

# ChartProfit

Charts to Friday 9th September 2016

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## Stock Market Summary

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

ChartProfit Breadth System - wk ending 09/09

	-5	-4	-3	-2	↓
NYSE	70	69	62	64	42
NasDaq	67	69	67	68	52
SP500	69	69	60	61	35
ND100	72	72	66	66	41
R2000	67	68	67	70	50

number = % stocks >50day ma

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

#### Consensus Polls:

09/09: AAll (public poll). Bulls% was higher at 29.7% (from 28.6%). Bears% was lower at 28.5% (from 31.5%).

09/09: Investors Intelligence. Bulls% was lower at 52.5%. Two weeks ago Bulls% reached 56.7% which was the highest since May last year. Bear% was higher at 22.8% - three weeks ago Bears% fell to 20.0% which was a twelve month low. The 4wk ma of nett (Bulls minus Bears - black line) is at 34.42, slightly lower than previous weeks 35.35 which was the highest since May last year.

09/09: Market Vane (advisers) poll was unchanged at 63. Down from 64 two weeks ago which was the highest number since November.

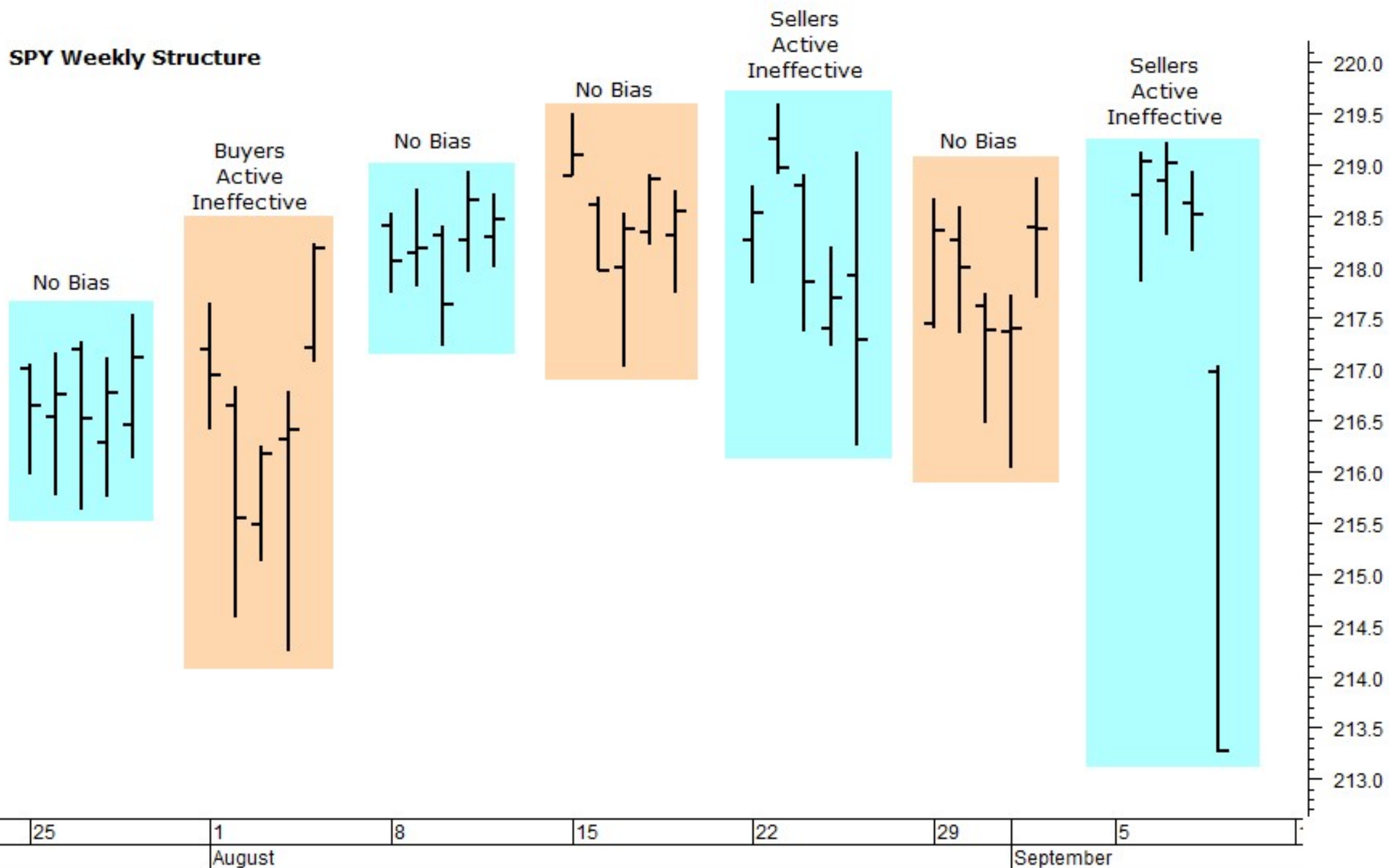
09/09: NAAIM exposure index. Was higher at 90.85. Six week's ago the index reached 101.02 which was the highest reading since November 2013.

#### Mutual Fund Flow:

09/09: My version of the Rydex Assets Ratio ended the week at 7.06. The ratio reached 7.9 on 08/26, a seven month high.

09/09: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$271 Billion in the week to 7th of September.

### SPY Weekly Structure

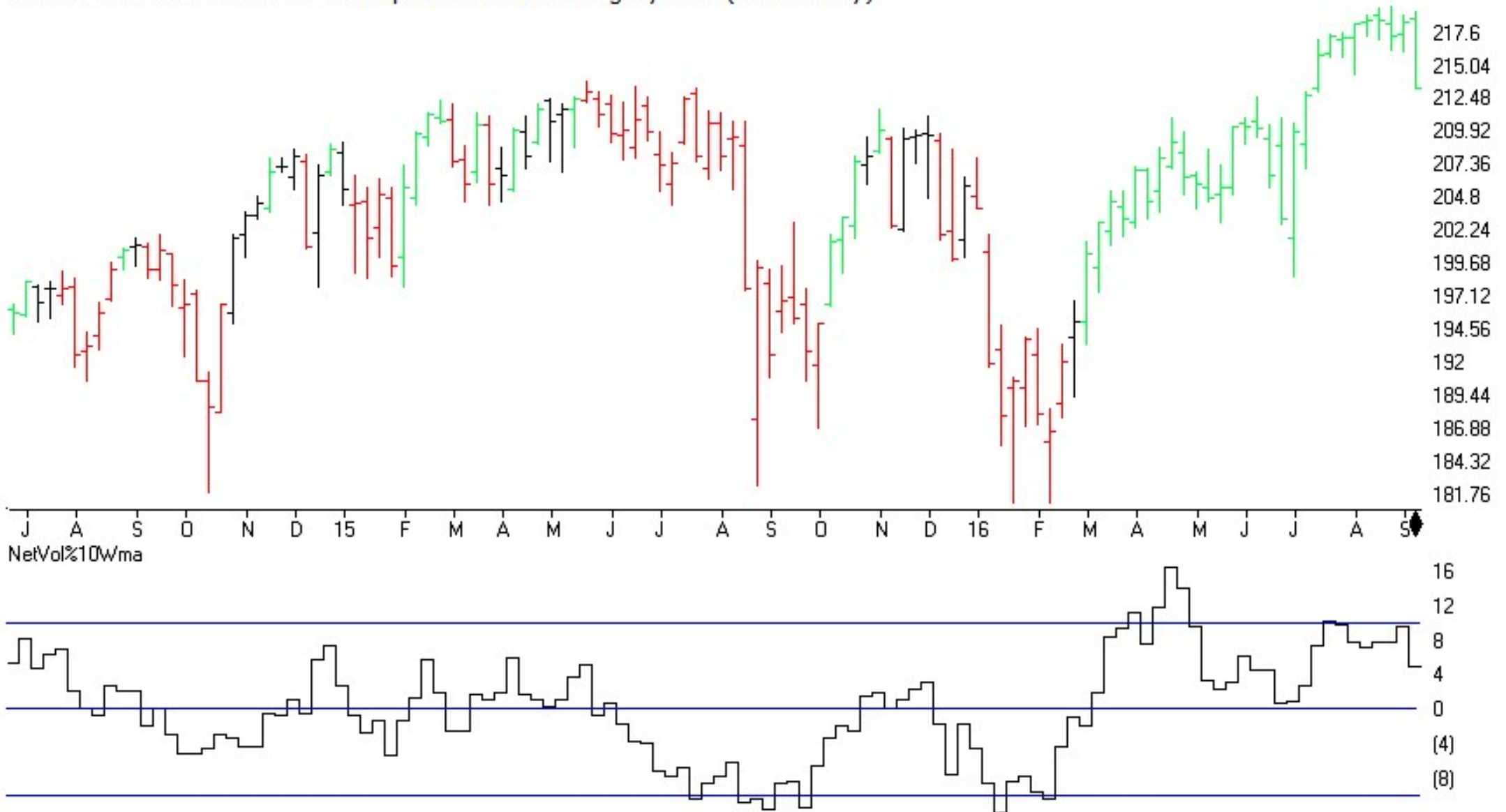


# Commitments of Traders

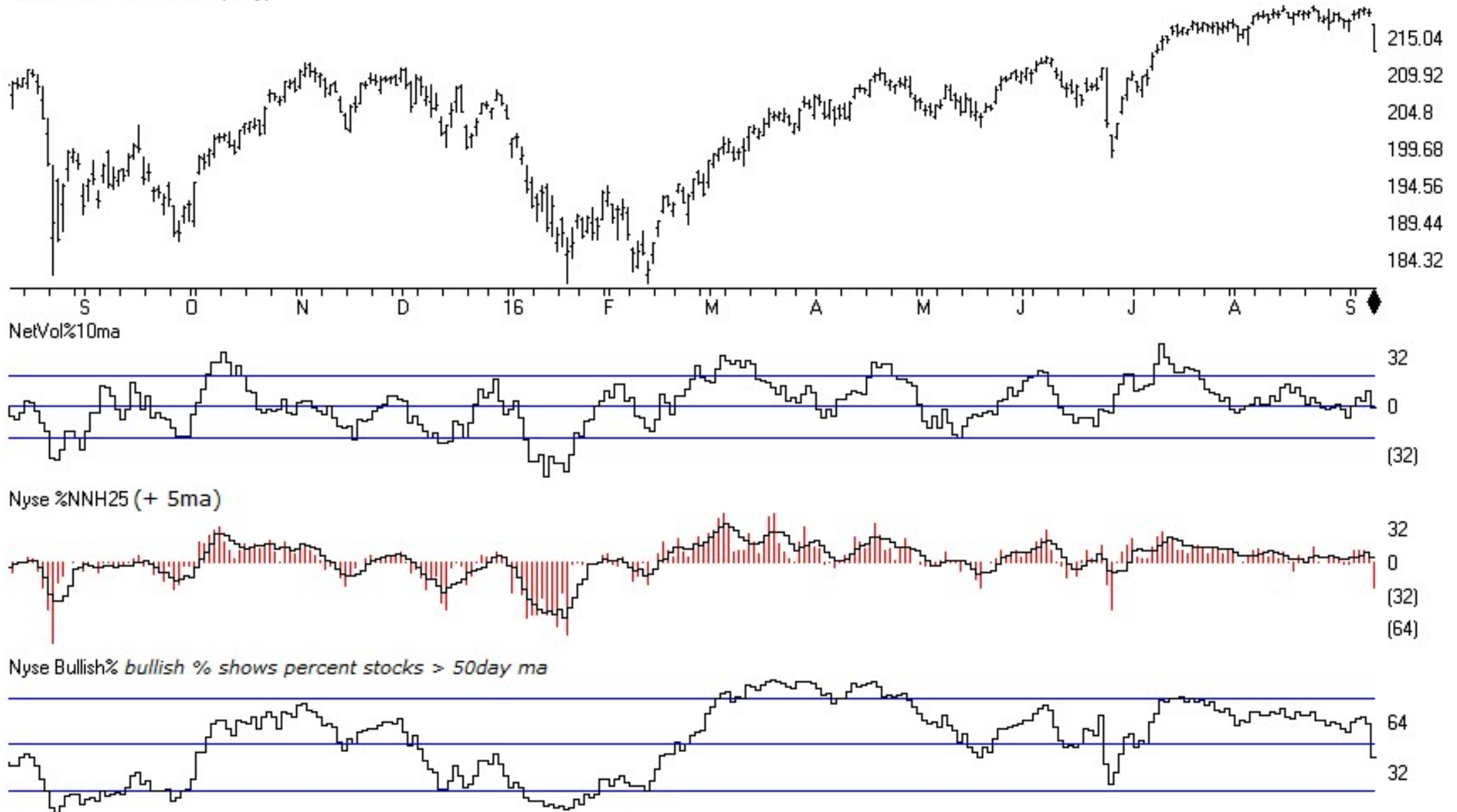
C.O.T.  
Quick  
View

<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>
09/06/16	15.0	61.5	92.6	29.3	60.6	95.8	93.5	30.2	0.0
08/30/16	9.6	43.8	93.0	60.5	96.9	94.3	94.7	40.2	0.0
<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>
09/06/16	6.6	0	92.8	94.5	92.4	0	46.9	54	50.7
08/30/16	25.2	9	85.9	72.9	79.7	5	65.3	73.1	42.9
<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>
09/06/16	67.3	100.0	56.4	24.9	0.0	48.4	67.7	77.7	41.1
08/30/16	13.5	86.7	93.7	77.9	21.9	11.8	42.3	28.9	26.4
<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>
09/06/16	100.0	87.1	0.0	0.0	3.8	98.8	40.5	45.7	43.2
08/30/16	100.0	100.0	22.4	0.0	3.4	81.5	48.3	35.7	23.1
<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>
09/06/16	83.2	64.6	13.0	6.2	15.8	88.3	100.0	97.5	21.3
08/30/16	96.5	80.2	2.8	3.1	30.6	100.0	35.6	46.1	43.2
<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>
09/06/16	42.5	20.6	28.2	69.5	76.3	38.7	22.2	42.5	100.0
08/30/16	31.0	22.6	38.1	85.6	86.5	44.1	11.4	49.2	94.7
<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>
09/06/16	79.3	87.8	15.0	22.0	20.1	75.2	17.5	27.4	73.0
08/30/16	67.7	49.9	13.7	33.8	66.6	83.3	26.3	32.3	81.1
<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>
09/06/16	29.7	0.0	61.6	69.0	22.6	8.7	73.3	91.9	50.4
08/30/16	46.9	12.2	43.1	47.4	1.6	16.4	62.4	77.8	32.0

