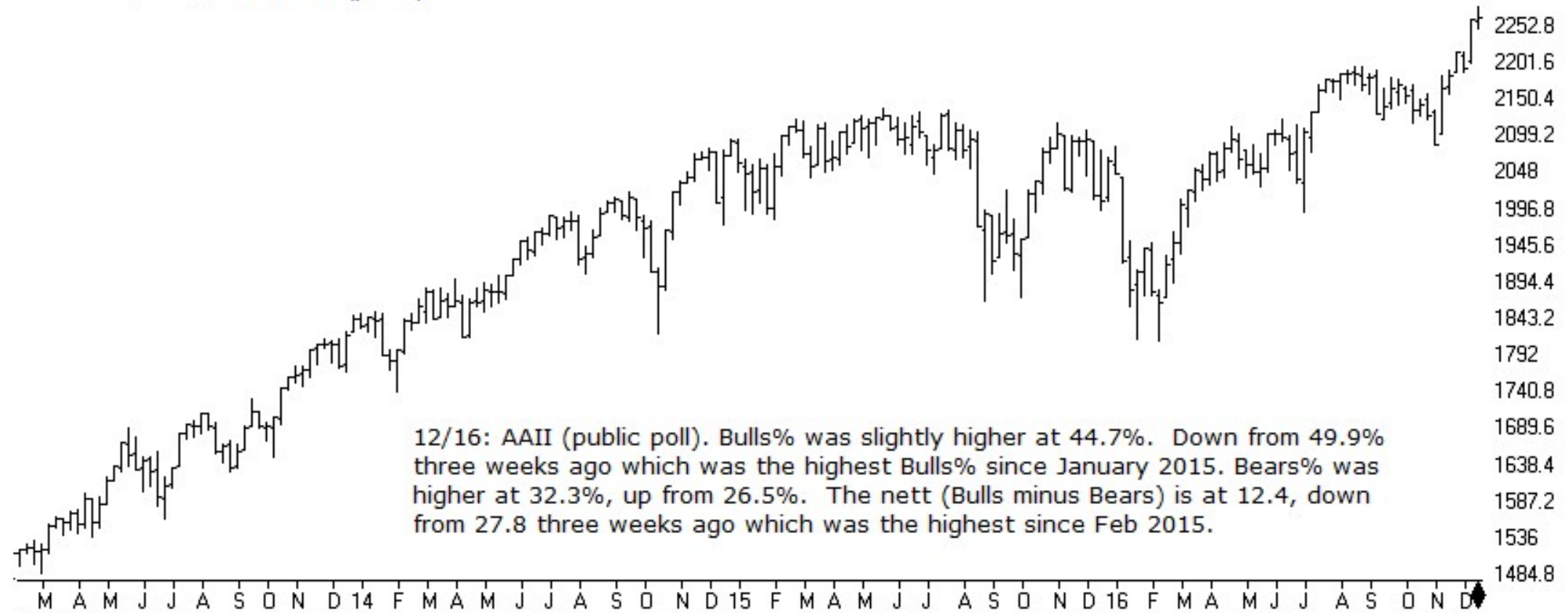


TSR Time Support/Resistance

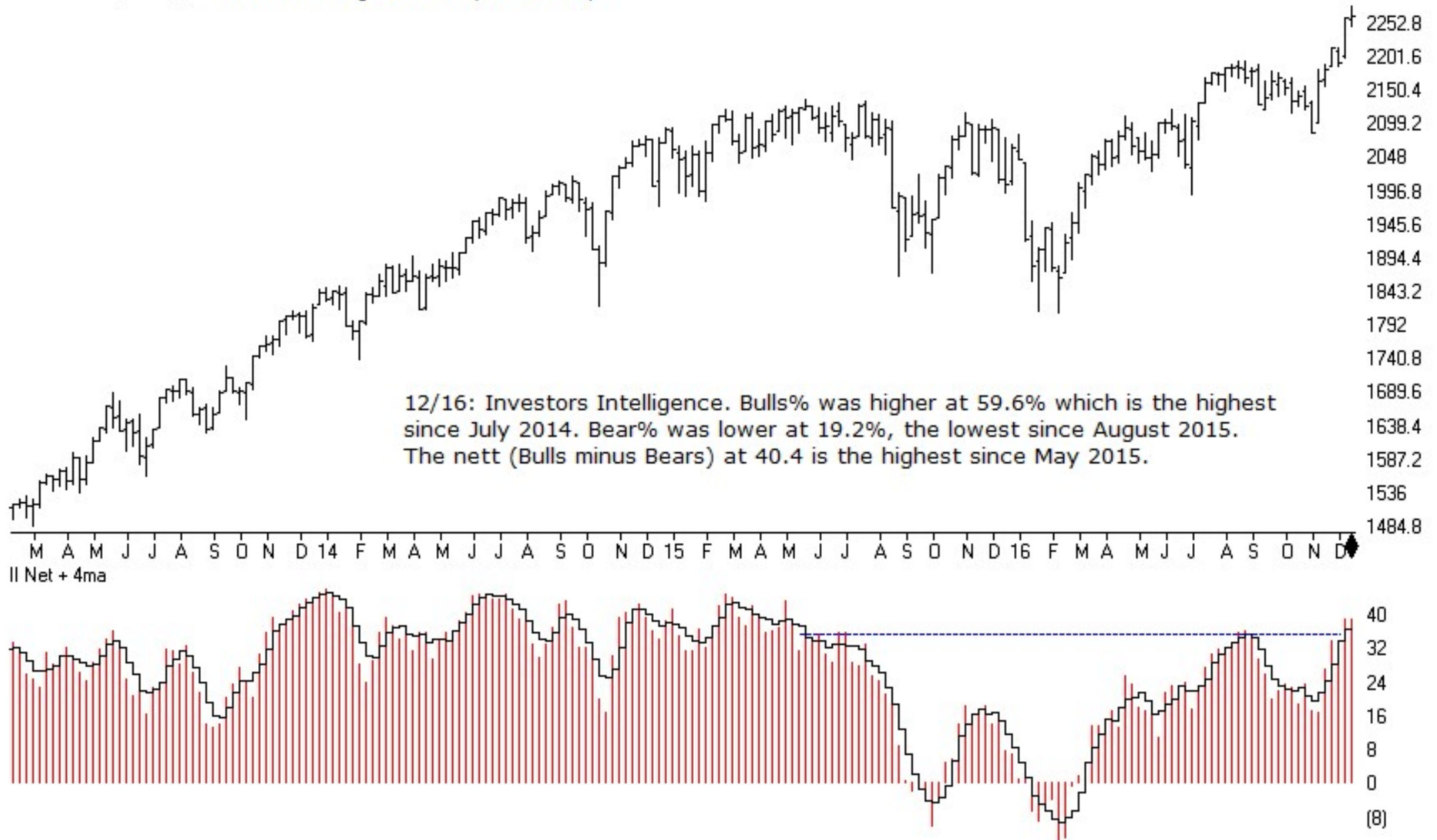
10 DIA DOW ETF (Daily)



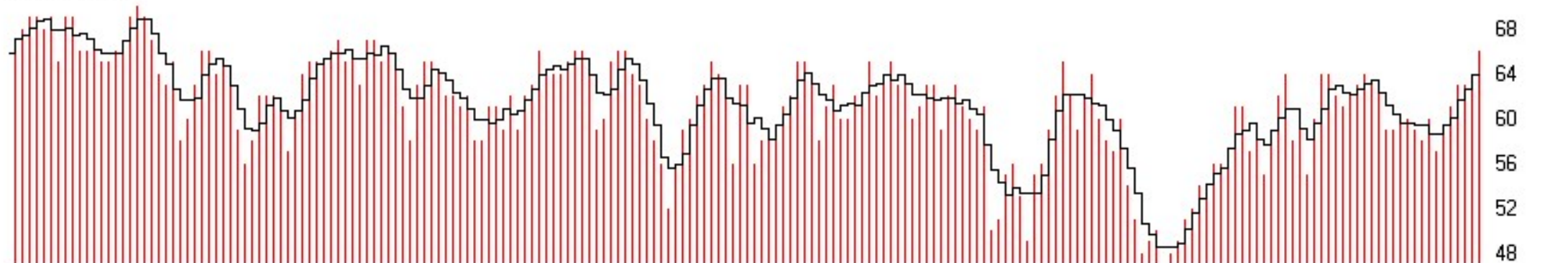
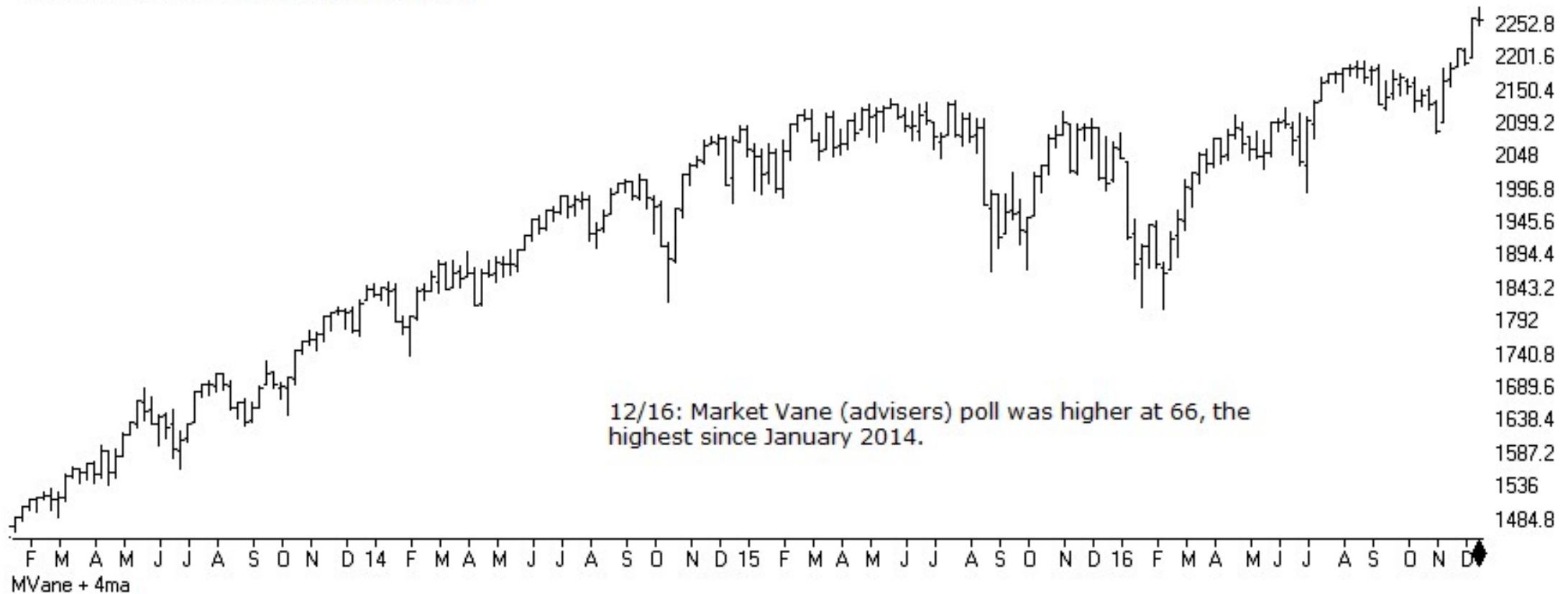
SP500 Index (Weekly) + AAI Poll (public)



