

ChartProfit

Charts to Friday 10th November 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 11/10

	-5	-4	-3	-2	↓
NYSE	77	75	68	62	57
NasDaq	78	75	67	60	46
SP500	76	78	70	66	61
R2000	80	78	71	62	48

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

11/10: AAll (public poll). Bulls% was unchanged this week at 45.1%, the highest since January. Bears% was lower at 23.1%. The 4wk ma of nett (Bulls minus Bears) reached 13.78, also the highest since January.

11/10: Investors Intelligence. This week Bulls% reached 64.4% and Bear% were unchanged to 14.4%. **The nett (bulls minus Bears) at 50 and the ratio of Bulls/Bears at 4.5 are the highest since 1987.**

11/10: **Market Vane (advisers) poll was lower at 71, the highest level since 2007.**

11/10: NAAIM exposure index was lower at 56.16, a 12mn low.

Mutual Fund Flow:

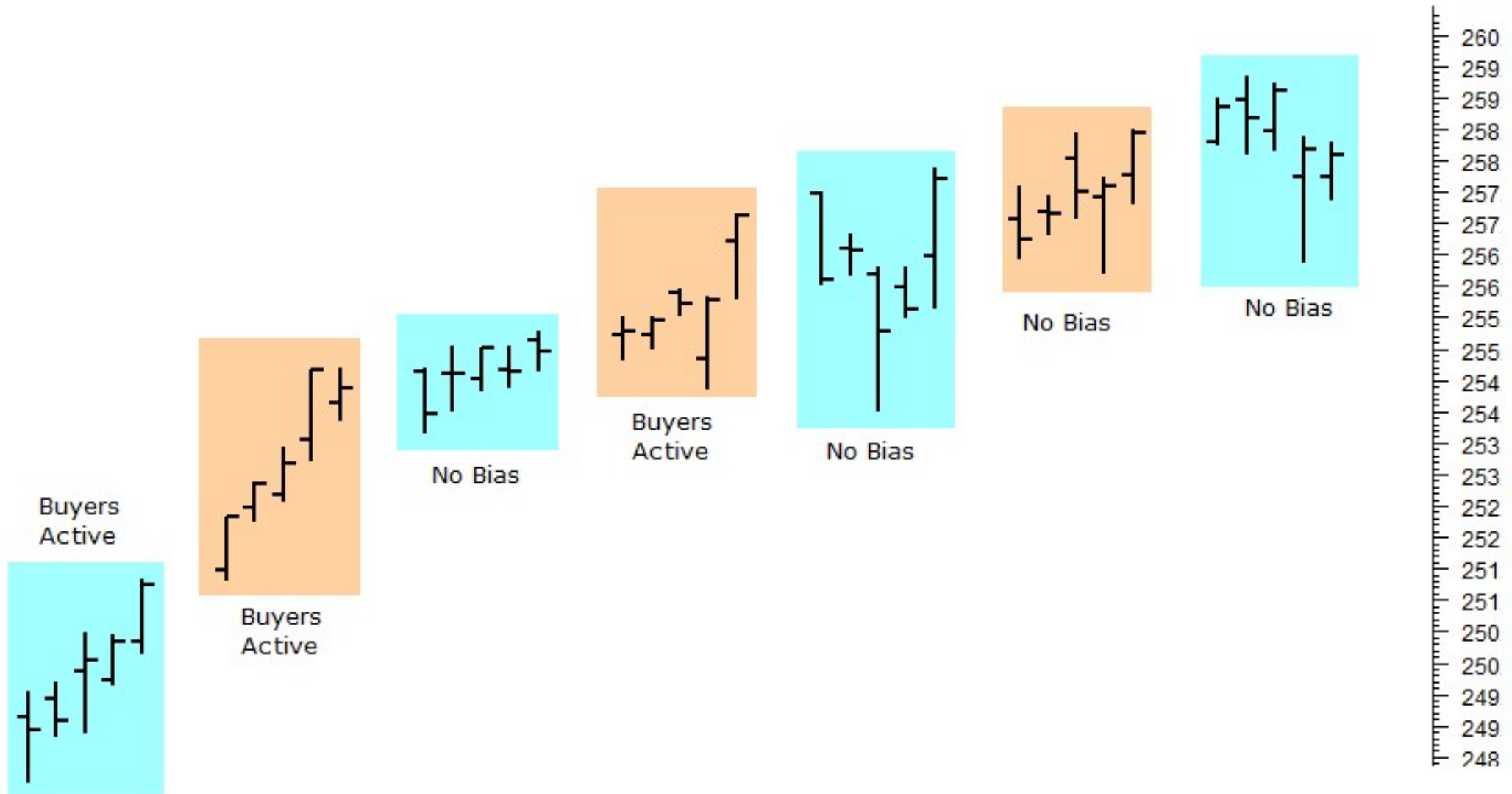
11/10: My version of the Rydex Assets Ratio ended the week at 13.35 **having reached 18.34 on 10/31, the highest ratio in the database.**

11/10: Iipperusfundflows reported Equity Fund (inc ETF) inflows of \$4.7 Billion in the week to 8th November.

VIX

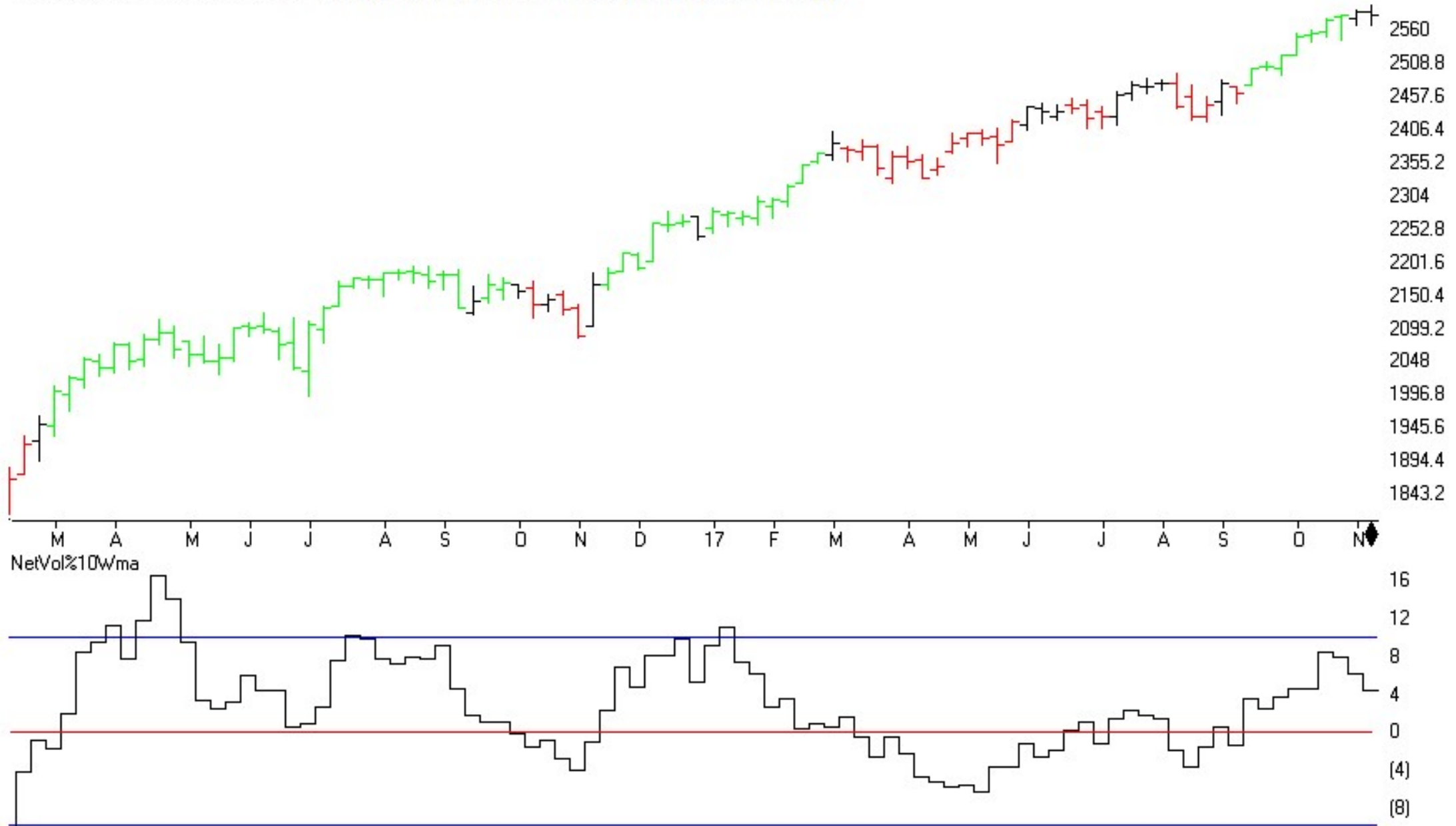
11/10: **VIX closed at 9.14 on 11/03 - its lowest close ever.**

