

# ChartProfit

**Charts to Friday 2nd February 2018**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## Stock Market Summary

### \*\*\*\*\* BREADTH

ChartProfit Breadth System - wk ending 02/01

	-5	-4	-3	-2	↓
NYSE	20	43	68	72	79
NasDaq	24	46	65	69	73
SP500	14	36	68	70	83
R2000	22	43	64	68	72

number = % stocks >50day ma

### \*\*\*\*\* SENTIMENT

#### Consensus Polls:

02/01: AAll (public poll). Bulls% was lower this week at 371.8%. Seven weeks ago Bulls% fell to 20.9%, the lowest since June 2016. Bears% was also lower this week at 31.8%. Five weeks ago Bears% reached 50.3%, the highest since April 2013. The 4wm ma of nett (Bulls minus Bears) is at 2.925 but four weeks ago fell to -19.75 the lowest since Jan 2016.

02/01: Investors Intelligence. Bulls% was slightly higher at 45.8%. Up from 29.9% four weeks ago which was the lowest since Jan 2016. Bear% was lower at 20.6%. Down from 34.6% four weeks ago, the highest since March 2016.

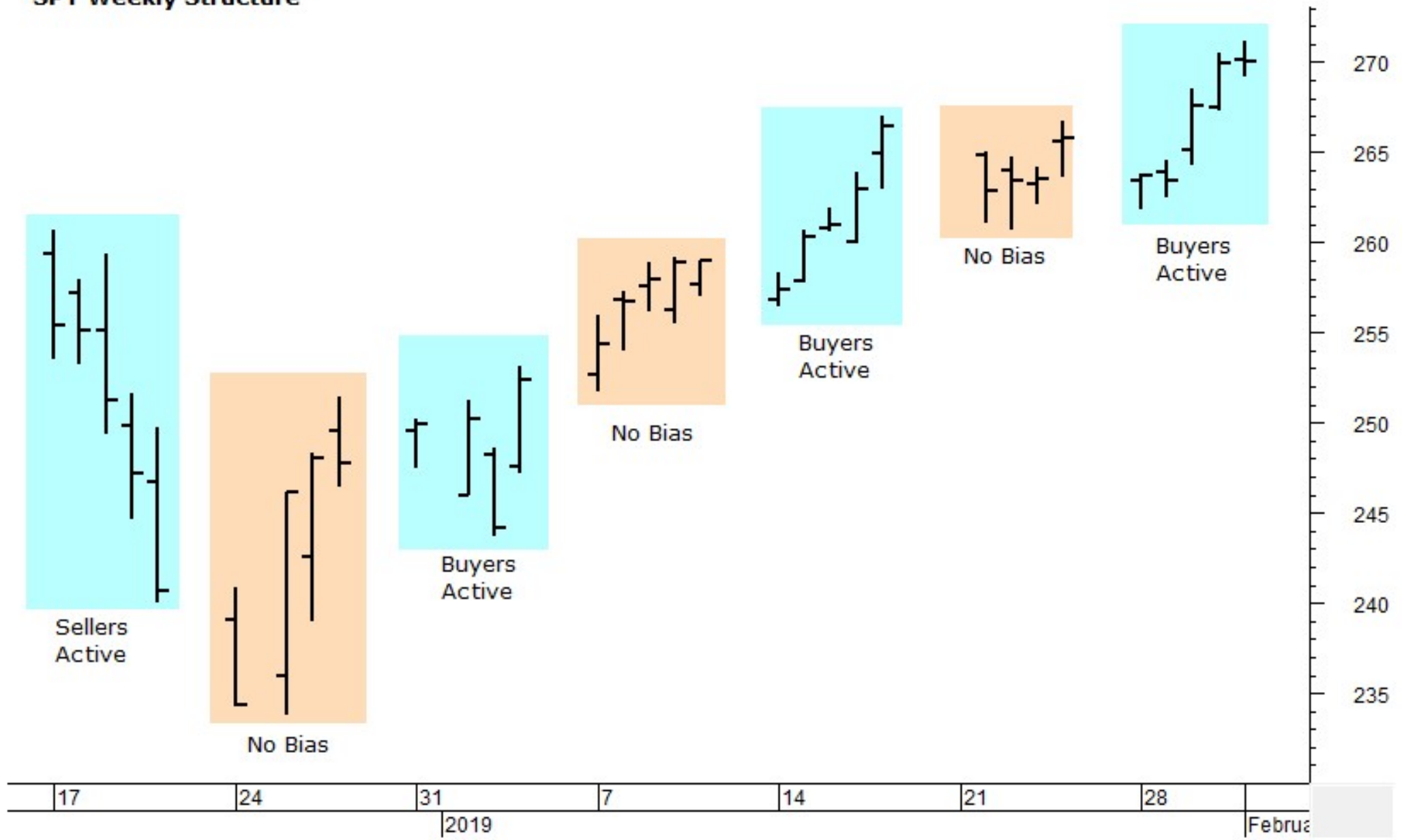
02/01: The NAAIM Exposure Index is higher this week at 76.33.

#### Mutual Fund Flow:

02/01: My version of the Rydex Assets Ratio ended the week at 11.84. On 9th Jan the ratio fell to 5.54, the lowest since July 2016. Down from 27.5 in early September.

02/01: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$13.6 Billion in the week to 30th January. The 4wk flow number is now at -\$5.8 Billion having reached -\$93.30 Billion four week ago which was the extreme reading for this number.