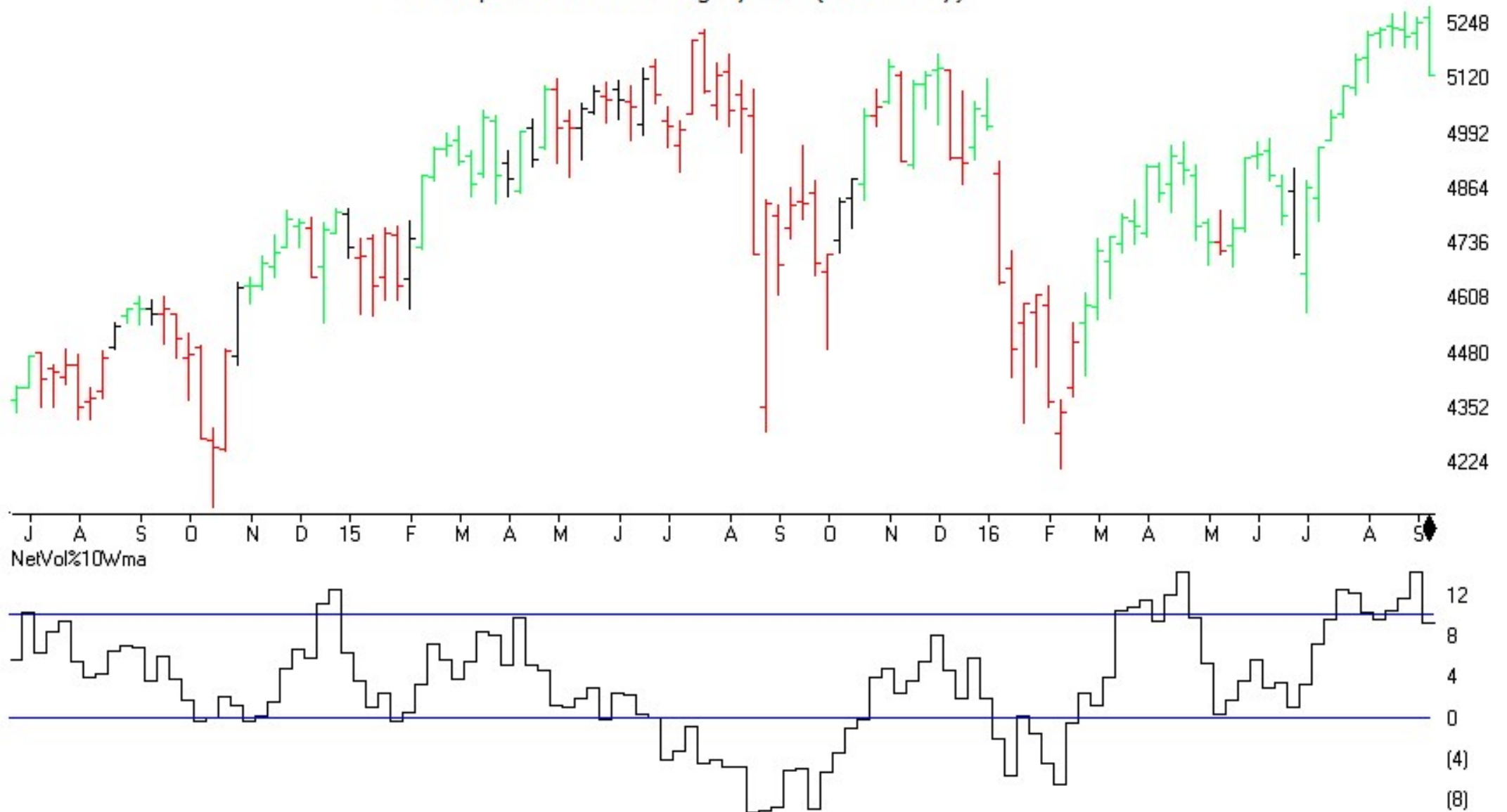
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



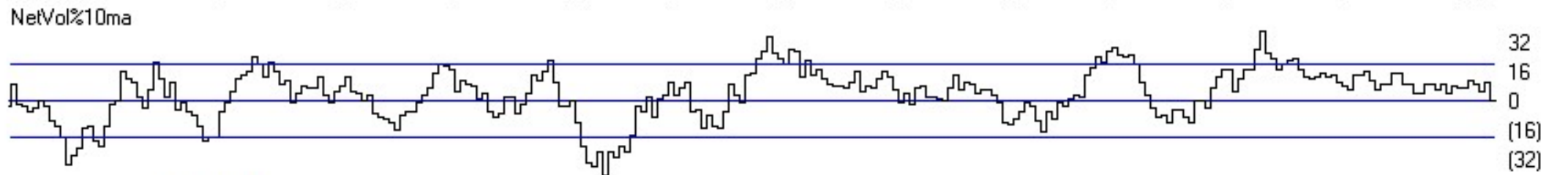
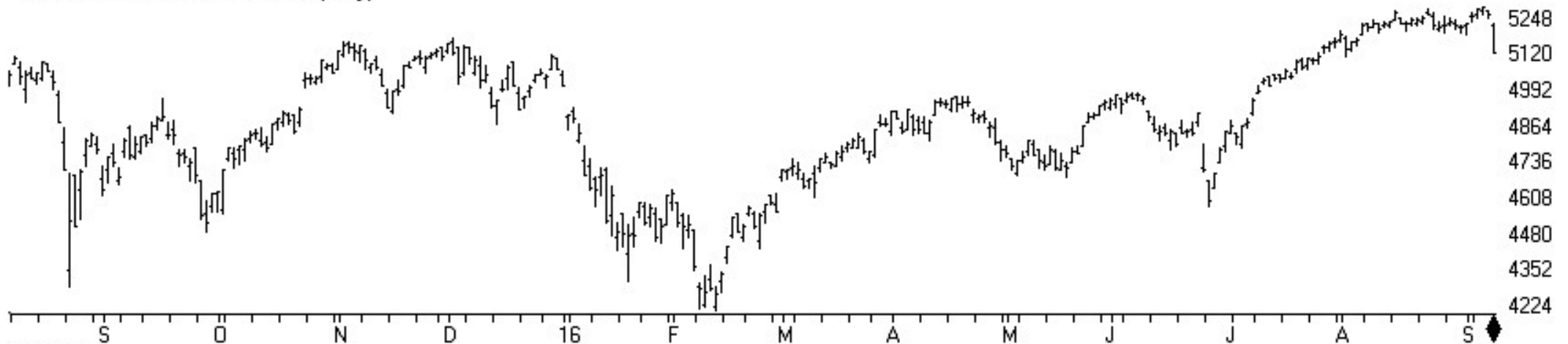
MARKET CHART NYSE (Daily)



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



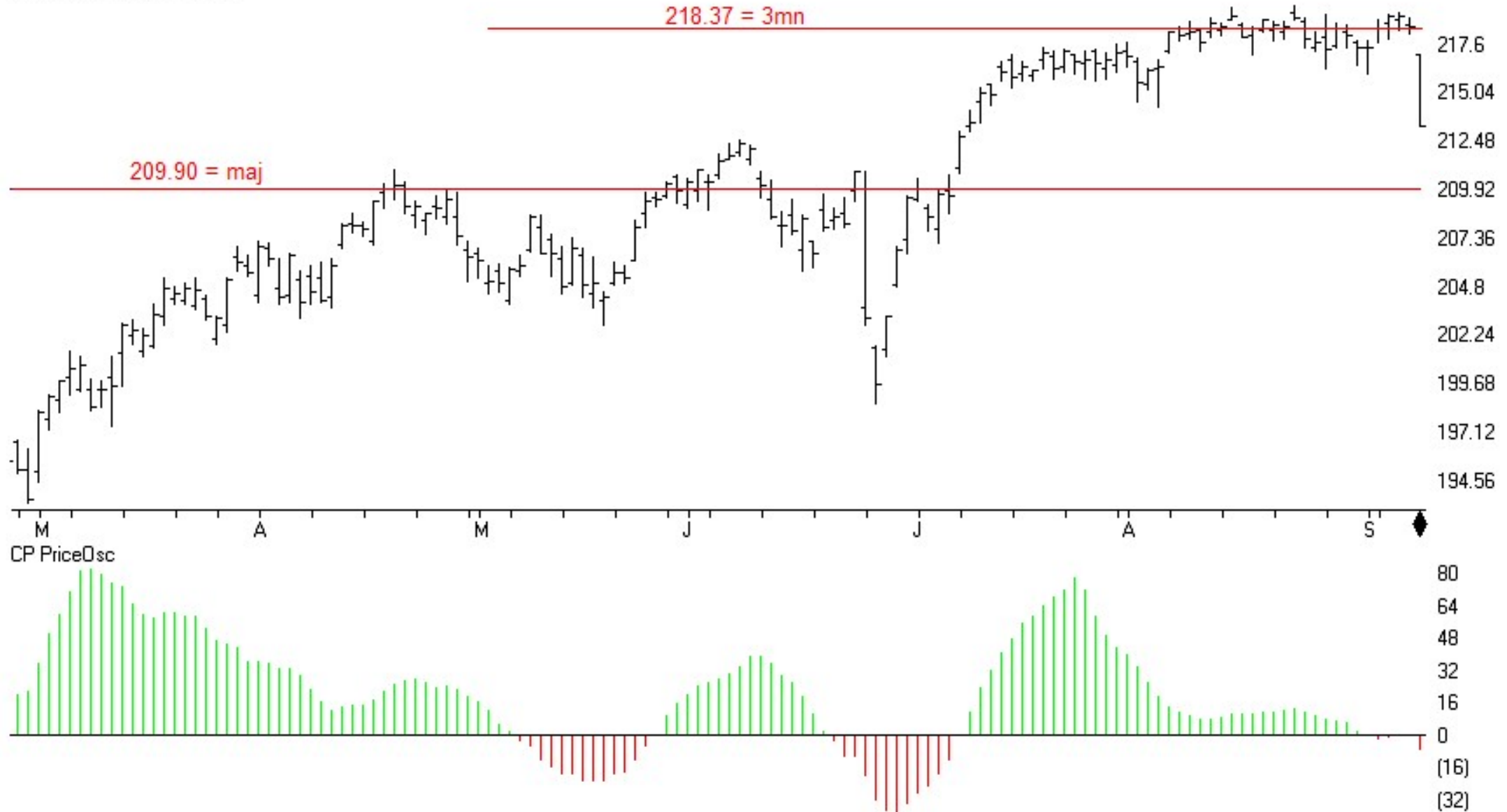
### MARKET CHART NASDAQ 1800 (Daily)





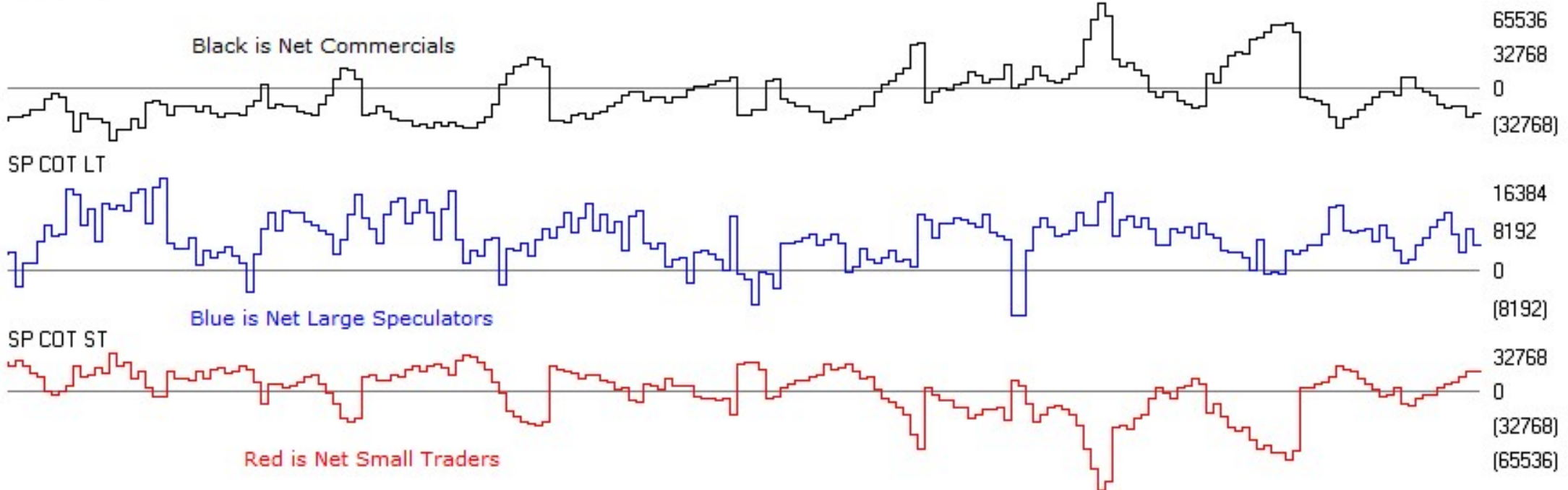
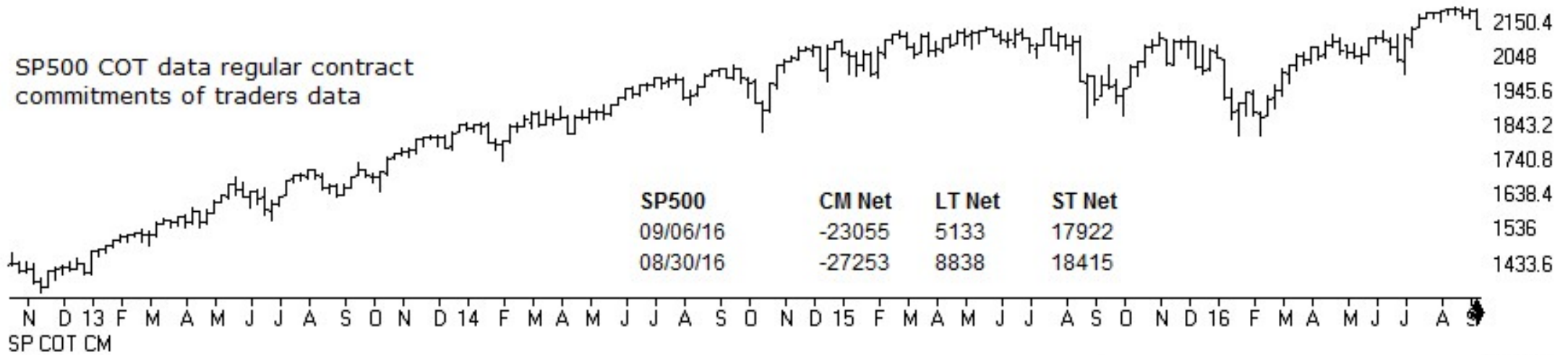
## TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



