

ChartProfit

Charts to Friday 11th January 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 01/11

	-5	-4	-3	-2	↓
NYSE	22	9	11	20	43
NasDaq	19	7	12	24	46
SP500	22	6	8	14	36
R2000	20	8	11	22	43

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

01/11: AAll (public poll). Bulls% was higher this week at 38.5%. Four weeks ago Bulls% fell to 20.9%, the lowest since June 2016. Bears% was lower this week at 29.4%. Two weeks ago Bears% reached 50.3%, the highest since April 2013. The 4wm ma of nett (Bulls minus Bears) is at -10.47 but the previous week fell to 19.75 the lowest since Jan 2016.

01/11: Investors Intelligence. Bulls% was higher at 34.8%. Up from previous week's 29.9%, the lowest since Jan 2016. Bear% was lower at 29.4%. Down from 34.6% the previous week the highest since March 2016.

01/11: The NAAIM Exposure Index is higher this week at 66.8.

Mutual Fund Flow:

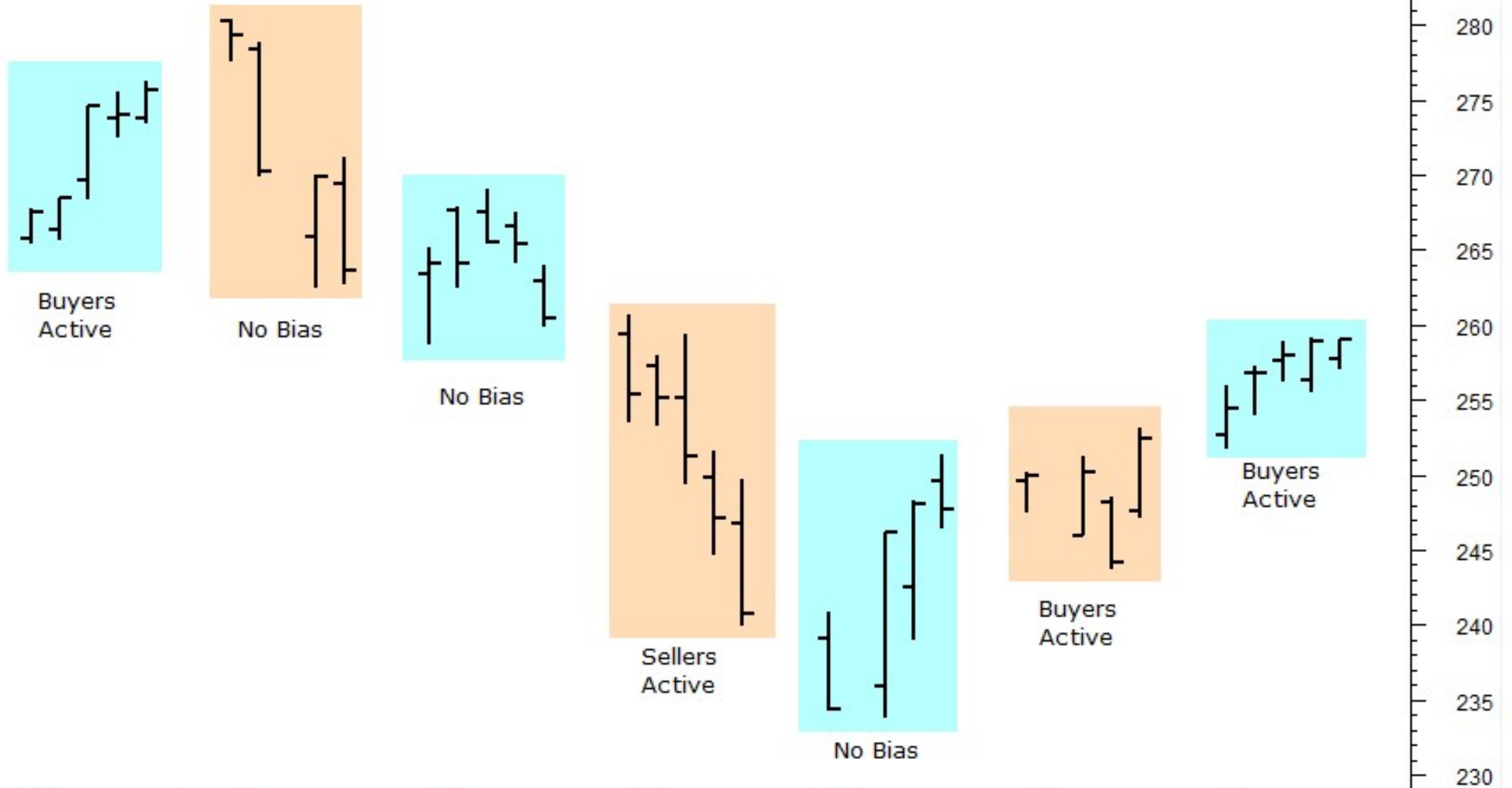
01/11: My version of the Rydex Assets Ratio ended the week at 6.46, on Wednesday the ratio fell to 5.54, the lowest since July 2016. Down from 27.5 in early September.

01/11: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$8.7 Billion in the week to 9th January. The 4wk flow number is now at -\$39.40 Billion having reached -\$93.30 Billion the previous week which was the extreme reading for this number.

Options Ratios:

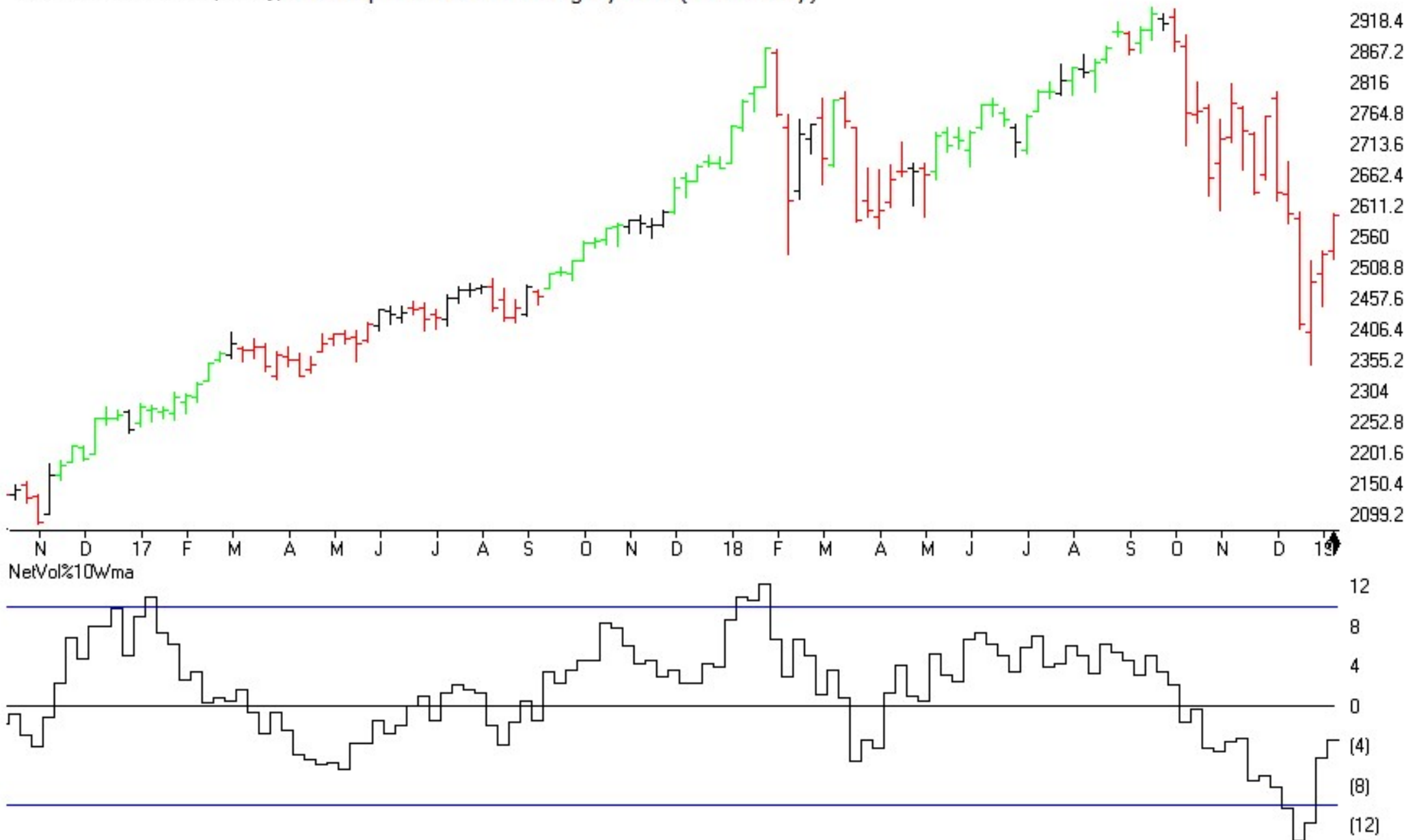
12/21: OCC_Call% 10dy ma reached its lowest level since November 2016.

SPY Weekly Structure

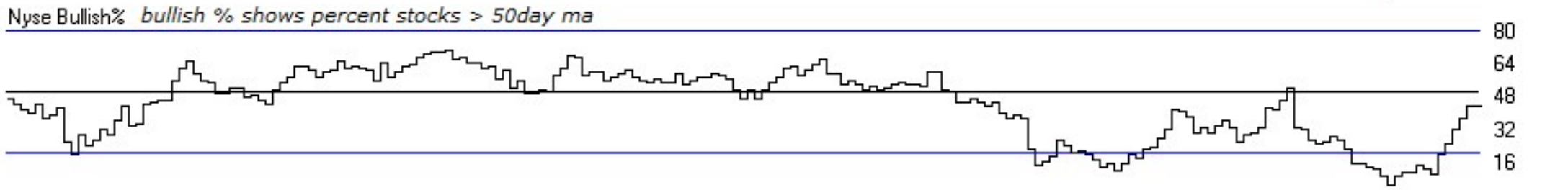
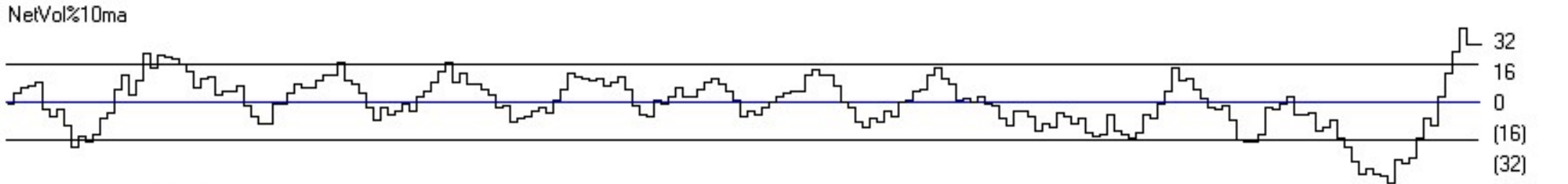
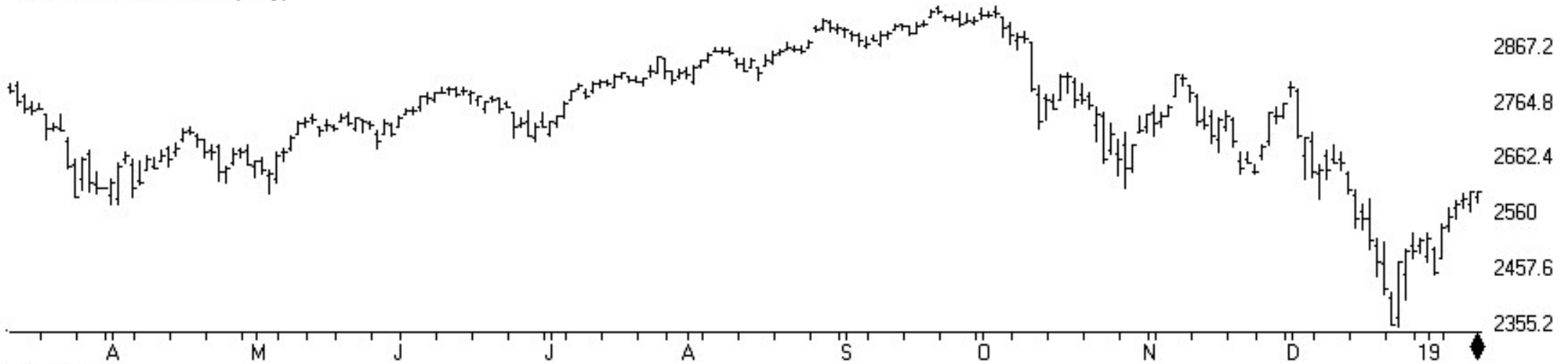