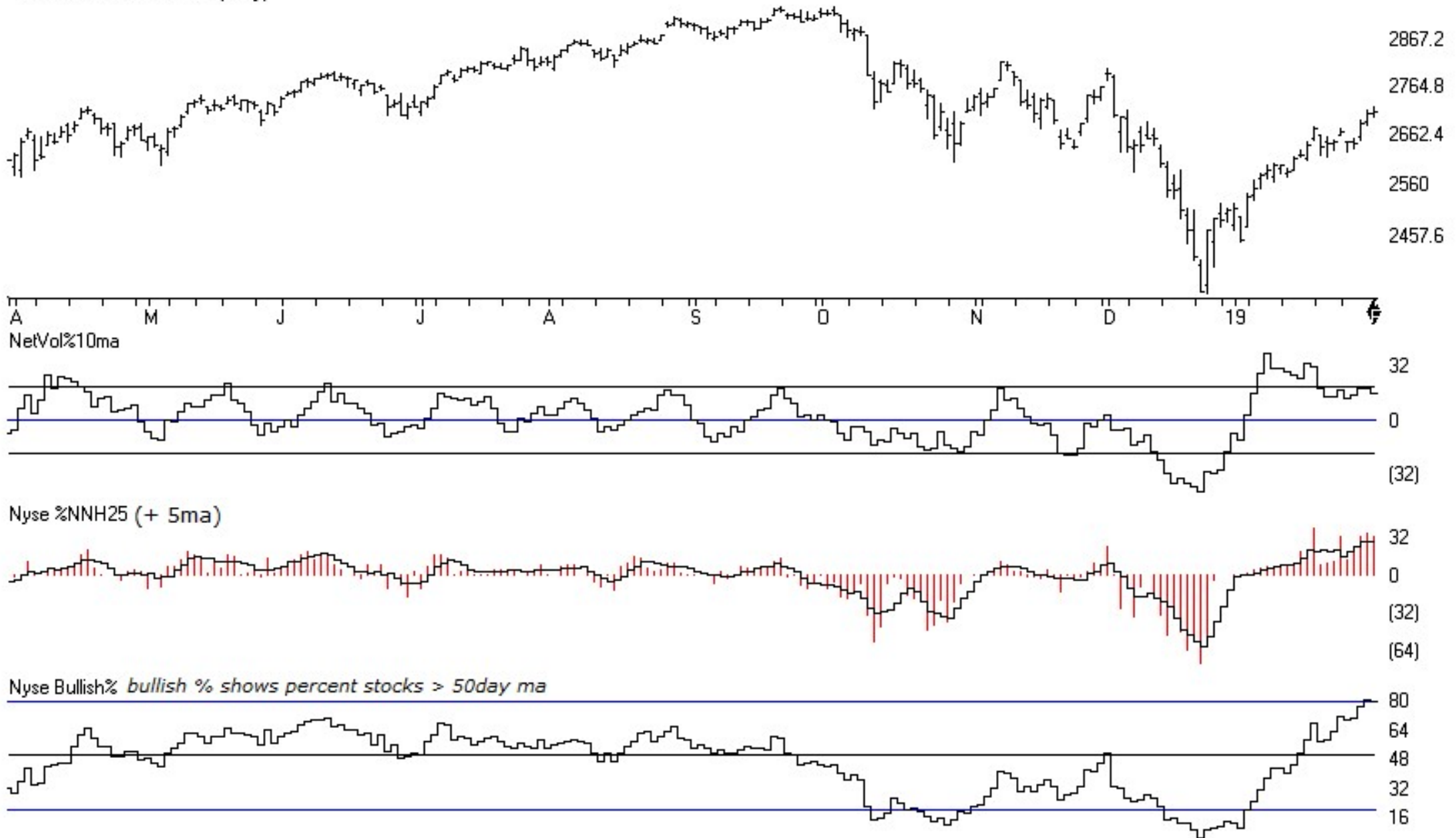
### SPY Weekly Structure



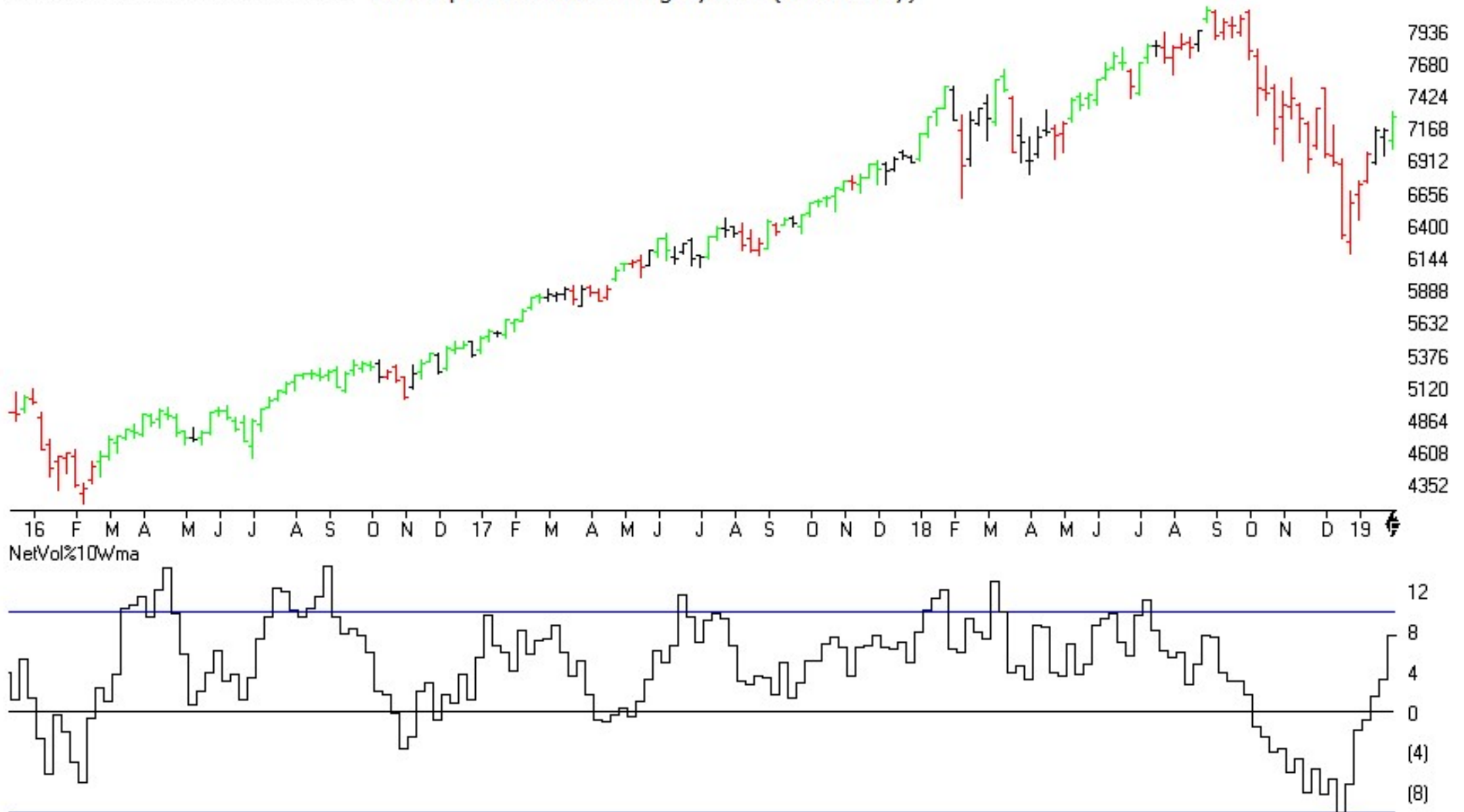
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



