

ChartProfit

Charts to Friday 18th November 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 11/12

	-5	-4	-3	-2	↓
NYSE	38	31	27	55	61
NasDaq	41	32	26	61	67
SP500	36	34	27	54	60
ND100	40	35	25	63	74
R2000	39	30	25	69	75

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

11/18: AAll (public poll). Bulls% higher 46.7% which is the highest since February 2015 and up from 23.6% just two weeks ago. Bears% was lower at 26.6% (from 29.3%). The nett (Bulls minus Bears) at 20.1 is a twelve month high.

11/18: Investors Intelligence. Bulls% was higher at 51% (from 42.9%). Bear% was lower at 23.5% (from 25.7%). The 4wk ma of nett (Bulls minus Bears), the black line, is at 21.52, up from 19.42 previous week which was a twenty two week low.

11/18: Market Vane (advisers) poll was higher at 61 (from 59).

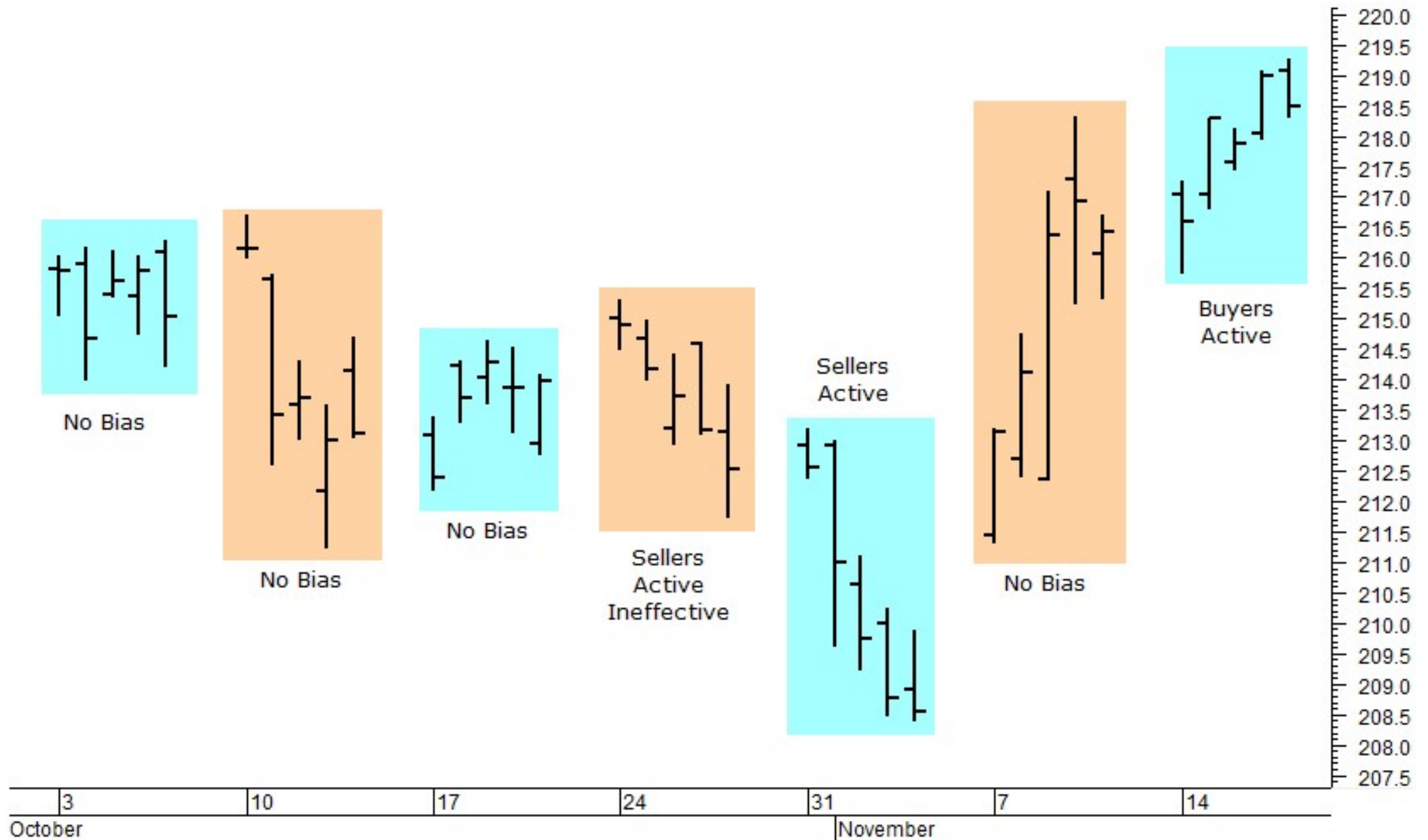
11/18: NAAIM exposure index. Was higher at 83.42.

Mutual Fund Flow:

11/18: My version of the Rydex Assets Ratio ended the week at 5.54. On 08/26 the ratio reached 7.90, the highest ratio for the last ten months.

11/18: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$23.6 Billion which is the largest single weekly inflow since December 2014.

SPY Weekly Structure

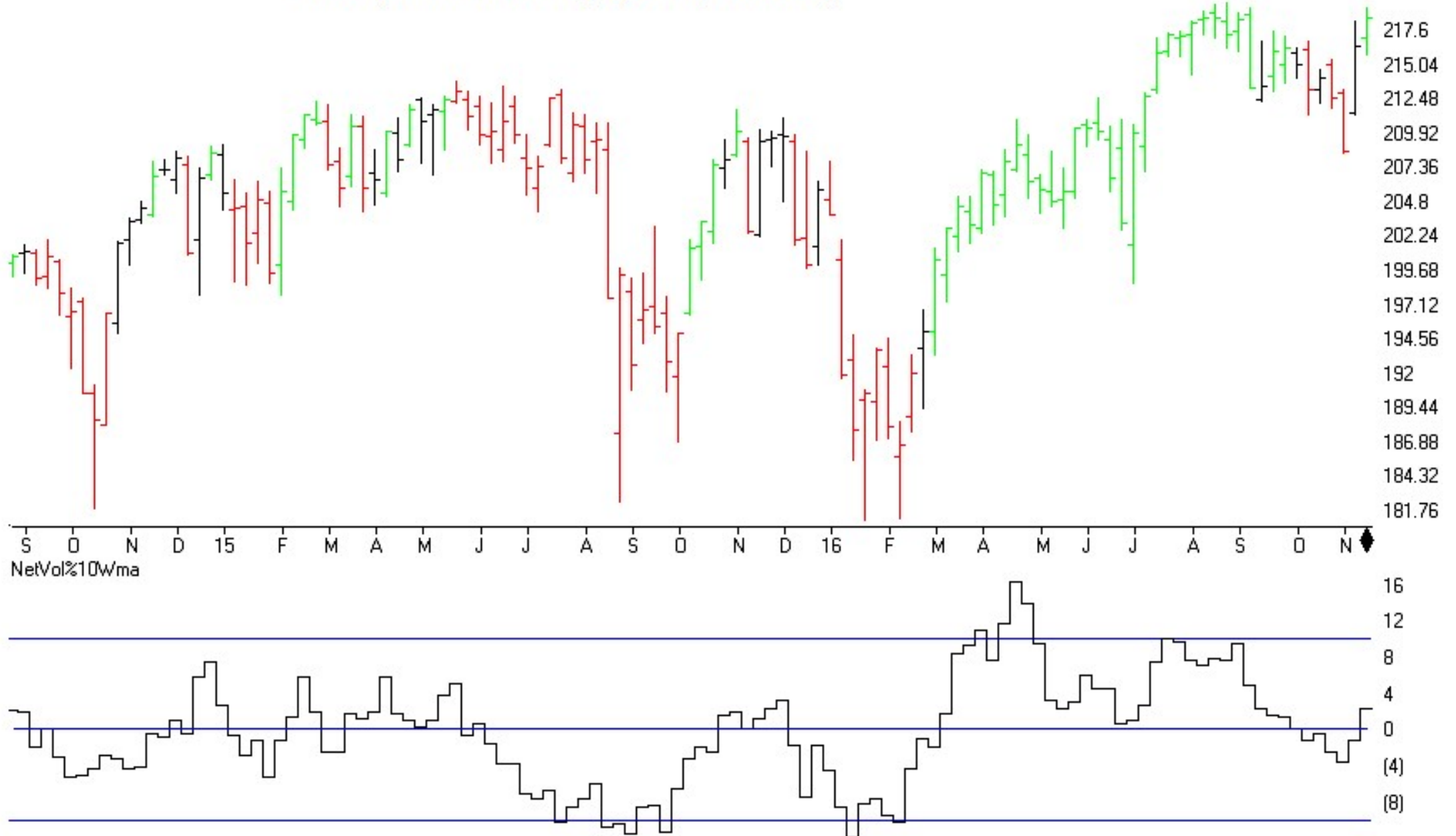


Commitments of Traders

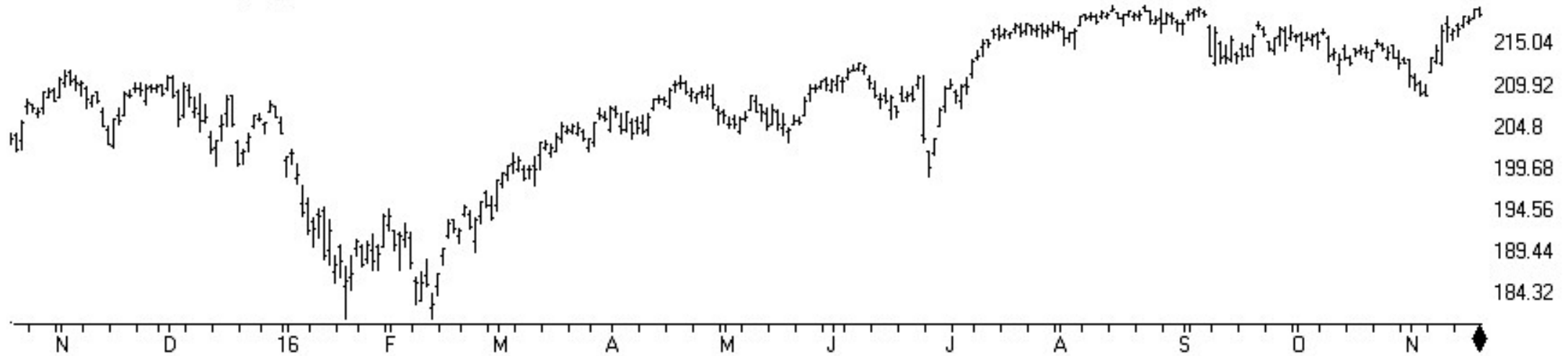
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	81.9	72.9	18.3	55.2	20.2	10.3	17.9	36.1	83.5
11/08/16	84.3	54.8	6.1	84.6	50.9	1.0	5.8	32.0	93.7
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	100	64	15.2	0	0	42.8	37.4	78.8	70.6
11/08/16	68.8	36.7	36.7	27.6	12.2	37.4	68.6	59.4	16.7
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	87.6	97.7	25.9	11.6	7.4	78.9	44.0	21.0	25.4
11/08/16	73.5	60.9	15.5	12.4	0.0	69.5	100.0	68.2	0.0
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	100.0	95.0	0.0	8.4	17.2	80.0	0.0	18.1	87.2
11/08/16	96.3	100.0	10.6	9.4	0.0	51.1	8.0	50.4	98.5
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	65.0	37.9	13.9	26.7	54.1	84.9	71.9	52.6	22.9
11/01/16	68.4	18.9	9.9	22.6	65.3	86.9	74.3	81.5	39.8
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	100.0	91.7	2.7	10.8	26.6	100.0	12.9	0.0	49.8
11/08/16	90.7	75.6	16.0	31.7	40.9	92.8	13.5	0.0	63.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	76.4	60.5	8.0	18.3	60.9	92.8	91.4	42.0	20.8
11/08/16	90.3	87.2	2.2	7.0	51.3	99.6	66.1	6.9	0.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	13.6	20.3	96.6	88.1	85.2	0.5	48.0	20.7	44.9
11/08/16	2.6	12.3	100.0	95.9	91.0	1.0	85.3	16.3	1.9

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



MARKET CHART NYSE (Daily)



NetVol%10ma



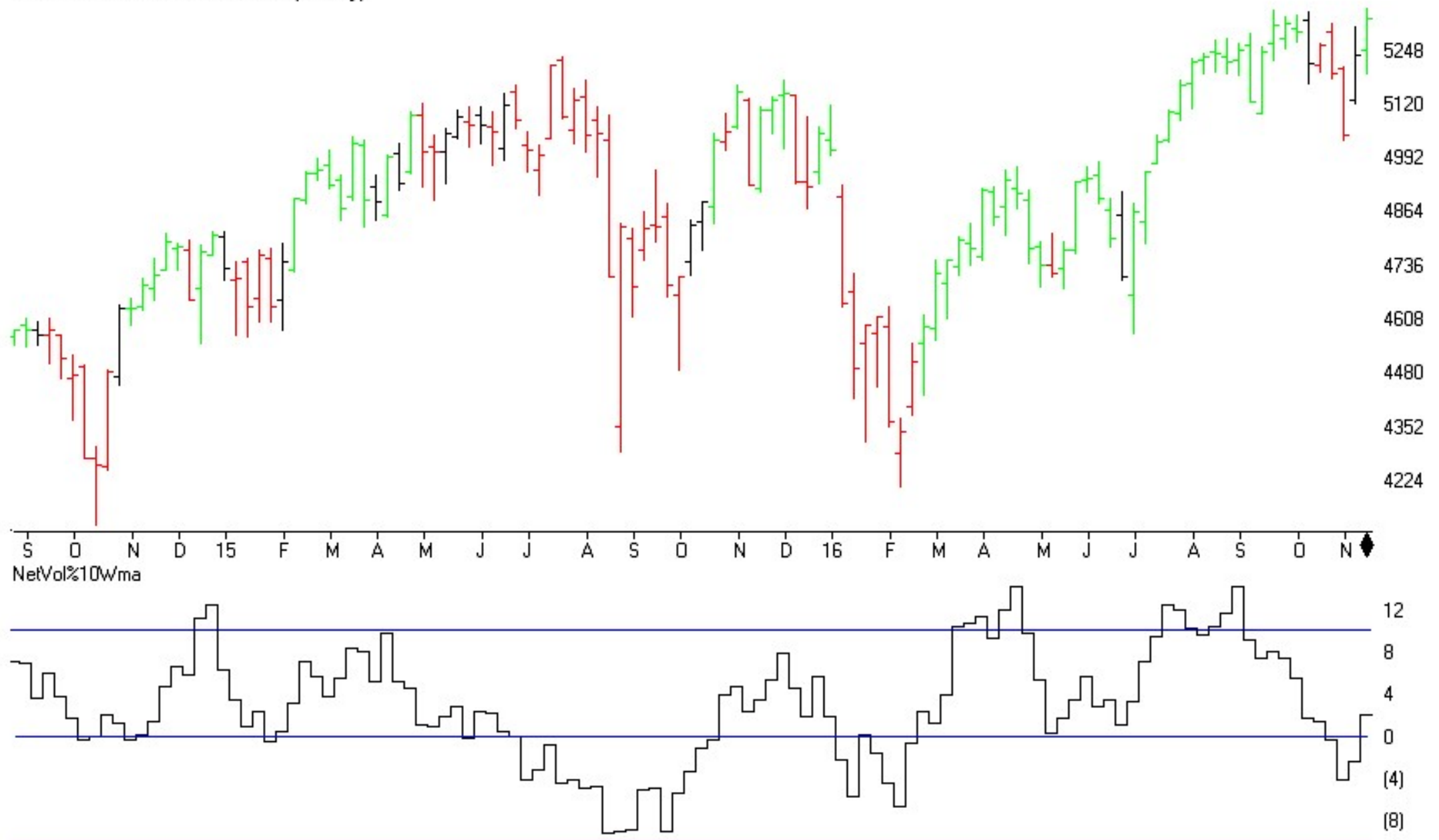
Nyse %NNH25 (+ 5ma)



