

ChartProfit

Charts to Friday 6th October 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 10/06

	-5	-4	-3	-2	↓
NYSE	50	64	66	71	76
NasDaq	44	57	64	74	81
SP500	53	63	63	71	75
ND100	58	67	70	73	77
R2000	42	58	68	78	83

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

10/06: AAll (public poll). Bulls% was higher this week at 35.6% (from 33.3%). Bulls% reached 41.4% two weeks ago which was the highest since January. Bears% was also higher at 32.8% (from 28.7%). Bears% fell to 22% two weeks ago which was the lowest since April 2016. The 4wk ma of nett (Bulls minus Bears) has now reached its highest level in eight months.

10/06: Investors Intelligence. Bulls% was higher at 57.5% (from 54.3%). Up from 47.1% three weeks ago which was the lowest since November 2016. Bear% was almost unchanged at 17.0%. Down from 20.2% three weeks ago which was the highest since December.

10/06: Market Vane (advisers) poll was higher at 71, the highest level since 2007.

Mutual Fund Flow:

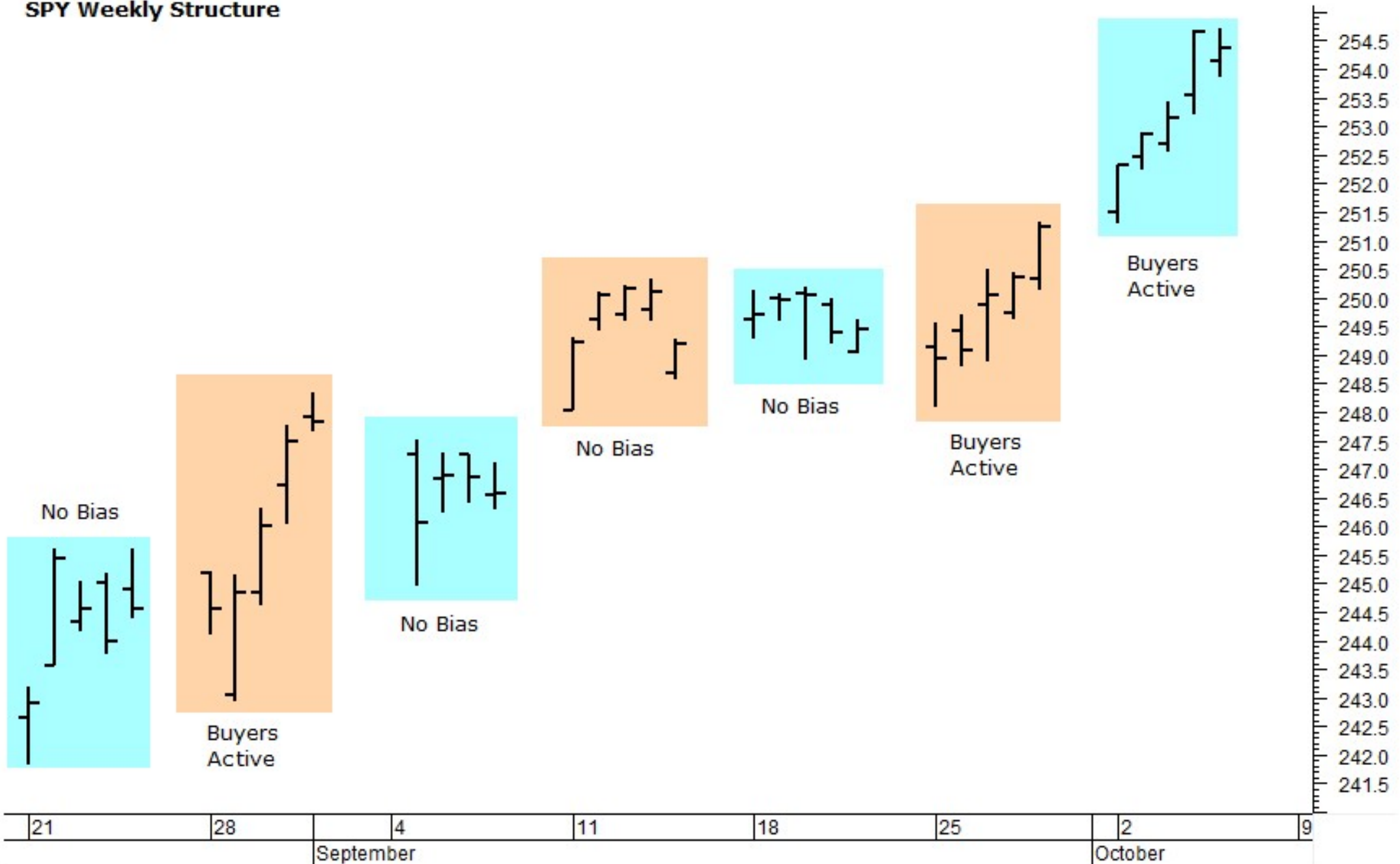
10/06: My version of the Rydex Assets Ratio ended the week at 11.36. Up from Mnday's ratio of 6.96, an eight month low. On 08/22 the ratio reached 15.64 which is the highest in the database.

10/06: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$1.0 Billion in the week to 27th September. In the last fifteen weeks there has only been two net inflows. In the data excluding ETF flows the last fifteen weeks have all registered a net outflow.

VIX

10/06: VIX closed at 9.19 on Thursday - its lowest close ever.

SPY Weekly Structure

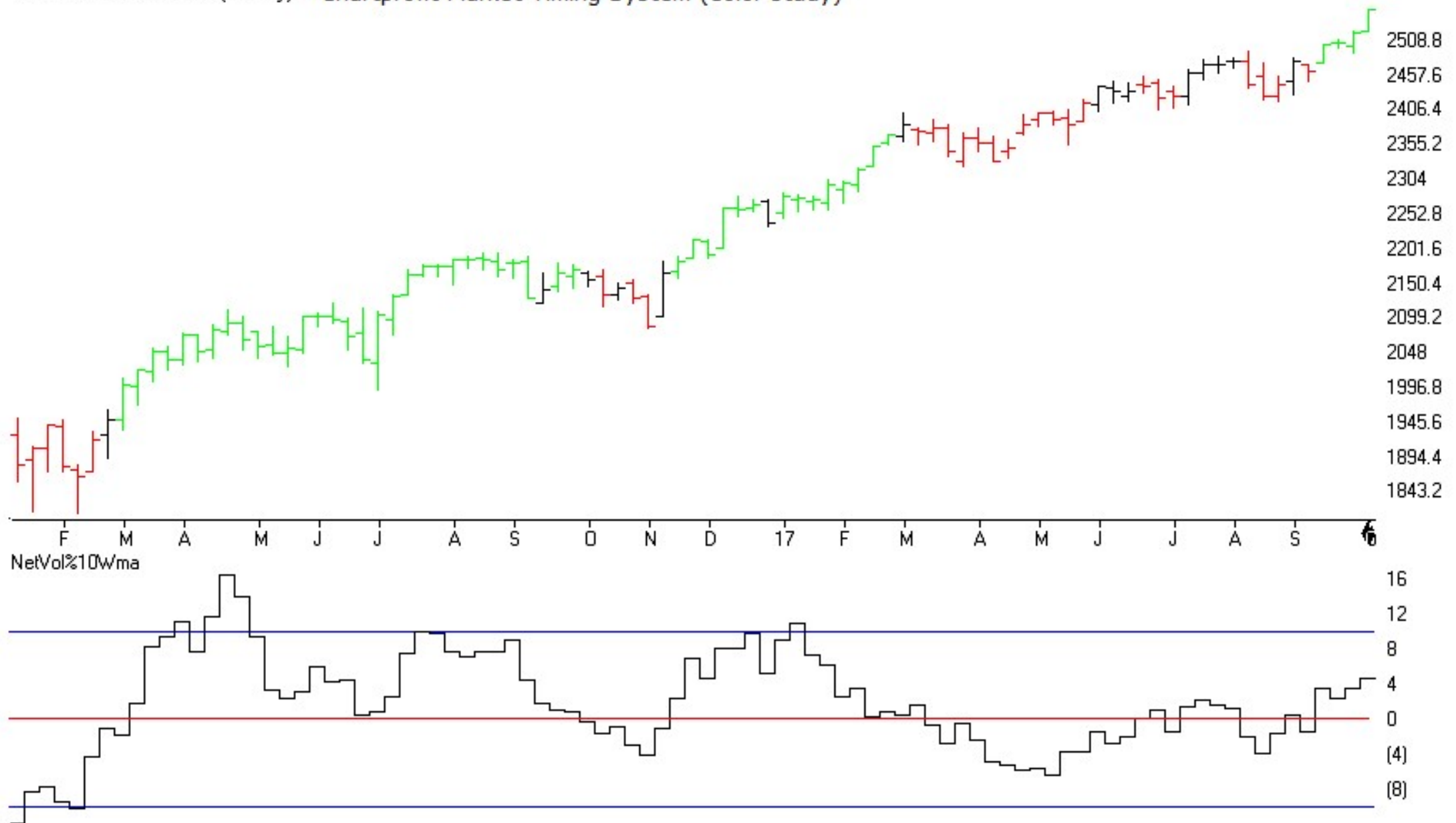


Commitments of Traders

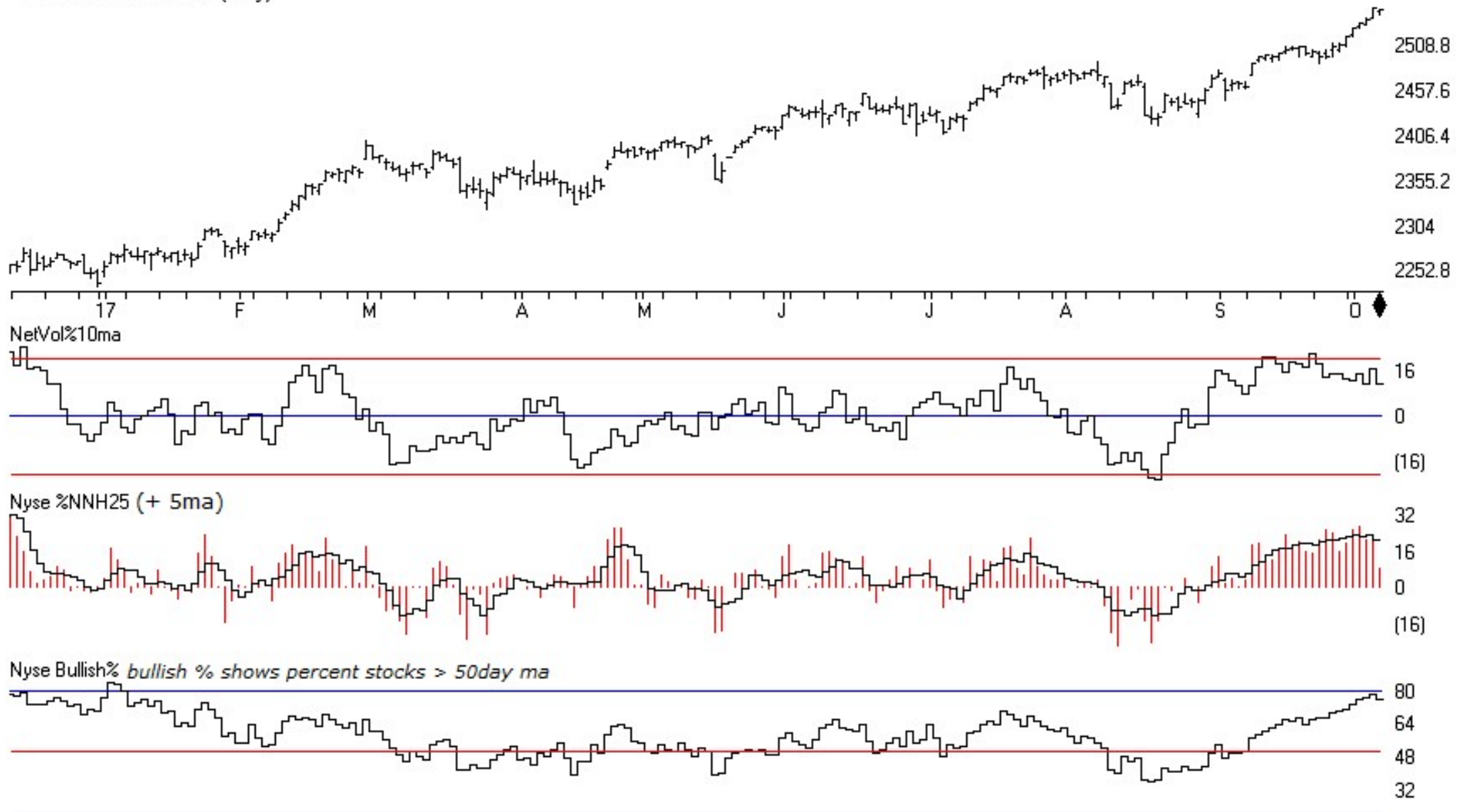
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	60.6	55.0	8.6	60.9	42.1	65.7	22.3	39.0	98.4
09/26/17	51.5	60.6	40.9	59.3	29.1	27.7	28.1	43.2	86.5
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	24	30.1	90.8	73.8	53.7	0	97.4	32.2	0
09/26/17	19.5	33	91.1	78.3	56.2	2.8	100	30.9	0
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	21.7	31.1	28.4	73.4	16.5	15.6	35.0	18.7	13.6
09/26/17	17.0	29.3	41.1	79.5	37.4	20.6	29.0	22.6	26.8
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	62.6	58.8	32.2	30.9	45.7	100.0	37.7	16.1	26.4
09/26/17	24.4	20.7	61.9	76.2	73.7	64.6	59.4	45.1	19.5
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	0.0	0.0	56.9	100.0	100.0	21.5	100.0	100.0	81.5
09/19/17	0.0	0.0	28.5	100.0	100.0	51.0	90.9	100.0	65.5
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	63.8	21.9	18.7	42.3	100.0	75.5	7.6	0.0	28.0
09/26/17	49.7	41.4	27.0	55.5	74.5	66.2	22.7	12.8	49.9
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	8.8	20.1	89.5	95.4	78.4	13.2	60.2	72.0	58.2
09/26/17	9.3	17.6	90.0	93.1	80.0	14.2	67.0	87.5	67.2
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	91.6	0.0	9.6	6.5	75.7	90.8	76.5	84.0	18.1
09/26/17	98.4	0.0	1.1	0.0	71.8	100.0	71.2	97.8	33.8

