

ChartProfit

Charts to Friday 8th December 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 12/08

	-5	-4	-3	-2	↓
NYSE	57	56	60	68	61
NasDaq	46	51	55	60	49
SP500	61	61	61	77	73
R2000	48	53	58	64	49

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

12/08: AAll (public poll). Bulls% was higher at 36.9%. Bears% was also higher at 34.2%. The nett (Bulls minus Bears) is at 2.7, **having reached 22 four weeks ago, the highest since November 2016.**

12/08: Investors Intelligence. Bulls% was higher at 64.2% having peaked four weeks ago at 64.4%. Bear% was slightly lower at 15.1%. The nett (bulls minus Bears) is at 49.1, **down from 50 four weeks ago which was the highest since 1987.**

12/08: Market Vane (advisers) poll was lower at 69, **down from 71, the highest level since 2007.**

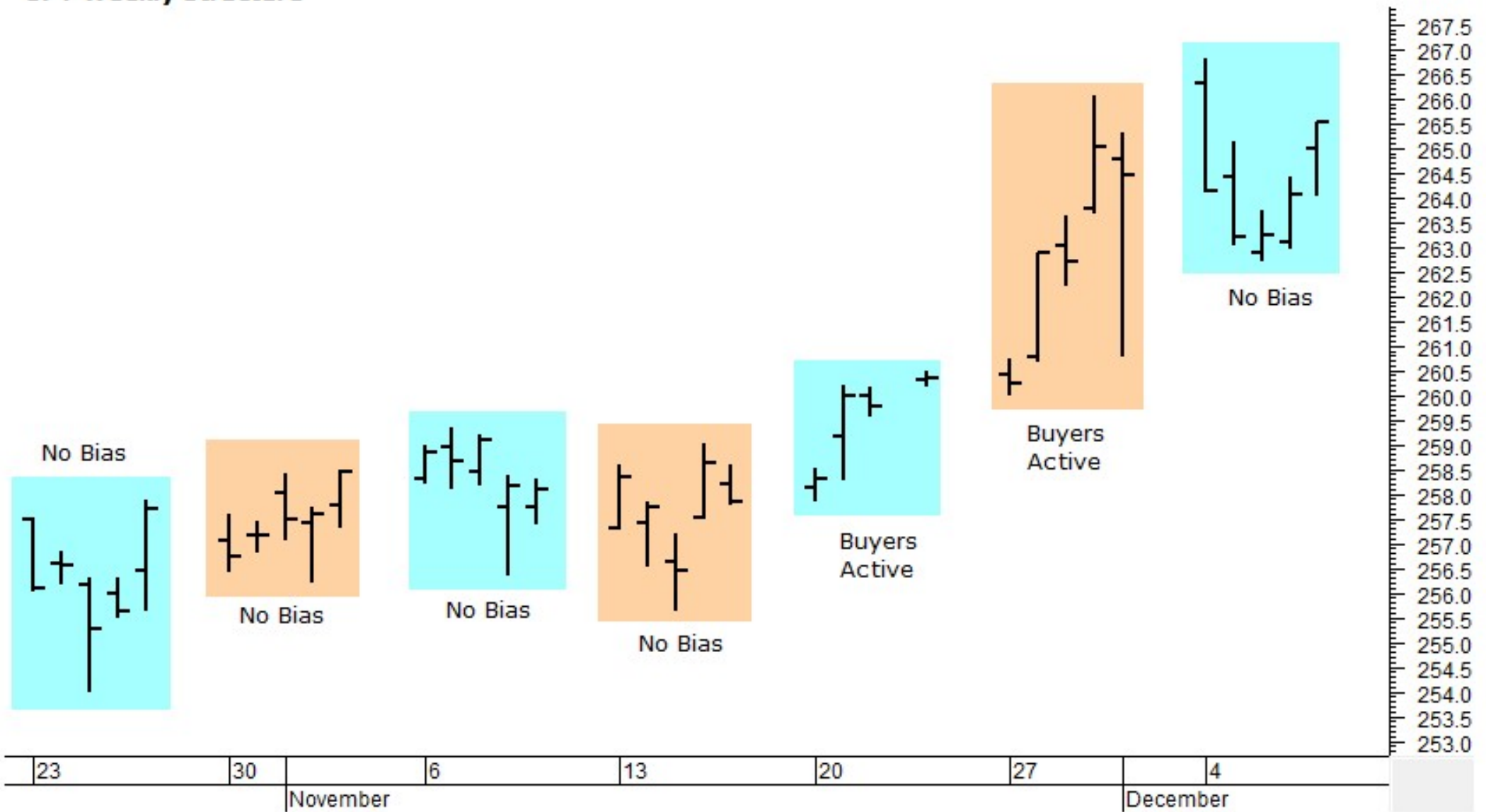
12/08: NAAIM exposure index was lower at 58.42. **The index reached 49.76 three weeks ago, the lowest level since May 2016.**

Mutual Fund Flow:

12/08: My version of the Rydex Assets Ratio ended the week at 15.97 **having reached 18.34 on 10/31, the highest ratio in the database.**

12/08: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$3.0 Billion in the week to 8th December.

SPY Weekly Structure

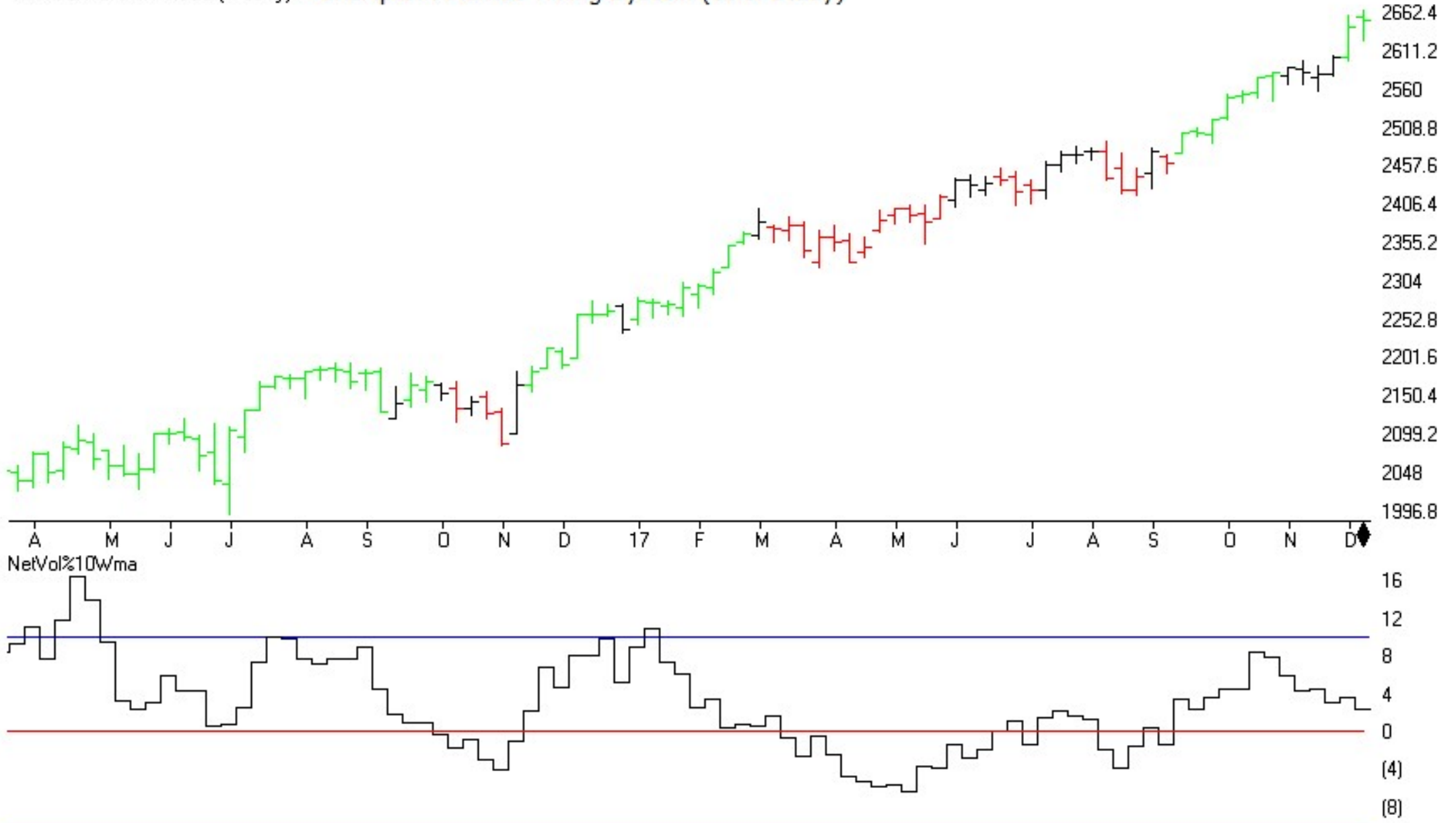


Commitments of Traders

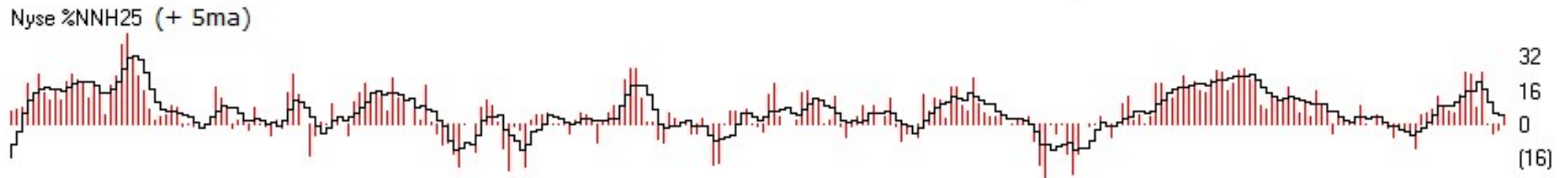
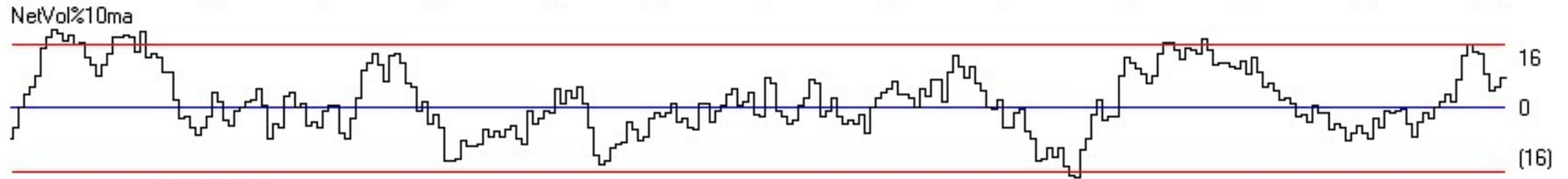
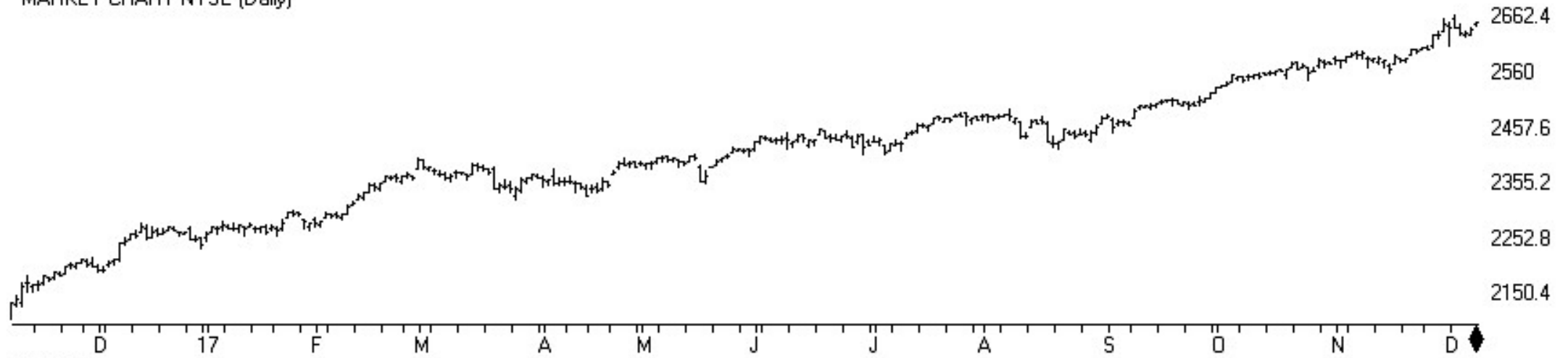
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	69.1	75.1	34.2	81.1	91.1	73.9	20.9	8.7	59.8
11/28/17	80.2	76.6	6.9	76.6	78.7	68.5	3.9	6.4	90.4
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	41.4	62.5	84.6	58.2	45.4	19.3	53.5	52.2	38.4
11/28/17	12.9	18	100	84.4	66.9	0	92.3	53.8	5.4
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	0.0	12.5	83.0	100.0	42.7	0.0	46.0	16.2	1.1
11/28/17	0.0	0.0	72.8	100.0	63.3	0.0	45.5	25.8	13.8
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	10.2	63.7	100.0	96.6	42.2	7.5	54.8	19.5	0.0
11/28/17	15.9	42.9	80.9	80.1	14.2	0.0	66.0	72.0	45.5
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	16.7	10.8	45.6	81.4	93.9	55.6	95.5	69.7	26.3
11/28/17	21.2	27.9	64.7	78.9	72.2	25.3	83.1	69.9	36.3
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	70.4	73.3	7.3	25.3	22.6	87.8	49.8	29.6	23.1
11/28/17	69.3	72.0	14.6	29.5	36.7	83.5	39.5	29.4	34.5
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	0.0	41.2	96.6	90.7	63.8	31.7	96.6	12.3	2.4
11/28/17	0.0	41.3	93.8	84.2	66.2	37.3	100.0	16.2	0.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	92.6	30.2	9.8	5.5	33.7	83.4	46.3	62.0	33.0
11/28/17	100.0	39.6	0.0	0.0	52.2	100.0	23.7	52.8	43.2

