

# ChartProfit

**Charts to Friday 1st December 2017**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

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

ChartProfit Breadth System - wk ending 12/01

	-5	-4	-3	-2	↓
NYSE	62	57	56	60	68
NasDaq	60	46	51	55	60
SP500	66	61	61	61	77
R2000	62	48	53	58	64

number = % stocks >50day ma

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

### Consensus Polls:

12/01: **AAll (public poll)**. Bulls% was higher at 35.9%. Bears% was also higher at 31.6%. The nett (Bulls minus Bears) is at 4.3, having reached 22 three weeks ago, the highest since November 2016.

12/01: **Investors Intelligence**. Bulls% was higher at 62.3% having peaked three weeks ago at 64.4%. Bear% was slightly lower at 15.2%. The nett (bulls minus Bears) is at 47.1, down from 50 three weeks ago which was the highest since 1987.

12/01: **Market Vane (advisers) poll** is back at 71, the highest level since 2007.

12/01: **NAAIM exposure index** was higher at 77.61 having fallen to 49.76 two weeks ago, the lowest level since May 2016.

### Mutual Fund Flow:

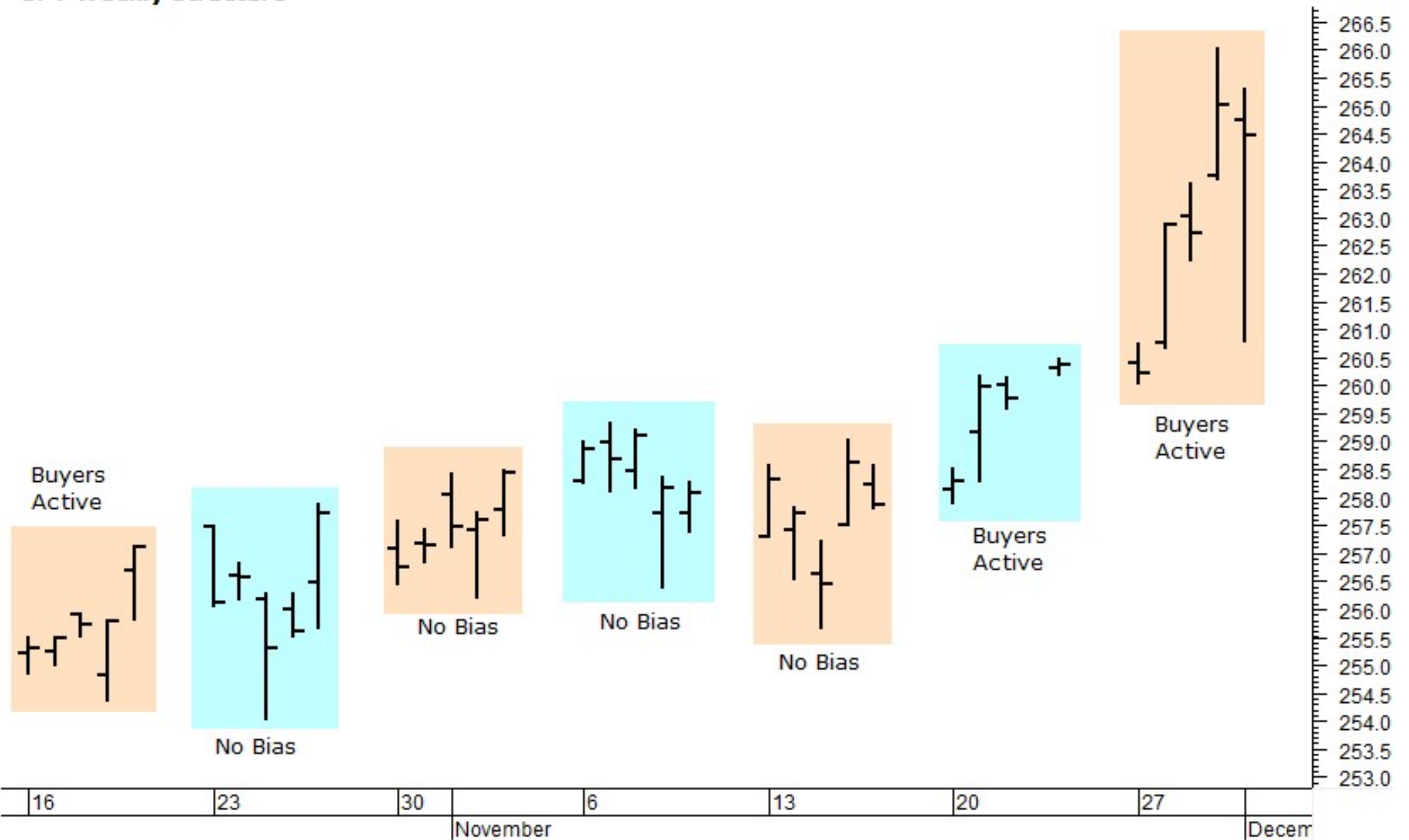
12/01: My version of the **Rydex Assets Ratio** ended the week at 17.19 having reached 18.34 on 10/31, the highest ratio in the database.

12/01: **lipperusfundflows** reported Equity Fund (inc ETF) inflows of \$2.4 Billion in the week to 1st December.

### Options Ratios

12/01: **OCC\_Call% 10dy ma** reached its highest level since April 2015.

### SPY Weekly Structure

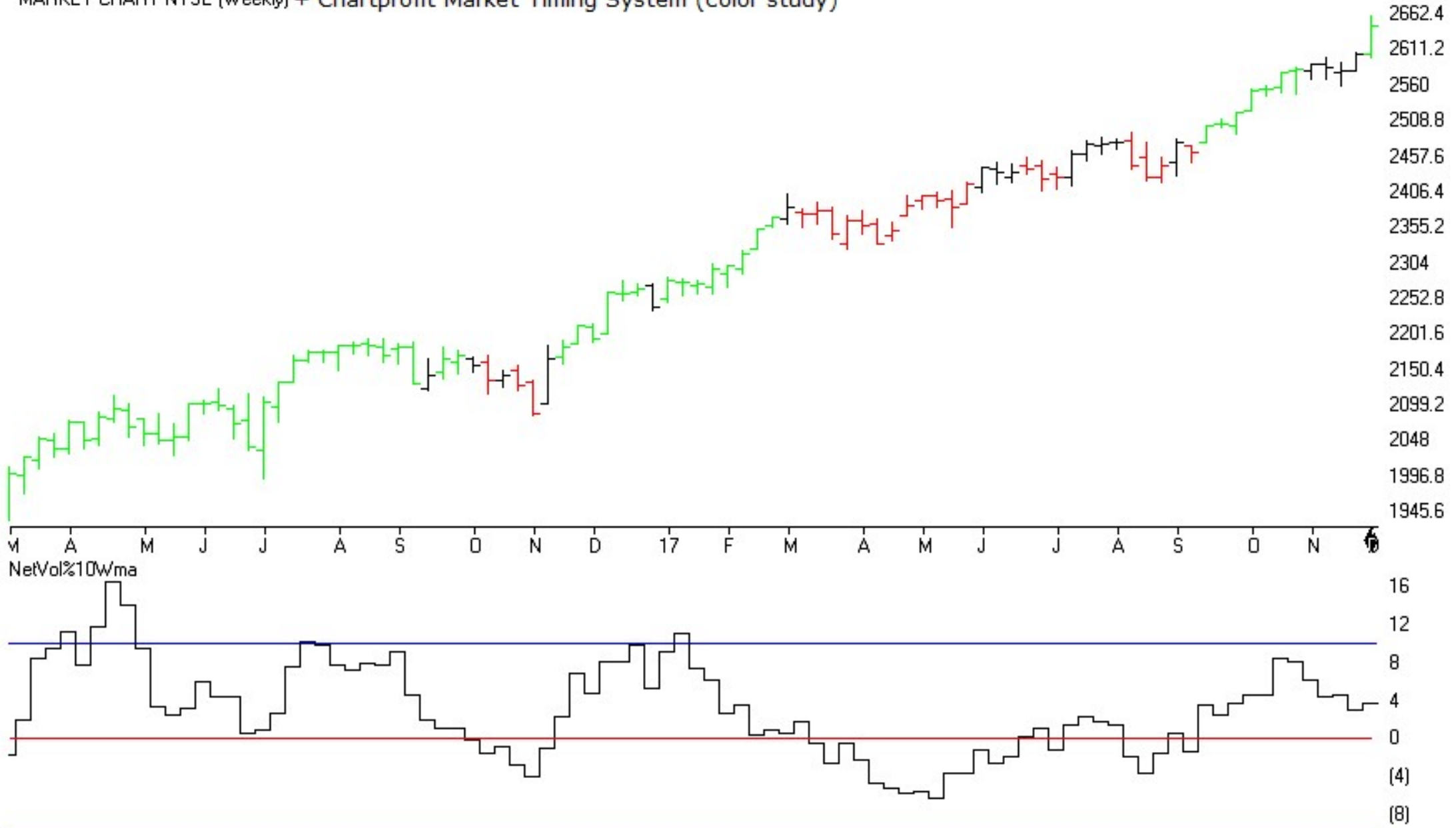


# Commitments of Traders

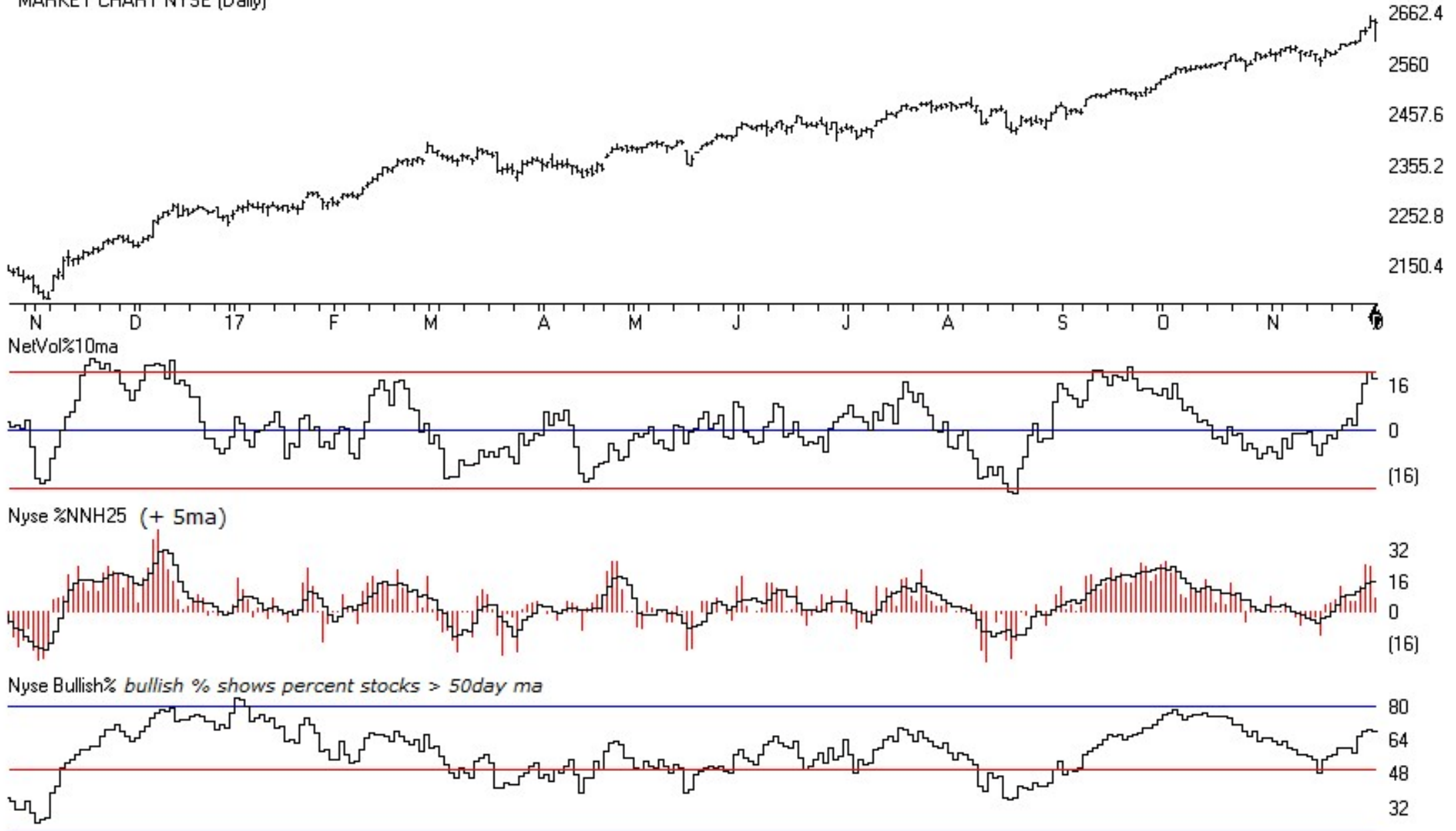
C.O.T.  
Quick  
View

<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>
11/28/17	80.2	76.6	6.9	76.6	78.7	68.5	3.9	6.4	90.4
11/21/17	91.9	90.4	0.0	53.7	48.1	72.4	0.0	4.9	100.0
<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>
11/28/17	12.9	18	100	84.4	66.4	0	92.3	53.8	5.4
11/21/17	23.7	20.7	86.1	72.8	35.3	0	100	52.9	5.4
<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>
11/28/17	0.0	0.0	72.8	100.0	63.3	0.0	45.5	25.8	13.8
11/21/17	11.0	0.0	43.9	92.8	46.6	0.0	30.4	19.6	21.3
<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>
11/28/17	15.9	42.9	80.9	80.1	14.2	0.0	66.0	72.0	45.5
11/21/17	21.0	56.3	87.8	73.5	12.7	0.0	65.2	37.1	0.0
<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>
11/28/17	21.2	27.9	64.7	78.9	72.2	25.3	83.1	69.9	36.3
11/21/17	28.3	36.9	60.6	72.2	58.7	18.5	75.3	72.8	59.8
<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>
11/28/17	69.3	72.0	14.6	29.5	36.7	83.5	39.5	29.4	34.5
11/21/17	85.0	75.7	5.3	15.6	42.8	93.2	24.0	8.7	30.4
<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>
11/28/17	0.0	41.3	93.8	84.2	66.2	37.3	100.0	16.2	0.0
11/21/17	7.6	36.5	94.1	95.0	73.1	25.4	55.9	3.0	4.8
<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>
11/28/17	100.0	39.6	0.0	0.0	52.2	100.0	23.7	52.8	43.2
11/21/17	97.7	45.0	14.0	0.1	40.0	85.2	47.5	100.0	51.1