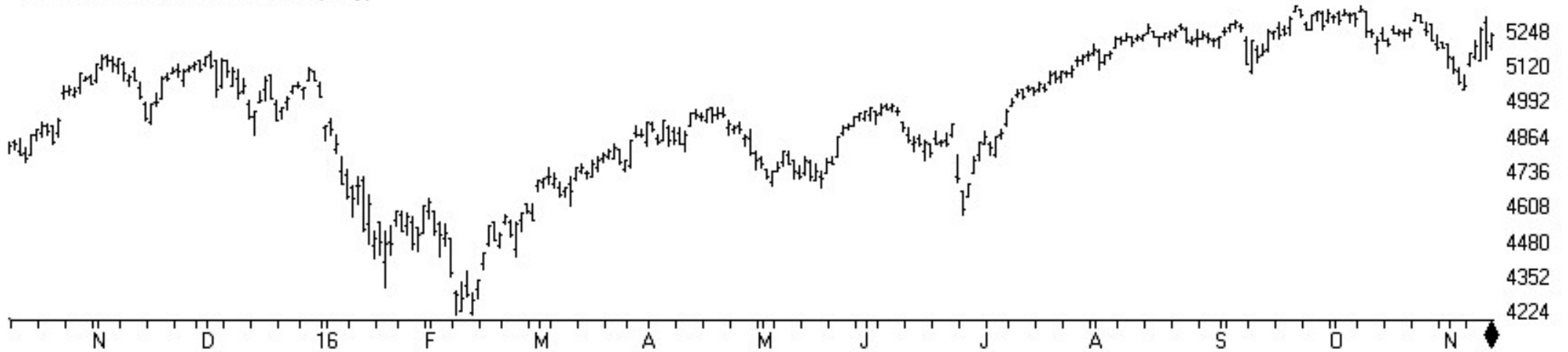
Nyse Bullish% *bullish % shows percent stocks > 50day ma*



MARKET CHART NASDAQ 1800 (Weekly)

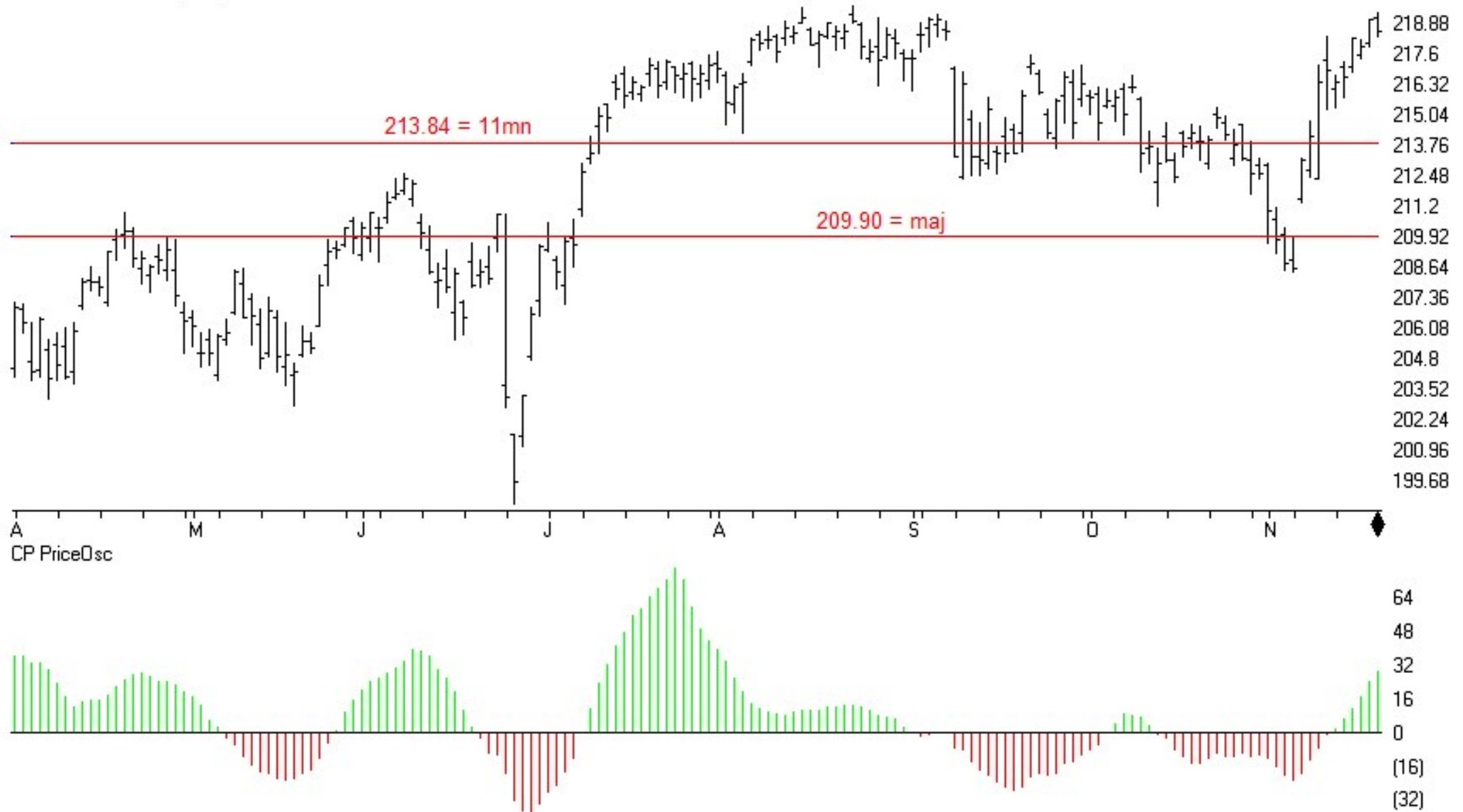


MARKET CHART NASDAQ 1800 (Daily)



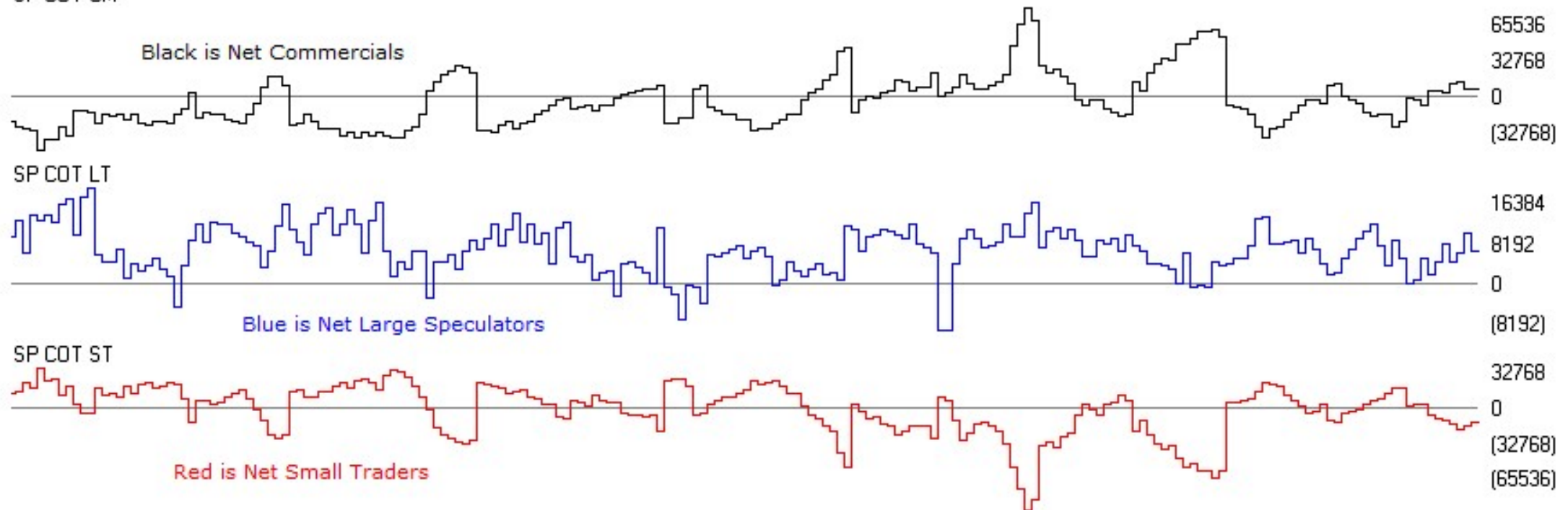
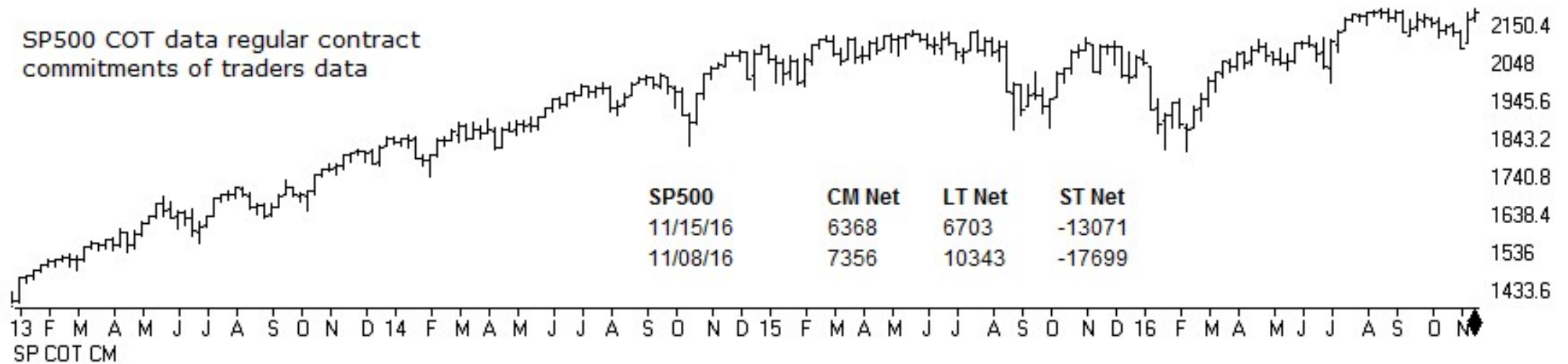
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



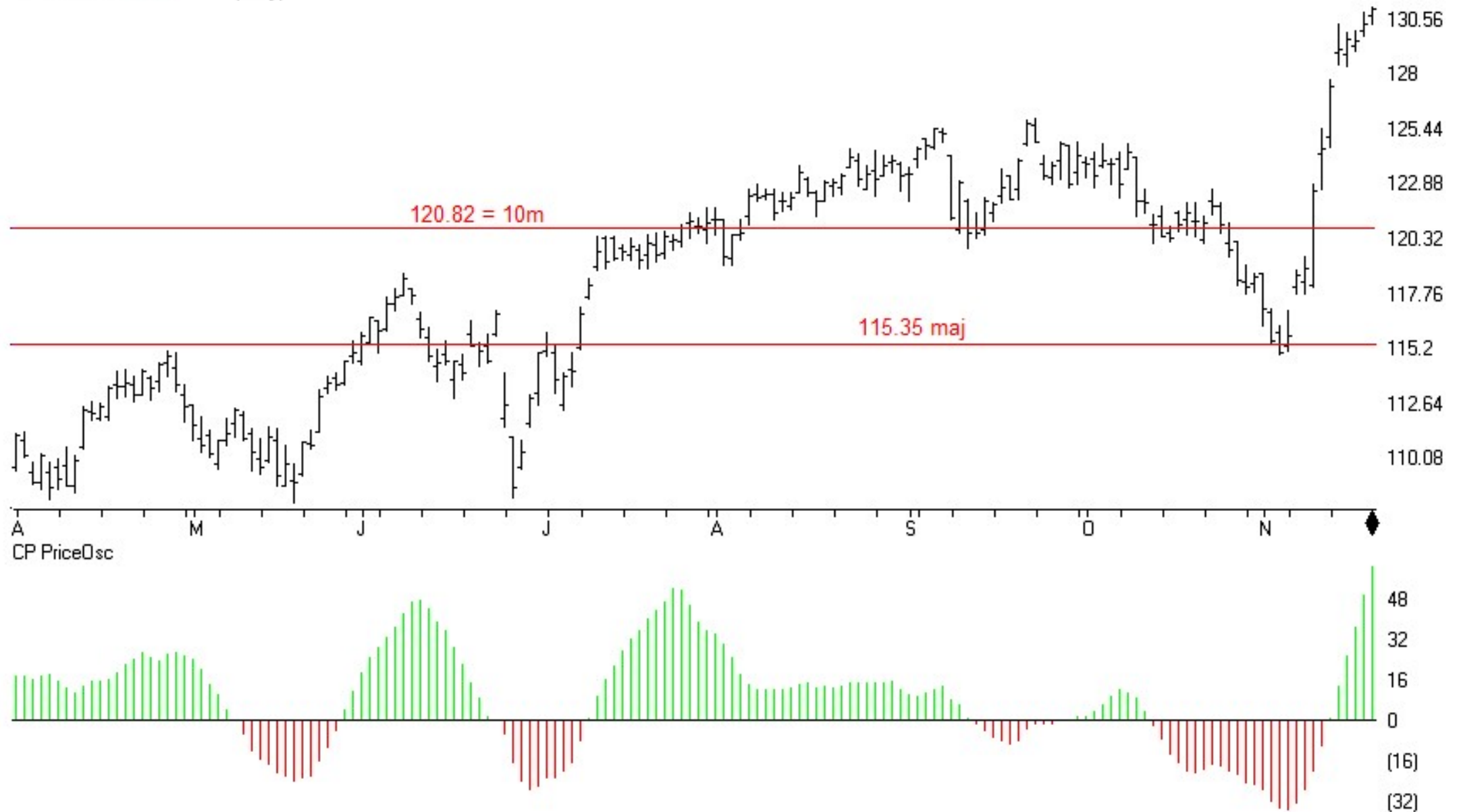
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	81.9	72.9	18.3	55.2	20.2	10.3	17.9	36.1	83.5
11/08/16	84.3	54.8	6.1	84.6	50.9	1.0	5.8	32.0	93.7

