

ChartProfit

Charts to Friday 30th December 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 12/30

	-5	-4	-3	-2	↓
NYSE	65	78	74	73	70
NasDaq	61	74	70	68	65
SP500	62	75	71	72	65
ND100	57	78	66	66	56
R2000	71	84	80	78	76

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

12/30: AAll (public poll). Bulls% was slightly lower at 45.6%. Bears% was lower at 25.7%. The nett (Bulls minus Bears) is at 19.9 - nett reached 27.8 five weeks ago which was the highest since Feb 2015.

12/30: Market Vane (advisers) poll was unchanged at 65. Poll reached 66 two weeks ago, the highest since January 2014.

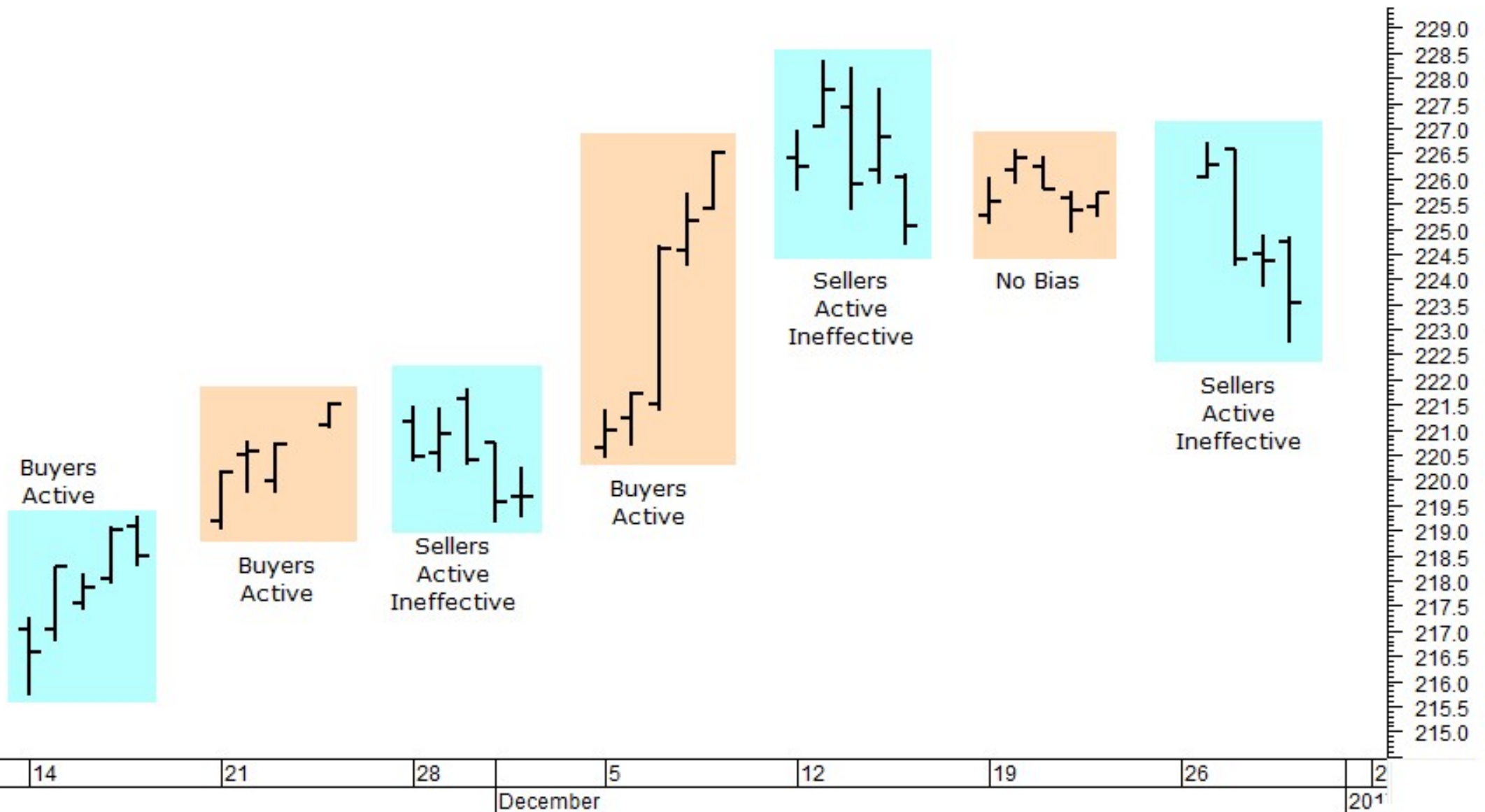
12/30: NAAIM exposure index. Was lower at 100.6. Three weeks ago the index reached 101.6 and there is only one reading higher in the database. Historically, high readings have not necessarily been bearish.

Mutual Fund Flow:

12/30: My version of the Rydex Assets Ratio ended the week at 11.73, the highest ratio since June 2015.

12/30: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$11.8 Billion in the week to 27th December. Four weeks ago, the 4wk flow number reached 23.36 which was the highest since March 2015.

SPY Weekly Structure

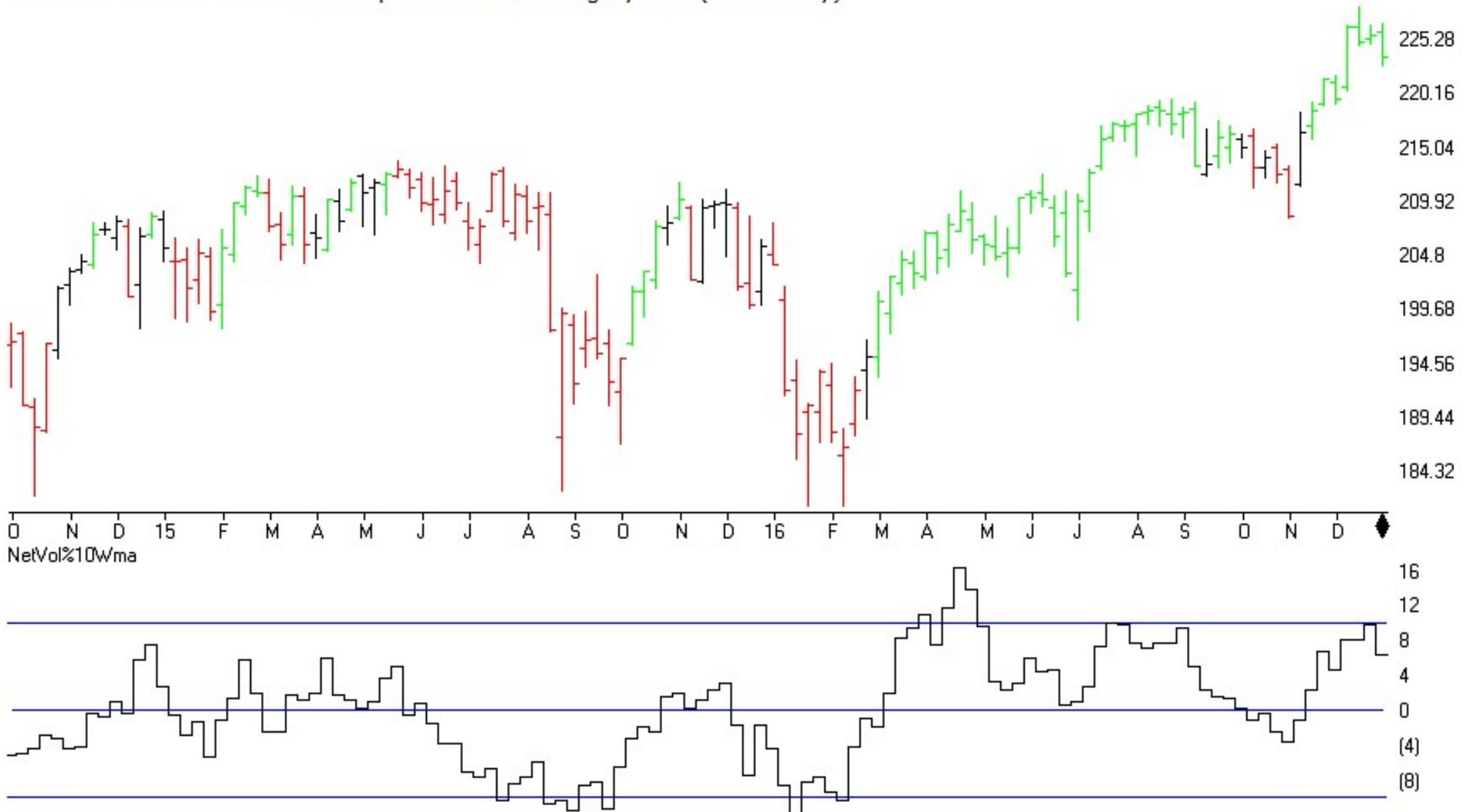


Commitments of Traders

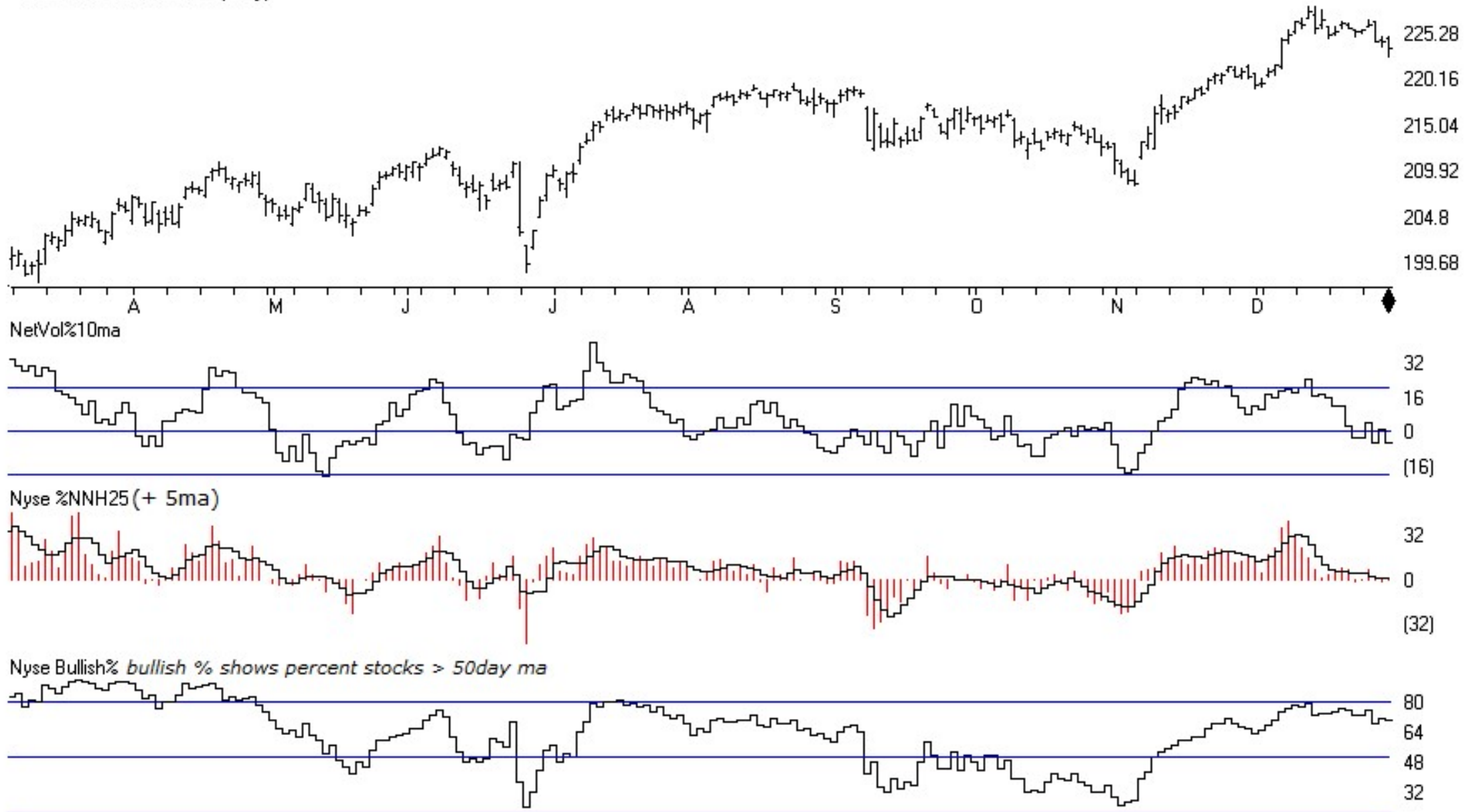
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/27/16	25.0	3.8	73.6	32.0	6.6	1.2	84.0	100.0	41.0
12/20/16	27.1	0.0	69.8	40.3	32.2	1.3	78.5	100.0	44.0
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/27/16	100	69.5	0	0	1.4	100	35	100	81.6
12/20/16	100	63	0	0	31.8	100	16.1	100	94.7
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/27/16	0.0	0.0	64.4	100.0	55.4	0.0	73.5	5.6	13.2
12/20/16	0.0	9.0	79.9	100.0	52.5	0.0	81.0	0.0	0.0
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/27/16	93.4	100.0	34.6	15.0	6.0	63.6	0.0	0.0	63.2
12/20/16	81.7	94.6	42.9	21.9	15.6	63.1	13.2	0.6	51.9
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/27/16	30.7	26.5	37.4	73.8	66.8	51.4	46.1	48.1	70.9
12/13/16	44.6	39.2	34.3	46.0	27.8	48.2	86.7	53.1	0.0
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/27/16	100.0	100.0	8.5	0.0	0.0	89.1	0.0	9.9	56.9
12/20/16	100.0	87.9	0.0	0.0	16.9	100.0	0.9	11.7	43.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/27/16	0.0	16.5	92.1	100.0	80.9	13.4	100.0	75.7	26.5
12/20/16	15.4	37.4	74.5	78.6	62.8	23.8	91.2	79.5	38.2
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/27/16	7.0	47.1	95.7	90.9	87.3	8.1	100.0	51.0	50.8
12/20/16	8.7	48.3	100.0	90.3	87.0	1.6	89.4	44.2	34.8

