

ChartProfit

Charts to Friday 24th November 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 11/24

	-5	-4	-3	-2	↓
NYSE	68	62	57	56	60
NasDaq	67	60	46	51	55
SP500	70	66	61	61	61
R2000	71	62	48	53	58

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

11/24: AAll (public poll). Bulls% was higher at 35.5%, up from 29.3%. Bears% fell to 29% from 35.2%. The nett (Bulls minus Bears) is at 6.5, having **reached 22 two weeks ago, the highest since November 2016.**

11/24: Investors Intelligence. Bulls% was lower at 61.5% having peaked two weeks ago at 64.4%. Bear% was unchanged at 15.4%. The nett (bulls minus Bears) is at 46.1, down from **50 two weeks ago which was the highest since 1987.**

11/24: Market Vane (advisers) poll was unchanged at 70. Down from **71 two weeks ago, the highest level since 2007.**

11/24: NAAIM exposure index was higher at 61.52 having fallen to **49.76 the previous week, the lowest level since May 2016.**

Mutual Fund Flow:

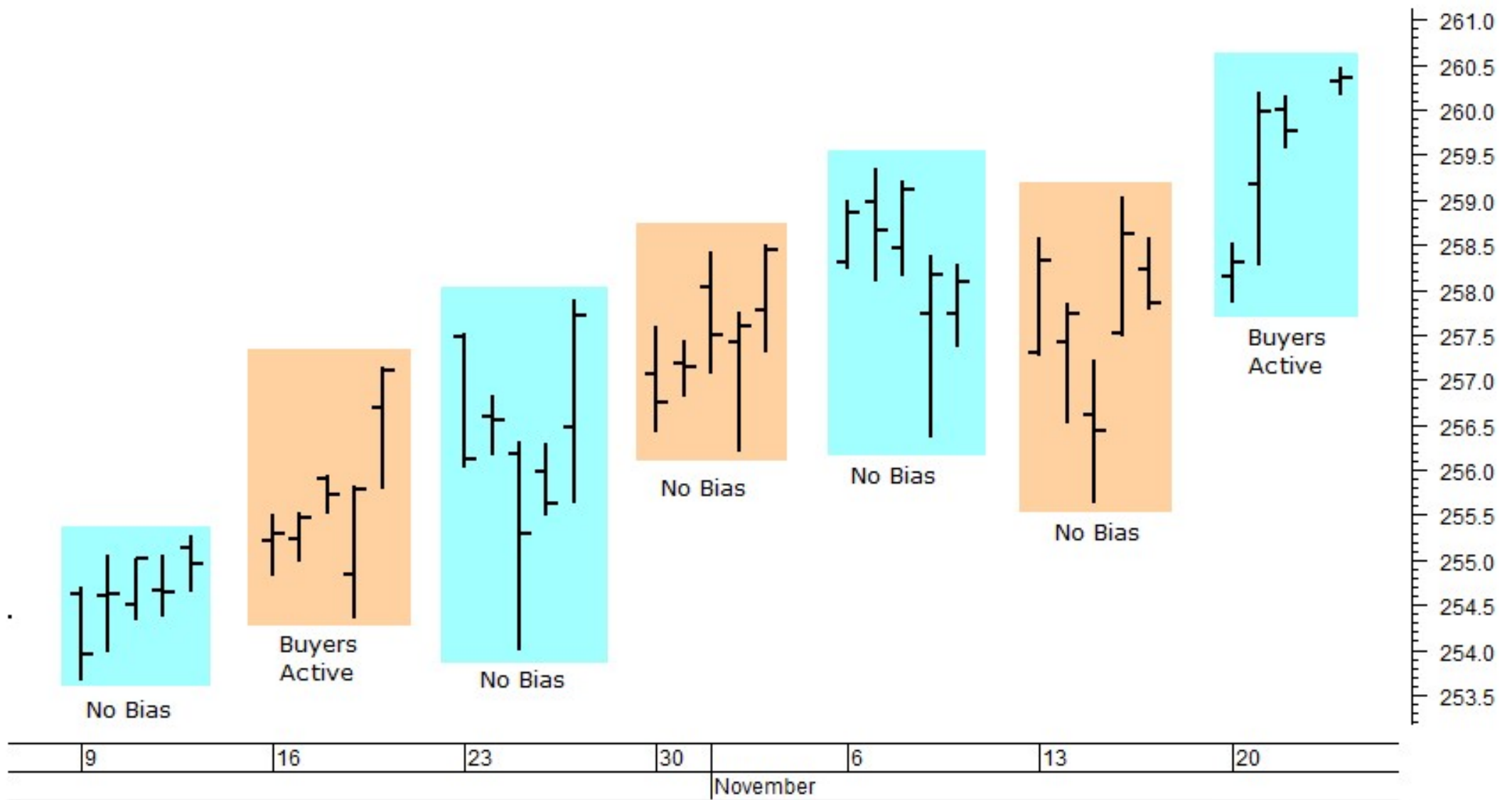
11/24: My version of the Rydex Assets Ratio ended the week at 14.53 having **reached 18.34 on 10/31, the highest ratio in the database.**

11/24: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$5.9 Billion in the week to 22nd November.

