

# ChartProfit

Charts to Friday 4th November 2016

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## Stock Market Summary

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

ChartProfit Breadth System - wk ending 11/04

	-5	-4	-3	-2	↓
NYSE	44	33	38	31	27
NasDaq	53	38	41	32	26
SP500	44	29	36	34	27
ND100	59	41	40	35	25
R2000	48	35	39	30	25

number = % stocks >50day ma

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

#### Consensus Polls:

11/04: AAll (public poll). Bulls% was lower at 23.6% (from 24.8%). Bears% was almost unchanged at 34.3% (from 34.1%).

11/04: Investors Intelligence. Bulls% was lower at 41.7% (from 47.1%). Bear% was higher at 24.3% (from 23.1%). The 4wk ma of nett (Bulls minus Bears), the black line, at 20.88, is a twenty week low.

11/04: Market Vane (advisers) poll was lower at 59 (from 60).

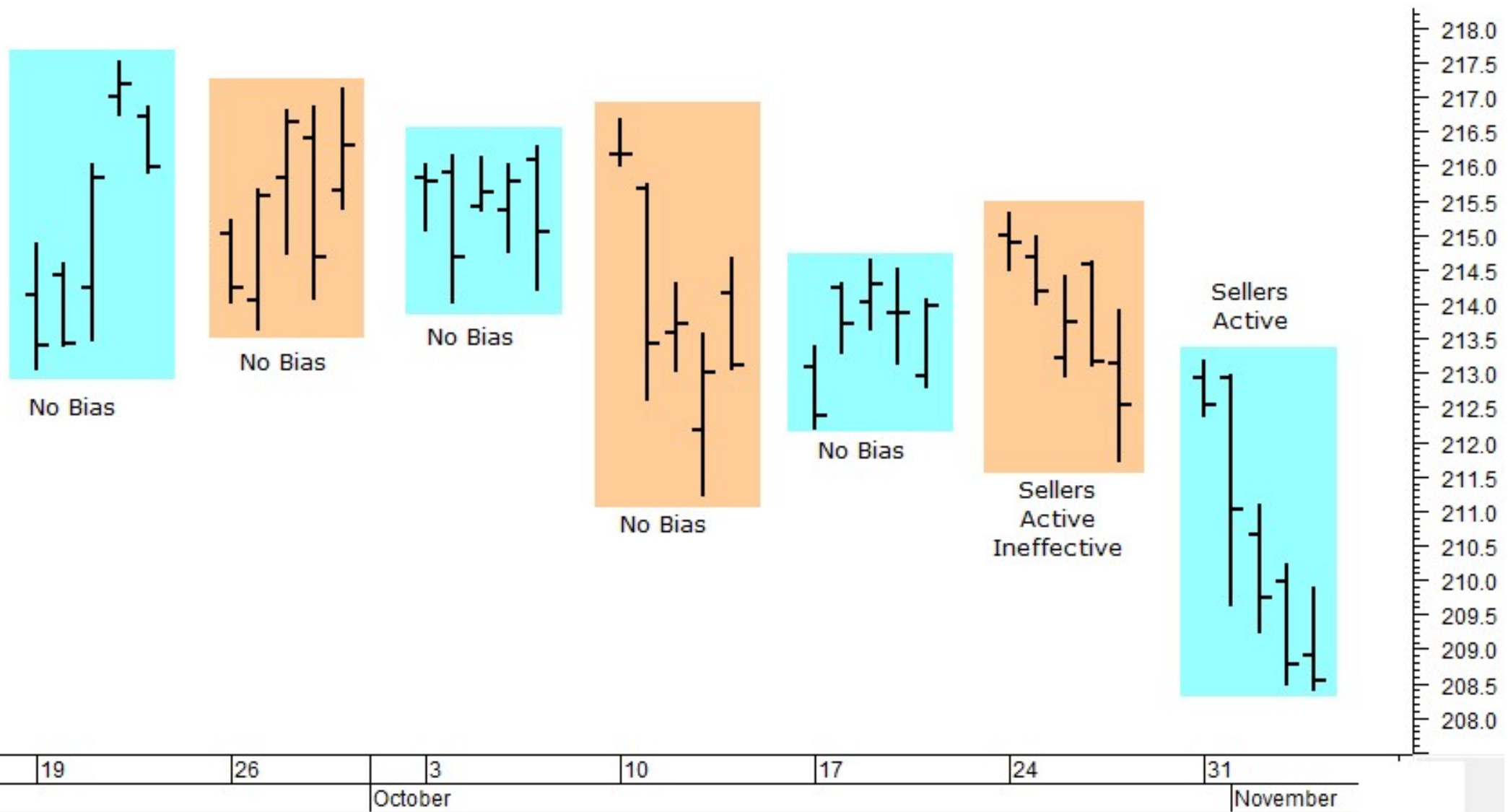
11/04: NAAIM exposure index. Was lower at 58.08.

#### Mutual Fund Flow:

11/04: My version of the Rydex Assets Ratio ended the week at 6.15. On 08/26 the ratio reached 7.90, the highest ratio for the last ten months.

11/04: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$3.4 Billion in the week to 2nd of November. The 4wk flow is a negative -\$15.1 Billion.

### SPY Weekly Structure

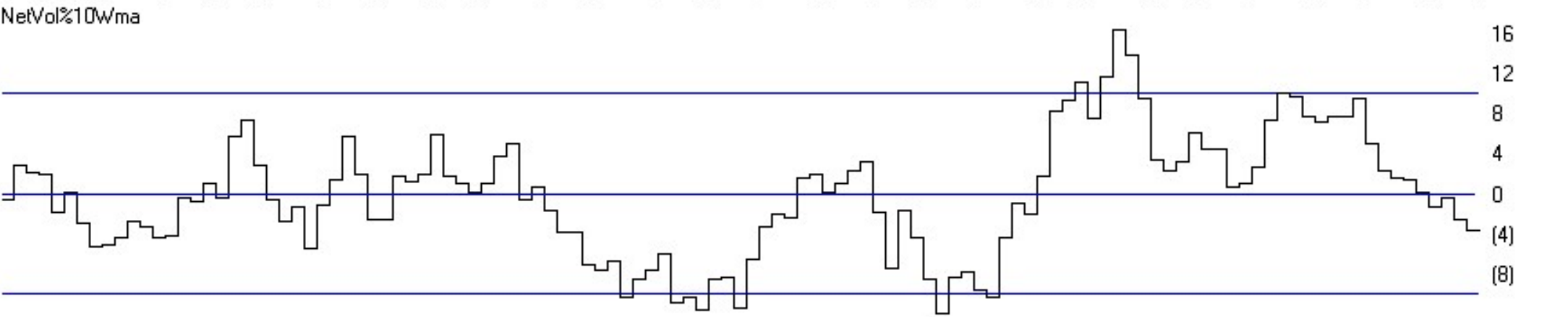
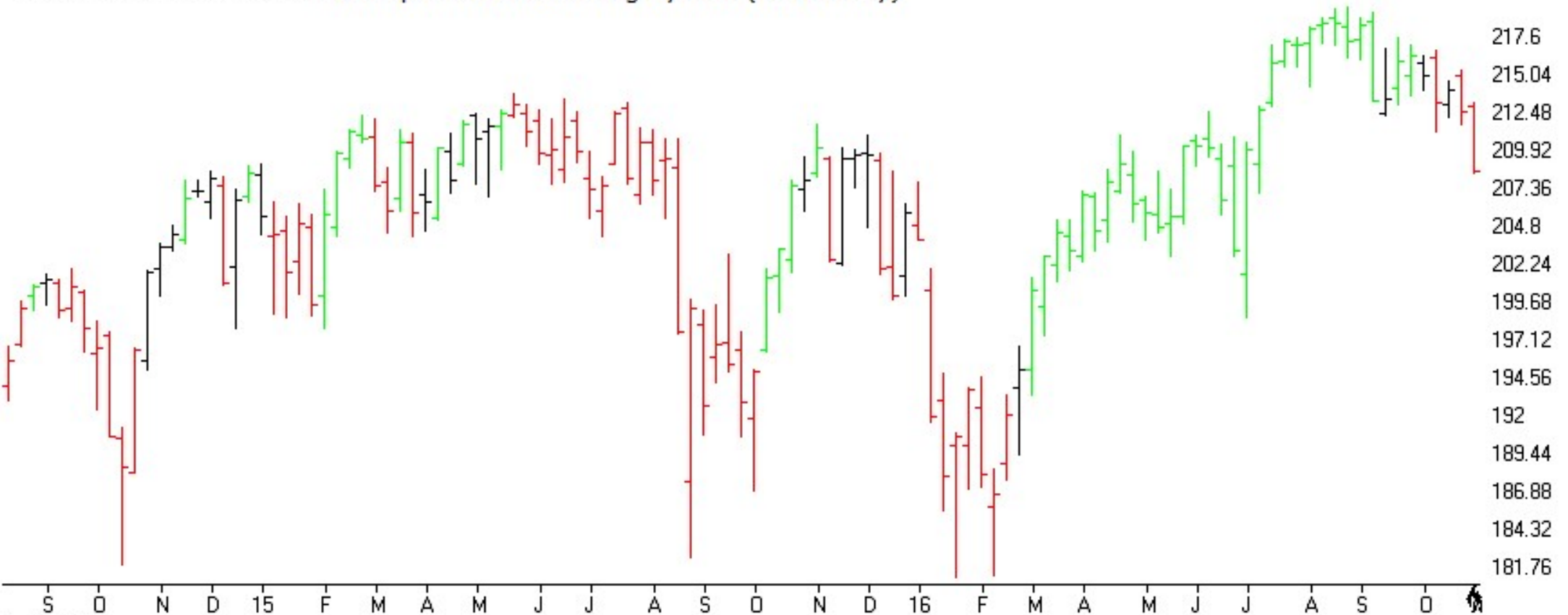


# Commitments of Traders

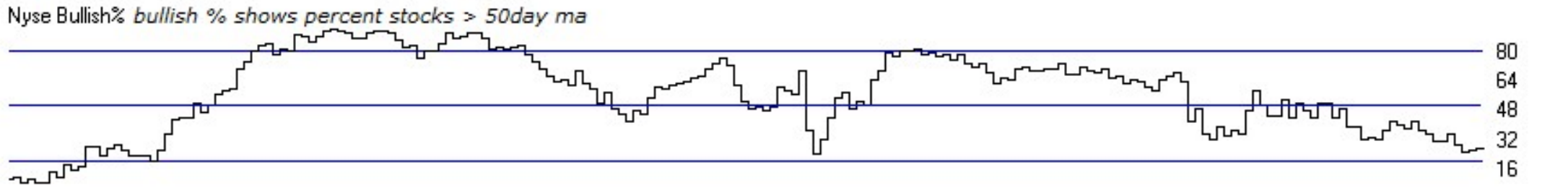
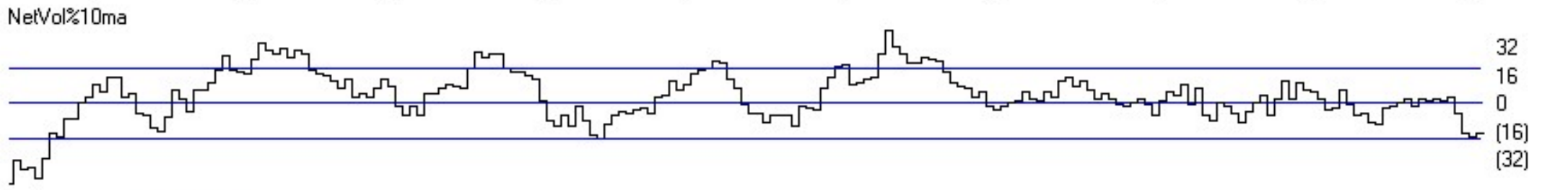
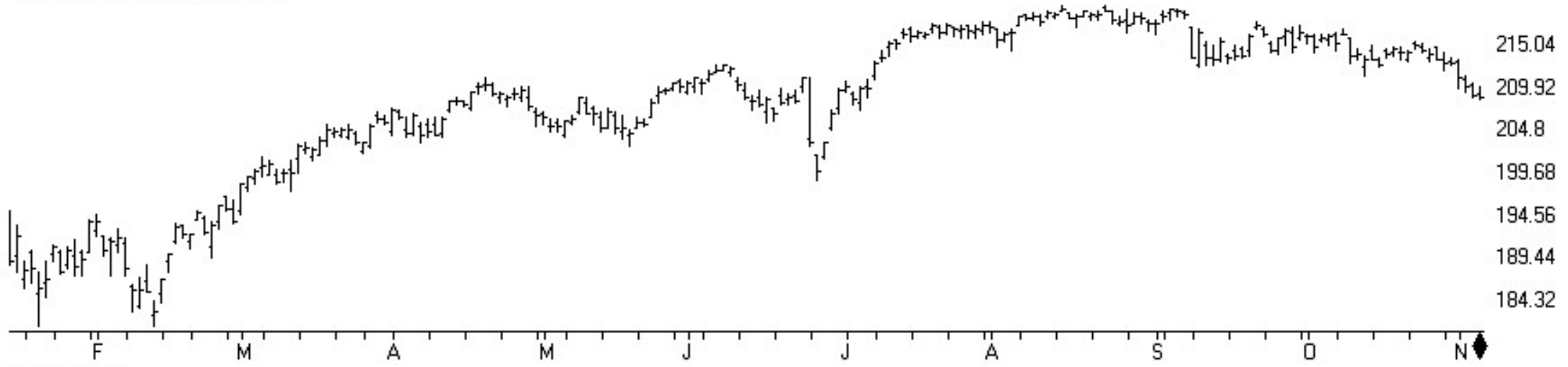
C.O.T.  
Quick  
View

<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>
11/01/16	100.0	90.7	0.0	50.5	6.8	3.4	0.0	25.4	100.0
10/25/16	100.0	90.5	2.2	36.0	0.0	17.5	0.0	26.9	98.5
<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>
11/01/16	73.4	41.1	34.6	26	16.3	40.7	46.7	68.3	58.3
10/25/16	89.1	46.7	12.6	12.7	25.5	80.6	28.6	63.1	74.4
<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>
11/01/16	25.3	27.1	60.1	61.9	15.1	12.8	100.0	100.0	8.0
10/25/16	0.0	0.0	74.0	93.5	68.3	0.0	94.7	65.2	3.4
<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>
11/01/16	100.0	100.0	0.0	8.2	0.0	62.4	0.0	41.2	100.0
10/25/16	100.0	100.0	15.2	15.5	2.1	69.8	16.3	43.2	68.4
<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>
11/01/16	68.4	19.1	9.8	22.6	65.3	86.9	74.3	81.5	39.8
10/18/16	76.4	31.8	4.1	9.3	46.9	92.4	94.3	100.0	38.5
<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>
11/01/16	71.4	55.0	11.5	52.4	54.9	77.0	7.3	0.0	81.7
10/25/16	71.8	49.3	0.0	55.1	59.1	79.2	0.0	0.0	100.0
<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>
11/01/16	100.0	89.3	0.0	0.0	51.4	99.5	32.0	0.0	0.0
10/25/16	100.0	43.3	0.4	0.0	92.4	100.0	49.6	16.6	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>
11/01/16	0.0	0.0	100.0	100.0	99.7	0.0	69.9	5.4	3.7
10/25/16	0.0	0.0	100.0	100.0	100.0	0.0	59.5	0.0	9.5

