

ChartProfit

Charts to Friday 27th October 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 10/27

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

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

10/27: AAll (public poll). Bulls% was higher this week at 39.6%. Bulls% reached 41.4% five weeks ago which was the highest since January. Bears% was also higher at 33% (from 27.9%). Bears% fell to 22% five weeks ago which was the lowest since April 2016.

10/27: Investors Intelligence. Bulls% was higher at 62.3%, the highest since March. Bear% was almost unchanged at 15.1%, the lowest since May 2015. The ratio of Bulls/Bears is at 4.1 and has not been this high since 2015.

10/27: Market Vane (advisers) poll was unchanged at 71, the highest level since 2007.

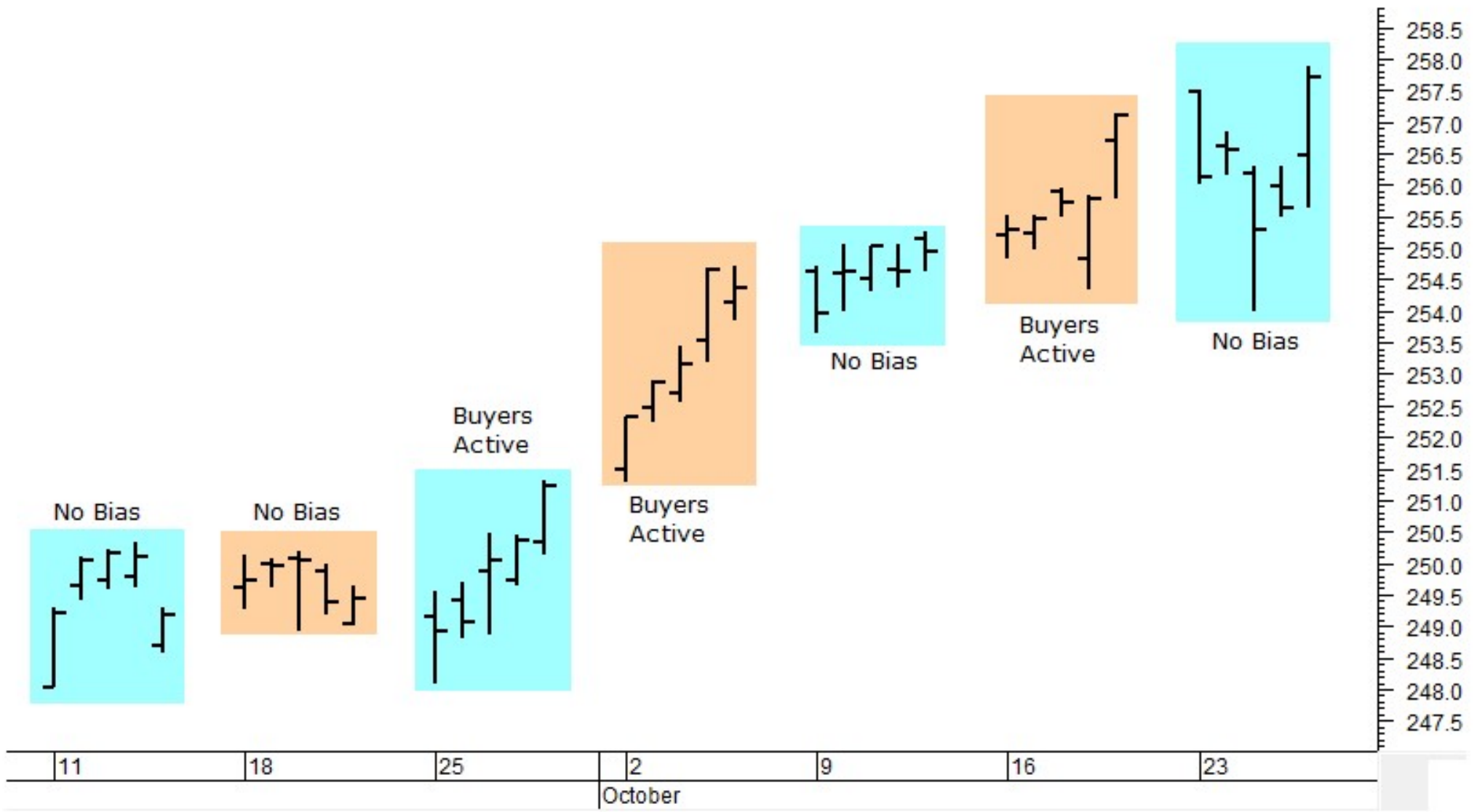
10/27: NAAIM exposure index was higher at 71.67.

Mutual Fund Flow:

10/27: My version of the Rydex Assets Ratio ended the week sharply higher at 18.05. This is an extreme ratio and the highest ratio in the database.

10/27: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$4.7 Billion in the week to 25th October. In the data excluding ETF flows the last eighteen weeks have all registered a net outflow.

SPY Weekly Structure

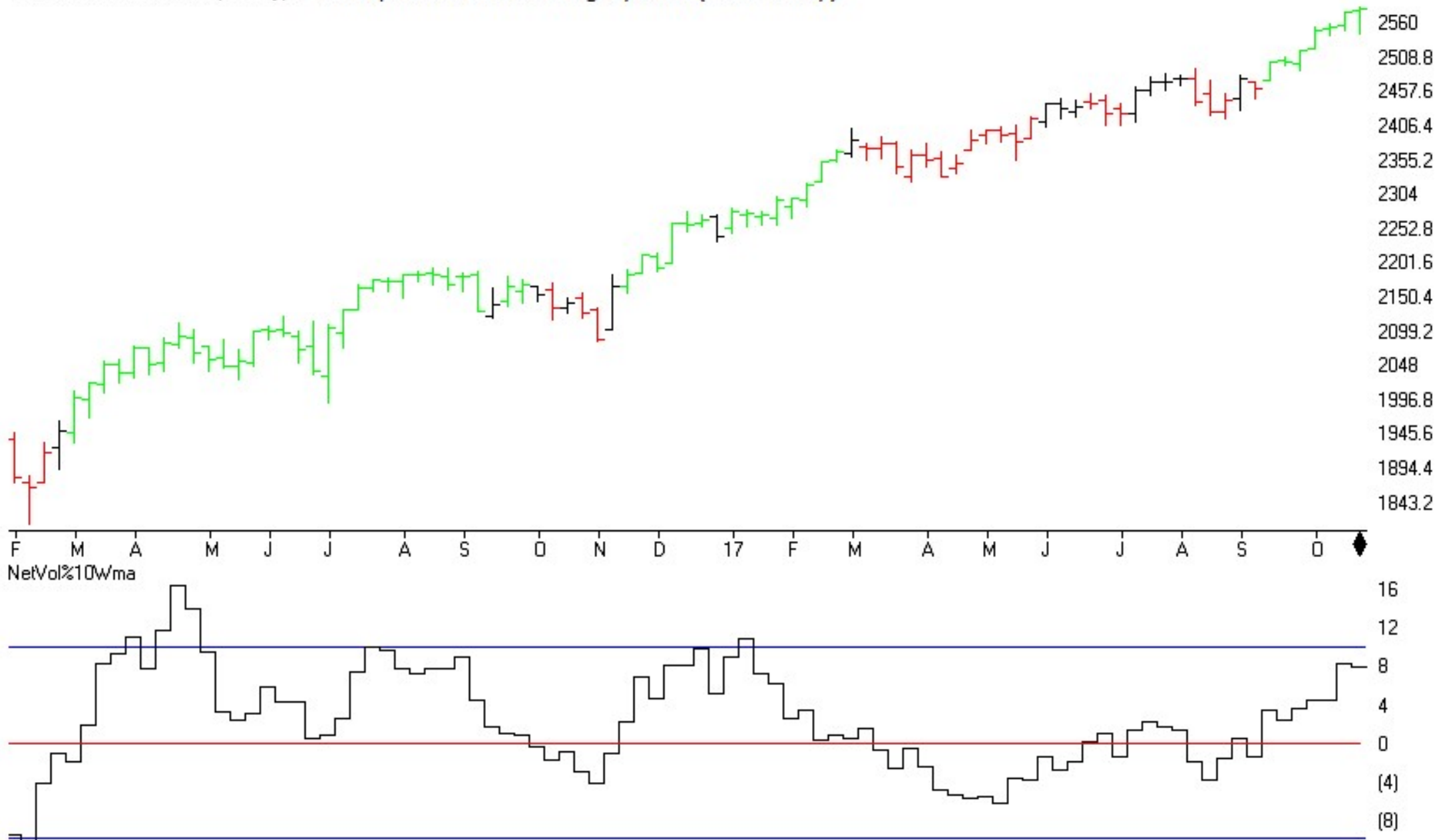


Commitments of Traders

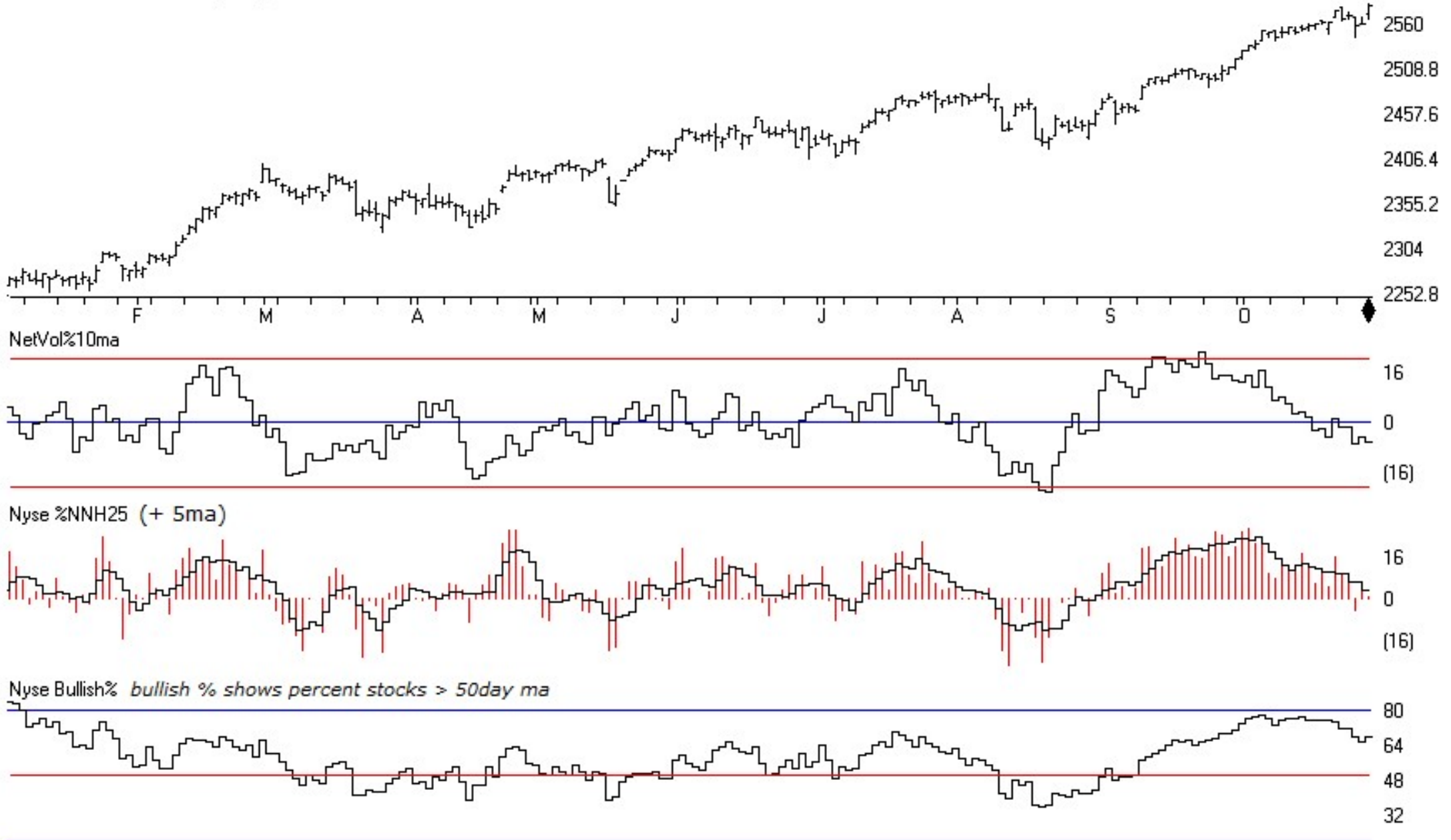
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	56.7	60.4	29.5	84.9	100.0	72.3	21.7	12.5	54.5
10/17/17	59.4	62.6	27.0	68.3	49.8	45.1	21.0	24.2	76.7
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	31	23.8	77.1	67.4	40.6	4.3	74.1	19.3	2.4
10/17/17	25.4	25	86.3	72.2	48.9	3.6	85.8	34.8	5.1
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	23.4	4.7	17.5	75.0	56.0	27.2	17.5	27.0	42.5
10/17/17	35.4	9.0	0.0	64.1	33.8	33.5	15.6	23.6	40.1
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	68.2	66.5	27.2	54.5	58.1	77.4	0.0	0.0	44.5
10/17/17	43.0	53.2	58.2	69.2	65.0	60.6	27.0	21.5	30.4
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	23.0	37.5	50.0	80.7	65.2	27.7	56.8	59.6	72.4
10/10/17	9.2	12.6	49.5	96.0	93.5	25.2	74.4	75.5	100.0
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	99.4	43.2	2.5	10.4	78.8	90.3	0.0	0.0	41.4
10/17/17	78.3	42.3	13.0	25.6	79.8	84.2	8.7	0.0	16.5
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	13.2	32.7	87.0	85.4	64.7	21.2	72.6	61.2	23.7
10/17/17	7.9	30.7	92.8	93.6	70.5	14.2	67.6	57.4	30.1
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	92.1	9.4	10.8	5.2	76.2	89.1	91.4	74.5	11.8
10/17/17	93.2	9.7	9.8	3.8	57.1	89.0	100.0	100.0	22.7

