

ChartProfit

Charts to Friday 19th October 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 10/19.

	-5	-4	-3	-2	↓
NYSE	55	59	37	15	21
NasDaq	48	43	29	14	17
SP500	65	69	26	16	23
R2000	51	41	26	12	14

number = % stocks >50day ma

Mutual Fund Flow:

10/19: My version of the Rydex Assets Ratio ended the week at 15.42. The peak reading is 27.55 recorded 09/07 which equalled the highest ratio in the database.

10/19: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$17.5 Billion in the week to 17th October. That's a large outflow for a single week. It brings the 4wk flow number to -\$19.18 Billion.

***** SENTIMENT

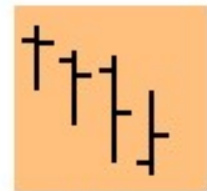
Consensus Polls:

10/19: AAI (public poll). w/e 10/05 Bulls% 45.7%, the highest since February, then fell to 30.6%, a fall of 15.1 which is the largest single week fall since Nov 2017 and Bulls% this week increased to 33.9%. Bears% almost unchanged this week at 35.5%.

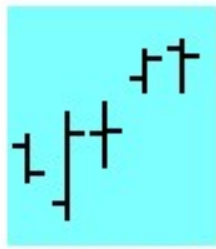
10/19: Investors Intelligence. Bulls% was lower at 51.9% down from 61.8% two weeks ago which was the highest since February. Bear%, at 18.3%, was once again almost unchanged (has changed very little since June).

10/19: NAAIM exposure index was higher at 67.76 having fallen to 52.86 previous week.

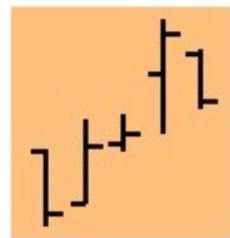
SPY Weekly Structure



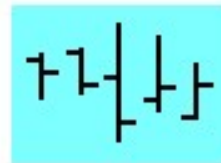
Sellers Active



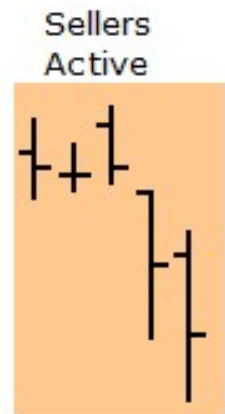
Buyers Active



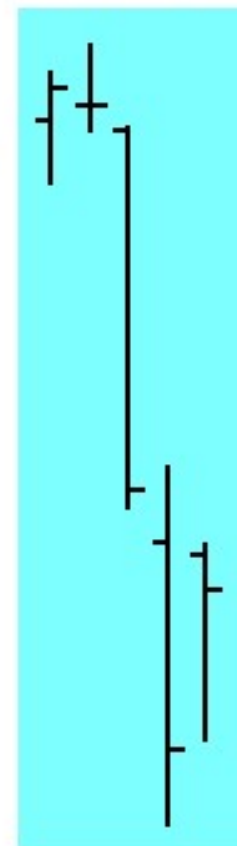
Buyers Active



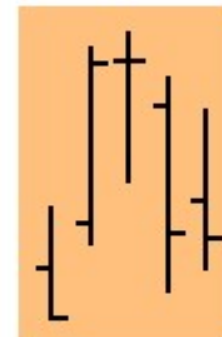
No Bias



Sellers Active



Sellers Active



No Bias

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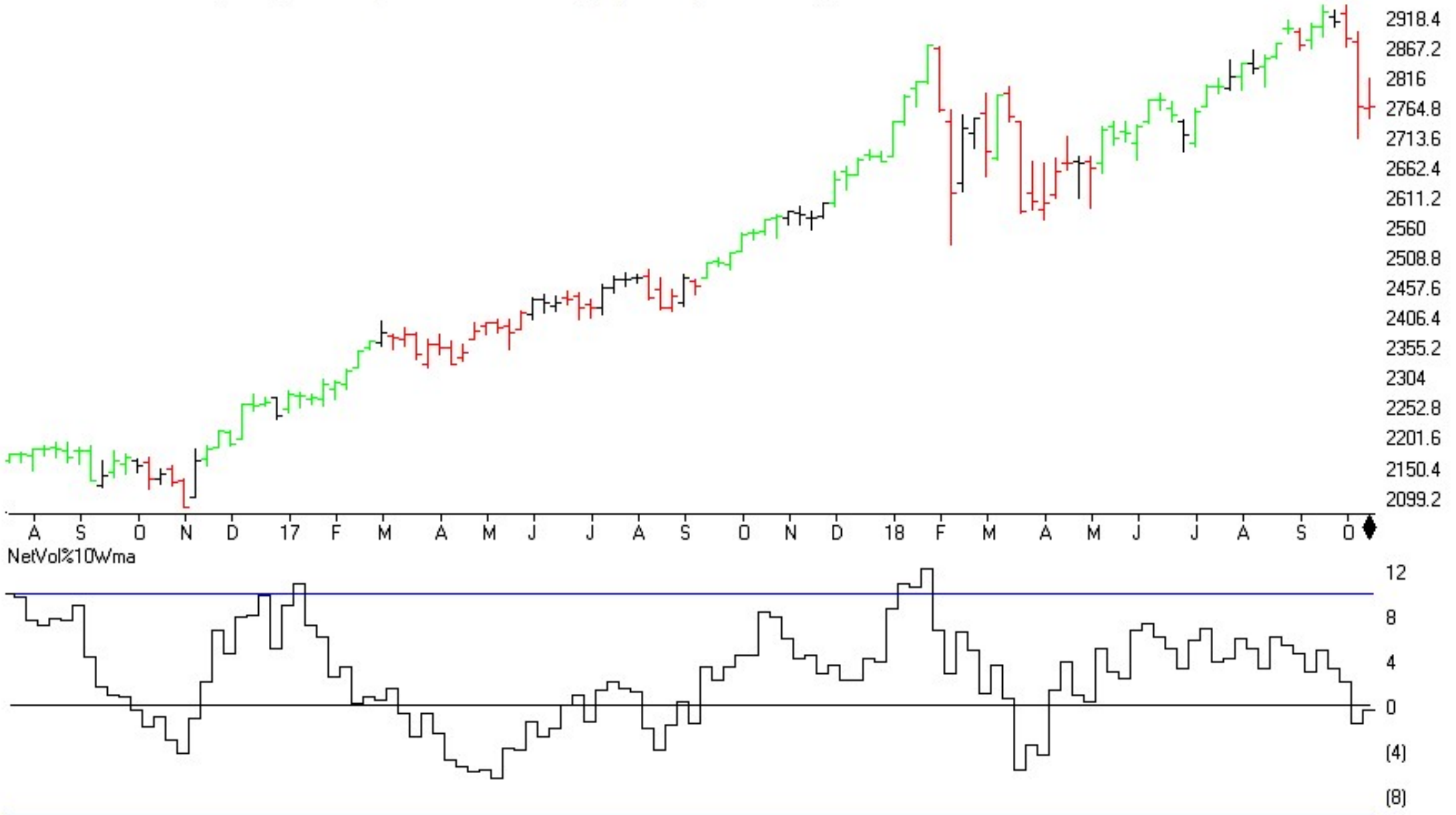
3	10	17	24	1	8	15	22
September				October			

