

ChartProfit

Charts to Friday 14th September 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 09/14

	-5	-4	-3	-2	↓
NYSE	55	60	59	51	55
NasDaq	49	55	60	51	48
SP500	63	68	68	60	65
R2000	55	60	61	53	51

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

09/14: AAll (public poll). Bulls% was lower this week at 32.1 and Bears% was higher at 32.8%. More Bears than Bulls this week for the first time since w/e 3rd August.

09/14: Investors Intelligence. Bulls% was lower at 57.7%, down from previous week's 60% which was the highest since February. Bear%, at 18.3%, has changed very little for twelve weeks.

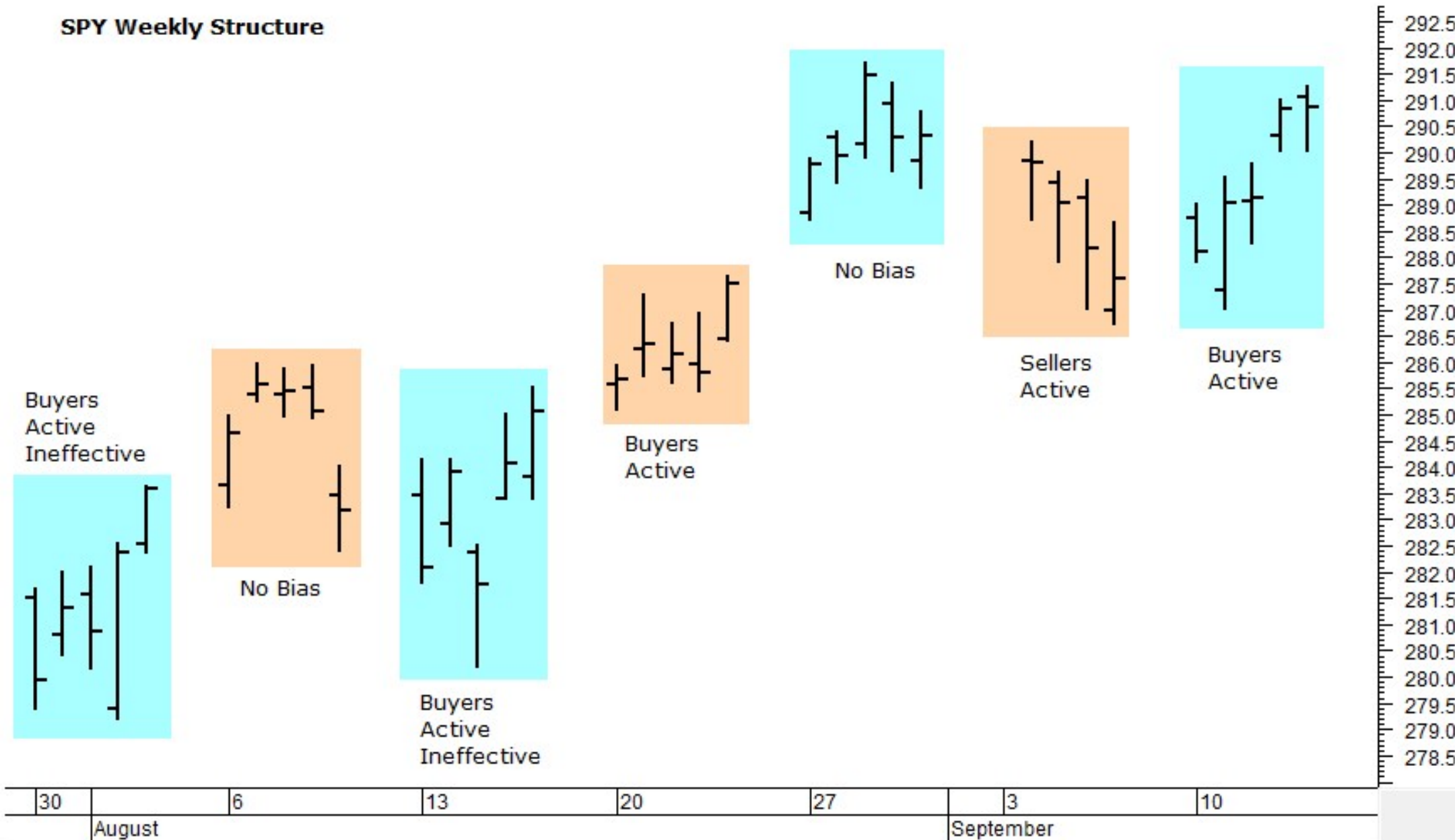
09/14: NAAIM exposure index was higher at 90.19.

Mutual Fund Flow:

09/14: My version of the Rydex Assets Ratio ended the week at 18.38. Down from 27.55 five days ago, the peak reading which equalled the highest ratio in the database. The ratio fell every day this week as SPX closed higher each day. That's not usually a bearish pattern in the ST.

09/14: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$1.8 Billion in the week to 12th September. The 4week net flow is -\$5.2 Billion.

