

ChartProfit

Charts to Friday 9th December 2016

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 12/09

	-5	-4	-3	-2	↓
NYSE	55	61	71	65	78
NasDaq	61	67	71	61	74
SP500	54	60	70	62	75
ND100	63	74	75	57	78
R2000	69	75	81	71	84

number = % stocks >50day ma

12/09: NAAIM exposure index. Was higher at 101.6 indicating a leveraged position. Only one reading higher in the database. Historically, high readings have not necessarily been bearish.

Mutual Fund Flow:

12/09: My version of the Rydex Assets Ratio ended the week at 5.30. The ratio fell from 8.48 (an 11 month high) on Monday to a 97 day low on Thursday. That kind of fall in the ratio nearly always happens after the market has been falling sharply and and tends to mark a capitulation point . In this case the market is strongly higher. Some unusual Sentiment here. Pre-open Tuesday I wrote "The ratio at an 11 month high is always worth noting as a warning but it seems that Bear fund assets AND Bull fund assets both fell sharply yesterday and that's rare. Bull fund assets falling 19% in one day would usually be a positive."

12/09: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$2 Billion in the week to 7th December. Previous week, the 4wk flow number reached 23.36 which was the highest since March 2015.

***** SENTIMENT

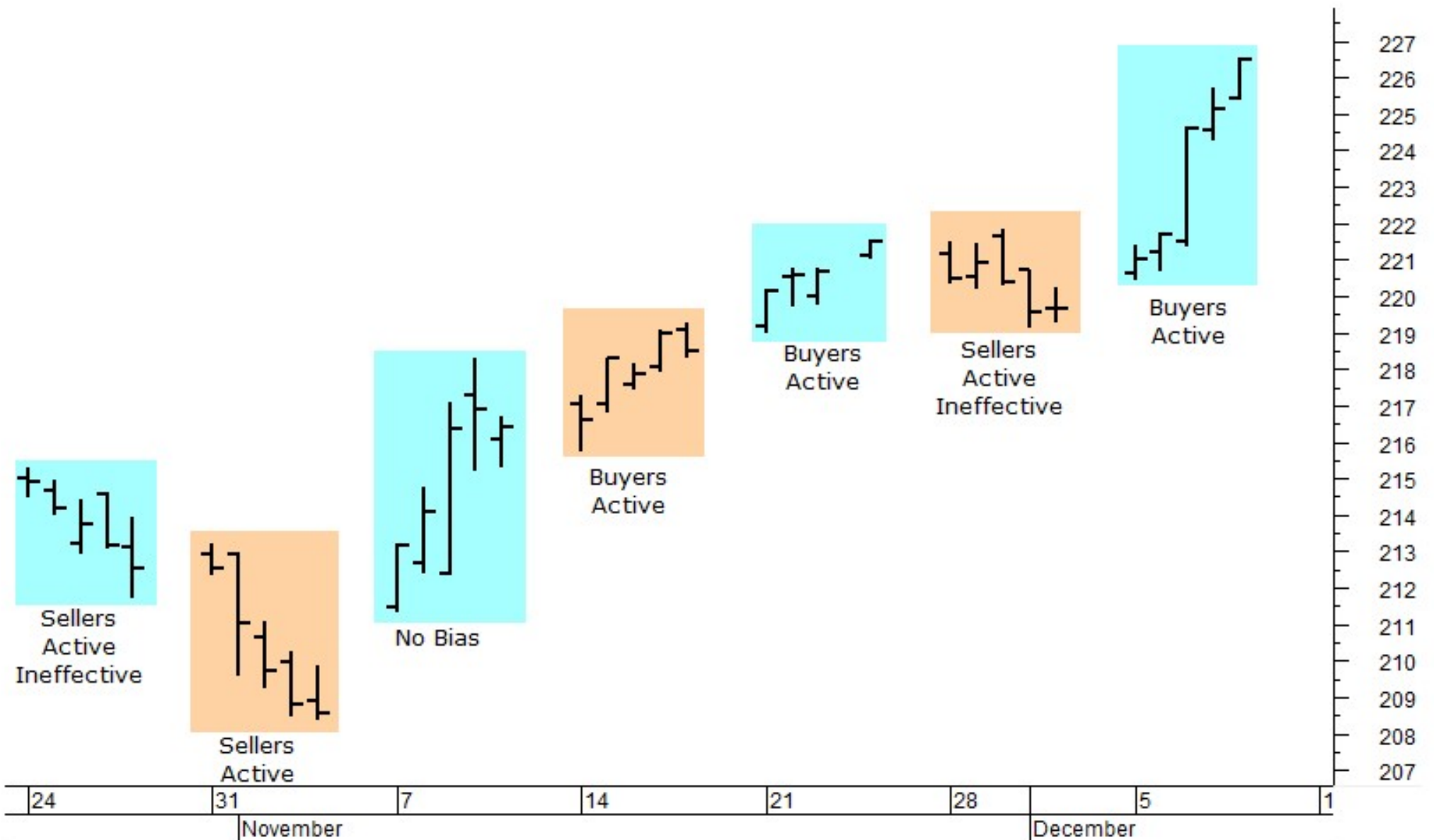
Consensus Polls:

12/09: AAll (public poll). Bulls% was slightly lower at 43.1%. Down from 49.9% two weeks ago which was the highest Bulls% since January 2015. Bears% was higher at 26.5%. The nett (Bulls minus Bears) is at 16.6, down from 27.8 twp weeks ago which was the highest since Feb 2015.

12/09: Investors Intelligence. Bulls% was higher at 58.8% which is the highest since February 2015. Bear% was lower at 19.6%, the lowest since August 2015. The nett (Bulls minus Bears) at 39.2 is the highest since May 2015.

12/09: Market Vane (advisers) poll was unchanged at 63.

SPY Weekly Structure

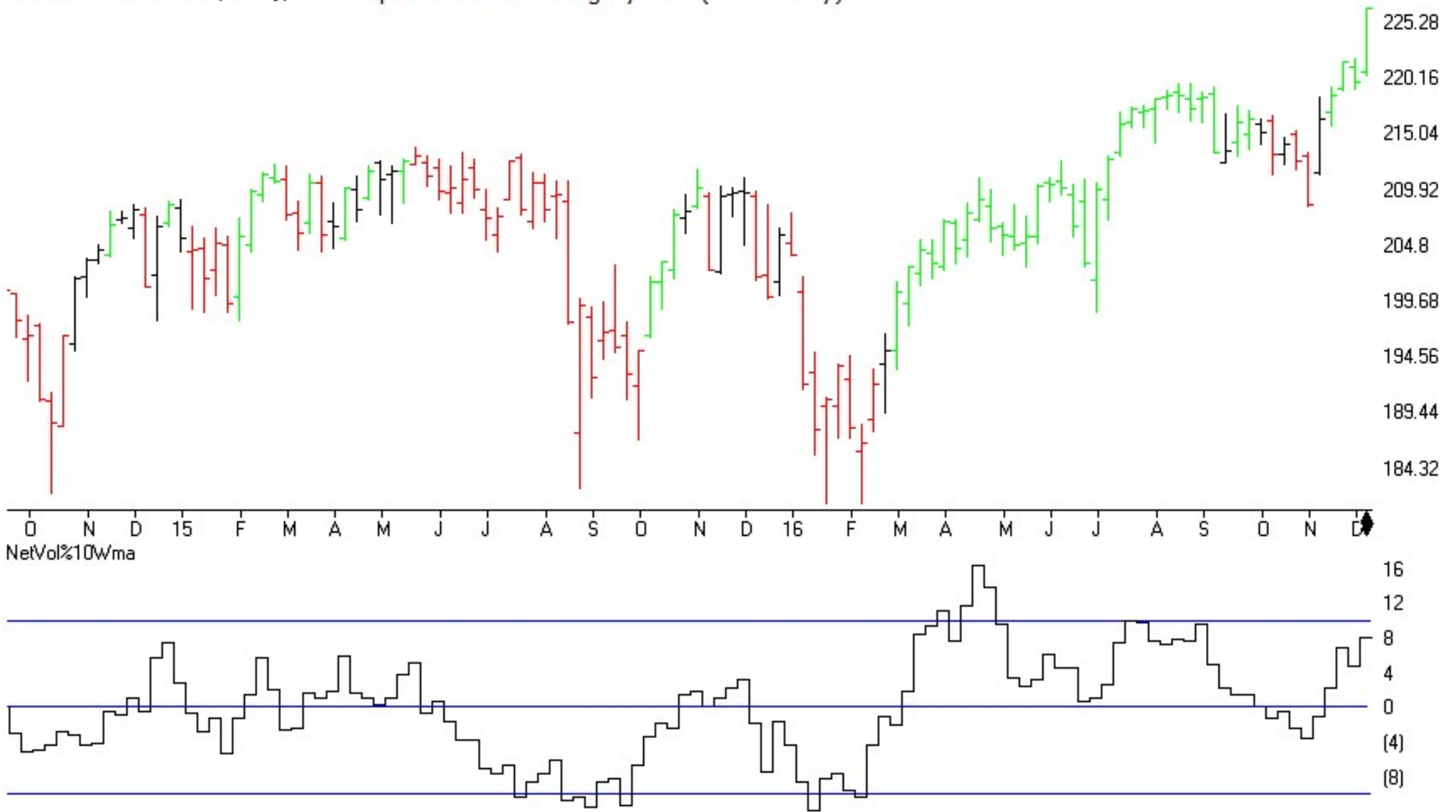


Commitments of Traders

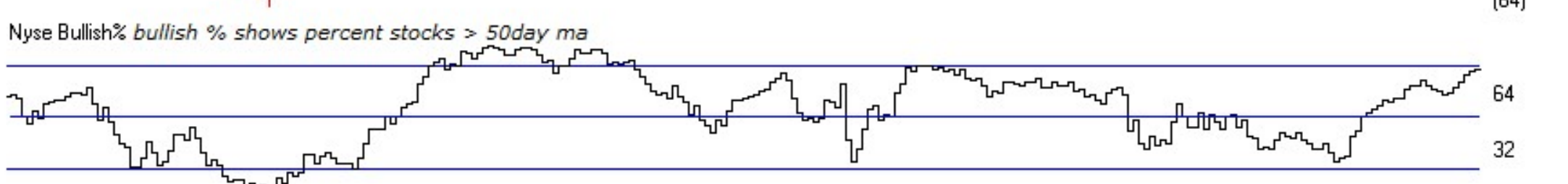
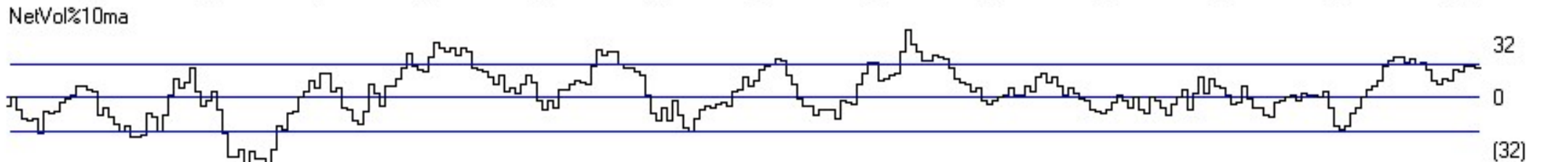
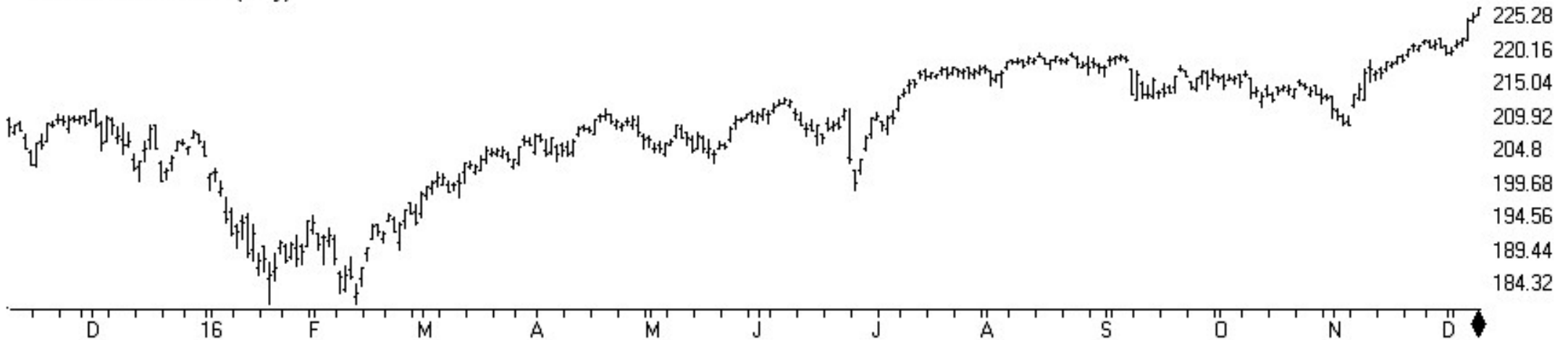
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/06/16	76.8	77.0	29.2	61.0	14.7	3.7	21.5	35.0	76.2
11/29/16	82.3	77.0	21.8	73.8	36.8	8.0	11.5	21.4	81.1
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/06/16	100	60.2	0	0	52.8	100	12.7	100	89.7
11/29/16	100	77.5	10.1	0	43	100	0	94.6	100
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/06/16	9.7	41.2	57.5	76.8	17.2	11.9	99.2	31.1	0.0
11/29/16	70.3	82.7	33.9	19.1	0.0	51.9	85.9	39.8	0.0
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/06/16	100.0	100.0	0.0	0.0	0.0	100.0	9.8	0.0	77.5
11/29/16	100.0	100.0	0.0	0.0	0.0	82.6	7.3	19.0	93.6
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/06/16	54.2	48.0	45.9	33.4	30.4	51.1	81.4	55.4	17.2
11/22/16	52.9	33.5	21.1	38.2	56.7	73.1	68.9	55.9	32.5
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/06/16	100.0	100.0	0.0	0.0	0.0	100.0	2.6	0.0	3.9
11/29/16	100.0	100.0	0.0	0.0	0.0	100.0	0.0	0.0	67.2
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/06/16	65.3	64.0	49.5	28.2	51.8	67.1	83.1	49.6	15.8
11/29/16	67.8	37.6	24.7	22.4	75.3	86.7	100.0	43.9	6.6
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/06/16	0.0	23.5	94.1	100.0	69.9	0.0	95.3	56.1	63.2
11/29/16	0.6	13.5	92.1	98.1	81.1	2.3	83.6	20.7	21.9

