

ChartProfit

Charts to Friday 21st October 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 10/21

	-5	-4	-3	-2	↓
NYSE	51	51	44	33	38
NasDaq	63	58	53	38	41
SP500	49	51	44	29	36
ND100	57	60	59	41	40
R2000	61	57	48	35	39

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

10/21: AAll (public poll). Bulls% was lower at 23.7 (from 25.5%). Bears% was higher at 37.8% (from 33.7%).

10/21: Investors Intelligence. Bulls% was lower at 42.9% (from 46.1%). Bear% was higher at 23.8%. The 4wk ma of nett (Bulls minus Bears), the black line, is at 22.02, a fifteen week low.

10/21: Market Vane (advisers) poll was slightly lower at 58.

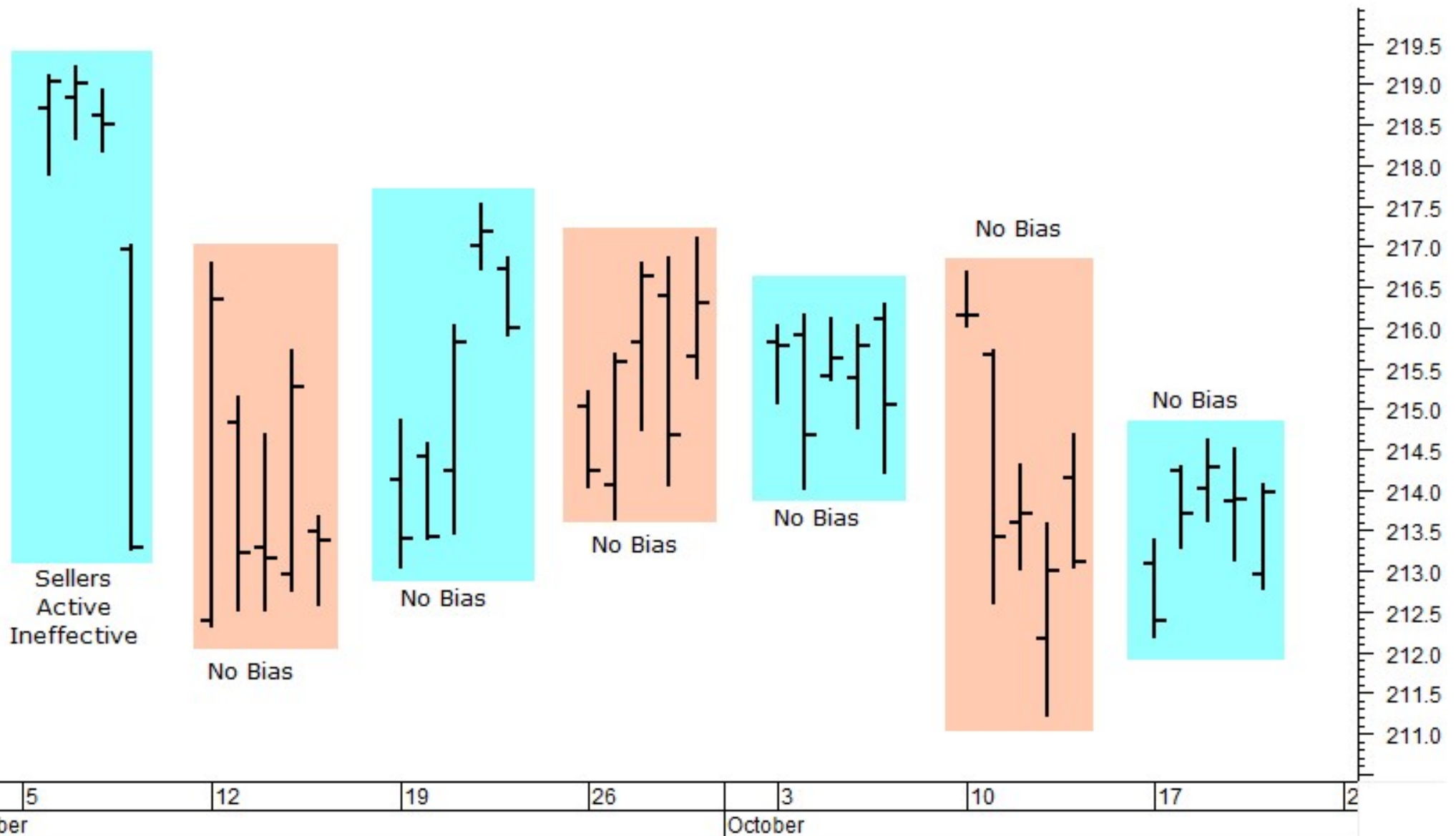
10/21: NAAIM exposure index. Was sharply lower at 63.7, from 86.53.

Mutual Fund Flow:

10/21: My version of the Rydex Assets Ratio ended the week at 6.21. The ratio reached 7.90 on 08/26, a seven month high.

10/21: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$3.4 Billion in the week to 19th of October.

SPY Weekly Structure

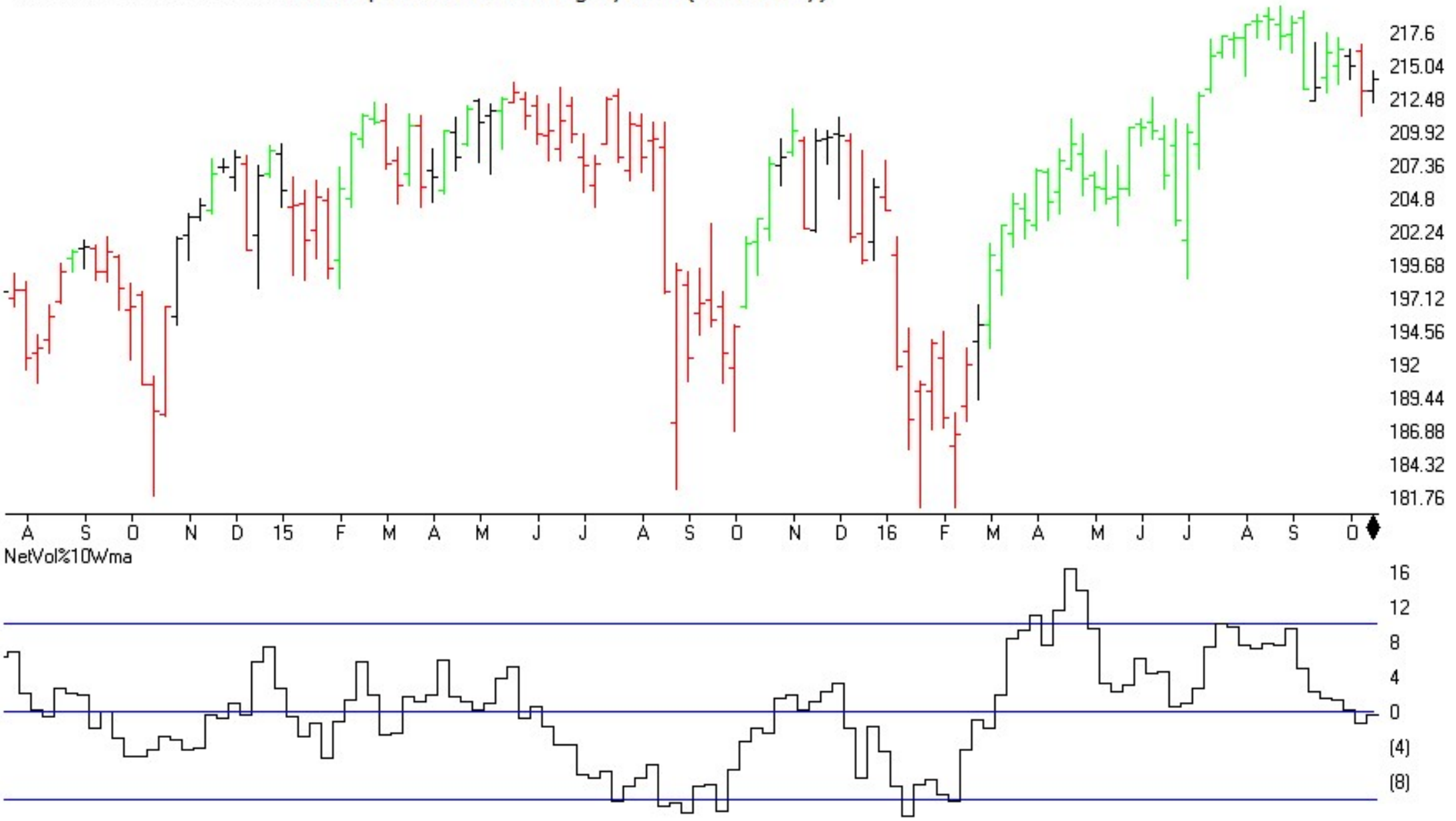


Commitments of Traders

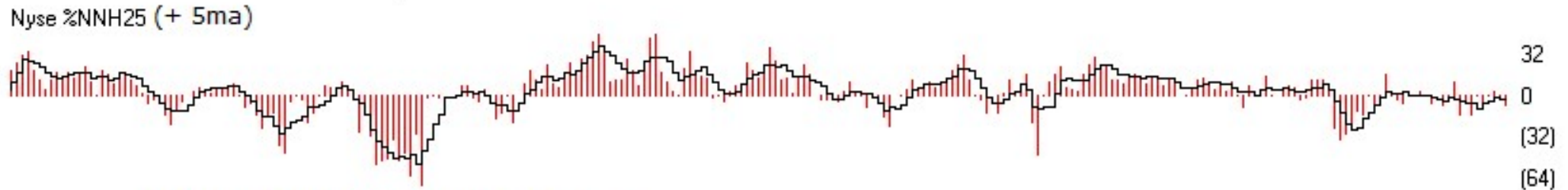
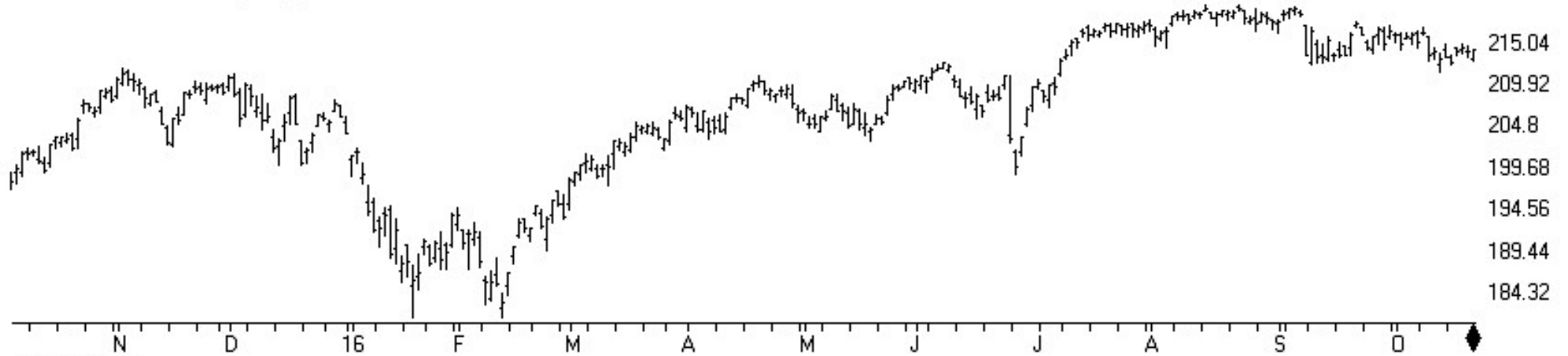
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/18/16	85.7	64.1	5.1	59.9	28.0	0.2	2.9	45.8	100.0
10/11/16	88.6	69.4	4.5	34.3	0.0	35.1	8.6	50.8	100.0
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/18/16	100	54.3	0	0	15.4	100	41.2	78.5	70.8
10/11/16	94.3	45.1	0	0	29.7	100	56.3	93.3	67.3
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/18/16	0.4	0.0	78.0	96.4	82.2	0.0	60.6	49.3	24.5
10/11/16	0.0	0.0	75.8	100.0	78.2	0.0	43.6	39.3	32.8
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/18/16	100.0	100.0	2.2	14.6	13.7	86.7	21.7	40.6	58.9
10/11/16	96.2	95.5	14.6	10.9	12.3	92.8	62.4	49.7	23.3
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/18/16	76.4	32.2	4.1	9.3	46.9	92.4	94.3	100.0	38.5
10/11/16	80.9	33.7	1.3	3.2	41.8	94.3	100.0	100.0	31.7
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/18/16	74.2	51.3	0.0	41.0	51.4	88.5	12.9	22.4	97.9
10/11/16	61.8	33.9	5.9	54.5	65.4	70.6	20.2	32.2	100.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/18/16	90.5	52.8	6.6	3.7	82.3	100.0	40.3	12.7	0.0
10/11/16	76.9	49.2	10.7	21.1	72.1	95.8	34.7	33.2	21.3
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/18/16	0.0	0.0	100.0	100.0	100.0	0.0	82.2	0.0	0.0
10/11/16	0.0	0.0	100.0	100.0	100.0	0.0	67.7	12.8	7.2

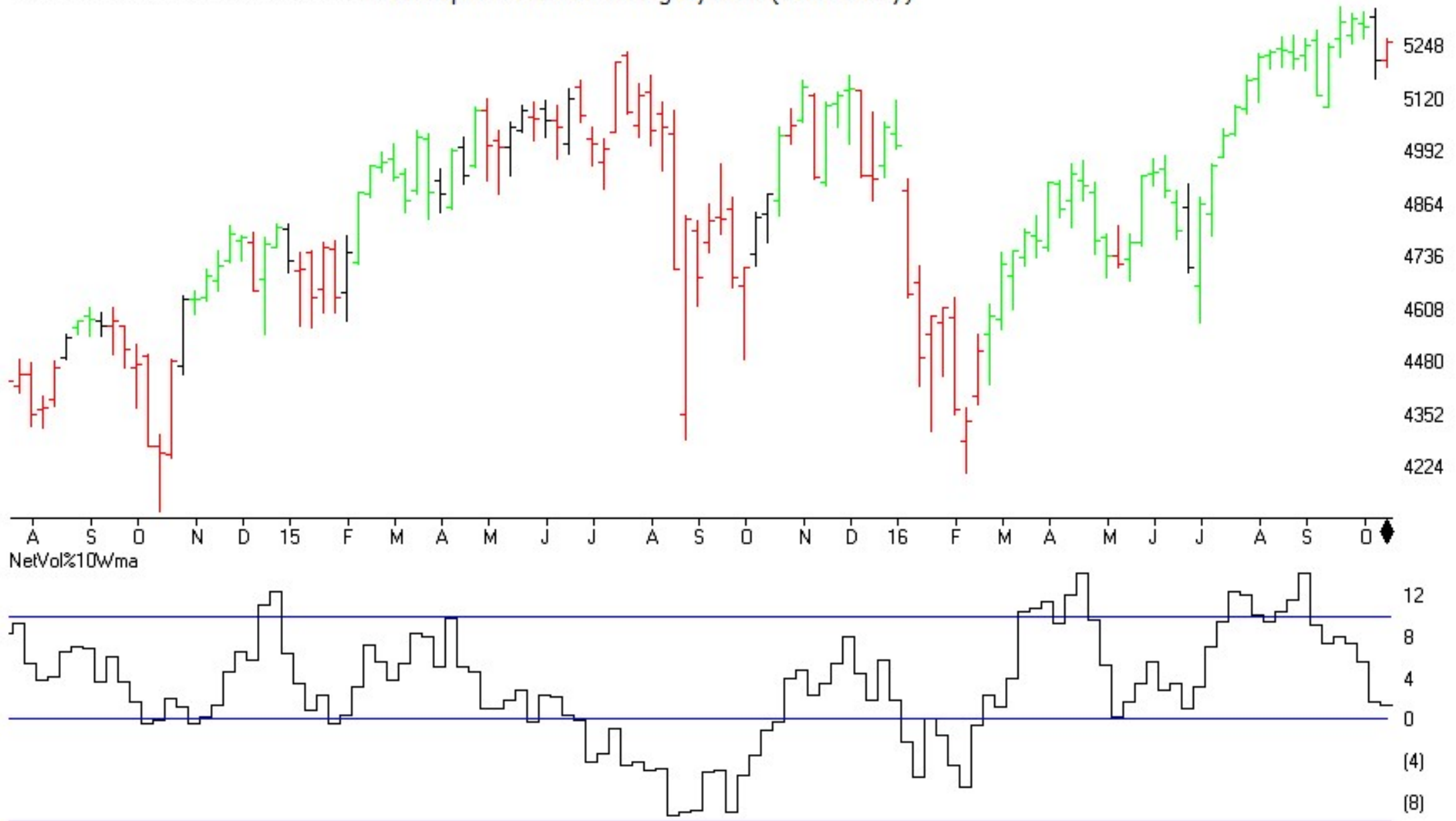
MARKET CHART NYSE (Weekly)+ Chartprofit Market Timing System (color study)



