

ChartProfit

Charts to Friday 2nd December 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 12/02

	-5	-4	-3	-2	↓
NYSE	27	55	61	71	65
NasDaq	26	61	67	71	61
SP500	27	54	60	70	62
ND100	25	63	74	75	57
R2000	25	69	75	81	71

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

12/02: AAll (public poll). Bulls% was lower at 43.8%. Down from previous weeks 49.9% which was the highest Bulls% since January 2015. Bears% was higher at 25.1%. The nett (Bulls minus Bears) is at 18.7, down from 27.8 previous week which was the highest since Feb 2015.

12/02: Investors Intelligence. Bulls% was higher at 56.3% (from 55.9%). Bear% was also higher at 22.3% (from 21.6%).

12/02: Market Vane (advisers) poll was unchanged at 63.

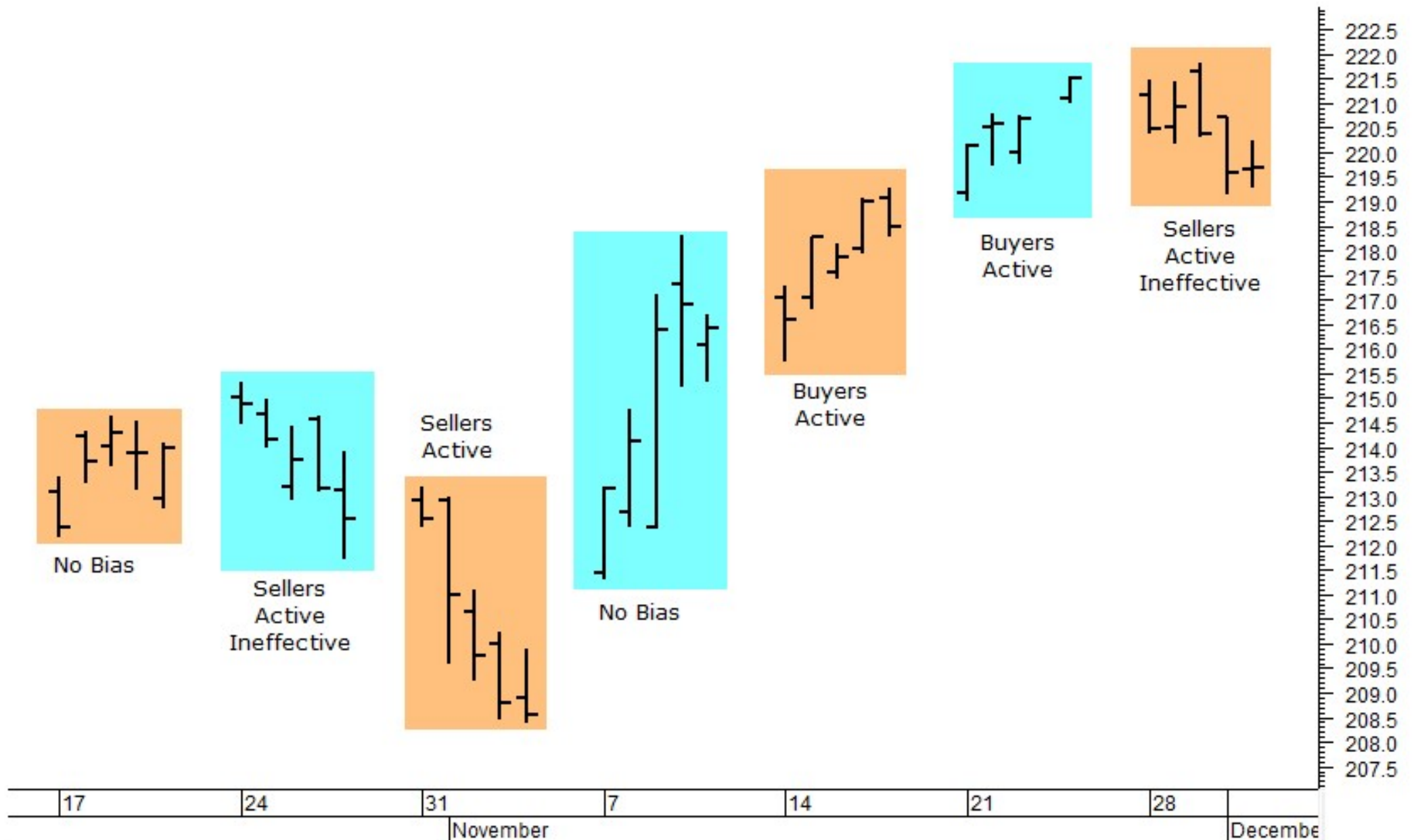
12/02: NAAIM exposure index. Was higher at 98.02, a fifteen week high.

Mutual Fund Flow:

12/02: My version of the Rydex Assets Ratio ended the week at 8.25, an eleven month high.

12/02: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$961 Million. However the 4wk flow number has reached 23.36 which is the highest since March 2015.

SPY Weekly Structure

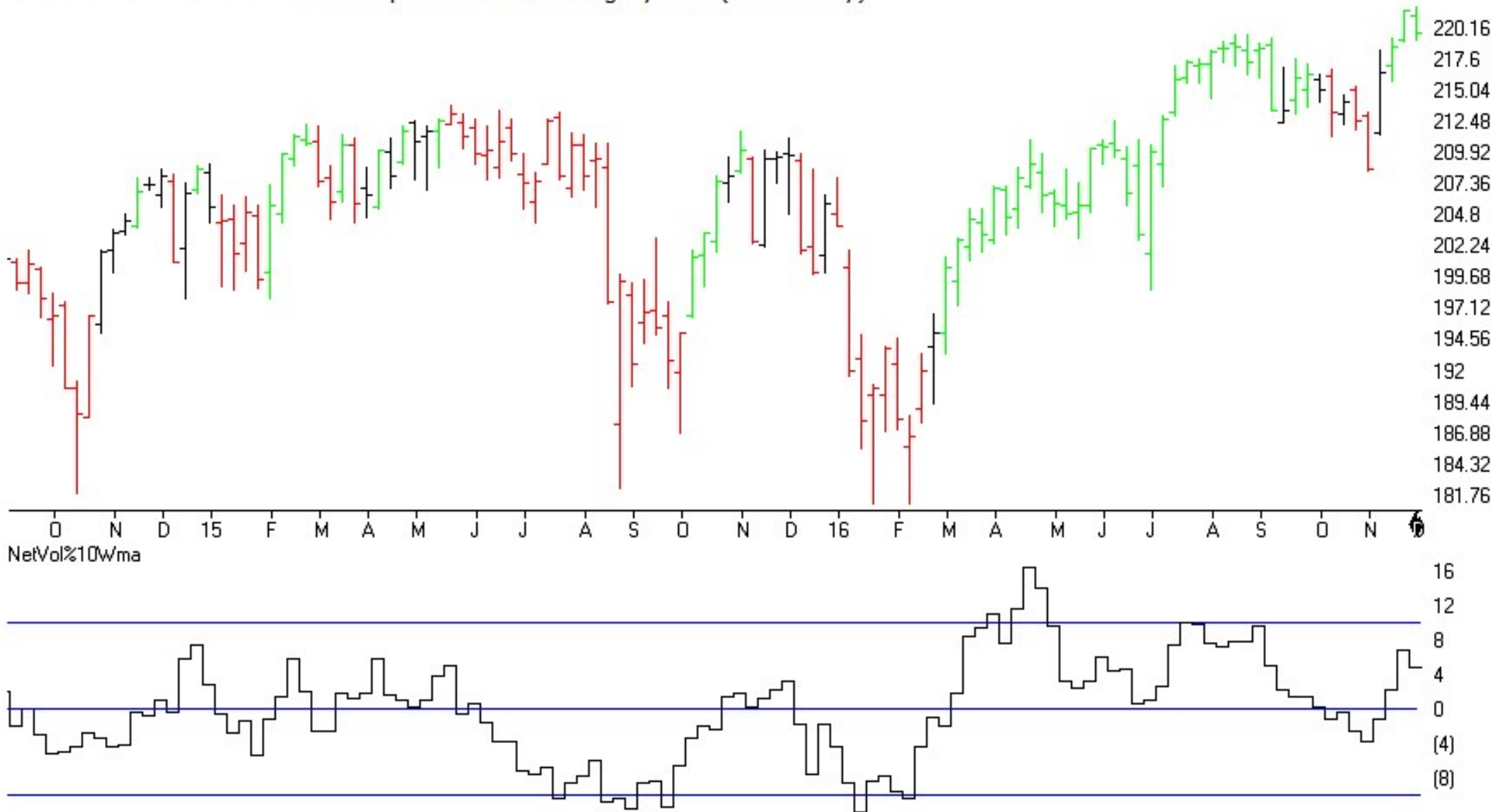


Commitments of Traders

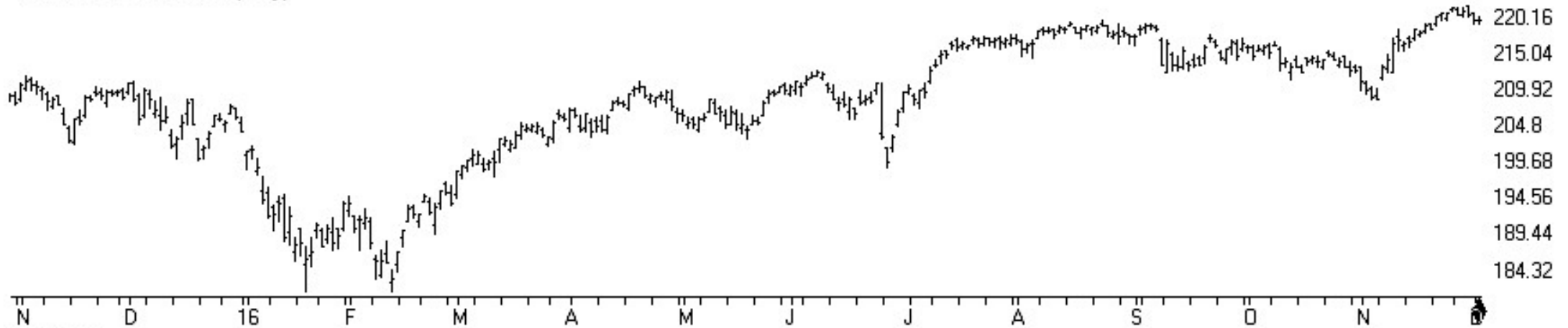
C.O.T.
Quick
View

	SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/29/16	82.3	77.0	21.8	73.8	36.8	8.0	11.5	21.4	81.1
	11/22/16	95.0	81.9	6.9	45.8	11.9	20.6	6.9	31.3	90.3
	GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/29/16	100	77.5	10.1	0	43	100	6.1	94.6	100
	11/22/16	100	47.8	0	0	9.1	65.9	51.7	100	85.5
	CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/29/16	70.3	82.7	33.9	19.1	0.0	51.9	85.9	39.8	0.0
	11/22/16	84.8	87.4	23.6	11.6	0.0	68.0	55.7	21.8	10.9
	T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/29/16	100.0	100.0	0.0	0.0	0.0	82.6	7.3	19.0	93.6
	11/22/16	100.0	100.0	0.6	11.9	7.9	55.2	0.0	17.1	100.0
	GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/29/16	60.4	39.9	17.3	30.0	48.0	80.2	76.4	59.8	26.7
	11/15/16	65.0	37.4	13.9	26.7	54.1	84.9	71.9	51.3	22.9
	JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/29/16	100.0	100.0	0.0	0.0	0.0	100.0	0.0	0.0	67.2
	11/22/16	100.0	100.0	0.0	0.0	22.8	100.0	0.0	0.0	58.9
	EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/29/16	67.8	37.6	24.7	22.4	75.3	86.7	100.0	43.9	6.6
	11/22/16	77.0	53.0	11.0	18.1	60.9	86.9	92.6	46.5	28.1
	USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/29/16	0.6	13.5	92.1	98.1	81.1	2.3	83.6	20.7	21.9
	11/22/16	1.9	12.7	87.5	97.7	93.6	13.4	73.4	15.0	27.4

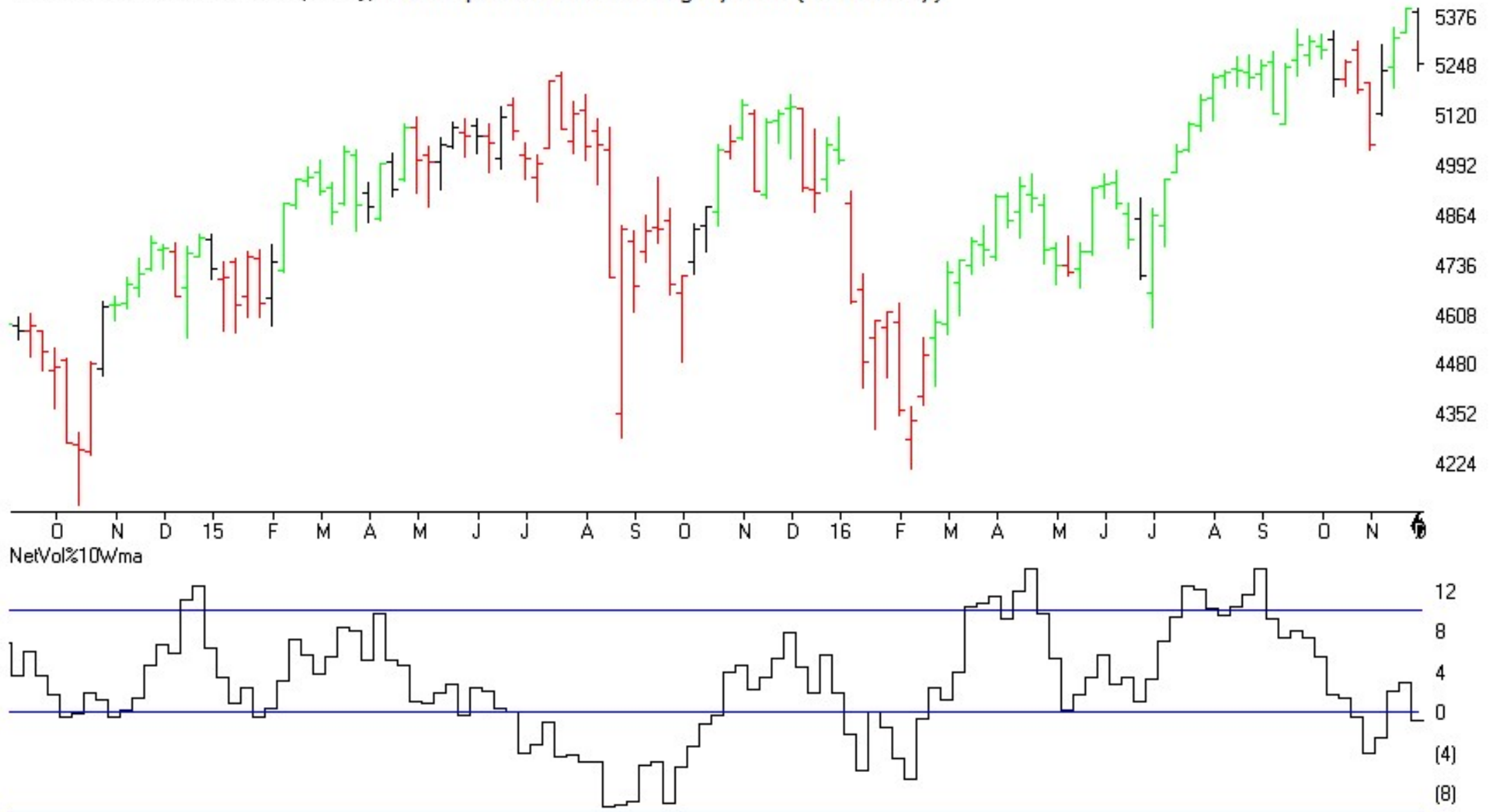
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



