

ChartProfit

Charts to Friday 16th September 2016

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 09/16

	-5	-4	-3	-2	↓
NYSE	69	62	64	42	34
NasDaq	69	67	68	52	52
SP500	69	60	61	35	32
ND100	72	66	66	41	46
R2000	68	67	70	50	46

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

09/16: AAll (public poll). Bulls% was lower at 27.9% (from 29.7%). Bears% was higher at 35.9% (from 28.5%).

09/16: Investors Intelligence. Bulls% was lower at 49%. Three weeks ago Bulls% reached 56.7% which was the highest since May last year. Bear% was slightly lower at 22.6% - four weeks ago Bears% fell to 20.0% which was a twelve month low. Two weeks ago the 4wk ma of nett (Bulls minus Bears - black line) reached 35.35 which was the highest since May last year.

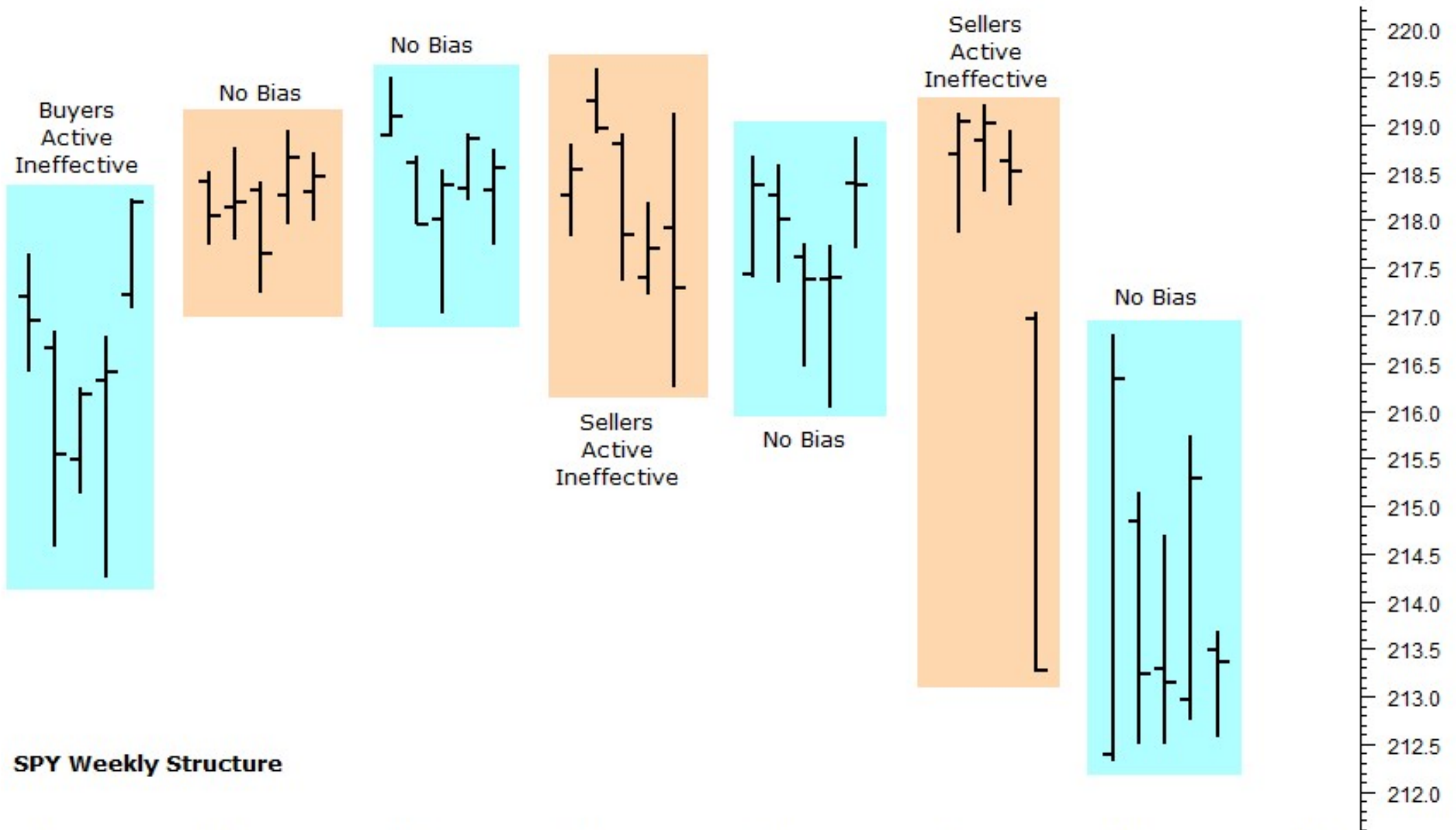
09/16: Market Vane (advisers) poll was lower at 59. Down from 64 three weeks ago which was the highest number since November.

09/16: NAAIM exposure index. Was sharply lower at 68.55, down from 90.85.

Mutual Fund Flow:

09/16: My version of the Rydex Assets Ratio ended the week at 6.48. The ratio reached 7.9 on 08/26, a seven month high.

09/16: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$14.4 Billion in the week to 14th of September. This is the largest single week out flow in twelve months.



SPY Weekly Structure

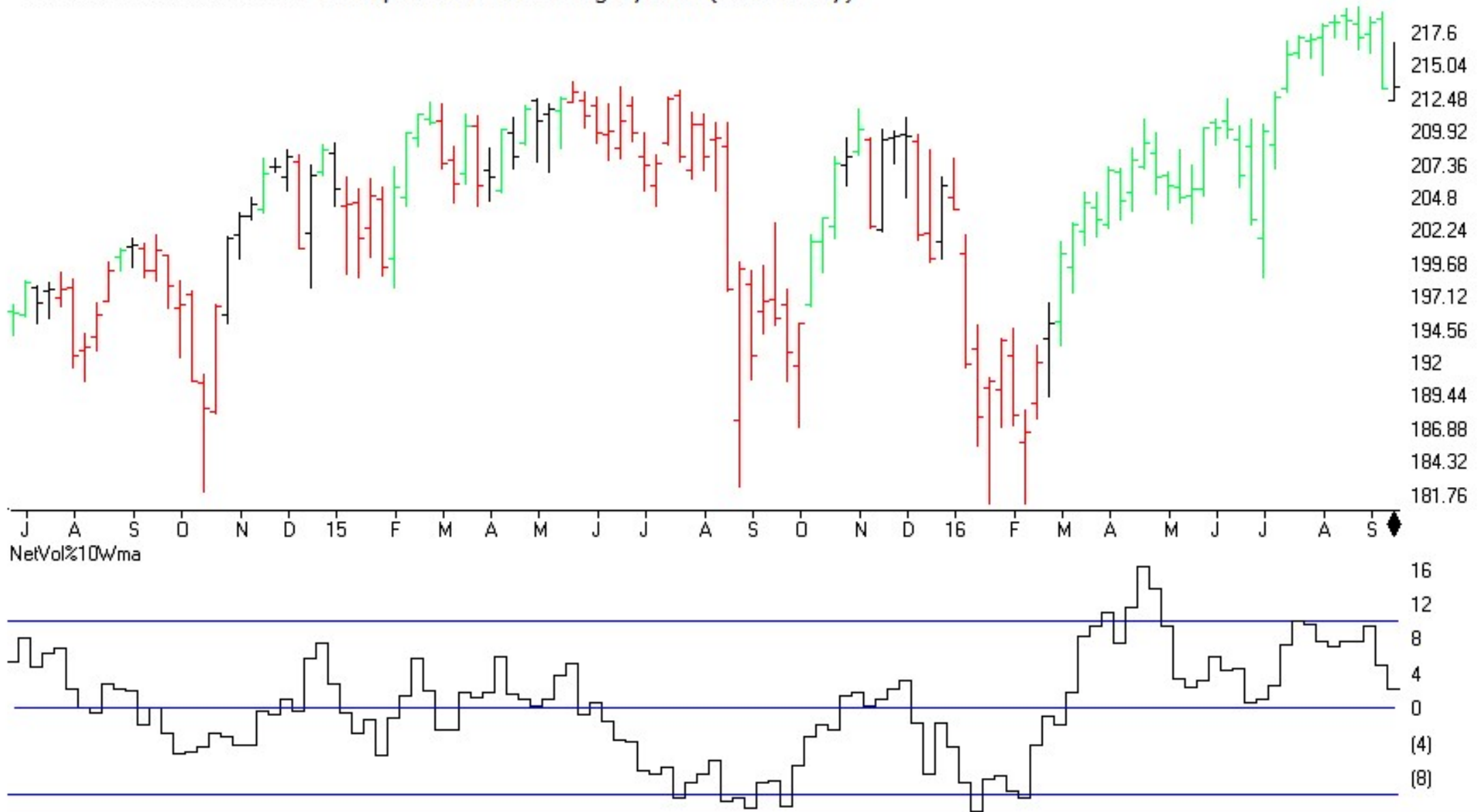
1	8	15	22	29	5	12	19
August					September		

Commitments of Traders

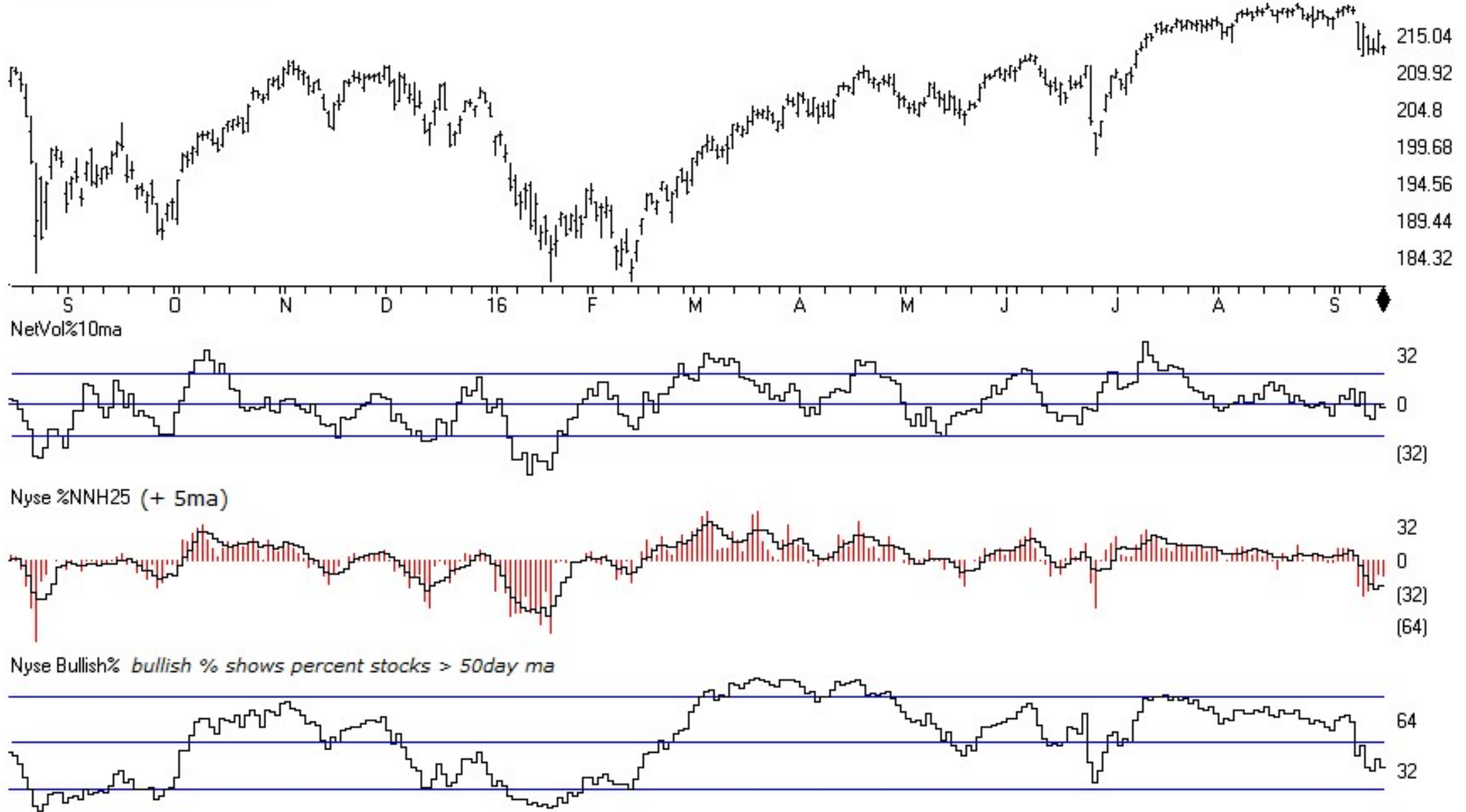
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/13/16	73.0	96.1	49.3	0.0	10.8	100.0	41.9	2.6	36.1
09/06/16	15.0	61.5	92.6	29.3	60.6	95.8	93.5	30.2	0.0
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/13/16	20.6	19.4	90.4	77.7	80.5	18.8	72.6	63.6	37.2
09/06/16	7.3	0	91.3	94.1	92.2	0	46.9	54	57.4
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/13/16	45.6	76.4	58.7	49.8	18.1	31.7	43.5	44.7	37.8
09/06/16	67.3	100.0	56.4	24.9	0.0	48.4	67.7	77.7	41.1
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/13/16	100.0	100.0	0.0	0.0	0.0	100.0	35.7	40.0	41.7
09/06/16	100.0	87.1	0.0	0.0	3.8	98.8	40.5	45.7	43.2
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/13/16	75.3	51.2	5.8	19.6	20.6	82.2	65.4	66.8	31.1
09/06/16	83.2	64.6	13.0	6.2	15.8	88.3	100.0	97.5	21.3
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/13/16	42.1	21.2	19.5	73.7	72.2	30.1	10.4	10.4	81.2
09/06/16	42.5	20.6	28.2	69.5	76.3	38.7	22.2	42.5	100.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/13/16	69.9	66.7	21.2	34.3	0.0	50.7	12.6	27.1	83.1
09/06/16	79.3	87.8	15.0	22.0	20.1	75.2	17.5	27.4	73.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/13/16	31.6	13.0	85.8	69.6	45.6	16.9	62.7	65.9	28.1
09/06/16	29.7	0.0	61.6	69.0	22.6	8.7	73.3	91.9	50.4