Commitments of Traders

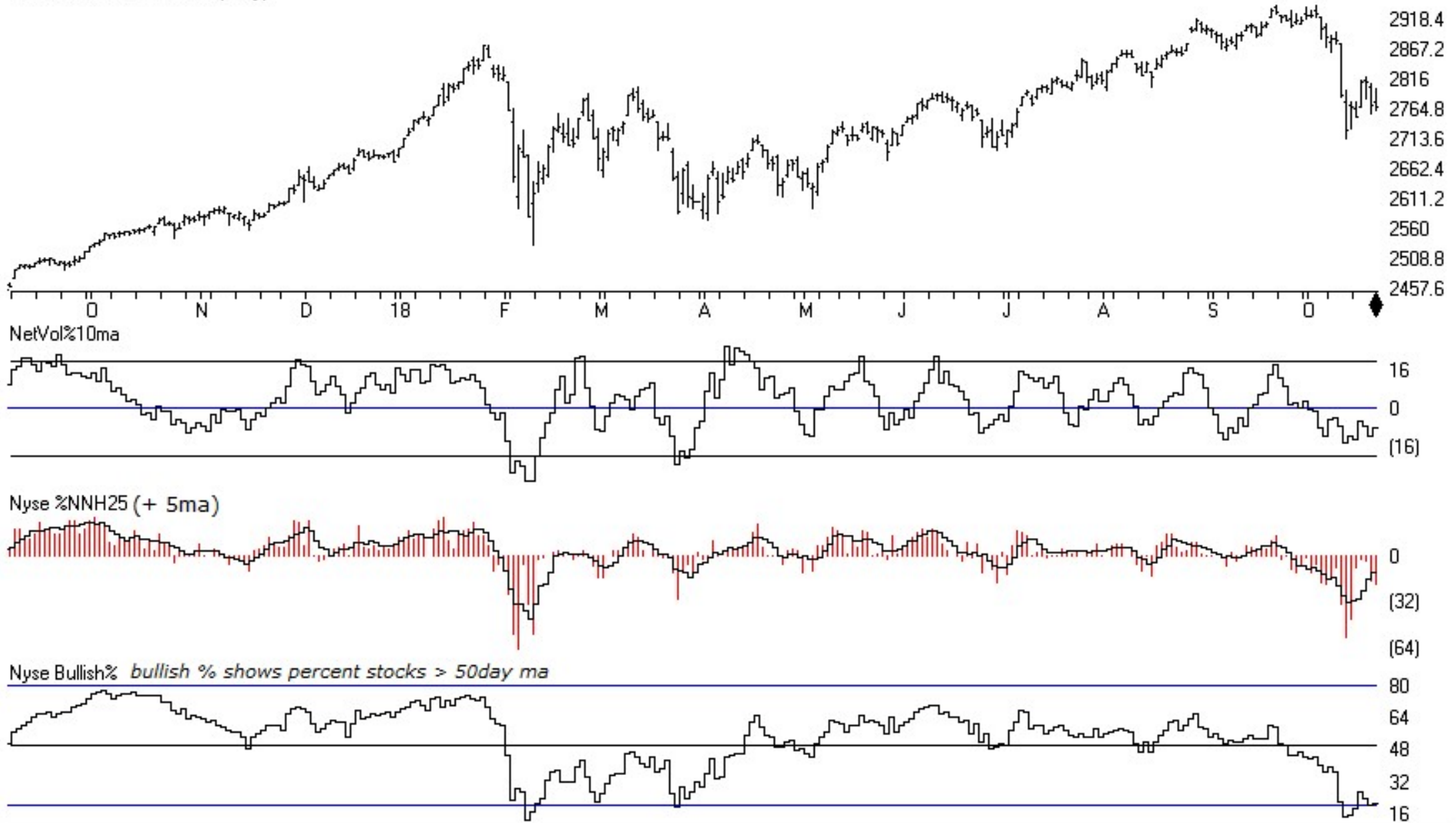
C.O.T.
Quick
View

	SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/16/18	5.7	43.4	95.7	0.0	26.6	91.6	99.9	69.2	0.0
	10/09/18	0.0	0.0	100.0	24.0	39.8	2.1	100.0	100.0	0.0
	GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/16/18	69.2	35.3	28.2	31.9	25.4	65.2	35.8	40.8	52.3
	10/09/18	100	64.8	0	0	10.8	100	25.9	47.1	65
	CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/16/18	100.0	85.2	6.5	0.0	0.0	100.0	81.6	63.1	12.8
	10/09/18	99.6	51.2	11.0	0.0	14.6	87.4	73.1	82.7	46.8
	T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/16/18	82.0	94.7	21.0	22.0	56.9	85.0	32.5	0.7	17.0
	10/09/18	100.0	100.0	0.0	0.0	37.5	100.0	37.3	19.3	29.9
	GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/16/18	75.6	92.5	47.4	24.8	2.9	57.1	24.4	17.9	46.2
	10/09/18	83.5	94.6	33.5	14.8	0.1	69.4	23.0	18.8	52.9
	JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/16/18	86.4	100.0	16.8	12.1	0.0	83.8	37.7	12.0	16.7
	10/09/18	100.0	100.0	10.4	0.0	0.0	90.4	16.4	0.0	10.0
	EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/16/18	100.0	100.0	0.4	0.0	0.7	96.8	43.6	74.4	94.7
	10/09/18	99.1	79.3	0.0	0.0	21.4	100.0	58.6	79.0	81.7
	USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	10/16/18	1.9	22.6	96.5	100.0	100.0	3.6	0.0	0.0	32.2
	10/09/18	0.9	19.4	91.2	100.0	100.0	9.9	11.9	0.5	31.6

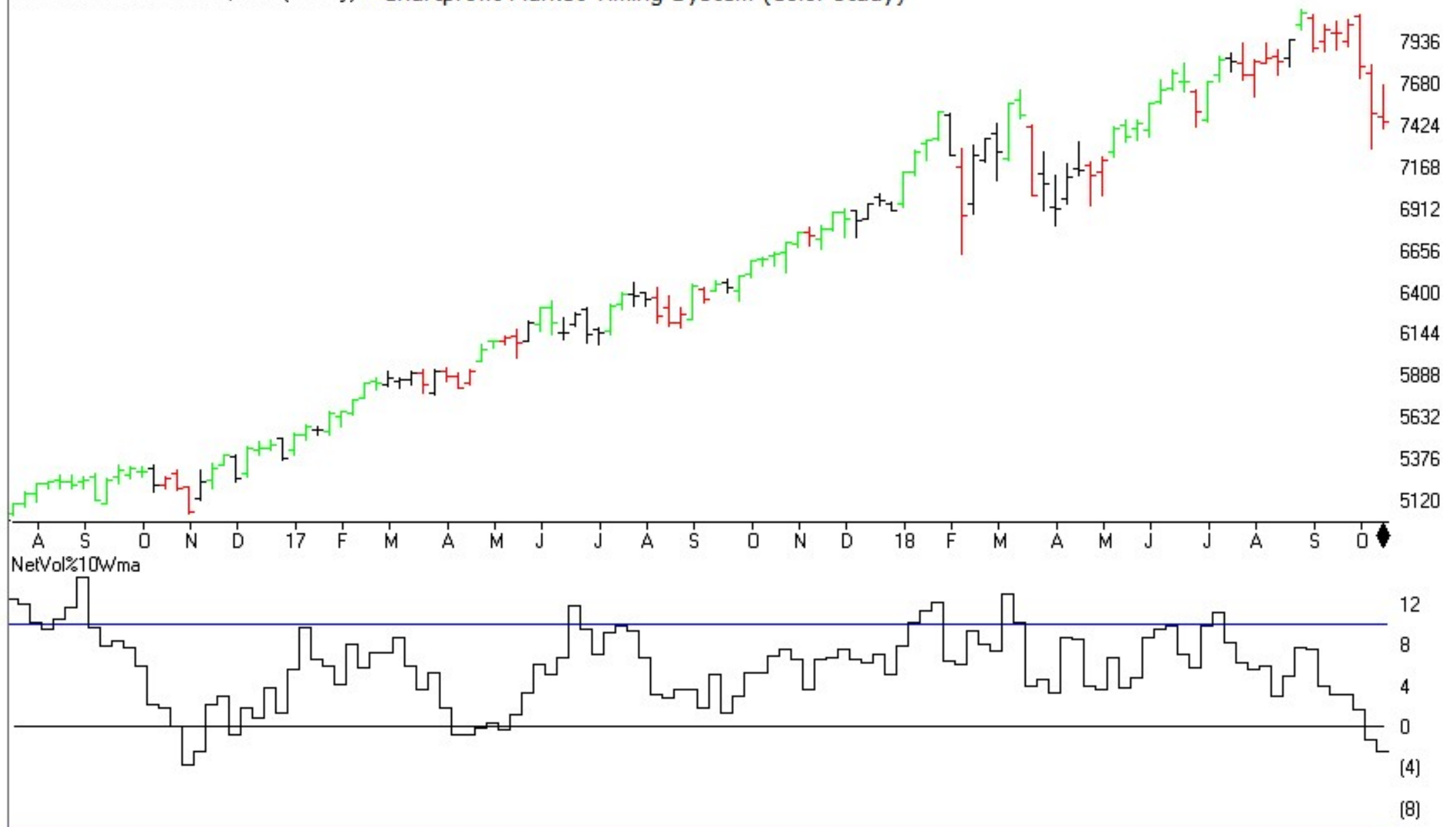
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



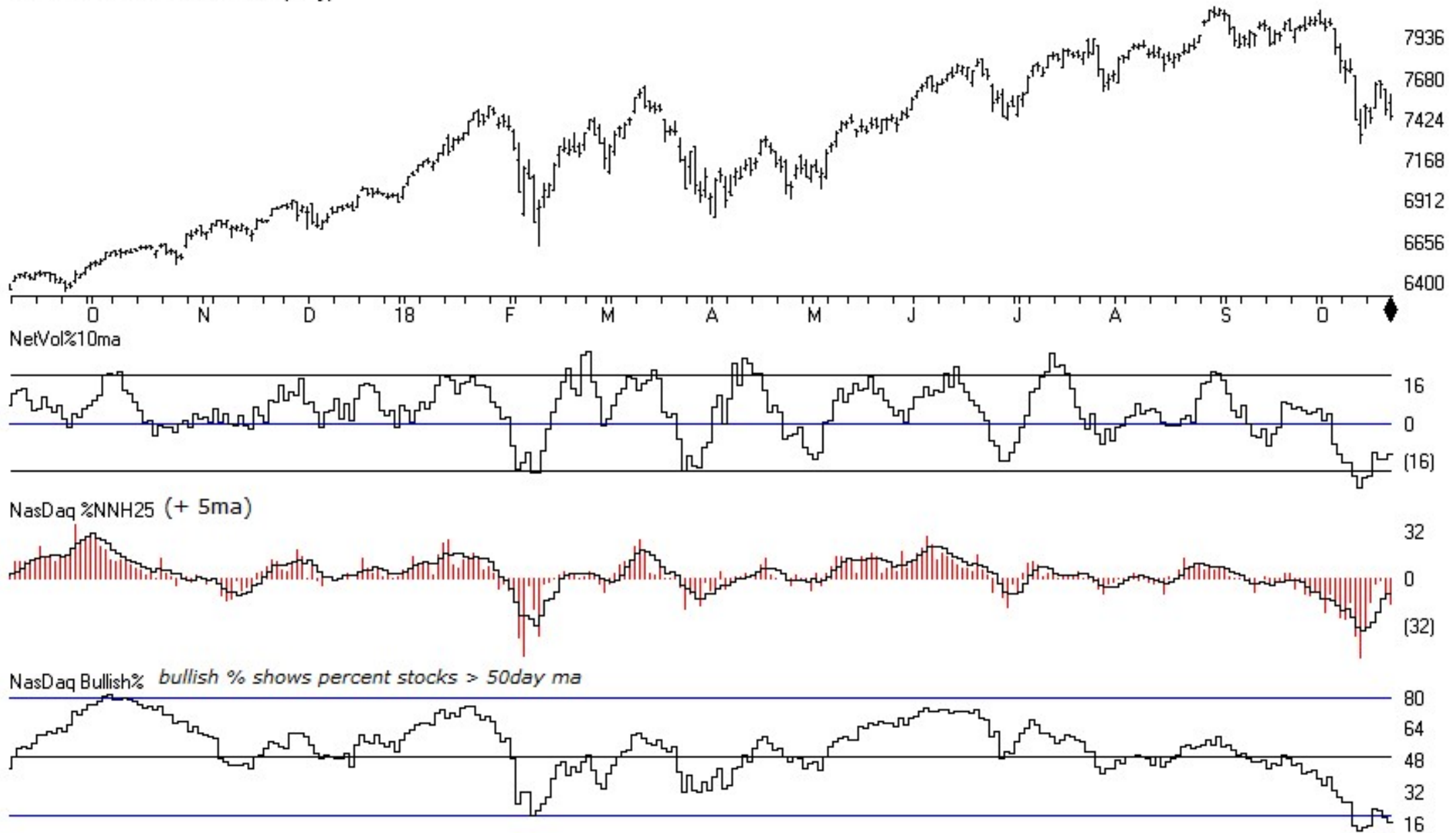
MARKET CHART NYSE (Daily)