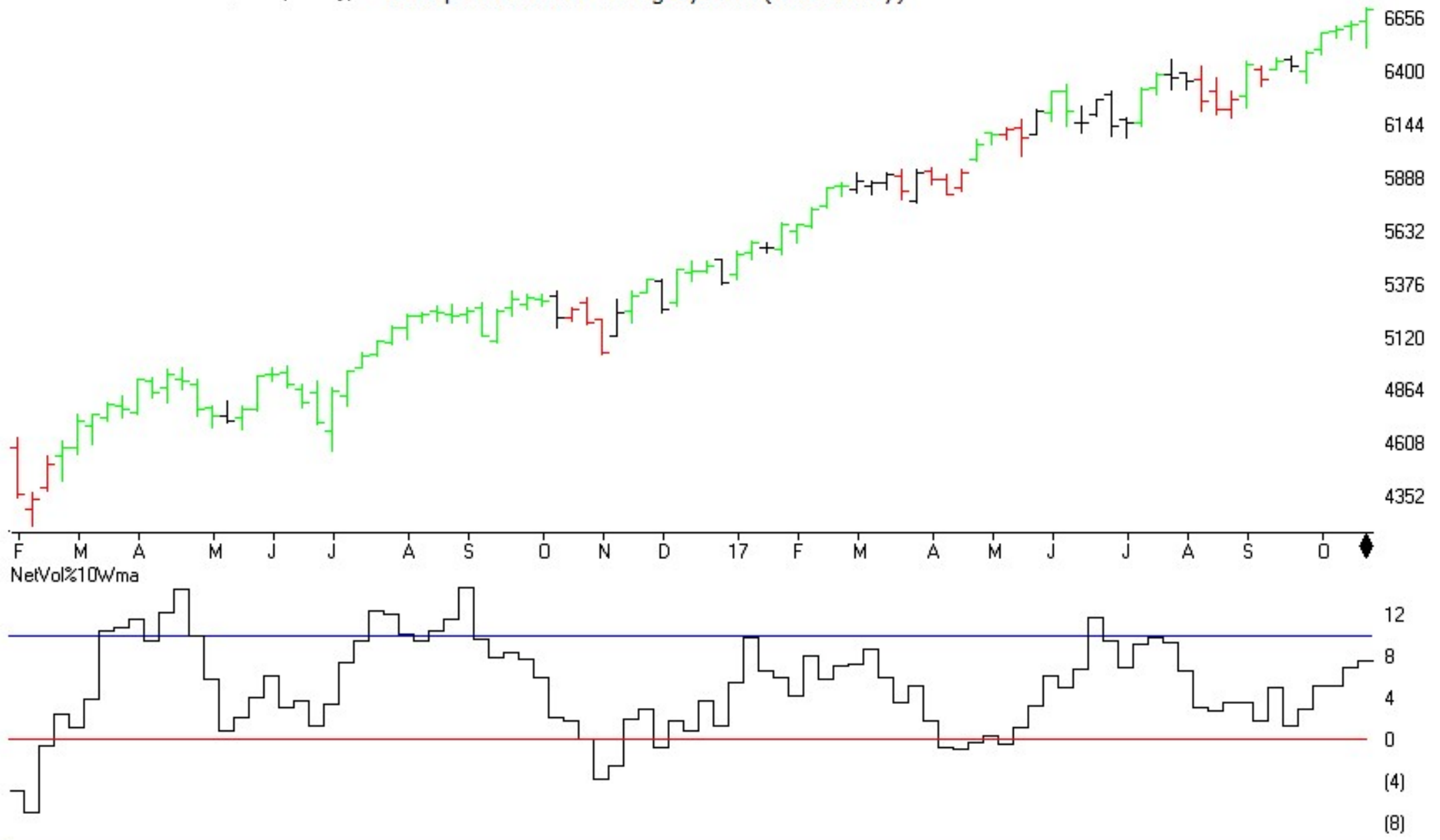
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



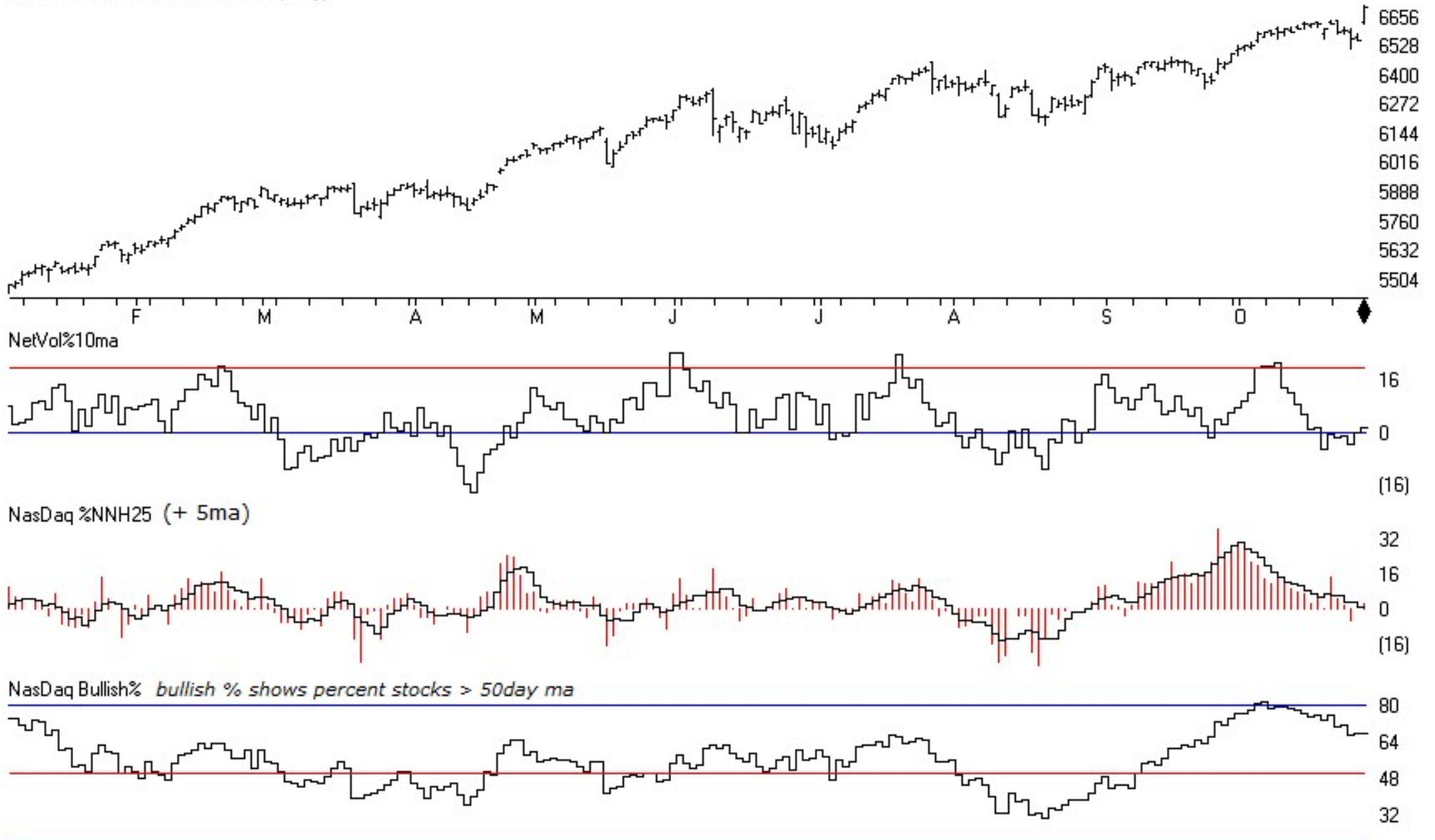
MARKET CHART NYSE (Daily)



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

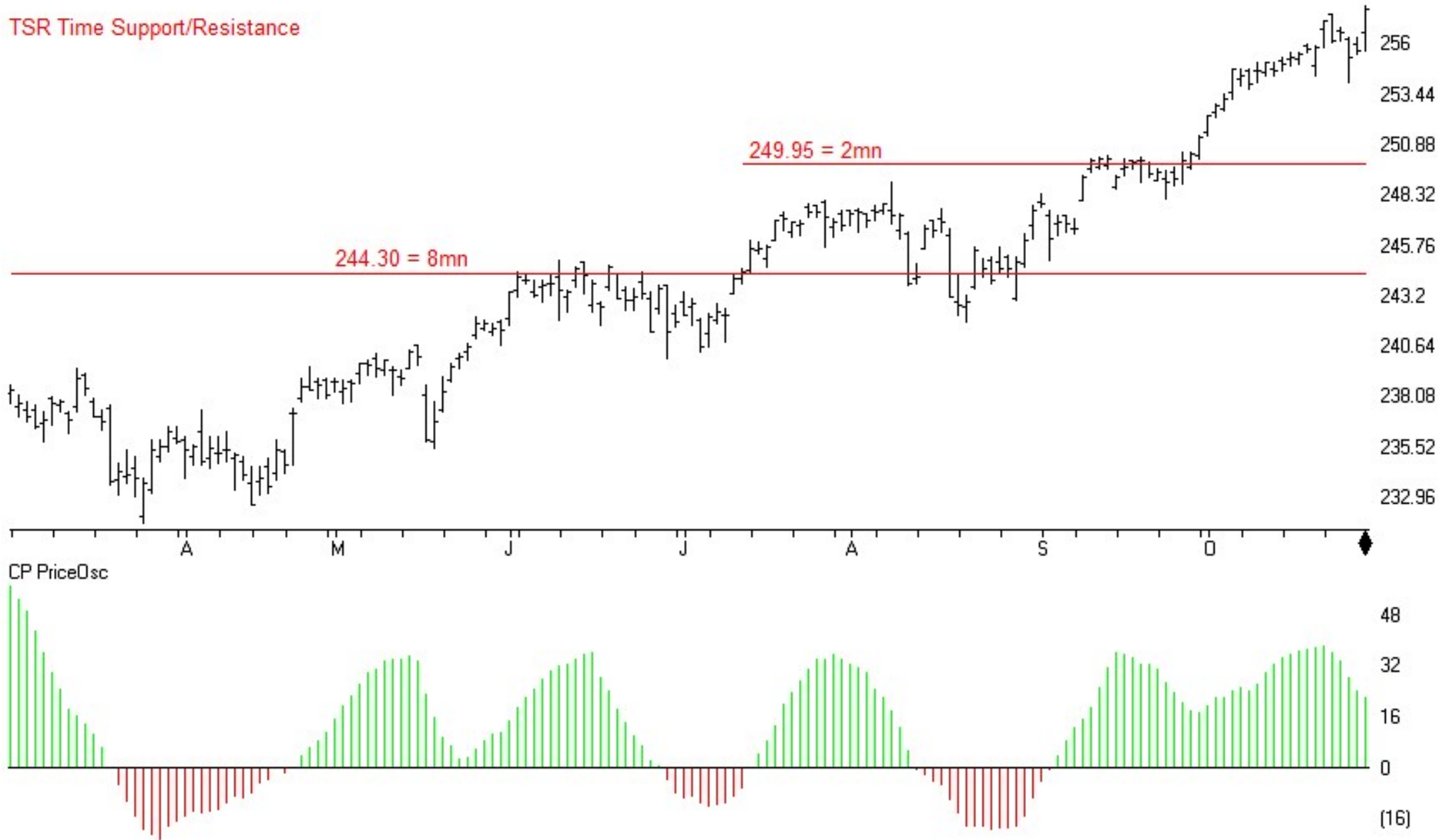


MARKET CHART NASDAQ 1800 (Daily)



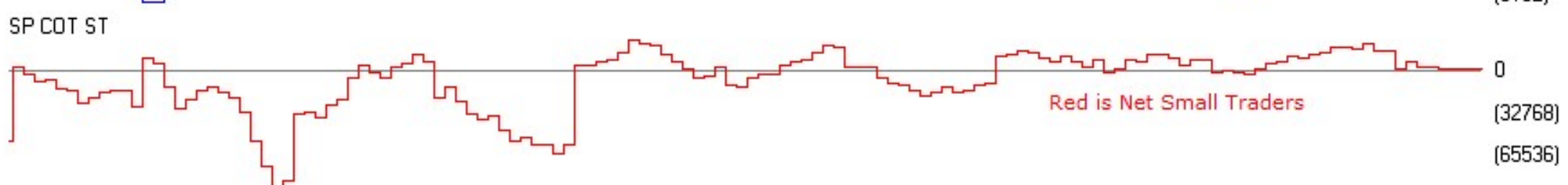
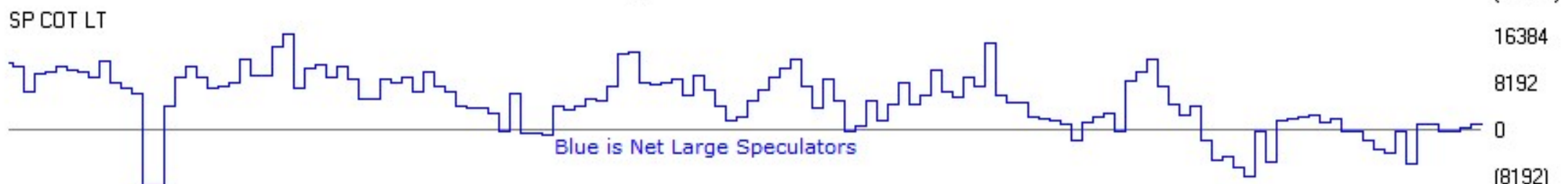
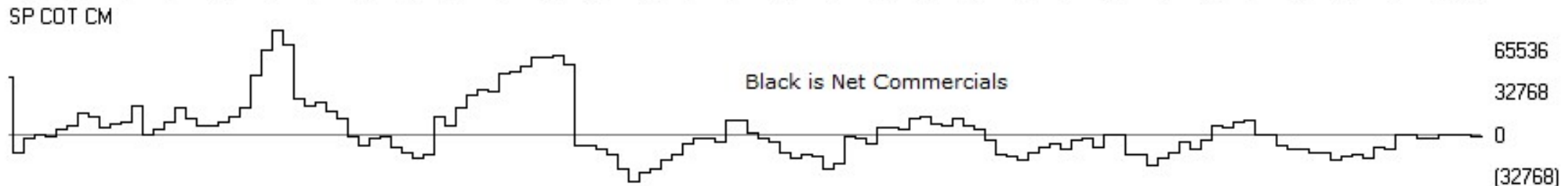
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



