

ChartProfit

Charts to Friday 2nd March 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 03/02

	-5	-4	-3	-2	↓
NYSE	45	16	37	39	26
NasDaq	49	22	47	47	41
SP500	60	19	46	50	34
R2000	39	20	40	42	34

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

03/02: AAll (public poll). Bulls% was lower at 37.3% (from 44.7%). Eight weeks ago Bulls% reached 59.8% which was a seven year high. Bears% was only slightly higher at 23.4% (from 22.8%). The nett (Bulls minus Bears) is at 13.9 but reached 44.2 eight weeks ago which was the highest since April 2004.

03/02: Investors Intelligence. Bulls% was slightly lower at 48.1%. Six weeks ago Bulls% reached 66.7% which is a 30+ year high. Bear% was almost unchanged again at 14.4% - but was 12.6% just four weeks ago which is the lowest I have in the database.

03/02: Market Vane (advisers) poll was unchanged at 64. Down from 72 five week ago which was the highest level since 2007.

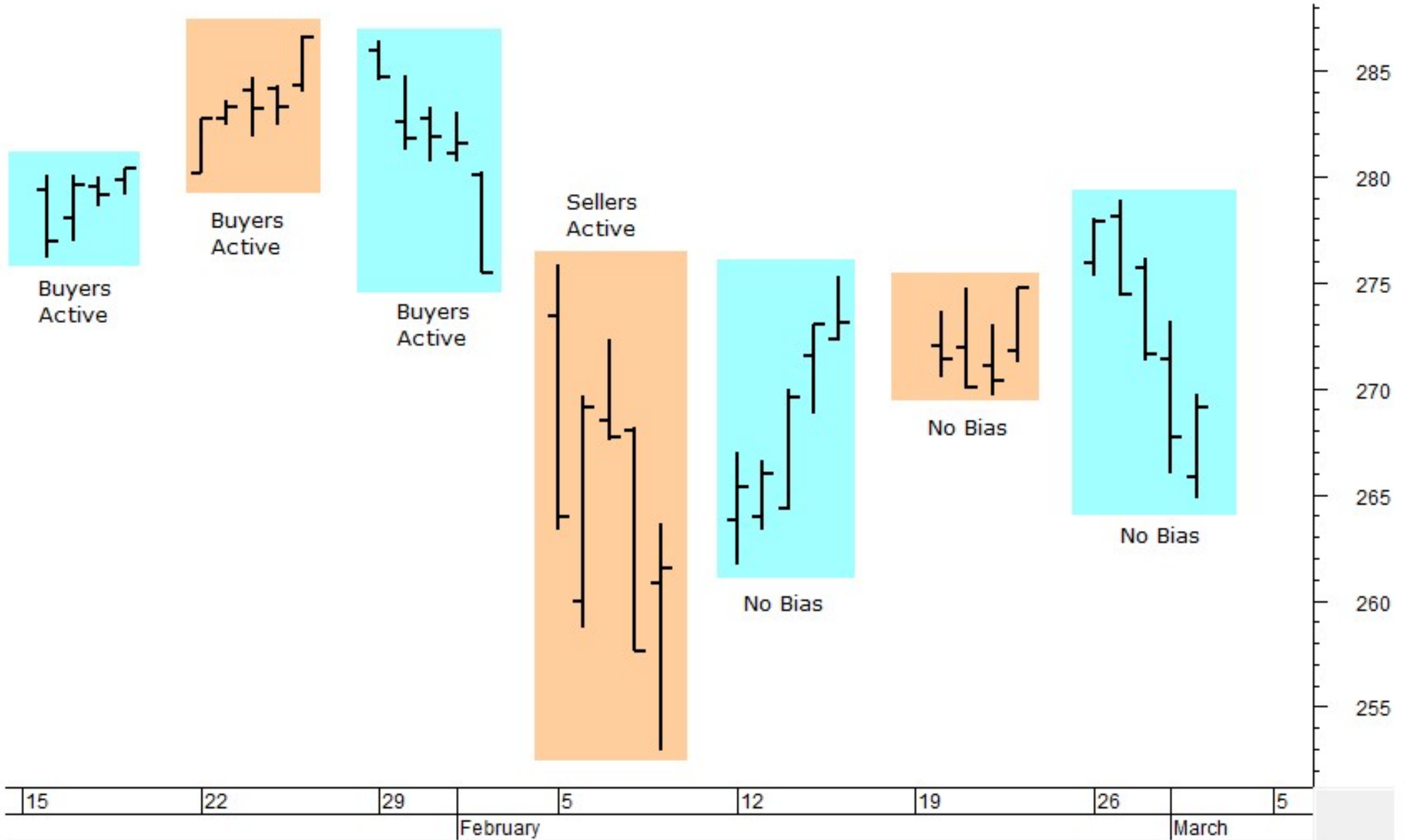
03/02: NAAIM exposure index was higher at 81. Up from 62.69, the lowest reading since November 2016. The index reached 120.56 eleven weeks ago, the highest reading since it began in 2006.

Mutual Fund Flow:

03/02: My version of the Rydex Assets Ratio ended the week at 22.0. The Ratio fell to 10.94 on 02/15, a four month low. The Ratio reached 27.55 on 01/30, the highest in the database.

03/02: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$13.3 Billion in the week to 28th February.