SPY Weekly Structure

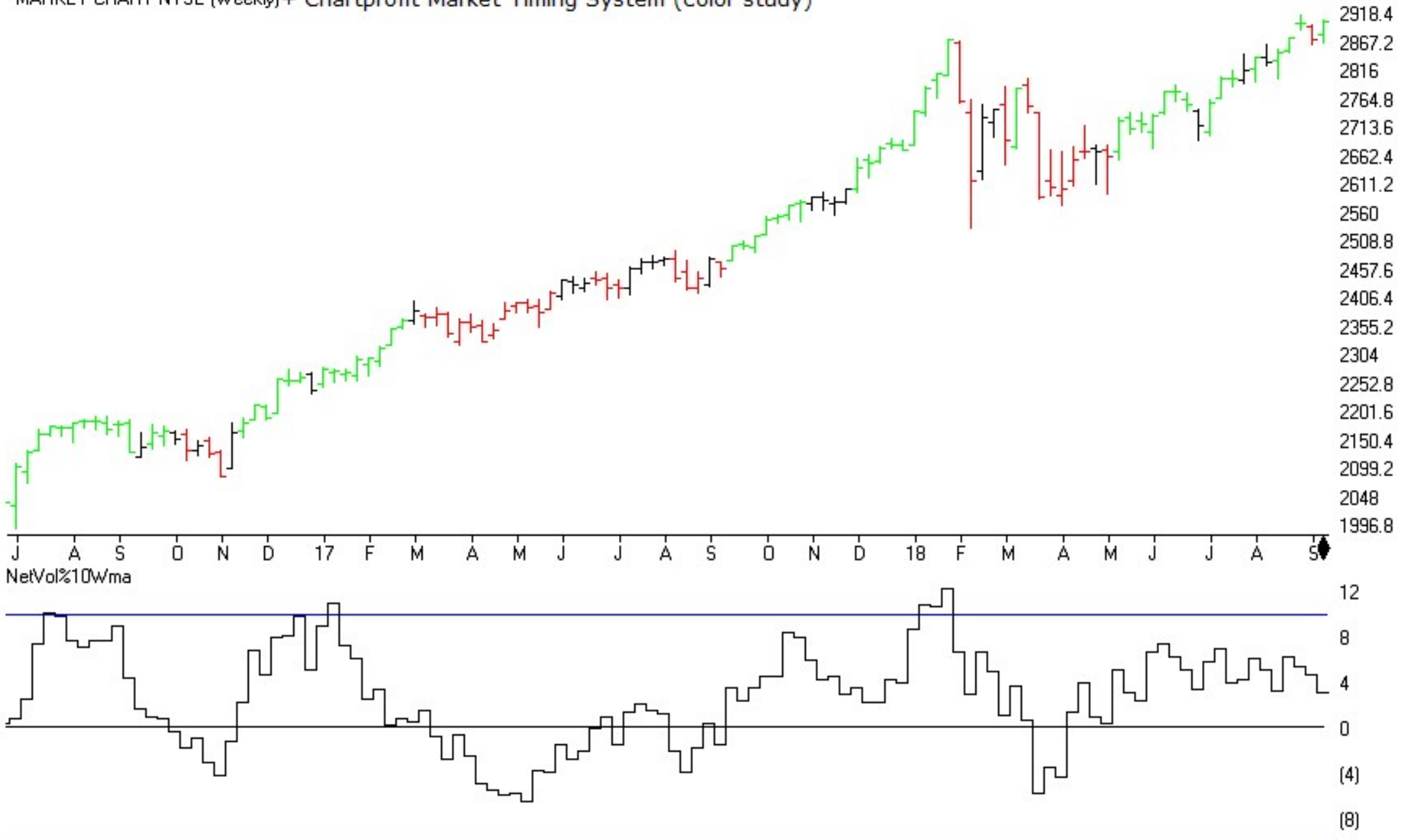


Commitments of Traders

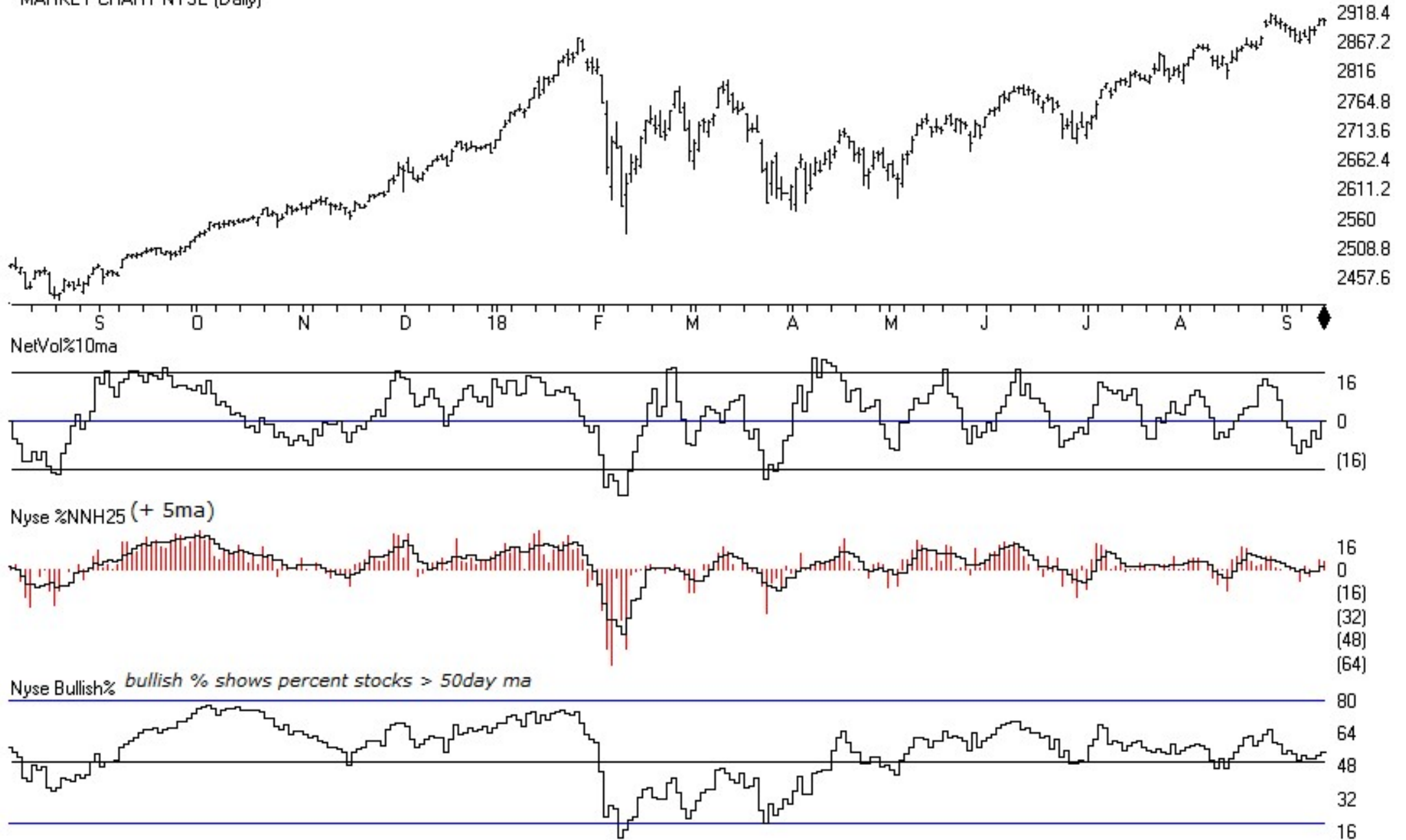
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/11/18	25.7	80.9	81.2	32.1	11.7	33.5	78.3	29.2	13.0
09/04/18	22.9	83.4	86.3	58.8	35.7	19.7	79.9	26.2	39.9
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/11/18	97.2	59.3	4.6	2.7	40.6	94.2	2.9	62.4	92.6
09/04/18	100	55.7	0	0	40.3	97.6	0	69.6	100
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/11/18	100.0	71.8	5.3	2.7	11.8	67.8	47.6	31.9	32.4
09/04/18	87.5	62.4	20.5	14.2	21.3	63.2	53.0	42.7	35.0
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/11/18	98.4	80.7	4.8	0.0	42.4	100.0	60.1	43.4	38.0
09/04/18	85.6	86.8	41.6	0.0	16.3	67.0	70.8	56.1	35.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/11/18	91.2	91.6	24.4	12.6	17.8	77.2	7.2	0.0	38.7
09/04/18	96.3	92.4	8.3	5.9	20.0	95.2	8.0	0.1	45.6
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/11/18	78.7	85.4	21.3	25.2	3.0	68.9	16.2	26.4	84.9
09/04/18	79.4	66.3	12.4	32.6	37.4	71.9	9.1	21.5	98.6
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/11/18	83.3	100.0	34.3	11.6	0.0	55.7	55.4	90.7	78.7
09/04/18	85.4	98.4	22.8	9.6	3.2	75.3	54.0	87.2	79.1
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/11/18	0.0	14.3	90.5	99.8	67.3	5.0	78.2	5.1	27.3
09/04/18	0.0	1.8	93.9	97.0	88.0	8.7	97.7	5.8	0.0

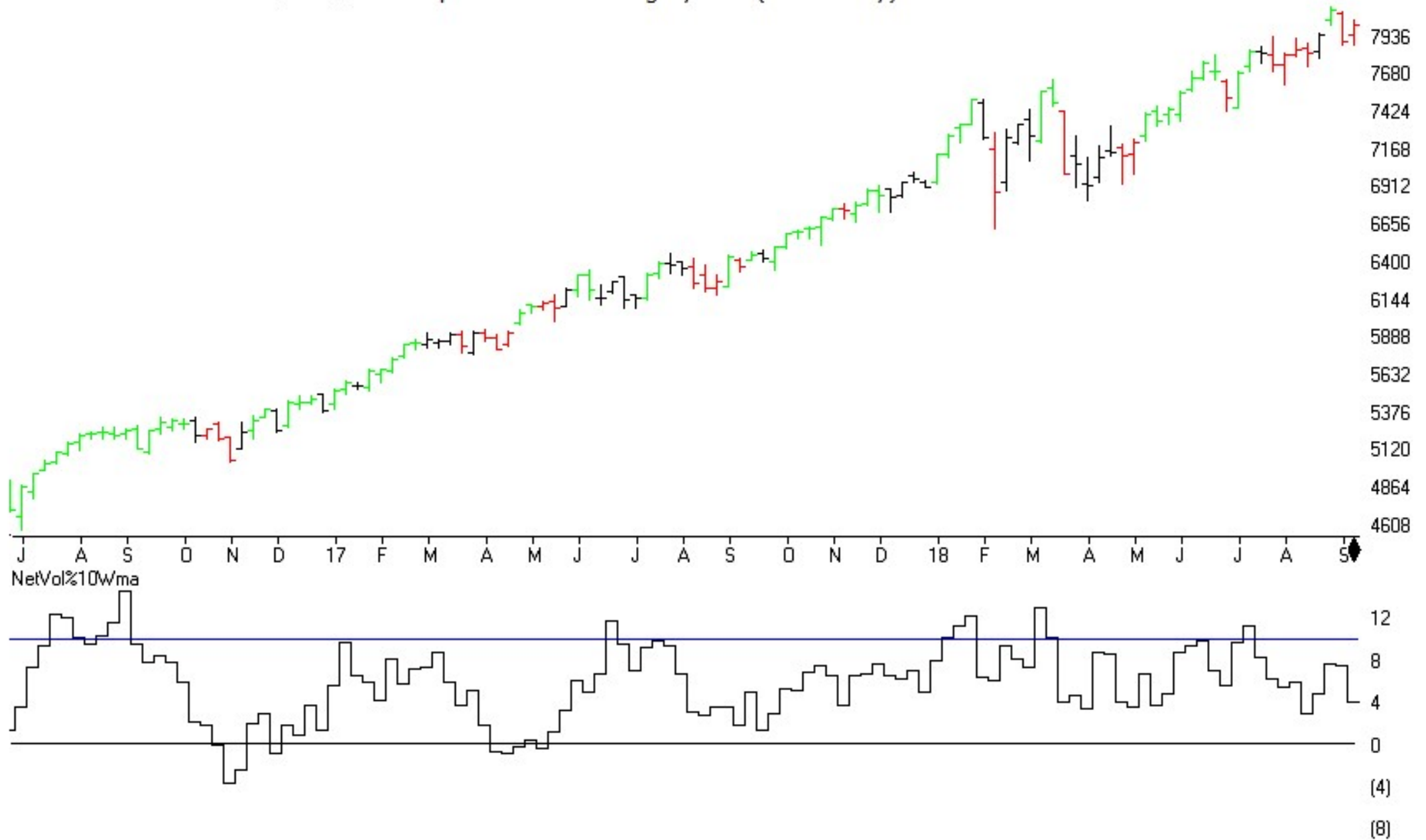
MARKET CHART NYSE (Weekly)+ Chartprofit Market Timing System (color study)



