

ChartProfit

Charts to Friday 7th October 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 10/07

	-5	-4	-3	-2	↓
NYSE	42	34	51	51	44
NasDaq	52	52	63	58	53
SP500	35	32	49	51	44
ND100	41	46	57	60	59
R2000	50	46	61	57	48

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

10/07: AAll (public poll). Bulls% was higher at 28.8% (from 24%). Bears% was lower at 27.9, down sharply from previous week's 37.1%.

10/07: Investors Intelligence. Bulls% was higher at 46.7%. Six weeks ago Bulls% reached 56.7% which was the highest since May last year. Bear% was lower at 22.8% - seven weeks ago Bears% fell to 20.0% which was a twelve month low. Five weeks ago the 4wk ma of nett (Bulls minus Bears - black line) reached 35.35 which was the highest since May last year.

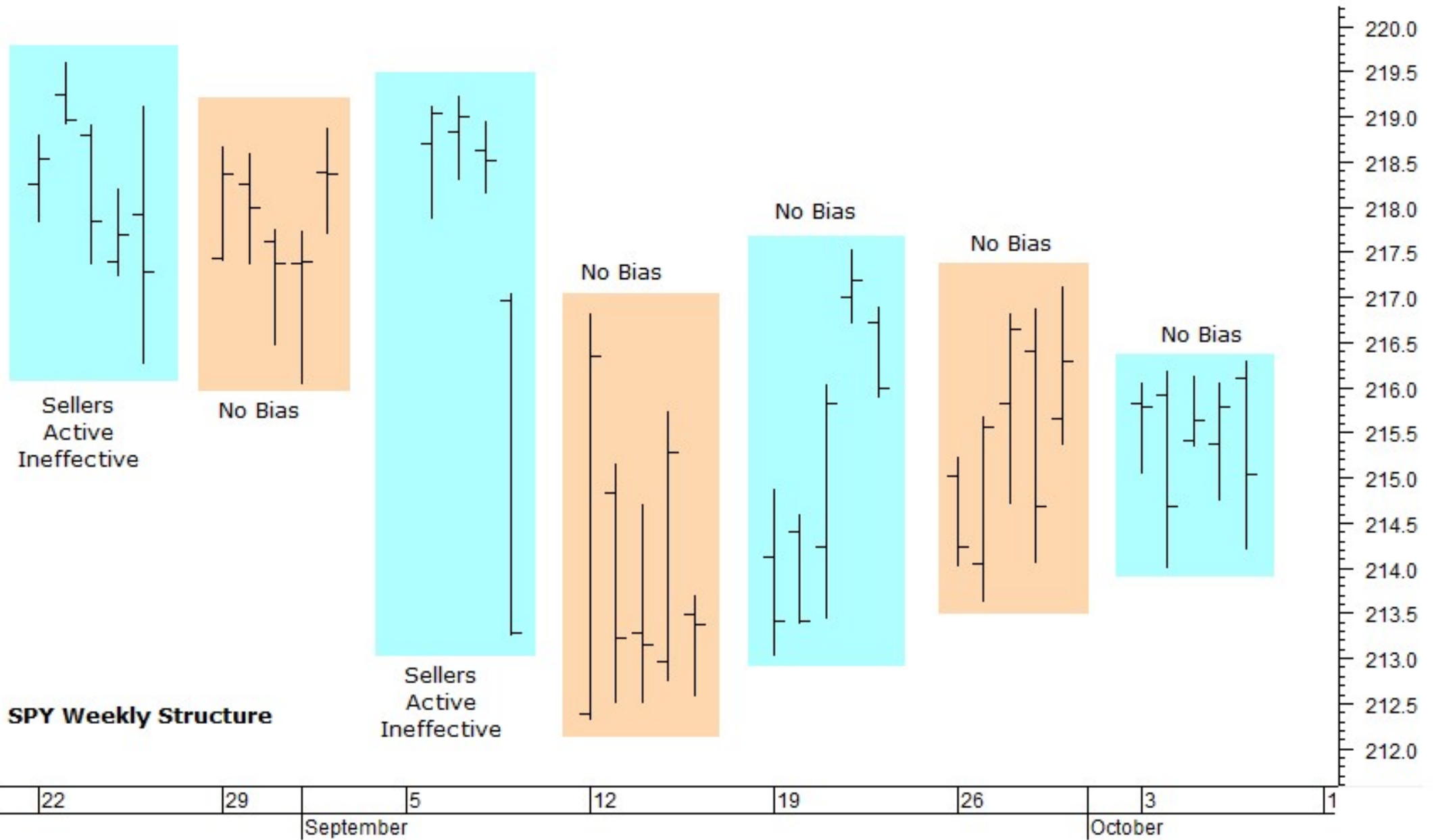
10/07: Market Vane (advisers) poll was unchanged at 60. Six weeks ago the number reached 64 which was the highest number since November.

10/07: NAAIM exposure index. Was lower at 78.49.

Mutual Fund Flow:

10/07: My version of the Rydex Assets Ratio ended the week at 6.81. The ratio reached 7.9 on 08/26, a seven month high.

10/07: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$9.1 Billion in the week to 5th of October. This takes the 4wk flow down to -26.28 Billion which is extreme and the lowest since w/e 29th Jan.



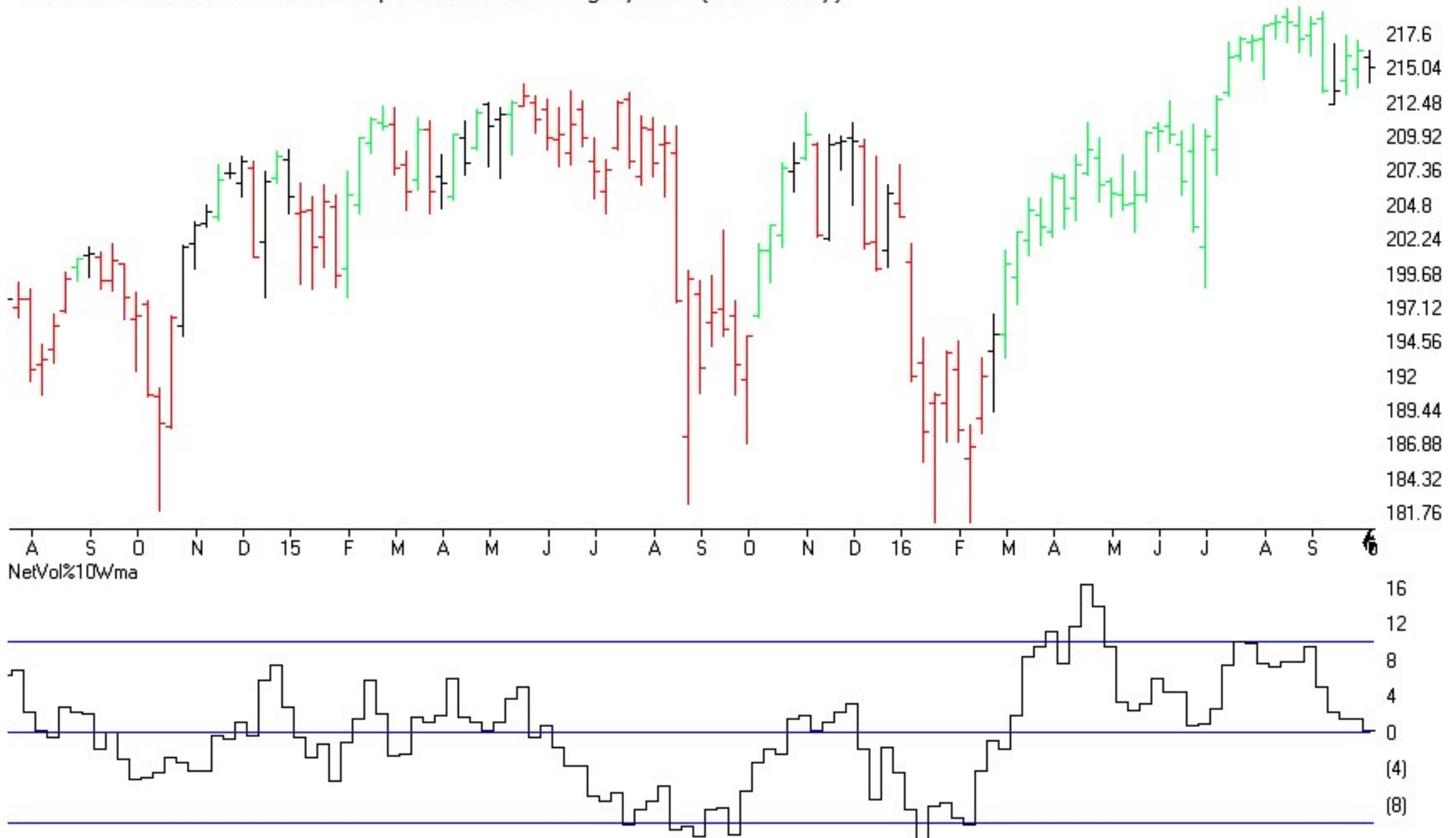
SPY Weekly Structure

Commitments of Traders

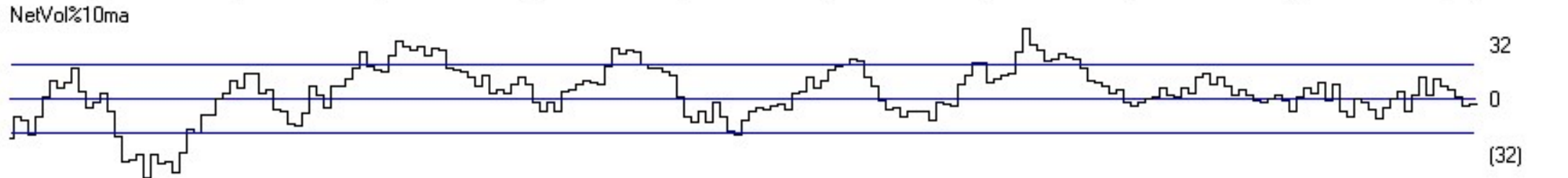
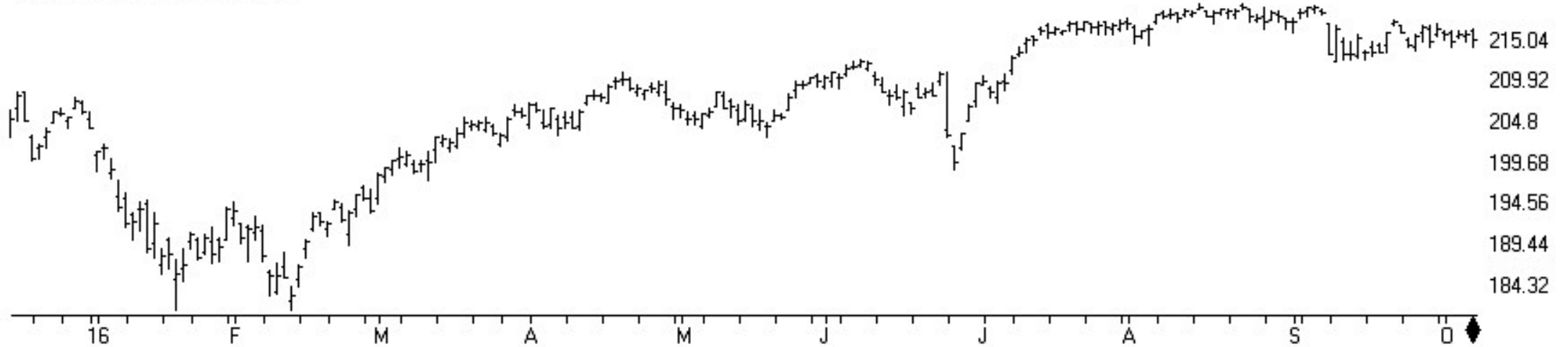
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	87.3	71.8	7.6	13.6	14.4	81.8	18.0	38.8	89.8
09/27/16	60.6	44.1	39.0	38.6	28.8	42.5	43.7	69.8	69.6
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	54.7	22	26.7	40.7	58	75.7	55.1	72.9	60.2
09/27/16	20.3	29	92.9	79.8	78.4	18	39.3	42	54.2
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	0.0	49.5	74.7	94.8	46.4	13.5	35.5	30.0	33.2
09/27/16	58.5	97.5	61.5	30.2	25.6	55.3	75.6	48.2	8.7
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	84.0	100.0	44.7	20.5	8.0	67.0	68.7	47.8	13.5
09/27/16	100.0	96.3	0.0	0.0	0.0	100.0	85.5	76.0	28.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	88.7	33.3	0.0	0.0	52.7	100.0	100.0	100.0	28.0
09/27/16	78.7	50.2	0.0	11.7	44.3	100.0	87.5	85.9	31.1
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	31.0	3.7	17.5	94.4	100.0	61.4	0.0	0.0	97.2
09/27/16	23.0	0.0	37.8	94.8	100.0	37.8	10.4	36.3	100.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	64.5	29.7	8.5	33.7	74.7	91.6	44.0	47.8	72.8
09/27/16	55.7	23.7	12.2	40.3	77.2	90.3	60.9	53.8	52.9
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	55.8	8.4	51.0	41.6	71.7	52.7	70.2	81.9	23.6
09/27/16	58.3	15.9	60.3	42.2	45.5	40.5	57.0	83.6	37.8

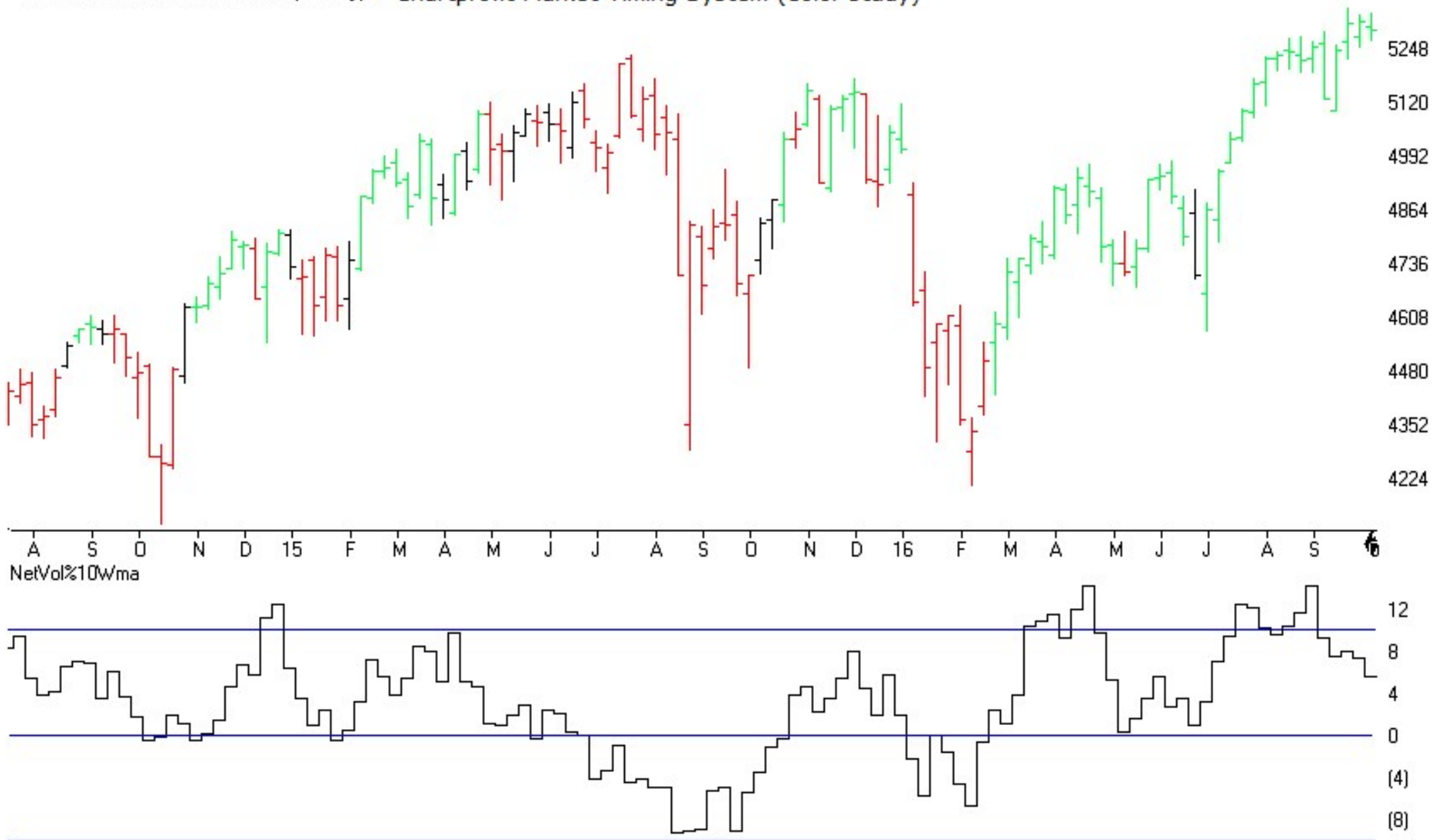
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



