

# ChartProfit

Charts to Friday 20th January 2017

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## Stock Market Summary

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

ChartProfit Breadth System - wk ending 01/20

	-5	-4	-3	-2	↓
NYSE	73	70	80	74	64
NasDaq	68	65	71	68	54
SP500	72	65	79	73	68
ND100	66	56	71	71	71
R2000	78	76	77	69	52

number = % stocks >50day ma

01/20: NAAIM exposure index. Was higher at 94.09. Six 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:

01/20: My version of the Rydex Assets Ratio ended the week at 10.74. On 01/03 the ratio reached 11.83, the highest ratio since June 2015.

01/20: Lipperusfundflows reported Equity Fund (inc ETF) outflows of \$3.1 Billion in the week to 18th January.

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

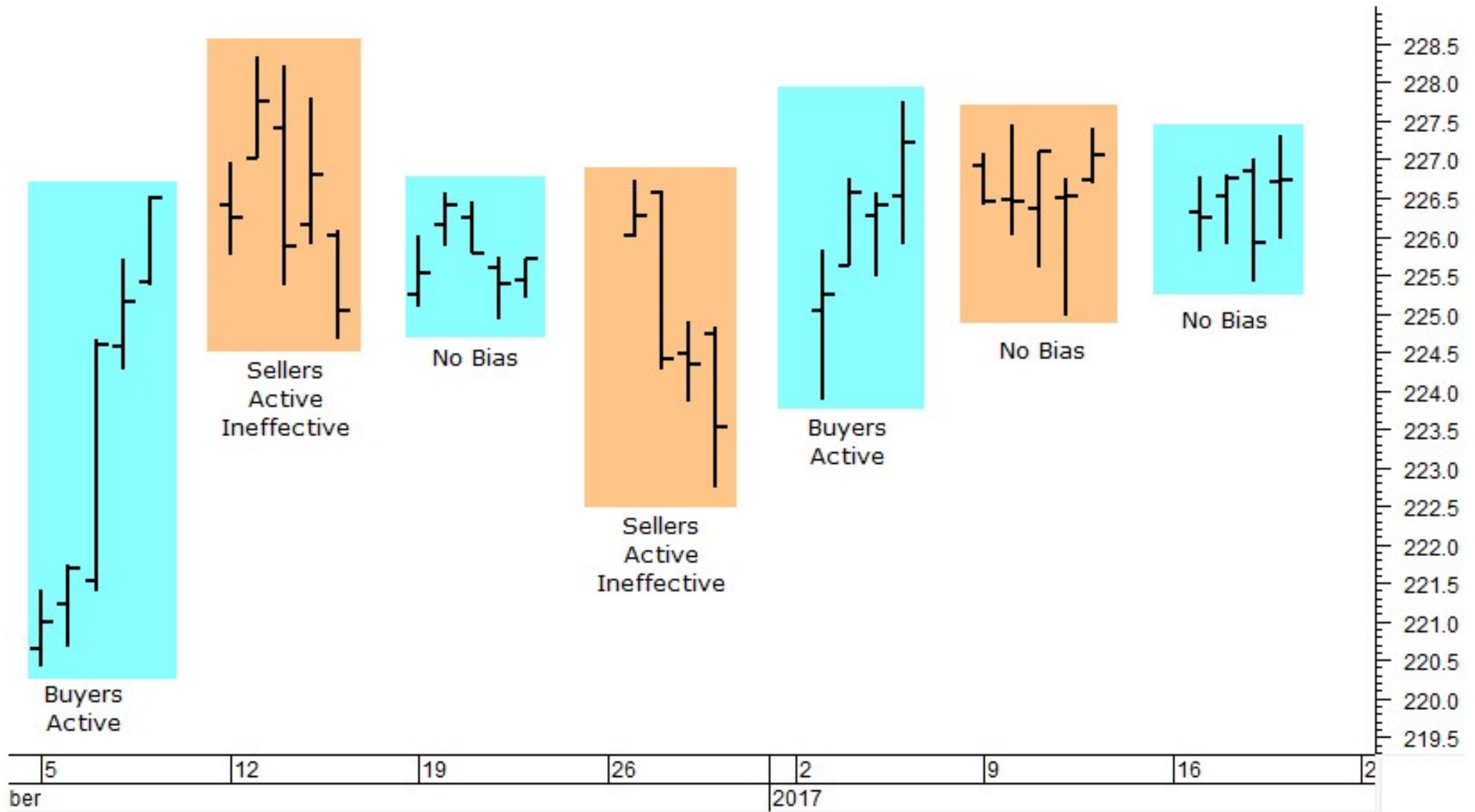
#### Consensus Polls:

01/20: AAll (public poll). Bulls% was sharply lower at 37% (from 43.6%). Bears% was higher at 32.7% (from 27.0%). The negative change in net (Bulls minus Bears) at - is the largest since w/e 12th Feb 2016.

01/20: Investors Intelligence. Bulls% was higher at 60.3% which is the highest Bulls% since June 2014. Bear% was lower at 17.3%, the lowest since July 2015. The nett (Bulls minus Bears) at 43.3 is the highest since May 2015.

01/20: Market Vane (advisers) poll was unchanged at 65. Poll reached 66 five weeks ago, the highest since January 2014.

### SPY Weekly Structure



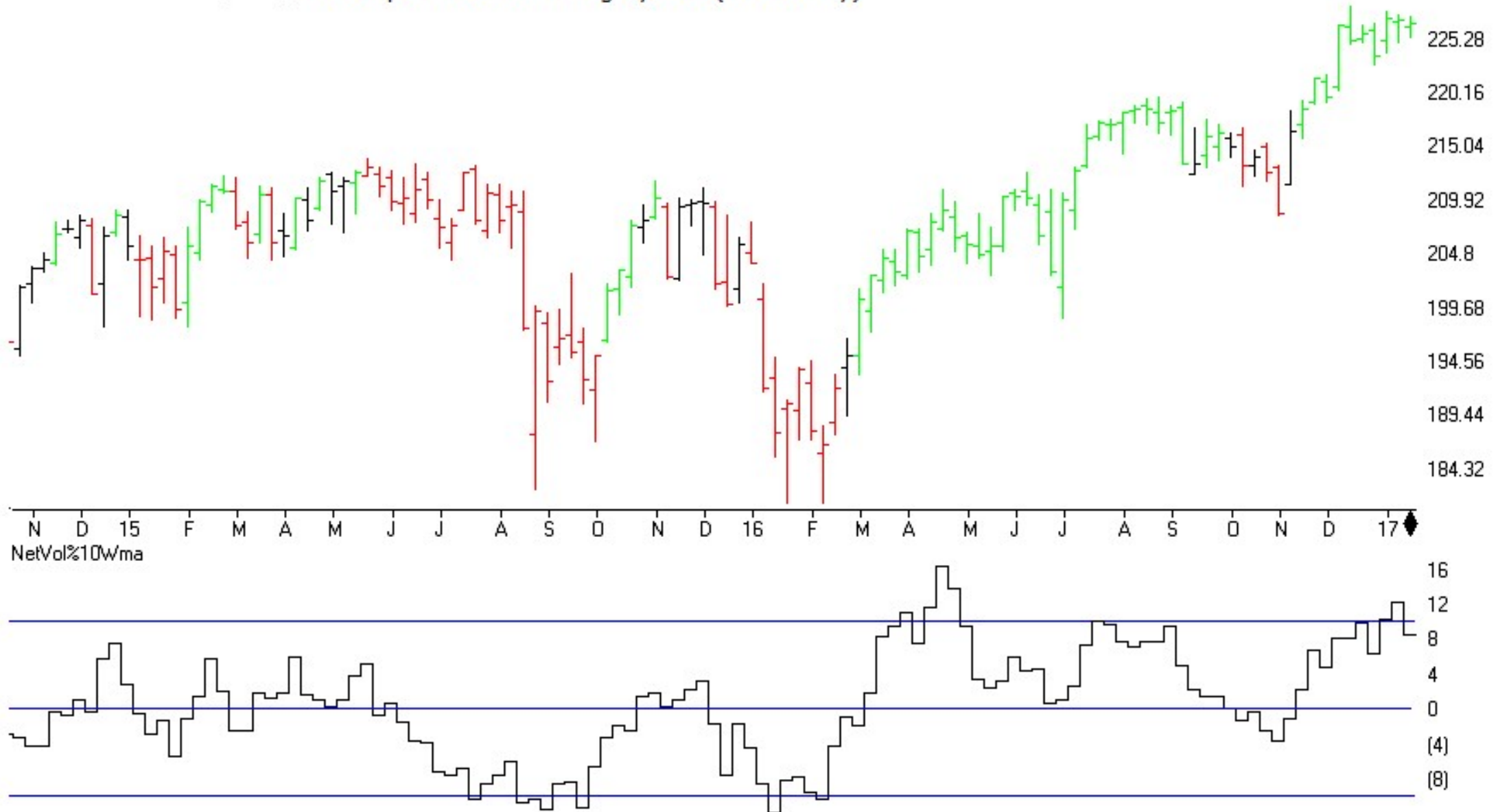
# Commitments of Traders

C.O.T.  
Quick  
View

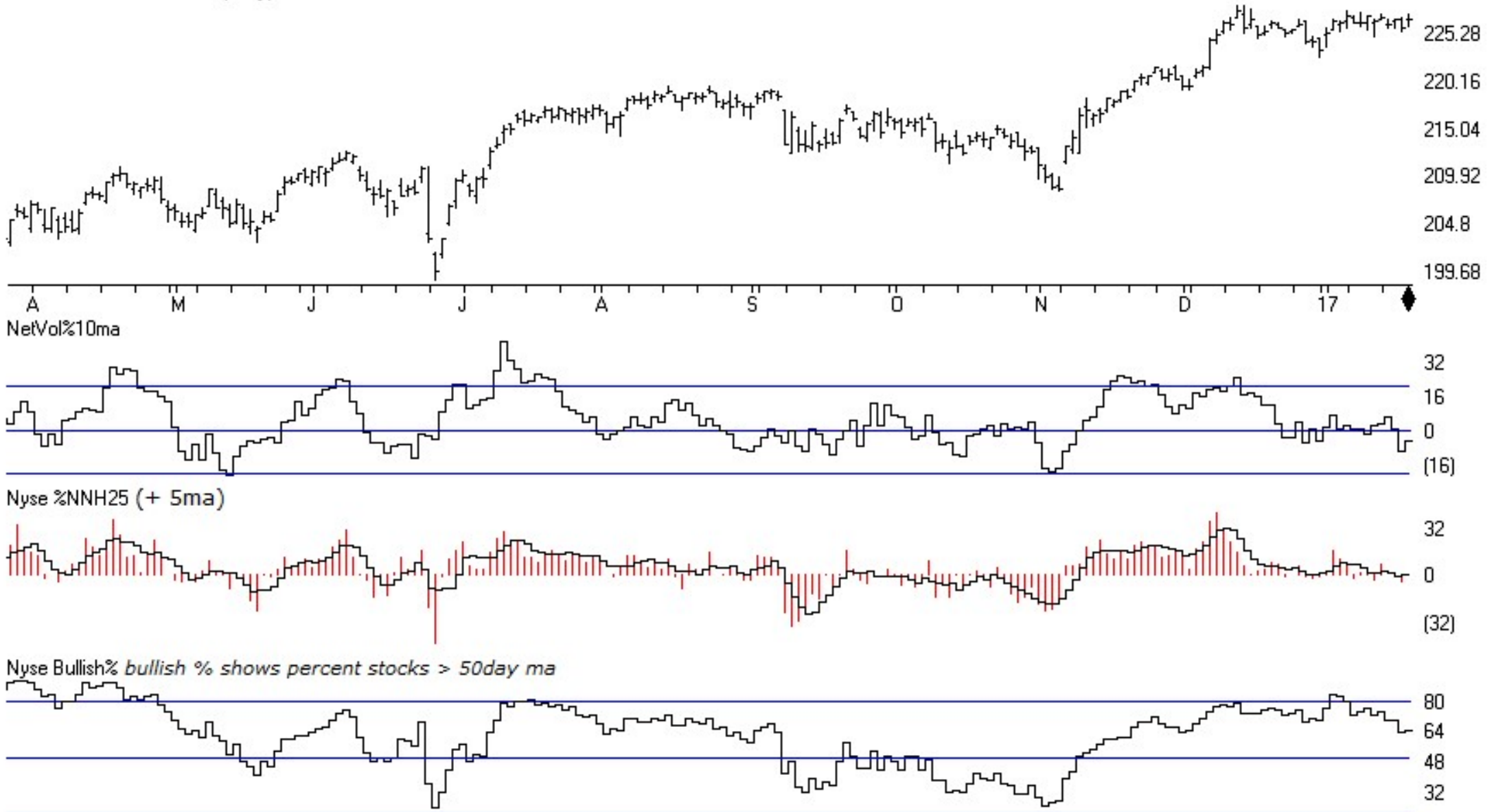
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	40.2	46.0	66.9	13.1	0.0	30.4	75.2	71.4	40.3
01/10/17	30.0	38.5	82.2	15.1	0.0	26.9	85.4	77.8	28.7
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	97.4	55.6	0	5	0	80.4	0	11.3	58
01/10/17	96.1	57.9	0	6.1	0	79.2	0.4	27.7	67.4
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	0.0	18.3	76.2	100.0	36.1	0.0	69.8	9.5	16.7
01/10/17	0.7	28.6	84.3	93.9	27.3	0.3	100.0	34.9	0.0
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	88.2	92.2	29.5	14.9	8.3	68.9	3.5	10.5	60.2
01/10/17	100.0	100.0	13.6	0.0	1.5	96.6	0.0	0.0	53.4
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	4.1	11.1	63.6	77.4	70.3	57.6	90.0	89.6	32.8
01/03/17	14.9	15.3	21.1	77.4	73.1	75.1	76.9	68.0	33.8
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	96.2	98.8	22.1	5.9	2.0	71.7	0.0	5.6	69.6
01/10/17	96.4	100.0	22.0	4.6	0.0	72.4	0.0	14.0	73.7
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	2.1	19.2	100.0	99.1	82.9	10.3	77.3	66.9	9.4
01/10/17	0.0	0.0	97.1	100.0	100.0	19.3	83.8	75.6	10.7
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	13.3	13.3	96.9	83.0	82.0	2.8	100.0	85.8	46.9
01/10/17	7.3	19.1	100.0	92.0	89.6	0.0	79.6	56.3	57.9