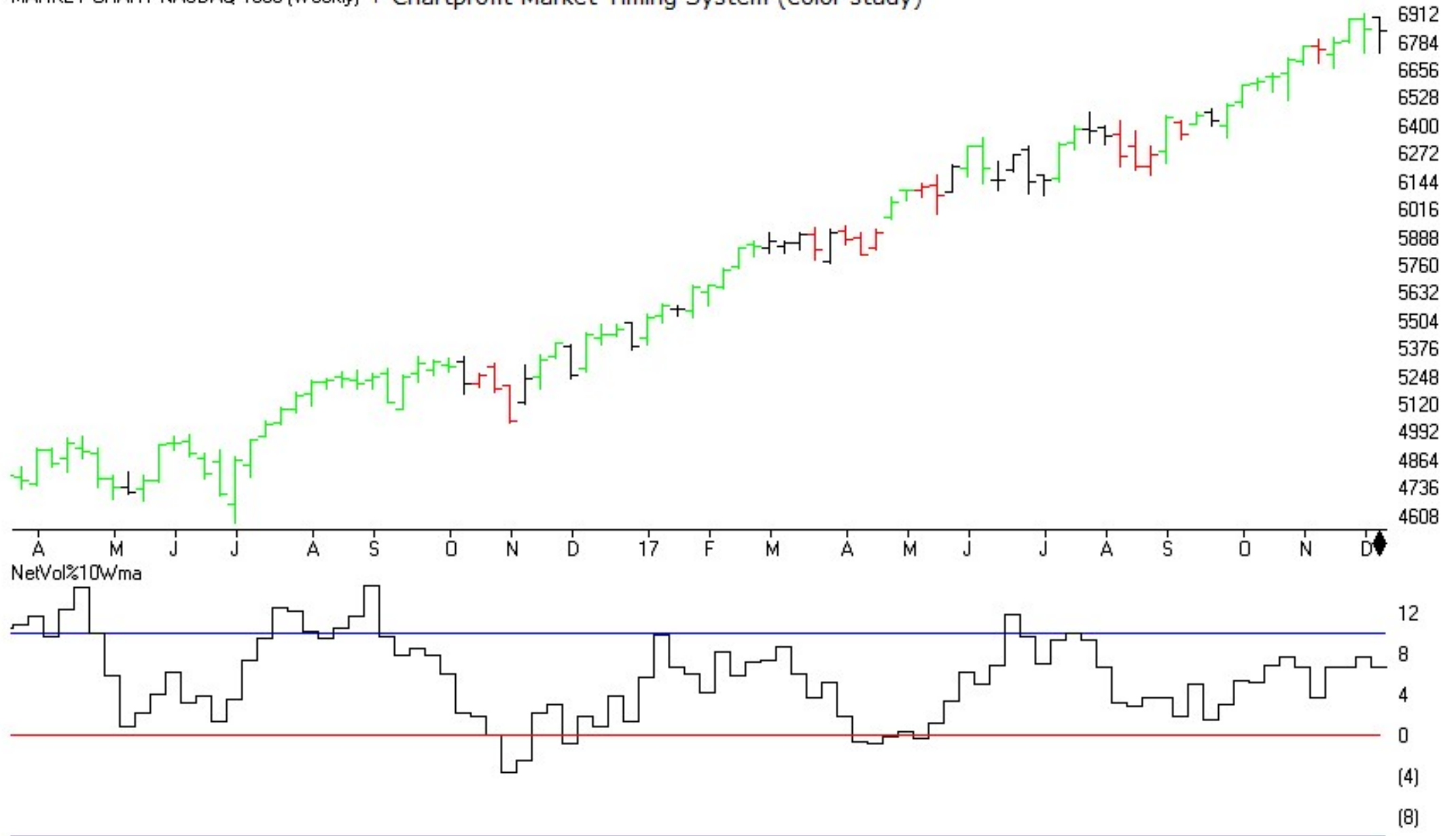
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



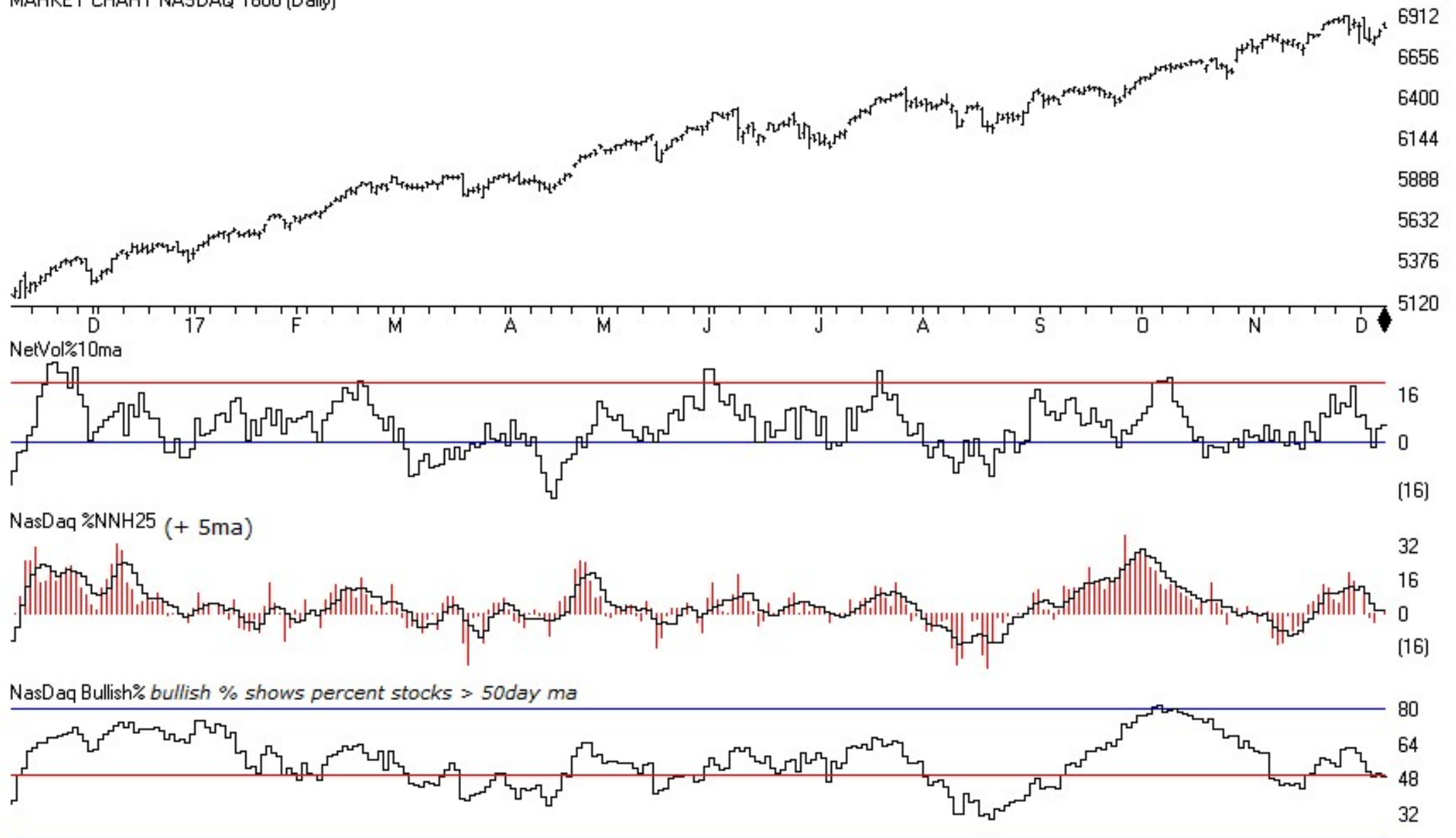
MARKET CHART NYSE (Daily)



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

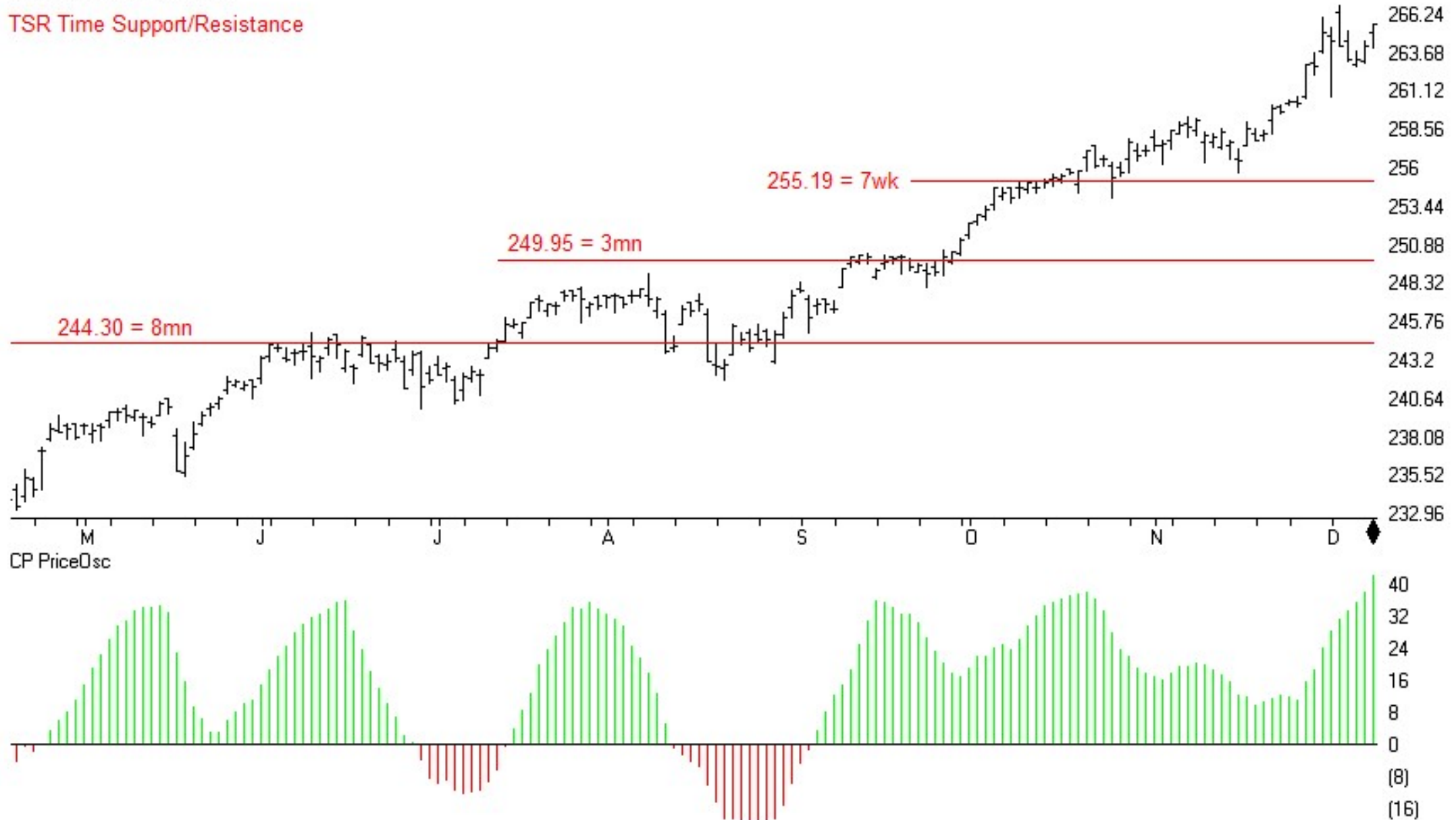


MARKET CHART NASDAQ 1800 (Daily)



