

ChartProfit

Charts to Friday 12th October 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 10/12.

	-5	-4	-3	-2	↓
NYSE	51	55	59	37	15
NasDaq	51	48	43	29	14
SP500	60	65	69	26	16
R2000	53	51	41	26	12

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

10/12: AAll (public poll). w/e 10/05 Bulls% 45.7%, the highest since February. Bulls% this week fell to 30.6% a fall of 15.1 which is the largest single week fall since Nov 2017. Bears% rose to 35.5% this week, from 25.2%. The fall in the nett (Bulls minus Bears) was also the largest since Nov 2017.

10/12: Investors Intelligence. Bulls% was lower at 56.3, down from previous week's 61.8% which was the highest since February. Bear%, at 18.5%, was once again almost unchanged.

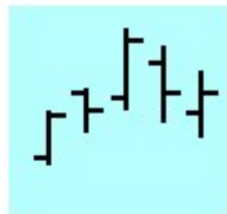
10/12: NAAIM exposure index was sharply lower at 52.86 (from 84.49)

Mutual Fund Flow:

10/12: My version of the Rydex Assets Ratio ended the week at 15.79. The peak reading is 27.55 recorded 09/07 which equalled the highest ratio in the database.

10/12: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$2.6 Billion in the week to 10th October. Excluding ETF data there was a net outflow this week of -2.6 \$Billion, the sixteenth consecutive weekly outflow.