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

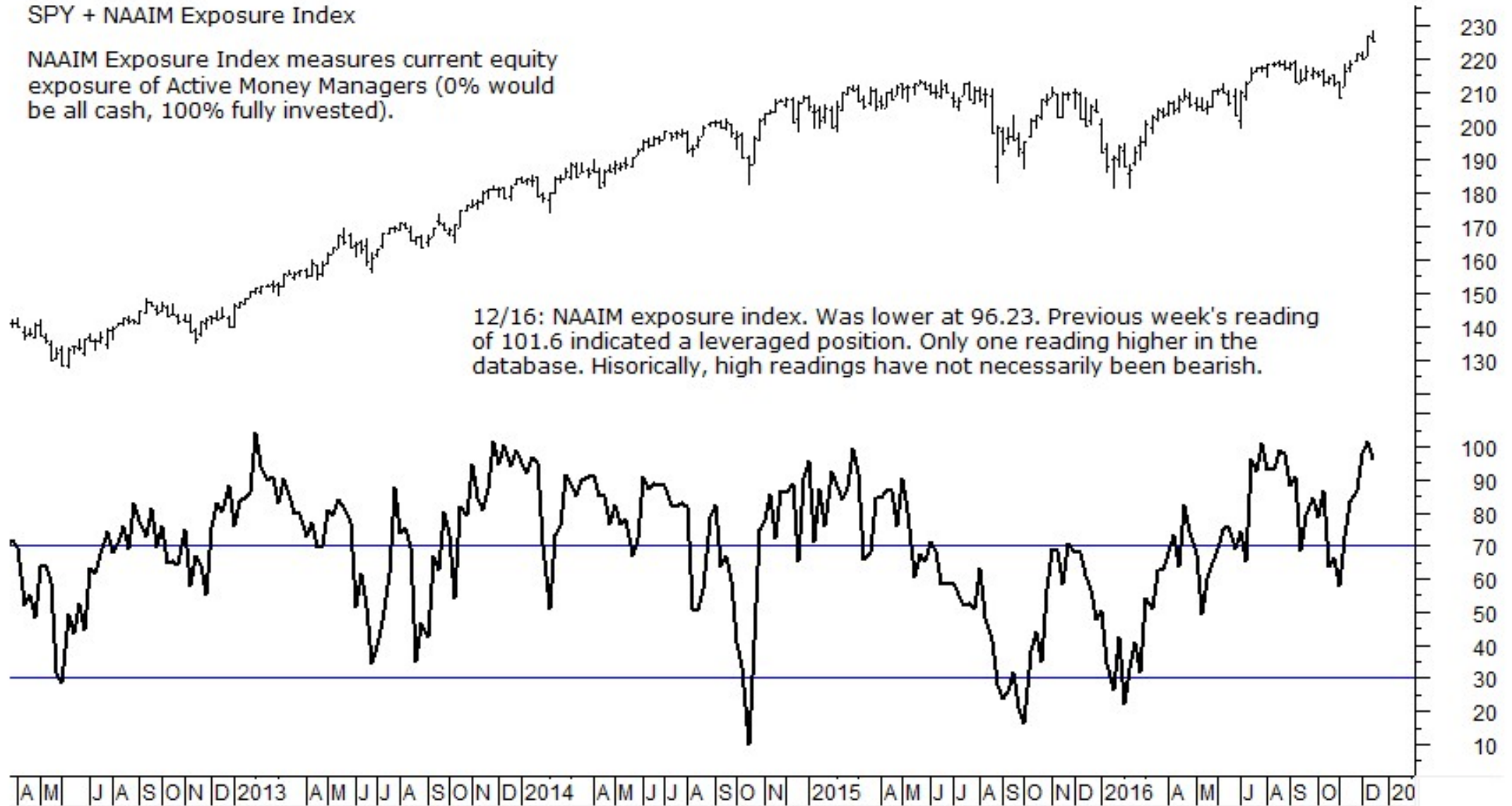


SP500 Index (Weekly) + Market Vane (advisors)

