

ChartProfit

Charts to Friday 16th November 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 11/16.

	-5	-4	-3	-2	↓
NYSE	21	12	23	37	36
NasDaq	17	11	26	32	29
SP500	23	10	22	43	39
R2000	14	10	23	31	31

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

11/16: AAll (public poll). Bulls% was lower at 35.1% (from 41.3%). Bears% was higher at 36%. The nett (Bulls minus Bears) is at -0.9, three weeks ago it fell to -13 which was the lowest since April but this indicator never reached anything like capitulation with the recent market decline.

11/16: Investors Intelligence. Bulls% was almost unchanged at 42.9%, down from 61.8% six weeks ago which was the highest since February. Bear%, was unchanged at 19%. Bears% has changed very little since June. The nett (Bulls minus Bears) is at 23.9; previous week's 22.7 was the lowest since June.

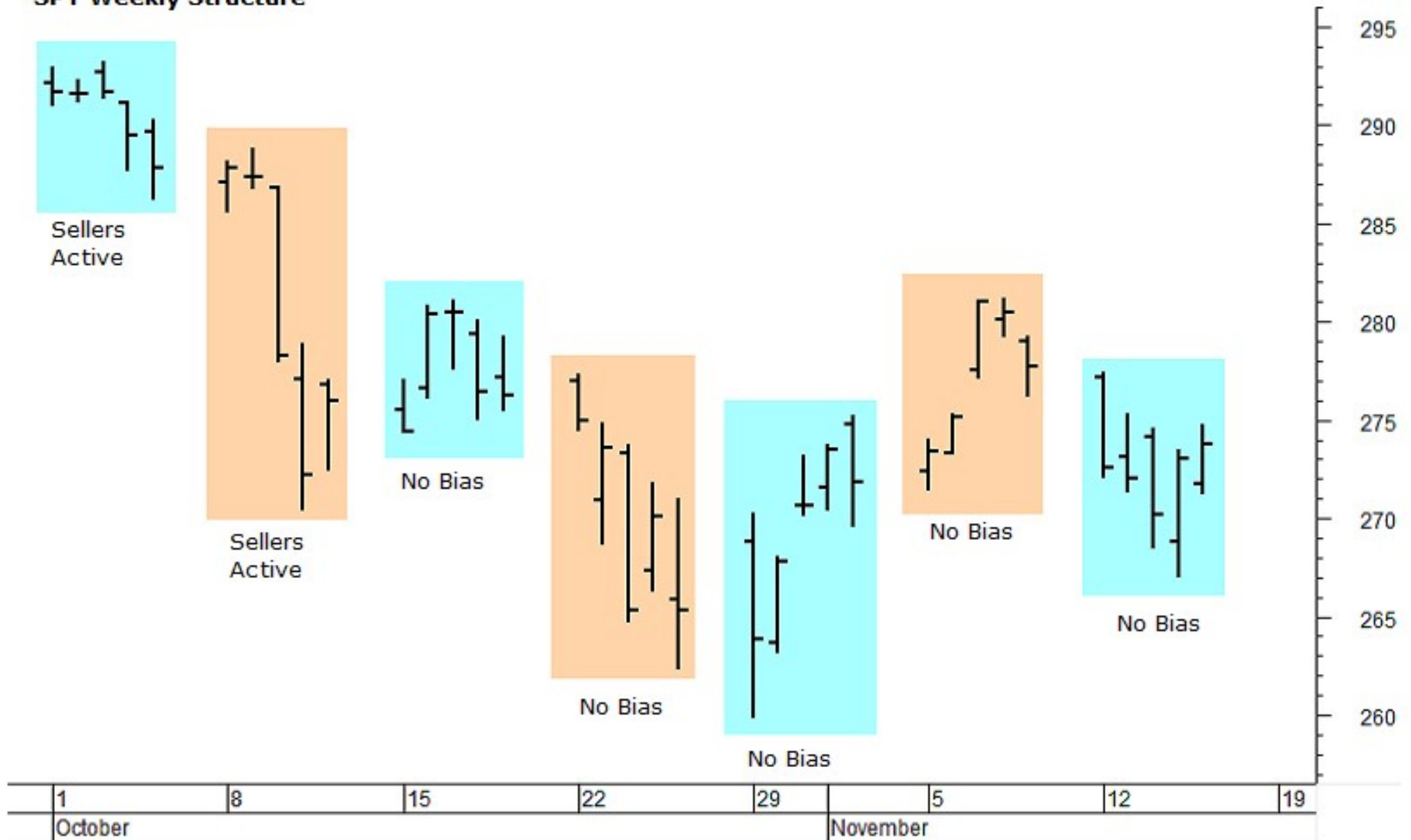
11/16: NAAIM exposure index fell sharply this week to 35.31 (from 64.96) the lowest reading since February 2016.

Mutual Fund Flow:

11/16: My version of the Rydex Assets Ratio ended the week at 12.08. Market is lower this week and the ratio higher, that's a little concerning. On 11/05 the ratio fell to 8.15 which was the lowest ratio in more than a year. The peak reading is 27.55 recorded 09/07 which equalled the highest ratio in the database.

11/16: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2.7 Billion in the week to 14th November. The 4wk flow is at \$0.8 Billion and during this recent sell-off never approached the low levels reached when the market declined early in the year. So no obvious capitulation in this indicator.