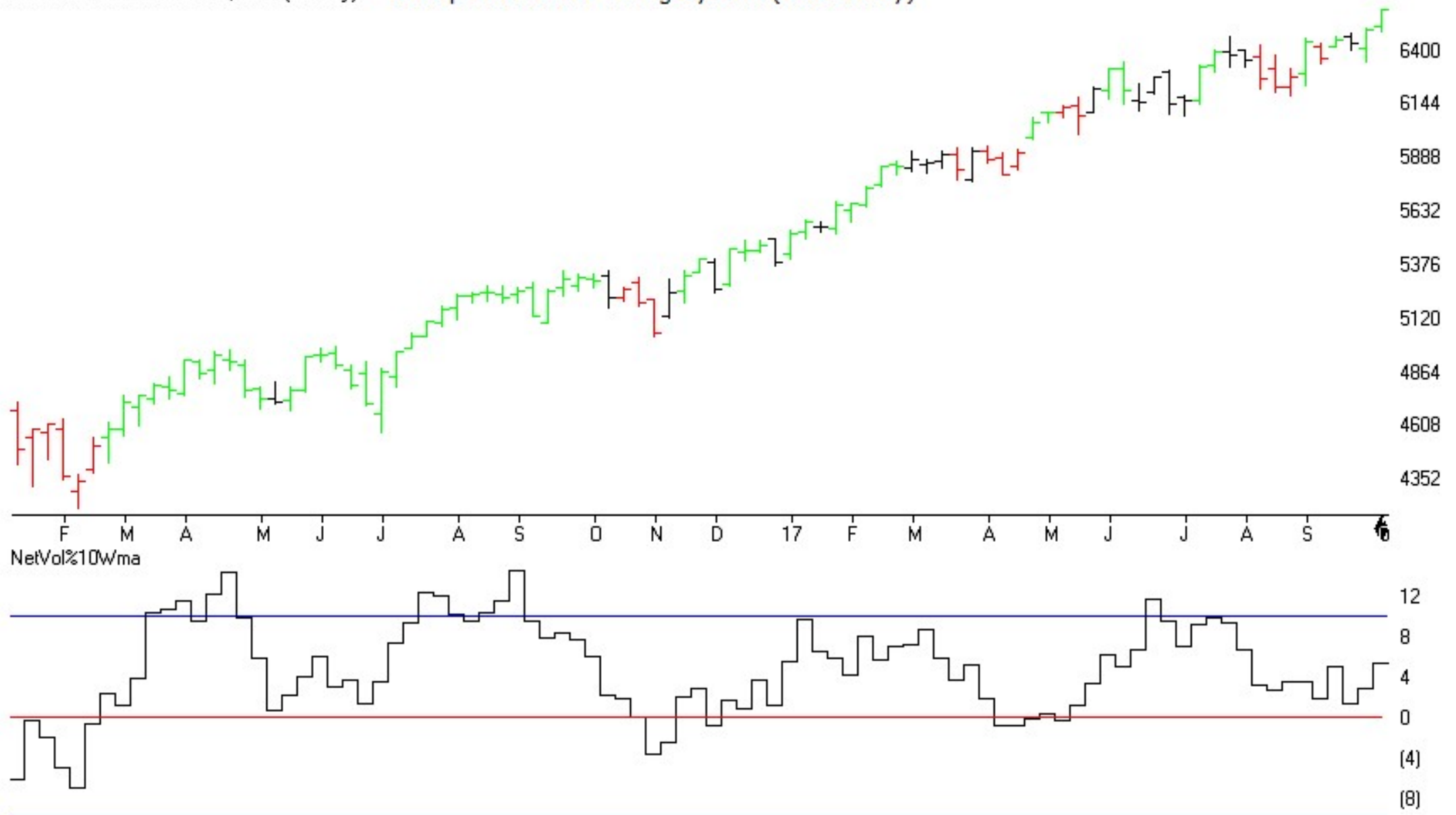
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



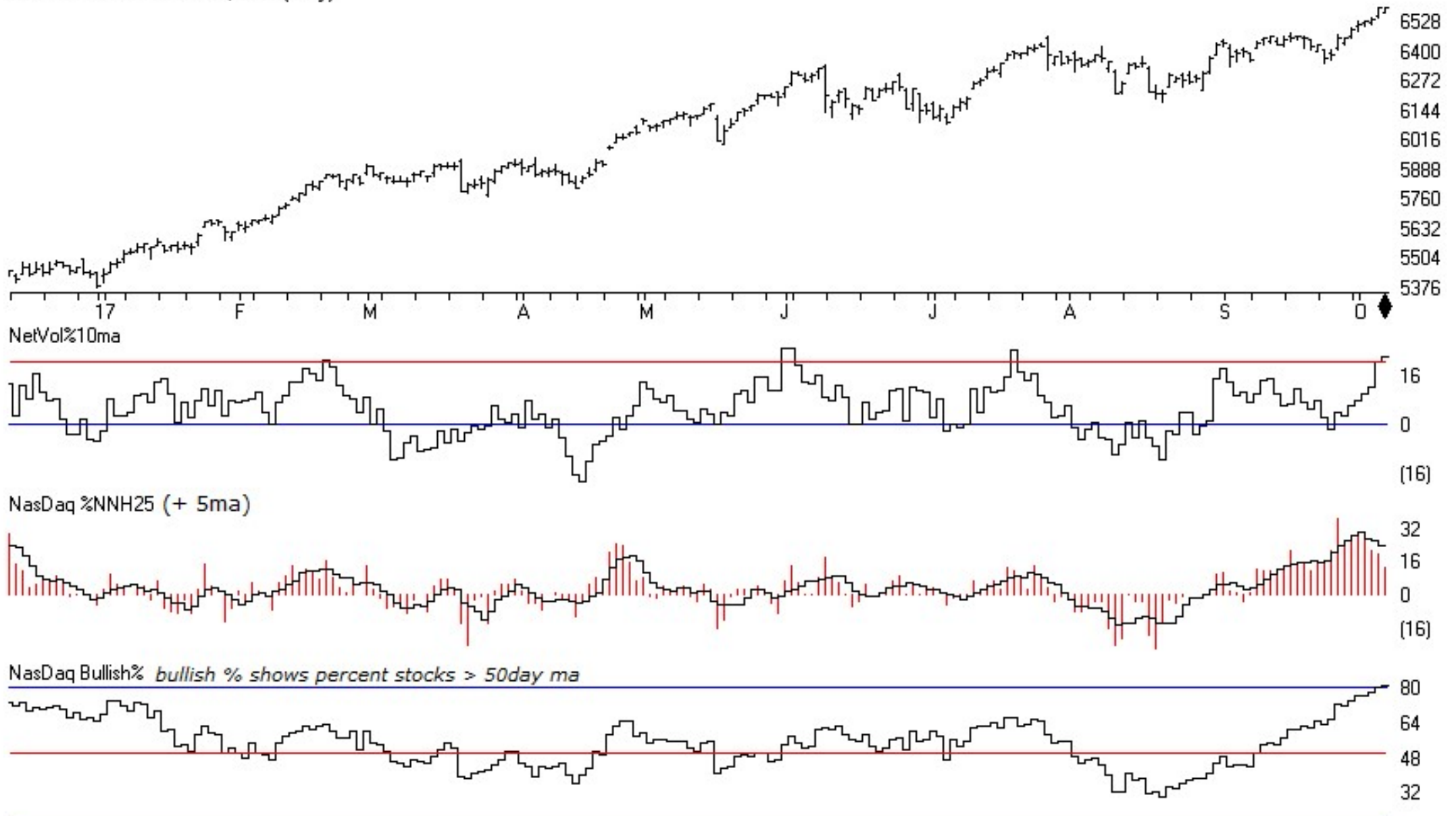
MARKET CHART NYSE (Daily)



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

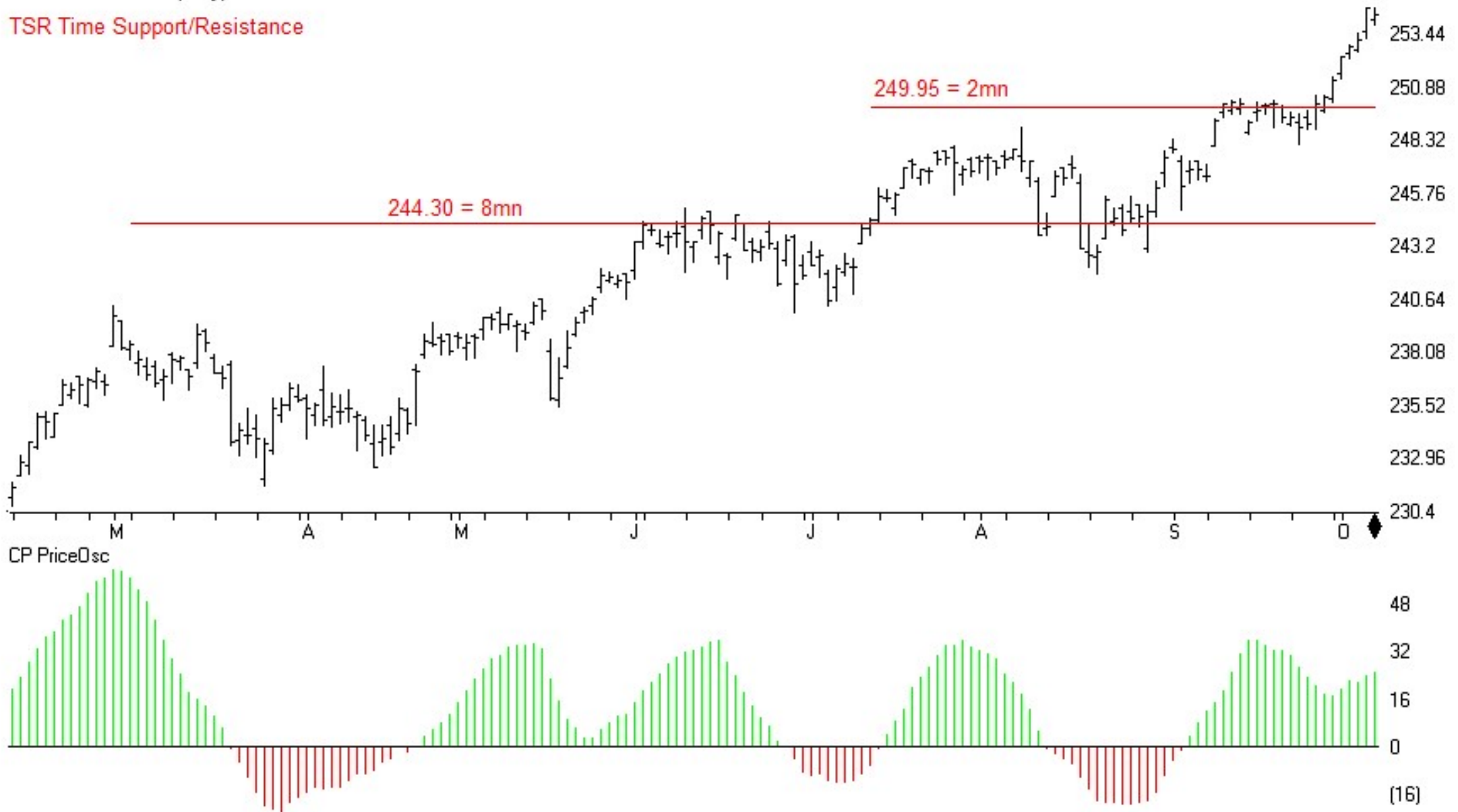


MARKET CHART NASDAQ 1800 (Daily)



