

ChartProfit

Charts to Friday 20th October 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 10/20

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

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

10/20: AAll (public poll). Bulls% was lower this week at 37.9%. Bulls% reached 41.4% four weeks ago which was the highest since January. Bears% was higher at 27.9%. Bears% fell to 22% four weeks ago which was the lowest since April 2016.

10/20: Investors Intelligence. Bulls% was slightly lower at 60.0%. Down from 60.4% previous week, the highest since March. Bear% was almost unchanged at 15.2%. Previous week's 15.1% was the lowest since May 2015. The ratio of Bulls/Bears hit 4.0 a week ago - had not been this high since 2015.

10/20: Market Vane (advisers) poll was unchanged at 71, the highest level since 2007.

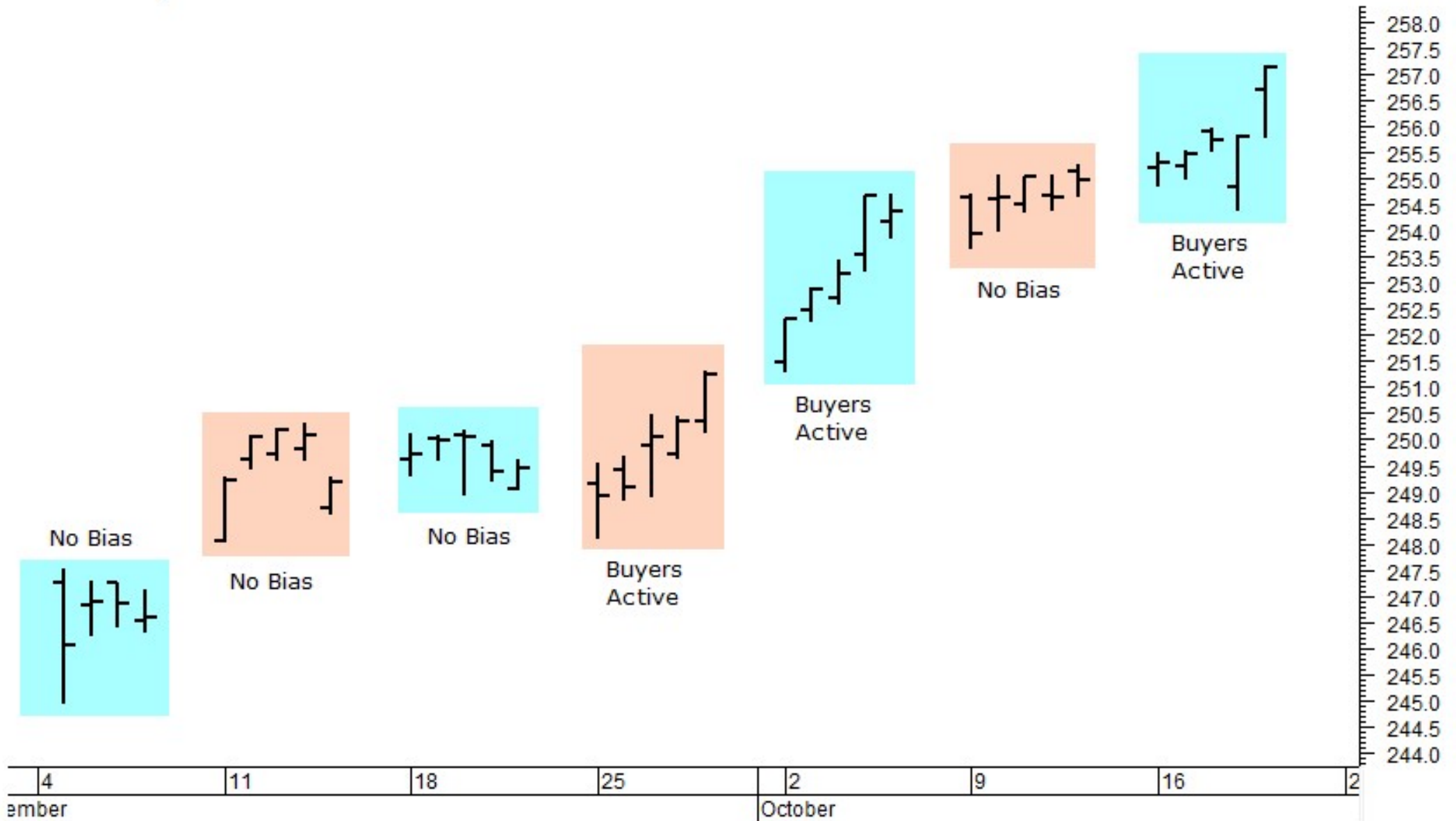
10/20: NAAIM exposure index was lower at 65.17.

Mutual Fund Flow:

10/20: My version of the Rydex Assets Ratio ended the week at 11.35. On 08/22 the ratio reached 15.64 which is the highest in the database.

10/20: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$5.4 Billion in the week to 18th October. In the data excluding ETF flows the last seventeen weeks have all registered a net outflow - this week's net outflow was -\$7 Billion.

SPY Weekly Structure

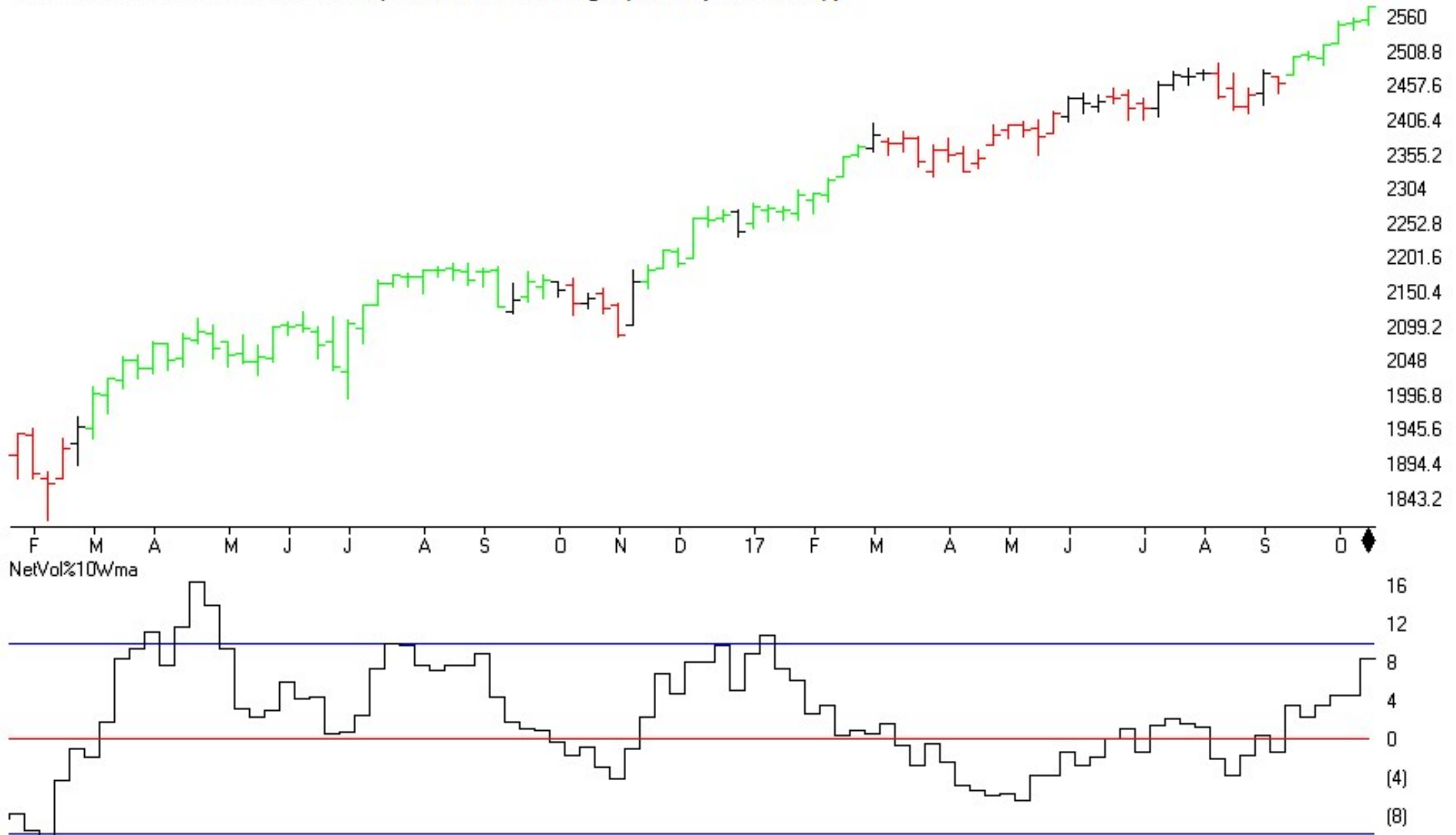


Commitments of Traders

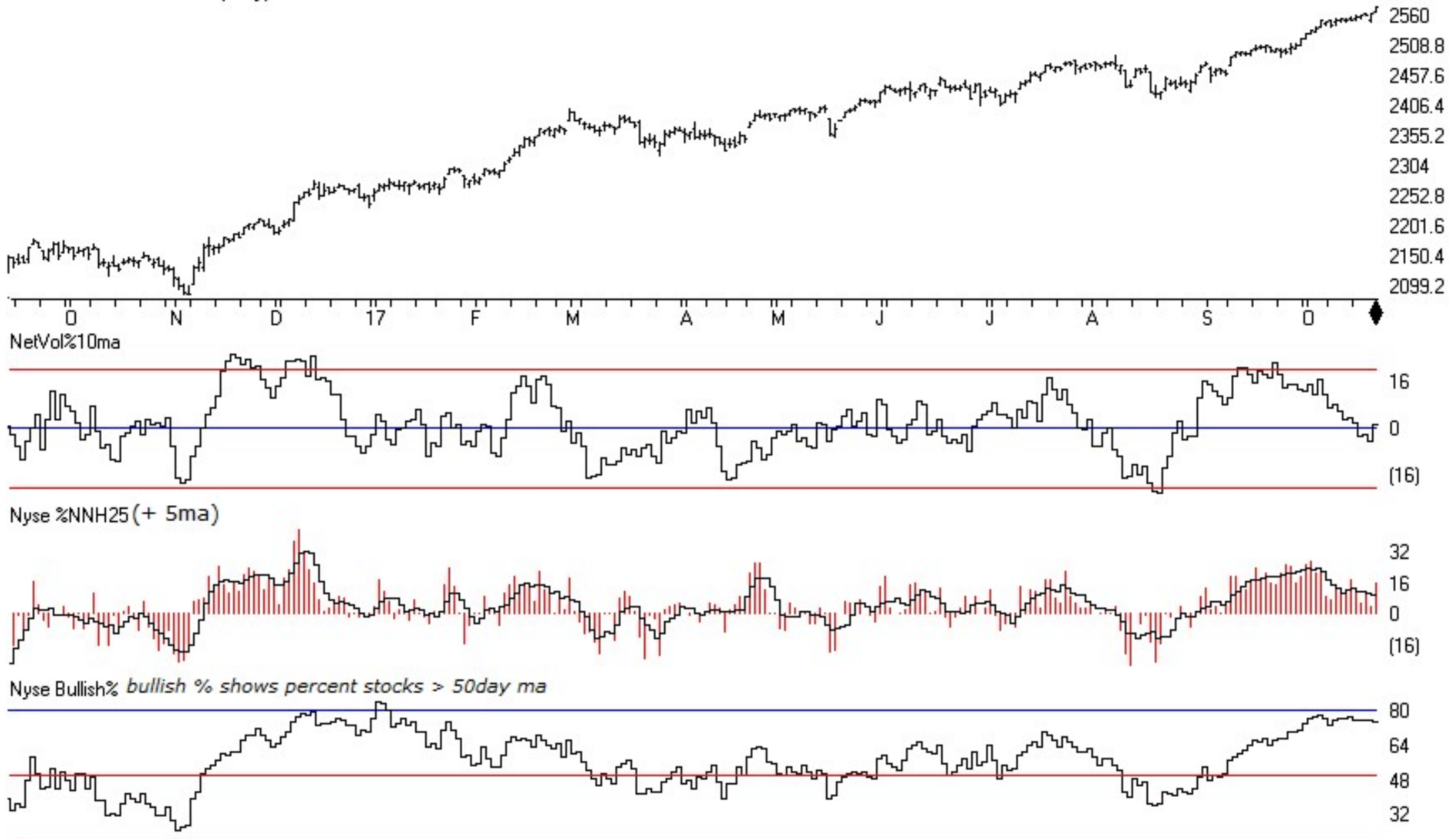
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/17/17	59.4	62.6	27.0	68.3	49.8	45.1	21.0	24.2	76.7
10/10/17	60.5	58.6	18.1	64.6	46.1	52.3	21.4	27.9	82.1
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/17/17	25.4	26.1	86.3	72.2	48.9	3.6	85.8	34.8	5.1
10/10/17	24.7	25.4	90.3	71.9	48.2	0	100	48.3	0
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/17/17	35.4	9.0	0.0	64.1	33.8	33.5	15.6	23.6	40.1
10/10/17	42.8	22.4	0.0	56.3	21.9	36.5	18.3	25.3	39.1
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/17/17	43.0	53.2	58.2	69.2	65.0	60.6	27.0	21.5	30.4
10/10/17	67.2	60.7	29.4	41.2	50.5	89.8	22.7	27.5	38.1
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/17/17	16.7	29.6	53.9	87.5	77.8	28.0	54.2	64.1	93.4
10/03/17	0.0	0.0	56.9	100.0	100.0	21.5	100.0	100.0	81.5
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/17/17	78.3	42.3	13.0	25.6	79.8	84.2	8.7	0.0	16.5
10/10/17	78.7	43.8	11.2	25.5	70.7	82.4	6.8	5.9	30.8
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/17/17	7.9	30.7	92.8	93.6	70.5	14.2	67.6	57.4	30.1
10/10/17	3.8	14.3	90.6	100.0	86.2	12.3	59.9	58.9	38.8
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/17/17	93.2	9.7	9.8	3.8	57.1	89.0	100.0	100.0	22.7
10/10/17	94.5	13.3	8.4	5.8	69.8	90.6	28.9	75.9	43.0