### MARKET CHART NYSE (Daily)

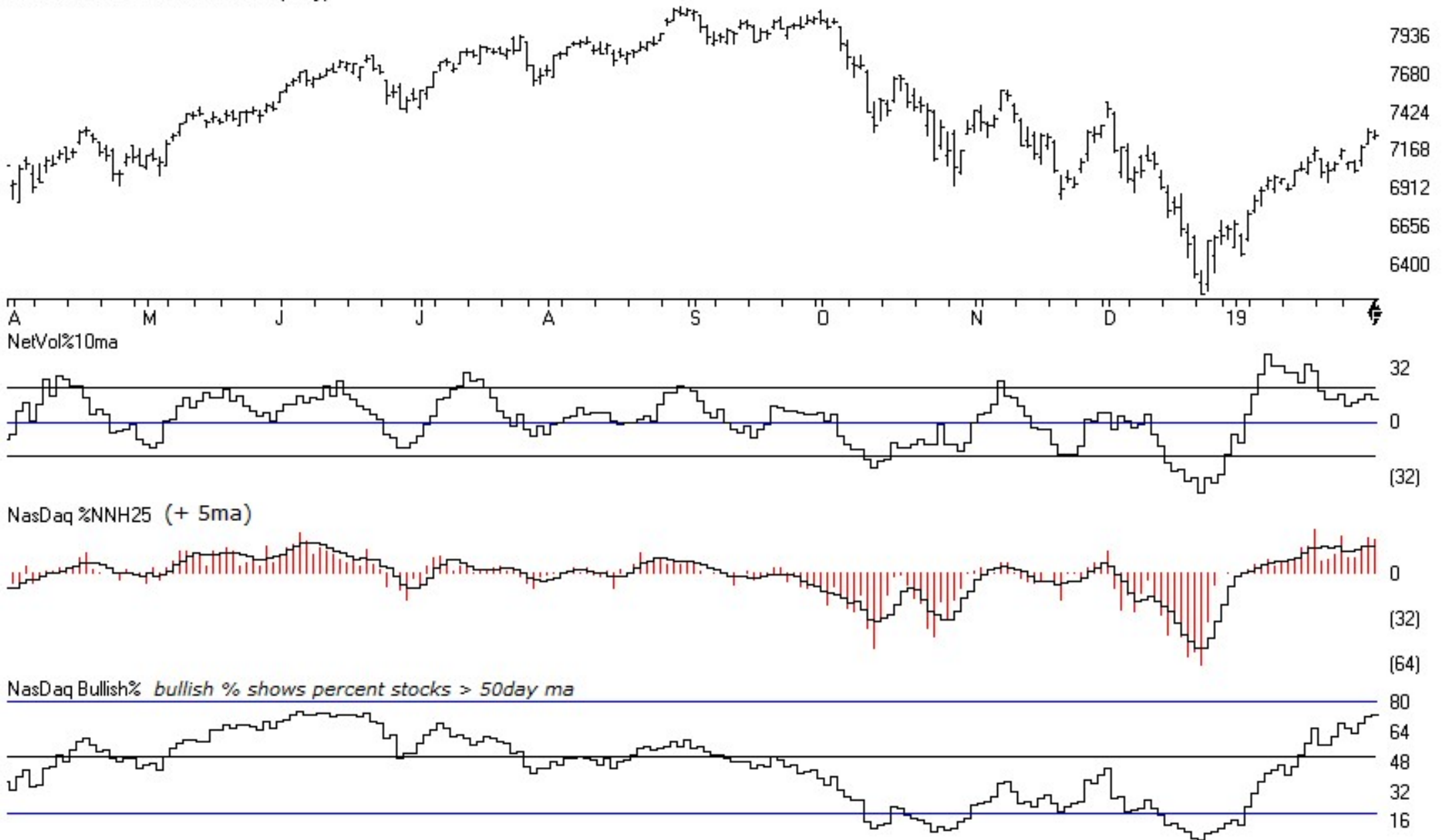


MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



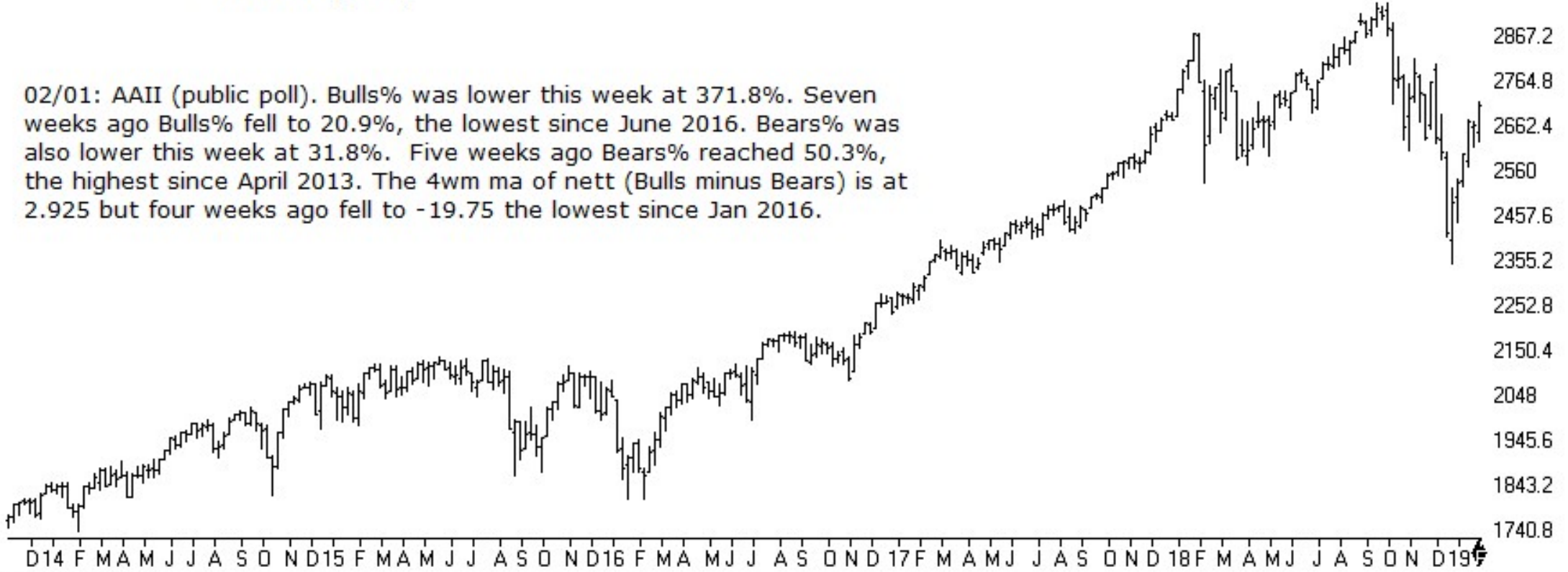


MARKET CHART NASDAQ 1800 (Daily)

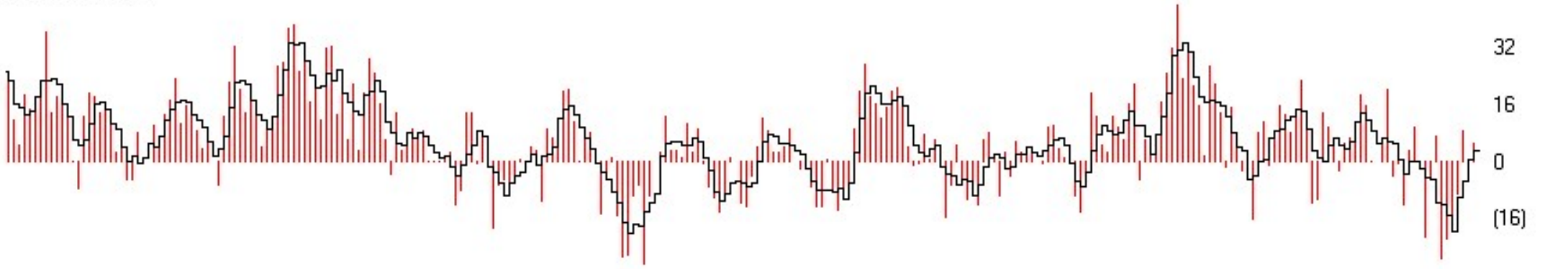


SP500 Index (Weekly) + AAI Poll (public)

02/01: AAI (public poll). Bulls% was lower this week at 371.8%. Seven weeks ago Bulls% fell to 20.9%, the lowest since June 2016. Bears% was also lower this week at 31.8%. Five weeks ago Bears% reached 50.3%, the highest since April 2013. The 4wm ma of nett (Bulls minus Bears) is at 2.925 but four weeks ago fell to -19.75 the lowest since Jan 2016.