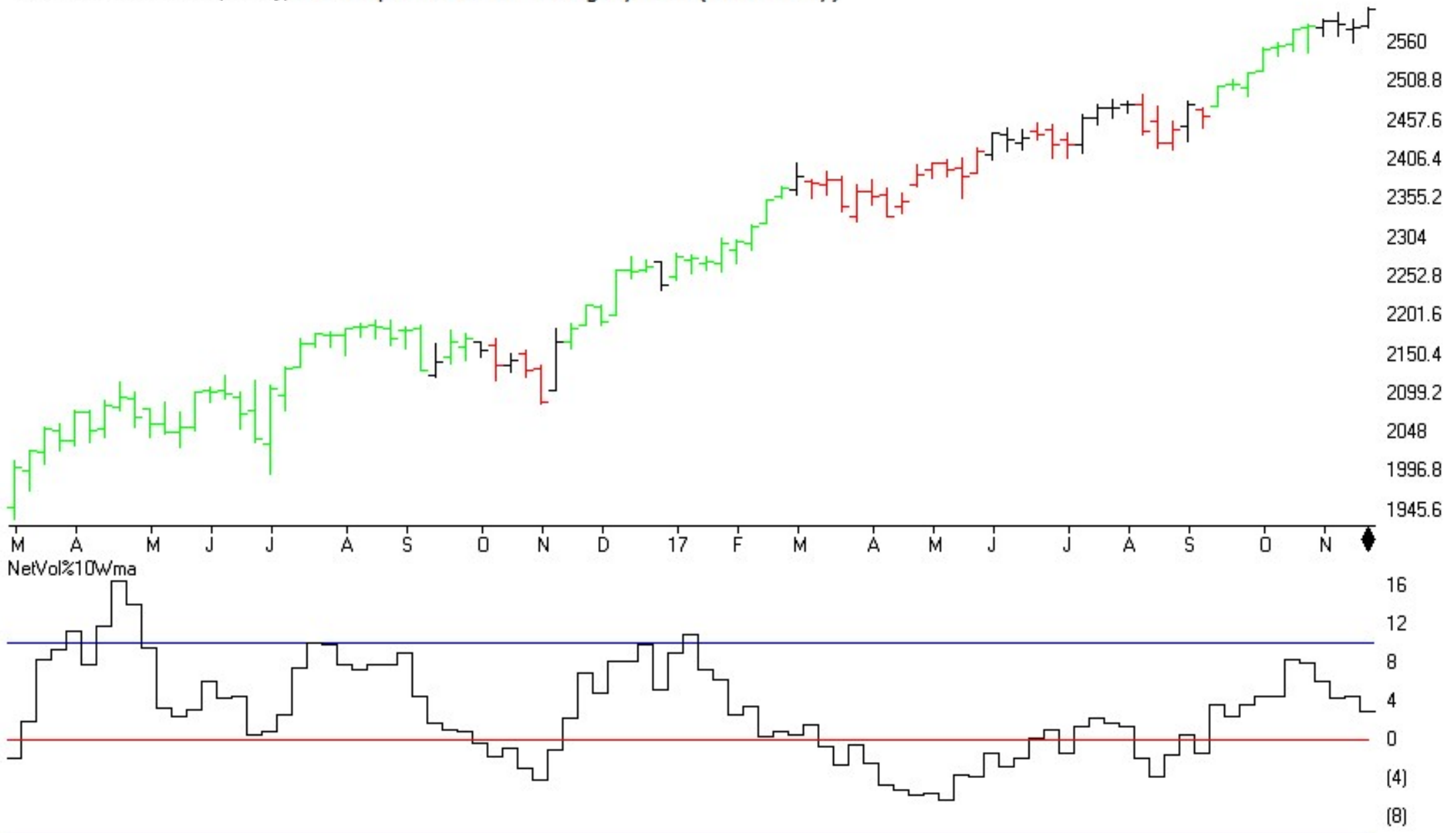
Options Ratios

11/24: **OCC_Call% 10dy ma reached its highest level since April 2015.**

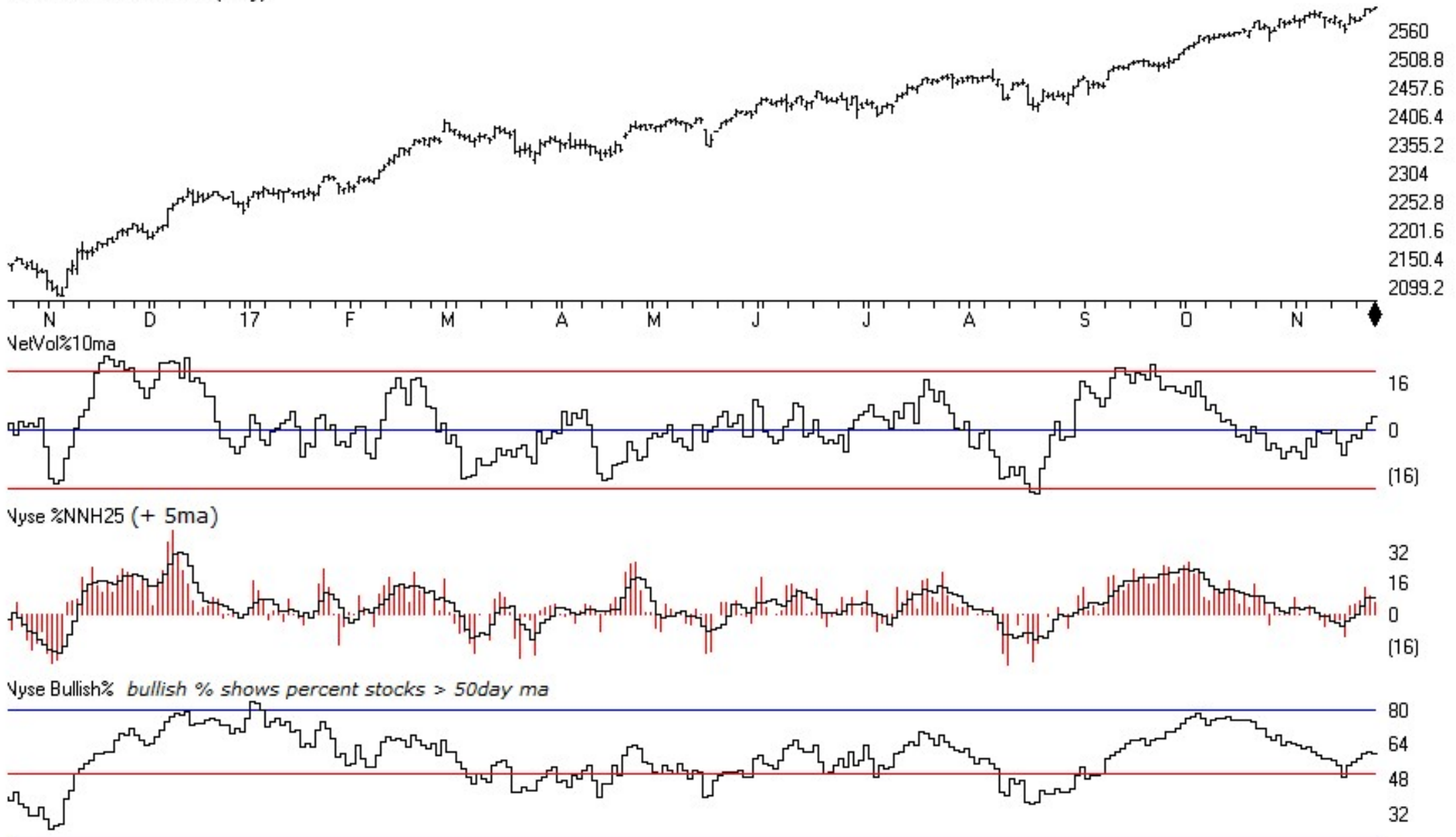
SPY Weekly Structure



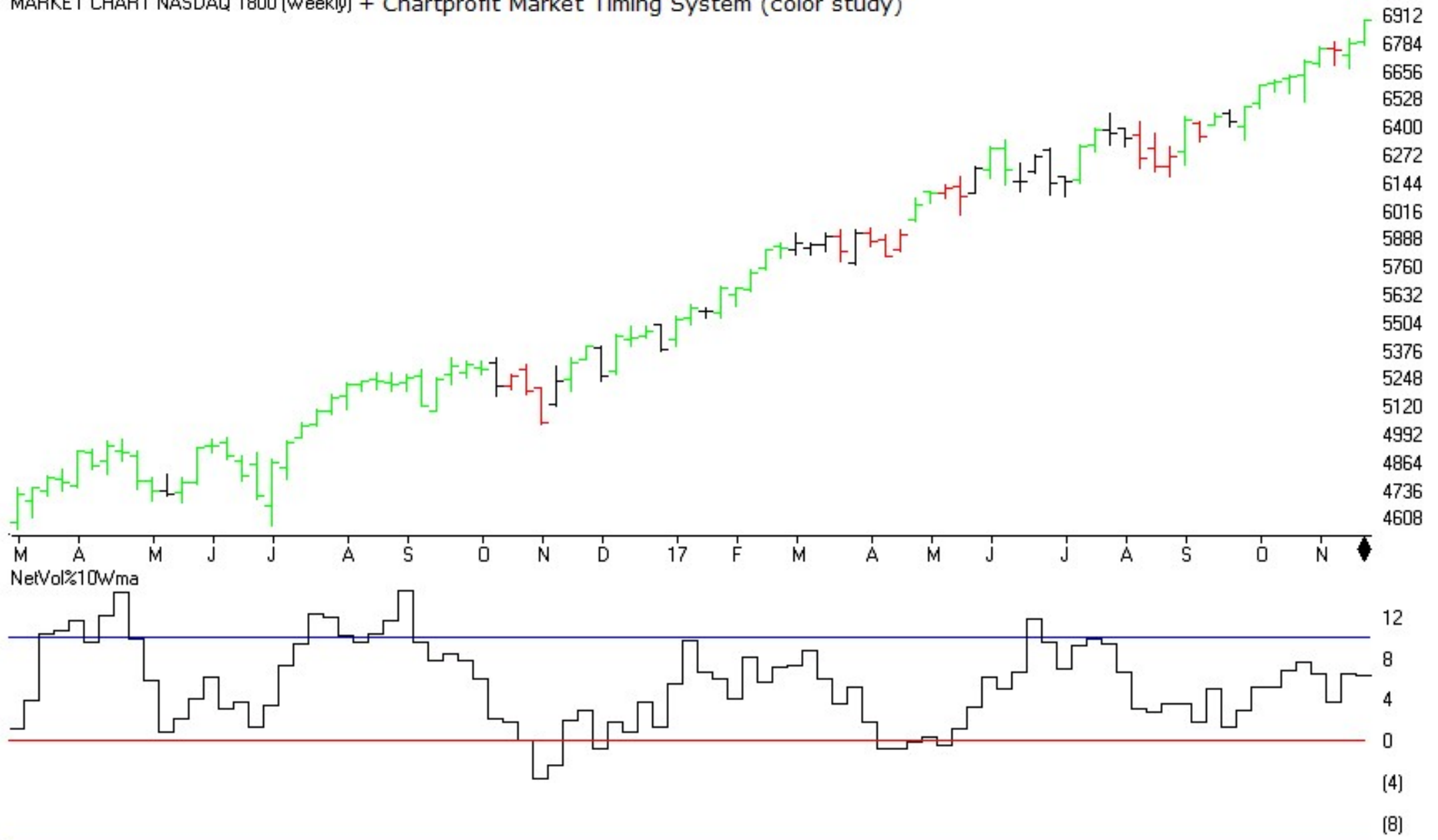
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



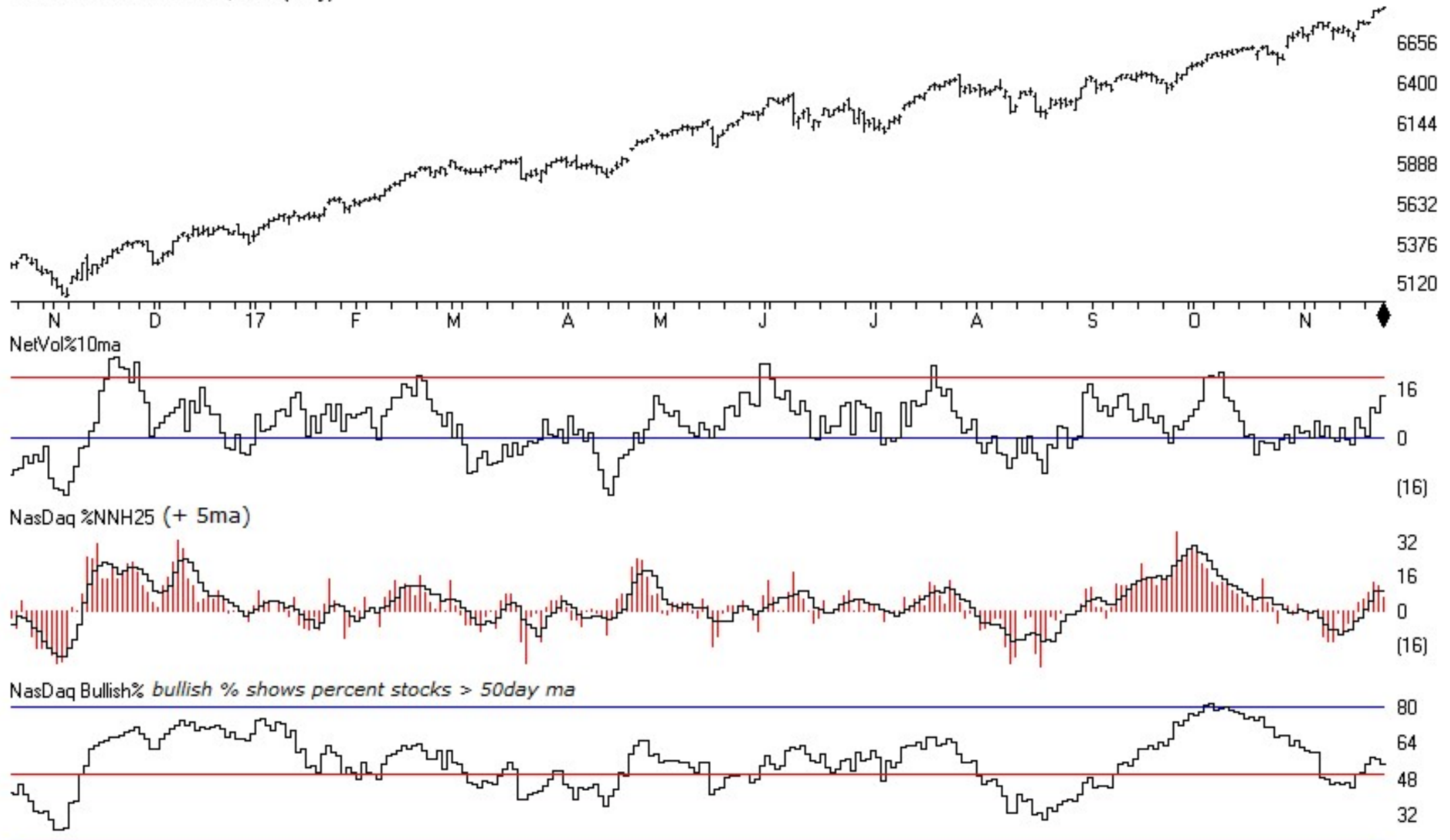
MARKET CHART NYSE (Daily)