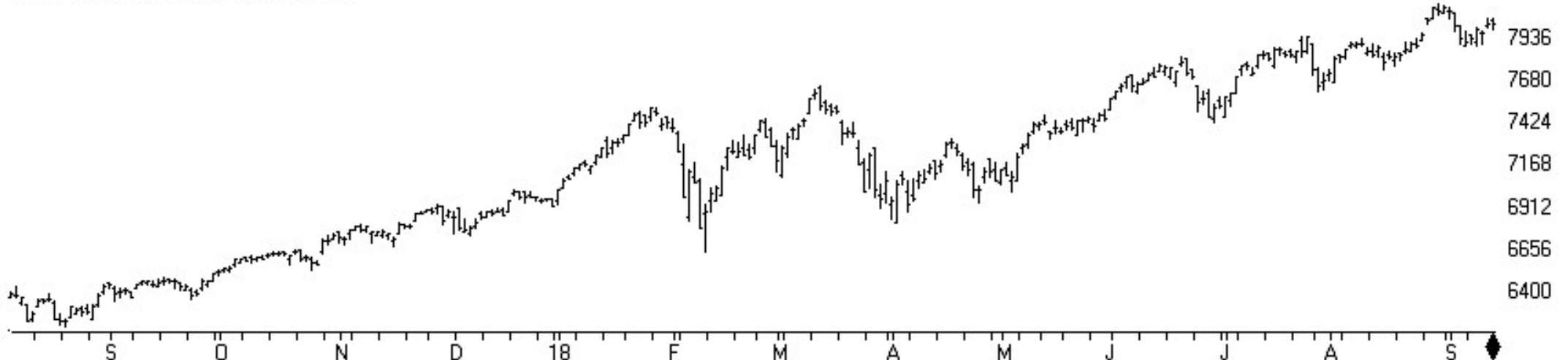
MARKET CHART NYSE (Daily)



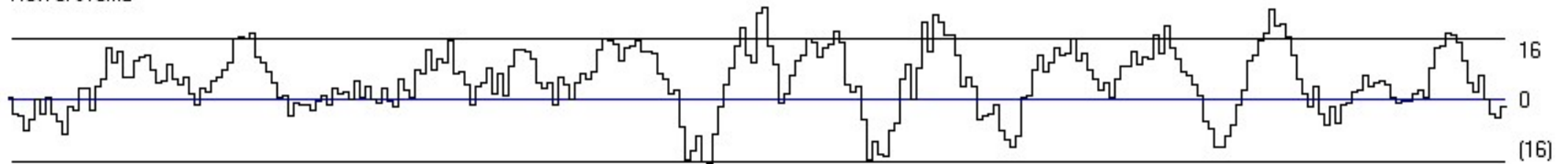
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



MARKET CHART NASDAQ 1800 (Daily)



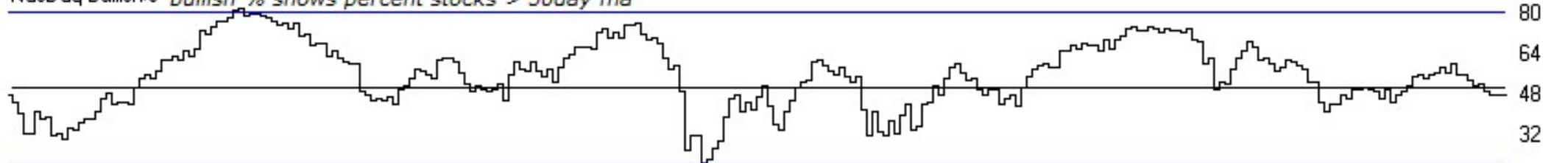
NetVol%10ma



Nasdaq %NNH25 (+ 5ma)

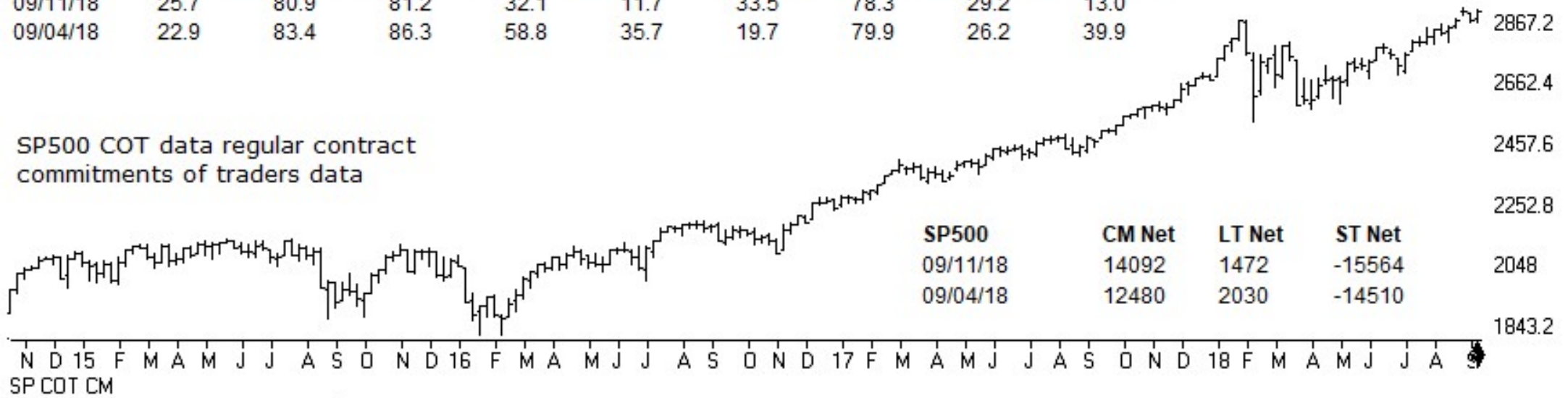


Nasdaq Bullish% *bullish % shows percent stocks > 50day ma*



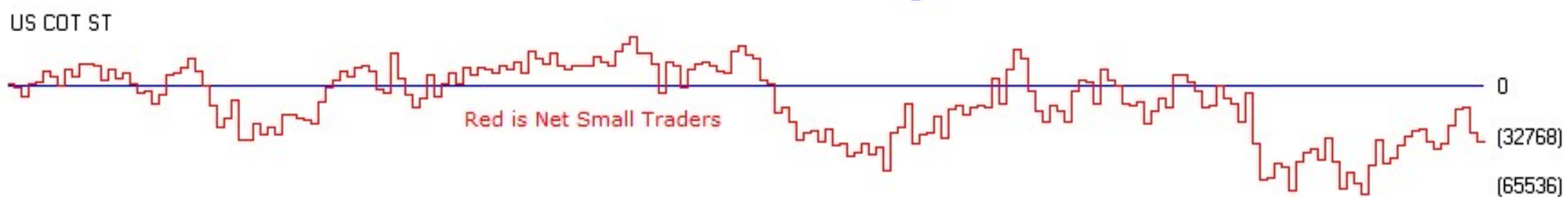
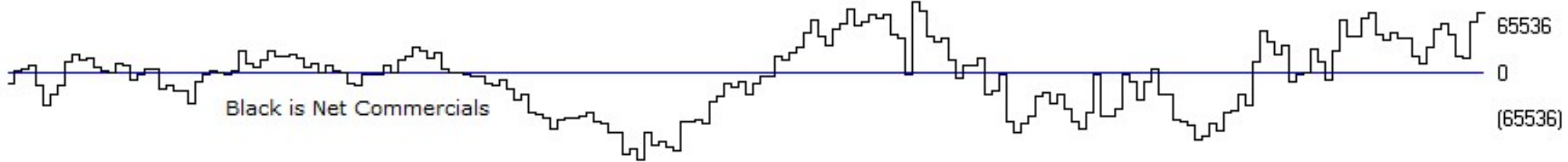
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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09/04/18	22.9	83.4	86.3	58.8	35.7	19.7	79.9	26.2	39.9