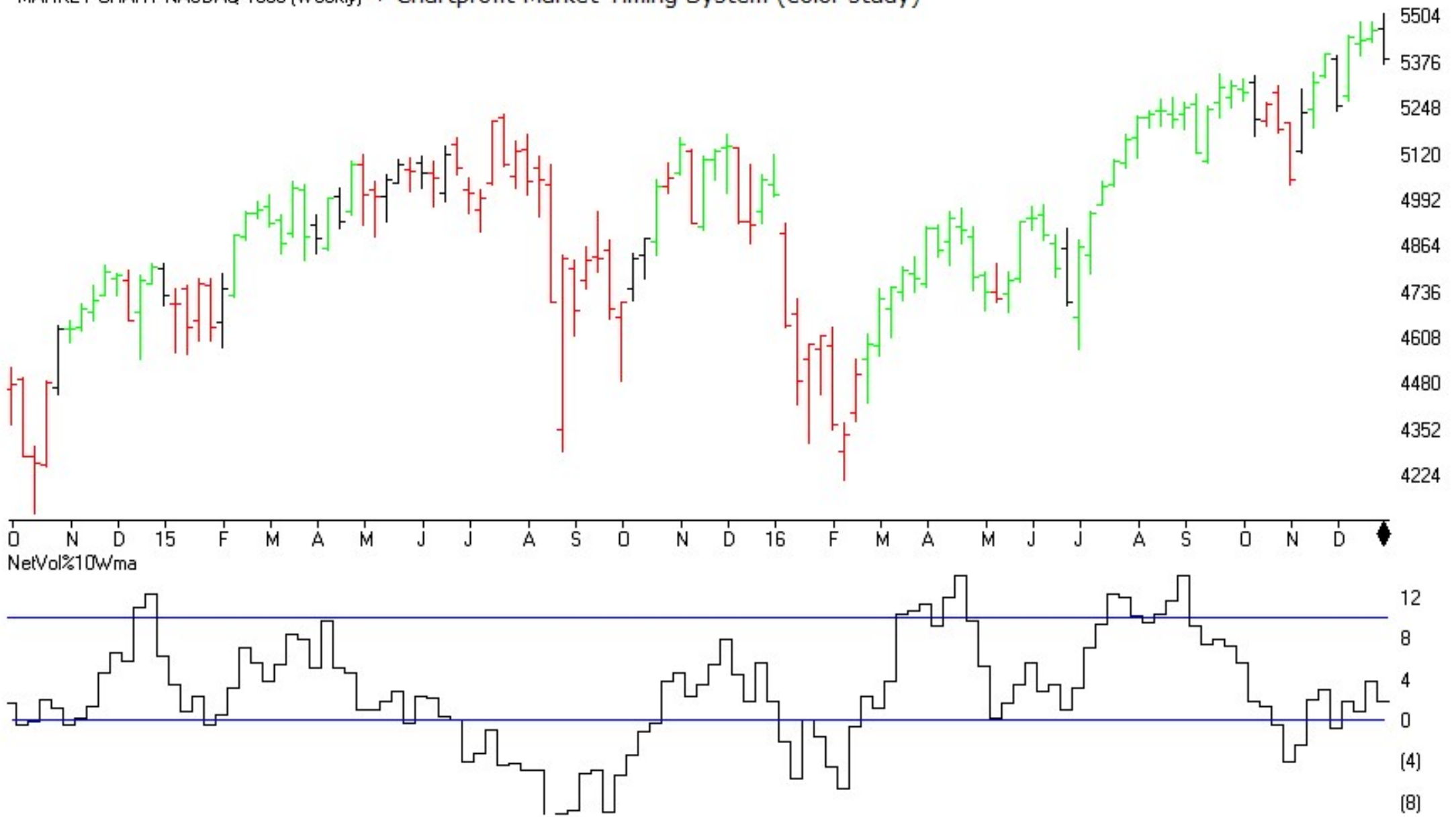
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



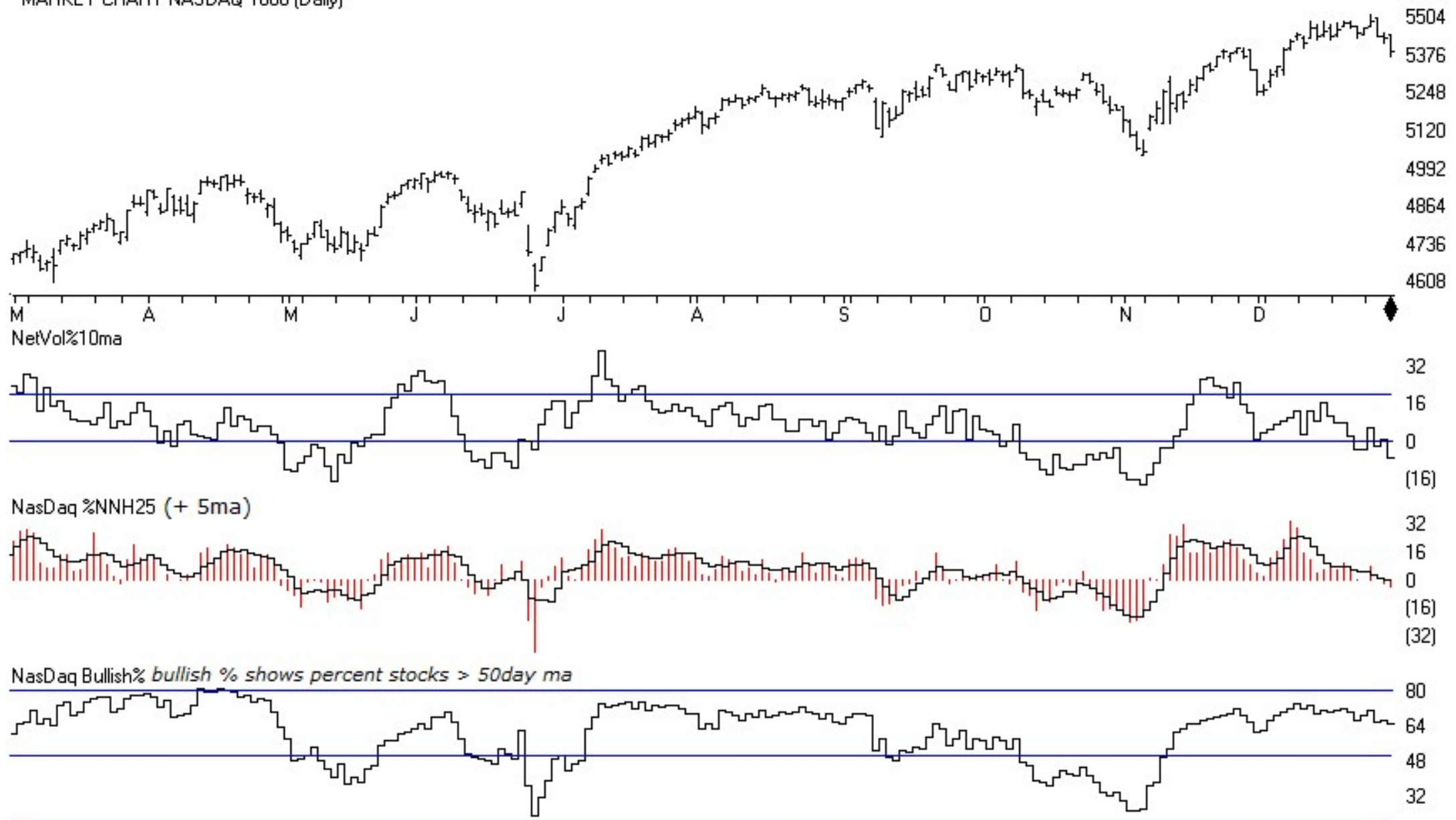
MARKET CHART NYSE (Daily)



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

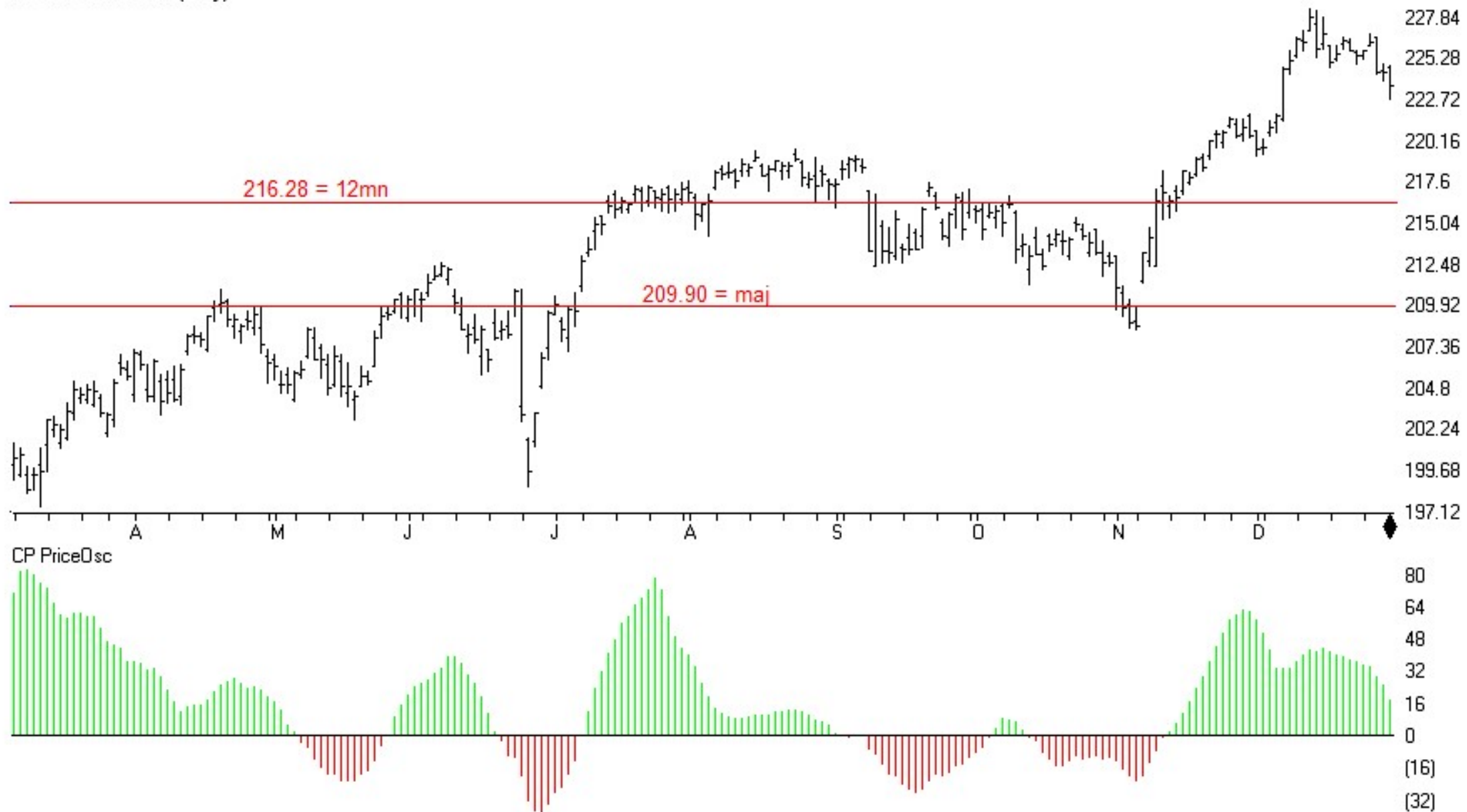


MARKET CHART NASDAQ 1800 (Daily)