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

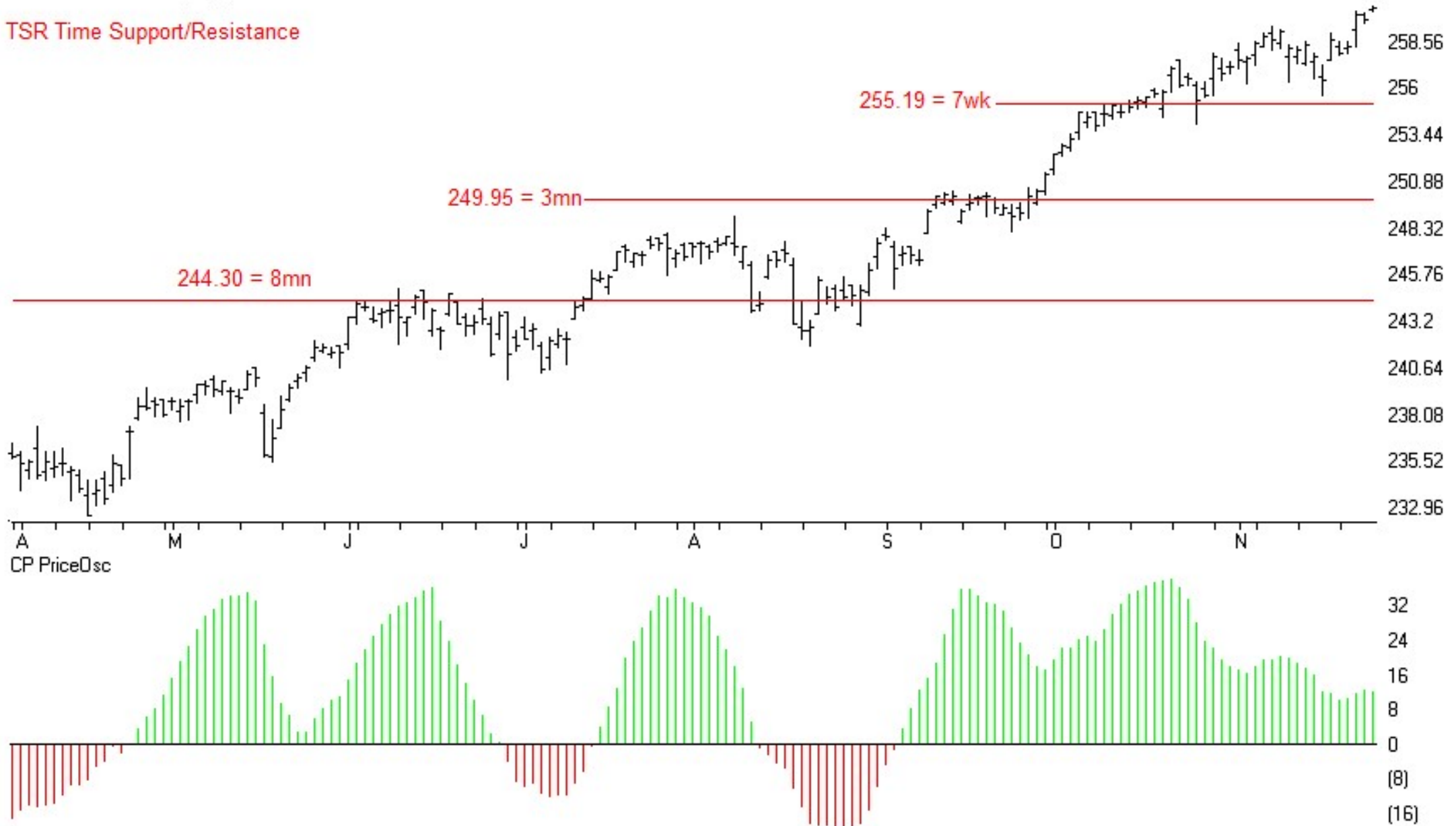


MARKET CHART NASDAQ 1800 (Daily)



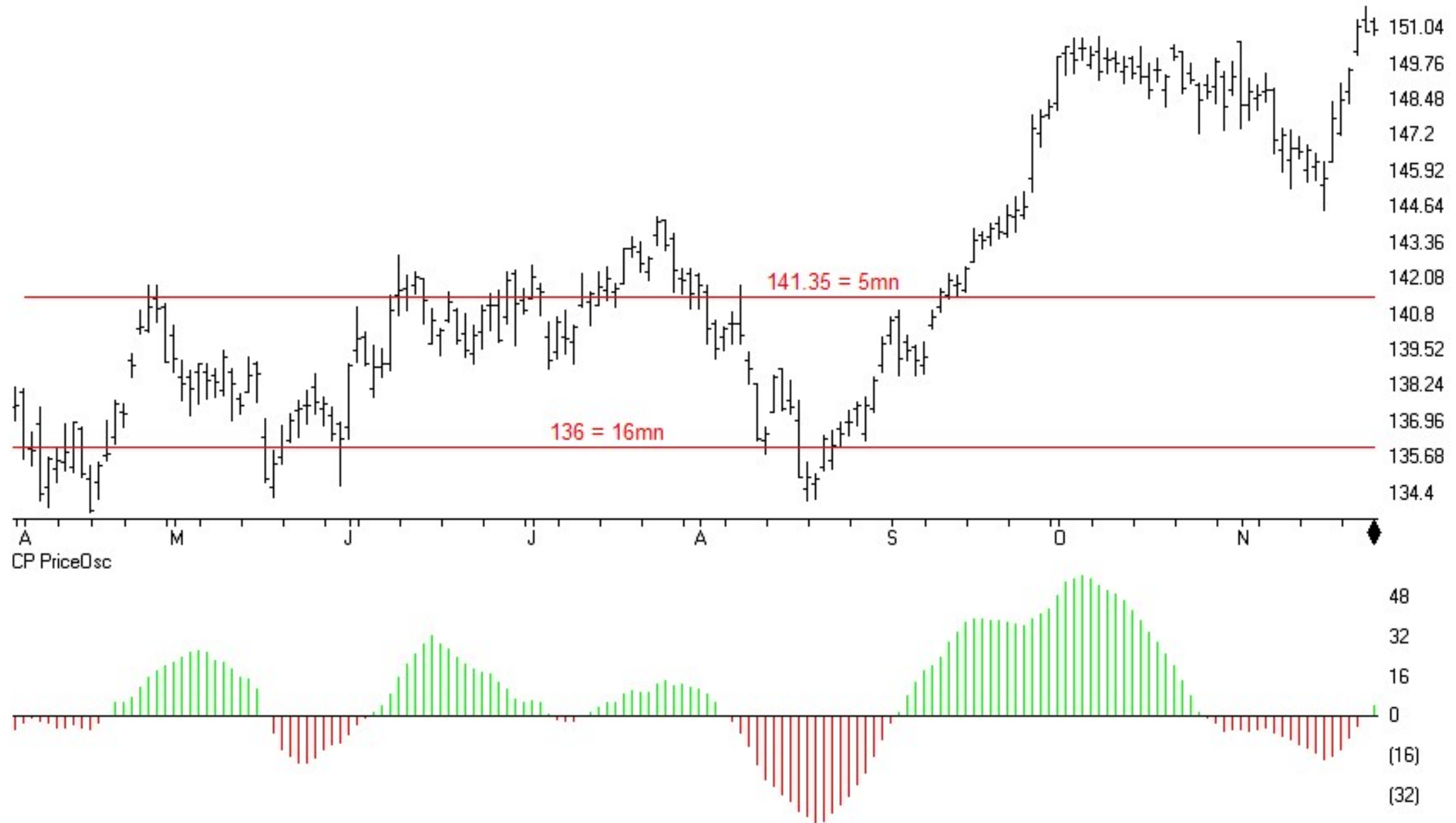
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



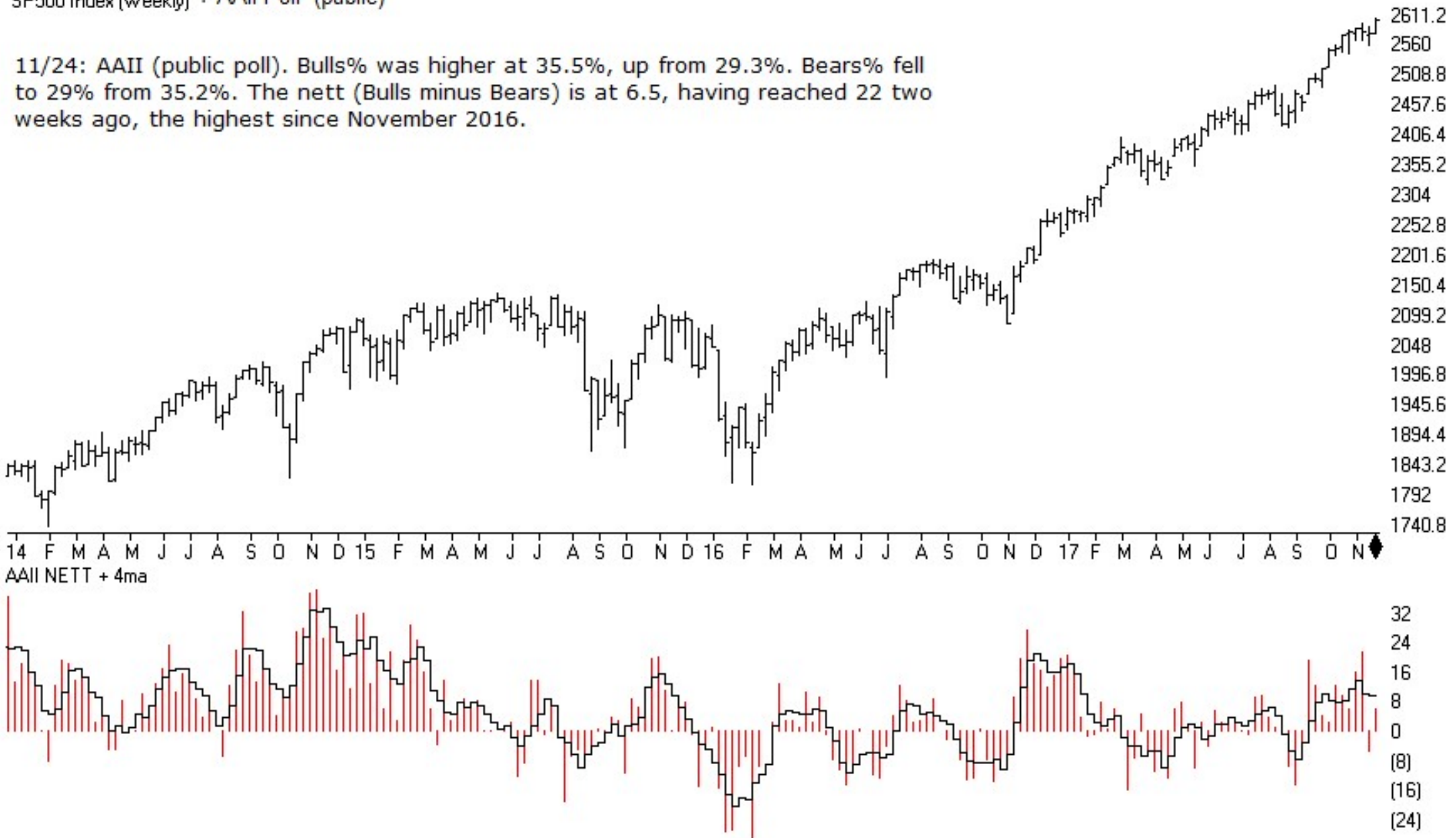
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



