

ChartProfit

Charts to Friday 13th October 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 10/13

	-5	-4	-3	-2	↓
NYSE	64	66	71	76	77
NasDaq	57	64	74	81	78
SP500	63	63	71	75	76
ND100	67	70	73	77	77
R2000	58	68	78	83	80

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

10/13: AAll (public poll). Bulls% was higher this week at 39.8% (from 35.6%). Bulls% reached 41.4% three weeks ago which was the highest since January. Bears% was lower at 26.9% (from 32.8%). Bears% fell to 22% three weeks ago which was the lowest since April 2016.

10/13: Investors Intelligence. Bulls% was higher at 60.4%, the highest since March. Bear% was lower at 15.1%, the lowest since May 2015. The ratio of Bulls/Bears hit 4.0 - has not been this high since 2015.

10/13: Market Vane (advisers) poll was unchanged at 71, the highest level since 2007.

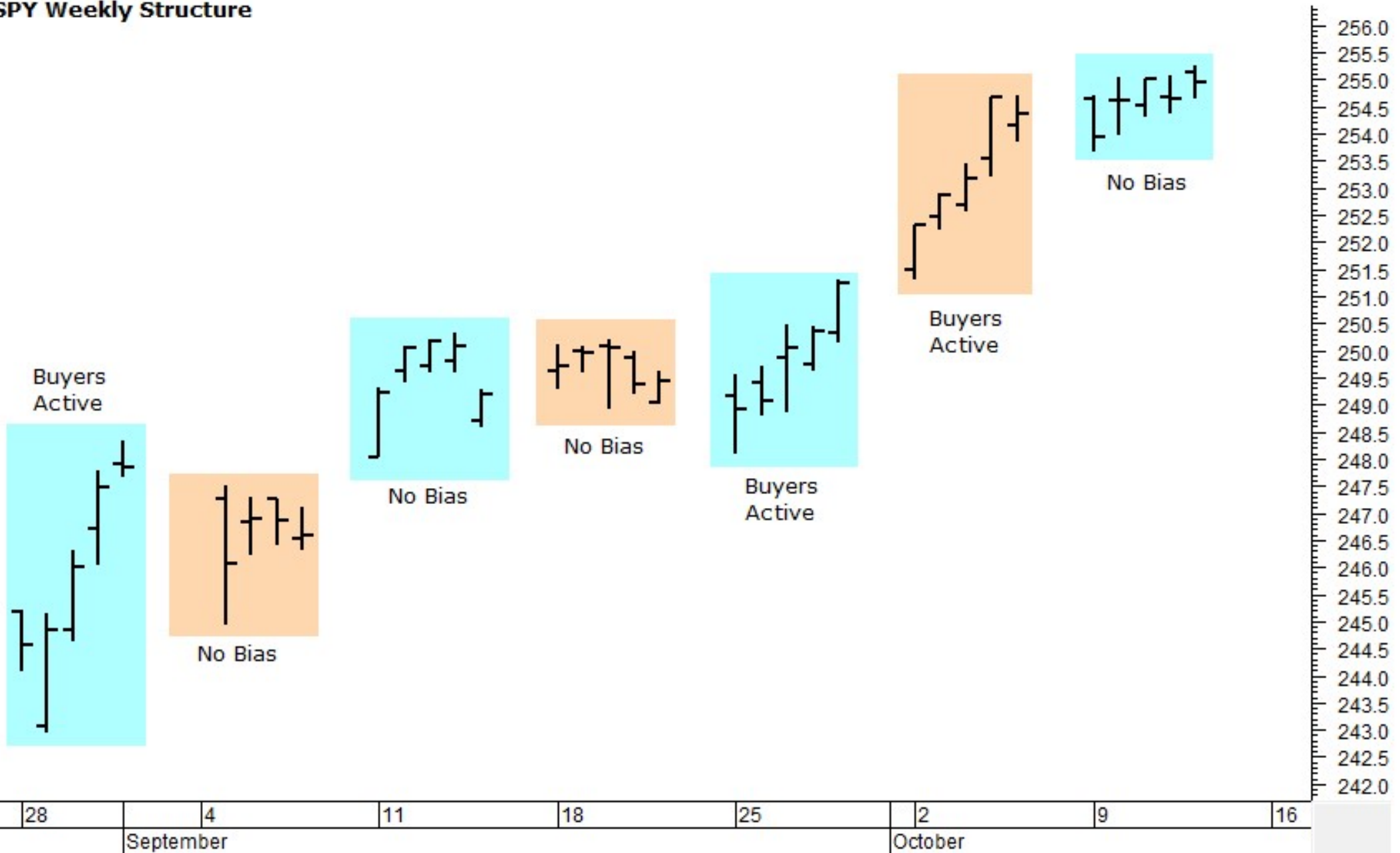
10/13: NAAIM exposure index was lower at 77.4.

Mutual Fund Flow:

10/13: My version of the Rydex Assets Ratio ended the week at 13.76. On 08/22 the ratio reached 15.64 which is the highest in the database.

10/13: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2.9 Billion in the week to 11th October. In the last seventeen weeks there has only been four net inflows. In the data excluding ETF flows the last sixteen weeks have all registered a net outflow.

SPY Weekly Structure

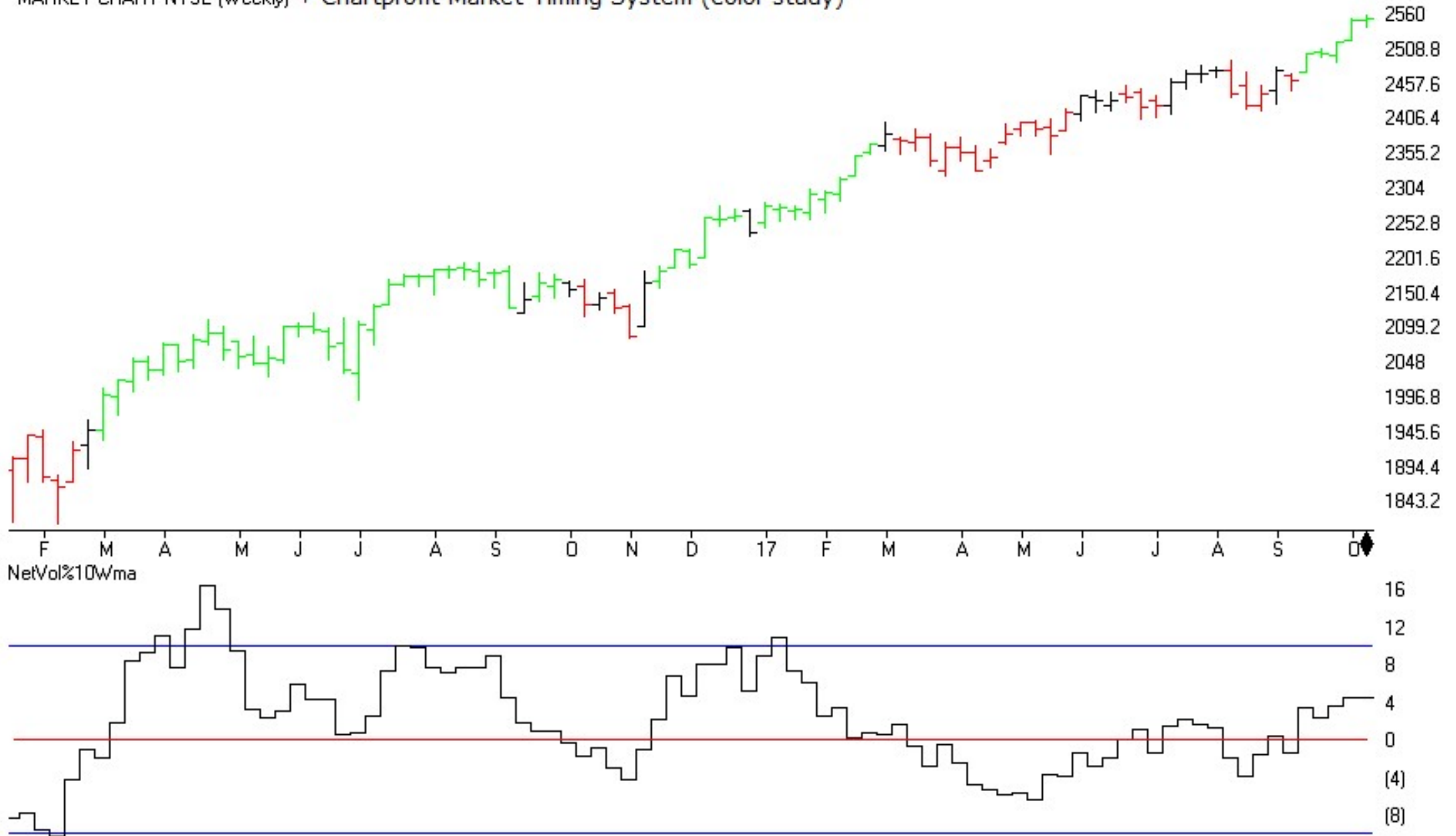


Commitments of Traders

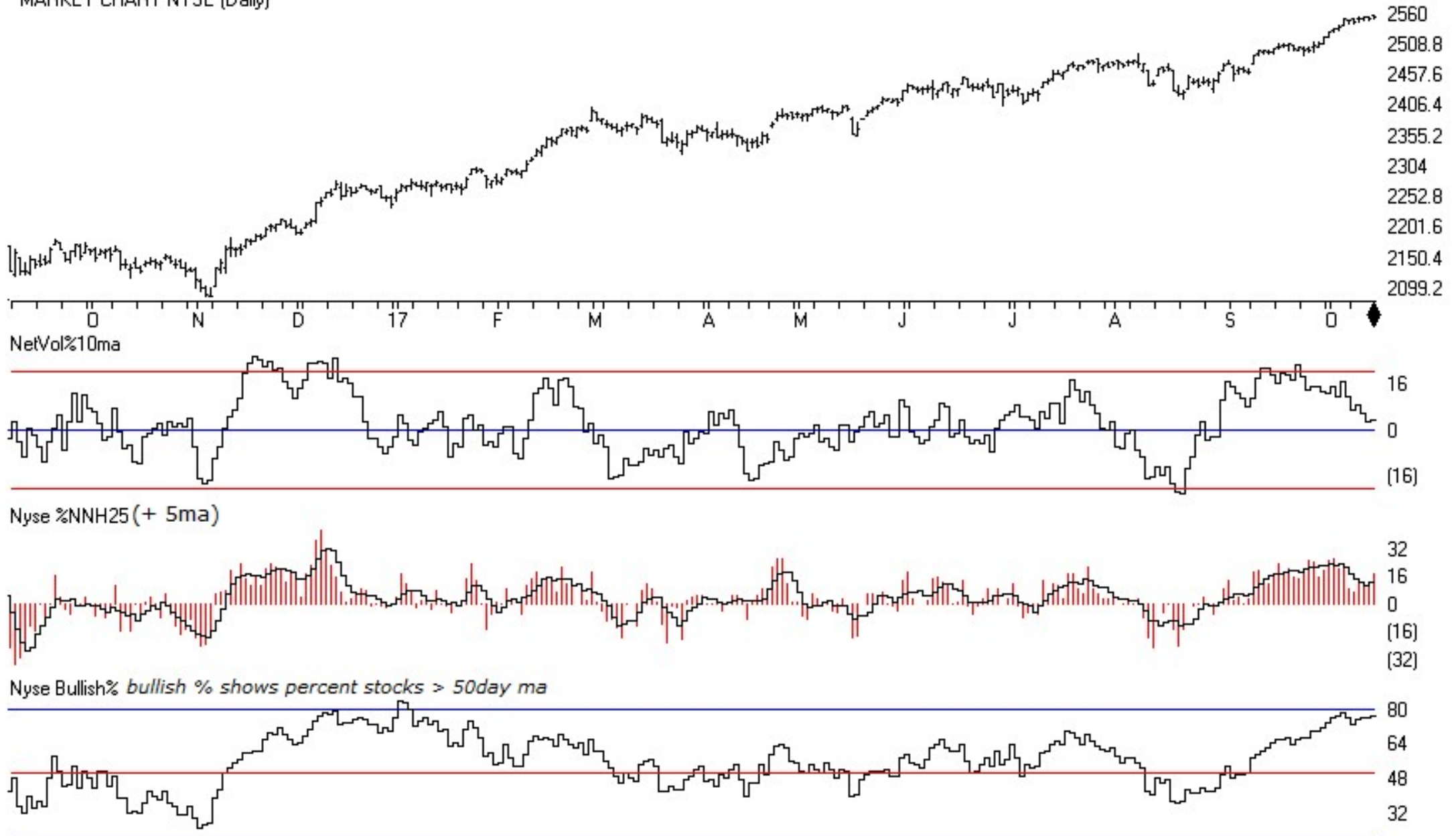
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	60.5	58.6	18.1	64.6	46.1	52.3	21.4	27.9	82.1
10/03/17	60.6	55.0	8.6	60.9	42.1	65.7	22.3	39.0	98.4
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	24.7	27.9	90.3	71.9	48.2	0	100	48.3	0
10/03/17	24	30.1	90.8	73.8	53.7	0	97.4	32.2	0
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	42.8	22.4	0.0	56.3	21.9	36.5	18.3	25.3	39.1
10/03/17	21.7	31.1	28.4	73.4	16.5	15.6	35.0	18.7	13.6
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	67.2	60.7	29.4	41.2	50.5	89.8	22.7	27.5	38.1
10/03/17	62.6	58.8	32.2	30.9	45.7	100.0	37.7	16.1	26.4
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	0.0	0.0	54.3	100.0	100.0	24.2	67.3	99.3	100.0
09/26/17	0.0	0.0	43.8	100.0	100.0	35.3	100.0	100.0	46.9
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	78.7	43.8	11.2	25.5	70.7	82.4	6.8	5.9	30.8
10/03/17	63.8	21.9	18.7	42.3	100.0	75.5	7.6	0.0	28.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	3.8	14.3	90.6	100.0	86.2	12.3	59.9	58.9	38.8
10/03/17	8.8	20.1	89.5	95.4	78.4	13.2	60.2	72.0	58.2
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	94.5	13.3	8.4	5.8	69.8	90.6	28.9	75.9	43.0
10/03/17	91.6	0.0	9.6	6.5	75.7	90.8	76.5	84.0	18.1