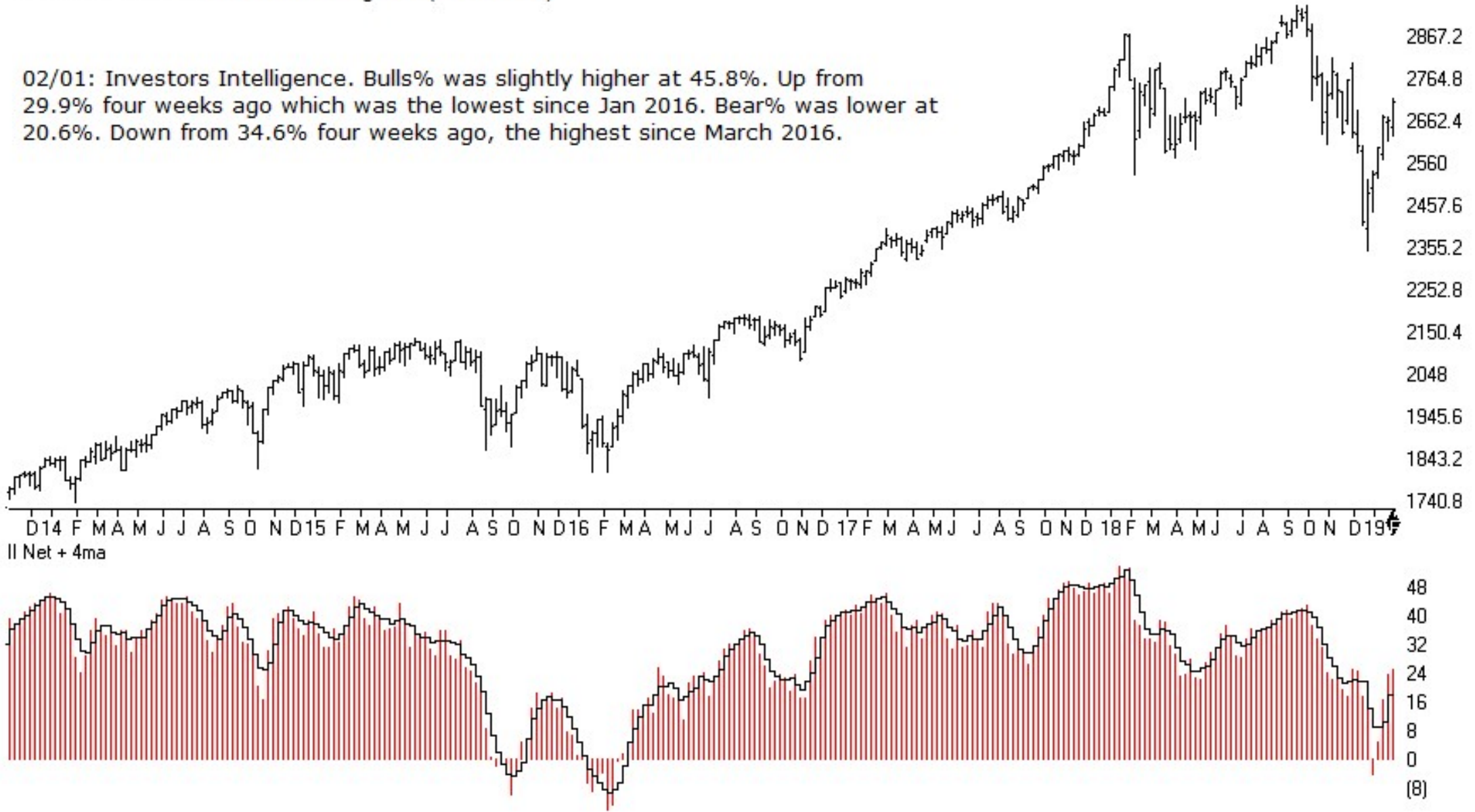
AAII NETT + 4ma





SP500 Index (Weekly) + Investors Intelligence (newsletters)