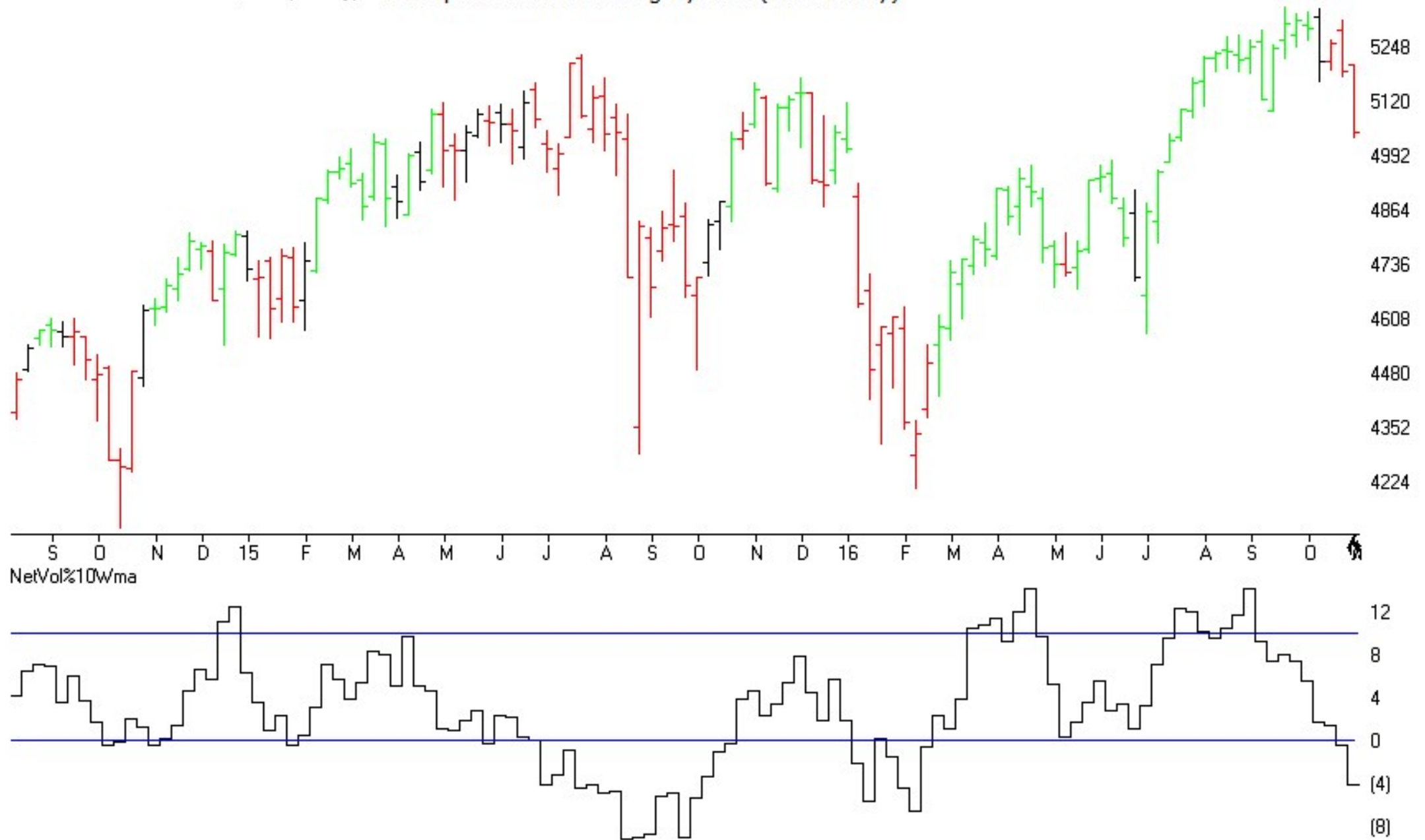
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



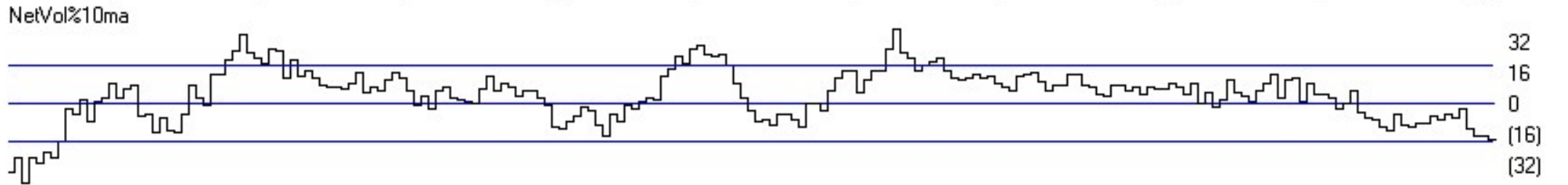
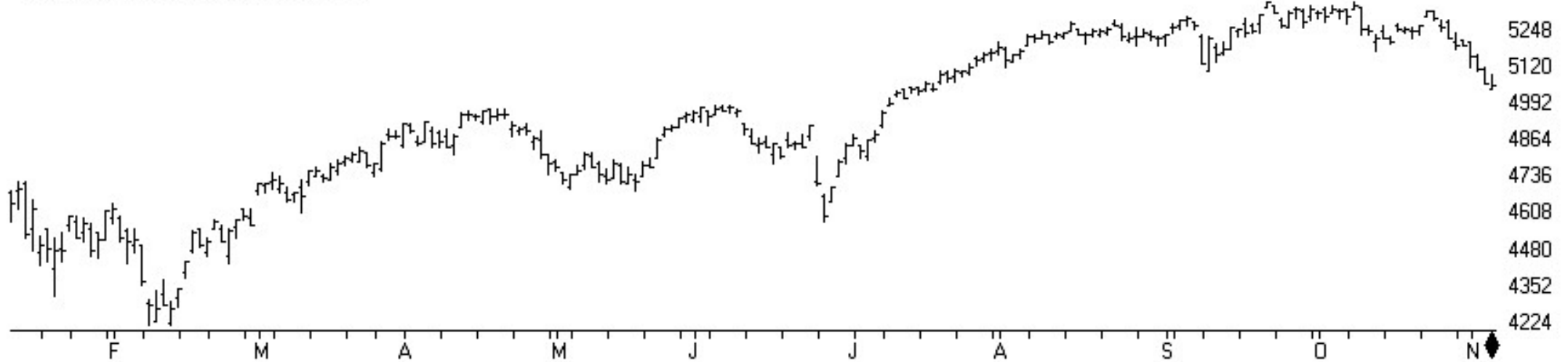
MARKET CHART NYSE (Daily)



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

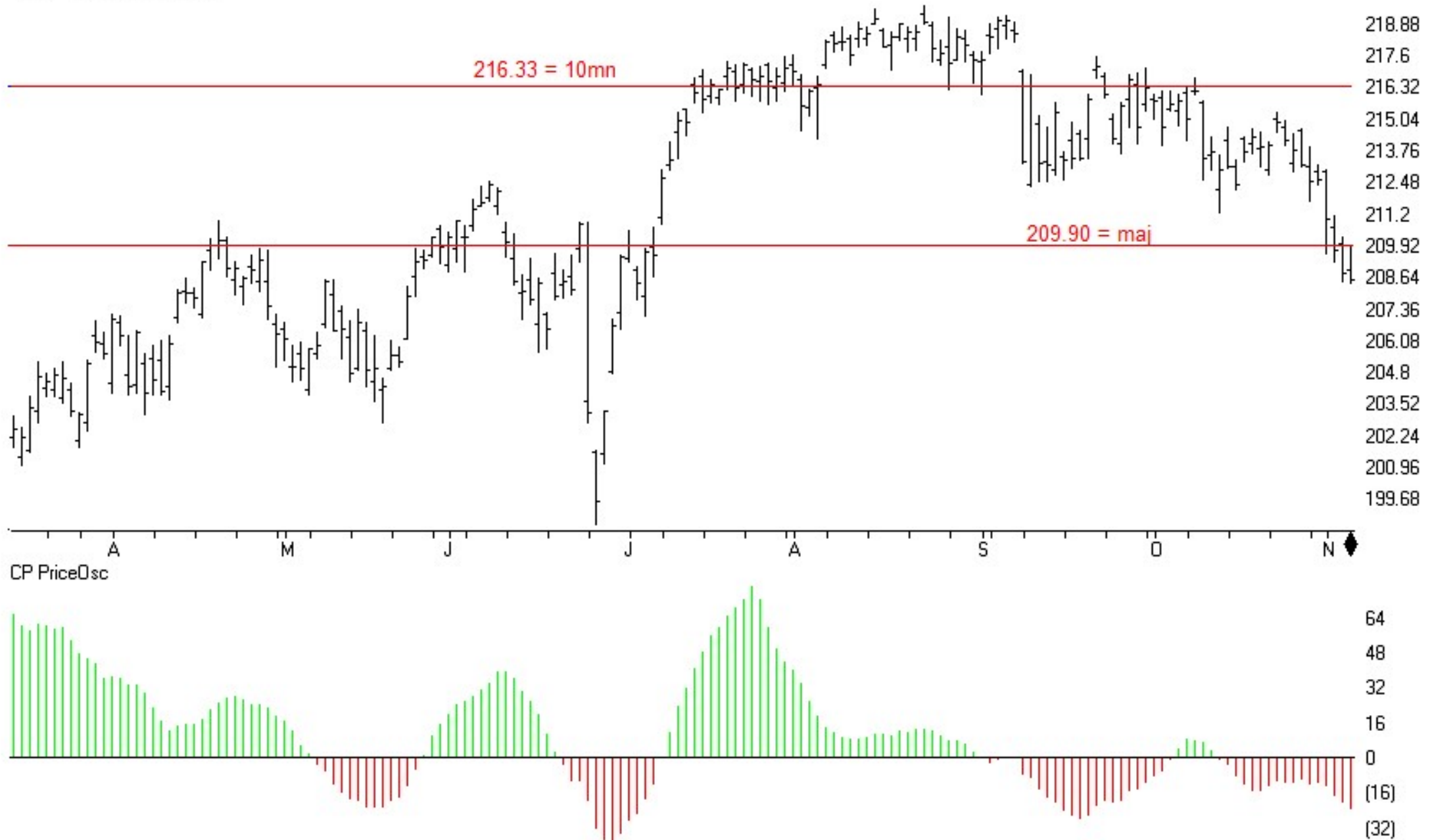


### MARKET CHART NASDAQ 1800 (Daily)



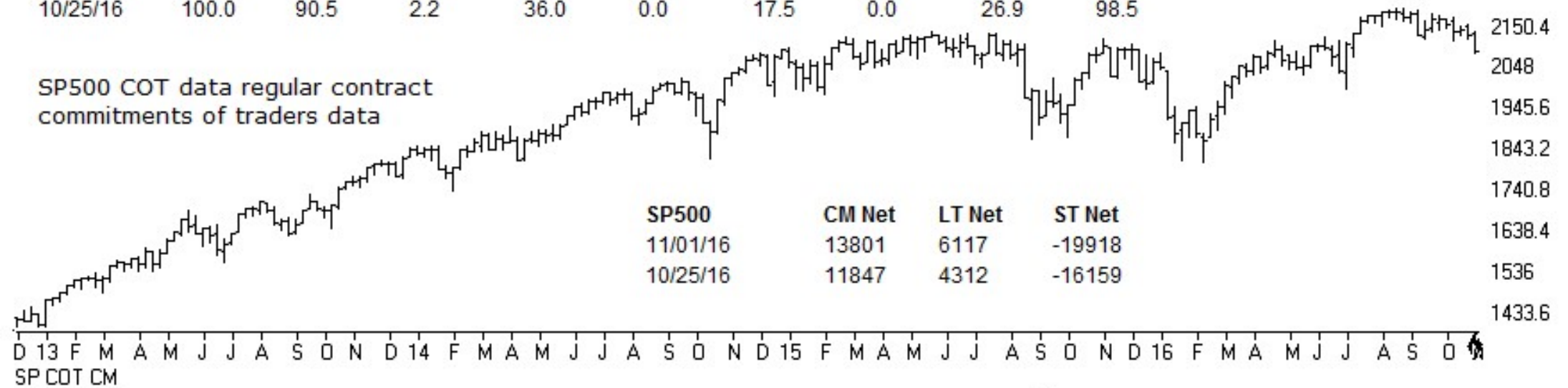


## TSR Time Support/Resistance 13 SPY SP500 ETF (Daily)

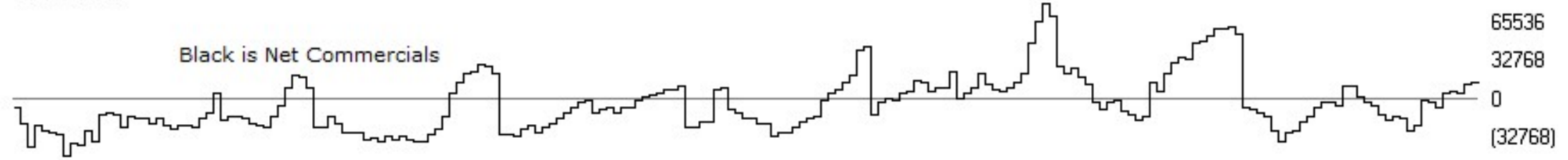


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/01/16	100.0	90.7	0.0	50.5	6.8	3.4	0.0	25.4	100.0
10/25/16	100.0	90.5	2.2	36.0	0.0	17.5	0.0	26.9	98.5

