

ChartProfit

Charts to Friday 14th October 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 10/14

	-5	-4	-3	-2	↓
NYSE	34	51	51	44	33
NasDaq	52	63	58	53	38
SP500	32	49	51	44	29
ND100	46	57	60	59	41
R2000	46	61	57	48	35

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

10/14: AAll (public poll). Bulls% was lower at 25.5% (from 28.8%). Bears% was lower at 25.8% (from 27.9%), and down from 38.3% Bears in just three weeks.

10/14: Investors Intelligence. Bulls% was slightly lower at 46.1%. Eight weeks ago Bulls% reached 56.7% which was the highest since May last year. Bear% was higher at 23.1% - eight weeks ago Bears% fell to 20.0% which was a twelve month low. The 4wk ma of nett (Bulls minus Bears), the black line, is at 22.32, a fourteen week low.

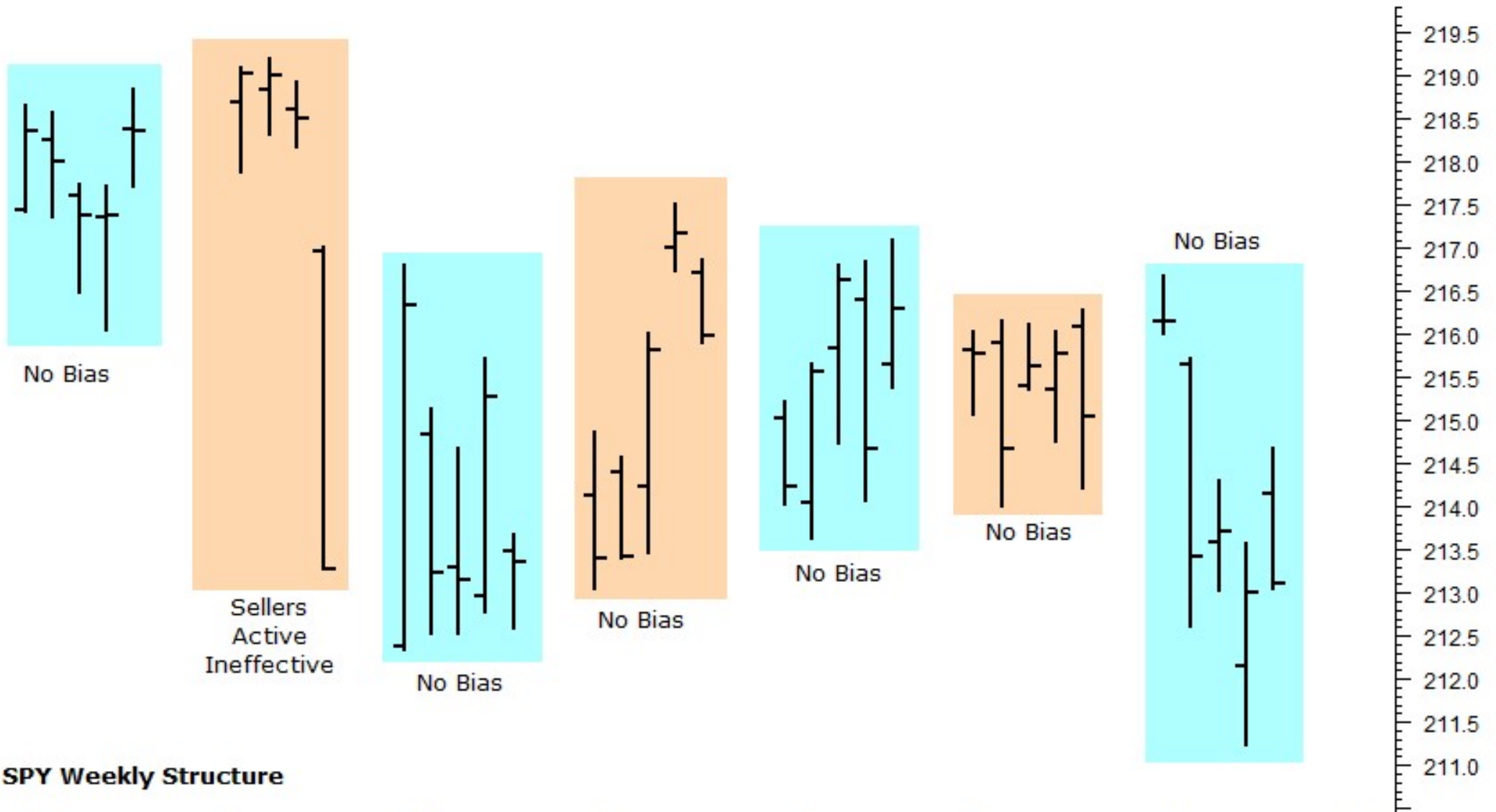
10/14: Market Vane (advisers) poll was slightly lower at 59 (from 60). Seven weeks ago the number reached 64 which was the highest number since November.

10/14: NAAIM exposure index. Was higher at 86.53.

Mutual Fund Flow:

10/14: My version of the Rydex Assets Ratio ended the week at 7.40. The ratio reached 7.90 on 08/26, a seven month high.

10/14: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$3.4 Billion in the week to 12th of October. Previous week's 4wk flow number was -26.28 Billion which was extreme and the lowest since w/e 29th Jan.



SPY Weekly Structure

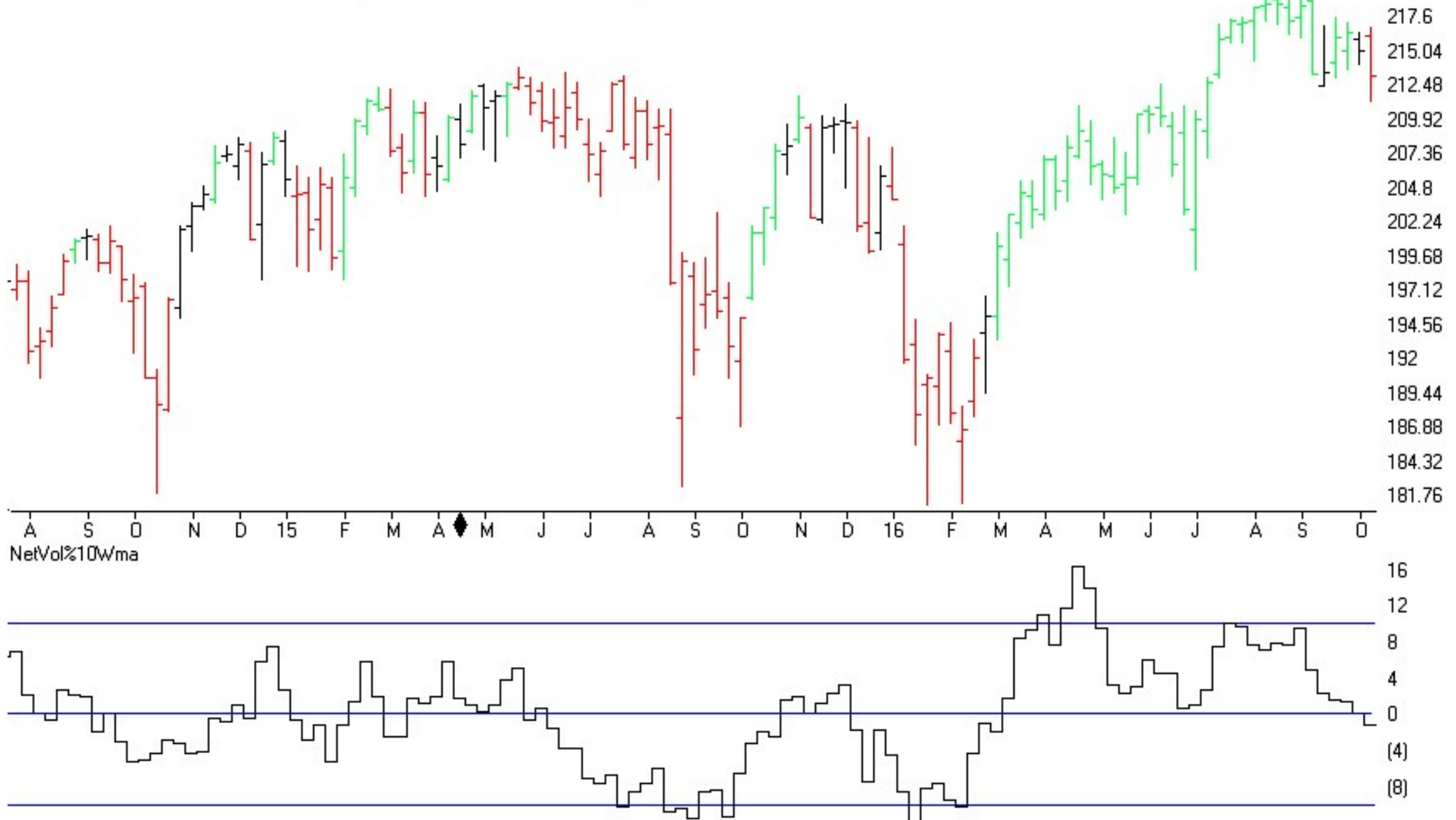
29	5	12	19	26	3	10	17
September				October			

Commitments of Traders

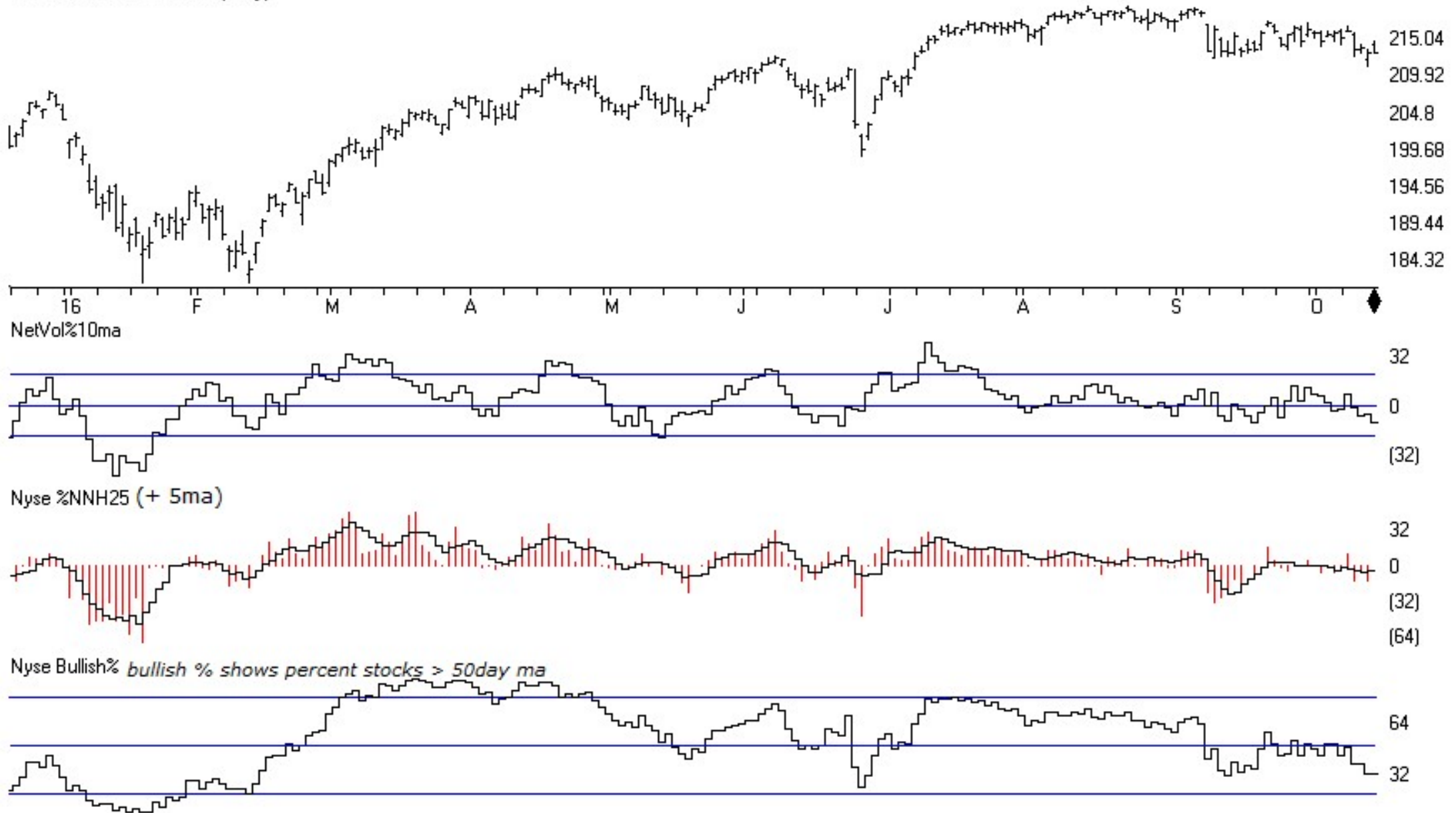
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/11/16	88.6	69.4	4.5	34.3	0.0	35.1	8.6	50.8	100.0
10/04/16	87.3	71.8	7.6	13.6	14.4	81.8	18.0	38.8	89.8
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/11/16	94.3	45.1	0	0	29.7	100	56.3	93.3	67.3
10/04/16	54.7	22	26.7	40.7	58	75.7	55.1	72.9	60.2
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/11/16	0.0	0.0	75.8	100.0	78.2	0.0	43.6	39.3	32.8
10/04/16	0.0	49.5	74.7	94.8	46.4	13.5	35.5	30.0	33.2
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/11/16	96.2	95.5	14.6	10.9	12.3	92.8	62.4	49.7	23.3
10/04/16	84.0	100.0	44.7	20.5	8.0	67.0	68.7	47.8	13.5
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/11/16	80.9	33.7	1.3	3.2	41.8	94.3	100.0	100.0	31.7
10/04/16	88.7	33.3	0.0	0.0	52.7	100.0	100.0	100.0	28.0
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/11/16	61.8	33.9	5.9	54.5	65.4	70.6	20.2	32.2	100.0
10/04/16	31.0	3.7	17.5	94.4	100.0	61.4	0.0	0.0	97.2
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/11/16	76.9	49.2	10.7	21.1	72.1	95.8	34.7	33.2	21.3
10/04/16	64.5	29.7	8.5	33.7	74.7	91.6	44.0	47.8	72.8
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/11/16	0.0	0.0	100.0	100.0	100.0	0.0	67.7	12.8	7.2
10/04/16	55.8	8.4	51.0	41.6	71.7	52.7	70.2	81.9	23.6