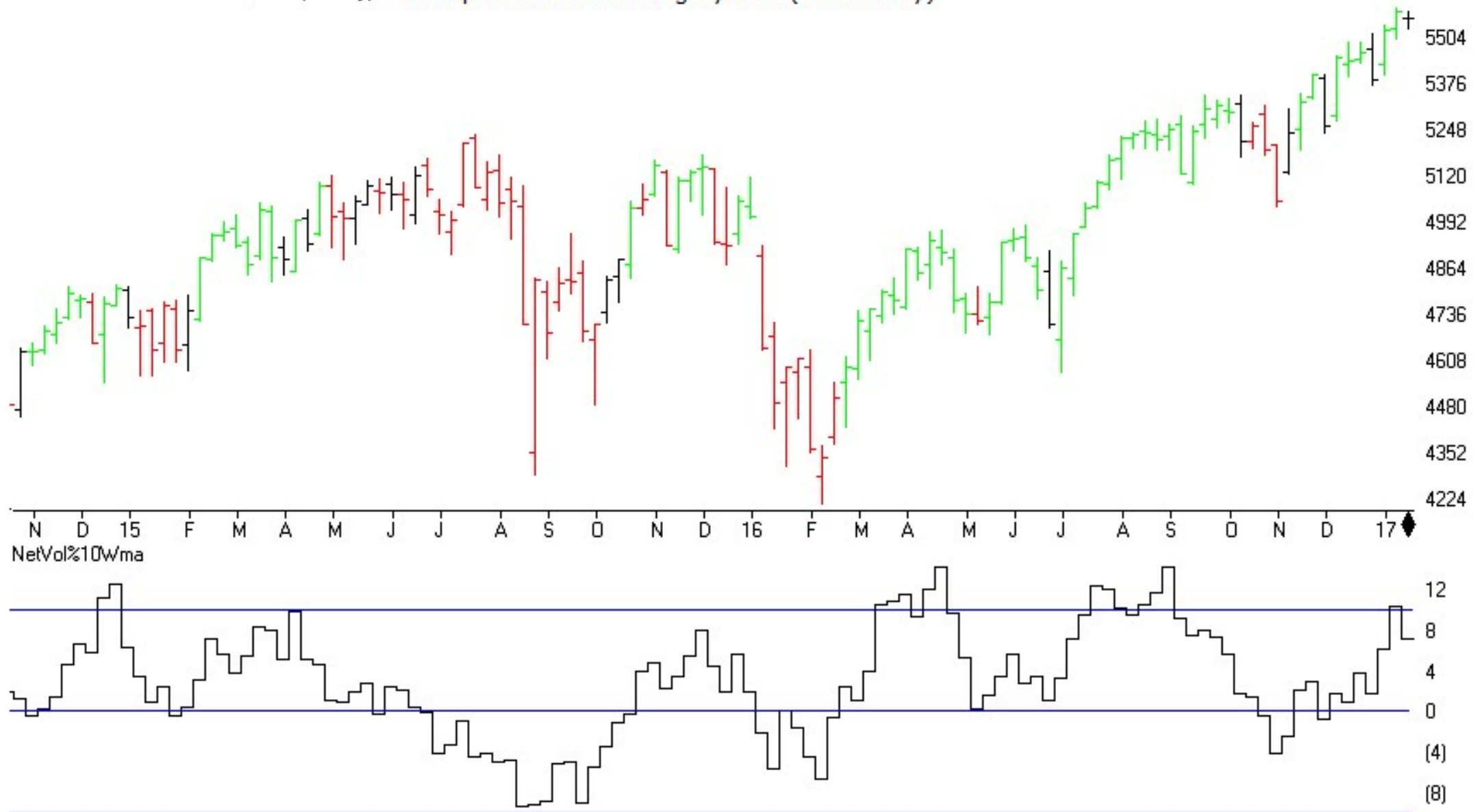
MARKET CHART NYSE (Weekly)+ Chartprofit Market Timing System (color study)



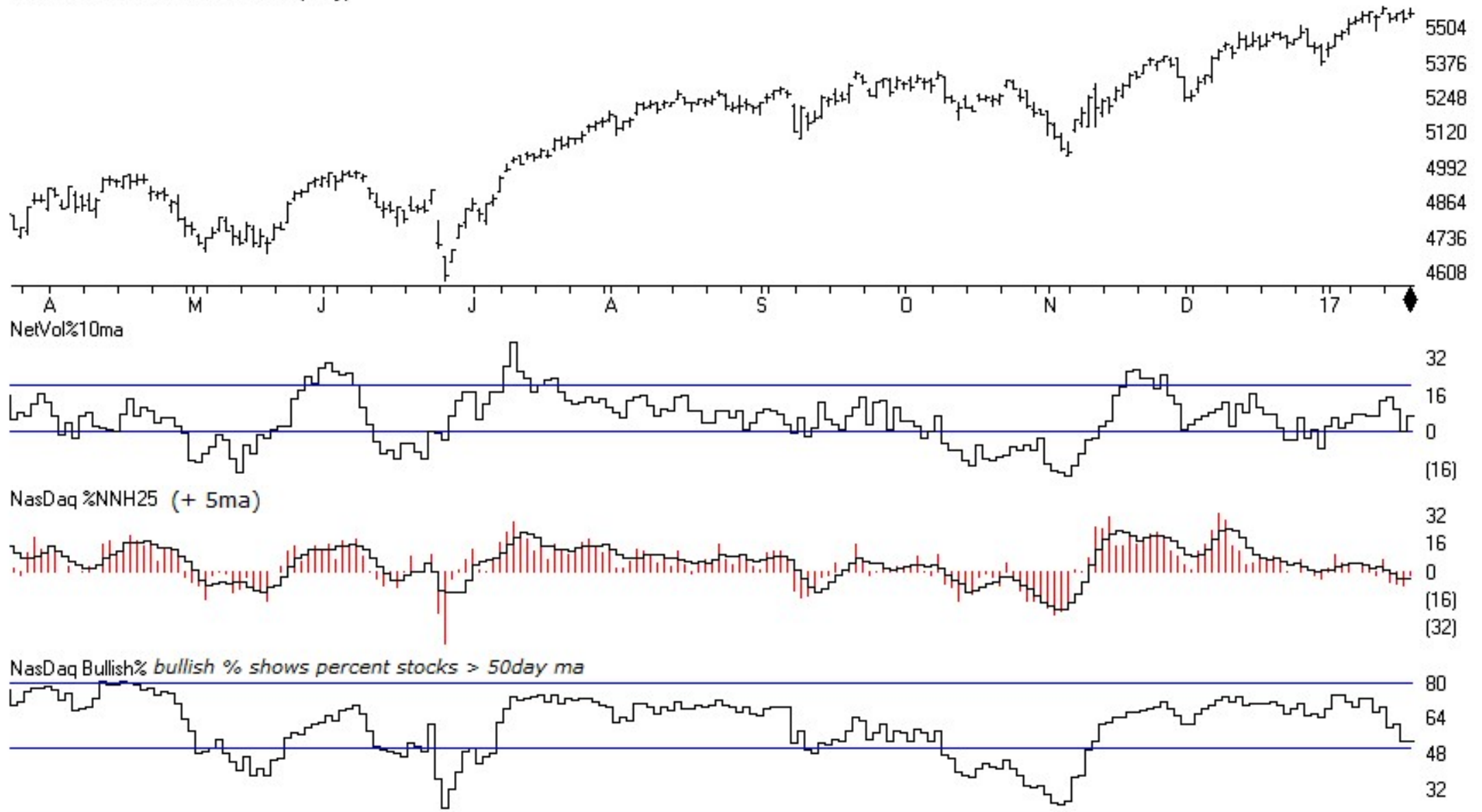
MARKET CHART NYSE (Daily)



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



MARKET CHART NASDAQ 1800 (Daily)





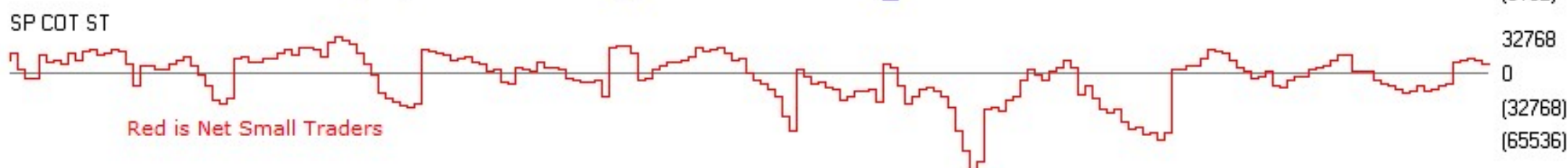
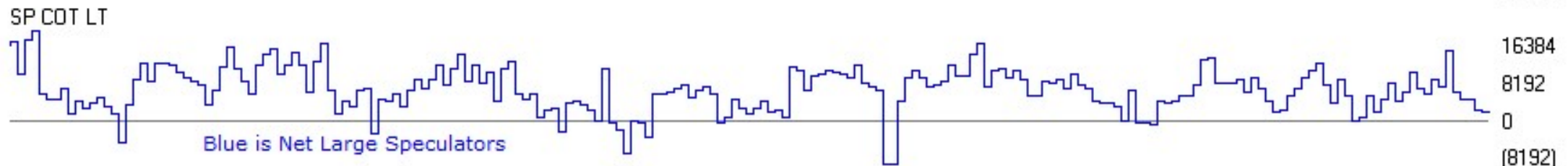
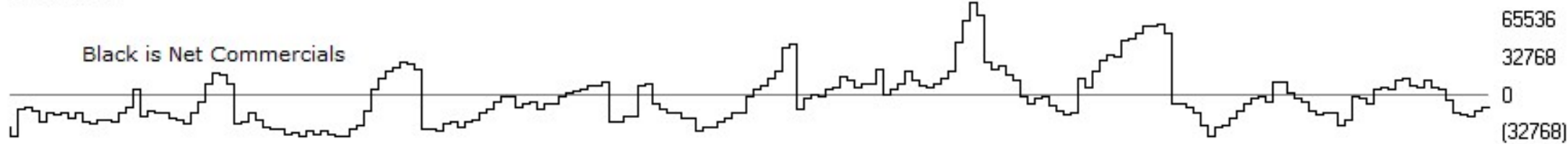
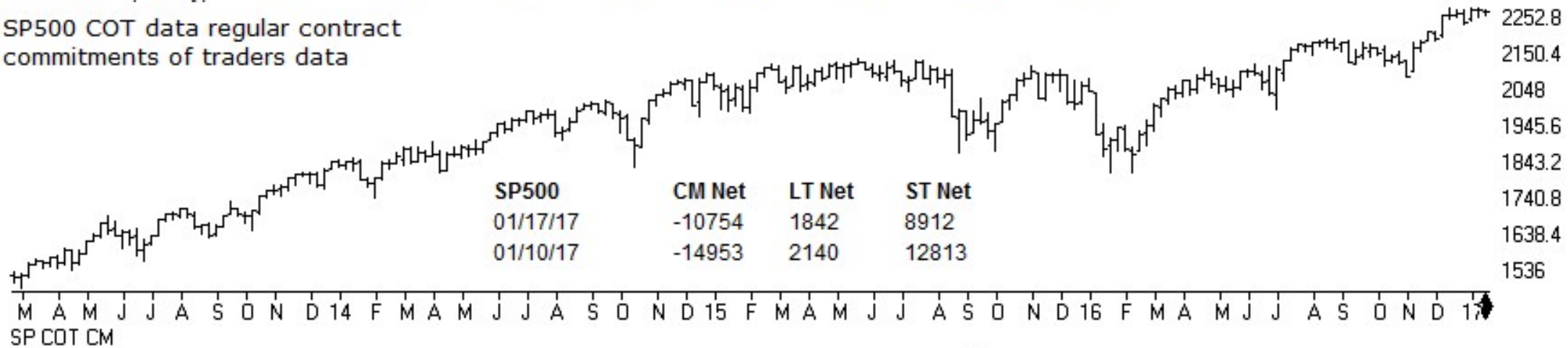
## TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



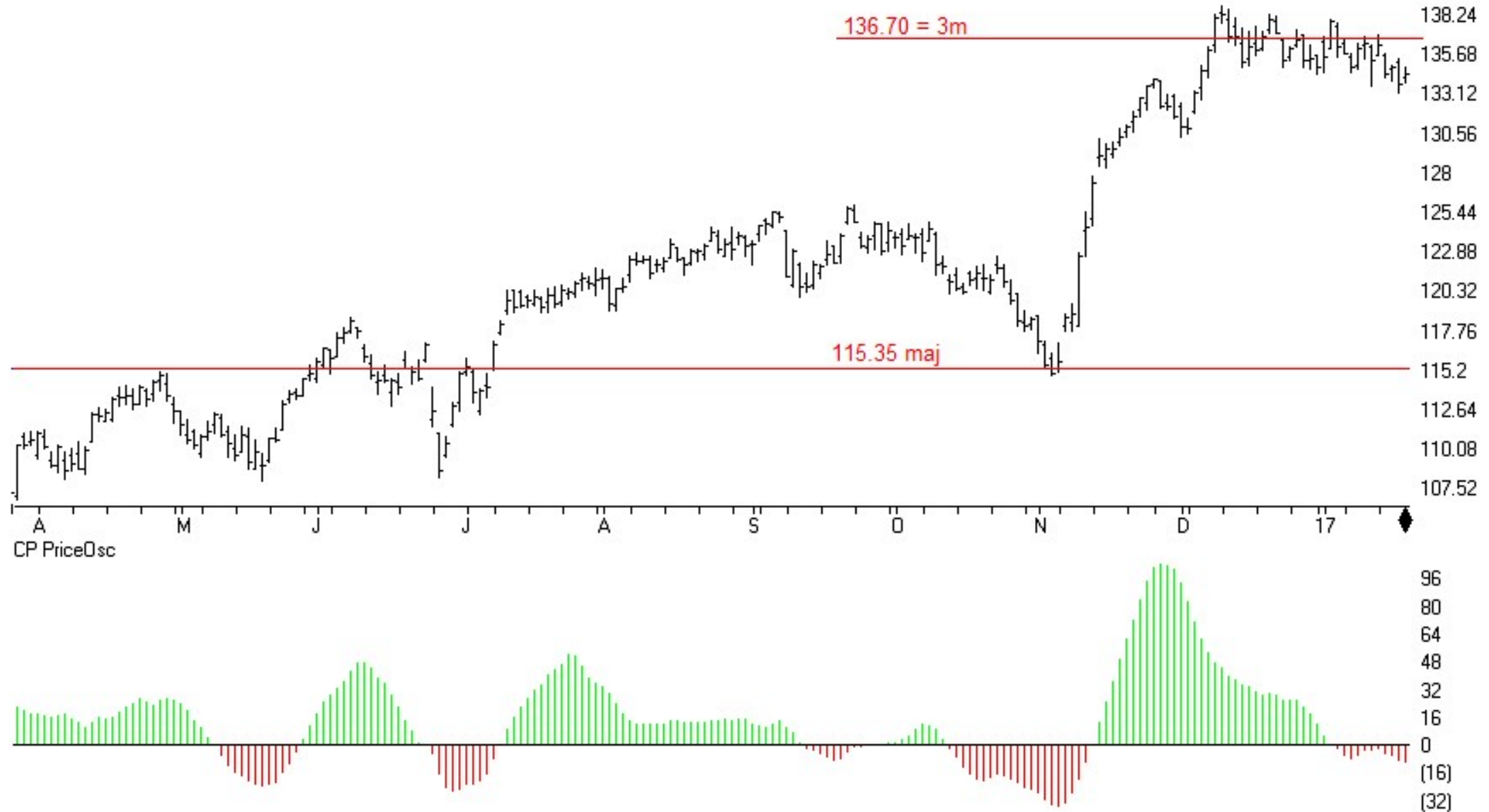
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	40.2	46.0	66.9	13.1	0.0	30.4	75.2	71.4	40.3
01/10/17	30.0	38.5	82.2	15.1	0.0	26.9	85.4	77.8	28.7