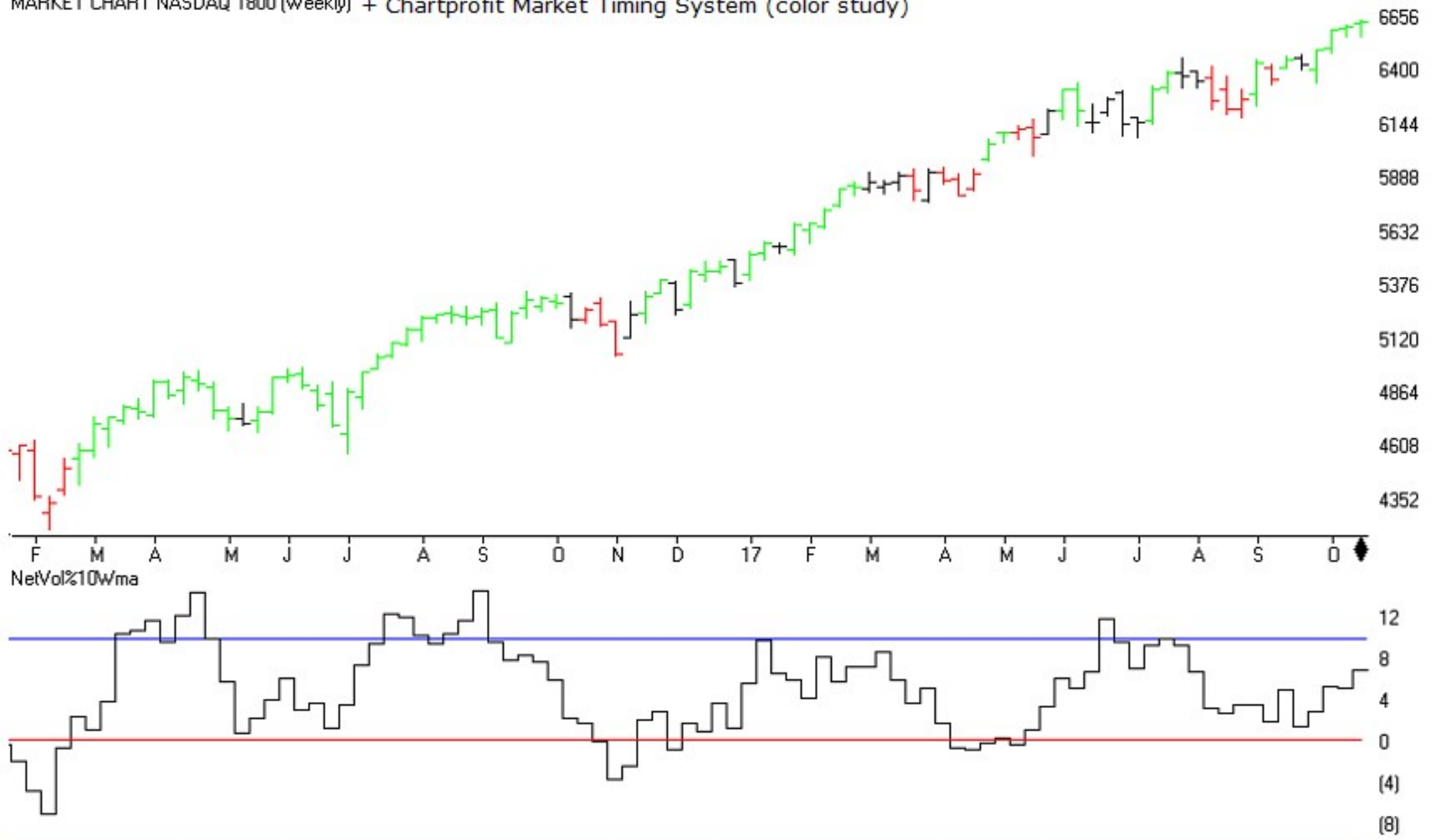
MARKET LHAHI NYSE [Weekly] + Chartprofit Market Timing System (color study)



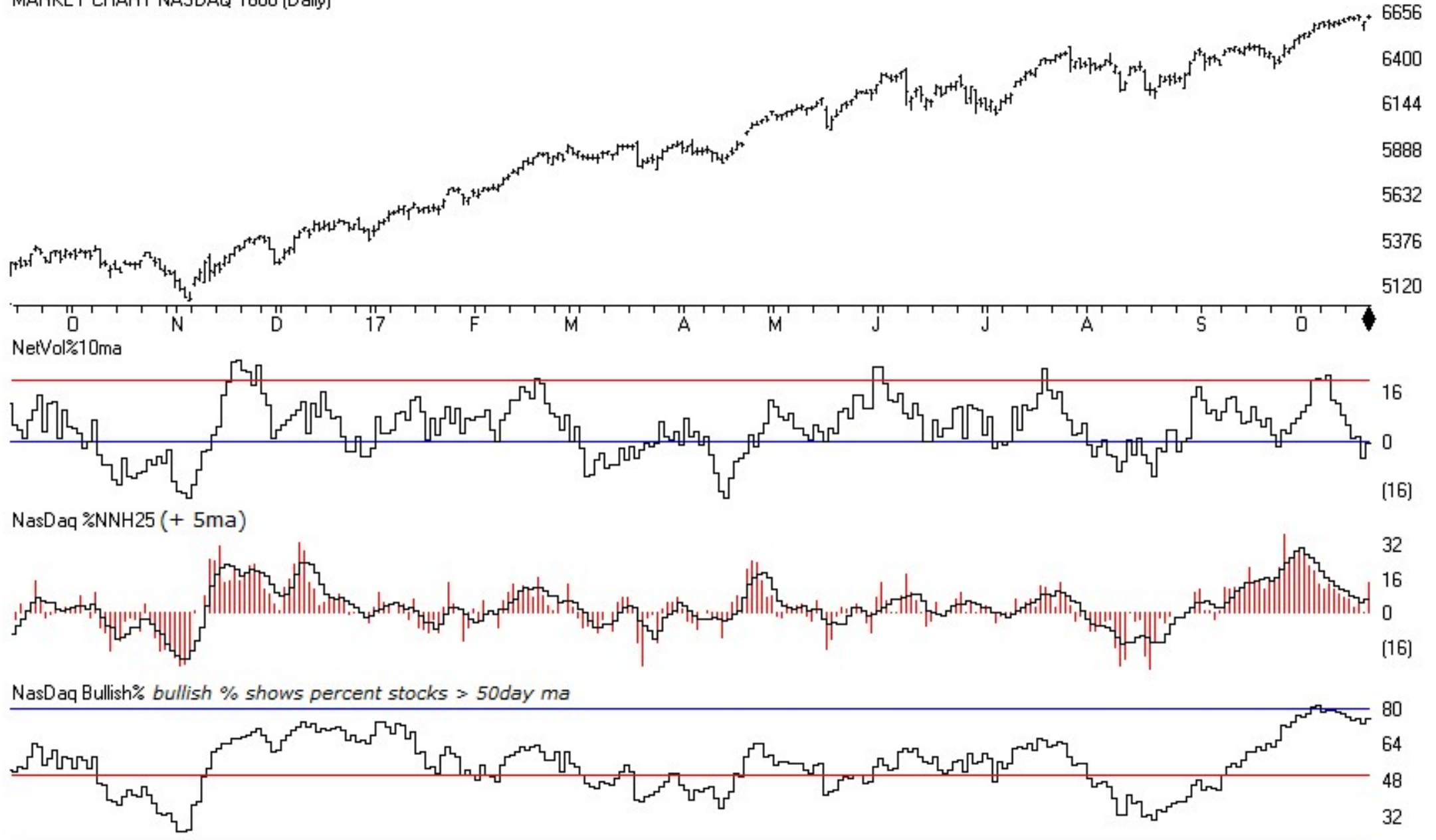
MARKET CHART NYSE (Daily)



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

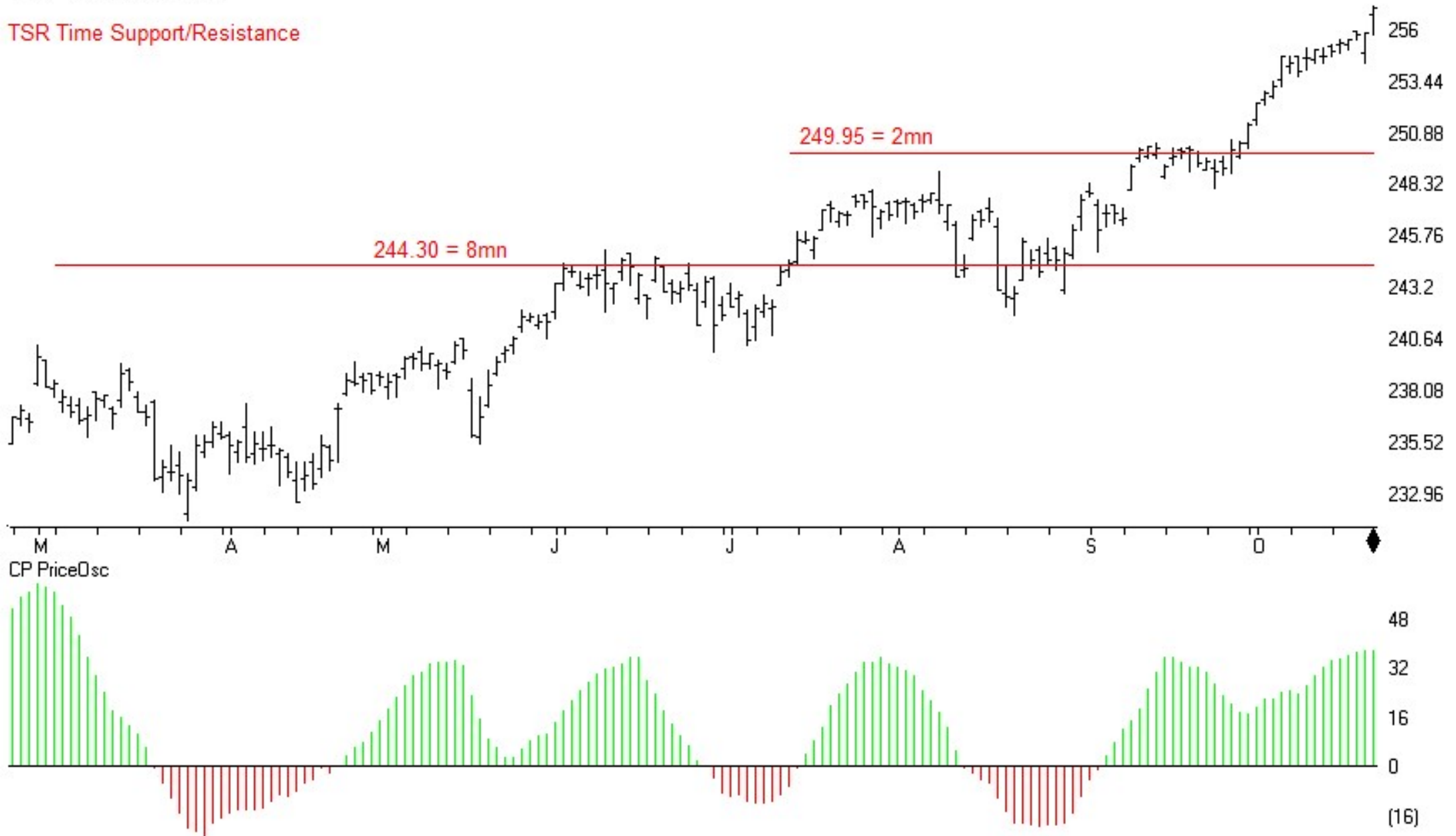


MARKET CHART NASDAQ 1800 (Daily)



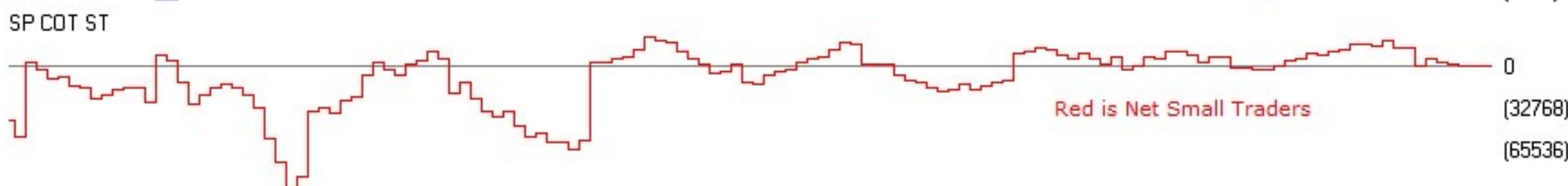
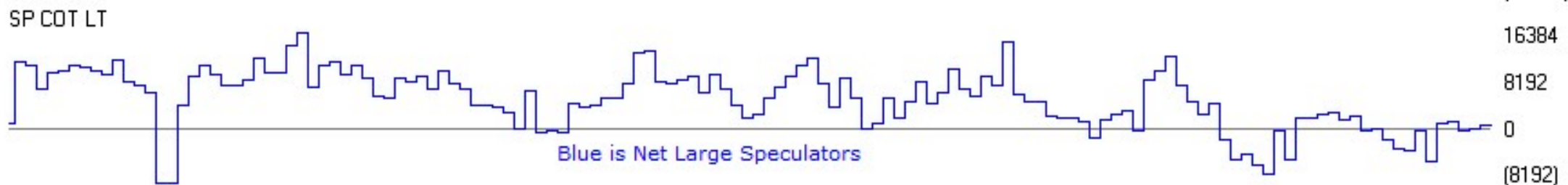
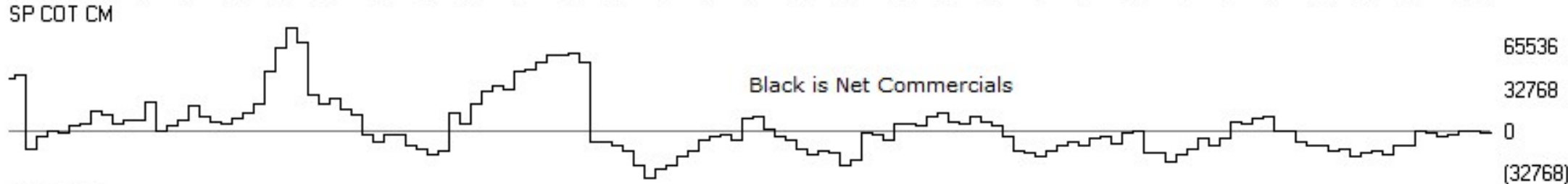
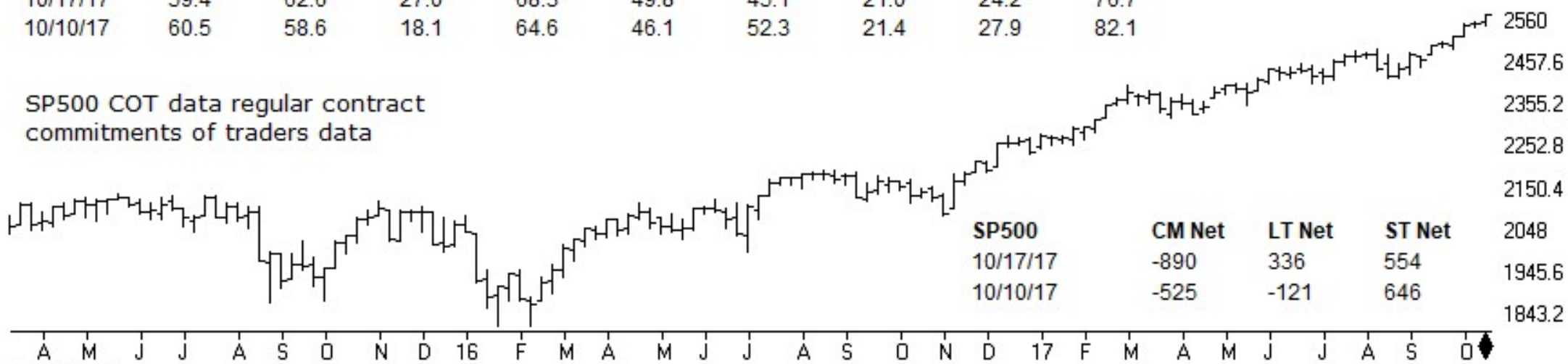
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