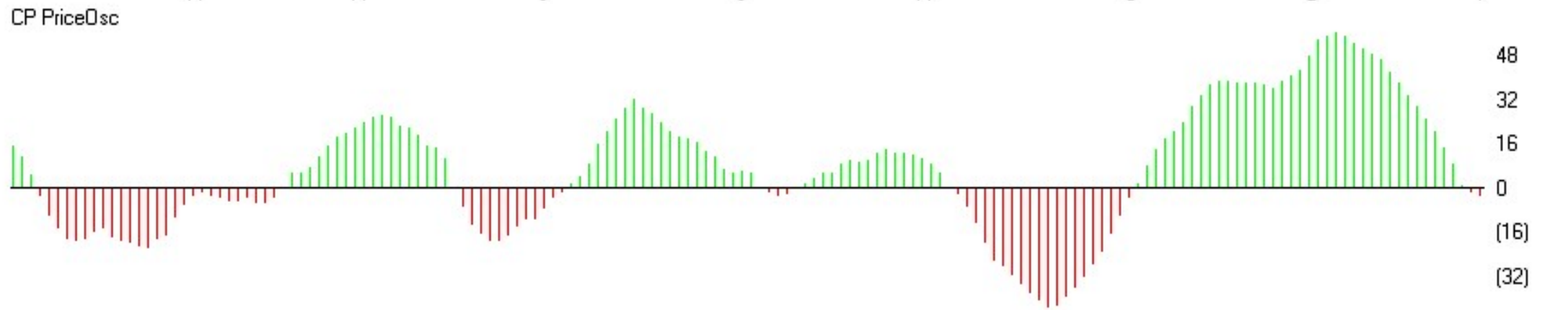
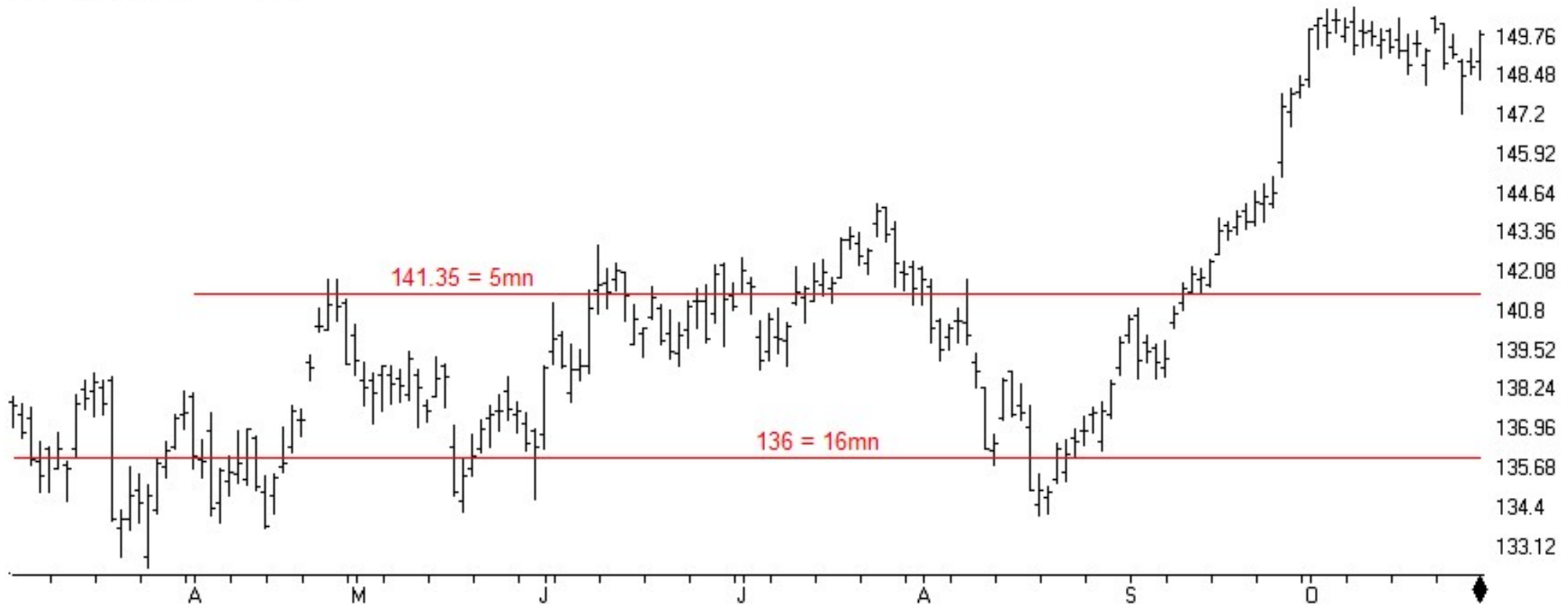
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	56.7	60.4	29.5	84.9	100.0	72.3	21.7	12.5	54.5
10/17/17	59.4	62.6	27.0	68.3	49.8	45.1	21.0	24.2	76.7

SP500 COT data regular contract commitments of traders data



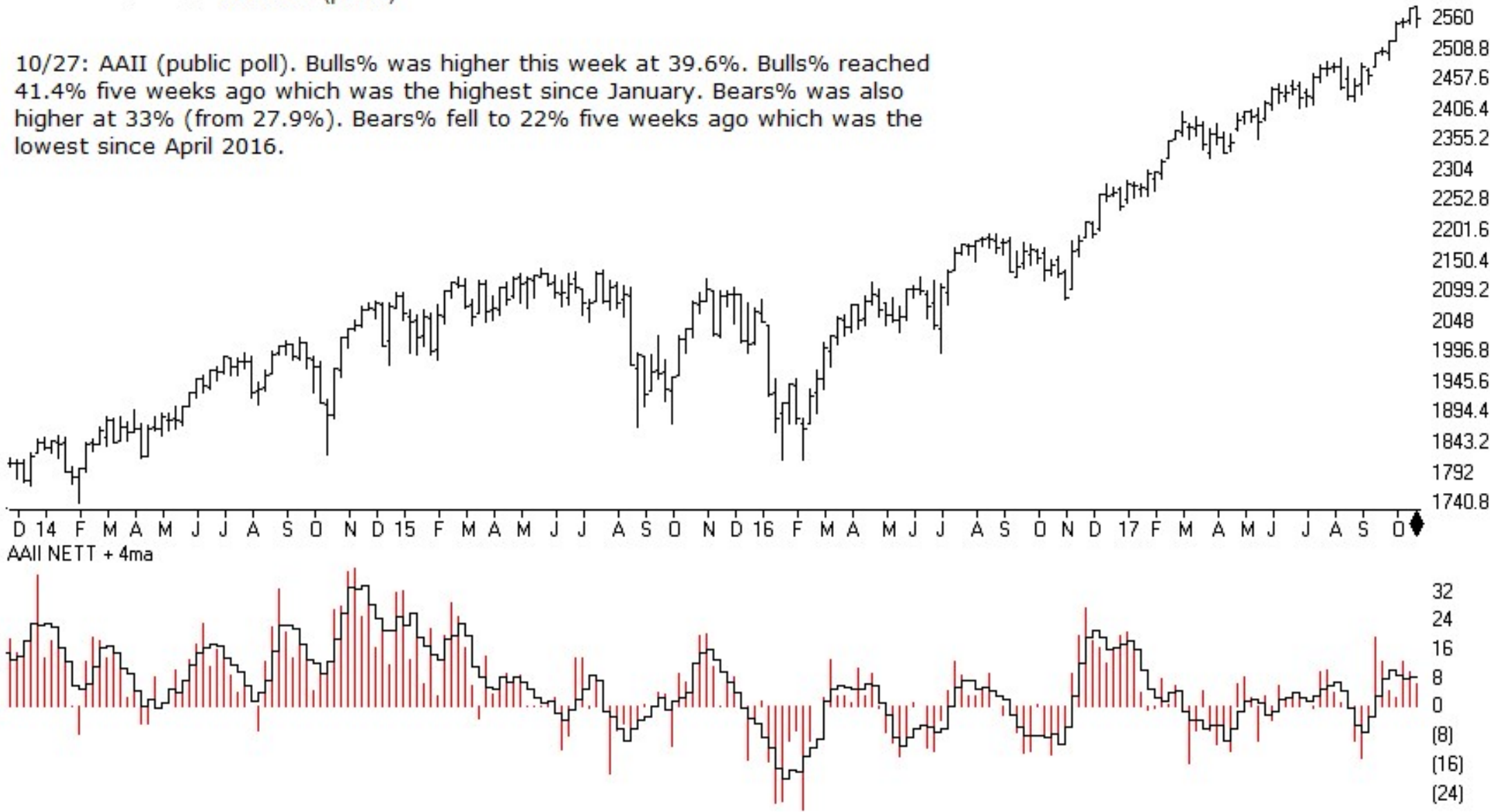
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



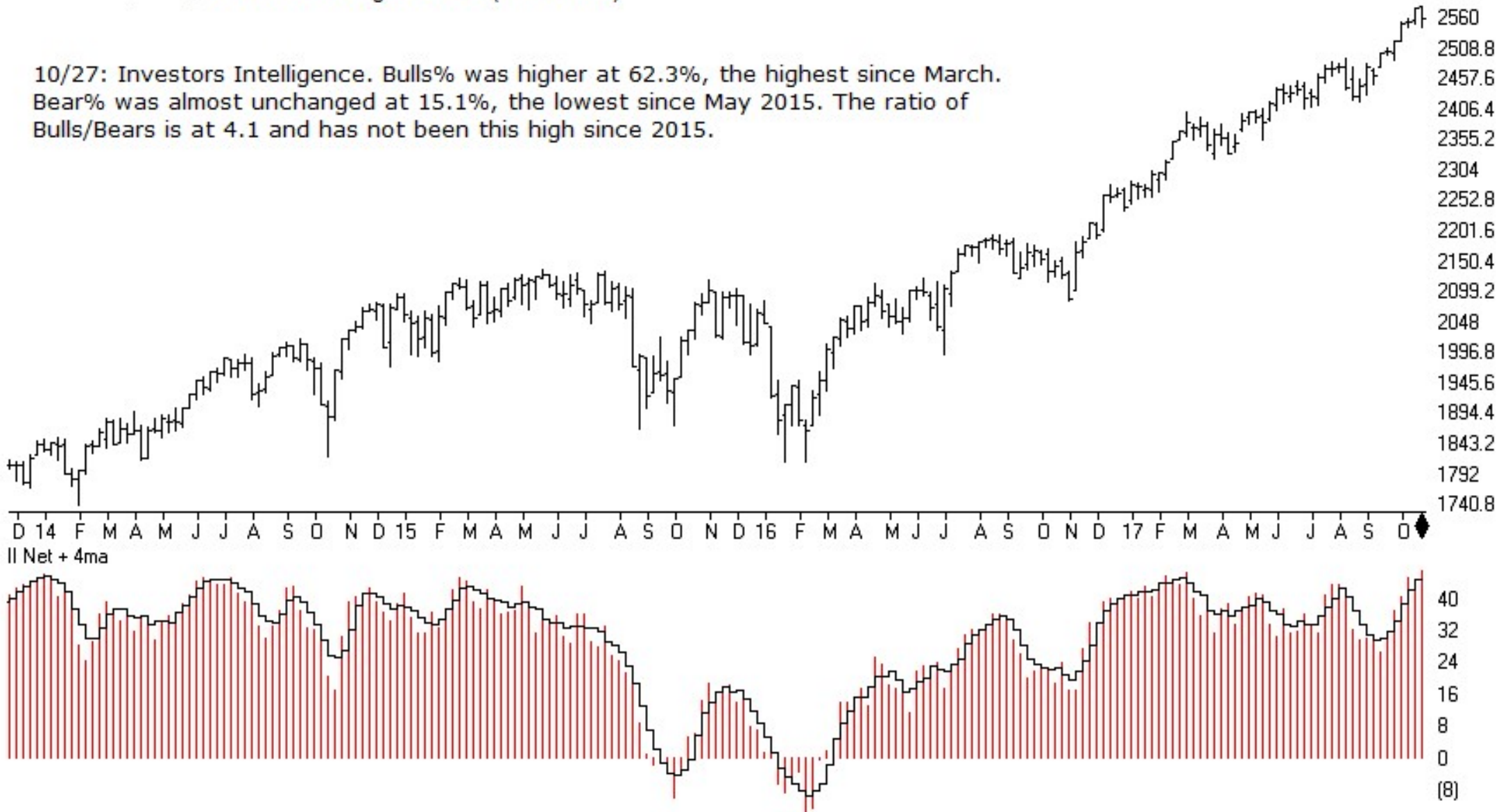
SP500 Index (Weekly) + AAI Poll (public)

10/27: AAI (public poll). Bulls% was higher this week at 39.6%. Bulls% reached 41.4% five weeks ago which was the highest since January. Bears% was also higher at 33% (from 27.9%). Bears% fell to 22% five weeks ago which was the lowest since April 2016.



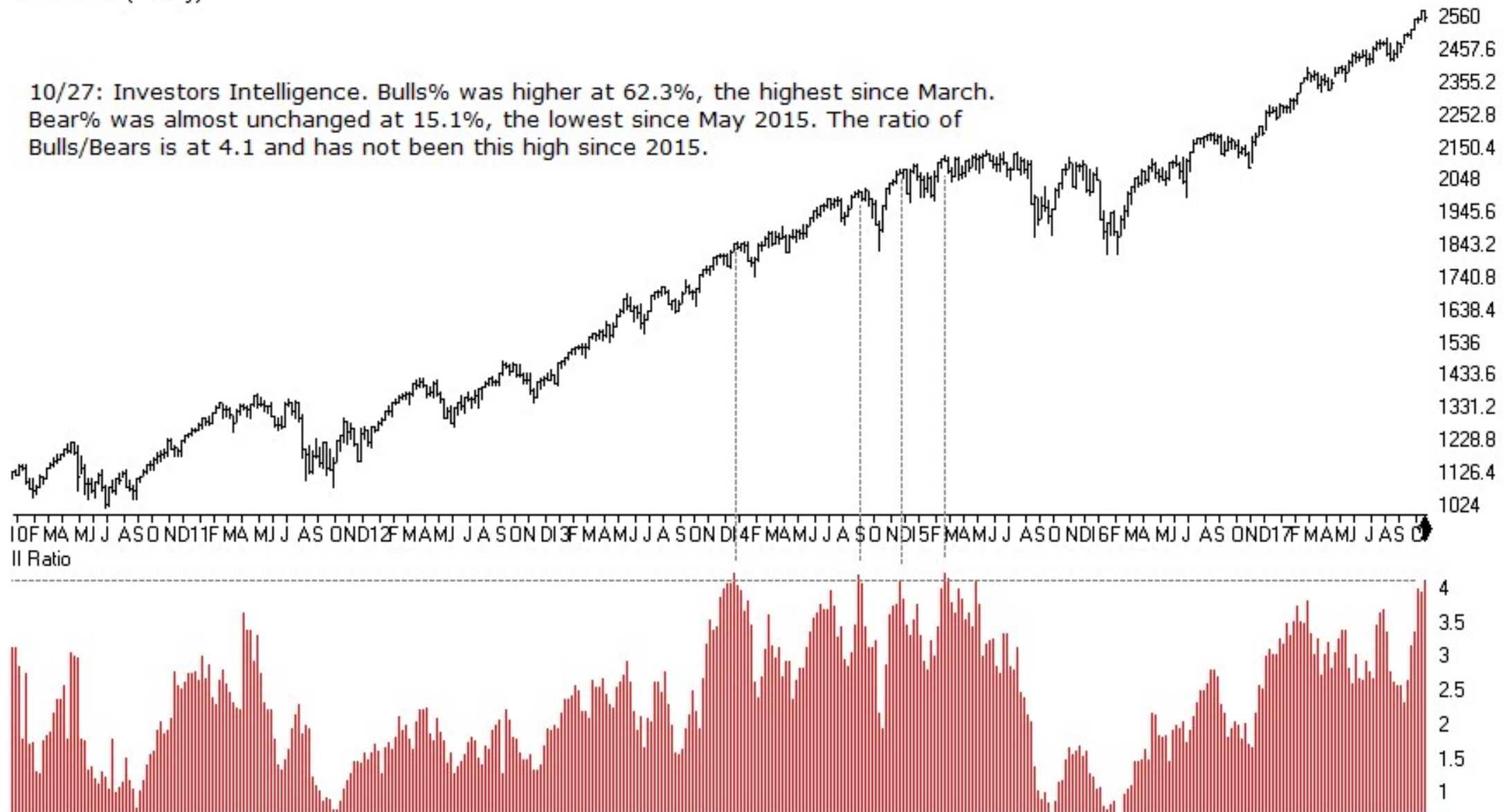
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

10/27: Investors Intelligence. Bulls% was higher at 62.3%, the highest since March. Bear% was almost unchanged at 15.1%, the lowest since May 2015. The ratio of Bulls/Bears is at 4.1 and has not been this high since 2015.