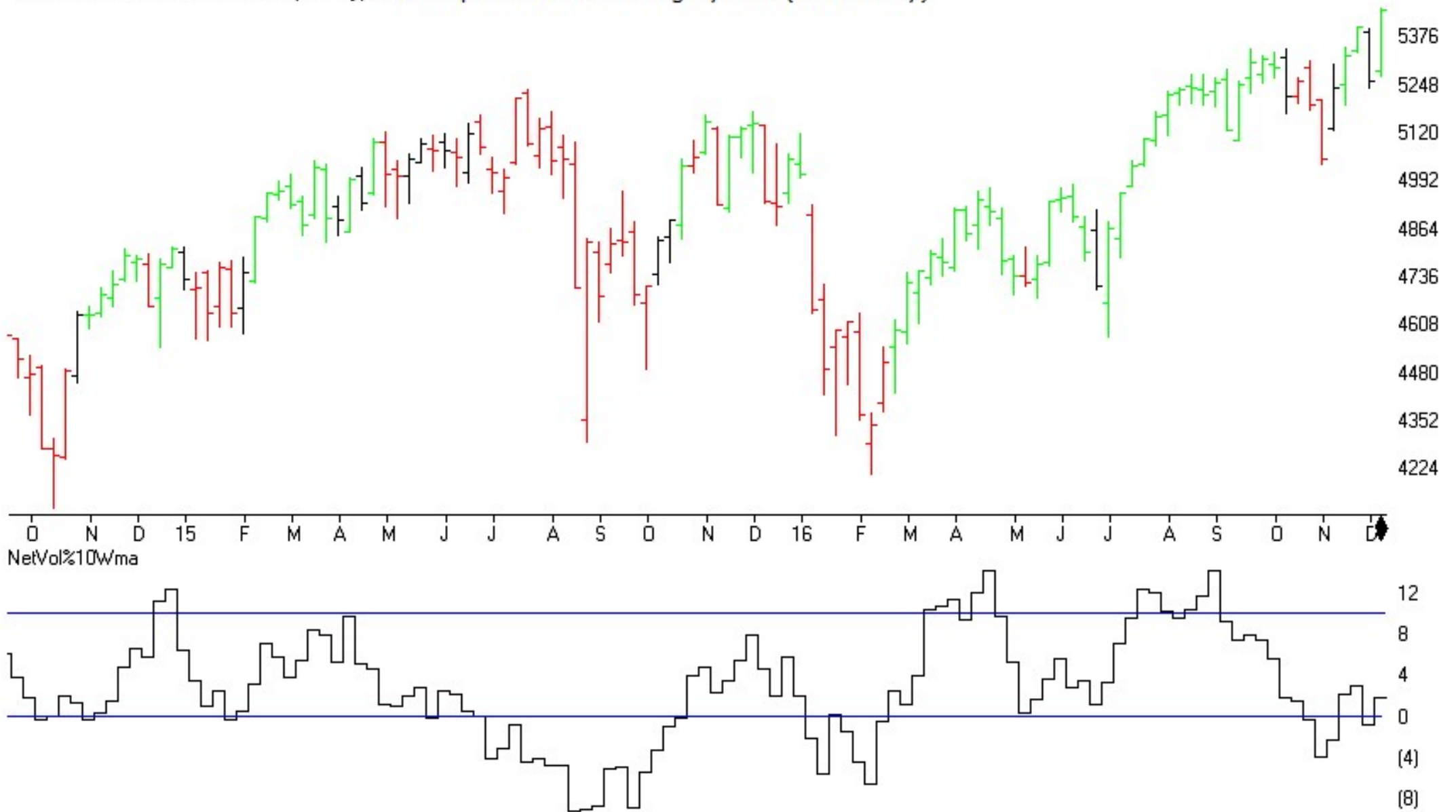
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



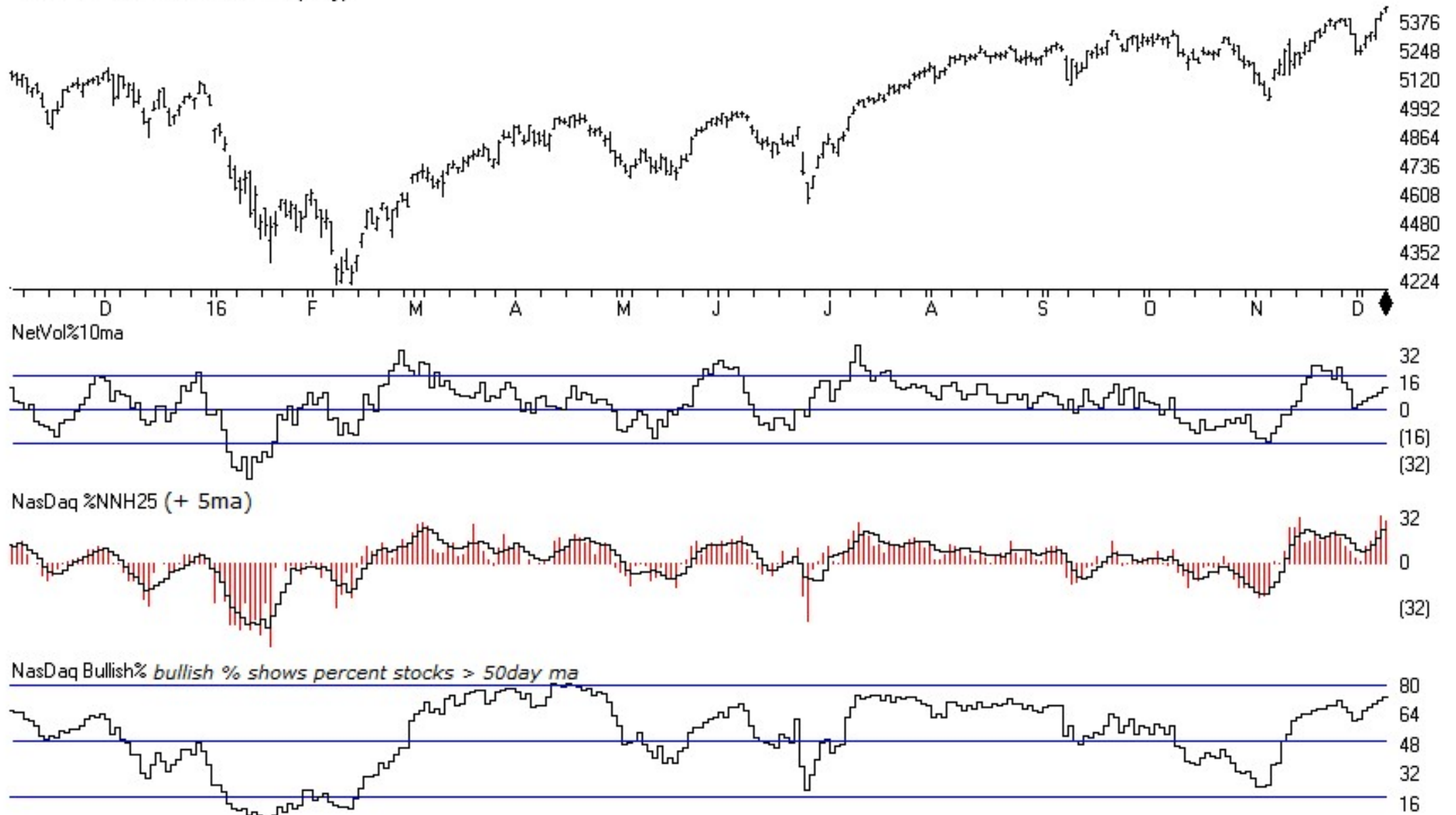
MARKET CHART NYSE (Daily)



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

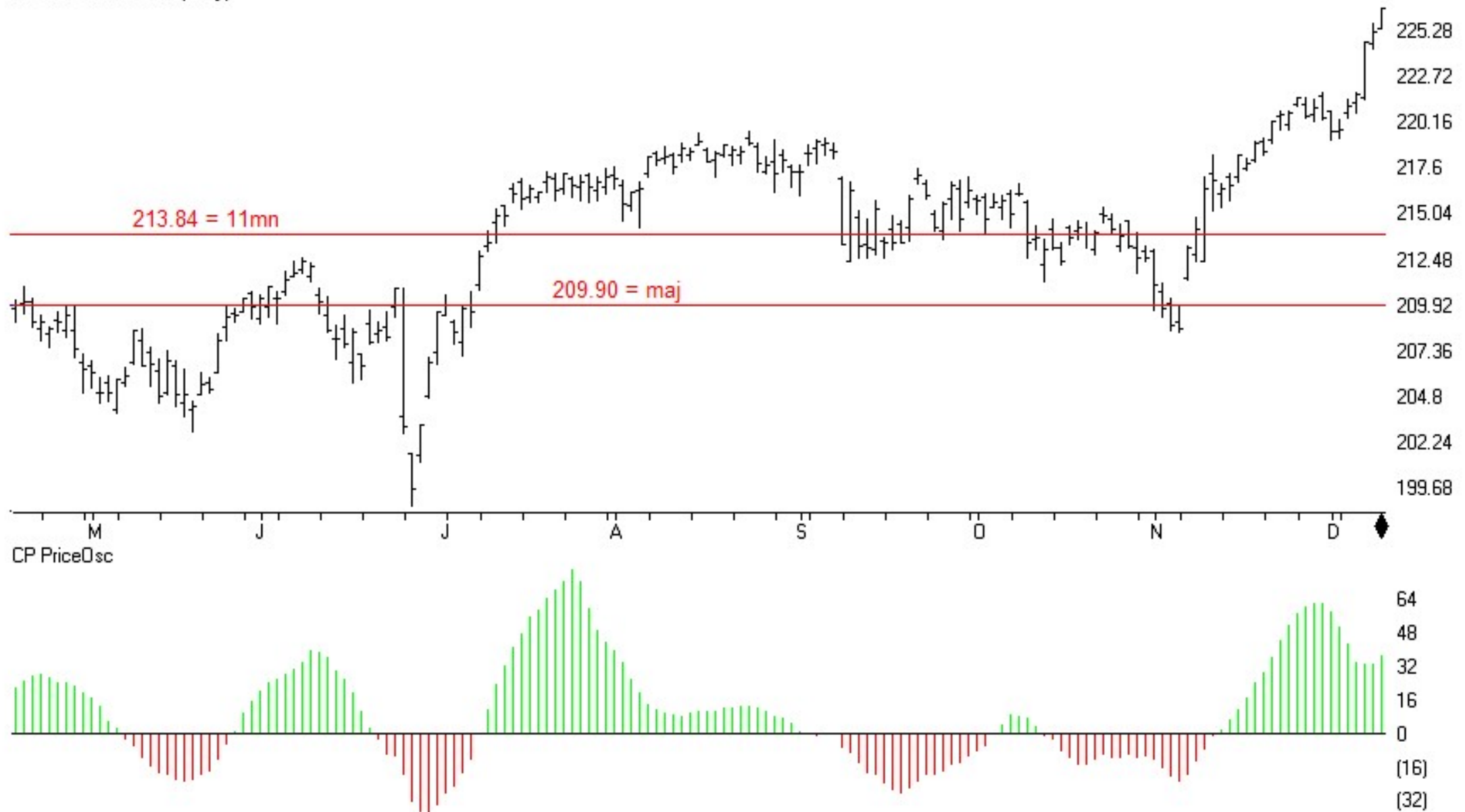


MARKET CHART NASDAQ 1800 (Daily)



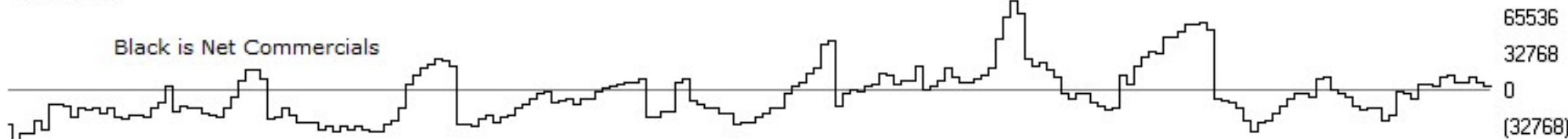
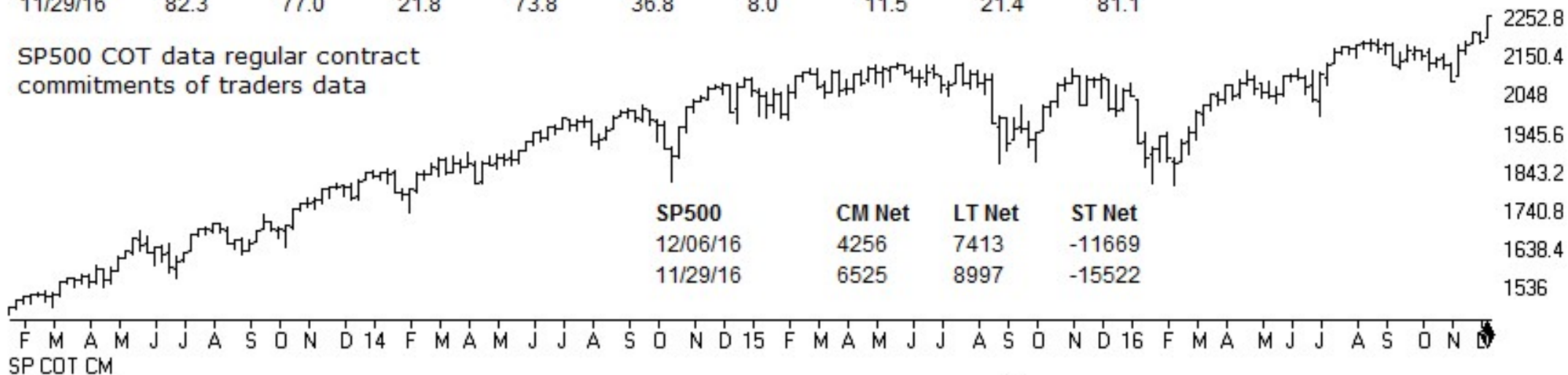
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/06/16	76.8	77.0	29.2	61.0	14.7	3.7	21.5	35.0	76.2
11/29/16	82.3	77.0	21.8	73.8	36.8	8.0	11.5	21.4	81.1