13 SPY SP500 ETF (Daily)

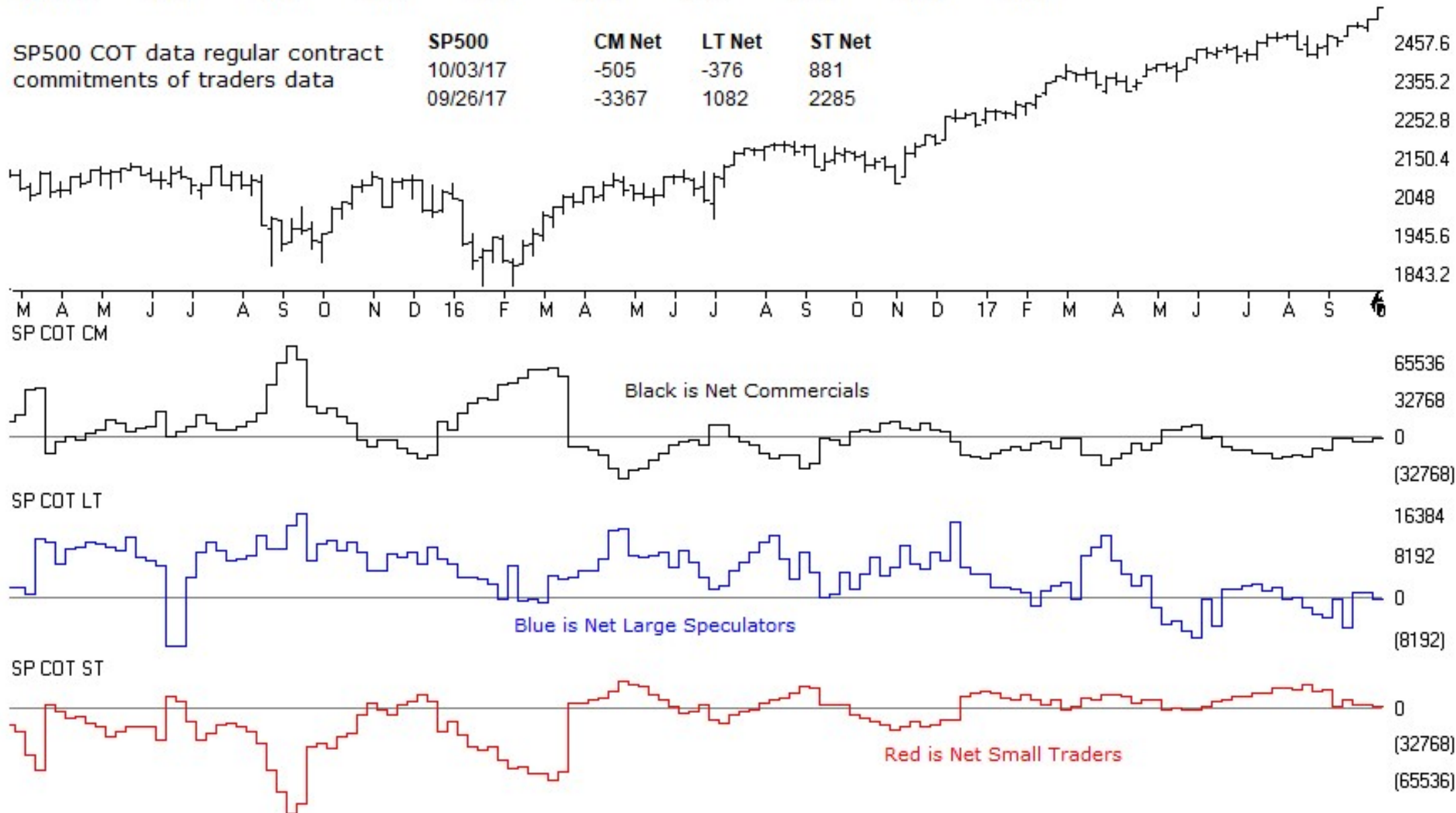
TSR Time Support/Resistance



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	60.6	55.0	8.6	60.9	42.1	65.7	22.3	39.0	98.4
09/26/17	51.5	60.6	40.9	59.3	29.1	27.7	28.1	43.2	86.5

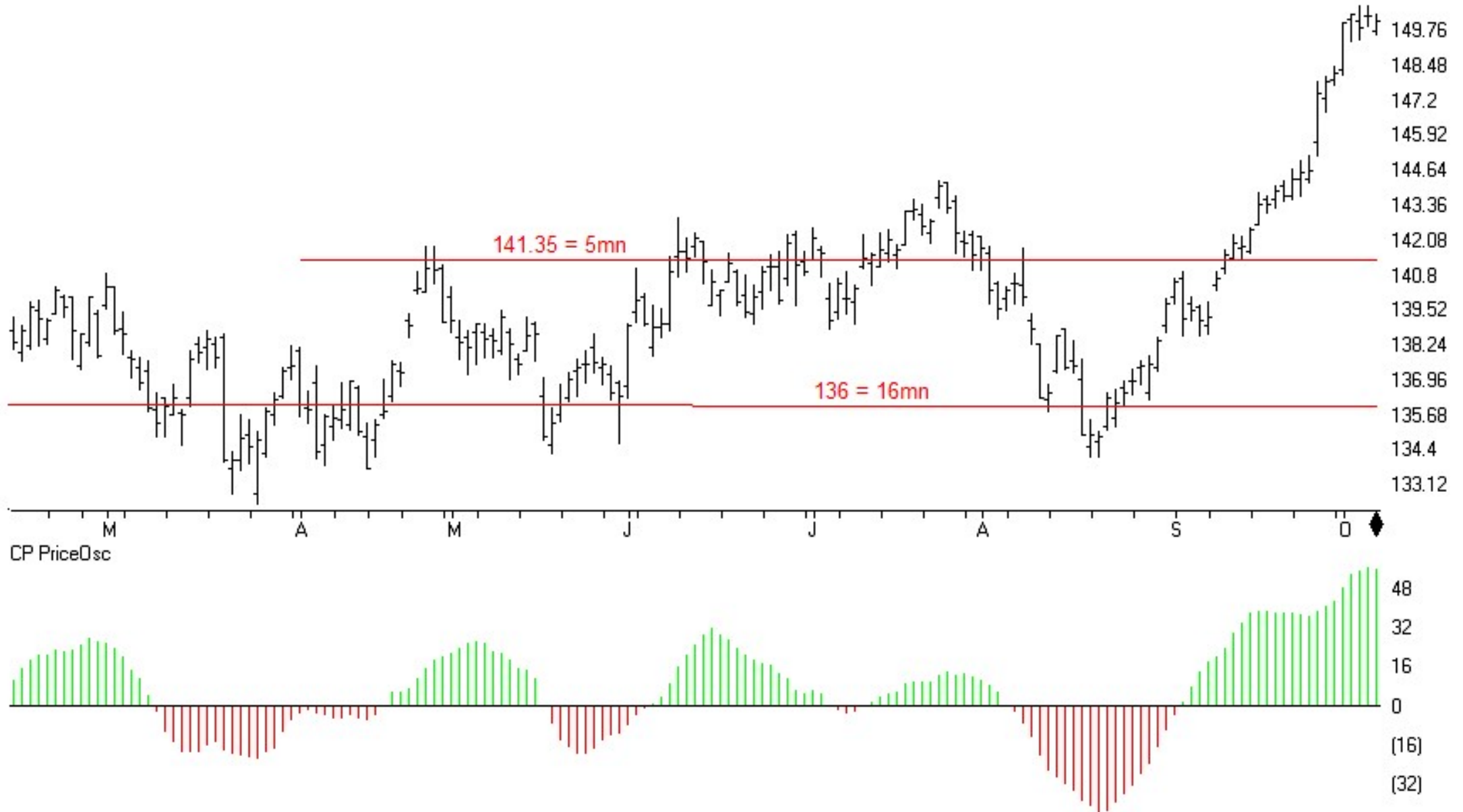
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
10/03/17	-505	-376	881
09/26/17	-3367	1082	2285



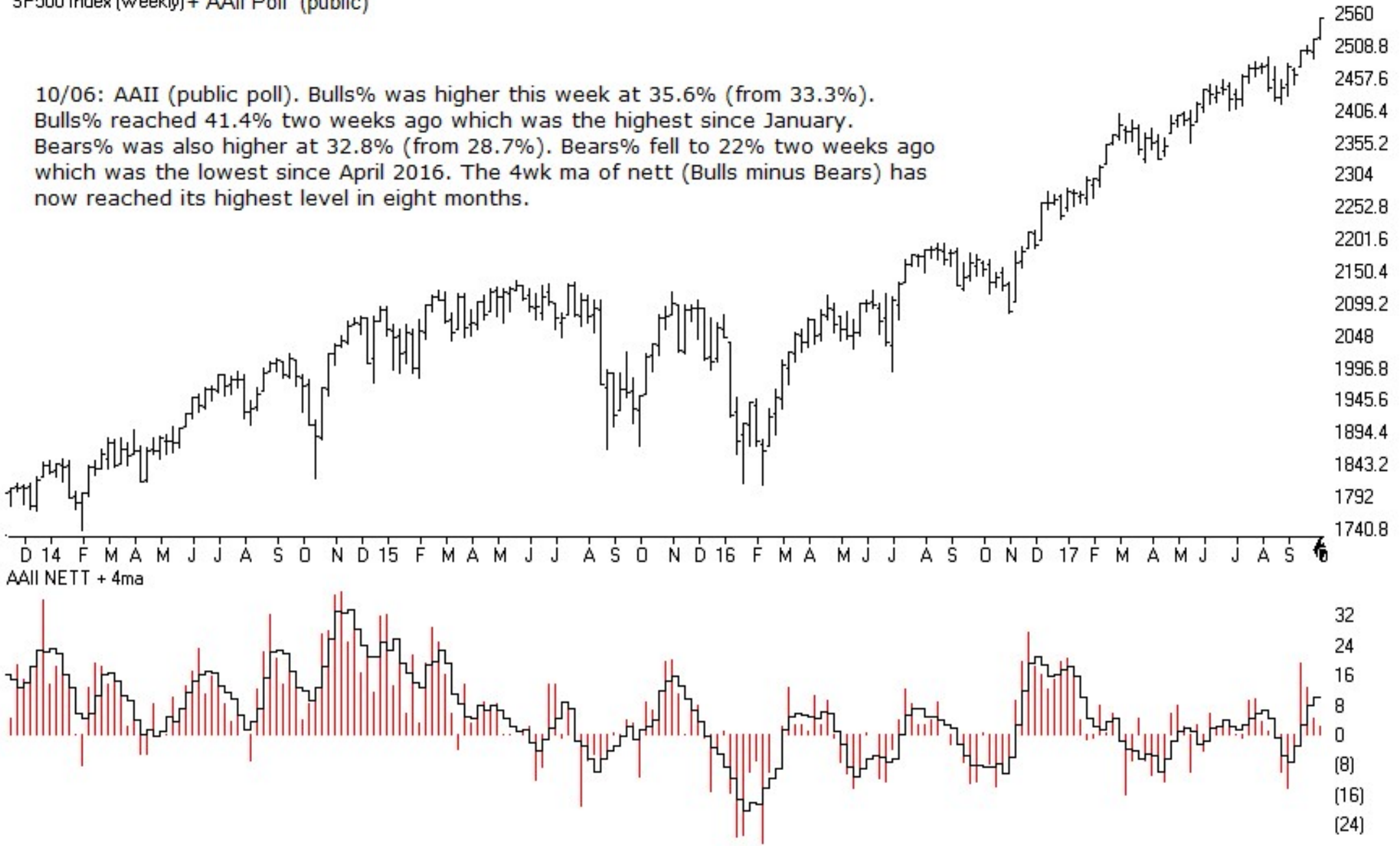
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



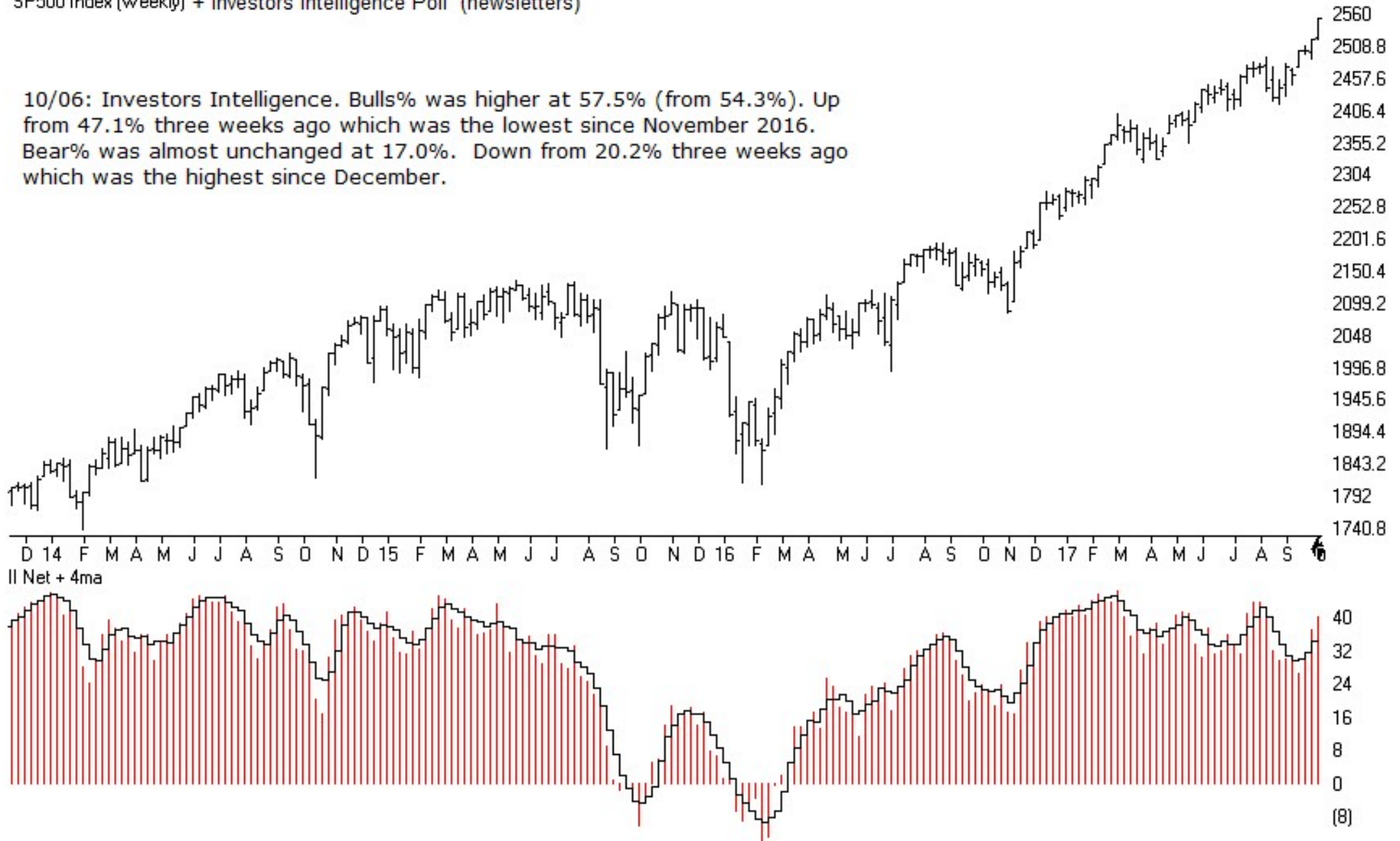
SP500 Index (Weekly) + AAI Poll (public)

10/06: AAI (public poll). Bulls% was higher this week at 35.6% (from 33.3%). Bulls% reached 41.4% two weeks ago which was the highest since January. Bears% was also higher at 32.8% (from 28.7%). Bears% fell to 22% two weeks ago which was the lowest since April 2016. The 4wk ma of nett (Bulls minus Bears) has now reached its highest level in eight months.