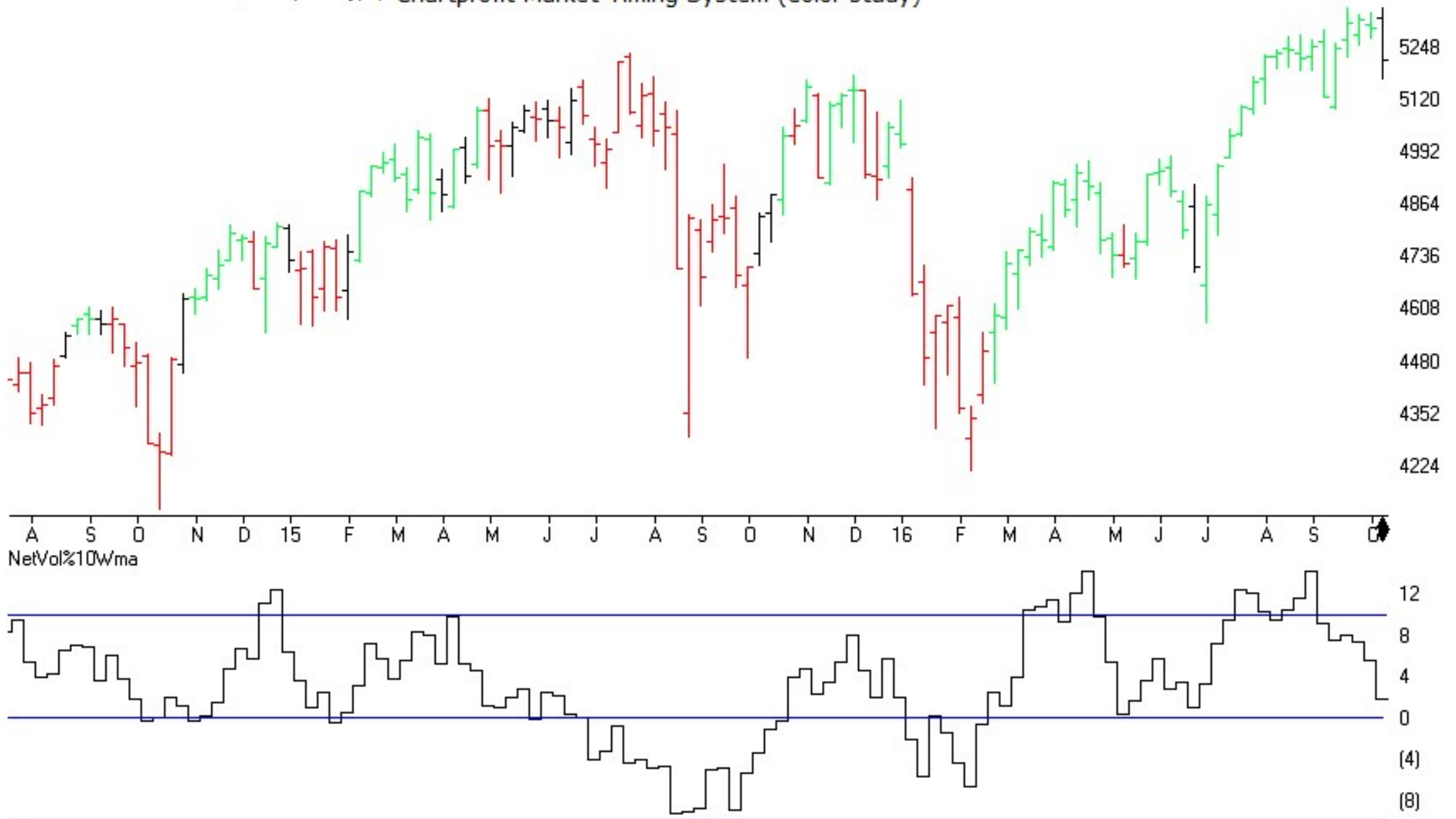
MARKET CHART NYSE (Weekly)+ Chartprofit Market Timing System (color study)



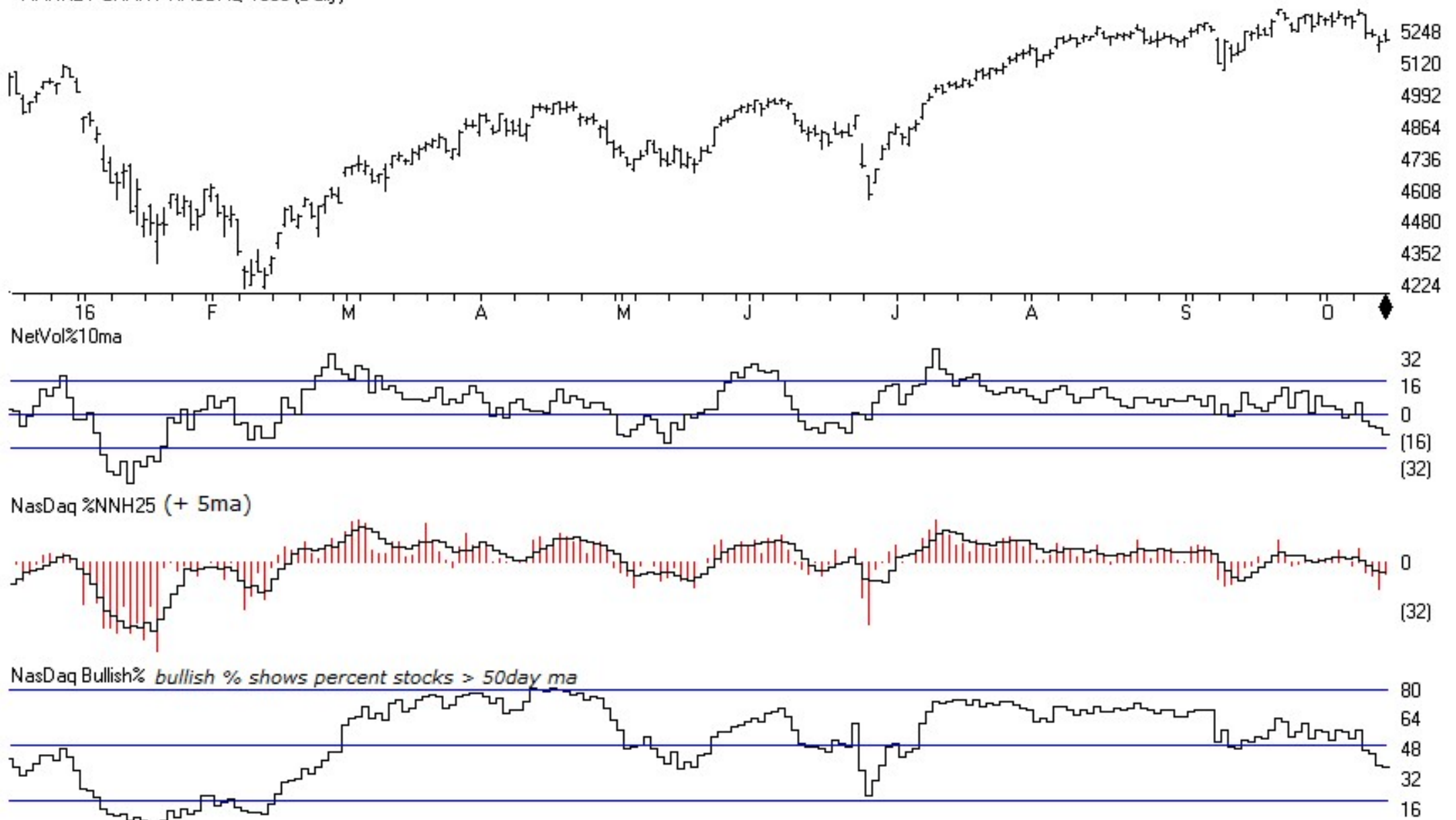
MARKET CHART NYSE (Daily)



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

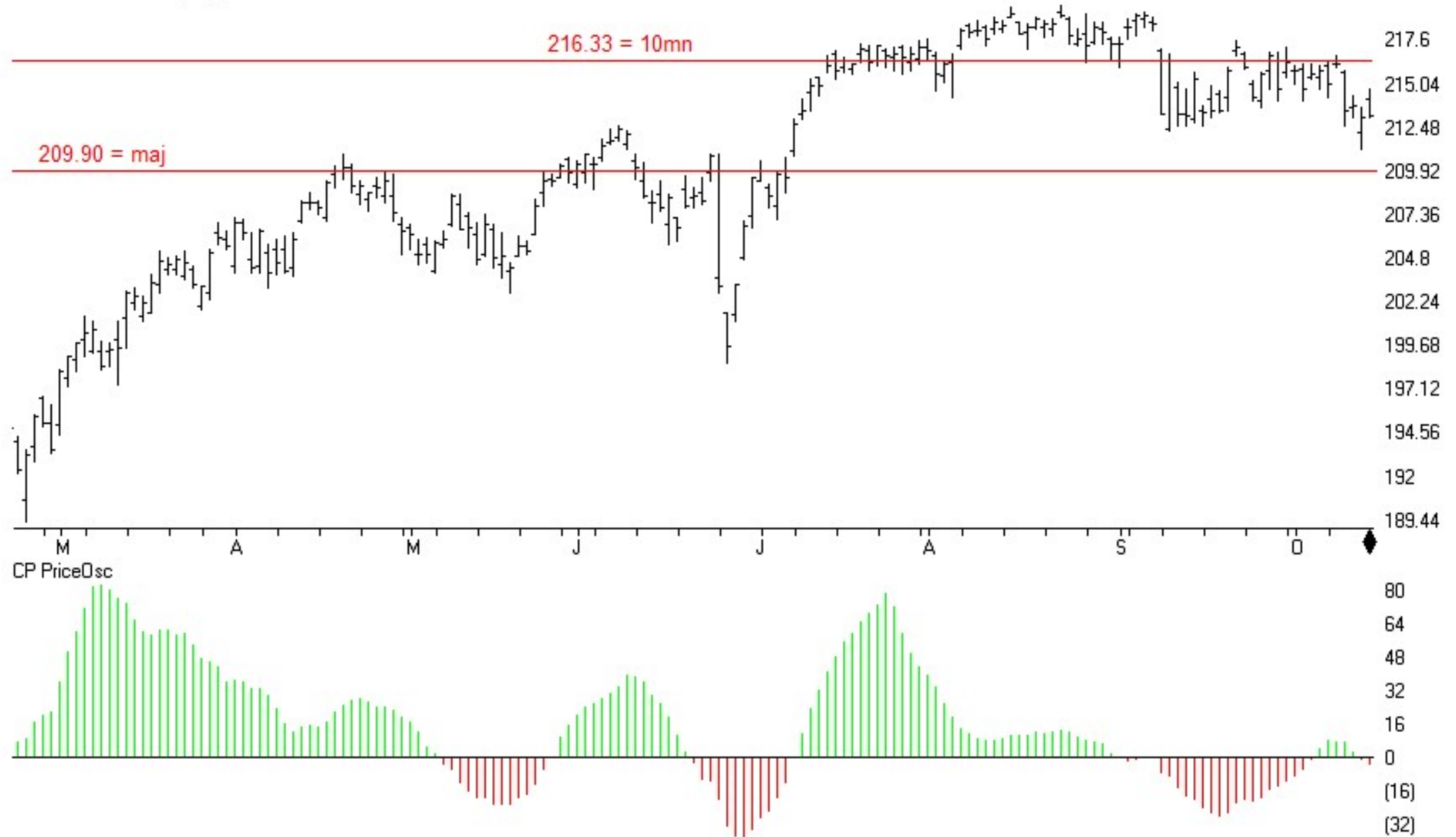


MARKET CHART NASDAQ 1800 (Daily)



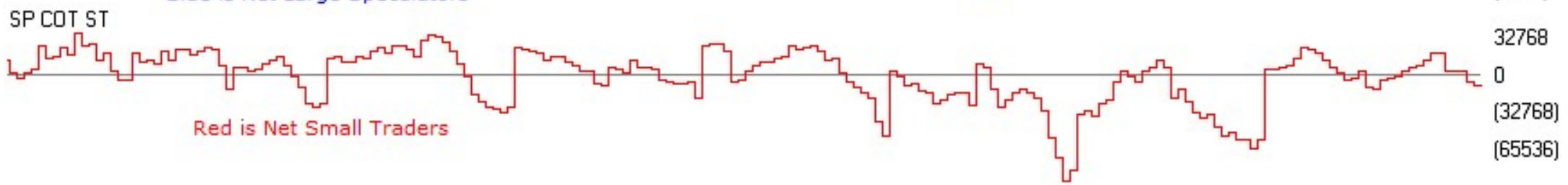
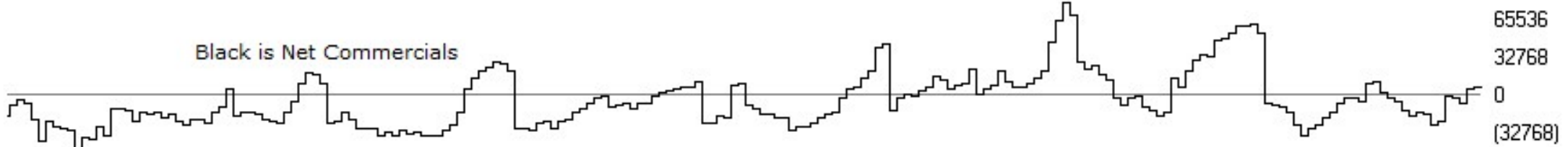
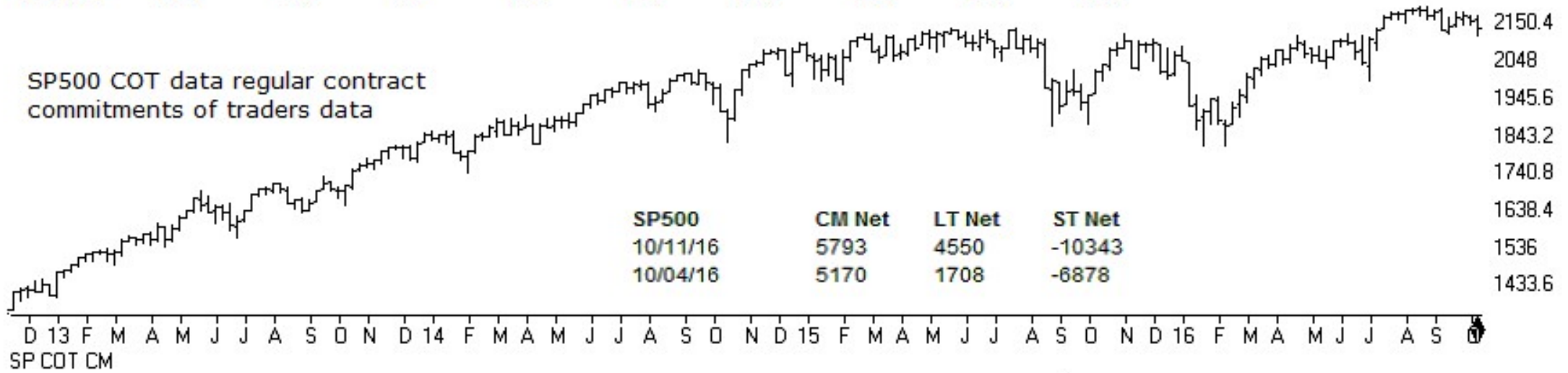
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