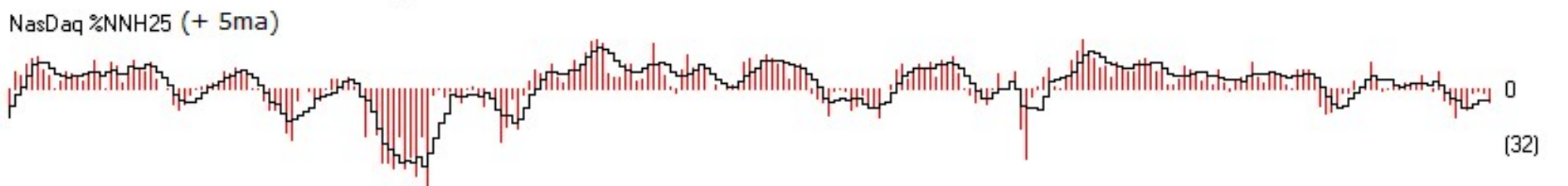
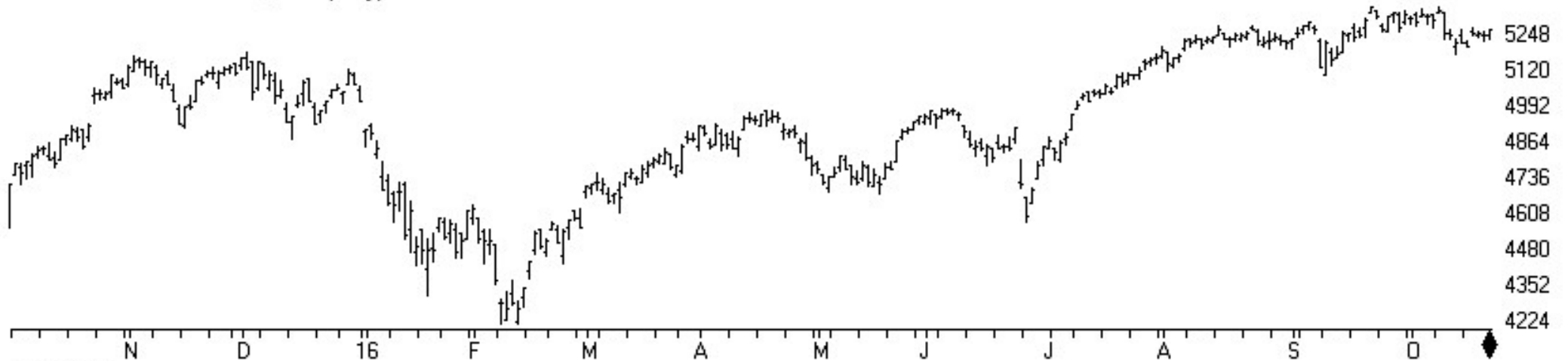
MARKET CHART NYSE (Daily)



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

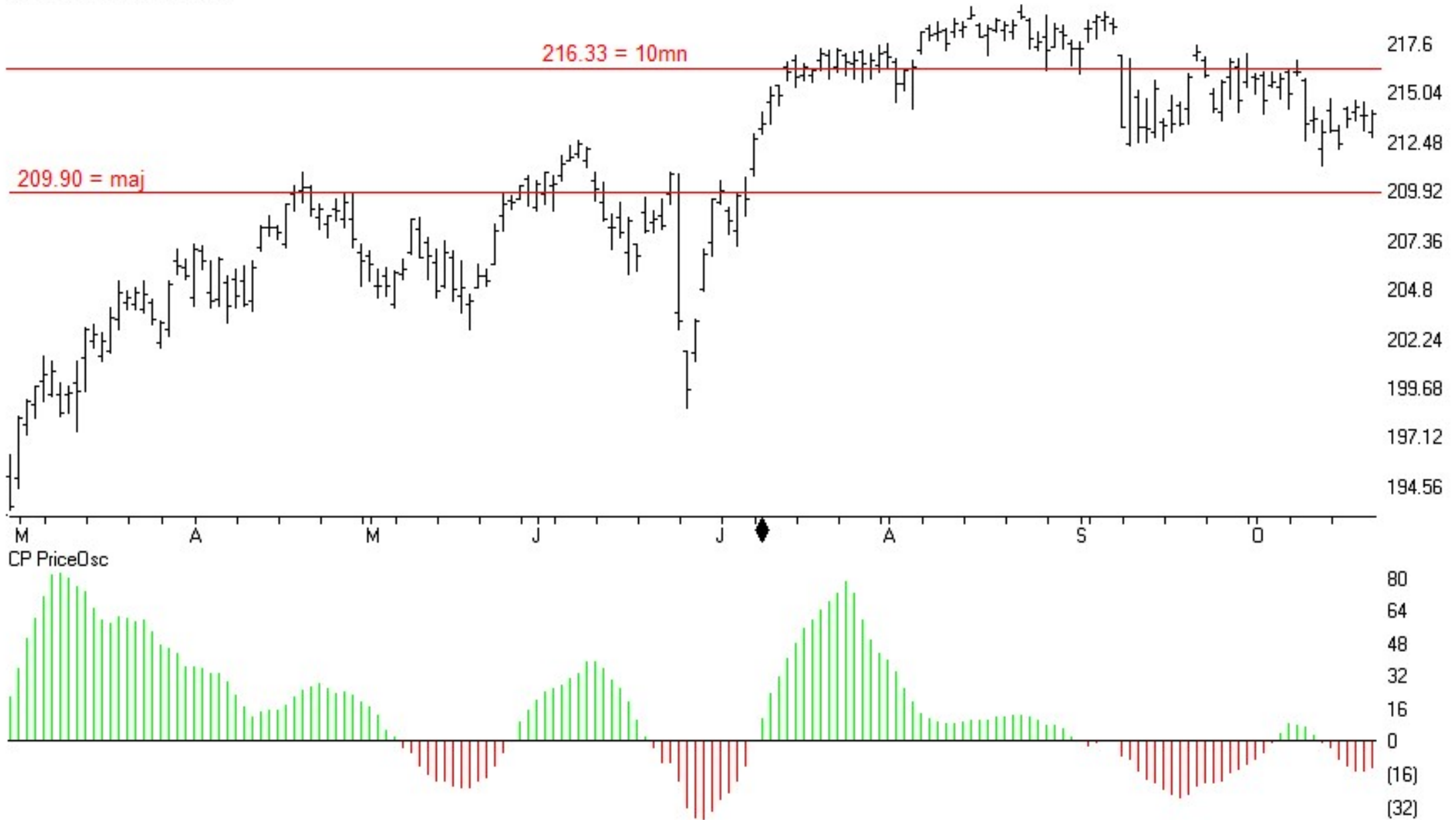


MARKET CHART NASDAQ 1800 (Daily)



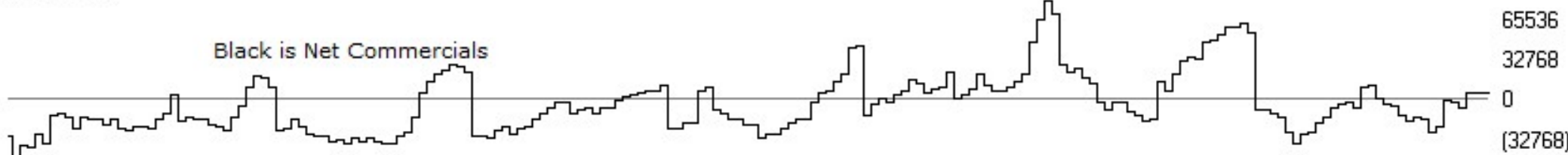
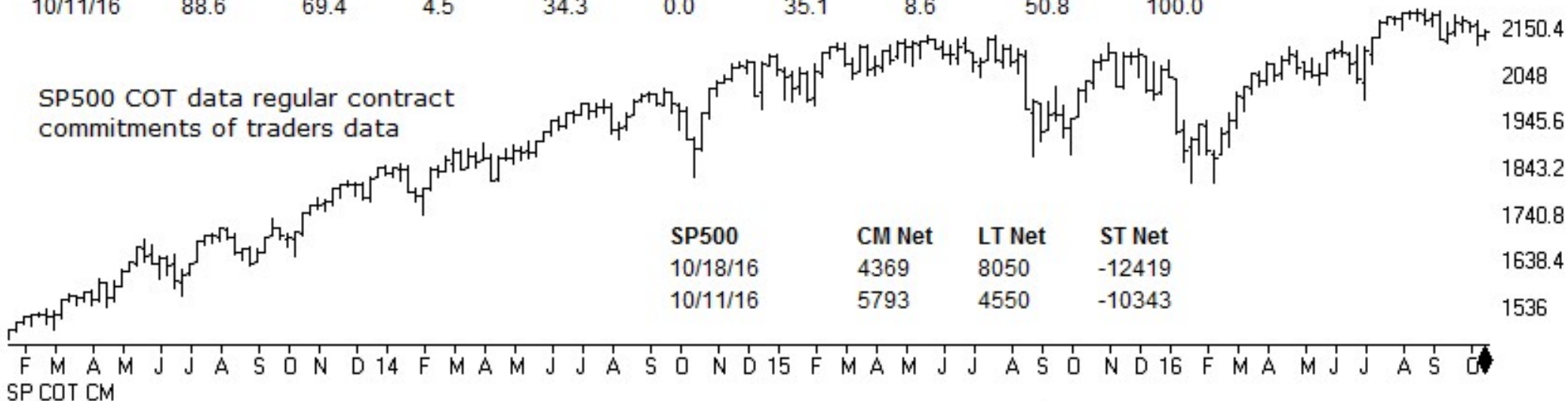
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



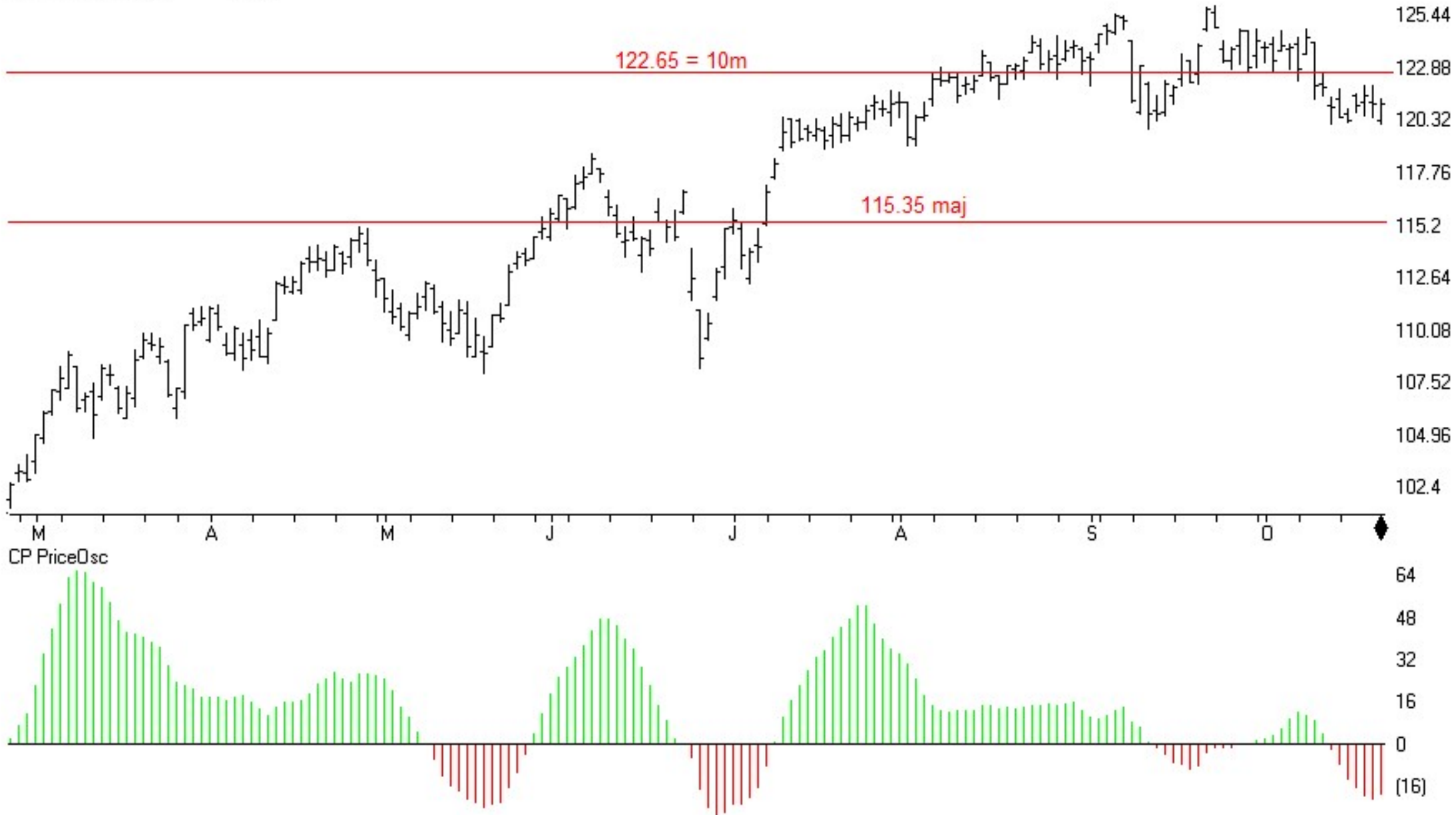
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/18/16	85.7	64.1	5.1	59.9	28.0	0.2	2.9	45.8	100.0
10/11/16	88.6	69.4	4.5	34.3	0.0	35.1	8.6	50.8	100.0

