

ChartProfit

Charts to Friday 21st September 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 09/21

	-5	-4	-3	-2	↓
NYSE	60	59	51	55	59
NasDaq	55	60	51	48	49
SP500	68	68	60	65	69
R2000	60	61	53	51	51

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

09/21: AAll (public poll). Bulls% was almost unchanged this week at 32.0 and Bears% also at 32.0%.

09/21: Investors Intelligence. Bulls% was higher at 59.0%, down from 60% two weeks ago which was the highest since February. Bear%, at 18.1%, has changed very little for thirteen weeks.

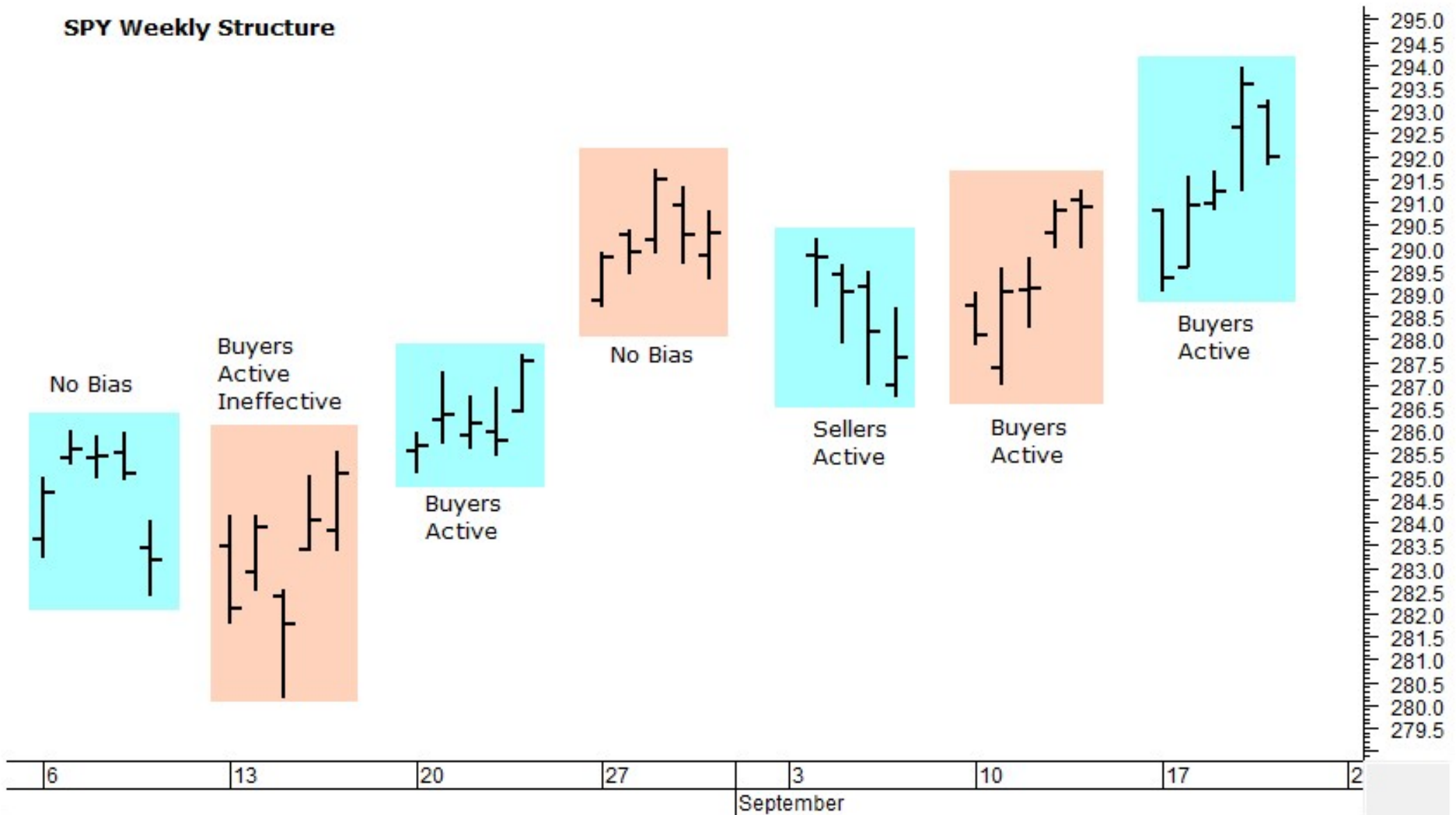
09/21: NAAIM exposure index was higher at 83.92.

Mutual Fund Flow:

09/21: My version of the Rydex Assets Ratio ended the week at 19.30. The peak reading is 27.55 recorded nine days ago which equalled the highest ratio in the database.

09/21: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$998 Million in the week to 19th September. The 4week net flow is -\$6 Billion.

