

# ChartProfit

**Charts to Friday 9th March 2018**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## Stock Market Summary

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

ChartProfit Breadth System - wk ending 03/09

	-5	-4	-3	-2	↓
NYSE	16	37	39	26	46
NasDaq	22	47	47	41	61
SP500	19	46	50	34	58
R2000	20	40	42	34	54

number = % stocks >50day ma

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

#### Consensus Polls:

03/09: AAll (public poll). Bulls% was sharply lower at 26.4% (from 37.3%), the lowest since since w/e 1st September. Bears% was higher at 28.4%. This is the first time in sixteen weeks there has been more Bears than Bulls but it is worth remembering that nine weeks ago, the nett (Bulls minus Bears) reached 44.2 which was the highest since April 2004.

03/09: Investors Intelligence. Bulls% was slightly higher at 48.6%. Seven weeks ago Bulls% reached 66.7% which is a 30+ year high. Bear% was higher at 15.5% - but was 12.6% just five weeks ago which is the lowest I have in the database.

03/09: Market Vane (advisers) poll was lower at 62, the lowest since November 2016. Down from 72 six weeks ago which was the highest level since 2007.

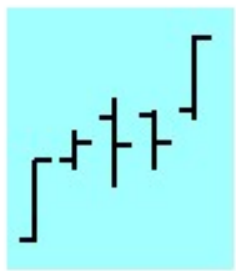
03/09: NAAIM exposure index was lower at 72.05. Two weeks ago the index fell to 62.69, the lowest reading since November 2016. The index reached 120.56 twelve weeks ago, the highest reading since it began in 2006.

#### Mutual Fund Flow:

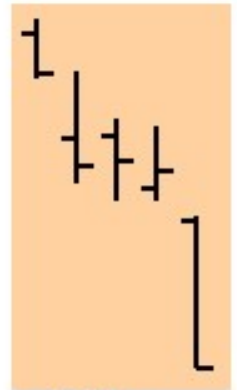
03/09: My version of the Rydex Assets Ratio ended the week at 19.65. The Ratio fell to 10.94 on 02/15, a four month low. The Ratio reached 27.55 on 01/30, the highest in the database.

03/09: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$9.8 Billion in the week to 7th March.

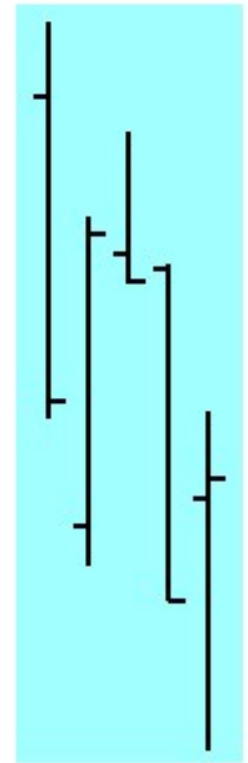
### SPY Weekly Structure



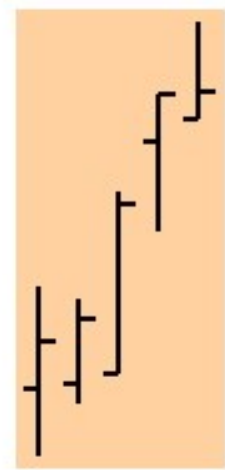
Buyers Active



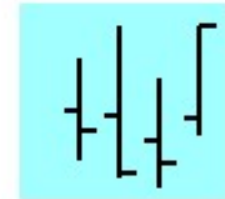
Sellers Active



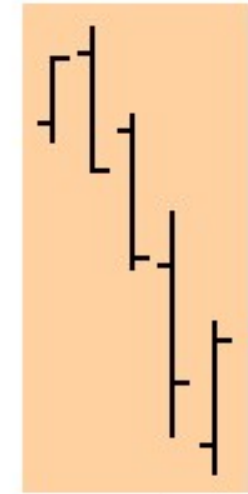
No Bias



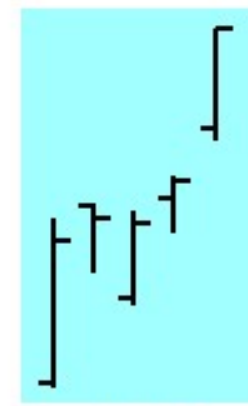
Buyers Active



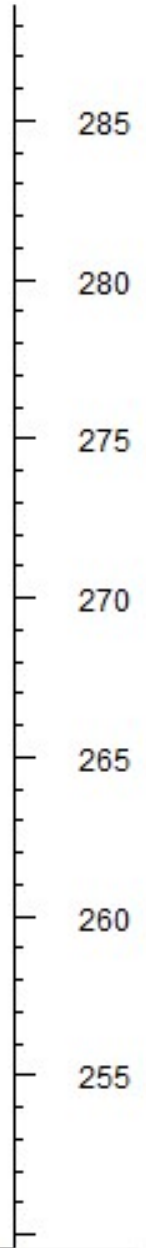
No Bias



No Bias



Buyers Active



22	29	5	12	19	26	5	12
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February