SP500 COT data regular contract commitments of traders data



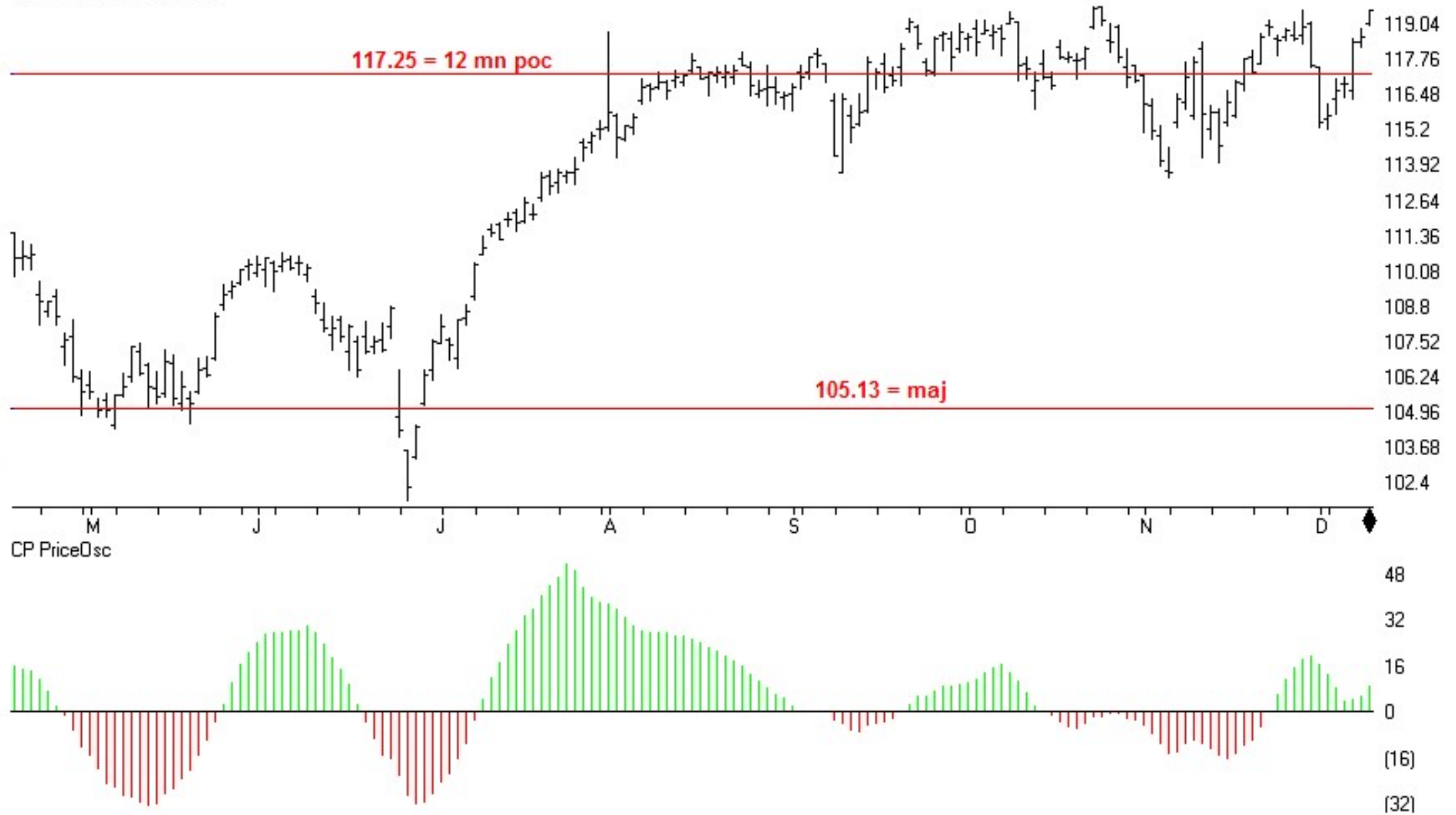
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



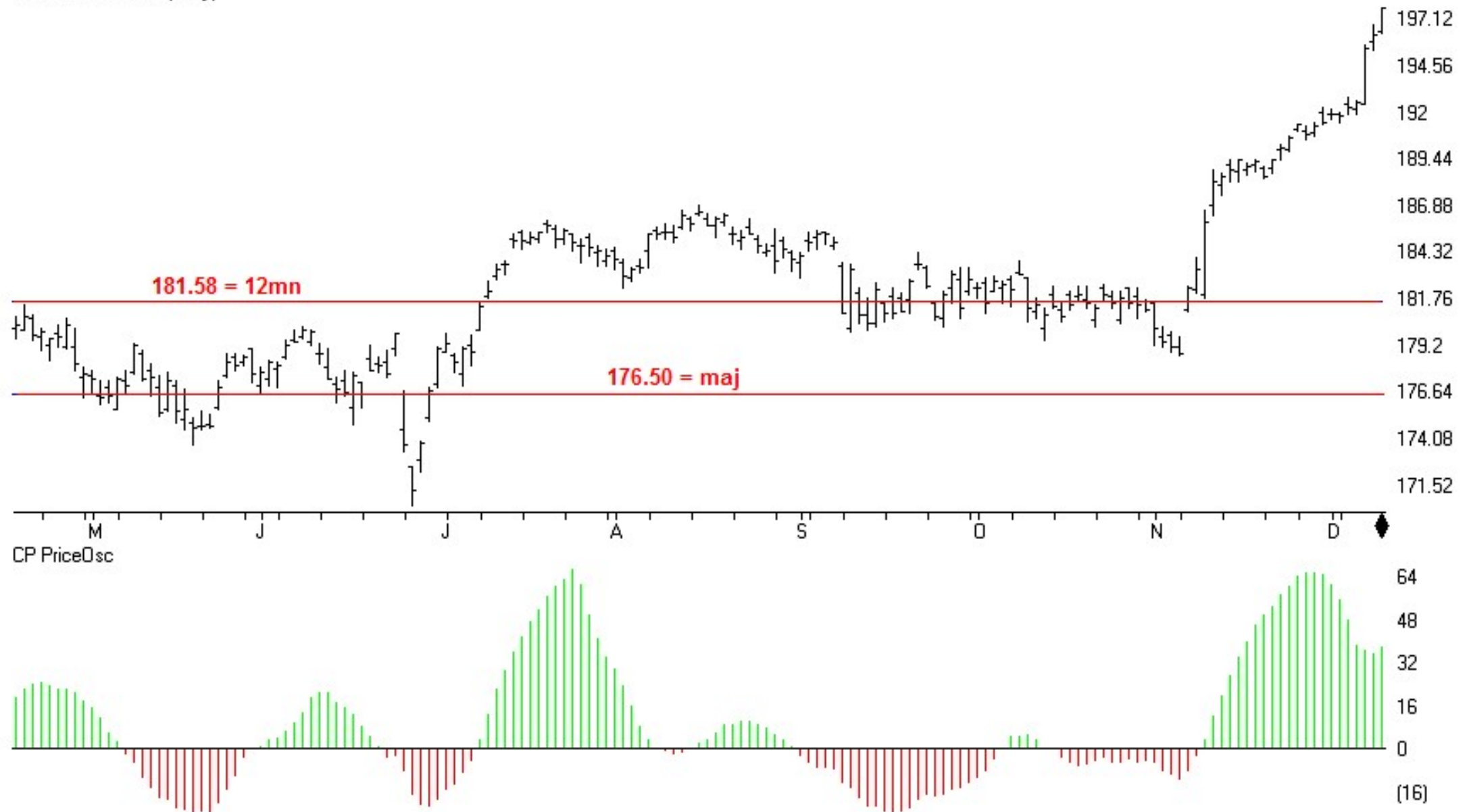
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

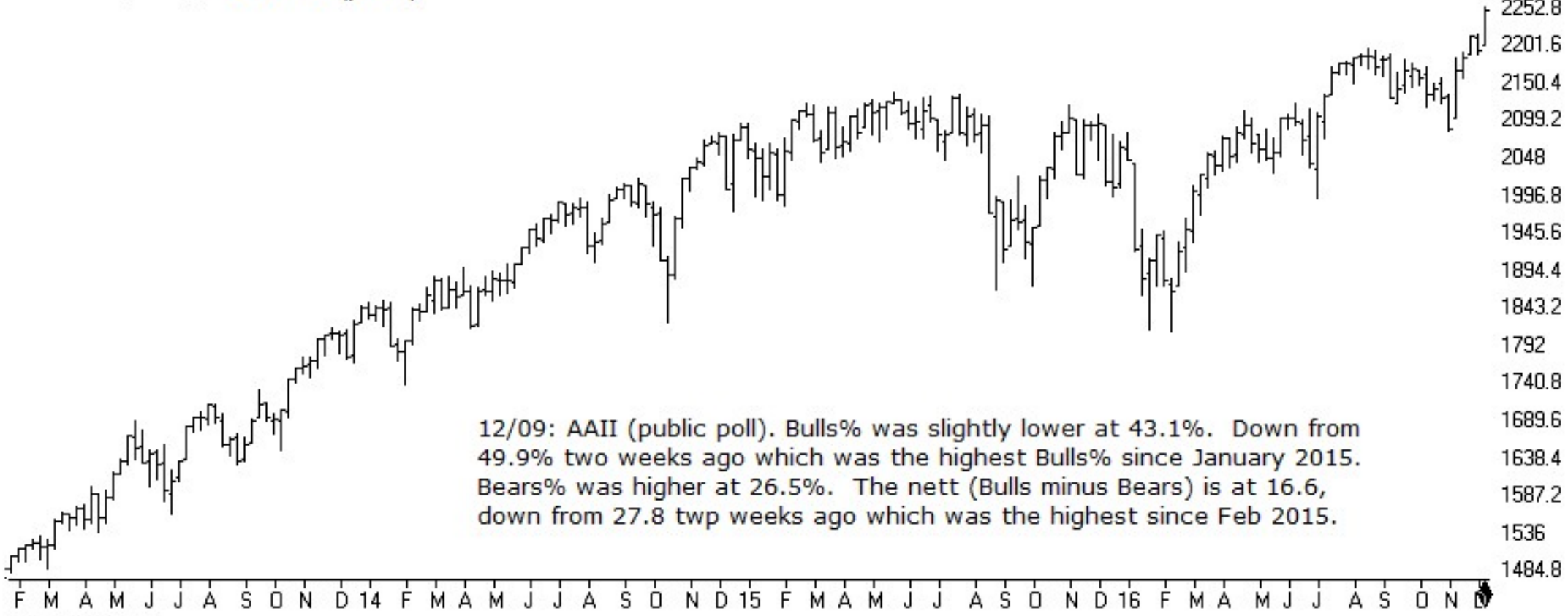


TSR Time Support/Resistance

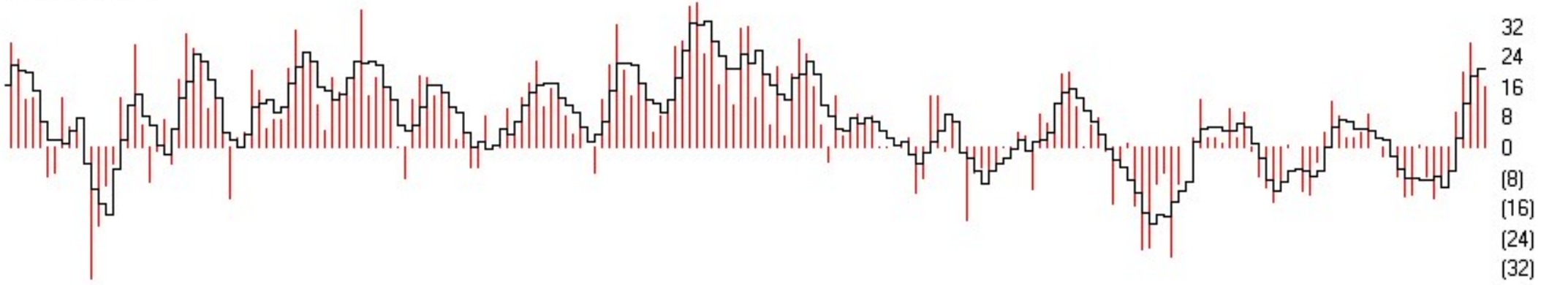
10 DIA DOW ETF (Daily)



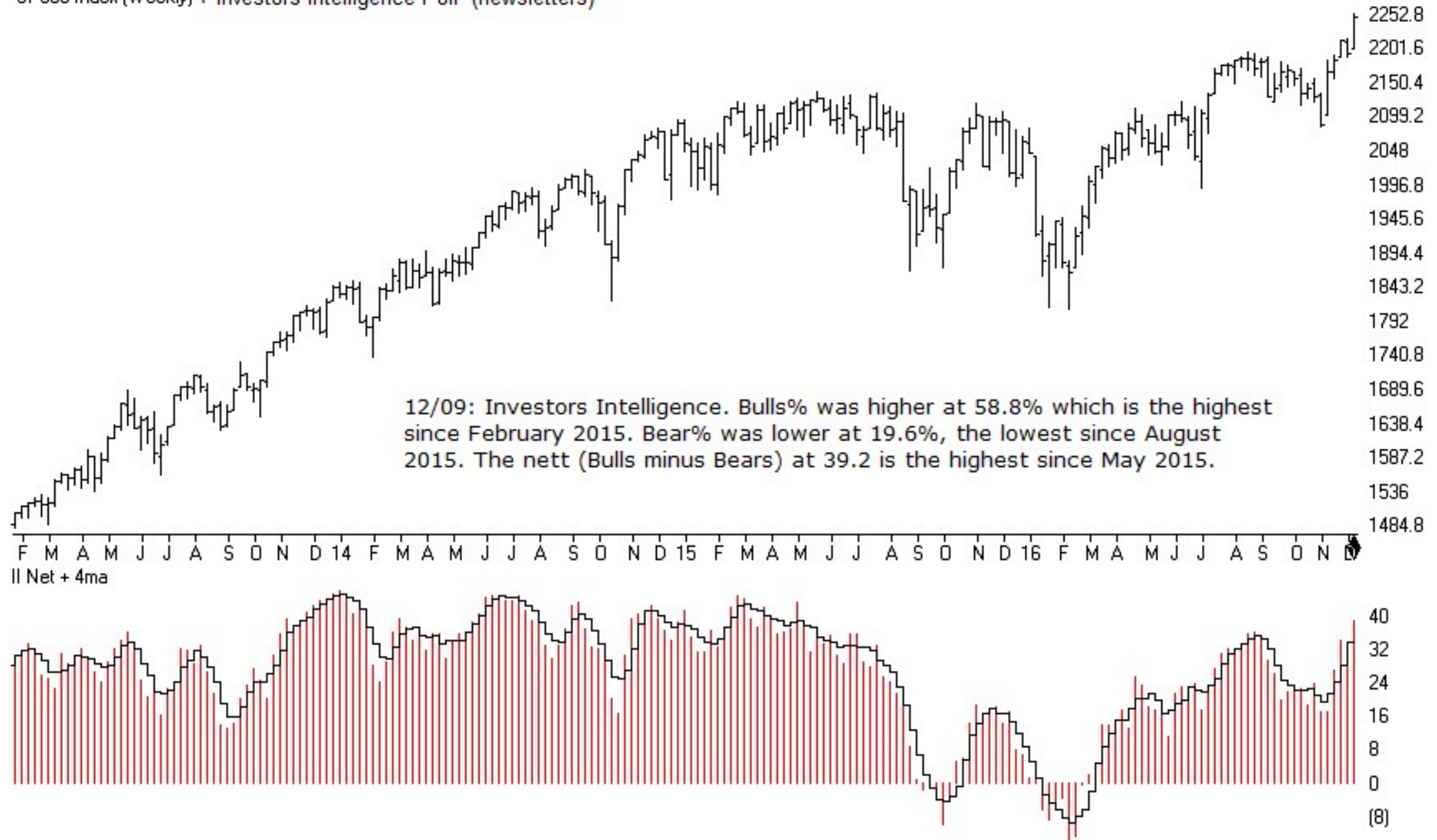
SP500 Index (Weekly) + AAI Poll (public)



