

# ChartProfit

**Charts to Friday 6th January 2017**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## Stock Market Summary

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

ChartProfit Breadth System - wk ending 01/06

	-5	-4	-3	-2	↓
NYSE	78	74	73	70	80
NasDaq	74	70	68	65	71
SP500	75	71	72	65	79
ND100	78	66	66	56	71
R2000	84	80	78	76	77

number = % stocks >50day ma

01/07: NAAIM exposure index. Was lower at 99.43. Four 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:

01/07: My version of the Rydex Assets Ratio ended the week at 7.57 having reached 11.83 on Tuesday, the highest ratio since June 2015.

01/07: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2.4 Billion in the week to 4th January. Five weeks ago, the 4wk flow number reached 23.36 which was the highest since March 2015.

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

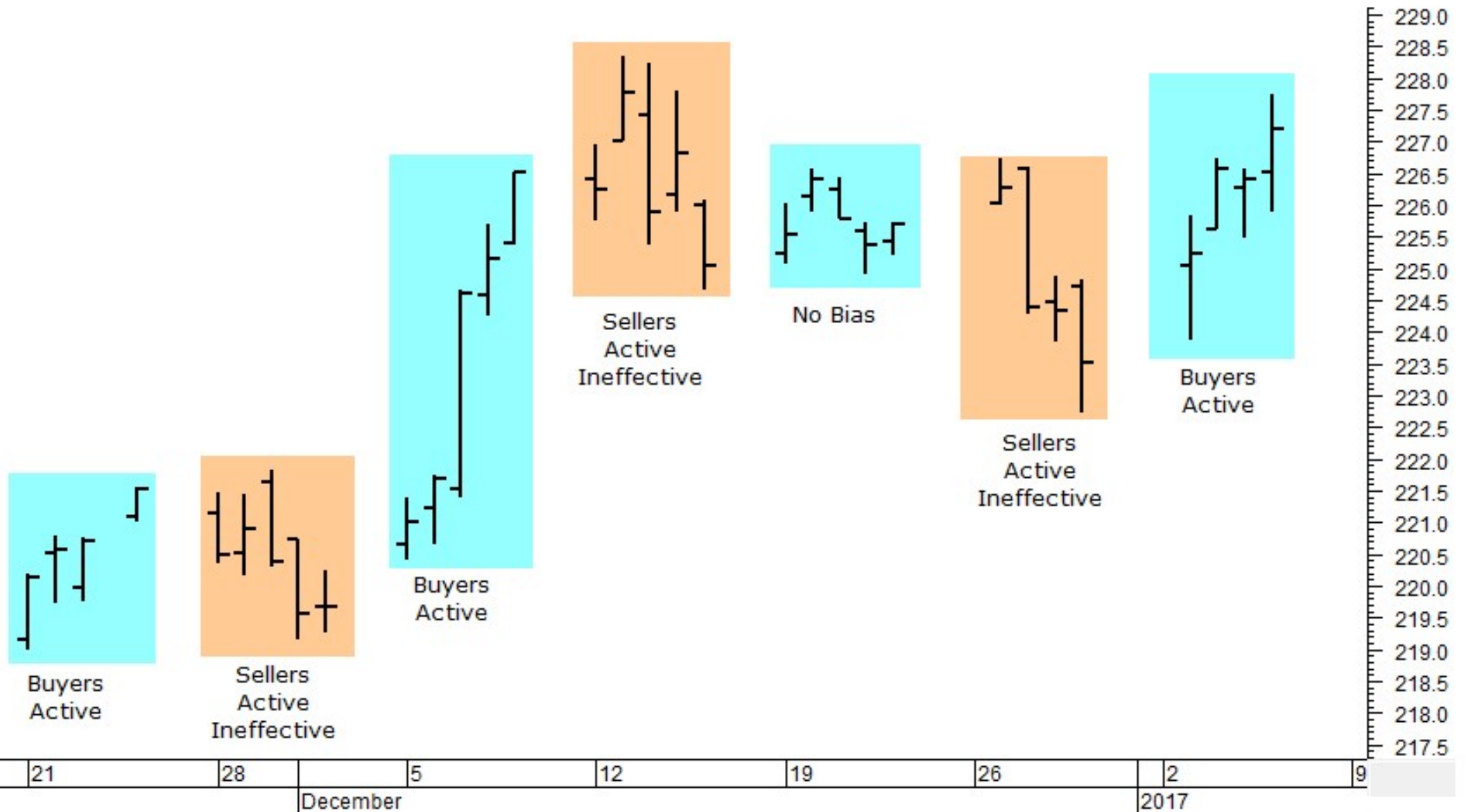
#### Consensus Polls:

01/07: AAll (public poll). Bulls% was slightly higher at 46.2%. Bears% was slightly lower at 25.2%. The nett (Bulls minus Bears) is at 21 - nett reached 27.8 six weeks ago which was the highest since Feb 2015.

01/07: Investors Intelligence. Bulls% was higher at 60.2% which is the highest since July 2014. Bear% was lower at 18.4%, the lowest since August 2015. The nett (Bulls minus Bears) at 41.8 is the highest since May 2015.

01/07: Market Vane (advisers) poll was lower at 63. Poll reached 66 three weeks ago, the highest since January 2014.

### SPY Weekly Structure

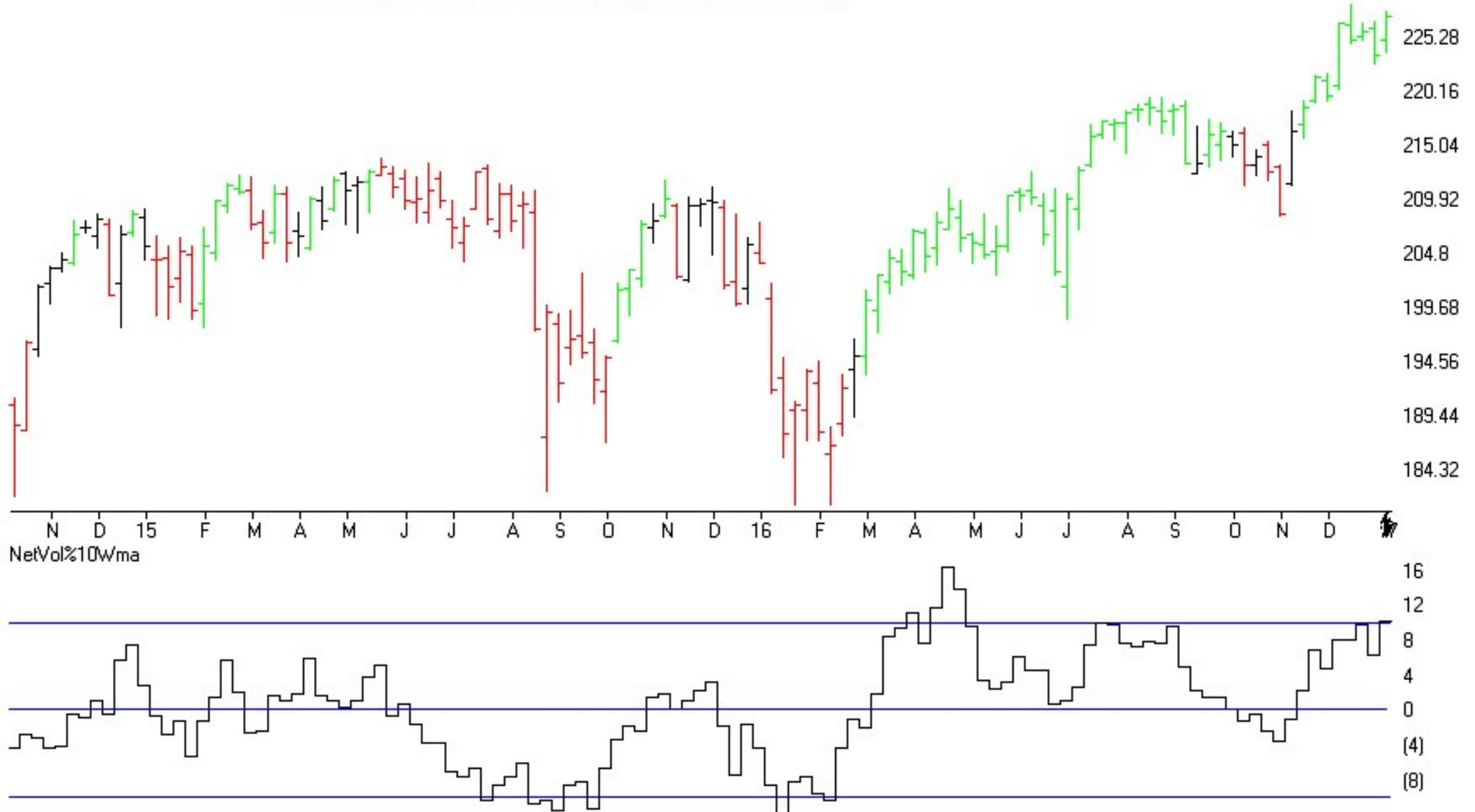


# Commitments of Traders

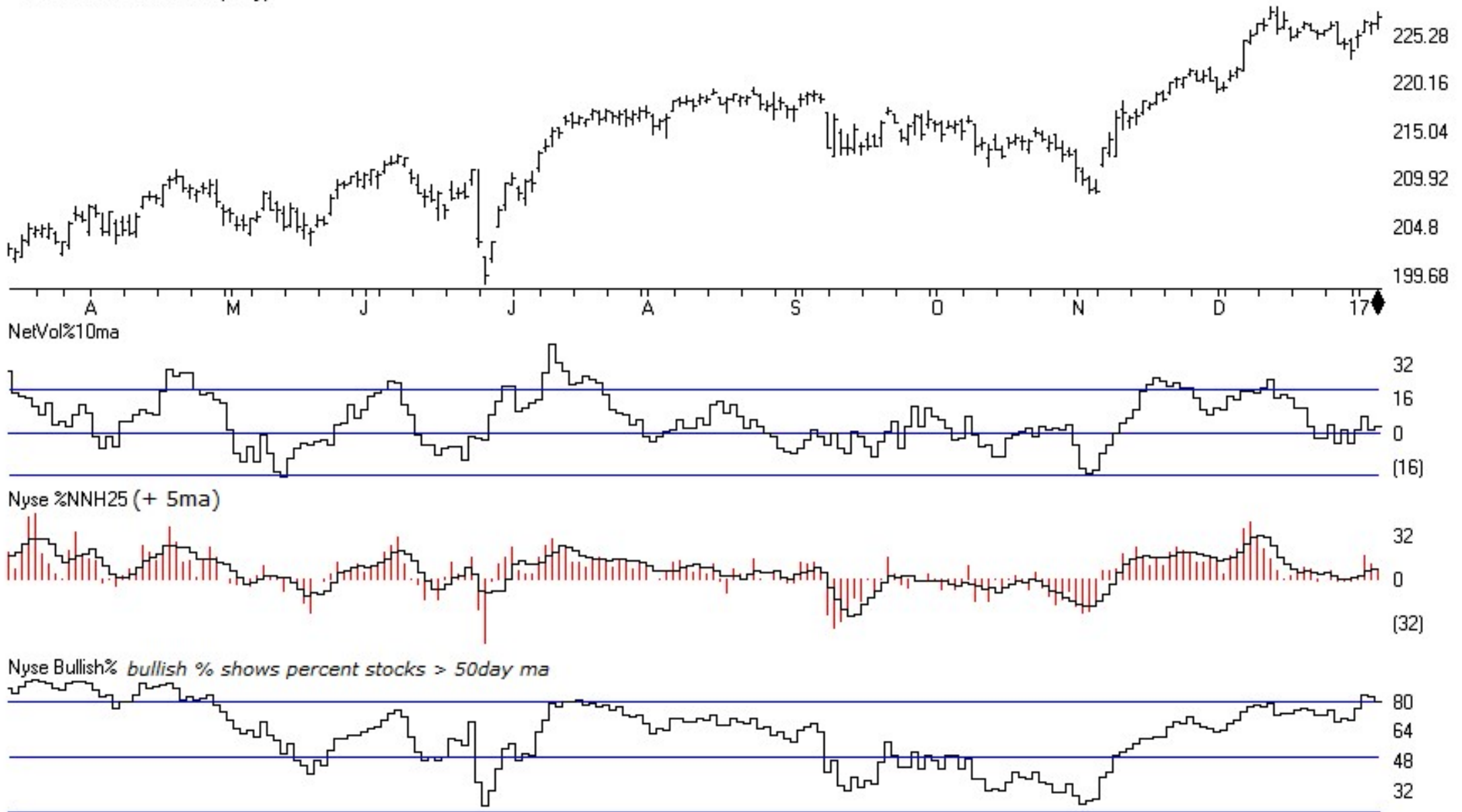
C.O.T.  
Quick  
View

<b>SP500</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
01/03/17	19.4	13.9	80.6	31.5	0.0	0.8	90.2	97.1	36.6
12/27/16	25.0	3.8	73.6	32.0	6.6	1.2	84.0	100.0	41.0
<b>GOLD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
01/03/17	100	79.4	0	0	0	96.9	26.4	72.5	69.3
12/27/16	100	69.5	0	0	1.4	100	35	100	81.6
<b>CRUDE OIL</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
01/03/17	0.0	11.3	72.4	97.4	38.8	0.0	100.0	29.2	0.9
12/27/16	0.0	0.0	64.4	100.0	55.4	0.0	73.5	5.6	13.2
<b>T-BONDS</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
01/03/17	98.4	100.0	35.9	7.8	0.8	73.6	2.2	0.0	50.0
12/27/16	93.4	100.0	34.6	15.0	6.0	63.6	0.0	0.0	63.2
<b>GBPUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
01/03/17	22.7	15.5	33.6	67.6	73.1	68.3	76.9	68.0	33.8
12/20/16	19.9	35.9	23.3	78.7	54.4	61.5	53.4	55.9	72.0
<b>JPYUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
01/03/17	100.0	100.0	11.1	0.2	0.0	85.6	0.0	11.8	60.7
12/27/16	100.0	100.0	8.5	0.0	0.0	89.1	0.0	9.9	56.9
<b>EURUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
01/03/17	0.0	0.9	98.2	99.0	90.9	17.0	100.0	86.8	1.3
12/27/16	0.0	16.5	92.1	100.0	80.9	13.4	100.0	75.7	26.5
<b>USD IX</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
01/03/17	6.3	25.9	97.8	94.5	89.8	0.0	58.1	58.5	100.0
12/27/16	7.0	47.1	95.7	90.9	87.3	8.1	100.0	51.0	50.8

