

ChartProfit

Charts to Friday 5th January 2018

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 01/05

	-5	-4	-3	-2	↓
NYSE	61	61	66	65	72
NasDaq	49	55	61	53	66
SP500	73	70	73	72	83
R2000	49	56	59	49	58

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

01/05: AAll (public poll). Bulls% reached 59.8% this week, a seven year high. Bears% fell to 15.6%, a three year low. The nett (Bulls minus Bears) at 44.2 is the highest since April 2004.

01/05: Investors Intelligence. Bulls% was lower at 61.9% having peaked eight weeks ago at 64.4%. Bear% was higher at 15.2%. The nett (bulls minus Bears) is at 46.7, having reached 50 eight weeks ago which was the highest since 1987.

01/05: Market Vane (advisers) poll was unchanged at 70. Poll reached 71 five weeks ago, the highest level since 2007.

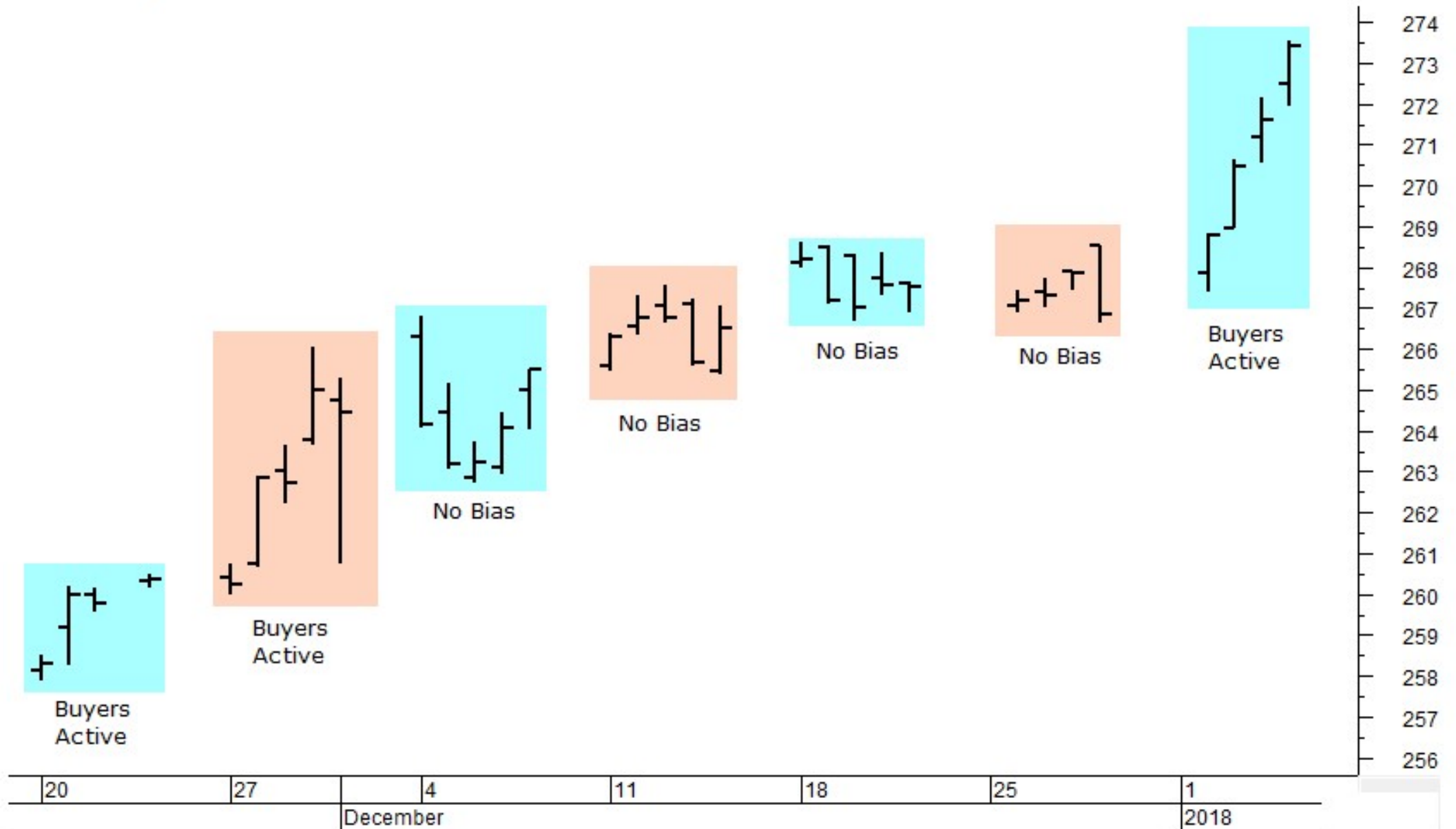
01/05: NAAIM exposure index was lower at 57.95. The index has fallen sharply since reaching 109.44 three weeks ago, the highest reading since it began in 2006.

Mutual Fund Flow:

01/05: My (new) version of the Rydex Assets Ratio ended the week at 15.12. The ratio has fallen sharply over five days having reached 22.27 on 12/28, the highest ratio in the database.

01/05: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$8.4 Billion in the week to 3rd January. The previous week saw a net inflow of \$24.1 Billion, the largest single-week inflow since January 2015, but also note that the week previous to that there was a massive outflow of -\$22.2 Billion. Volatile. The current 4week flow number is -\$22.7 Billion but fell to a negative -\$33 Billion two weeks ago, the lowest since February 2008.

SPY Weekly Structure

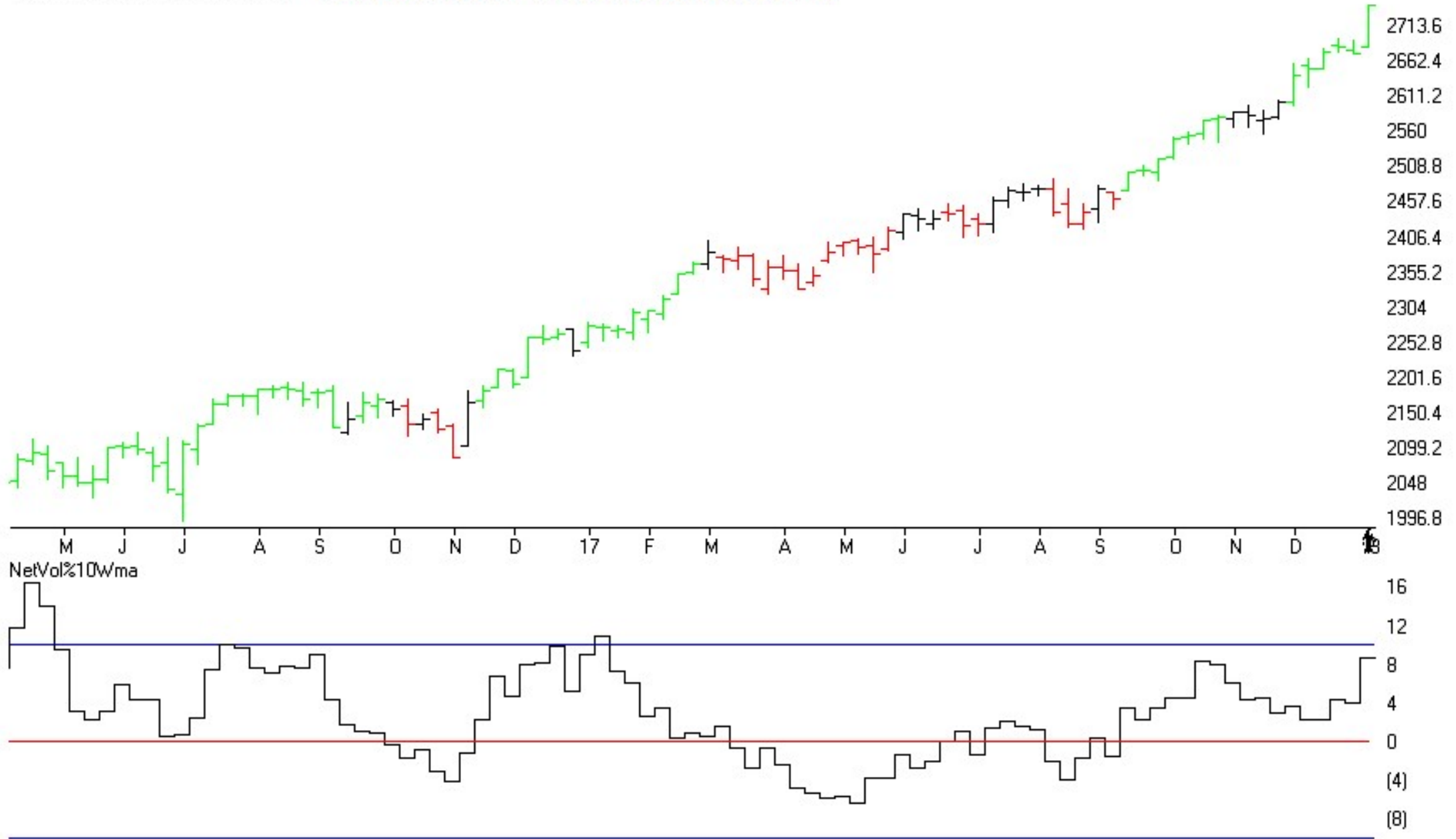


Commitments of Traders

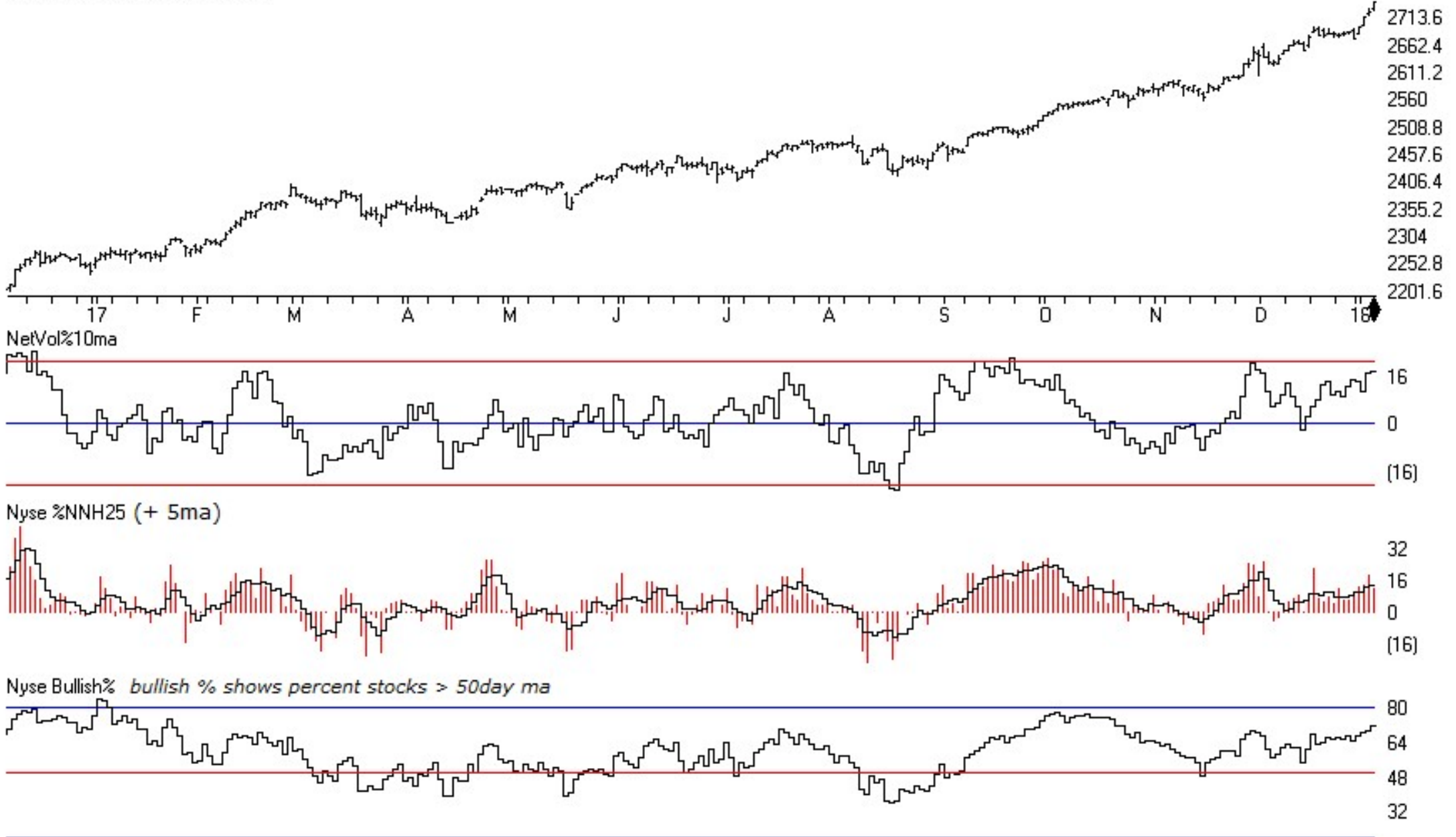
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/02/18	66.2	84.1	48.7	48.5	13.6	36.5	34.6	37.2	71.2
12/26/17	56.8	76.2	62.9	77.5	45.7	12.4	33.6	35.0	70.0
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/02/18	47.6	71.4	77.7	53	27.5	15.1	37.9	42.9	52
12/26/17	61.8	94.1	79.1	39	5	10.2	32.3	49.8	52.6
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/02/18	0.0	14.8	100.0	97.1	64.9	0.0	100.0	66.2	20.3
12/26/17	0.0	9.0	100.0	100.0	79.5	0.2	72.6	40.1	30.0
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/02/18	12.3	46.1	91.8	77.5	59.9	22.9	71.1	32.9	0.0
12/26/17	24.8	76.0	100.0	78.6	48.1	9.5	33.0	0.0	8.6
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/02/18	0.7	26.4	87.1	94.3	92.2	30.1	100.0	69.5	1.9
12/26/17	11.1	41.5	95.0	89.5	73.3	13.6	84.1	57.4	24.2
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/02/18	71.5	65.6	0.9	16.8	44.2	100.0	68.5	48.8	24.2
12/26/17	69.0	59.7	5.3	23.5	60.0	100.0	55.3	36.6	28.3
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/02/18	0.0	51.7	100.0	100.0	80.5	16.4	95.7	22.9	3.2
12/26/17	7.9	65.4	100.0	57.5	50.2	46.4	100.0	51.0	0.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/02/18	19.5	26.9	69.1	88.2	99.1	35.0	0.0	2.7	70.0
12/26/17	22.2	23.1	75.9	79.5	100.0	35.1	2.9	24.4	40.9