SPY Weekly Structure

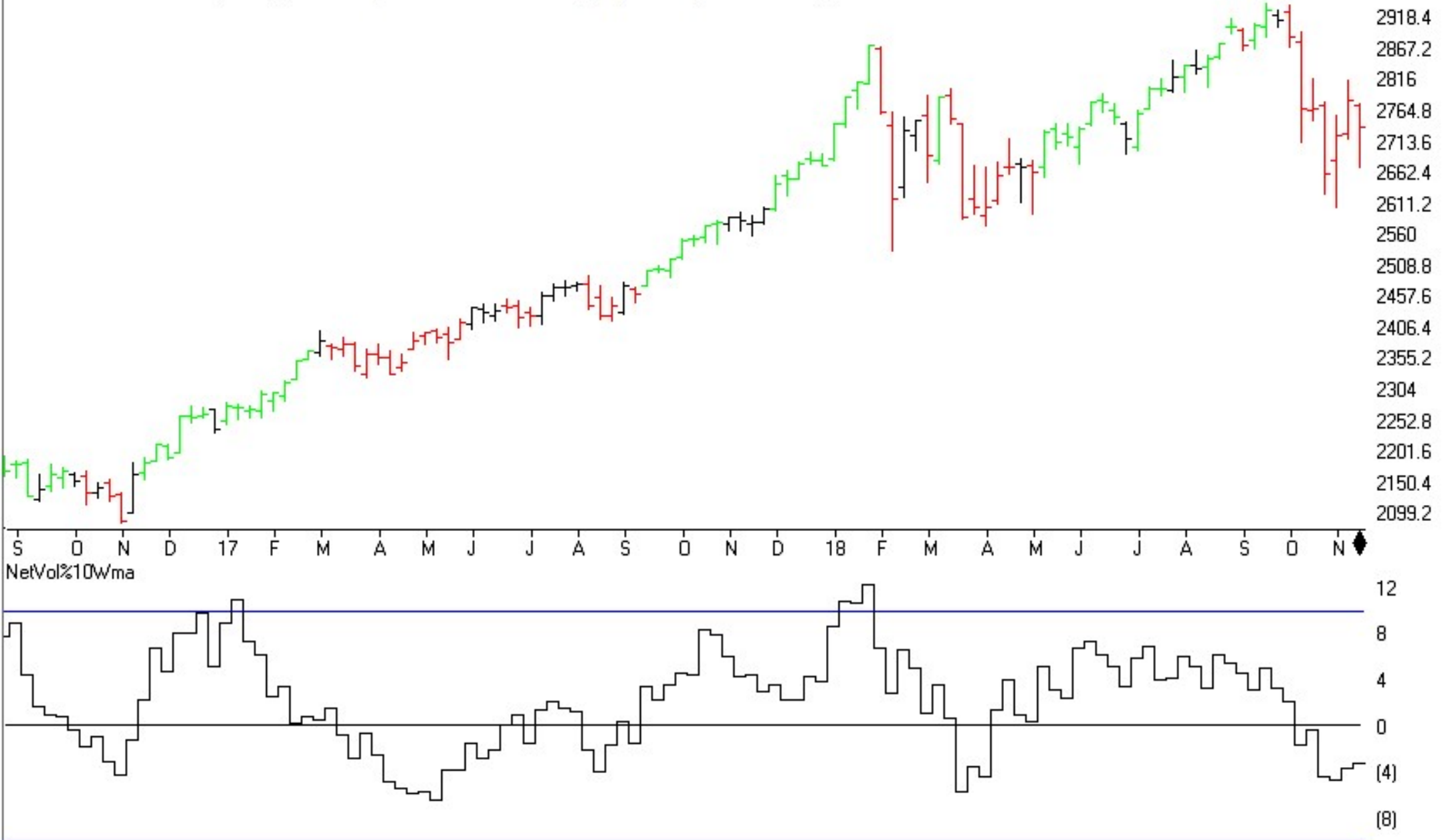


Commitments of Traders

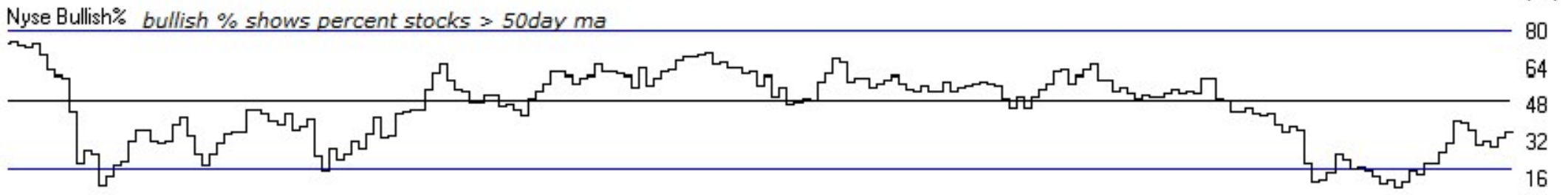
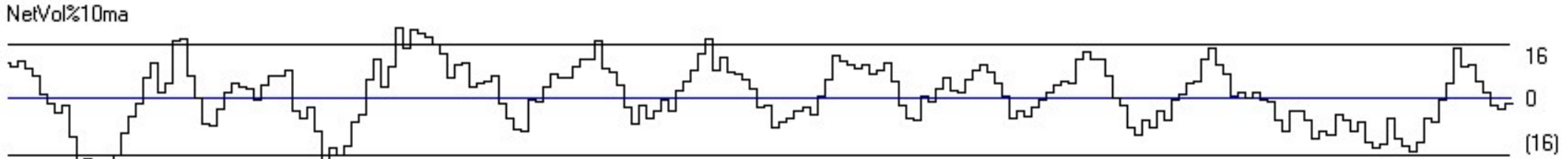
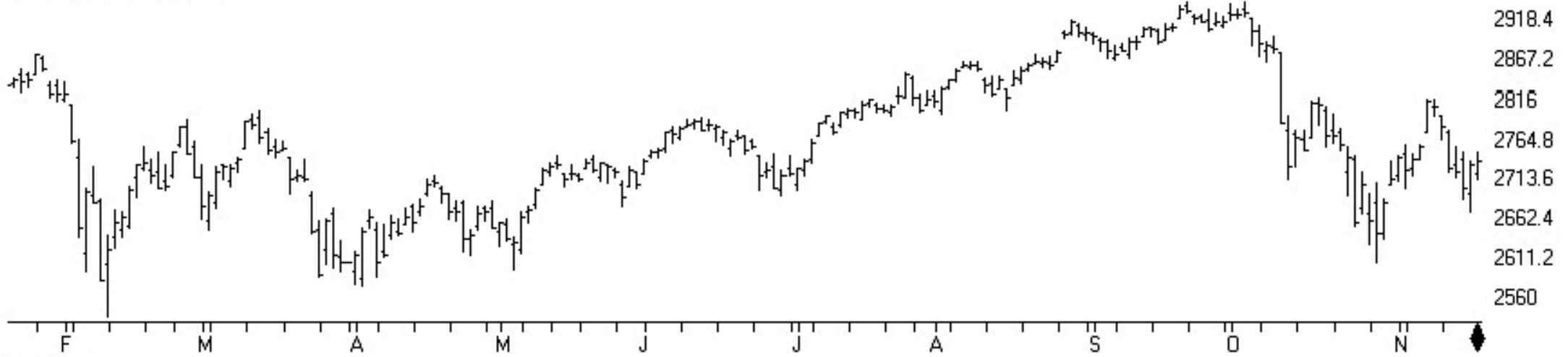
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/13/18	10.5	67.6	90.1	28.0	38.2	27.8	91.2	43.3	11.9
11/06/18	9.1	51.7	87.2	27.1	34.5	25.8	92.6	57.4	14.8
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/13/18	83.4	63.1	16.5	18.3	0	54.7	23.2	0	23.4
11/06/18	61.5	36.7	31.3	36.1	0	46.2	68.8	27.9	0.3
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/13/18	100.0	100.0	72.2	0.0	0.0	100.0	49.4	77.9	58.9
11/06/18	100.0	100.0	92.2	0.0	0.0	100.0	69.4	100.0	49.7
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/13/18	66.1	100.0	73.6	41.9	0.0	34.0	27.7	10.3	43.6
11/06/18	64.6	97.5	72.5	43.2	8.3	37.5	29.0	6.3	34.7
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/13/18	58.5	76.6	60.0	35.6	14.2	51.1	53.6	27.3	11.0
11/06/18	69.9	84.3	47.1	24.9	0.0	55.8	42.6	30.3	29.0
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/13/18	90.8	92.0	15.9	10.7	11.2	82.6	23.2	11.5	34.4
11/06/18	81.6	94.1	19.7	21.7	5.7	73.3	22.1	13.9	53.6
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/13/18	100.0	100.0	0.0	6.3	13.5	99.1	26.3	51.8	88.0
11/06/18	100.0	100.0	0.0	0.0	0.0	100.0	72.0	86.3	71.9
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/13/18	0.7	12.9	95.6	100.0	97.0	2.6	4.0	1.4	32.6
11/06/18	1.6	15.7	96.0	100.0	99.8	2.8	0.0	0.0	34.2

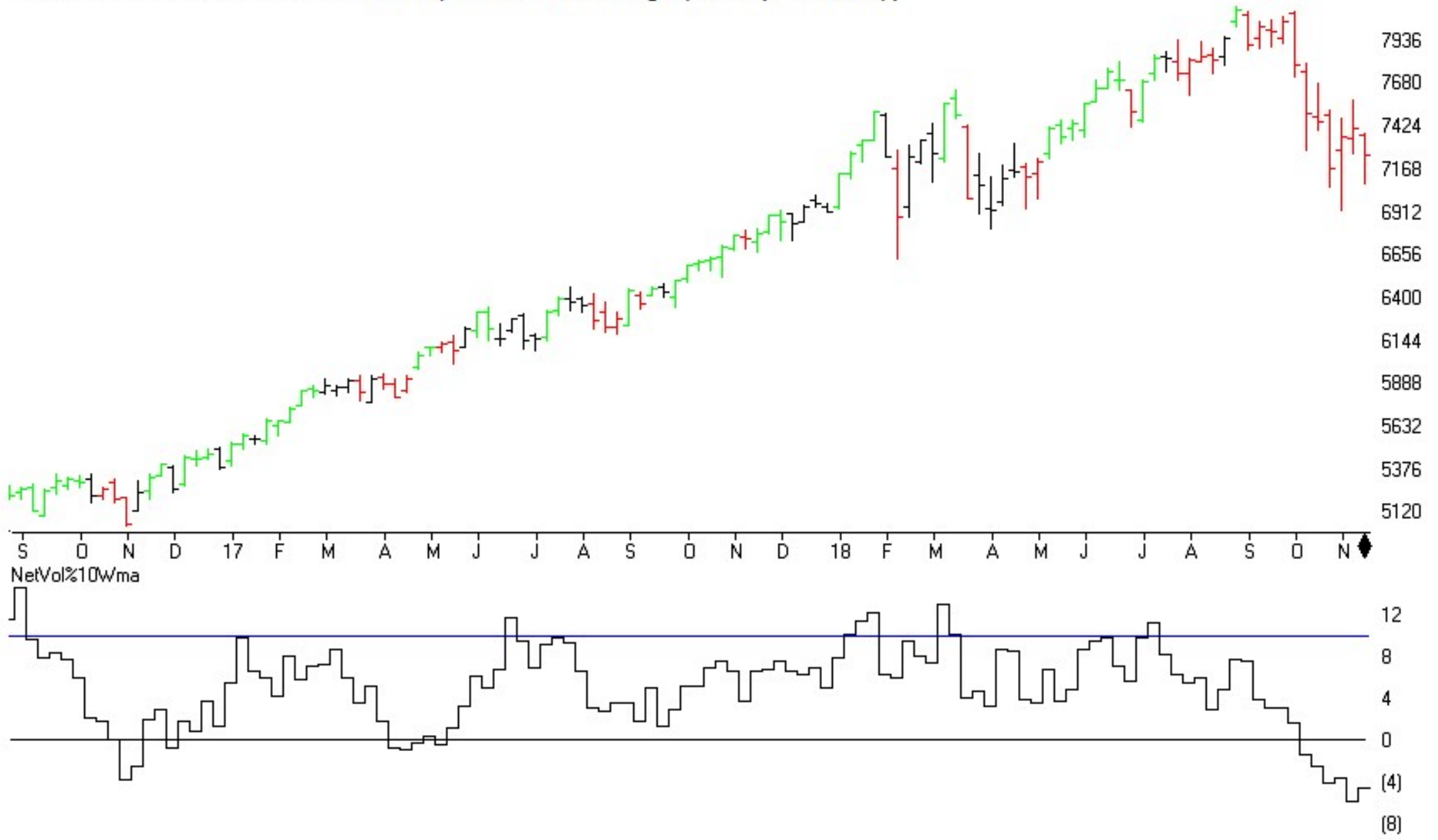
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