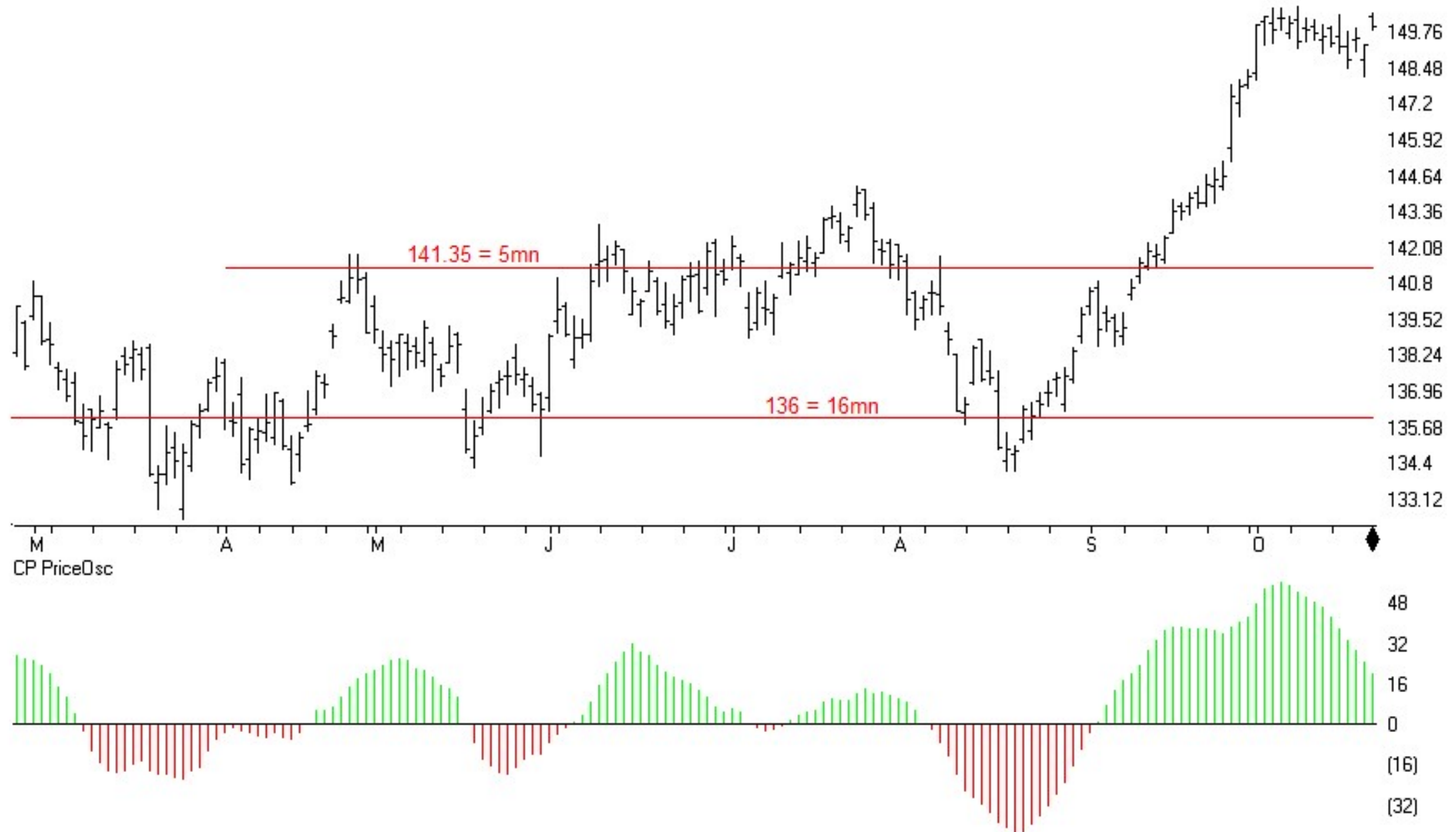
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/17/17	59.4	62.6	27.0	68.3	49.8	45.1	21.0	24.2	76.7
10/10/17	60.5	58.6	18.1	64.6	46.1	52.3	21.4	27.9	82.1

SP500 COT data regular contract commitments of traders data



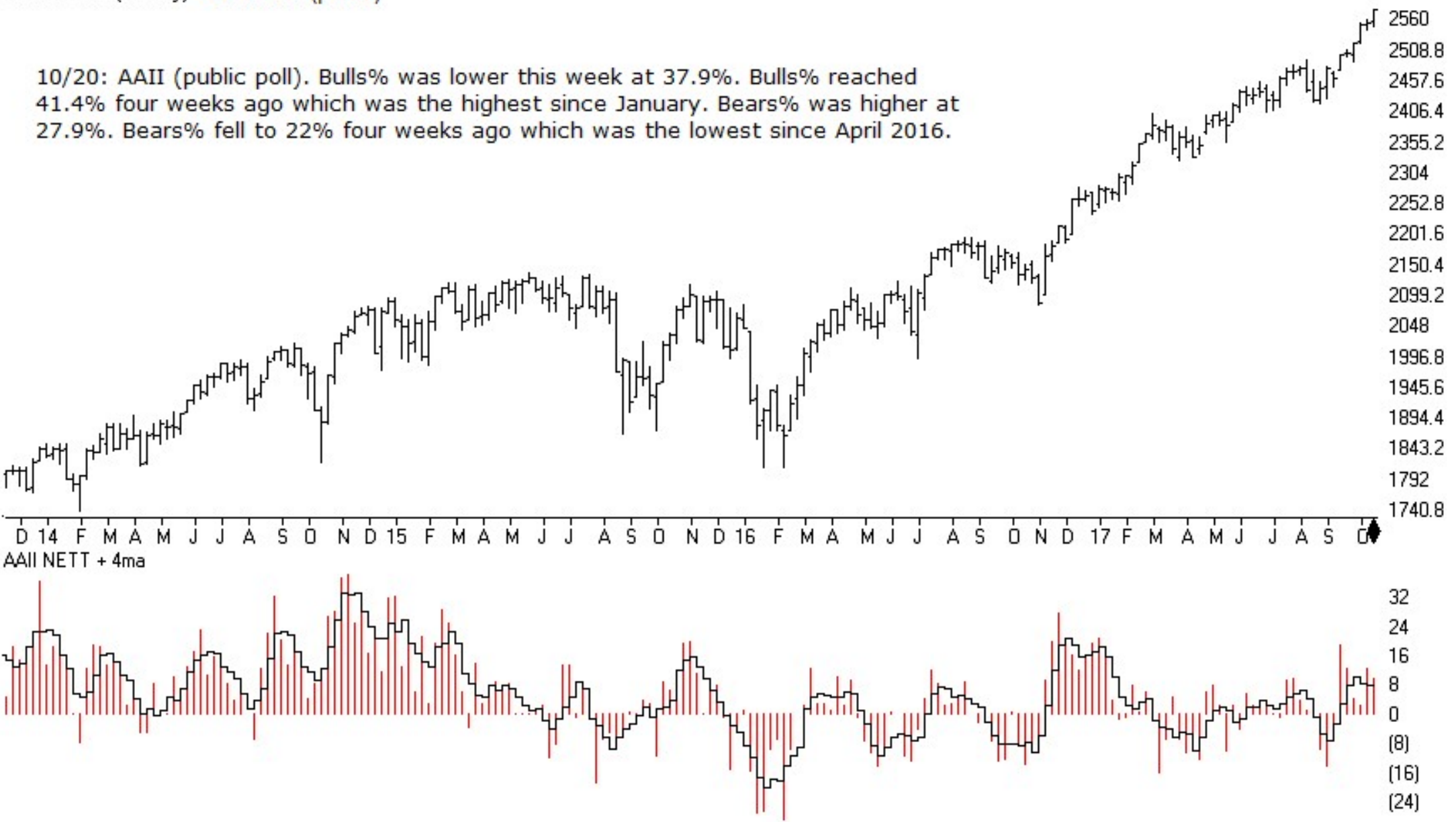
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



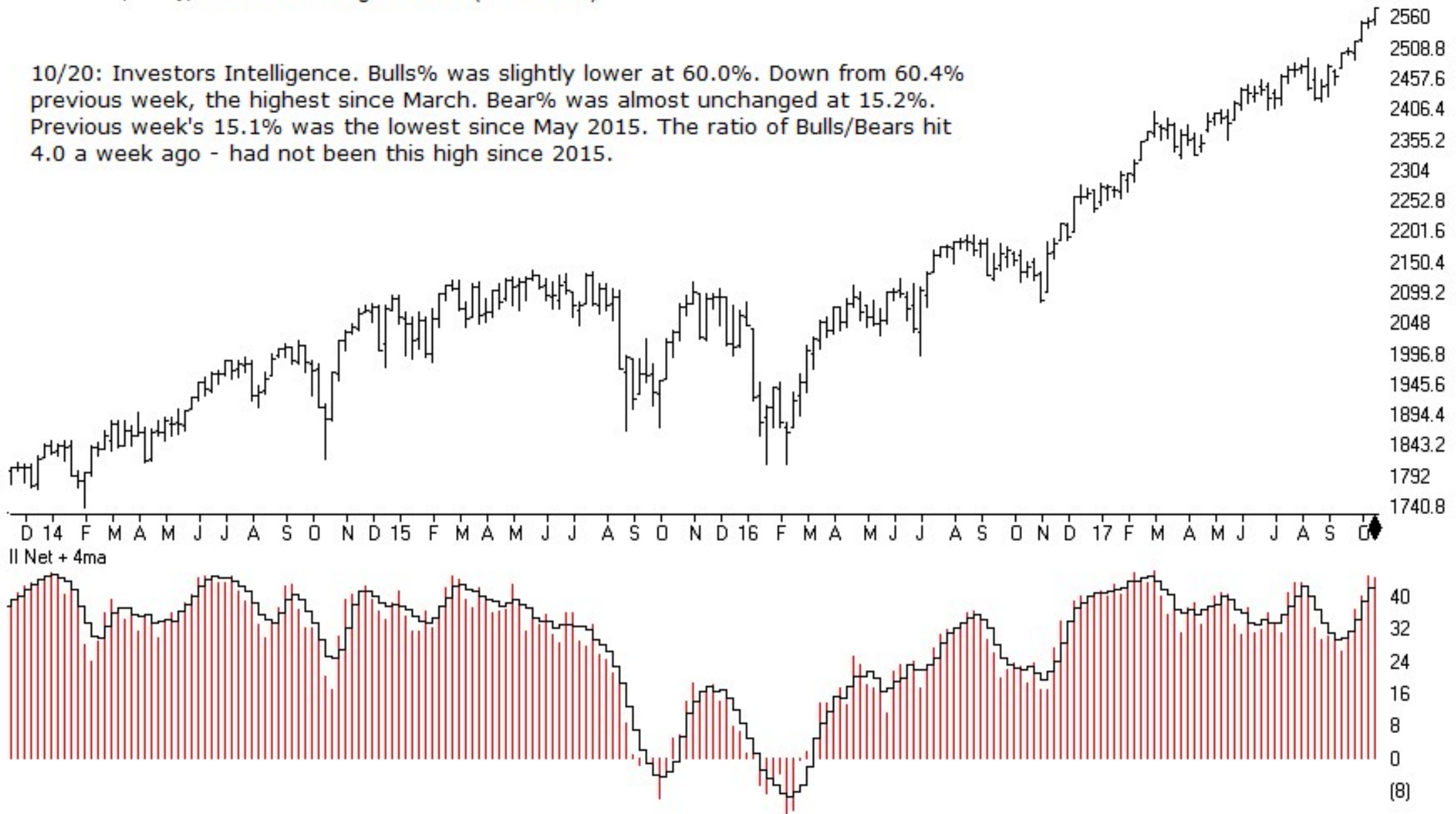
SP500 Index (Weekly) + AAll Poll (public)

10/20: AAll (public poll). Bulls% was lower this week at 37.9%. Bulls% reached 41.4% four weeks ago which was the highest since January. Bears% was higher at 27.9%. Bears% fell to 22% four weeks ago which was the lowest since April 2016.