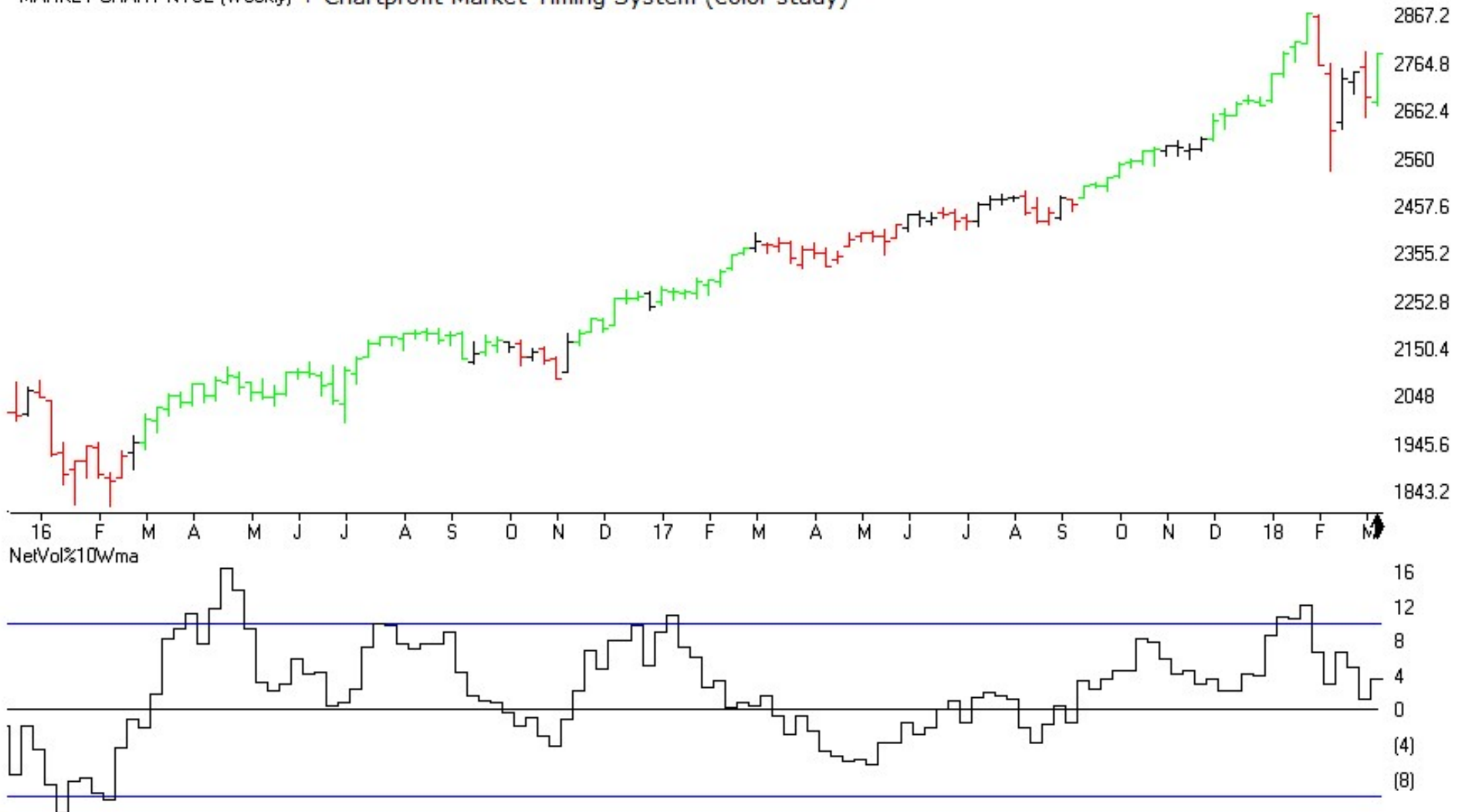
March

# Commitments of Traders

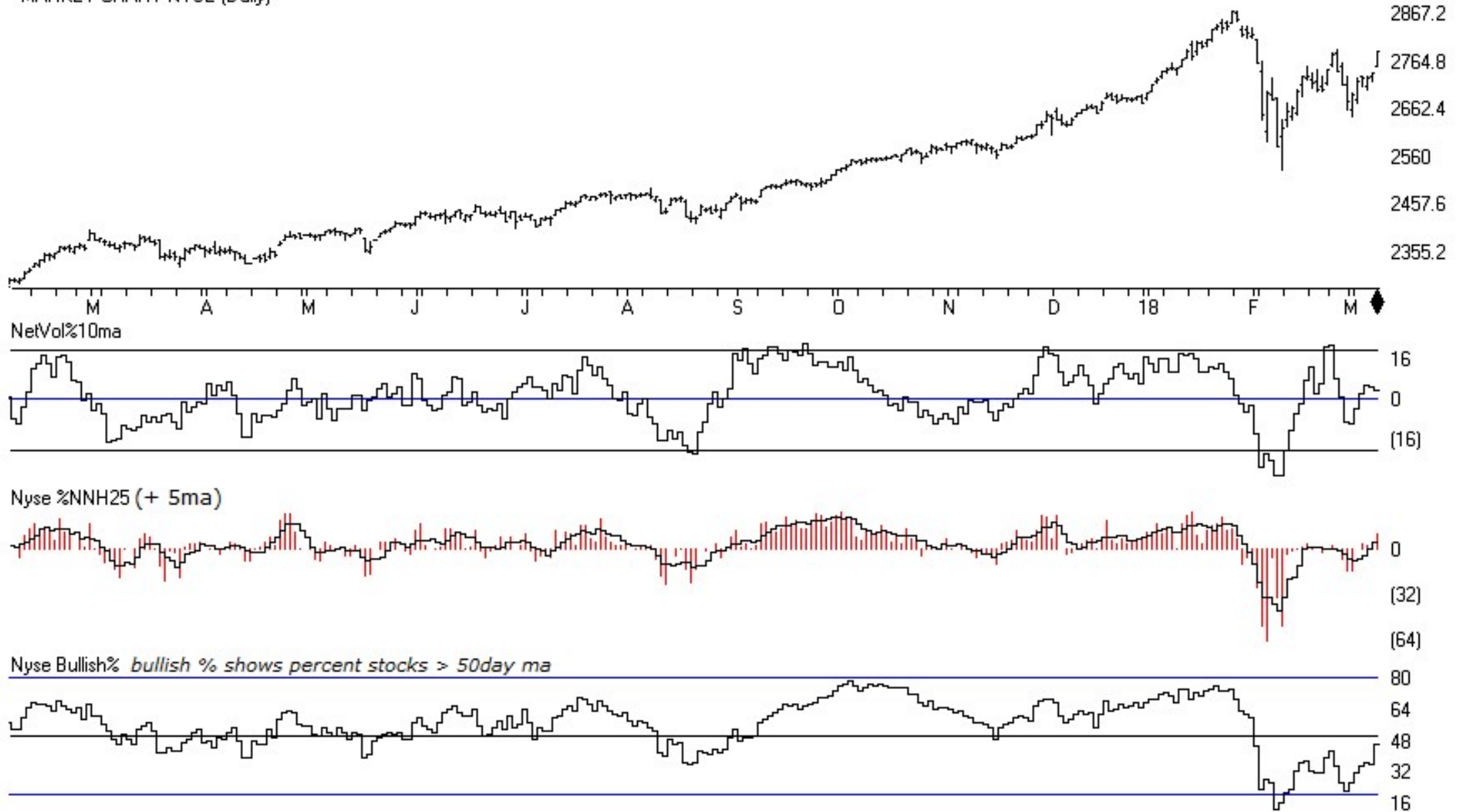
C.O.T.  
Quick  
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/06/18	92.4	100.0	22.6	27.6	11.9	64.9	20.8	3.4	51.5
02/27/18	72.0	92.4	42.7	59.0	63.4	45.5	23.0	0.0	43.1
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/06/18	44	65.7	84.7	52	28.2	0	75.1	65.2	14.1
02/27/18	47.4	66.6	58.9	48.5	22.1	14.3	75.1	53	12.7
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/06/18	13.0	11.7	100.0	85.6	96.0	6.9	92.7	75.3	12.1
02/27/18	9.0	0.0	93.4	90.4	100.0	1.7	85.6	54.0	6.1
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/06/18	87.8	90.9	17.2	10.4	25.4	90.3	11.7	7.8	62.6
02/27/18	78.3	74.5	13.4	23.5	6.4	50.6	13.5	33.7	100.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/06/18	33.1	74.1	76.3	64.9	28.4	19.7	70.8	66.9	25.0
02/27/18	24.9	61.9	83.8	76.3	33.7	2.6	64.1	73.7	48.3
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/06/18	10.4	27.6	100.0	58.0	48.3	2.4	97.4	96.8	2.6
02/27/18	22.7	44.1	100.0	46.5	38.3	22.8	92.9	90.1	2.6
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/06/18	17.3	92.8	97.1	81.7	32.3	0.0	79.2	33.1	29.4
02/27/18	14.9	76.7	90.3	87.5	57.2	3.2	72.9	27.5	34.2
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/06/18	36.6	0.0	33.8	72.4	88.7	38.2	19.0	68.4	76.4
02/27/18	50.3	0.0	34.3	58.9	65.5	40.0	19.2	76.0	87.1

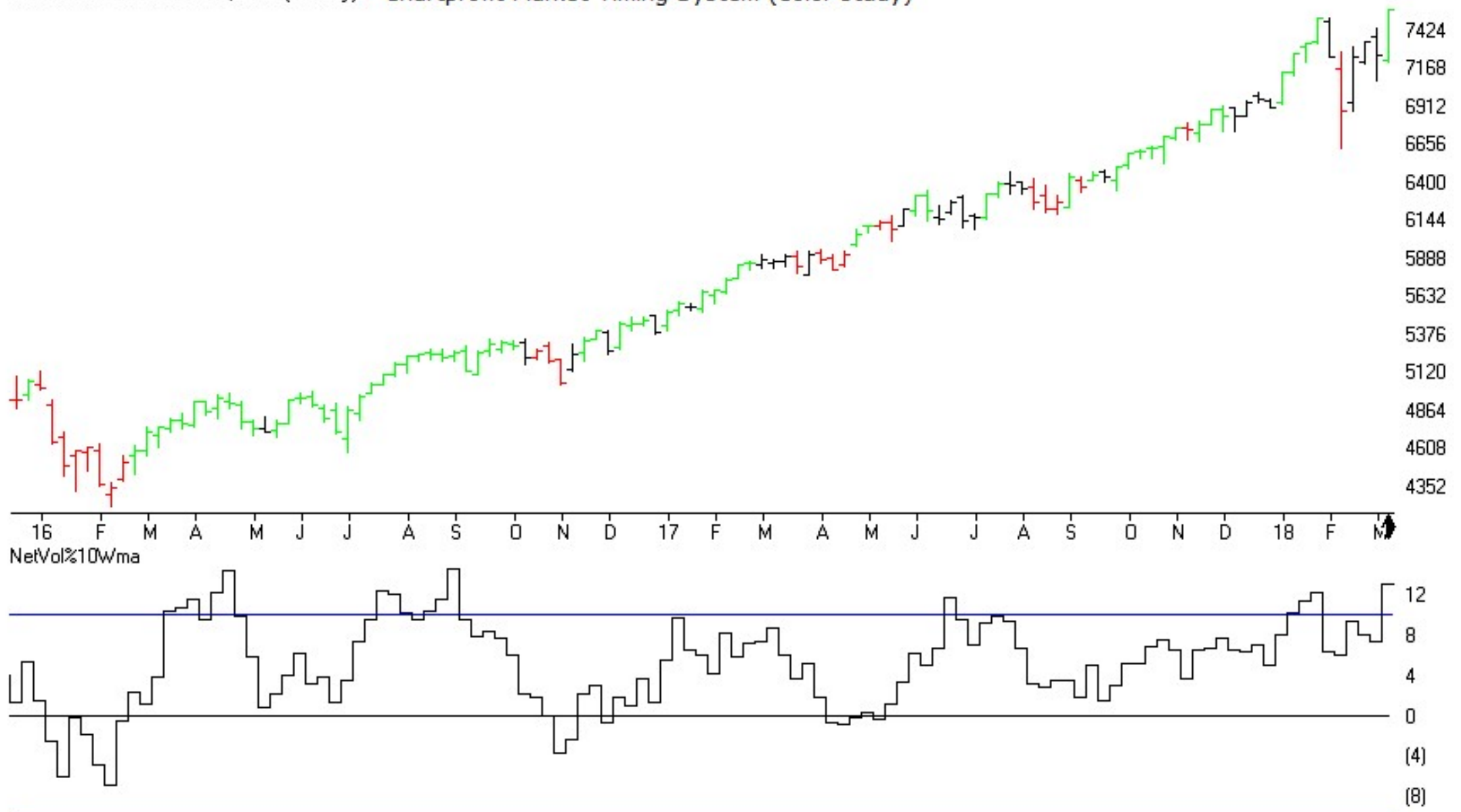
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



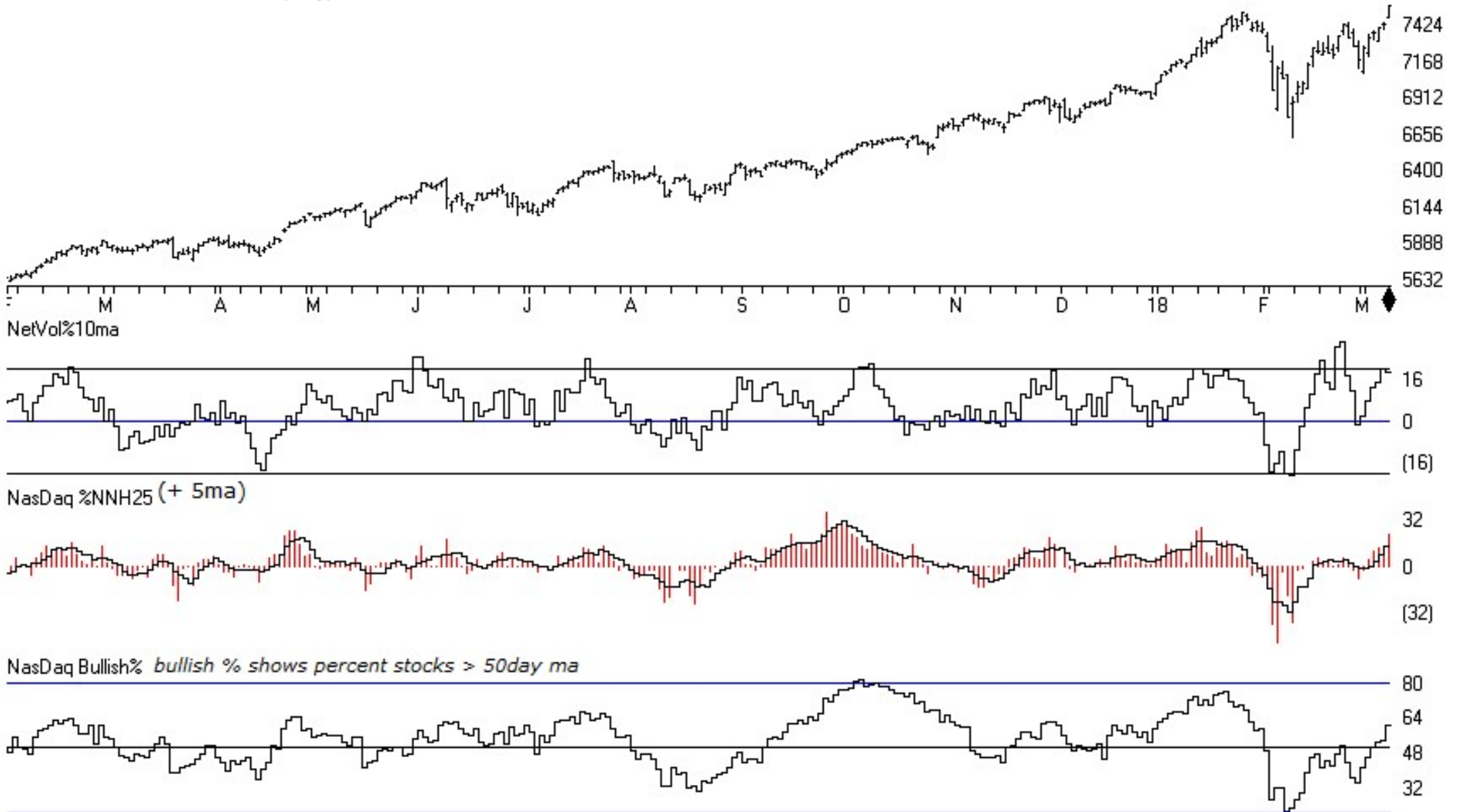
MARKET CHART NYSE (Daily)