SP500 COT data regular contract commitments of traders data

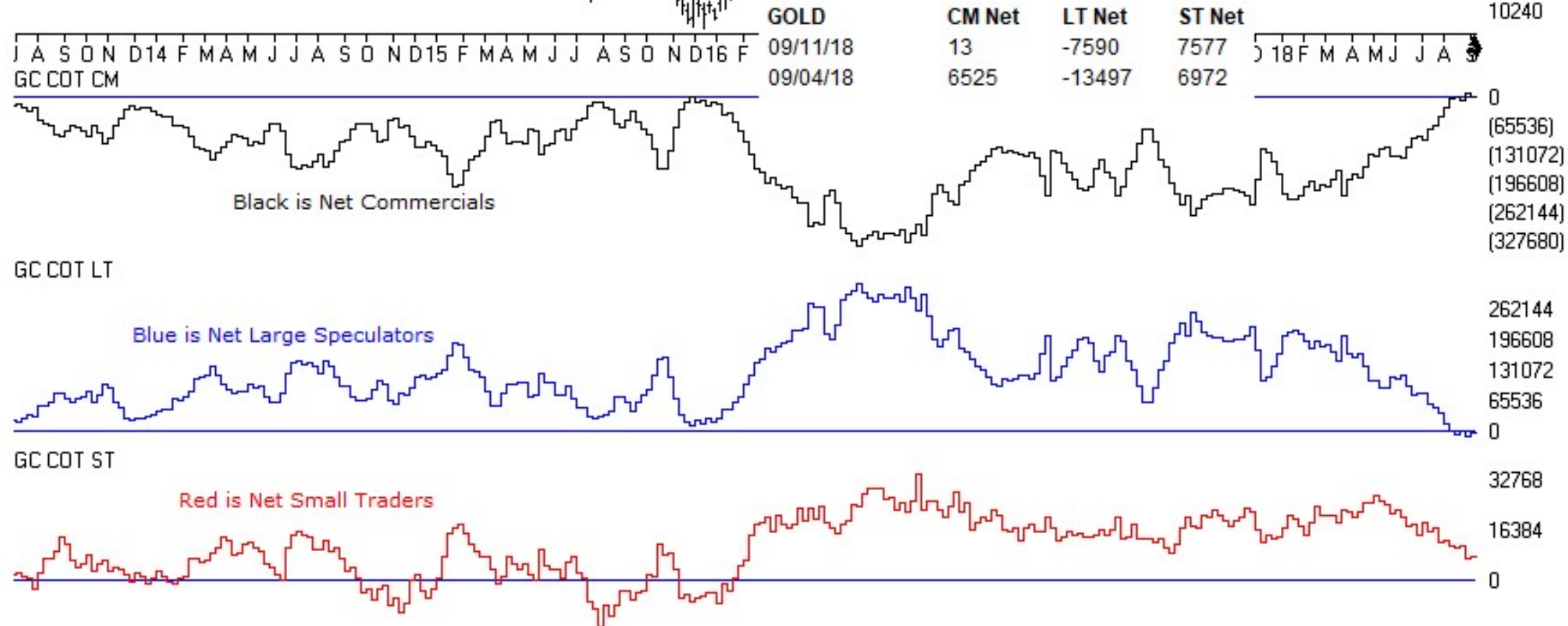


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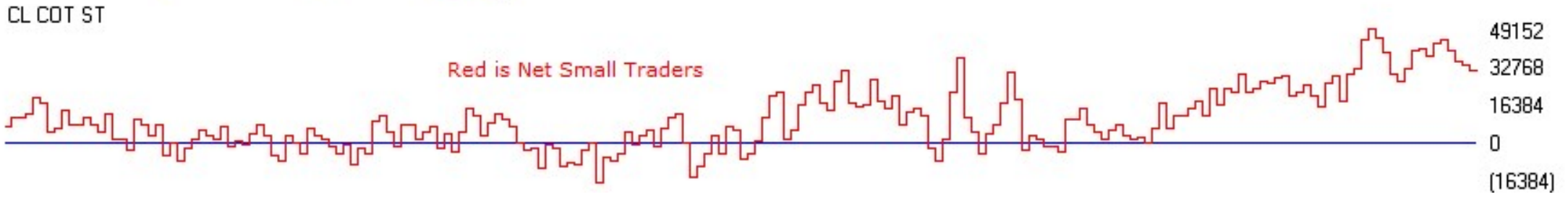
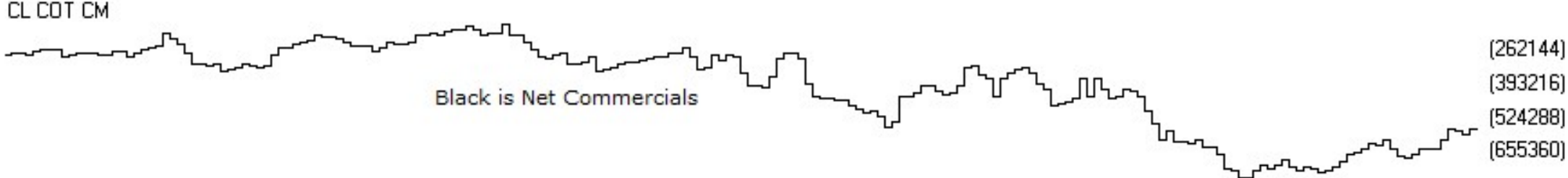
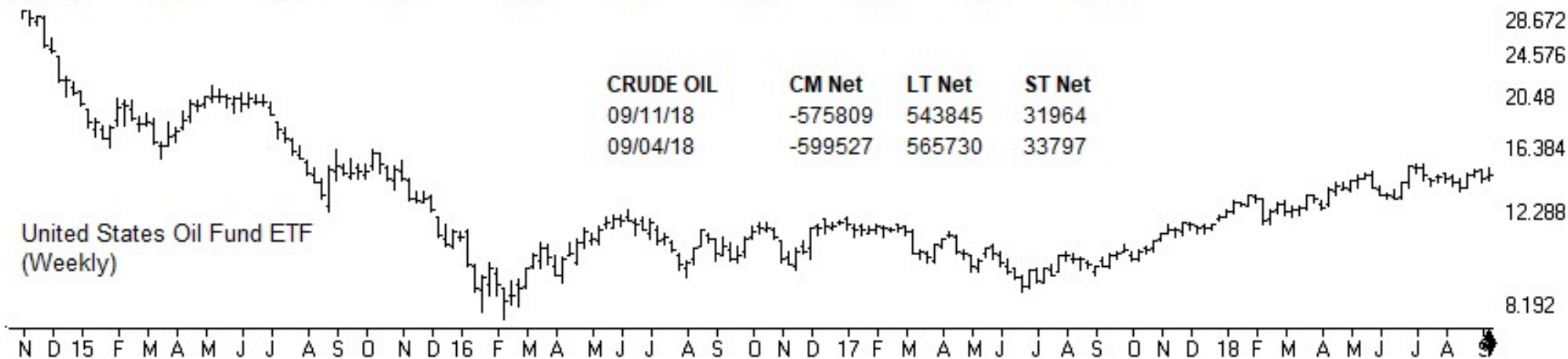
Lehman 20+ Year T Bond ETF (Weekly)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/11/18	97.2	59.3	4.6	2.7	40.6	94.2	2.9	62.4	92.6
09/04/18	100	55.7	0	0	40.3	97.6	0	69.6	100

