

ChartProfit

Charts to Friday 27th January 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 01/27

	-5	-4	-3	-2	↓
NYSE	70	80	74	64	67
NasDaq	65	71	68	54	58
SP500	65	79	73	68	68
ND100	56	71	71	71	75
R2000	76	77	69	52	57

number = % stocks >50day ma

01/27: NAAIM exposure index. Was higher at 99.28. Seven 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:

01/27: My version of the Rydex Assets Ratio ended the week at 7.63. On 01/03 the ratio reached 11.83, the highest ratio since June 2015.

01/27: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$5.7 Billion in the week to 25th January.

VIX:

01/27: VIX printed 10.3 intraday on Friday, the lowest reading for two and a half years.

***** SENTIMENT

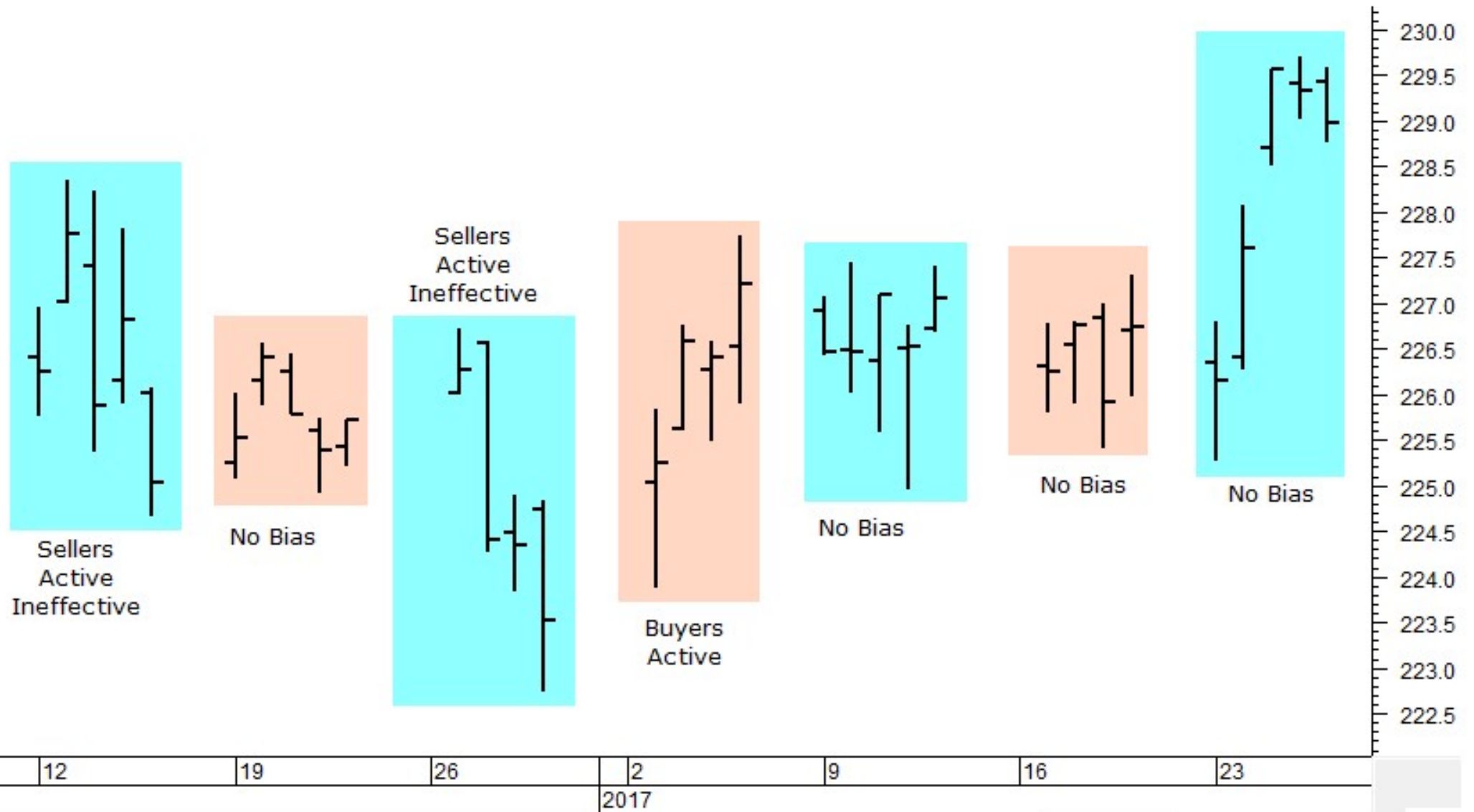
Consensus Polls:

01/27: AAll (public poll). Bulls% was lower at 31.6% (from 37%) - a twelve week low. Bears% was higher at 33.5% (from 32.7%) - a twelve week high.

01/27: Investors Intelligence. Bulls% was lower at 58.2%, down from previous week's 60.3% which was the highest Bulls% since June 2014. Bear% was slightly higher at 17.5% - previous week's 17.3% was the lowest since July 2015.

01/27: Market Vane (advisers) poll was unchanged at 65. Poll reached 66 six weeks ago, the highest since January 2014.

SPY Weekly Structure

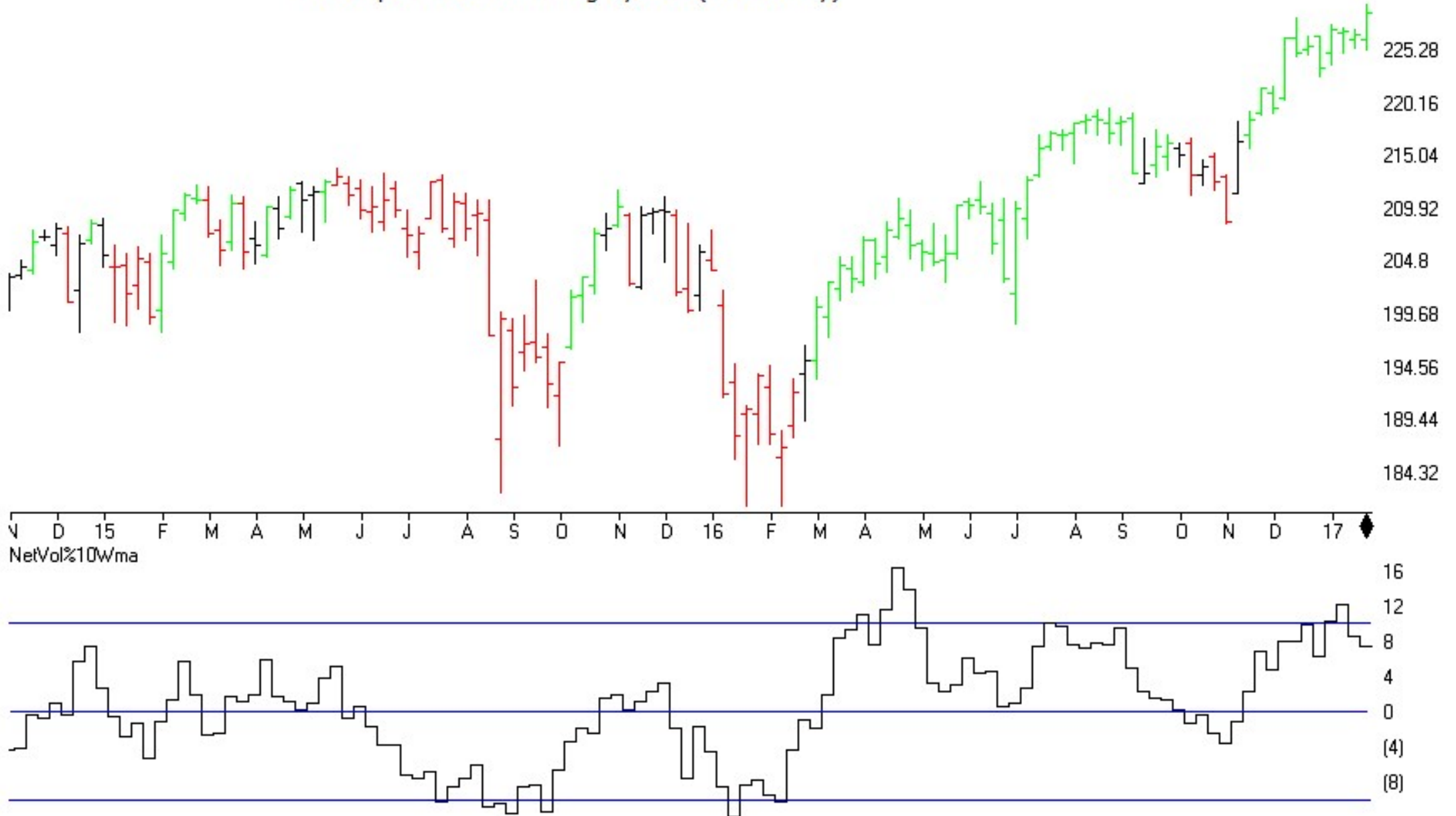


Commitments of Traders

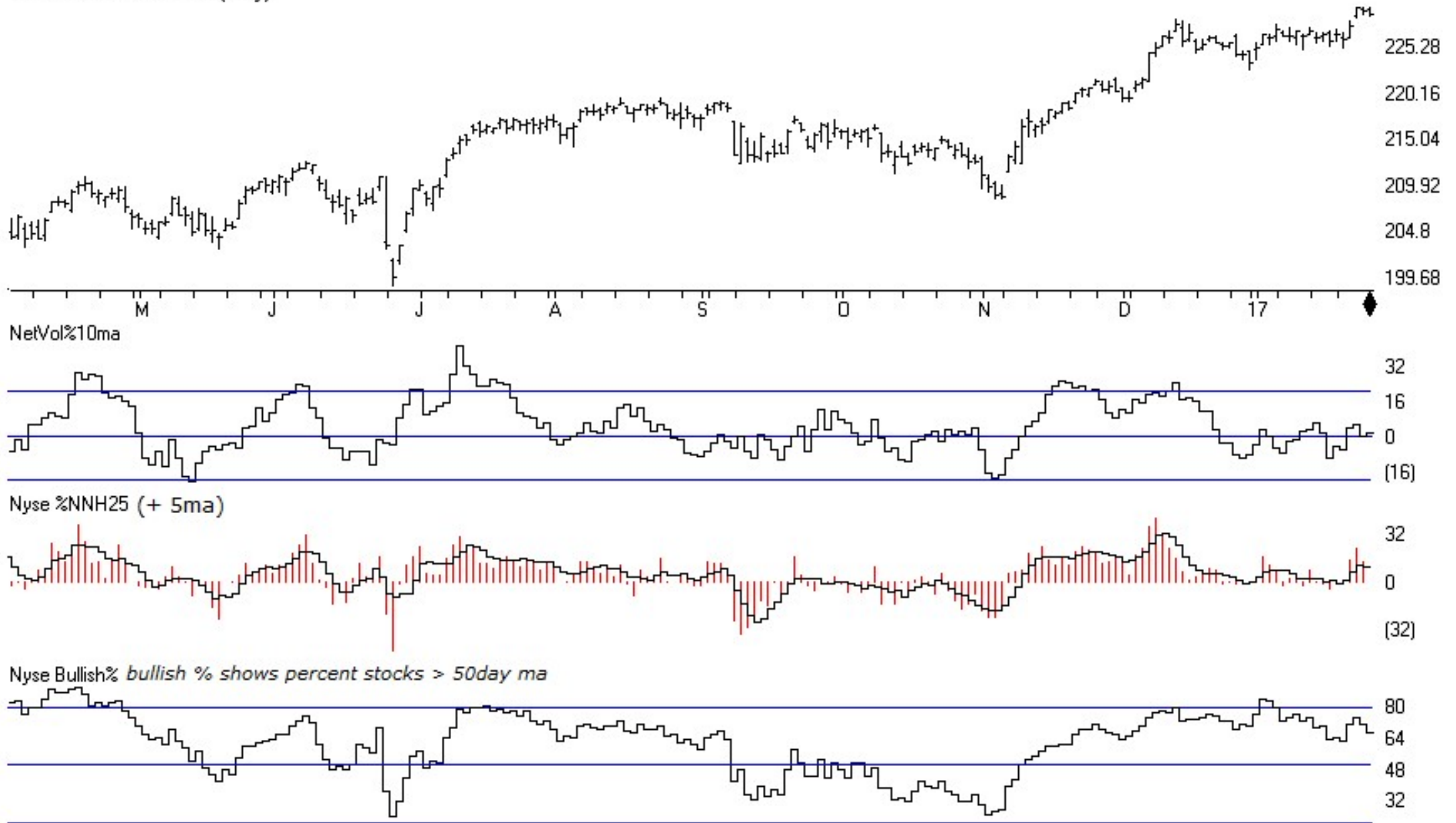
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/24/17	47.1	48.3	53.2	12.1	0.0	33.0	68.2	64.1	47.6
01/17/17	40.2	46.0	66.9	13.1	0.0	30.4	75.2	71.4	40.3
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/24/17	95.9	73	3	6.1	0	62.6	4.9	0.8	44
01/17/17	97.4	55.6	0	5	0	80.4	0	11.3	58
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/24/17	0.0	10.3	83.6	100.0	54.9	0.0	65.0	0.2	14.4
01/17/17	0.0	18.3	76.2	100.0	36.1	0.0	69.8	9.5	16.7
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/24/17	88.8	96.1	40.1	8.8	5.1	81.8	11.4	7.6	42.0
01/17/17	88.2	92.2	29.5	14.9	8.3	68.9	3.5	10.5	60.2
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/24/17	0.0	15.8	86.7	85.0	62.5	33.7	96.4	80.3	21.4
01/10/17	15.3	11.4	19.9	74.8	73.9	76.9	82.4	78.3	43.1
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
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
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/24/17	14.7	18.7	100.0	81.4	80.0	0.0	100.0	88.4	37.3
01/17/17	13.3	13.3	96.9	83.0	82.0	2.8	100.0	85.8	46.9

