

ChartProfit

Charts to Friday 17th November 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 11/17

	-5	-4	-3	-2	↓
NYSE	75	68	62	57	56
NasDaq	75	67	60	46	51
SP500	78	70	66	61	61
R2000	78	71	62	48	53

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

11/17: AAll (public poll). There was a large fall in Bulls% this week; 29.3% down from 45.1% previous week. Bears% jumped to 35.2% from 23.1%. The nett (Bulls minus Bears) fell to -5.9 from 22, the largest one-week fall in nett since April 2013.

11/17: Investors Intelligence. Bulls% is slightly lower this week at 63.5% having peaked previous week at 64.4%. Bear% is higher at 15.4% (from 14.4%). The nett (bulls minus Bears) at 48.1 is down from previous week's 50 which was the highest since 1987 and the ratio of Bulls/Bears at 4.1 is down from previous week's 4.5 which was also the highest since 1987.

11/17: Market Vane (advisers) poll was lower at 70. Down from 71 previous week, the highest level since 2007.

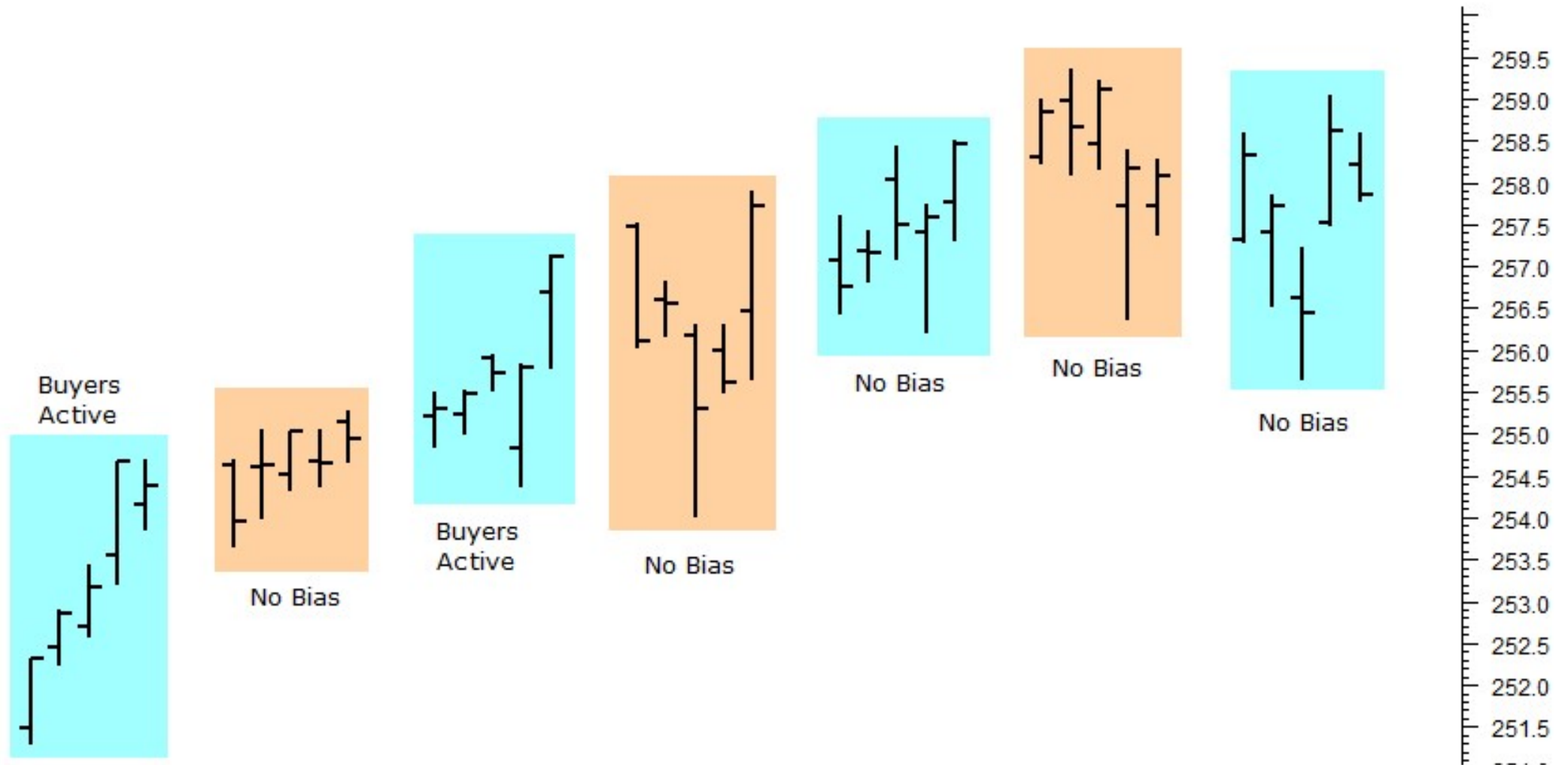
11/17: NAAIM exposure index was lower at 49.76, the lowest level since May 2016.

Mutual Fund Flow:

11/17: My version of the Rydex Assets Ratio ended the week at 13.45 having reached 18.34 on 10/31, the highest ratio in the database.

11/17: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$240 Million in the week to 15th November.

SPY Weekly Structure



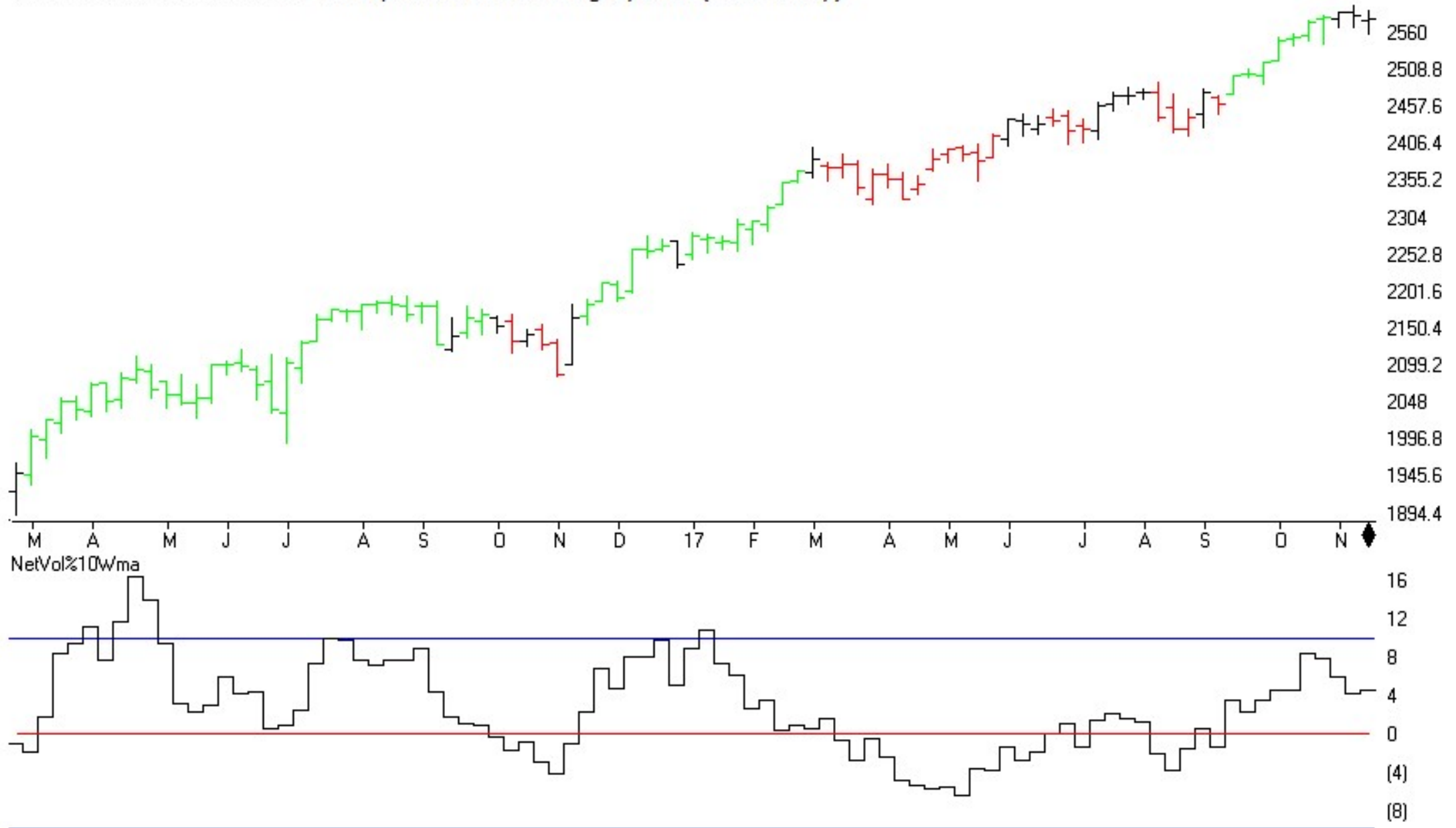
2	9	16	23	30	6	13
October					November	

Commitments of Traders

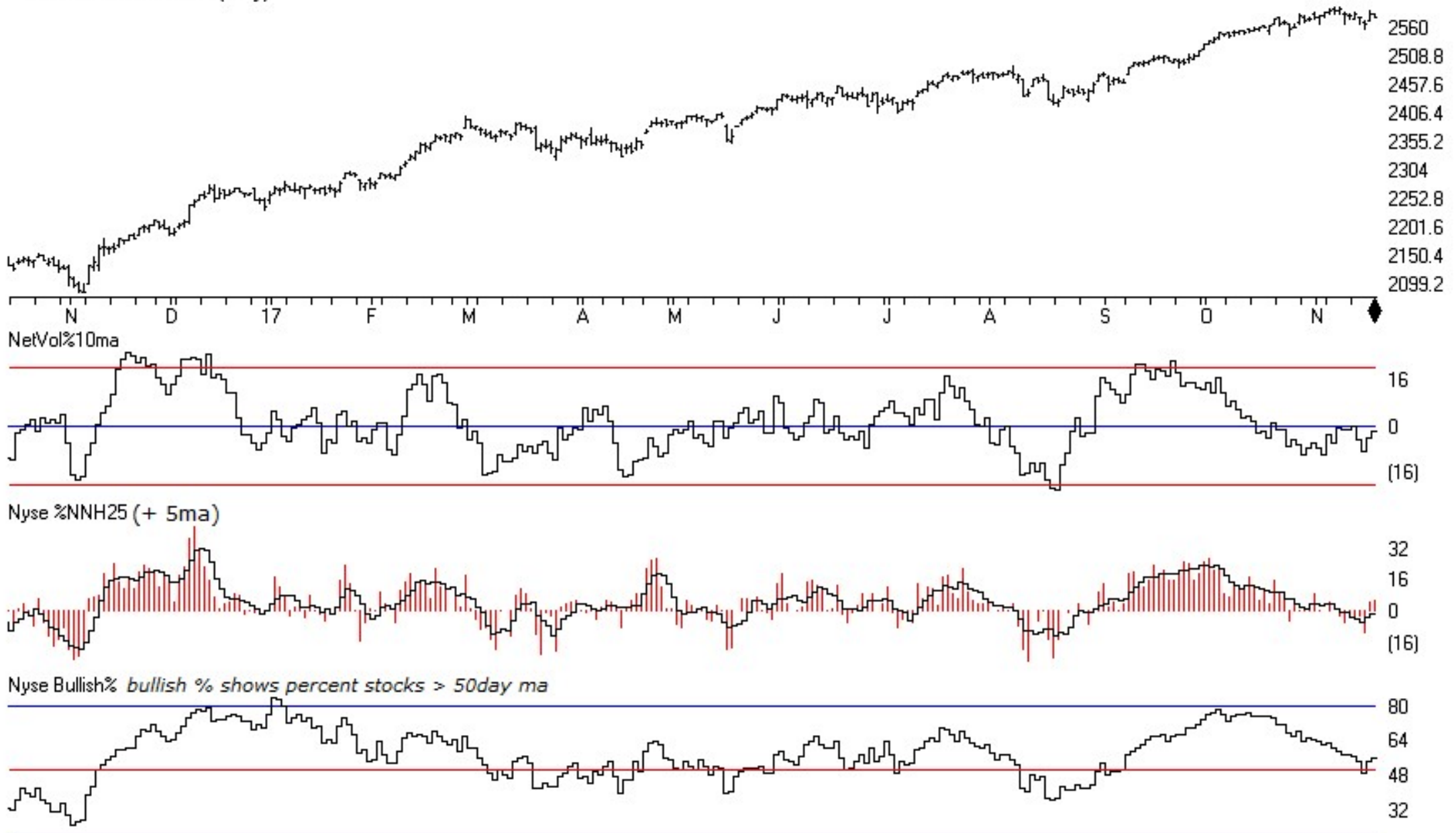
C.O.T.
Quick
View

	SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/14/17	79.1	86.6	15.9	74.0	81.4	73.6	0.0	0.0	80.8
	11/07/17	80.1	86.3	12.8	59.4	82.4	92.8	2.7	0.0	71.5
	GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/14/17	28.4	16.4	75.7	69.3	33.1	0.6	84.4	32	5.2
	11/07/17	28.6	15.7	73.6	69.7	32.2	0.5	75.8	23.3	7
	CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/14/17	0.0	0.0	53.7	100.0	50.0	0.0	62.3	26.0	0.0
	11/07/17	0.0	0.0	49.8	100.0	41.2	0.0	30.1	23.5	26.2
	T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/14/17	60.2	95.4	75.9	50.7	12.1	22.7	23.0	0.0	20.8
	11/07/17	51.3	68.9	56.5	55.3	45.9	59.7	35.1	21.6	25.4
	GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/14/17	35.4	44.2	54.6	66.4	48.7	19.4	64.0	68.3	75.8
	11/07/17	43.1	51.0	51.1	60.0	43.0	23.4	52.1	67.2	97.0
	JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/14/17	100.0	72.6	0.0	0.0	46.1	98.6	16.9	4.4	25.3
	11/07/17	100.0	63.6	6.3	0.0	58.5	90.4	10.4	6.8	32.9
	EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/14/17	31.8	31.8	63.8	74.7	79.5	46.9	34.9	11.3	37.2
	11/07/17	32.0	47.4	79.6	79.1	58.5	24.6	13.0	17.7	75.2
	USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/14/17	86.8	27.1	24.9	10.2	61.7	72.2	60.9	100.0	42.7
	11/07/17	77.5	18.2	32.3	16.7	70.5	67.4	100.0	94.0	1.9

