

ChartProfit

Charts to Friday 11th November 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 11/11

	-5	-4	-3	-2	↓
NYSE	33	38	31	27	55
NasDaq	38	41	32	26	61
SP500	29	36	34	27	54
ND100	41	40	35	25	63
R2000	35	39	30	25	69

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

11/11: AAll (public poll). Bulls% spiked higher to 38.9% (from 23.6%) - a twelve month high. Bears% was lower at 29.3% (from 34.3%).

11/11: Investors Intelligence. Bulls% was higher at 42.9% (from 41.7%). Bear% was also higher at 25.7% (from 24.3%). The 4wk ma of nett (Bulls minus Bears), the black line, at 19.42, is a twenty two week low.

11/11: Market Vane (advisers) poll was higher at 59 (from 57).

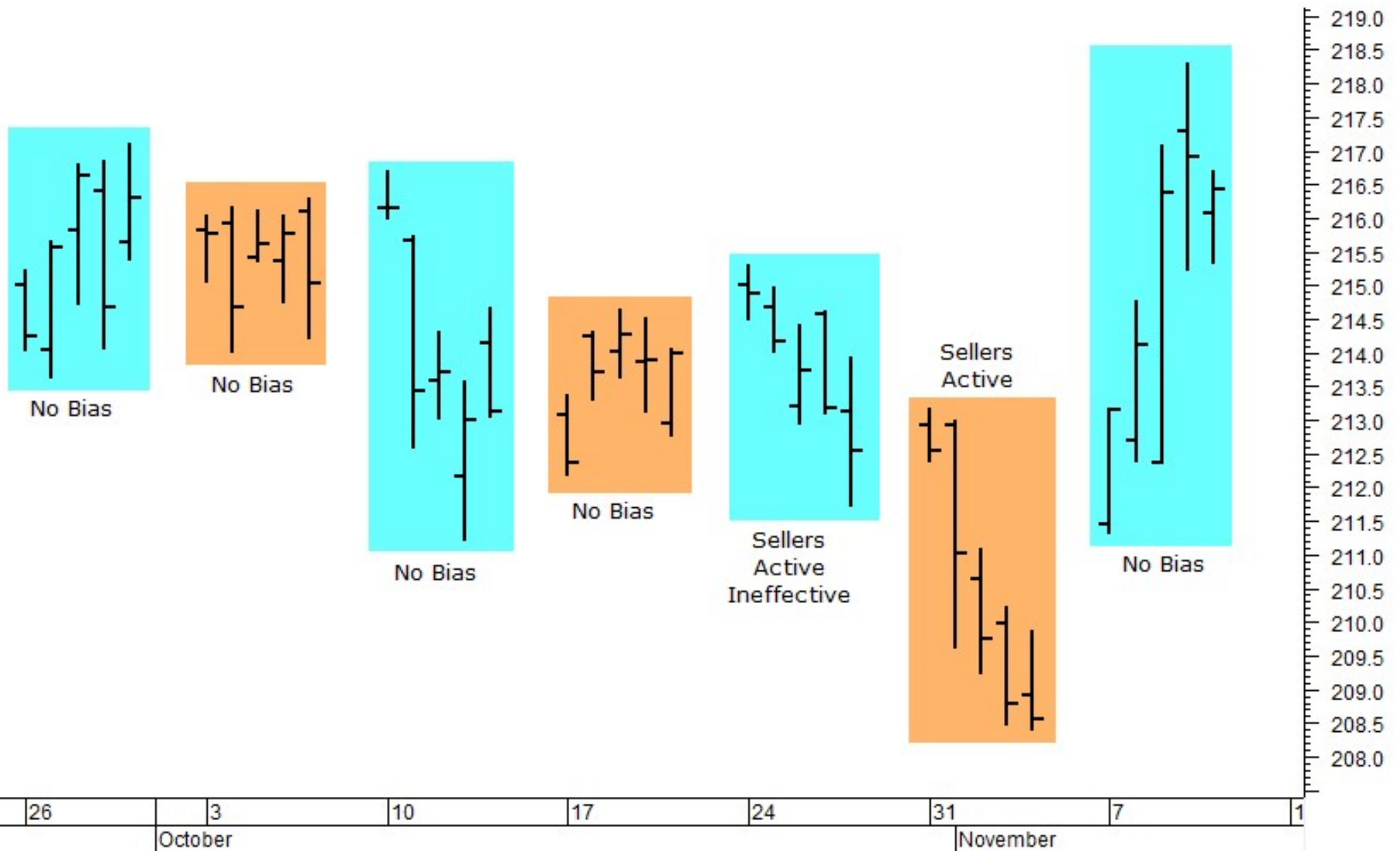
11/11: NAAIM exposure index. Was higher at 72.96.

Mutual Fund Flow:

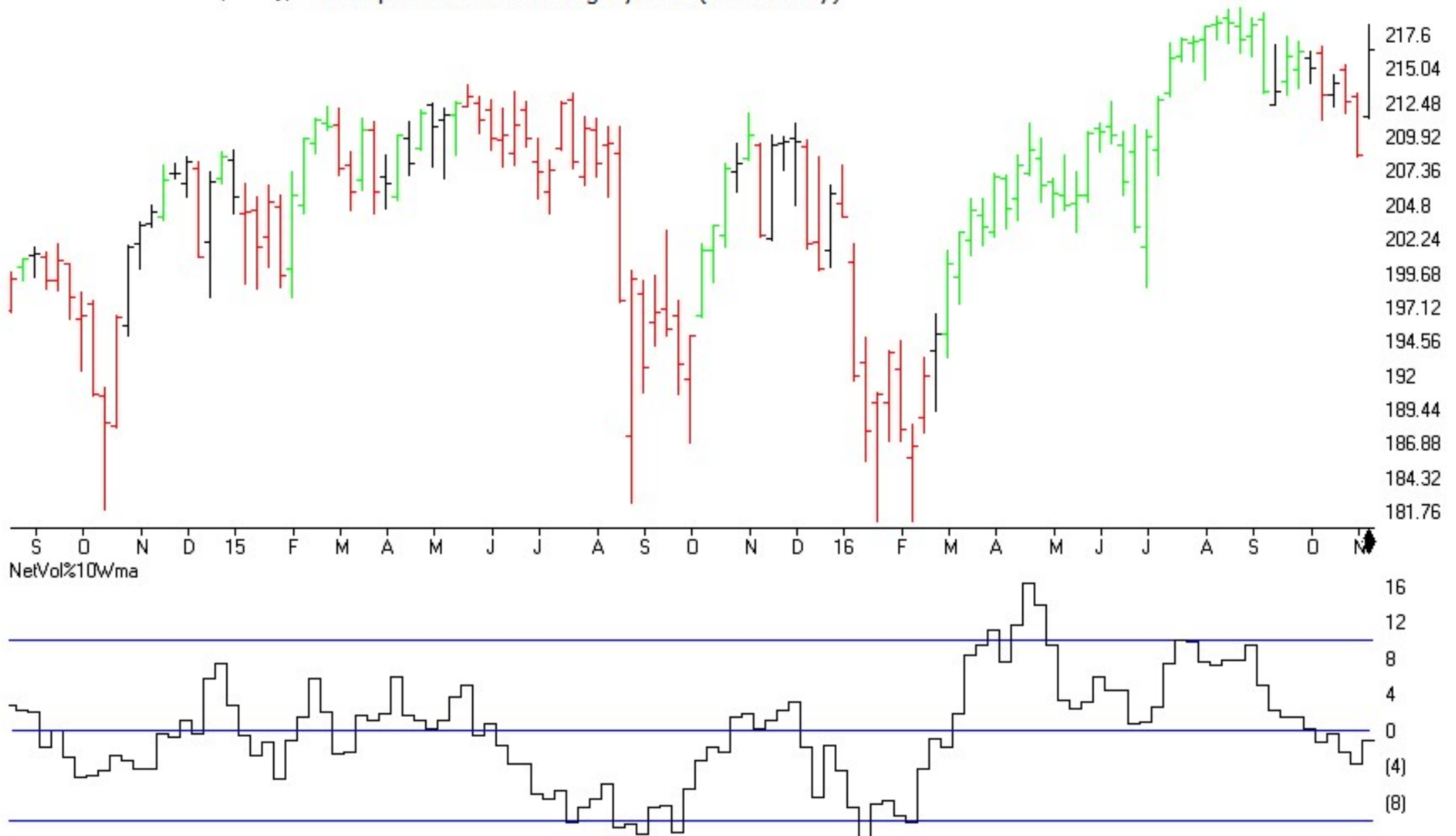
11/11: My version of the Rydex Assets Ratio ended the week at 6.77. On 08/26 the ratio reached 7.90, the highest ratio for the last ten months.

11/11: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$265 Million in the week to 9th of November. The 4wk flow is a negative -\$15.1 Billion.

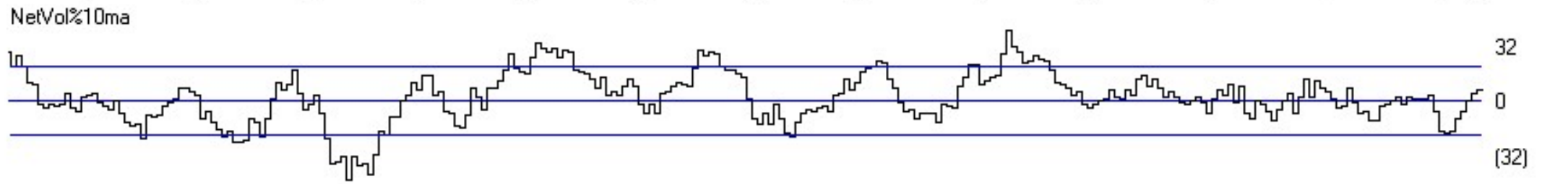
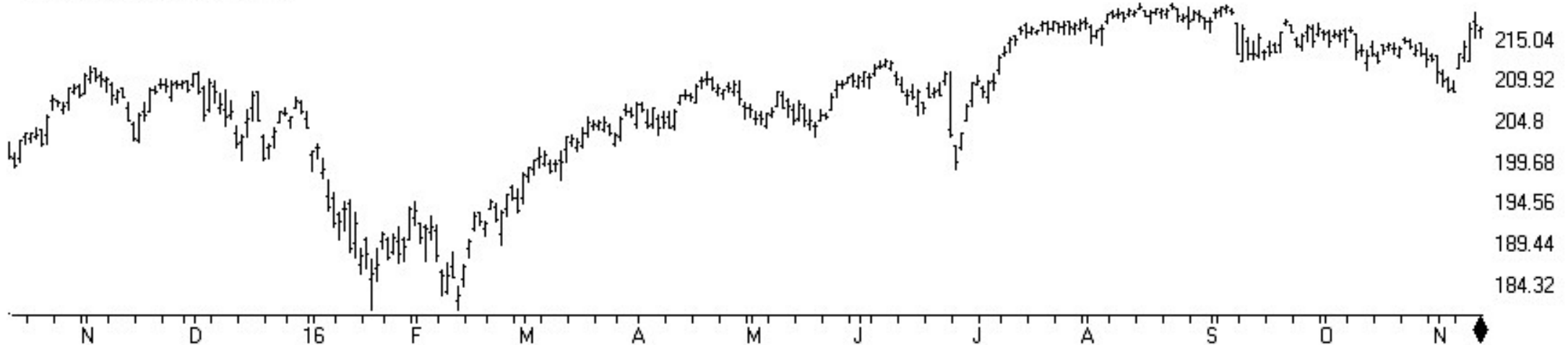
SPY Weekly Structure