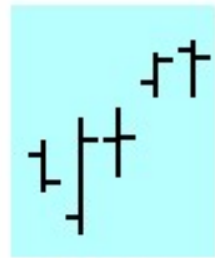
SPY Weekly Structure



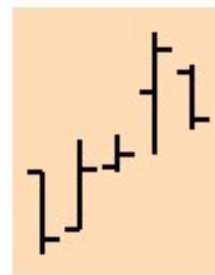
No Bias



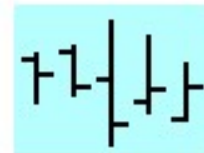
Sellers Active



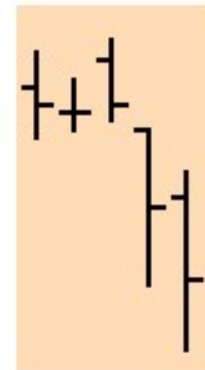
Buyers Active



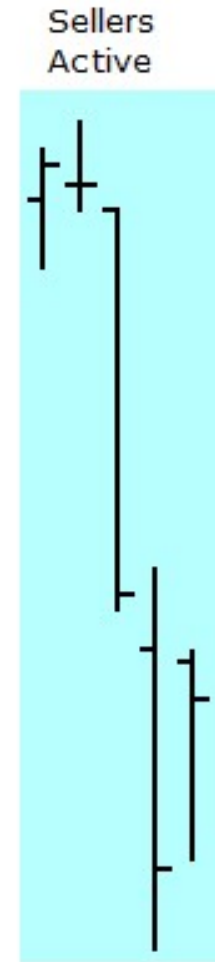
Buyers Active



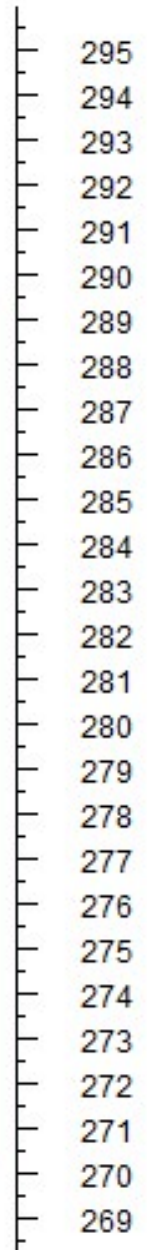
No Bias



Sellers Active



Sellers Active



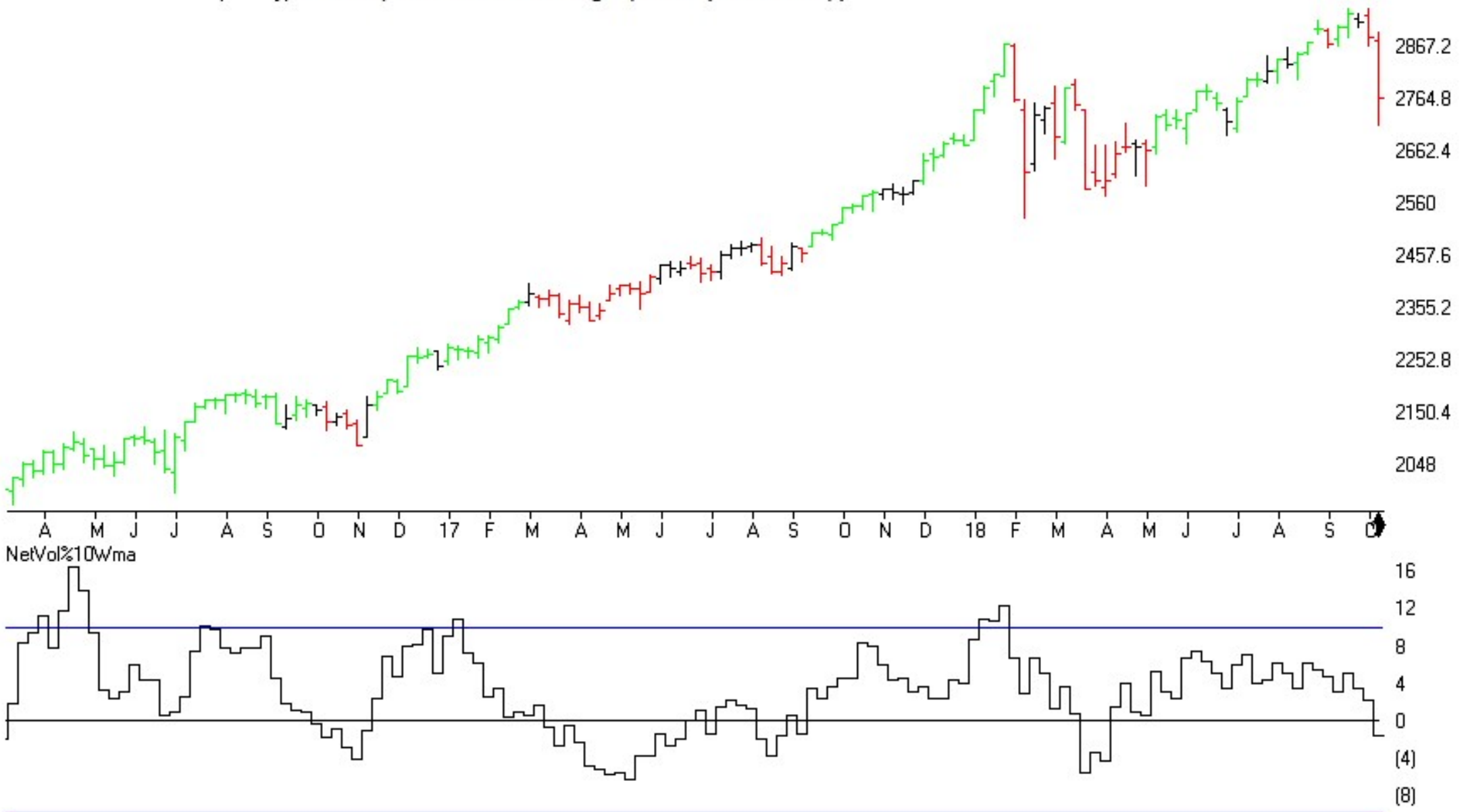
27	3	10	17	24	1	8
September					October	

Commitments of Traders

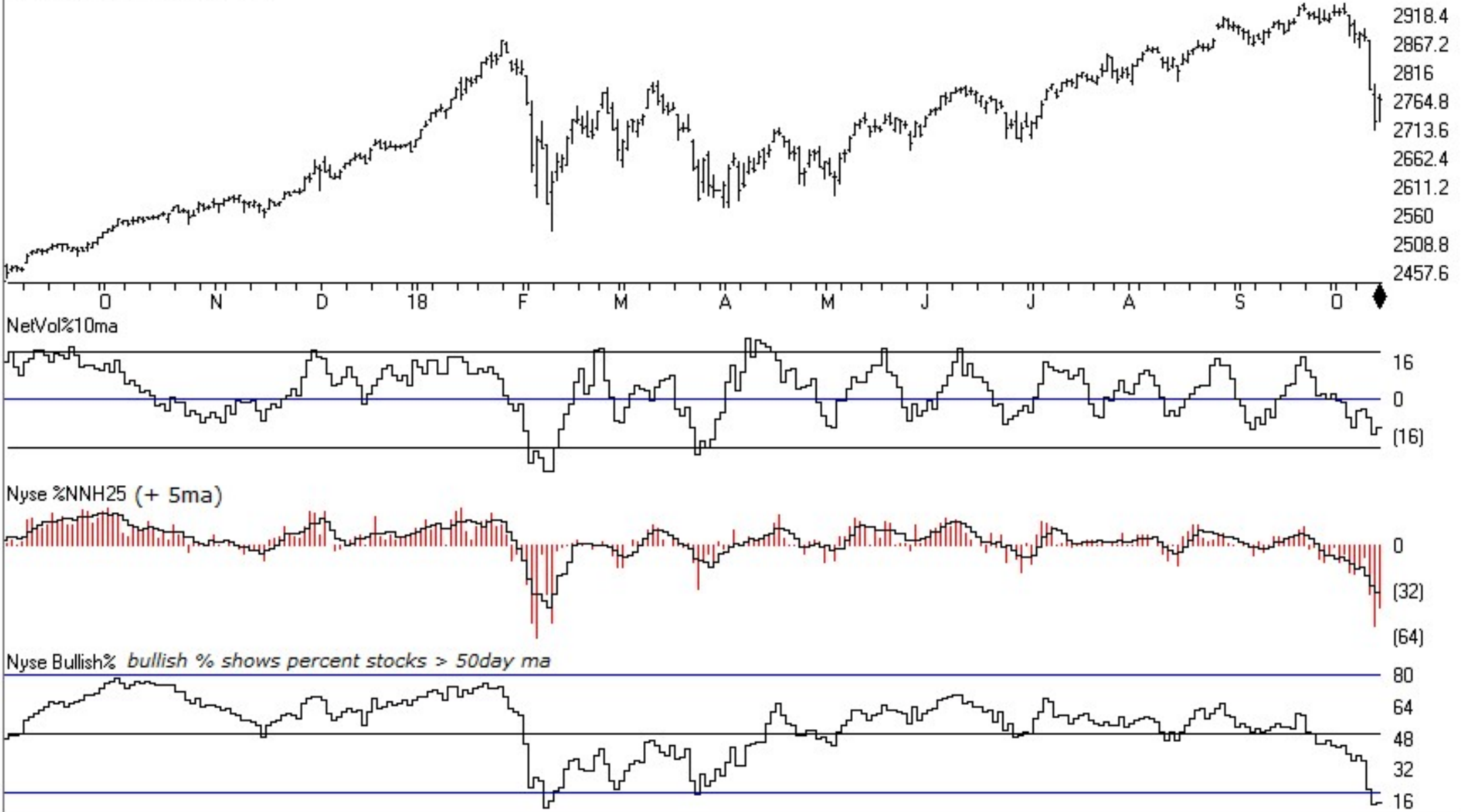
C.O.T.
Quick
View

	SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/09/18	0.0	0.0	100.0	24.0	39.8	2.1	100.0	100.0	0.0
	10/02/18	0.0	0.2	100.0	14.5	22.5	0.0	98.5	92.5	3.6
	GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/09/18	100	64.8	0	0	10.5	100	25.9	49.4	66.4
	10/02/18	100	57.3	1.7	0	47.2	100	29	75.1	75.1
	CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/09/18	99.6	51.2	11.0	0.0	14.6	87.4	73.1	82.7	46.8
	10/02/18	91.1	50.9	24.7	9.4	21.7	72.7	55.7	76.9	70.3
	T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/09/18	100.0	100.0	0.0	0.0	37.5	100.0	37.3	19.3	29.9
	10/02/18	100.0	95.4	0.0	0.0	23.0	100.0	78.0	55.0	23.4
	GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/09/18	83.5	94.6	33.5	14.8	0.1	69.4	23.0	18.8	52.9
	10/02/18	85.0	96.7	31.2	15.7	0.8	68.5	13.8	8.7	59.5
	JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/09/18	100.0	100.0	10.4	0.0	0.0	90.4	16.4	0.0	10.0
	10/02/18	100.0	100.0	0.0	0.0	1.4	100.0	19.1	0.0	7.5
	EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/09/18	99.1	79.3	0.0	0.0	21.4	100.0	58.6	79.0	81.7
	10/02/18	96.8	76.3	1.1	0.1	26.1	97.0	40.4	66.9	90.8
	USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/09/18	0.9	19.4	91.2	100.0	100.0	9.9	11.9	0.5	31.6
	10/02/18	1.3	16.8	100.0	98.9	90.1	0.0	29.1	10.9	24.4

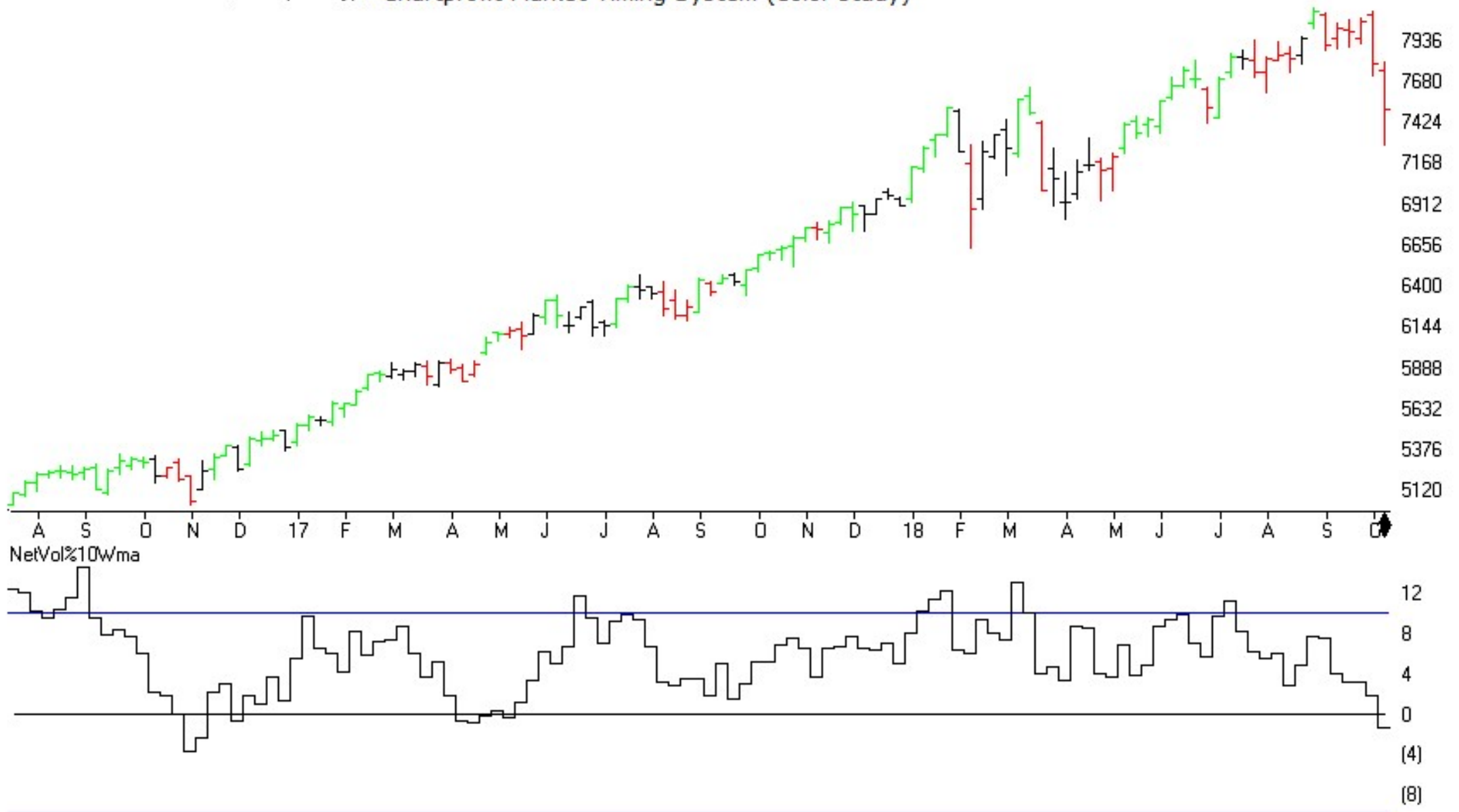
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



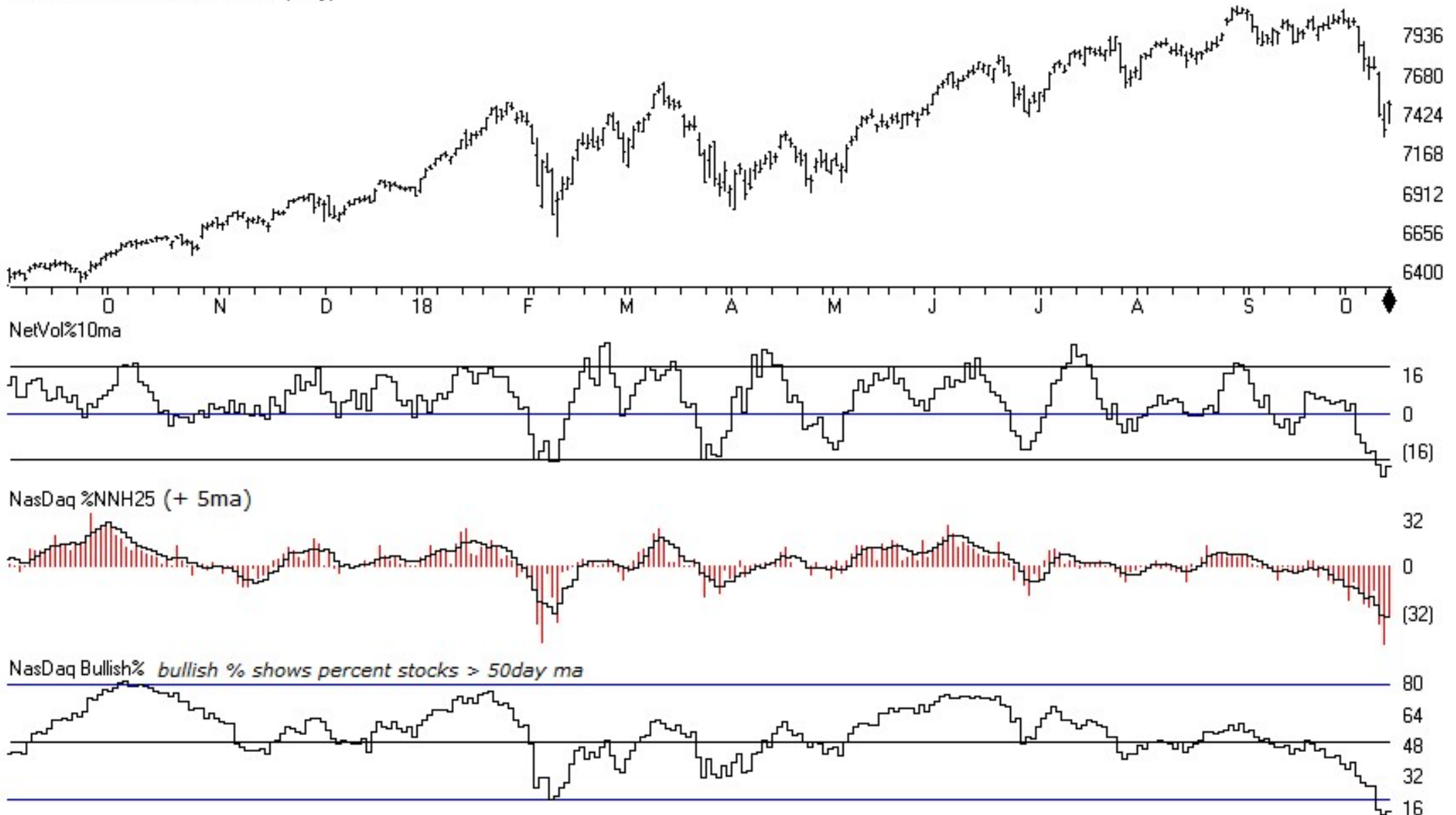
MARKET CHART NYSE (Daily)