SPY Weekly Structure

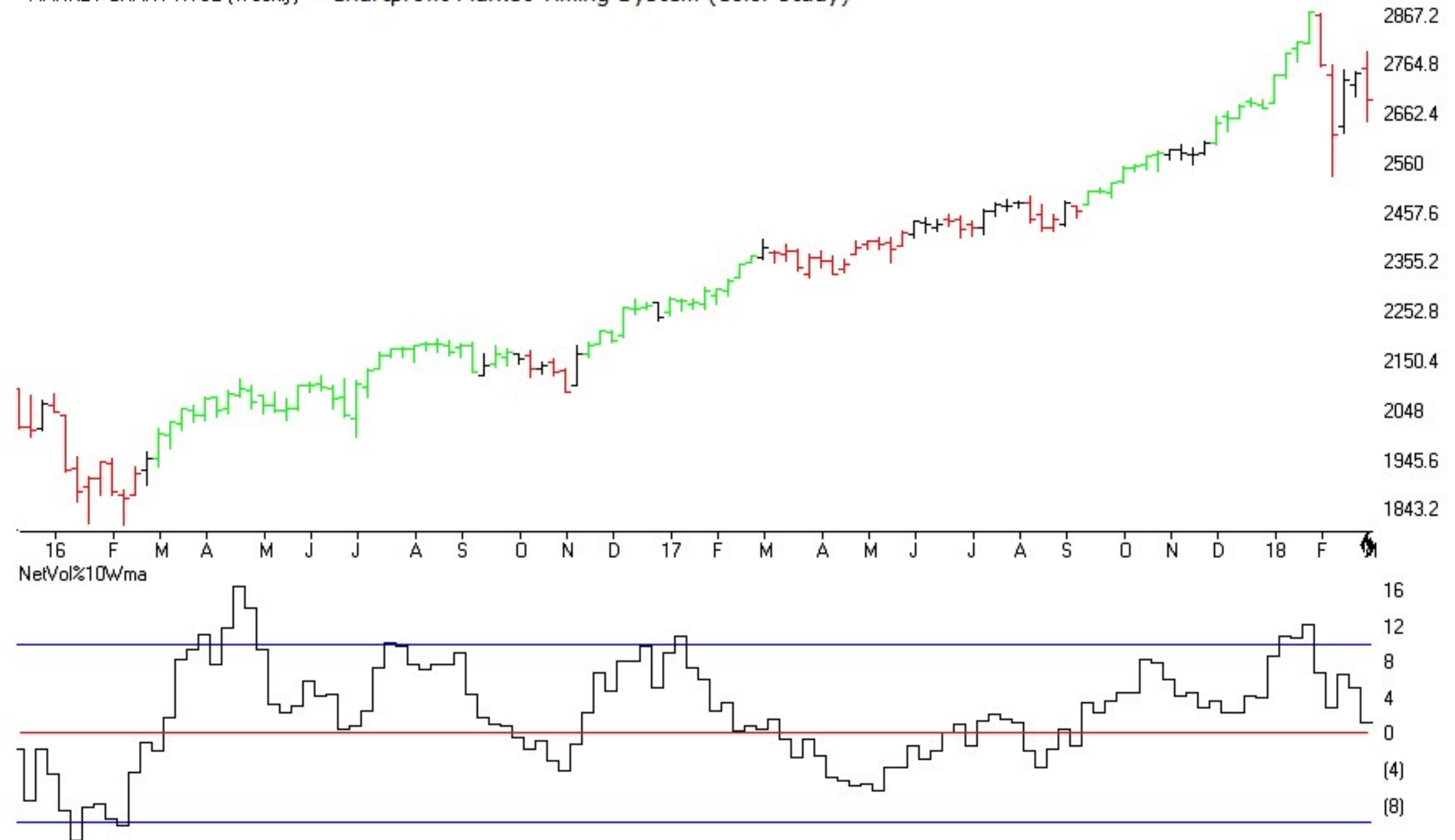


Commitments of Traders

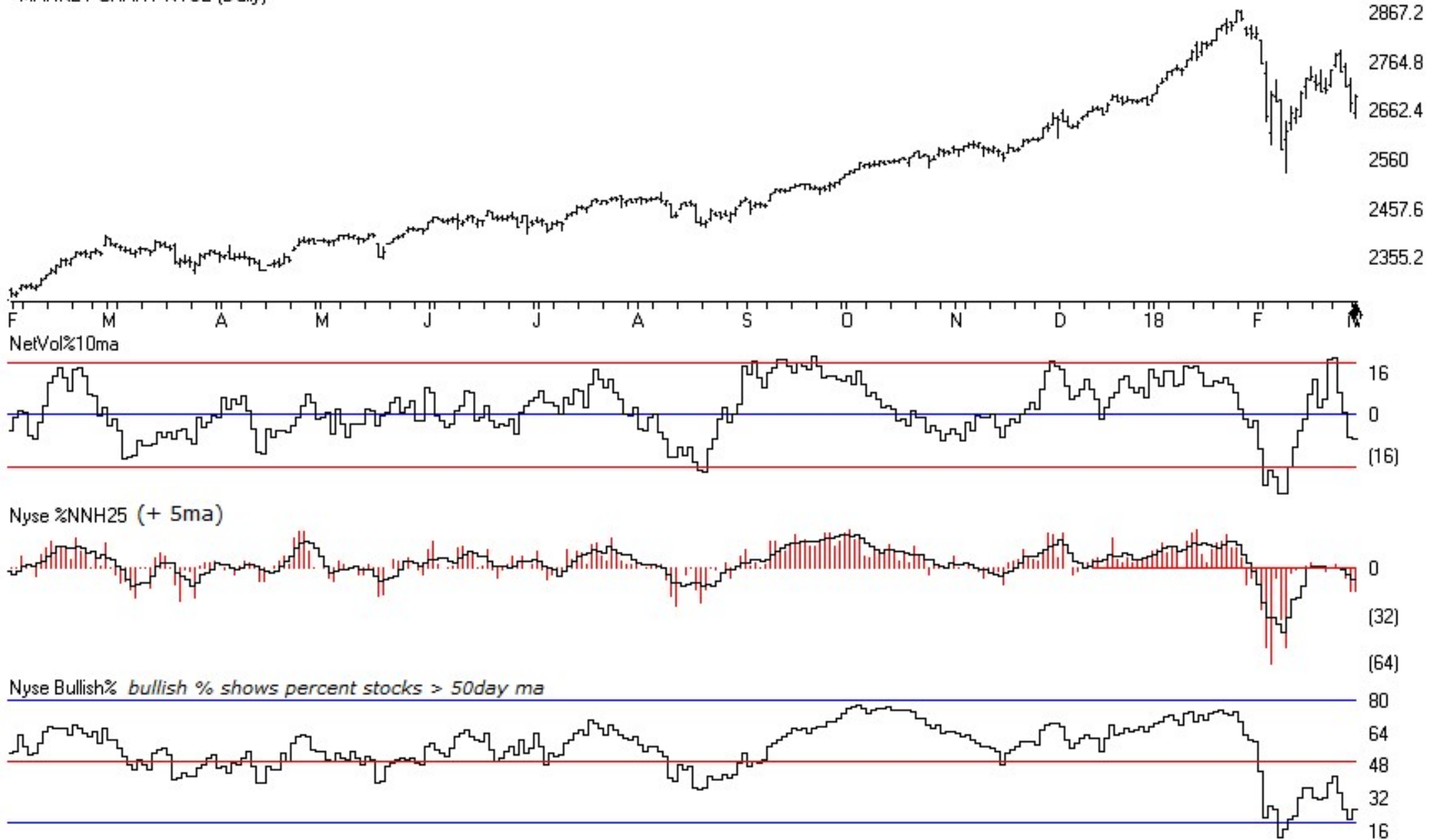
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	72.0	92.4	42.7	59.0	63.4	45.5	23.0	0.0	43.1
02/20/18	81.4	100.0	30.3	42.1	23.4	53.7	24.1	2.2	53.7
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	47.4	66.6	58.9	48.5	22.1	14.3	75.1	53	12.7
02/20/18	37.5	59.4	79.9	56.8	30.4	0.6	100	68.1	0
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	9.0	0.0	93.4	90.4	100.0	1.7	85.6	54.0	6.1
02/20/18	12.6	1.0	92.6	86.7	95.8	0.0	88.4	50.8	0.0
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	78.3	74.5	13.4	23.5	6.4	50.6	13.5	33.7	100.0
02/20/18	91.0	89.5	10.9	13.5	14.6	75.7	0.3	3.1	89.8
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	24.9	61.9	83.8	76.3	33.7	2.6	64.1	73.7	48.3
02/20/18	27.2	64.1	83.6	70.6	28.2	7.1	78.8	82.5	38.8
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	22.7	44.1	100.0	46.5	38.3	22.8	92.9	90.1	2.6
02/20/18	31.9	39.0	100.0	32.7	37.3	37.4	100.0	100.0	0.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	14.9	76.7	90.3	87.5	57.2	3.2	72.9	27.5	34.2
02/20/18	22.1	100.0	91.8	73.7	24.5	7.3	83.4	26.4	23.9
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	50.3	0.0	34.3	58.9	65.5	40.0	19.2	76.0	87.1
02/20/18	55.5	2.6	31.2	59.2	67.1	39.8	2.9	46.3	89.0

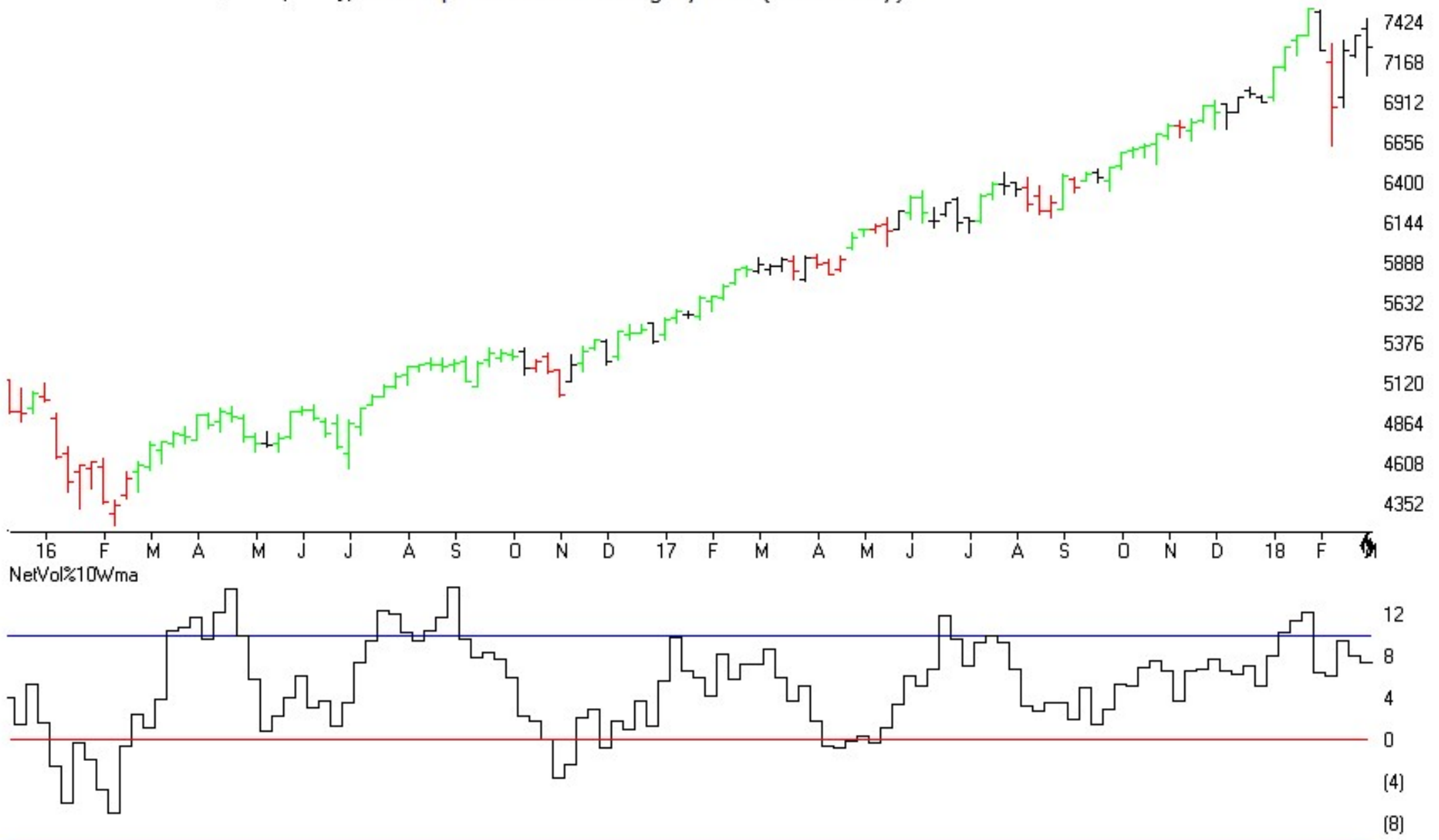
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



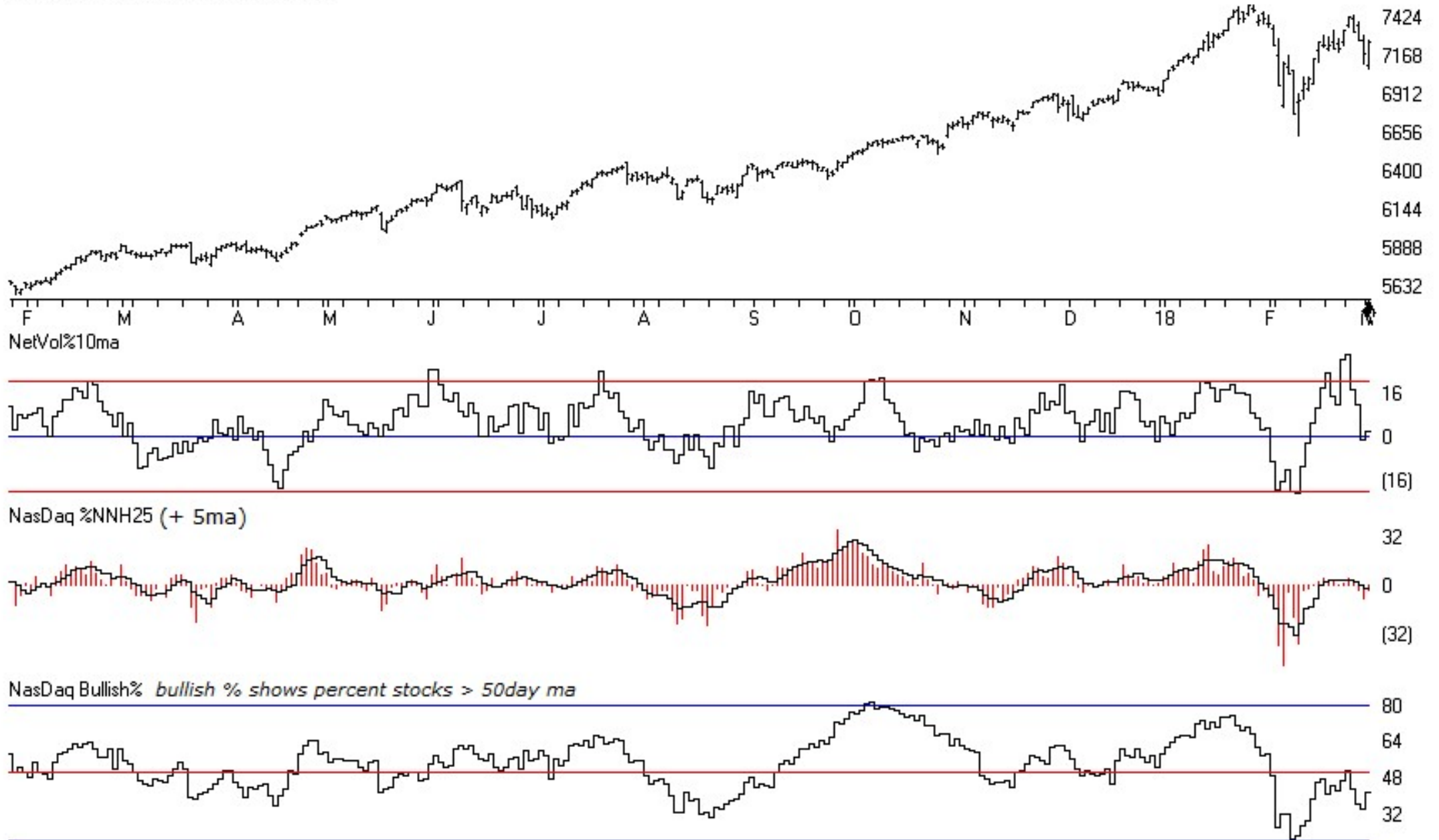
MARKET CHART NYSE (Daily)