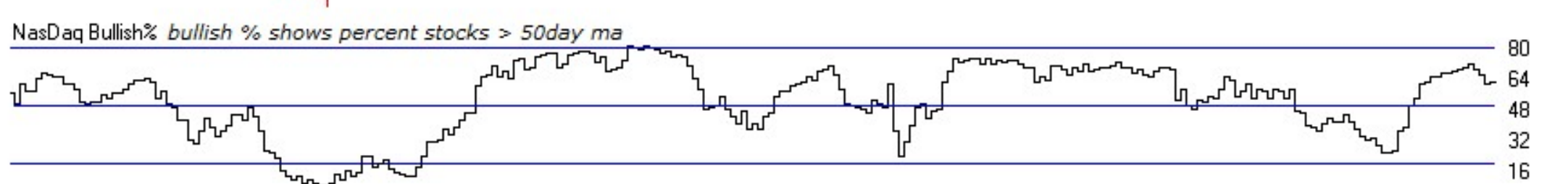
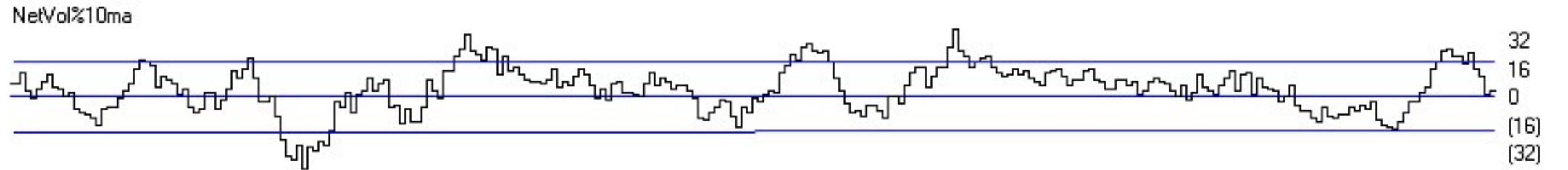
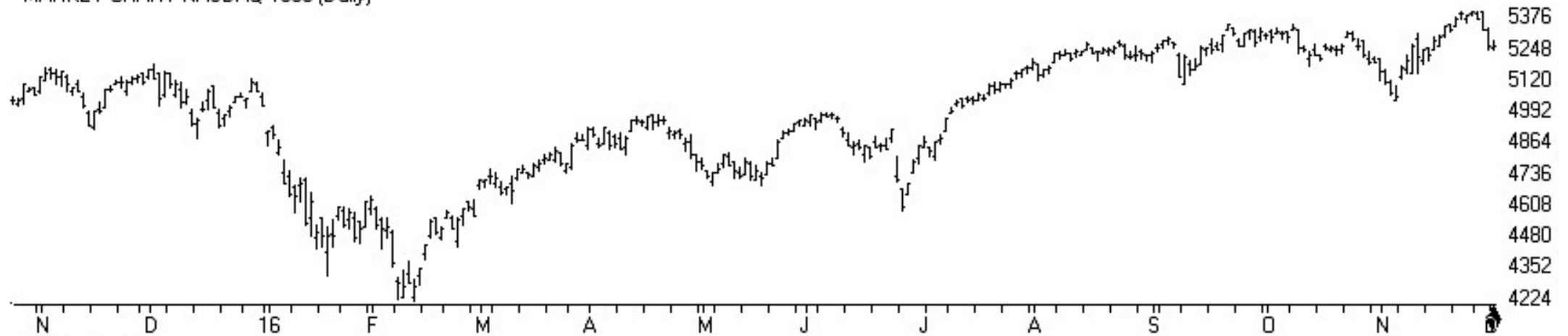
MARKET CHART NYSE (Daily)



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

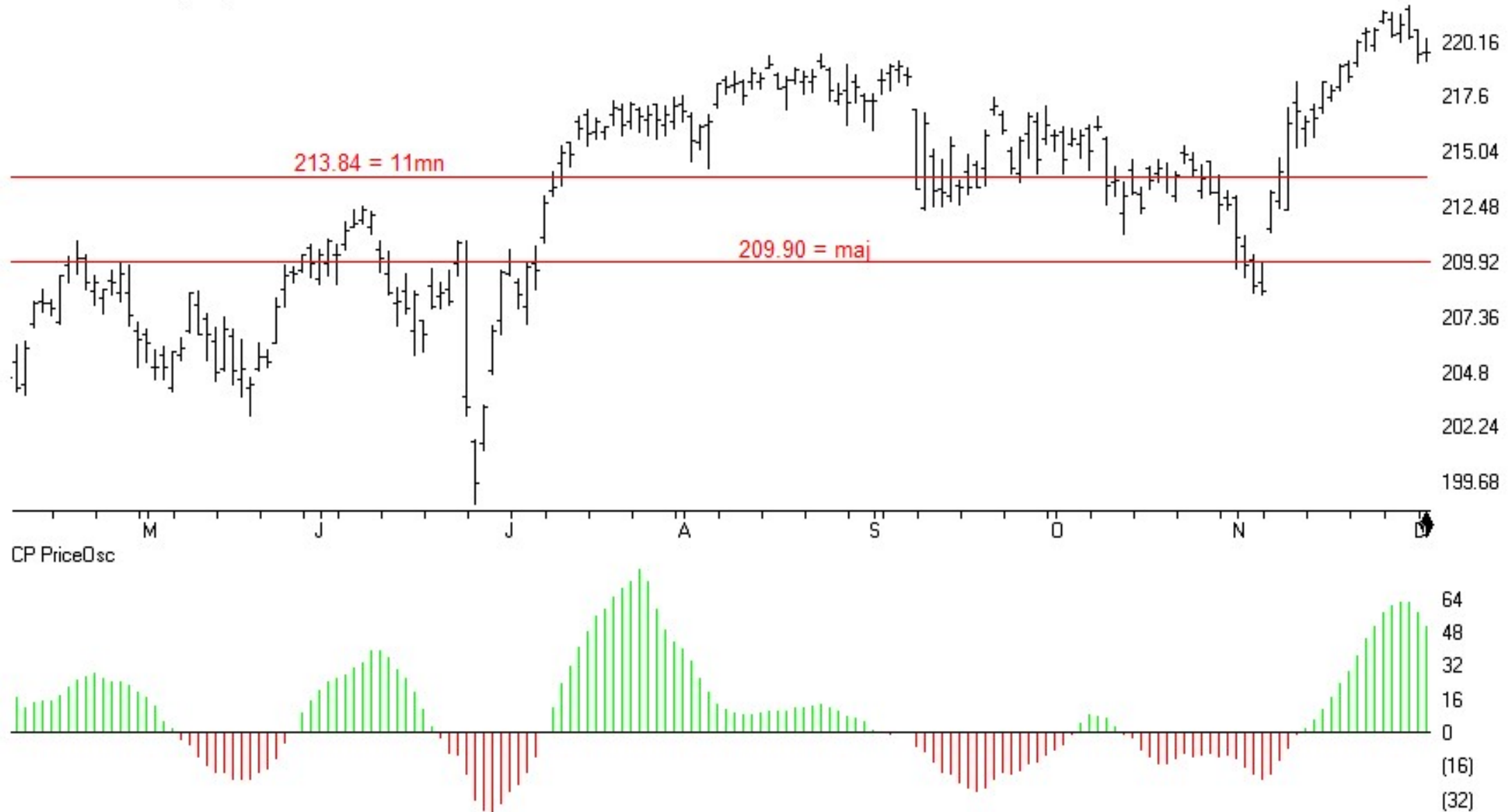


MARKET CHART NASDAQ 1800 (Daily)



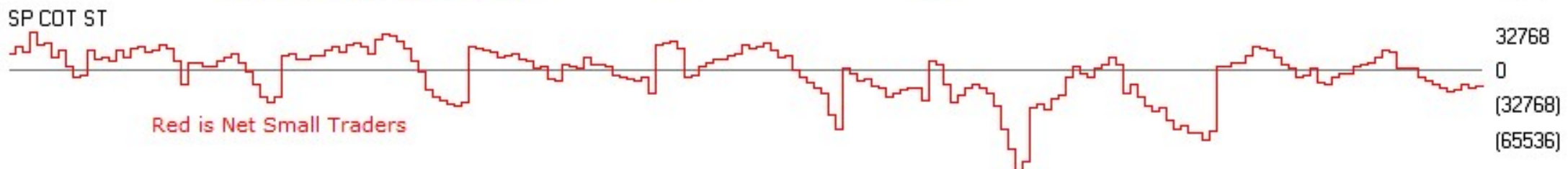
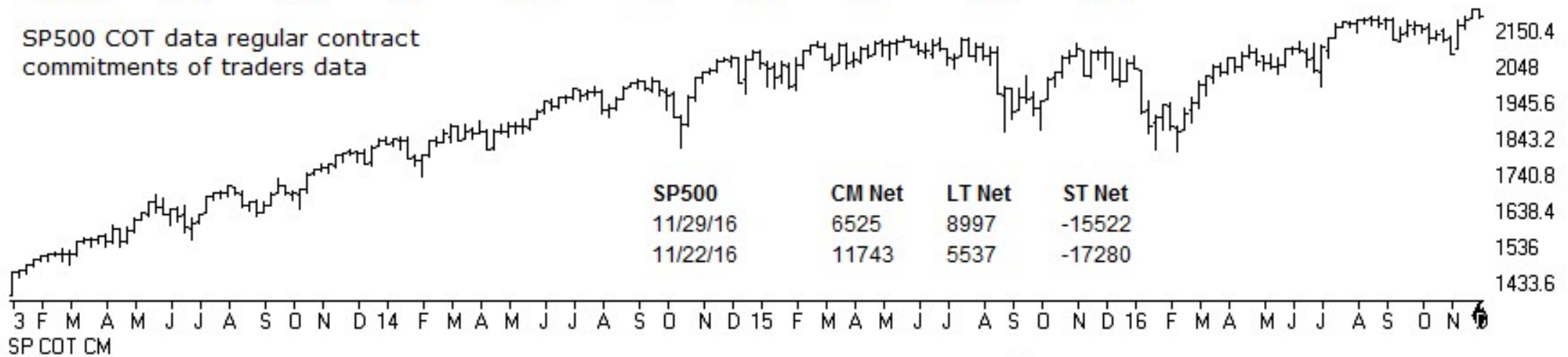
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



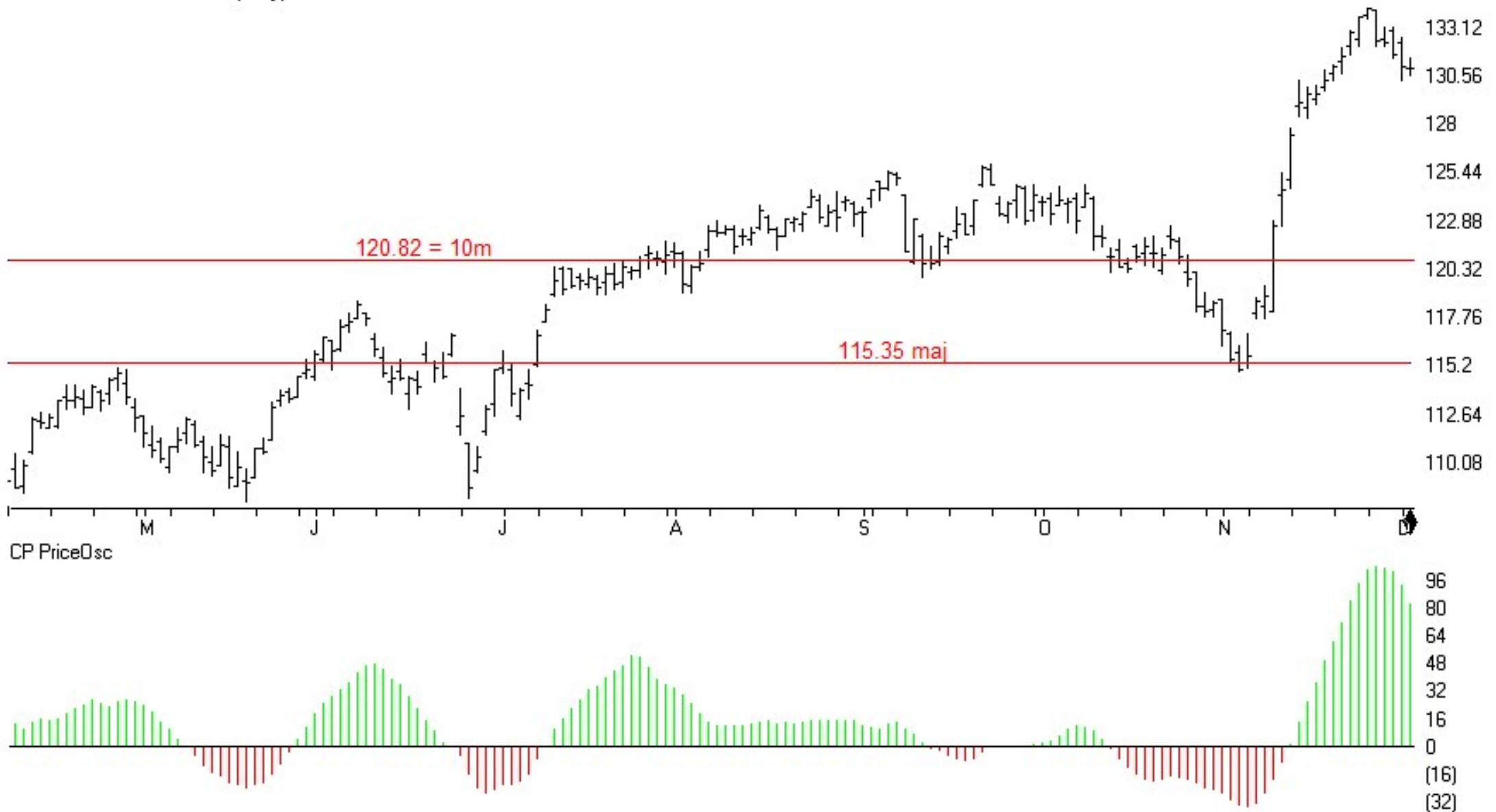
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/29/16	82.3	77.0	21.8	73.8	36.8	8.0	11.5	21.4	81.1
11/22/16	95.0	81.9	6.9	45.8	11.9	20.6	6.9	31.3	90.3