SP500 COT data regular contract commitments of traders data



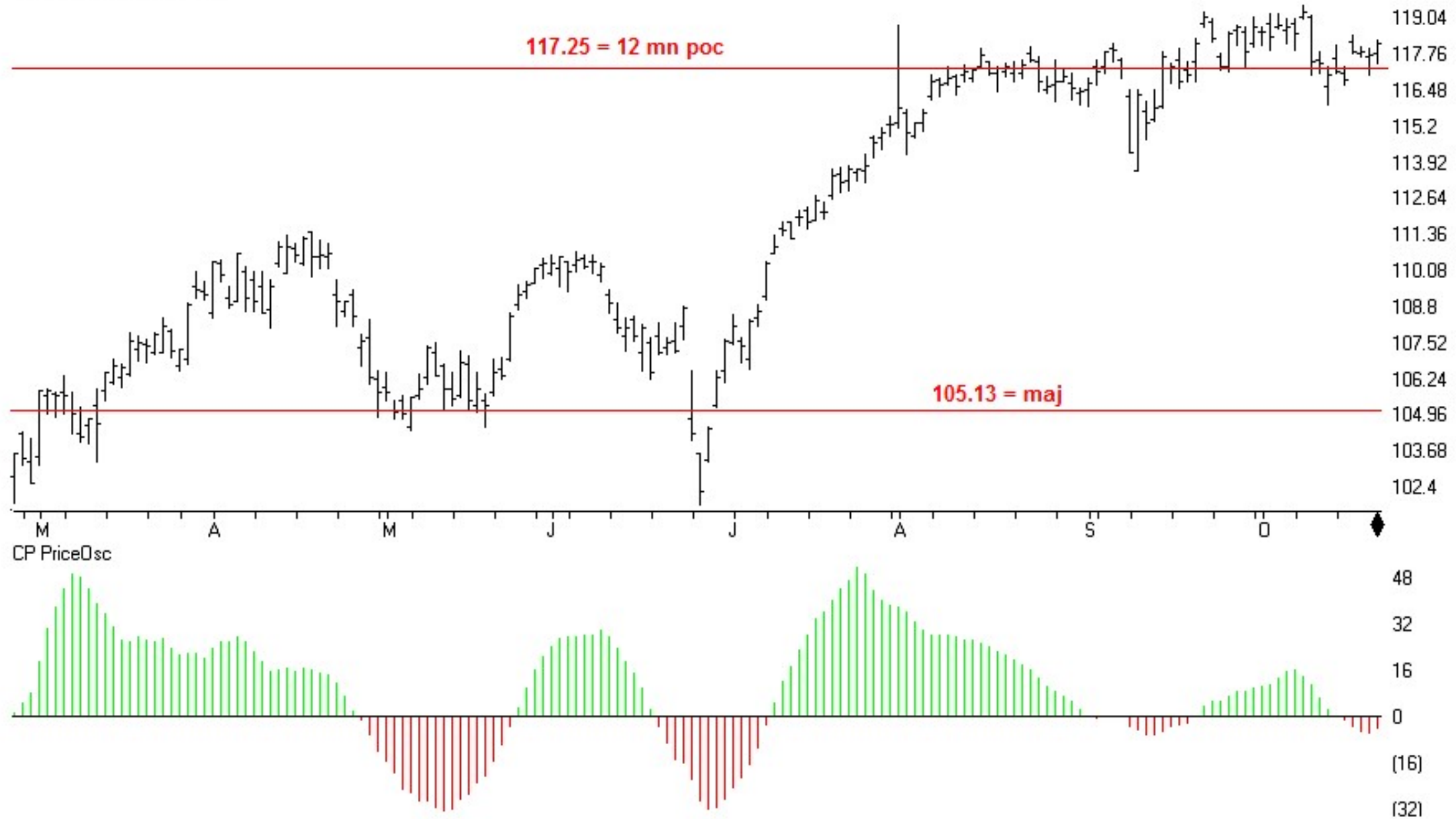
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

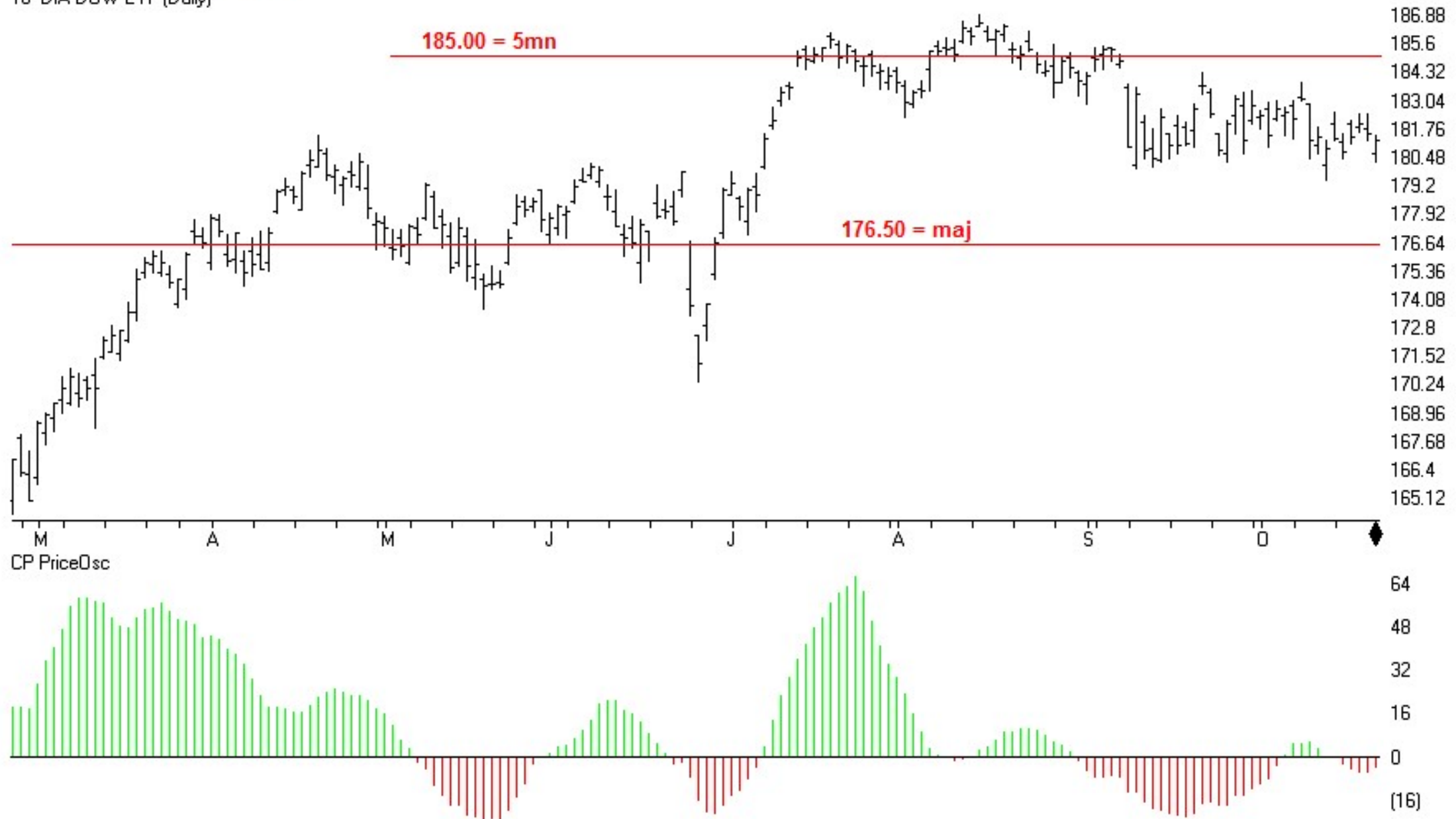


TSR Time Support/Resistance

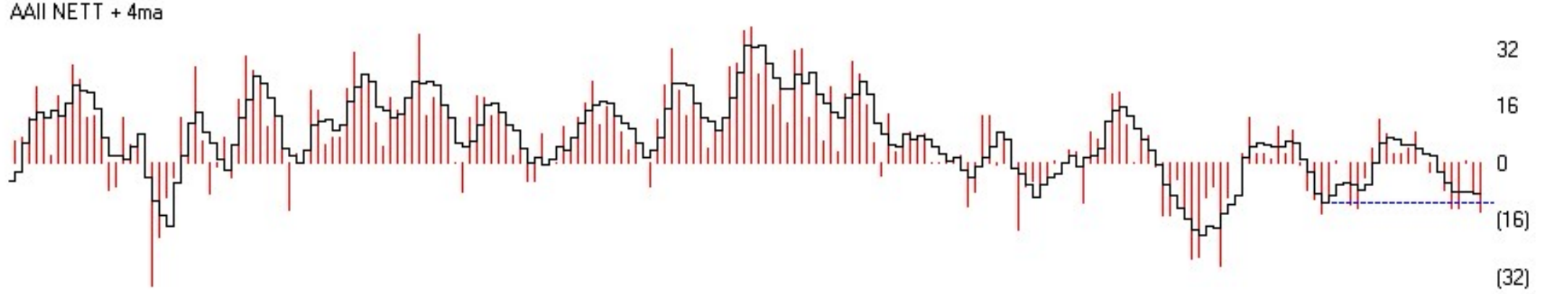
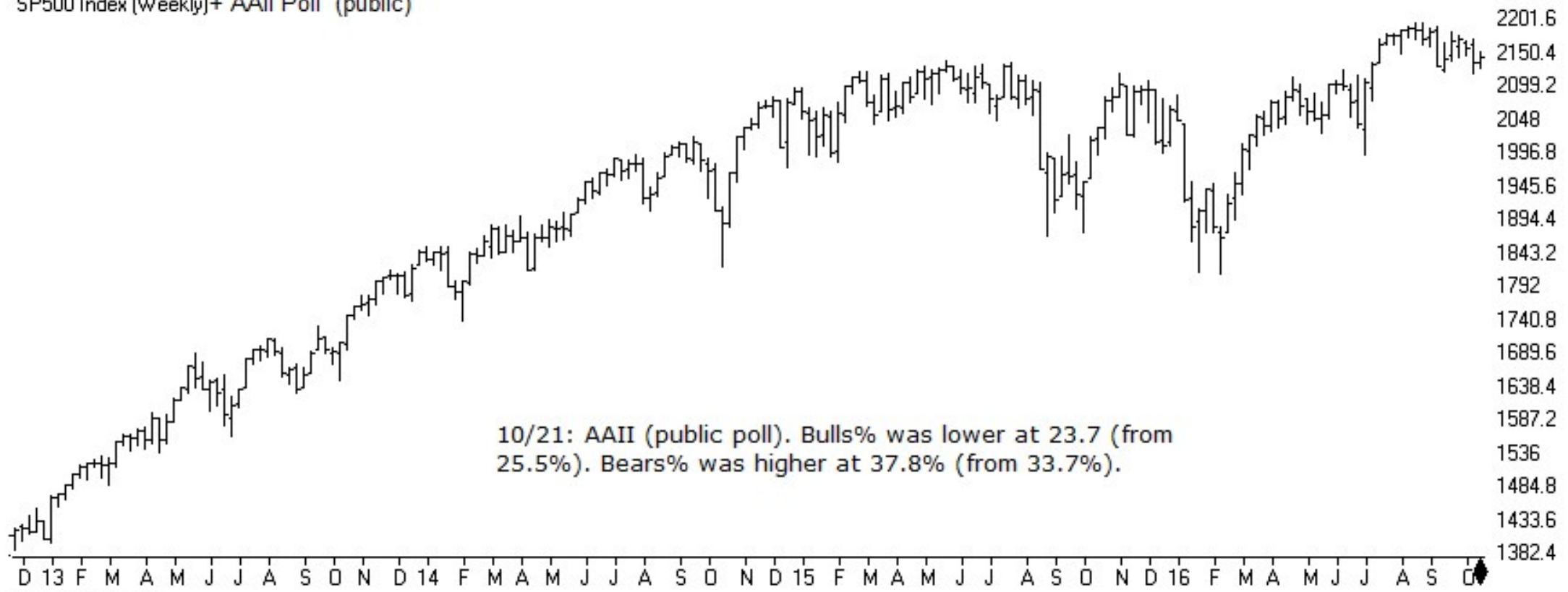
12 QQQ N100 ETF (Daily)



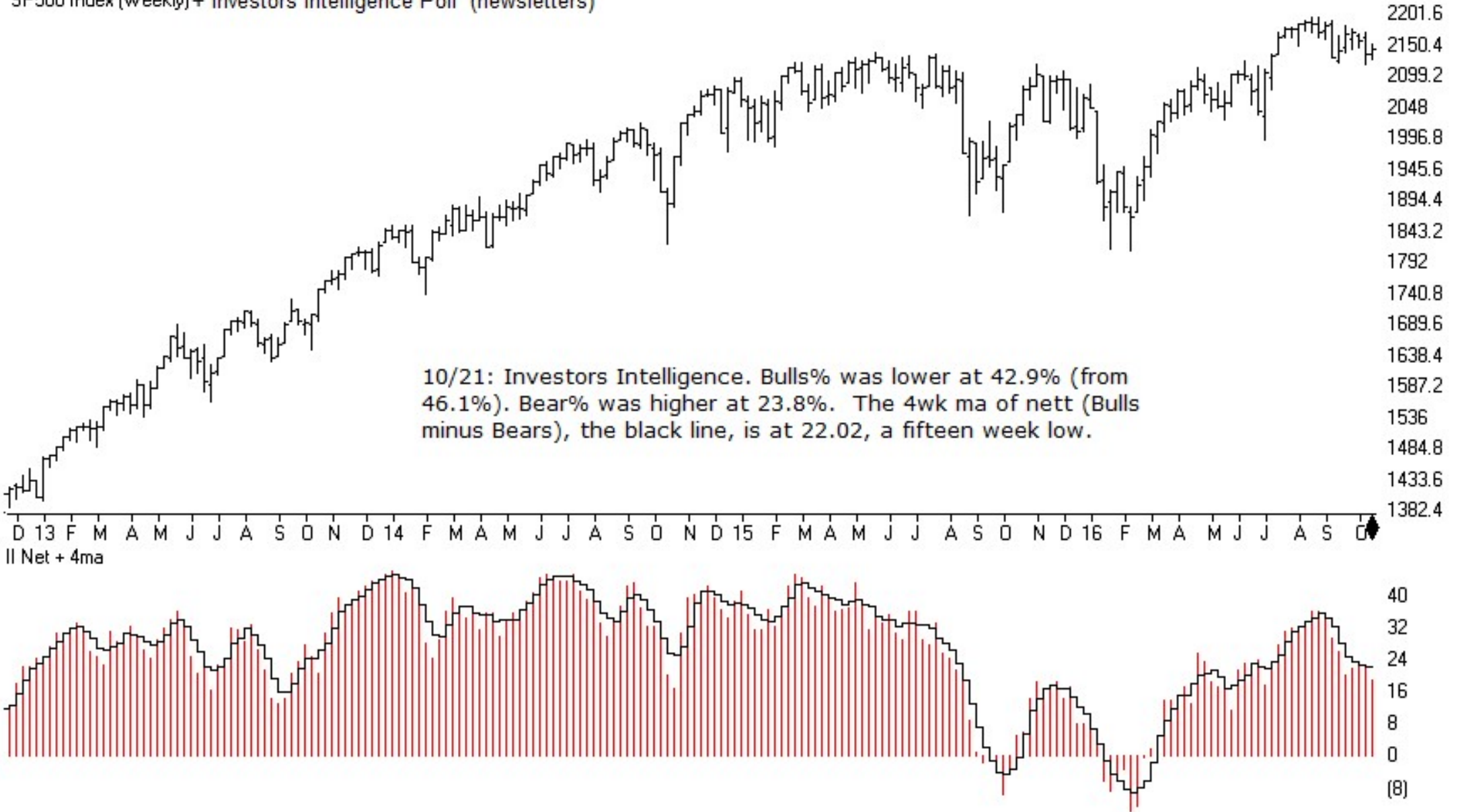
TSR Time Support/Resistance 10 DIA DOW ETF (Daily)