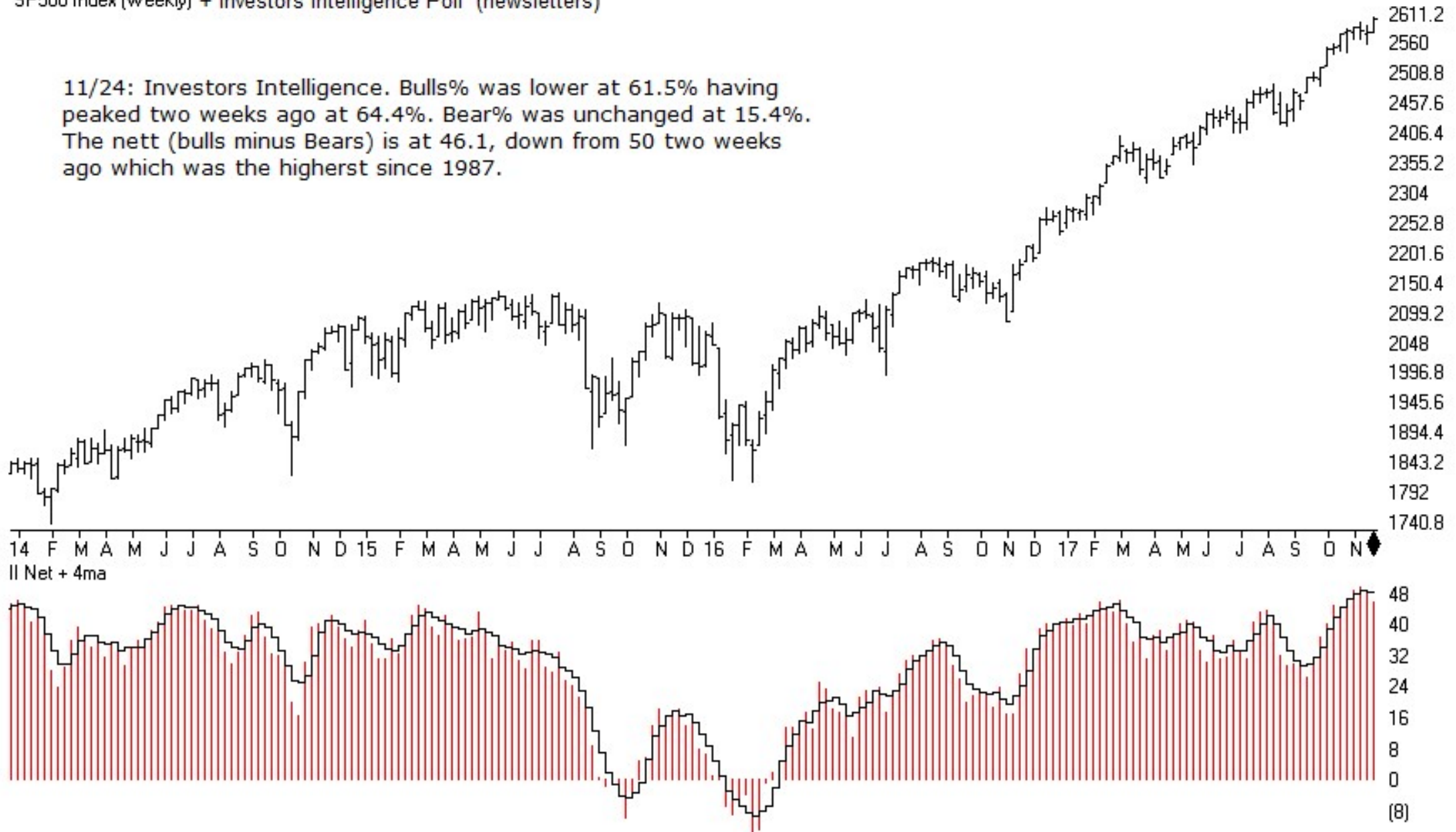
SP500 Index (Weekly) + AAI Poll (public)

11/24: AAI (public poll). Bulls% was higher at 35.5%, up from 29.3%. Bears% fell to 29% from 35.2%. The nett (Bulls minus Bears) is at 6.5, having reached 22 two weeks ago, the highest since November 2016.



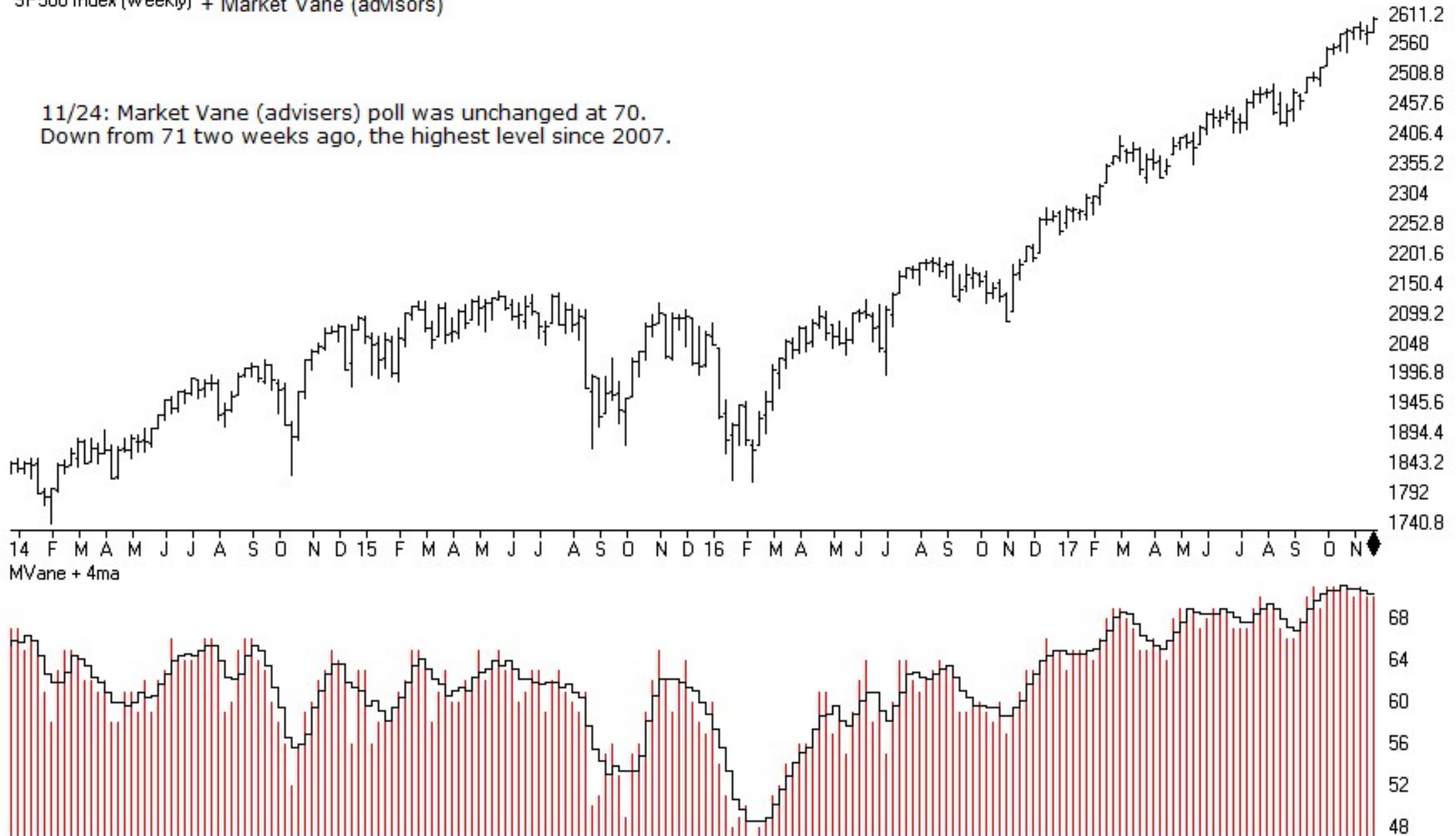
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

11/24: Investors Intelligence. Bulls% was lower at 61.5% having peaked two weeks ago at 64.4%. Bear% was unchanged at 15.4%. The nett (bulls minus Bears) is at 46.1, down from 50 two weeks ago which was the highest since 1987.



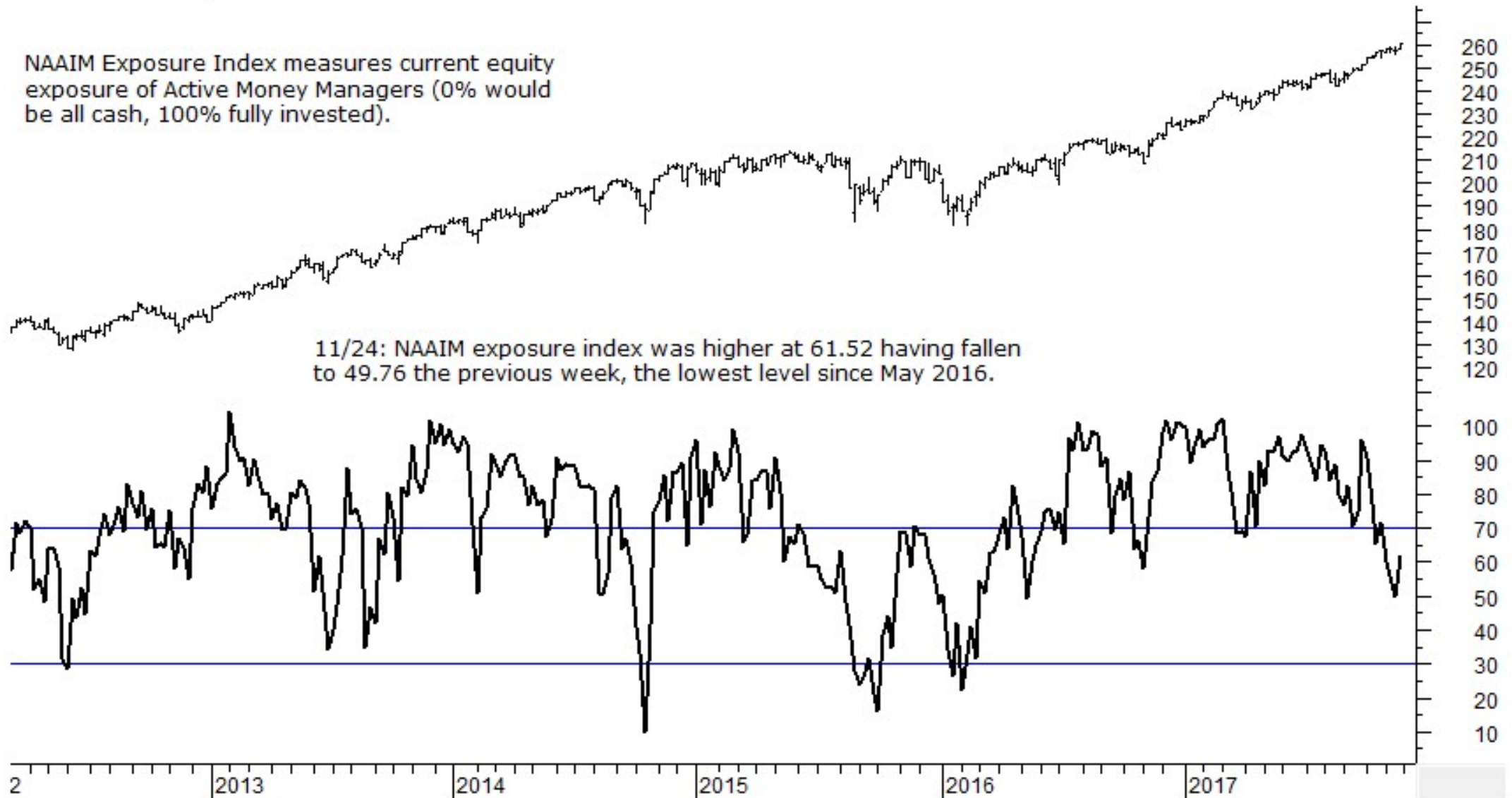
SP500 Index (Weekly) + Market Vane (advisors)

11/24: Market Vane (advisers) poll was unchanged at 70.
Down from 71 two weeks ago, the highest level since 2007.