26	3	10	17	24	31	7
December					2019	

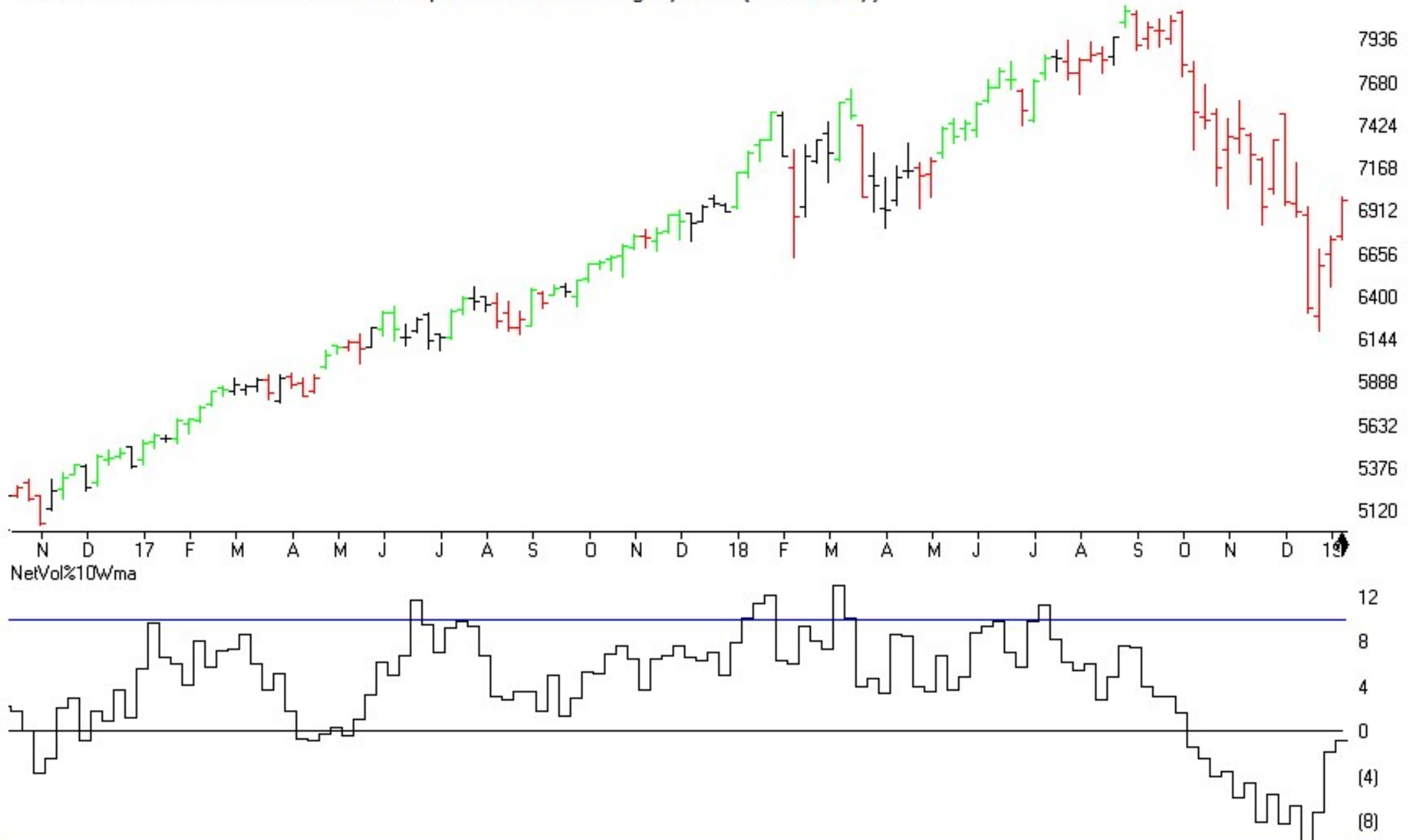
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



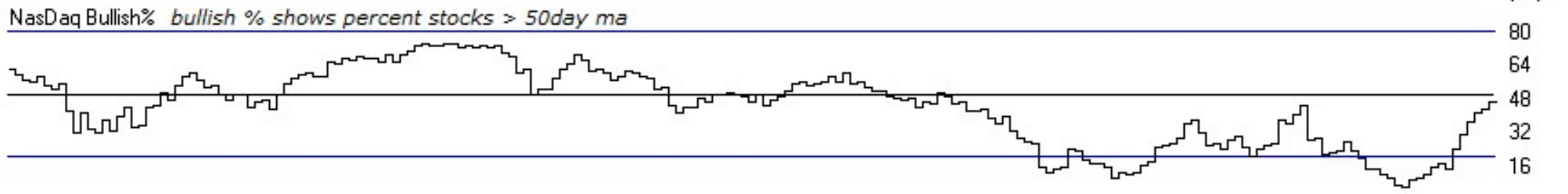
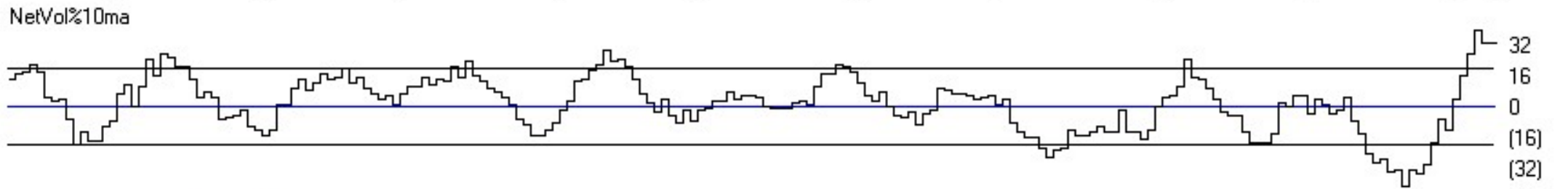
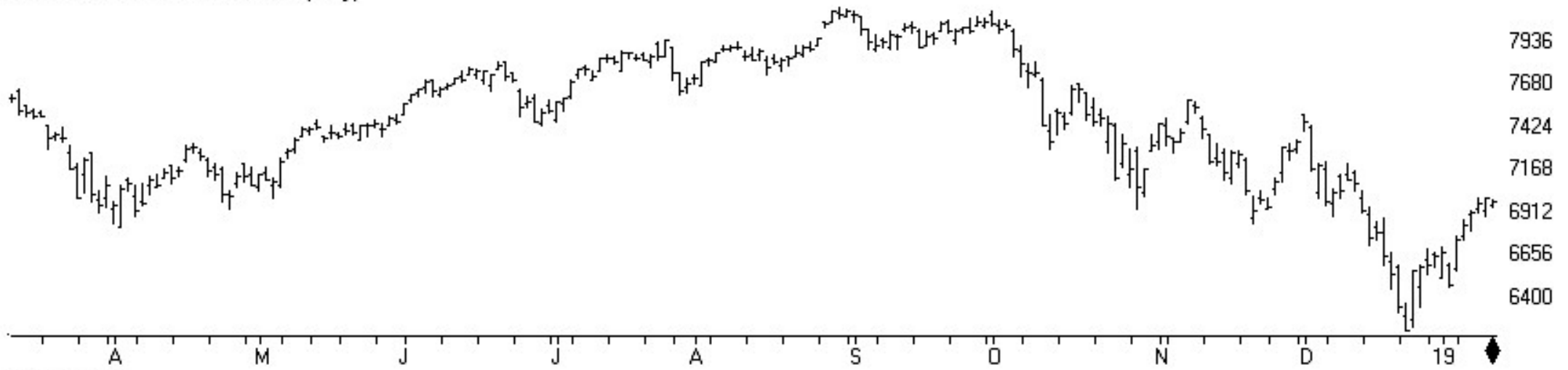
MARKET CHART NYSE (Daily)