SPY Weekly Structure

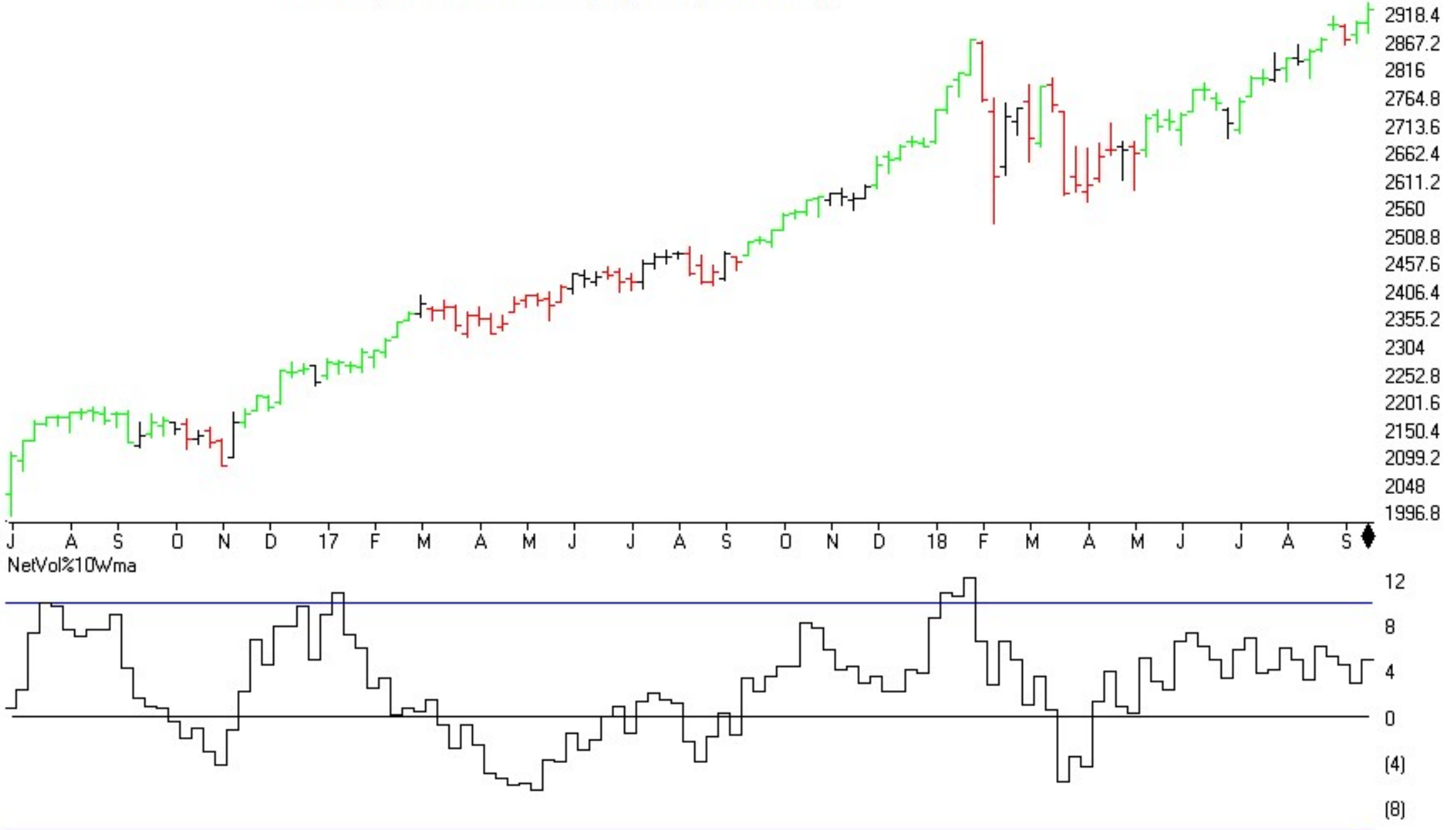


Commitments of Traders

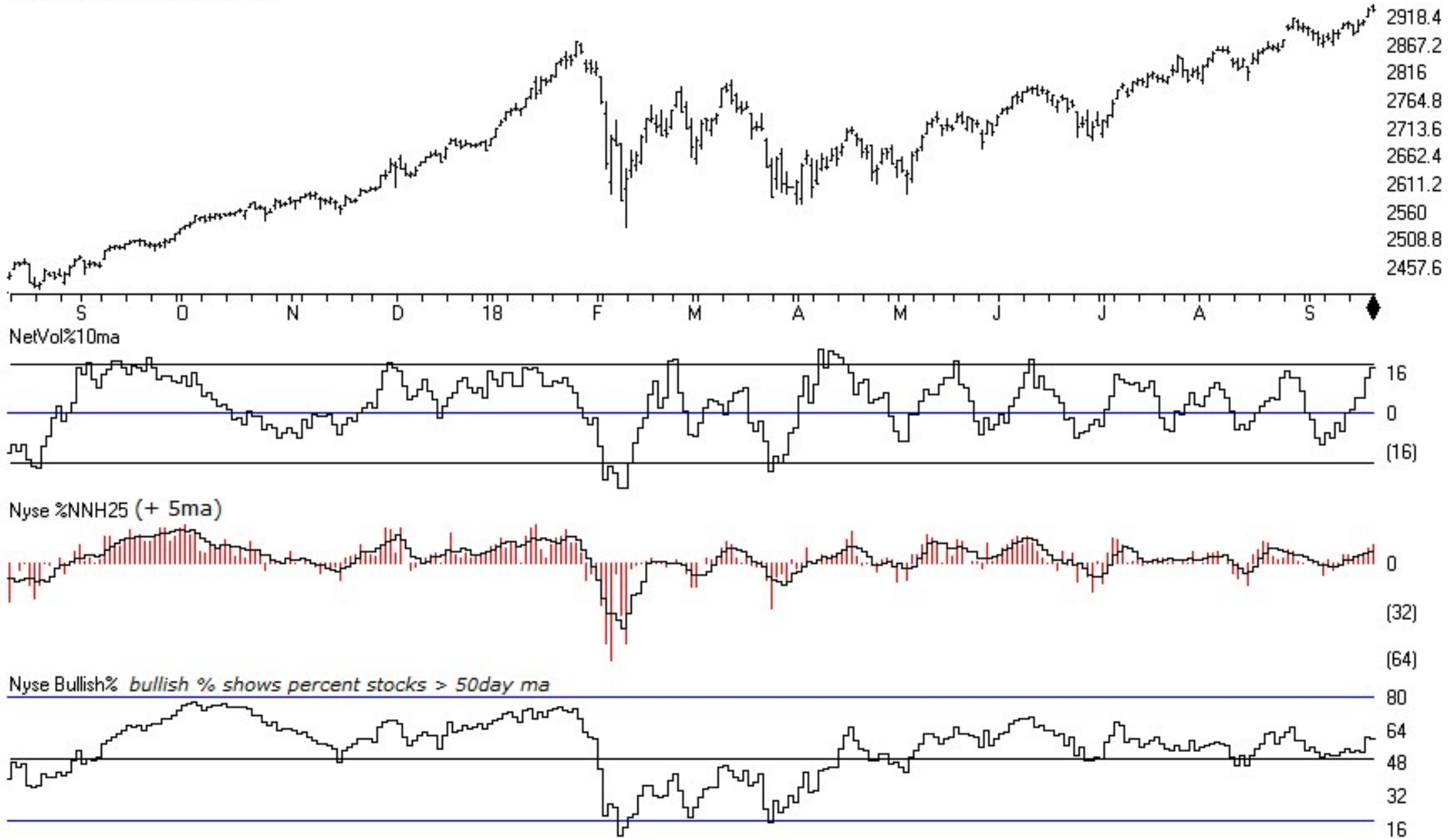
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/18/18	12.8	56.4	96.3	22.3	0.0	35.9	93.2	60.4	0.0
09/11/18	25.7	80.9	81.2	32.1	11.7	33.5	78.3	29.2	13.0
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/18/18	97.9	63.5	4.8	1.2	39.5	95.8	10.6	19.4	66.5
09/11/18	97.2	59.3	4.6	2.7	40.6	94.2	2.9	55.9	92.6
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/18/18	100.0	100.0	78.9	0.0	4.6	48.0	64.1	34.6	10.6
09/11/18	100.0	71.8	5.3	2.7	11.8	67.8	47.6	31.9	32.4
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/18/18	100.0	77.6	0.0	0.0	44.0	100.0	61.5	48.1	40.0
09/11/18	98.4	80.7	4.8	0.0	42.4	100.0	60.1	43.4	38.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/18/18	100.0	100.0	9.9	0.0	0.0	87.9	1.3	0.4	62.9
09/11/18	91.2	91.6	24.4	12.6	17.8	77.2	7.2	0.0	38.7
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/18/18	95.9	96.5	6.0	12.7	3.1	81.0	0.0	9.5	100.0
09/11/18	78.7	85.4	21.3	25.2	3.0	68.9	16.2	26.4	84.9
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/18/18	89.2	58.6	2.7	5.6	34.6	94.9	57.4	100.0	93.3
09/11/18	83.3	100.0	34.3	11.6	0.0	55.7	55.4	90.7	78.7
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/18/18	0.0	13.6	99.1	100.0	100.0	6.2	43.4	0.0	10.2
09/11/18	0.0	14.3	90.5	99.8	67.3	5.0	78.2	5.1	27.3