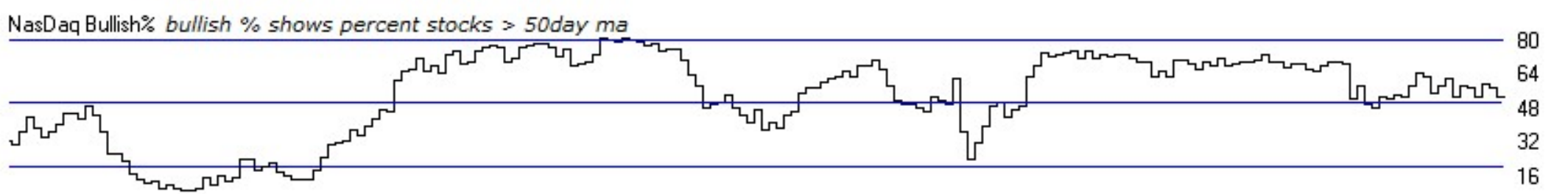
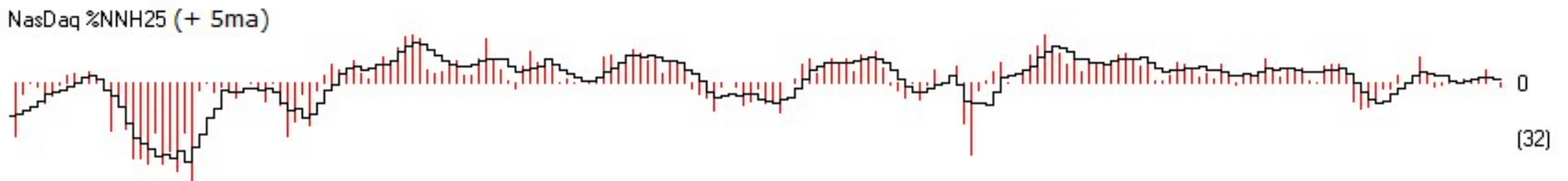
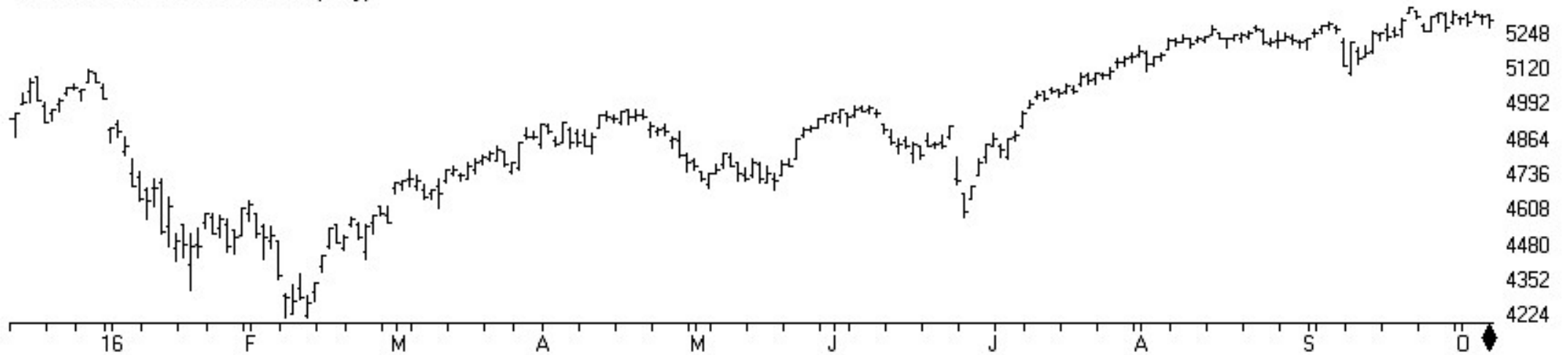
MARKET CHART NYSE (Daily)



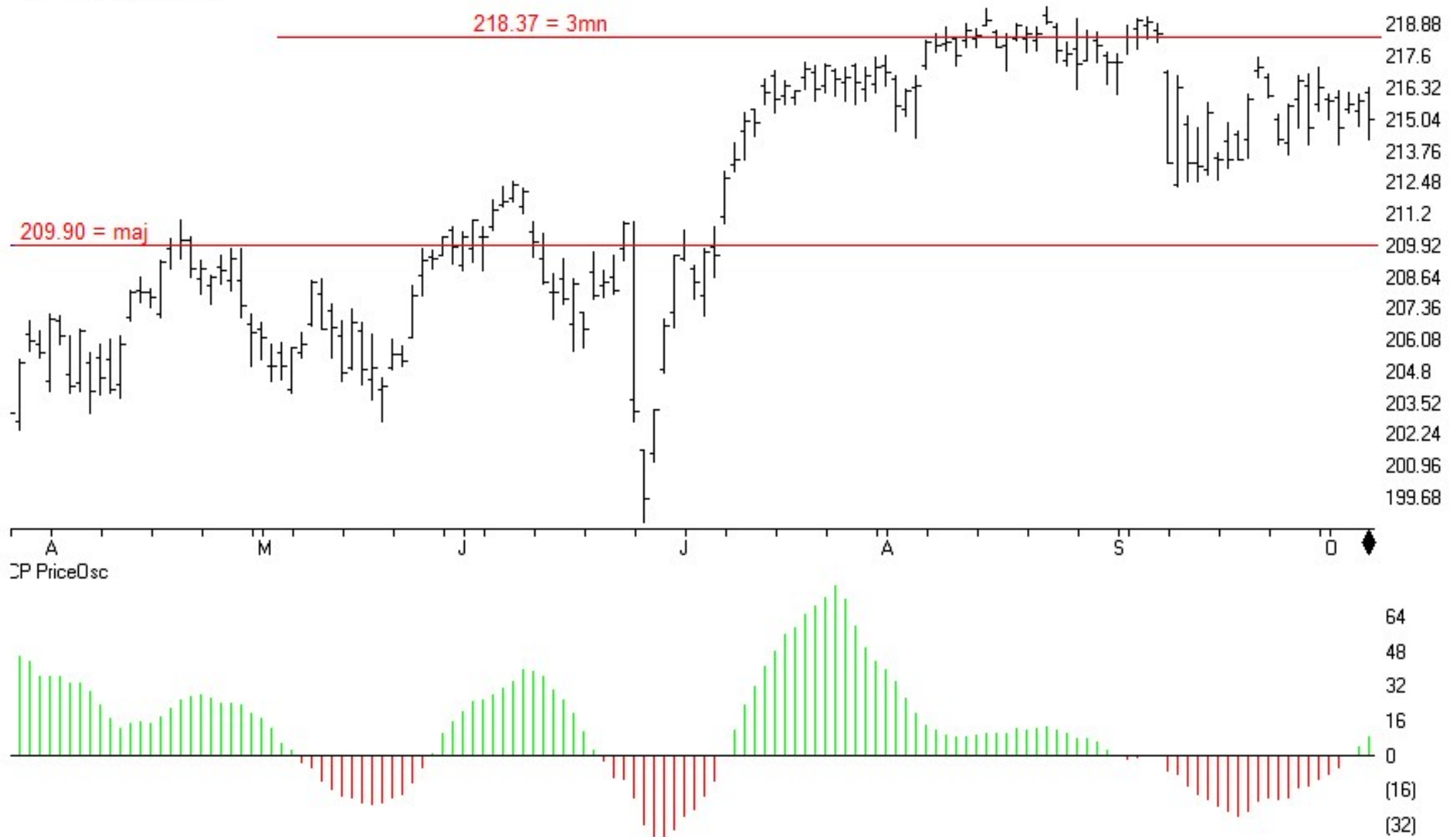
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



MARKET CHART NASDAQ 1800 (Daily)

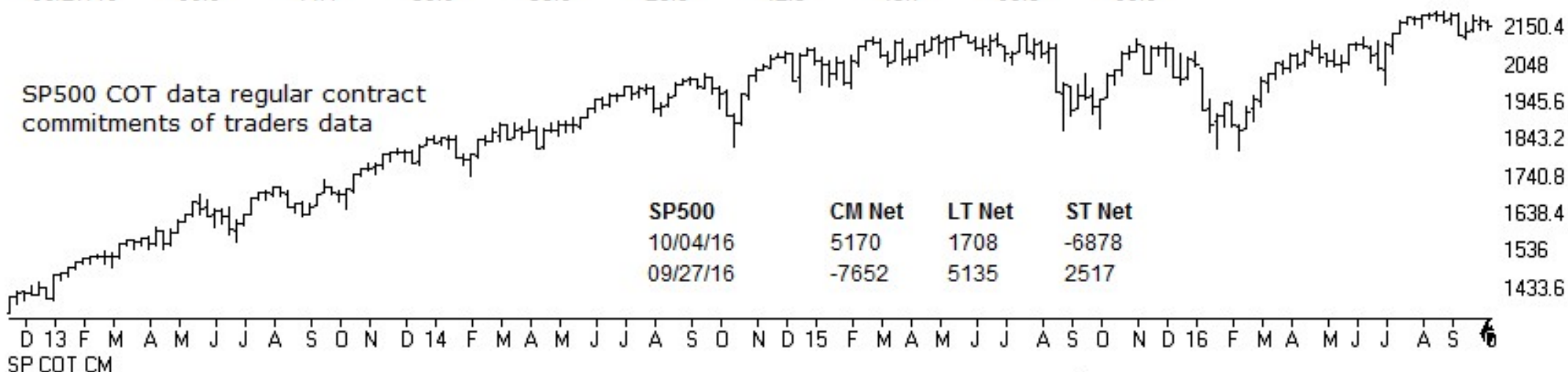


TSR Time Support/Resistance 13 SPY SP500 ETF (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	87.3	71.8	7.6	13.6	14.4	81.8	18.0	38.8	89.8
09/27/16	60.6	44.1	39.0	38.6	28.8	42.5	43.7	69.8	69.6