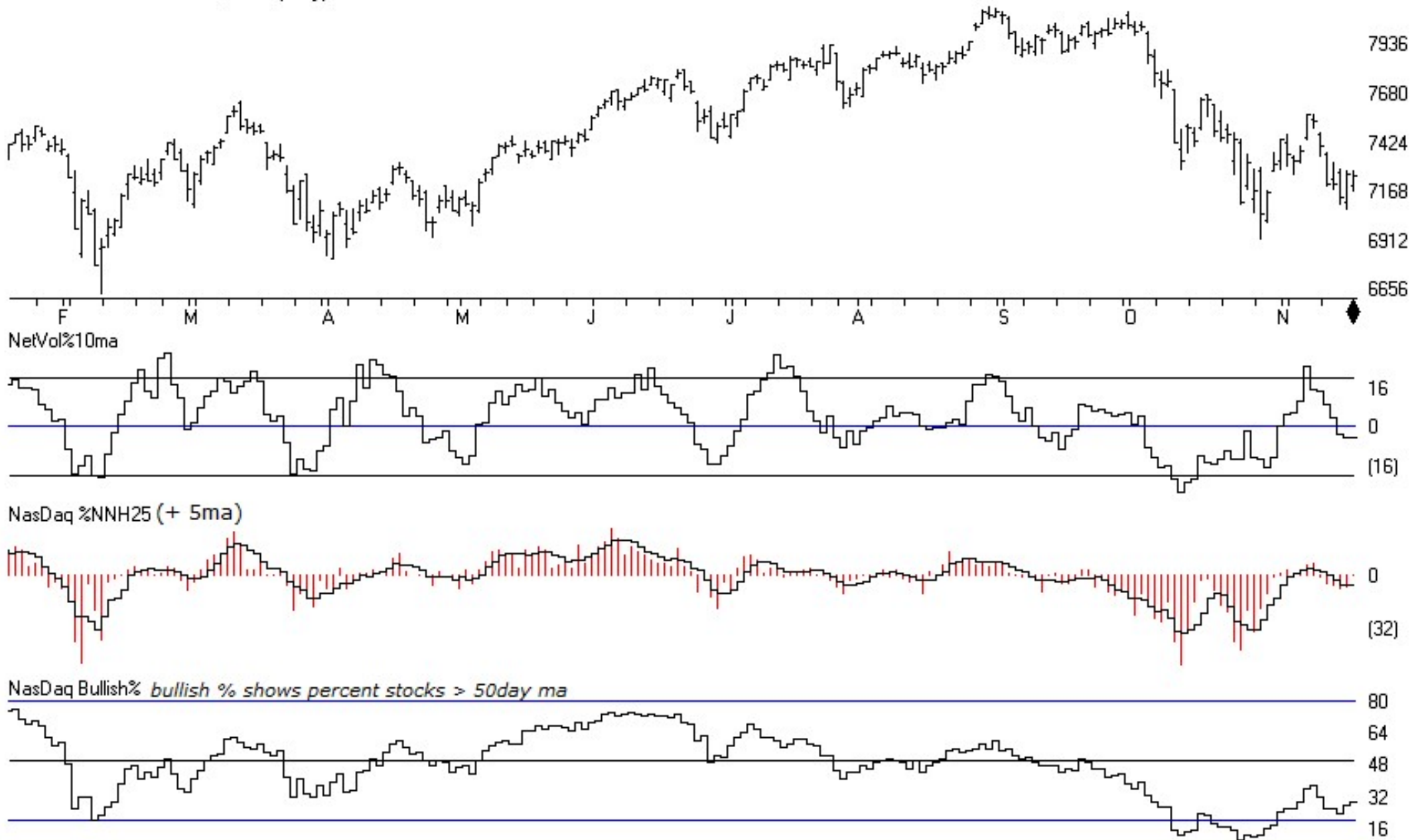
MARKET CHART NYSE (Daily)



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

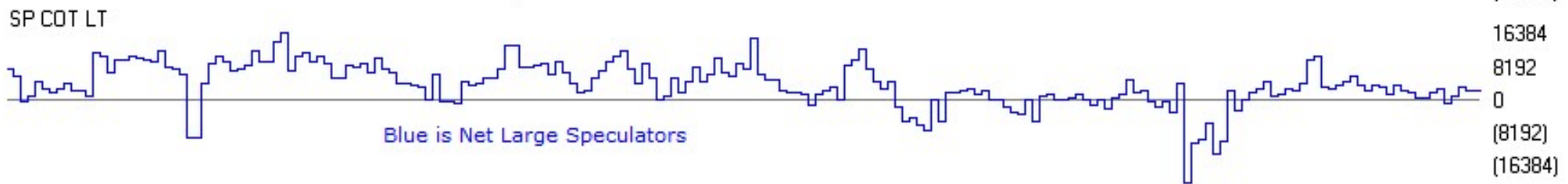
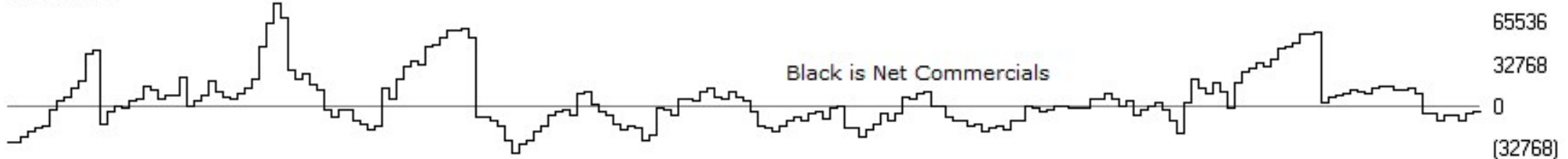
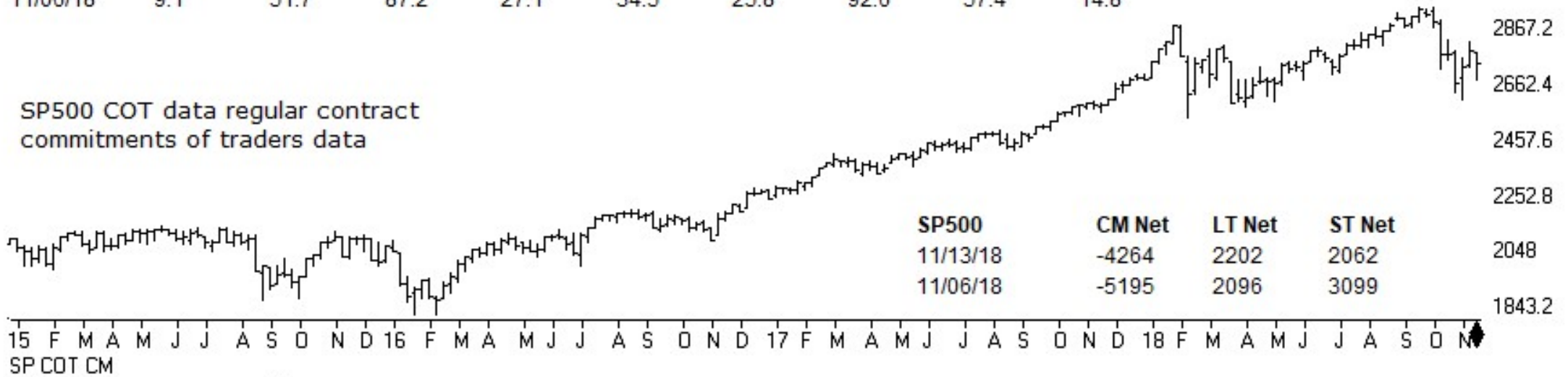


MARKET CHART NASDAQ 1800 (Daily)