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



MARKET CHART NASDAQ 1800 (Daily)

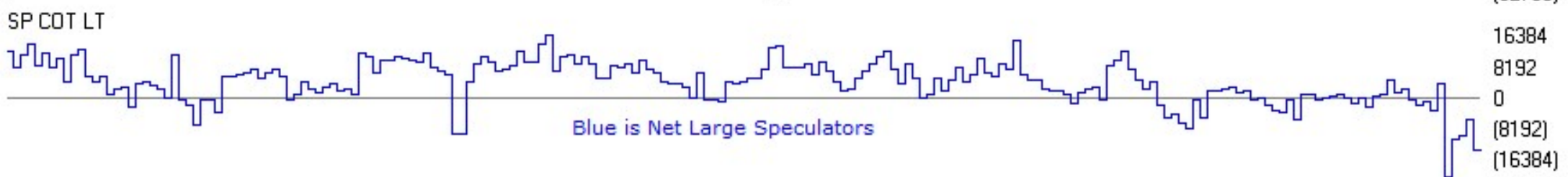
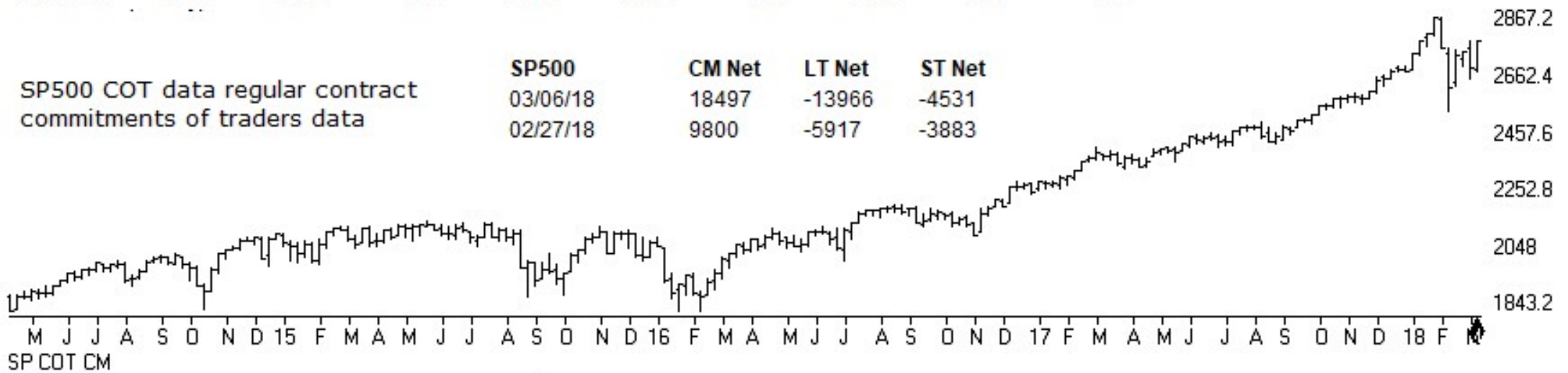




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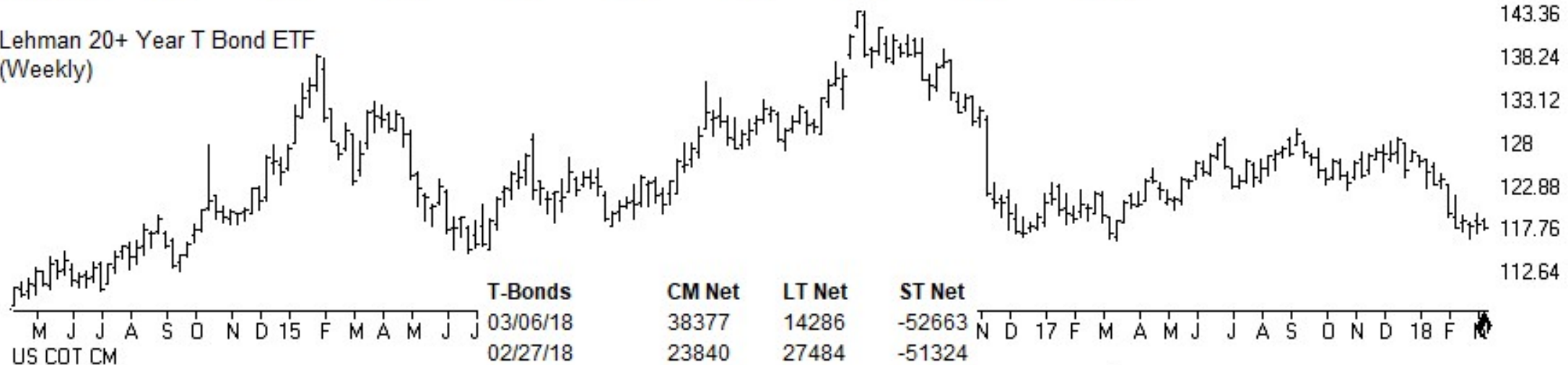
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
03/06/18	18497	-13966	-4531
02/27/18	9800	-5917	-3883

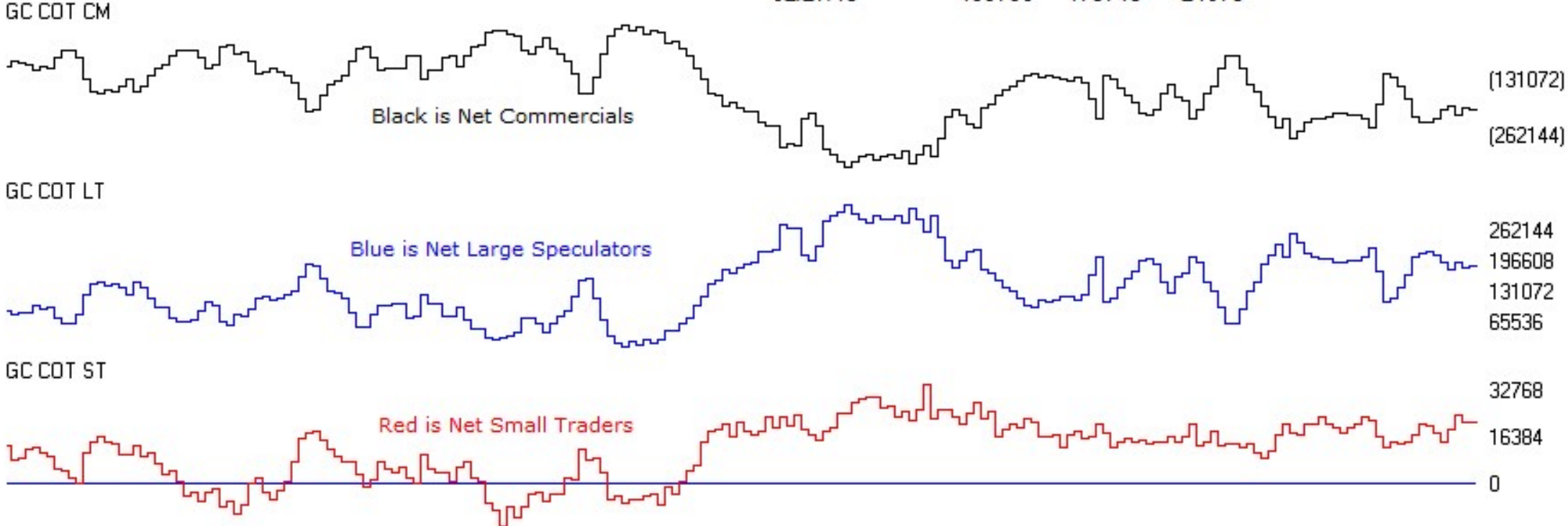
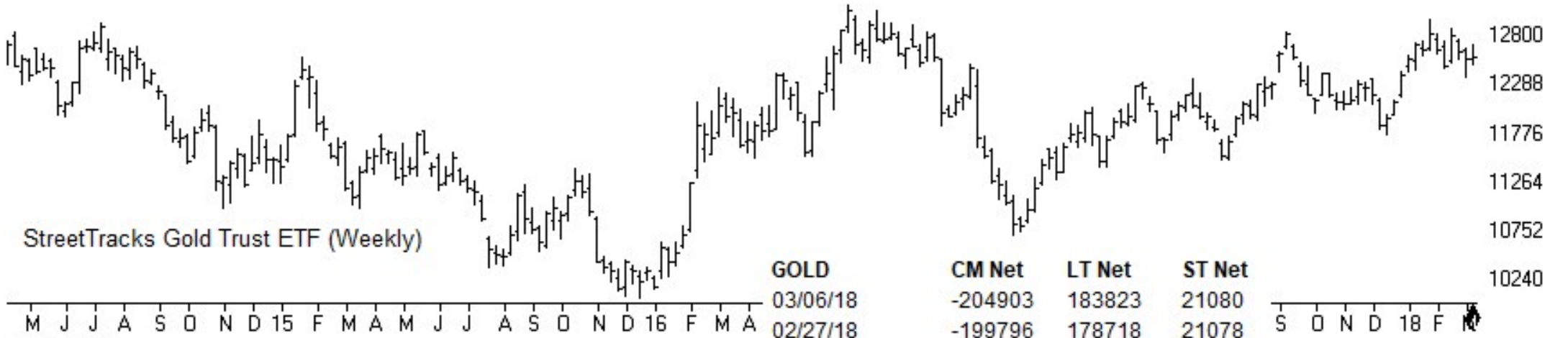