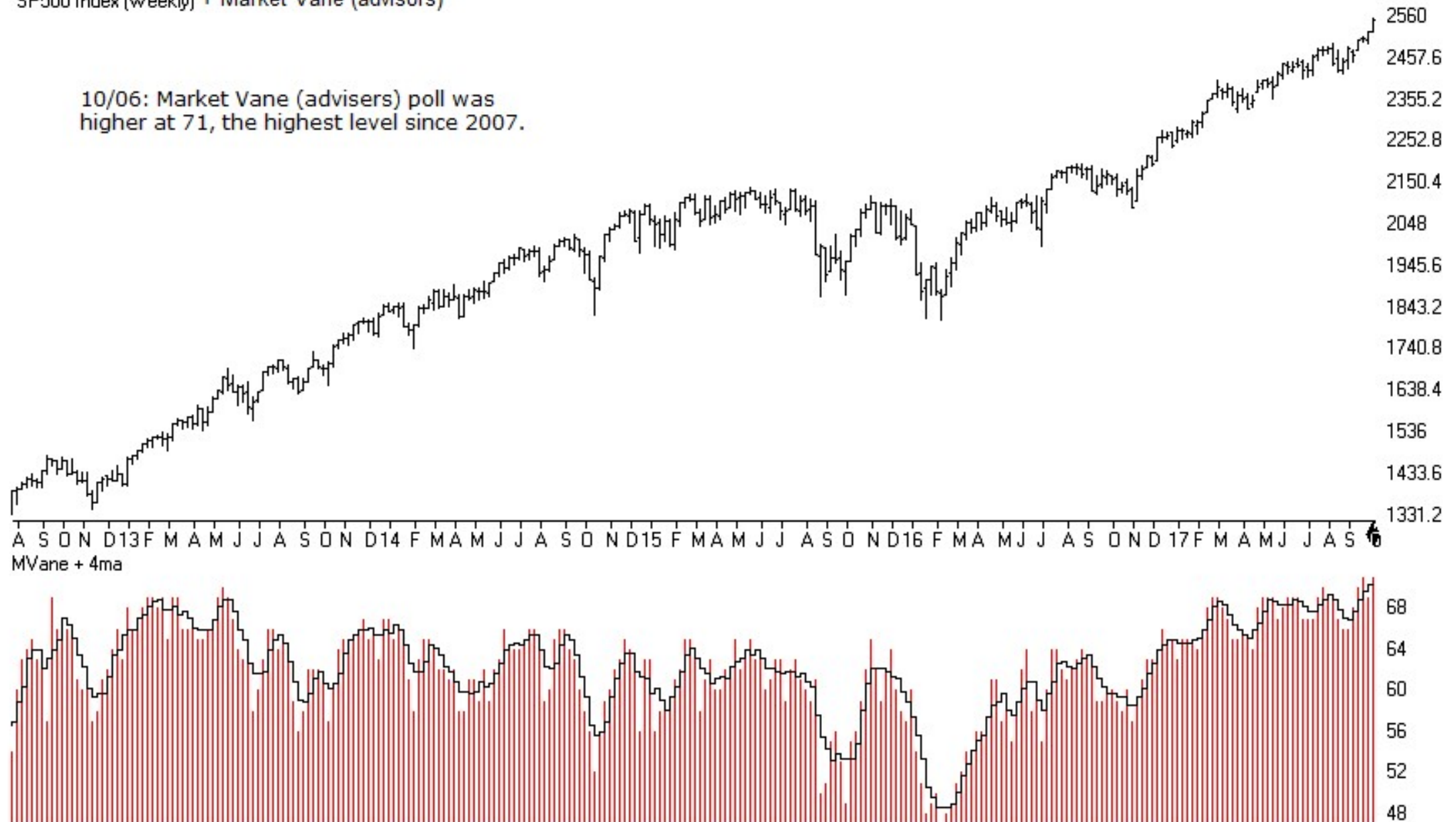
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

10/06: Investors Intelligence. Bulls% was higher at 57.5% (from 54.3%). Up from 47.1% three weeks ago which was the lowest since November 2016. Bear% was almost unchanged at 17.0%. Down from 20.2% three weeks ago which was the highest since December.



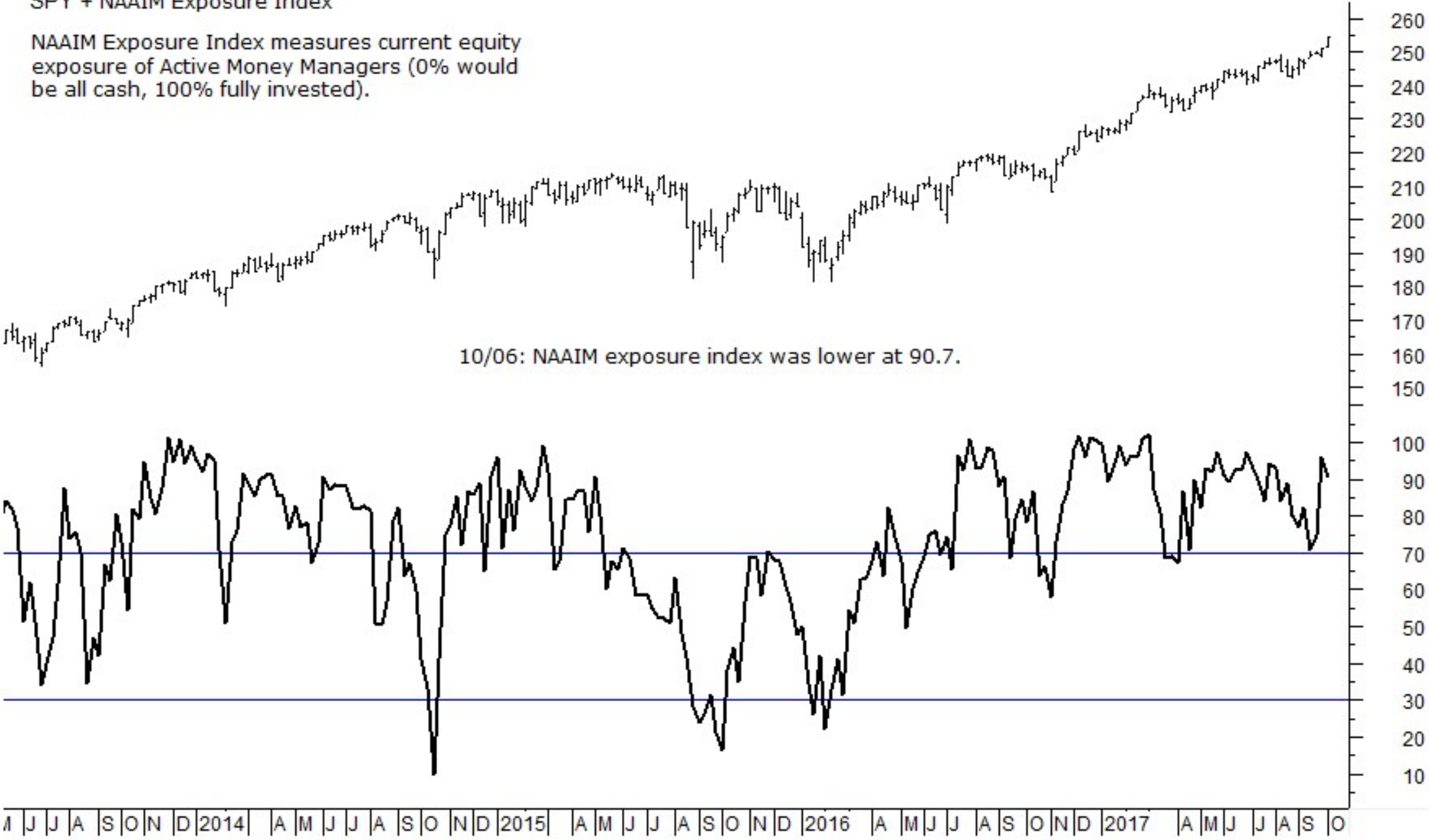
SP500 Index (Weekly) + Market Vane (advisors)

10/06: Market Vane (advisors) poll was higher at 71, the highest level since 2007.

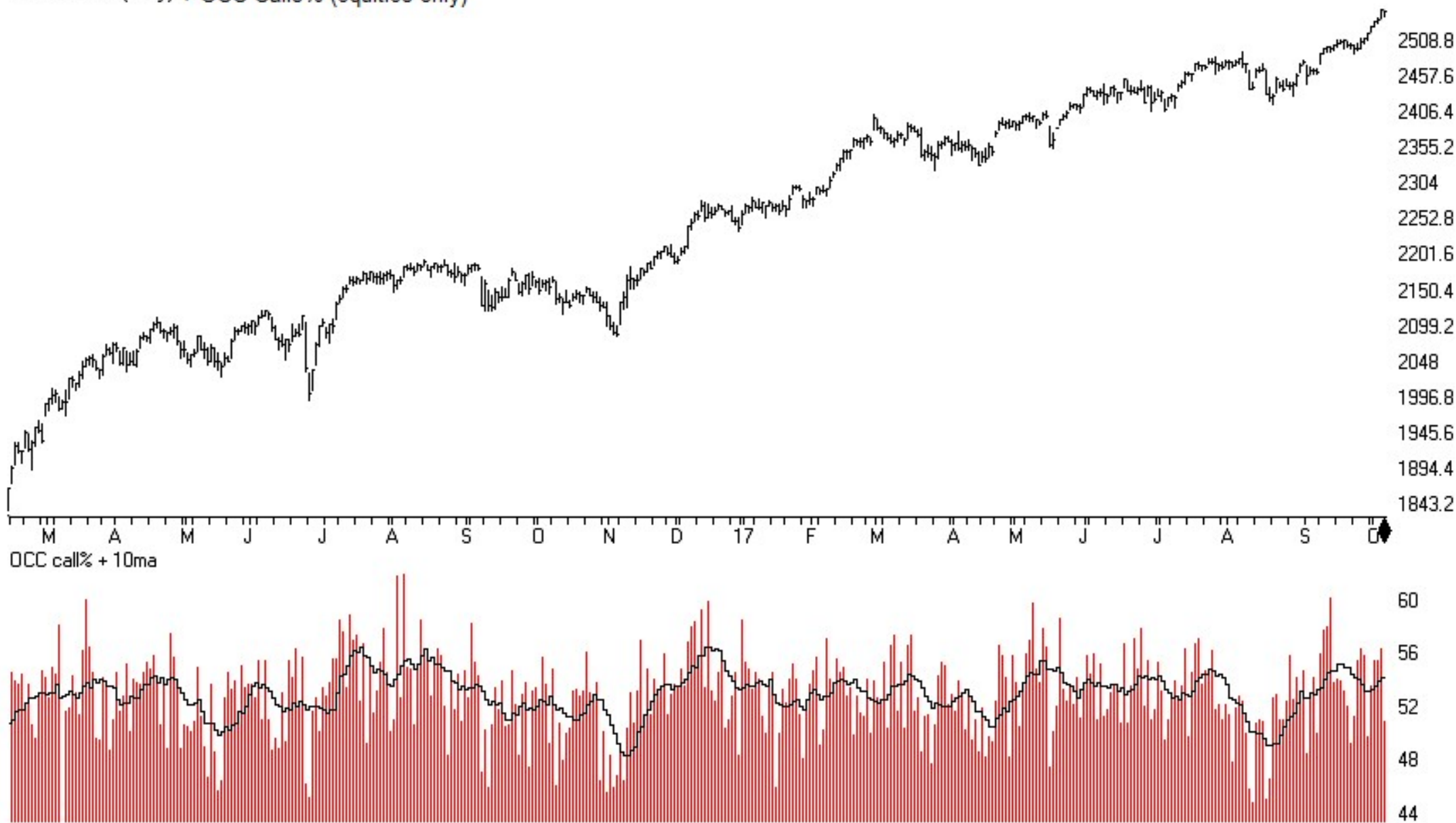


SPY + NAAIM Exposure Index

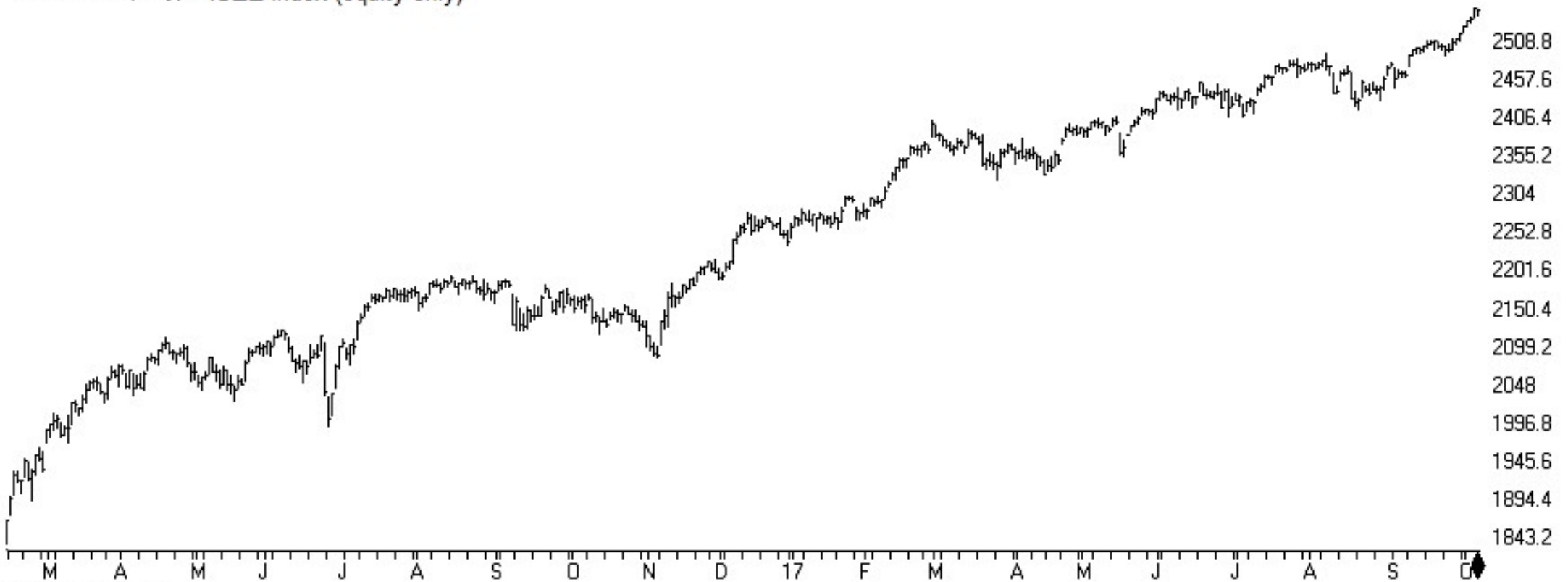
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