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

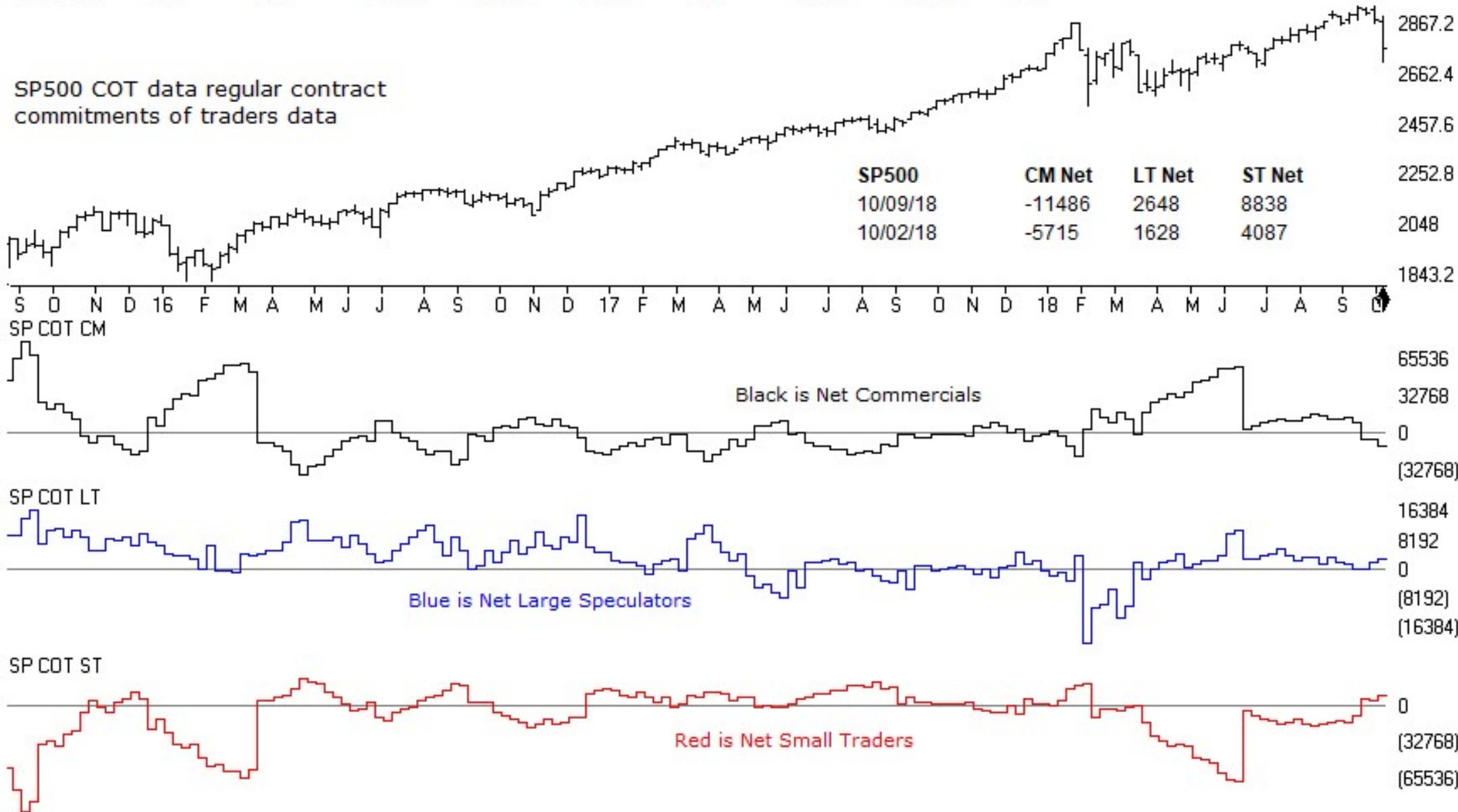


MARKET CHART NASDAQ 1800 (Daily)

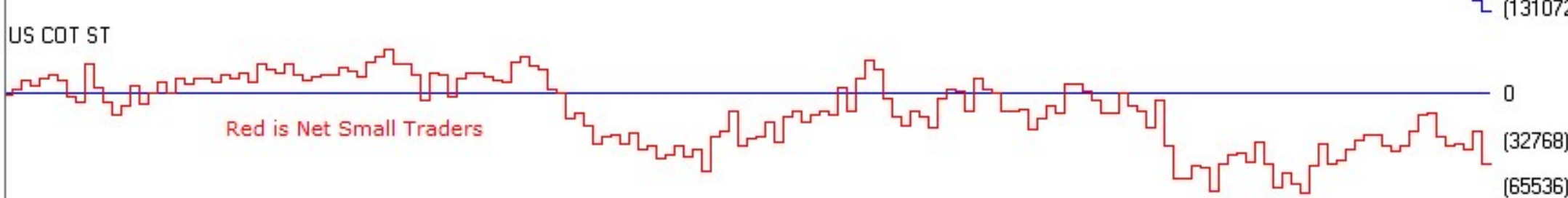
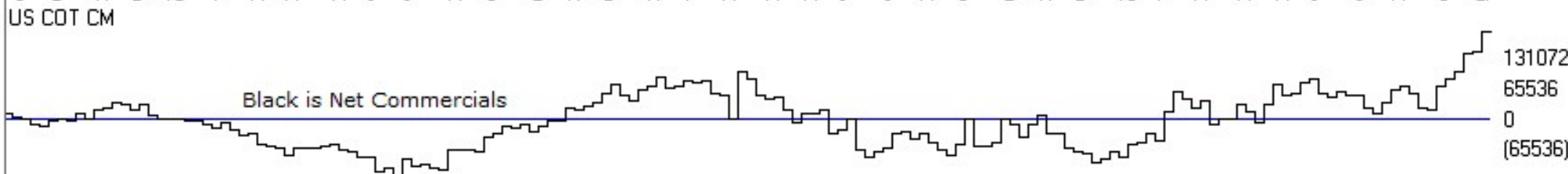
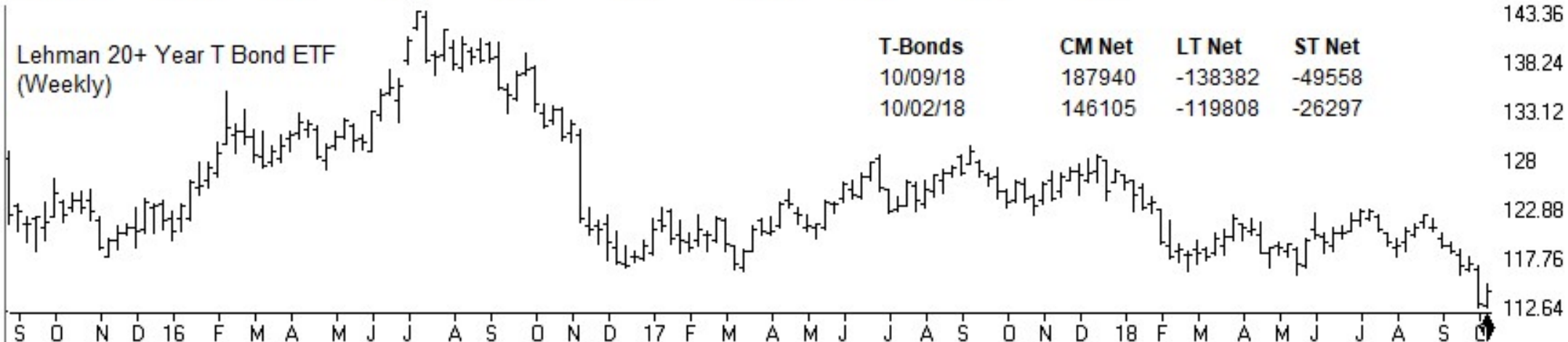


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/09/18	0.0	0.0	100.0	24.0	39.8	2.1	100.0	100.0	0.0
10/02/18	0.0	0.2	100.0	14.5	22.5	0.0	98.5	92.5	3.6