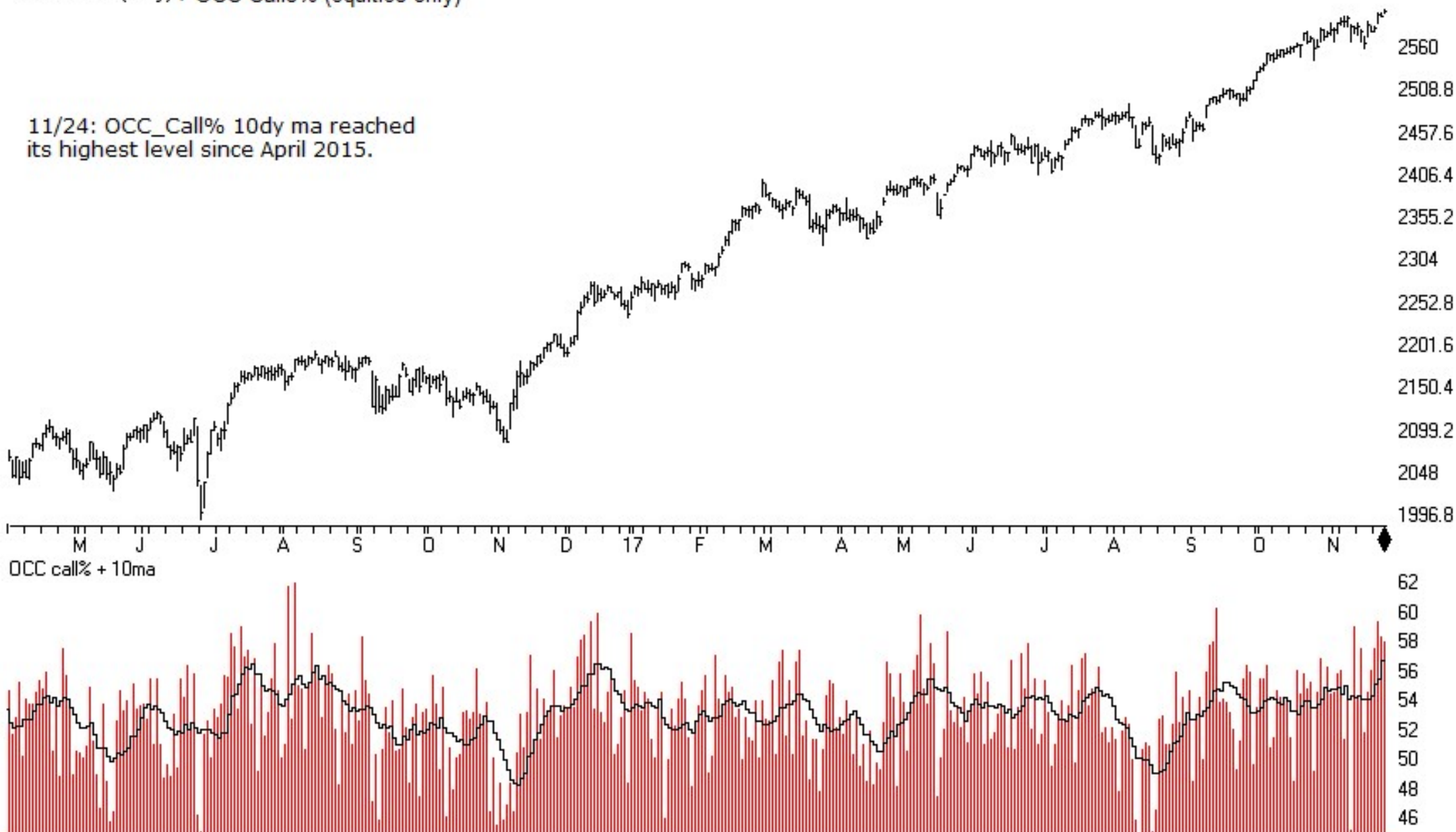
SPY + NAAIM Exposure Index

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

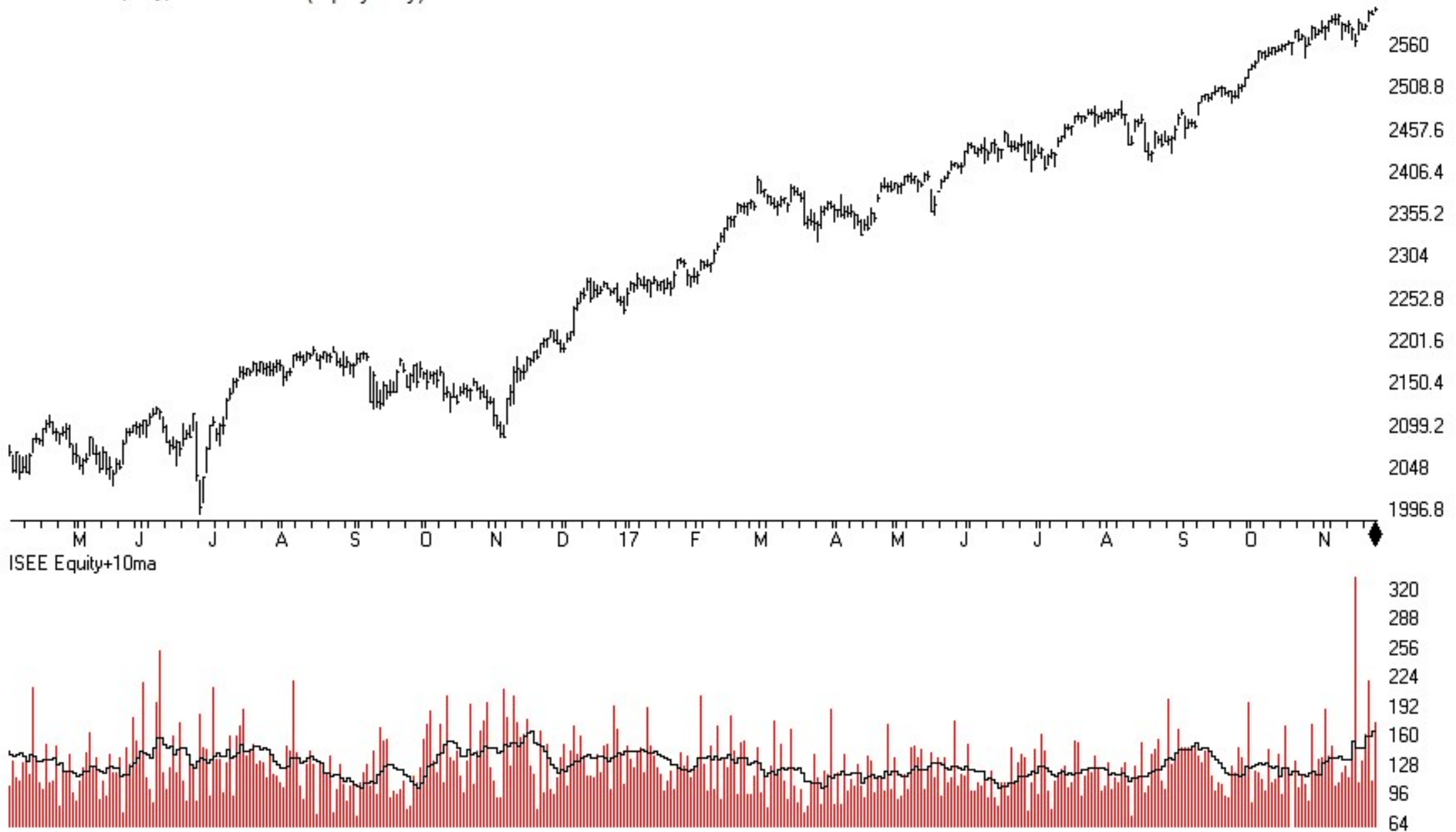


SP500 Index (Daily) + OCC Calls% (equities only)

11/24: OCC_Call% 10dy ma reached its highest level since April 2015.

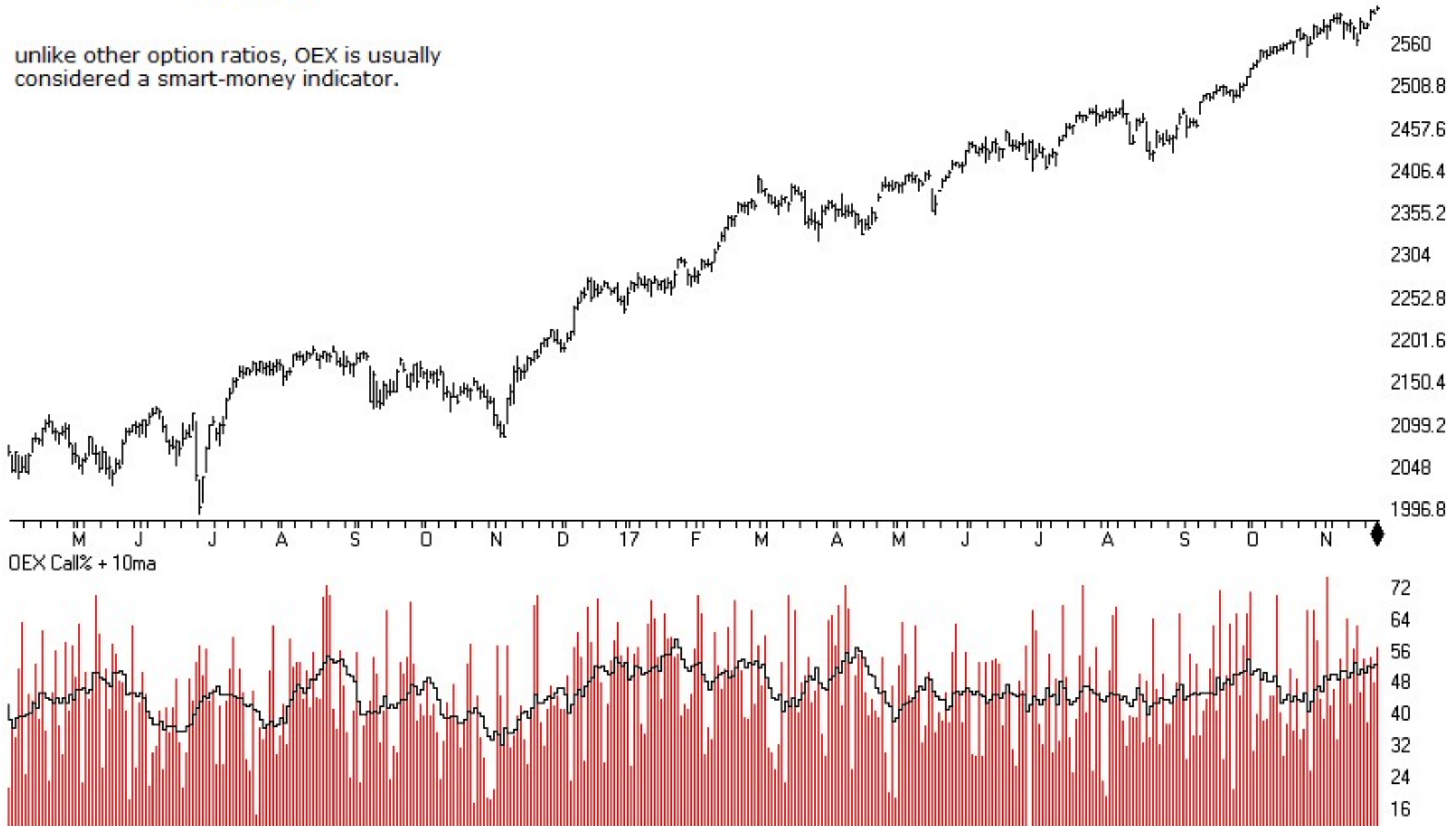


SP500 Index (Daily)+ ISEE Index (equity only)