SP500 COT data regular contract commitments of traders data



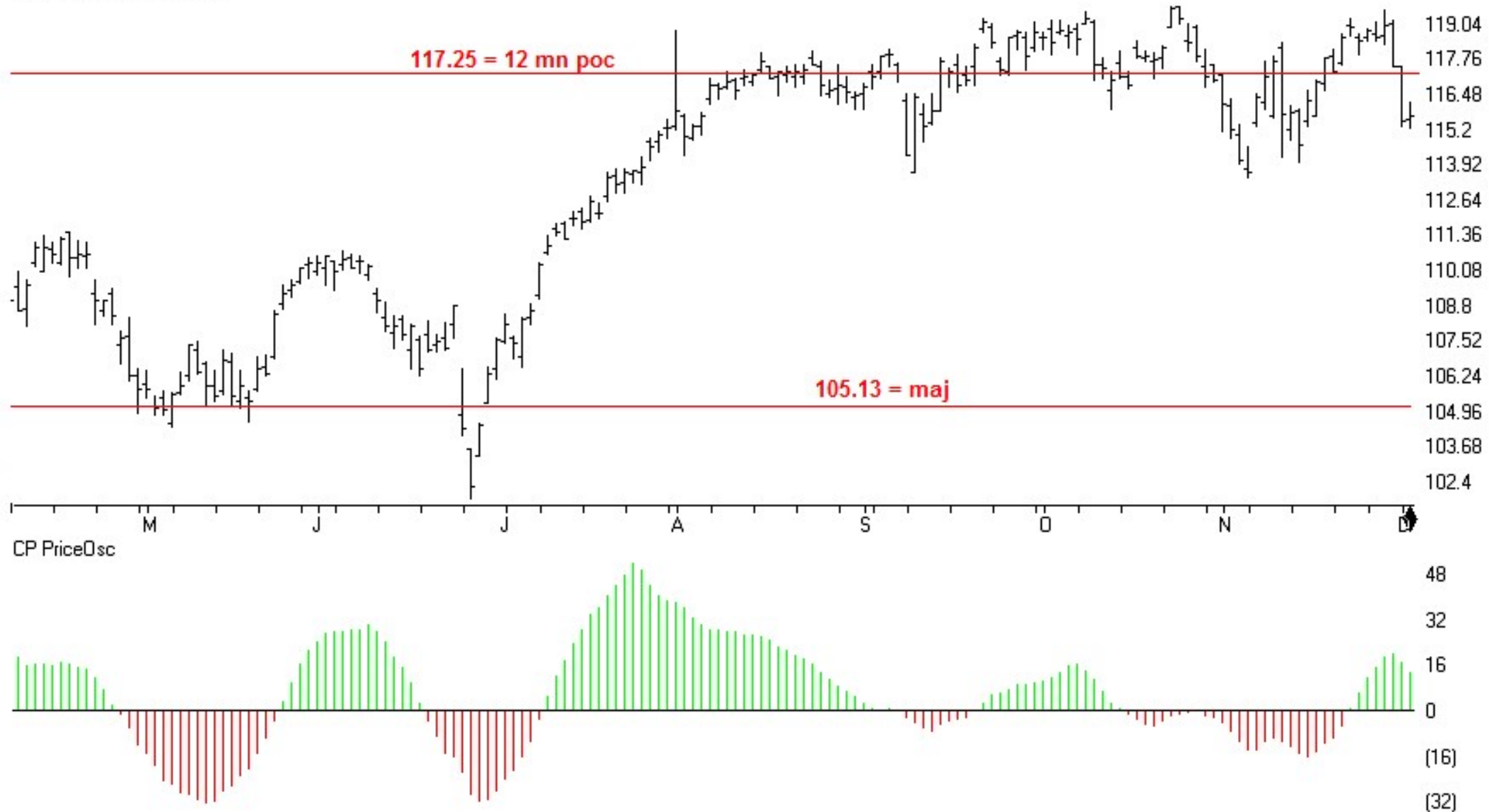
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



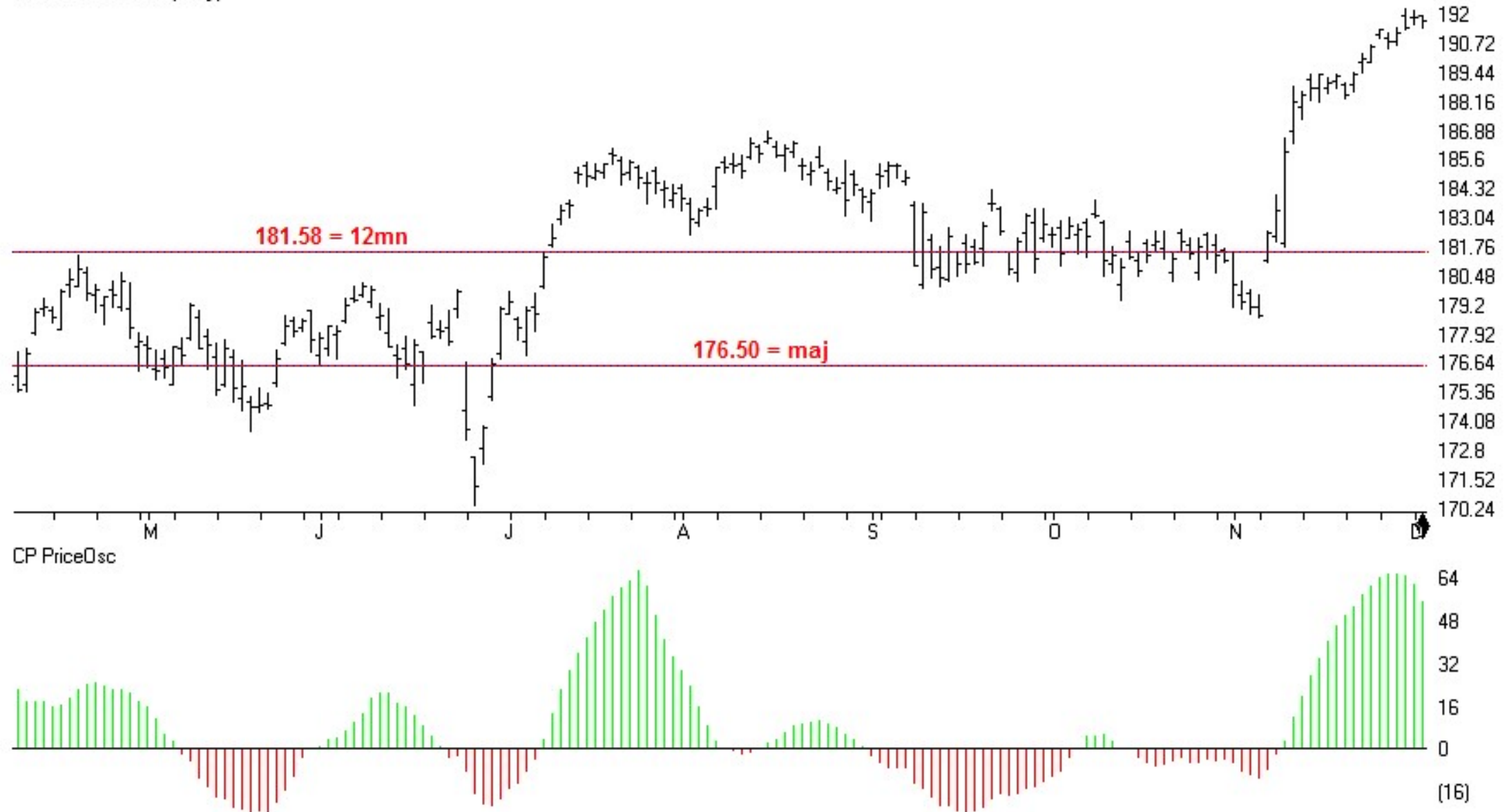
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)



TSR Time Support/Resistance

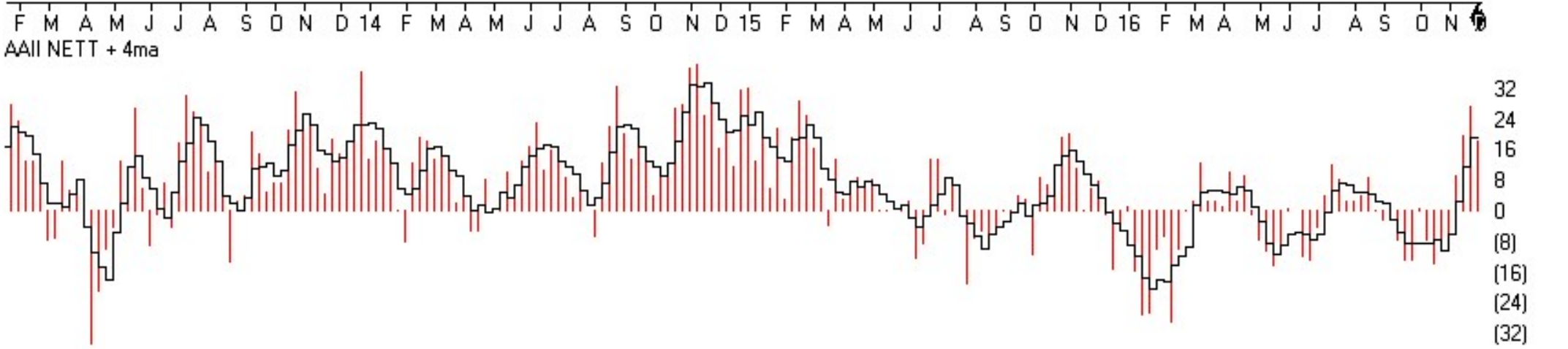
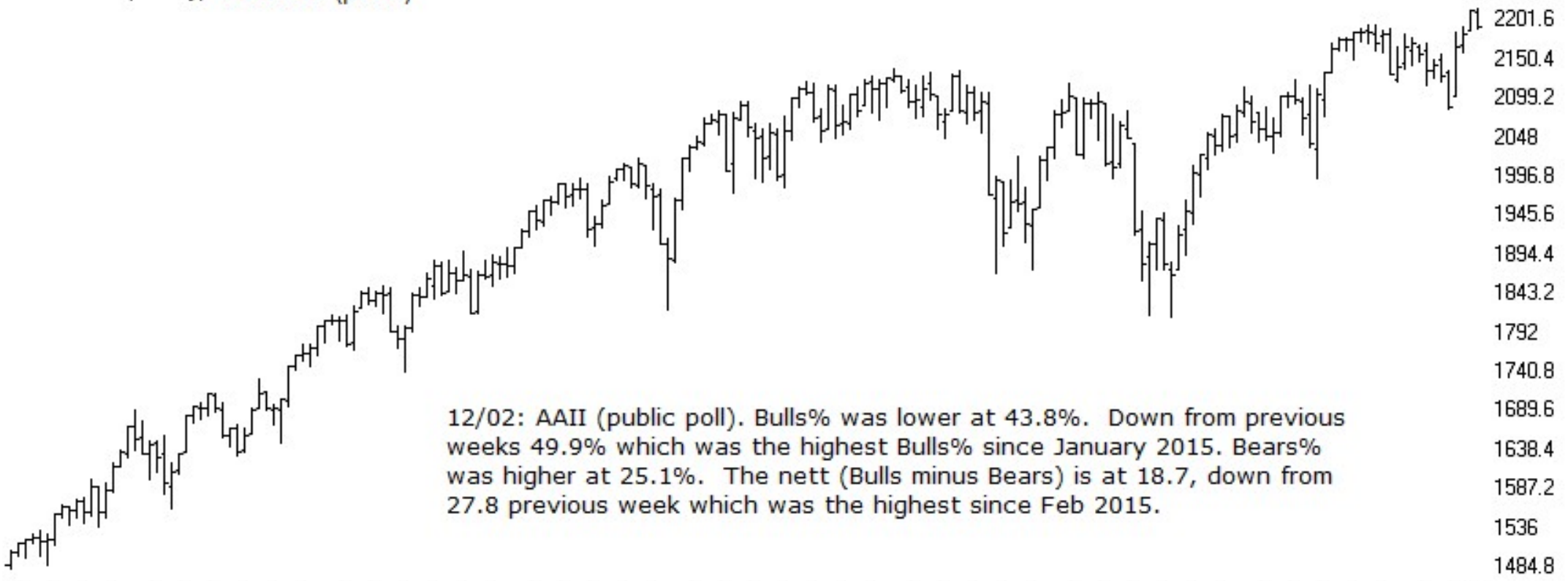
10 DIA DOW ETF (Daily)