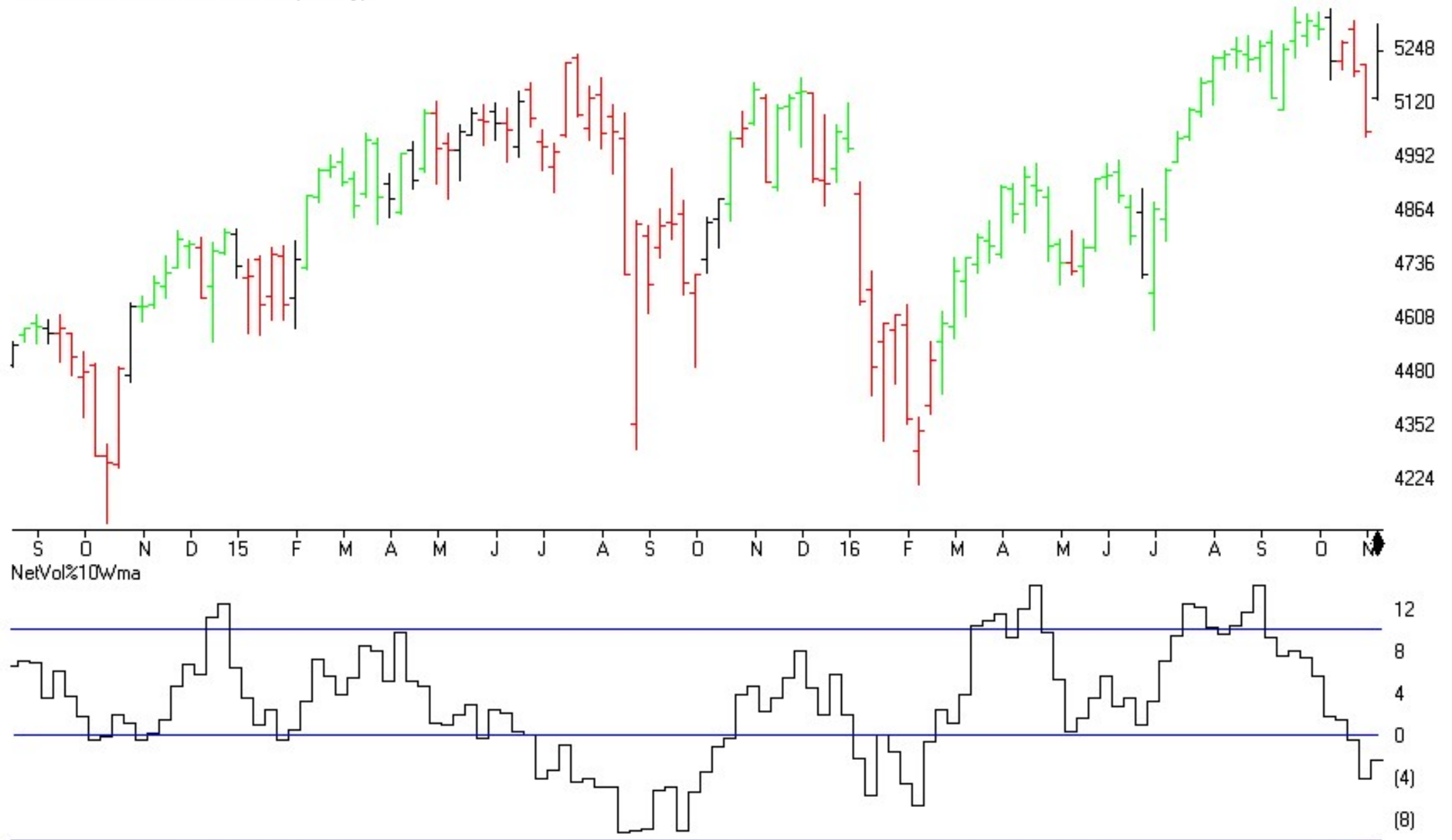
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



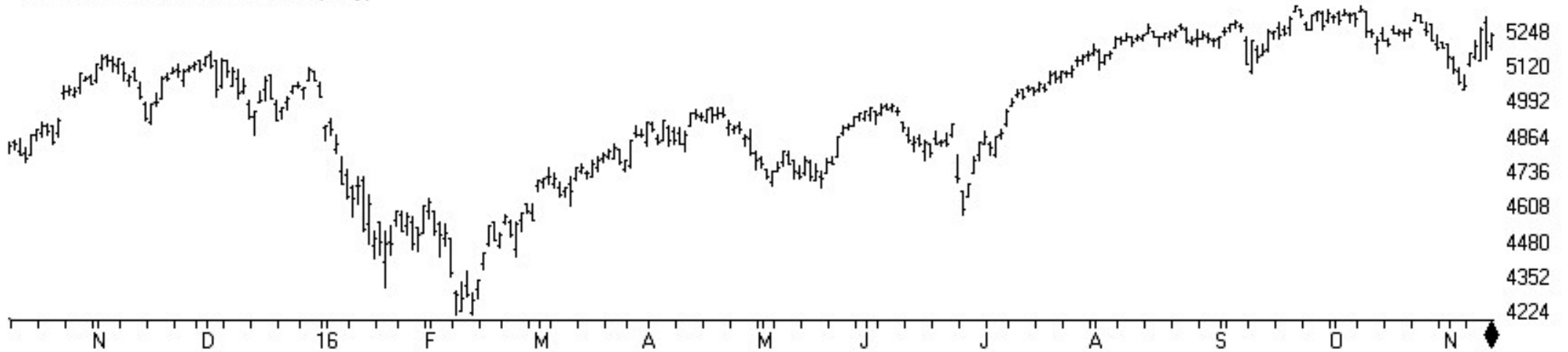
MARKET CHART NYSE (Daily)



MARKET CHART NASDAQ 1800 (Weekly)

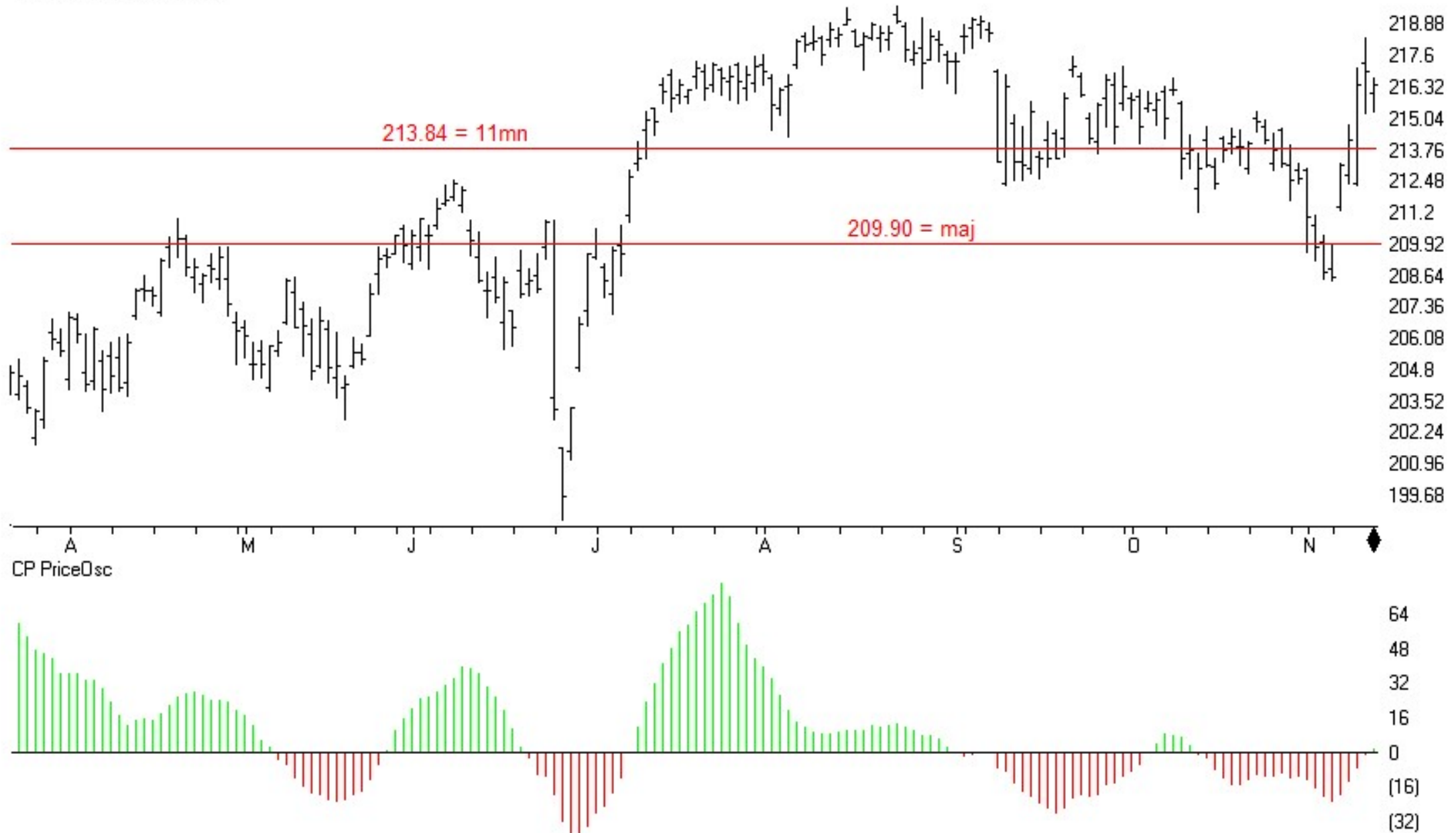


MARKET CHART NASDAQ 1800 (Daily)



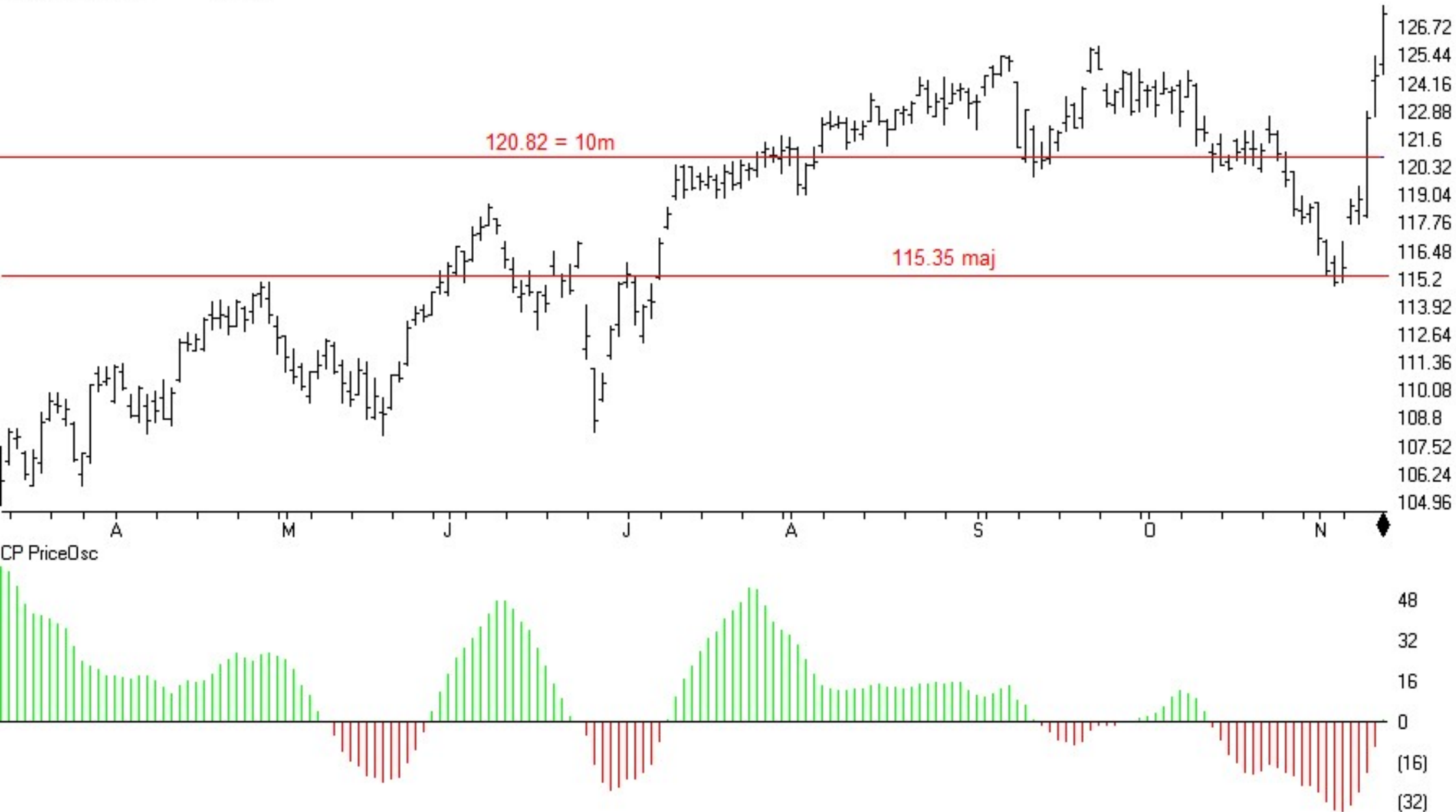
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)