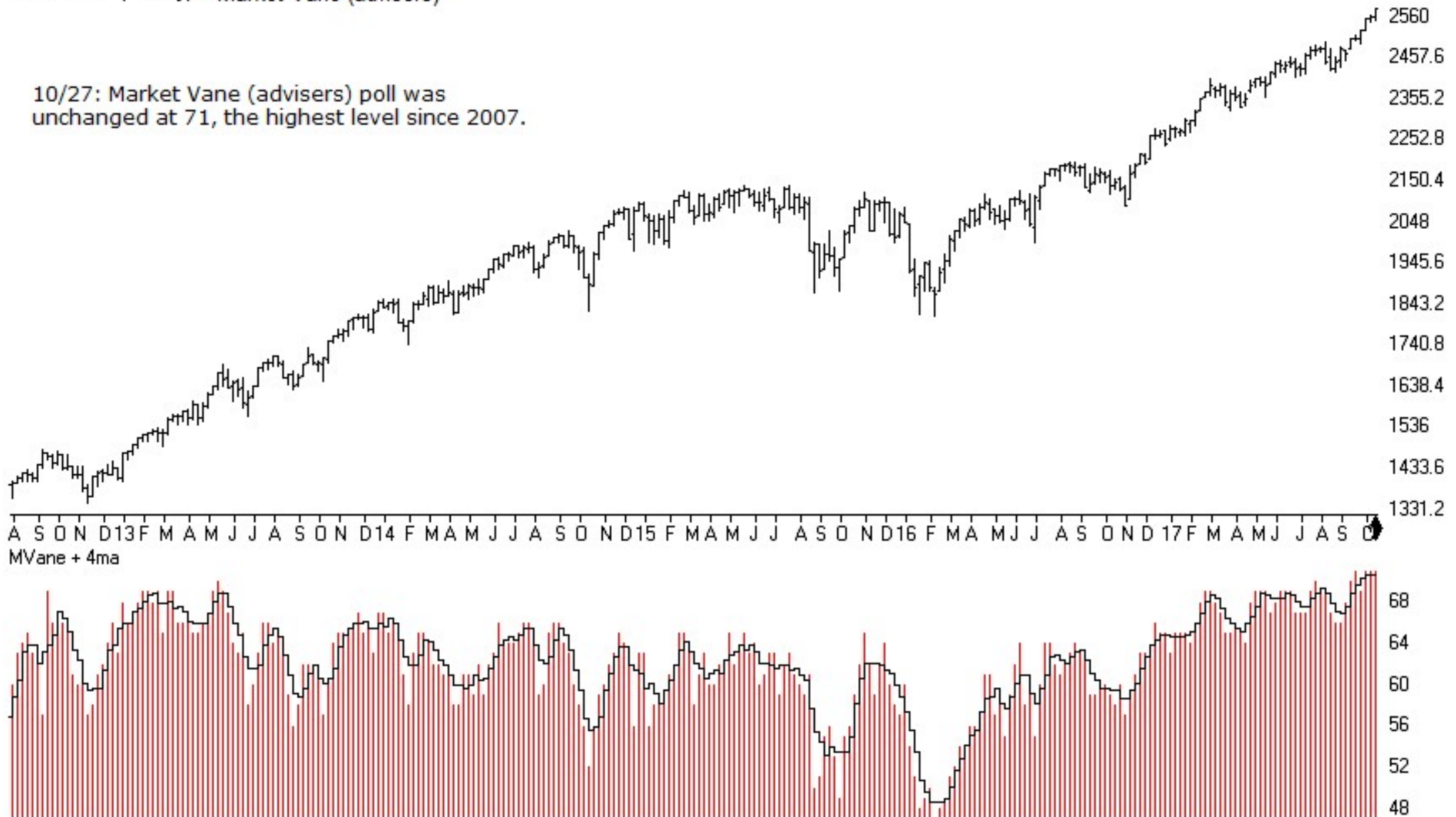
SP500 Index (Weekly)

10/27: Investors Intelligence. Bulls% was higher at 62.3%, the highest since March. Bear% was almost unchanged at 15.1%, the lowest since May 2015. The ratio of Bulls/Bears is at 4.1 and has not been this high since 2015.



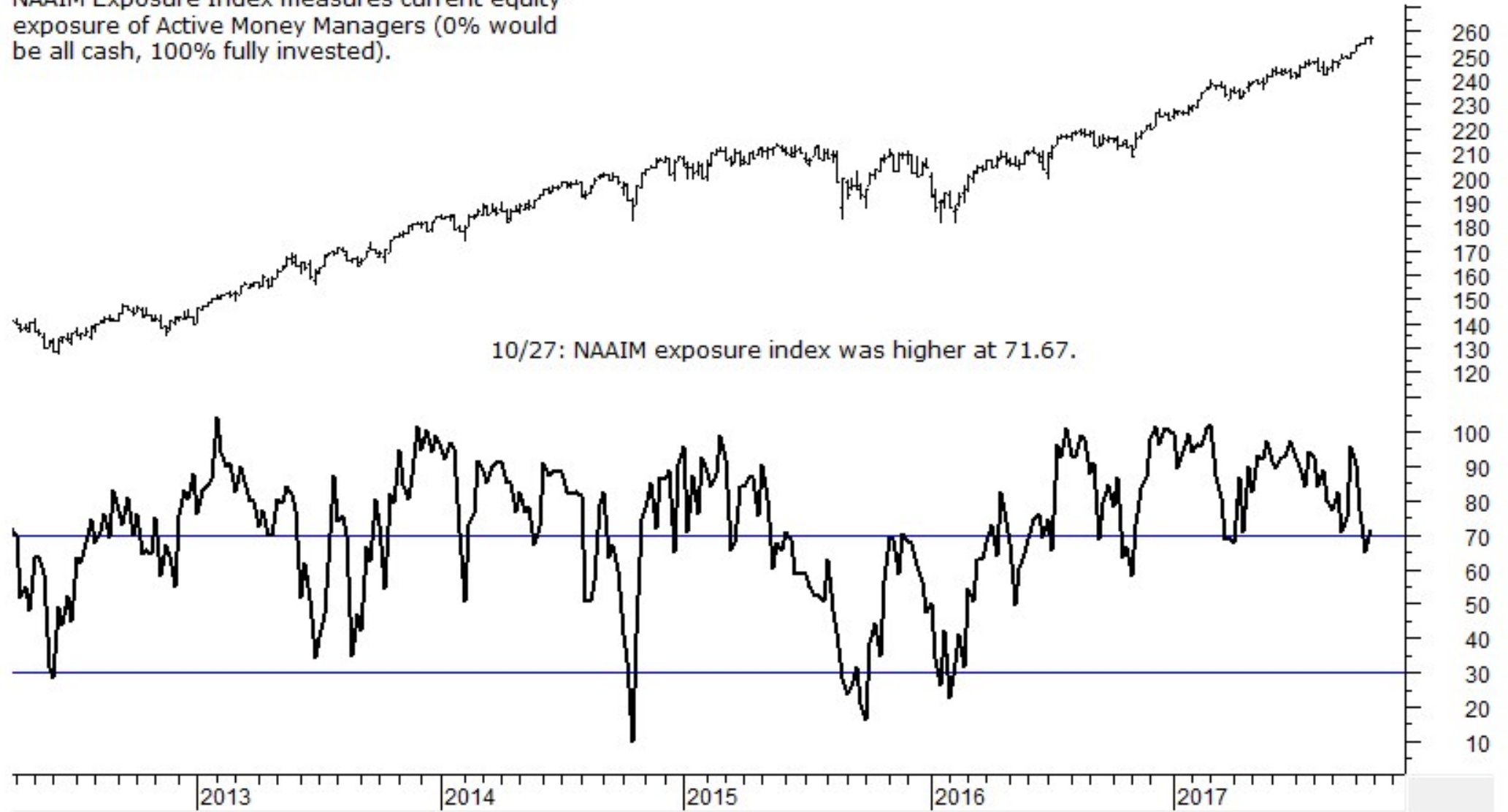
SP500 Index (Weekly) + Market Vane (advisors)

10/27: Market Vane (advisers) poll was unchanged at 71, the highest level since 2007.