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

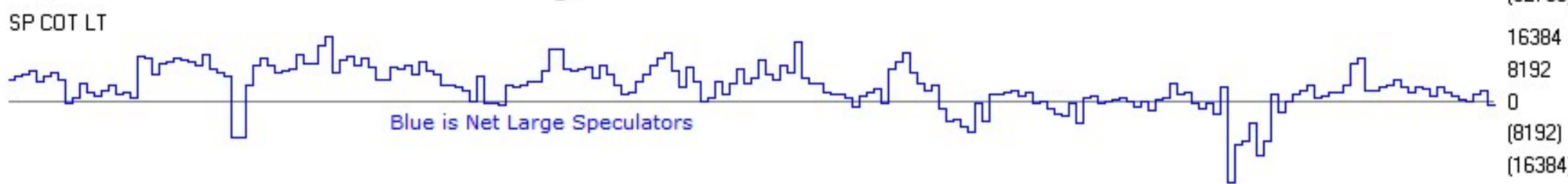
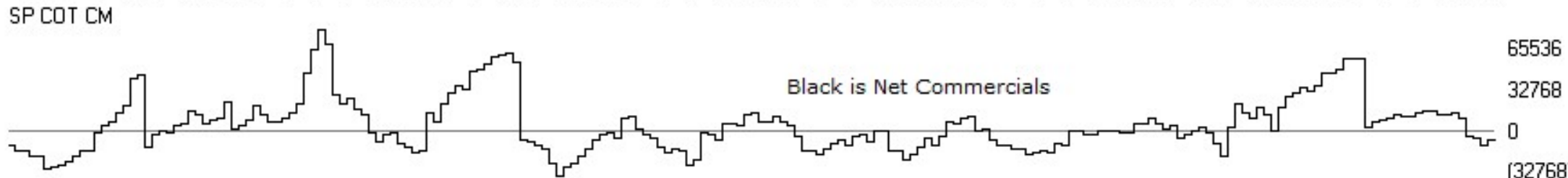
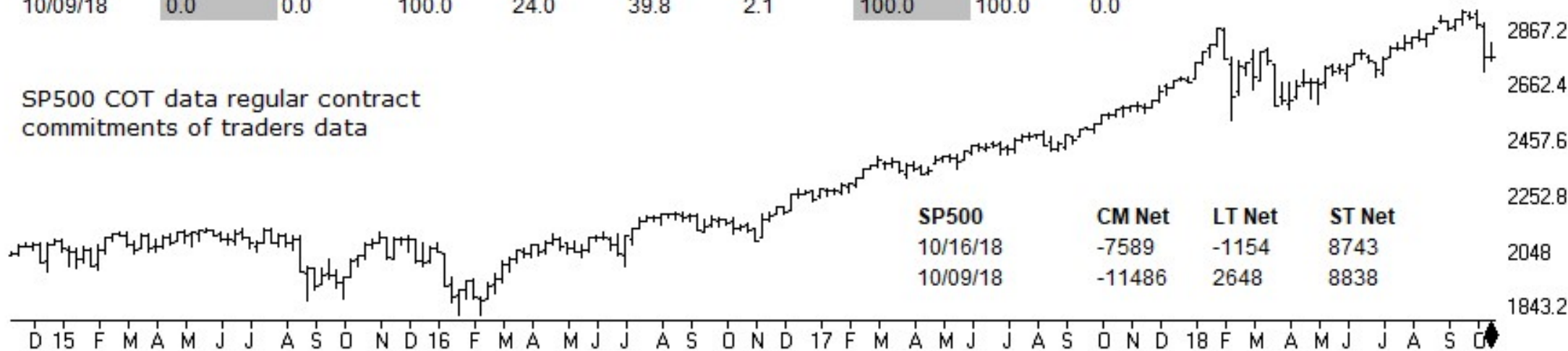


MARKET CHART NASDAQ 1800 (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/16/18	5.7	43.4	95.7	0.0	26.6	91.6	99.9	69.2	0.0
10/09/18	0.0	0.0	100.0	24.0	39.8	2.1	100.0	100.0	0.0

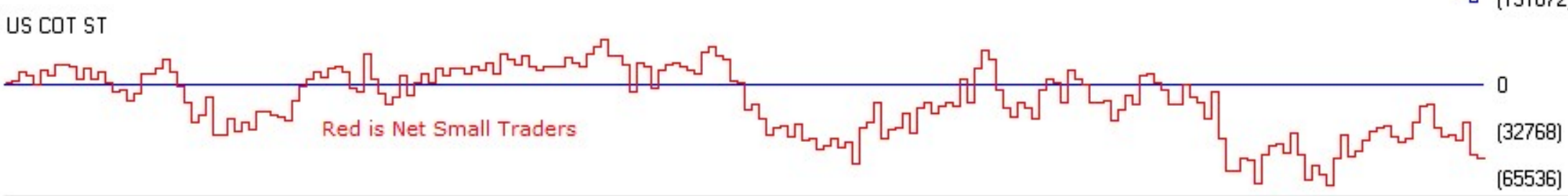
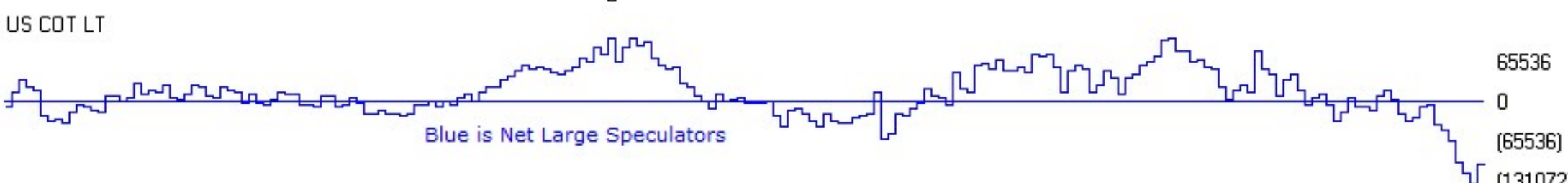
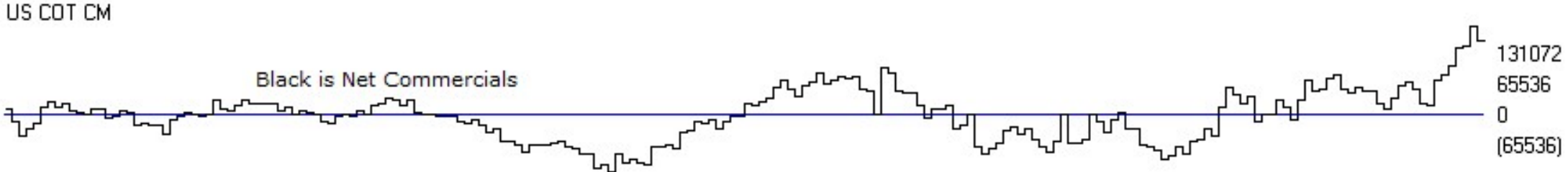
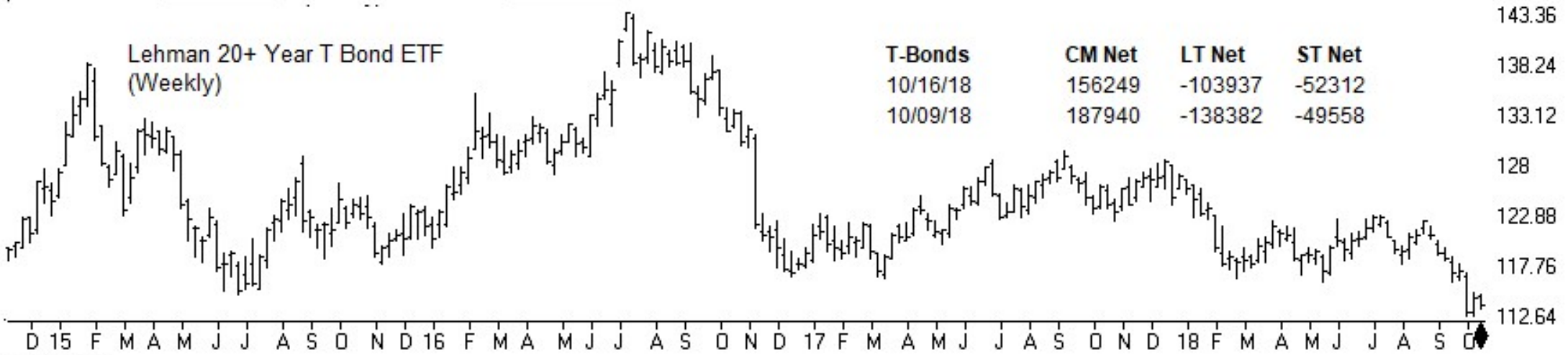
SP500 COT data regular contract commitments of traders data