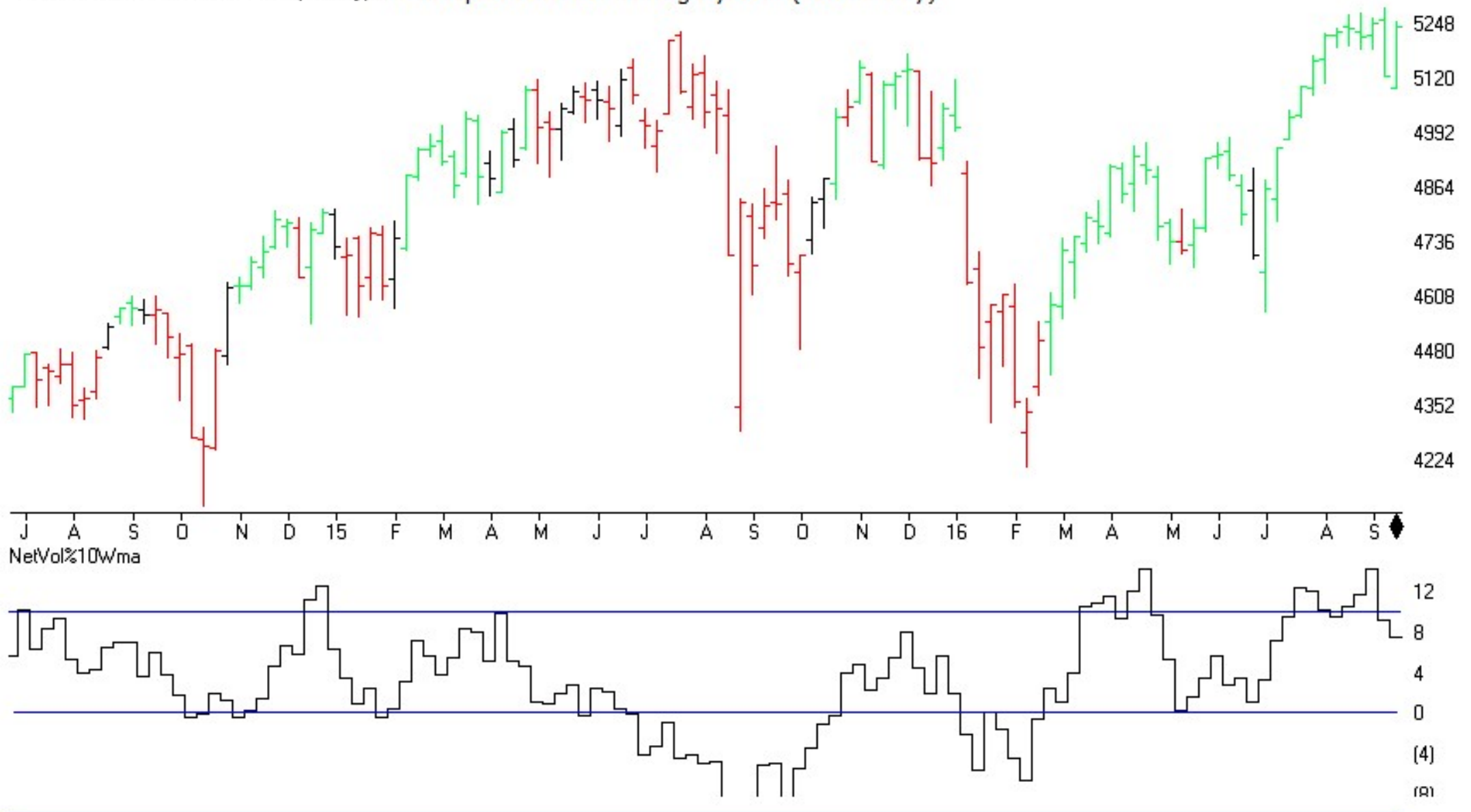
MARKET CHART NYSE (Weekly)+ Chartprofit Market Timing System (color study)



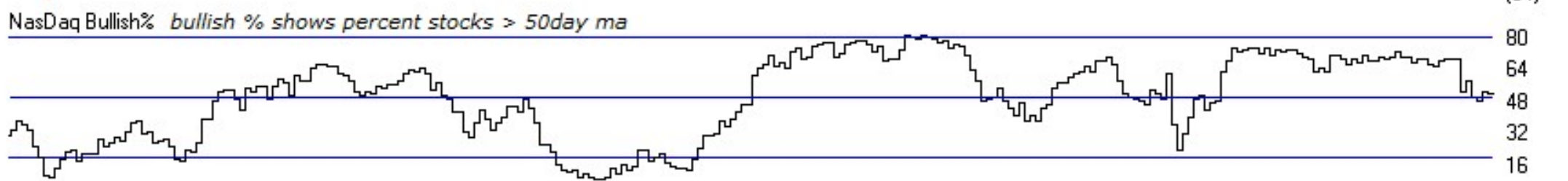
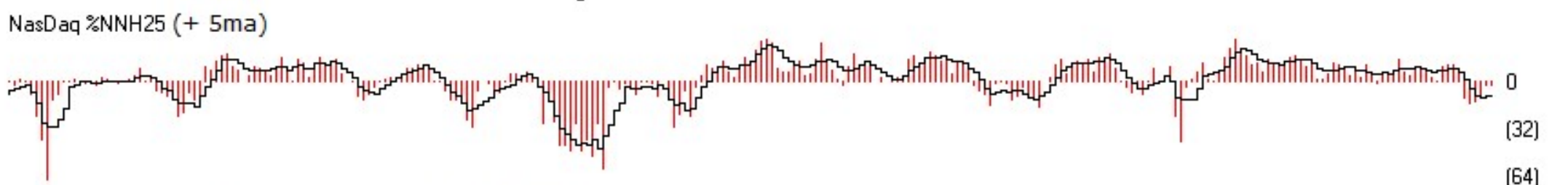
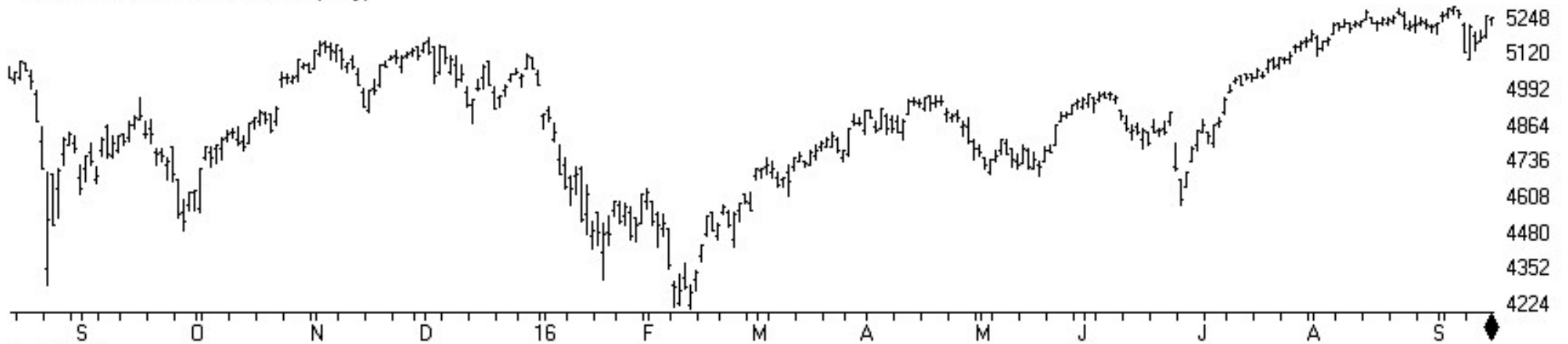
MARKET CHART NYSE (Daily)



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

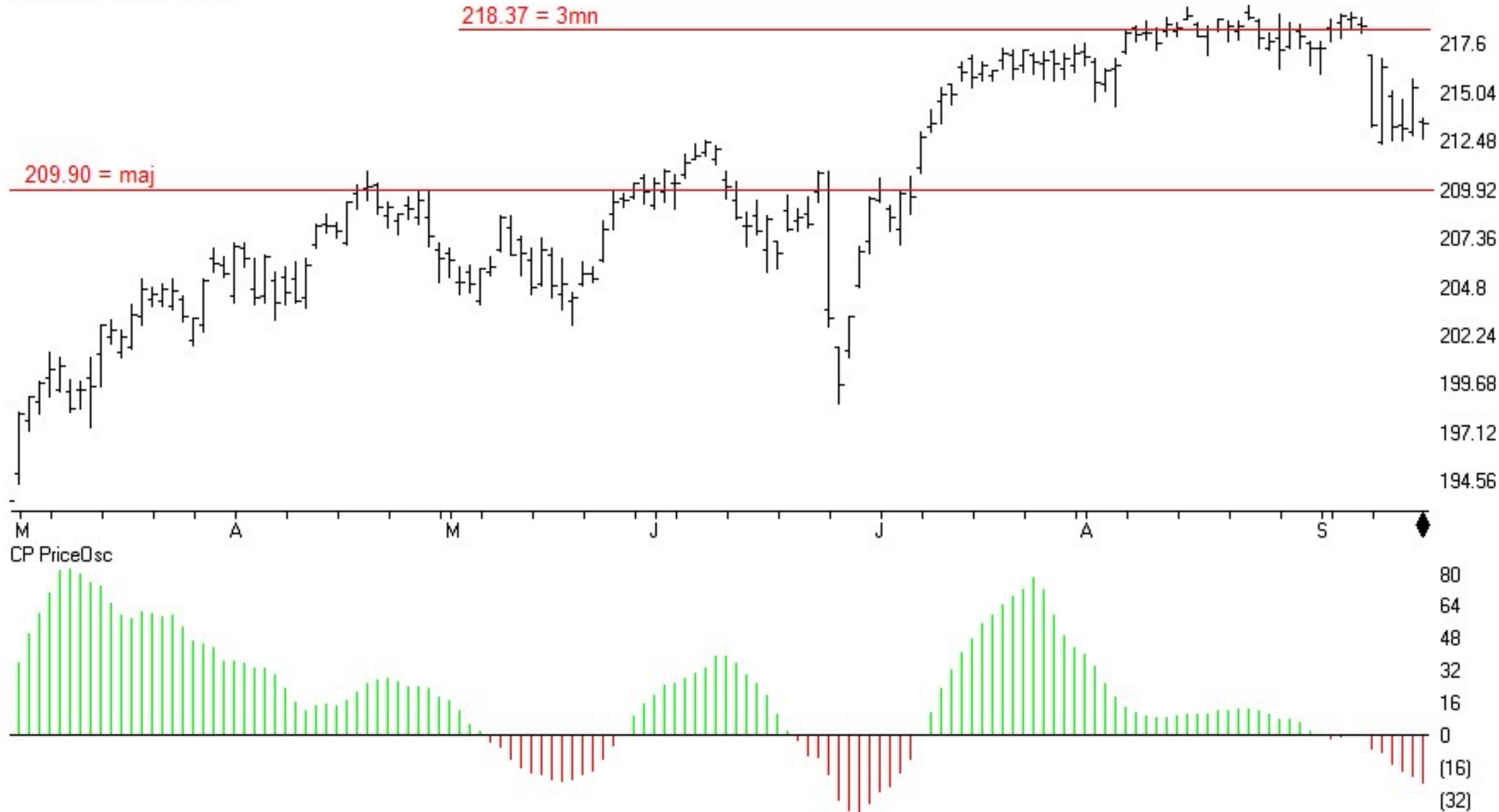


MARKET CHART NASDAQ 1800 (Daily)



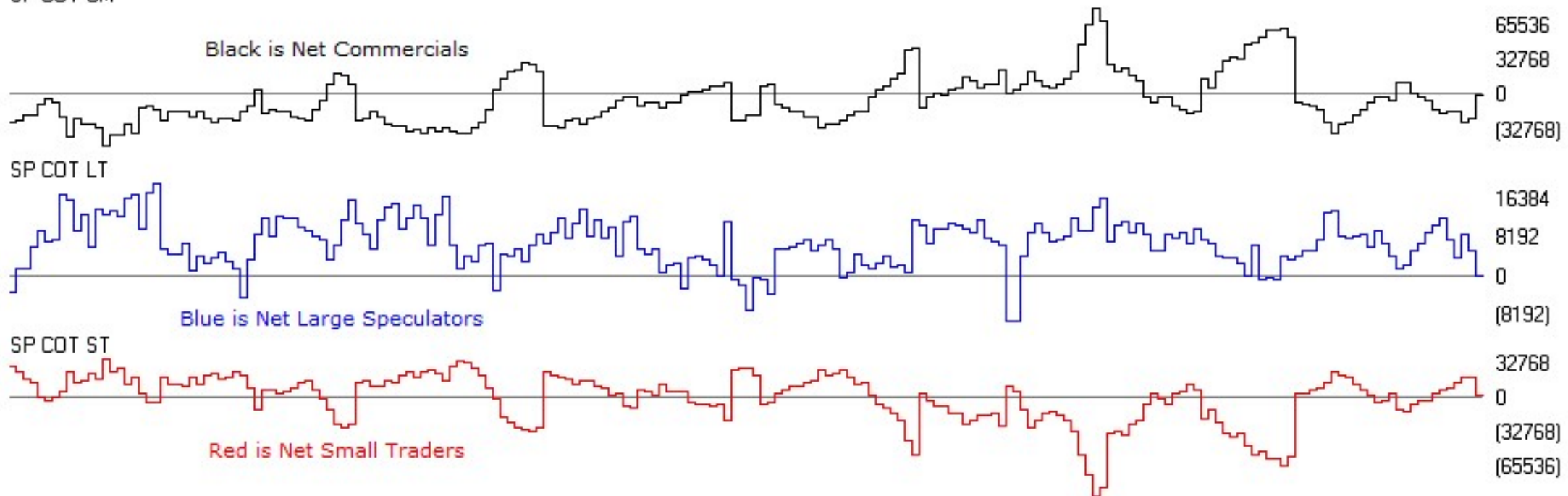
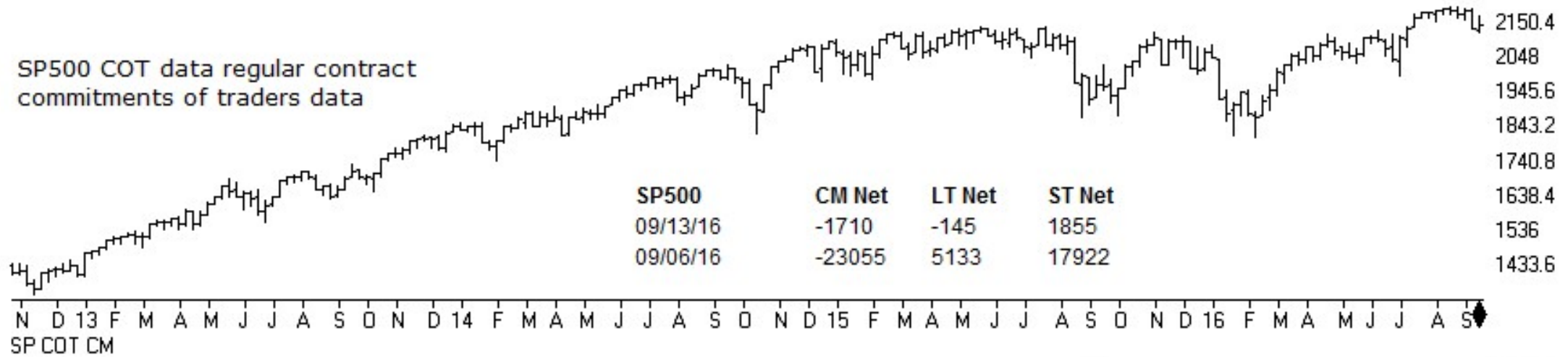
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/13/16	73.0	96.1	49.3	0.0	10.8	100.0	41.9	2.6	36.1
09/06/16	15.0	61.5	92.6	29.3	60.6	95.8	93.5	30.2	0.0