SP500 COT data regular contract commitments of traders data



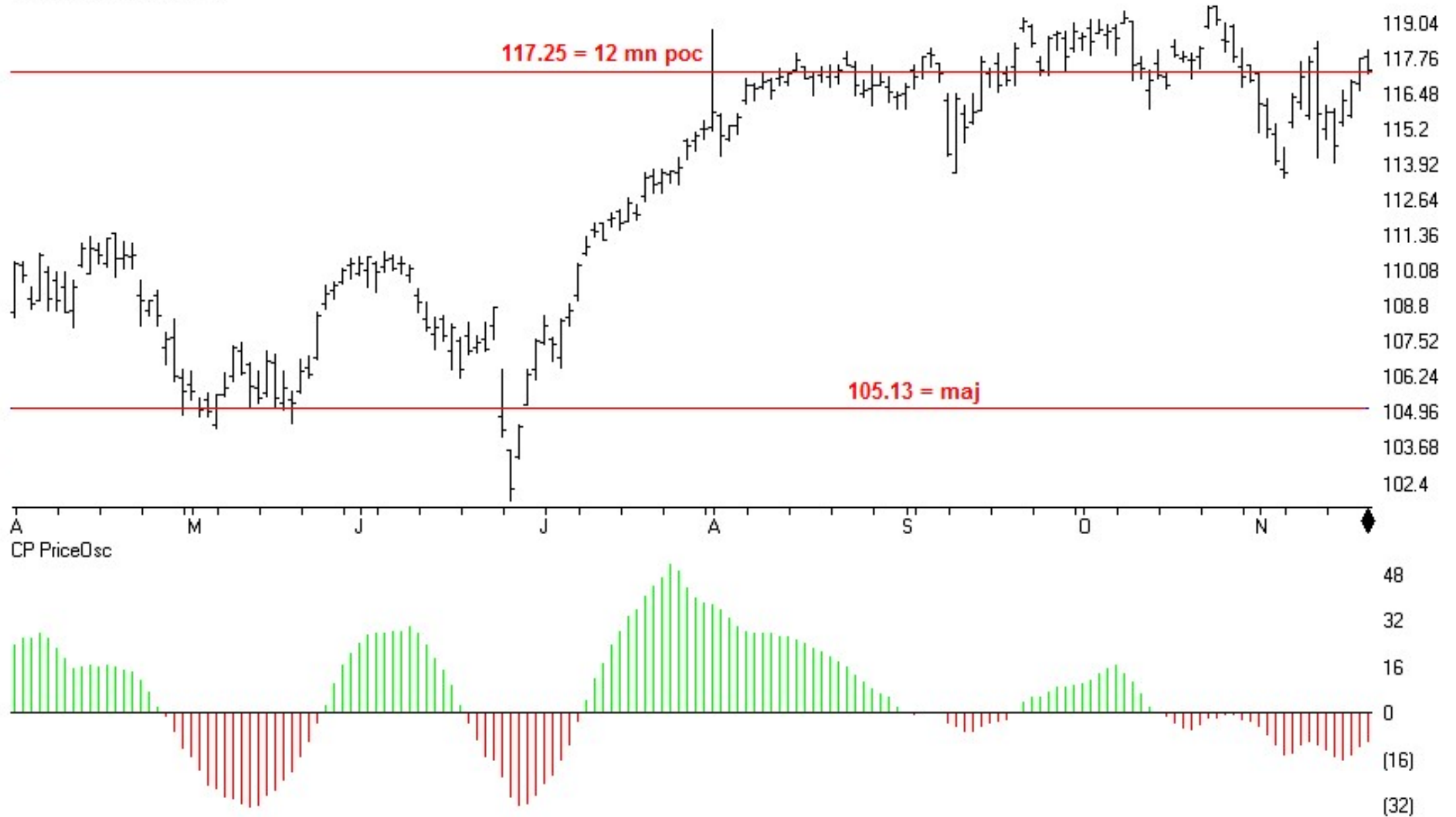
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



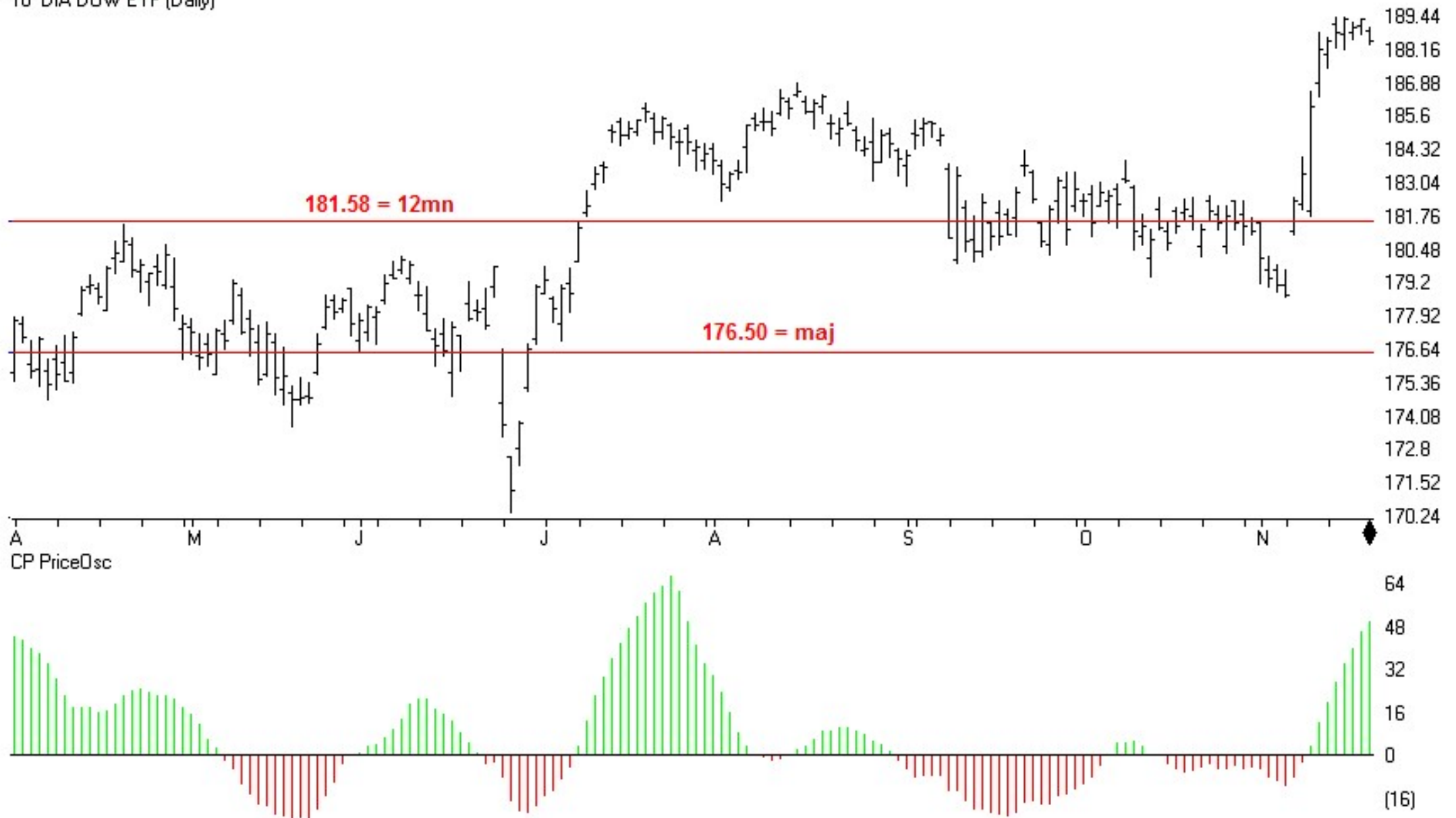
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

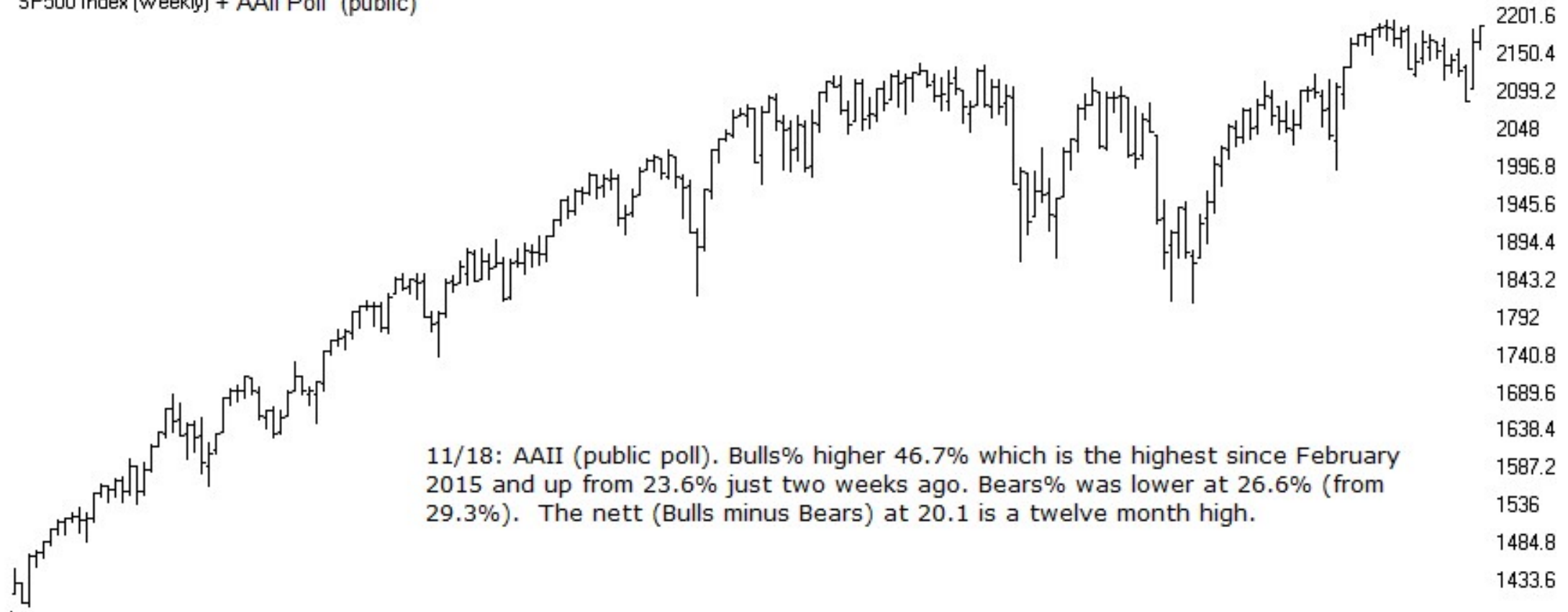


TSR Time Support/Resistance

10 DIA DOW ETF (Daily)

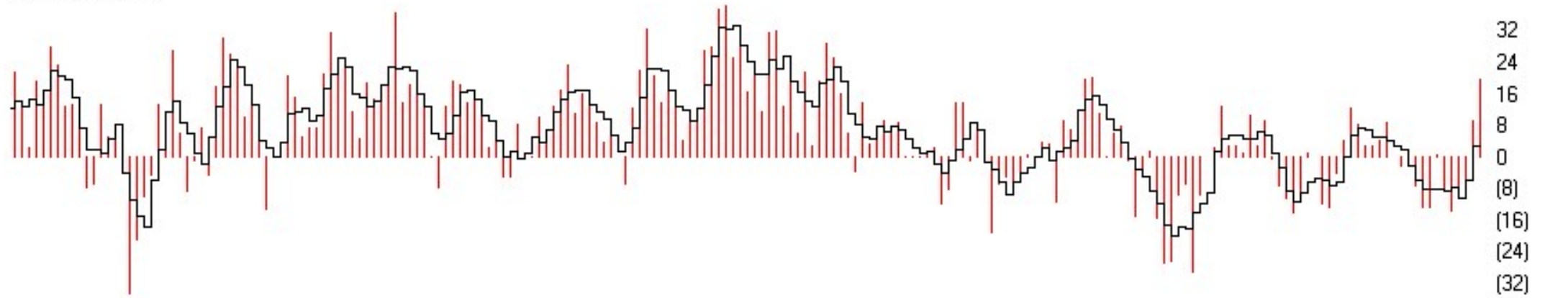


SP500 Index (Weekly) + AAI Poll (public)

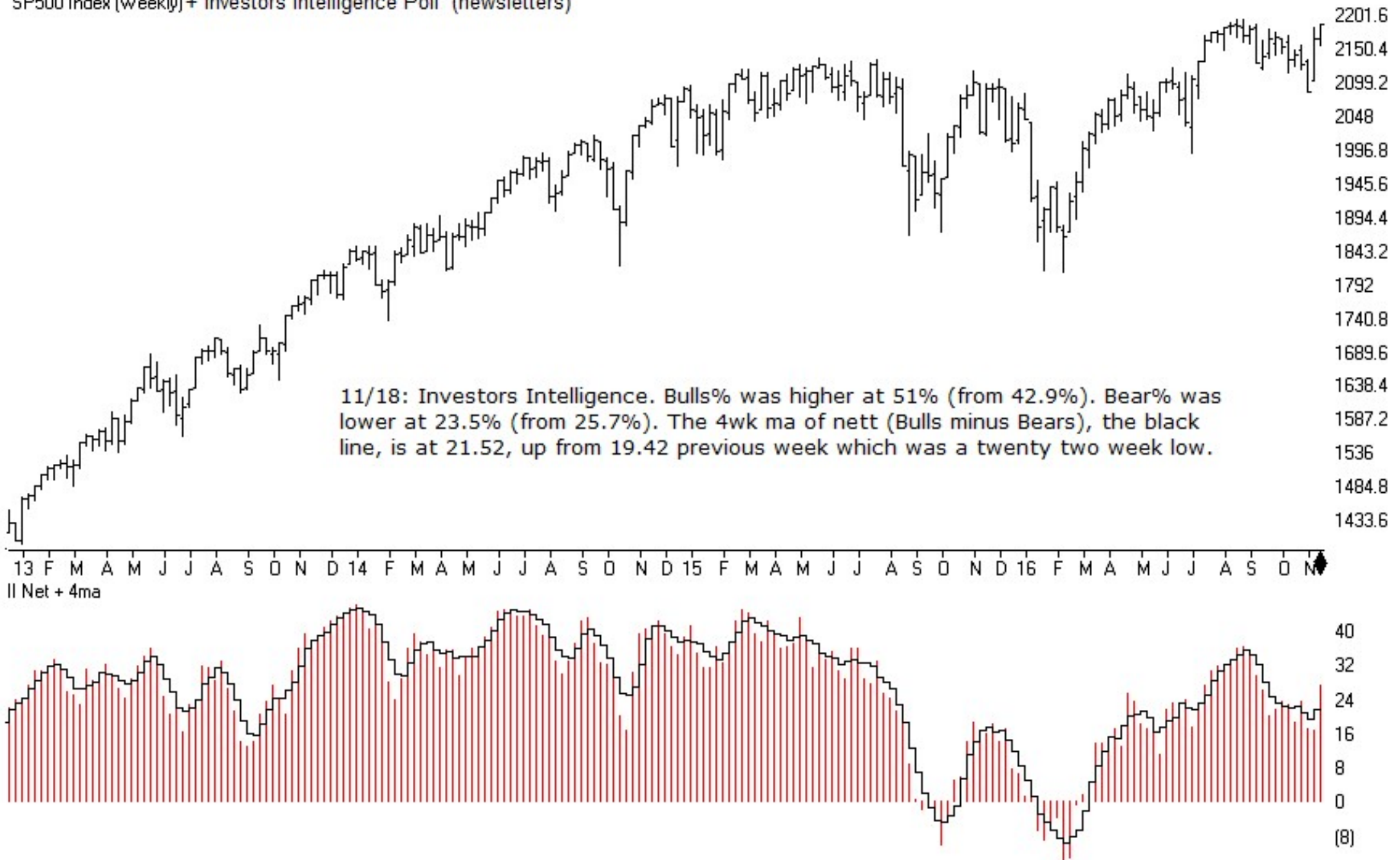


11/18: AAI (public poll). Bulls% higher 46.7% which is the highest since February 2015 and up from 23.6% just two weeks ago. Bears% was lower at 26.6% (from 29.3%). The nett (Bulls minus Bears) at 20.1 is a twelve month high.

