

# ChartProfit

Charts to Friday 28th October 2016

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## Stock Market Summary

### \*\*\*\*\* BREADTH

ChartProfit Breadth System - wk ending 10/28

	-5	-4	-3	-2	↓
NYSE	51	44	33	38	31
NasDaq	58	53	38	41	32
SP500	51	44	29	36	34
ND100	60	59	41	40	35
R2000	57	48	35	39	30

number = % stocks >50day ma

### \*\*\*\*\* SENTIMENT

#### Consensus Polls:

10/28: AAll (public poll). Bulls% was higher at 24.8% (from 23.7%). Bears% was lower at 34.1% (from 37.8%).

10/28: Investors Intelligence. Bulls% was higher at 47.1% (from 42.9%). Bear% was slightly lower at 23.1% (from 23.8%). Previous week, the 4wk ma of nett (Bulls minus Bears), the black line, at 22.02, was a fifteen week low.

10/28: Market Vane (advisers) poll was higher at 60.

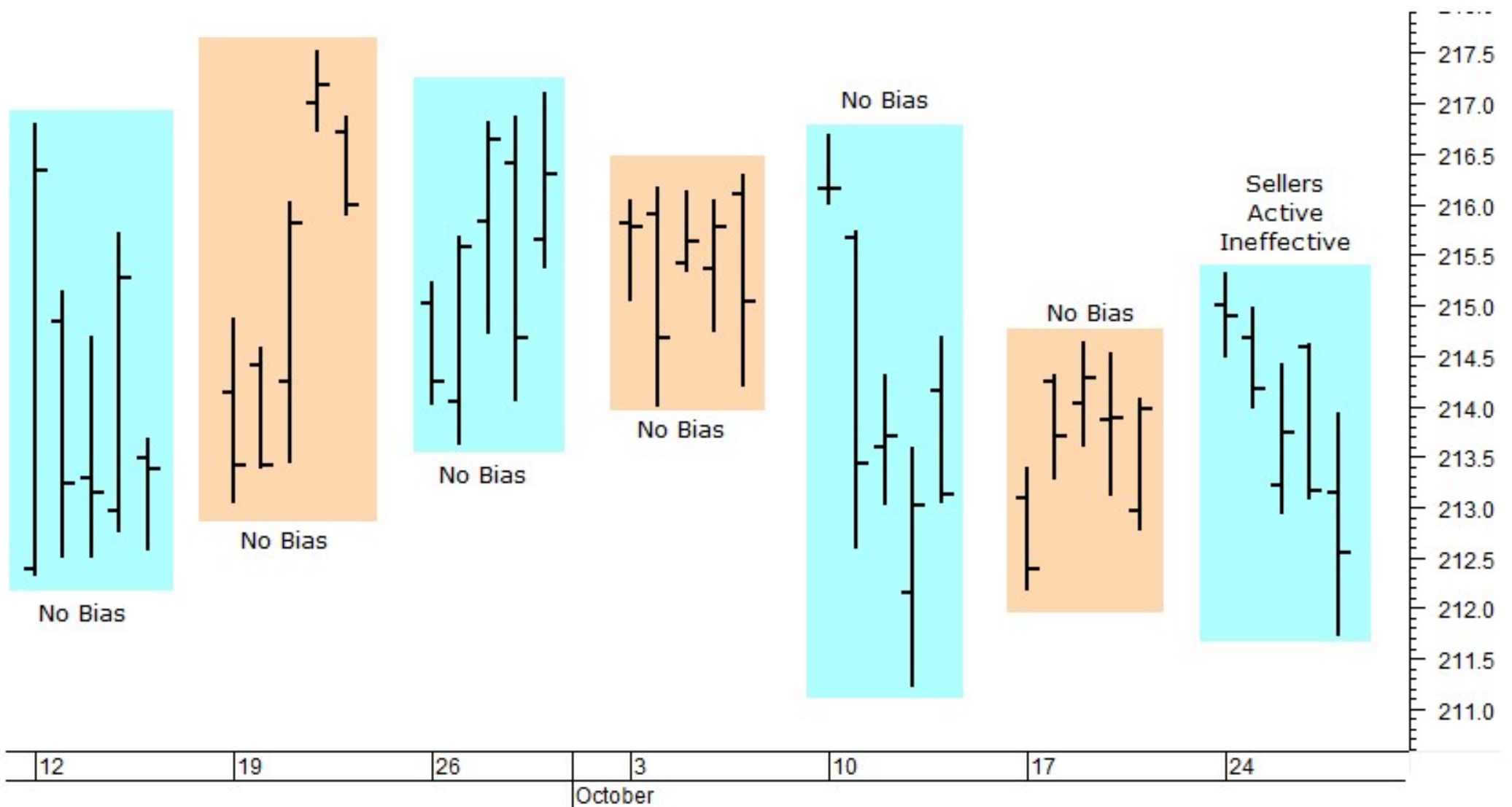
10/28: NAAIM exposure index. Was slightly higher at 66.47.

#### Mutual Fund Flow:

10/28: My version of the Rydex Assets Ratio ended the week at 7.34. This is approaching 7.90 which was reached on 08/26, the highest ratio for the last ten months.

10/28: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$4.9 Billion in the week to 26th of October, see note on chart. The 4wk flow is a negative -\$20.8 Billion.

### SPY Weekly Structure

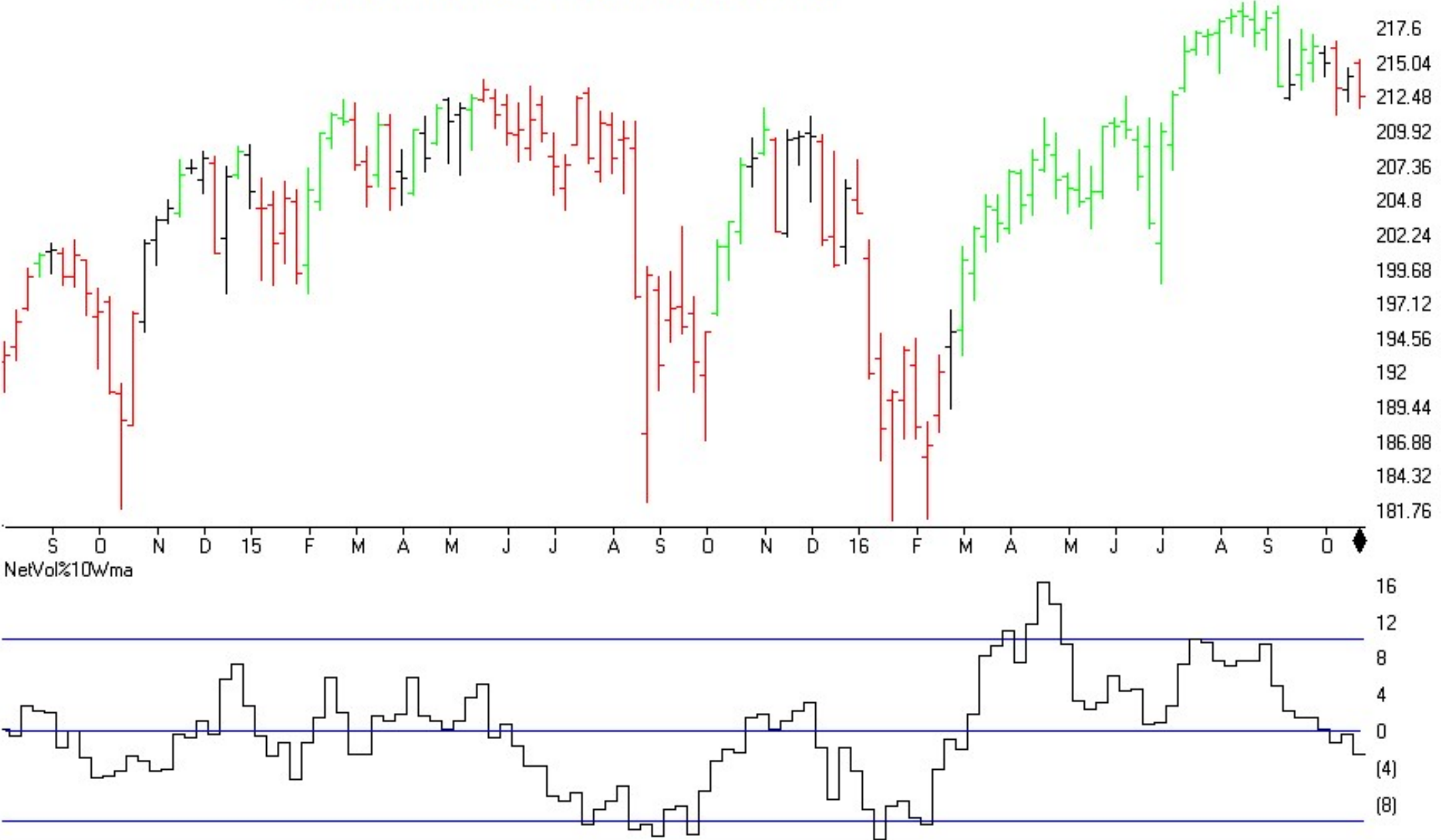


# Commitments of Traders

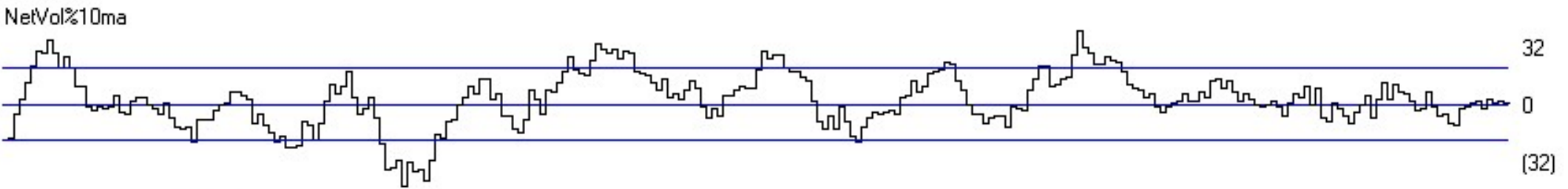
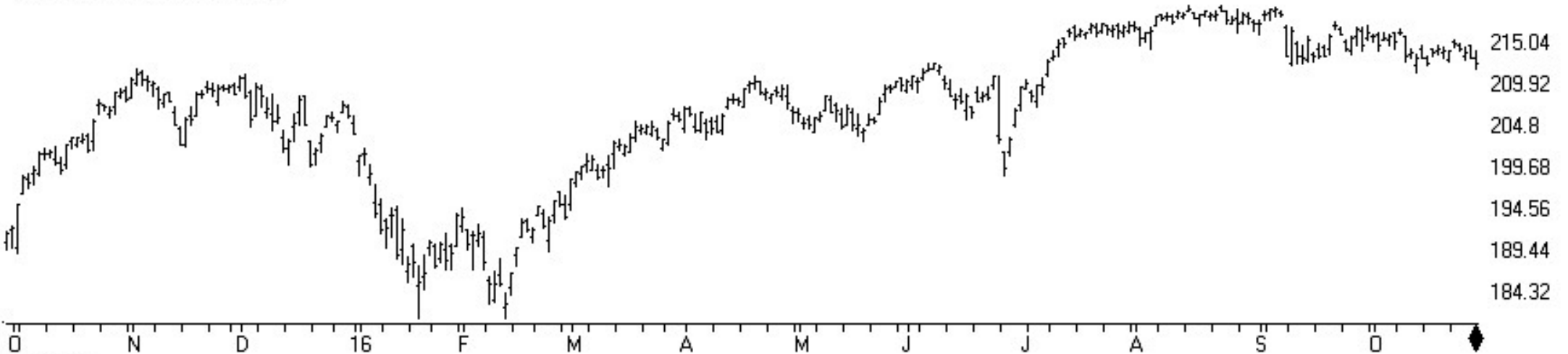
C.O.T.  
Quick  
View

<b>SP500</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
10/25/16	100.0	90.5	2.2	36.0	0.0	17.5	0.0	26.9	98.5
10/18/16	85.7	64.1	5.1	59.9	28.0	0.2	2.9	45.8	100.0
<b>GOLD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
10/25/16	89.1	46.7	12.6	12.7	25.5	80.6	28.6	63.1	74.4
10/18/16	100	54.3	0	0	15.4	100	41.2	78.5	70.8
<b>CRUDE OIL</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
10/25/16	0.0	0.0	74.0	93.5	68.3	0.0	94.7	65.2	3.4
10/18/16	0.4	0.0	78.0	96.4	82.2	0.0	60.6	49.3	24.5
<b>T-BONDS</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
10/25/16	100.0	100.0	15.2	15.5	2.1	69.8	16.3	43.2	68.4
10/18/16	100.0	100.0	2.2	14.6	13.7	86.7	21.7	40.6	58.9
<b>GBPUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
10/25/16	71.8	19.4	7.1	21.0	65.0	88.0	67.0	77.6	43.5
10/11/16	80.9	33.7	1.3	3.2	41.8	94.3	100.0	100.0	31.7
<b>JPYUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
10/25/16	71.8	49.3	0.0	55.1	59.1	79.2	0.0	0.0	100.0
10/18/16	74.2	51.3	0.0	41.0	51.4	88.5	12.9	22.4	97.9
<b>EURUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
10/25/16	100.0	43.3	0.4	0.0	92.4	100.0	49.6	16.6	0.0
10/18/16	90.5	52.8	6.6	3.7	82.3	100.0	40.3	12.7	0.0
<b>USD IX</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
10/25/16	0.0	0.0	100.0	100.0	100.0	0.0	59.5	0.0	9.5
10/18/16	0.0	0.0	100.0	100.0	100.0	0.0	82.2	0.0	0.0