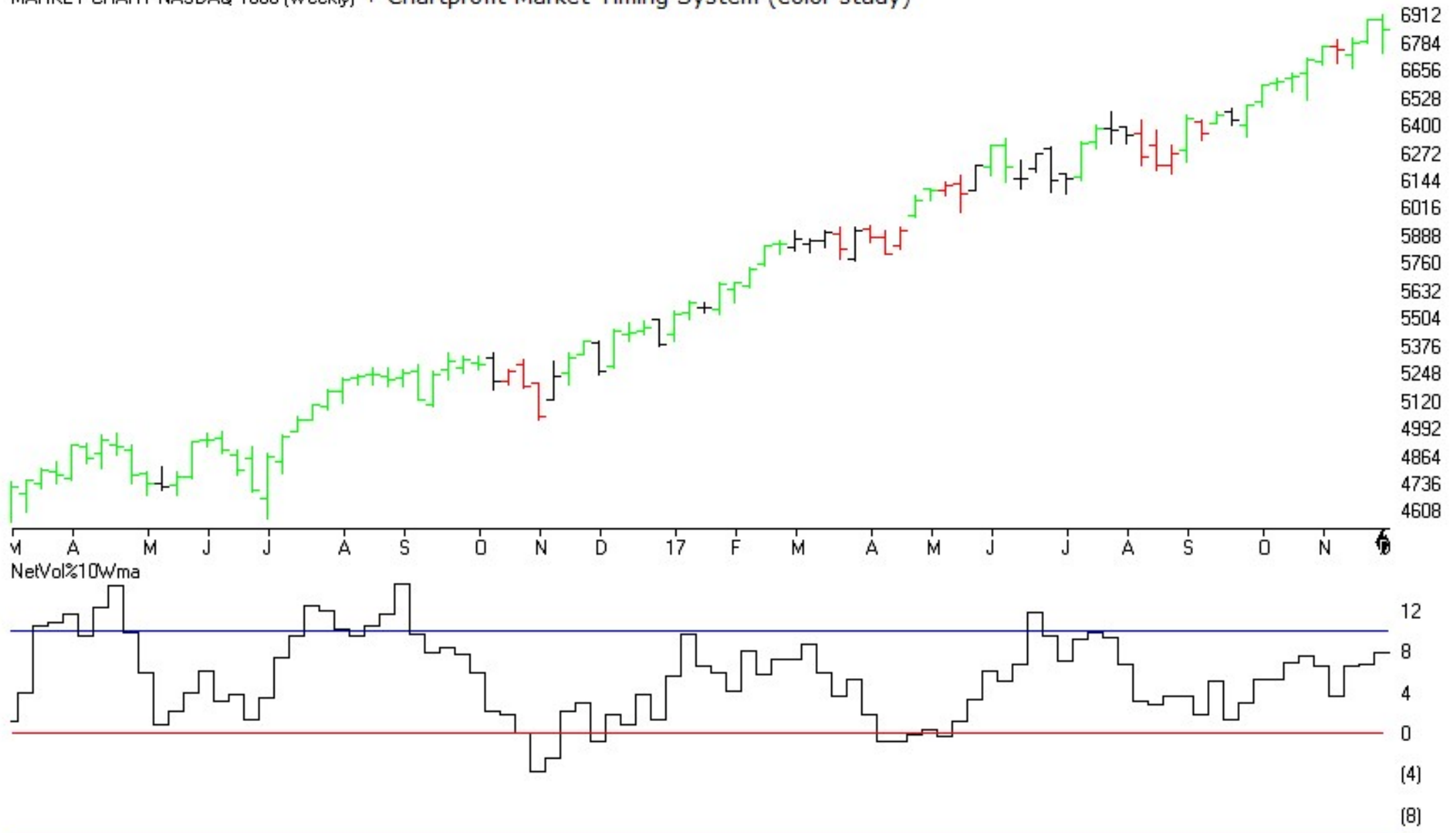
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



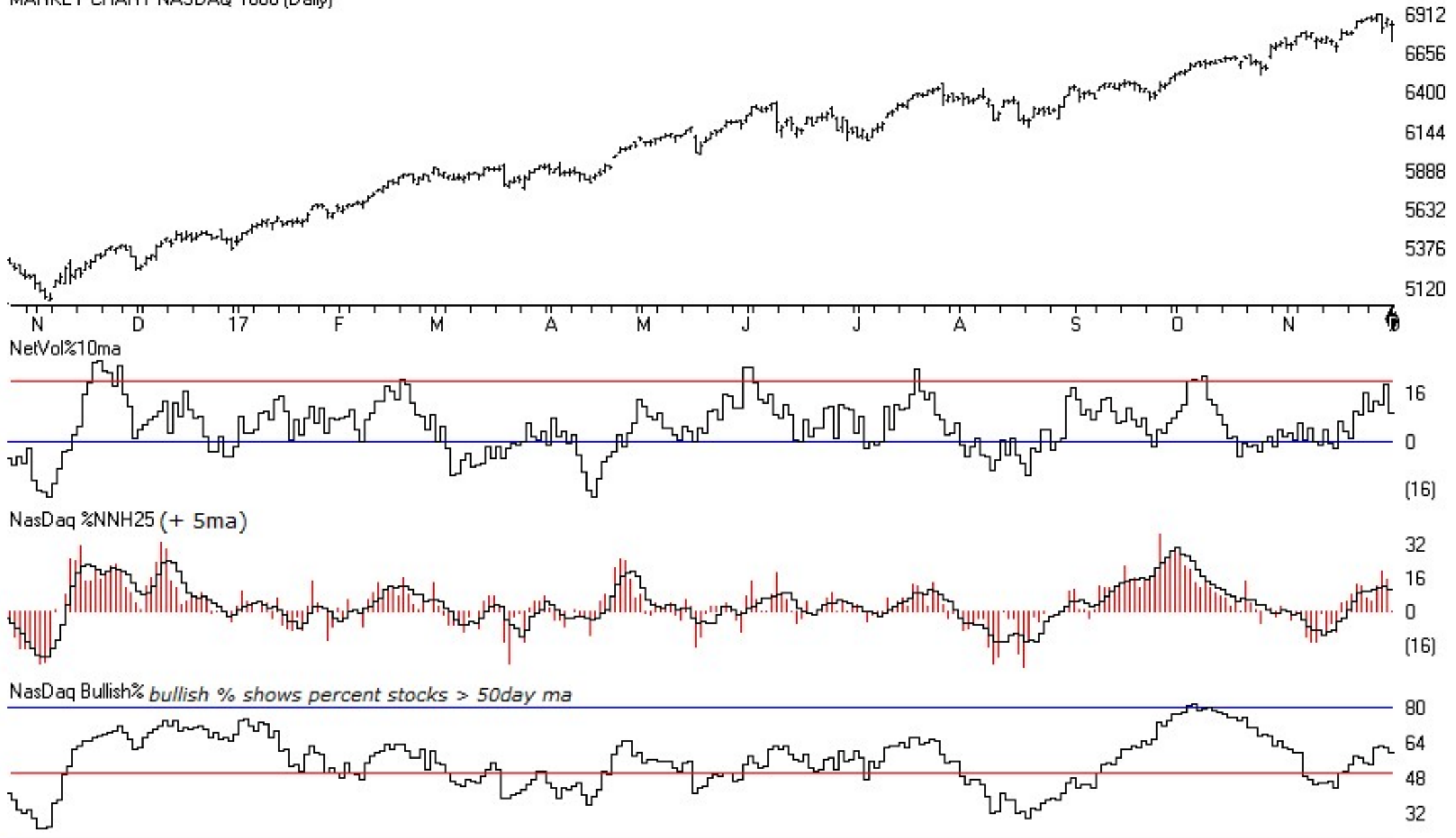
MARKET CHART NYSE (Daily)



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



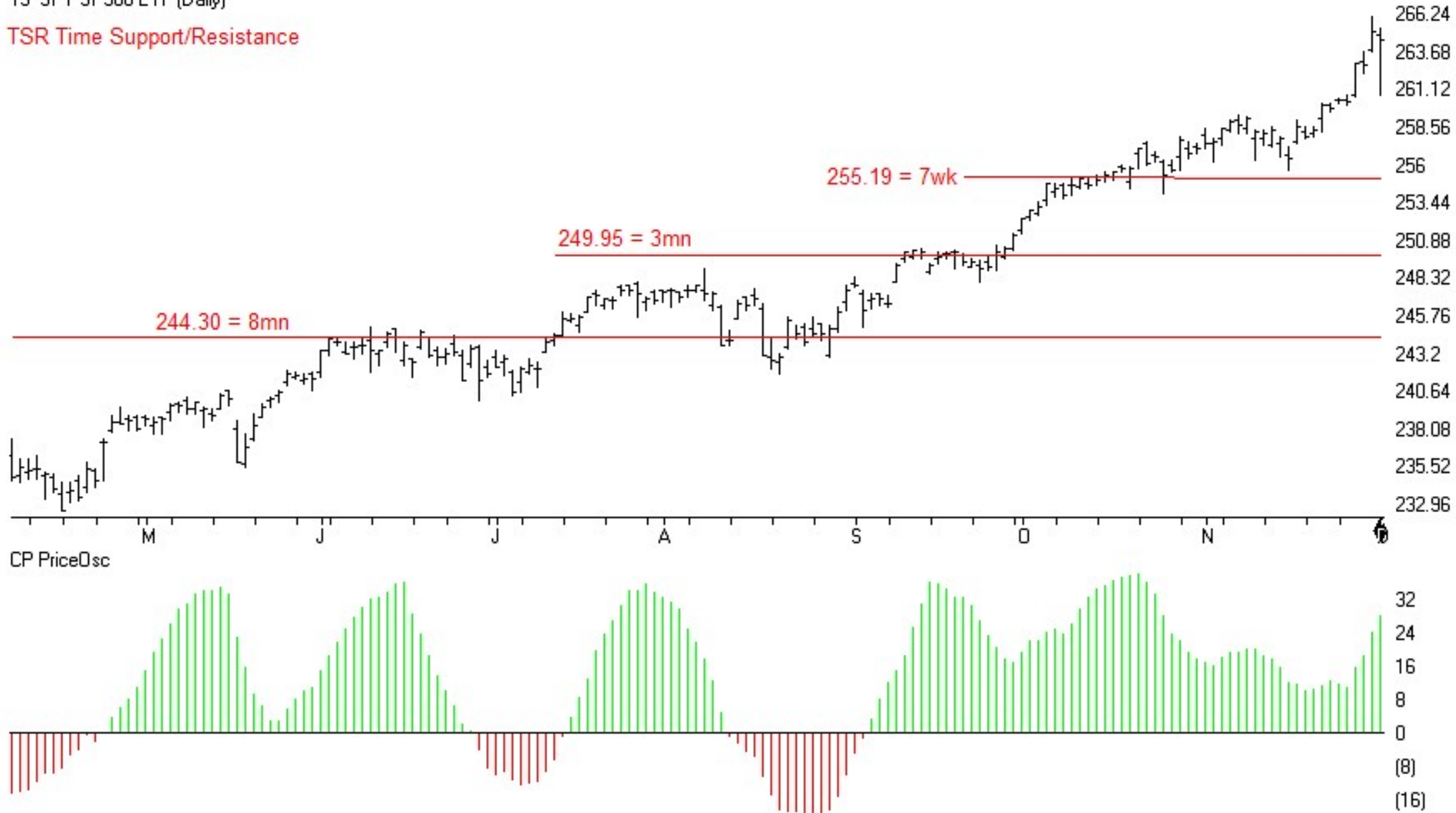
MARKET CHART NASDAQ 1800 (Daily)