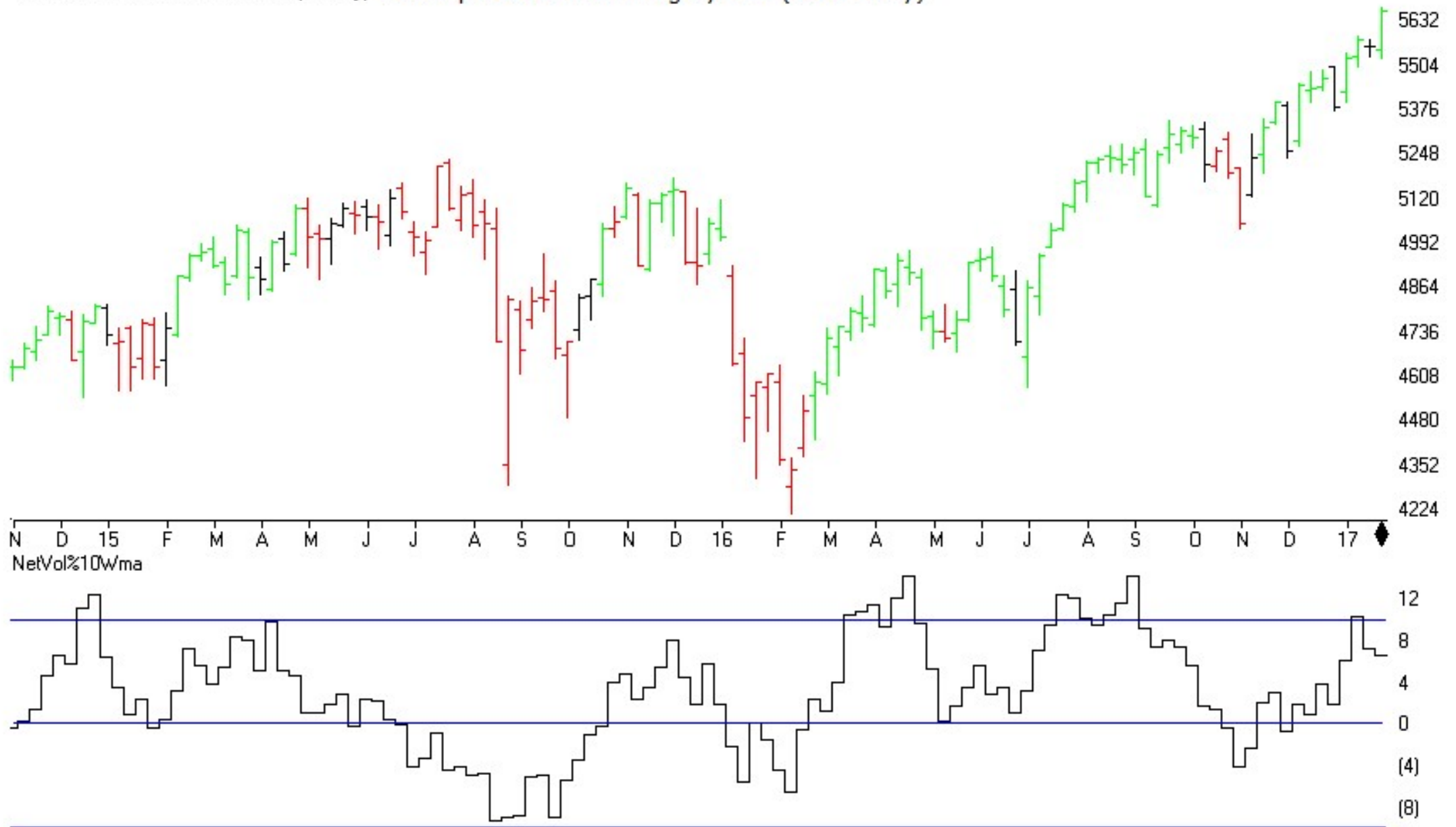
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



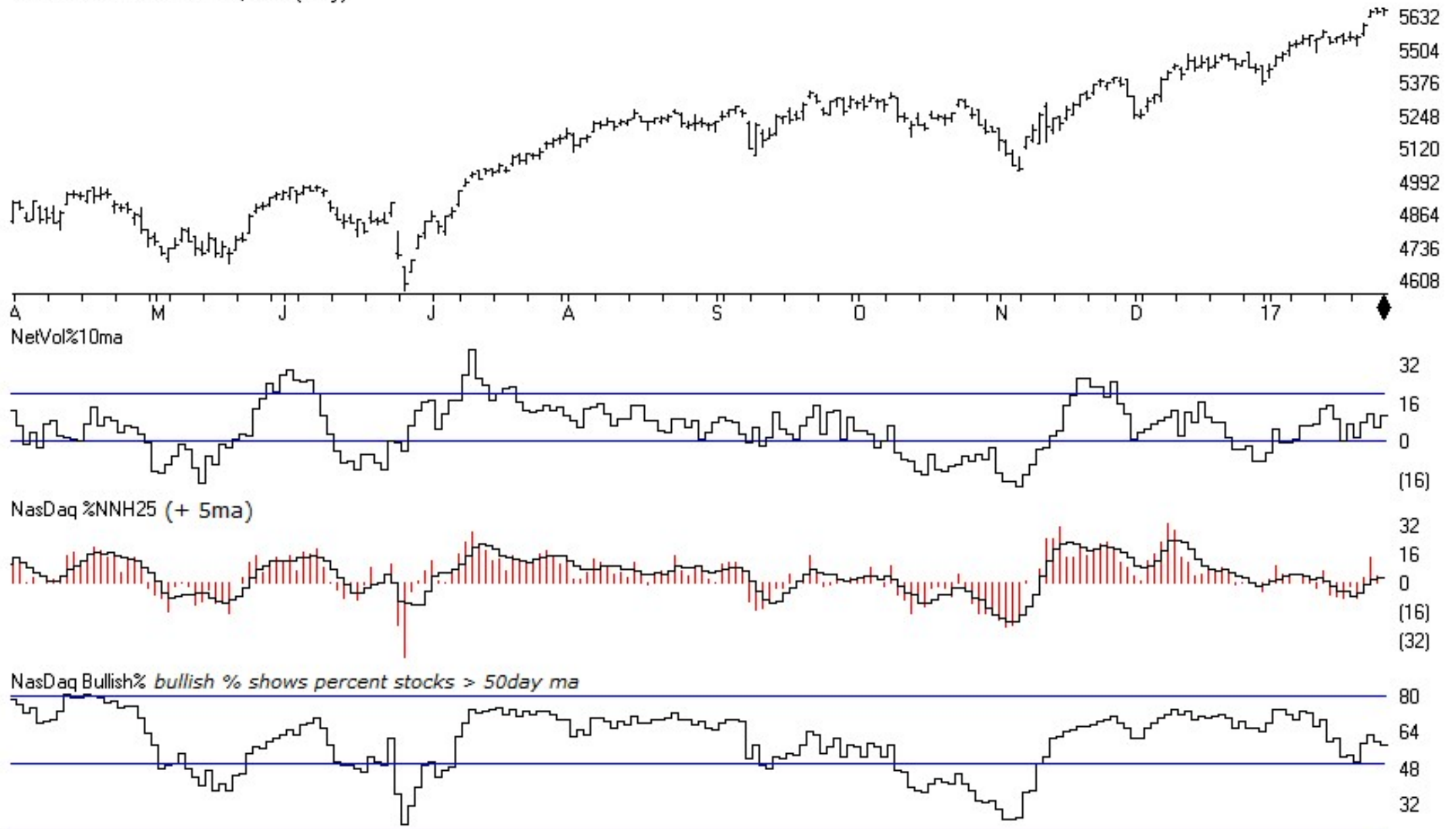
MARKET CHART NYSE (Daily)



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

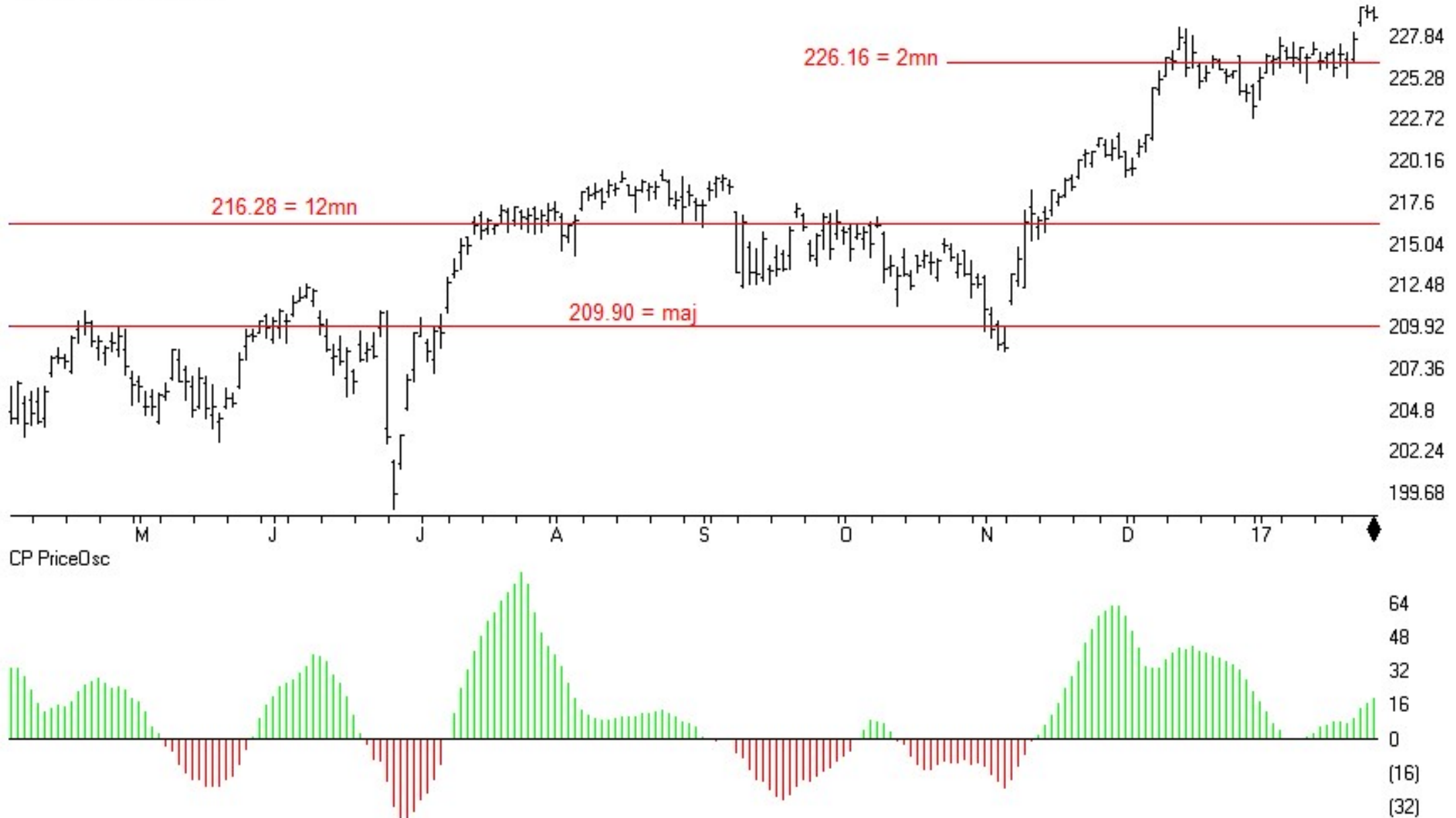


MARKET CHART NASDAQ 1800 (Daily)



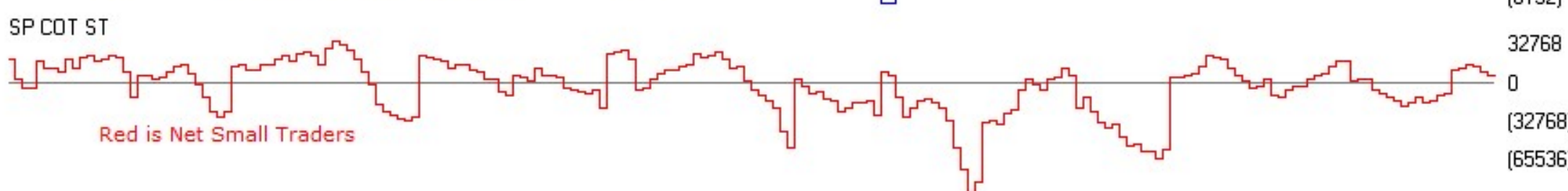
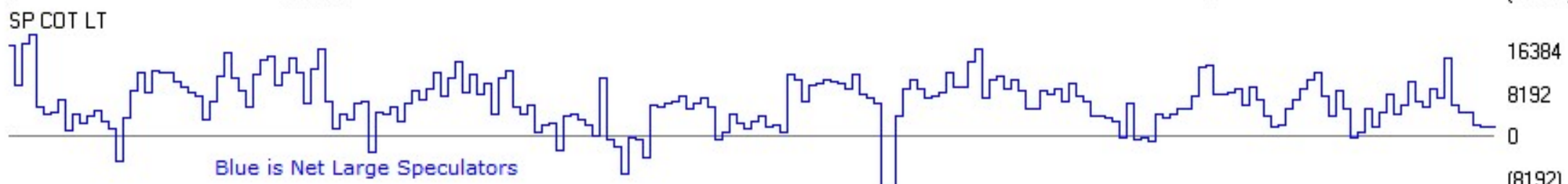
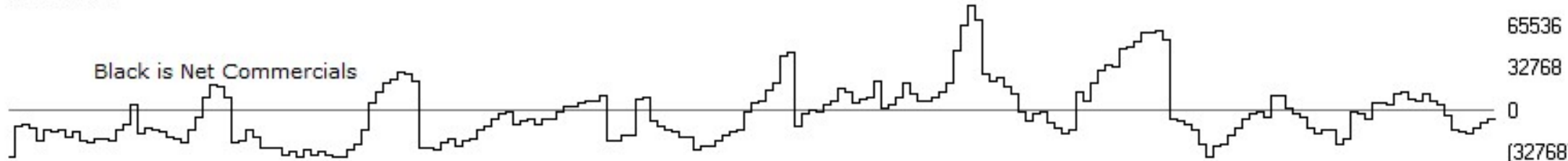
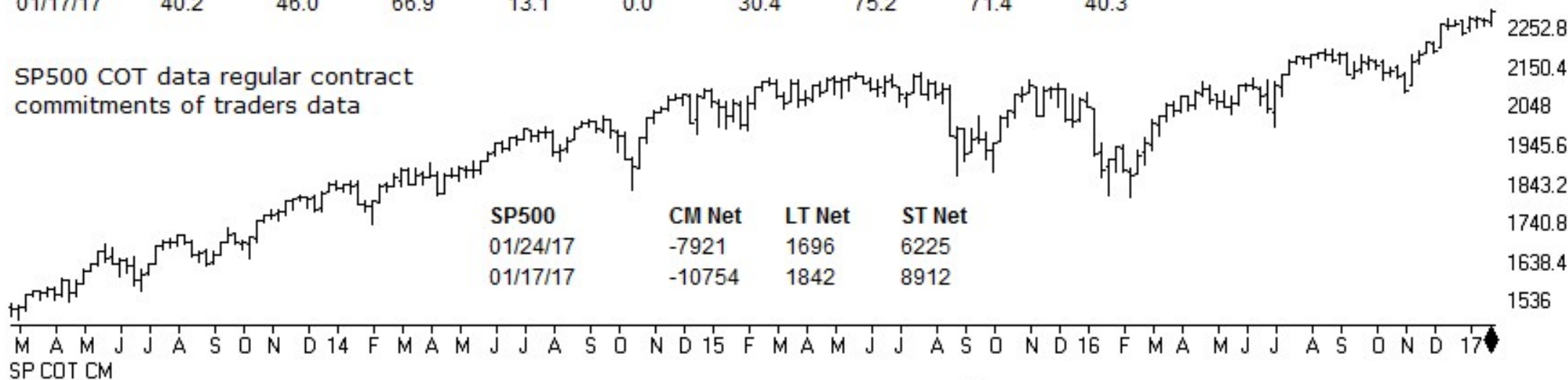
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