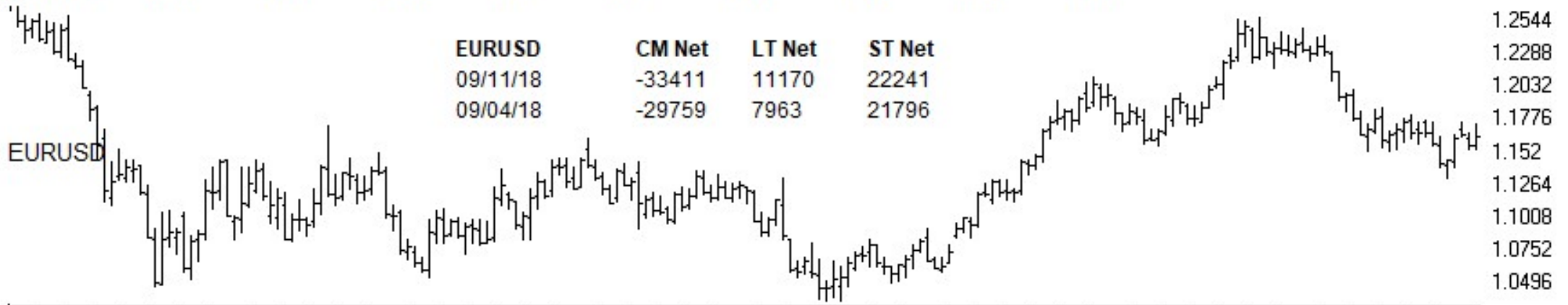


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/11/18	100.0	71.8	5.3	2.7	11.8	67.8	47.6	31.9	32.4
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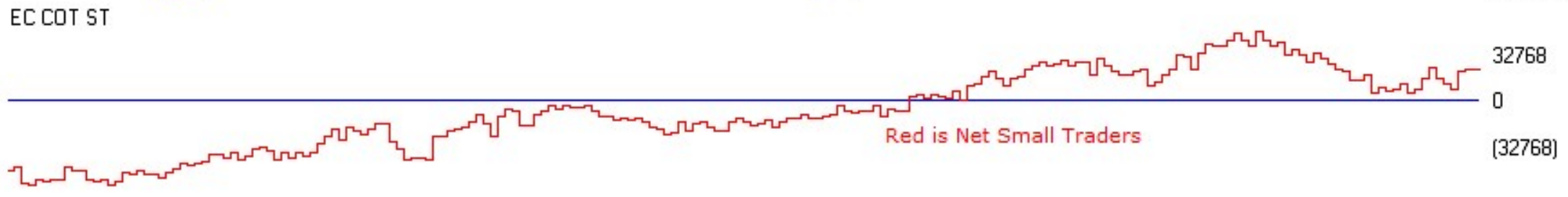
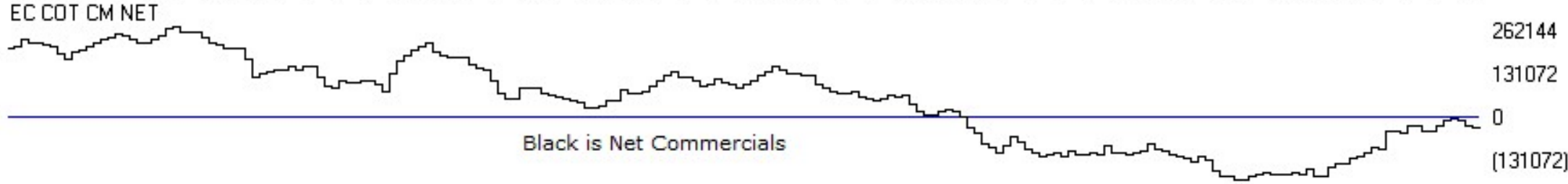


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/11/18	83.3	100.0	34.3	11.6	0.0	55.7	55.4	90.7	78.7
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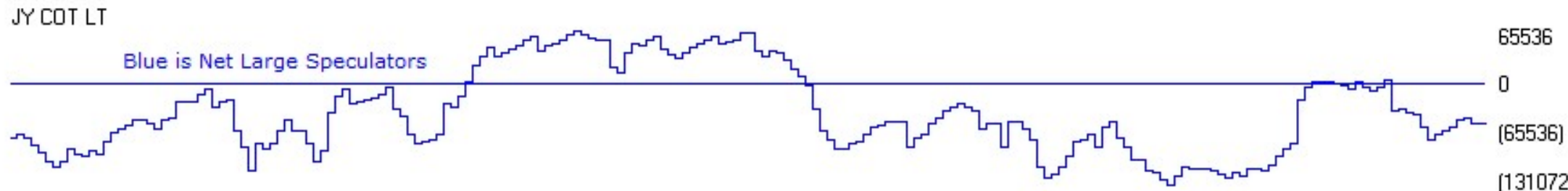
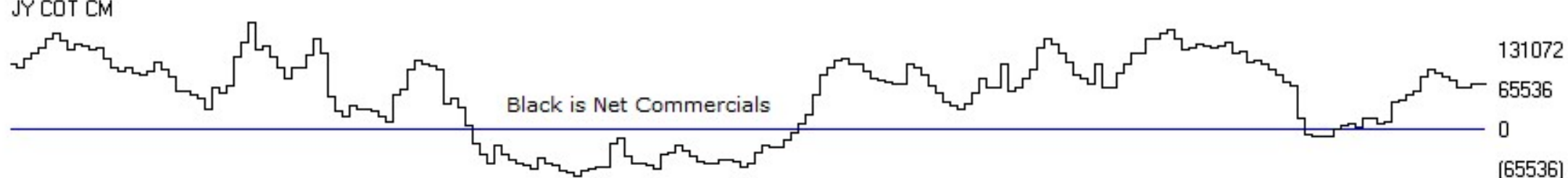
EURUSD	CM Net	LT Net	ST Net
09/11/18	-33411	11170	22241
09/04/18	-29759	7963	21796

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 M A M J J A S



1.28
1.2544
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(32768)

JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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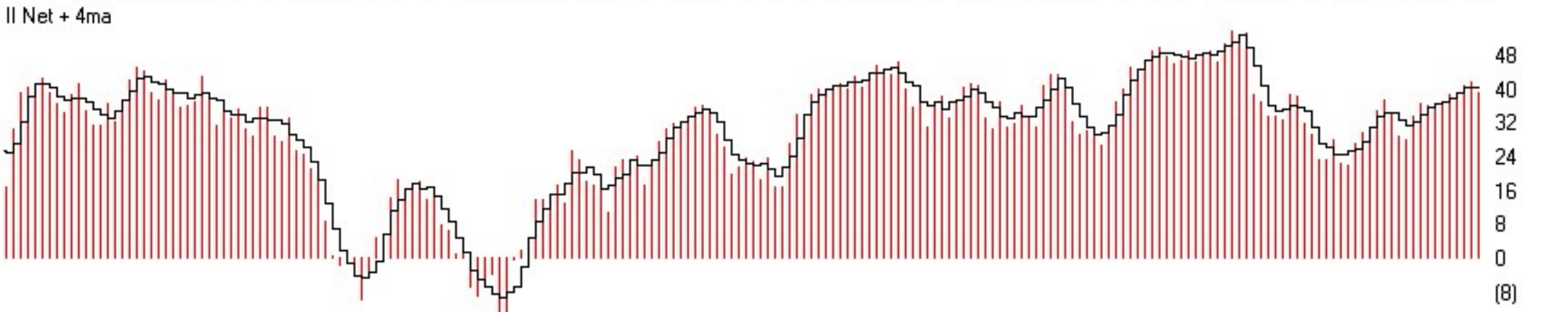
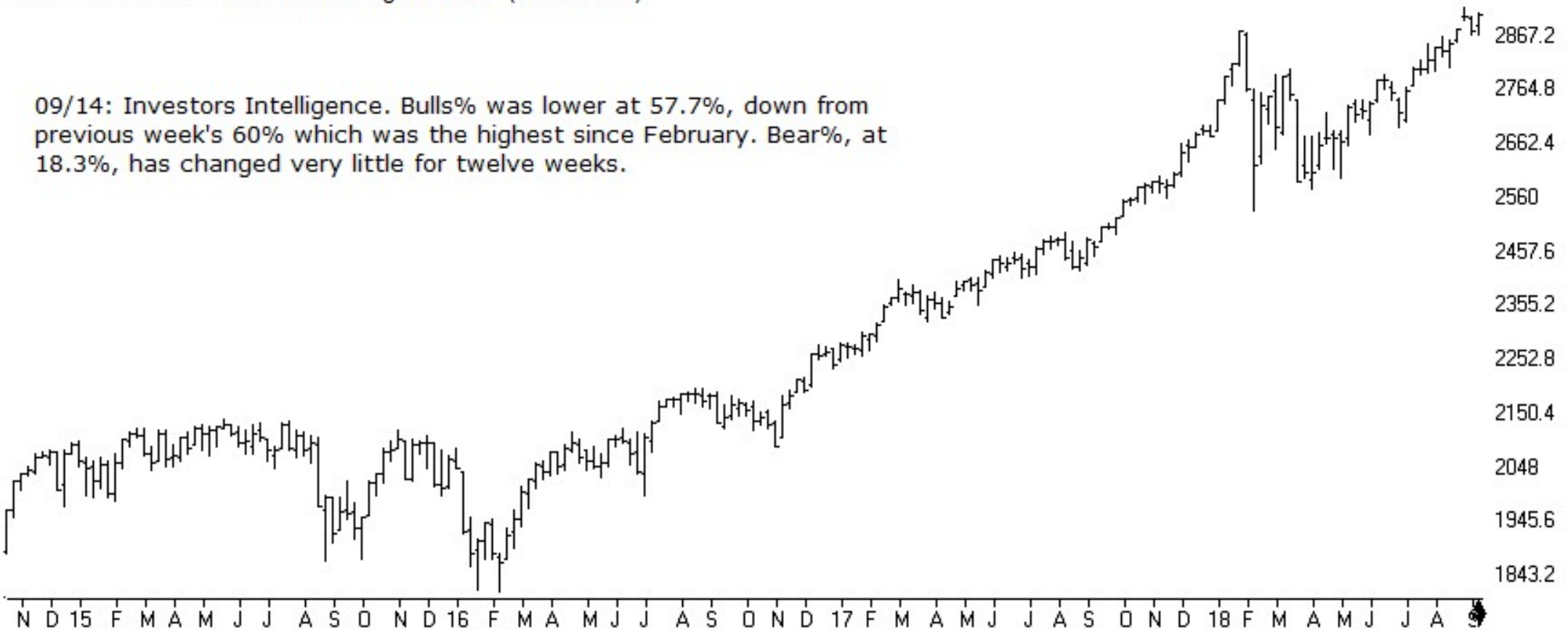
SP500 Index (Weekly) + AII Poll (public)