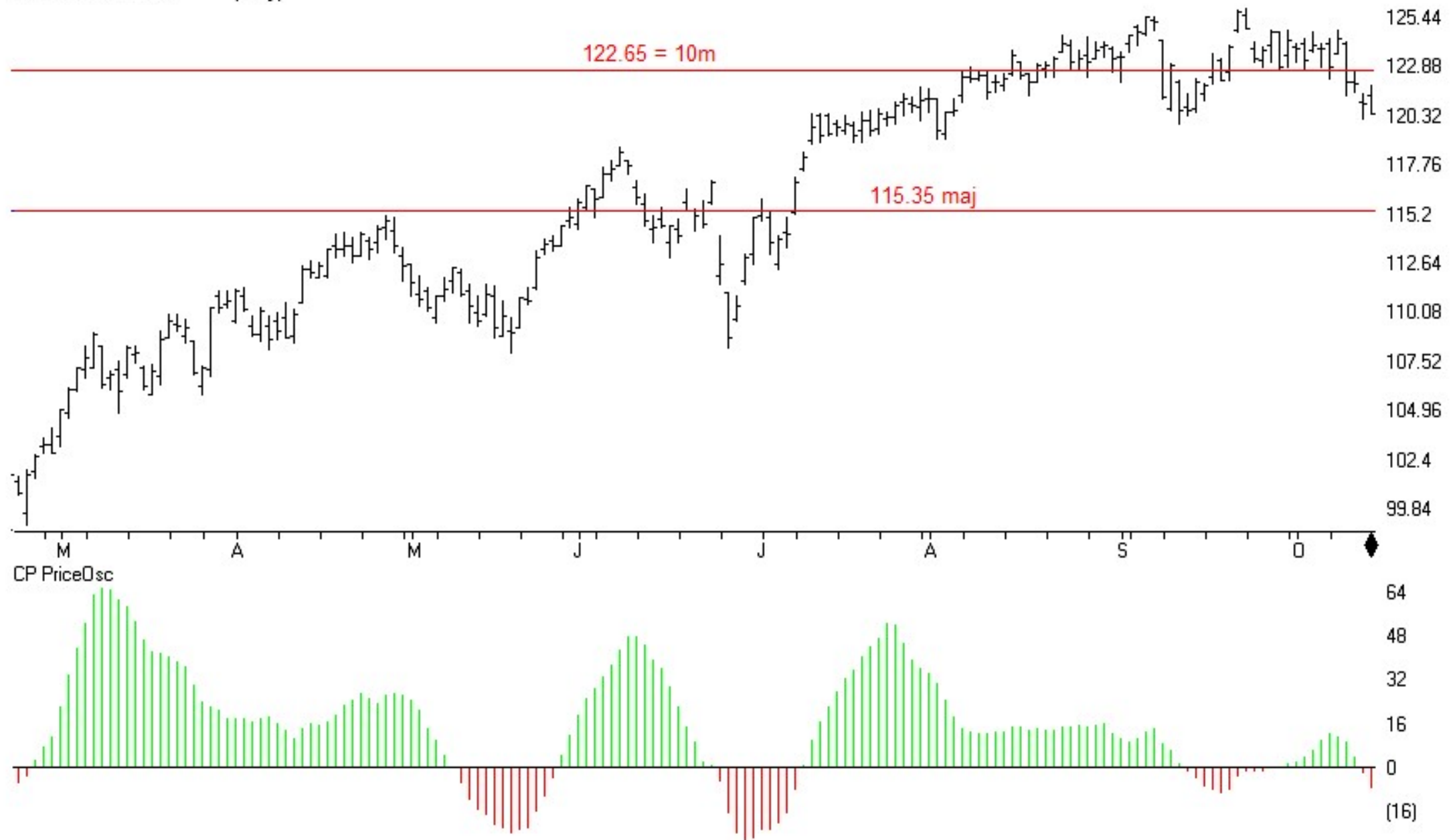
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/11/16	88.6	69.4	4.5	34.3	0.0	35.1	8.6	50.8	100.0
10/04/16	87.3	71.8	7.6	13.6	14.4	81.8	18.0	38.8	89.8

SP500 COT data regular contract commitments of traders data



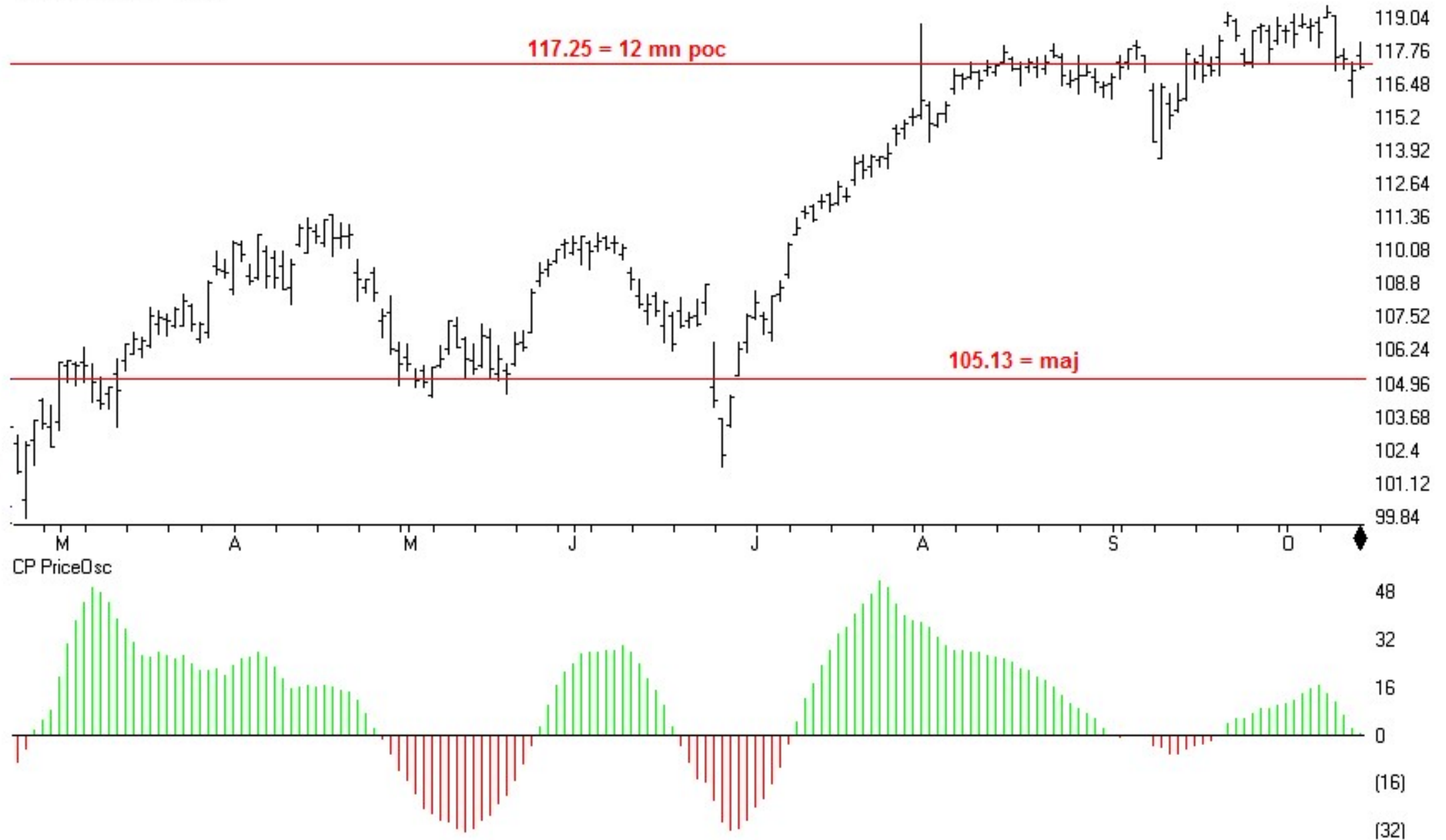
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

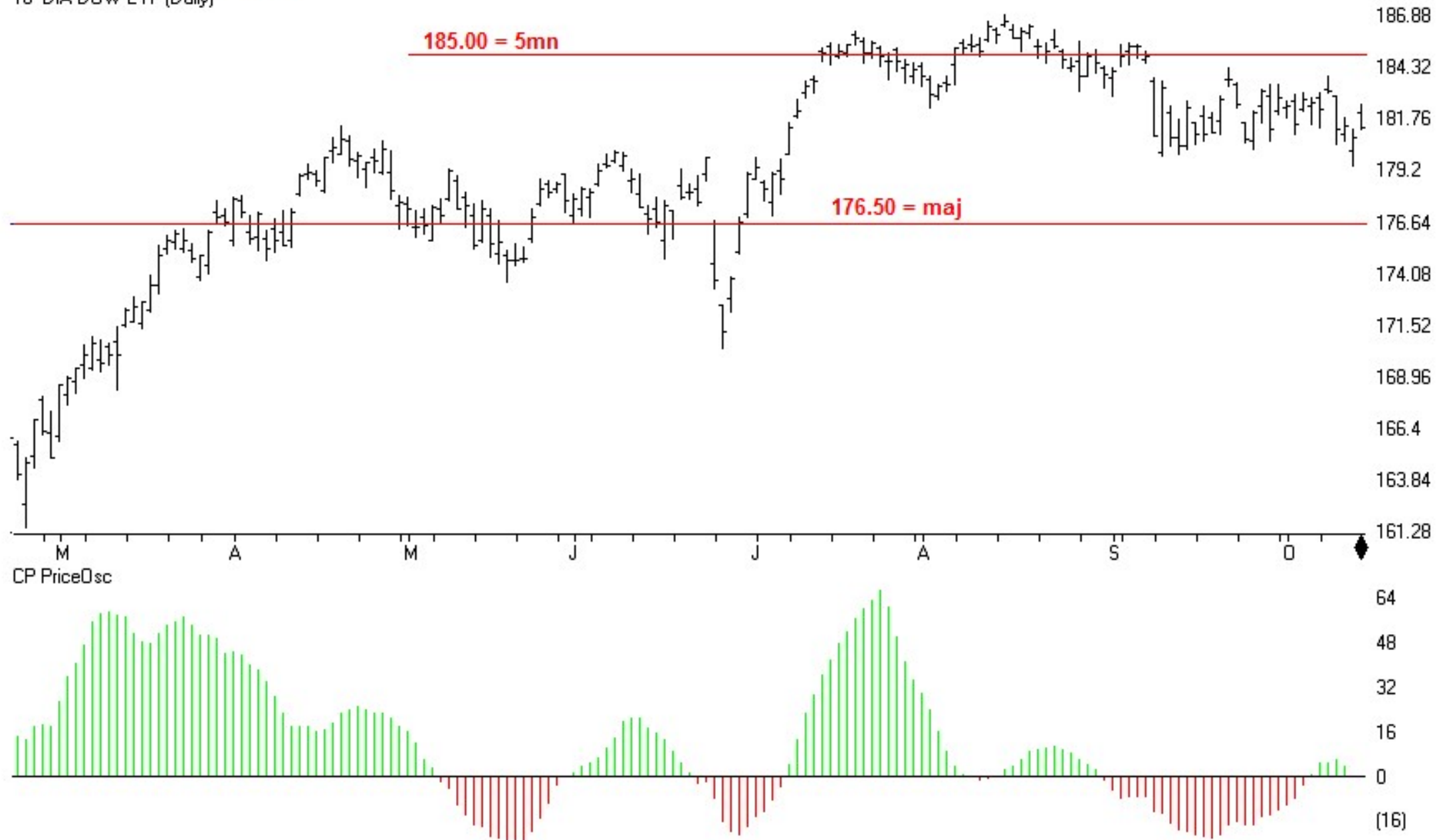


TSR Time Support/Resistance

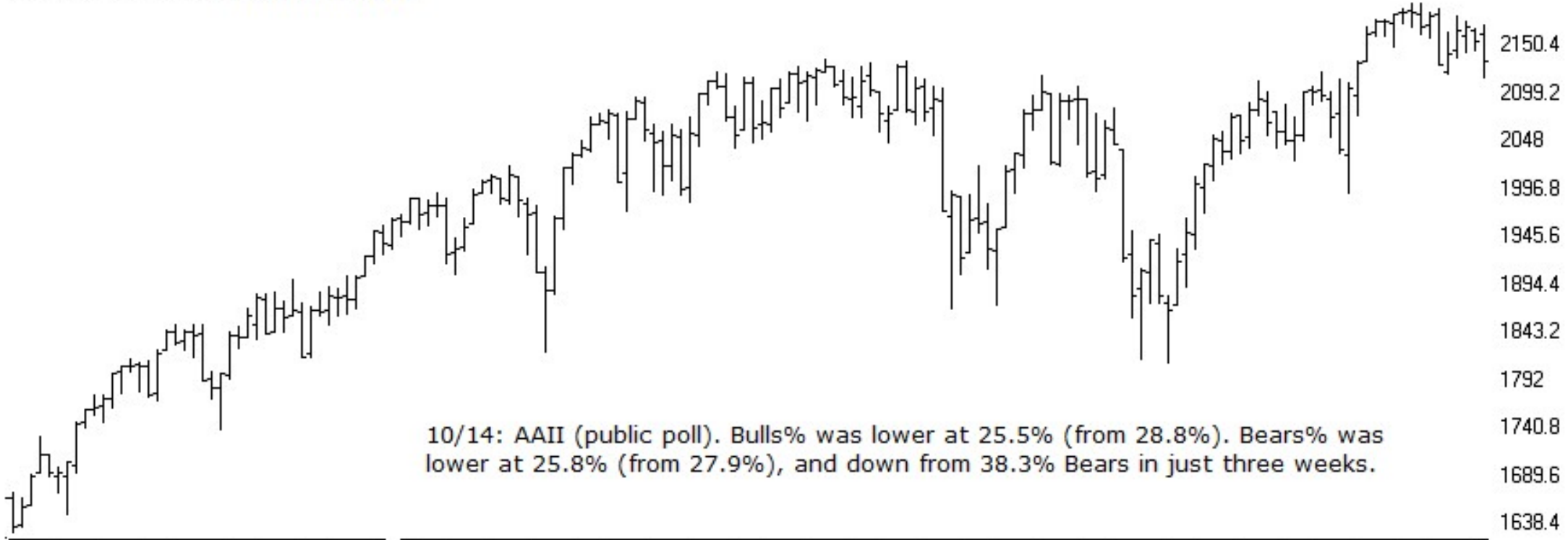
12 QQQ N100 ETF (Daily)



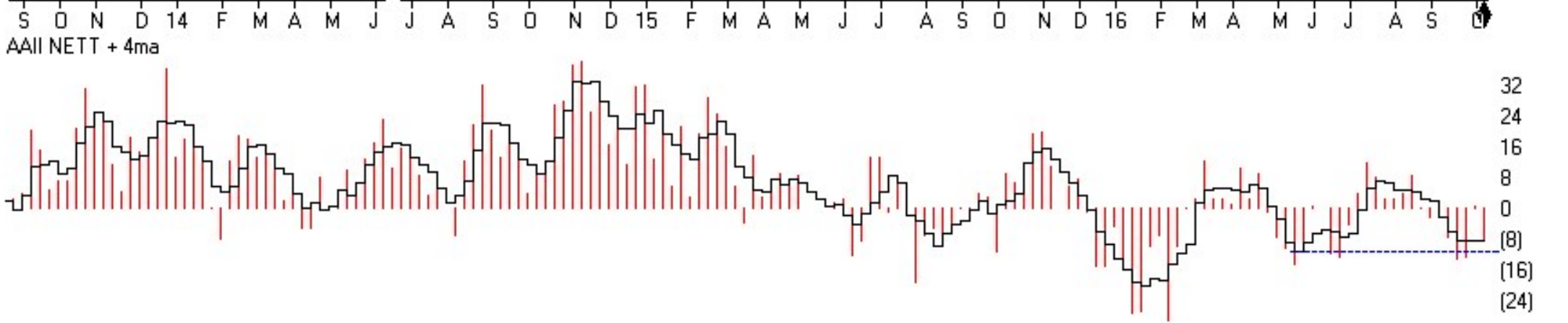
TSR Time Support/Resistance 10 DIA DOW ETF (Daily)