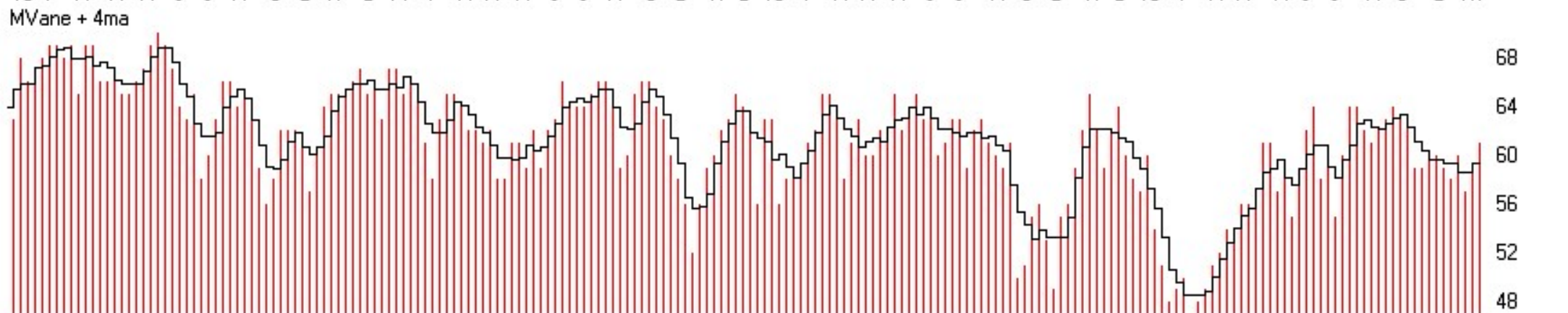
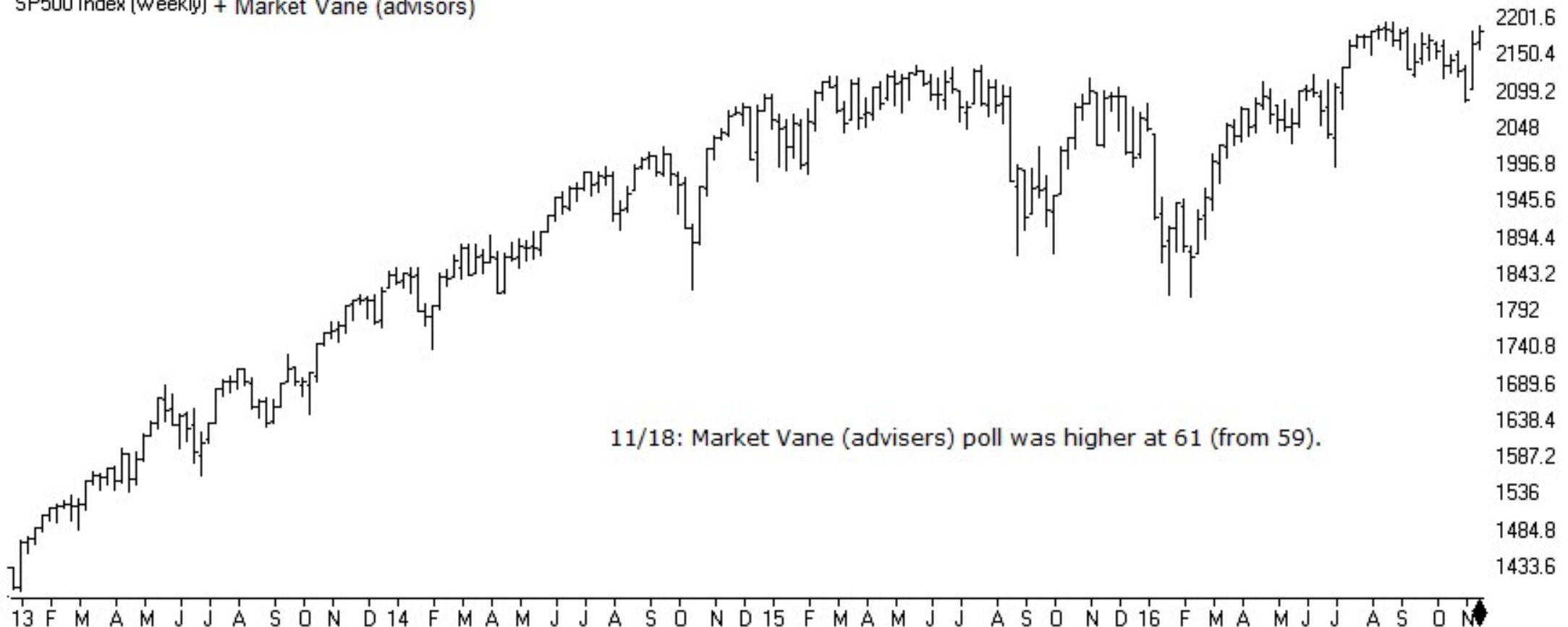
AAII NETT + 4ma



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

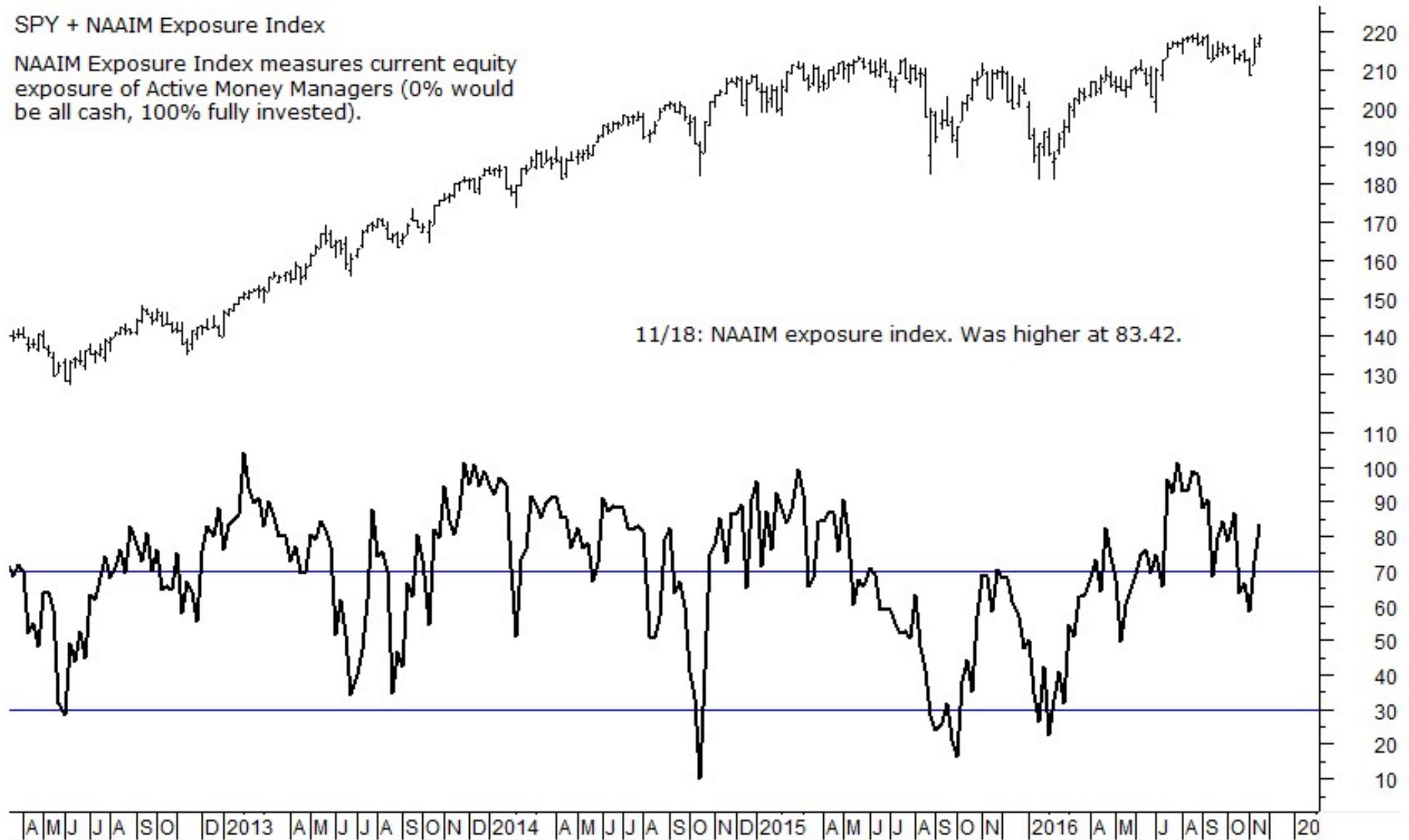


SP500 Index (Weekly) + Market Vane (advisors)

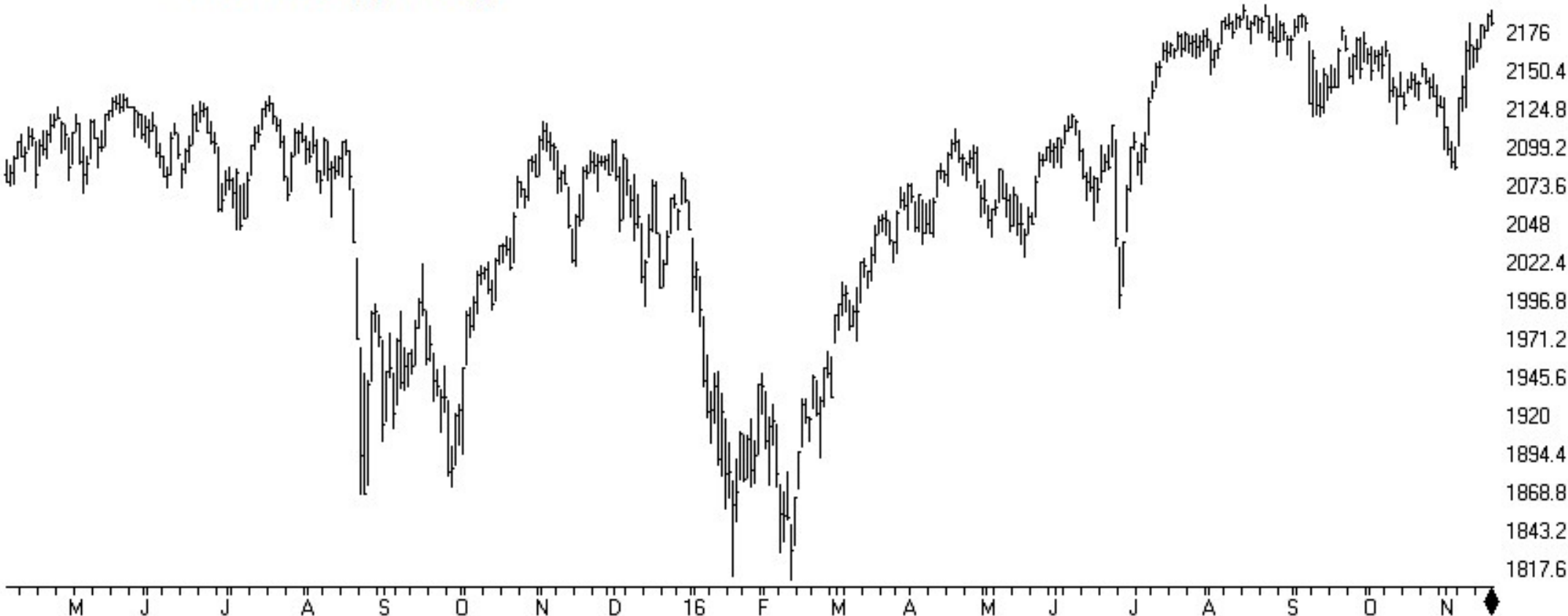


SPY + NAAIM Exposure Index

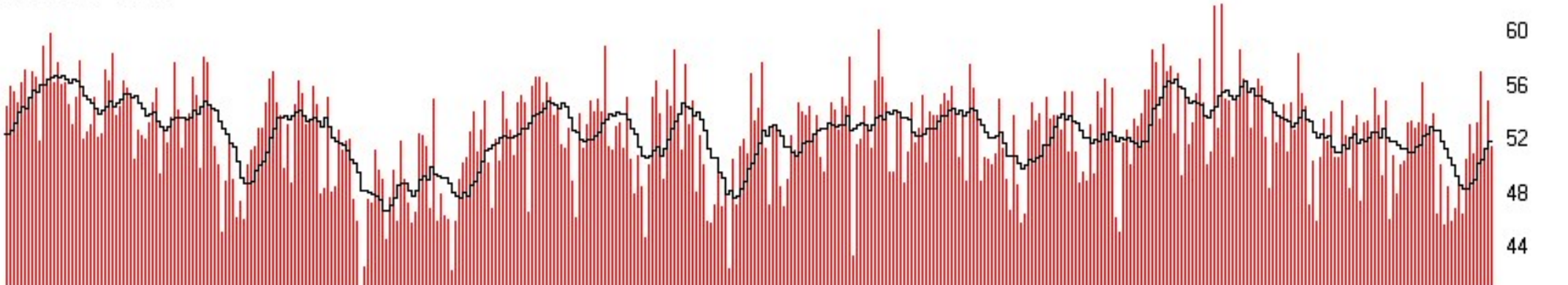
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