SP500 COT data regular contract commitments of traders data



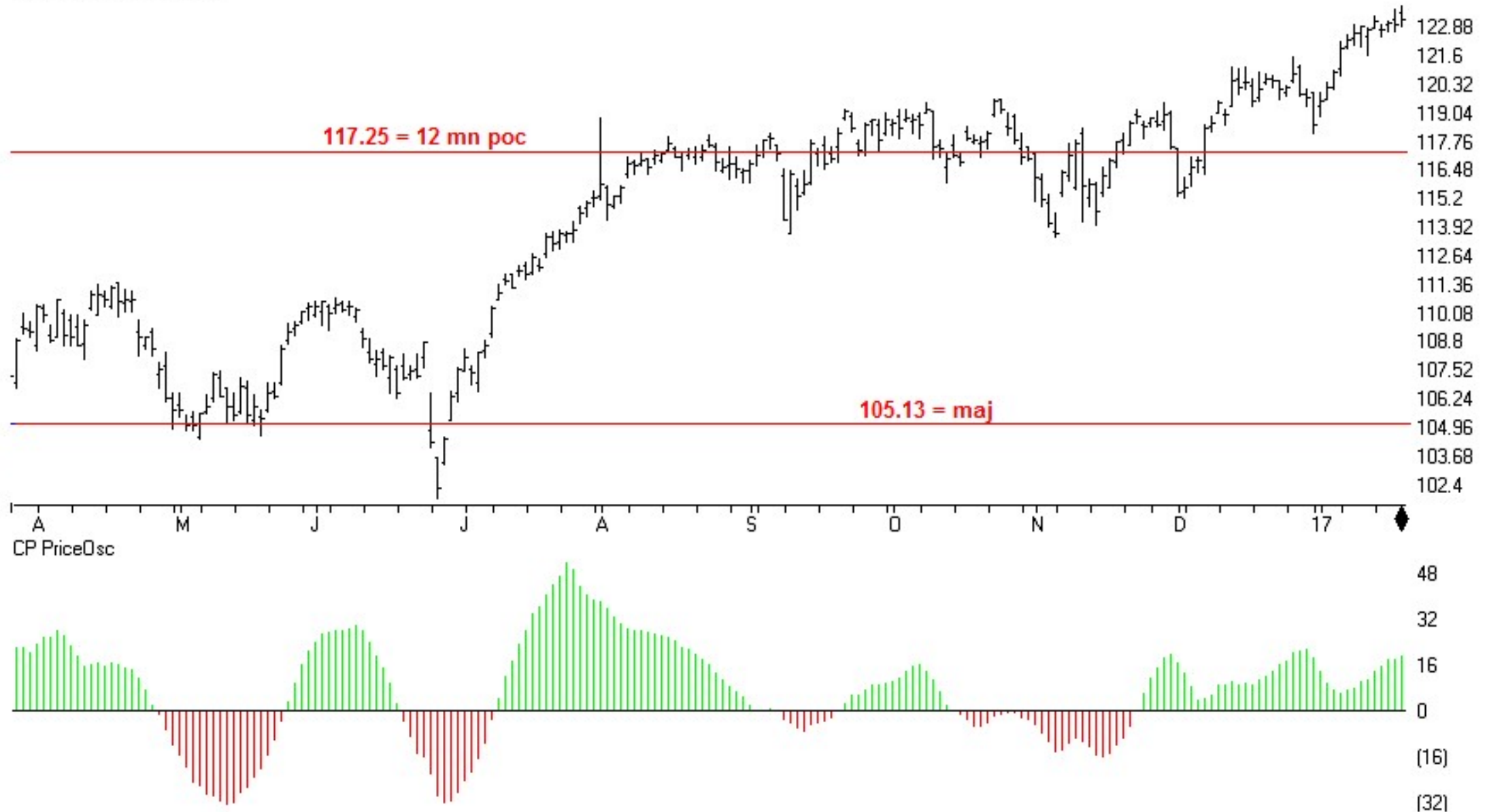
## TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



## TSR Time Support/Resistance

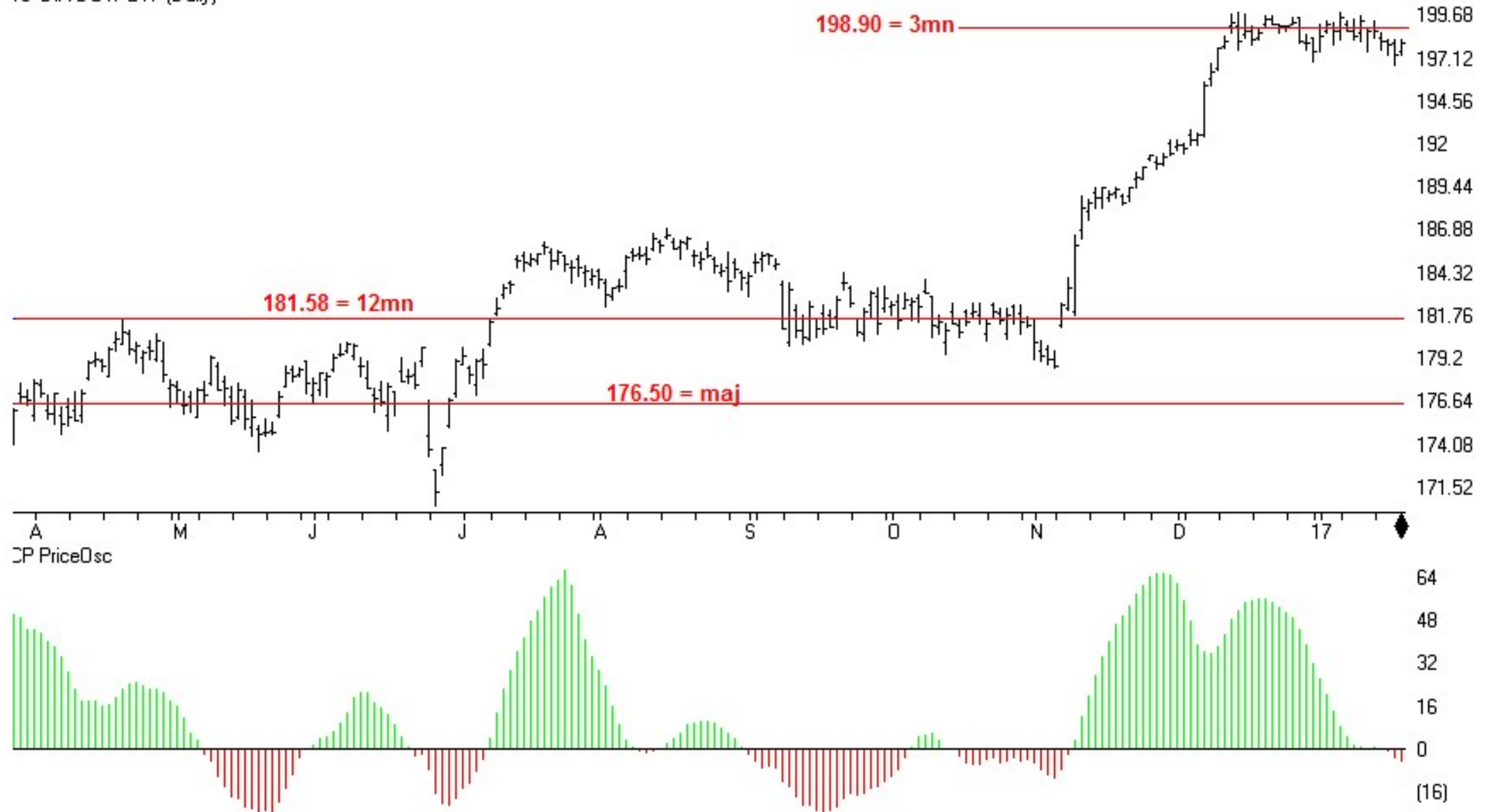
12 QQQ N100 ETF (Daily)