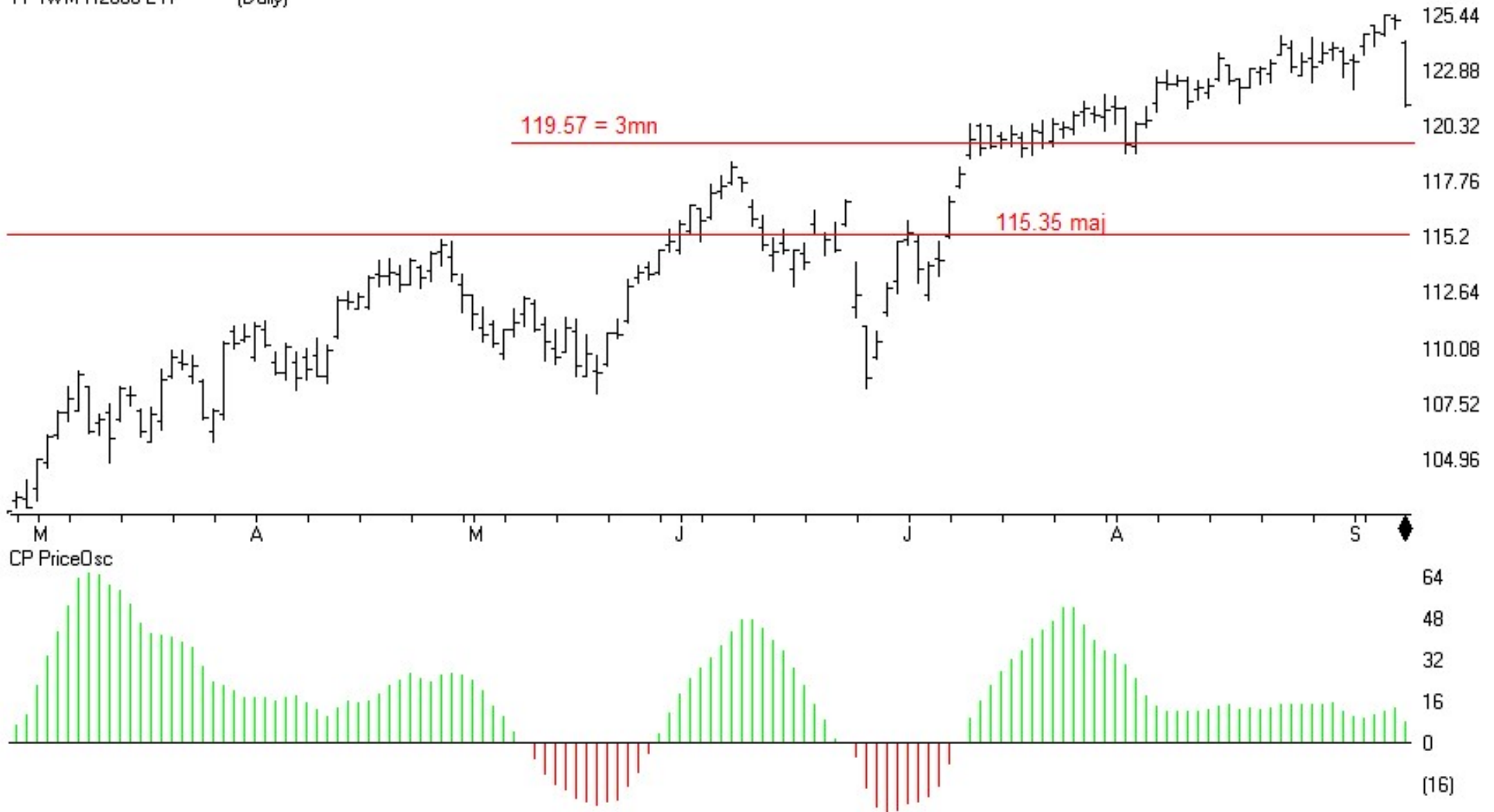
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/06/16	15.0	61.5	92.6	29.3	60.6	95.8	93.5	30.2	0.0
08/30/16	9.6	43.8	93.0	60.5	96.9	94.3	94.7	40.2	0.0

SP500 COT data regular contract commitments of traders data



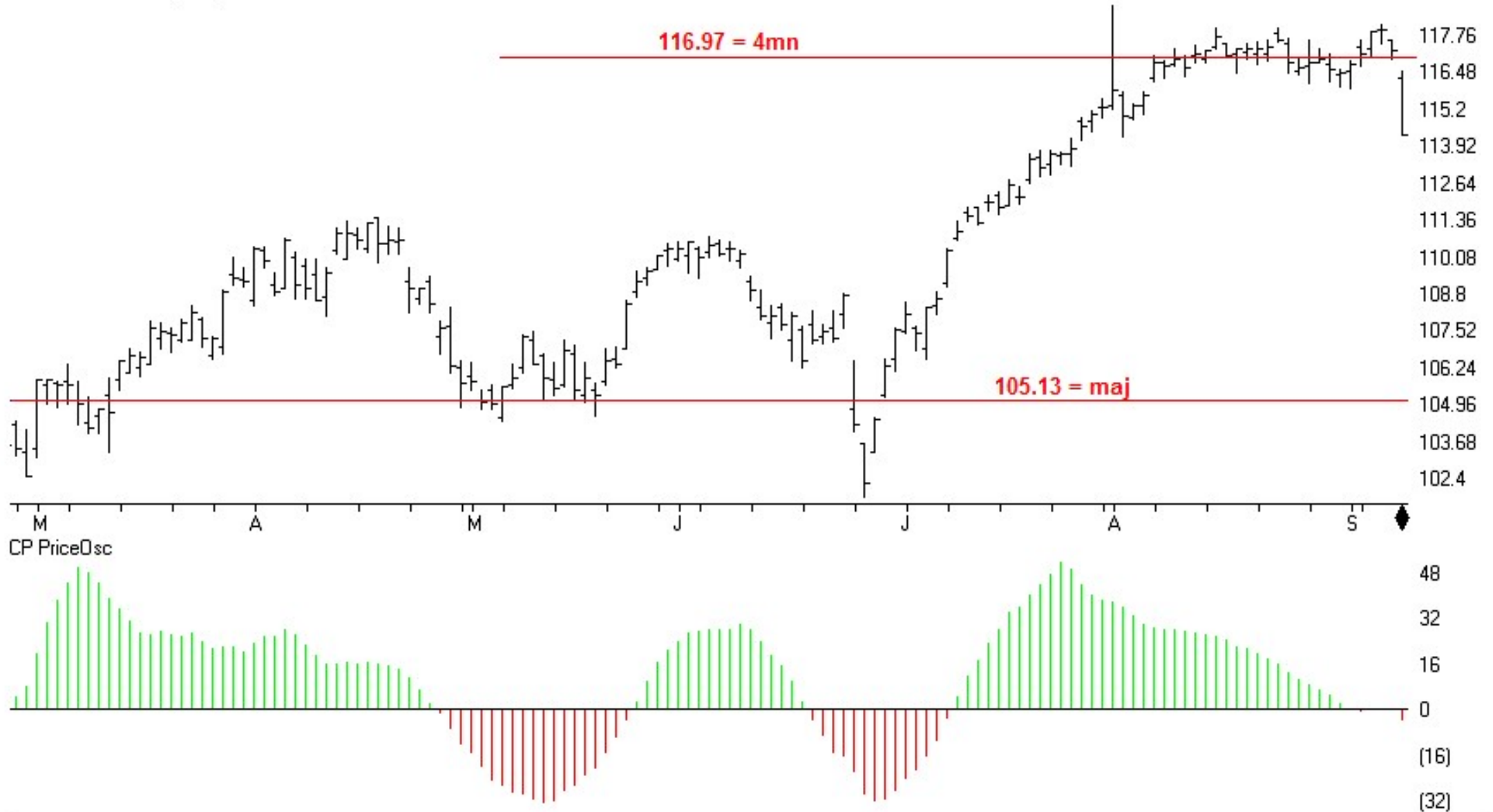
## TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



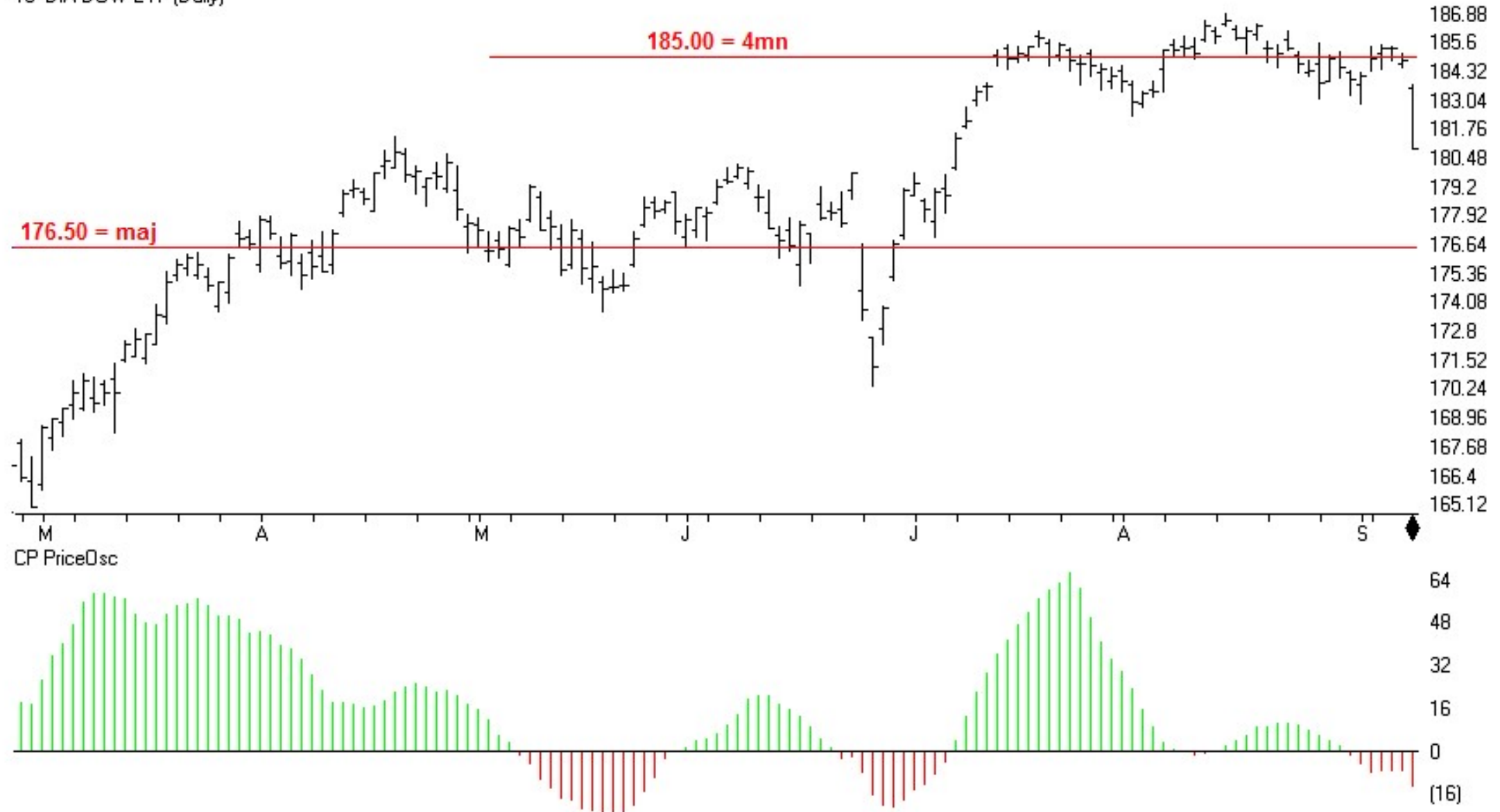
## TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

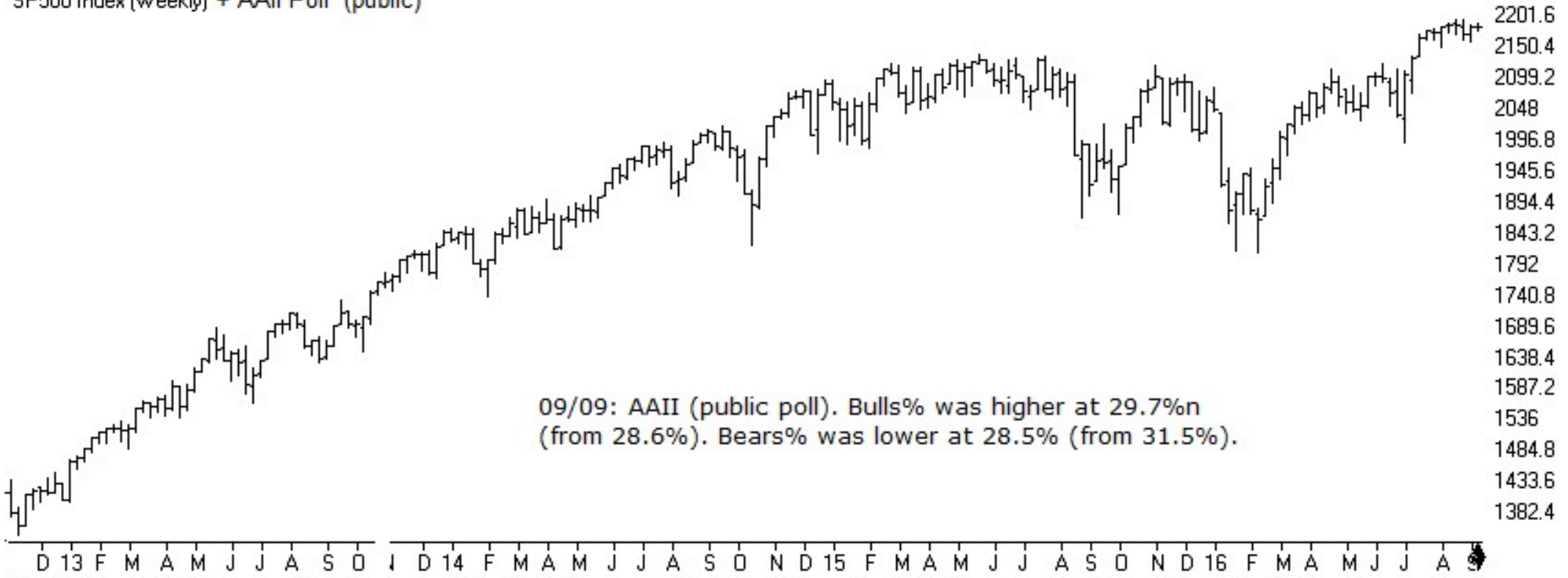


## TSR Time Support/Resistance

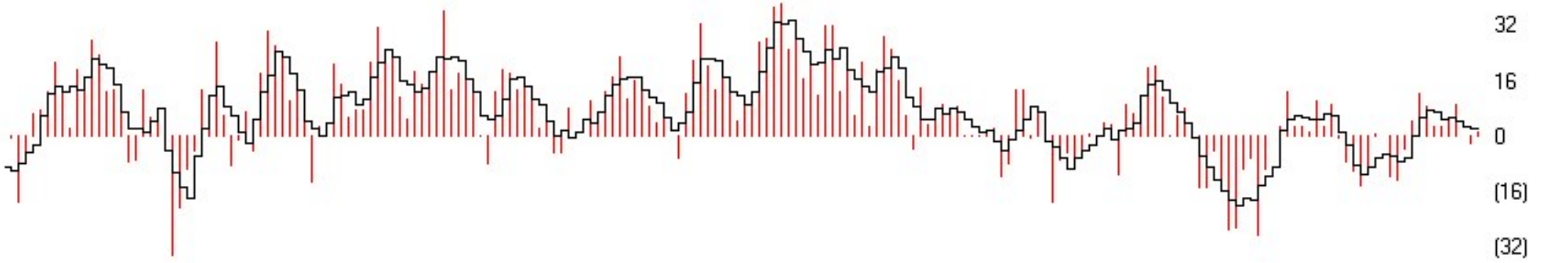
10 DIA DOW ETF (Daily)