13 SPY SP500 ETF (Daily)

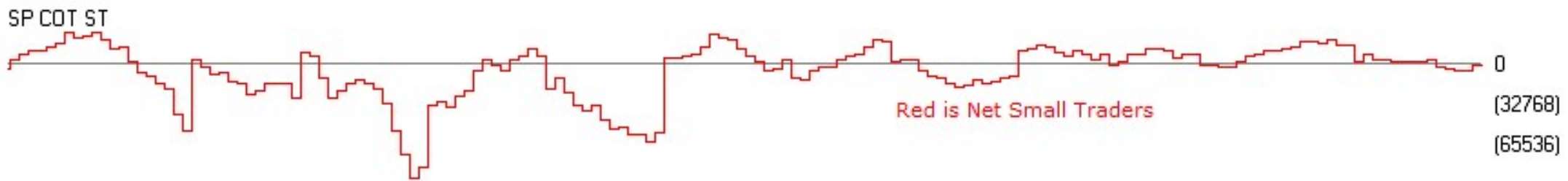
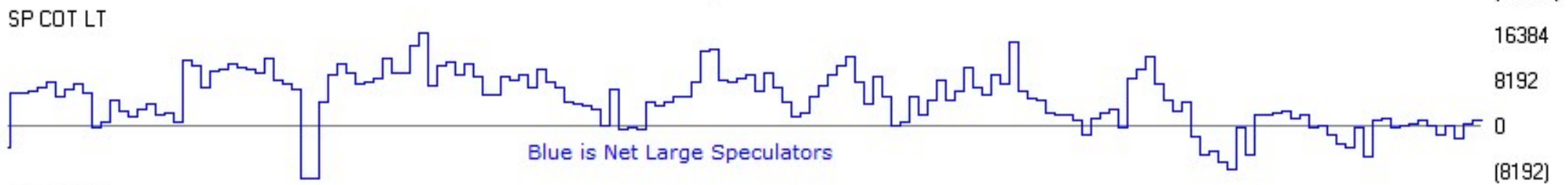
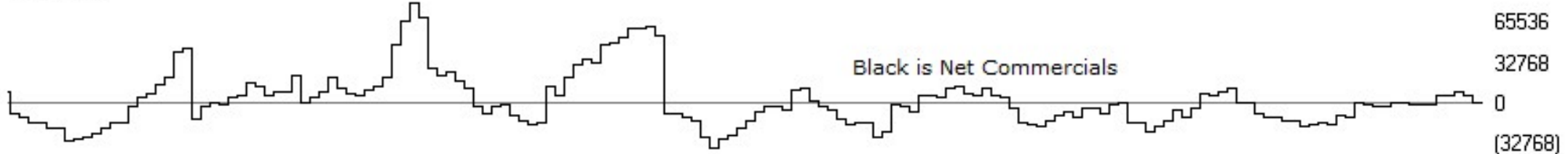
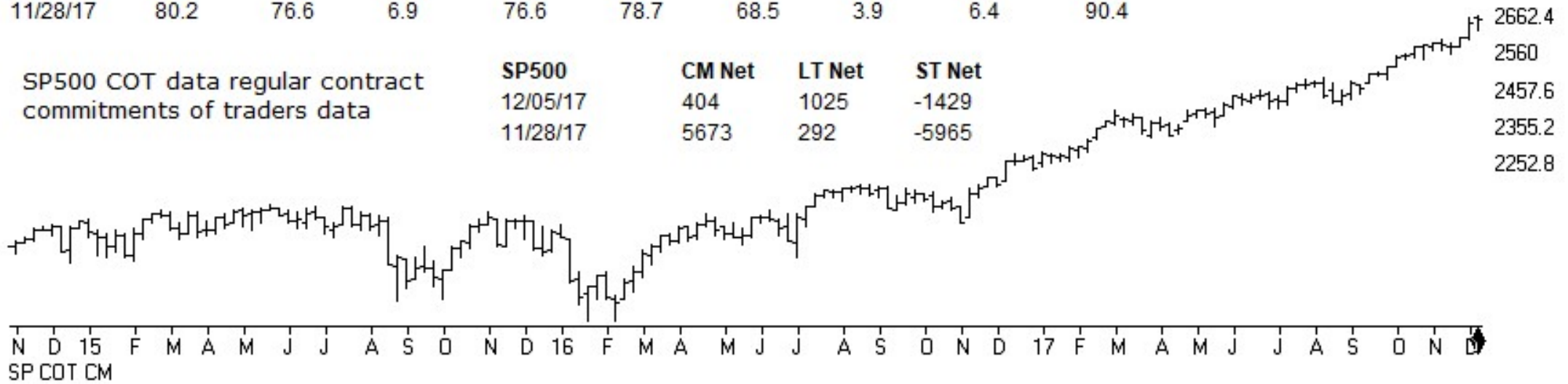
TSR Time Support/Resistance



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	69.1	75.1	34.2	81.1	91.1	73.9	20.9	8.7	59.8
11/28/17	80.2	76.6	6.9	76.6	78.7	68.5	3.9	6.4	90.4

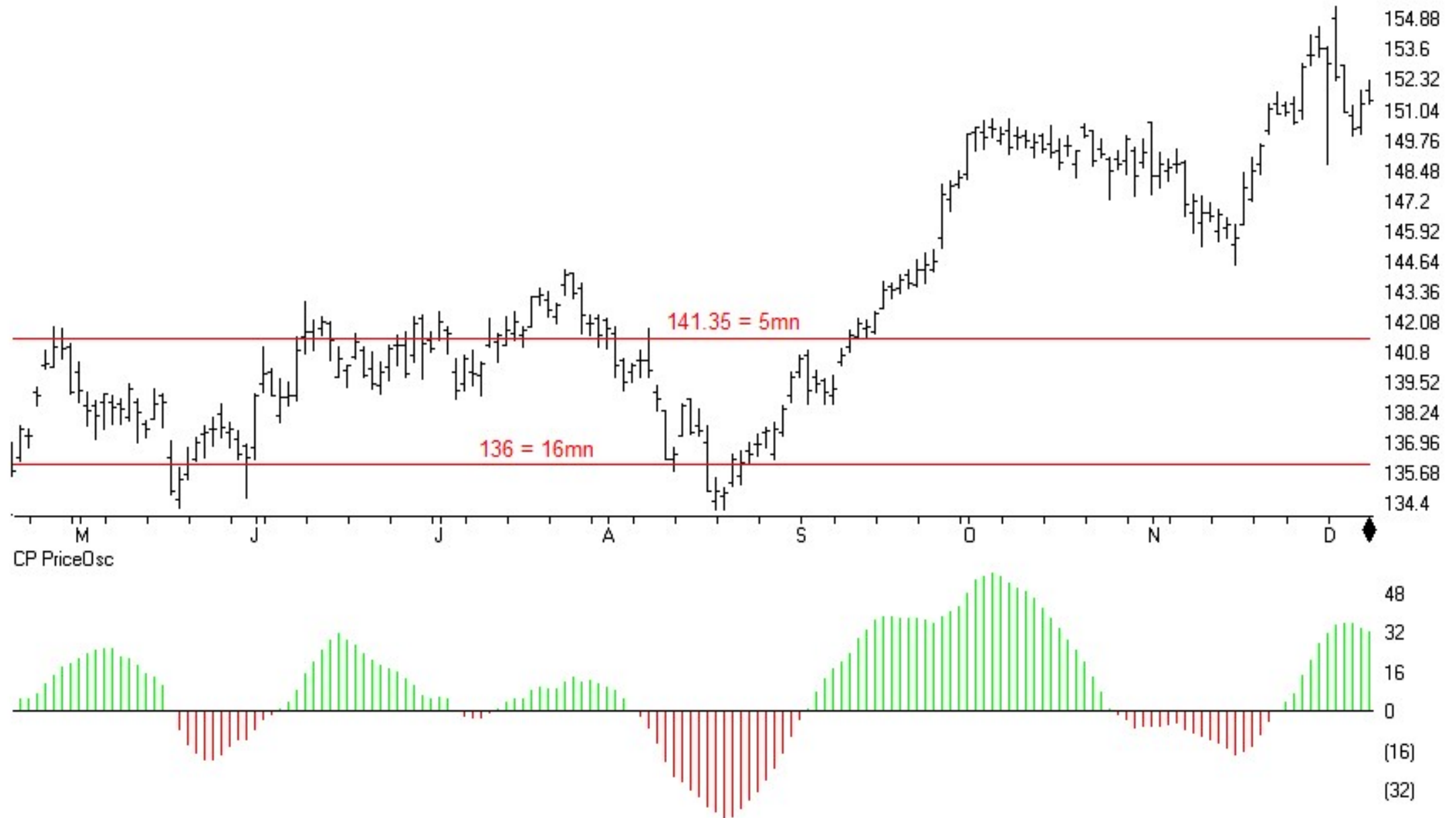
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
12/05/17	404	1025	-1429
11/28/17	5673	292	-5965



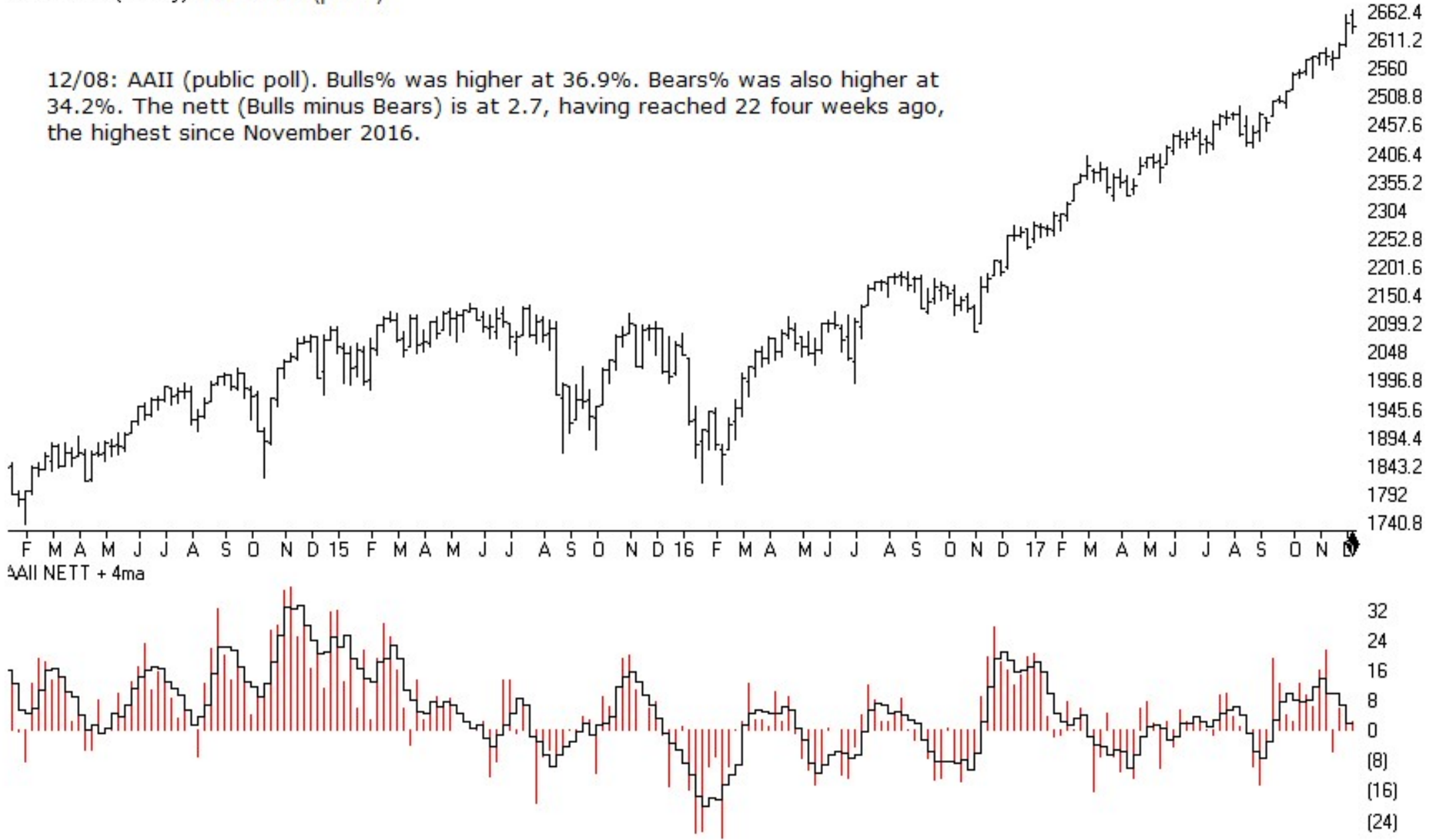
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



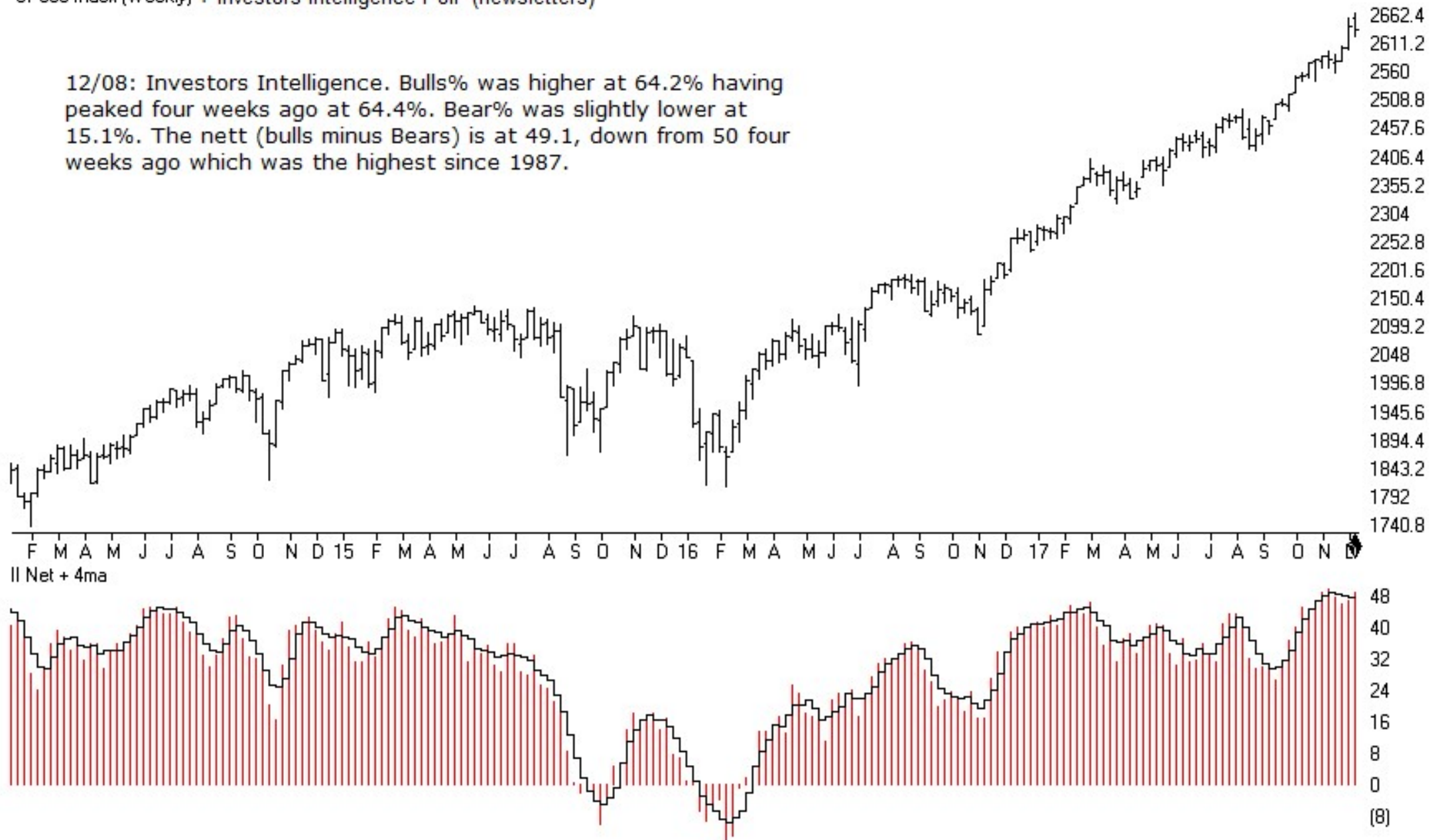
SP500 Index (Weekly) + AAll Poll (public)

12/08: AAll (public poll). Bulls% was higher at 36.9%. Bears% was also higher at 34.2%. The nett (Bulls minus Bears) is at 2.7, having reached 22 four weeks ago, the highest since November 2016.