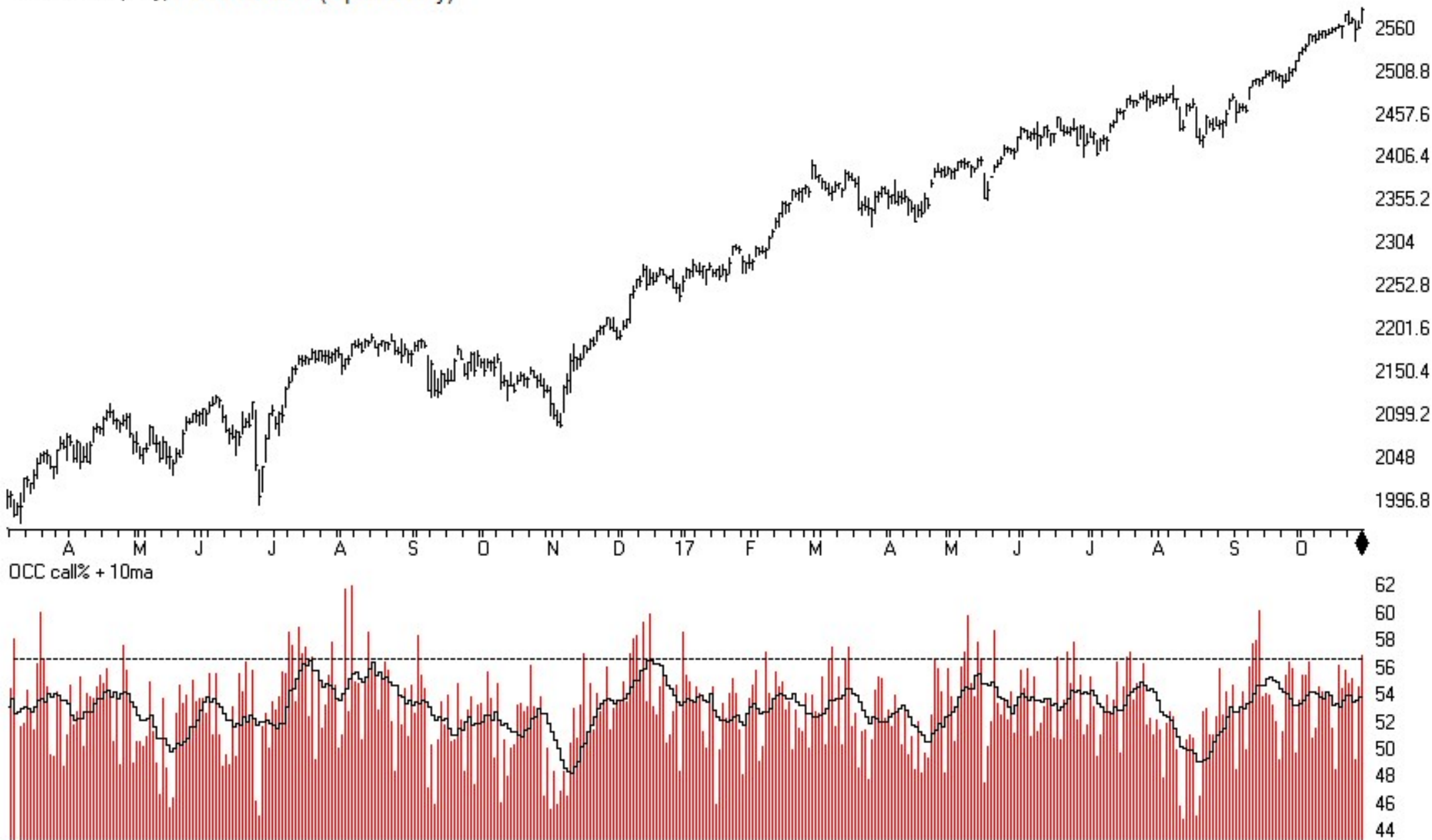


SPY + NAAIM Exposure Index

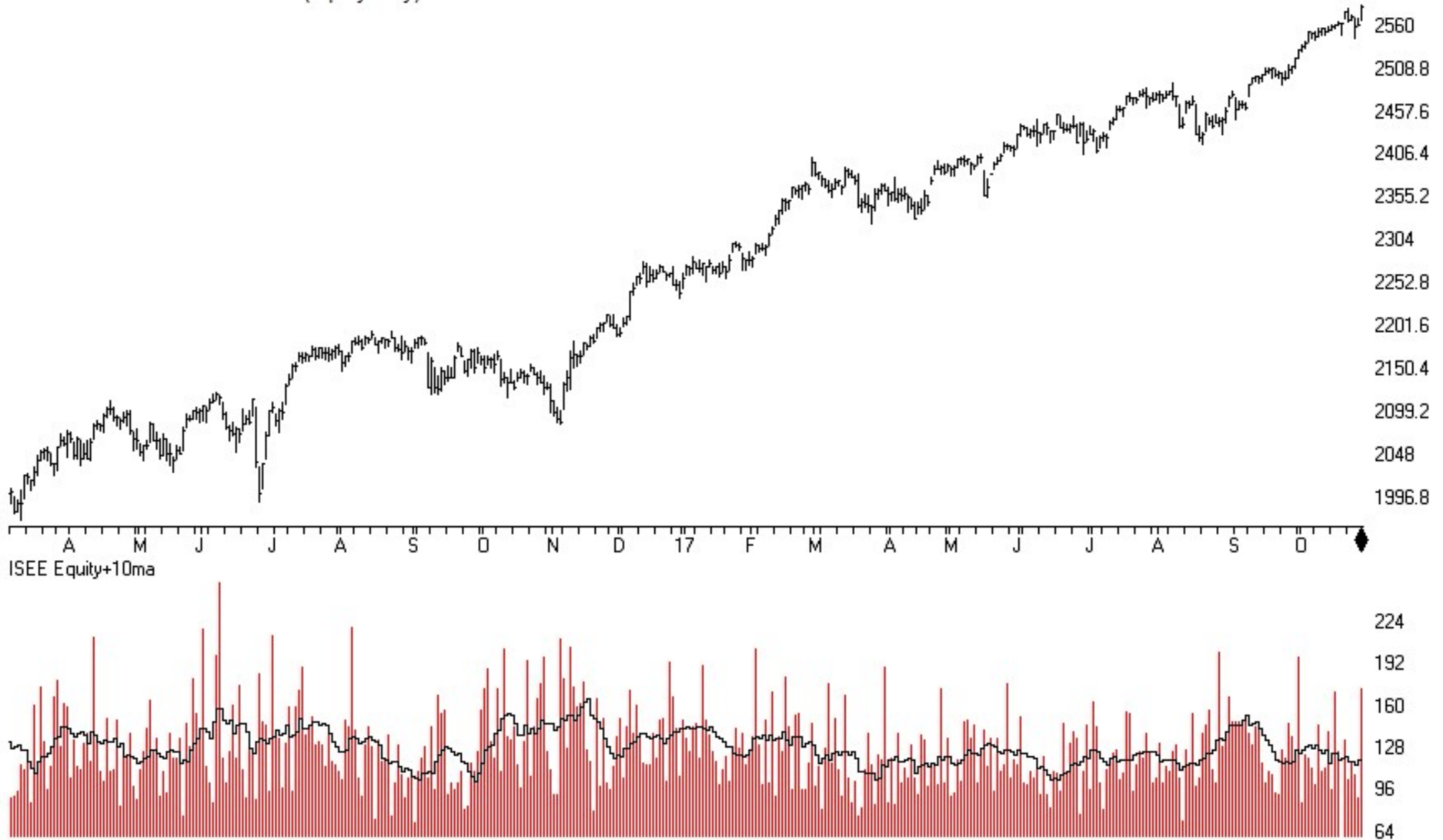
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



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

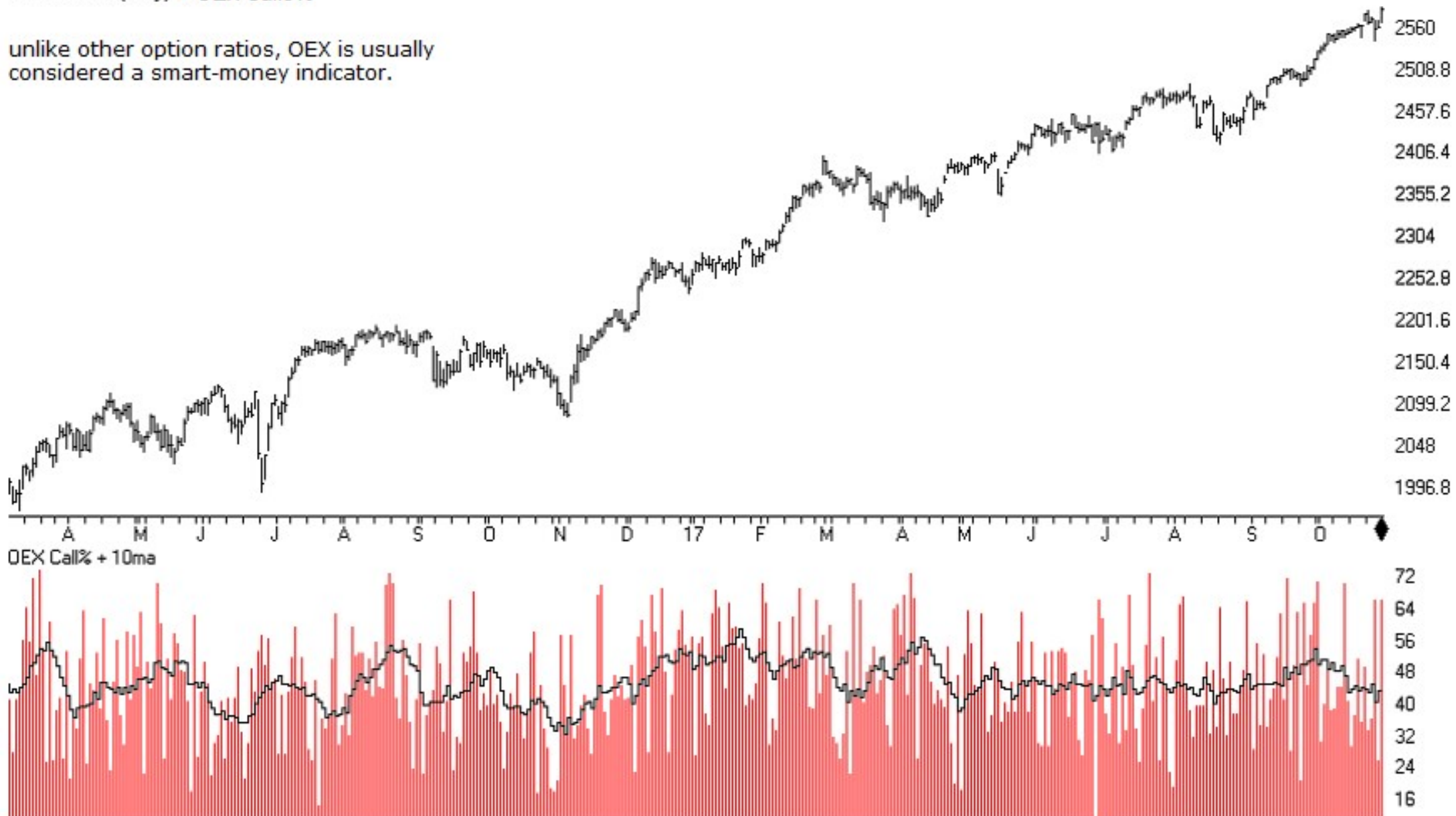


SP500 Index (Daily)+ ISEE Index (equity only)

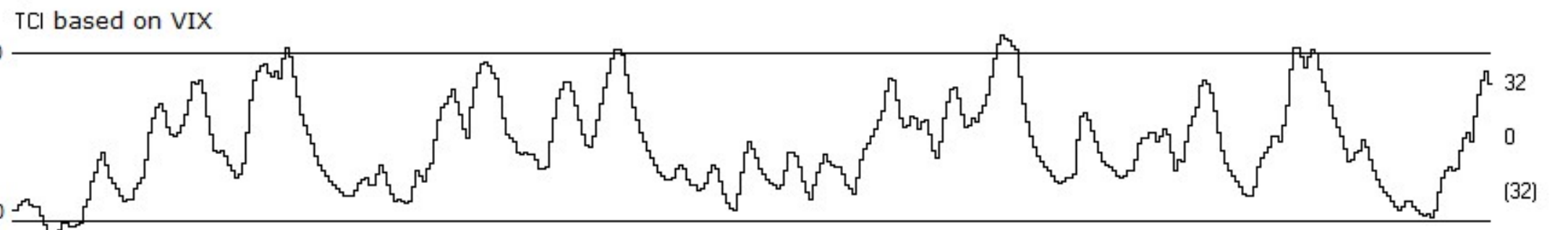
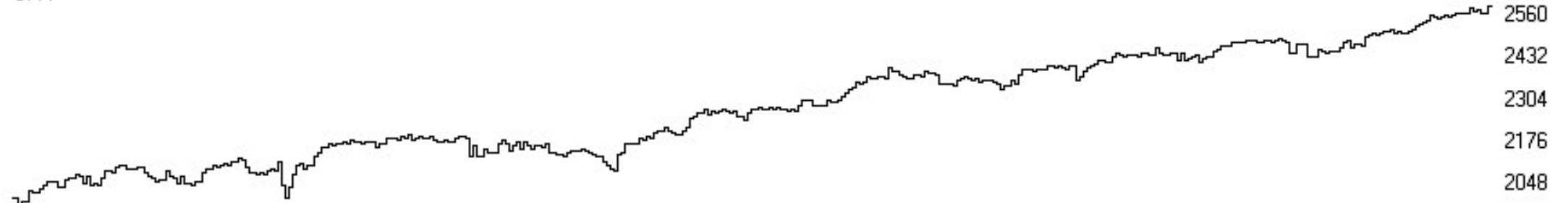
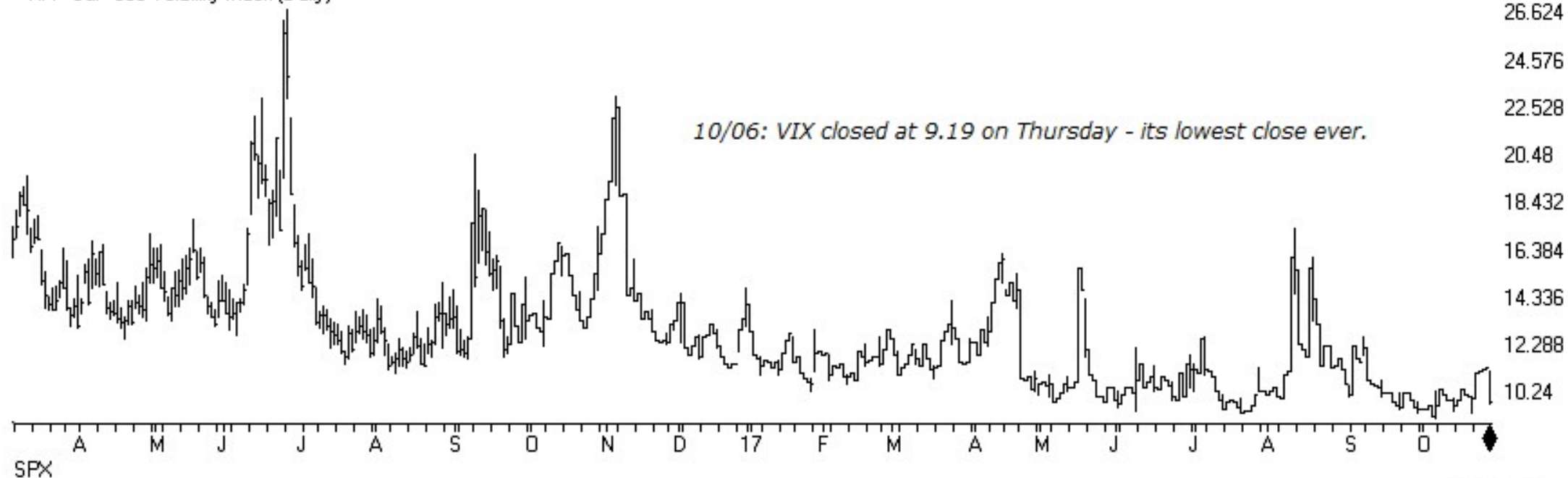


SP500 Index (Daily) + OEX Calls%

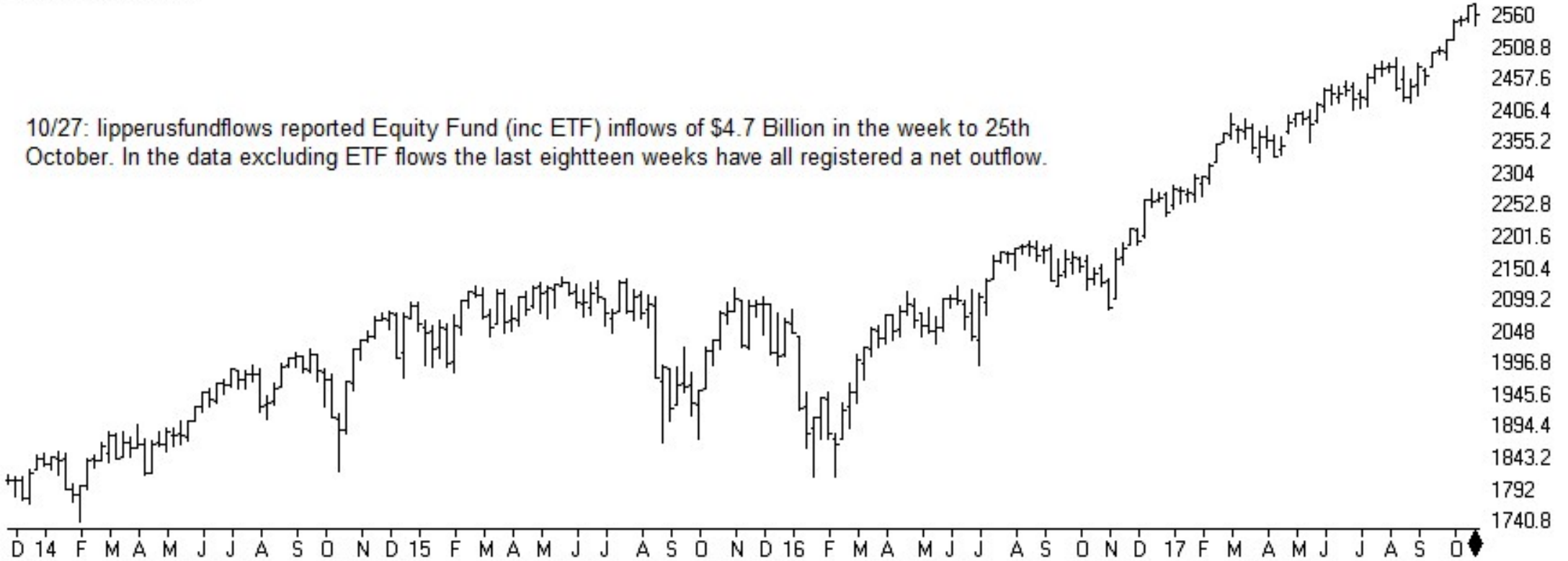
unlike other option ratios, OEX is usually considered a smart-money indicator.