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03/06/18	87.8	90.9	17.2	10.4	25.4	90.3	11.7	7.8	62.6
02/27/18	78.3	74.5	13.4	23.5	6.4	50.6	13.5	33.7	100.0

Lehman 20+ Year T Bond ETF  
(Weekly)

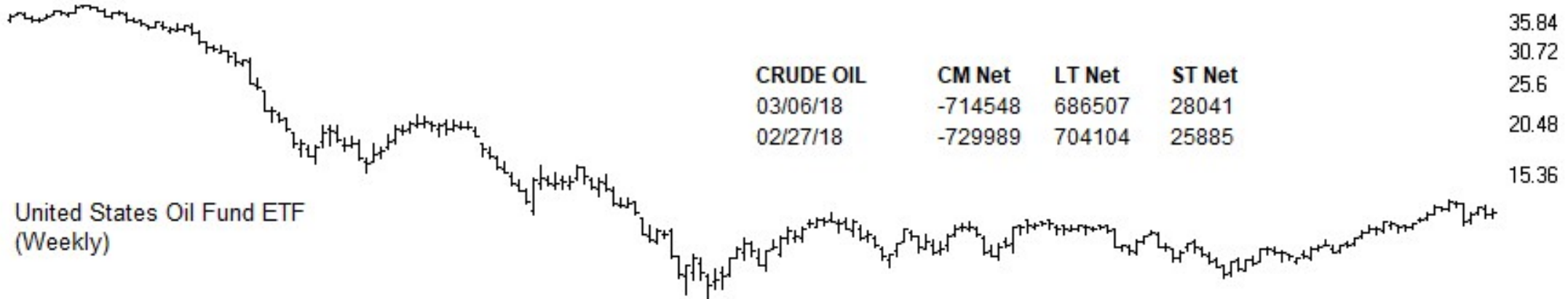


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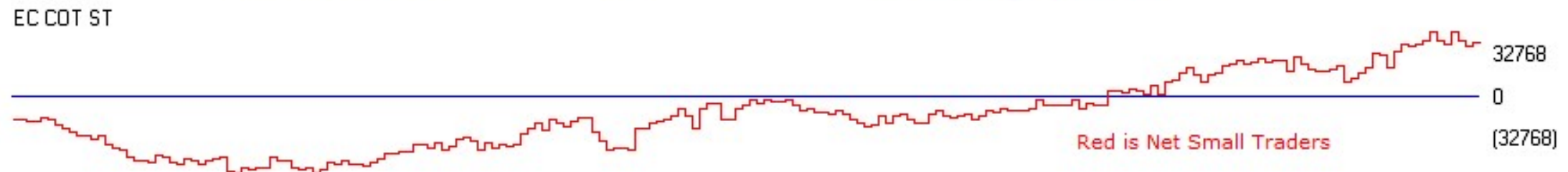
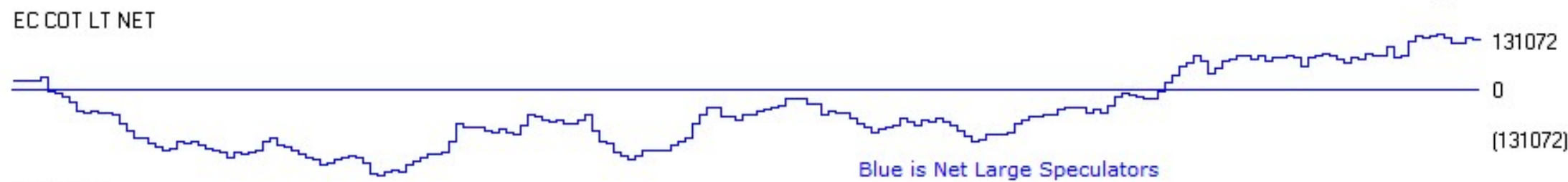
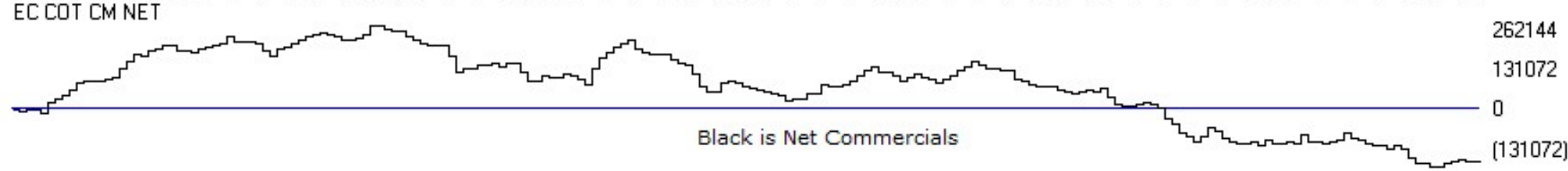
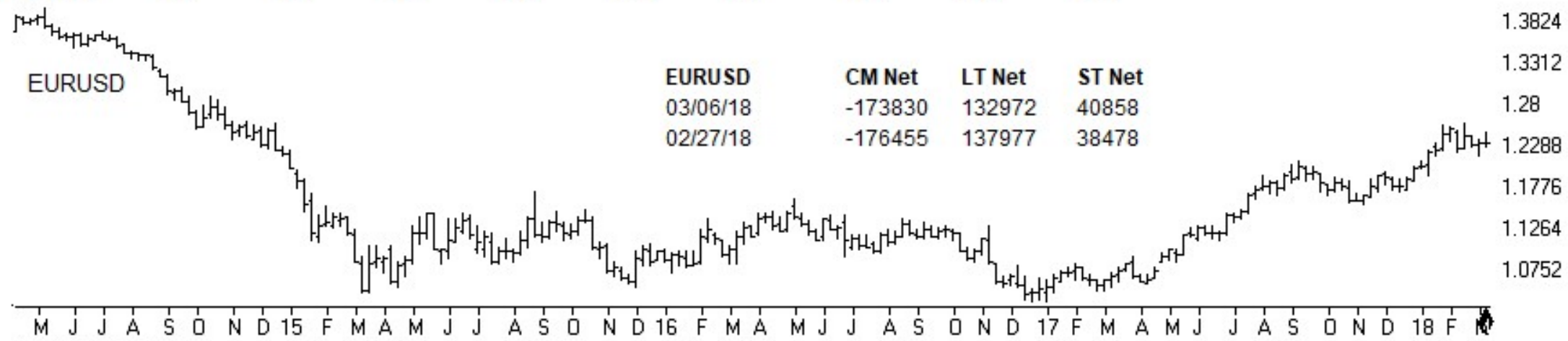
CRUDE OIL	CM Net	LT Net	ST Net
03/06/18	-714548	686507	28041
02/27/18	-729989	704104	25885



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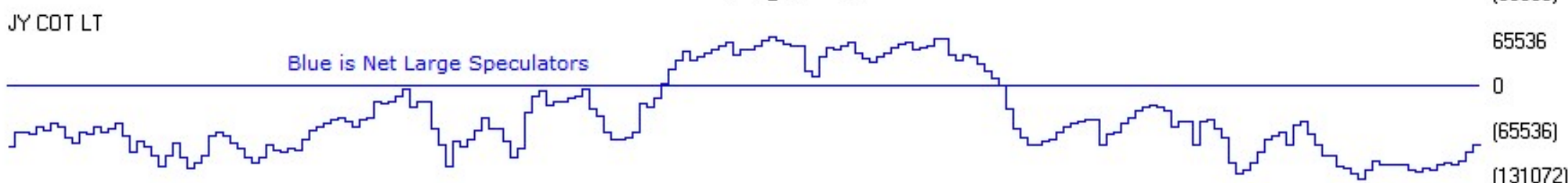