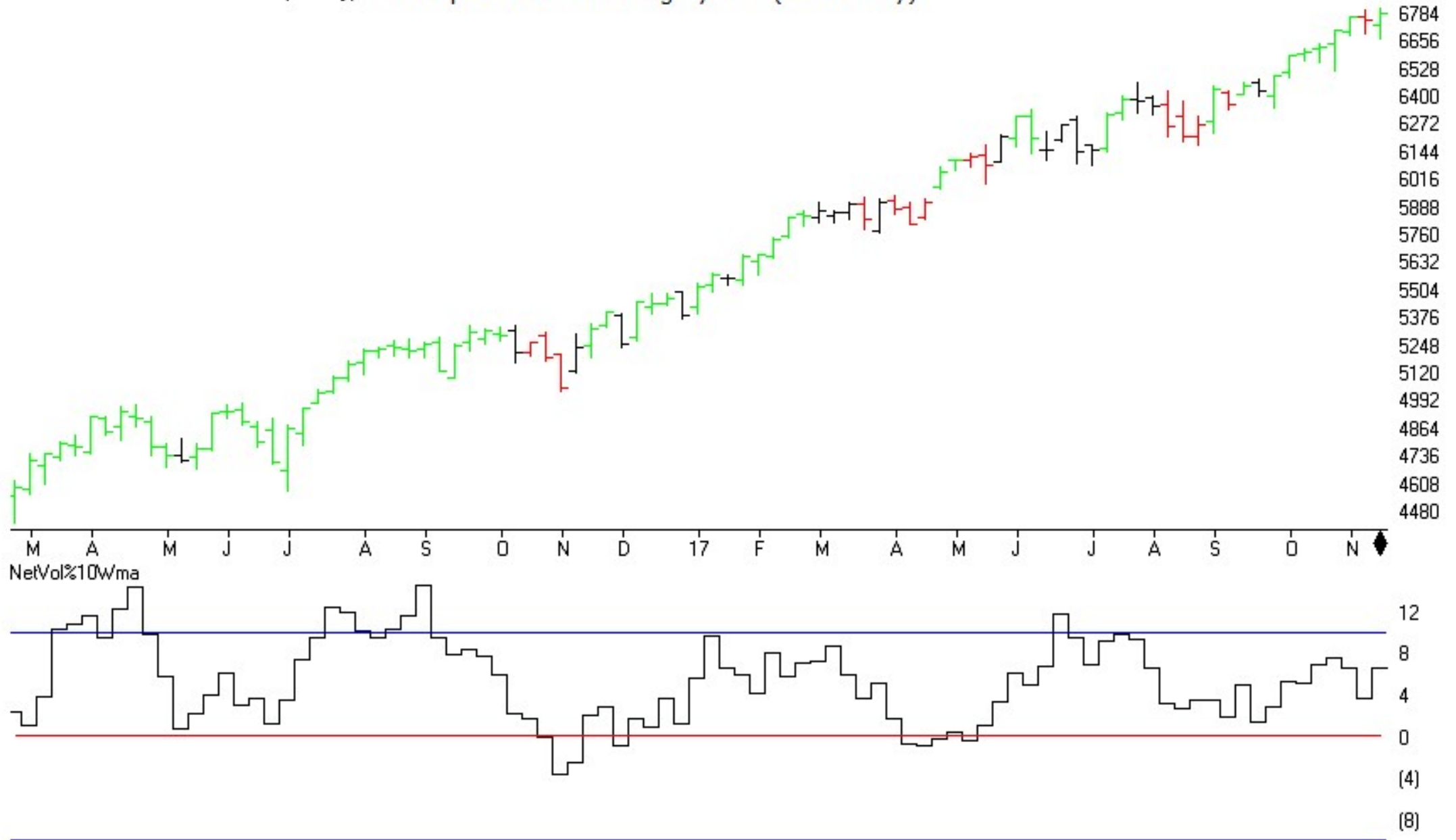
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



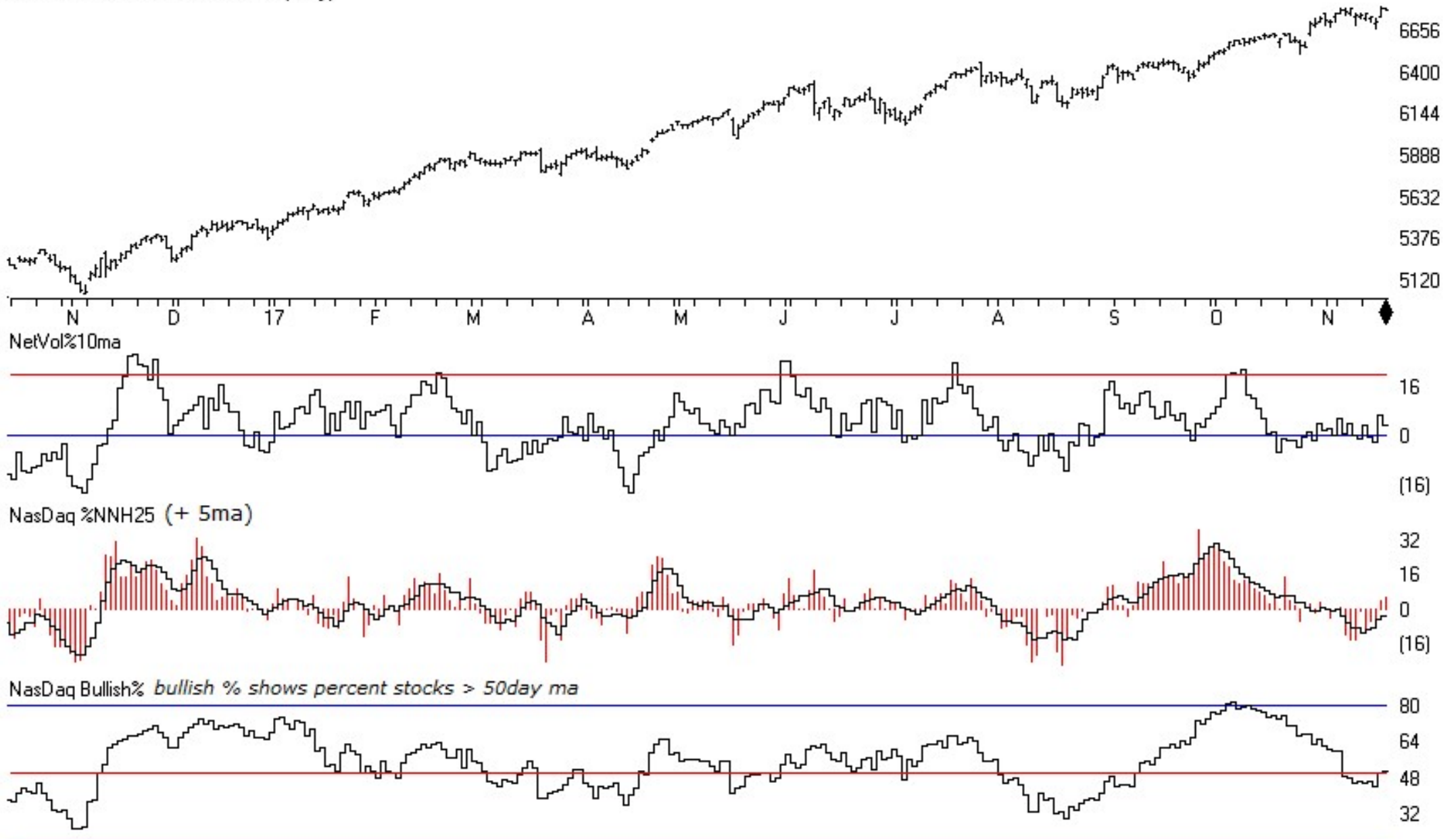
MARKET CHART NYSE (Daily)



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

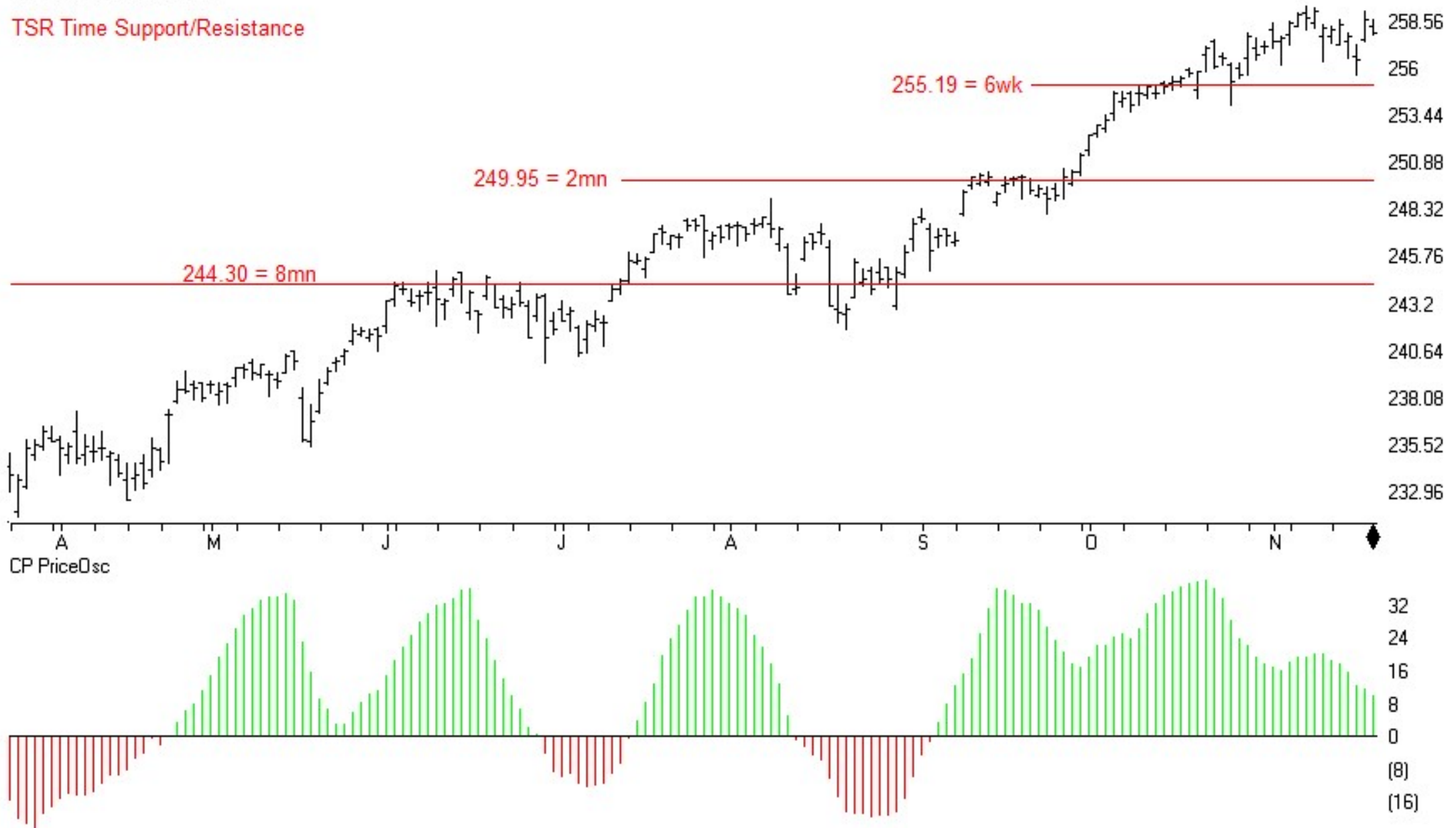


MARKET CHART NASDAQ 1800 (Daily)