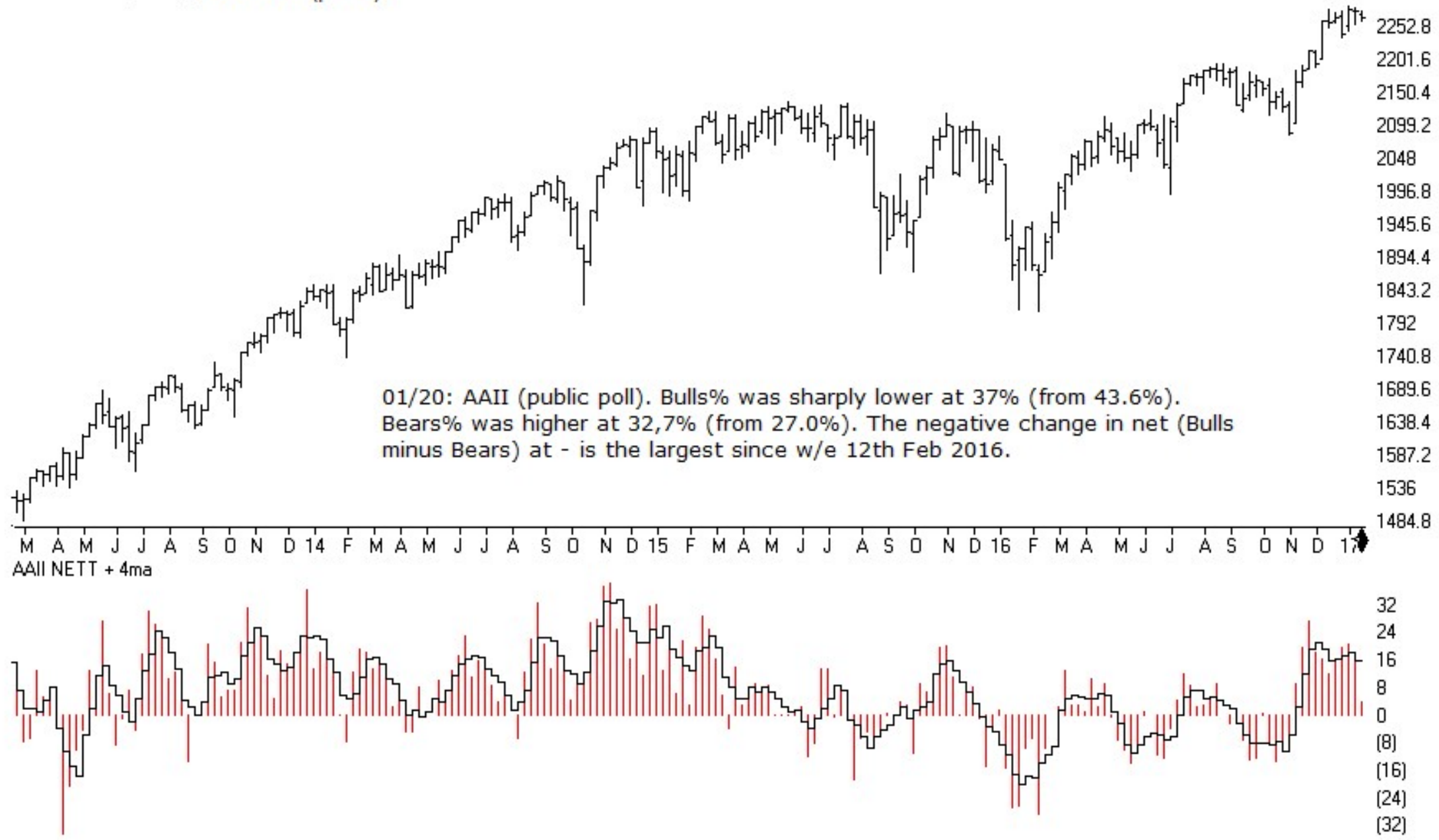


## TSR Time Support/Resistance

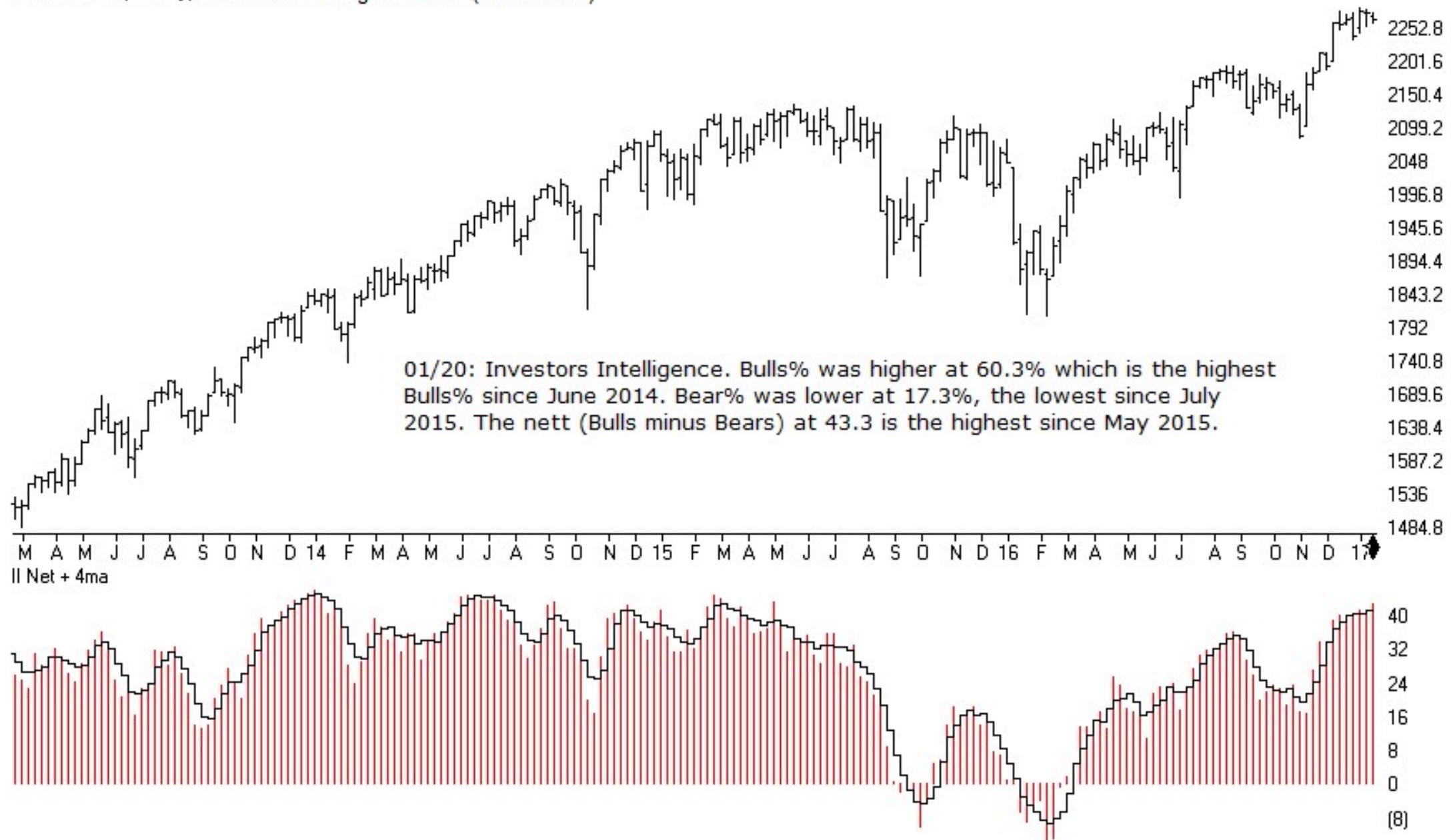
10 DIA DOW ETF (Daily)



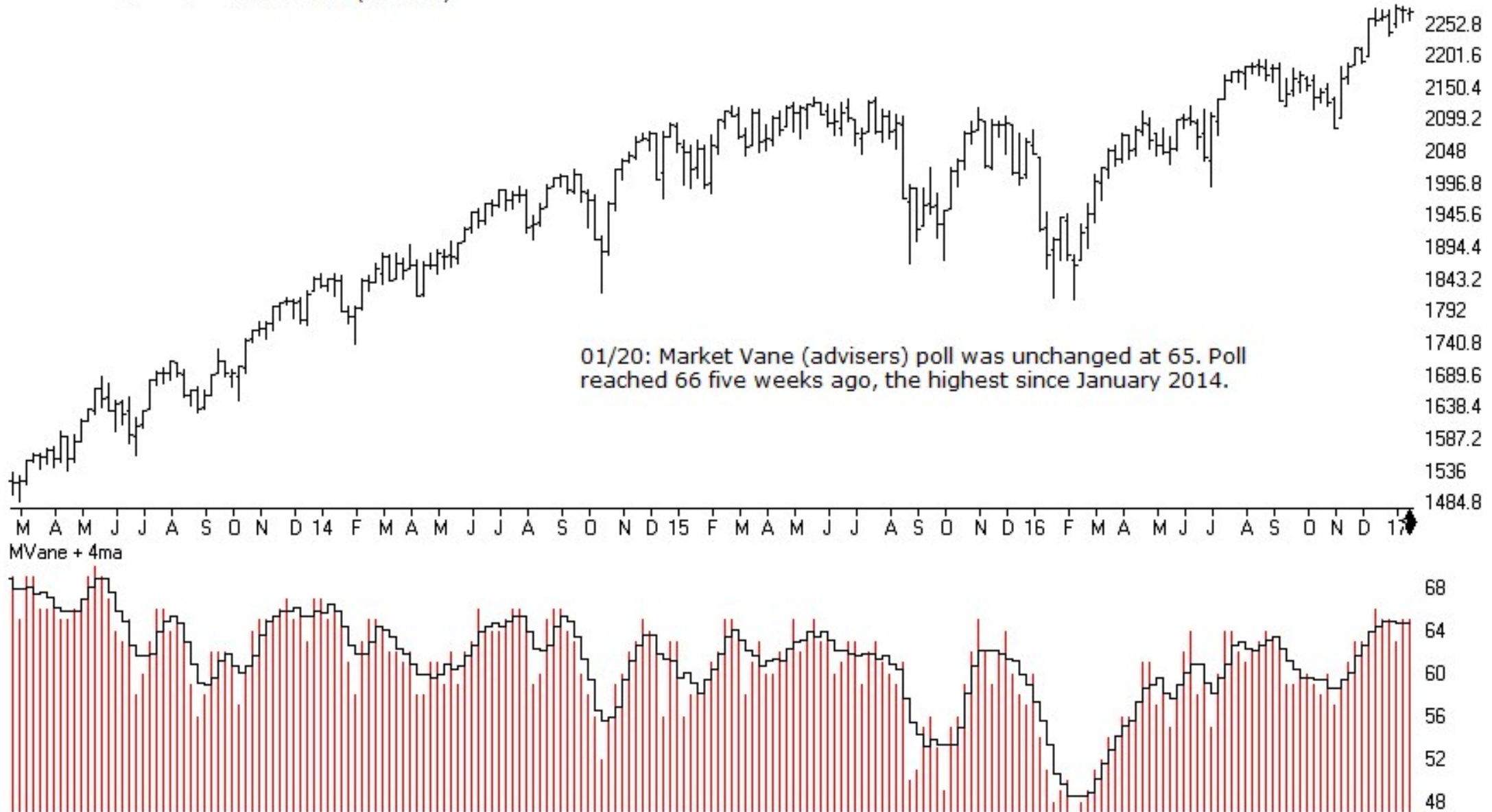
SP500 Index (Weekly) + AAI Poll (public)



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



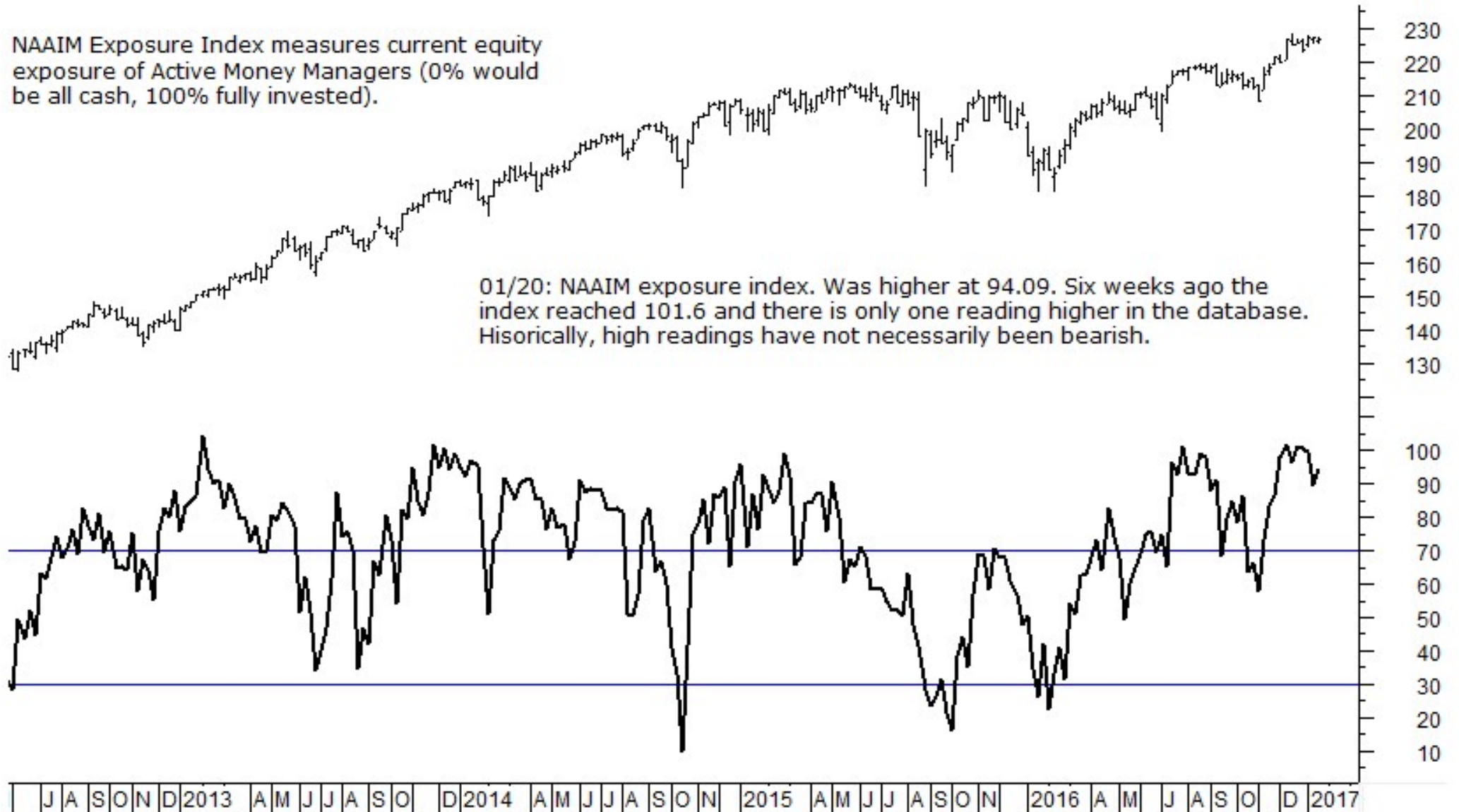
SP500 Index (Weekly) + Market Vane (advisors)



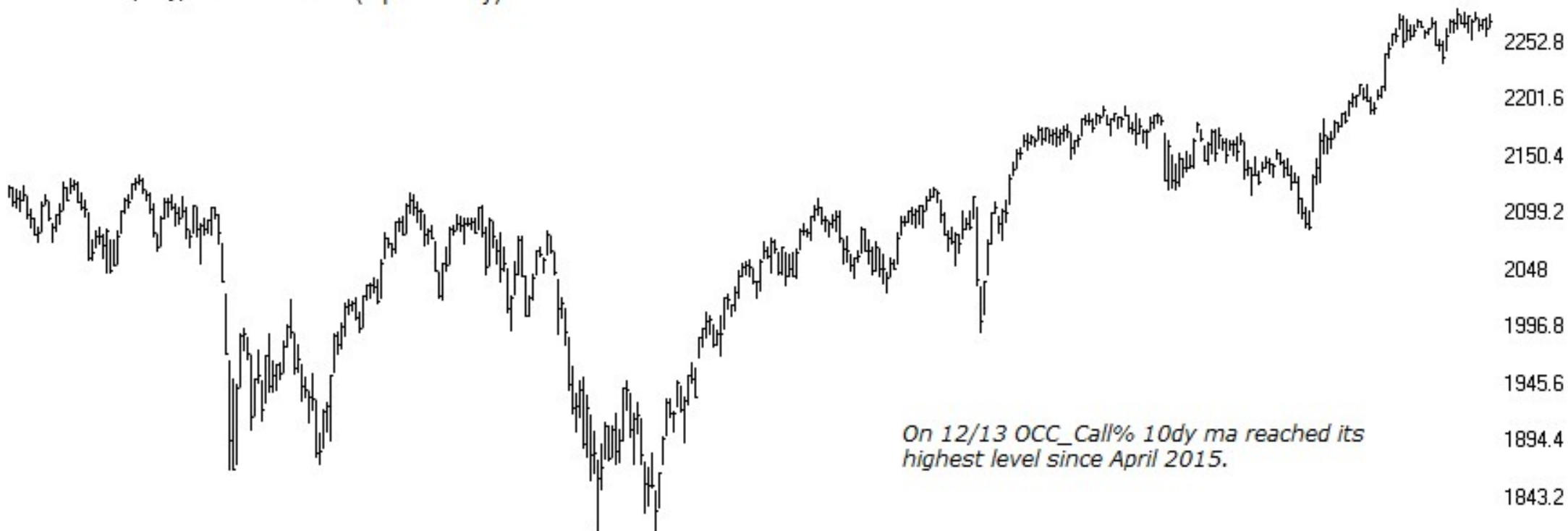


## SPY + NAAIM Exposure Index

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

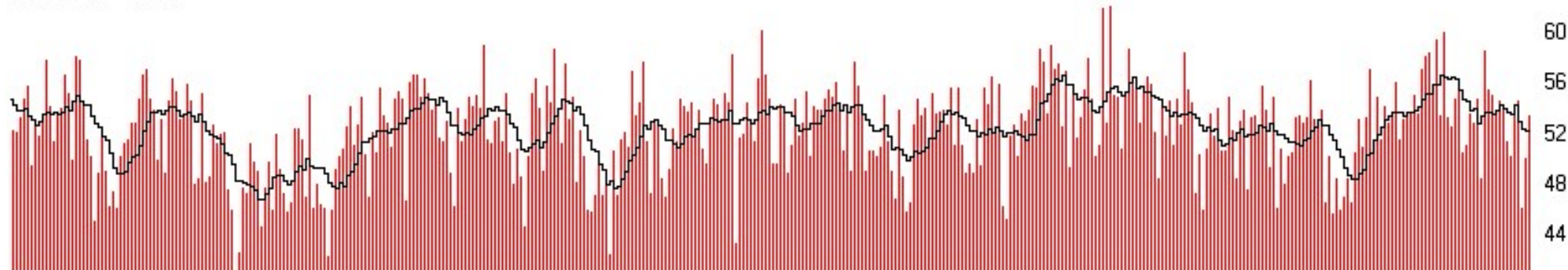


SP500 Index (Daily) + OCC Calls% (equities only)