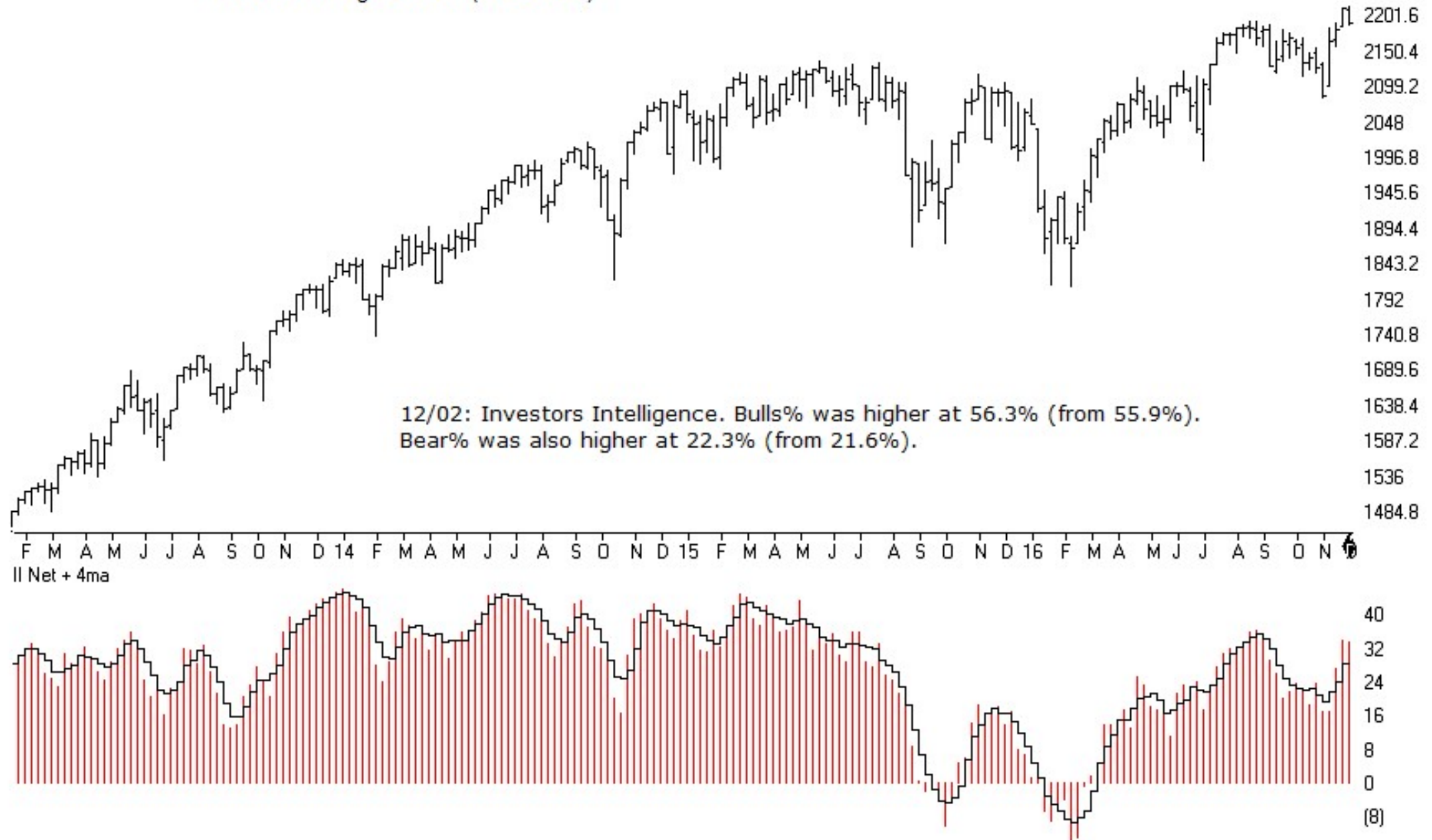
CP PriceDsc

(16)

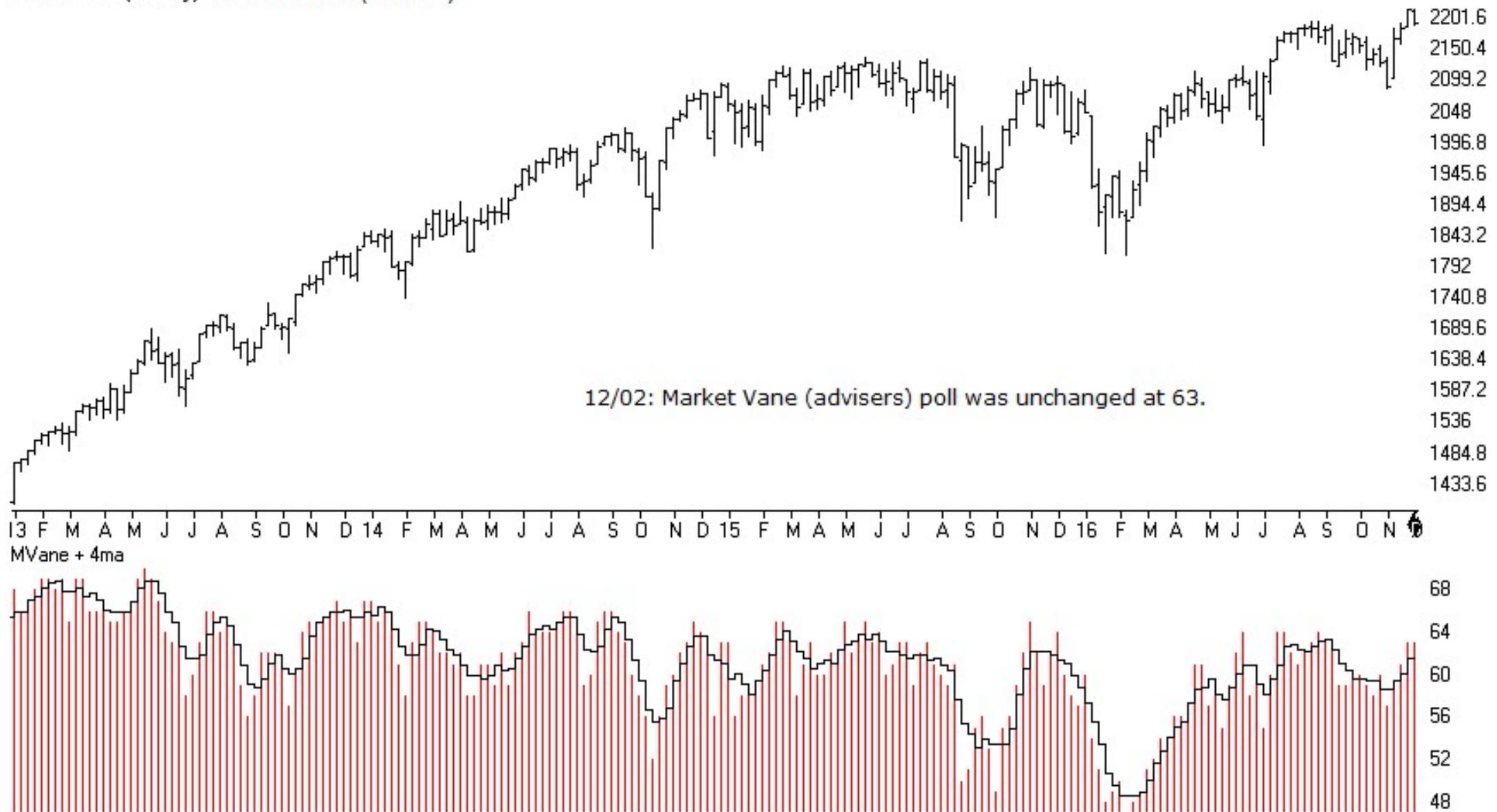
SP500 Index (Weekly) + AII Poll (public)



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

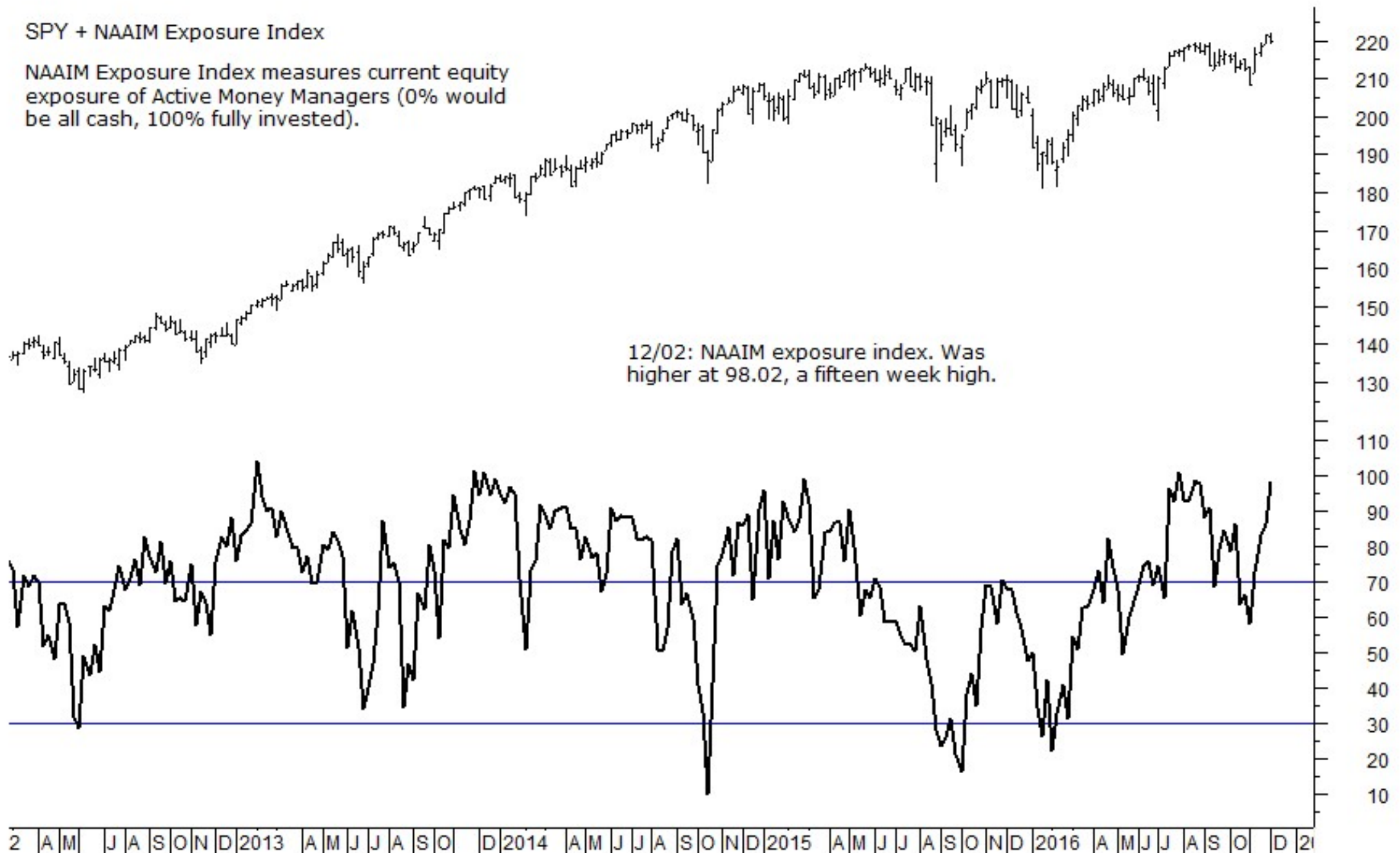


SP500 Index (Weekly) + Market Vane (advisors)

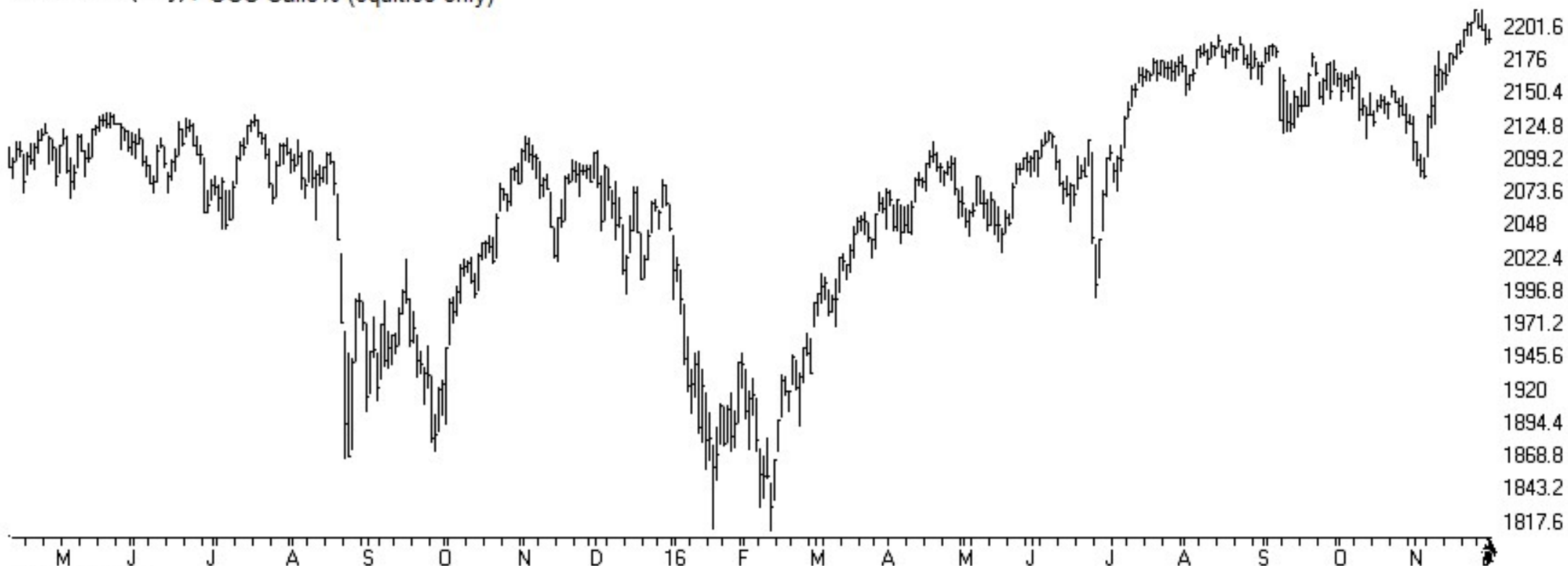


SPY + NAAIM Exposure Index

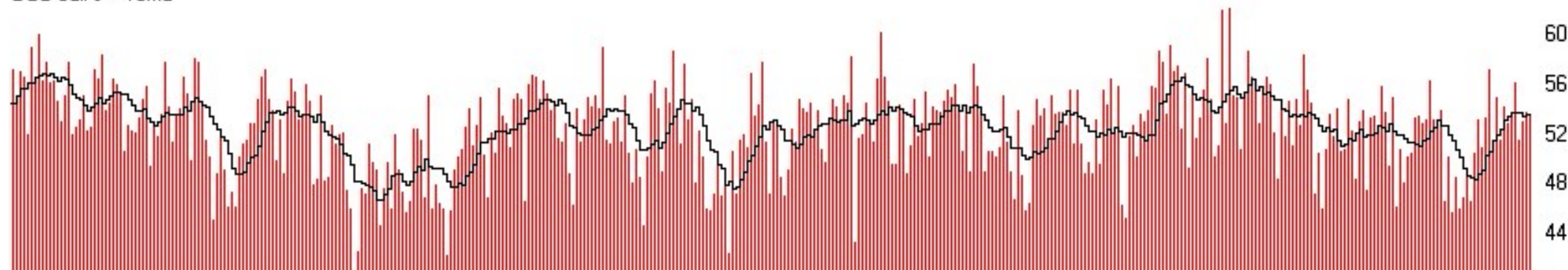
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