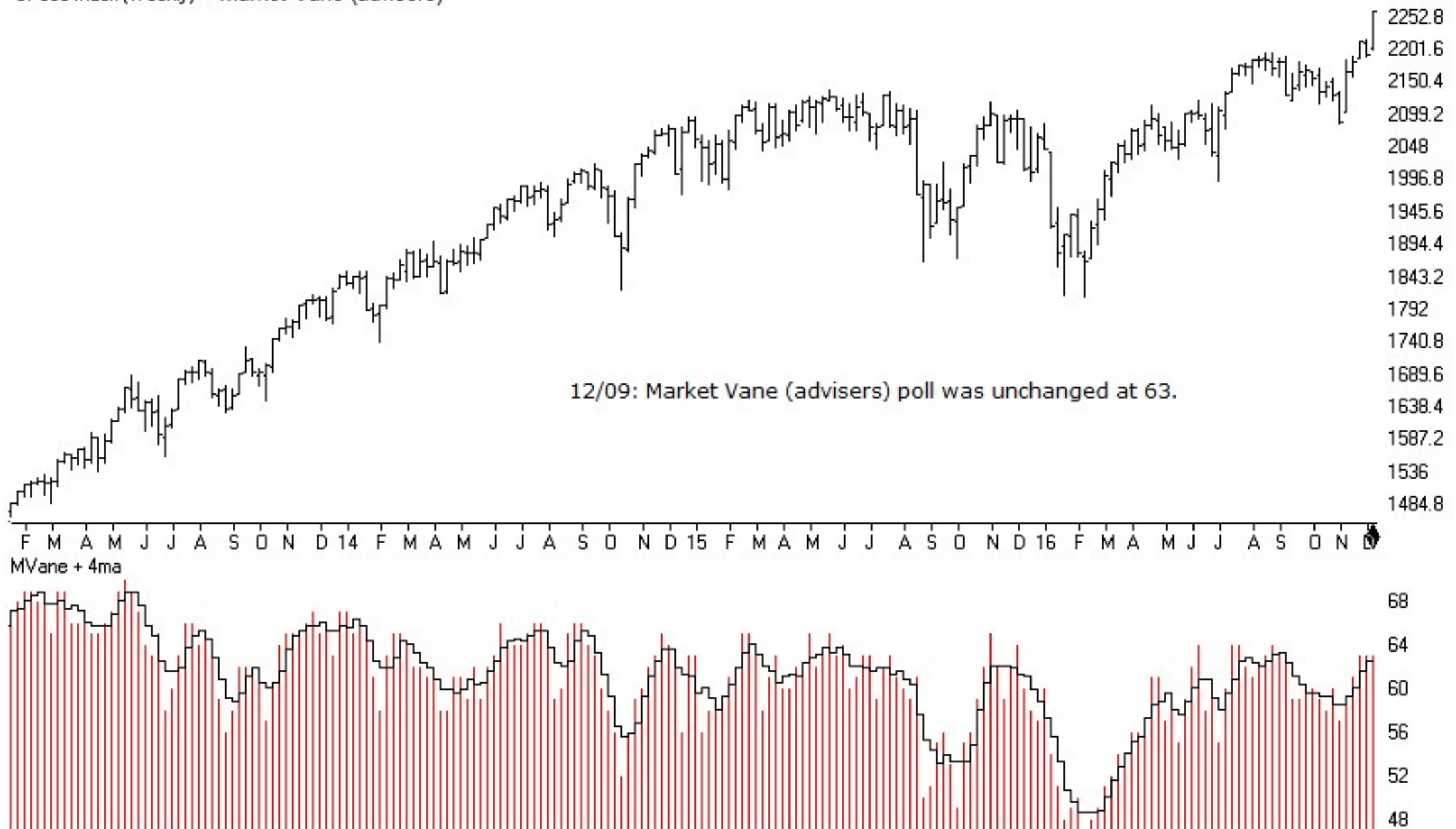
AAII NETT + 4ma



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

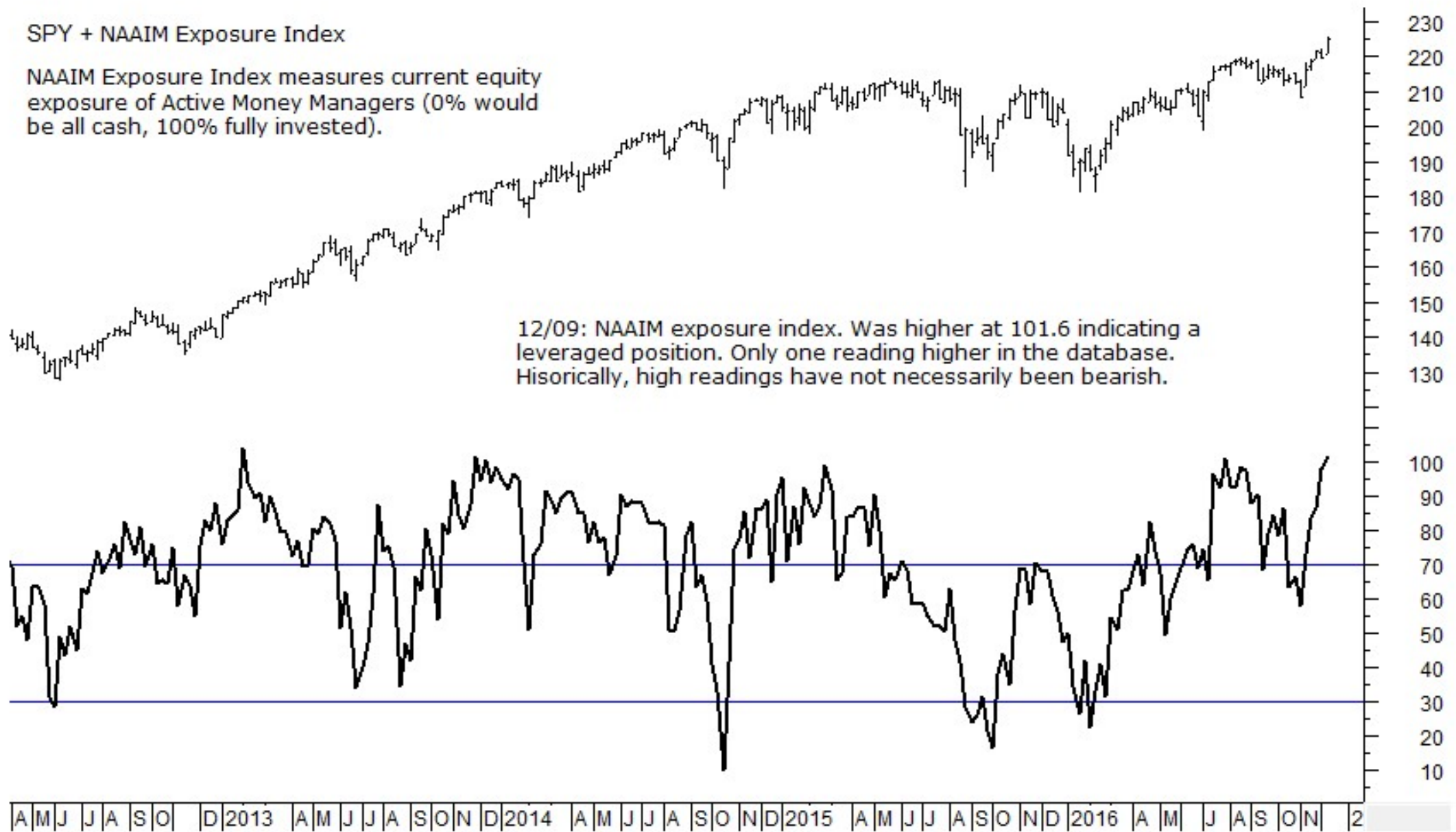


SP500 Index (Weekly) + Market Vane (advisors)

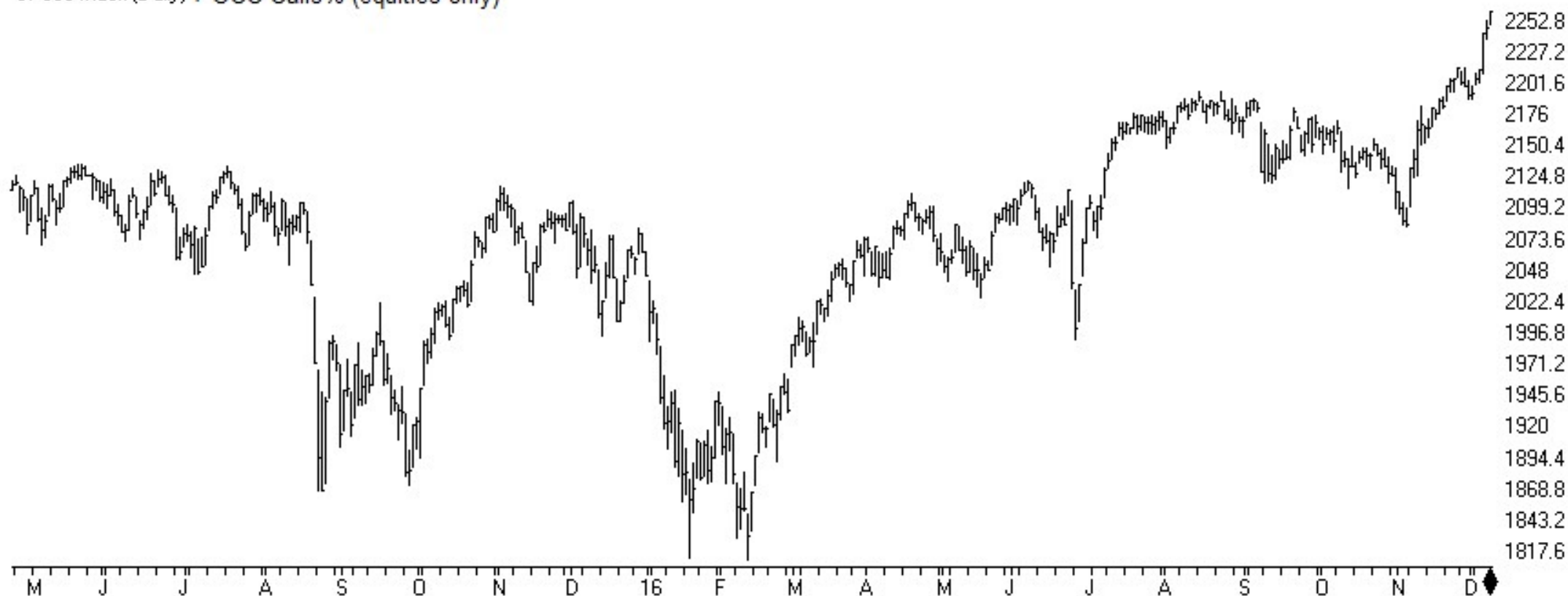


SPY + NAAIM Exposure Index

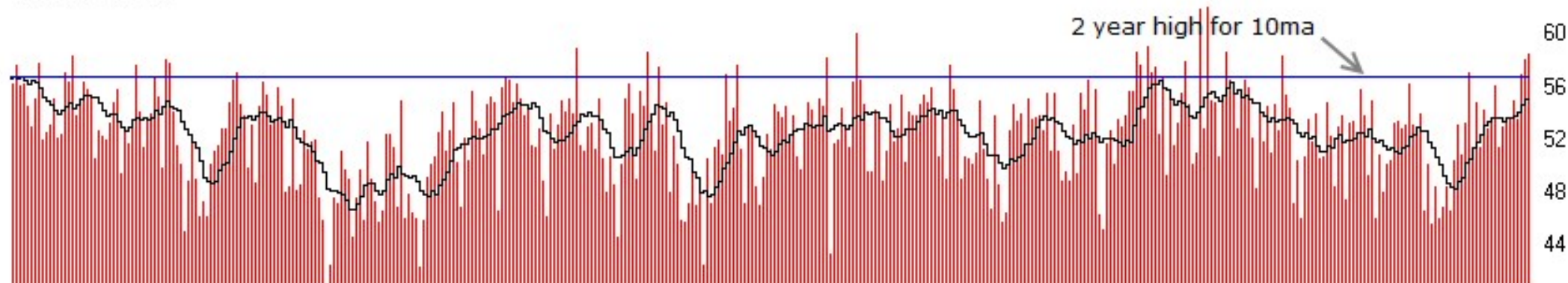
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