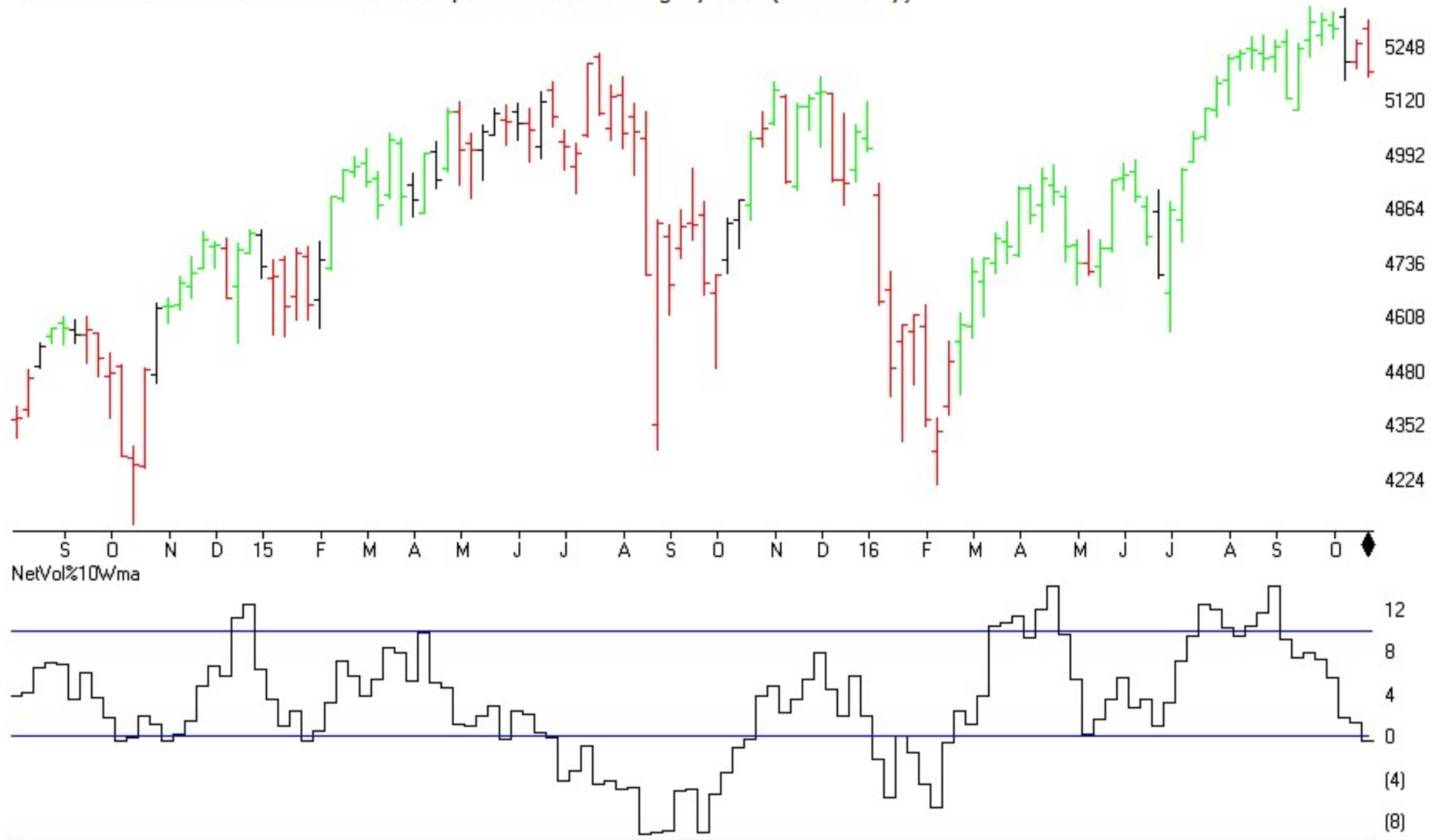
MARKET CHART NYSE (Weekly)+ Chartprofit Market Timing System (color study)



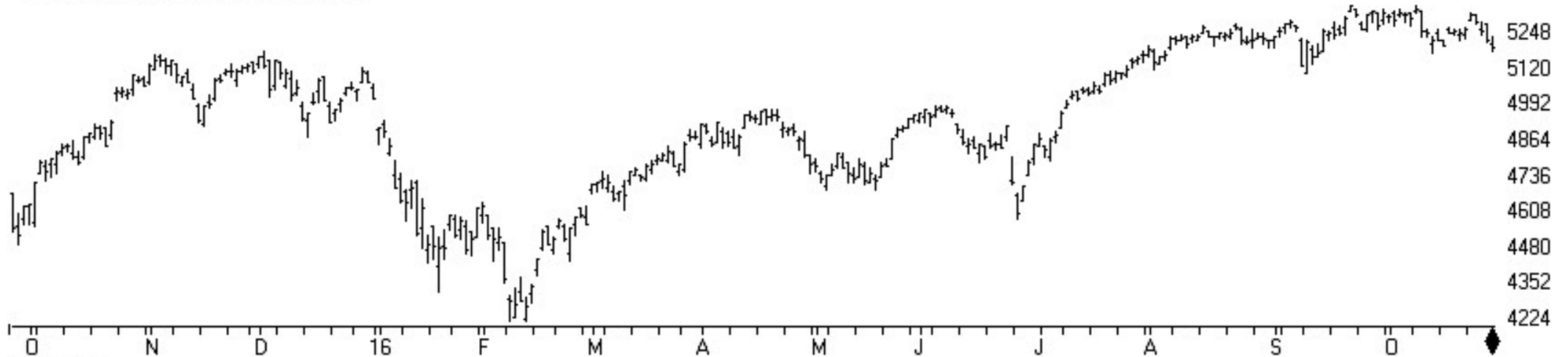
MARKET CHART NYSE (Daily)



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

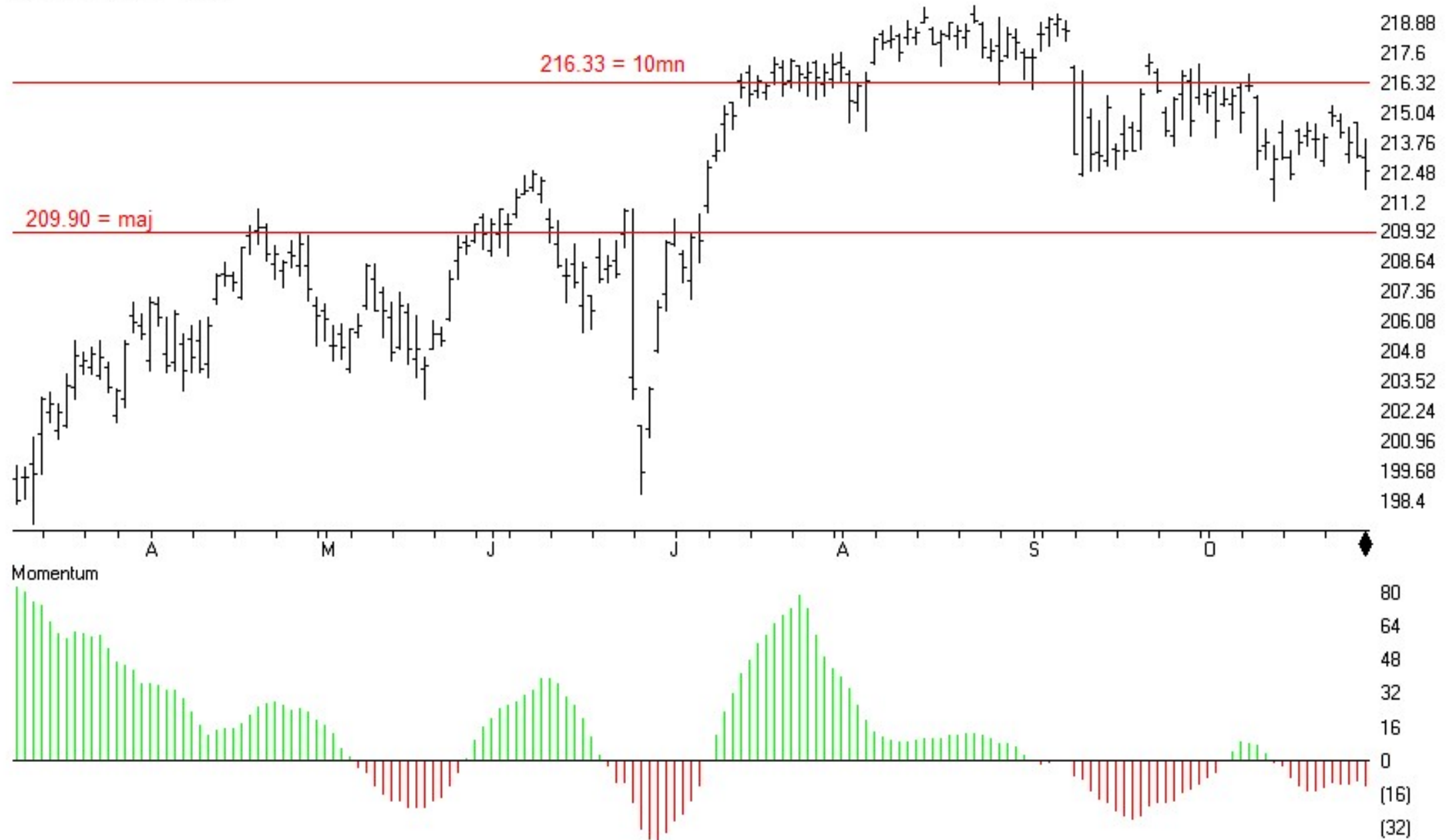


MARKET CHART NASDAQ 1800 (Daily)





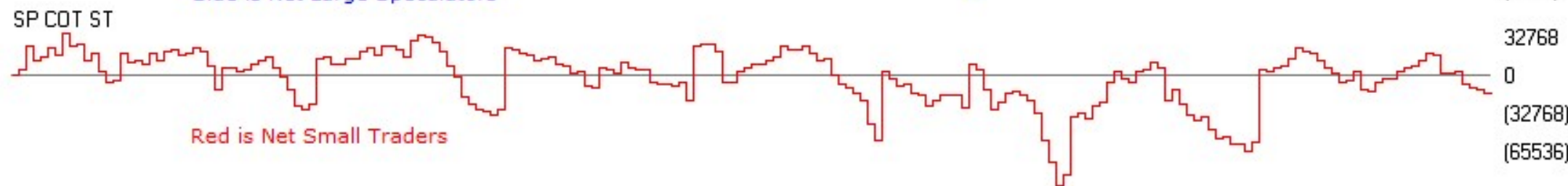
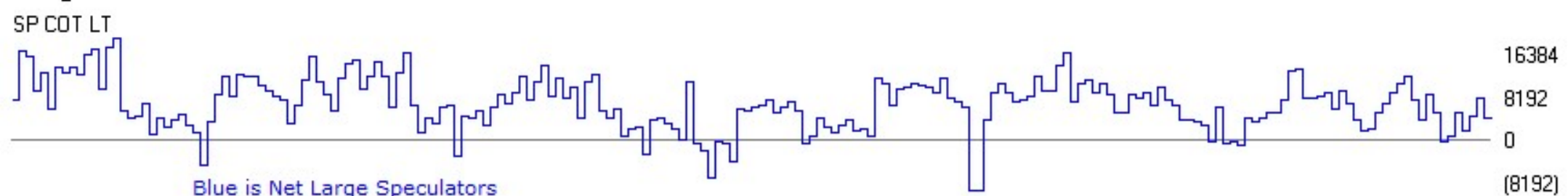
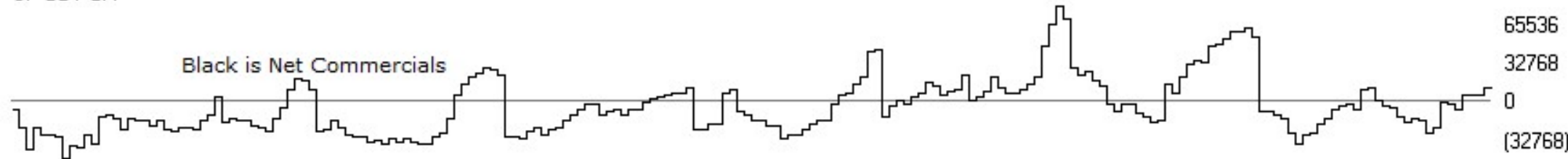
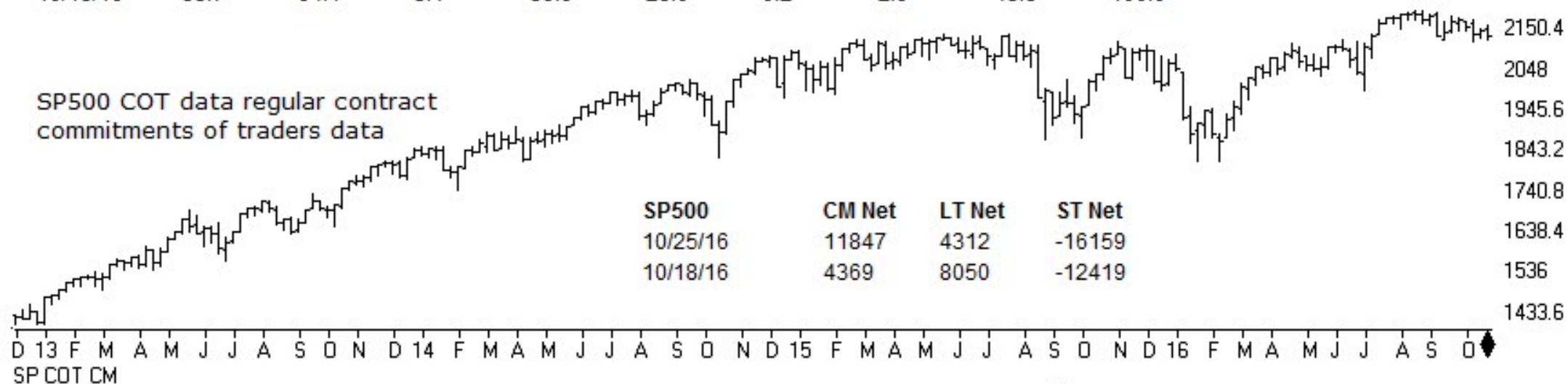
## TSR Time Support/Resistance 13 SPY SP500 ETF (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/25/16	100.0	90.5	2.2	36.0	0.0	17.5	0.0	26.9	98.5
10/18/16	85.7	64.1	5.1	59.9	28.0	0.2	2.9	45.8	100.0