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

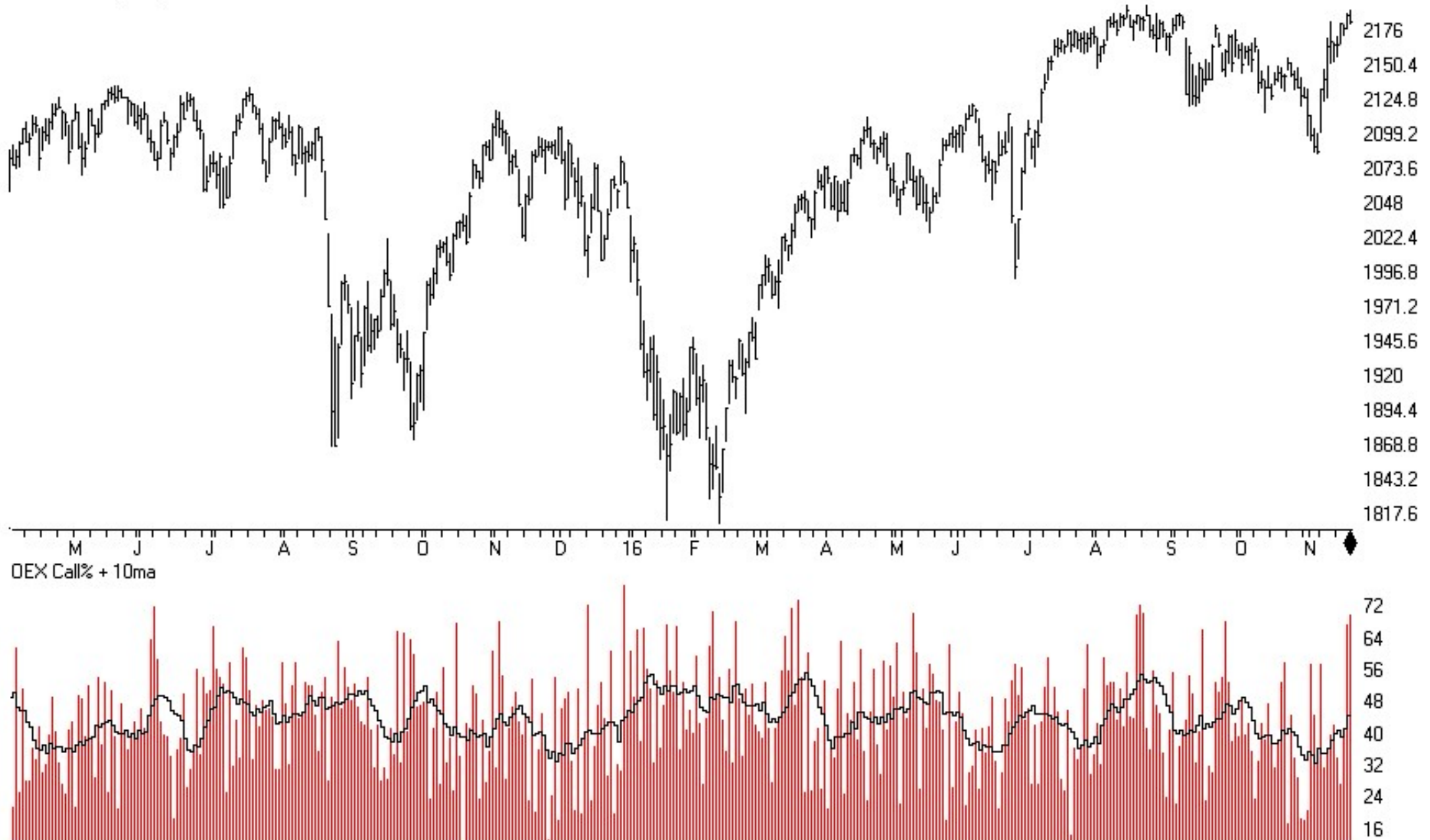


OCC call% + 10ma

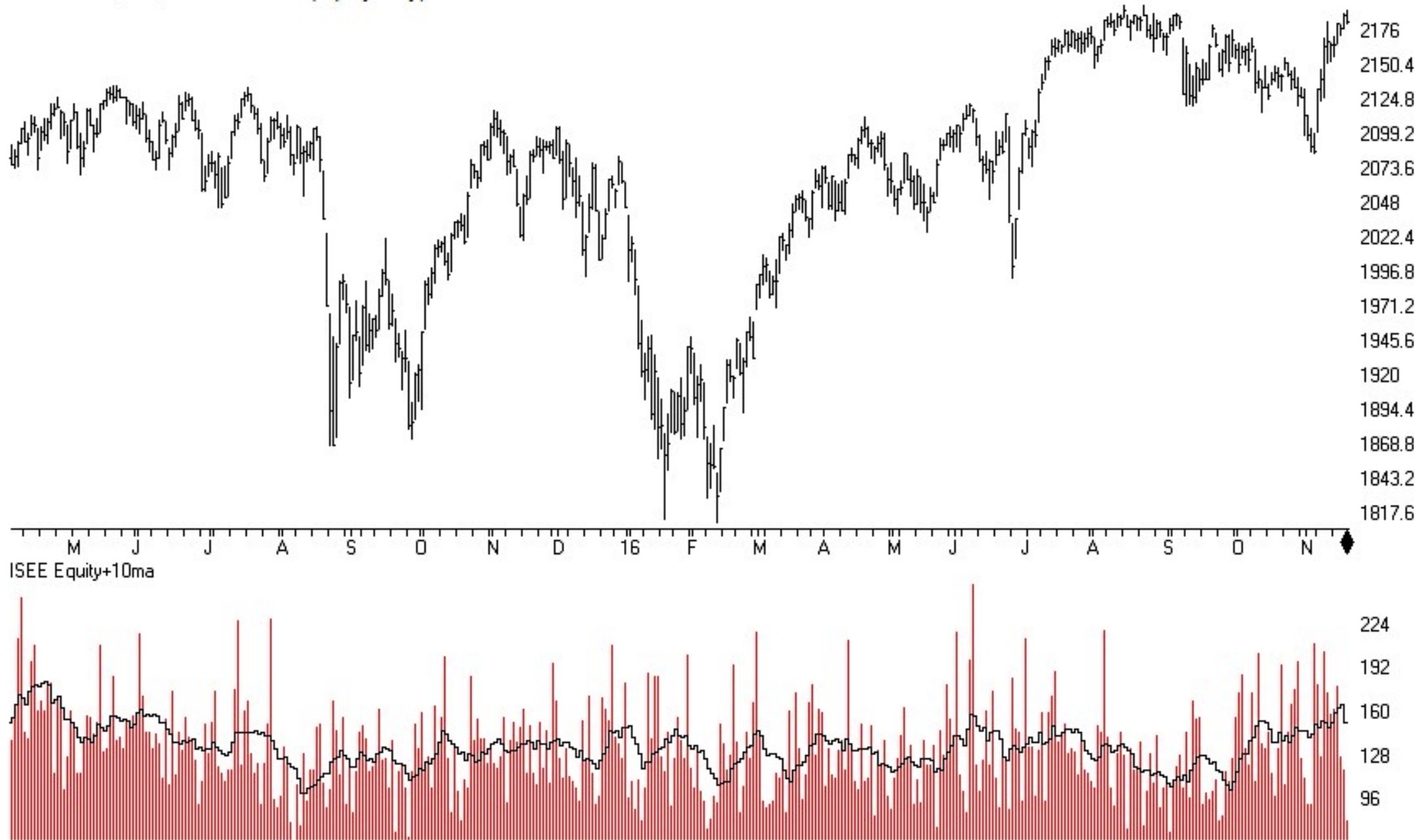


unlike other option ratios, OEX is usually considered a smart-money indicator.

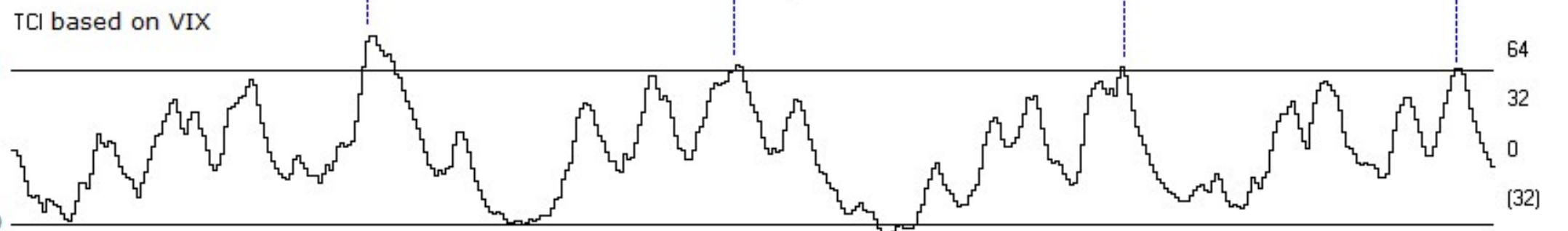
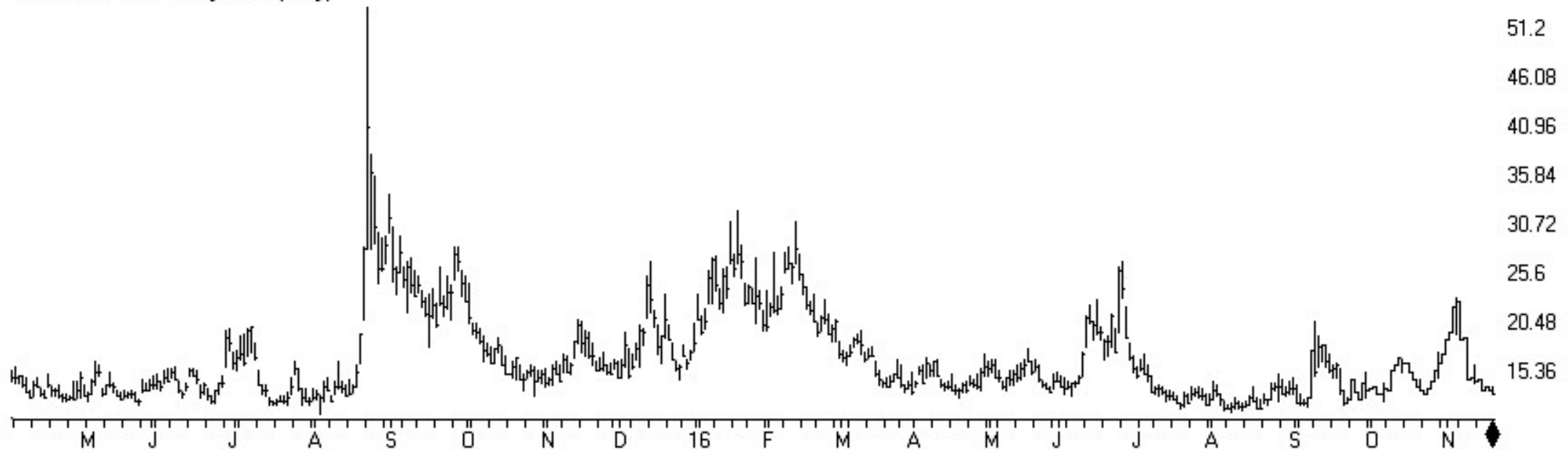
SP500 Index (Daily) + OEX Calls%



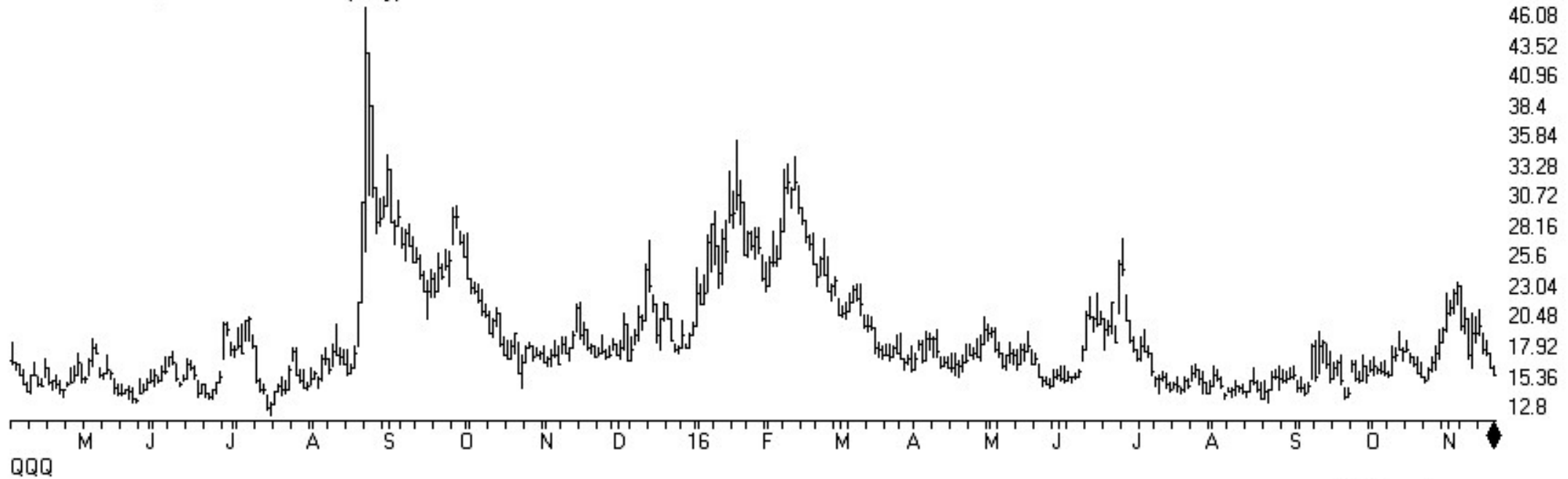
SP500 Index (Daily) + ISEE Index (equity only)



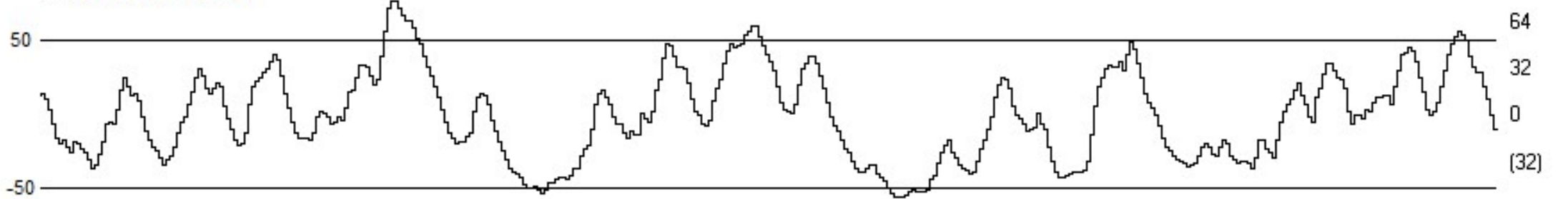
VIX - S&P 500 Volatility Index (Daily)