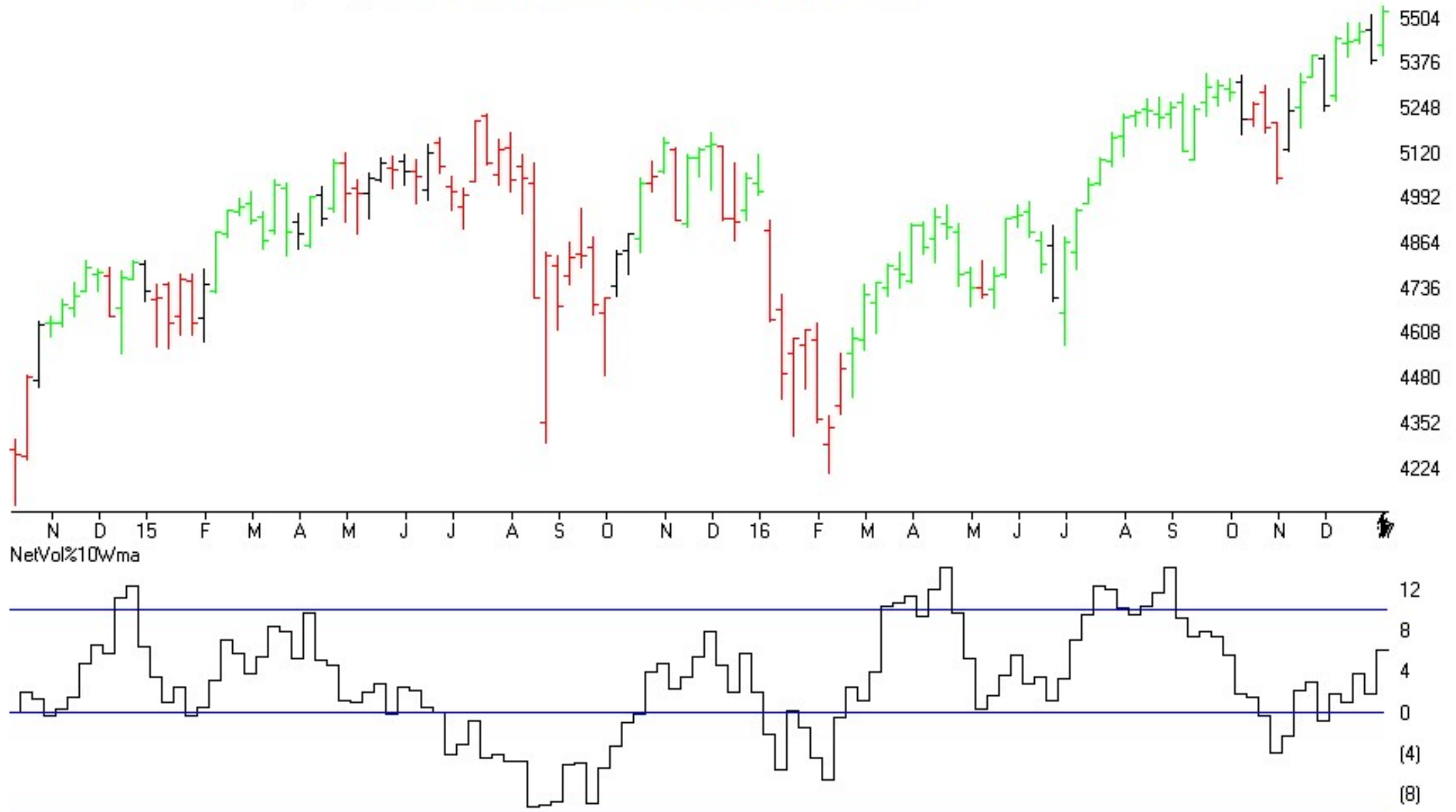
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



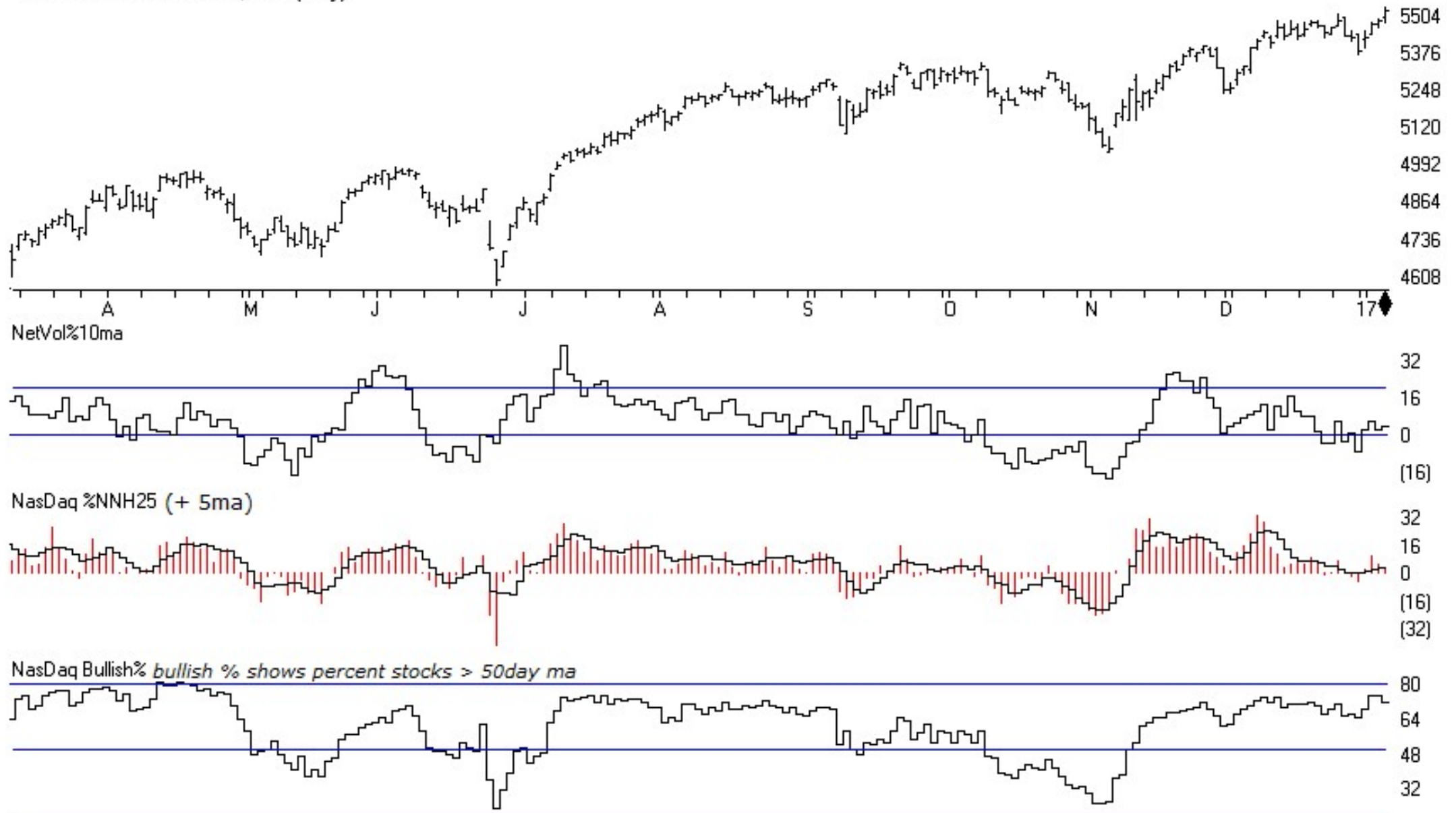
MARKET CHART NYSE (Daily)



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



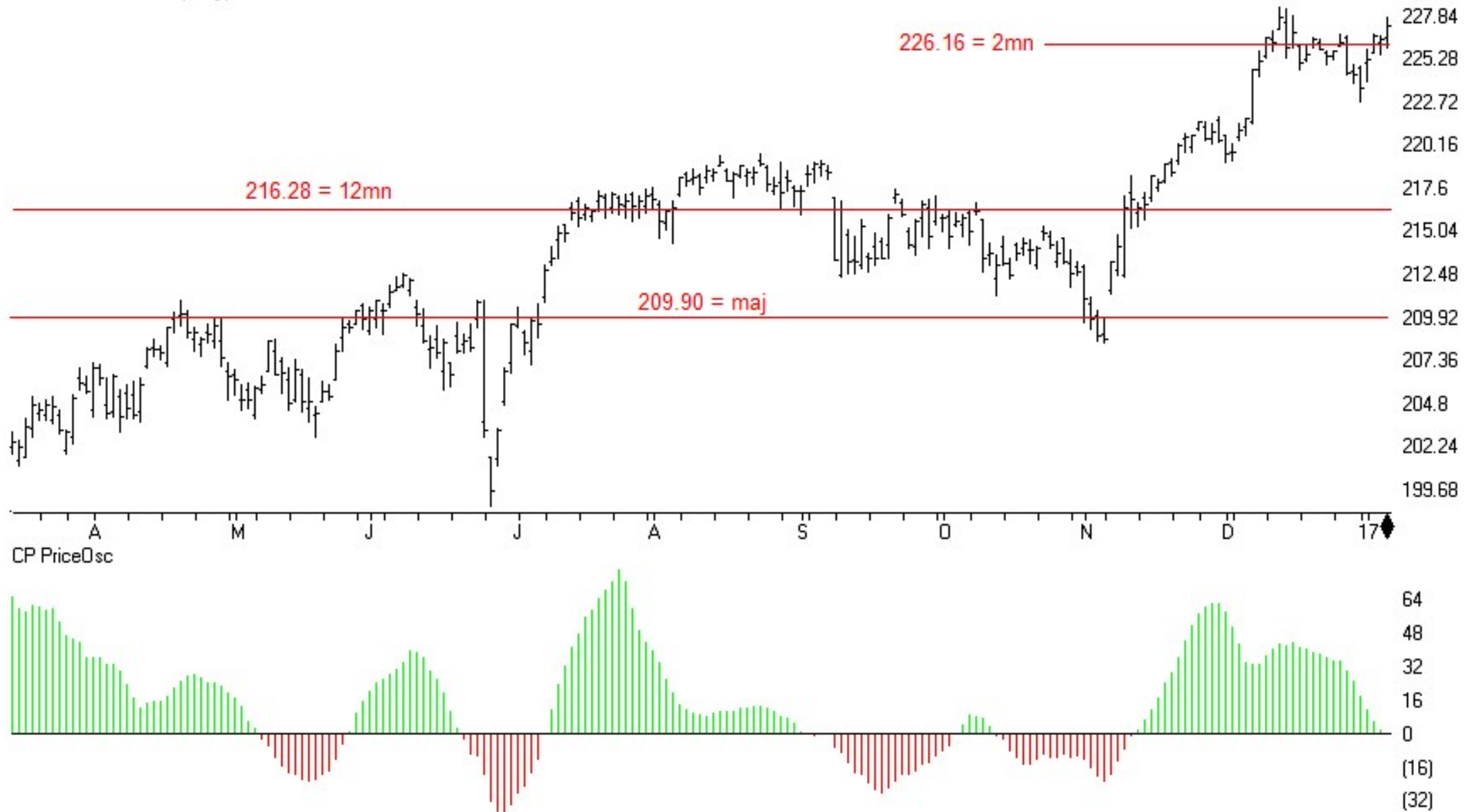
MARKET CHART NASDAQ 1800 (Daily)