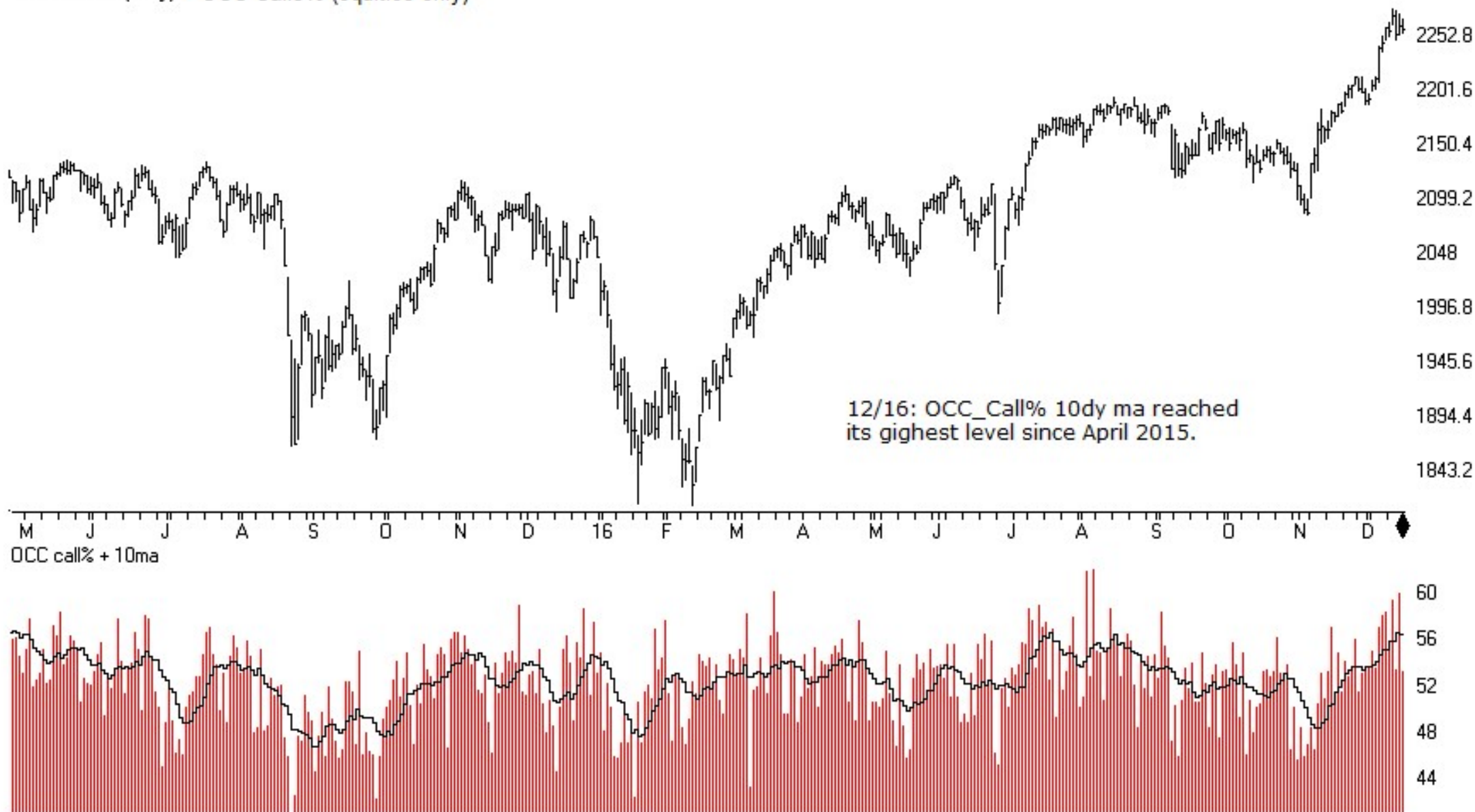


SPY + NAAIM Exposure Index

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

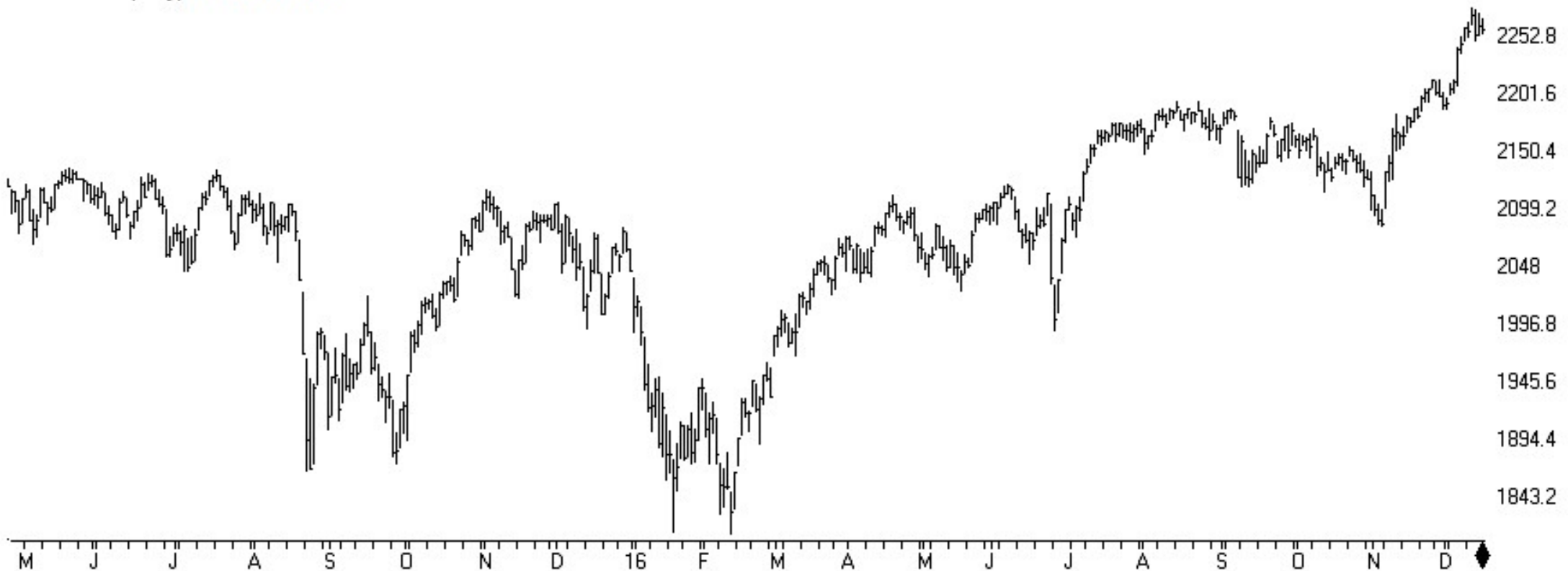


SP500 Index (Daily) + OCC Calls% (equities only)

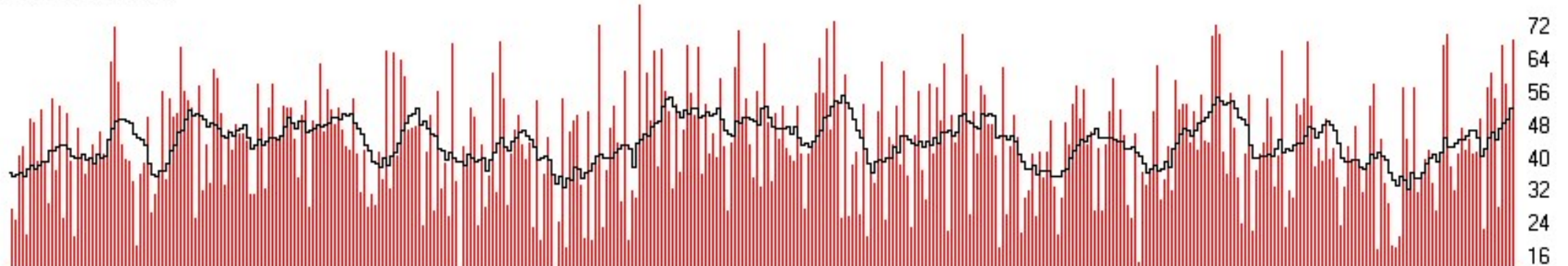


unlike other option ratios, OEX is usually considered a smart-money indicator.