SPY Weekly Structure

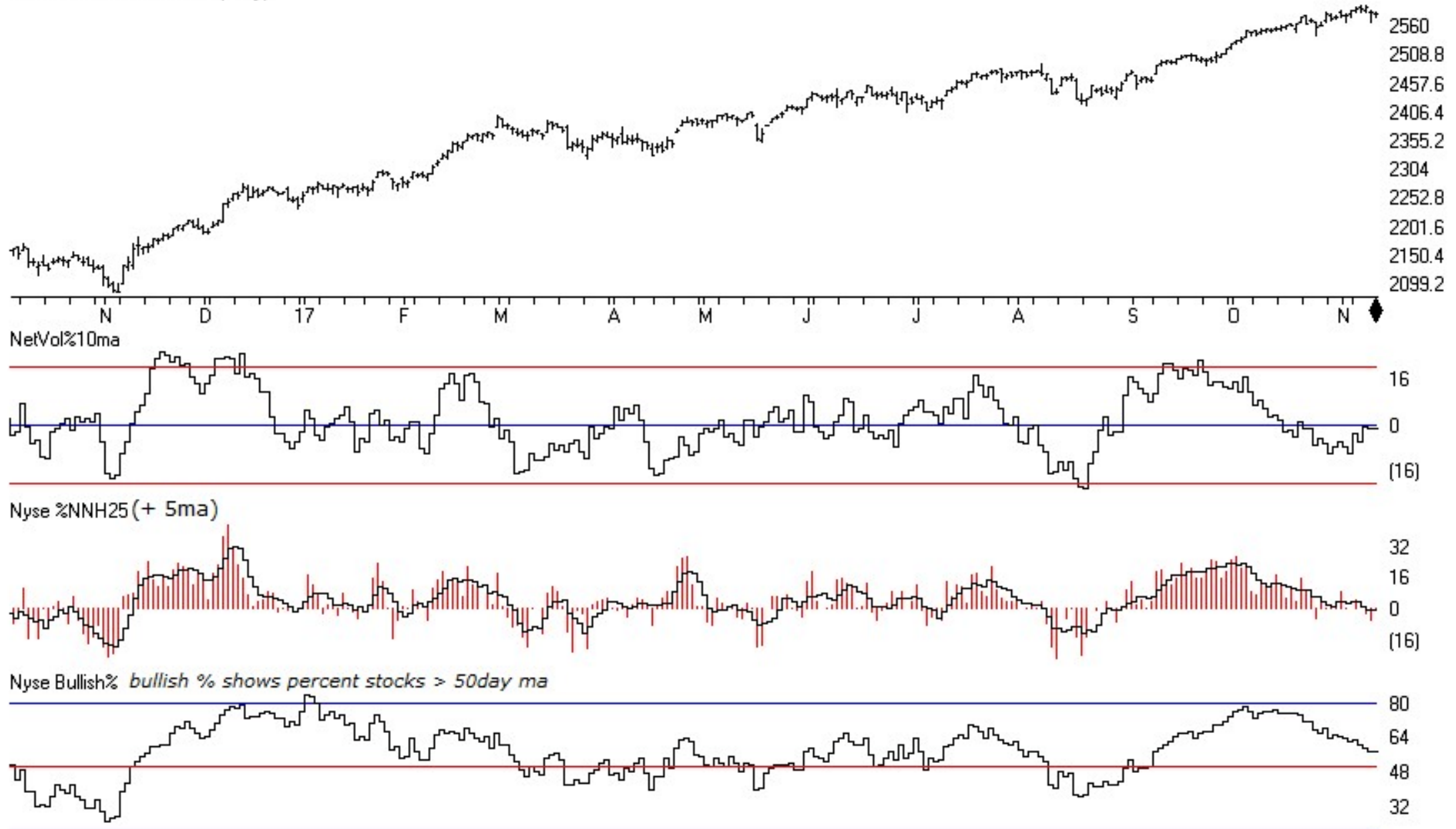


25	2	9	16	23	30	6	1
October					November		

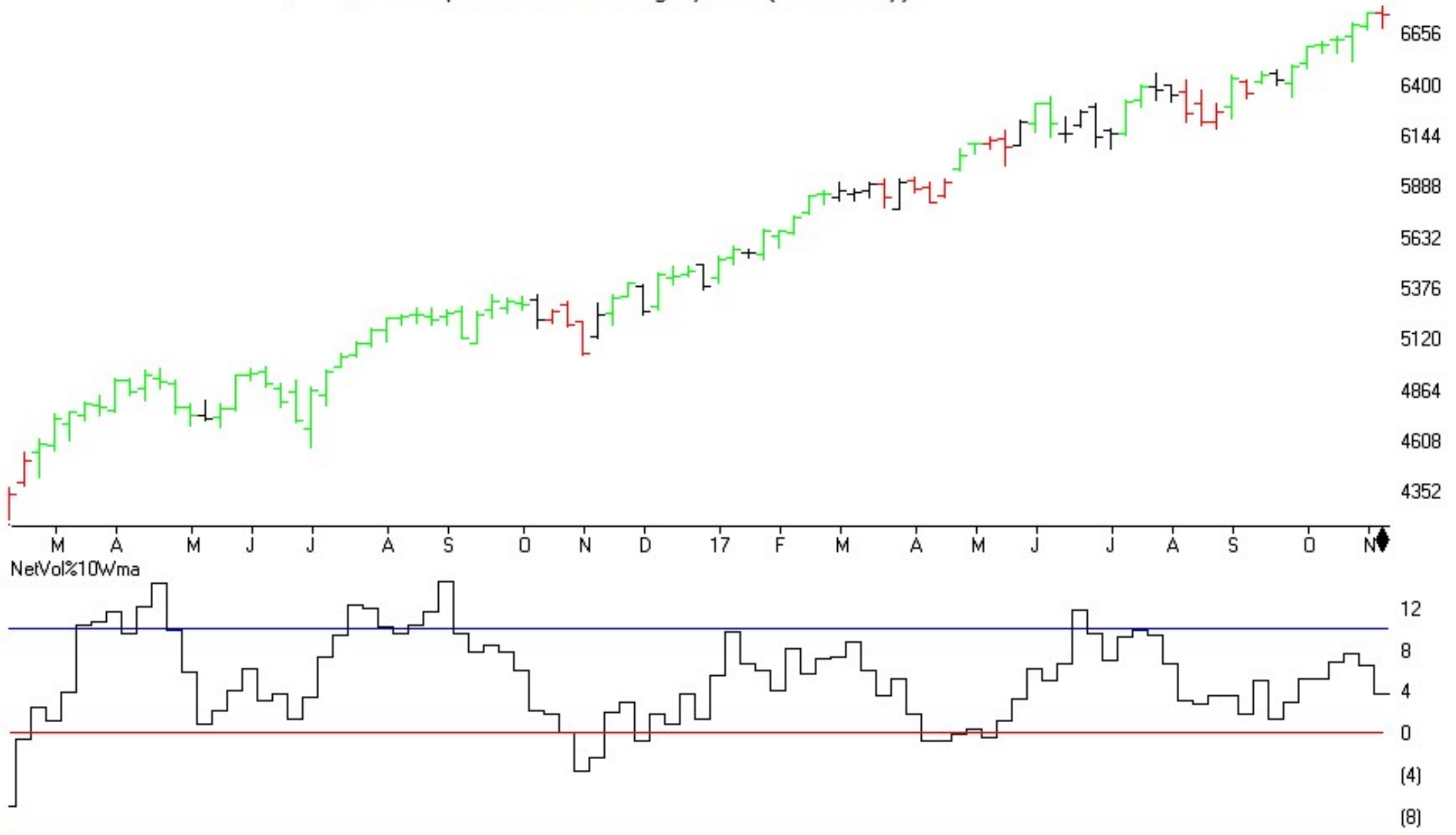
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



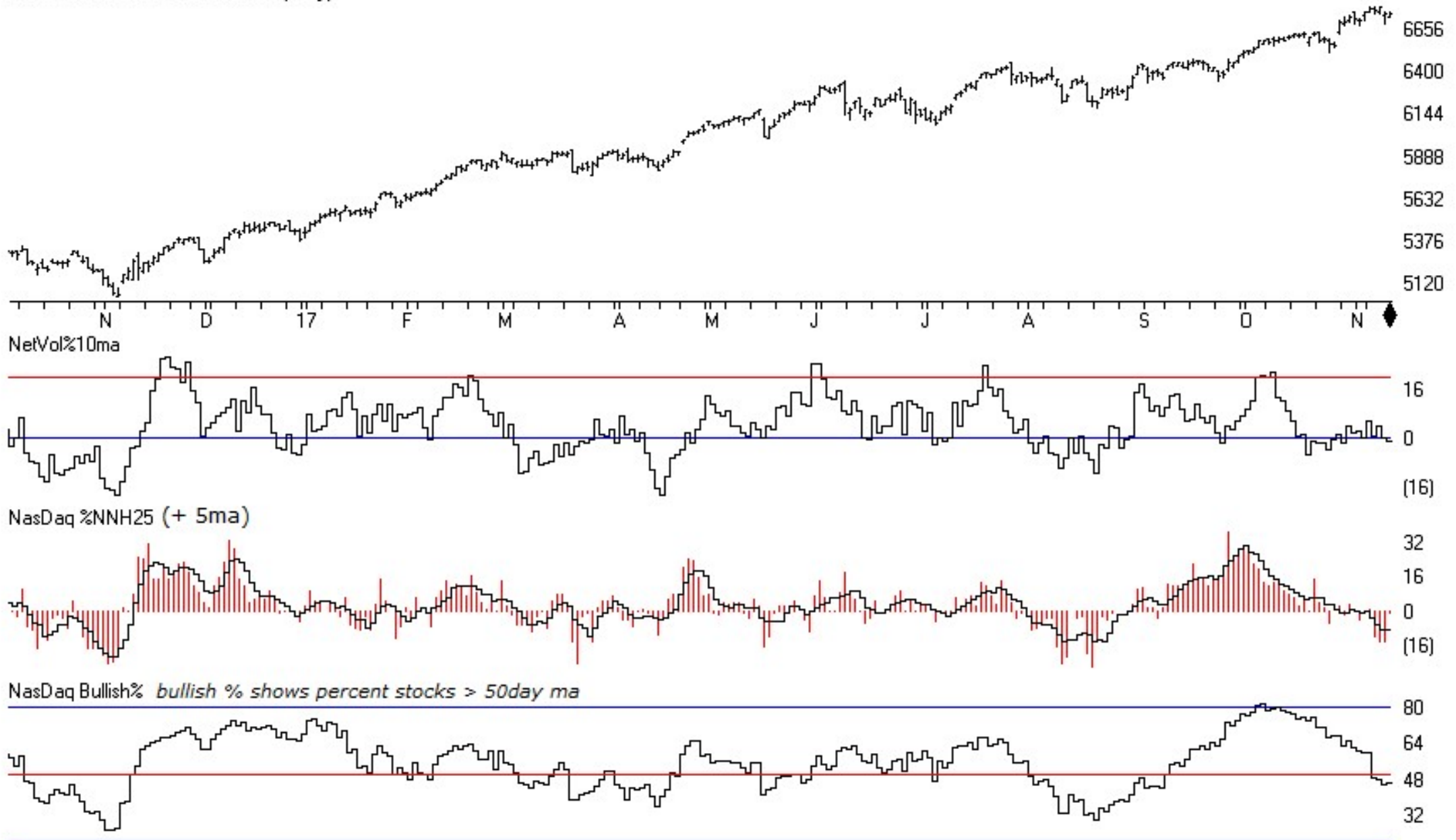
MARKET CHART NYSE (Daily)