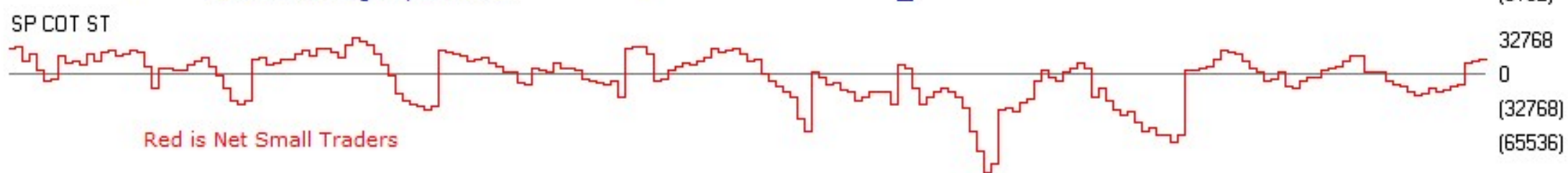
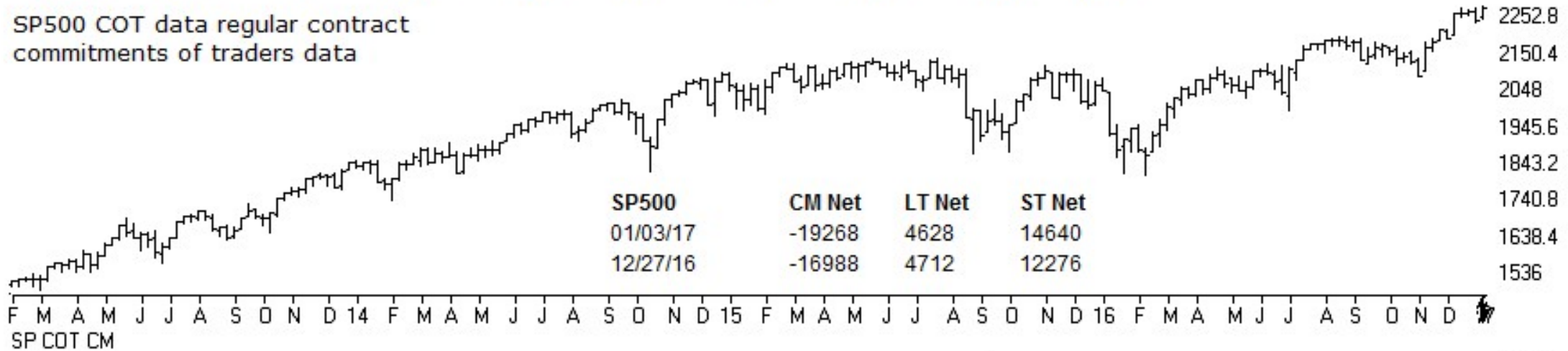
## TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/03/17	19.4	13.9	80.6	31.5	0.0	0.8	90.2	97.1	36.6
12/27/16	25.0	3.8	73.6	32.0	6.6	1.2	84.0	100.0	41.0

SP500 COT data regular contract commitments of traders data



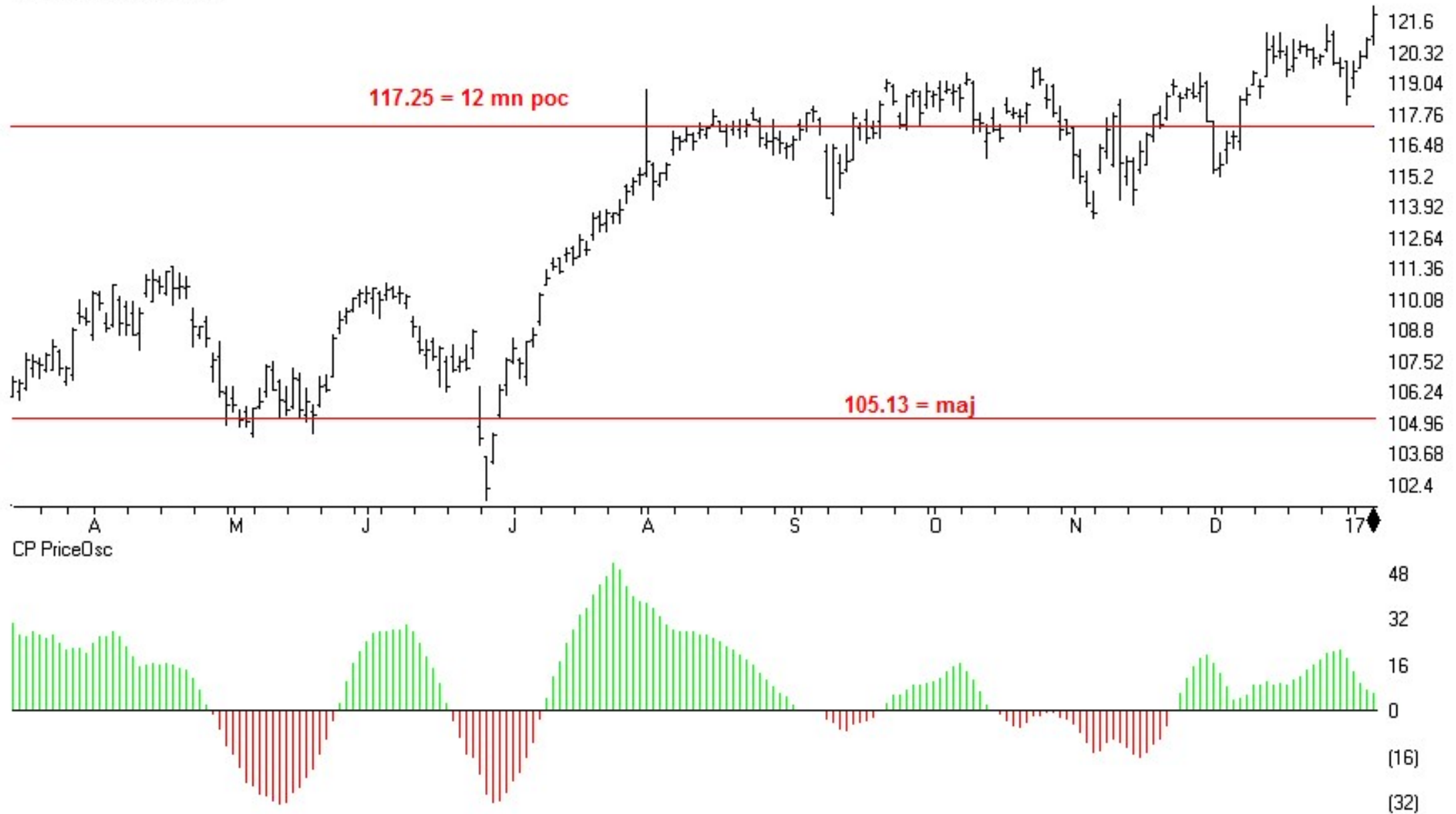
## TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



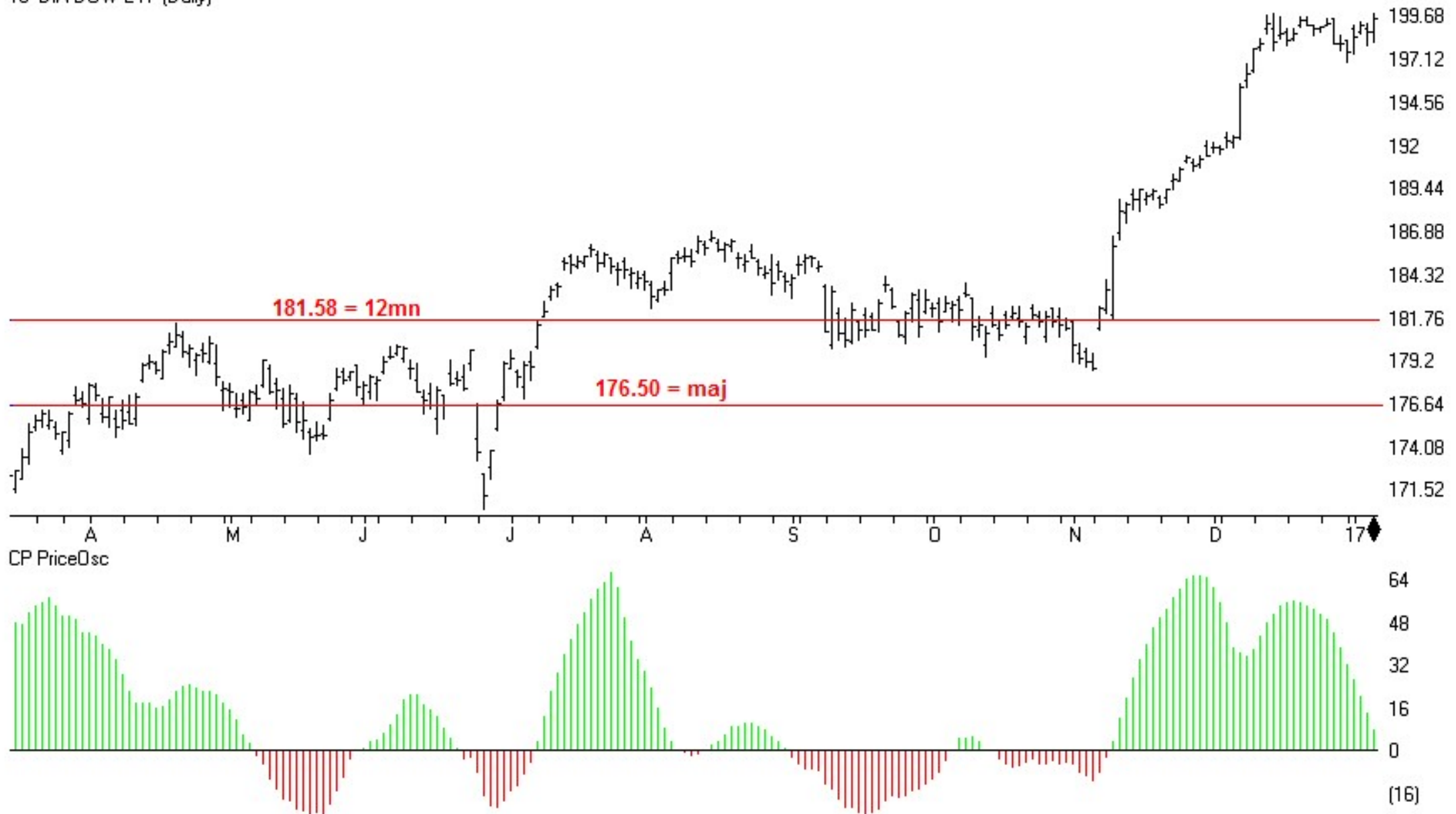
## TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