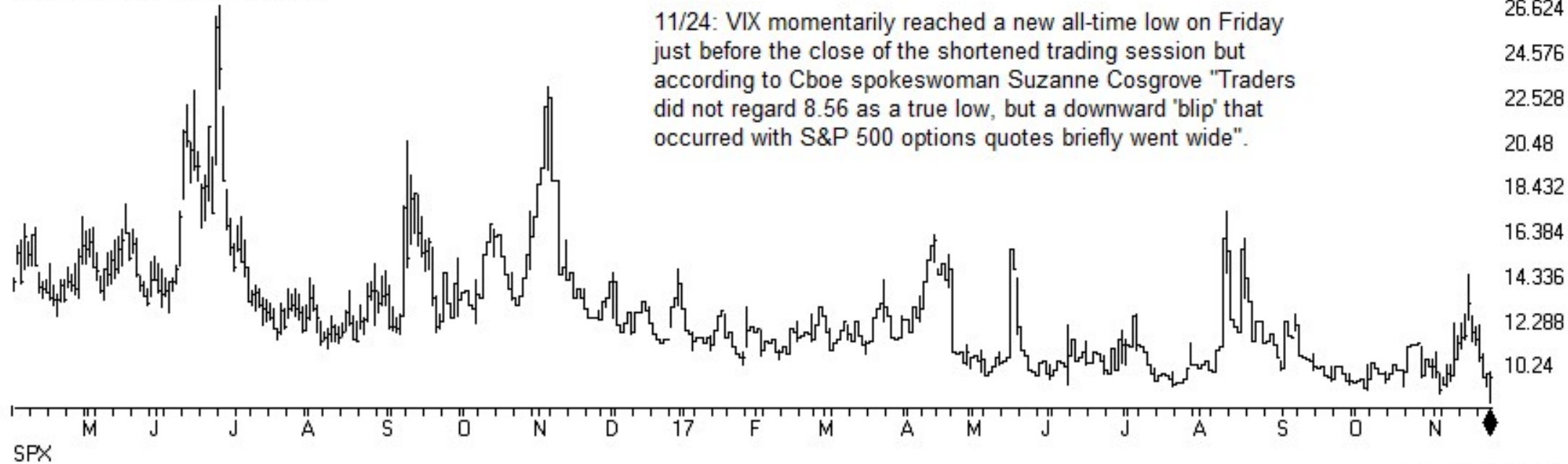


SP500 Index (Daily) + OEX Calls%

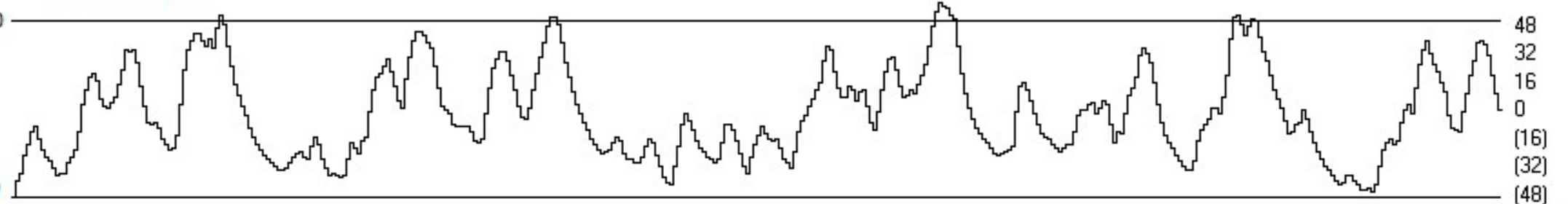
unlike other option ratios, OEX is usually considered a smart-money indicator.



VIX - S&P 500 Volatility Index (Daily)

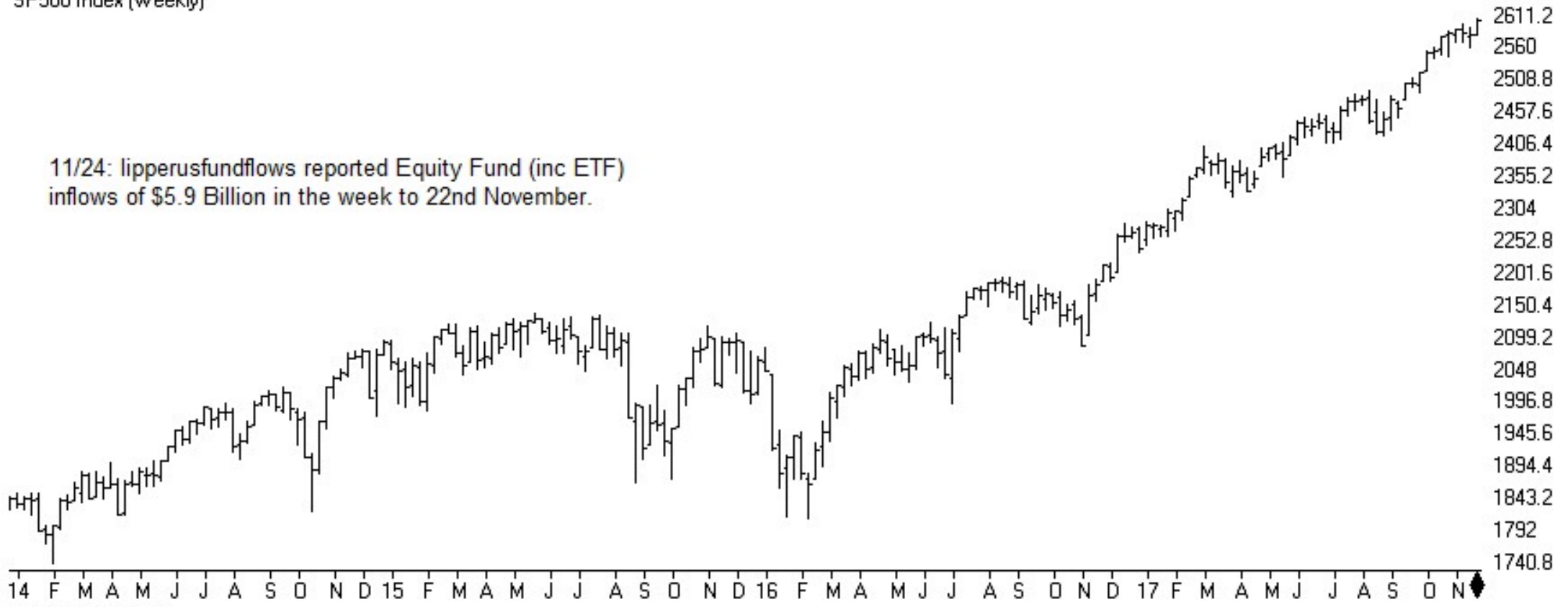


TCI based on VIX

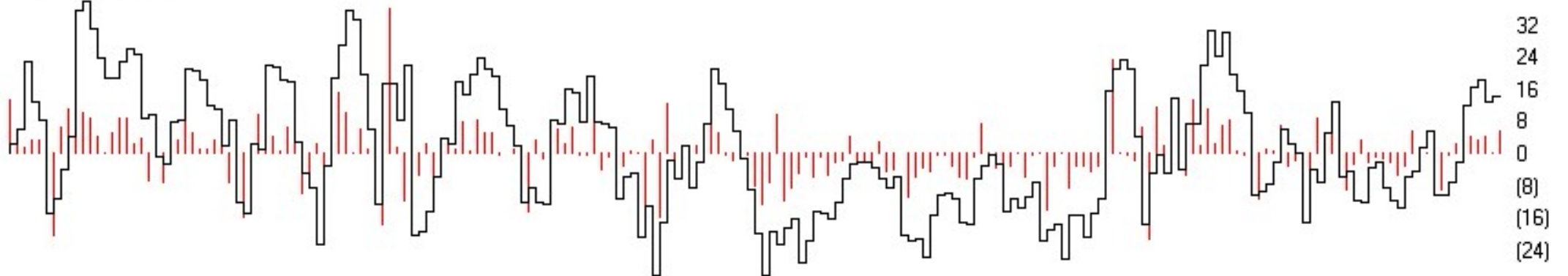


SP500 Index (Weekly)

11/24: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$5.9 Billion in the week to 22nd November.



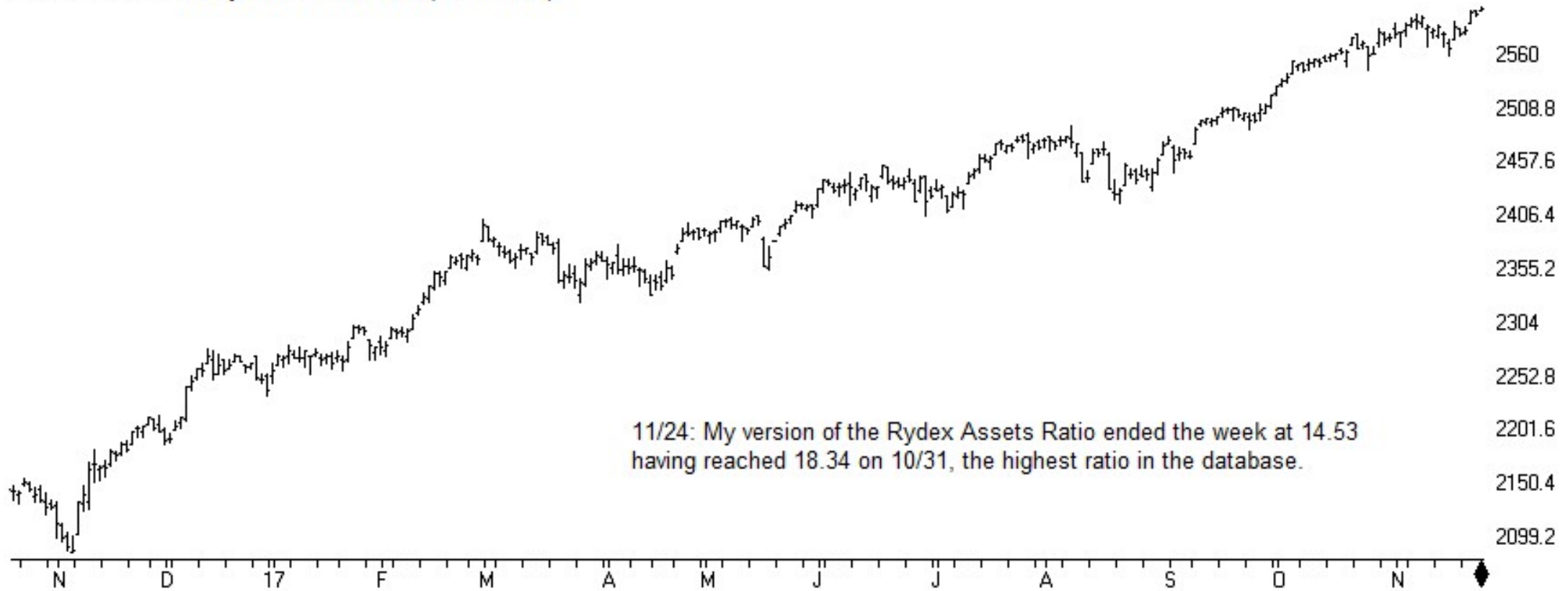
Lipper Fd+4wkSum



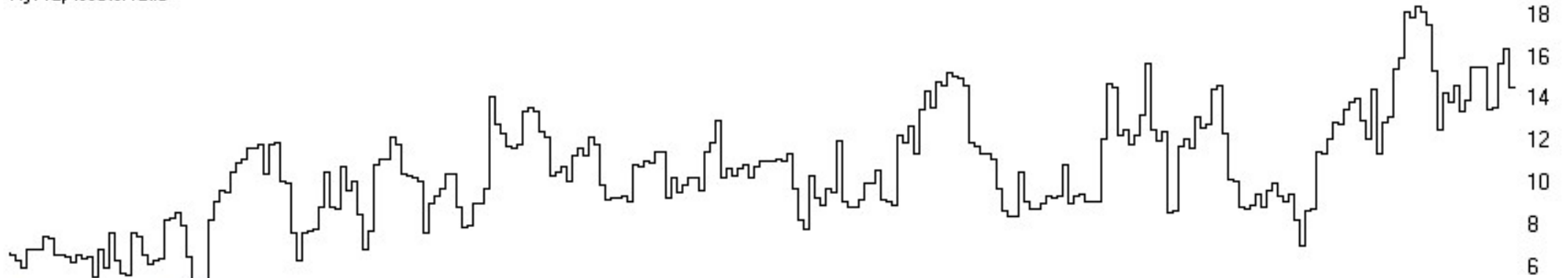
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