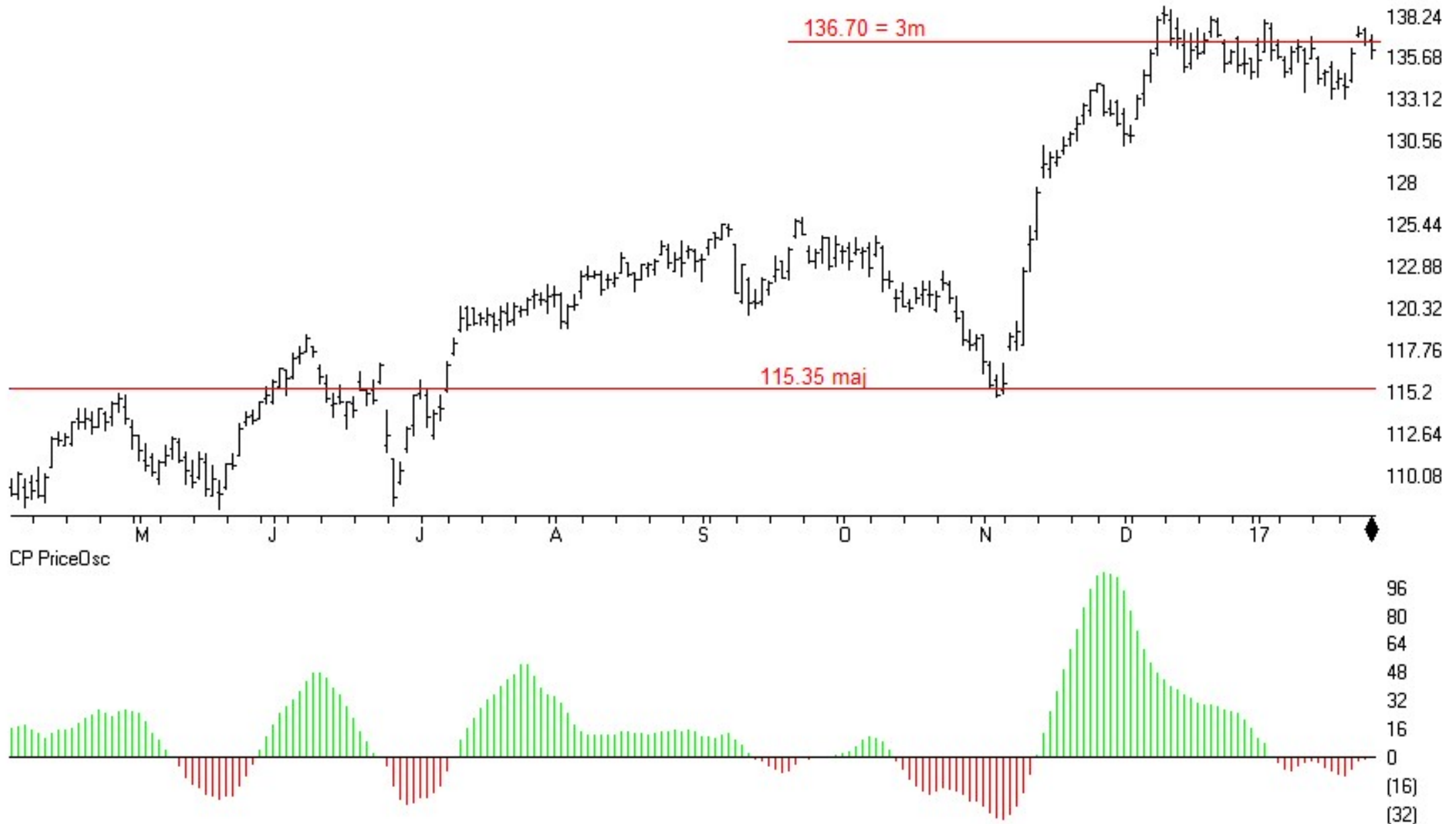
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/24/17	47.1	48.3	53.2	12.1	0.0	33.0	68.2	64.1	47.6
01/17/17	40.2	46.0	66.9	13.1	0.0	30.4	75.2	71.4	40.3

SP500 COT data regular contract commitments of traders data



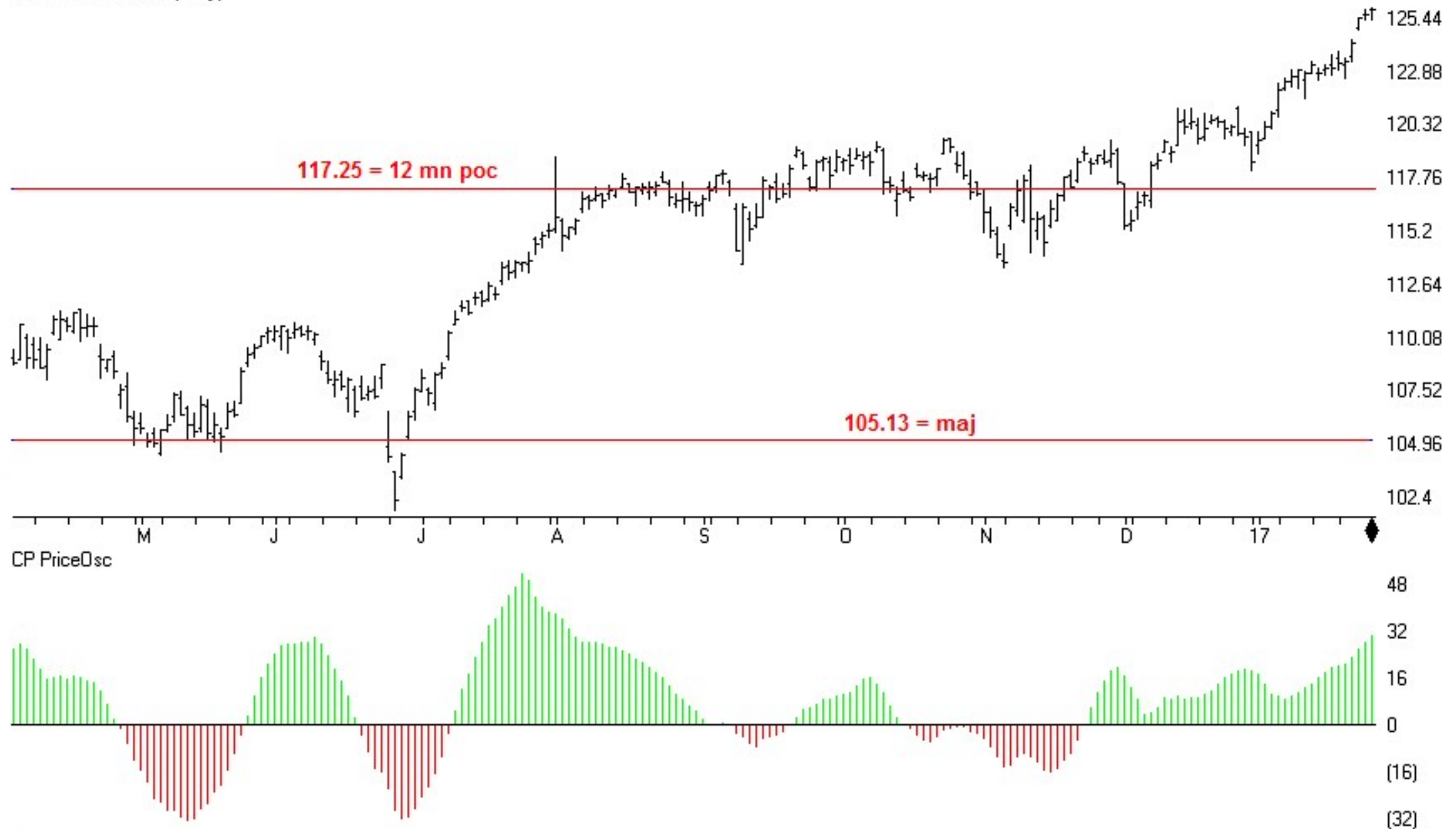
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

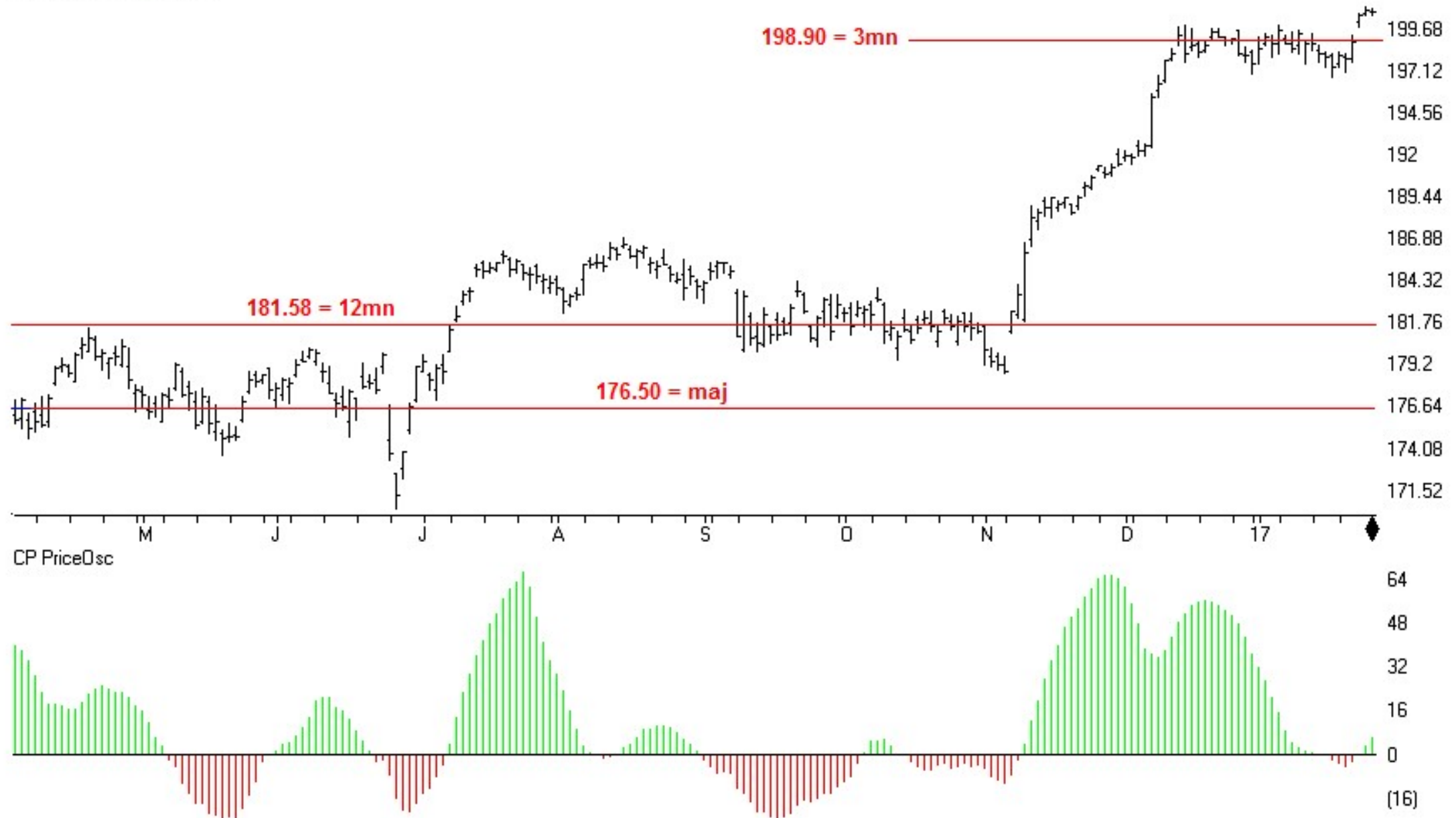


TSR Time Support/Resistance

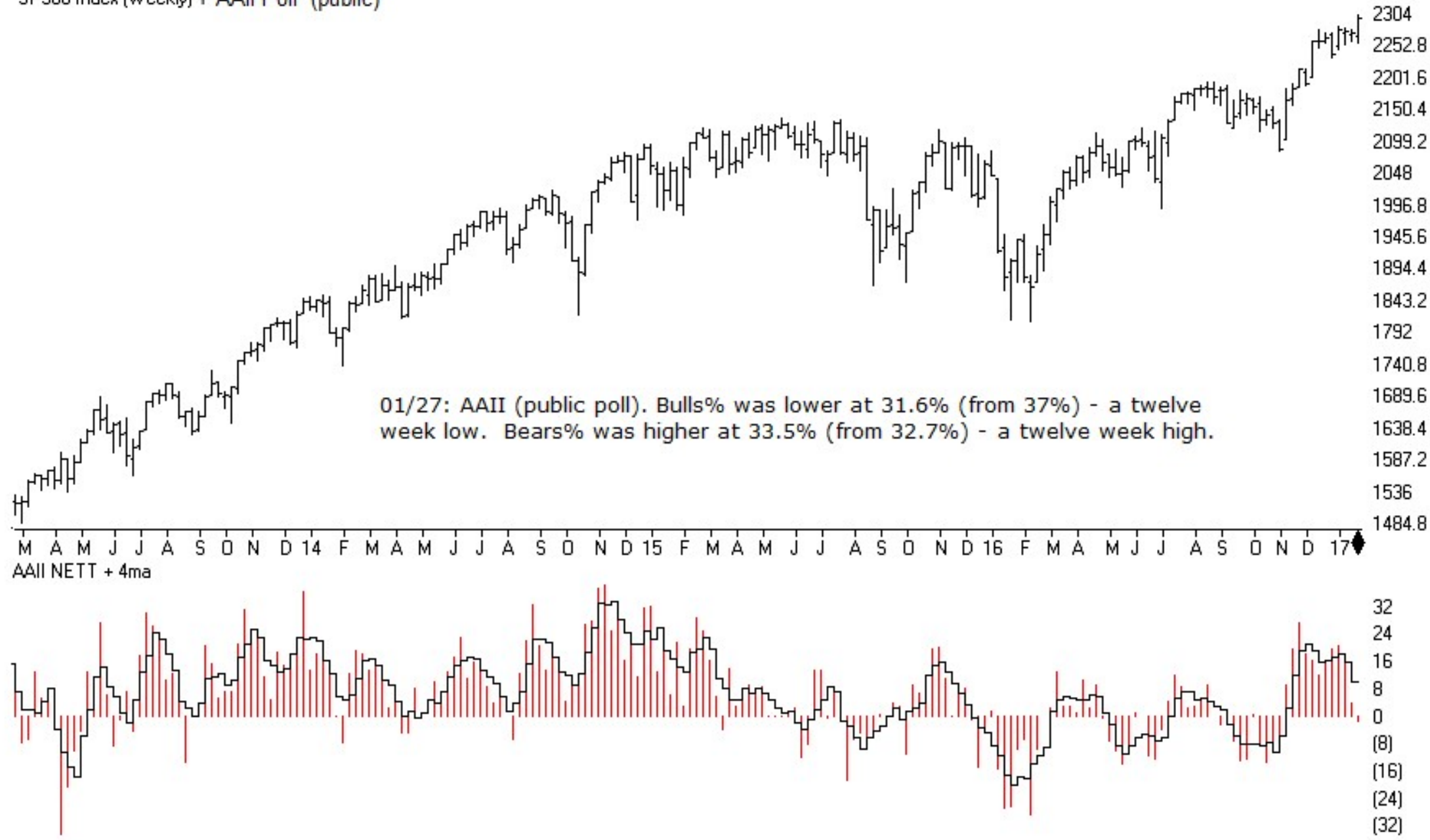
12 QQQ N100 ETF (Daily)