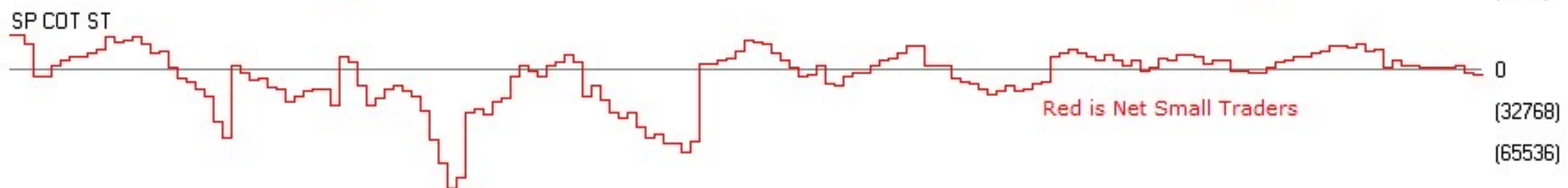
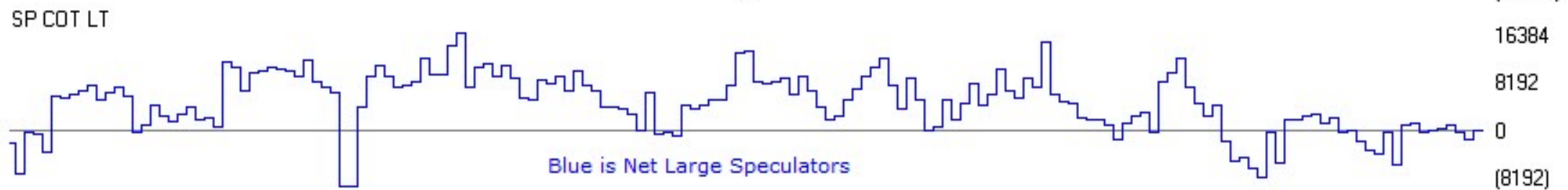
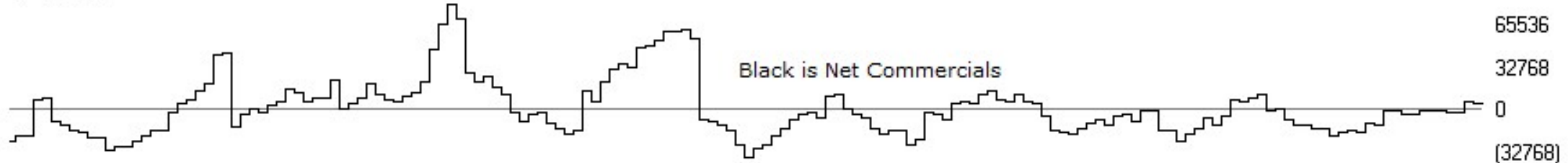
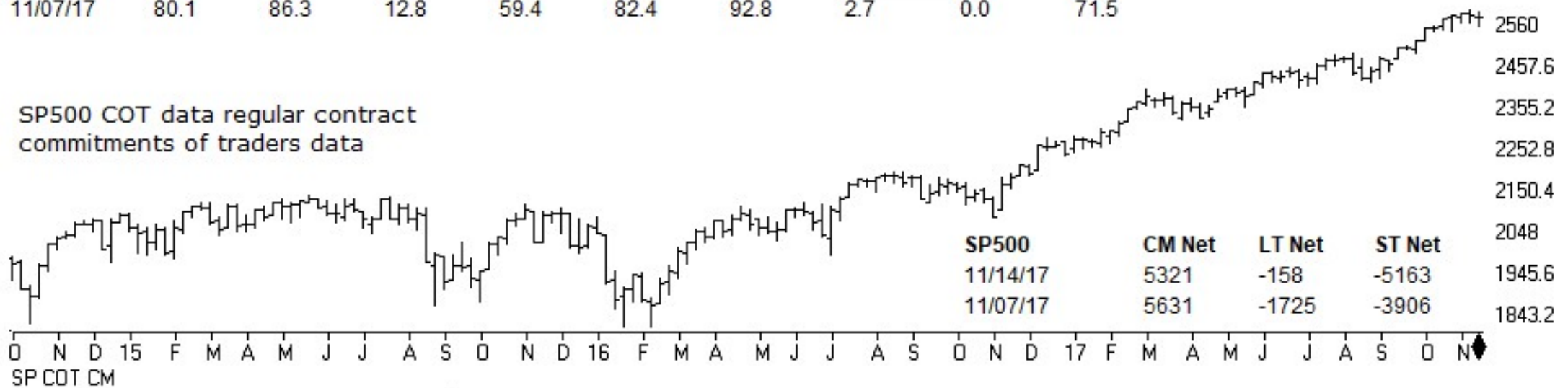
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



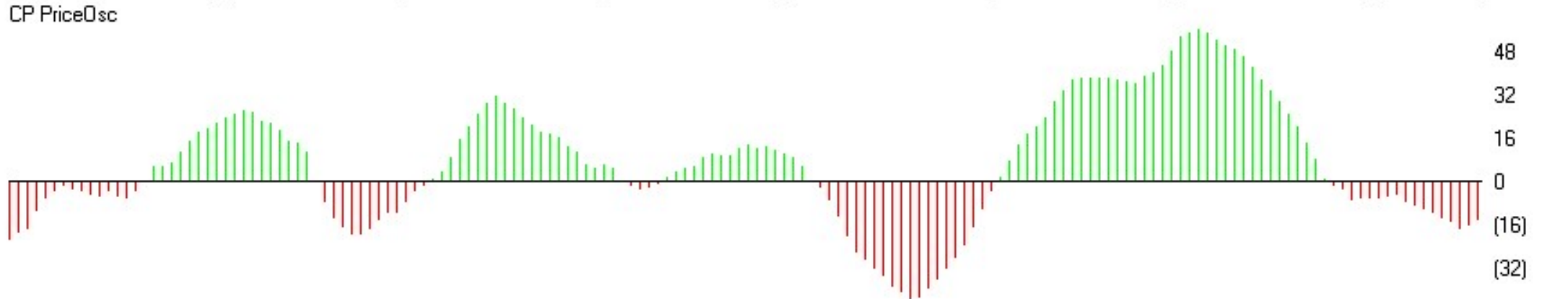
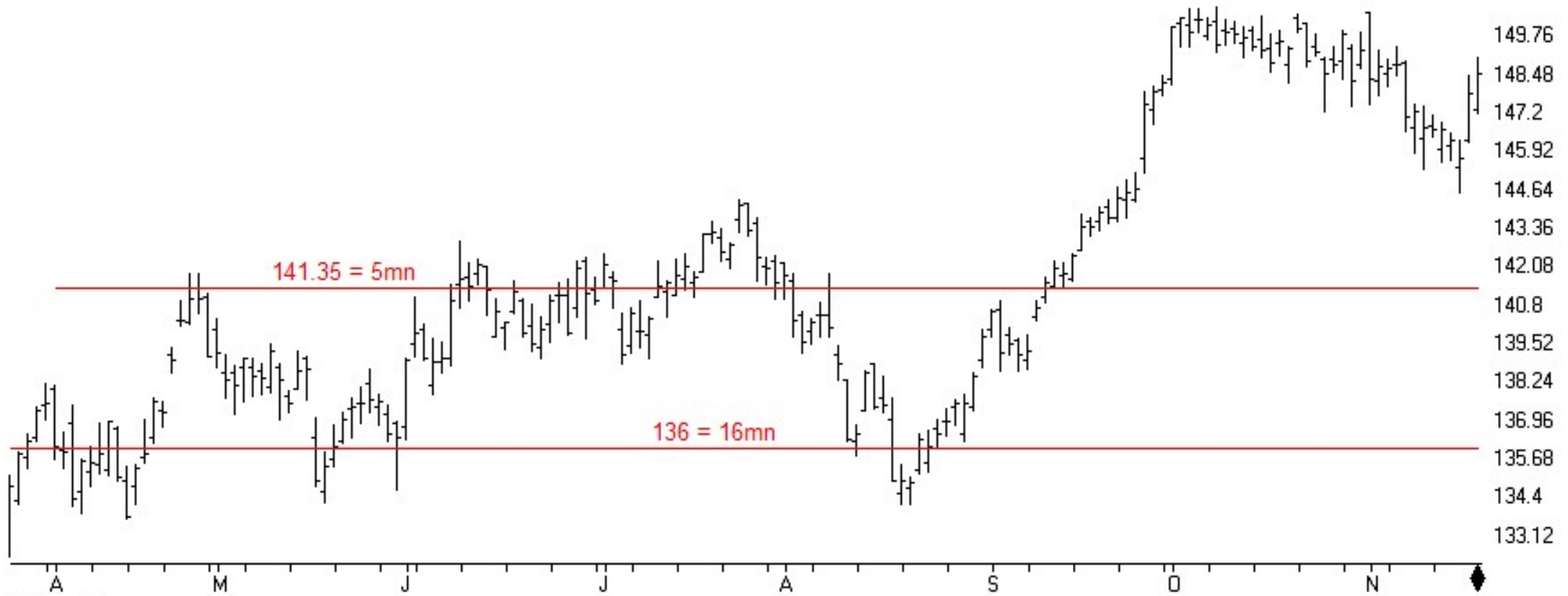
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/14/17	79.1	86.6	15.9	74.0	81.4	73.6	0.0	0.0	80.8
11/07/17	80.1	86.3	12.8	59.4	82.4	92.8	2.7	0.0	71.5

SP500 COT data regular contract commitments of traders data



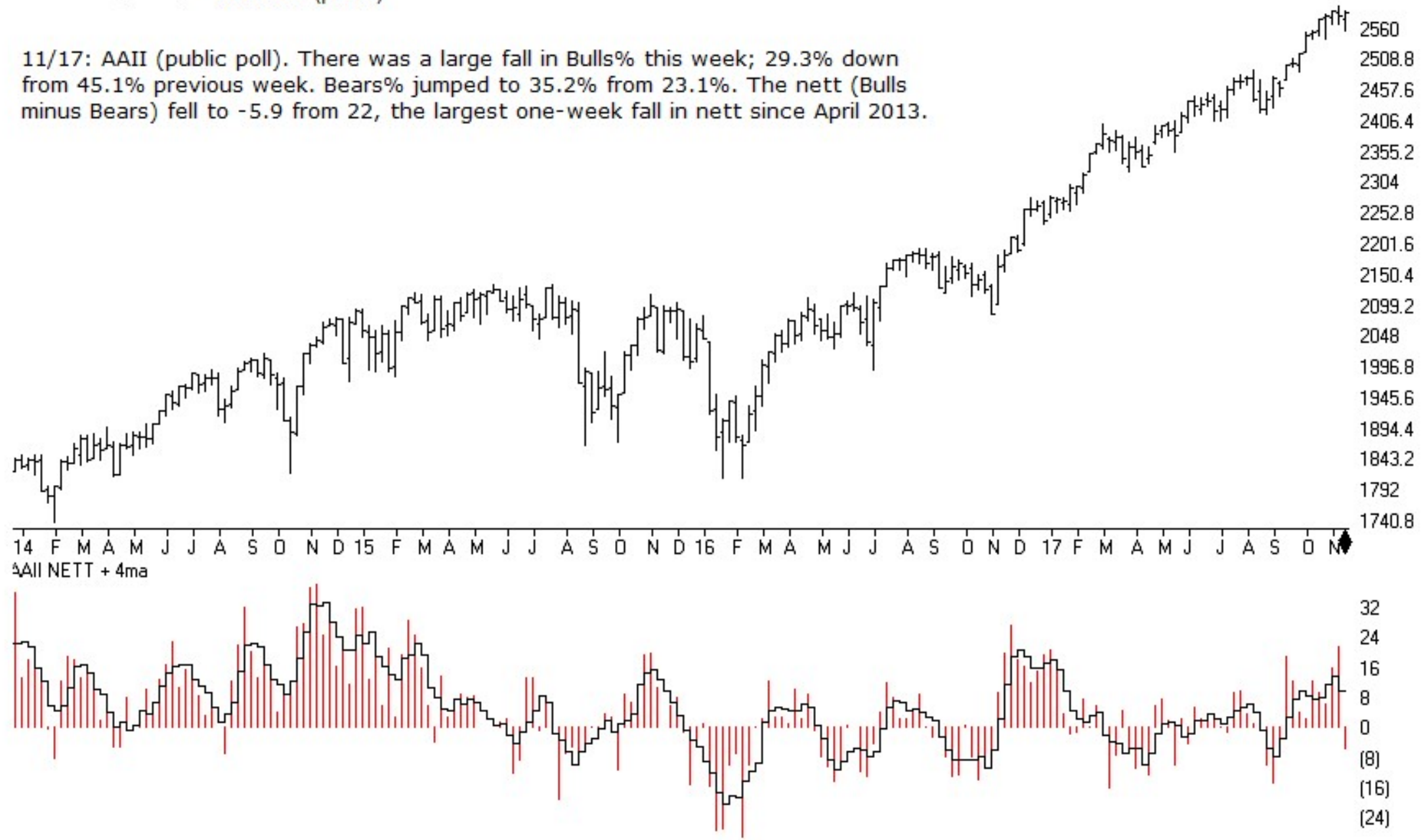
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



