

ChartProfit

Charts to Friday 30th September 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 09/30

-5 -4 -3 -2 ↓

NYSE	64	42	34	51	51
NasDaq	68	52	52	63	58
SP500	61	35	32	49	51
ND100	66	41	46	57	60
R2000	70	50	46	61	57

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

09/30: AAll (public poll). Bulls% was lower at 24% (from 24.8%). Bears% was also lower at 37.1% (from 38.3%).

09/30: Investors Intelligence. Bulls% was higher at 46.0% (from 44.6%). Five weeks ago Bulls% reached 56.7% which was the highest since May last year. Bear% was lower at 23.1% (from 24.3%) - six weeks ago Bears% fell to 20.0% which was a twelve month low. Four weeks ago the 4wk ma of nett (Bulls minus Bears - black line) reached 35.35 which was the highest since May last year.

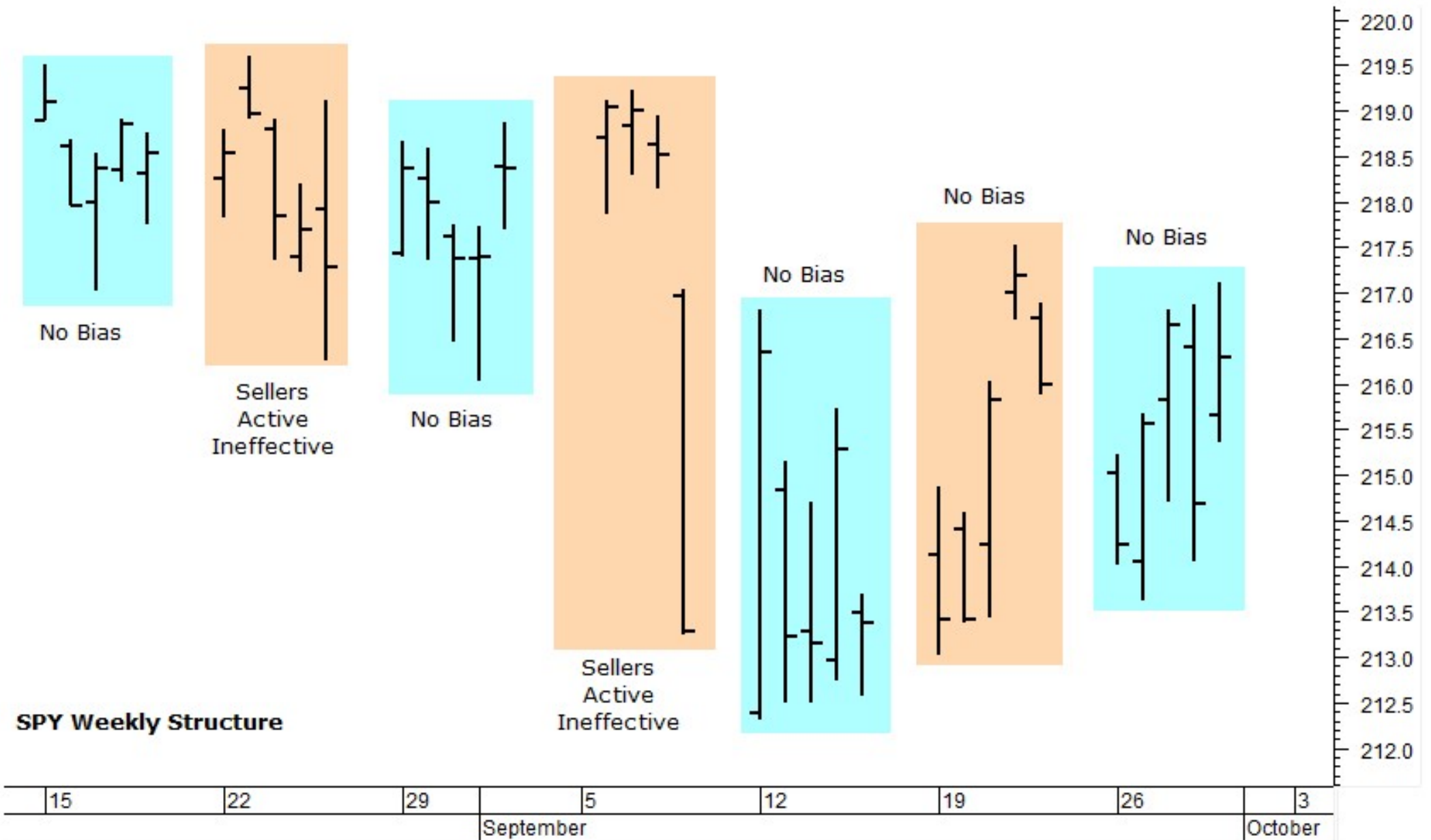
09/30: Market Vane (advisers) poll was slightly higher at 60. Five weeks ago number reached 64 which was the highest number since November.

09/30: NAAIM exposure index. Was higher at 84.52.

Mutual Fund Flow:

09/30: My version of the Rydex Assets Ratio ended the week at 7.42. The ratio reached 7.9 on 08/26, a seven month high.

09/30: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$622 Million in the week to 28th of September. Nine out of the previous ten weeks had shown a net outflow.

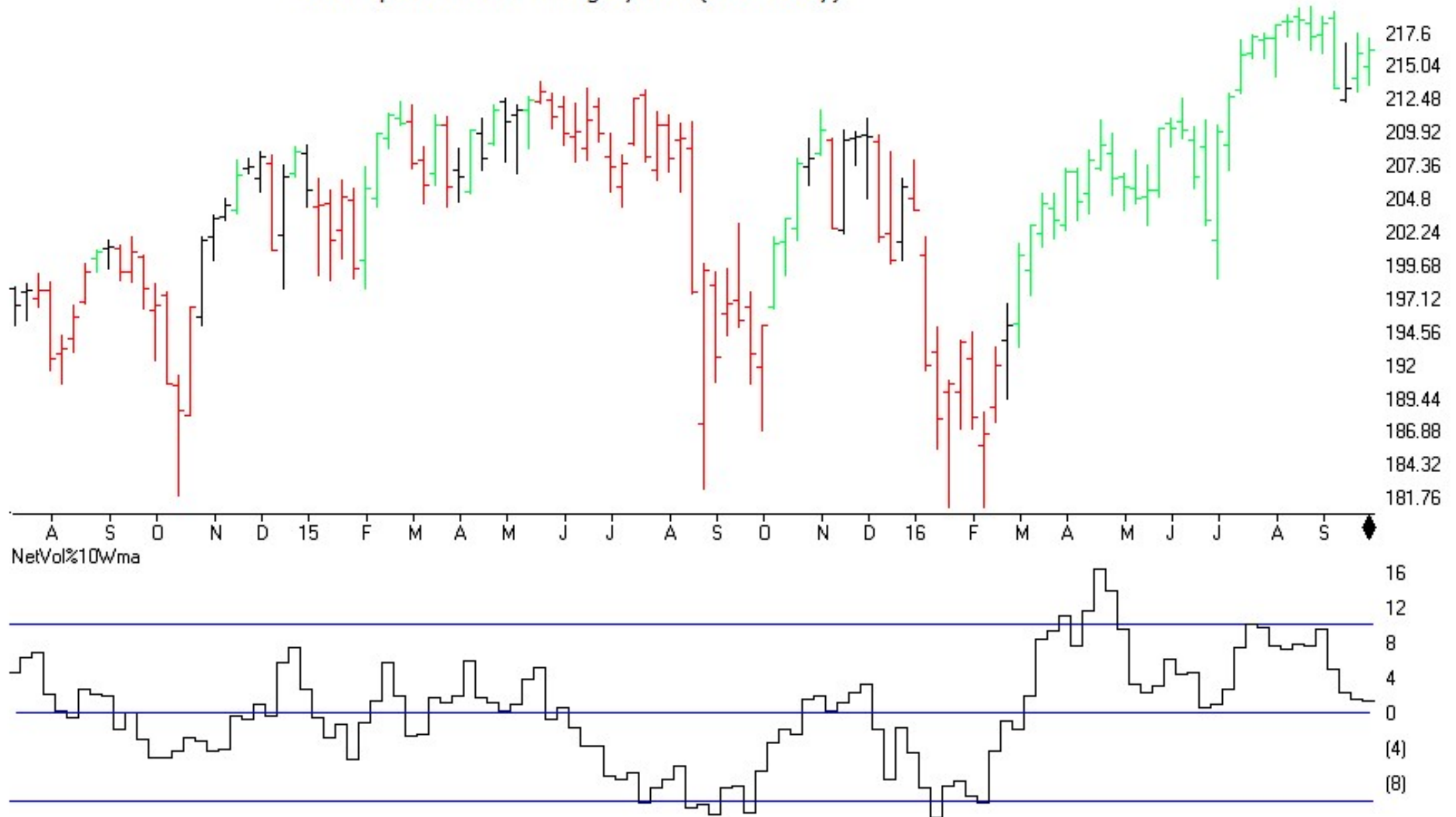


Commitments of Traders

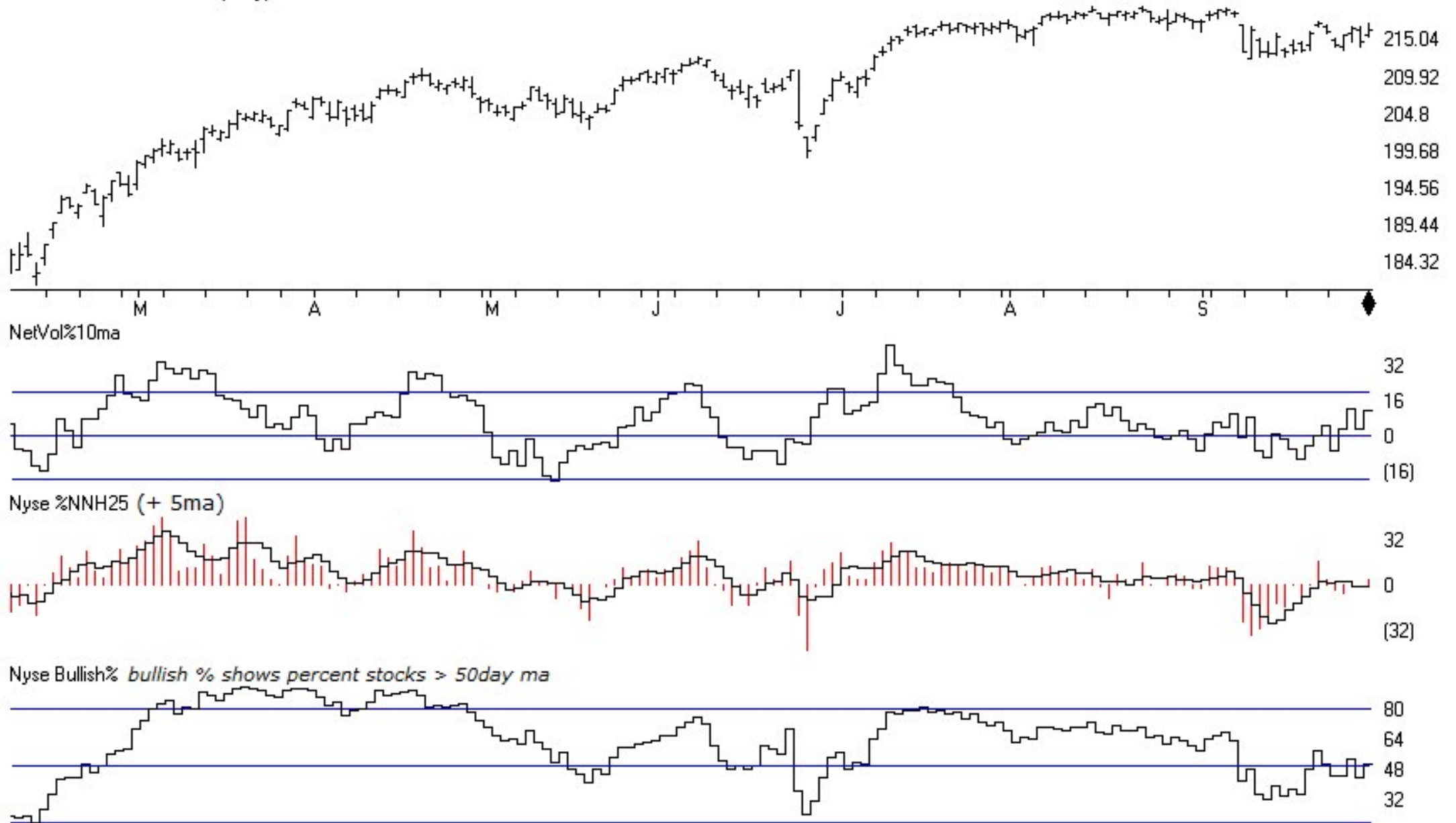
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/27/16	60.6	44.1	39.0	38.6	28.8	42.5	43.7	69.8	69.6
09/20/16	70.2	44.0	19.5	6.0	15.1	92.7	43.3	75.5	73.3
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/27/16	19.3	29	92.9	80.8	78.4	18	39.3	42	51.4
09/20/16	37.3	34	71.6	52.4	47.1	38.7	100	100	34.7
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/27/16	58.5	97.5	61.5	30.2	25.6	55.3	75.6	48.2	8.7
09/20/16	70.4	98.8	56.0	18.7	18.7	59.4	81.4	59.3	11.7
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/27/16	100.0	96.3	0.0	0.0	0.0	100.0	85.5	76.0	28.0
09/20/16	95.4	92.9	2.1	0.0	2.0	100.0	74.8	58.9	19.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/27/16	78.7	50.2	0.0	11.7	44.3	100.0	87.5	85.9	31.1
09/20/16	41.7	6.6	0.2	58.4	95.6	100.0	46.9	53.6	46.0
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/27/16	23.0	0.0	37.8	94.8	100.0	37.8	10.4	36.3	100.0
09/20/16	37.2	5.4	42.5	77.1	100.0	40.5	17.0	33.2	100.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/27/16	55.7	23.7	12.2	40.3	77.2	90.3	60.9	53.8	52.9
09/20/16	66.9	42.4	0.0	30.4	63.9	100.0	45.4	54.2	100.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/27/16	58.3	15.9	60.3	42.2	45.5	40.5	57.0	83.6	37.8
09/20/16	49.2	18.3	85.9	54.6	52.8	23.9	47.1	80.7	43.7