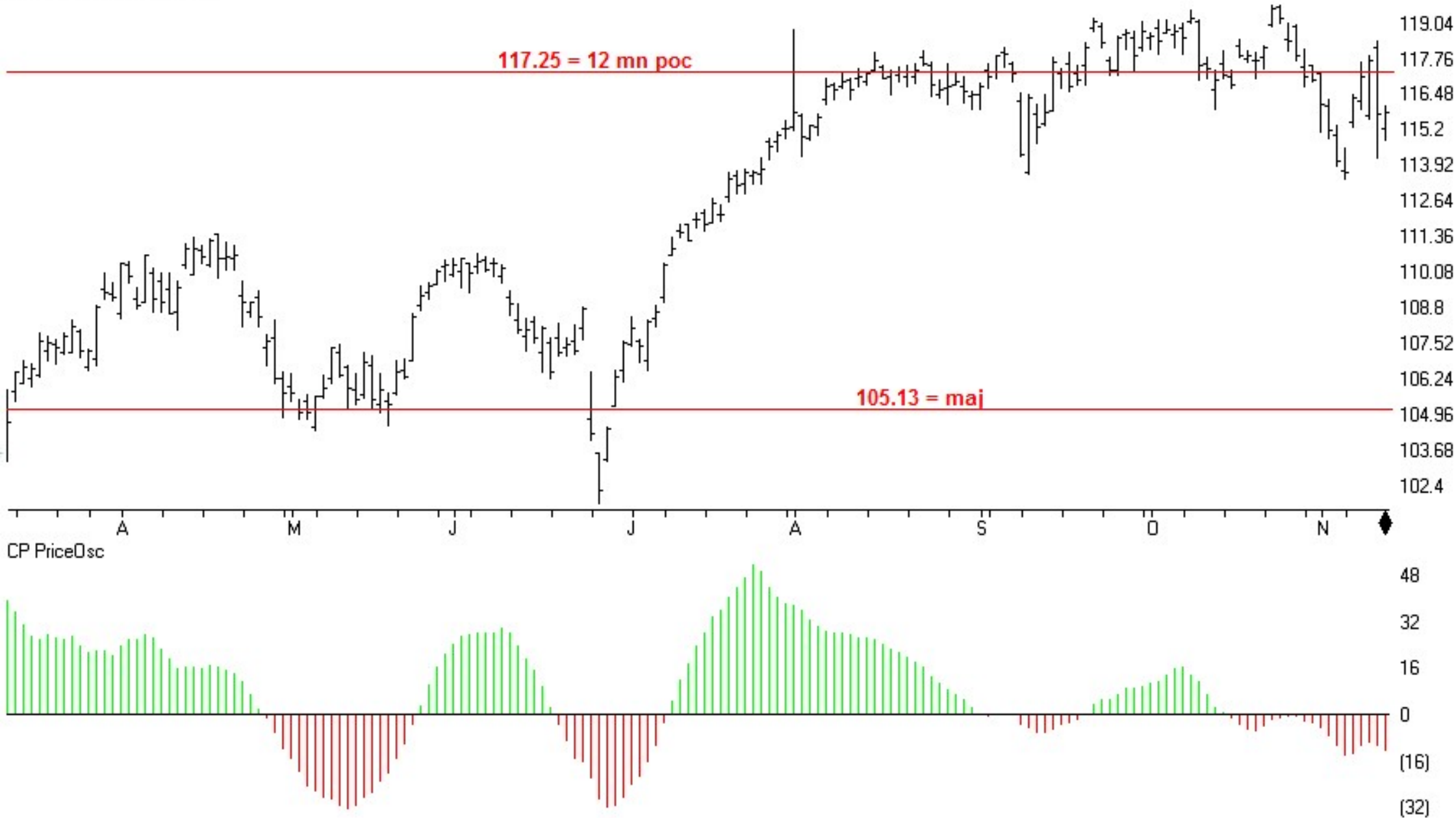


TSR Time Support/Resistance

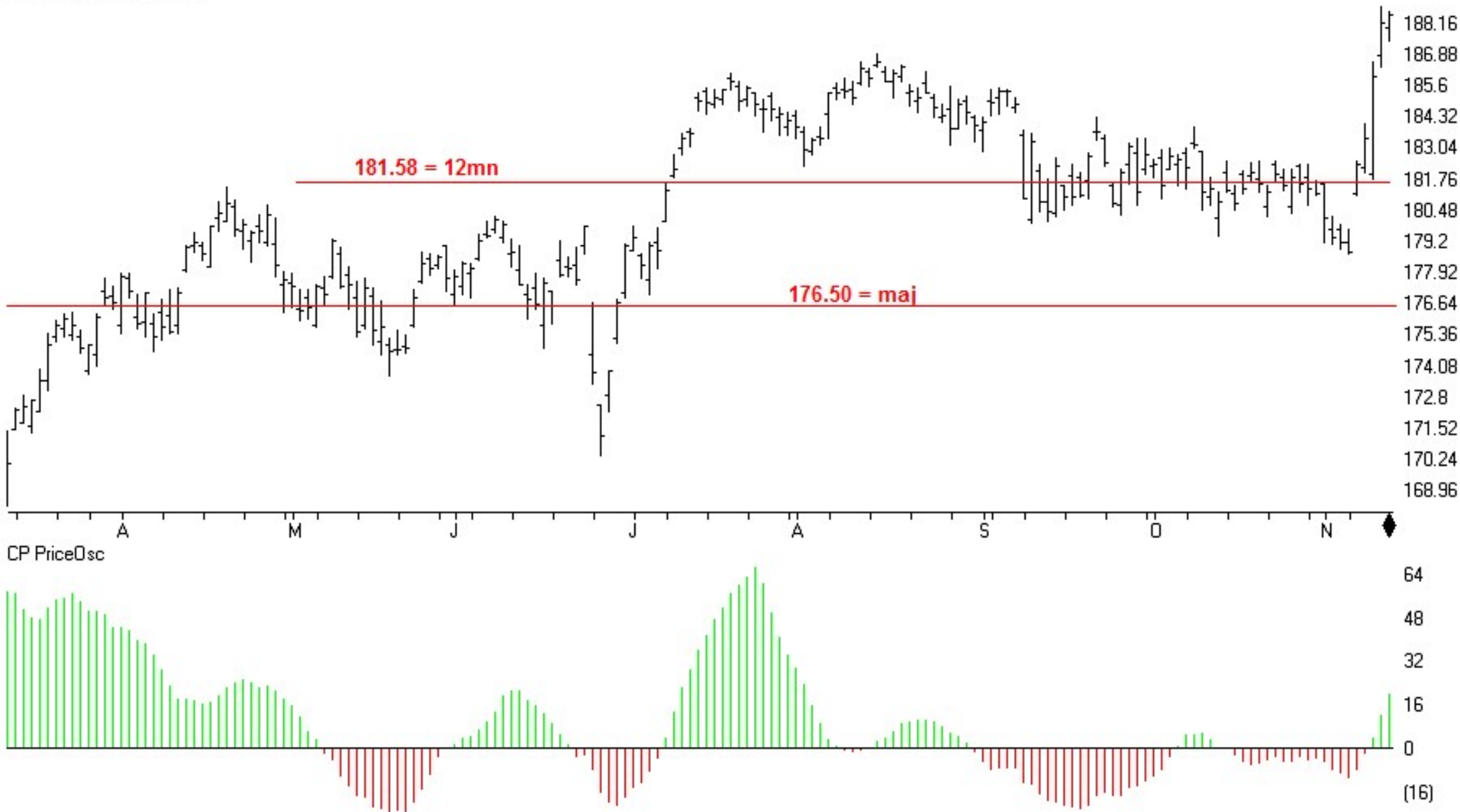
11 IWM R2000 ETF (Daily)



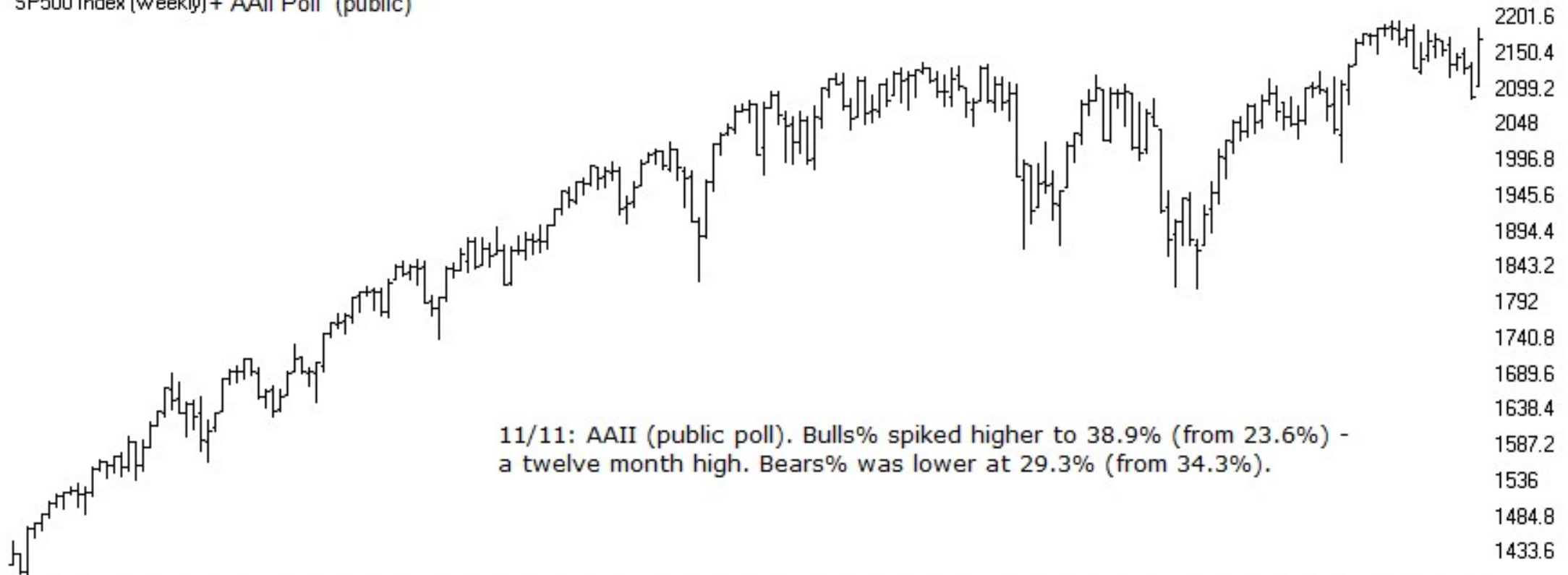
TSR Time Support/Resistance 12 QQQ N100 ETF (Daily)



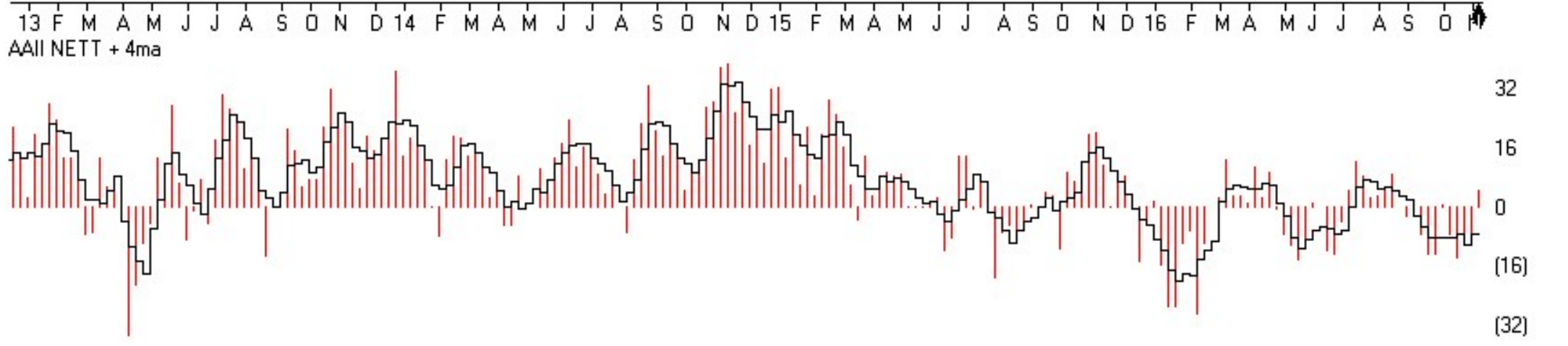
TSR Time Support/Resistance 10 DIA DOW ETF (Daily)