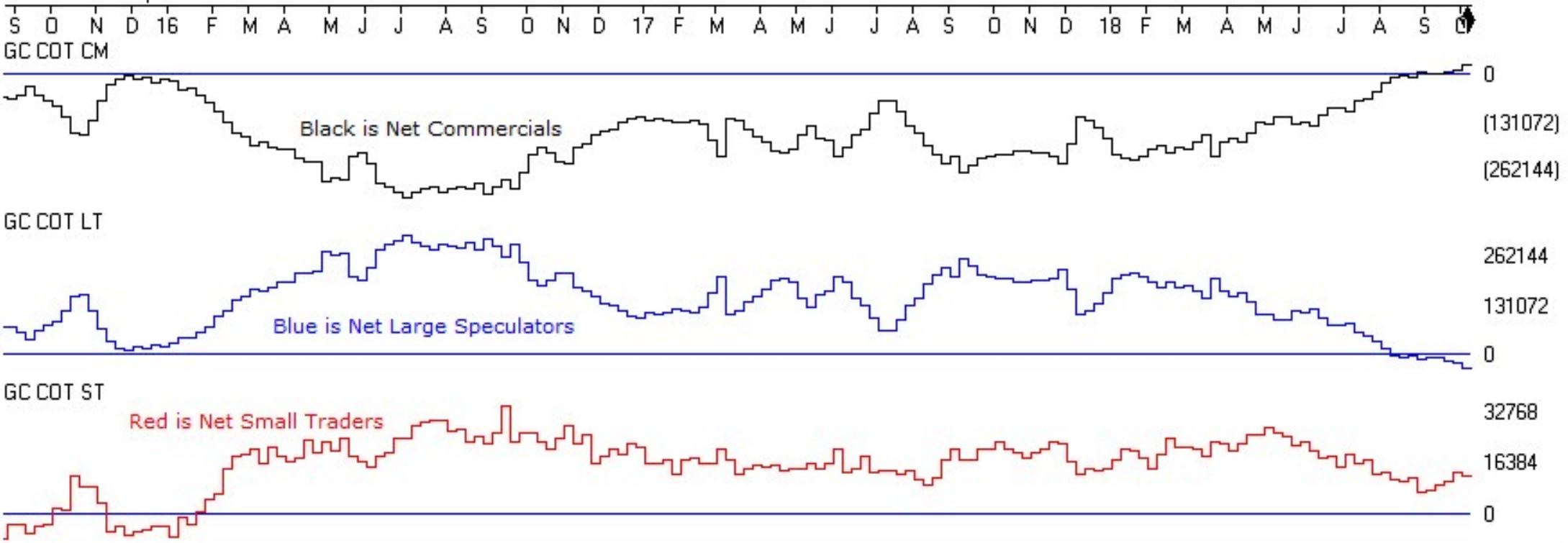
SP500 COT data regular contract commitments of traders data



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/09/18	100.0	100.0	0.0	0.0	37.5	100.0	37.3	19.3	29.9
10/02/18	100.0	95.4	0.0	0.0	23.0	100.0	78.0	55.0	23.4



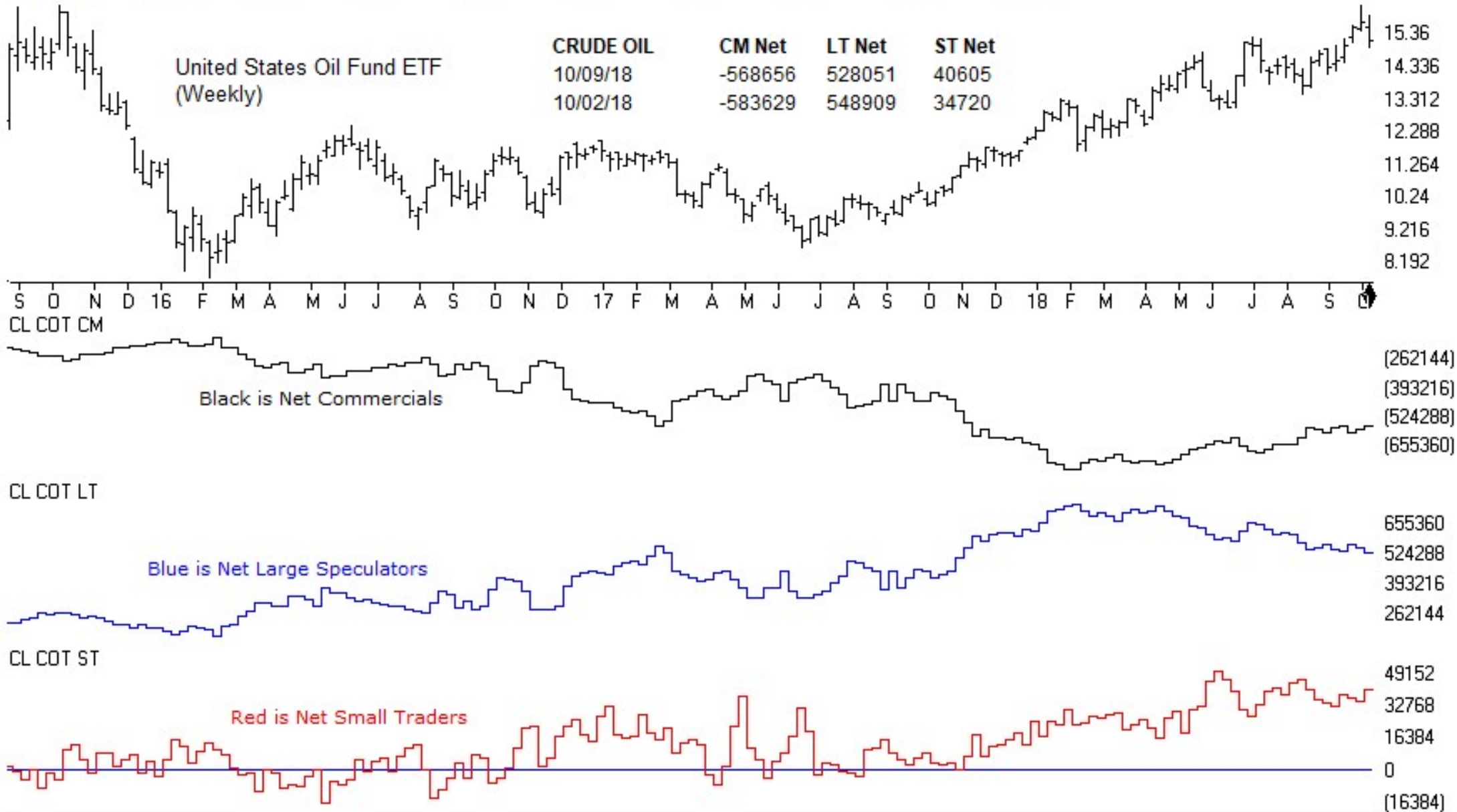
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/09/18	100	64.8	0	0	10.5	100	25.9	49.4	66.4
10/02/18	100	57.3	1.7	0	47.2	100	29	75.1	75.1



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10/09/18	99.6	51.2	11.0	0.0	14.6	87.4	73.1	82.7	46.8
10/02/18	91.1	50.9	24.7	9.4	21.7	72.7	55.7	76.9	70.3

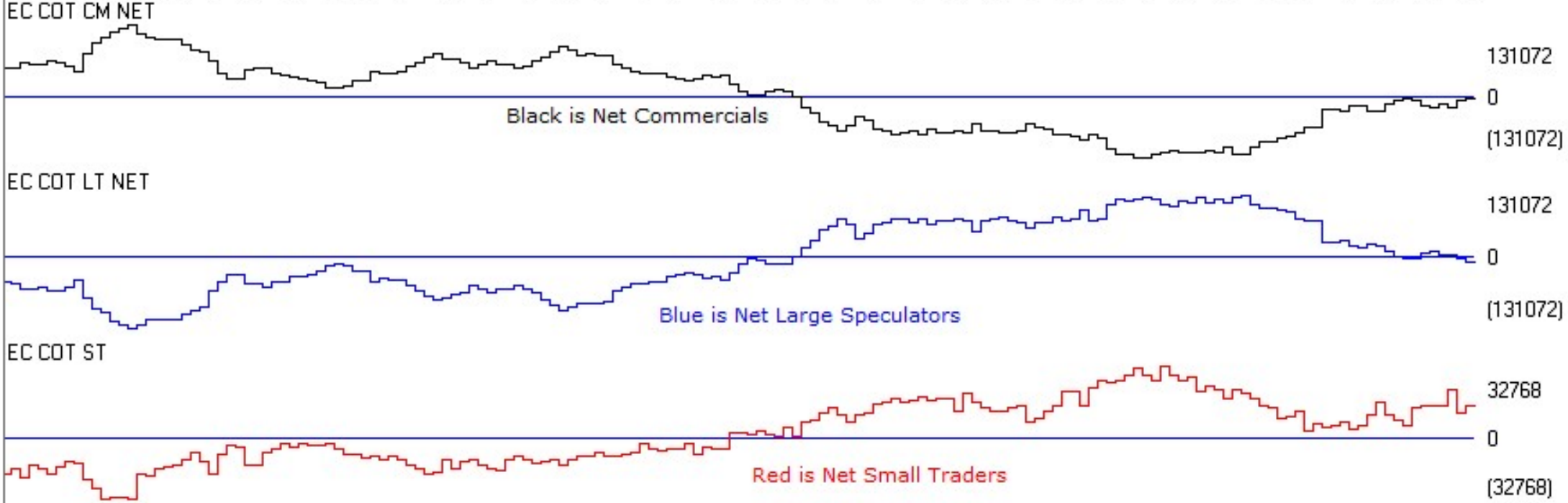
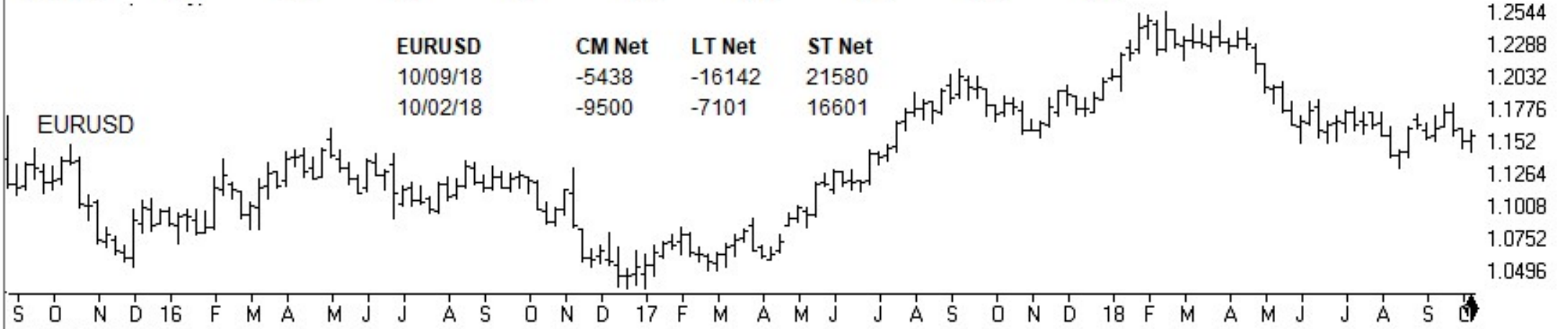
United States Oil Fund ETF (Weekly)