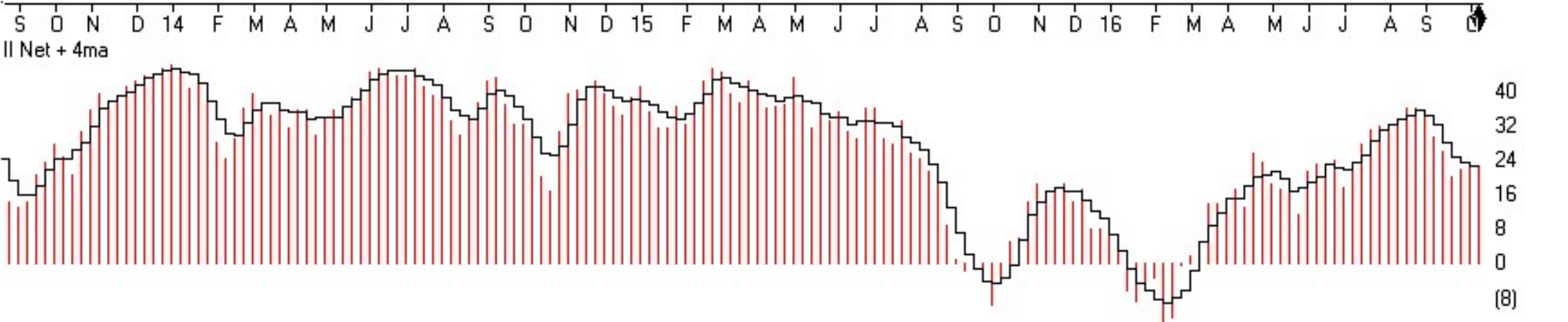
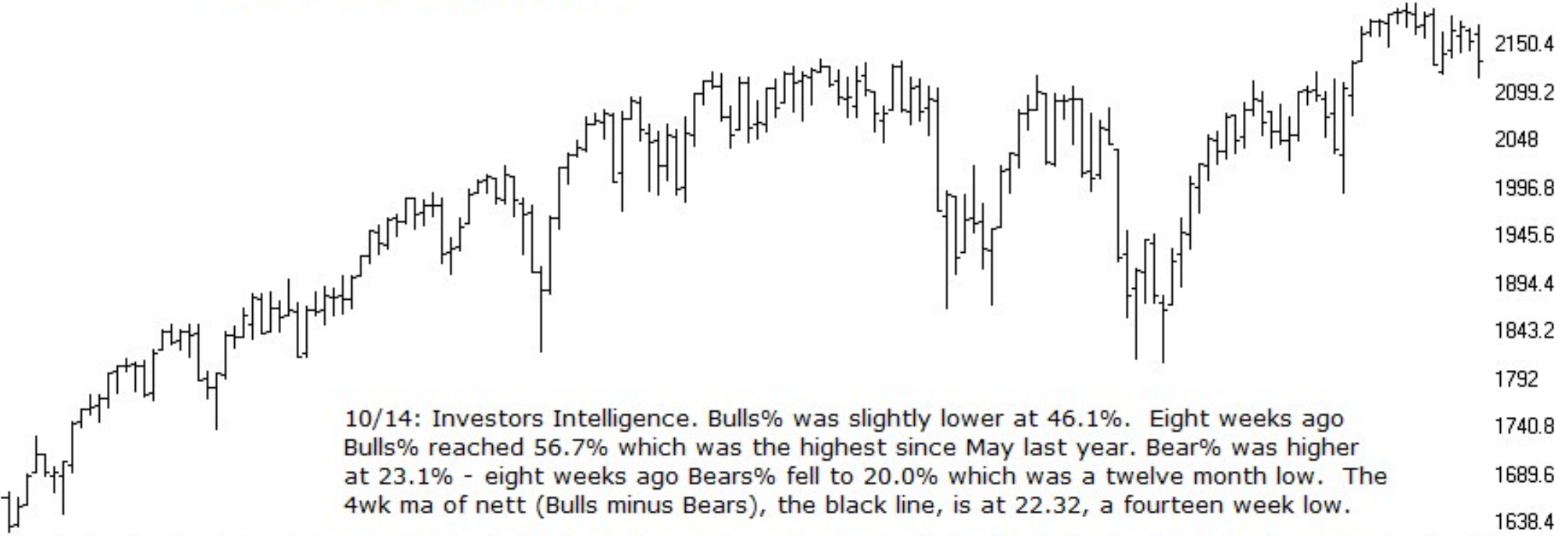
SP500 Index (Weekly) + AII Poll (public)



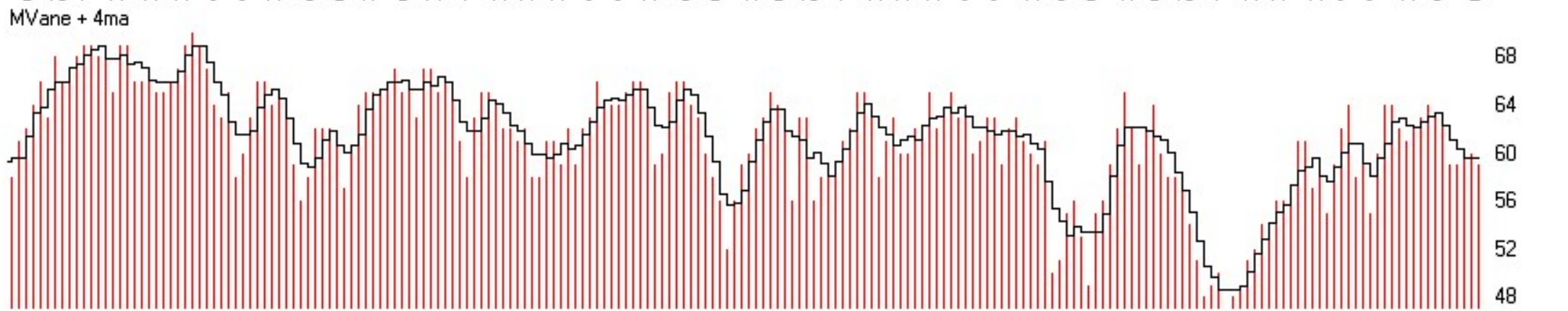
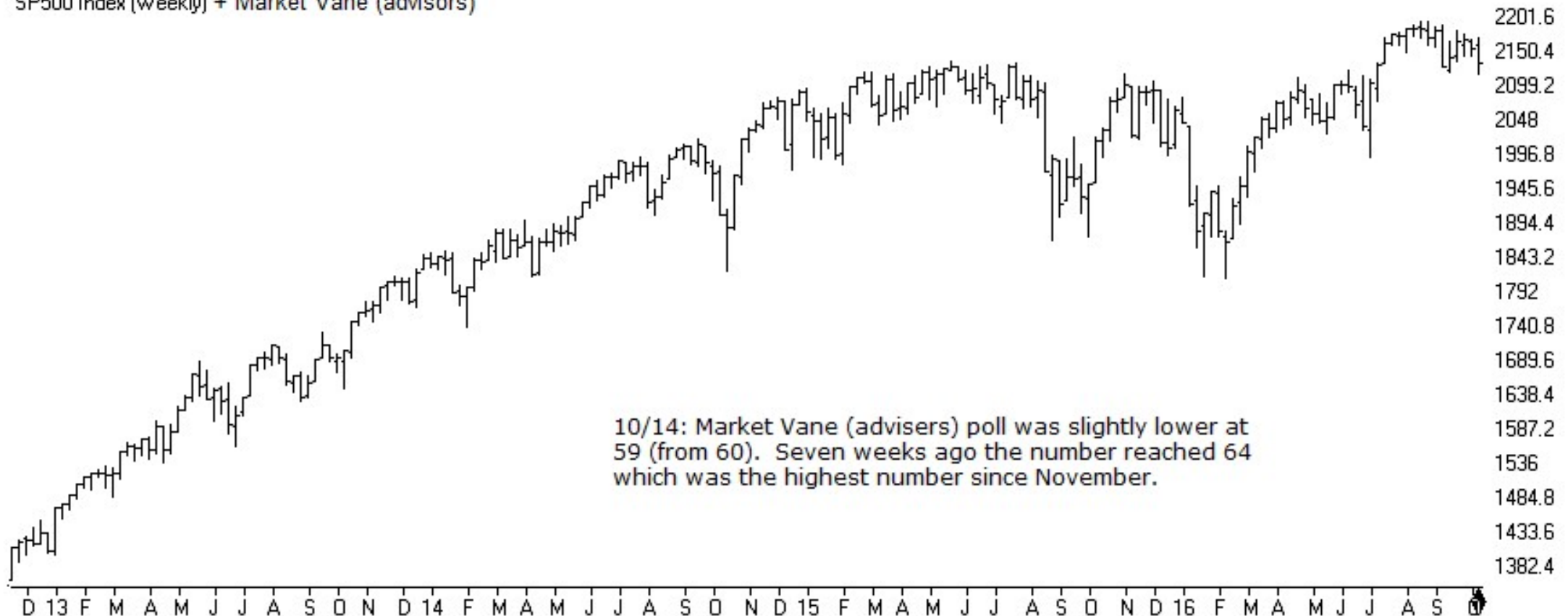
10/14: AII (public poll). Bulls% was lower at 25.5% (from 28.8%). Bears% was lower at 25.8% (from 27.9%), and down from 38.3% Bears in just three weeks.



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

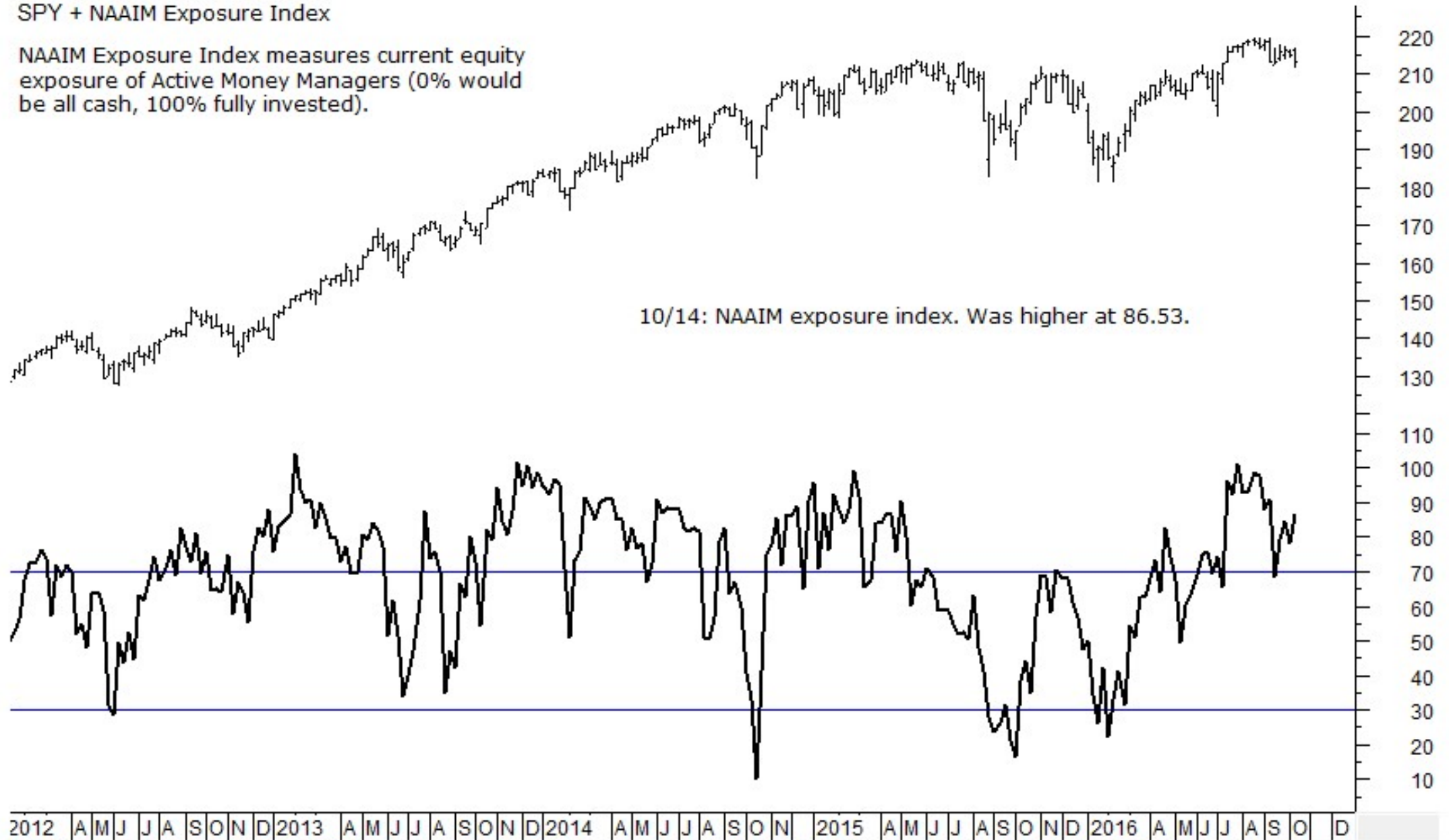


SP500 Index (Weekly) + Market Vane (advisors)