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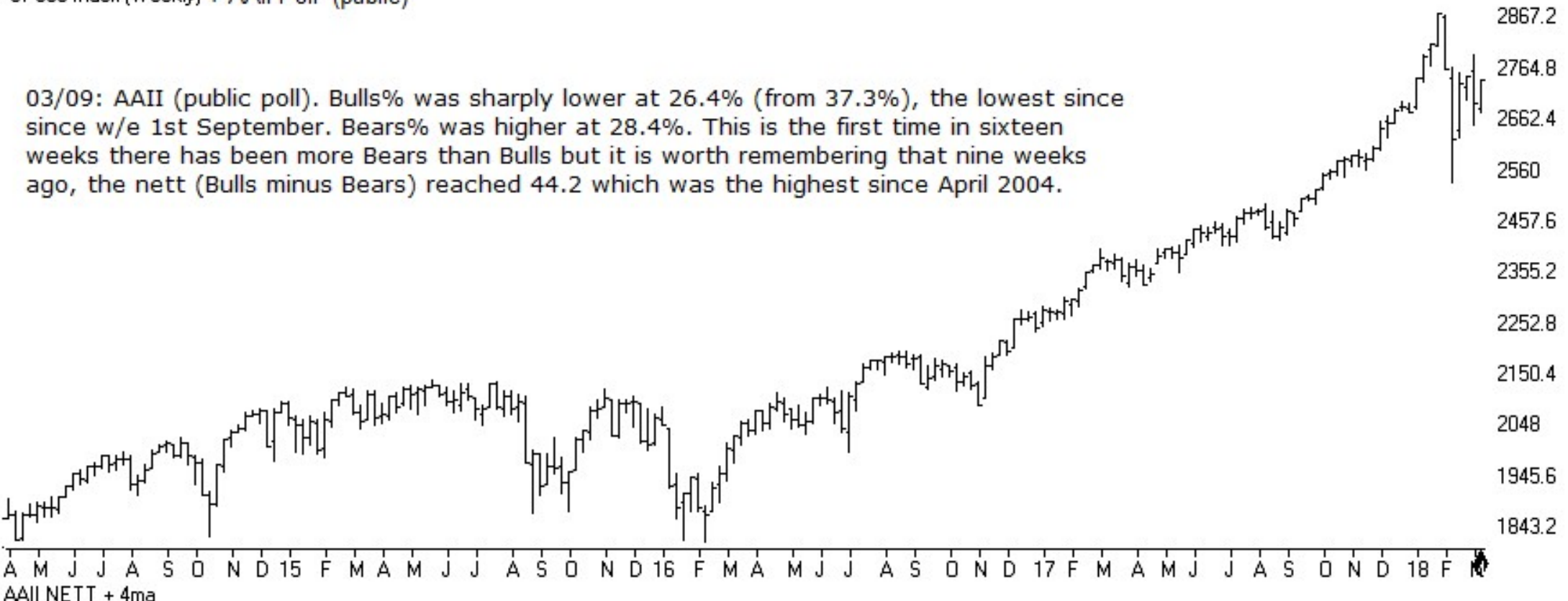
M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D 17 F M A M J J A S O N D 18 F

JY COT CM



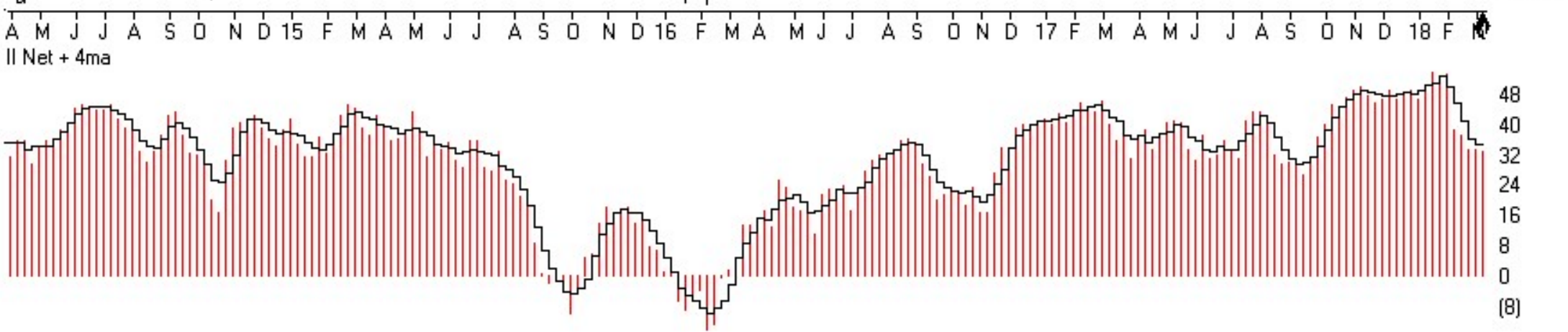
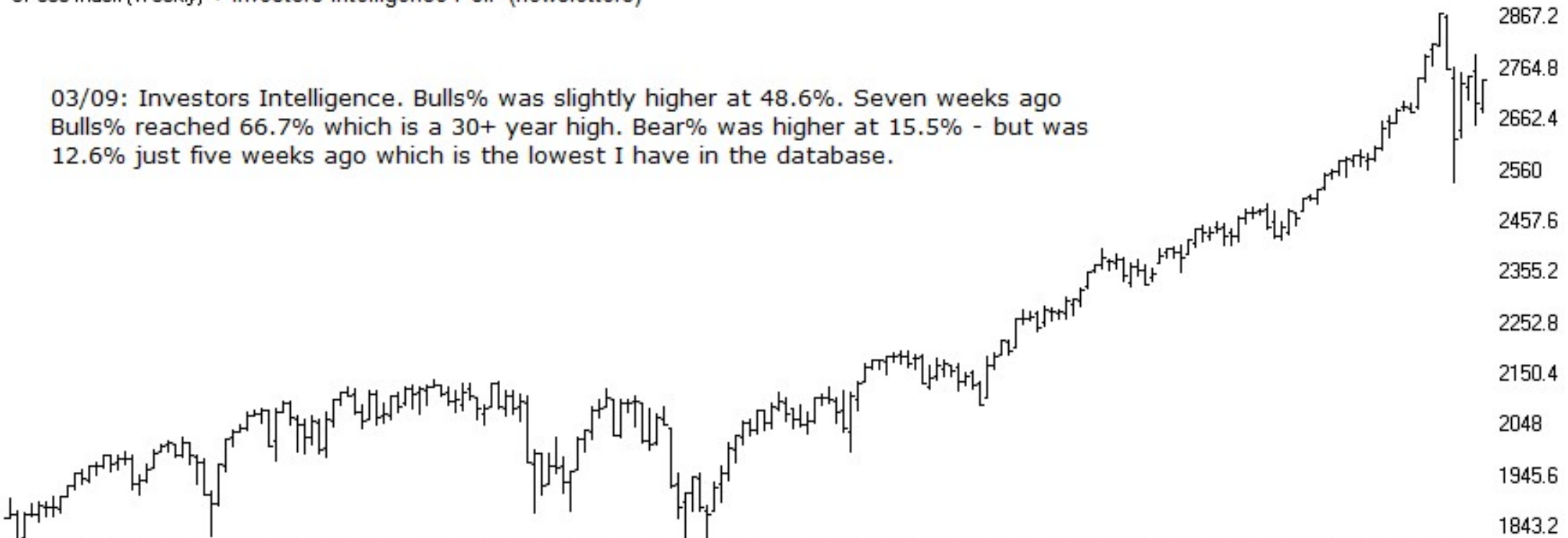
SP500 Index (Weekly) + AAll Poll (public)

03/09: AAll (public poll). Bulls% was sharply lower at 26.4% (from 37.3%), the lowest since since w/e 1st September. Bears% was higher at 28.4%. This is the first time in sixteen weeks there has been more Bears than Bulls but it is worth remembering that nine weeks ago, the nett (Bulls minus Bears) reached 44.2 which was the highest since April 2004.