CRUDE OIL	CM Net	LT Net	ST Net
10/09/18	-568656	528051	40605
10/02/18	-583629	548909	34720

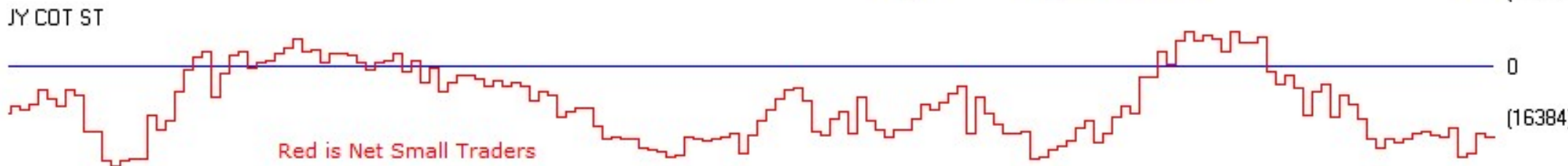
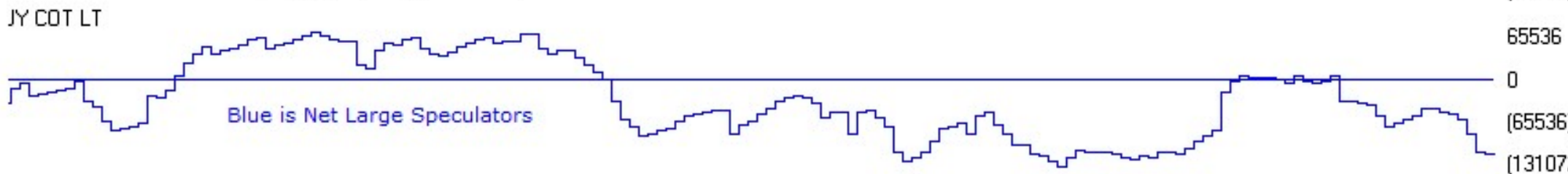
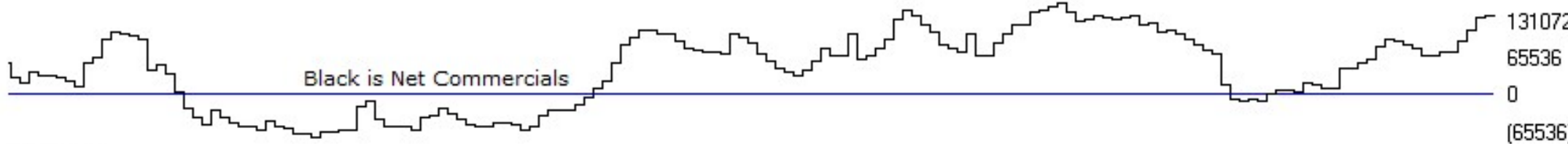
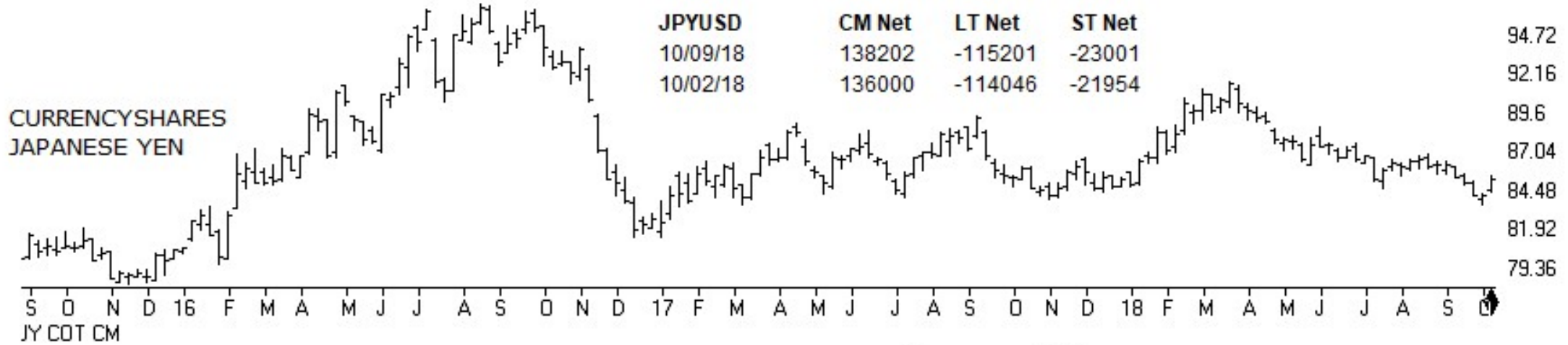


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/09/18	99.1	79.3	0.0	0.0	21.4	100.0	58.6	79.0	81.7
10/02/18	96.8	76.3	1.1	0.1	26.1	97.0	40.4	66.9	90.8

EURUSD	CM Net	LT Net	ST Net
10/09/18	-5438	-16142	21580
10/02/18	-9500	-7101	16601

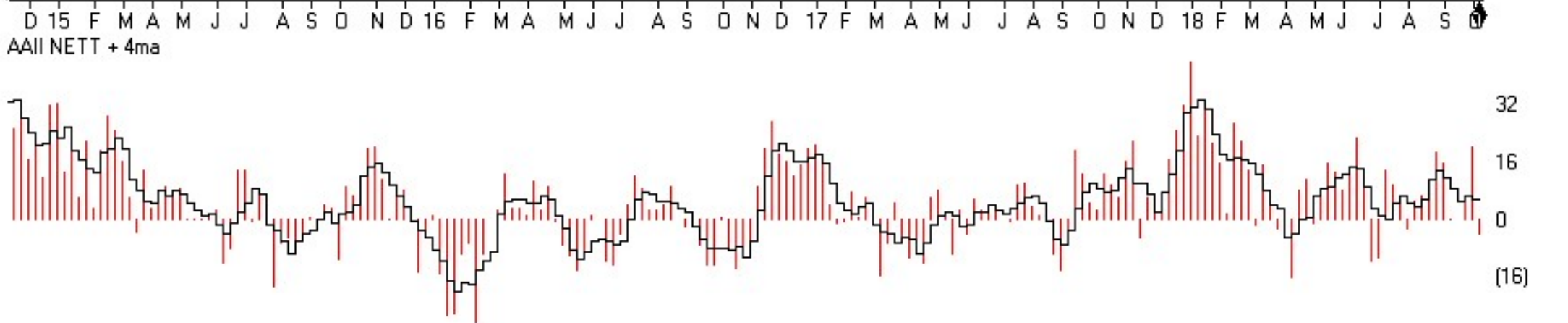
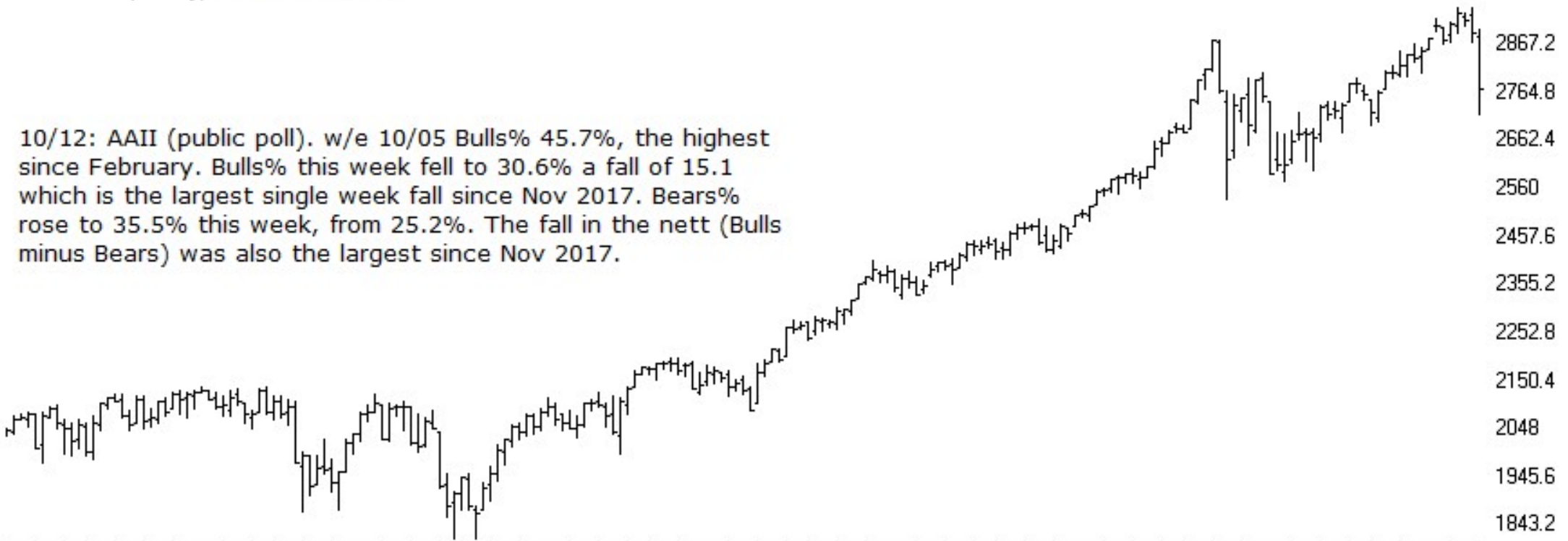