SP500 COT data regular contract commitments of traders data

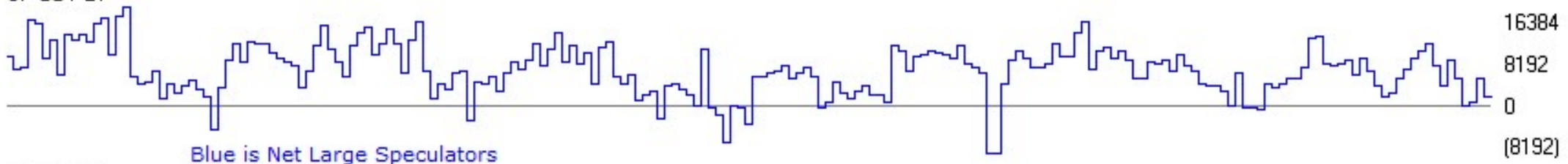


Black is Net Commercials



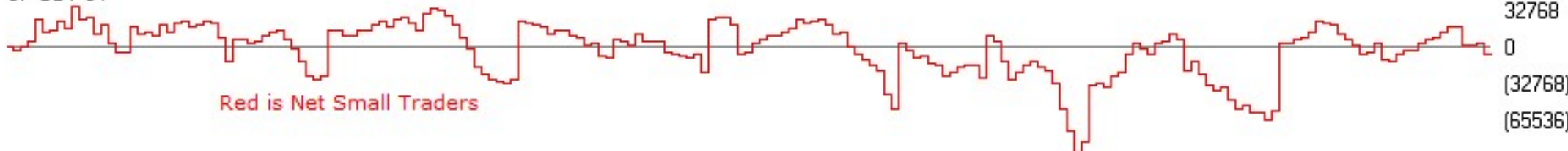
SP COT LT

Blue is Net Large Speculators



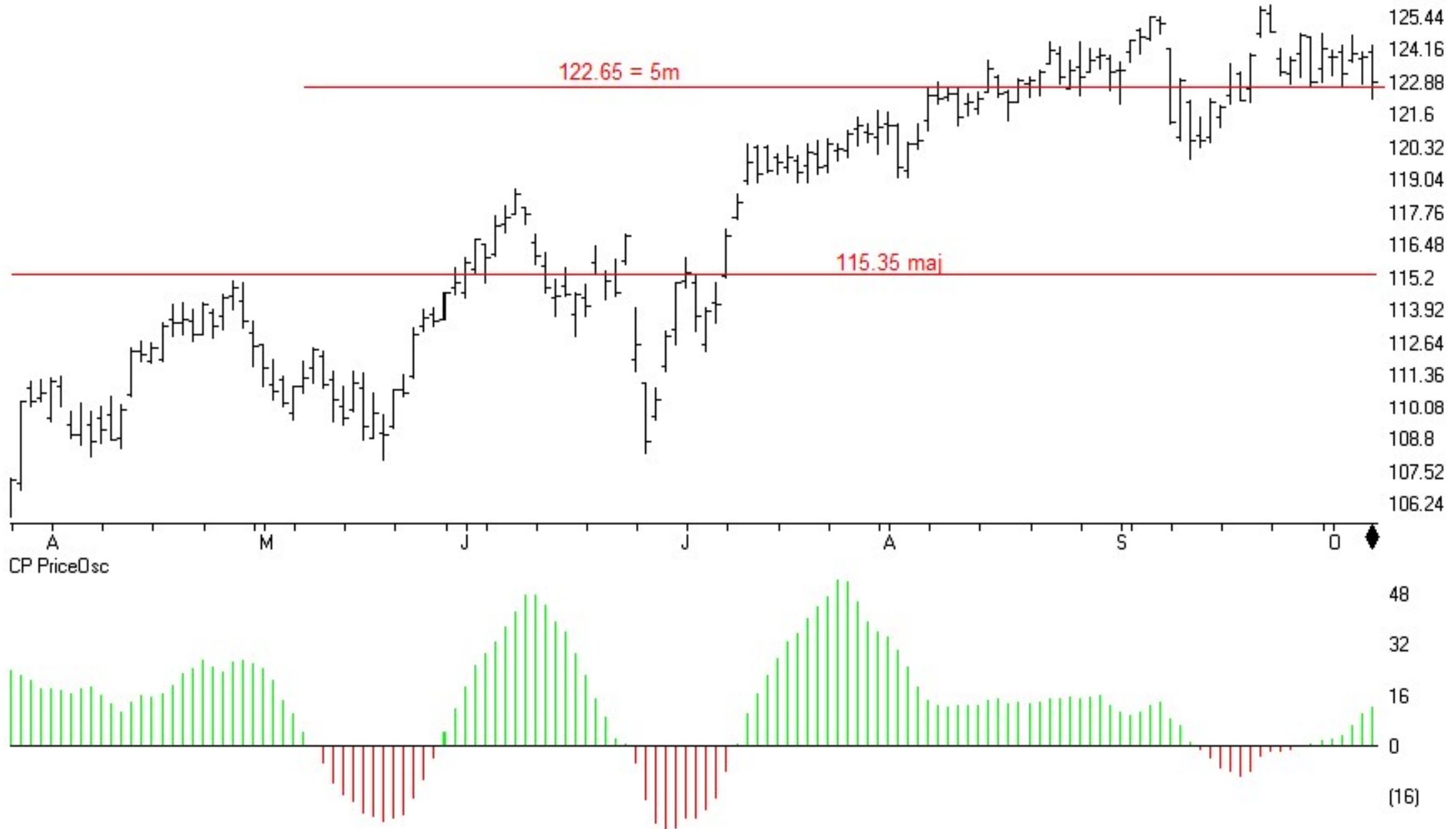
SP COT ST

Red is Net Small Traders

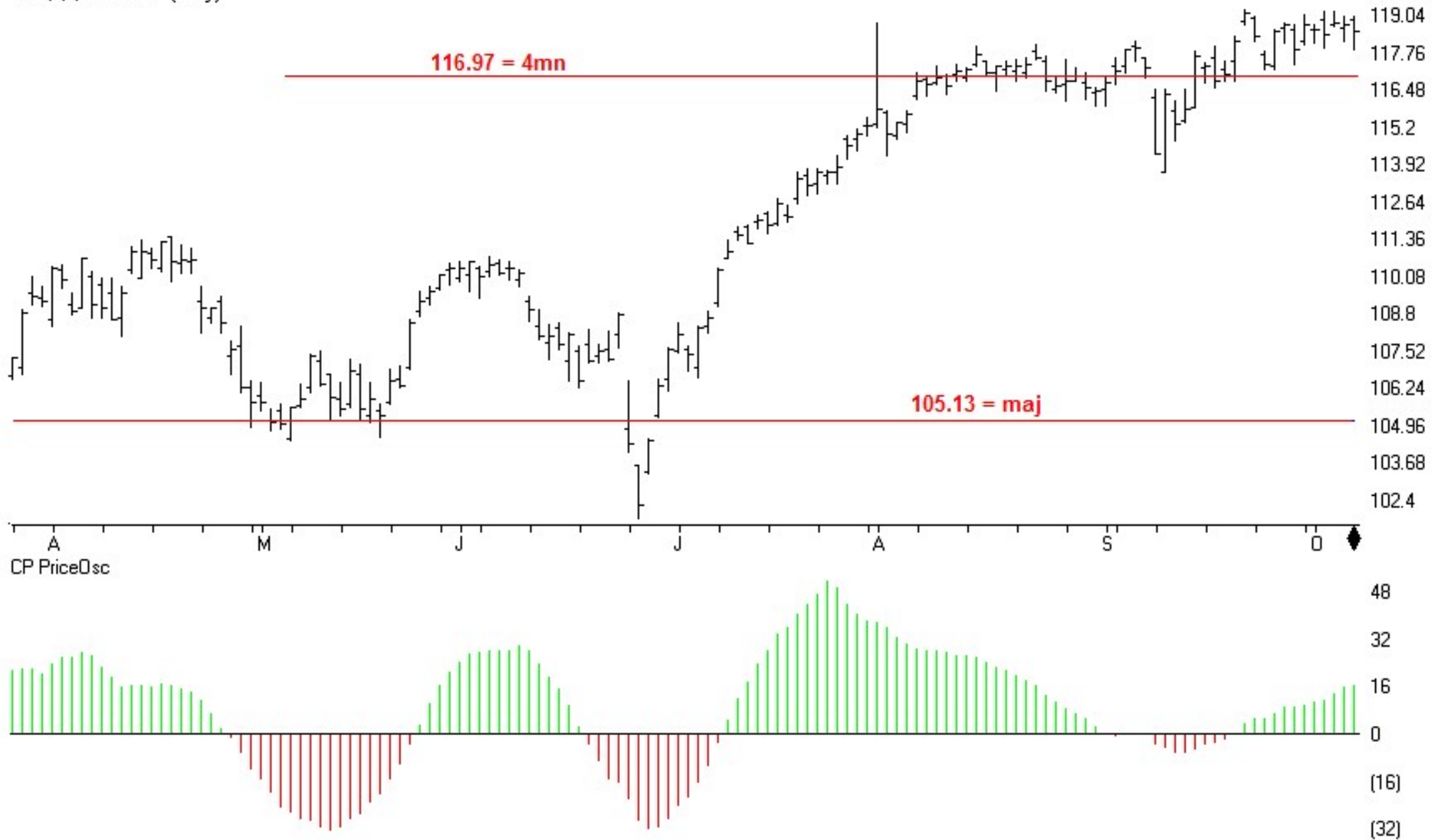


TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

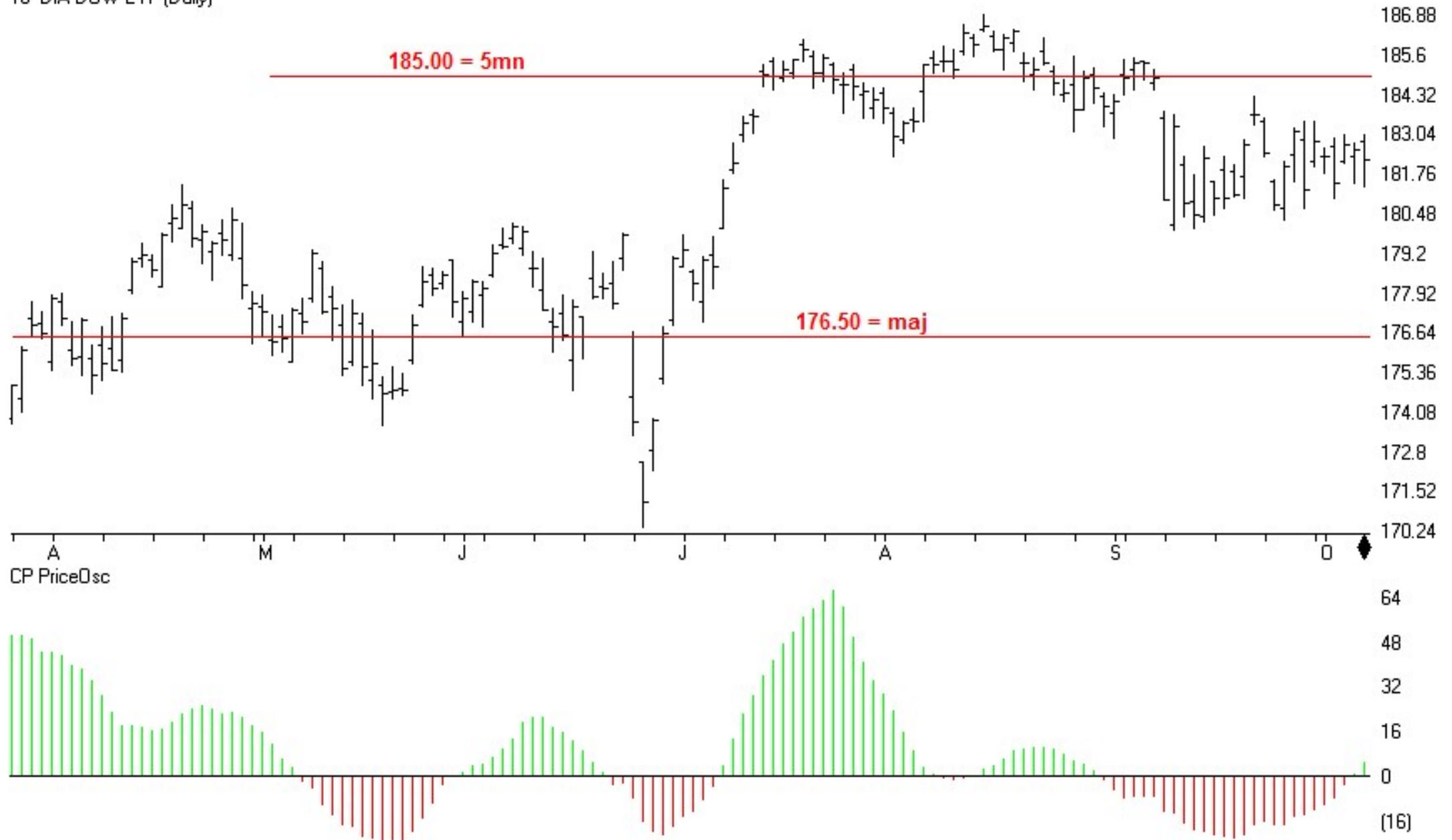


TSR Time Support/Resistance 12 QQQ N100 ETF (Daily)

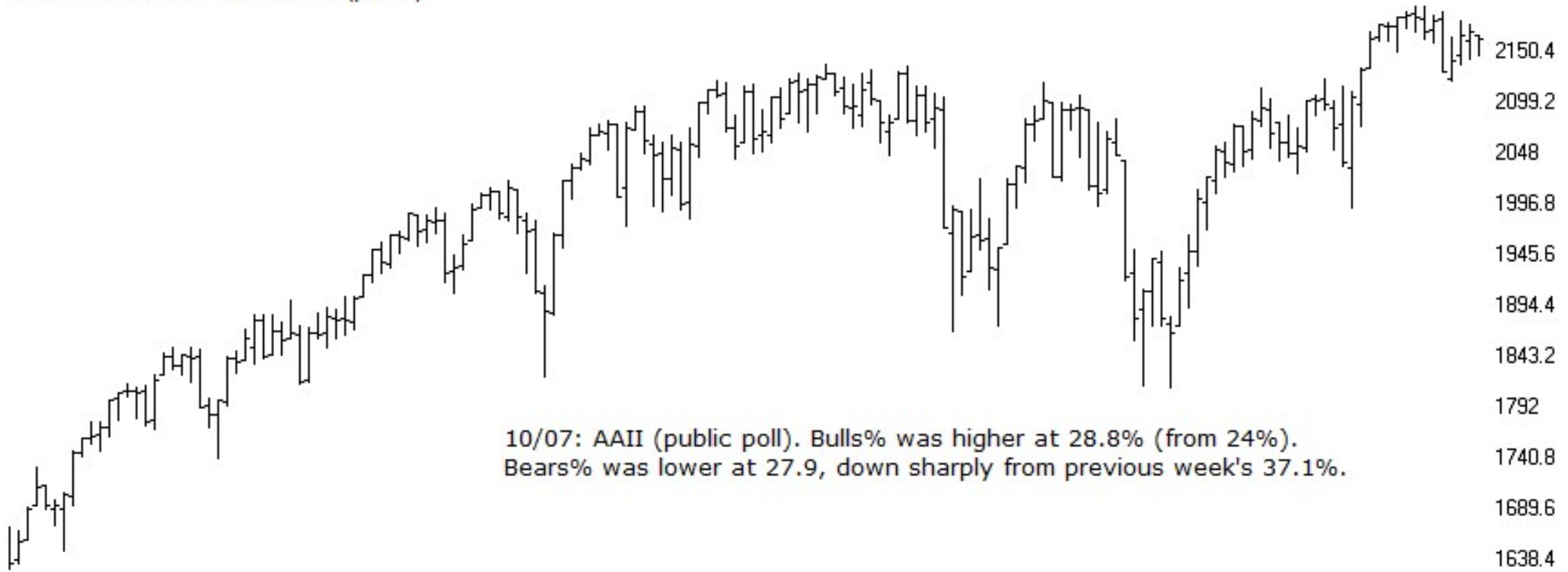


TSR Time Support/Resistance

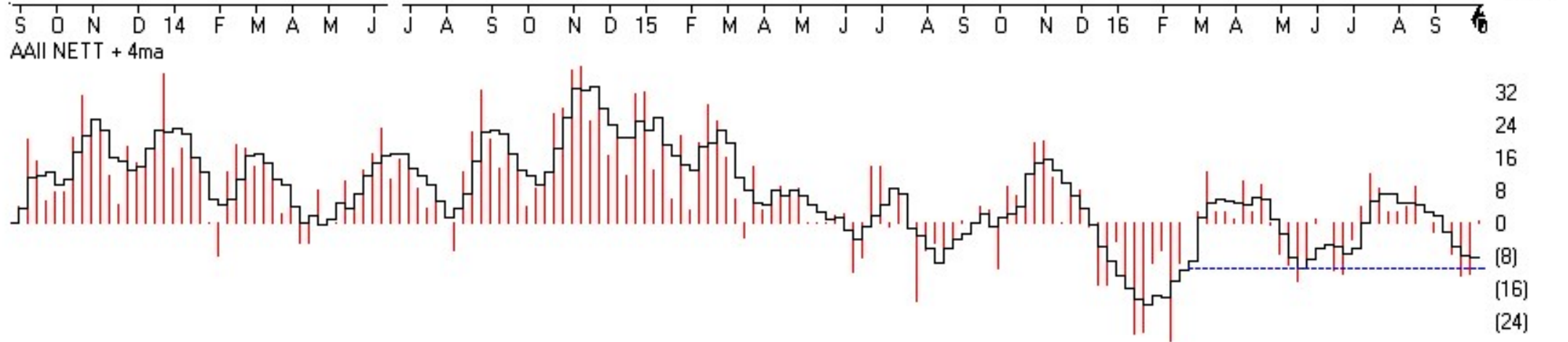
10 DIA DOW ETF (Daily)