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

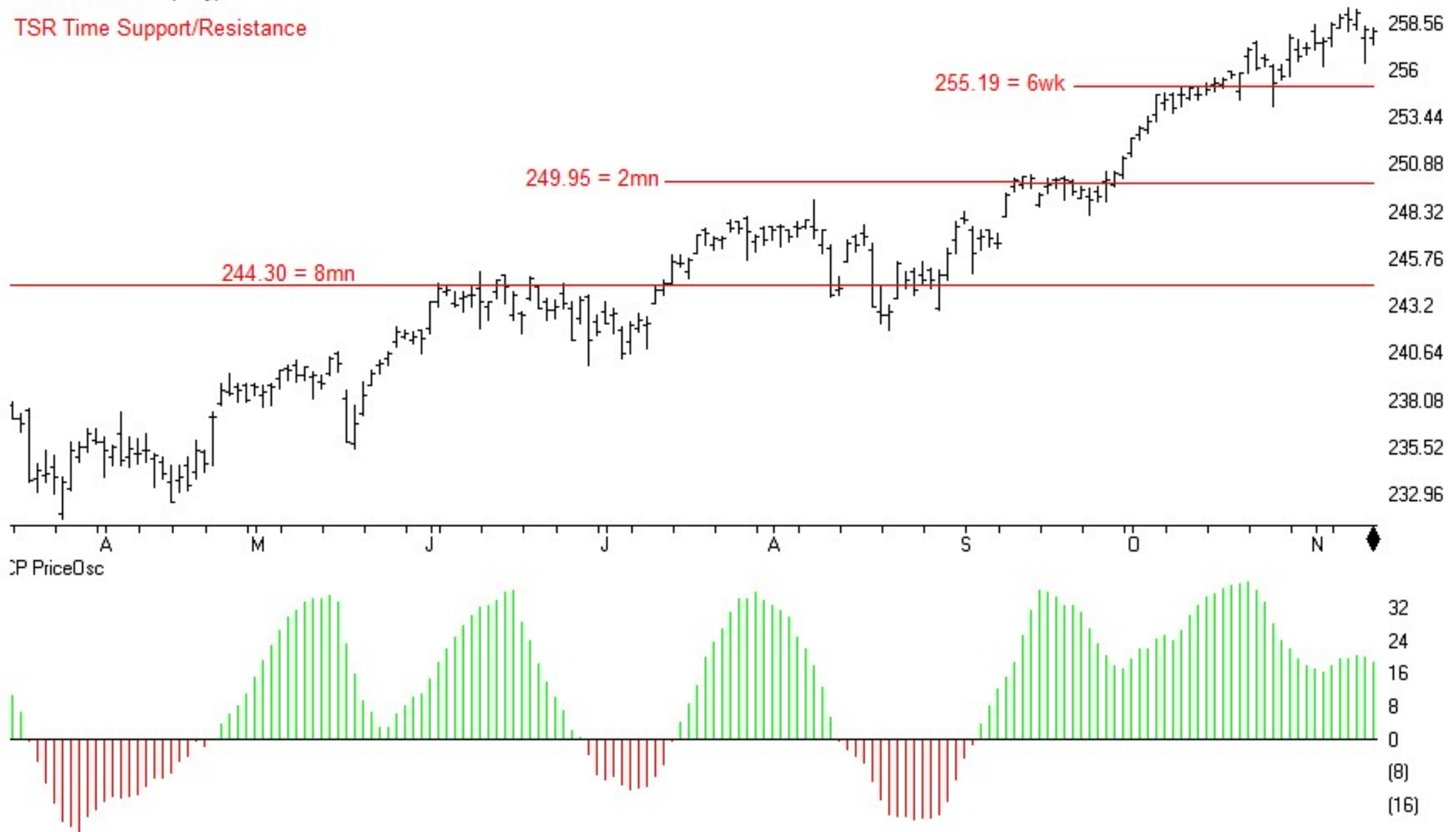


MARKET CHART NASDAQ 1800 (Daily)



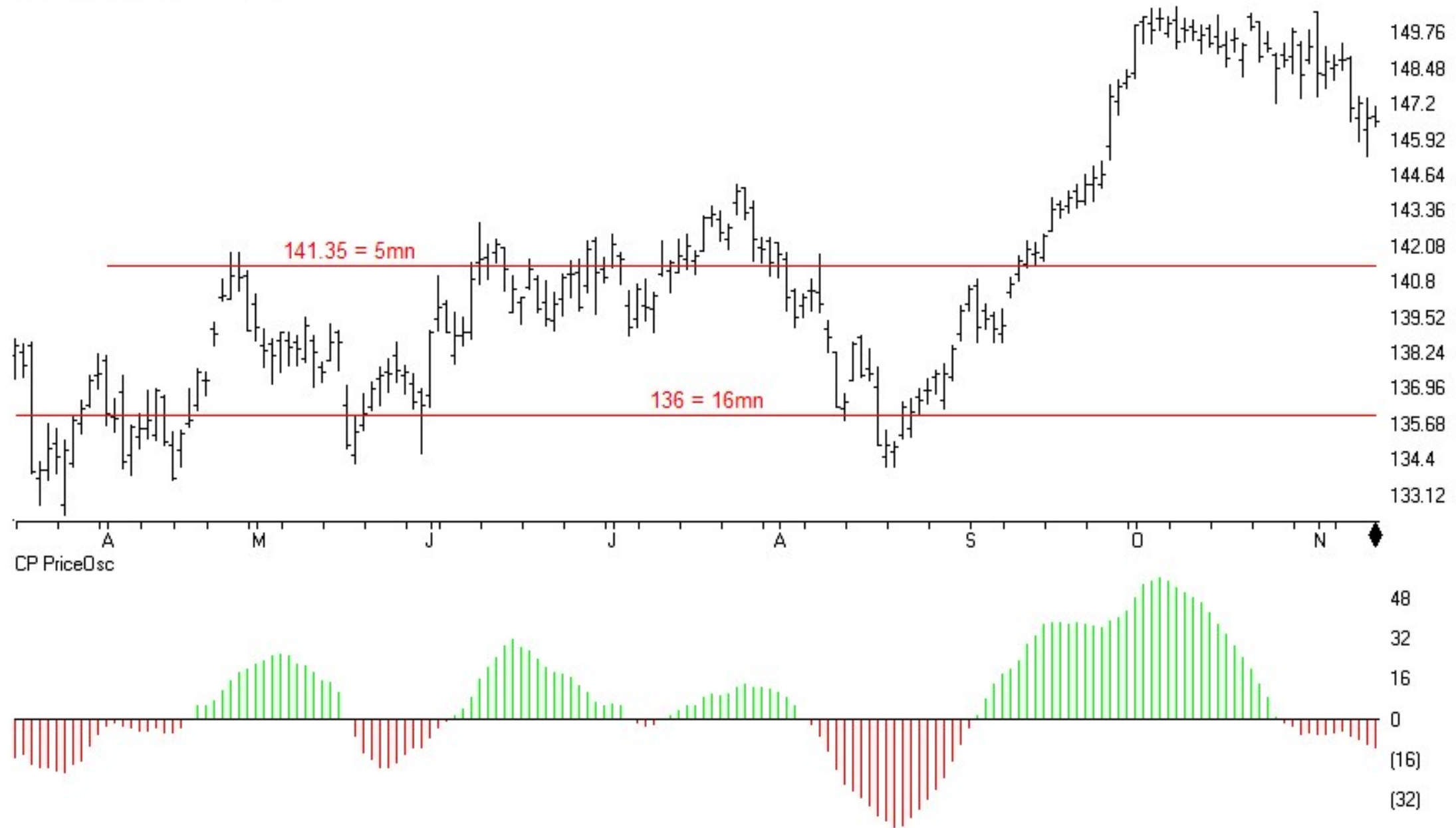
3 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



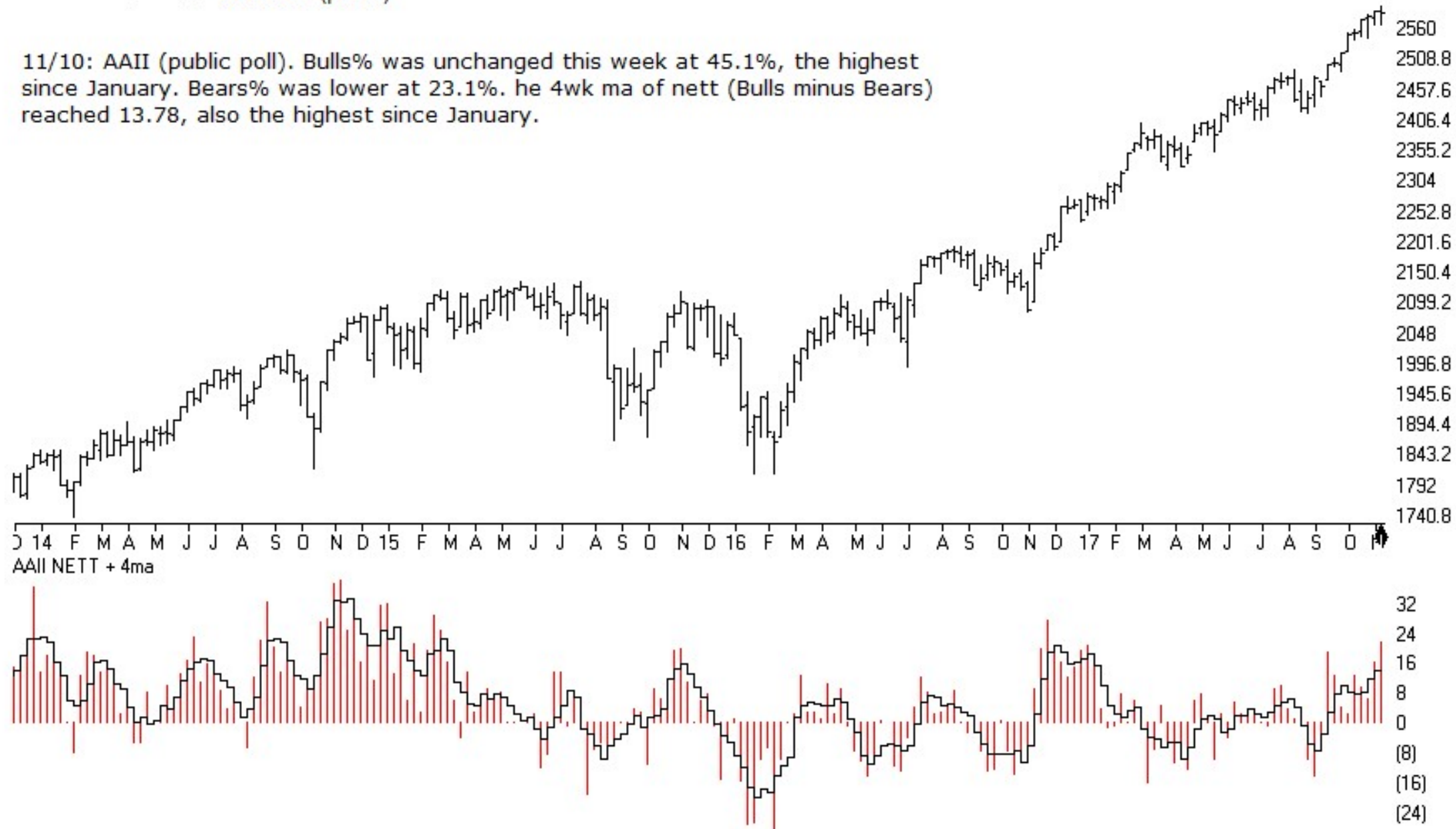
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