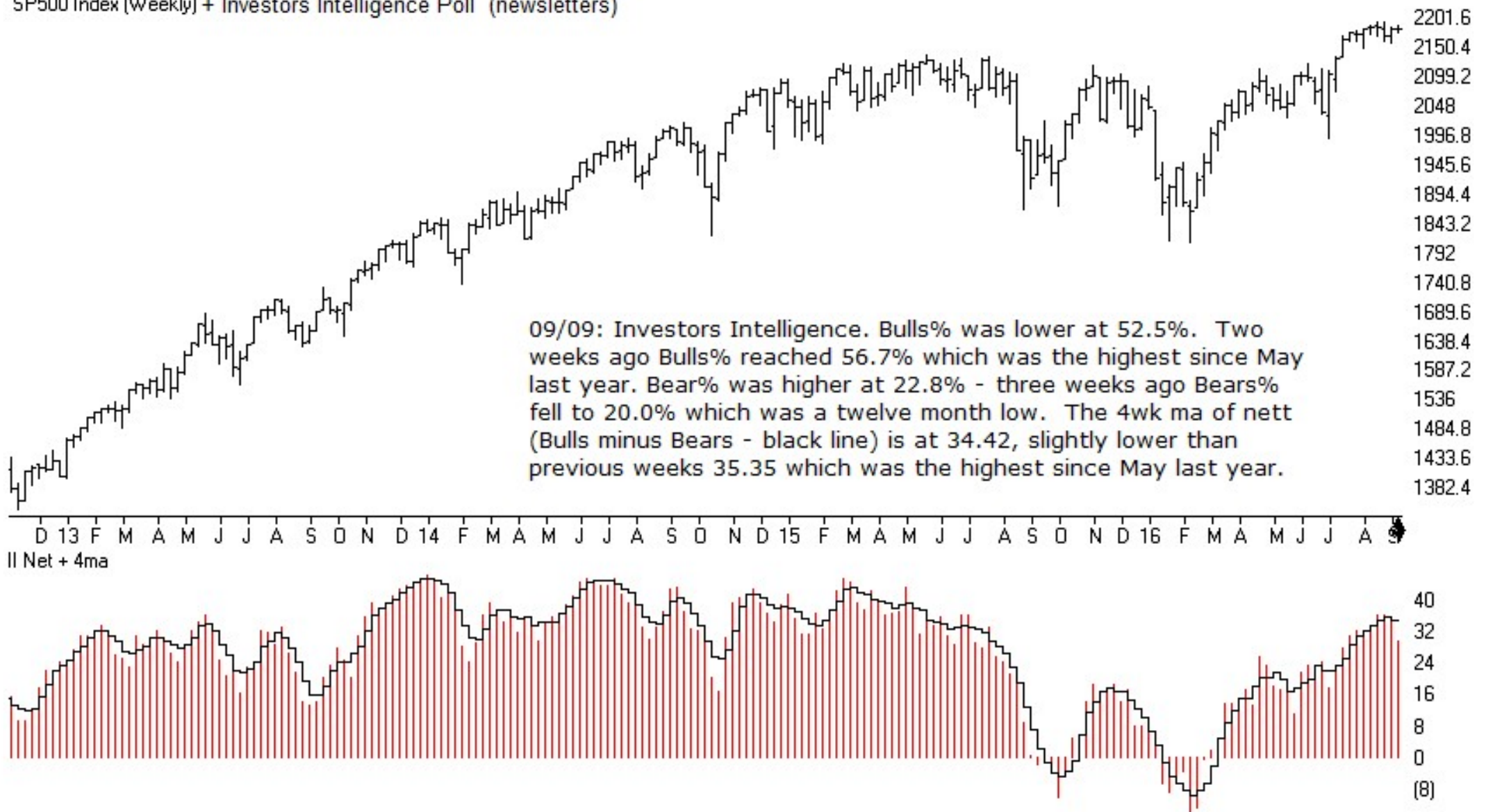
SP500 Index (Weekly) + AAI Poll (public)



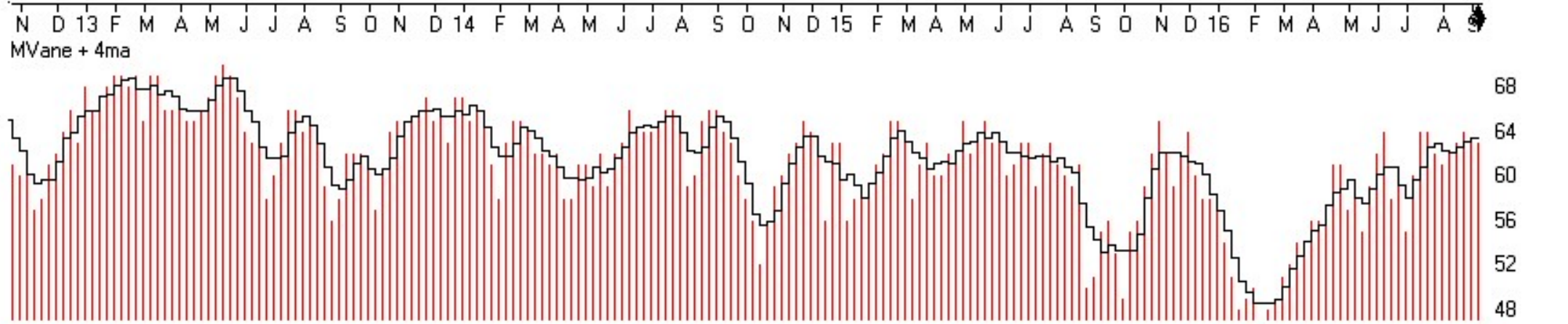
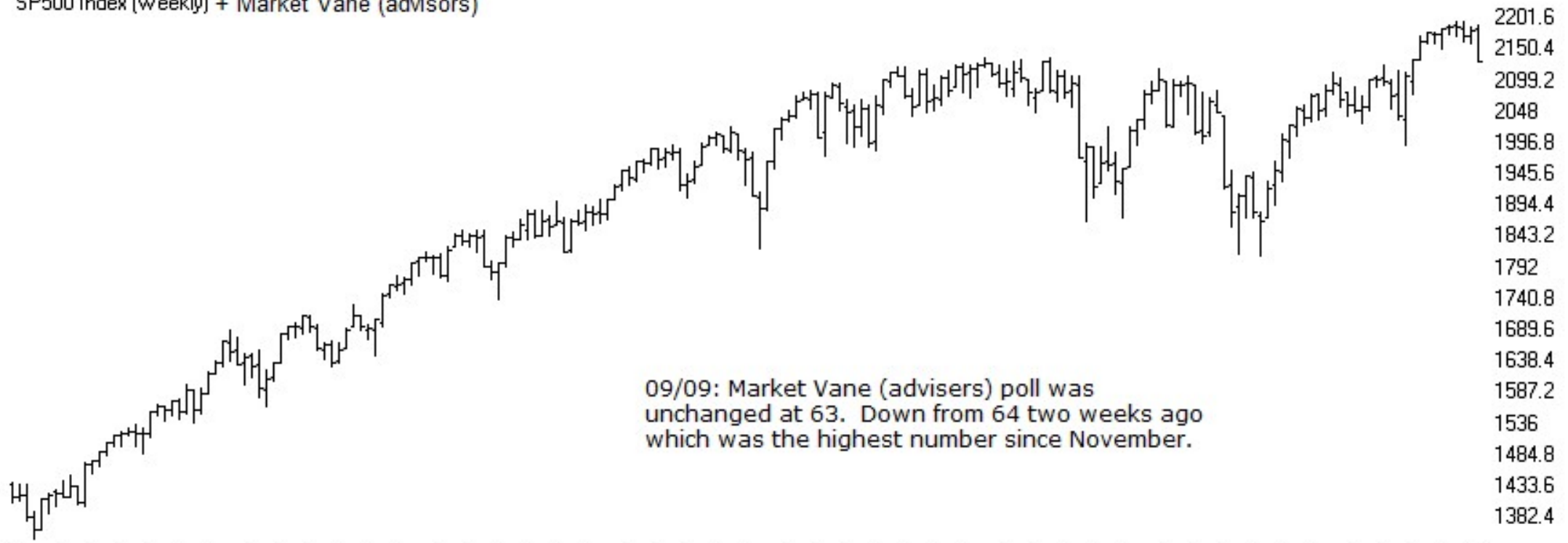
AAII NETT + 4ma



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



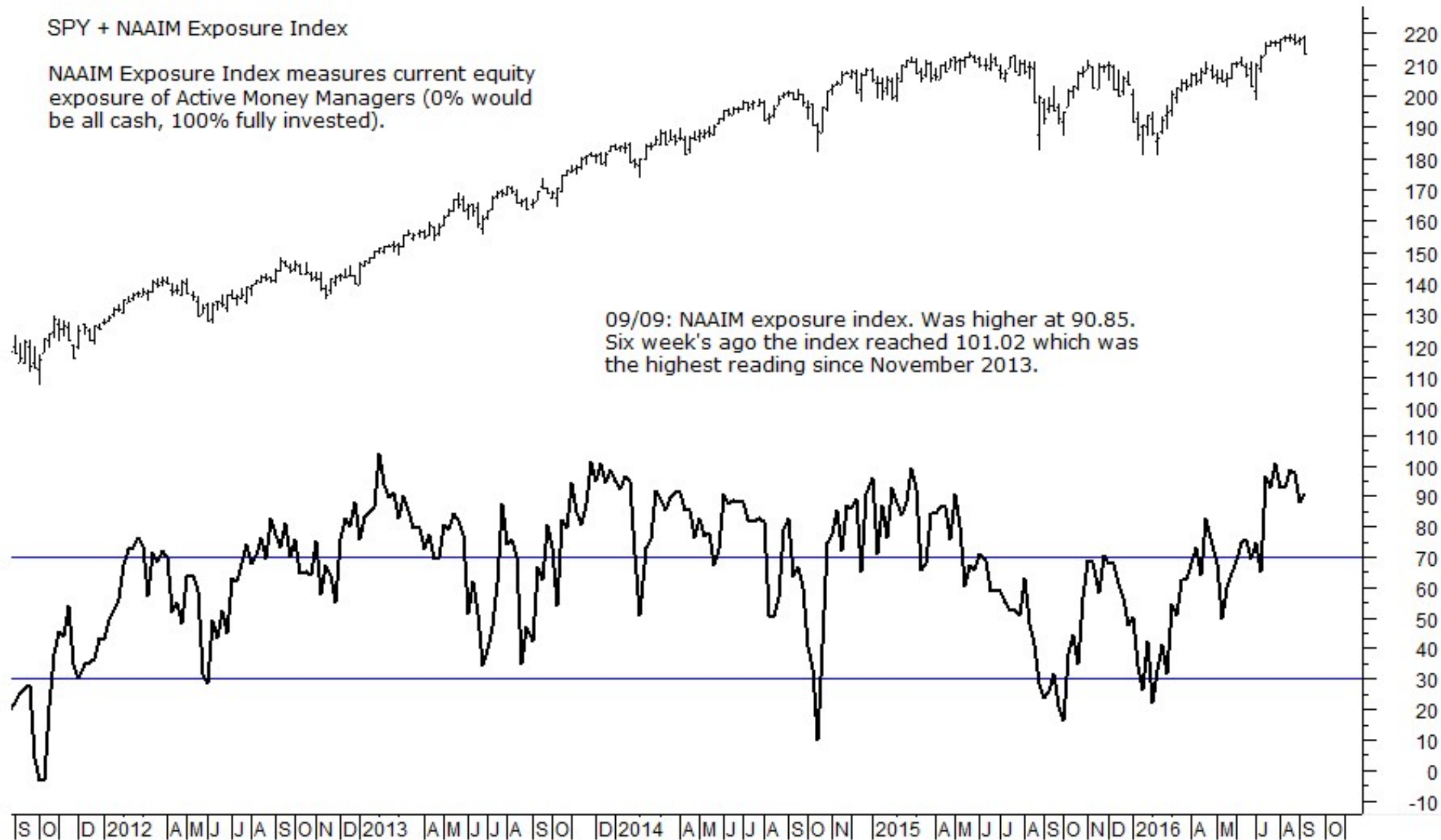
SP500 Index (Weekly) + Market Vane (advisors)