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



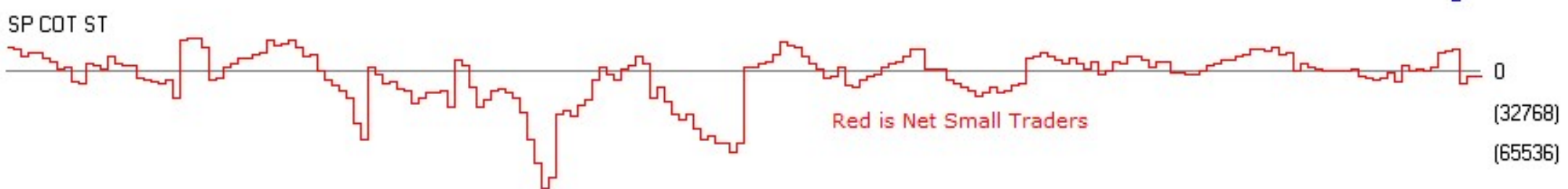
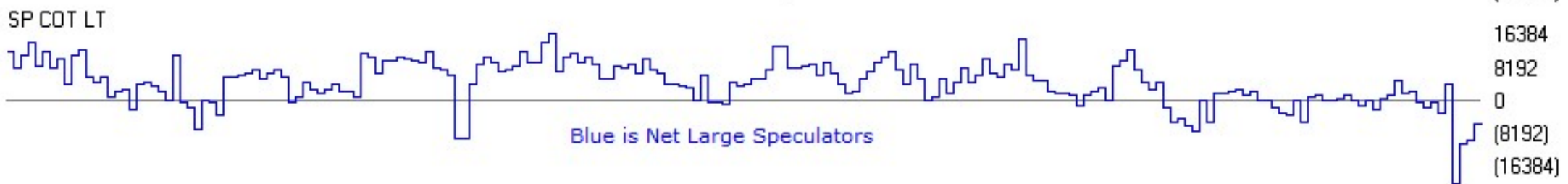
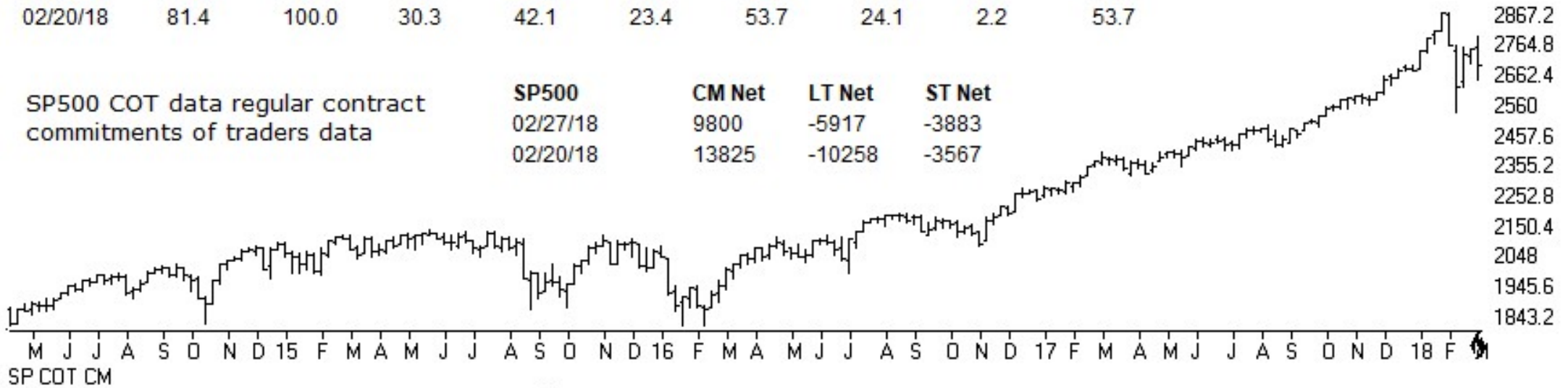
MARKET CHART NASDAQ 1800 (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	72.0	92.4	42.7	59.0	63.4	45.5	23.0	0.0	43.1
02/20/18	81.4	100.0	30.3	42.1	23.4	53.7	24.1	2.2	53.7

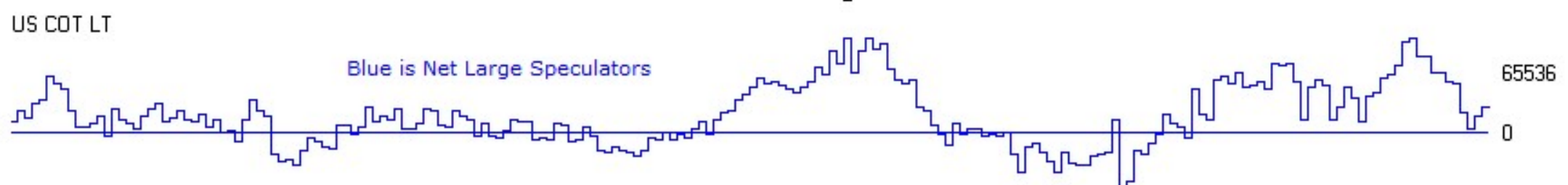
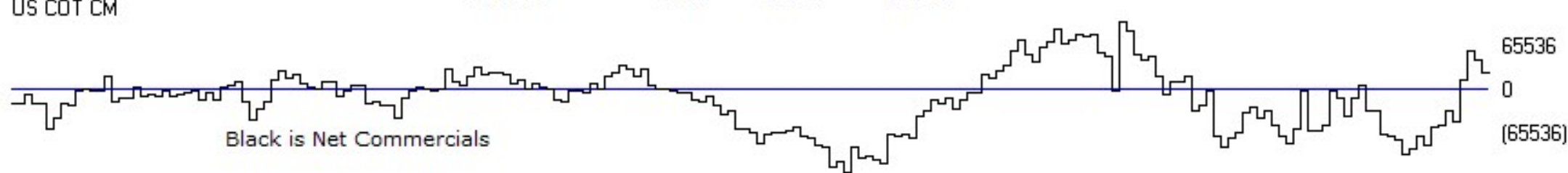
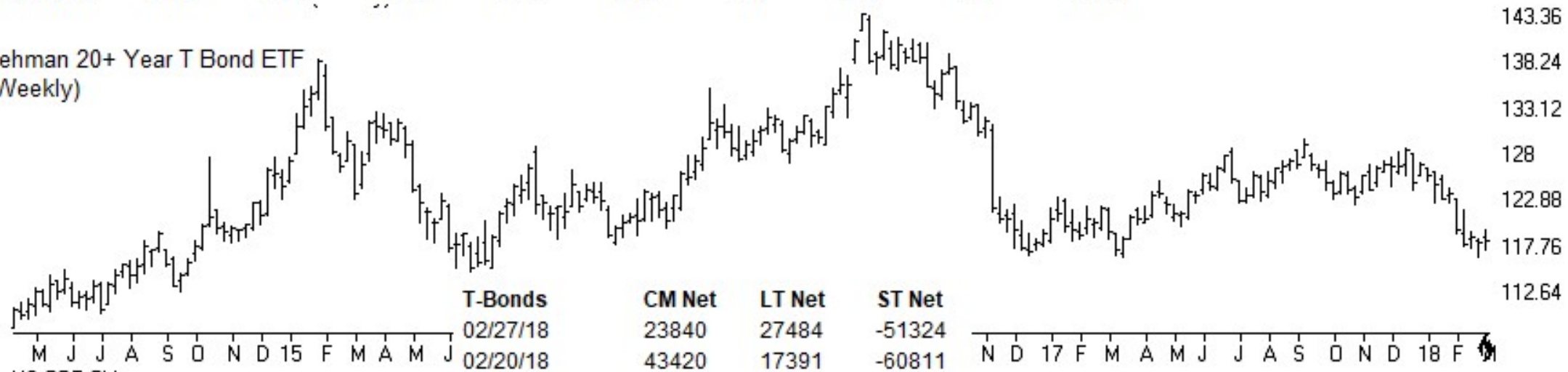
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
02/27/18	9800	-5917	-3883
02/20/18	13825	-10258	-3567



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	78.3	74.5	13.4	23.5	6.4	50.6	13.5	33.7	100.0
02/20/18	91.0	89.5	10.9	13.5	14.6	75.7	0.3	3.1	89.8