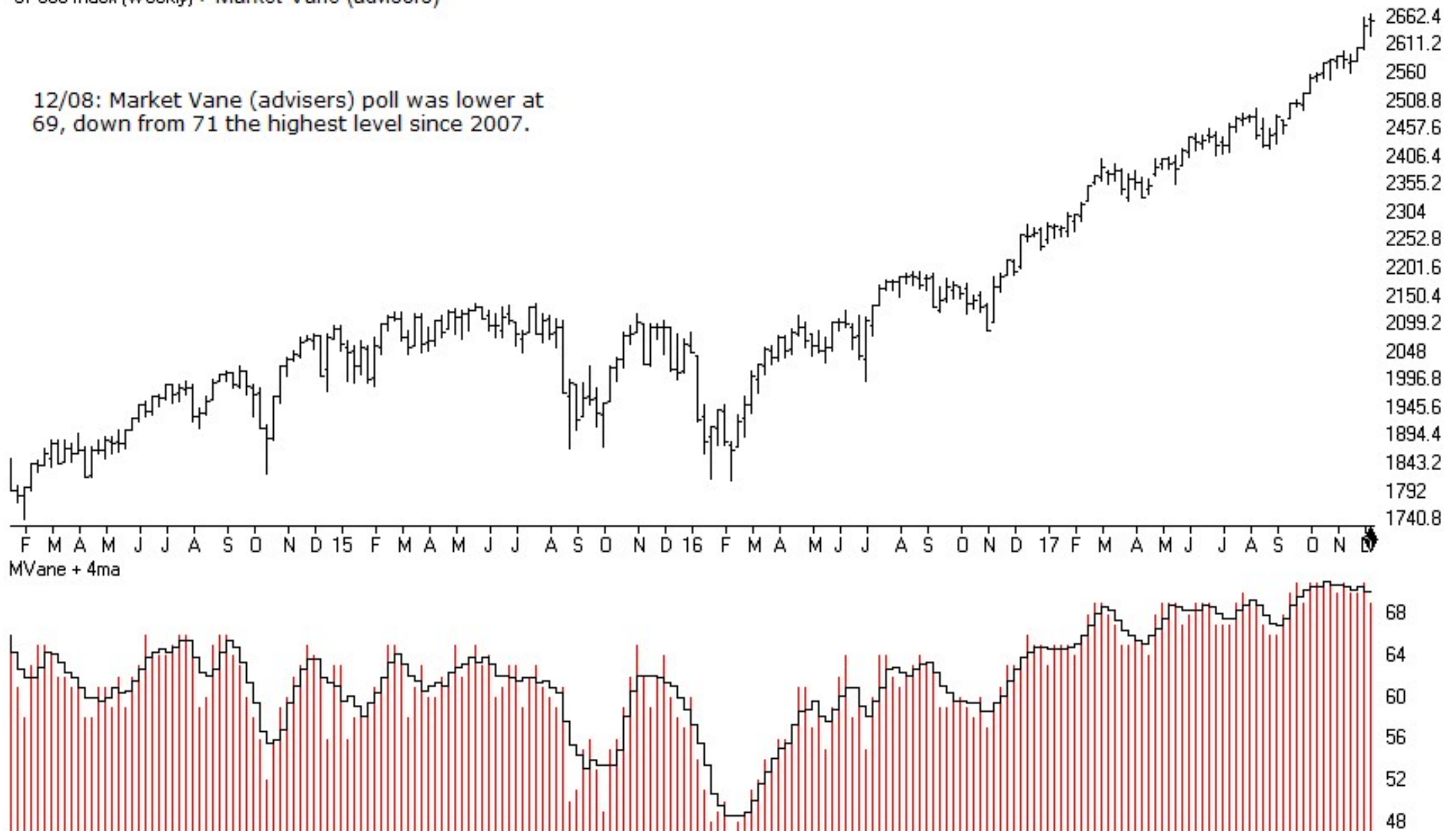
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

12/08: Investors Intelligence. Bulls% was higher at 64.2% having peaked four weeks ago at 64.4%. Bear% was slightly lower at 15.1%. The nett (bulls minus Bears) is at 49.1, down from 50 four weeks ago which was the highest since 1987.



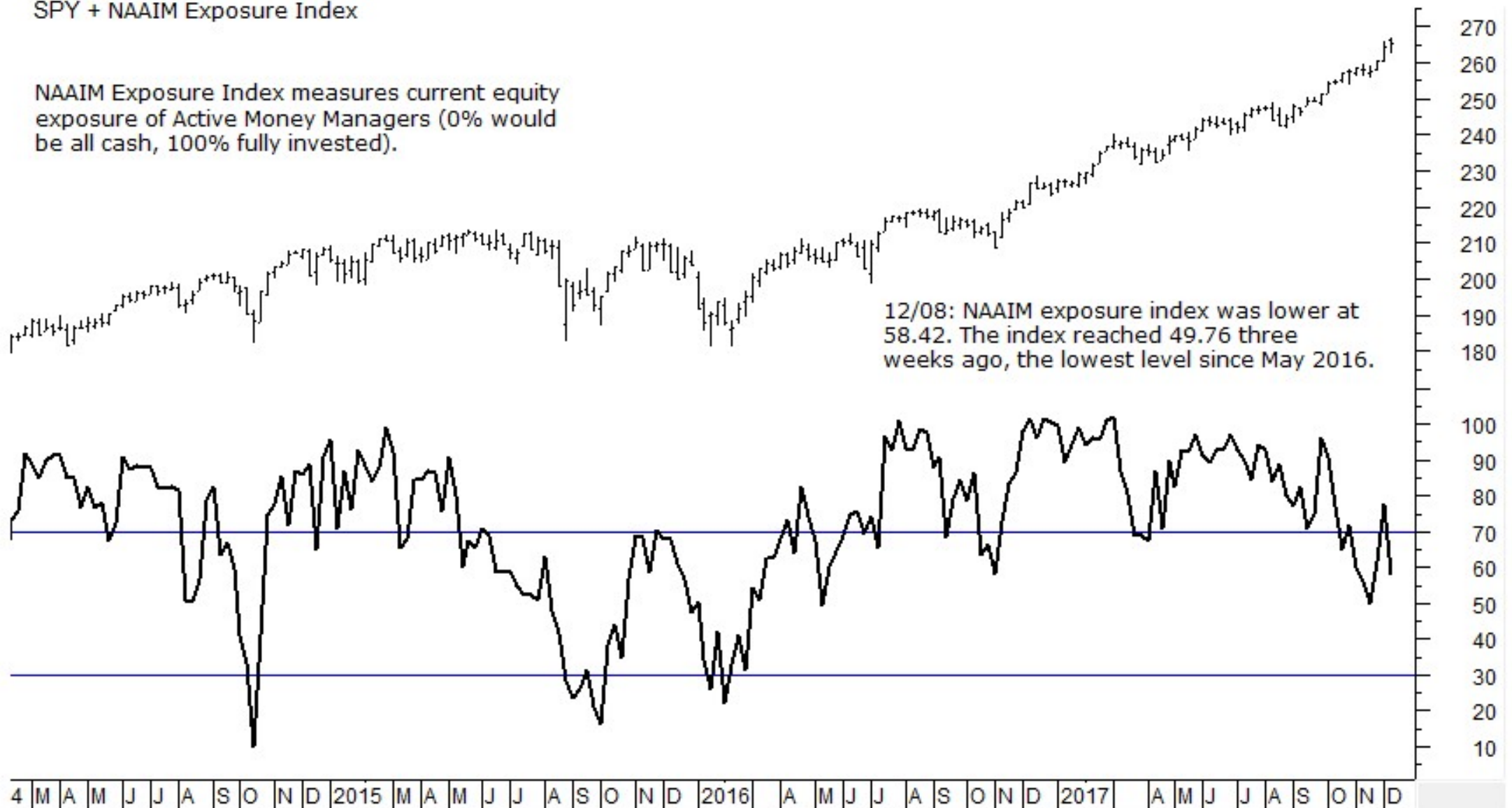
SP500 Index (Weekly) + Market Vane (advisors)

12/08: Market Vane (advisers) poll was lower at 69, down from 71 the highest level since 2007.

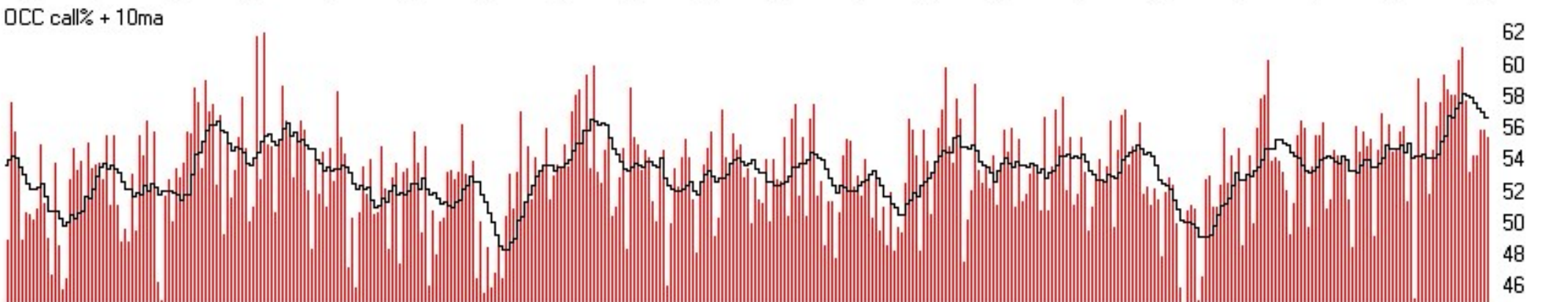
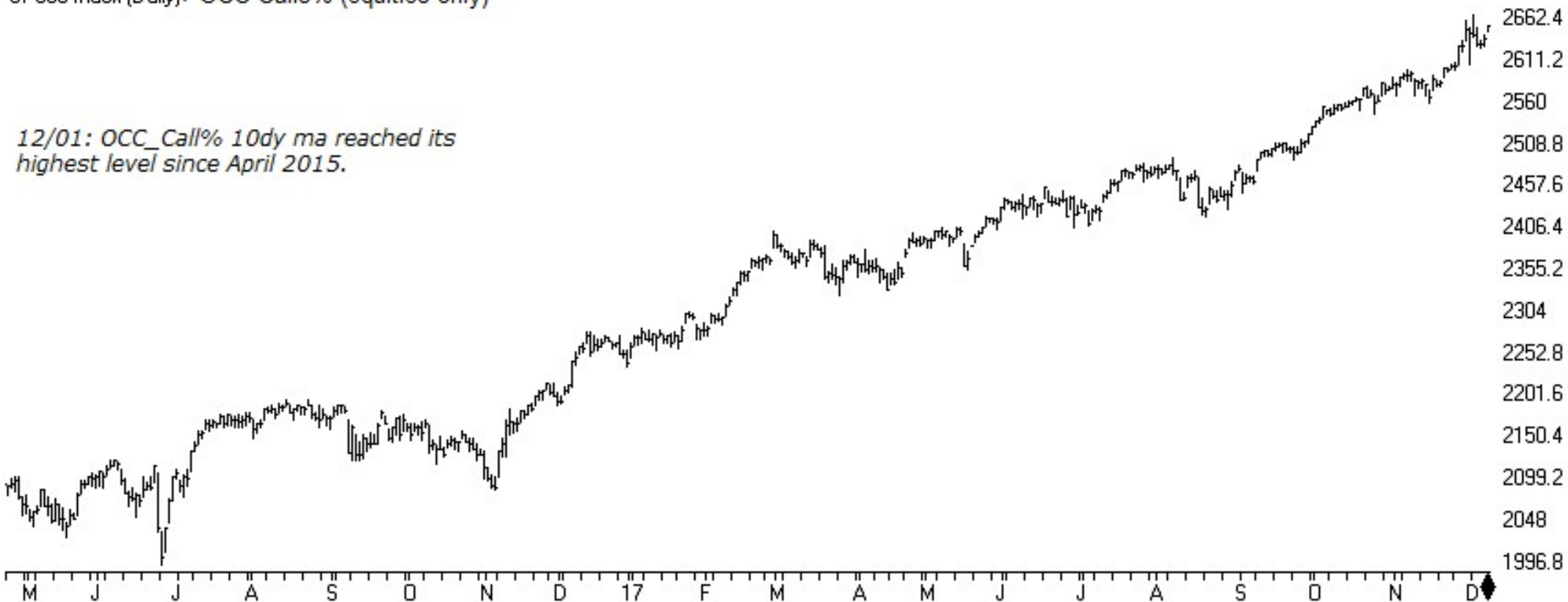