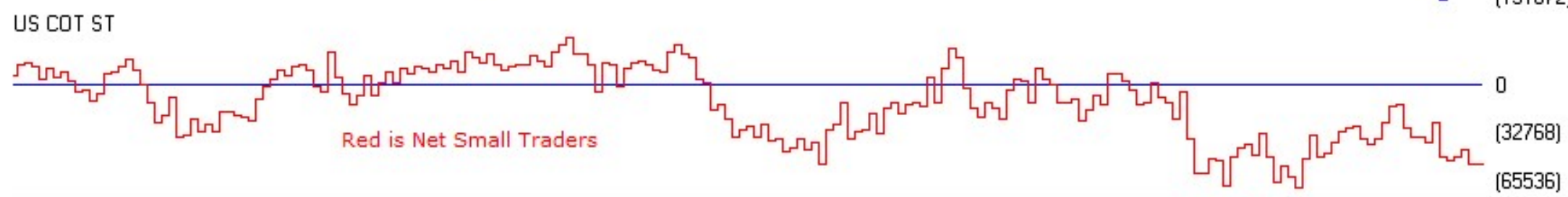
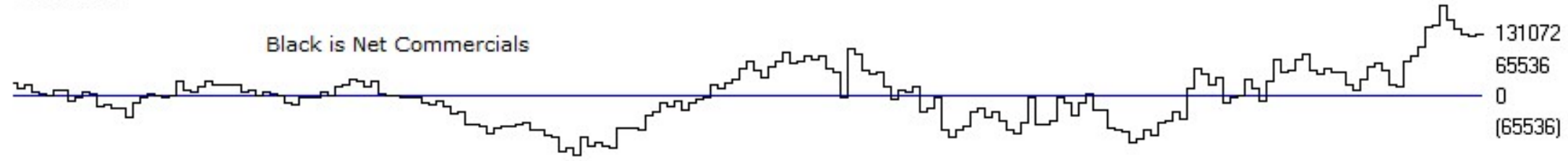
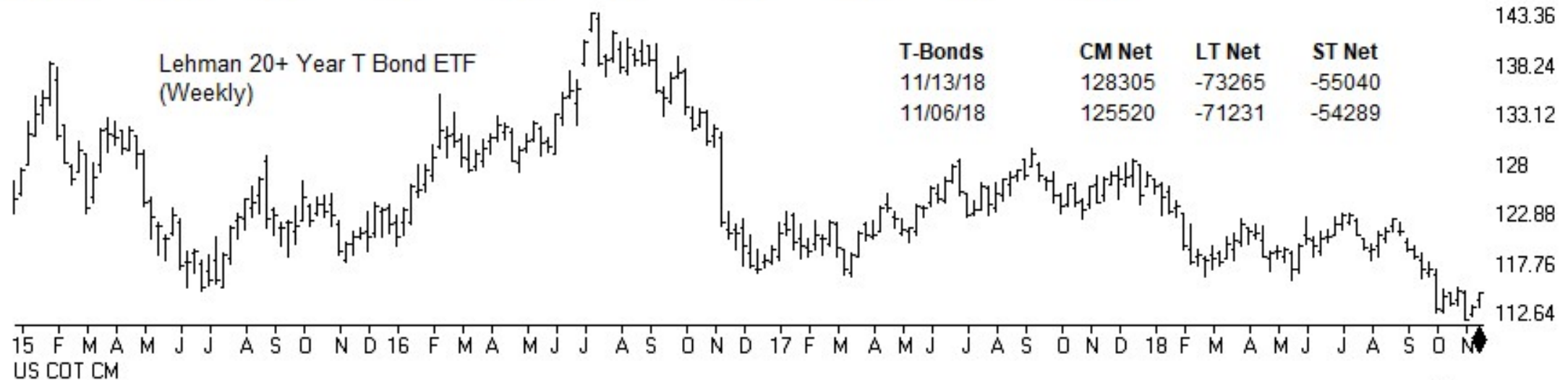


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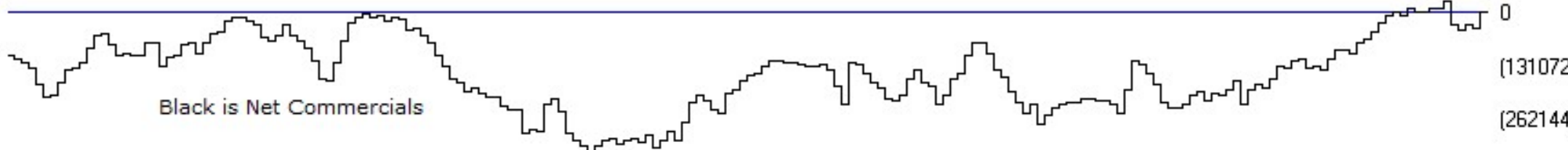
SP500 COT data regular contract commitments of traders data



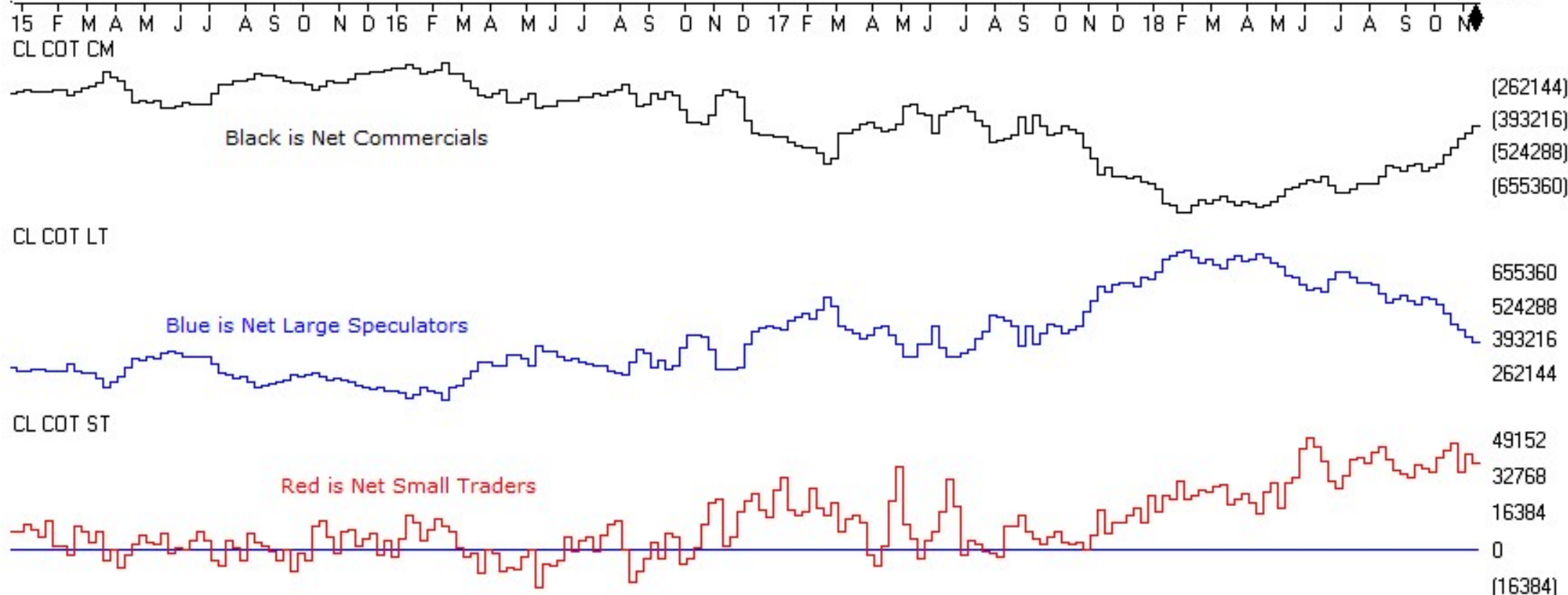
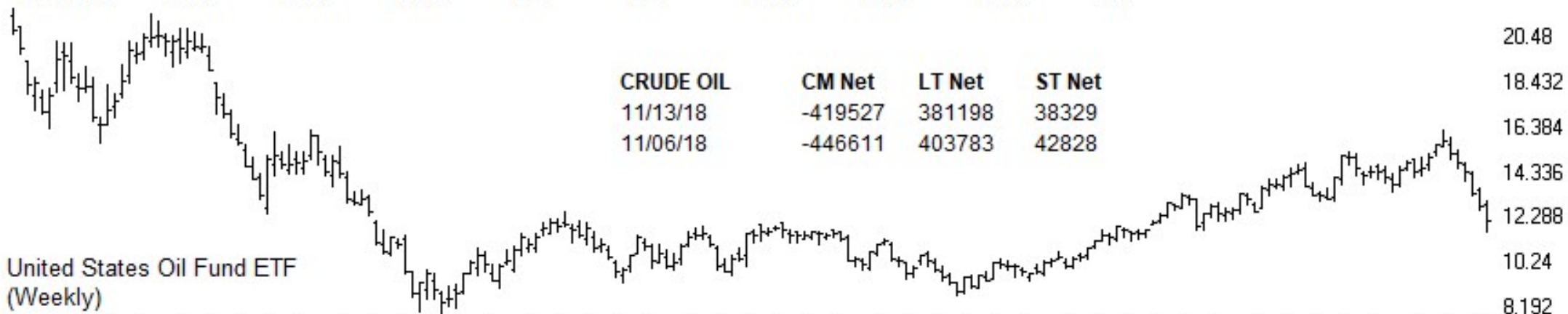
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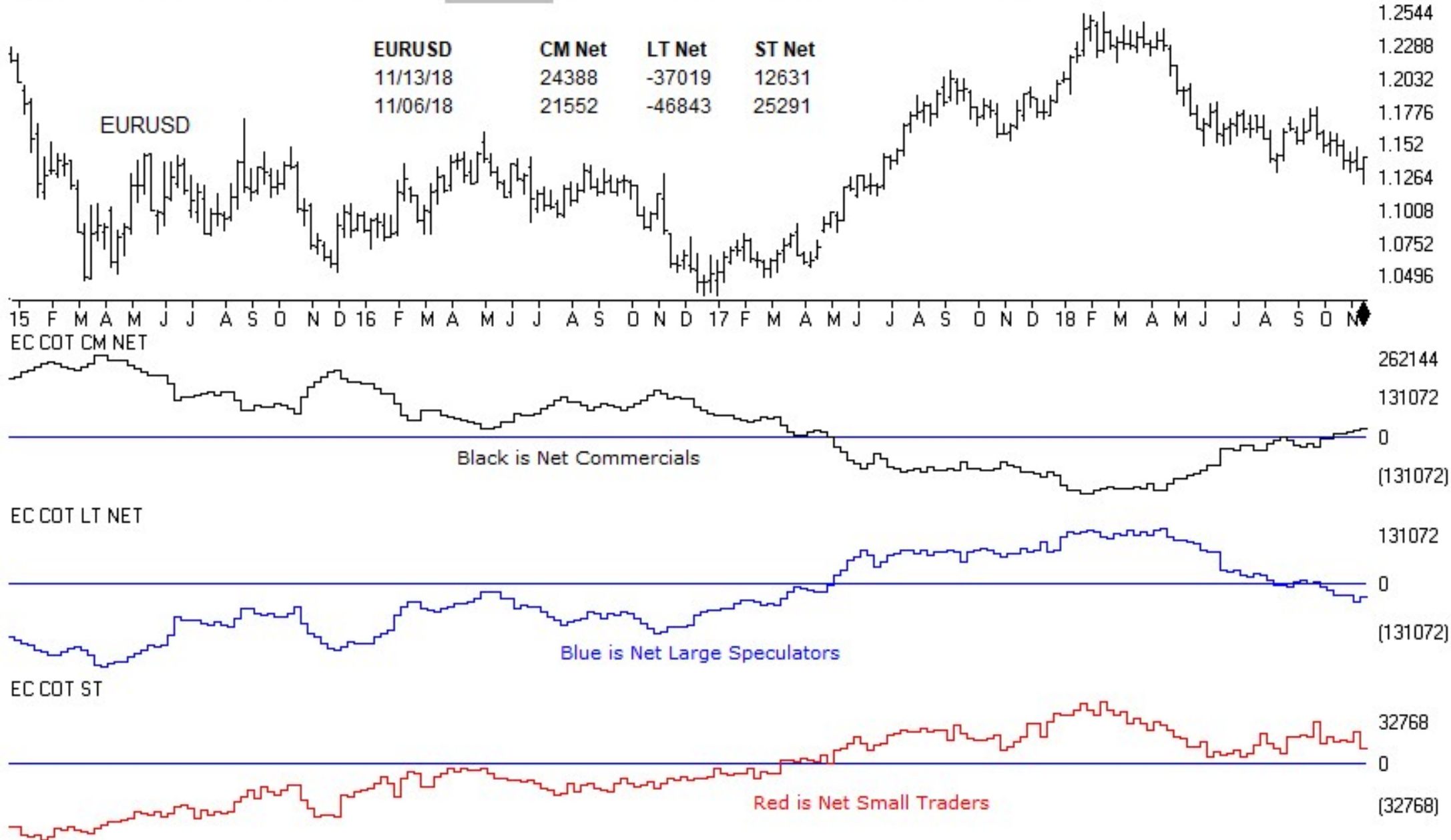