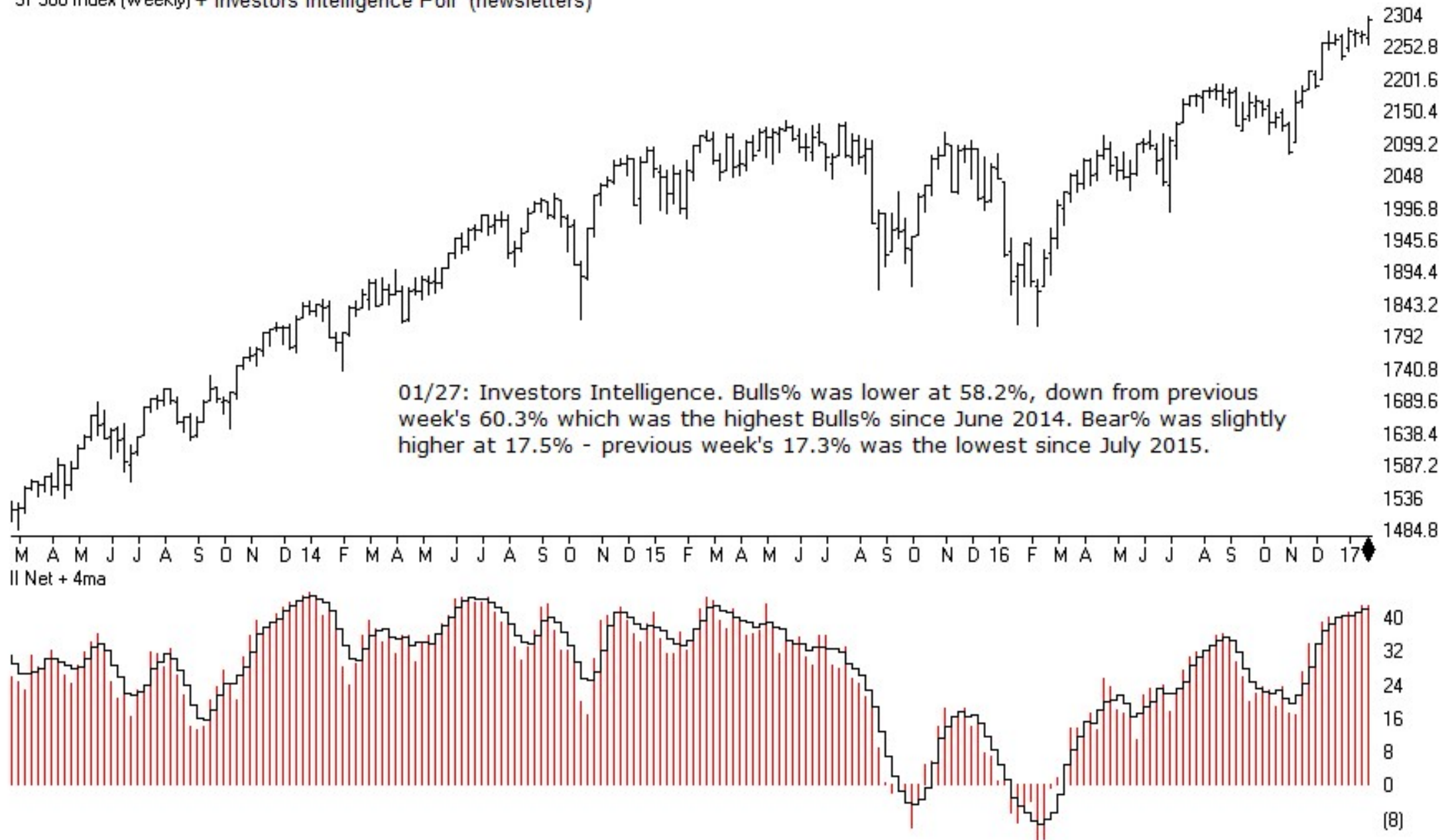
TSR Time Support/Resistance 10 DIA DOW ETF (Daily)



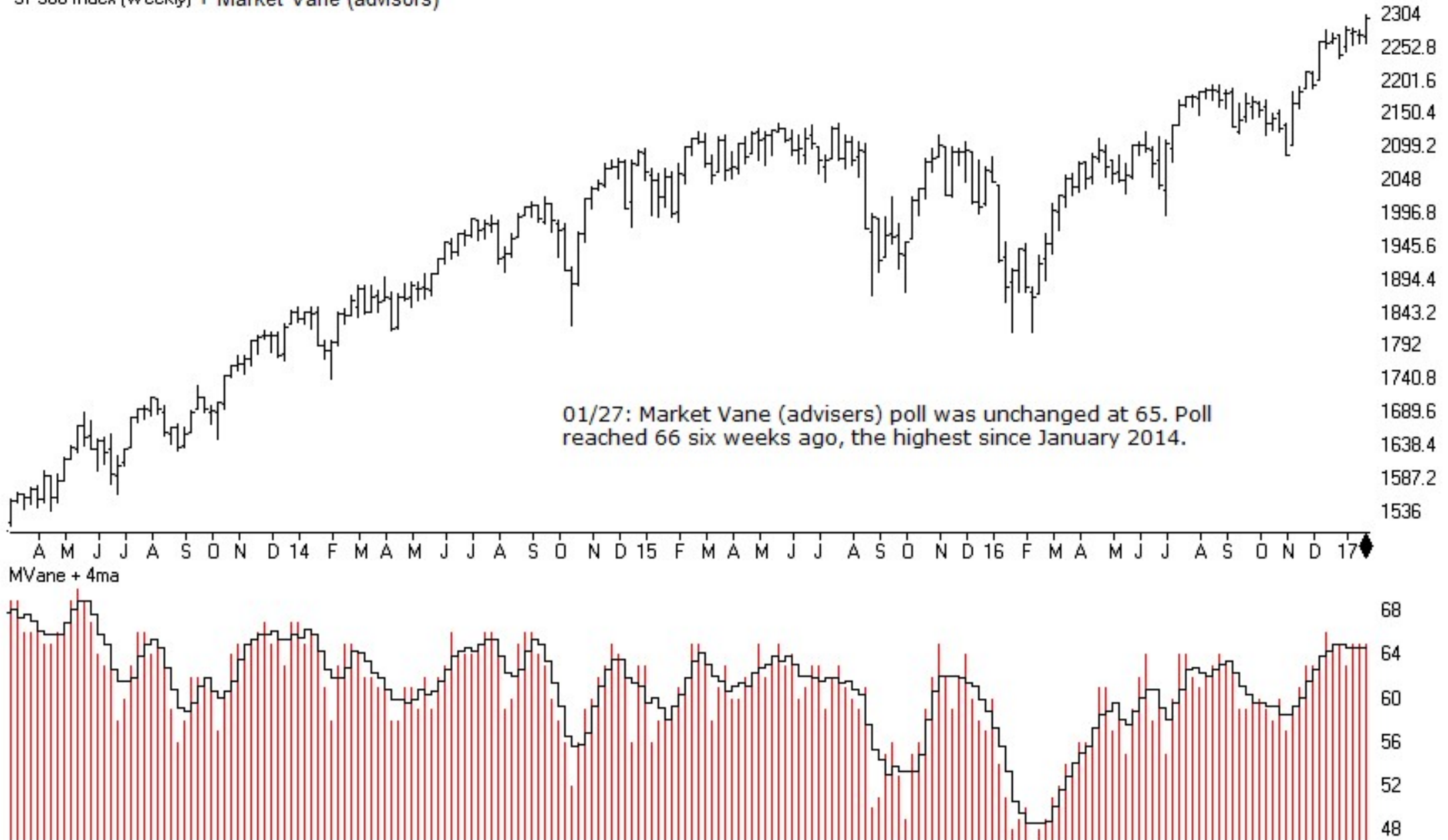
SP500 Index (Weekly) + AAI Poll (public)



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

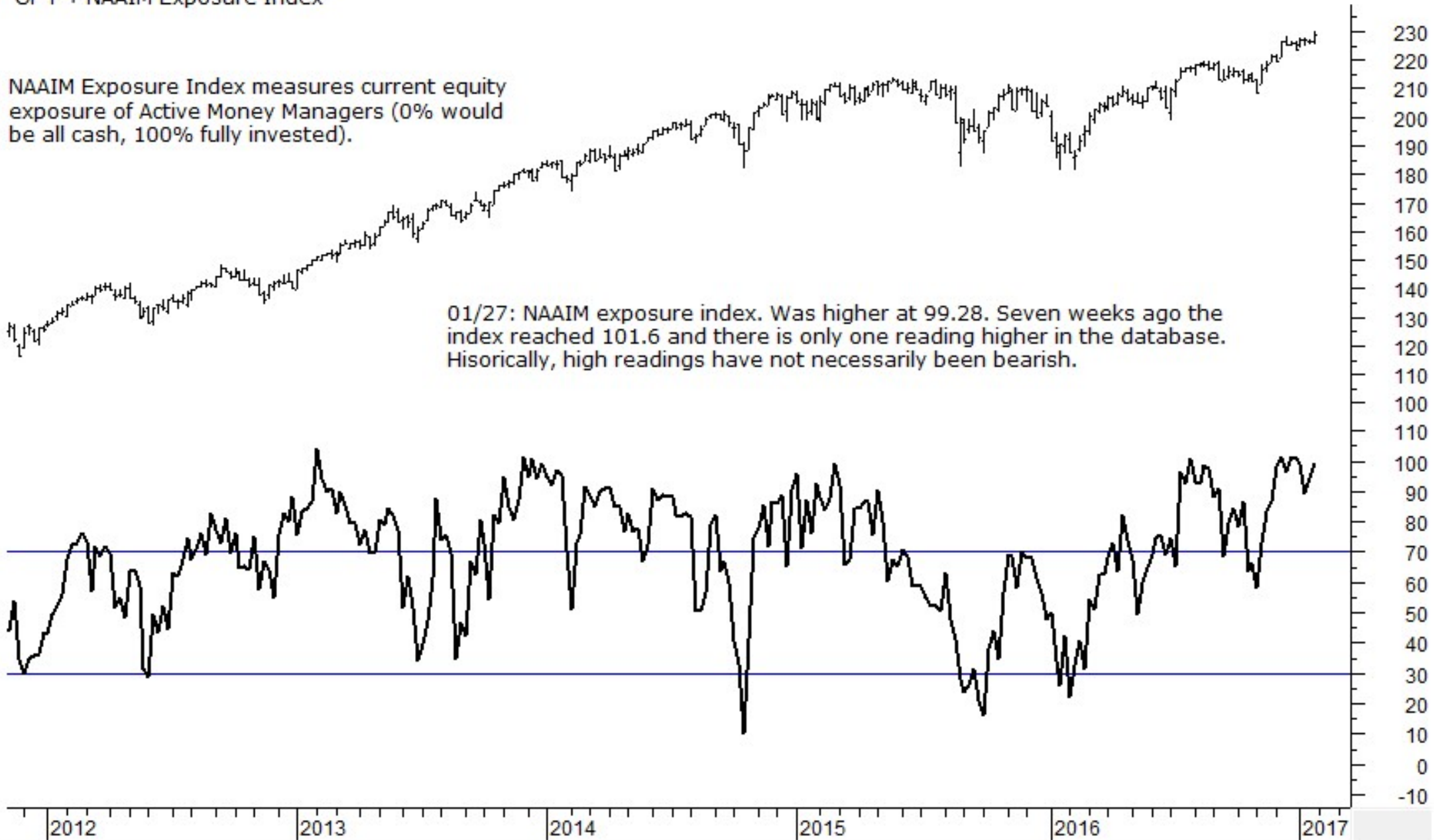


SP500 Index (Weekly) + Market Vane (advisors)

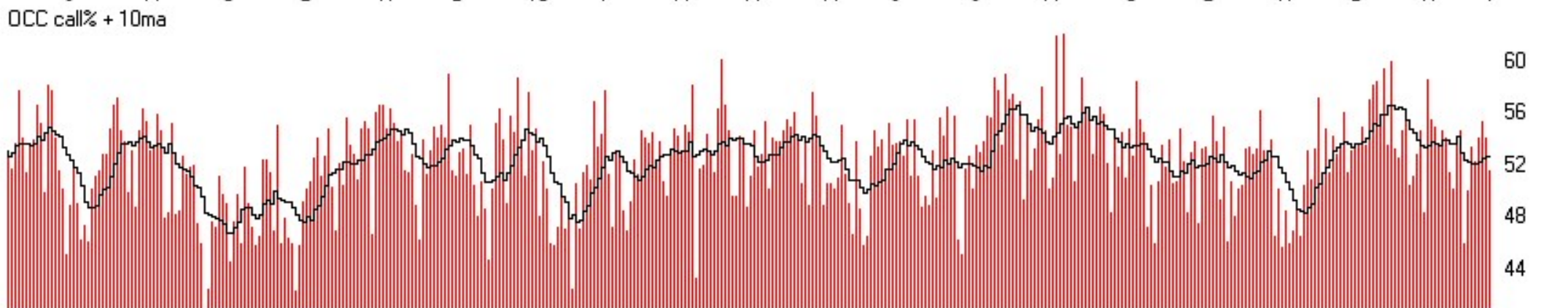
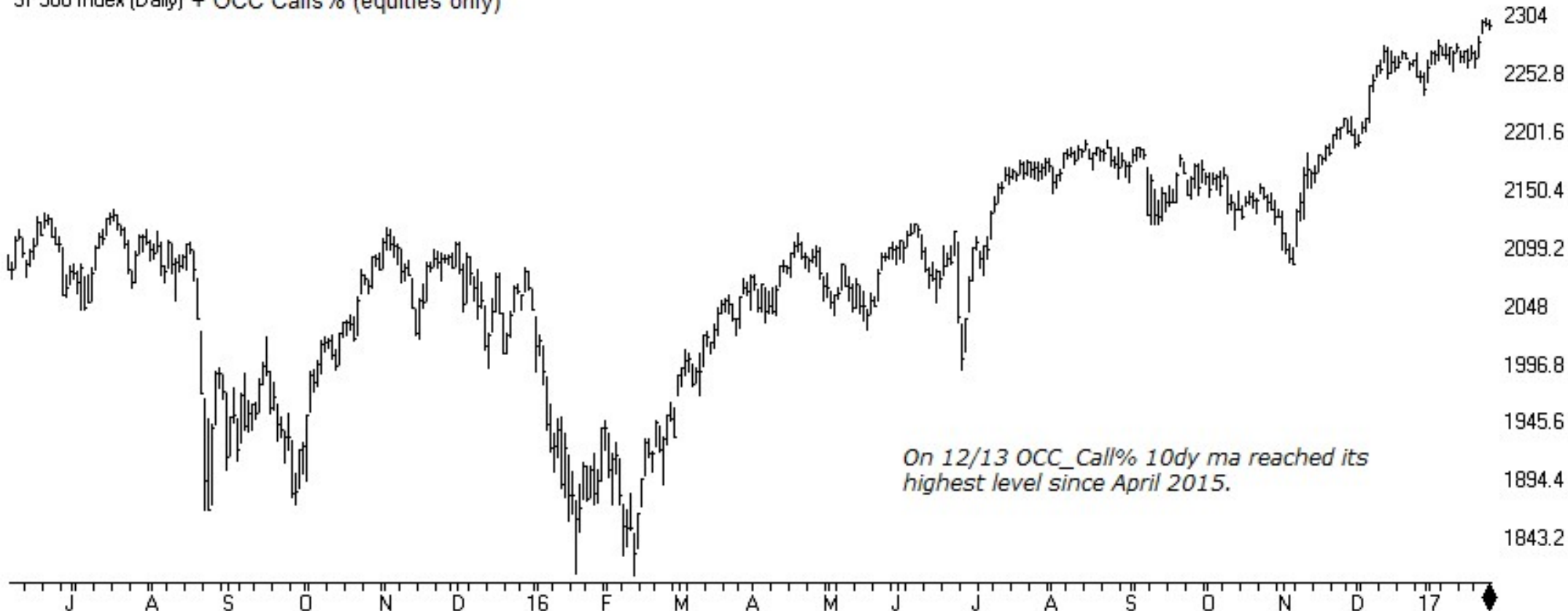