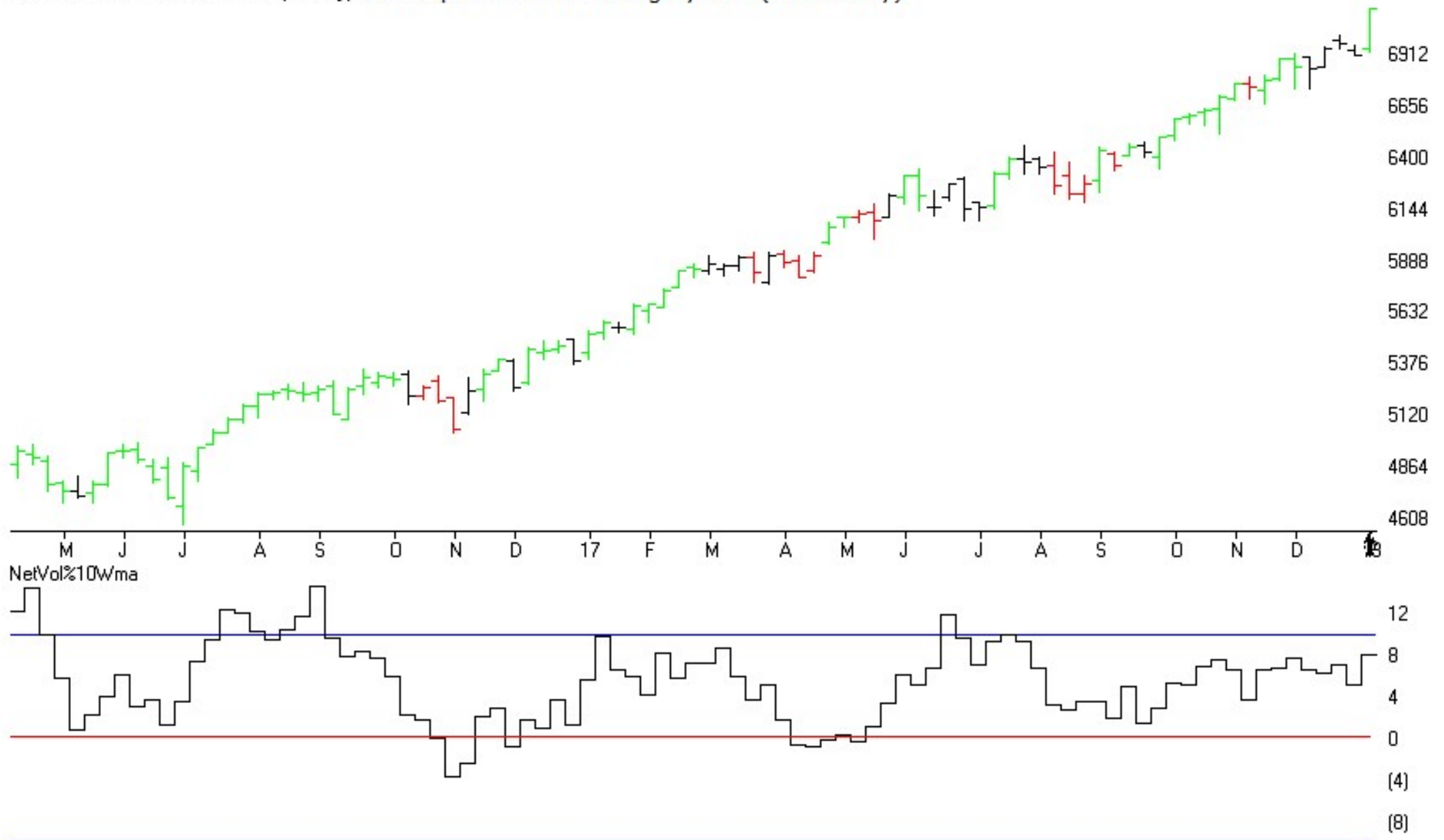
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



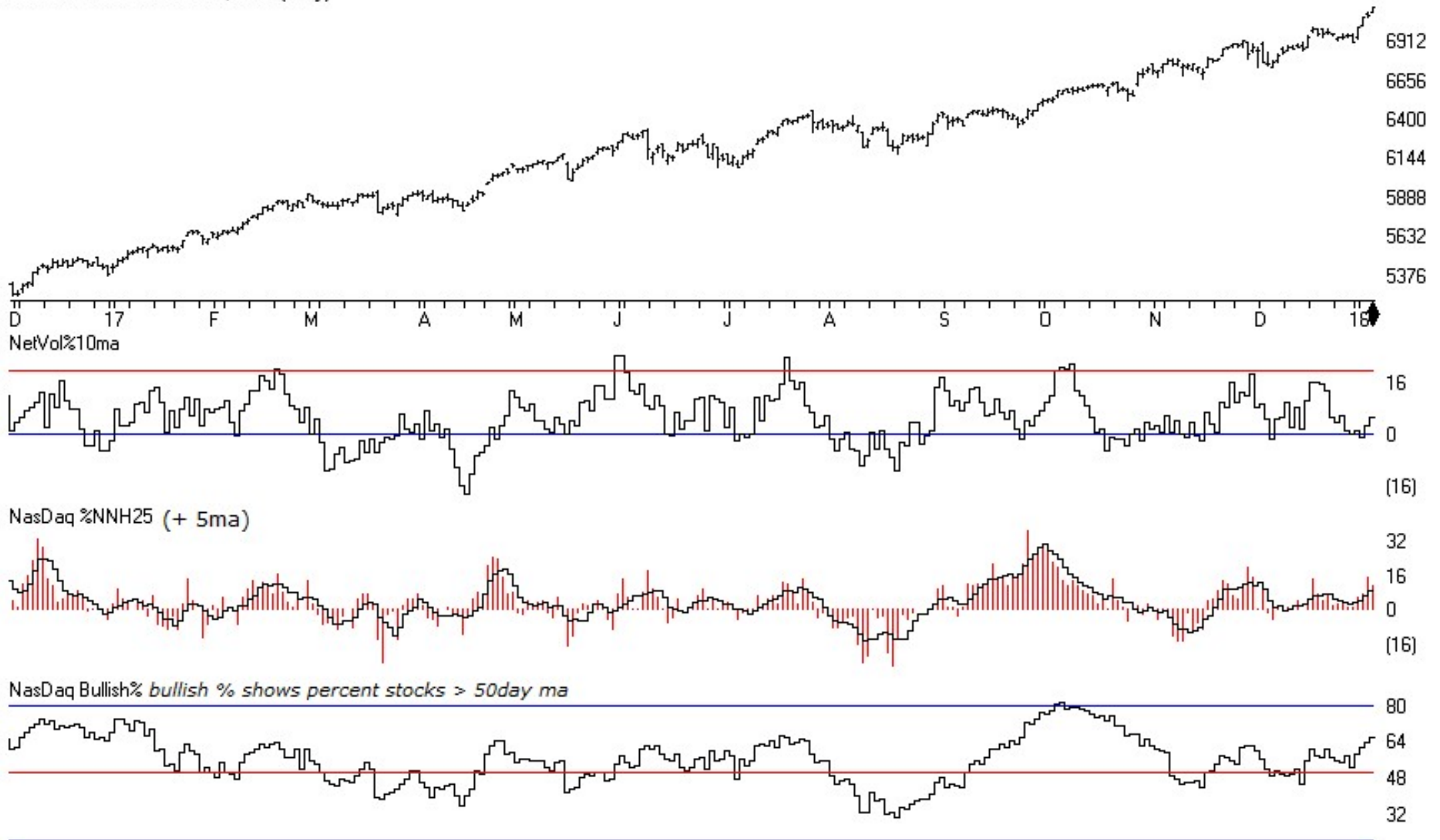
MARKET CHART NYSE (Daily)



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

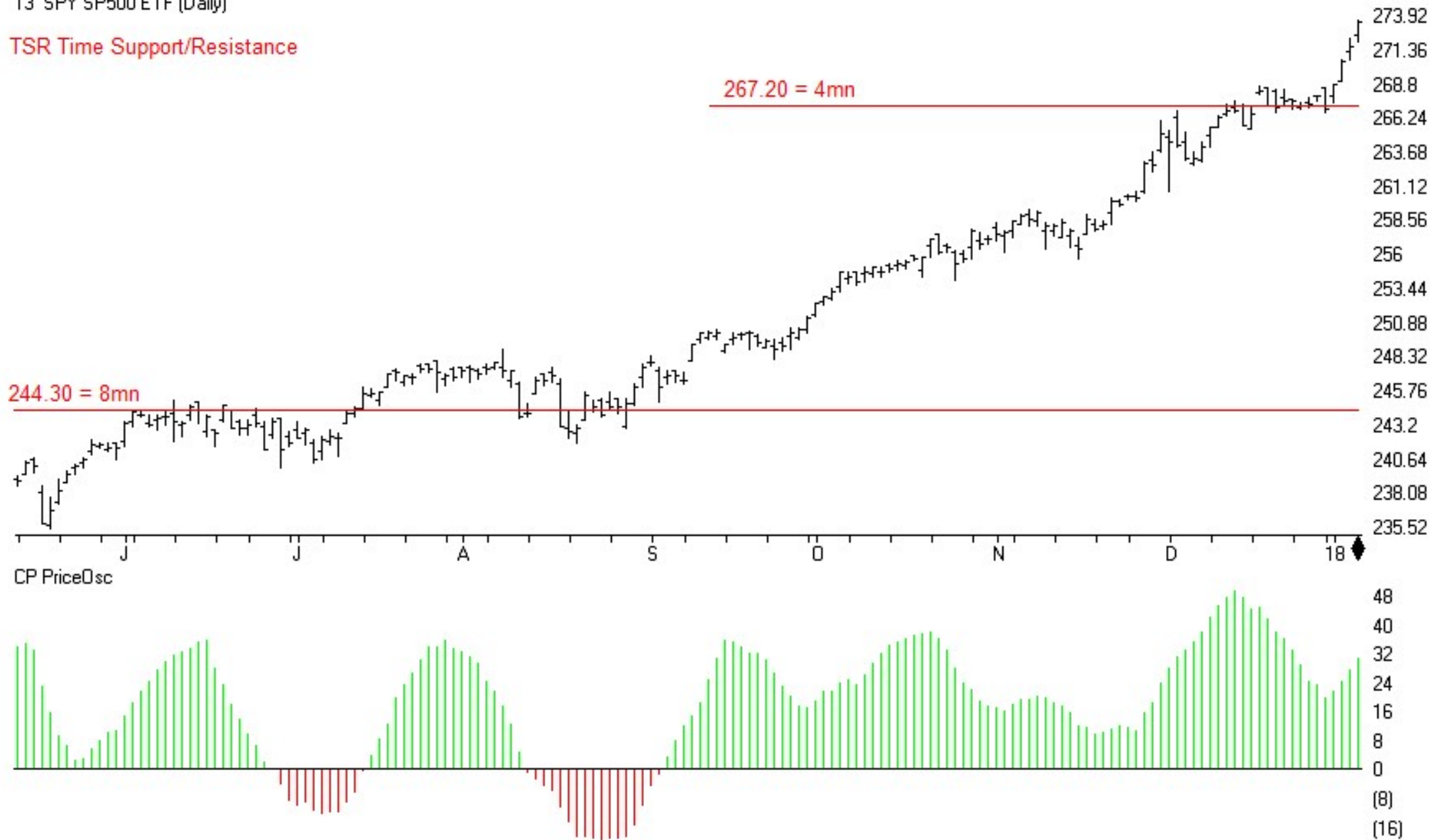


MARKET CHART NASDAQ 1800 (Daily)