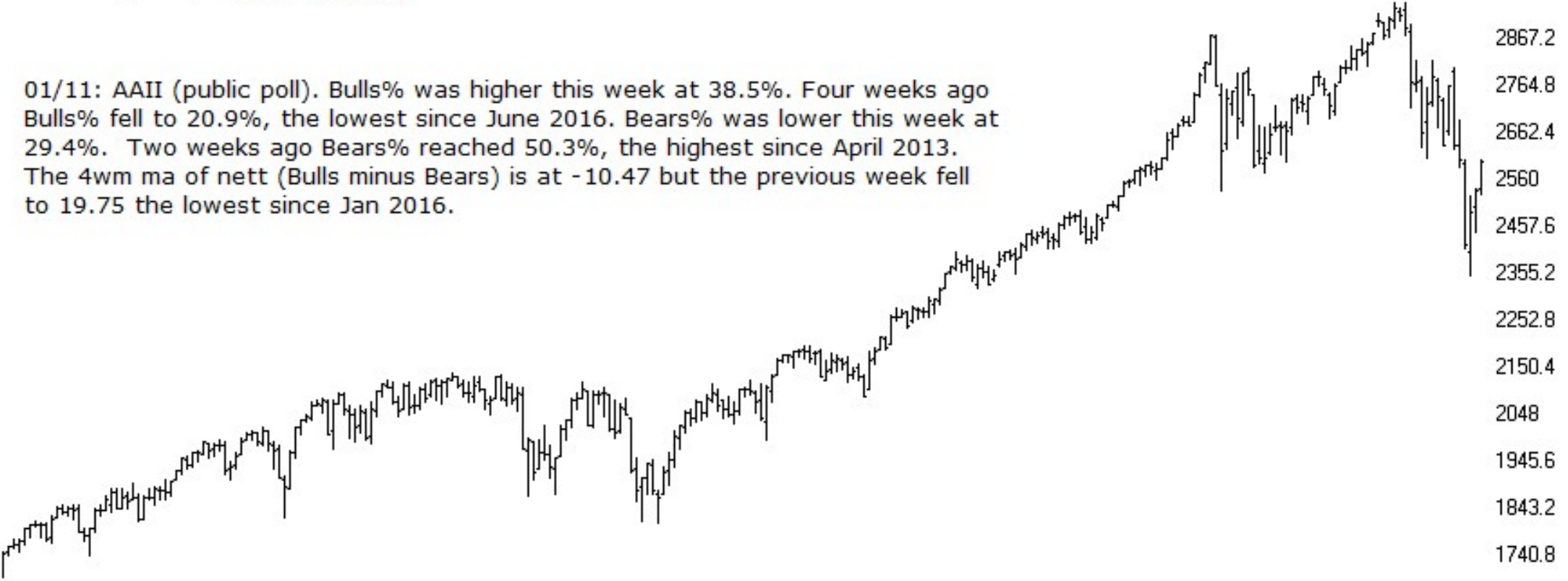
MARKET CHART NASDAQ 1800 (Weekly)+ Chartprofit Market Timing System (color study)



MARKET CHART NASDAQ 1800 (Daily)