SP500 COT data regular contract commitments of traders data

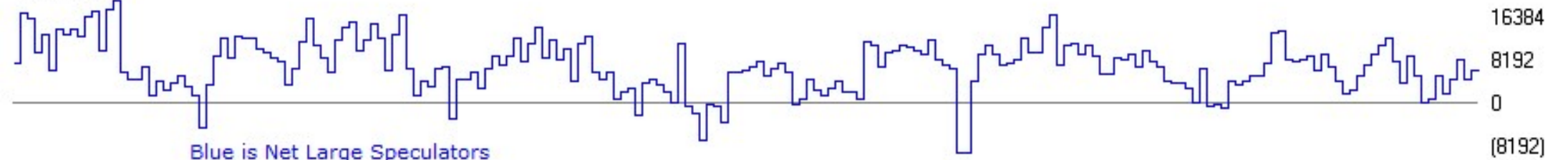


Black is Net Commercials



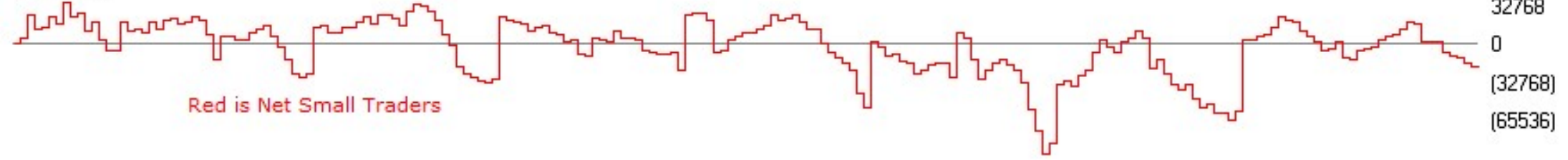
SP COT LT

Blue is Net Large Speculators



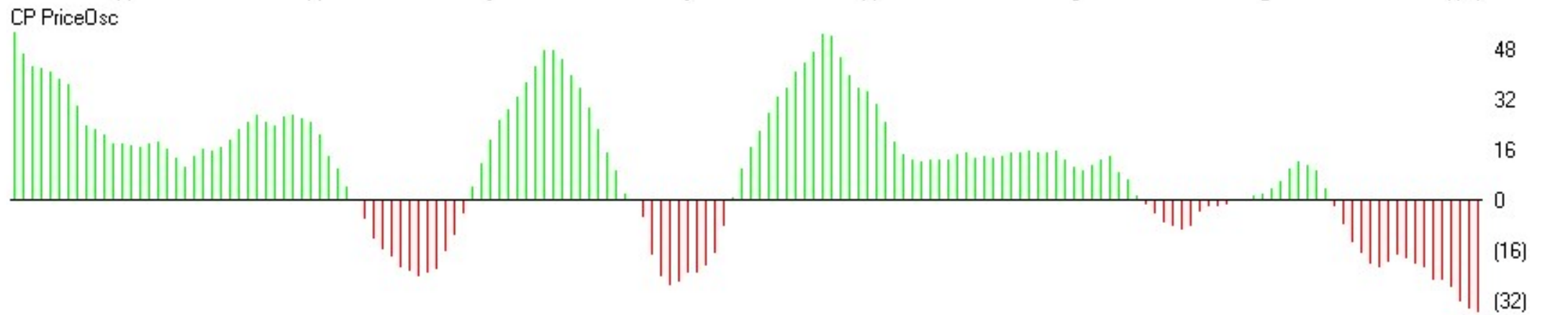
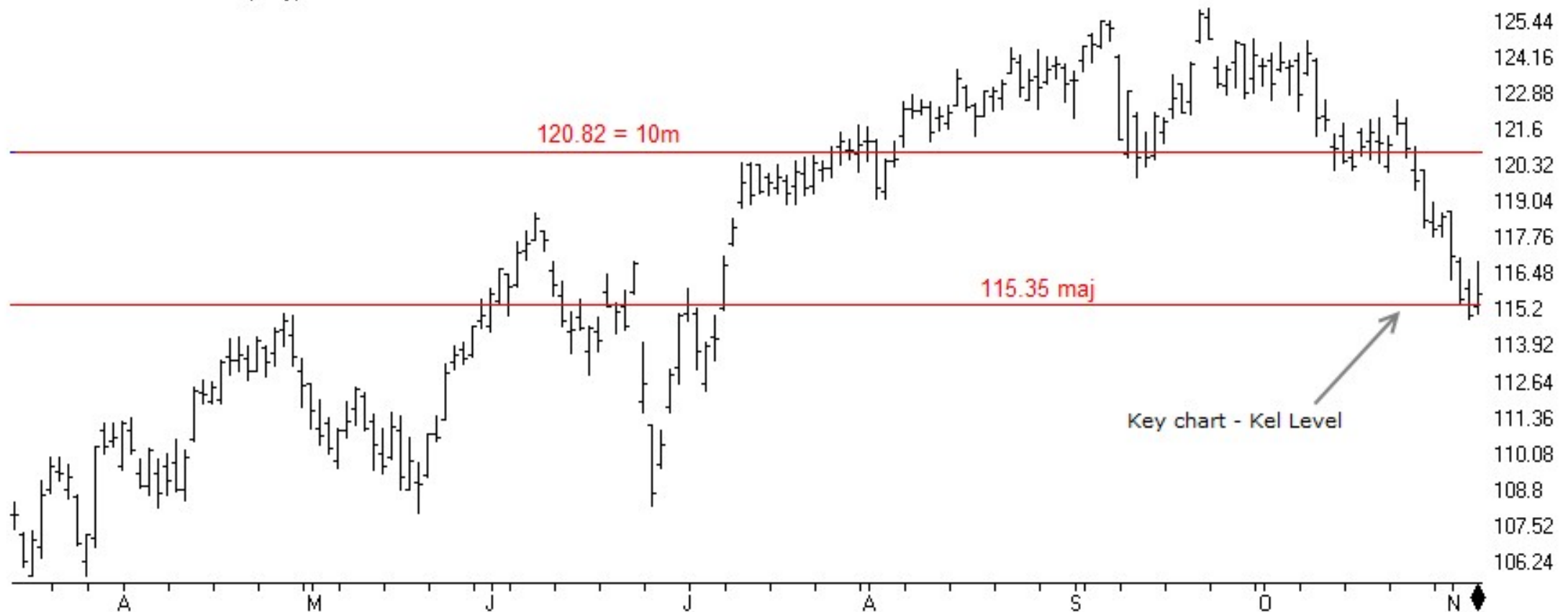
SP COT ST

Red is Net Small Traders



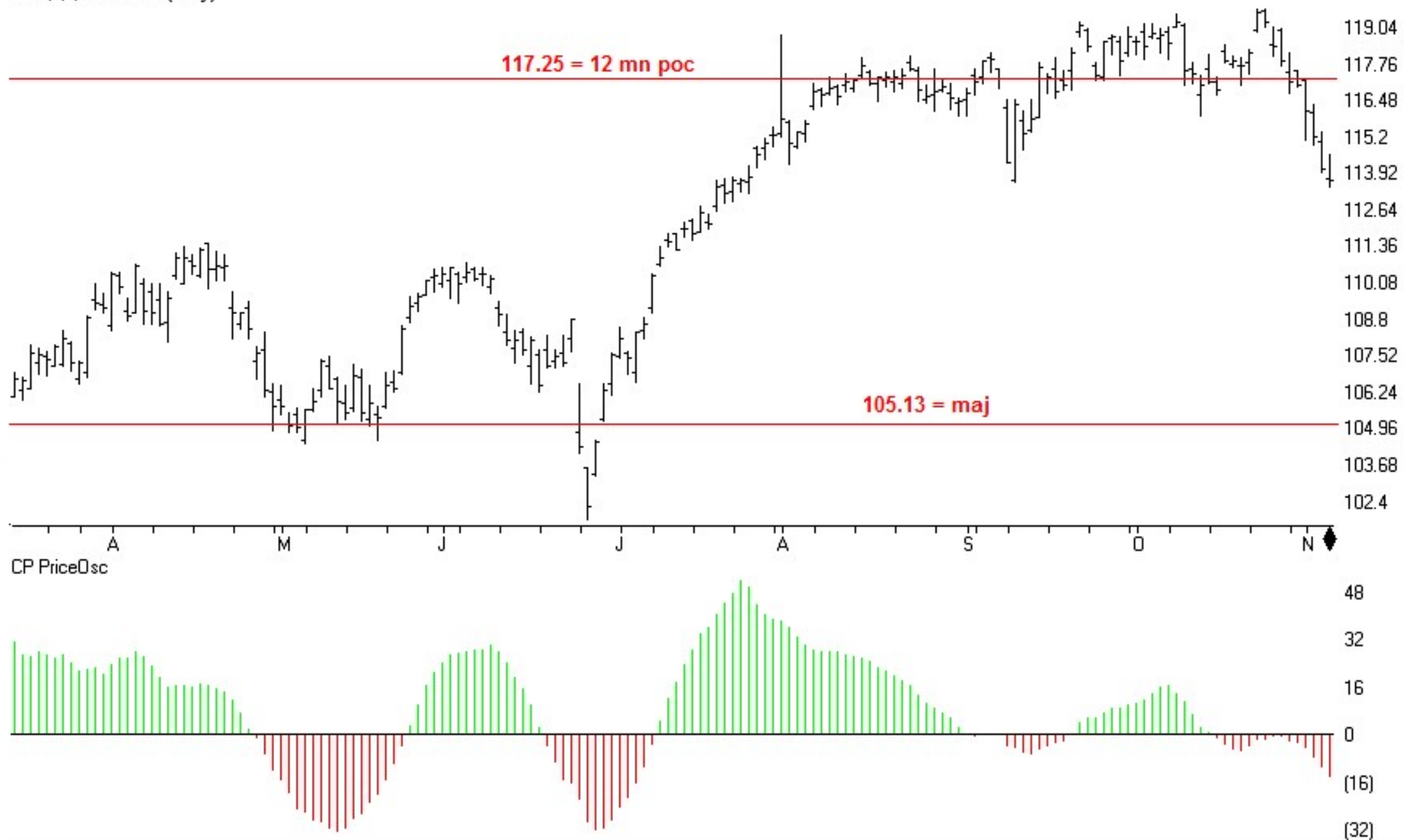
## TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



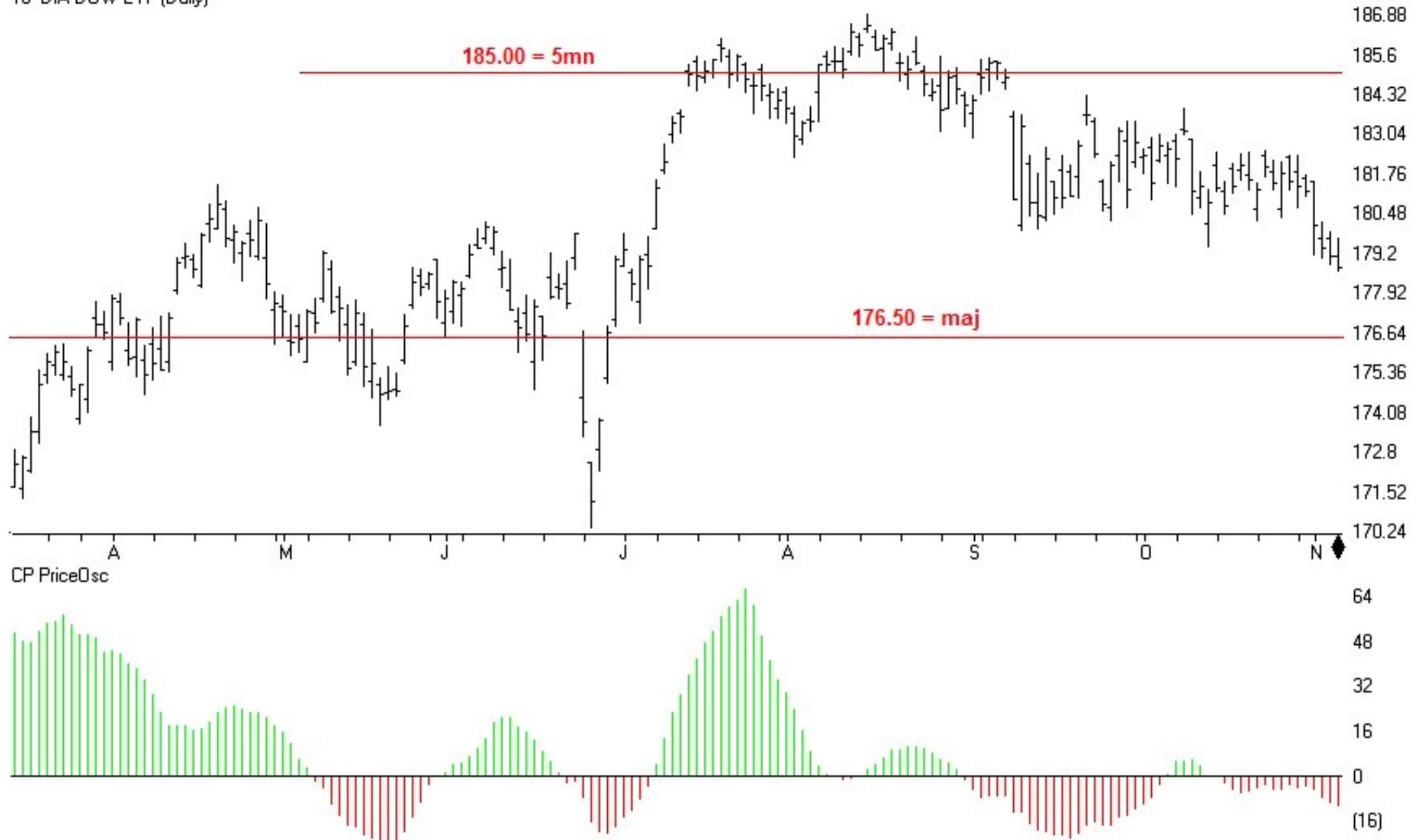
## TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

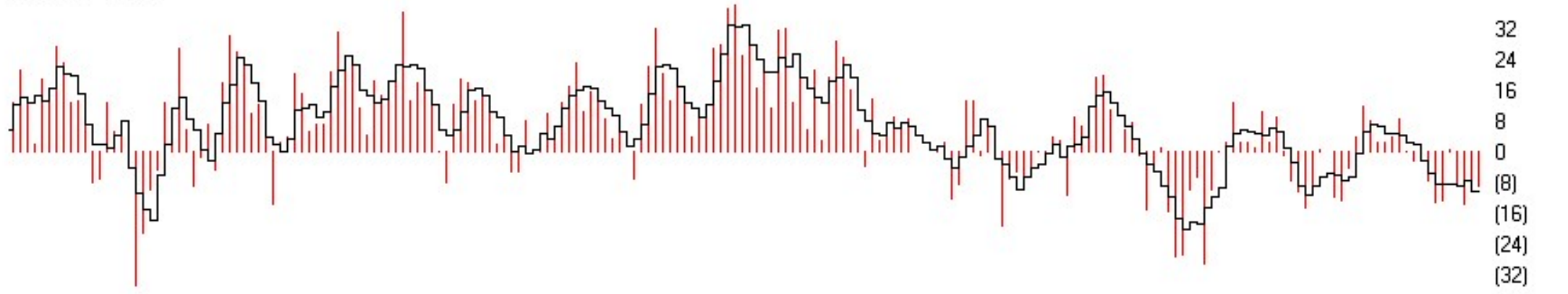
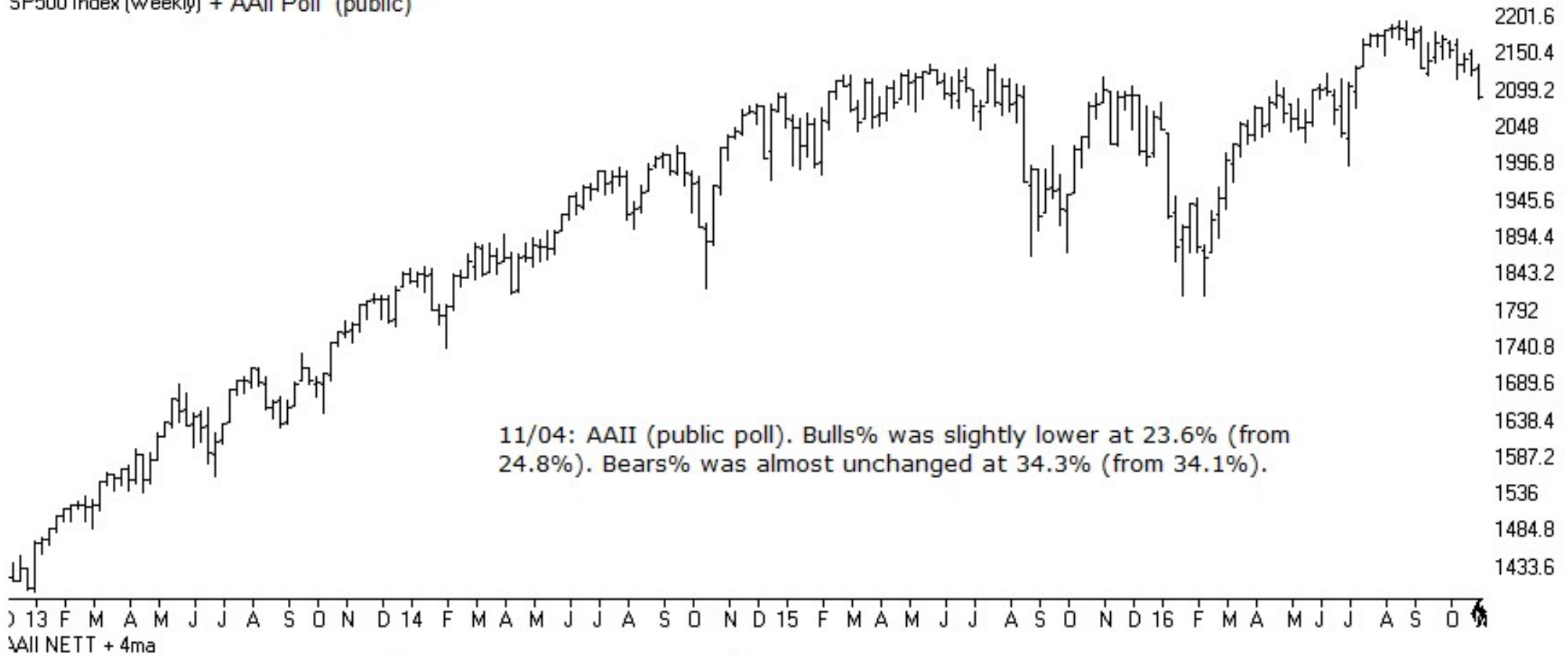