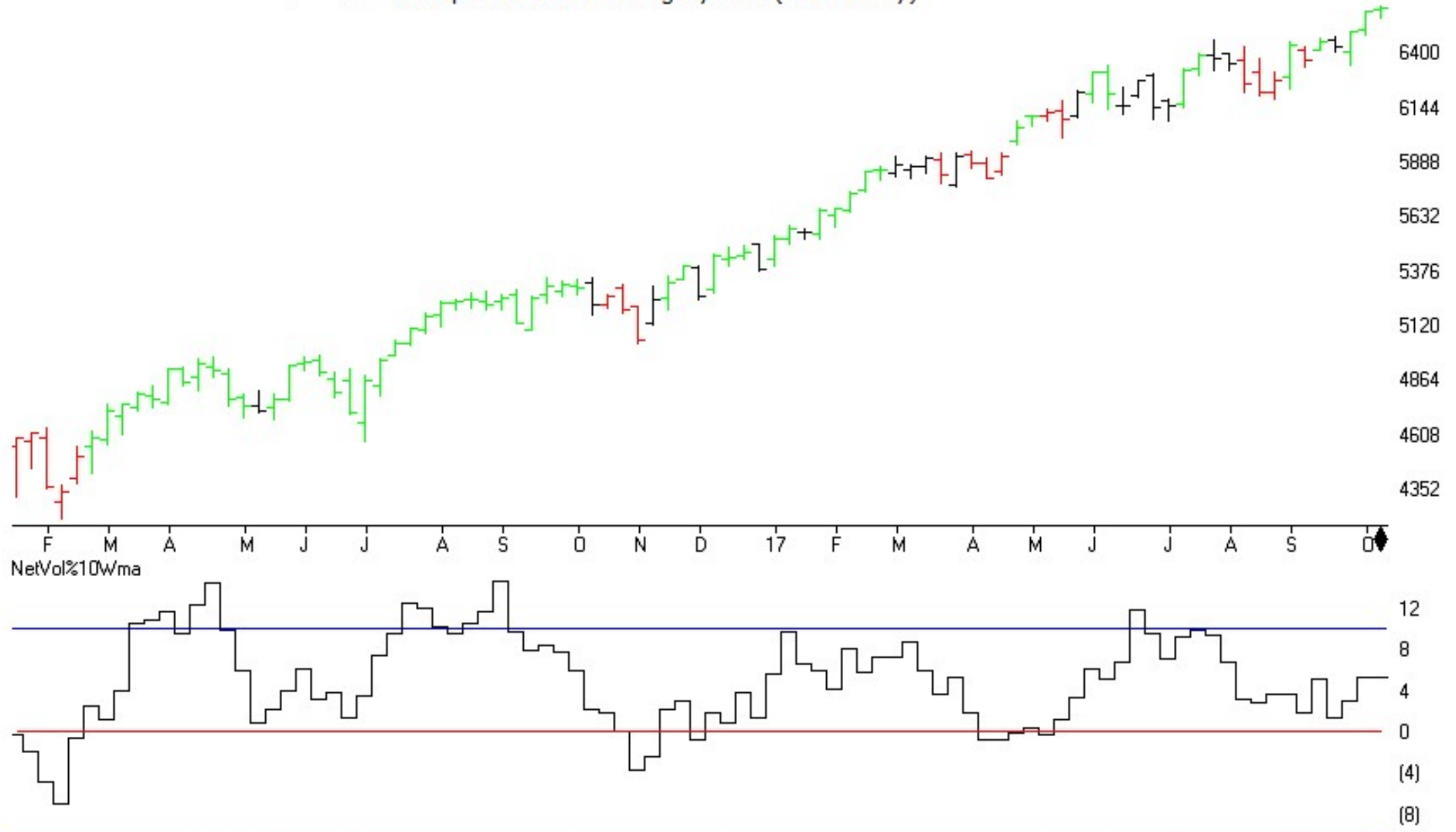
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



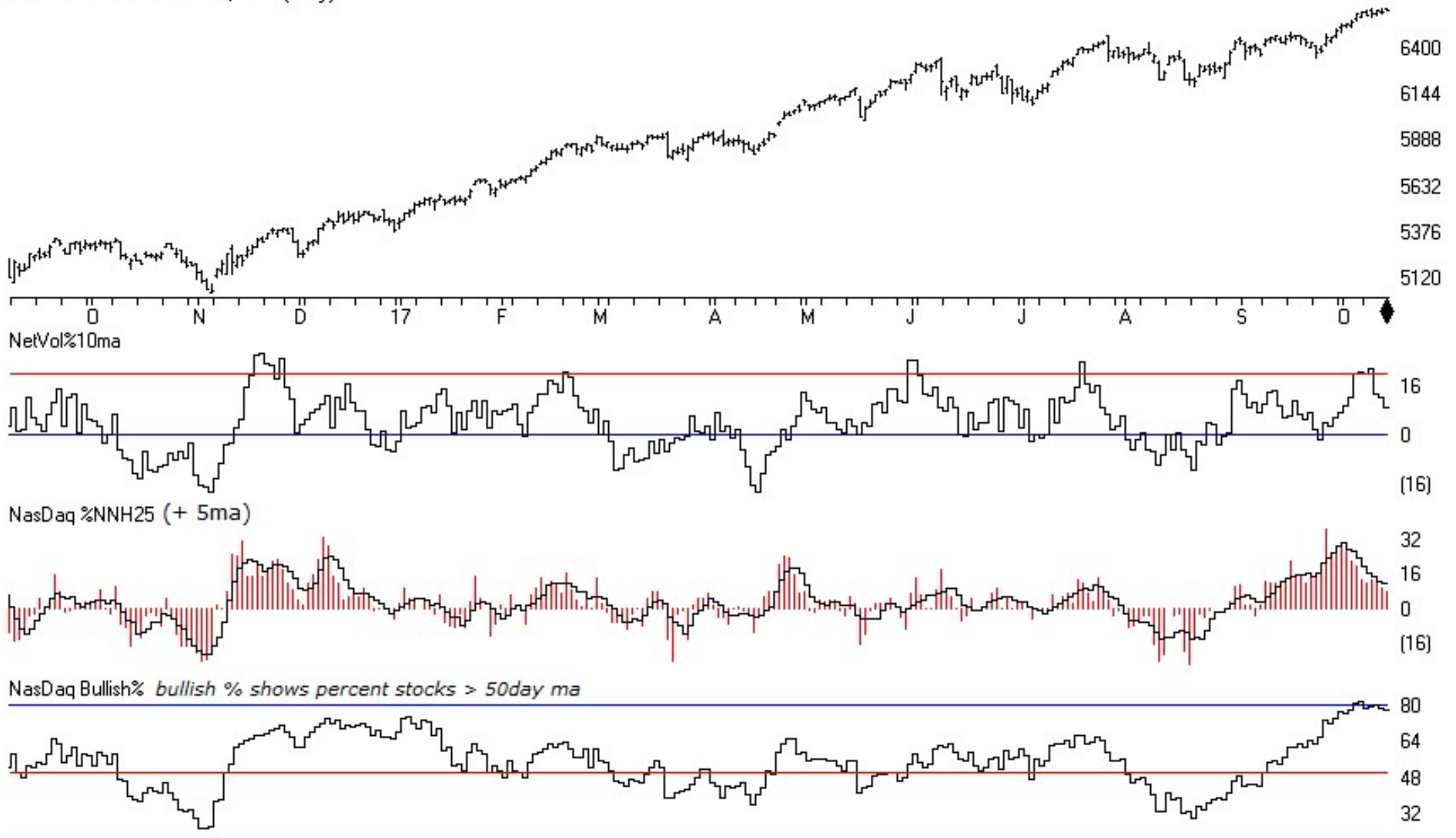
MARKET CHART NYSE (Daily)



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

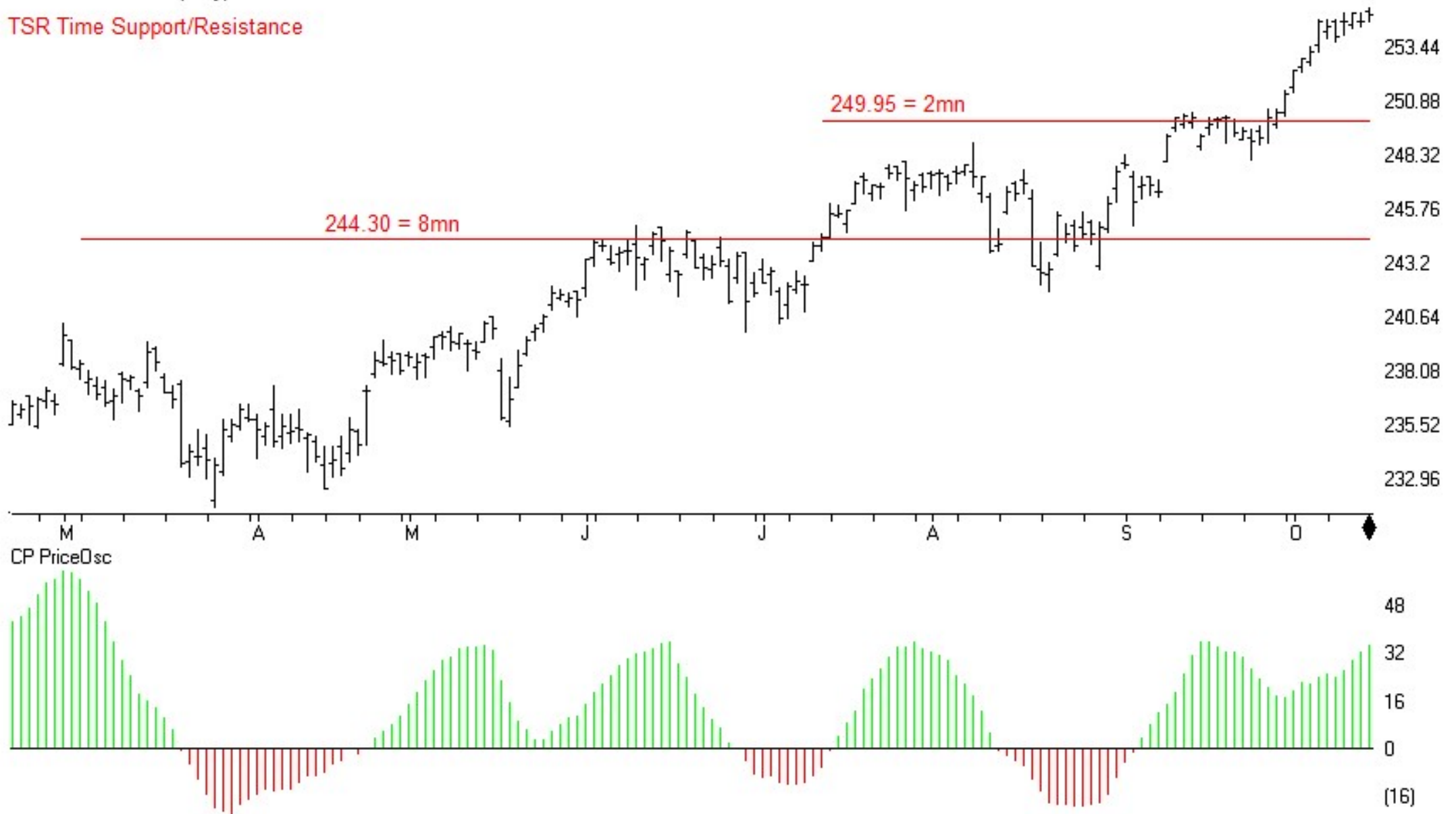


MARKET CHART NASDAQ 1800 (Daily)