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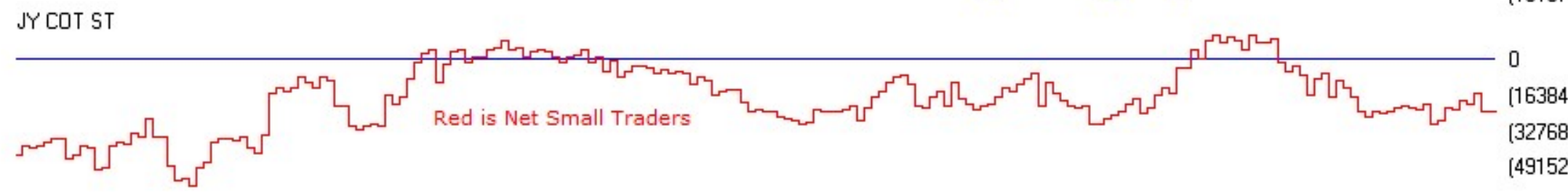
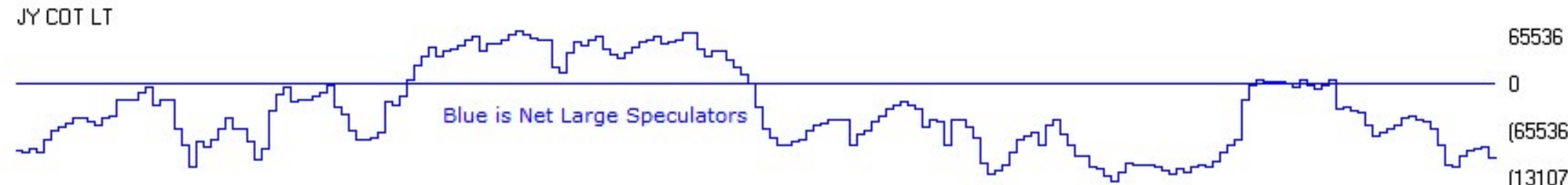
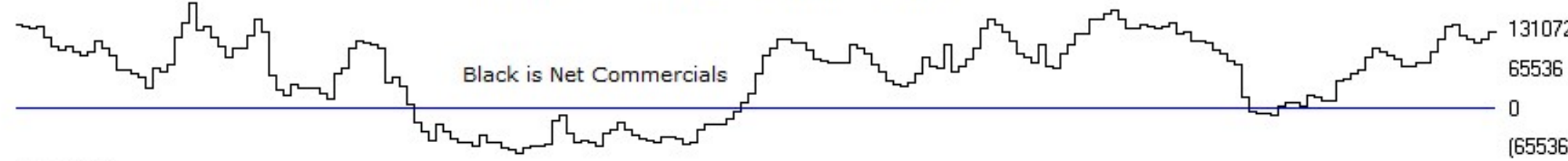
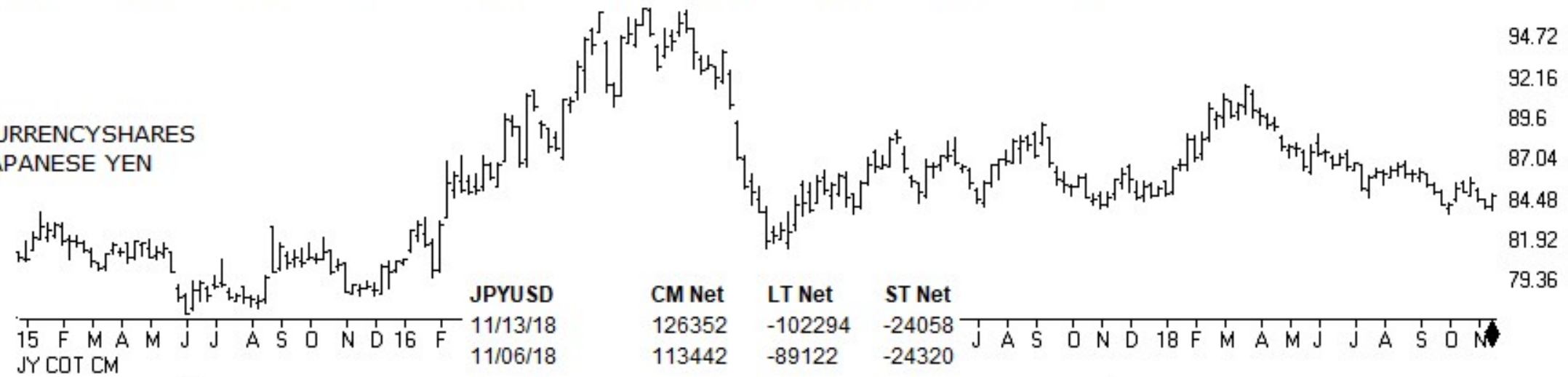
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11/06/18	100.0	100.0	0.0	0.0	0.0	100.0	72.0	86.3	71.9

EURUSD	CM Net	LT Net	ST Net
11/13/18	24388	-37019	12631
11/06/18	21552	-46843	25291



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/13/18	90.8	92.0	15.9	10.7	11.2	82.6	23.2	11.5	34.4
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CURRENCYSHARES
JAPANESE YEN