## TSR Time Support/Resistance

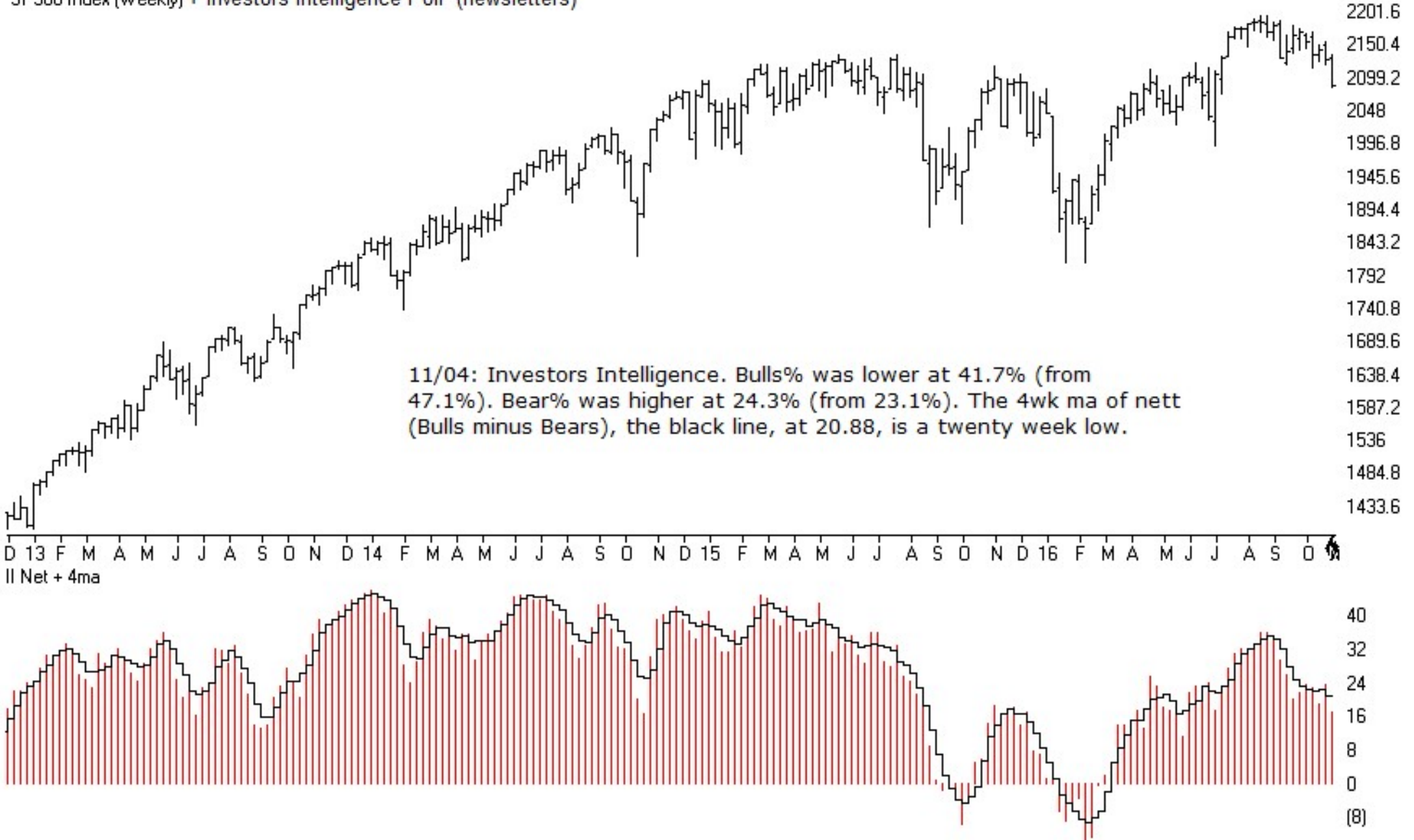
10 DIA DOW ETF (Daily)



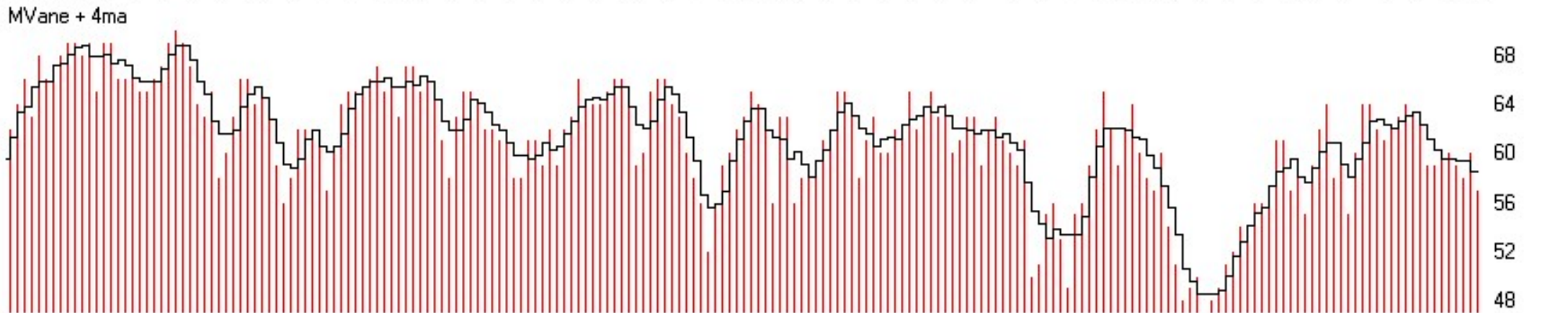
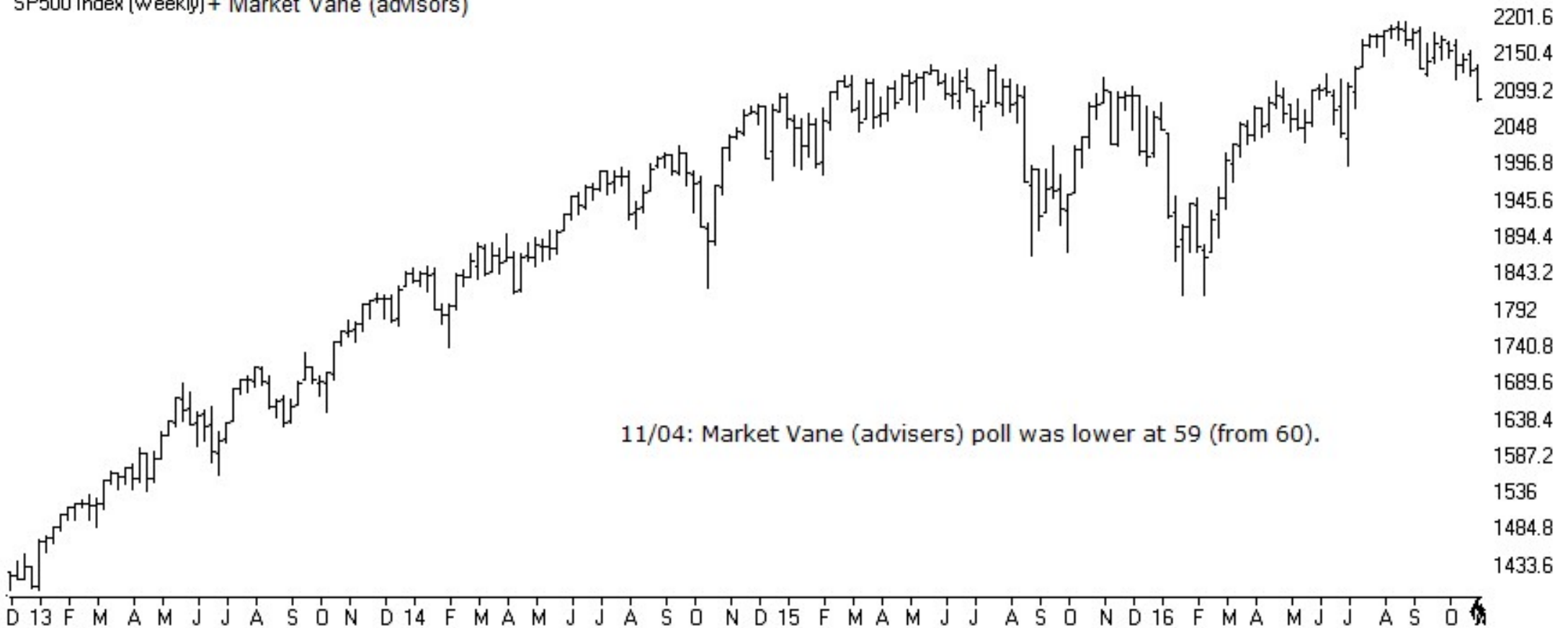
SP500 Index (Weekly) + AAI Poll (public)



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



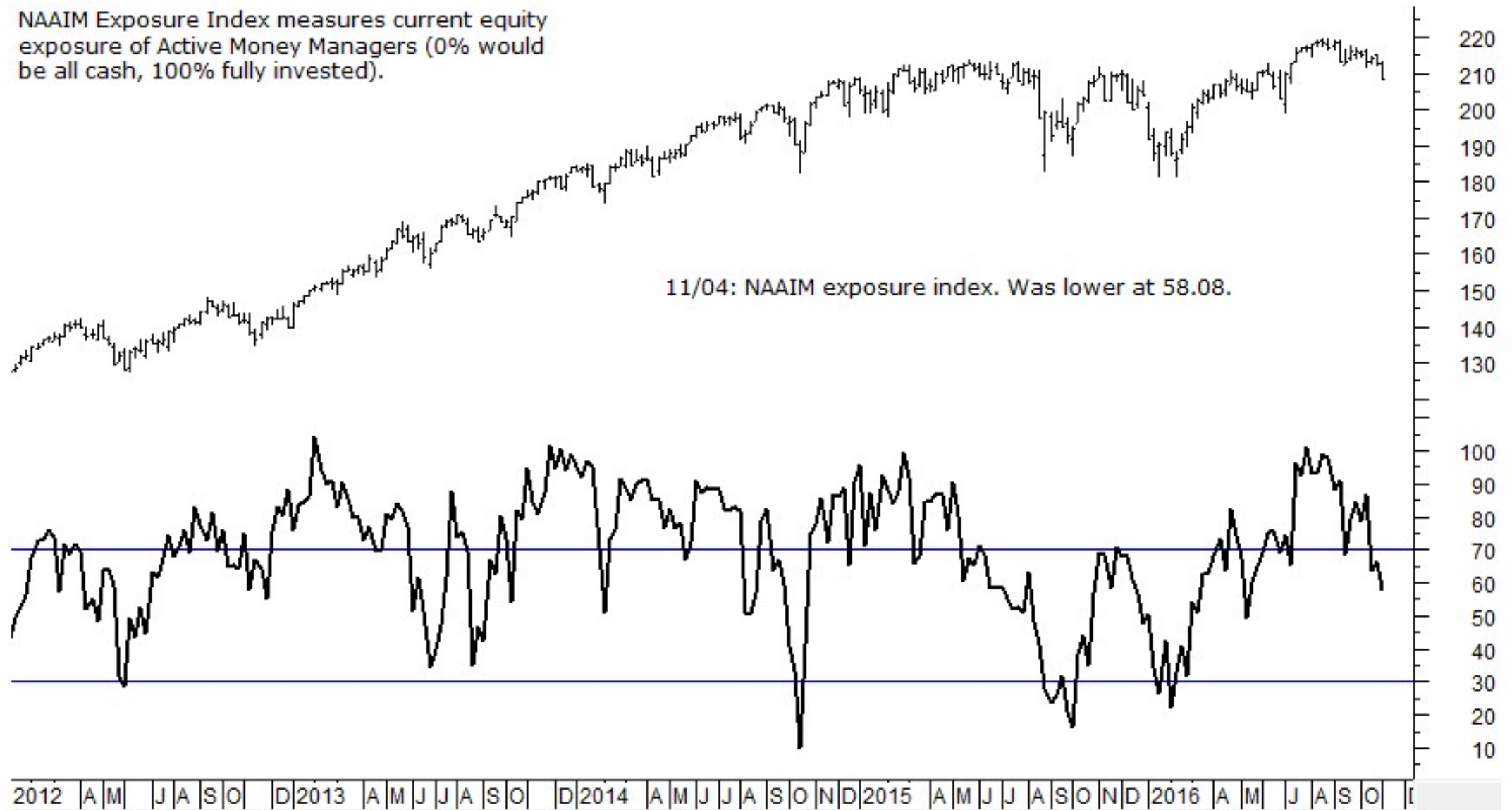
SP500 Index (Weekly) + Market Vane (advisors)