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

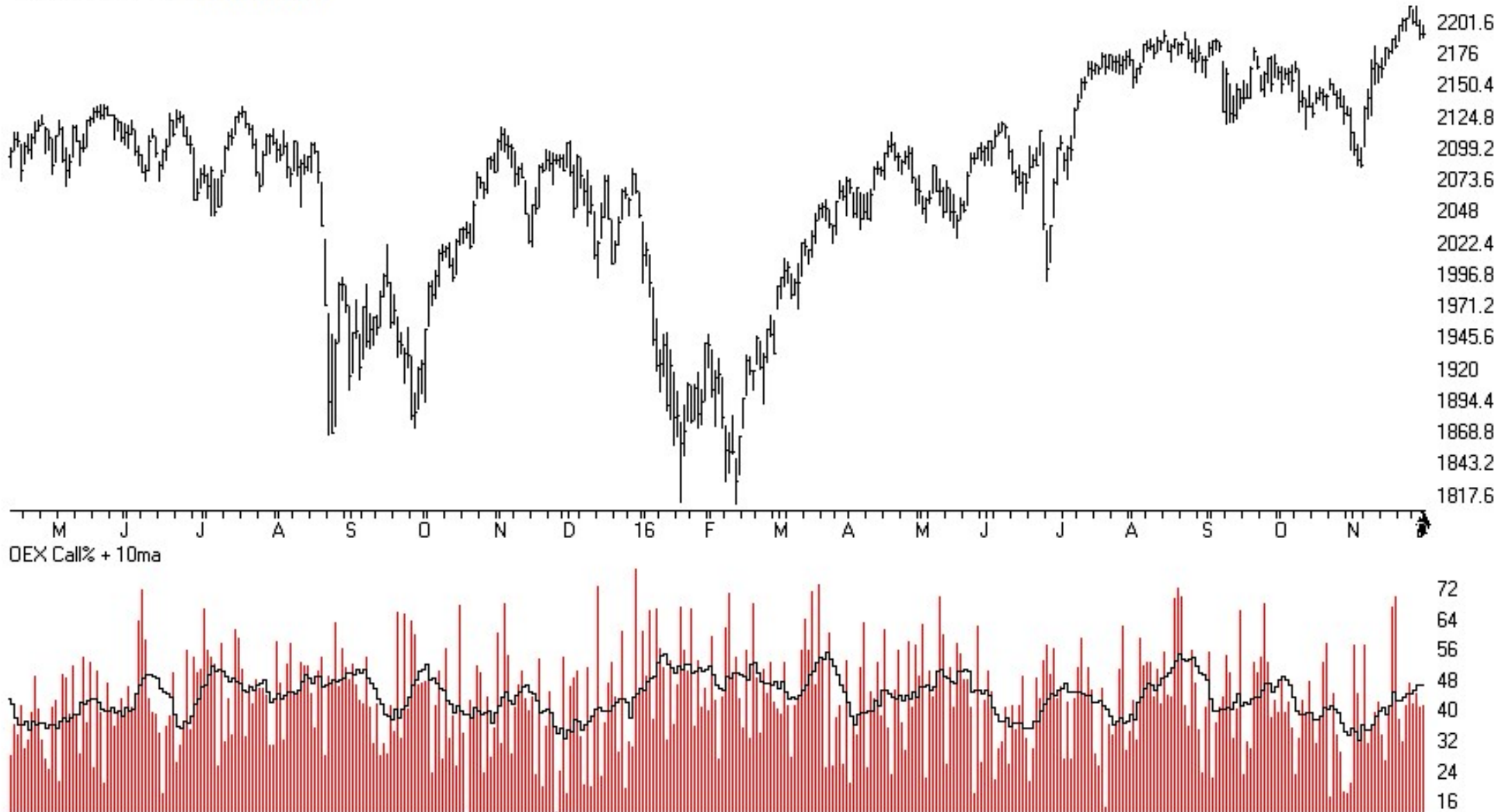


OCC call% + 10ma

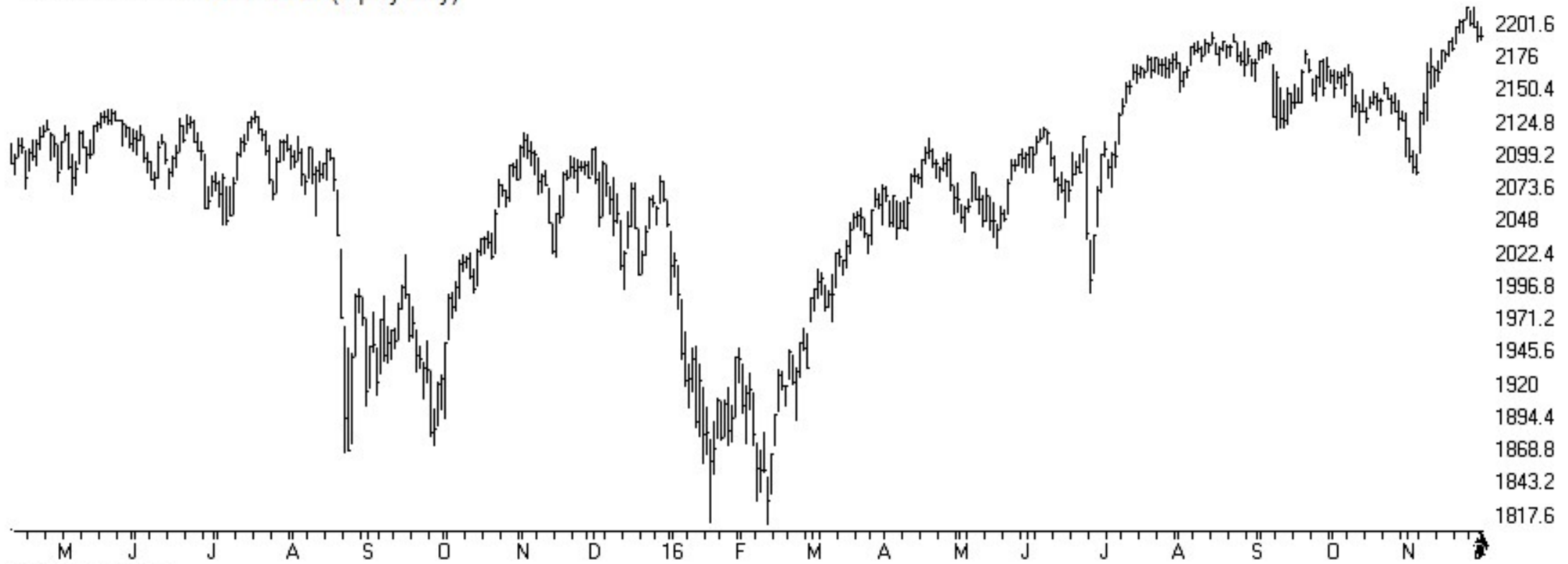


unlike other option ratios, OEX is usually considered a smart-money indicator.

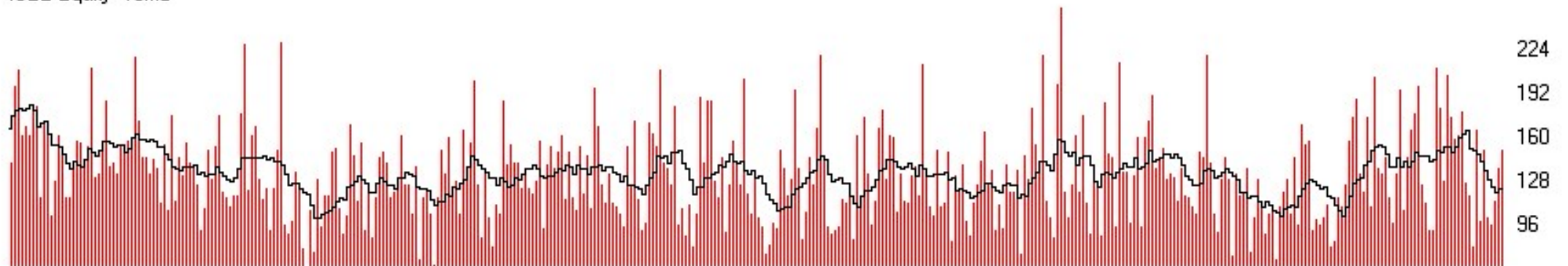
SP500 Index (Daily) + OEX Calls%



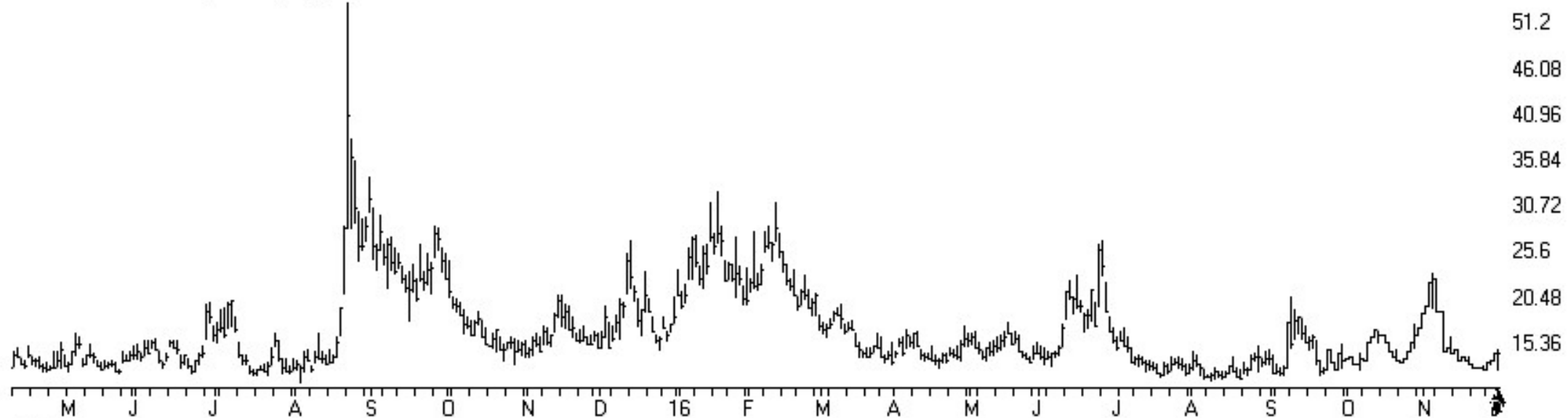
SP500 Index (Daily)+ ISEE Index (equity only)



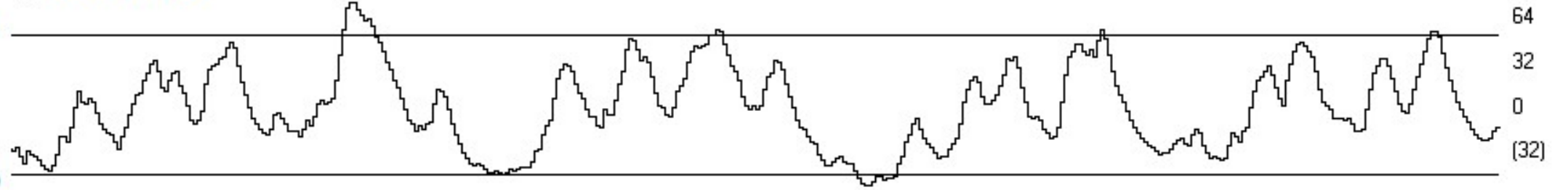
ISEE Equity+10ma



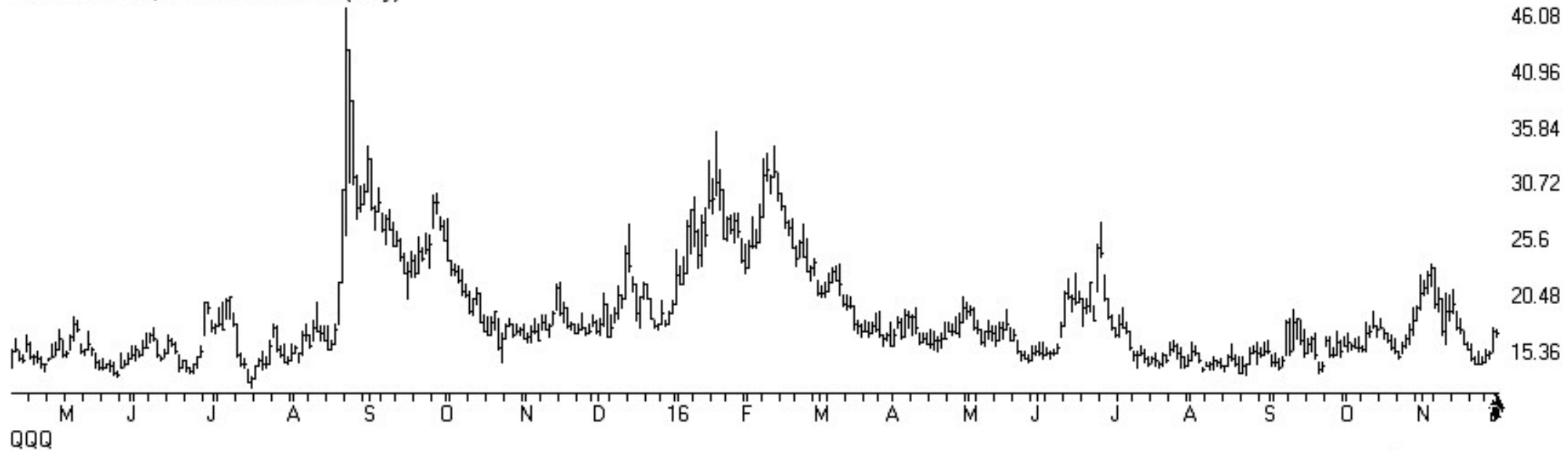
VIX - S&P 500 Volatility Index (Daily)