SP500 COT data regular contract commitments of traders data



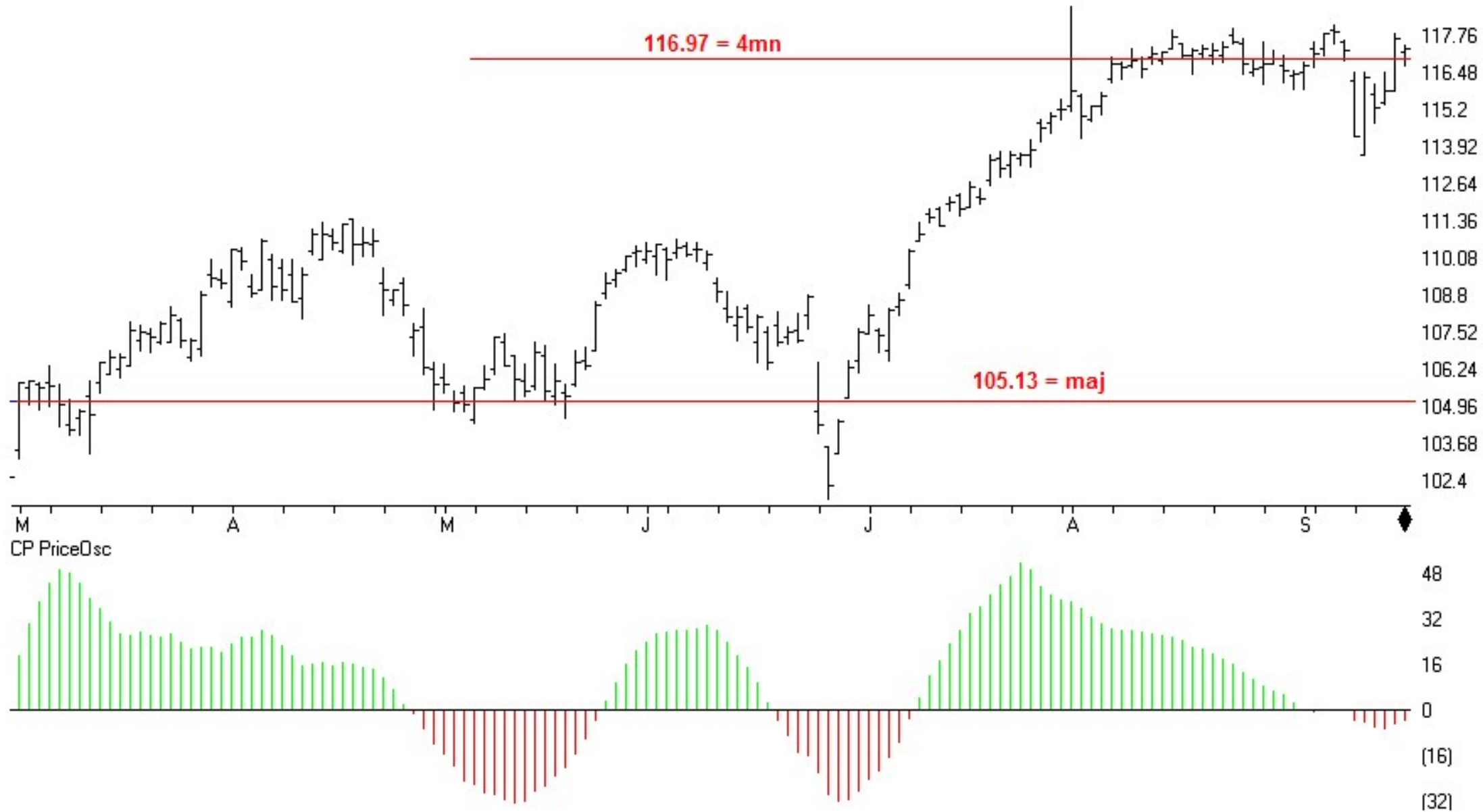
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



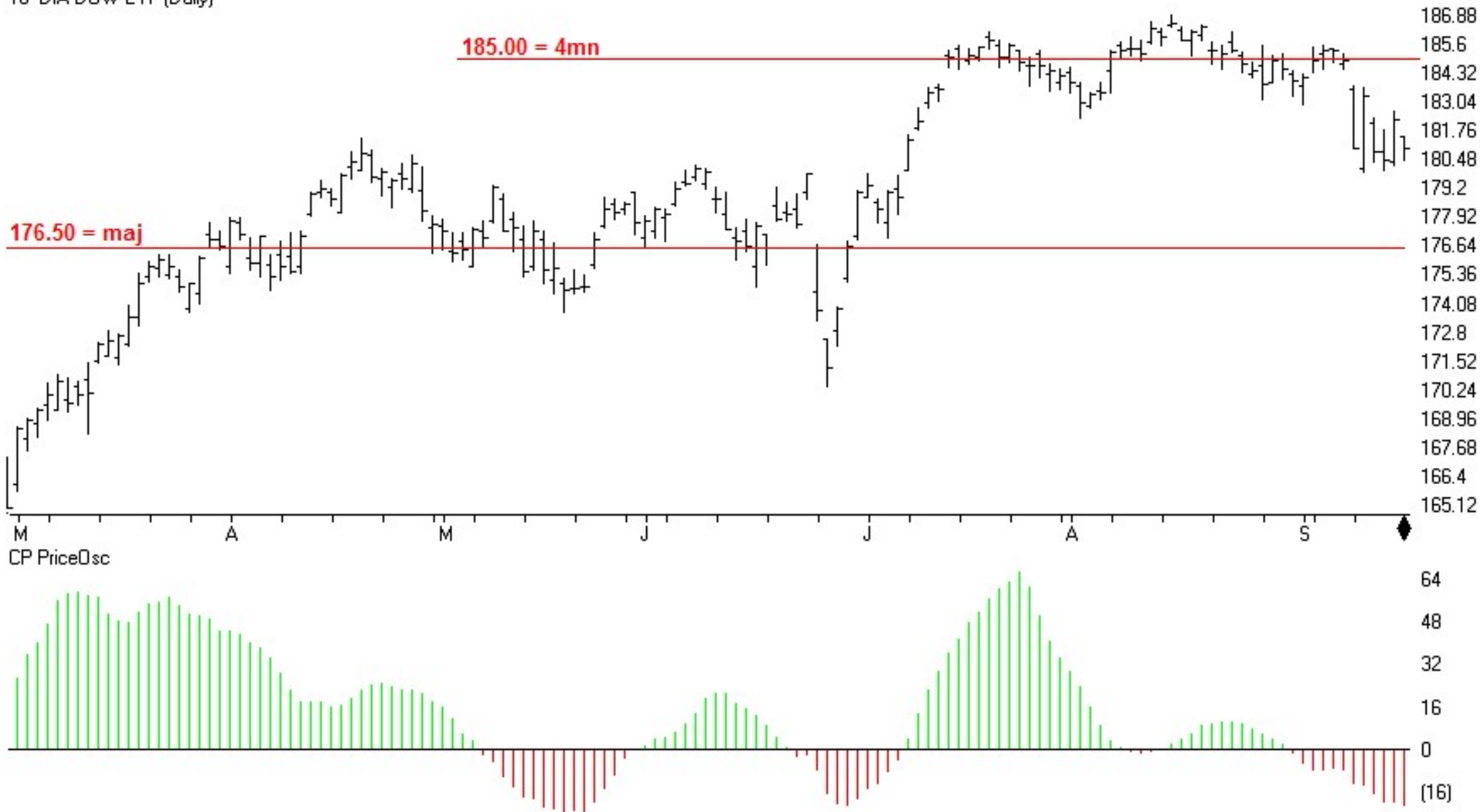
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

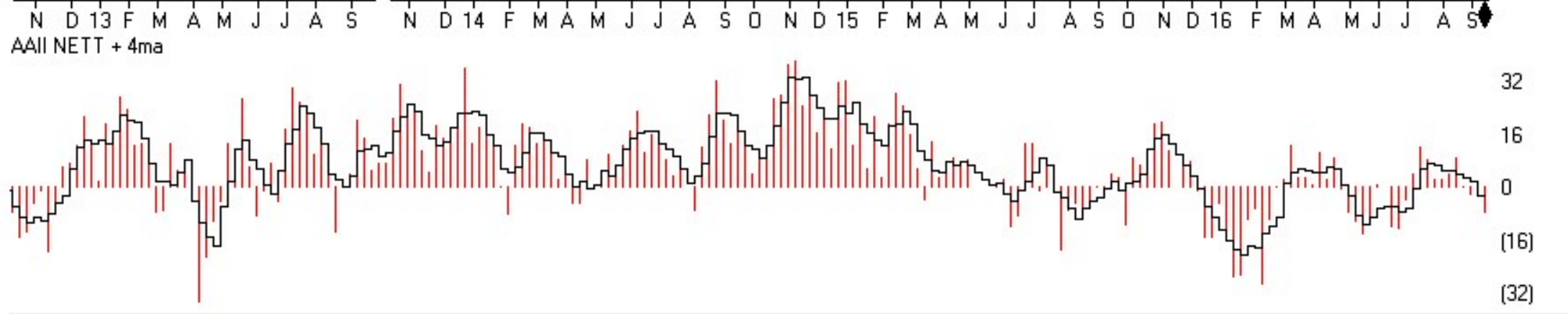
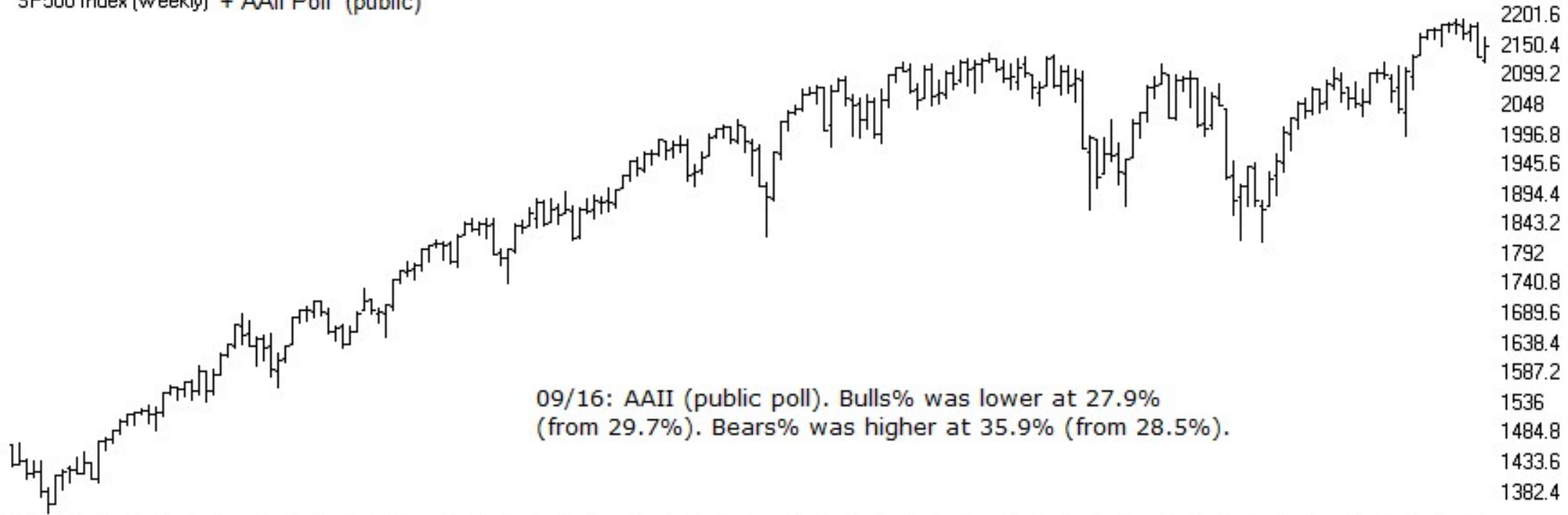