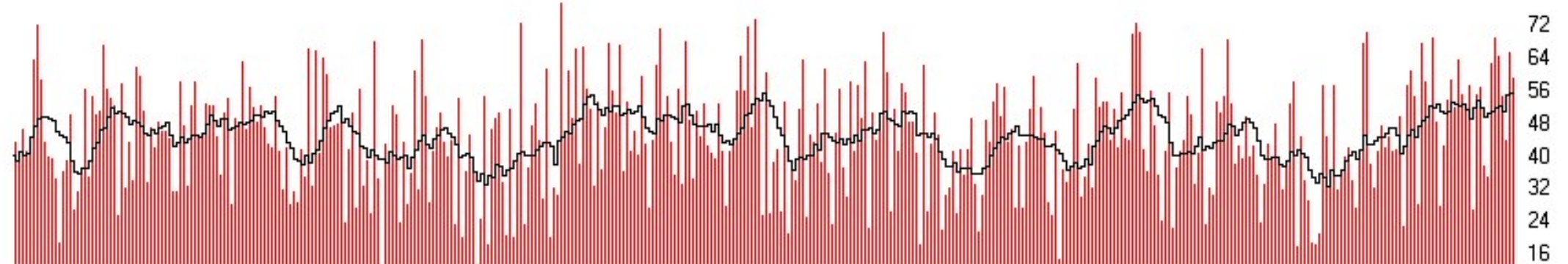
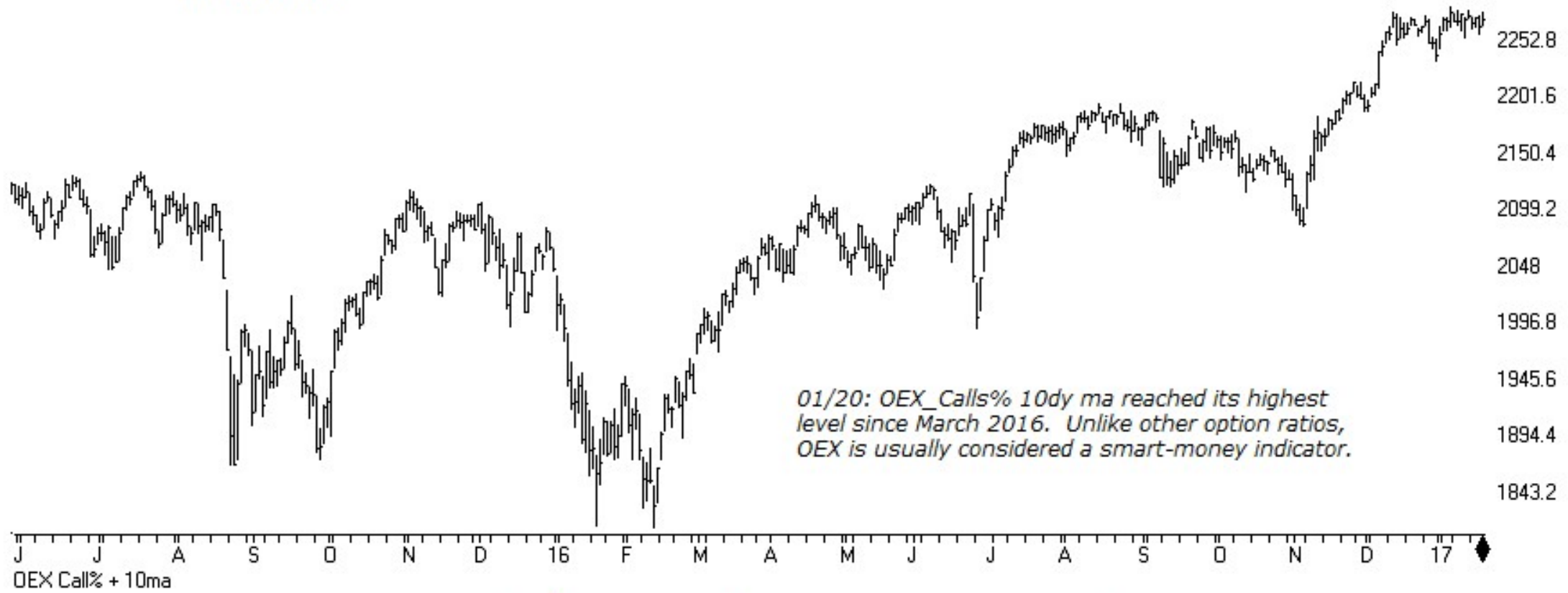
J J A S O N D 16 F M A M J J A S O N D 17

OCC call% + 10ma

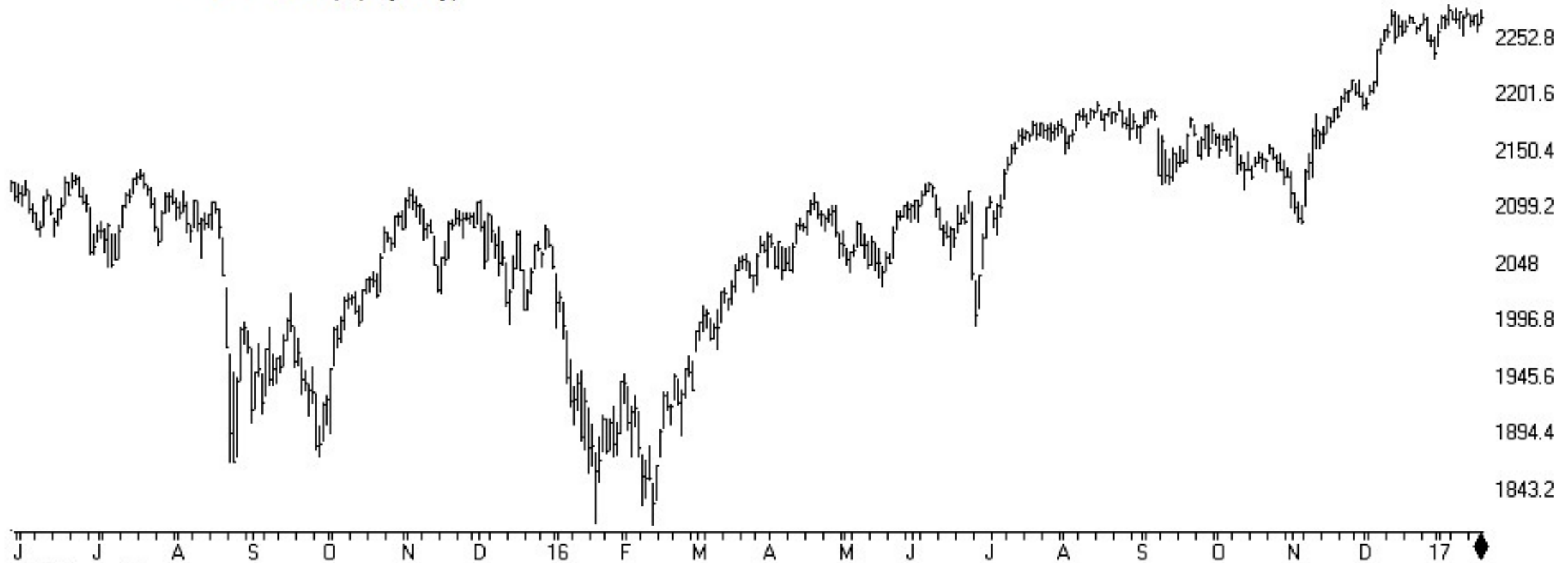


unlike other option ratios, OEX is usually considered a smart-money indicator.

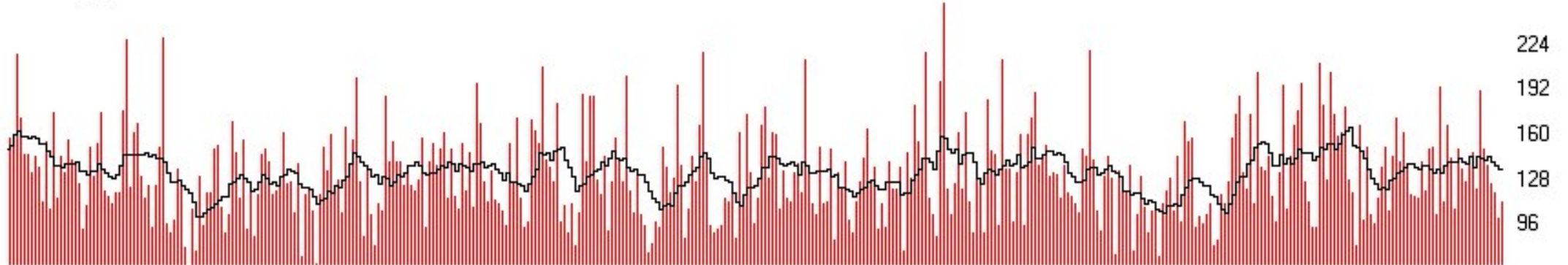
SP500 Index (Daily) + OEX Calls%



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

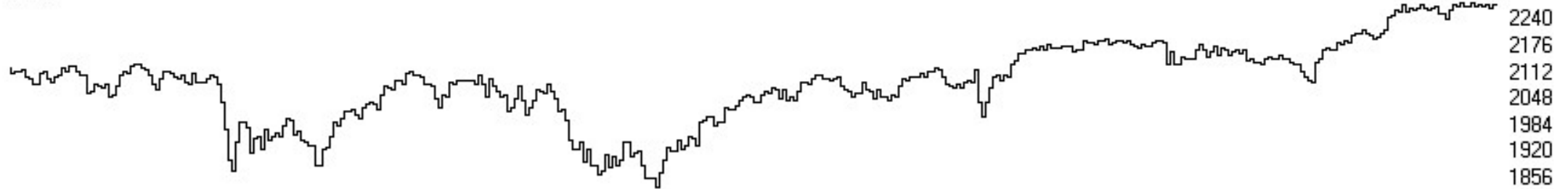
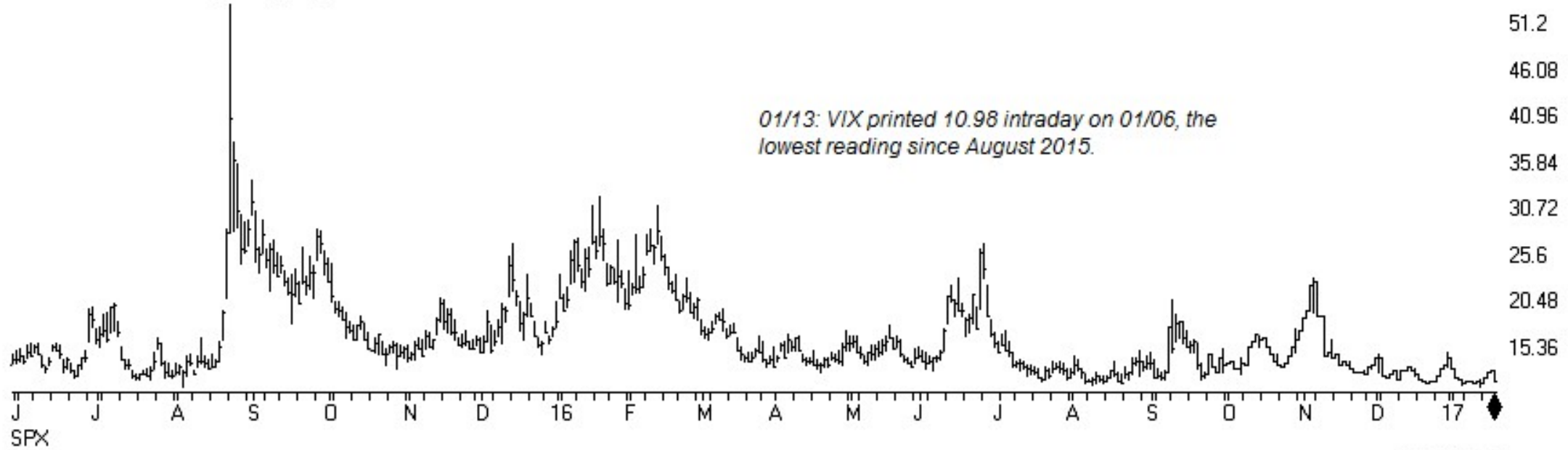


ISEE Equity+10ma

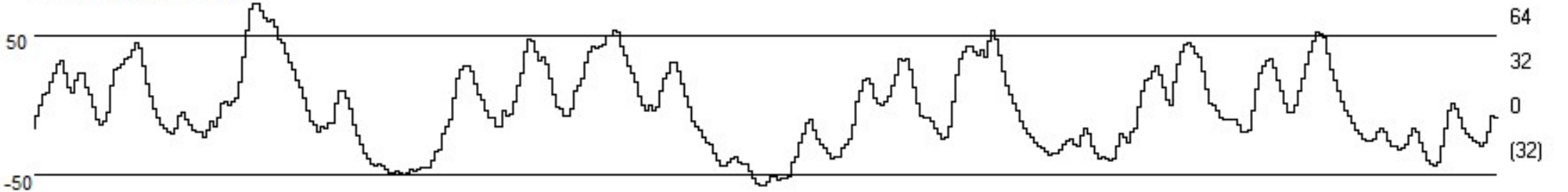




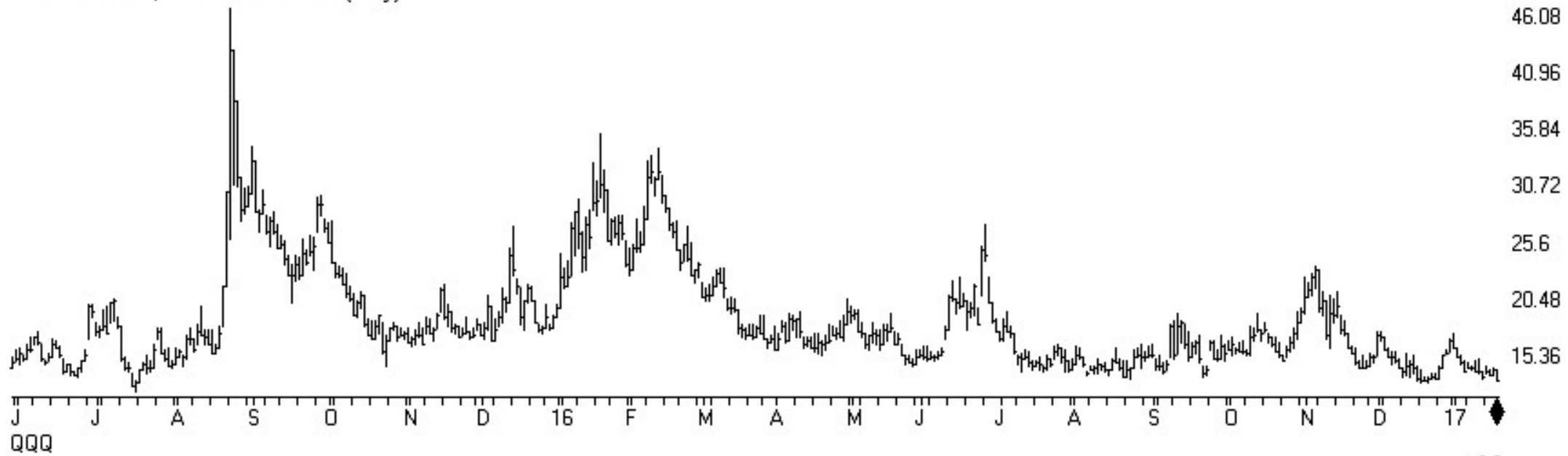
### VIX - S&P 500 Volatility Index (Daily)