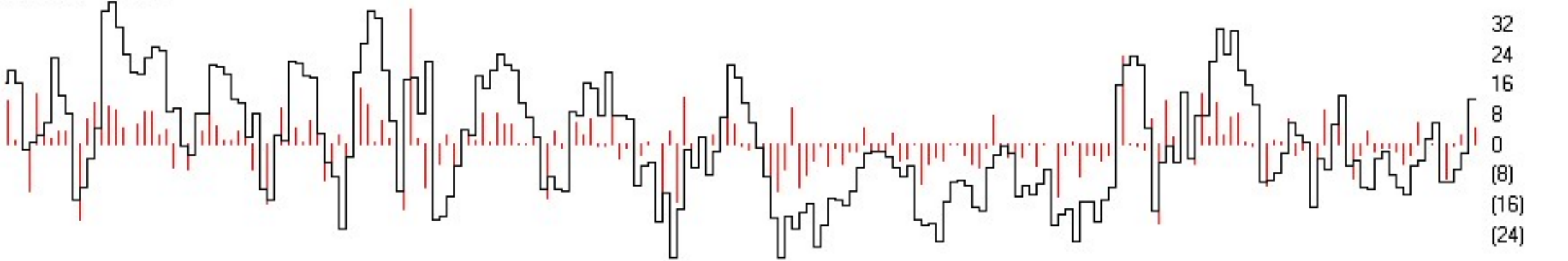
VIX - S&P 500 Volatility Index (Daily)



SP500 Index (Weekly)



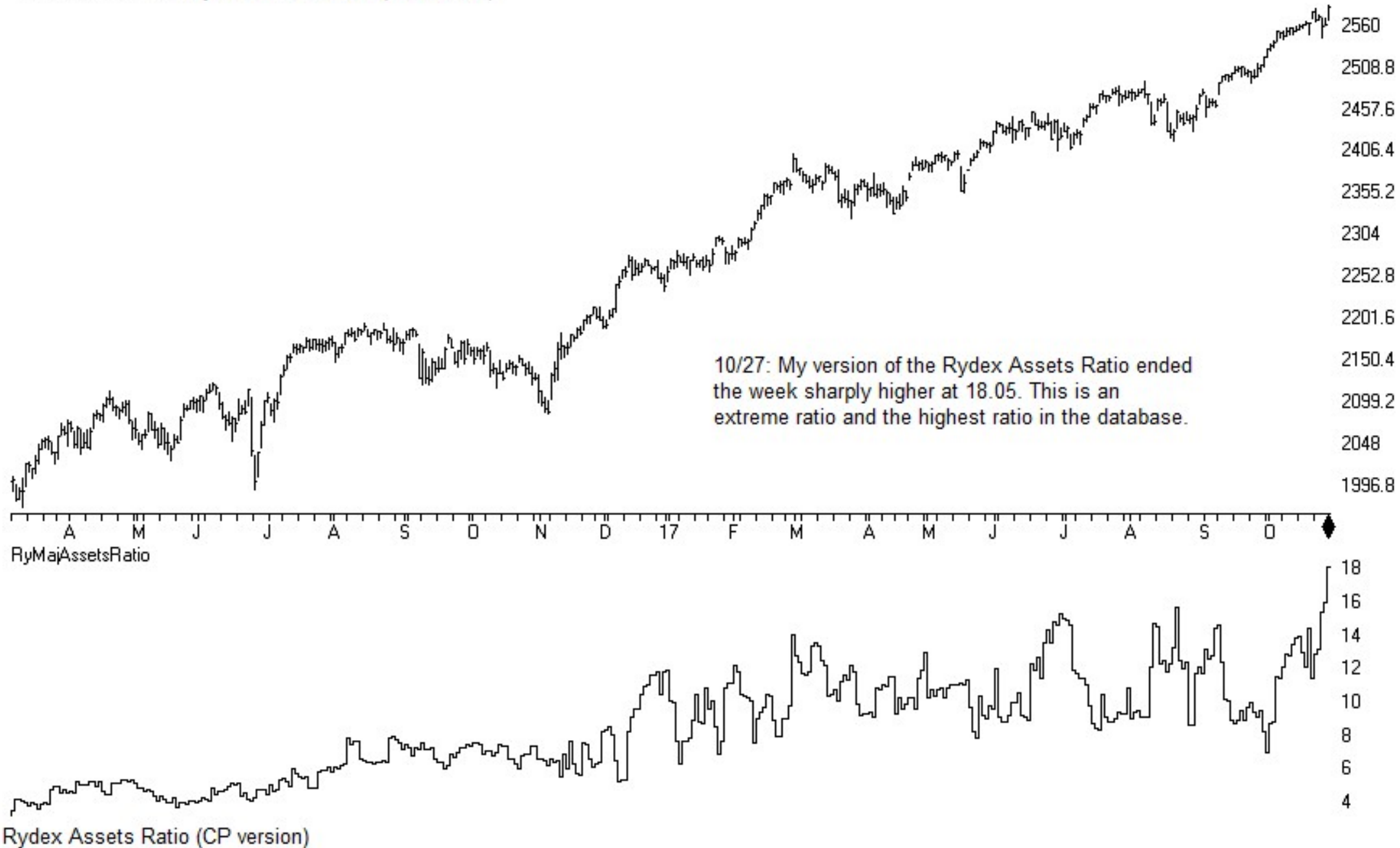
Lipper Fd+4wkSum



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

Sentiment

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

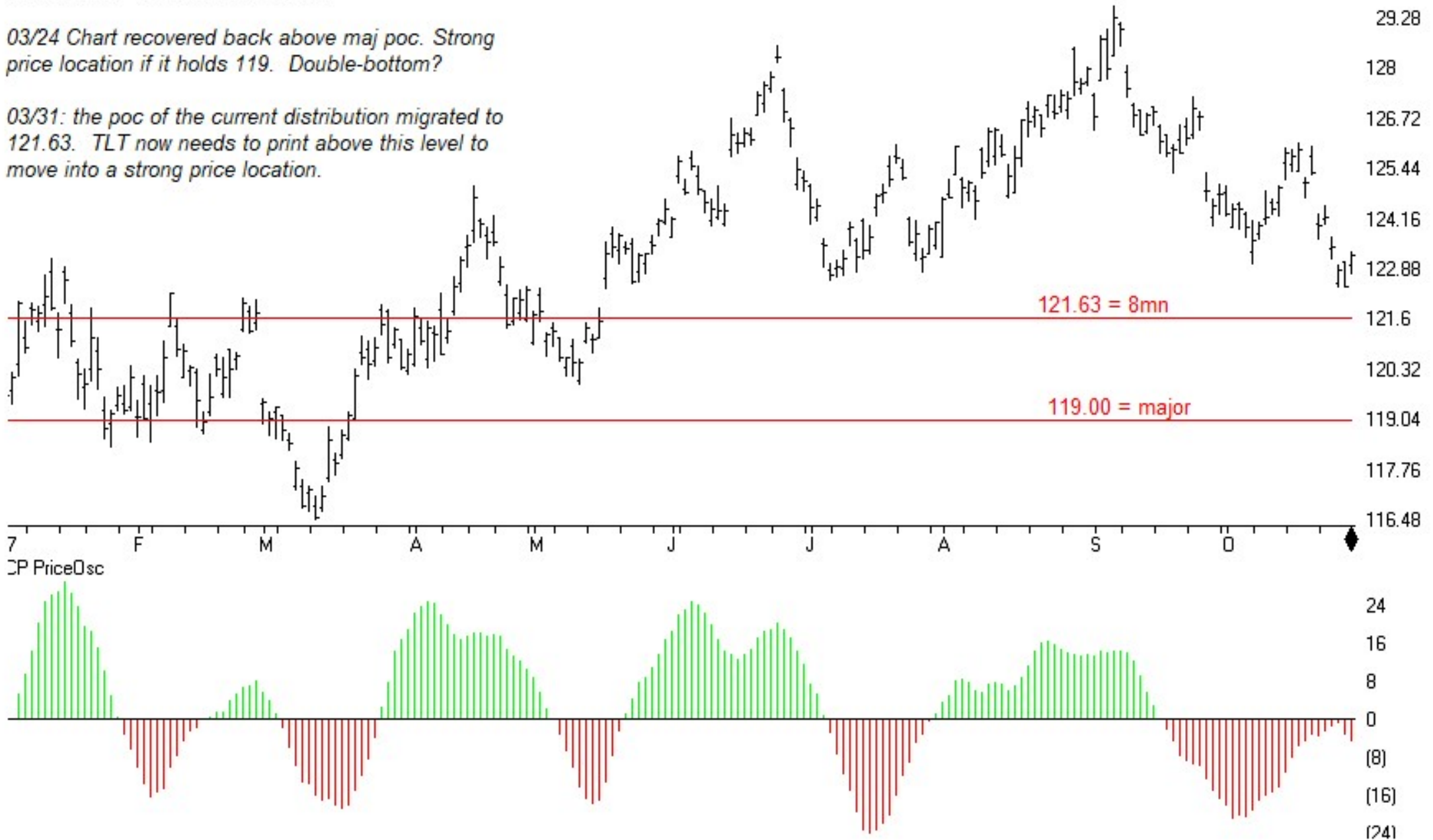


TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

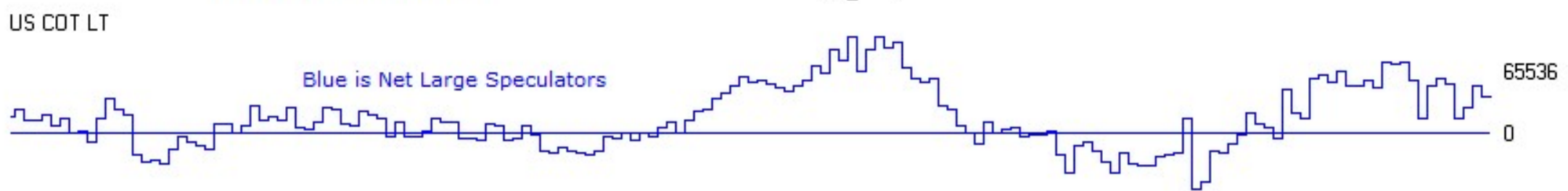
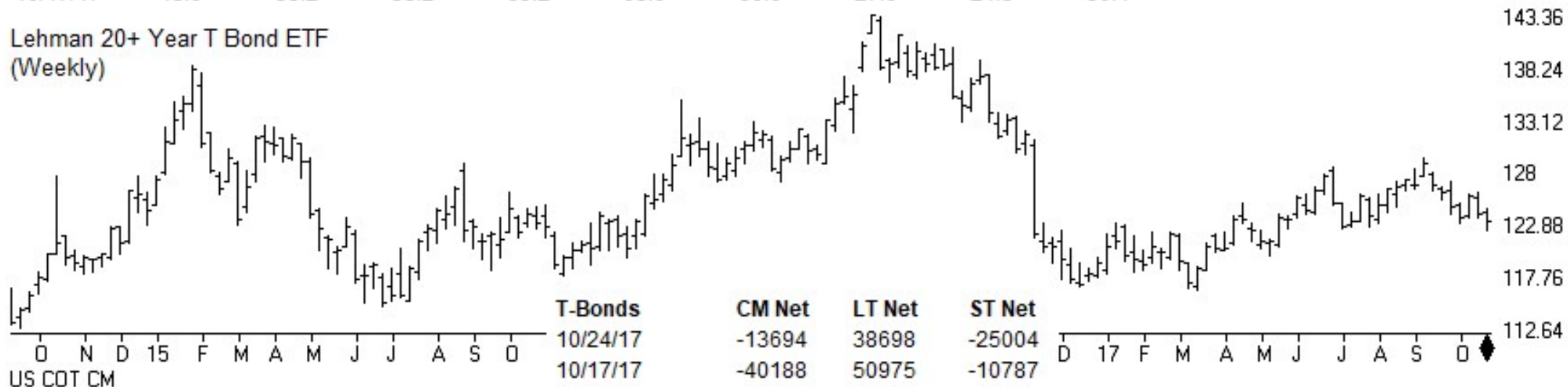
03/24 Chart recovered back above maj poc. Strong price location if it holds 119. Double-bottom?

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.

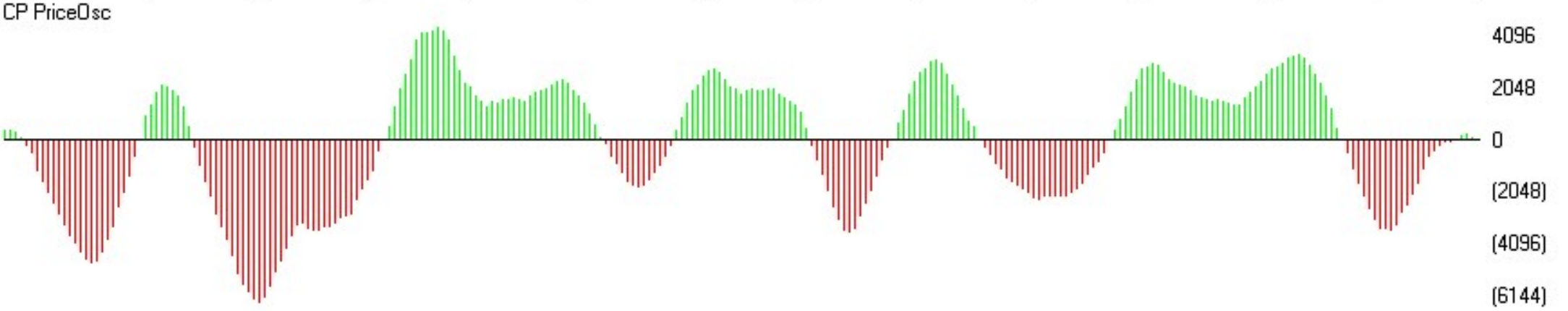
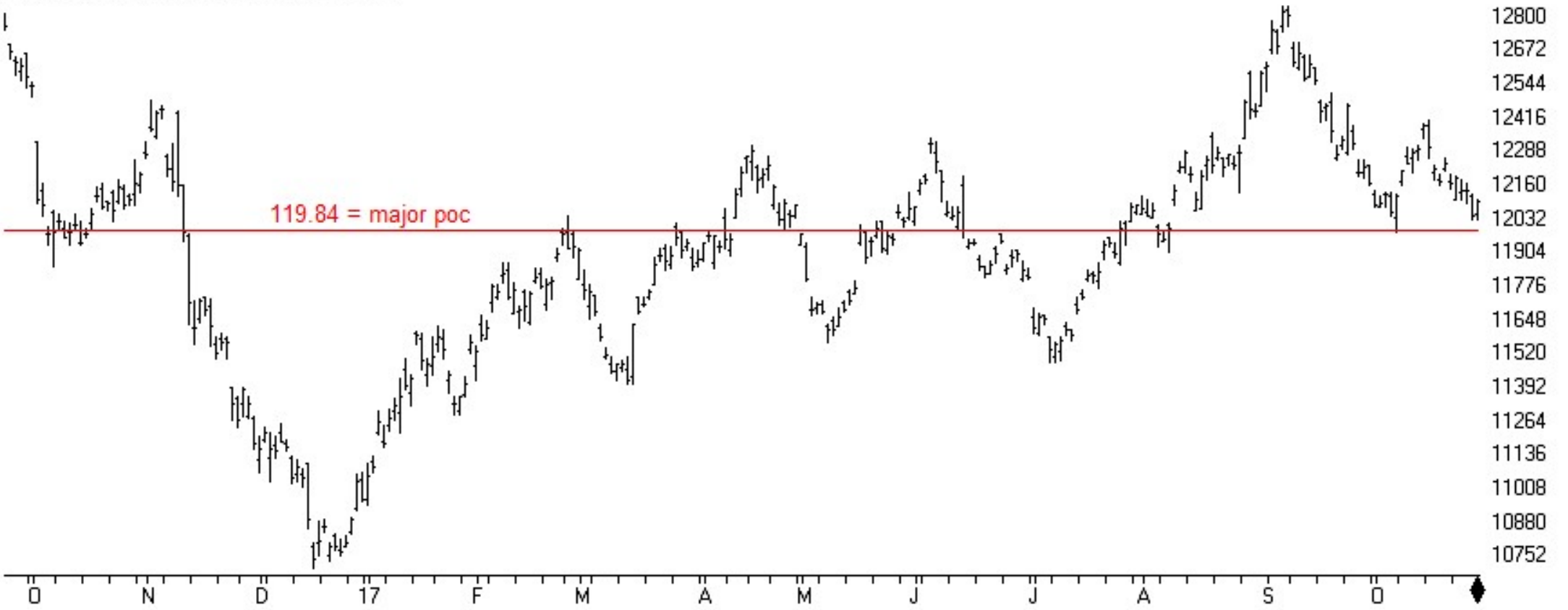