SP500 COT data regular contract commitments of traders data

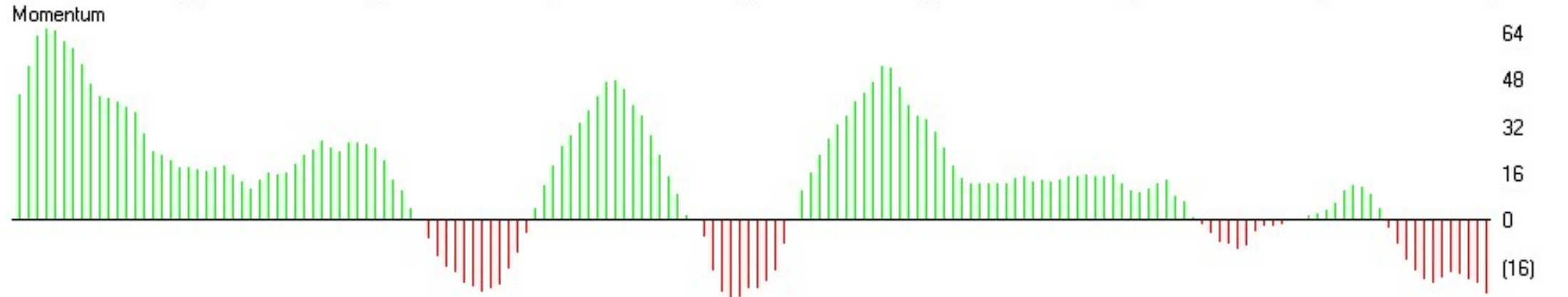
SP500	CM Net	LT Net	ST Net
10/25/16	11847	4312	-16159
10/18/16	4369	8050	-12419



SP COT LT	SP COT ST
16384	32768
8192	0
0	(32768)
(8192)	(65536)

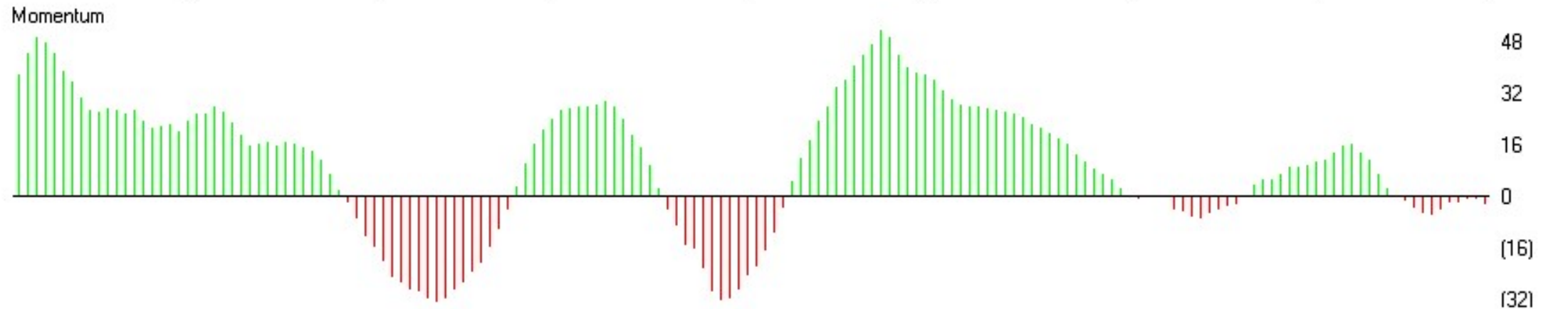
## TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



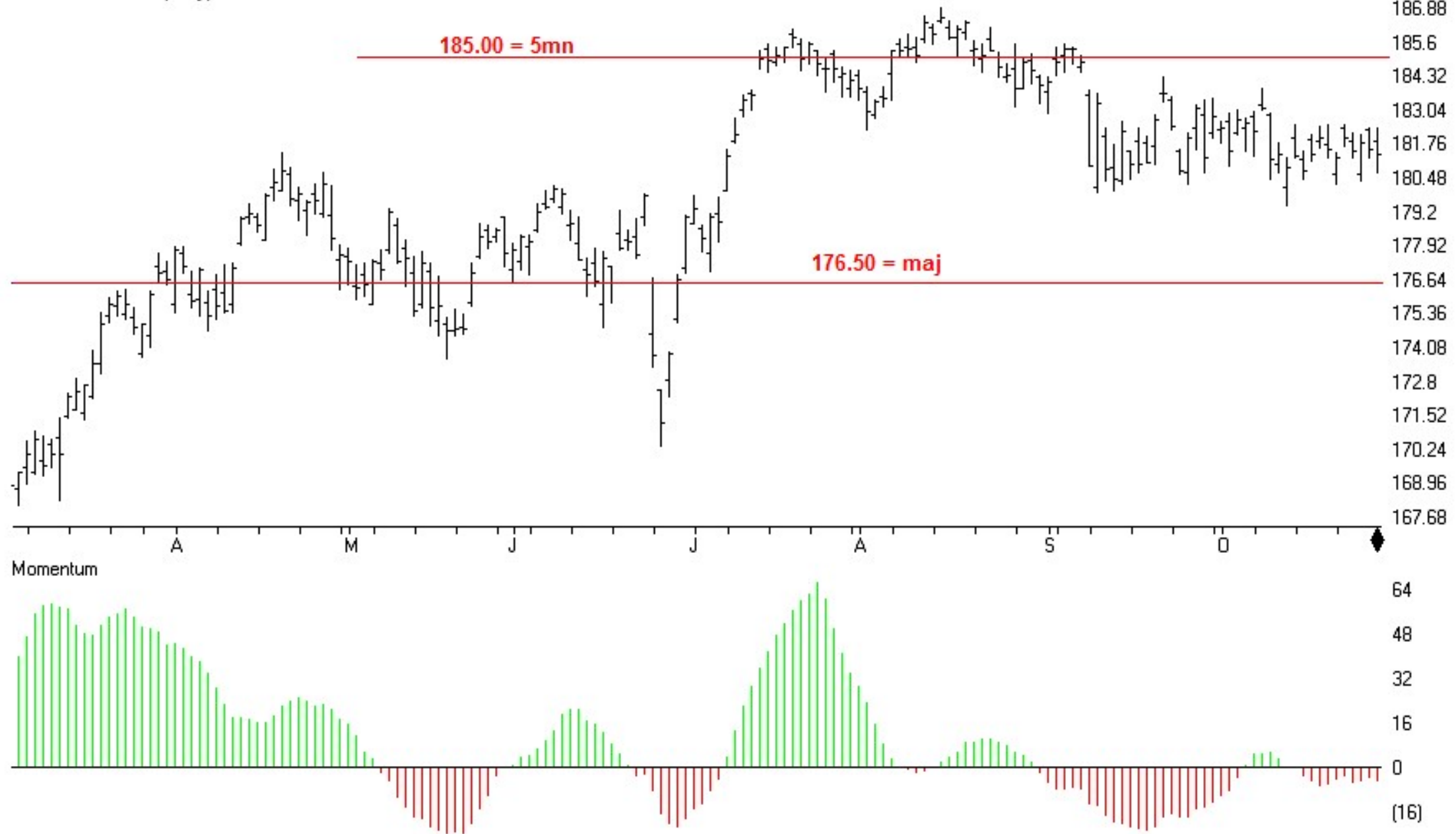
## TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

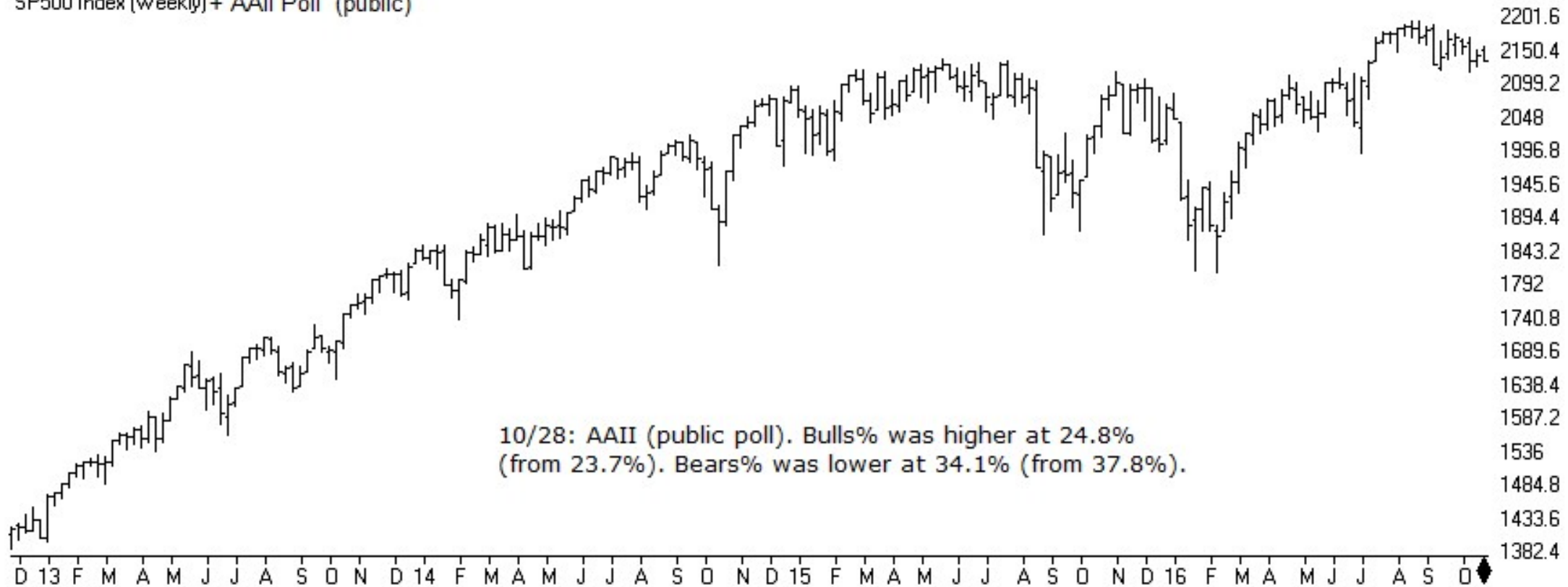


## TSR Time Support/Resistance

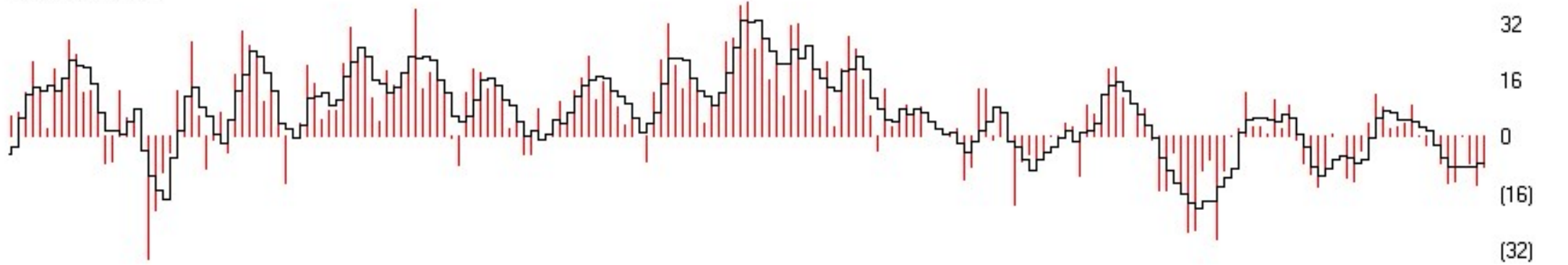
10 DIA DOW ETF (Daily)



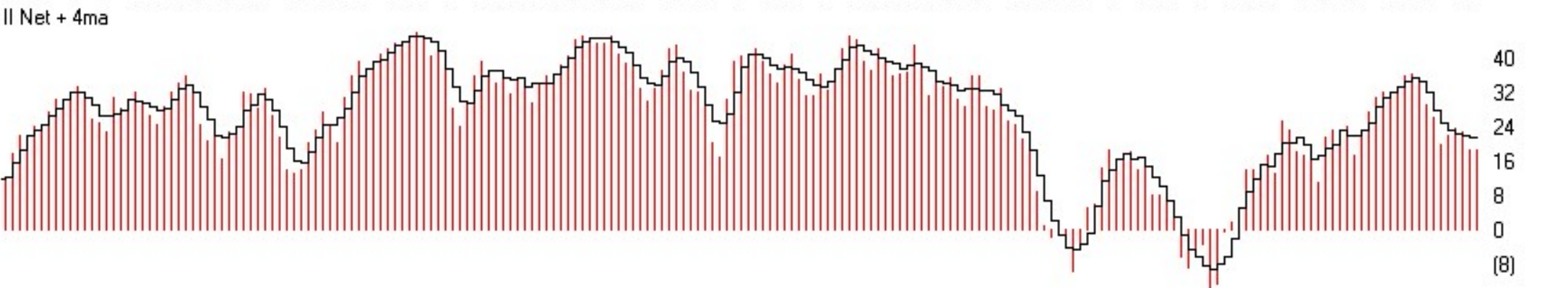
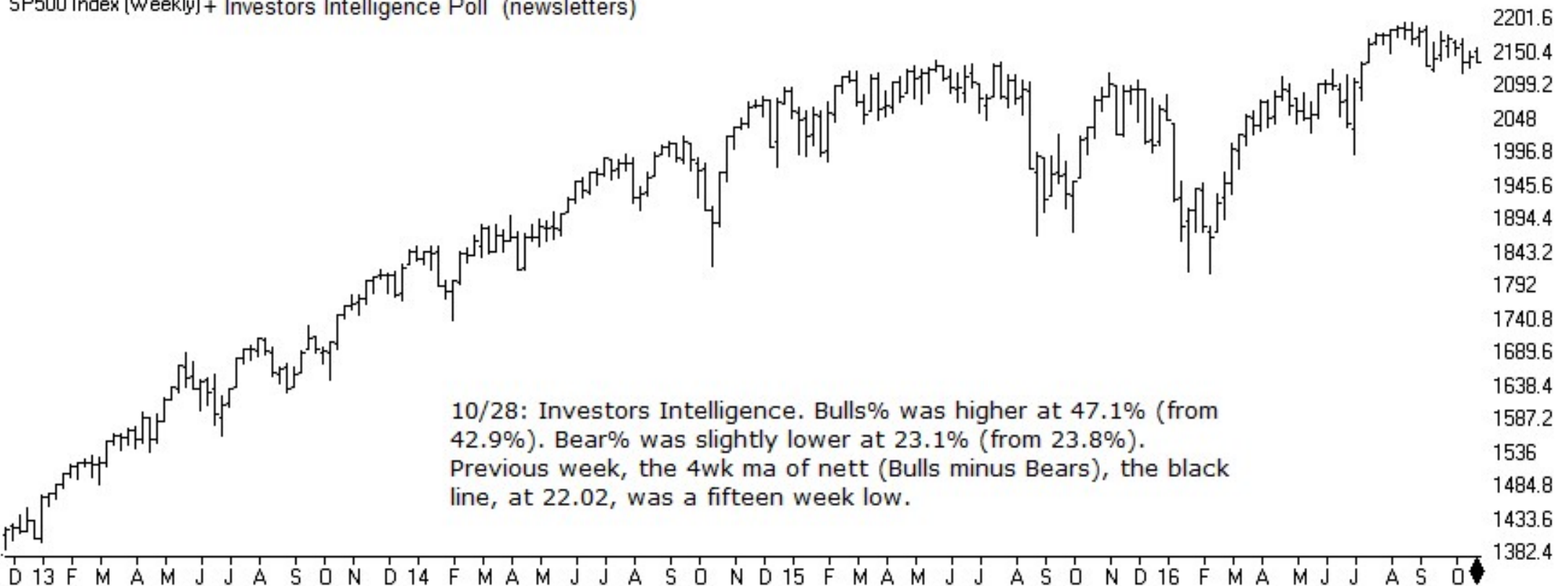
SP500 Index (Weekly) + AAI Poll (public)