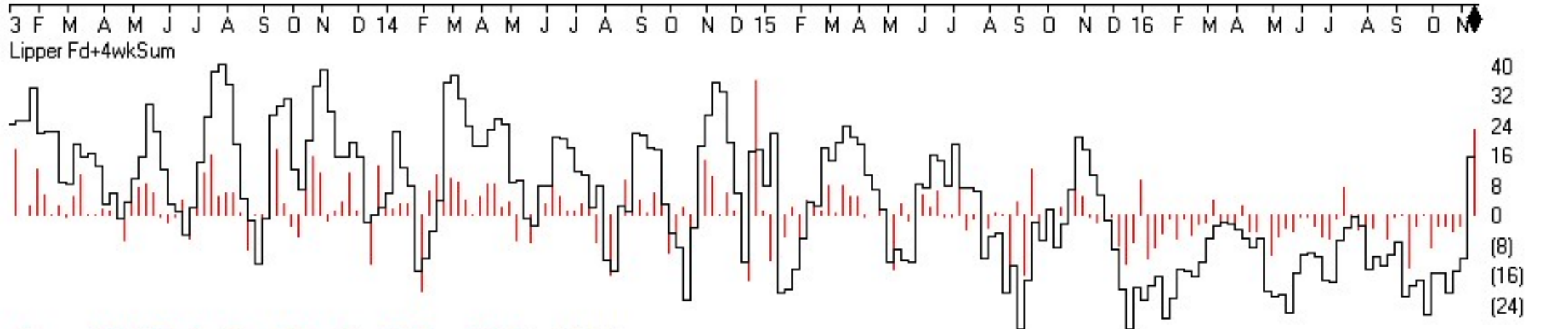
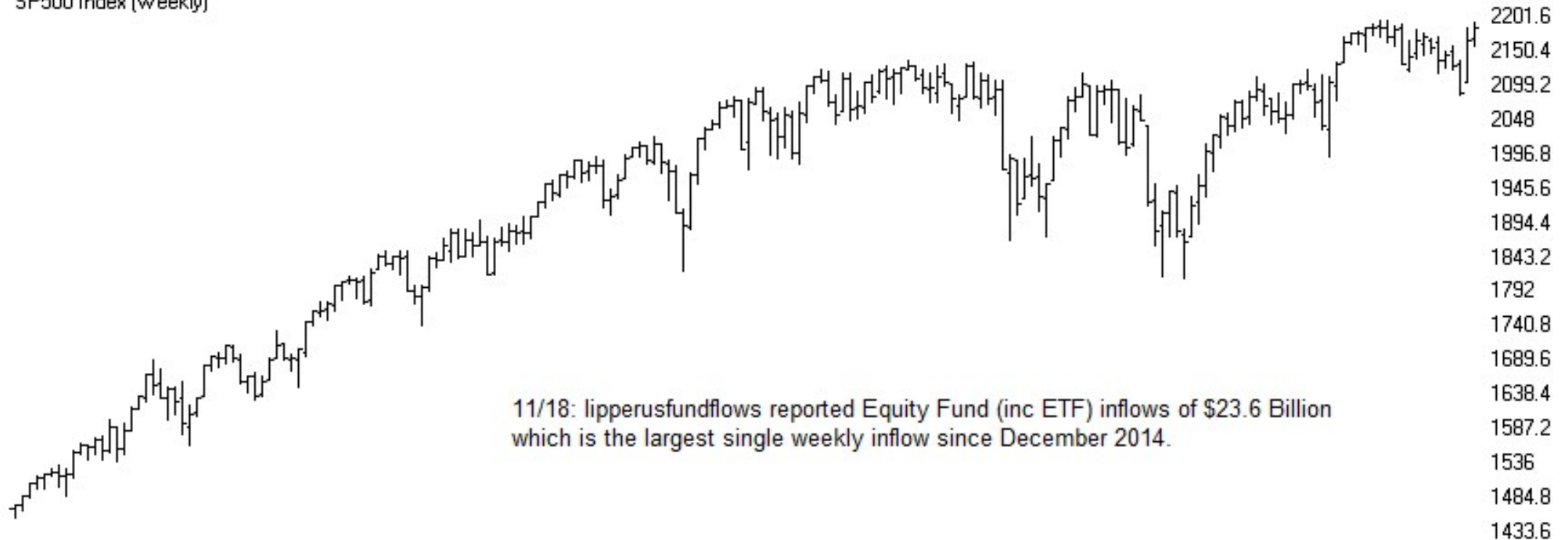
VXN - NASDAQ VOLATILITY INDEX (Daily)



TCI based on VXN



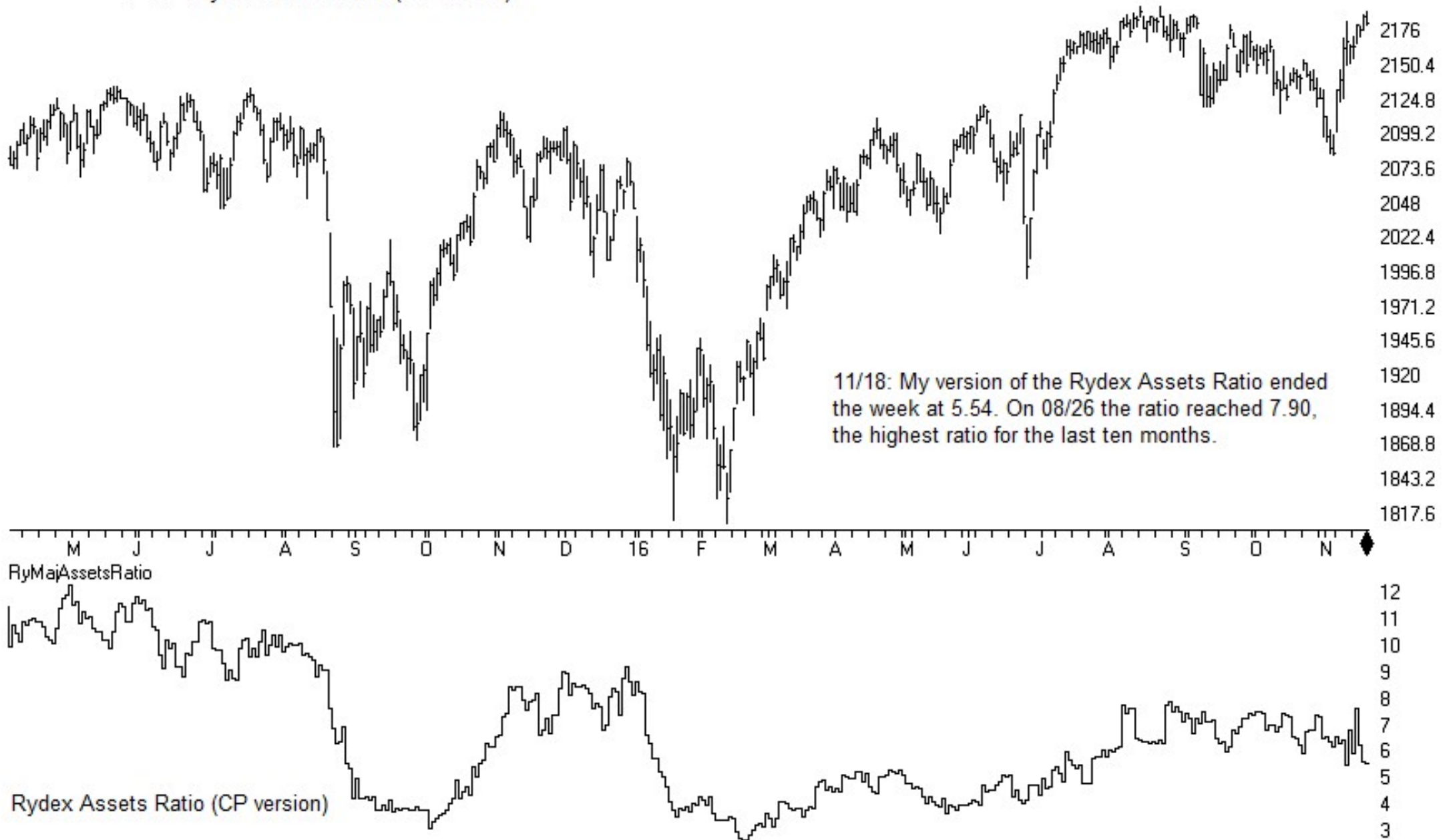
SP500 Index (Weekly)



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

Sentiment

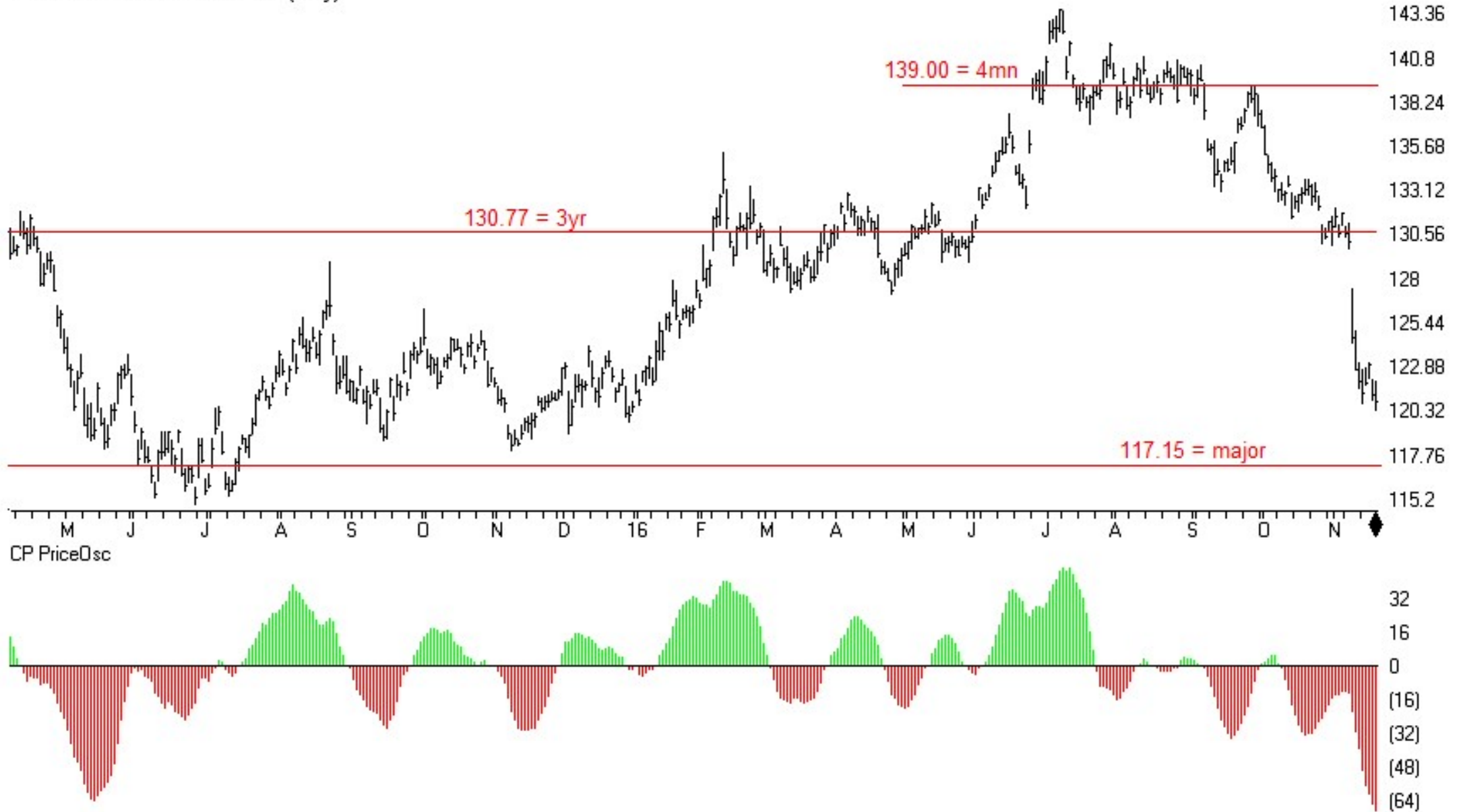
SP500 Index (Daily) + Rydex Assets Ratio (CP version)





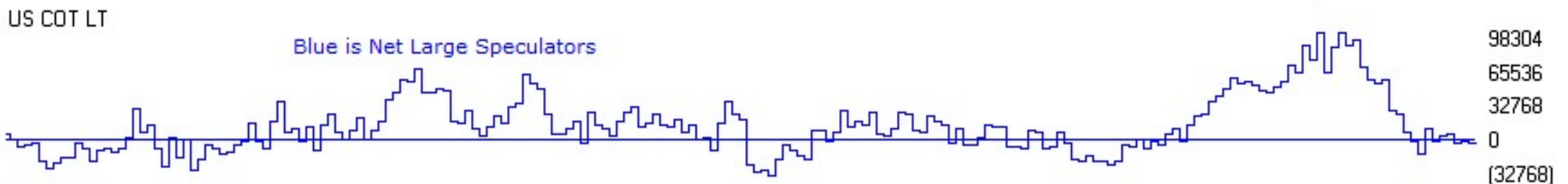
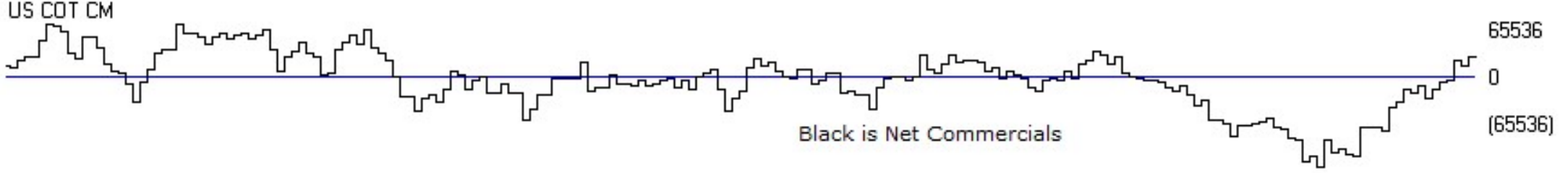
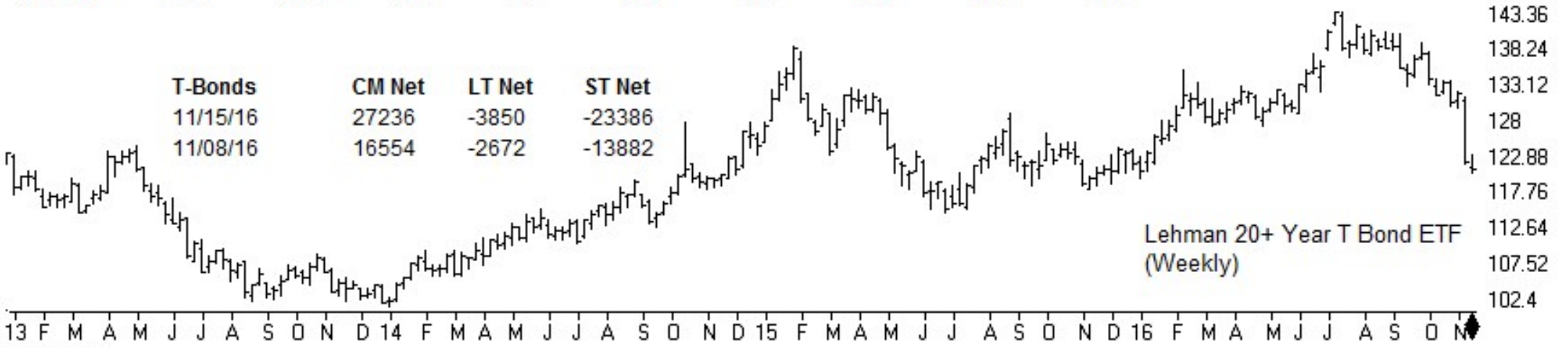
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