13 SPY SP500 ETF (Daily)

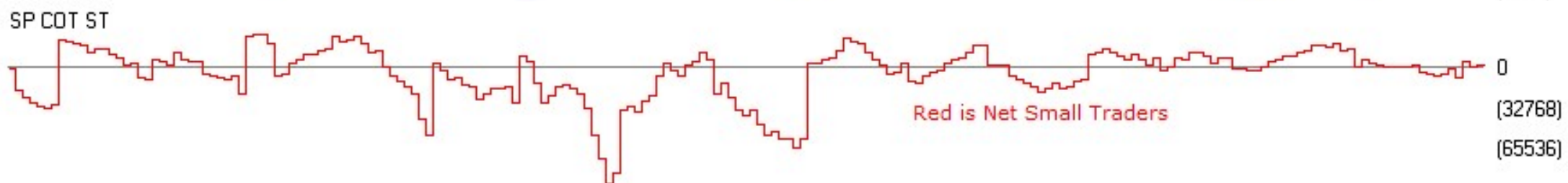
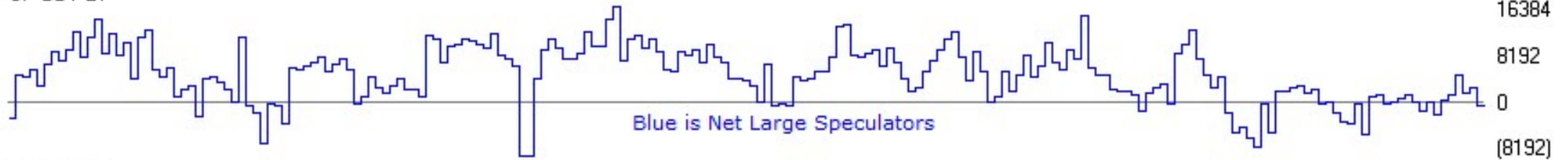
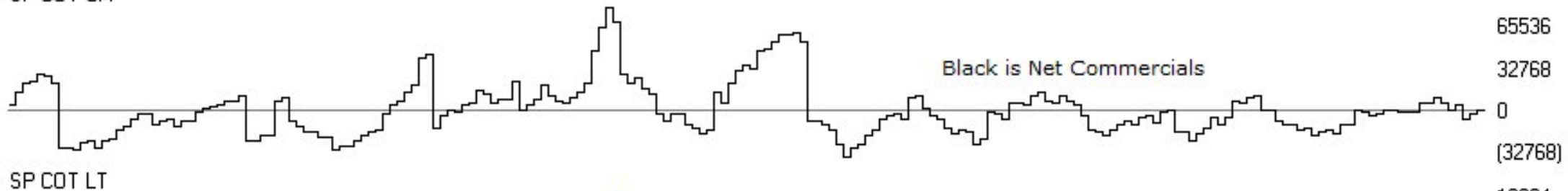
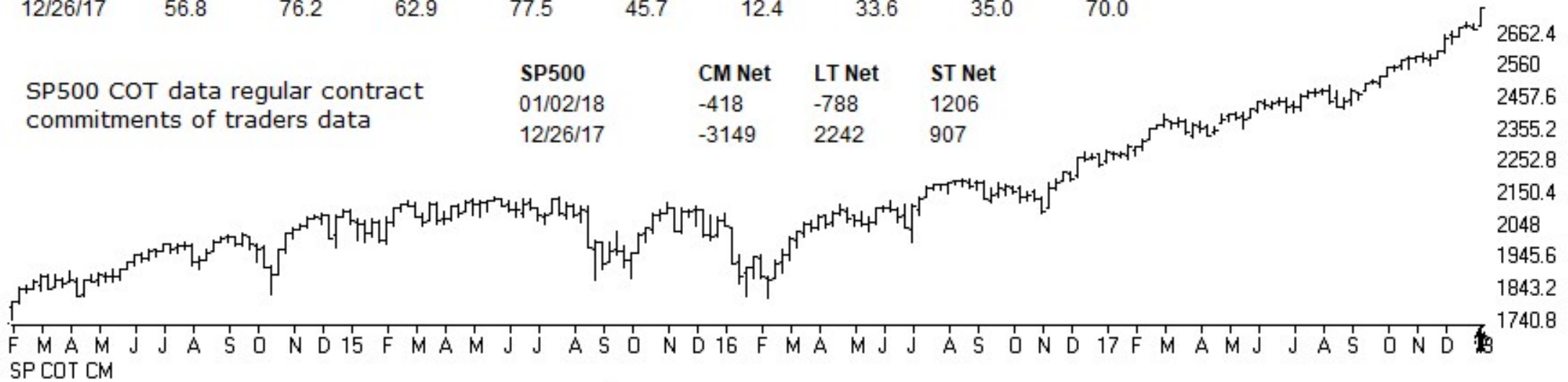
TSR Time Support/Resistance



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/02/18	66.2	84.1	48.7	48.5	13.6	36.5	34.6	37.2	71.2
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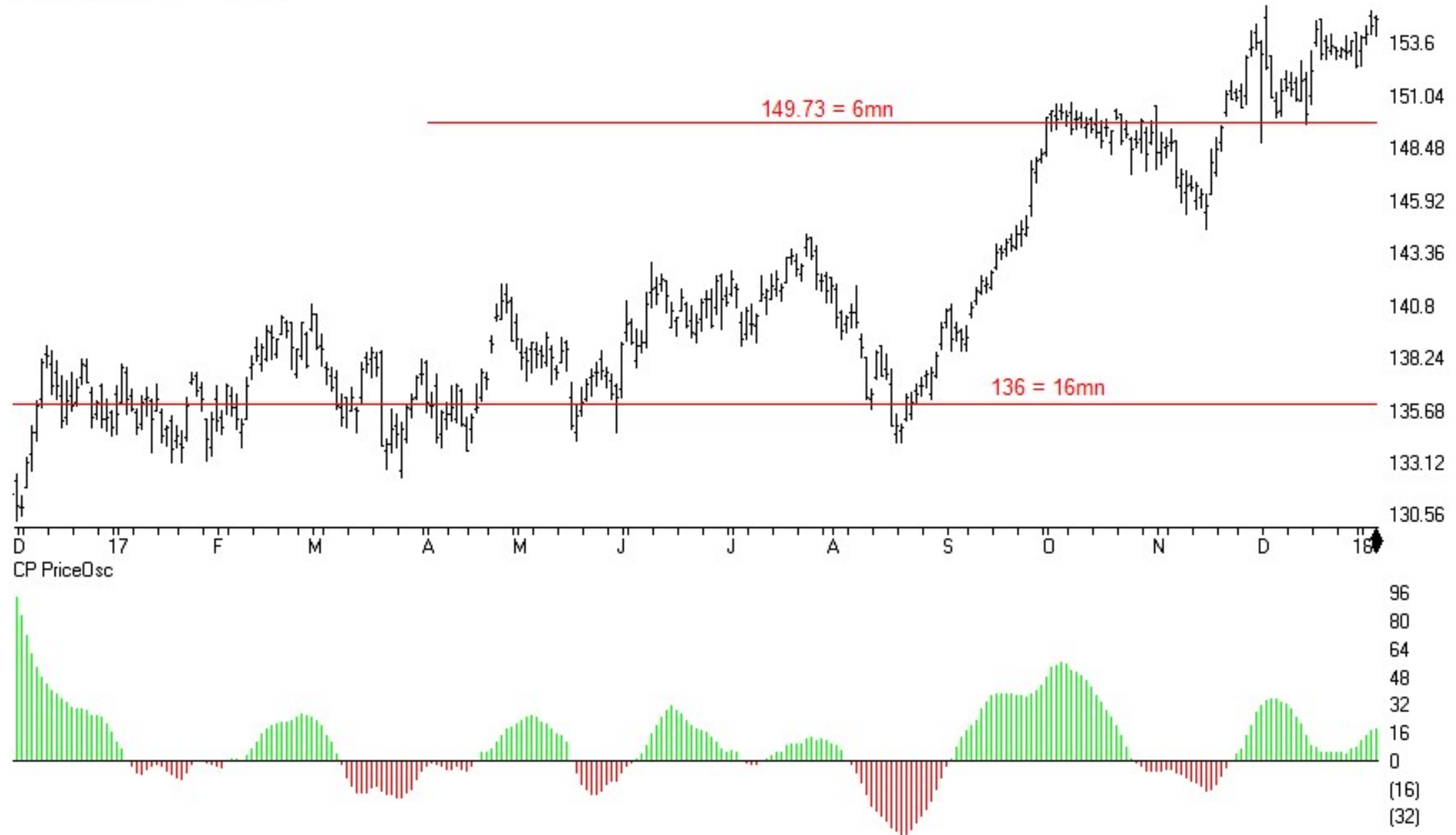
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
01/02/18	-418	-788	1206
12/26/17	-3149	2242	907



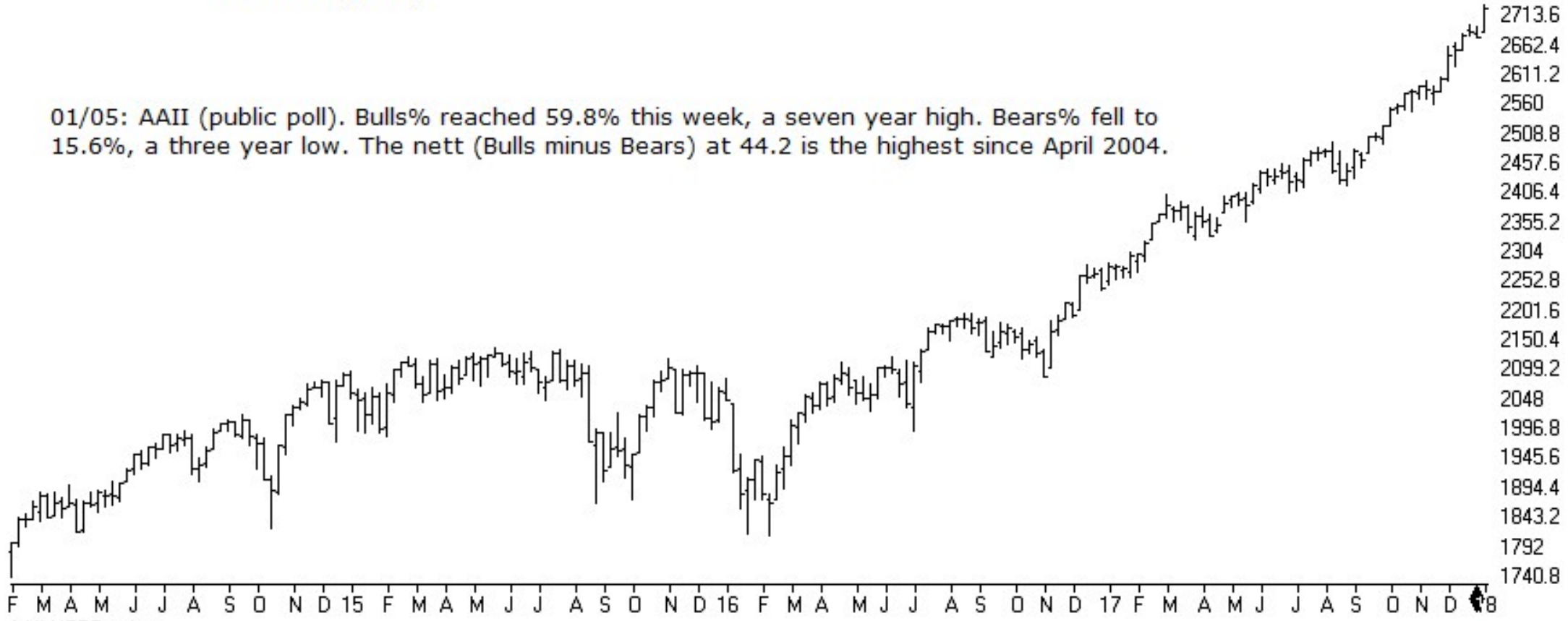
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