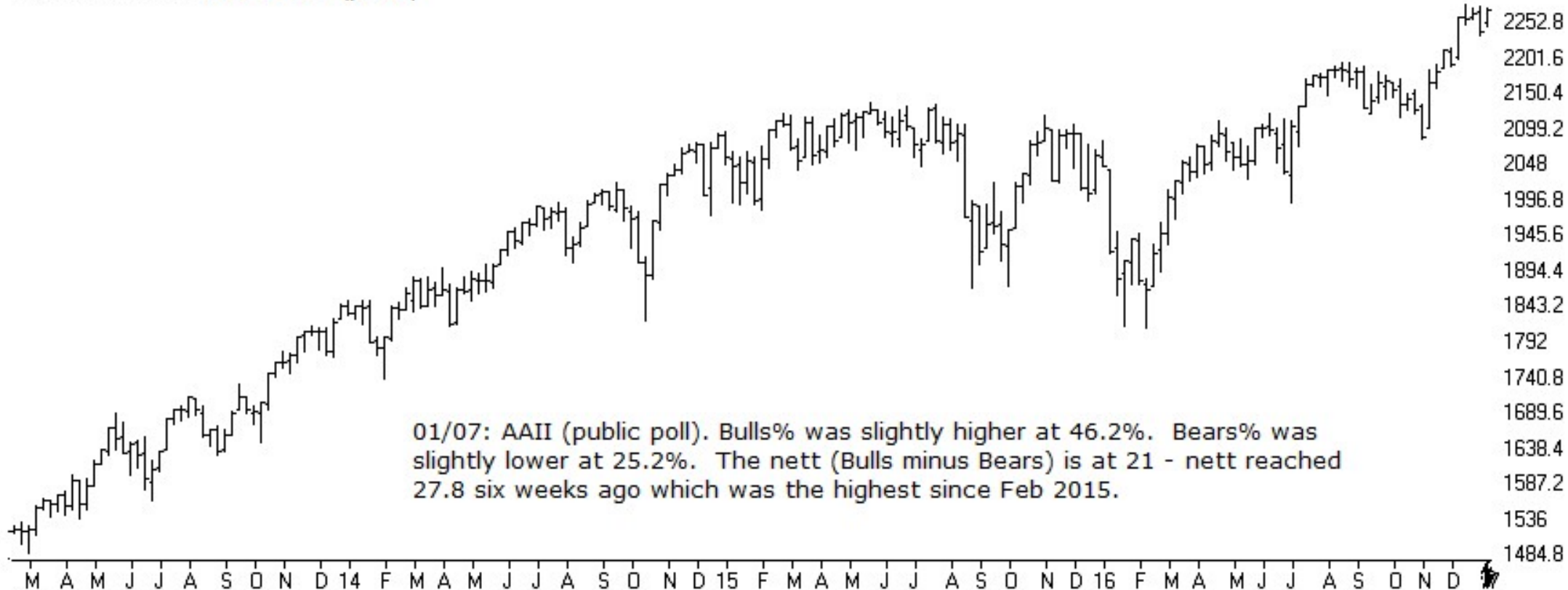


## TSR Time Support/Resistance

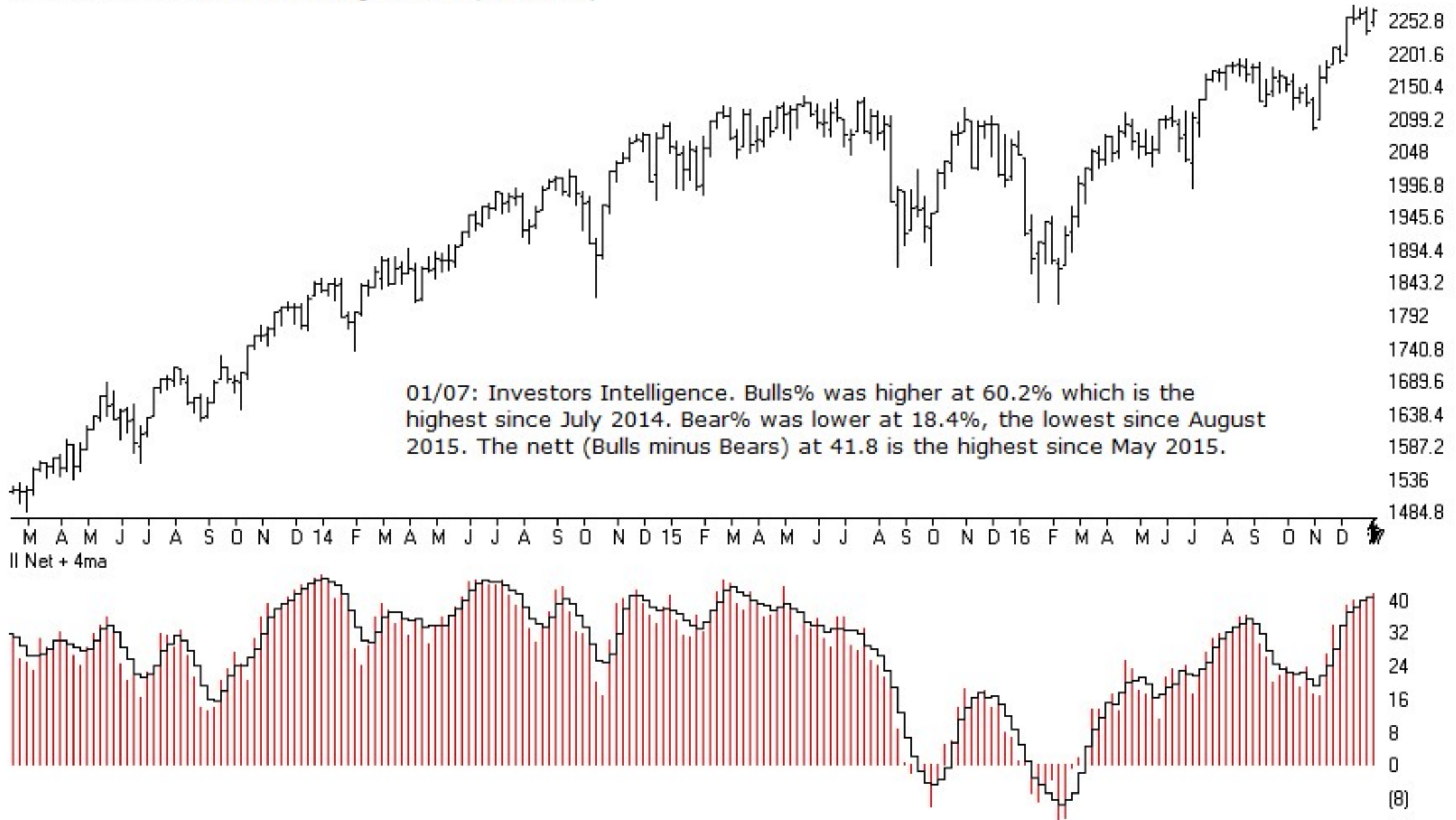
10 DIA DOW ETF (Daily)



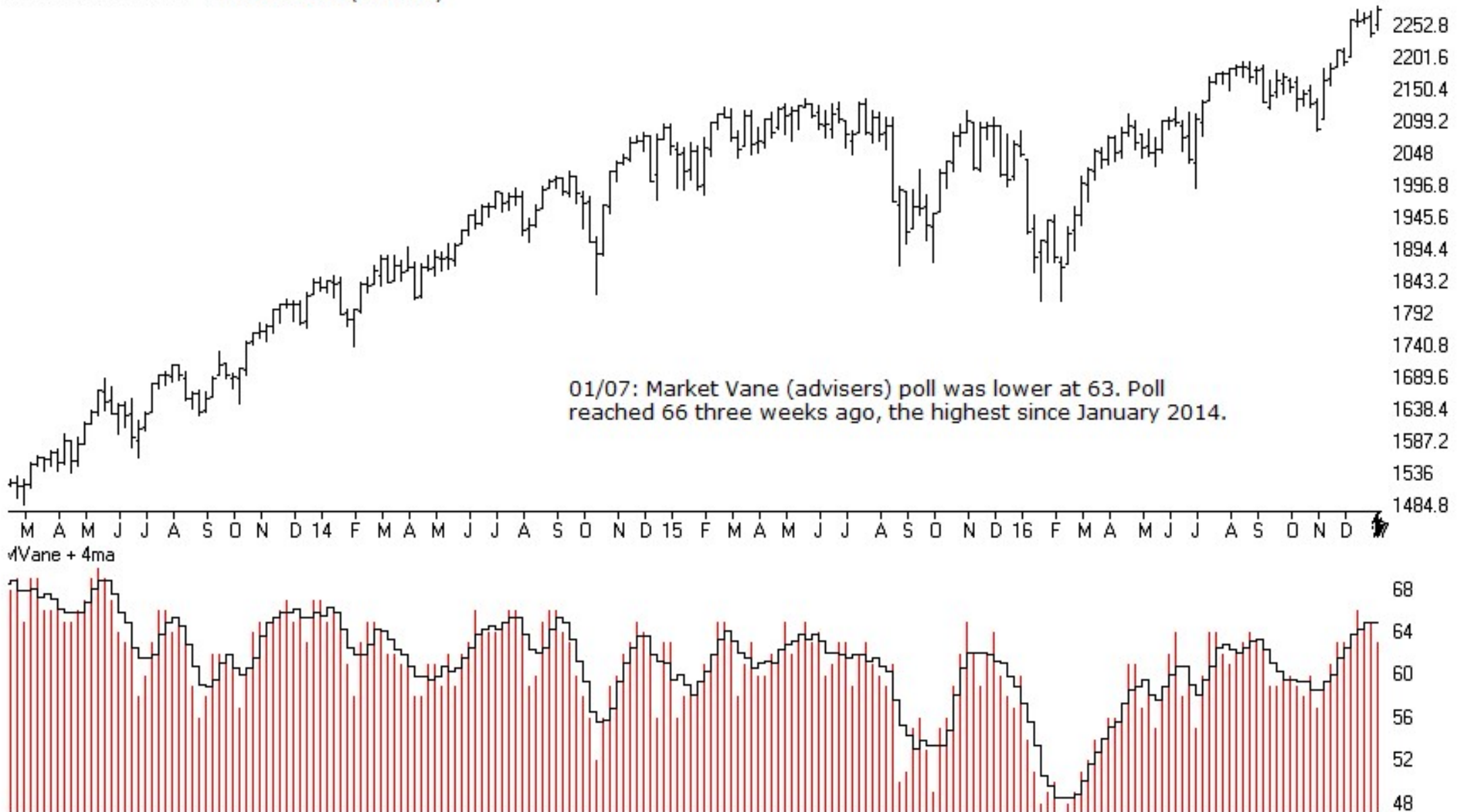
SP500 Index (Weekly) + AAI Poll (public)



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



SP500 Index (Weekly) + Market Vane (advisors)