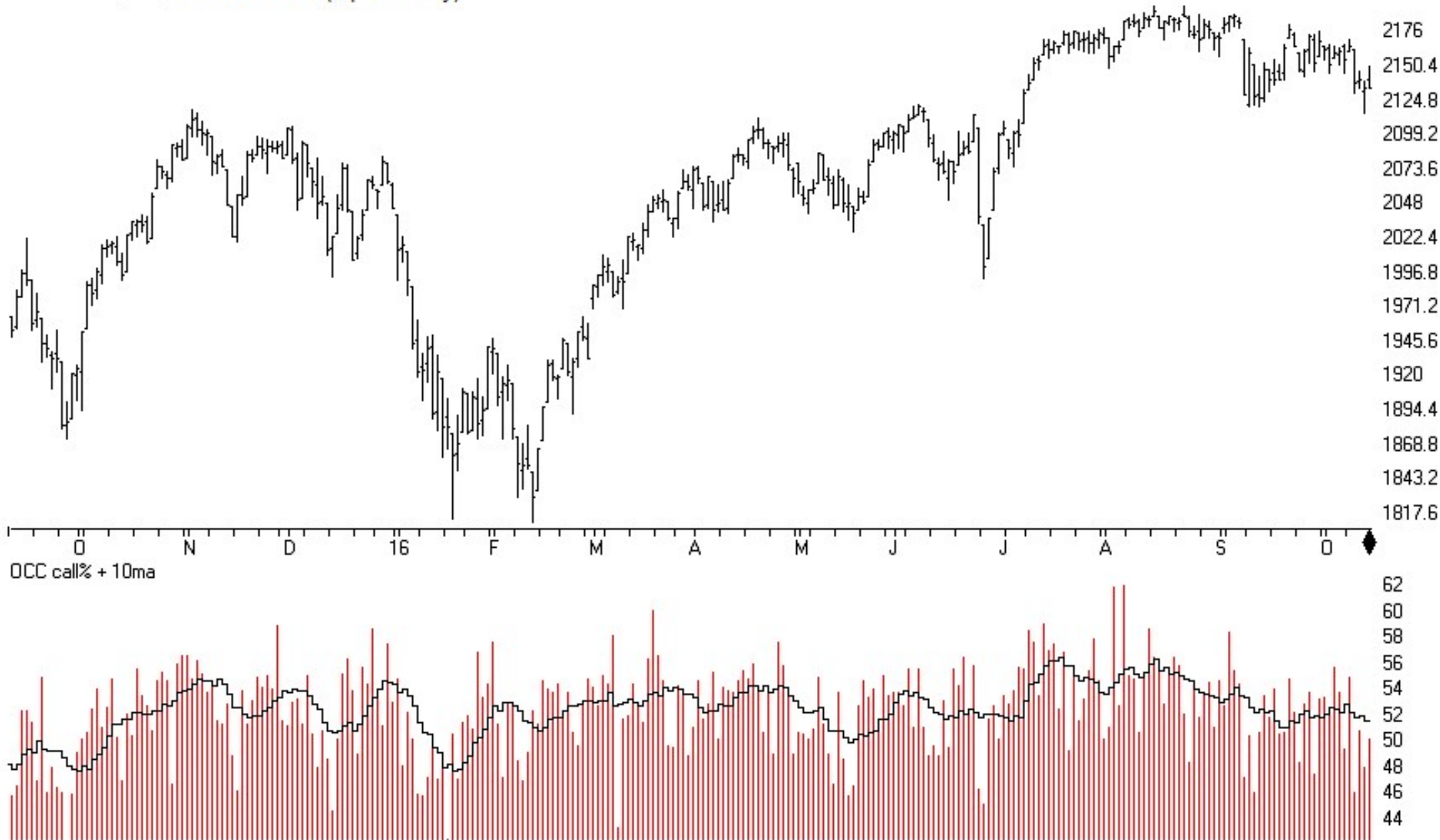


SPY + NAAIM Exposure Index

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

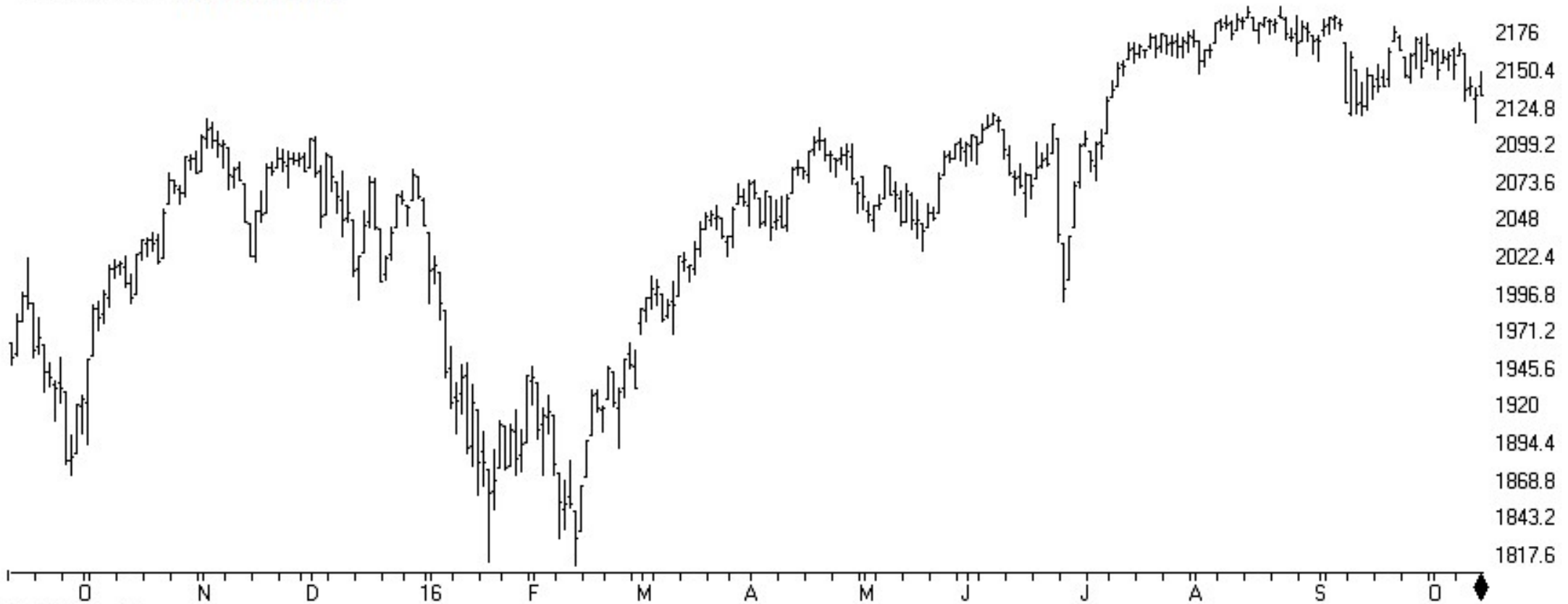


SP500 Index (Daily) + OCC Calls% (equities only)

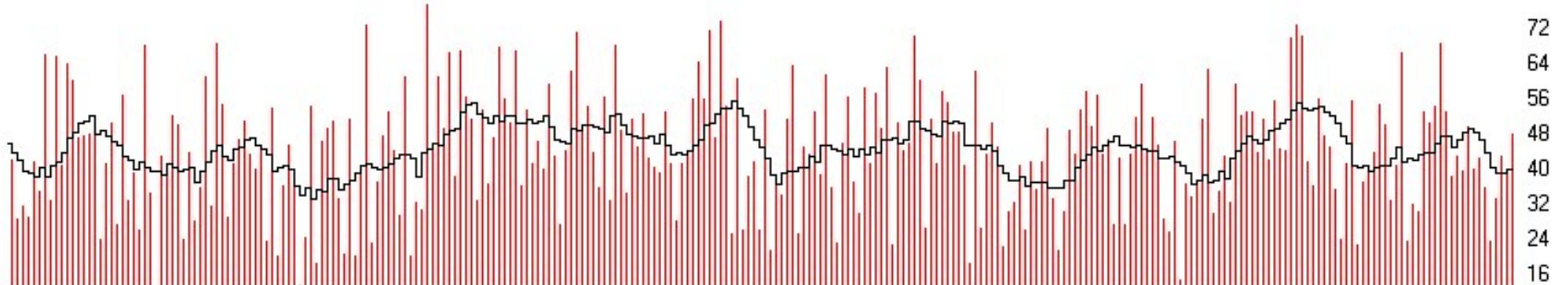


unlike other option ratios, OEX is usually considered a smart-money indicator.

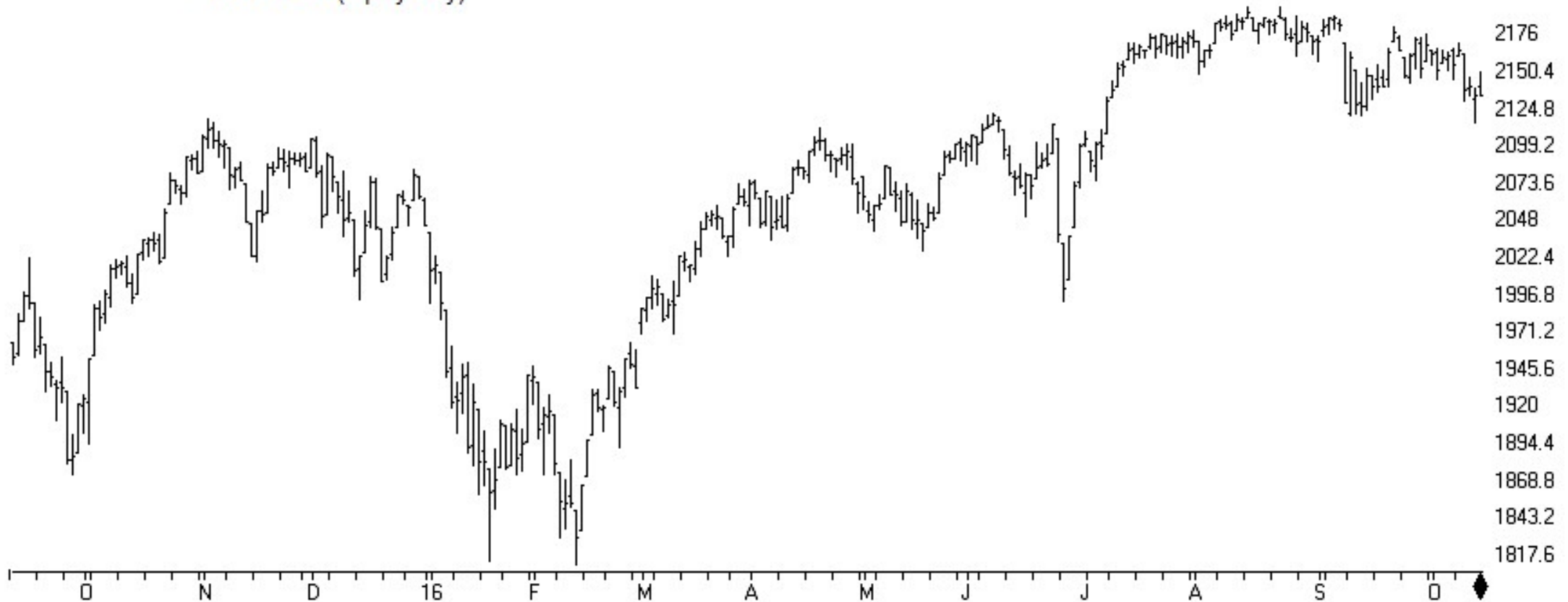
SP500 Index (Daily) + OEX Calls%



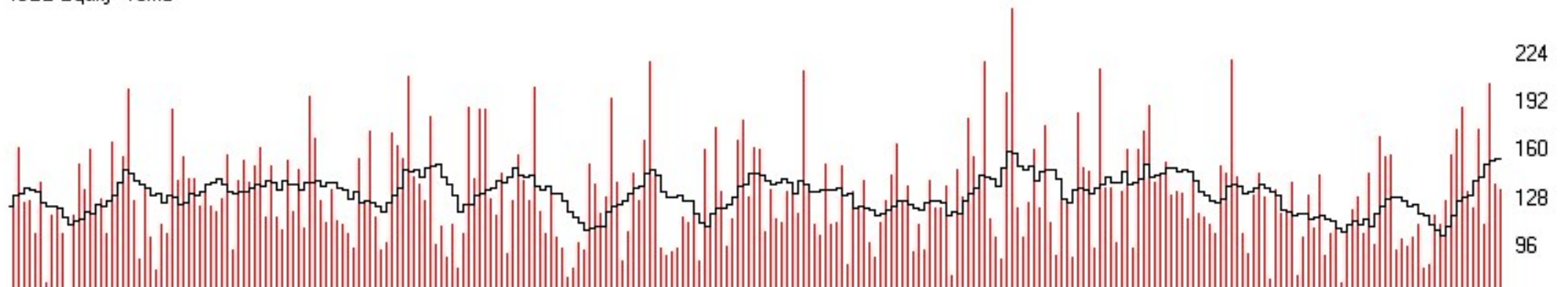
OEX Call% + 10ma



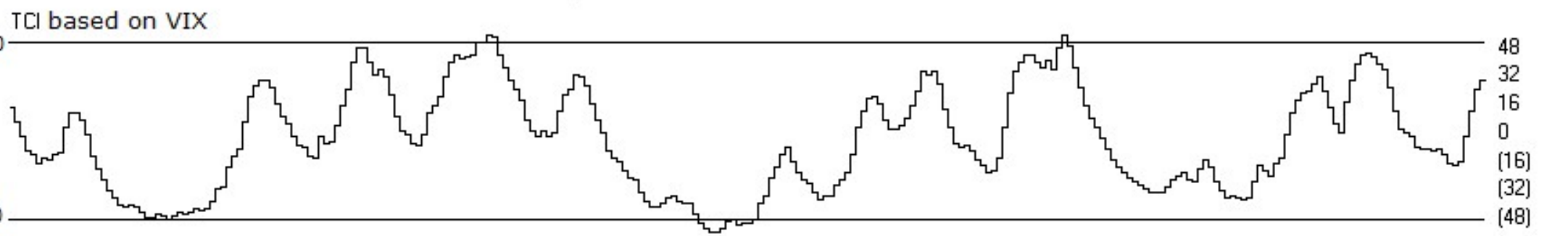
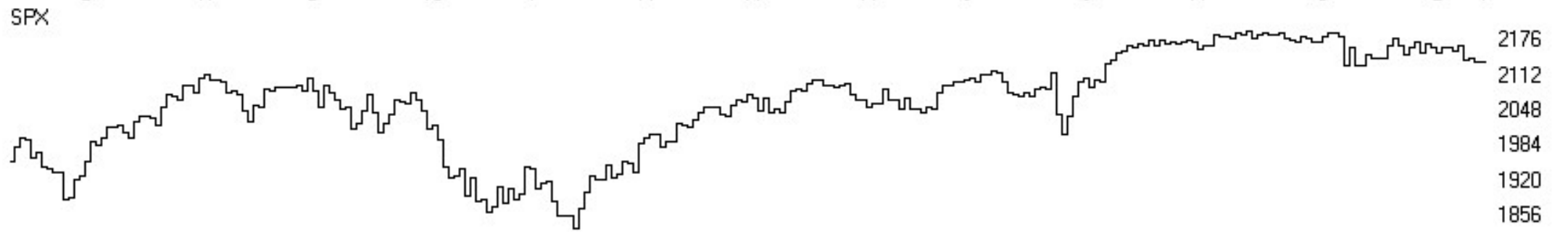
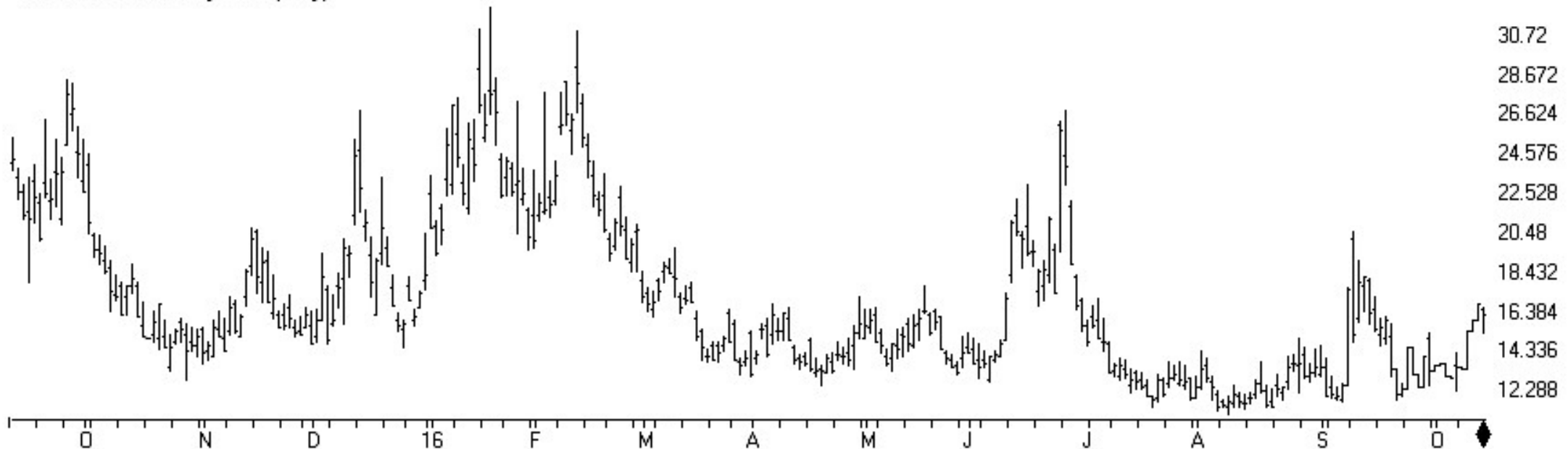
SP500 Index (Daily) + ISEE Index (equity only)