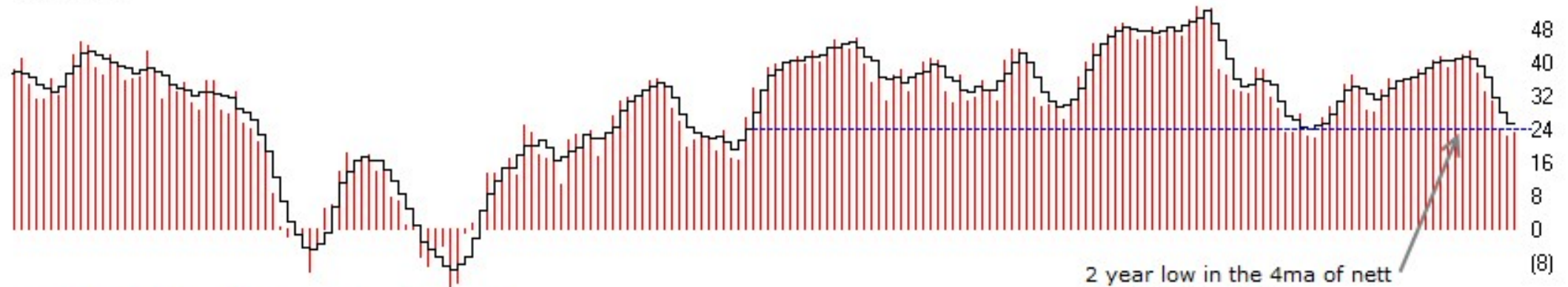
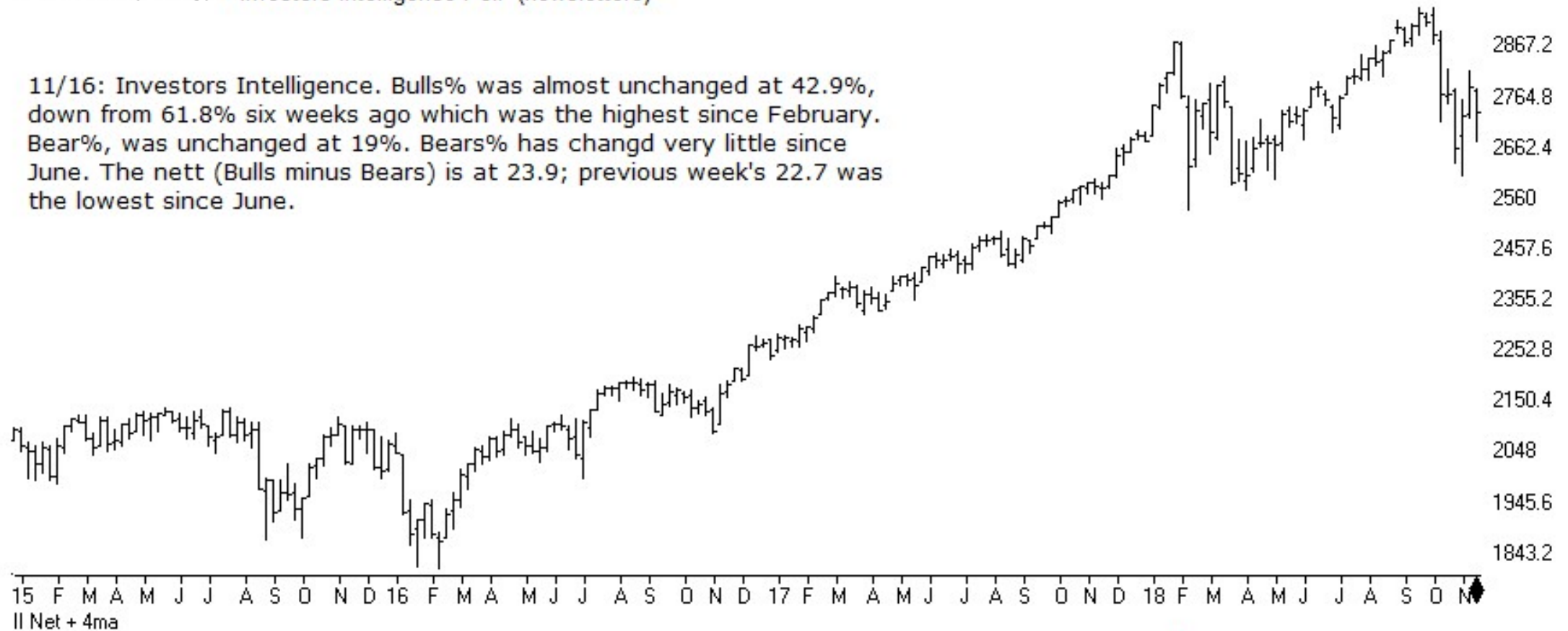
SP500 Index (Weekly) + AAI Poll (public)

11/16: AAI (public poll). Bulls% was lower at 35.1% (from 41.3%). Bears% was higher at 36%. The nett (Bulls minus Bears) is at -0.9, three weeks ago it fell to -13 which was the lowest since April but this indicator never reached anything like capitulation with the recent market decline.



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

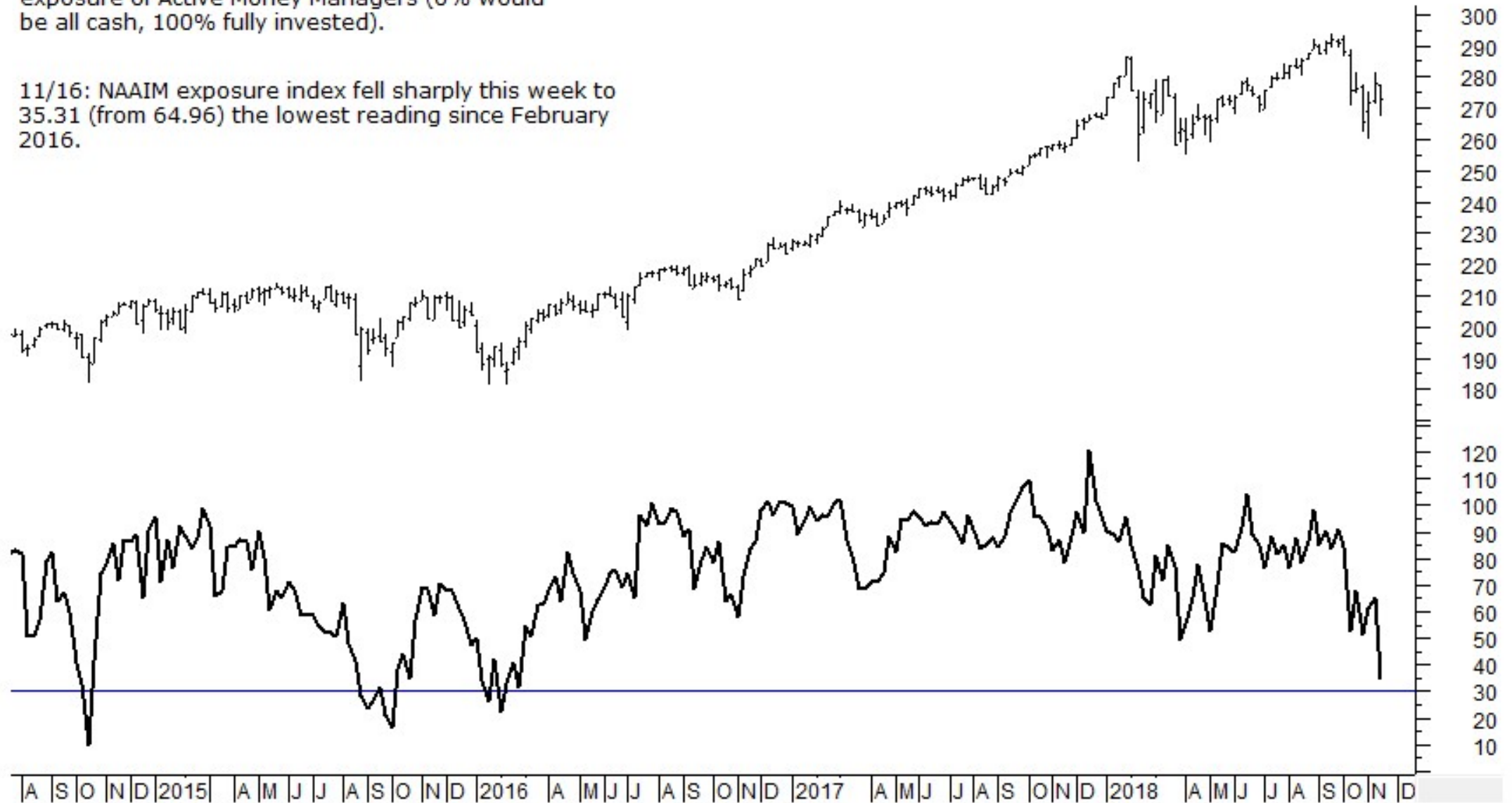
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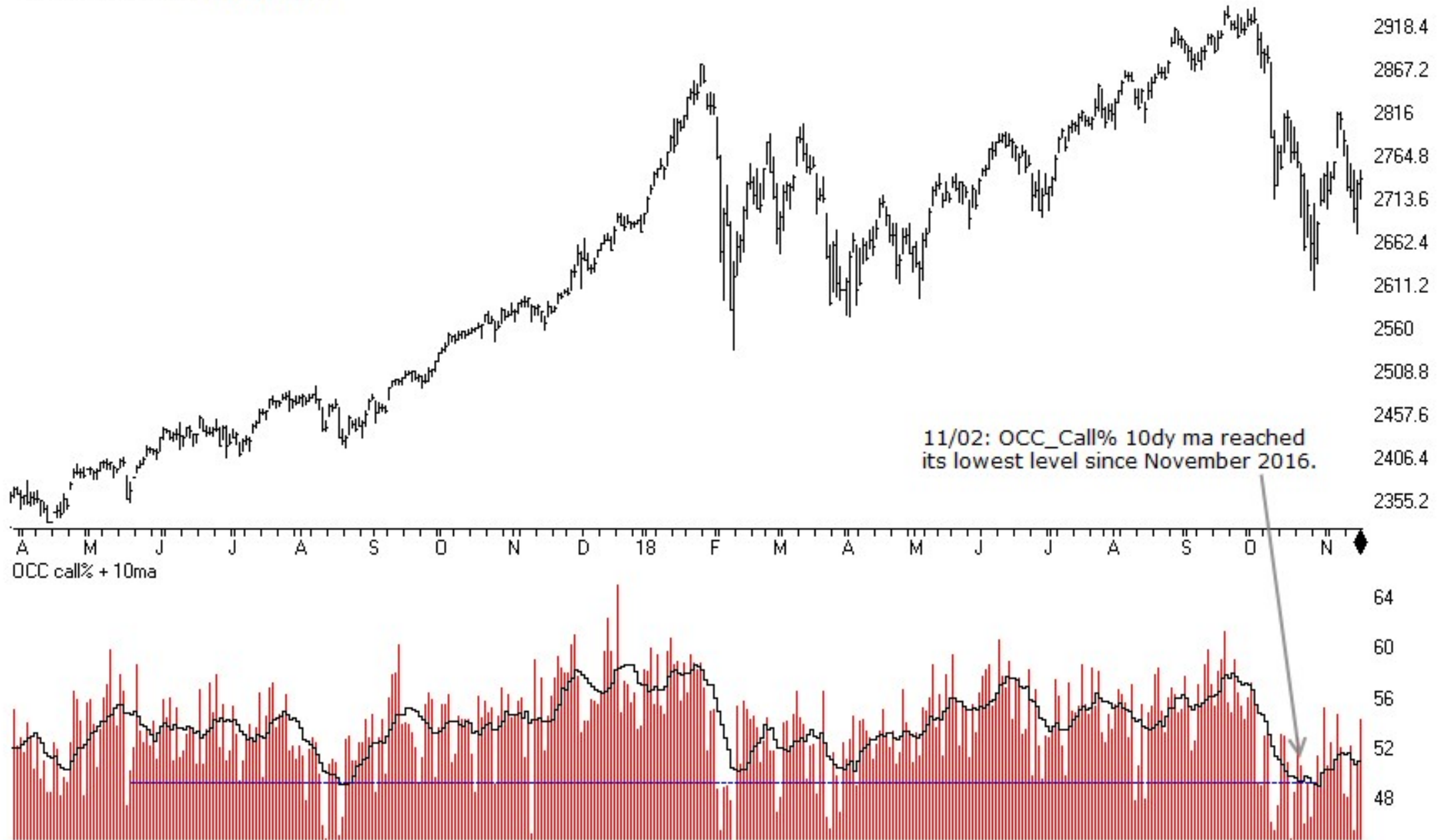
SPY + NAAIM Exposure Index