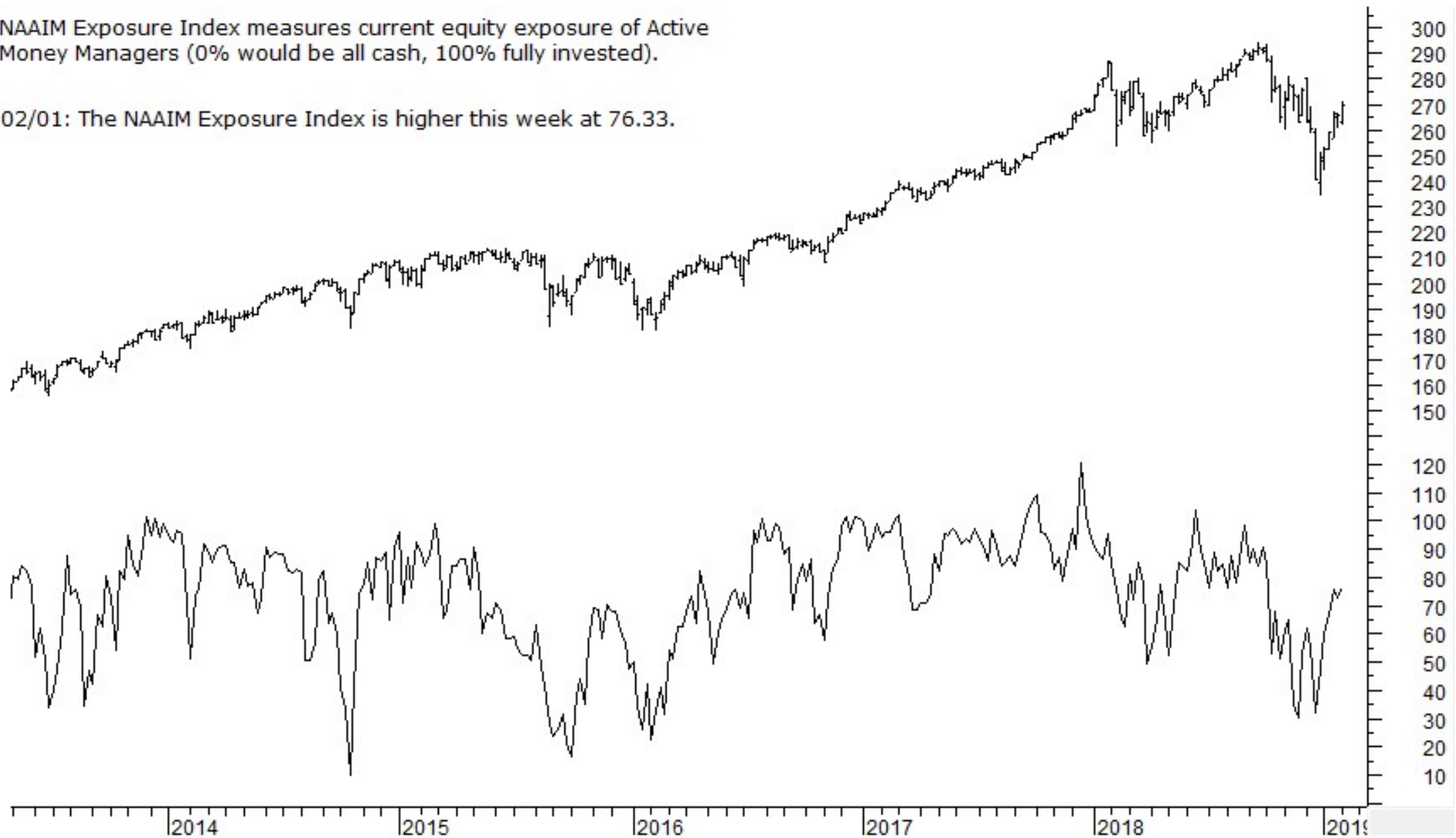
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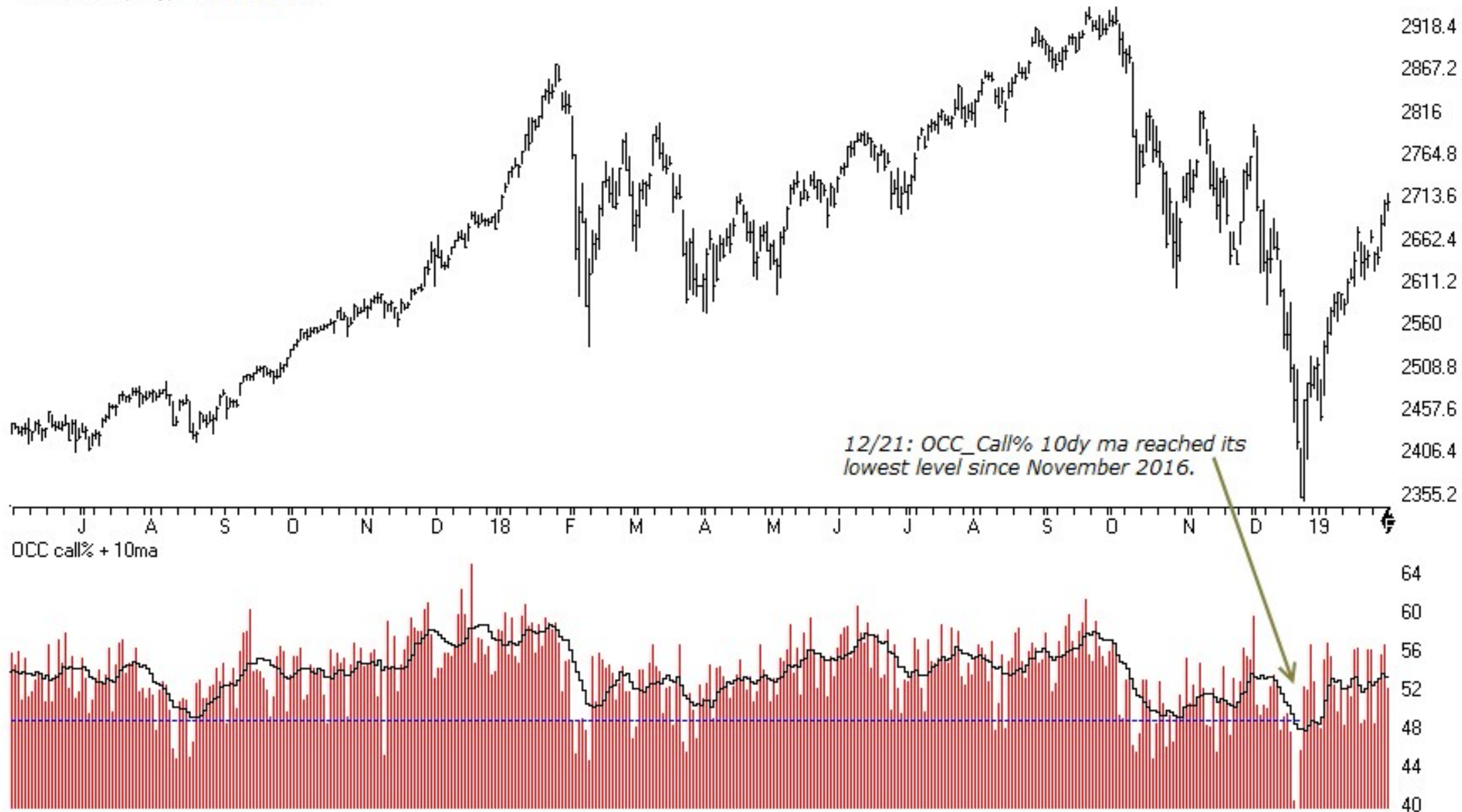
## SPY + NAAIM Exposure Index