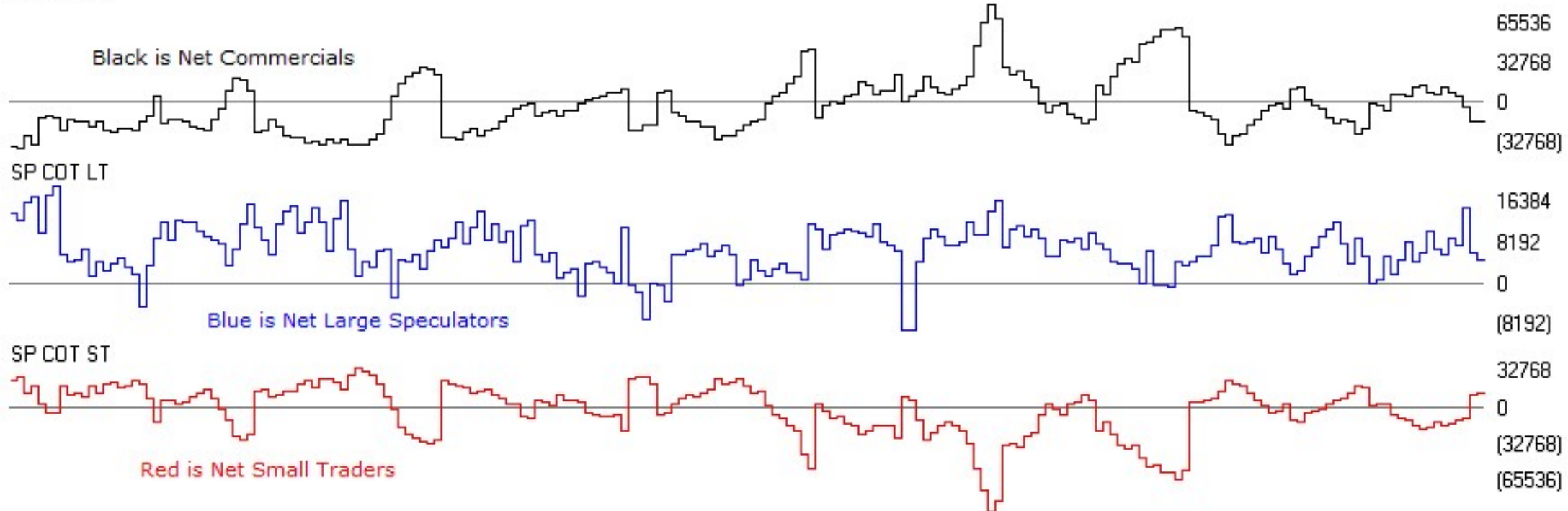
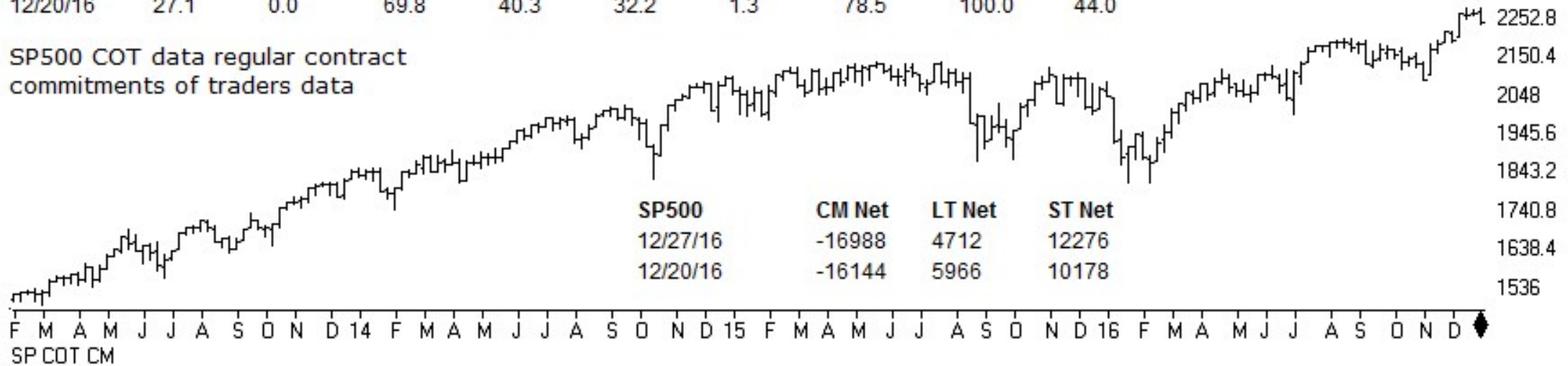
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



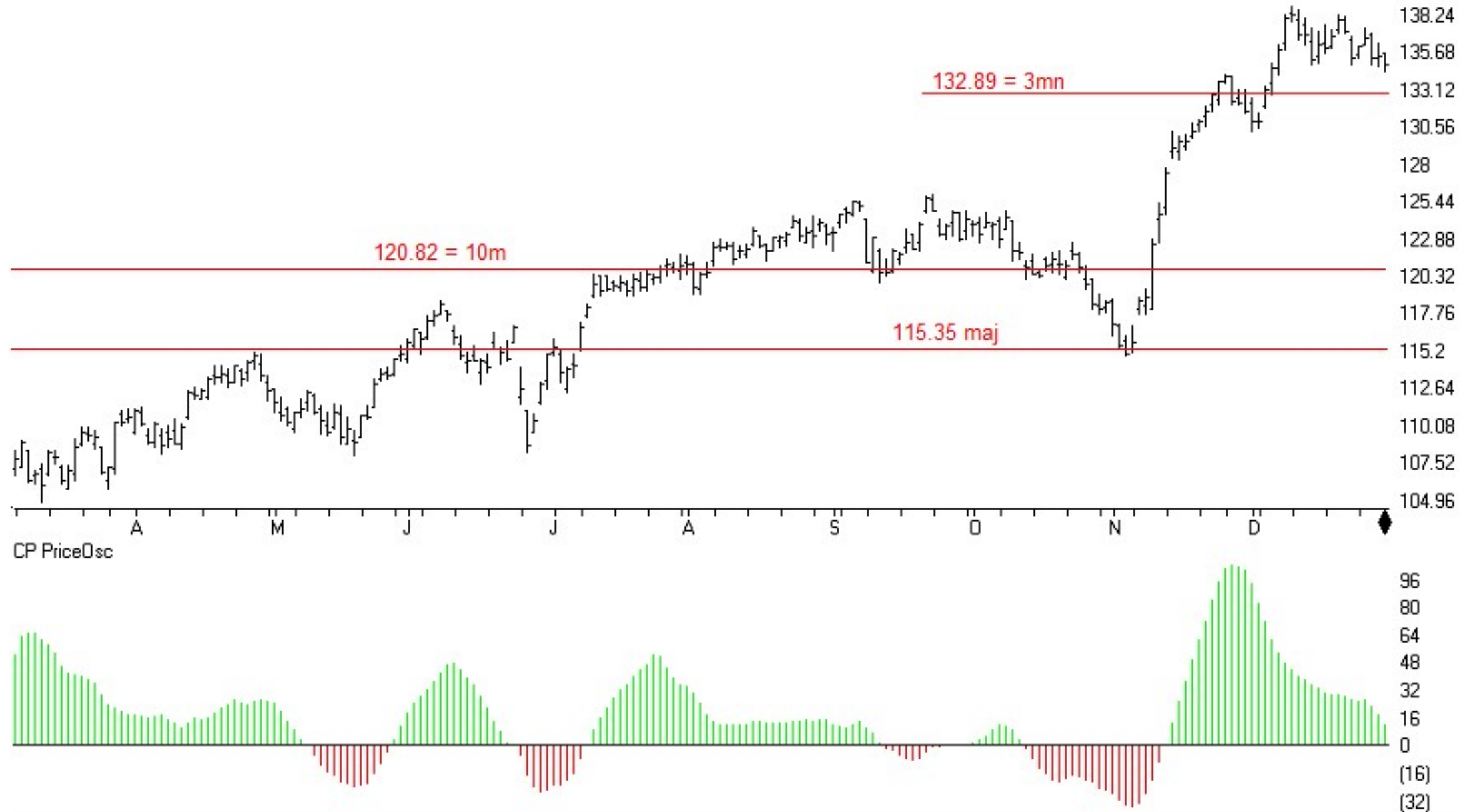
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/27/16	25.0	3.8	73.6	32.0	6.6	1.2	84.0	100.0	41.0
12/20/16	27.1	0.0	69.8	40.3	32.2	1.3	78.5	100.0	44.0

SP500 COT data regular contract commitments of traders data



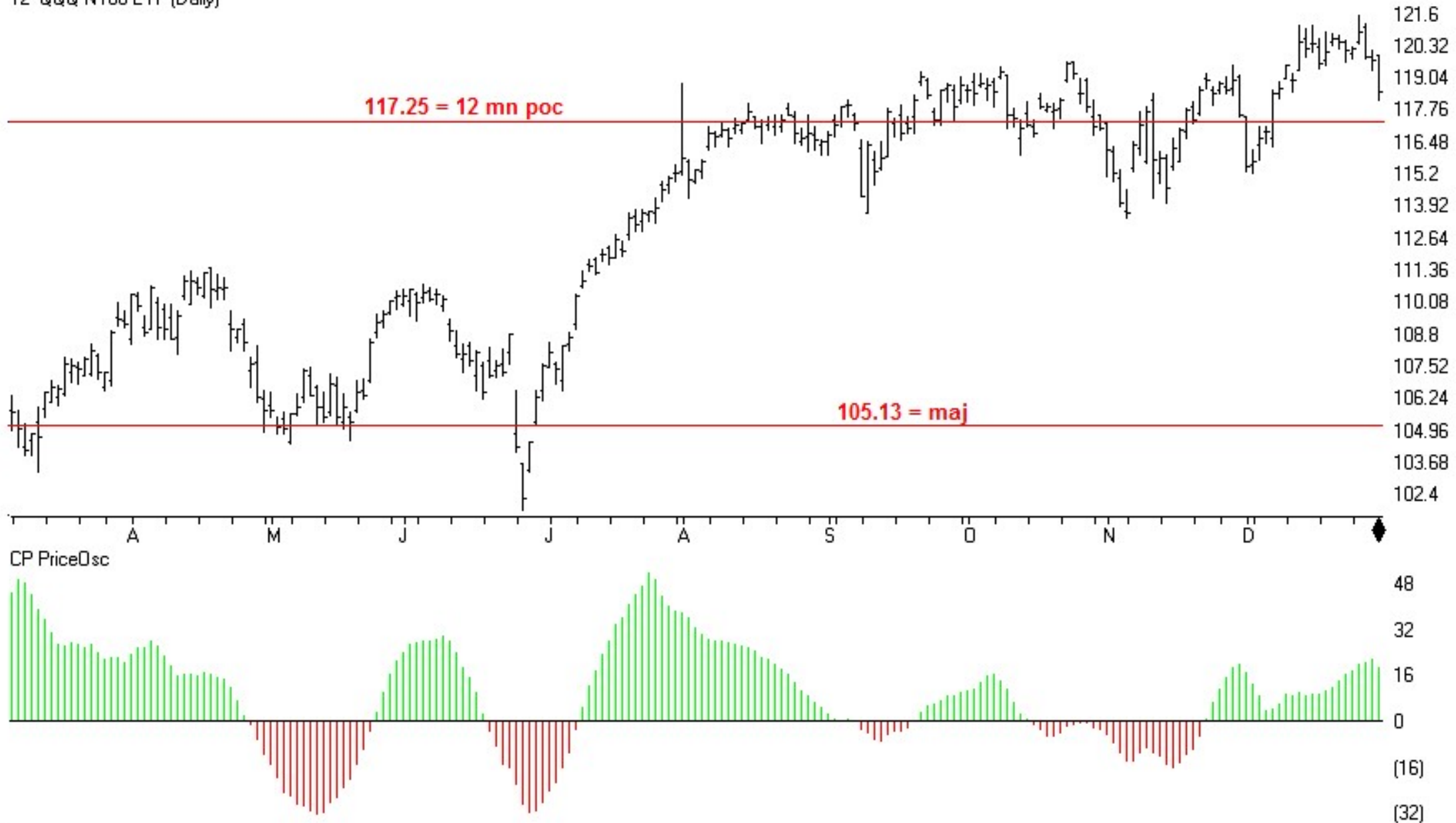
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