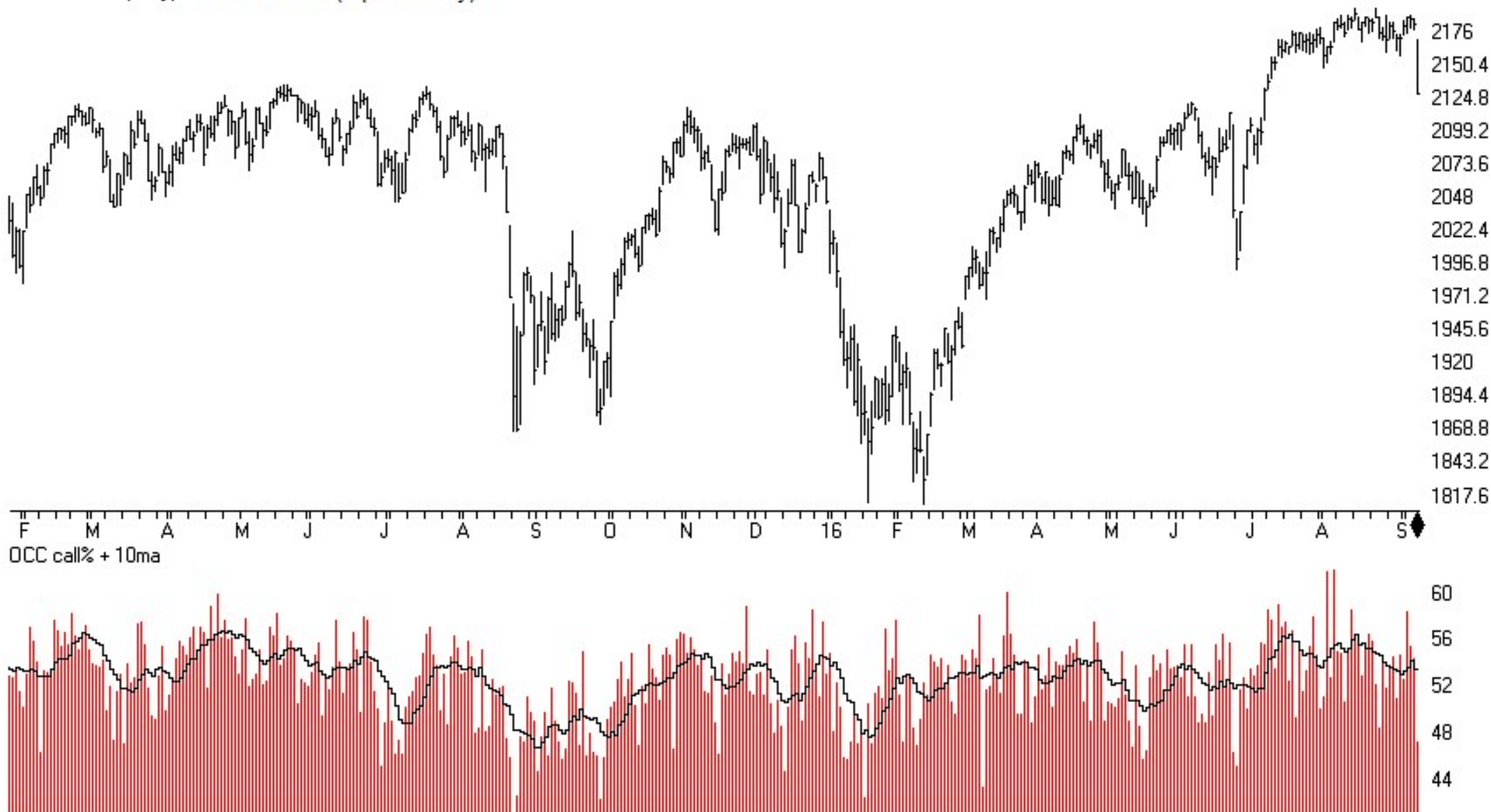


## SPY + NAAIM Exposure Index

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

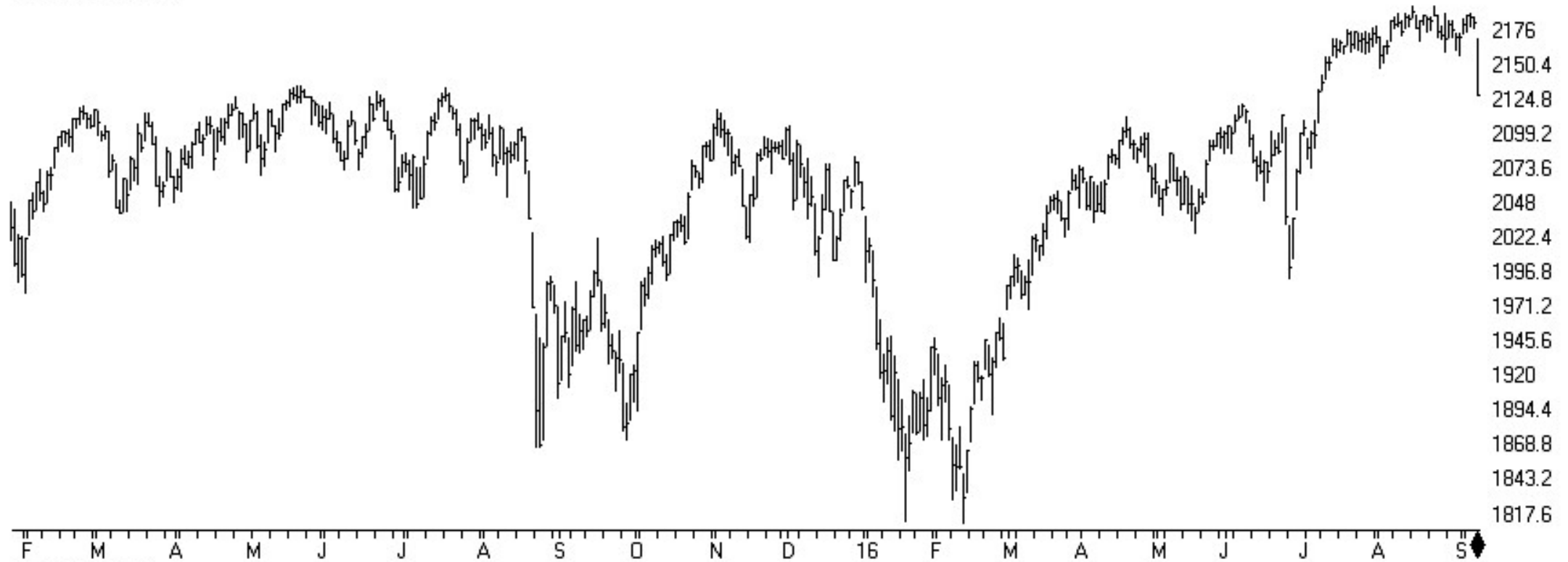


SP500 Index (Daily) + OCC Calls% (equities only)

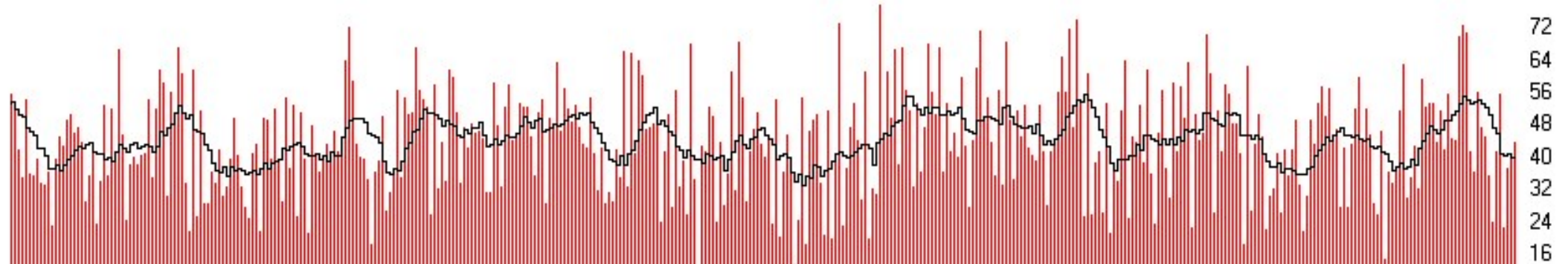


unlike other option ratios, OEX is usually considered a smart-money indicator.

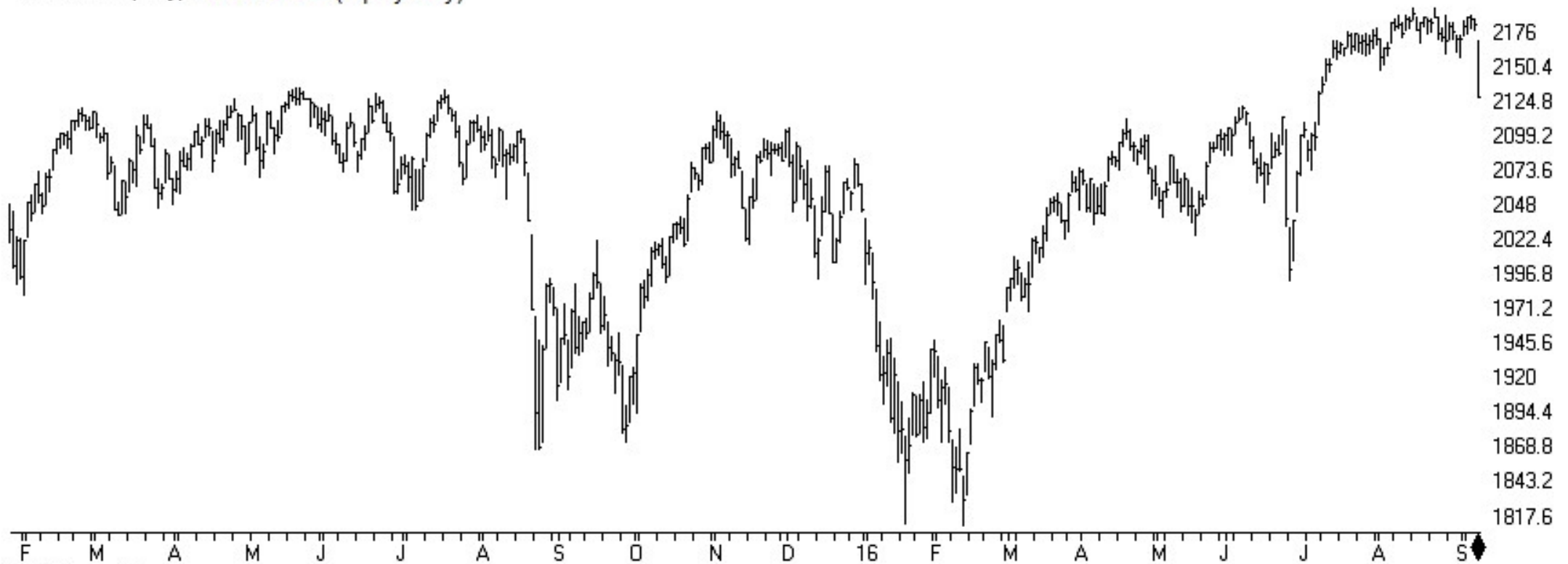
SP500 Index (Daily)



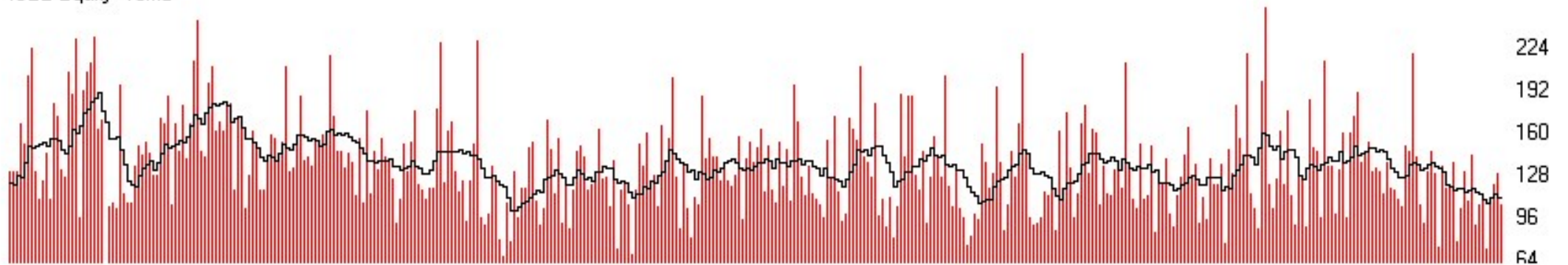
OEX Call% + 10ma



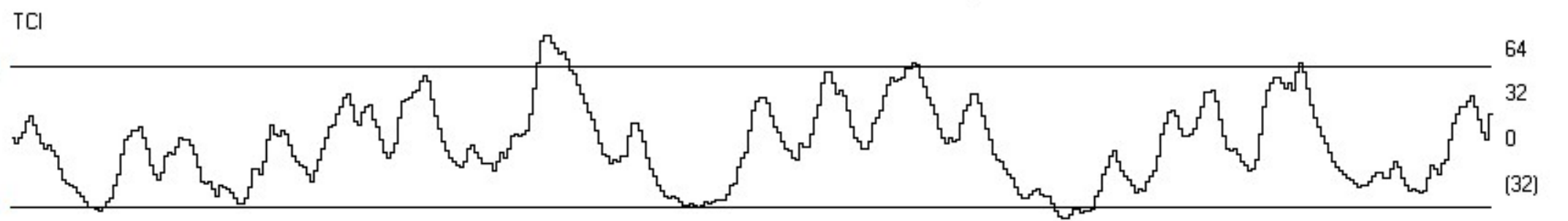
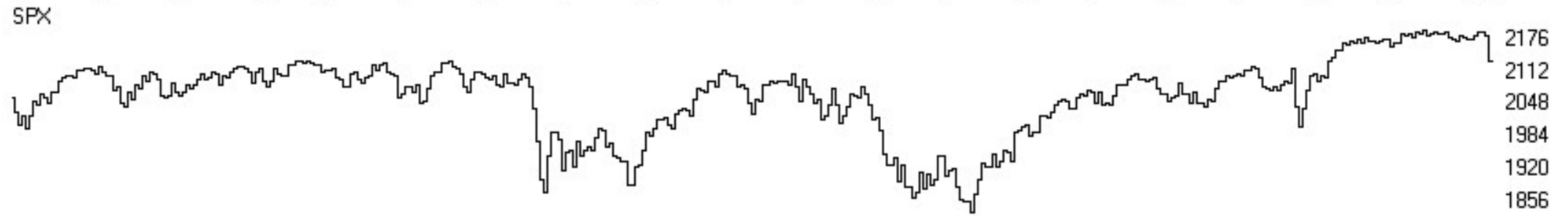
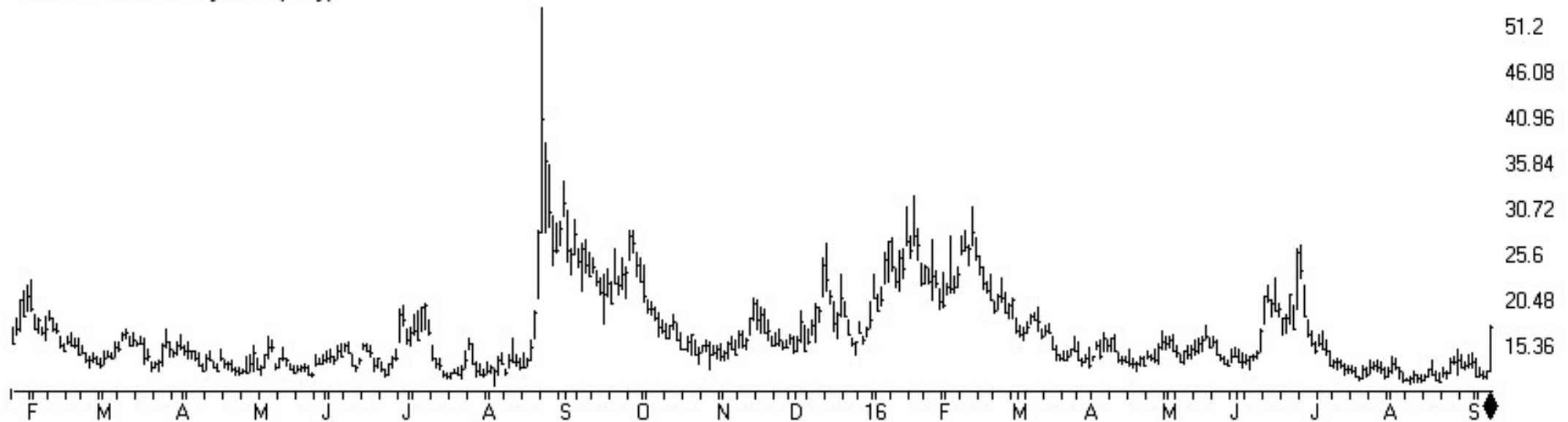
SP500 Index (Daily) + ISEE Index (equity only)