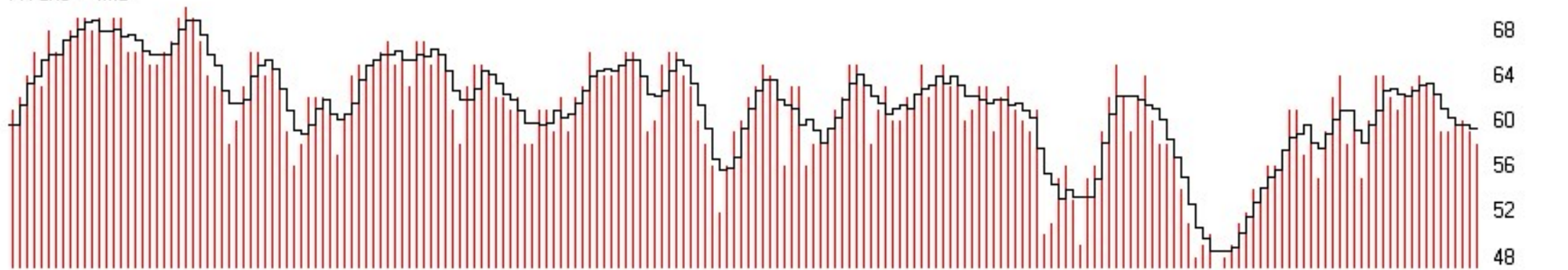
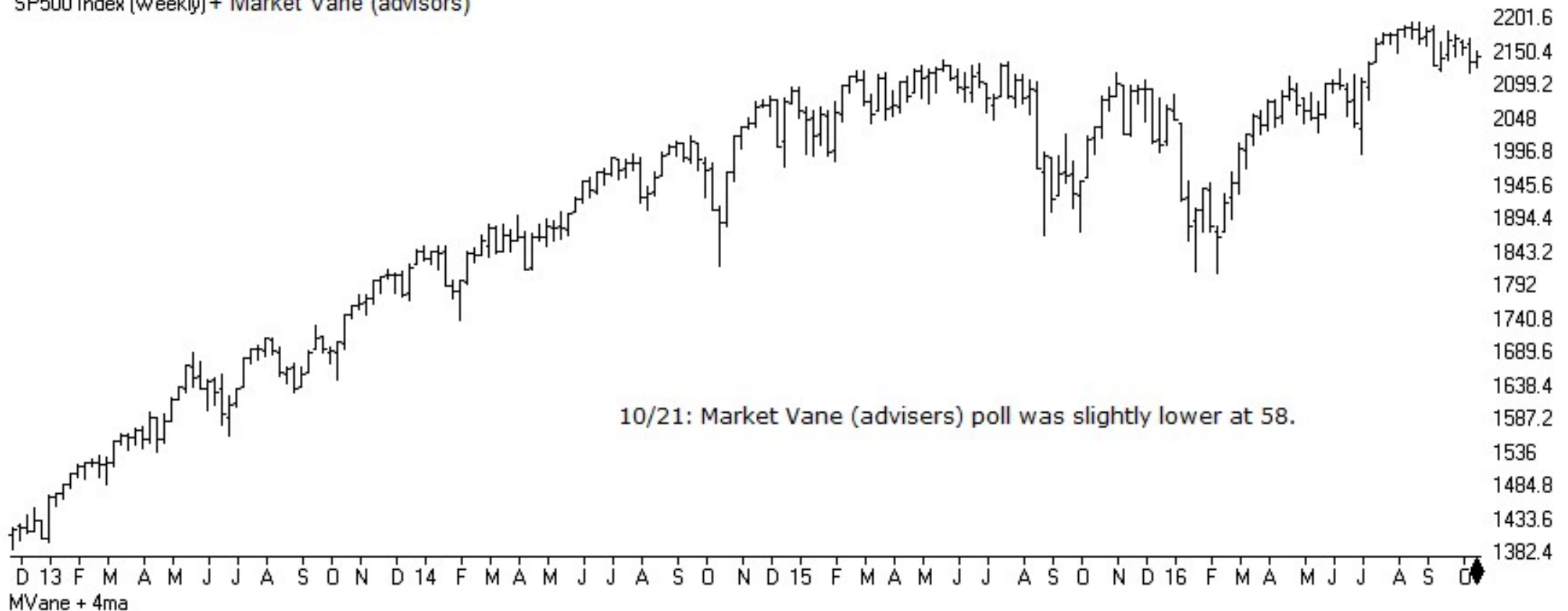
SP500 Index (Weekly)+ AAI Poll (public)



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

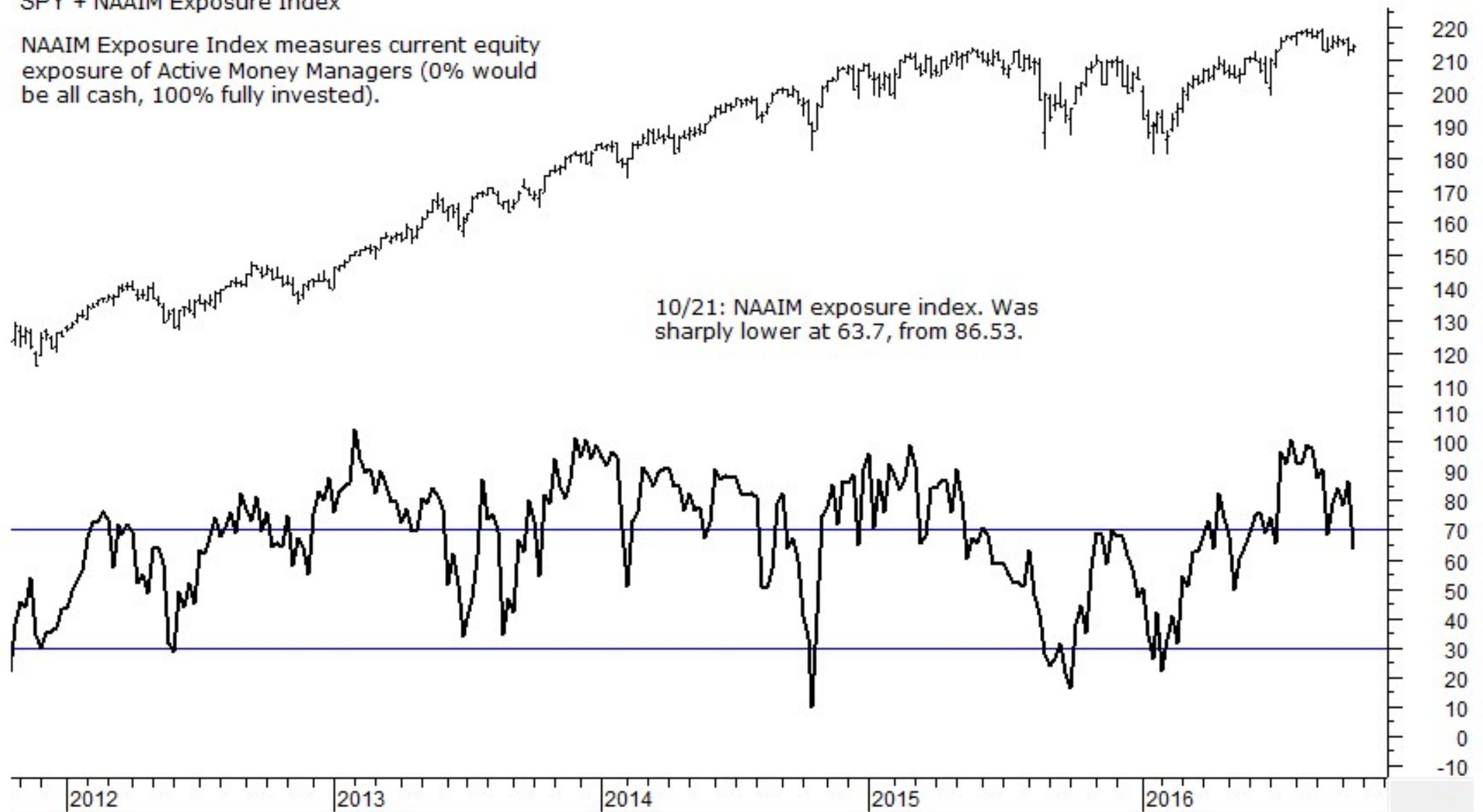


SP500 Index (Weekly) + Market Vane (advisors)