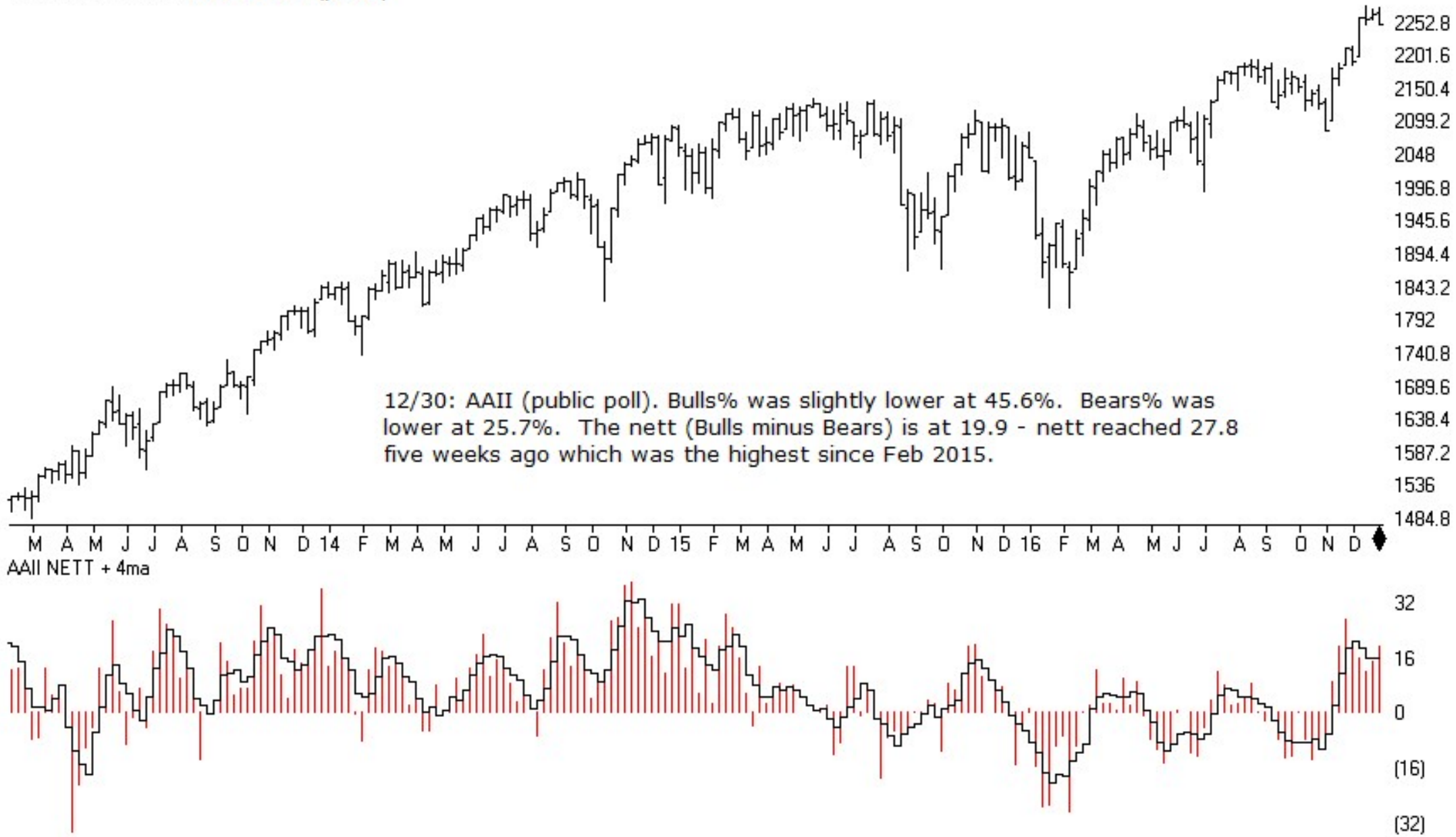


TSR Time Support/Resistance

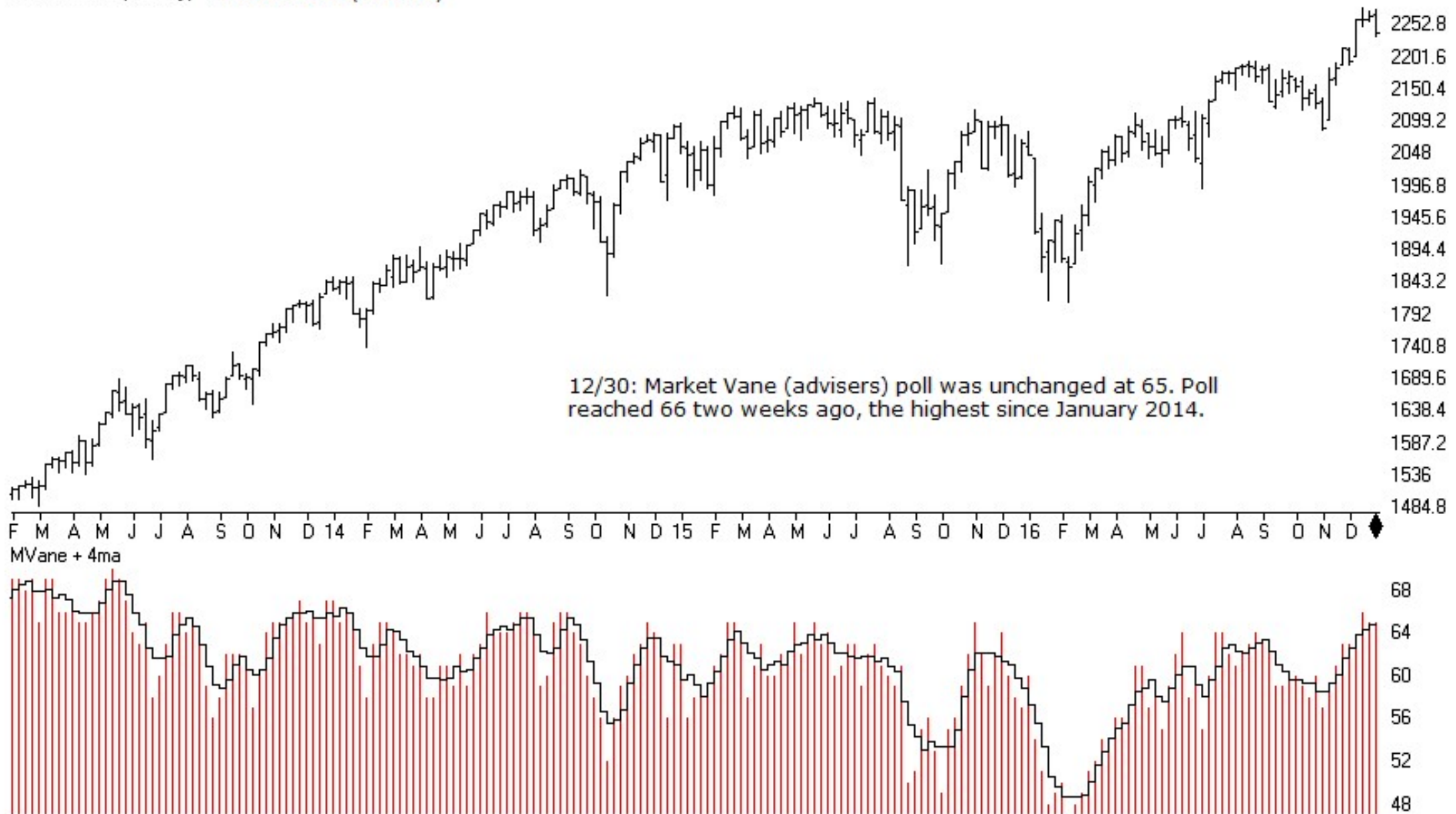
10 DIA DOW ETF (Daily)



SP500 Index (Weekly) + AAI Poll (public)

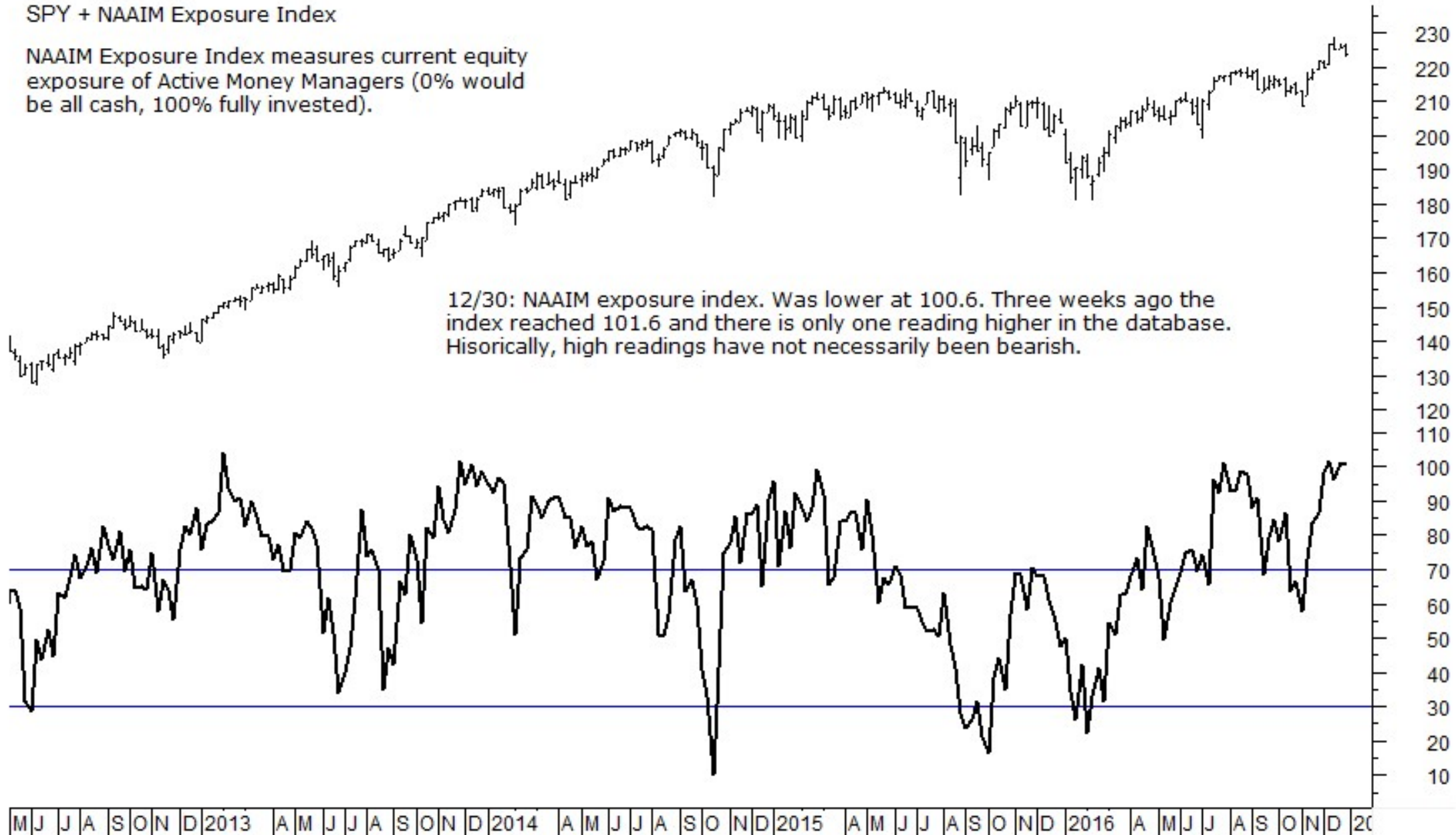


SP500 Index (Weekly) + Market Vane (advisors)