13 SPY SP500 ETF (Daily)

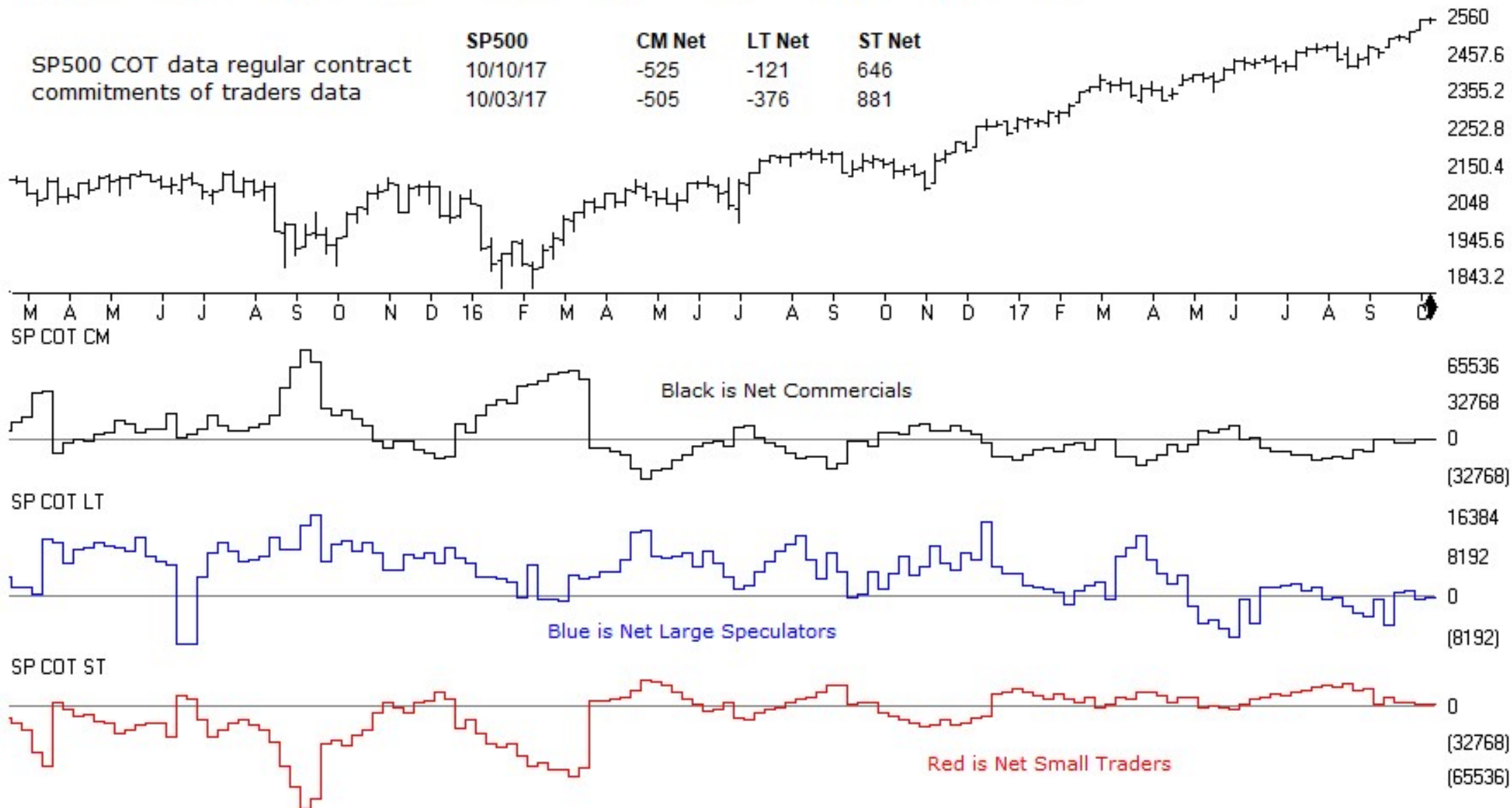
TSR Time Support/Resistance



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	60.5	58.6	18.1	64.6	46.1	52.3	21.4	27.9	82.1
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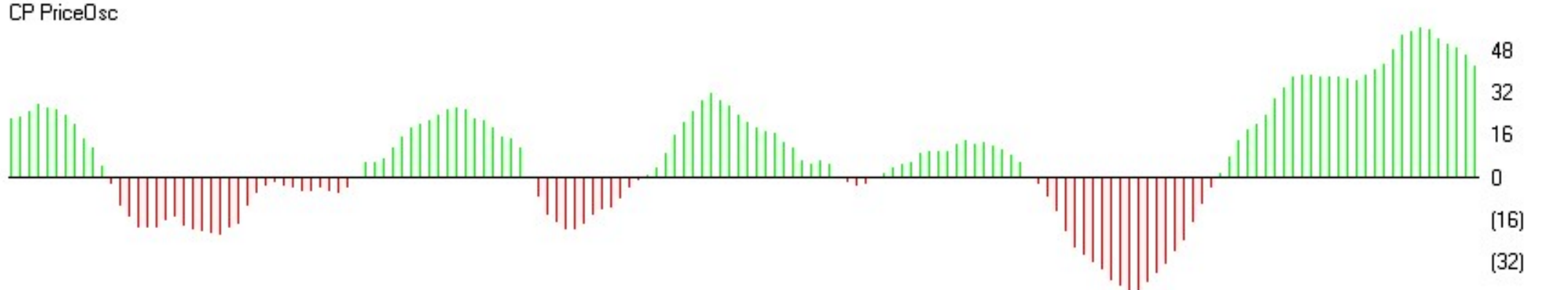
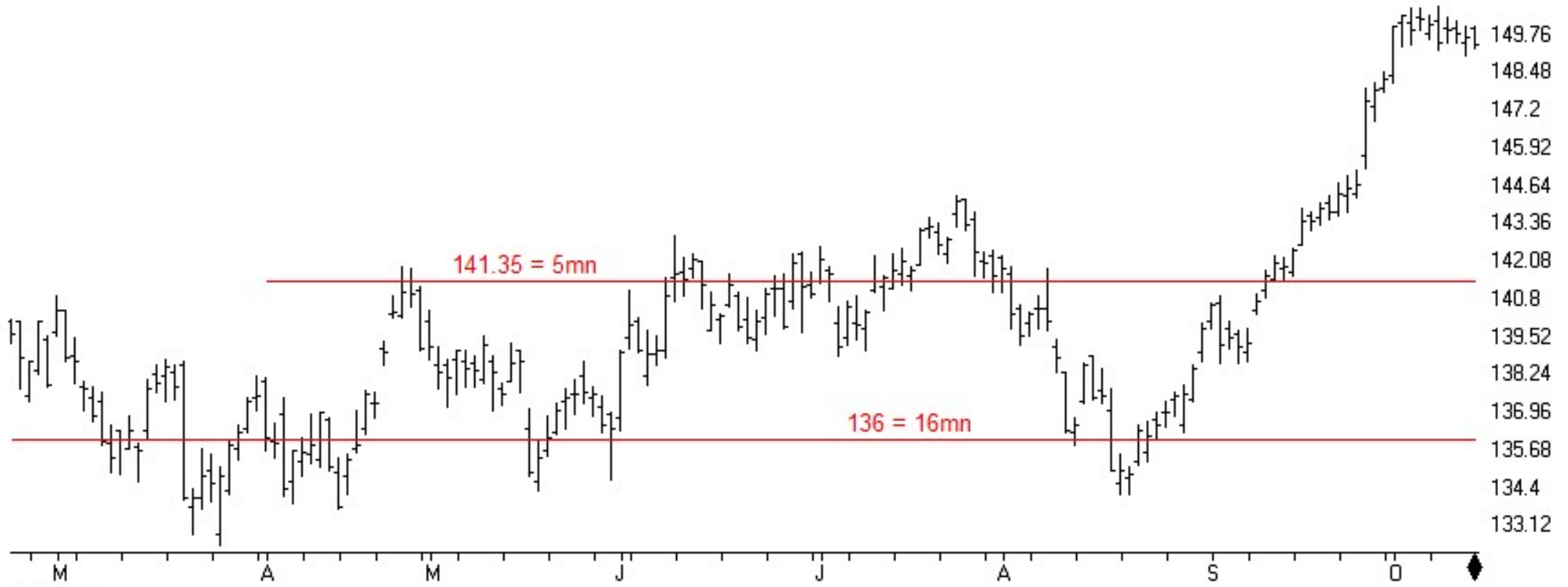
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
10/10/17	-525	-121	646
10/03/17	-505	-376	881



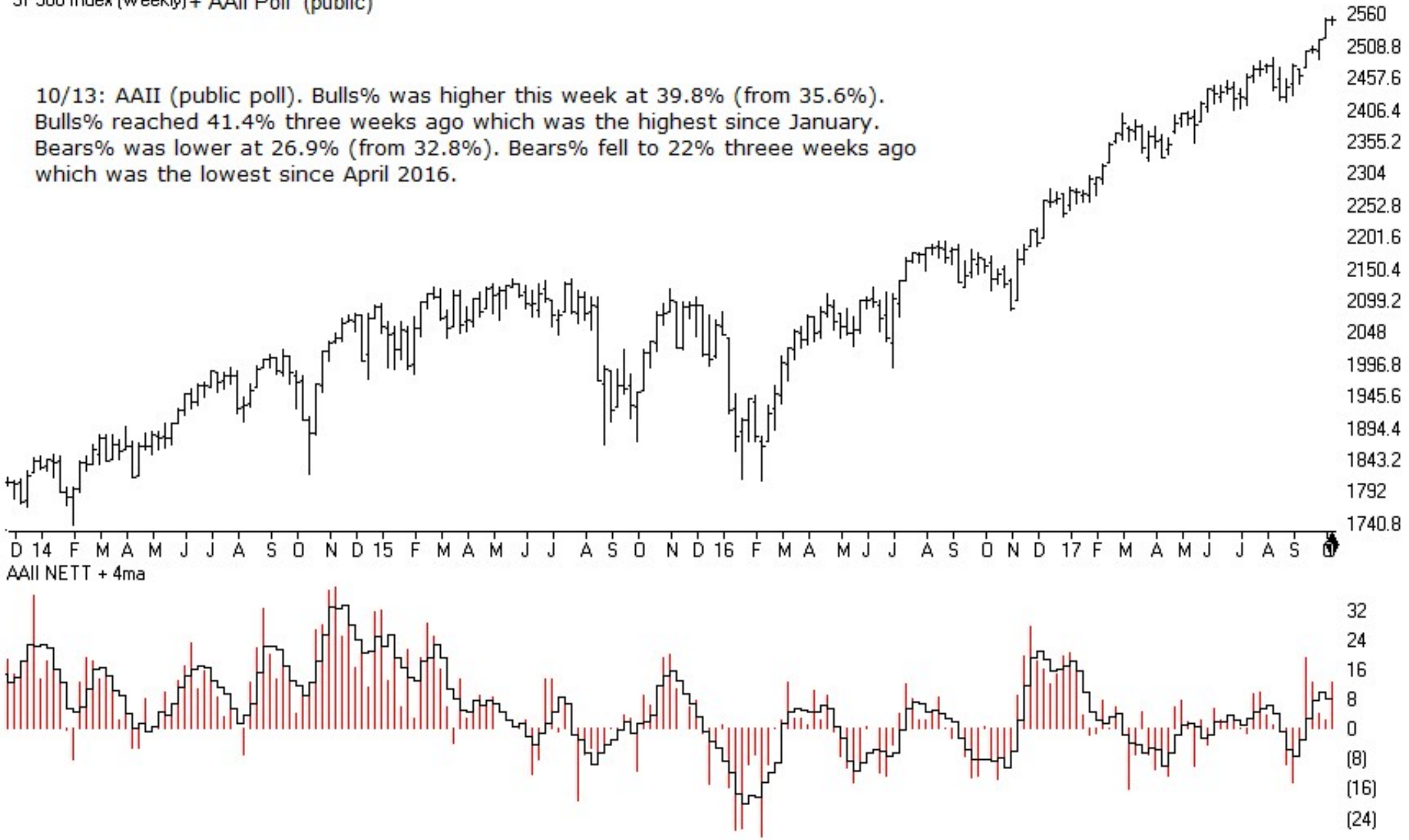
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



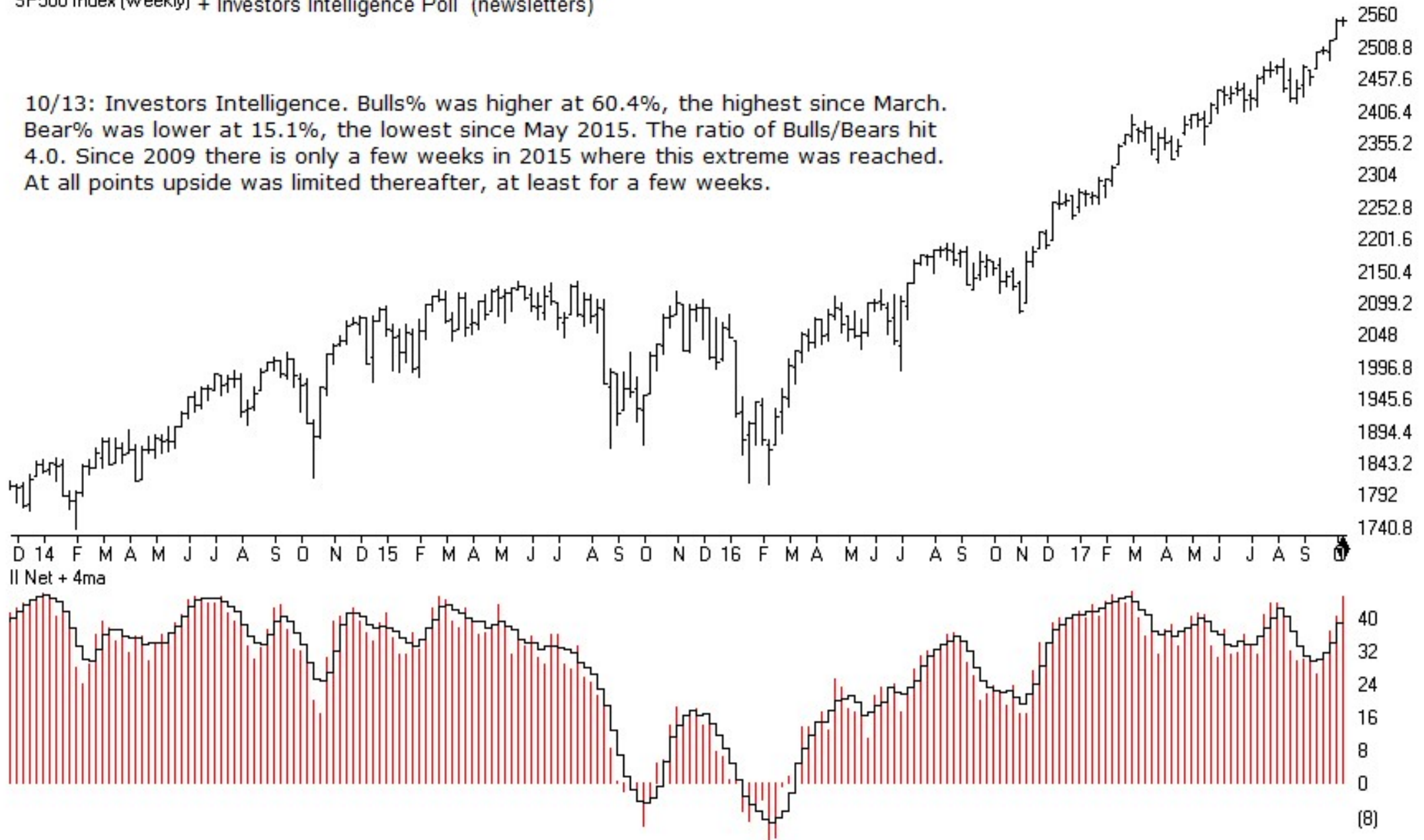
SP500 Index (Weekly) + AAI Poll (public)

10/13: AAI (public poll). Bulls% was higher this week at 39.8% (from 35.6%). Bulls% reached 41.4% three weeks ago which was the highest since January. Bears% was lower at 26.9% (from 32.8%). Bears% fell to 22% three weeks ago which was the lowest since April 2016.



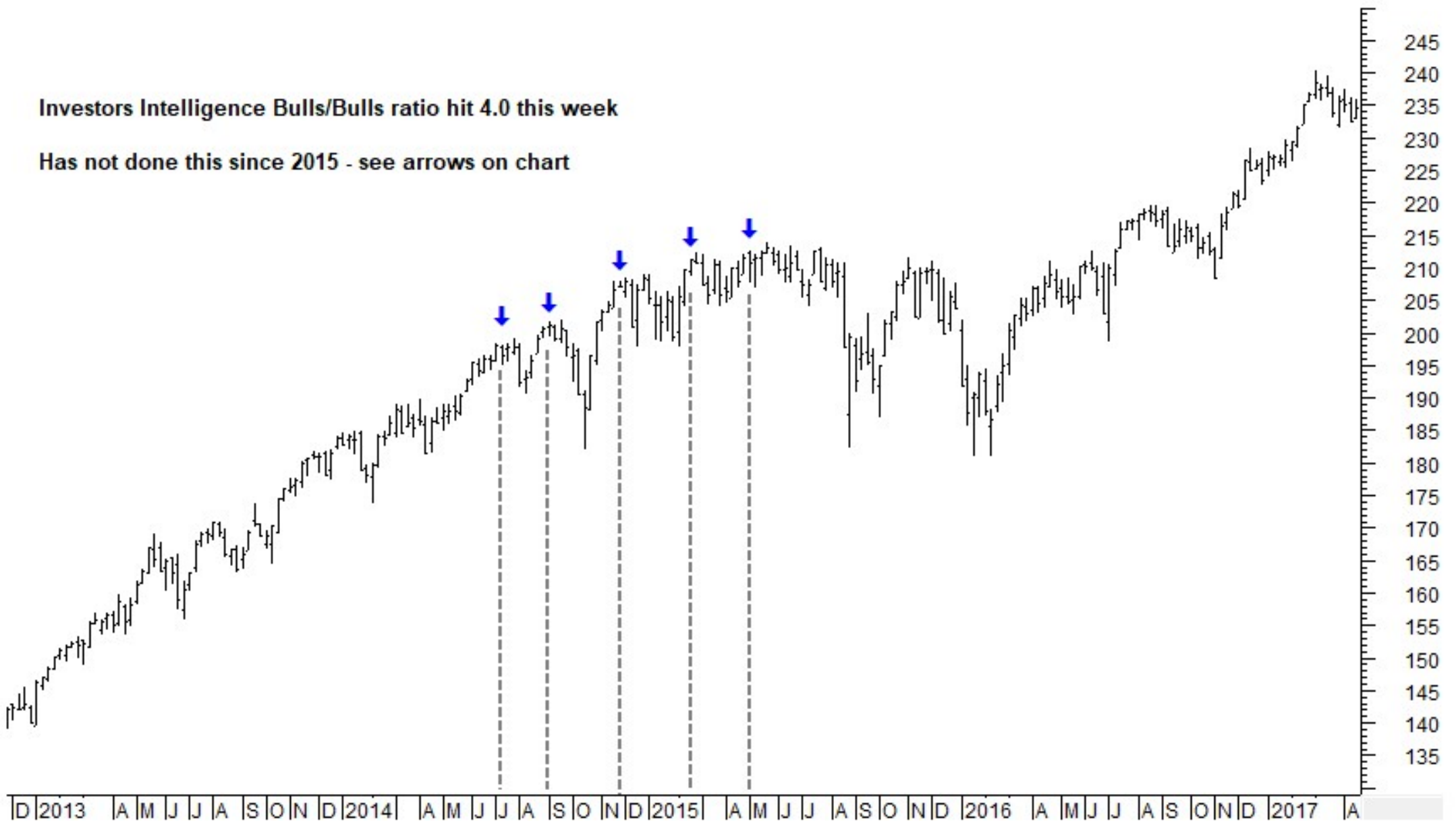
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

10/13: Investors Intelligence. Bulls% was higher at 60.4%, the highest since March. Bear% was lower at 15.1%, the lowest since May 2015. The ratio of Bulls/Bears hit 4.0. Since 2009 there is only a few weeks in 2015 where this extreme was reached. At all points upside was limited thereafter, at least for a few weeks.



