

## THE TURN OF THE YEAR TRIFECTA

In 2017, we have began the year, with three Bullish Turn of the Year setups, which each in their own right are extremely positive for the next year, specifically, in chronological order:

- 1) A Bullish (3.75%) Toy Barometer Signal which is based on the percent change in the S&P from Nov19-Jan19. (See Addendum 1)
- 2) An All Time High in February (See Addendum 2)
- 3) A DecJanFeb Barometer signal which occurs when each of those three months are positive

Below are the 13 cases, since 1950, when all three of those setups lined up in the same year. The S&P was positive one year later in all thirteen cases for an average/median gain of 17.43/18.01%. Ten of the following 13 years were up double digits and six of the thirteen were up at least 20%. The most important message I take from the results is based on history, one would be well advised to not get to cute here and attempt to show off your market timing skills as the subsequent spring quarter (Mar-May) has been positive in 12 of those 13 cases for an average/median return of 5.23/4.62%.

## THE S&P IN THE YEAR AFTER A TURN OF THE YEAR TRIFECTA

YEAR	DEC%	JAN%	FEB%	TOY%	MAR%	APR%	MAY%	JUN%	JUL%	AUG%	SEP%	OCT%	NOV%	DEC%	JAN%	FEB%	YEAR%
1950	4.36	2.34	1.00	4.26	0.41	3.88	4.57	-5.80	0.85	3.25	5.59	0.41	-0.10	4.72	6.02	0.65	26.60
1951	4.72	6.02	0.65	7.55	-1.47	4.42	-4.06	-2.60	6.87	3.93	-0.09	-1.38	-0.26	3.89	1.56	-3.65	6.70
1955	5.08	1.81	0.35	4.51	-0.49	3.77	-0.13	8.23	6.07	-0.78	1.13	-3.05	7.49	-0.07	-3.65	3.47	23.34
1961	4.63	6.32	2.69	7.08	2.55	0.38	1.91	-2.88	3.28	1.96	-1.97	2.83	3.93	0.32	-3.79	1.63	10.28
1964	2.44	2.69	0.99	6.48	1.52	0.61	1.15	1.64	1.82	-1.62	2.87	0.81	-0.52	0.39	3.32	-0.15	12.38
1983	1.52	3.31	1.89	6.02	3.32	7.50	-1.24	3.52	-3.30	1.13	1.02	-1.52	1.74	-0.88	-0.92	-3.89	6.09
1985	2.24	7.41	0.86	5.05	-0.29	-0.46	5.41	1.21	-0.48	-1.20	-3.47	4.25	6.51	4.51	0.24	7.15	25.25
1986	4.51	0.24	7.15	4.91	5.28	-1.41	5.02	1.41	-5.87	7.12	-8.54	5.47	2.15	-2.83	13.18	3.69	25.24
1991	2.48	4.15	6.73	4.04	2.22	0.03	3.86	-4.79	4.49	1.96	-1.91	1.19	-4.39	11.16	-1.99	0.96	12.43
1993	1.01	0.70	1.05	2.72	1.87	-2.54	2.28	0.07	-0.53	3.44	-1.00	1.94	-1.29	1.01	3.25	-3.00	5.36
1995	1.23	2.43	3.61	1.19	2.73	2.80	3.63	2.13	3.18	-0.03	4.01	-0.50	4.10	1.74	3.26	0.69	31.40
1996	1.74	3.26	0.69	1.96	0.79	1.34	2.29	0.23	-4.57	1.88	5.42	2.61	7.34	-2.15	6.13	0.59	23.48
1998	1.57	1.02	7.04	1.79	4.99	0.92	-1.89	3.94	-1.16	-14.56	6.22	8.03	5.91	5.64	4.10	-3.23	18.01
2017	1.82	1.79	3.89	3.75													
	#UP-DN =	10-3	10-3	9- 4	9- 4	7- 6	8- 5	7- 6	9- 4	8- 5	9- 4	8- 5	9- 4	9- 4	8- 5		13-0
	AVG%CHG=	1.80	1.63	1.75	0.49	0.82	0.50	0.71	1.62	2.51	2.11	2.36	0.38				17.43
	MED%CHG=	1.87	0.92	2.28	1.21	0.85	1.88	1.02	1.19	2.15	1.01	3.25	0.65				18.01