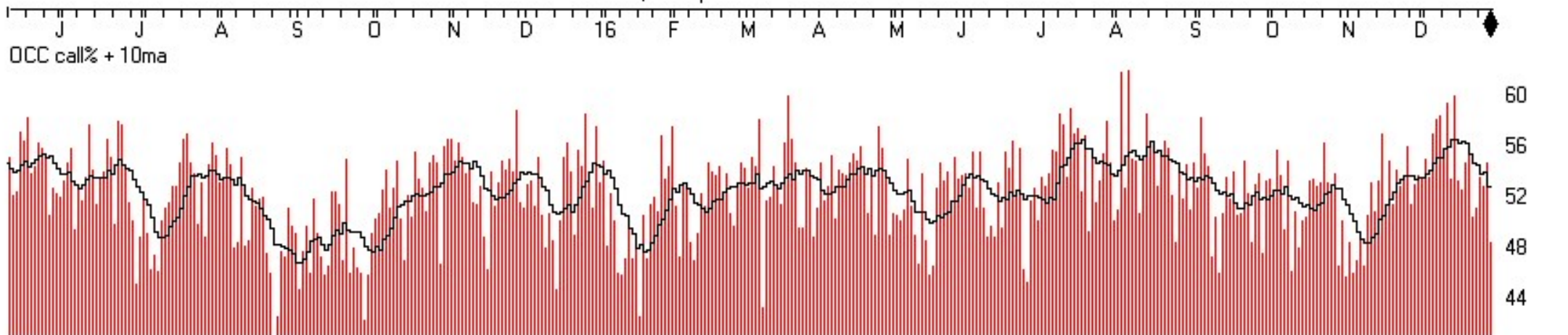


SPY + NAAIM Exposure Index

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

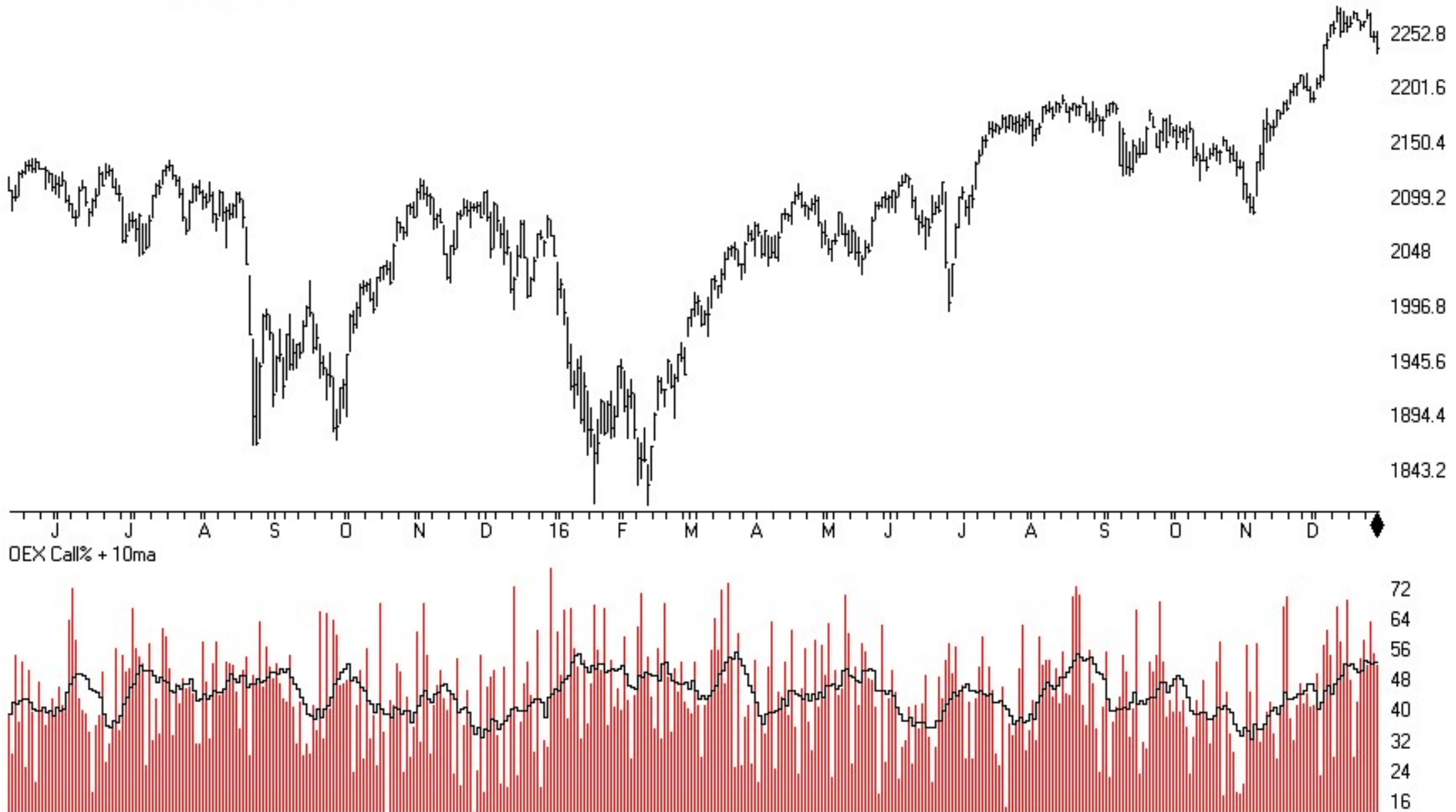


SP500 Index (Daily) + OCC Calls% (equities only)

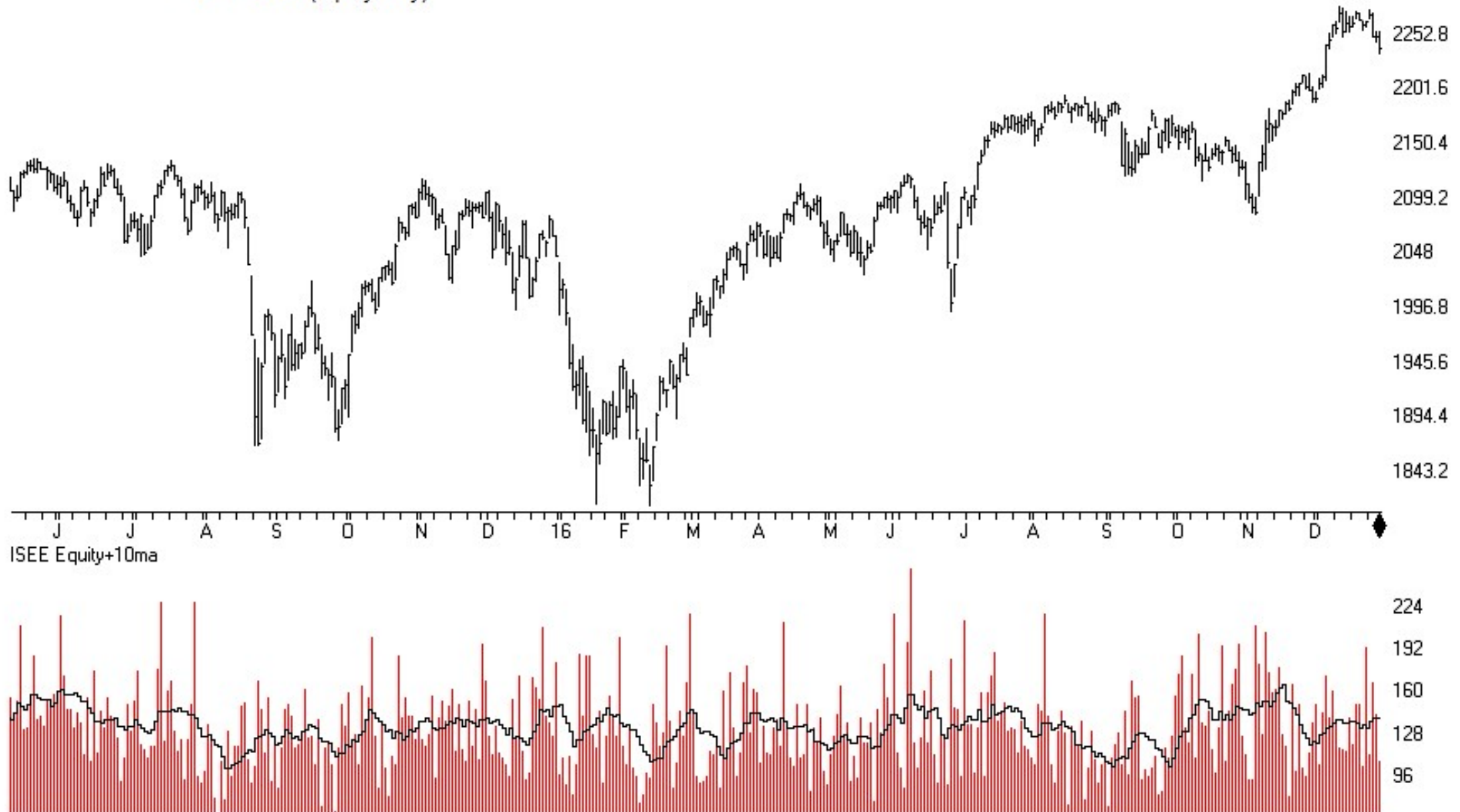


unlike other option ratios, OEX is usually considered a smart-money indicator.

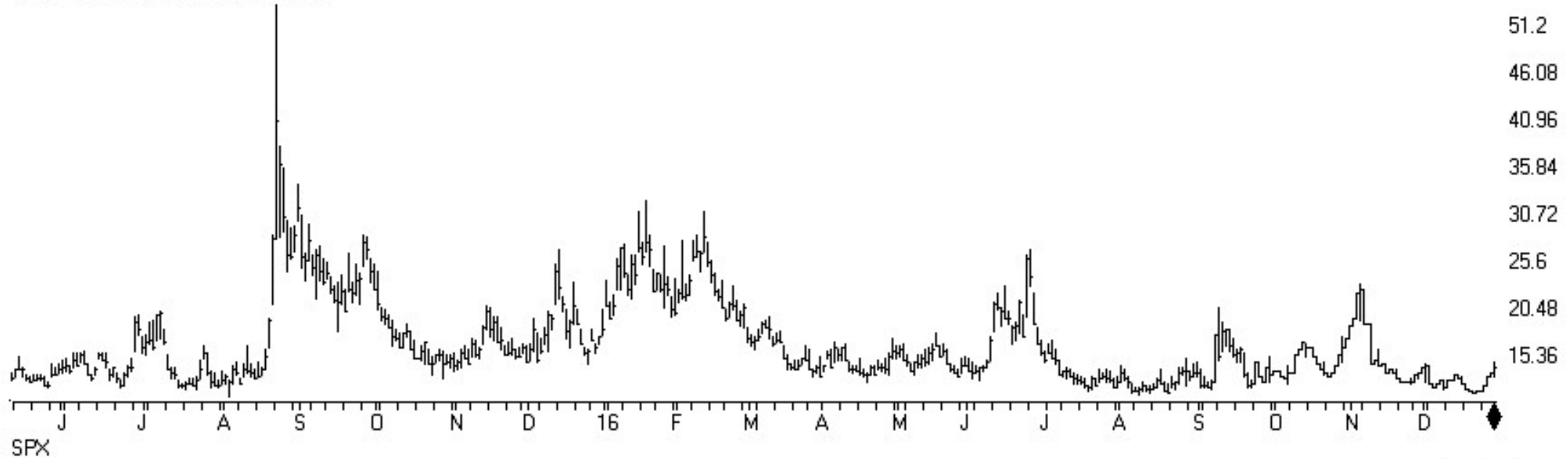
SP500 Index (Daily) + OEX Calls%



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



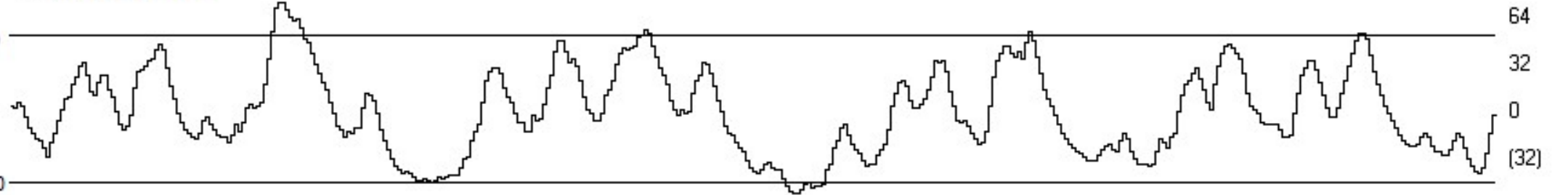
VIX - S&P 500 Volatility Index (Daily)