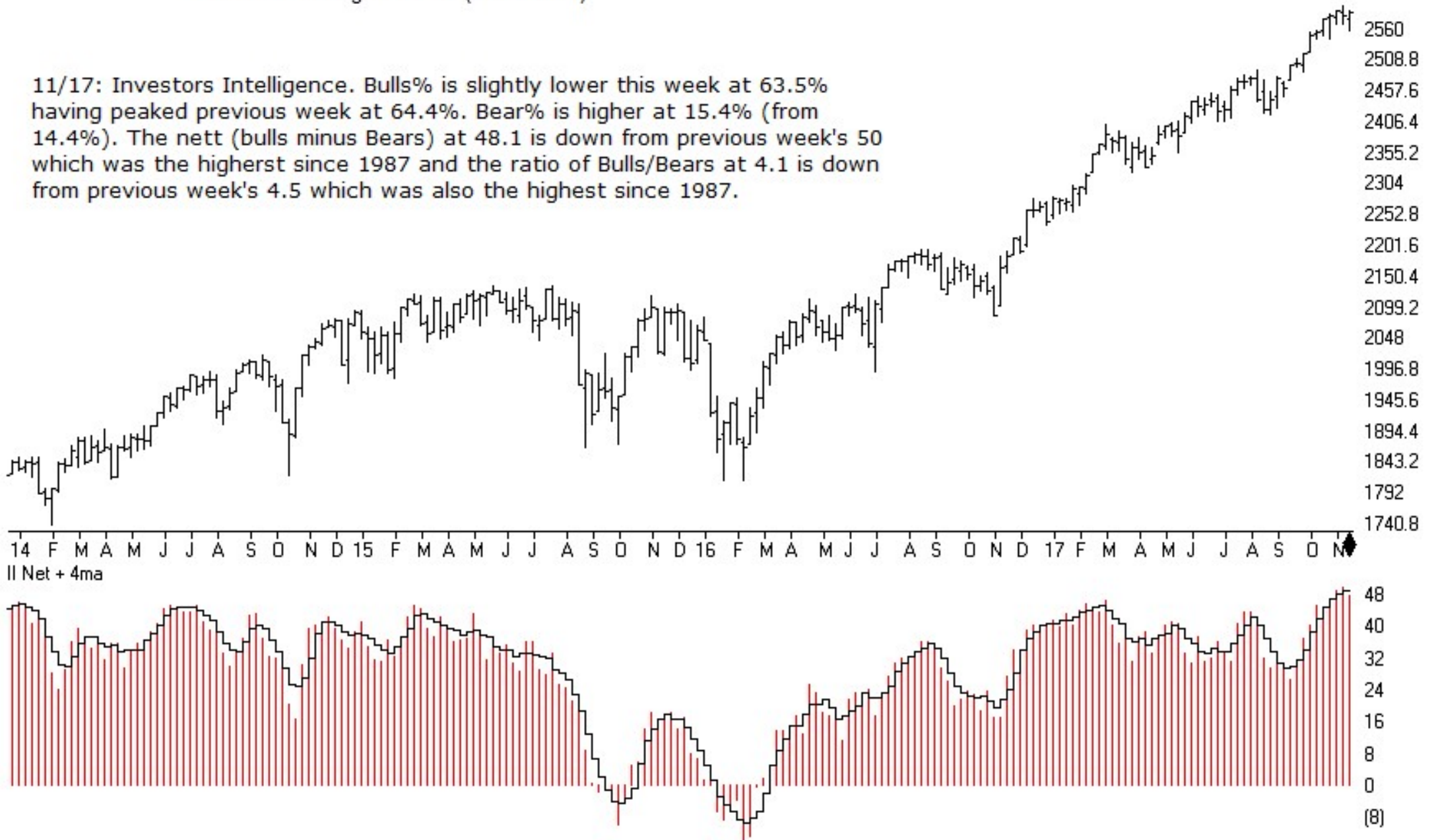
SP500 Index (Weekly) + AAI Poll (public)

11/17: AAI (public poll). There was a large fall in Bulls% this week; 29.3% down from 45.1% previous week. Bears% jumped to 35.2% from 23.1%. The nett (Bulls minus Bears) fell to -5.9 from 22, the largest one-week fall in nett since April 2013.



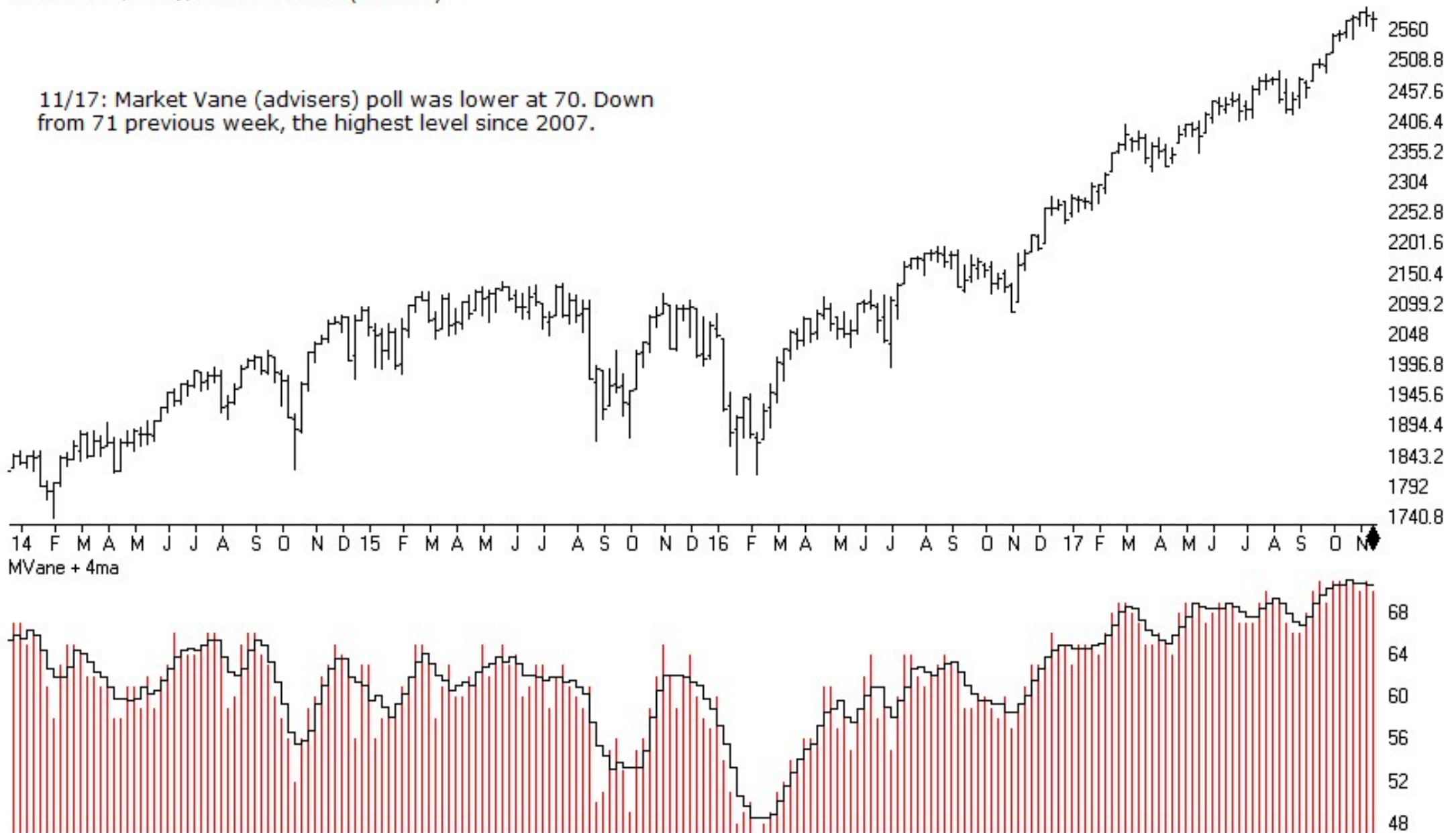
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

11/17: Investors Intelligence. Bulls% is slightly lower this week at 63.5% having peaked previous week at 64.4%. Bear% is higher at 15.4% (from 14.4%). The nett (bulls minus Bears) at 48.1 is down from previous week's 50 which was the highest since 1987 and the ratio of Bulls/Bears at 4.1 is down from previous week's 4.5 which was also the highest since 1987.



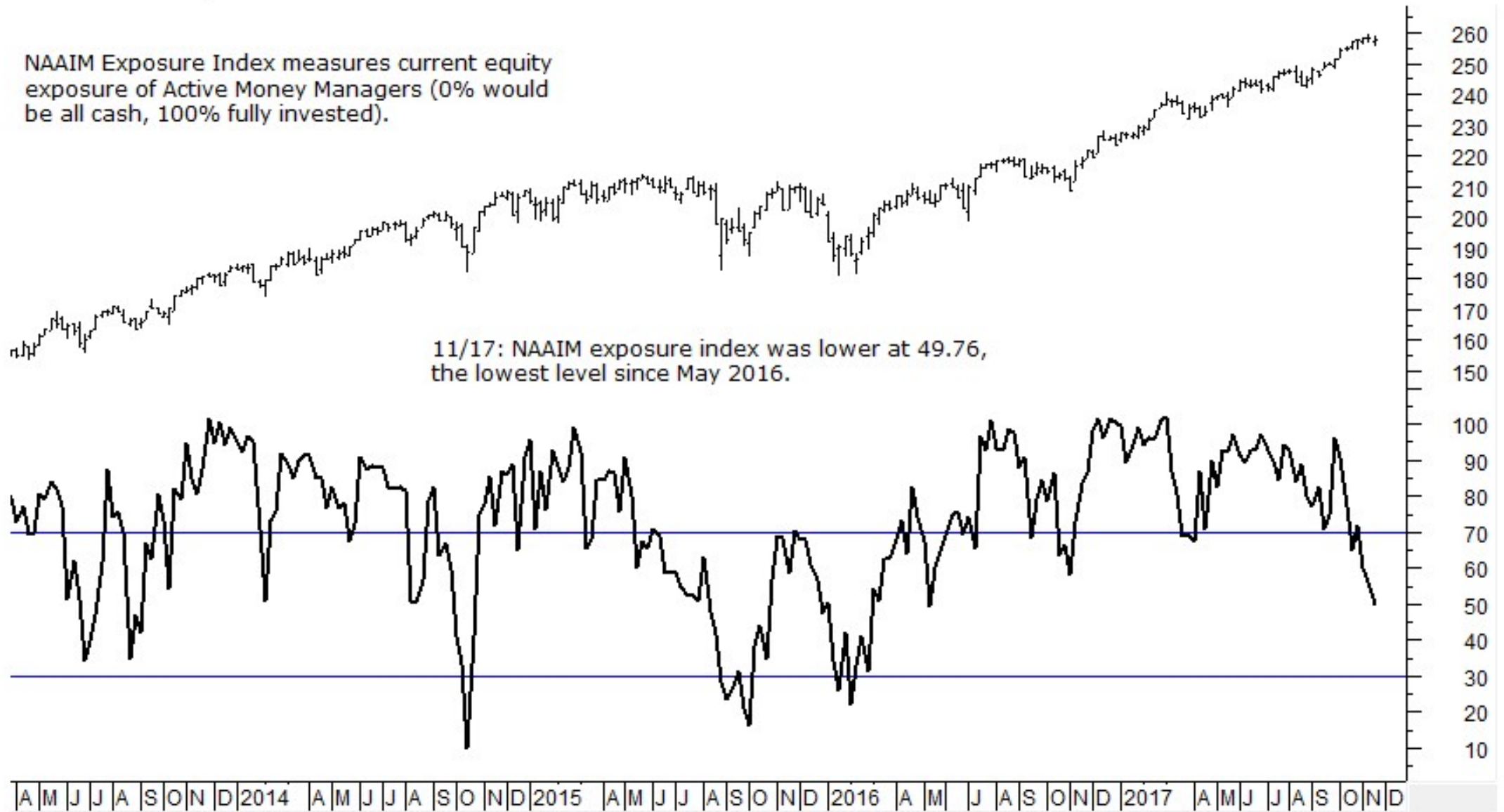
SP500 Index (Weekly) + Market Vane (advisors)

11/17: Market Vane (advisers) poll was lower at 70. Down from 71 previous week, the highest level since 2007.