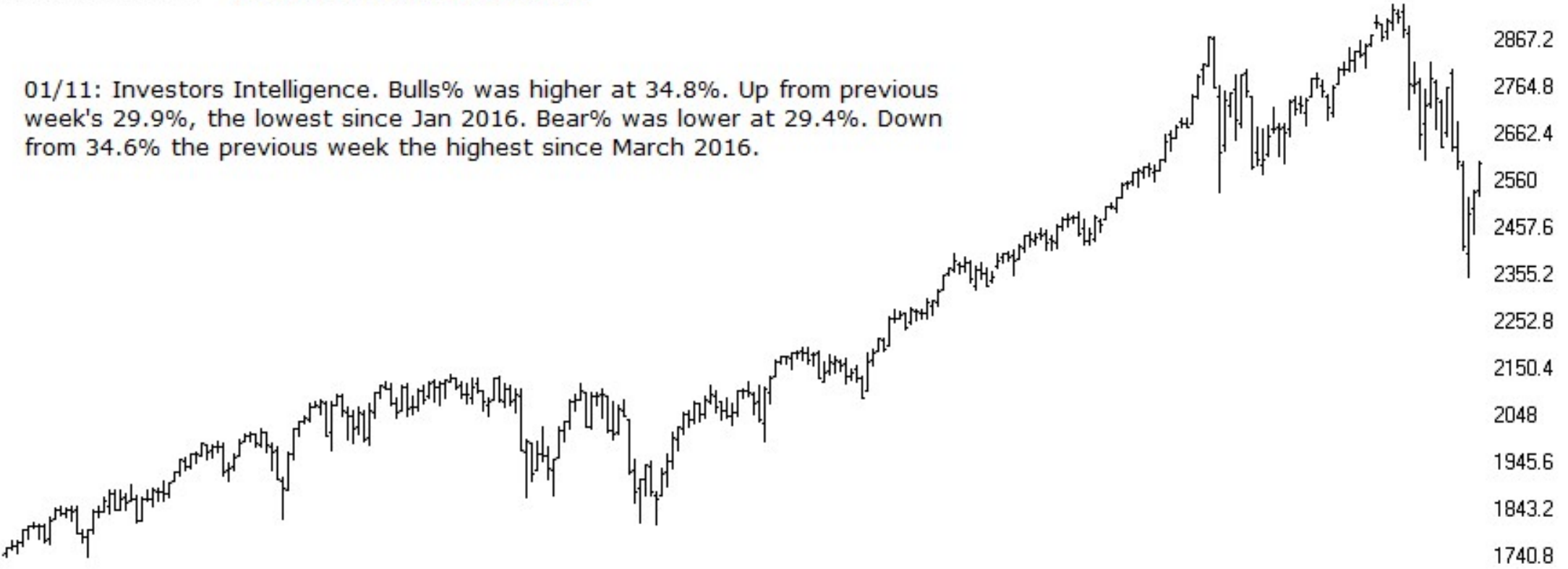


SP500 Index (Weekly) + AAI Poll (public)

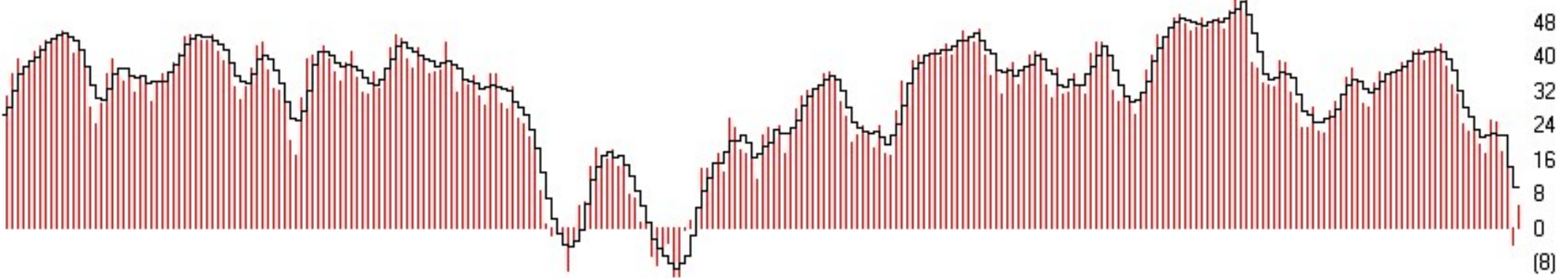


SP500 Index (Weekly) + Investors Intelligence (newsletters)

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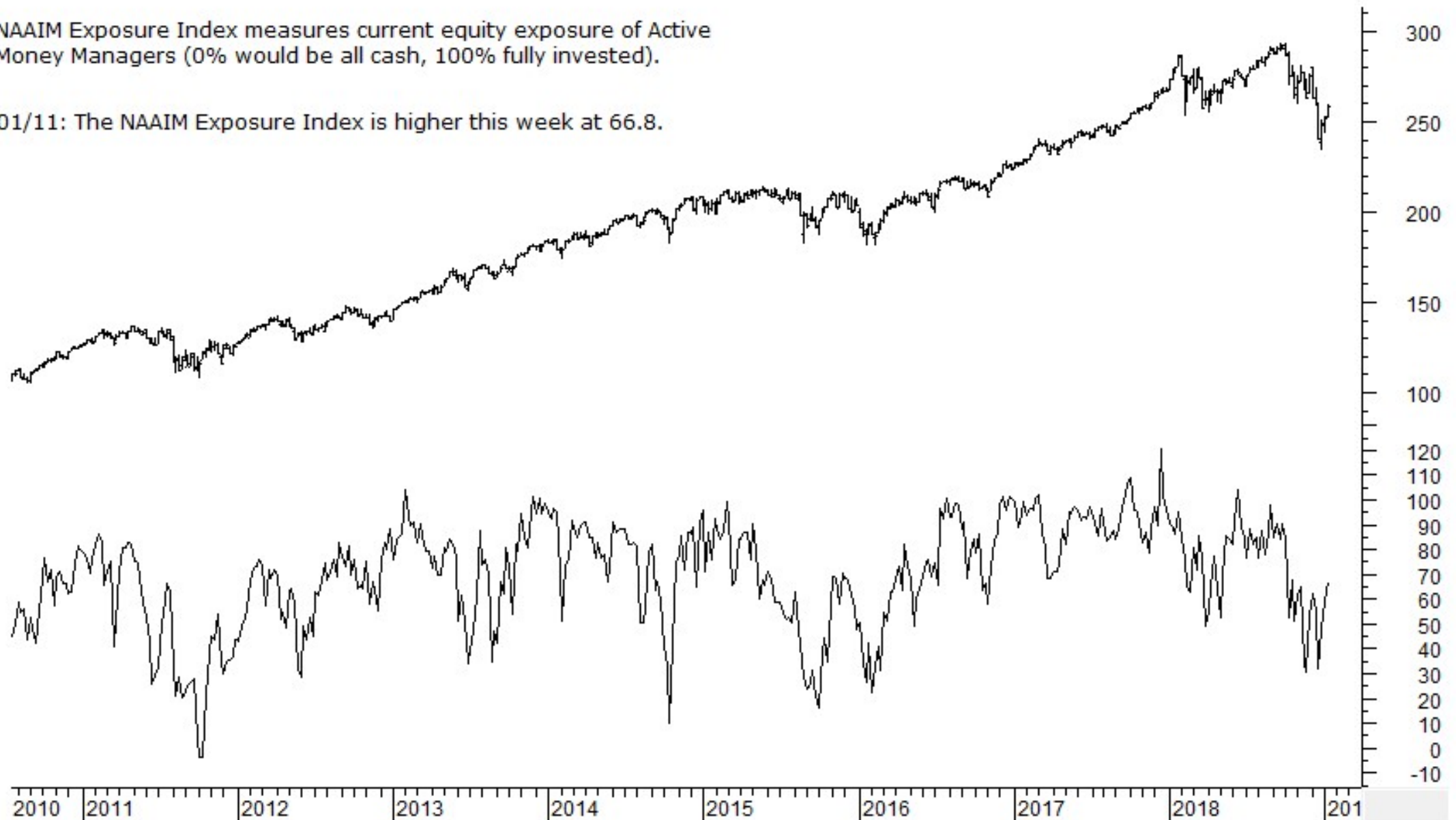
II Net + 4ma