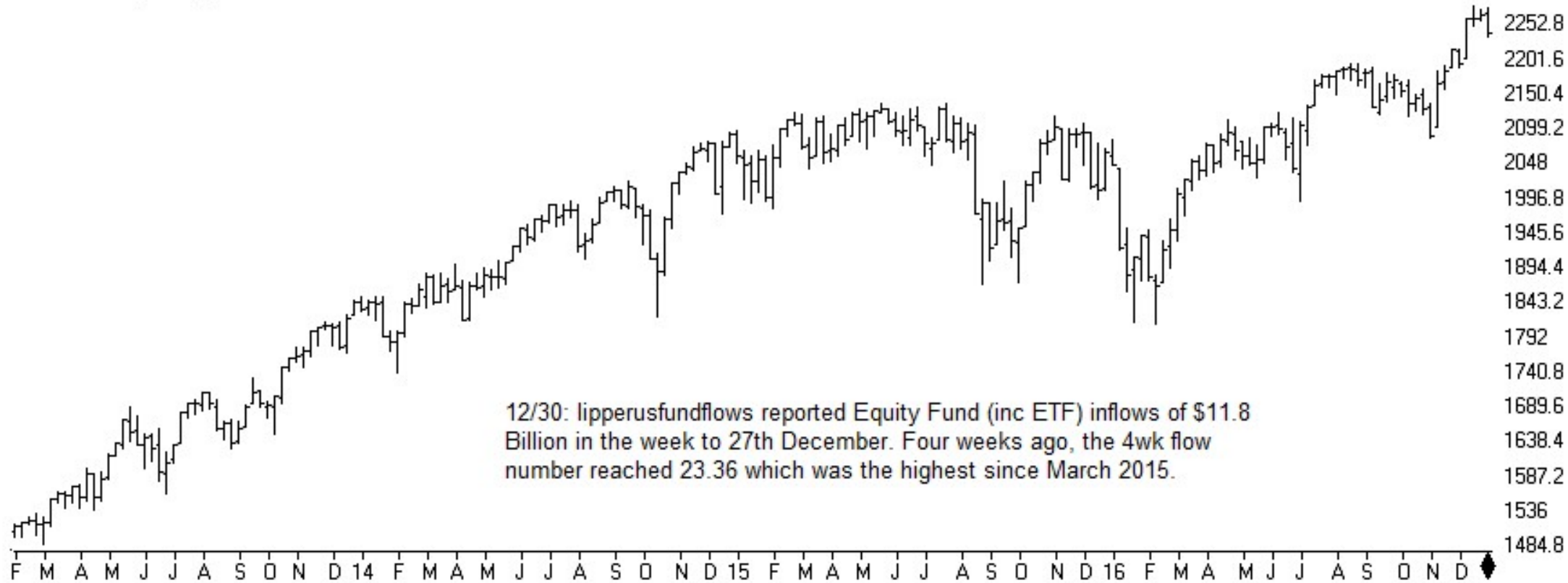
SPX



TCI based on VIX



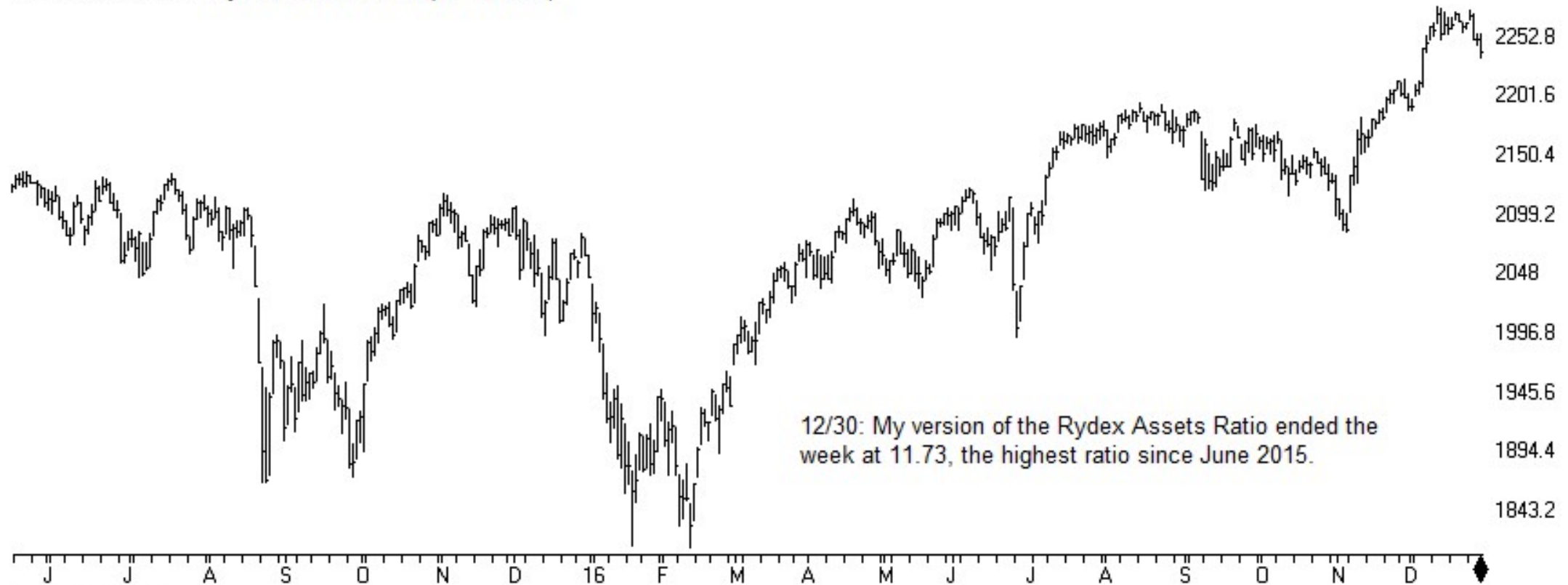
SP500 Index (Weekly)



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

Sentiment

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



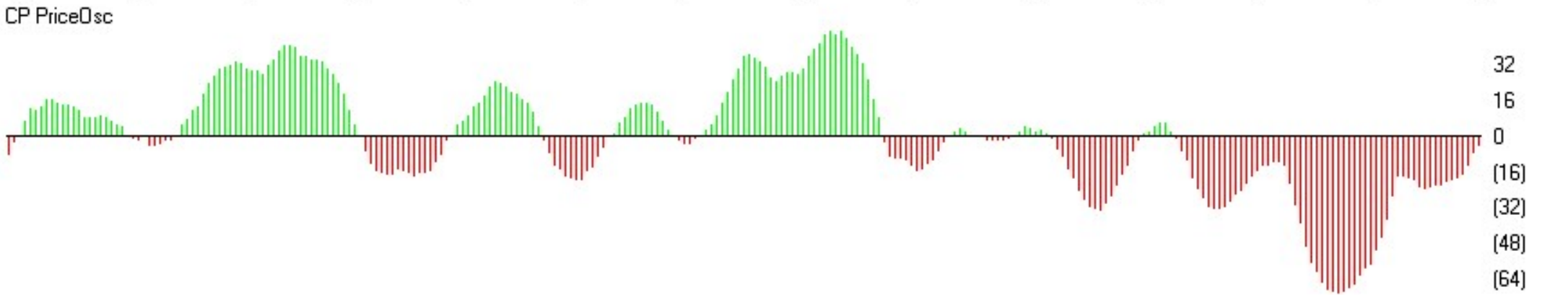
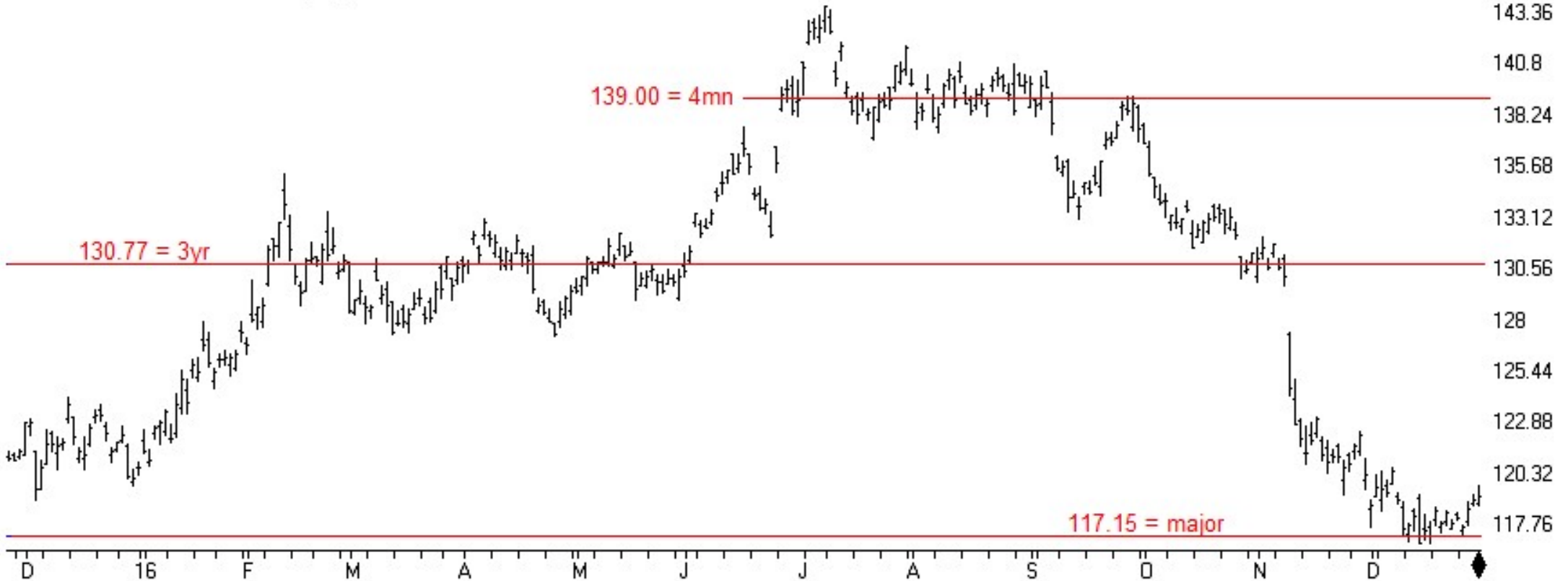
RyMajAssetsRatio



Rydex Assets Ratio (CP version)

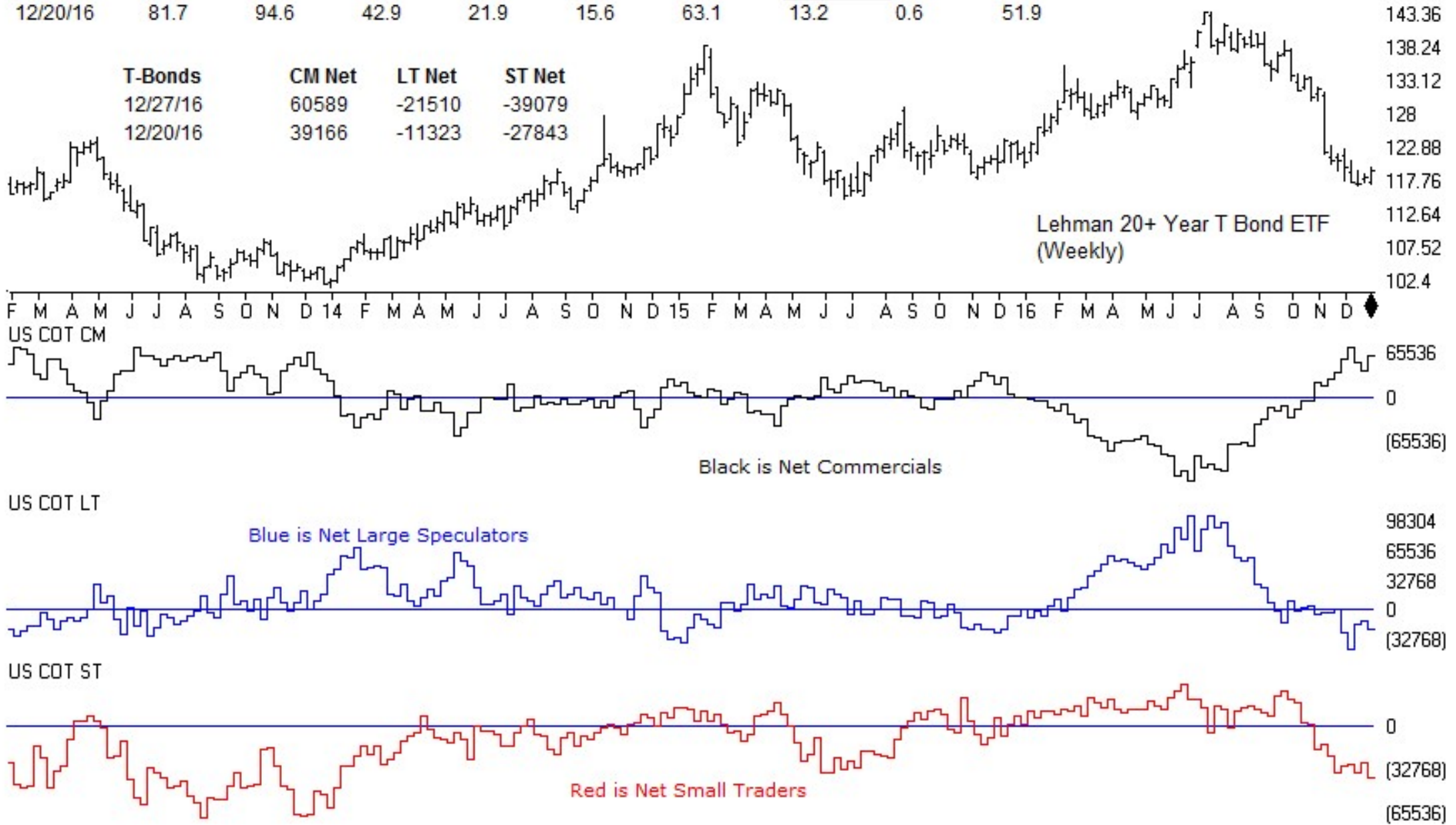
TSR Time Support/Resistance

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
12/27/16	93.4	100.0	34.6	15.0	6.0	63.6	0.0	0.0	63.2
12/20/16	81.7	94.6	42.9	21.9	15.6	63.1	13.2	0.6	51.9

T-Bonds	CM Net	LT Net	ST Net
12/27/16	60589	-21510	-39079
12/20/16	39166	-11323	-27843



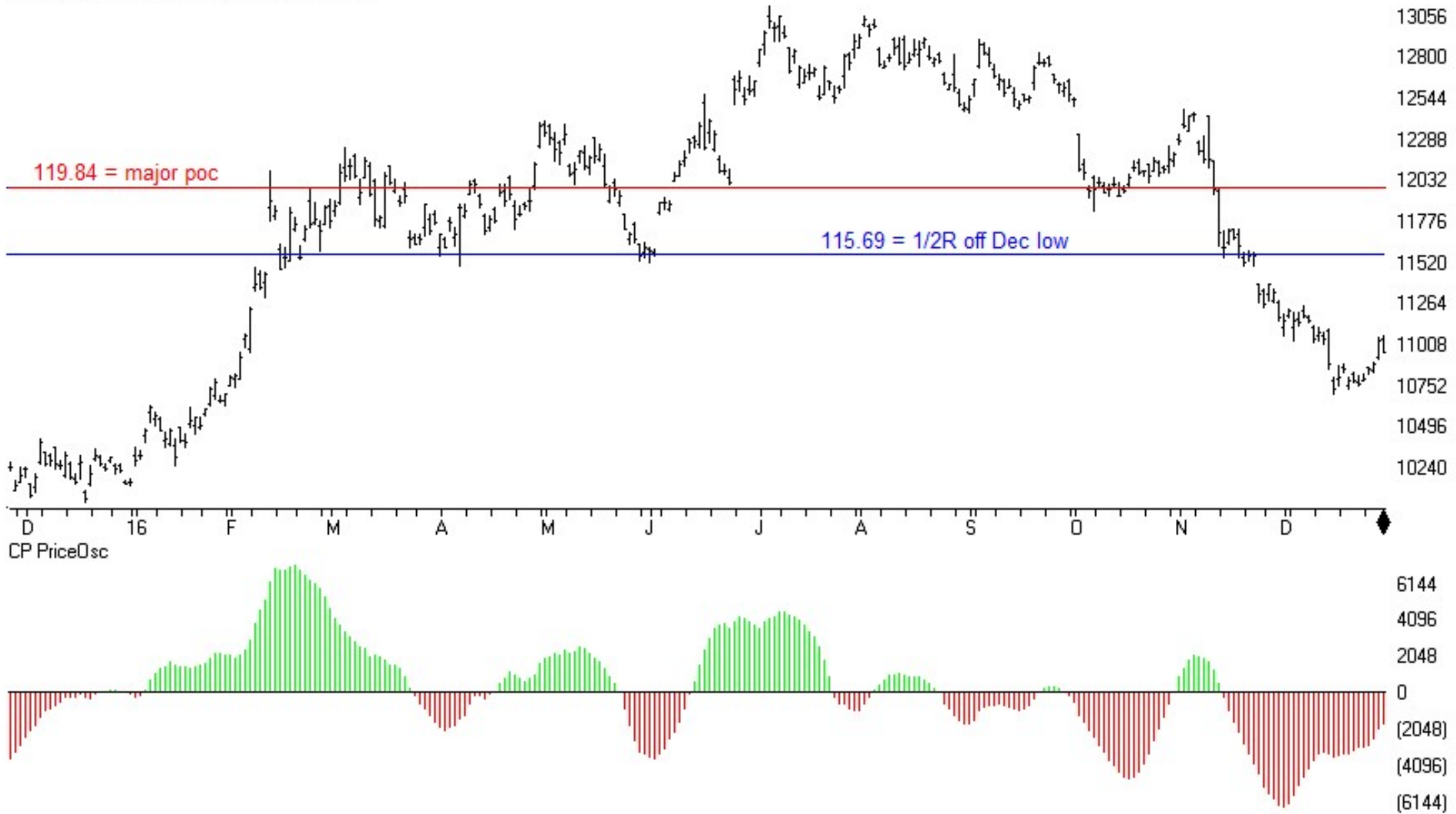
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138.24
133.12
128
122.88
117.76
112.64
107.52
102.4