Lehman 20+ Year T Bond ETF (Weekly)



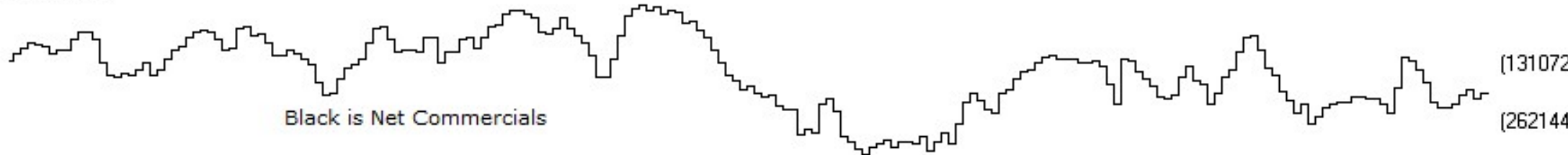
Gold



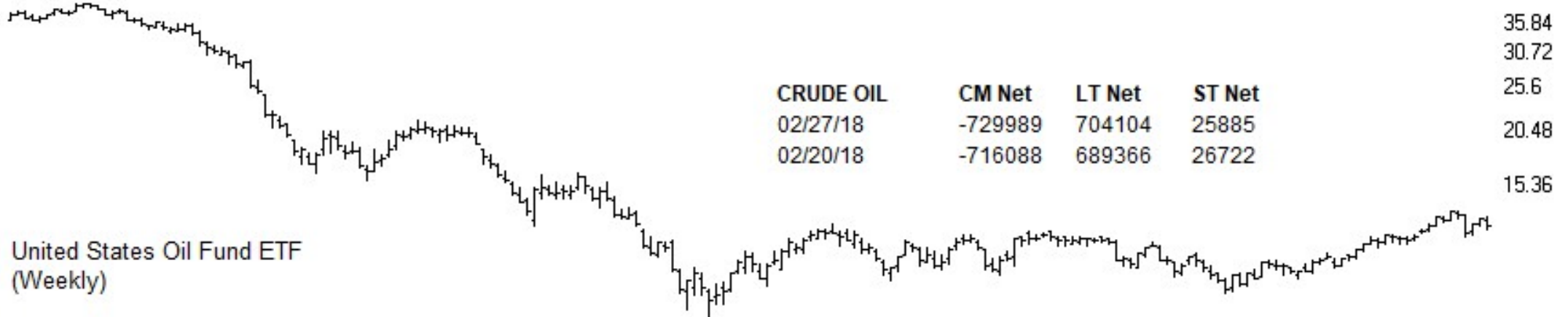
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	47.4	66.6	58.9	48.5	22.1	14.3	75.1	53	12.7
02/20/18	37.5	59.4	79.9	56.8	30.4	0.6	100	68.1	0



GOLD	CM Net	LT Net	ST Net
02/27/18	-199796	178718	21078
02/20/18	-214878	190922	23956



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	9.0	0.0	93.4	90.4	100.0	1.7	85.6	54.0	6.1
02/20/18	12.6	1.0	92.6	86.7	95.8	0.0	88.4	50.8	0.0

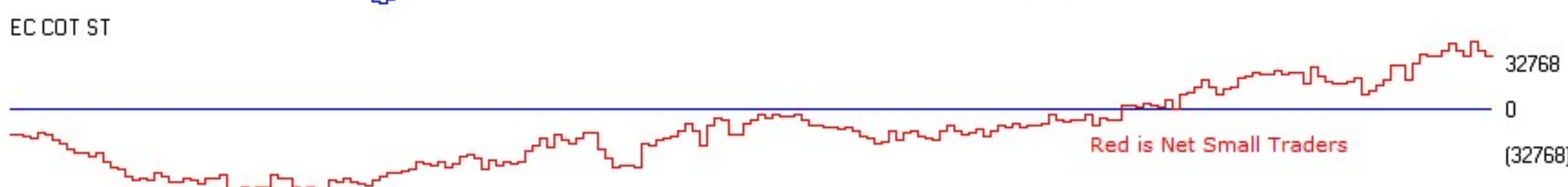
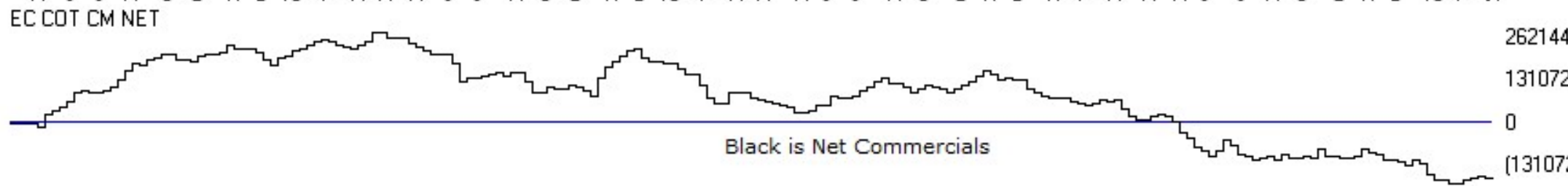
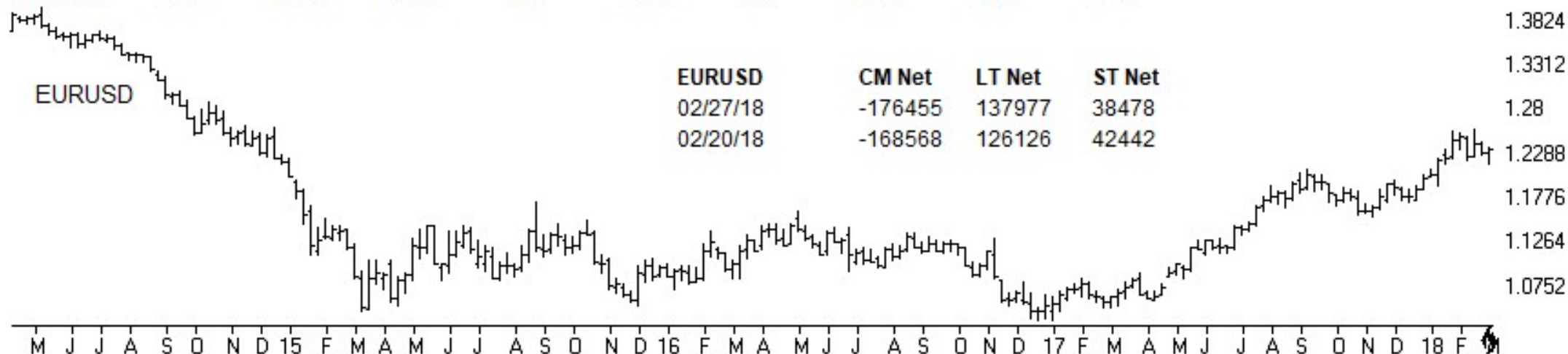


United States Oil Fund ETF (Weekly)

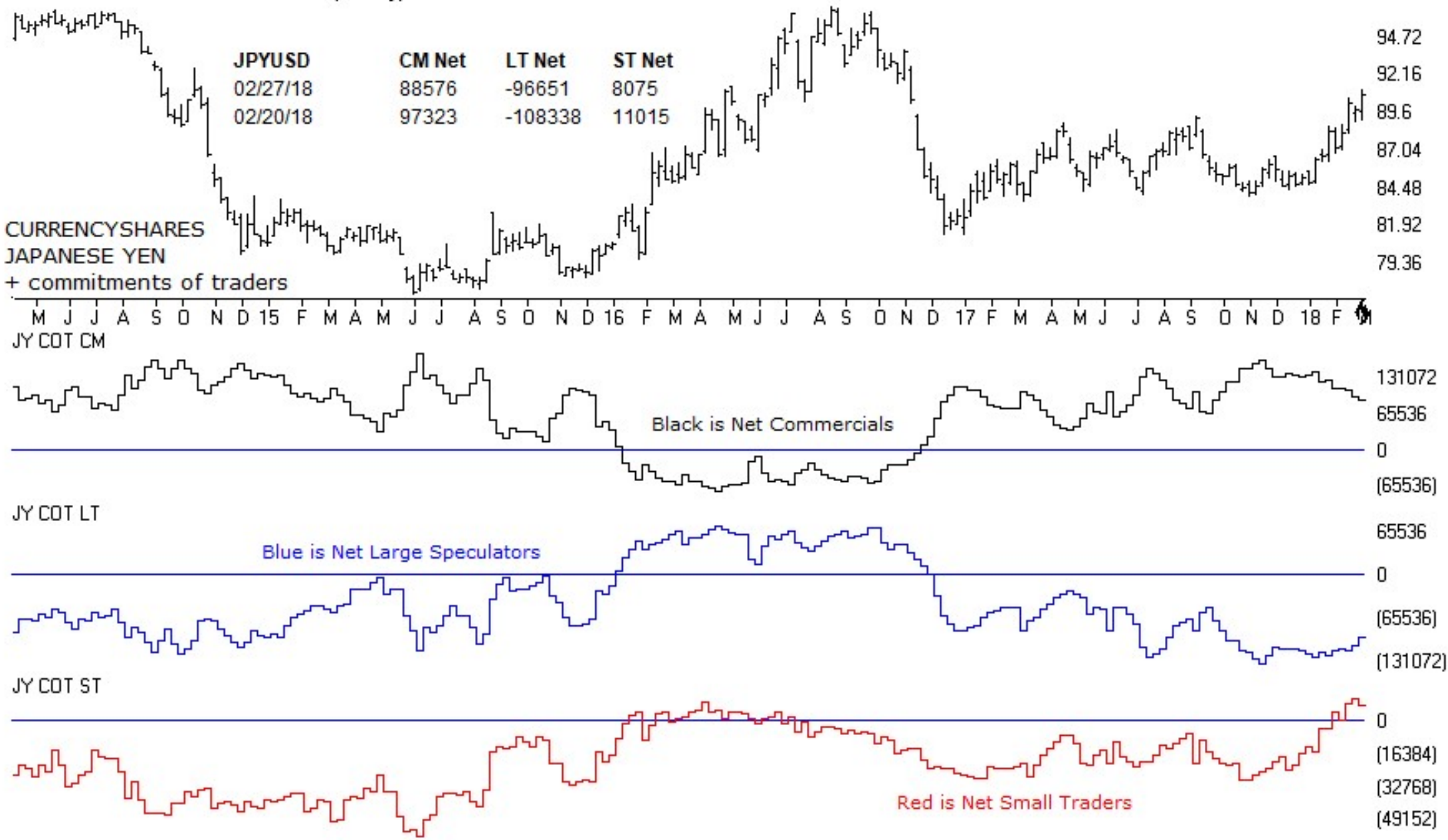
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EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	14.9	76.7	90.3	87.5	57.2	3.2	72.9	27.5	34.2
02/20/18	22.1	100.0	91.8	73.7	24.5	7.3	83.4	26.4	23.9