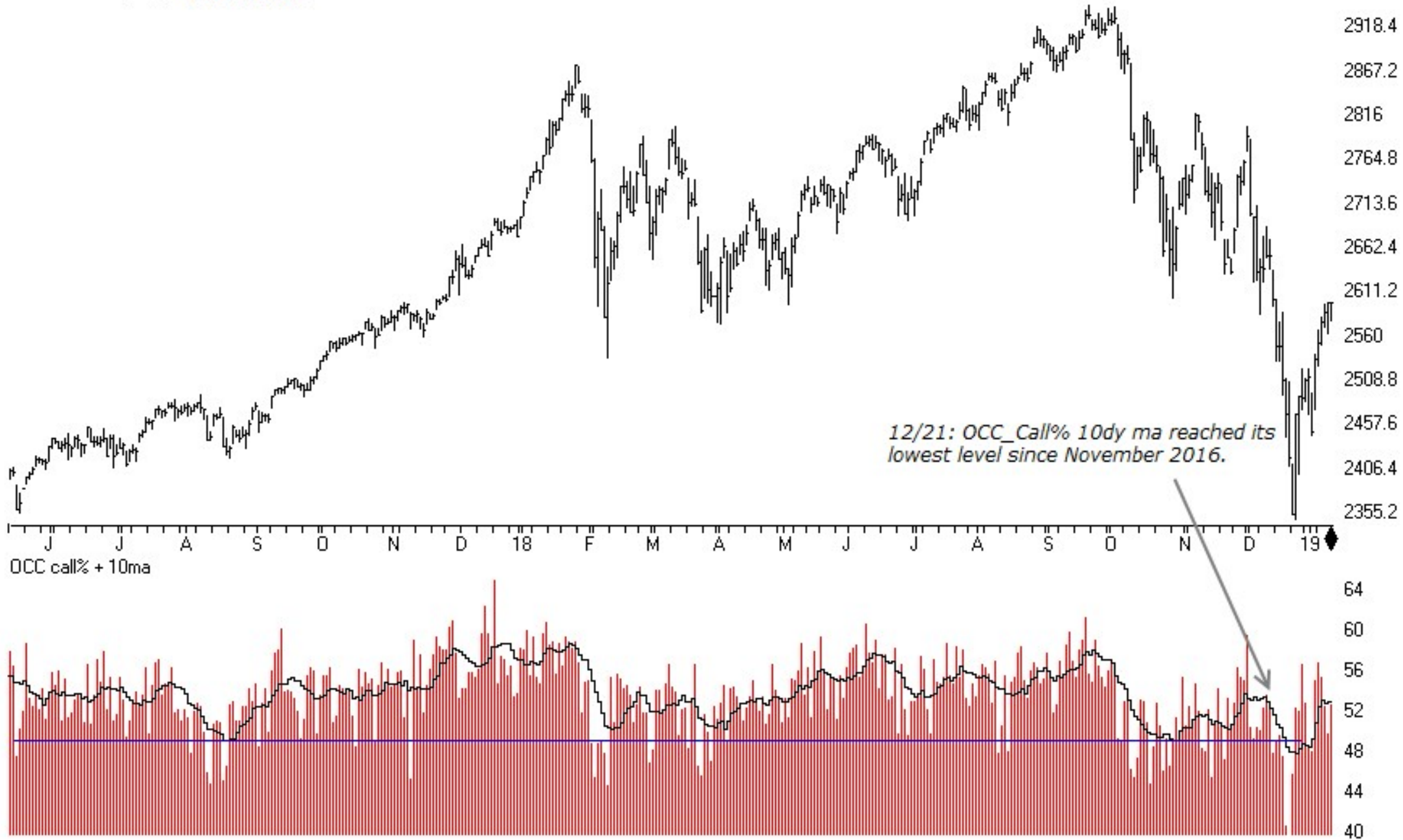
SPY + NAAIM Exposure Index

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

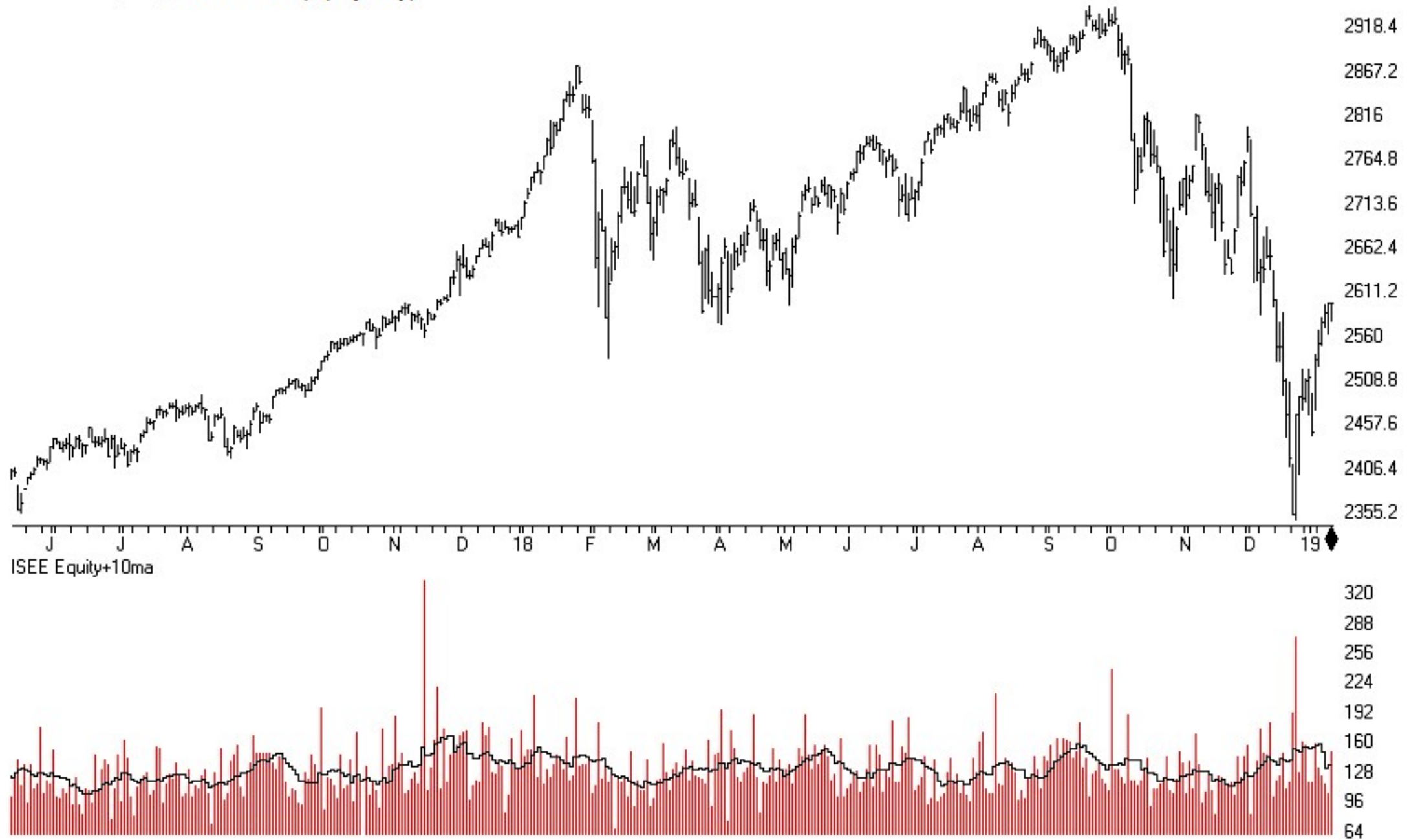
01/11: The NAAIM Exposure Index is higher this week at 66.8.