65536
0
(65536)

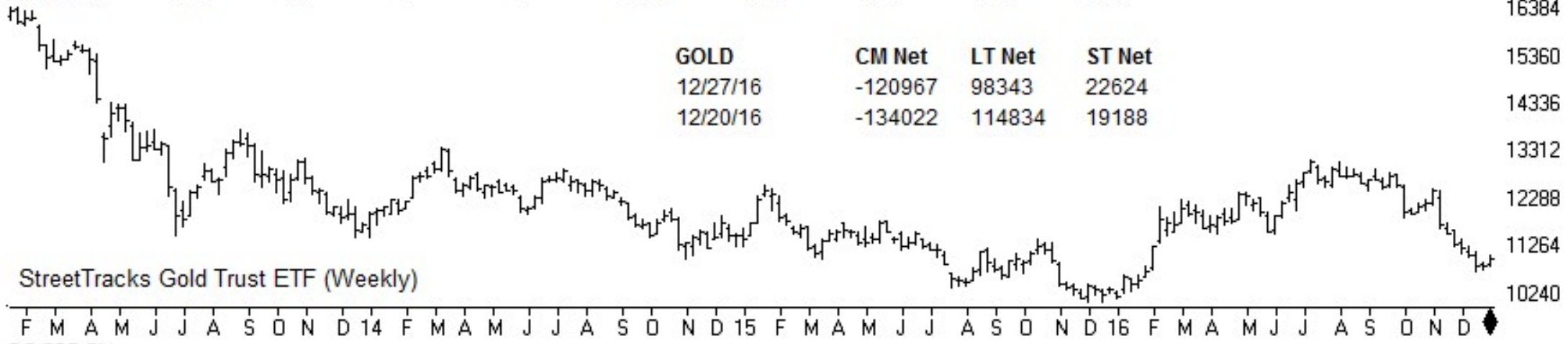
98304
65536
32768
0
(32768)

0
(32768)
(65536)

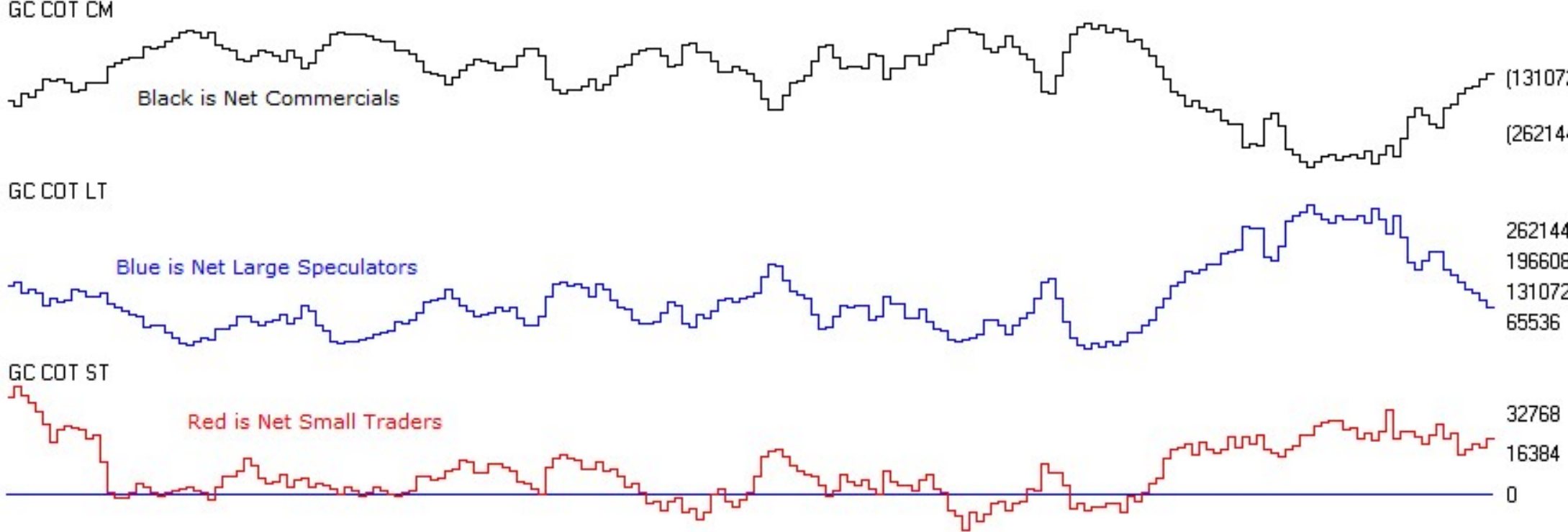
TSR Time Support/Resistance
STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/27/16	100	69.5	0	0	1.4	100	35	100	81.6
12/20/16	100	63	0	0	31.8	100	16.1	100	94.7



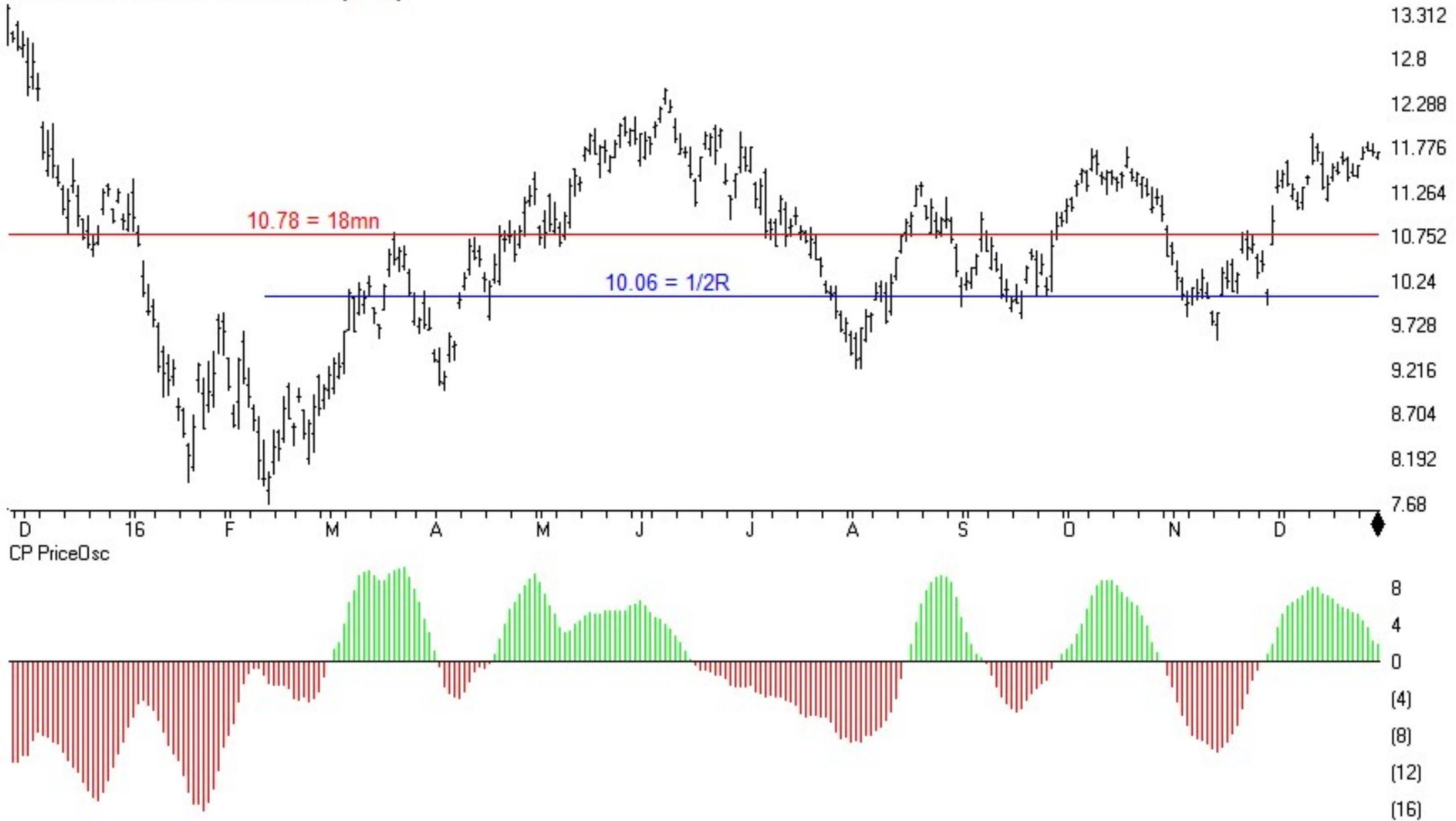
GOLD	CM Net	LT Net	ST Net
12/27/16	-120967	98343	22624
12/20/16	-134022	114834	19188