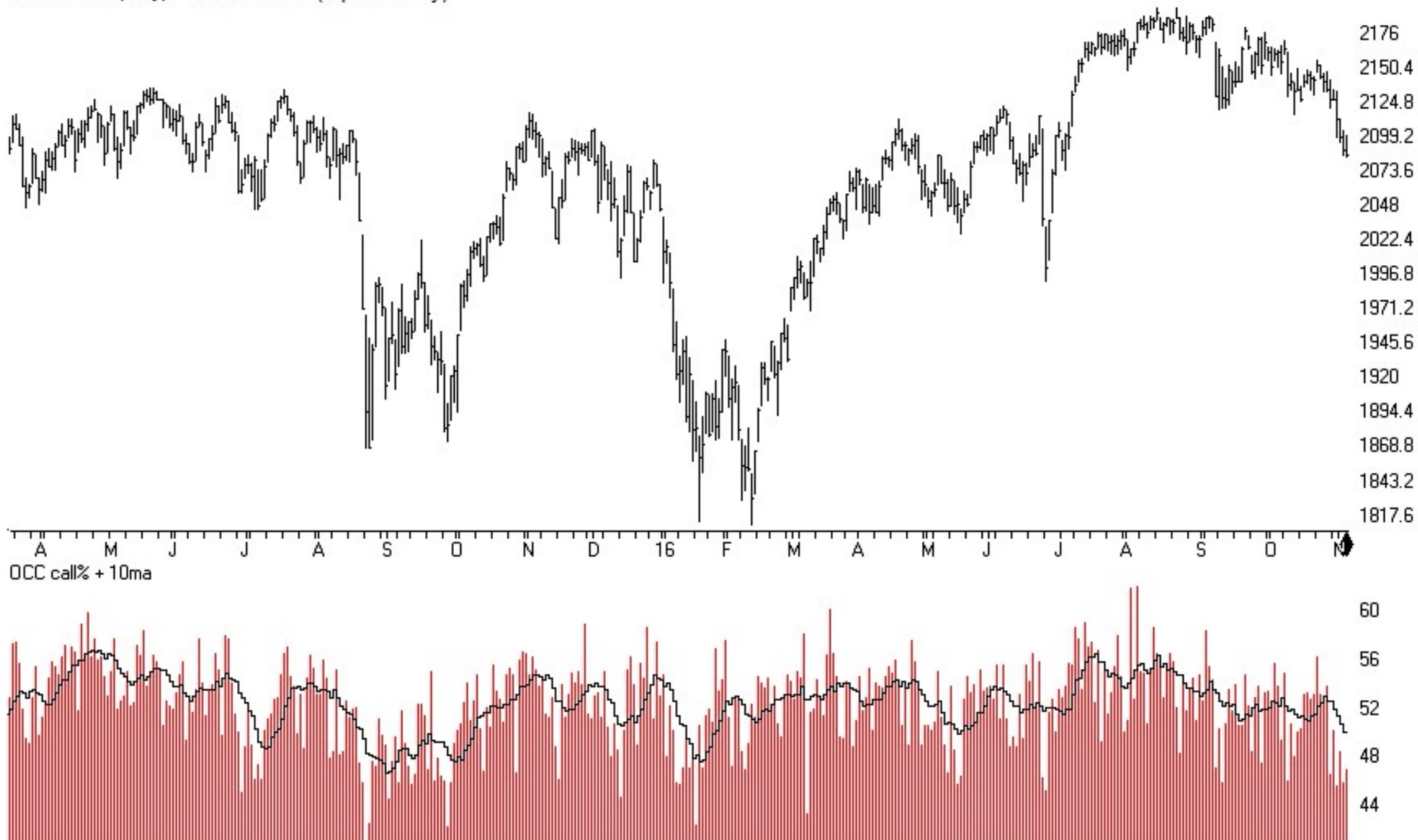


## SPY + NAAIM Exposure Index

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

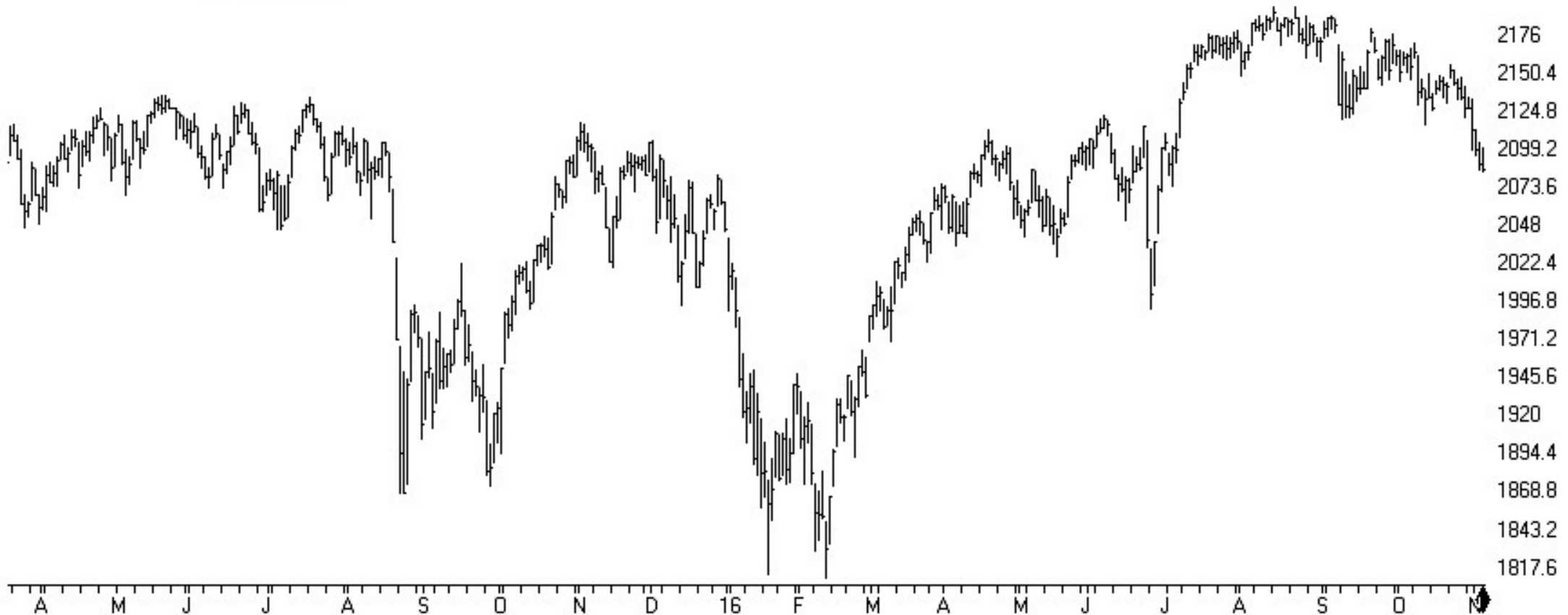


SP500 Index (Daily) + OCC Calls% (equities only)

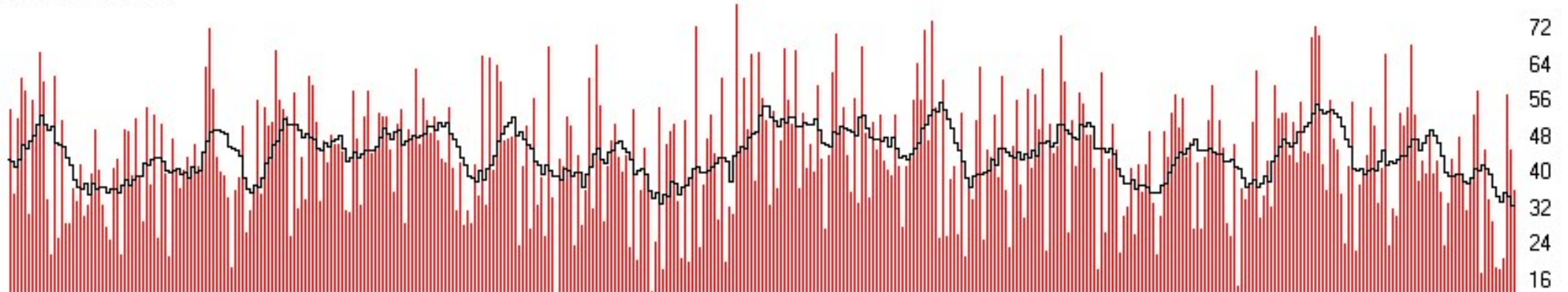


unlike other option ratios, OEX is usually considered a smart-money indicator.

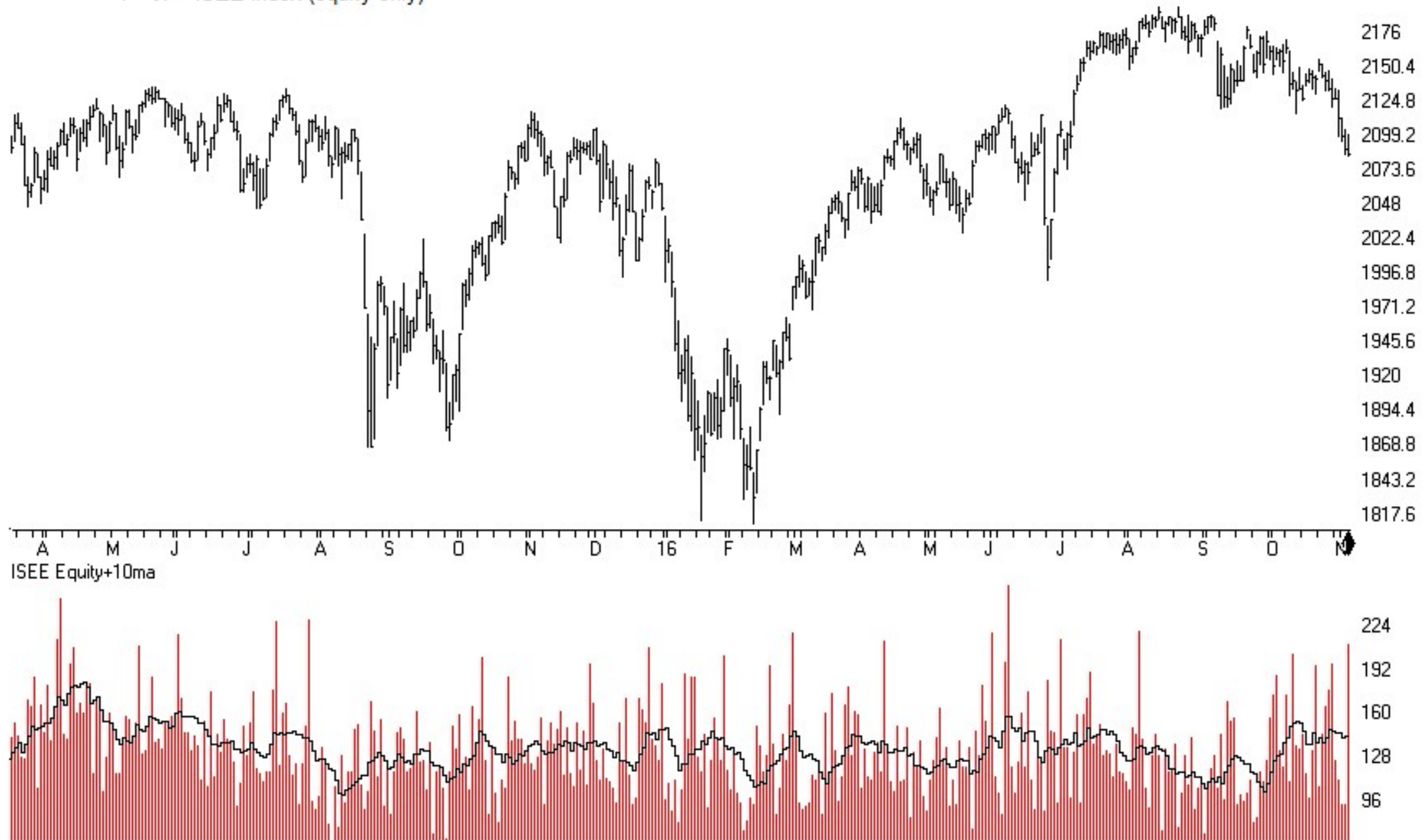
SP500 Index (Daily) + OEX Calls%



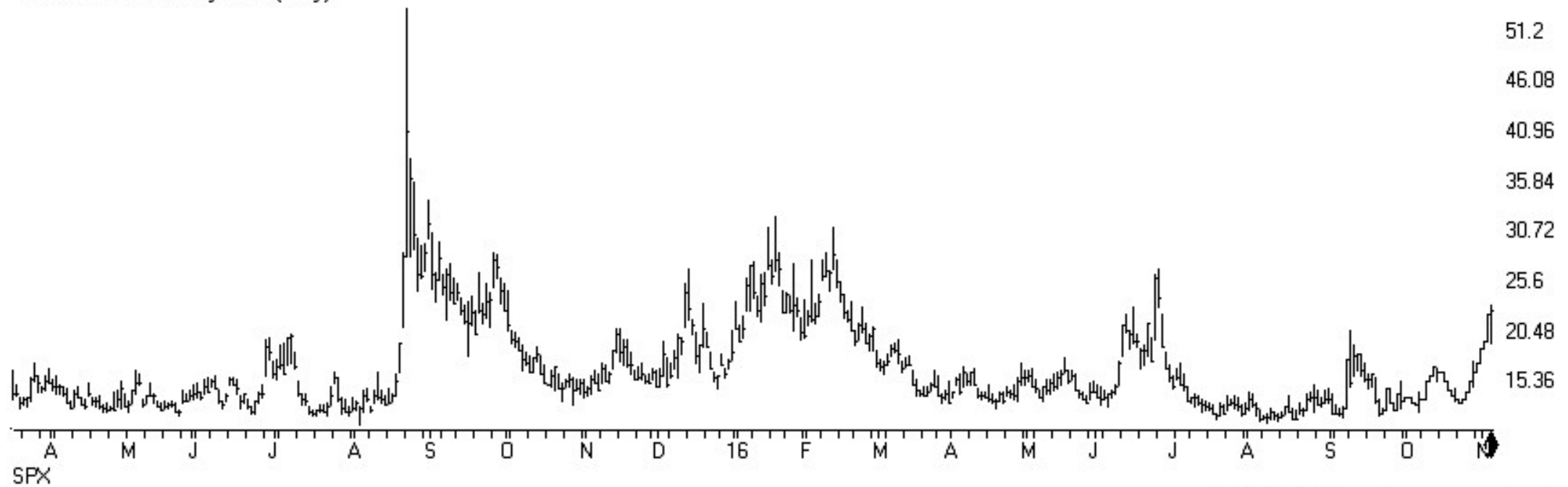
OEX Call% + 10ma



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



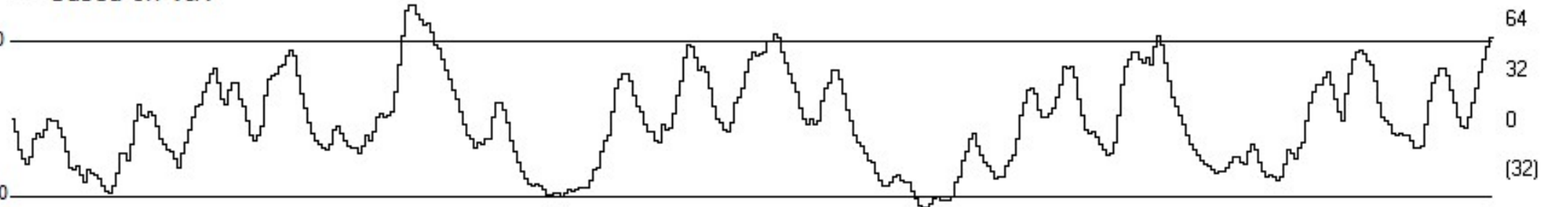
VIX - S&P 500 Volatility Index (Daily)