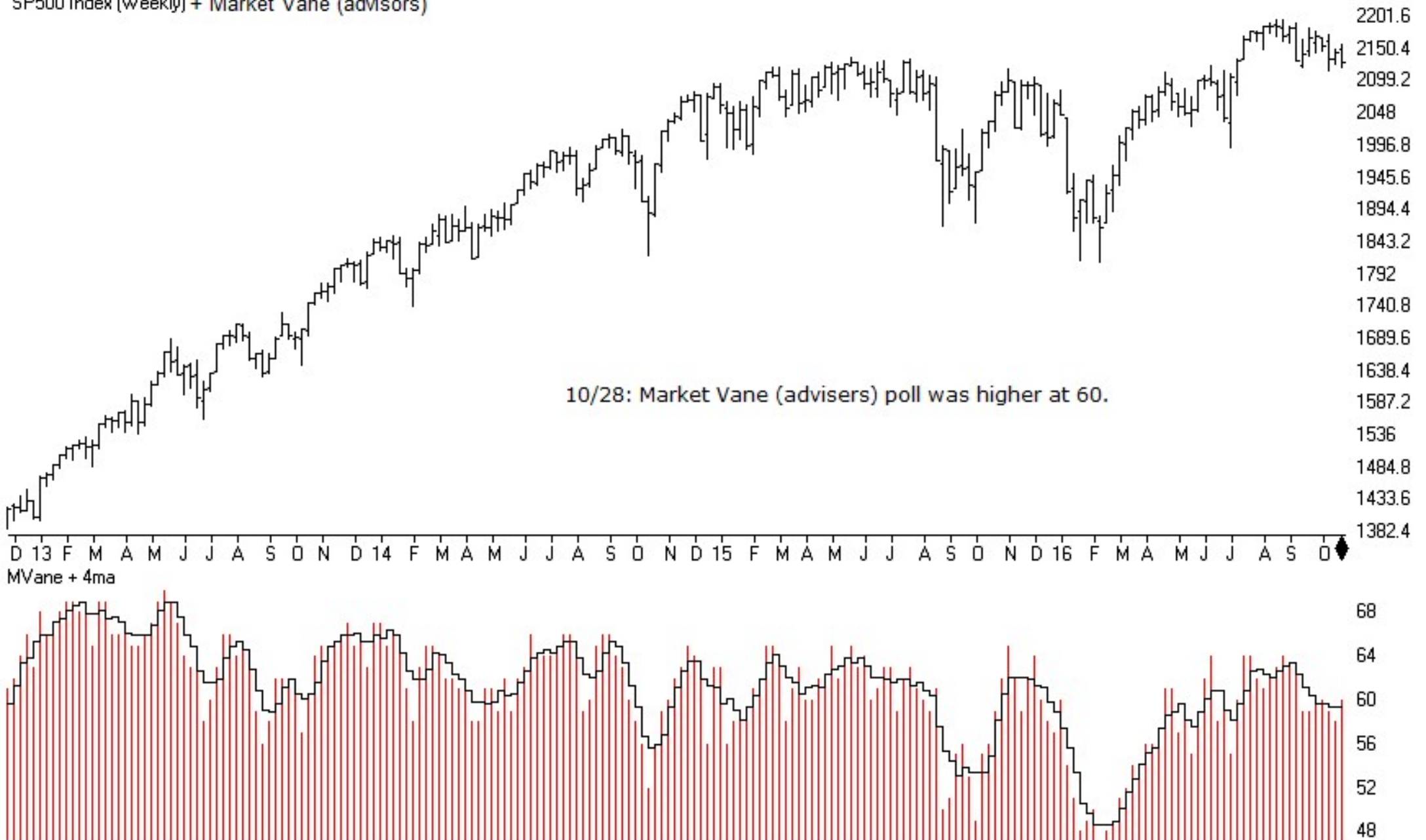
AAI NETT + 4ma



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



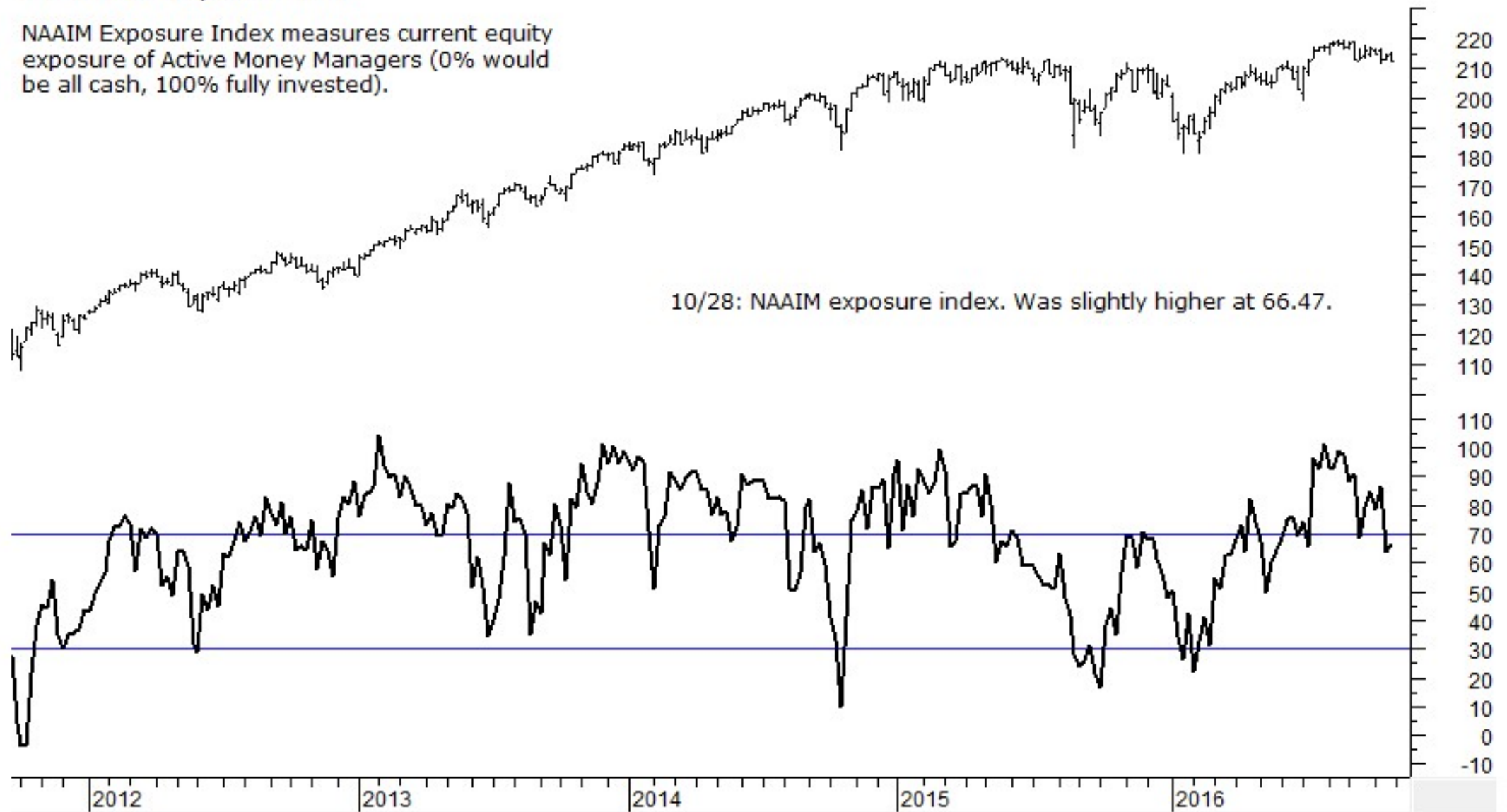
SP500 Index (Weekly) + Market Vane (advisors)