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	68.2	66.5	27.2	54.5	58.1	77.4	0.0	0.0	44.5
10/17/17	43.0	53.2	58.2	69.2	65.0	60.6	27.0	21.5	30.4

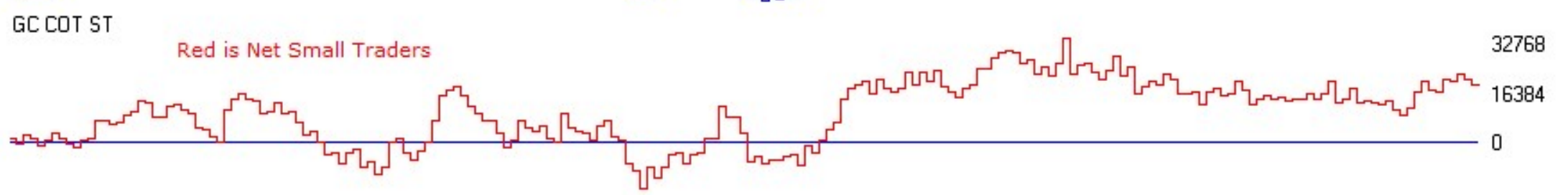
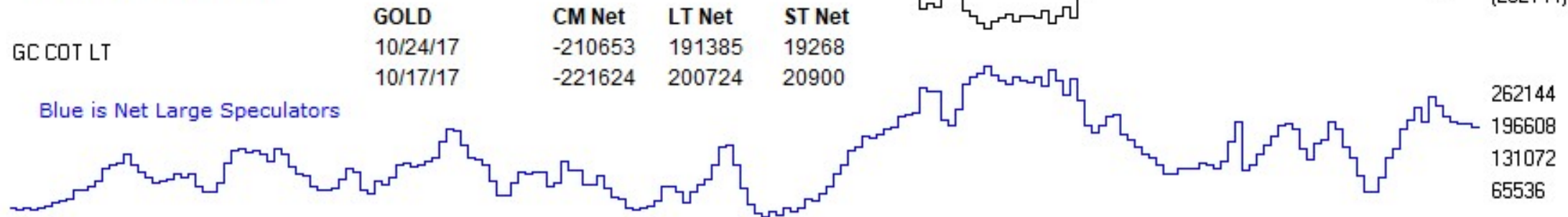
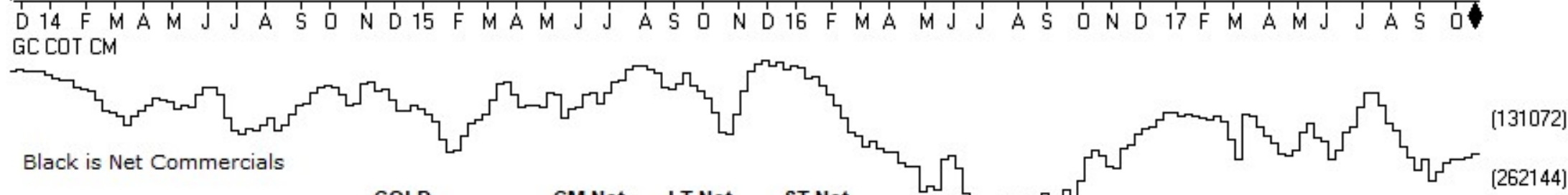
Lehman 20+ Year T Bond ETF
(Weekly)



TSR Time Support/Resistance
STREETTRACKS GOLD TRUST ETF (Daily)



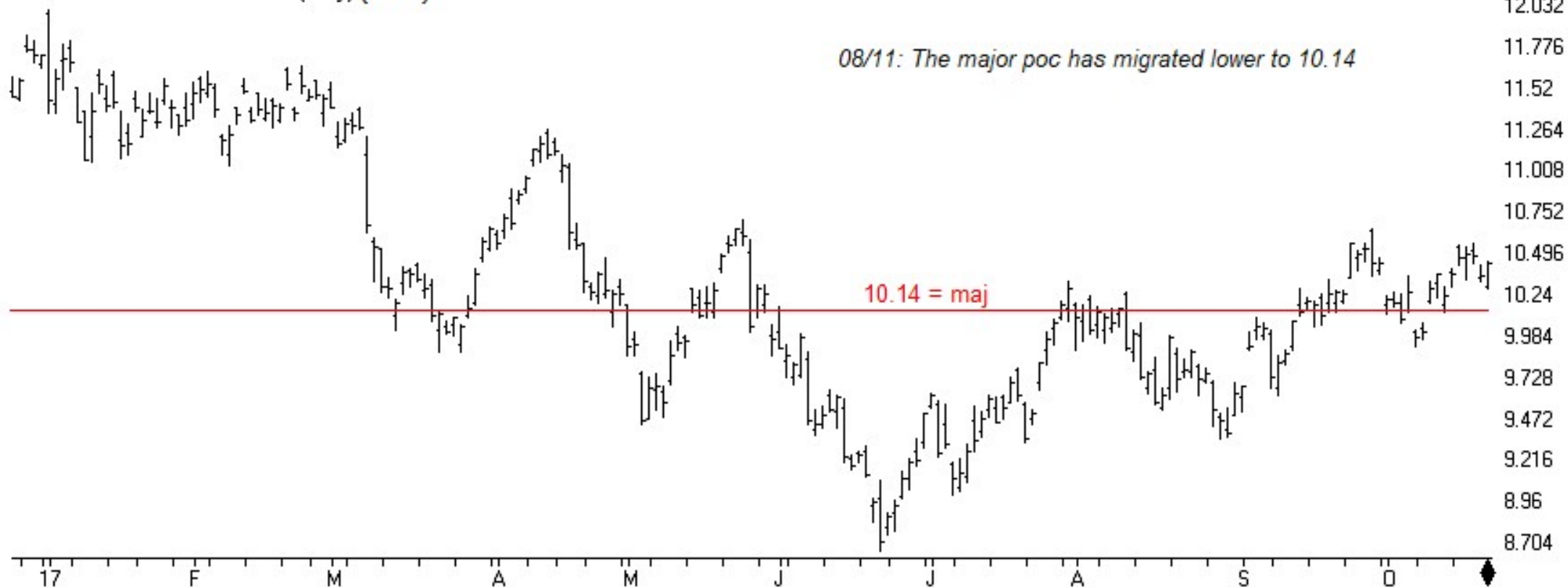
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	31	23.8	77.1	67.4	40.6	4.3	74.1	19.3	2.4
10/17/17	25.4	25	86.3	72.2	48.9	3.6	85.8	34.8	5.1



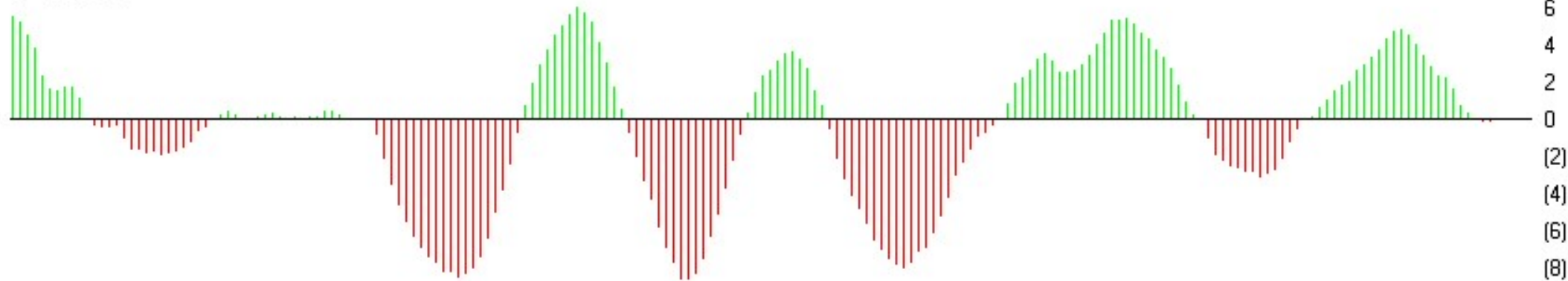
GOLD	CM Net	LT Net	ST Net
10/24/17	-210653	191385	19268
10/17/17	-221624	200724	20900

TSR Time Support/Resistance

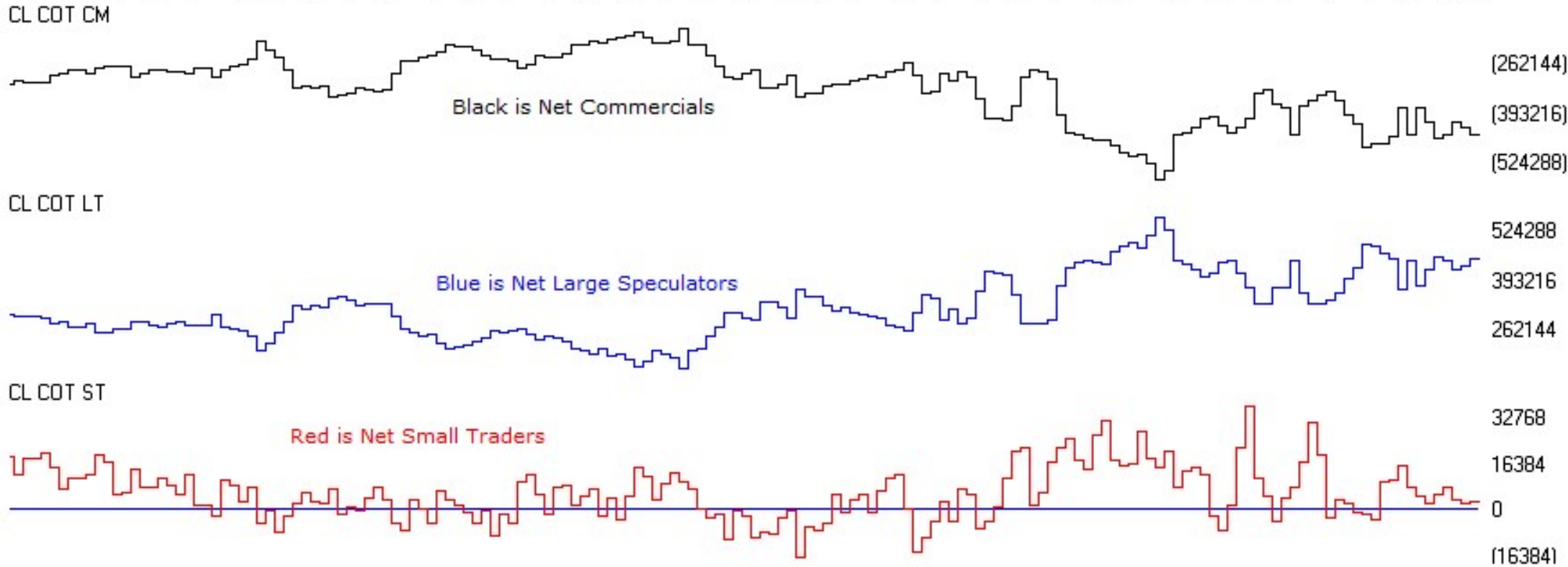
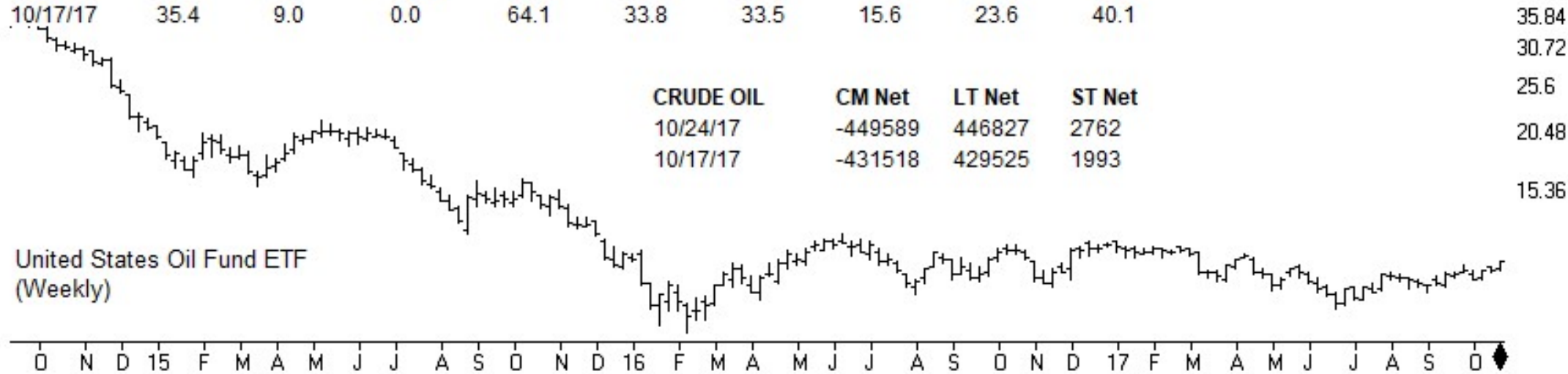
43 UNITED STATES OIL FUND (Daily) (USO)