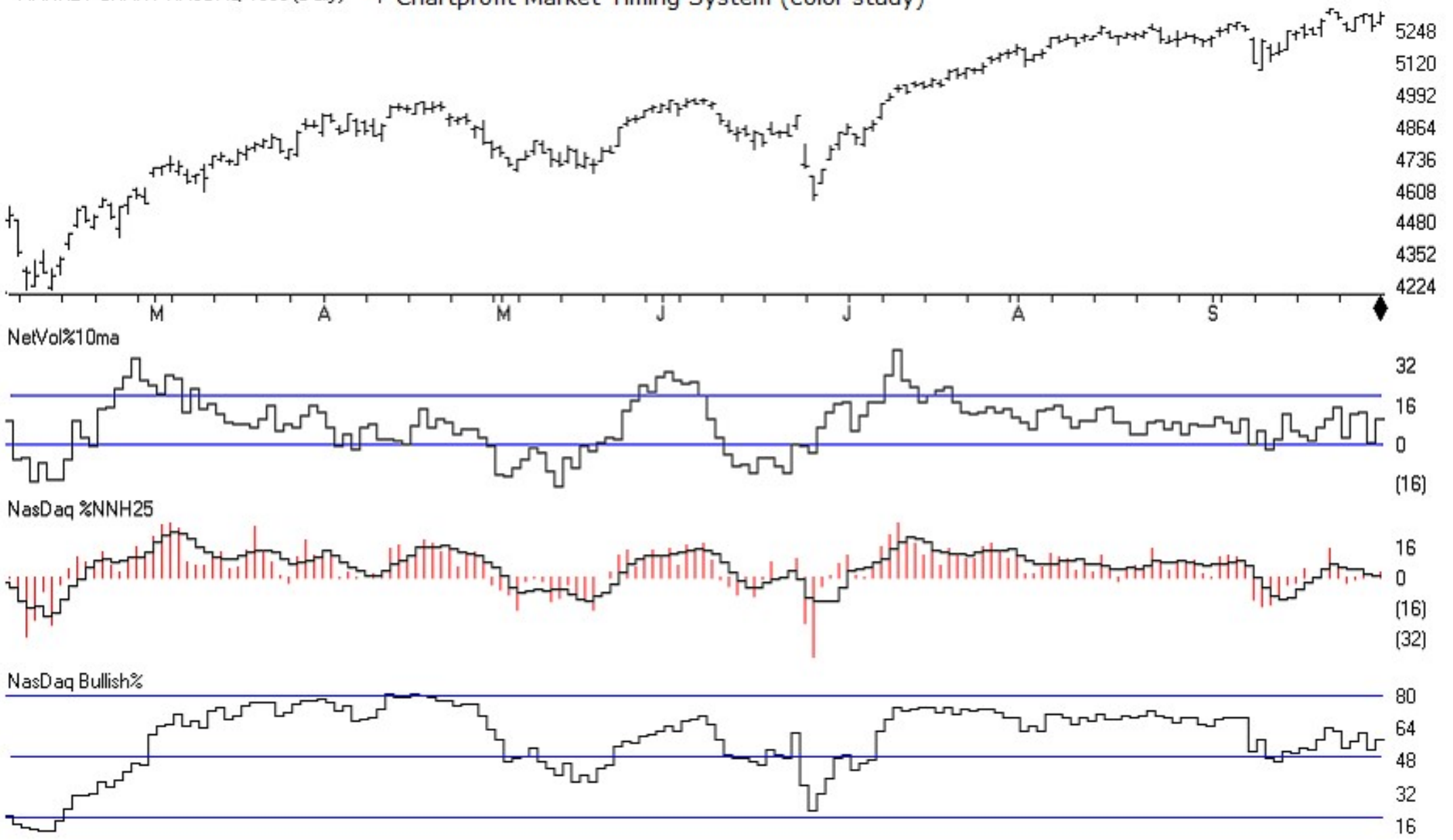
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



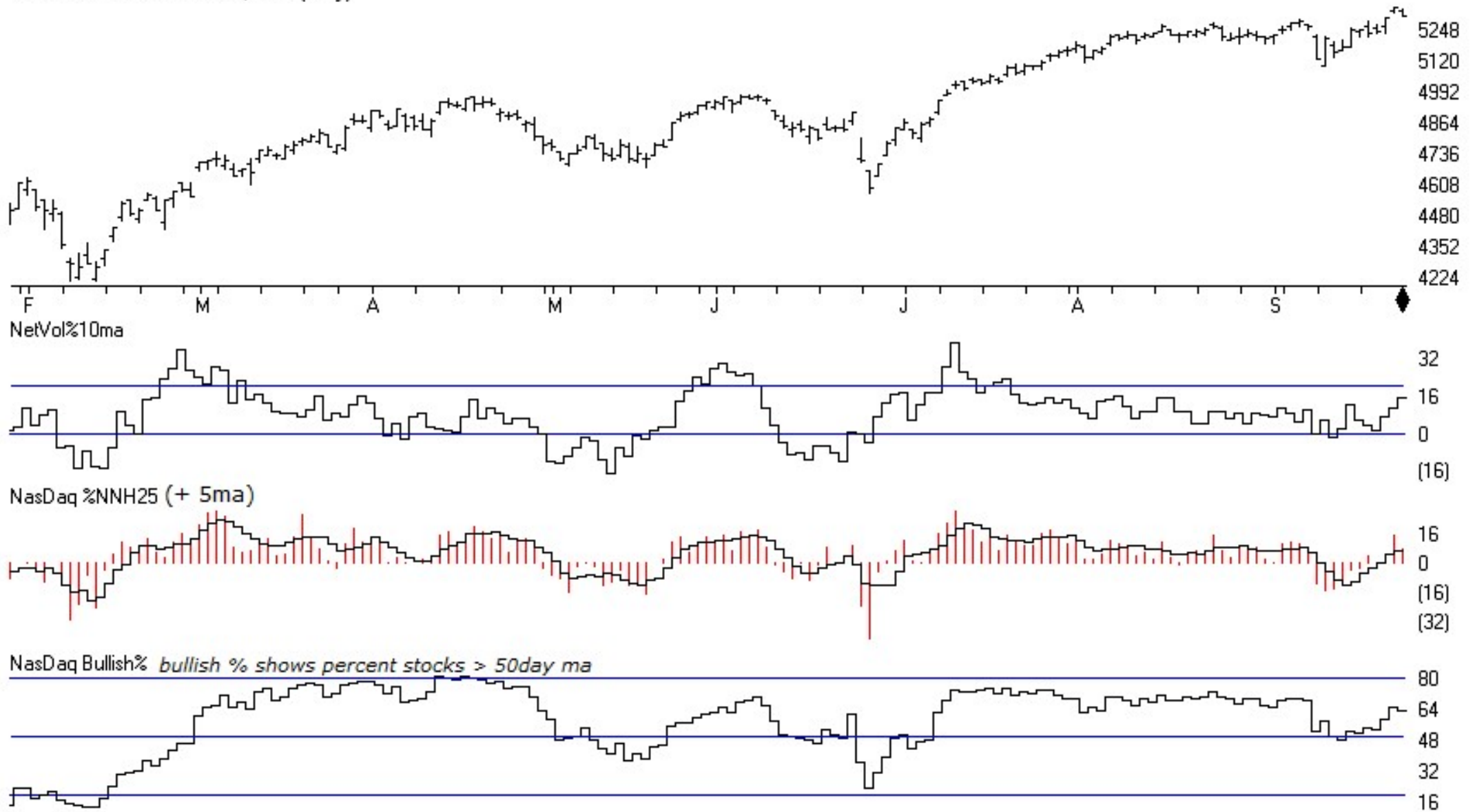
MARKET CHART NYSE (Daily)



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

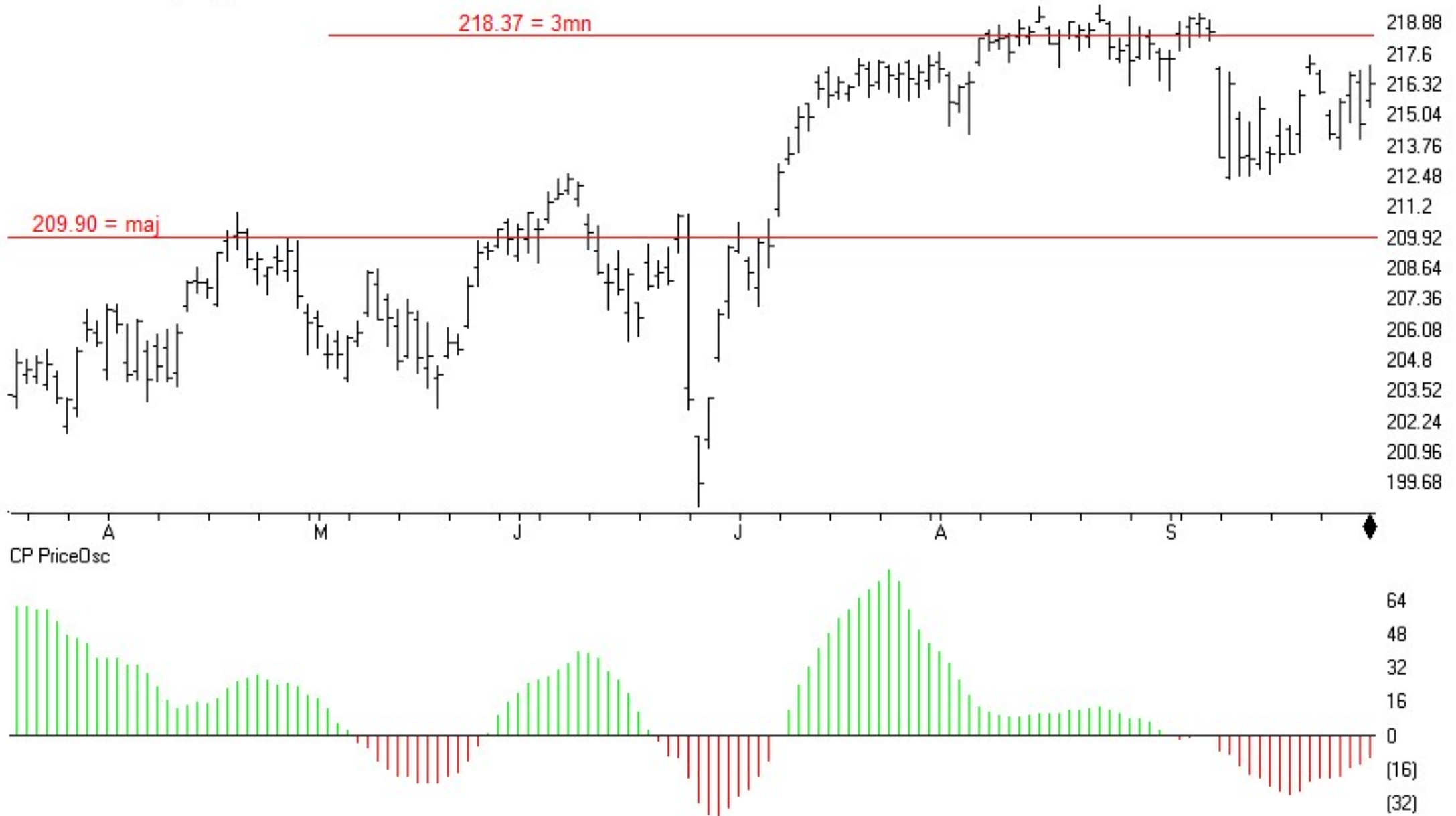


MARKET CHART NASDAQ 1800 (Daily)

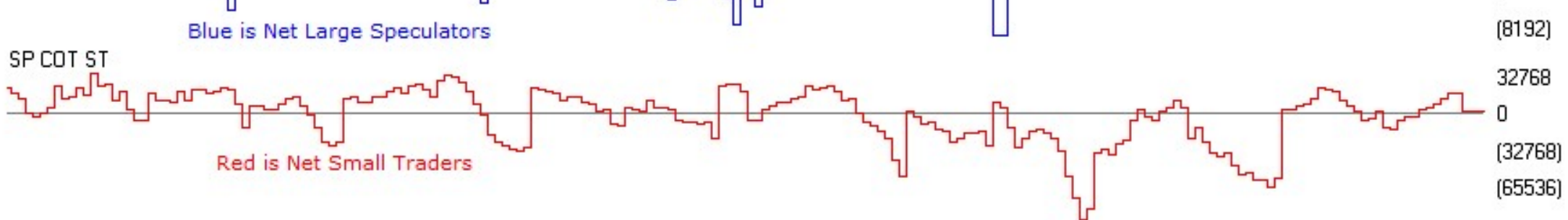
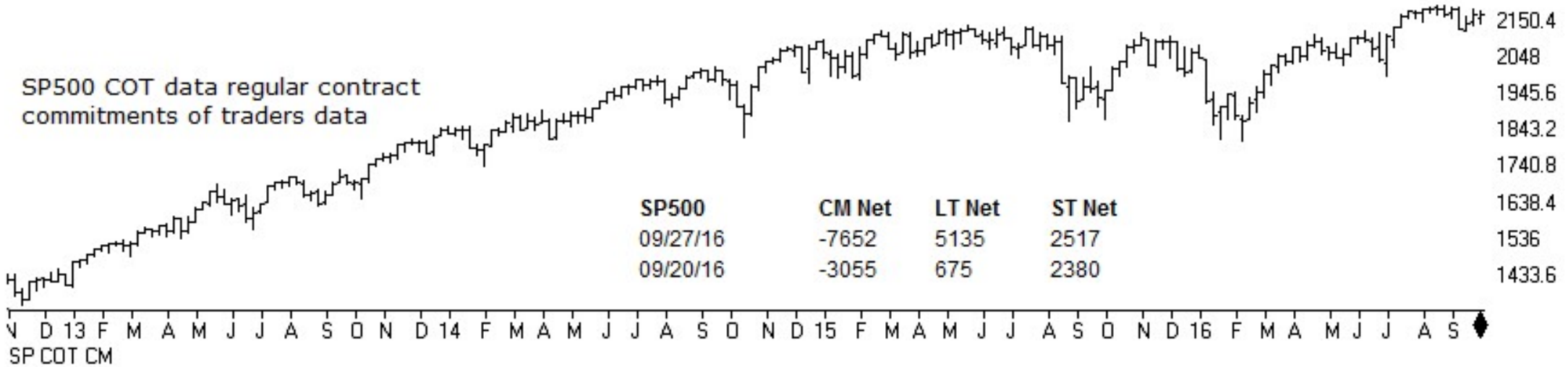


TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)