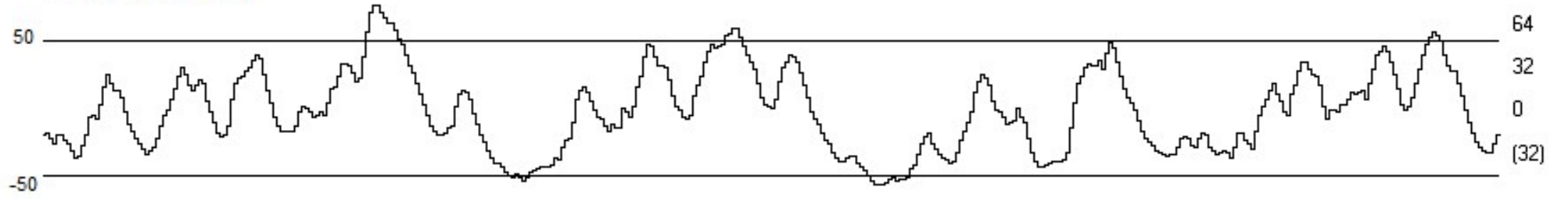
TCI based on VIX



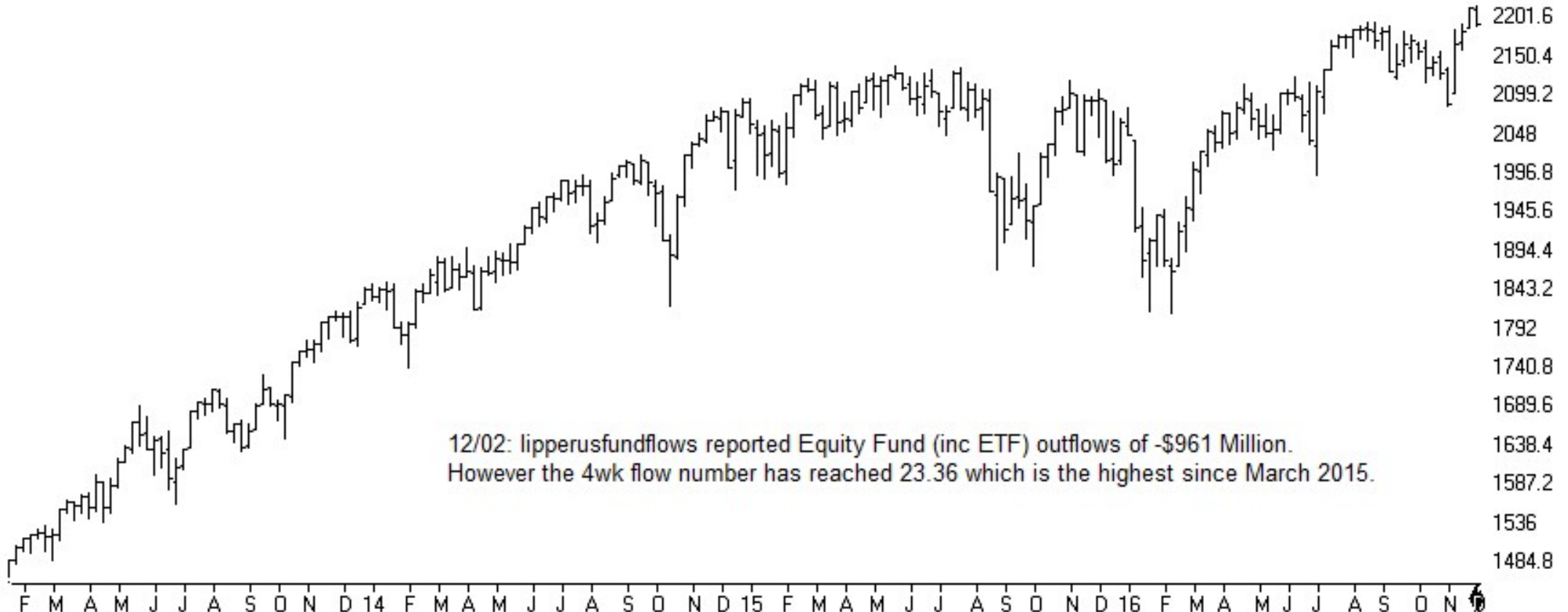
VXN - NASDAQ VOLATILITY INDEX (Daily)



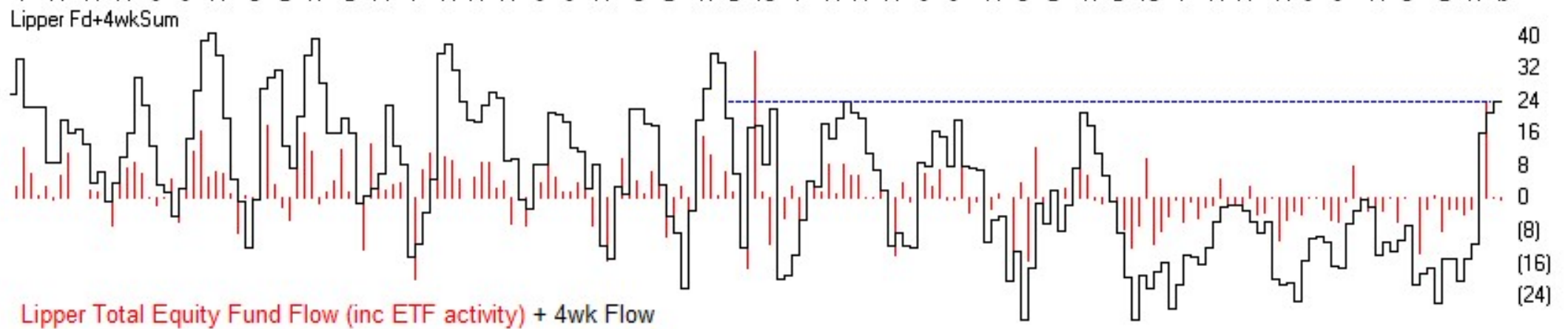
TCI based on VXN



SP500 Index (Weekly)



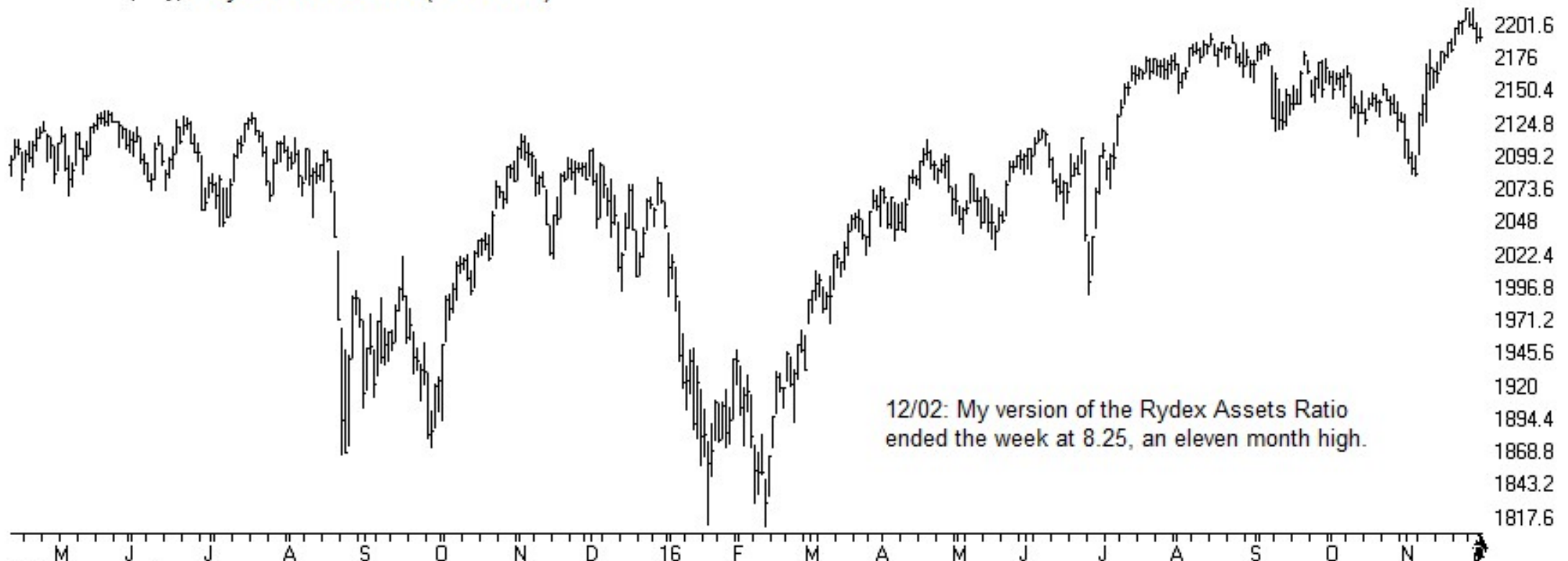
12/02: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$961 Million. However the 4wk flow number has reached 23.36 which is the highest since March 2015.



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

Sentiment

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

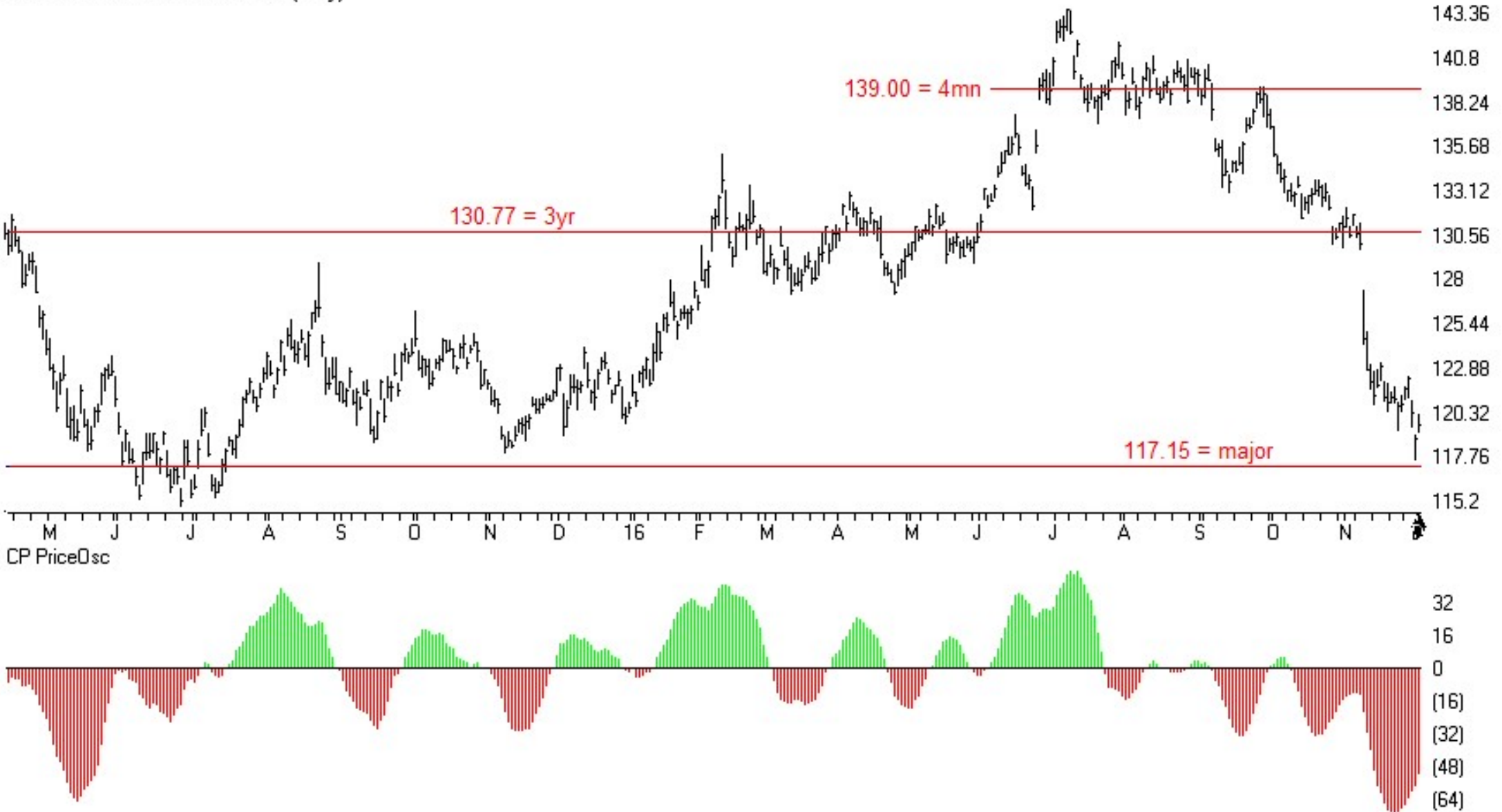


Rydex Assets Ratio (CP version)



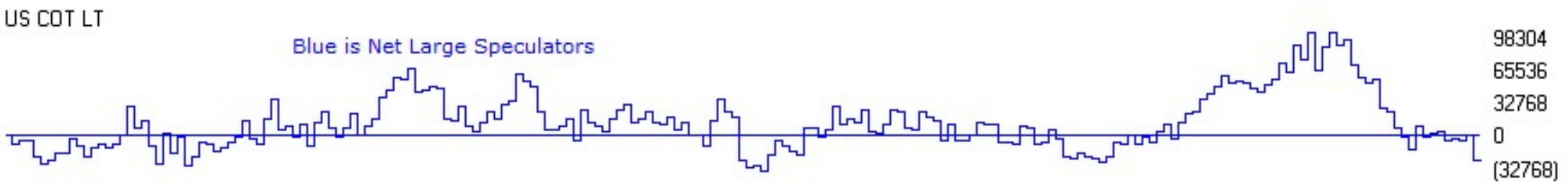
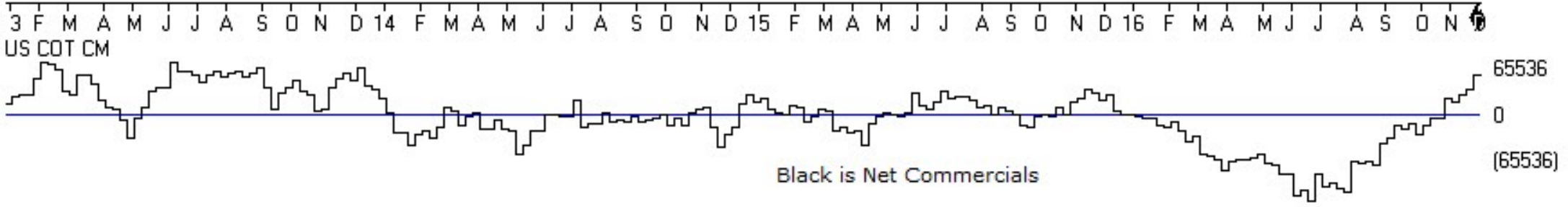
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