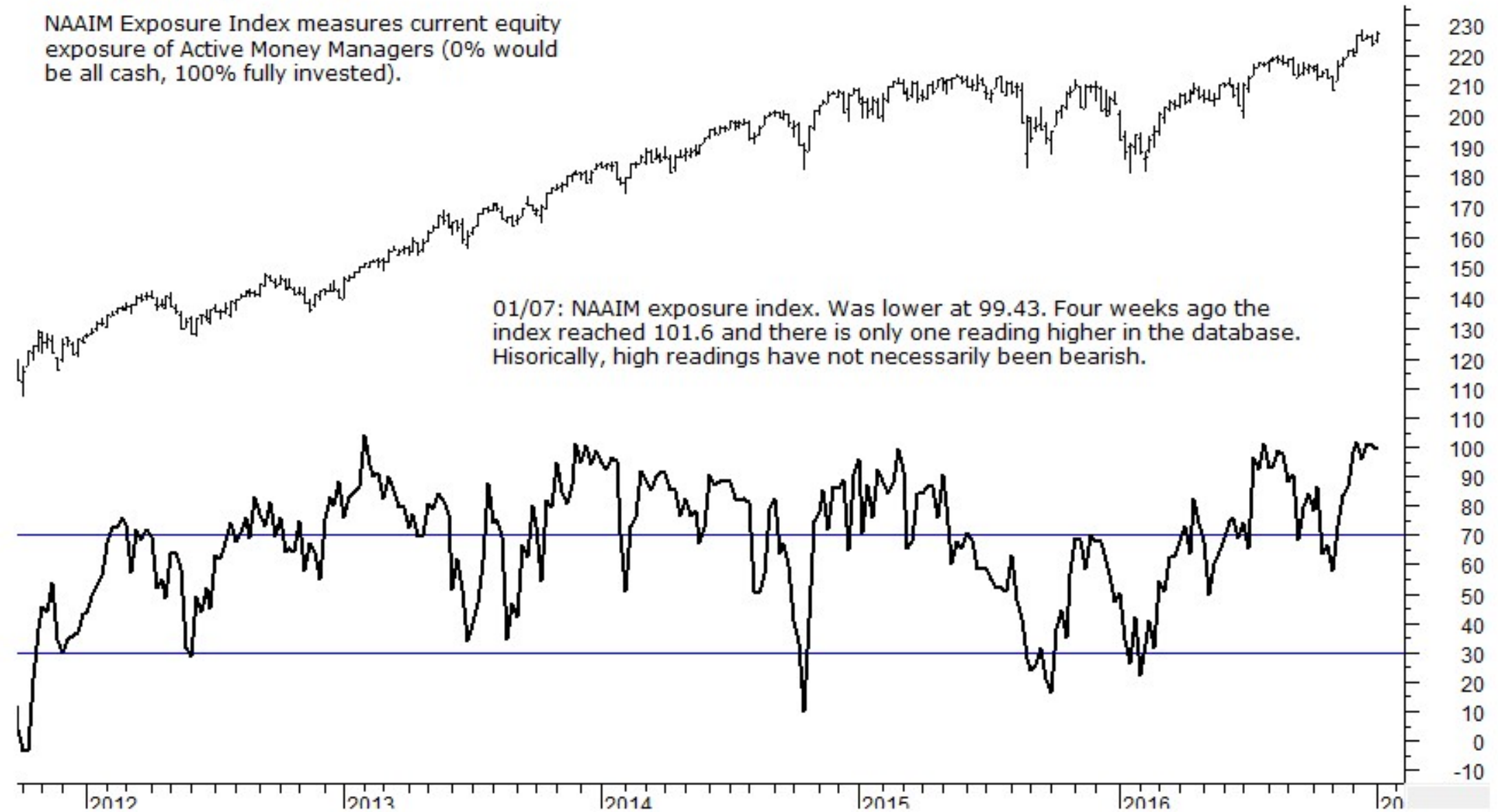




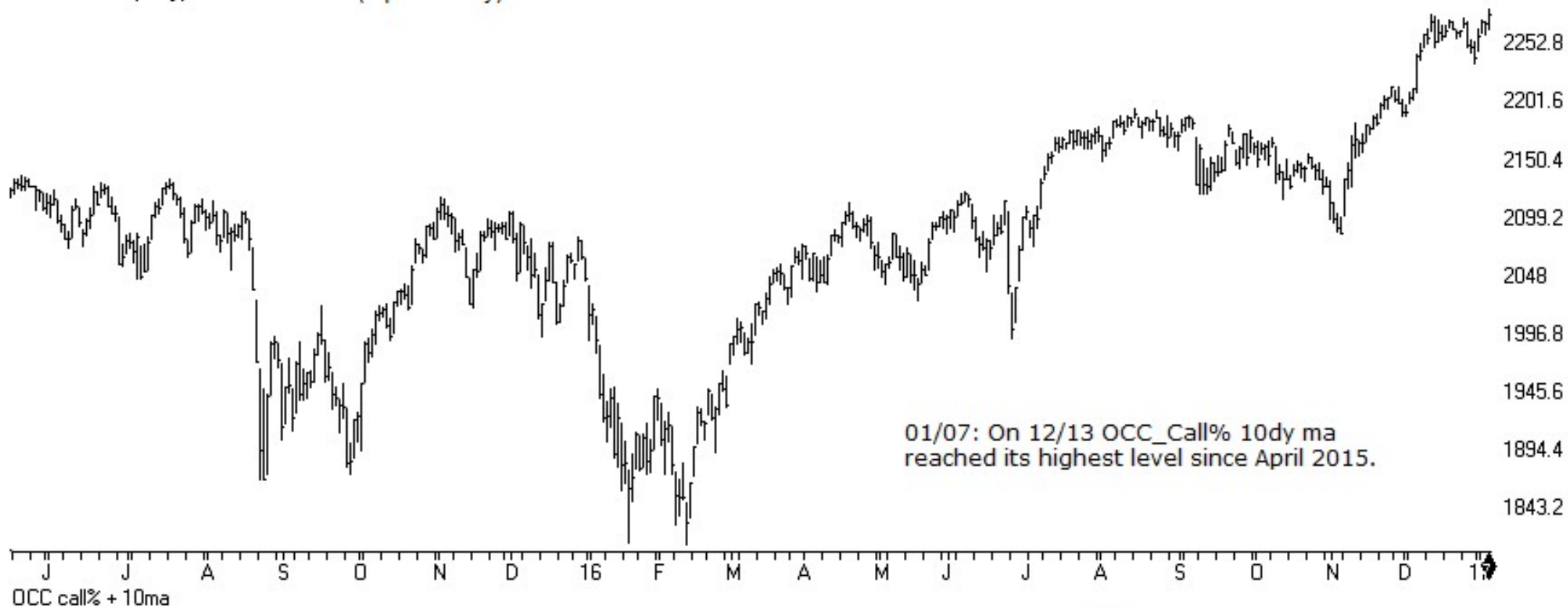
## SPY + NAAIM Exposure Index

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

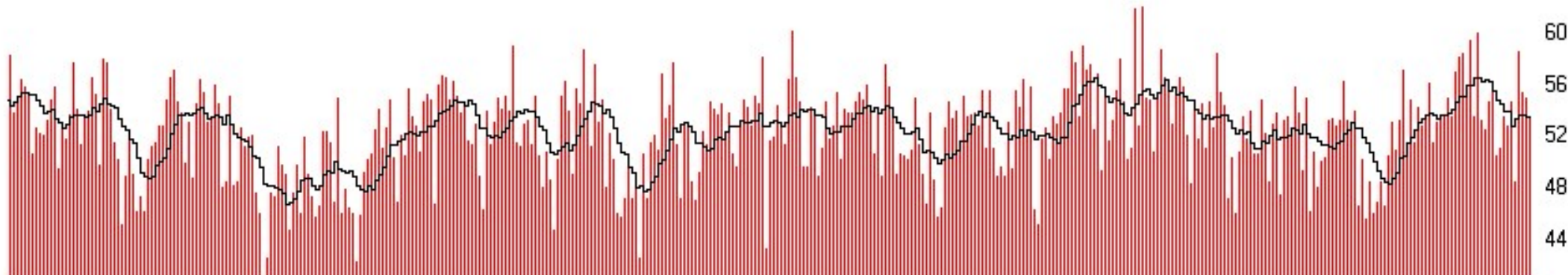
01/07: NAAIM exposure index. Was lower at 99.43. Four weeks ago the index reached 101.6 and there is only one reading higher in the database. Historically, high readings have not necessarily been bearish.



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

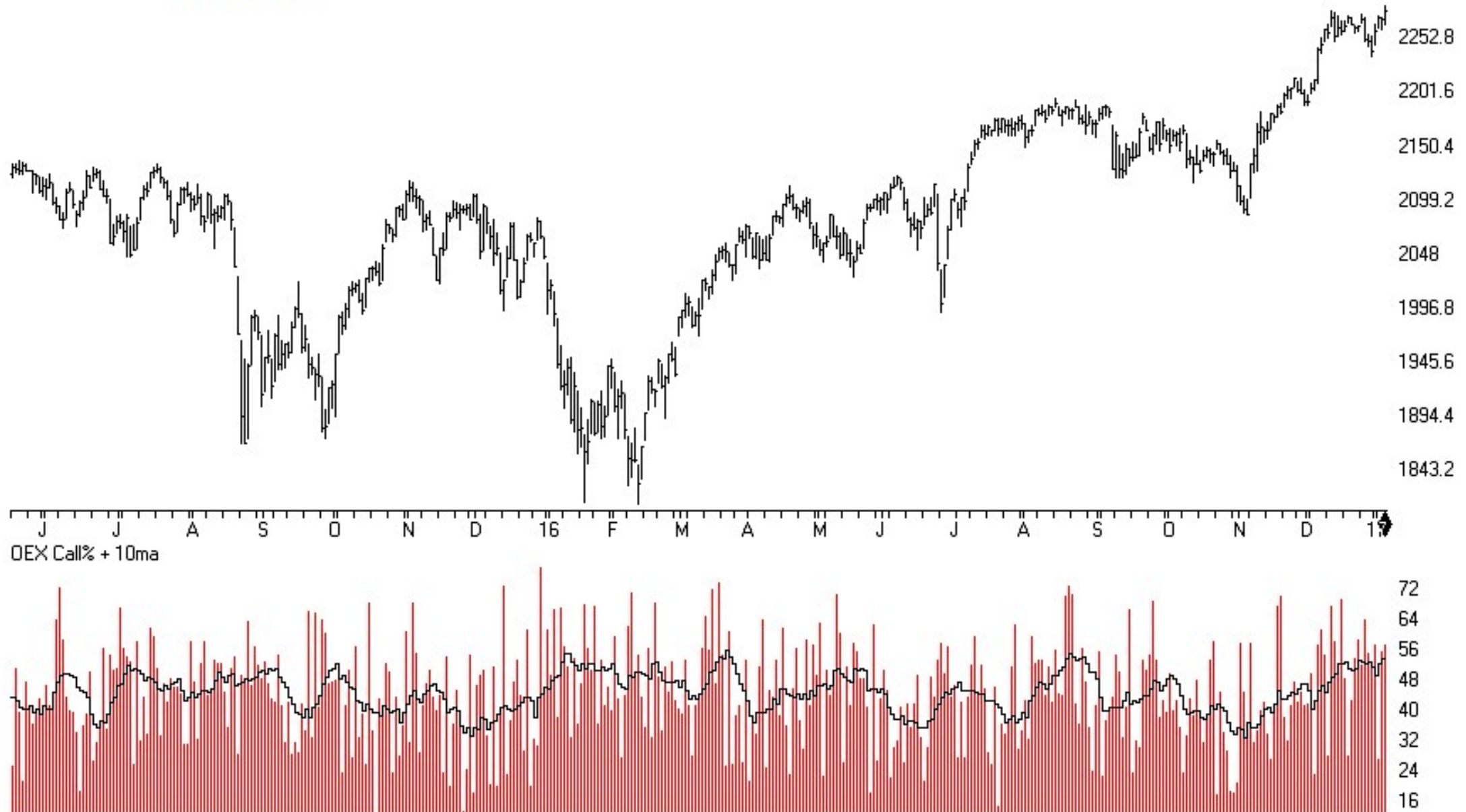


OCC call% + 10ma

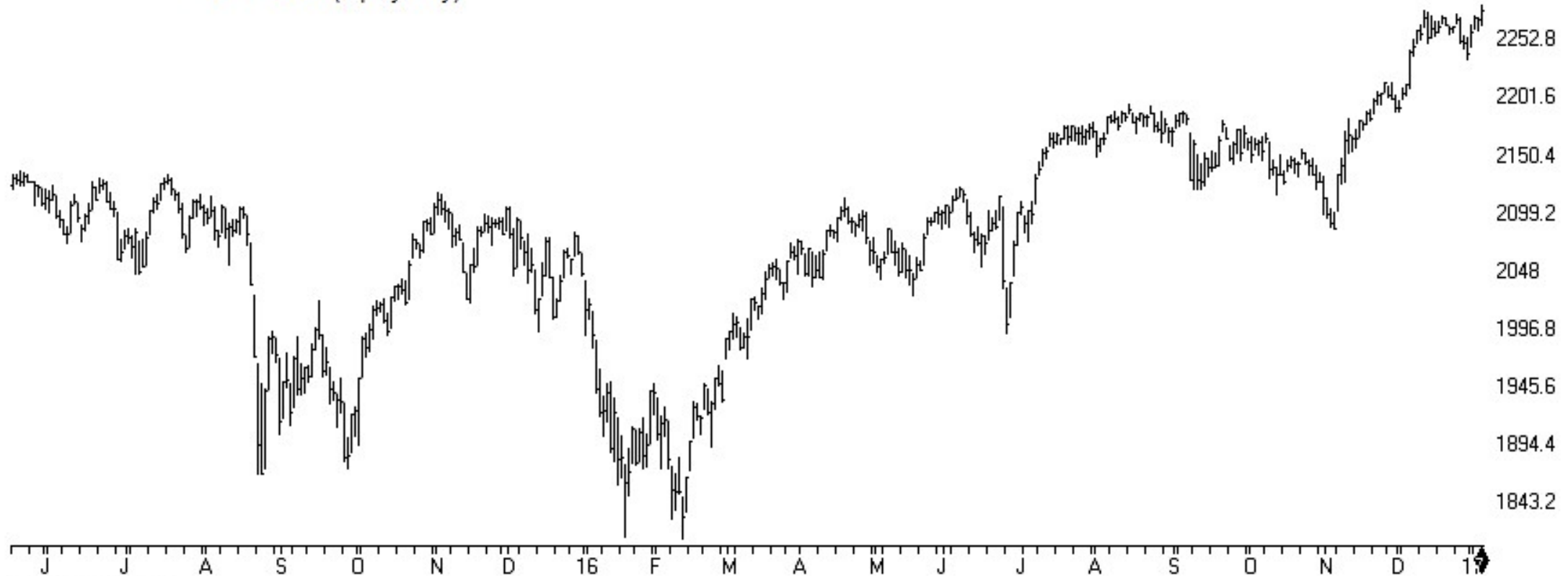


unlike other option ratios, OEX is usually considered a smart-money indicator.

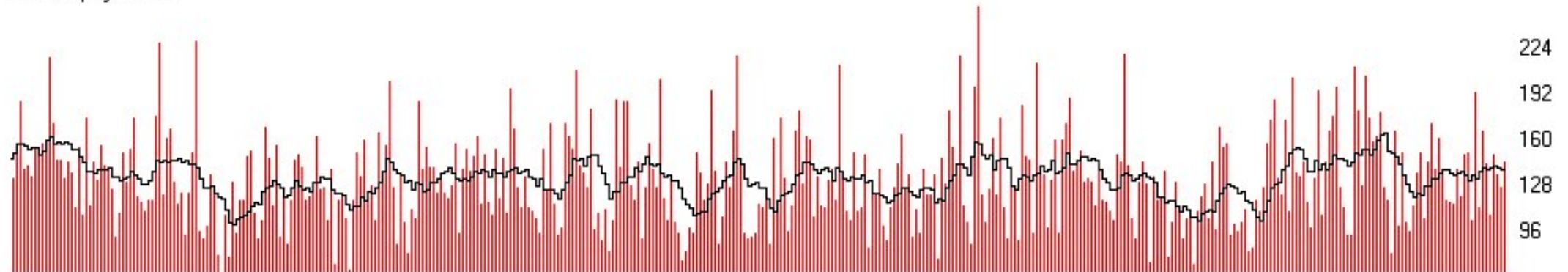
SP500 Index (Daily) + OEX Calls%



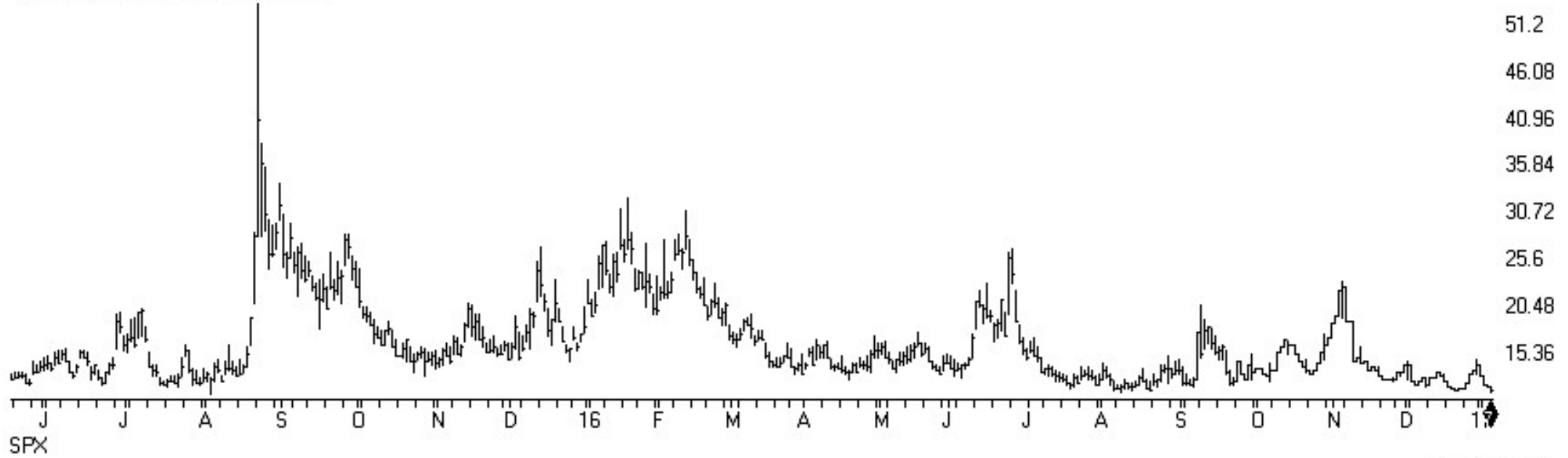
SP500 Index (Daily) + ISEE Index (equity only)