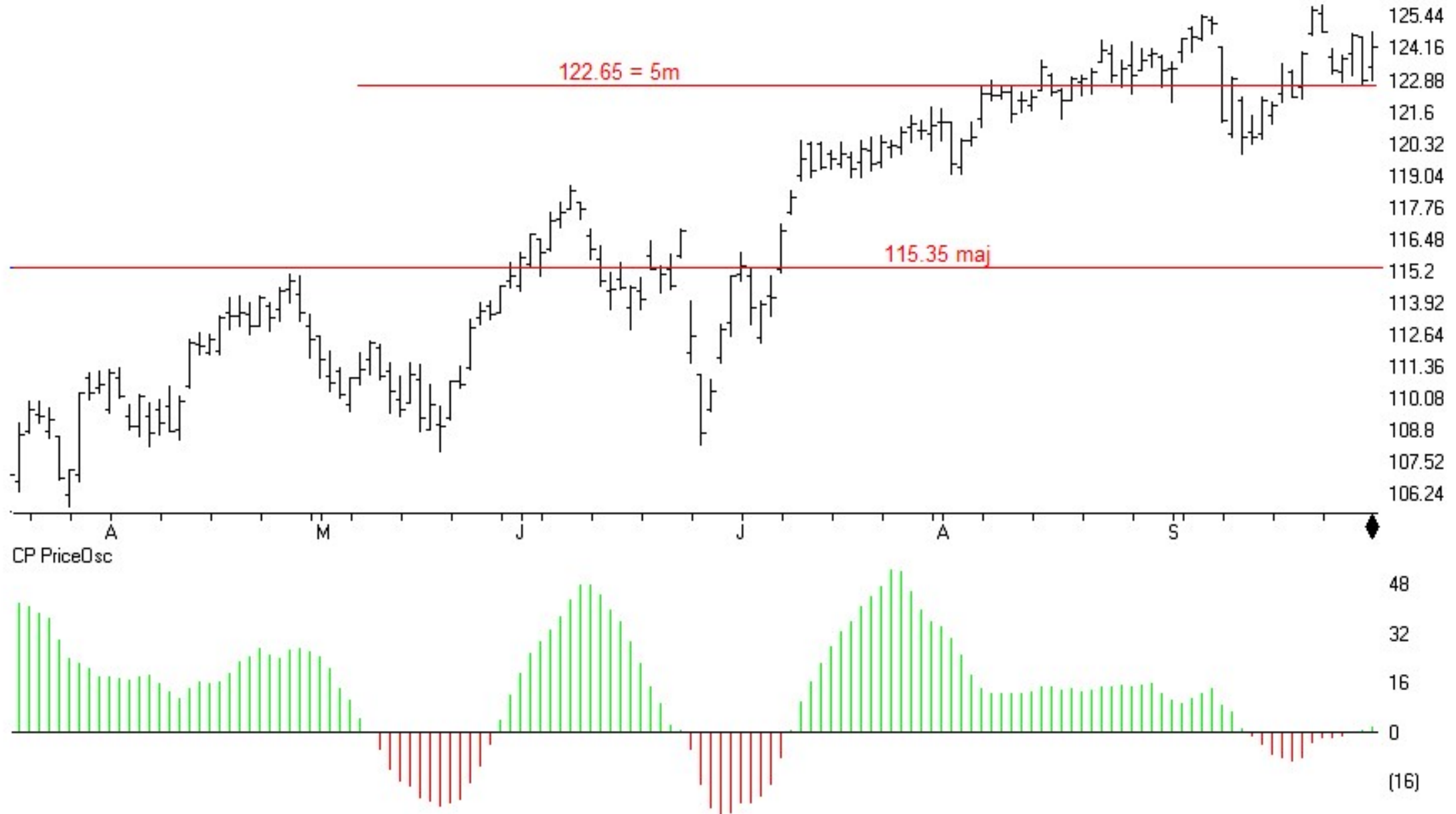


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/27/16	60.6	44.1	39.0	38.6	28.8	42.5	43.7	69.8	69.6
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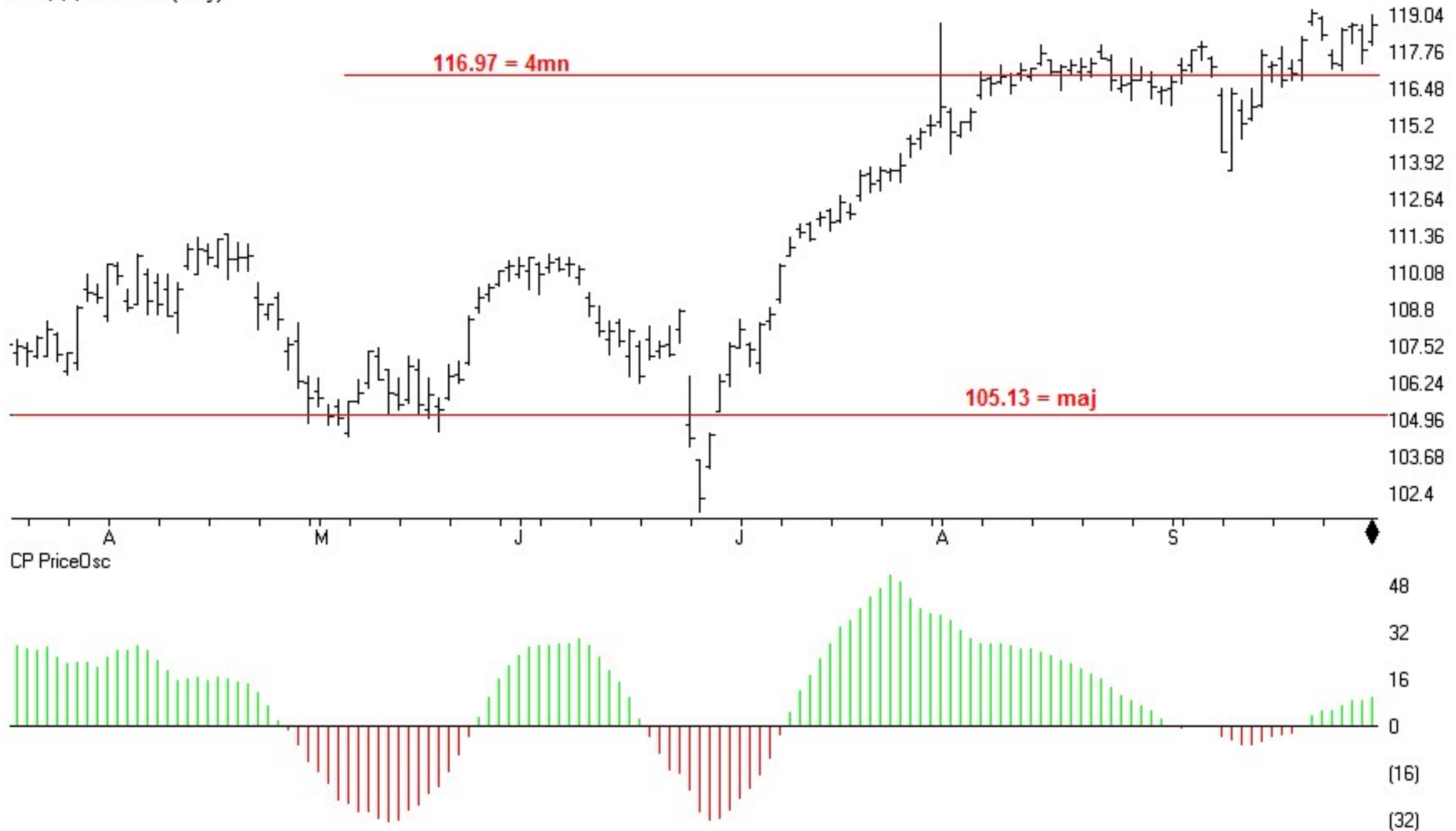
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



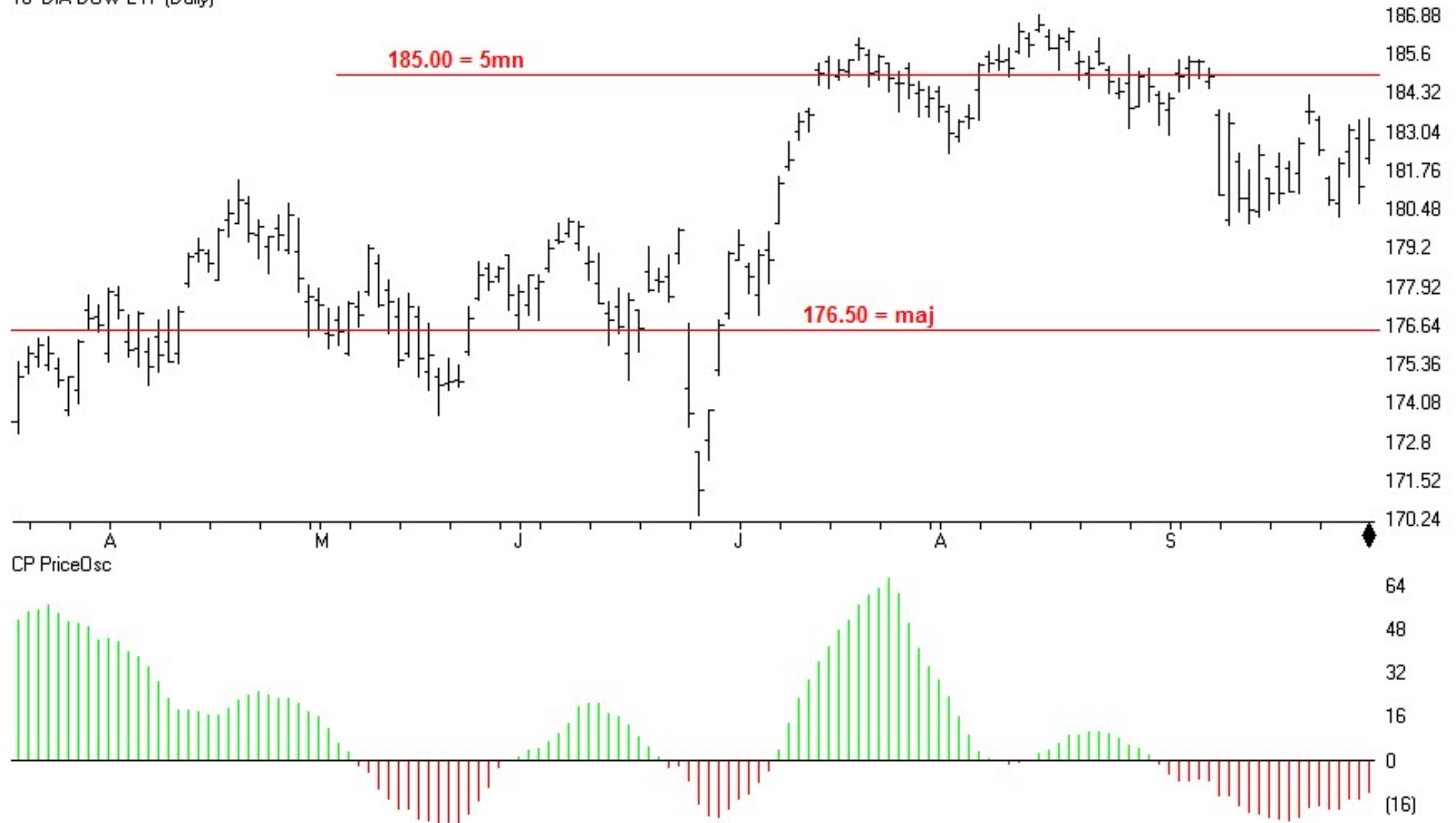
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

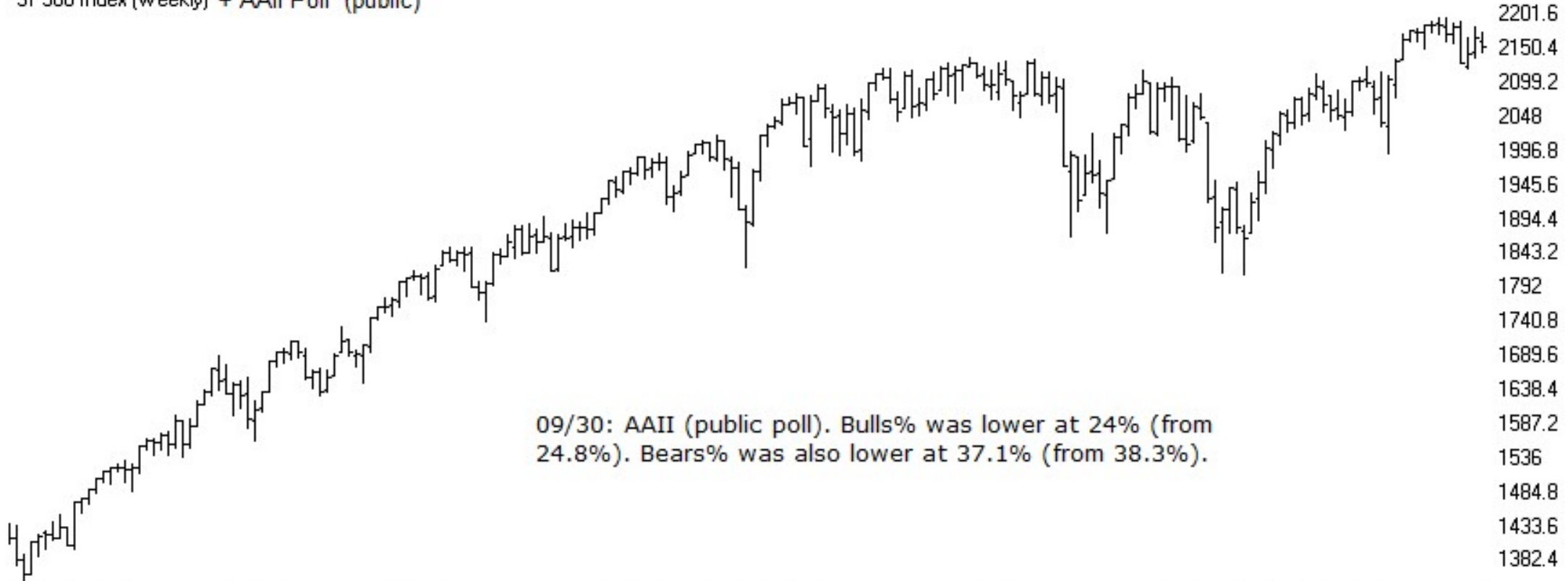


TSR Time Support/Resistance

10 DIA DOW ETF (Daily)



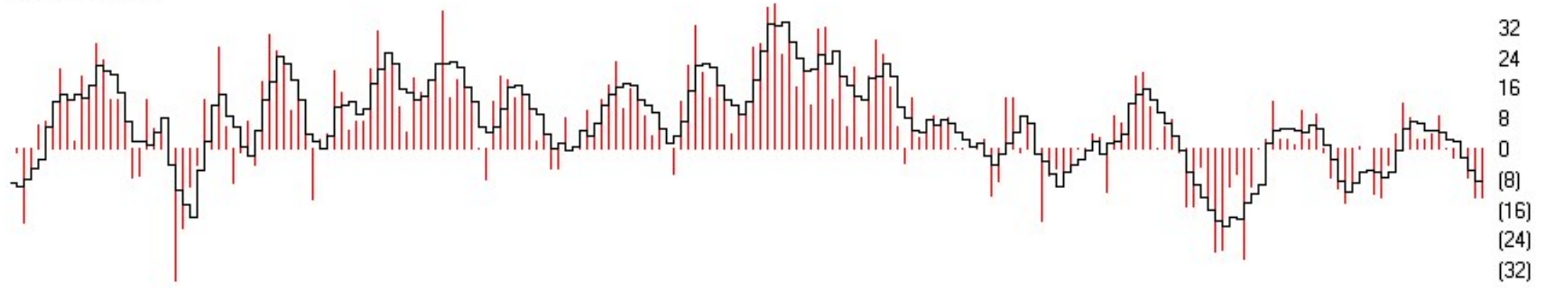
SP500 Index (Weekly) + AAI Poll (public)