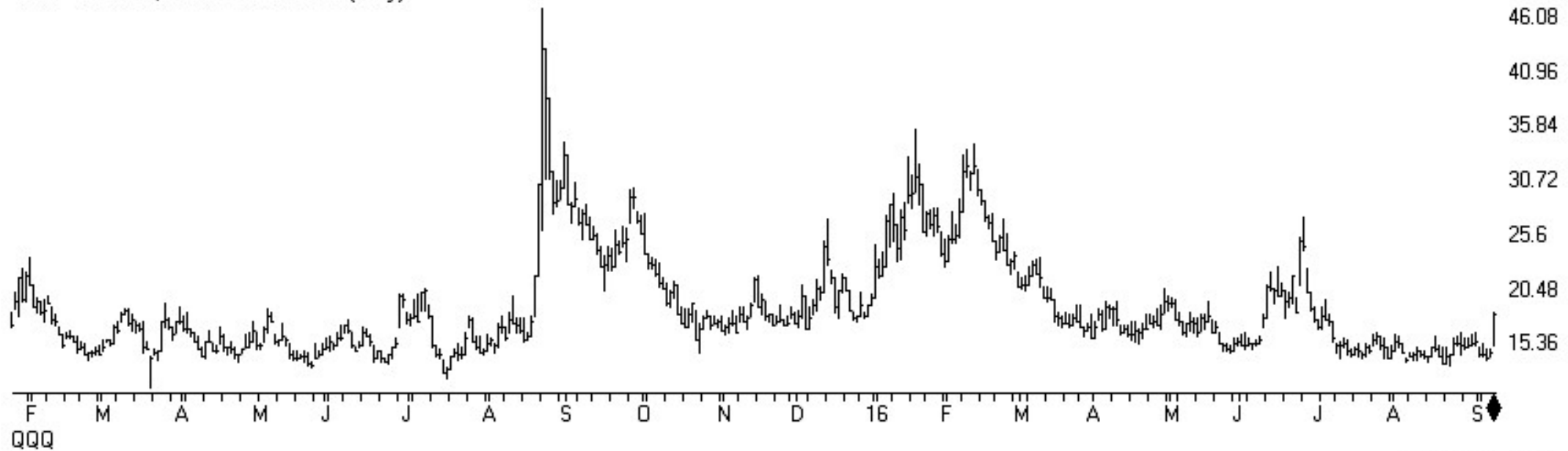
ISEE Equity+10ma



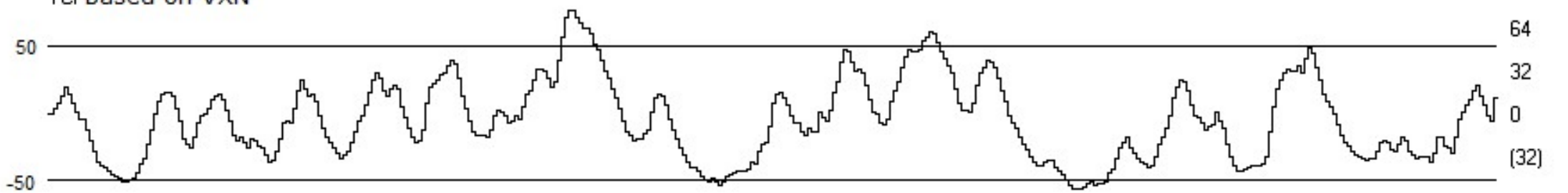
VIX - S&P 500 Volatility Index (Daily)



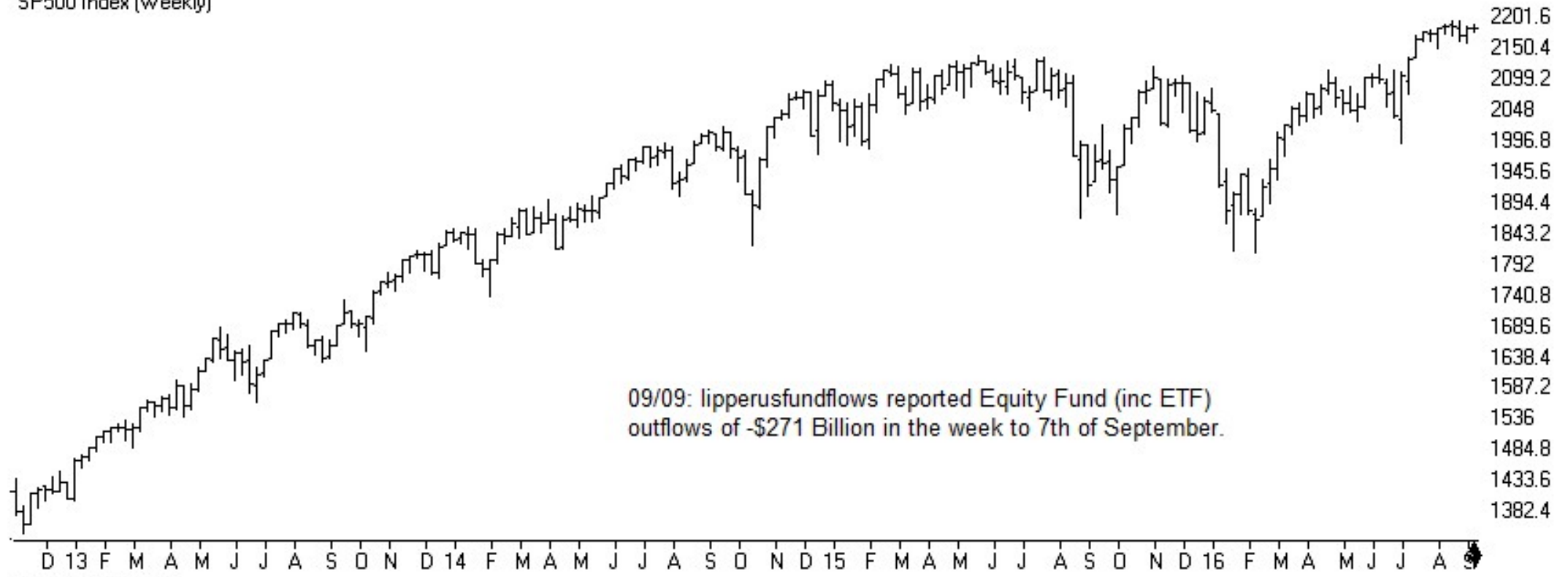
VXN - NASDAQ VOLATILITY INDEX (Daily)



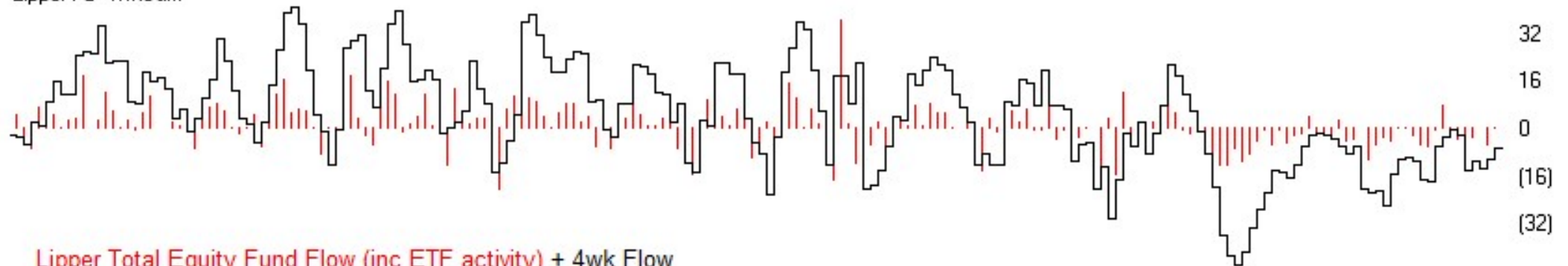
TCI based on VXN



SP500 Index (Weekly)



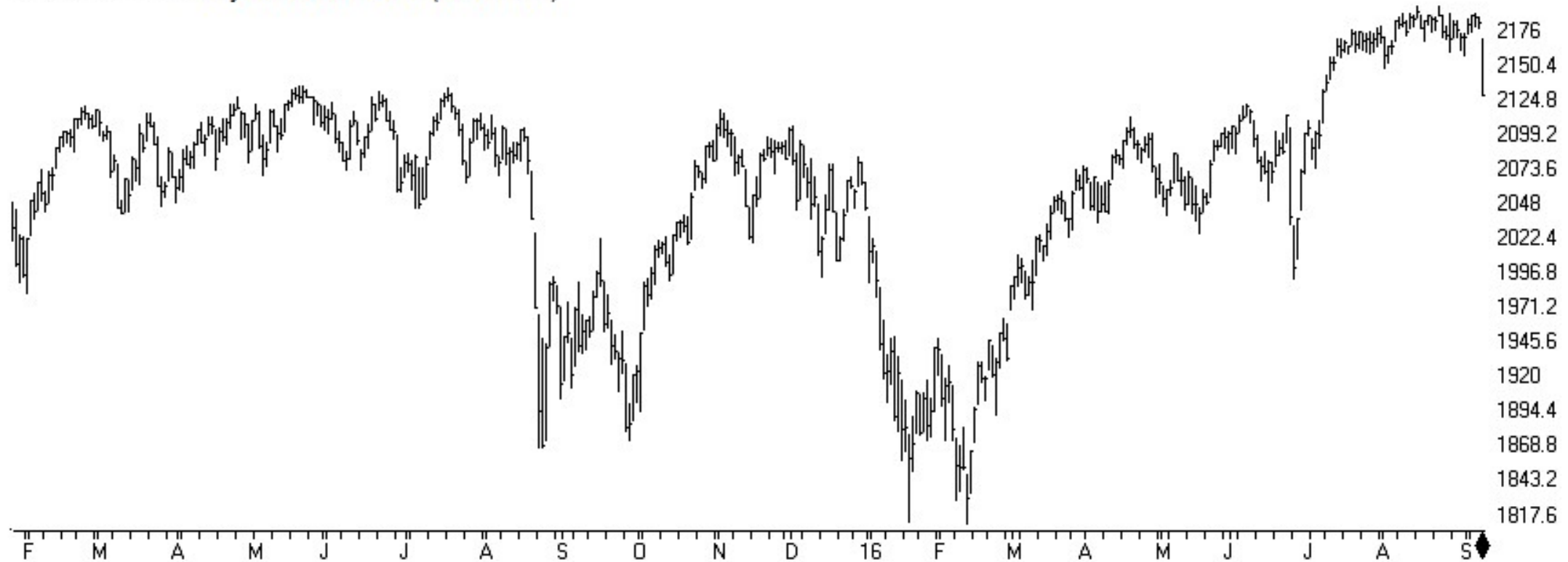
Lipper Fd+4wkSum



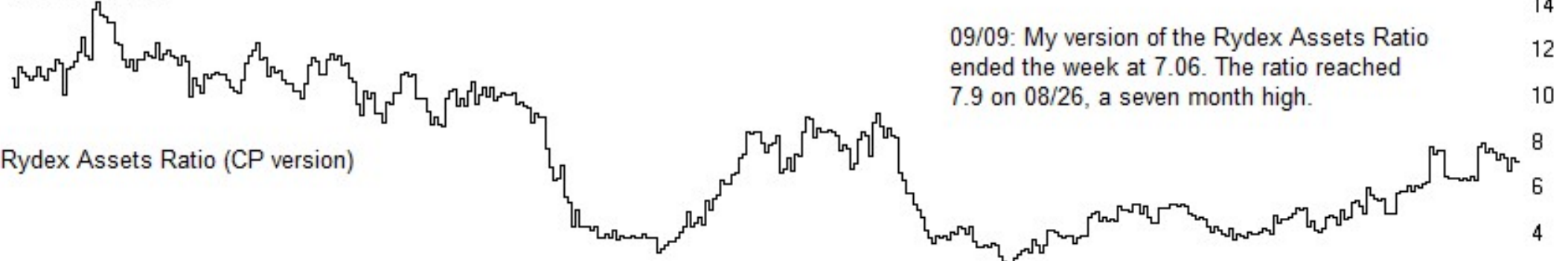
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

# Sentiment

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



RyMajAssetsRatio

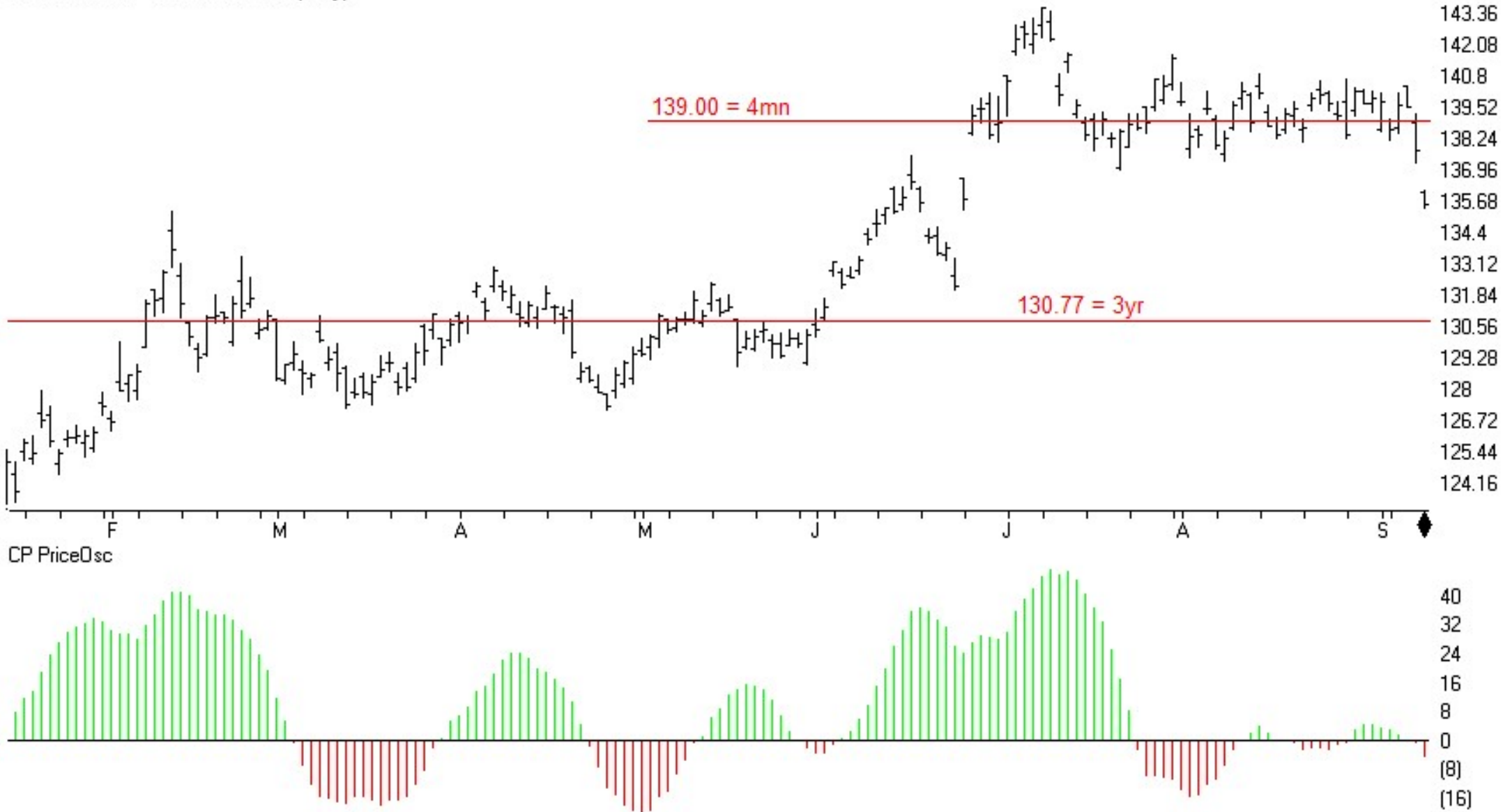


09/09: My version of the Rydex Assets Ratio ended the week at 7.06. The ratio reached 7.9 on 08/26, a seven month high.