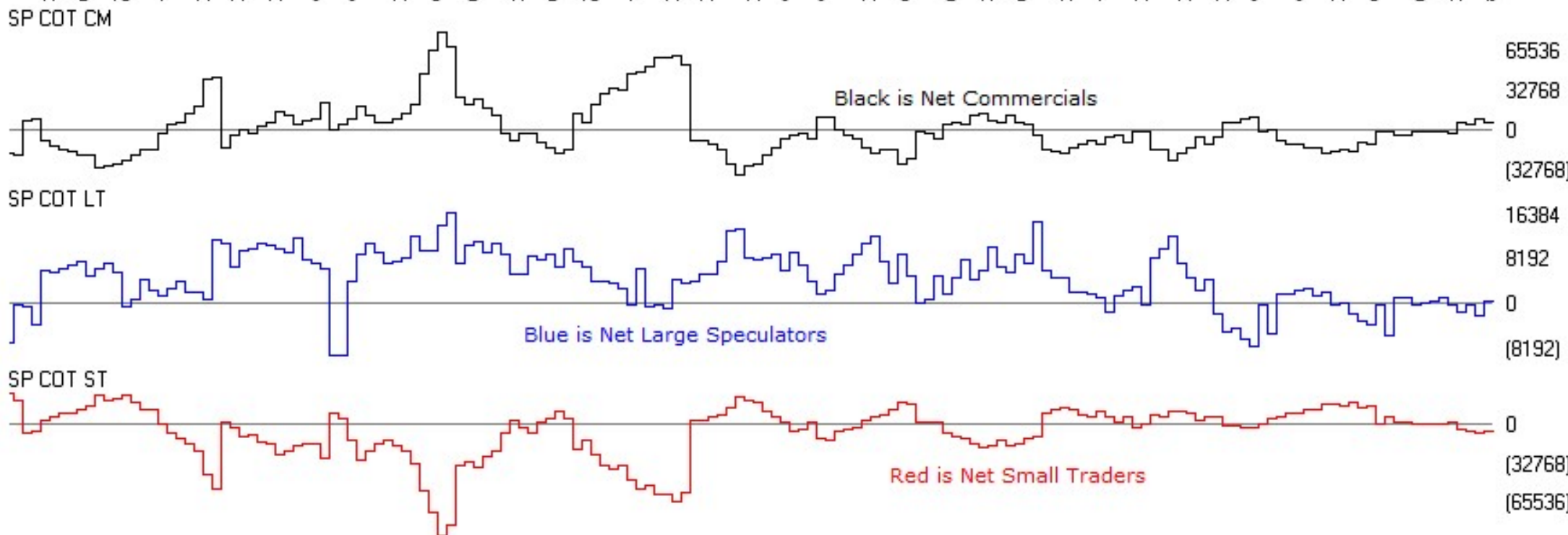
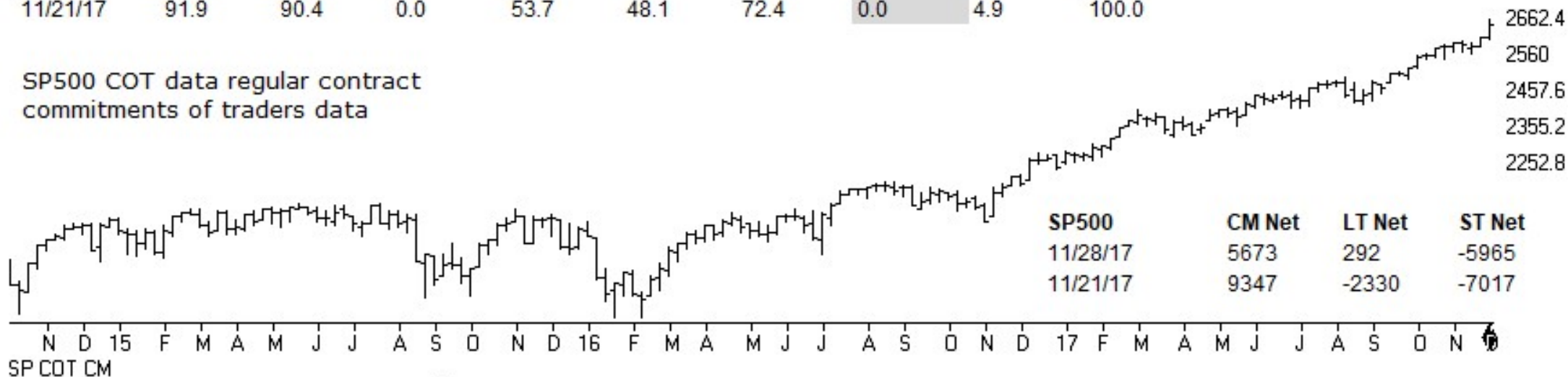
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



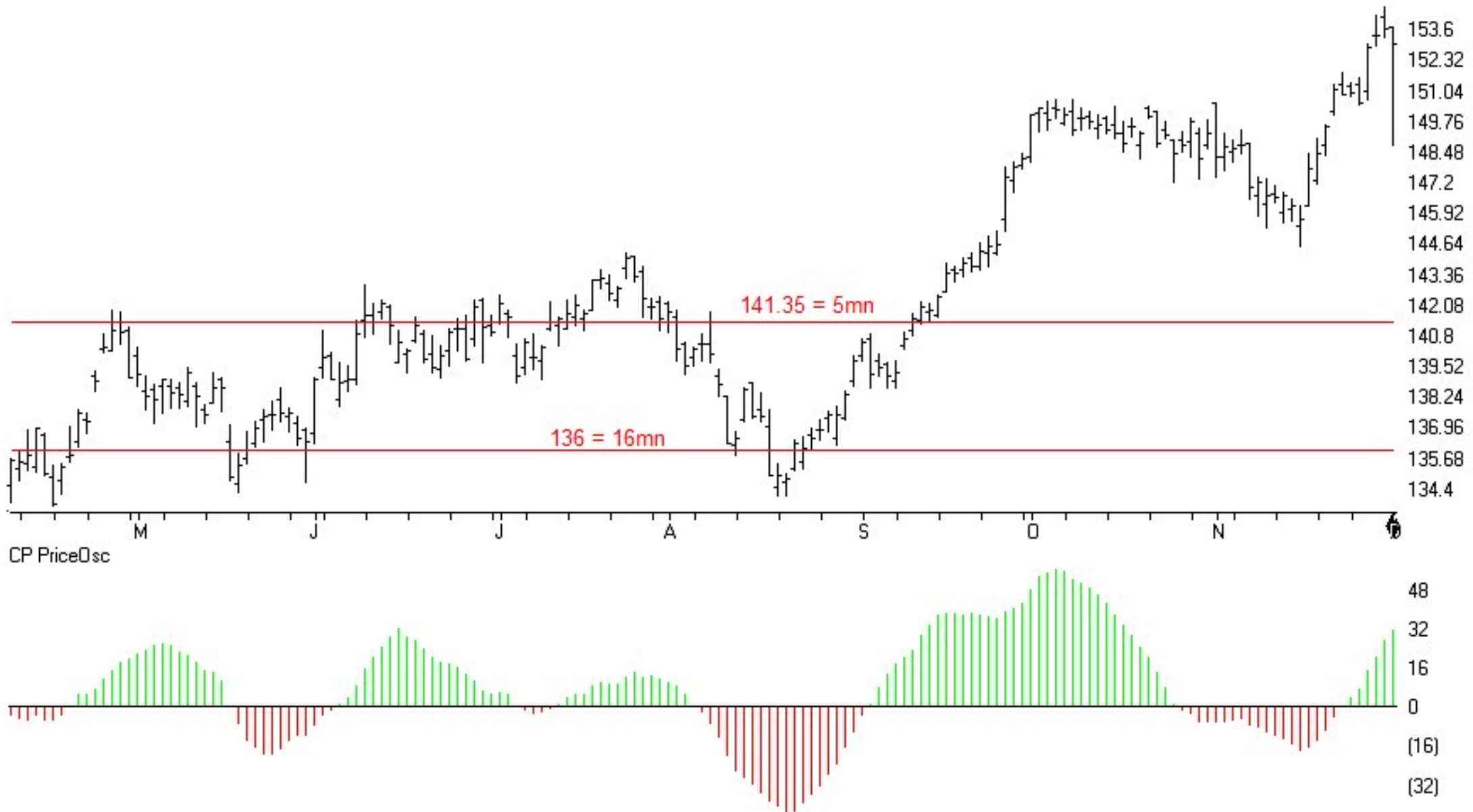
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/28/17	80.2	76.6	6.9	76.6	78.7	68.5	3.9	6.4	90.4
11/21/17	91.9	90.4	0.0	53.7	48.1	72.4	0.0	4.9	100.0

SP500 COT data regular contract commitments of traders data



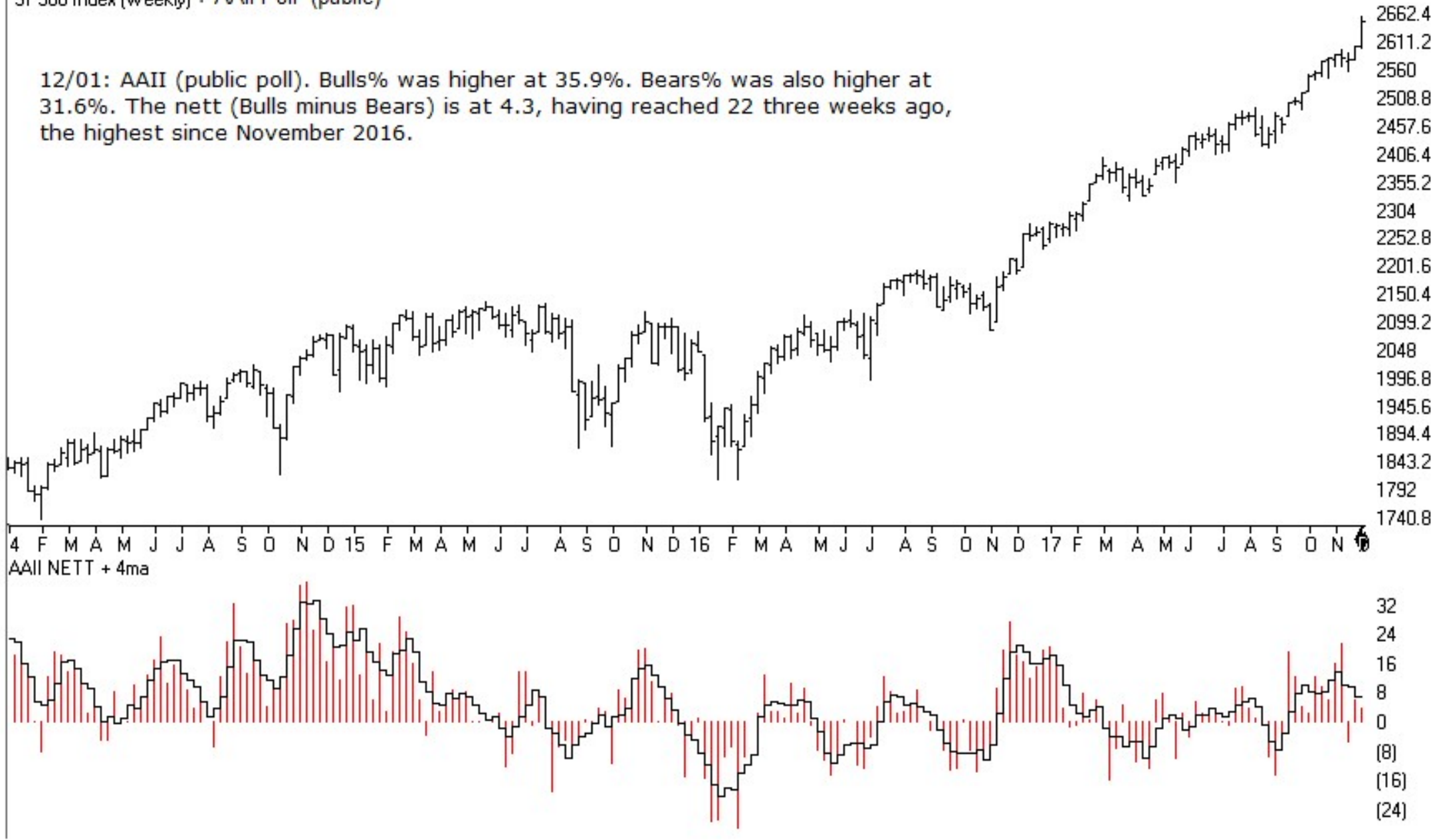
## TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



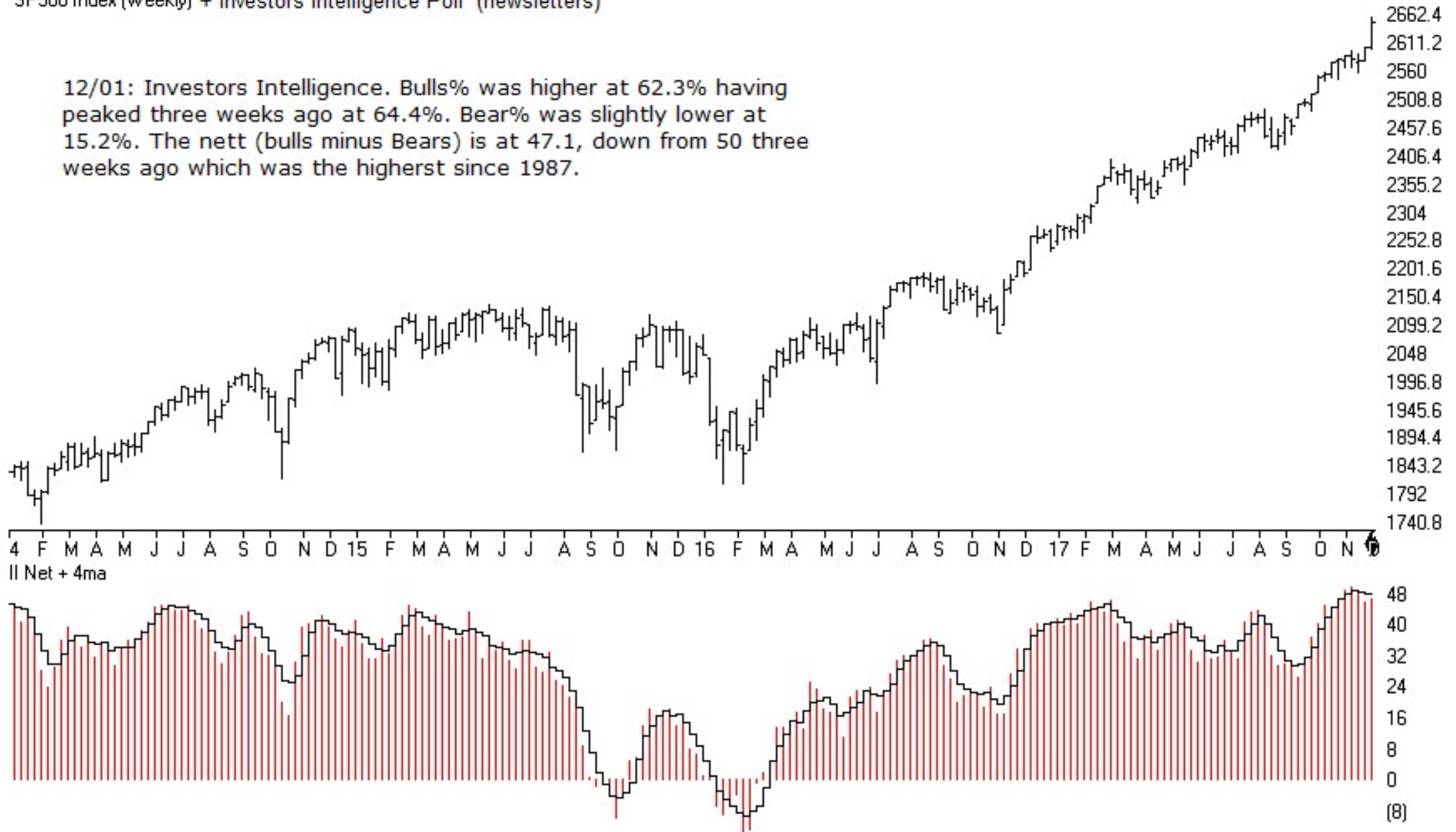
SP500 Index (Weekly) + AII Poll (public)

12/01: AII (public poll). Bulls% was higher at 35.9%. Bears% was also higher at 31.6%. The nett (Bulls minus Bears) is at 4.3, having reached 22 three weeks ago, the highest since November 2016.