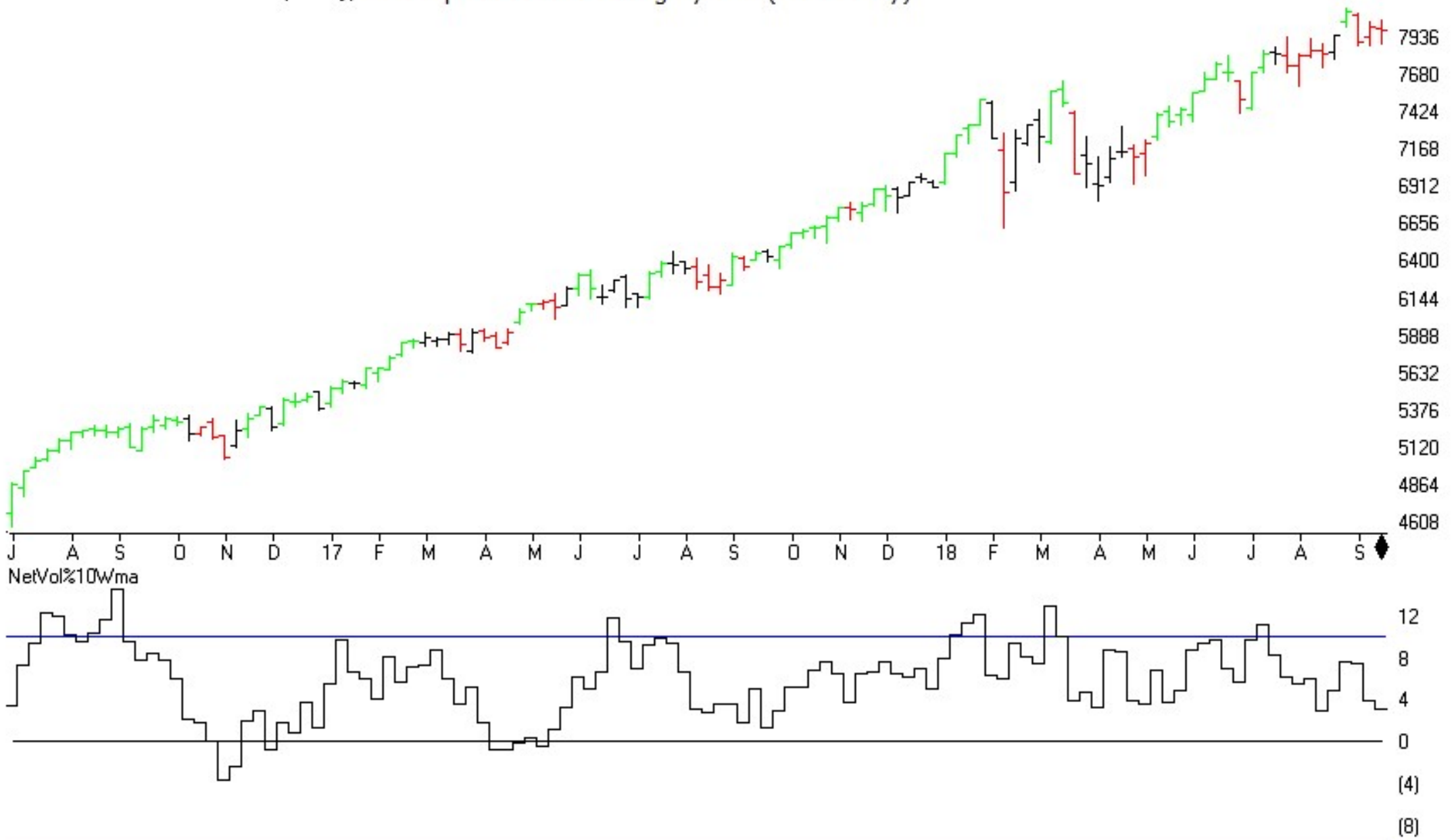
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