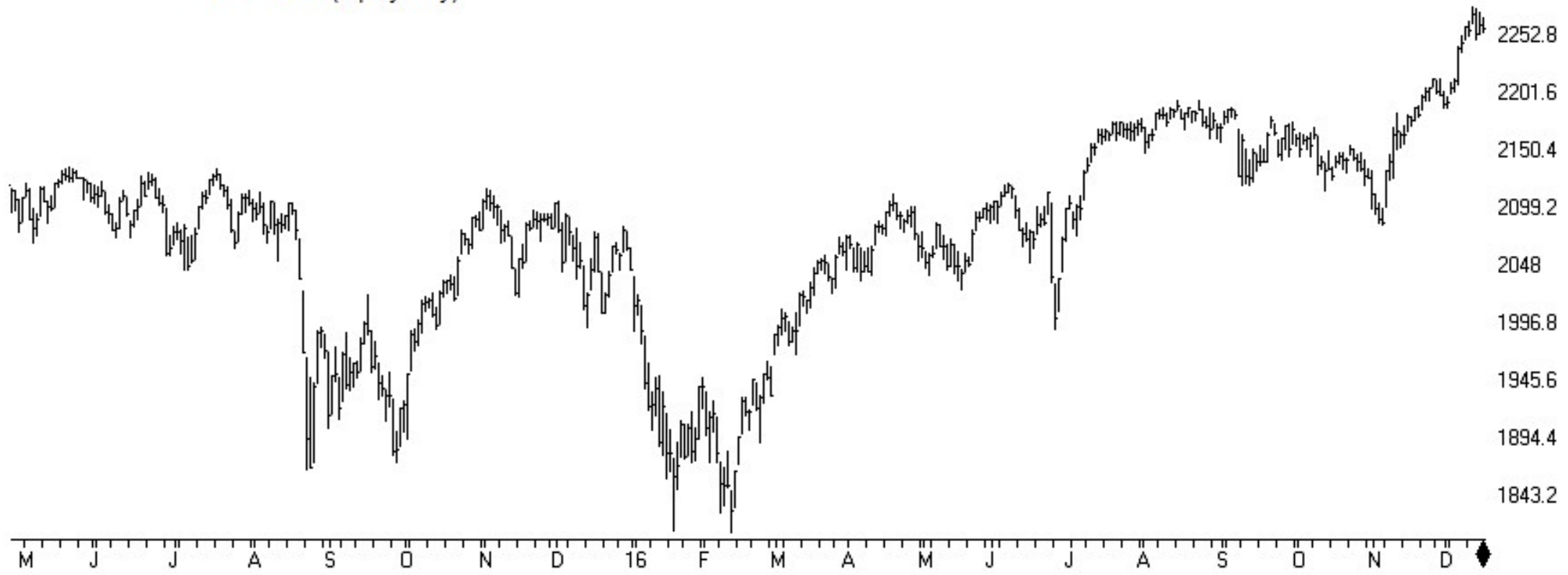
SP500 Index (Daily) + OEX Calls%



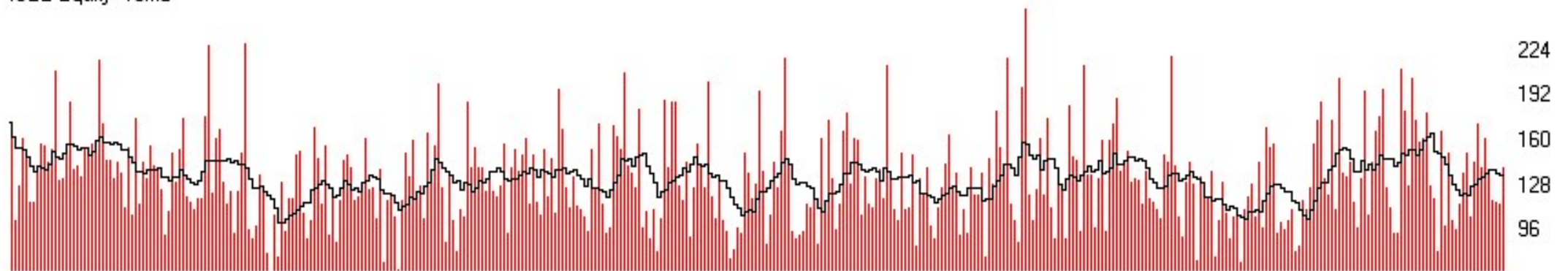
OEX Call% + 10ma



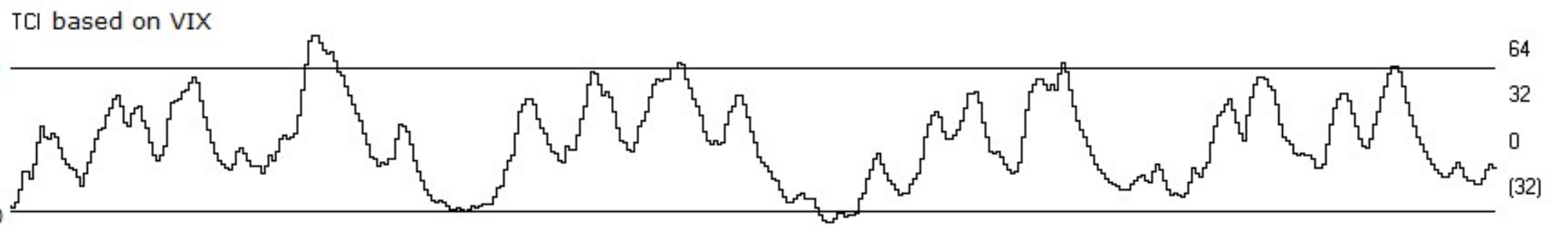
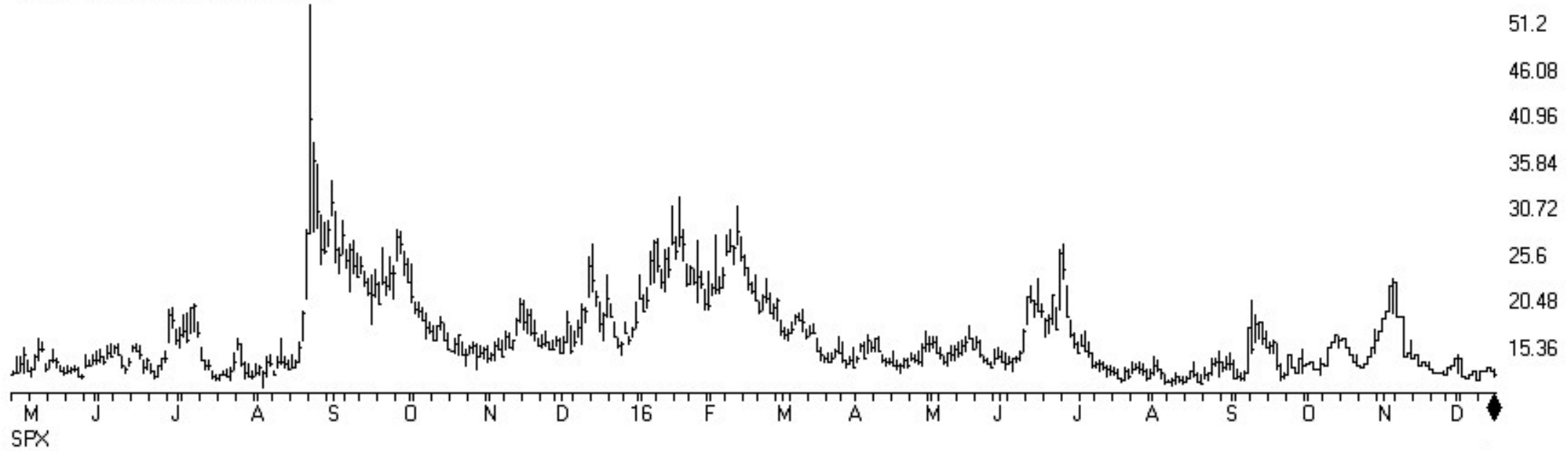
SP500 Index (Daily) + ISEE Index (equity only)



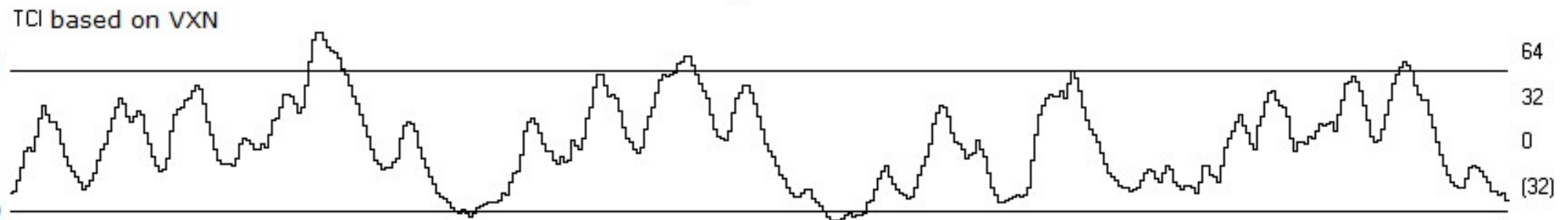
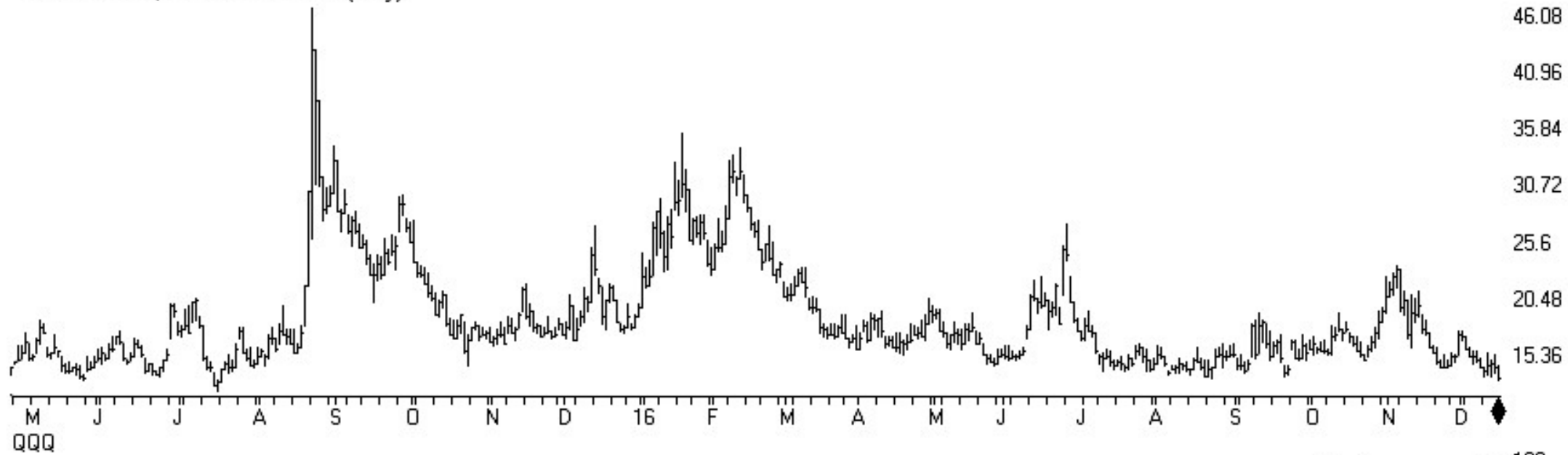
ISEE Equity+10ma



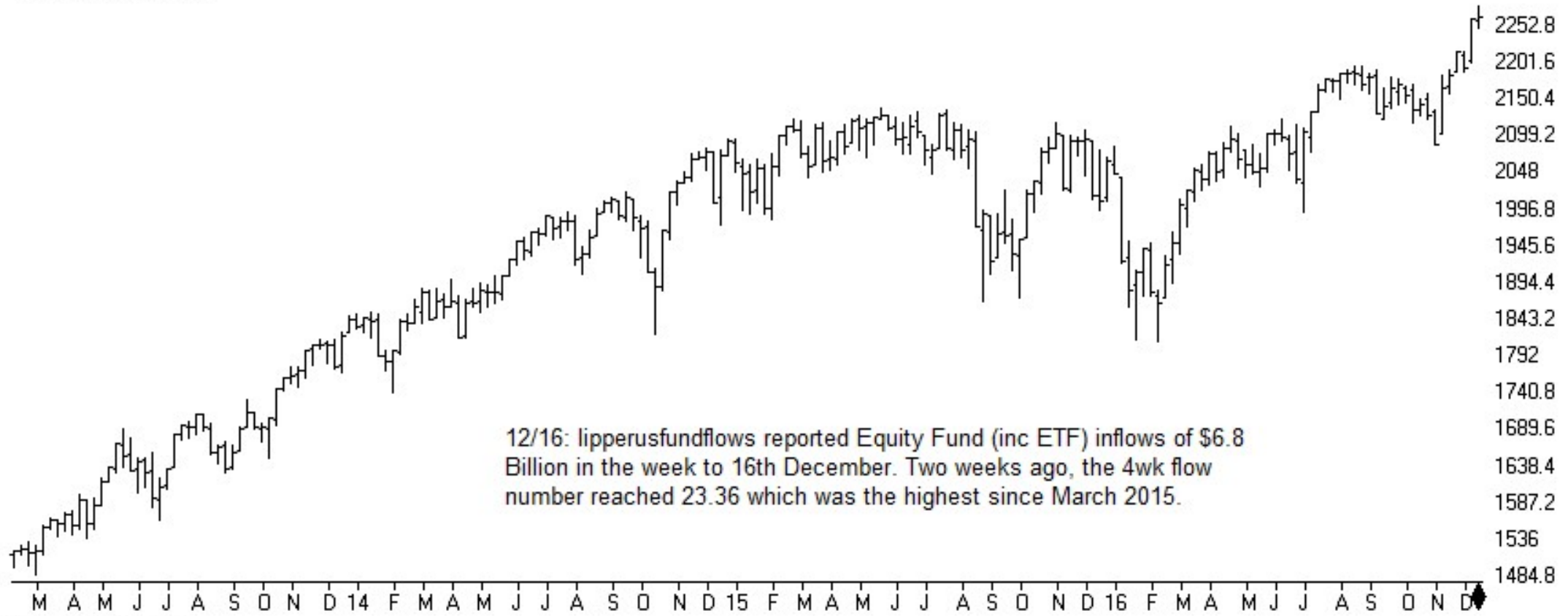
VIX - S&P 500 Volatility Index (Daily)