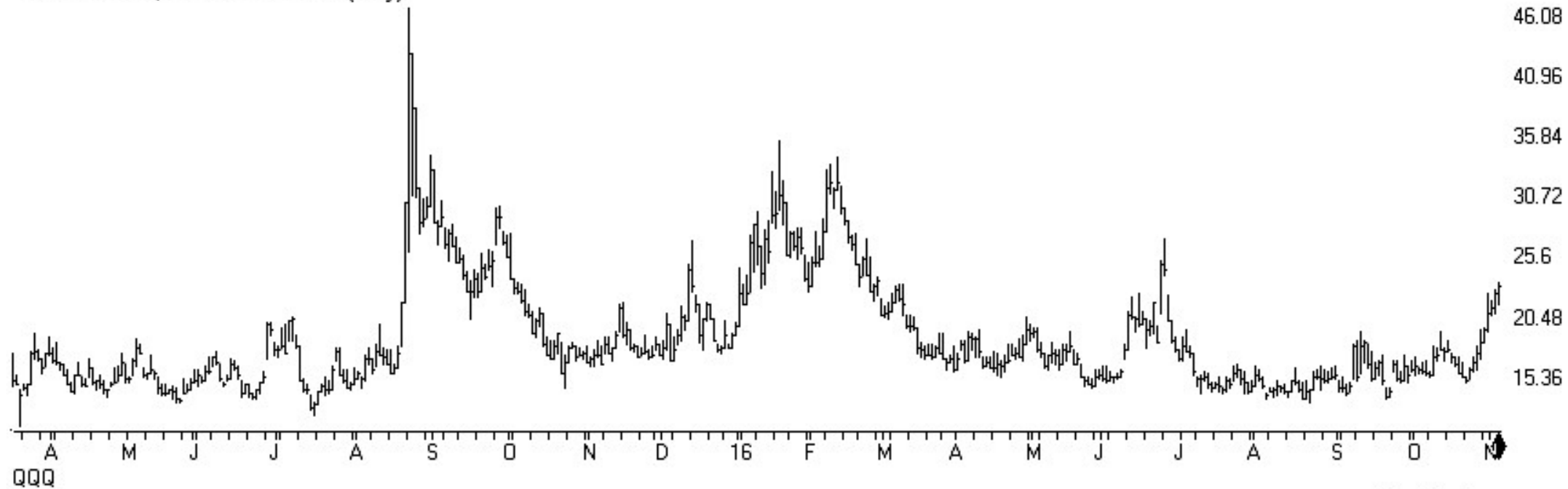
SPX



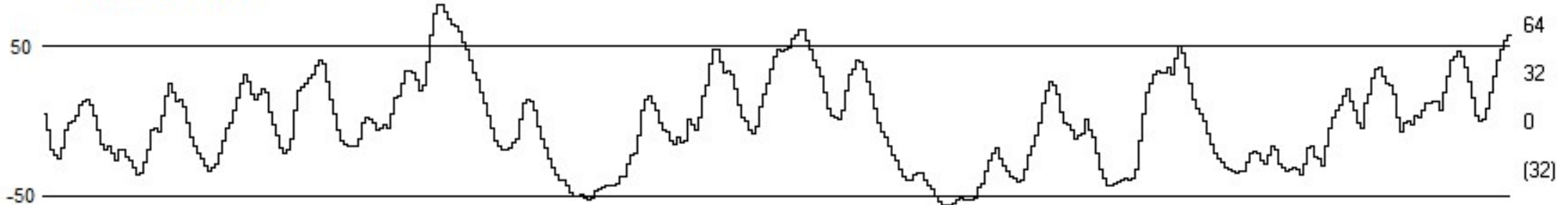
TCI based on VIX



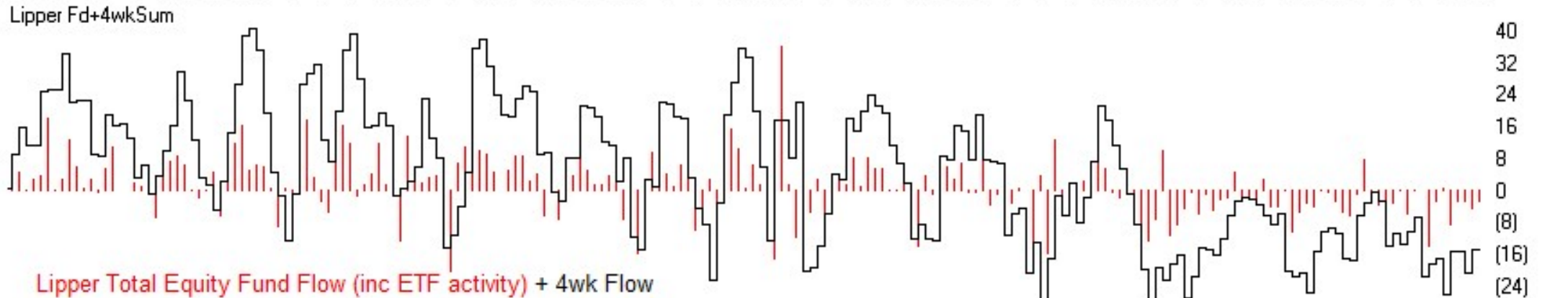
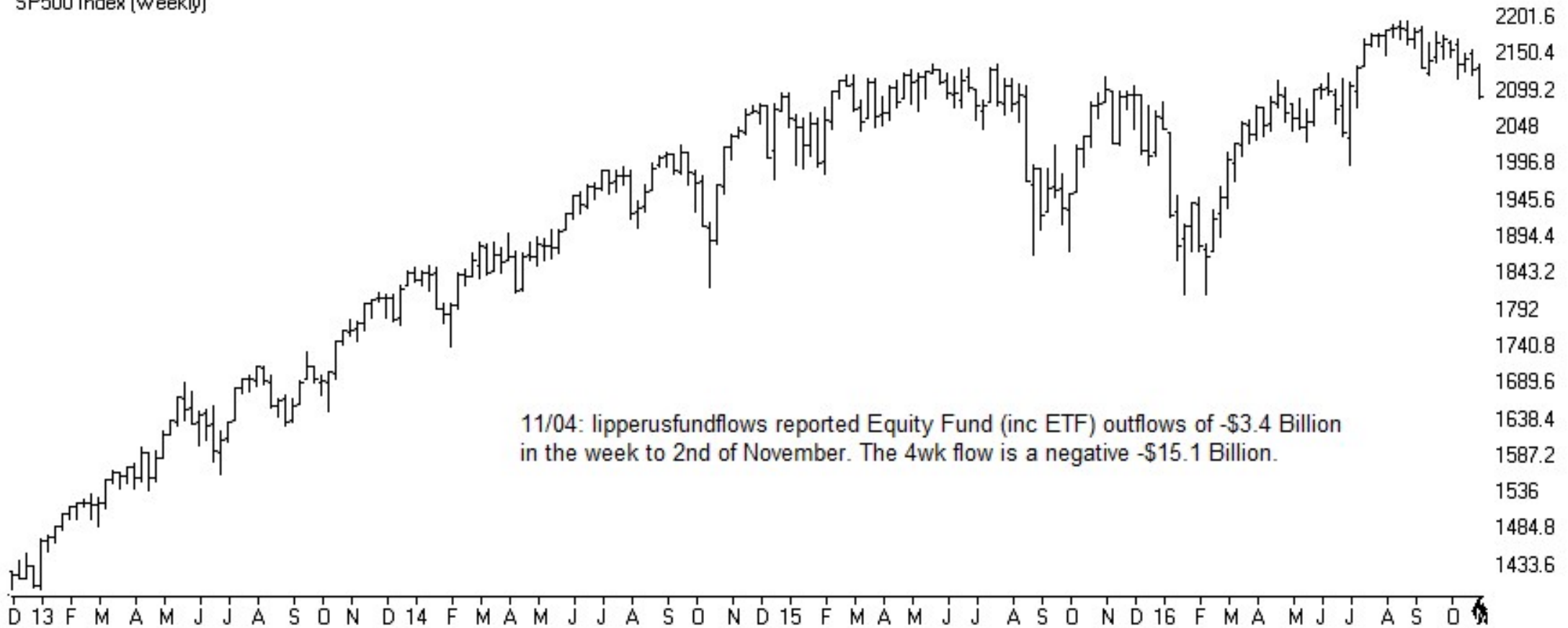
VXN - NASDAQ VOLATILITY INDEX (Daily)



TCI based on VXN

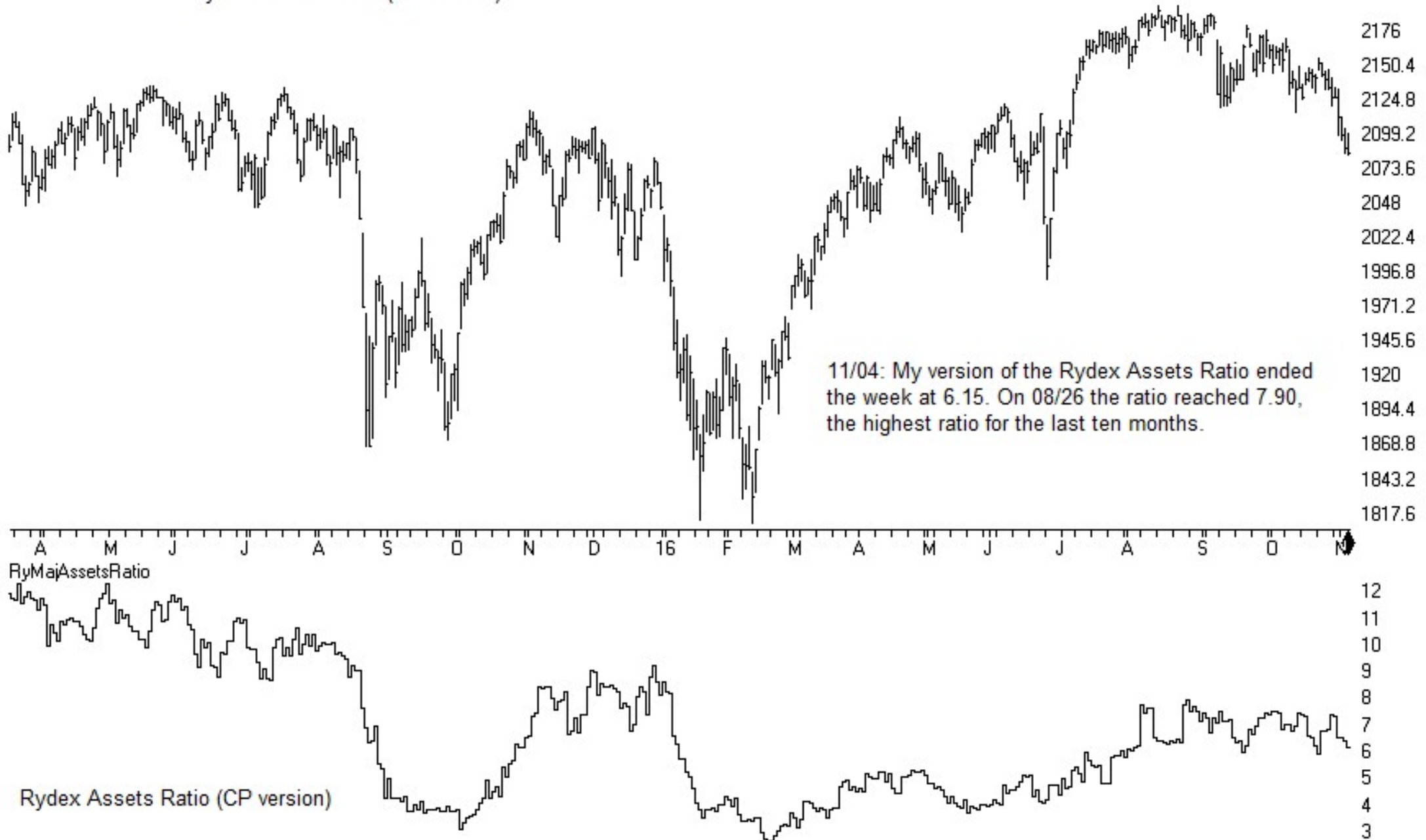


SP500 Index (Weekly)



# Sentiment

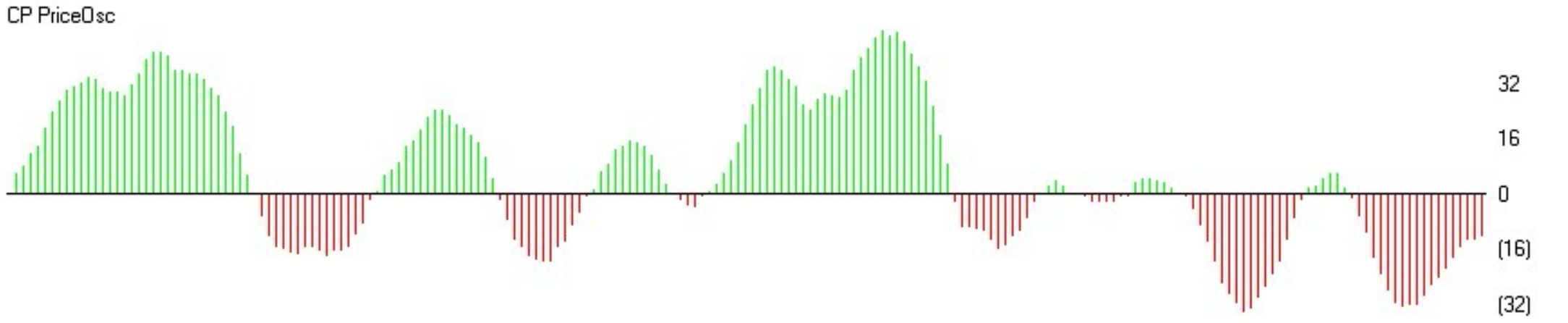
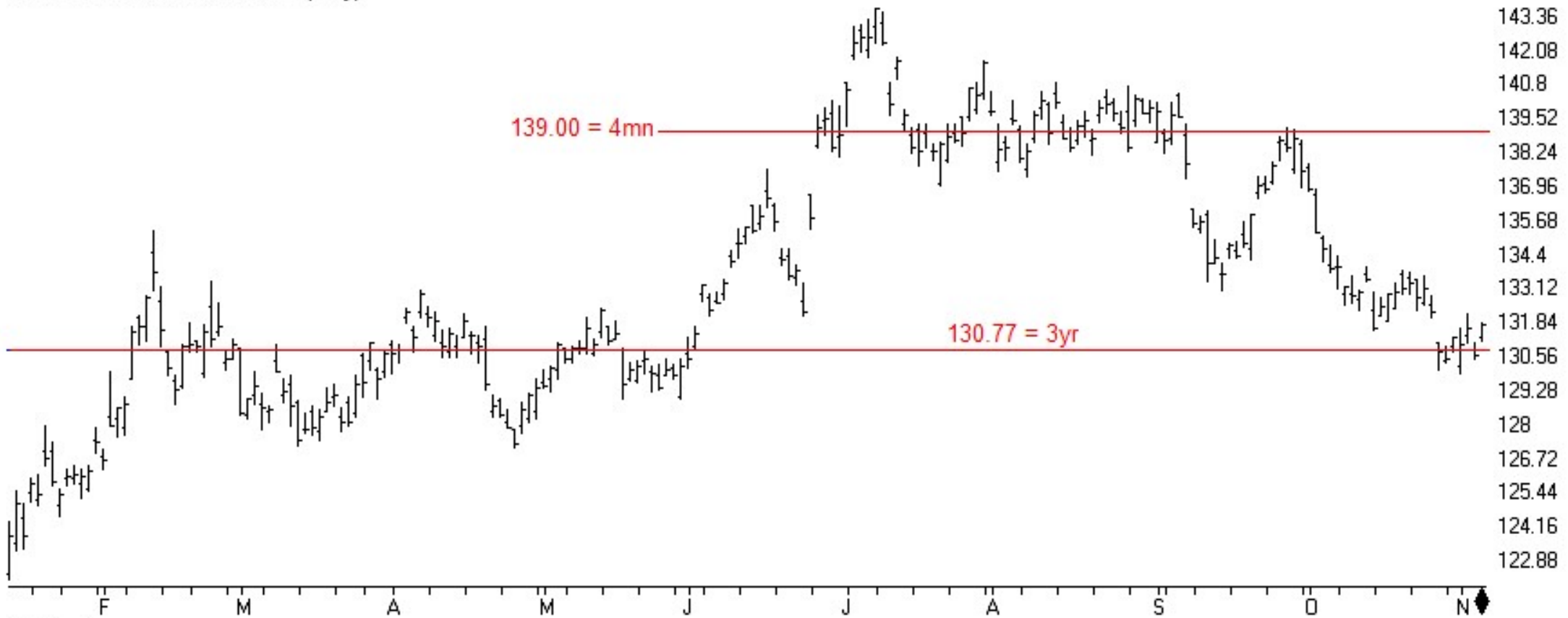
SP500 Index (Daily) + Rydex Assets Ratio (CP version)