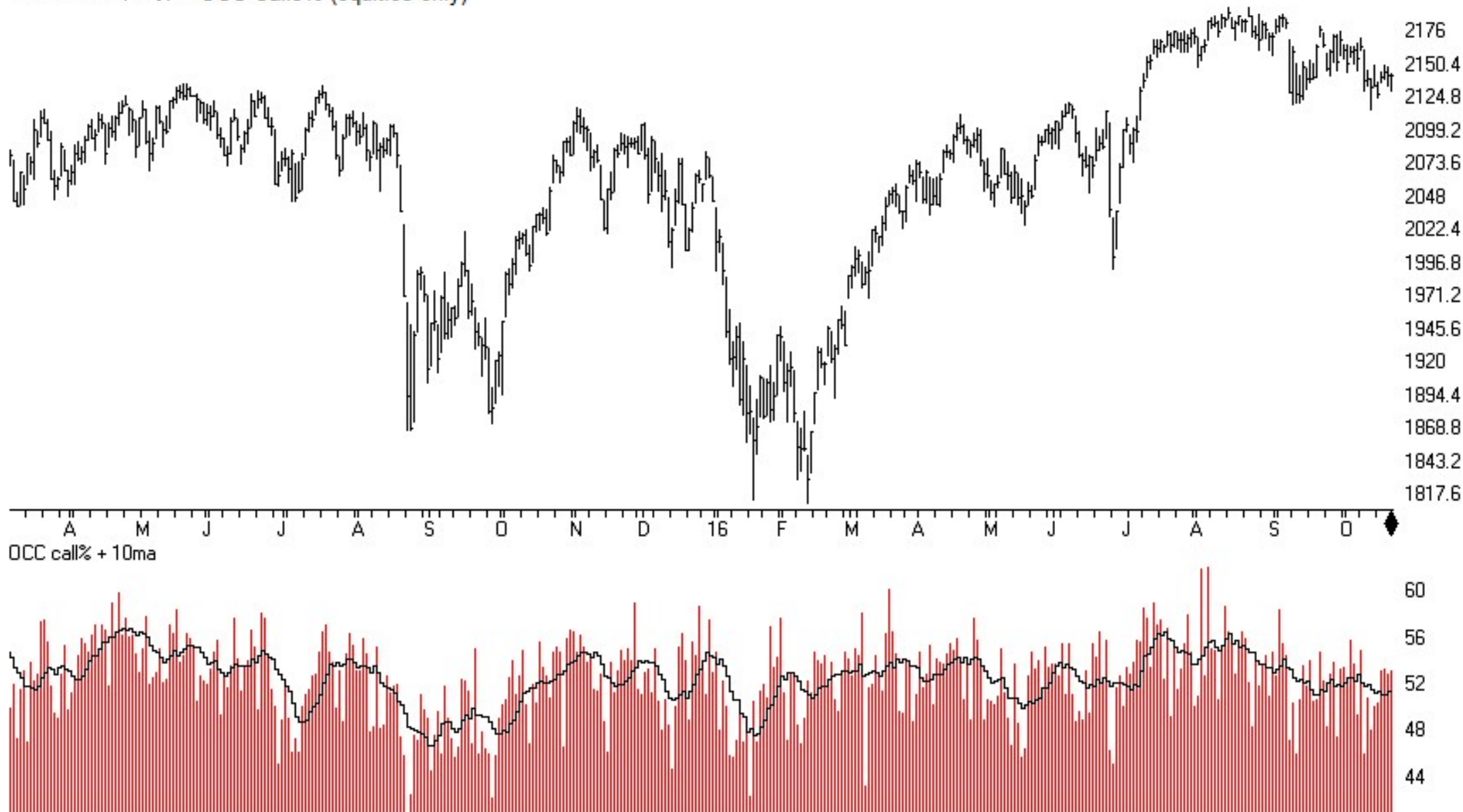


SPY + NAAIM Exposure Index

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

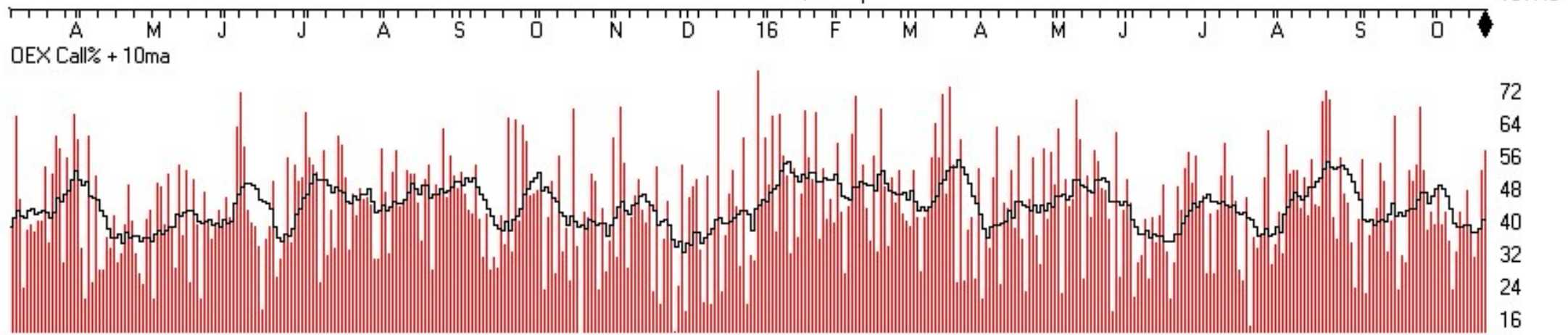
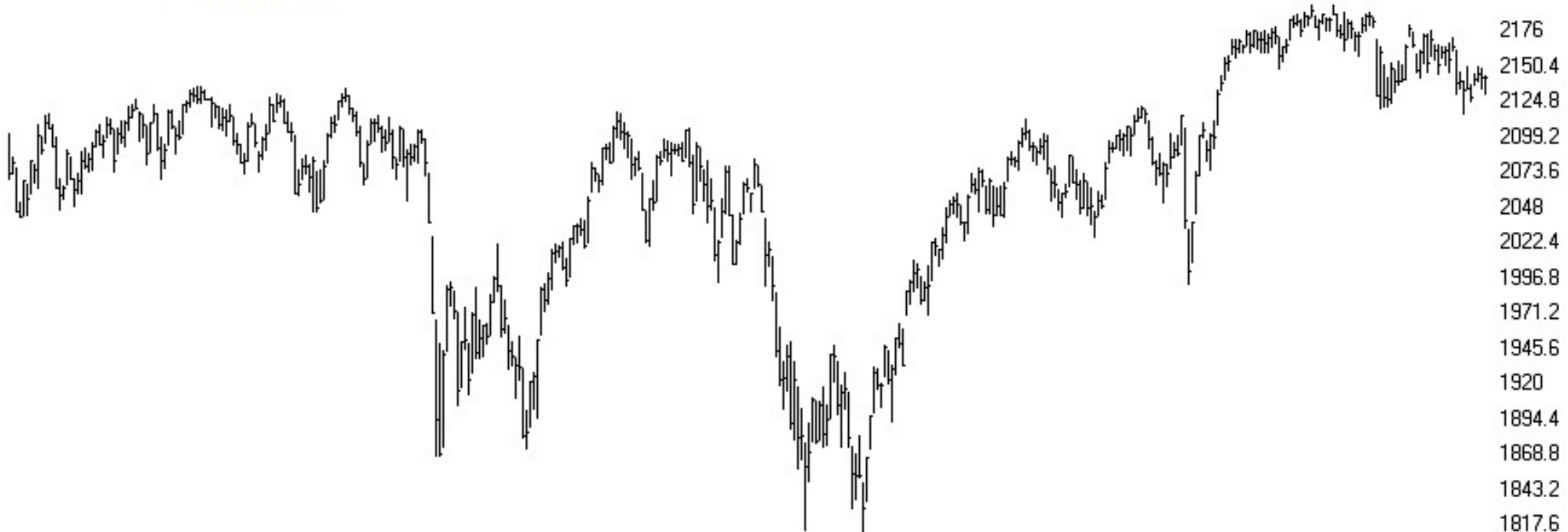


SP500 Index (Daily) + OCC Calls% (equities only)

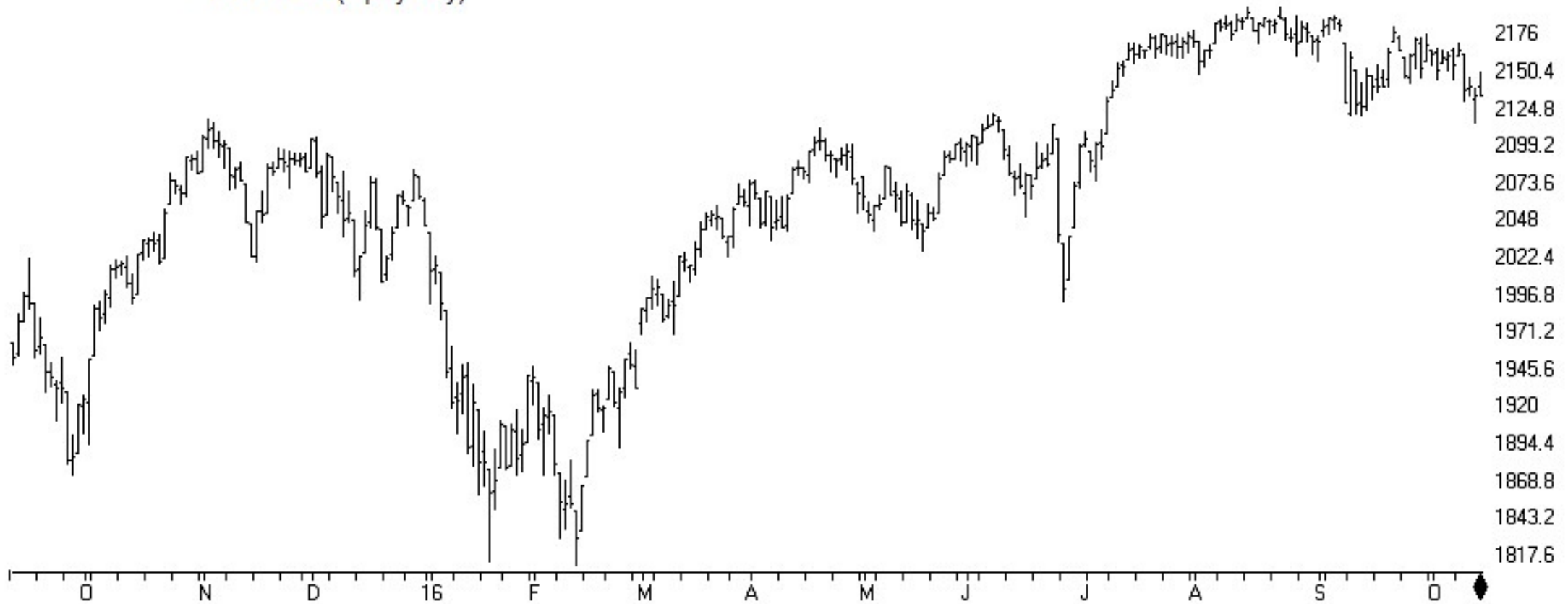


unlike other option ratios, OEX is usually considered a smart-money indicator.

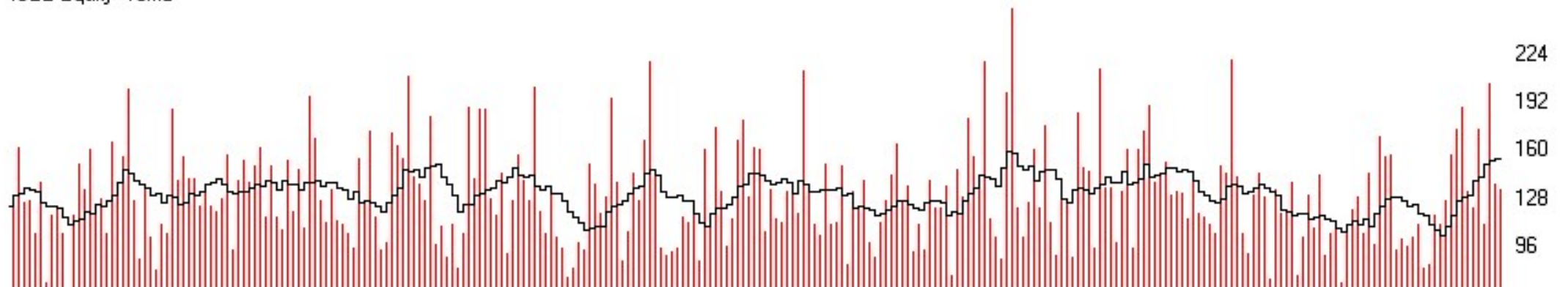
SP500 Index (Daily) + OEX Calls%



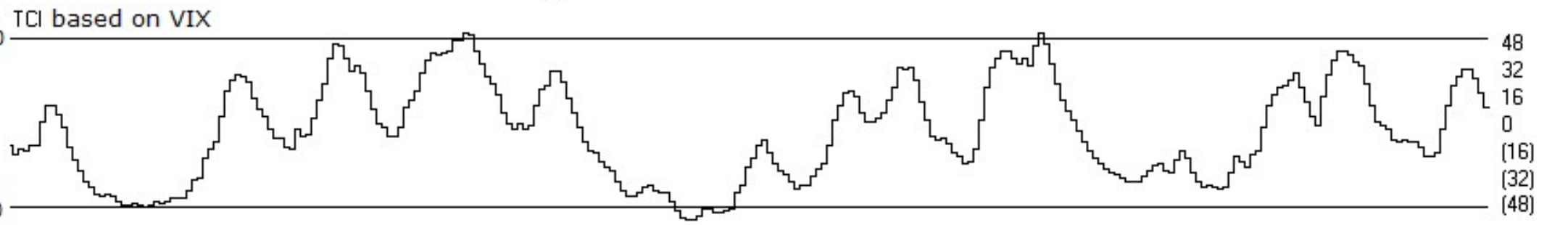
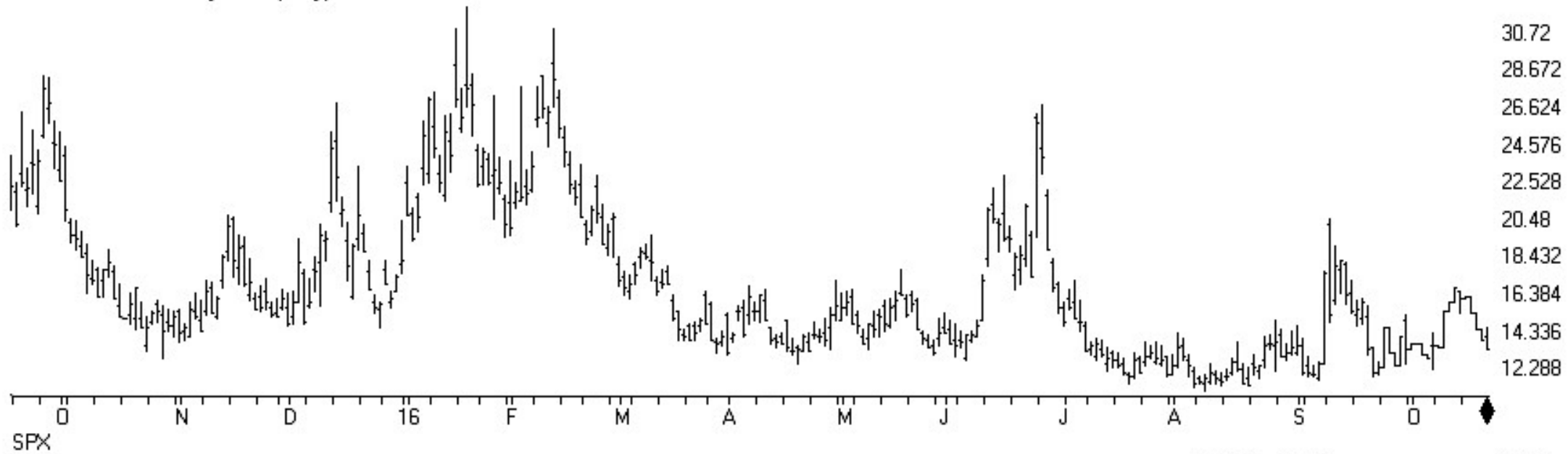
SP500 Index (Daily) + ISEE Index (equity only)



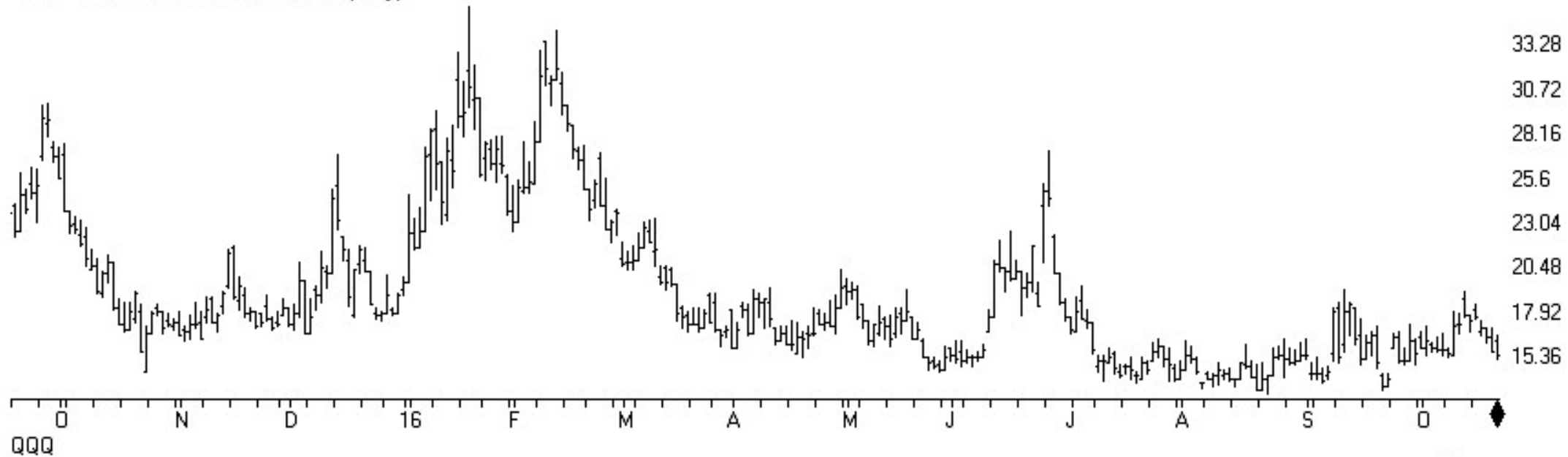
ISEE Equity+10ma



VIX - S&P 500 Volatility Index (Daily)



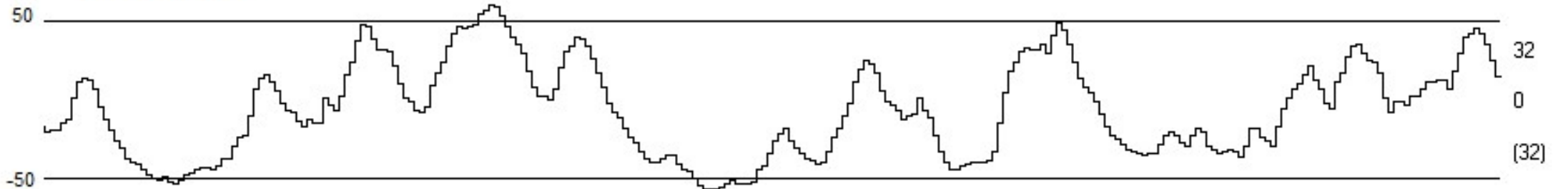
VXN - NASDAQ VOLATILITY INDEX (Daily)