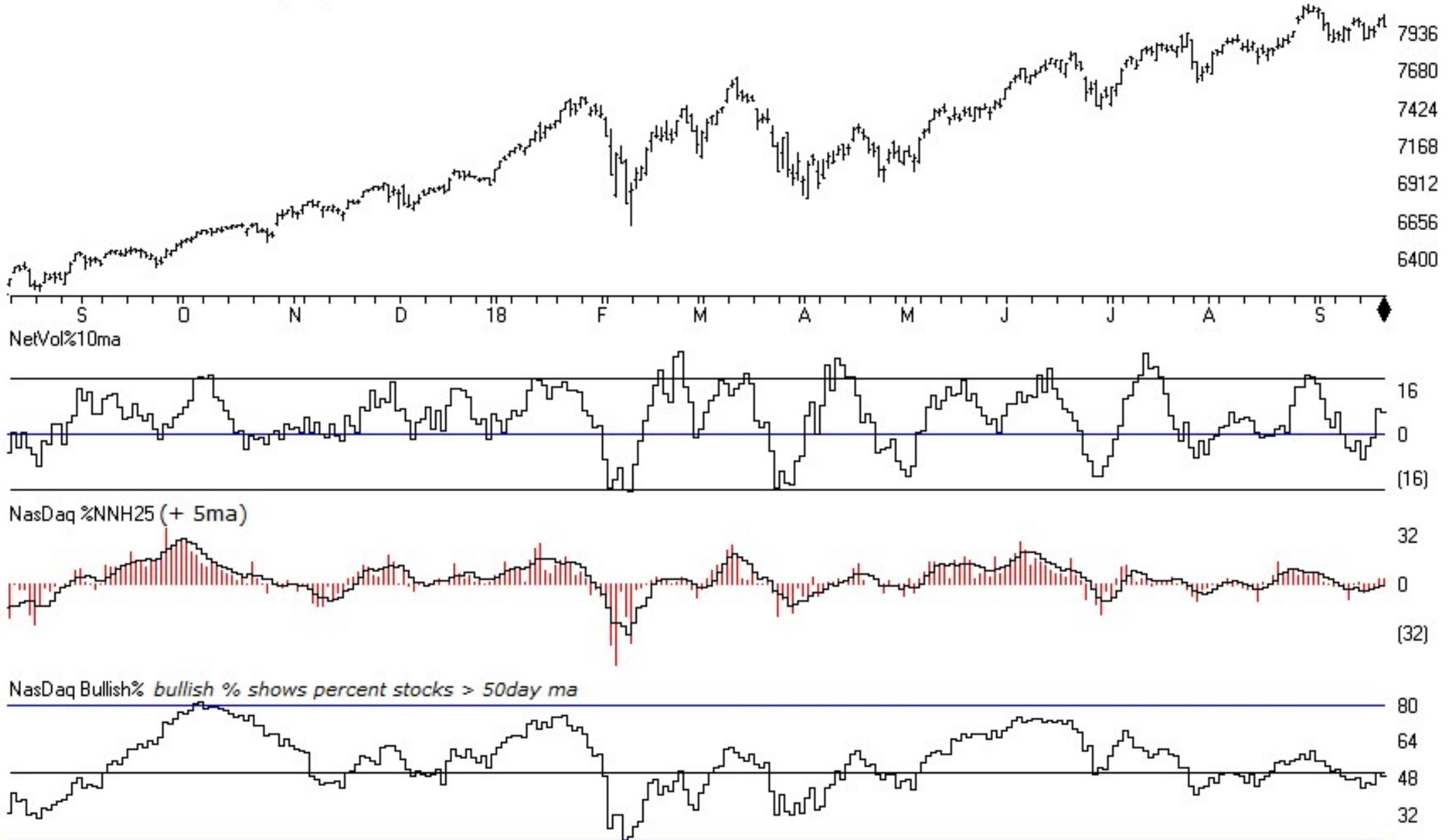
MARKET CHART NYSE (Daily)