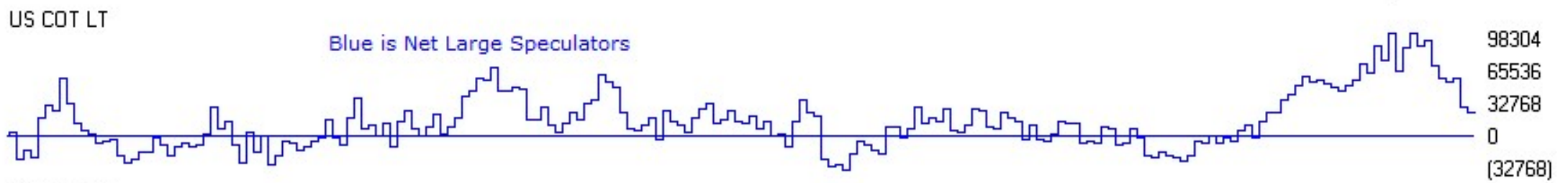
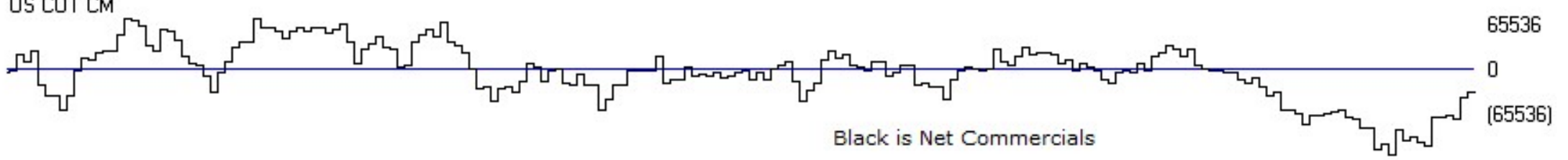
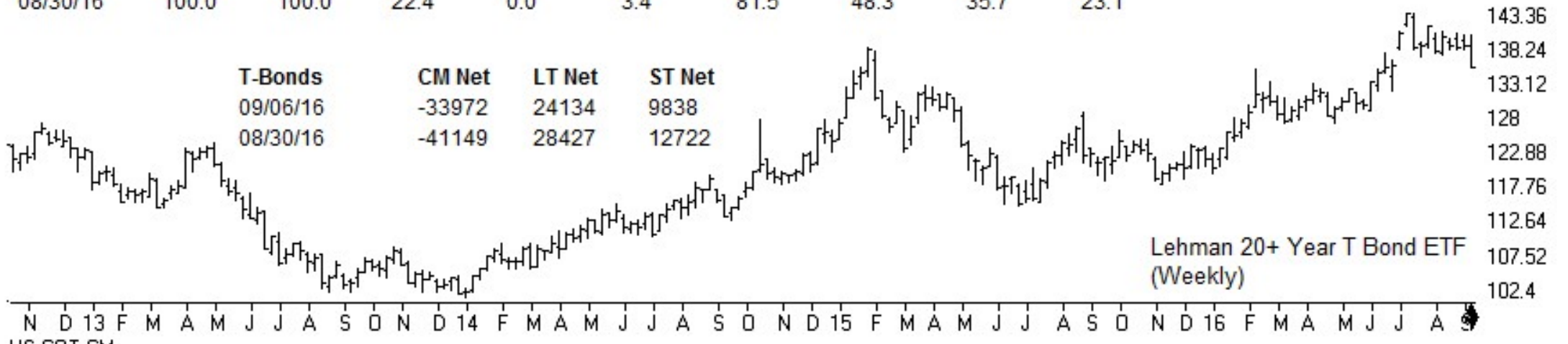


TSR Time Support/Resistance

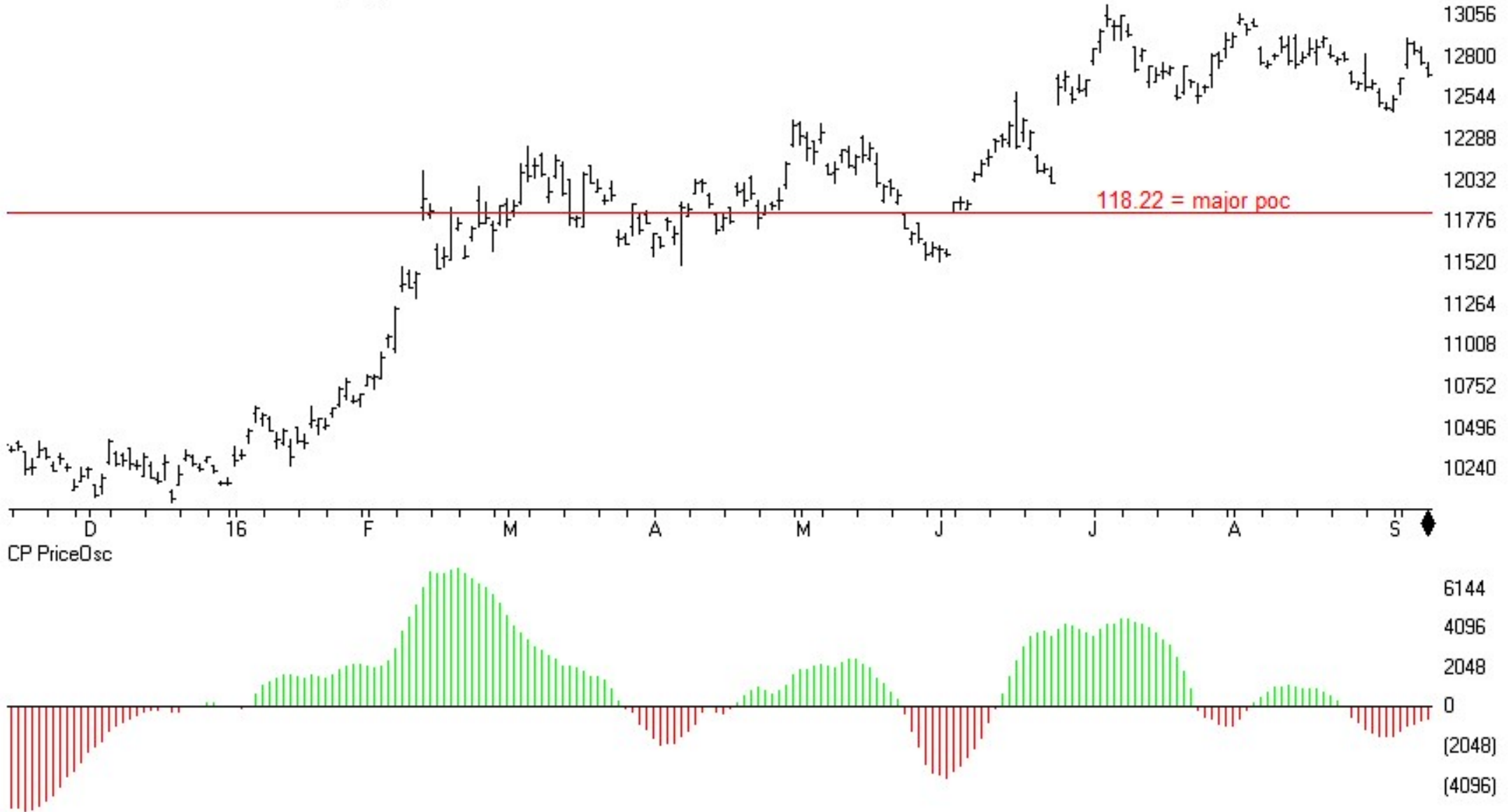
30 Lehman 20+ Year T Bond ETF (Daily)



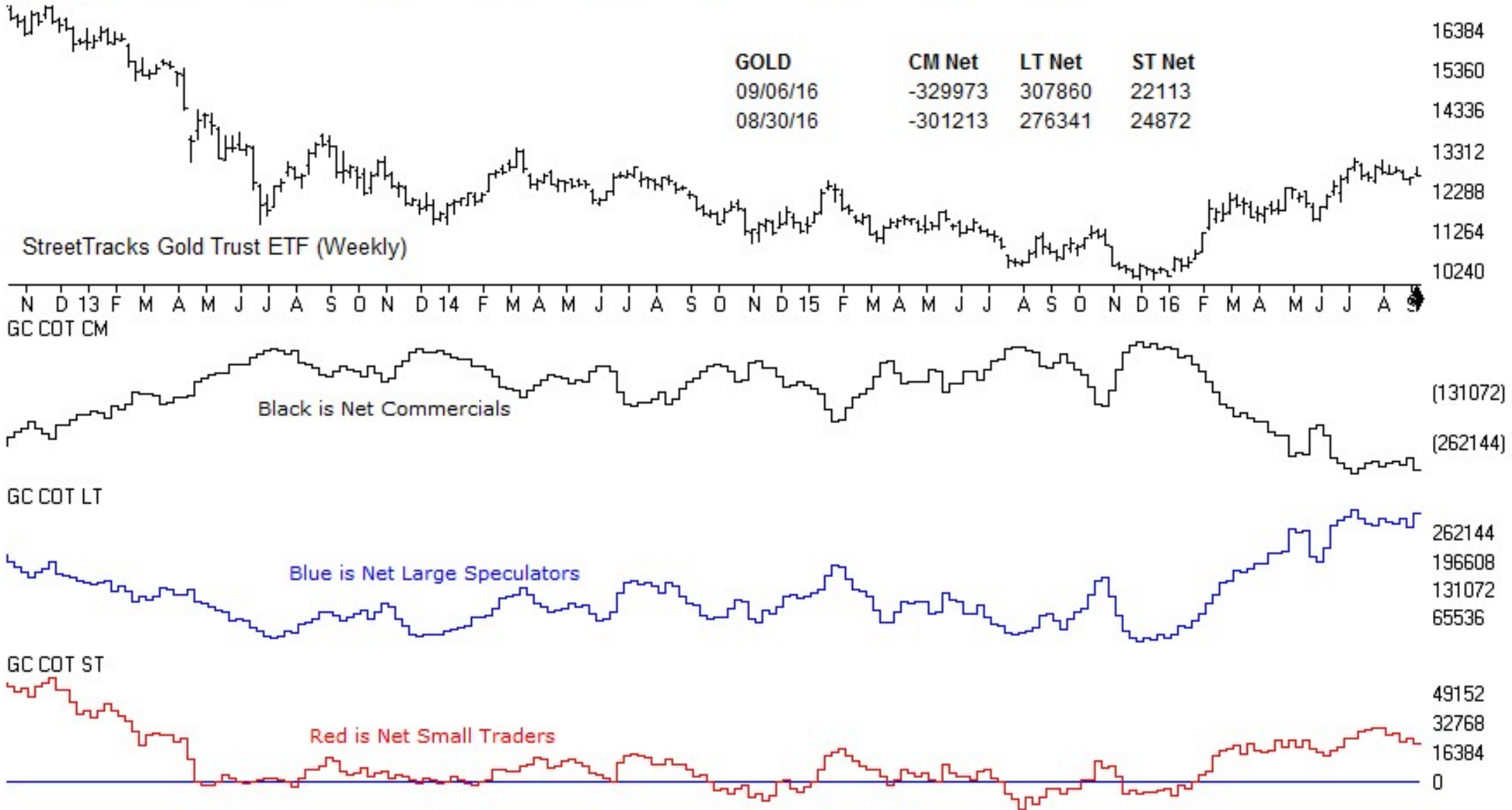
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/06/16	100.0	87.1	0.0	0.0	3.8	98.8	40.5	45.7	43.2
08/30/16	100.0	100.0	22.4	0.0	3.4	81.5	48.3	35.7	23.1



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
09/06/16	6.6	0	92.8	94.5	92.4	0	46.9	54	50.7
08/30/16	25.2	9	85.9	72.9	79.7	5	65.3	73.1	42.9



GOLD	CM Net	LT Net	ST Net
09/06/16	-329973	307860	22113
08/30/16	-301213	276341	24872