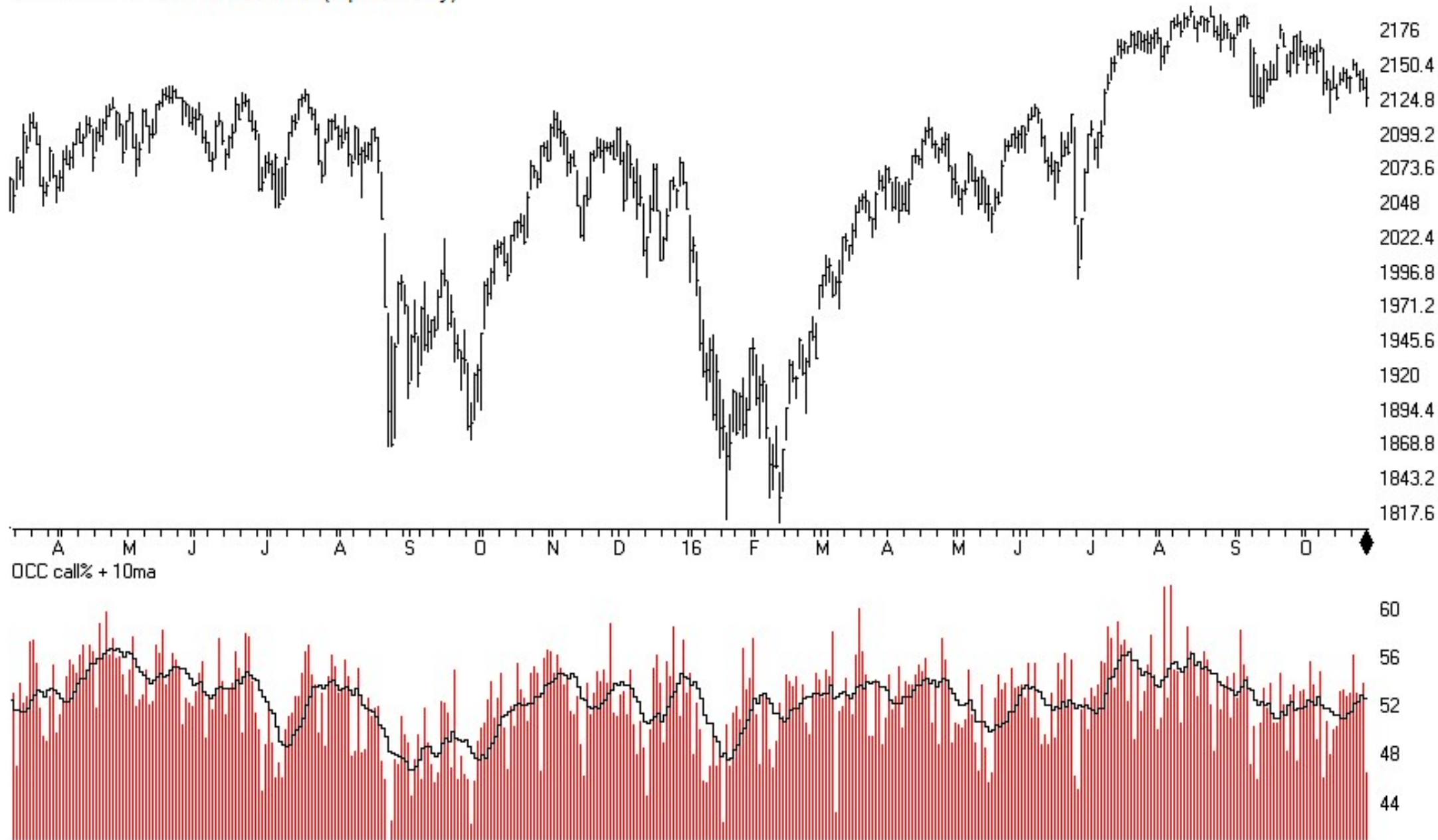


## SPY + NAAIM Exposure Index

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

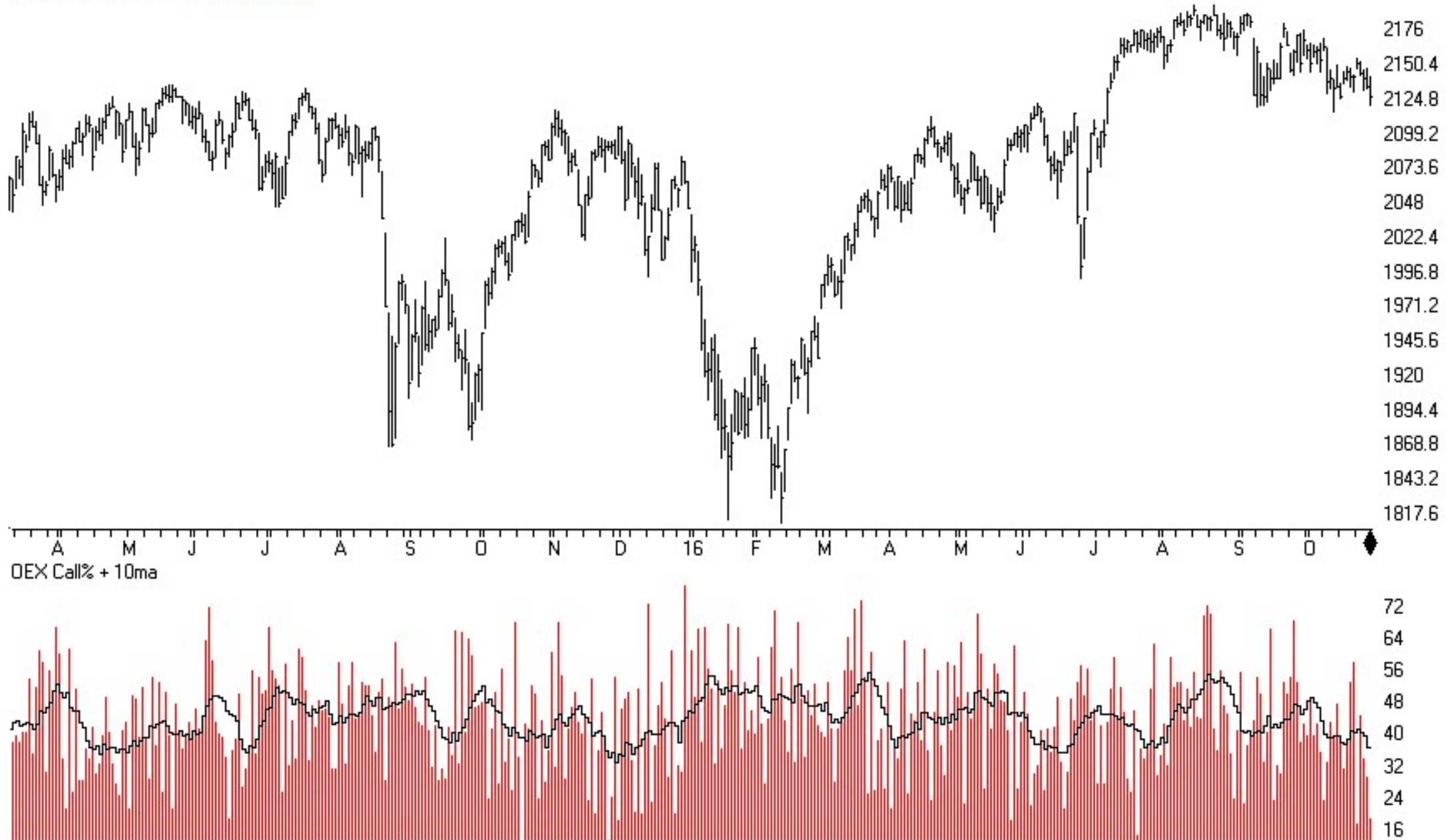


SP500 Index (Daily) + OCC Calls% (equities only)

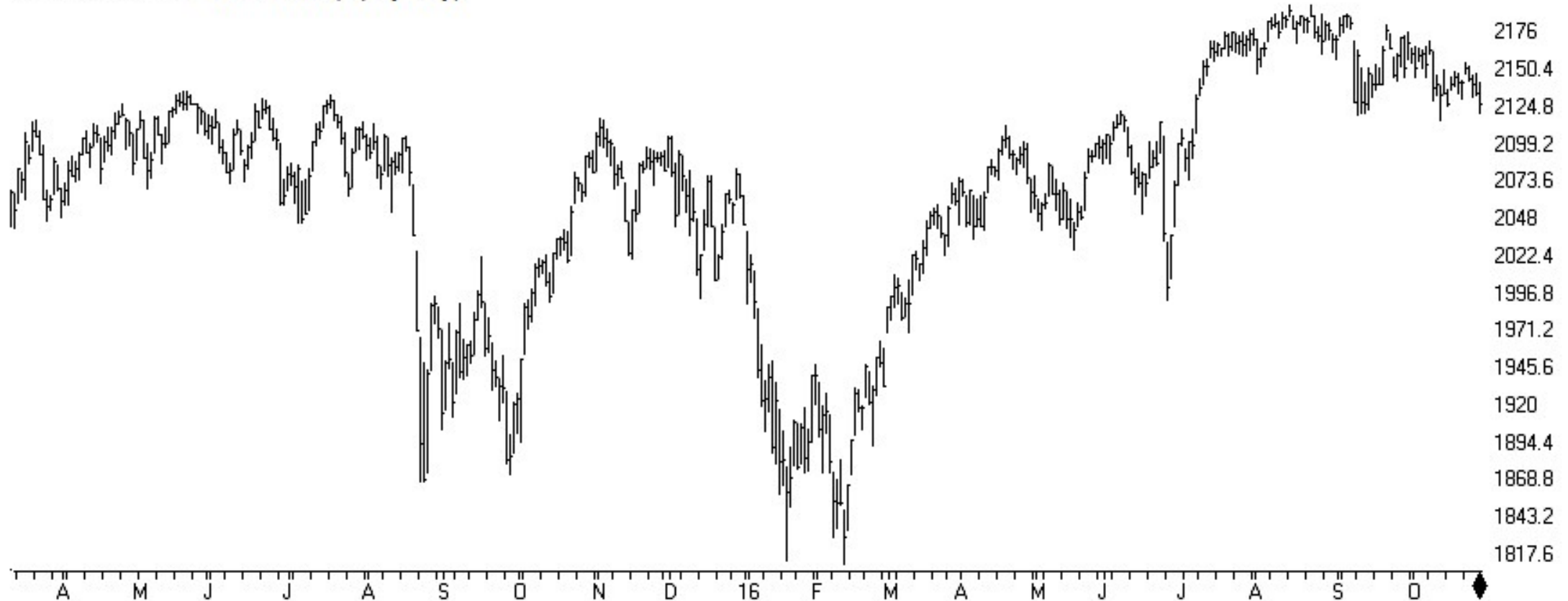


unlike other option ratios, OEX is usually considered a smart-money indicator.

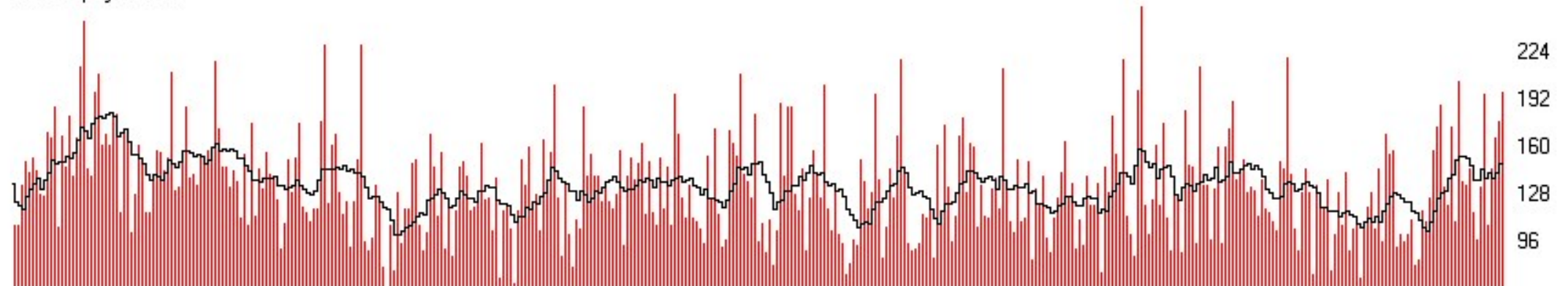
SP500 Index (Daily) + OEX Calls%



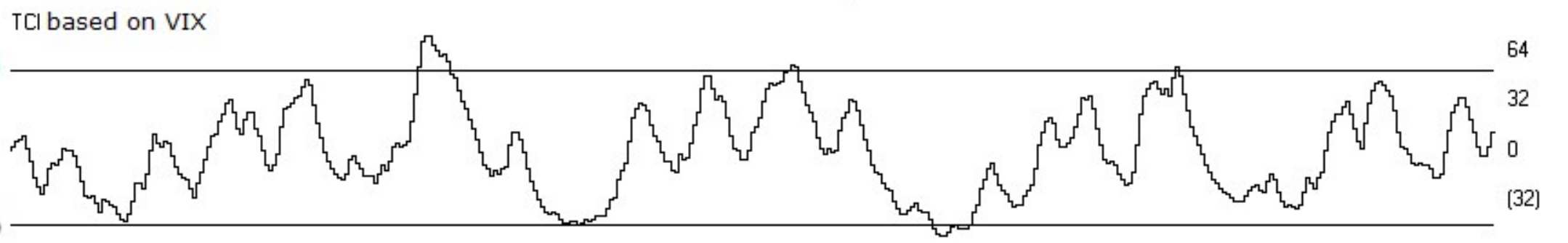
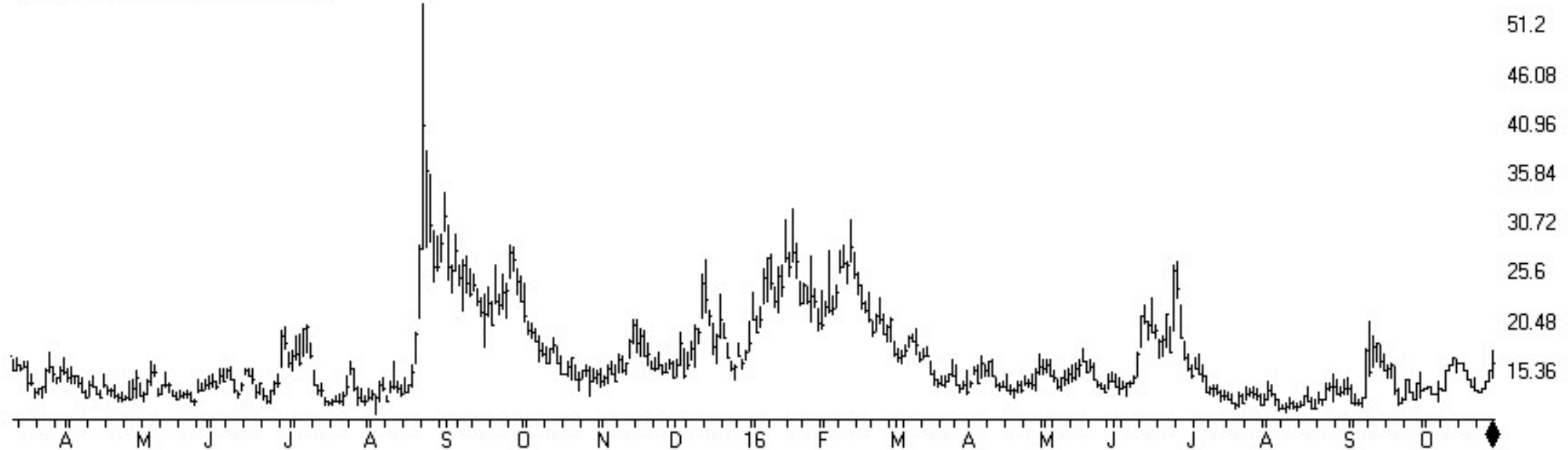
SP500 Index (Daily) + ISEE Index (equity only)



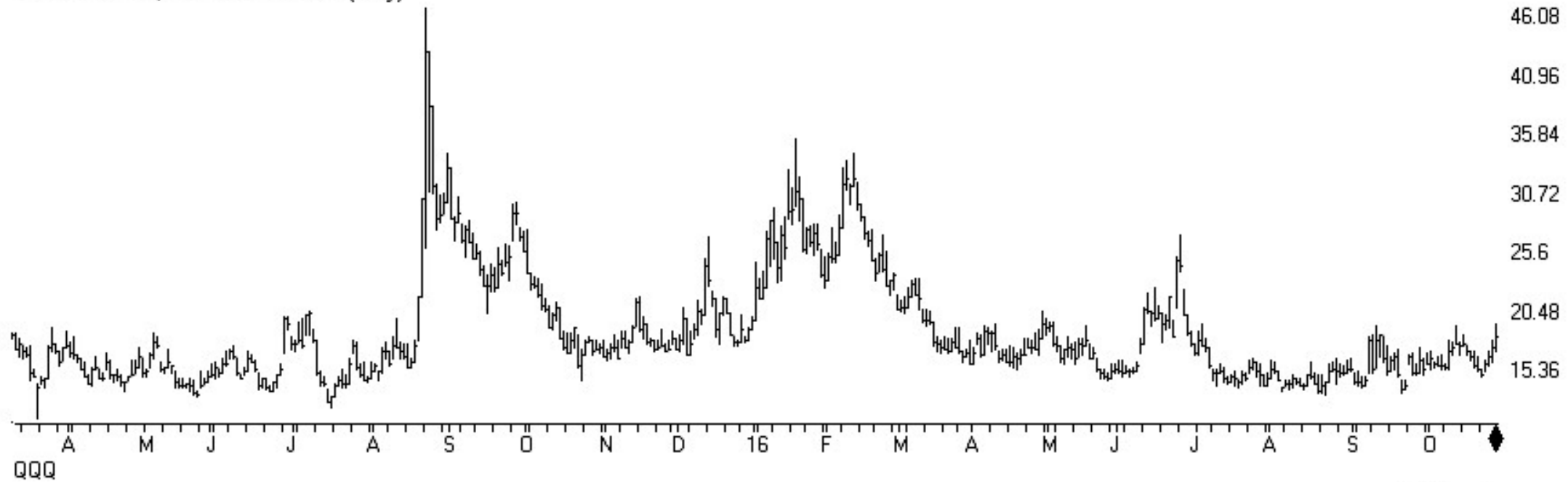
ISEE Equity+10ma



VIX - S&P 500 Volatility Index (Daily)