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

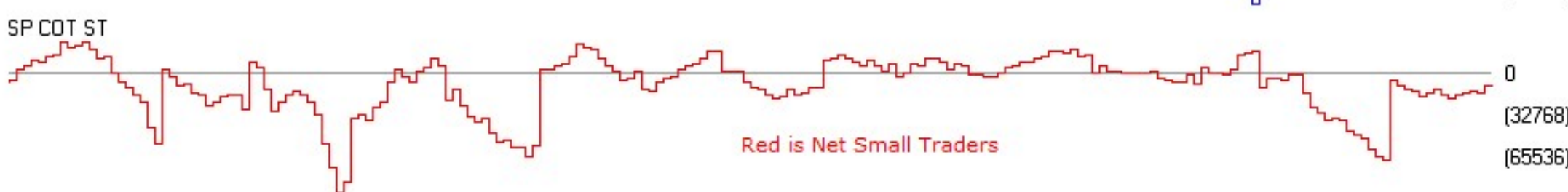
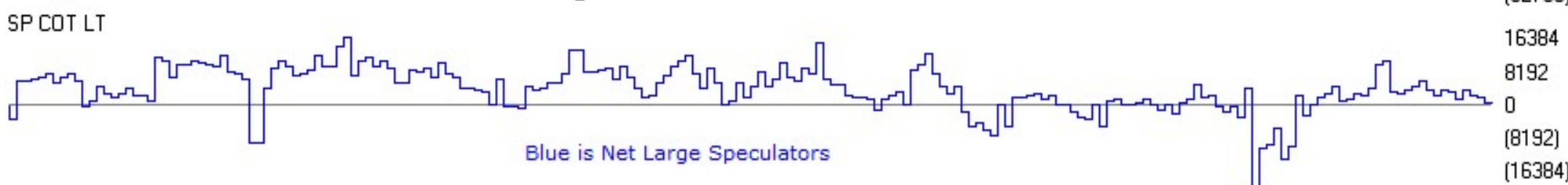
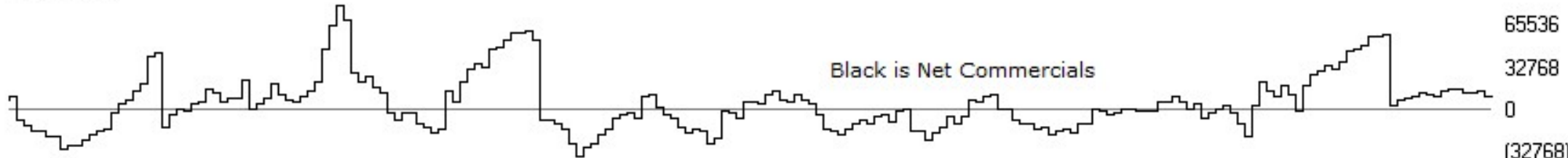
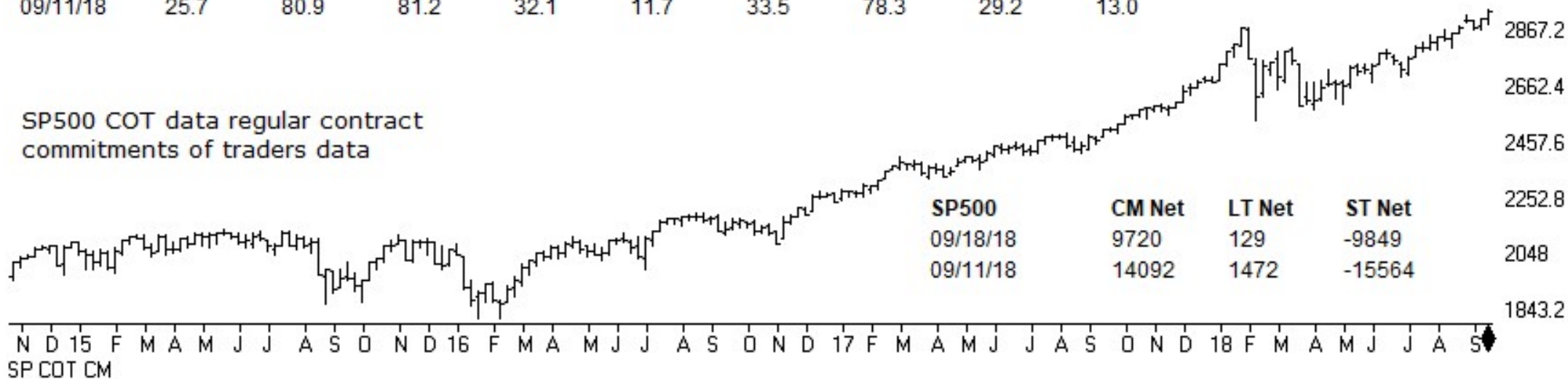


MARKET CHART NASDAQ 1800 (Daily)



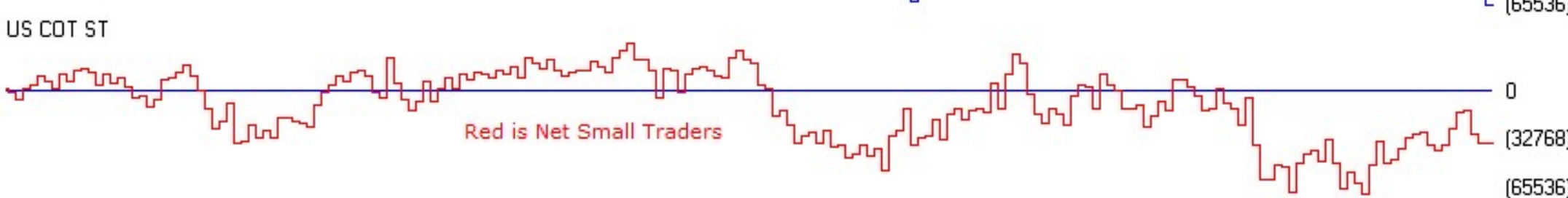
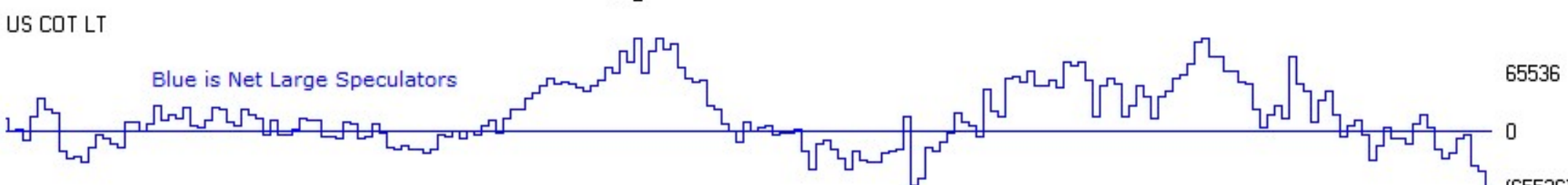
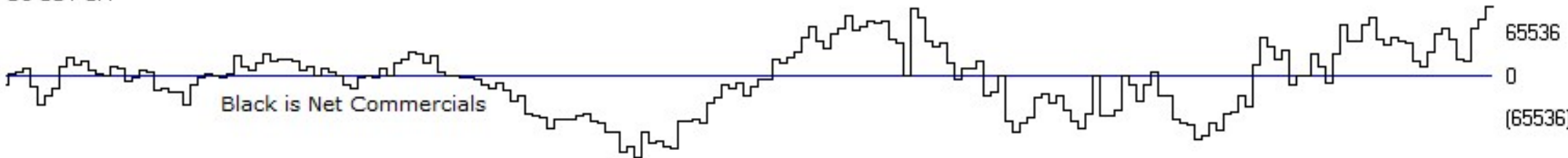
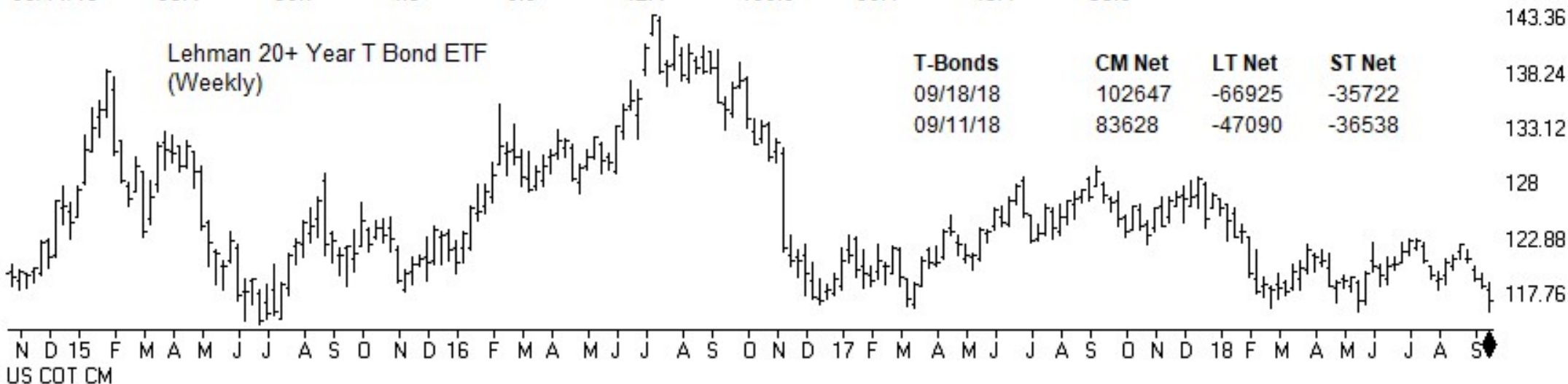
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/18/18	12.8	56.4	96.3	22.3	0.0	35.9	93.2	60.4	0.0
09/11/18	25.7	80.9	81.2	32.1	11.7	33.5	78.3	29.2	13.0