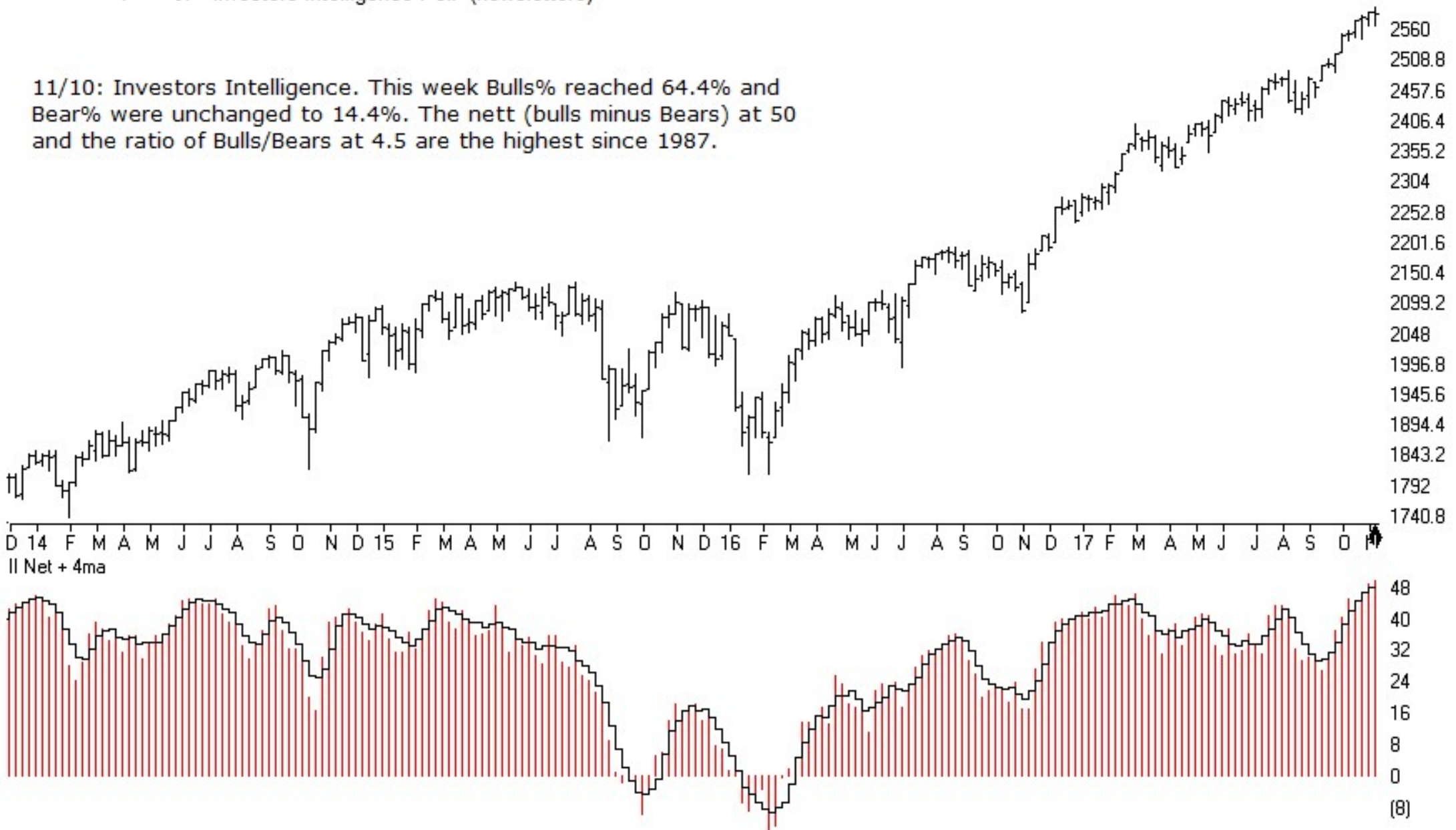
SP500 Index (Weekly) + AII Poll (public)

11/10: AII (public poll). Bulls% was unchanged this week at 45.1%, the highest since January. Bears% was lower at 23.1%. The 4wk ma of nett (Bulls minus Bears) reached 13.78, also the highest since January.



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

11/10: Investors Intelligence. This week Bulls% reached 64.4% and Bear% were unchanged to 14.4%. The nett (bulls minus Bears) at 50 and the ratio of Bulls/Bears at 4.5 are the highest since 1987.

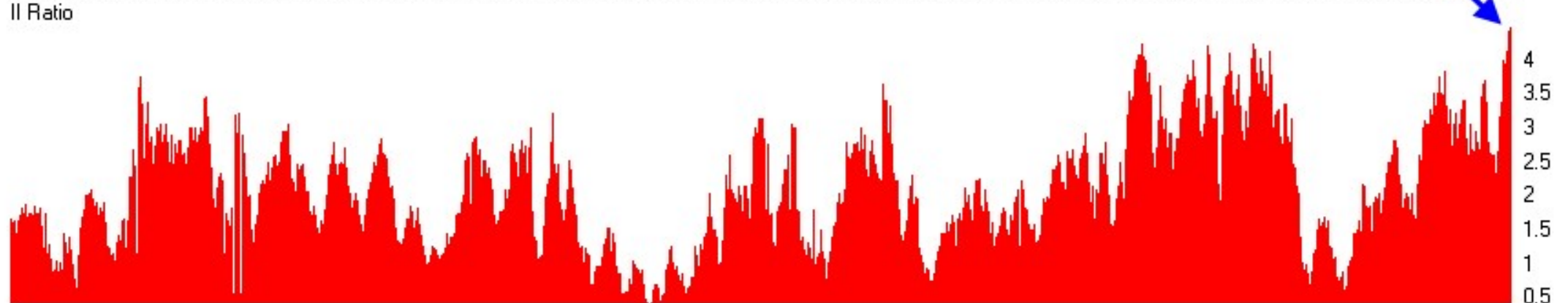


SP500 Index (Weekly)



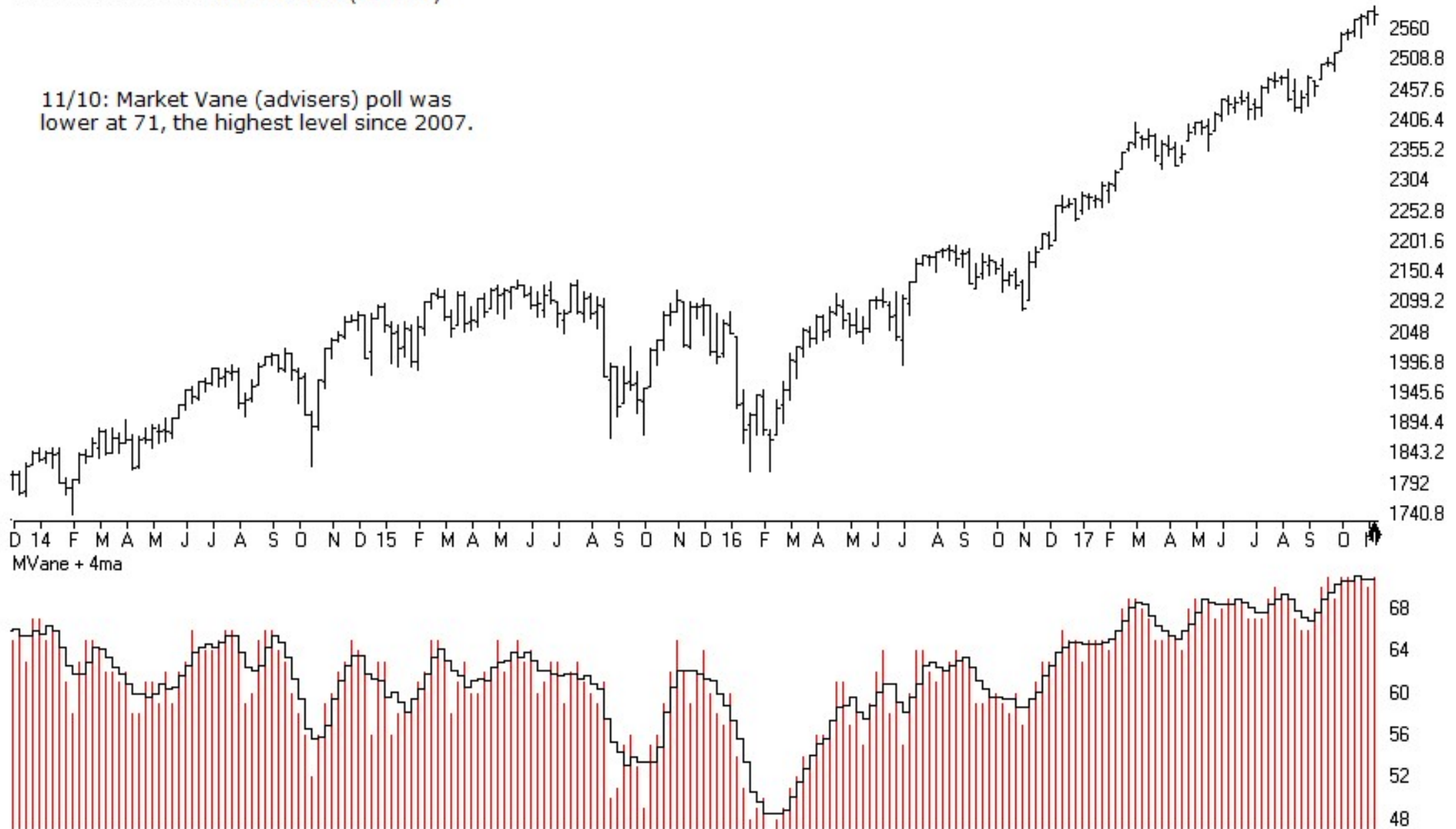
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II Ratio



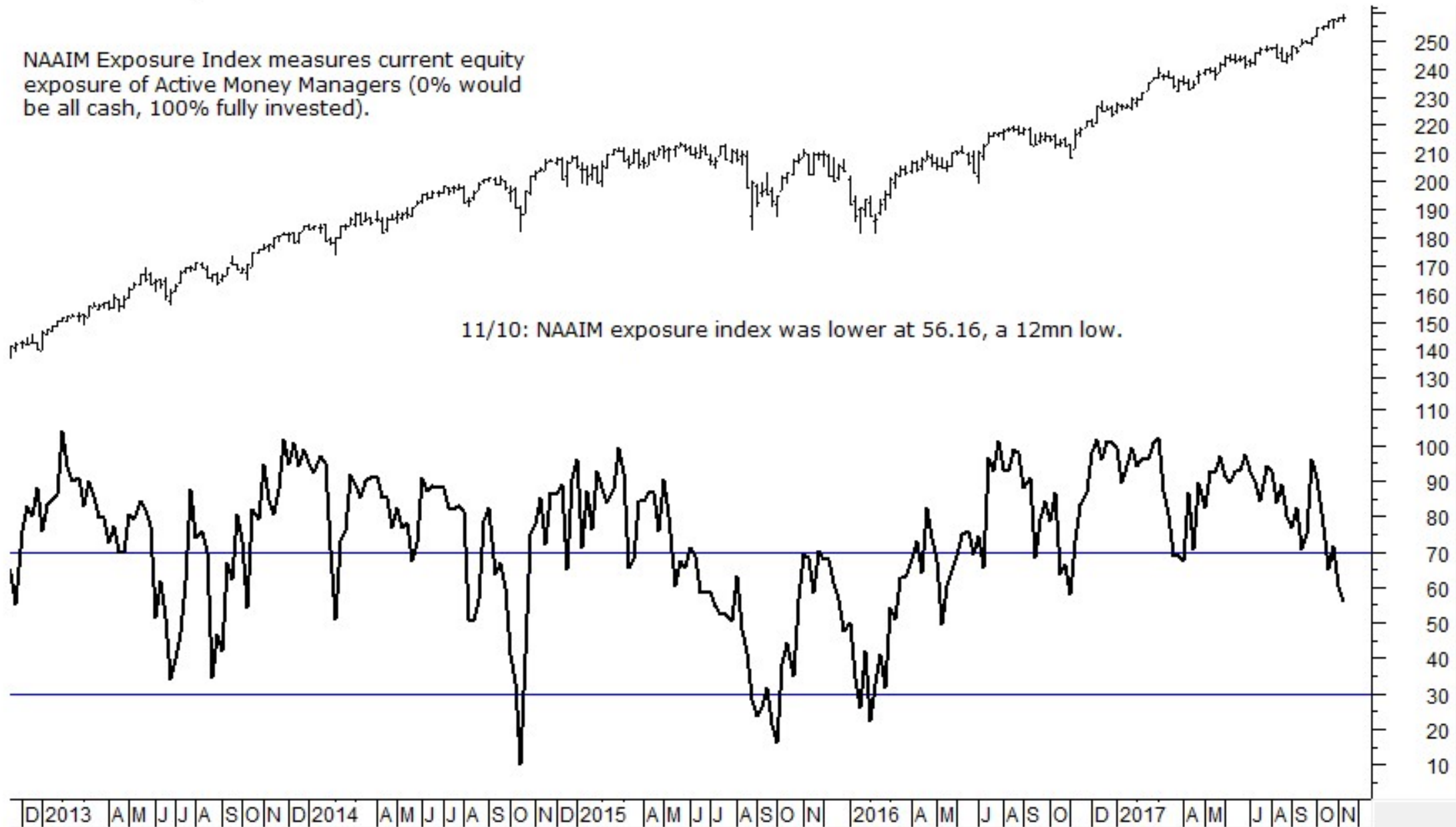
SP500 Index (Weekly) + Market Vane (advisors)

11/10: Market Vane (advisers) poll was lower at 71, the highest level since 2007.