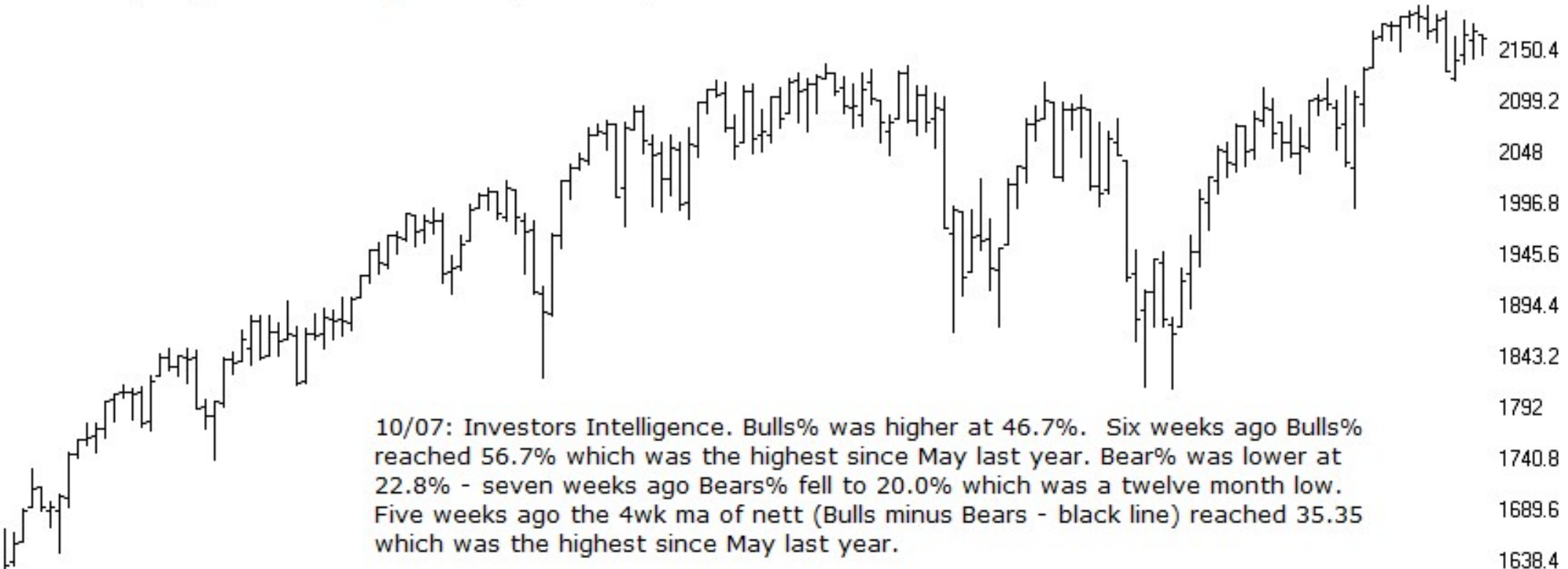
SP500 Index (Weekly) + AAI Poll (public)



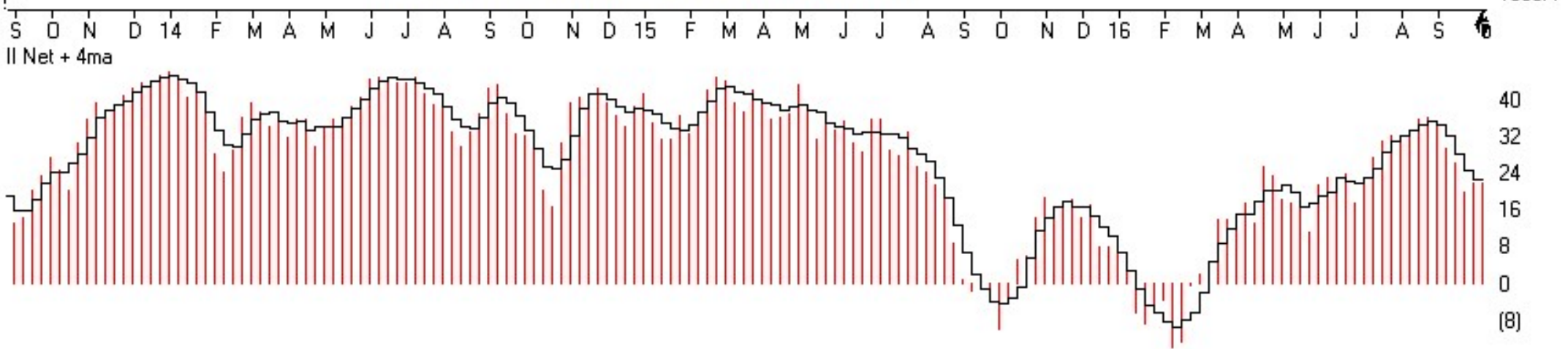
10/07: AAI (public poll). Bulls% was higher at 28.8% (from 24%).
 Bears% was lower at 27.9, down sharply from previous week's 37.1%.



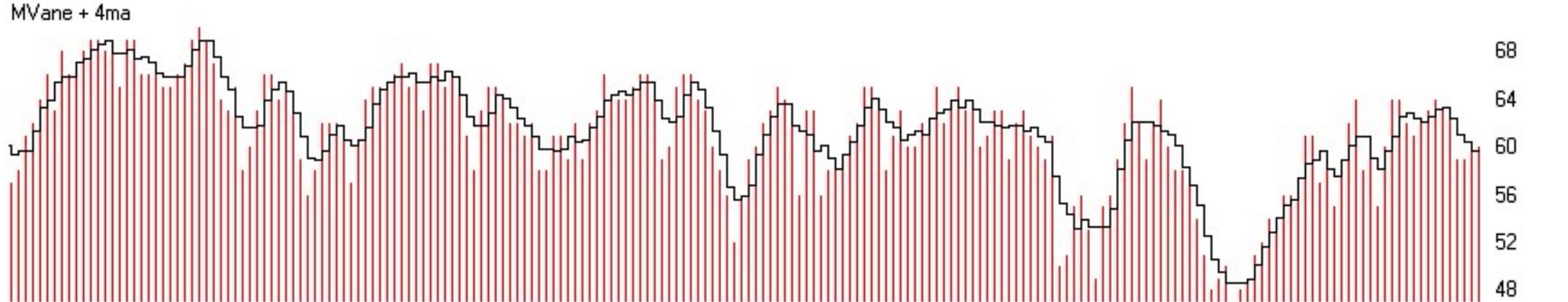
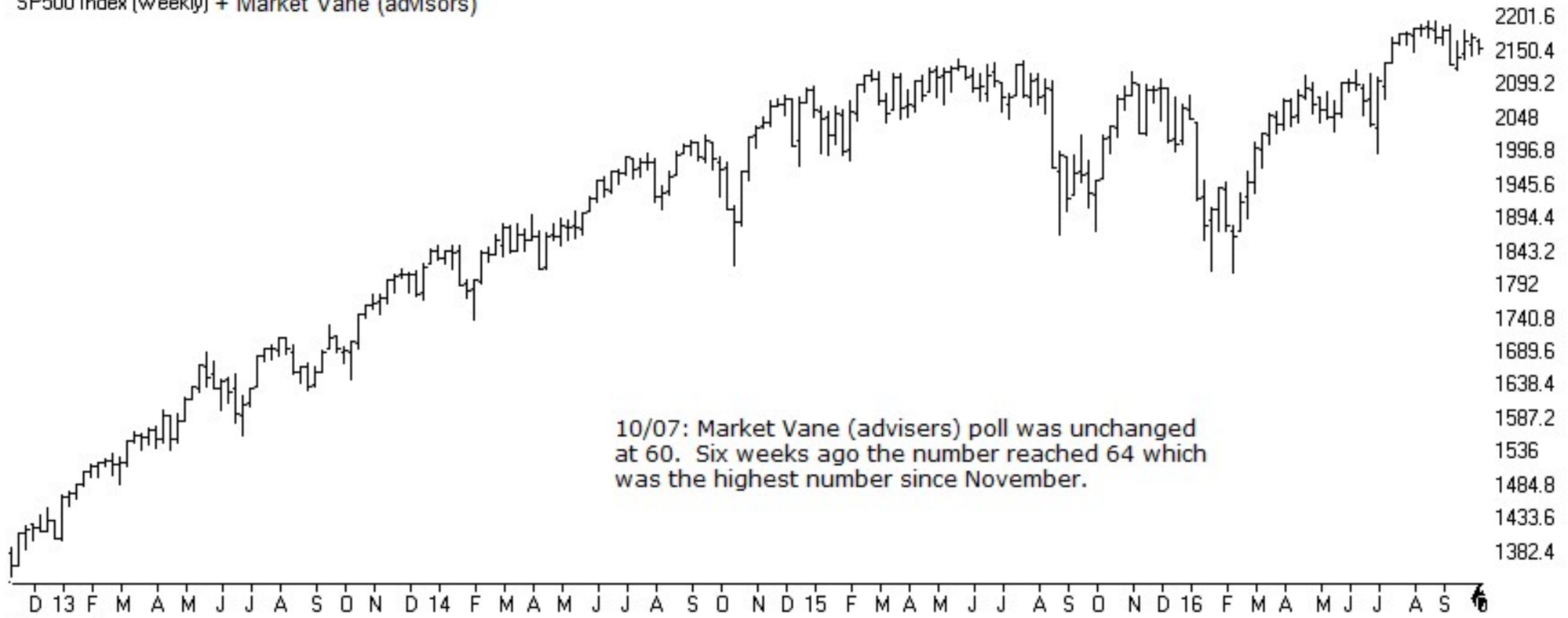
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



10/07: Investors Intelligence. Bulls% was higher at 46.7%. Six weeks ago Bulls% reached 56.7% which was the highest since May last year. Bear% was lower at 22.8% - seven weeks ago Bears% fell to 20.0% which was a twelve month low. Five weeks ago the 4wk ma of nett (Bulls minus Bears - black line) reached 35.35 which was the highest since May last year.

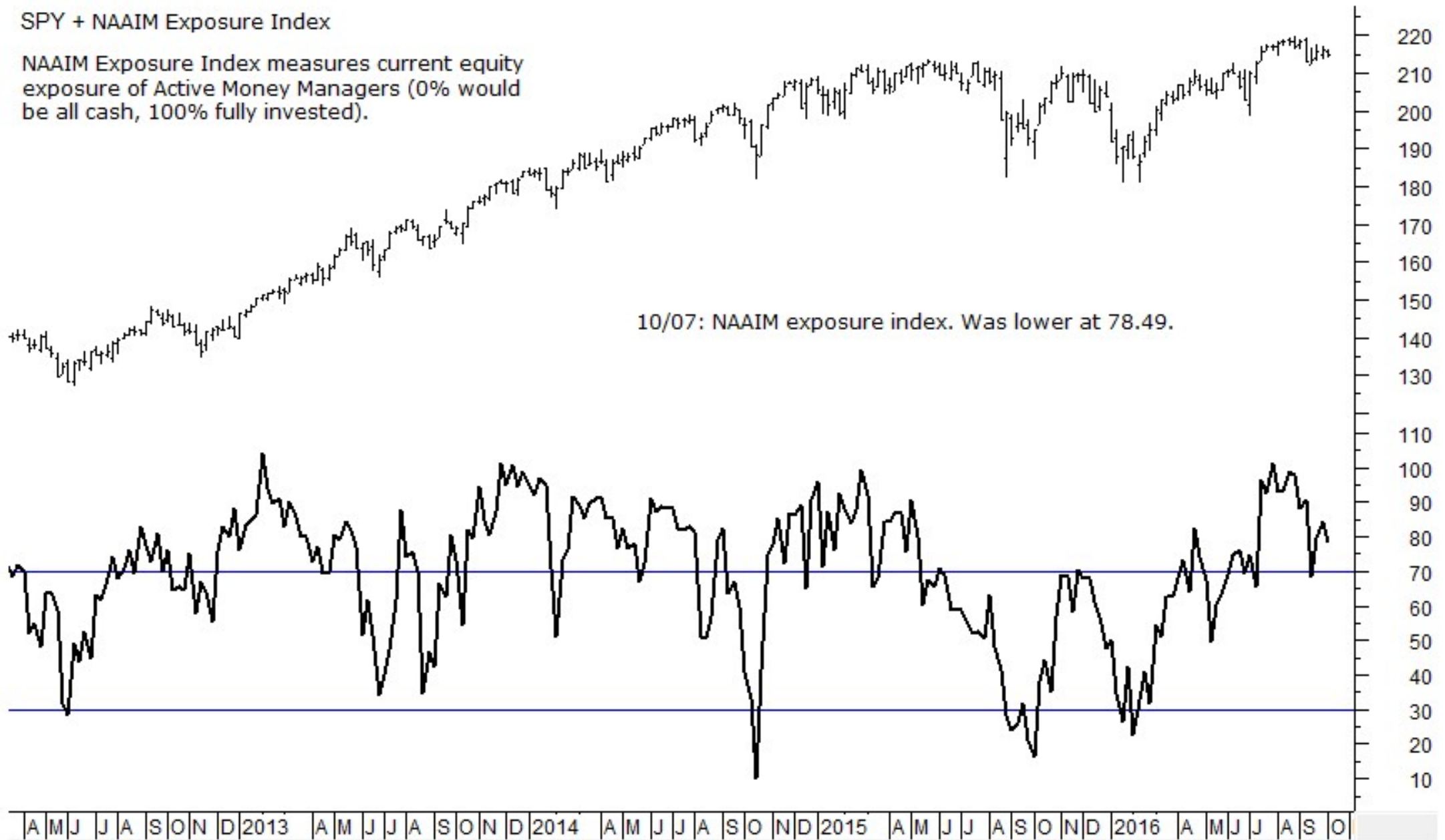


SP500 Index (Weekly) + Market Vane (advisors)