SPY + NAAIM Exposure Index

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

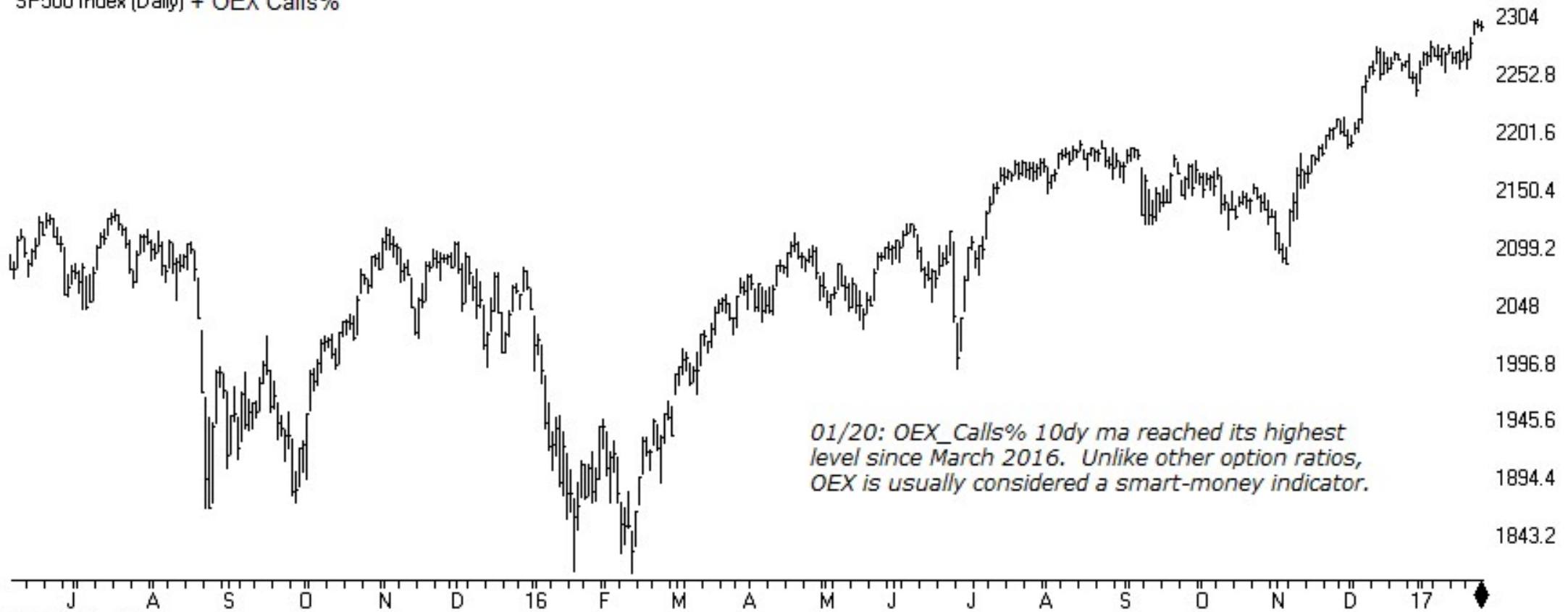


SP500 Index (Daily) + OCC Calls% (equities only)

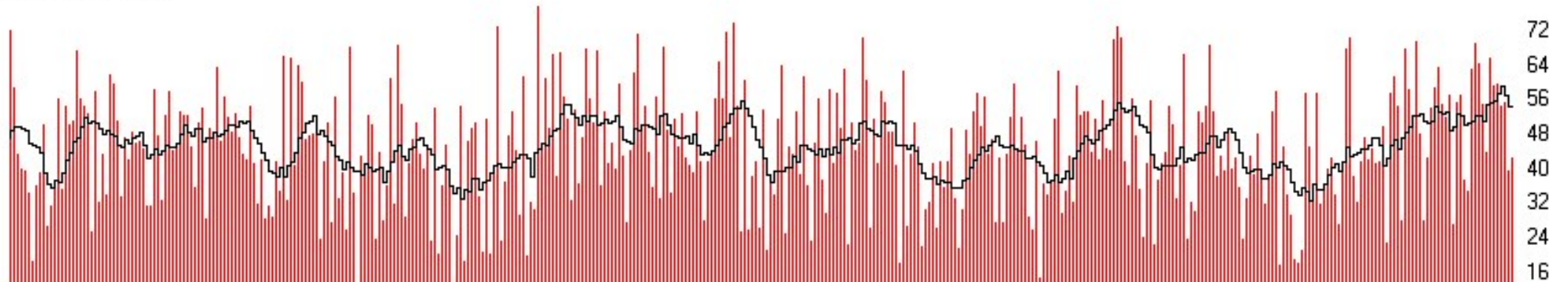


unlike other option ratios, OEX is usually considered a smart-money indicator.

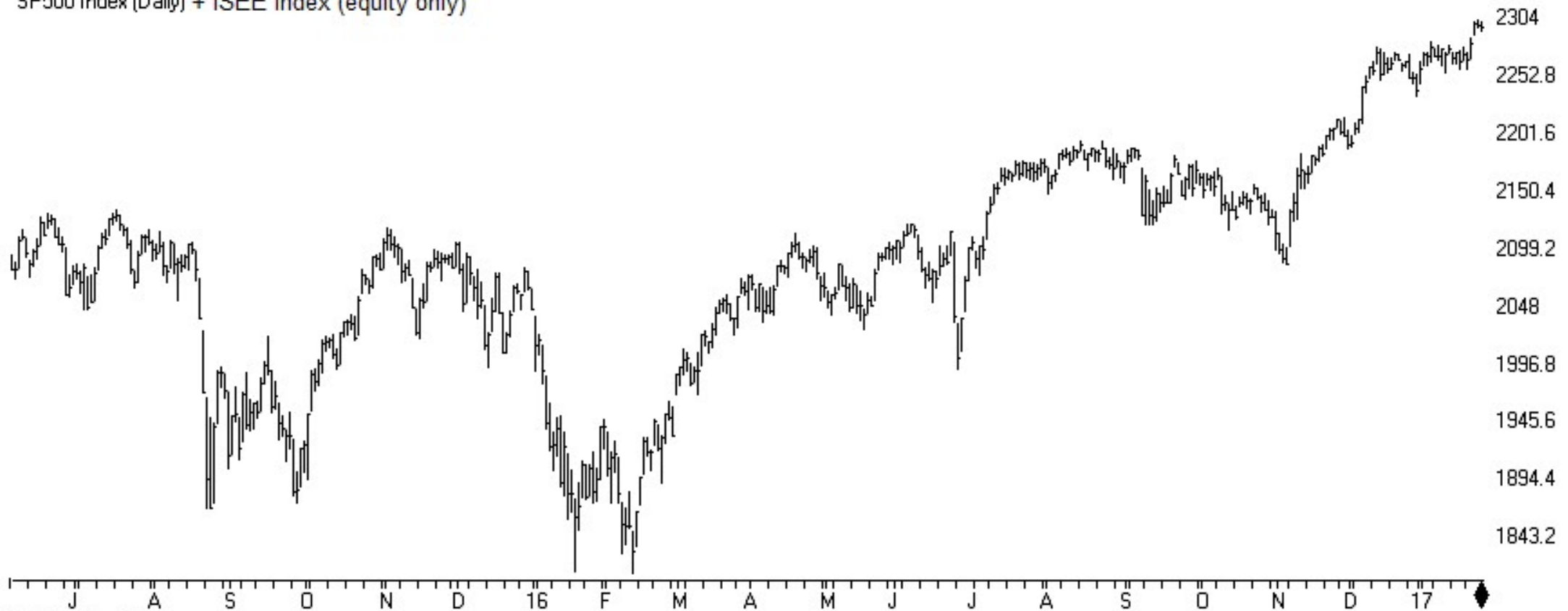
SP500 Index (Daily) + OEX Calls%



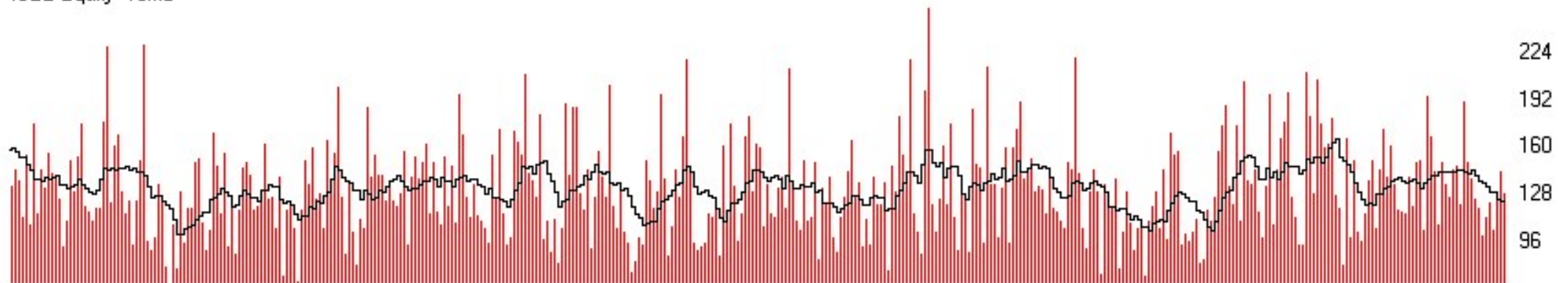
OEX Call% + 10ma



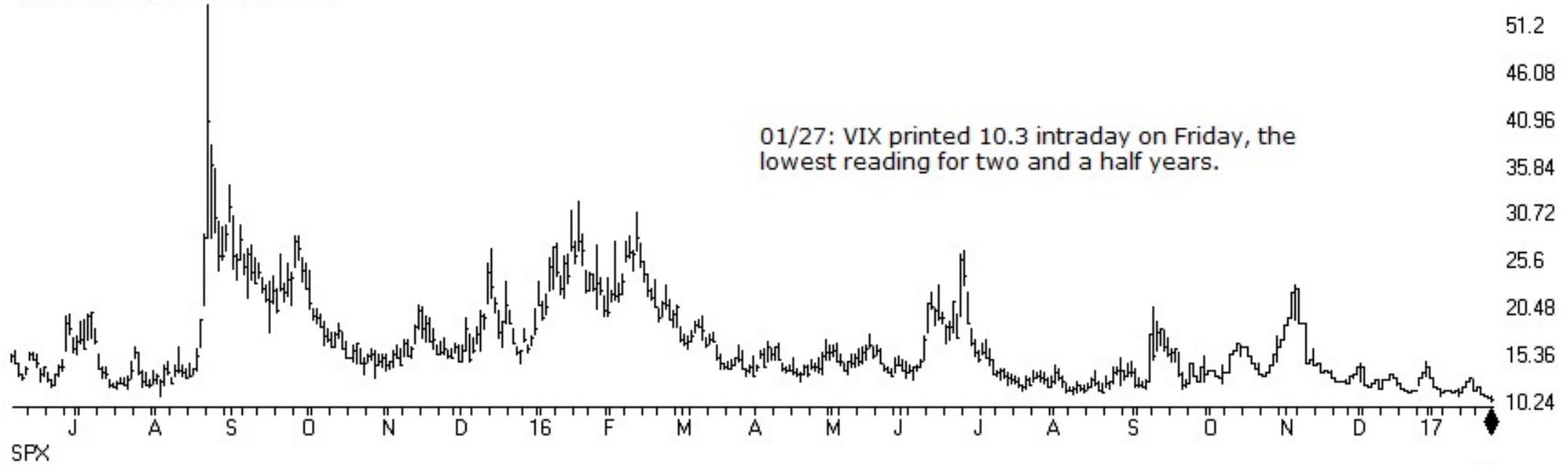
SP500 Index (Daily) + ISEE Index (equity only)



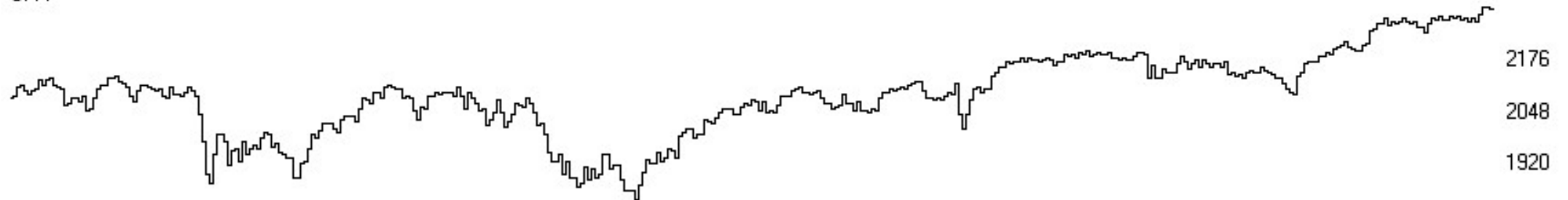
ISEE Equity+10ma



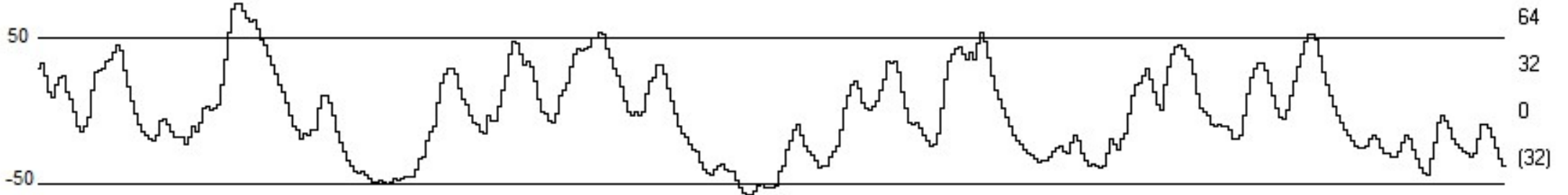
VIX - S&P 500 Volatility Index (Daily)