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

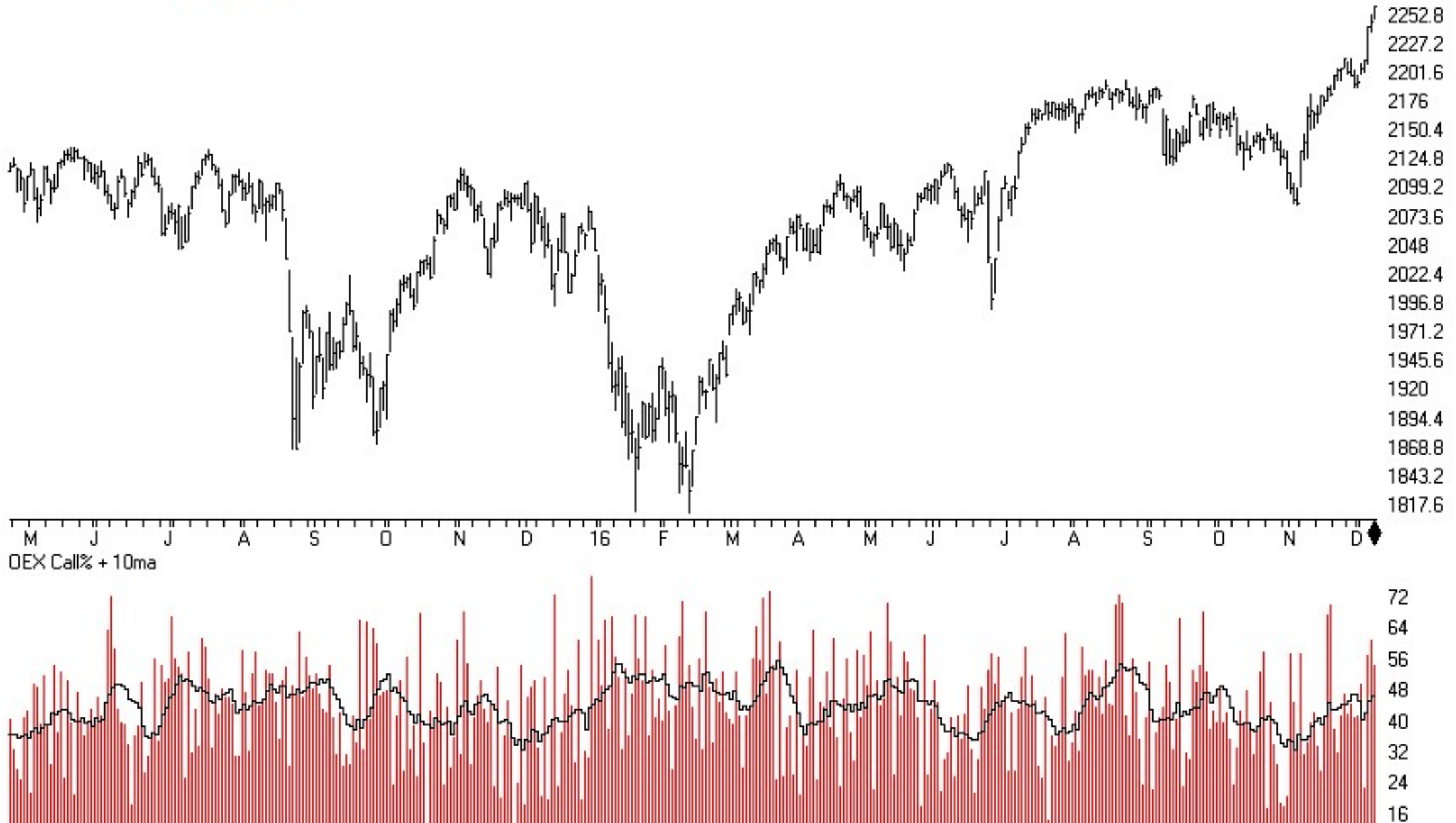


OCC call% + 10ma

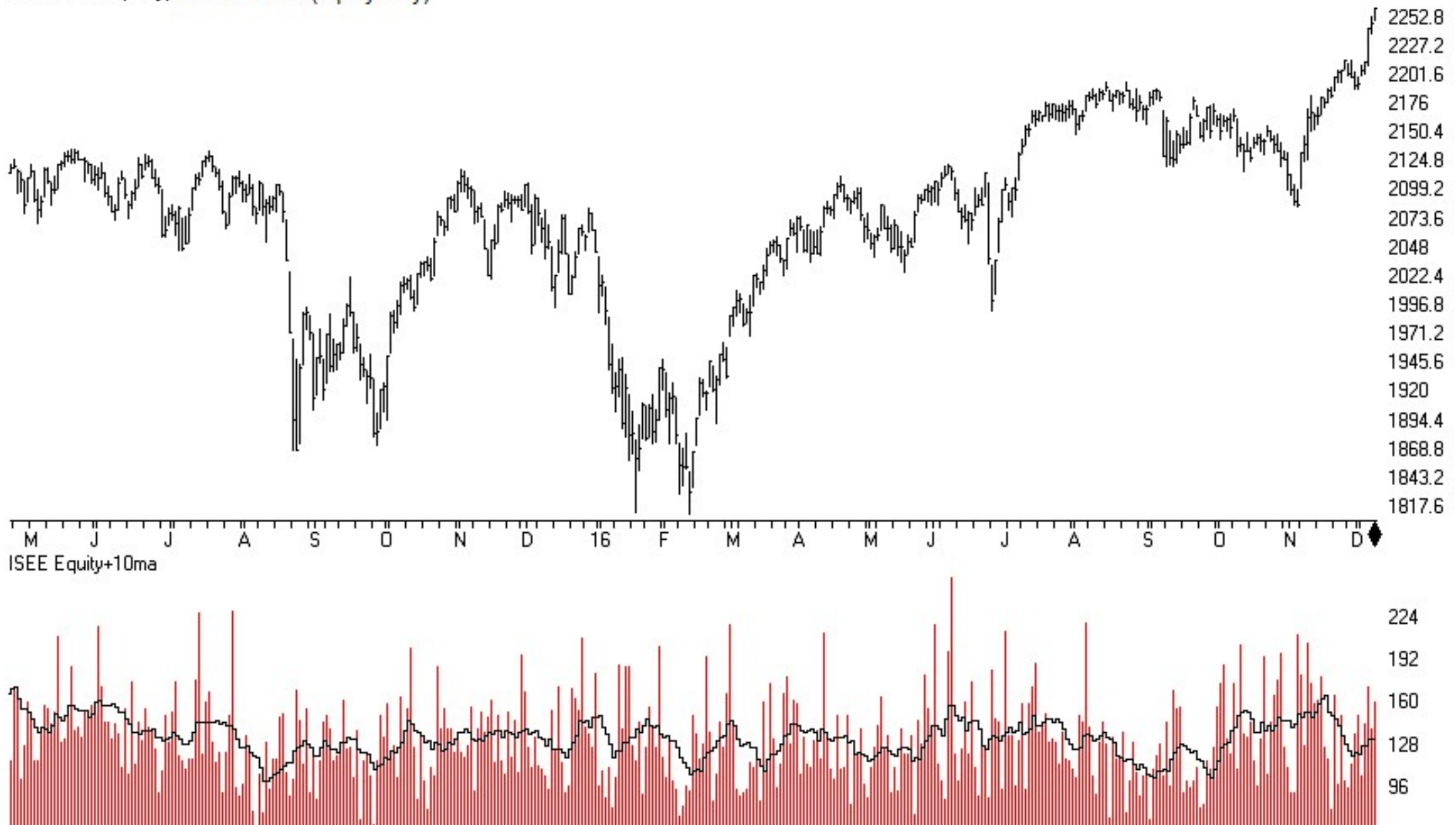


unlike other option ratios, OEX is usually considered a smart-money indicator.

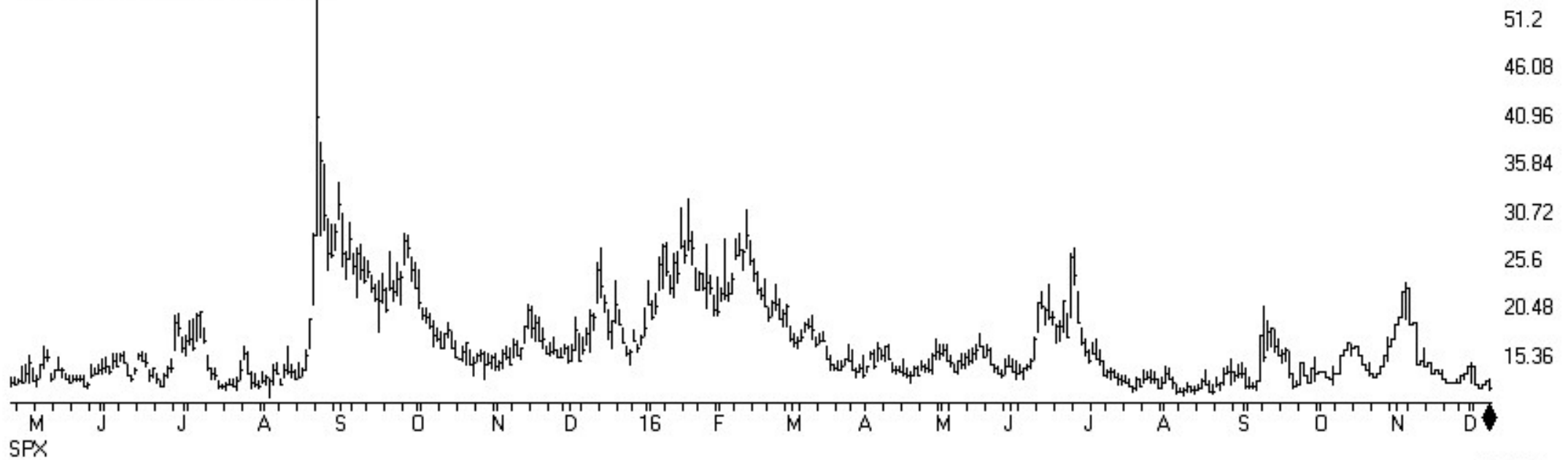
SP500 Index (Daily) + OEX Calls%



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



VIX - S&P 500 Volatility Index (Daily)