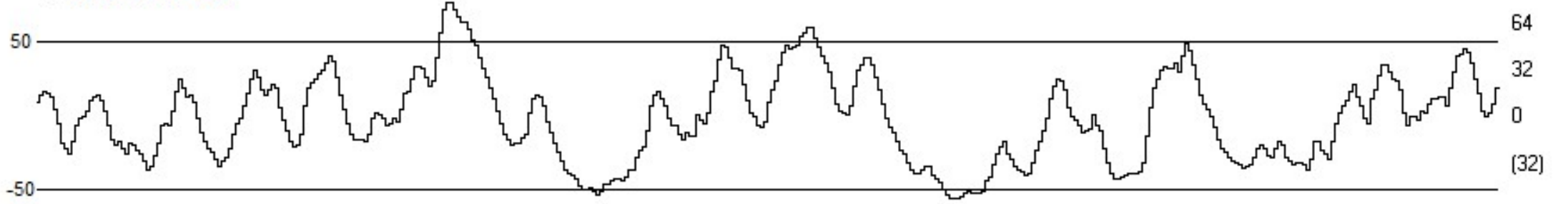
### VXN - NASDAQ VOLATILITY INDEX (Daily)



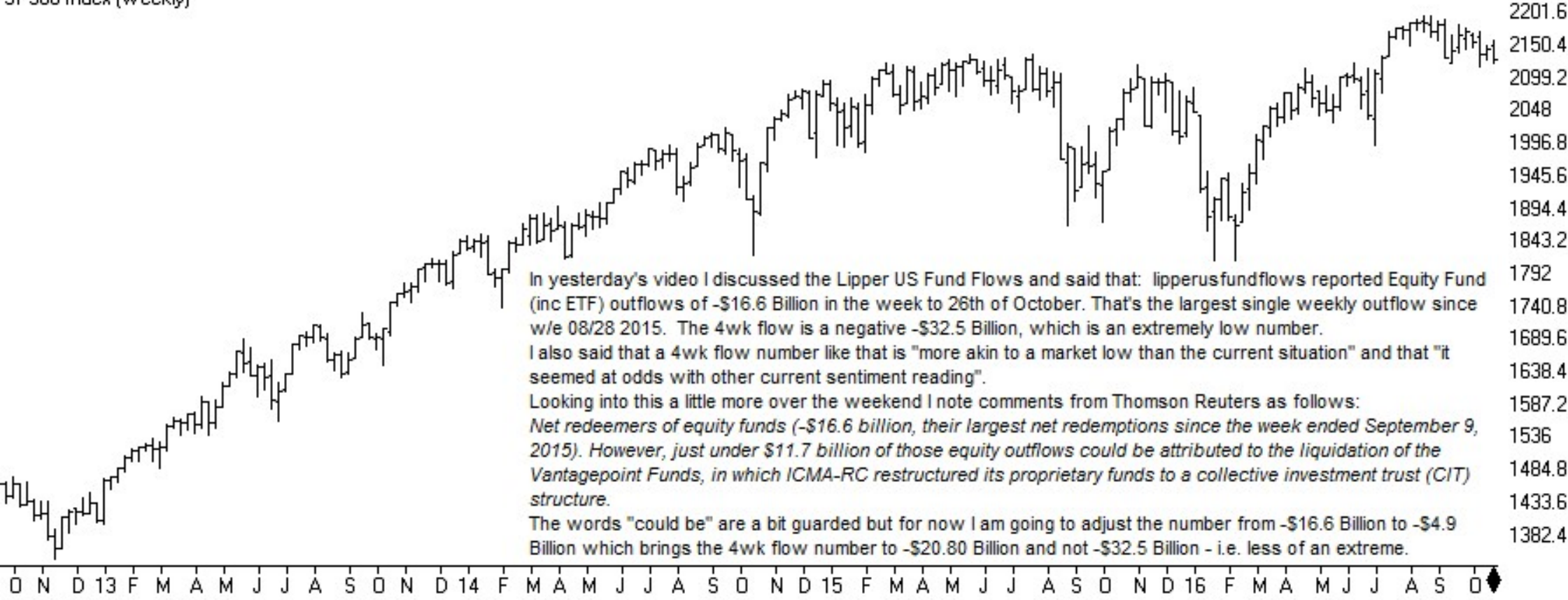
QQQ



### TCI based on VXN



SP500 Index (Weekly)

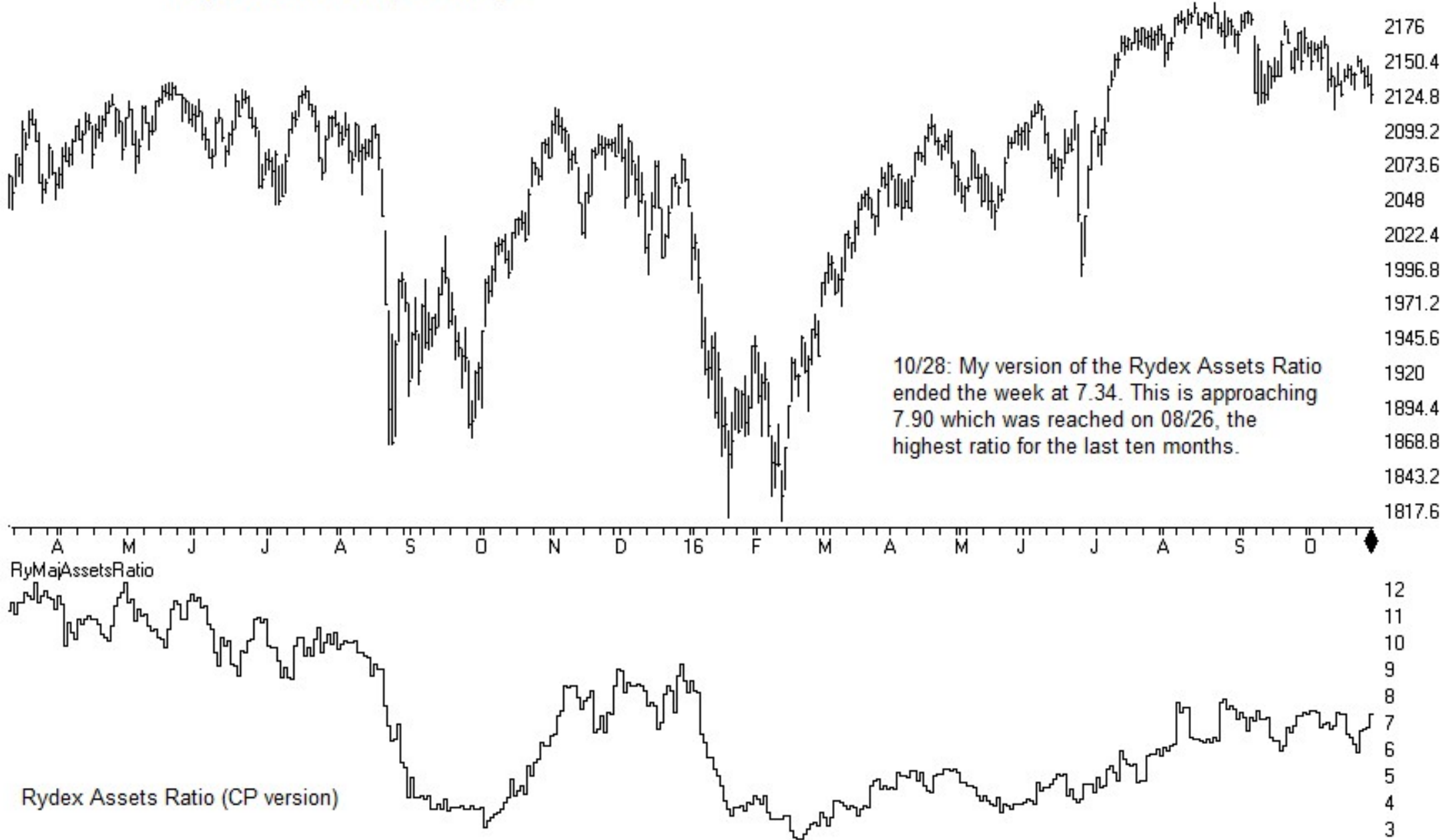


Lipper Fd+4wkSum



# Sentiment

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

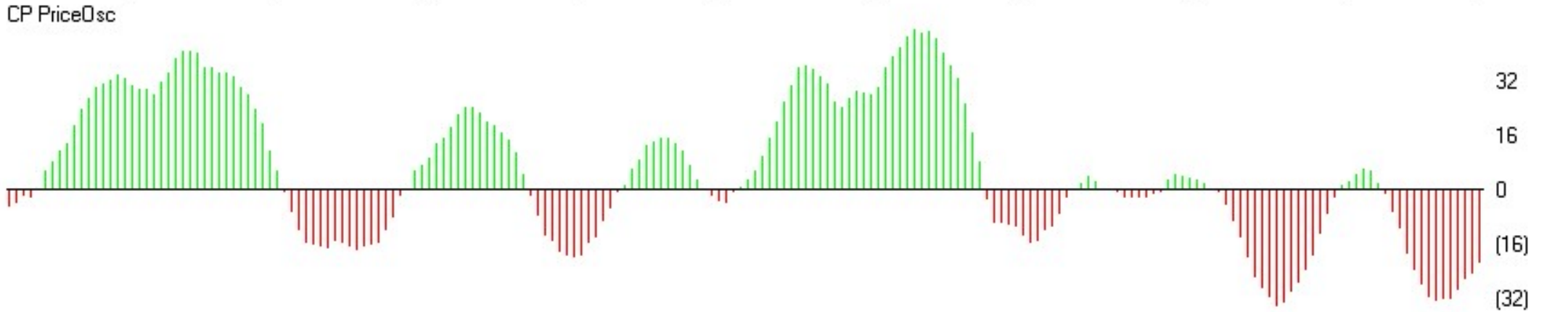
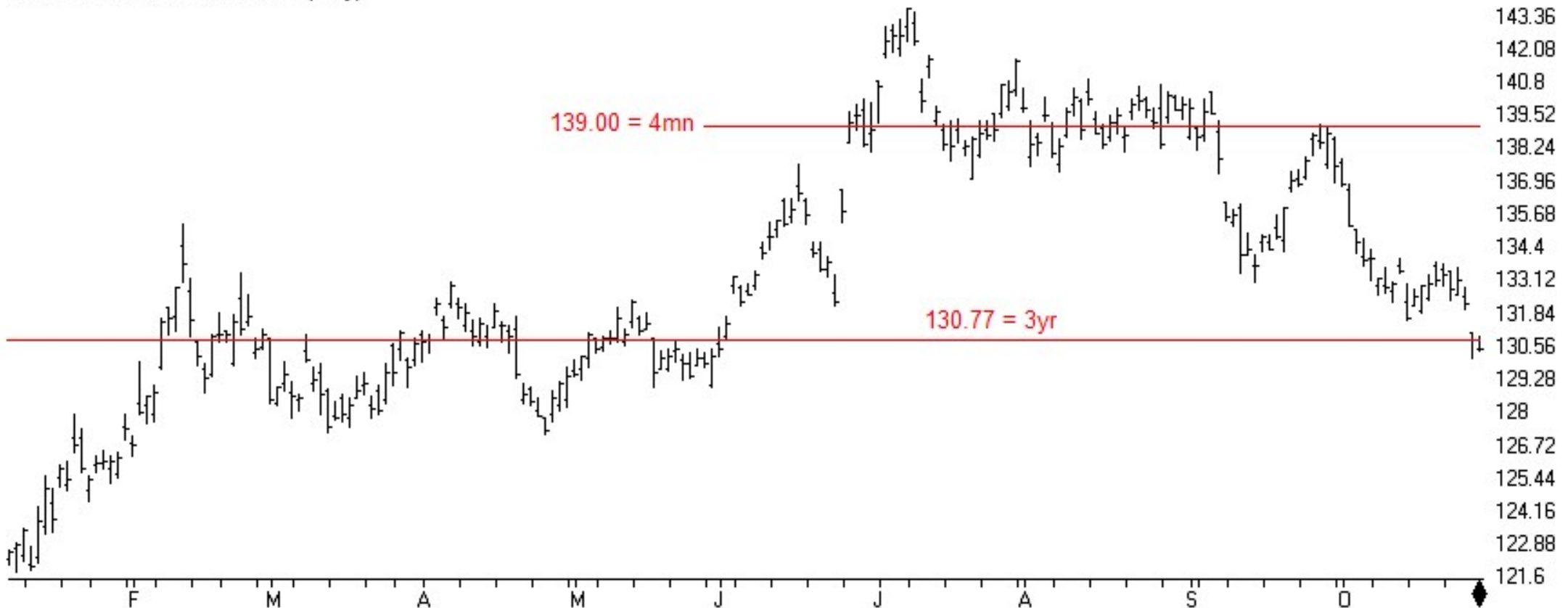






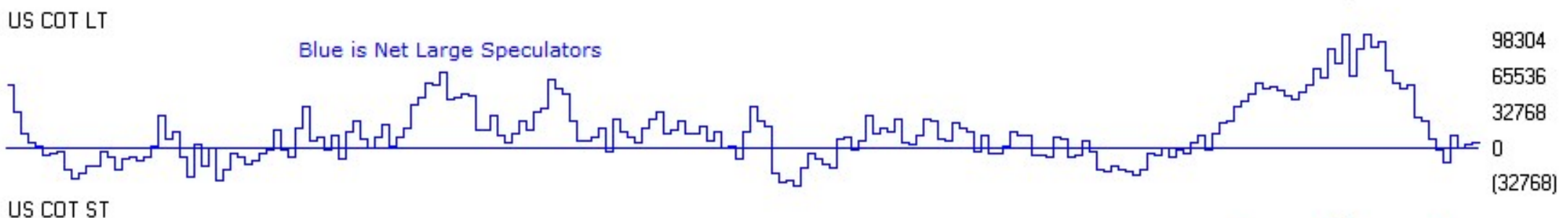
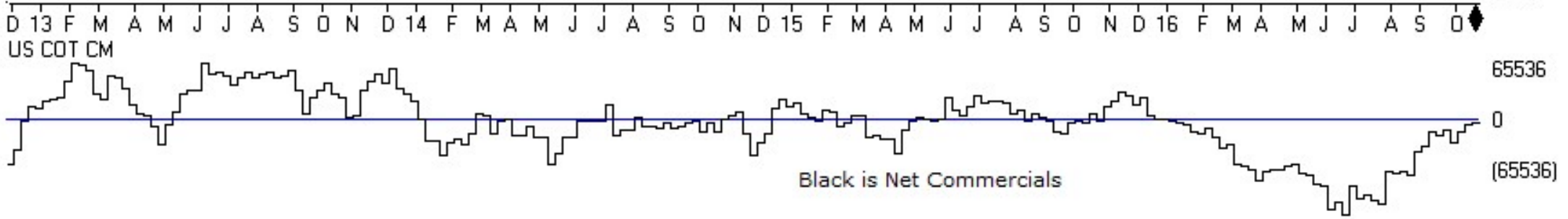
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