- 2201.6
- 2150.4
- 2099.2
- 2048
- 1996.8
- 1945.6
- 1894.4
- 1843.2
- 1792
- 1740.8
- 1689.6
- 1638.4
- 1587.2
- 1536
- 1484.8
- 1433.6
- 1382.4

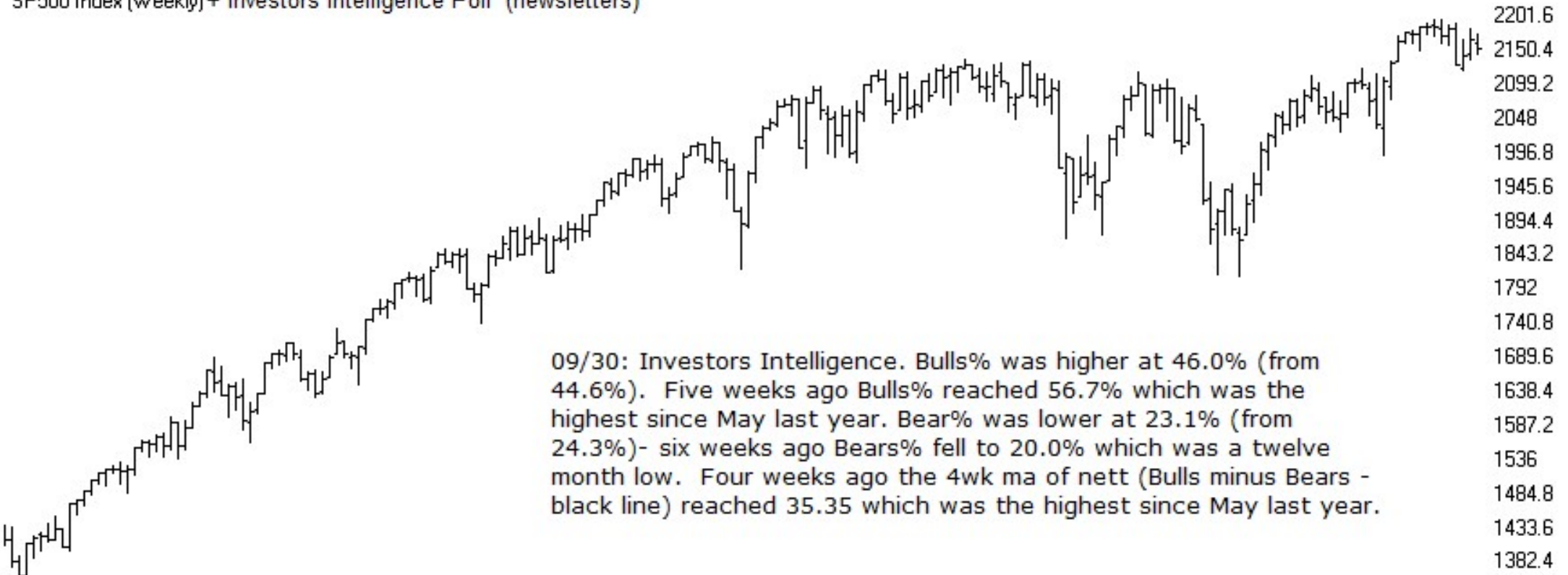
V D 13 F M A M J J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S

AAII NETT + 4ma

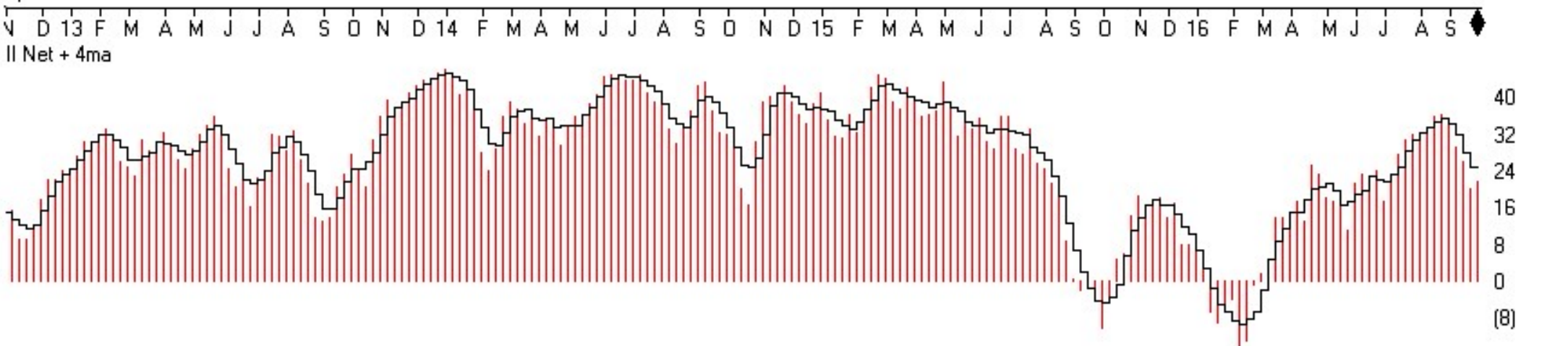


- 32
- 24
- 16
- 8
- 0
- (8)
- (16)
- (24)
- (32)

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

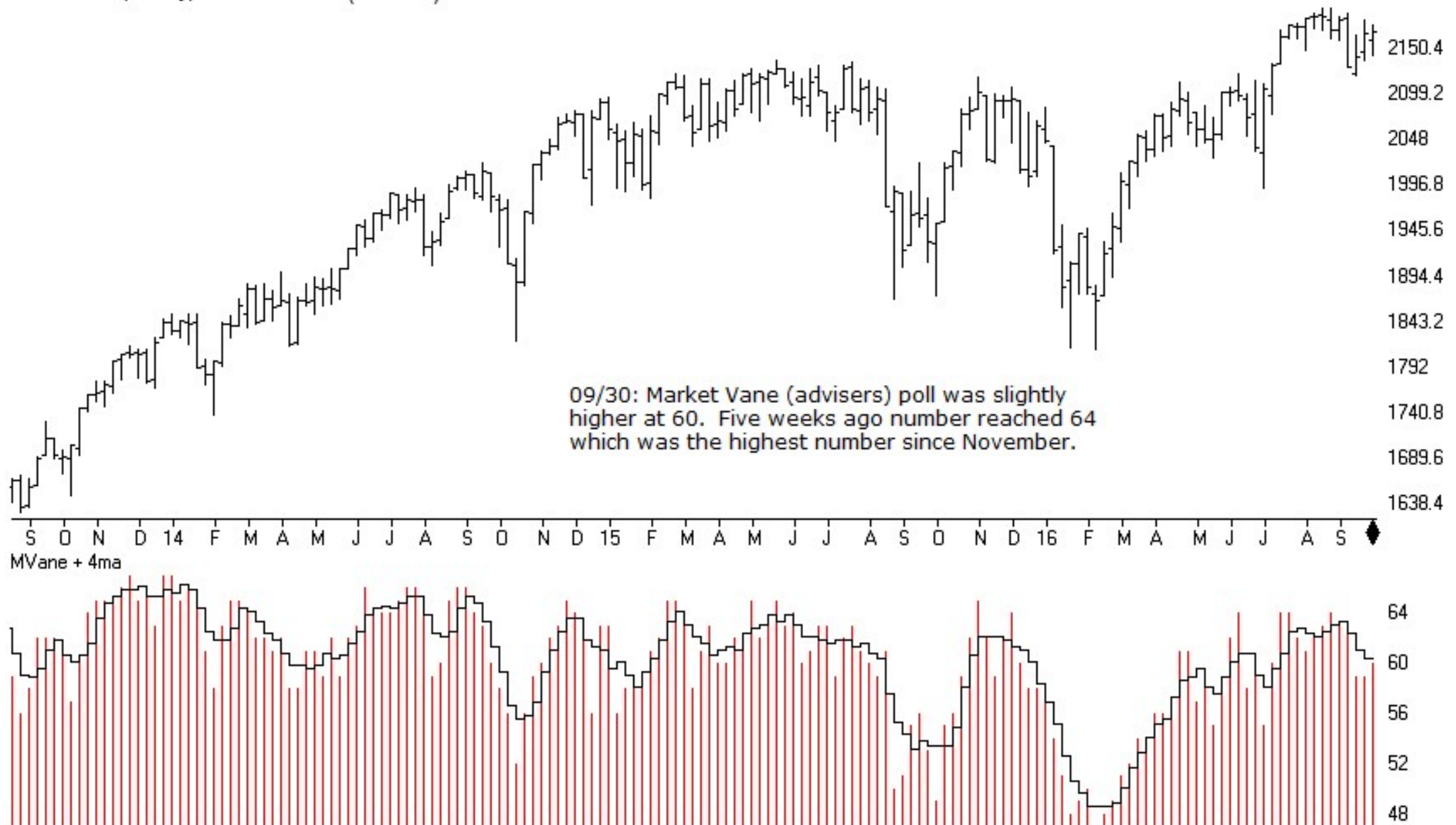


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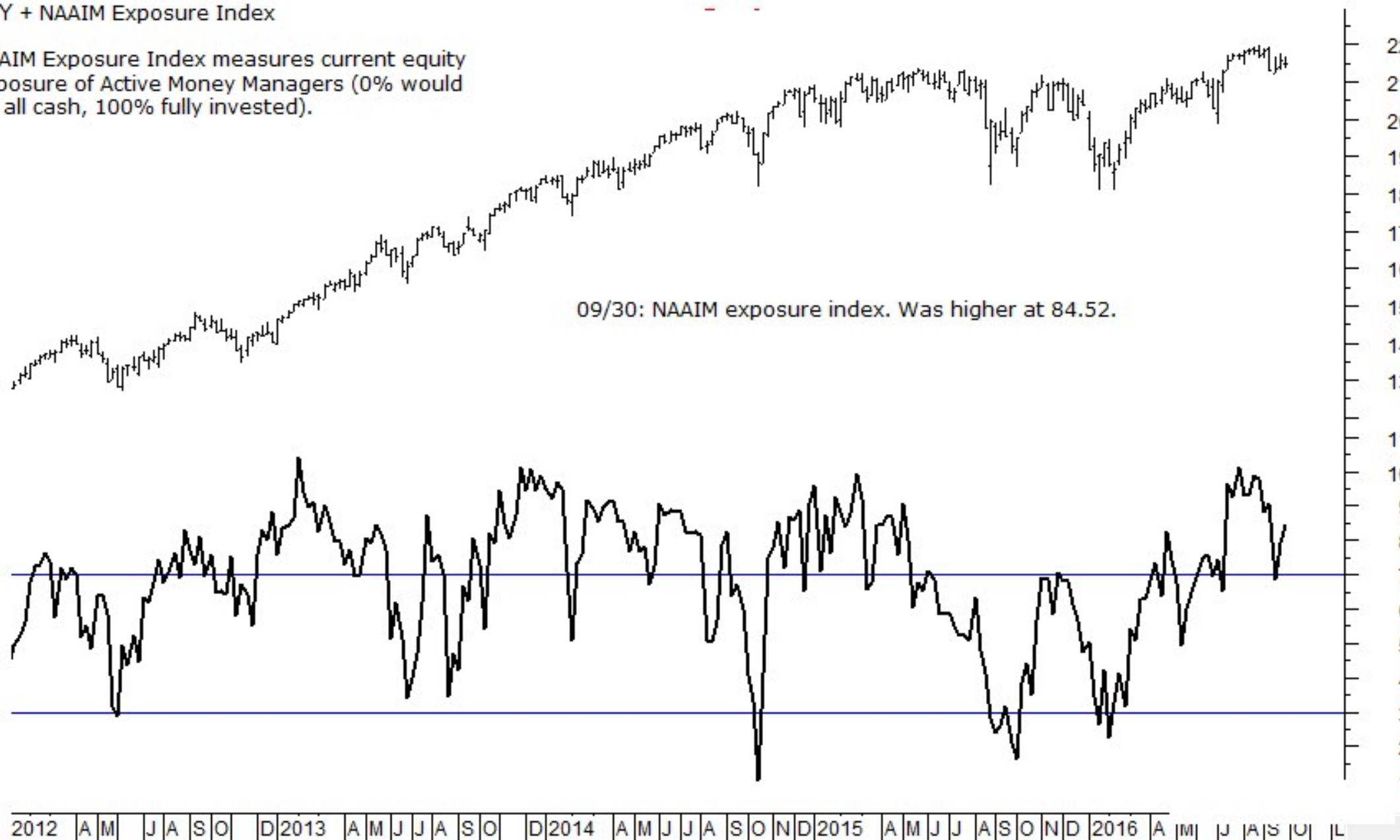
II Net + 4ma

SP500 Index (Weekly) + Market Vane (advisors)