SP500 Index (Weekly) + AAI Poll (public)

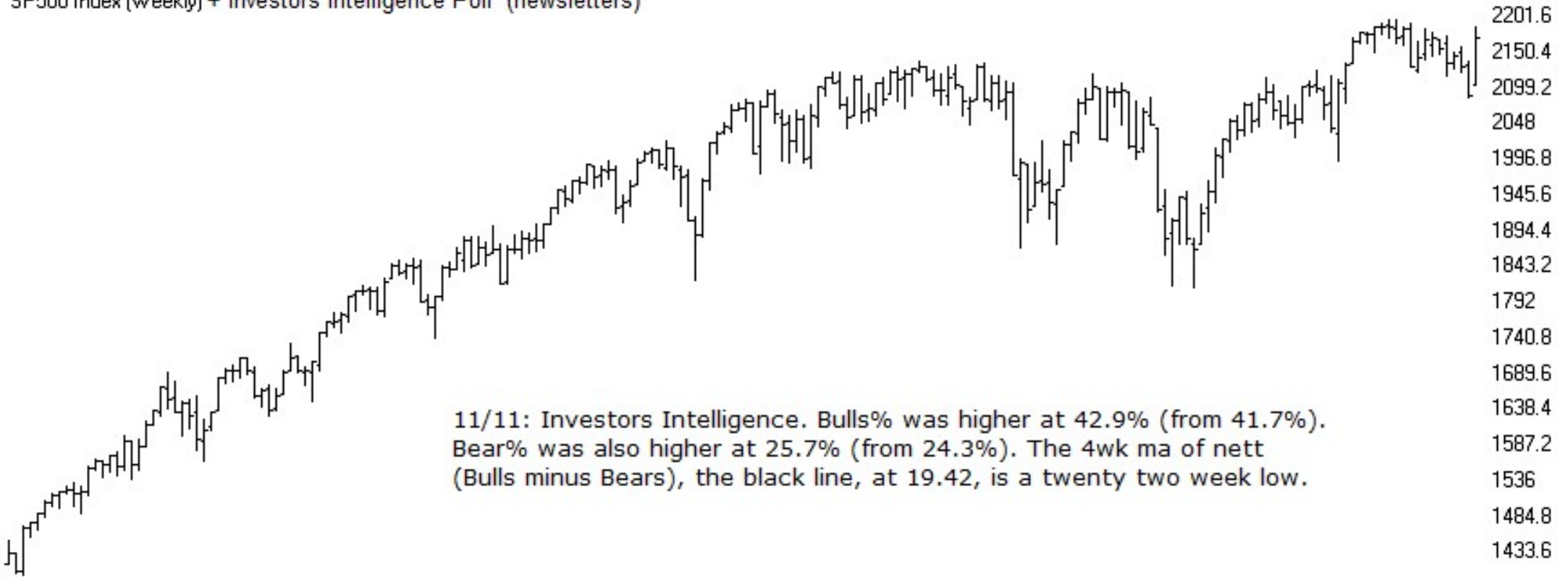


11/11: AAI (public poll). Bulls% spiked higher to 38.9% (from 23.6%) - a twelve month high. Bears% was lower at 29.3% (from 34.3%).

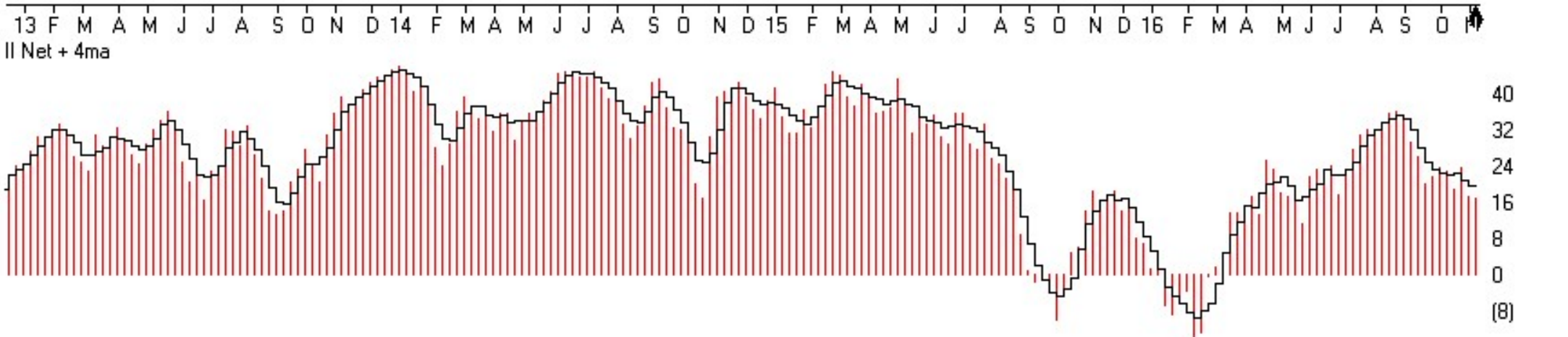


13 F M A M J J A S O N D 14 F M A M J J A S O N D 16 F M A M J J A S O N D 16

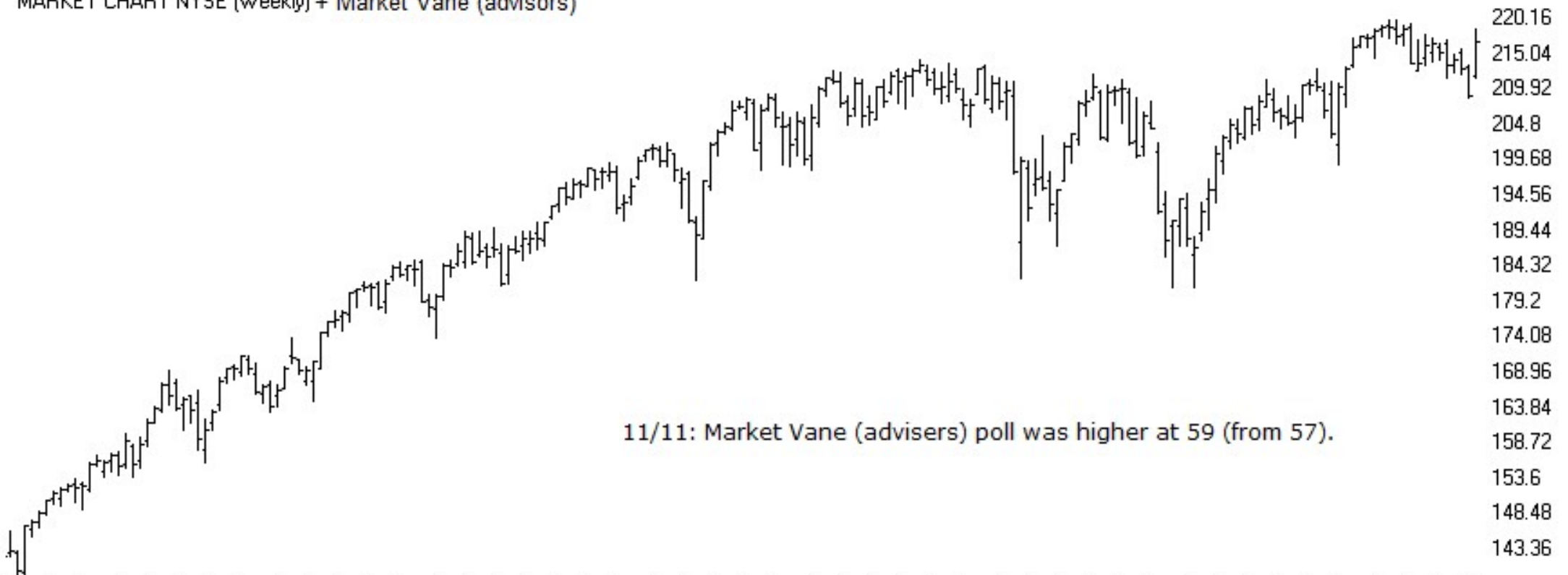
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



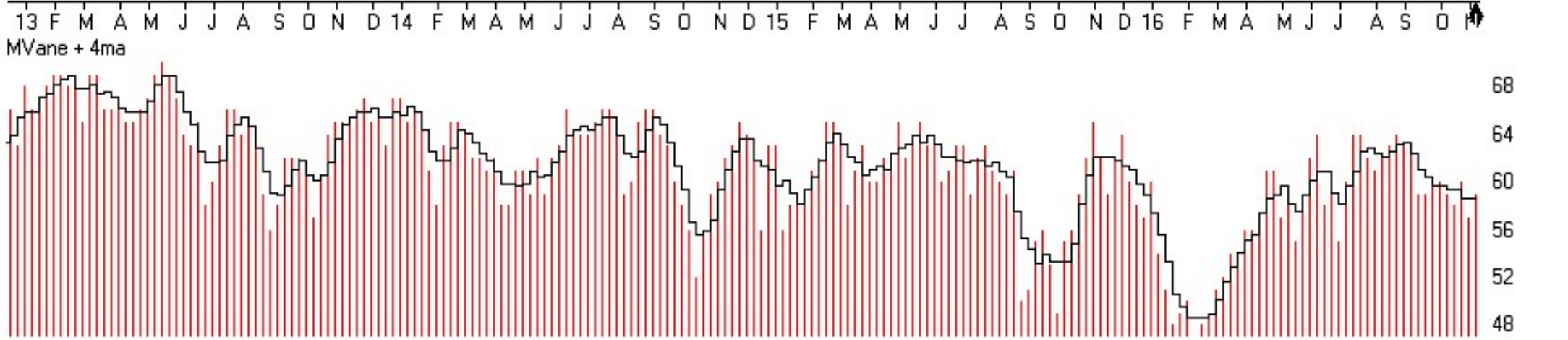
11/11: Investors Intelligence. Bulls% was higher at 42.9% (from 41.7%). Bear% was also higher at 25.7% (from 24.3%). The 4wk ma of nett (Bulls minus Bears), the black line, at 19.42, is a twenty two week low.



MARKET CHART NYSE (Weekly) + Market Vane (advisors)



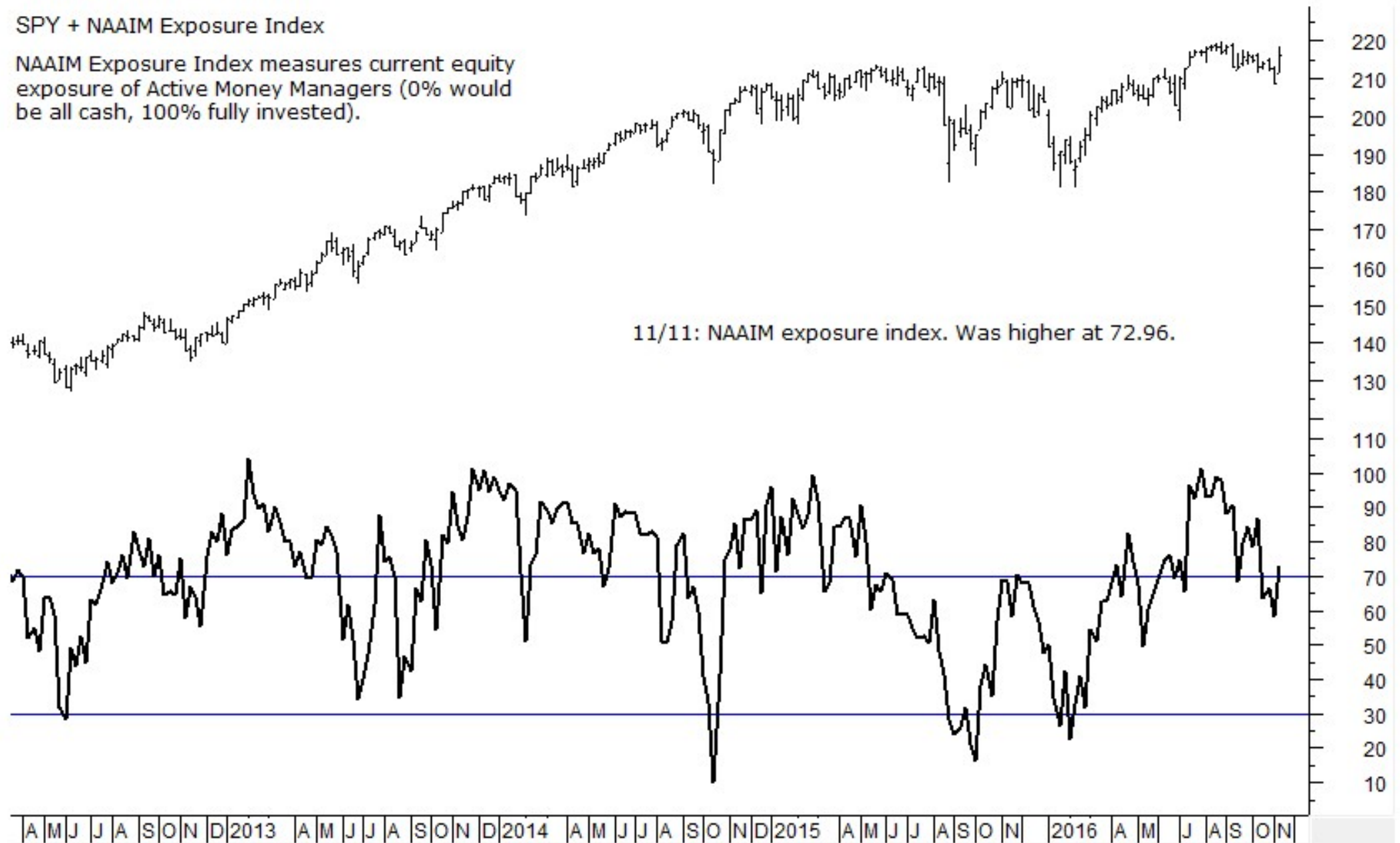
11/11: Market Vane (advisors) poll was higher at 59 (from 57).