09/14: AII (public poll). Bulls% was lower this week at 32.1 and Bears% was higher at 32.8%. More Bears than Bulls this week for the first time since w/e 3rd August.



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

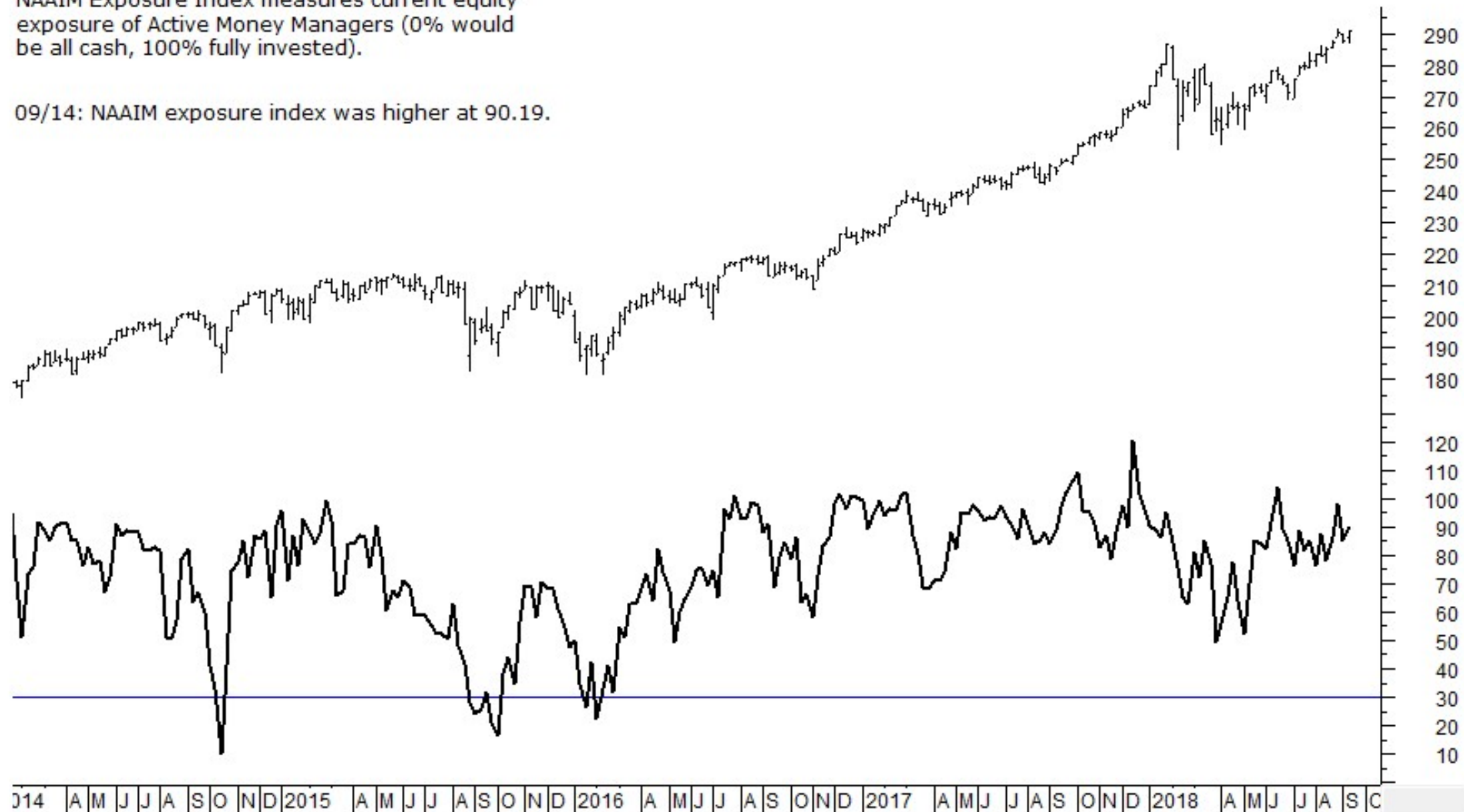
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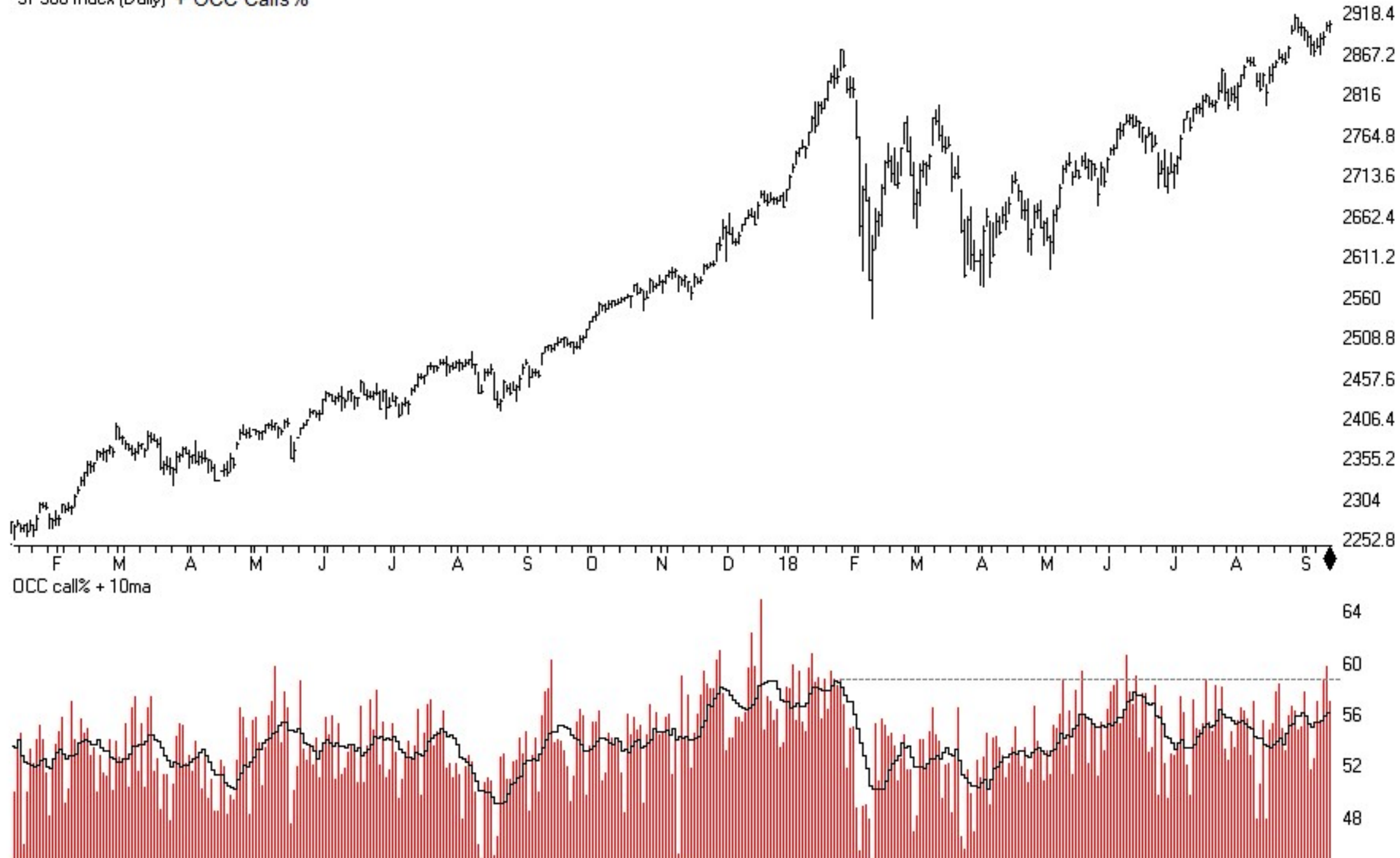
SPY + NAAIM Exposure Index