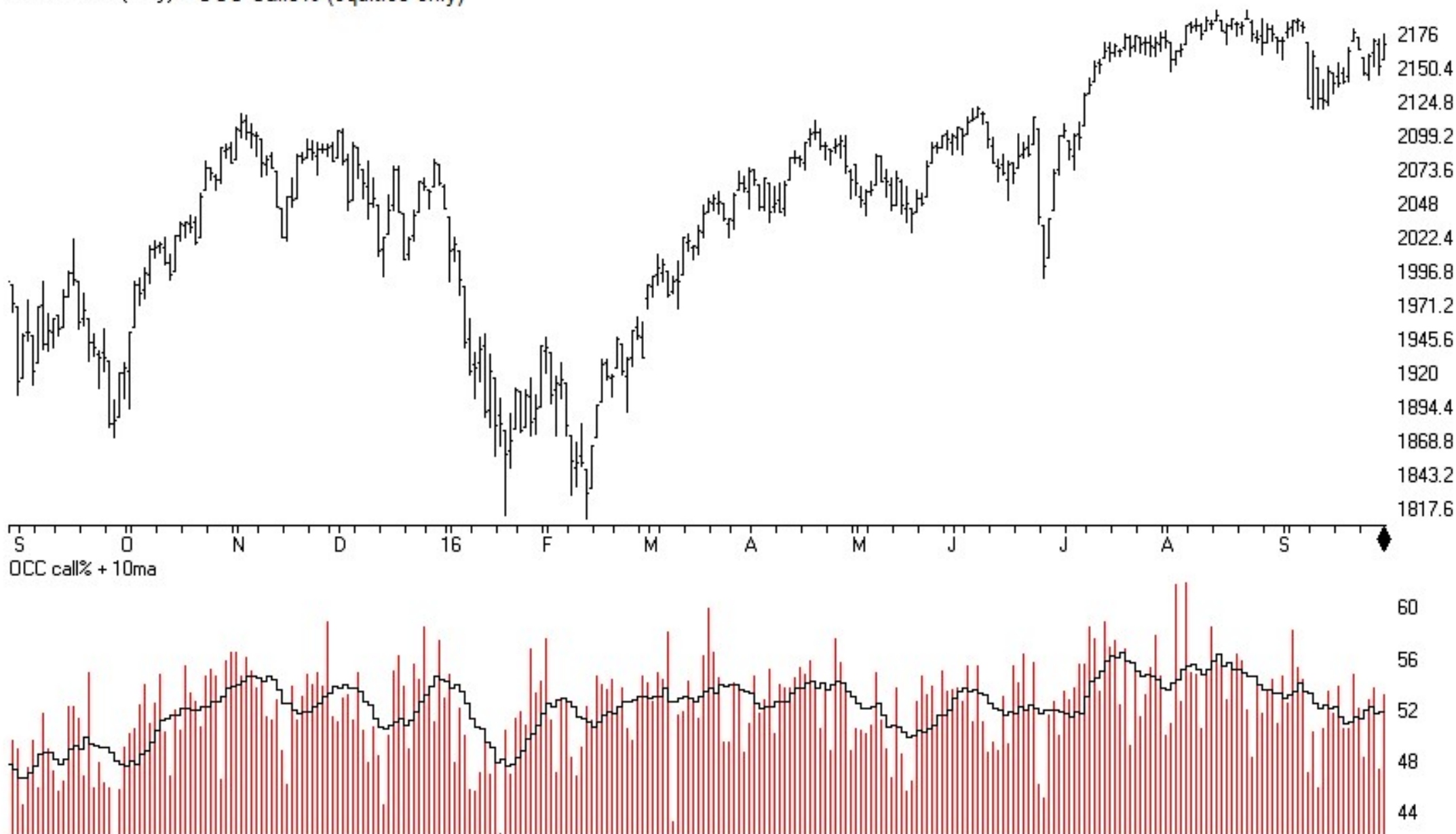


SPY + NAAIM Exposure Index

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

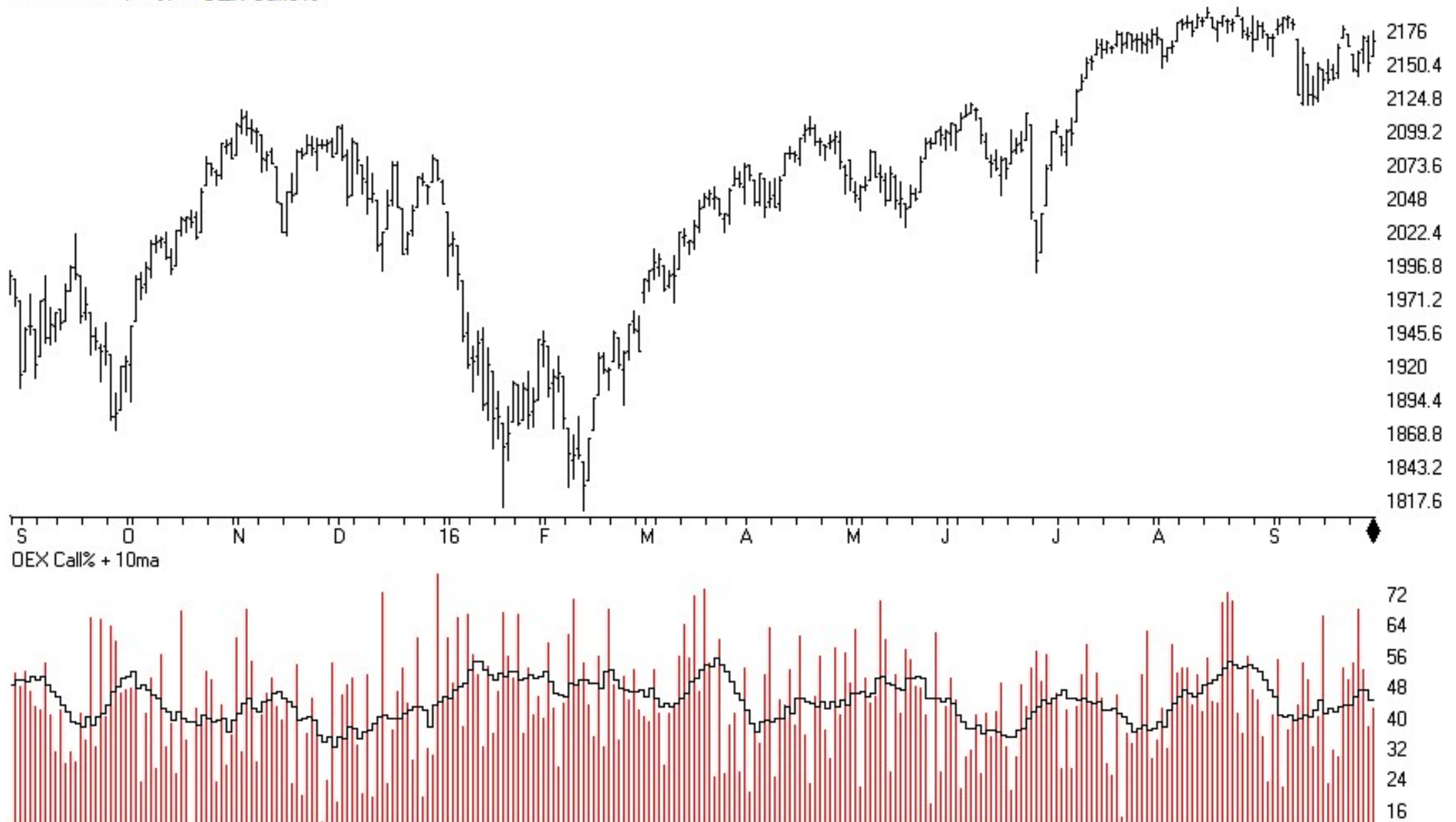


SP500 Index (Daily) + OCC Calls% (equities only)

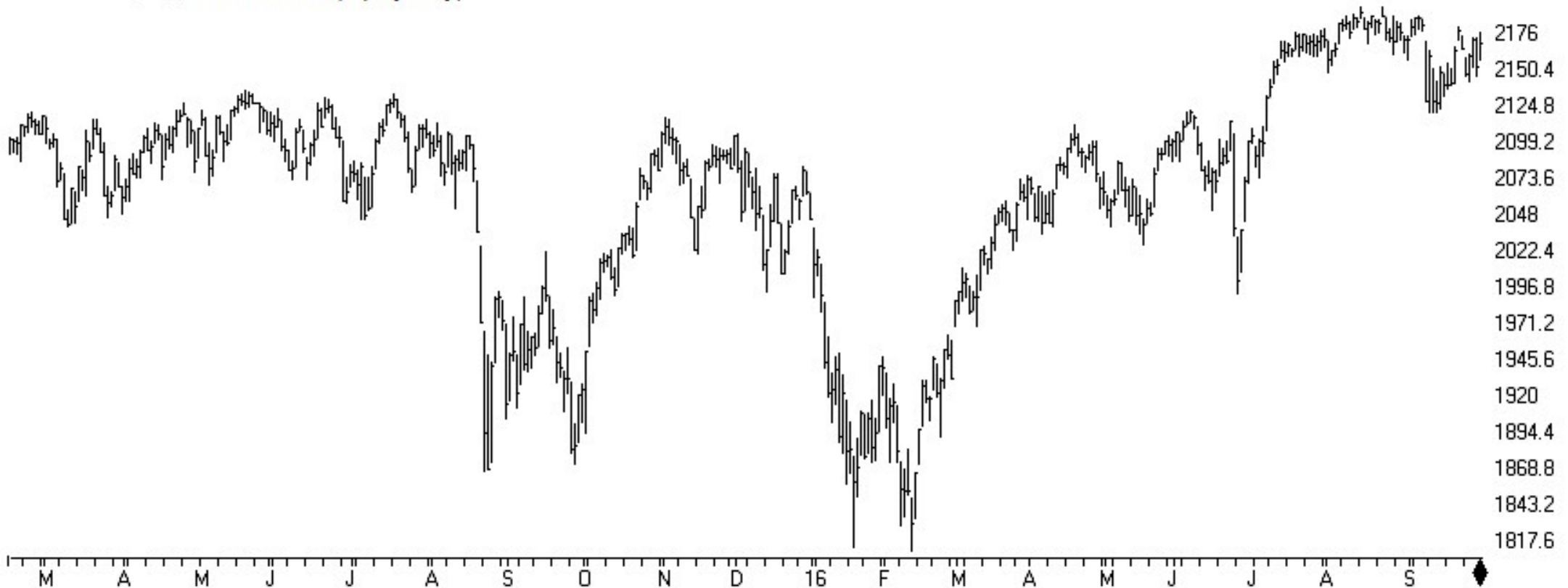


unlike other option ratios, OEX is usually considered a smart-money indicator.

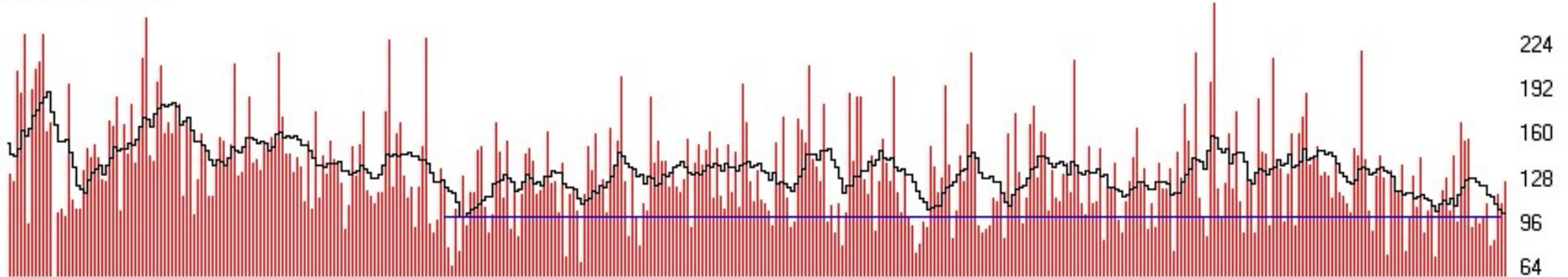
SP500 Index (Daily) + OEX Calls%



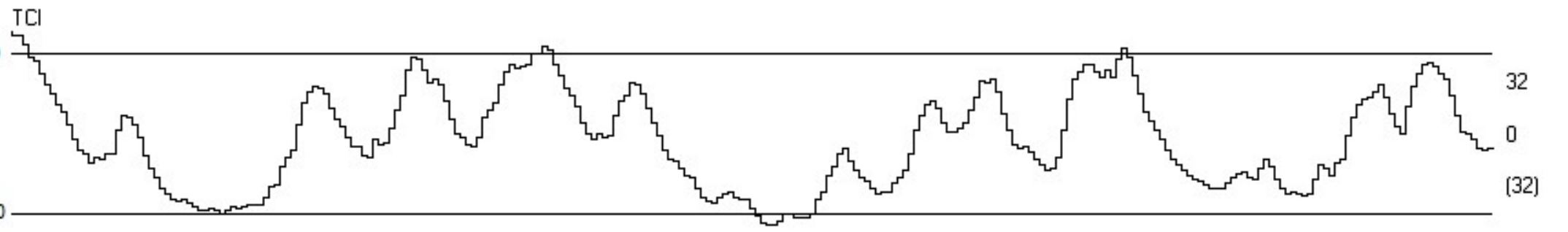
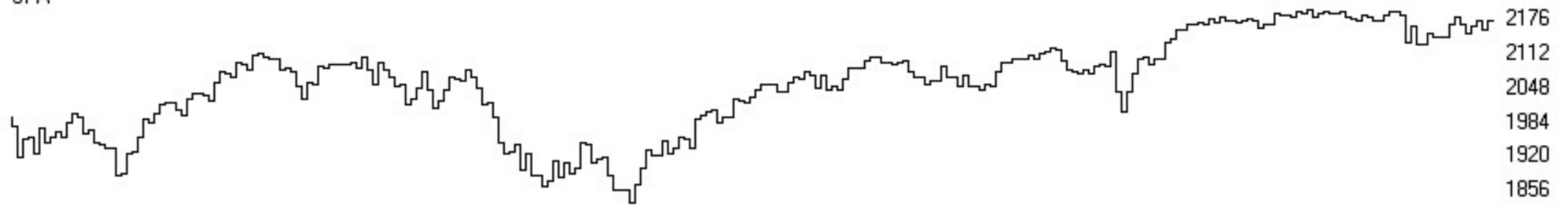
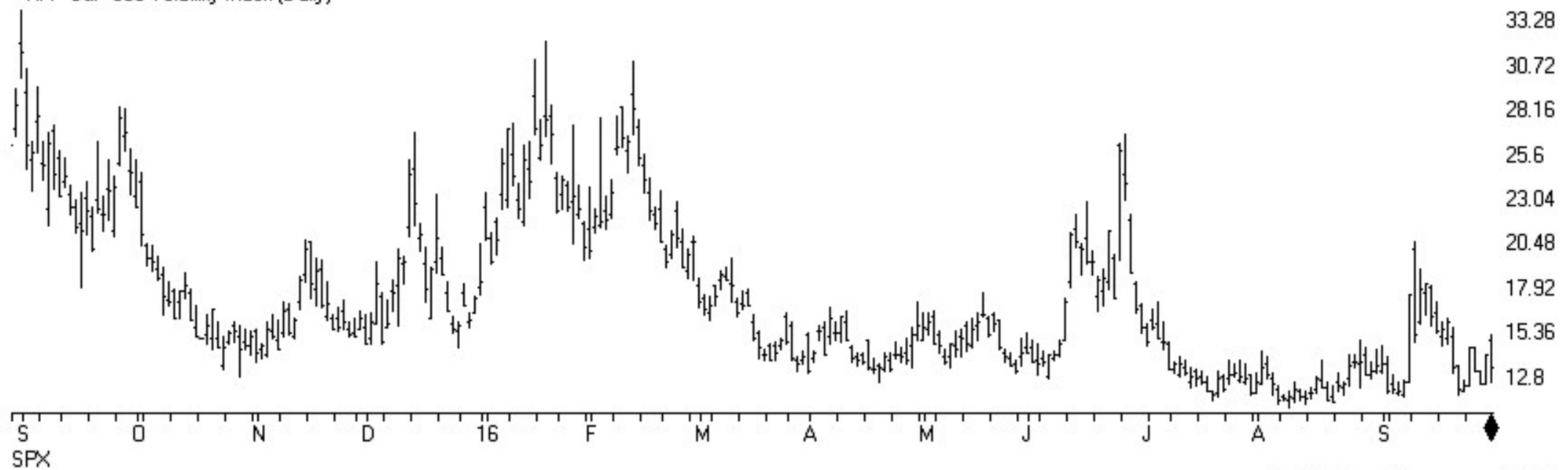
SP500 Index (Daily) + ISEE Index (equity only)