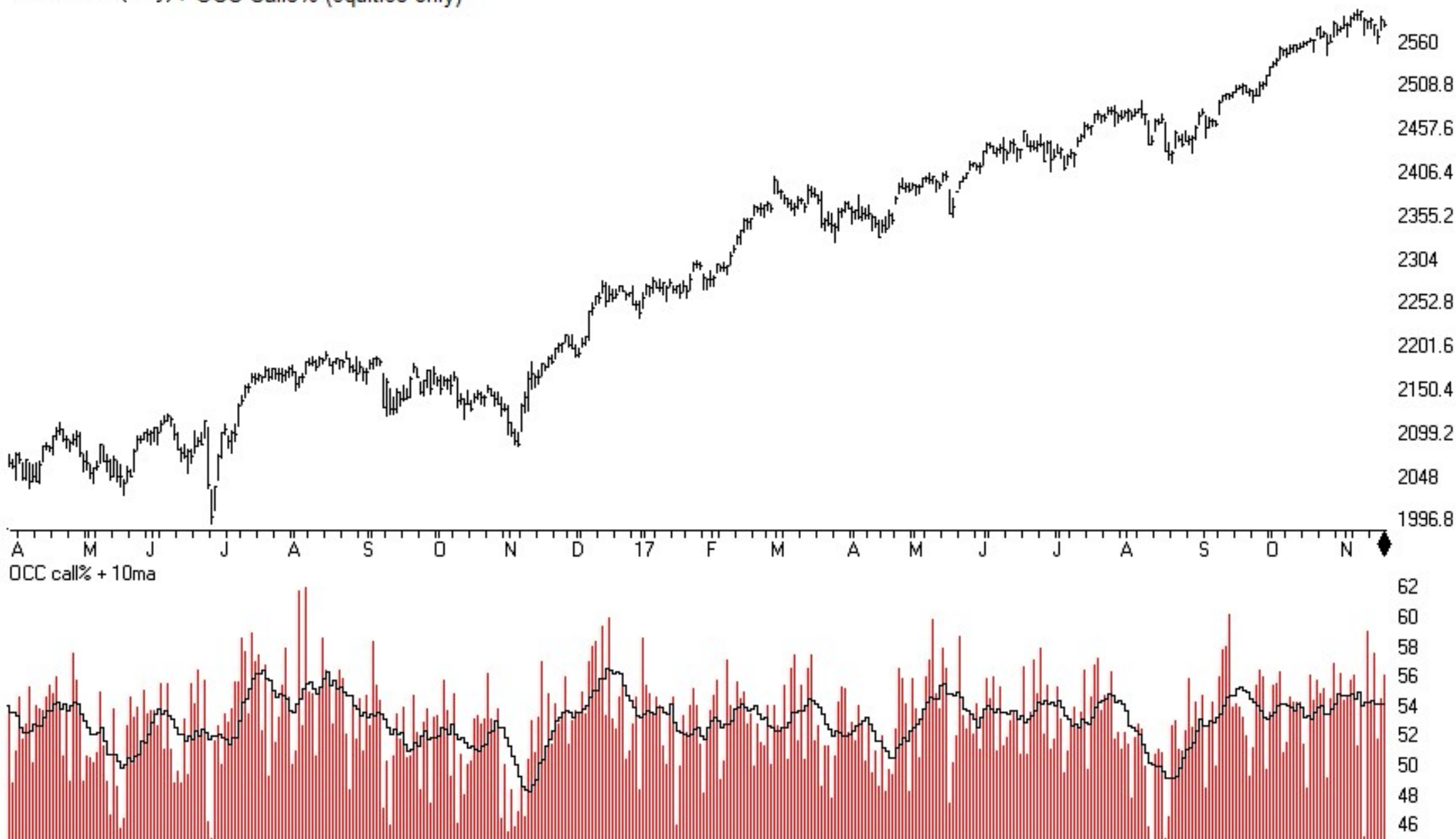


SPY + NAAIM Exposure Index

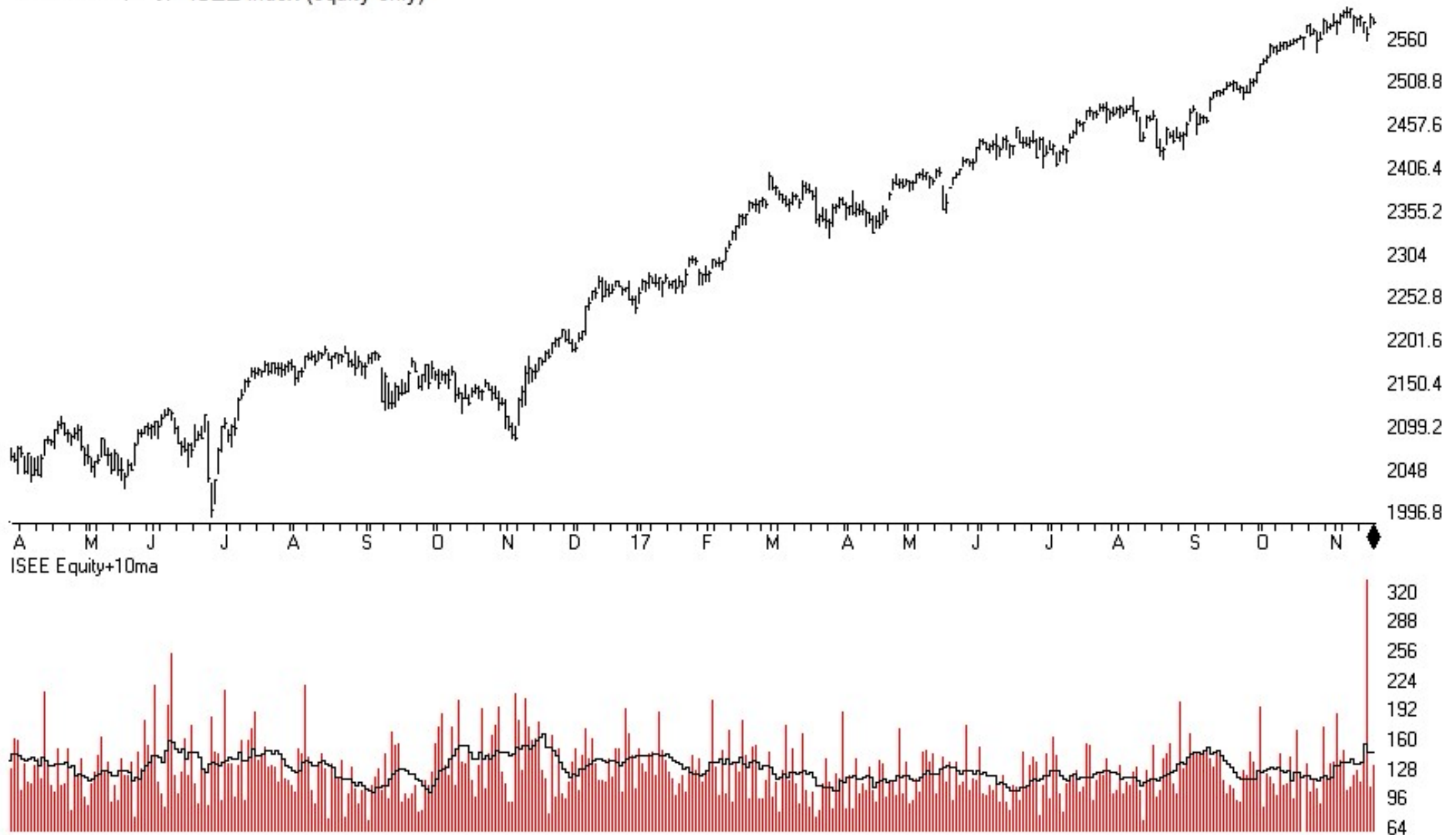
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



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

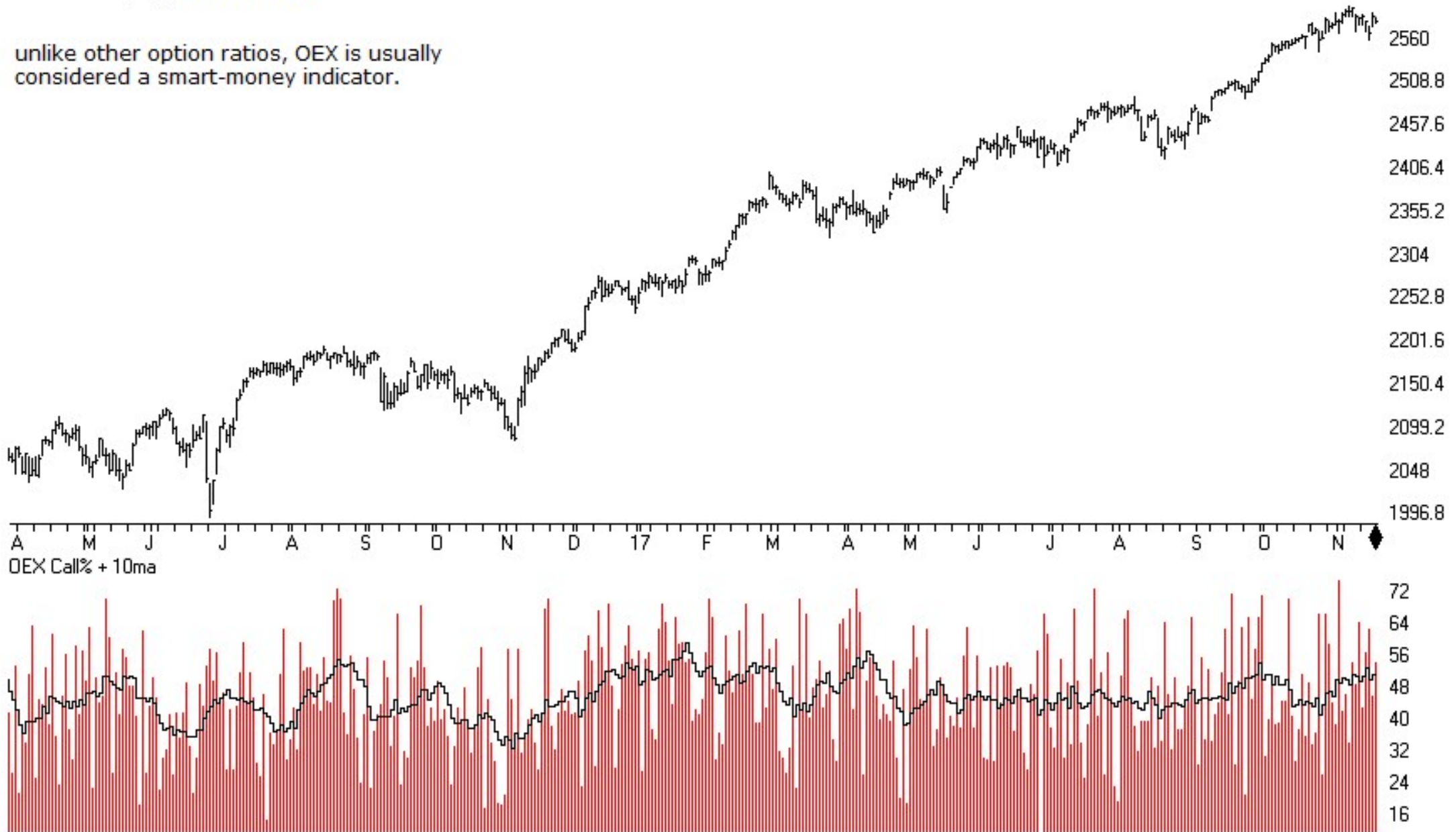


SP500 Index (Daily)+ ISEE Index (equity only)

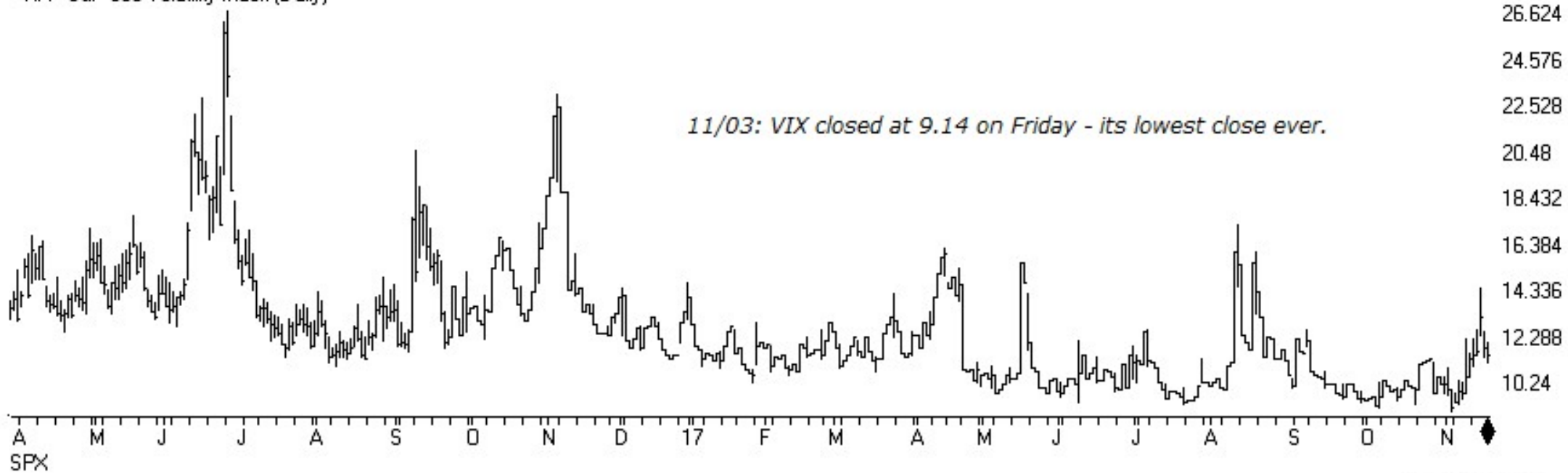


SP500 Index (Daily) + OEX Calls%

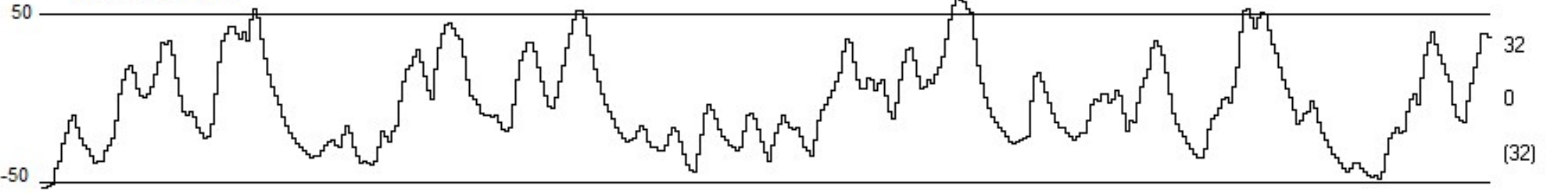
unlike other option ratios, OEX is usually considered a smart-money indicator.