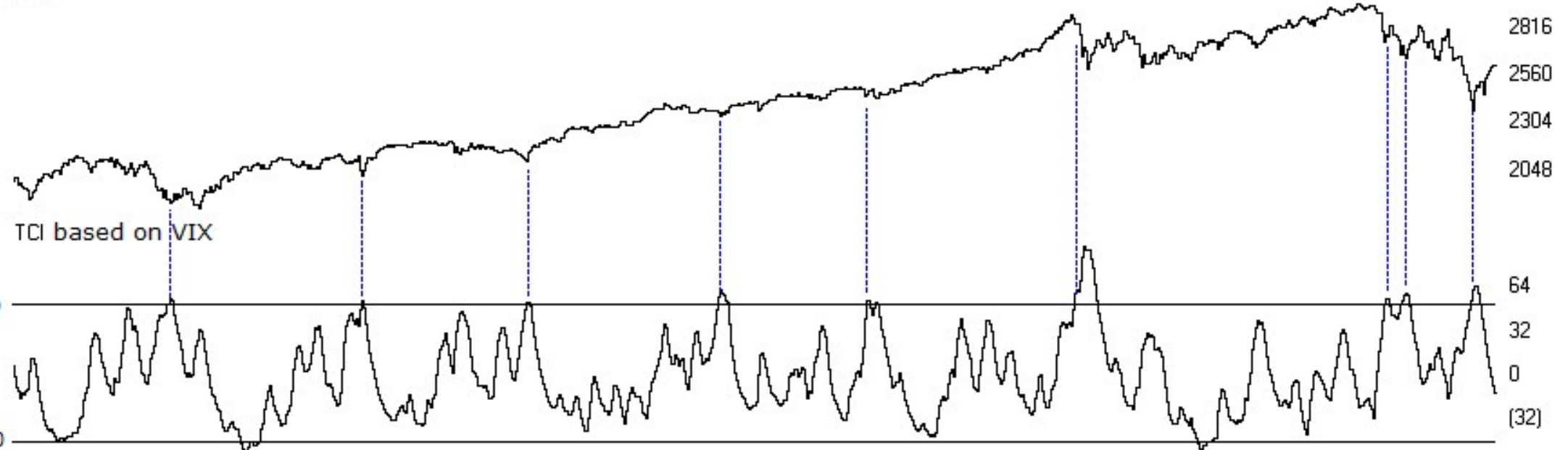
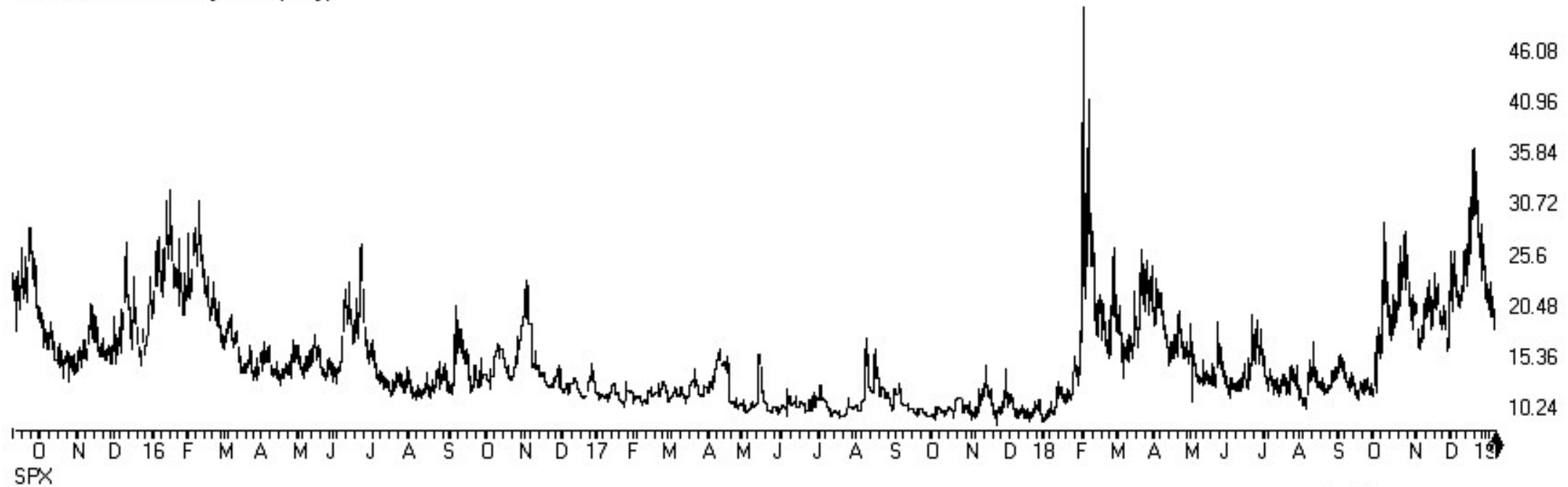
SP500 Index (Daily) + OCC Calls%