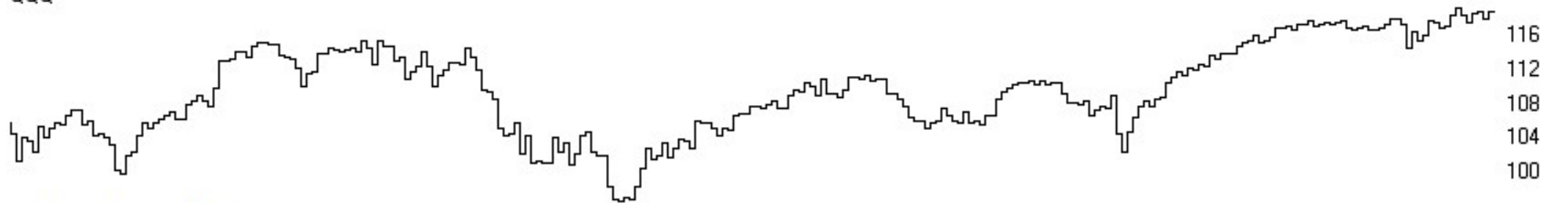
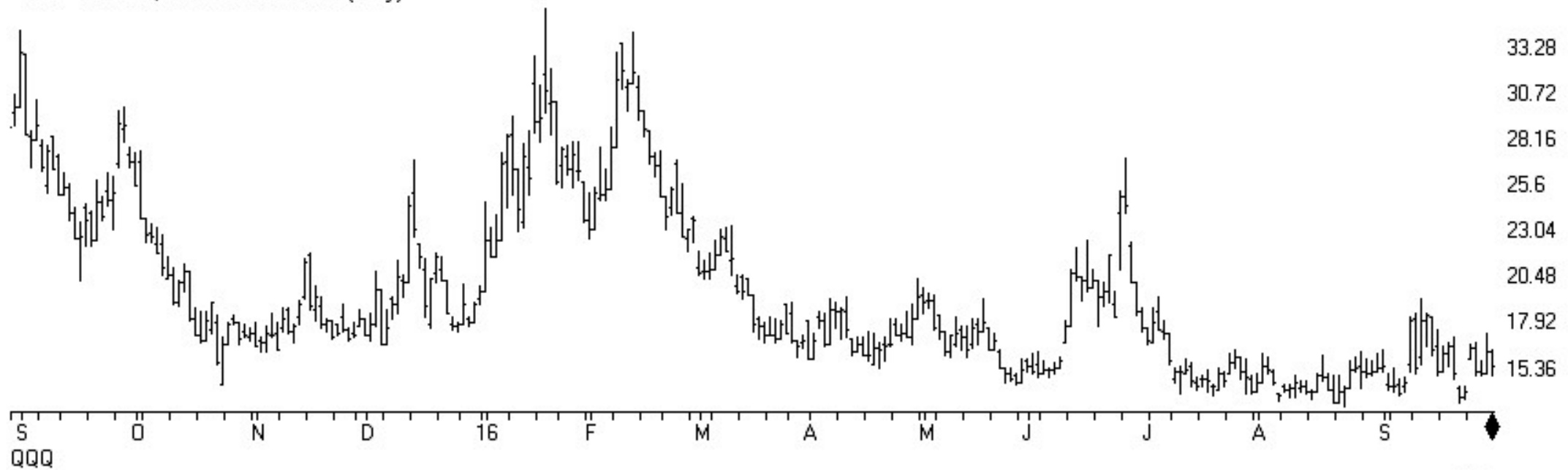
ISEE Equity+10ma



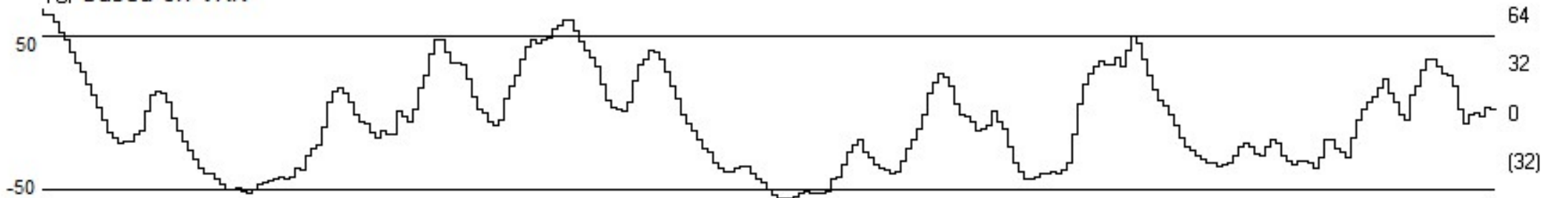
VIX - S&P 500 Volatility Index (Daily)



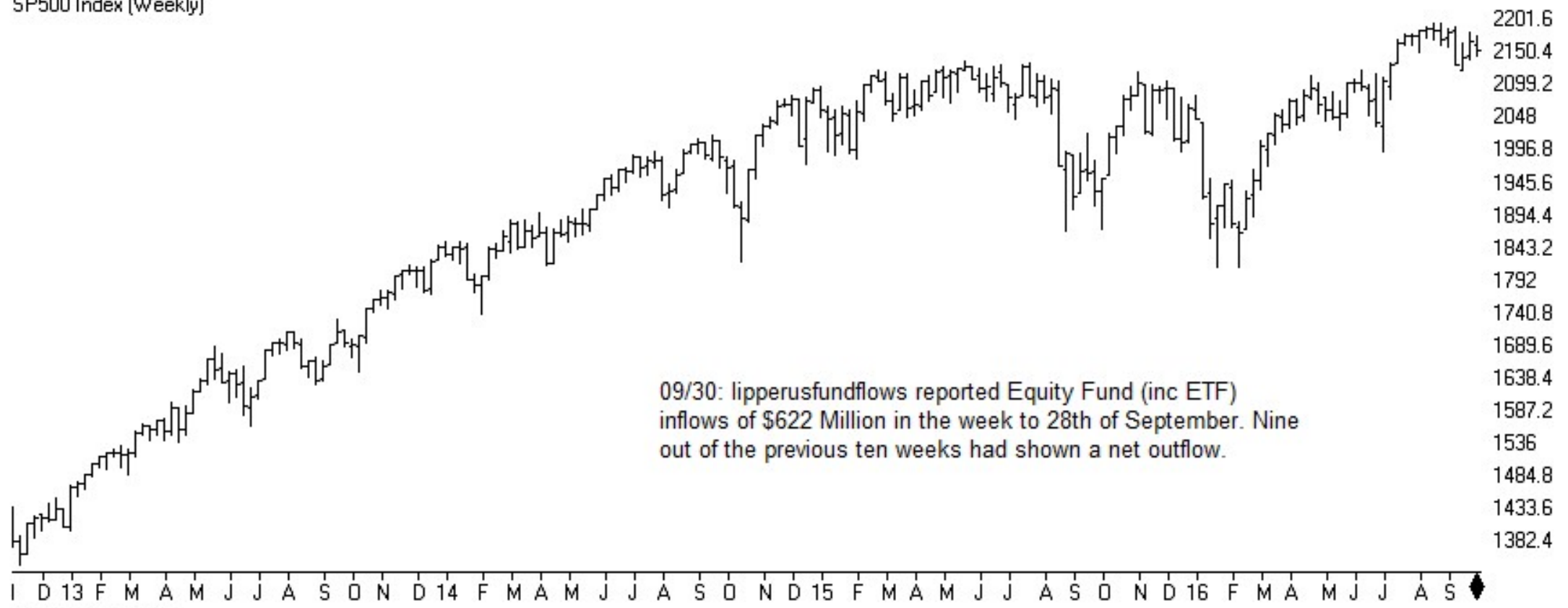
VXN - NASDAQ VOLATILITY INDEX (Daily)



TCI based on VXN



SP500 Index (Weekly)



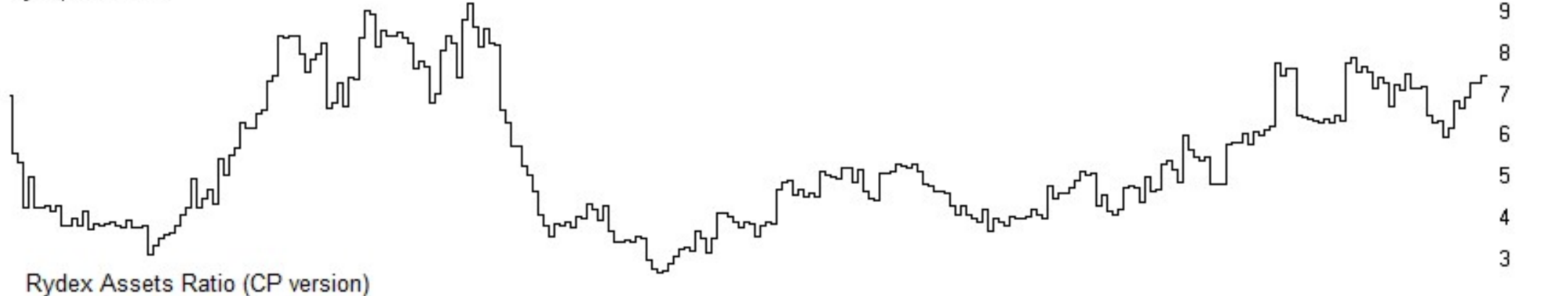
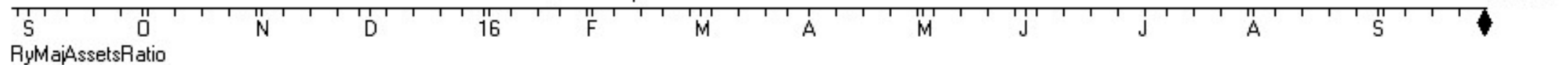
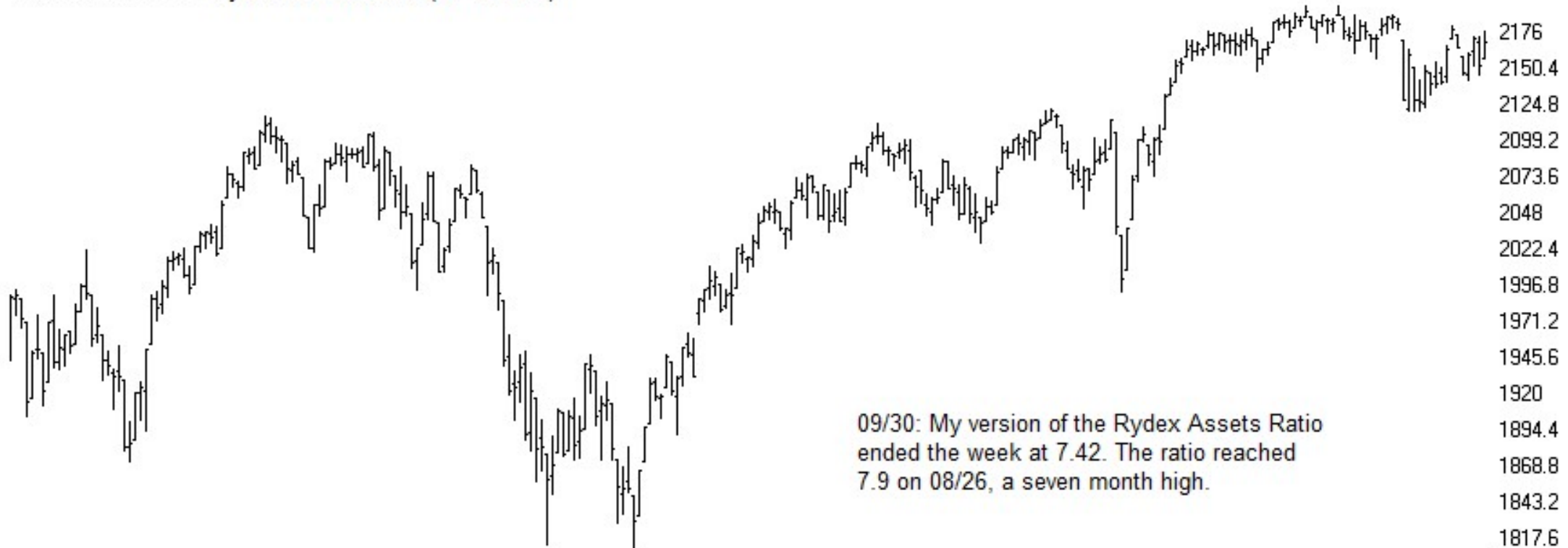
Lipper Fd+4wkSum



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

Sentiment

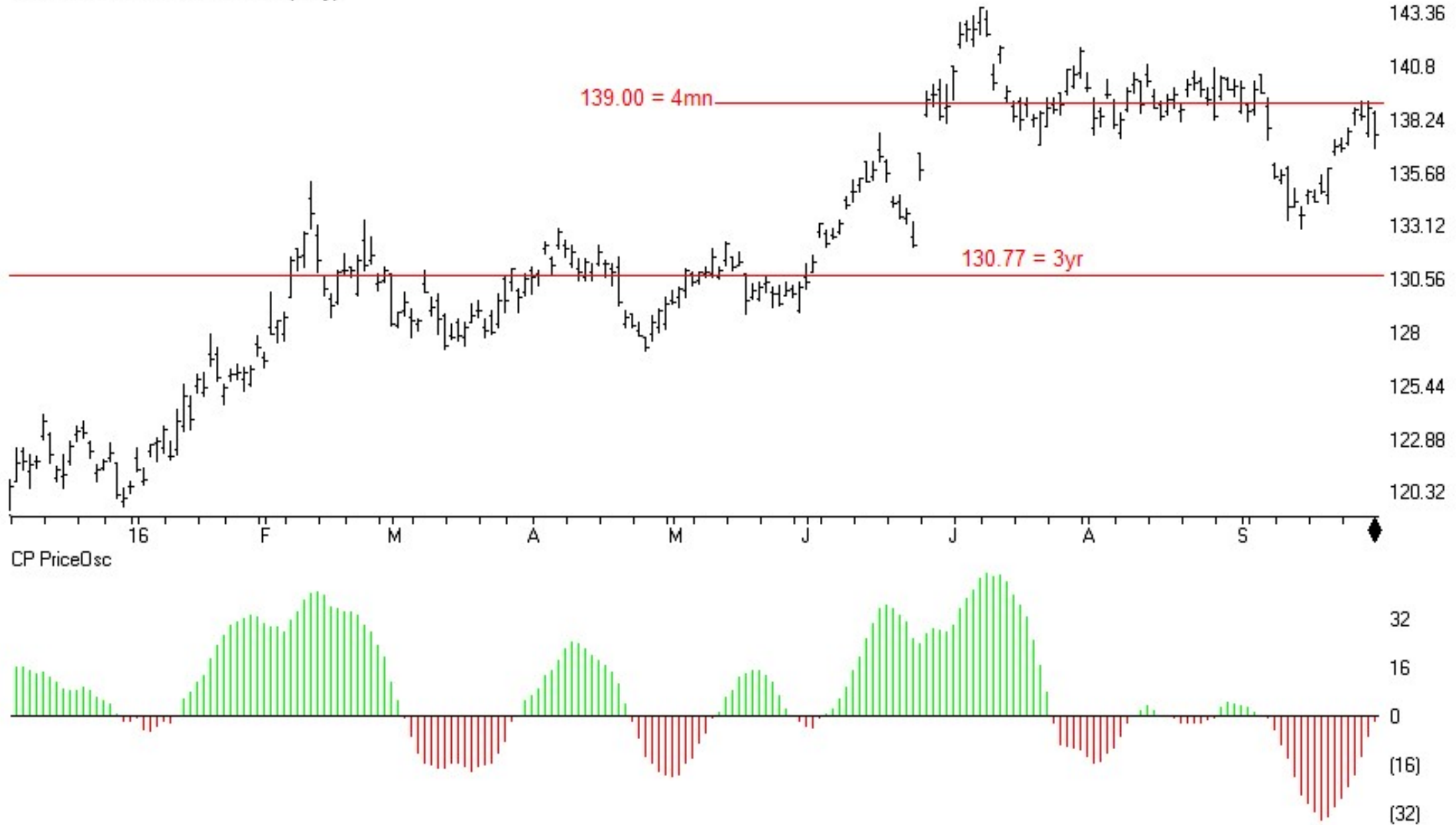
SP500 Index (Daily) + Rydex Assets Ratio (CP version)