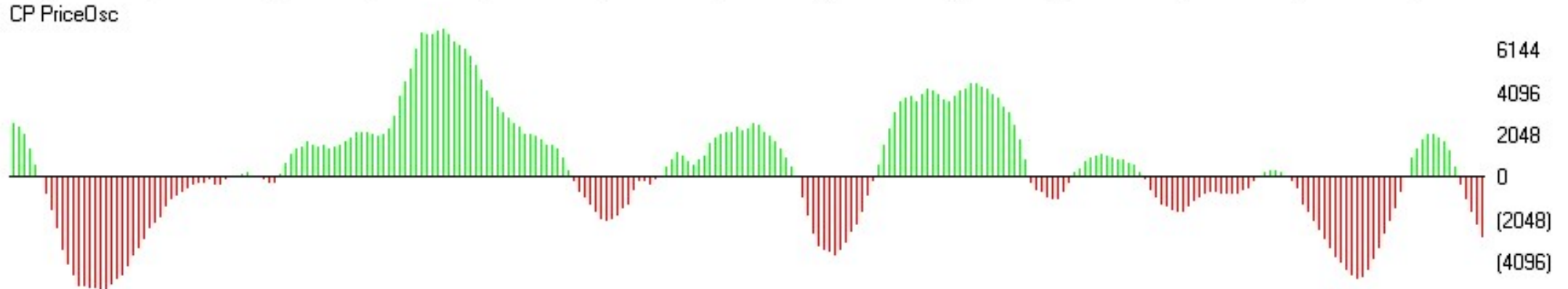
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	100.0	95.0	0.0	8.4	17.2	80.0	0.0	18.1	87.2
11/08/16	96.3	100.0	10.6	9.4	0.0	51.1	8.0	50.4	98.5

T-Bonds	CM Net	LT Net	ST Net
11/15/16	27236	-3850	-23386
11/08/16	16554	-2672	-13882



TSR Time Support/Resistance

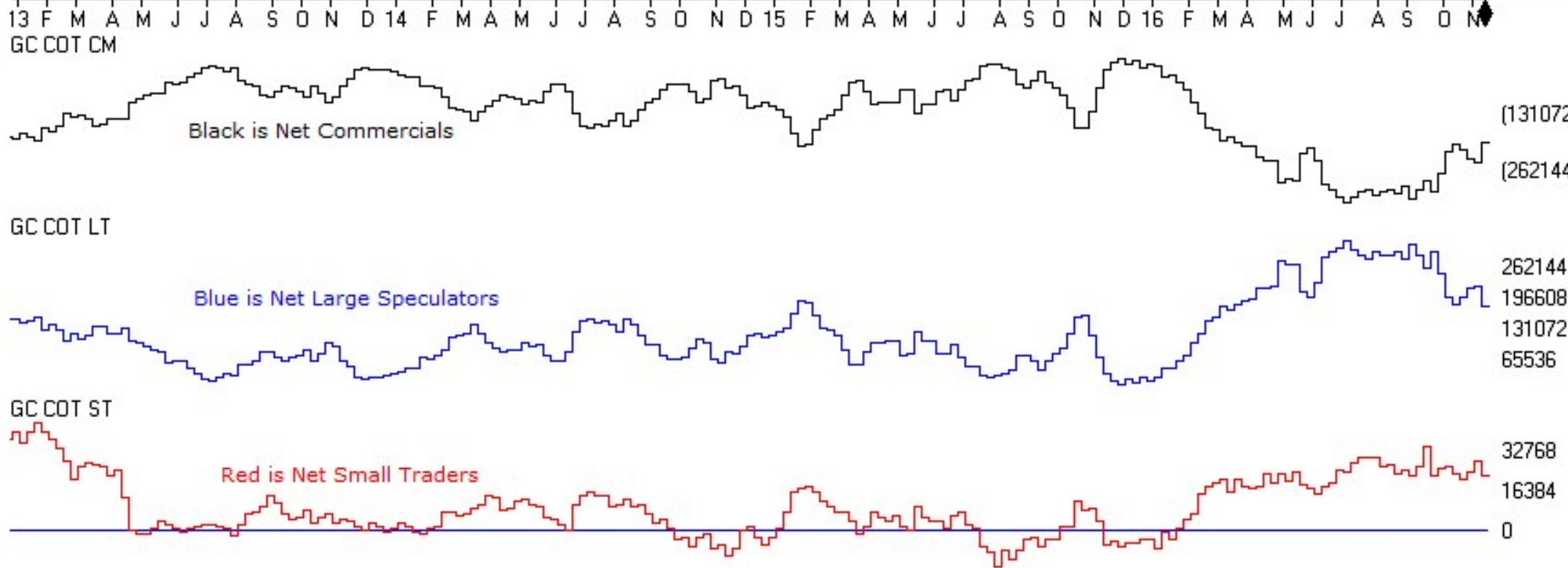
STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	100	64	15.2	0	0	42.8	37.4	78.8	70.6
11/08/16	68.8	36.7	36.7	27.6	12.2	37.4	68.6	59.4	16.7

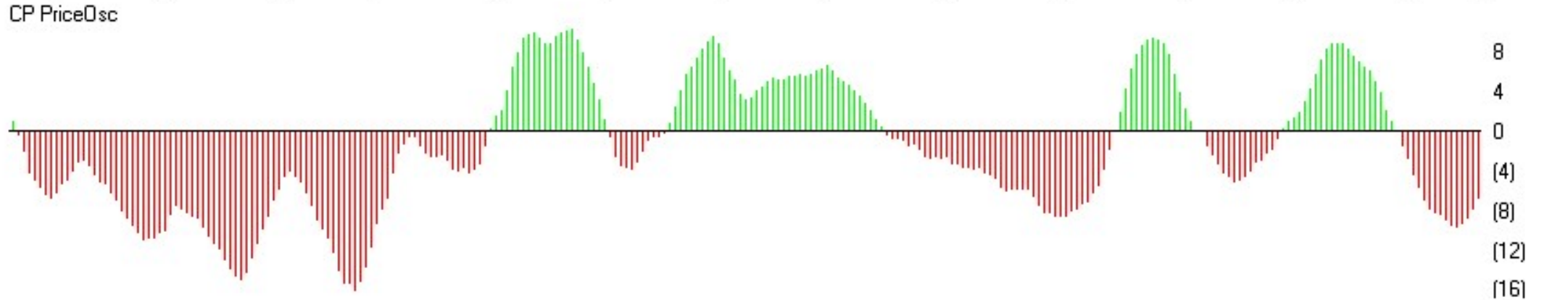
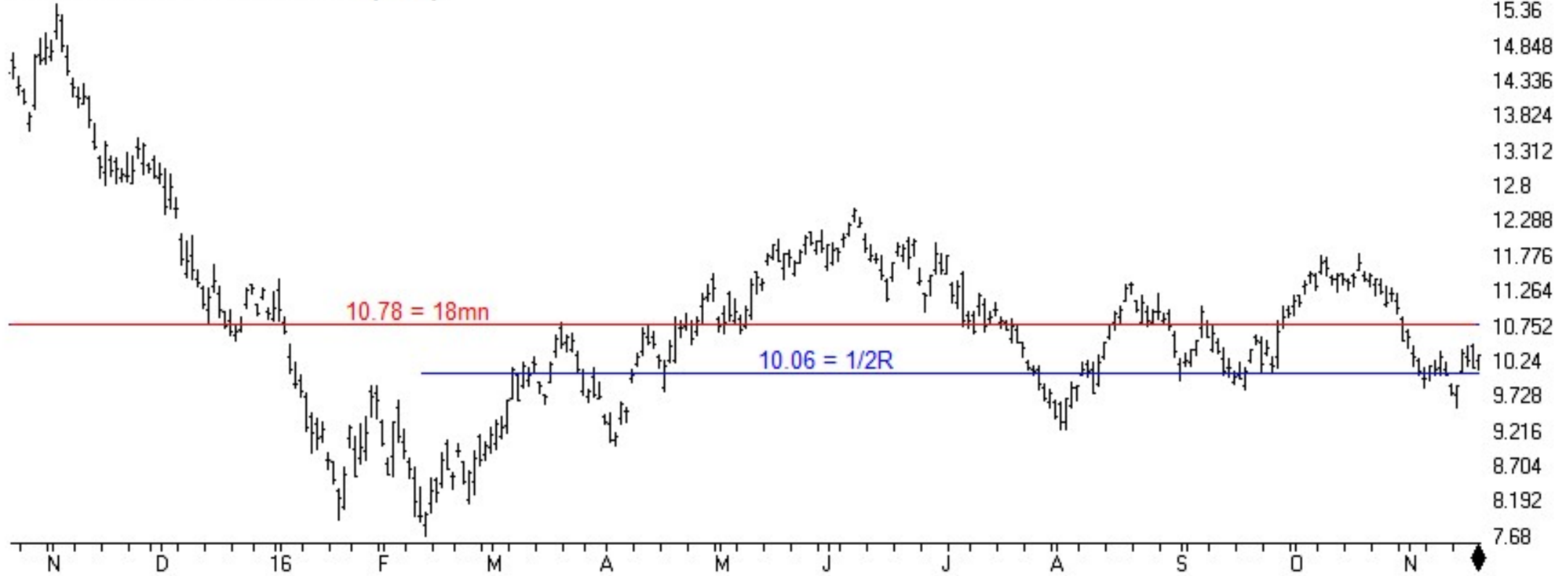


GOLD	CM Net	LT Net	ST Net
11/15/16	-199966	177660	22306
11/08/16	-245586	217238	28348