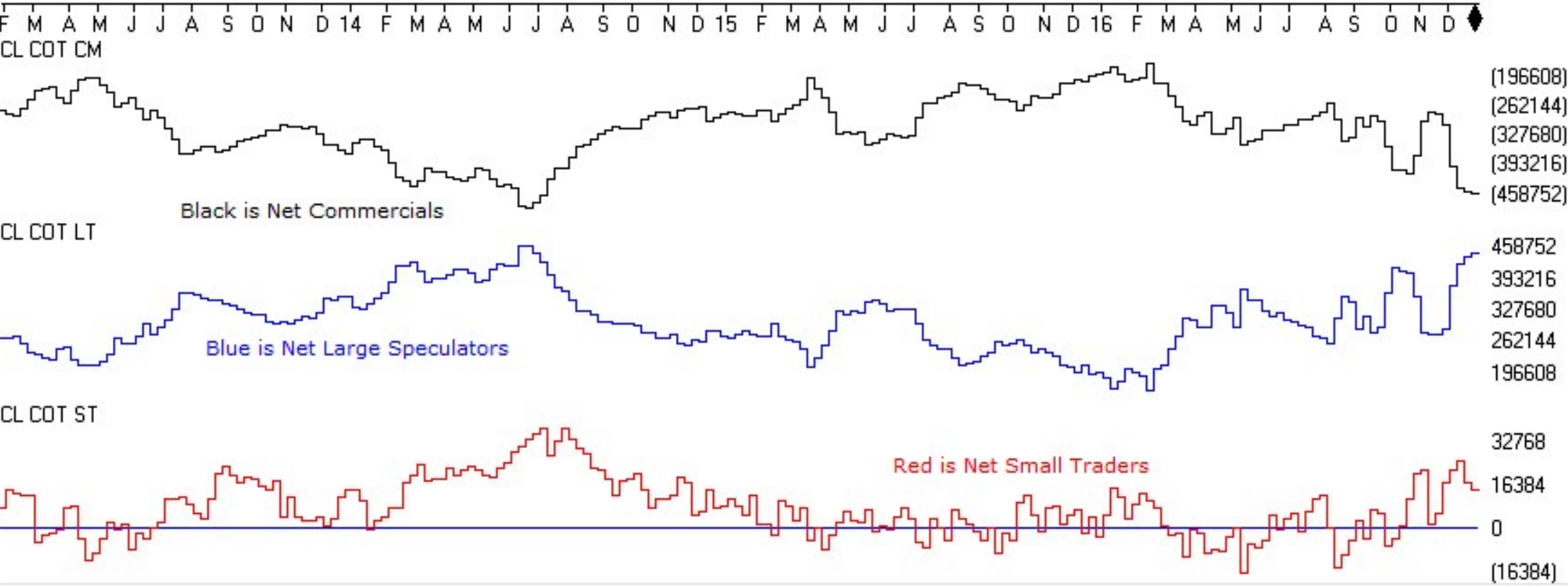


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

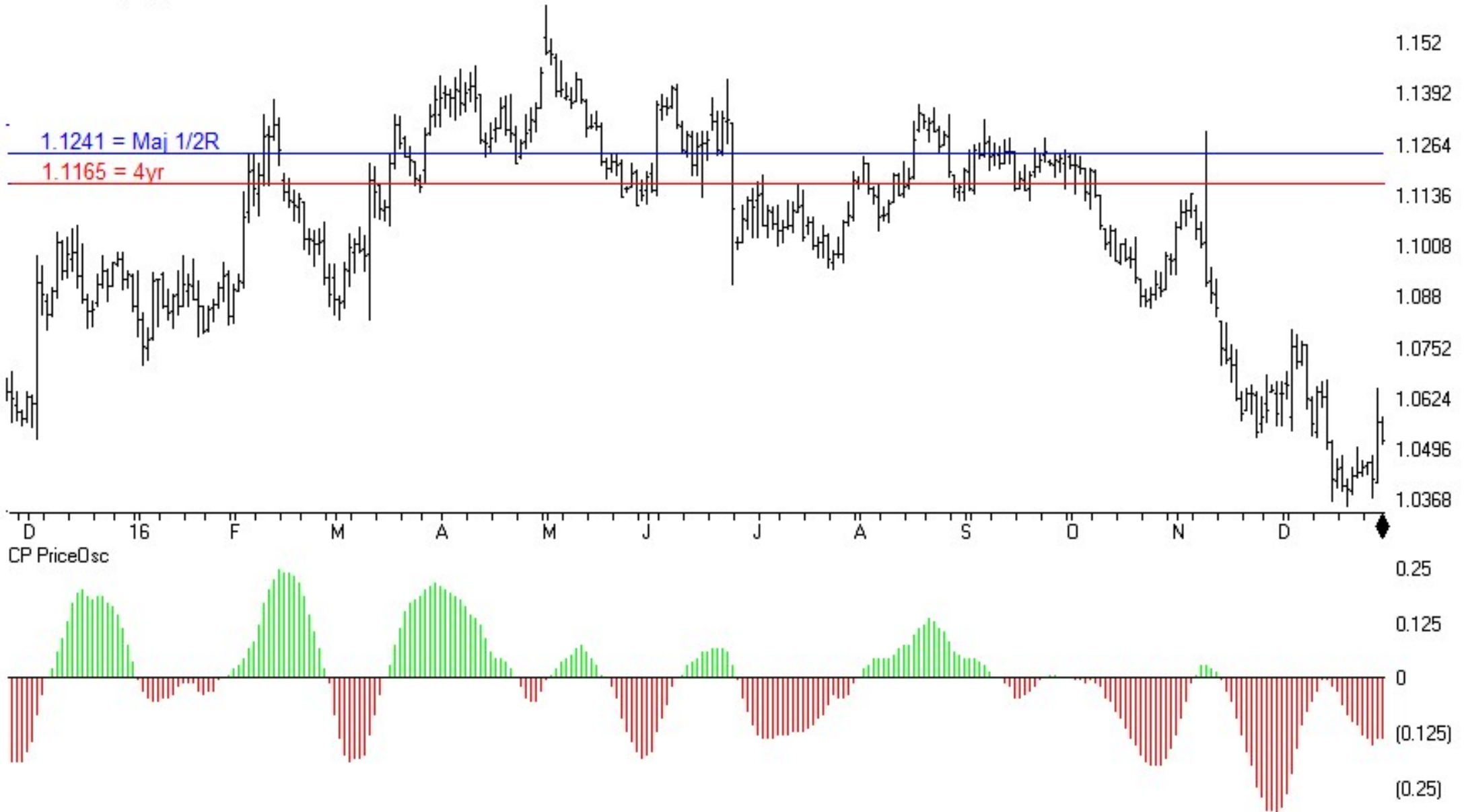


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/27/16	0.0	0.0	64.4	100.0	55.4	0.0	73.5	5.6	13.2
12/20/16	0.0	9.0	79.9	100.0	52.5	0.0	81.0	0.0	0.0

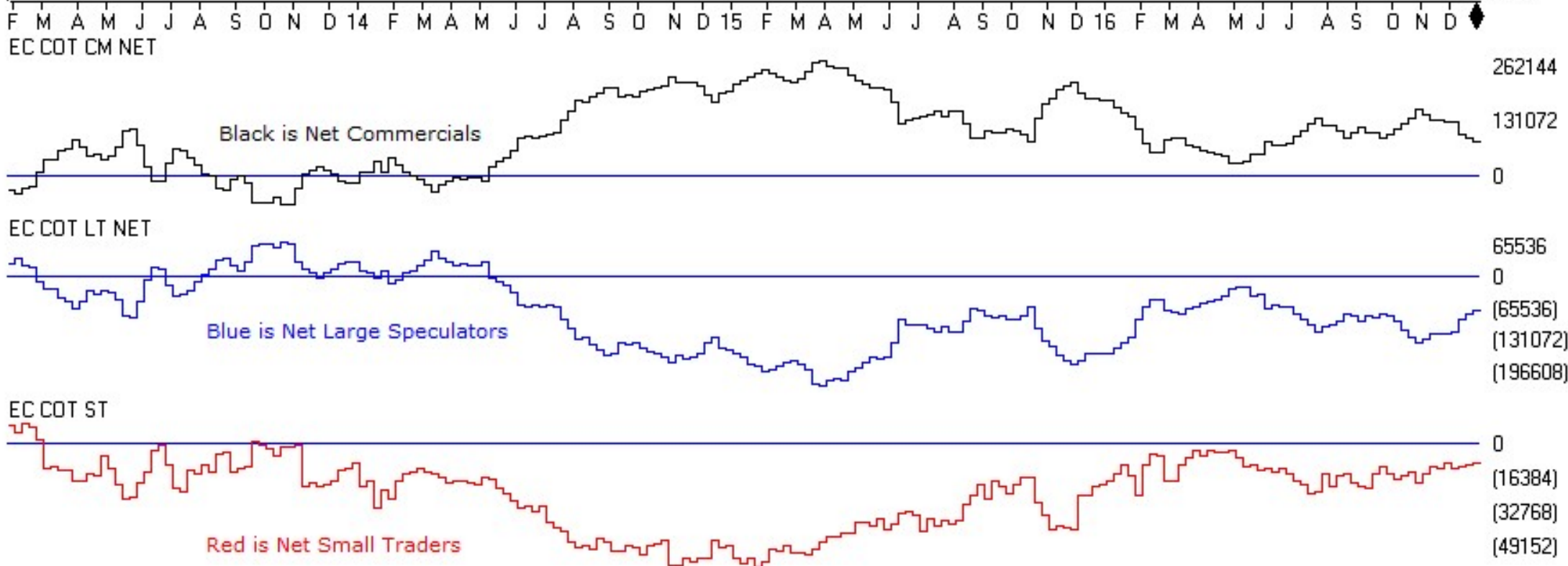


TSR Time Support/Resistance

51 EURUSD (Daily)

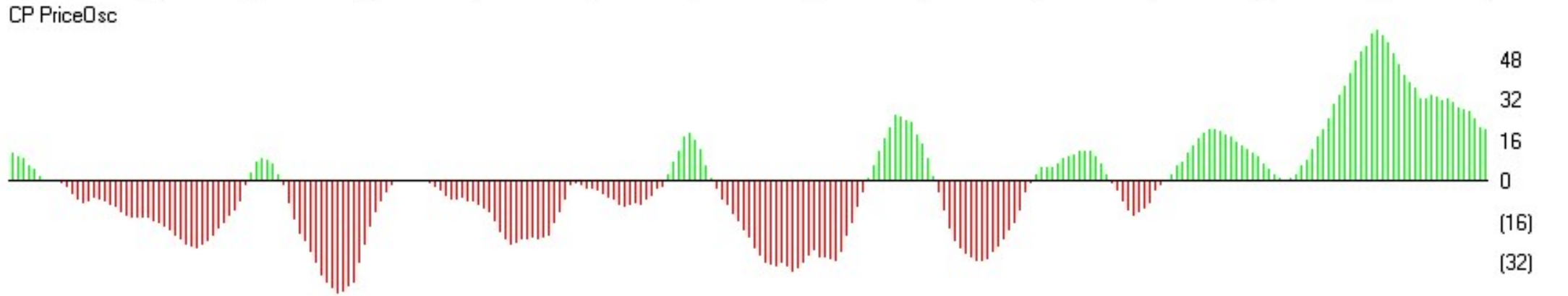


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/13/16	31.2	76.6	100.0	65.6	41.3	11.0	84.9	50.5	13.0
12/06/16	65.3	64.0	49.5	28.2	51.8	67.1	83.1	49.6	15.8

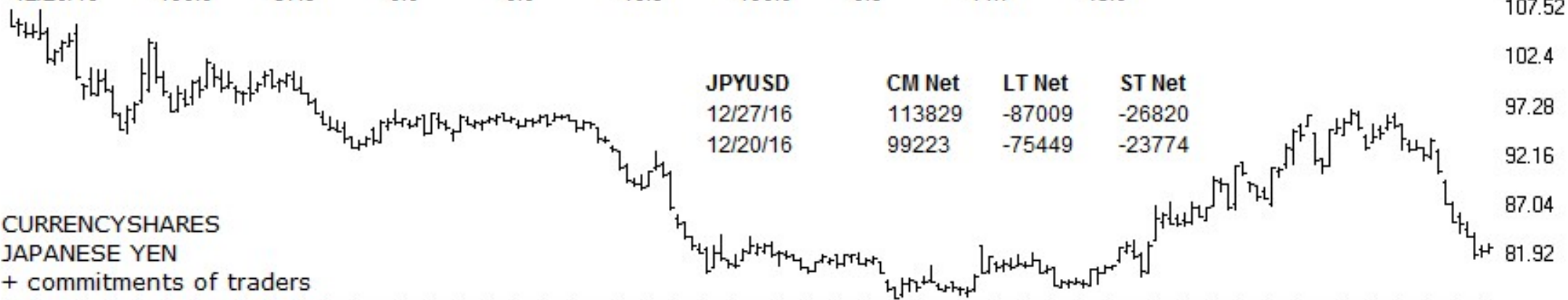




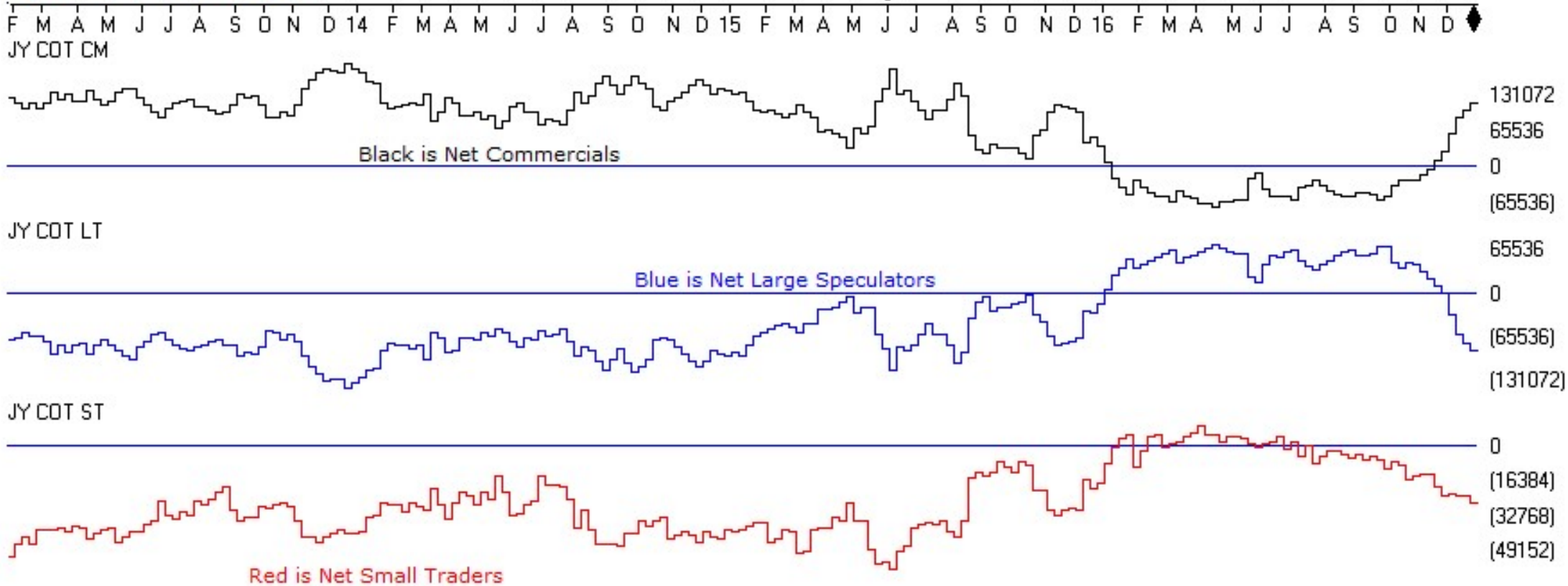
53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/27/16	100.0	100.0	8.5	0.0	0.0	89.1	0.0	9.9	56.9
12/20/16	100.0	87.9	0.0	0.0	16.9	100.0	0.9	11.7	43.0



CURRENCYSHARES
 JAPANESE YEN
 + commitments of traders



ChartProfit

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