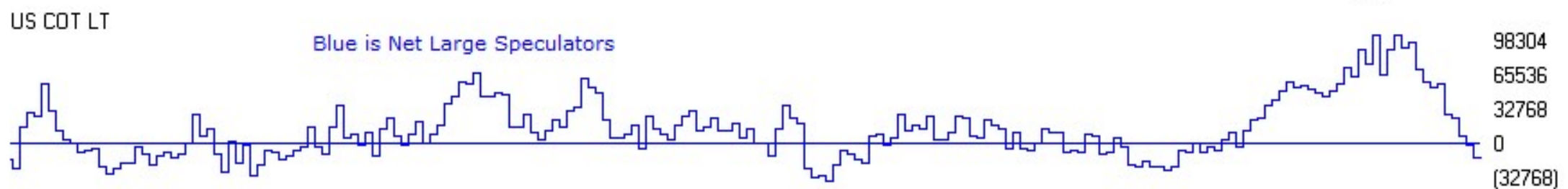
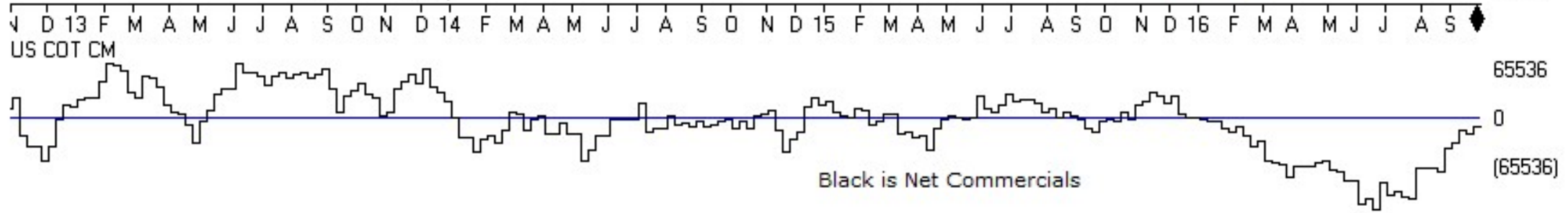
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

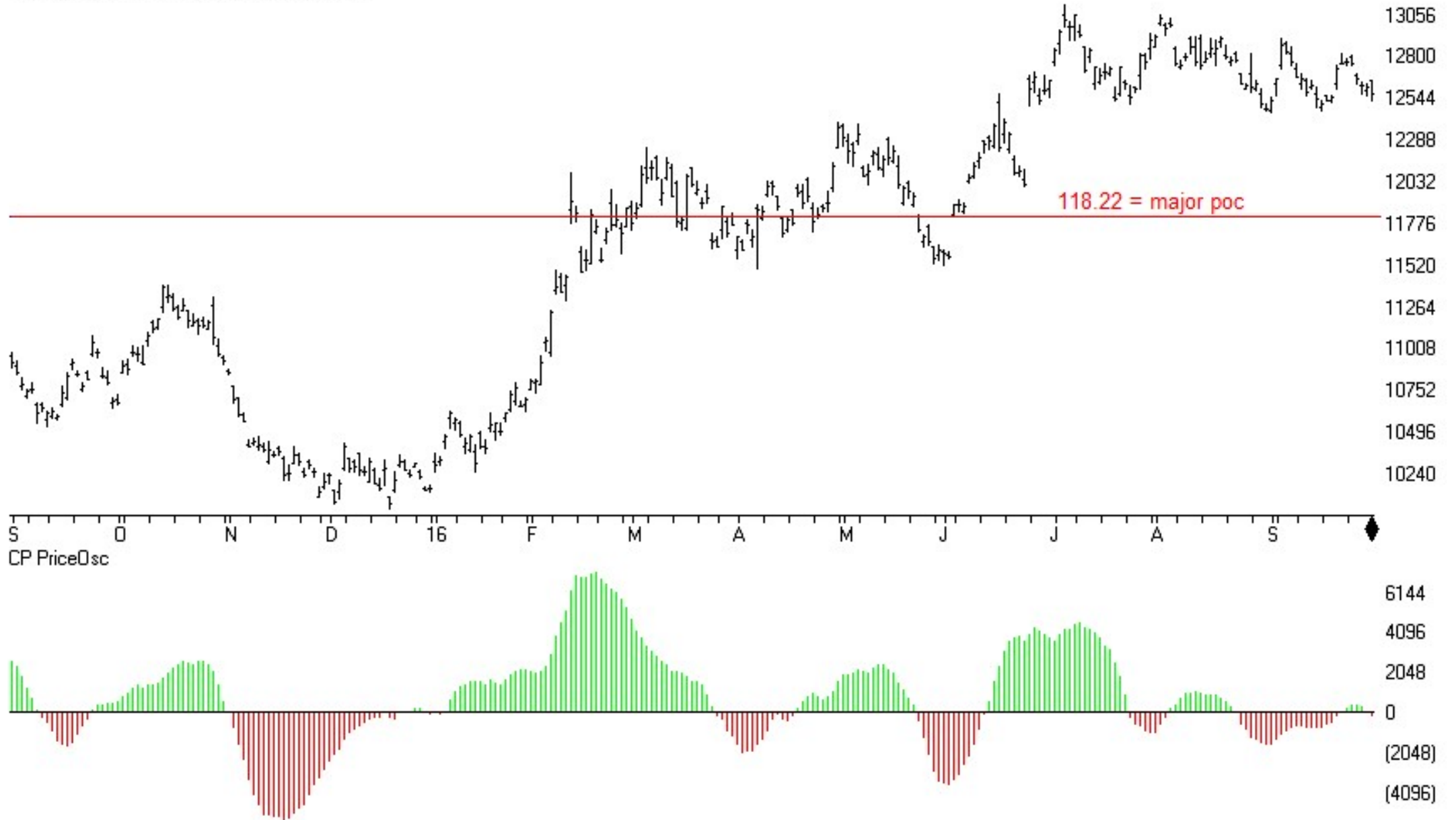


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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09/20/16	95.4	92.9	2.1	0.0	2.0	100.0	74.8	58.9	19.0

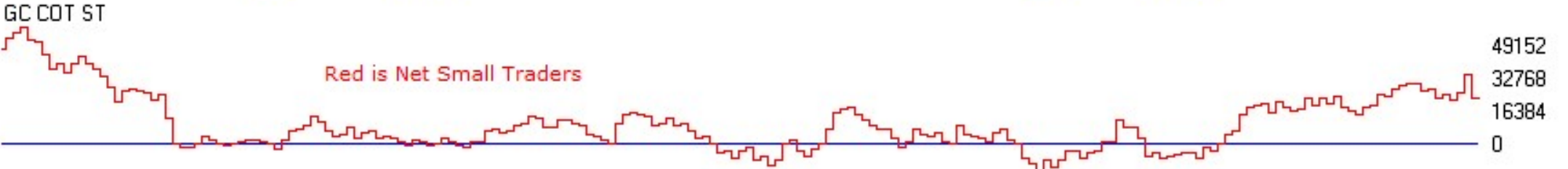
T-Bonds	CM Net	LT Net	ST Net
09/27/16	-12656	-13748	26404
09/20/16	-20871	-1581	22452



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

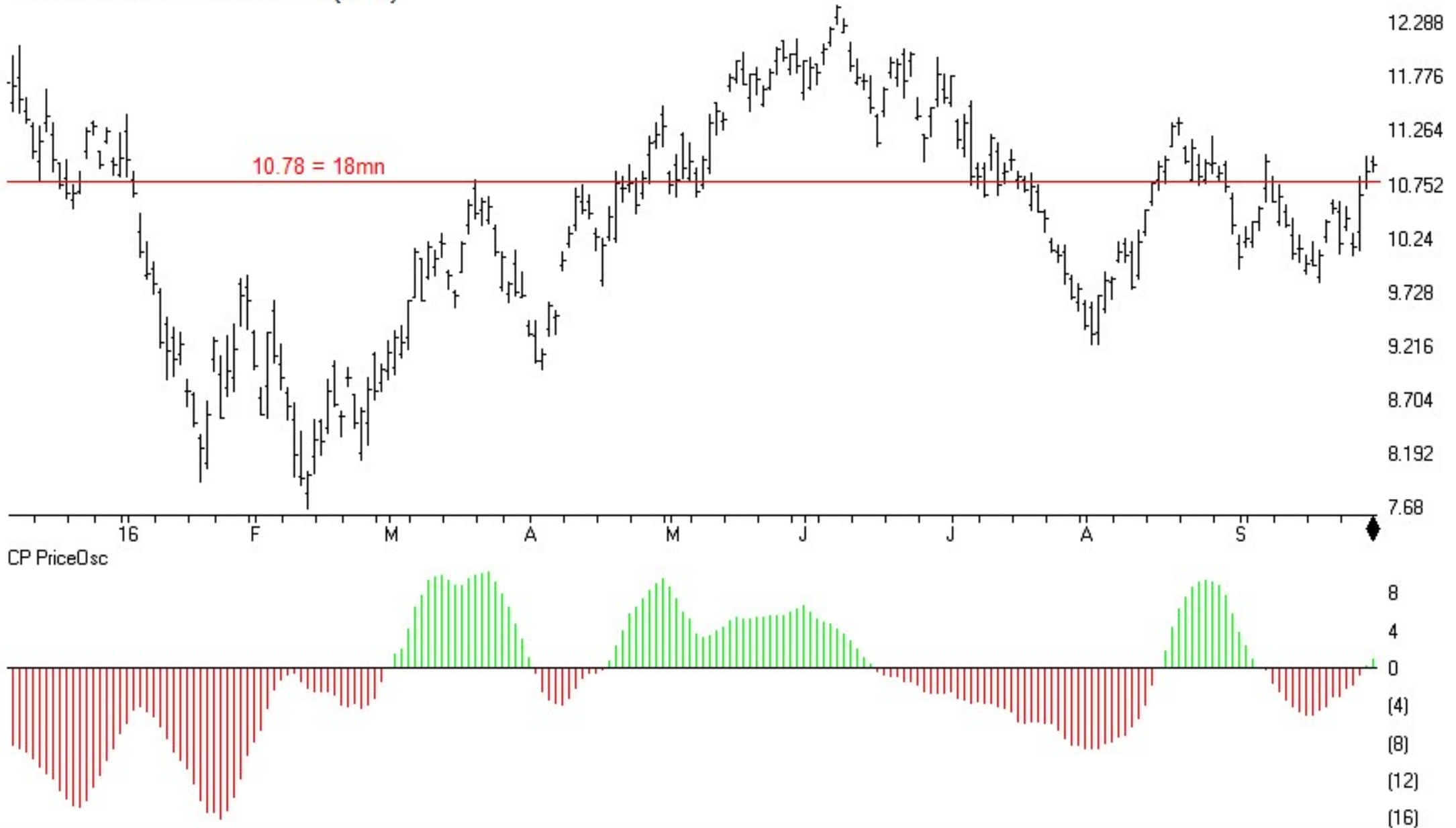


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/27/16	19.3	29	92.9	80.8	78.4	18	39.3	42	51.4
09/20/16	37.3	34	71.6	52.4	47.1	38.7	100	100	34.7

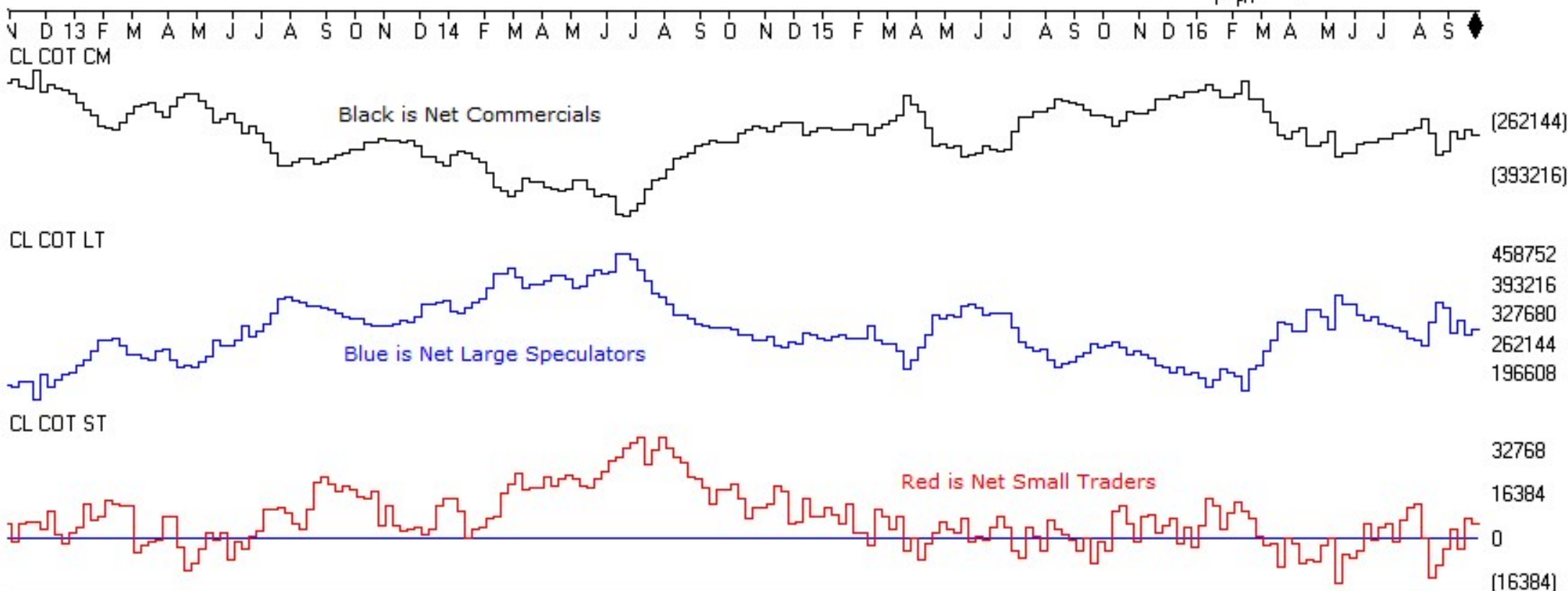
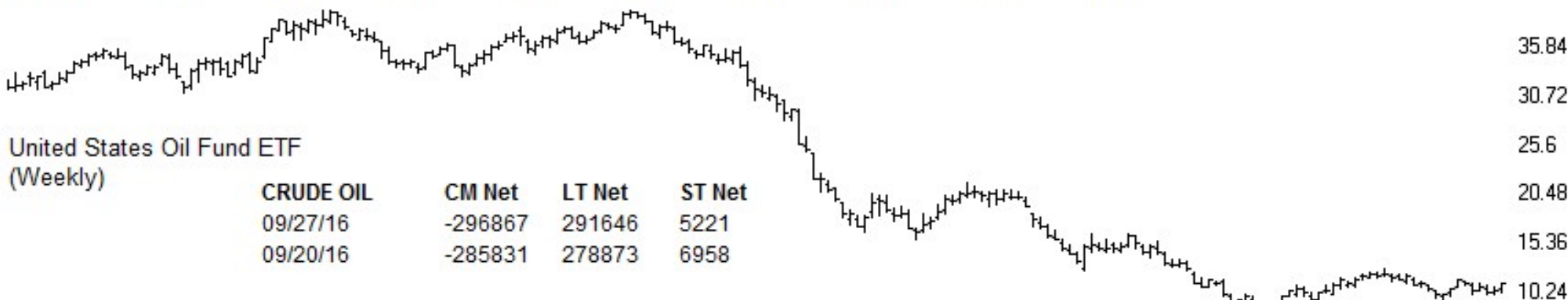