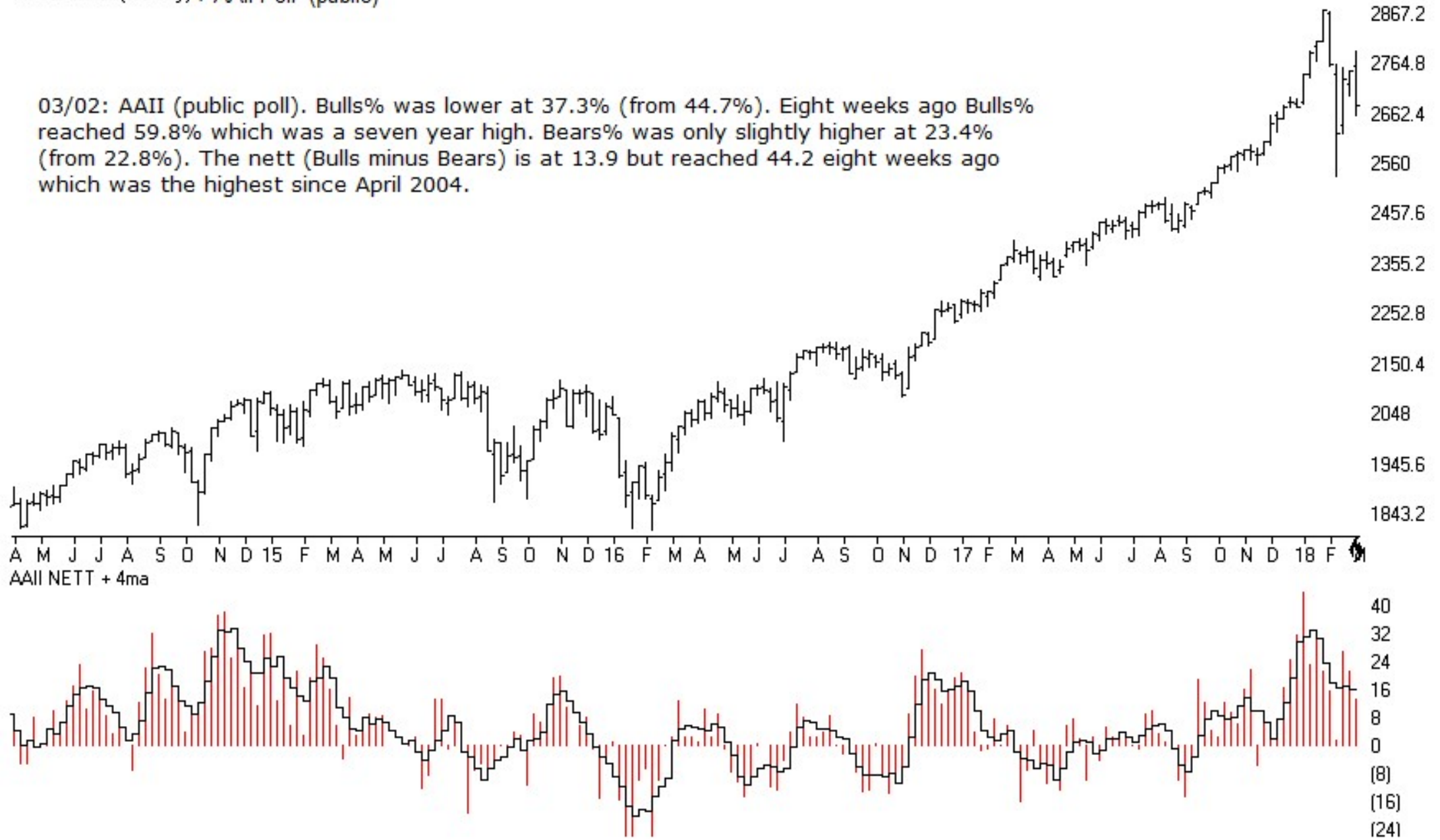


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/27/18	22.7	44.1	100.0	46.5	38.3	22.8	92.9	90.1	2.6
02/20/18	31.9	39.0	100.0	32.7	37.3	37.4	100.0	100.0	0.0



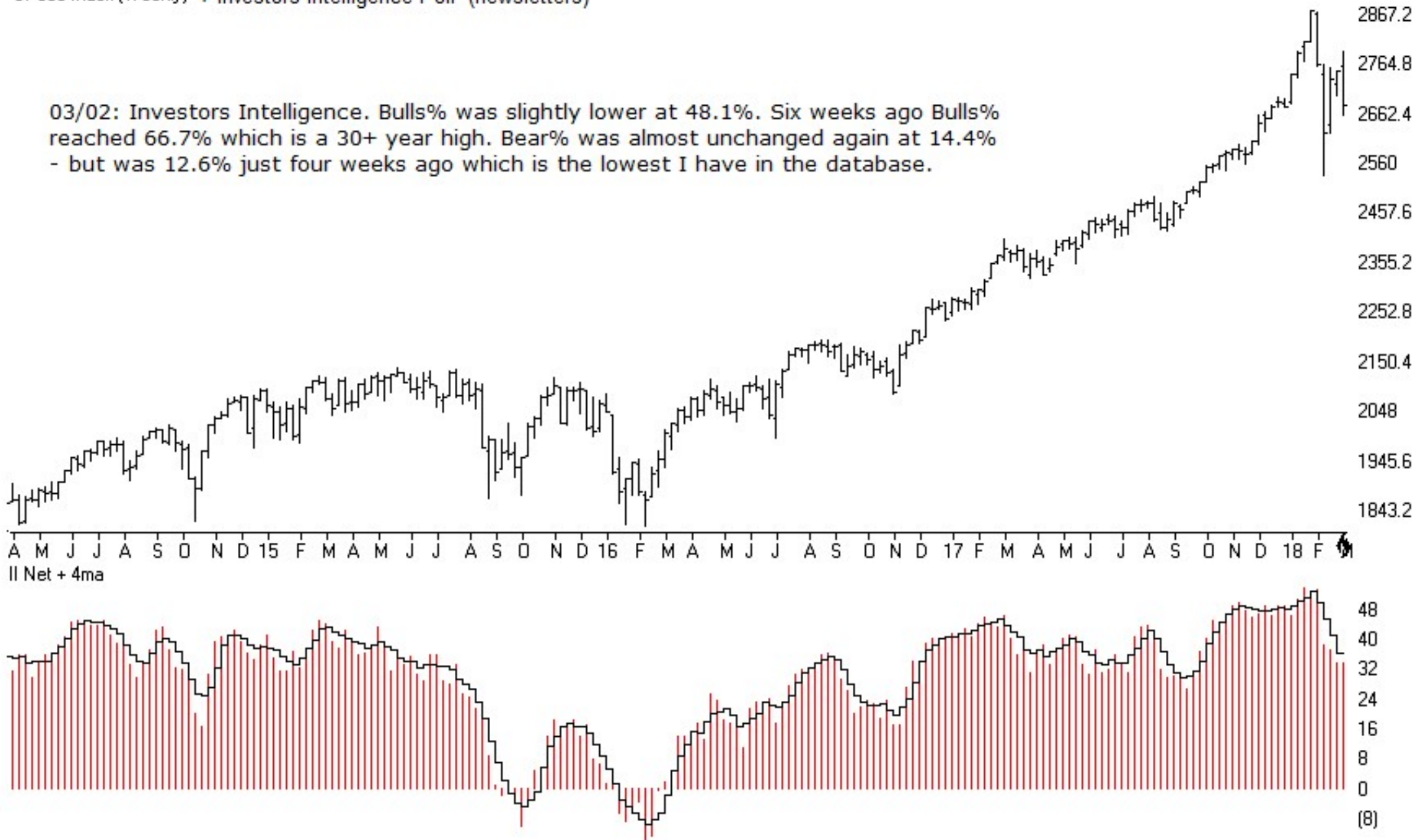
SP500 Index (Weekly) + AAI Poll (public)

03/02: AAI (public poll). Bulls% was lower at 37.3% (from 44.7%). Eight weeks ago Bulls% reached 59.8% which was a seven year high. Bears% was only slightly higher at 23.4% (from 22.8%). The nett (Bulls minus Bears) is at 13.9 but reached 44.2 eight weeks ago which was the highest since April 2004.