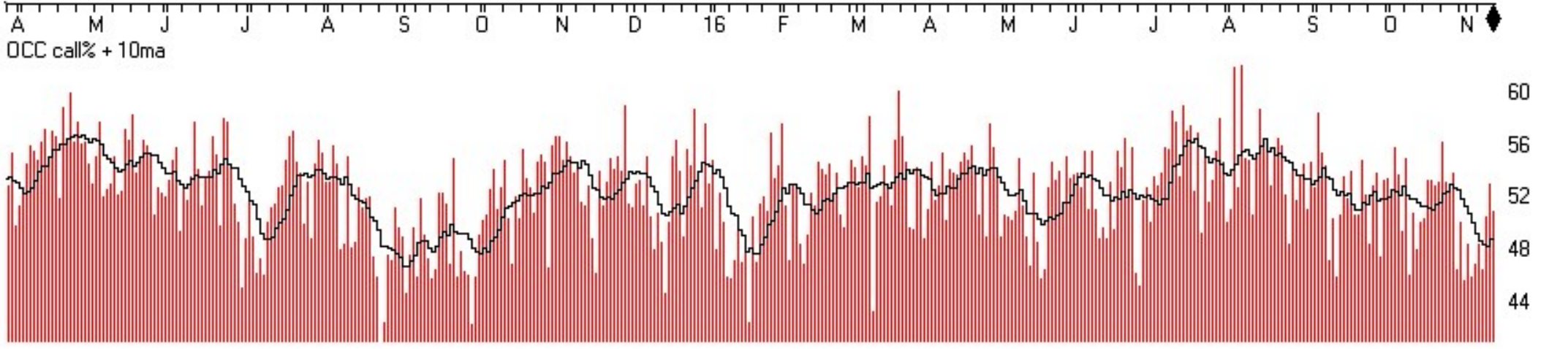
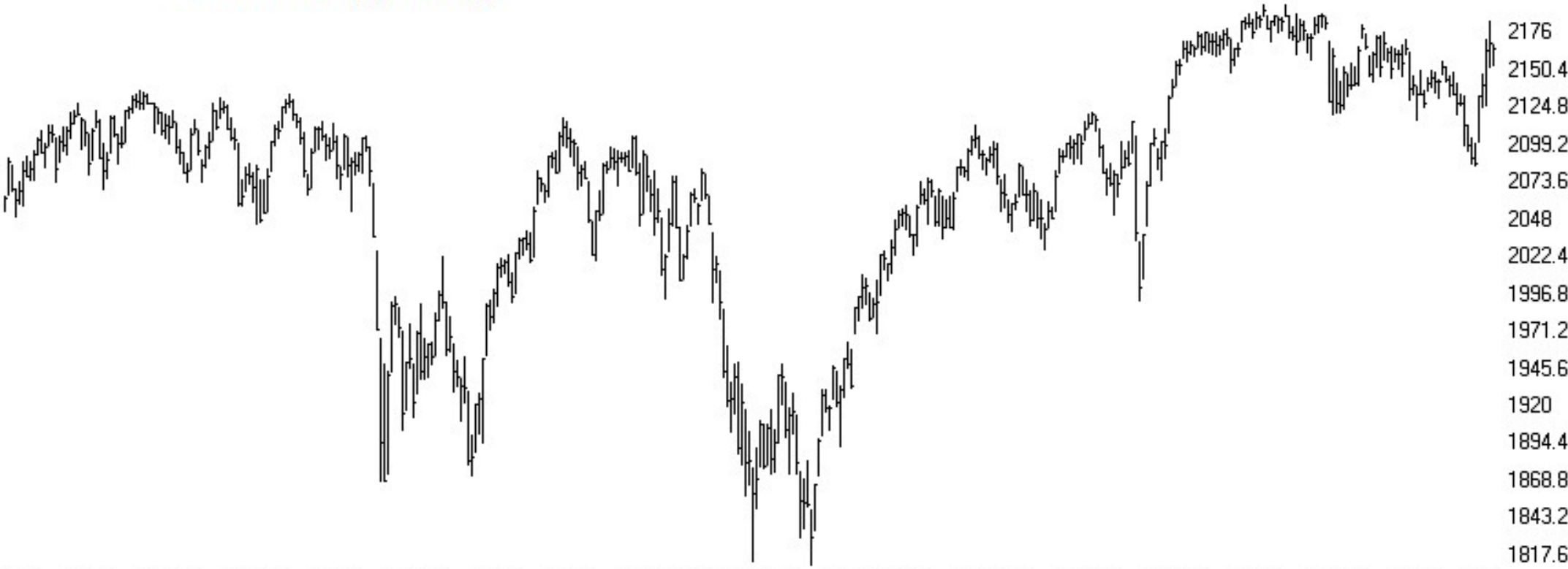
MVane + 4ma

SPY + NAAIM Exposure Index

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

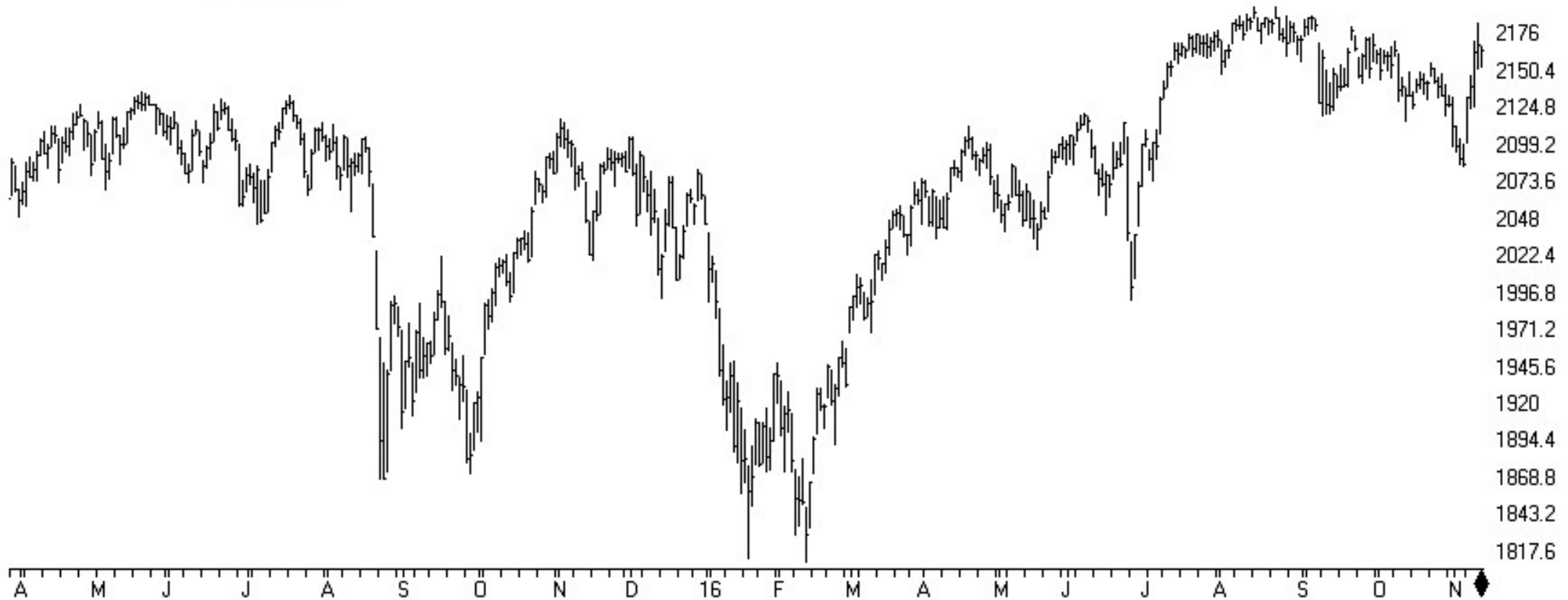


SP500 Index (Daily) + OCC Calls% (equities only)

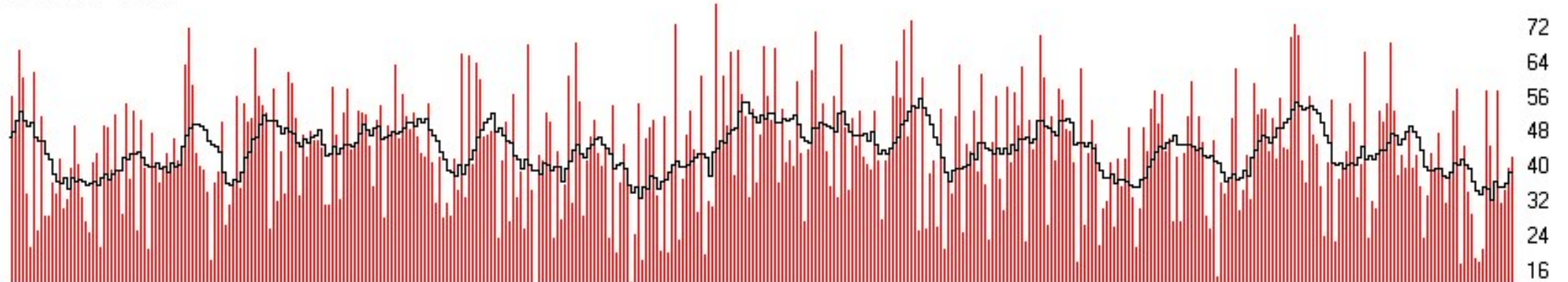


unlike other option ratios, OEX is usually considered a smart-money indicator.