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

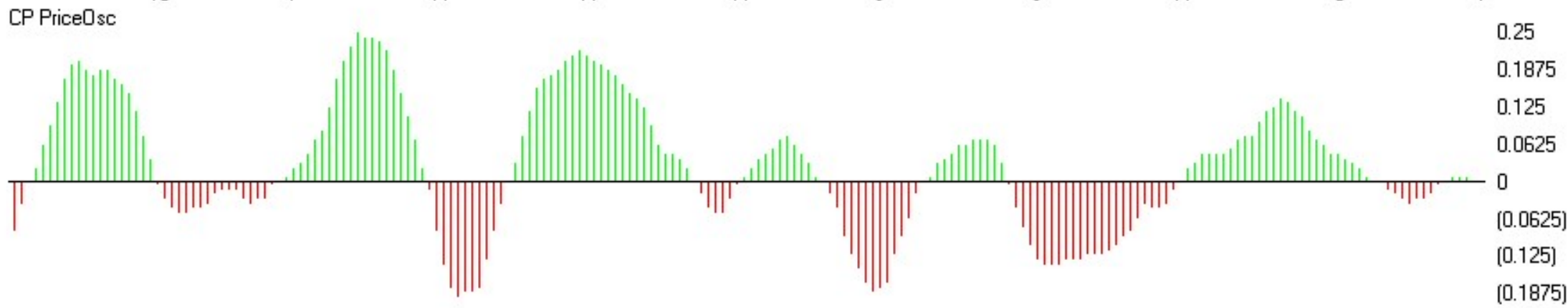
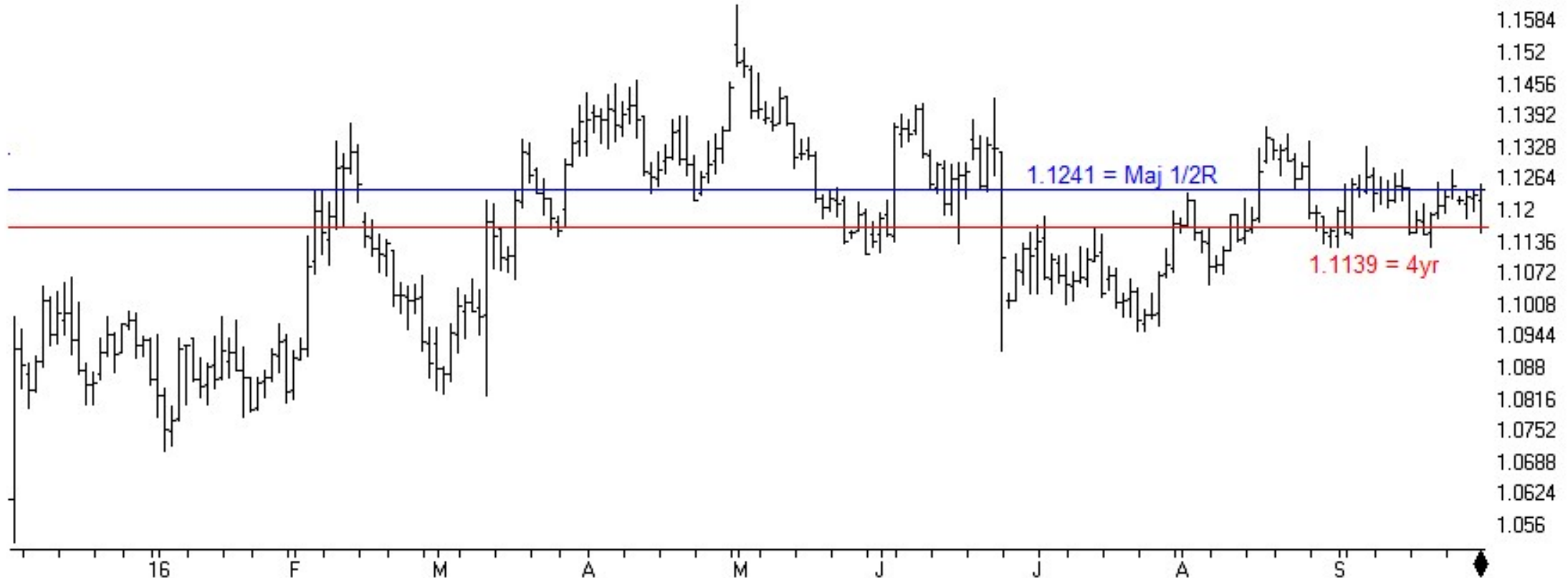


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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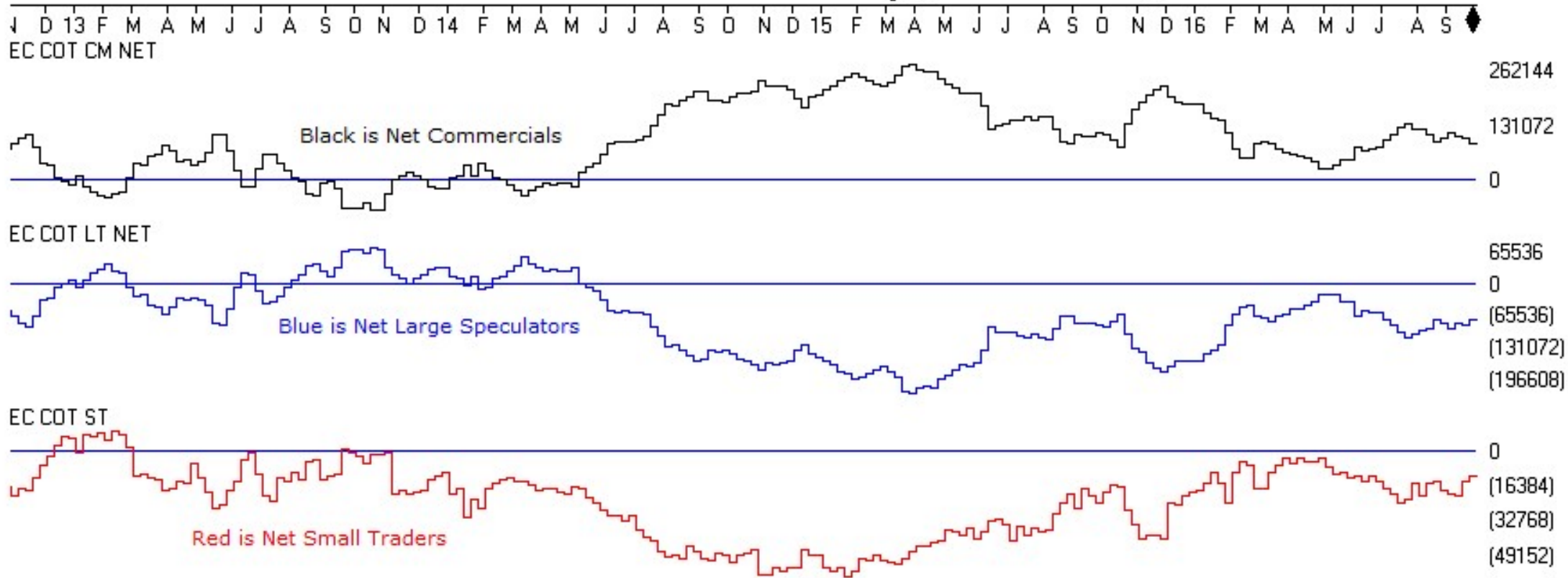


TSR Time Support/Resistance

51 EURUSD (Daily)



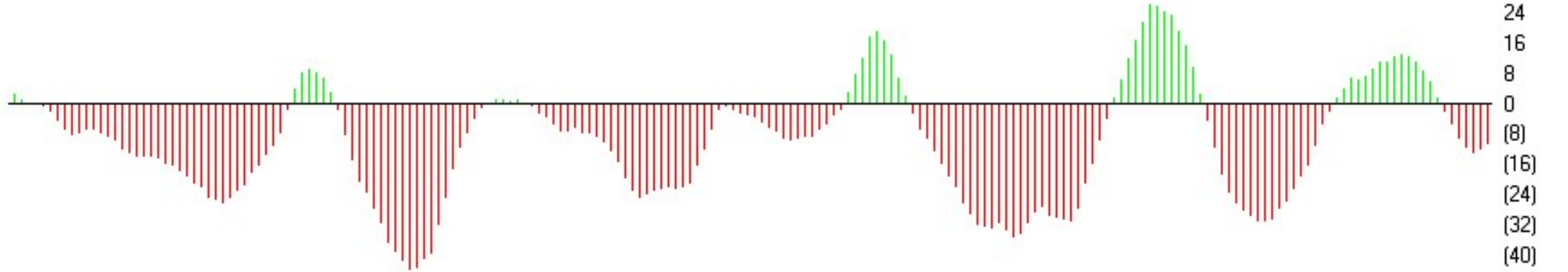
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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09/20/16	66.9	42.4	0.0	30.4	63.9	100.0	45.4	54.2	100.0



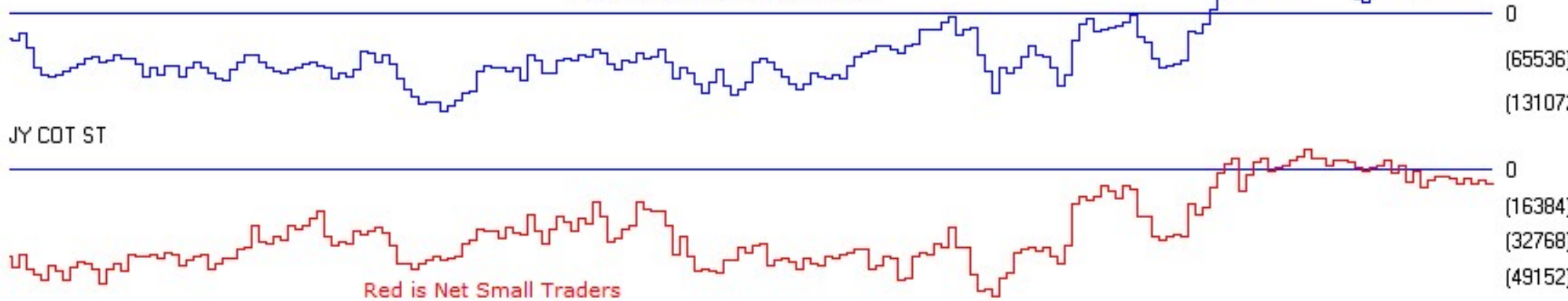
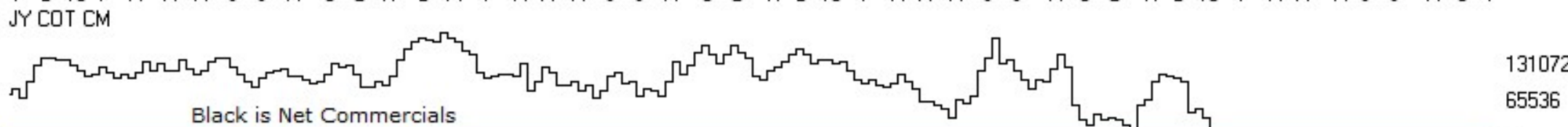
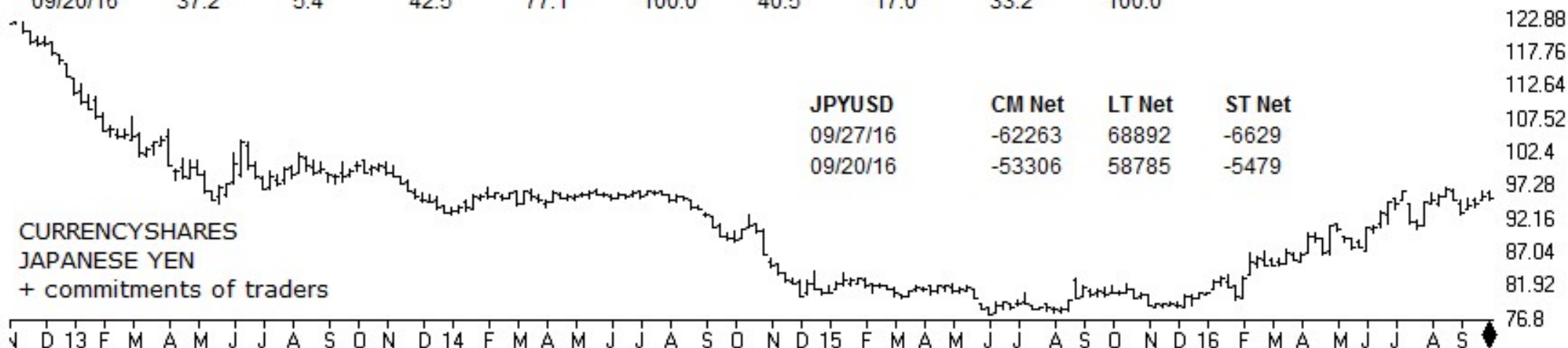
53 USDJPY (Daily)



CP PriceOsc



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/27/16	23.0	0.0	37.8	94.8	100.0	37.8	10.4	36.3	100.0
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<http://www.chartprofitwebcast.com>