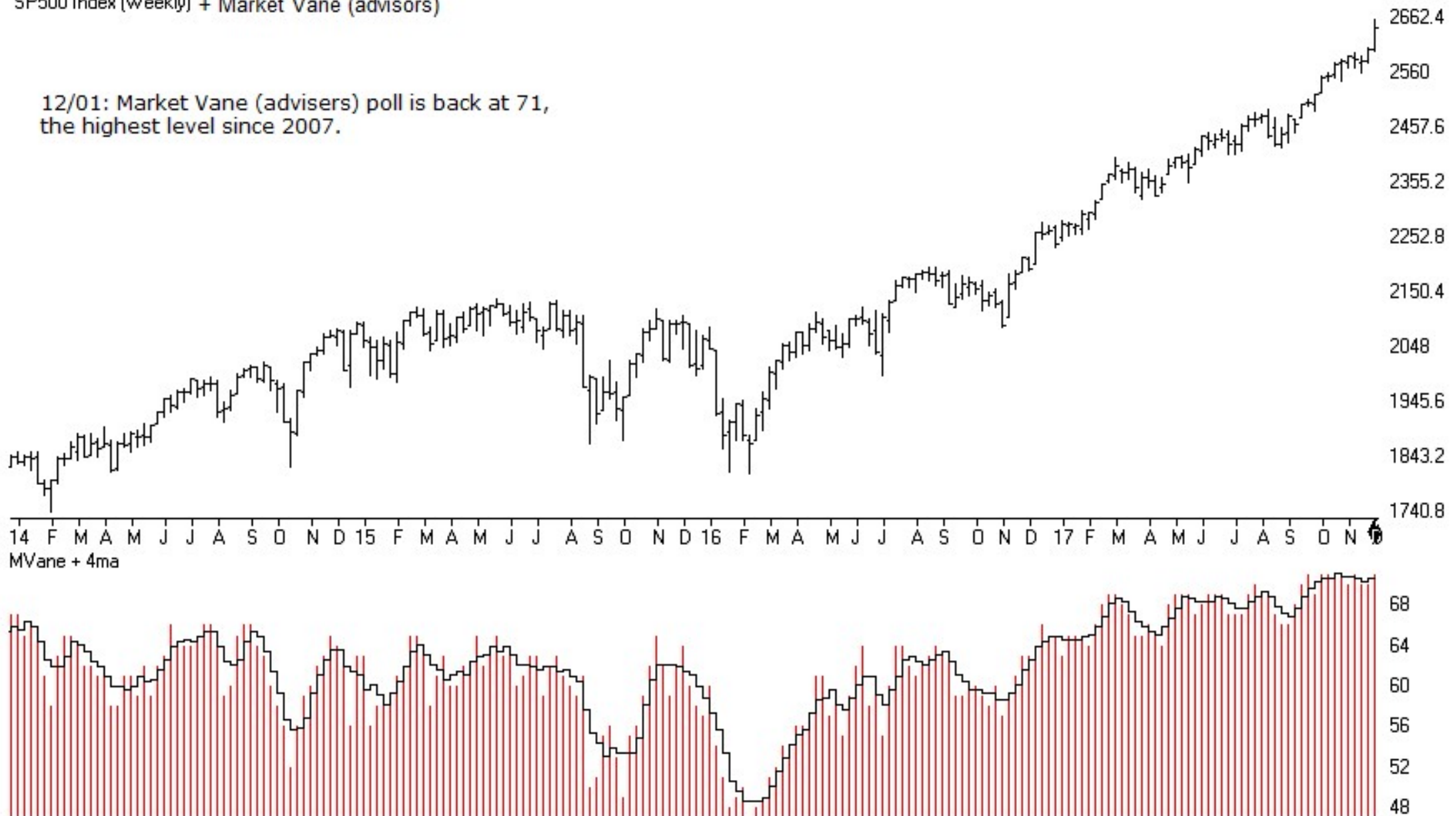
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

12/01: Investors Intelligence. Bulls% was higher at 62.3% having peaked three weeks ago at 64.4%. Bear% was slightly lower at 15.2%. The nett (bulls minus Bears) is at 47.1, down from 50 three weeks ago which was the highest since 1987.



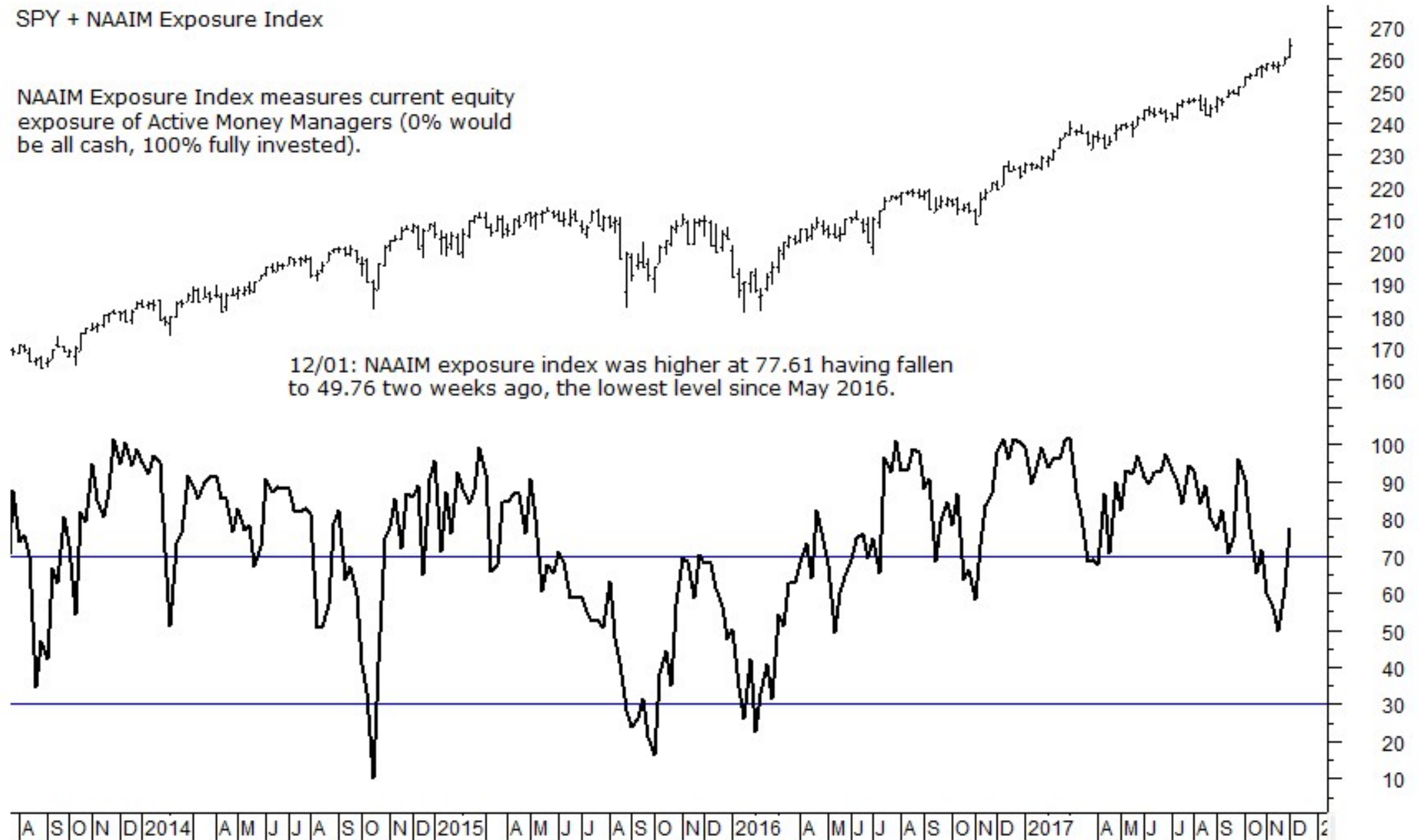
SP500 Index (Weekly) + Market Vane (advisors)

12/01: Market Vane (advisors) poll is back at 71, the highest level since 2007.