VIX - S&P 500 Volatility Index (Daily)

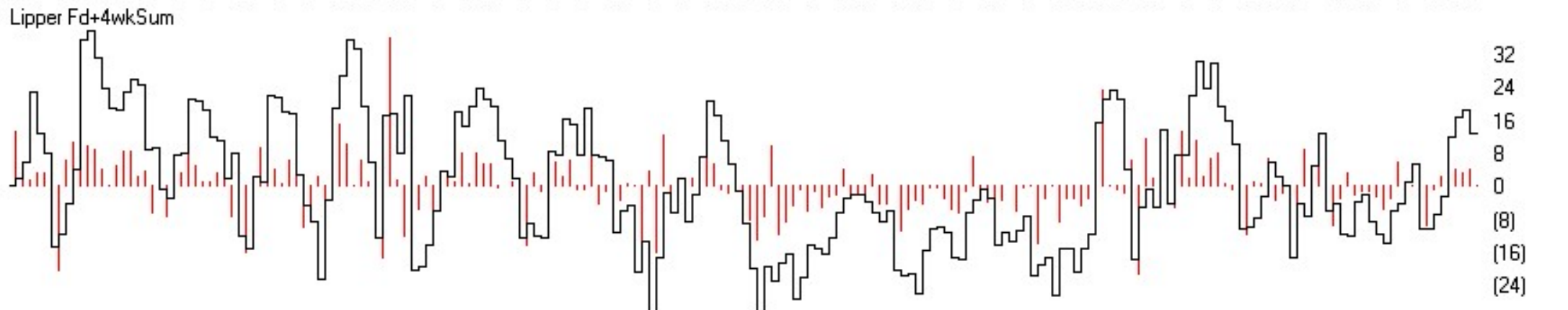
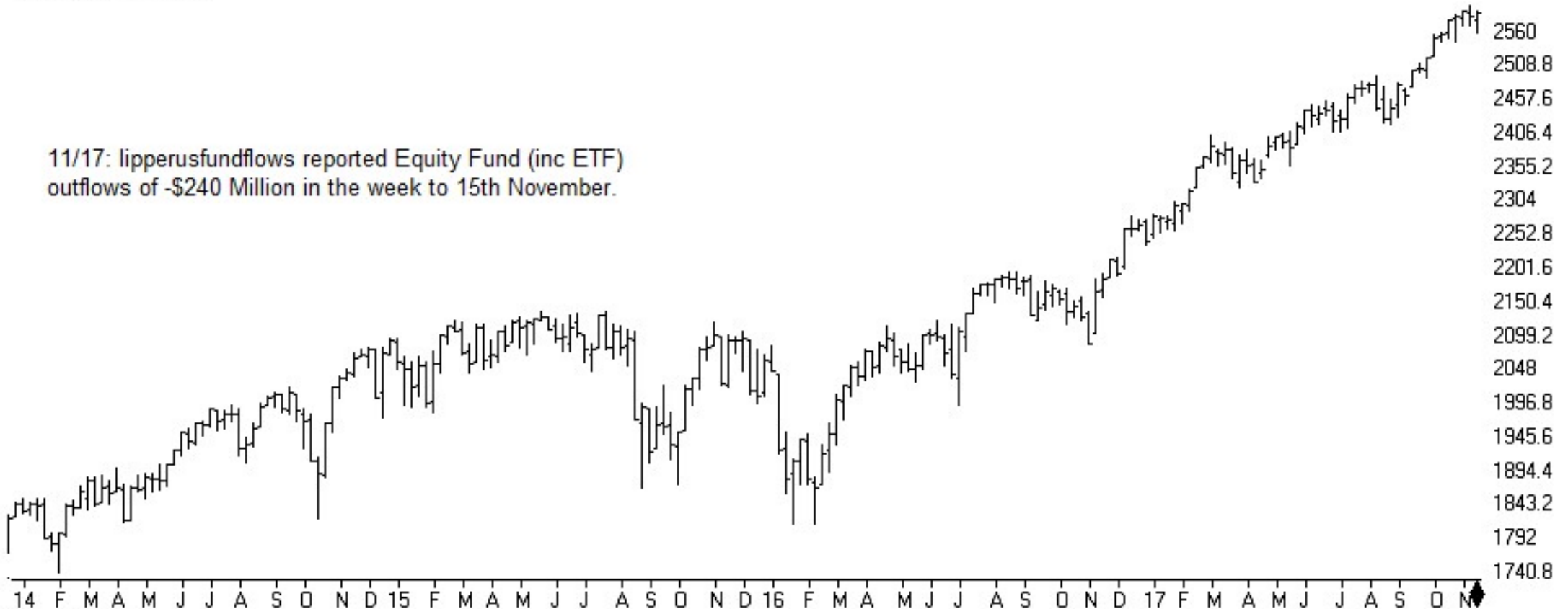


TCI based on VIX



SP500 Index (Weekly)

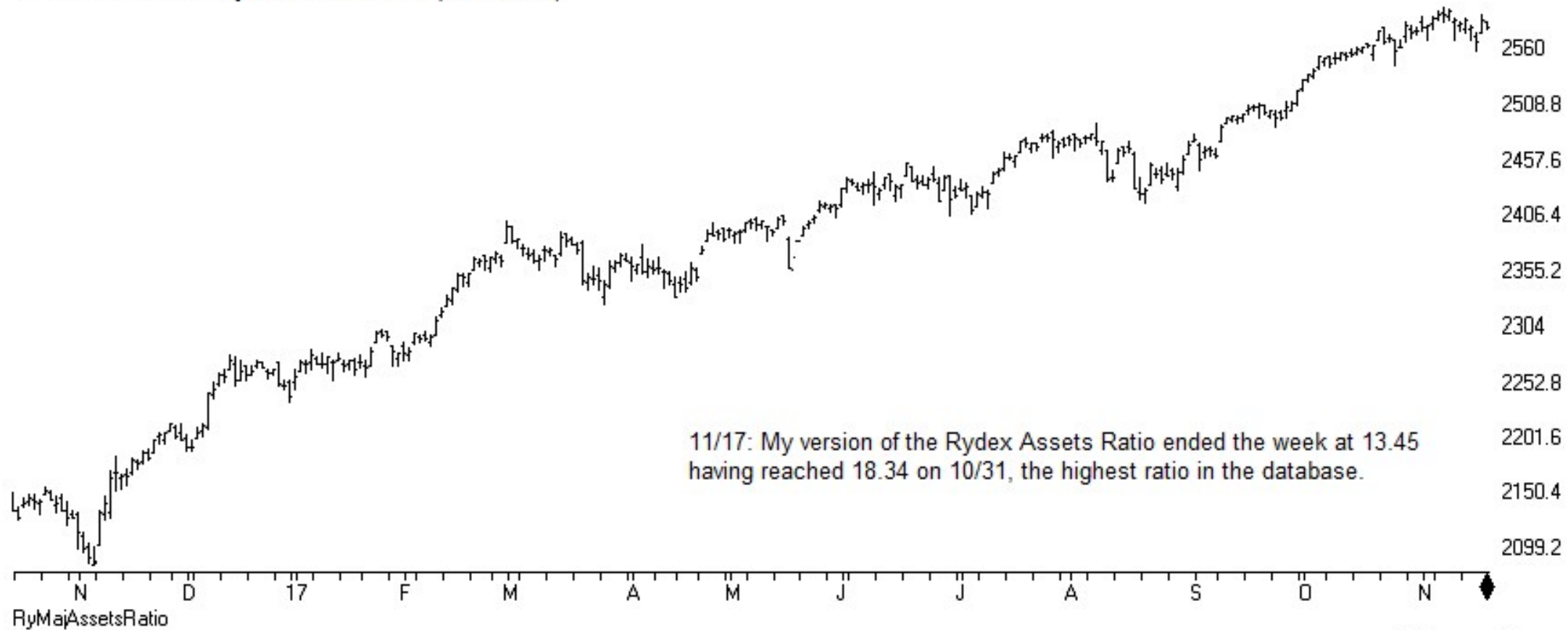
11/17: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$240 Million in the week to 15th November.



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

Sentiment

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

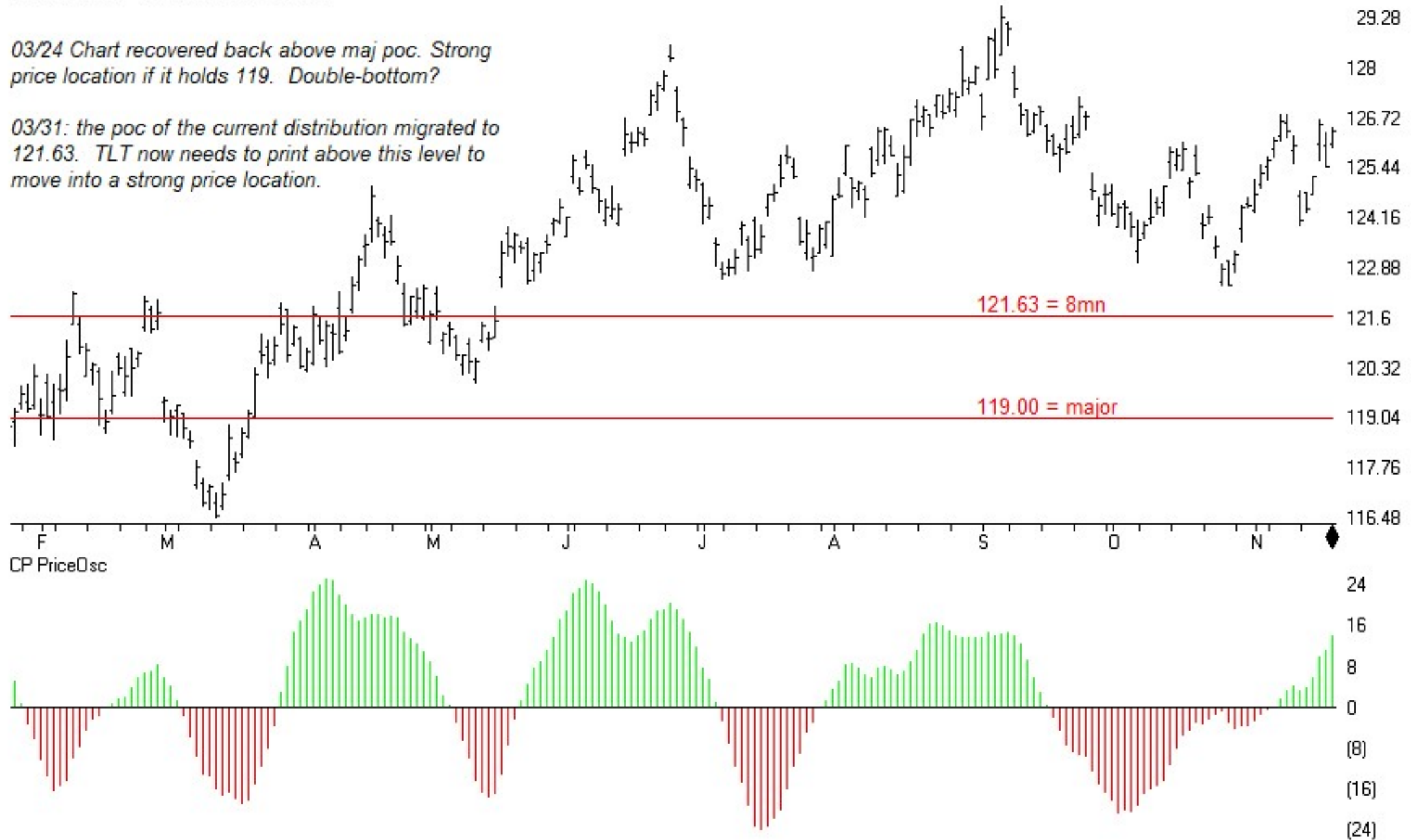


TSR Time Support/Resistance

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.