TSR Time Support/Resistance

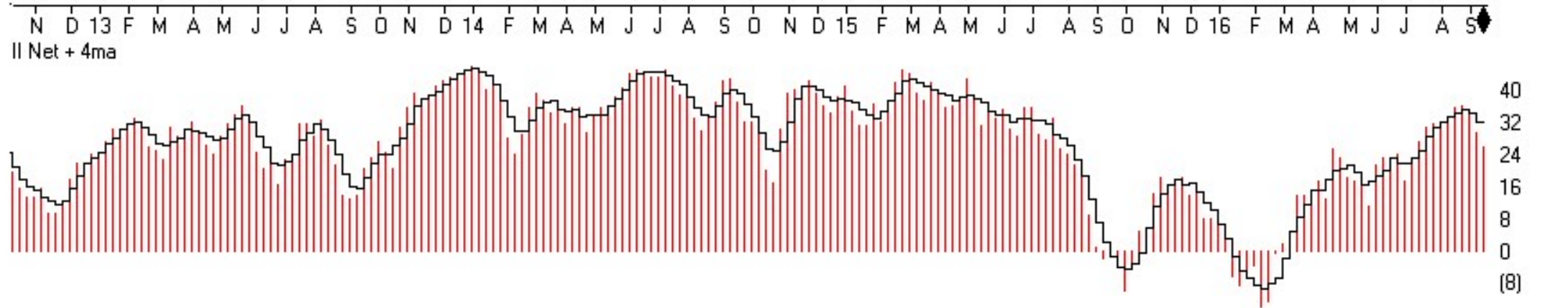
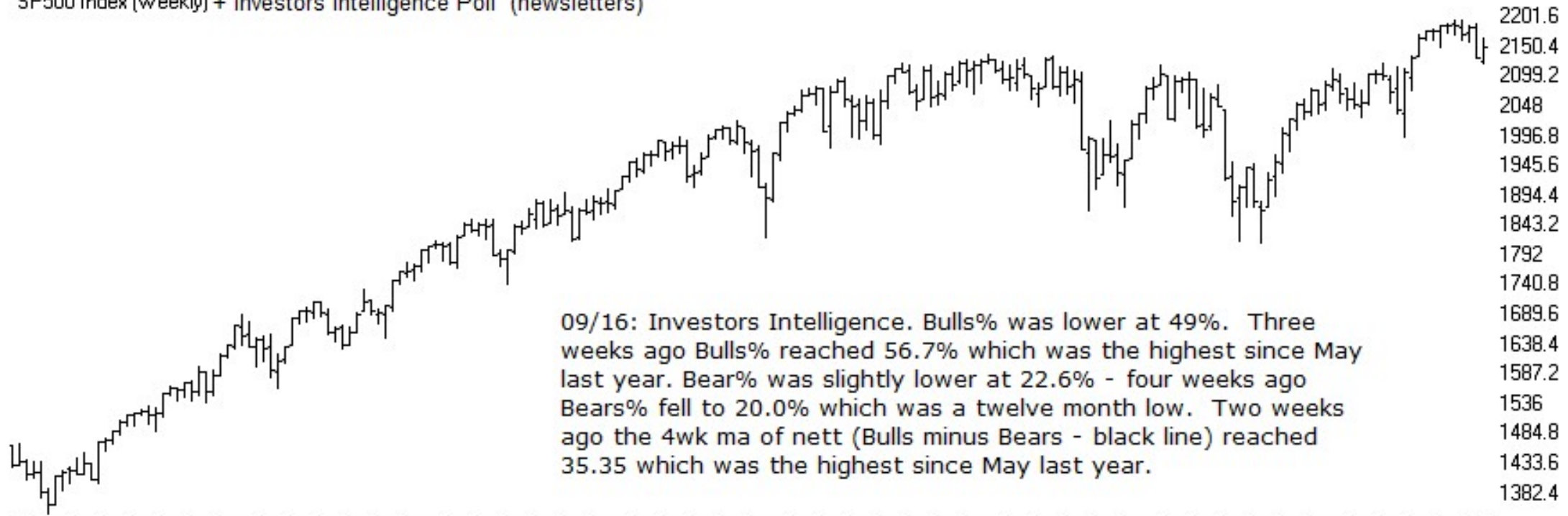
10 DIA DOW ETF (Daily)



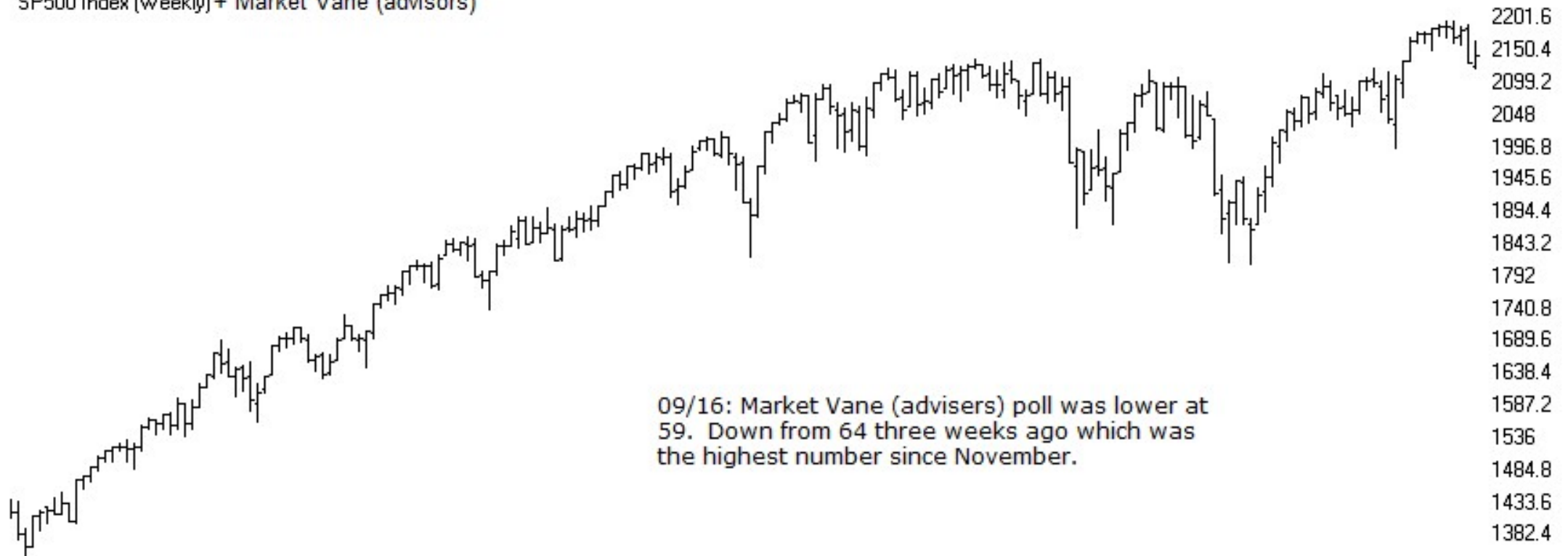
SP500 Index (Weekly) + AAI Poll (public)



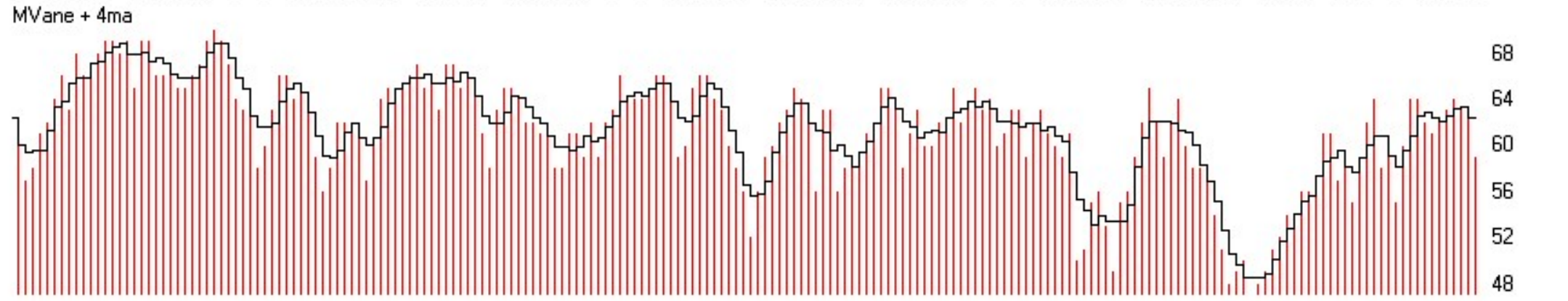
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



SP500 Index (Weekly) + Market Vane (advisors)