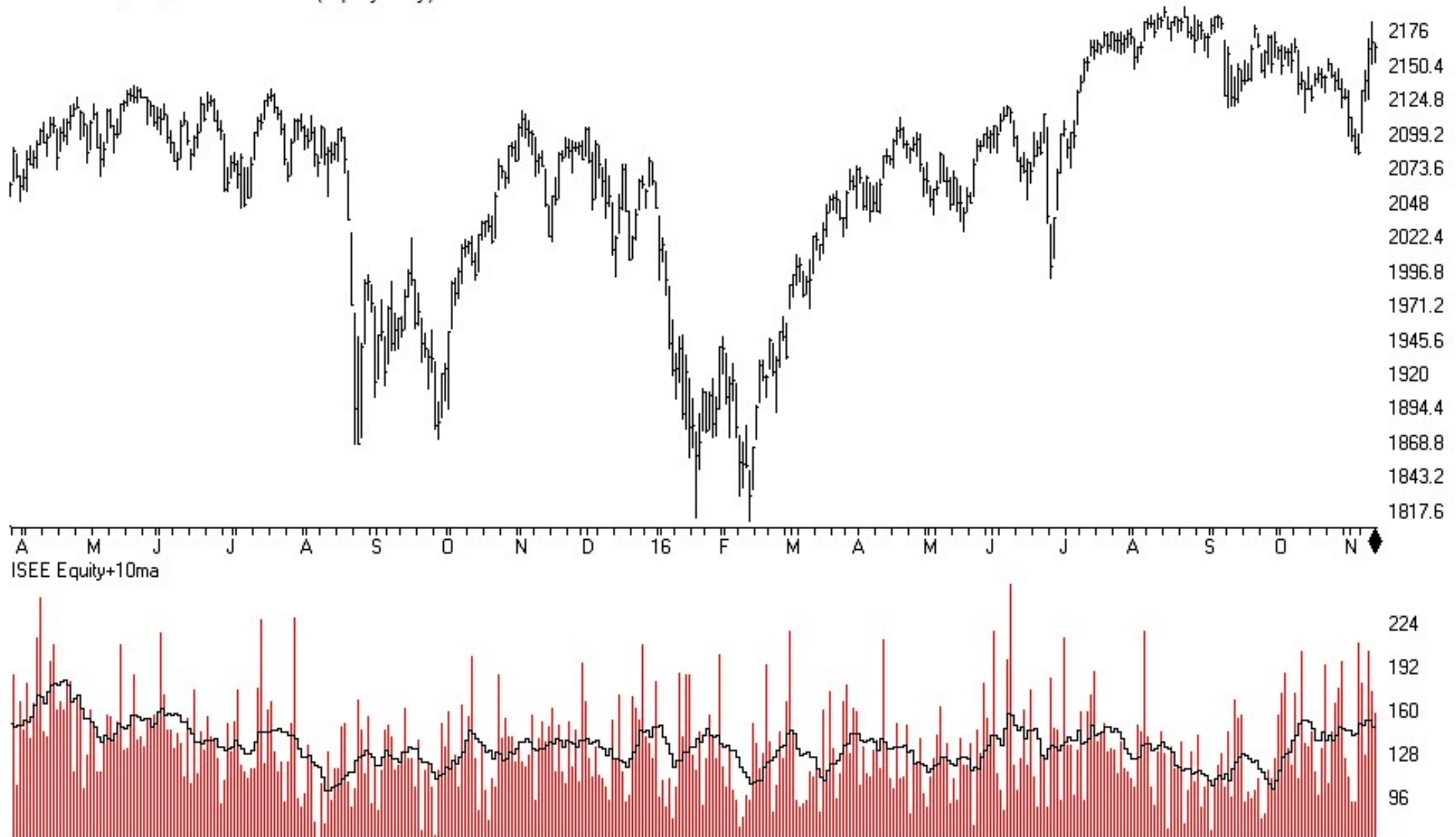
SP500 Index (Daily) + OEX Calls%



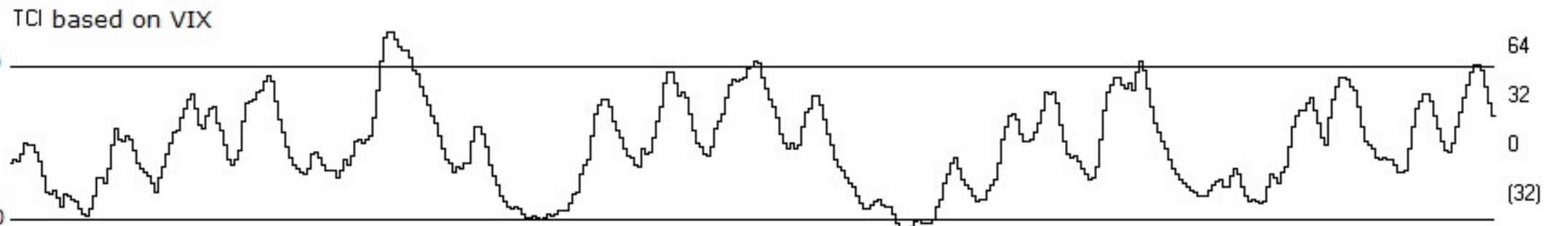
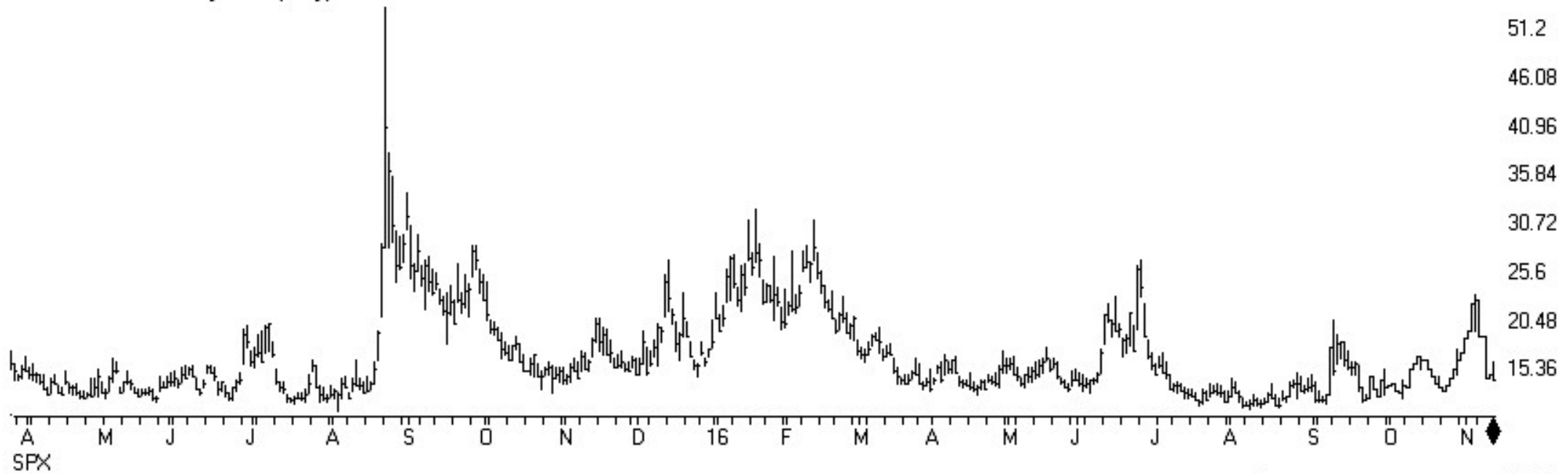
OEX Call% + 10ma



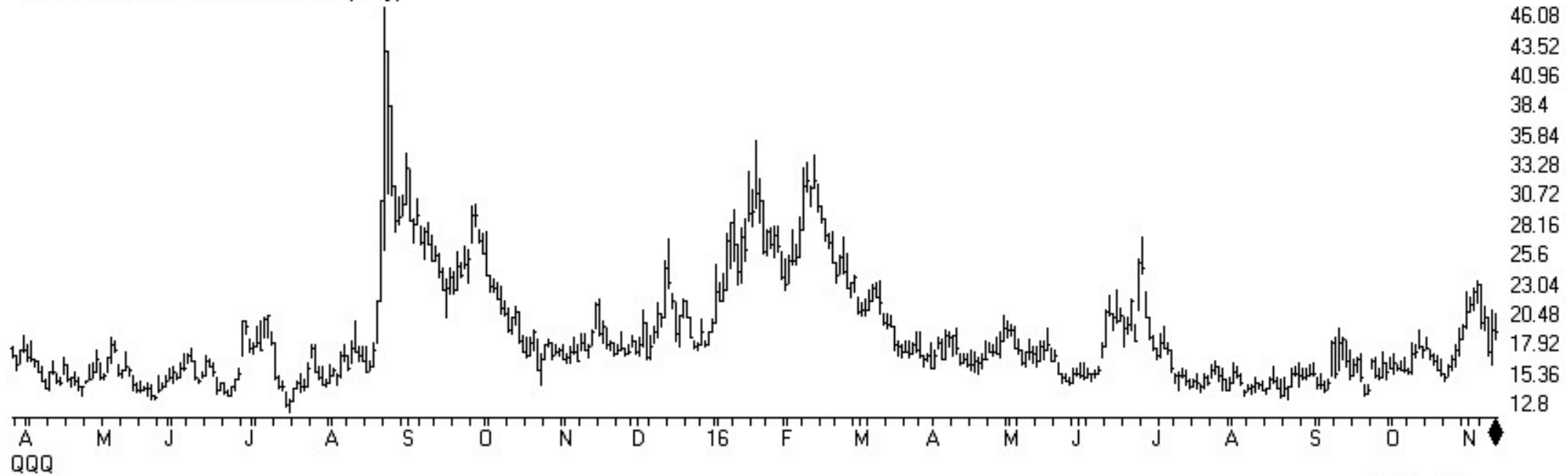
SP500 Index (Daily) + ISEE Index (equity only)



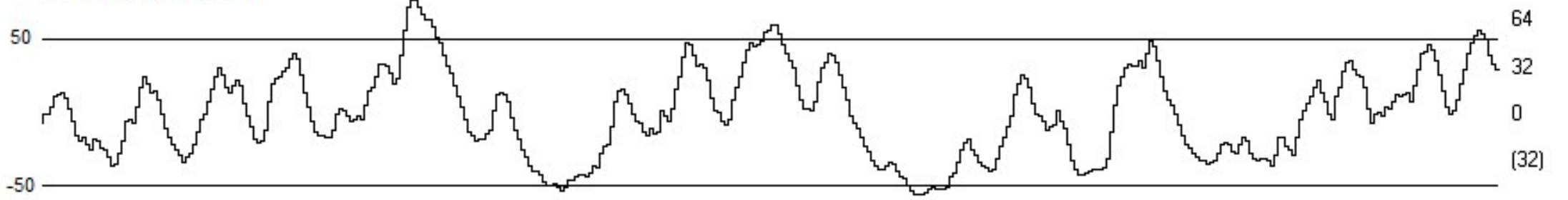
VIX - S&P 500 Volatility Index (Daily)



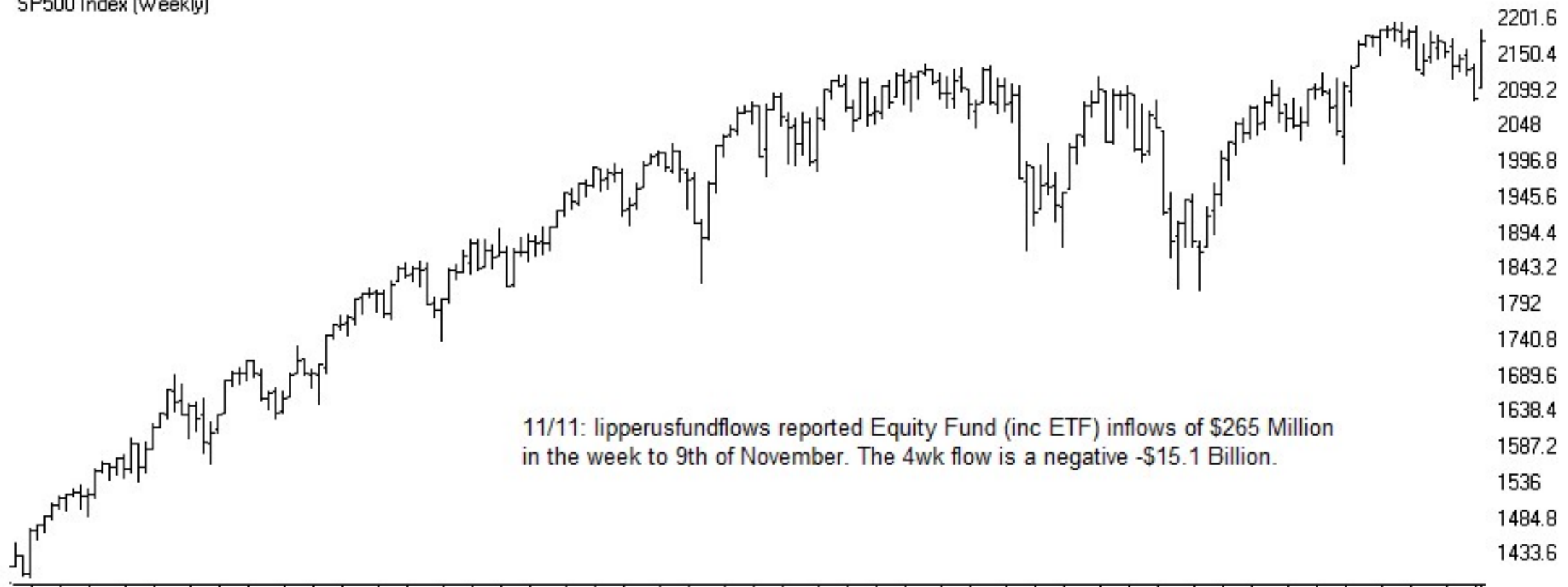
VXN - NASDAQ VOLATILITY INDEX (Daily)