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



RyMajAssetsRatio



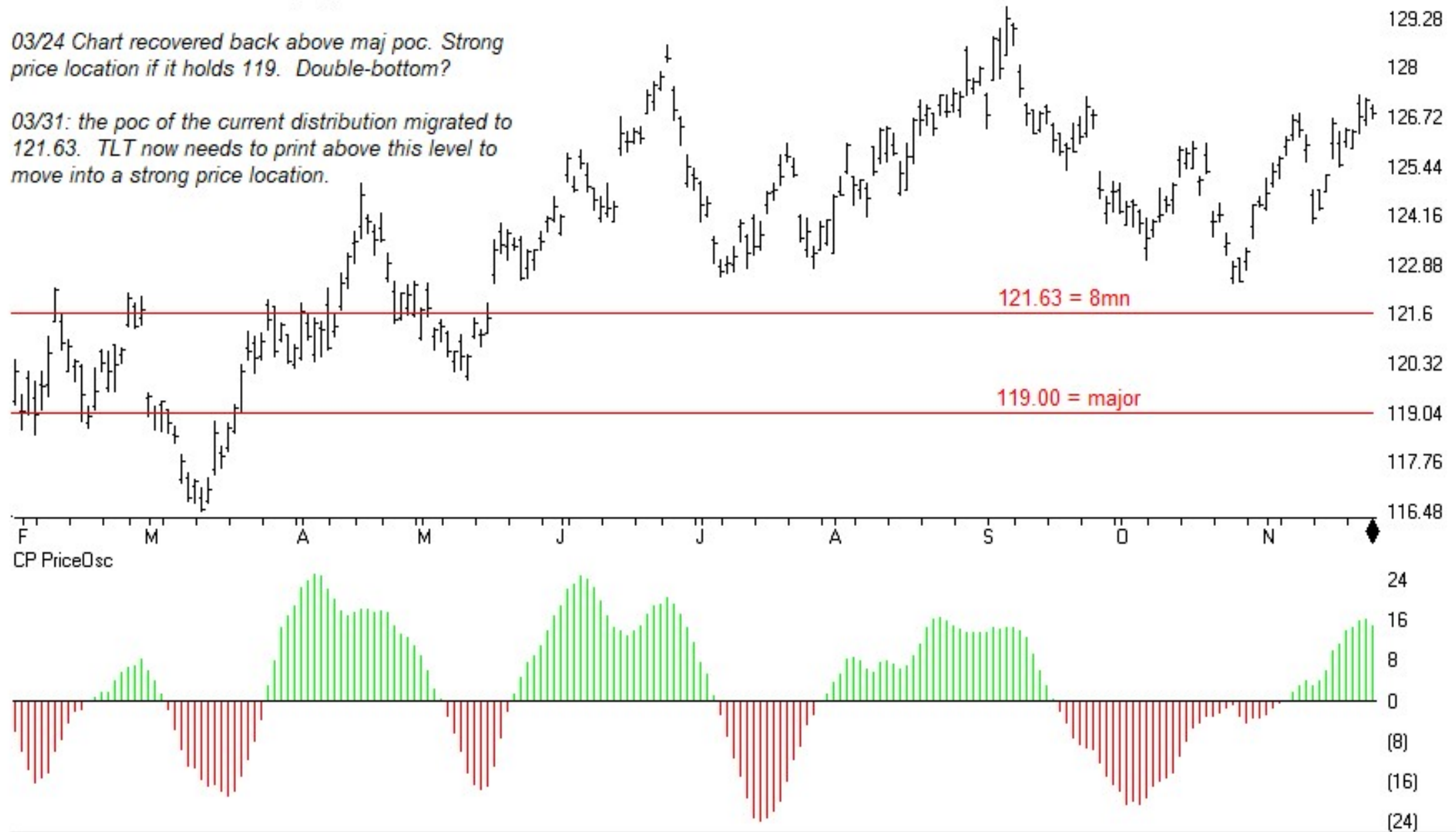
Rydex Assets Ratio (CP version)

TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

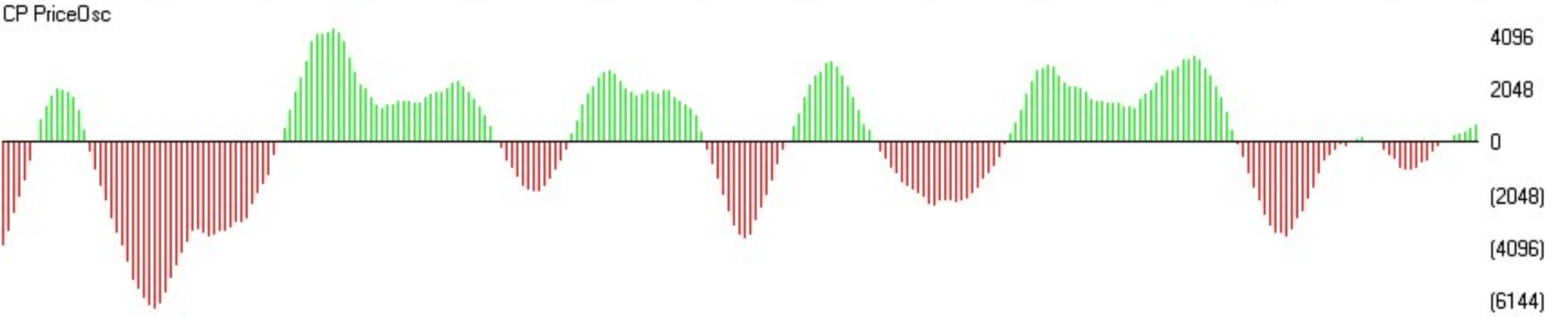
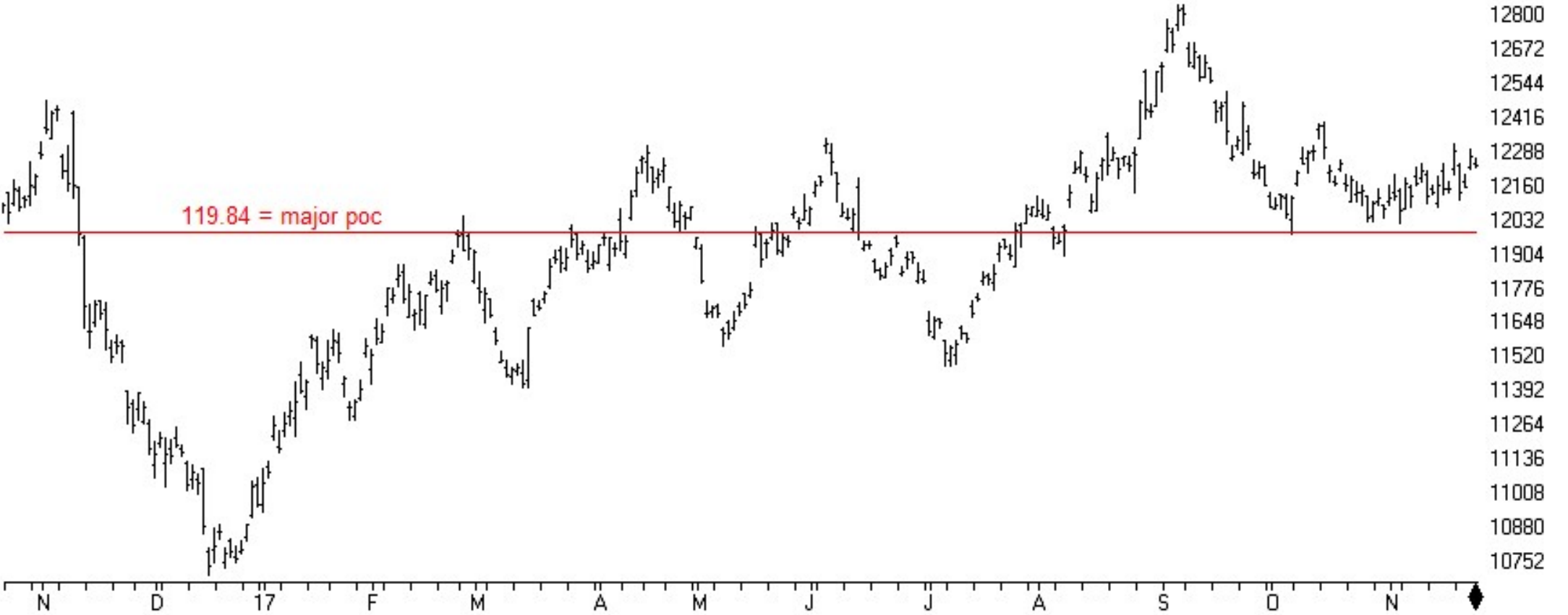
03/24 Chart recovered back above maj poc. Strong price location if it holds 119. Double-bottom?

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.