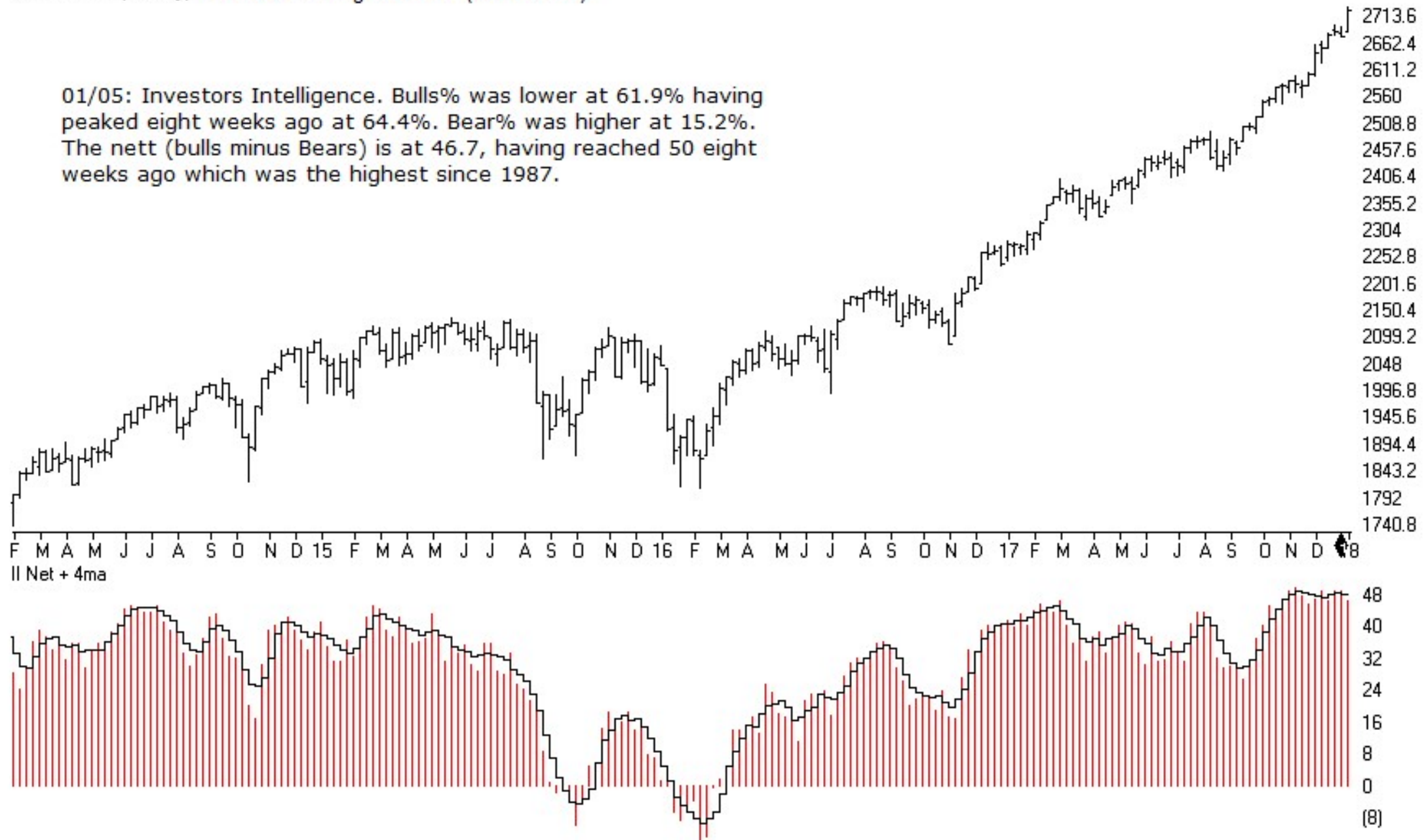
SP500 Index (Weekly) + AAI Poll (public)

01/05: AAI (public poll). Bulls% reached 59.8% this week, a seven year high. Bears% fell to 15.6%, a three year low. The nett (Bulls minus Bears) at 44.2 is the highest since April 2004.



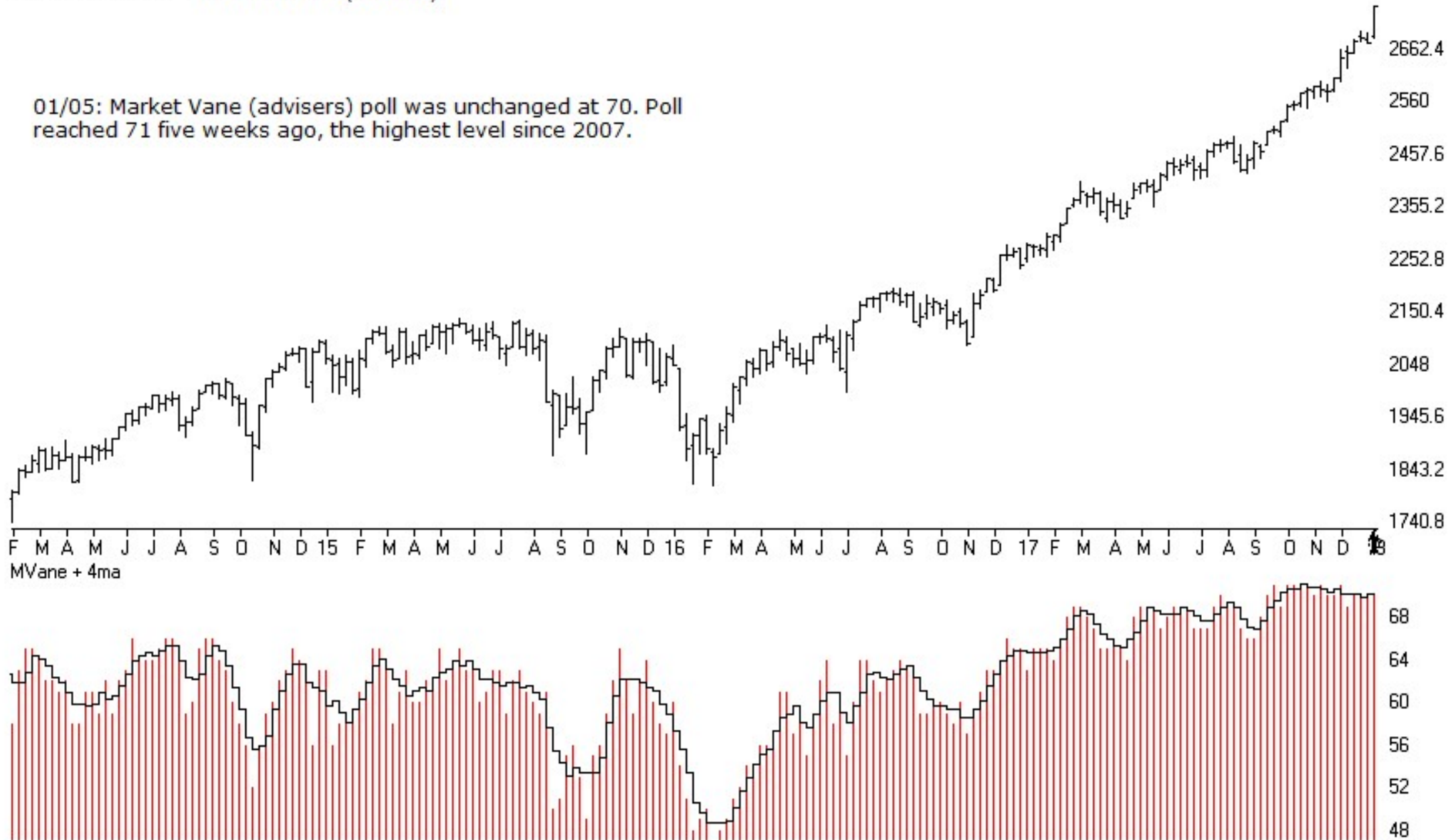
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

01/05: Investors Intelligence. Bulls% was lower at 61.9% having peaked eight weeks ago at 64.4%. Bear% was higher at 15.2%. The nett (bulls minus Bears) is at 46.7, having reached 50 eight weeks ago which was the highest since 1987.



SP500 Index (Weekly) + Market Vane (advisors)

01/05: Market Vane (advisors) poll was unchanged at 70. Poll reached 71 five weeks ago, the highest level since 2007.



SPY + NAAIM Exposure Index

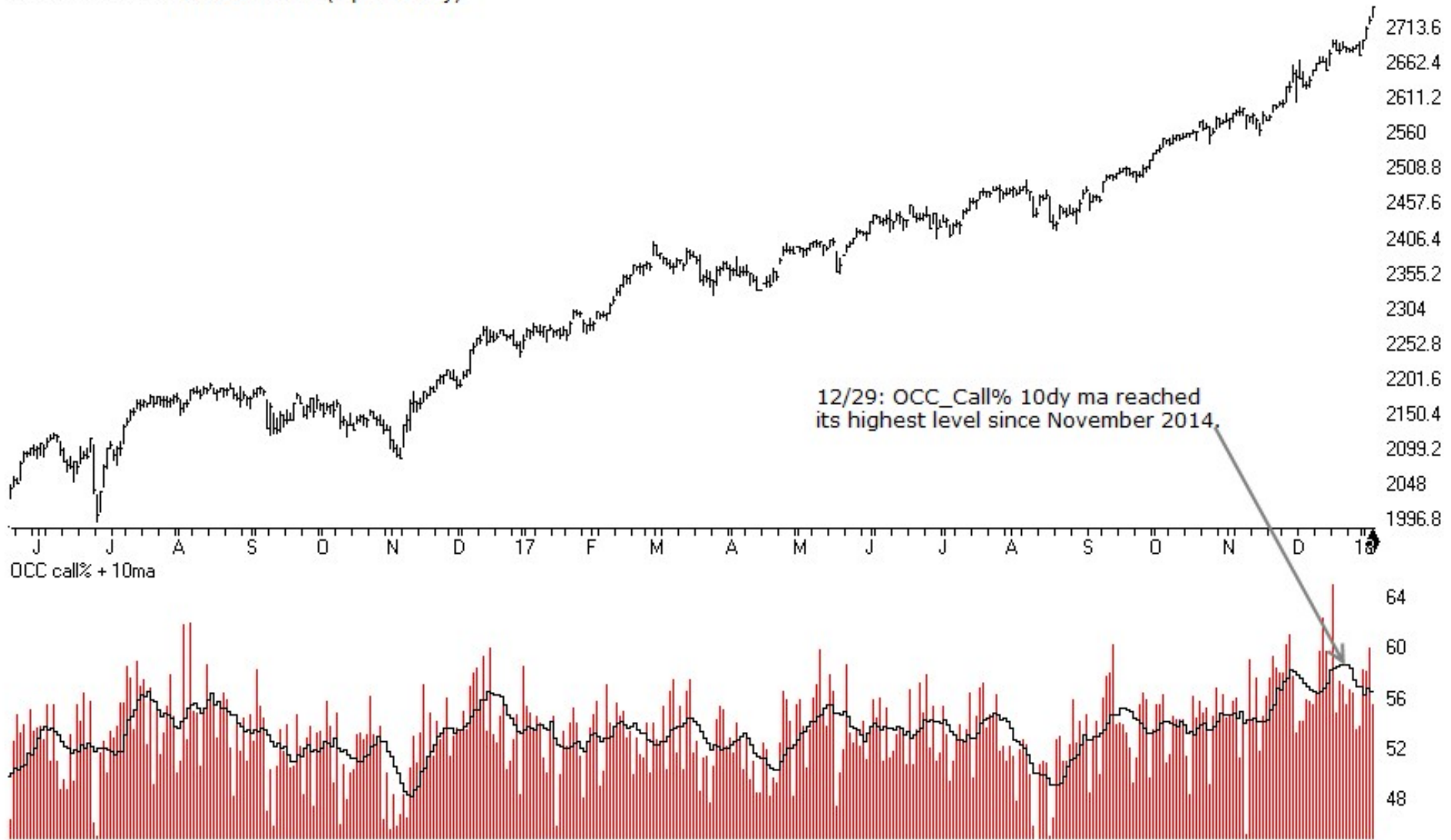
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



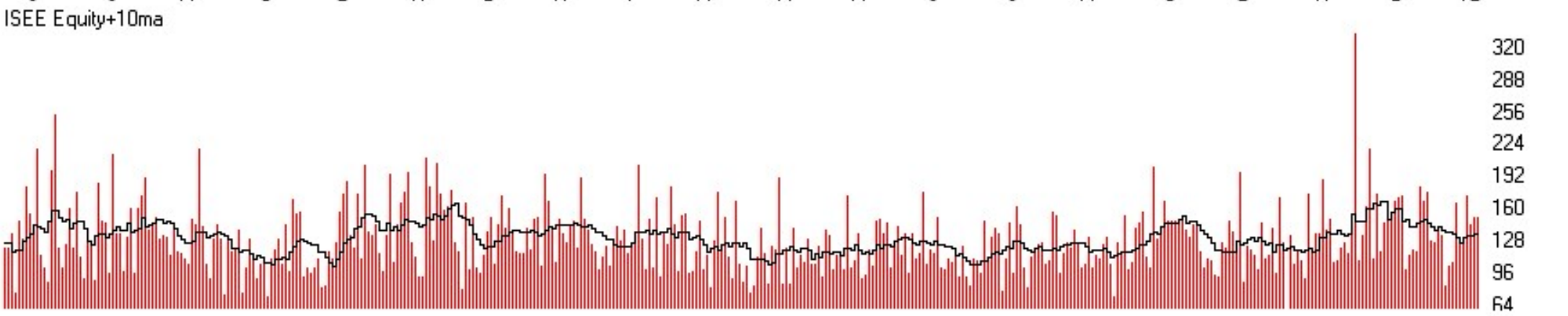
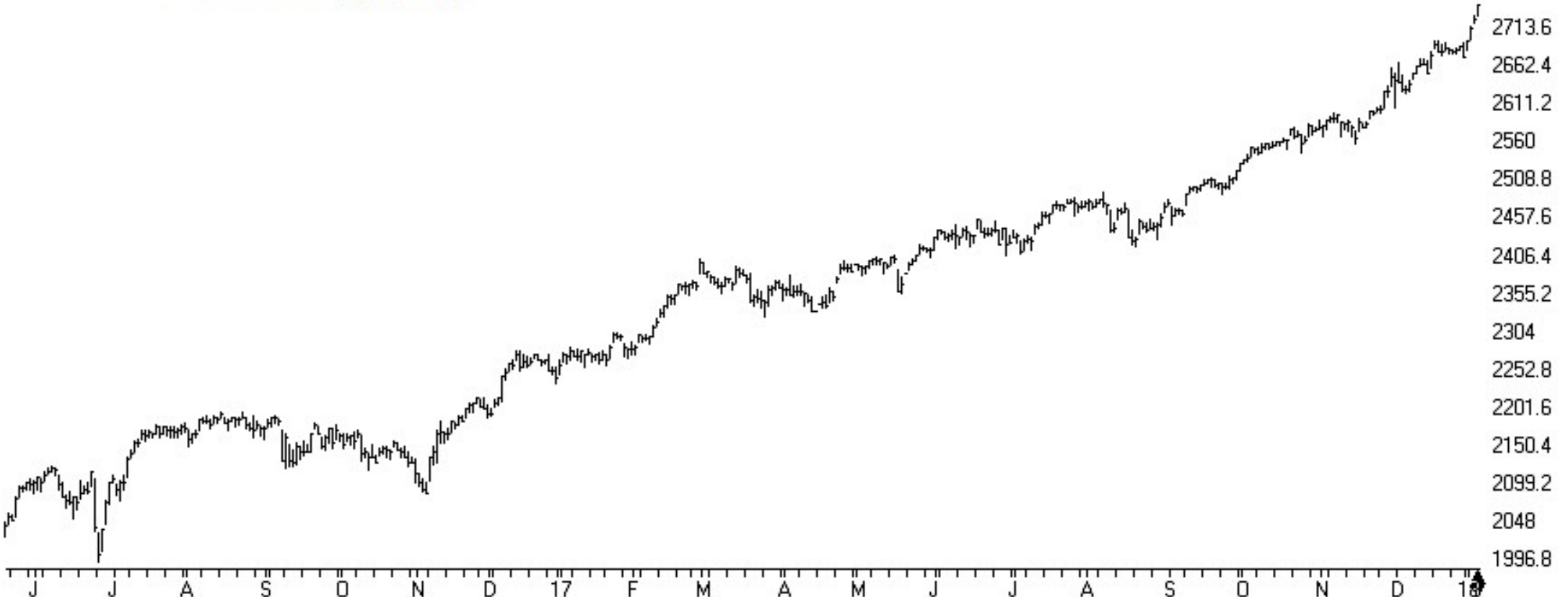
01/05: NAAIM exposure index was lower at 57.95. The index has fallen sharply since reaching 109.44 three weeks ago, the highest reading since it began in 2006.



