



# Daily US Market Technical's

The following reports contains important technical market indicators for the S&P, Nasdaq and Dow Jones ahead of the opening bell.

22-51  
WALL ST

21<sup>st</sup> October 2011

## Market Technical's

### Daily Trend (above/below 10DEMA):

\*\* indicates a change

Emini S&P	SPX	OEX	VIX	DXY	CL	EURUSD	TY1
ABOVE	ABOVE	ABOVE	ABOVE	BELOW	ABOVE	ABOVE	ABOVE

### Fair Values:

Taken at 1246BST

SPX	NDX	DJX
-3.87	-3.58	-54.45

### \*Put/Call Ratio:

SPX	OEX	EQUITY	CBOE WEEKLY
1.42	1.62	0.74	0.60

### Internals:

VIX	TRIN
34.78 (+0.34)	0.78

### Stock Traders Almanac Daily Probabilities:

(% historical probability of a positive close)

SPX	NDQ	DJI
52.4	47.6	47.6

### Imbalances:

Yesterday's closing: US NYSE Imbalances - USD 460mln on buy side

### Gap Report:

(Briefing.com)

UP: STX (+14.4%), CMG (+3.9%), HON (+3.4%), MCD (+2.6%), WYNN (+1.8%)

DOWN: SLB (-2.0%), GE (-0.9%)

### Volume

Source: CME Group volume and open interest report for 20/10/11

Overall: 10,843,454 (Prev. 9,308,499)  
 Futures: 9,544,010 (Prev. 8,136,136)  
 Options: 1,299,444 (Prev. 1,172,363)

E-mini S&P 500 Futures (DEC11): 2,898,123 (Prev. 2,430,802)  
 E-mini NASDAQ 100 Futures (DEC11): 351,193 (Prev. 332,866)  
 E-mini DOW Futures (DEC11): 147,709 (Prev. 138,389)

\* Historical Guide: Traditionally a put/call ratio above 1.00 indicates a market that is too bearish, whereas a put/call ratio of below 0.60 indicates a market that is too bullish. For further information see this link: [Info, Choe](#)

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