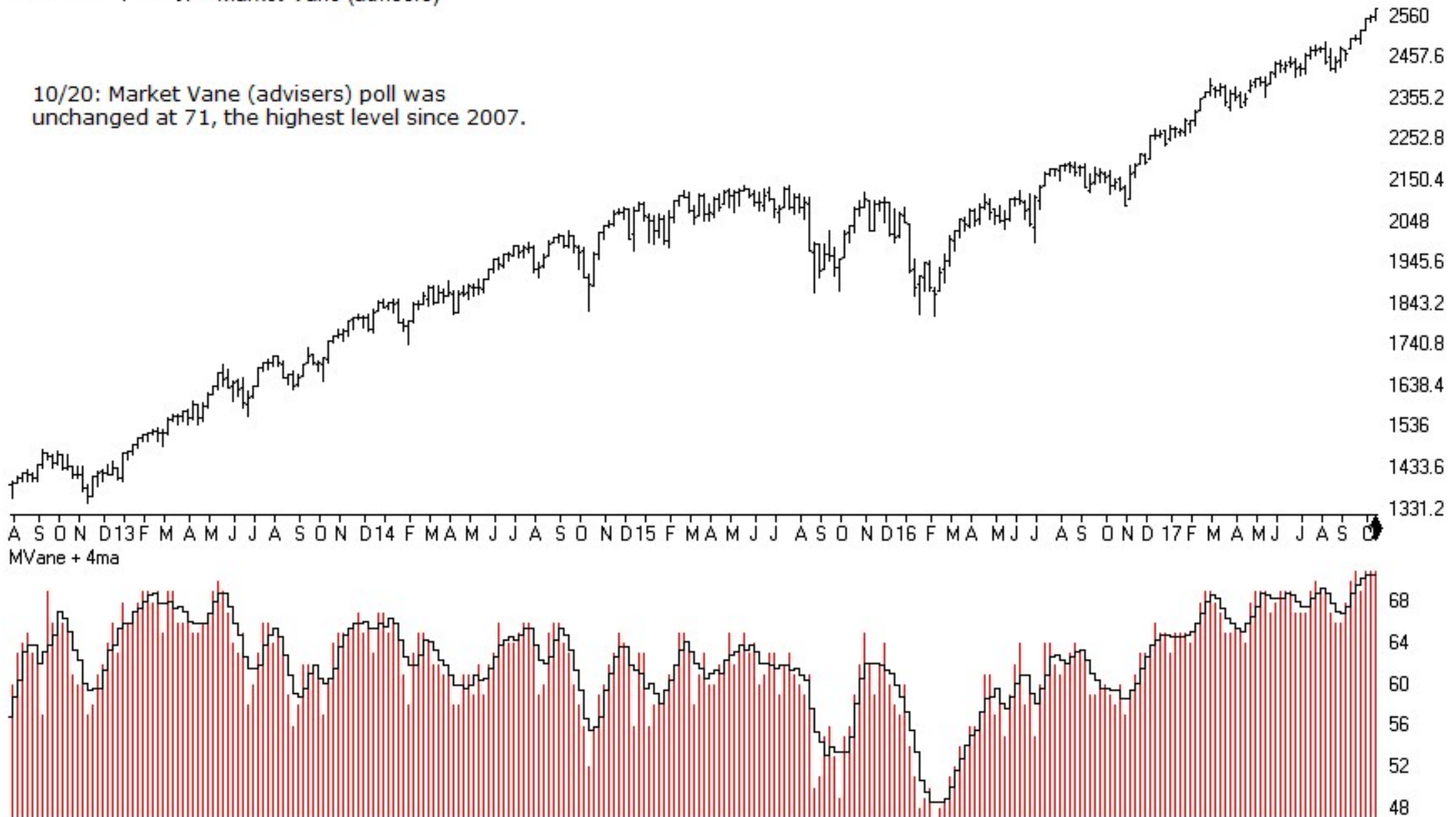
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

10/20: Investors Intelligence. Bulls% was slightly lower at 60.0%. Down from 60.4% previous week, the highest since March. Bear% was almost unchanged at 15.2%. Previous week's 15.1% was the lowest since May 2015. The ratio of Bulls/Bears hit 4.0 a week ago - had not been this high since 2015.



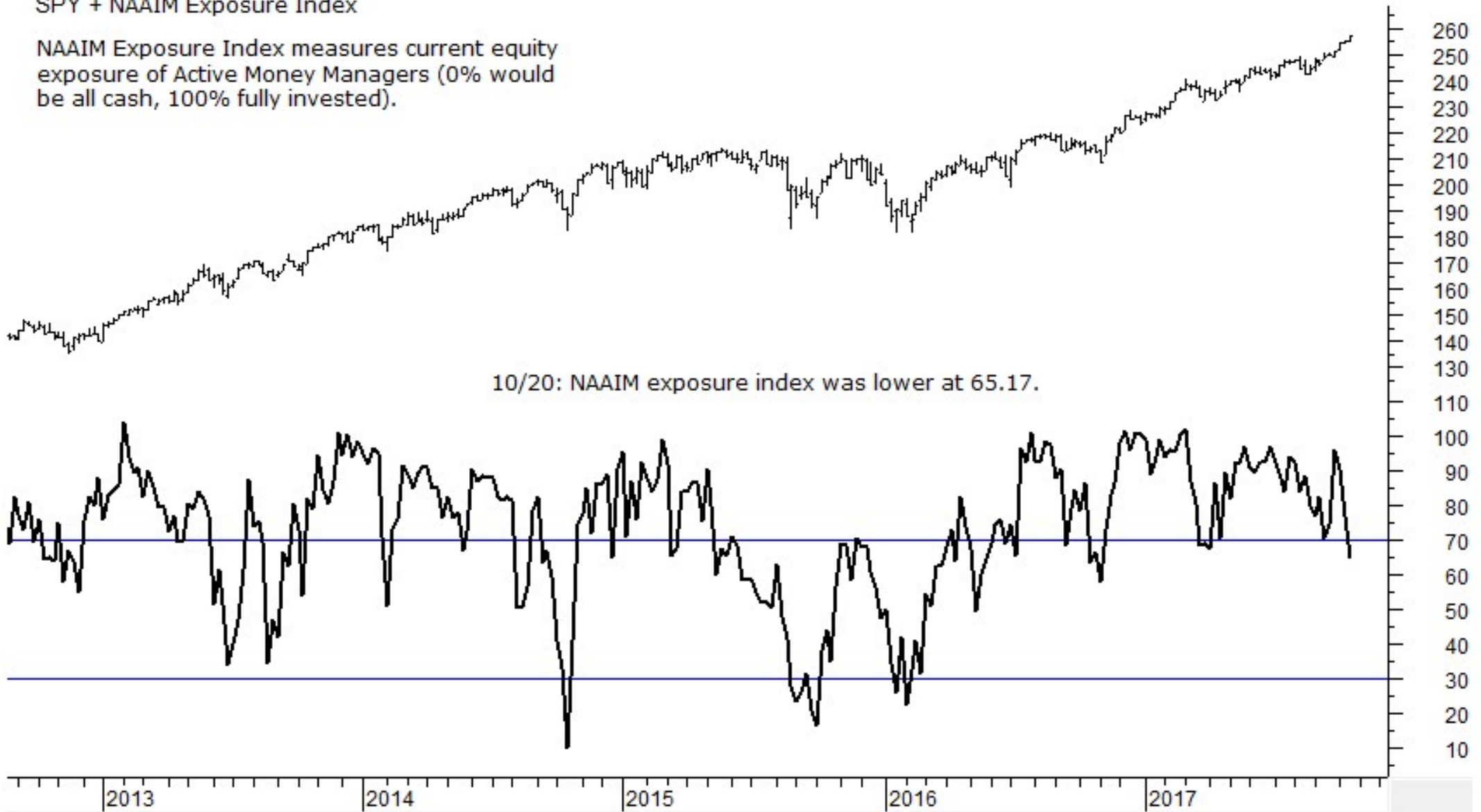
SP500 Index (Weekly) + Market Vane (advisors)

10/20: Market Vane (advisers) poll was unchanged at 71, the highest level since 2007.

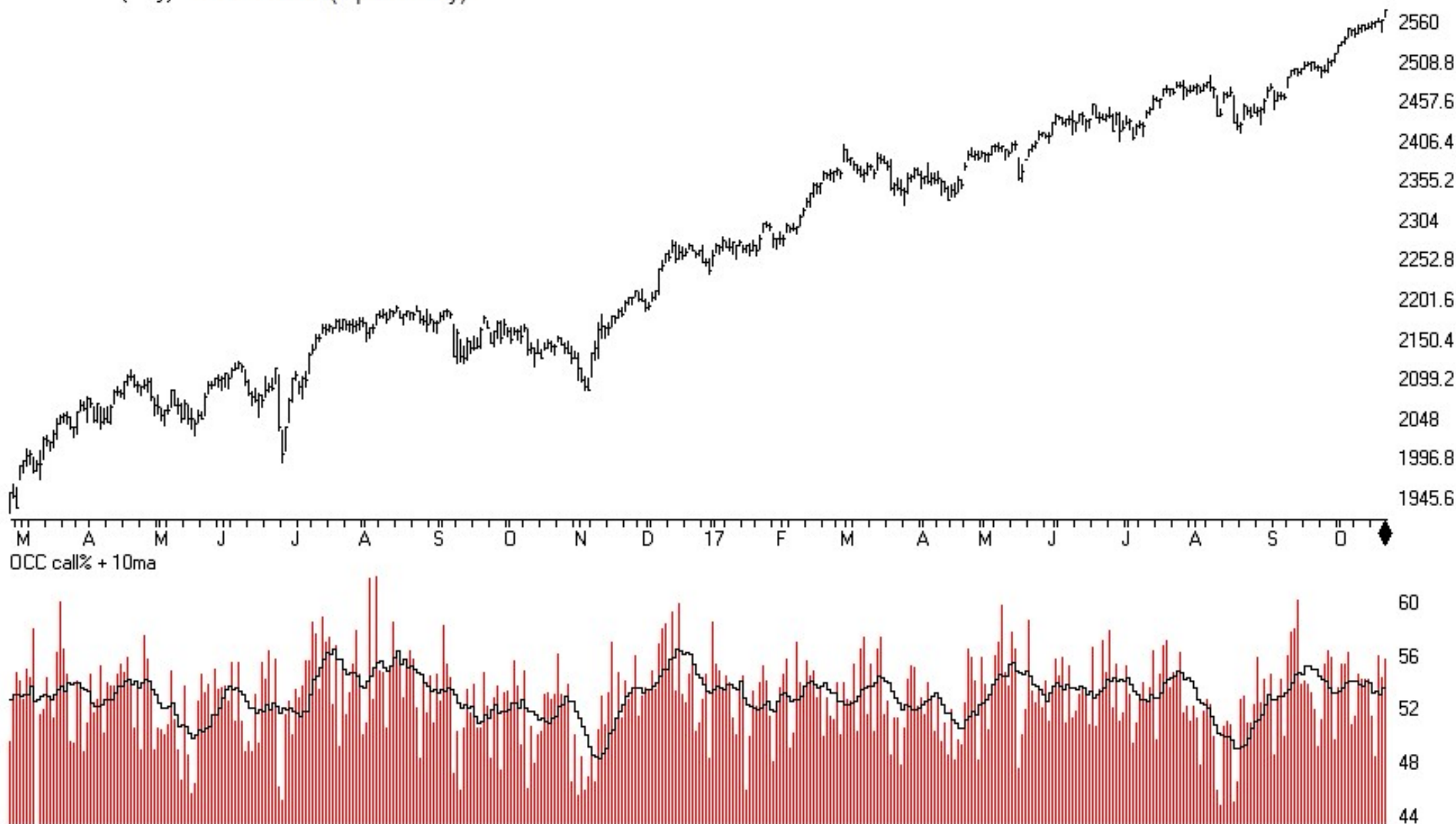


SPY + NAAIM Exposure Index

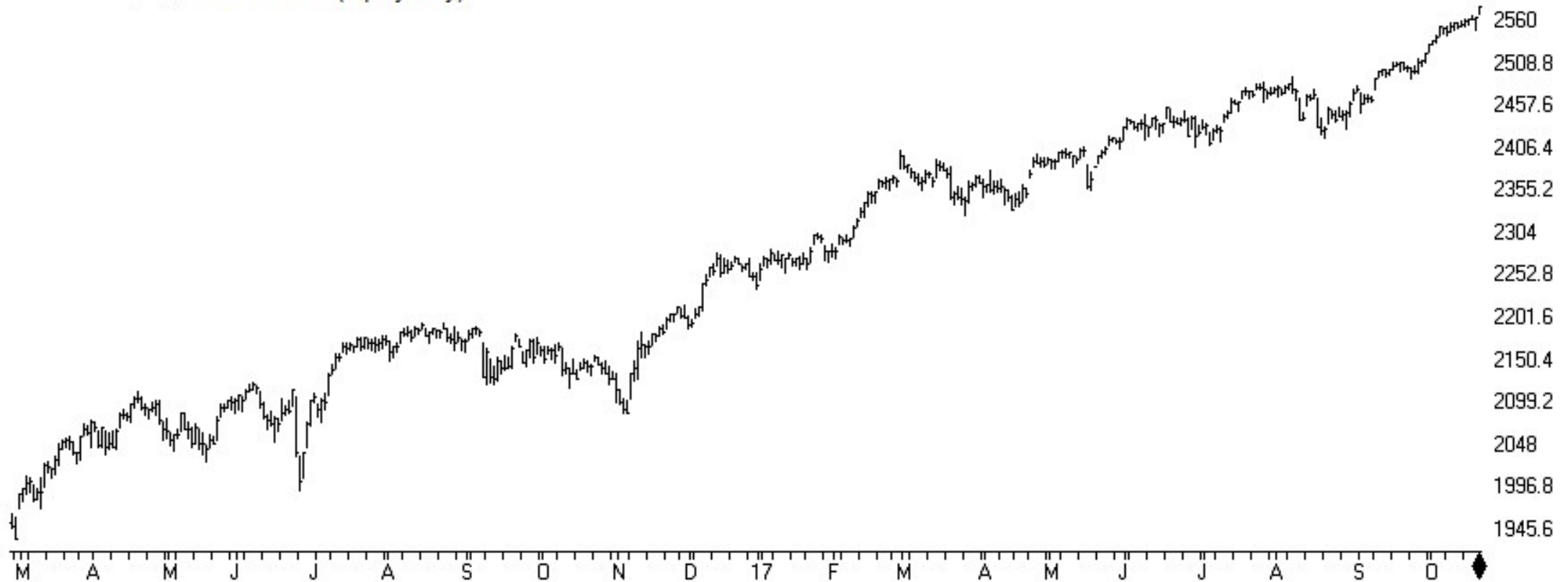
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