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

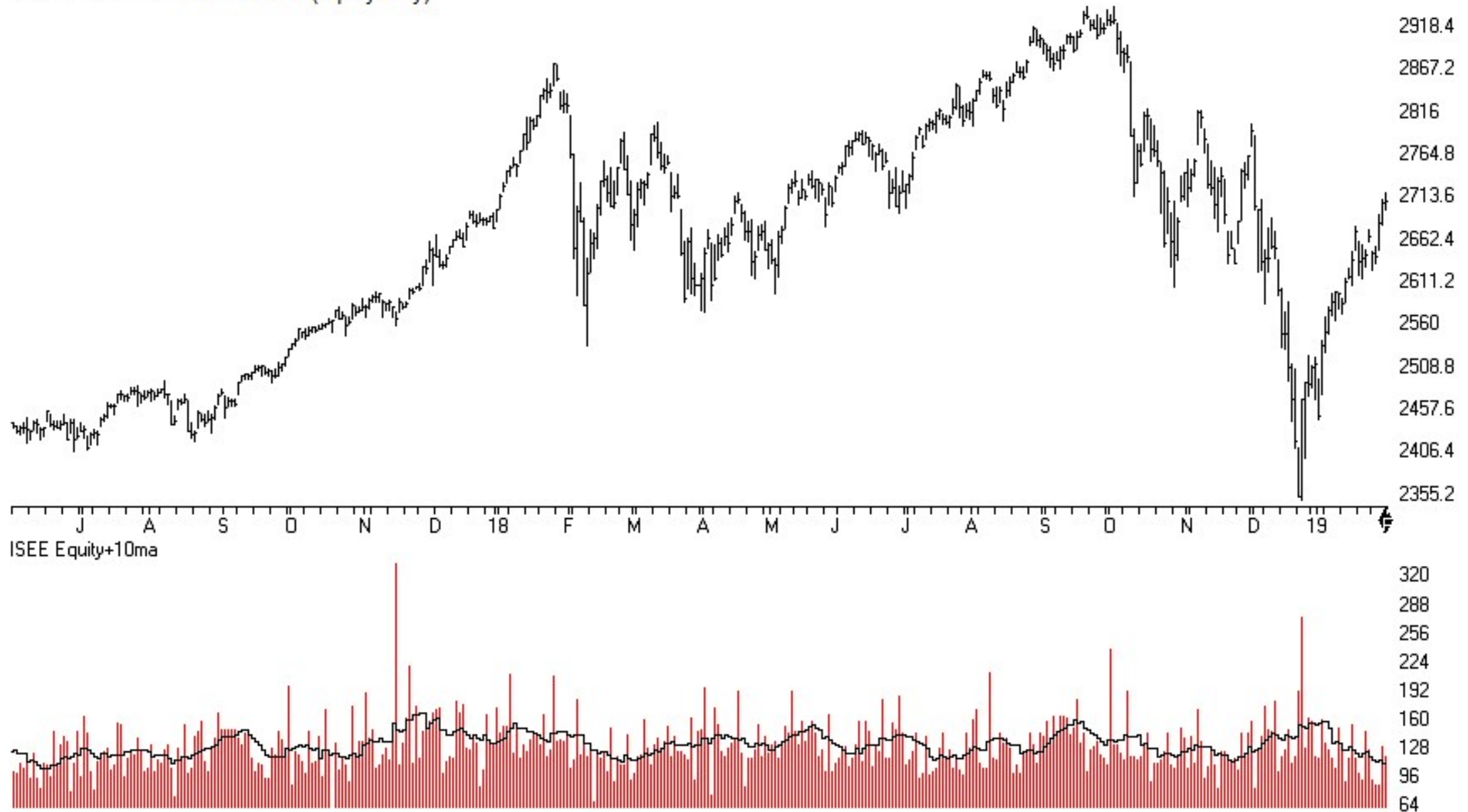
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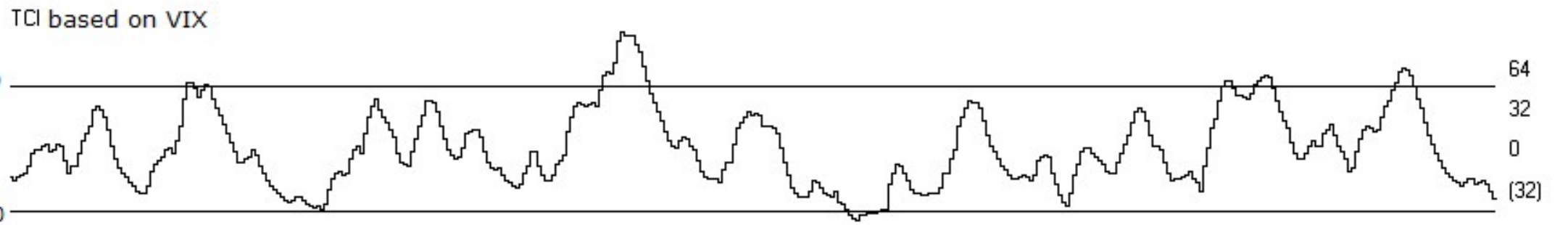
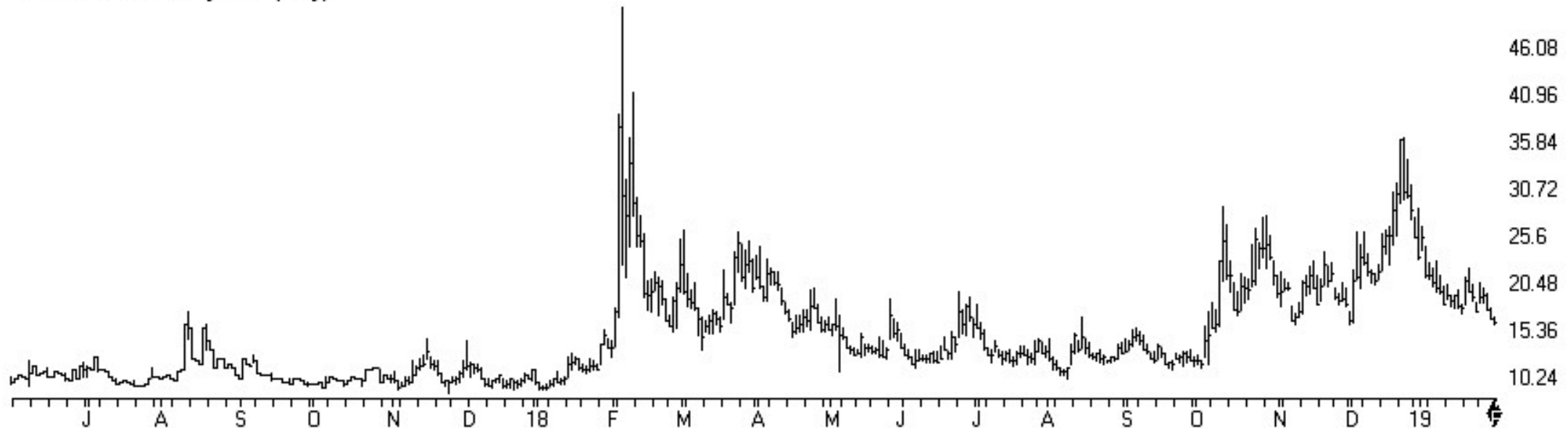
SP500 Index (Daily) + OCC Calls%