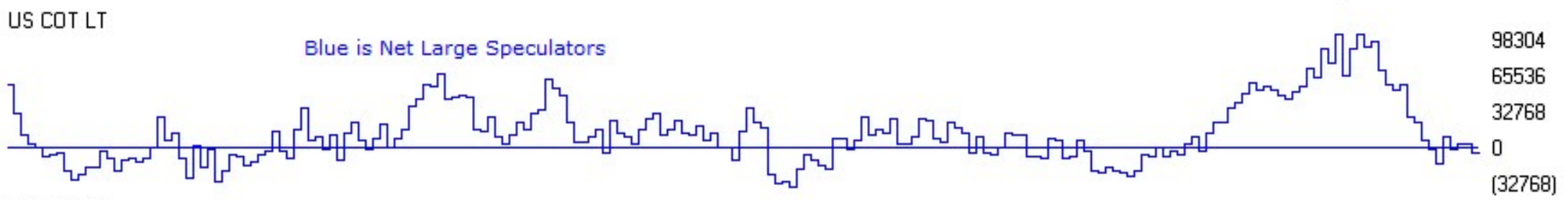
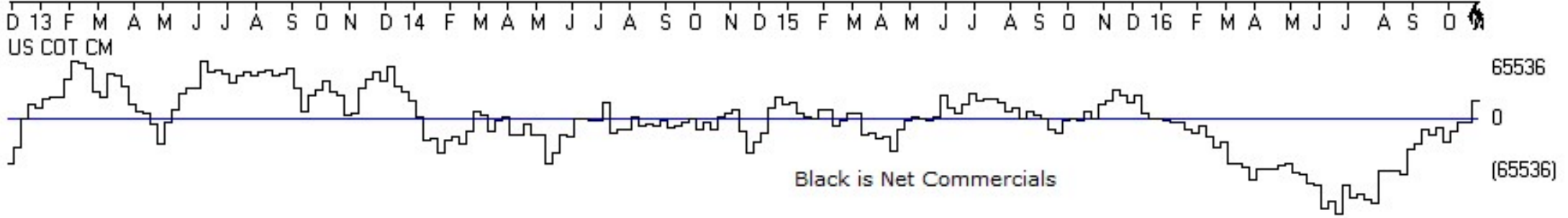
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

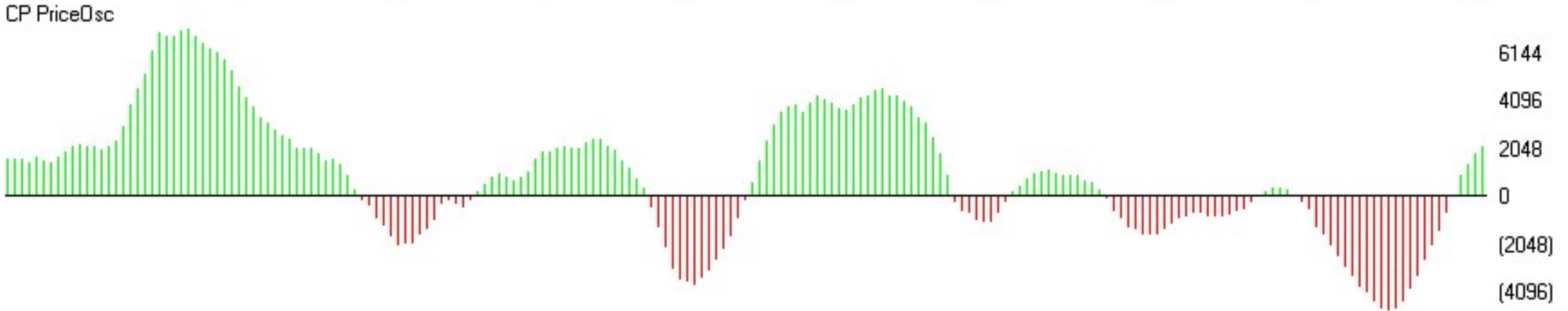
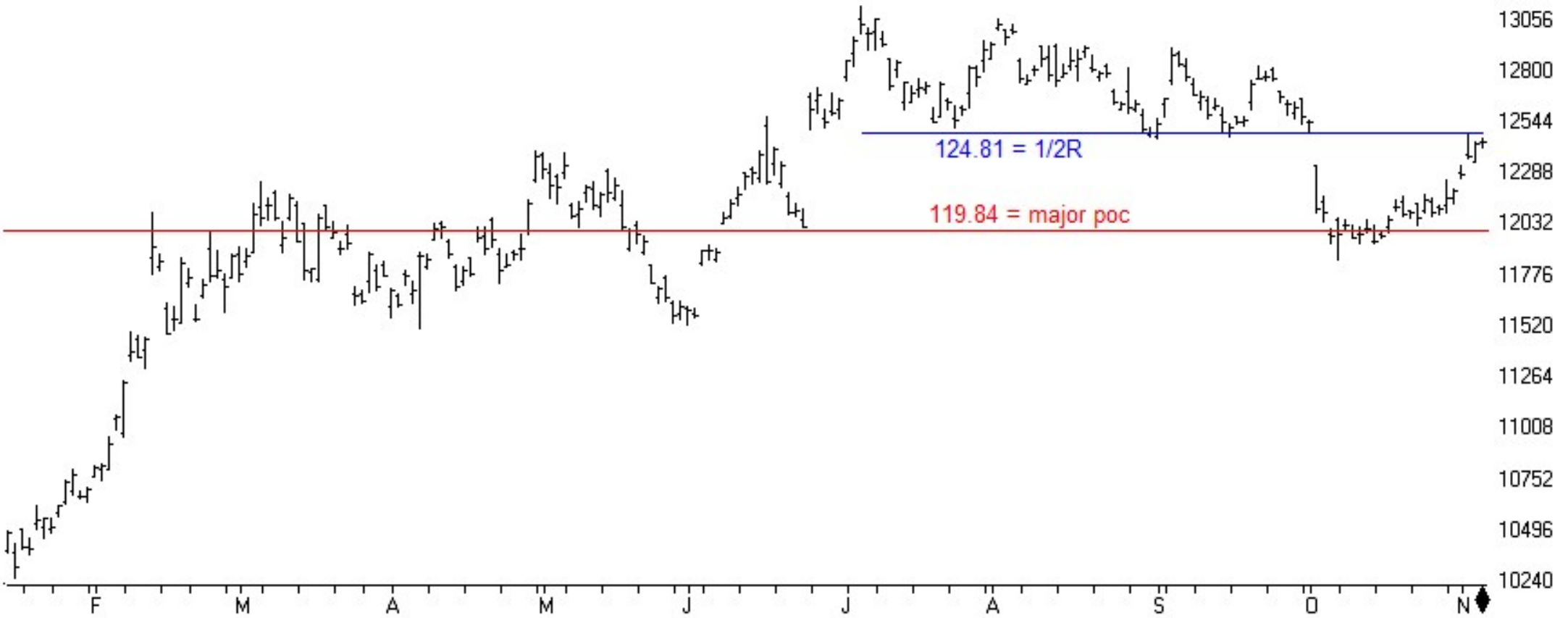


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/01/16	100.0	100.0	0.0	8.2	0.0	62.4	0.0	41.2	100.0
10/25/16	100.0	100.0	15.2	15.5	2.1	69.8	16.3	43.2	68.4

T-Bonds	CM Net	LT Net	ST Net
11/01/16	22024	-4155	-17869
10/25/16	-5403	4461	942



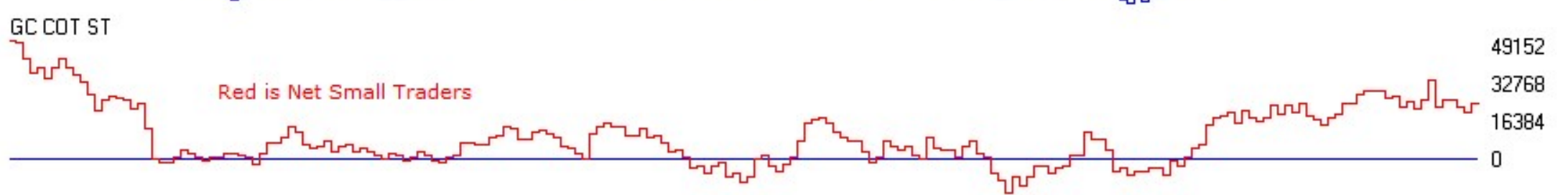
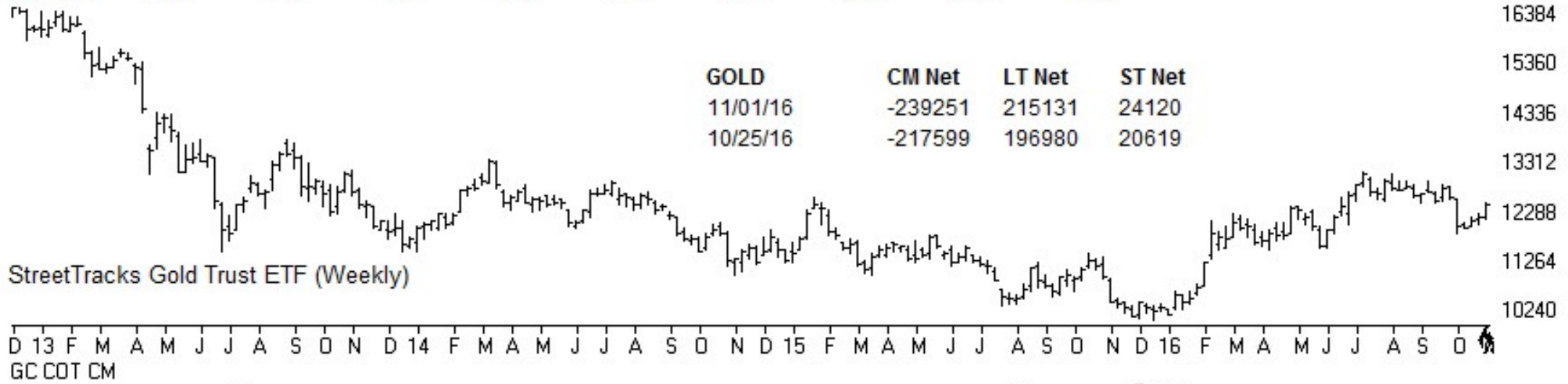
TSR Time Support/Resistance  
STREETTRACKS GOLD TRUST ETF (Daily)