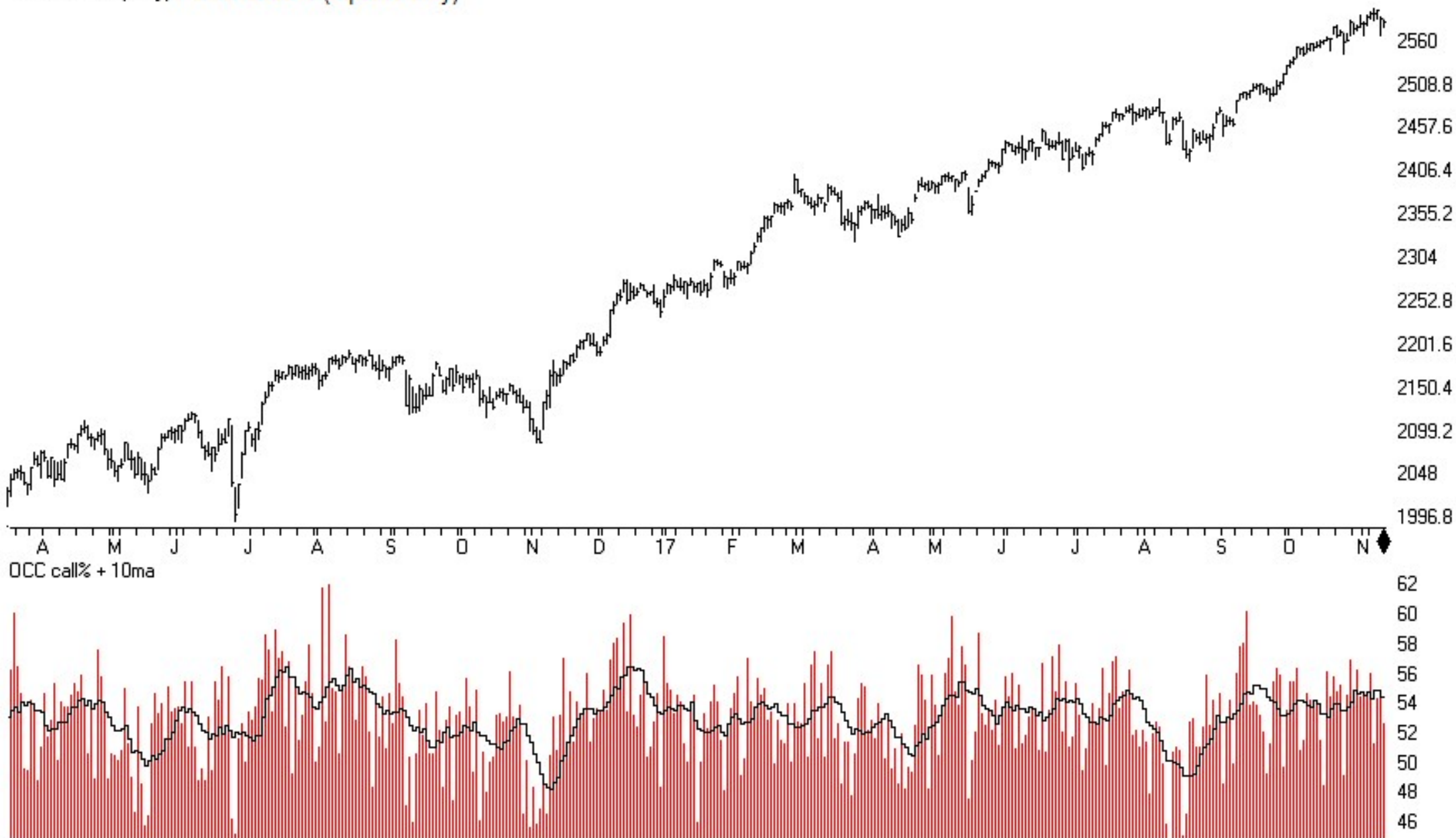


SPY + NAAIM Exposure Index

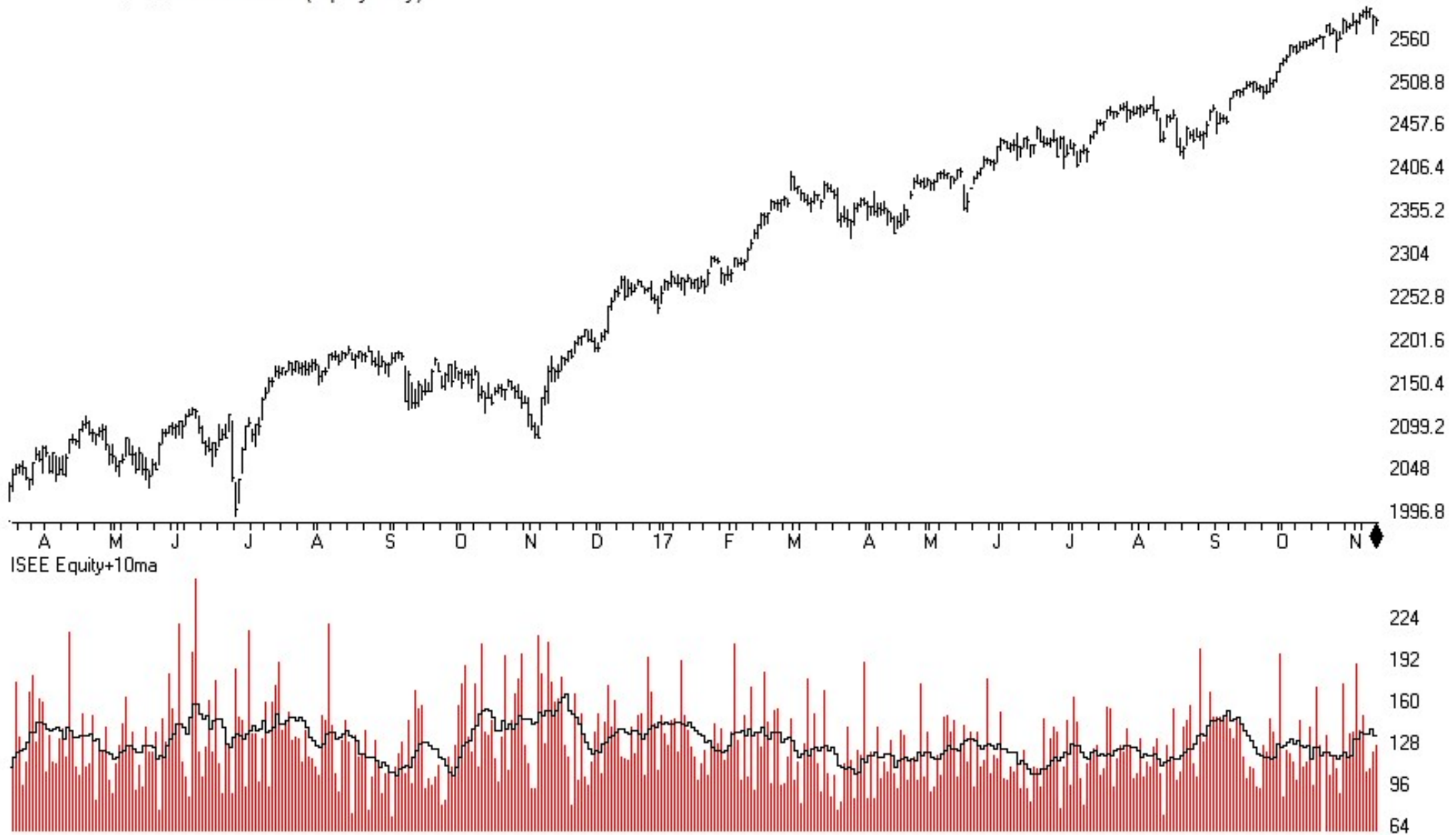
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



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

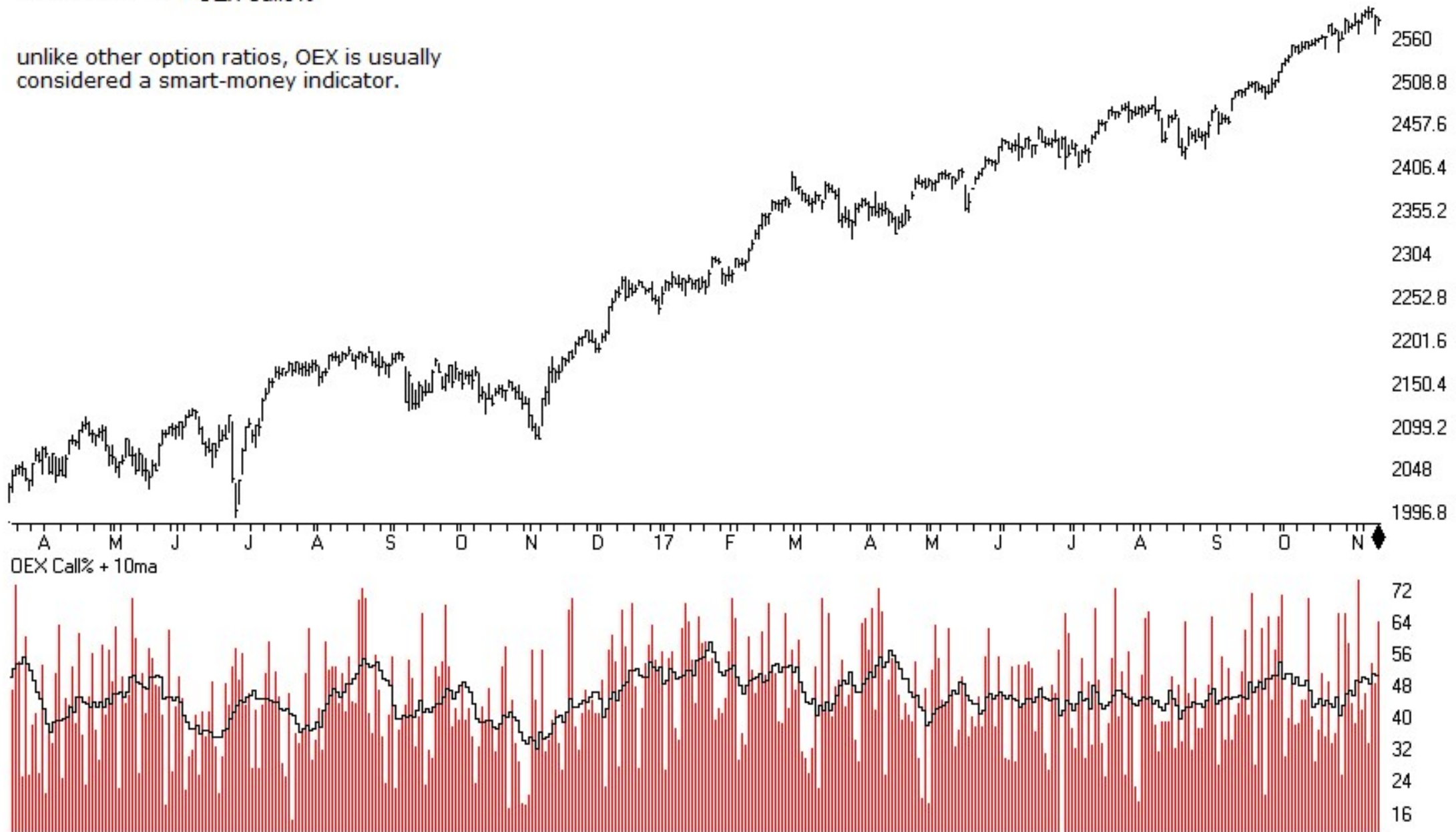


SP500 Index (Daily)+ ISEE Index (equity only)