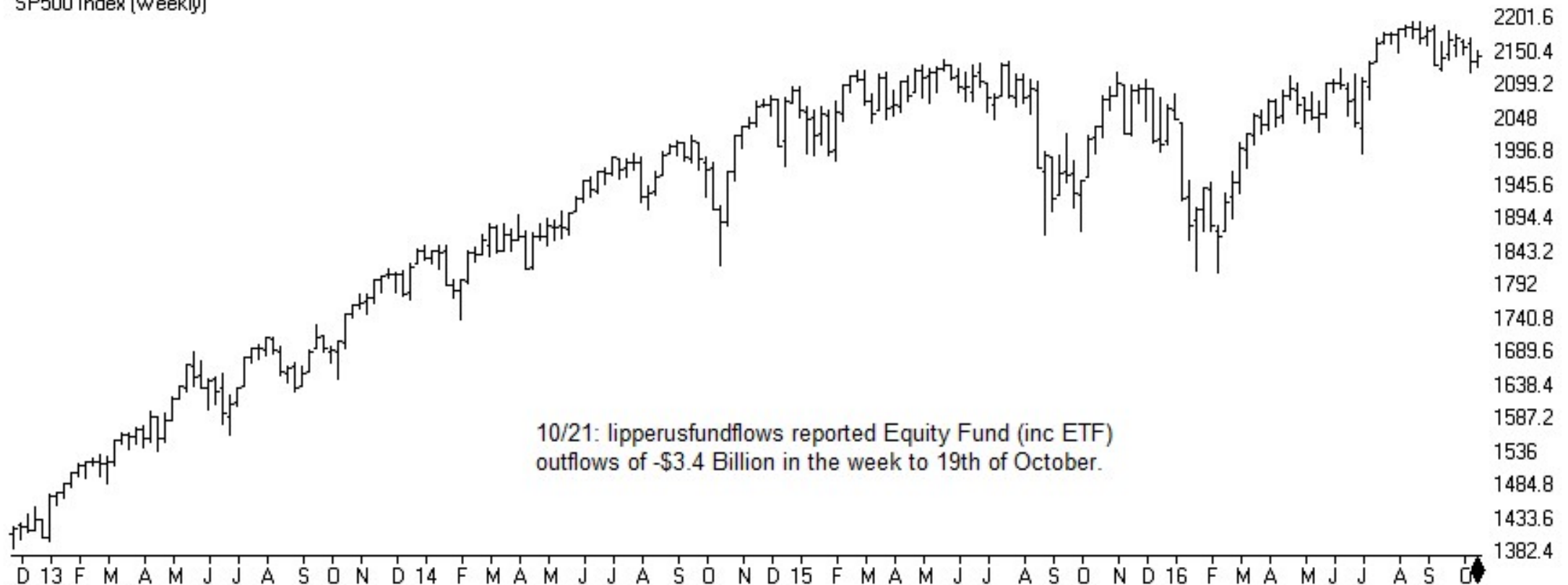
QQQ



TCI based on VXN



SP500 Index (Weekly)



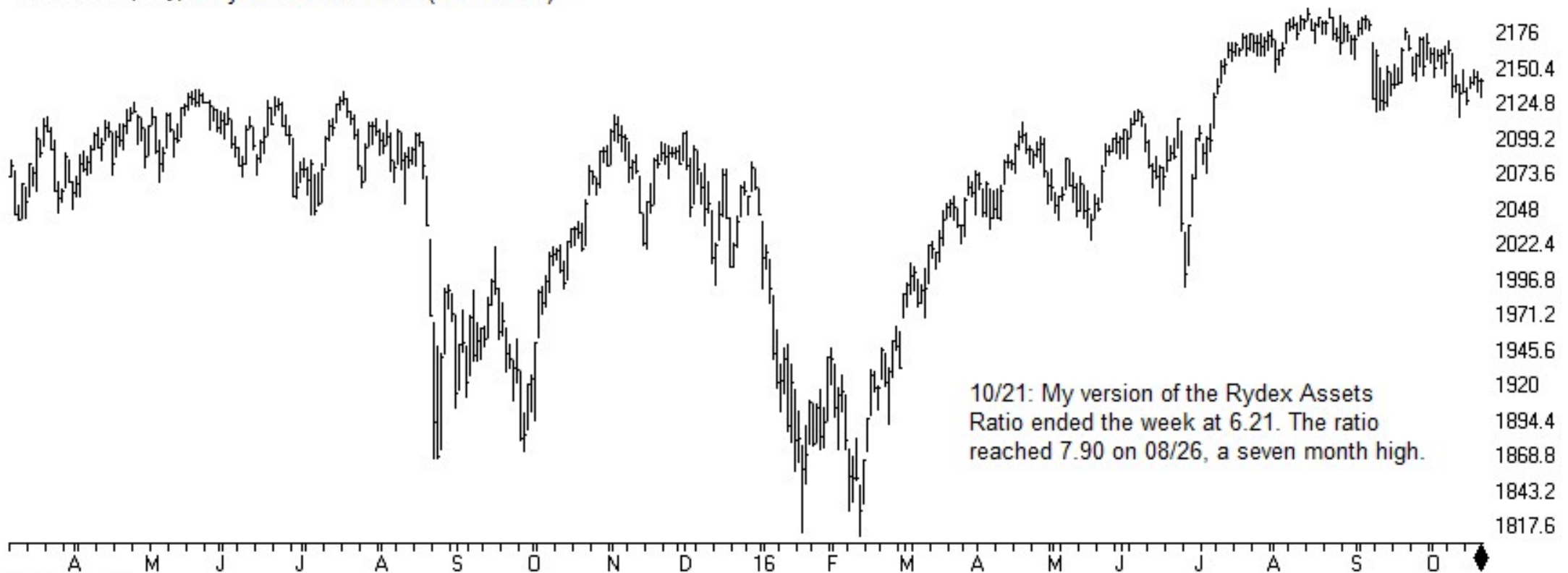
Lipper Fd+4wkSum



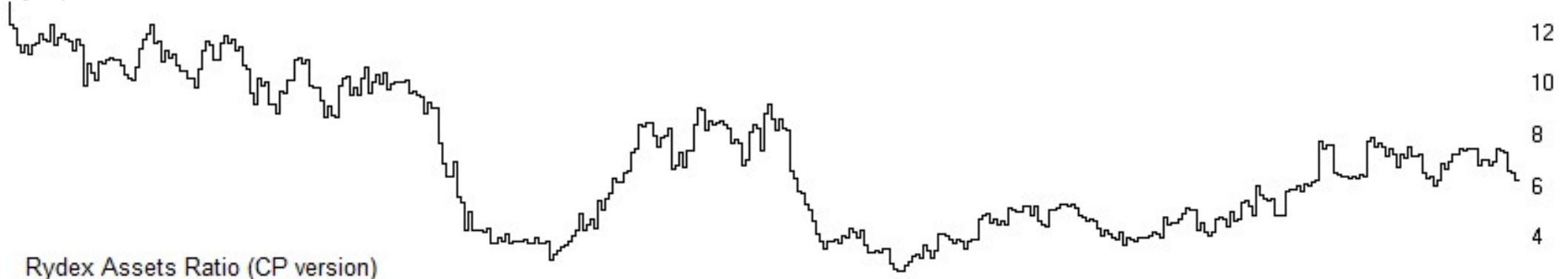
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

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



RyMajAssetsRatio

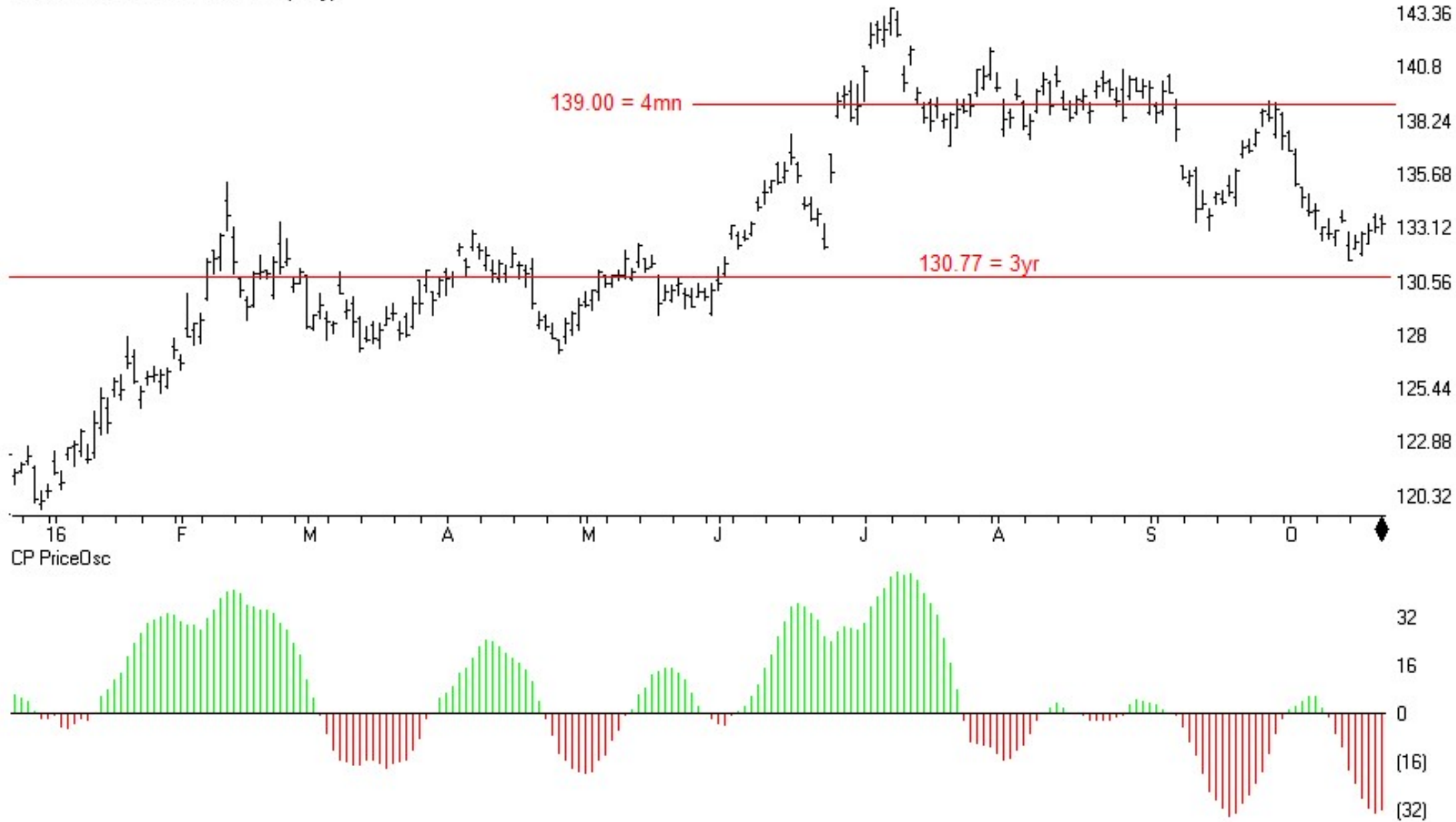


Rydex Assets Ratio (CP version)



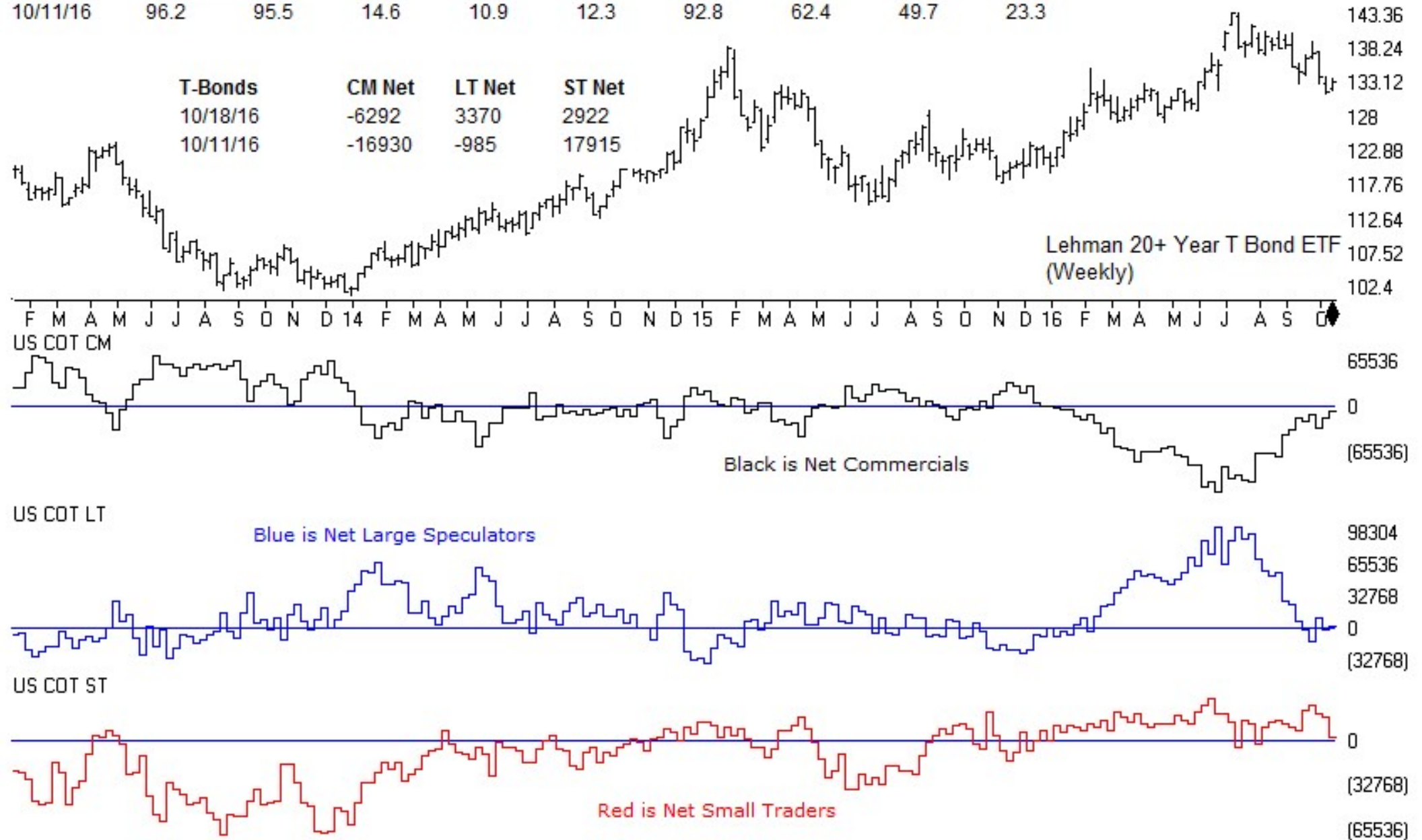
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