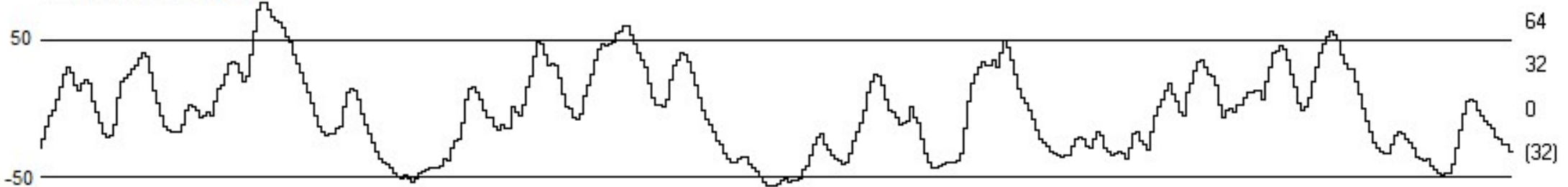
### TCI based on VIX



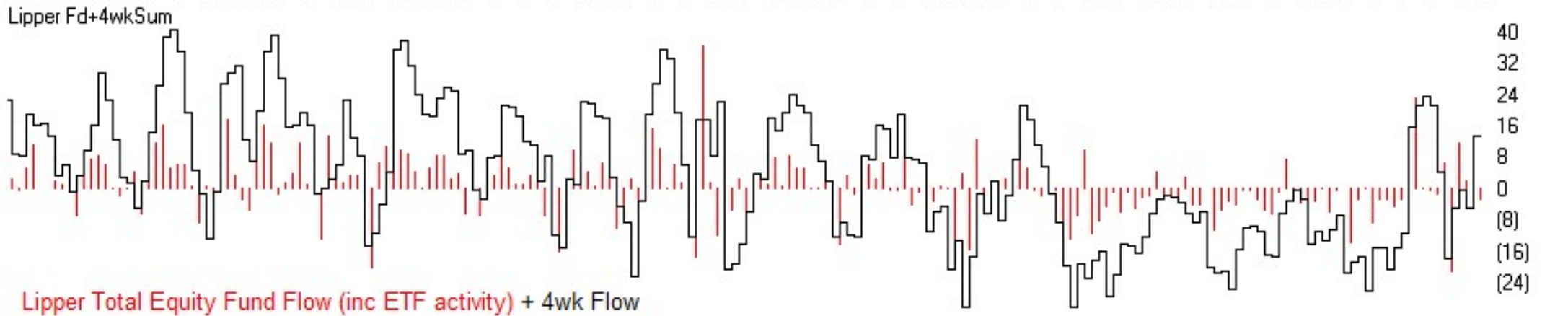
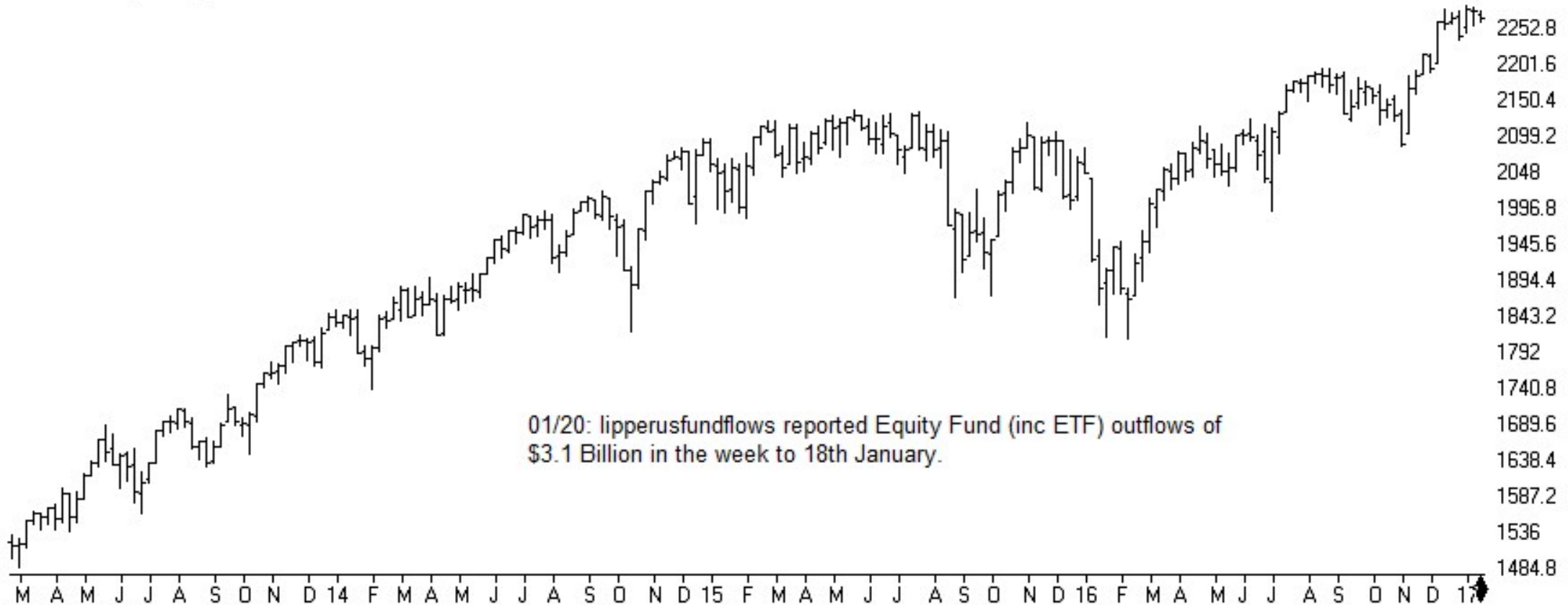
### VXN - NASDAQ VOLATILITY INDEX (Daily)



### TCI based on VXN

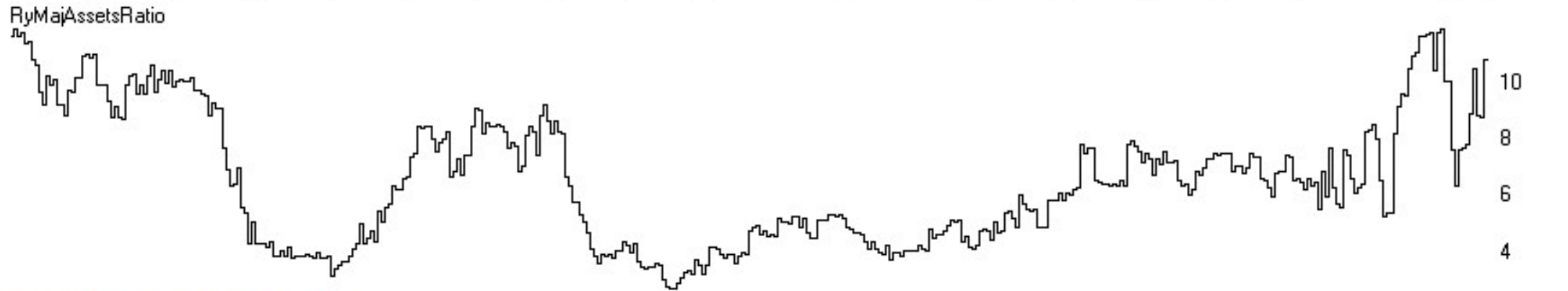
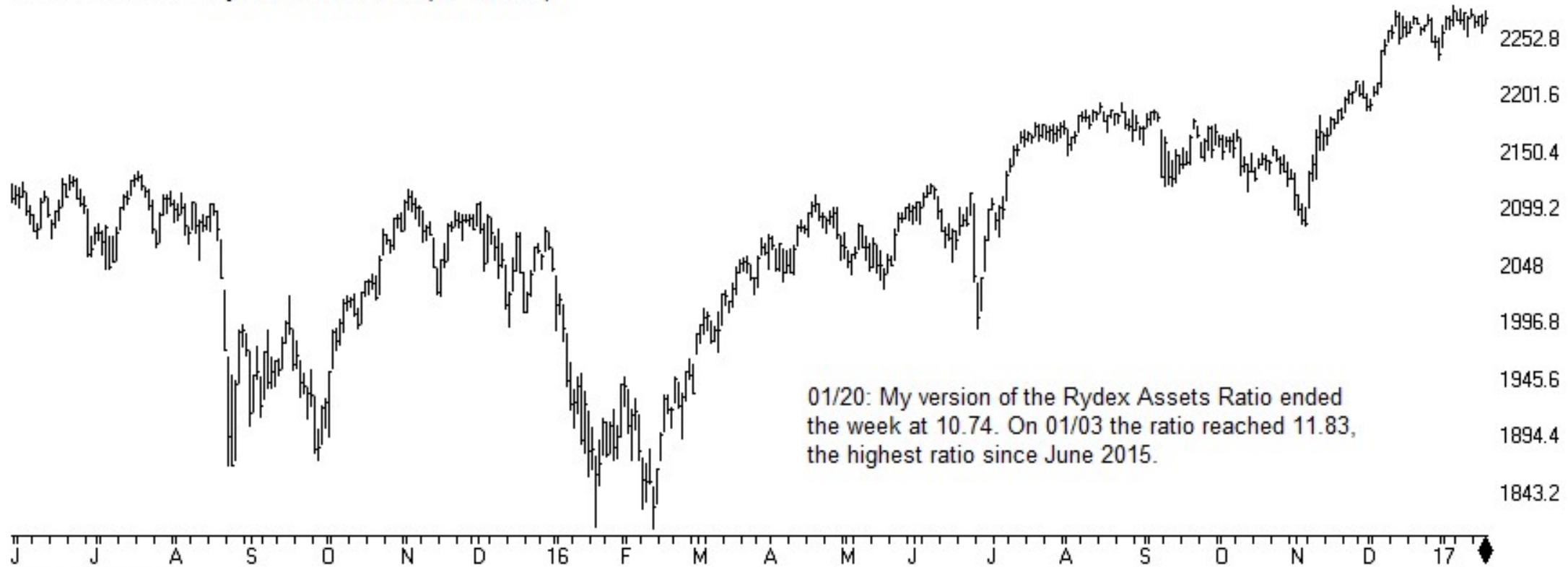


SP500 Index (Weekly)



# Sentiment

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

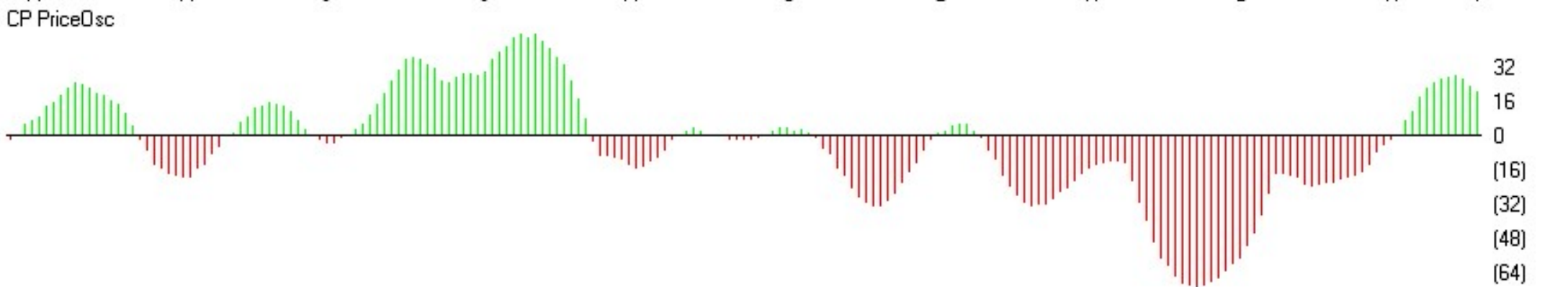
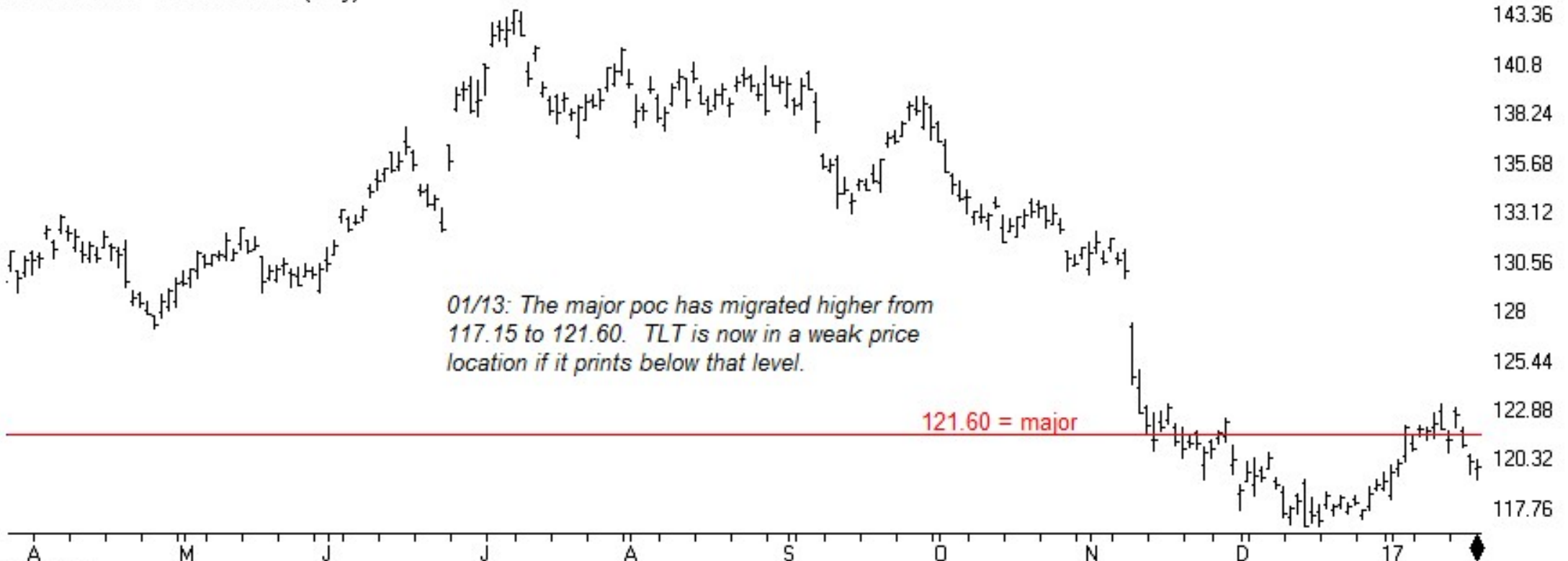