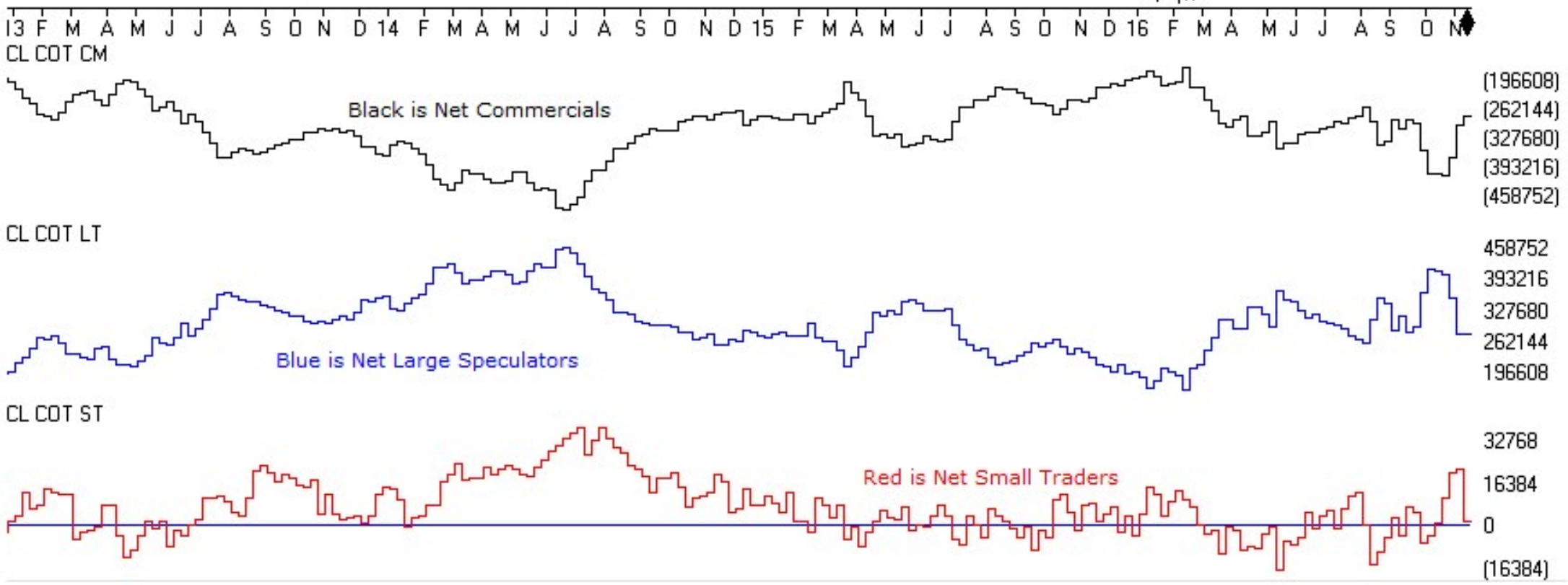


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

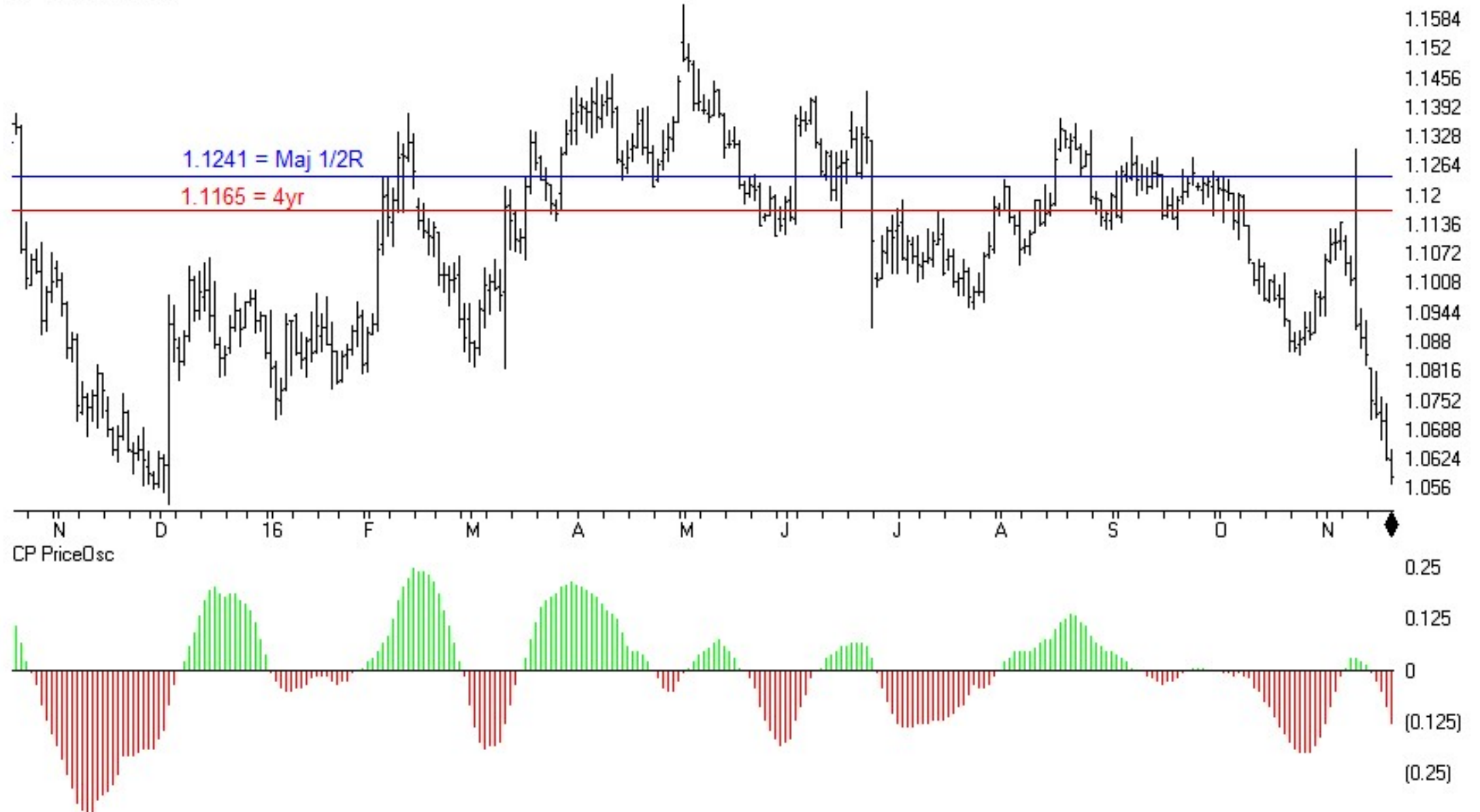


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	87.6	97.7	25.9	11.6	7.4	78.9	44.0	21.0	25.4
11/08/16	73.5	60.9	15.5	12.4	0.0	69.5	100.0	68.2	0.0

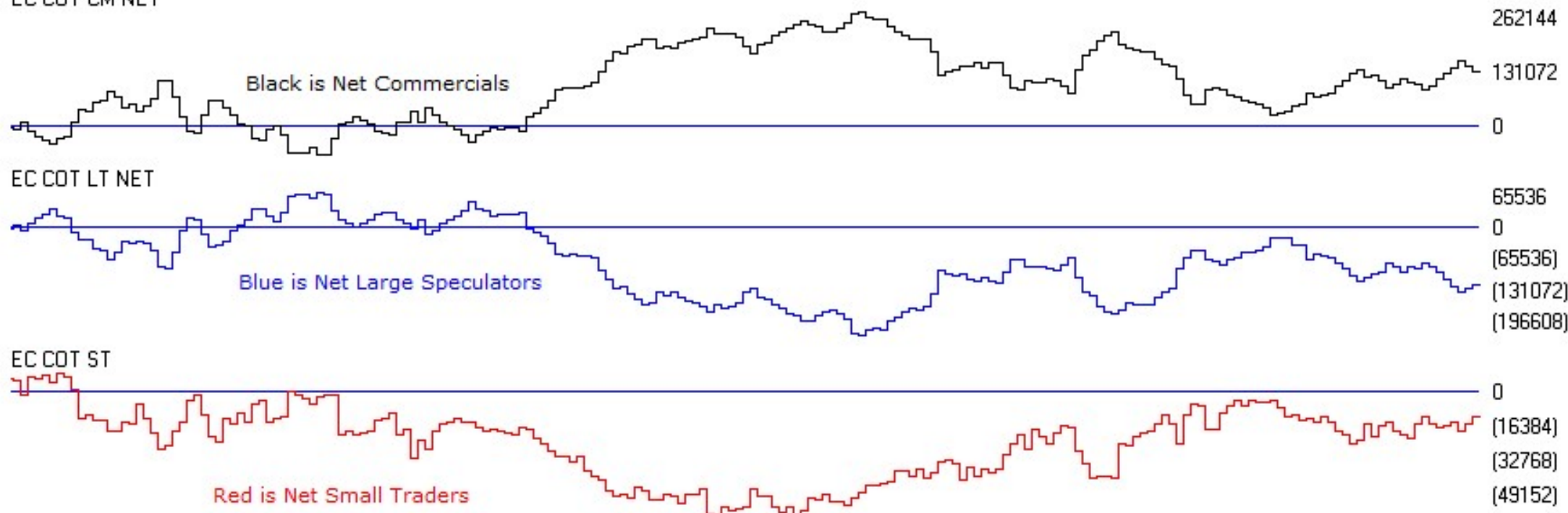
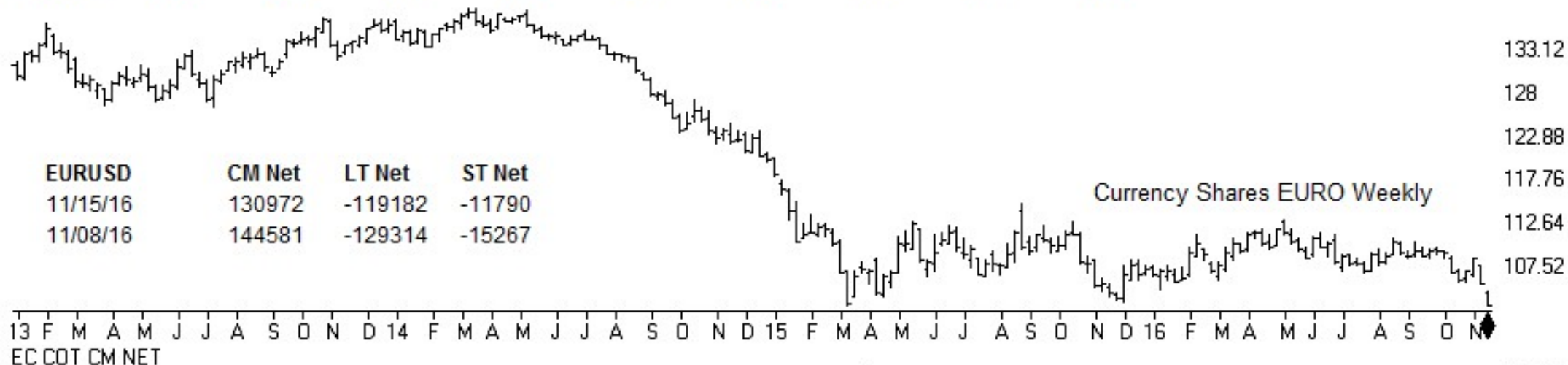


TSR Time Support/Resistance

51 EURUSD (Daily)

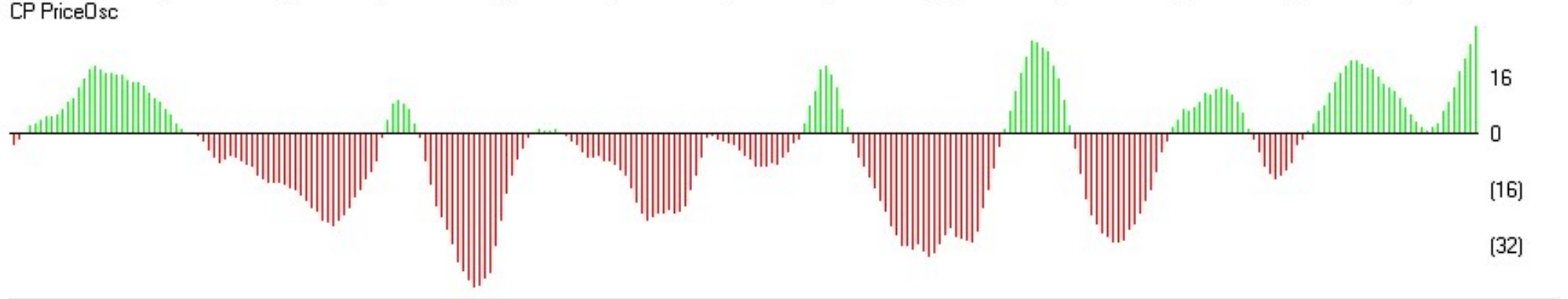
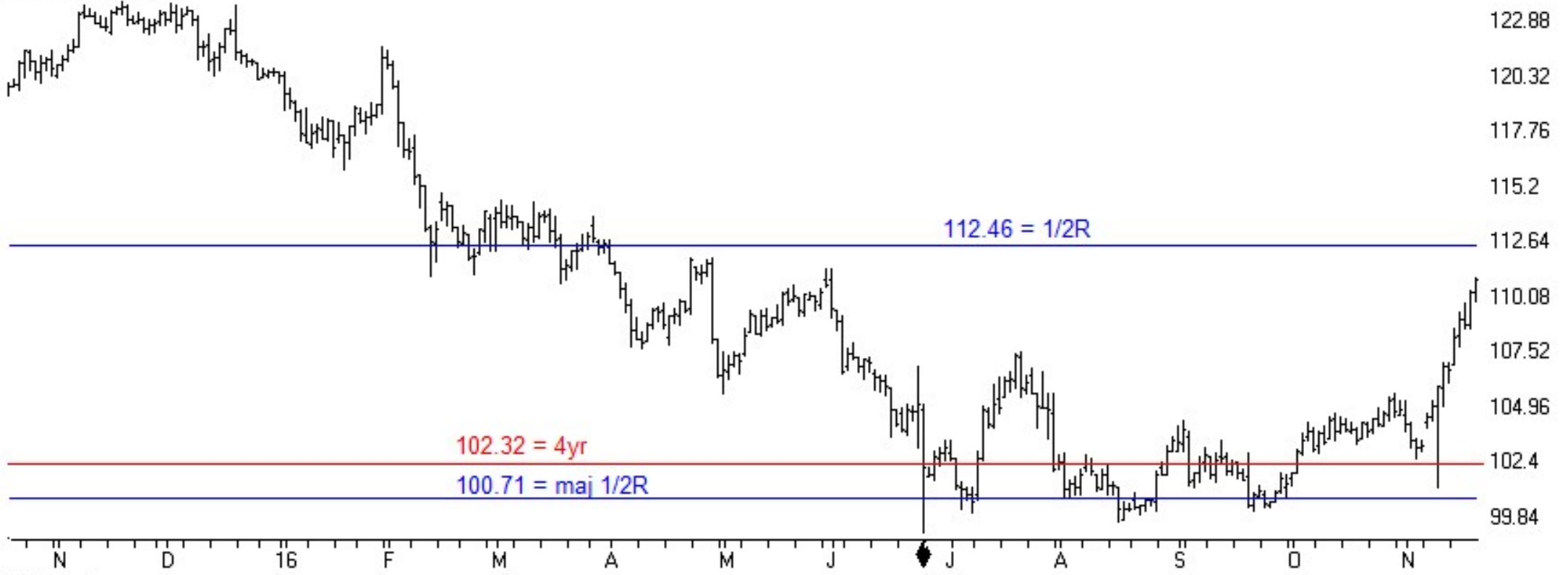


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	76.4	60.5	8.0	18.3	60.9	92.8	91.4	42.0	20.8
11/08/16	90.3	87.2	2.2	7.0	51.3	99.6	66.1	6.9	0.0

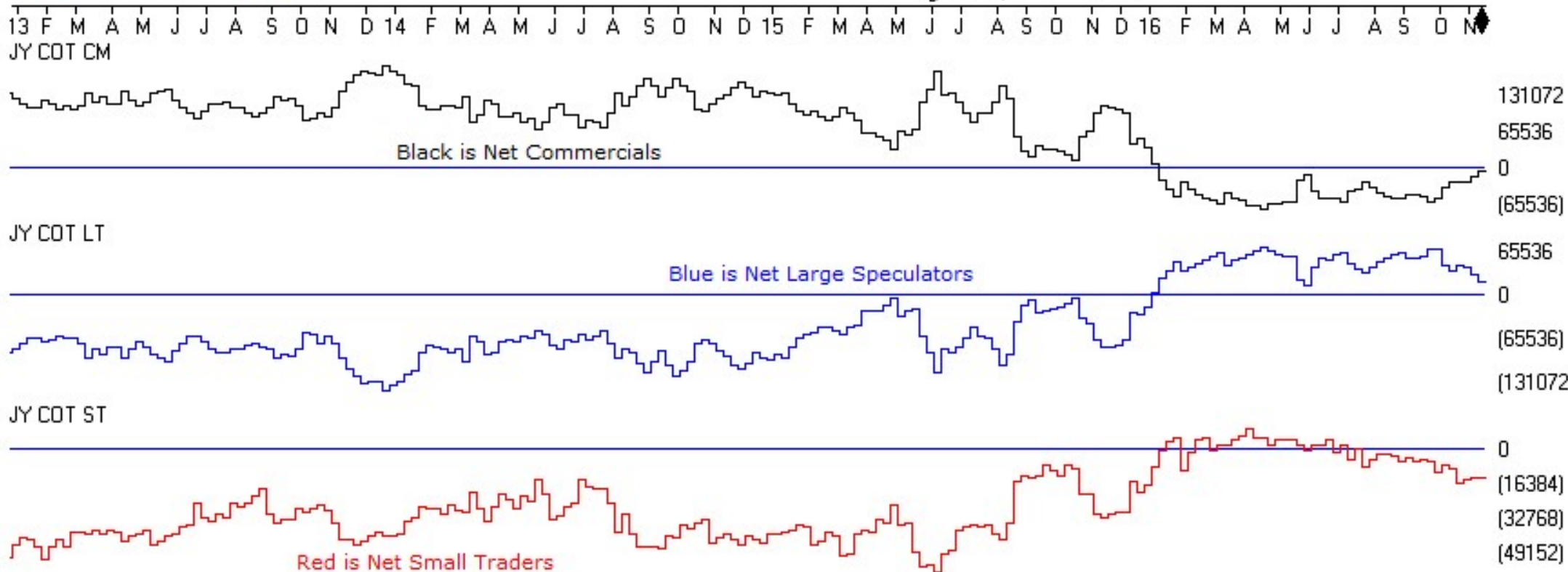




53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/15/16	100.0	91.7	2.7	10.8	26.6	100.0	12.9	0.0	49.8
11/08/16	90.7	75.6	16.0	31.7	40.9	92.8	13.5	0.0	63.0



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<http://www.chartprofitwebcast.com>