# Gold

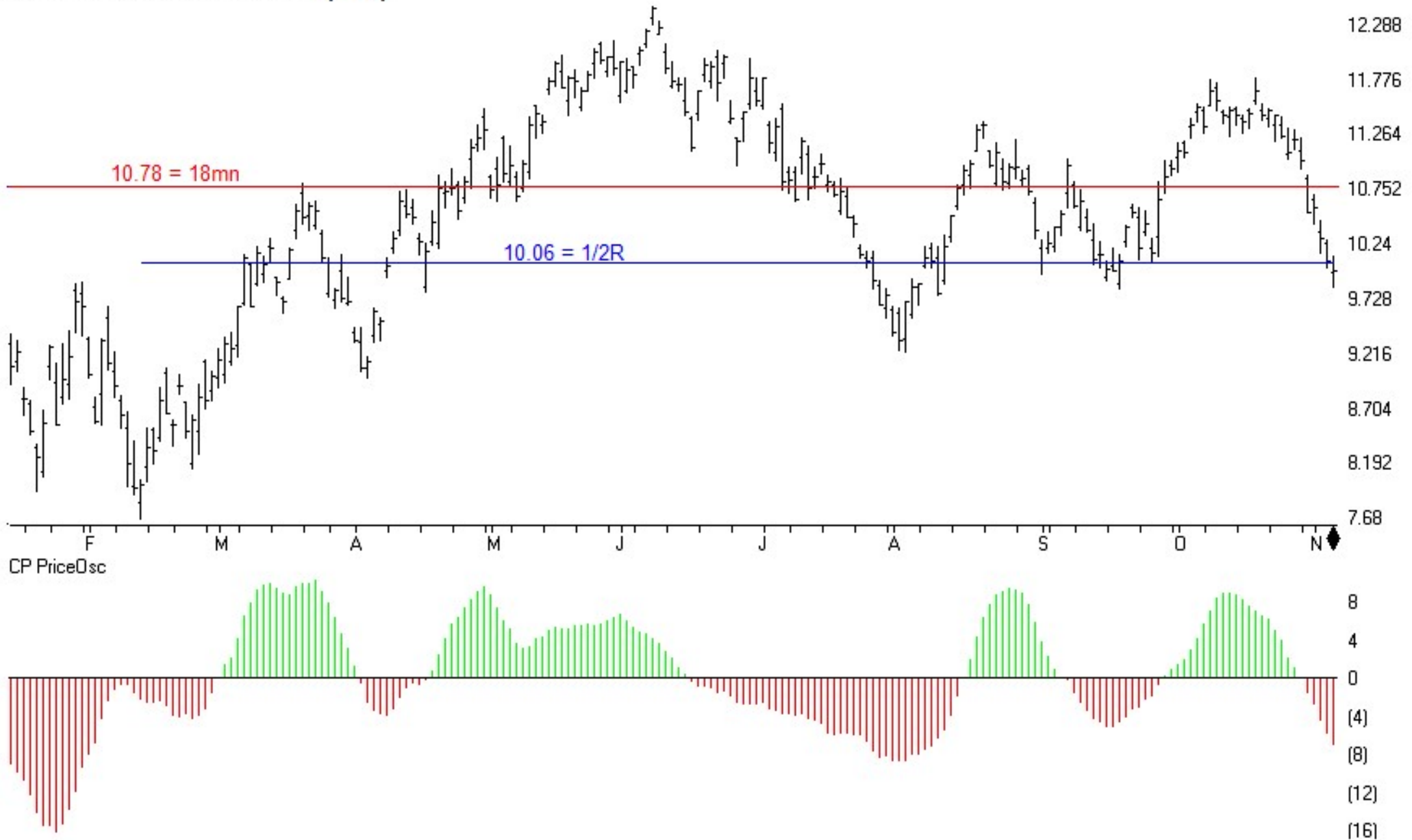


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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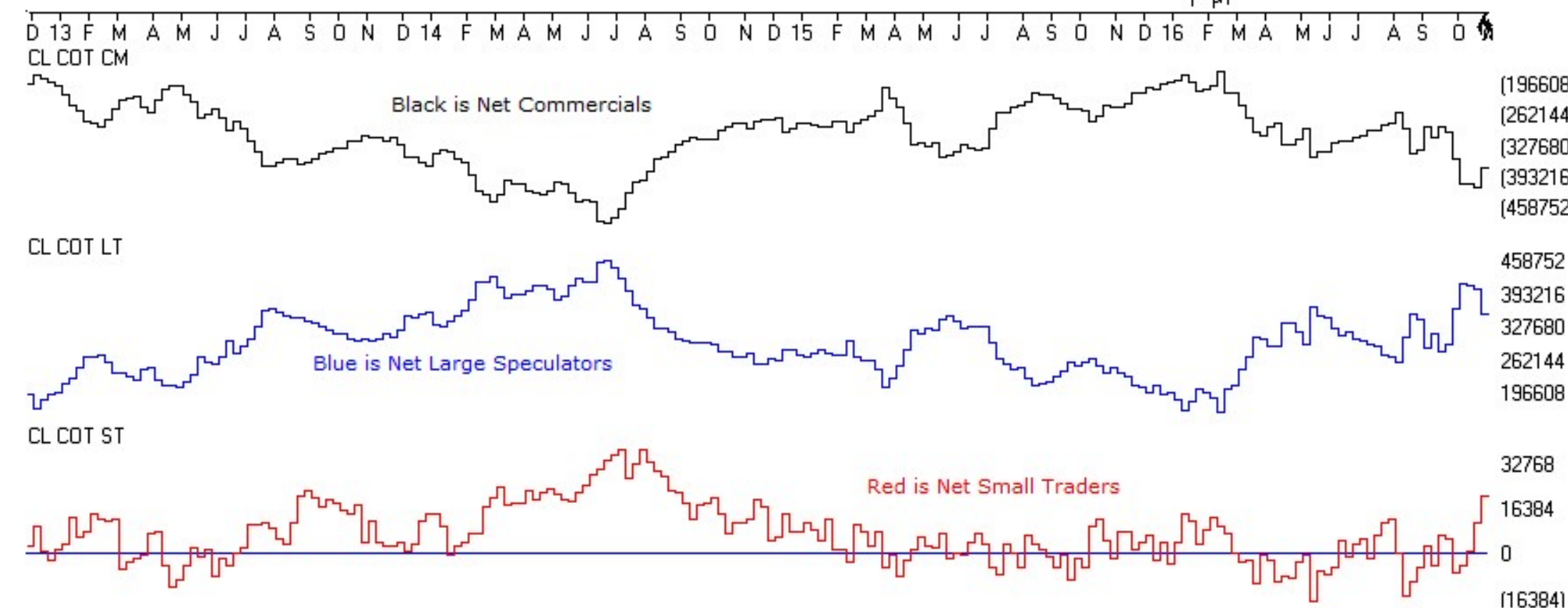
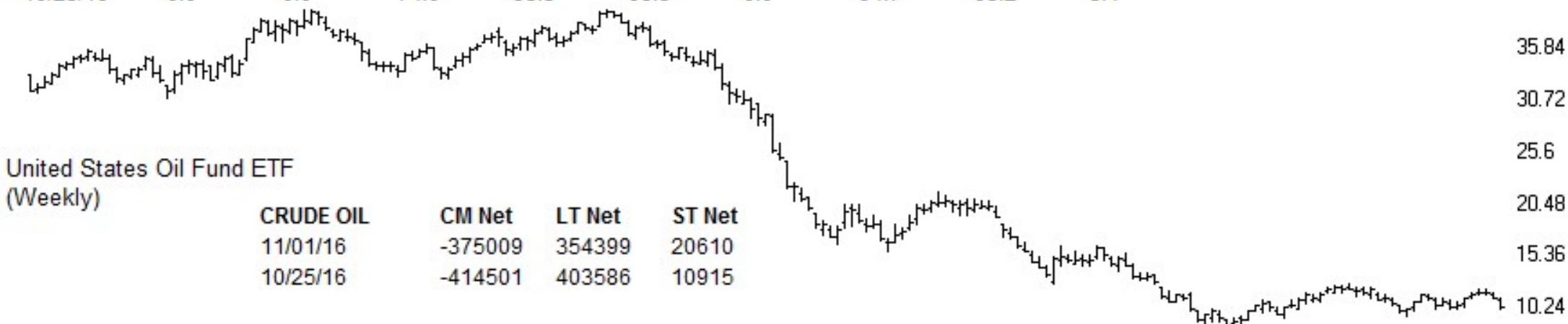


TSR Time Support/Resistance

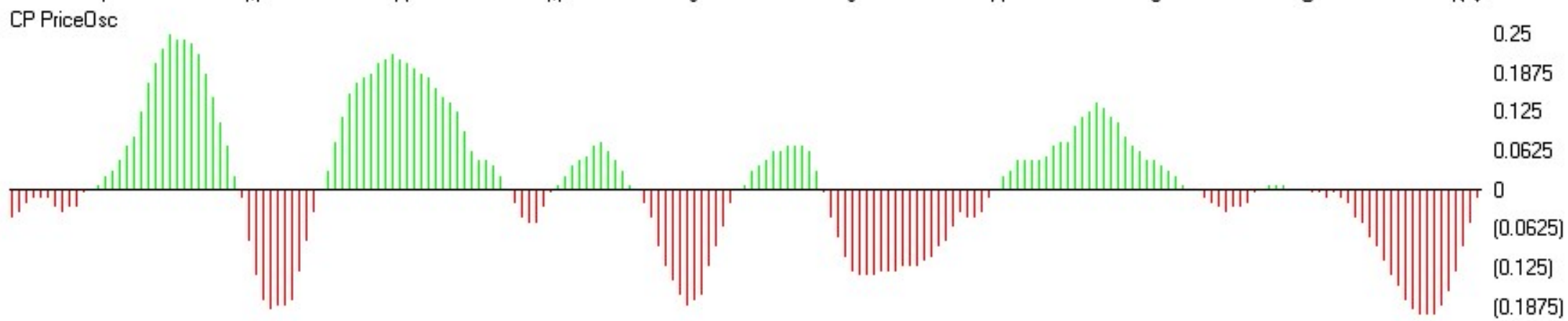
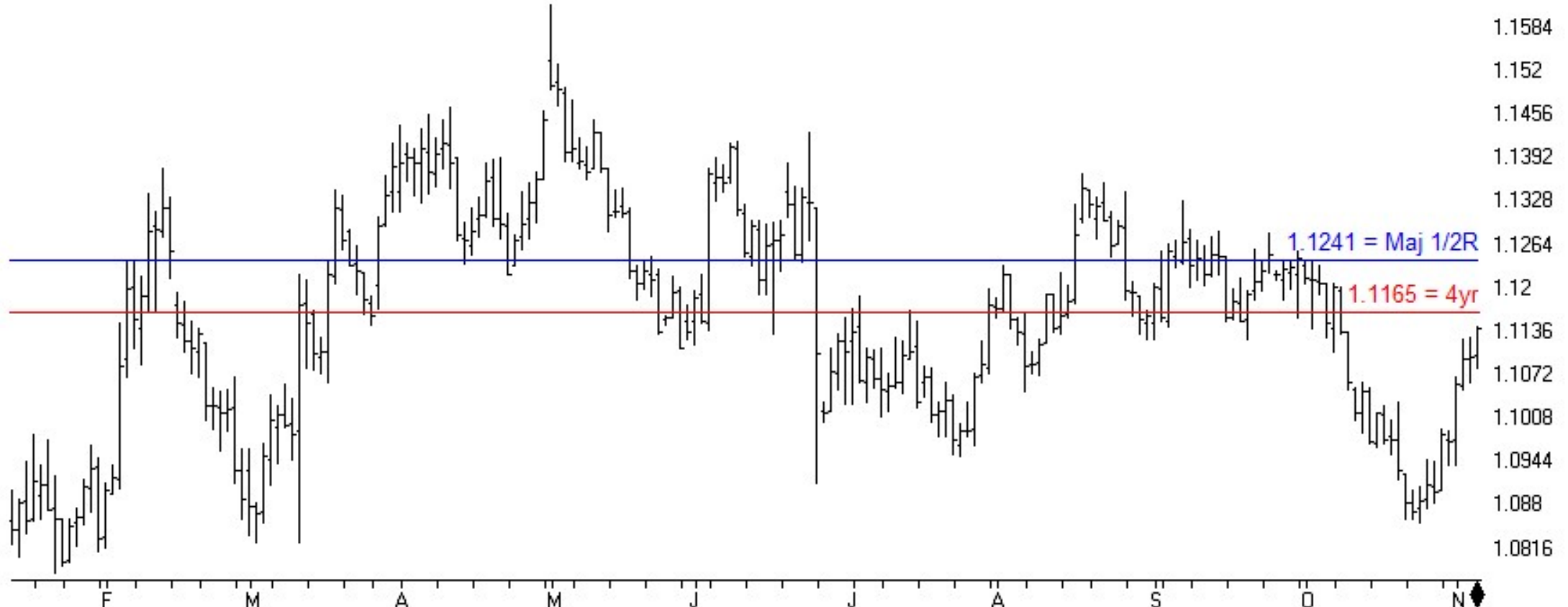
43 UNITED STATES OIL FUND (Daily) (USO)



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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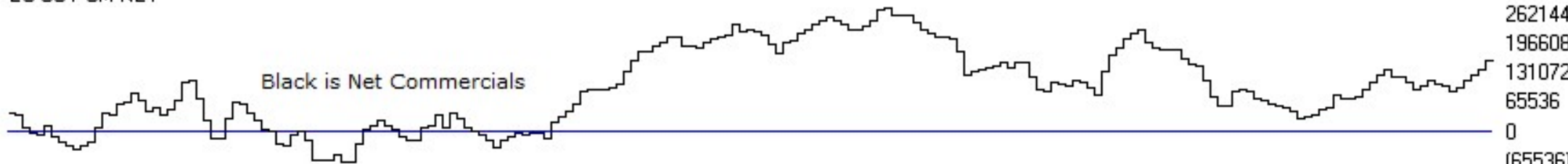
TSR Time Support/Resistance  
51 EURUSD (Daily)



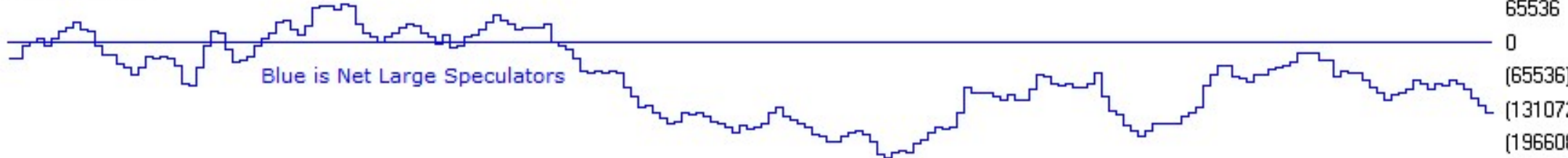
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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10/18/16	90.5	52.8	6.6	3.7	82.3	100.0	40.3	12.7	0.0



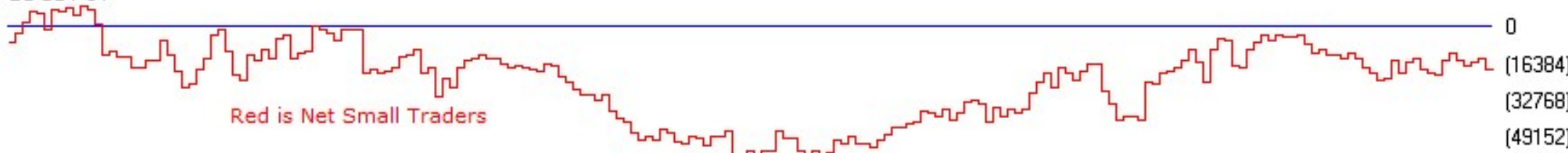
EC COT CM NET



EC COT LT NET



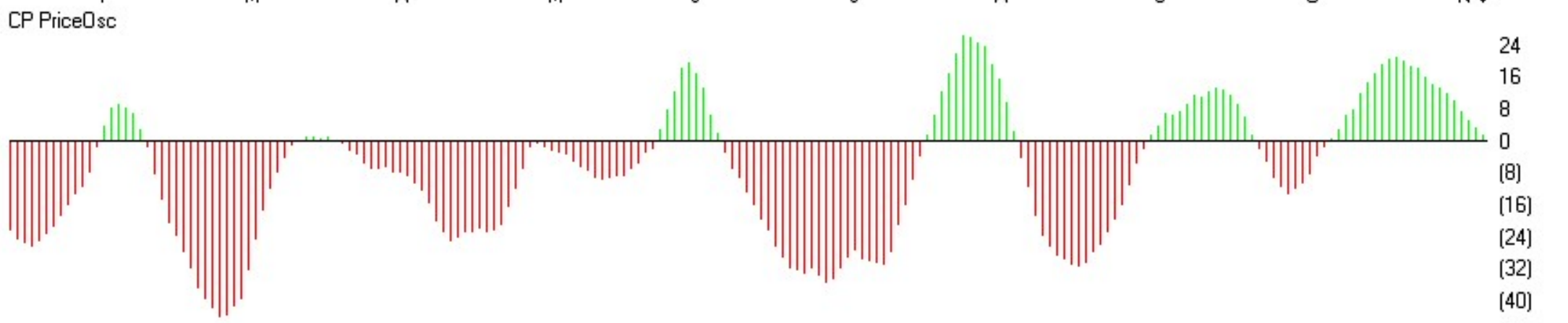
EC COT ST



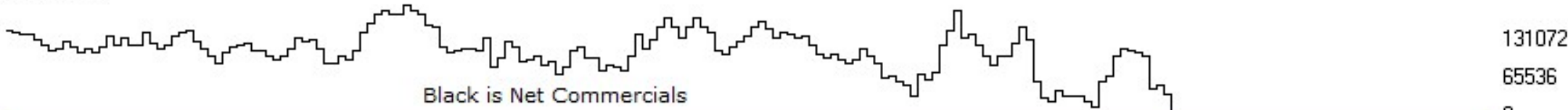
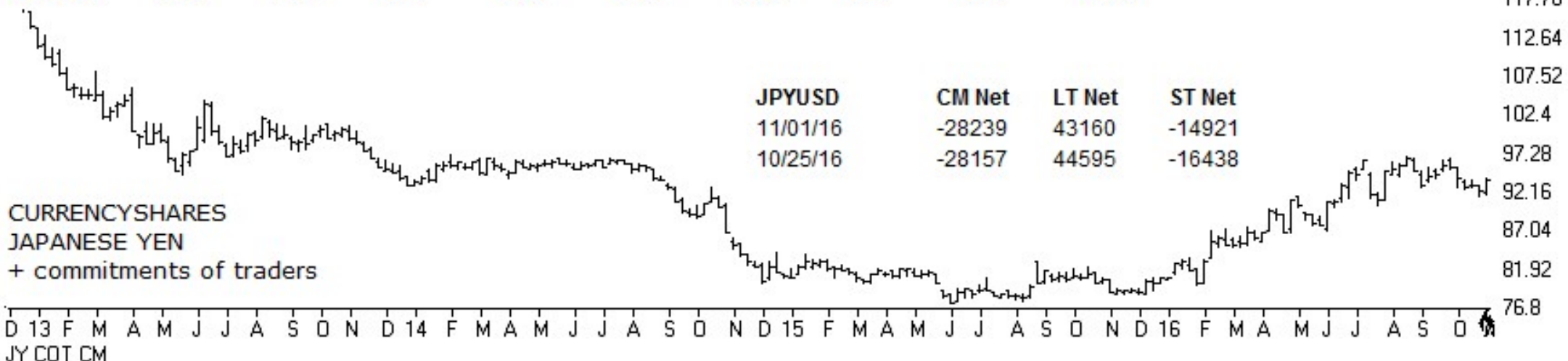




53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/01/16	71.4	55.0	11.5	52.4	54.9	77.0	7.3	0.0	81.7
10/25/16	71.8	49.3	0.0	55.1	59.1	79.2	0.0	0.0	100.0



# ChartProfit

<http://www.chartprofitwebcast.com>