VXN - NASDAQ VOLATILITY INDEX (Daily)

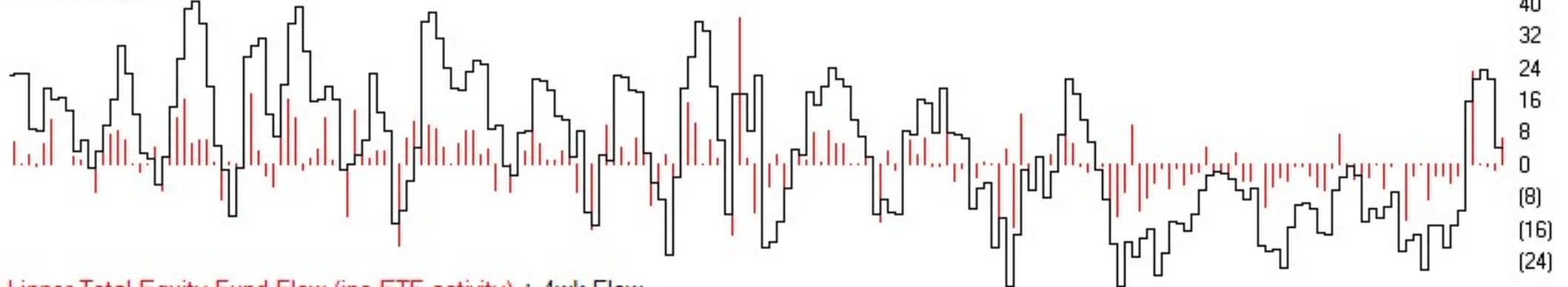


SP500 Index (Weekly)



12/16: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$6.8 Billion in the week to 16th December. Two weeks ago, the 4wk flow number reached 23.36 which was the highest since March 2015.

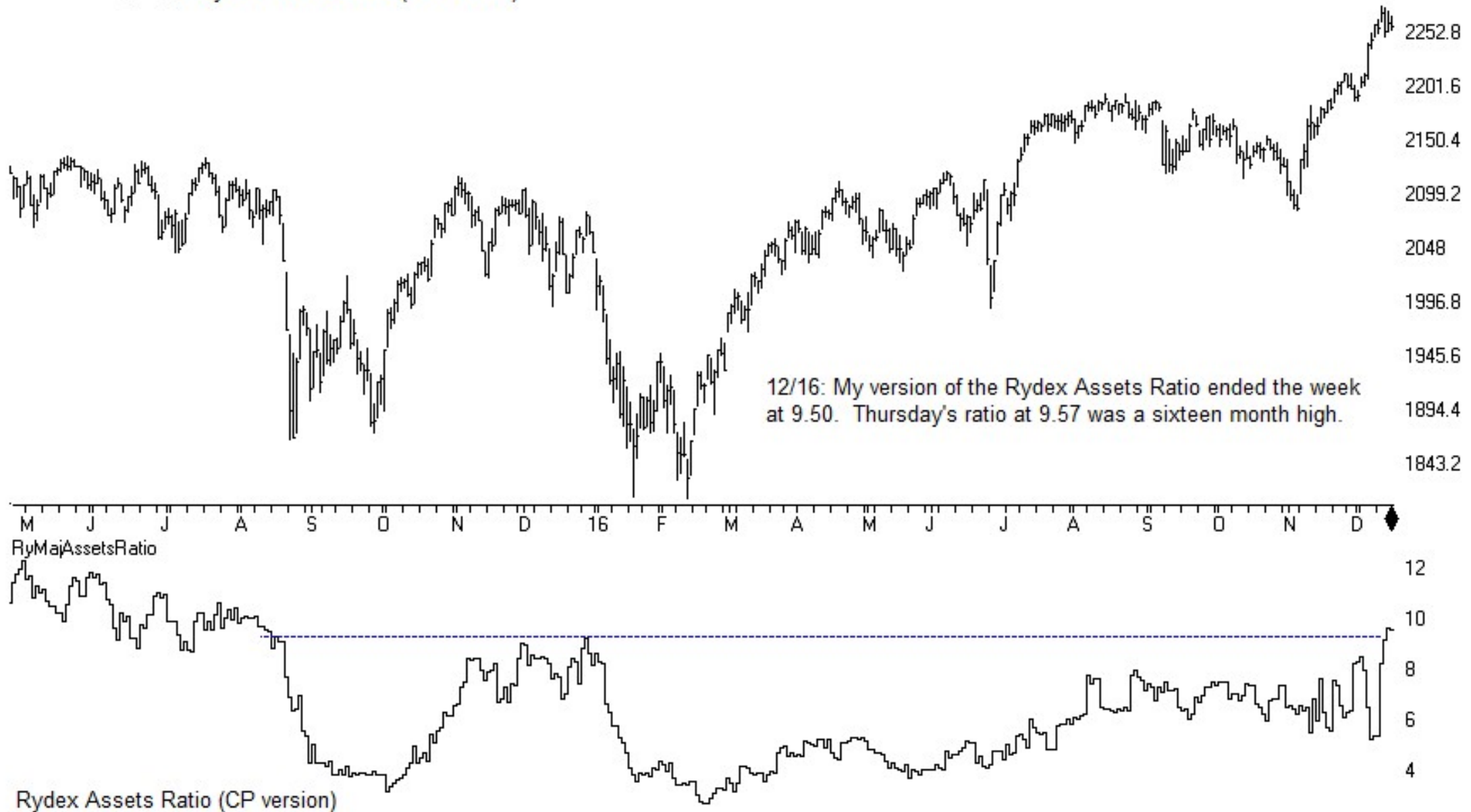
Lipper Fd+4wkSum



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

Sentiment

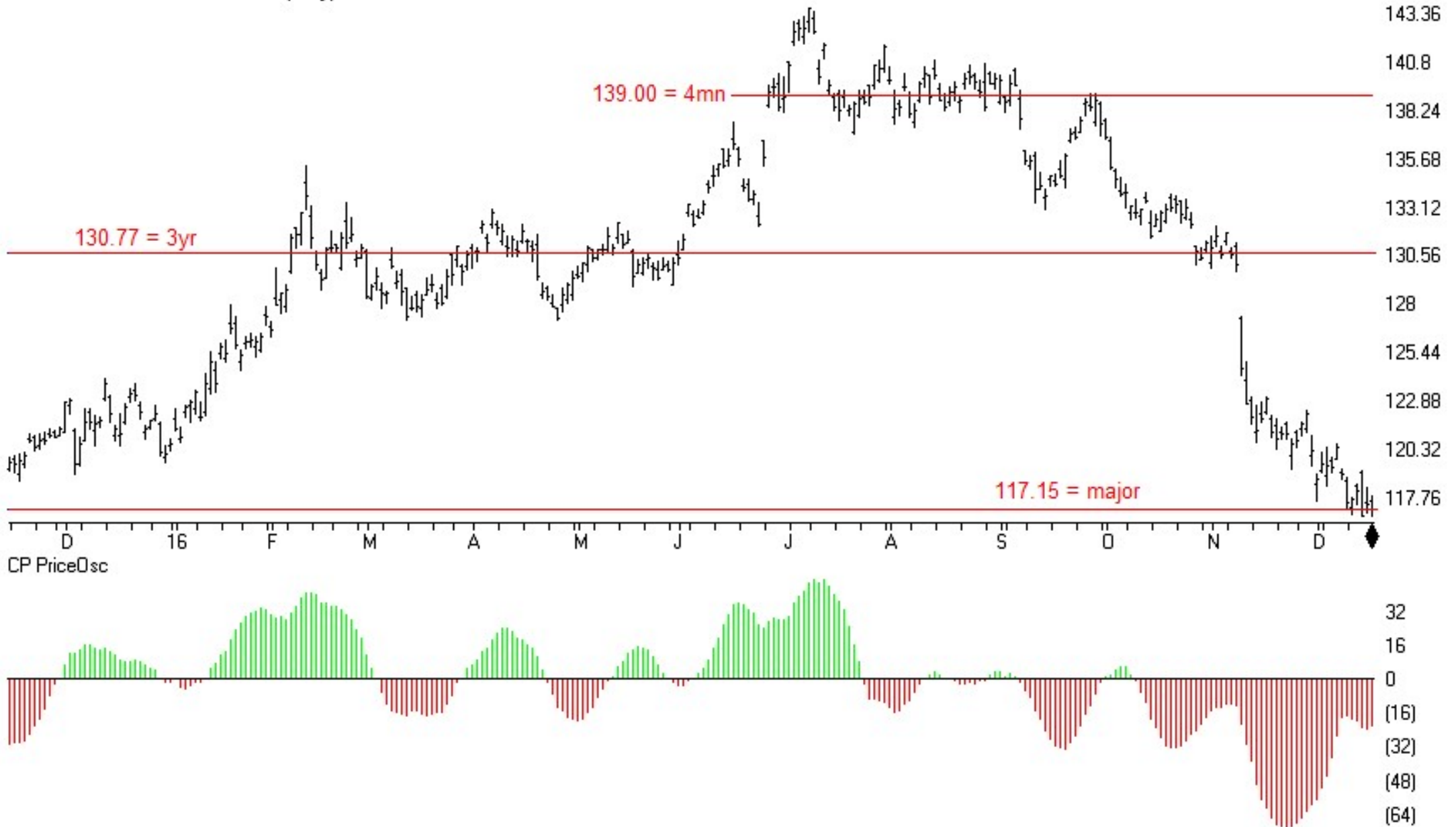
SP500 Index (Daily) + Rydex Assets Ratio (CP version)