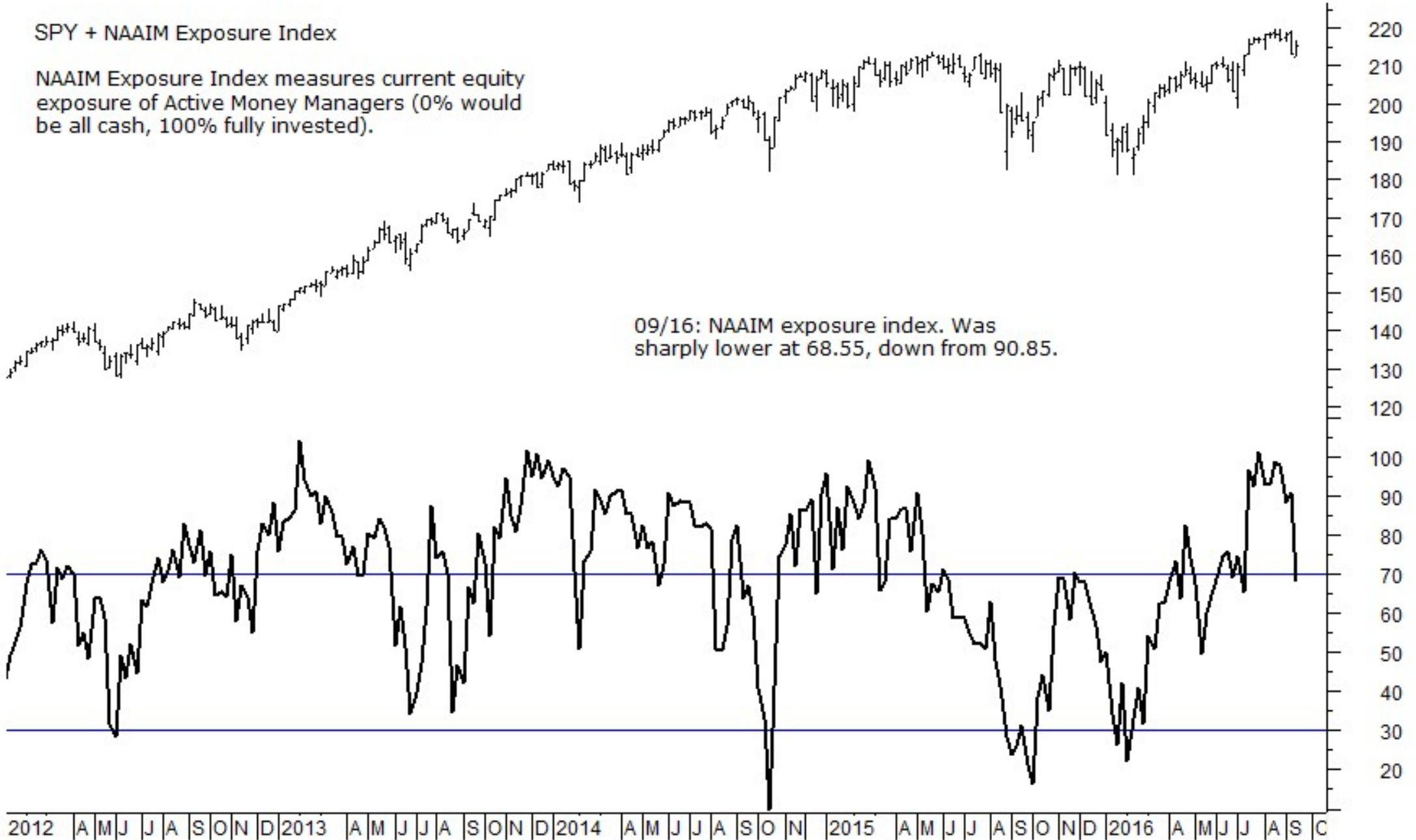


V D 13 F M A M J J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S

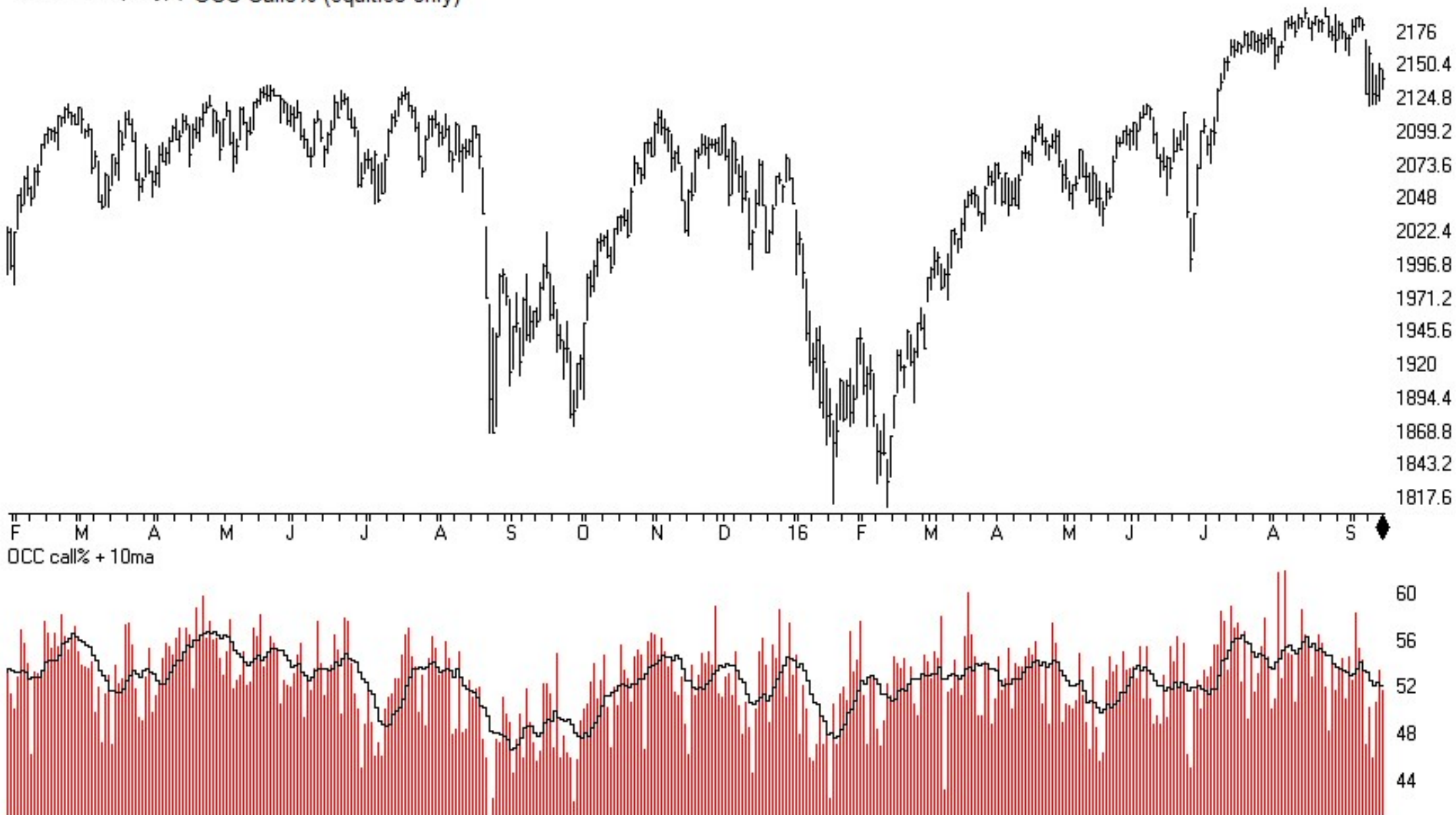


SPY + NAAIM Exposure Index

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

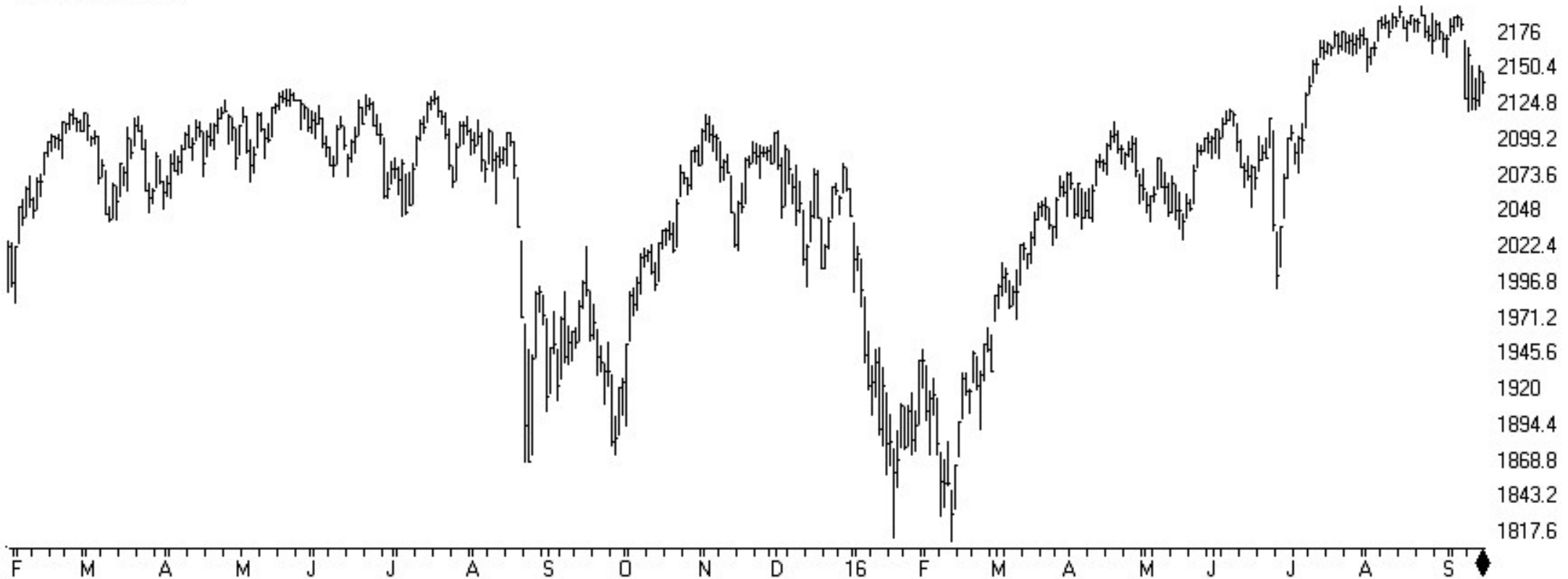


SP500 Index (Daily) + OCC Calls% (equities only)

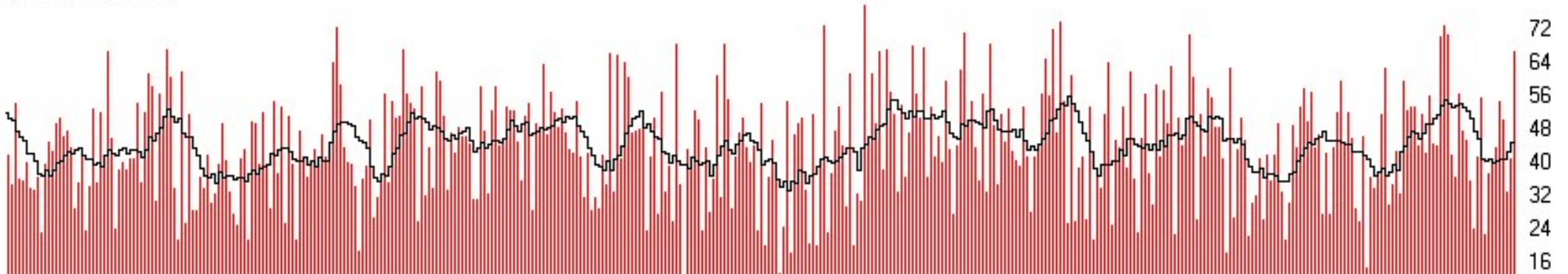


unlike other option ratios, OEX is usually considered a smart-money indicator.

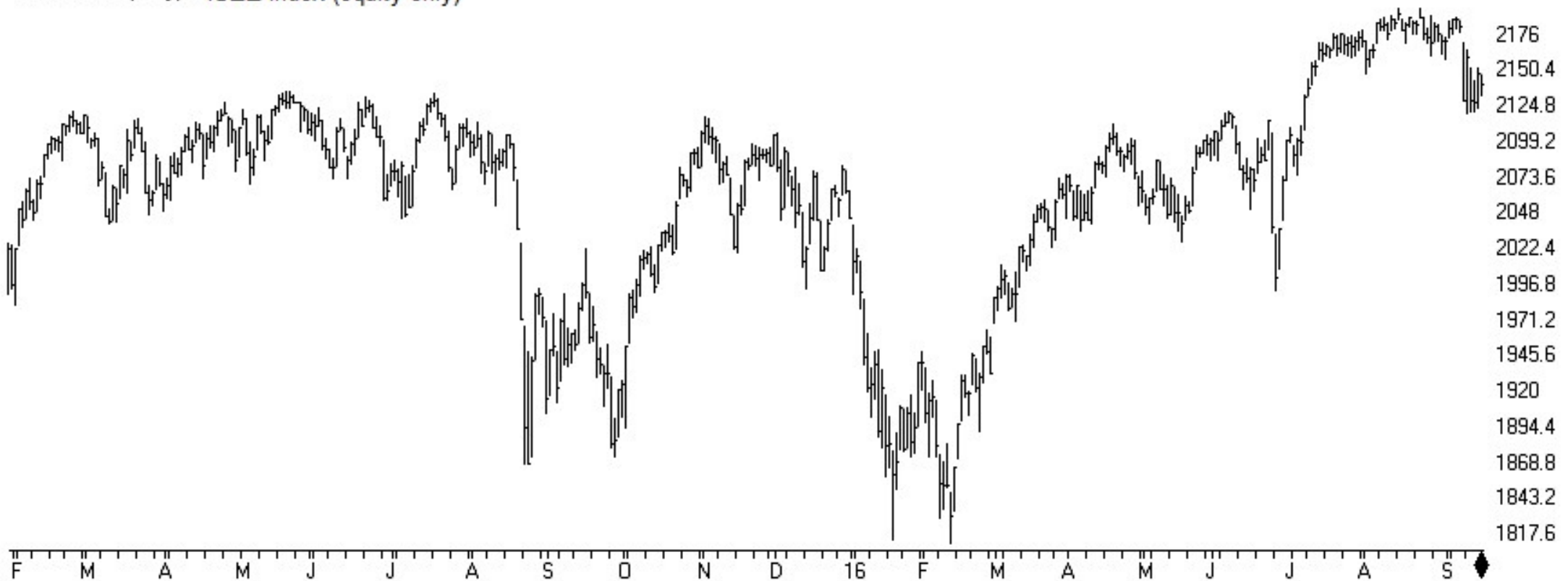
SP500 Index (Daily)



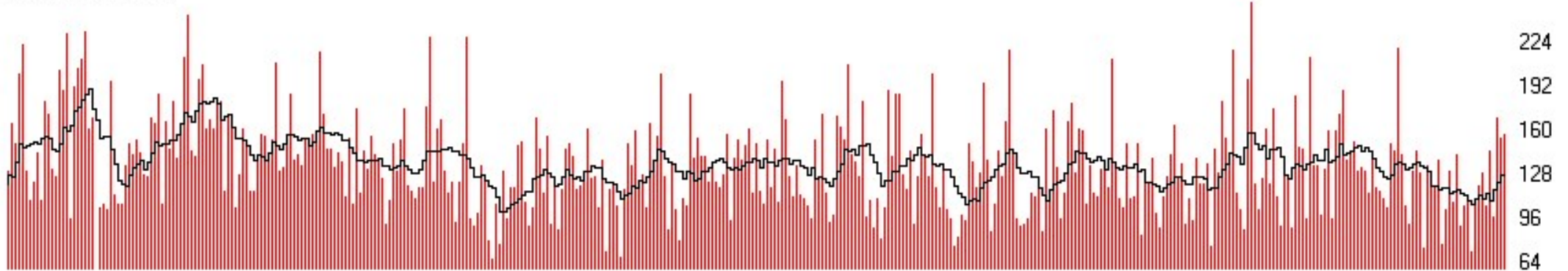
OEX Call% + 10ma



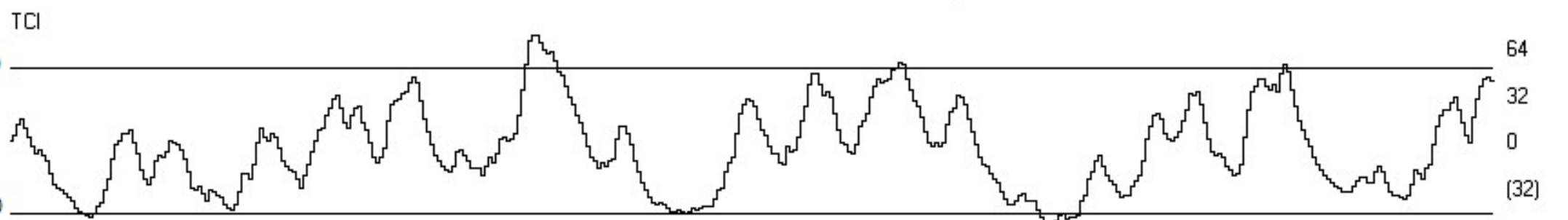
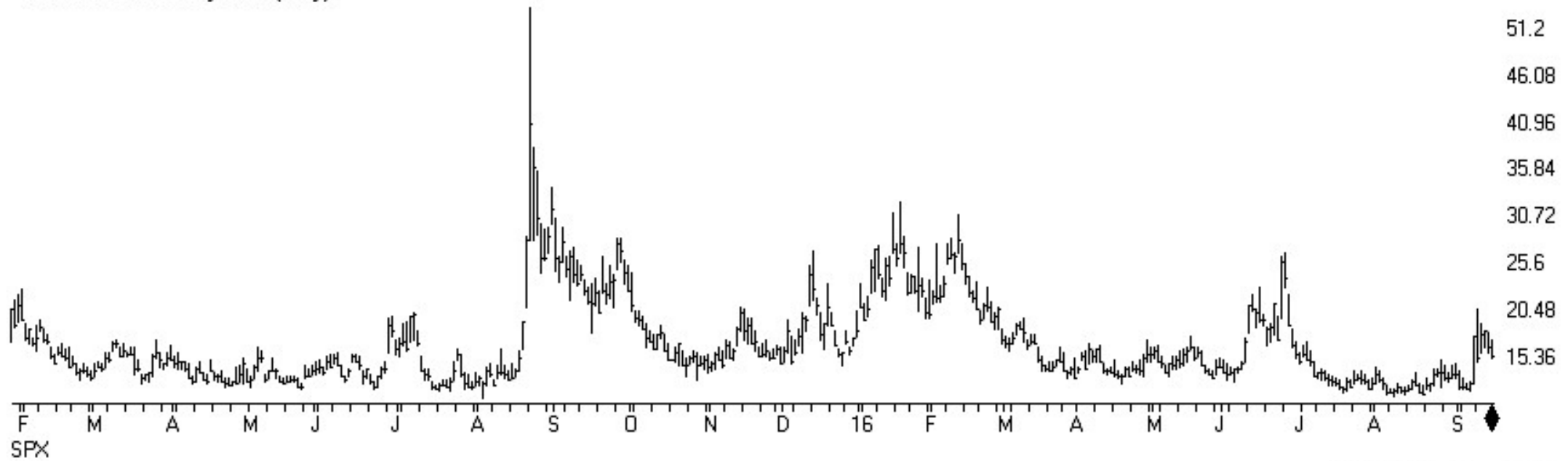
SP500 Index (Daily) + ISEE Index (equity only)



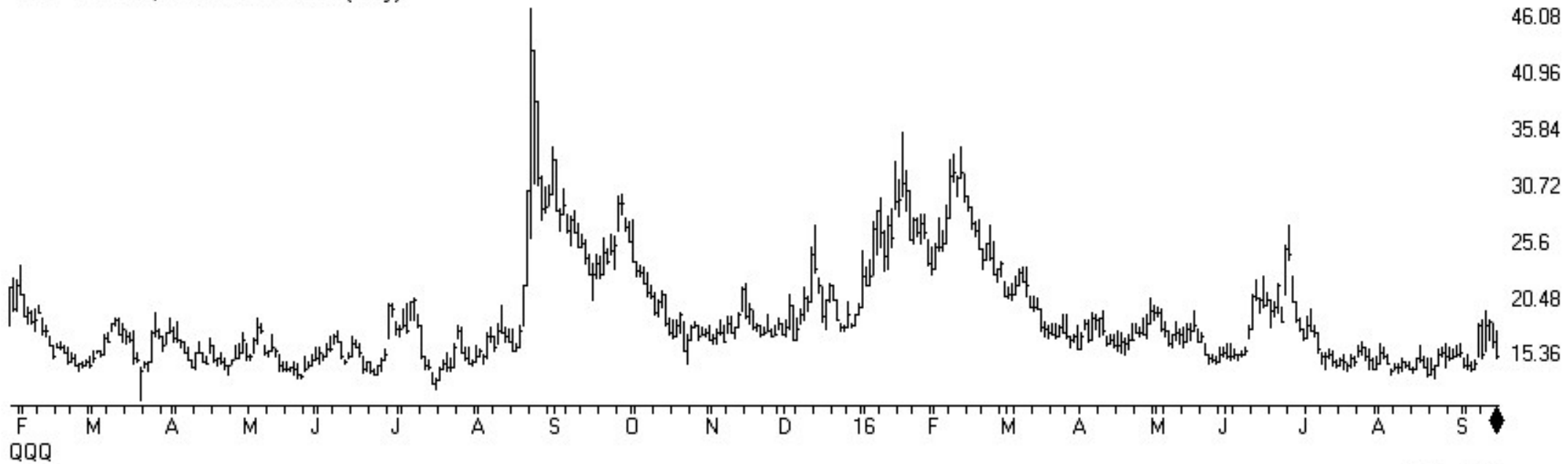
ISEE Equity+10ma



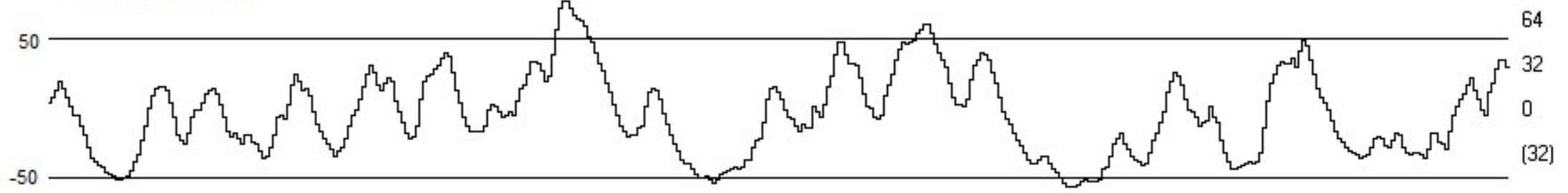
VIX - S&P 500 Volatility Index (Daily)