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

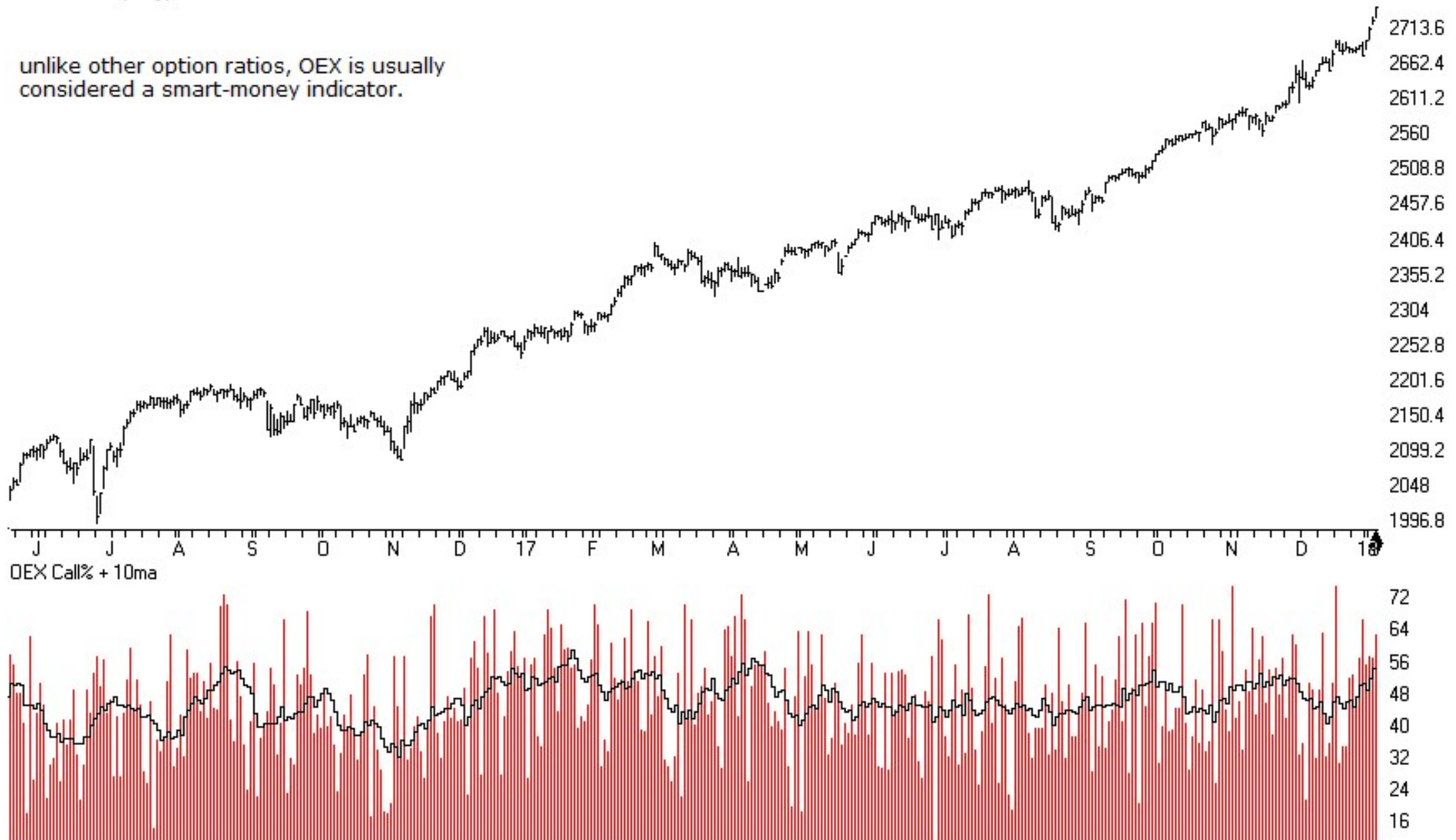


SP500 Index (Daily) + ISEE Index (equity only)

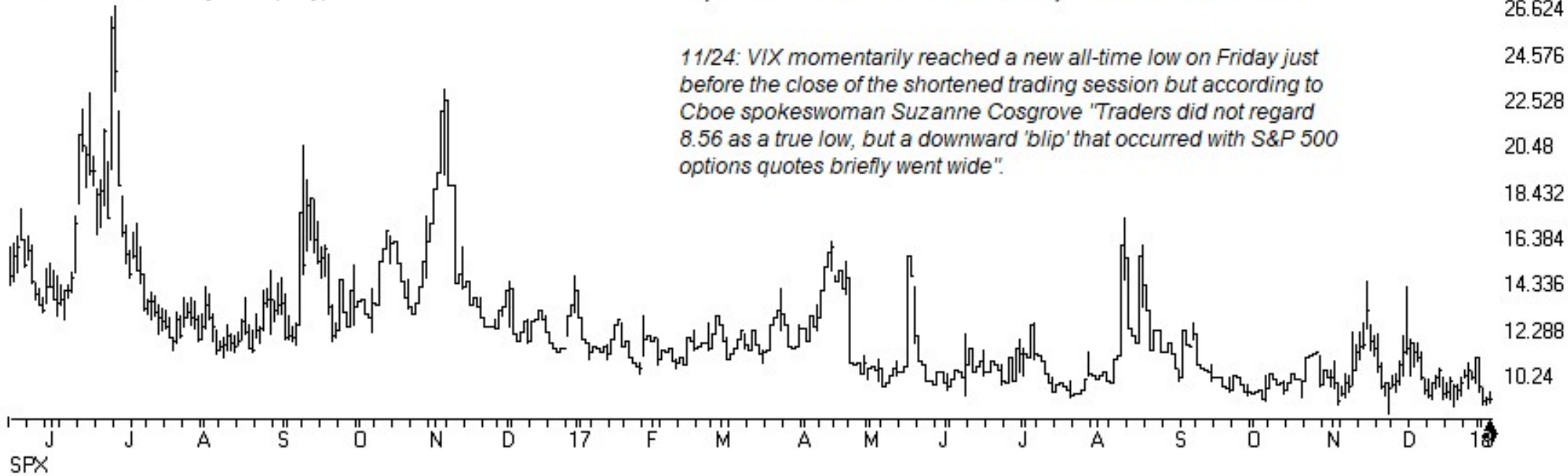


SP500 Index (Daily) + OEX Calls%

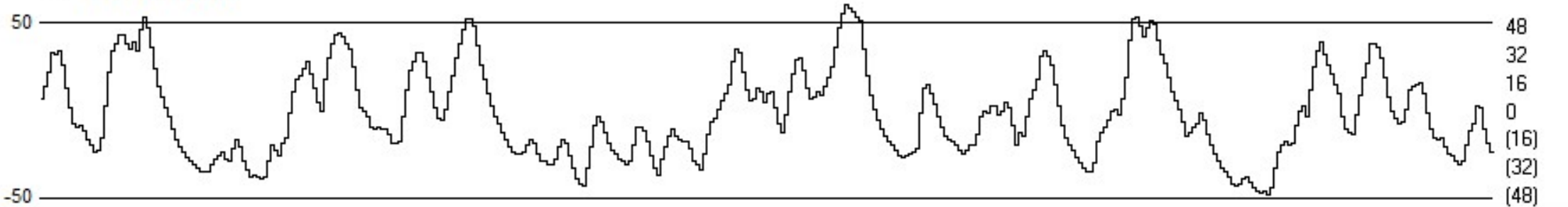
unlike other option ratios, OEX is usually considered a smart-money indicator.



VIX - S&P 500 Volatility Index (Daily)

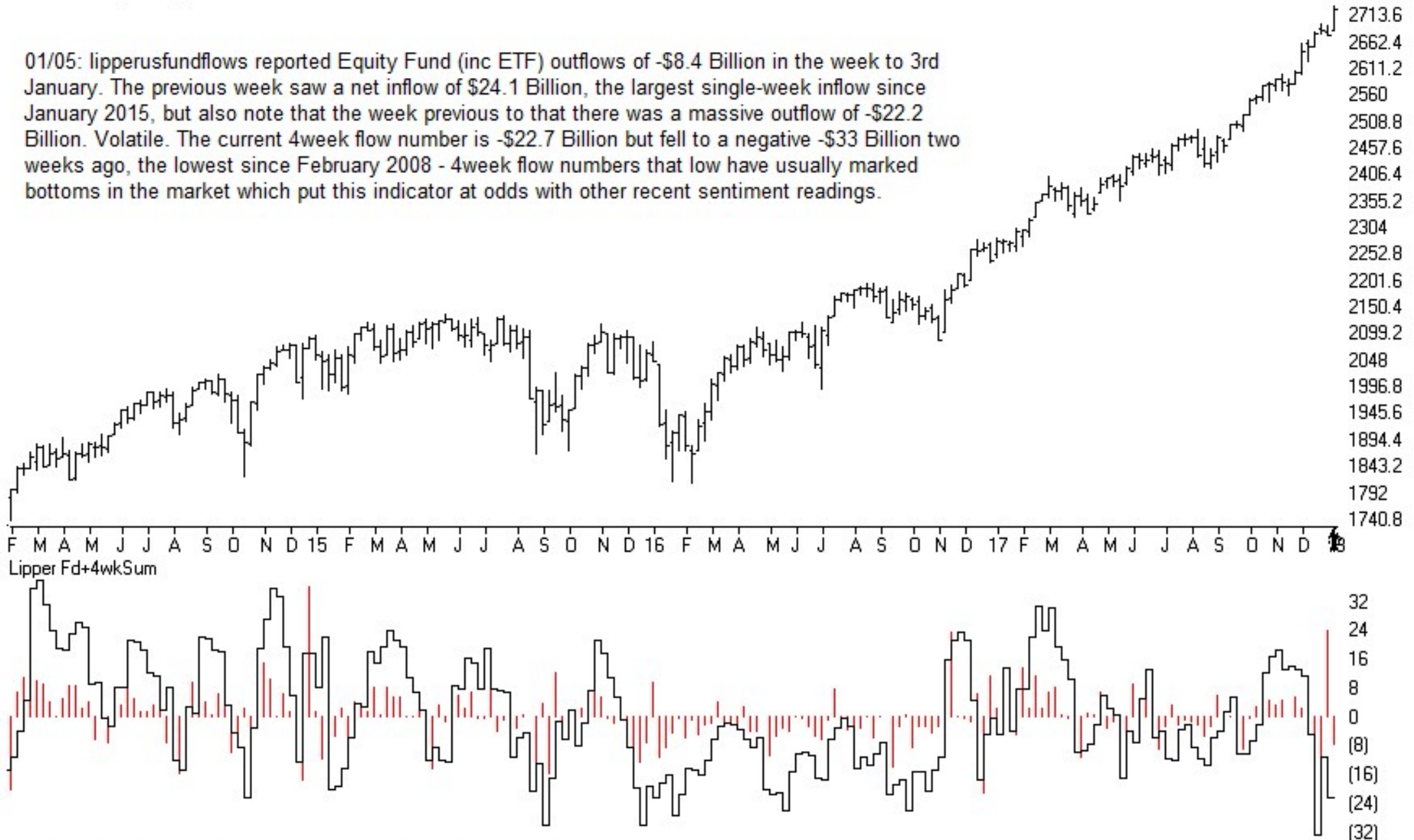


TCI based on VIX



SP500 Index (Weekly)