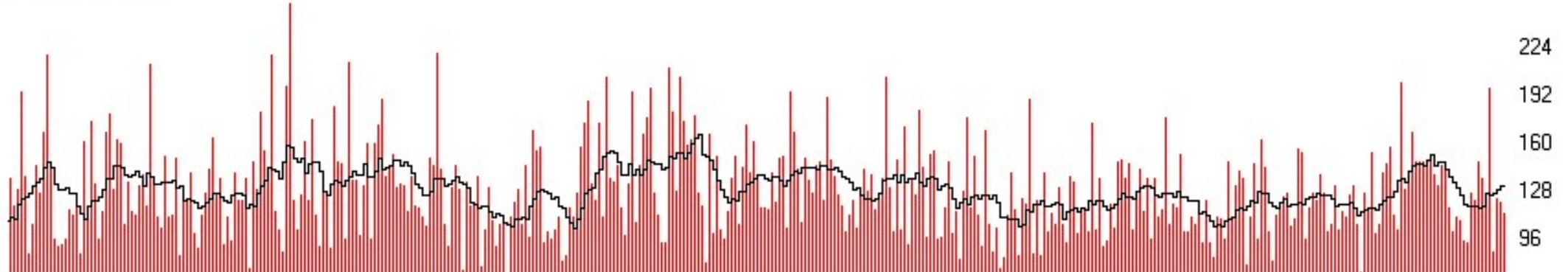
SP500 Index (Daily) + OCC Calls% (equities only)



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

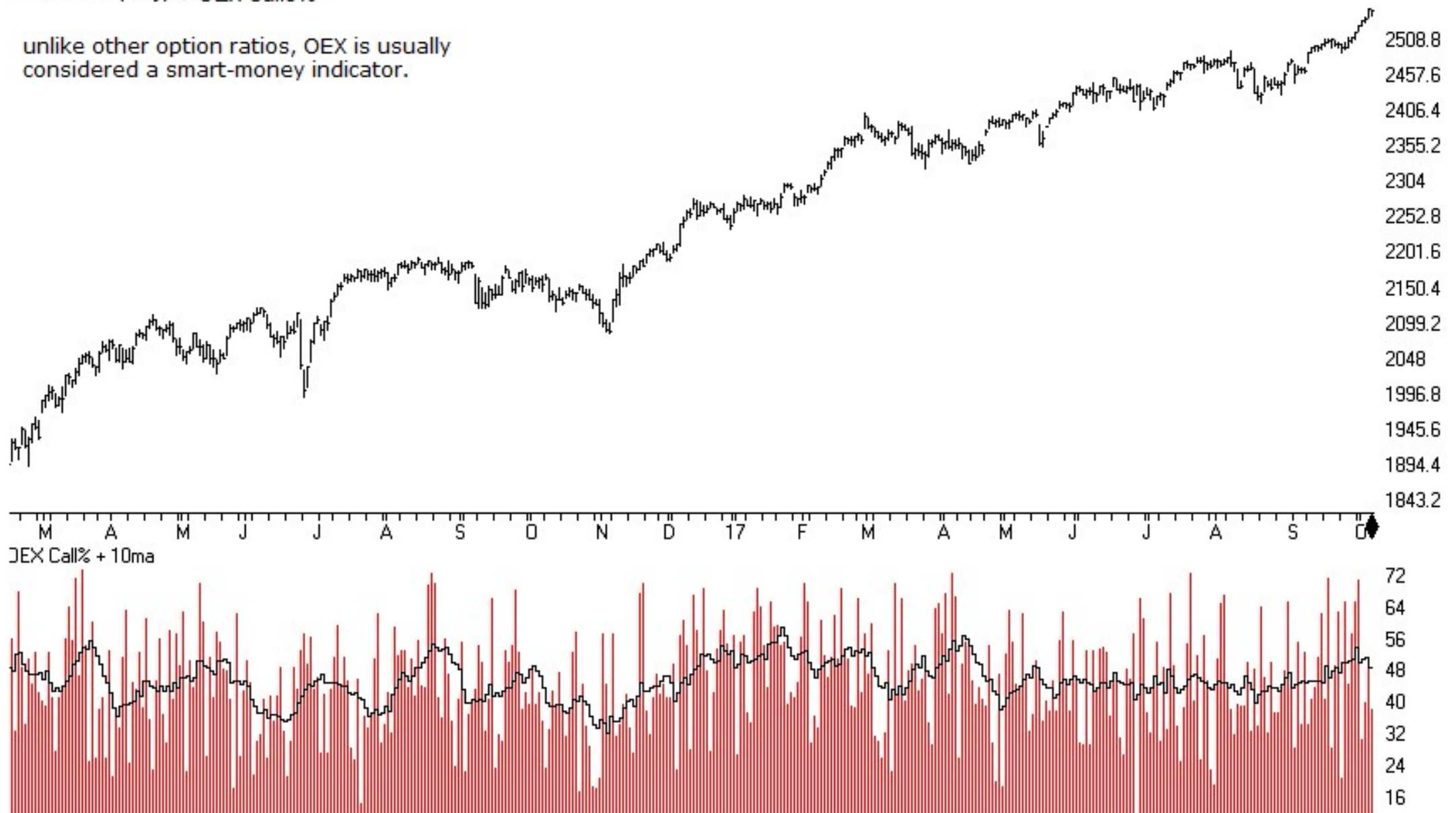


ISEE Equity+10ma

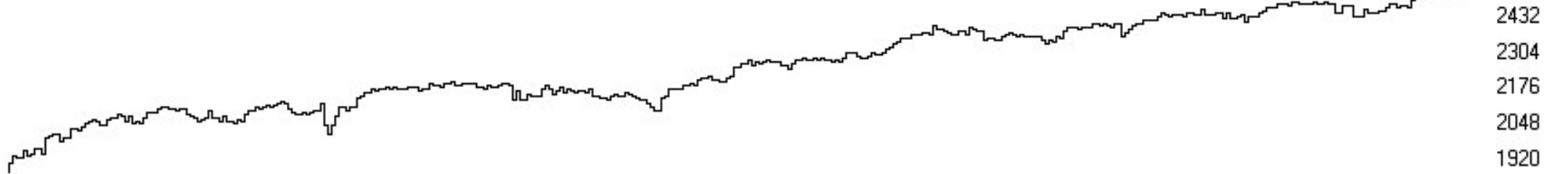
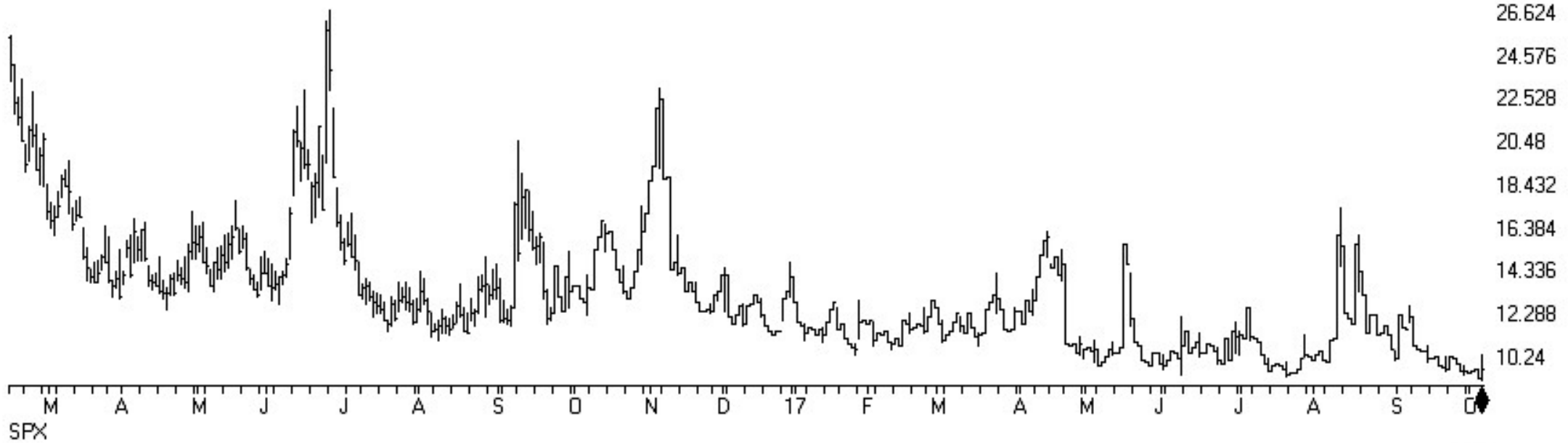


SP500 Index (Daily) + OEX Calls%

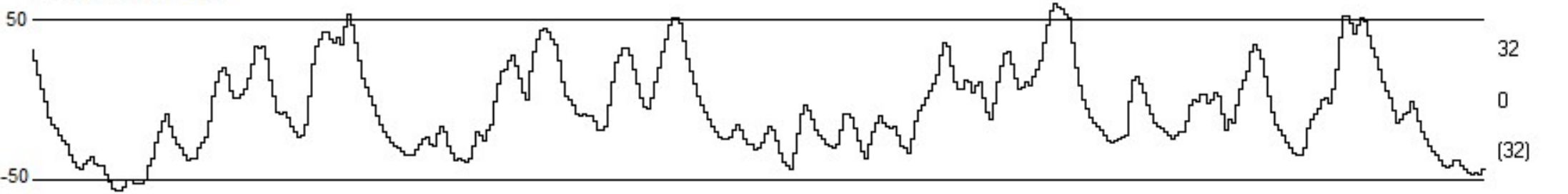
unlike other option ratios, OEX is usually considered a smart-money indicator.



VIX - S&P 500 Volatility Index (Daily)

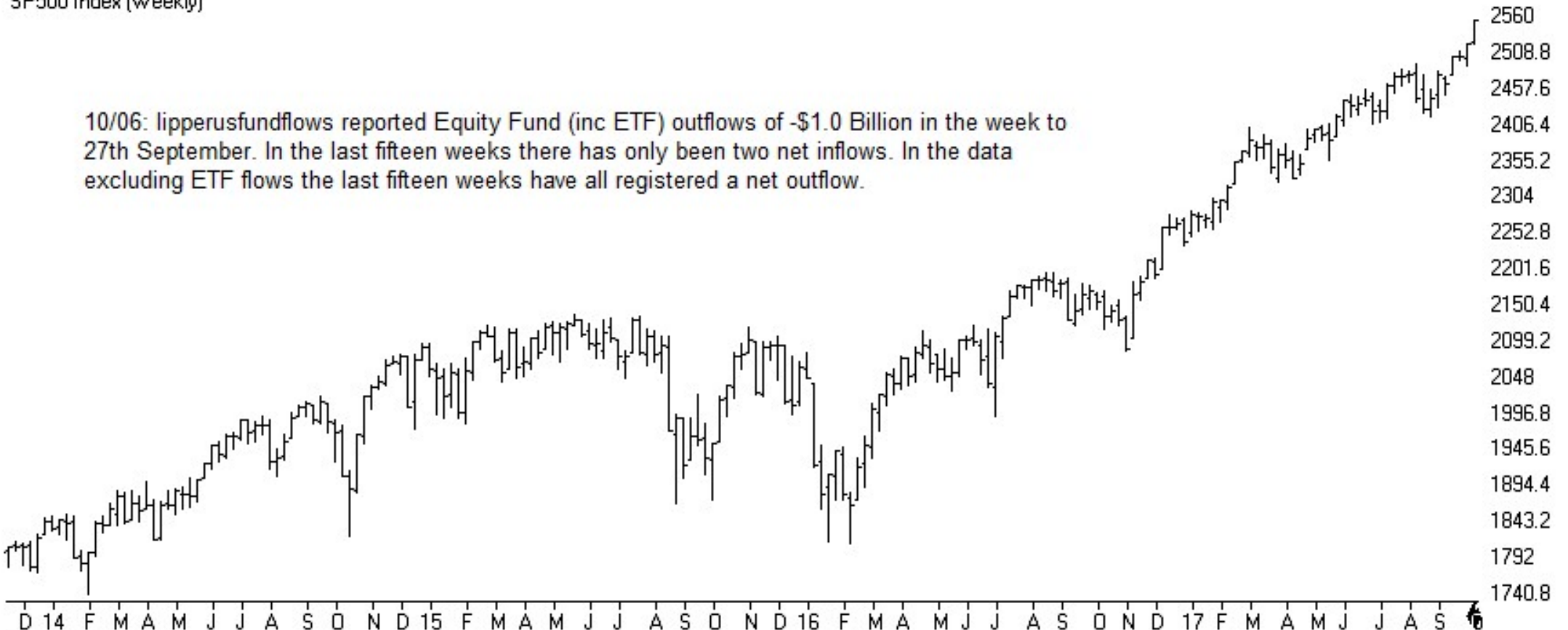


TCI based on VIX



SP500 Index (Weekly)

10/06: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$1.0 Billion in the week to 27th September. In the last fifteen weeks there has only been two net inflows. In the data excluding ETF flows the last fifteen weeks have all registered a net outflow.