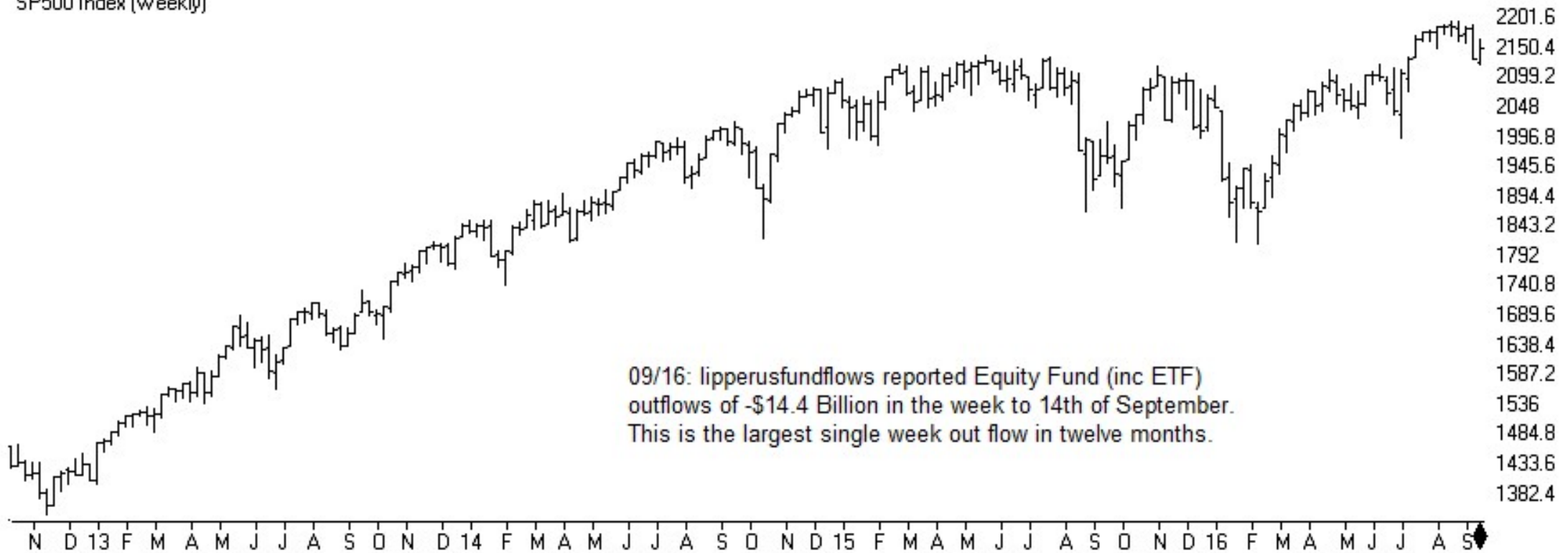
VXN - NASDAQ VOLATILITY INDEX (Daily)



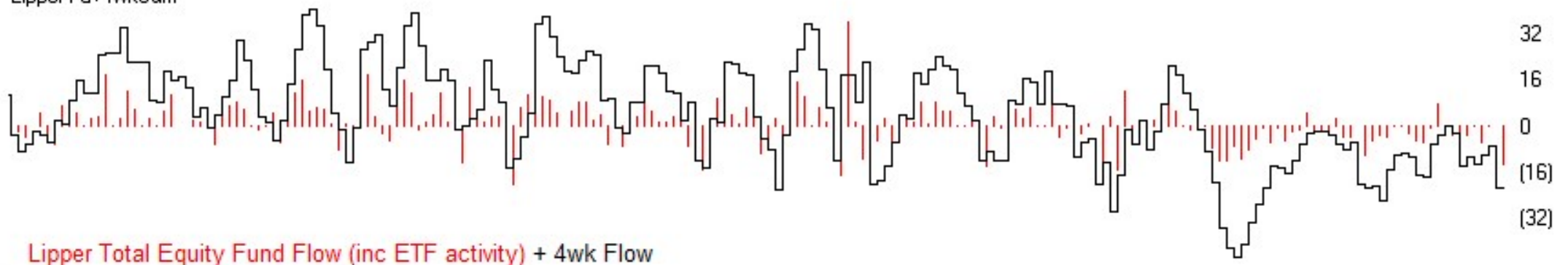
TCI based on VXN



SP500 Index (Weekly)

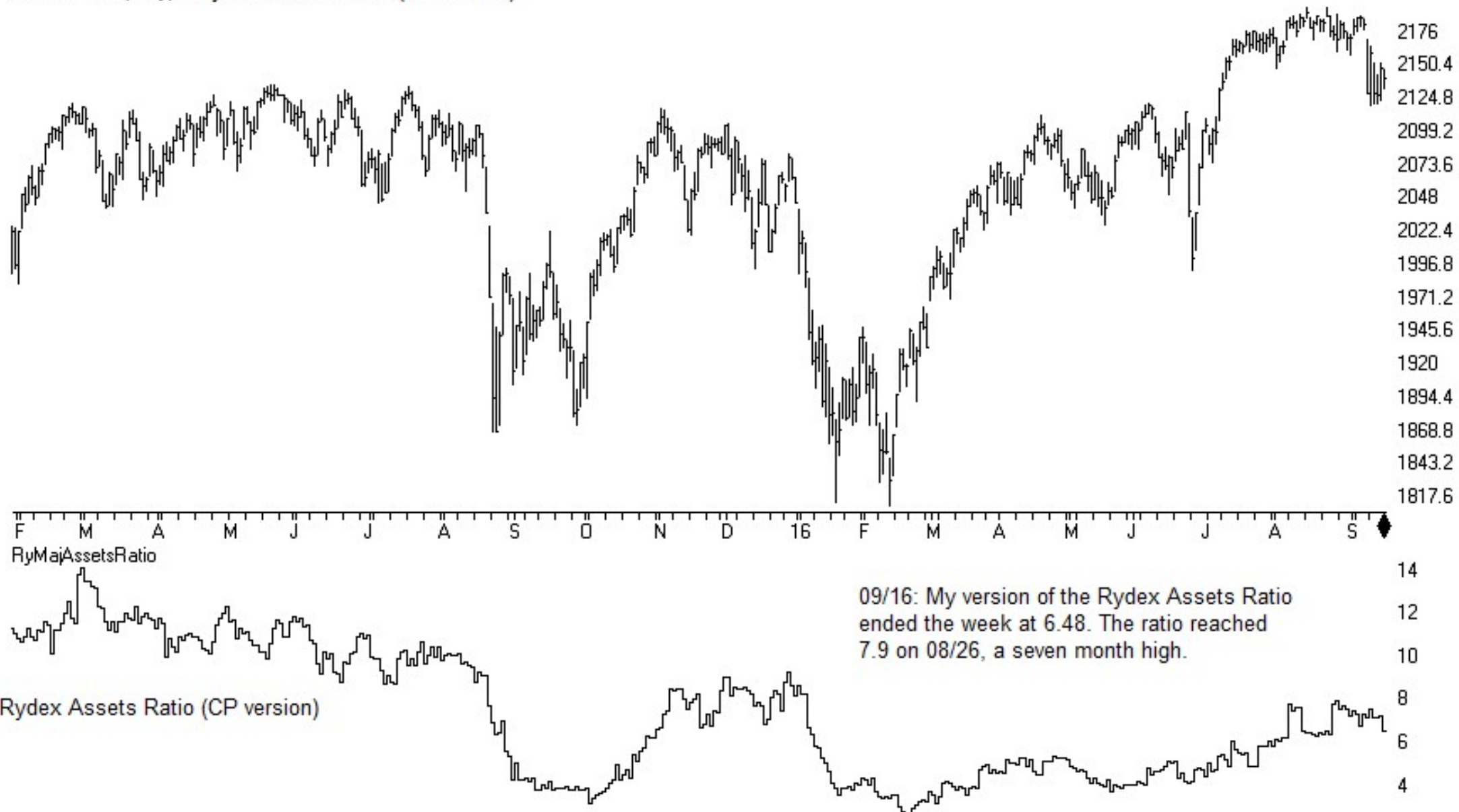


Lipper Fd+4wkSum



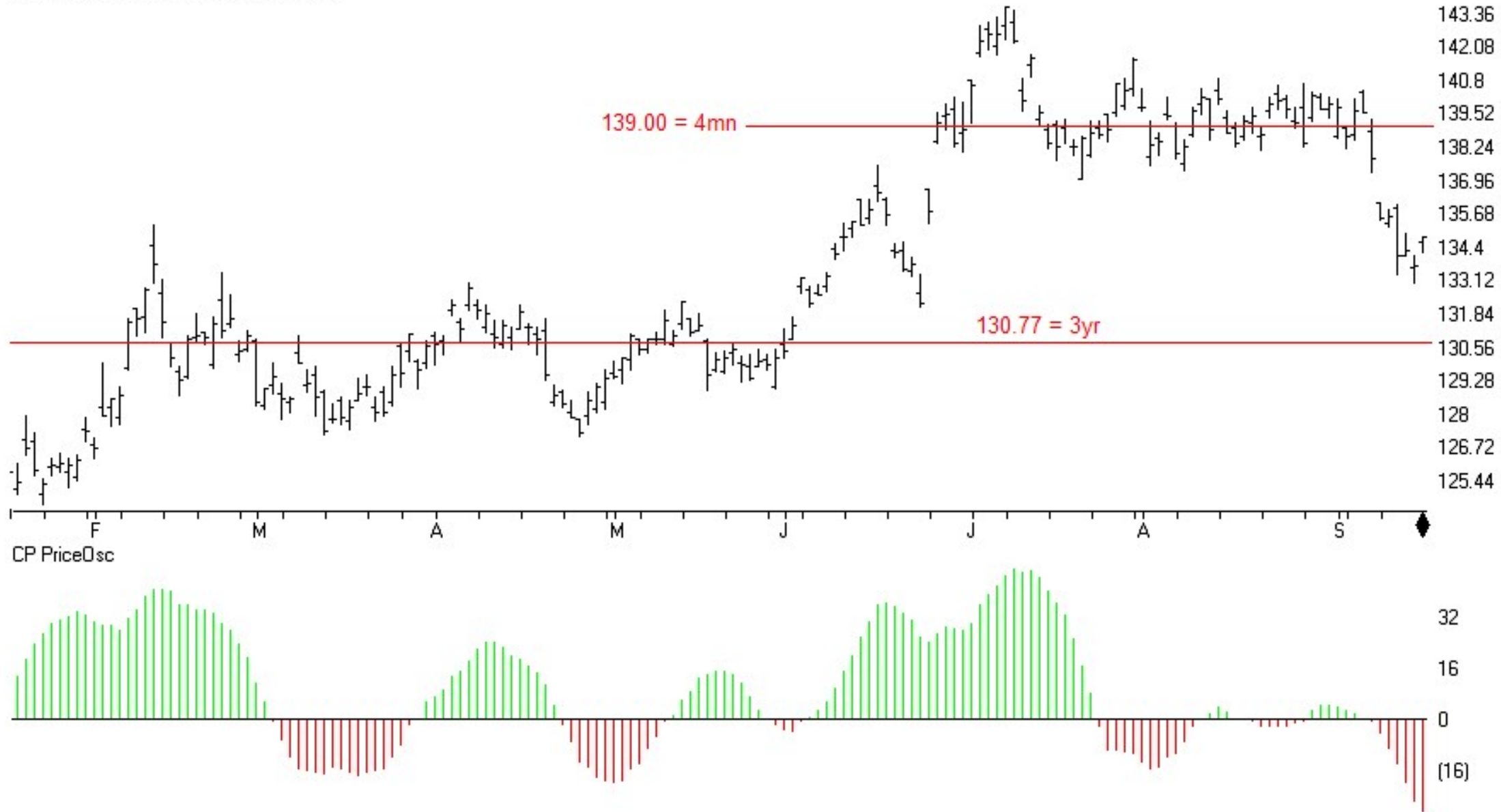
Sentiment

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



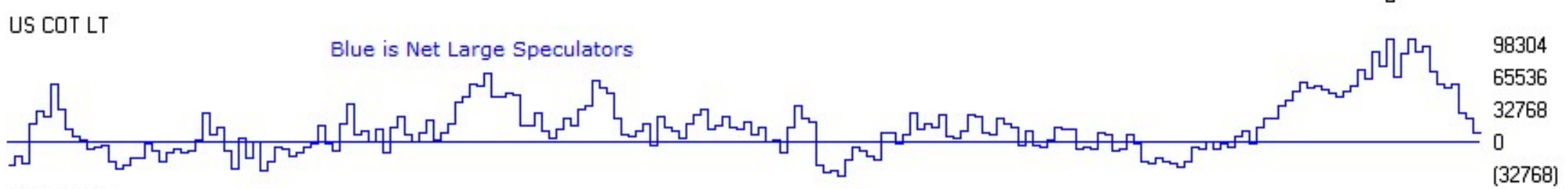
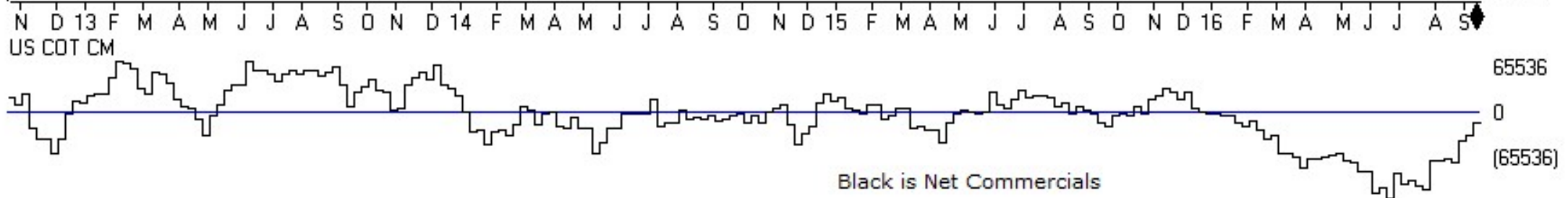
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