Rydex Assets Ratio (CP version)



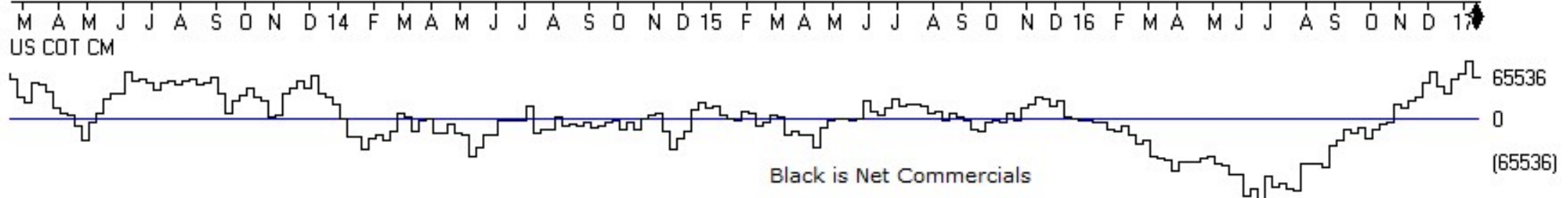
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

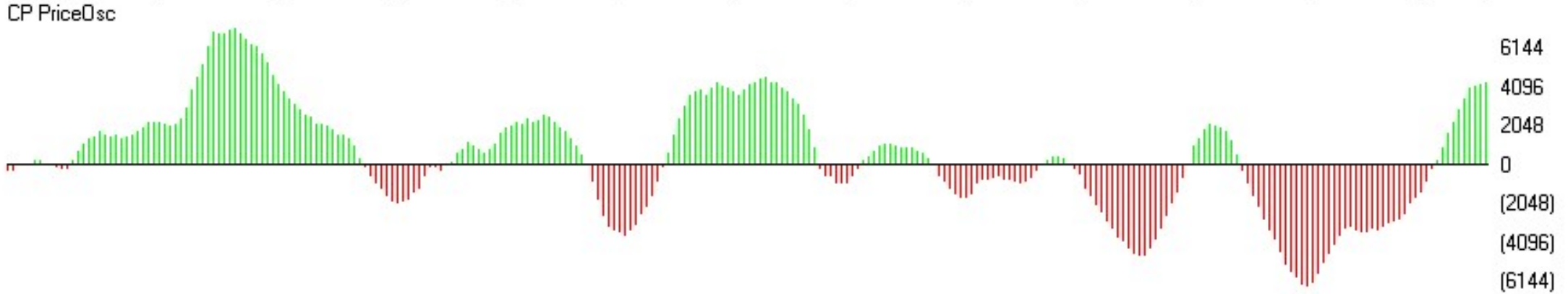
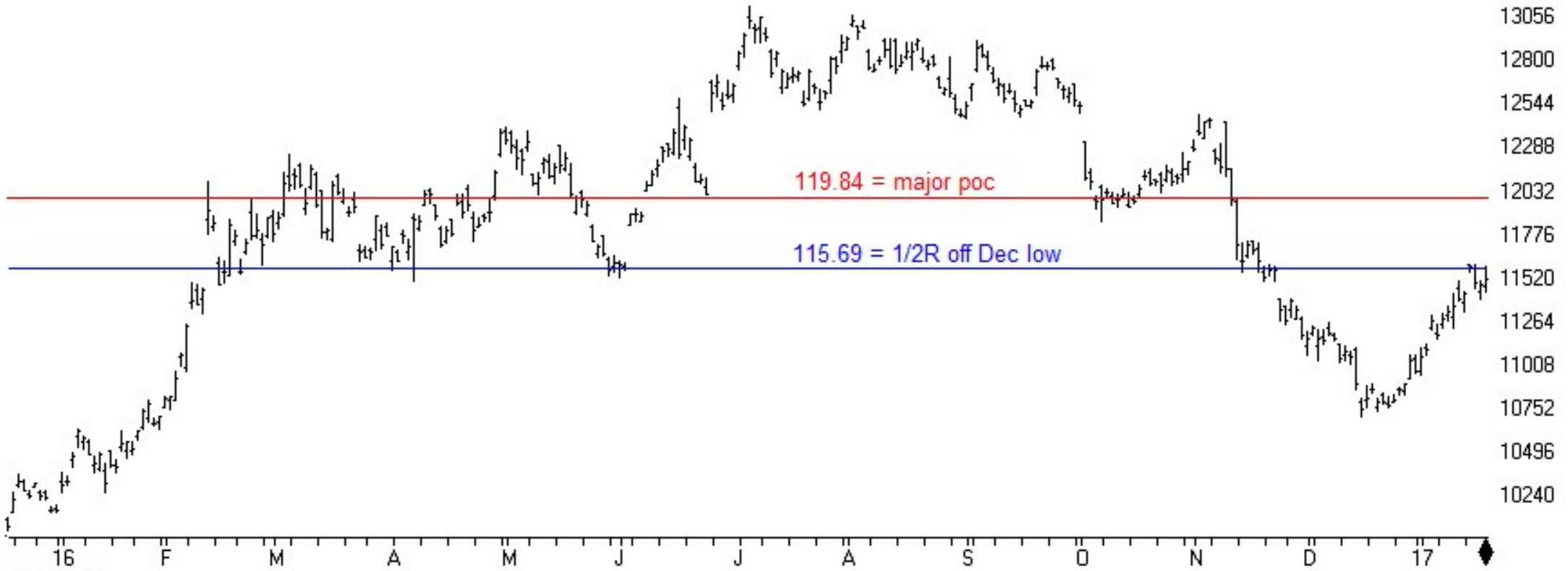


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	88.2	92.2	29.5	14.9	8.3	68.9	3.5	10.5	60.2
01/10/17	100.0	100.0	13.6	0.0	1.5	96.6	0.0	0.0	53.4

T-Bonds	CM Net	LT Net	ST Net
01/17/17	66108	-22735	-43373
01/10/17	89656	-43764	-45892



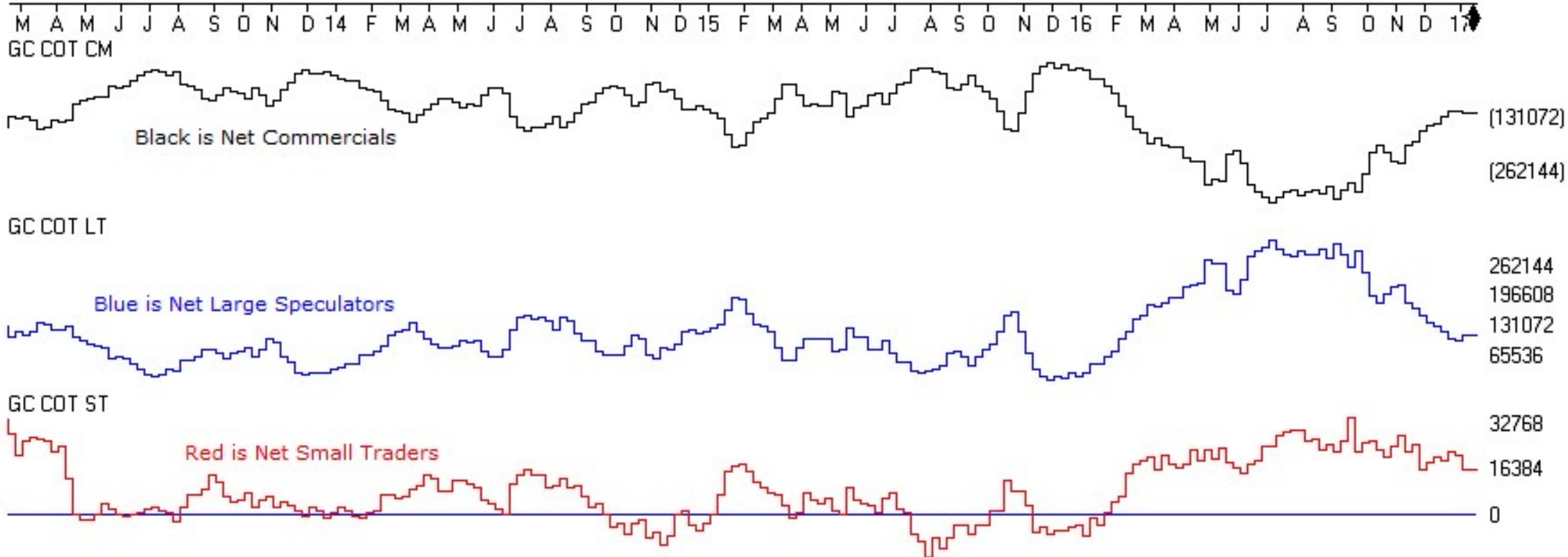
TSR Time Support/Resistance  
STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	97.4	55.6	0	5	0	80.4	0	11.3	58
01/10/17	96.1	57.9	0	6.1	0	79.2	0.4	27.7	67.4



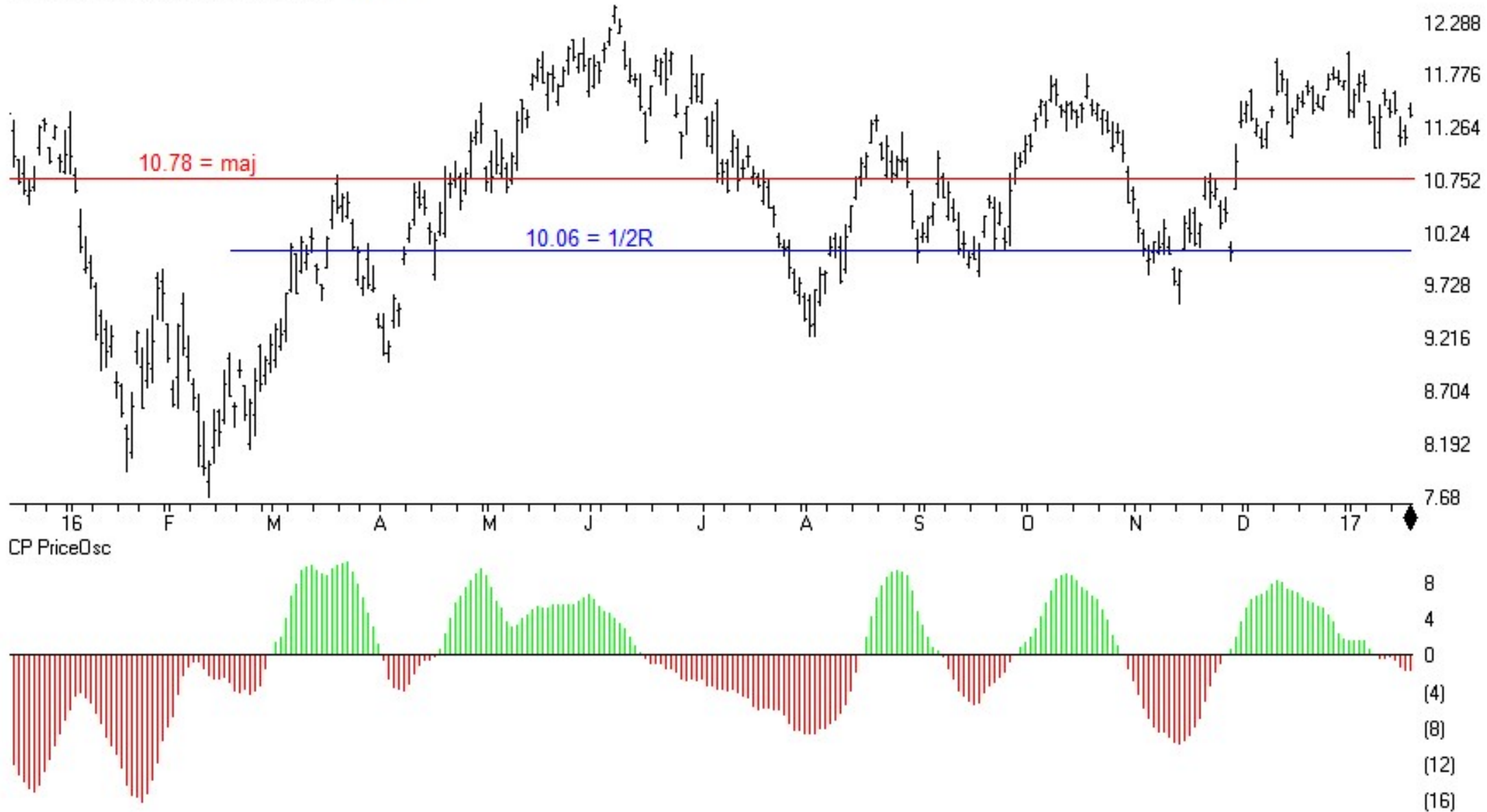
GOLD	CM Net	LT Net	ST Net
01/17/17	-123111	107041	16070
01/10/17	-125816	109482	16334