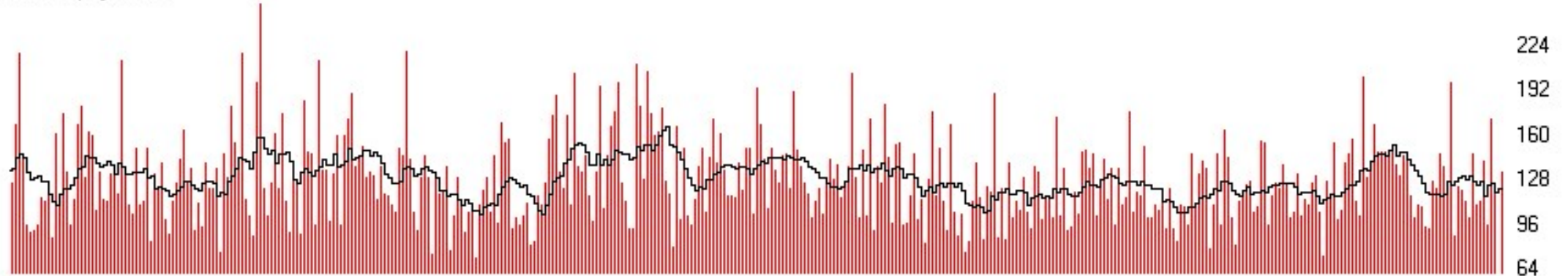
SP500 Index (Daily) + OCC Calls% (equities only)



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

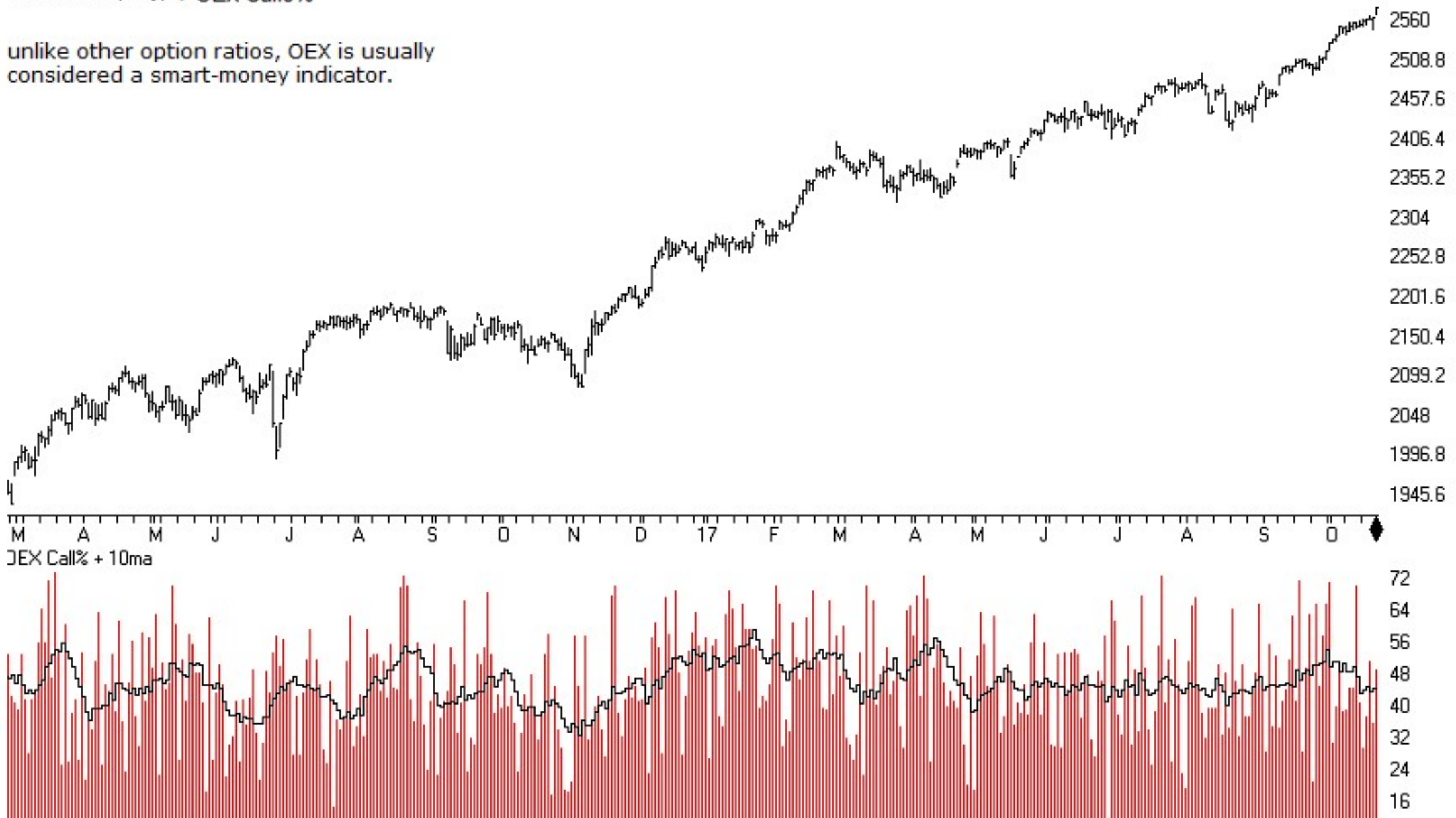


ISEE Equity+10ma

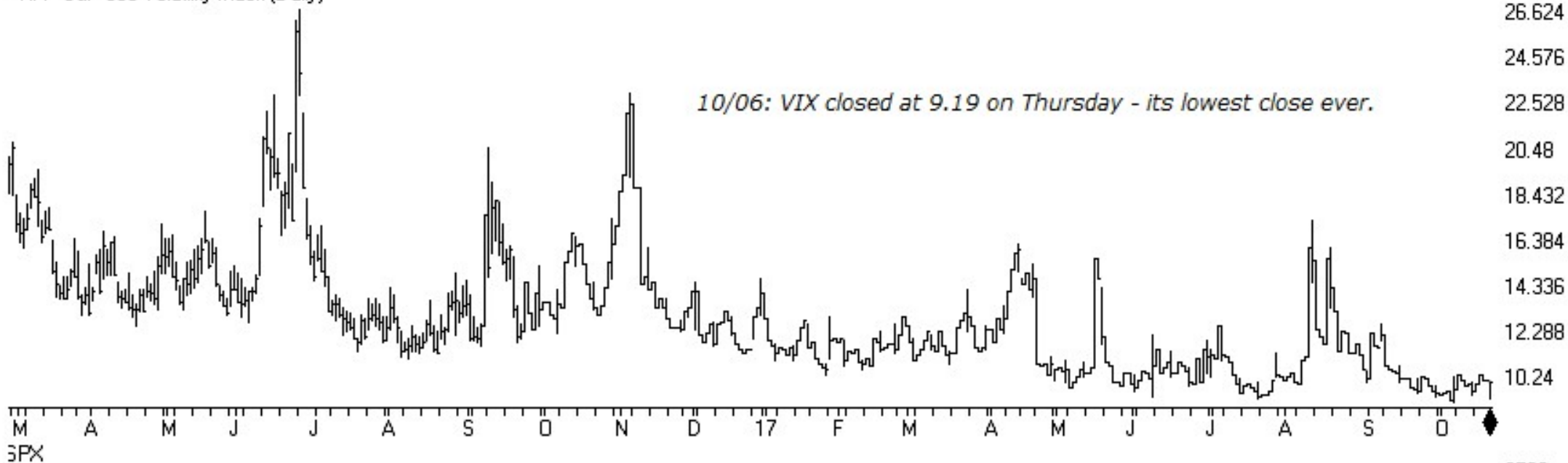


SP500 Index (Daily) + OEX Calls%

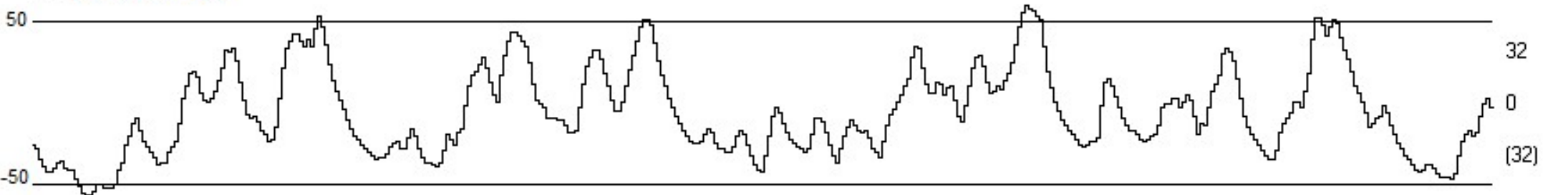
unlike other option ratios, OEX is usually considered a smart-money indicator.



VIX - S&P 500 Volatility Index (Daily)

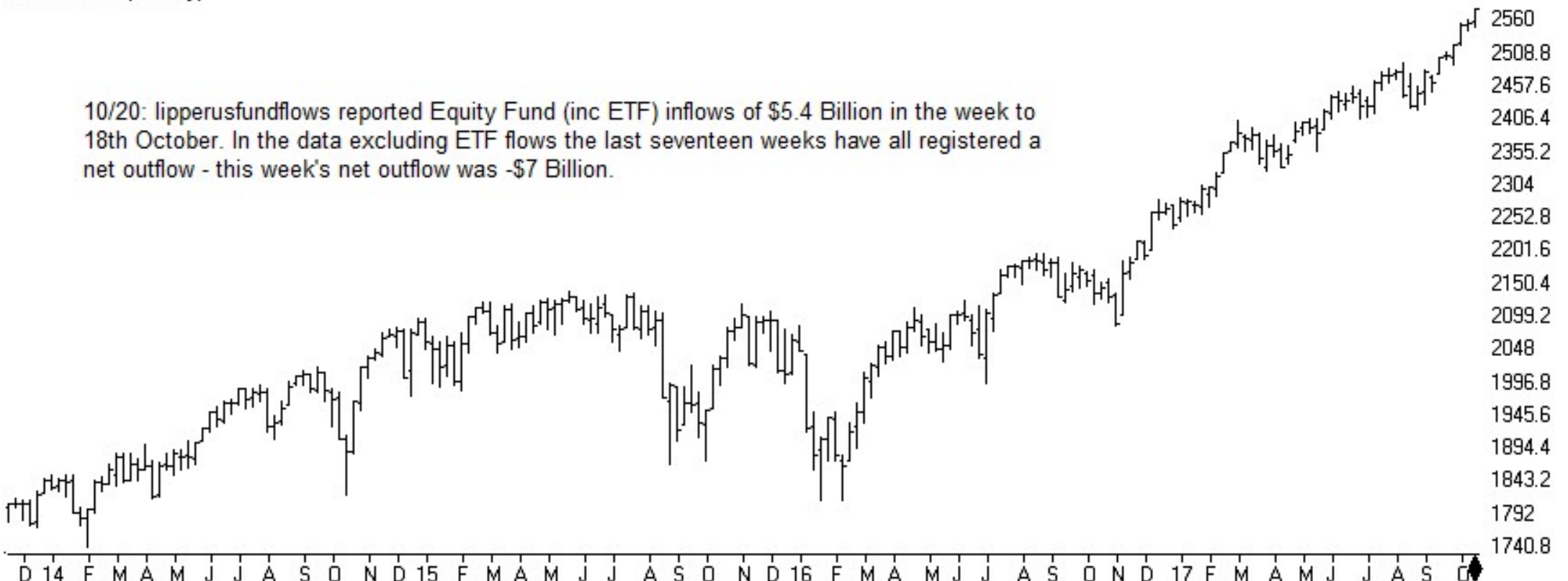


TCI based on VIX



SP500 Index (Weekly)

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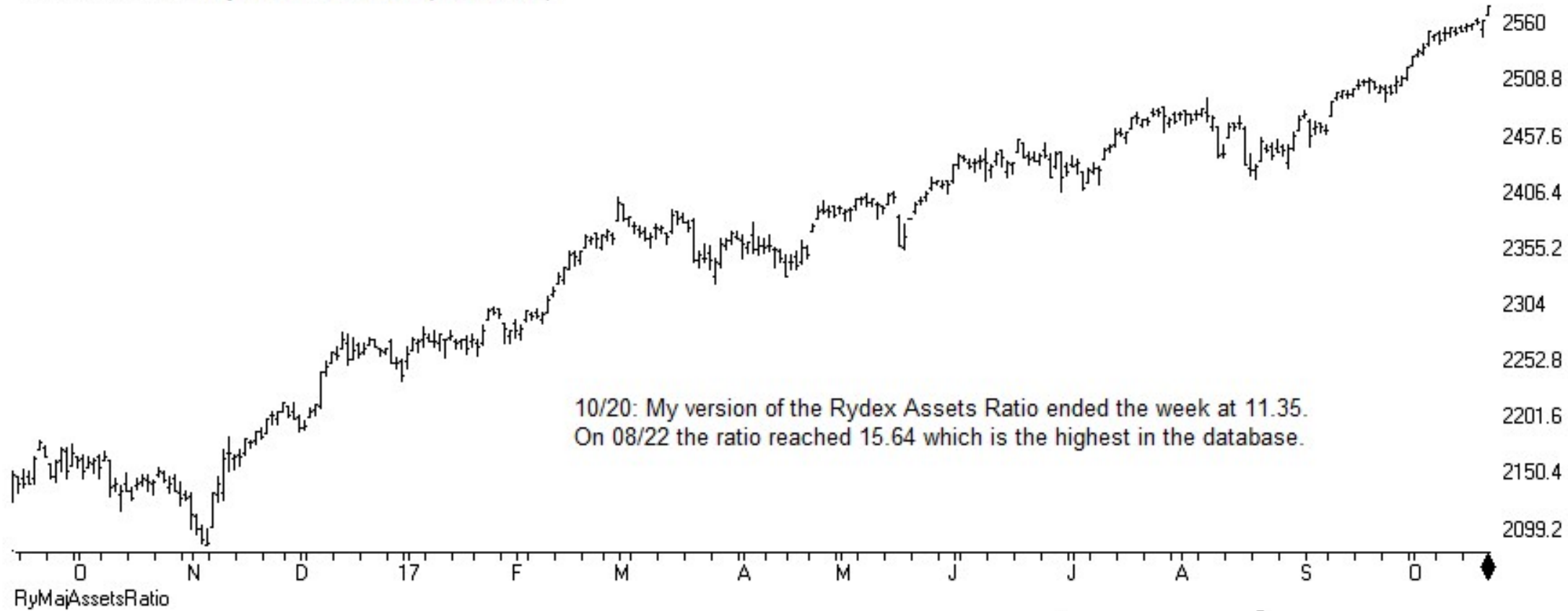
Lipper Fd+4wkSum