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/16/18	82.0	94.7	21.0	22.0	56.9	85.0	32.5	0.7	17.0
10/09/18	100.0	100.0	0.0	0.0	37.5	100.0	37.3	19.3	29.9

Lehman 20+ Year T Bond ETF (Weekly)

T-Bonds	CM Net	LT Net	ST Net
10/16/18	156249	-103937	-52312
10/09/18	187940	-138382	-49558



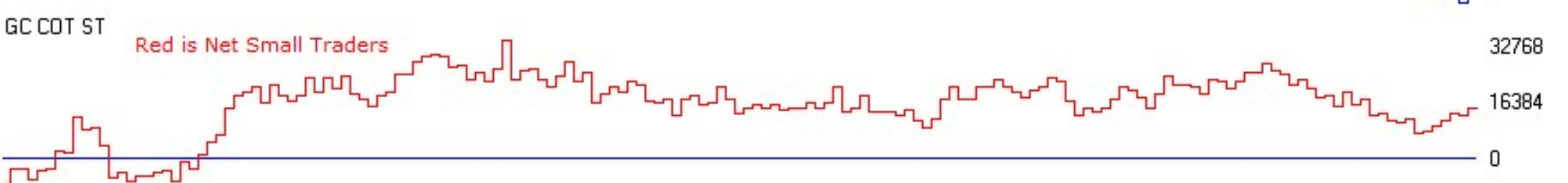
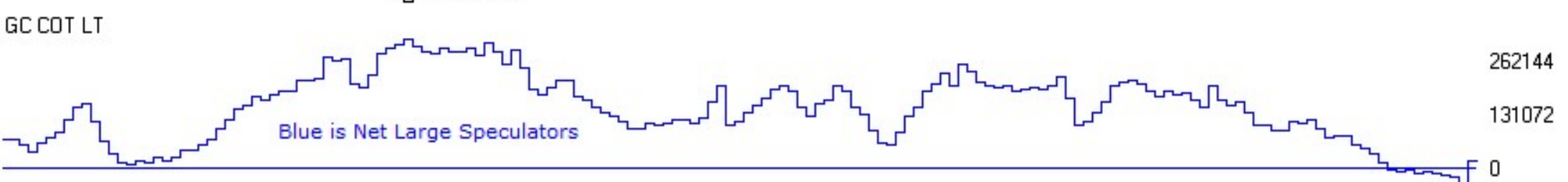
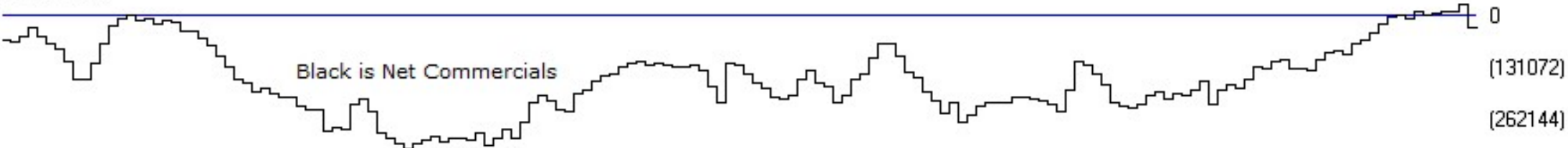


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/16/18	69.2	35.3	28.2	31.9	25.4	65.2	35.8	40.8	52.3
10/09/18	100	64.8	0	0	10.8	100	25.9	47.1	65

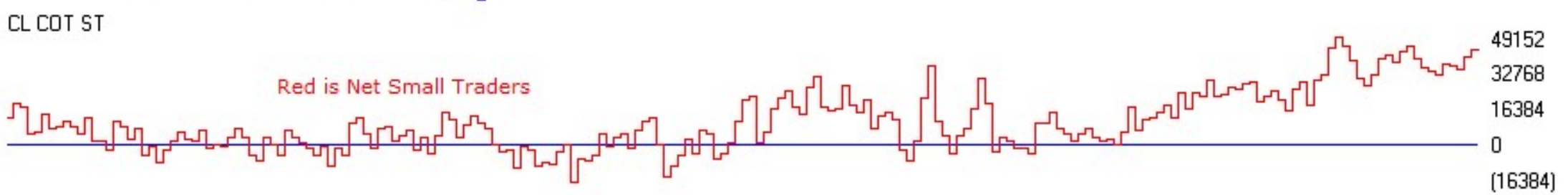
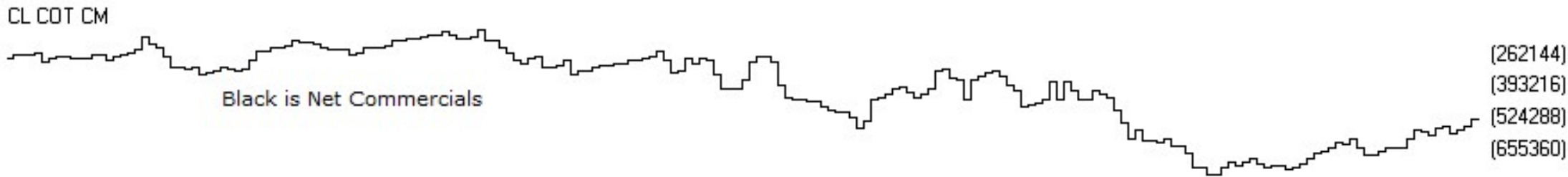
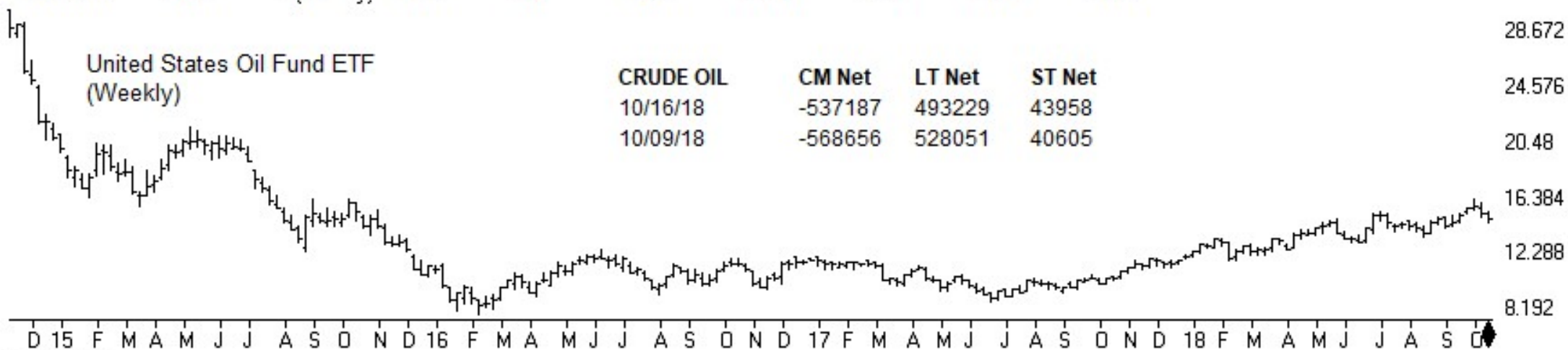


GOLD	CM Net	LT Net	ST Net
10/16/18	-31996	17667	14329
10/09/18	25866	-38175	12309