TSR Time Support/Resistance

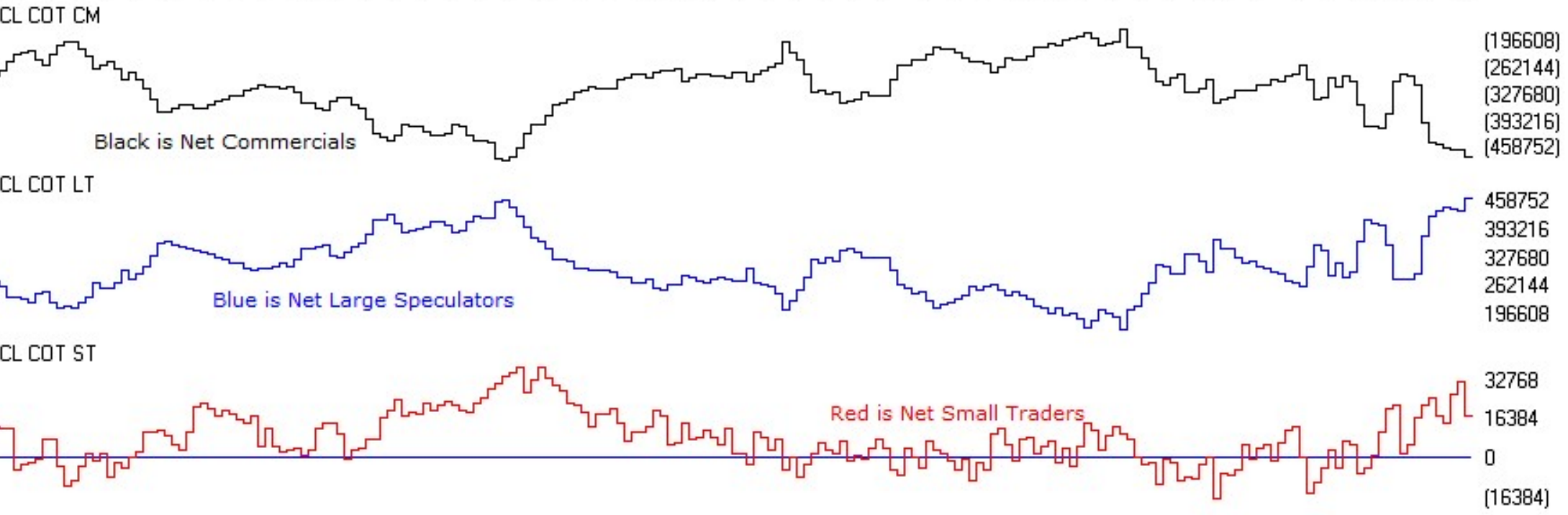
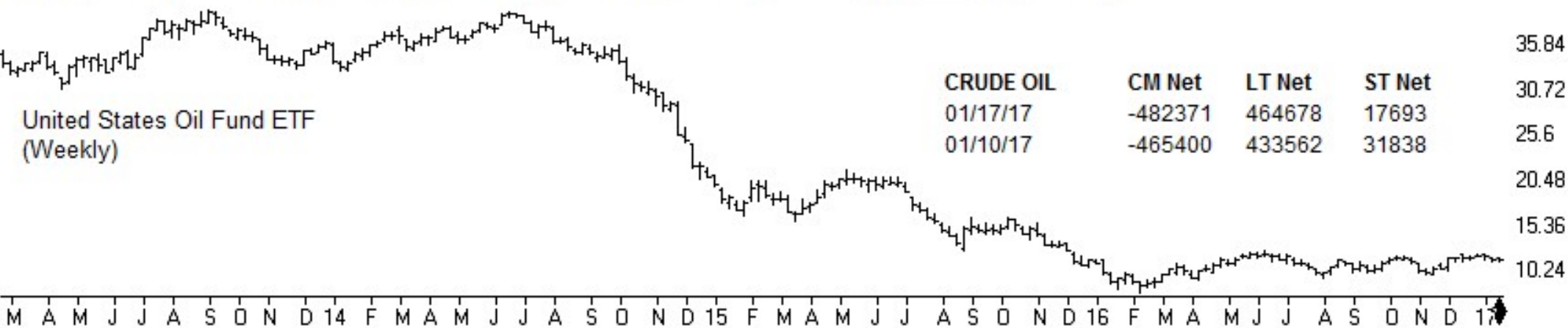
43 UNITED STATES OIL FUND (Daily) (USO)





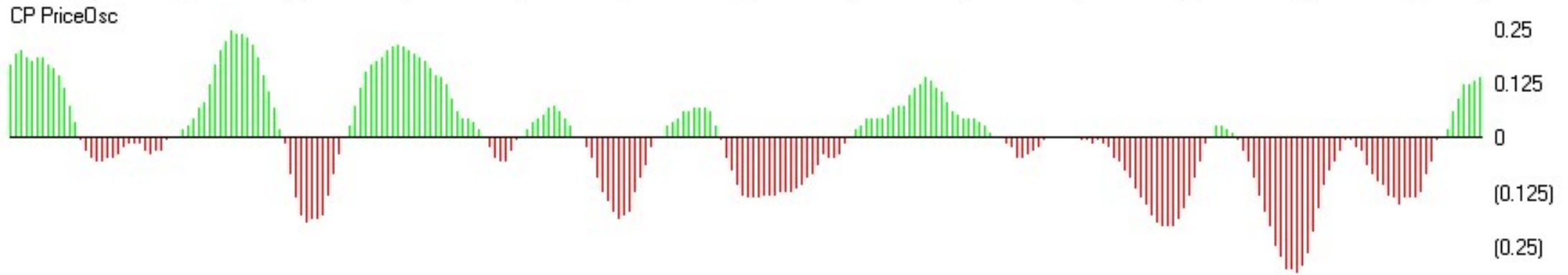
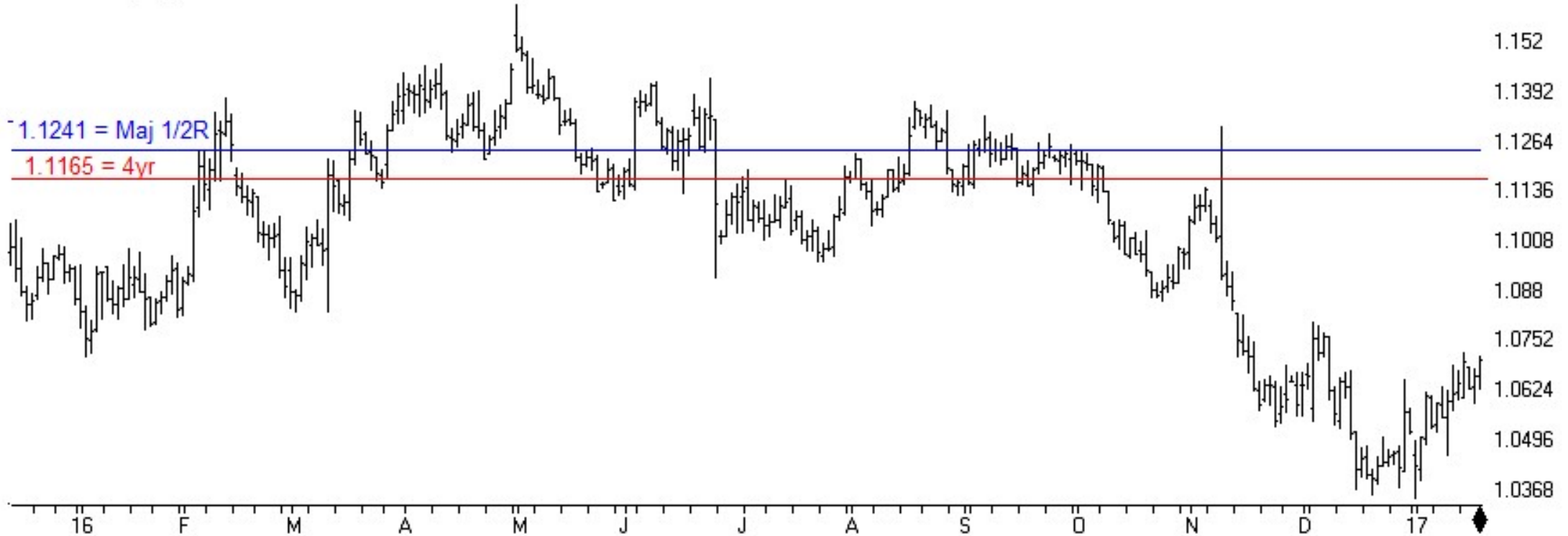


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	0.0	18.3	76.2	100.0	36.1	0.0	69.8	9.5	16.7
01/10/17	0.7	28.6	84.3	93.9	27.3	0.3	100.0	34.9	0.0

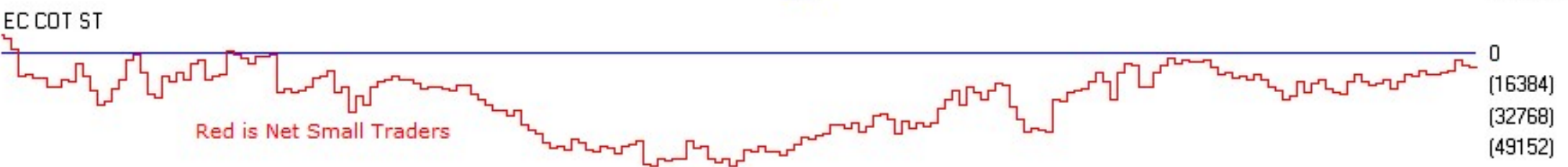


TSR Time Support/Resistance

51 EURUSD (Daily)



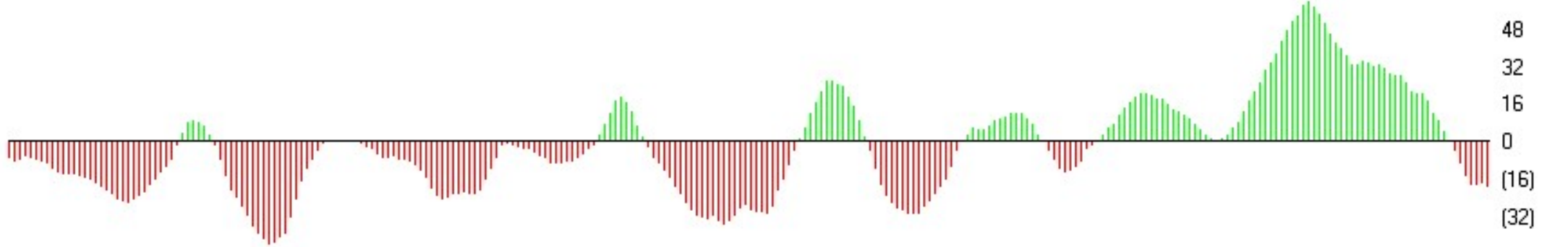
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	2.1	19.2	100.0	99.1	82.9	10.3	77.3	66.9	9.4
01/10/17	0.0	0.0	97.1	100.0	100.0	19.3	83.8	75.6	10.7



53 USDJPY (Daily)

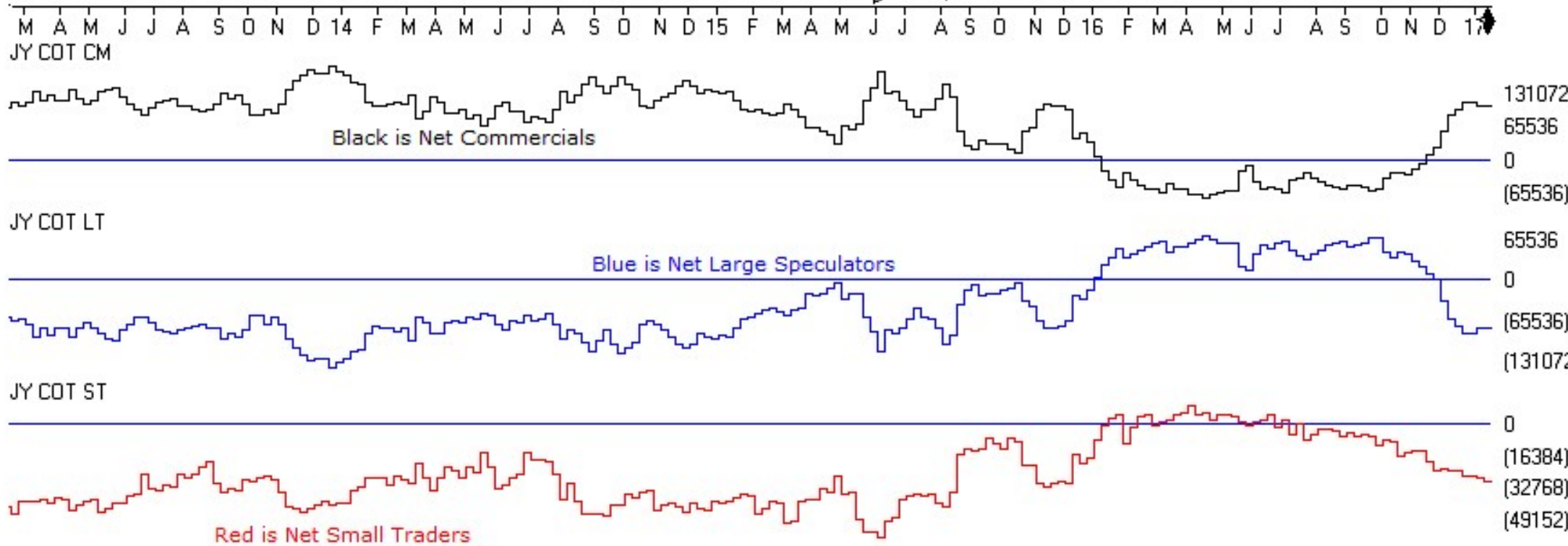
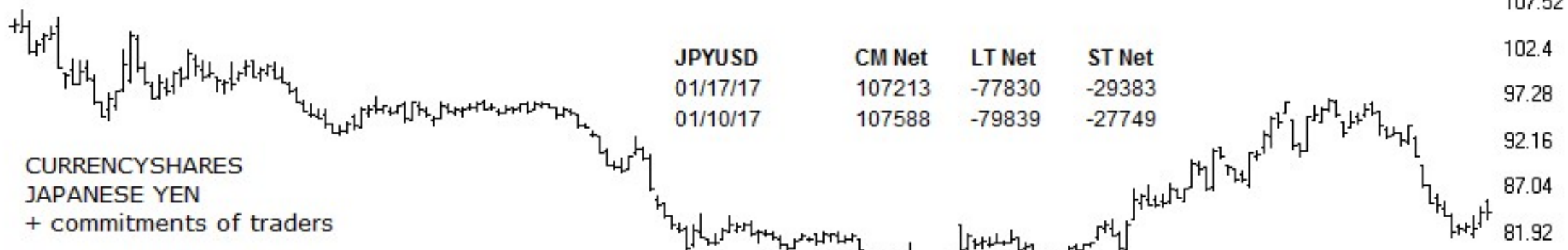


CP Price0sc





JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/17/17	96.2	98.8	22.1	5.9	2.0	71.7	0.0	5.6	69.6
01/10/17	96.4	100.0	22.0	4.6	0.0	72.4	0.0	14.0	73.7





# ChartProfit

<http://www.chartprofitwebcast.com>