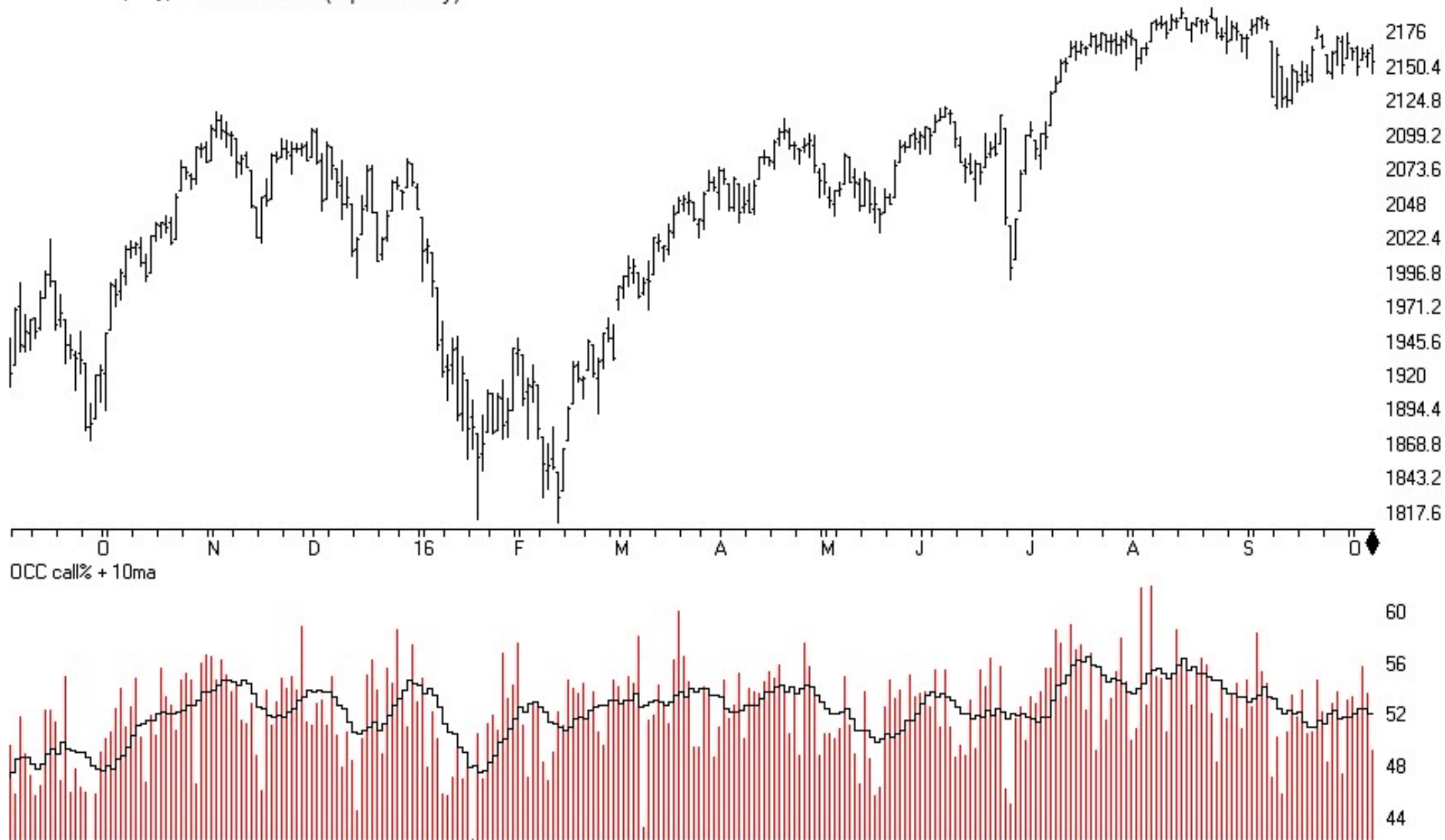


SPY + NAAIM Exposure Index

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

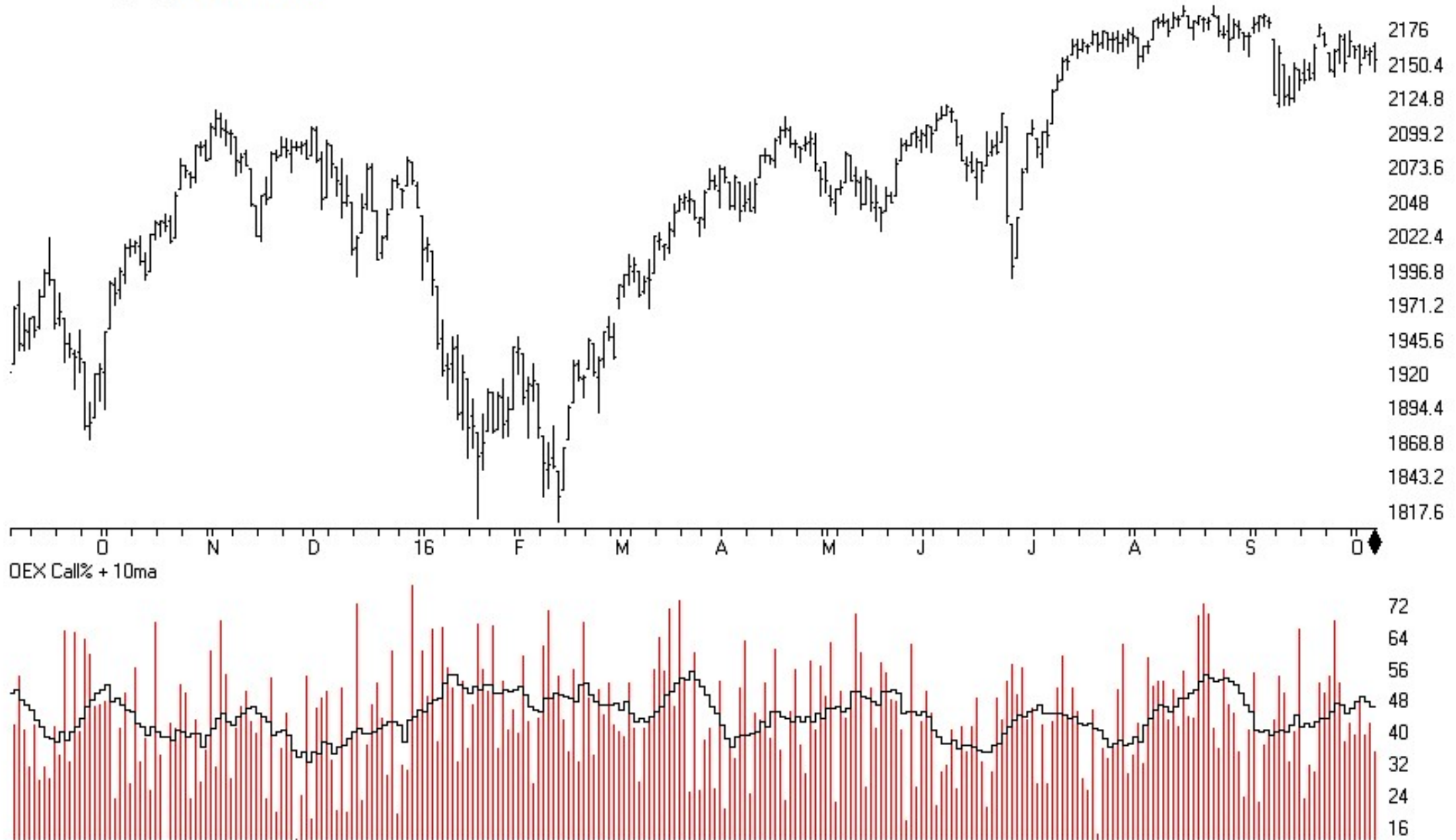


SP500 Index (Daily) + OCC Calls% (equities only)



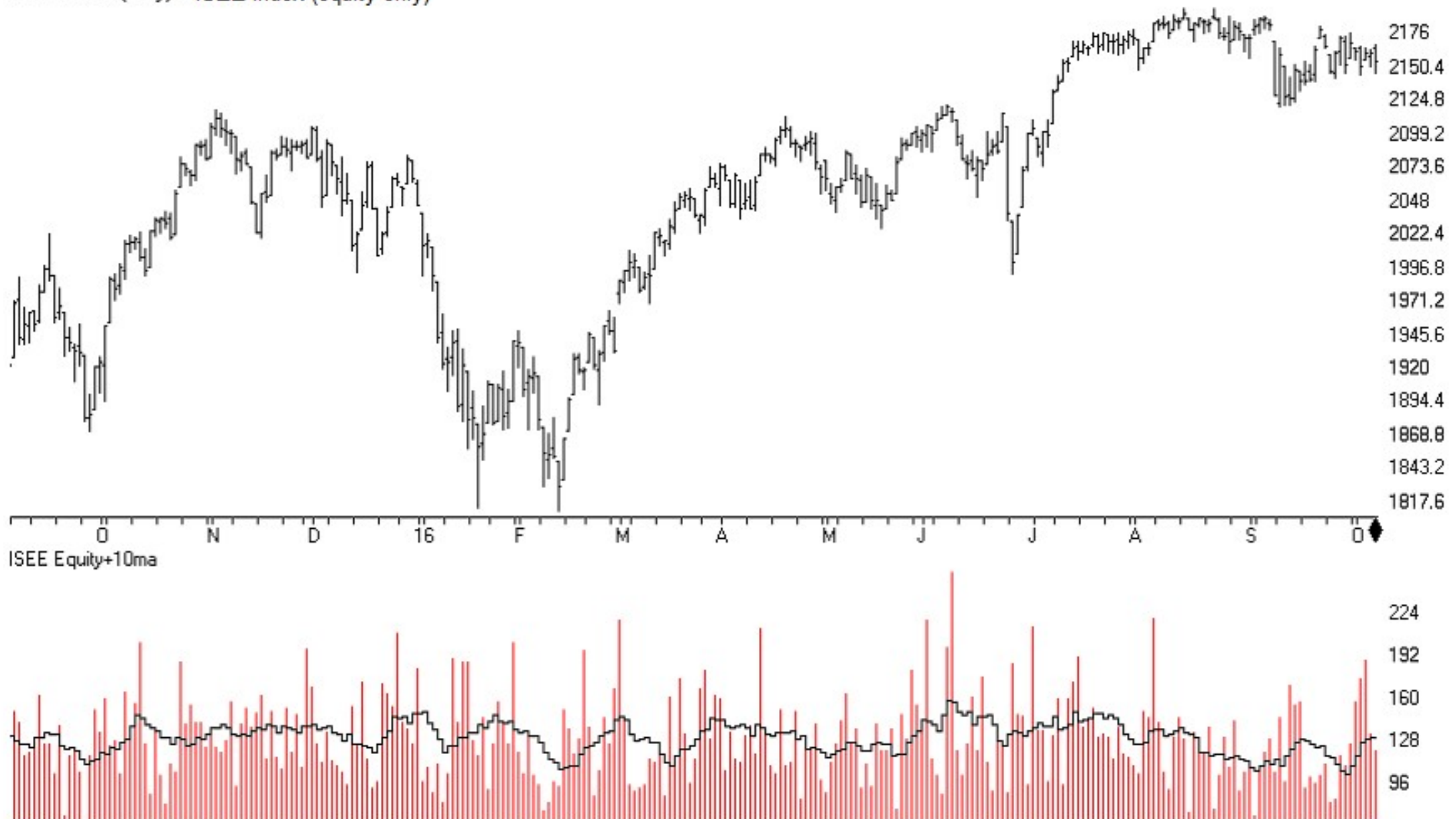
unlike other option ratios, OEX is usually considered a smart-money indicator.

SP500 Index (Daily) + OEX Calls%

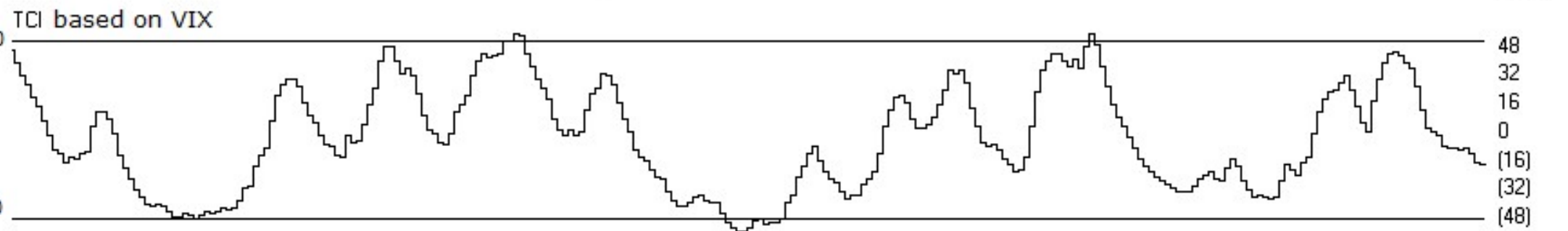
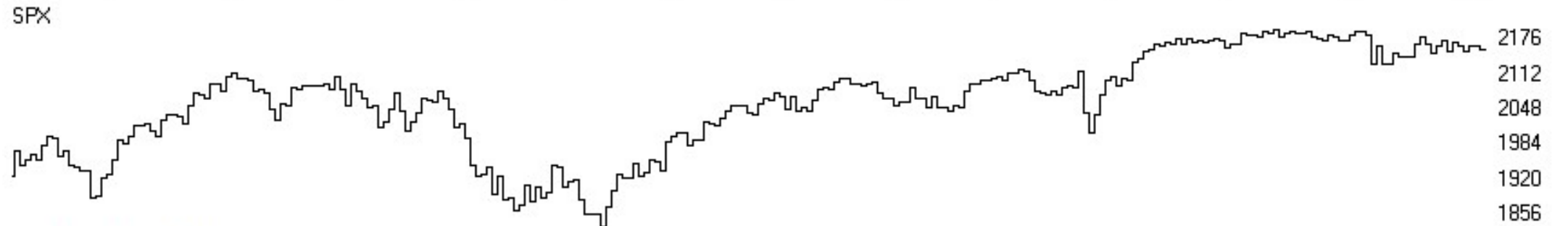
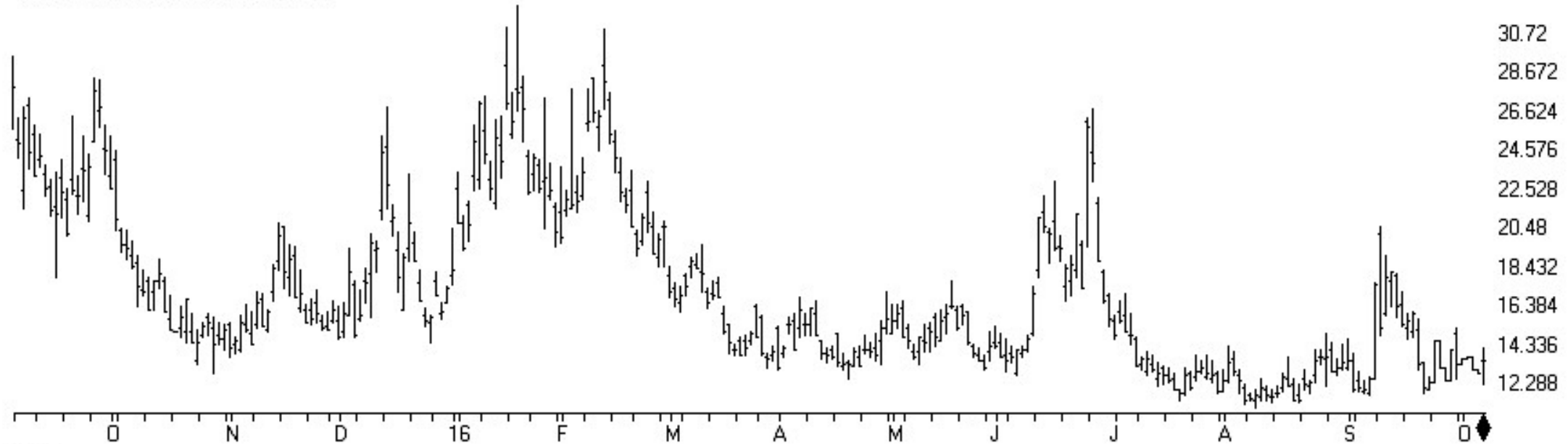