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

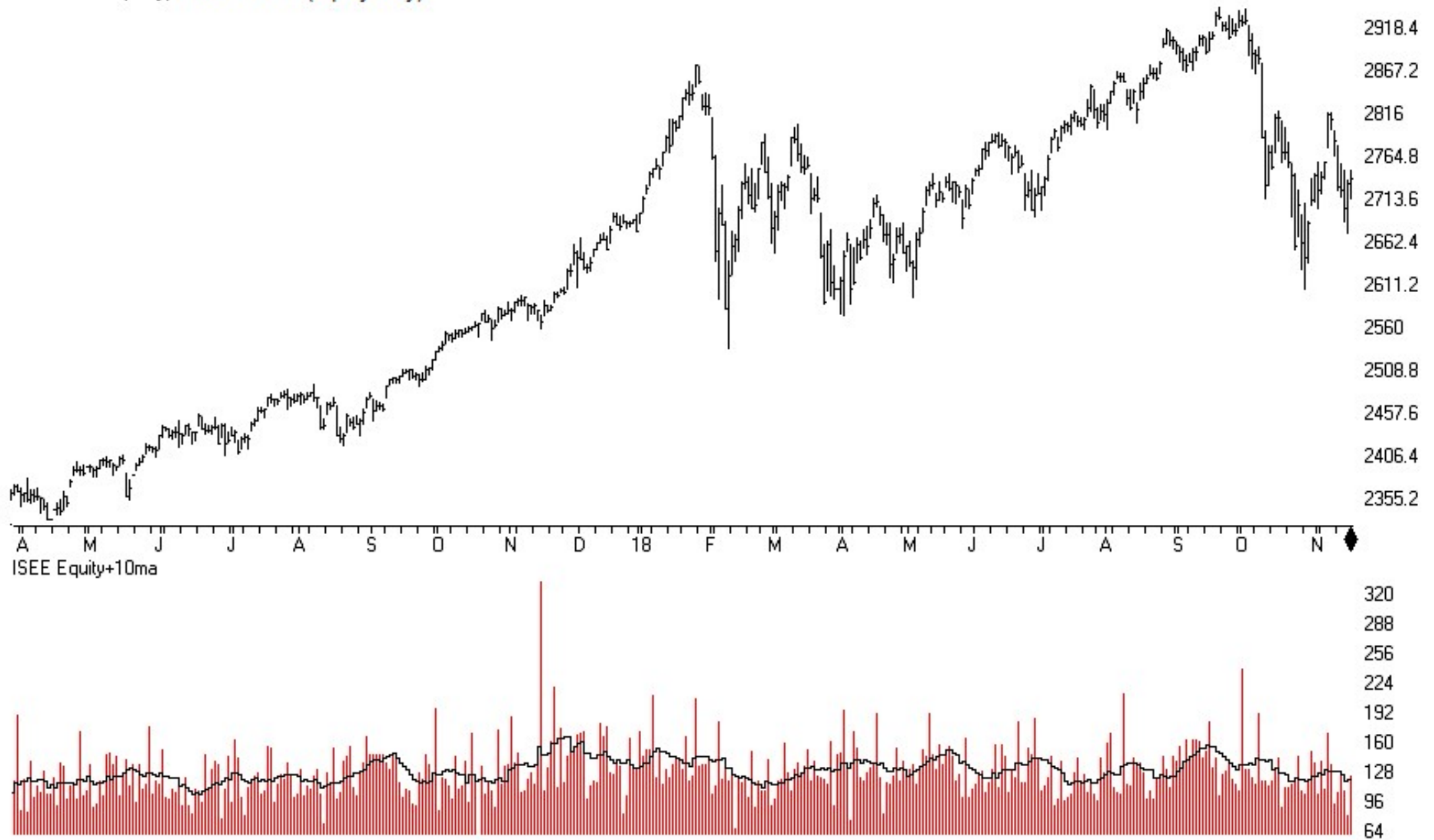
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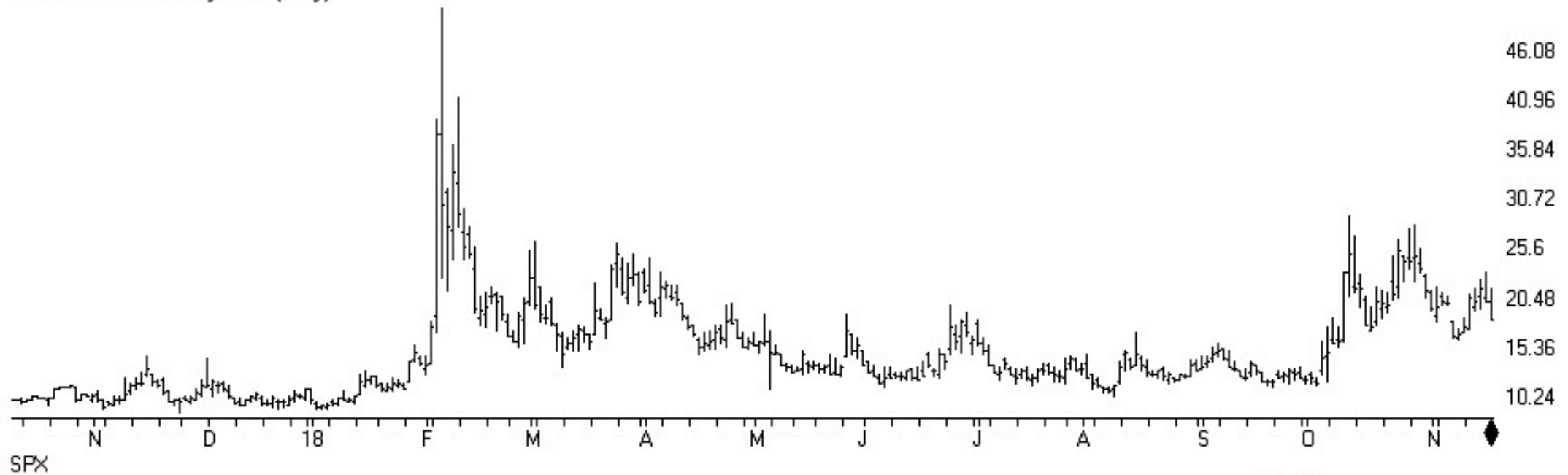
SP500 Index (Daily) + OCC Calls%