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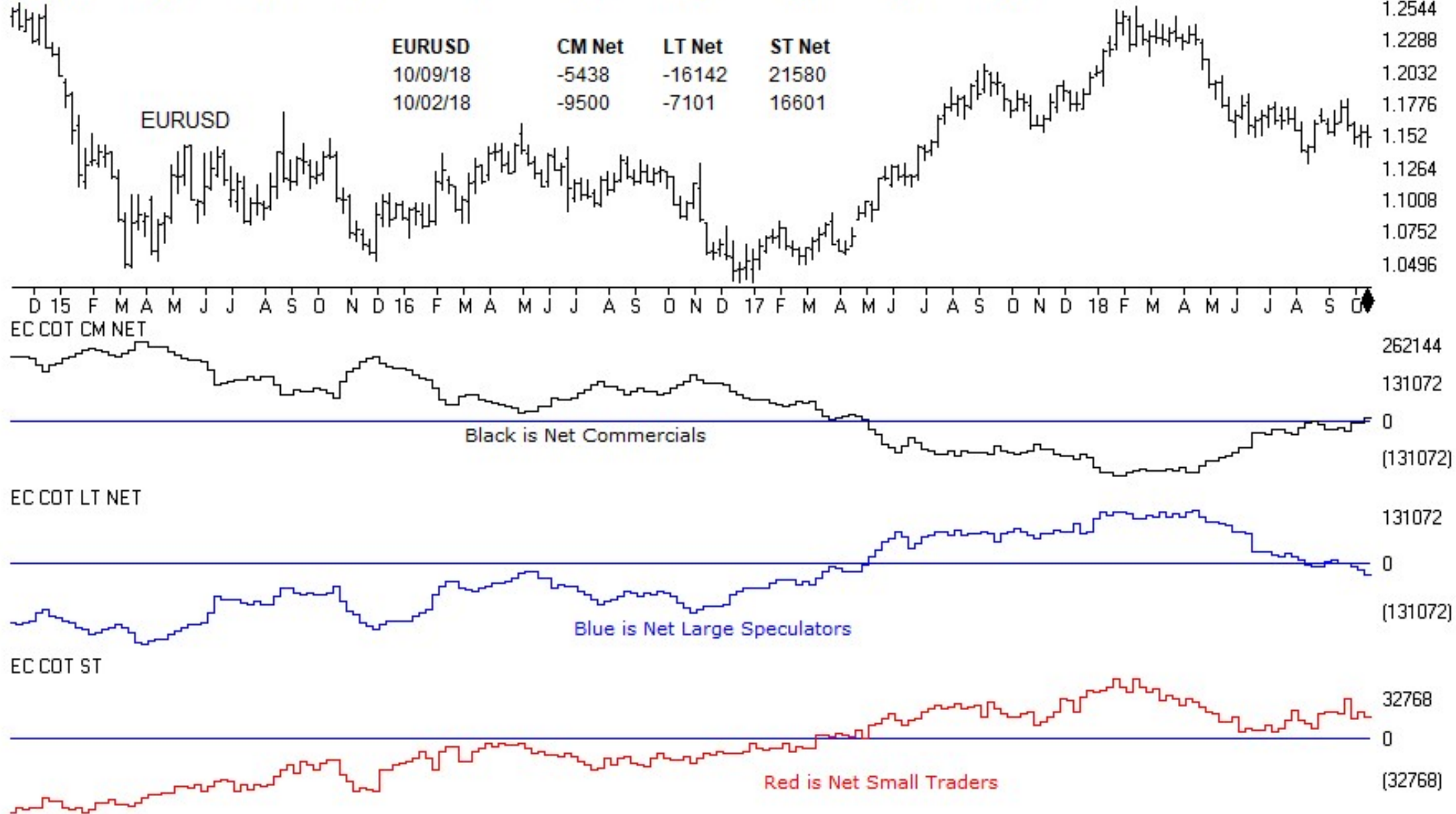


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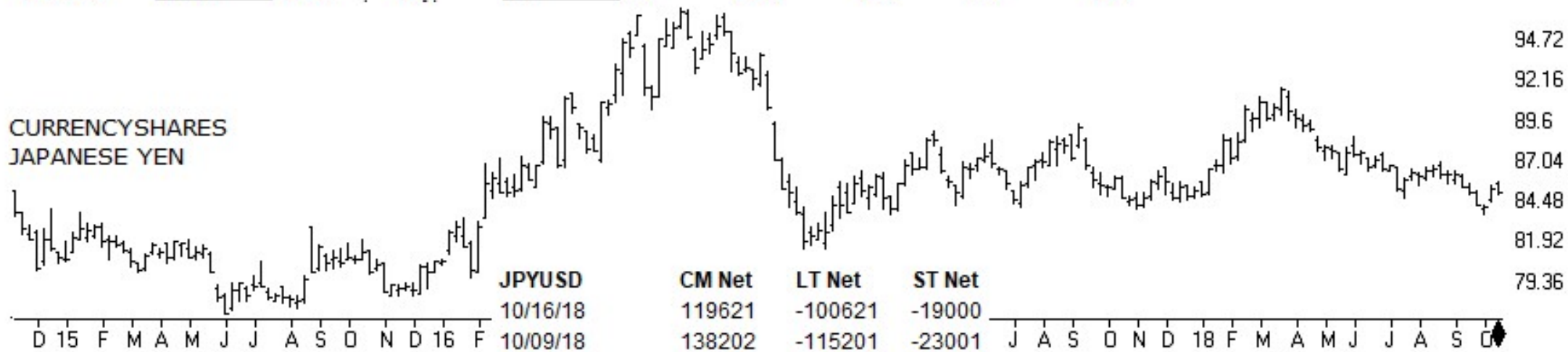
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/09/18	99.1	79.3	0.0	0.0	21.4	100.0	58.6	79.0	81.7
10/02/18	96.8	76.3	1.1	0.1	26.1	97.0	40.4	66.9	90.8

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



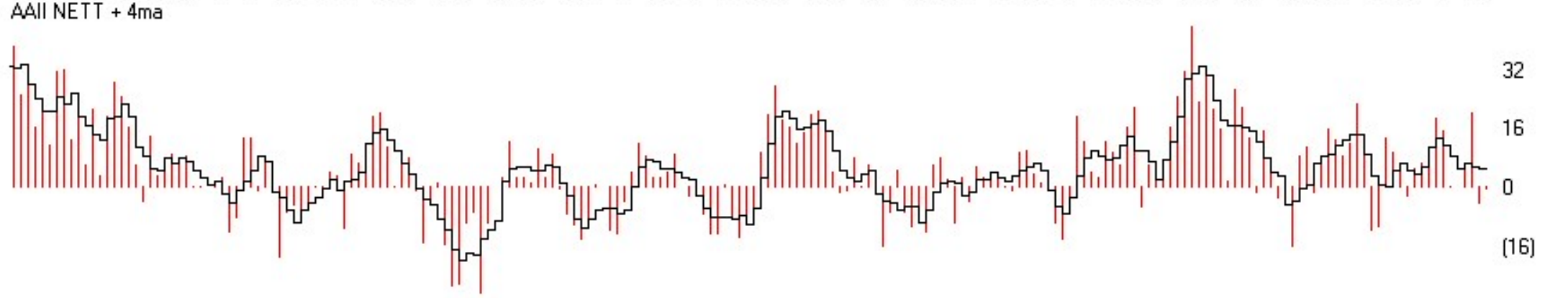
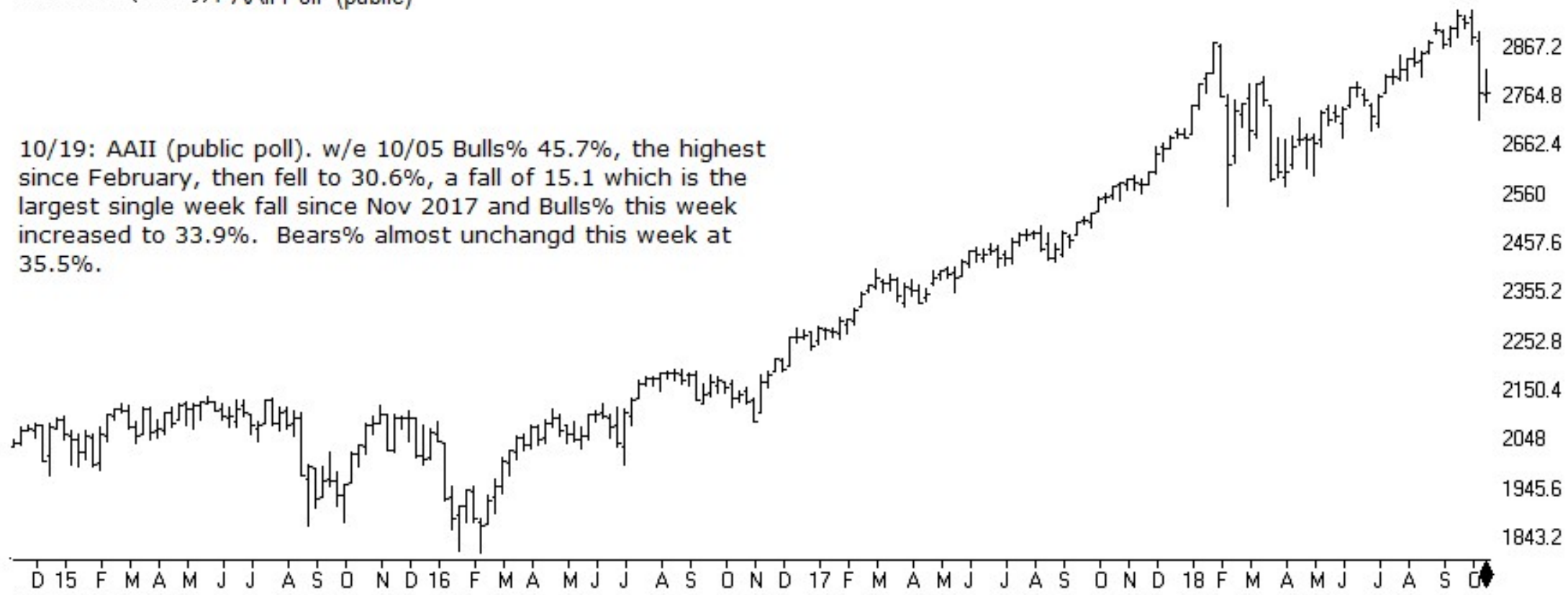
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10/09/18	100.0	100.0	10.4	0.0	0.0	90.4	16.4	0.0	10.0