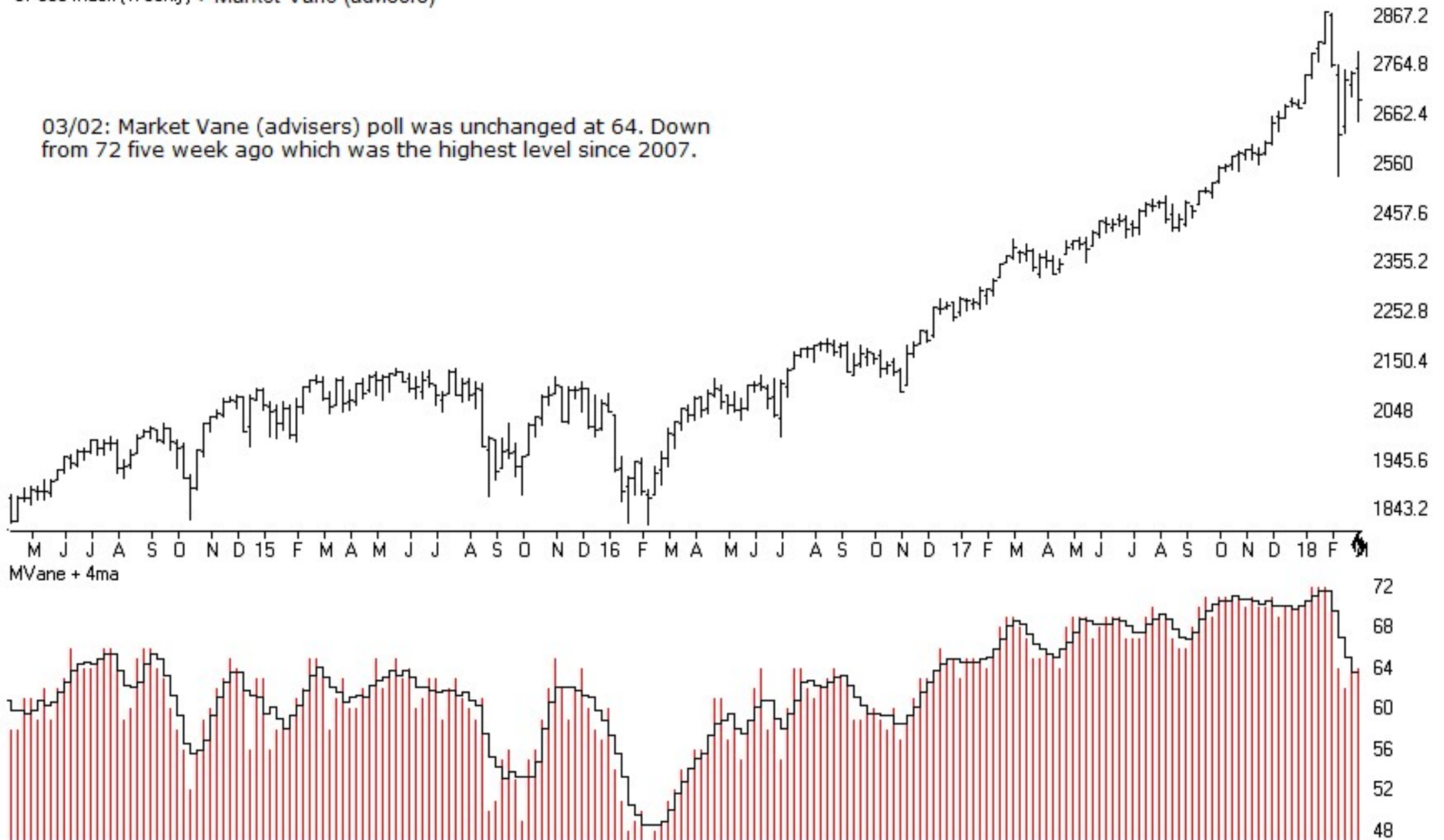
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

03/02: Investors Intelligence. Bulls% was slightly lower at 48.1%. Six weeks ago Bulls% reached 66.7% which is a 30+ year high. Bear% was almost unchanged again at 14.4% - but was 12.6% just four weeks ago which is the lowest I have in the database.



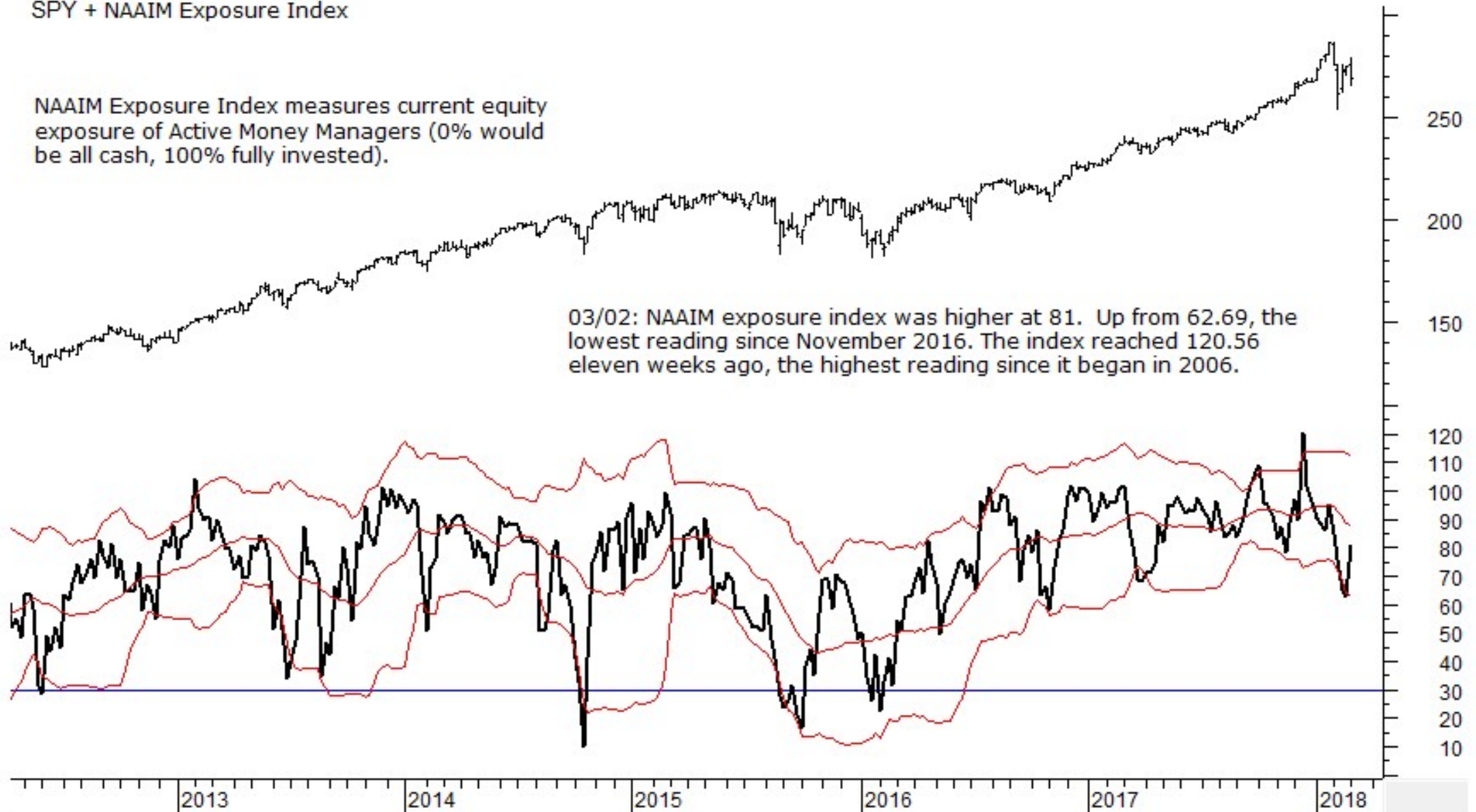
SP500 Index (Weekly) + Market Vane (advisors)

03/02: Market Vane (advisers) poll was unchanged at 64. Down from 72 five week ago which was the highest level since 2007.