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/14/17	60.2	95.4	75.9	50.7	12.1	22.7	23.0	0.0	20.8
11/07/17	51.3	68.9	56.5	55.3	45.9	59.7	35.1	21.6	25.4

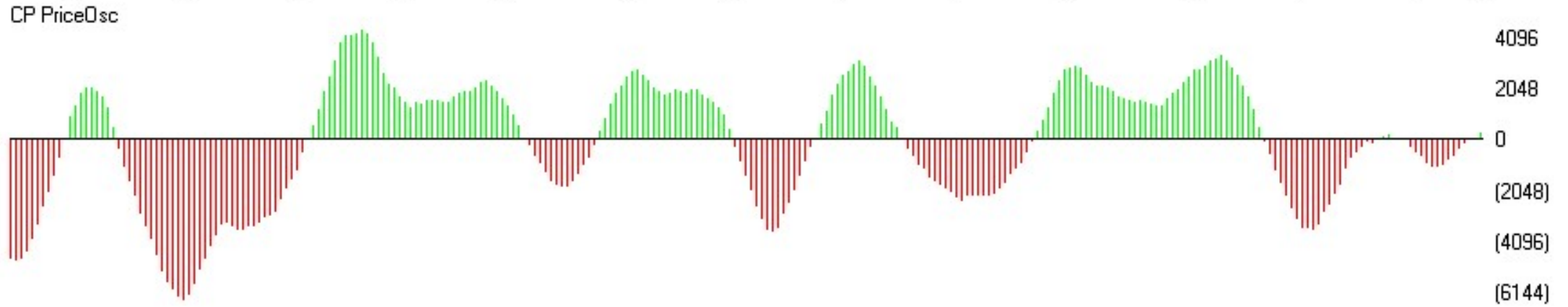
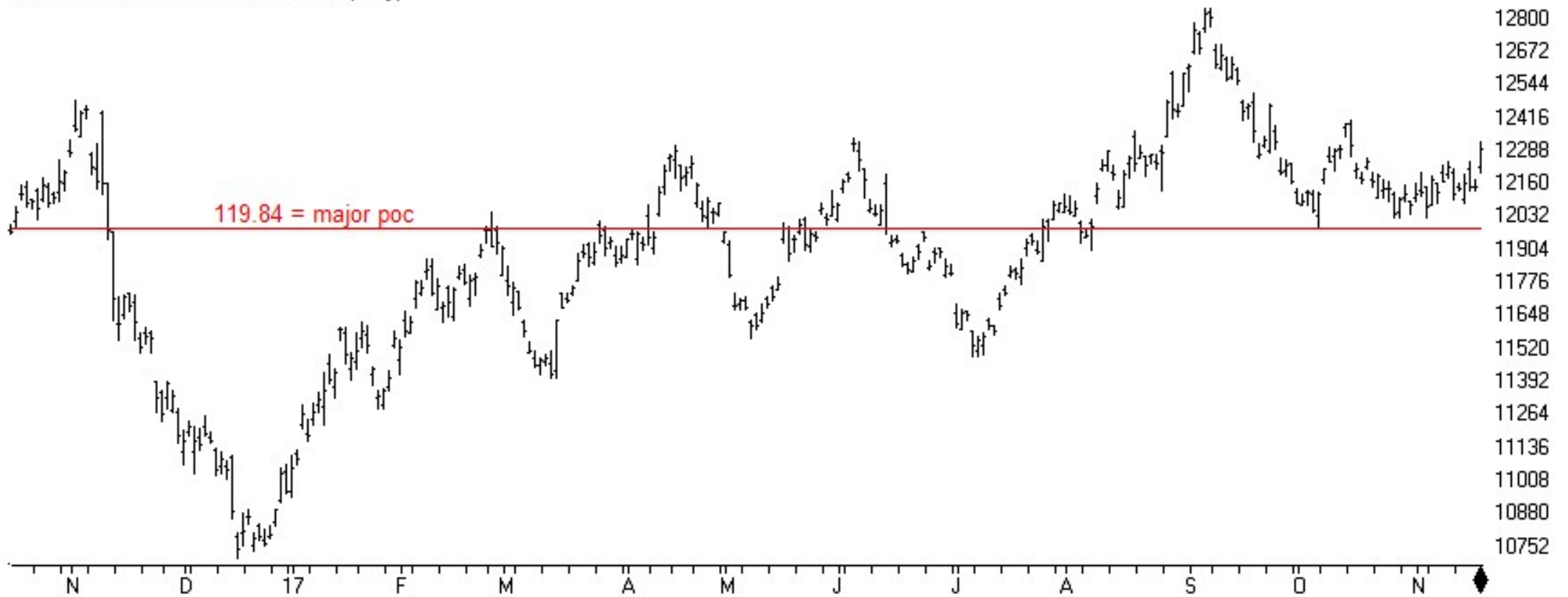
Lehman 20+ Year T Bond ETF
(Weekly)



T-Bonds	CM Net	LT Net	ST Net
11/14/17	-31358	45151	-13793
11/07/17	-31516	39365	-7849



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
11/14/17	28.4	16.4	75.7	69.3	33.1	0.6	84.4	32	5.2
11/07/17	28.6	15.7	73.6	69.7	32.2	0.5	75.8	23.3	7

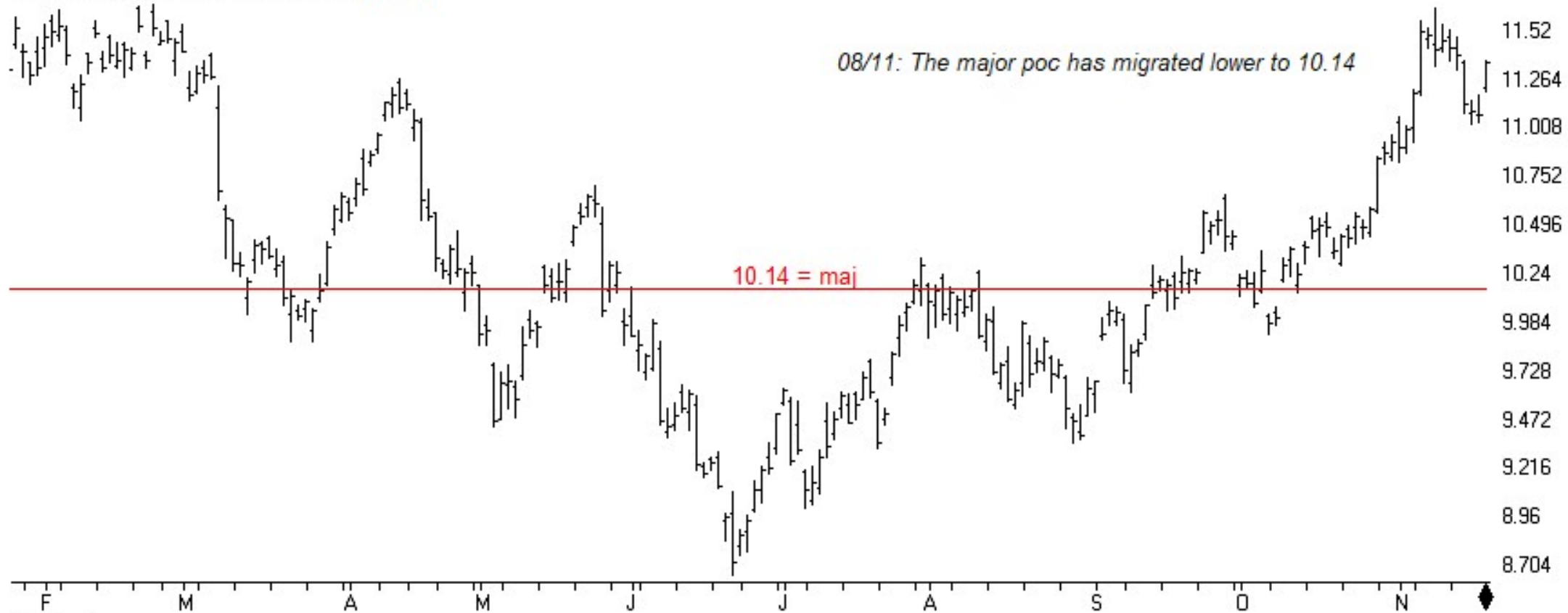


GOLD	CM Net	LT Net	ST Net
11/14/17	-215791	195084	20707
11/07/17	-215287	195790	19497

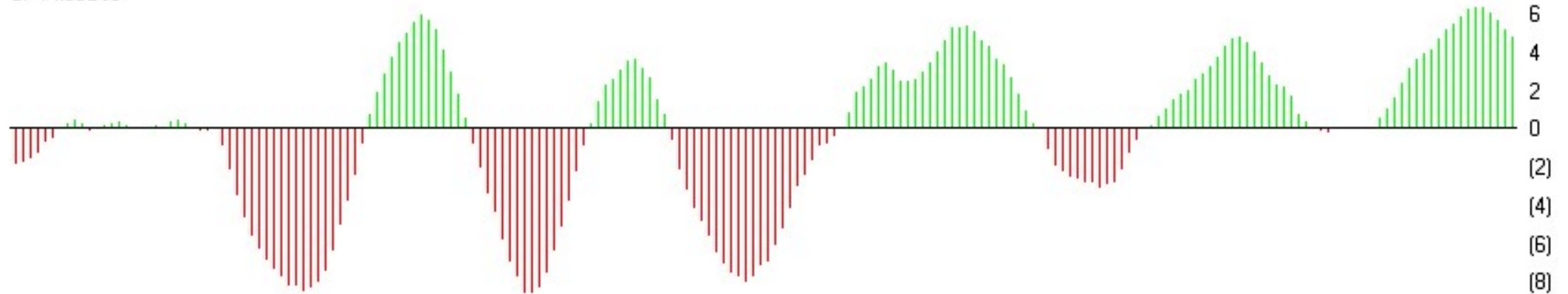


TSR Time Support/Resistance

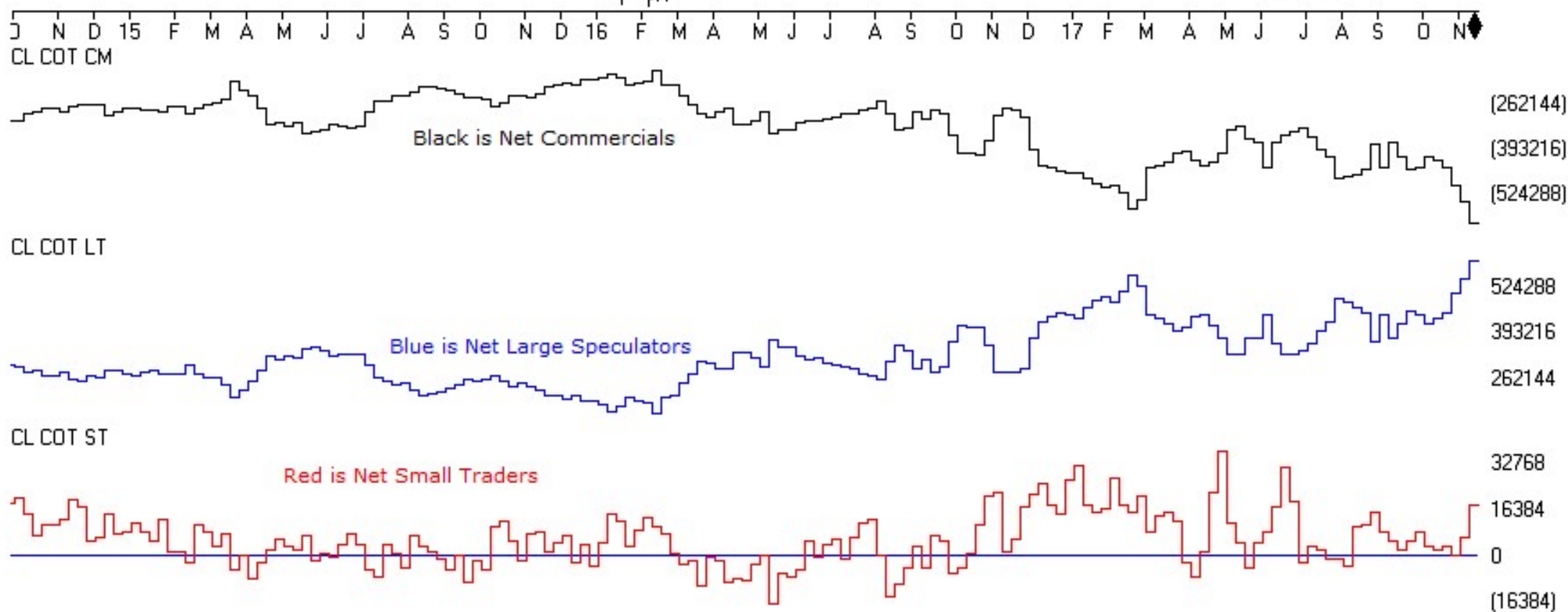
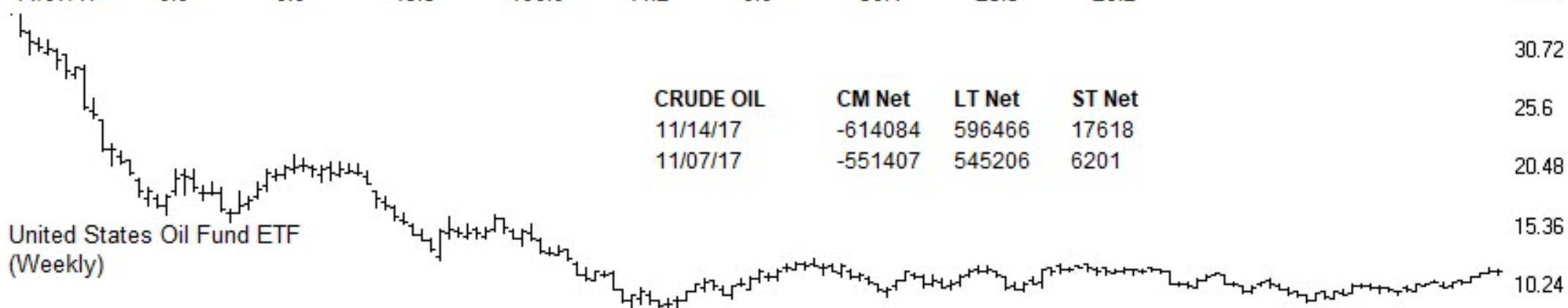
43 UNITED STATES OIL FUND (Daily) (USO)