CURRENCYSHARES
JAPANESE YEN



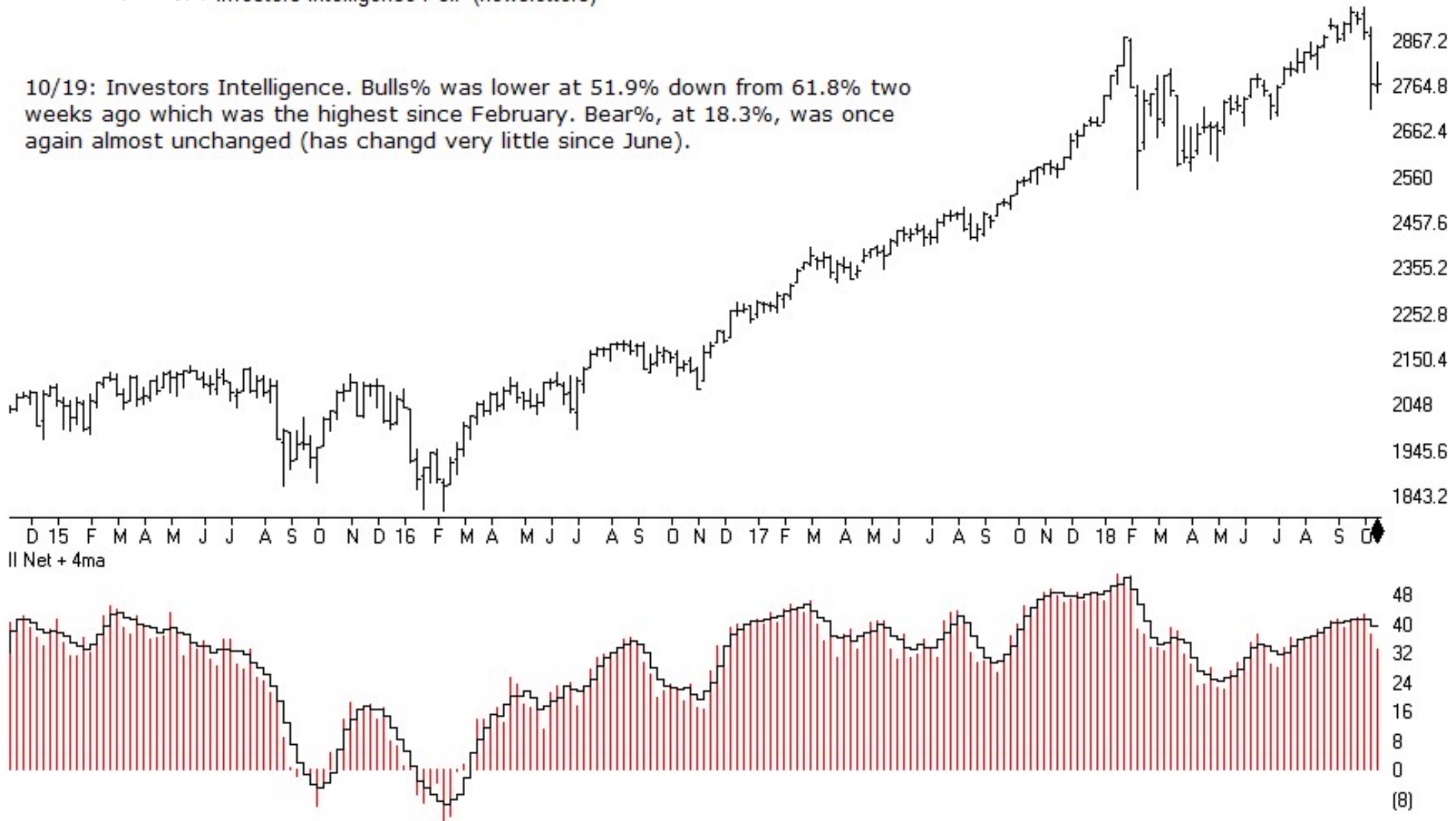
SP500 Index (Weekly) + AAI Poll (public)

10/19: AAI (public poll). w/e 10/05 Bulls% 45.7%, the highest since February, then fell to 30.6%, a fall of 15.1 which is the largest single week fall since Nov 2017 and Bulls% this week increased to 33.9%. Bears% almost unchangd this week at 35.5%.



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

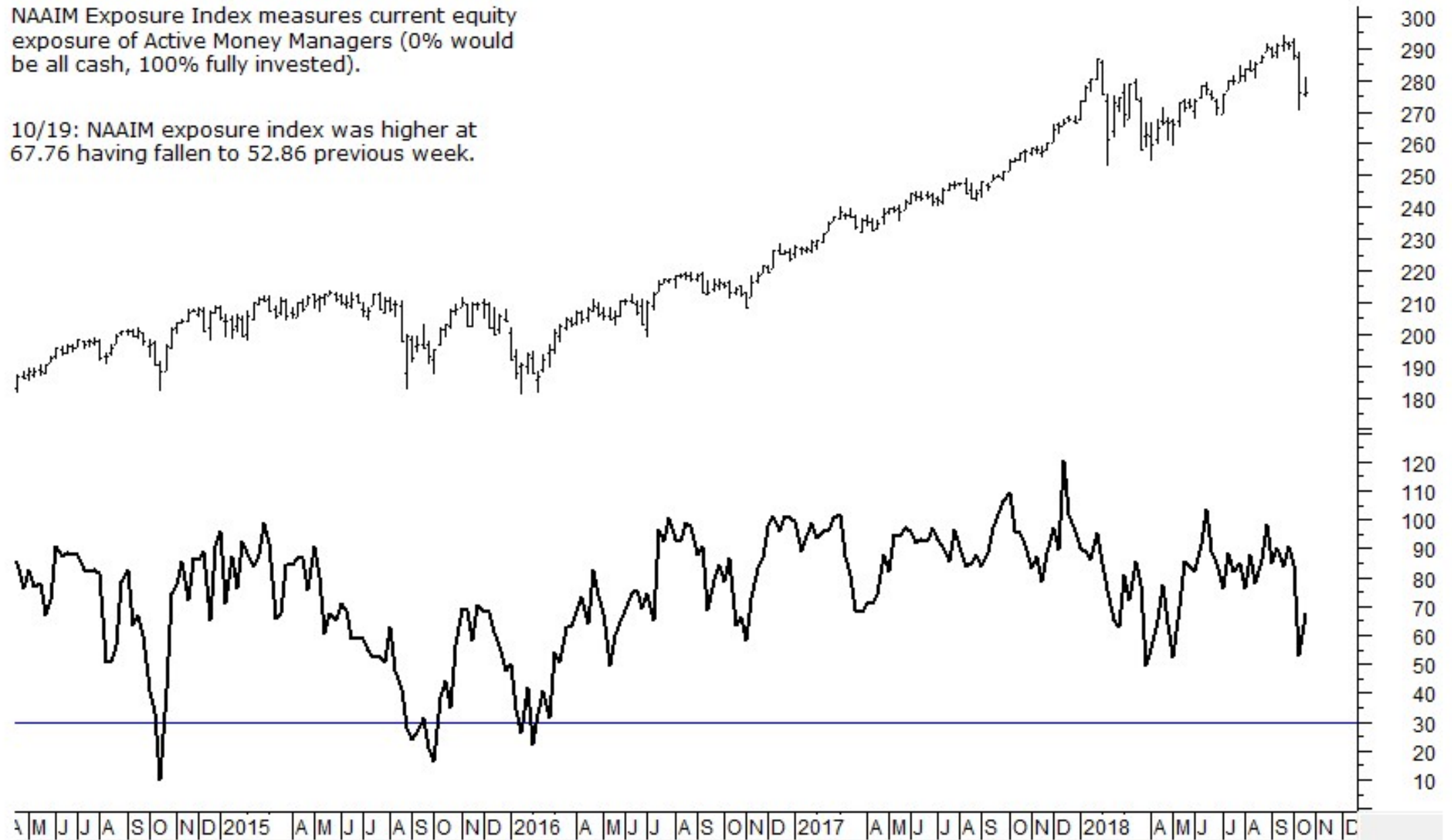
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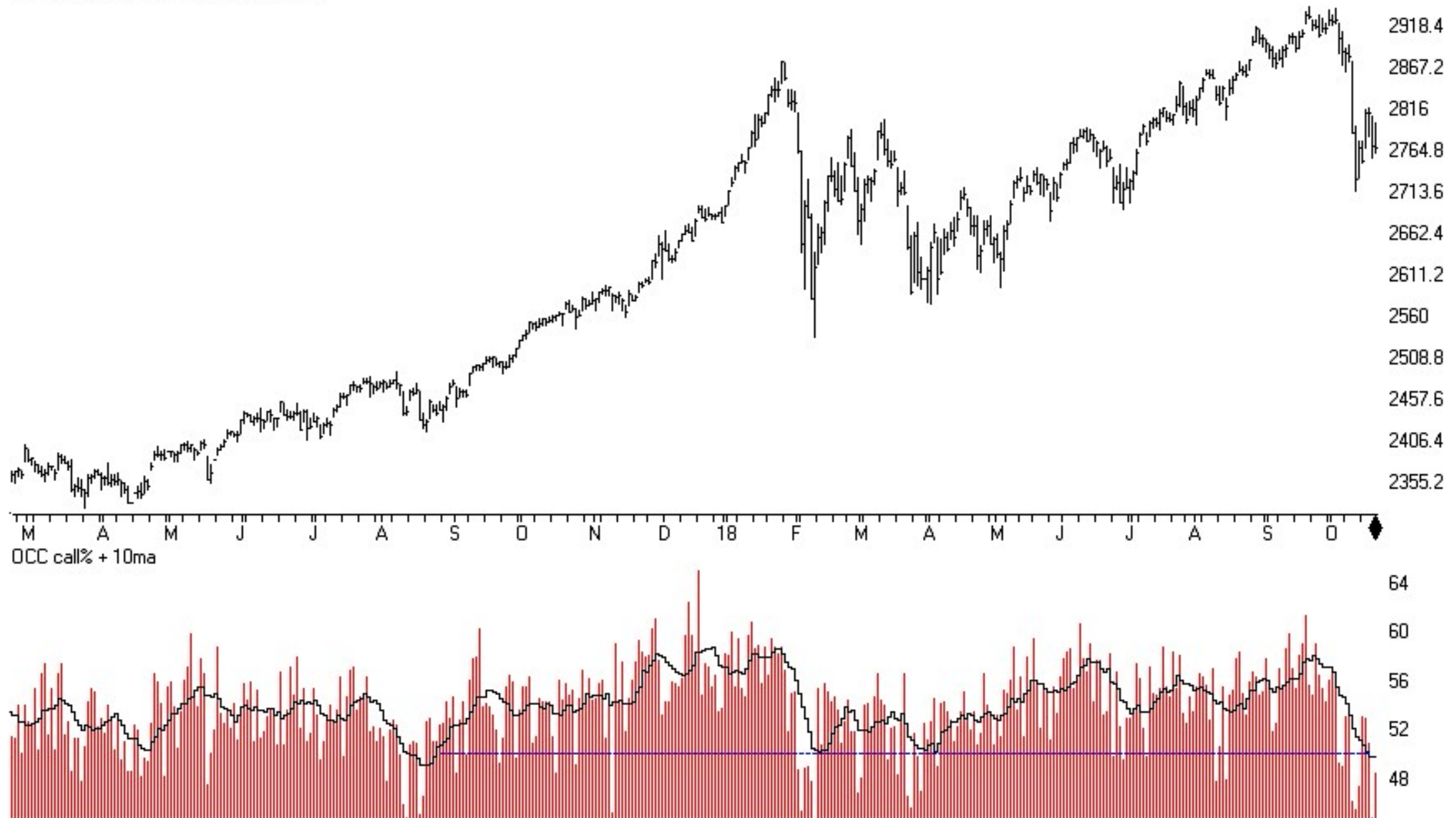
SPY + NAAIM Exposure Index