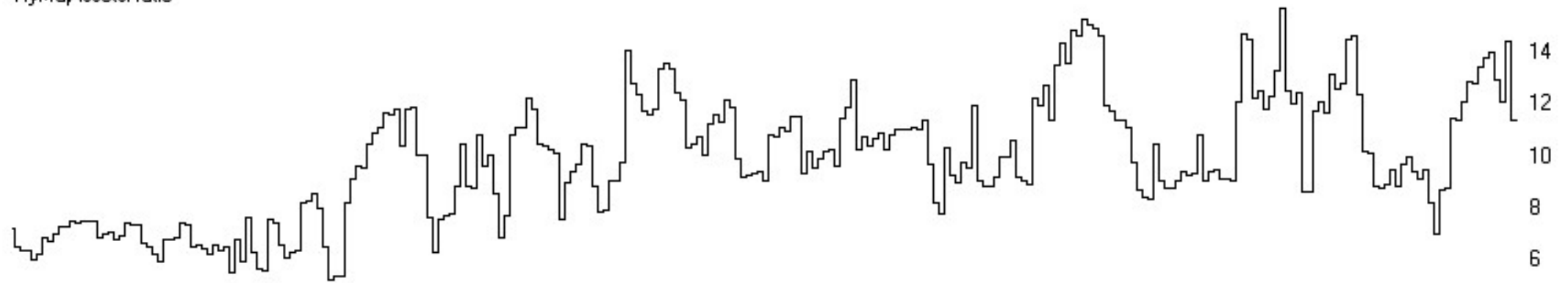
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

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



Rydex Assets Ratio (CP version)

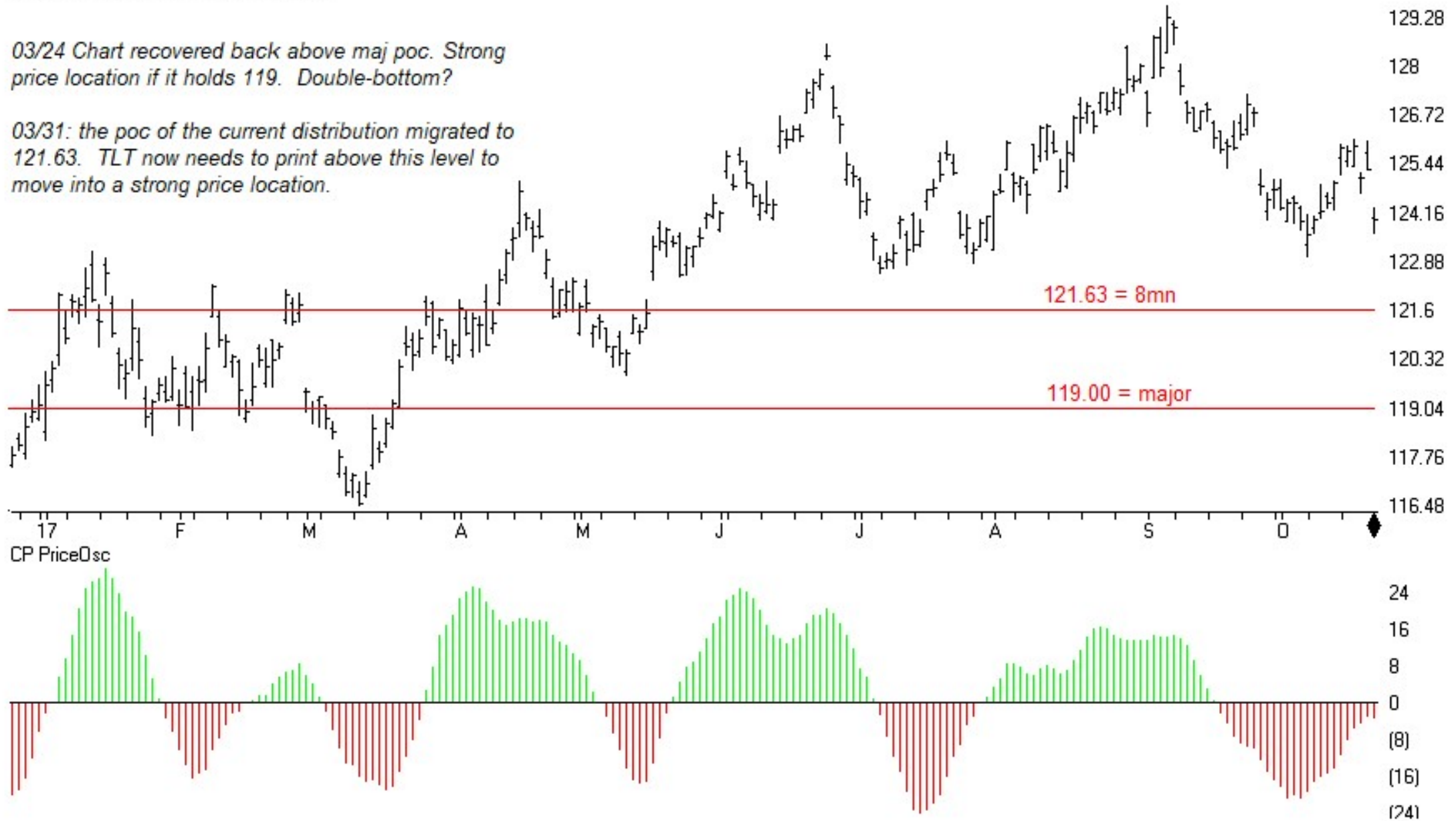


TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

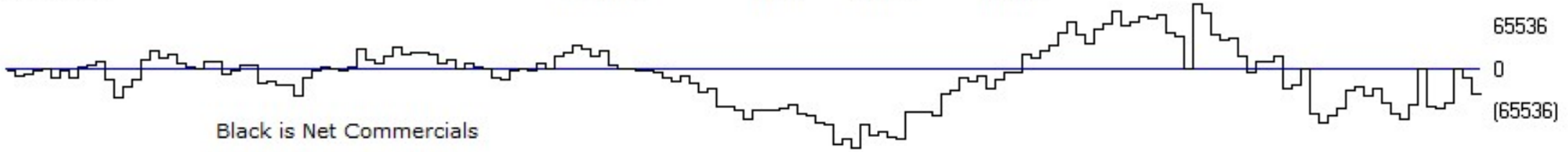
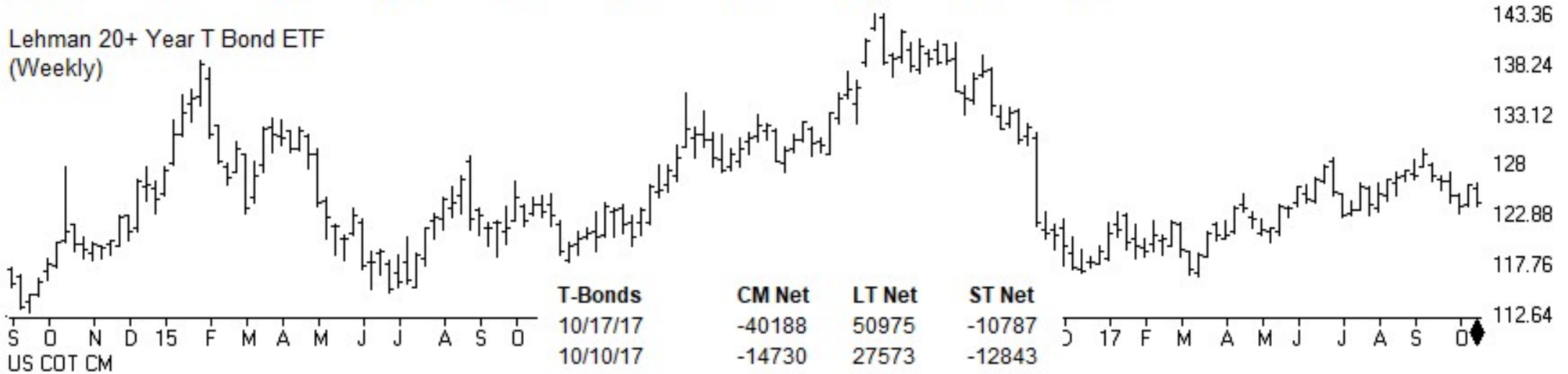
03/24 Chart recovered back above maj poc. Strong price location if it holds 119. Double-bottom?

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.



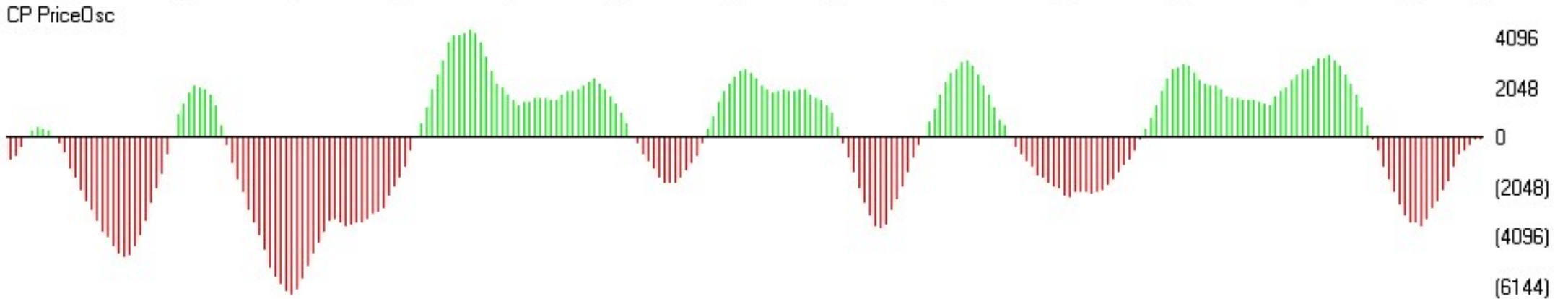
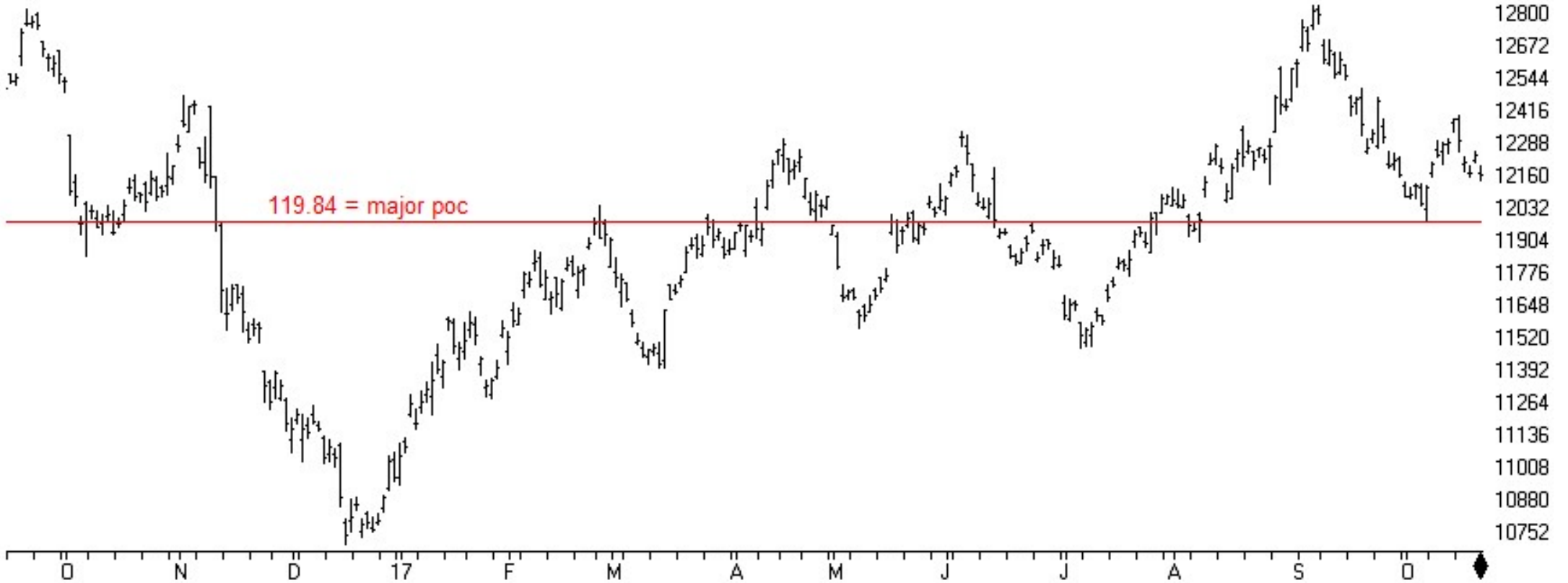
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10/10/17	67.2	60.7	29.4	41.2	50.5	89.8	22.7	27.5	38.1

Lehman 20+ Year T Bond ETF
(Weekly)