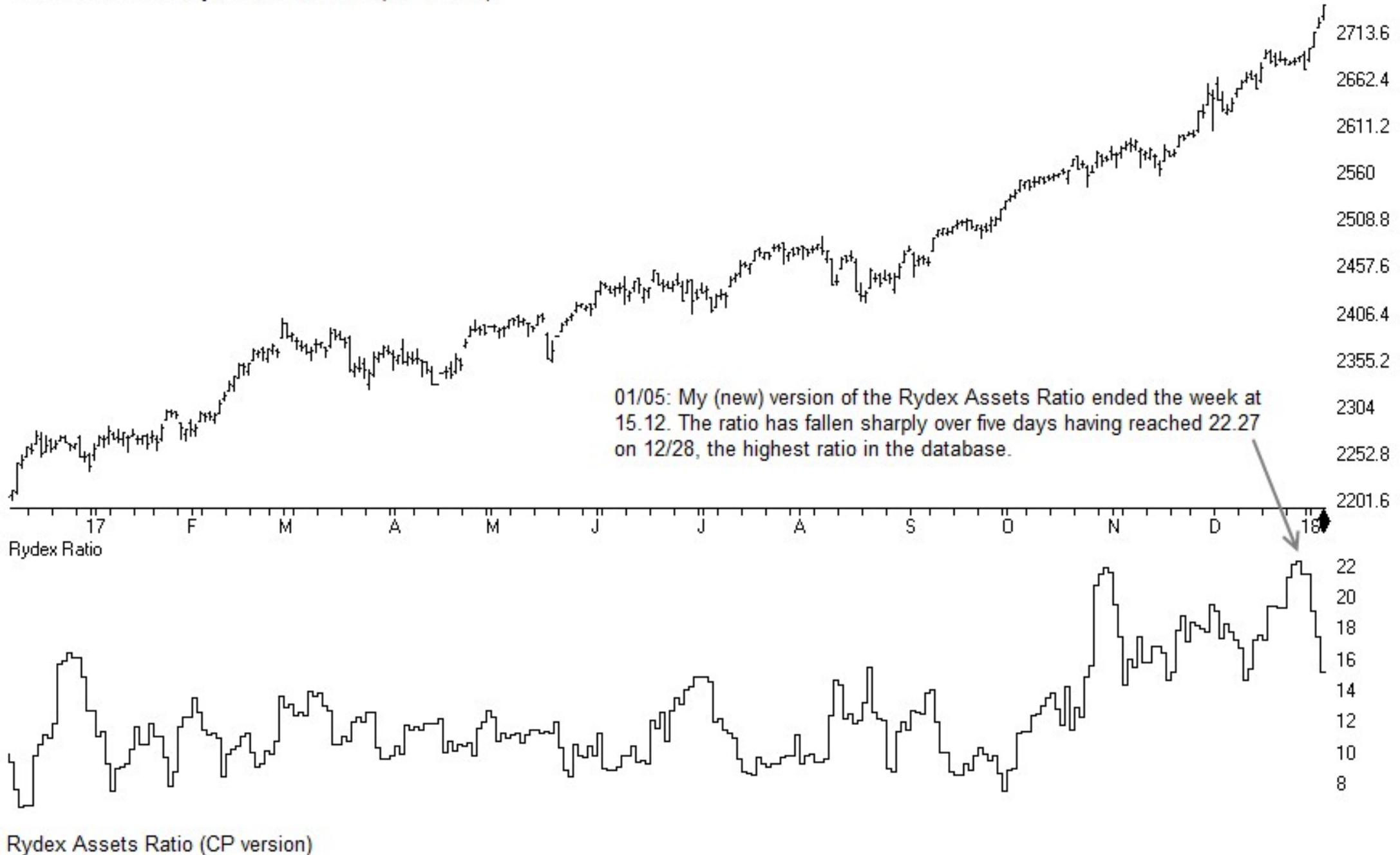
01/05: lipperfundflows reported Equity Fund (inc ETF) outflows of -\$8.4 Billion in the week to 3rd January. The previous week saw a net inflow of \$24.1 Billion, the largest single-week inflow since January 2015, but also note that the week previous to that there was a massive outflow of -\$22.2 Billion. Volatile. The current 4week flow number is -\$22.7 Billion but fell to a negative -\$33 Billion two weeks ago, the lowest since February 2008 - 4week flow numbers that low have usually marked bottoms in the market which put this indicator at odds with other recent sentiment readings.



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

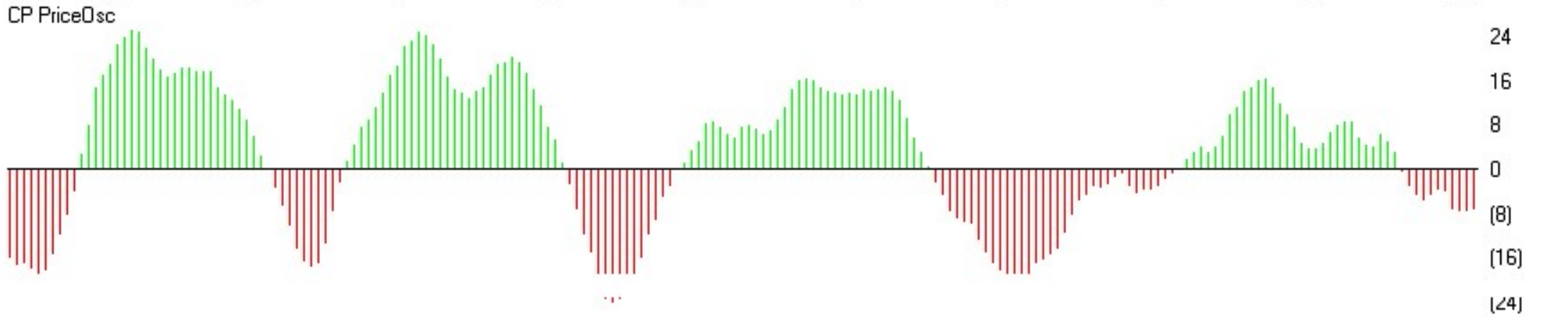
Sentiment

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



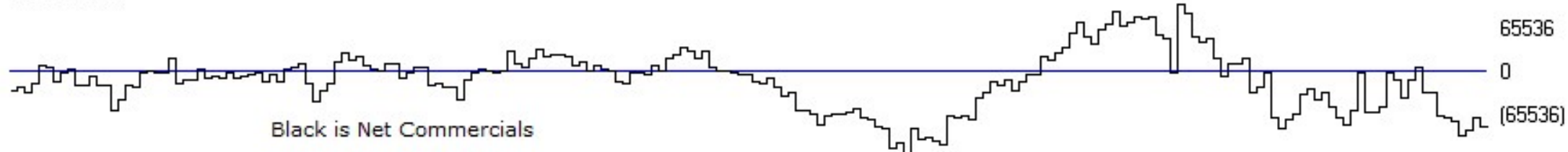
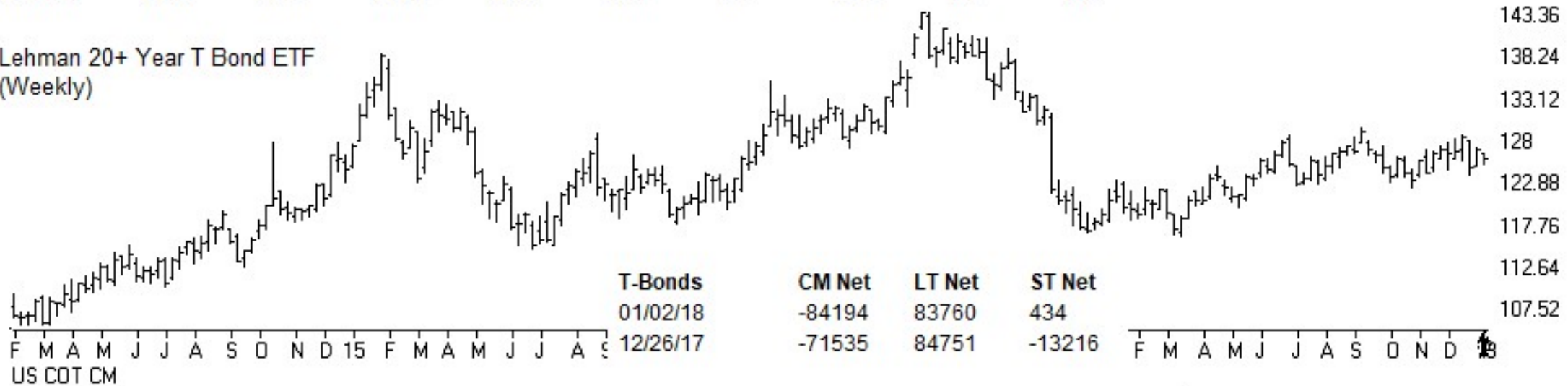
TSR Time Support/Resistance

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
01/02/18	12.3	46.1	91.8	77.5	59.9	22.9	71.1	32.9	0.0
12/26/17	24.8	76.0	100.0	78.6	48.1	9.5	33.0	0.0	8.6

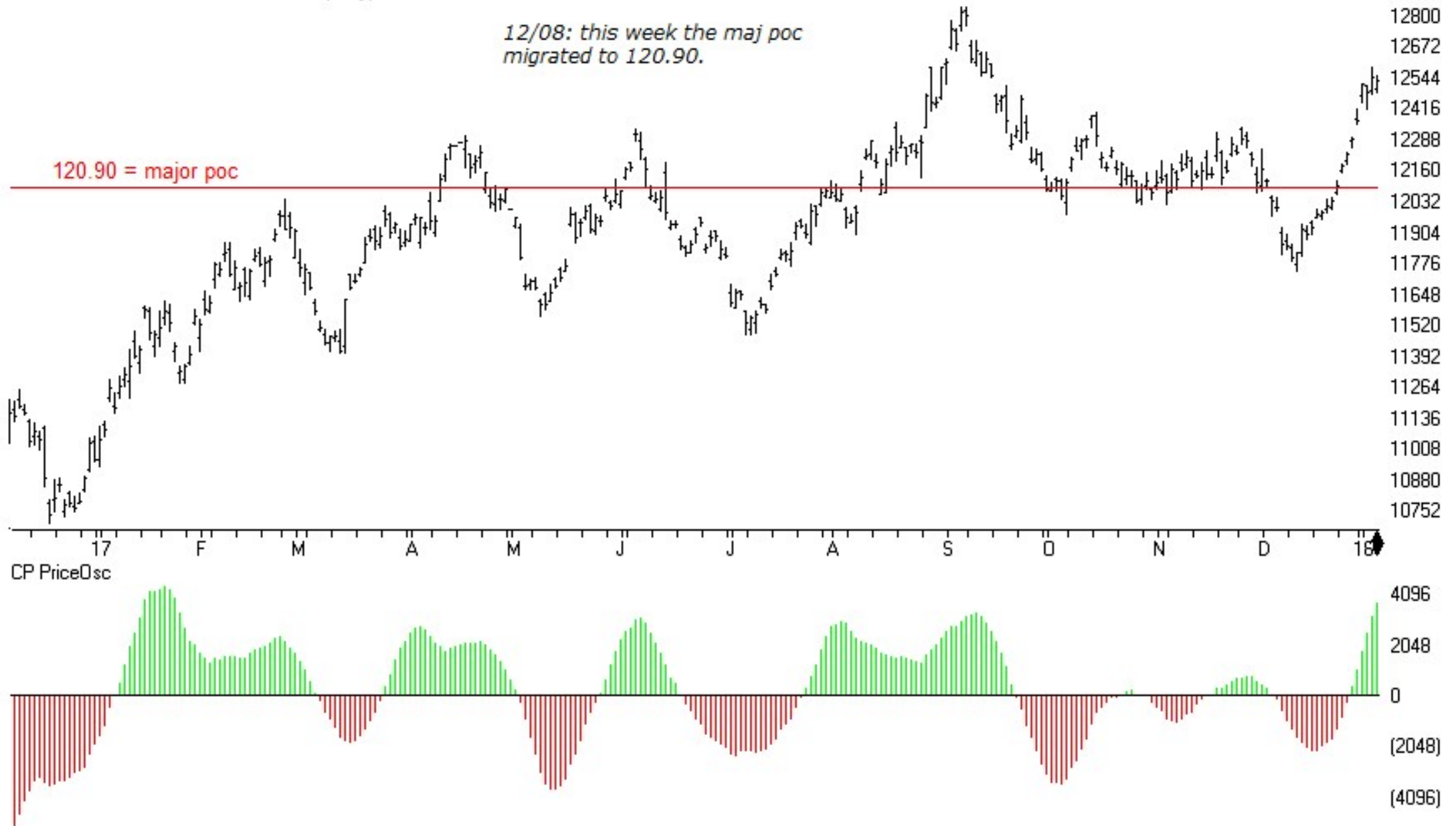
Lehman 20+ Year T Bond ETF
(Weekly)