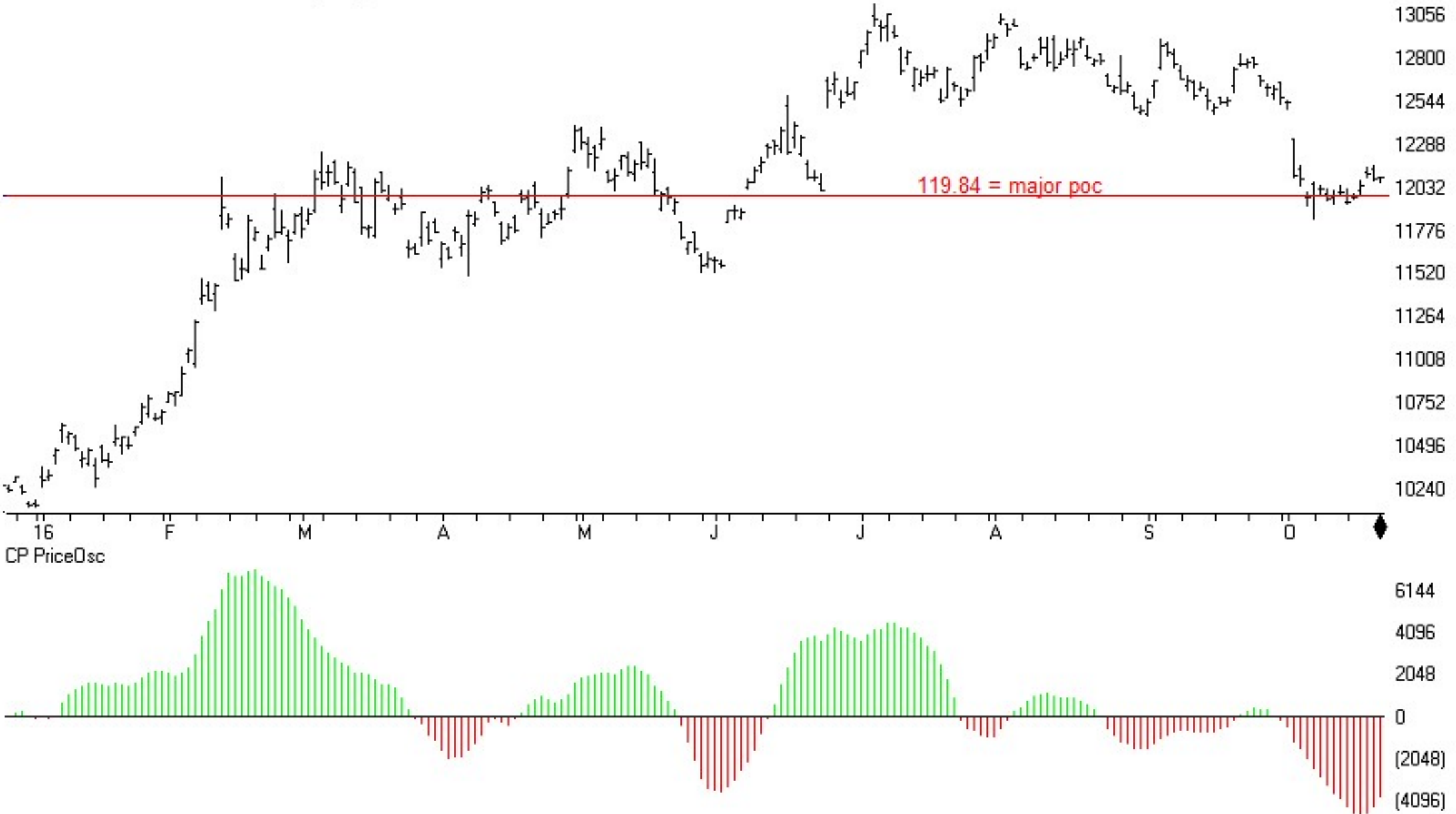
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/18/16	100.0	100.0	2.2	14.6	13.7	86.7	21.7	40.6	58.9
10/11/16	96.2	95.5	14.6	10.9	12.3	92.8	62.4	49.7	23.3

T-Bonds	CM Net	LT Net	ST Net
10/18/16	-6292	3370	2922
10/11/16	-16930	-985	17915



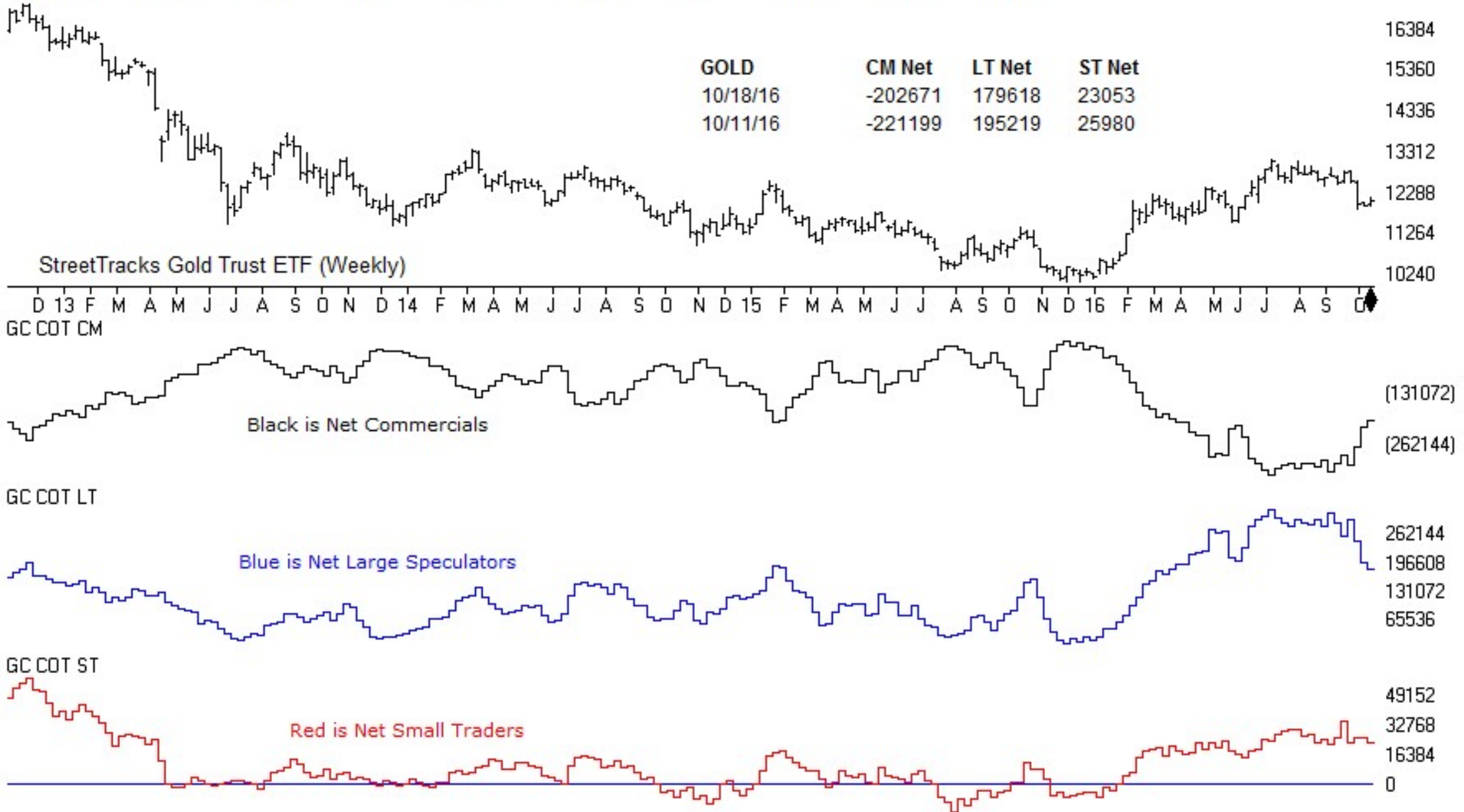
TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/18/16	100	54.3	0	0	15.4	100	41.2	78.5	70.8
10/11/16	94.3	45.1	0	0	29.7	100	56.3	93.3	67.3

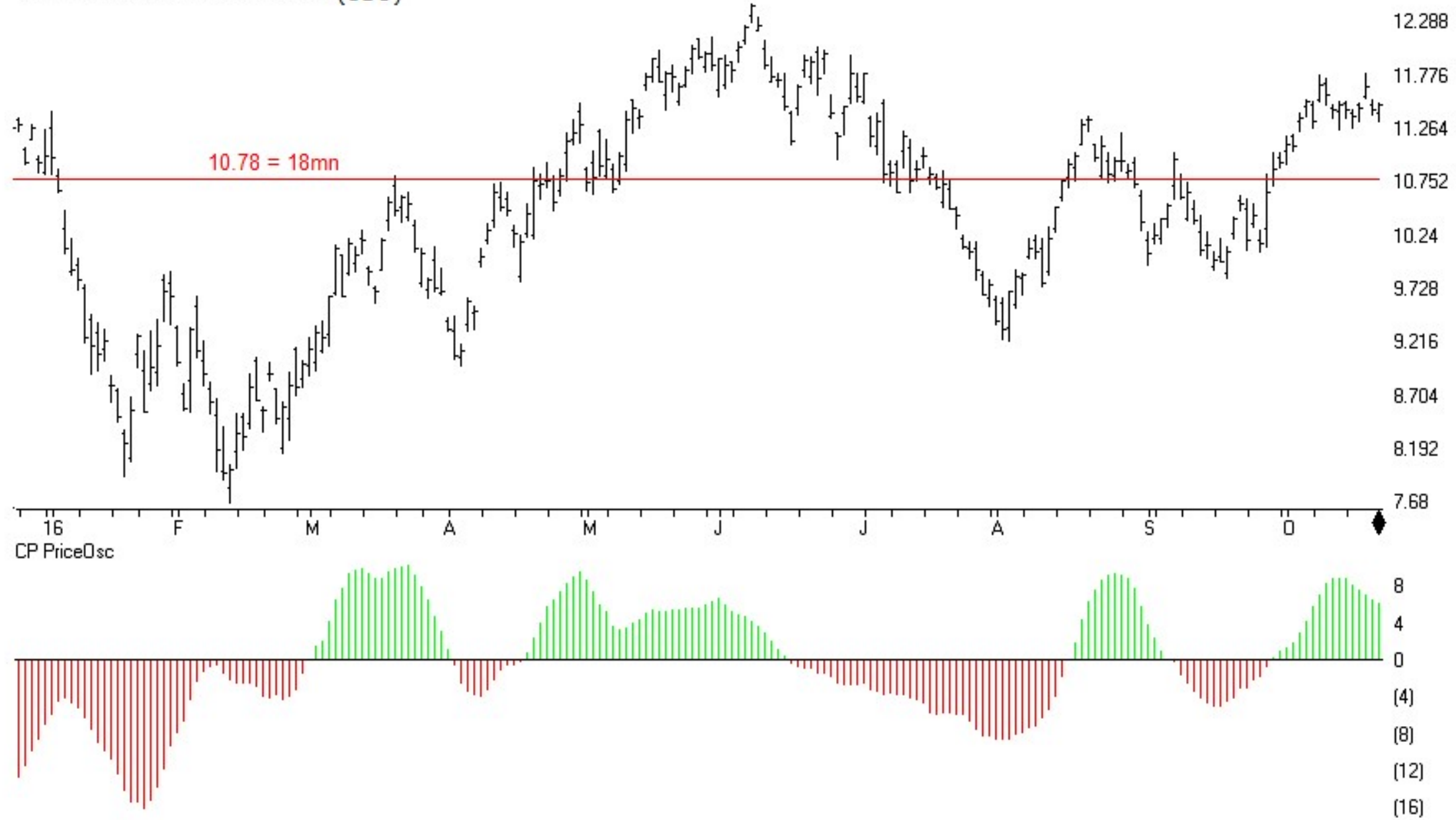
GOLD	CM Net	LT Net	ST Net
10/18/16	-202671	179618	23053
10/11/16	-221199	195219	25980



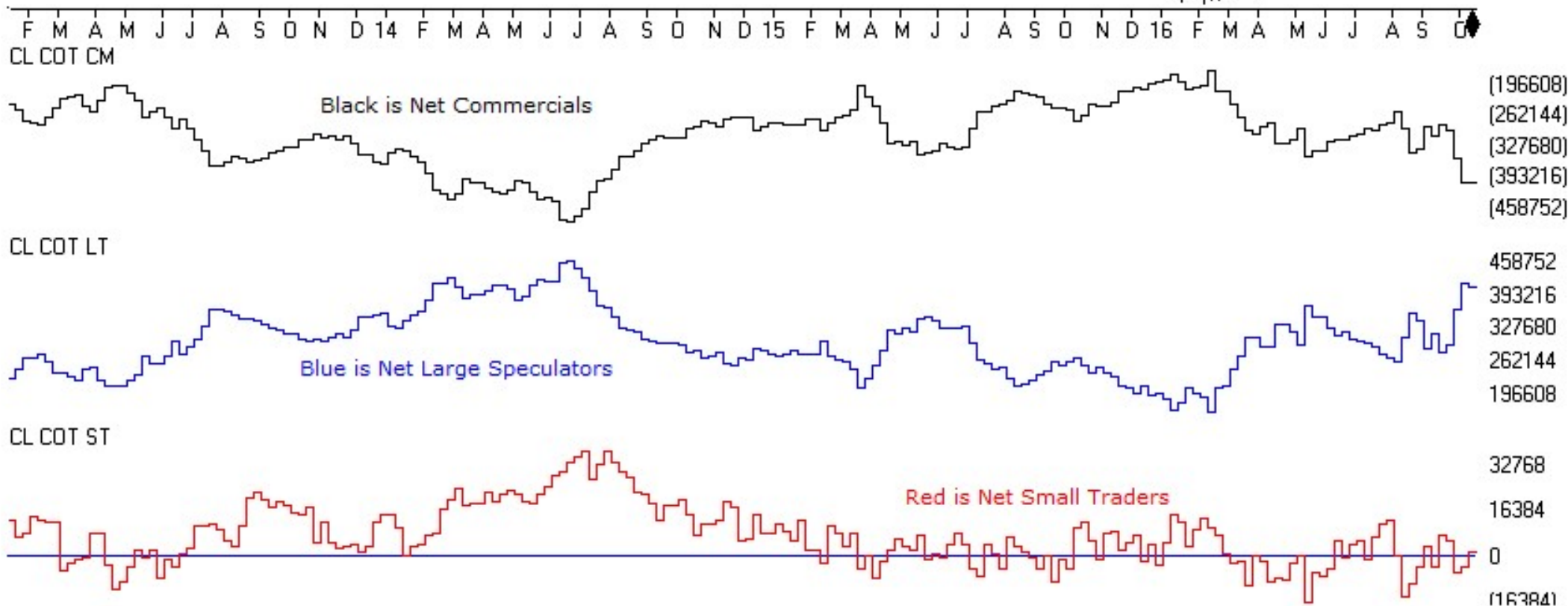
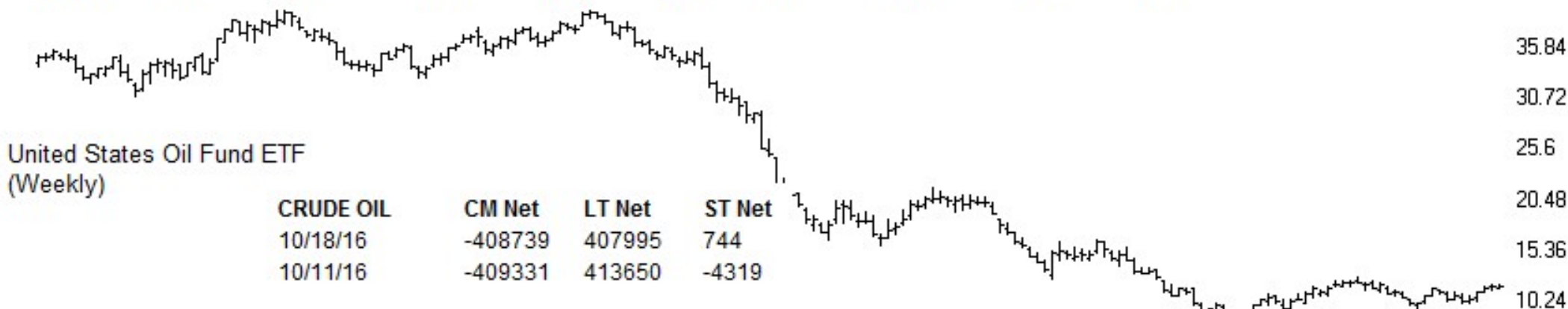