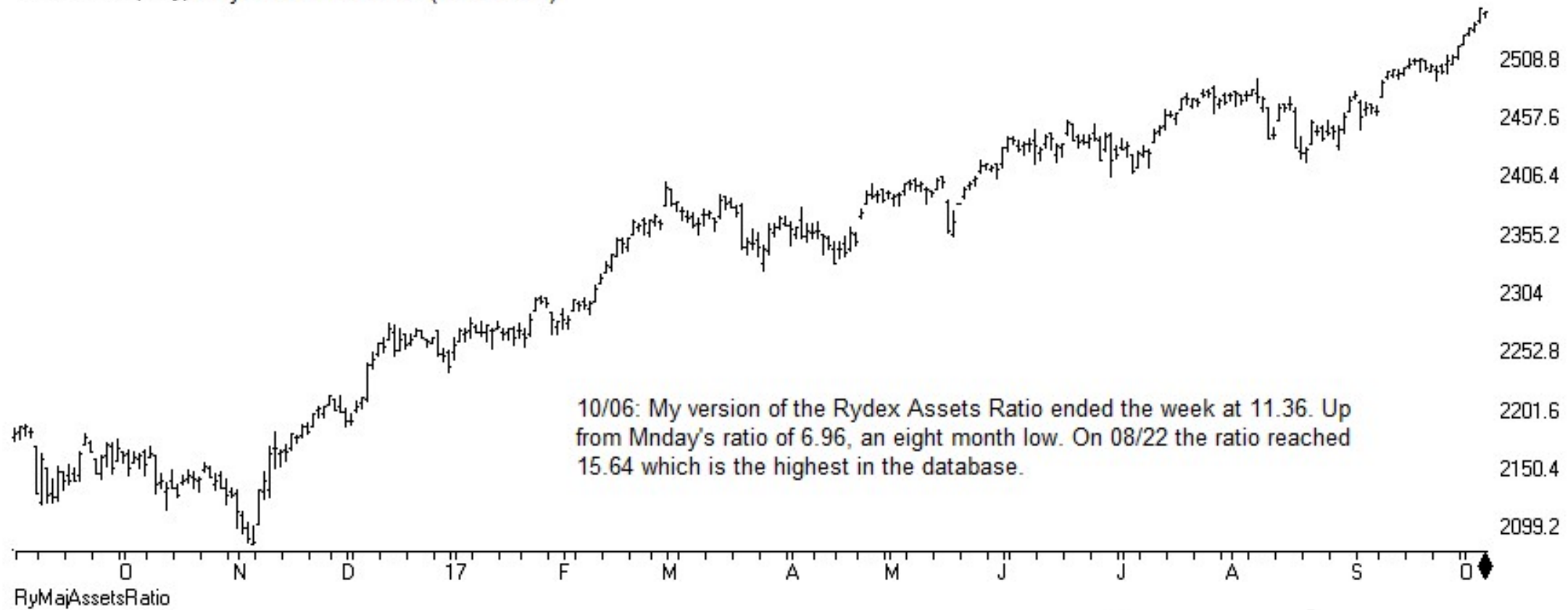
Lipper Fd+4wkSum



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

Sentiment

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



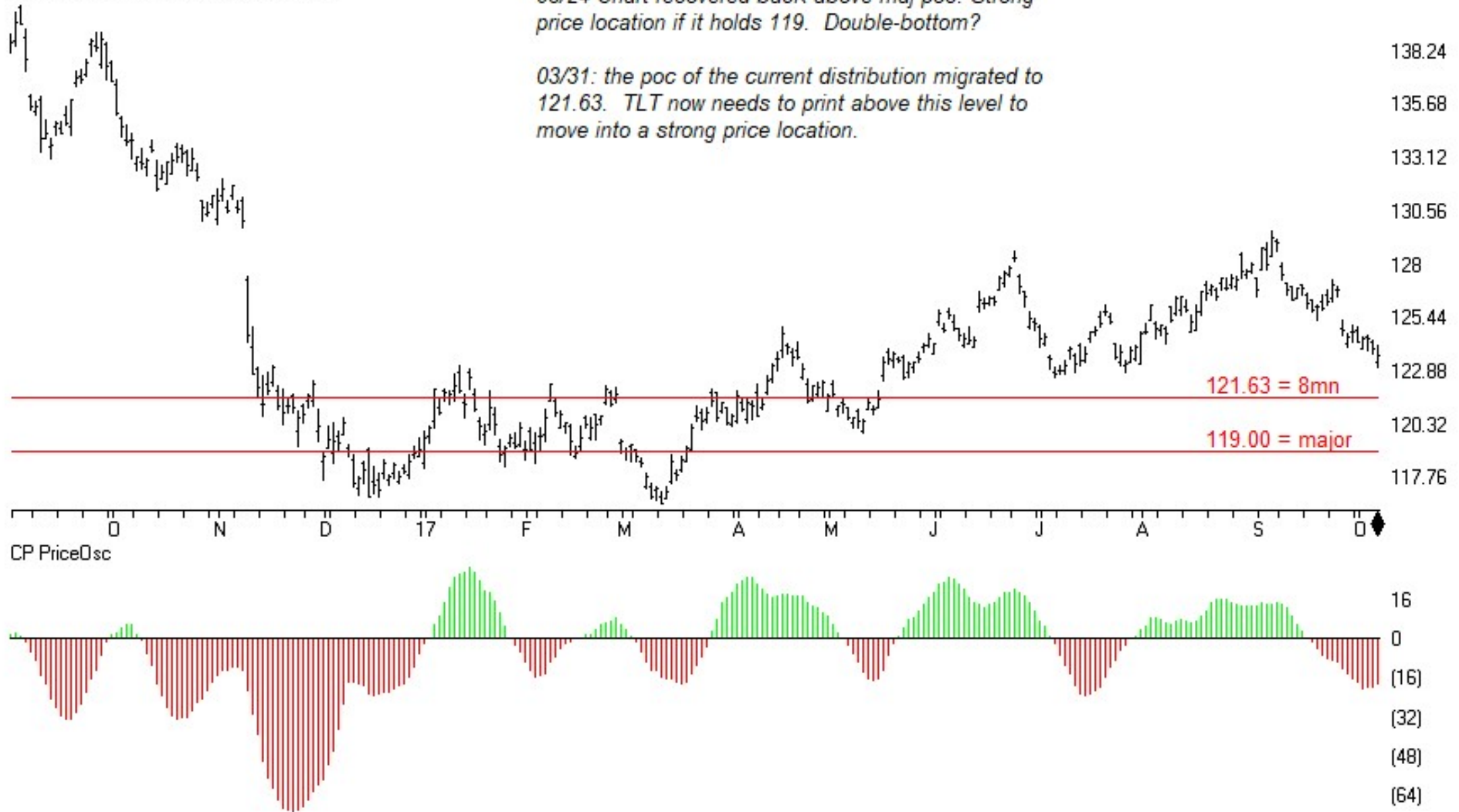
Rydex Assets Ratio (CP version)

TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

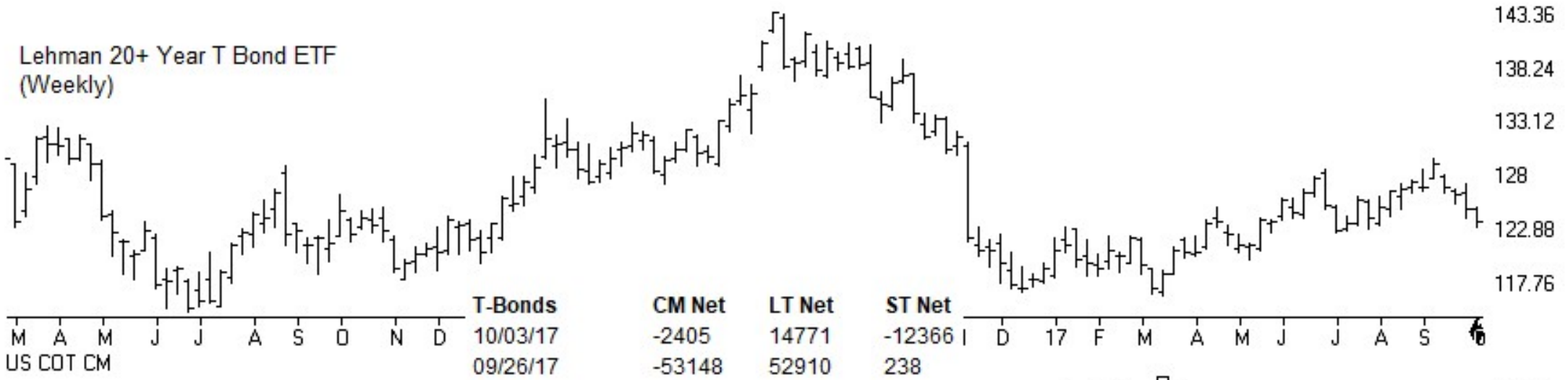
03/24 Chart recovered back above maj poc. Strong price location if it holds 119. Double-bottom?

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.



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	62.6	58.8	32.2	30.9	45.7	100.0	37.7	16.1	26.4
09/26/17	24.4	20.7	61.9	76.2	73.7	64.6	59.4	45.1	19.5

Lehman 20+ Year T Bond ETF
(Weekly)



Black is Net Commercials

US COT LT

Blue is Net Large Speculators

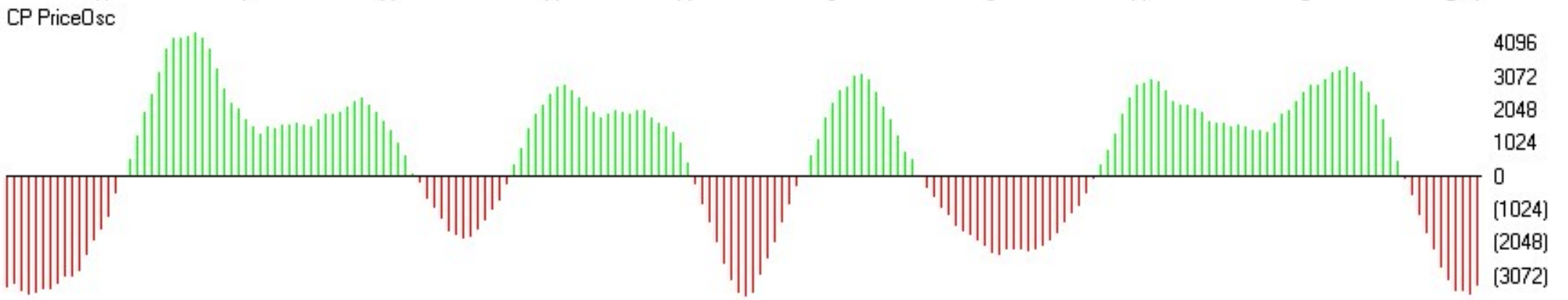
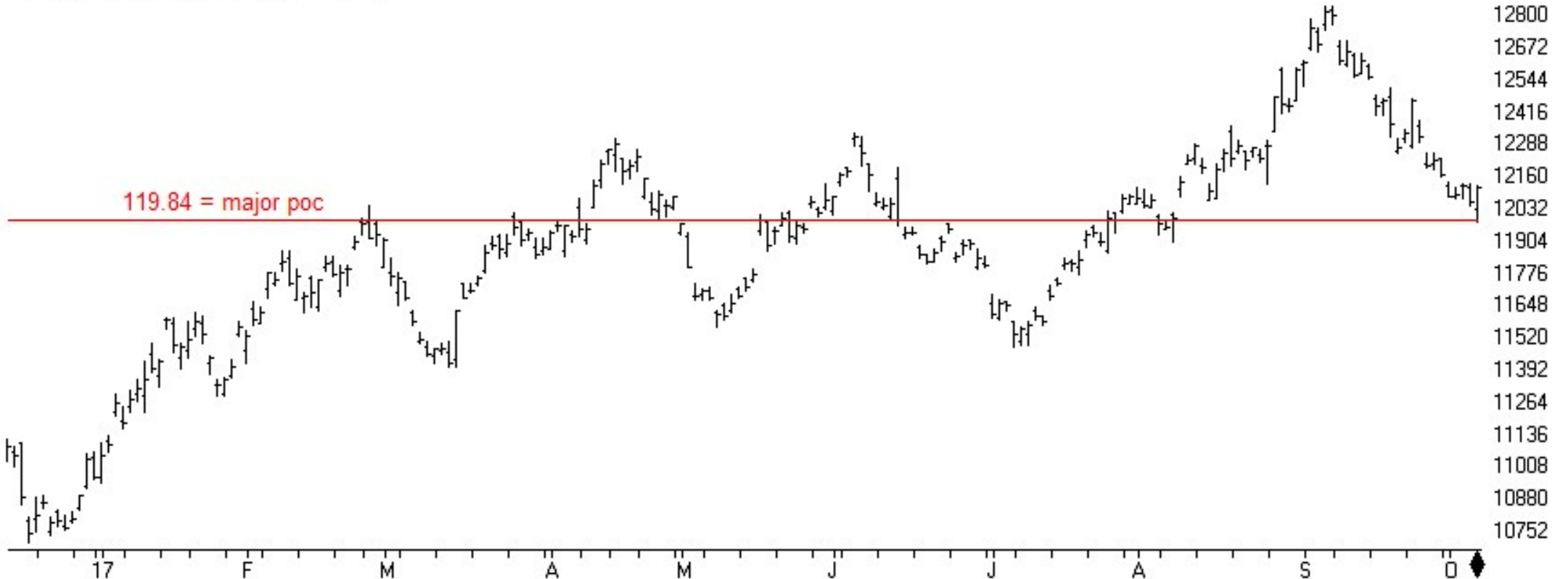
US COT ST