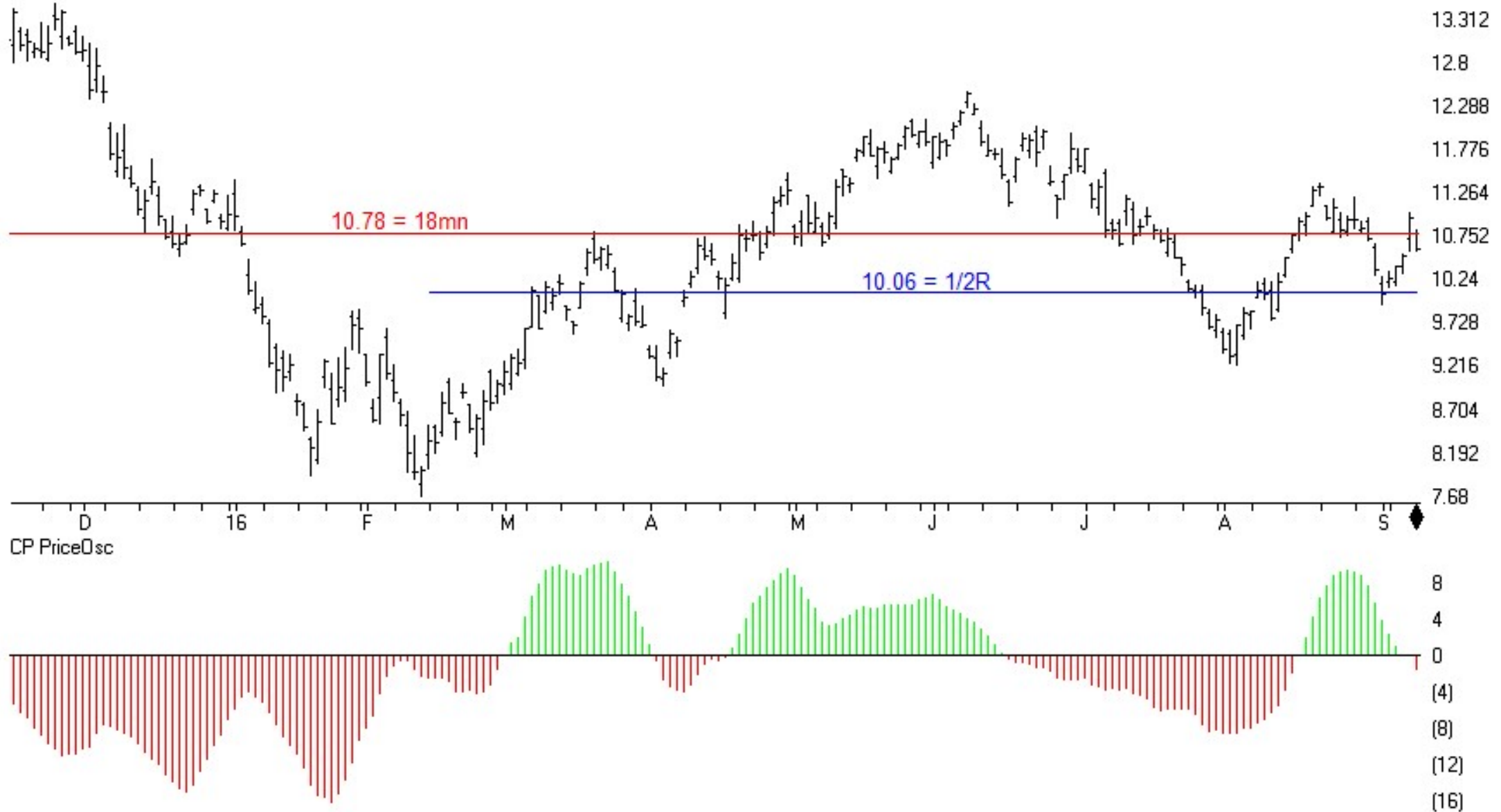
Black is Net Commercials

Blue is Net Large Speculators

Red is Net Small Traders

TSR Time Support/Resistance

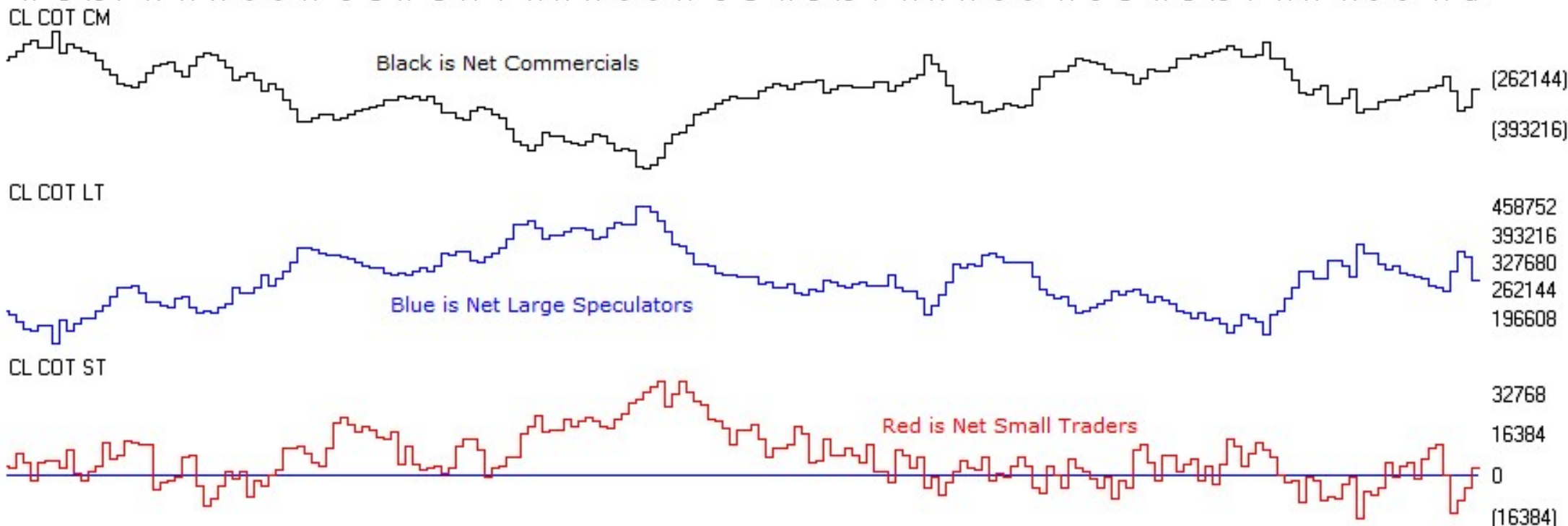
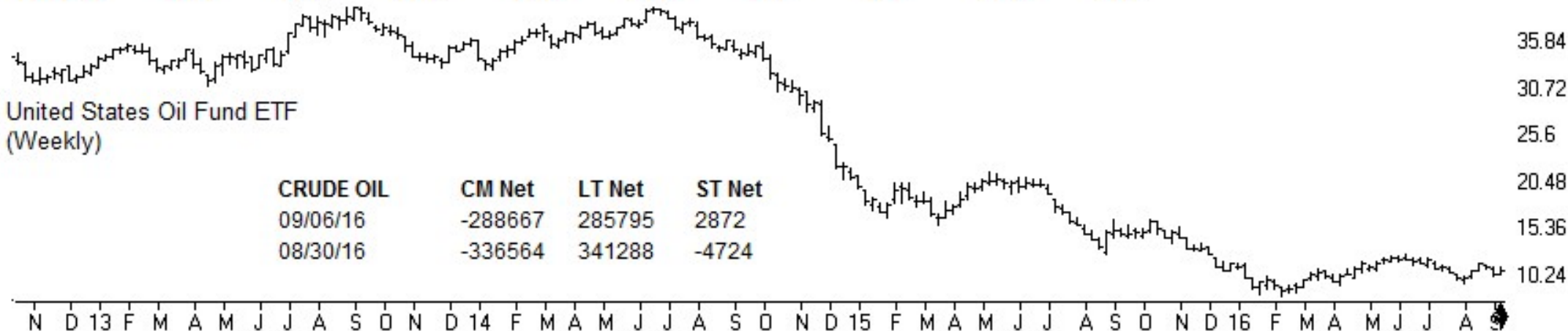
43 UNITED STATES OIL FUND (Daily)(USO)



CP Price0sc

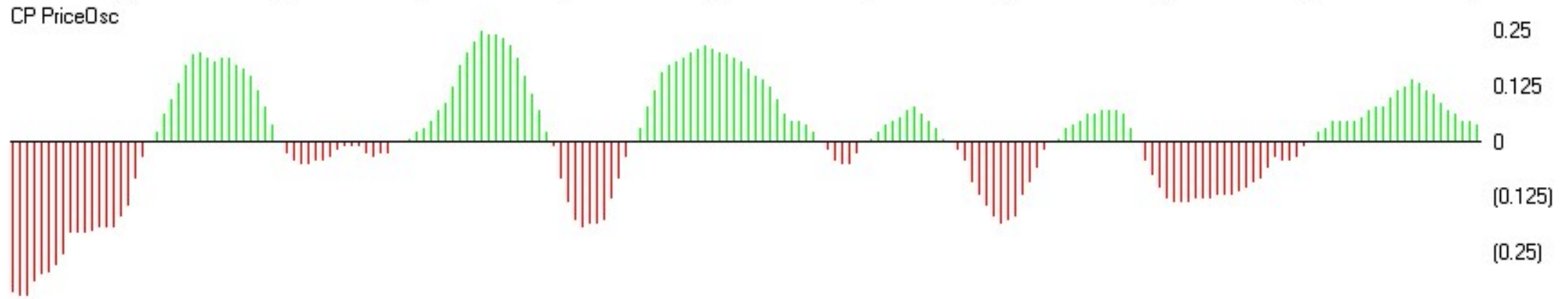
8  
4  
0  
(4)  
(8)  
(12)  
(16)

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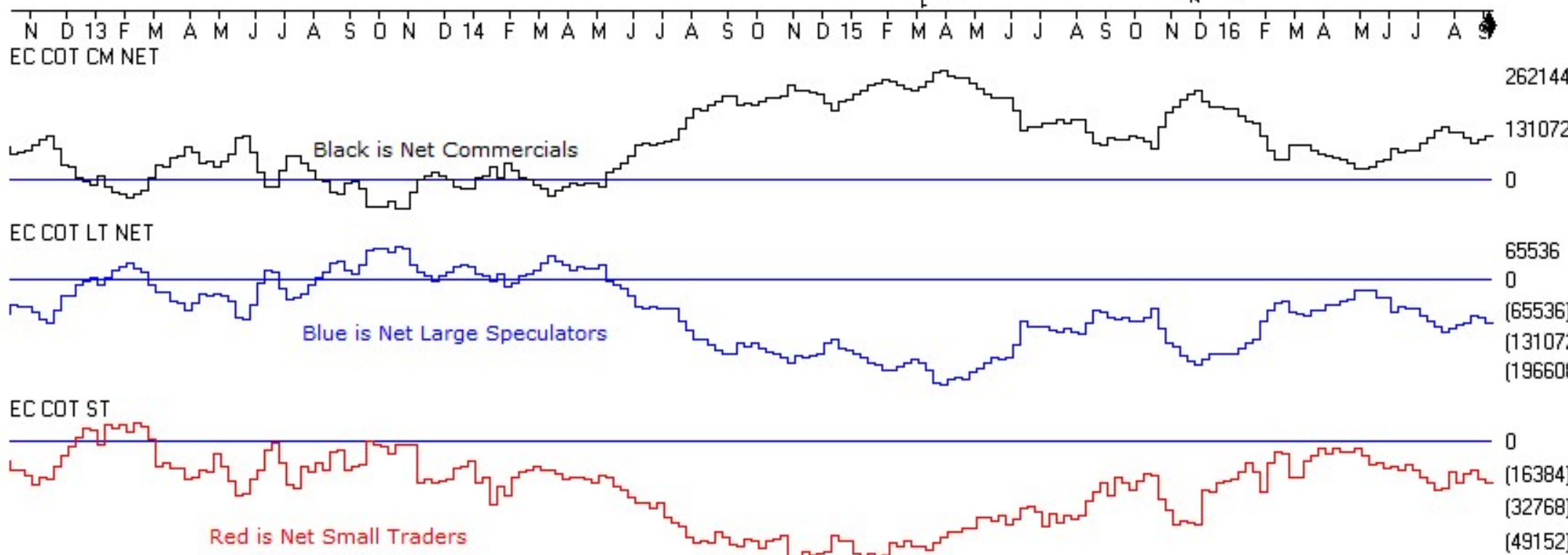


TSR Time Support/Resistance

51 EURUSD (Daily)



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/06/16	79.3	87.8	15.0	22.0	20.1	75.2	17.5	27.4	73.0
08/30/16	67.7	49.9	13.7	33.8	66.6	83.3	26.3	32.3	81.1



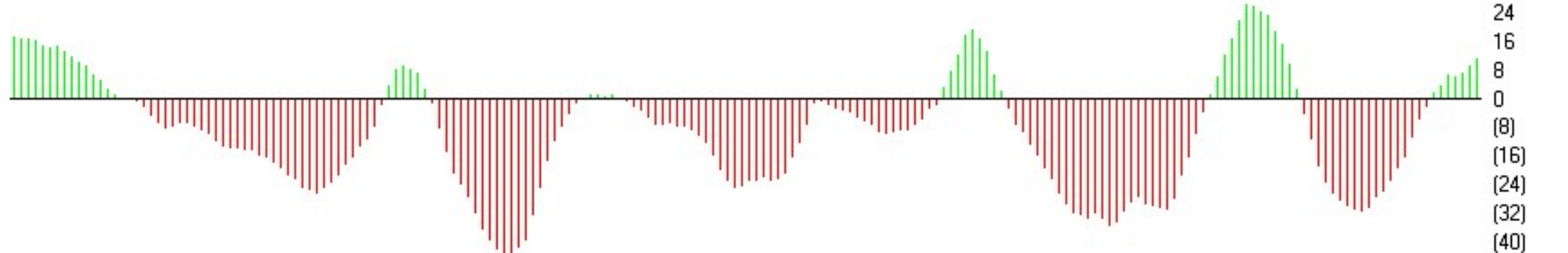




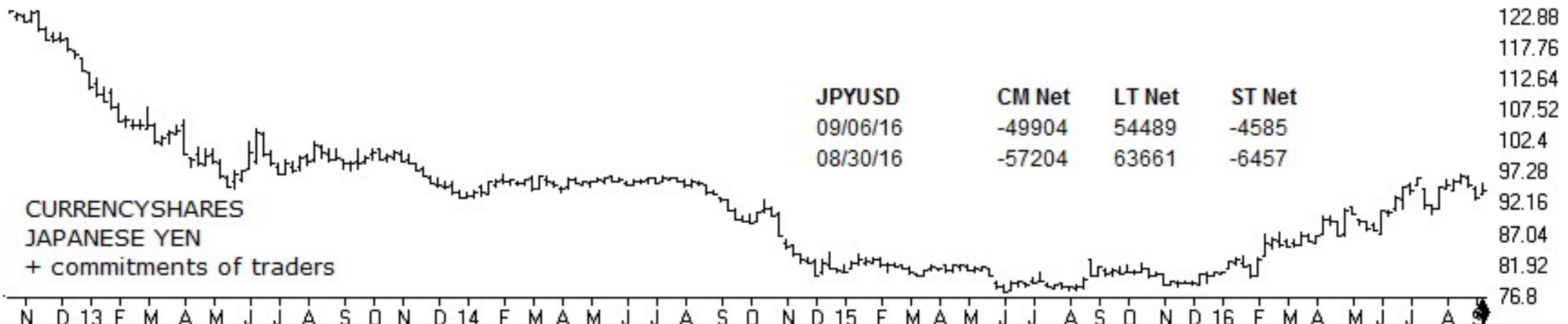
53 USDJPY (Daily)



CP PriceDsc



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/06/16	42.5	20.6	28.2	69.5	76.3	38.7	22.2	42.5	100.0
08/30/16	31.0	22.6	38.1	85.6	86.5	44.1	11.4	49.2	94.7



# ChartProfit

<http://www.chartprofitwebcast.com>