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



VIX - S&P 500 Volatility Index (Daily)





SP500 Index (Weekly)

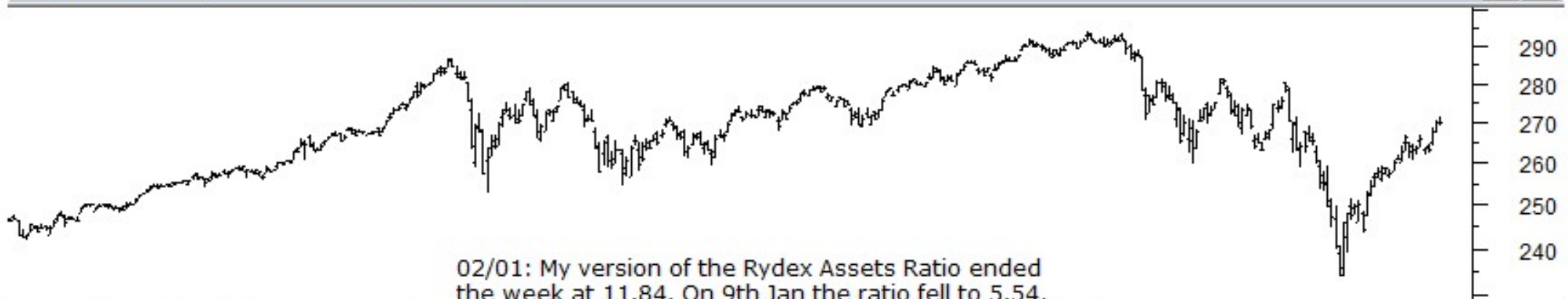
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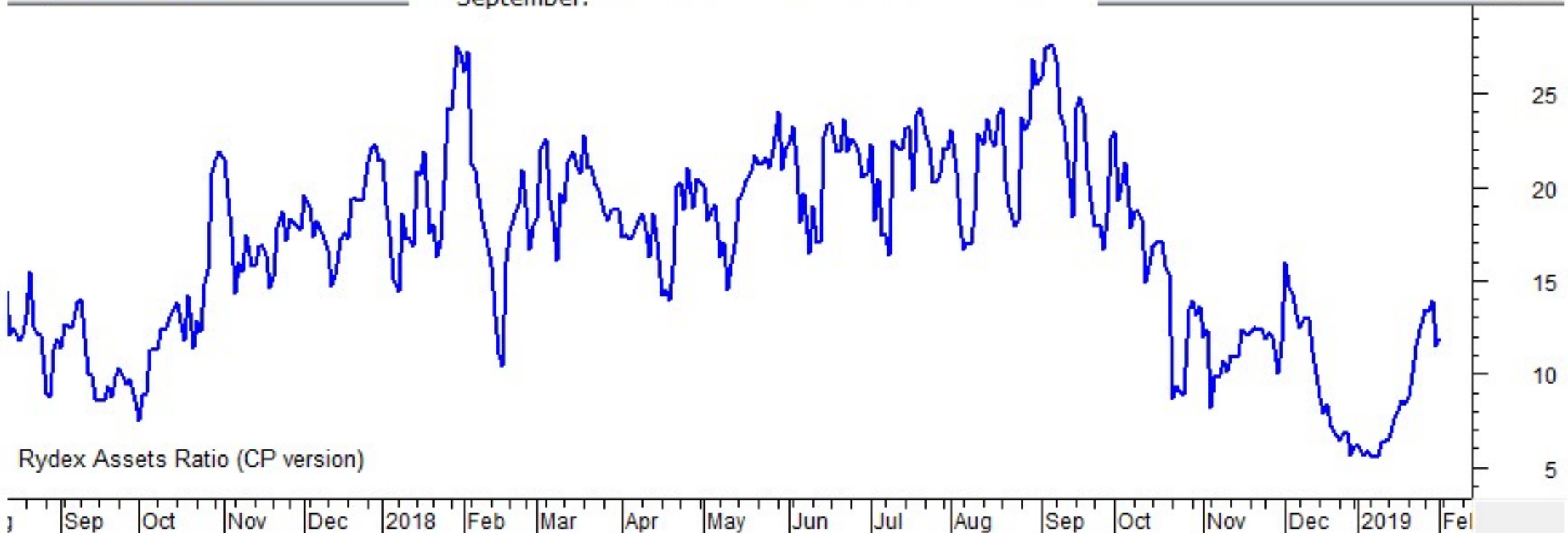
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

# Sentiment

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



RYDEX RATIO REVISED



# ChartProfit

<http://www.chartprofitwebcast.com>