TSR Time Support/Resistance

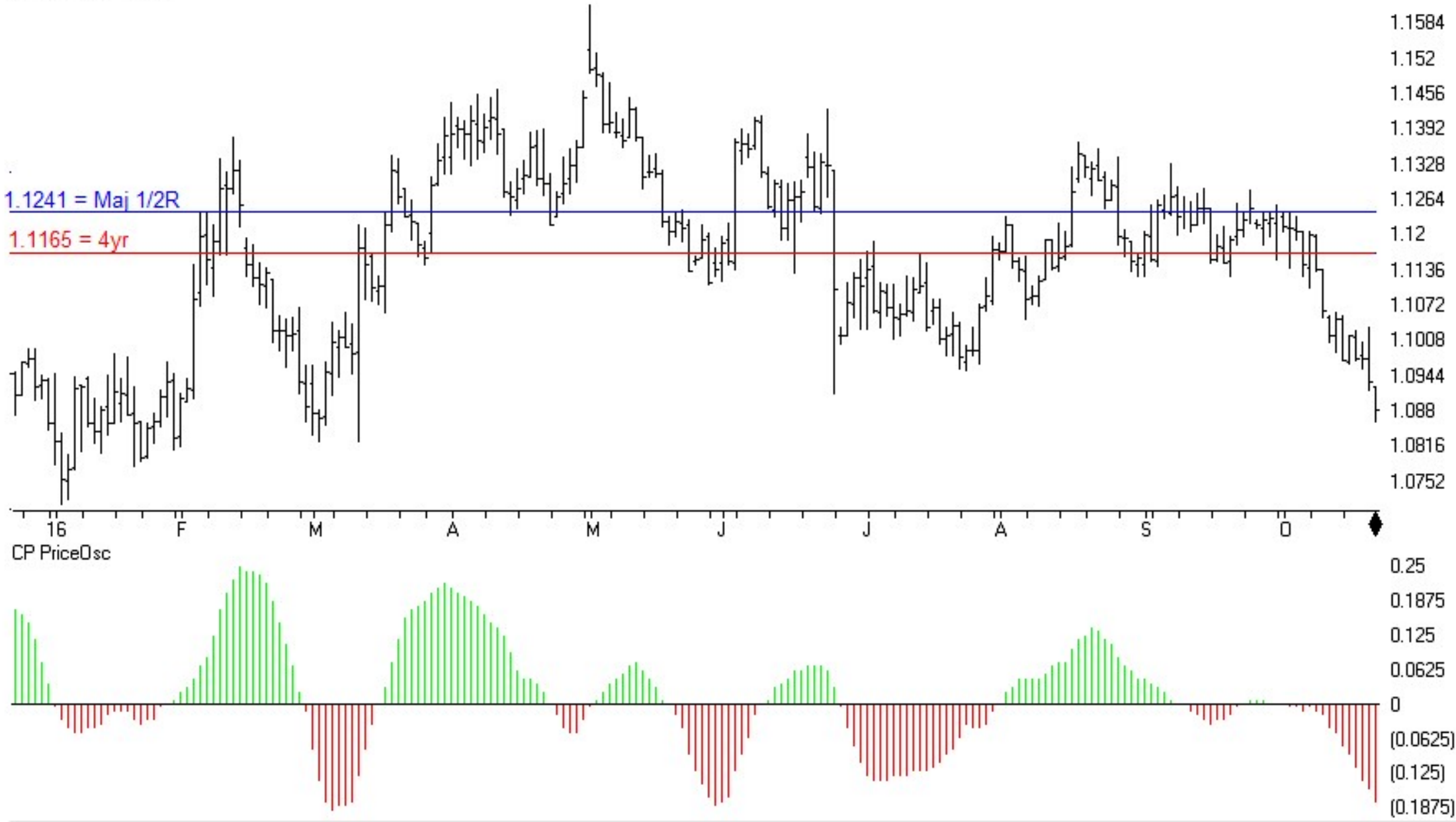
43 UNITED STATES OIL FUND (Daily) (USO)



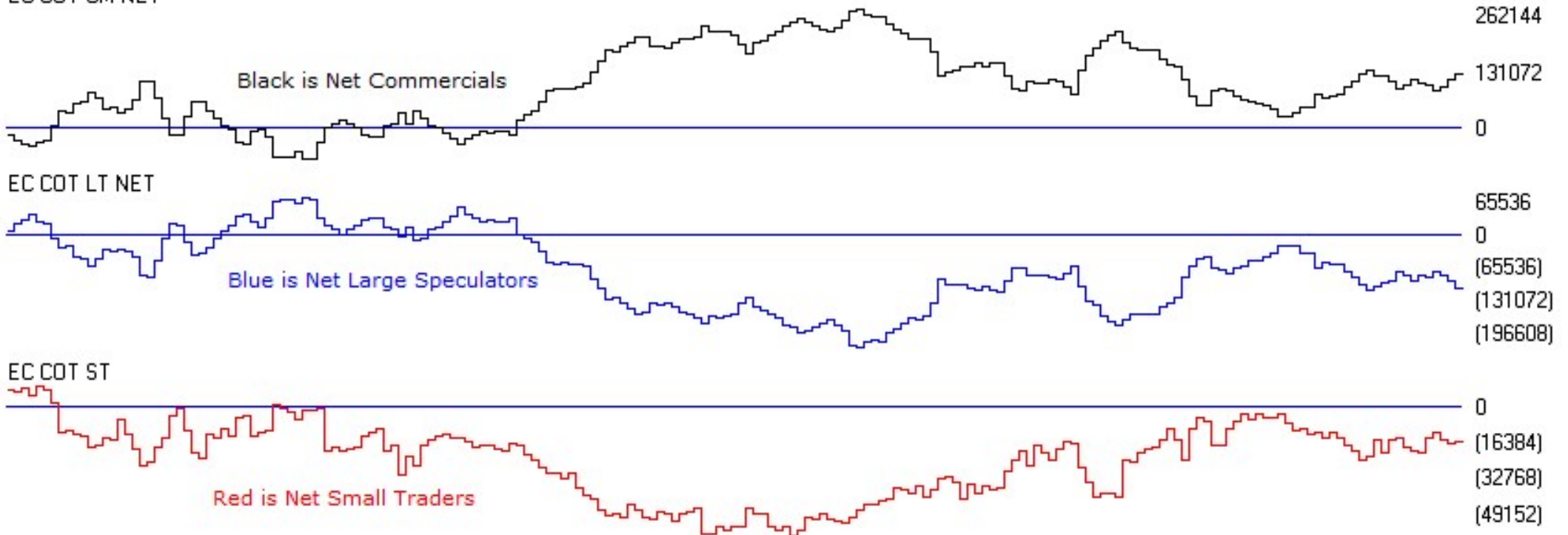
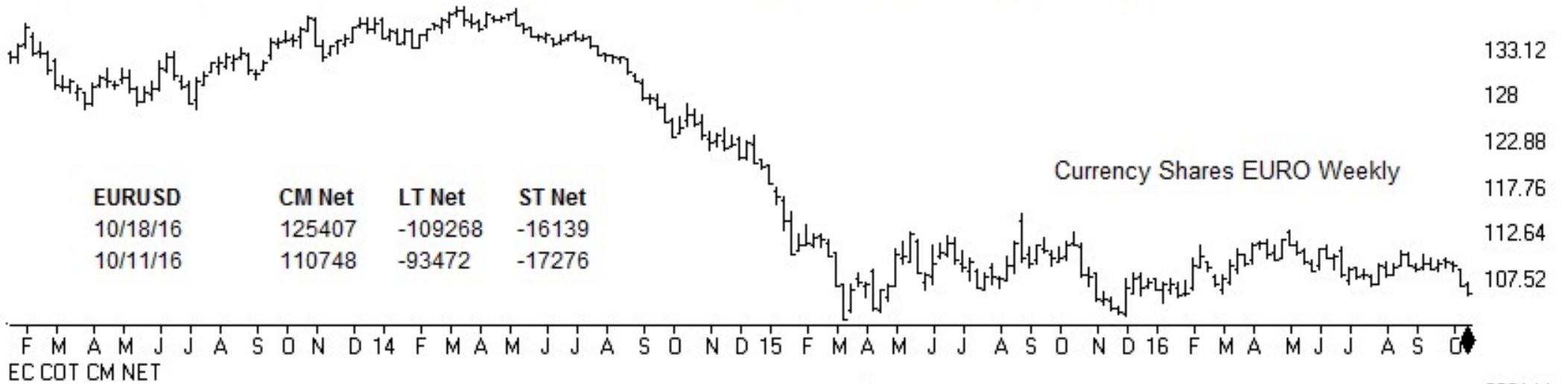
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/18/16	0.4	0.0	78.0	96.4	82.2	0.0	60.6	49.3	24.5
10/11/16	0.0	0.0	75.8	100.0	78.2	0.0	43.6	39.3	32.8



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
10/18/16	90.5	52.8	6.6	3.7	82.3	100.0	40.3	12.7	0.0
10/11/16	76.9	49.2	10.7	21.1	72.1	95.8	34.7	33.2	21.3

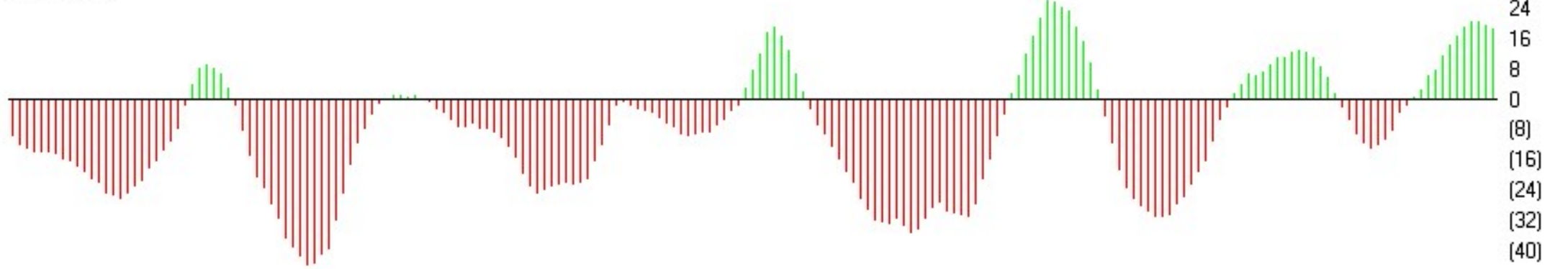




53 USDJPY (Daily)



CP PriceOsc

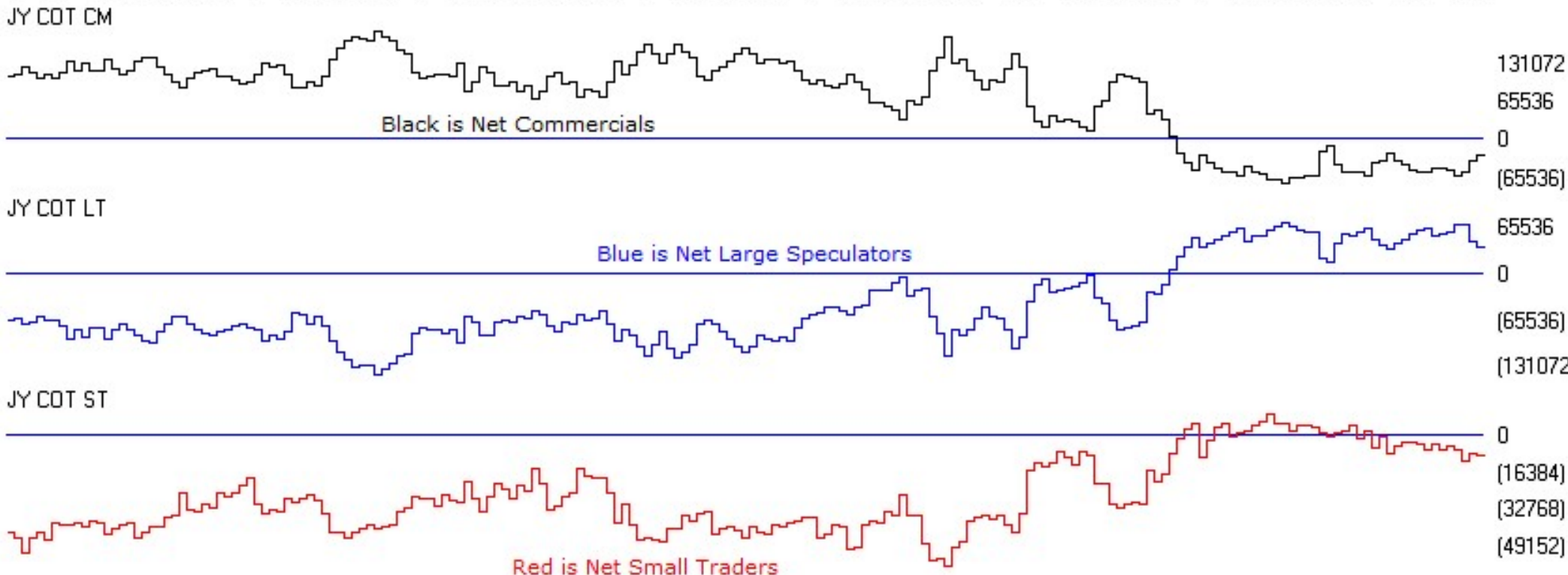


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/18/16	74.2	51.3	0.0	41.0	51.4	88.5	12.9	22.4	97.9
10/11/16	61.8	33.9	5.9	54.5	65.4	70.6	20.2	32.2	100.0



CURRENCYSHARES
JAPANESE YEN
+ commitments of traders

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 O



JY COT CM 131072 65536 0 (65536)

JY COT LT 65536 0 (65536) (131072)

JY COT ST 0 (16384) (32768) (49152)

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<http://www.chartprofitwebcast.com>