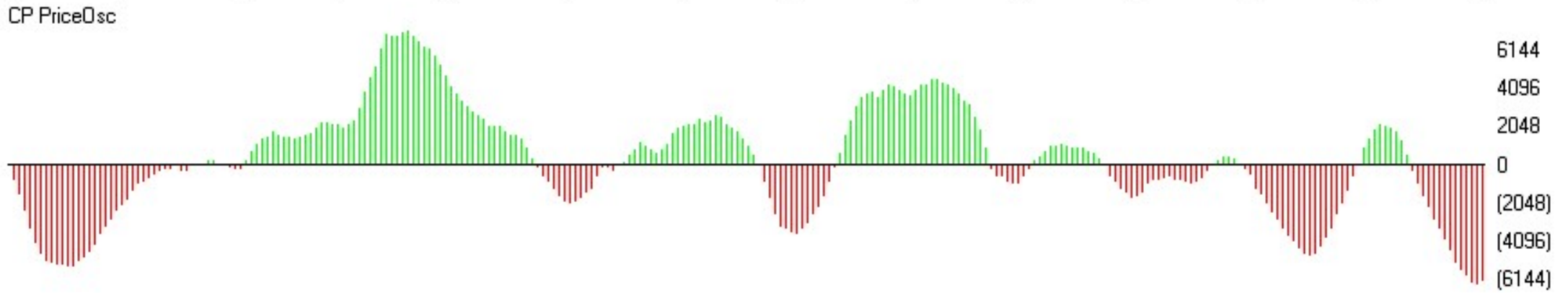
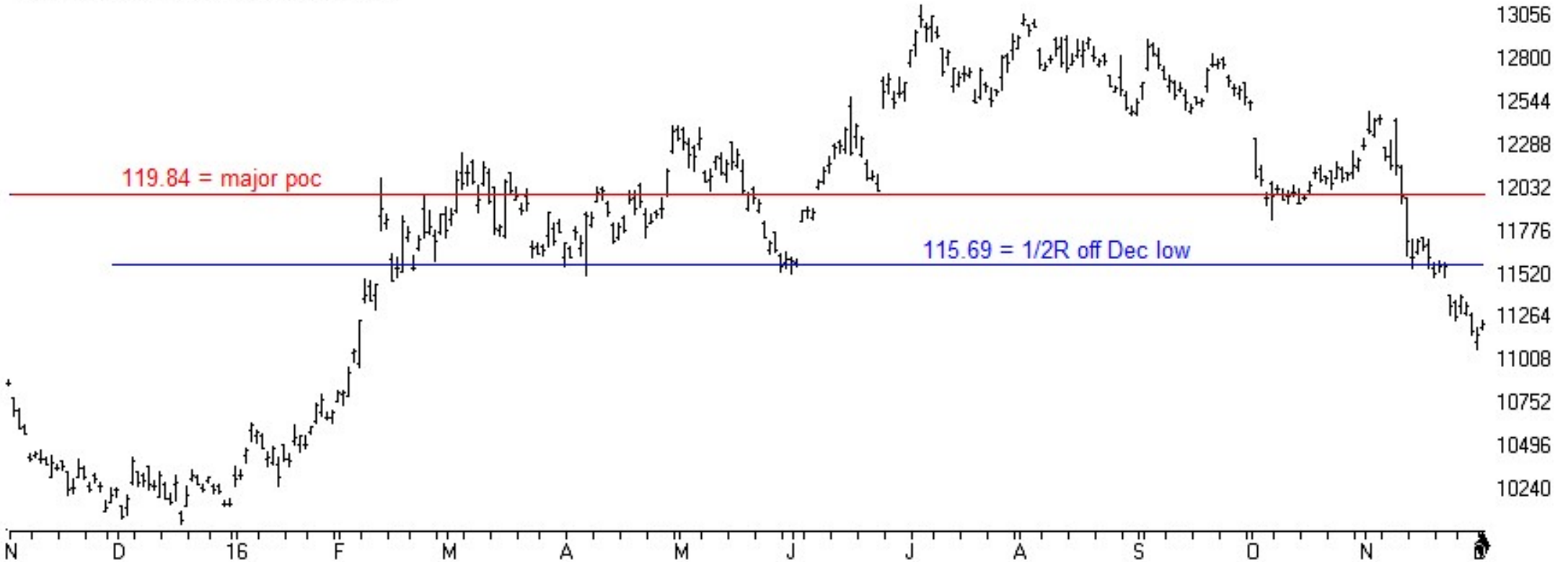
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/29/16	100.0	100.0	0.0	0.0	0.0	82.6	7.3	19.0	93.6
11/22/16	100.0	100.0	0.6	11.9	7.9	55.2	0.0	17.1	100.0

T-Bonds	CM Net	LT Net	ST Net
11/29/16	55133	-24315	-30818
11/22/16	35476	234	-35710

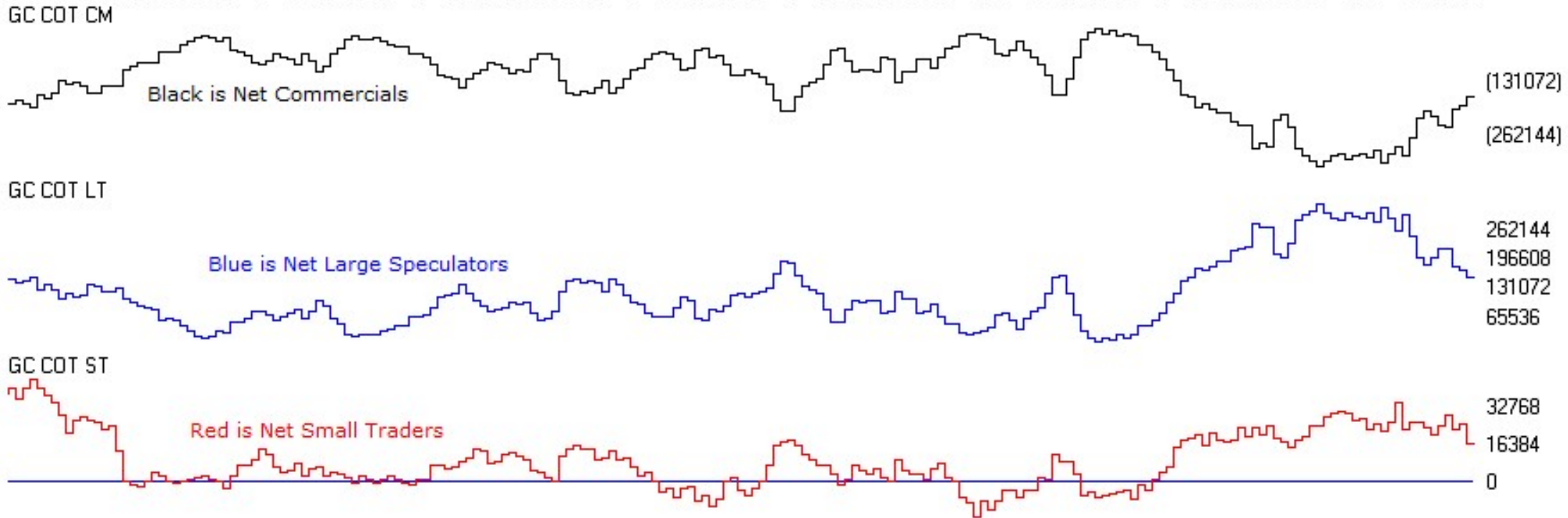
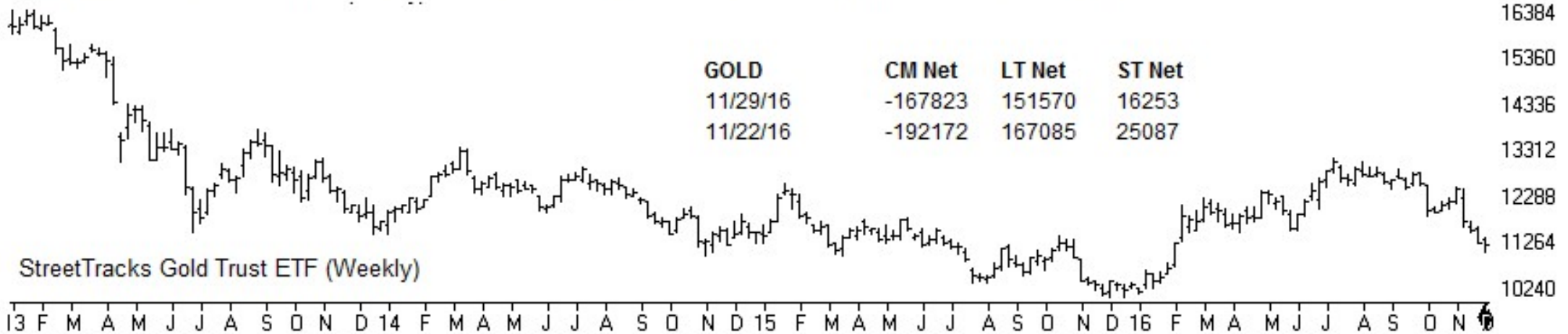


TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)

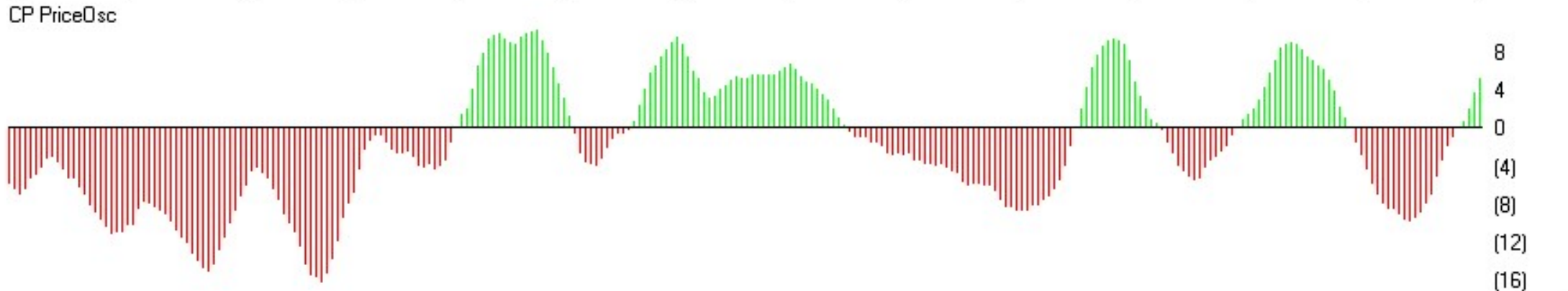
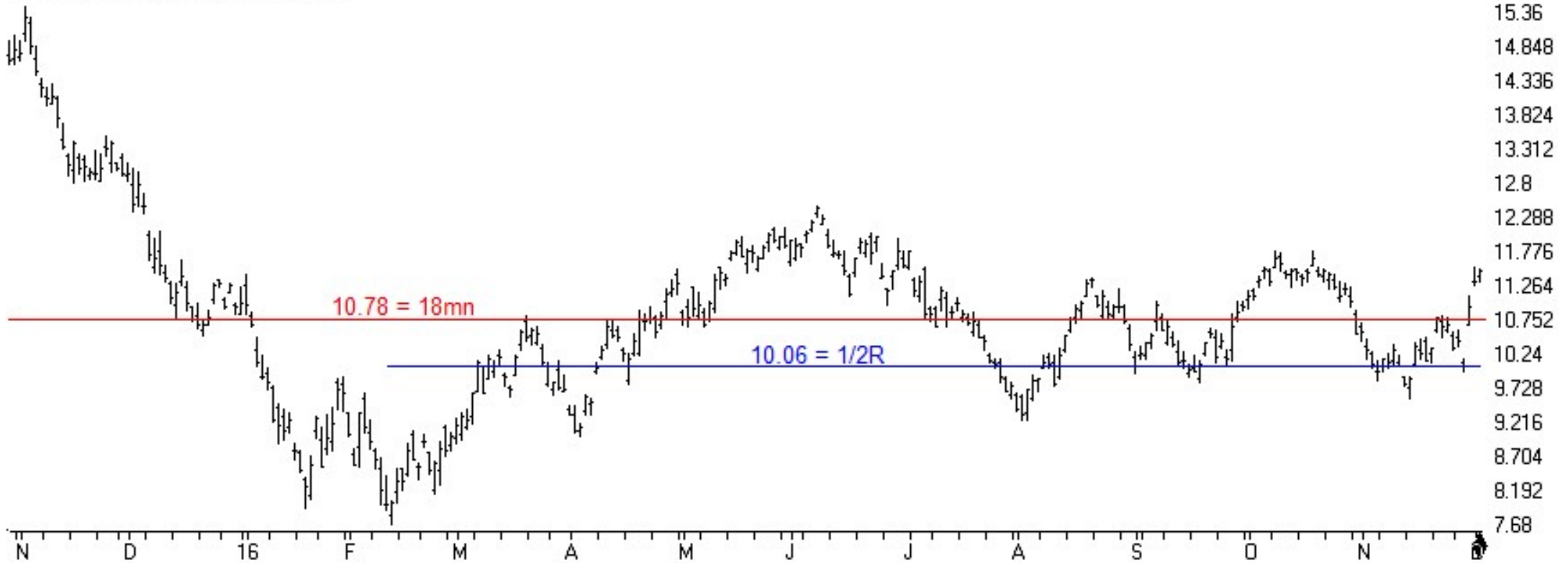


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/29/16	100	77.5	10.1	0	43	100	6.1	94.6	100
11/22/16	100	47.8	0	0	9.1	65.9	51.7	100	85.5