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

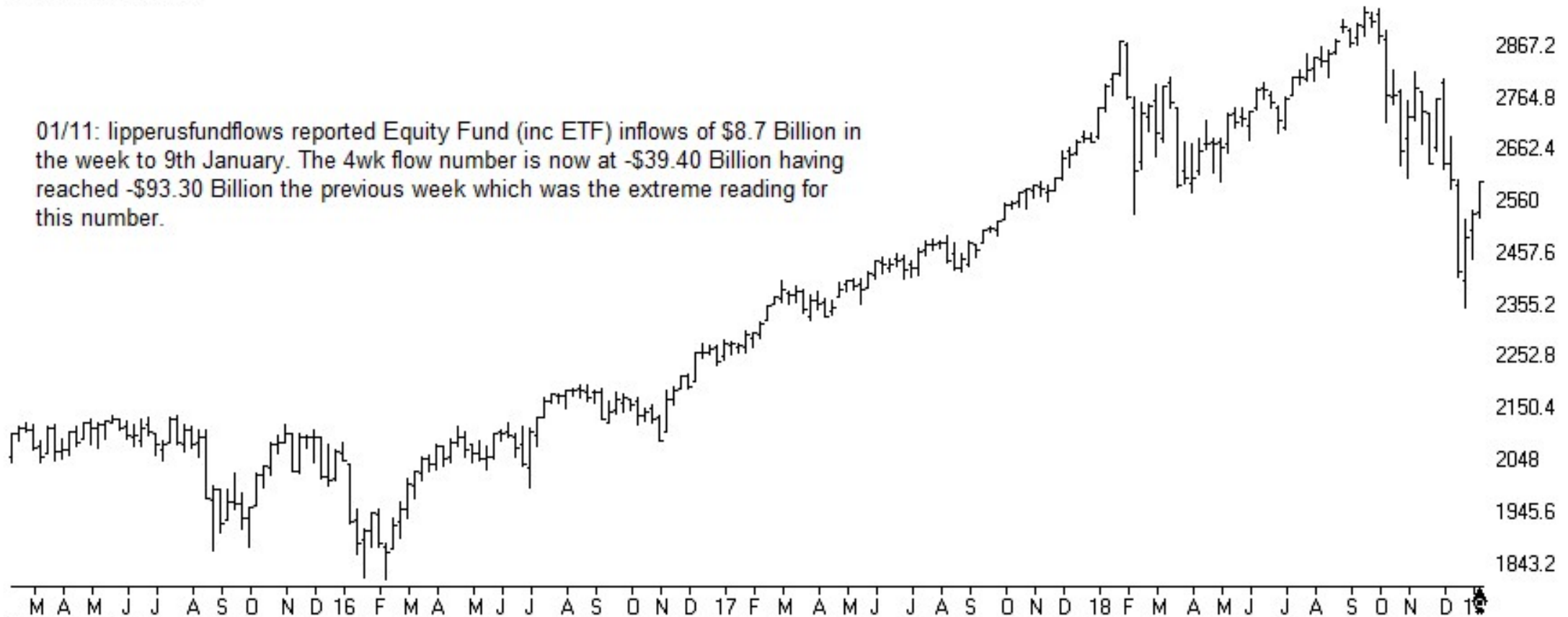


VIX - S&P 500 Volatility Index (Daily)



SP500 Index (Weekly)

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Lipper Fd+4wkSum



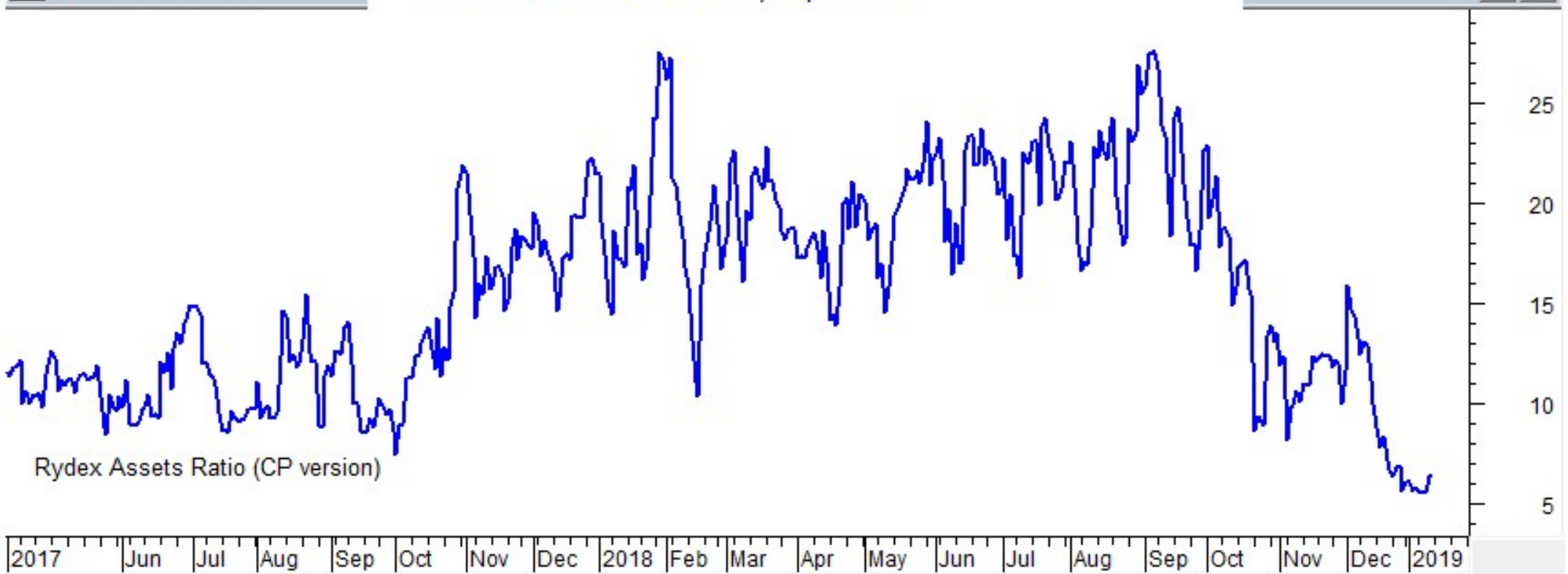
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

10 S&P 500 + Rydex Assets Ratio (CP version)



RYDEX RATIO REVISED



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<http://www.chartprofitwebcast.com>