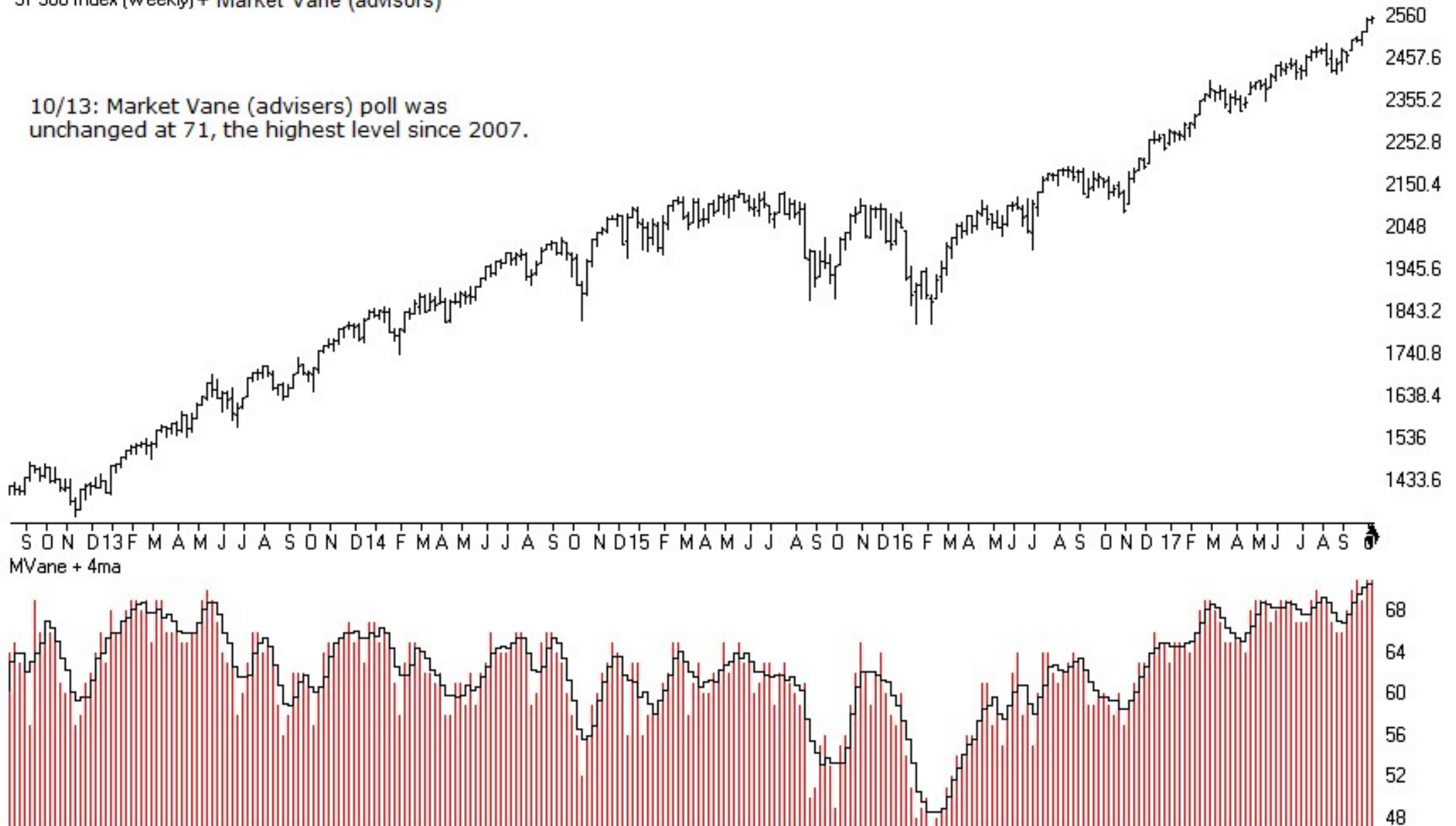
Investors Intelligence Bulls/Bulls ratio hit 4.0 this week

Has not done this since 2015 - see arrows on chart



SP500 Index (Weekly) + Market Vane (advisors)

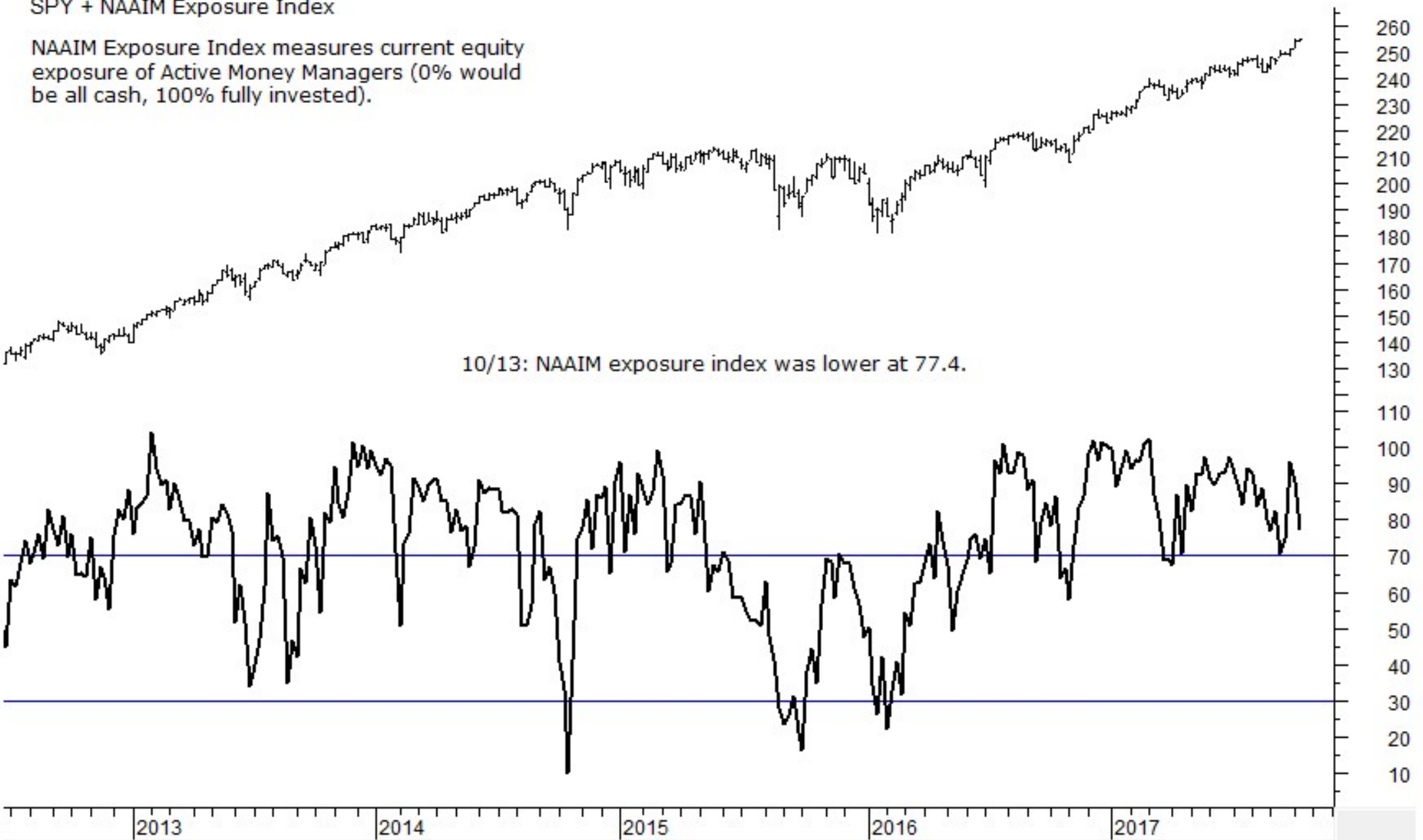
10/13: Market Vane (advisors) poll was unchanged at 71, the highest level since 2007.



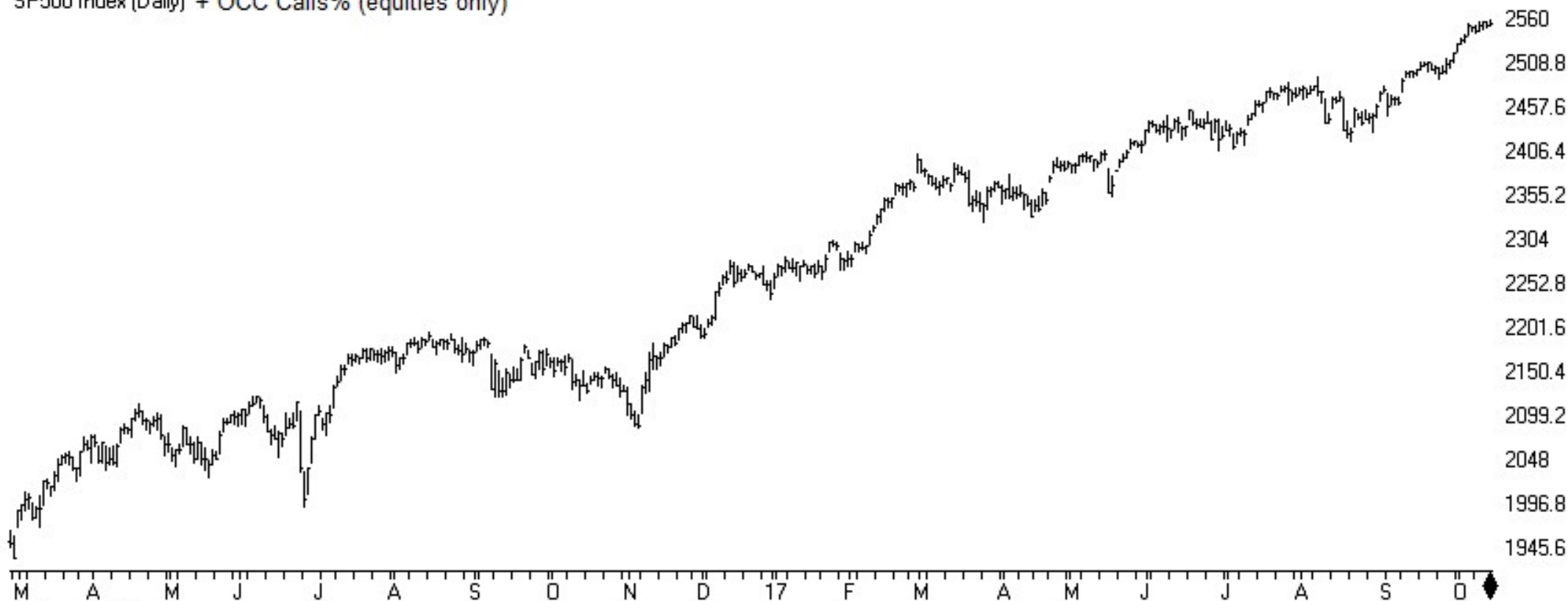
SPY + NAAIM Exposure Index

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

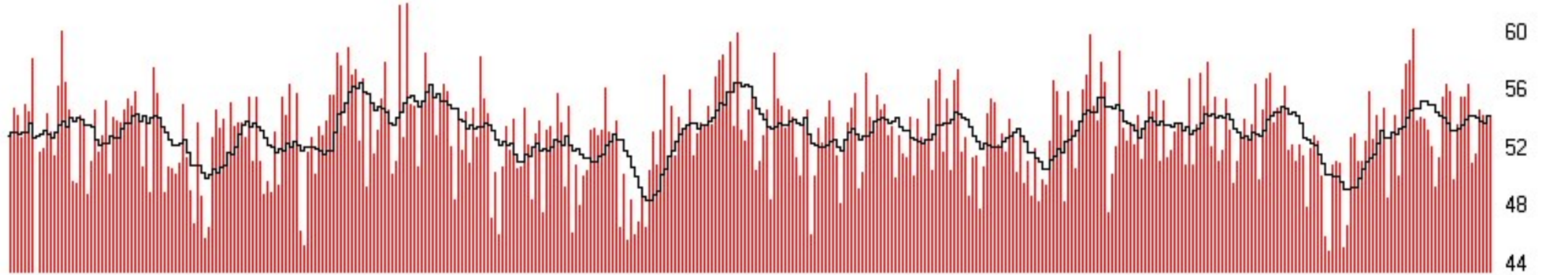
10/13: NAAIM exposure index was lower at 77.4.