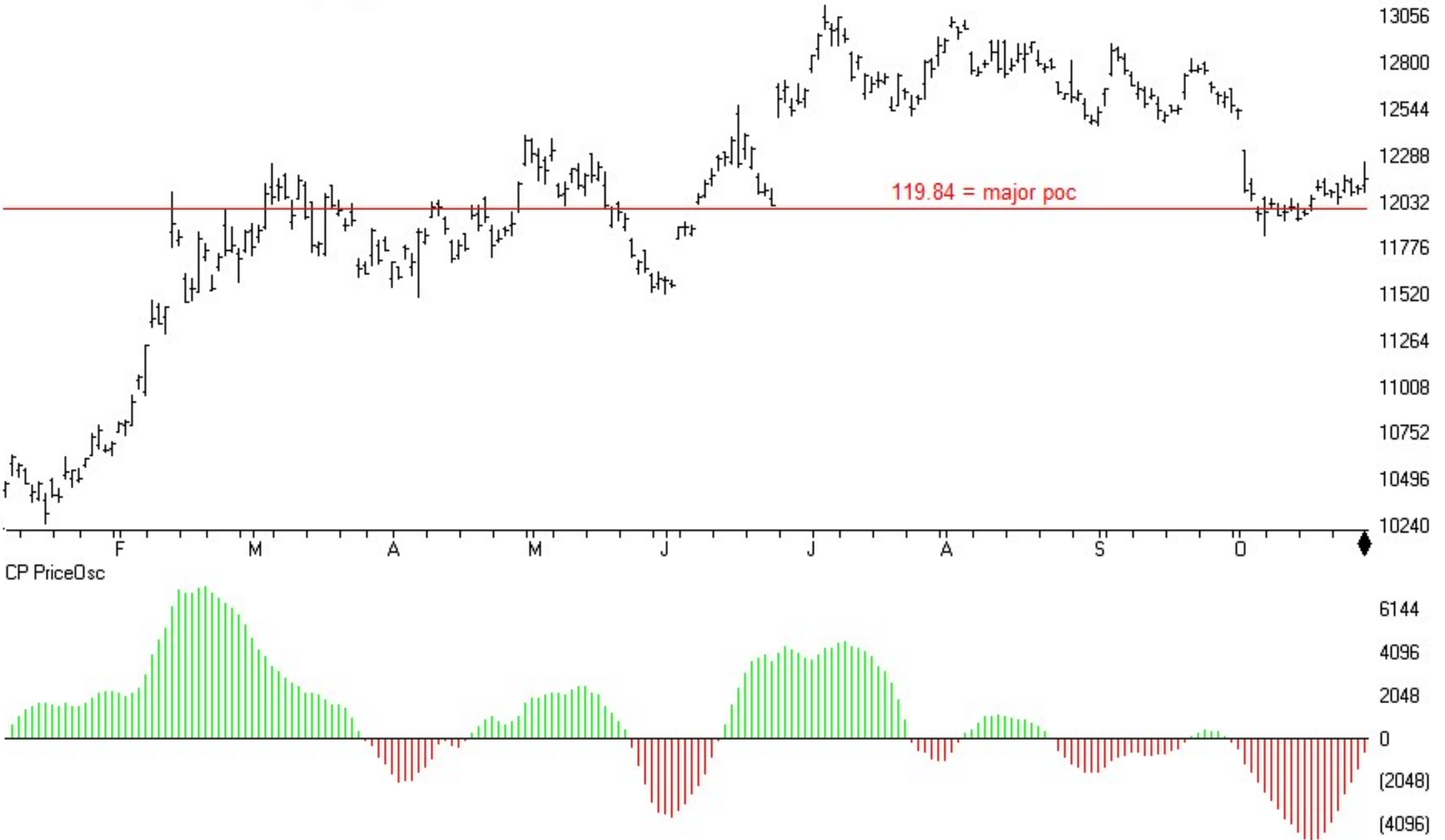
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/25/16	100.0	100.0	15.2	15.5	2.1	69.8	16.3	43.2	68.4
10/18/16	100.0	100.0	2.2	14.6	13.7	86.7	21.7	40.6	58.9

T-Bonds	CM Net	LT Net	ST Net
10/25/16	-5403	4461	942
10/18/16	-6292	3370	2922



TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)

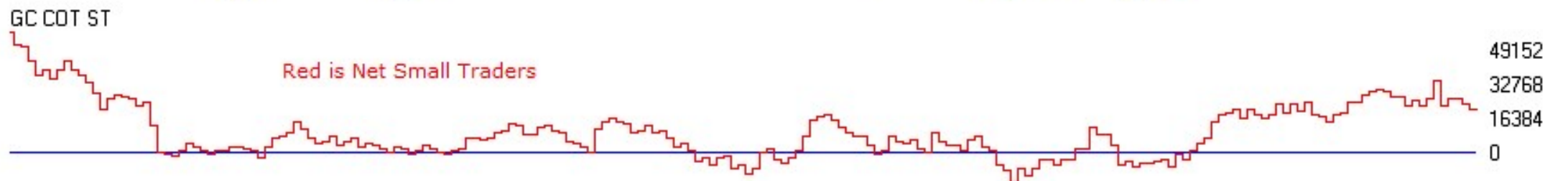
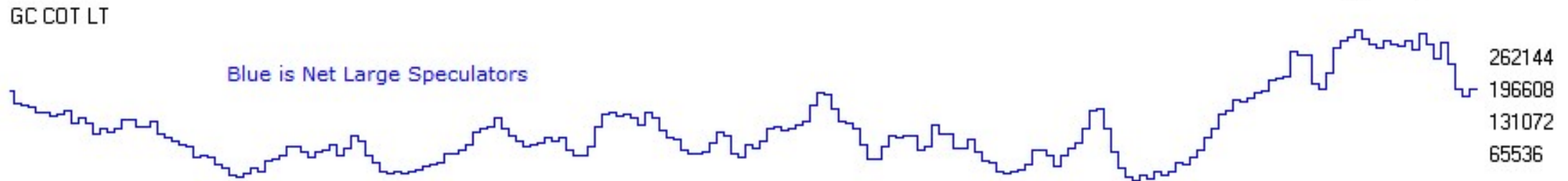
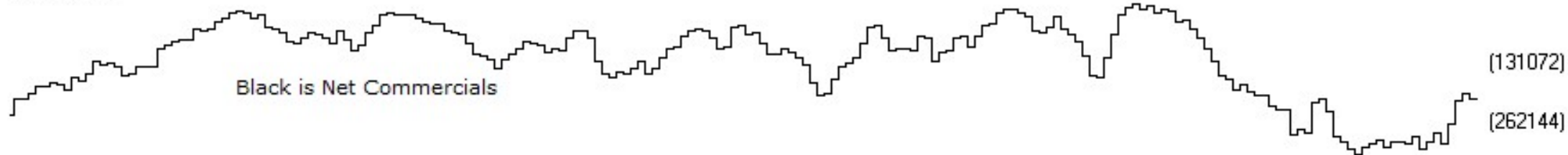


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/25/16	89.1	46.7	12.6	12.7	25.5	80.6	28.6	63.1	74.4
10/18/16	100	54.3	0	0	15.4	100	41.2	78.5	70.8



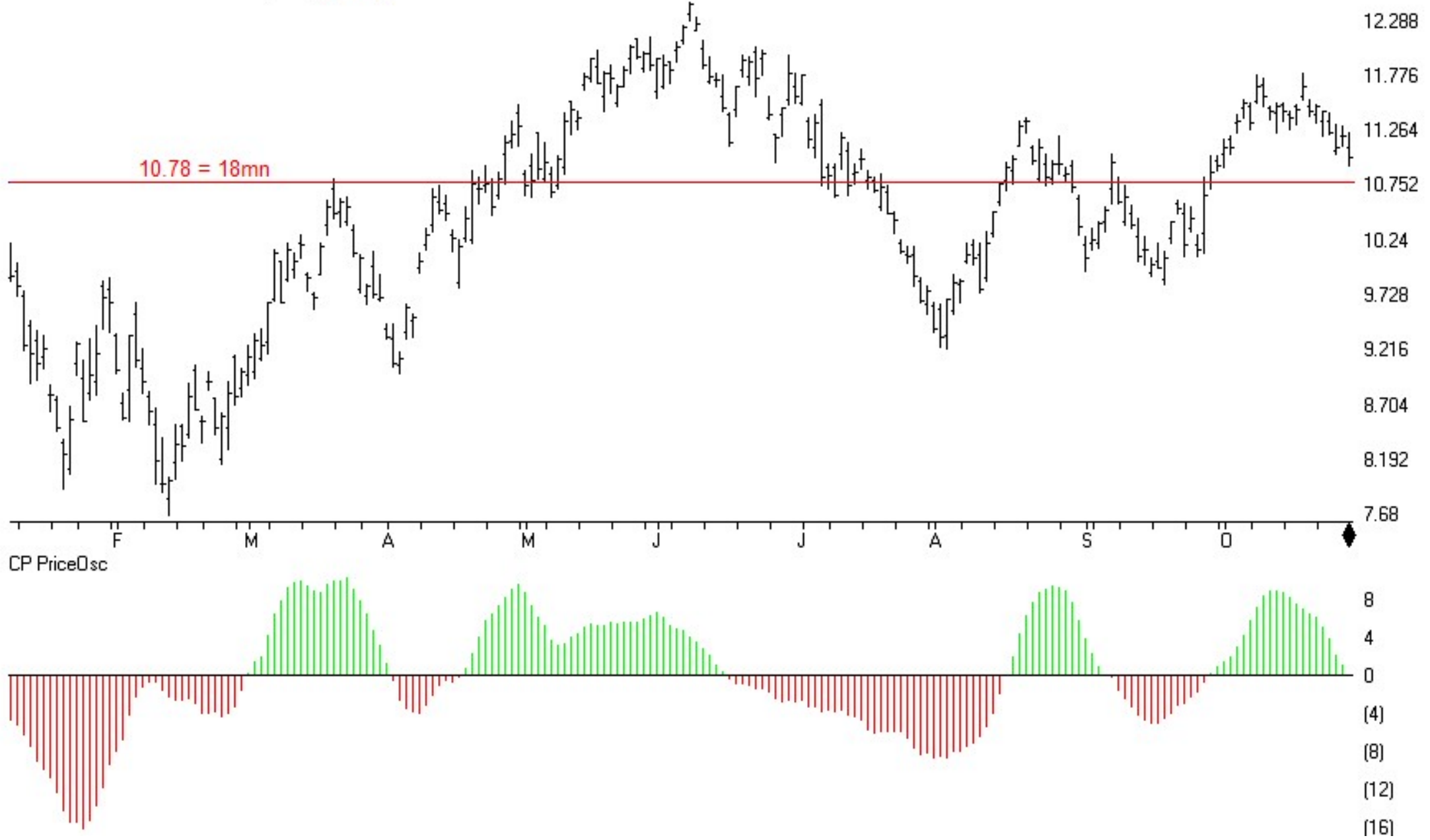
GOLD	CM Net	LT Net	ST Net
10/25/16	-217599	196980	20619
10/18/16	-202671	179618	23053

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 O

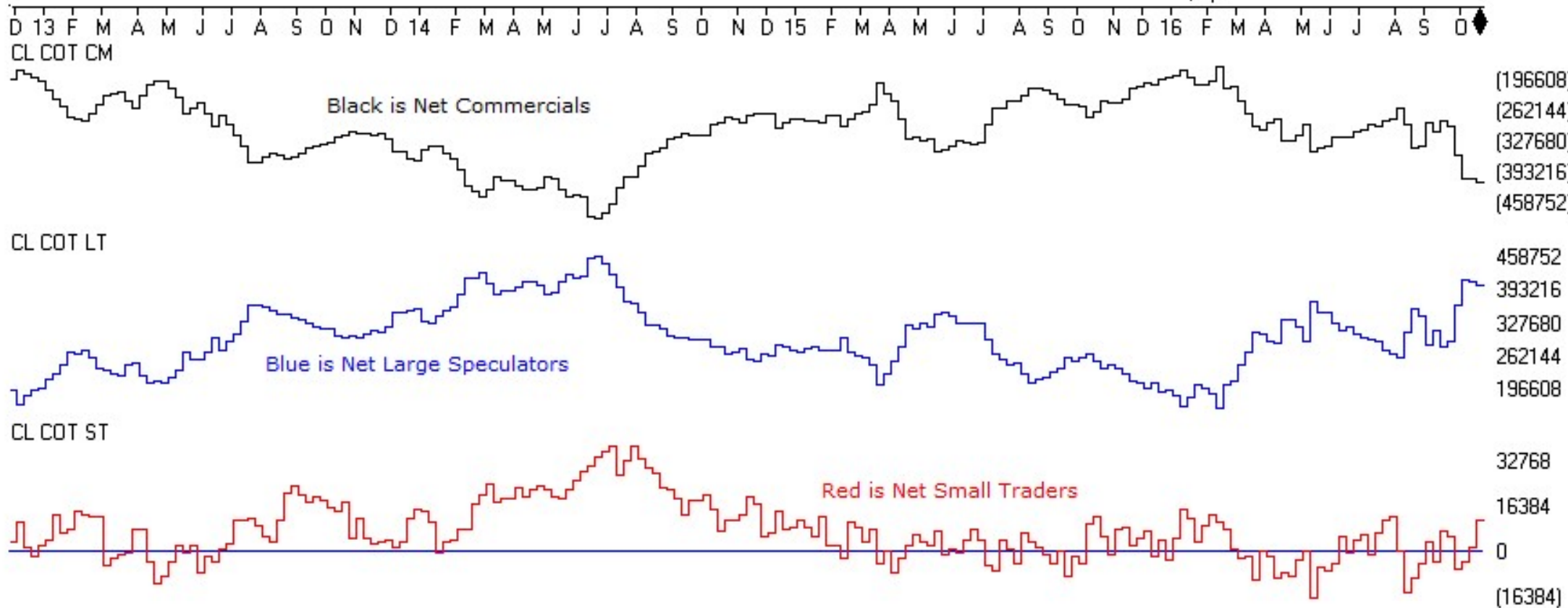
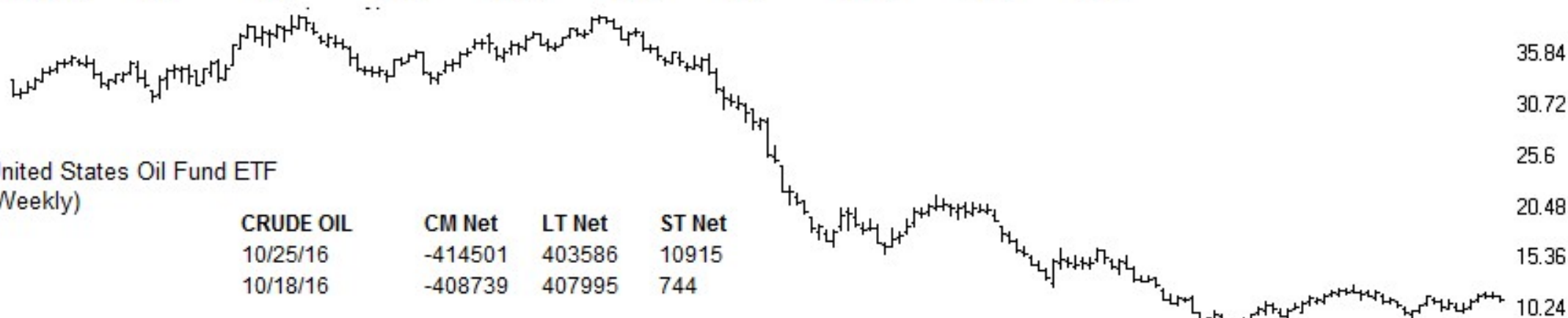