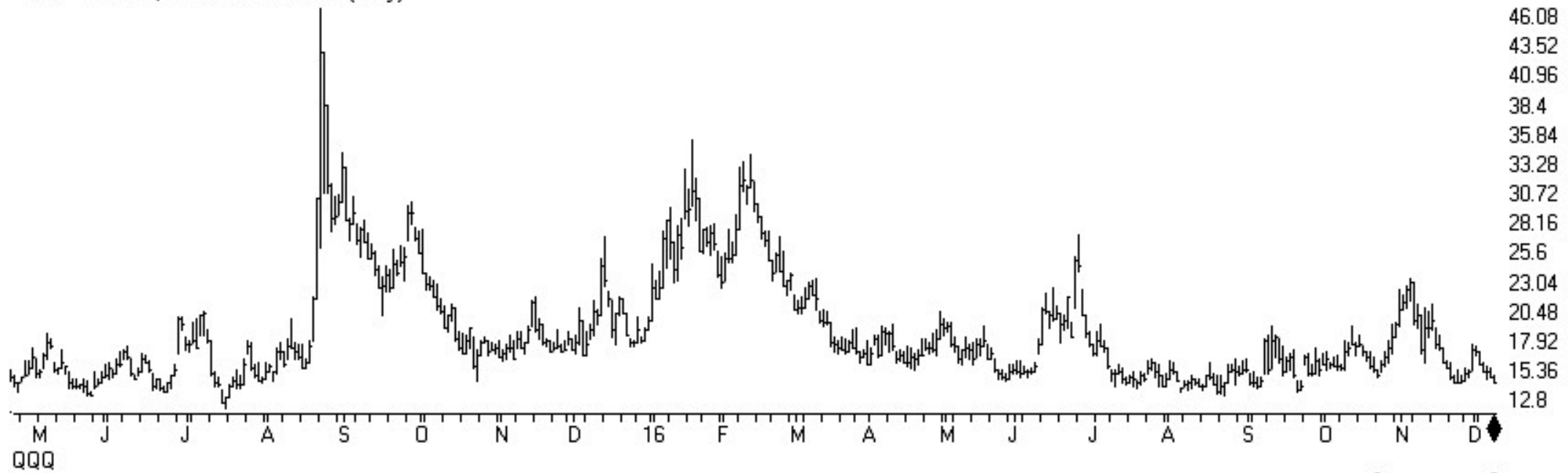
SPX



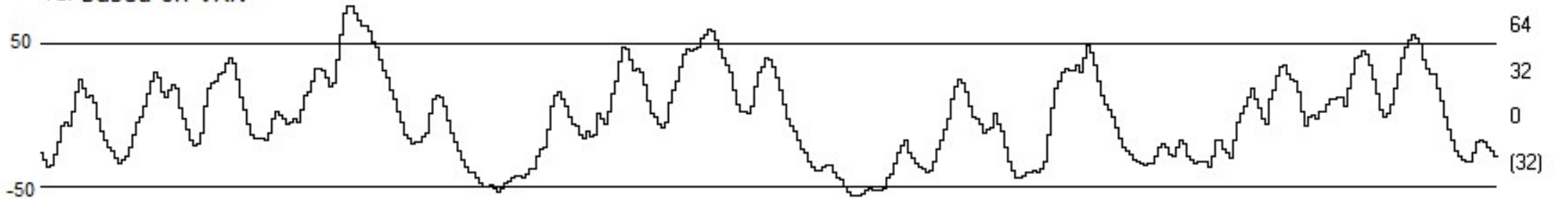
TCI based on VIX



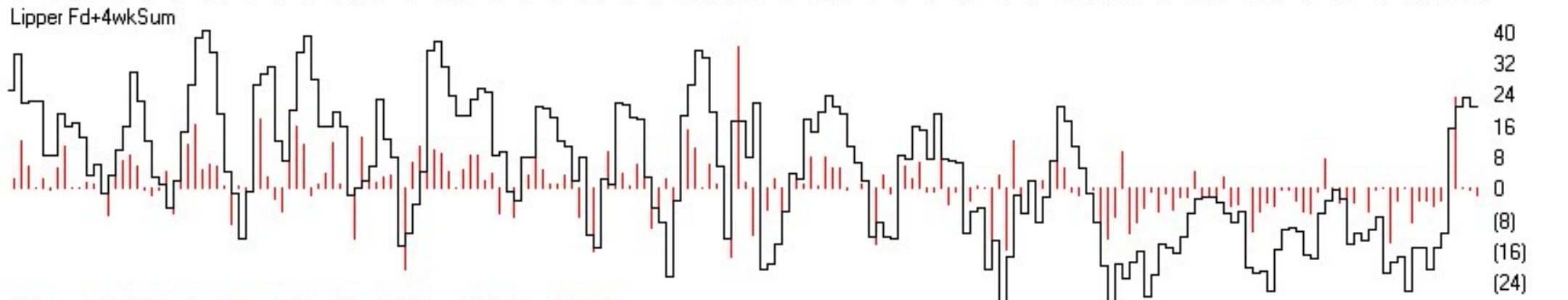
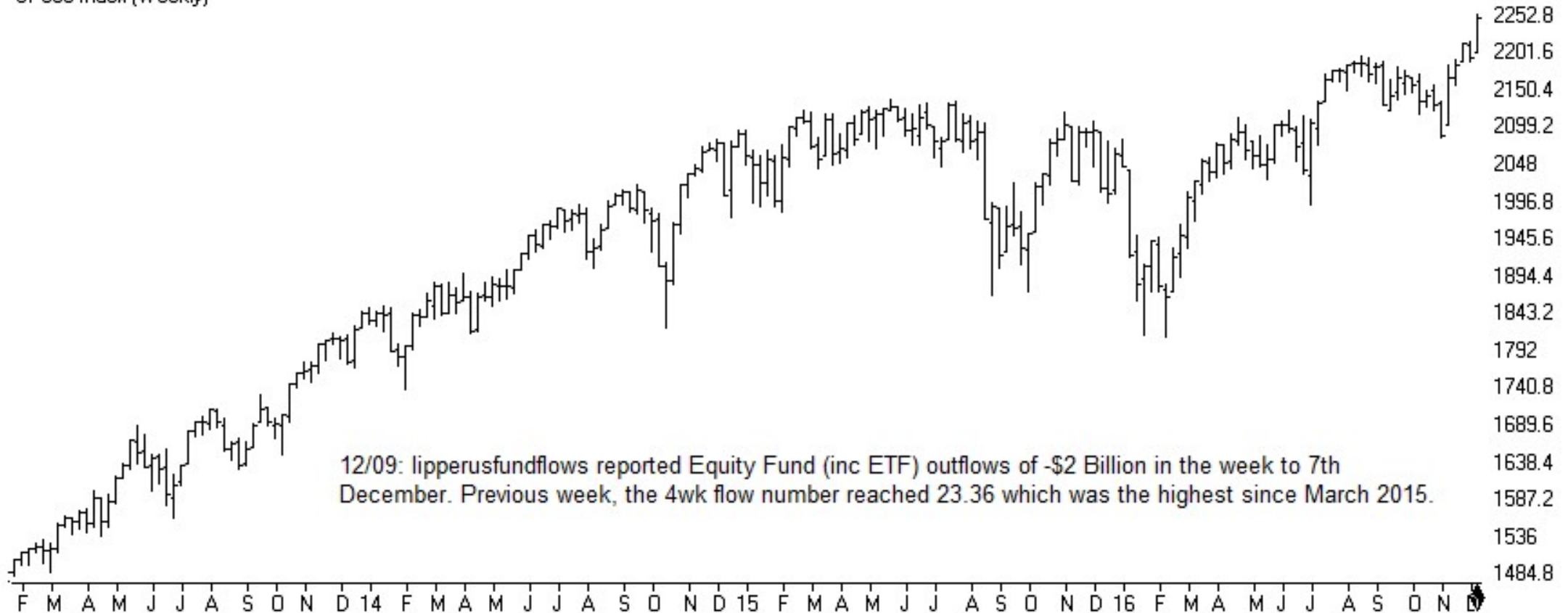
VXN - NASDAQ VOLATILITY INDEX (Daily)



TCI based on VXN



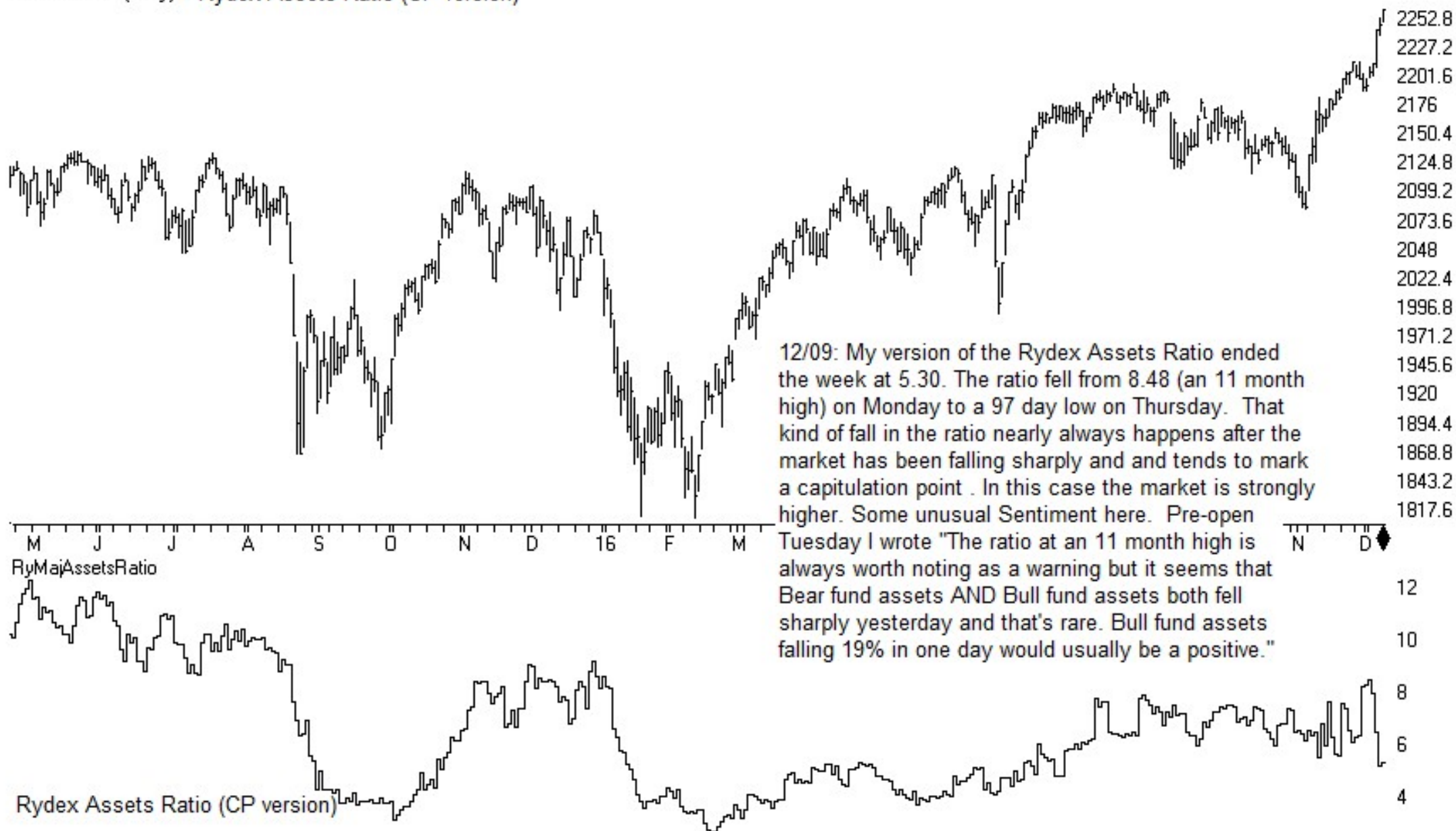
SP500 Index (Weekly)



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

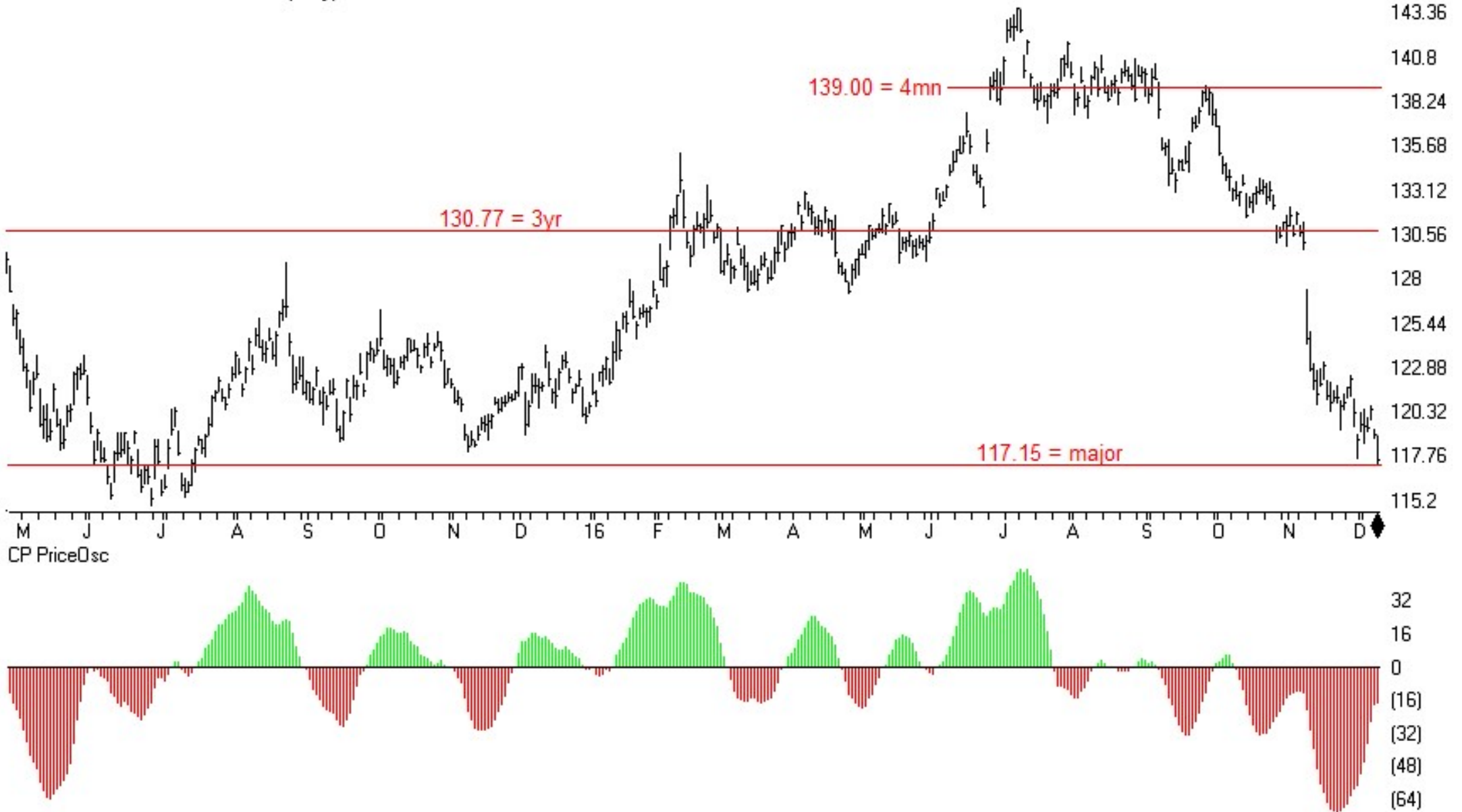
Sentiment

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



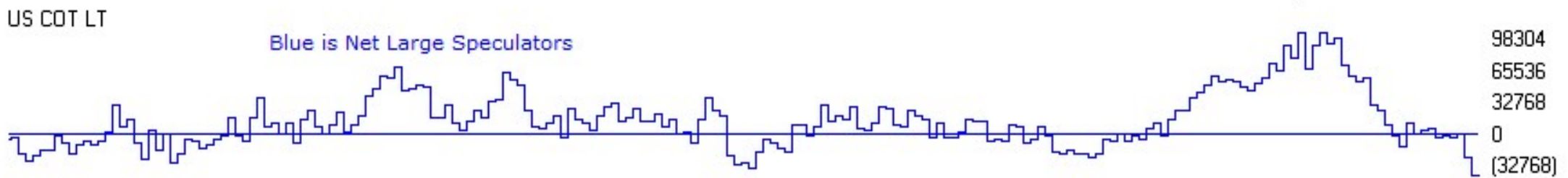
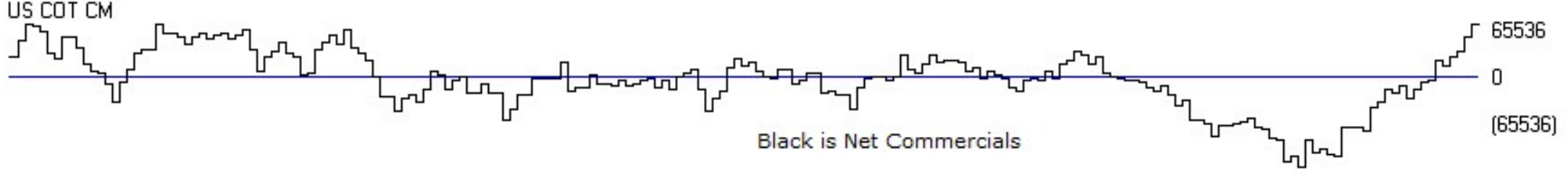
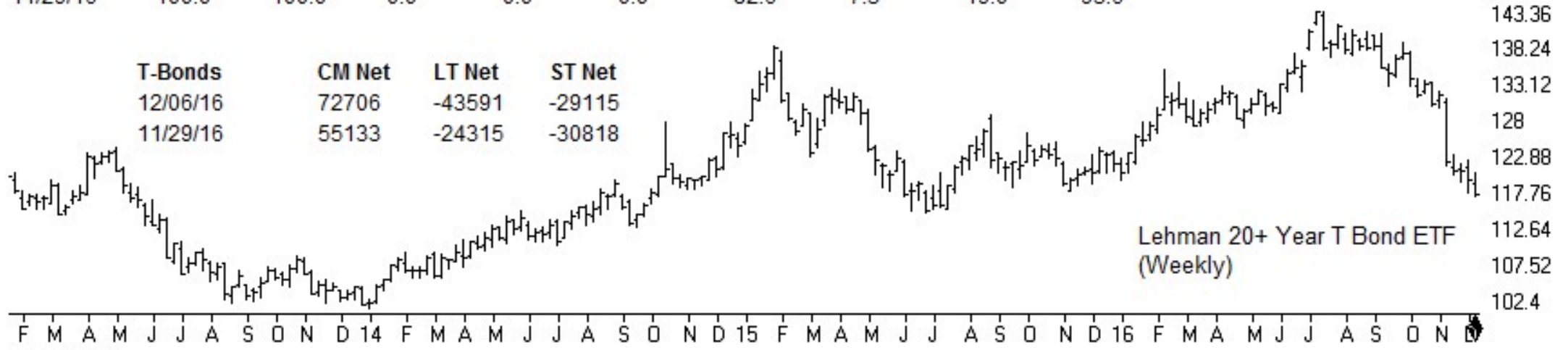
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