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
09/18/18	100.0	77.6	0.0	0.0	44.0	100.0	61.5	48.1	40.0
09/11/18	98.4	80.7	4.8	0.0	42.4	100.0	60.1	43.4	38.0

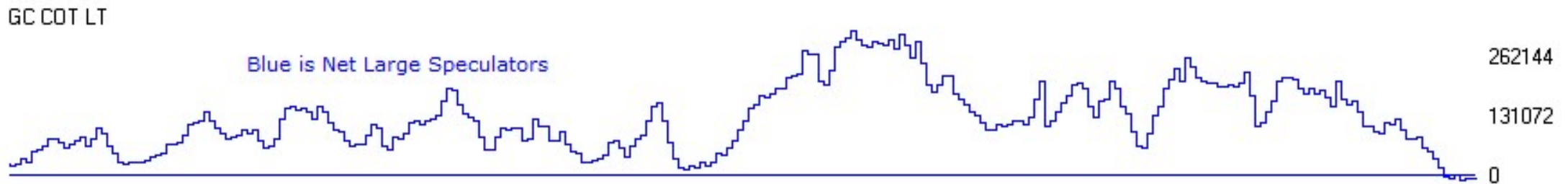
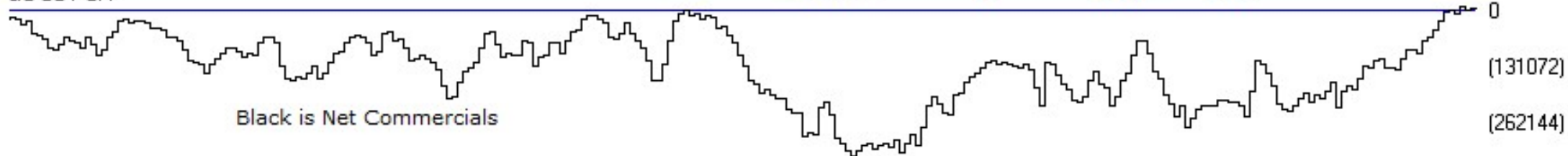
Lehman 20+ Year T Bond ETF (Weekly)



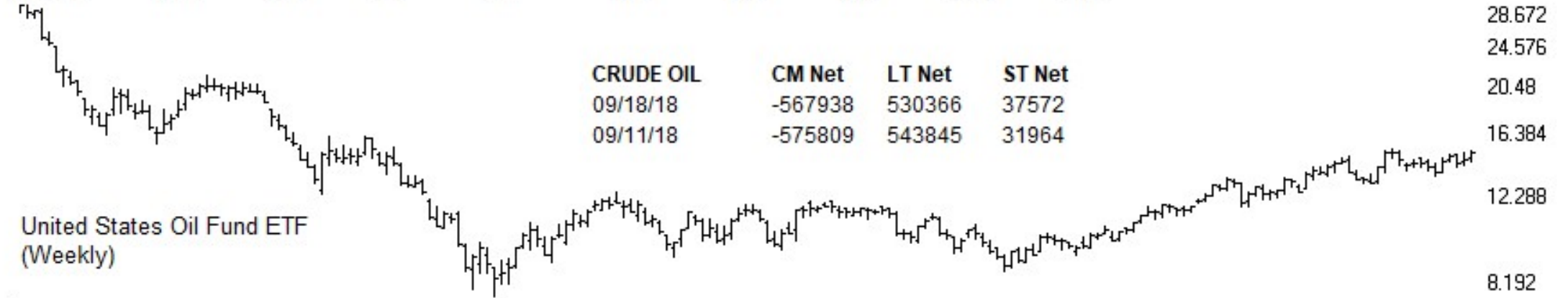
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/18/18	97.9	63.5	4.8	1.2	39.5	95.8	10.6	19.4	66.5
09/11/18	97.2	59.3	4.6	2.7	40.6	94.2	2.9	55.9	92.6