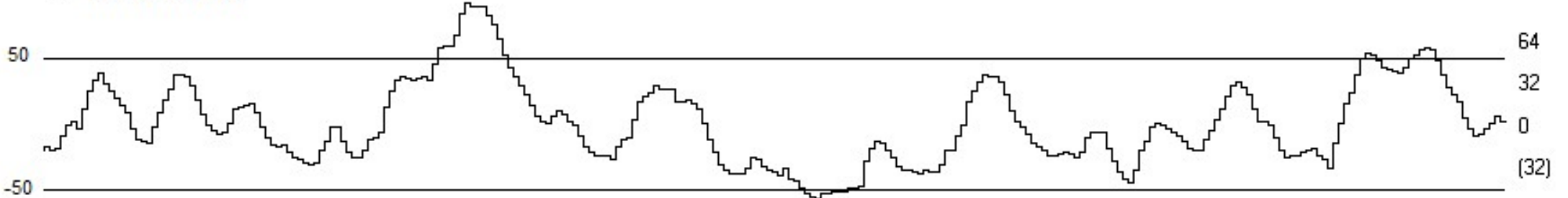
SP500 Index (Daily) + ISEE Index (equity only)



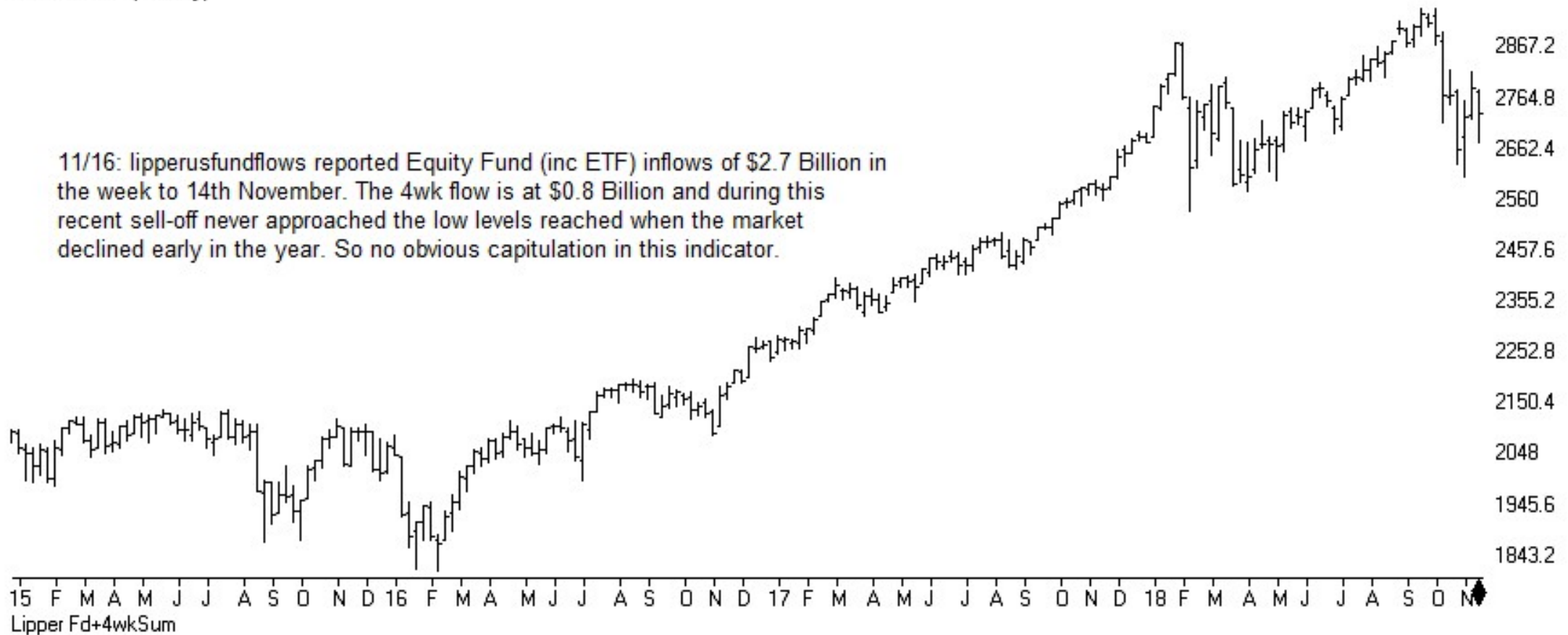
VIX - S&P 500 Volatility Index (Daily)



TCI based on VIX



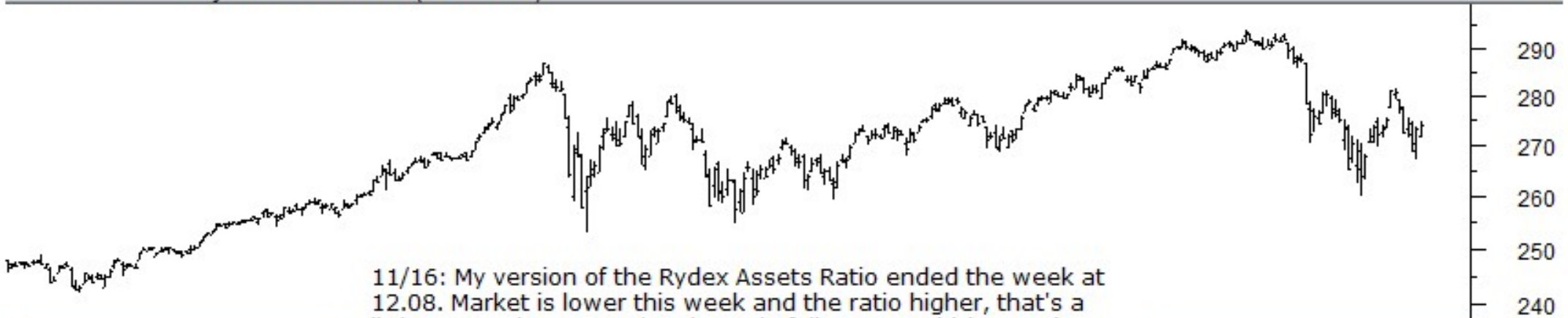
SP500 Index (Weekly)



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

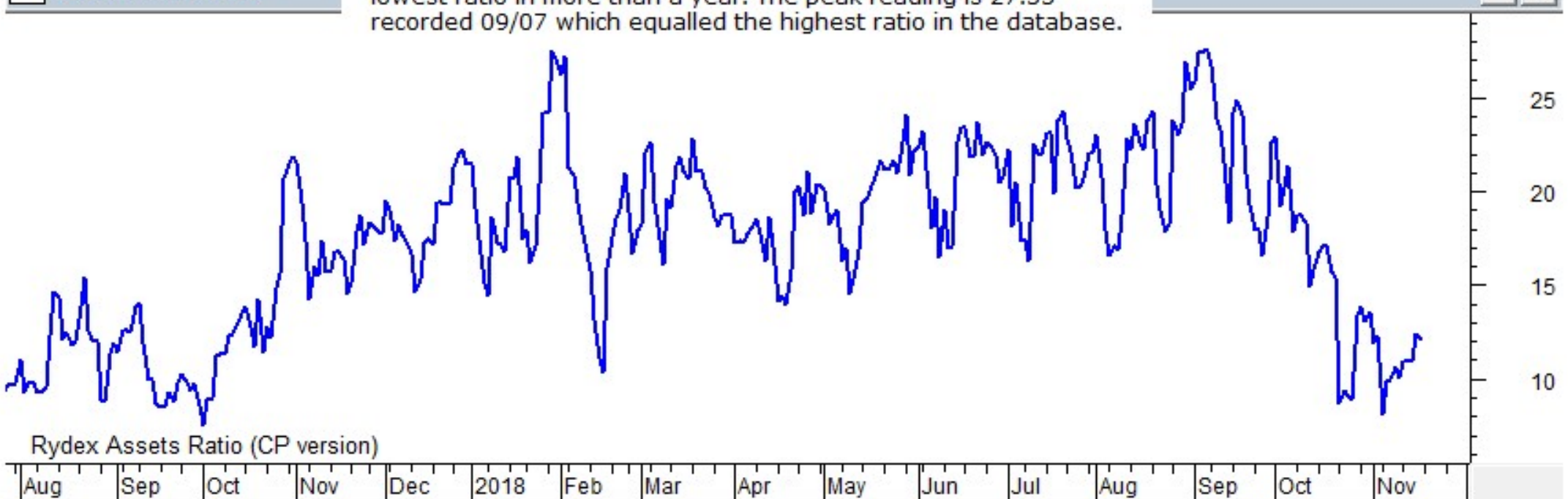
Sentiment

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



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RYDEX RATIO REVISED



ChartProfit

<http://www.chartprofitwebcast.com>