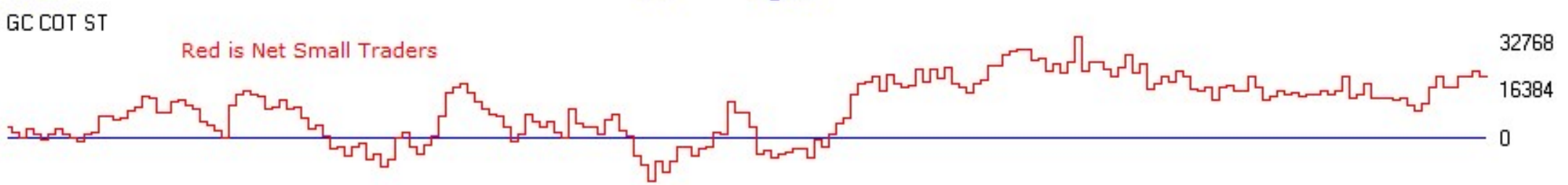
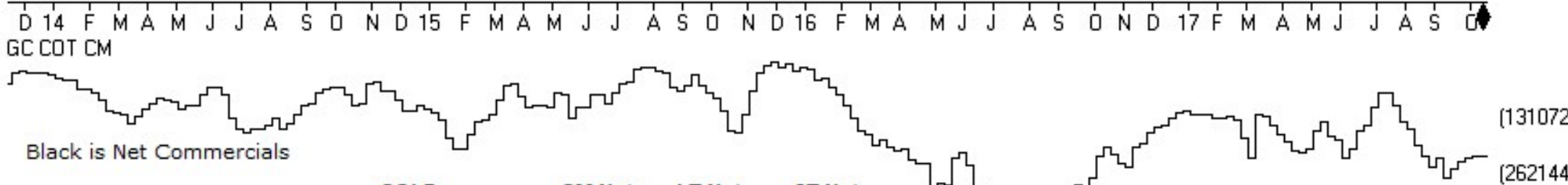


TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



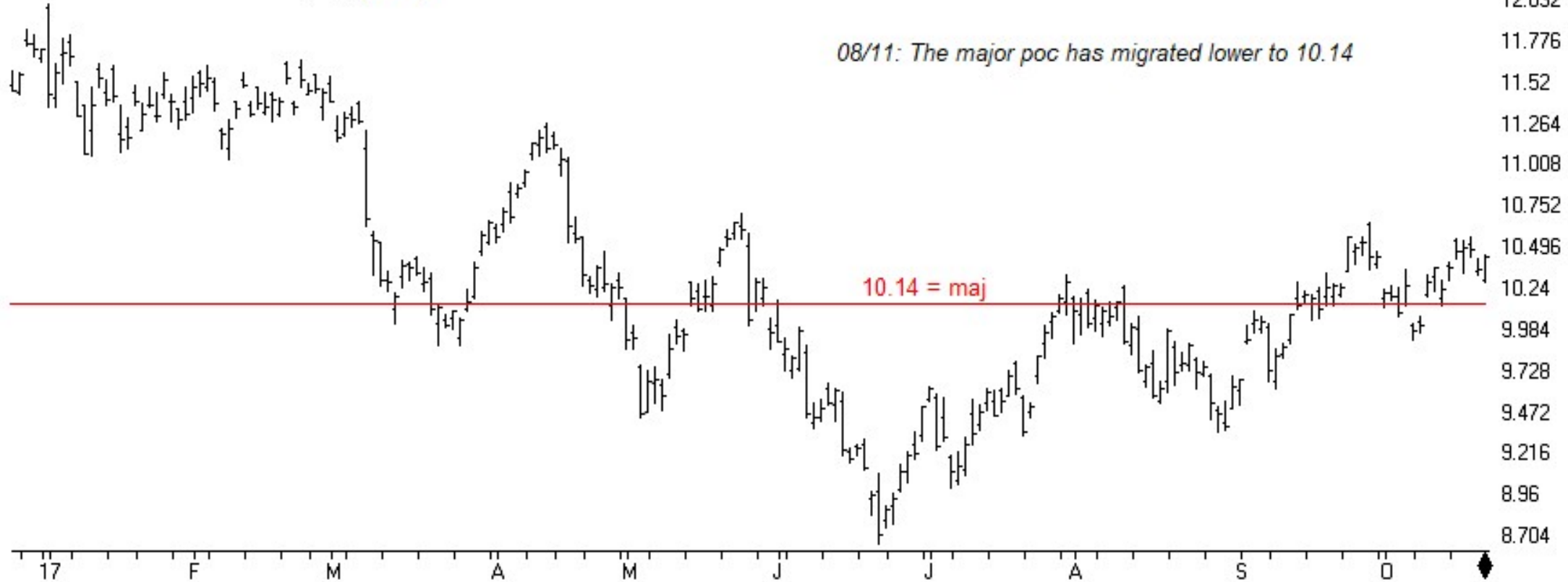
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/17/17	25.4	26.1	86.3	72.2	48.9	3.6	85.8	34.8	5.1
10/10/17	24.7	25.4	90.3	71.9	48.2	0	100	48.3	0



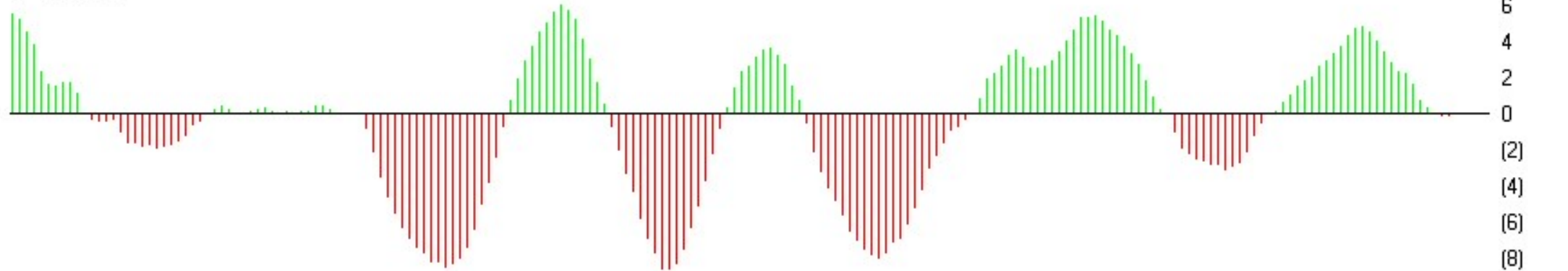
	GOLD	CM Net	LT Net	ST Net
GC COT LT	10/17/17	-221624	200724	20900
	10/10/17	-222997	200112	22885

TSR Time Support/Resistance

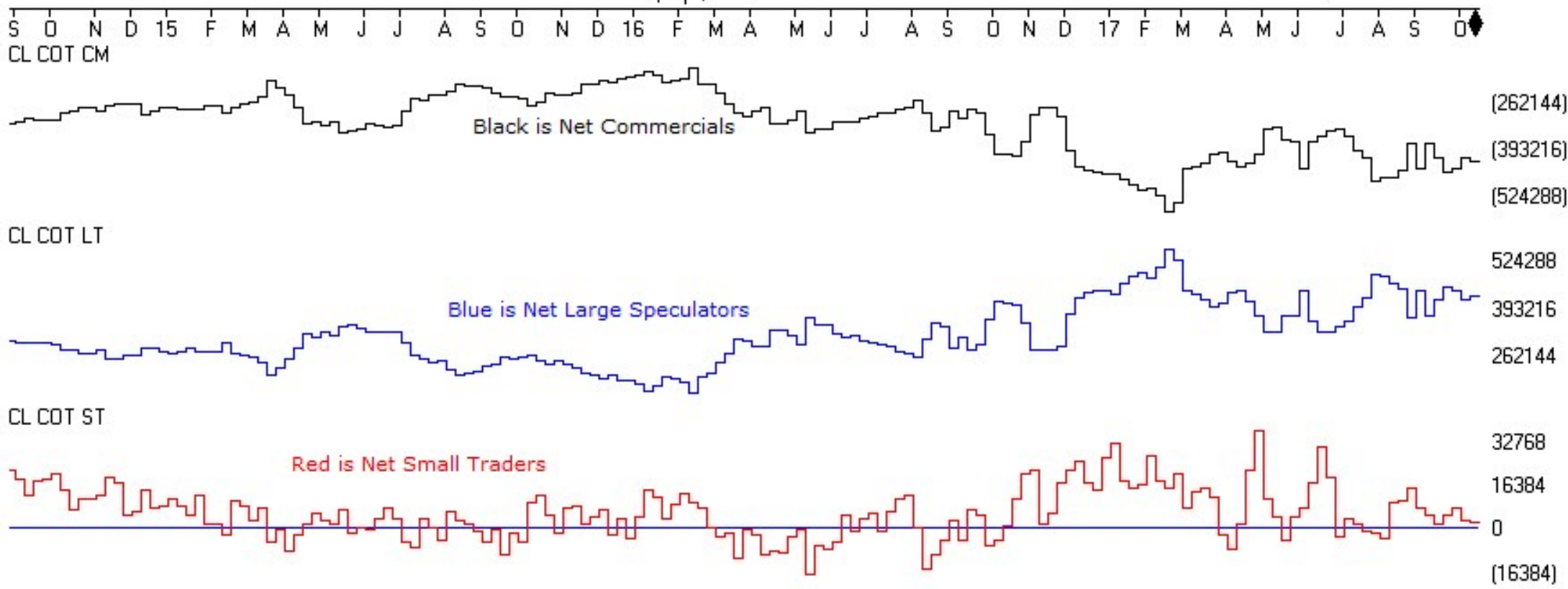
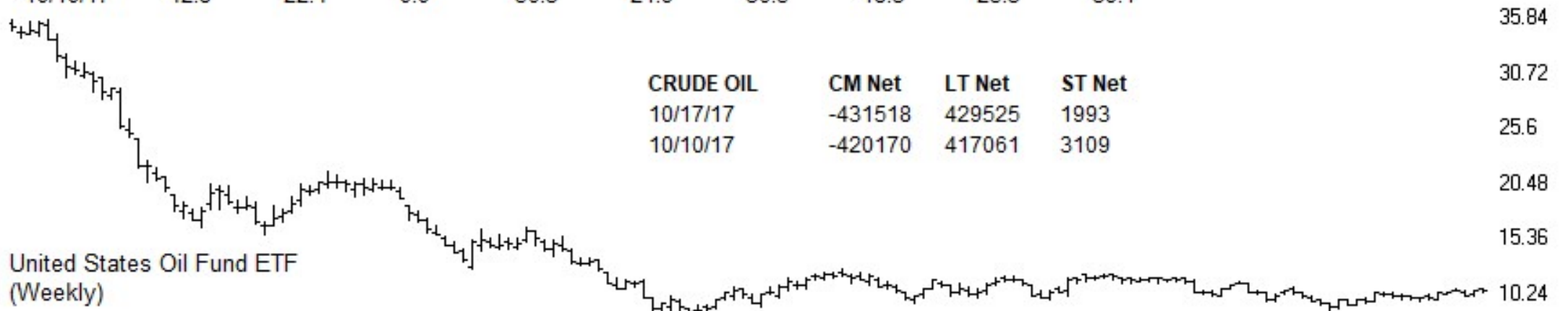
43 UNITED STATES OIL FUND (Daily) (USO)



CP PriceOsc

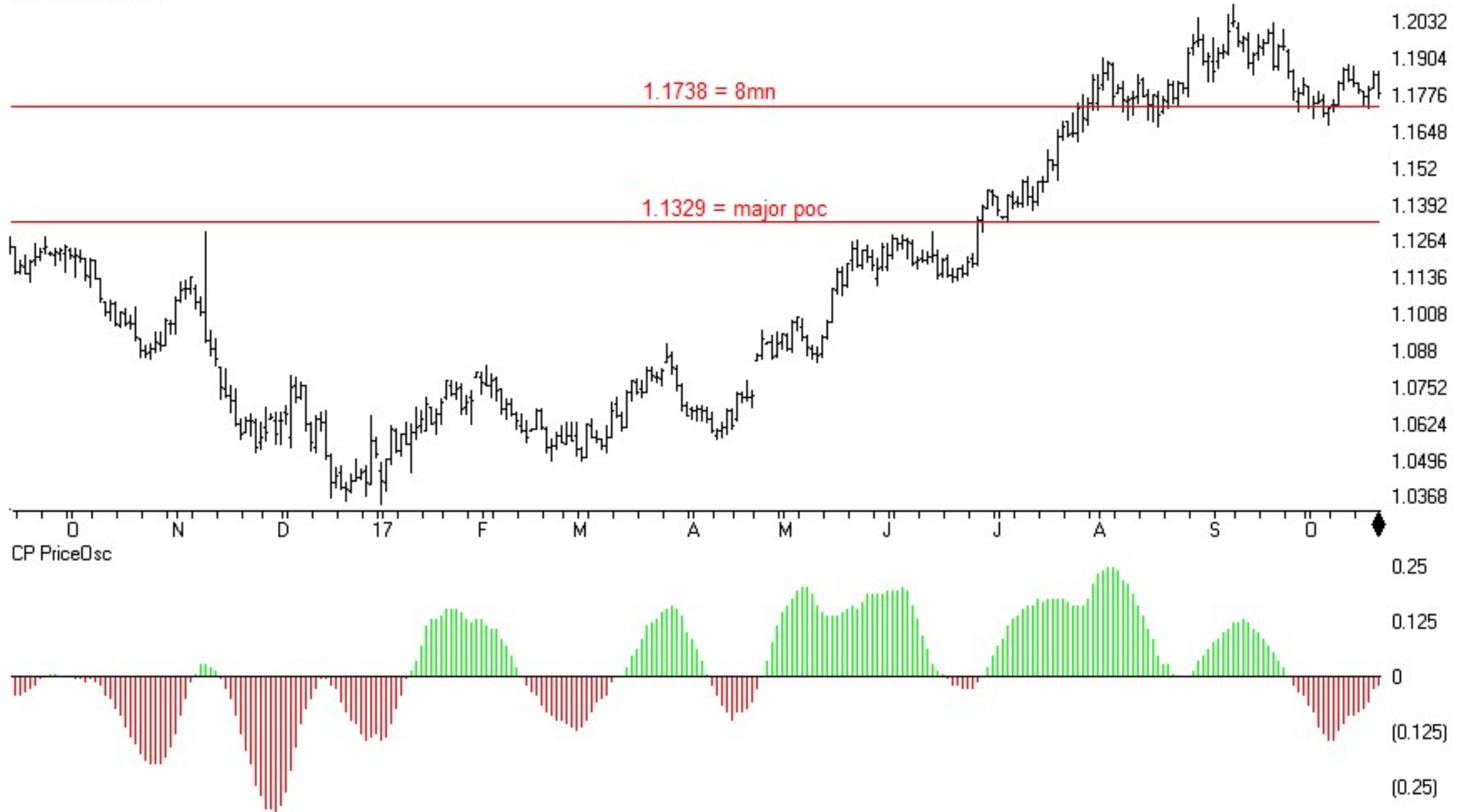


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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10/10/17	42.8	22.4	0.0	56.3	21.9	36.5	18.3	25.3	39.1