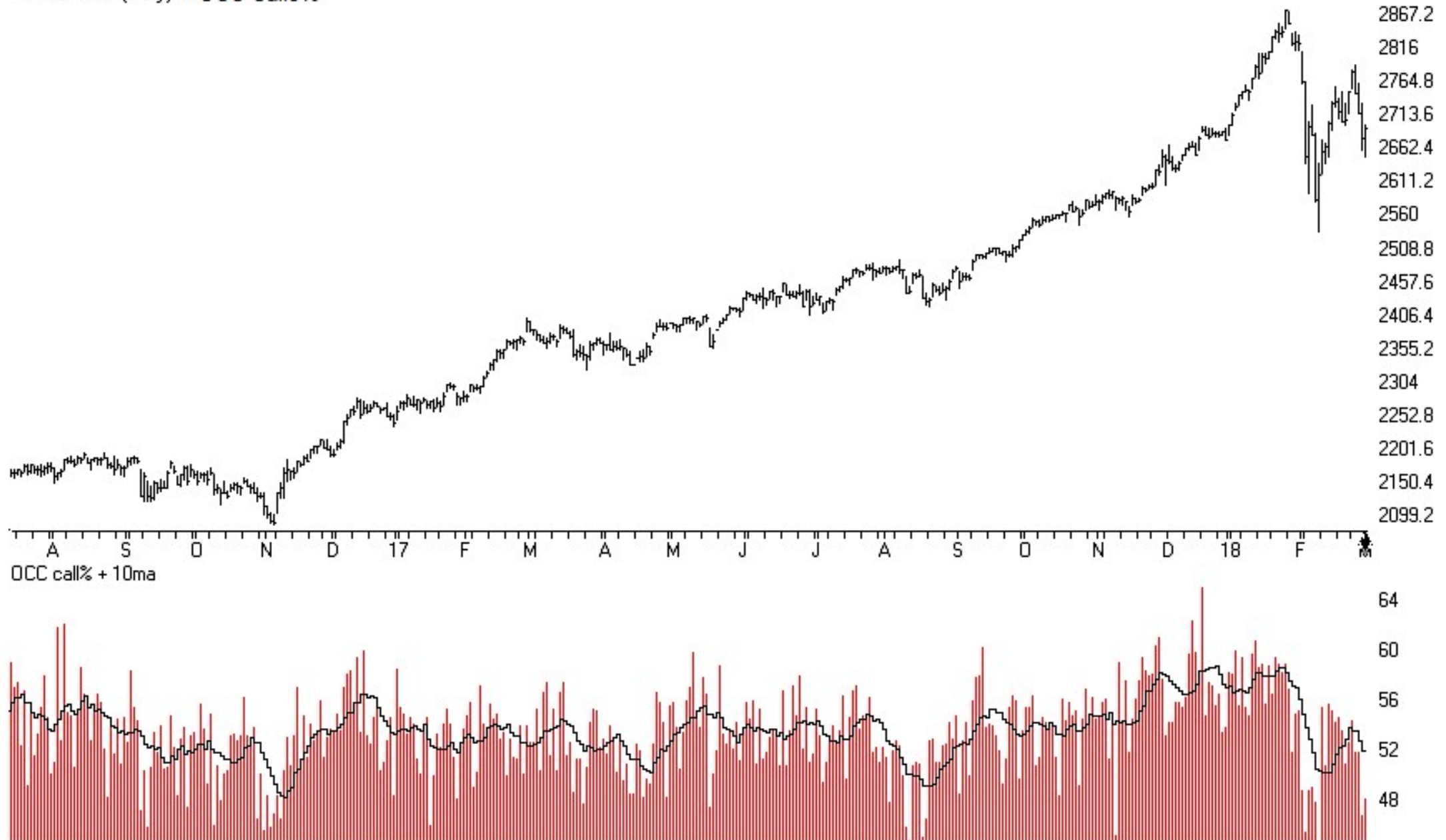


SPY + NAAIM Exposure Index

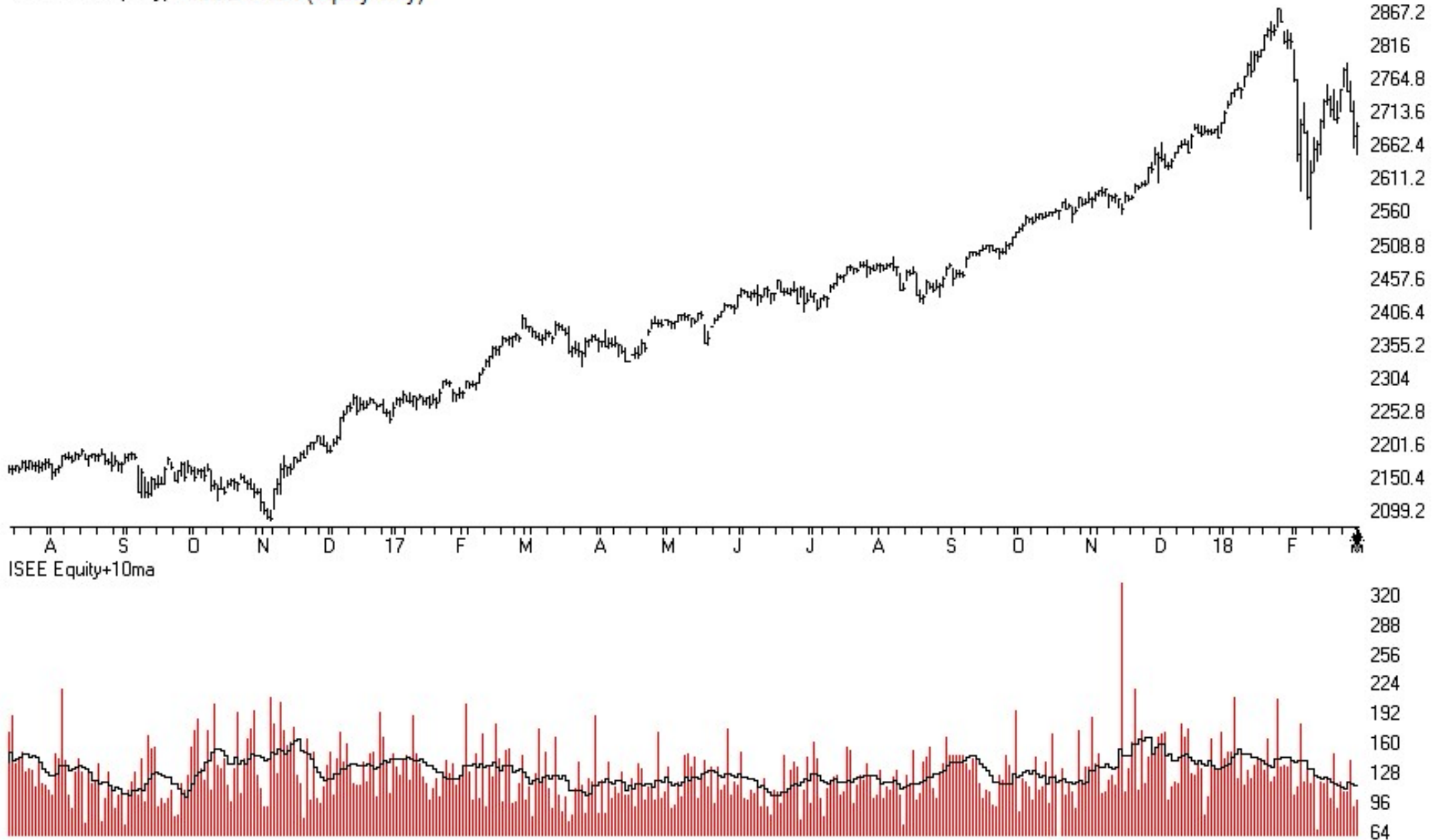
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



SP500 Index (Daily) + OCC Calls%

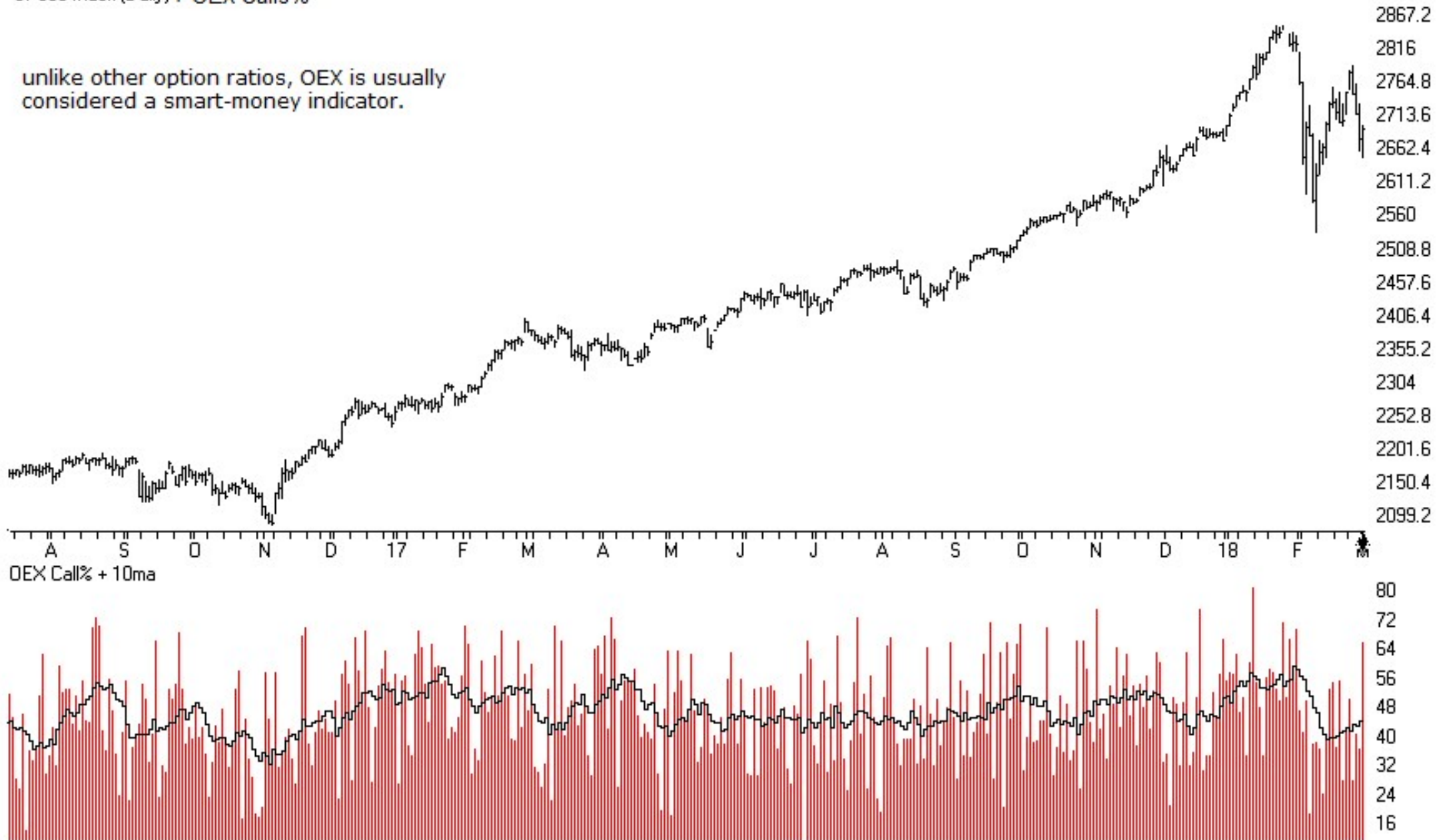


SP500 Index (Daily) + ISEE Index (equity only)