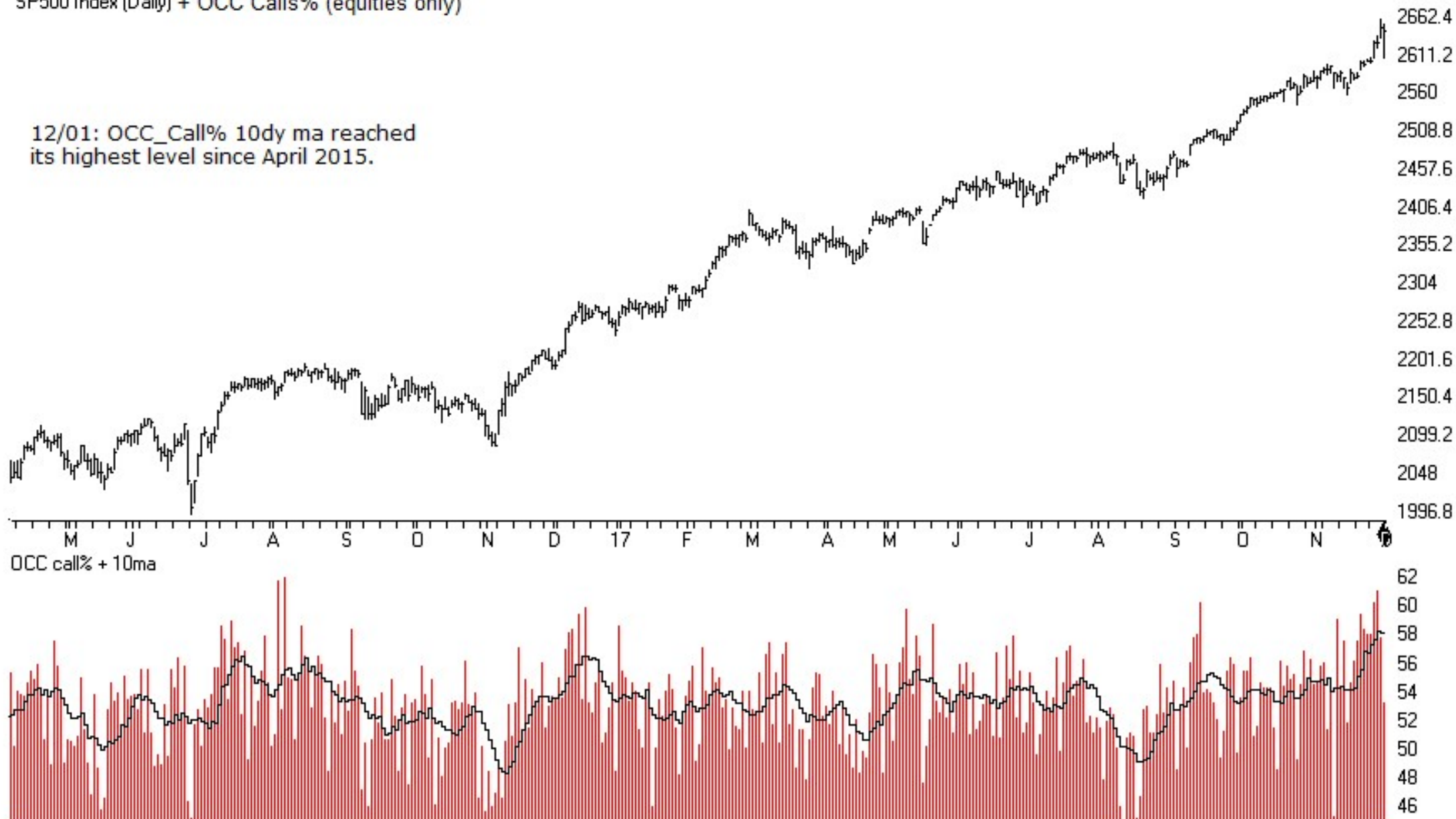
## SPY + NAAIM Exposure Index

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



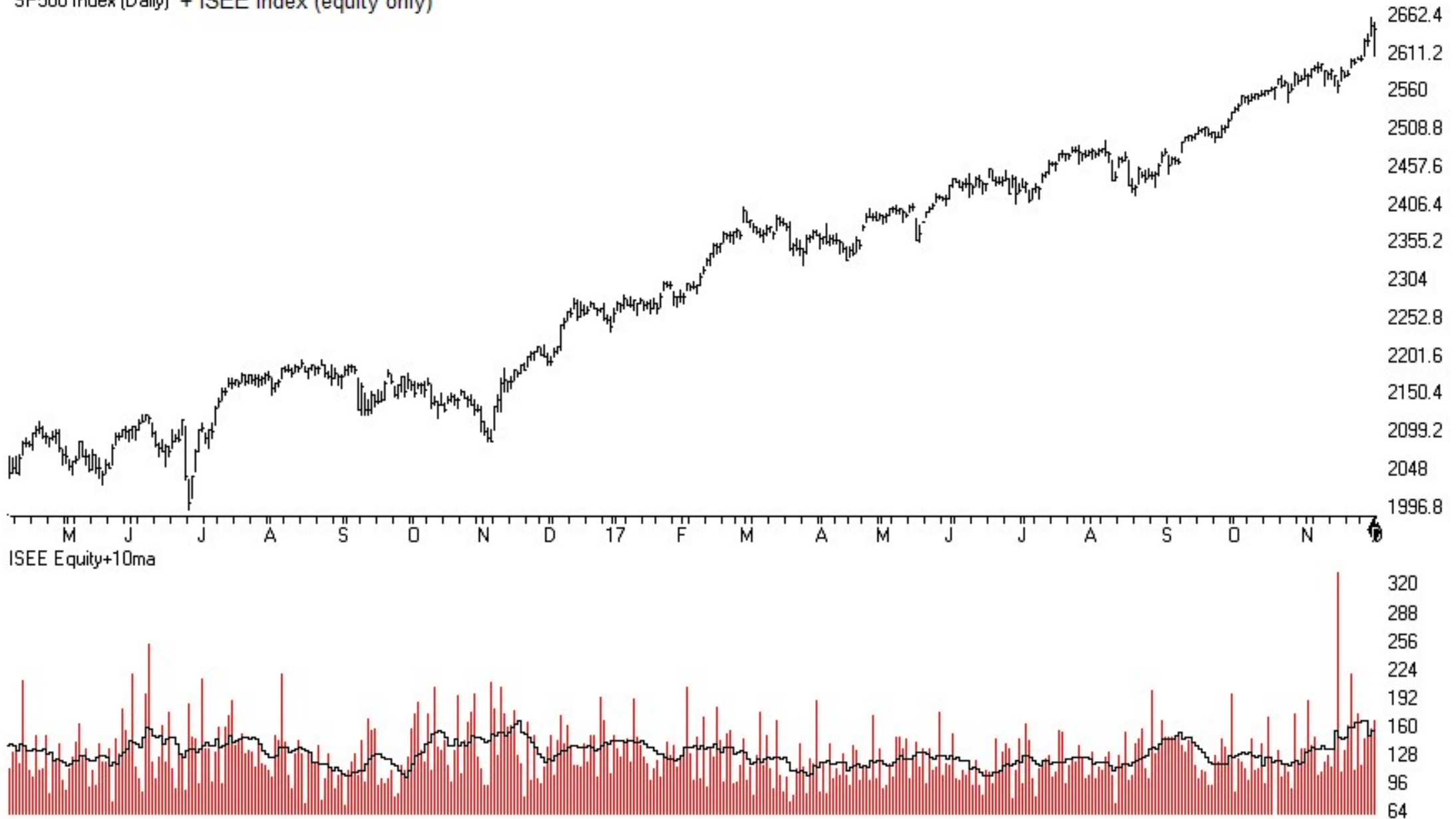
SP500 Index (Daily) + OCC Calls% (equities only)

12/01: OCC\_Call% 10dy ma reached its highest level since April 2015.



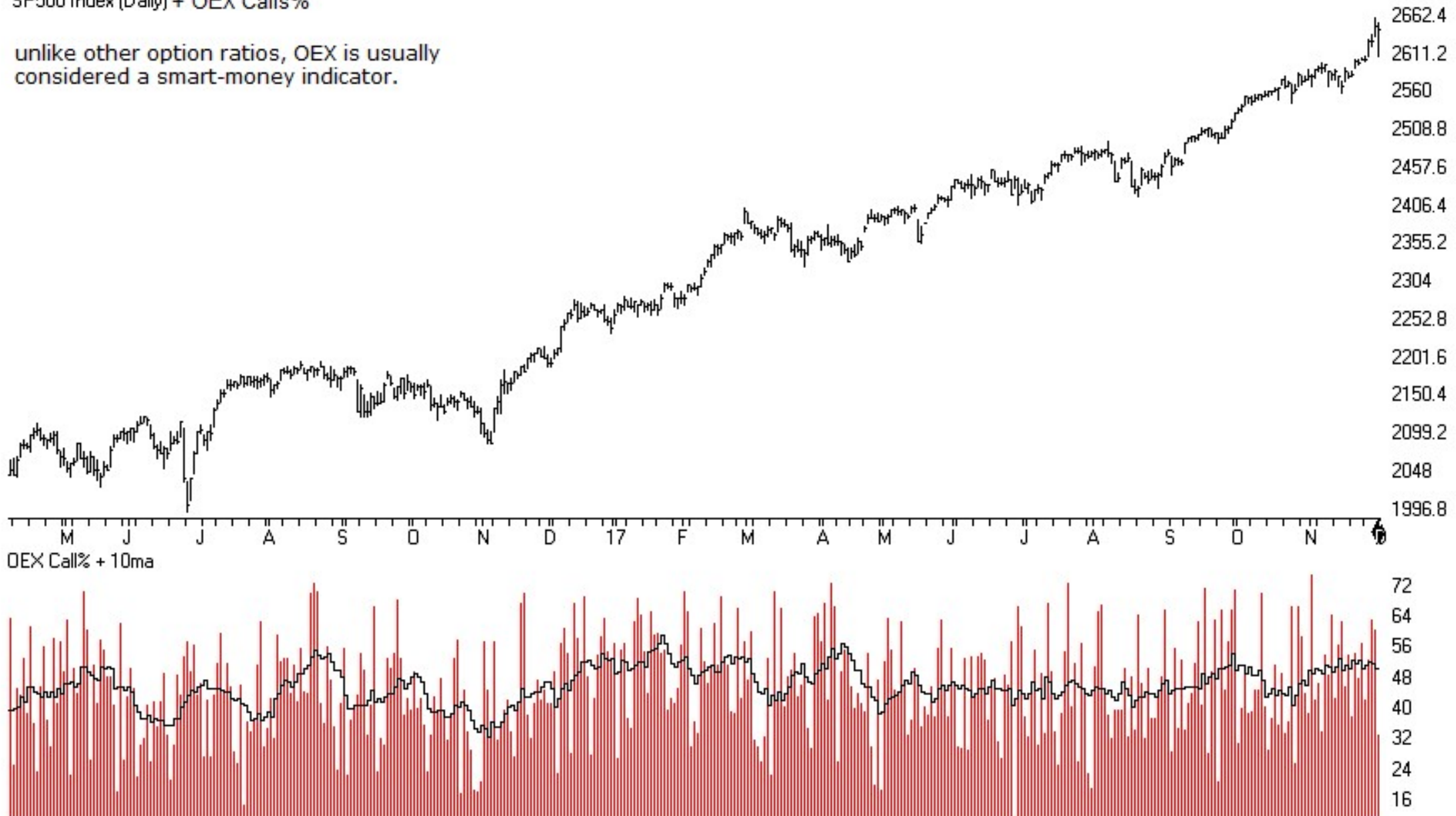


SP500 Index (Daily) + ISEE Index (equity only)

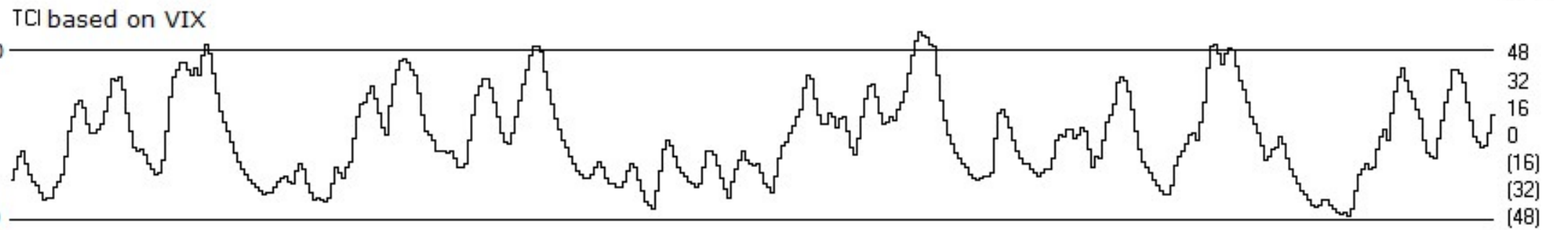
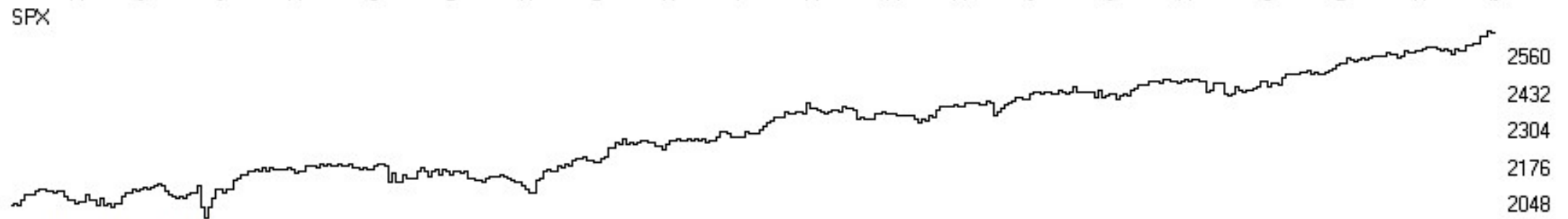
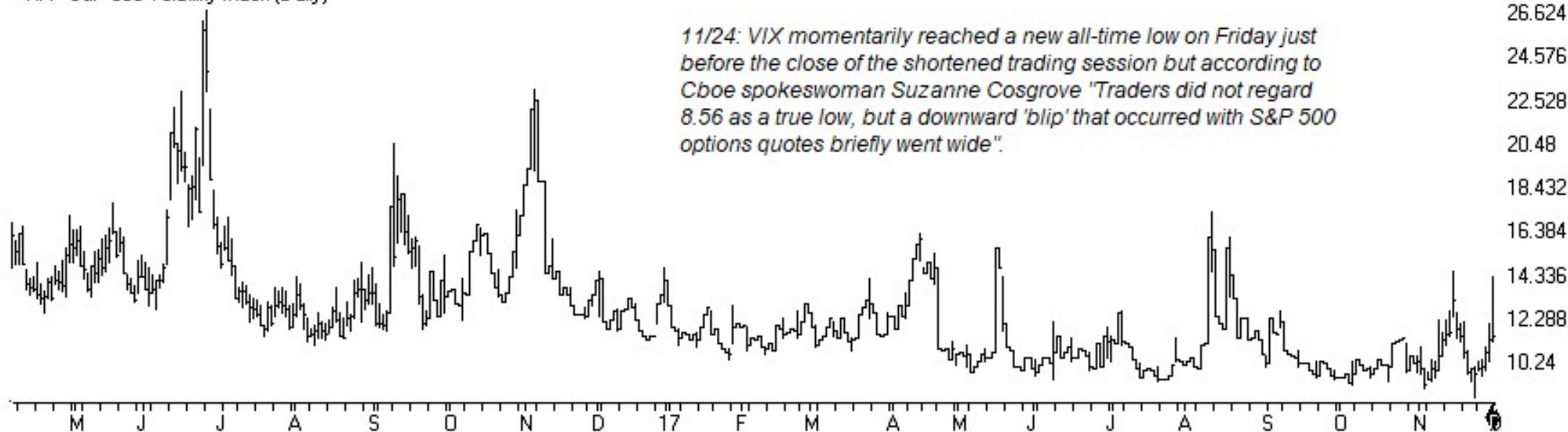


SP500 Index (Daily) + OEX Calls%

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

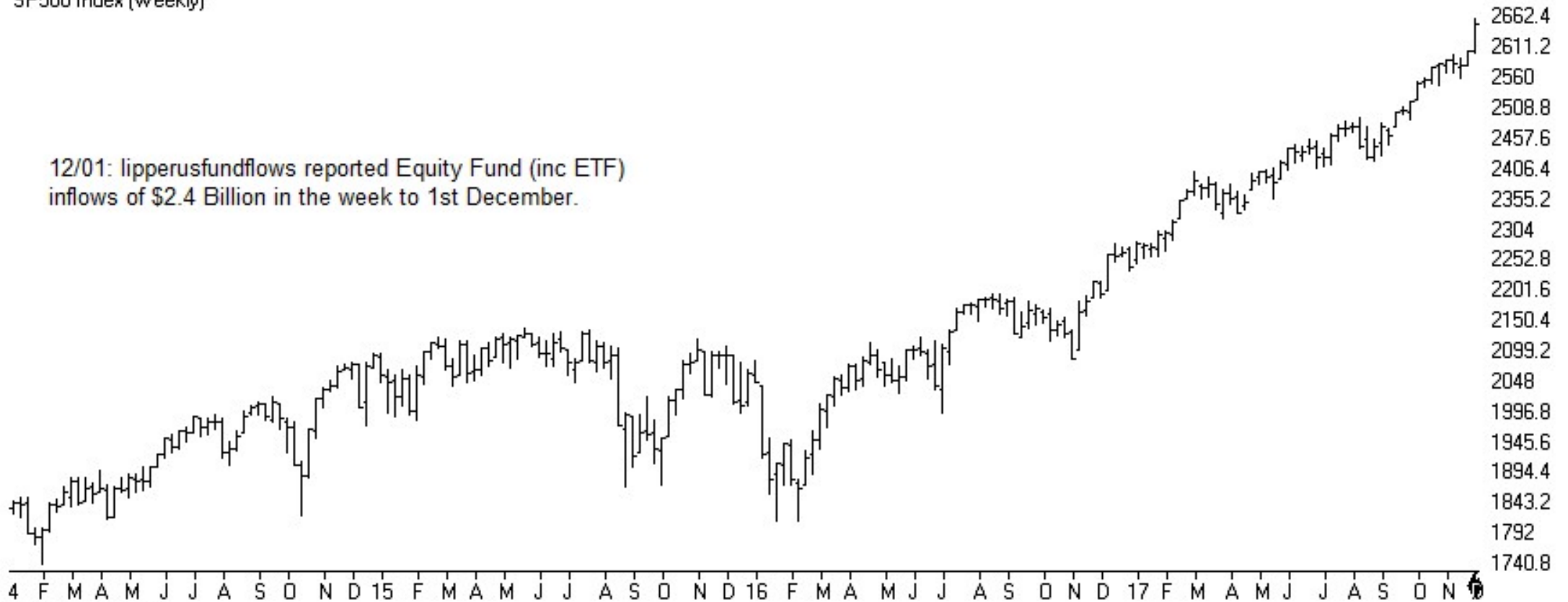


VIX - S&P 500 Volatility Index (Daily)