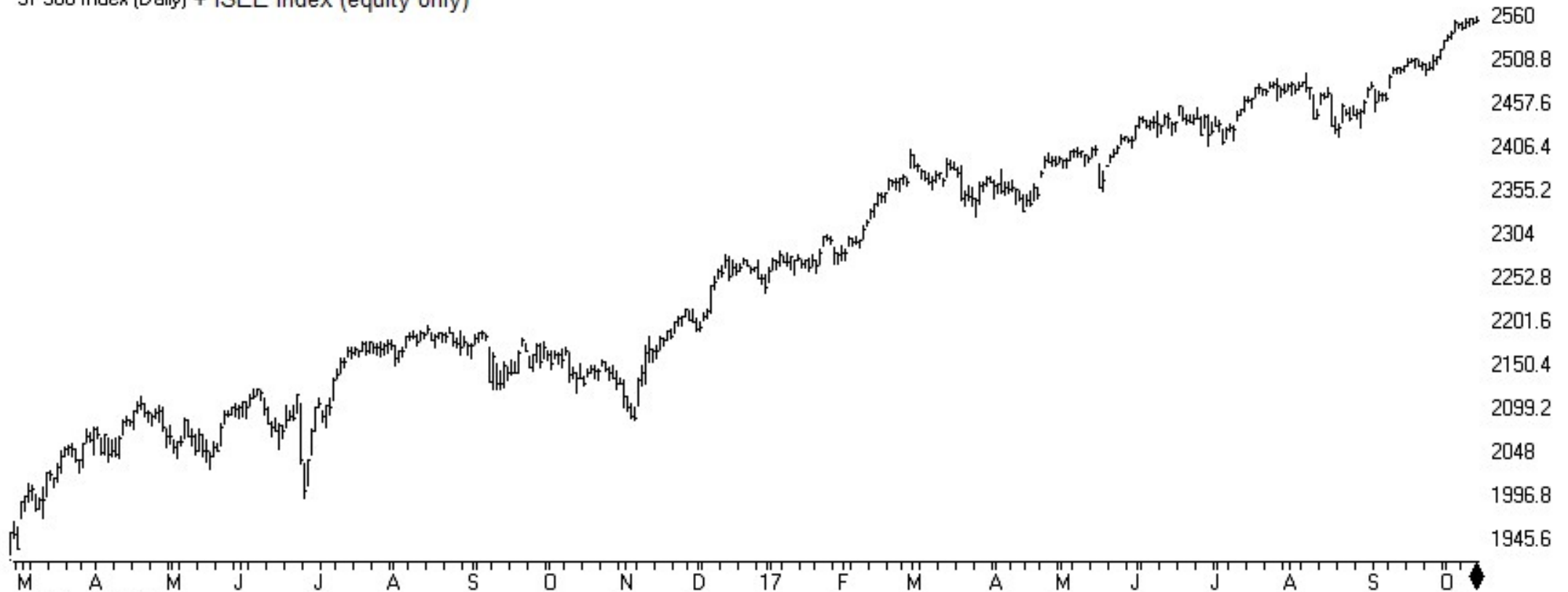
SP500 Index (Daily) + OCC Calls% (equities only)



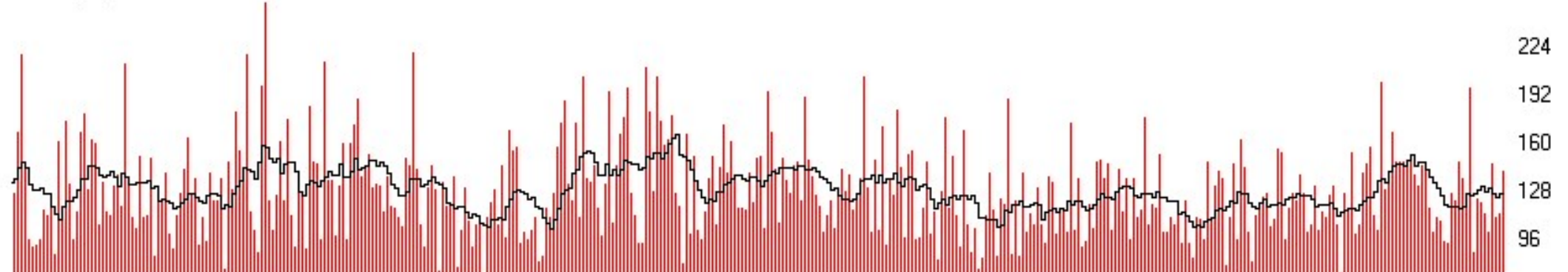
OCC call% + 10ma



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

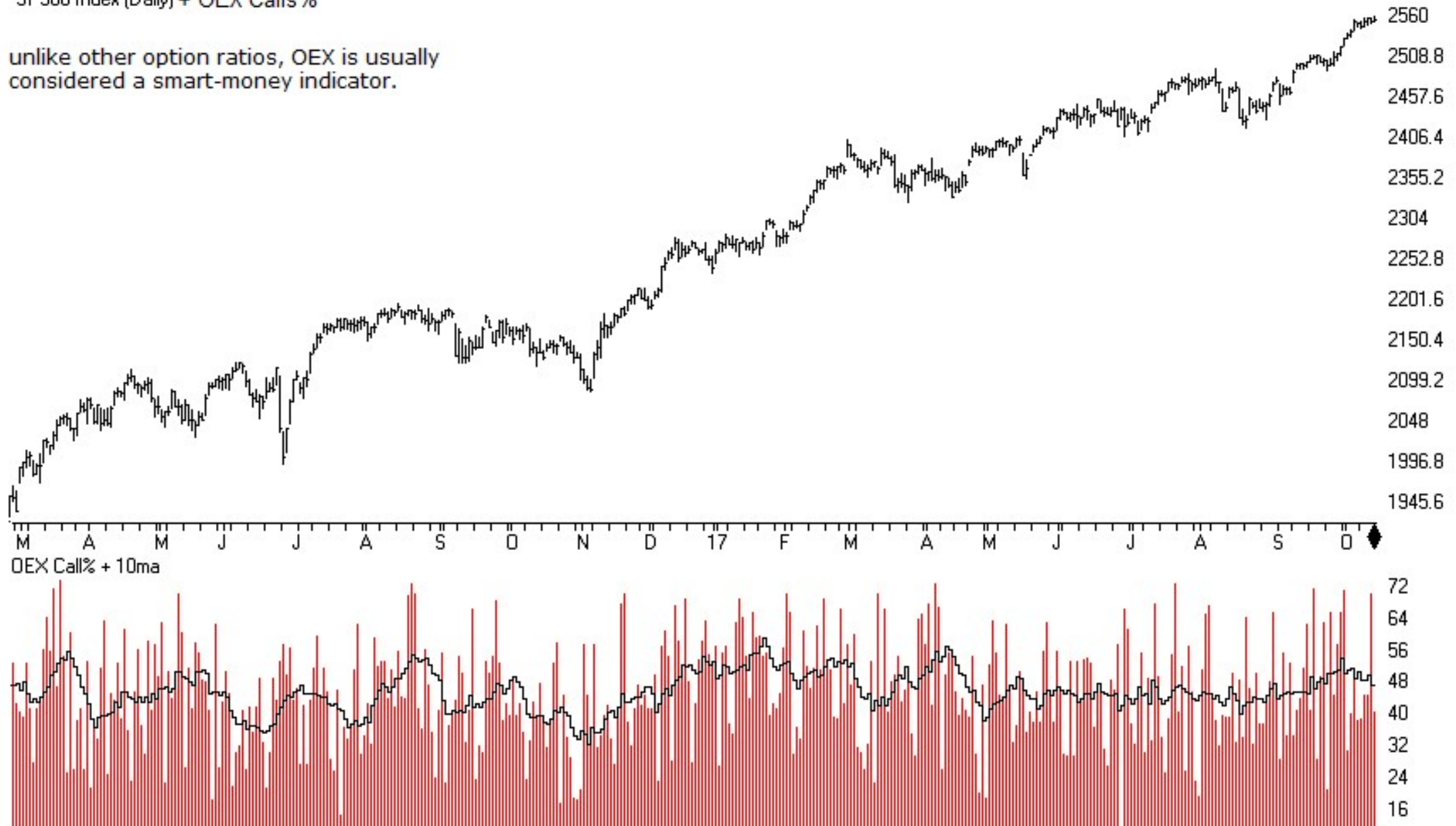


ISEE Equity+10ma

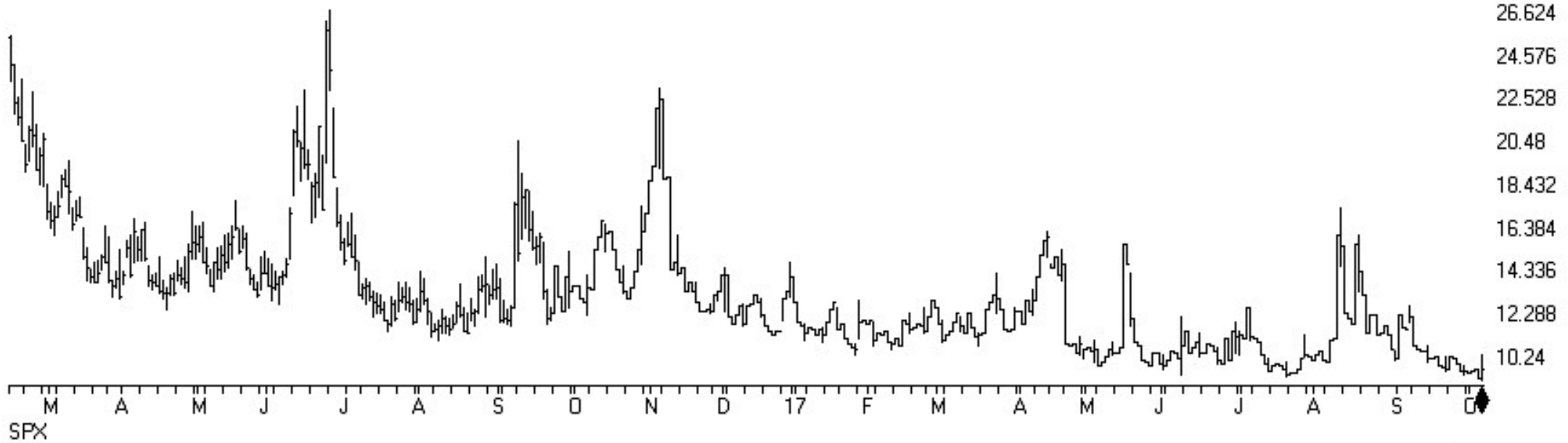


SP500 Index (Daily) + OEX Calls%

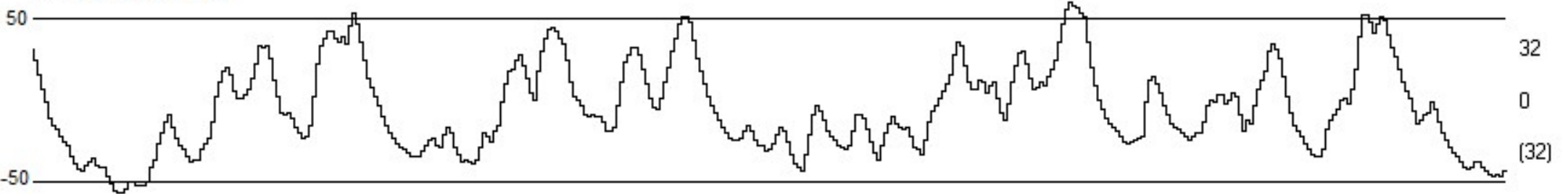
unlike other option ratios, OEX is usually considered a smart-money indicator.



VIX - S&P 500 Volatility Index (Daily)

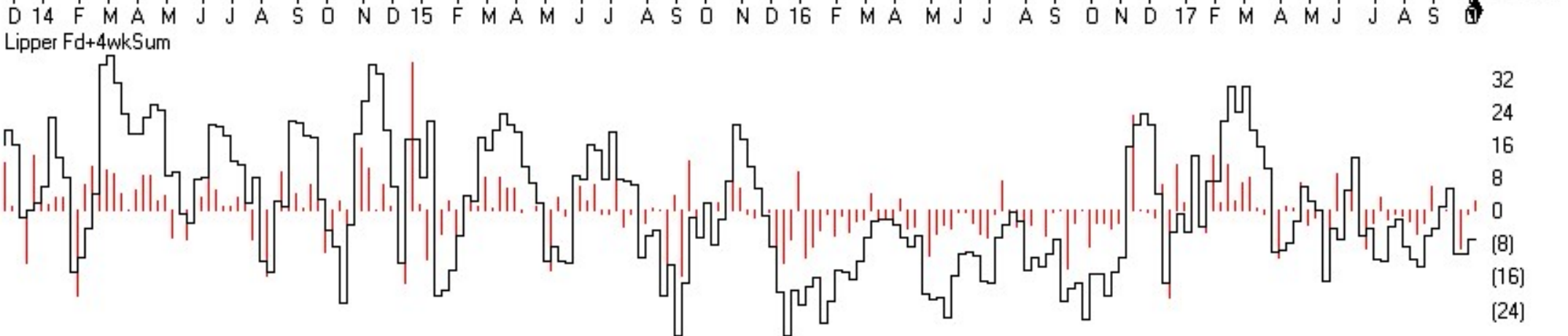
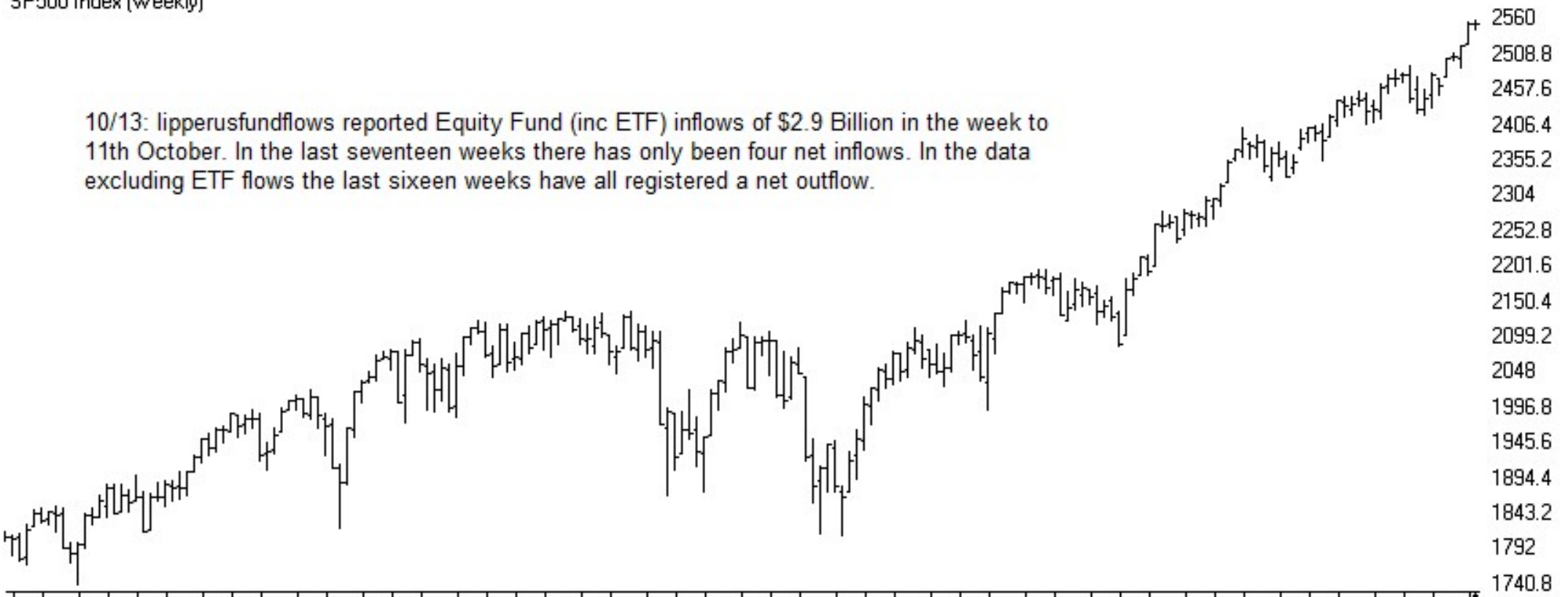


TCI based on VIX



SP500 Index (Weekly)