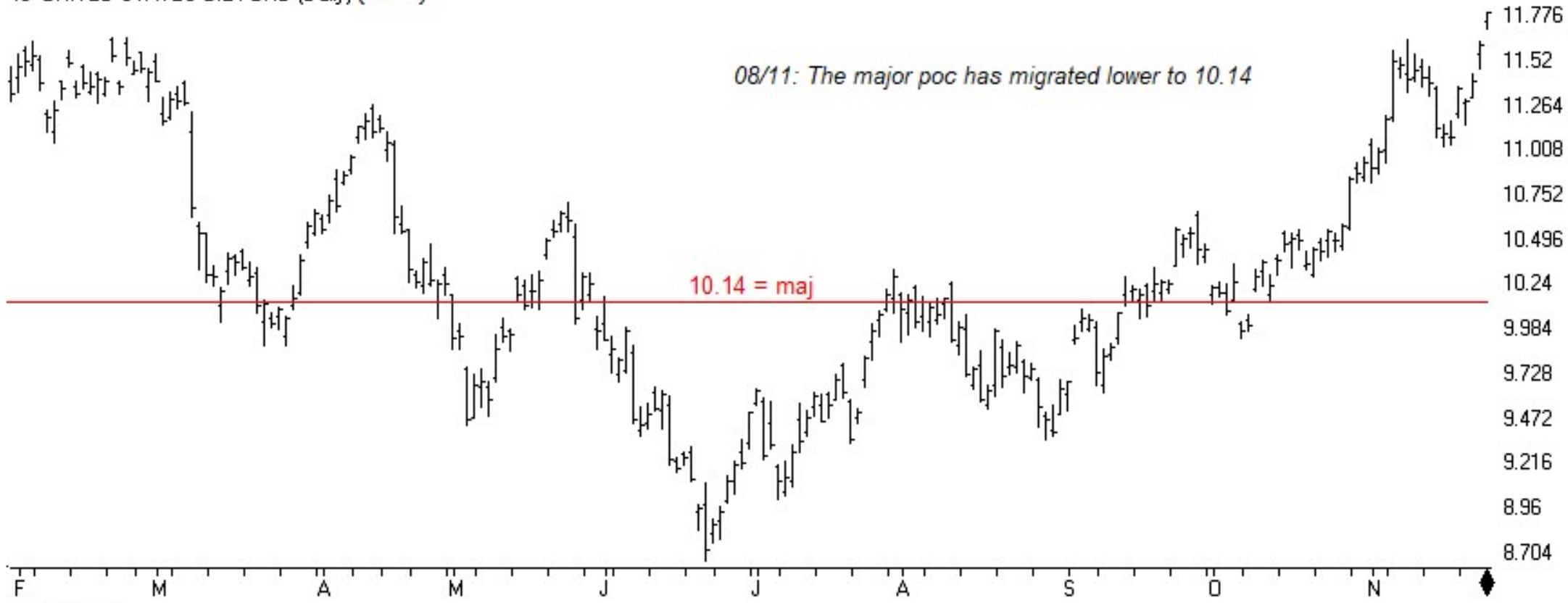
TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)

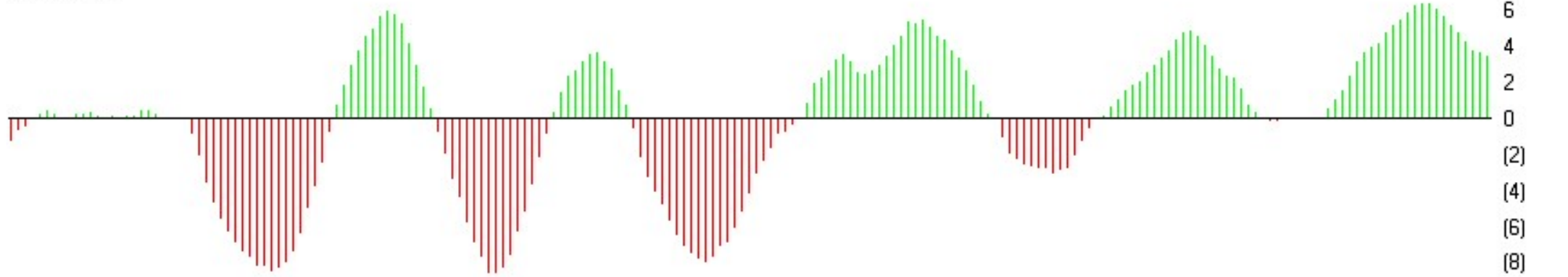


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

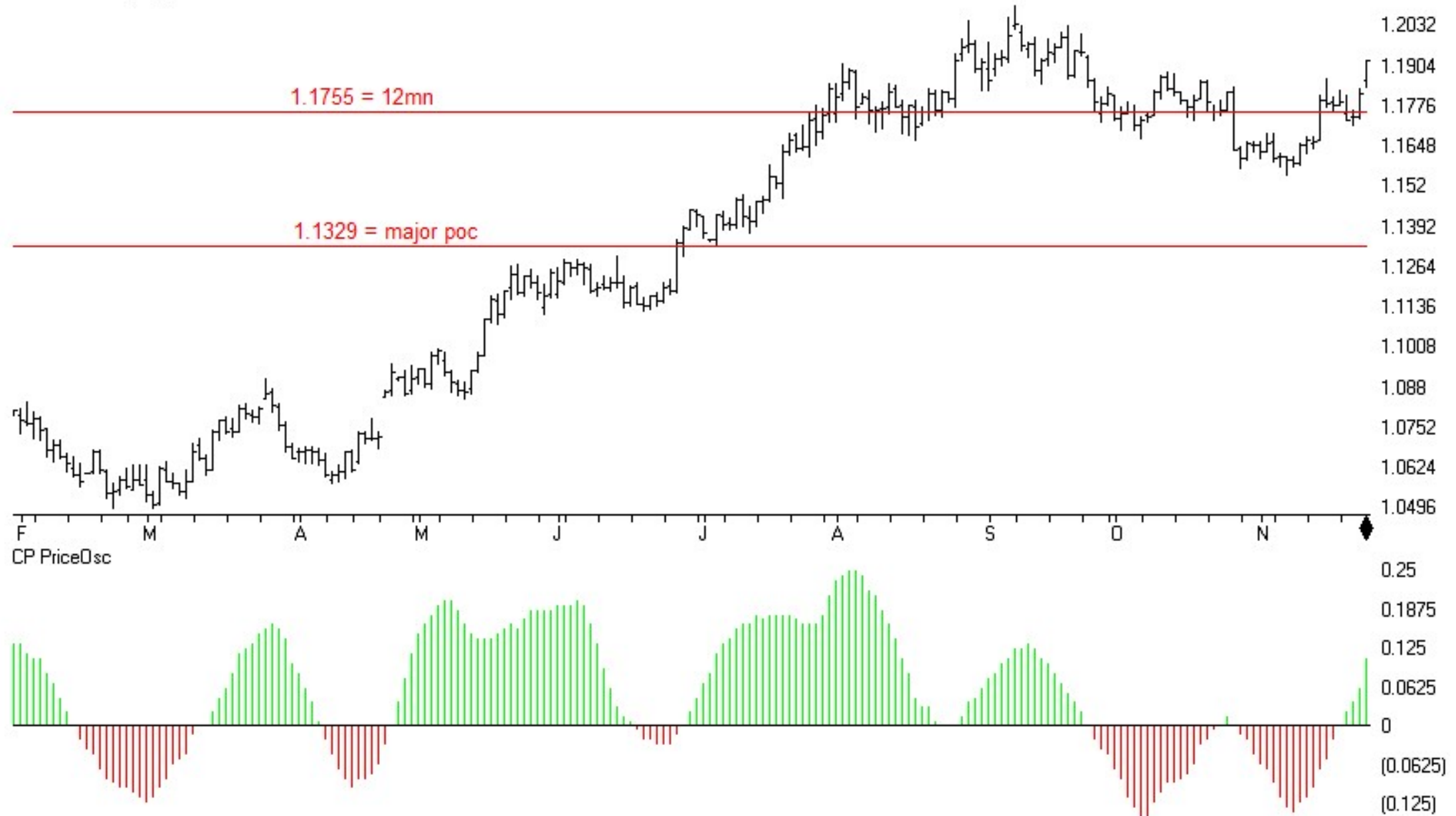


CP PriceDsc

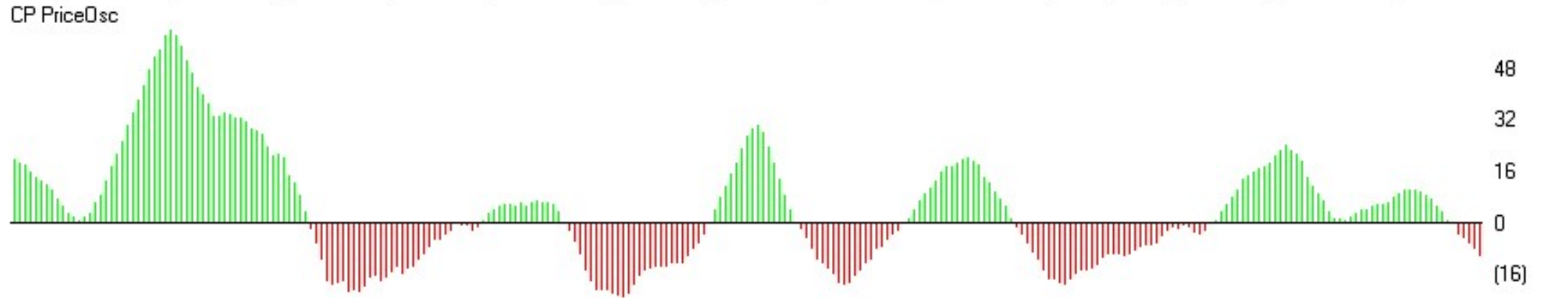
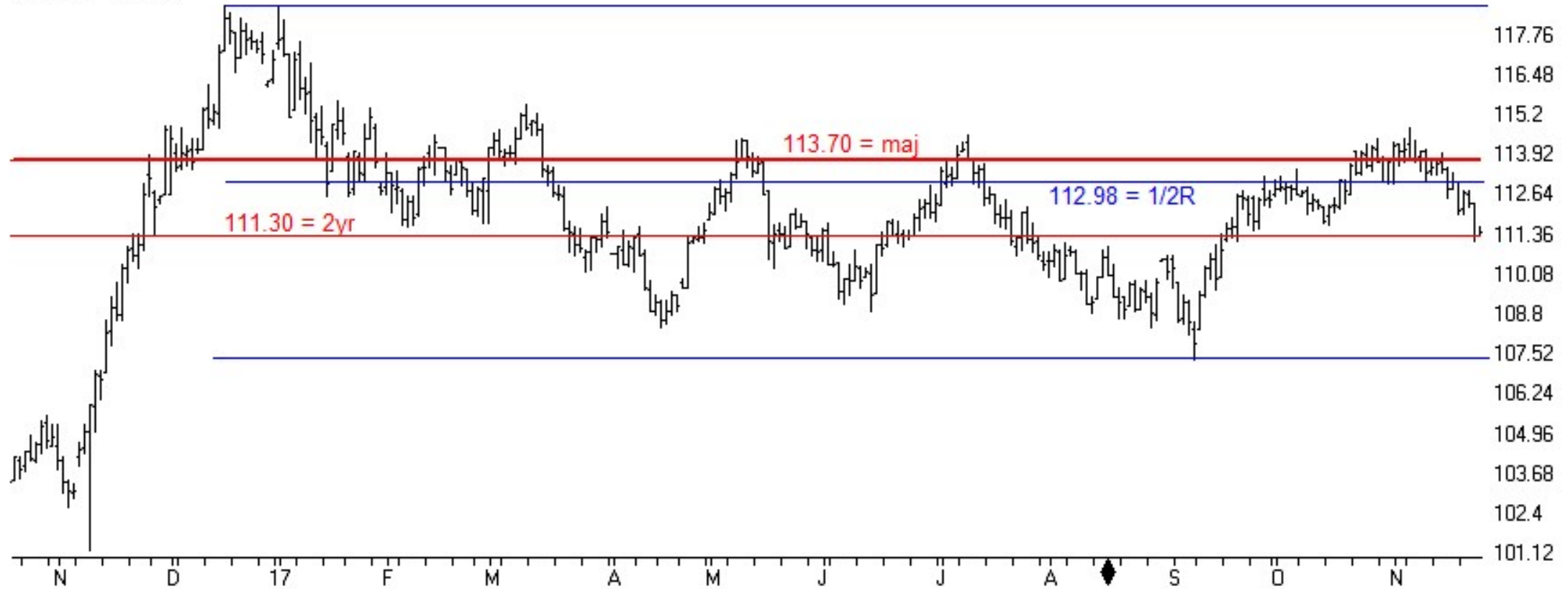


TSR Time Support/Resistance

51 EURUSD (Daily)



53 USDJPY (Daily)



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<http://www.chartprofitwebcast.com>