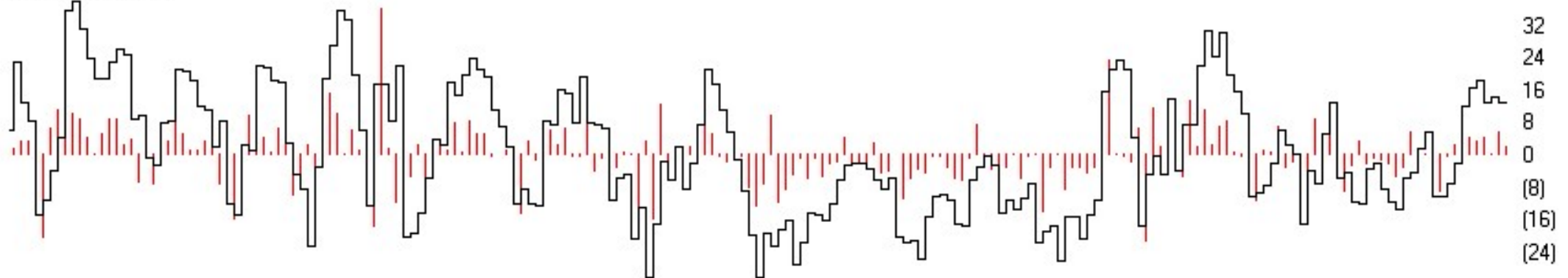


SP500 Index (Weekly)

12/01: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2.4 Billion in the week to 1st December.



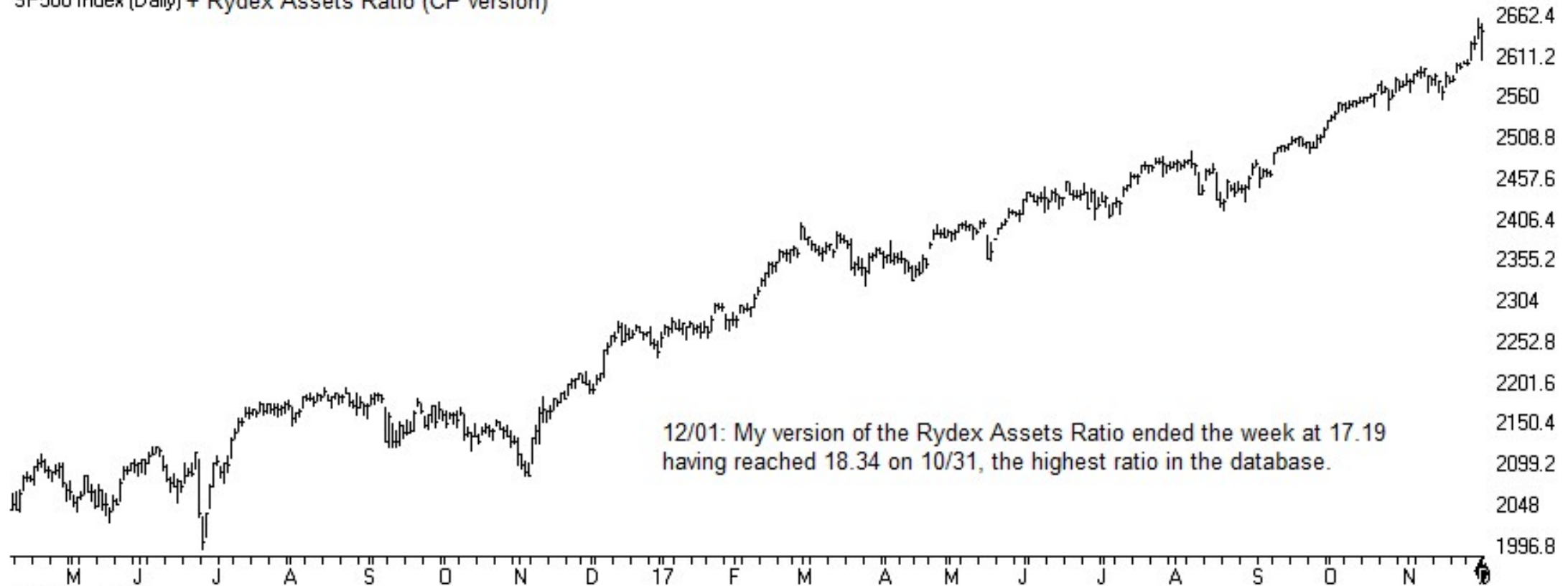
Lipper Fd+4wkSum



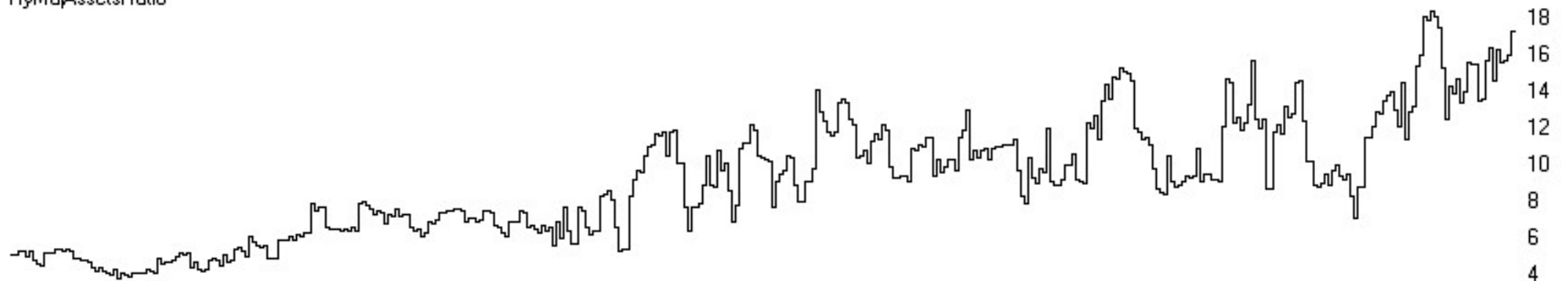
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

# Sentiment

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



RyMajAssetsRatio



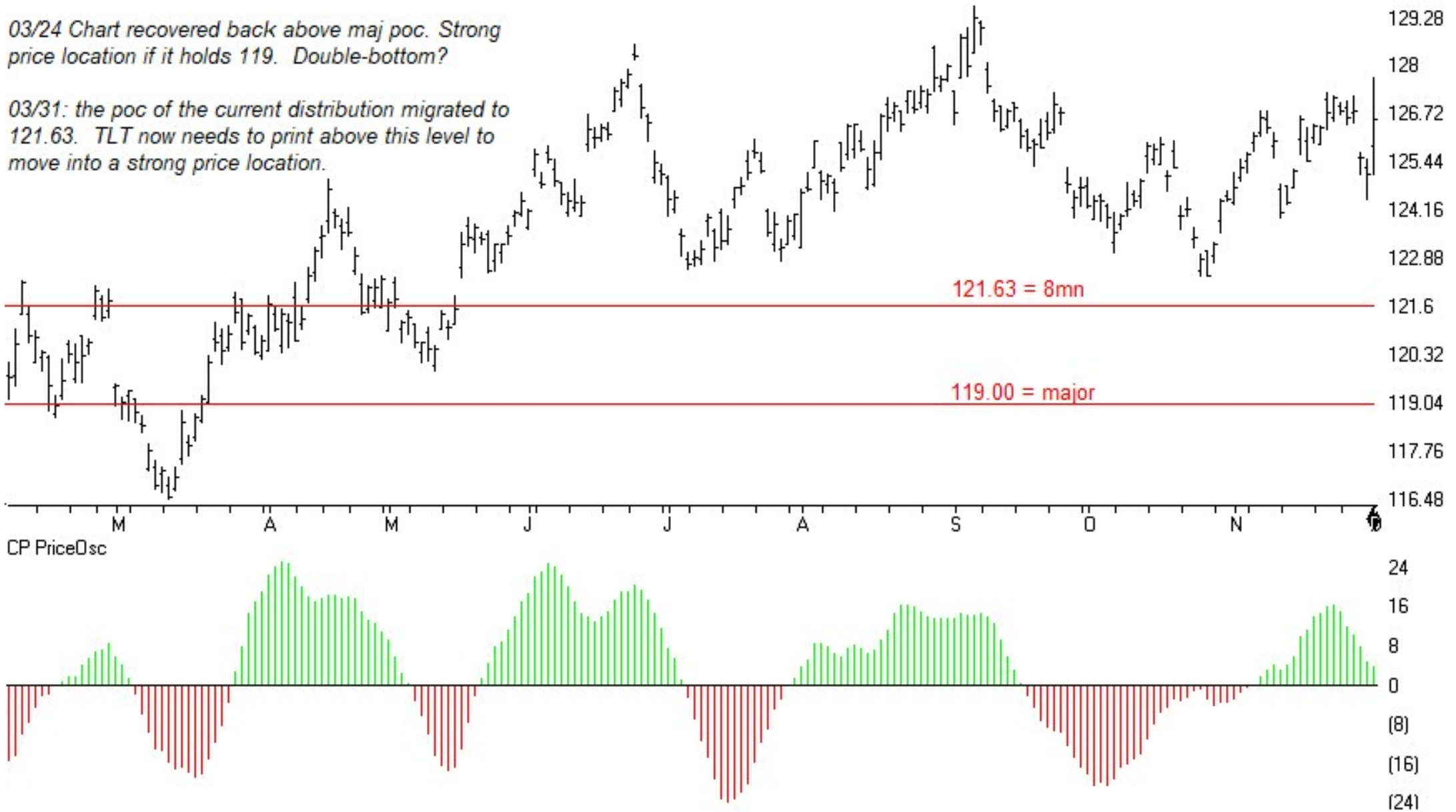
Rydex Assets Ratio (CP version)

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.

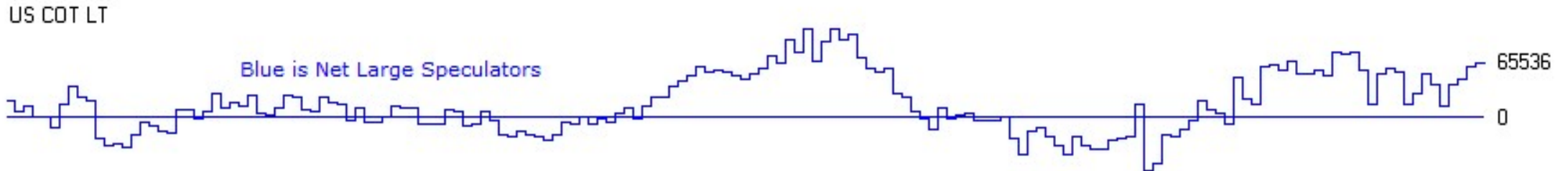


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/28/17	15.9	42.9	80.9	80.1	14.2	0.0	66.0	72.0	45.5
11/21/17	21.0	56.3	87.8	73.5	12.7	0.0	65.2	37.1	0.0

Lehman 20+ Year T Bond ETF  
(Weekly)