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

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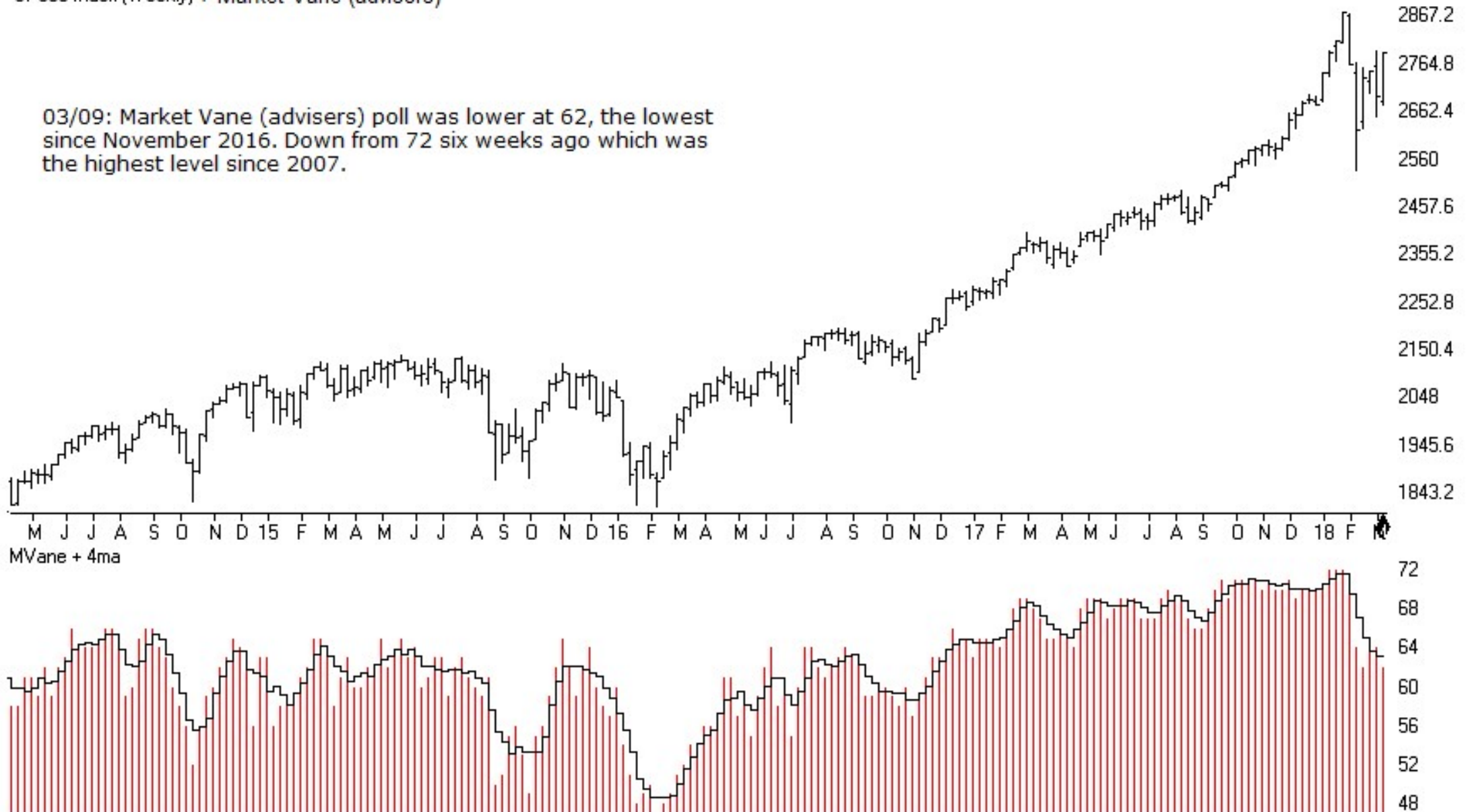
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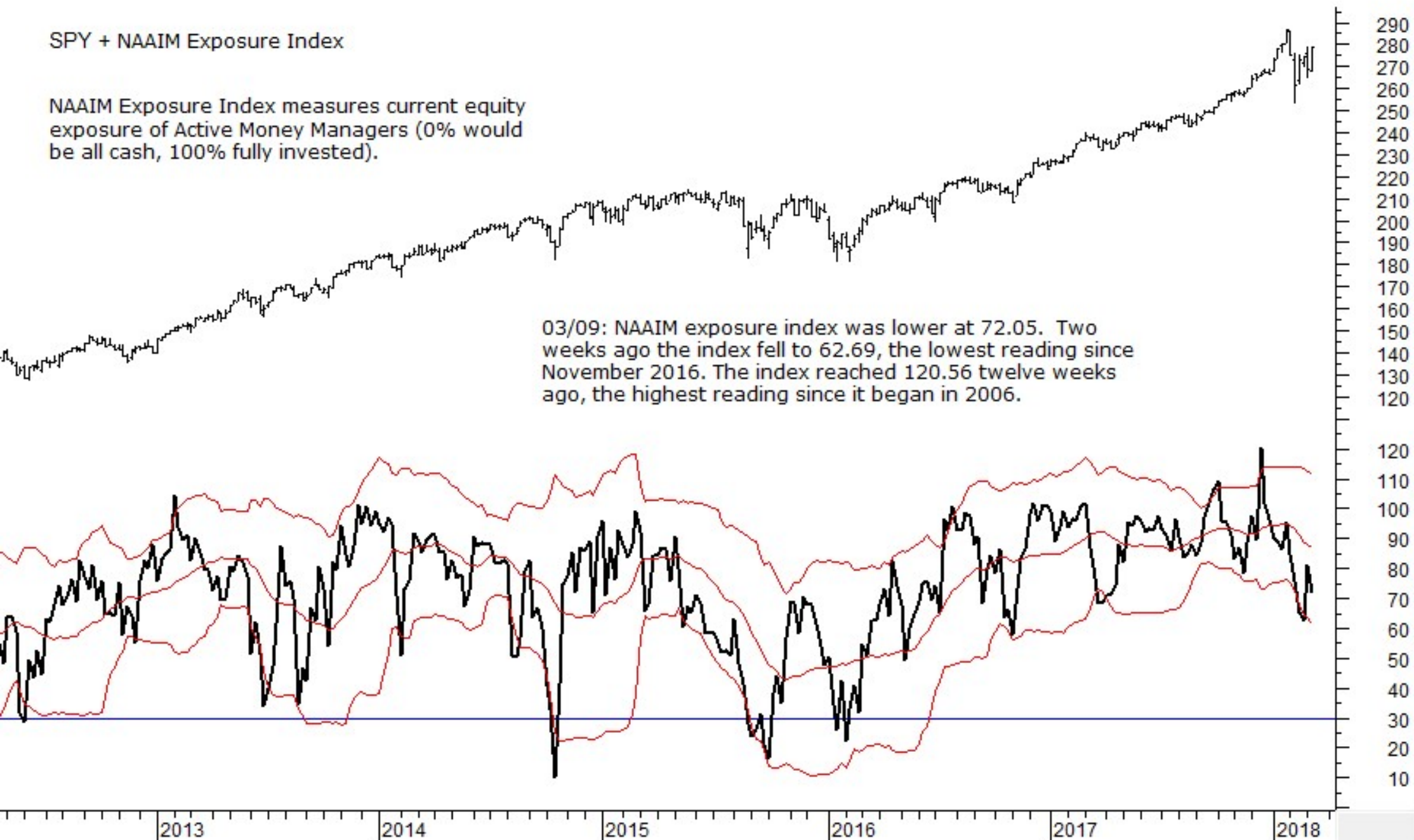
SP500 Index (Weekly) + Market Vane (advisors)

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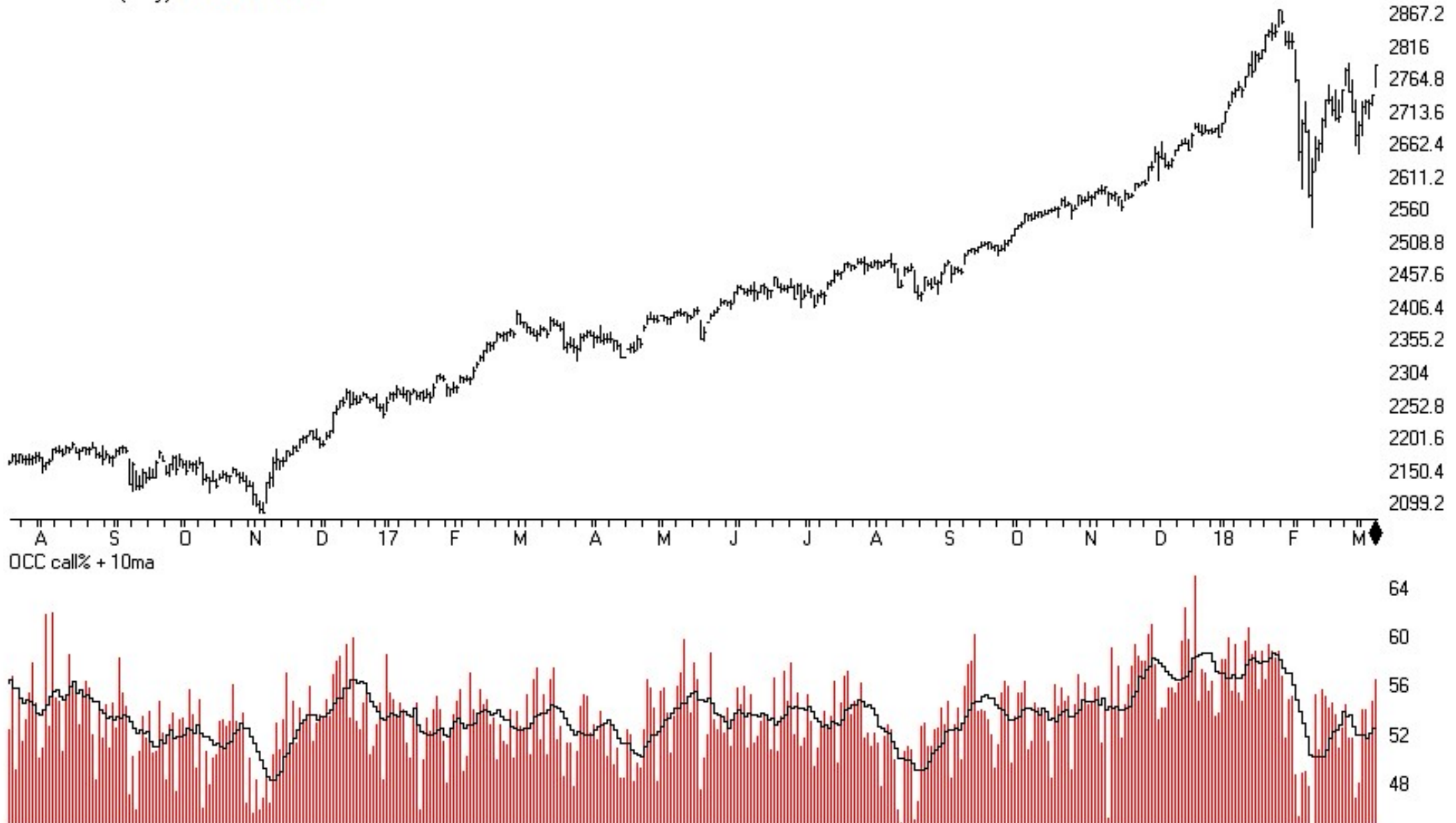