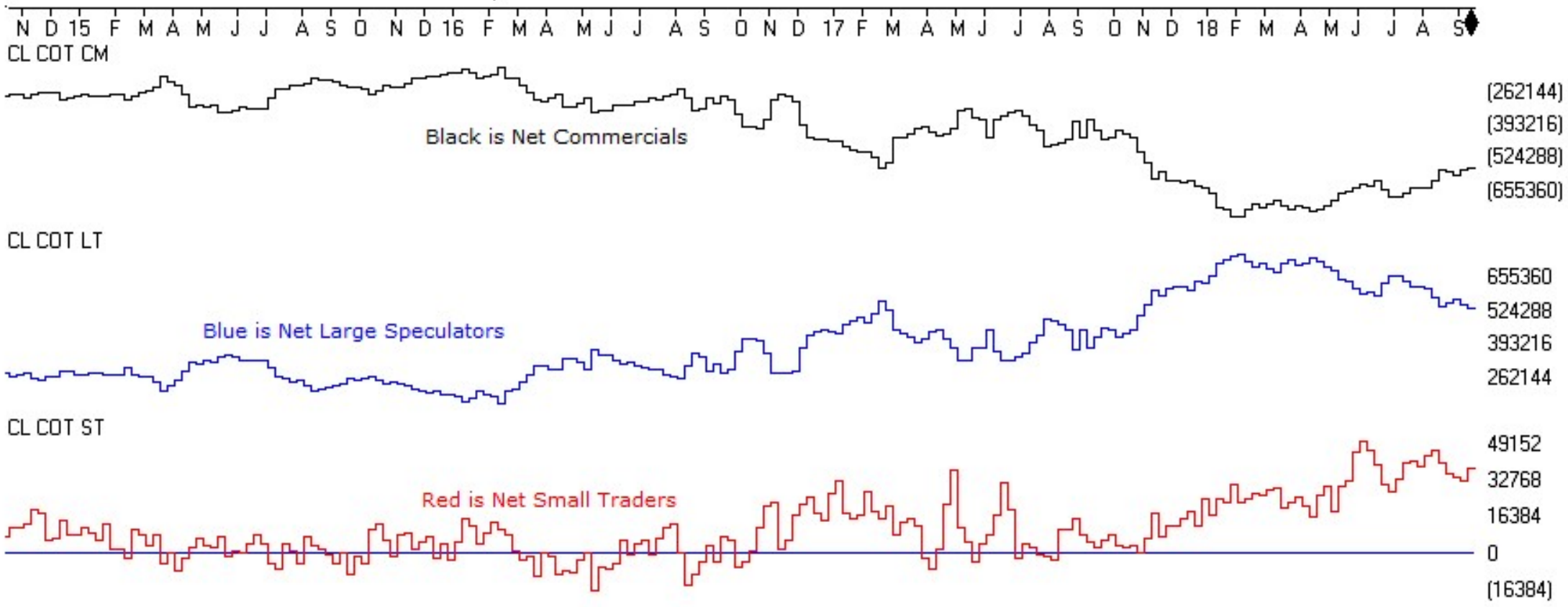
GOLD		CM Net	LT Net	ST Net		
09/18/18	1691	-10844	9153		F	M
09/11/18	13	-7590	7577		A	M



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/18/18	100.0	100.0	78.9	0.0	4.6	48.0	64.1	34.6	10.6
09/11/18	100.0	71.8	5.3	2.7	11.8	67.8	47.6	31.9	32.4



CRUDE OIL	CM Net	LT Net	ST Net
09/18/18	-567938	530366	37572
09/11/18	-575809	543845	31964



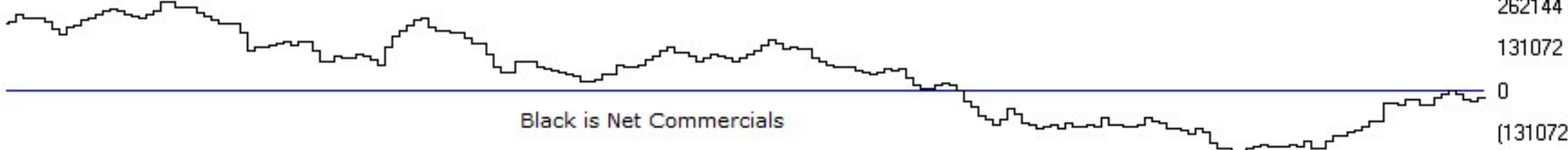
28.672
24.576
20.48
16.384
12.288
8.192
(262144)
(393216)
(524288)
(655360)
655360
524288
393216
262144
49152
32768
16384
0
(16384)

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/18/18	89.2	58.6	2.7	5.6	34.6	94.9	57.4	100.0	93.3
09/11/18	83.3	100.0	34.3	11.6	0.0	55.7	55.4	90.7	78.7