CP PriceOsc

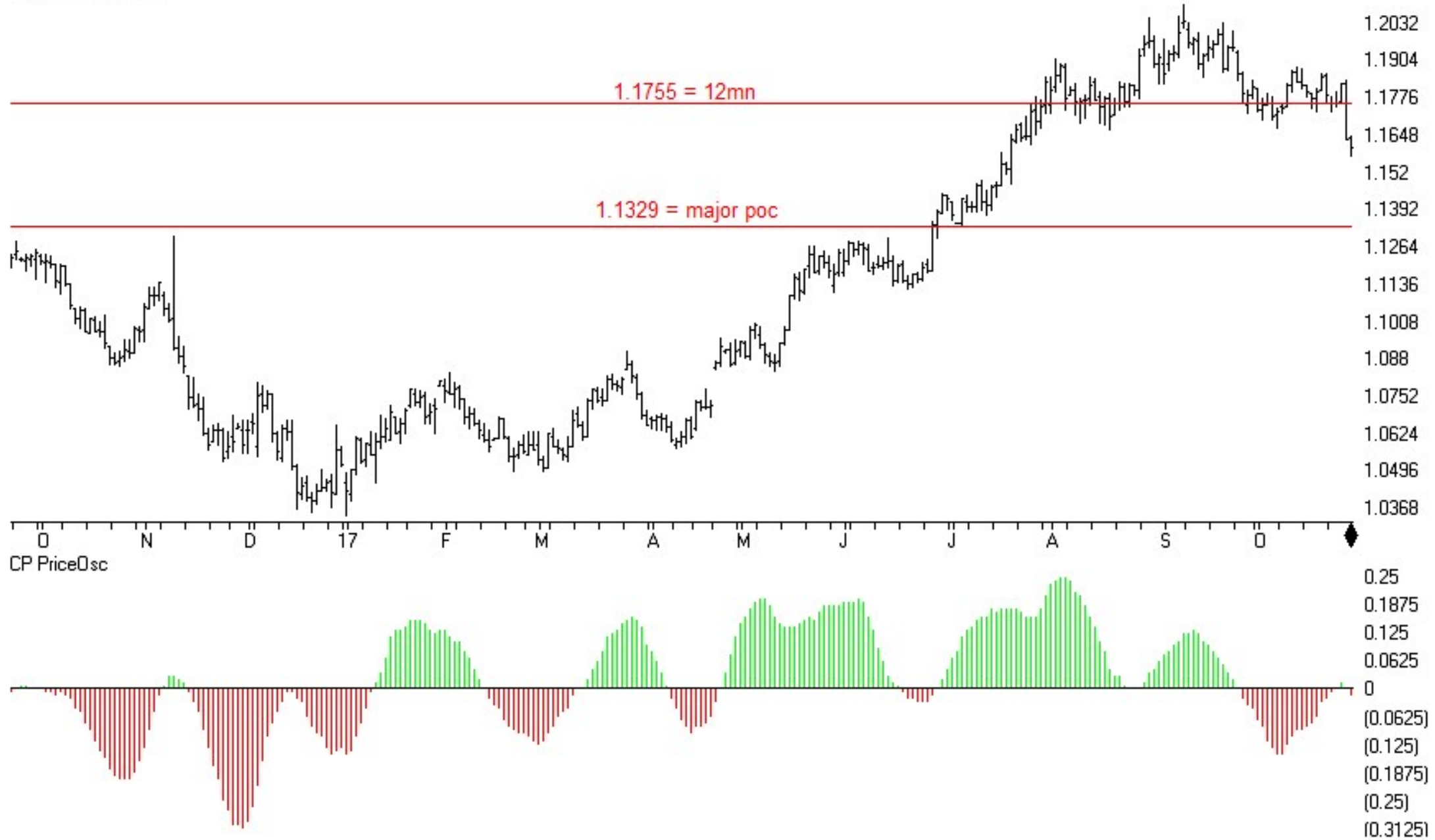


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	23.4	4.7	17.5	75.0	56.0	27.2	17.5	27.0	42.5
10/17/17	35.4	9.0	0.0	64.1	33.8	33.5	15.6	23.6	40.1

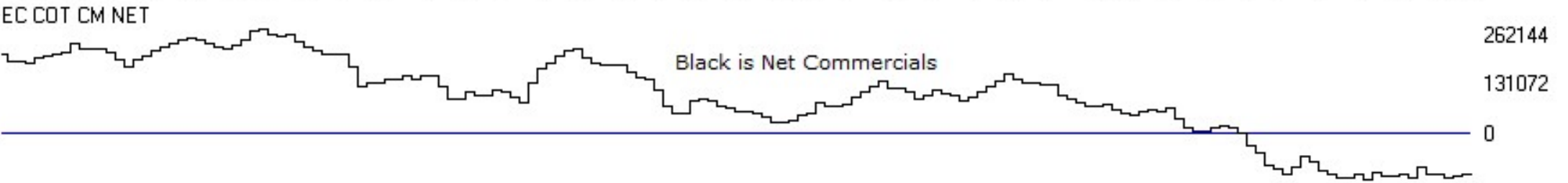
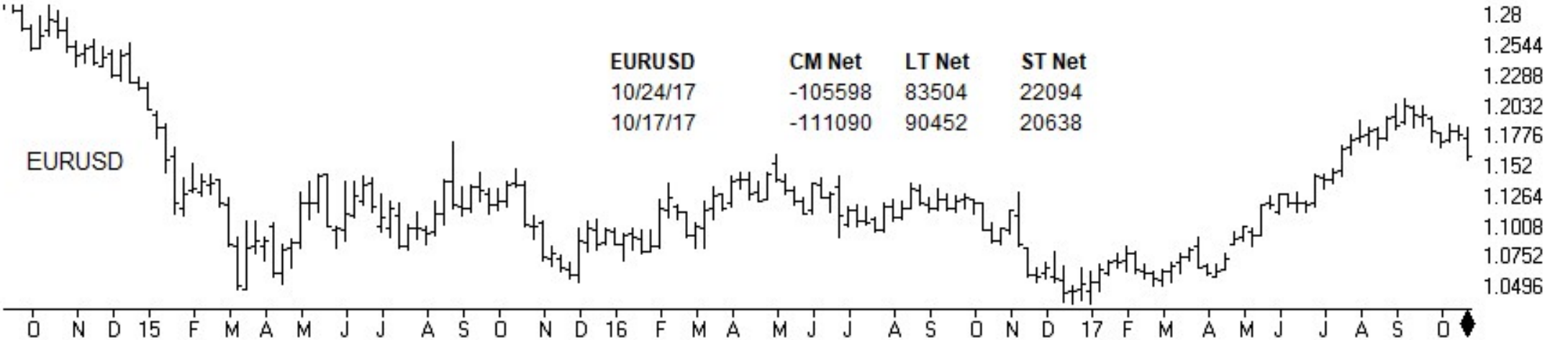


TSR Time Support/Resistance

51 EURUSD (Daily)

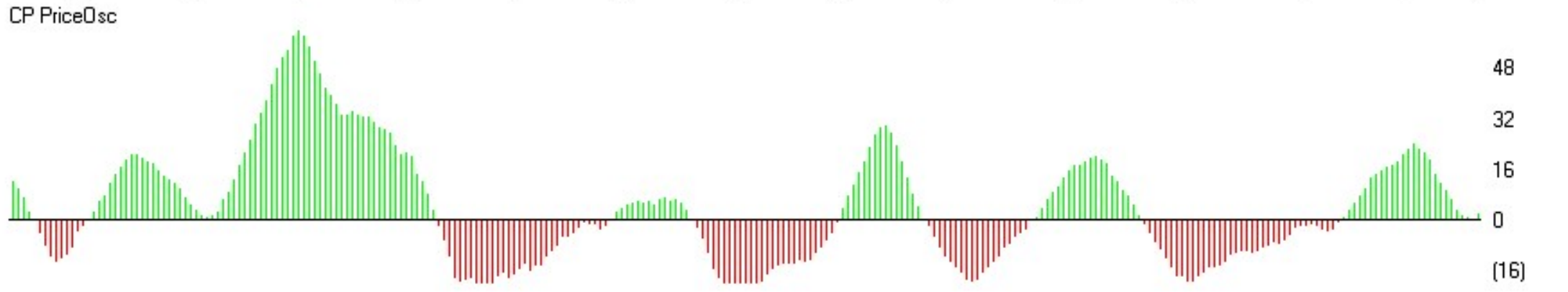
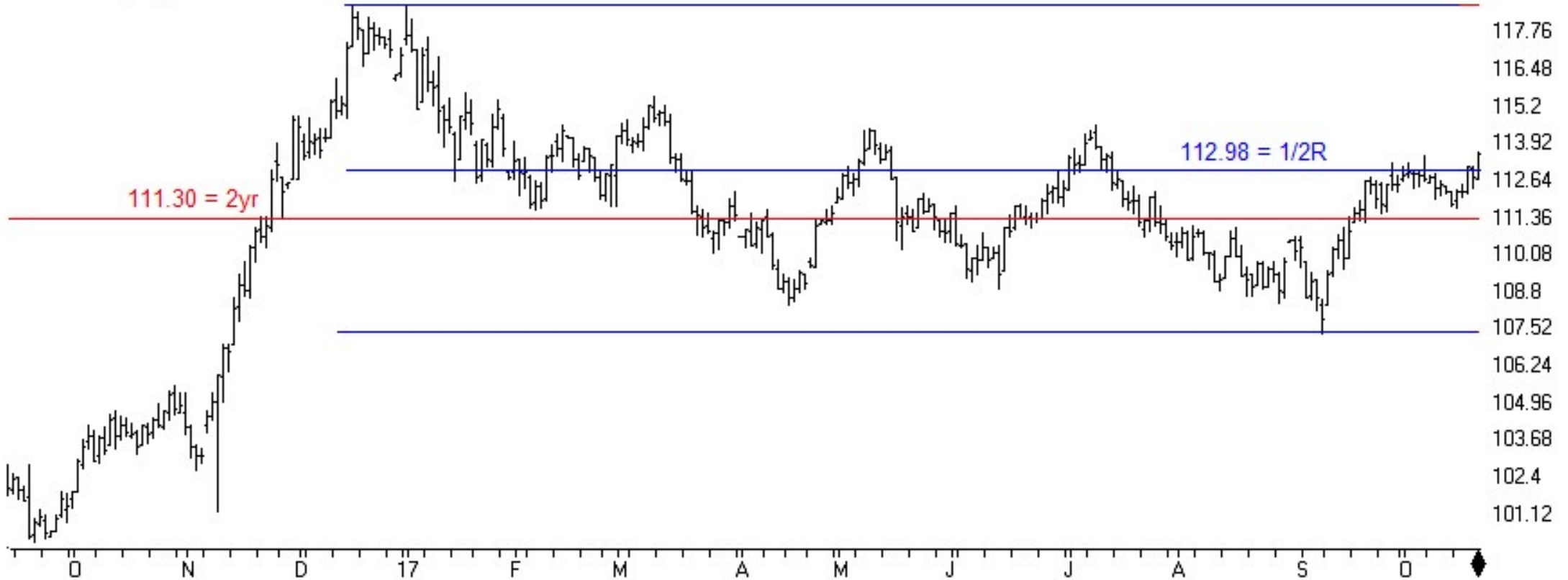


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	13.2	32.7	87.0	85.4	64.7	21.2	72.6	61.2	23.7
10/17/17	7.9	30.7	92.8	93.6	70.5	14.2	67.6	57.4	30.1





53 USDJPY (Daily)

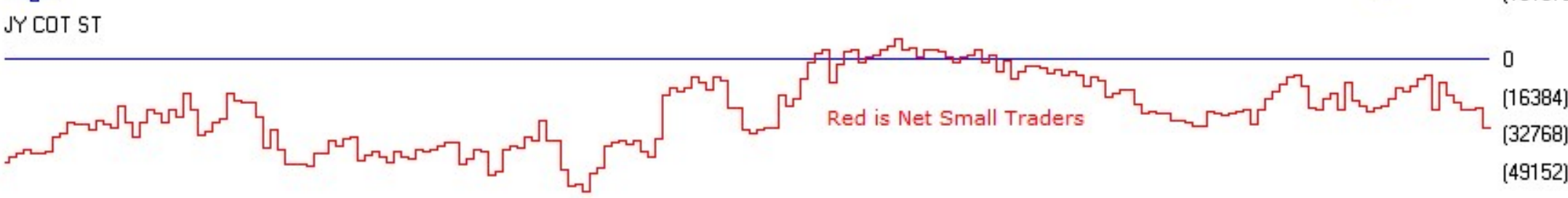
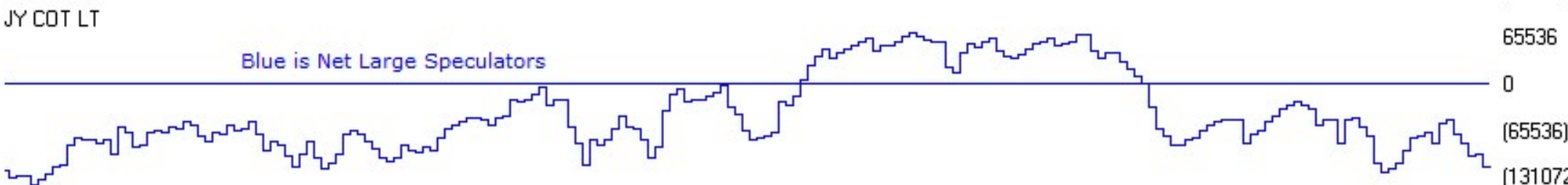
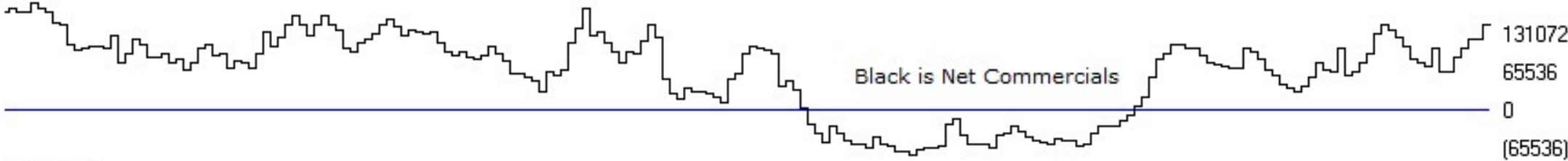


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/24/17	99.4	43.2	2.5	10.4	78.8	90.3	0.0	0.0	41.4
10/17/17	78.3	42.3	13.0	25.6	79.8	84.2	8.7	0.0	16.5



CURRENCYSHARES
JAPANESE YEN
+ commitments of traders

D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D 17 F M A M J J A S O



ChartProfit

<http://www.chartprofitwebcast.com>