CP PriceQsc



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/14/17	0.0	0.0	53.7	100.0	50.0	0.0	62.3	26.0	0.0
11/07/17	0.0	0.0	49.8	100.0	41.2	0.0	30.1	23.5	26.2

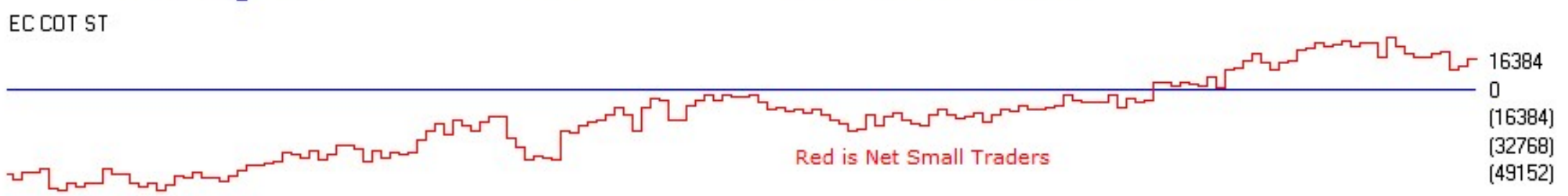
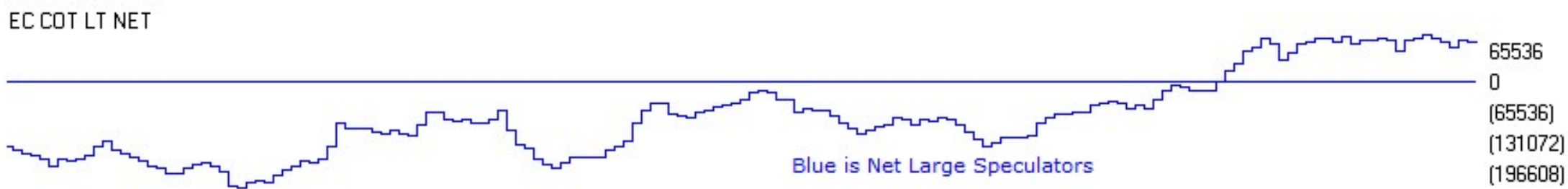
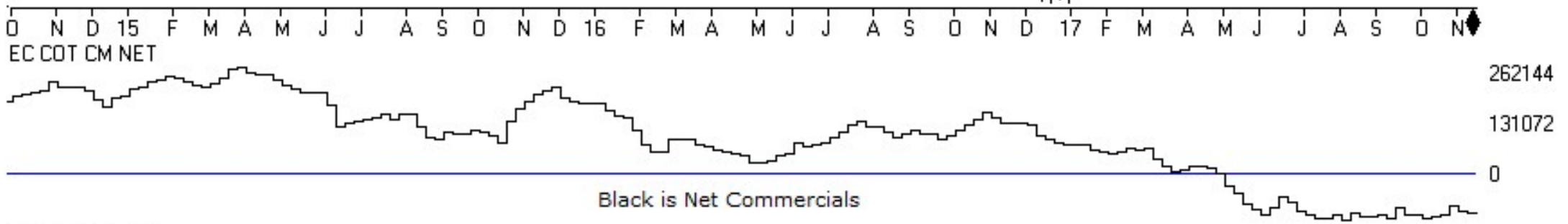
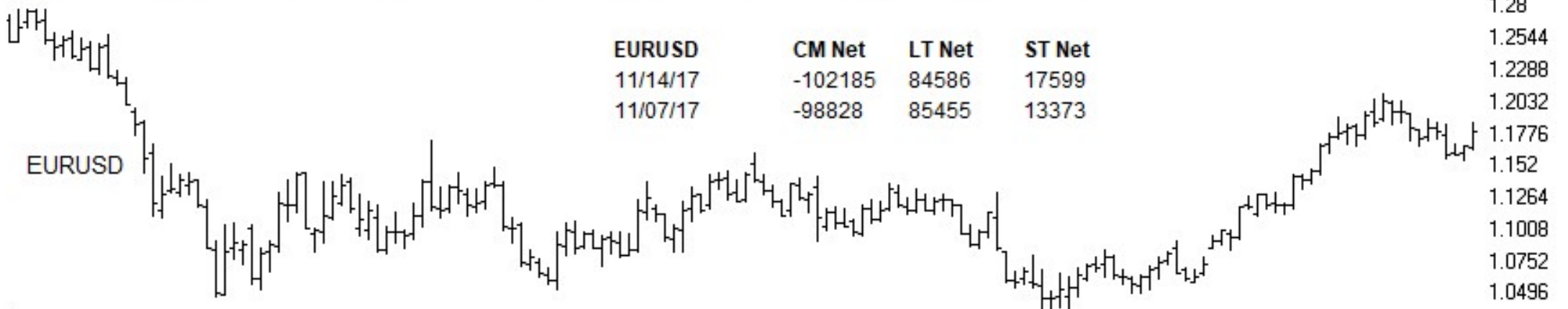


TSR Time Support/Resistance

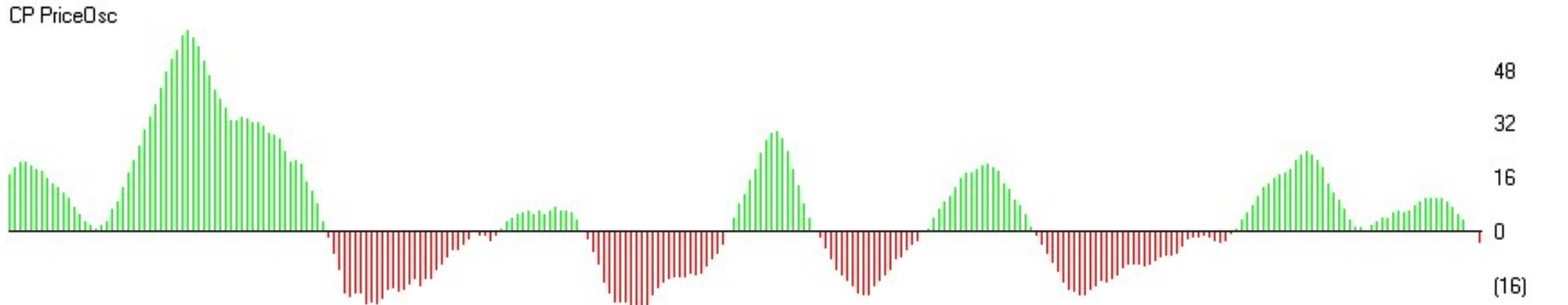
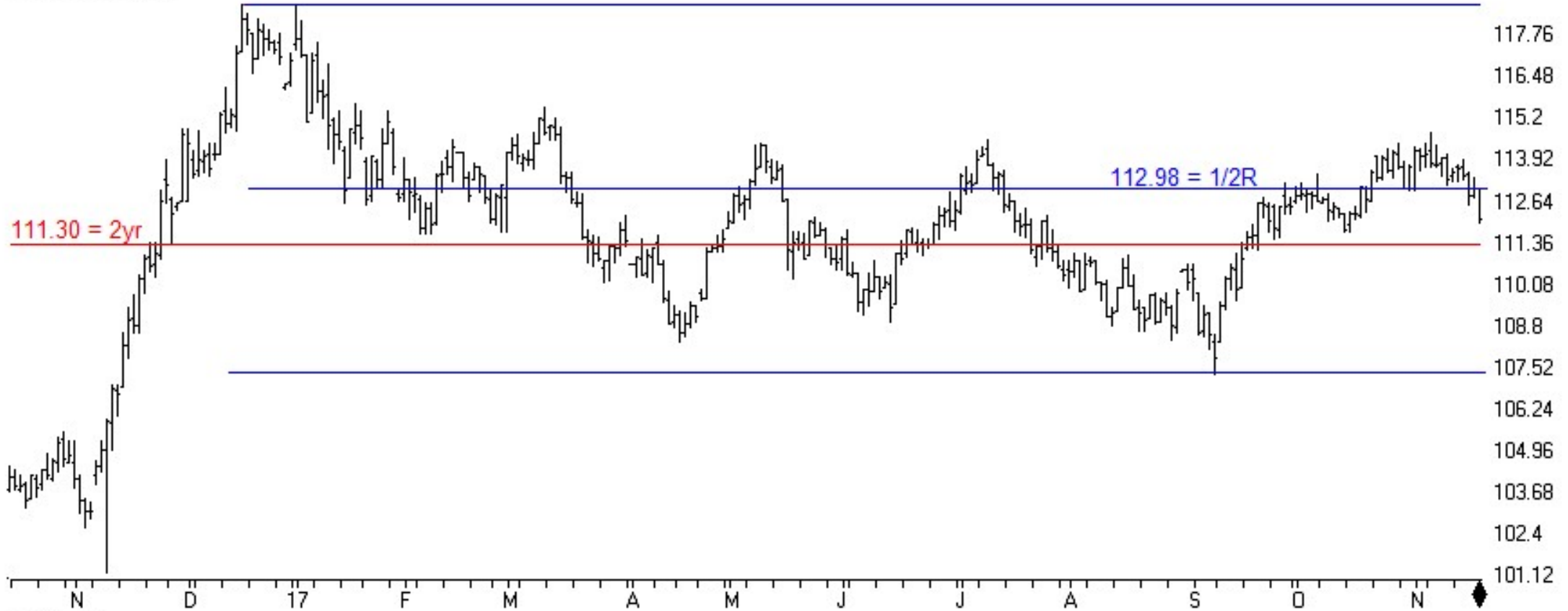
51 EURUSD (Daily)



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/14/17	31.8	31.8	63.8	74.7	79.5	46.9	34.9	11.3	37.2
11/07/17	32.0	47.4	79.6	79.1	58.5	24.6	13.0	17.7	75.2



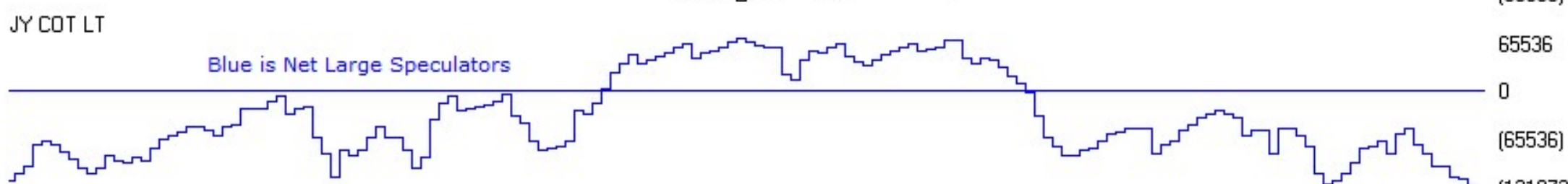
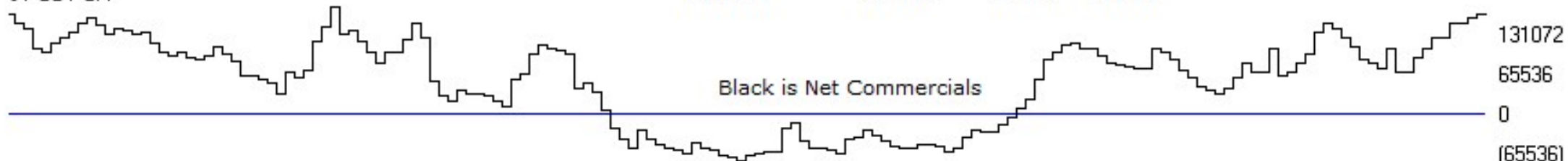
53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/14/17	100.0	72.6	0.0	0.0	46.1	98.6	16.9	4.4	25.3
11/07/17	100.0	63.6	6.3	0.0	58.5	90.4	10.4	6.8	32.9



JPYUSD	CM Net	LT Net	ST Net
11/14/17	161947	-135999	-25948
11/07/17	155408	-127848	-27560



ChartProfit

<http://www.chartprofitwebcast.com>