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

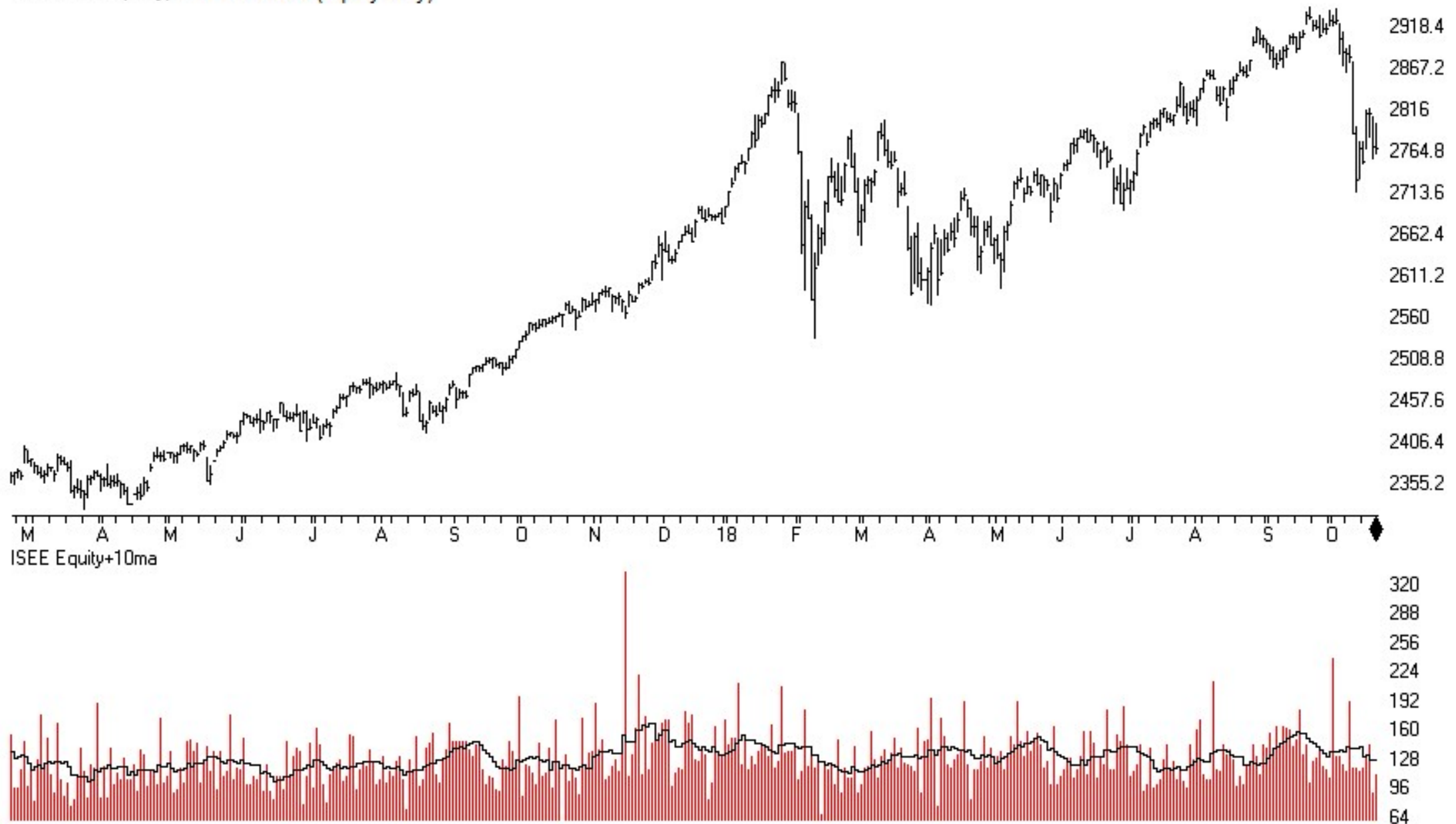
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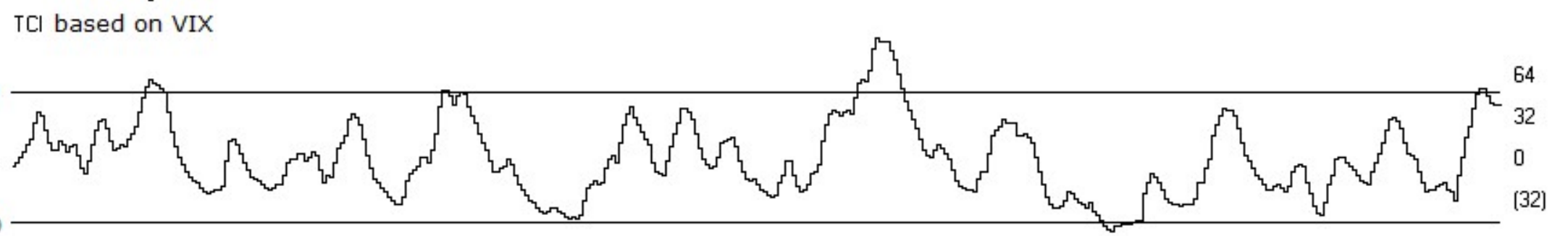
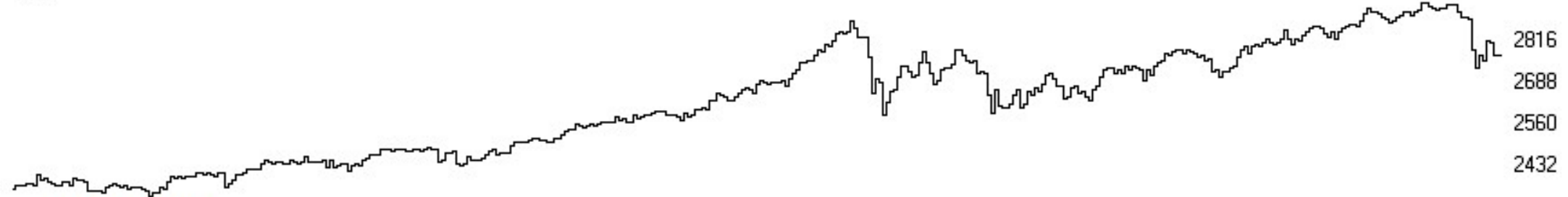
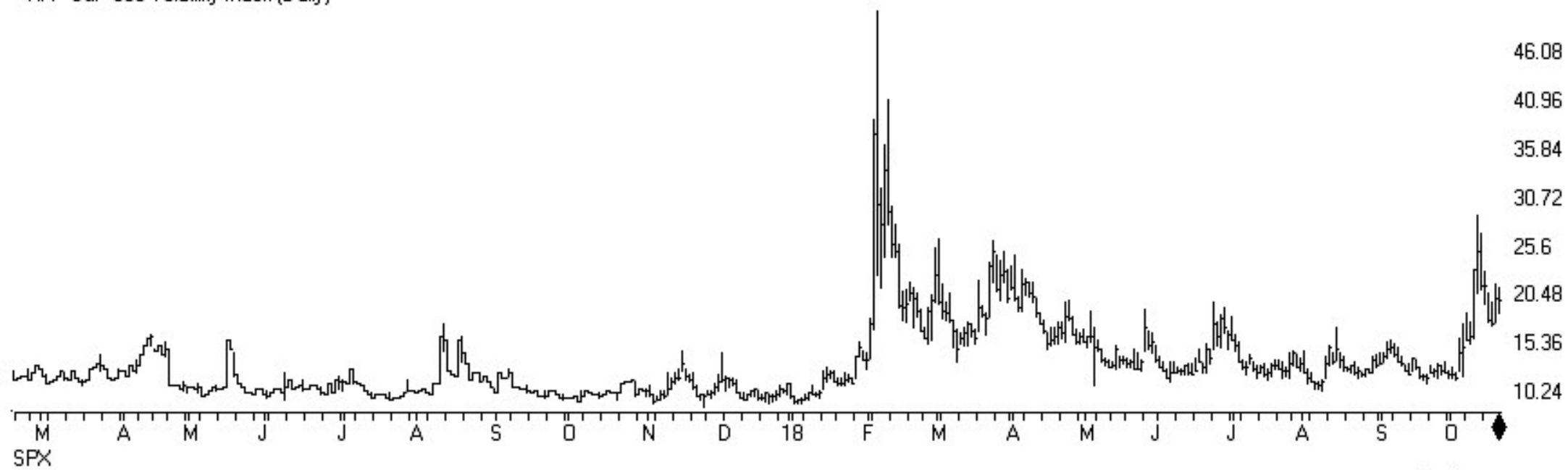
SP500 Index (Daily) + OCC Calls%