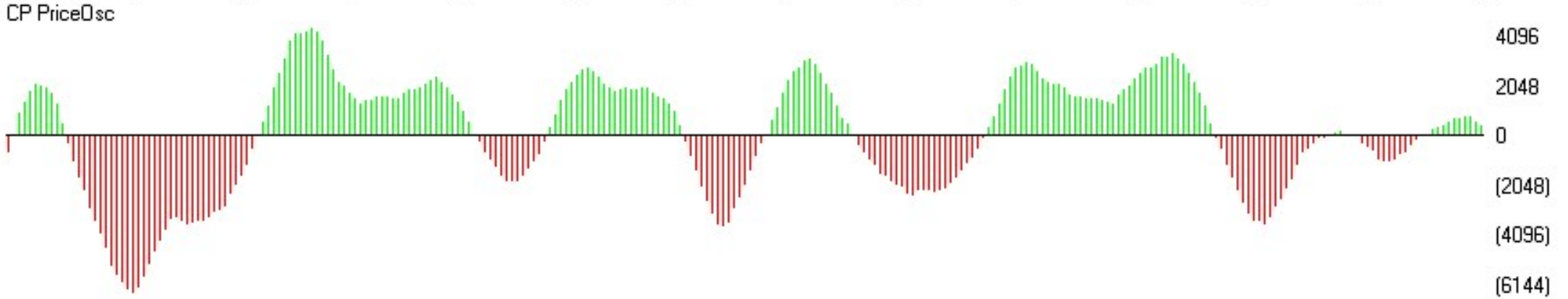
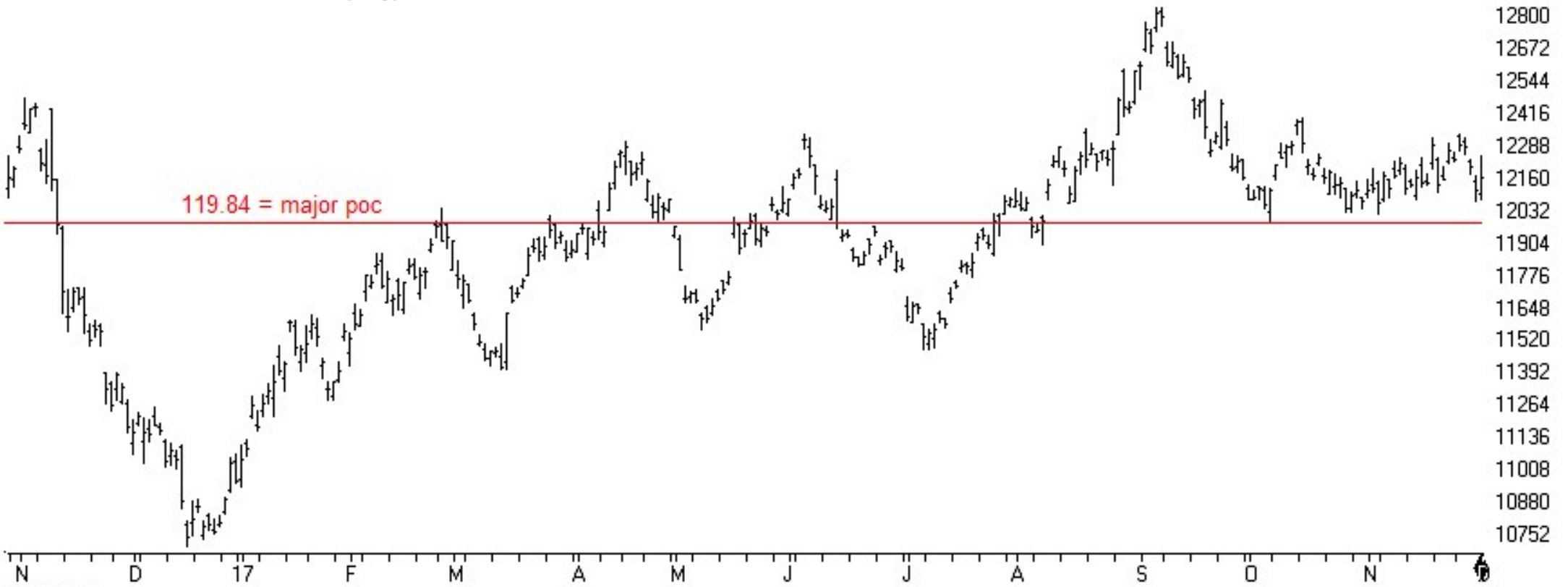


T-Bonds	CM Net	LT Net	ST Net
11/28/17	-71202	63968	7234
11/21/17	-66574	59705	6869



TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)

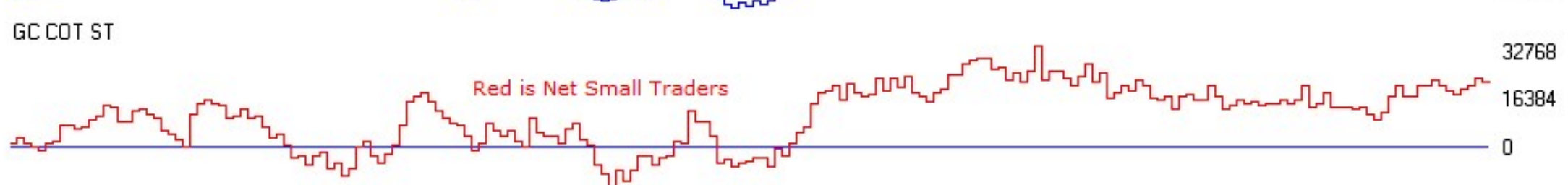
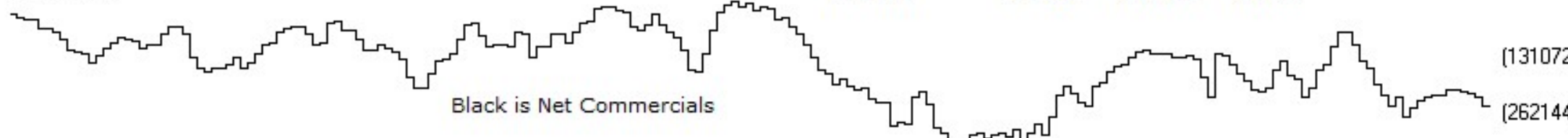




GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/28/17	12.9	18	100	84.4	66.4	0	92.3	53.8	5.4
11/21/17	23.7	20.7	86.1	72.8	35.3	0	100	52.9	5.4

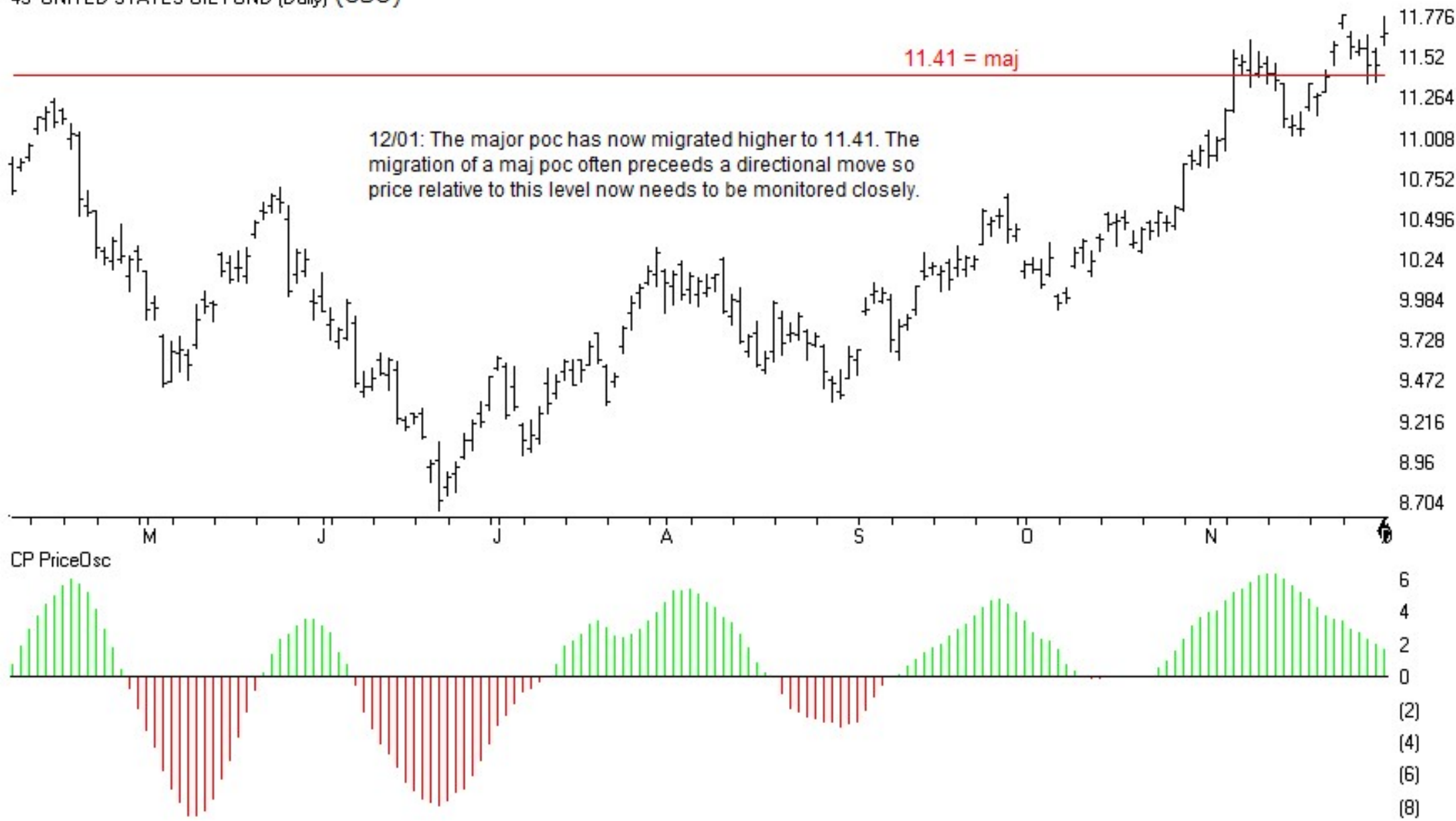


GOLD	CM Net	LT Net	ST Net
11/28/17	-246541	224417	22124
11/21/17	-225056	201827	23229