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

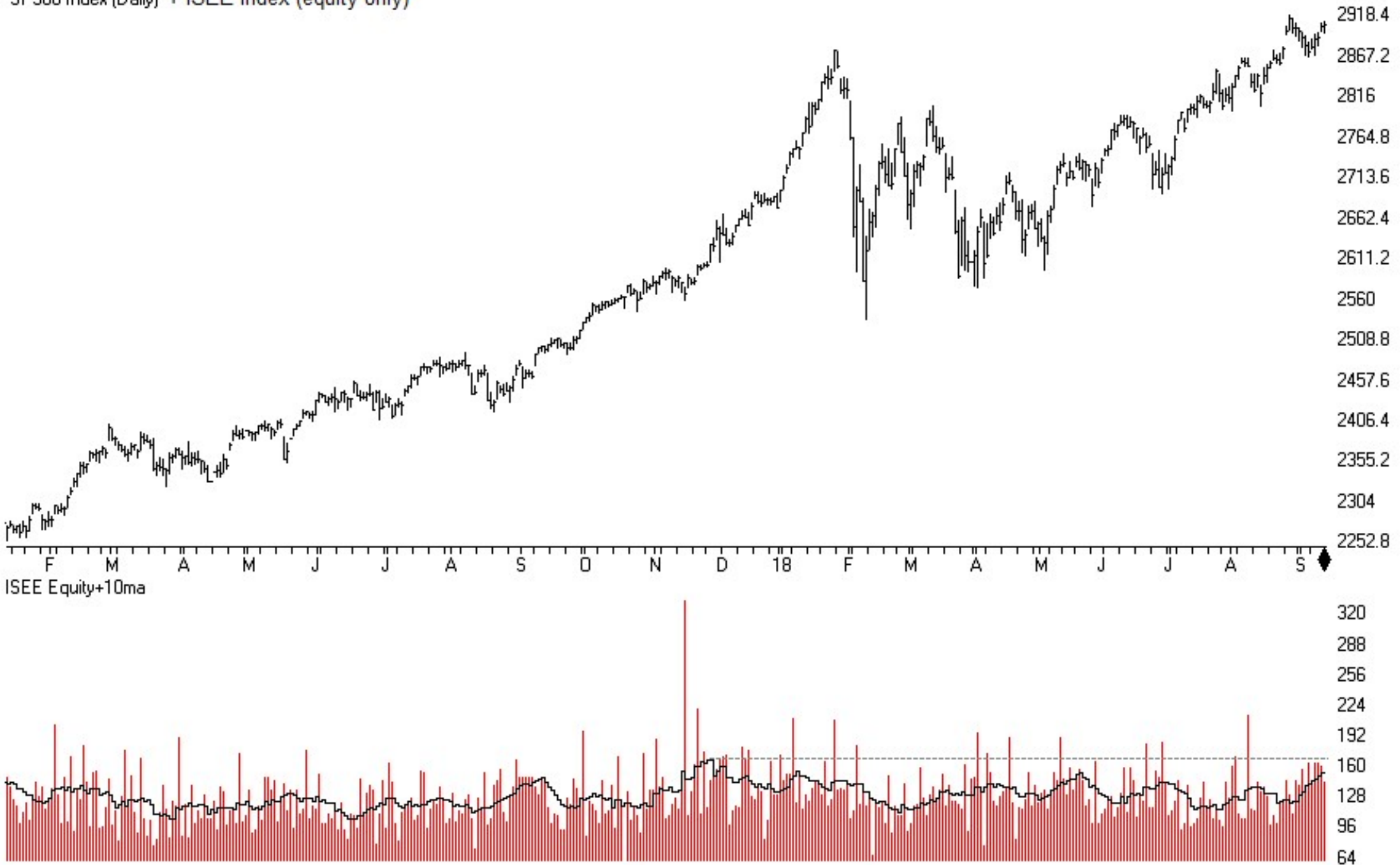
09/14: NAAIM exposure index was higher at 90.19.



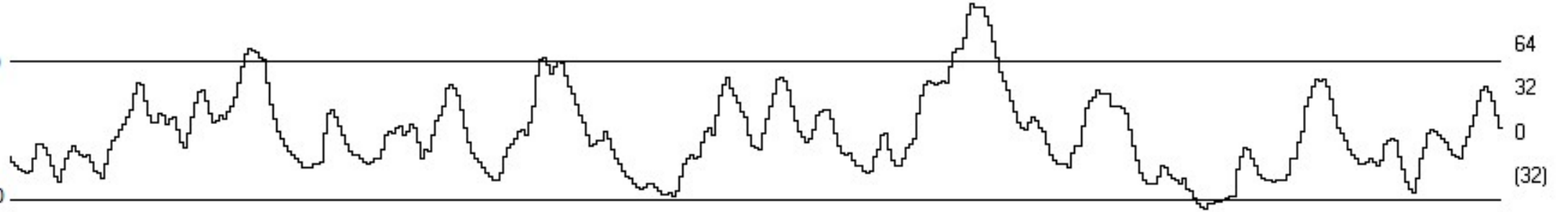
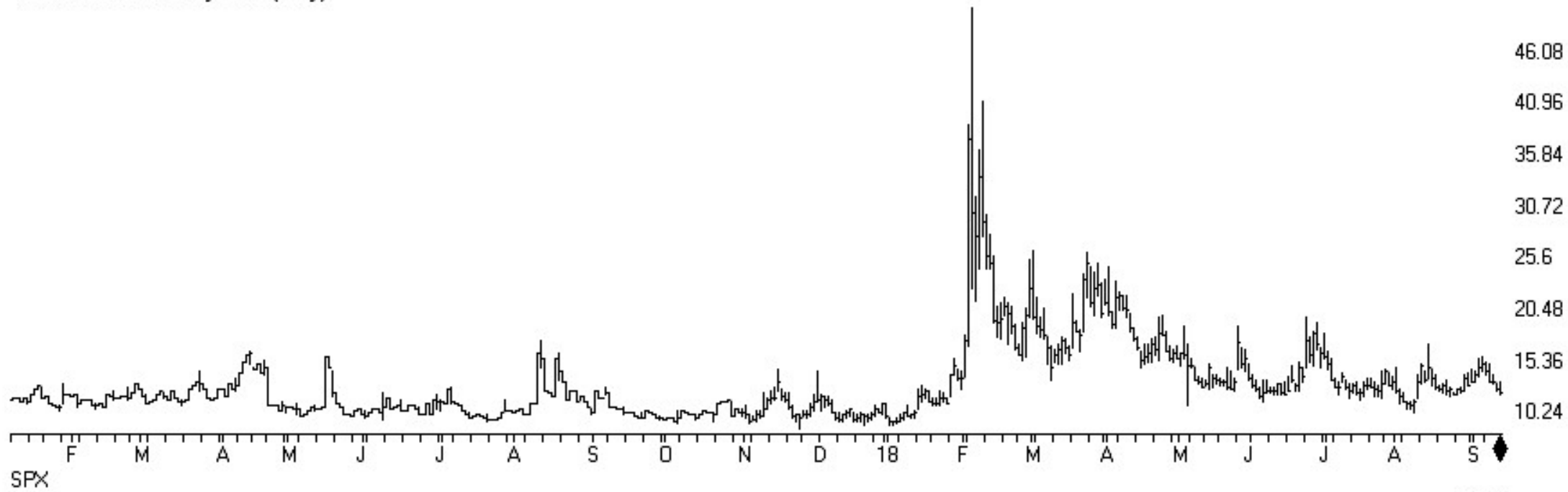
SP500 Index (Daily) + OCC Calls%