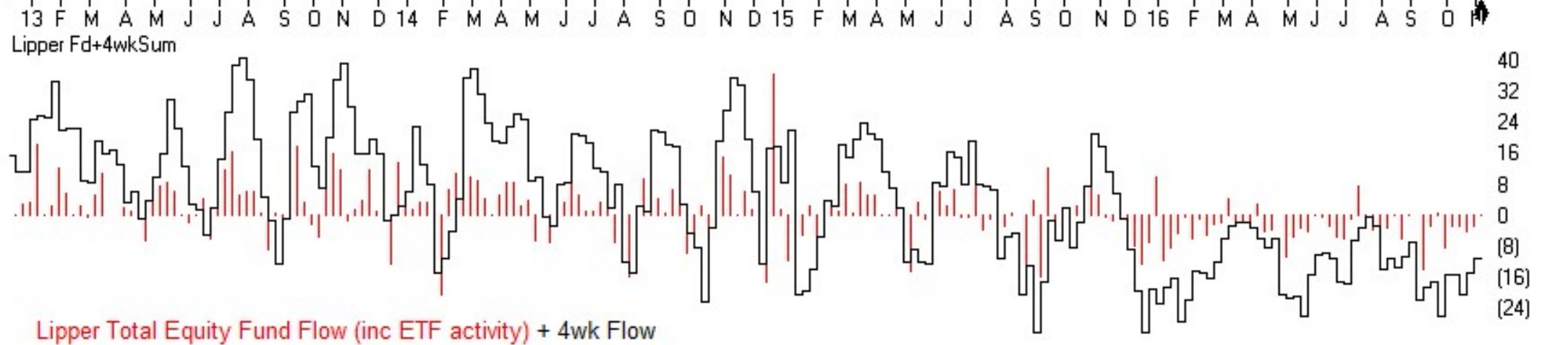
TCI based on VXN



SP500 Index (Weekly)



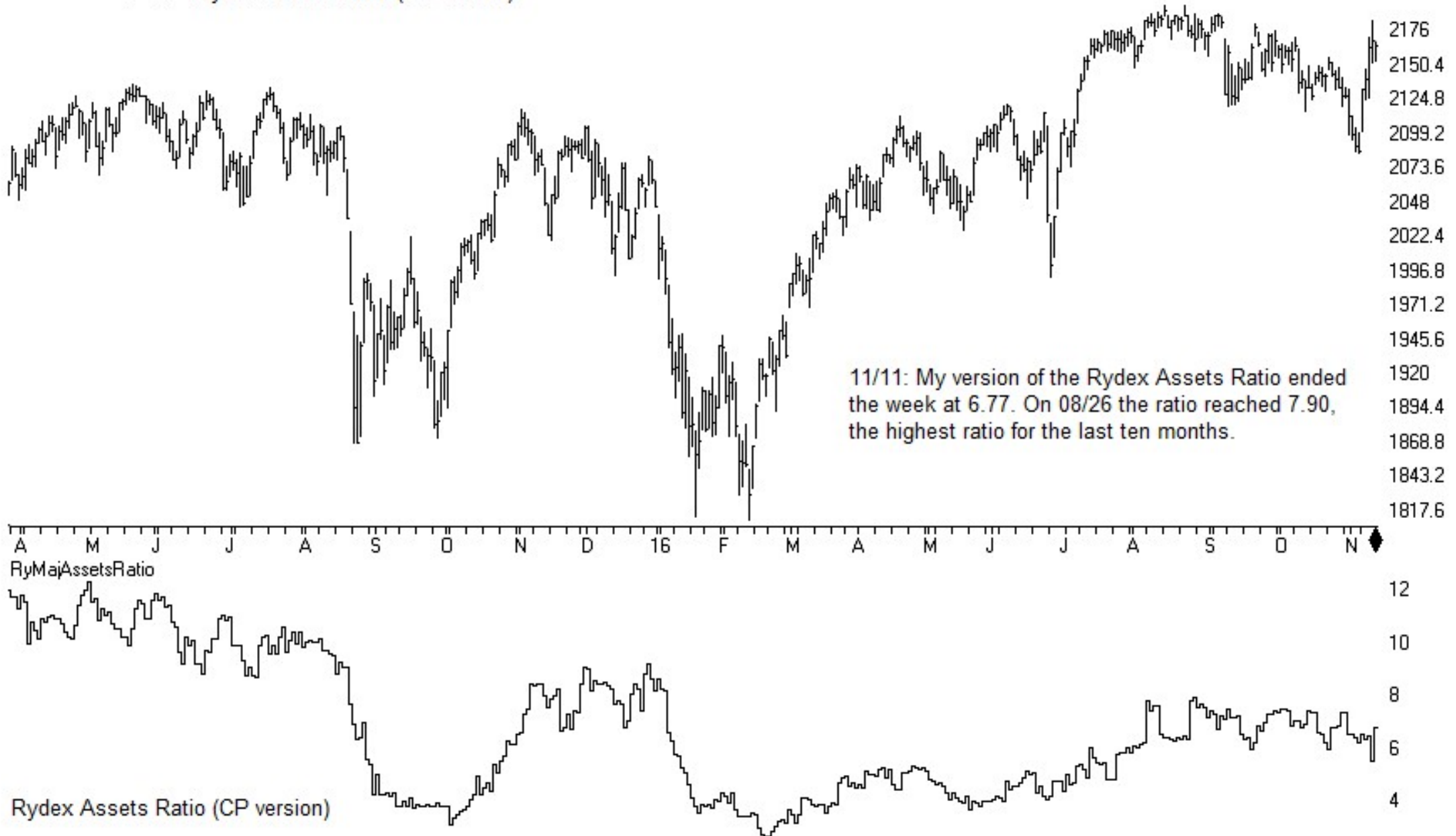
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Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

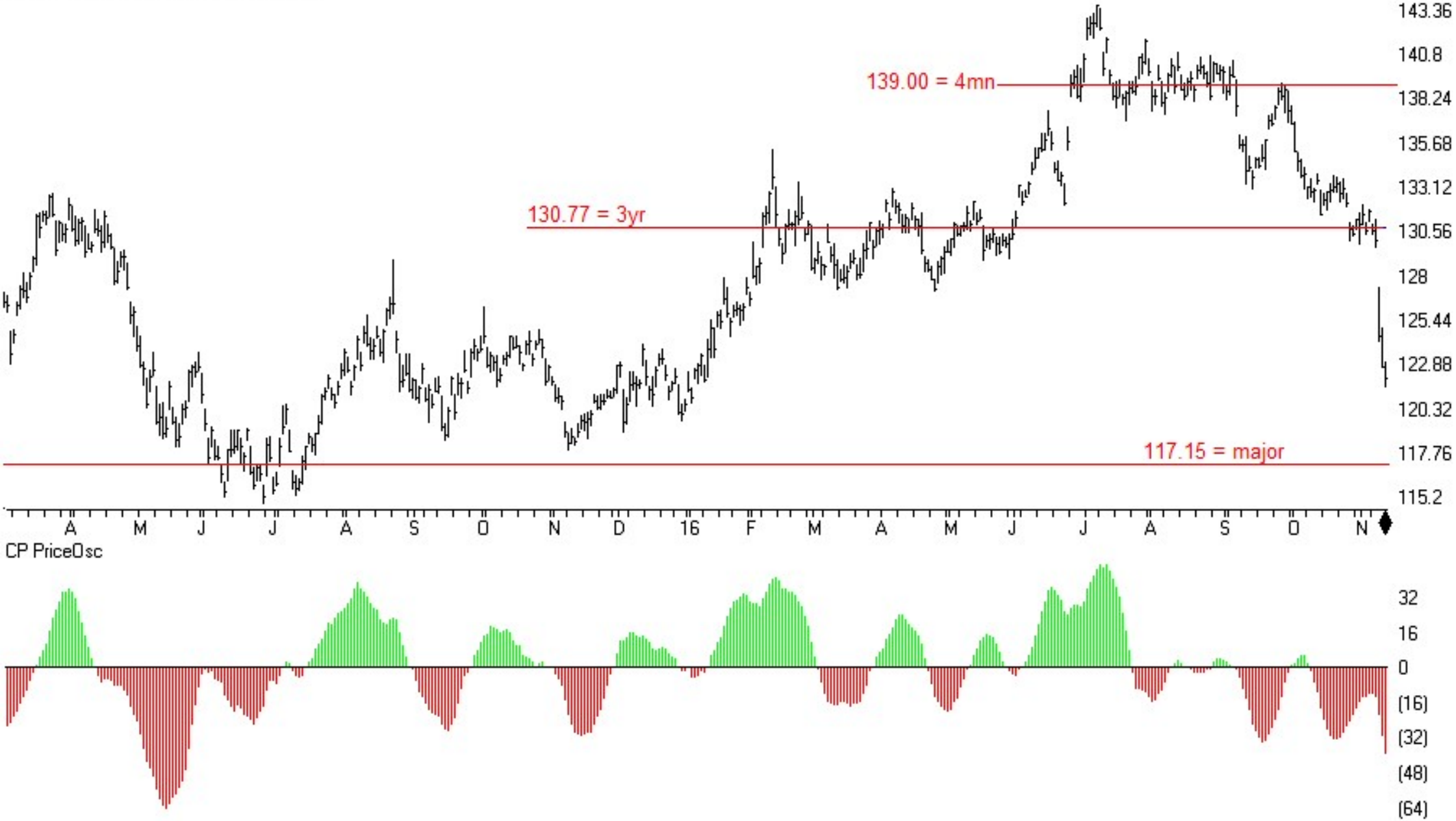
Sentiment

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



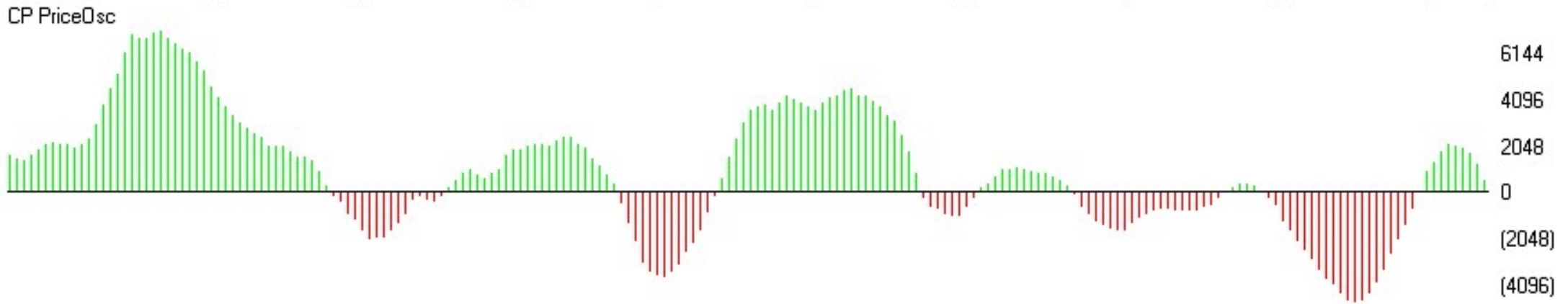


TSR Time Support/Resistance
30 Lehman 20+ Year T Bond ETF (Daily)