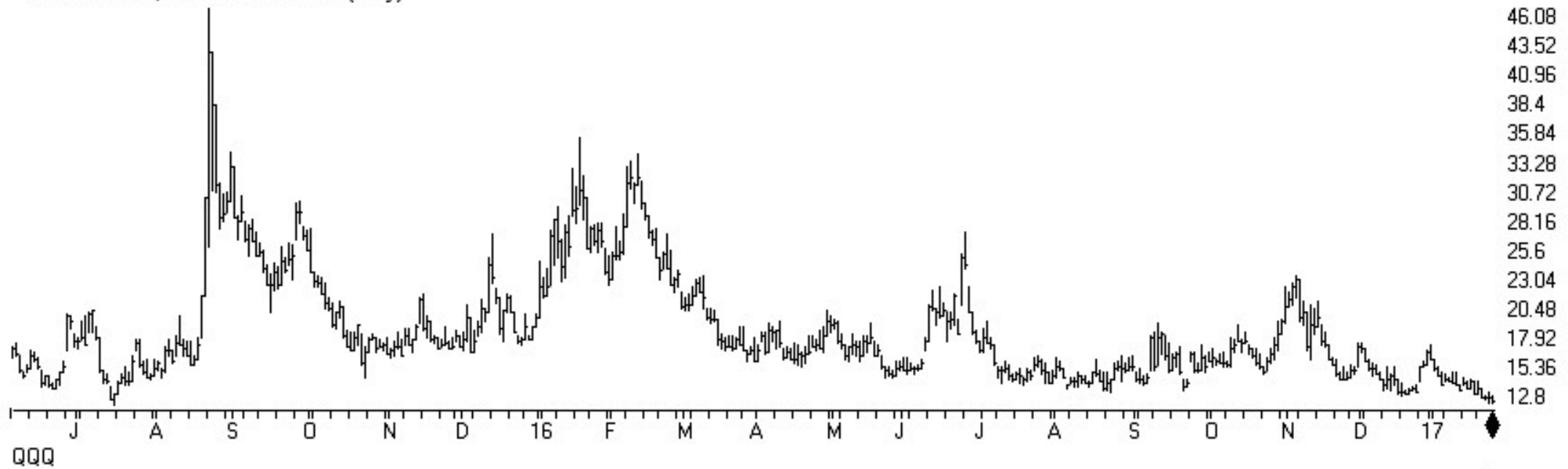
SPX



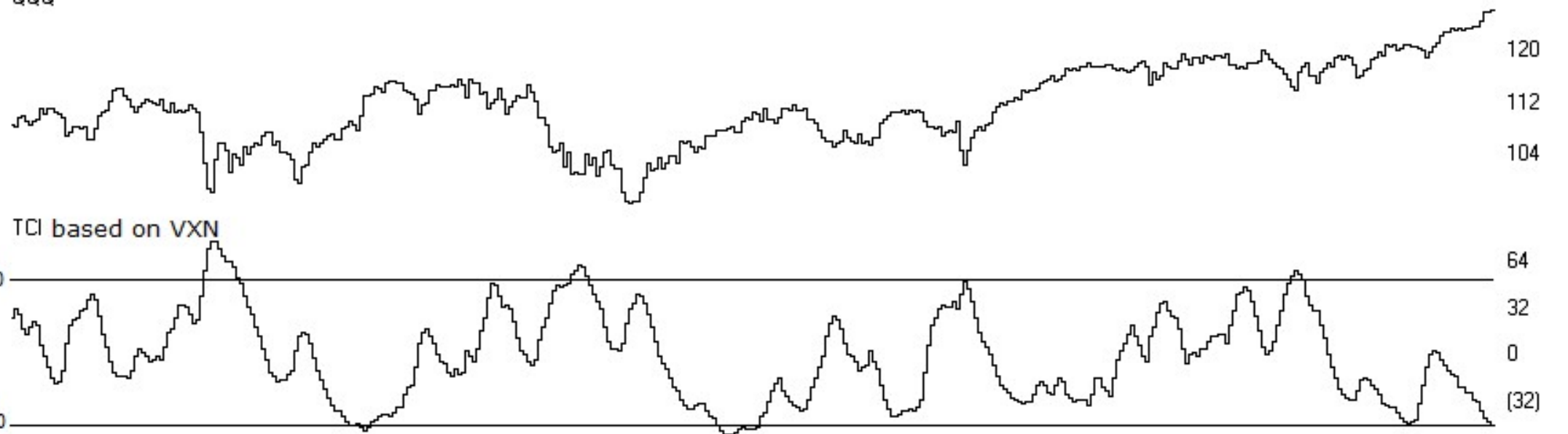
TCI based on VIX



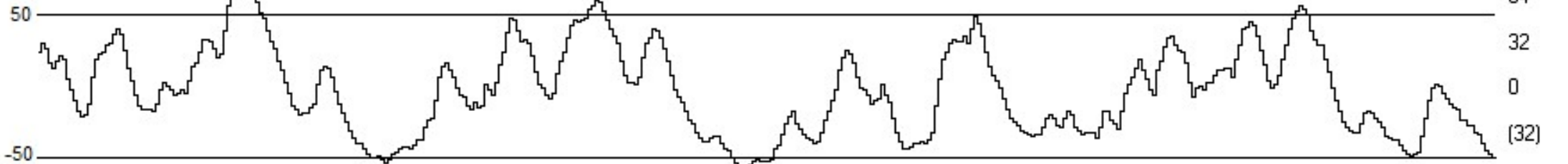
VXN - NASDAQ VOLATILITY INDEX (Daily)



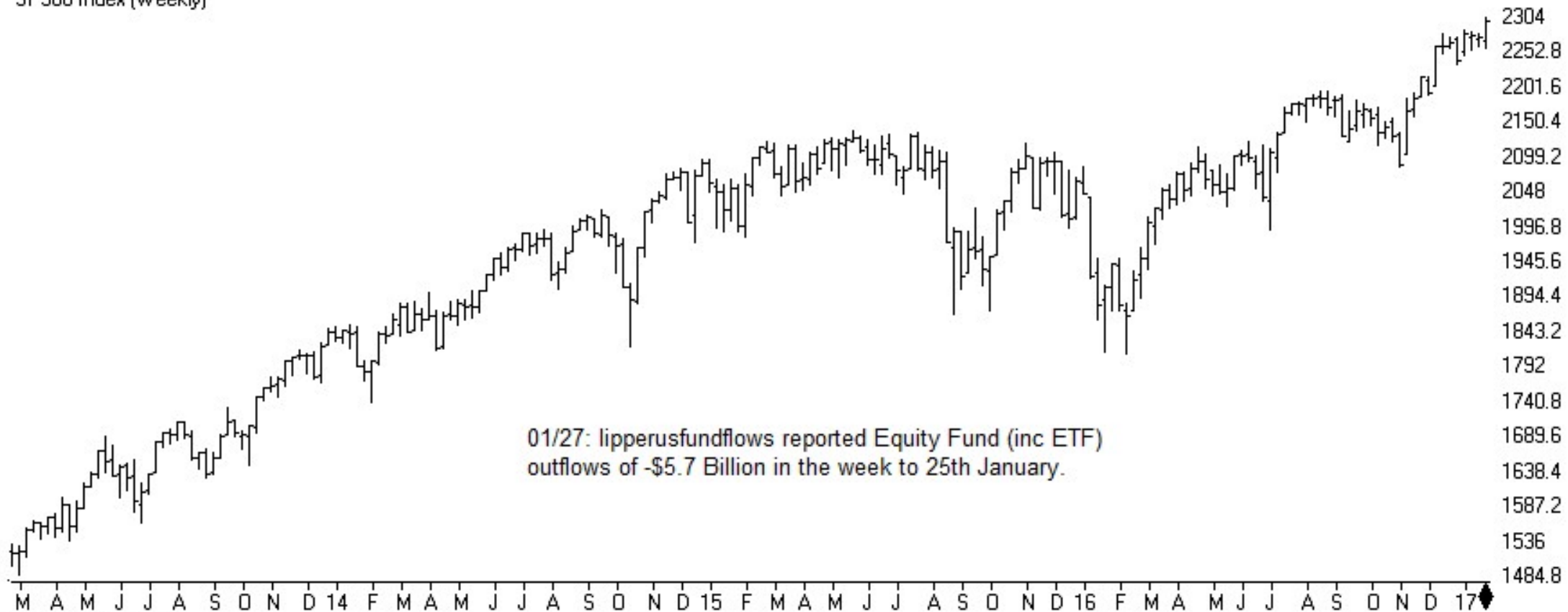
QQQ



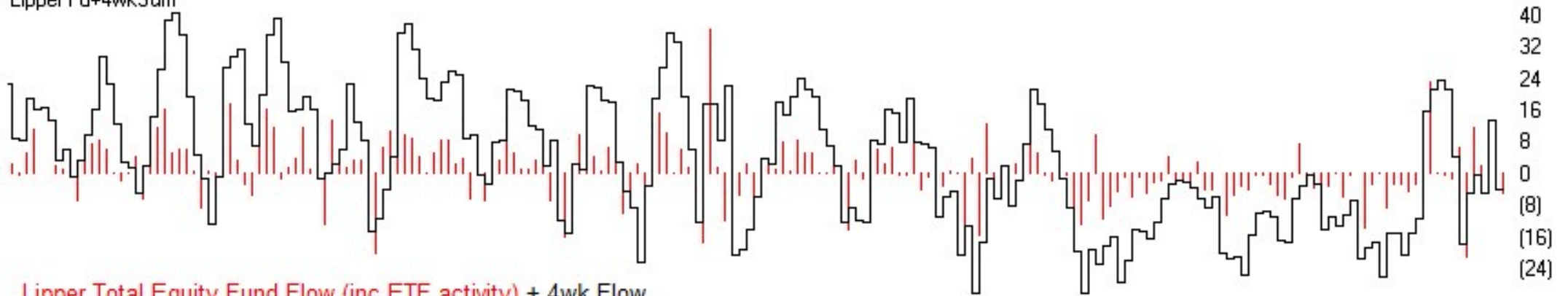
TCI based on VXN



SP500 Index (Weekly)



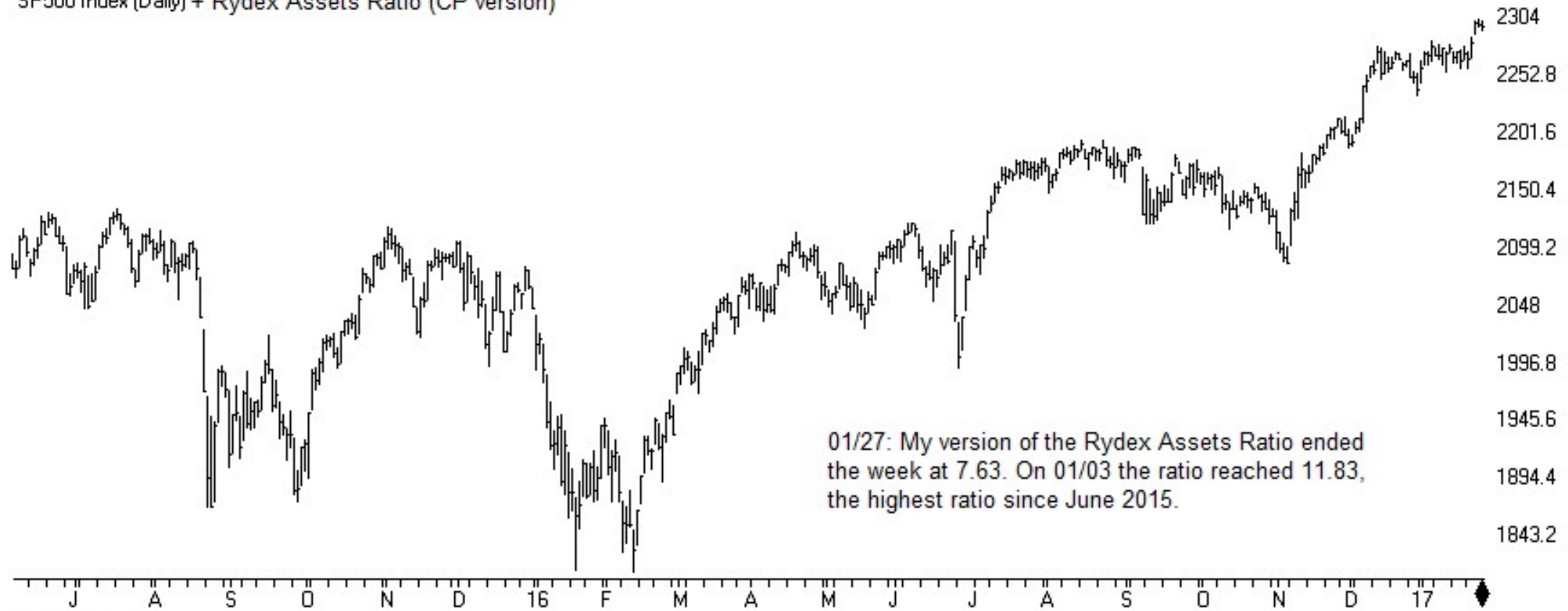
Lipper Fd+4wkSum



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

Sentiment

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



RyMajAssetsRatio

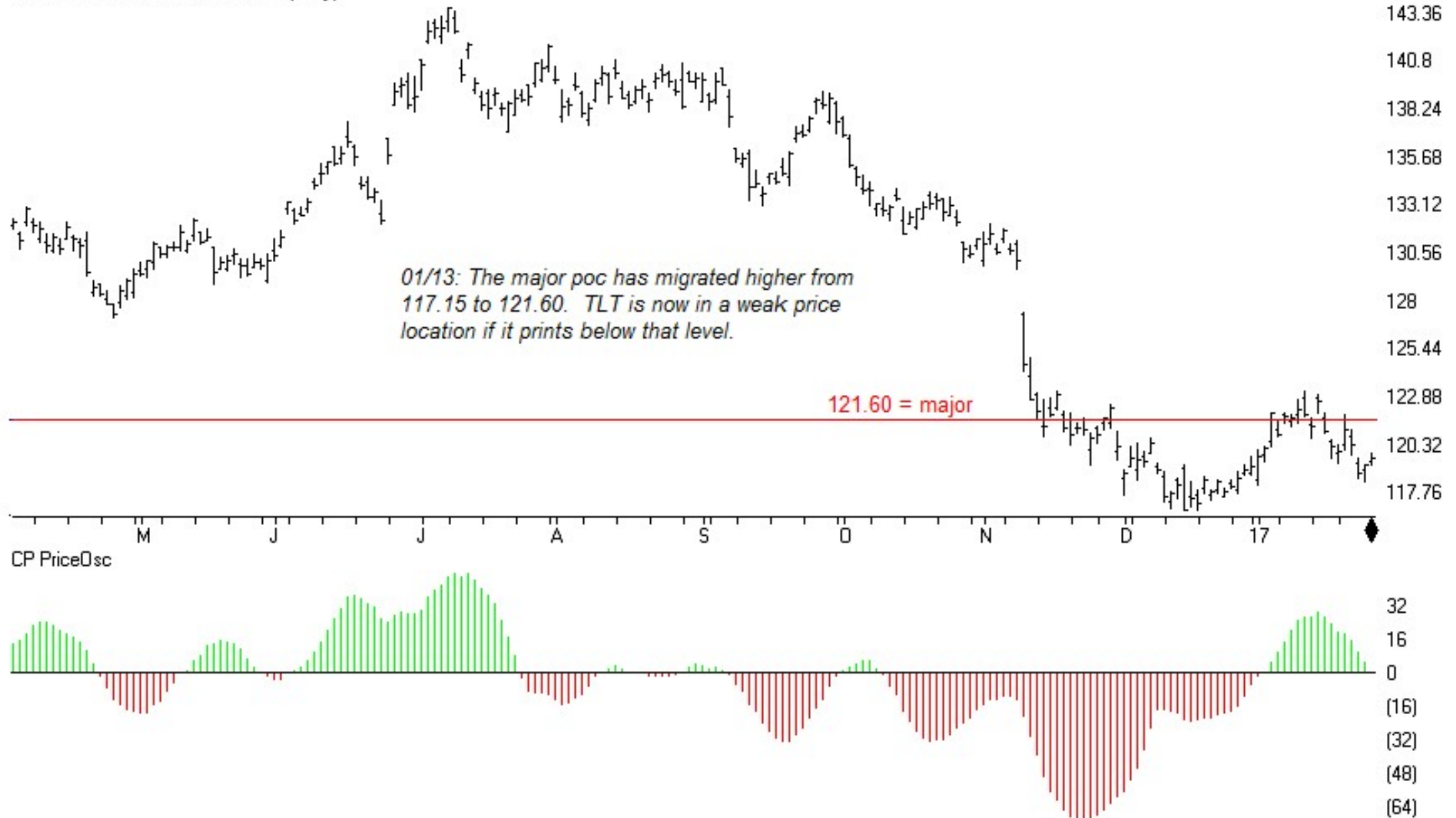


Rydex Assets Ratio (CP version)