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/09/18	100.0	100.0	10.4	0.0	0.0	90.4	16.4	0.0	10.0
10/02/18	100.0	100.0	0.0	0.0	1.4	100.0	19.1	0.0	7.5



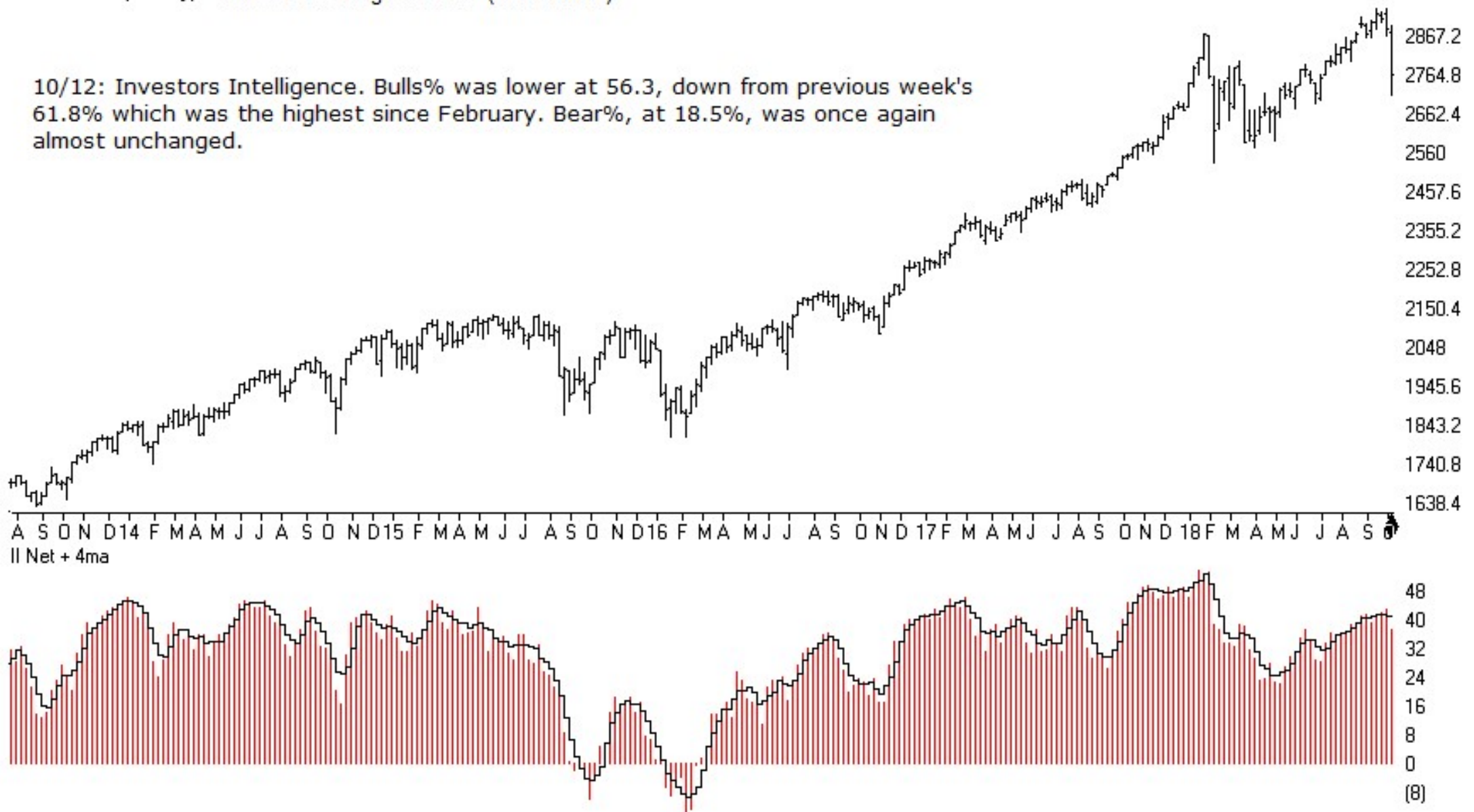
SP500 Index (Weekly) + AAI Poll (public)

10/12: AAI (public poll). w/e 10/05 Bulls% 45.7%, the highest since February. Bulls% this week fell to 30.6% a fall of 15.1 which is the largest single week fall since Nov 2017. Bears% rose to 35.5% this week, from 25.2%. The fall in the nett (Bulls minus Bears) was also the largest since Nov 2017.



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

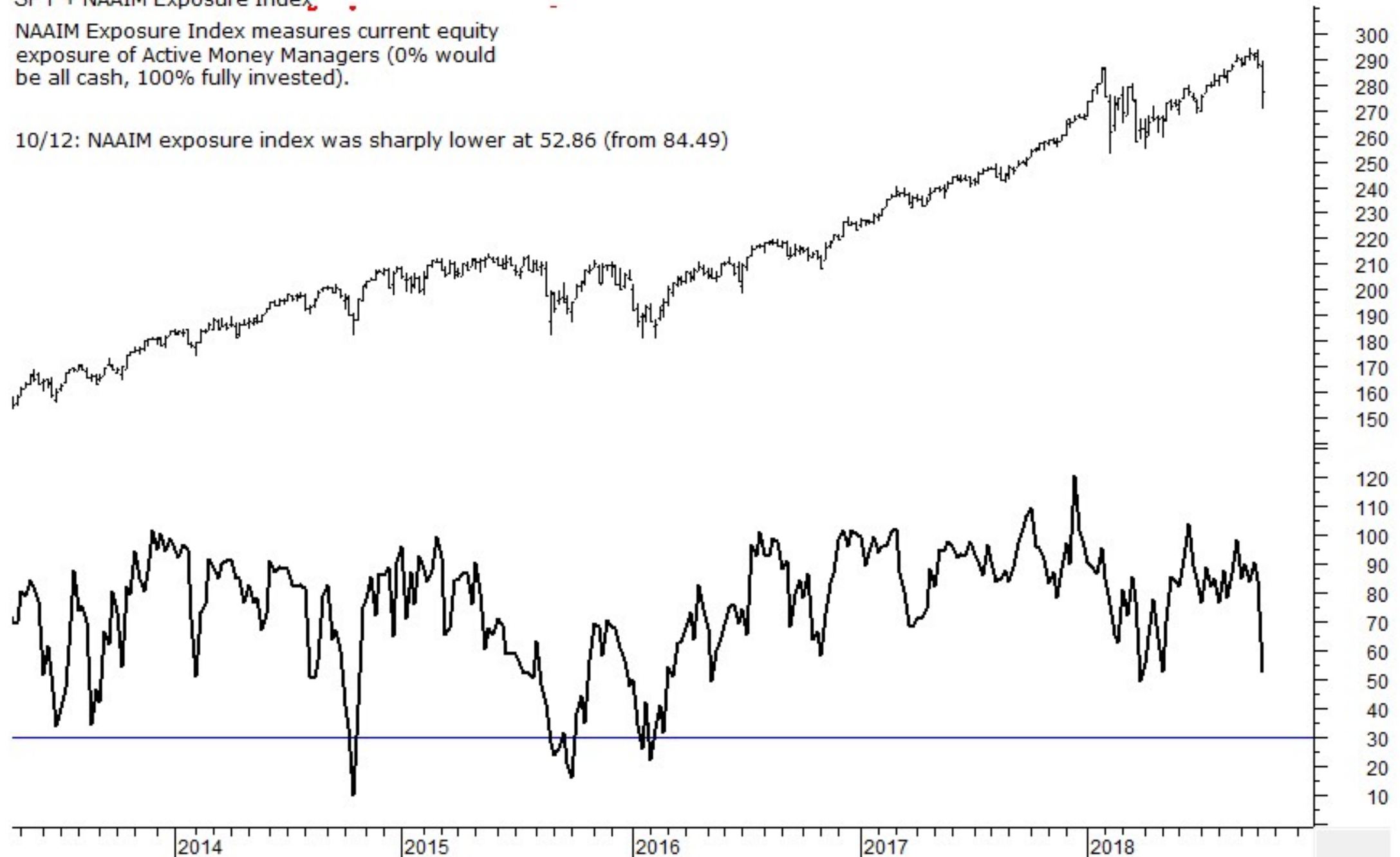
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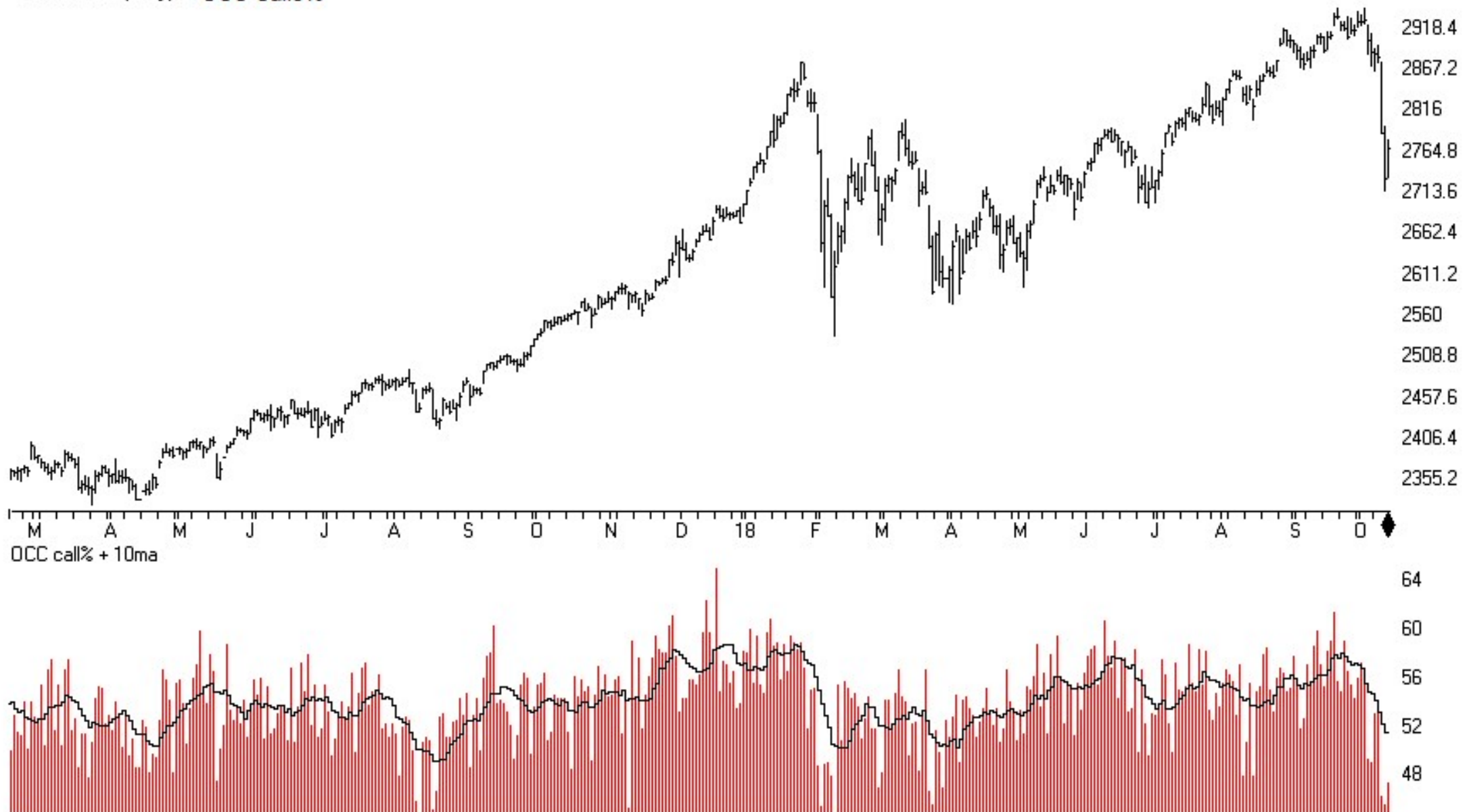
SPY + NAAIM Exposure Index