## SPY + NAAIM Exposure Index

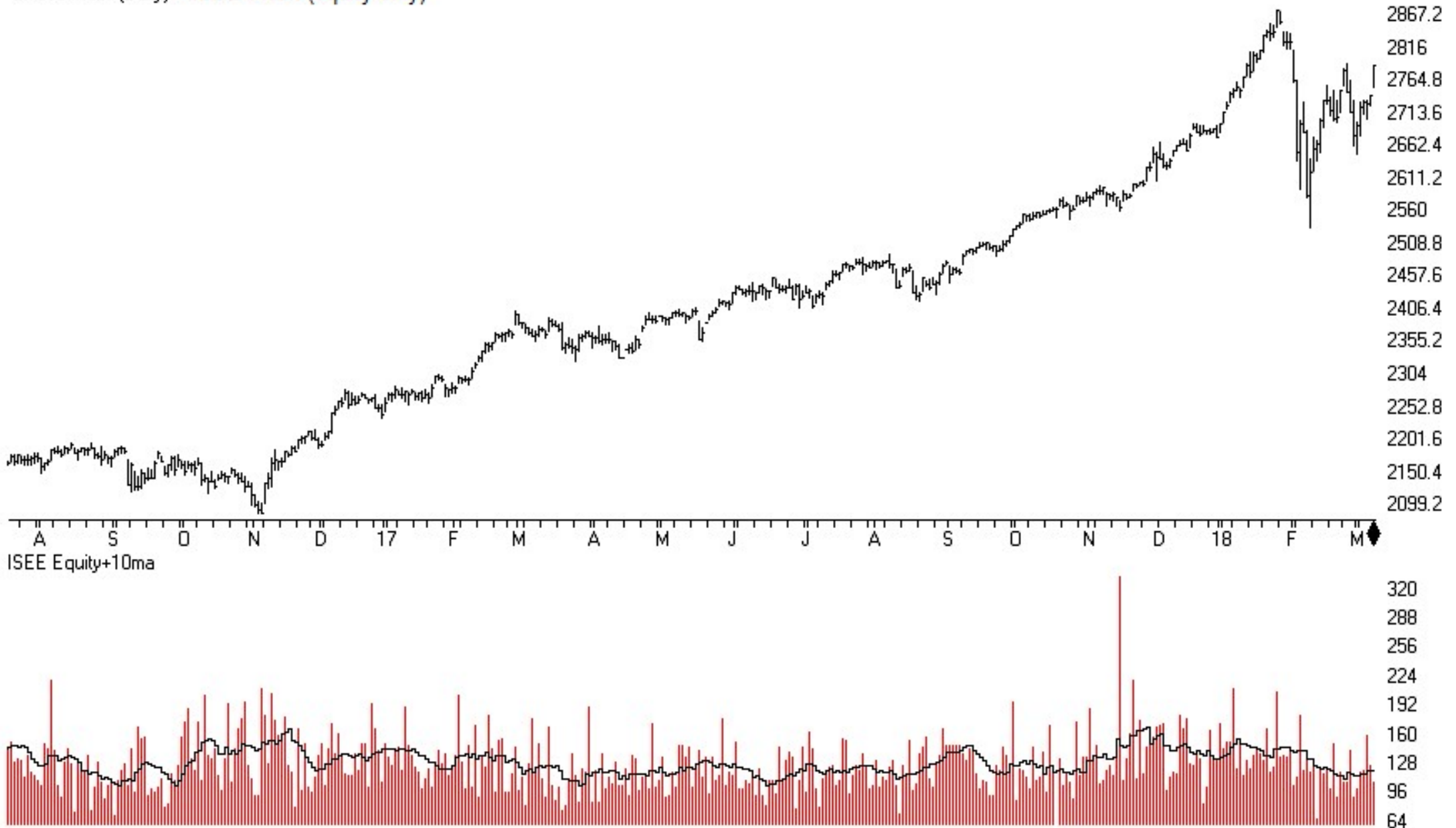
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



SP500 Index (Daily) + OCC Calls%

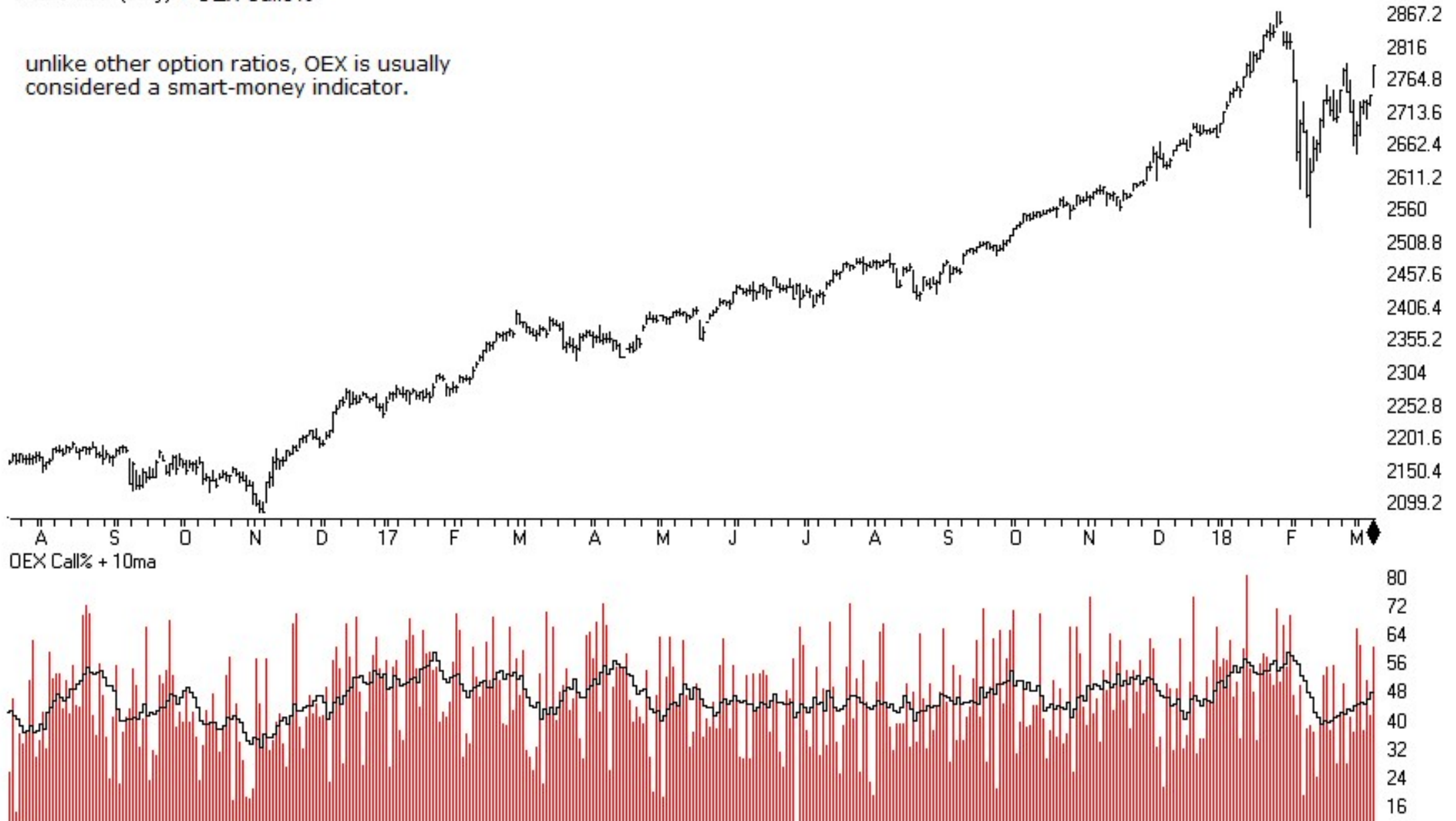


SP500 Index (Daily) + ISEE Index (equity only)



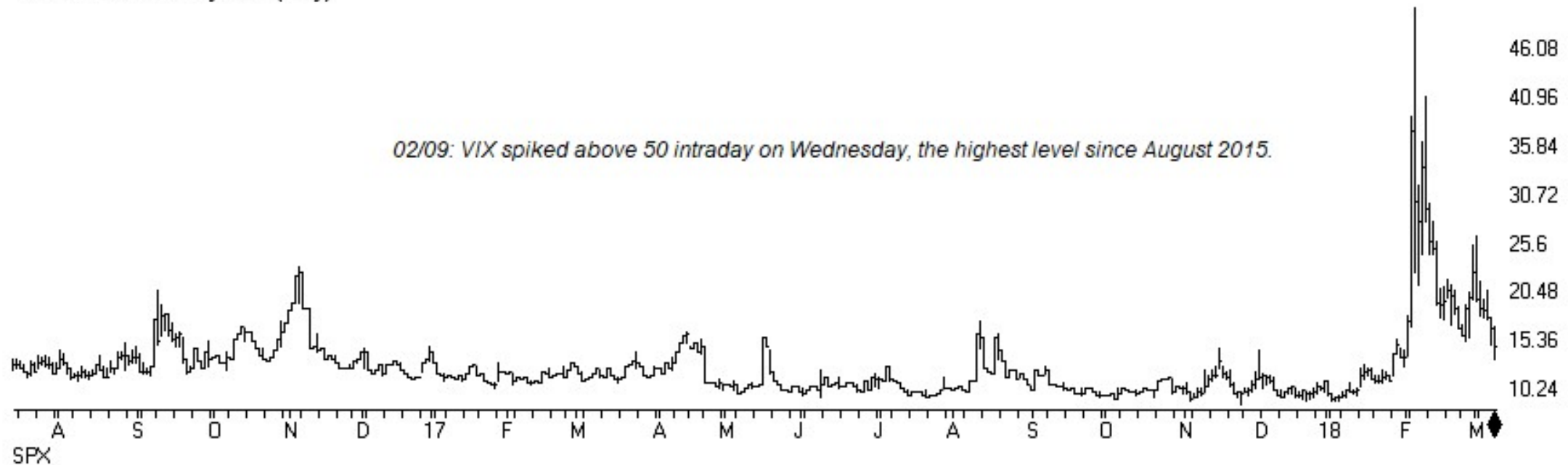
SP500 Index (Daily) + OEX Calls%

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

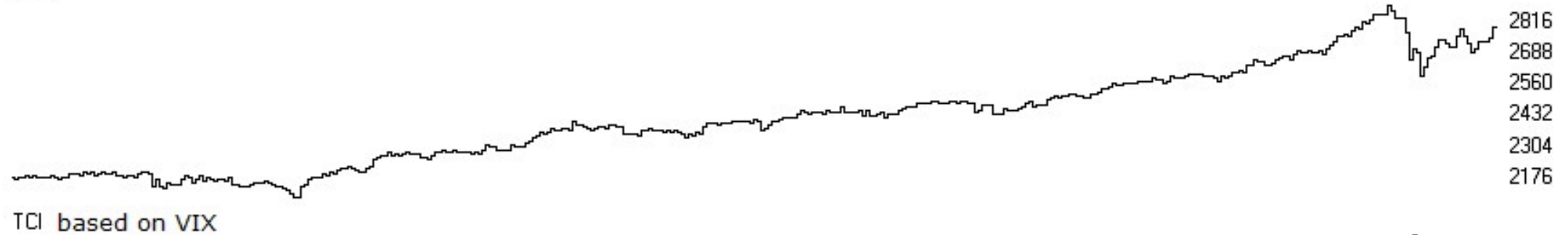


VIX - S&P 500 Volatility Index (Daily)

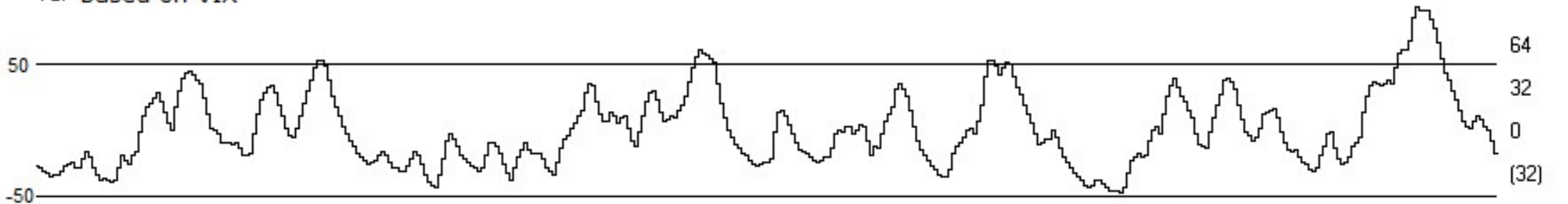
02/09: VIX spiked above 50 intraday on Wednesday, the highest level since August 2015.