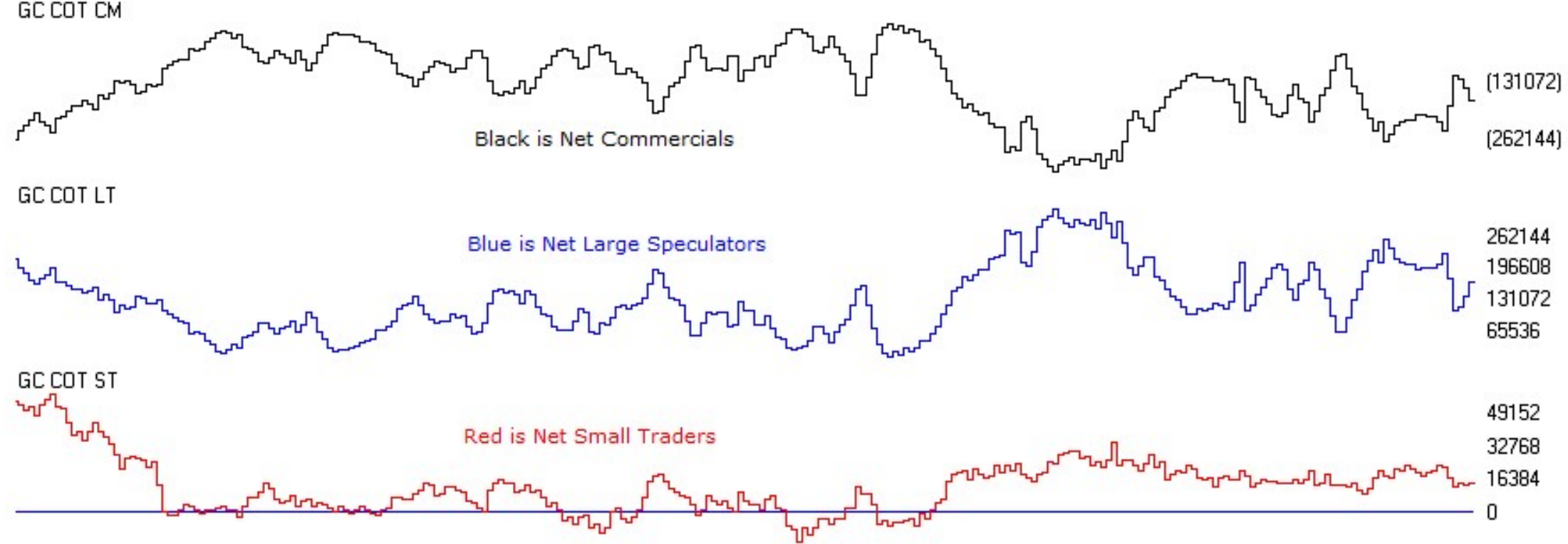
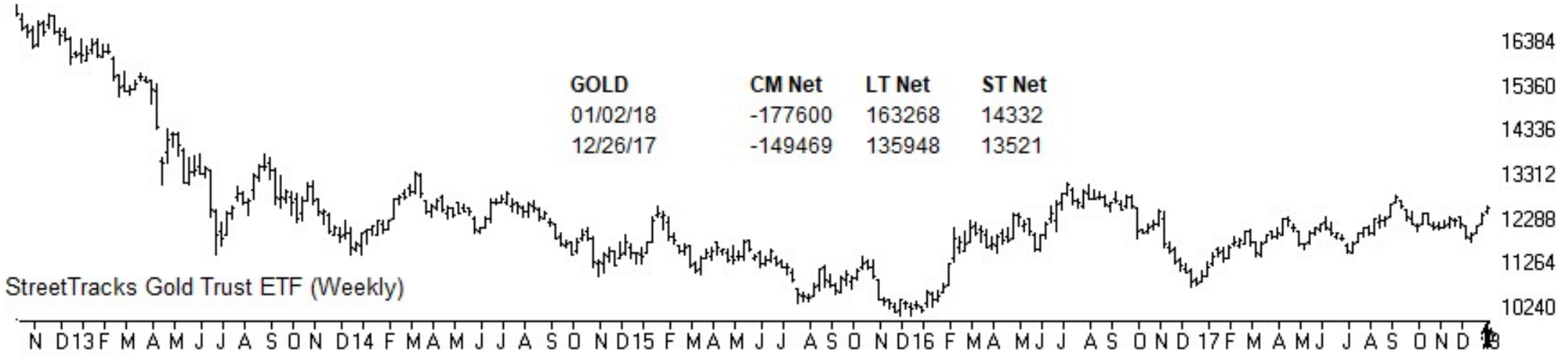
TSR Time Support/Resistance
STREETTRACKS GOLD TRUST ETF (Daily)

12/08: this week the maj poc migrated to 120.90.

120.90 = major poc



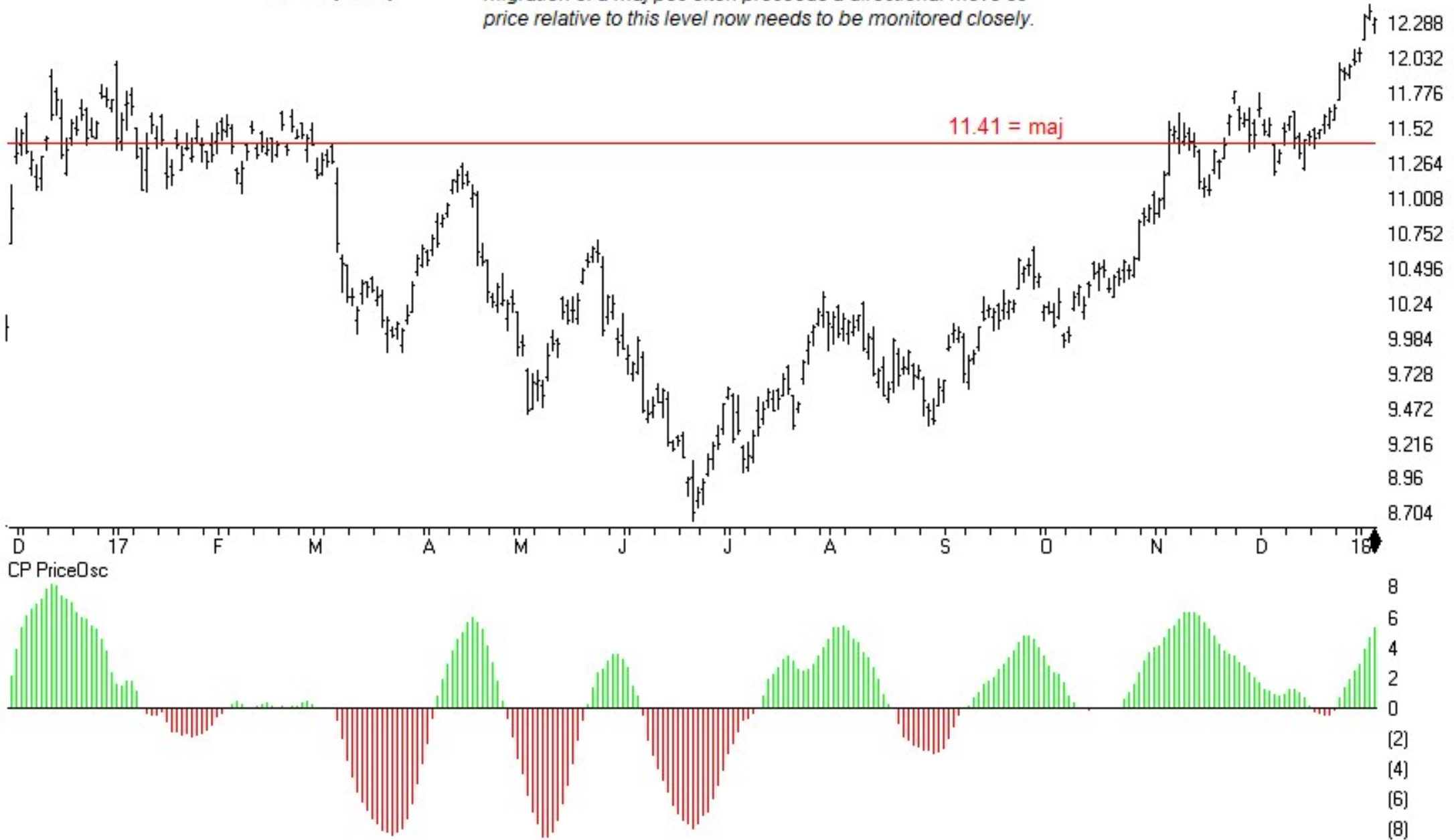
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/02/18	47.6	71.4	77.7	53	27.5	15.1	37.9	42.9	52
12/26/17	61.8	94.1	79.1	39	5	10.2	32.3	49.8	52.6



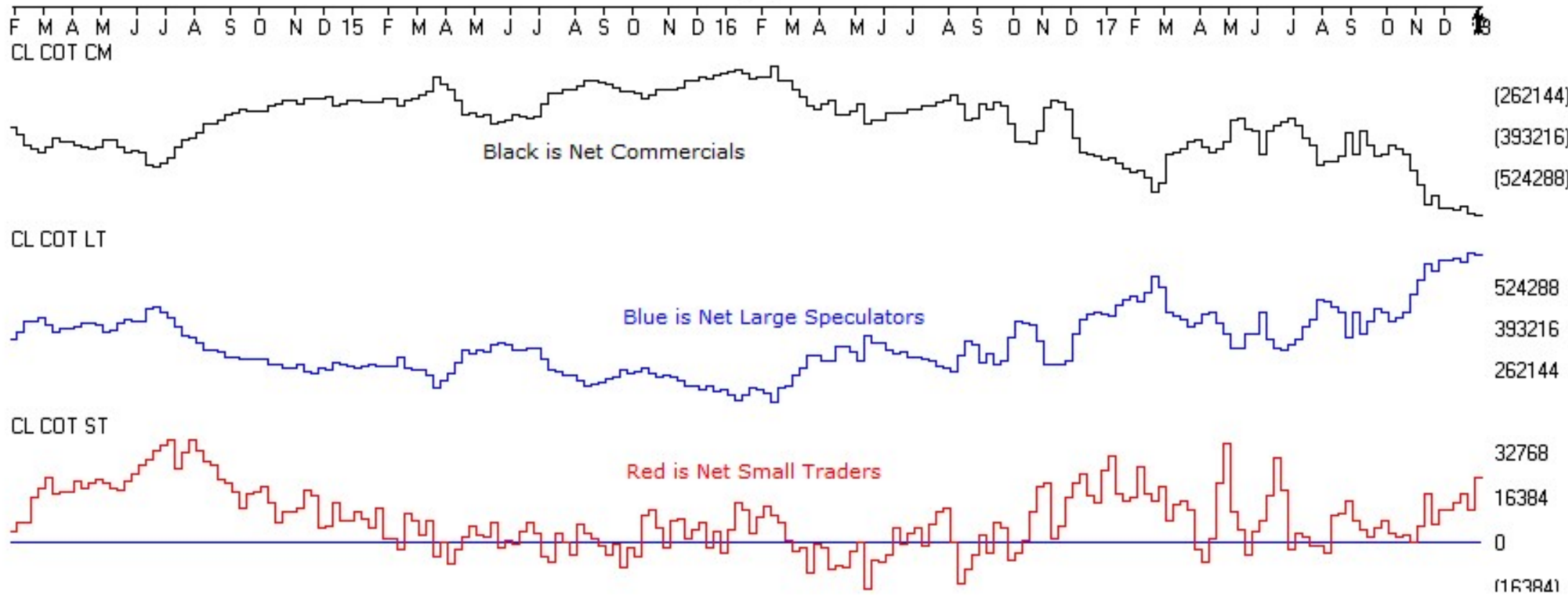
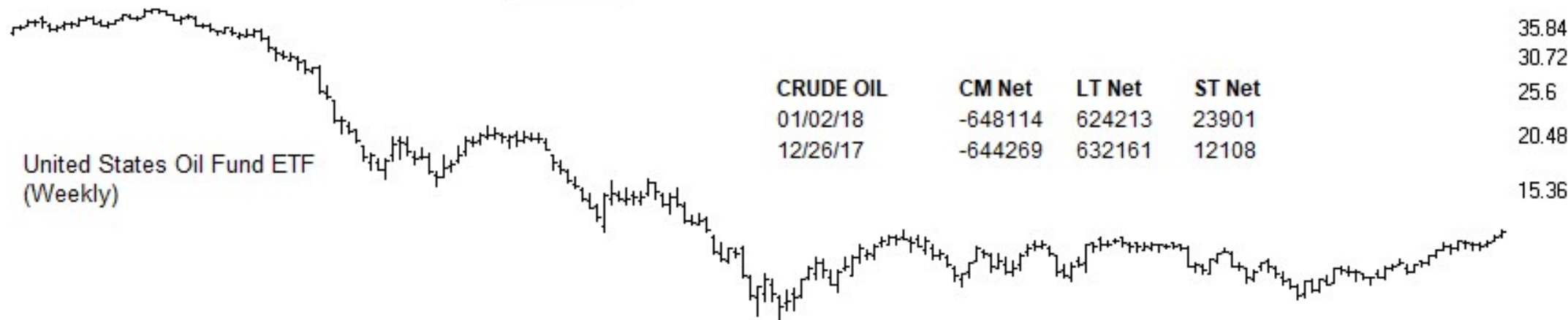
TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

12/01: The major poc has now migrated higher to 11.41. The migration of a maj poc often precedes a directional move so price relative to this level now needs to be monitored closely.