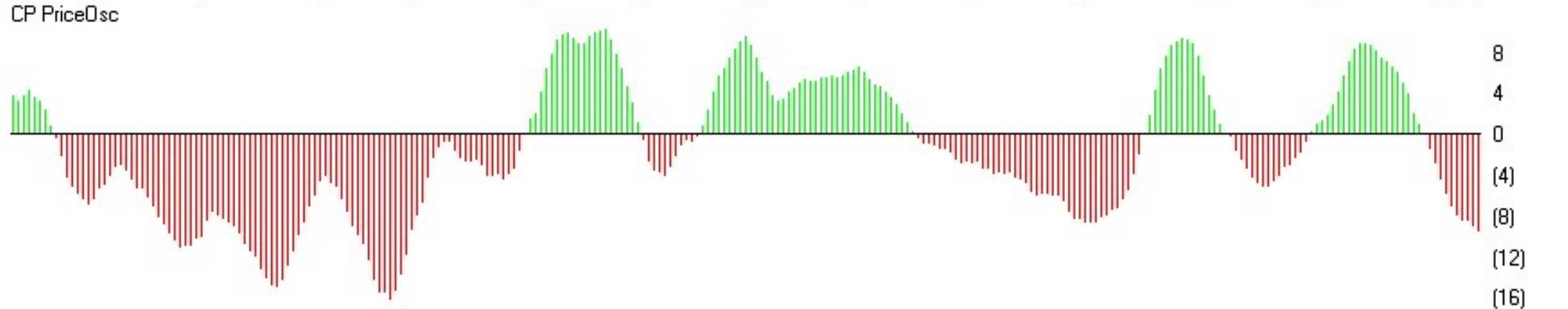
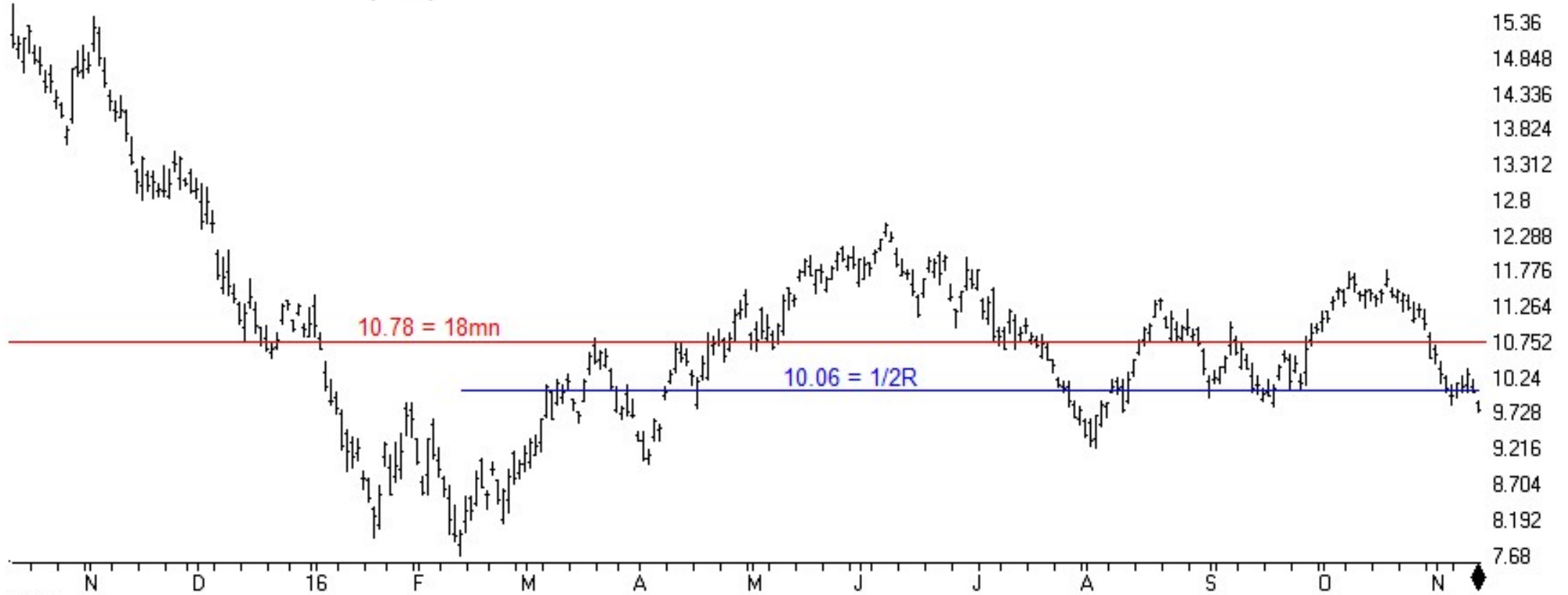
TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



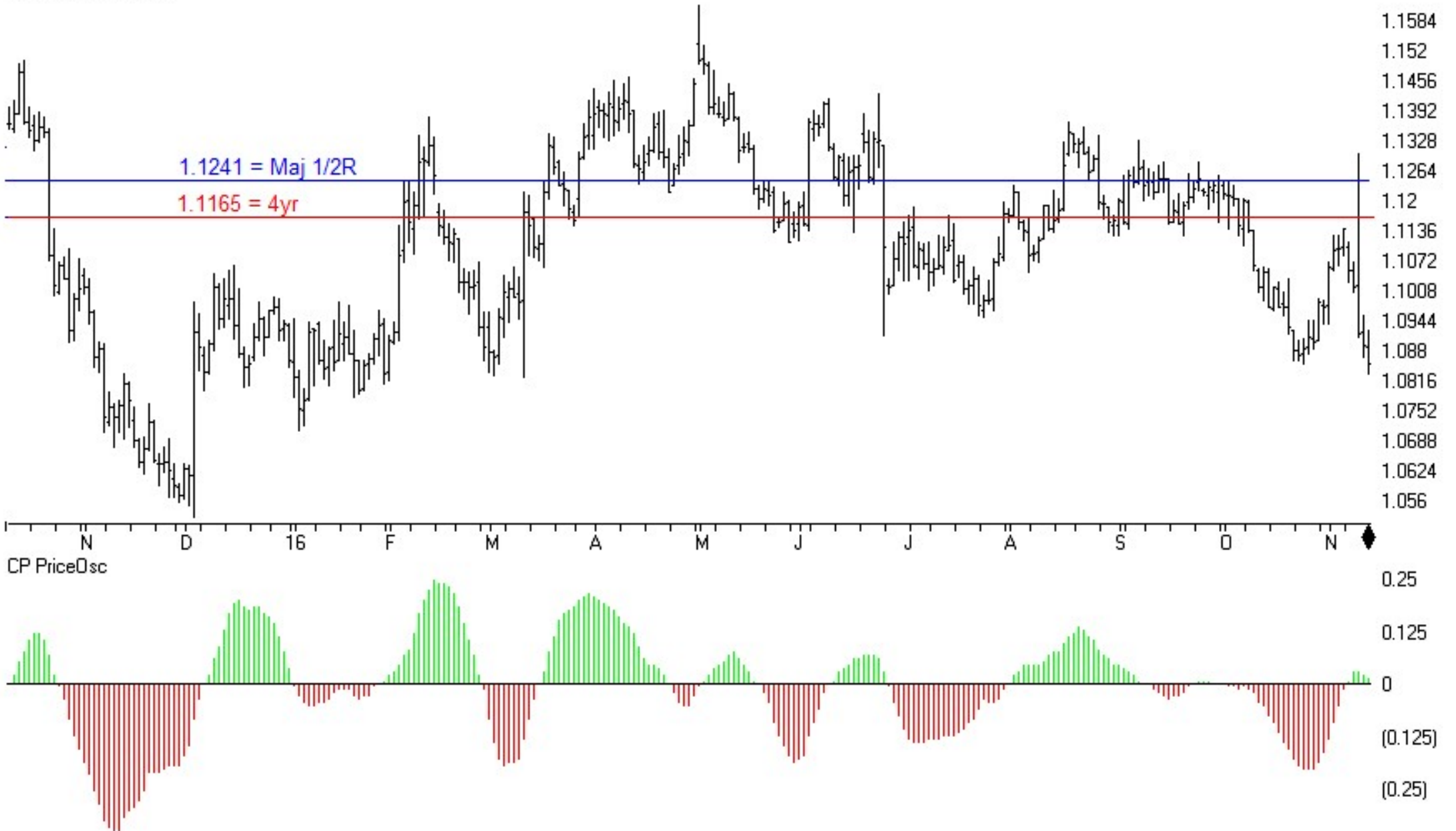
TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)



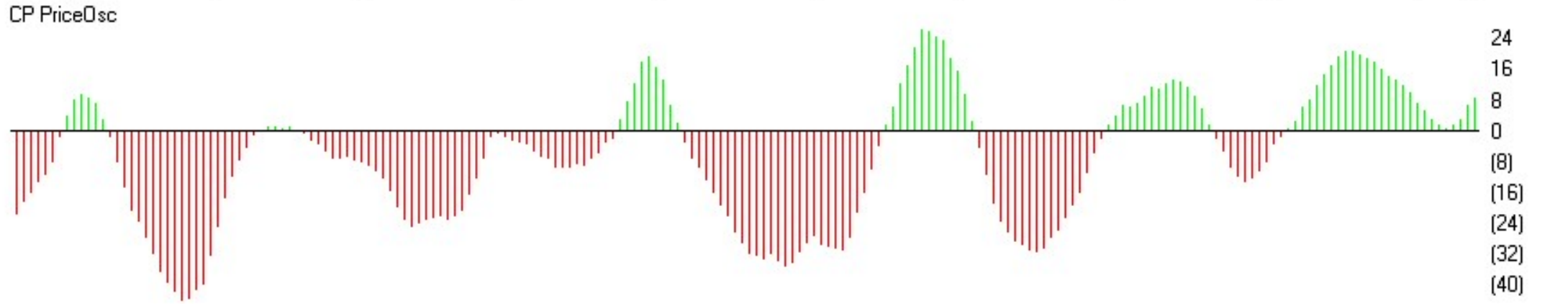
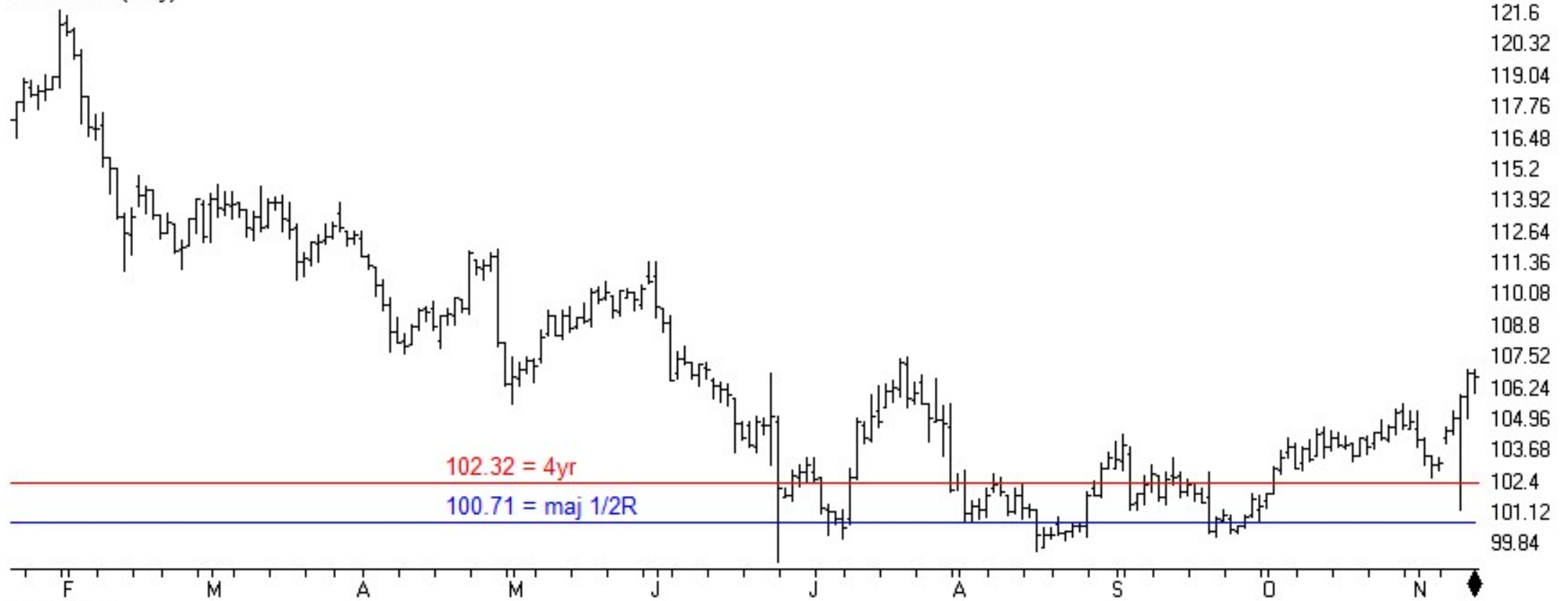
TSR Time Support/Resistance

51 EURUSD (Daily)





53 USDJPY (Daily)



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