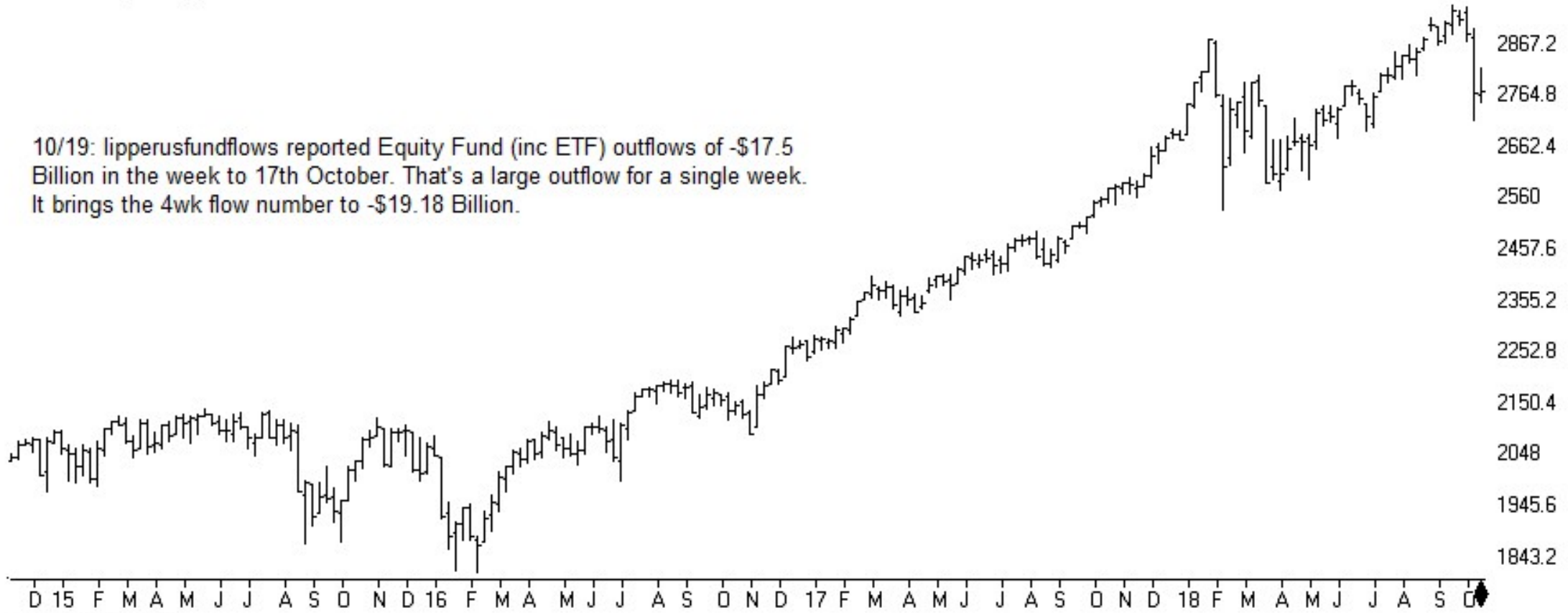
SP500 Index (Daily) + ISEE Index (equity only)



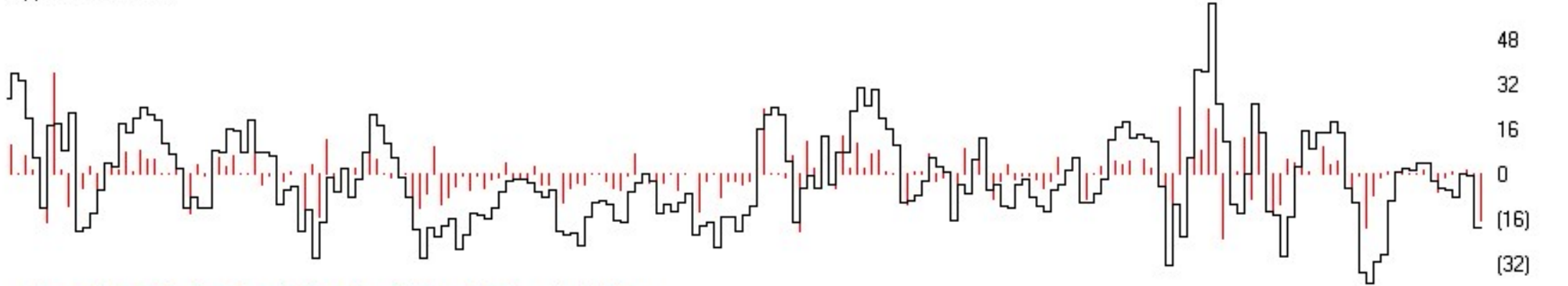
VIX - S&P 500 Volatility Index (Daily)



SP500 Index (Weekly)

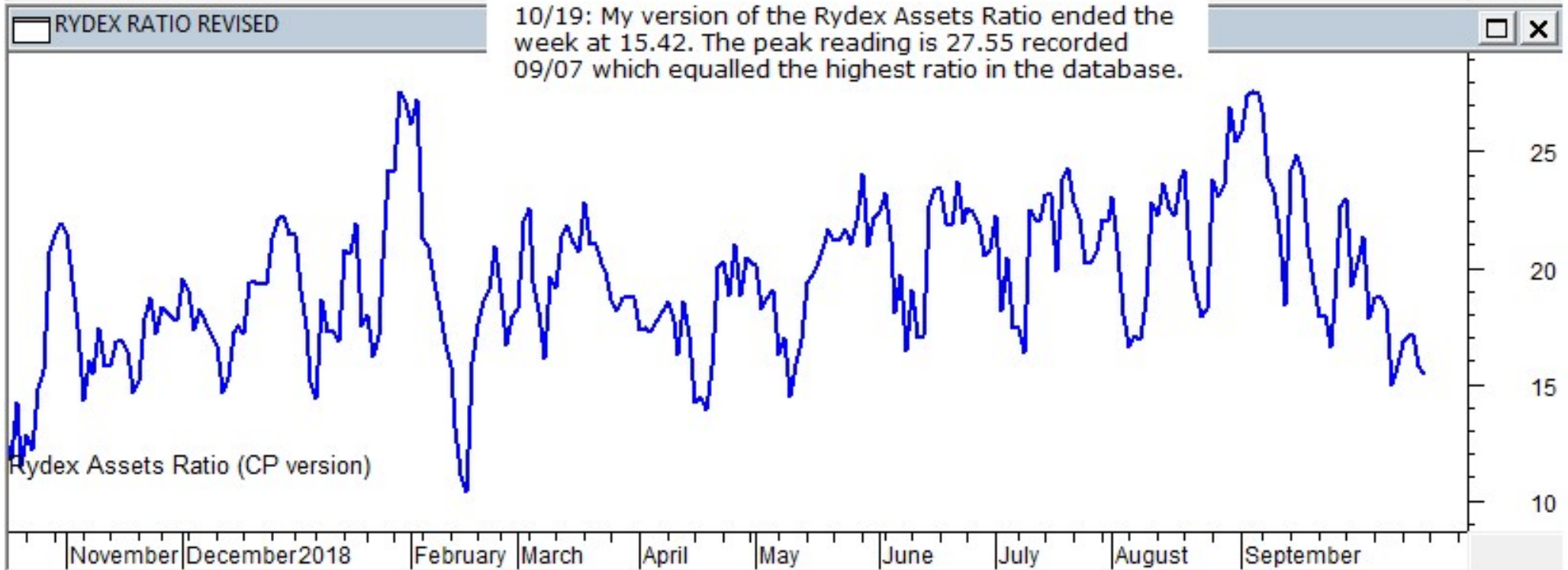


Lipper Fd+4wkSum



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

Sentiment



ChartProfit

<http://www.chartprofitwebcast.com>