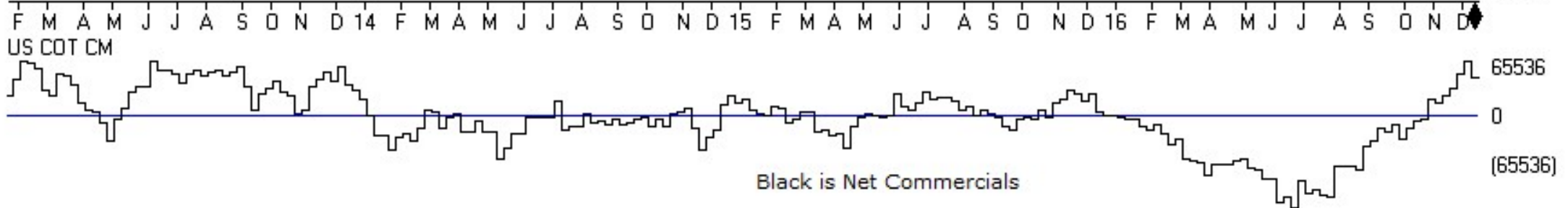
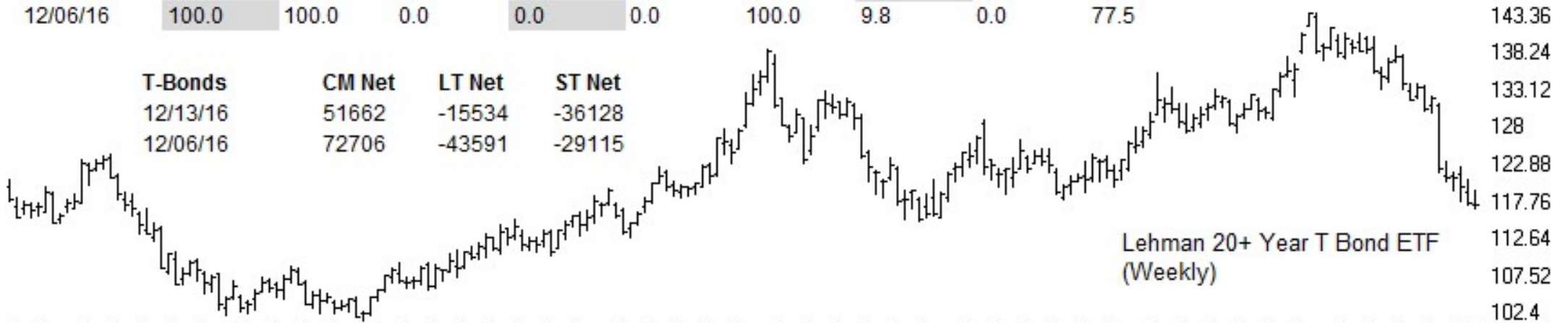
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

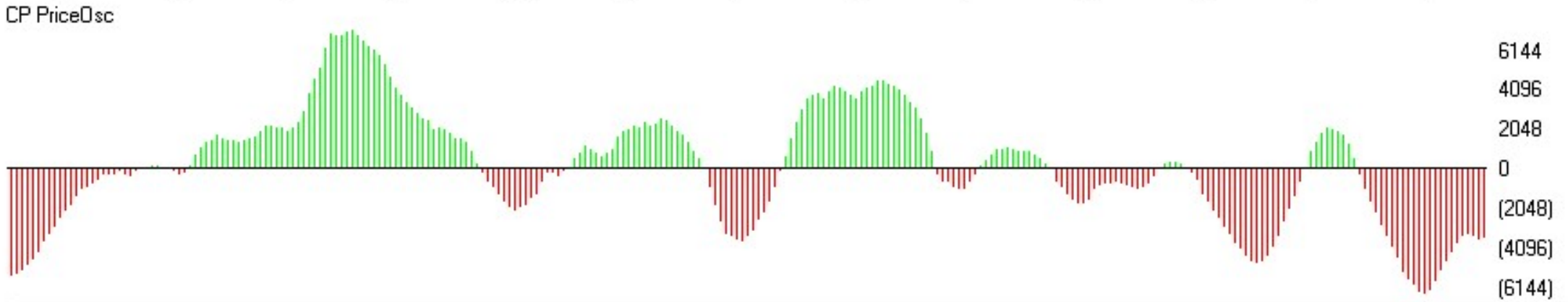
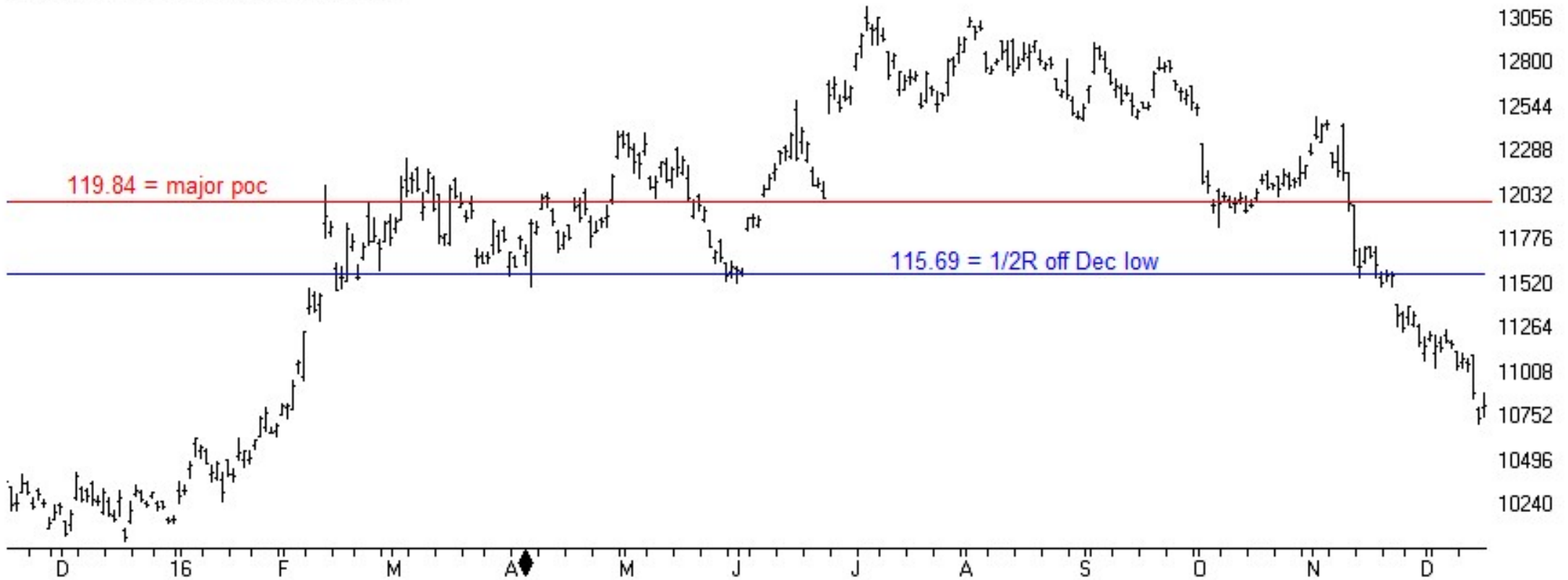


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	89.3	96.4	24.1	19.0	13.4	70.6	0.0	0.0	69.9
12/06/16	100.0	100.0	0.0	0.0	0.0	100.0	9.8	0.0	77.5

T-Bonds	CM Net	LT Net	ST Net
12/13/16	51662	-15534	-36128
12/06/16	72706	-43591	-29115