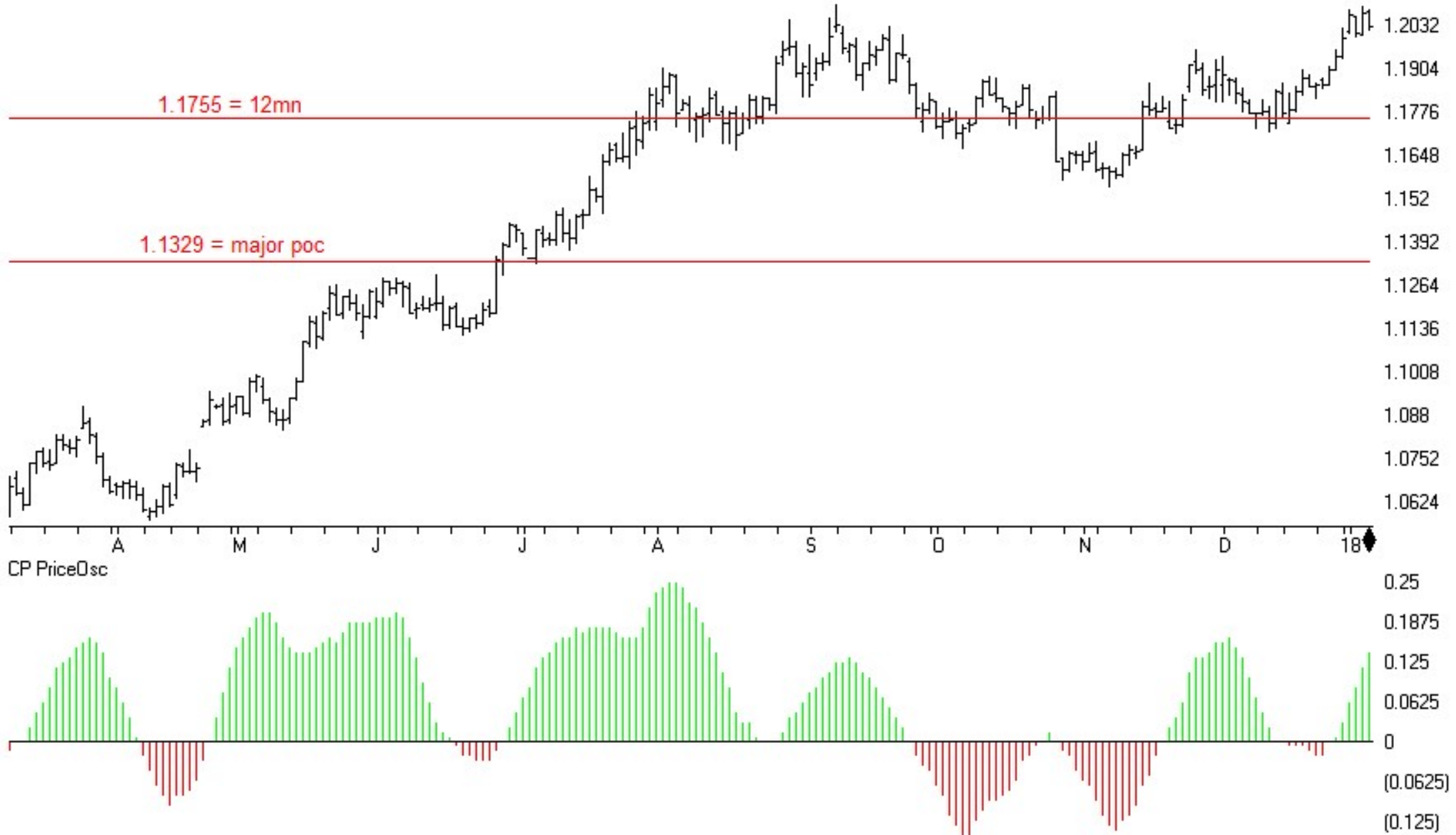


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/02/18	0.0	14.8	100.0	97.1	64.9	0.0	100.0	66.2	20.3
12/26/17	0.0	9.0	100.0	100.0	79.5	0.2	72.6	40.1	30.0



TSR Time Support/Resistance

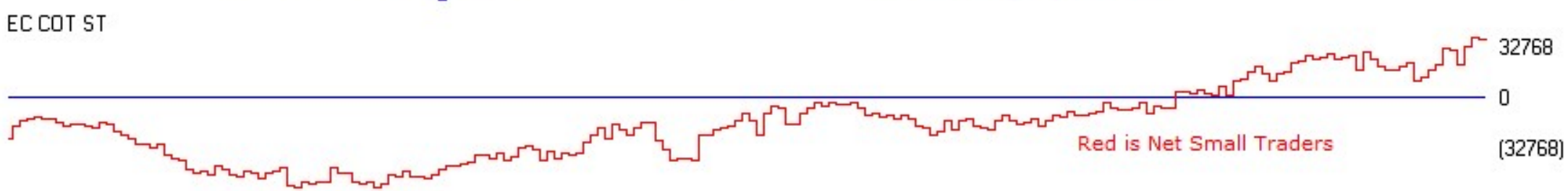
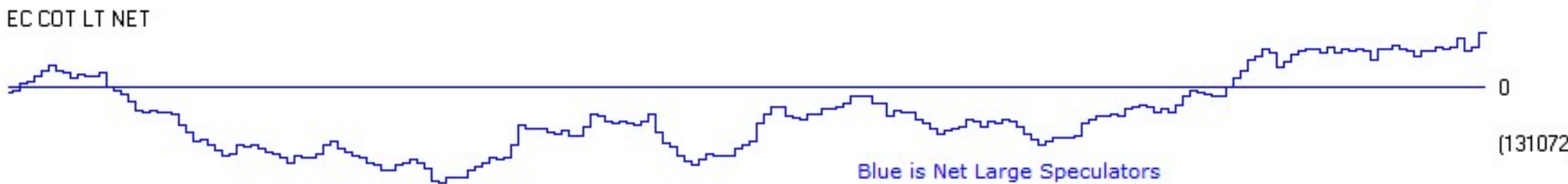
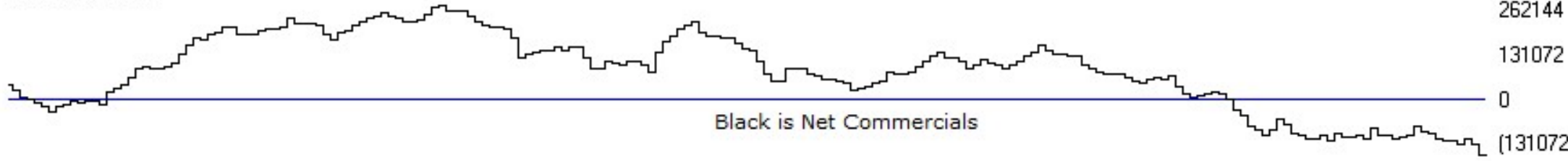
51 EURUSD (Daily)



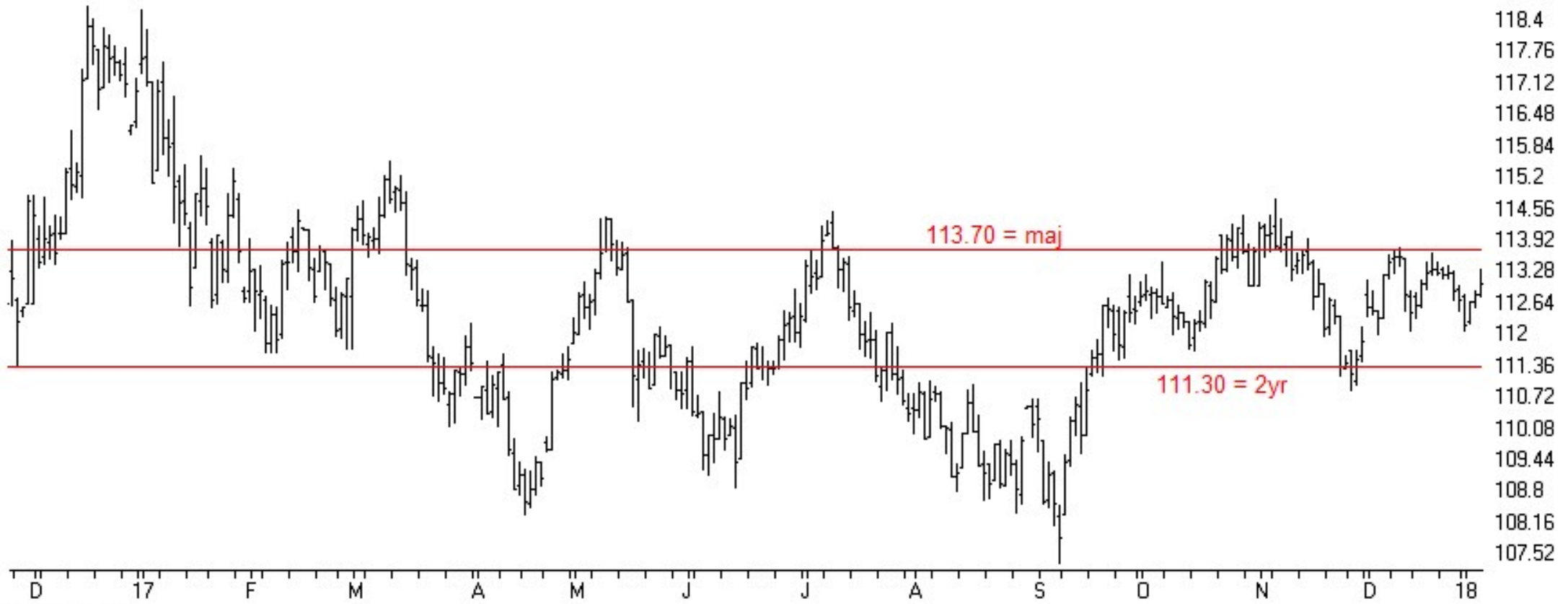
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/02/18	0.0	51.7	100.0	100.0	80.5	16.4	95.7	22.9	3.2
12/26/17	7.9	65.4	100.0	57.5	50.2	46.4	100.0	51.0	0.0



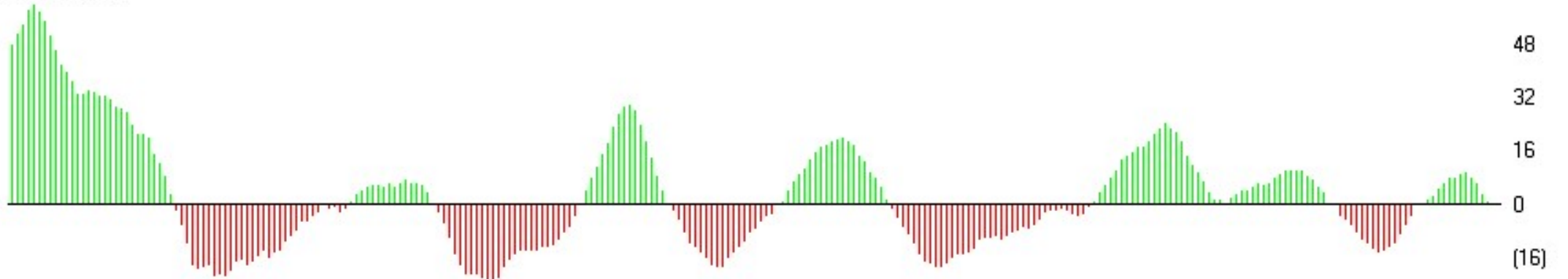
EC COT CM NET



53 USDJPY (Daily)



CP PriceOsc

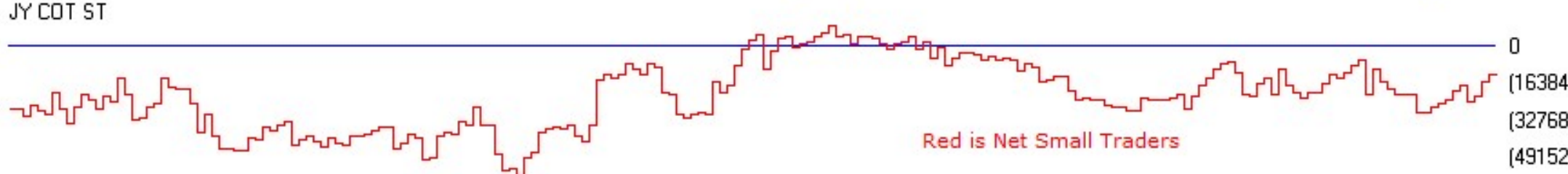
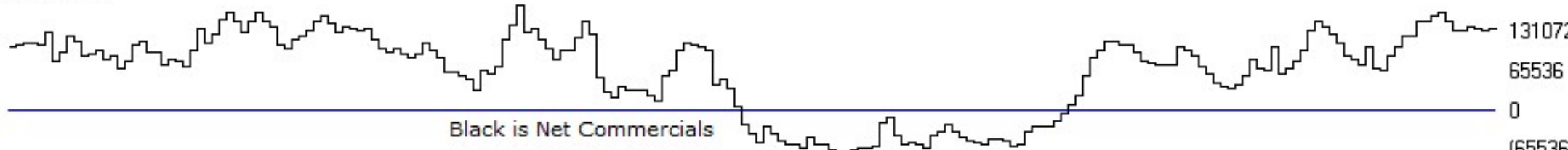


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/02/18	71.5	65.6	0.9	16.8	44.2	100.0	68.5	48.8	24.2
12/26/17	69.0	59.7	5.3	23.5	60.0	100.0	55.3	36.6	28.3



CURRENCYSHARES
JAPANESE YEN
+ commitments of traders

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 F M A M J J A S O N D 18
JY COT CM



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