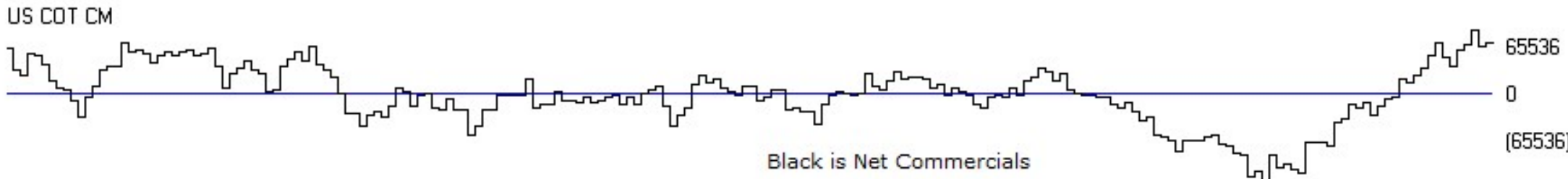
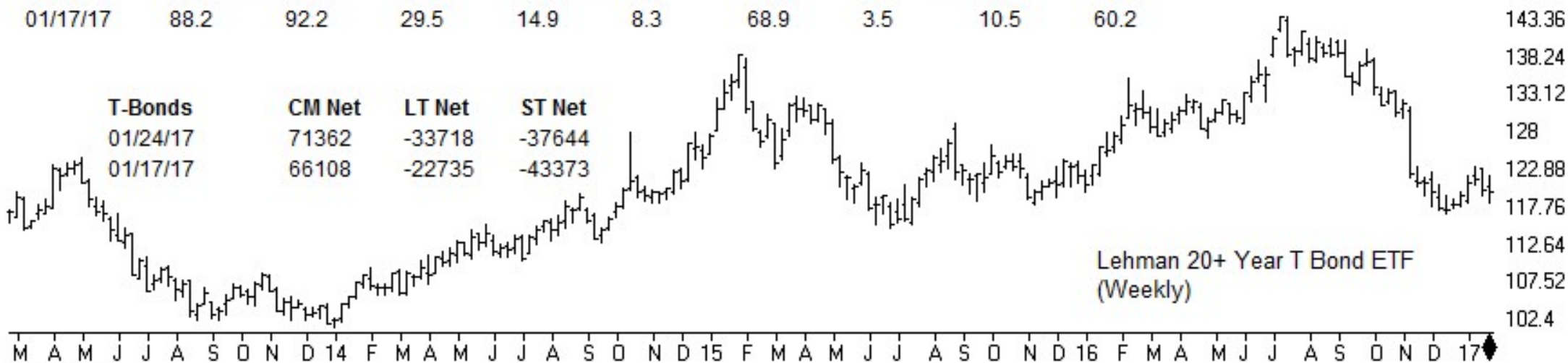
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

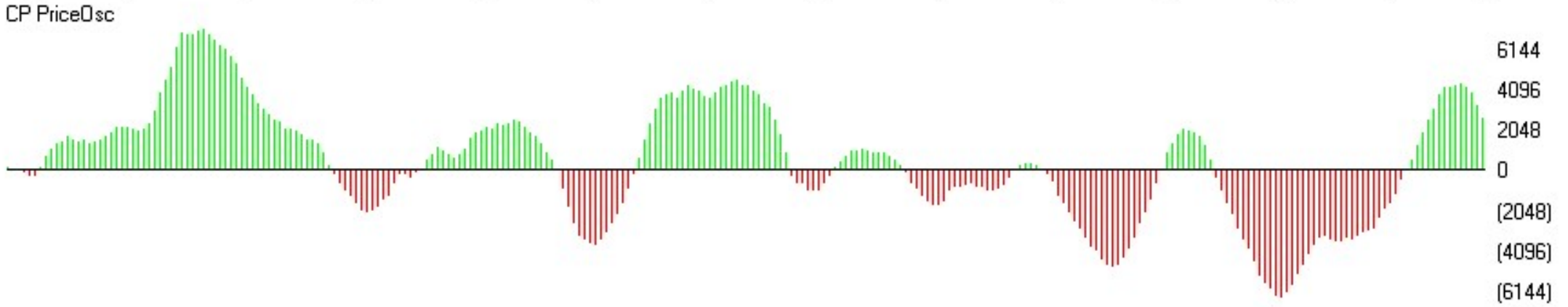
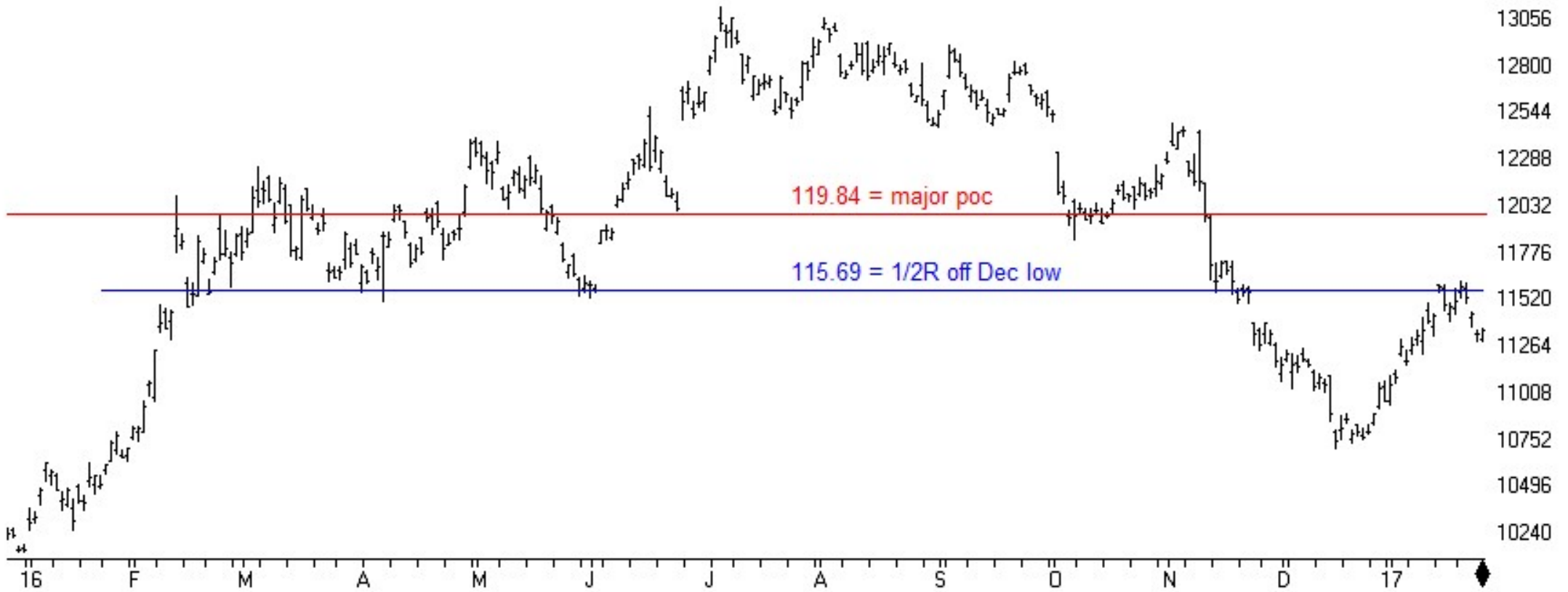


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/24/17	88.8	96.1	40.1	8.8	5.1	81.8	11.4	7.6	42.0
01/17/17	88.2	92.2	29.5	14.9	8.3	68.9	3.5	10.5	60.2

T-Bonds	CM Net	LT Net	ST Net
01/24/17	71362	-33718	-37644
01/17/17	66108	-22735	-43373



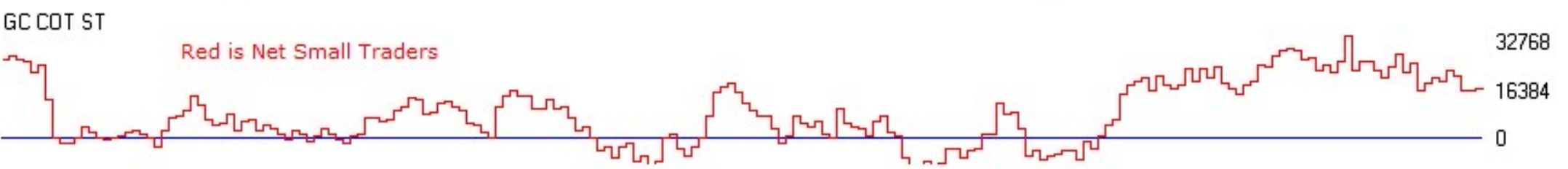
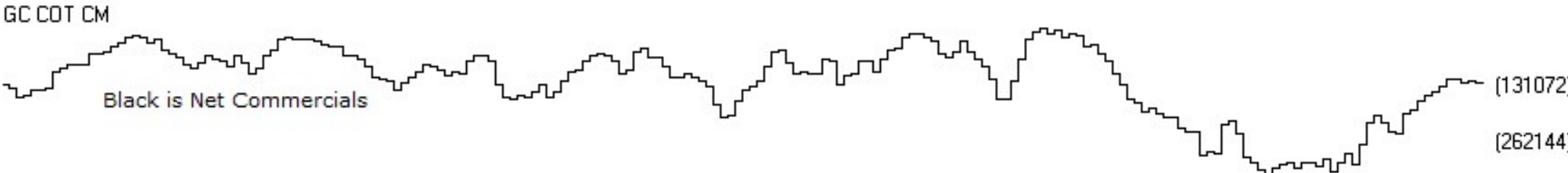
TSR Time Support/Resistance
STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/24/17	95.9	73	3	6.1	0	62.6	4.9	0.8	44
01/17/17	97.4	55.6	0	5	0	80.4	0	11.3	58

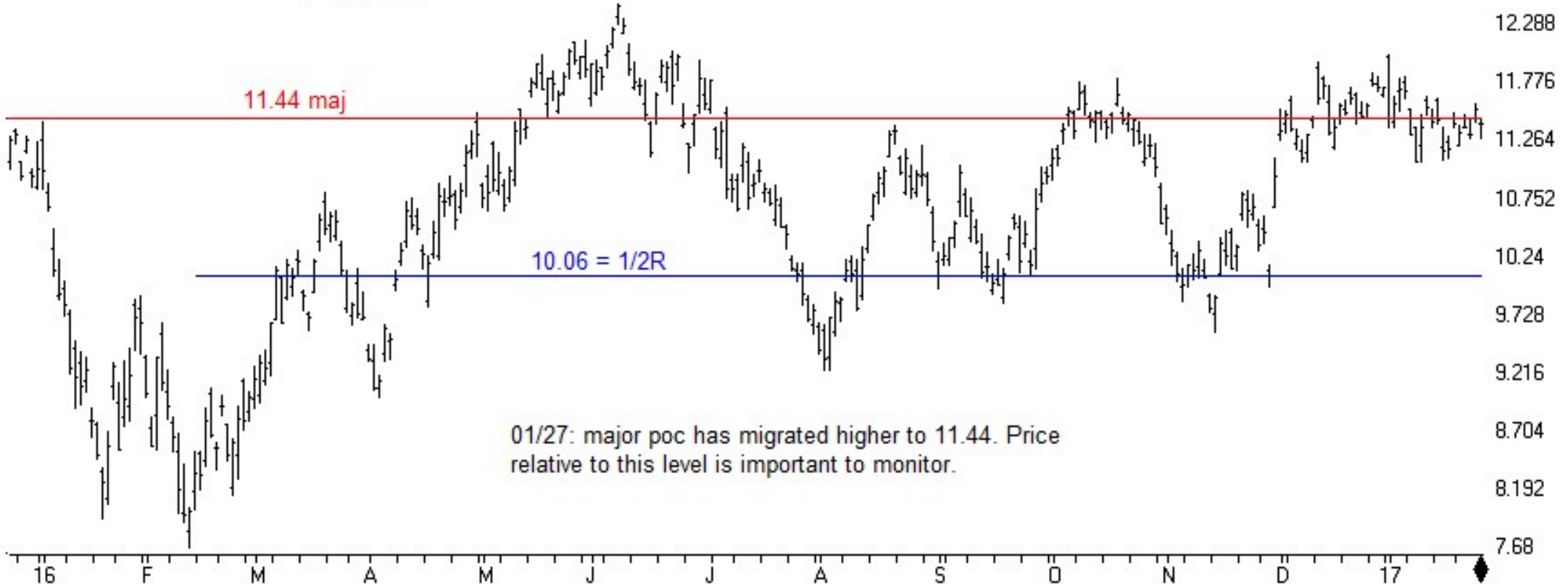


GOLD	CM Net	LT Net	ST Net
01/24/17	-126374	109407	16967
01/17/17	-123111	107041	16070