OEX Call% + 10ma

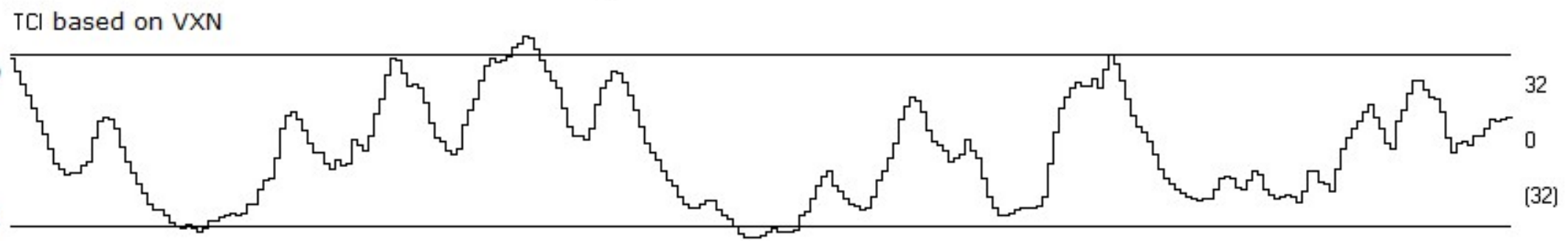
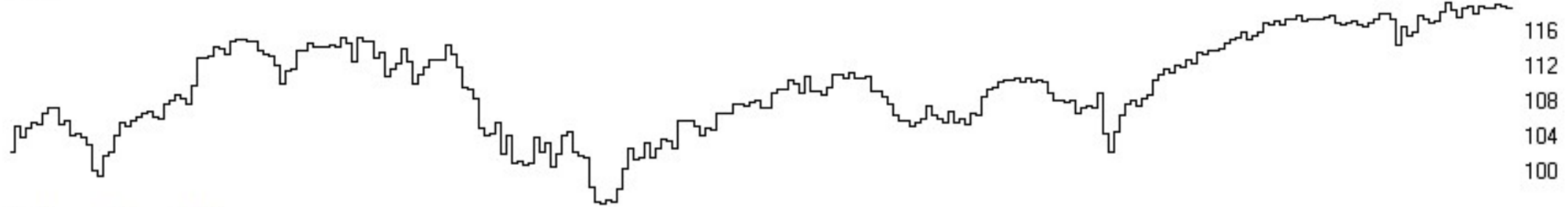
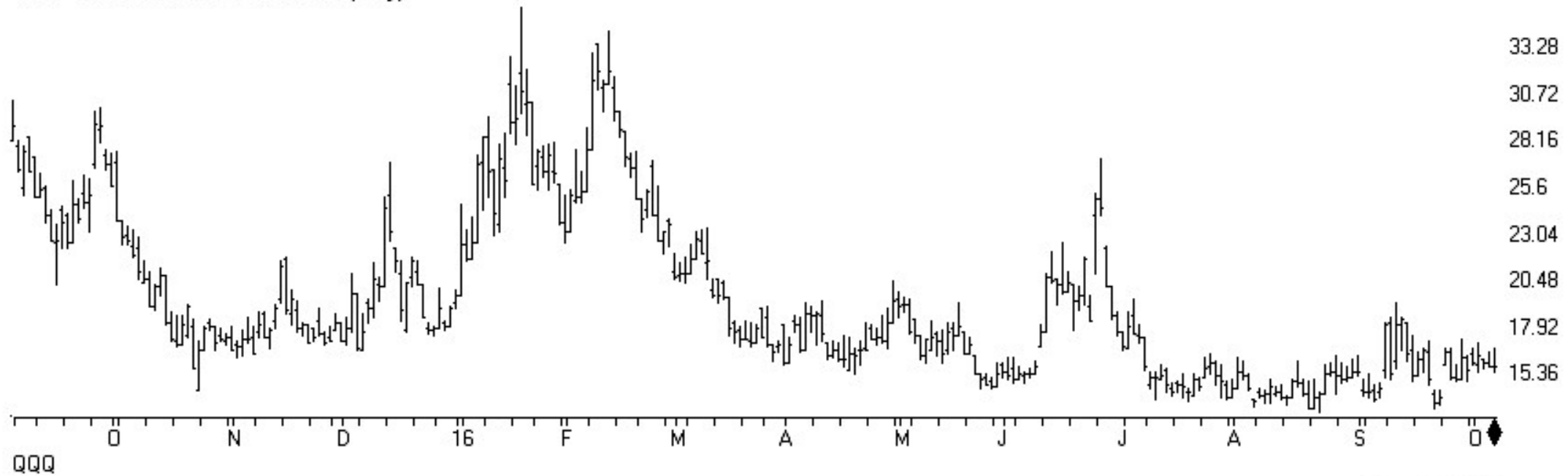
SP500 Index (Daily) + ISEE Index (equity only)



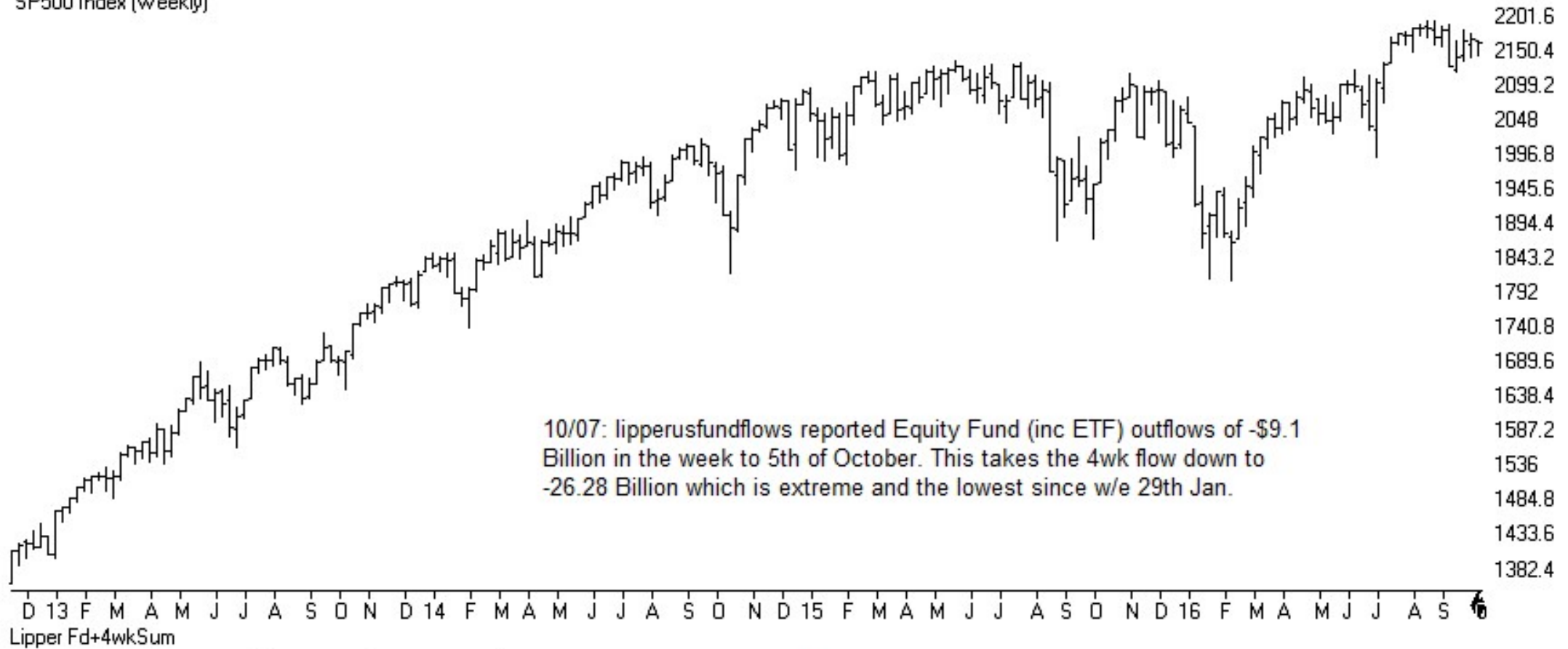
VIX - S&P 500 Volatility Index (Daily)



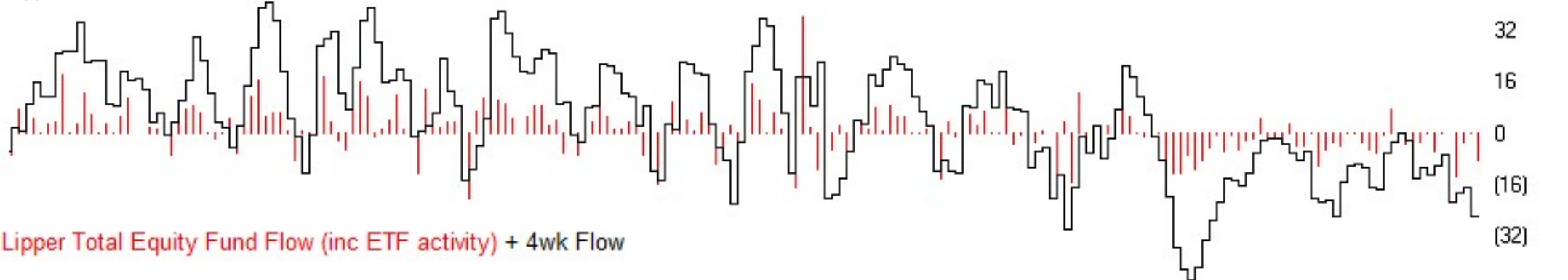
VXN - NASDAQ VOLATILITY INDEX (Daily)



SP500 Index (Weekly)

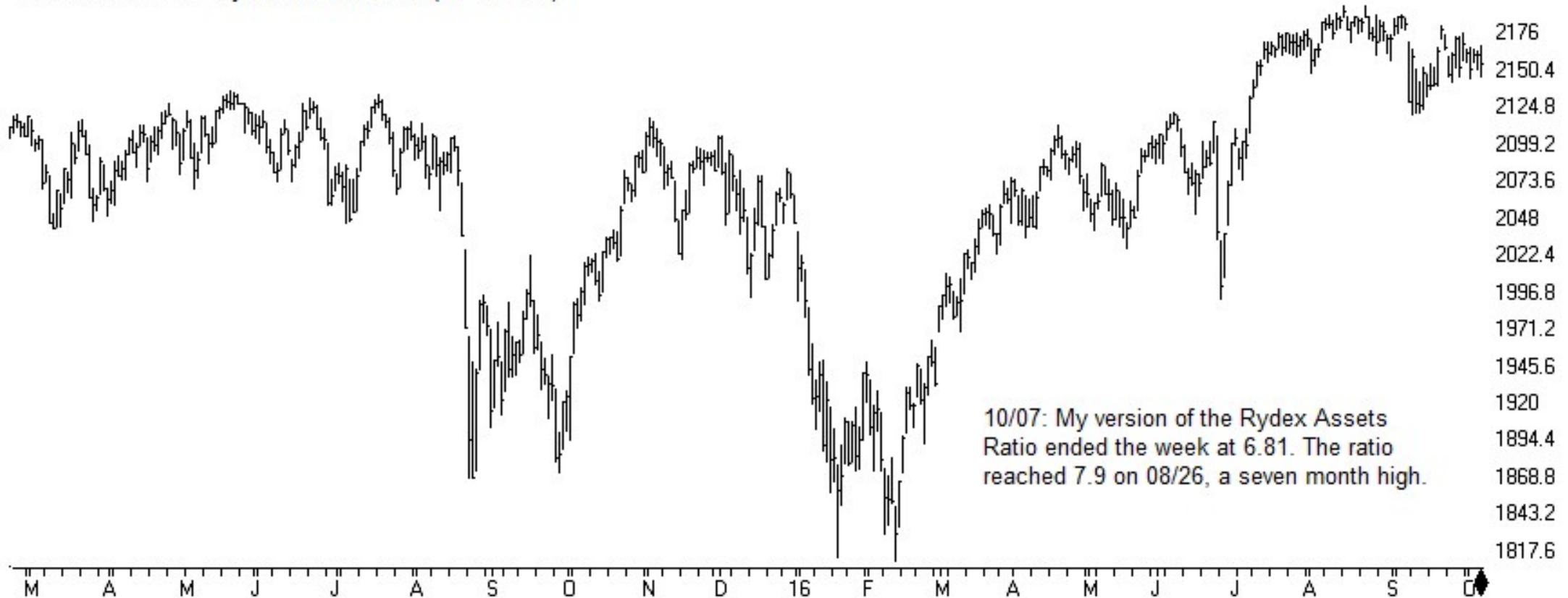


Lipper Fd+4wkSum

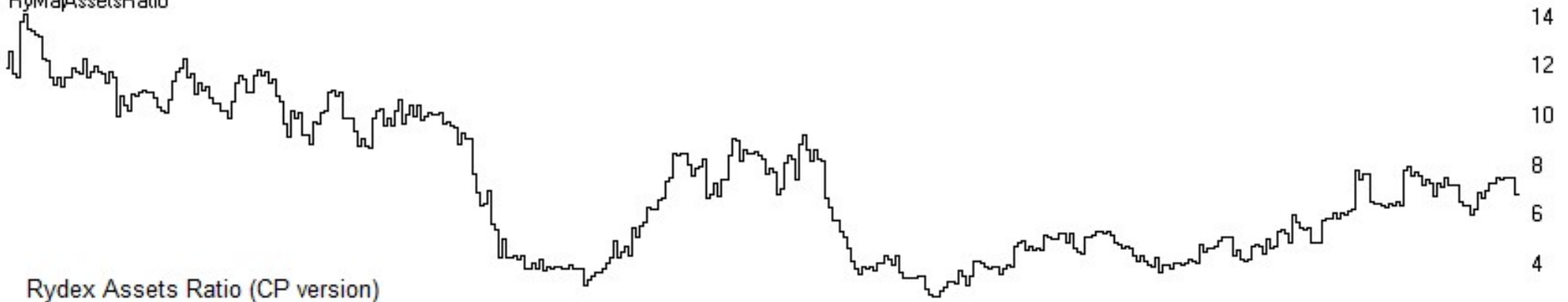


Sentiment

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



RyMajAssetsRatio

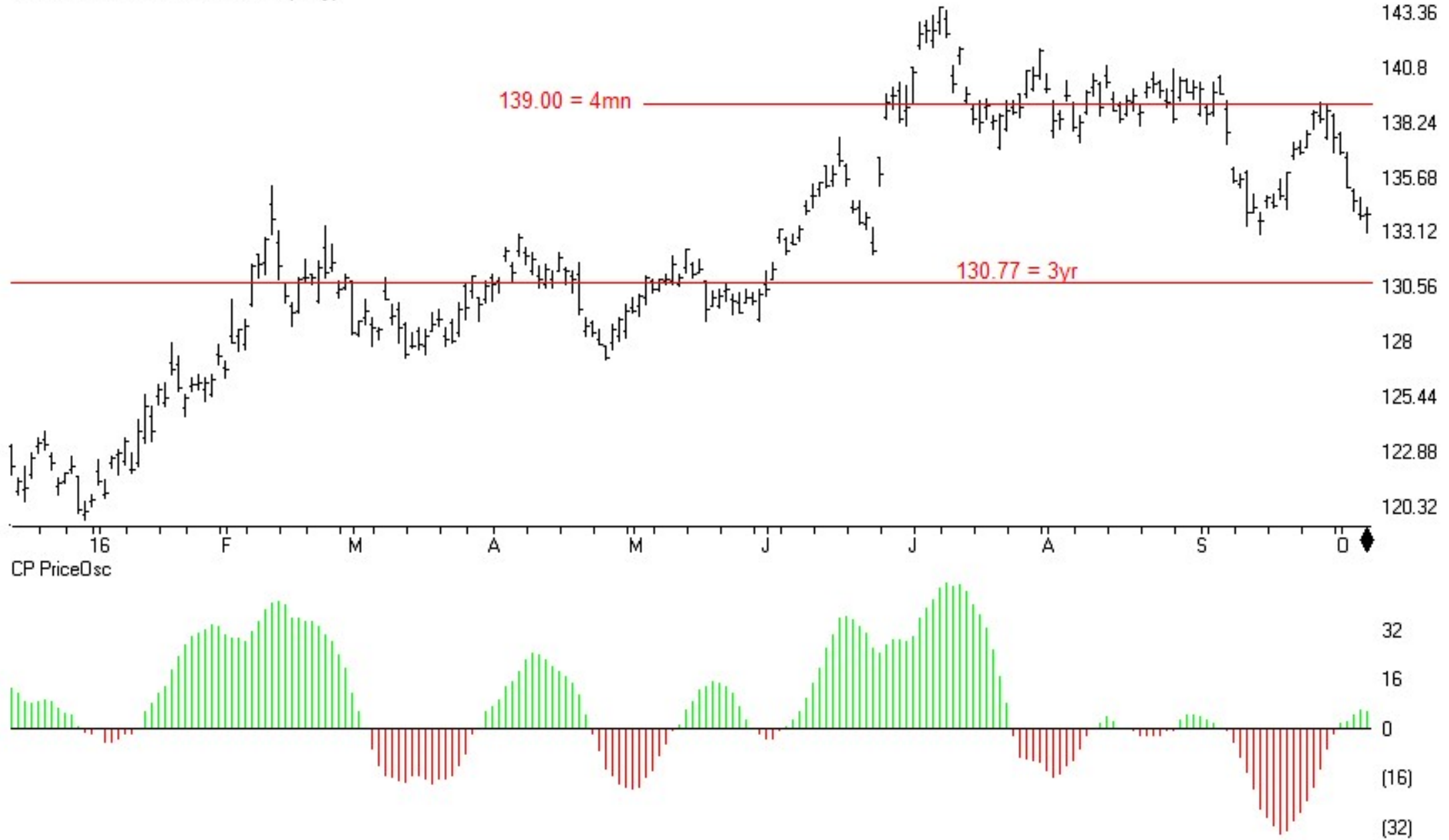


Rydex Assets Ratio (CP version)