SPY + NAAIM Exposure Index

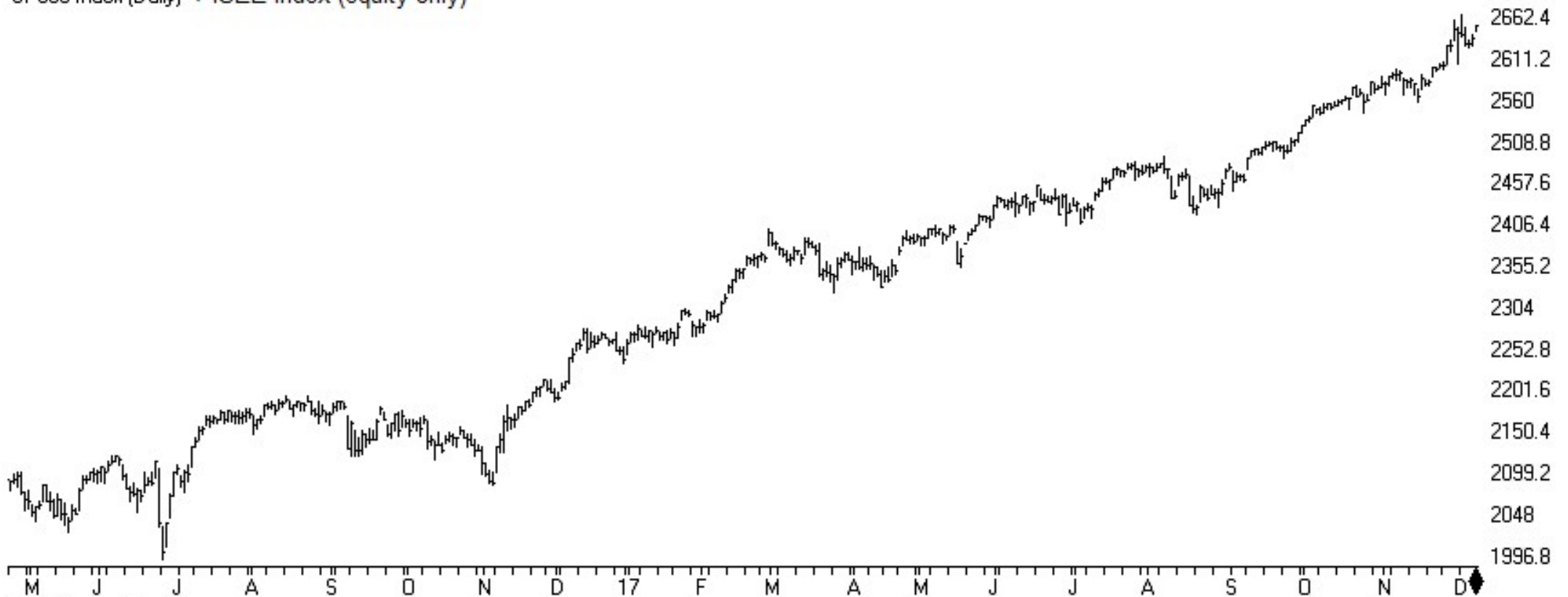
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



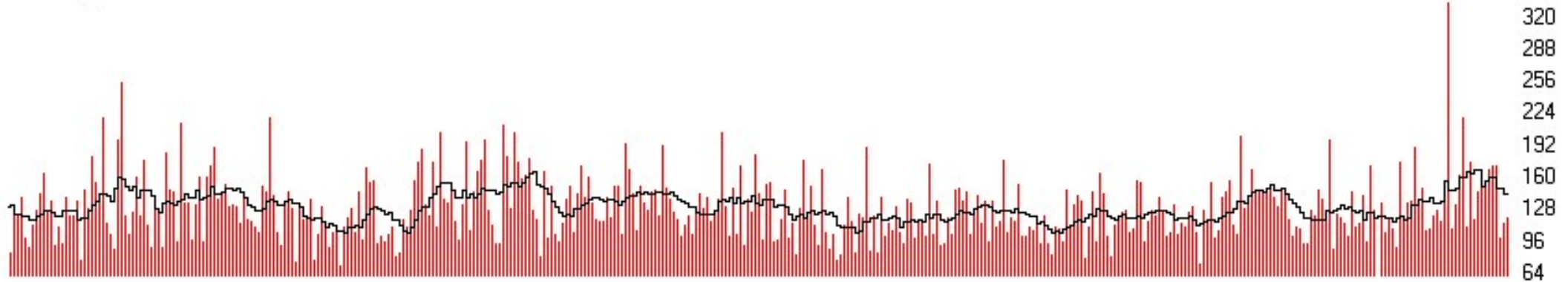
SP500 Index (Daily)+ OCC Calls% (equities only)



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

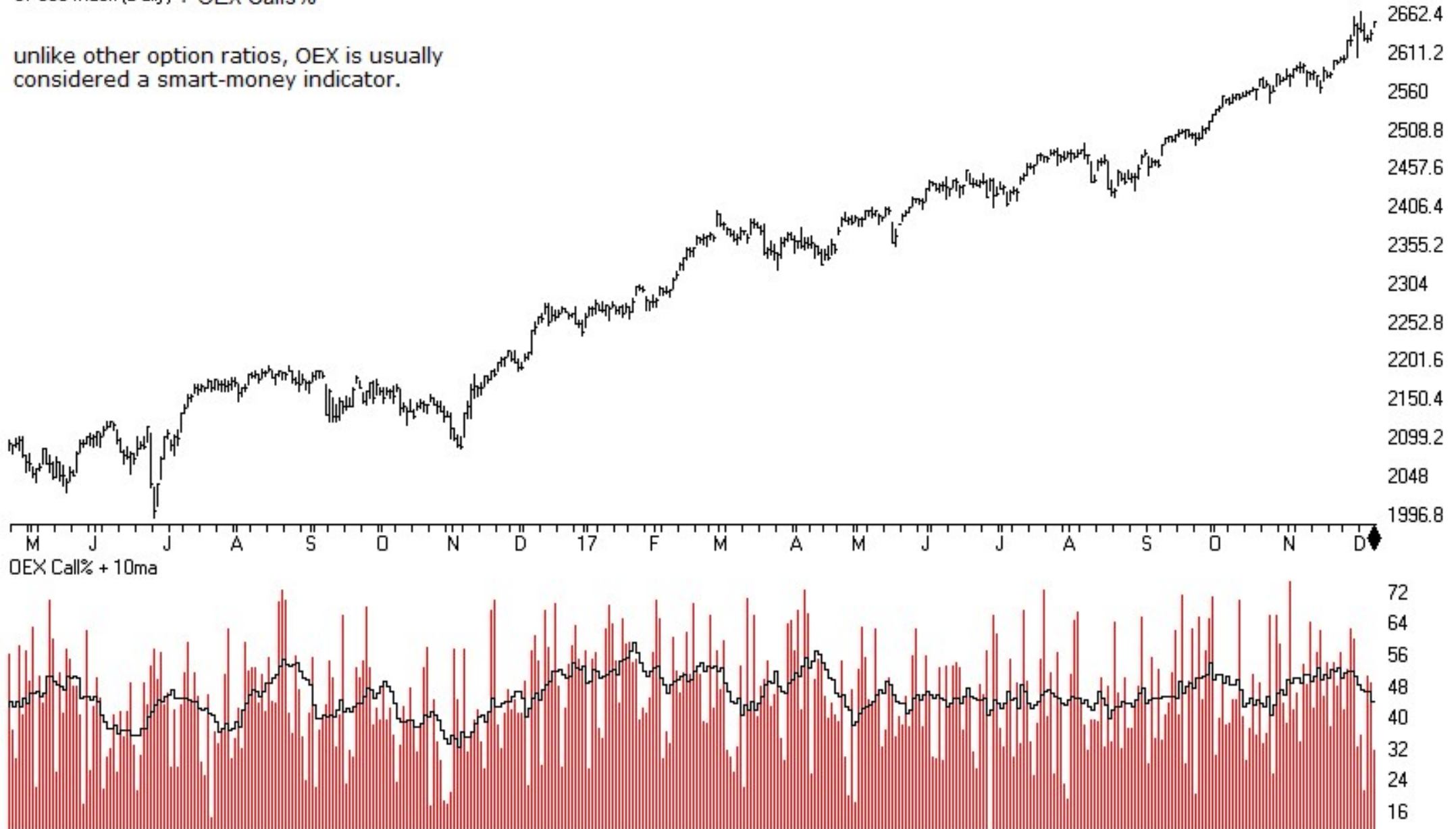


ISEE Equity+10ma

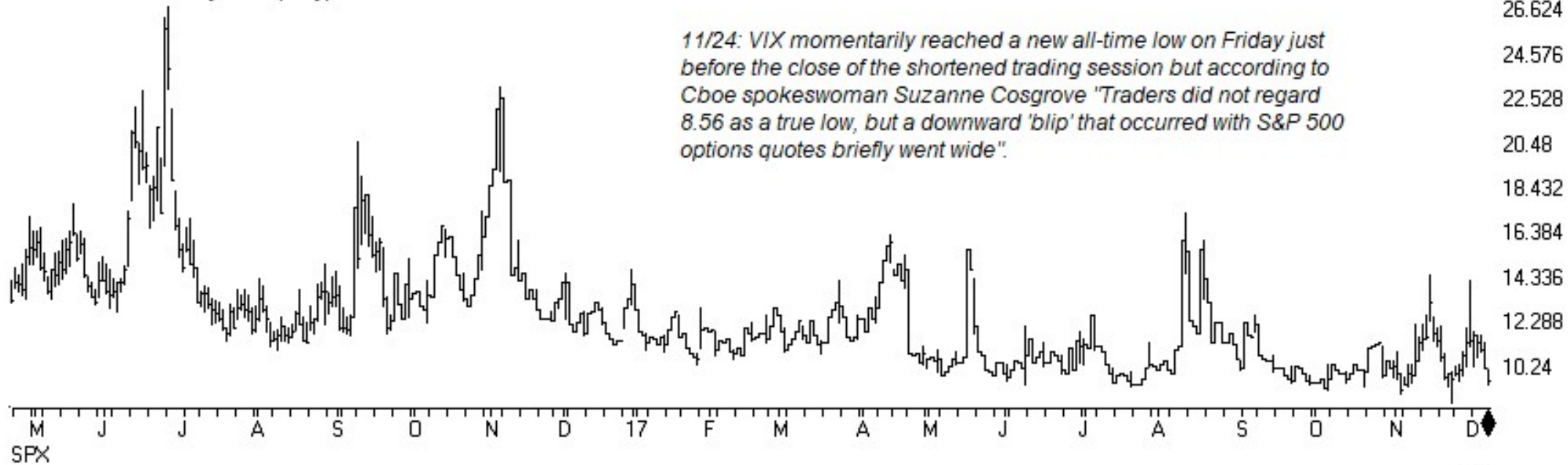


SP500 Index (Daily) + OEX Calls%

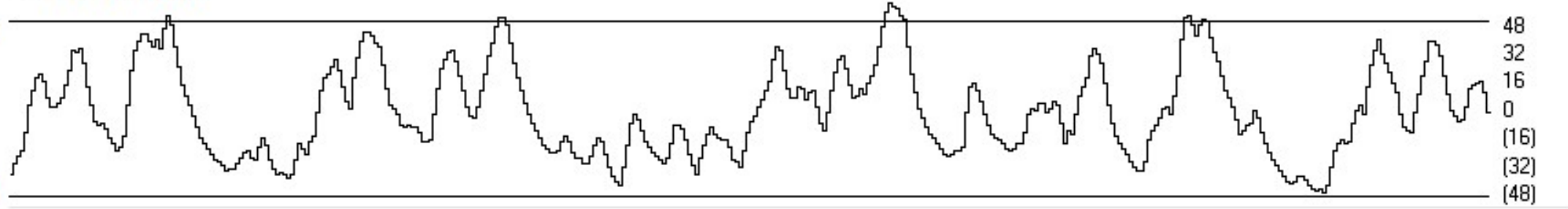
unlike other option ratios, OEX is usually considered a smart-money indicator.