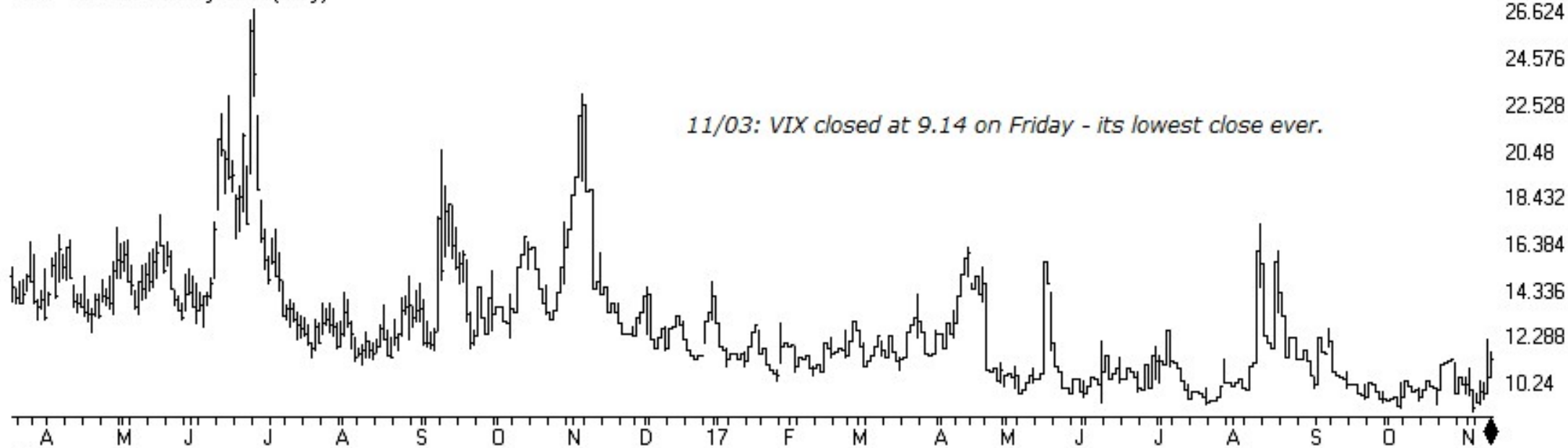


SP500 Index (Daily) + OEX Calls%

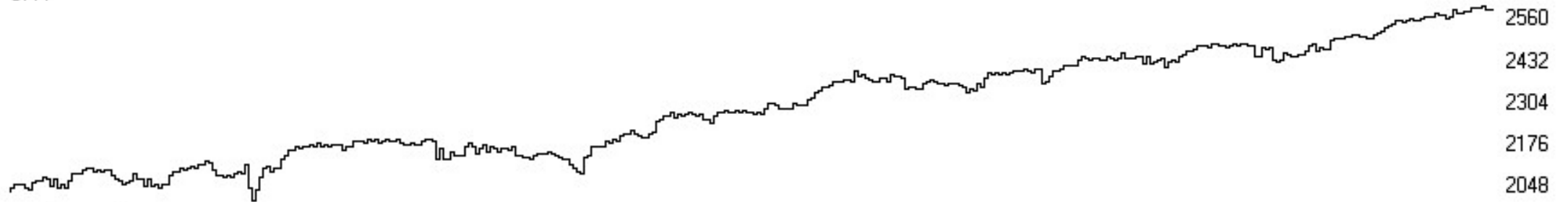
unlike other option ratios, OEX is usually considered a smart-money indicator.



VIX - S&P 500 Volatility Index (Daily)



SPX

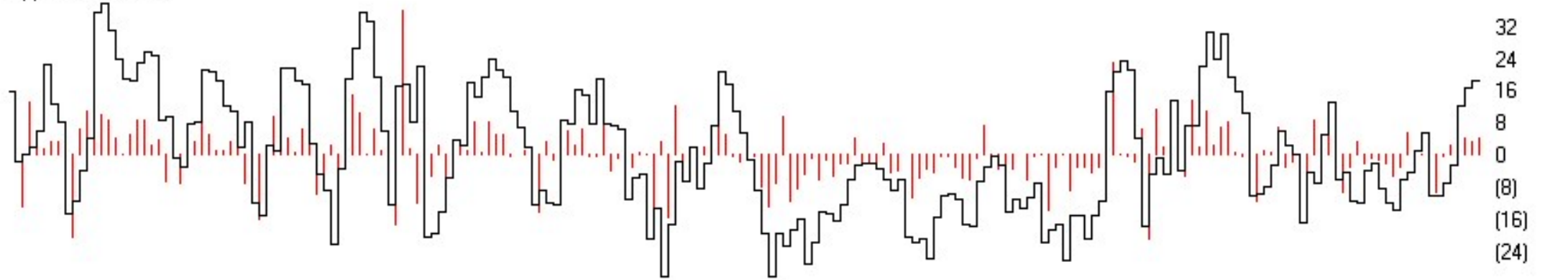
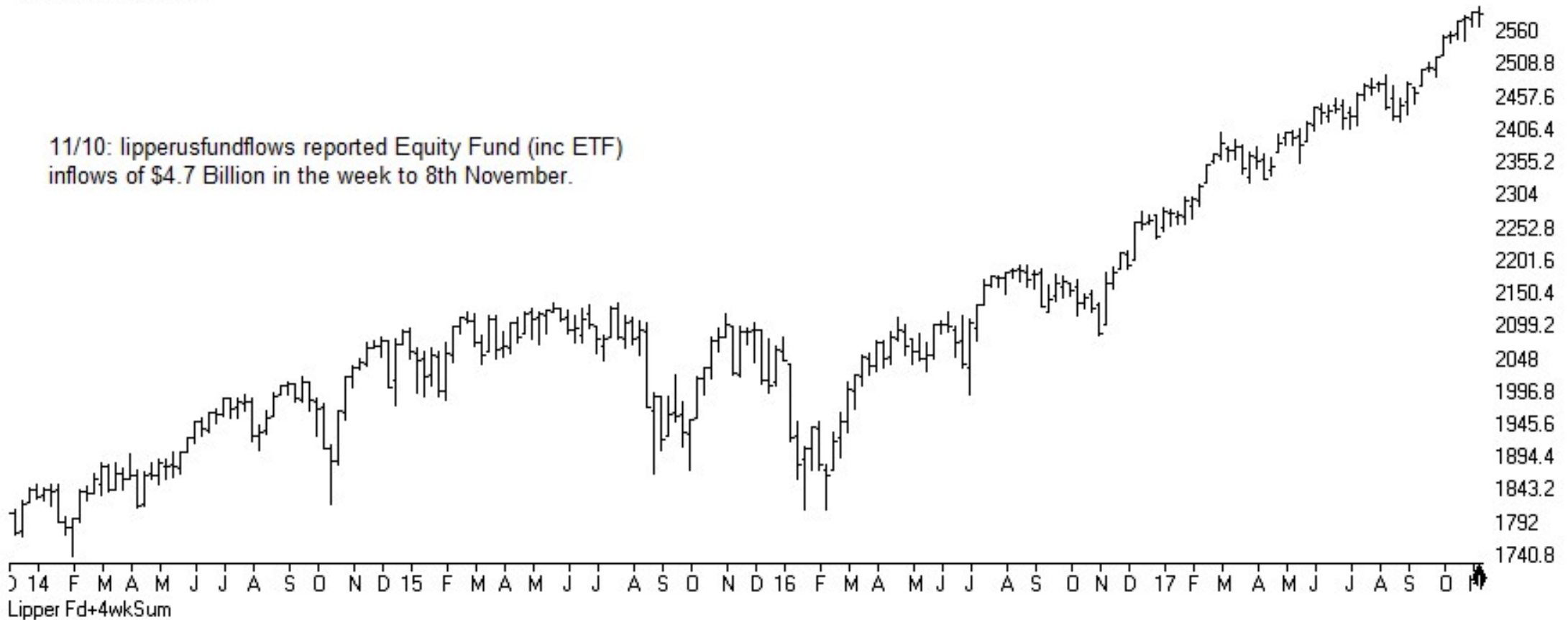


TCI based on VIX



SP500 Index (Weekly)