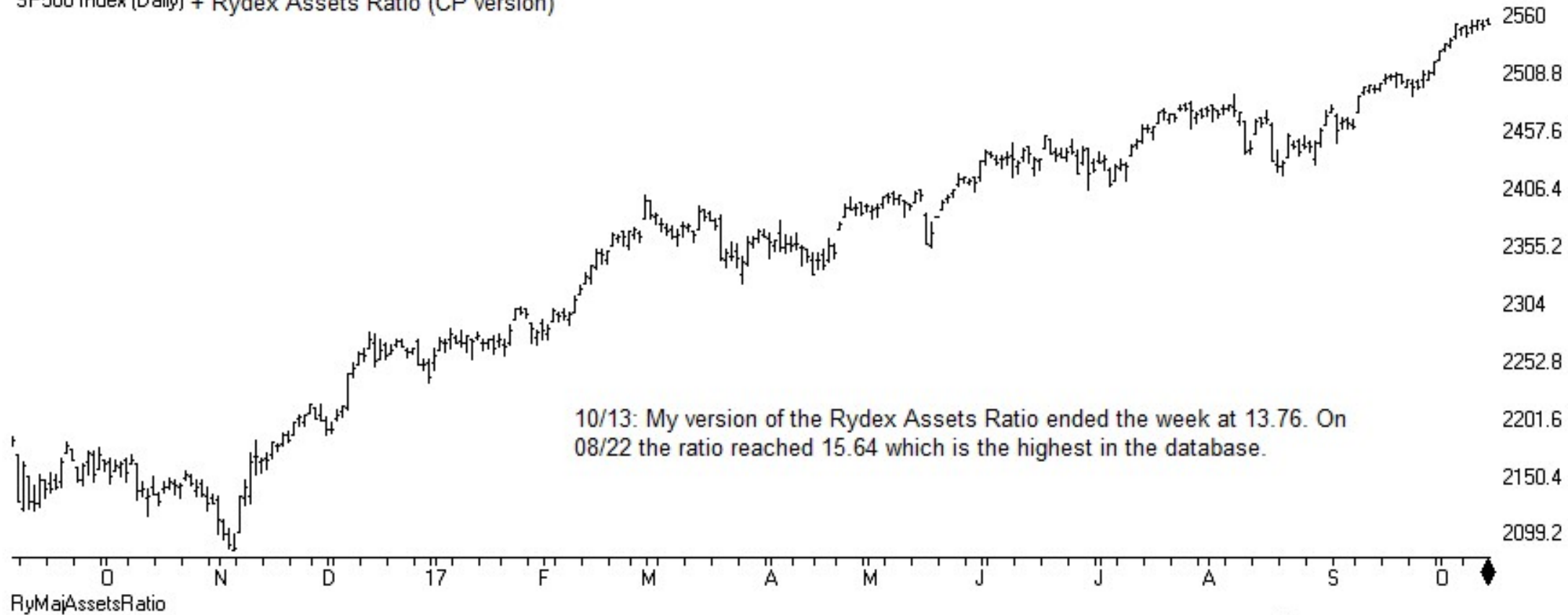
10/13: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2.9 Billion in the week to 11th October. In the last seventeen weeks there has only been four net inflows. In the data excluding ETF flows the last sixteen weeks have all registered a net outflow.



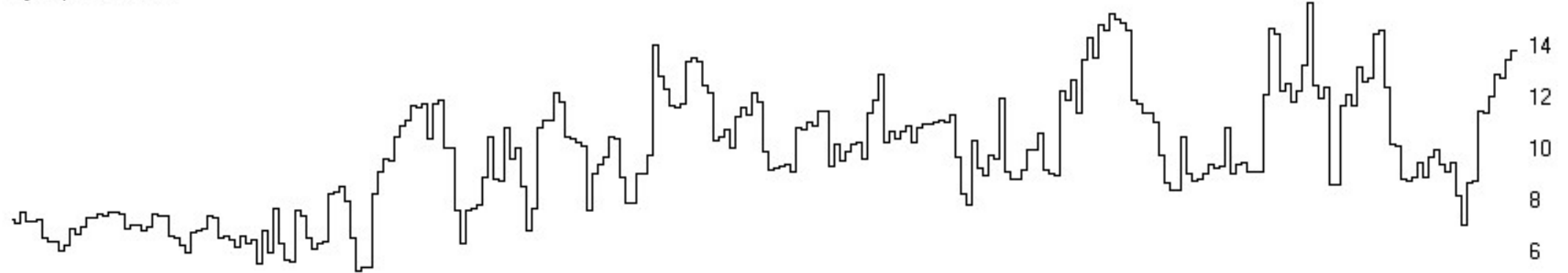
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

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



Rydex Assets Ratio (CP version)

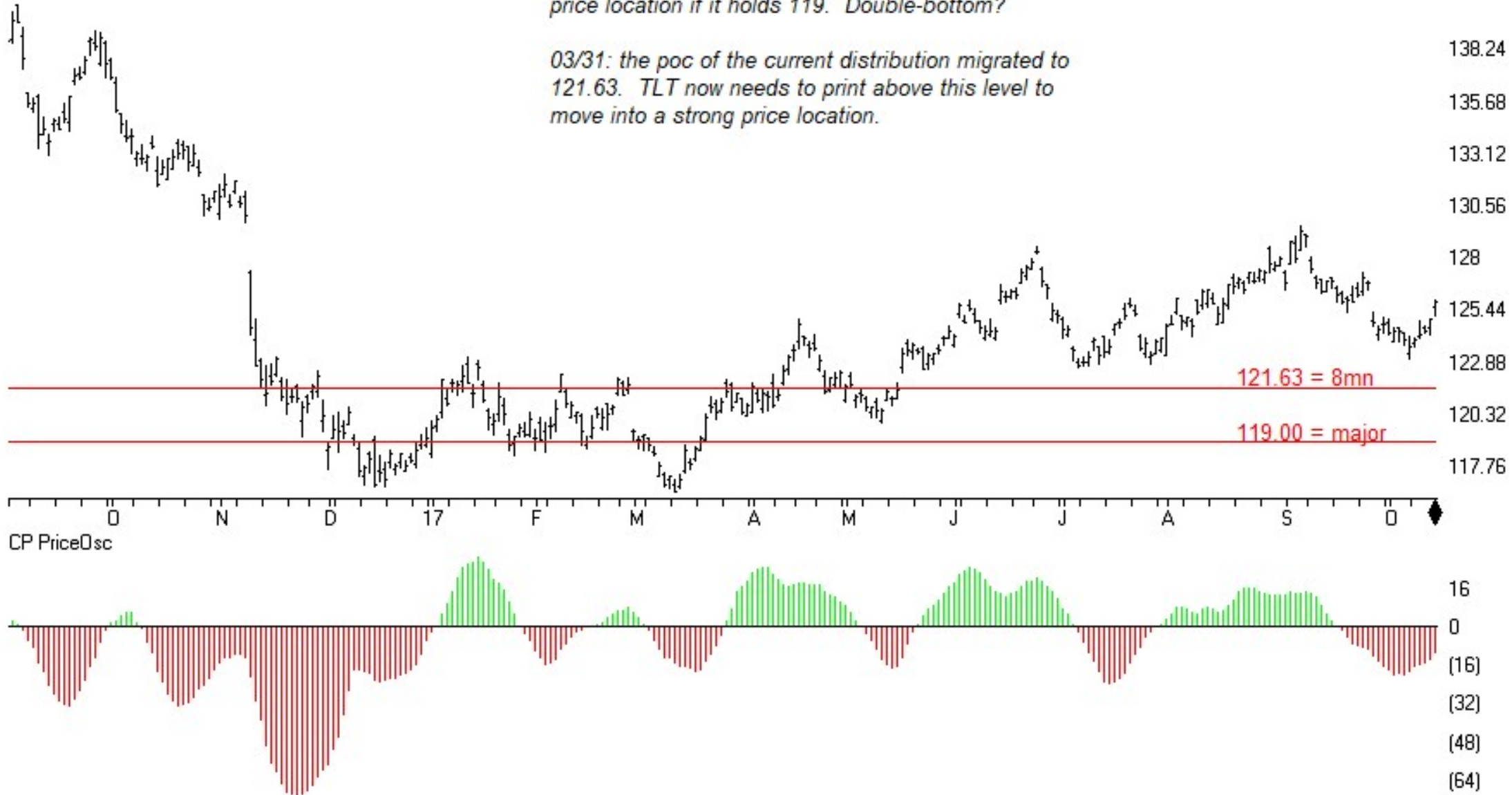


TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

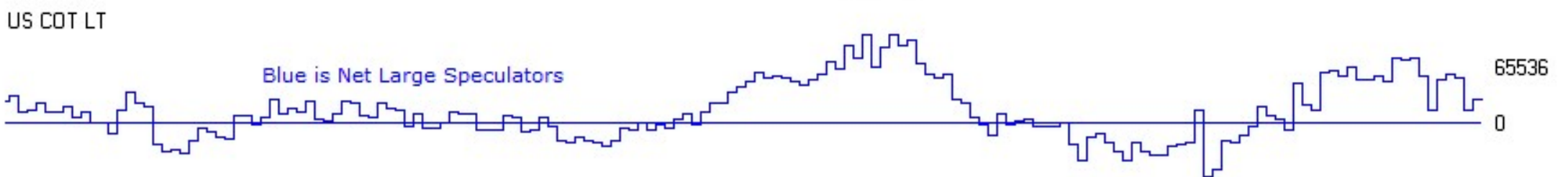
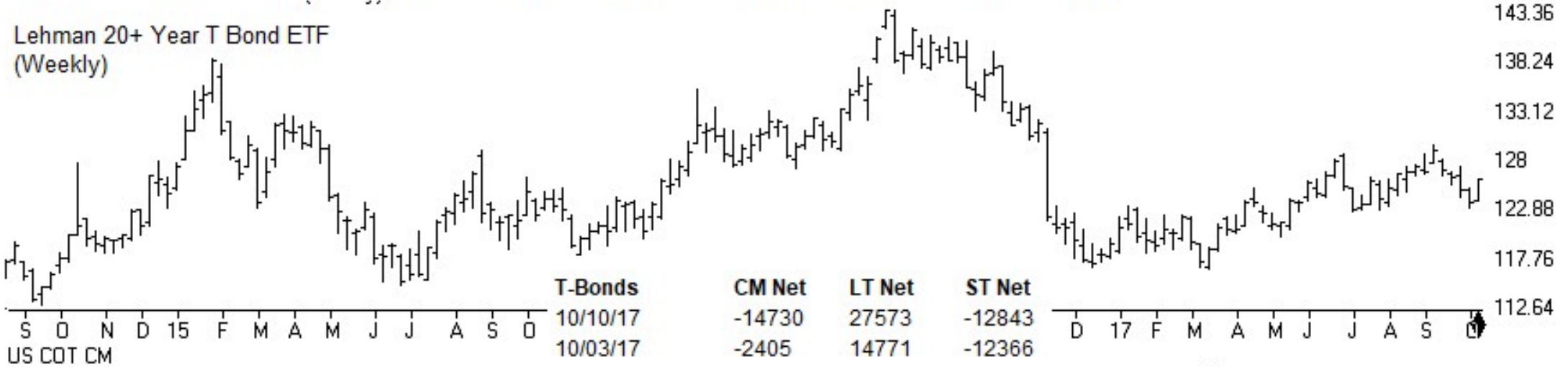
03/24 Chart recovered back above maj poc. Strong price location if it holds 119. Double-bottom?

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.



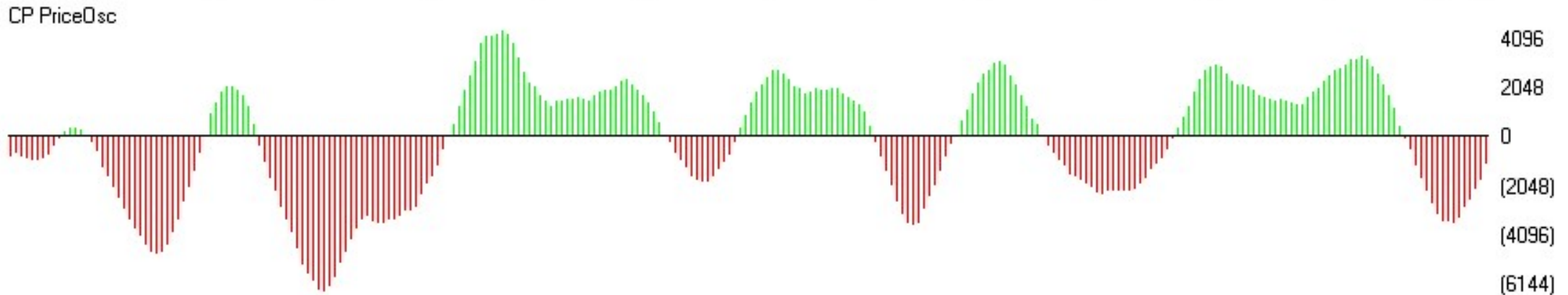
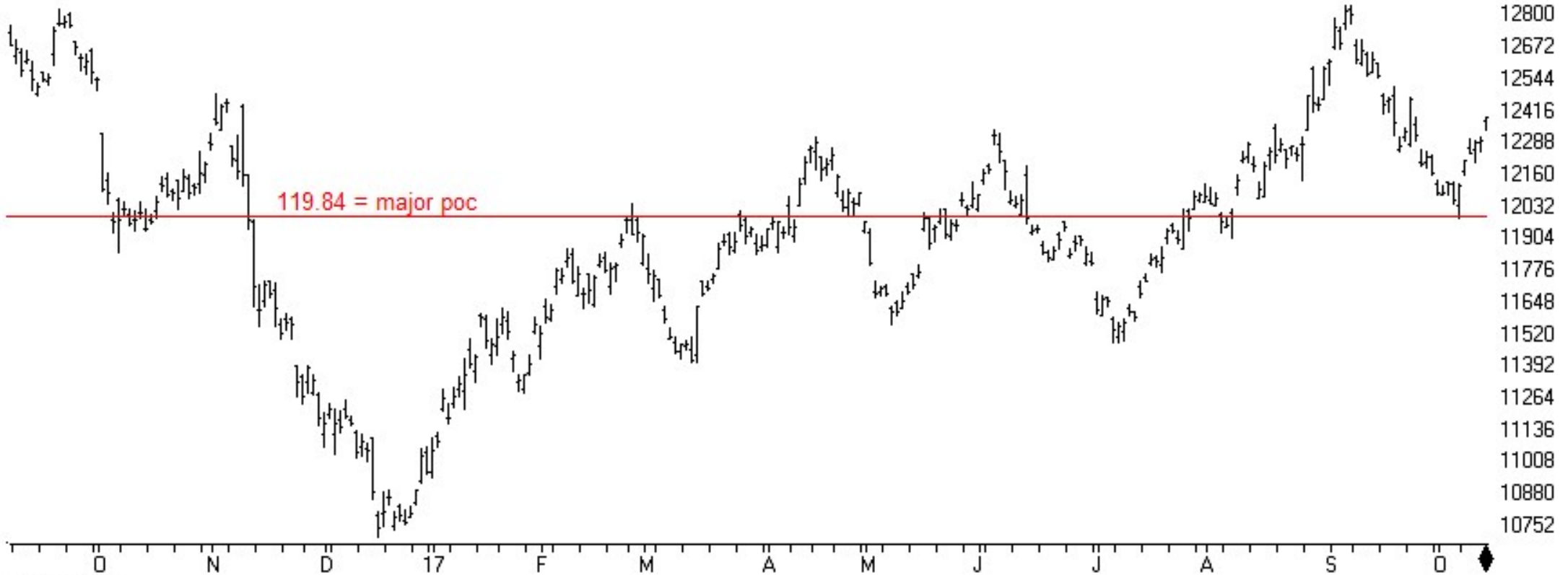
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	67.2	60.7	29.4	41.2	50.5	89.8	22.7	27.5	38.1
10/03/17	62.6	58.8	32.2	30.9	45.7	100.0	37.7	16.1	26.4