VIX - S&P 500 Volatility Index (Daily)

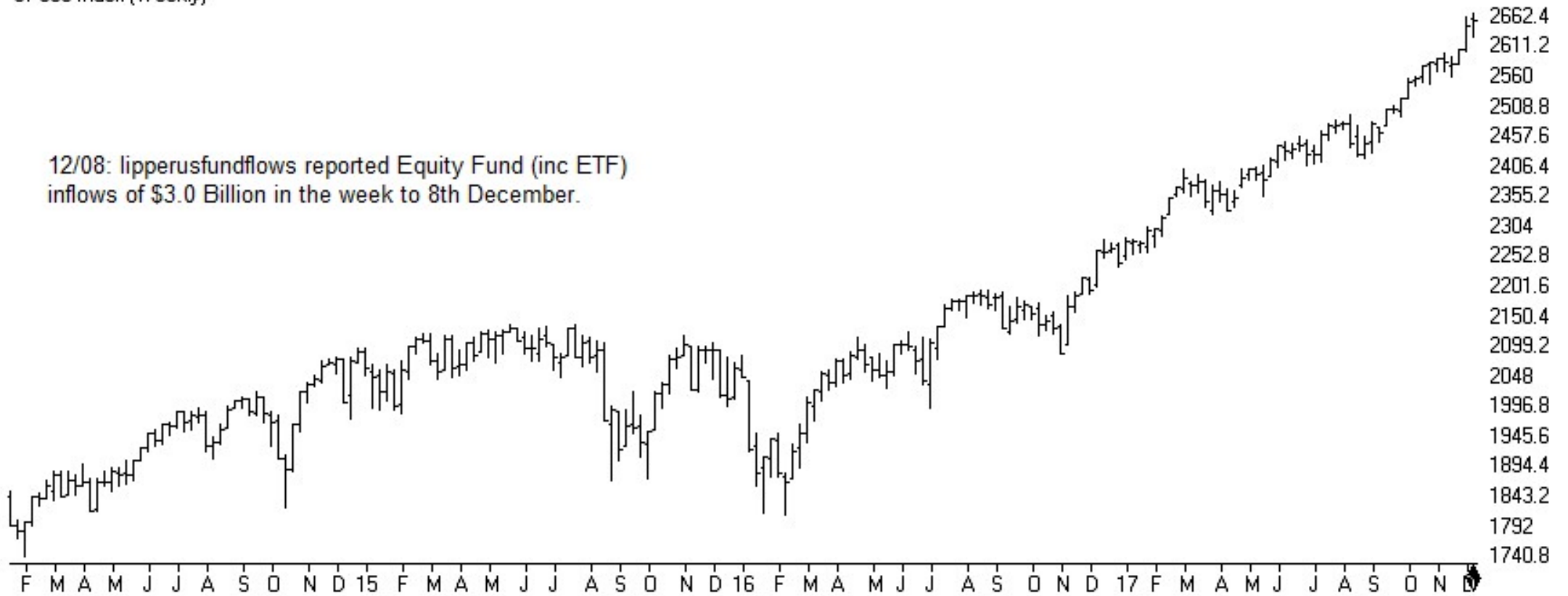


TCI based on VIX



SP500 Index (Weekly)

12/08: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$3.0 Billion in the week to 8th December.



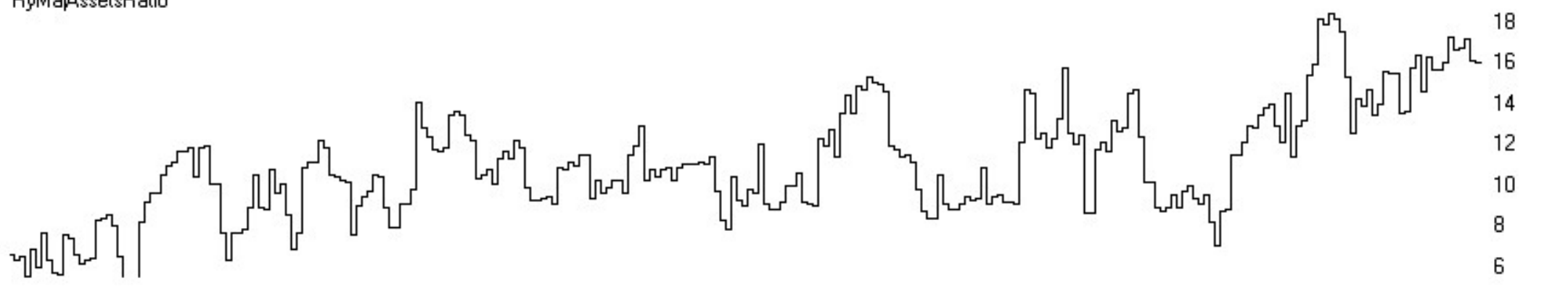
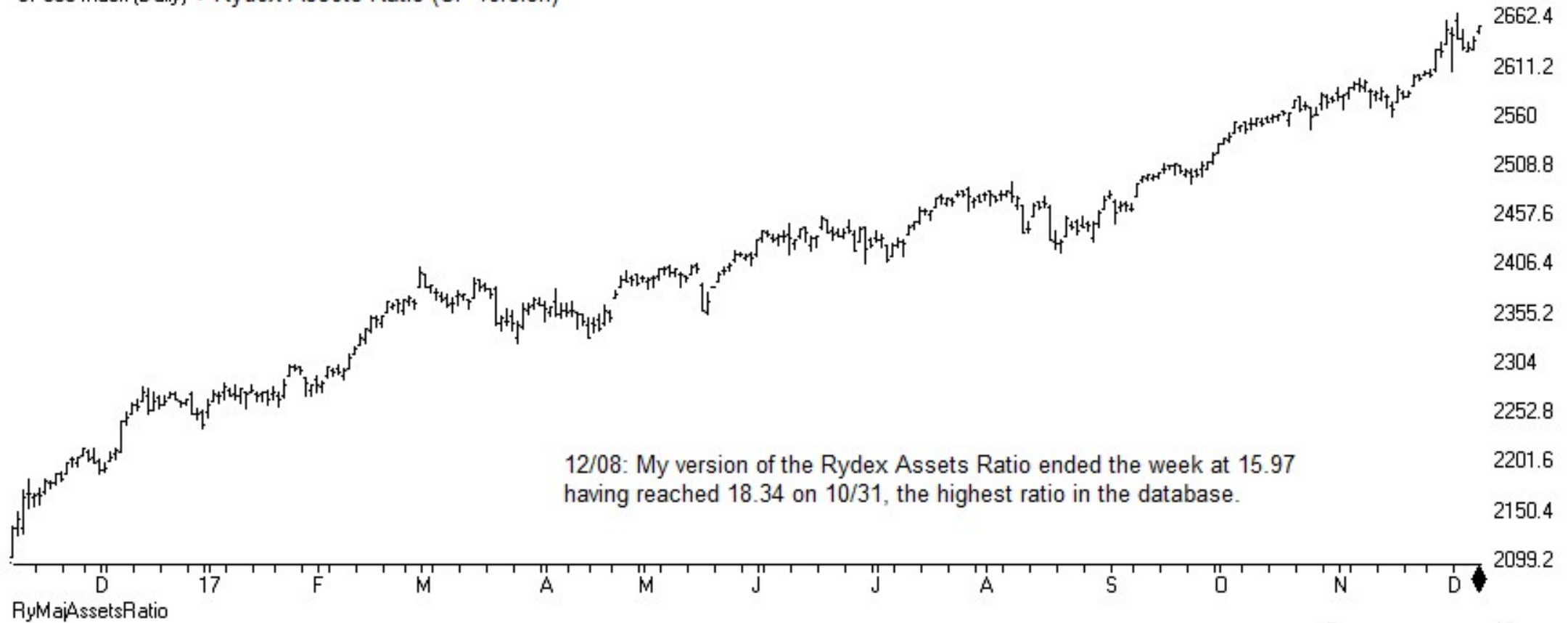
Lipper Fd+4wkSum



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

Sentiment

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

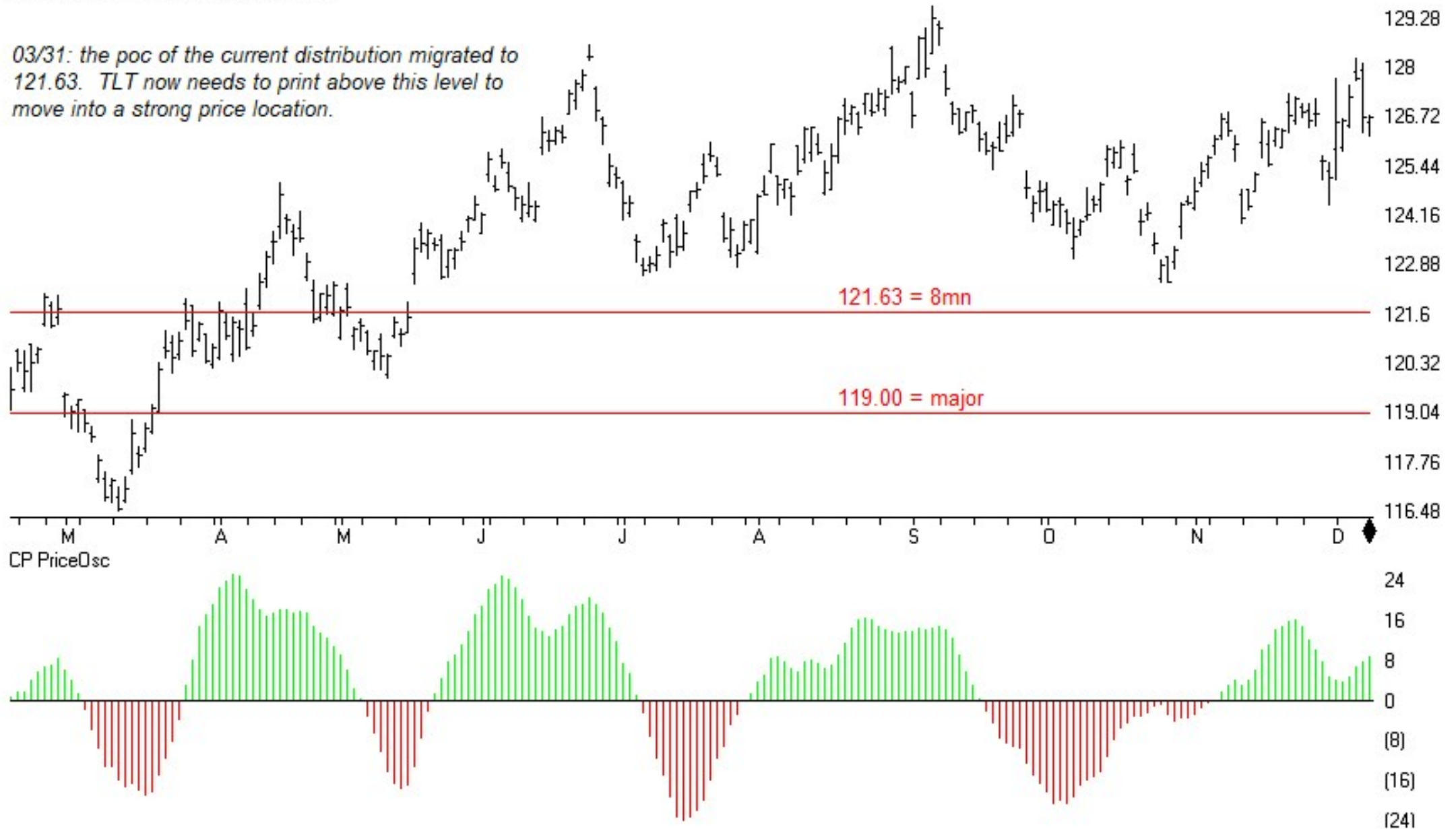


Rydex Assets Ratio (CP version)

TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

03/31: 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.



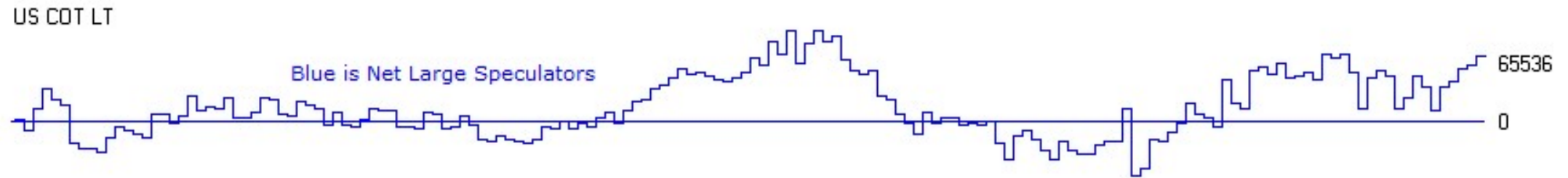
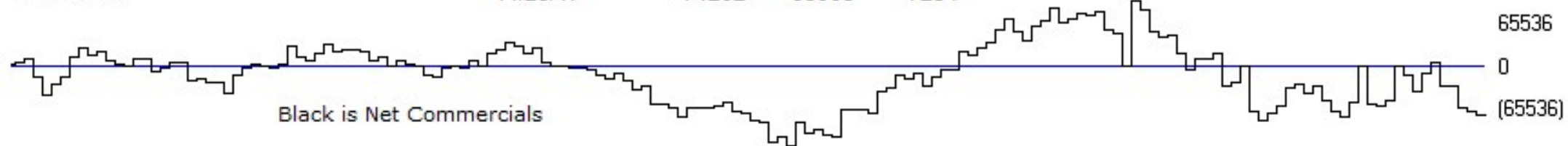


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	10.2	63.7	100.0	96.6	42.2	7.5	54.8	19.5	0.0
11/28/17	15.9	42.9	80.9	80.1	14.2	0.0	66.0	72.0	45.5

Lehman 20+ Year T Bond ETF
(Weekly)