ISEE Equity+10ma

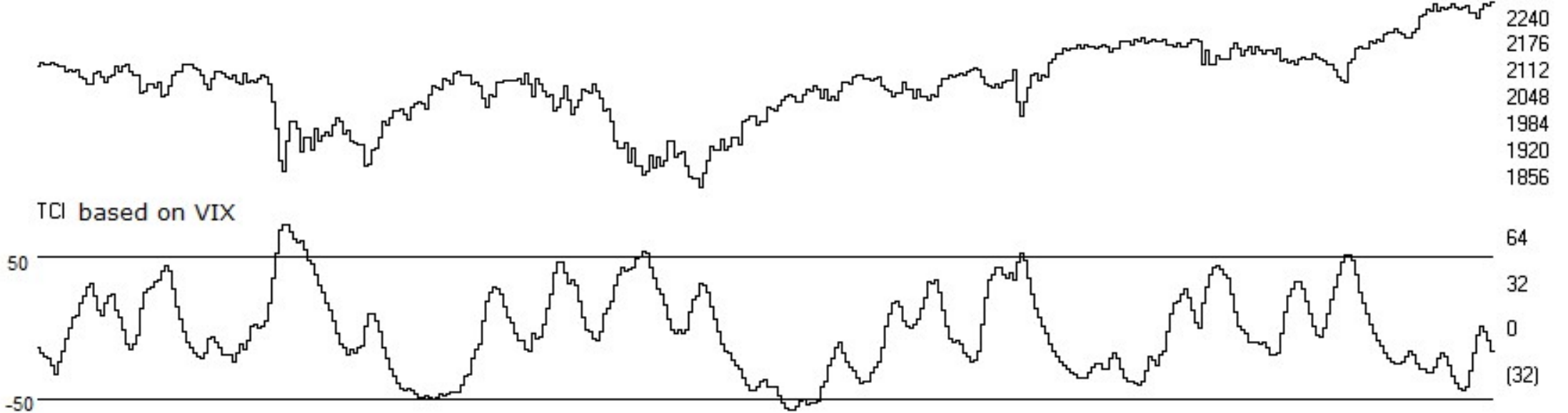


VIX - S&P 500 Volatility Index (Daily)



SPX

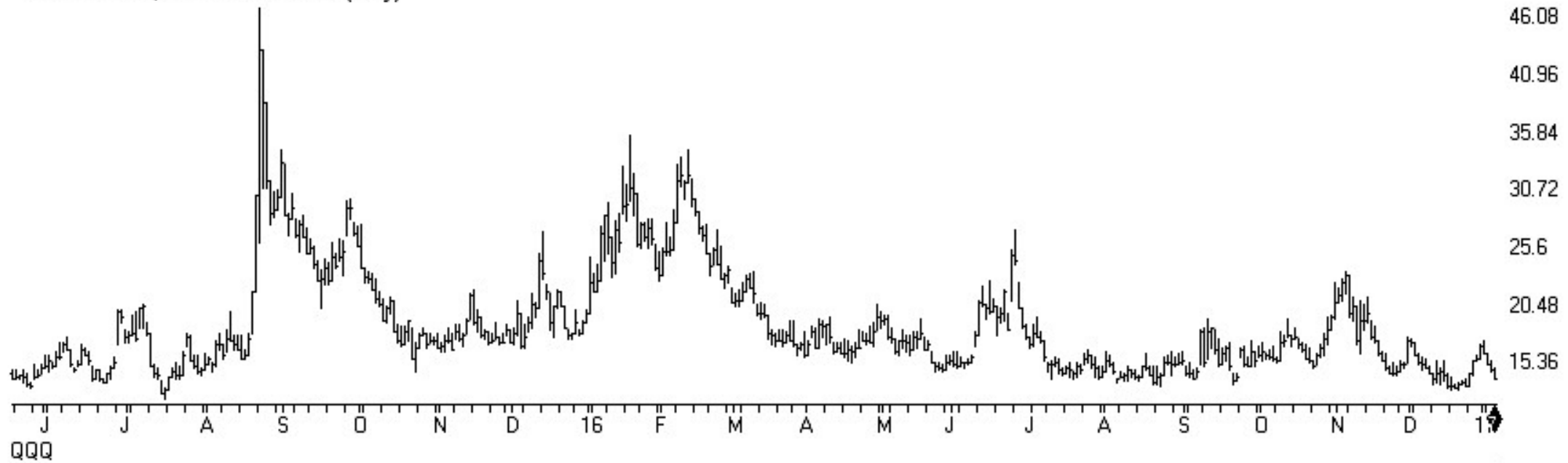
TCI based on VIX



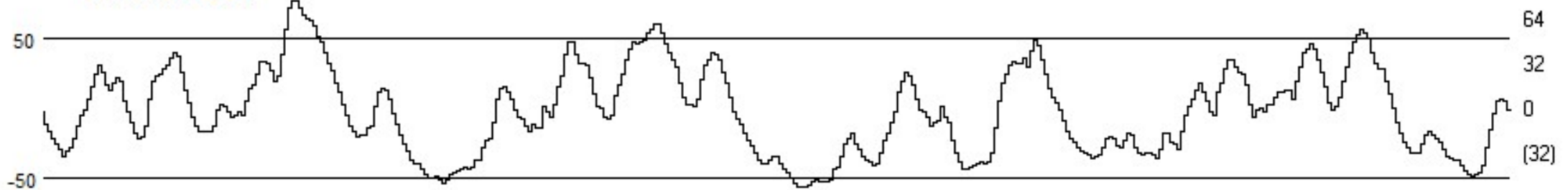
50

-50

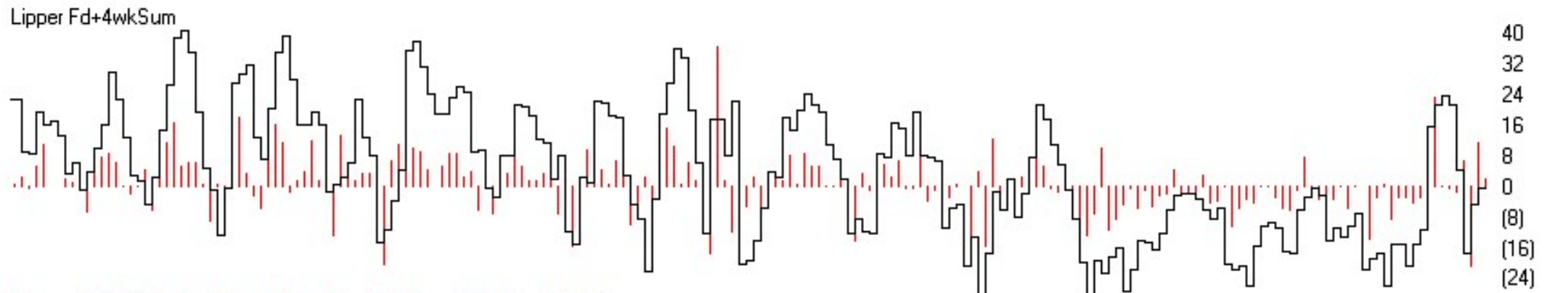
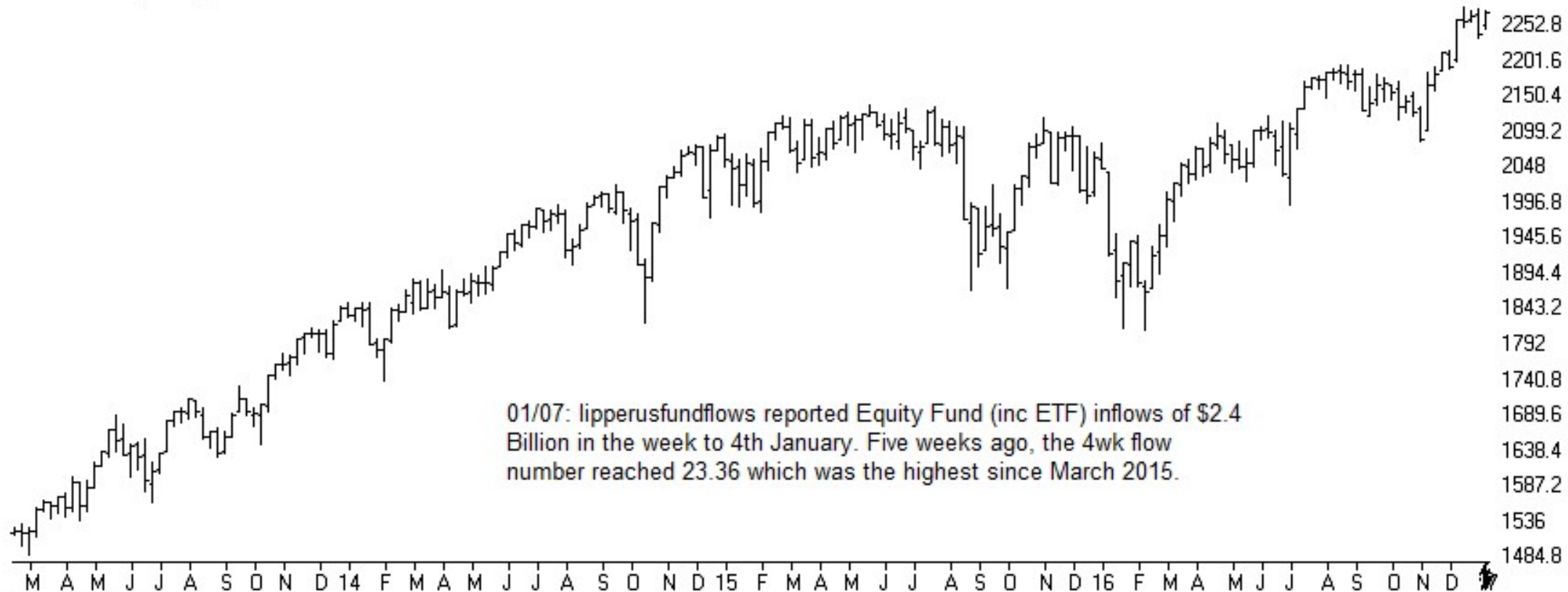
VXN - NASDAQ VOLATILITY INDEX (Daily)



TCI based on VXN



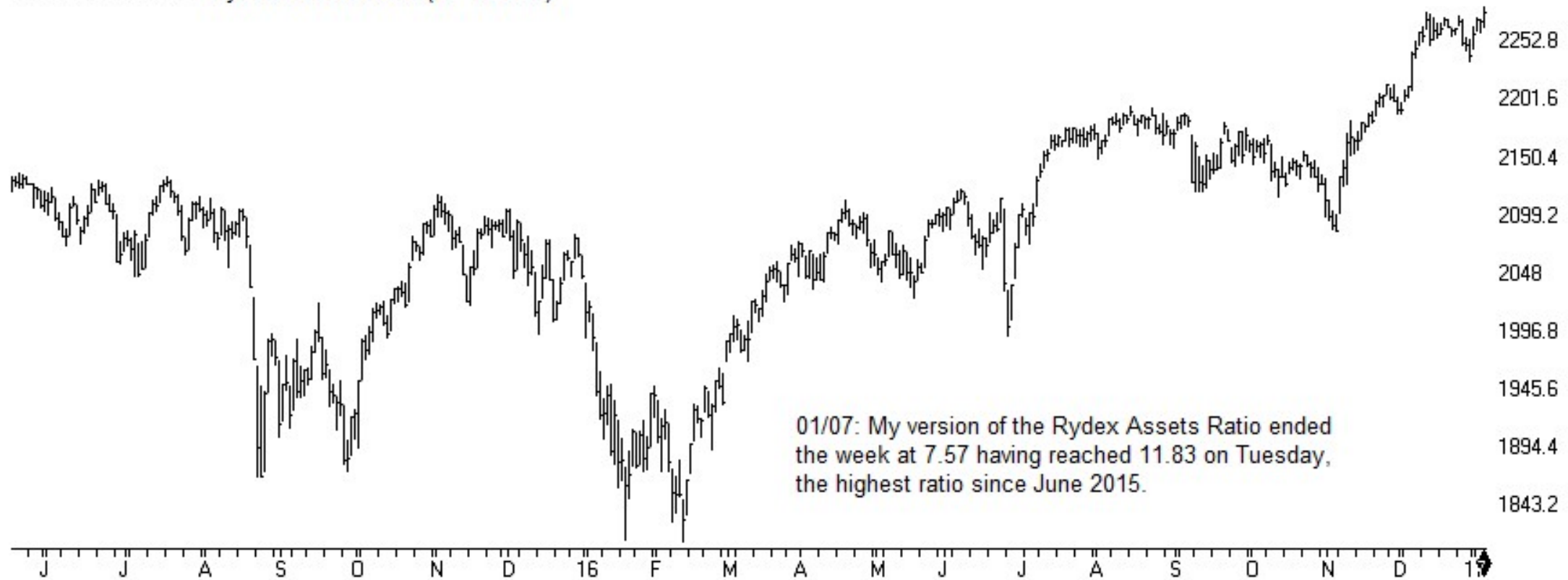
SP500 Index (Weekly)