Lehman 20+ Year T Bond ETF
(Weekly)

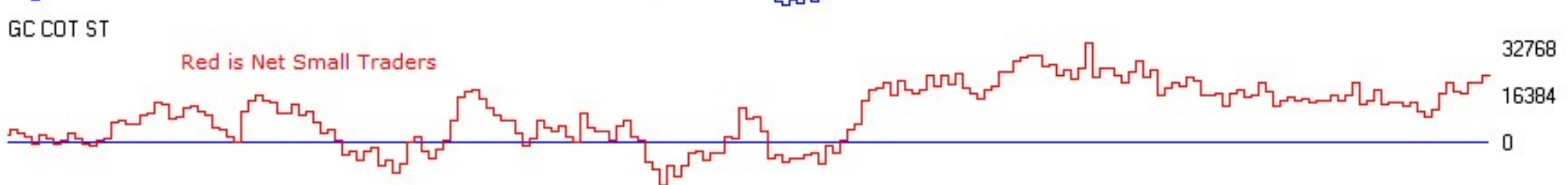
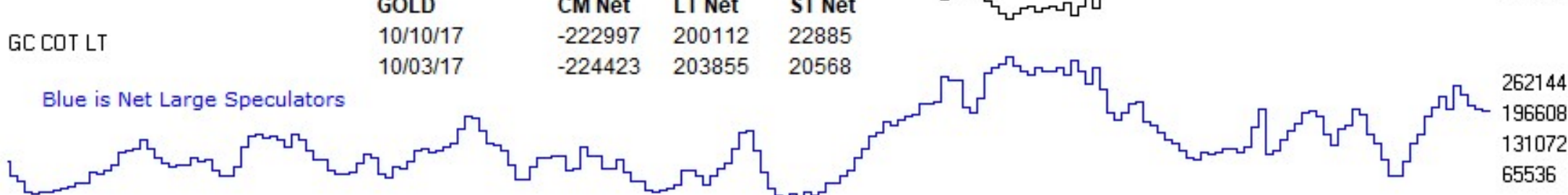
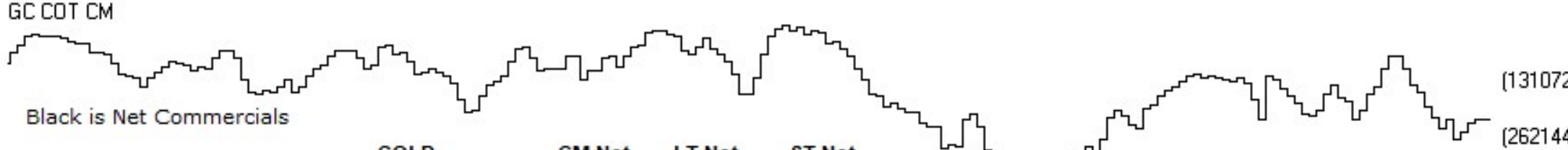
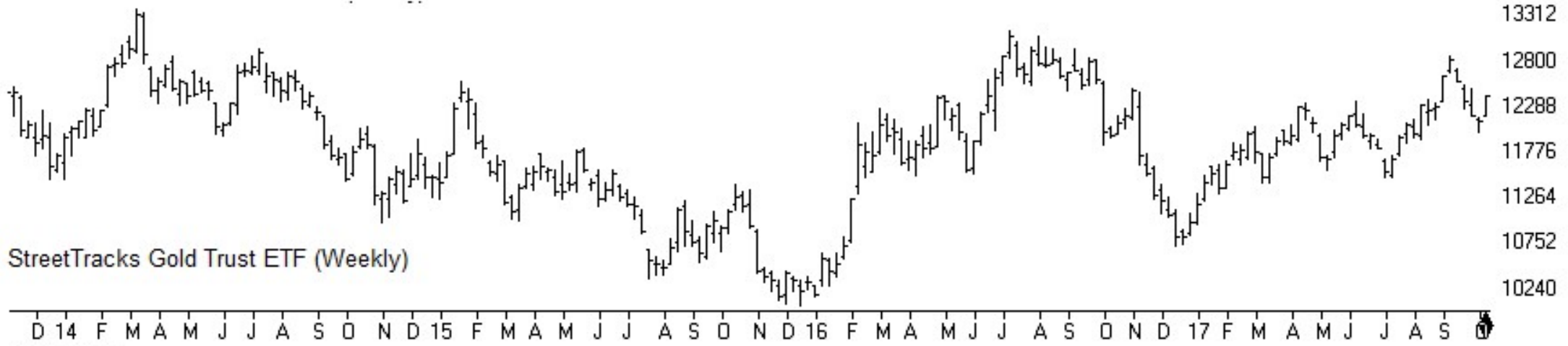


TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



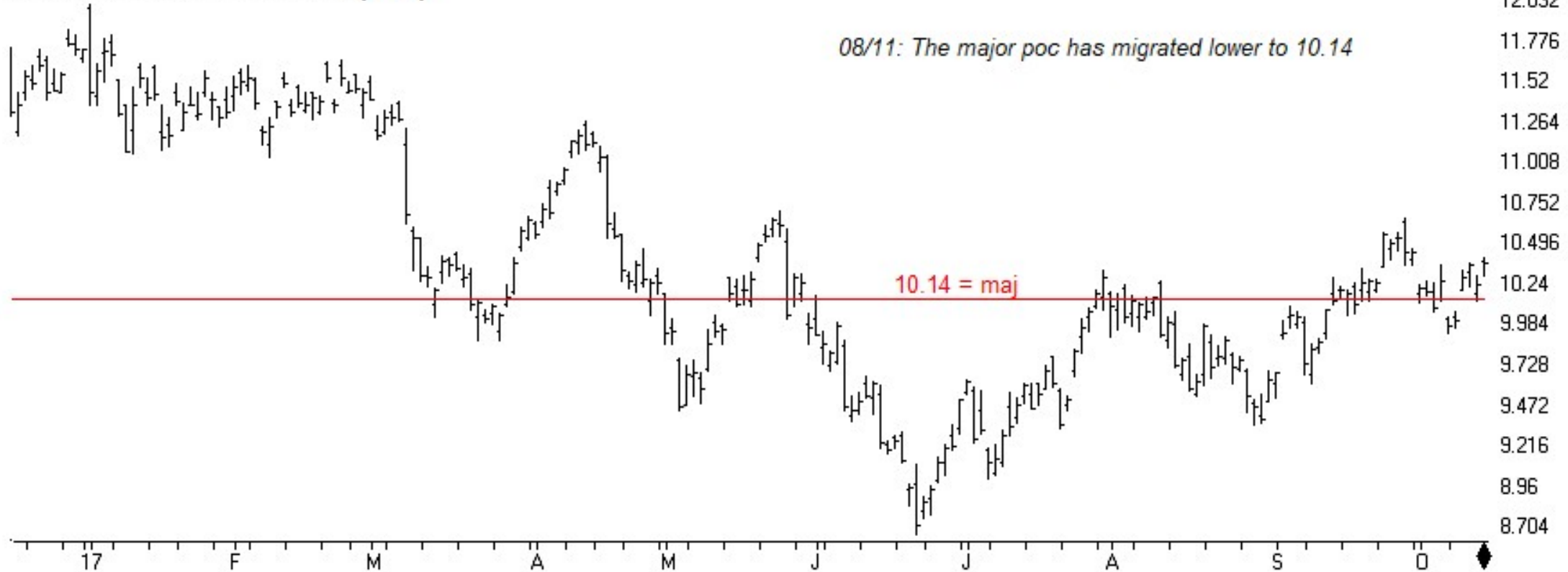
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	24.7	27.9	90.3	71.9	48.2	0	100	48.3	0
10/03/17	24	30.1	90.8	73.8	53.7	0	97.4	32.2	0



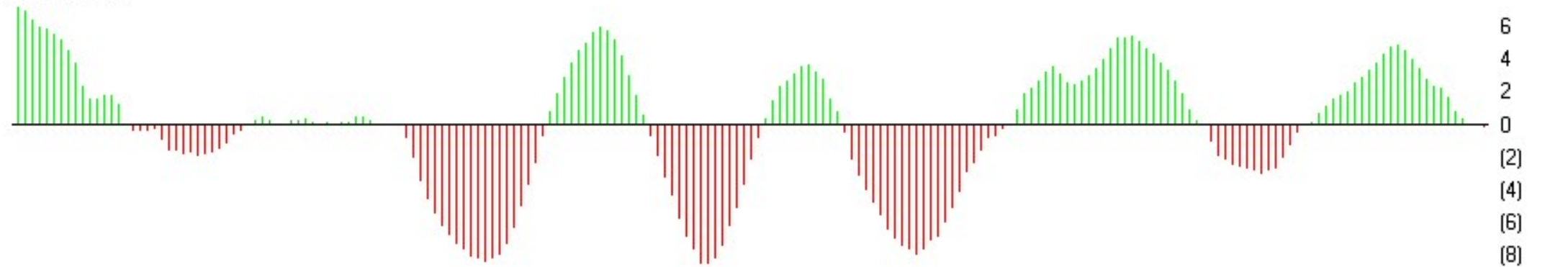
GOLD	CM Net	LT Net	ST Net
10/10/17	-222997	200112	22885
10/03/17	-224423	203855	20568

TSR Time Support/Resistance

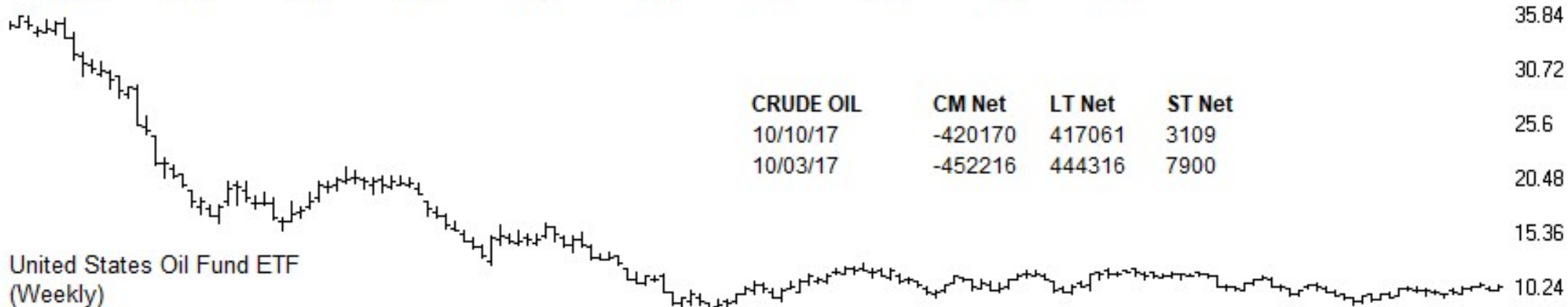
43 UNITED STATES OIL FUND (Daily) (USO)



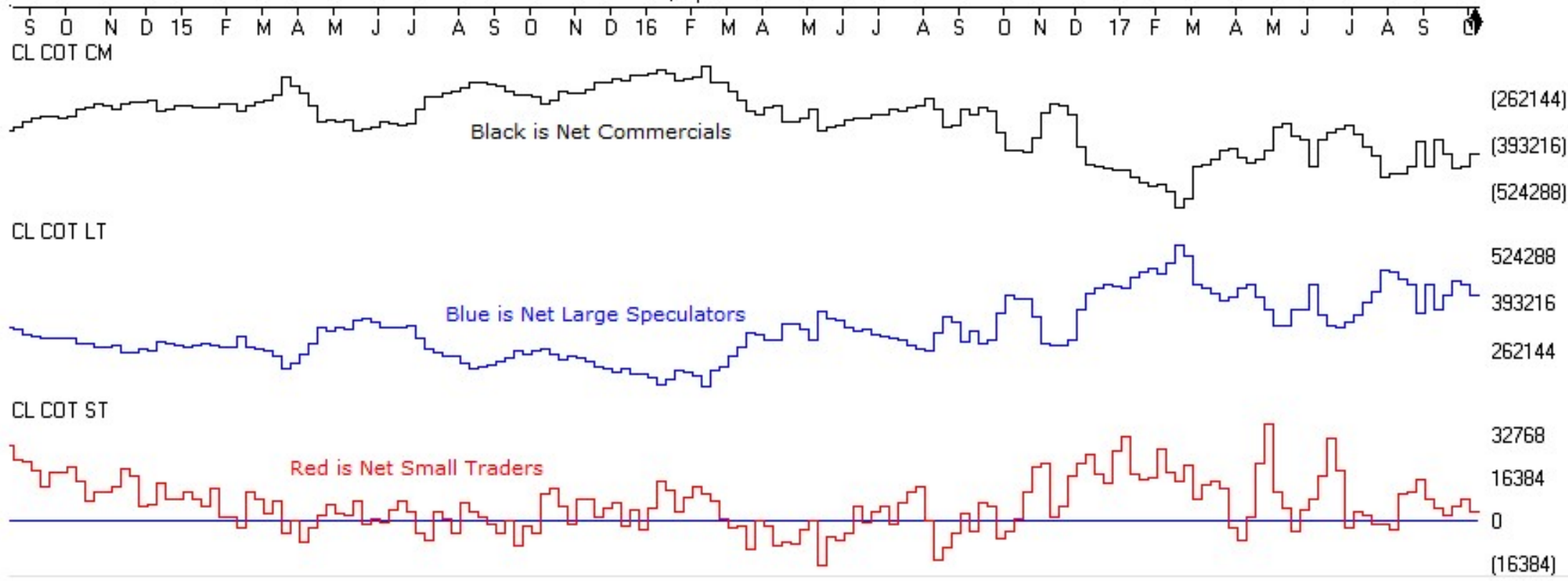
CP PriceOsc



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	42.8	22.4	0.0	56.3	21.9	36.5	18.3	25.3	39.1
10/03/17	21.7	31.1	28.4	73.4	16.5	15.6	35.0	18.7	13.6