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

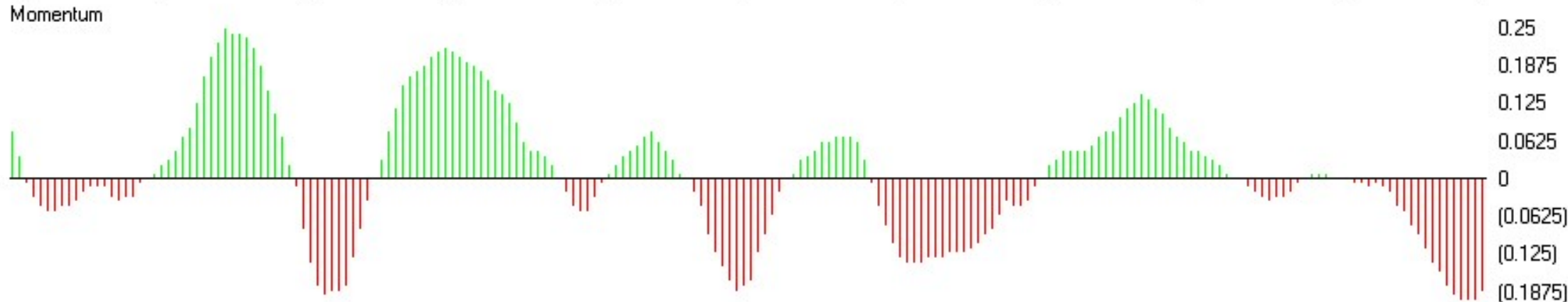
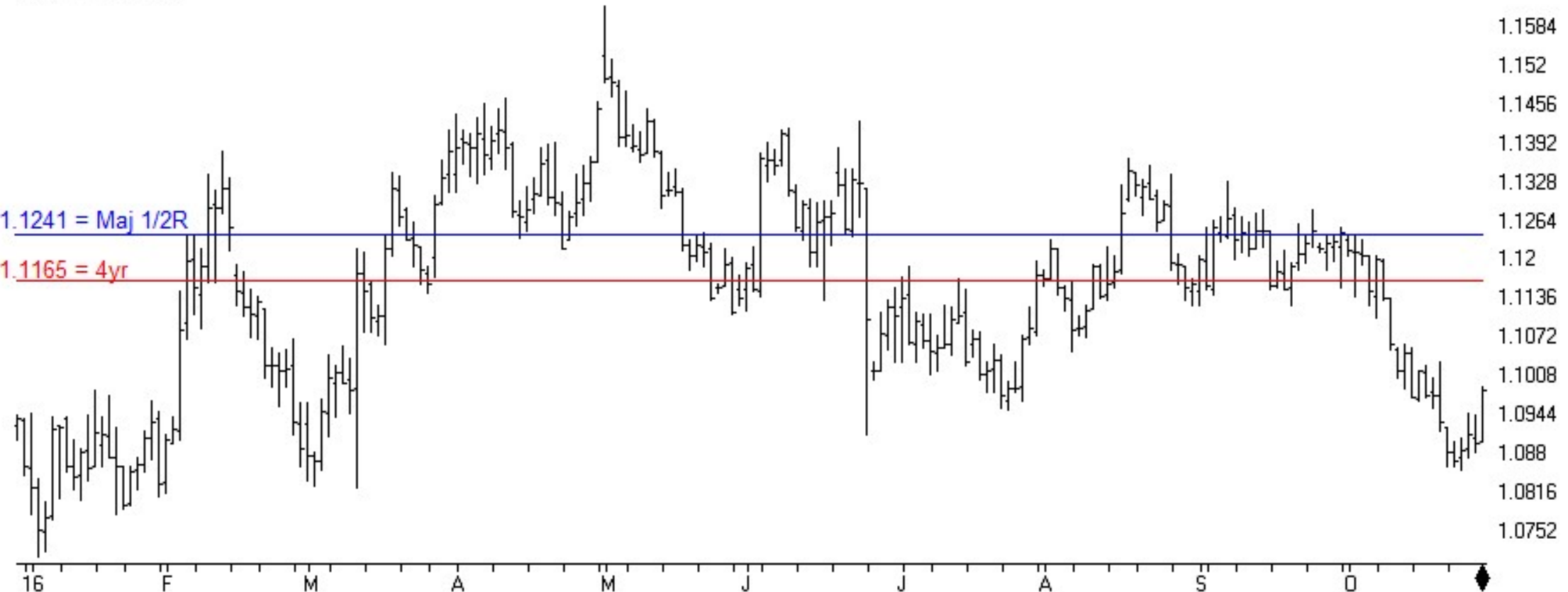


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/25/16	0.0	0.0	74.0	93.5	68.3	0.0	94.7	65.2	3.4
10/18/16	0.4	0.0	78.0	96.4	82.2	0.0	60.6	49.3	24.5

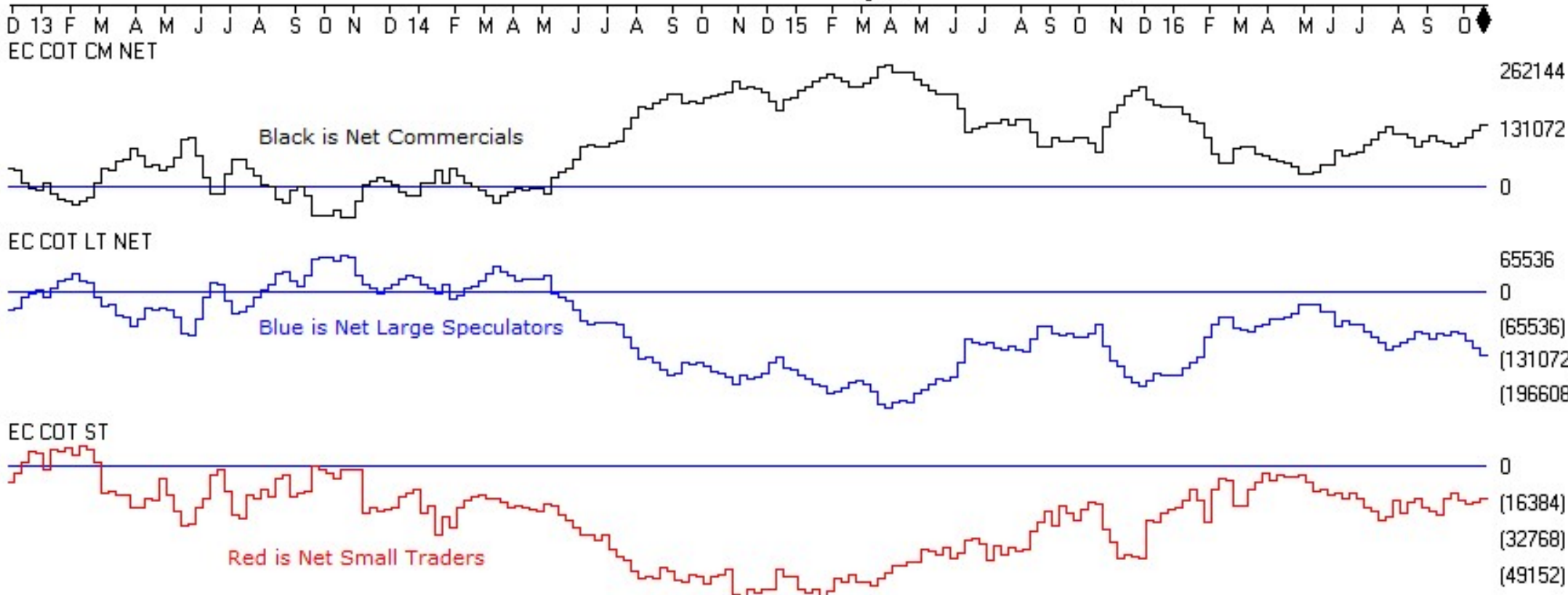


TSR Time Support/Resistance

51 EURUSD (Daily)

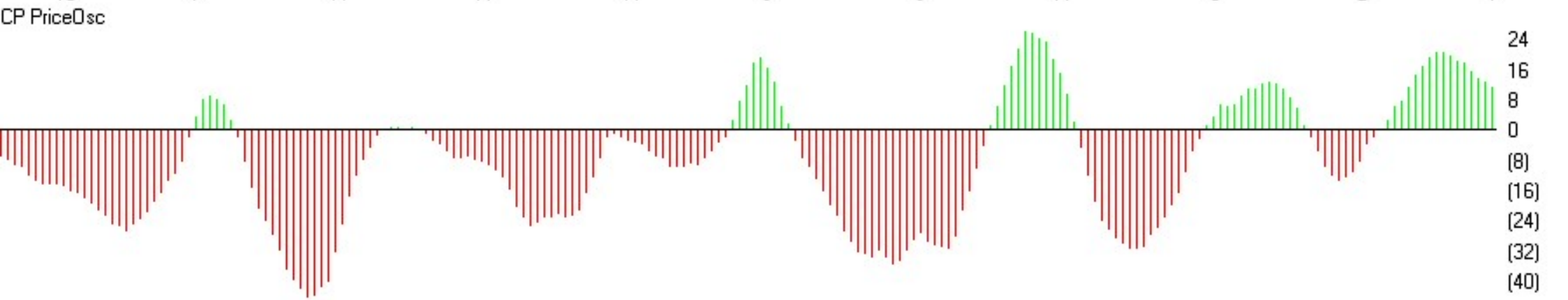


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/25/16	100.0	43.3	0.4	0.0	92.4	100.0	49.6	16.6	0.0
10/18/16	90.5	52.8	6.6	3.7	82.3	100.0	40.3	12.7	0.0

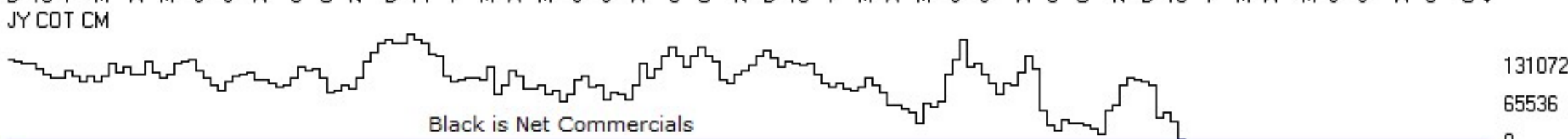
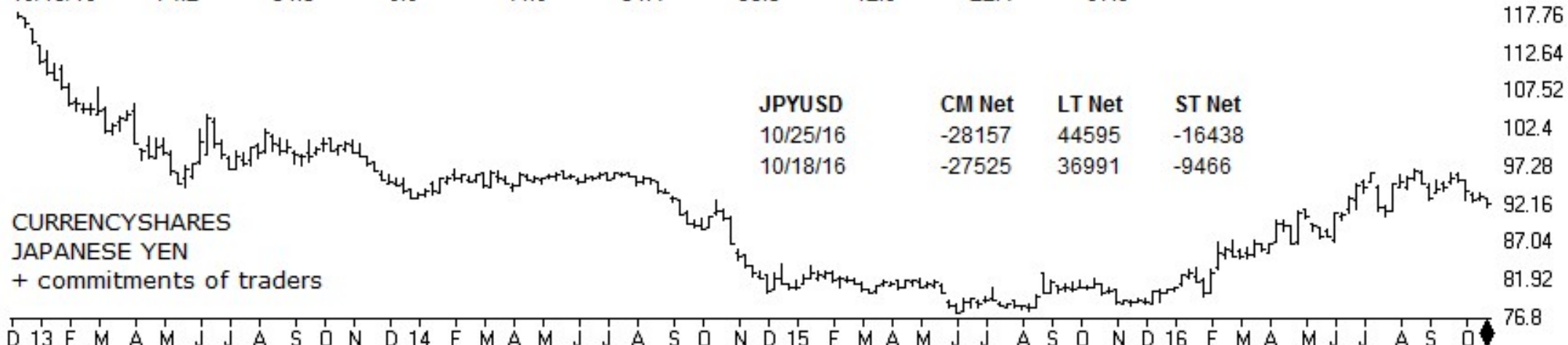




53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/25/16	71.8	49.3	0.0	55.1	59.1	79.2	0.0	0.0	100.0
10/18/16	74.2	51.3	0.0	41.0	51.4	88.5	12.9	22.4	97.9



# ChartProfit

<http://www.chartprofitwebcast.com>