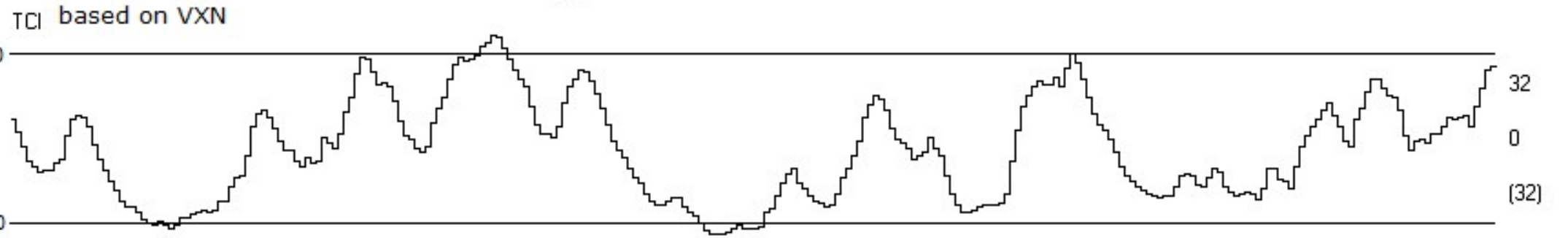
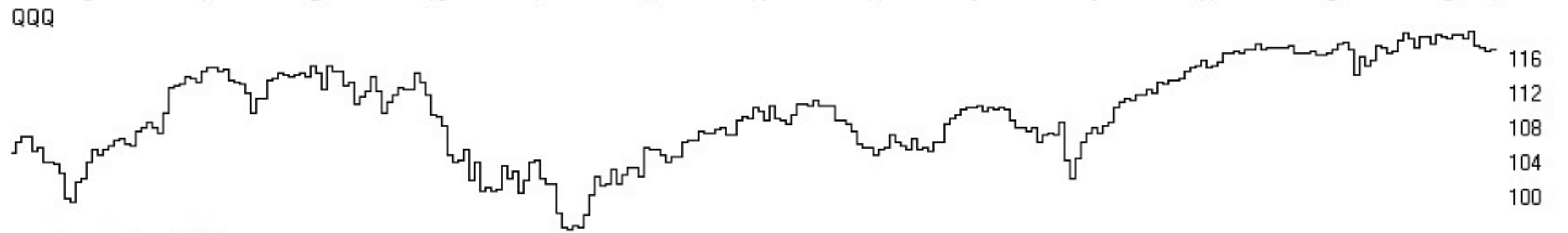
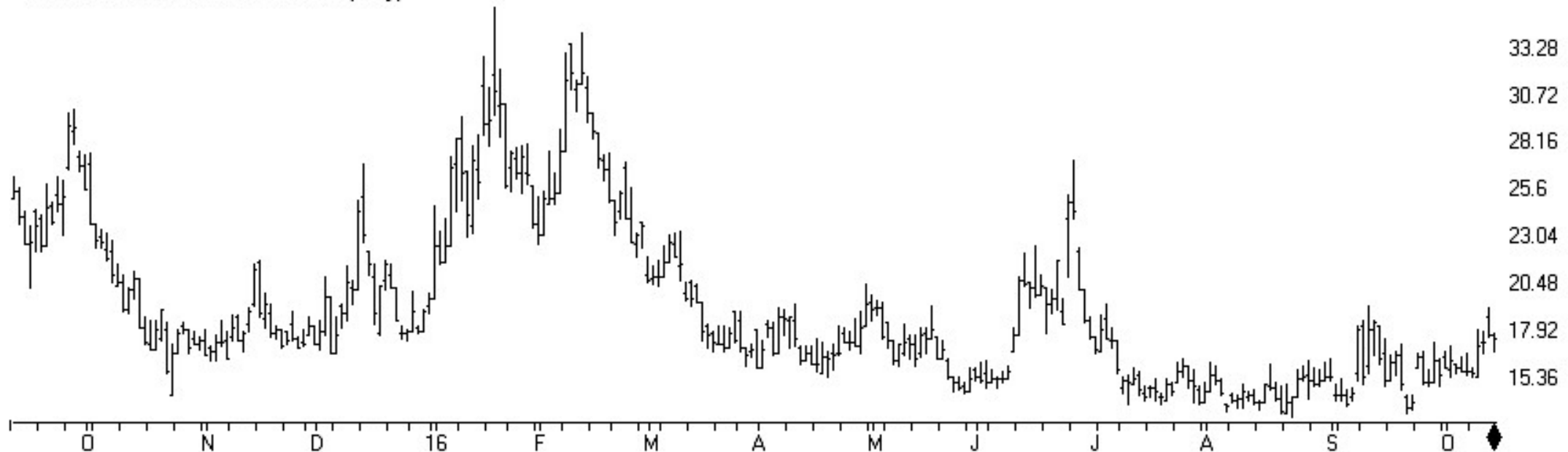
ISEE Equity+10ma



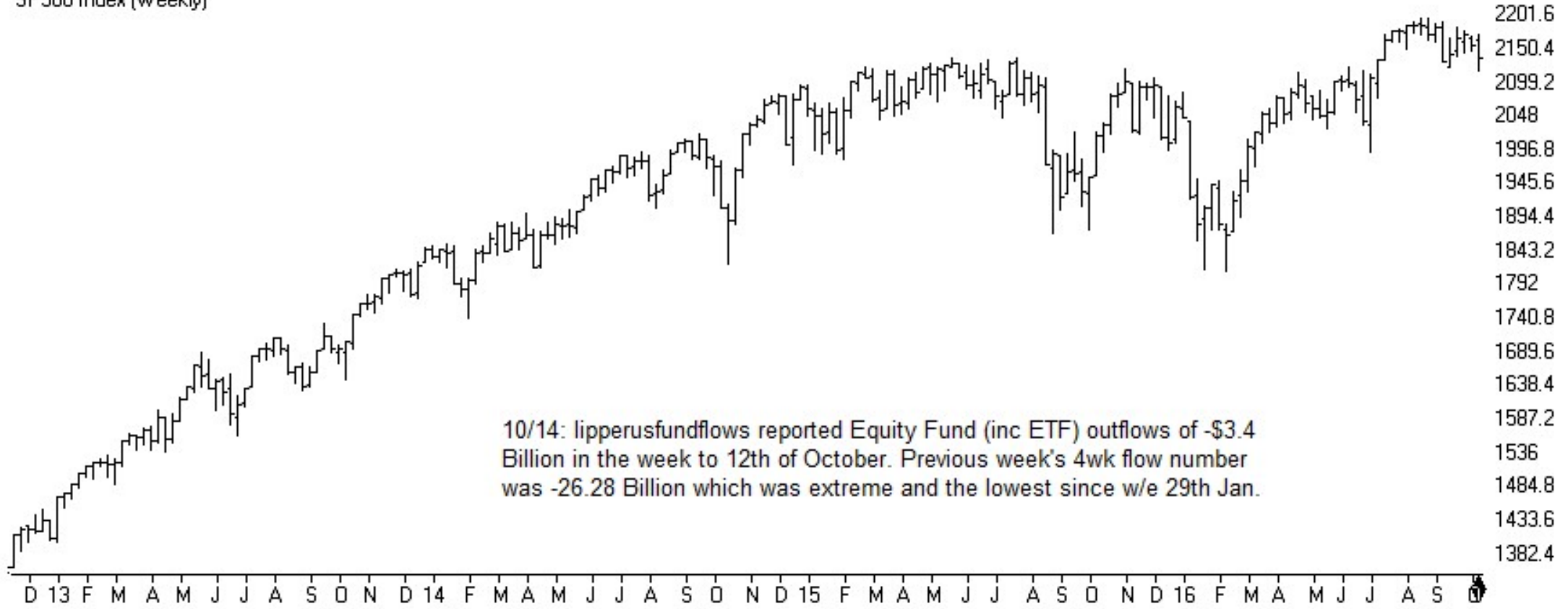
VIX - S&P 500 Volatility Index (Daily)



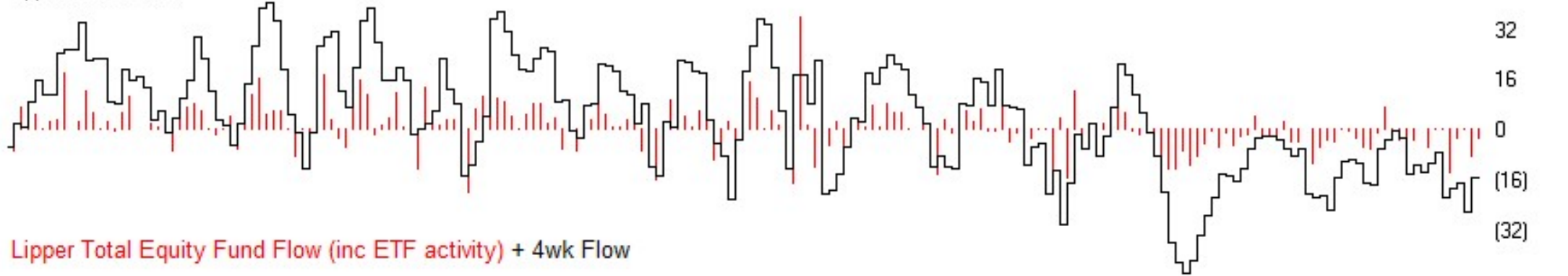
VXN - NASDAQ VOLATILITY INDEX (Daily)



SP500 Index (Weekly)

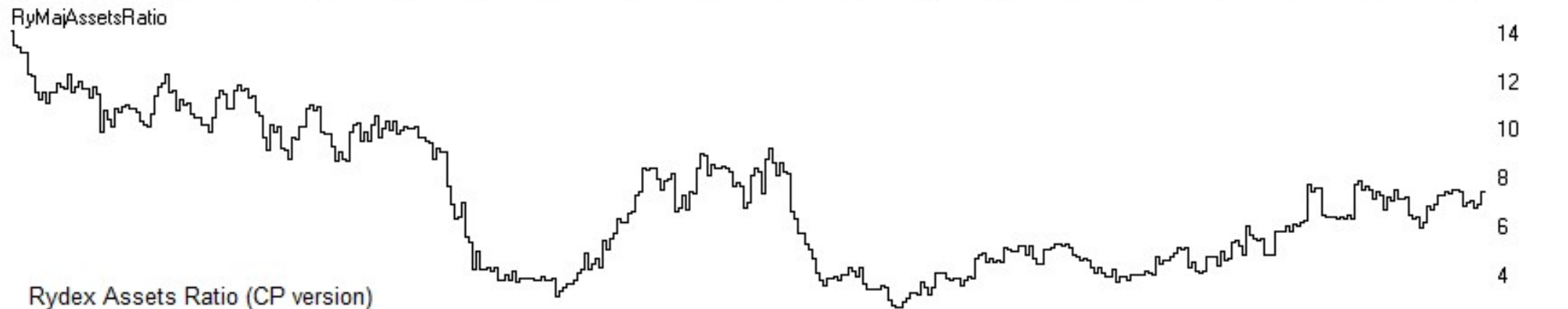
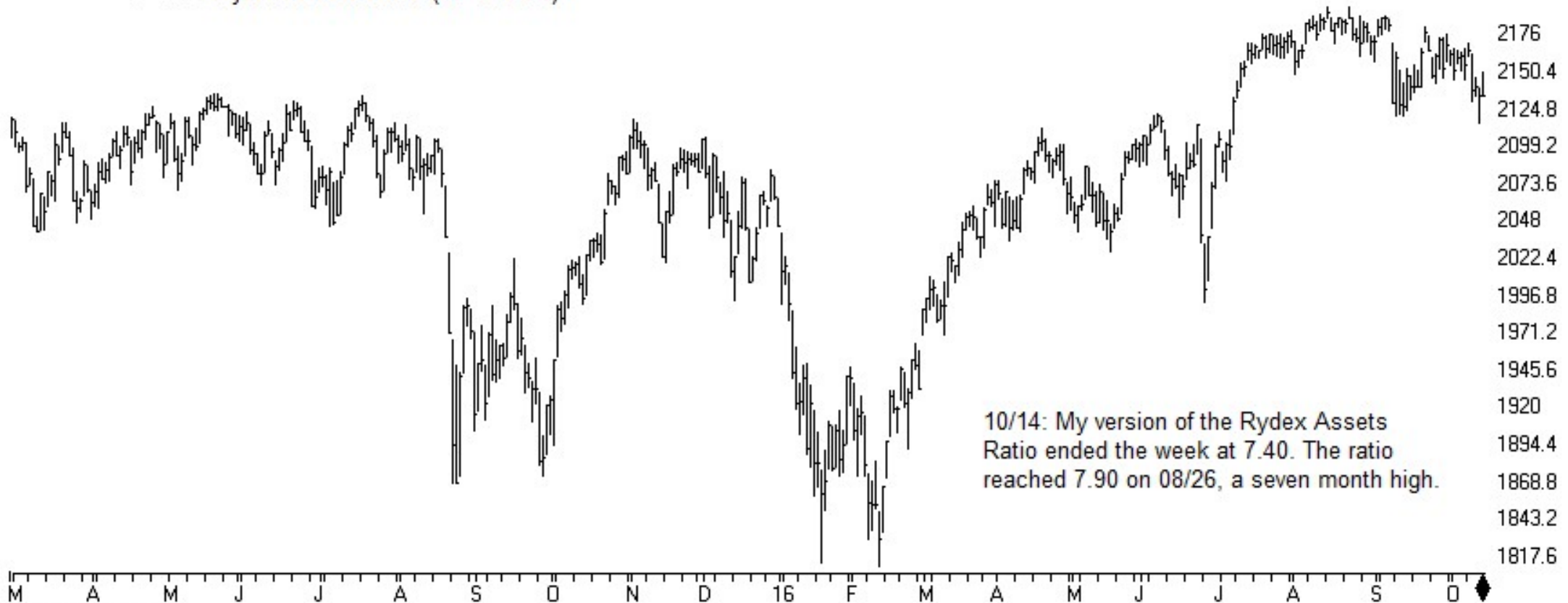