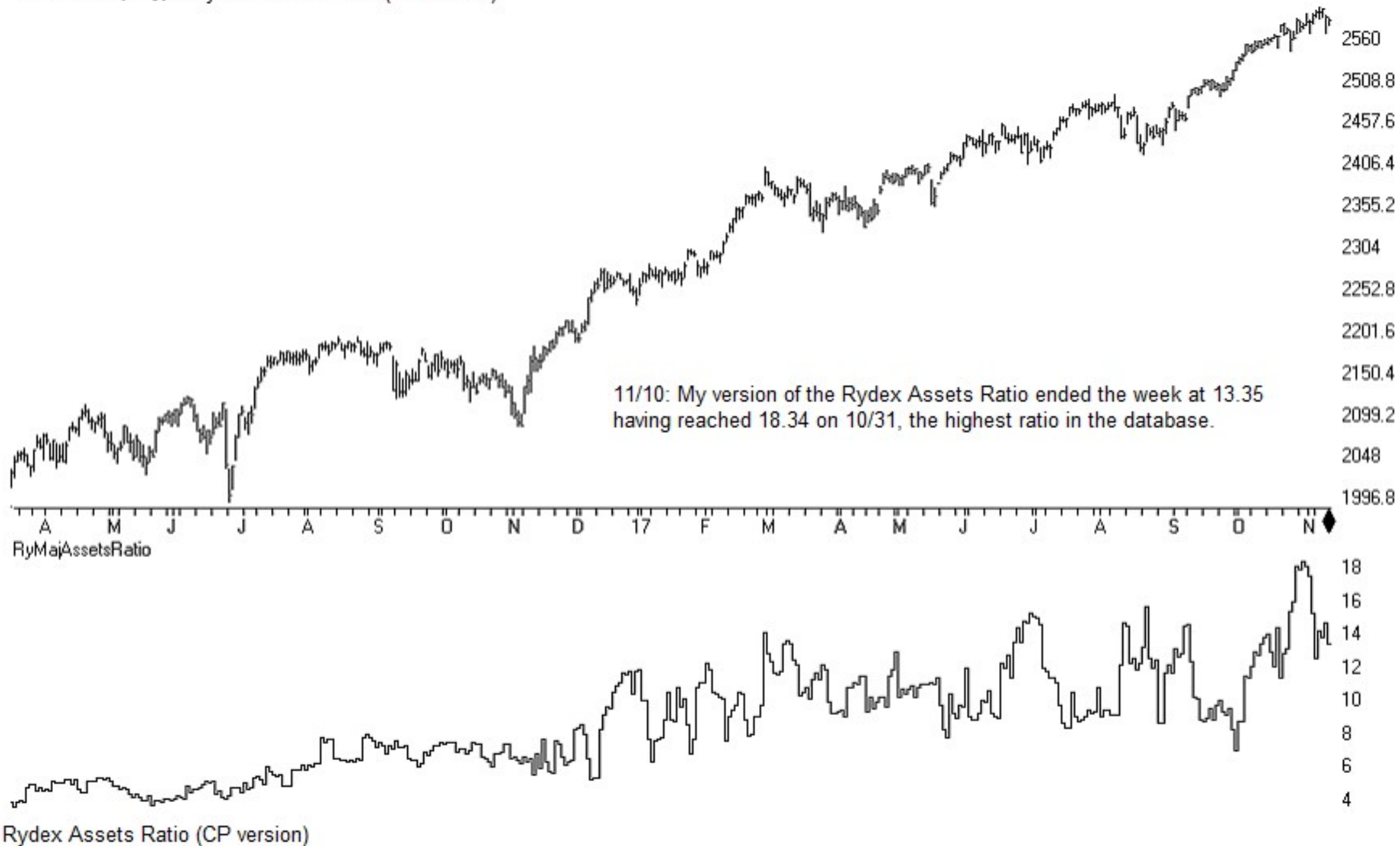
11/10: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$4.7 Billion in the week to 8th November.



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

Sentiment

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

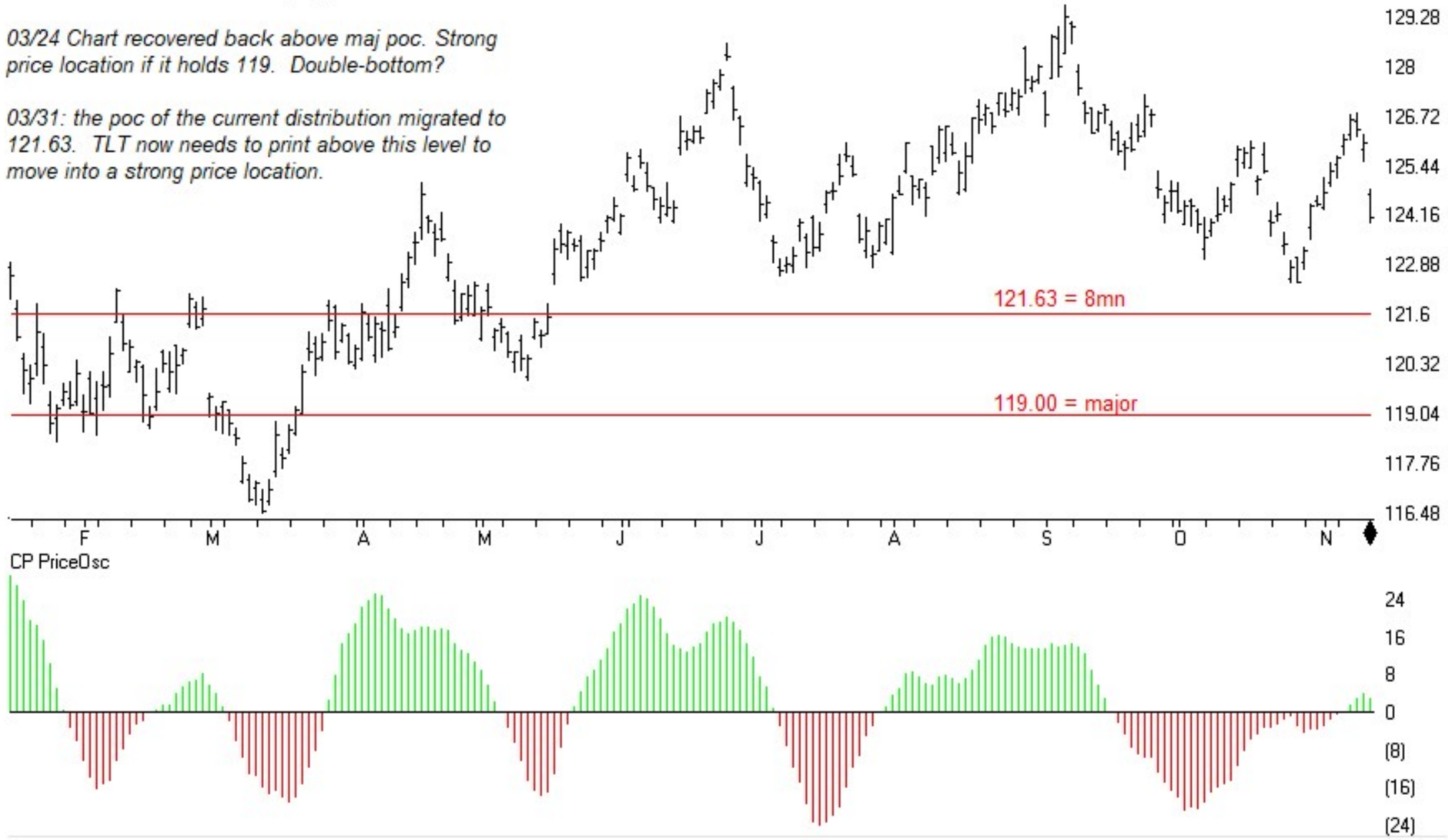


TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

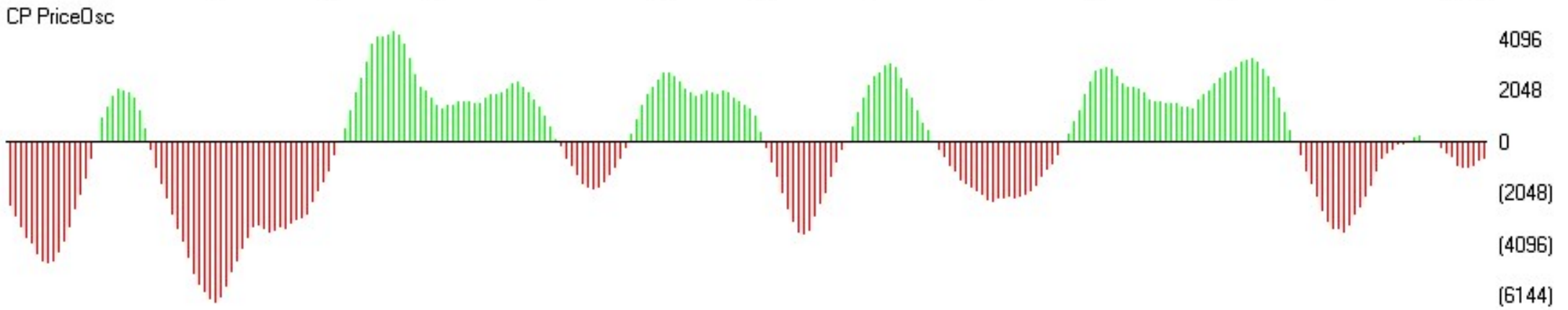
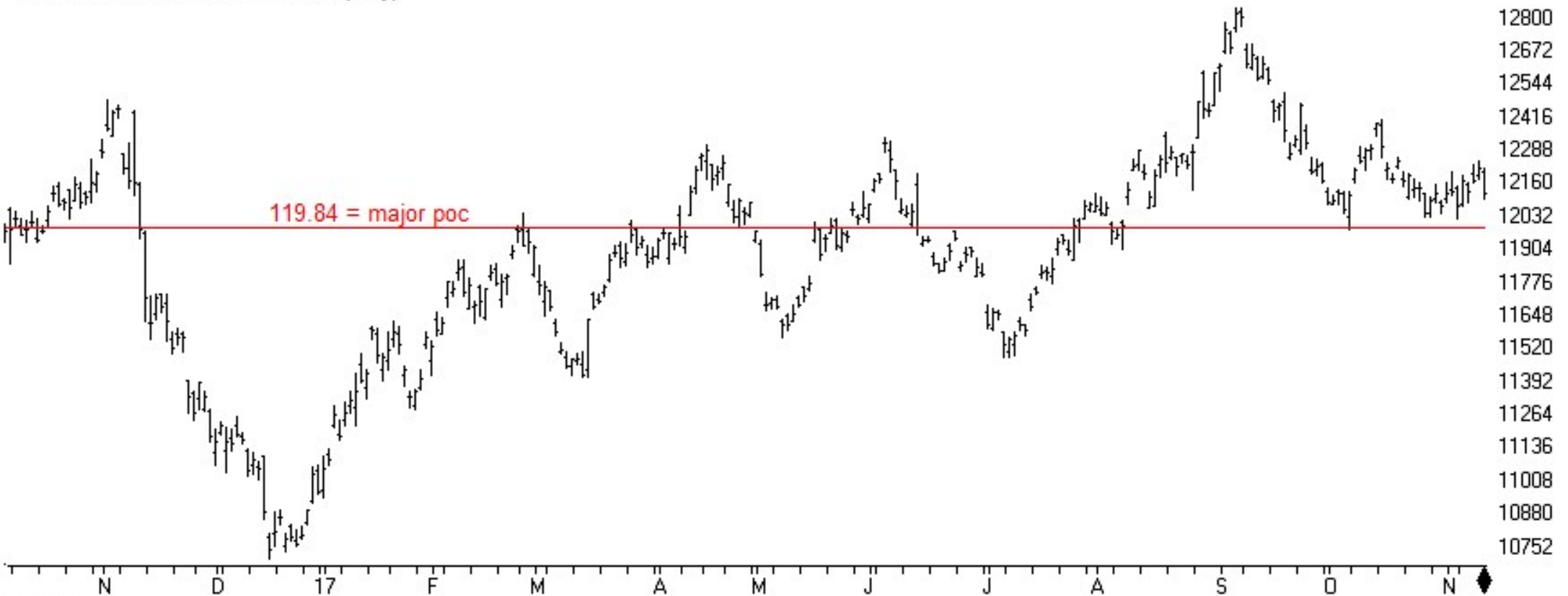
03/24 Chart recovered back above maj poc. Strong price location if it holds 119. Double-bottom?

03/31: the poc of the current distribution migrated to 121.63. TLT now needs to print above this level to move into a strong price location.