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

# Sentiment

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



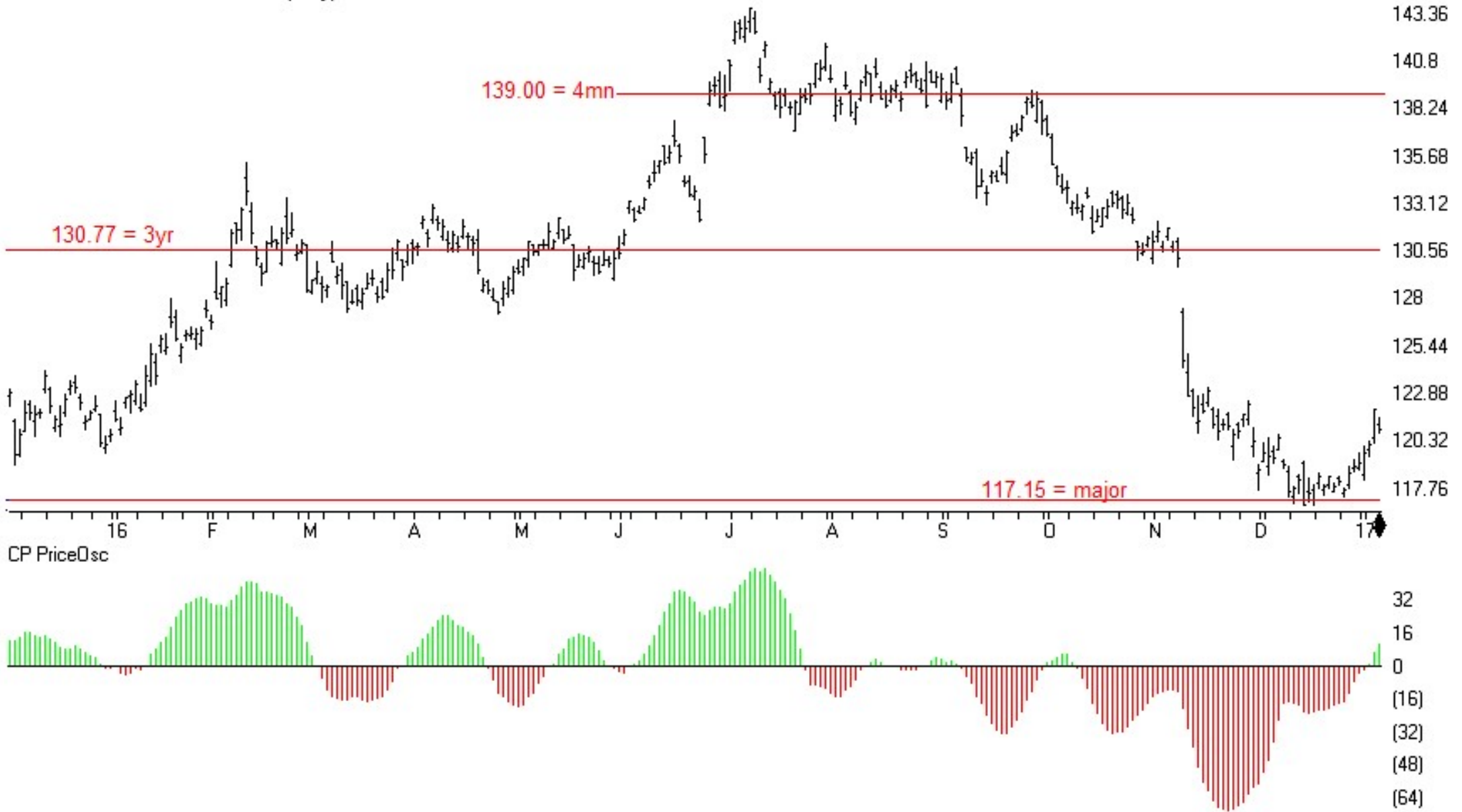
Rydex Assets Ratio (CP version)





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
01/03/17	98.4	100.0	35.9	7.8	0.8	73.6	2.2	0.0	50.0
12/27/16	93.4	100.0	34.6	15.0	6.0	63.6	0.0	0.0	63.2

T-Bonds	CM Net	LT Net	ST Net
01/03/17	69794	-32159	-37635
12/27/16	60589	-21510	-39079

Lehman 20+ Year T Bond ETF (Weekly)

143.36  
138.24  
133.12  
128  
122.88  
117.76  
112.64  
107.52  
102.4

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

US COT CM

65536  
0  
(65536)

Black is Net Commercial

US COT LT

Blue is Net Large Speculators

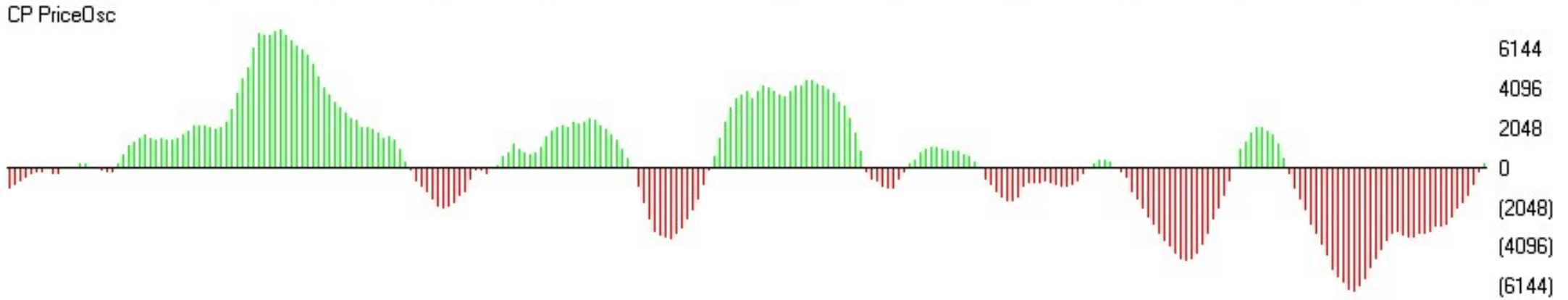
98304  
65536  
32768  
0  
(32768)

US COT ST

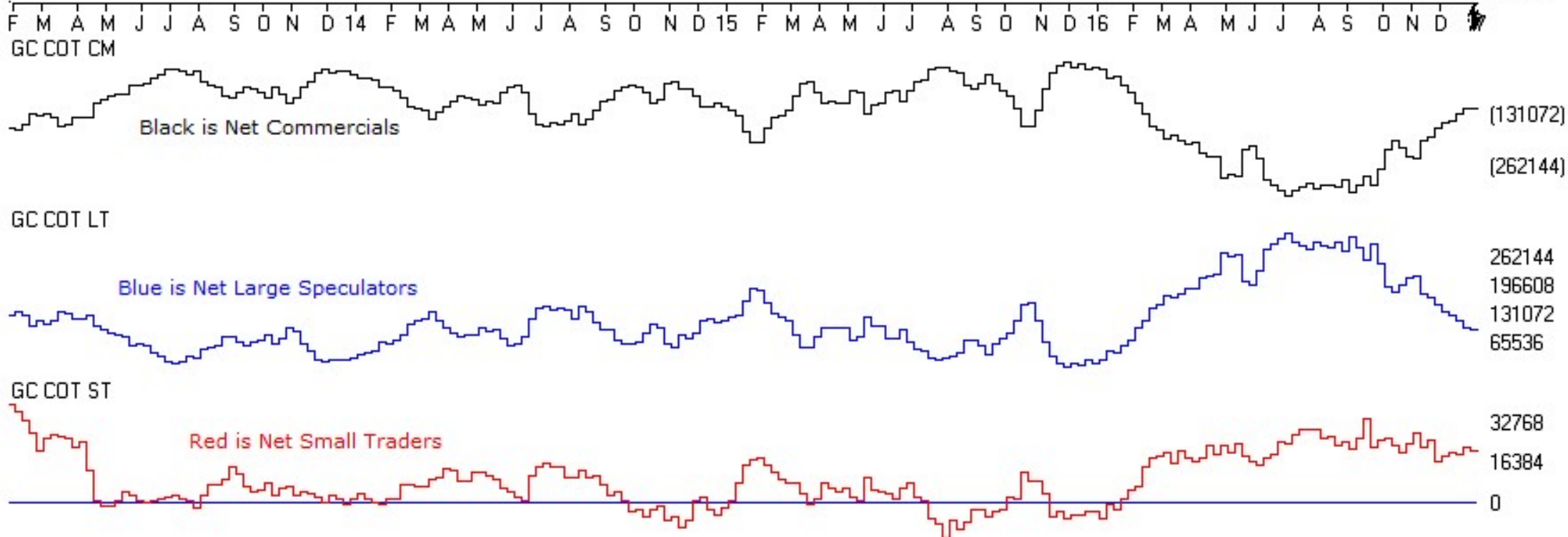
Red is Net Small Traders

0  
(32768)  
65536

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



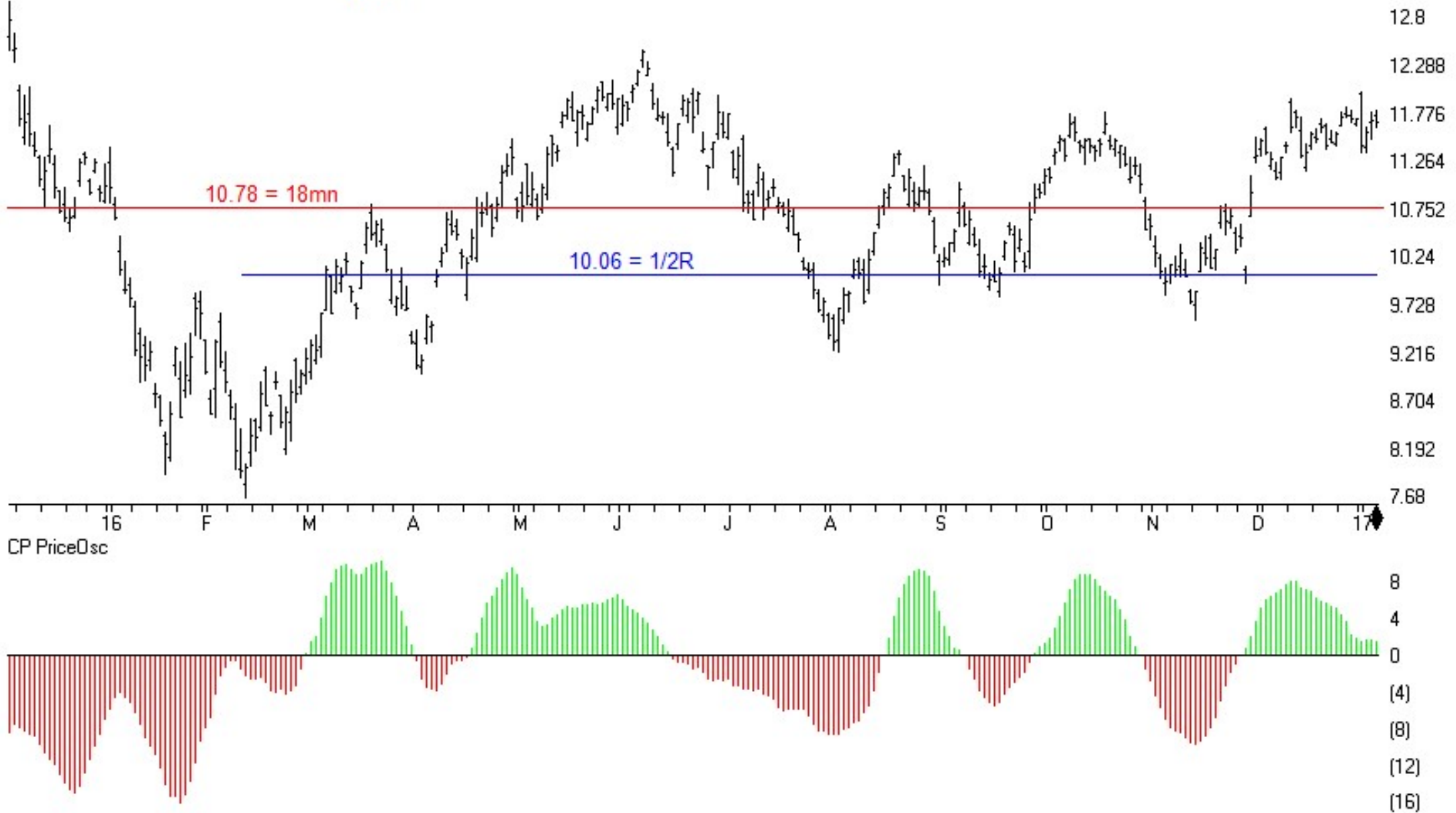
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/03/17	100	79.4	0	0	0	96.9	26.4	72.5	69.3
12/27/16	100	69.5	0	0	1.4	100	35	100	81.6