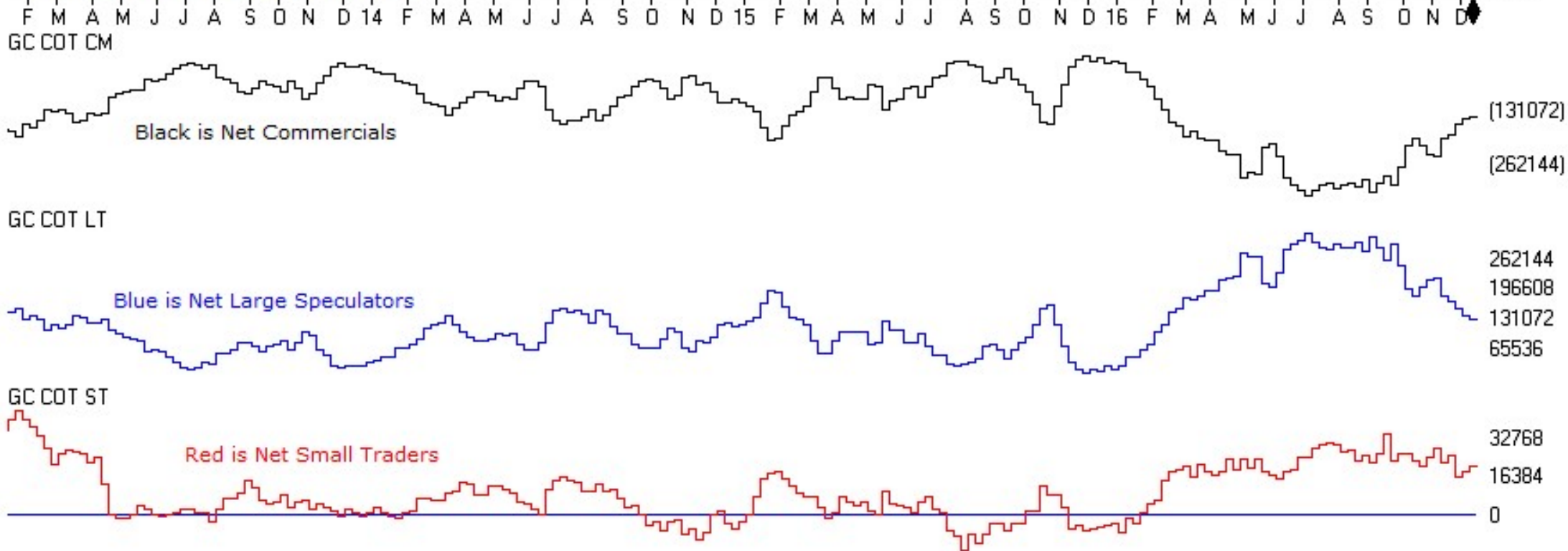
TSR Time Support/Resistance
STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	100	56.1	0	0	57	100	23.8	100	76.1
12/06/16	100	60.2	0	0	56.9	100	12.7	100	89.7

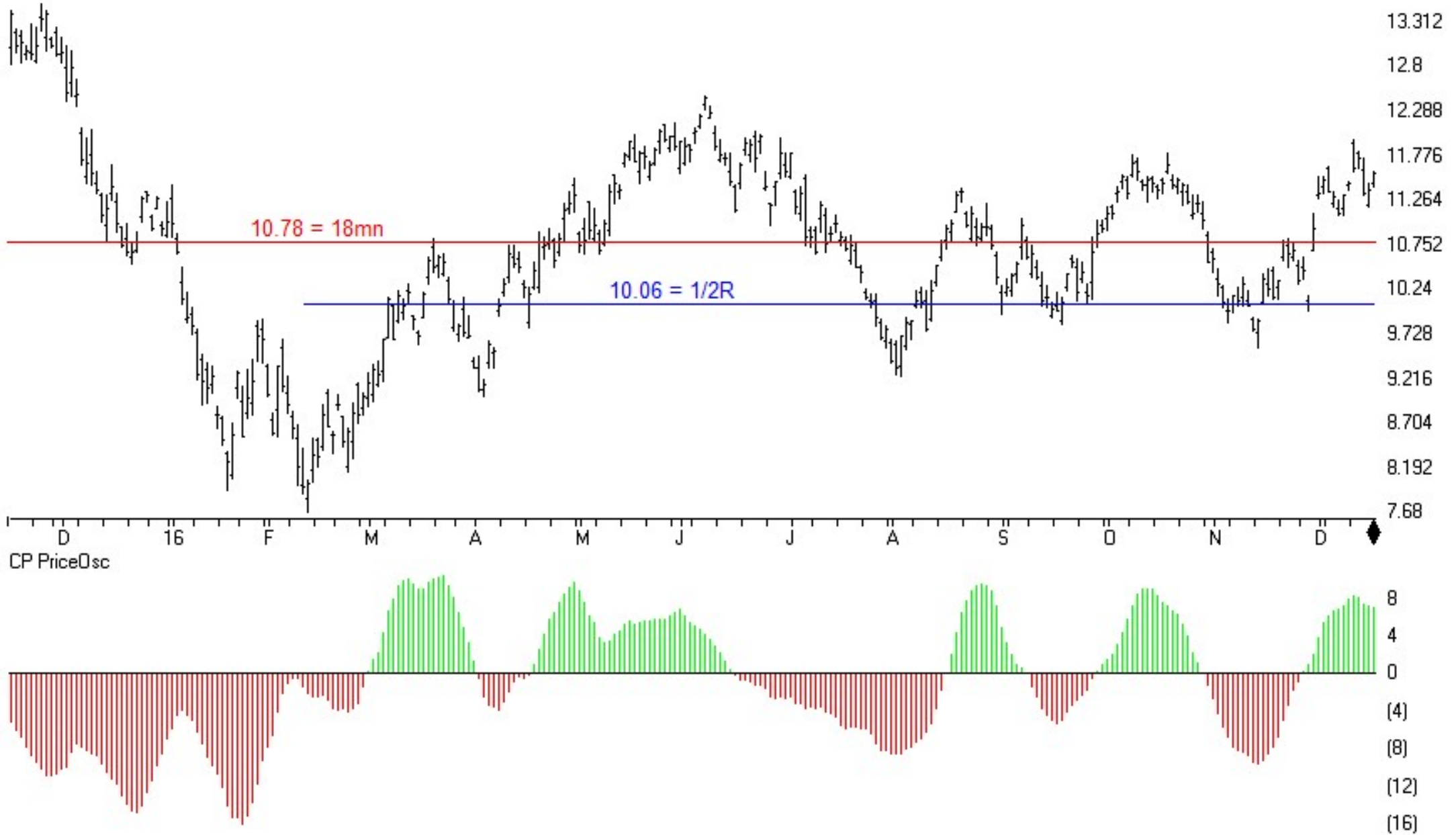


GOLD	CM Net	LT Net	ST Net
12/13/16	-149886	129311	20575
12/06/16	-154944	136380	18564