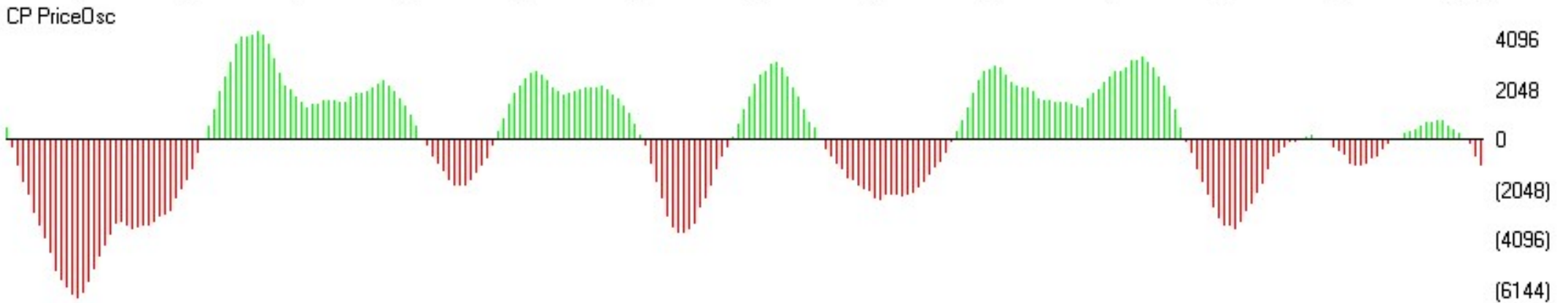
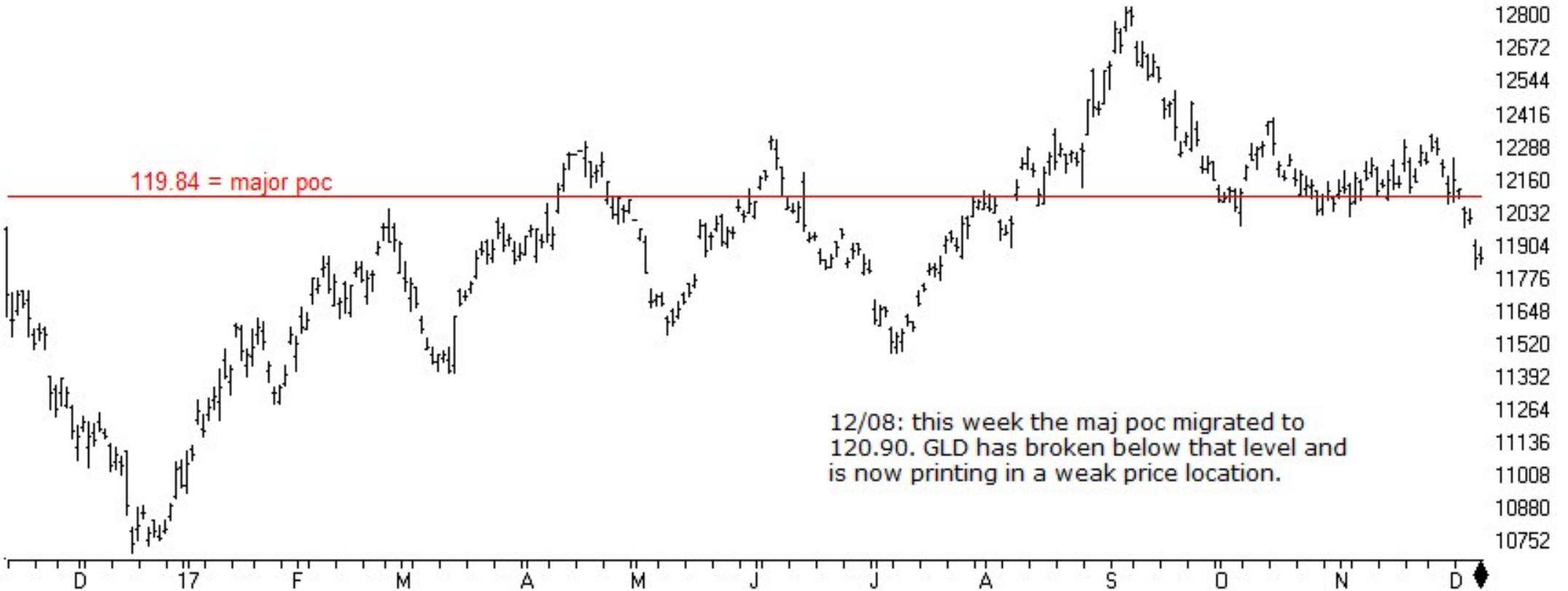


T-Bonds	CM Net	LT Net	ST Net
12/05/17	-76297	74542	1755
11/28/17	-71202	63968	7234



TSR Time Support/Resistance

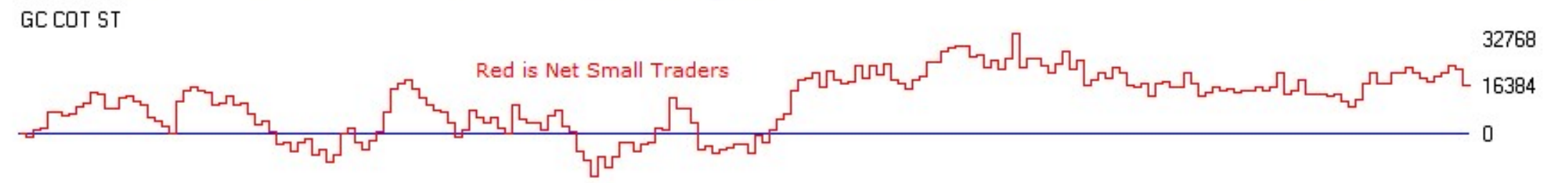
STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	41.4	62.5	84.6	58.2	45.4	19.3	53.5	52.2	38.4
11/28/17	12.9	18	100	84.4	66.9	0	92.3	53.8	5.4

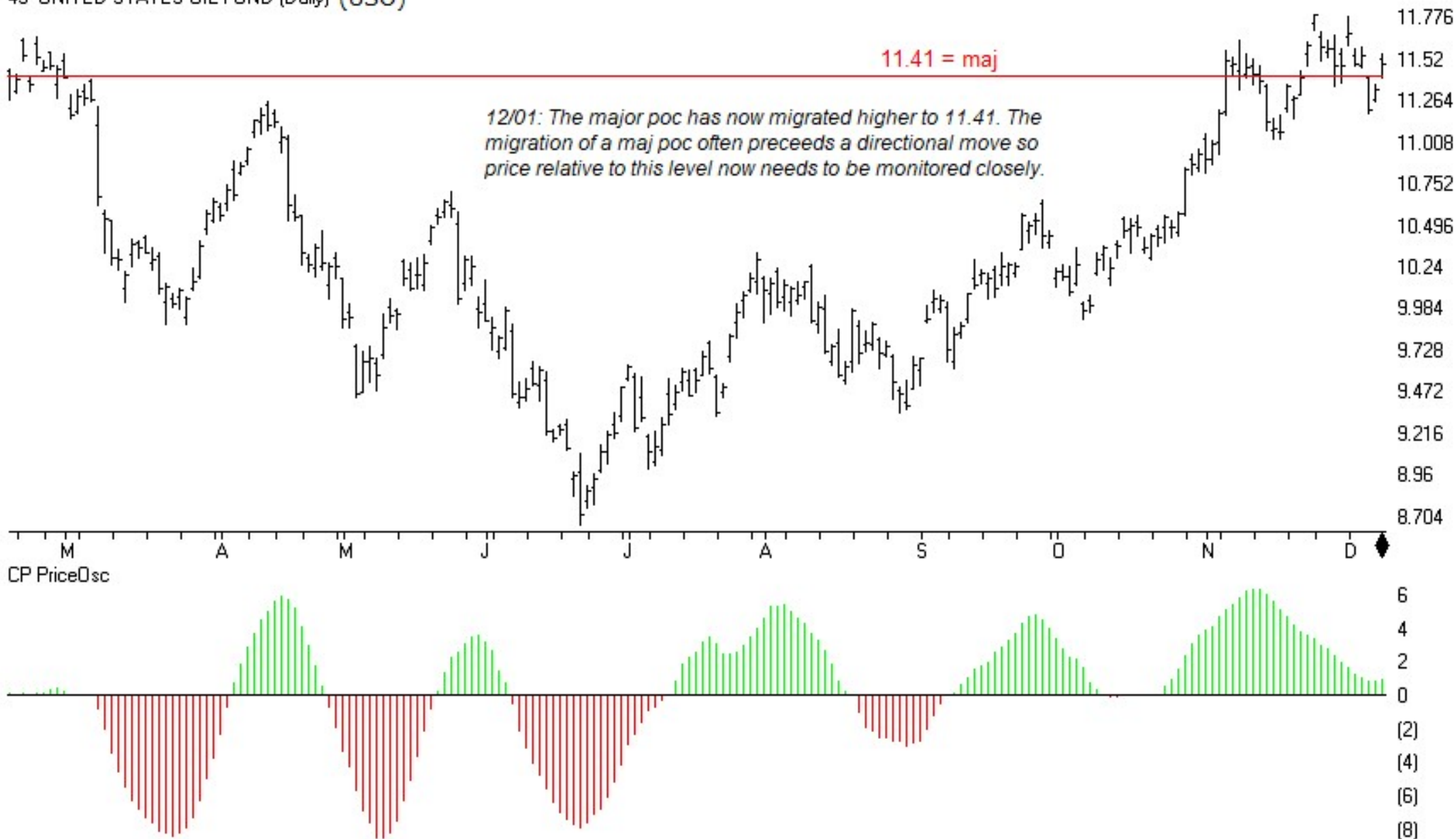


GOLD	CM Net	LT Net	ST Net
12/05/17	-189890	173329	16561
11/28/17	-246541	224417	22124

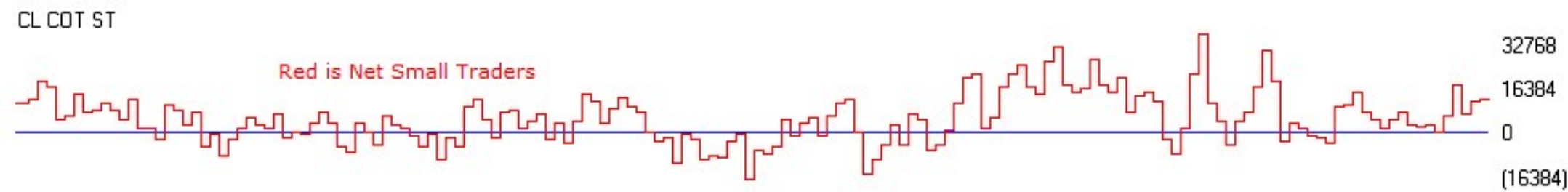
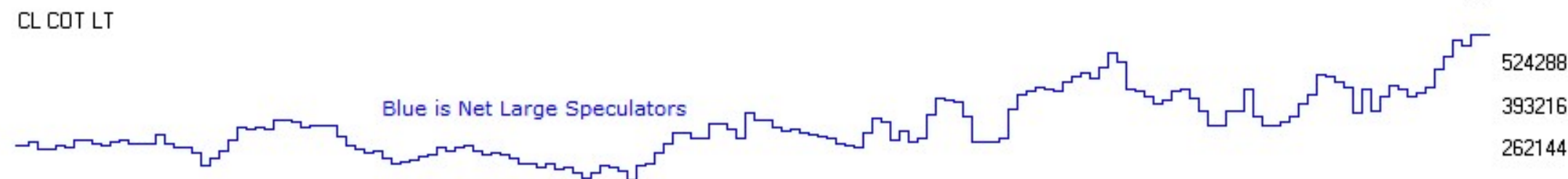
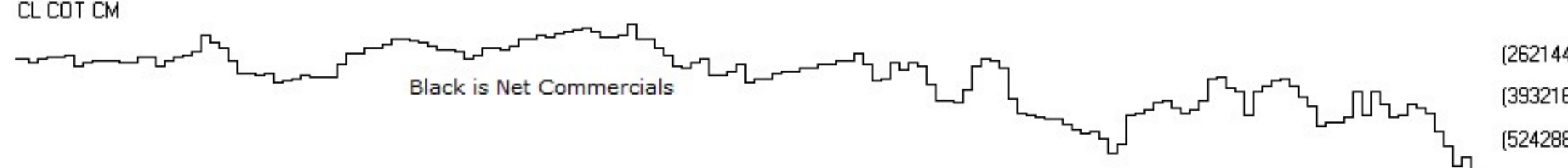
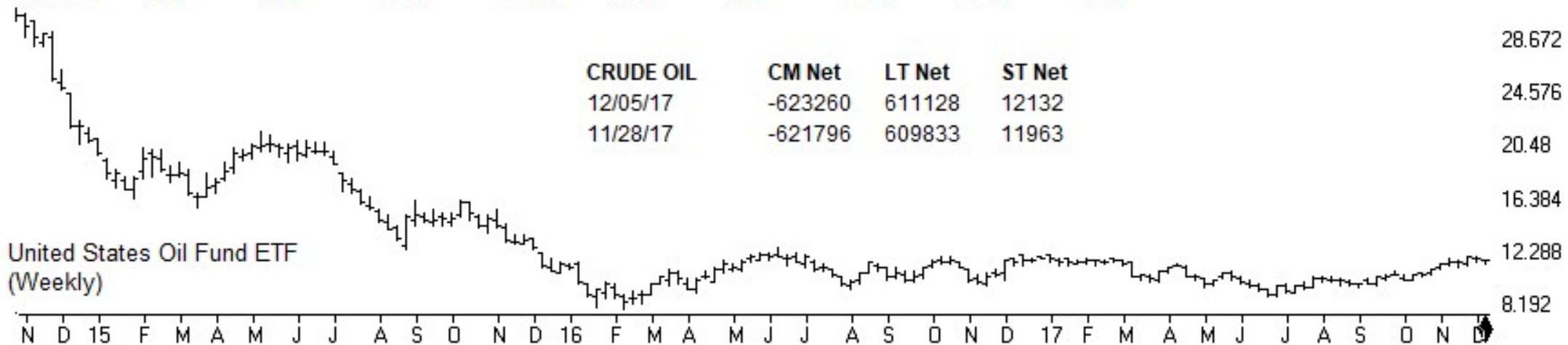