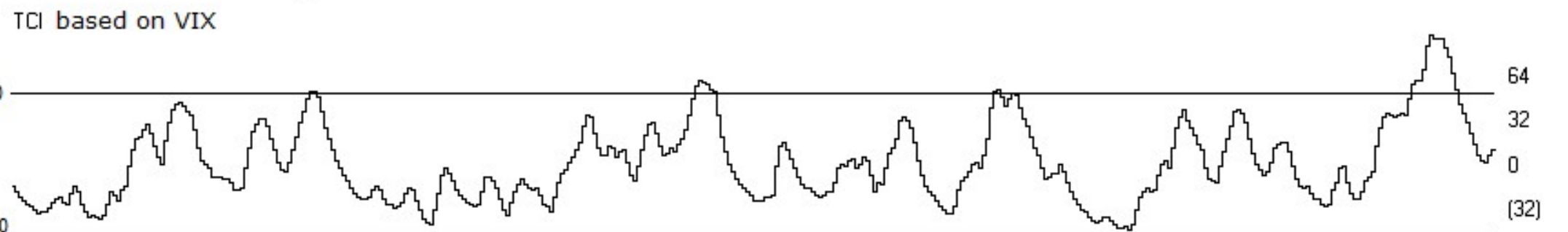
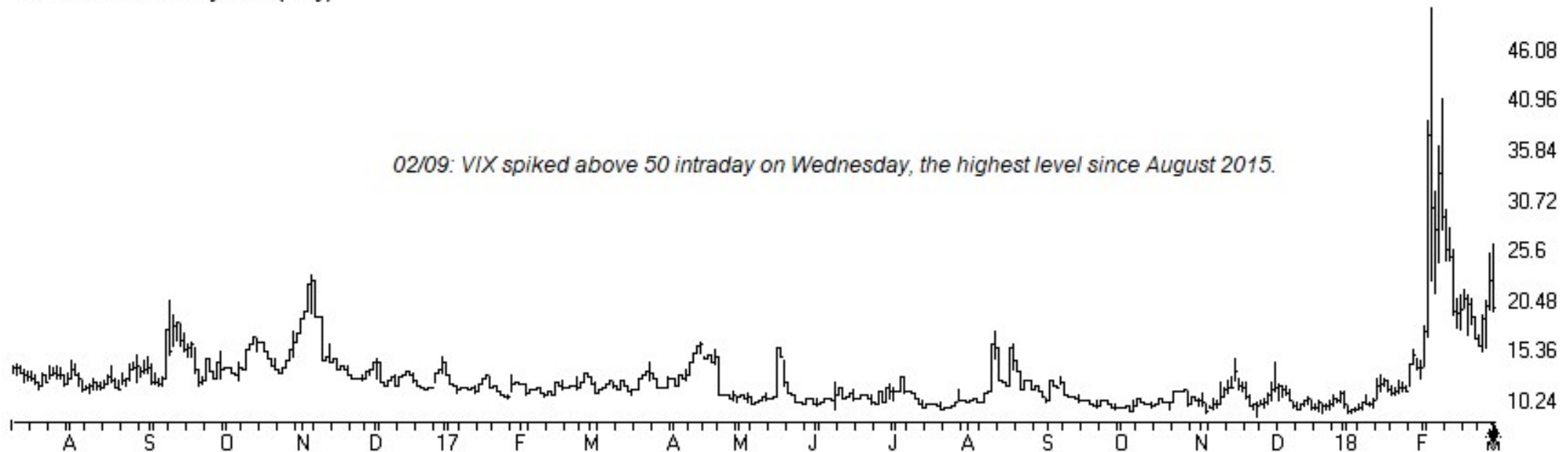
SP500 Index (Daily) + OEX Calls%

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

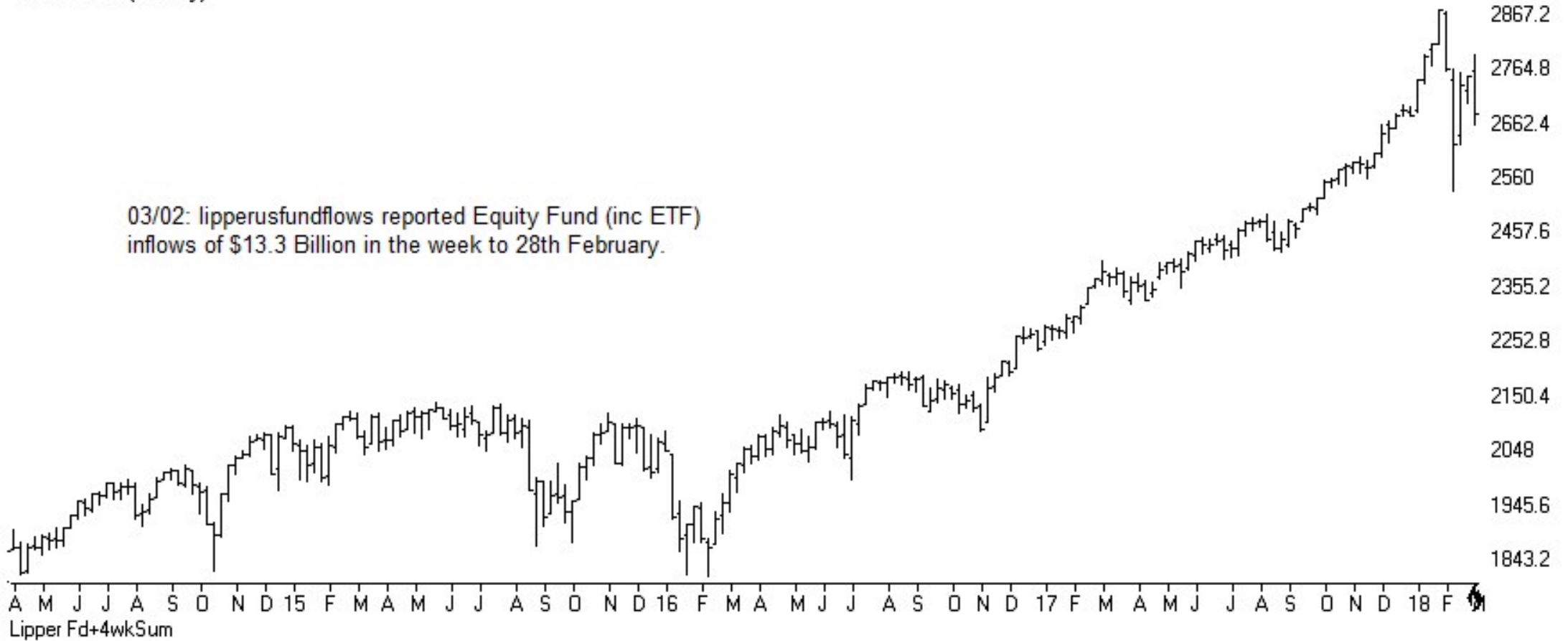


VIX - S&P 500 Volatility Index (Daily)

02/09: VIX spiked above 50 intraday on Wednesday, the highest level since August 2015.



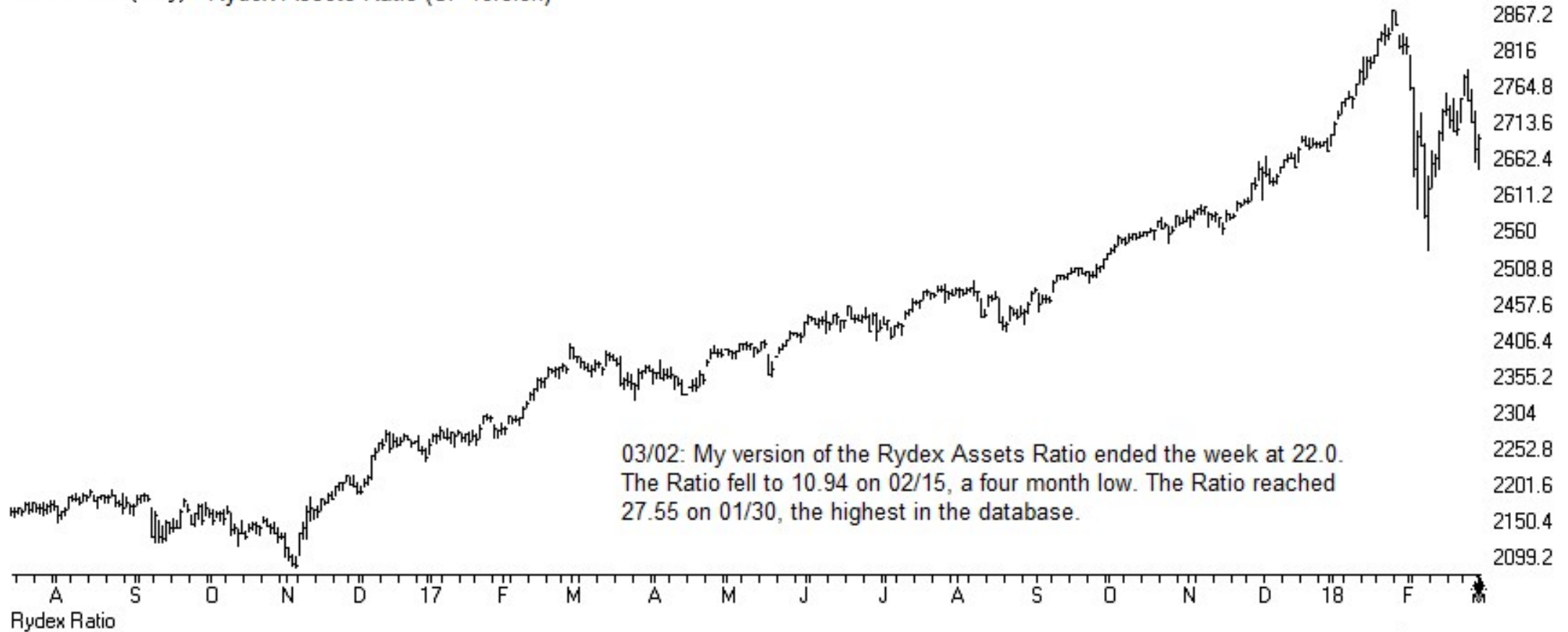
SP500 Index (Weekly)



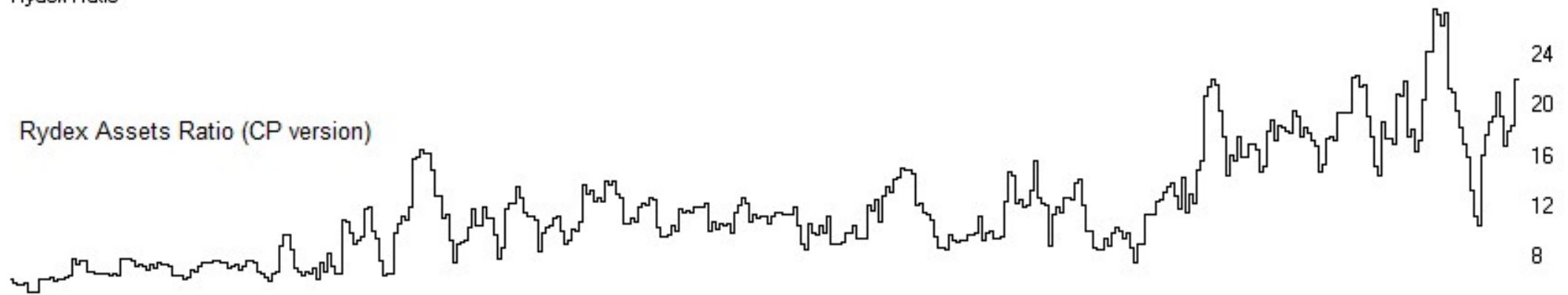
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

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



Rydex Assets Ratio (CP version)



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<http://www.chartprofitwebcast.com>