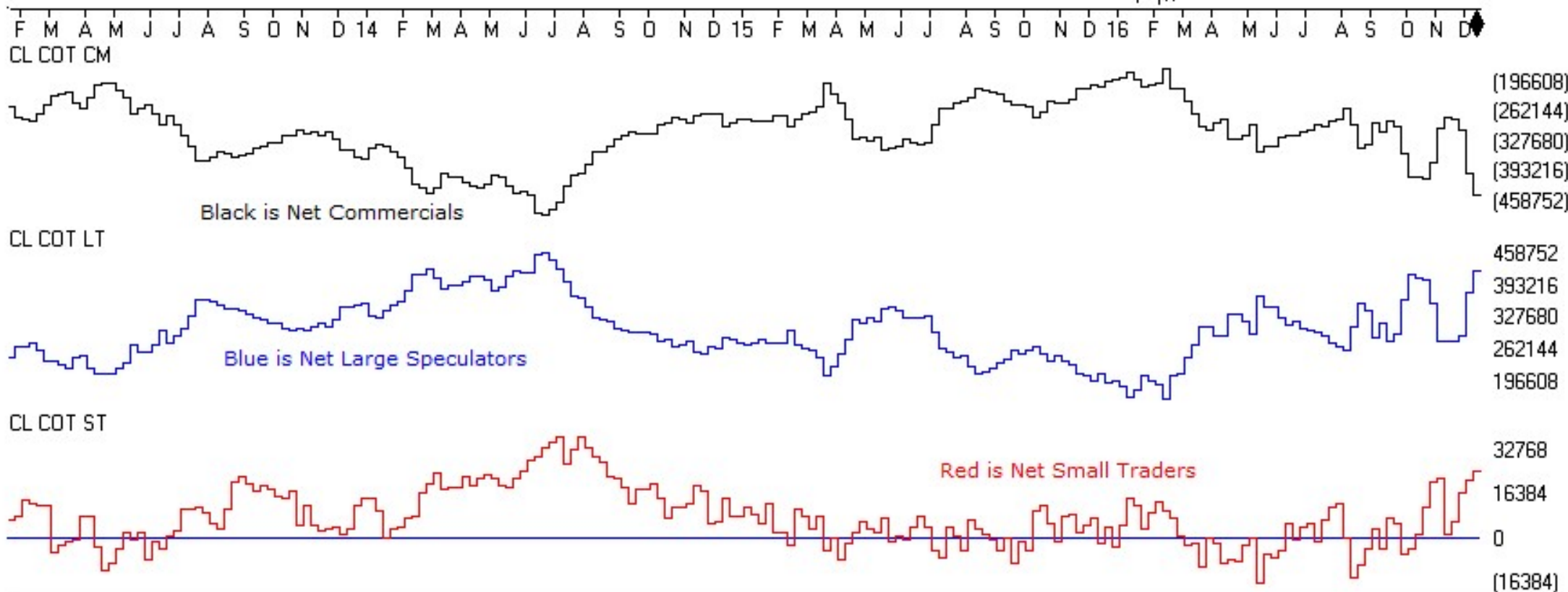


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

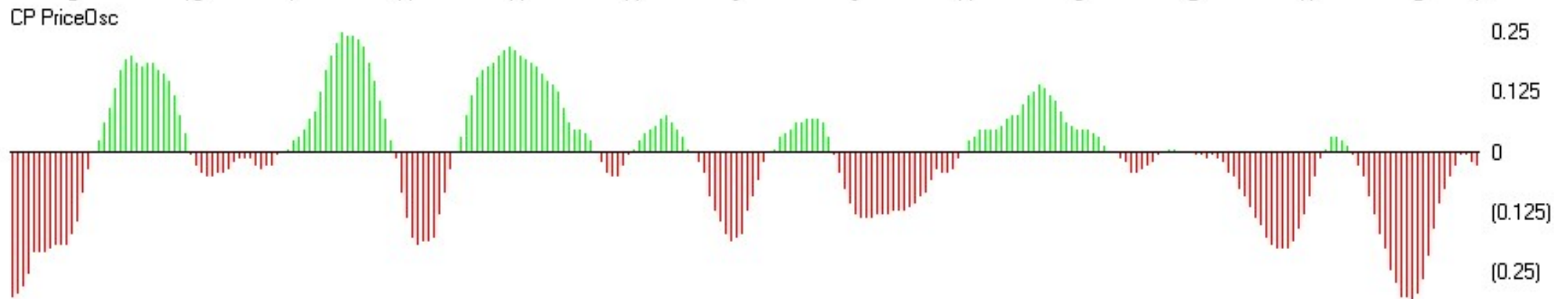
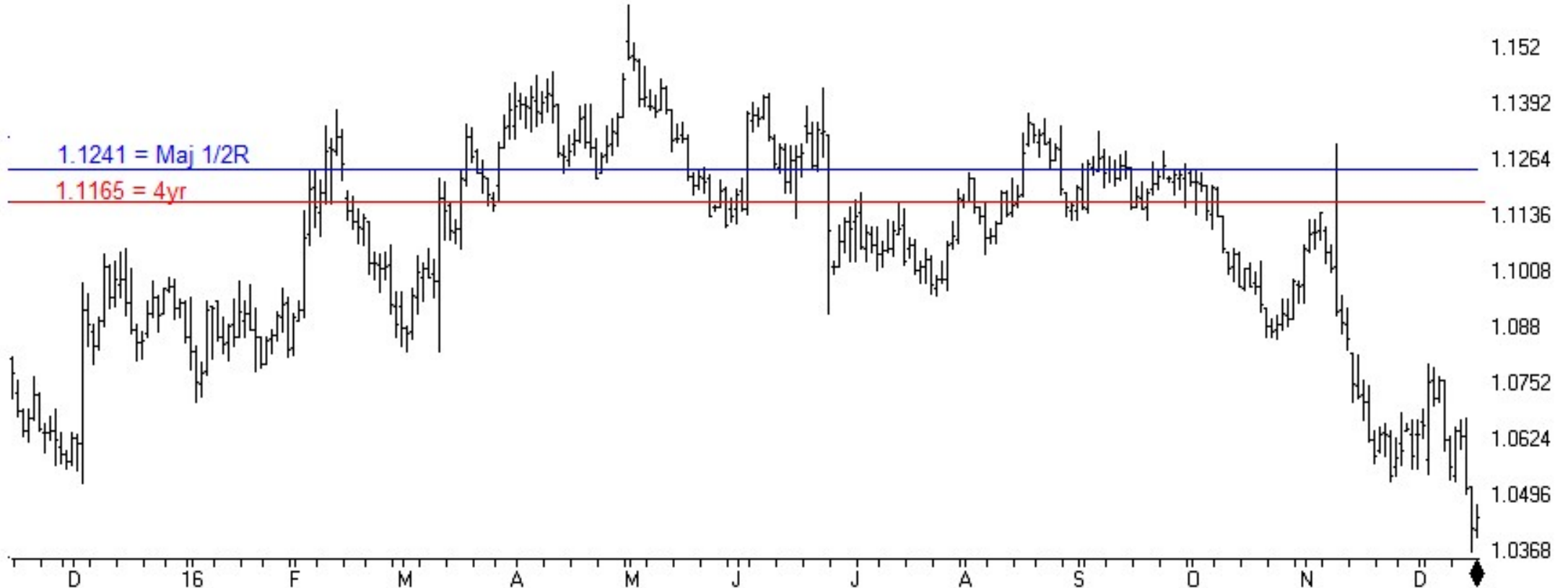


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	0.0	34.2	85.4	100.0	41.0	0.0	100.0	29.1	0.0
12/06/16	9.7	41.2	57.5	76.8	17.2	11.9	99.2	31.1	0.0



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
12/13/16	31.2	76.6	100.0	65.6	41.3	11.0	84.9	50.5	13.0
12/06/16	65.3	64.0	49.5	28.2	51.8	67.1	83.1	49.6	15.8

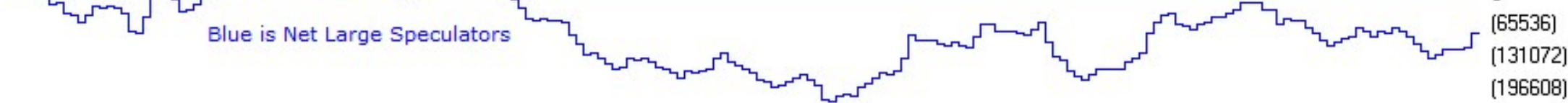


F M A M J J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D

EC COT CM NET



EC COT LT NET



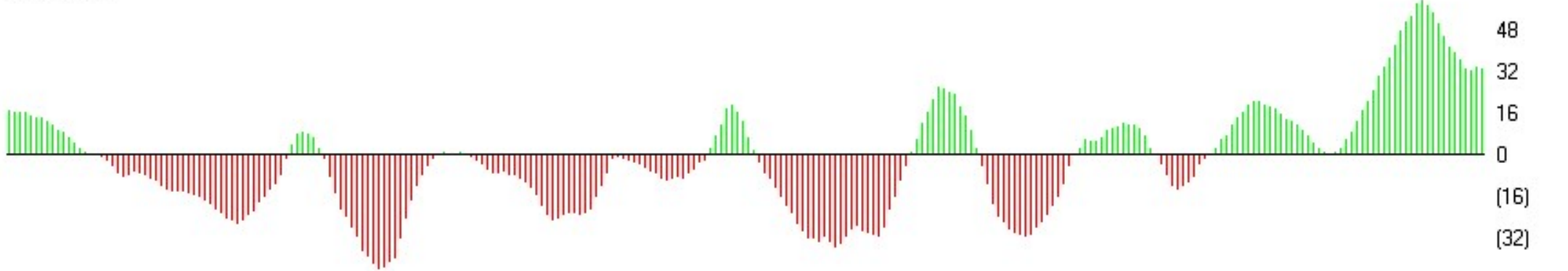
EC COT ST



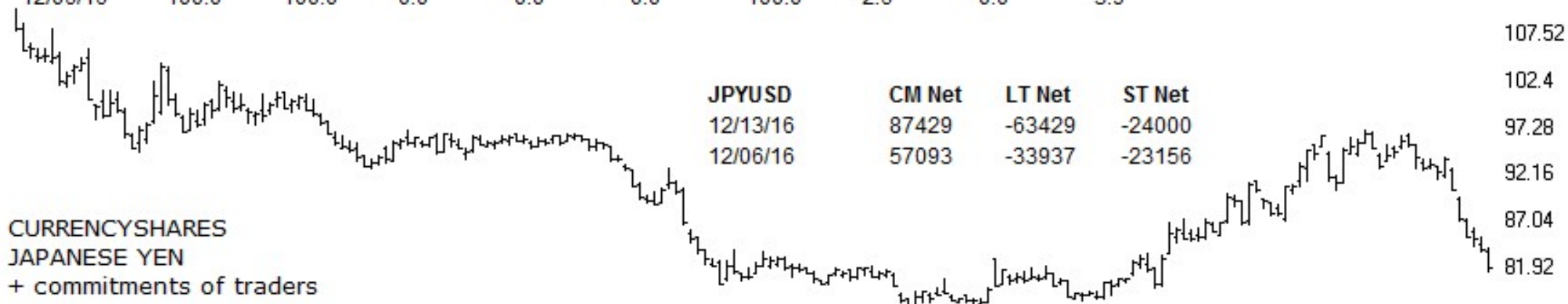
53 USDJPY (Daily)



CP PriceQsc

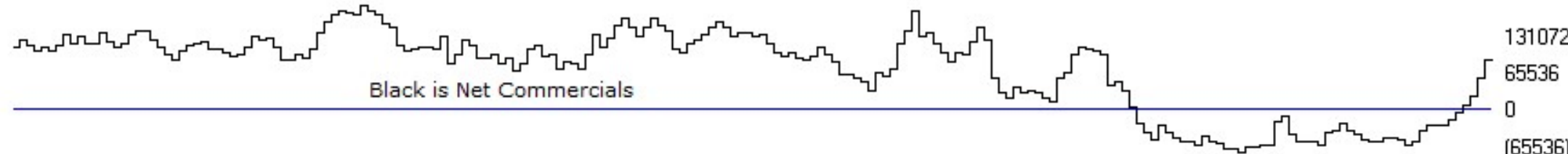


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	100.0	100.0	8.0	0.0	0.0	94.1	0.0	0.0	0.0
12/06/16	100.0	100.0	0.0	0.0	0.0	100.0	2.6	0.0	3.9



F M 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

JY COT CM



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