Red is Net Small Traders

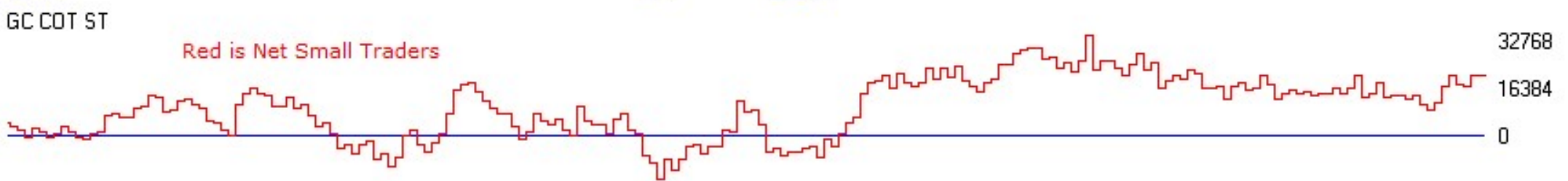
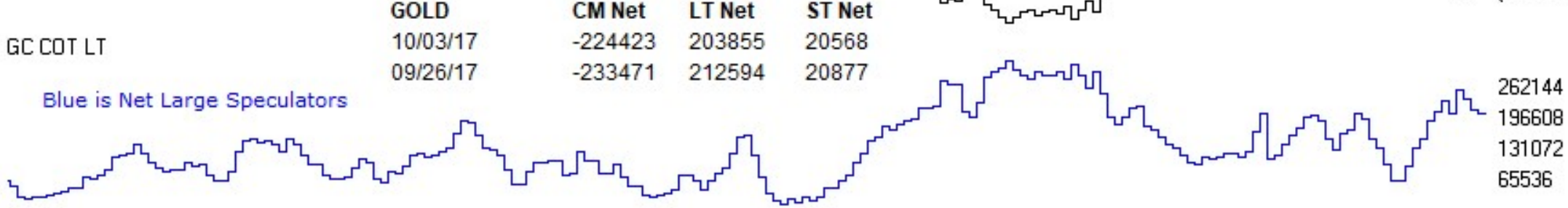
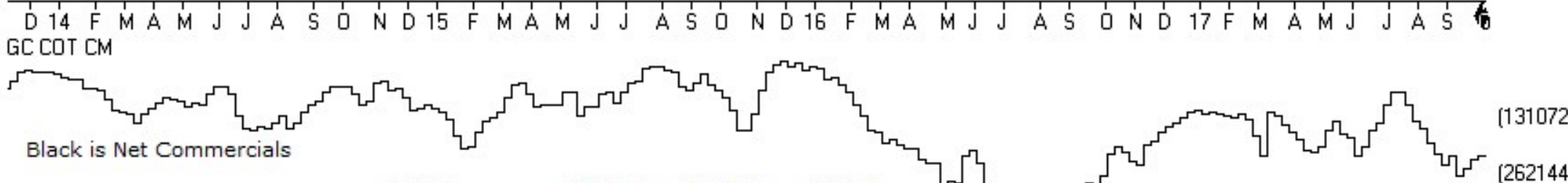
(32768)

TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



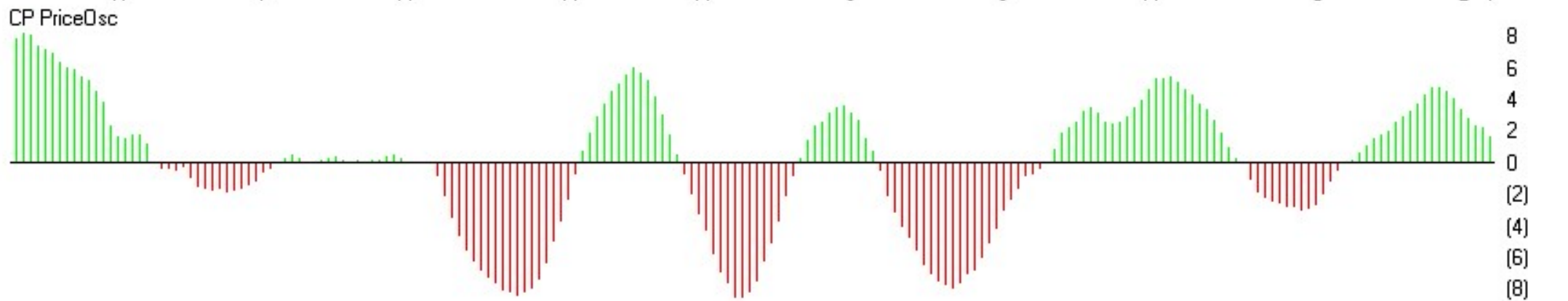
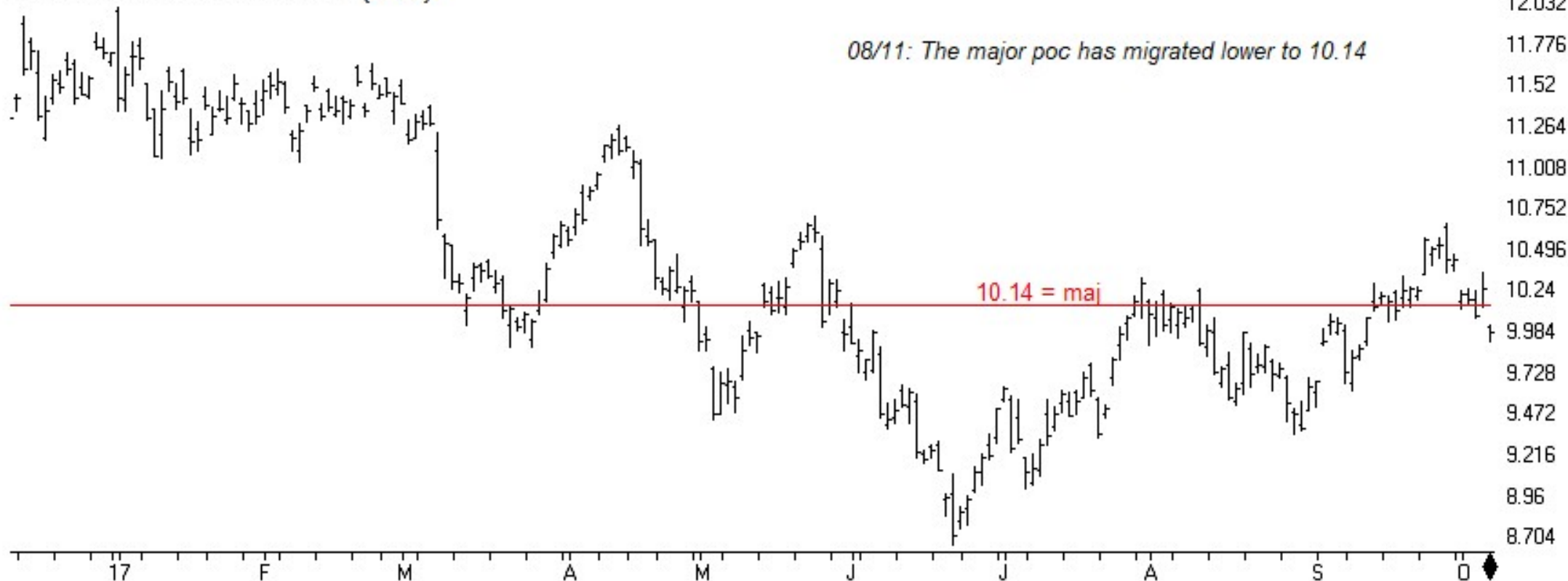
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	24	30.1	90.8	73.8	53.7	0	97.4	32.2	0
09/26/17	19.5	33	91.1	78.3	56.2	2.8	100	30.9	0



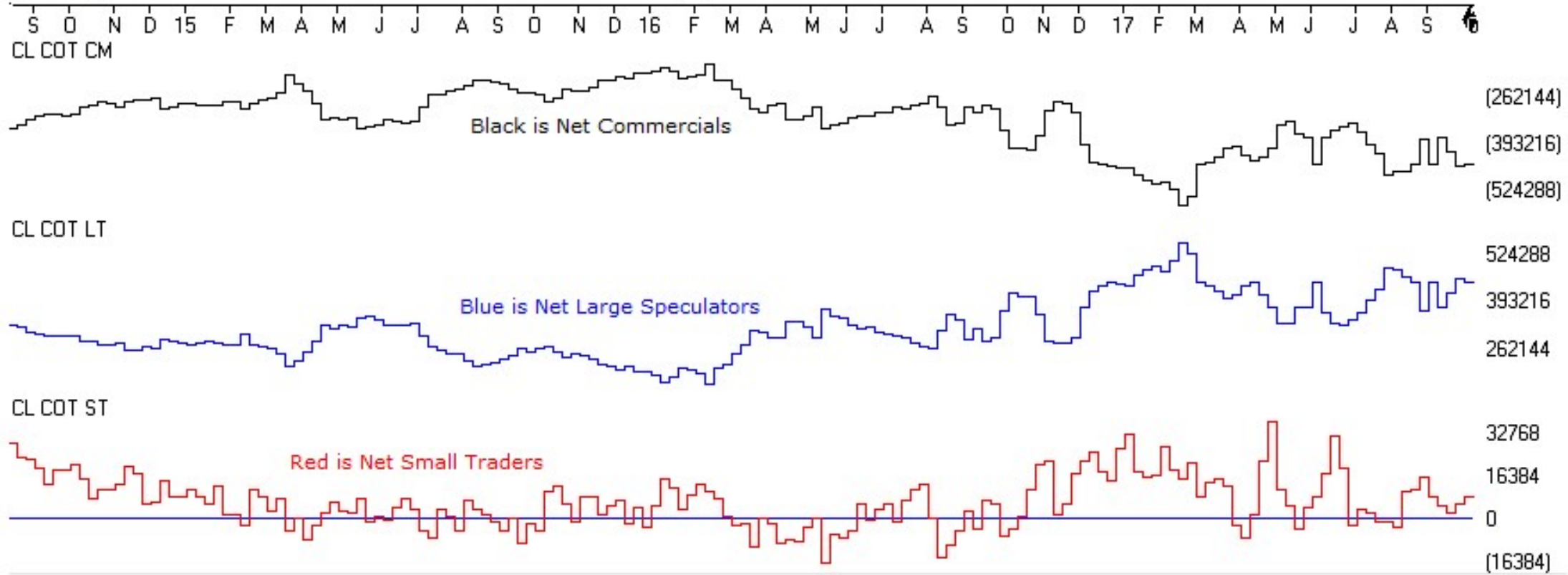
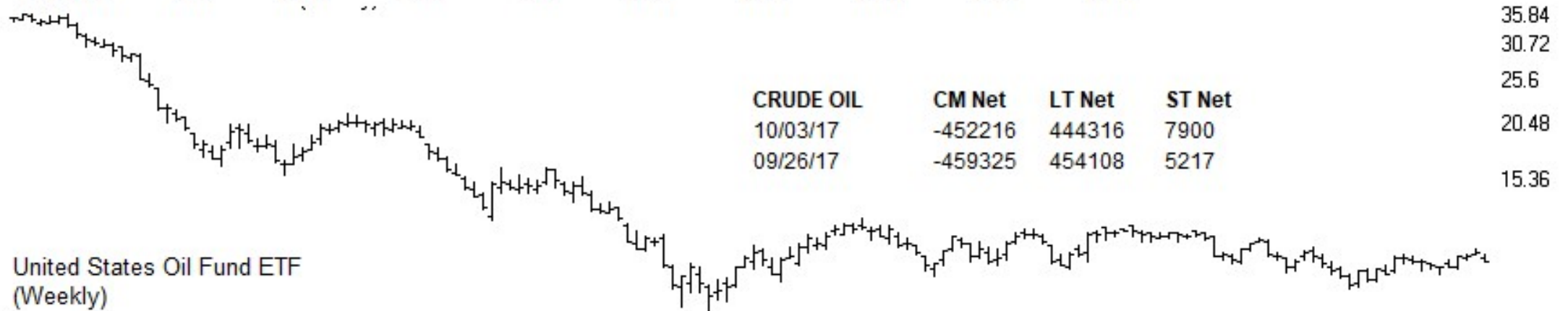
GOLD	CM Net	LT Net	ST Net
10/03/17	-224423	203855	20568
09/26/17	-233471	212594	20877

TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

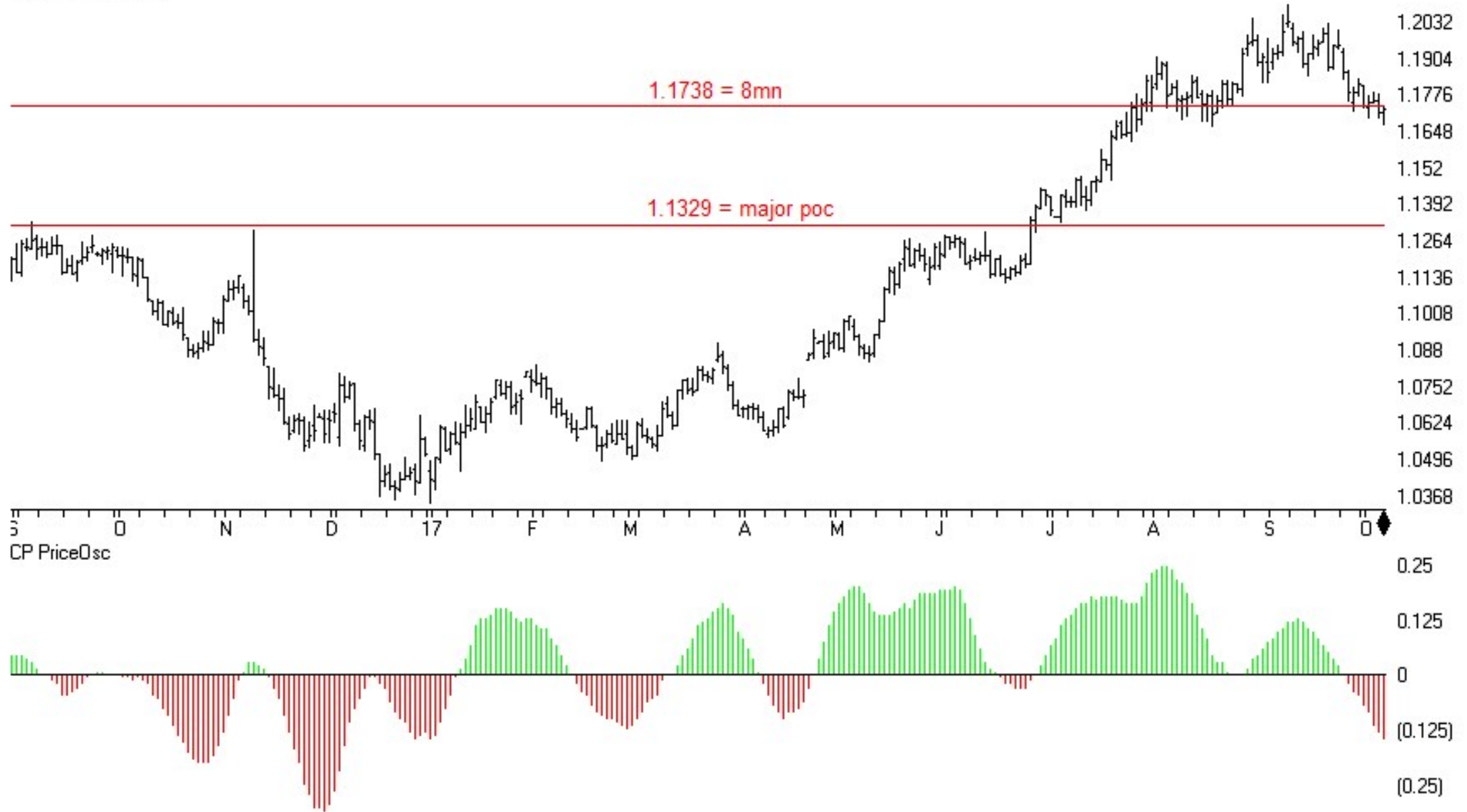


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	21.7	31.1	28.4	73.4	16.5	15.6	35.0	18.7	13.6
09/26/17	17.0	29.3	41.1	79.5	37.4	20.6	29.0	22.6	26.8

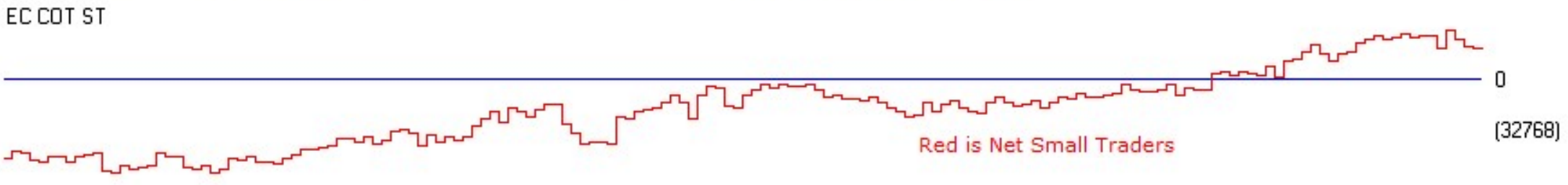
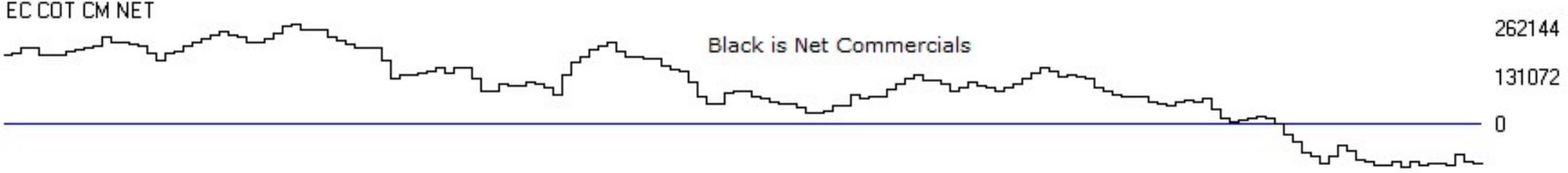
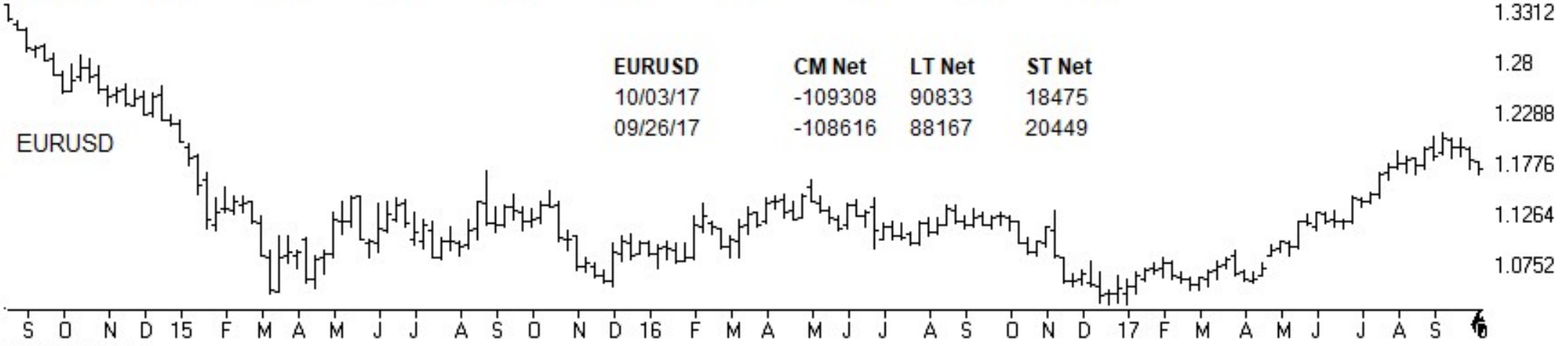


TSR Time Support/Resistance

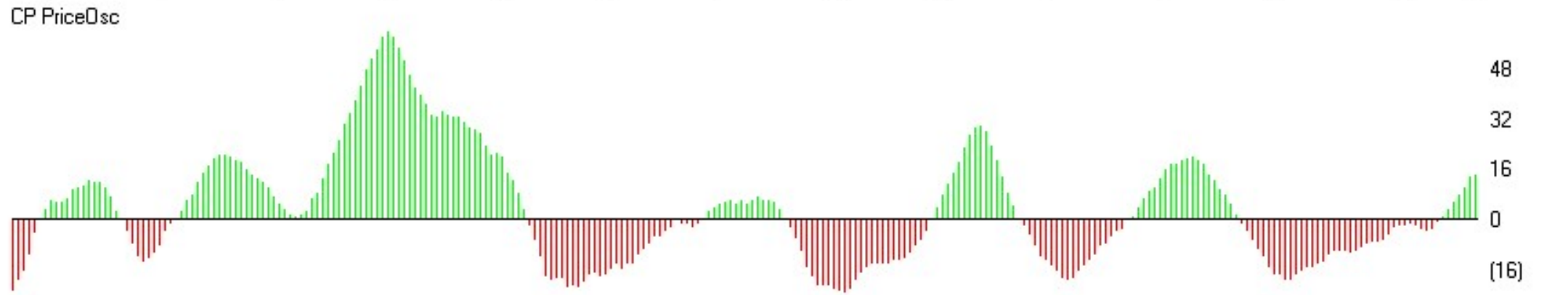
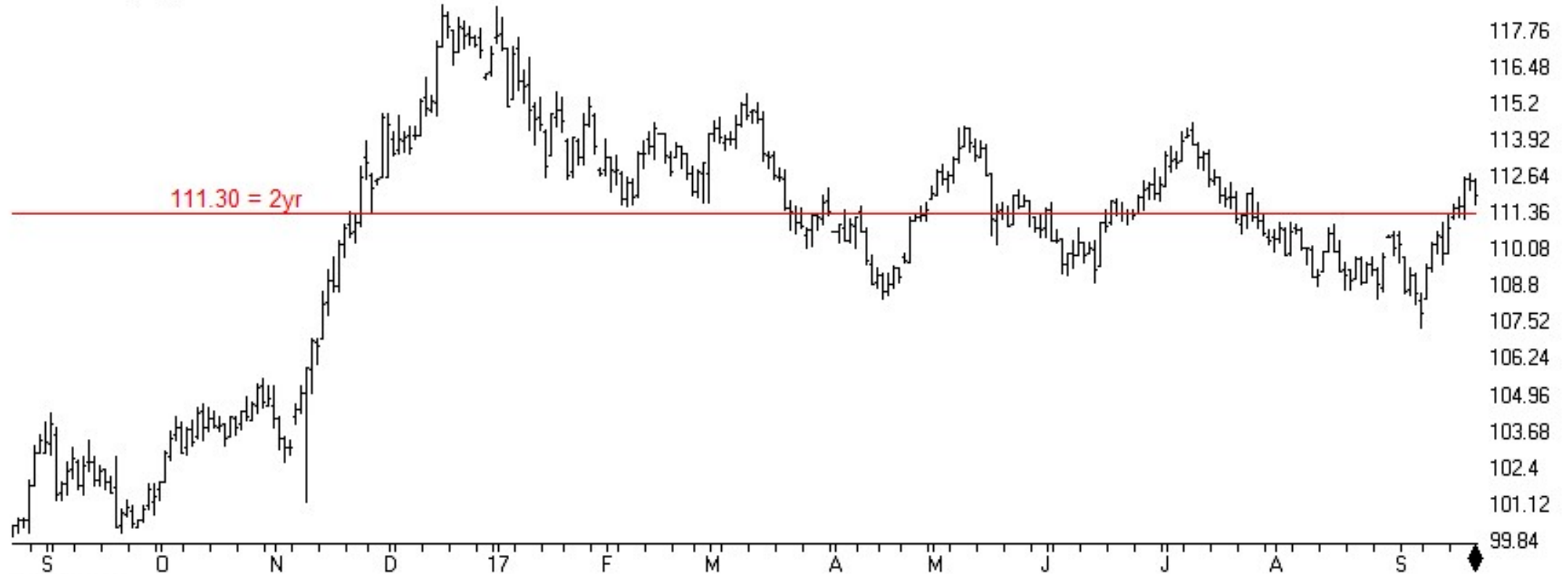
51 EURUSD (Daily)



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	8.8	20.1	89.5	95.4	78.4	13.2	60.2	72.0	58.2
09/26/17	9.3	17.6	90.0	93.1	80.0	14.2	67.0	87.5	67.2



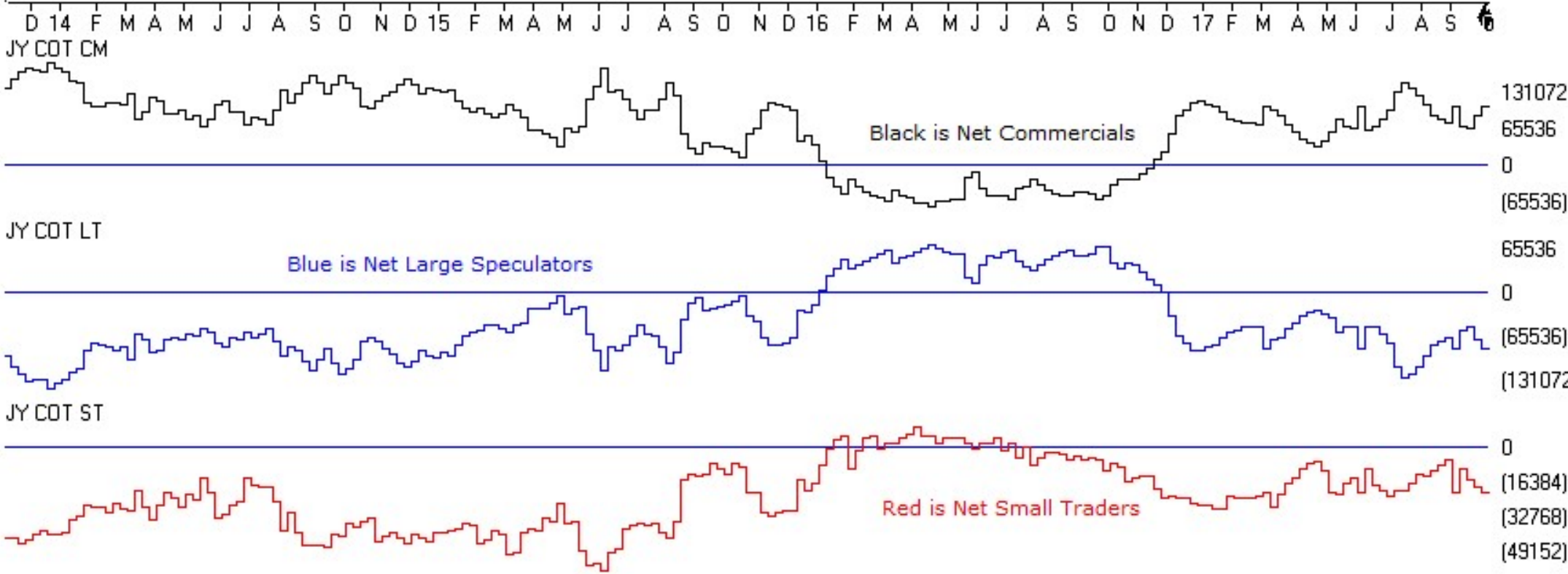
53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/03/17	63.8	21.9	18.7	42.3	100.0	75.5	7.6	0.0	28.0
09/26/17	49.7	41.4	27.0	55.5	74.5	66.2	22.7	12.8	49.9



CURRENCYSHARES
JAPANESE YEN
+ commitments of traders



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