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

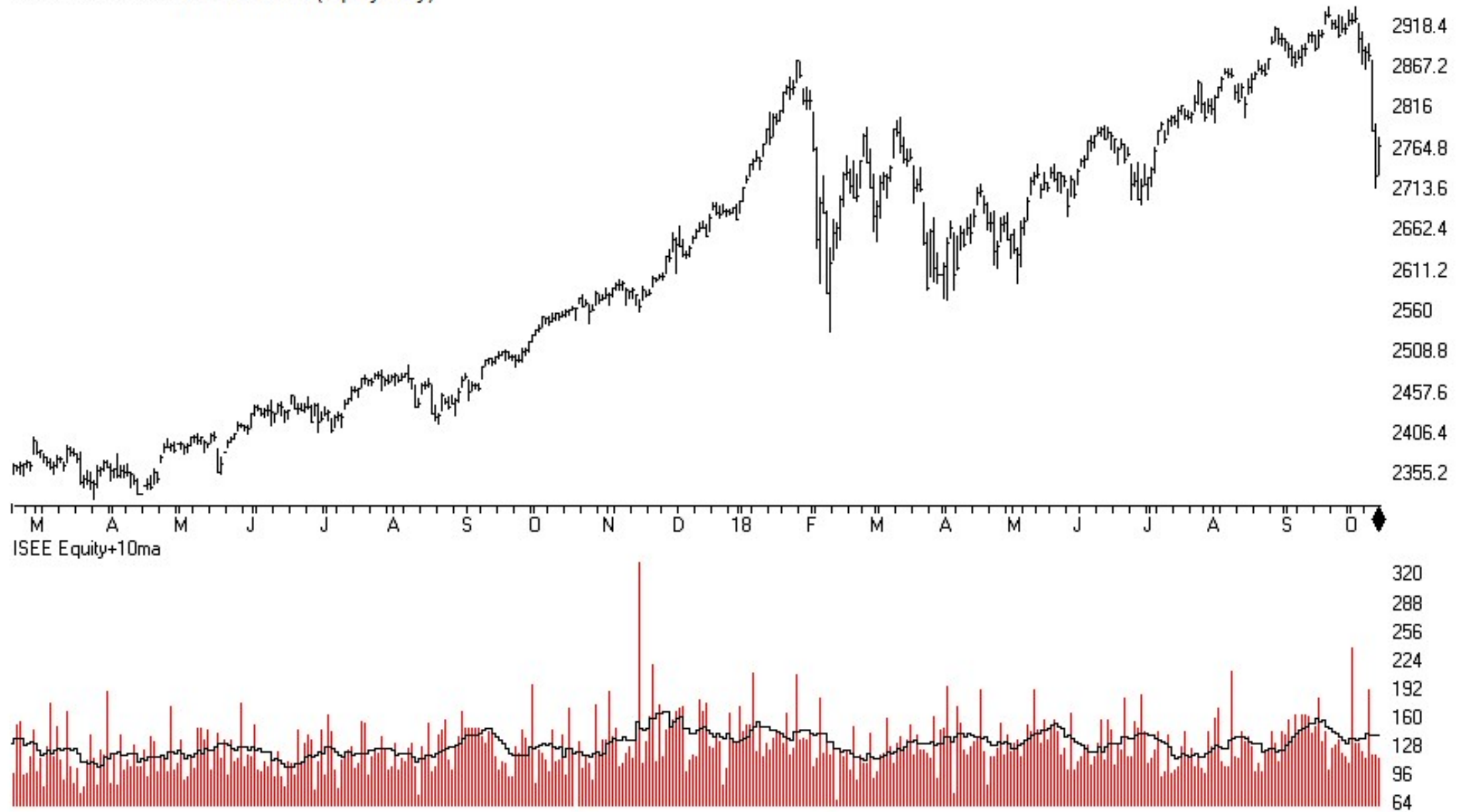
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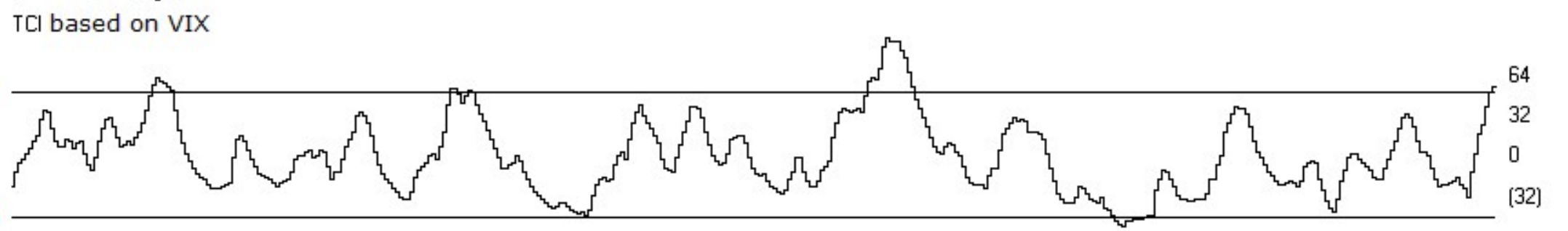
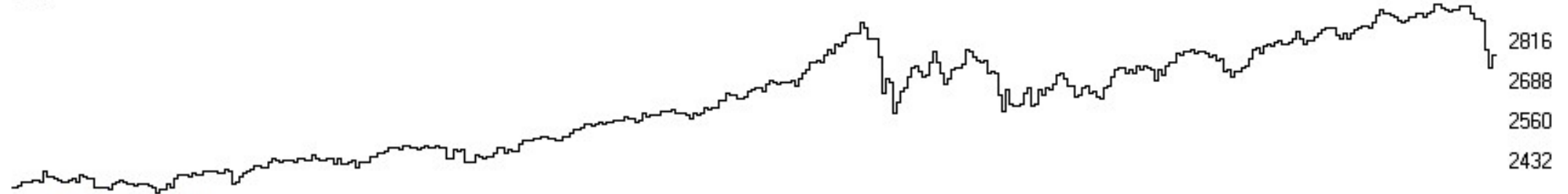
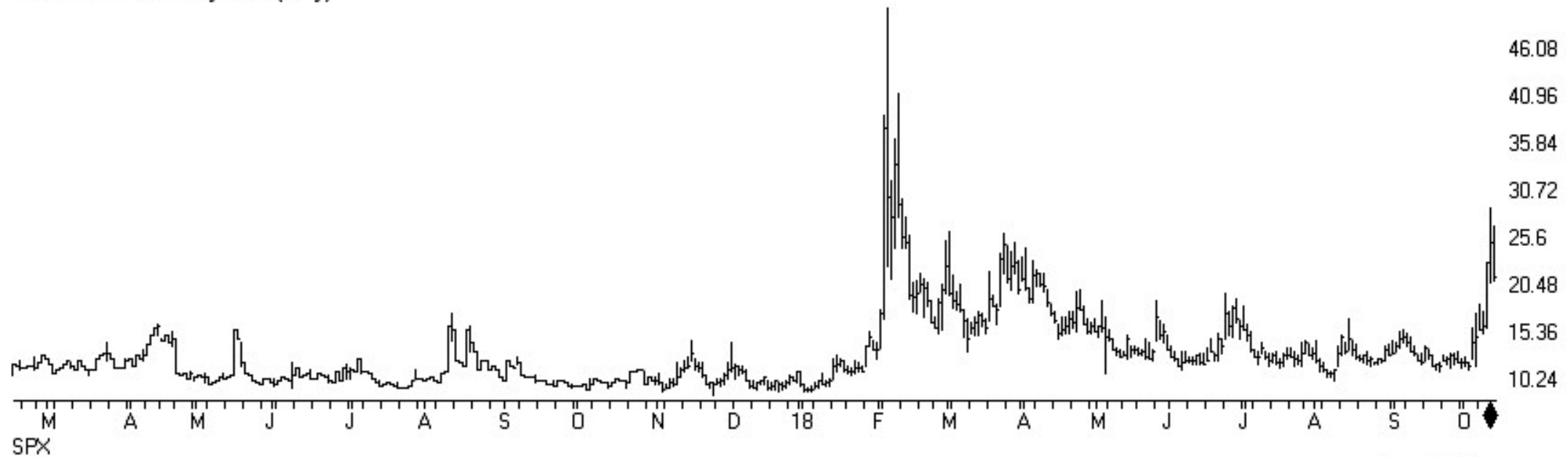
SP500 Index (Daily) + OCC Calls%