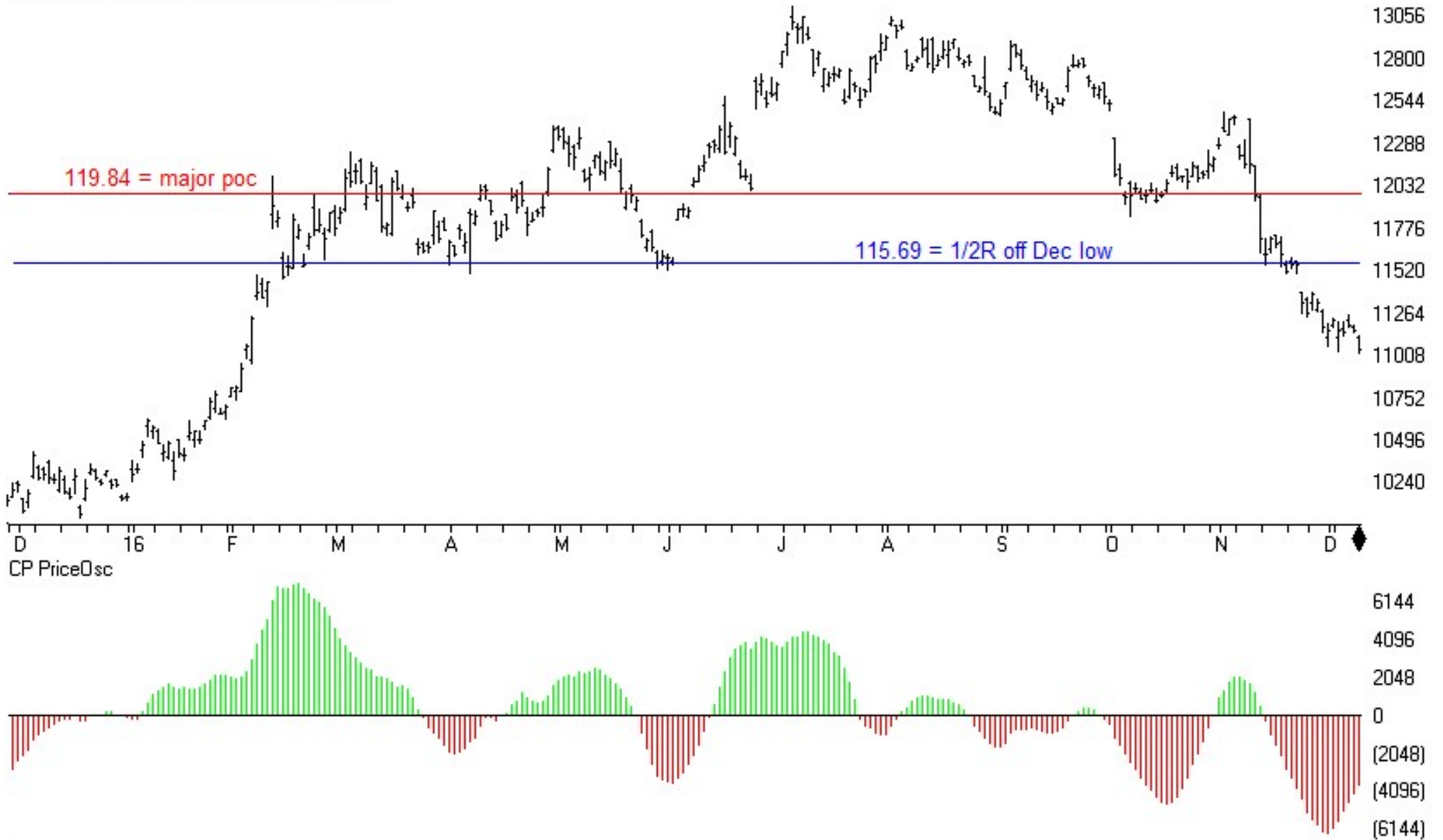


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/06/16	100.0	100.0	0.0	0.0	0.0	100.0	9.8	0.0	77.5
11/29/16	100.0	100.0	0.0	0.0	0.0	82.6	7.3	19.0	93.6

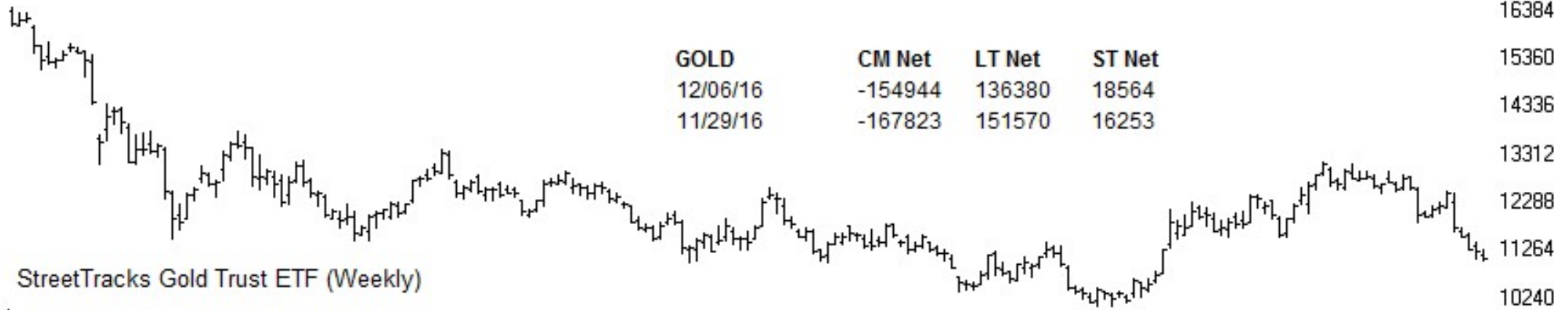
T-Bonds	CM Net	LT Net	ST Net
12/06/16	72706	-43591	-29115
11/29/16	55133	-24315	-30818



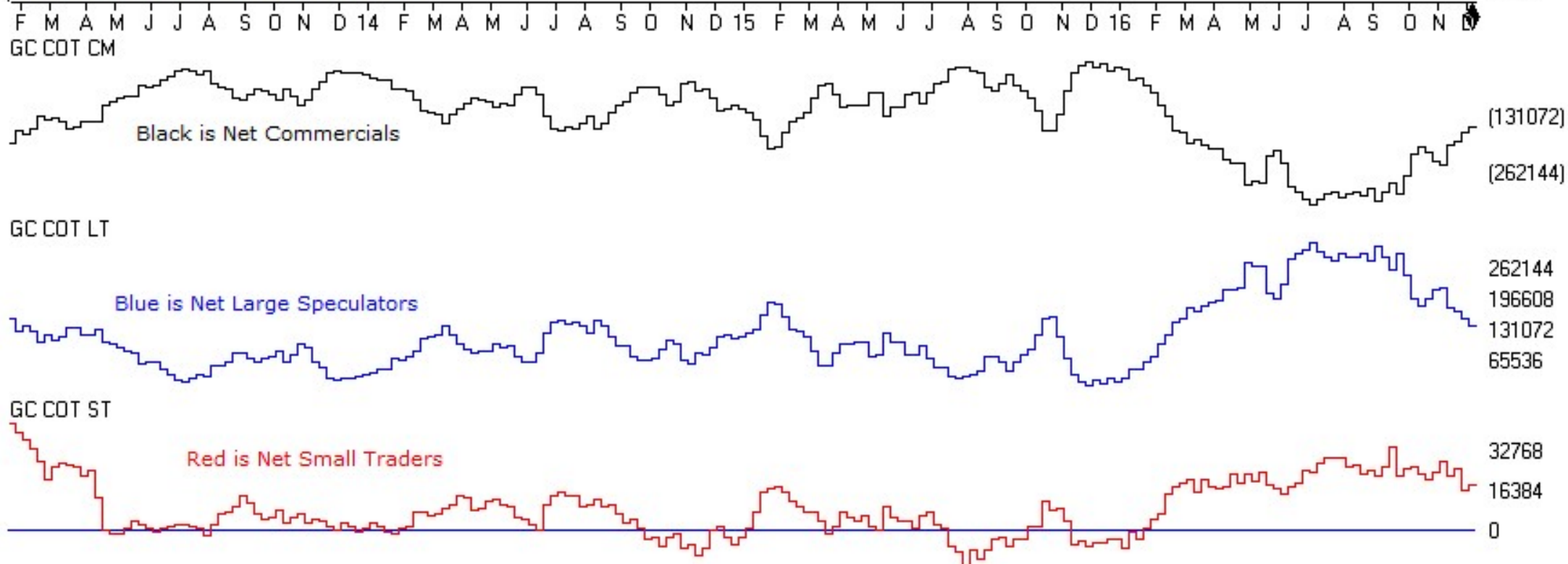
TSR Time Support/Resistance
STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/06/16	100	60.2	0	0	52.8	100	12.7	100	89.7
11/29/16	100	77.5	10.1	0	43	100	0	94.6	100

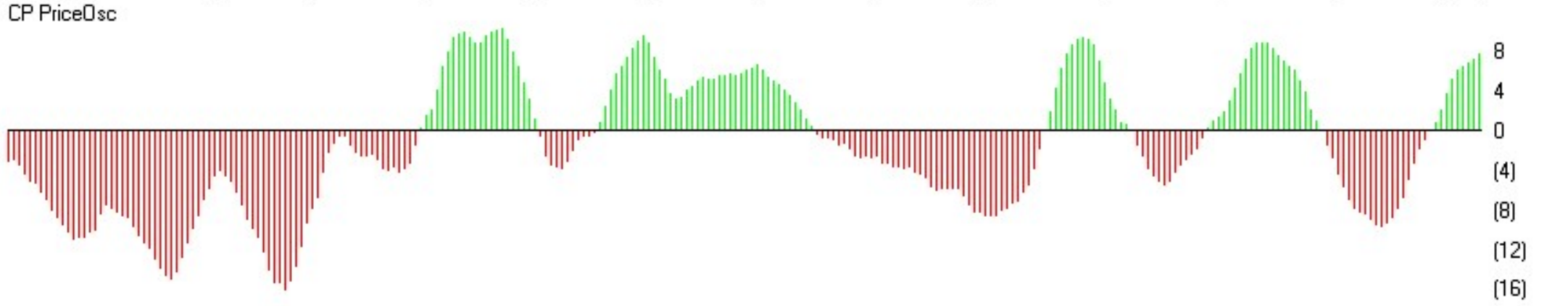
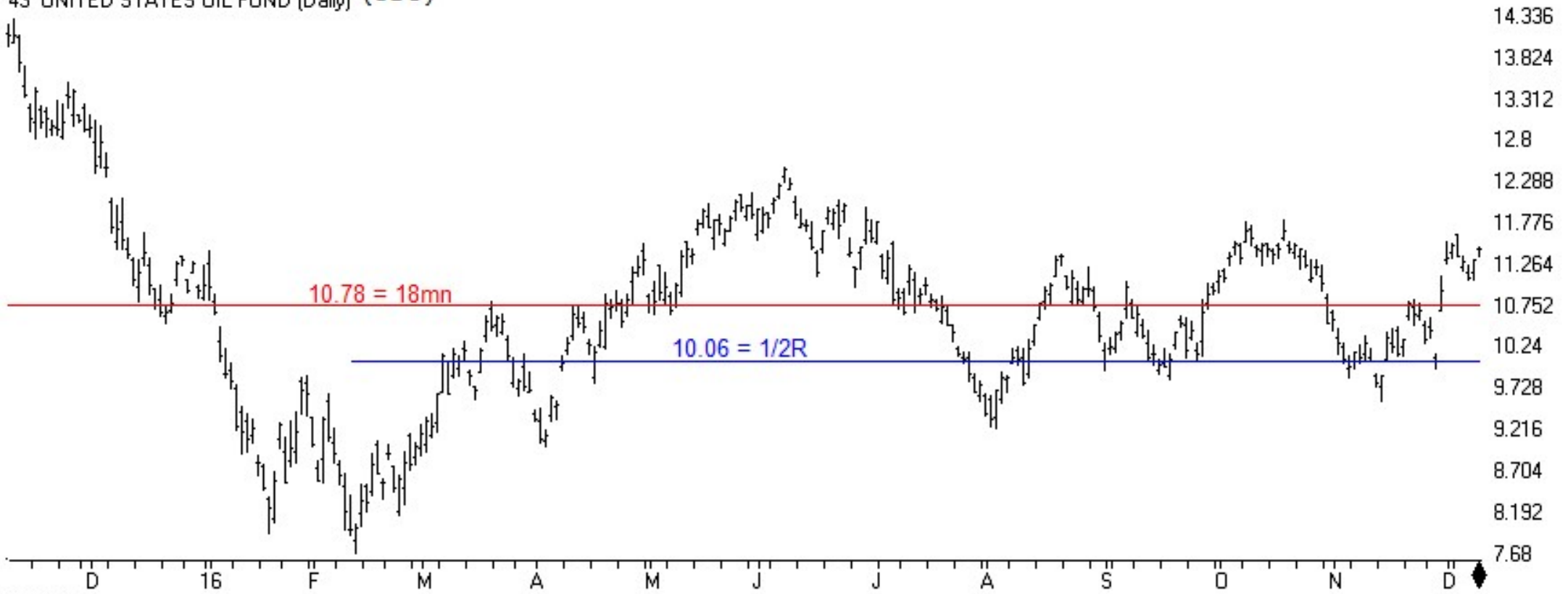


GOLD	CM Net	LT Net	ST Net
12/06/16	-154944	136380	18564
11/29/16	-167823	151570	16253