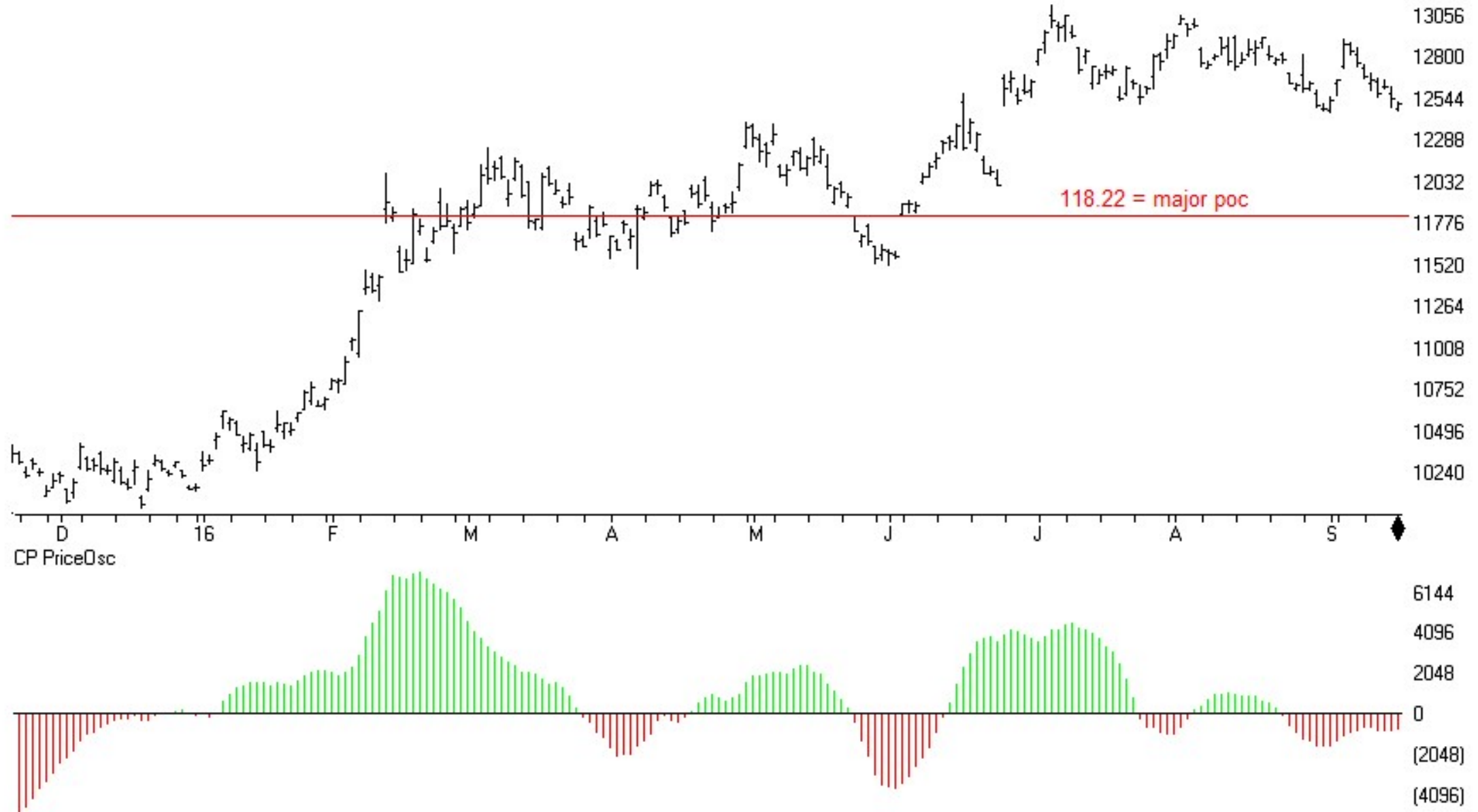


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/13/16	100.0	100.0	0.0	0.0	0.0	100.0	35.7	40.0	41.7
09/06/16	100.0	87.1	0.0	0.0	3.8	98.8	40.5	45.7	43.2

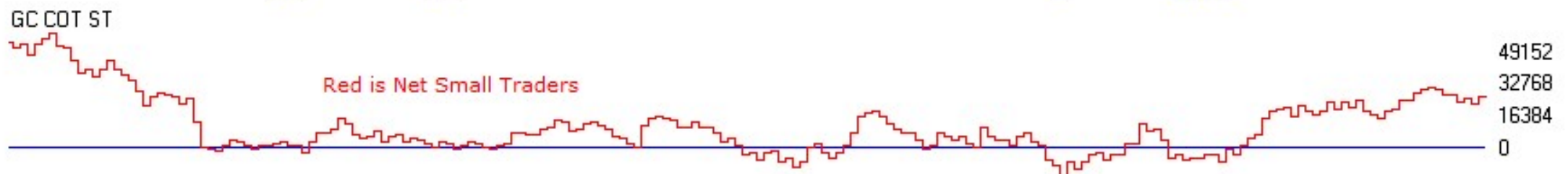
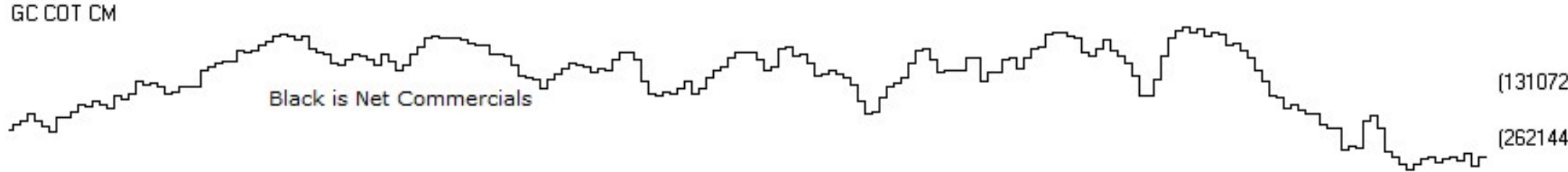
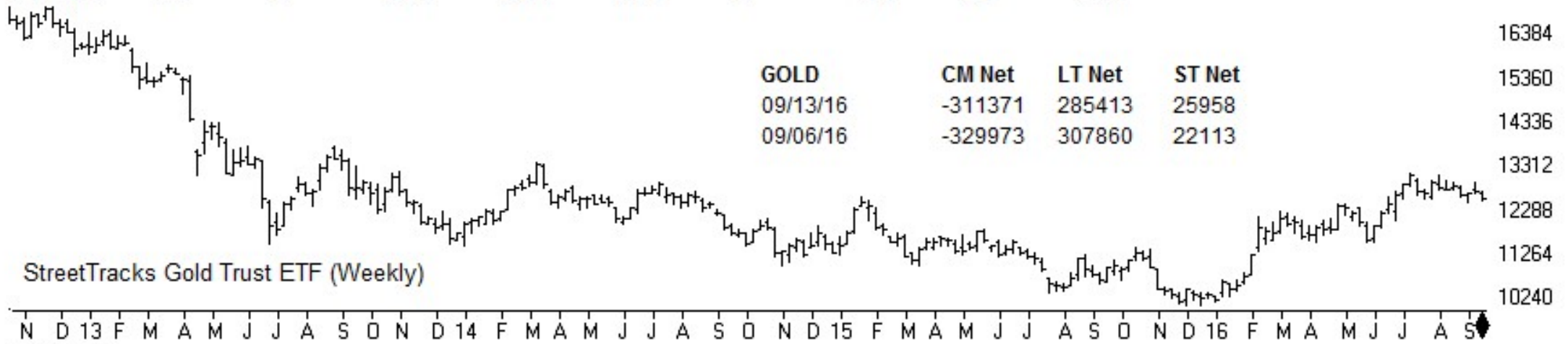
T-Bonds	CM Net	LT Net	ST Net
09/13/16	-15925	7823	8102
09/06/16	-33972	24134	9838



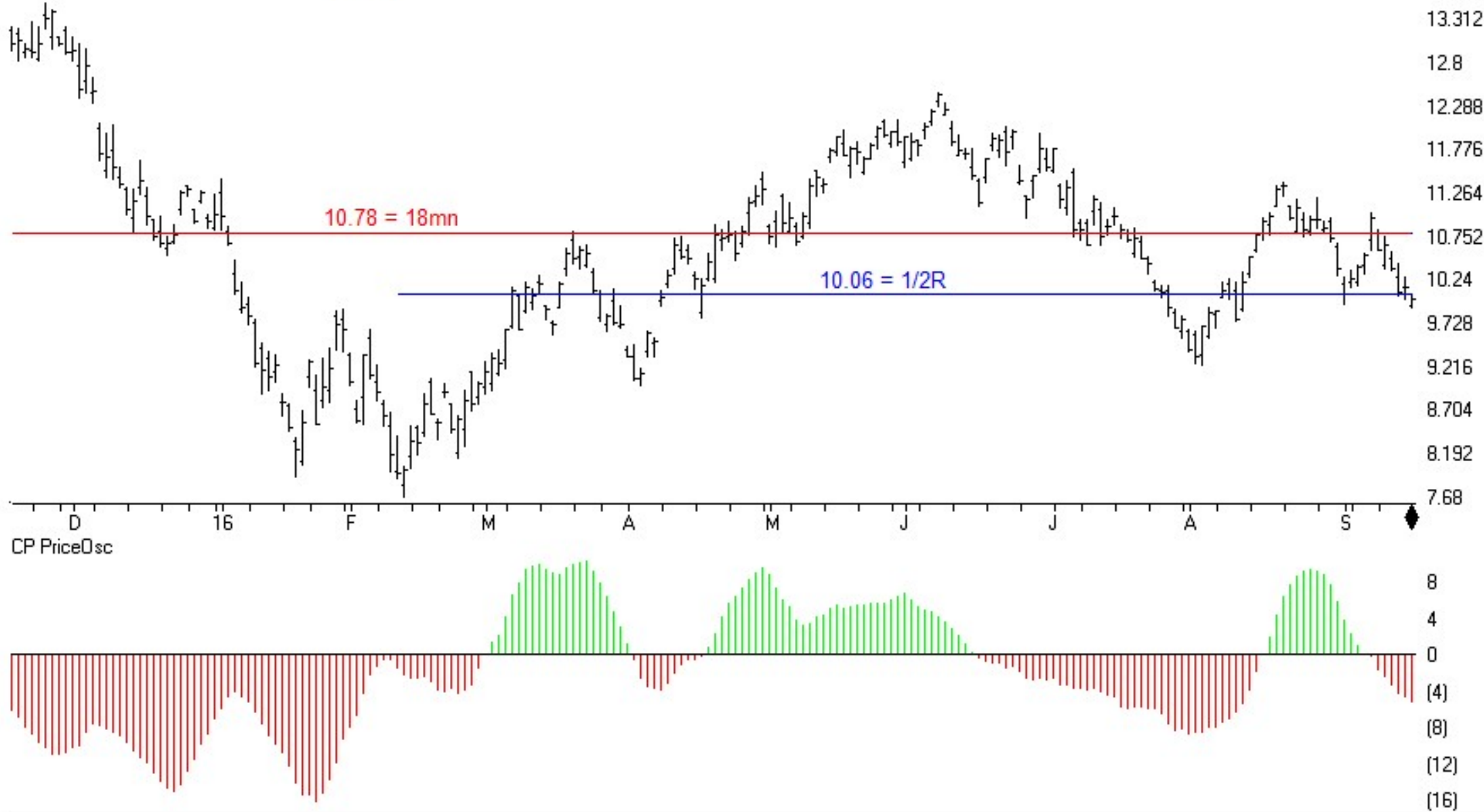
TSR Time Support/Resistance
STREETTRACKS GOLD TRUST ETF (Daily)



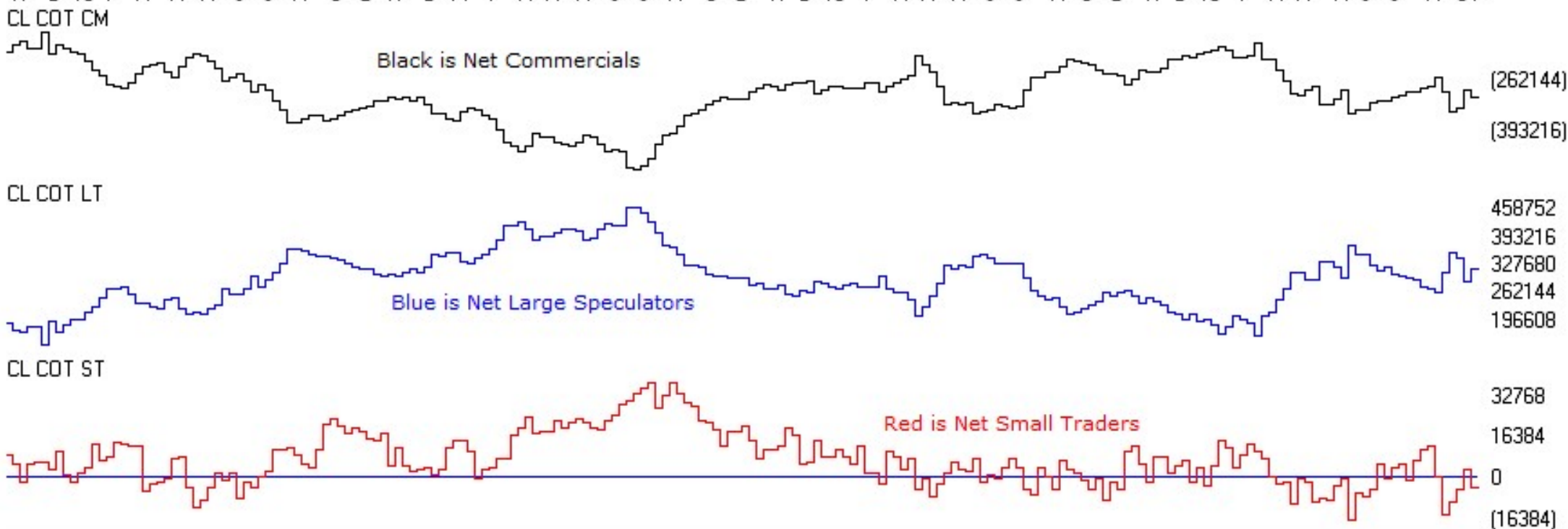
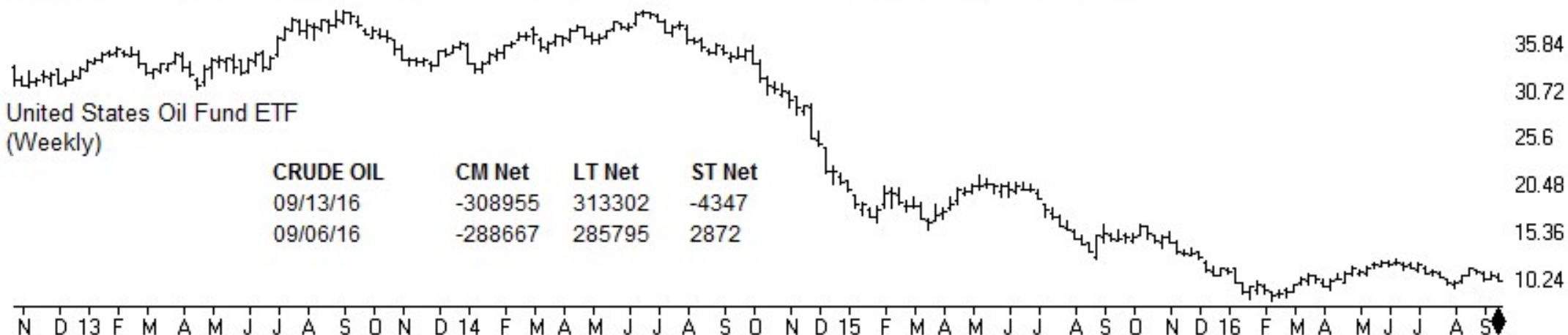
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/13/16	20.6	19.4	90.4	77.7	80.5	18.8	72.6	63.6	37.2
09/06/16	7.3	0	91.3	94.1	92.2	0	46.9	54	57.4