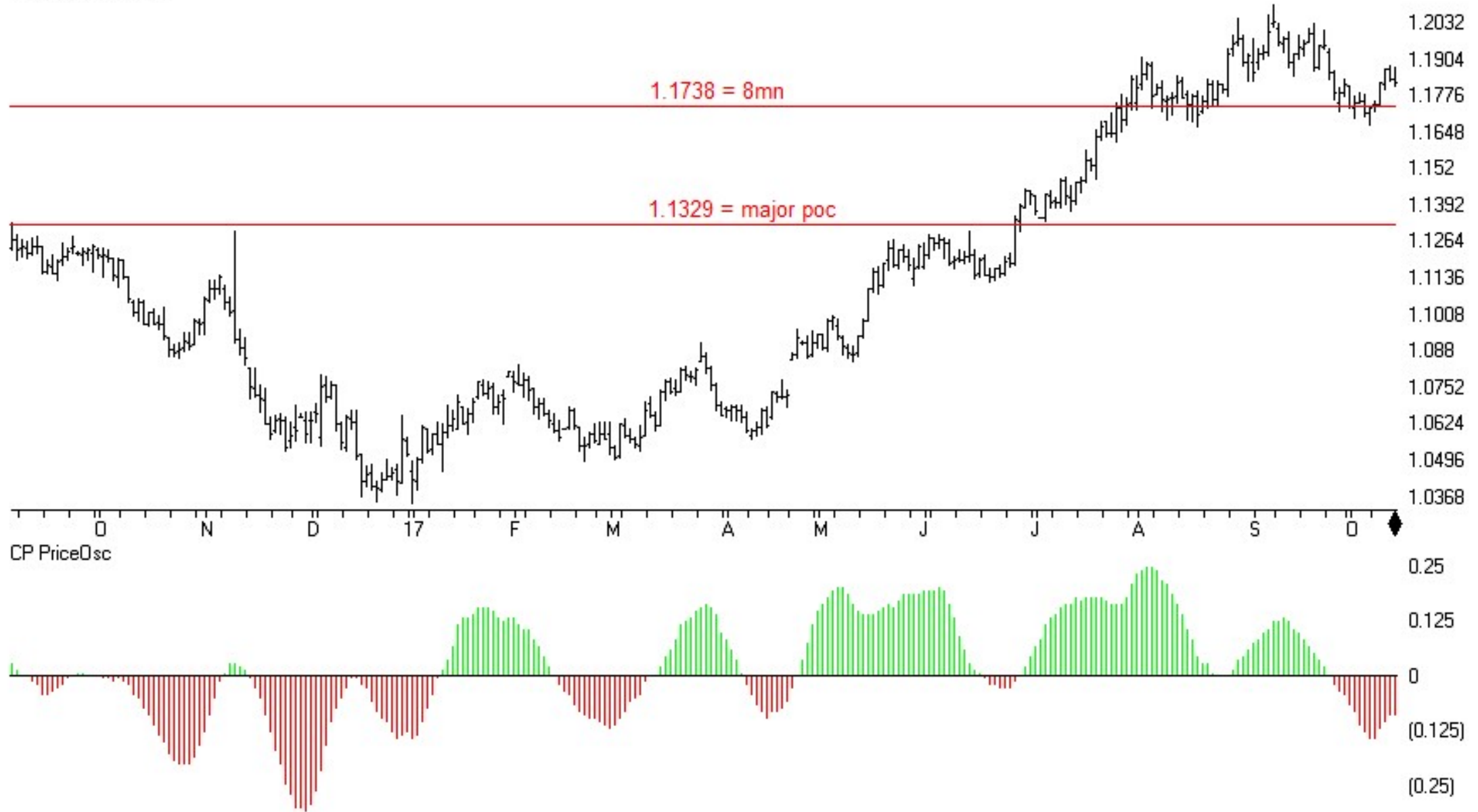


CRUDE OIL	CM Net	LT Net	ST Net
10/10/17	-420170	417061	3109
10/03/17	-452216	444316	7900

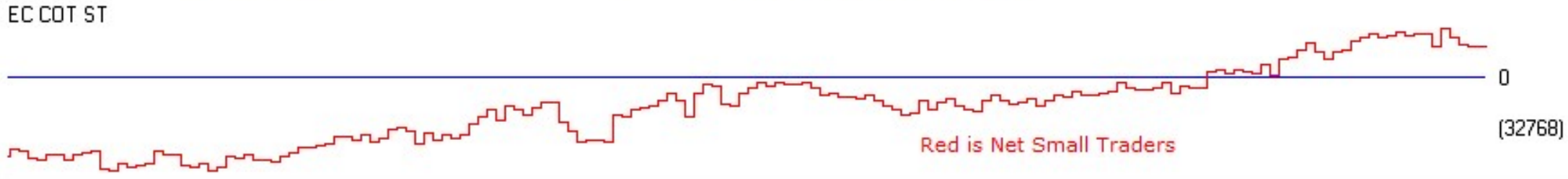
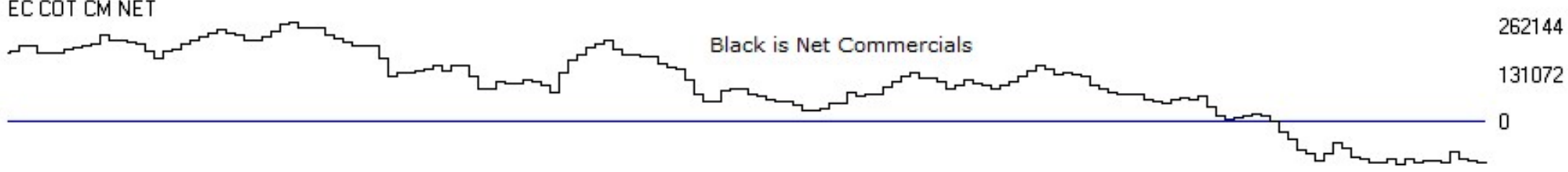
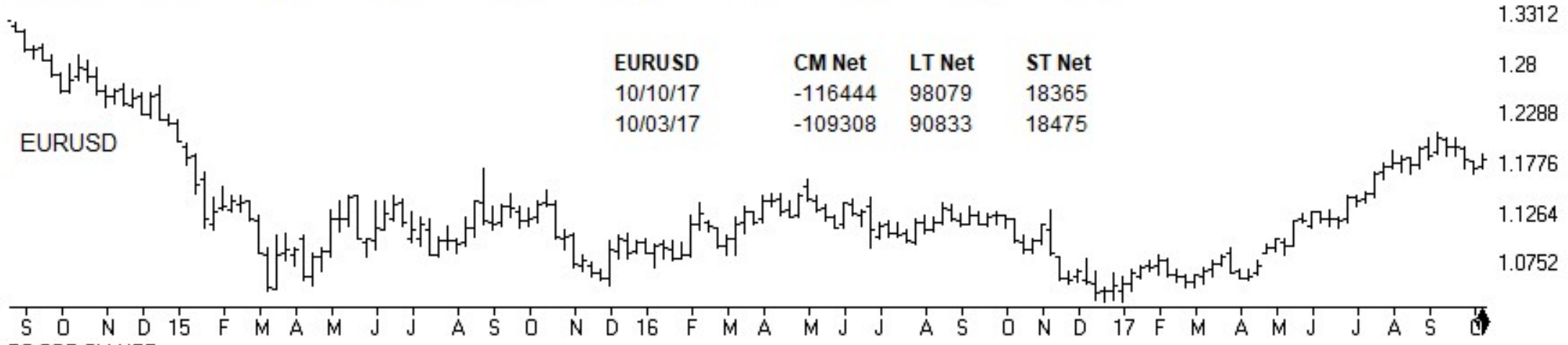


TSR Time Support/Resistance

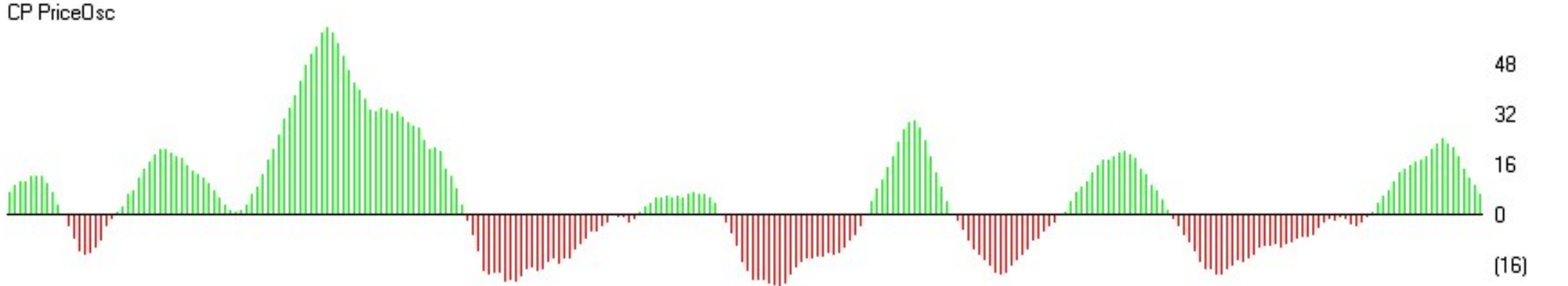
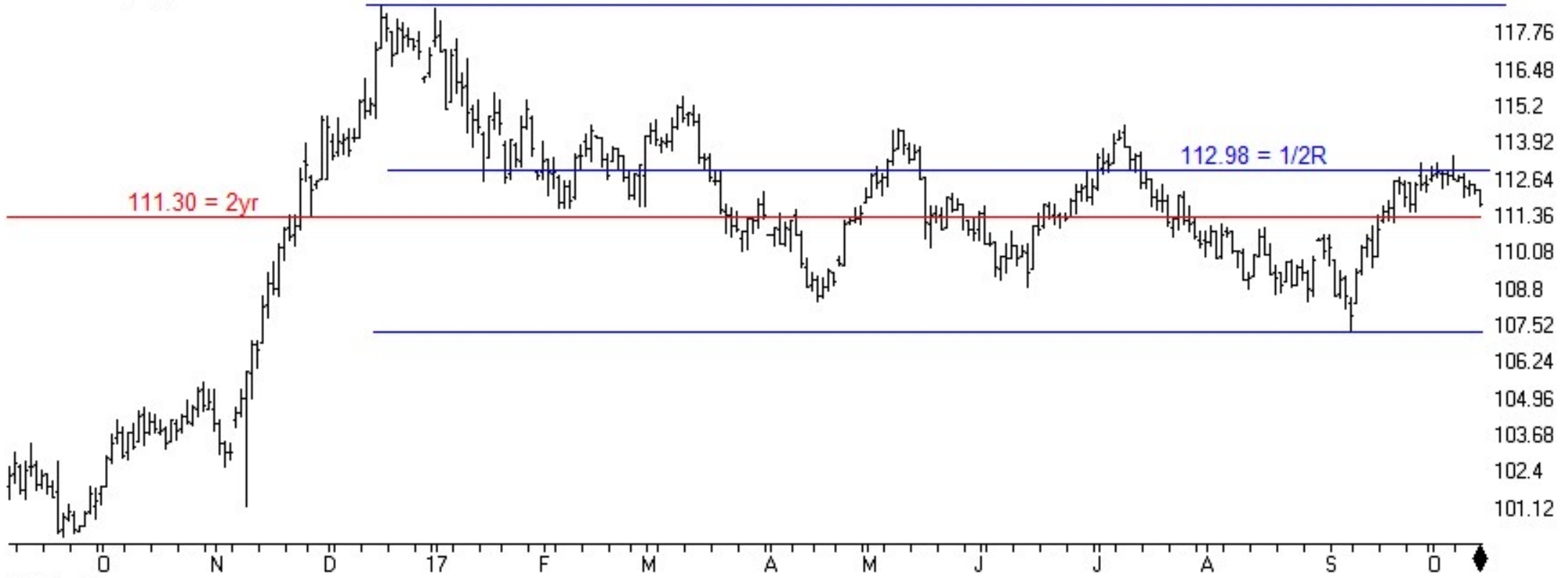
51 EURUSD (Daily)



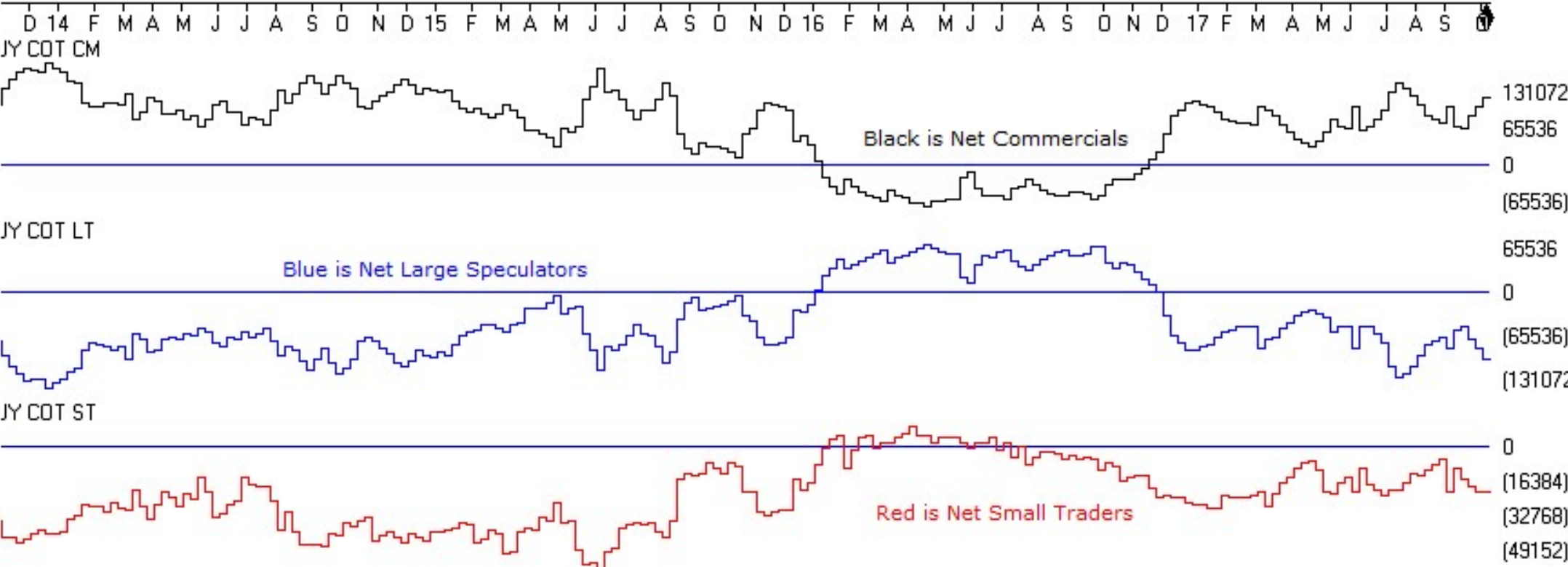
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	3.8	14.3	90.6	100.0	86.2	12.3	59.9	58.9	38.8
10/03/17	8.8	20.1	89.5	95.4	78.4	13.2	60.2	72.0	58.2



53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/10/17	78.7	43.8	11.2	25.5	70.7	82.4	6.8	5.9	30.8
10/03/17	63.8	21.9	18.7	42.3	100.0	75.5	7.6	0.0	28.0



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<http://www.chartprofitwebcast.com>