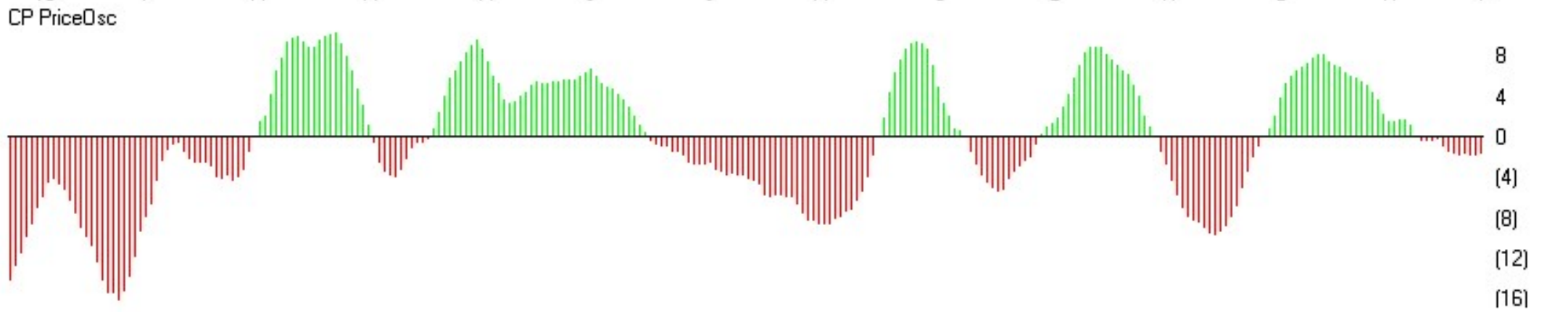


TSR Time Support/Resistance

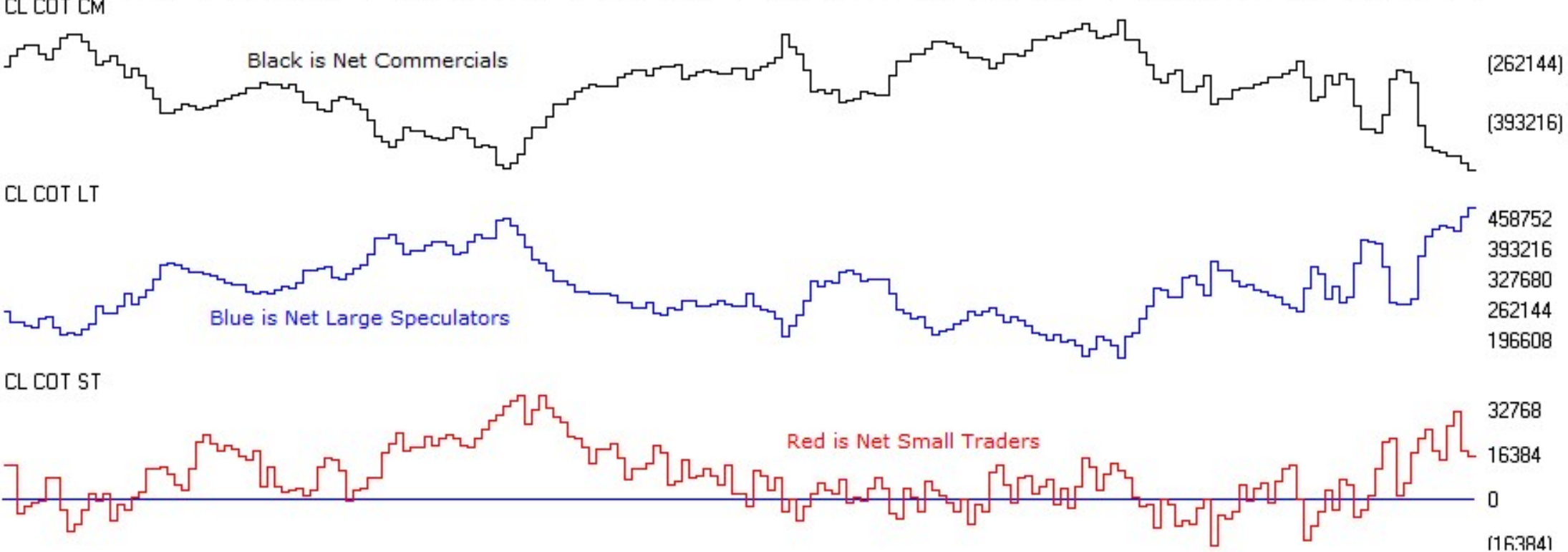
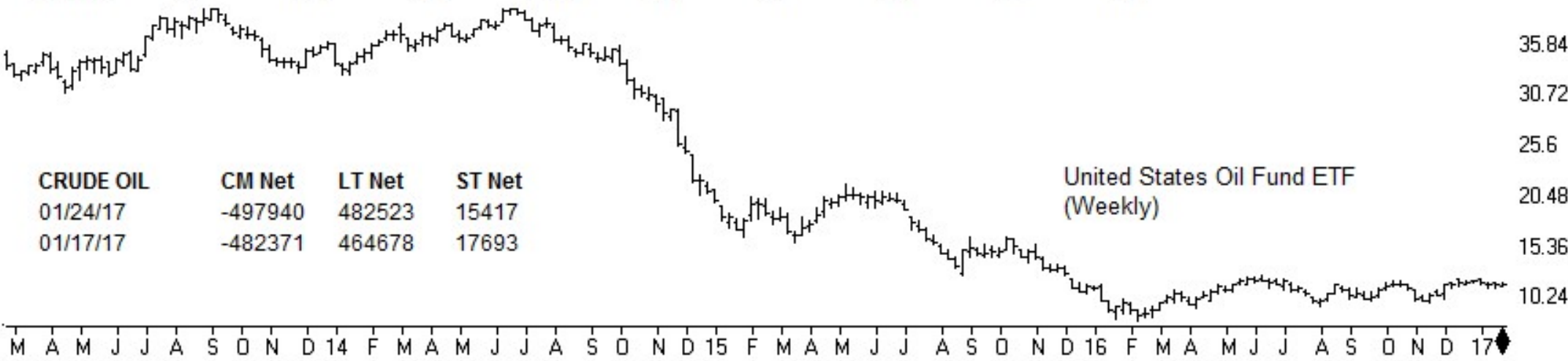
43 UNITED STATES OIL FUND (Daily) (USO)



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

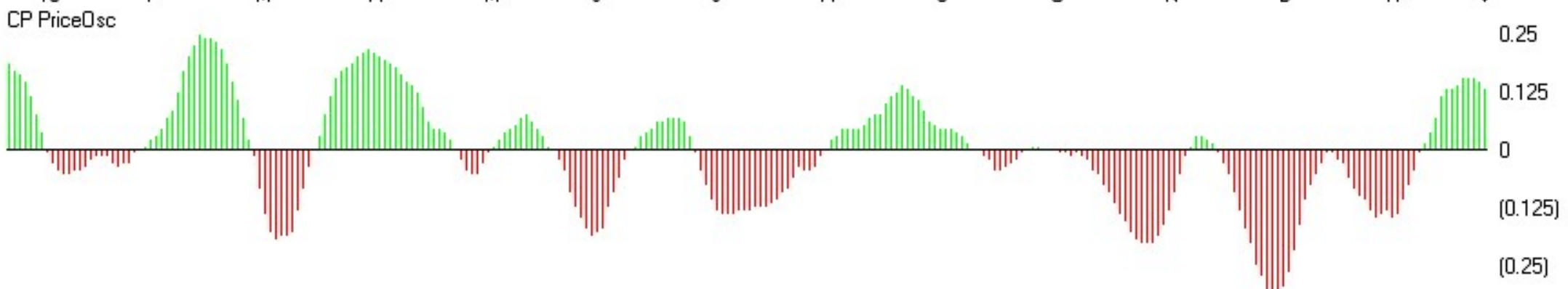
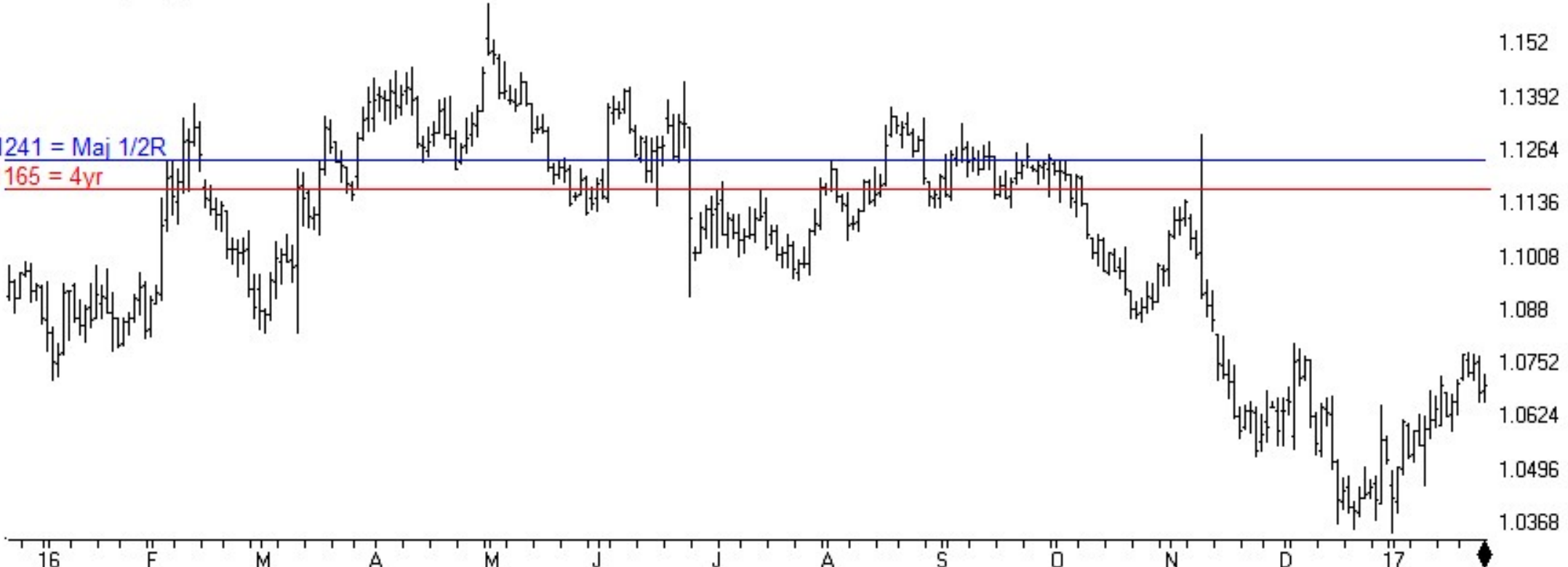


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/24/17	0.0	10.3	83.6	100.0	54.9	0.0	65.0	0.2	14.4
01/17/17	0.0	18.3	76.2	100.0	36.1	0.0	69.8	9.5	16.7



TSR Time Support/Resistance
51 EURUSD (Daily)

1.1241 = Maj 1/2R
1.1165 = 4yr

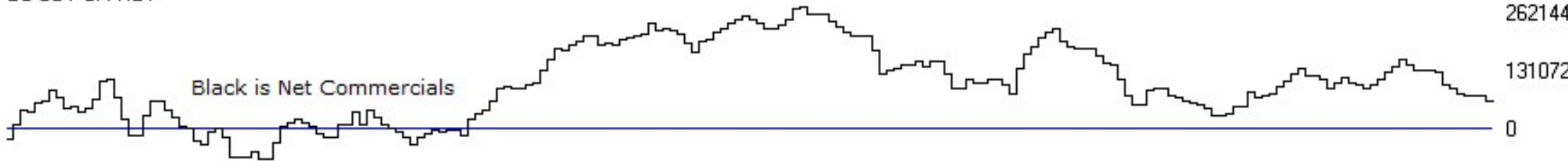


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/24/17	0.0	16.7	100.0	100.0	92.4	0.0	76.4	62.4	4.7
01/17/17	2.1	19.2	100.0	99.1	82.9	10.3	77.3	66.9	9.4



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 17

EC COT CM NET



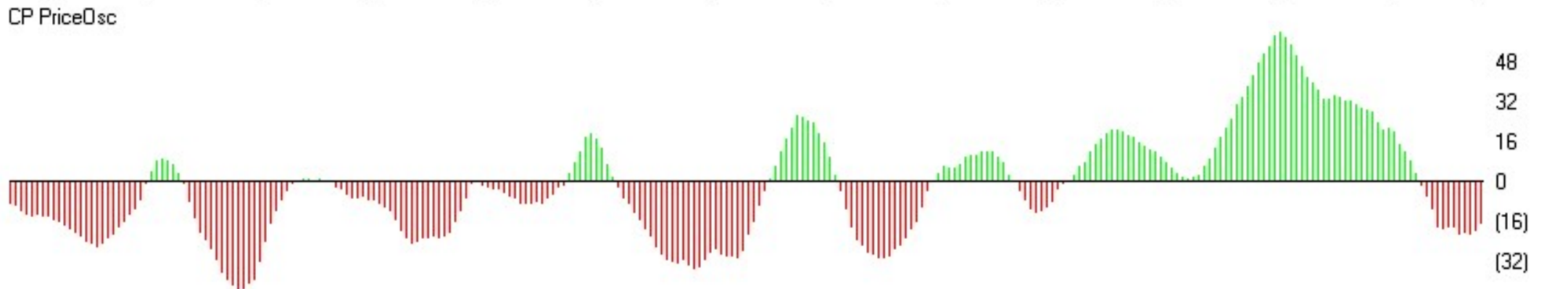
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1.28
1.2288
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1.1264
1.0752

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131072
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65536
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(131072)
(196608)

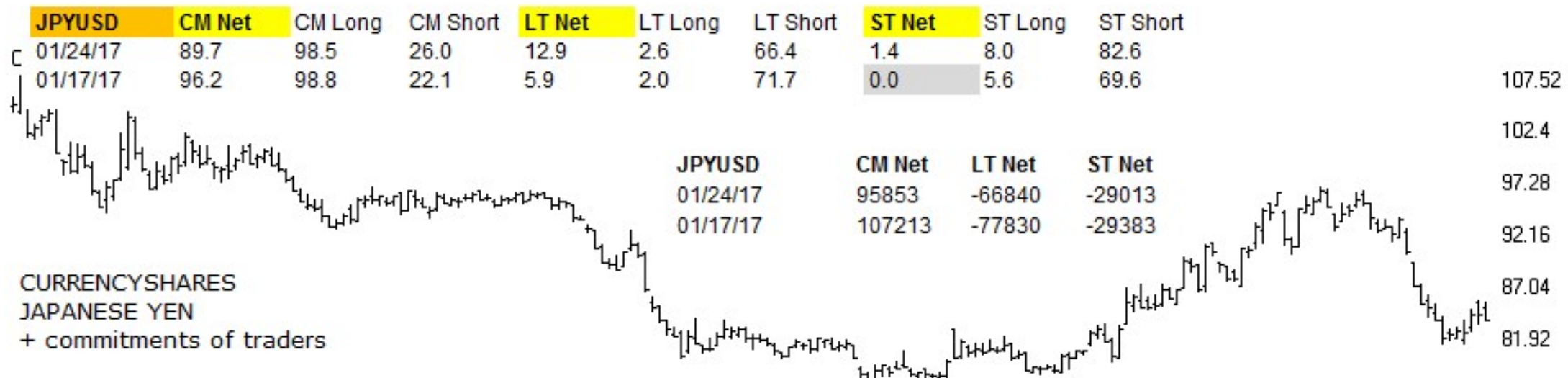
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53 USDJPY (Daily)



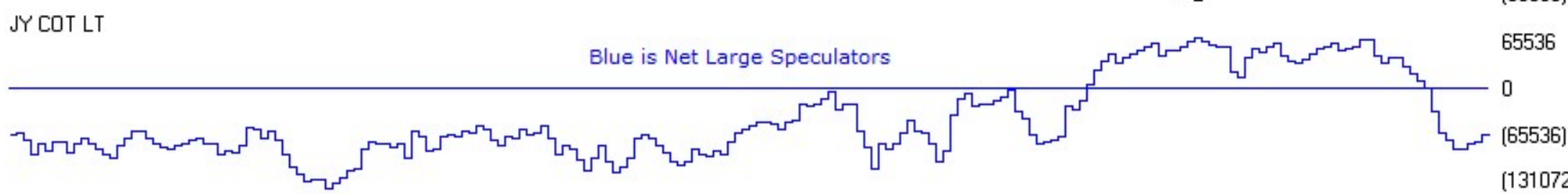
CP Price0sc

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104.96
102.4
99.84
48
32
16
0
(16)
(32)



CURRENCYSHARES
JAPANESE YEN
+ commitments of traders

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 17



ChartProfit

<http://www.chartprofitwebcast.com>