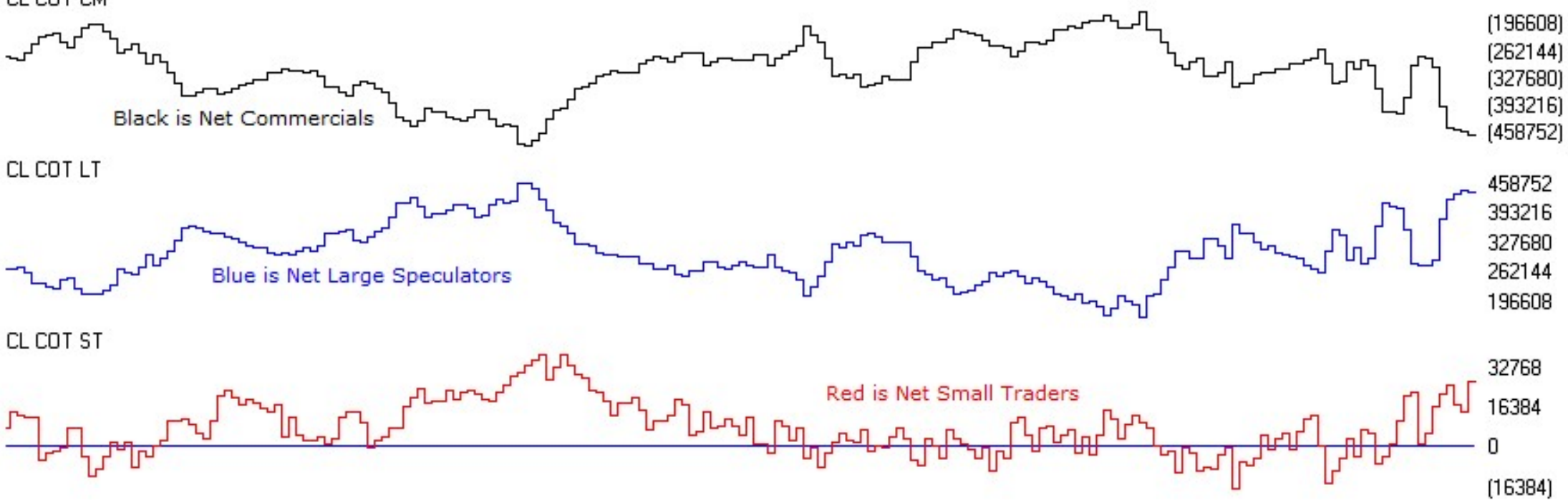


### TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

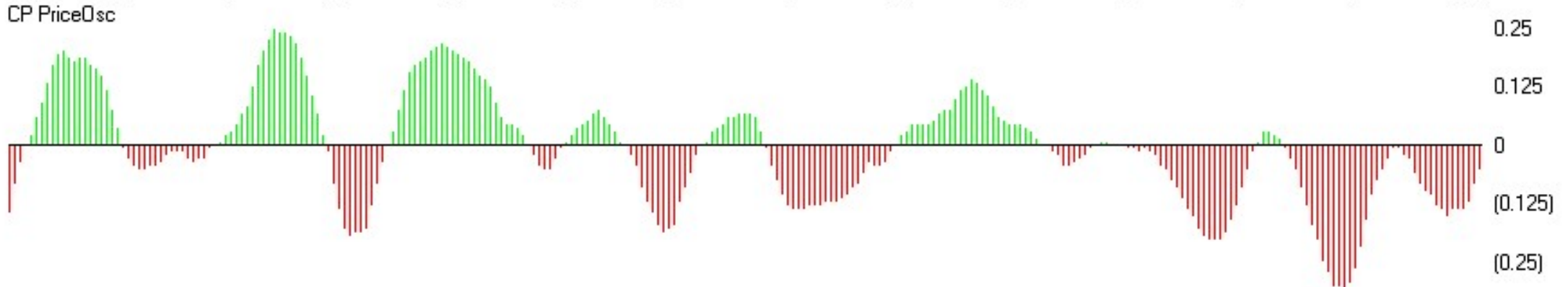
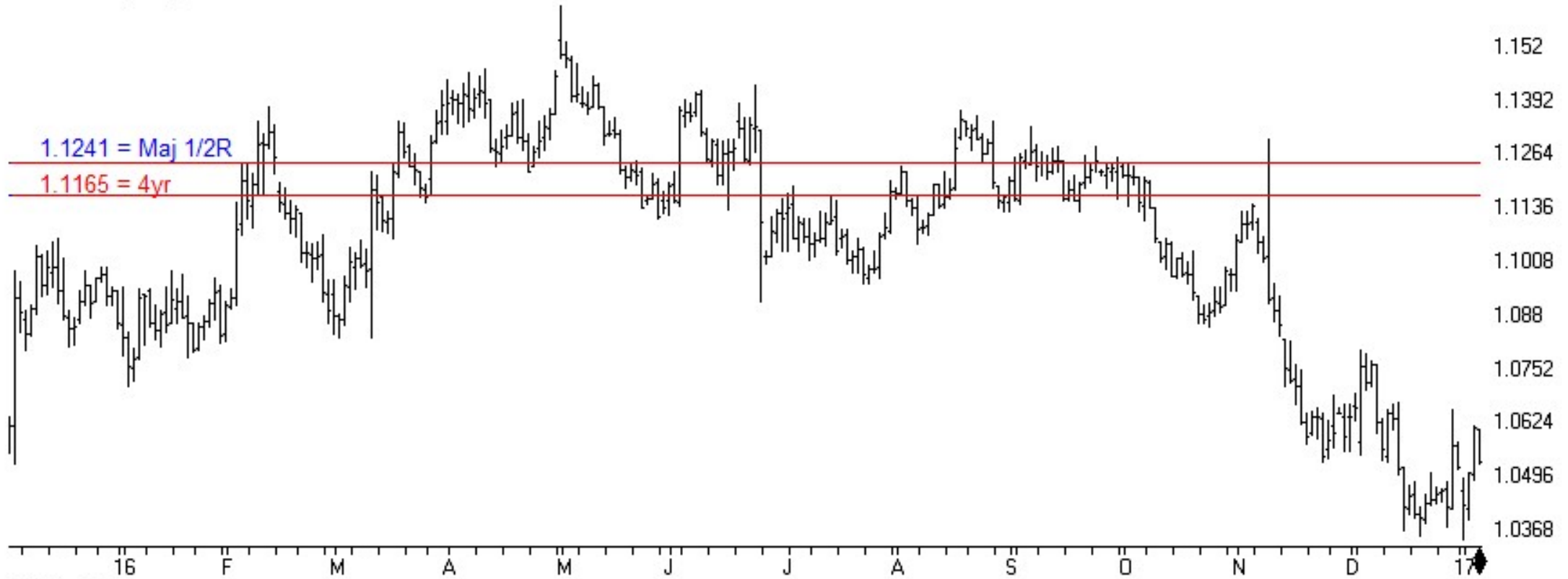


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/03/17	0.0	11.3	72.4	97.4	38.8	0.0	100.0	29.2	0.9
12/27/16	0.0	0.0	64.4	100.0	55.4	0.0	73.5	5.6	13.2



TSR Time Support/Resistance

51 EURUSD (Daily)

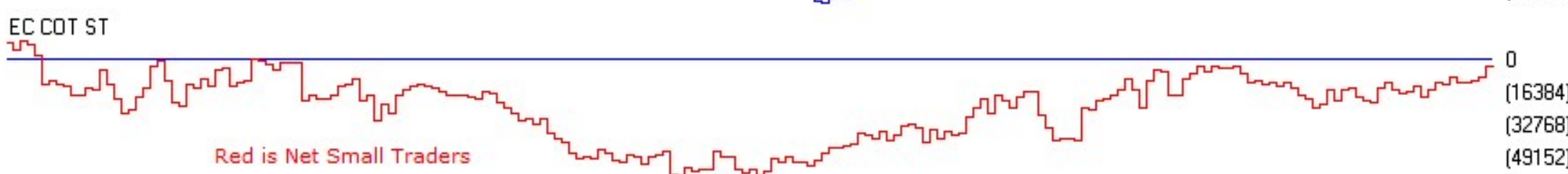


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/03/17	0.0	0.9	98.2	99.0	90.9	17.0	100.0	86.8	1.3
12/27/16	0.0	16.5	92.1	100.0	80.9	13.4	100.0	75.7	26.5



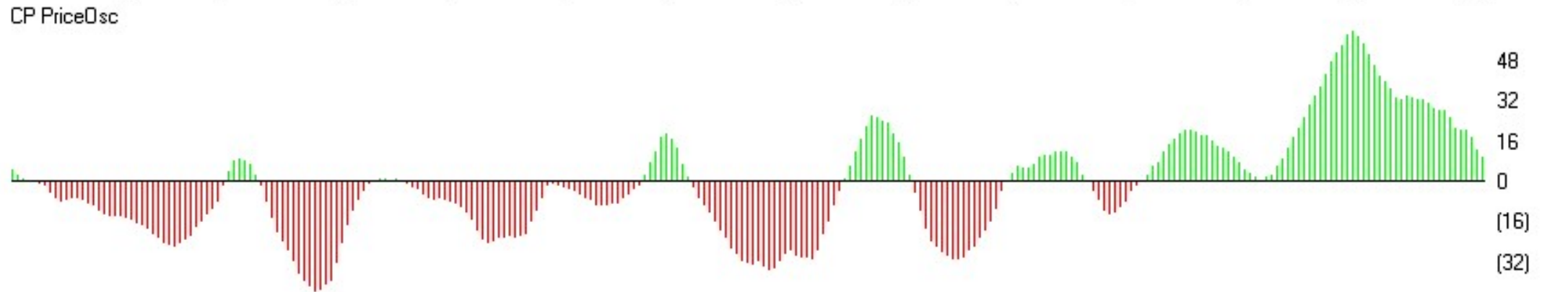
F M A M J J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D

EC COT CM NET

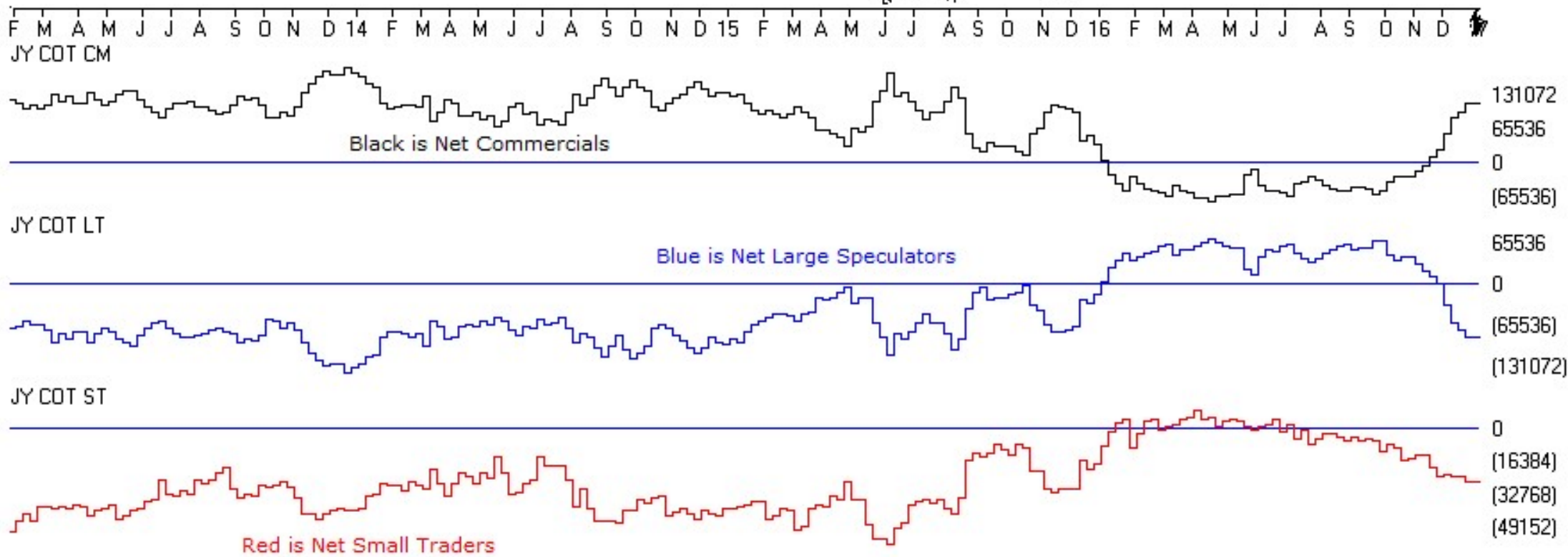
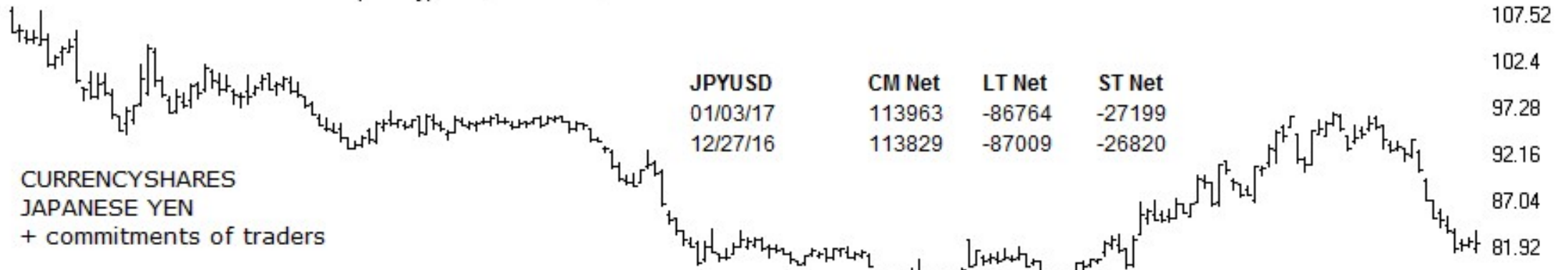




53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
01/03/17	100.0	100.0	11.1	0.2	0.0	85.6	0.0	11.8	60.7
12/27/16	100.0	100.0	8.5	0.0	0.0	89.1	0.0	9.9	56.9



# ChartProfit

<http://www.chartprofitwebcast.com>