TSR Time Support/Resistance

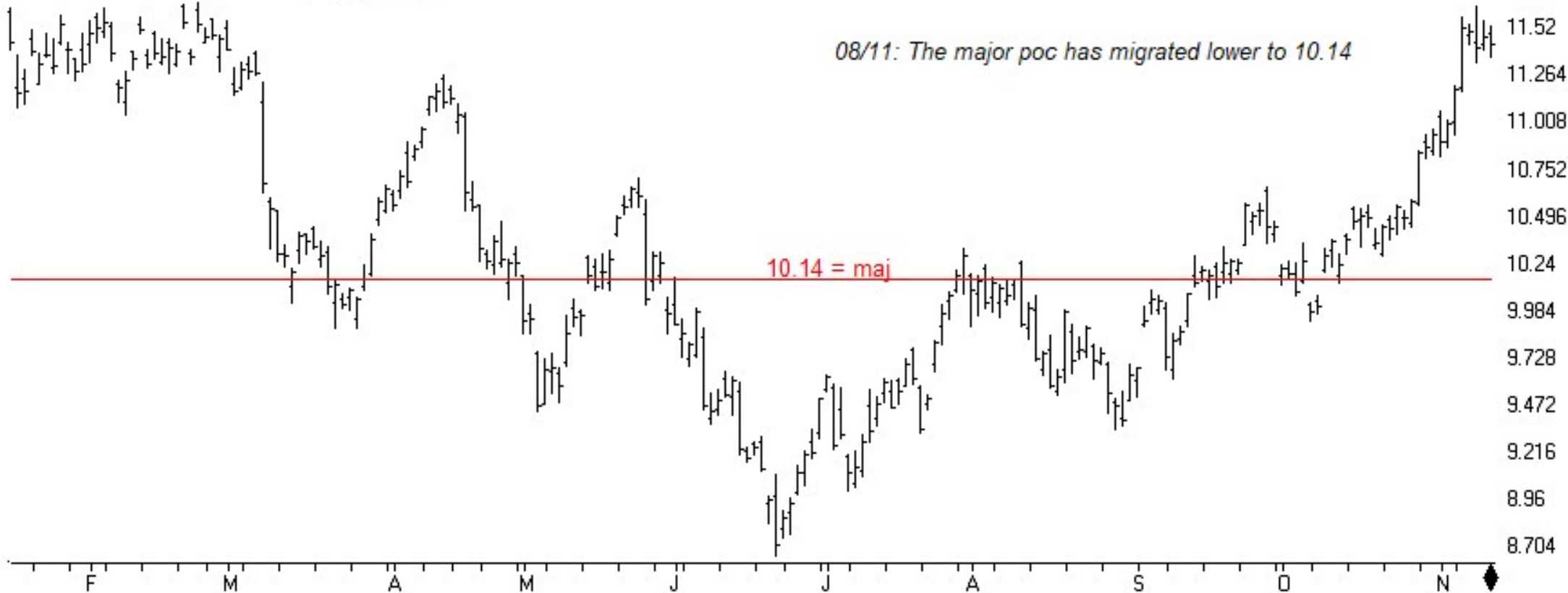
STREETTRACKS GOLD TRUST ETF (Daily)





TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

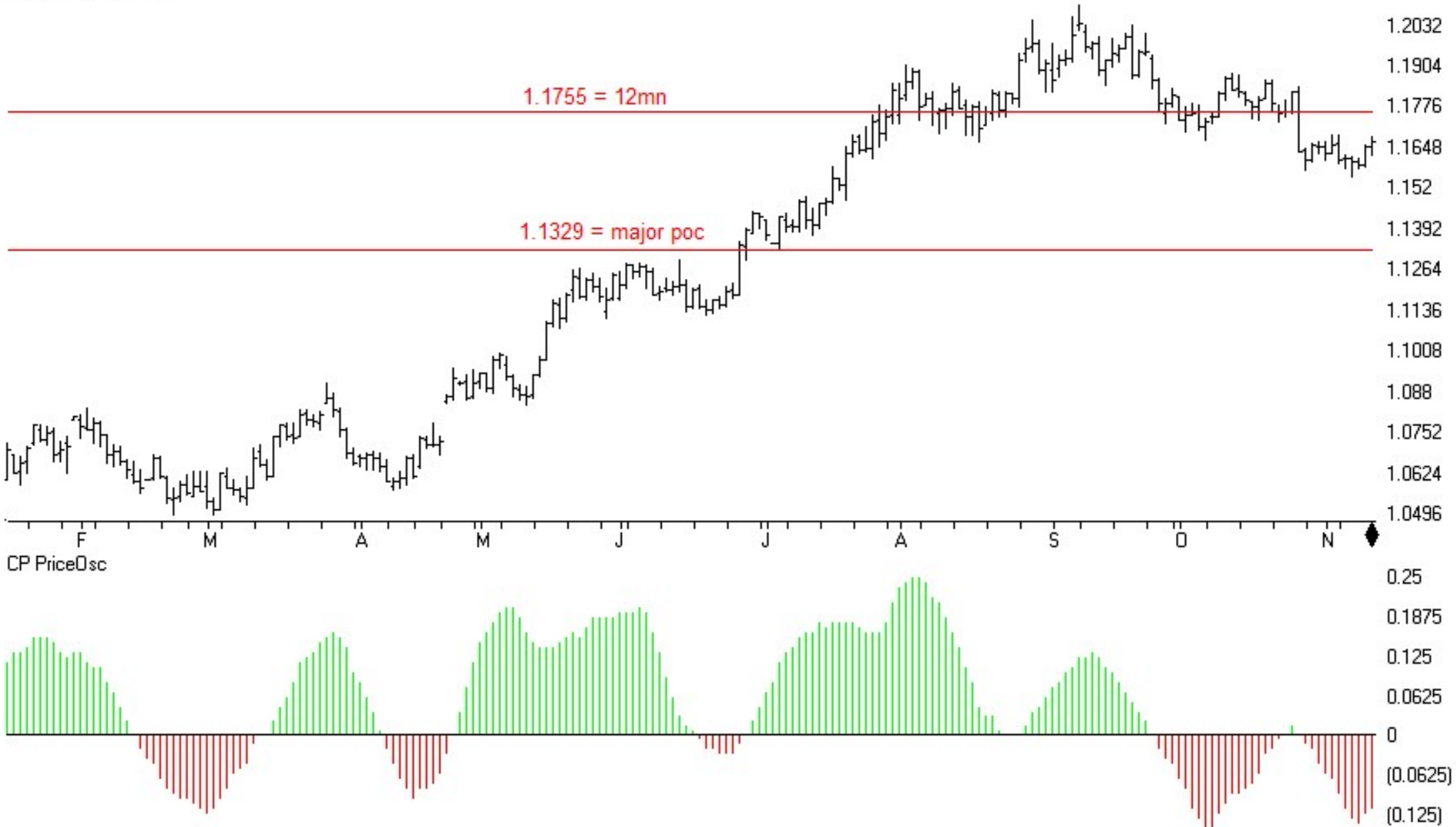


CP PriceOsc

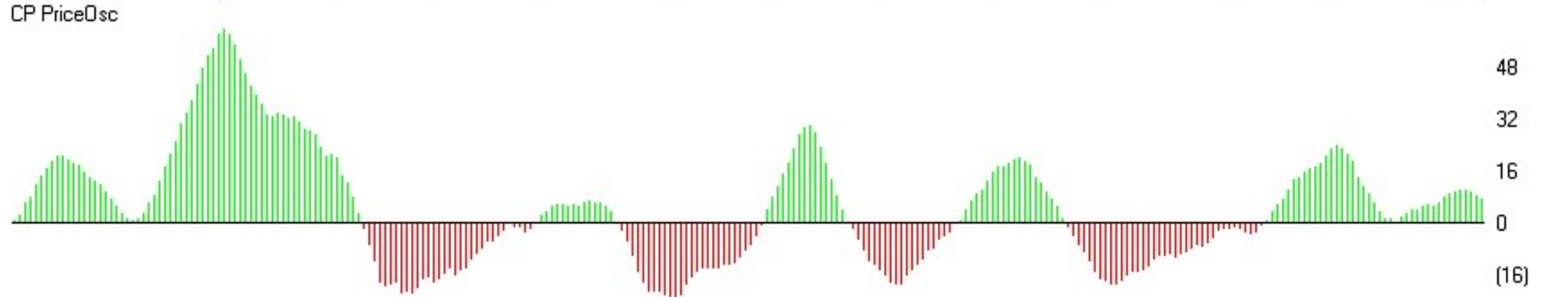
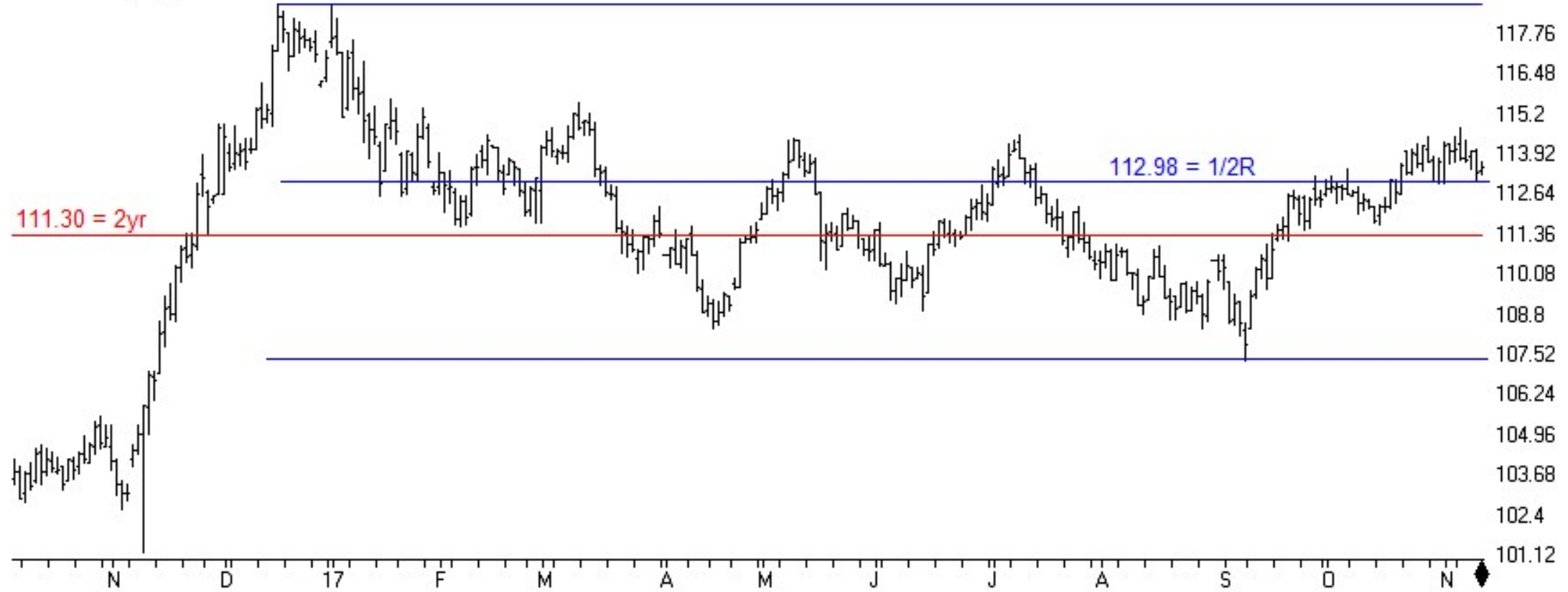


TSR Time Support/Resistance

51 EURUSD (Daily)



53 USDJPY (Daily)



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<http://www.chartprofitwebcast.com>