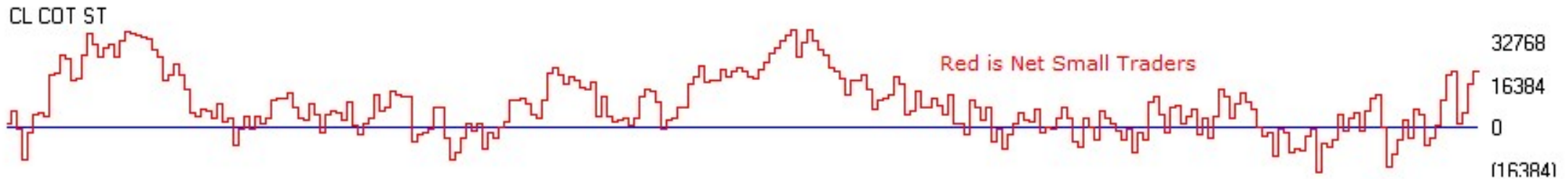
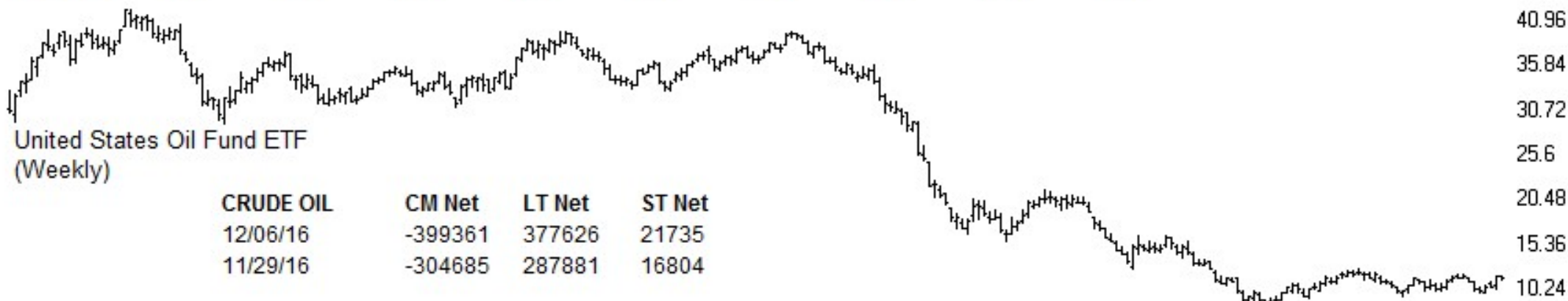


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

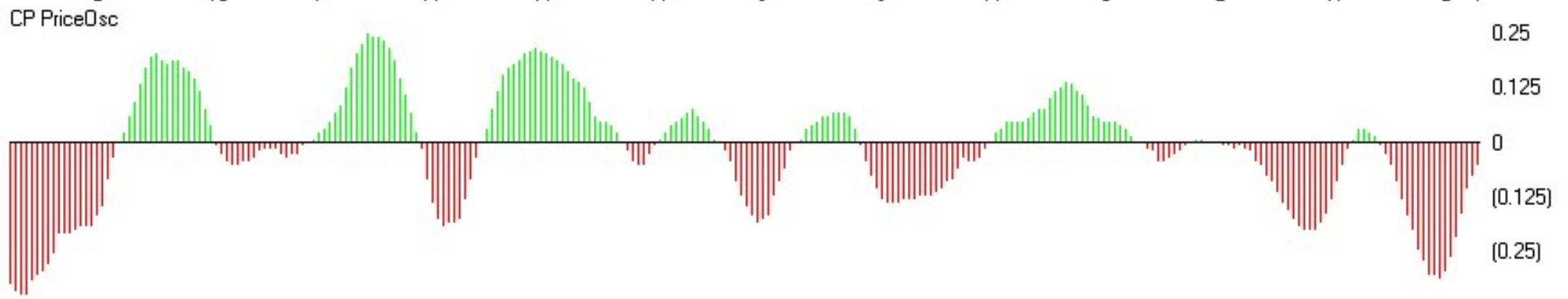
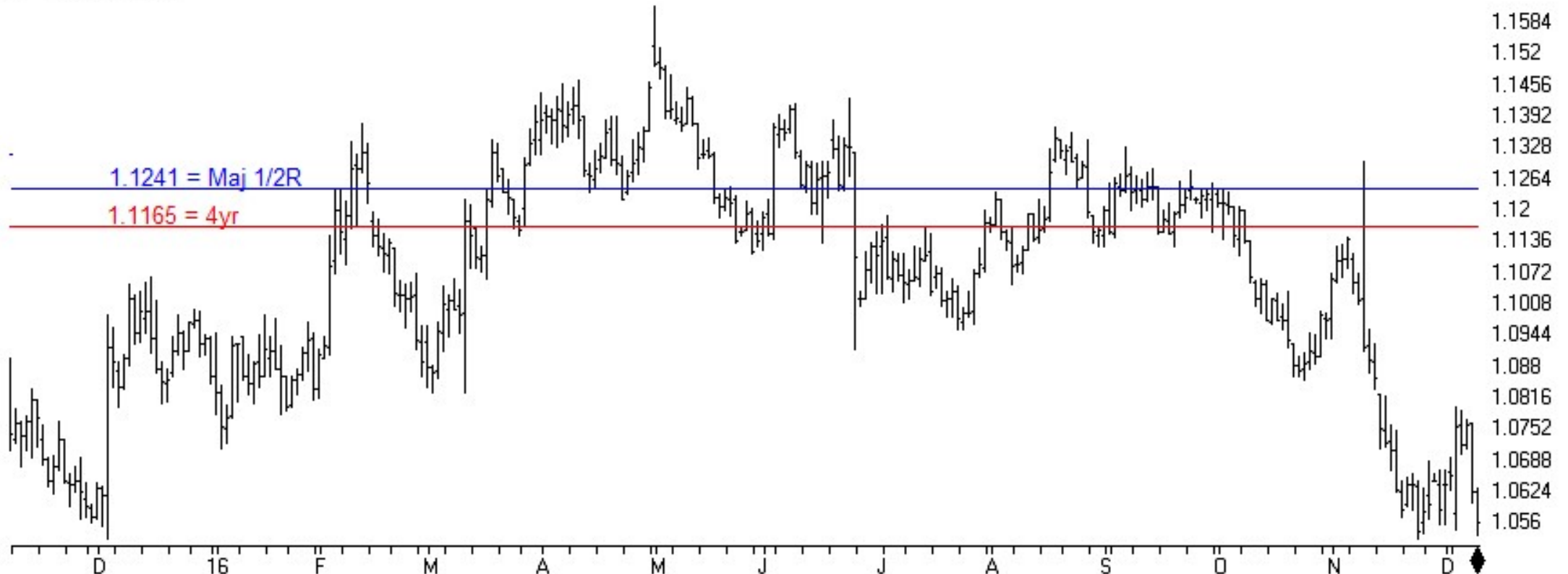


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/06/16	9.7	41.2	57.5	76.8	17.2	11.9	99.2	31.1	0.0
11/29/16	70.3	82.7	33.9	19.1	0.0	51.9	85.9	39.8	0.0

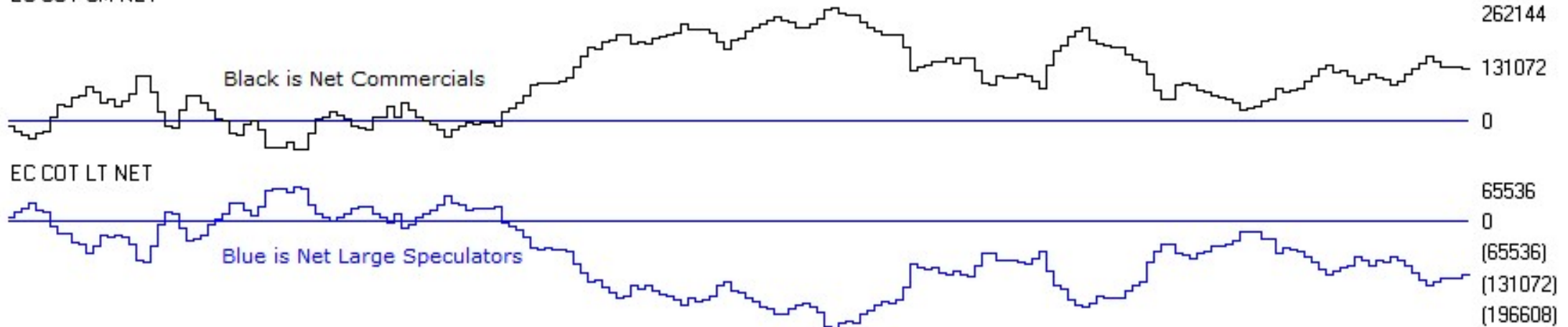
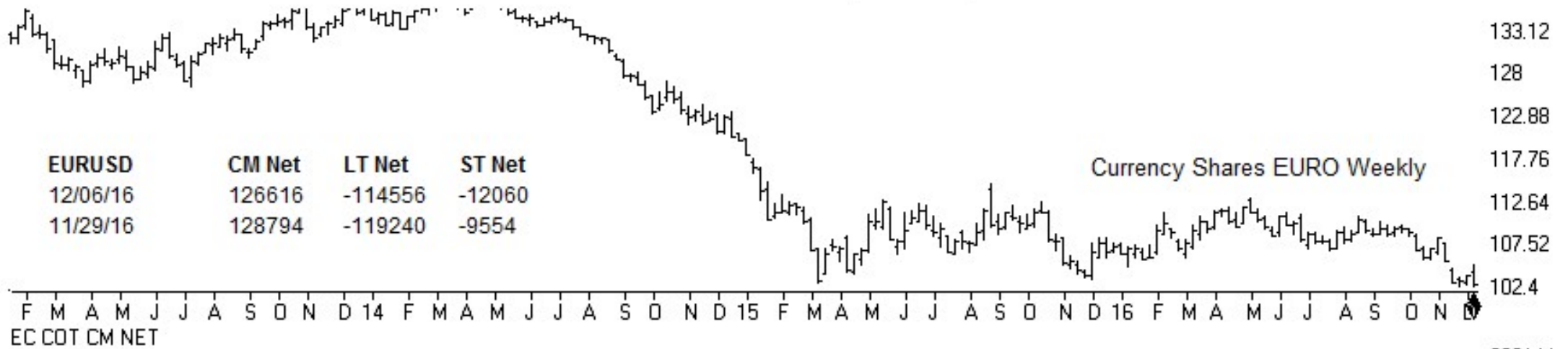


TSR Time Support/Resistance

51 EURUSD (Daily)



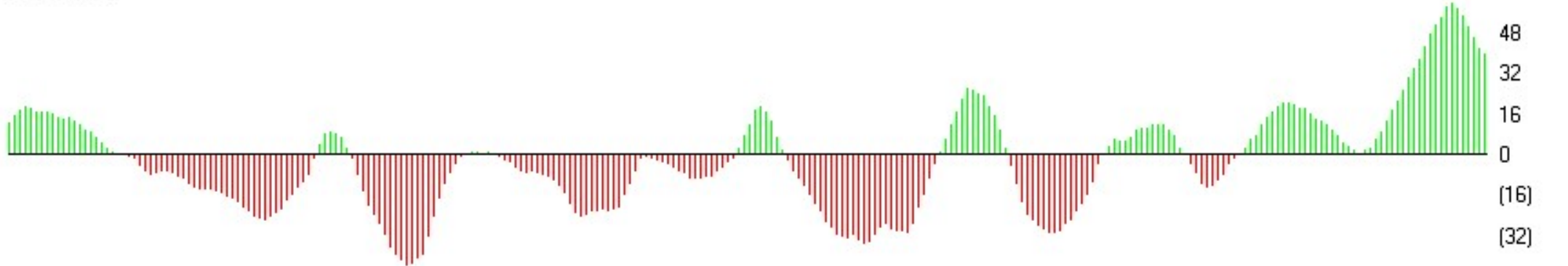
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/06/16	65.3	64.0	49.5	28.2	51.8	67.1	83.1	49.6	15.8
11/29/16	67.8	37.6	24.7	22.4	75.3	86.7	100.0	43.9	6.6



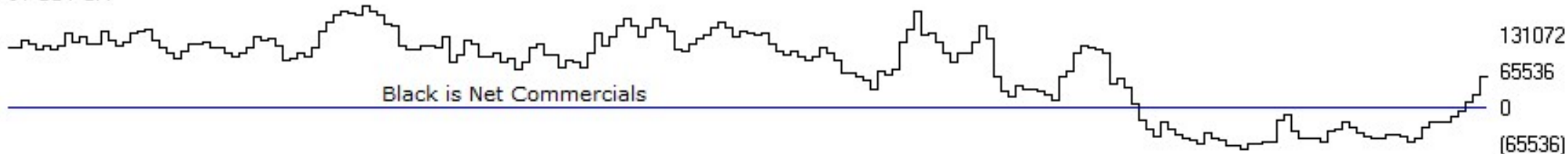
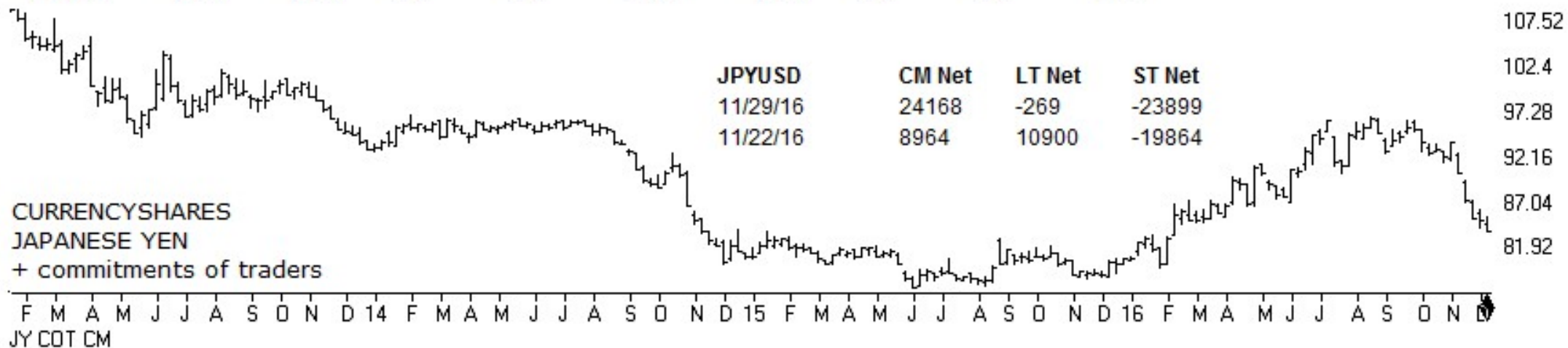
53 USDJPY (Daily)



CP PriceOsc



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



ChartProfit

<http://www.chartprofitwebcast.com>