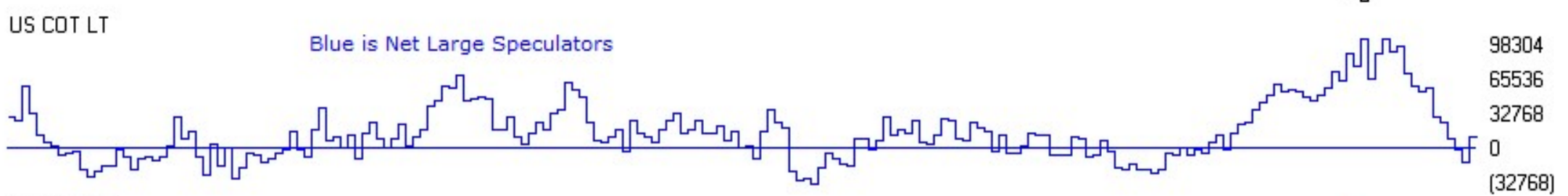
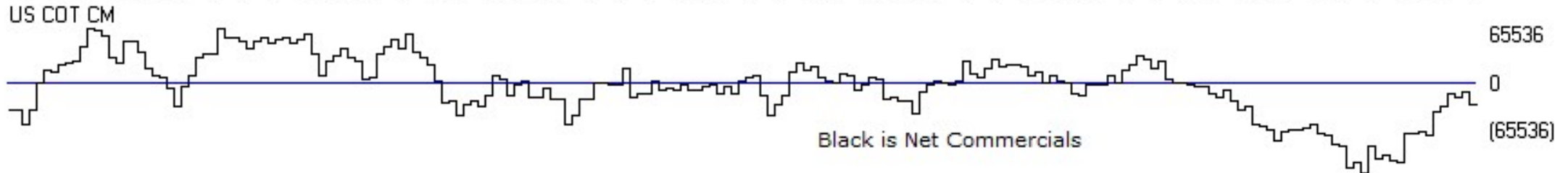


TSR Time Support/Resistance

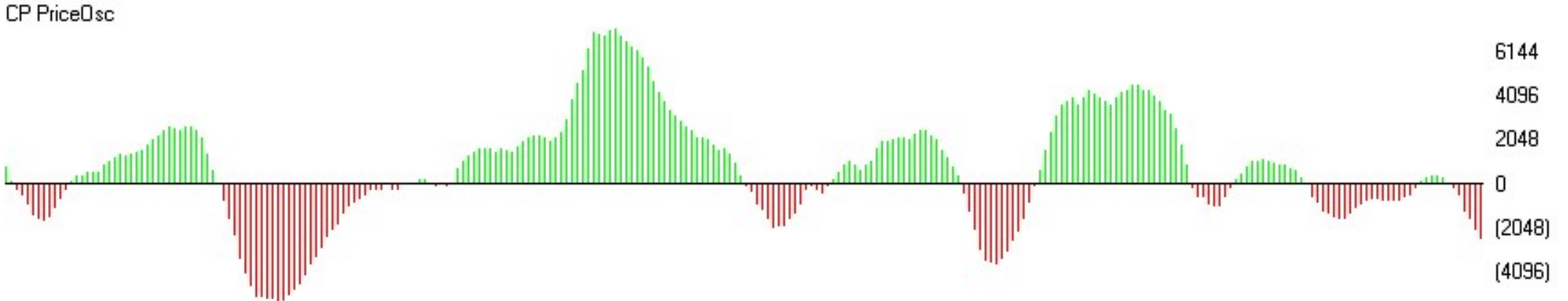
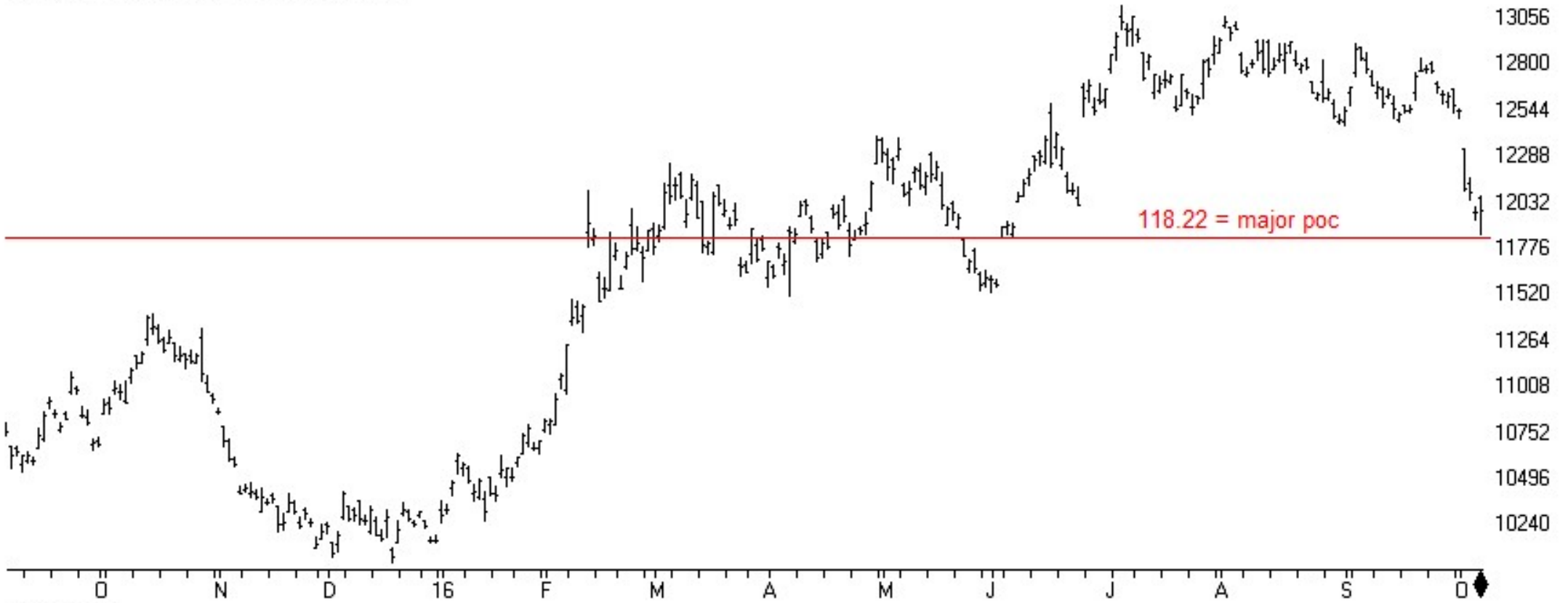
30 Lehman 20+ Year T Bond ETF (Daily)



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	84.0	100.0	44.7	20.5	8.0	67.0	68.7	47.8	13.5
09/27/16	100.0	96.3	0.0	0.0	0.0	100.0	85.5	76.0	28.0



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

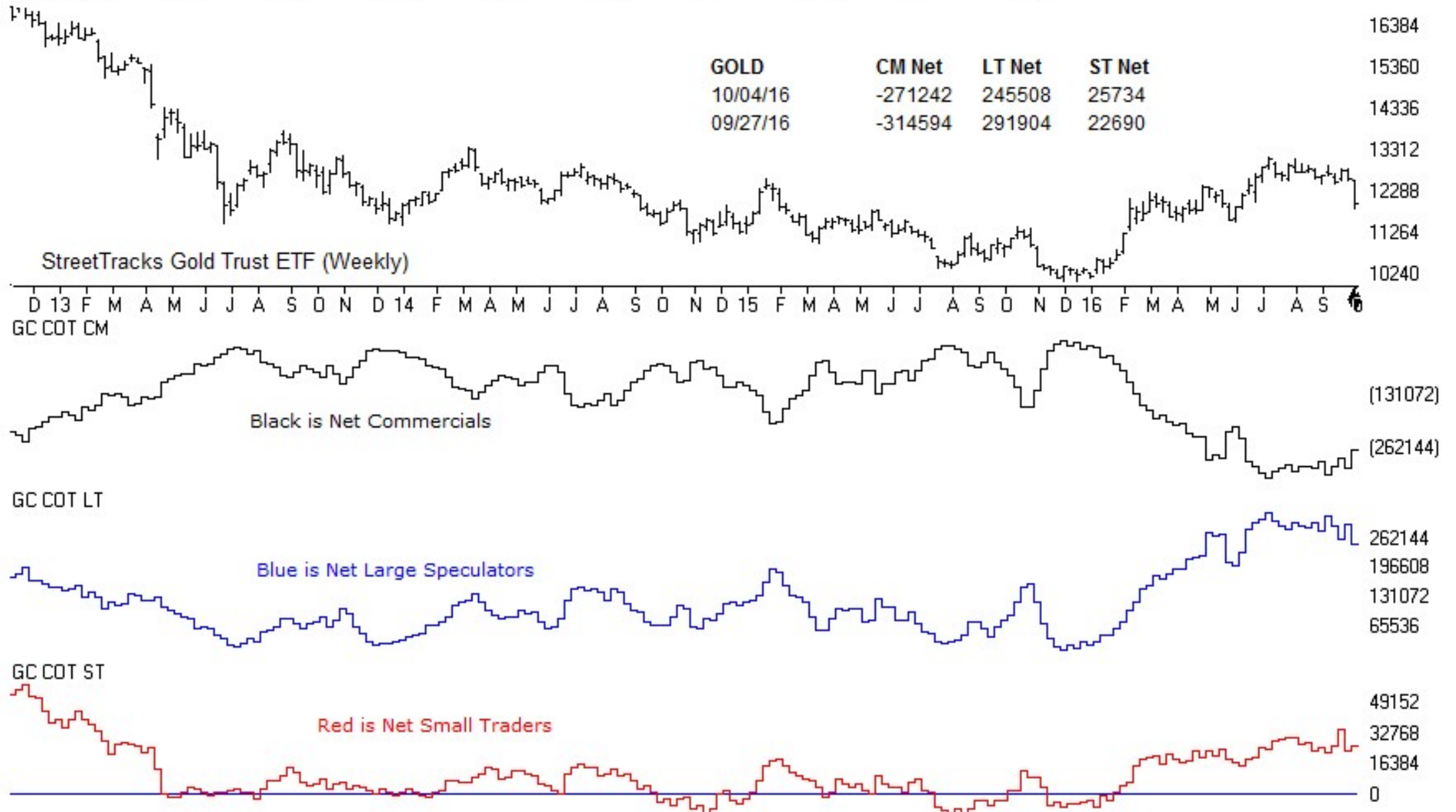


CP PriceDsc

GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	54.7	22	26.7	40.7	58	75.7	55.1	72.9	60.2
09/27/16	20.3	29	92.9	79.8	78.4	18	39.3	42	54.2

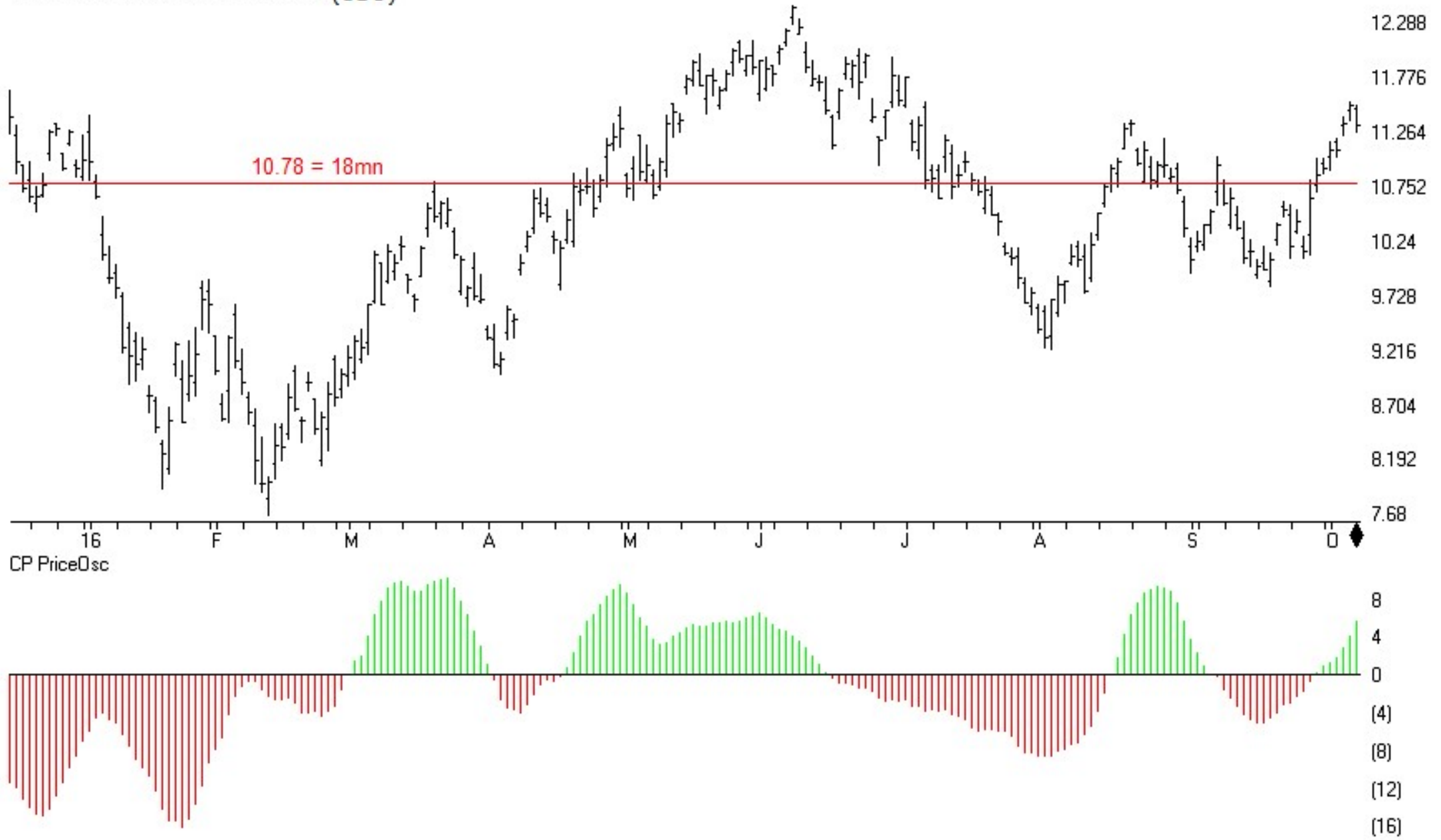
GOLD	CM Net	LT Net	ST Net
10/04/16	-271242	245508	25734
09/27/16	-314594	291904	22690