Lipper Fd+4wkSum



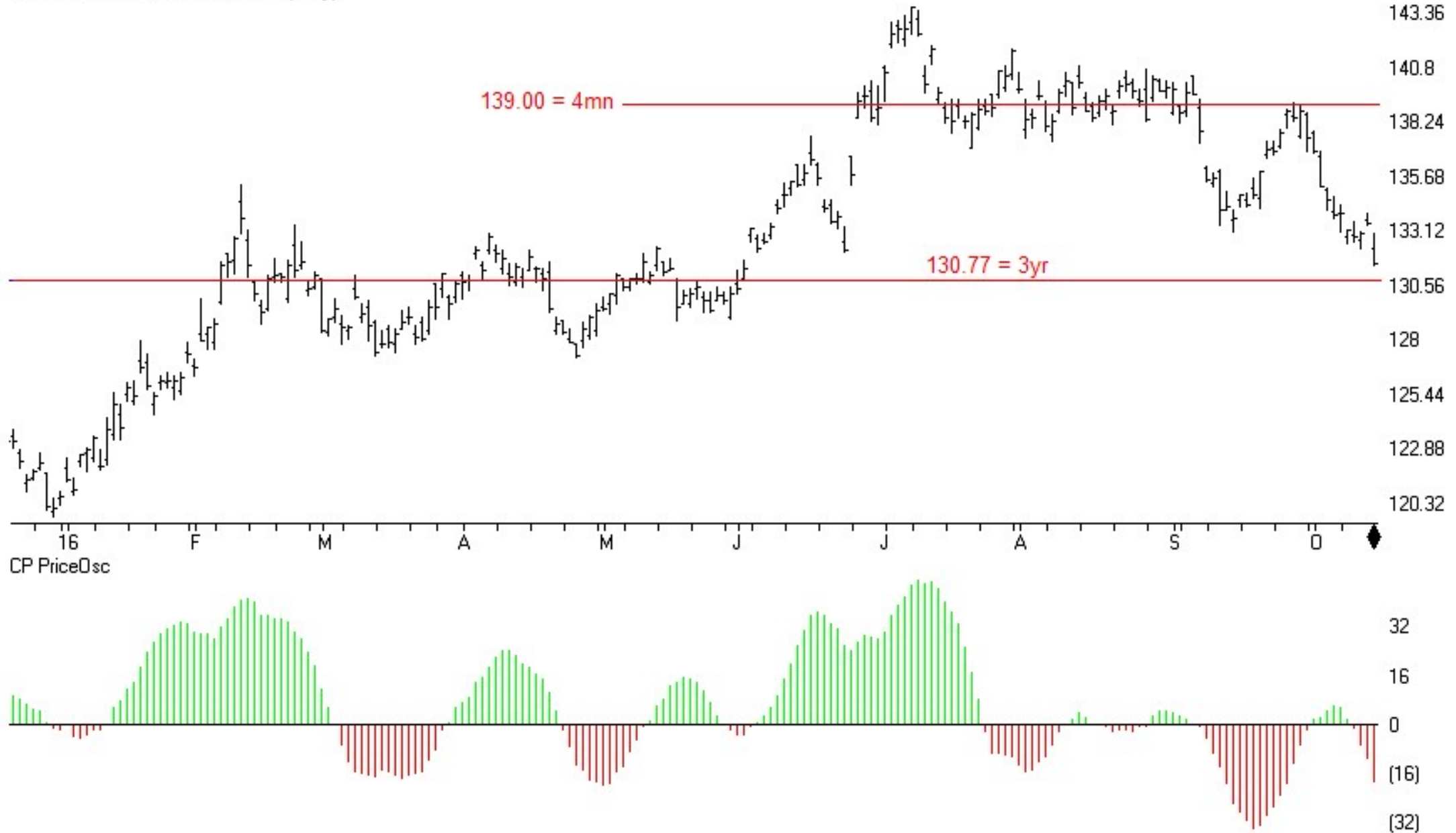
Sentiment

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



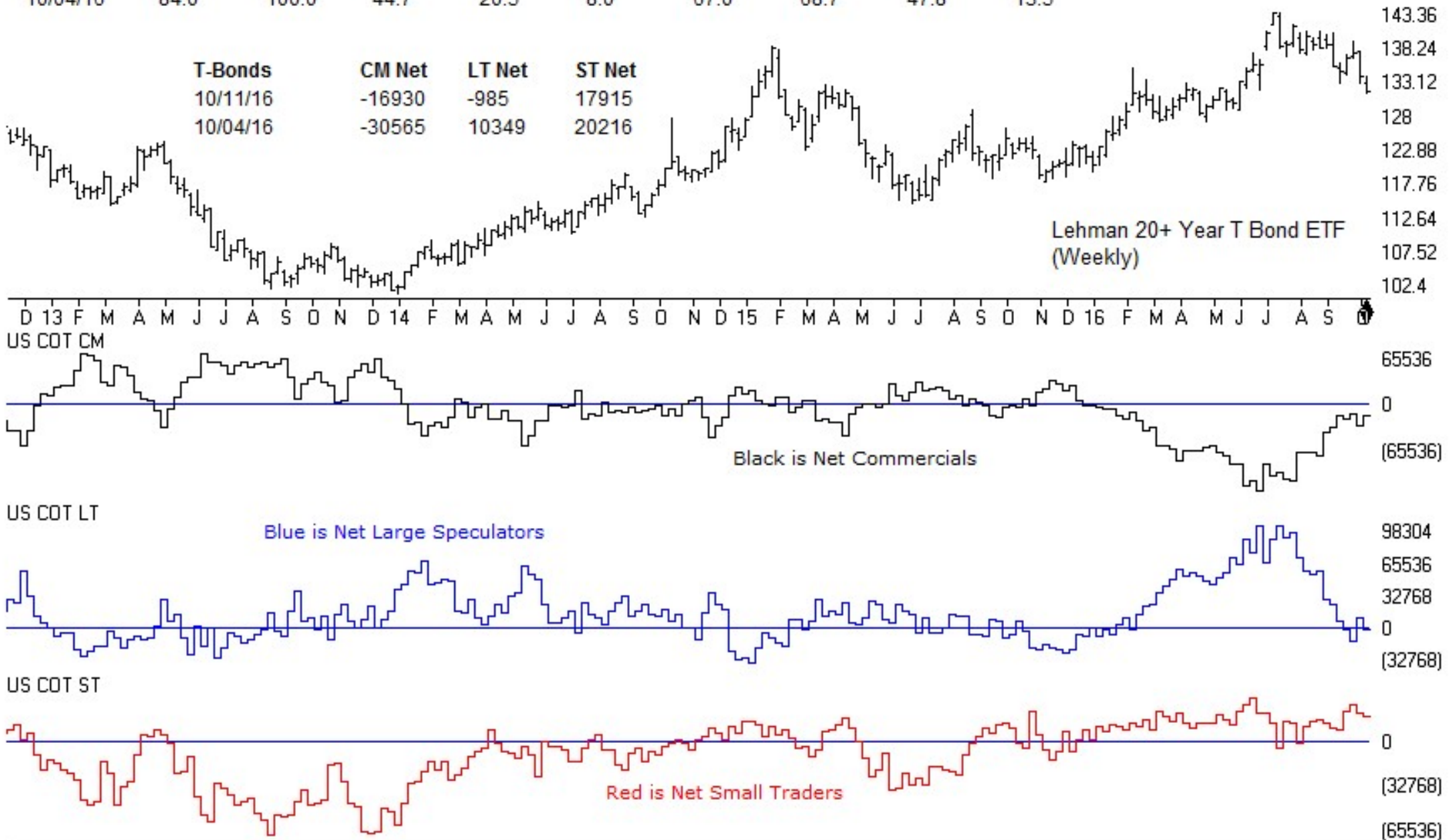
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



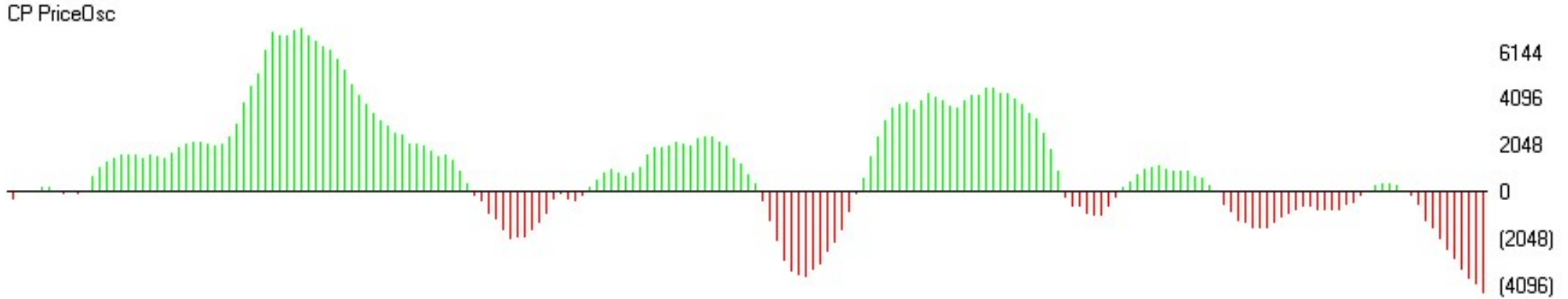
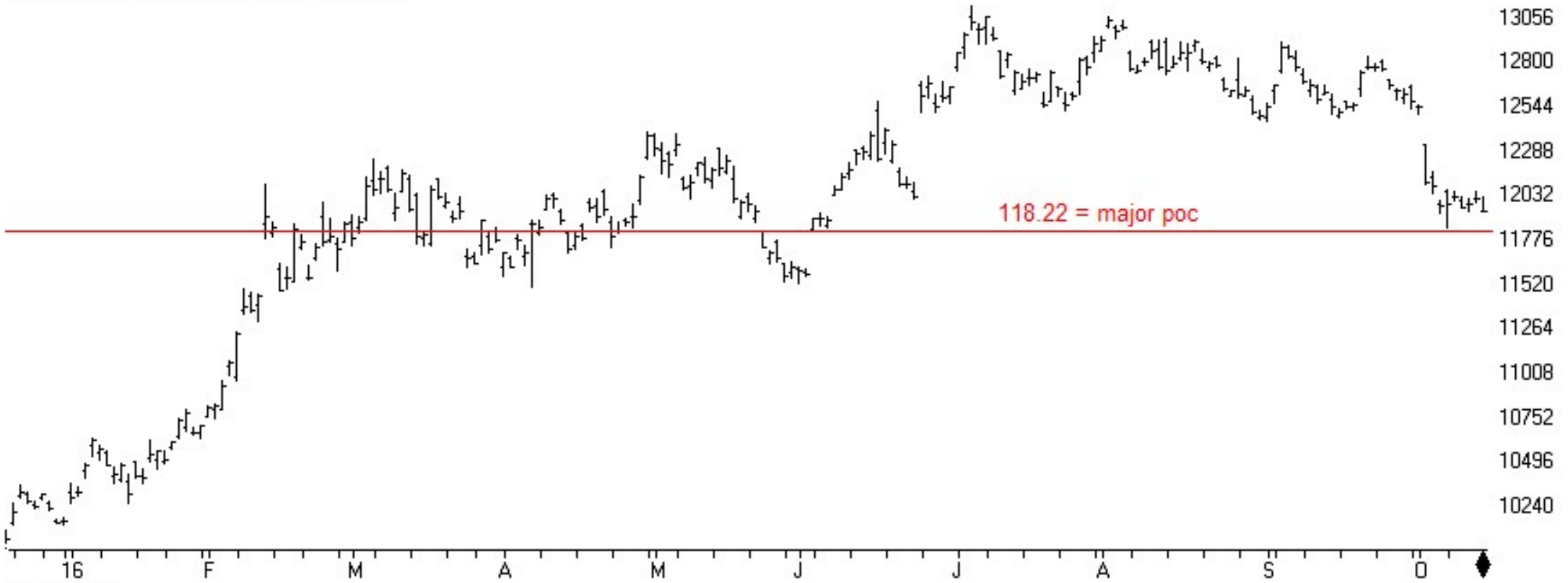
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/11/16	96.2	95.5	14.6	10.9	12.3	92.8	62.4	49.7	23.3
10/04/16	84.0	100.0	44.7	20.5	8.0	67.0	68.7	47.8	13.5

T-Bonds	CM Net	LT Net	ST Net
10/11/16	-16930	-985	17915
10/04/16	-30565	10349	20216



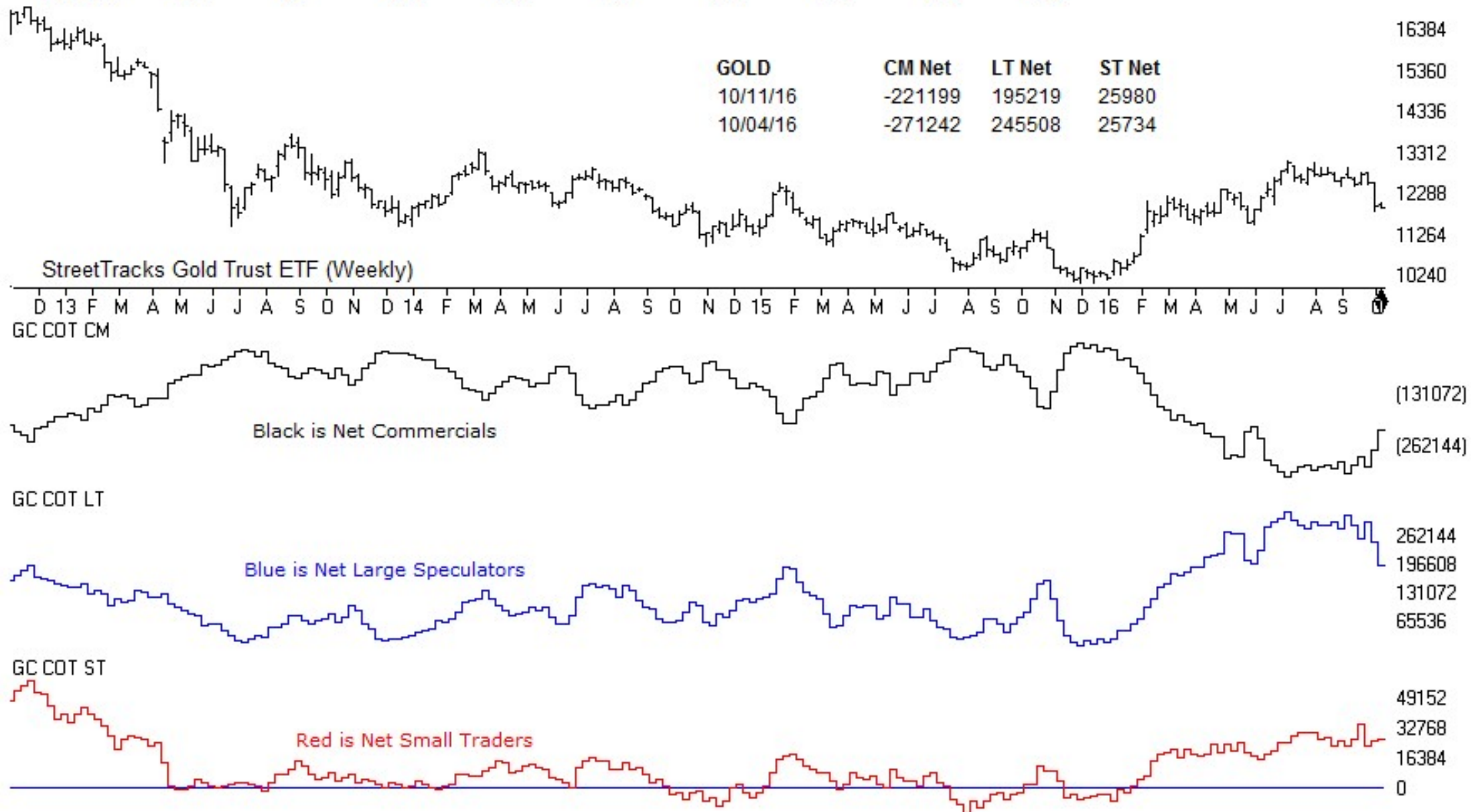
TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