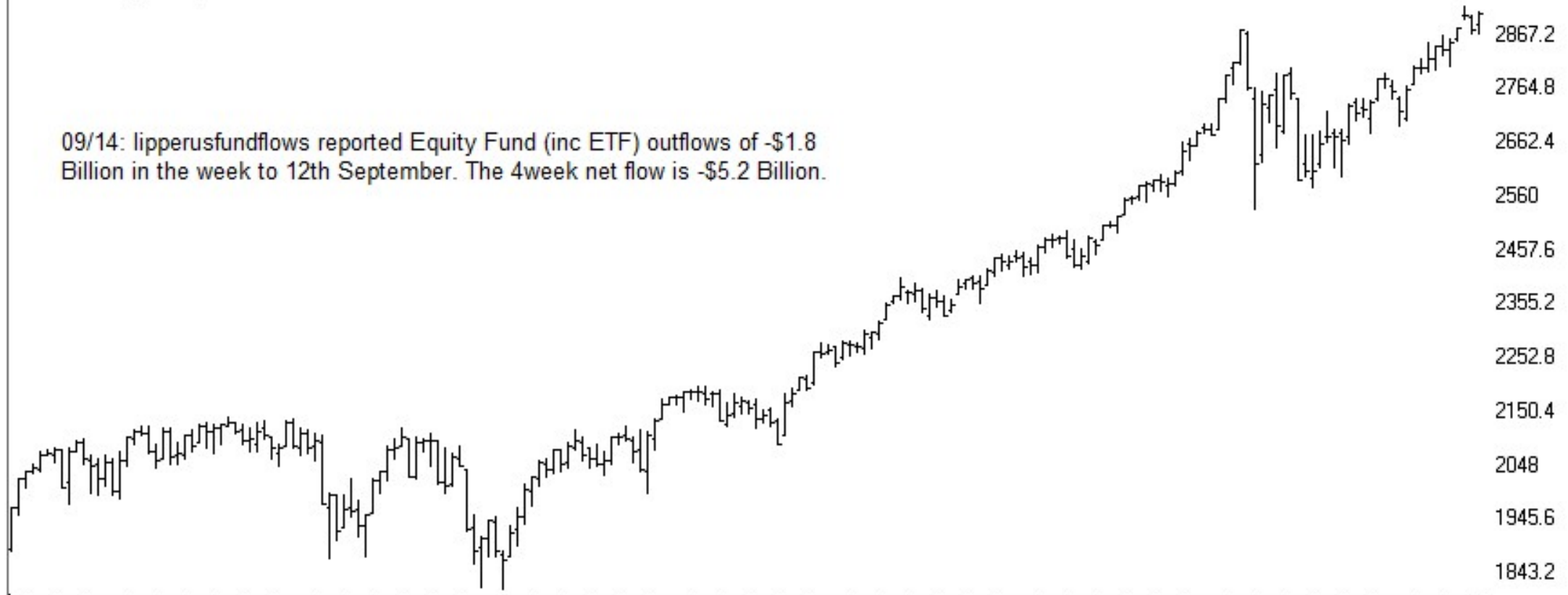
SP500 Index (Daily) + ISEE Index (equity only)



VIX - S&P 500 Volatility Index (Daily)

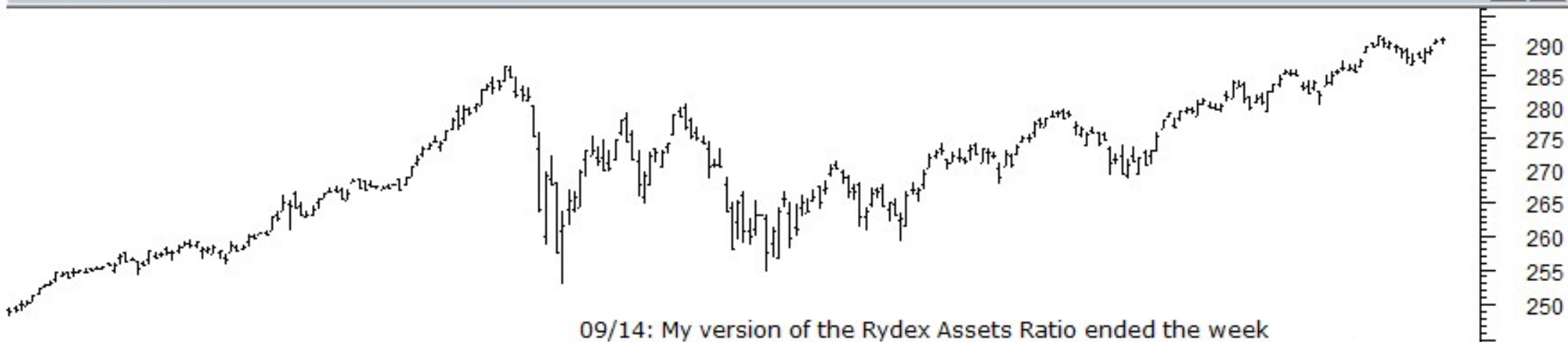


SP500 Index (Weekly)



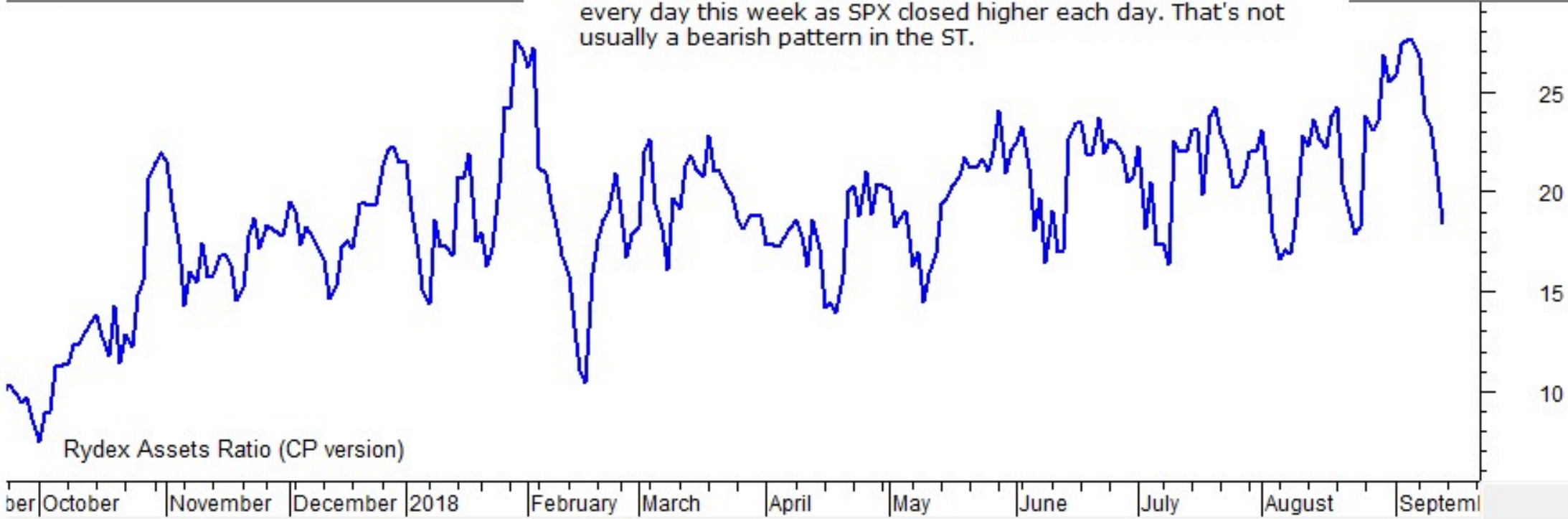
Sentiment

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



RYDEX RATIO REVISED

09/14: My version of the Rydex Assets Ratio ended the week at 18.38. Down from 27.55 five days ago, the peak reading which equalled the highest ratio in the database. The ratio fell every day this week as SPX closed higher each day. That's not usually a bearish pattern in the ST.



Rydex Assets Ratio (CP version)

ber October November December 2018 February March April May June July August Septeml

ChartProfit

<http://www.chartprofitwebcast.com>