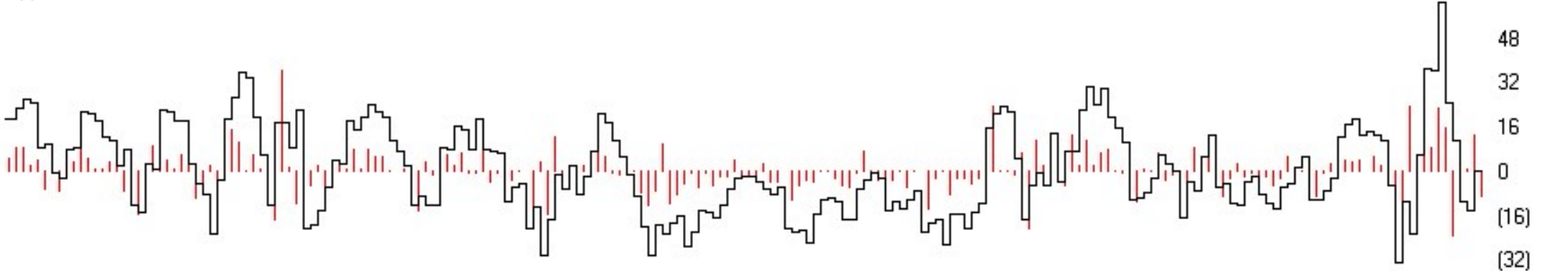
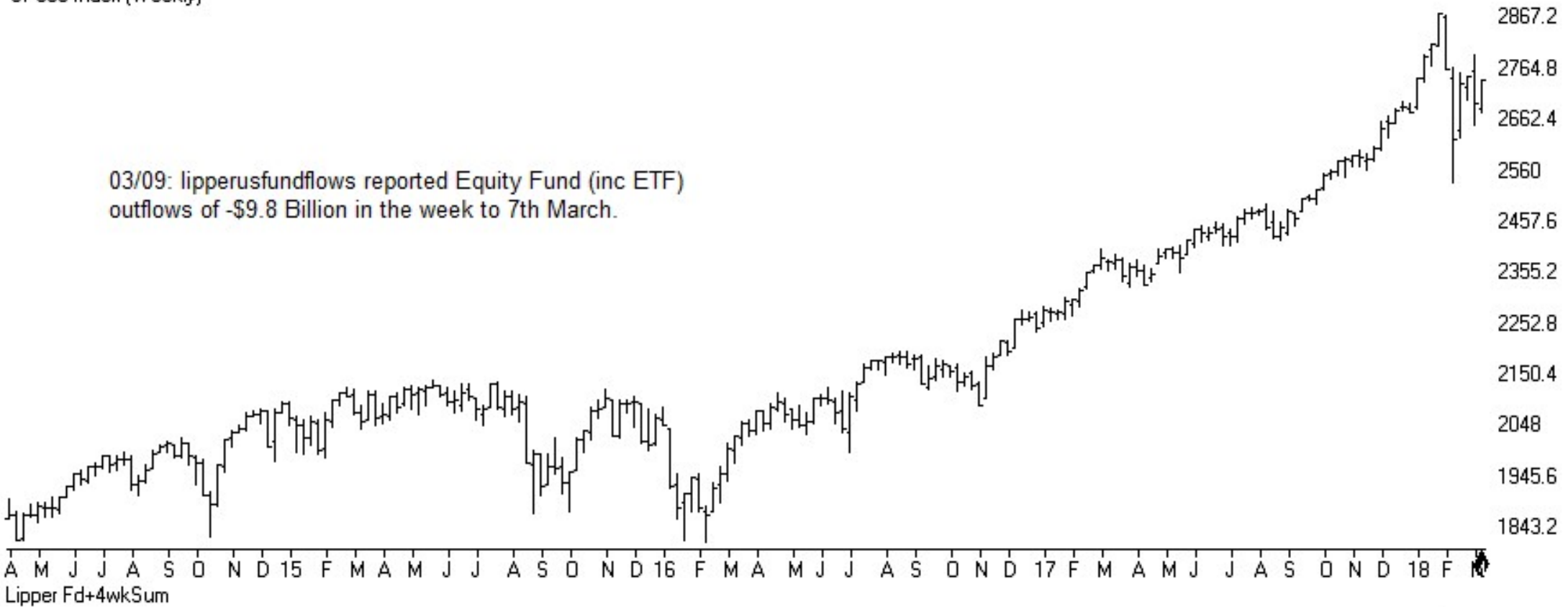
SPX



TCI based on VIX



SP500 Index (Weekly)

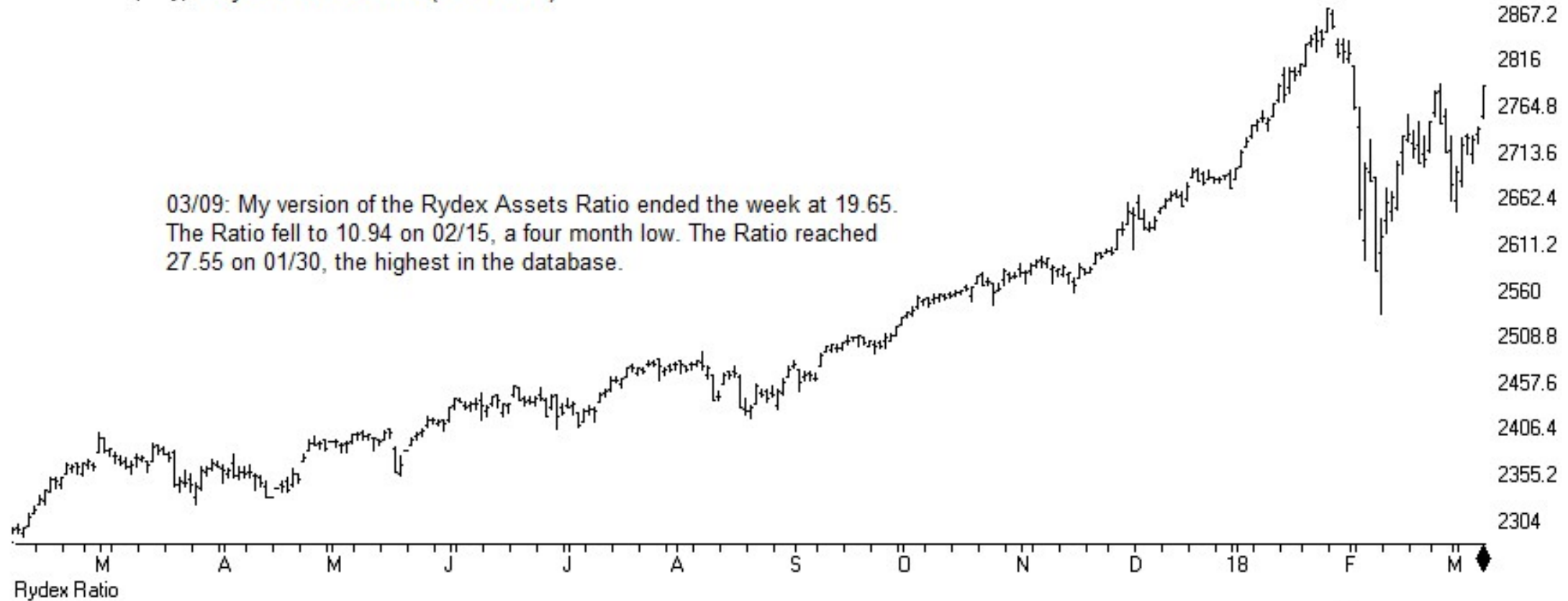


Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

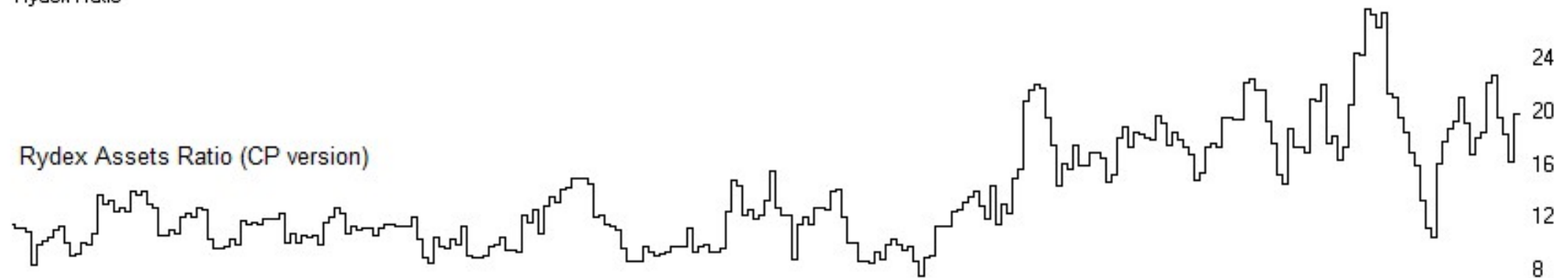
# Sentiment

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

03/09: My version of the Rydex Assets Ratio ended the week at 19.65.  
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.



Rydex Assets Ratio (CP version)





# ChartProfit

<http://www.chartprofitwebcast.com>