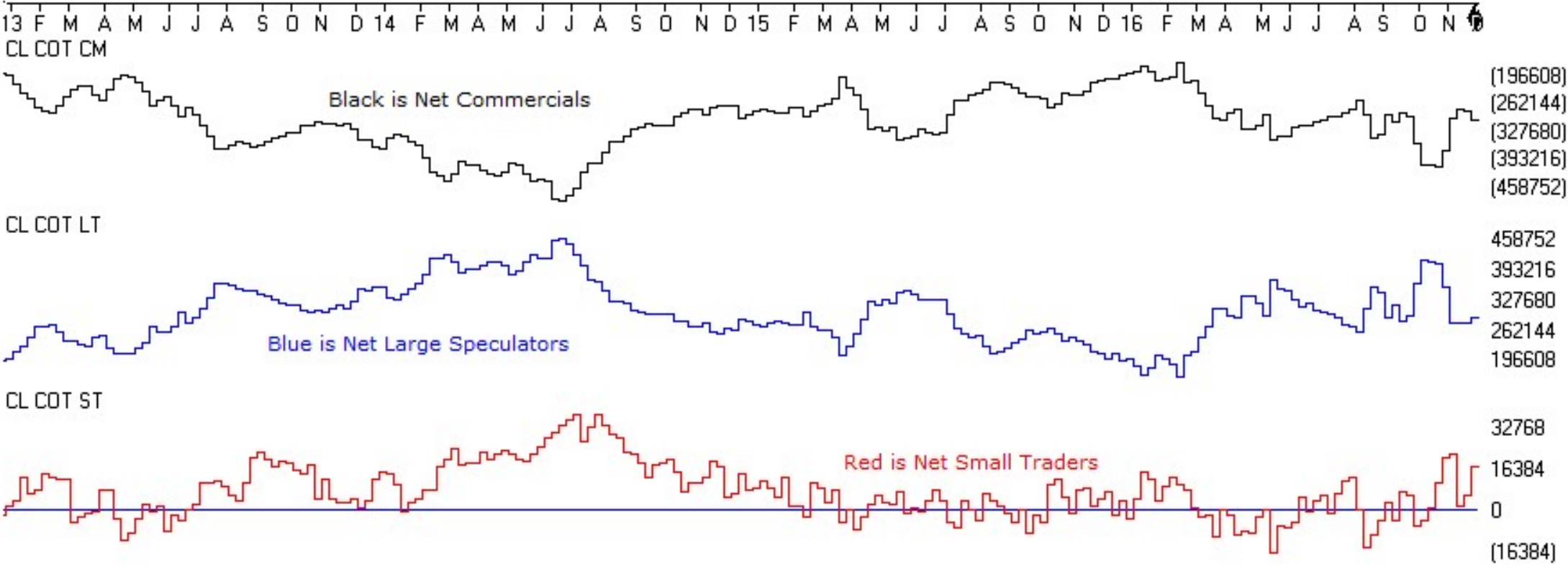
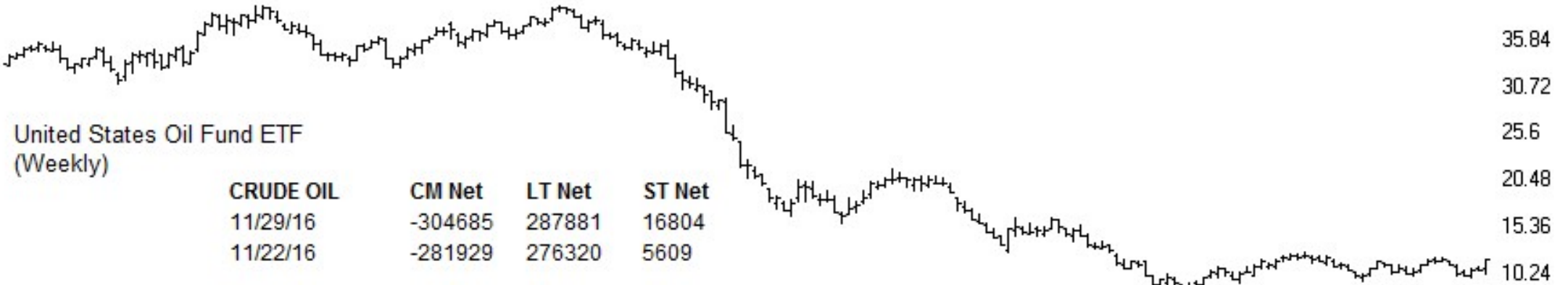


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

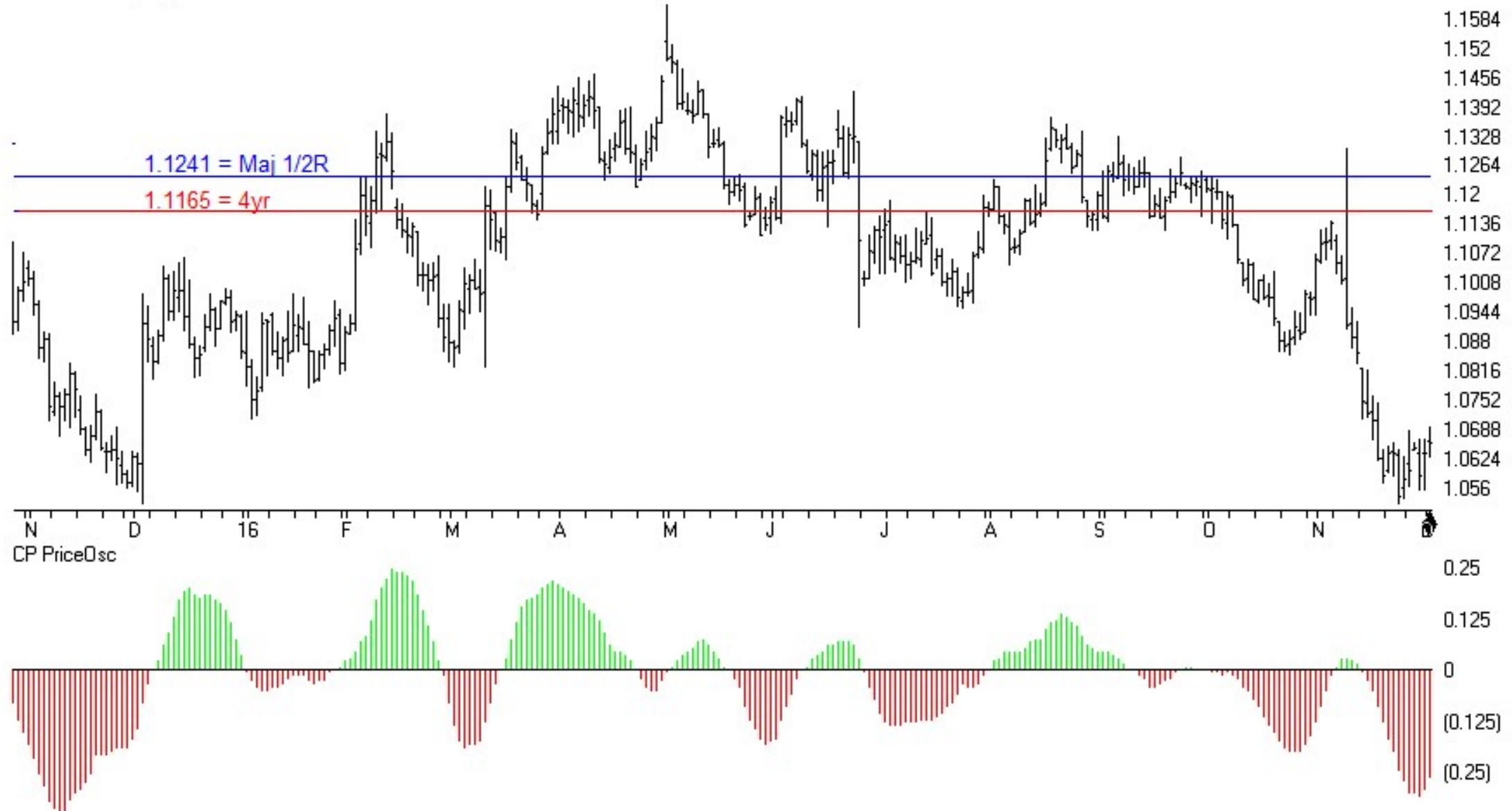


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/29/16	70.3	82.7	33.9	19.1	0.0	51.9	85.9	39.8	0.0
11/22/16	84.8	87.4	23.6	11.6	0.0	68.0	55.7	21.8	10.9

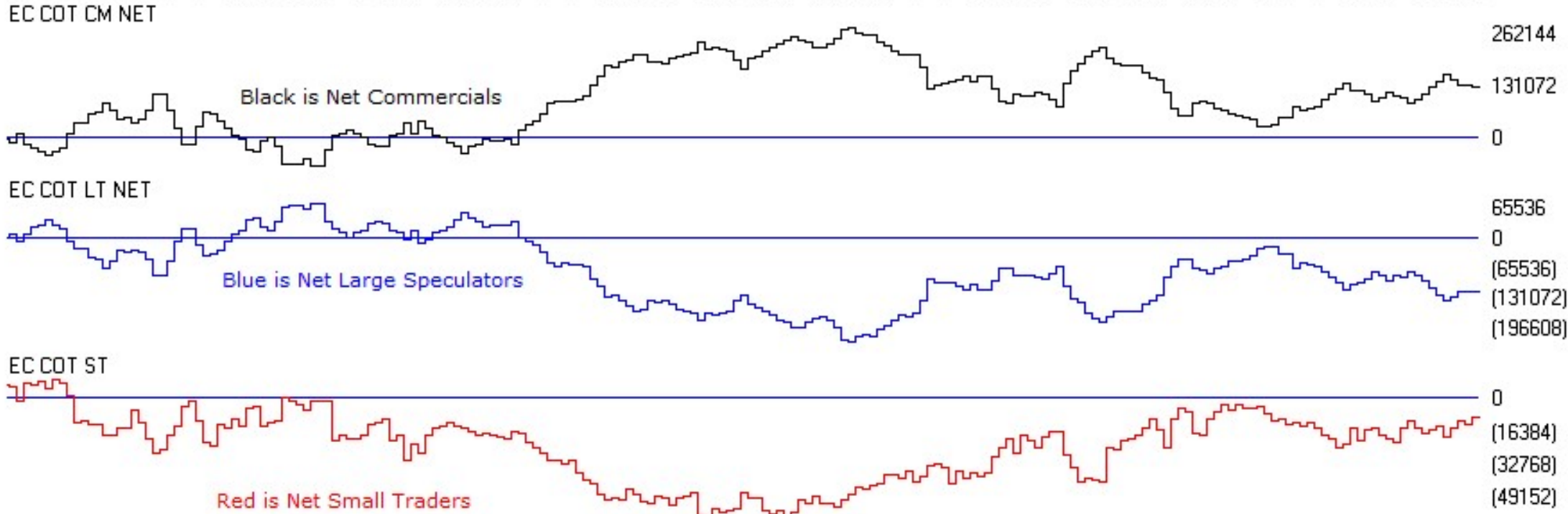
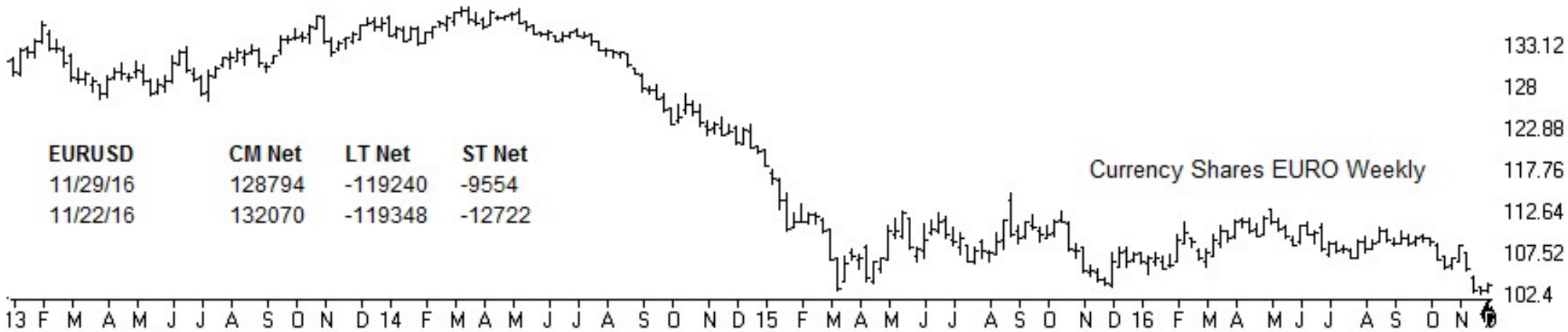


TSR Time Support/Resistance

51 EURUSD (Daily)

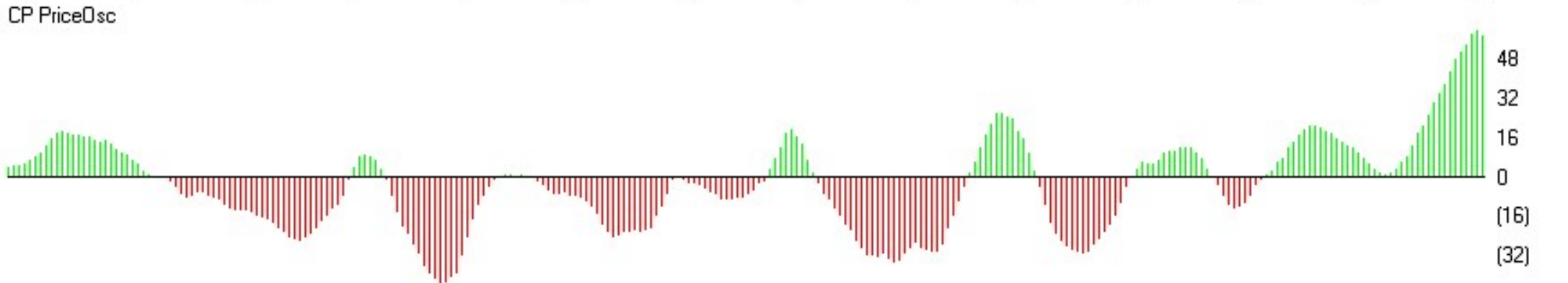


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/29/16	67.8	37.6	24.7	22.4	75.3	86.7	100.0	43.9	6.6
11/22/16	77.0	53.0	11.0	18.1	60.9	86.9	92.6	46.5	28.1





53 USDJPY (Daily)

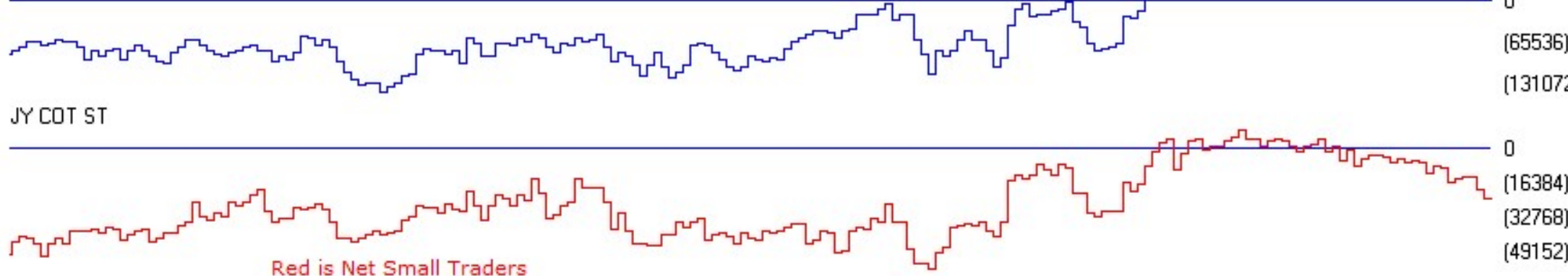


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/29/16	100.0	100.0	0.0	0.0	0.0	100.0	0.0	0.0	67.2
11/22/16	100.0	100.0	0.0	0.0	22.8	100.0	0.0	0.0	58.9



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 N D

JY COT CM



112.64
107.52
102.4
97.28
92.16
87.04
81.92

131072
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(49152)

ChartProfit

<http://www.chartprofitwebcast.com>