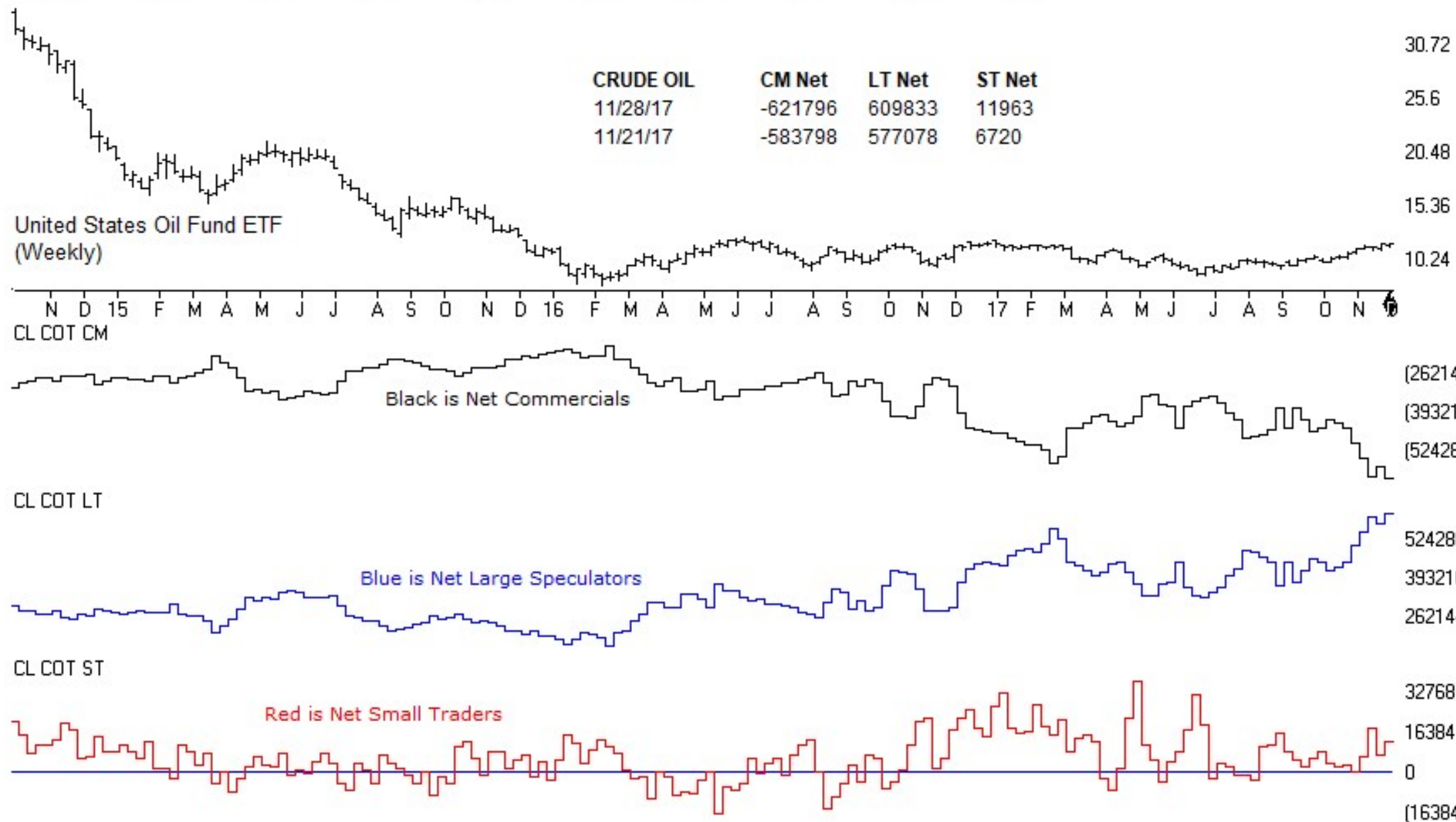


### TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

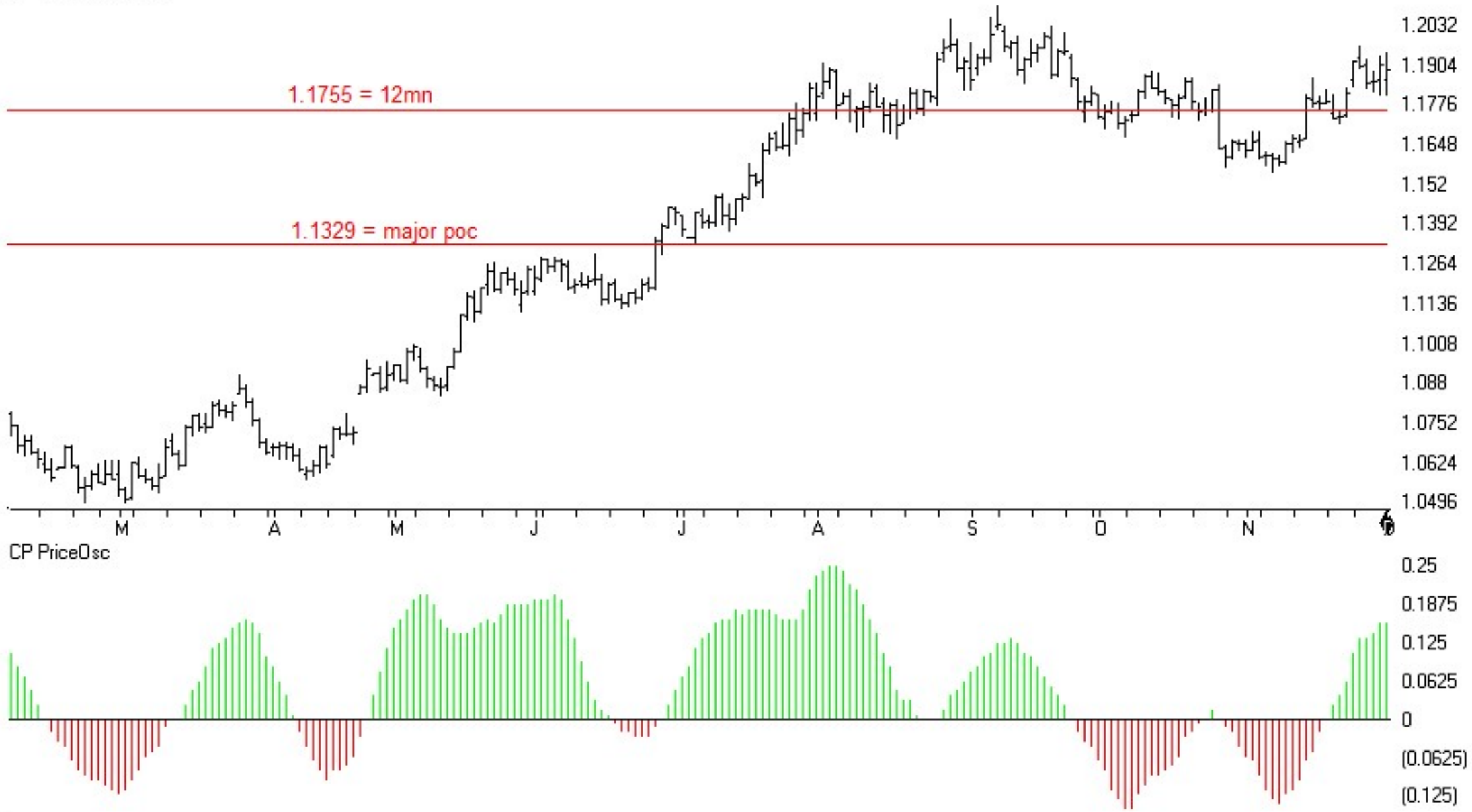


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/28/17	0.0	0.0	72.8	100.0	63.3	0.0	45.5	25.8	13.8
11/21/17	11.0	0.0	43.9	92.8	46.6	0.0	30.4	19.6	21.3



## TSR Time Support/Resistance

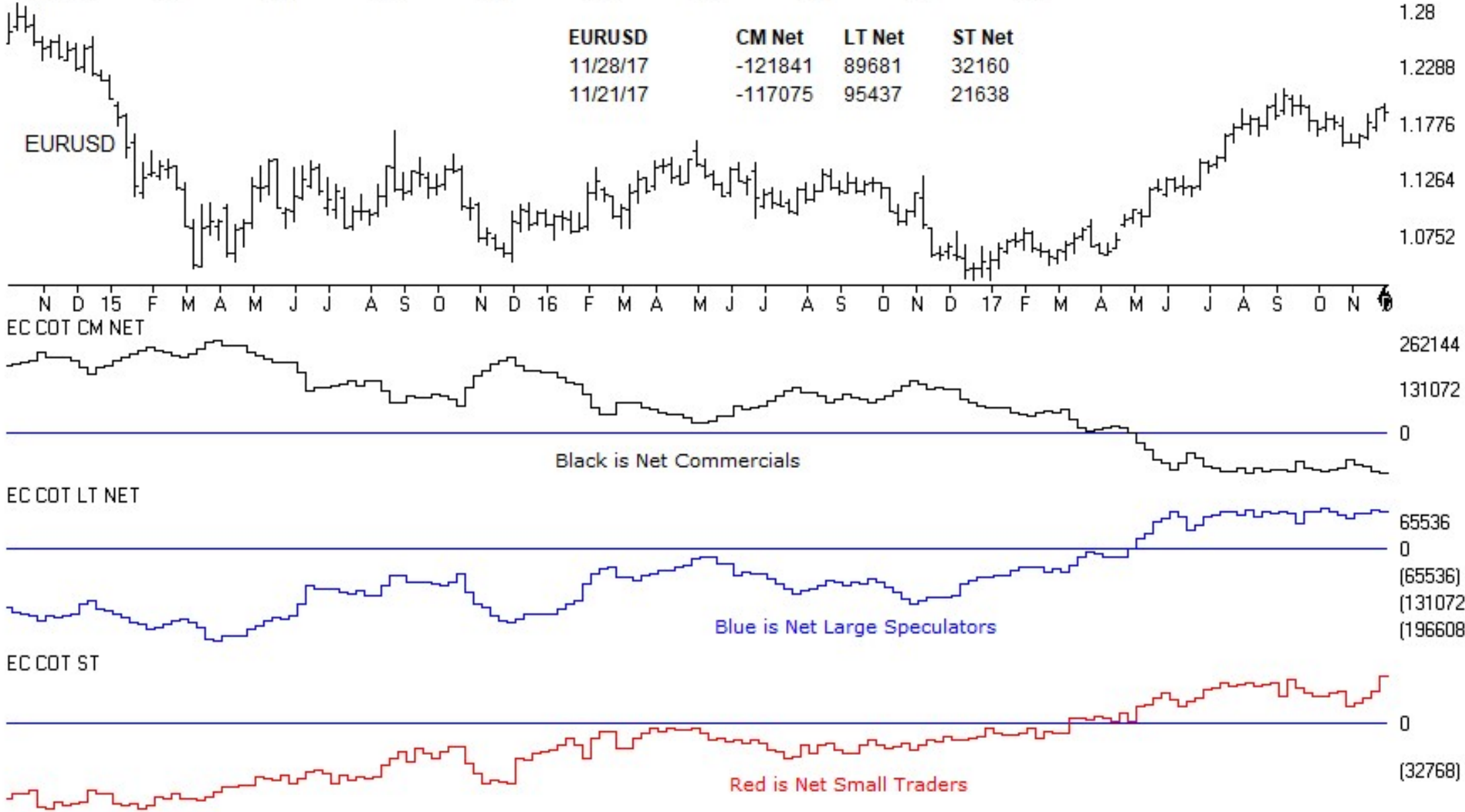
51 EURUSD (Daily)



CP PriceOsc

0.25  
0.1875  
0.125  
0.0625  
0  
(0.0625)  
(0.125)

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/28/17	0.0	41.3	93.8	84.2	66.2	37.3	100.0	16.2	0.0
11/21/17	7.6	36.5	94.1	95.0	73.1	25.4	55.9	3.0	4.8



EURUSD	CM Net	LT Net	ST Net
11/28/17	-121841	89681	32160
11/21/17	-117075	95437	21638

EURUSD

EC COT CM NET

EC COT LT NET

EC COT ST

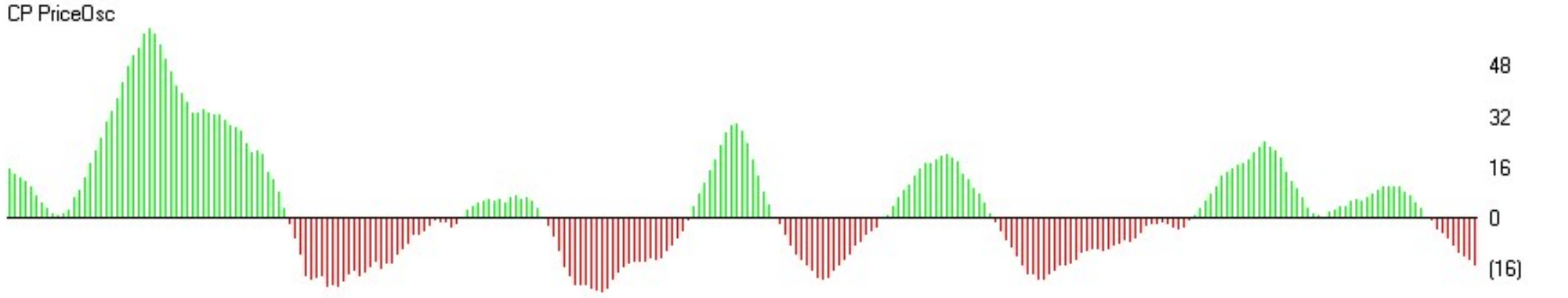
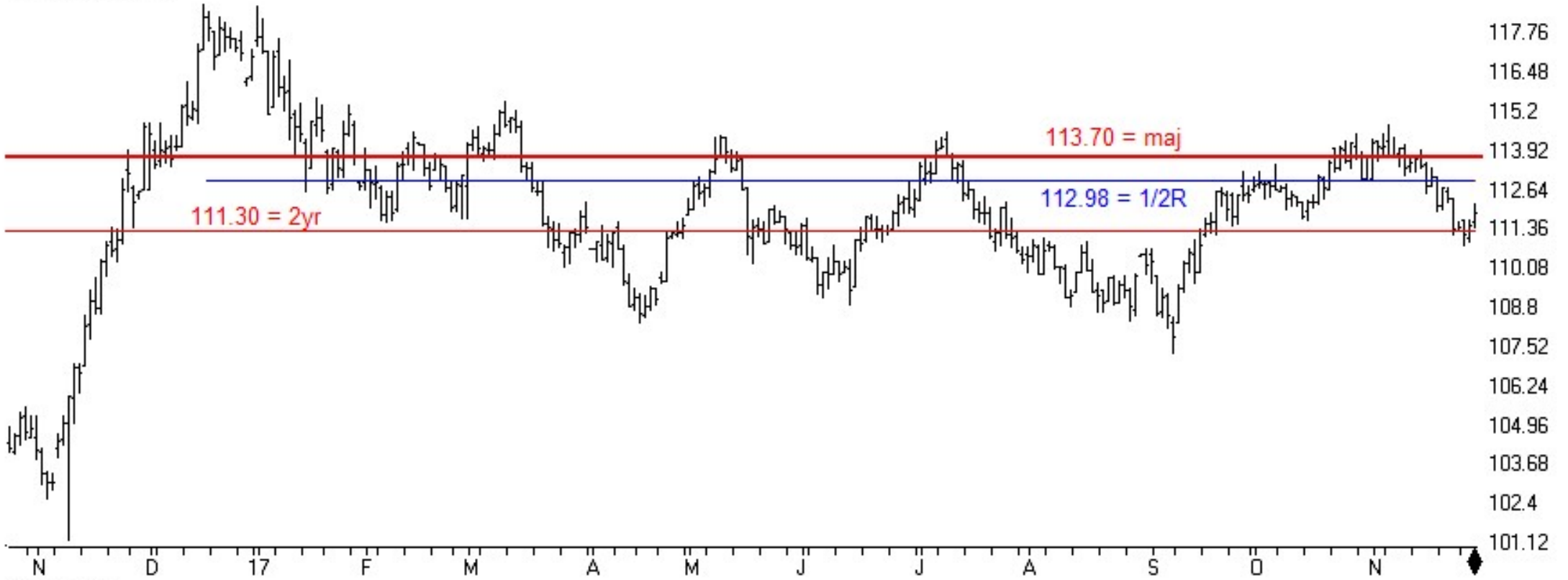
Black is Net Commercial

Blue is Net Large Speculators

Red is Net Small Traders



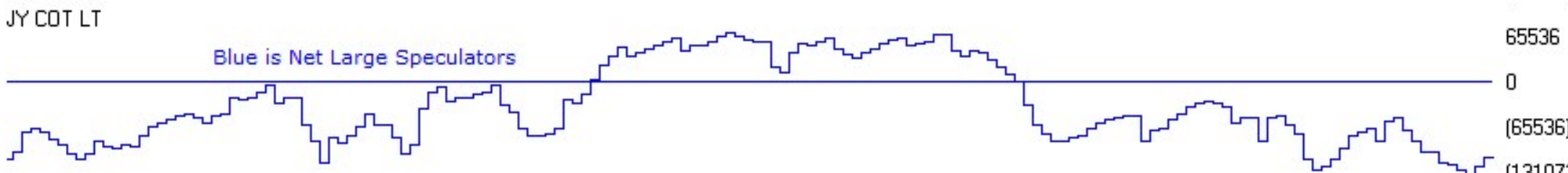
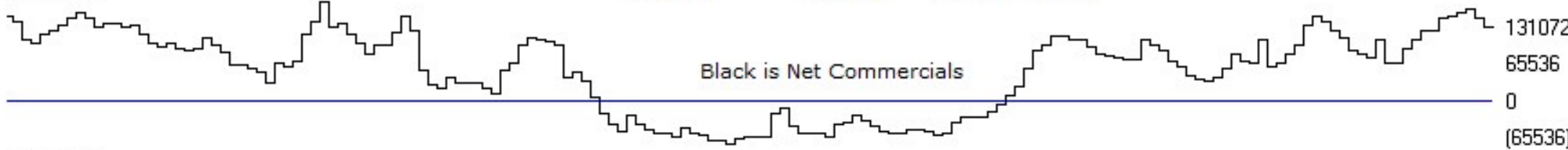
53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/28/17	69.3	72.0	14.6	29.5	36.7	83.5	39.5	29.4	34.5
11/21/17	85.0	75.7	5.3	15.6	42.8	93.2	24.0	8.7	30.4



JPYUSD	CM Net	LT Net	ST Net
11/28/17	130967	-110640	-20327
11/21/17	146781	-122602	-24179



# ChartProfit

<http://www.chartprofitwebcast.com>