StreetTracks Gold Trust ETF (Weekly)

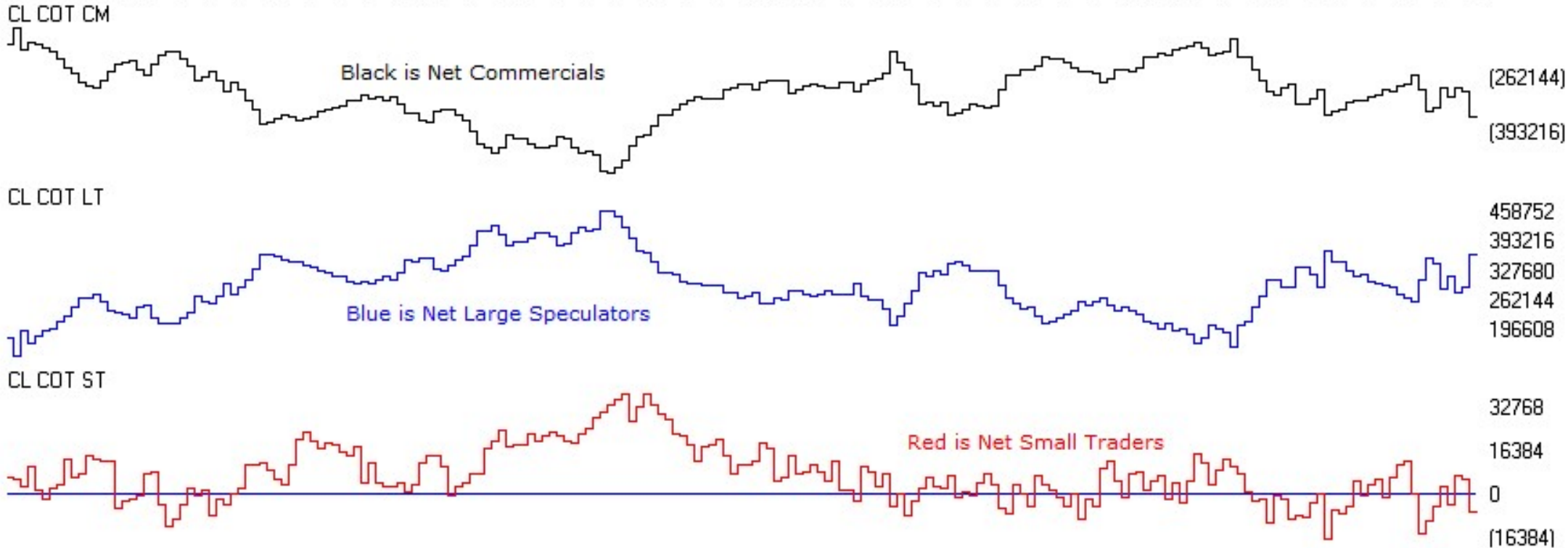
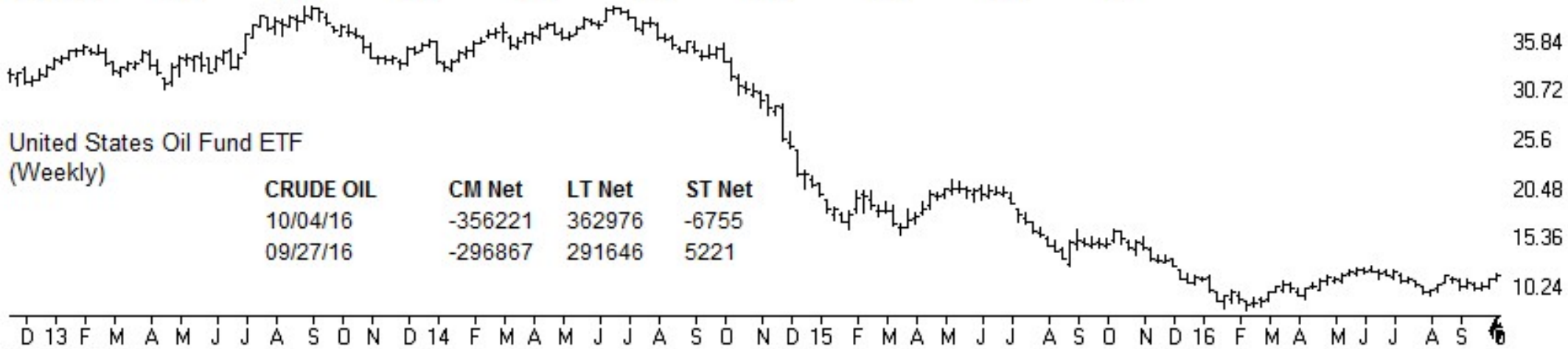


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

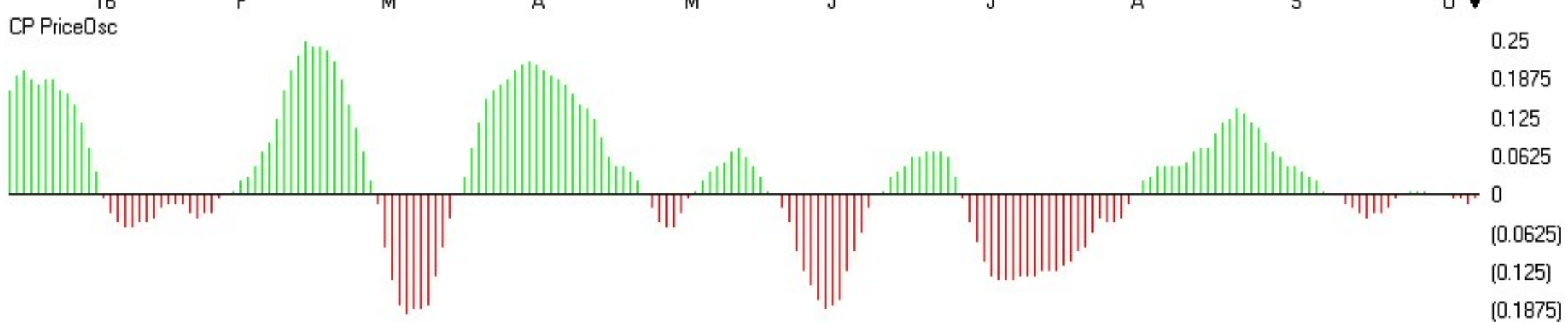
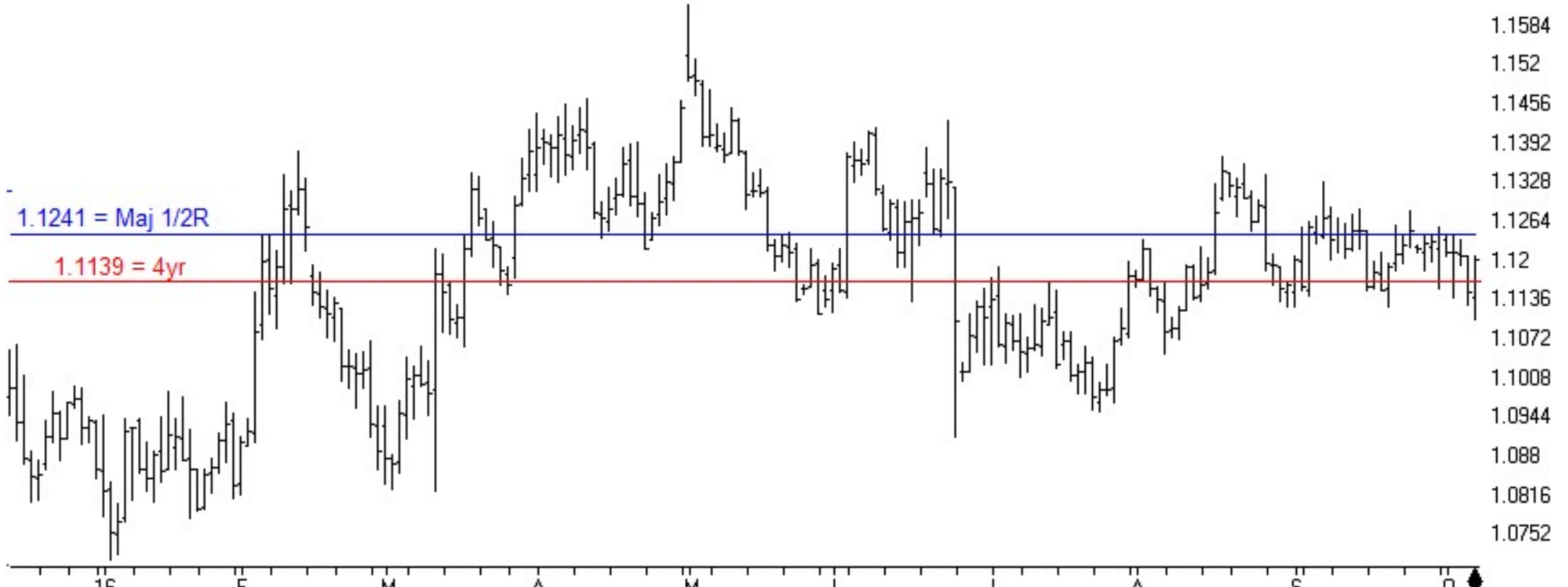


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	0.0	49.5	74.7	94.8	46.4	13.5	35.5	30.0	33.2
09/27/16	58.5	97.5	61.5	30.2	25.6	55.3	75.6	48.2	8.7

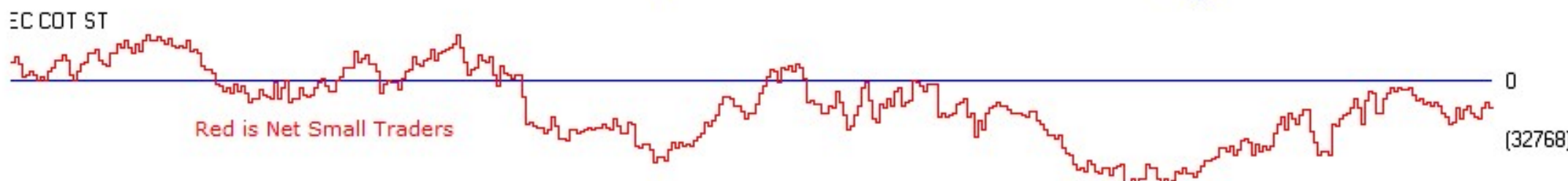


TSR Time Support/Resistance

51 EURUSD (Daily)



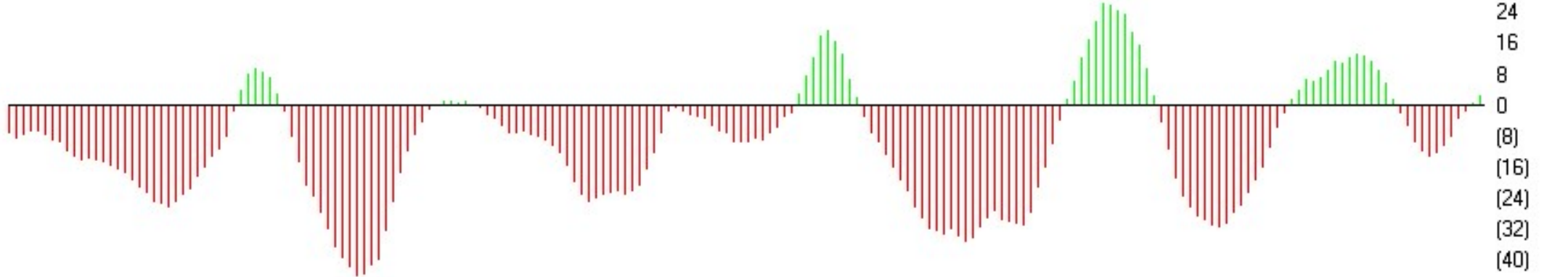
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	64.5	29.7	8.5	33.7	74.7	91.6	44.0	47.8	72.8
09/27/16	55.7	23.7	12.2	40.3	77.2	90.3	60.9	53.8	52.9



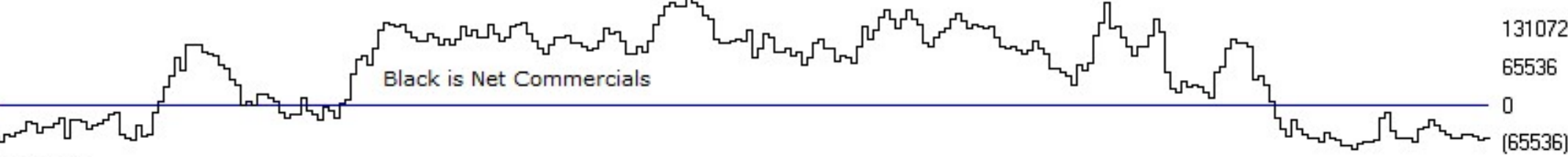
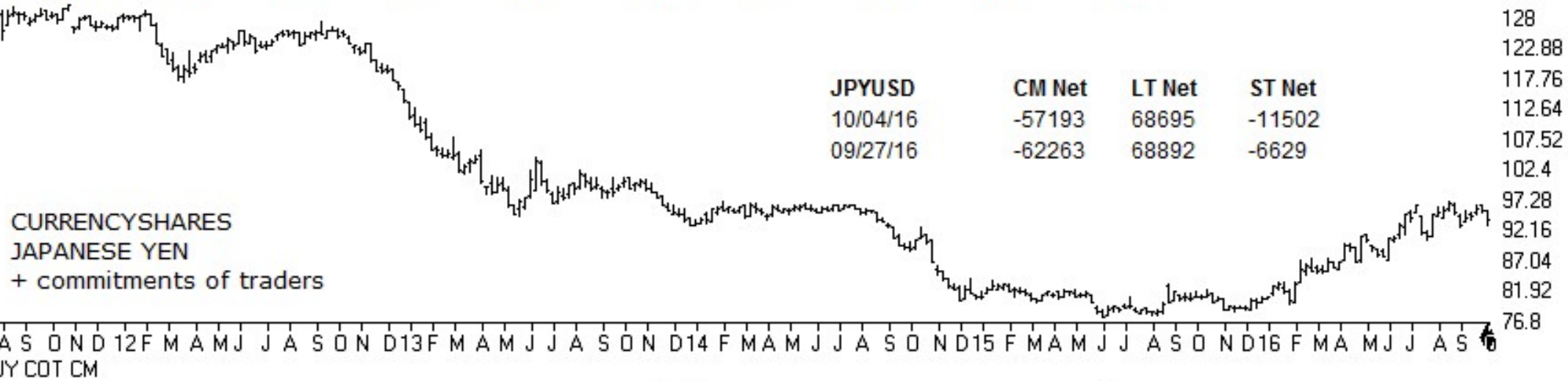
53 USDJPY (Daily)



CP PriceOsc



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/04/16	31.0	3.7	17.5	94.4	100.0	61.4	0.0	0.0	97.2
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>