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

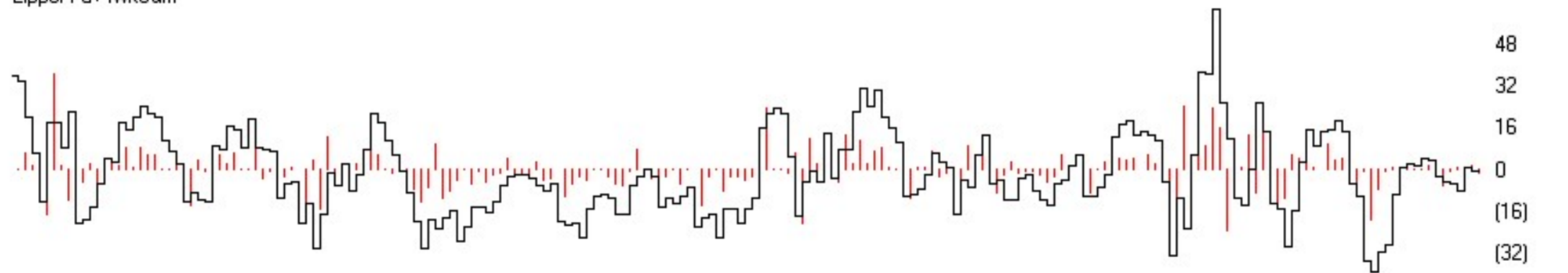
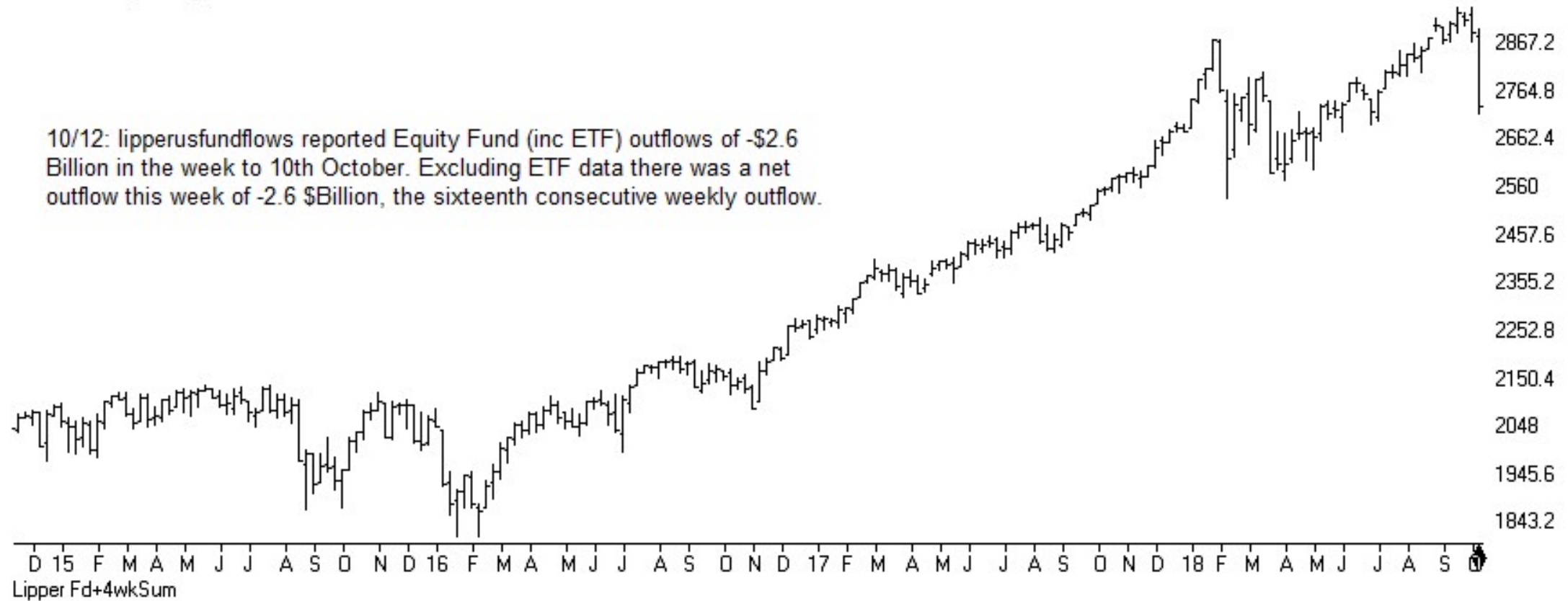


VIX - S&P 500 Volatility Index (Daily)



SP500 Index (Weekly)

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

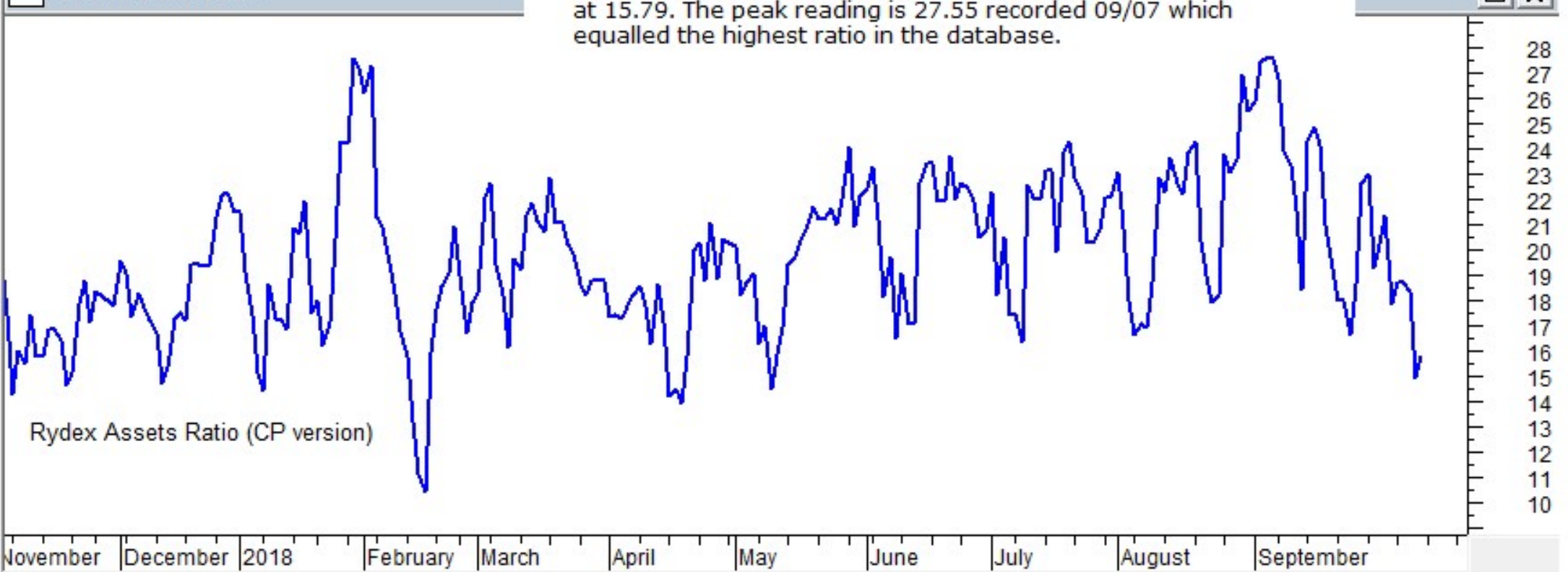
Sentiment

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



RYDEX RATIO REVISED

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Rydex Assets Ratio (CP version)

ChartProfit

<http://www.chartprofitwebcast.com>