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

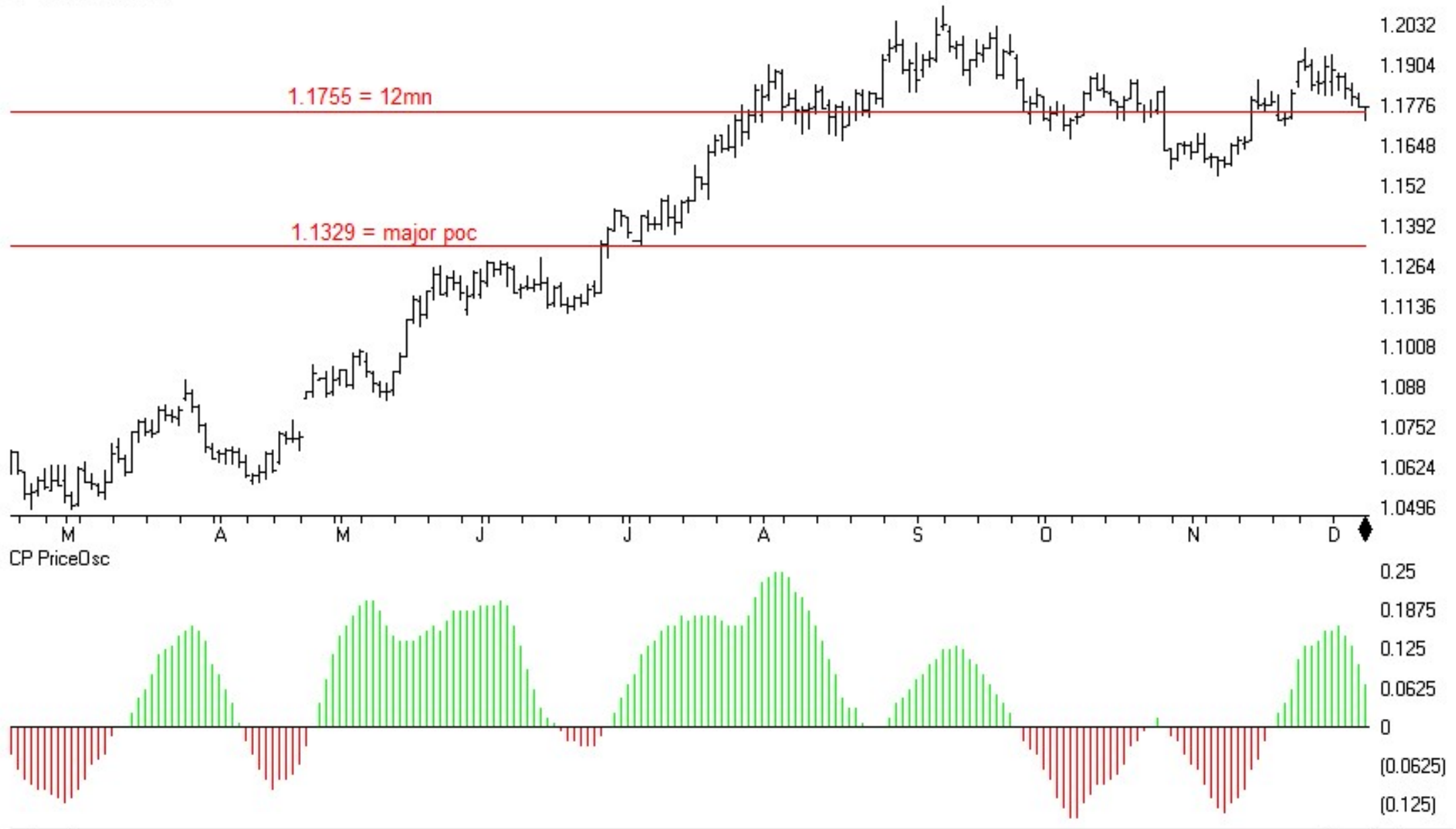


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	0.0	12.5	83.0	100.0	42.7	0.0	46.0	16.2	1.1
11/28/17	0.0	0.0	72.8	100.0	63.3	0.0	45.5	25.8	13.8

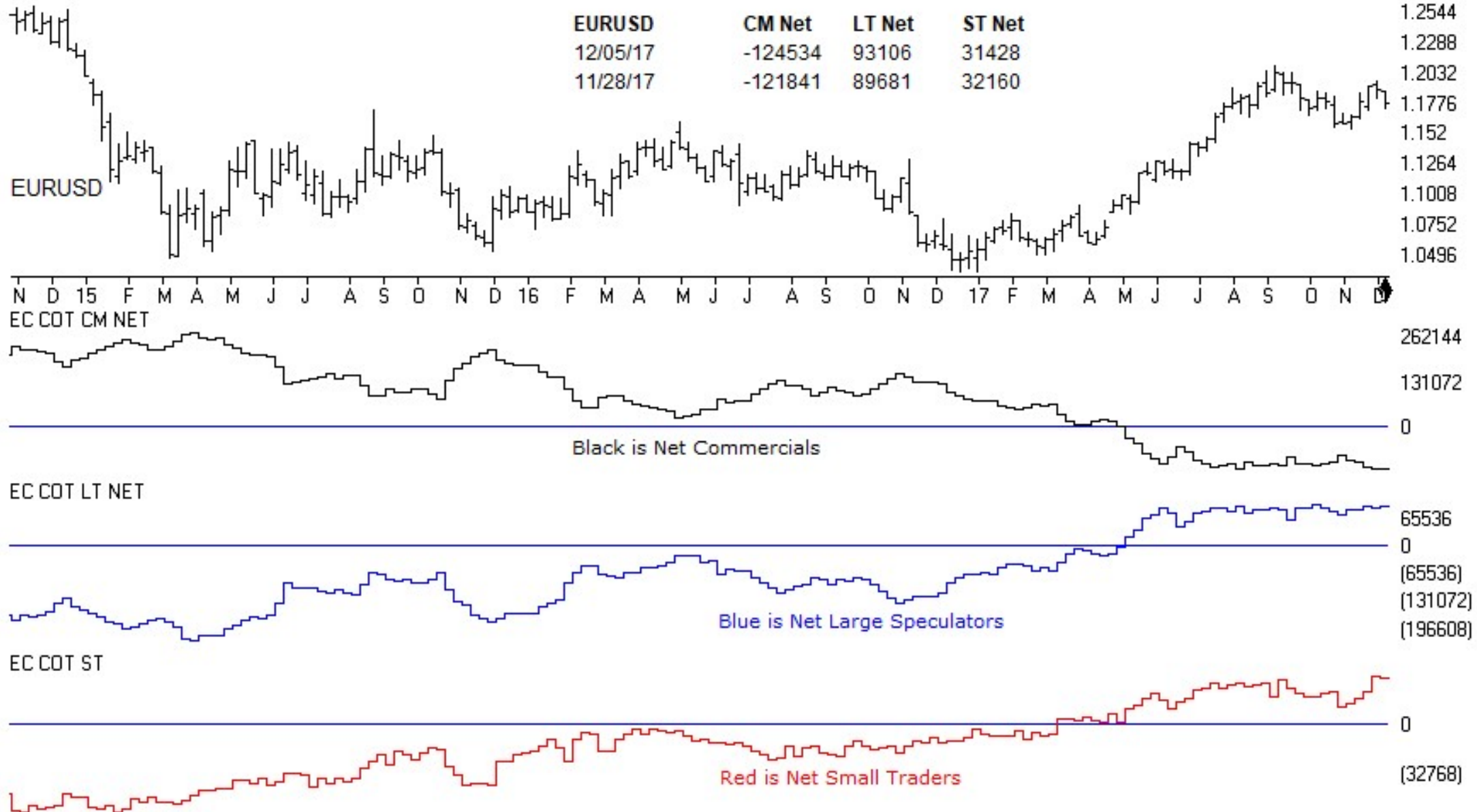


TSR Time Support/Resistance

51 EURUSD (Daily)



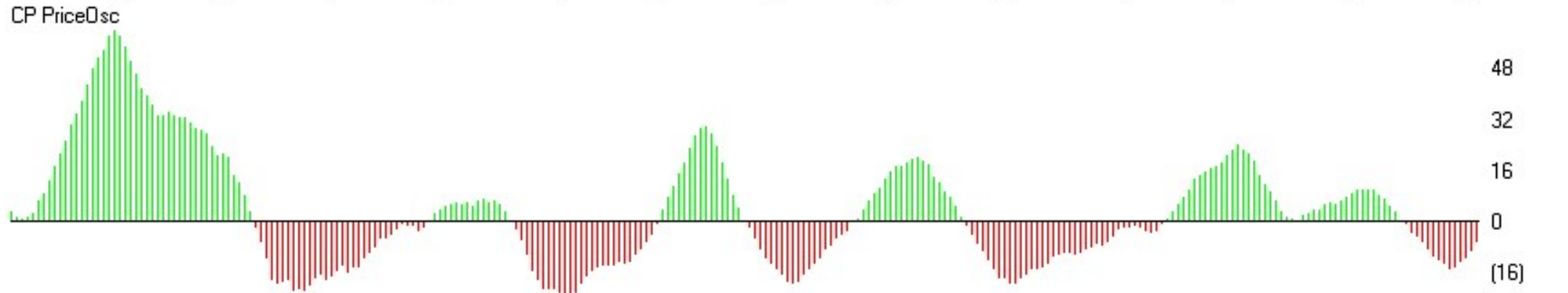
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	0.0	41.2	96.6	90.7	63.8	31.7	96.6	12.3	2.4
11/28/17	0.0	41.3	93.8	84.2	66.2	37.3	100.0	16.2	0.0



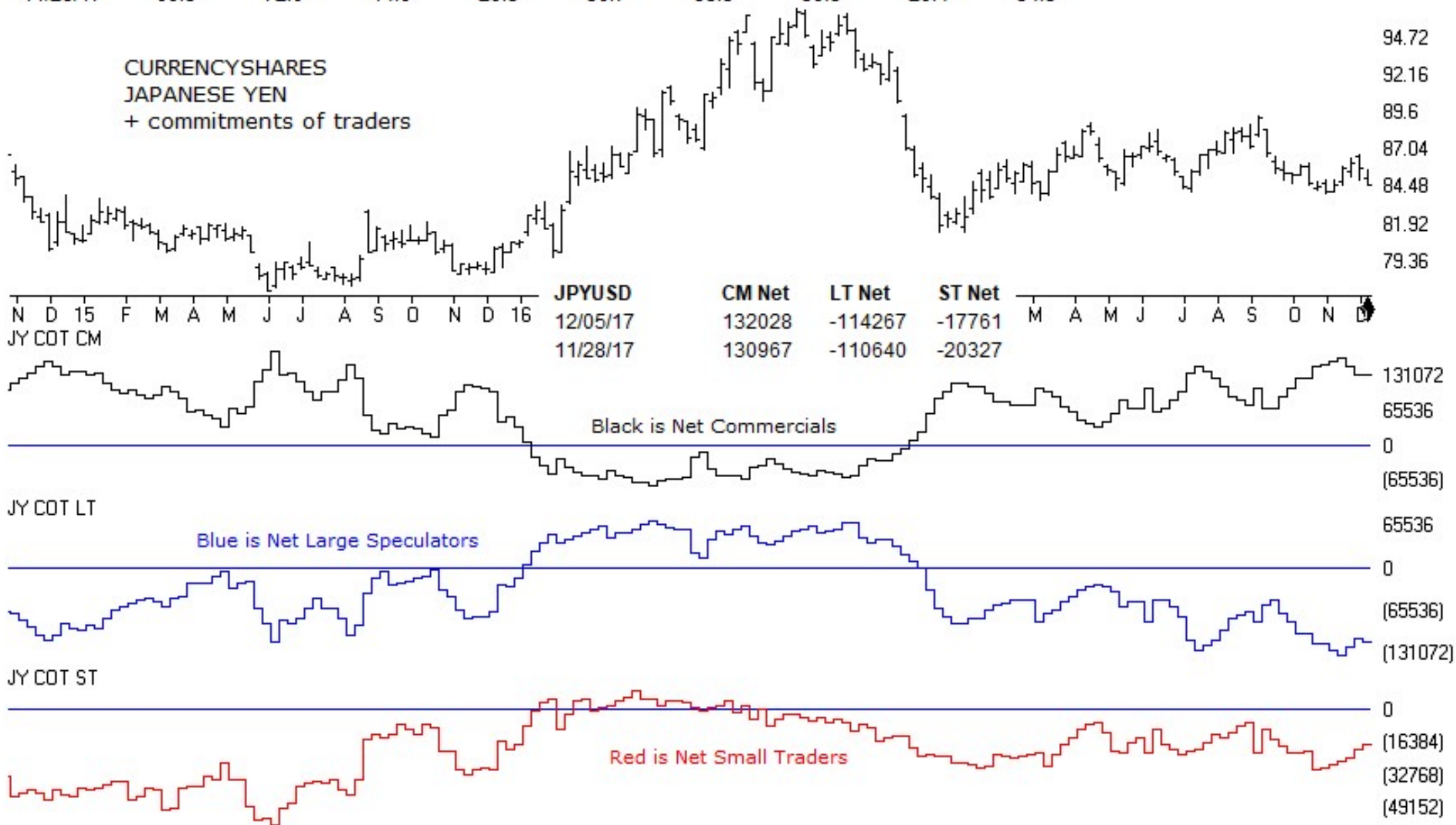
EURUSD	CM Net	LT Net	ST Net
12/05/17	-124534	93106	31428
11/28/17	-121841	89681	32160

1.2544
1.2288
1.2032
1.1776
1.152
1.1264
1.1008
1.0752
1.0496
262144
131072
0
65536
0
(65536)
(131072)
(196608)
0
32768

53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
12/05/17	70.4	73.3	7.3	25.3	22.6	87.8	49.8	29.6	23.1
11/28/17	69.3	72.0	14.6	29.5	36.7	83.5	39.5	29.4	34.5



ChartProfit

<http://www.chartprofitwebcast.com>