TSR Time Support/Resistance
43 UNITED STATES OIL FUND (Daily)(USO)

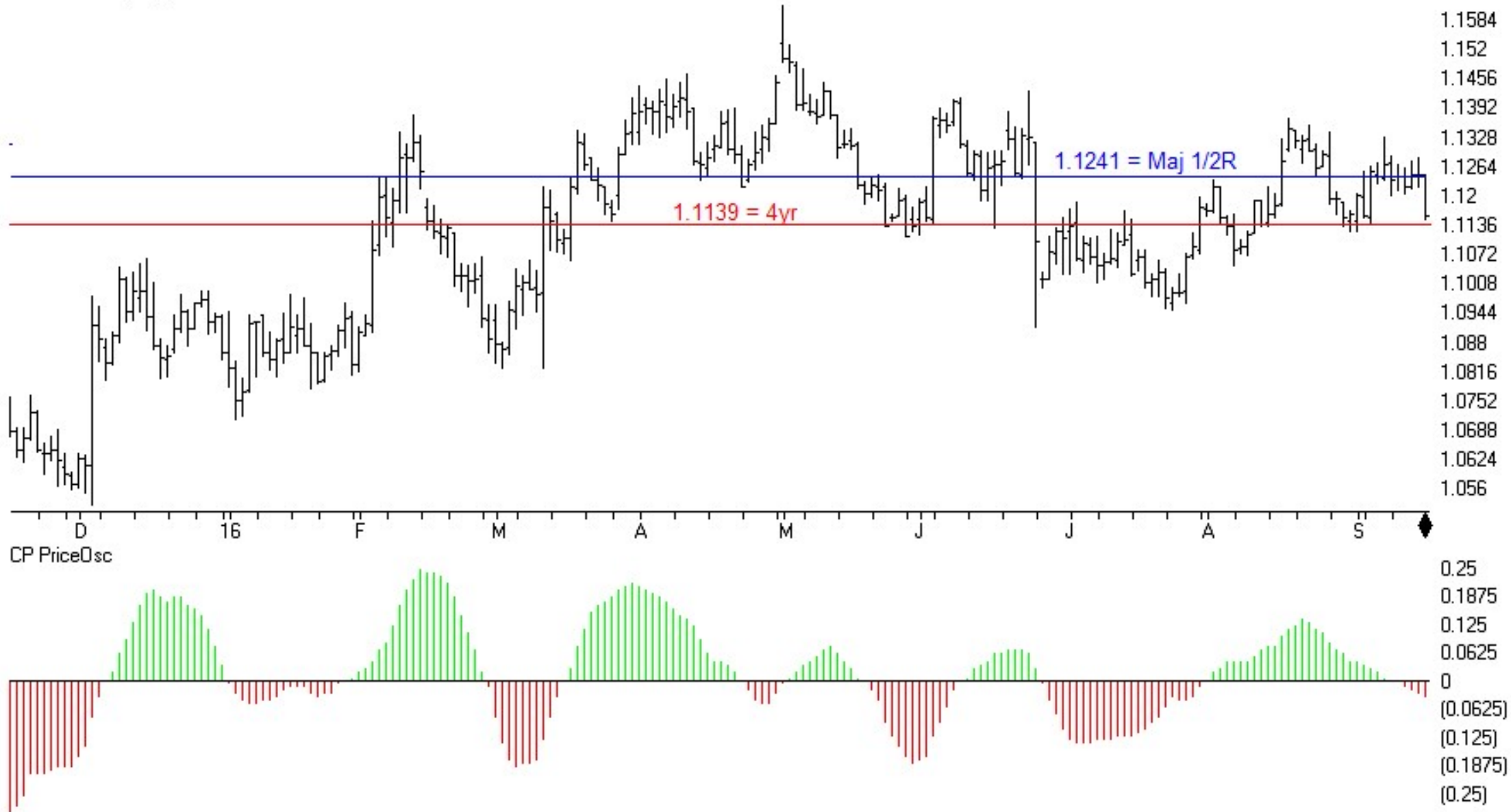


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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09/06/16	67.3	100.0	56.4	24.9	0.0	48.4	67.7	77.7	41.1

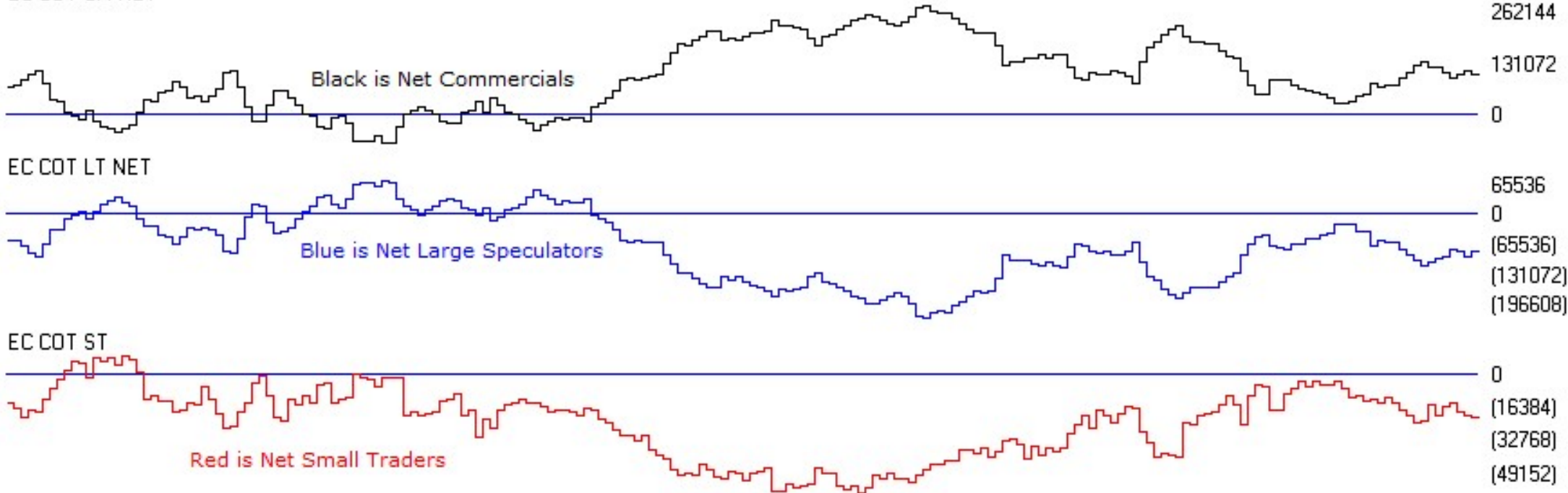
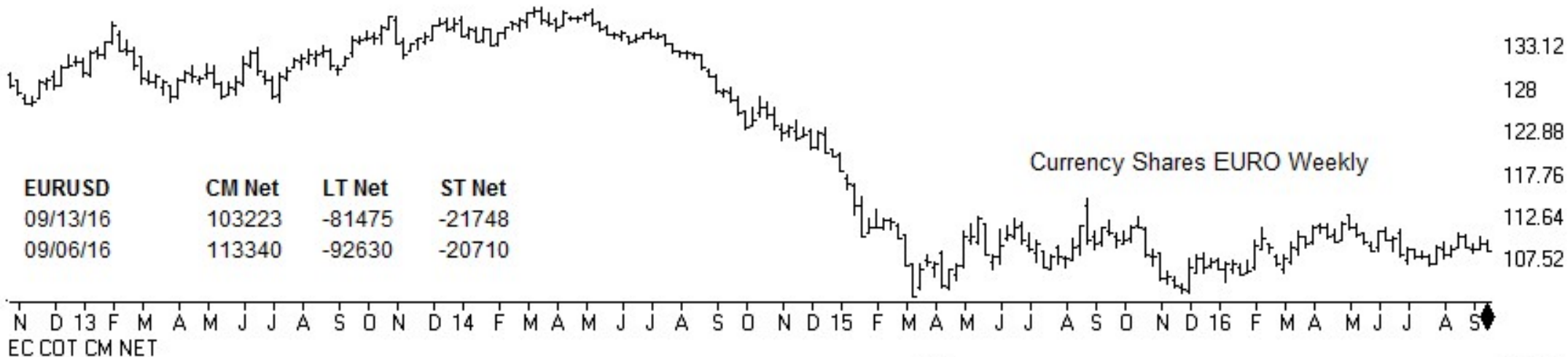


TSR Time Support/Resistance

51 EURUSD (Daily)

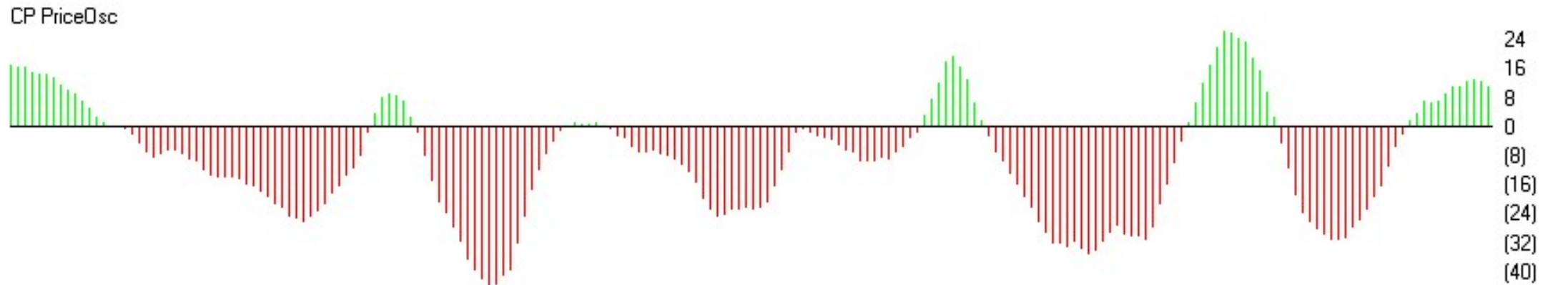


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/13/16	69.9	66.7	21.2	34.3	0.0	50.7	12.6	27.1	83.1
09/06/16	79.3	87.8	15.0	22.0	20.1	75.2	17.5	27.4	73.0

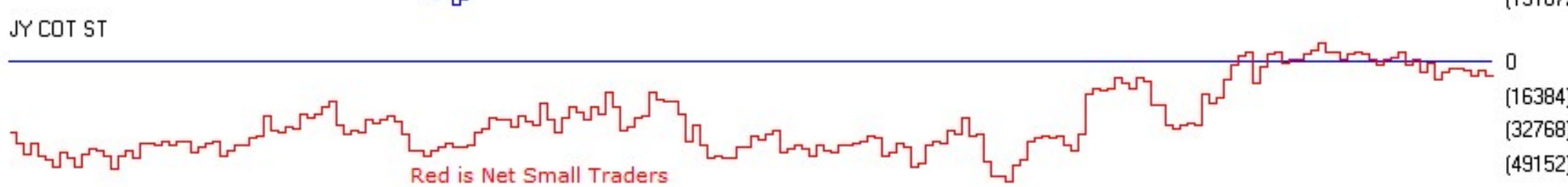
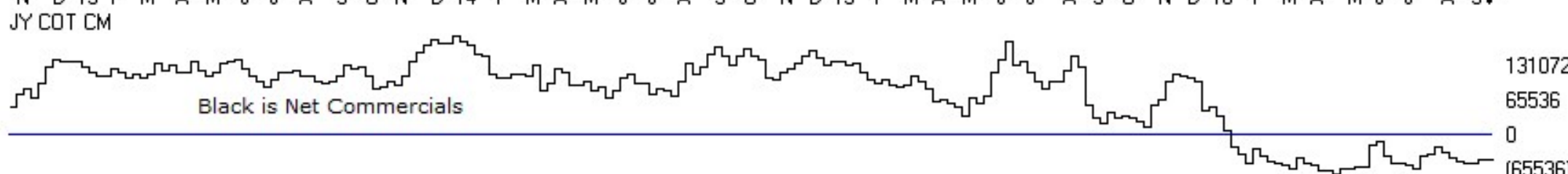
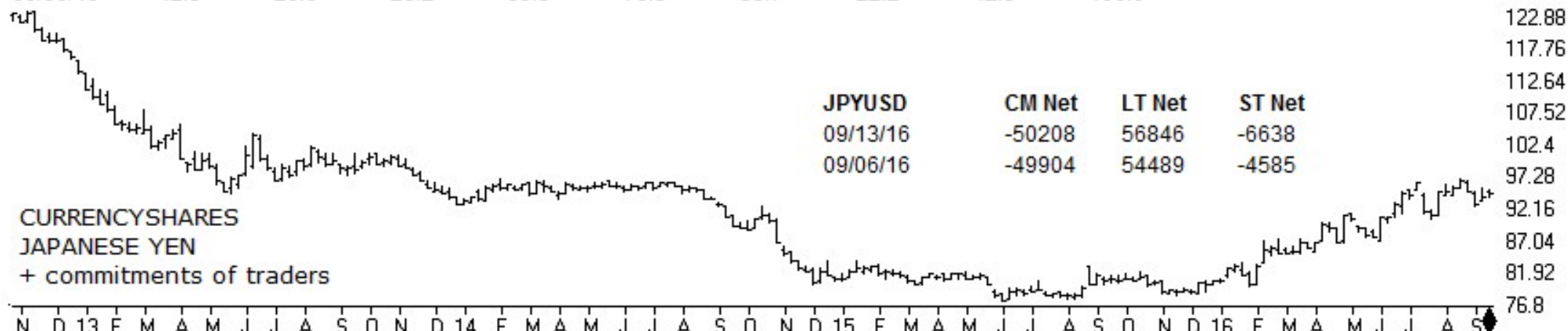




53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/13/16	42.1	21.2	19.5	73.7	72.2	30.1	10.4	10.4	81.2
09/06/16	42.5	20.6	28.2	69.5	76.3	38.7	22.2	42.5	100.0



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<http://www.chartprofitwebcast.com>