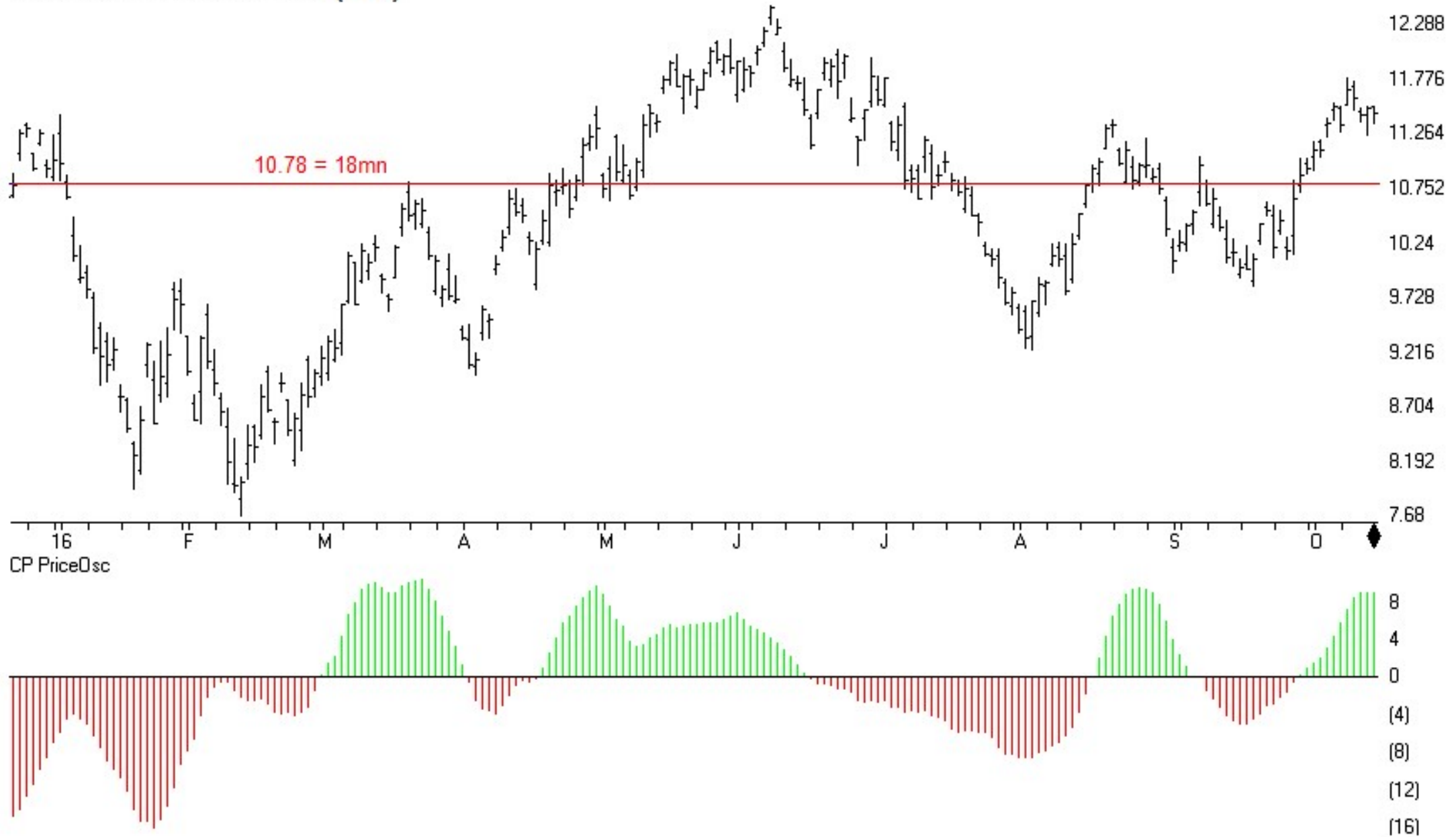
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/11/16	94.3	45.1	0	0	29.7	100	56.3	93.3	67.3
10/04/16	54.7	22	26.7	40.7	58	75.7	55.1	72.9	60.2

GOLD	CM Net	LT Net	ST Net
10/11/16	-221199	195219	25980
10/04/16	-271242	245508	25734

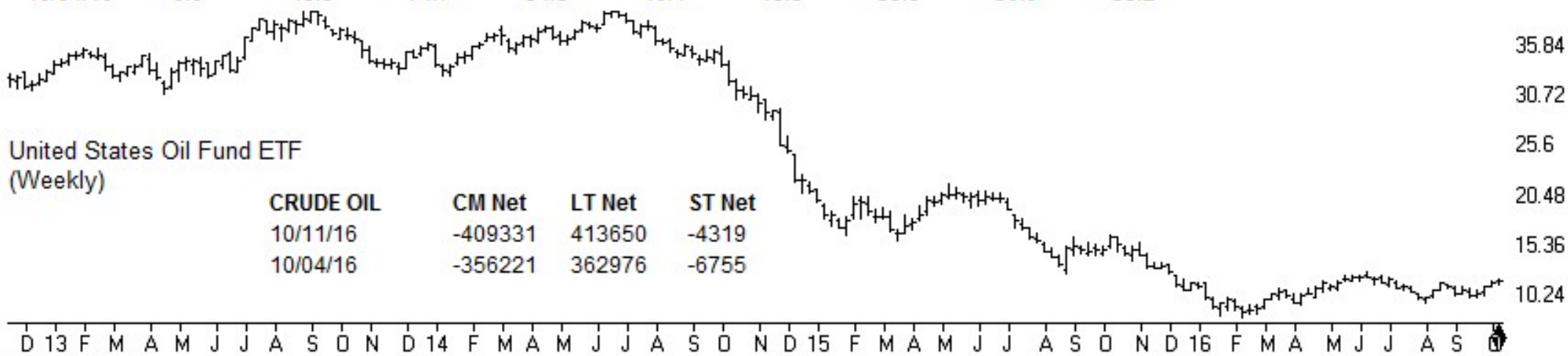


TSR Time Support/Resistance

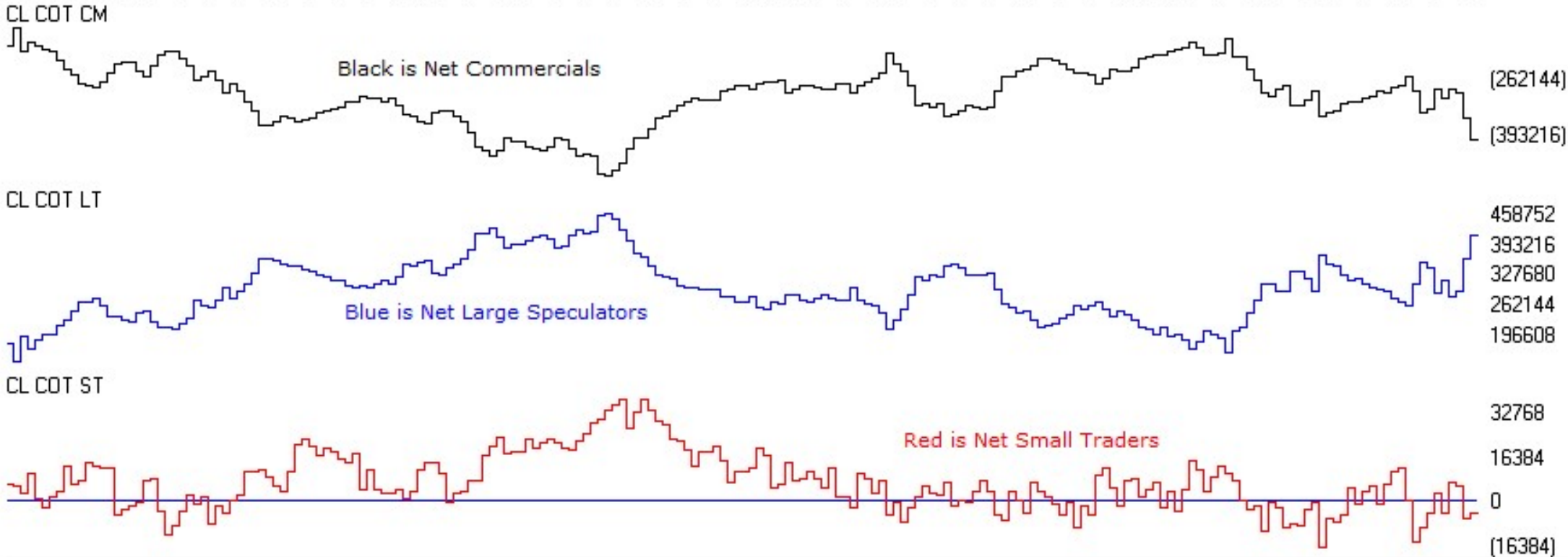
43 UNITED STATES OIL FUND (Daily) (USO)



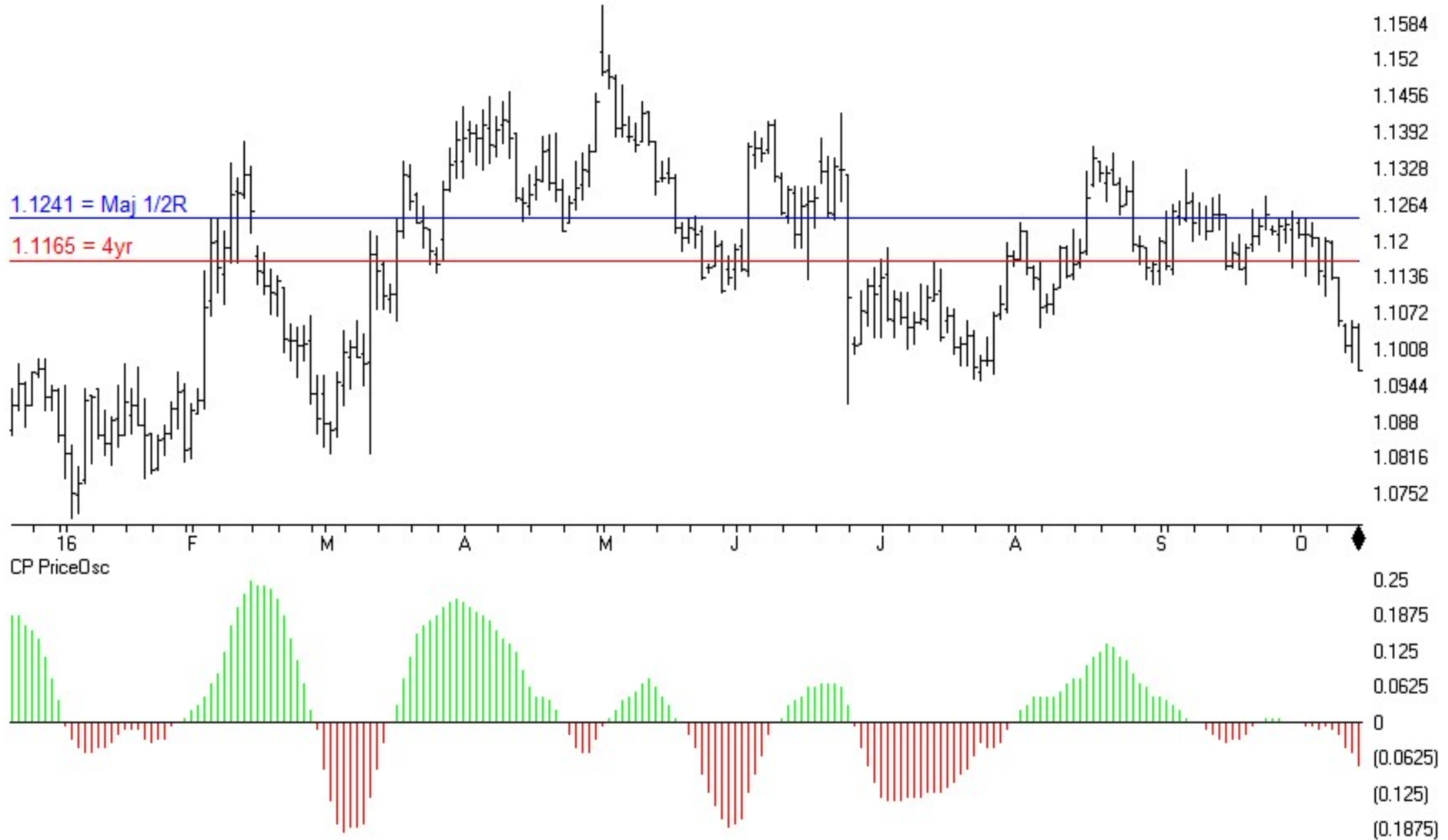
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/11/16	0.0	0.0	75.8	100.0	78.2	0.0	43.6	39.3	32.8
10/04/16	0.0	49.5	74.7	94.8	46.4	13.5	35.5	30.0	33.2



CRUDE OIL	CM Net	LT Net	ST Net
10/11/16	-409331	413650	-4319
10/04/16	-356221	362976	-6755



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
10/11/16	76.9	49.2	10.7	21.1	72.1	95.8	34.7	33.2	21.3
10/04/16	64.5	29.7	8.5	33.7	74.7	91.6	44.0	47.8	72.8



EC COT CM NET



EC COT LT NET



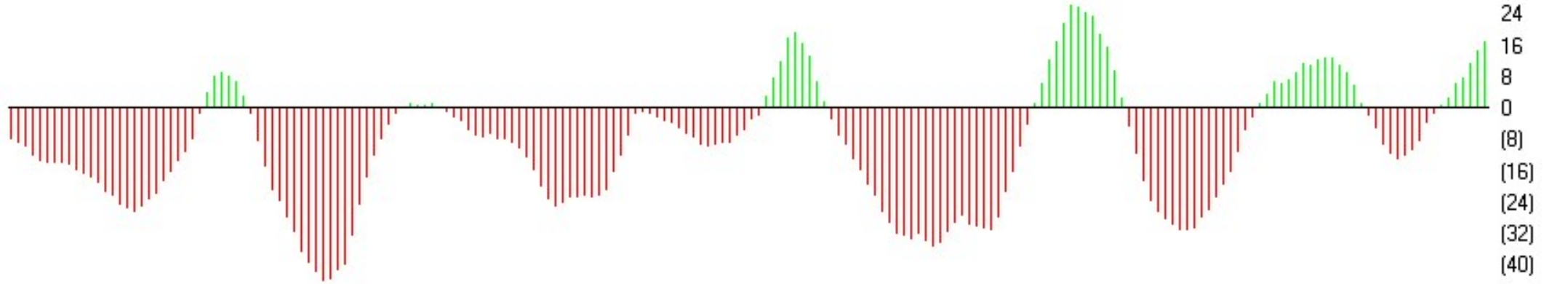
EC COT ST



53 USDJPY (Daily)

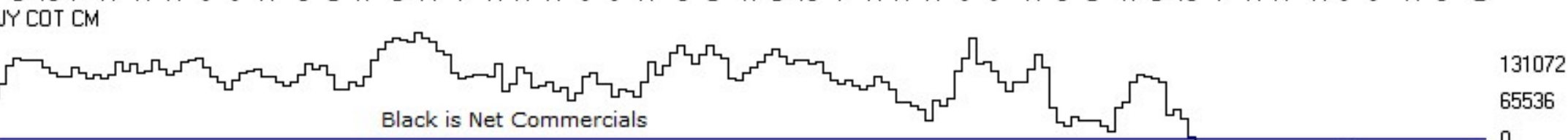
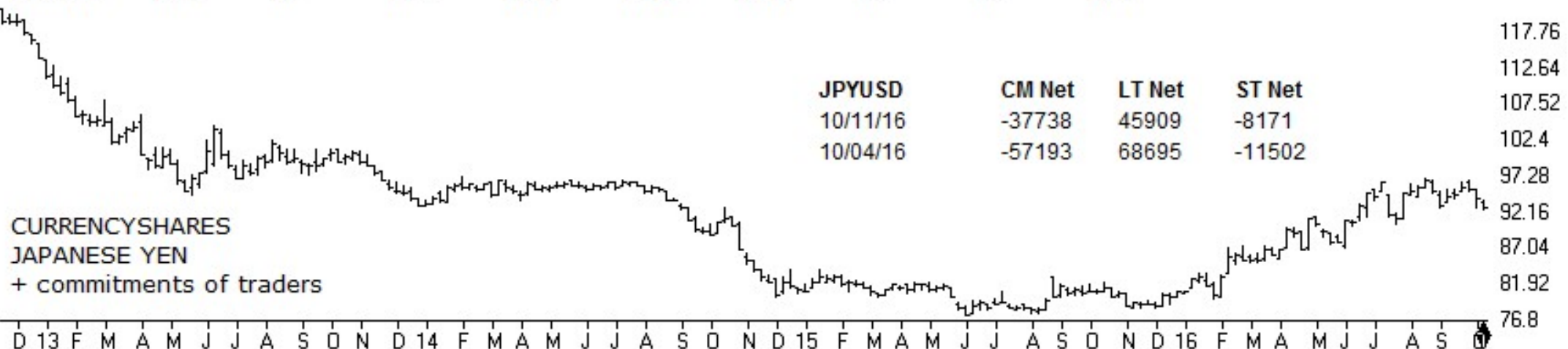


CP PriceOsc



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/11/16	61.8	33.9	5.9	54.5	65.4	70.6	20.2	32.2	100.0
10/04/16	31.0	3.7	17.5	94.4	100.0	61.4	0.0	0.0	97.2

JPYUSD	CM Net	LT Net	ST Net
10/11/16	-37738	45909	-8171
10/04/16	-57193	68695	-11502



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<http://www.chartprofitwebcast.com>