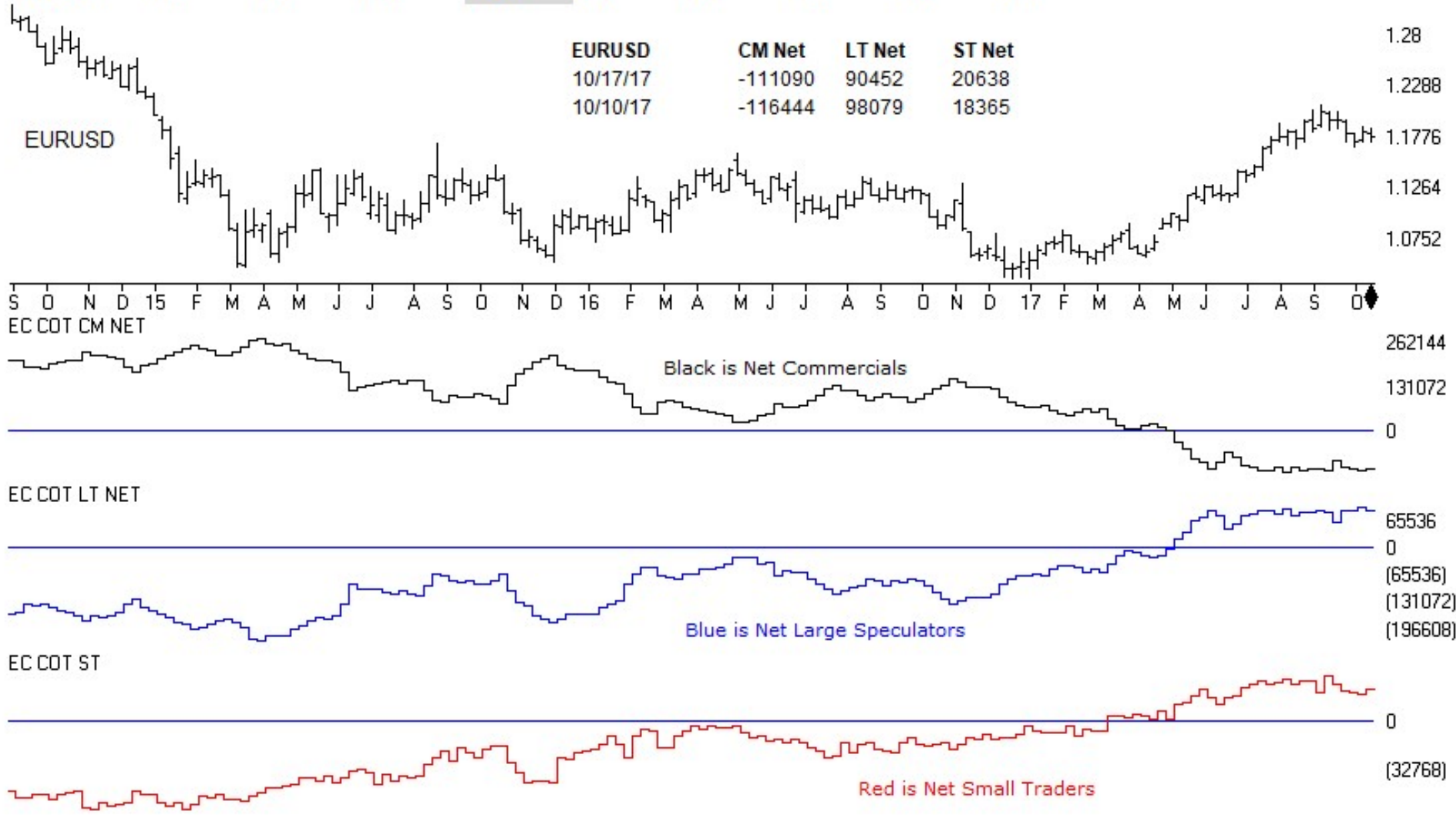


TSR Time Support/Resistance

51 EURUSD (Daily)

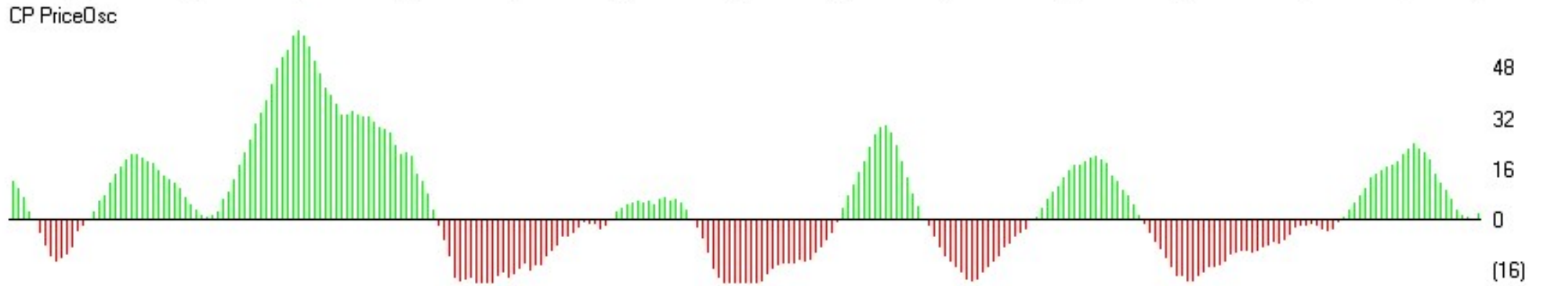
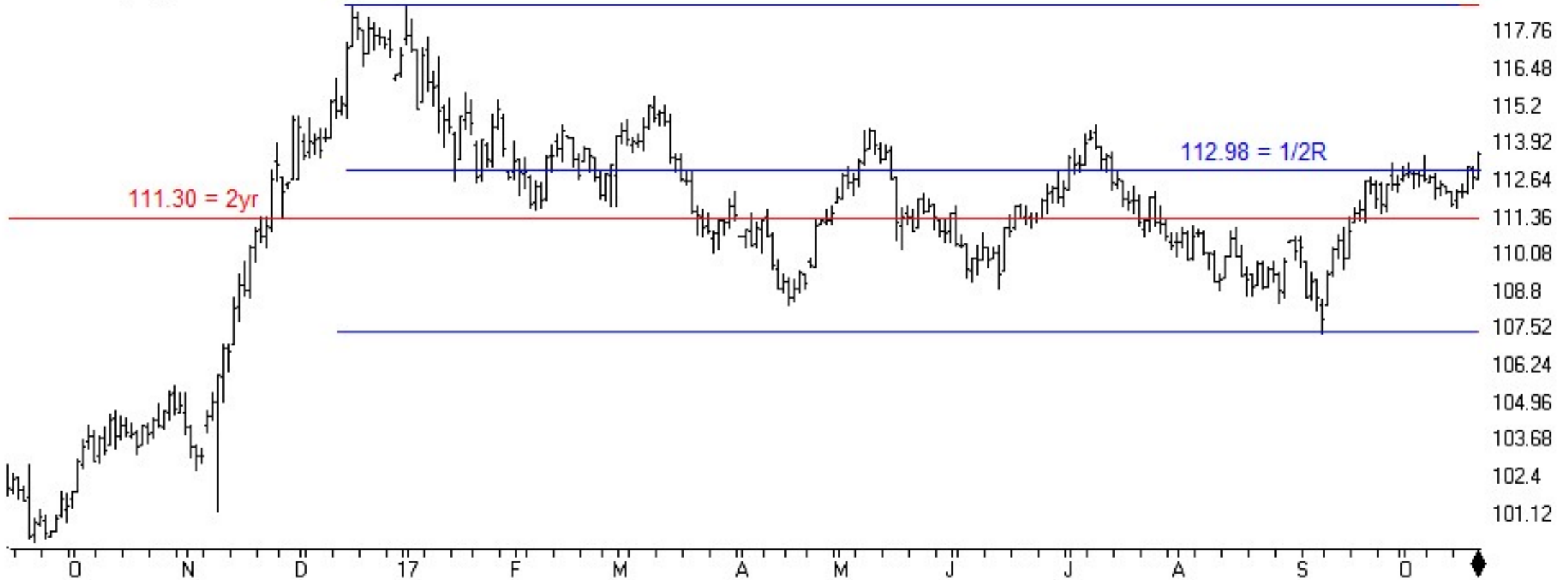


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/17/17	7.9	30.7	92.8	93.6	70.5	14.2	67.6	57.4	30.1
10/10/17	3.8	14.3	90.6	100.0	86.2	12.3	59.9	58.9	38.8

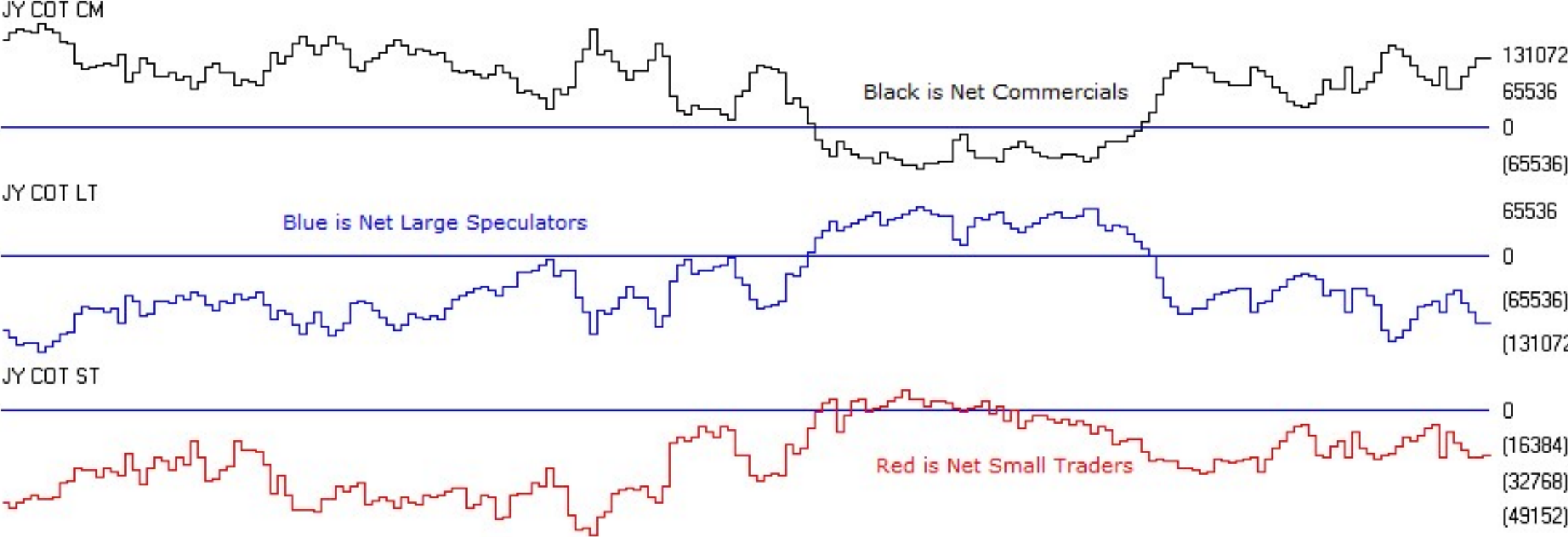
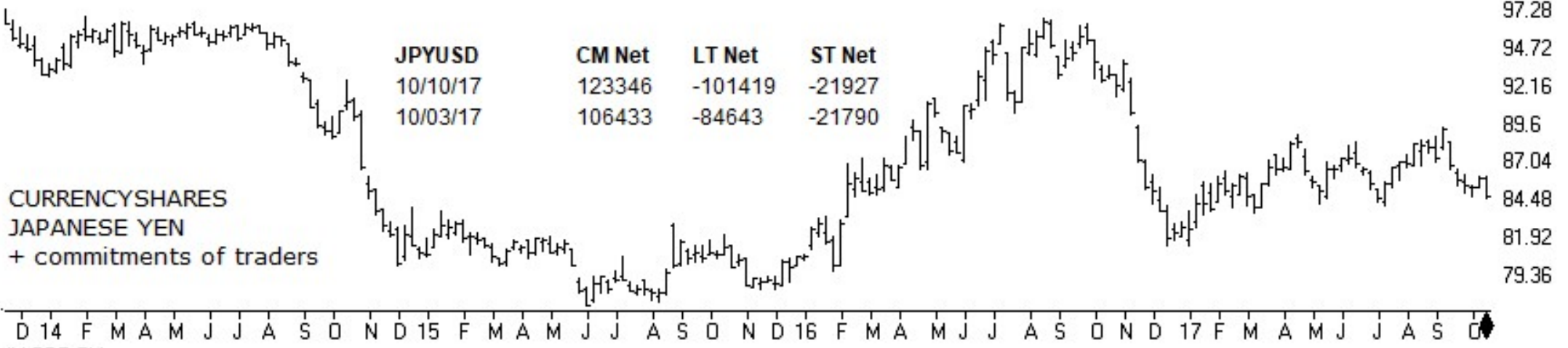


EURUSD	CM Net	LT Net	ST Net
10/17/17	-111090	90452	20638
10/10/17	-116444	98079	18365

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>