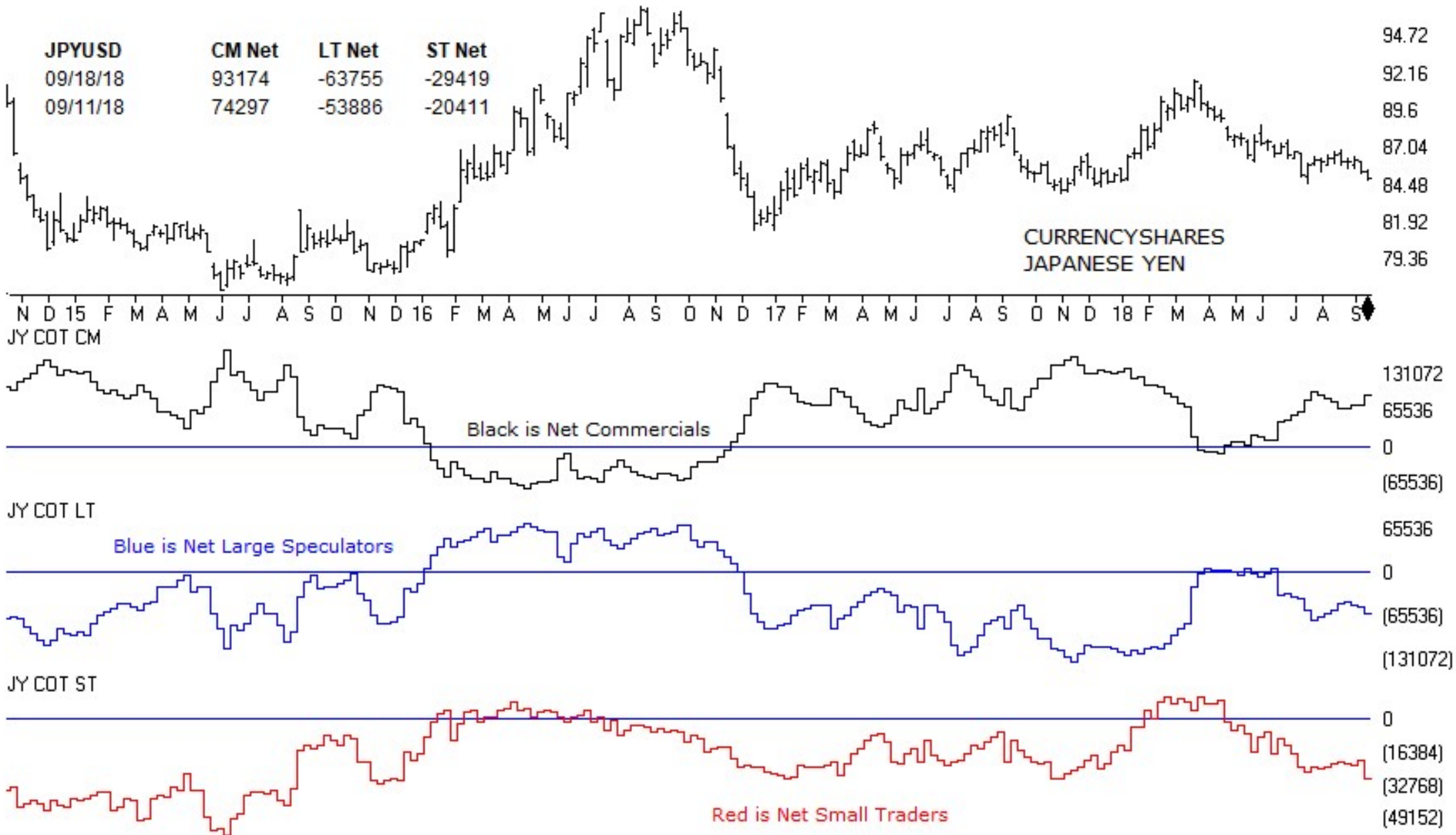


EURUSD	CM Net	LT Net	ST Net
09/18/18	-22988	1666	21322
09/11/18	-33411	11170	22241

EC COT CM NET

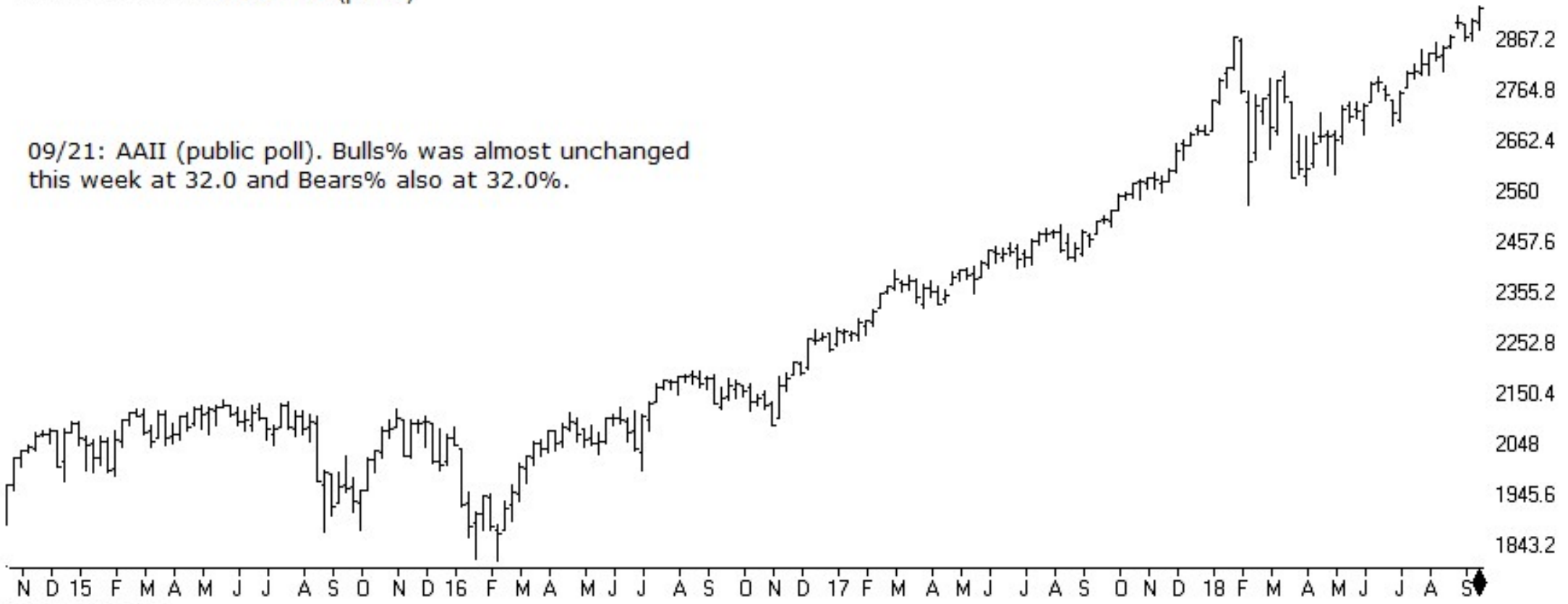


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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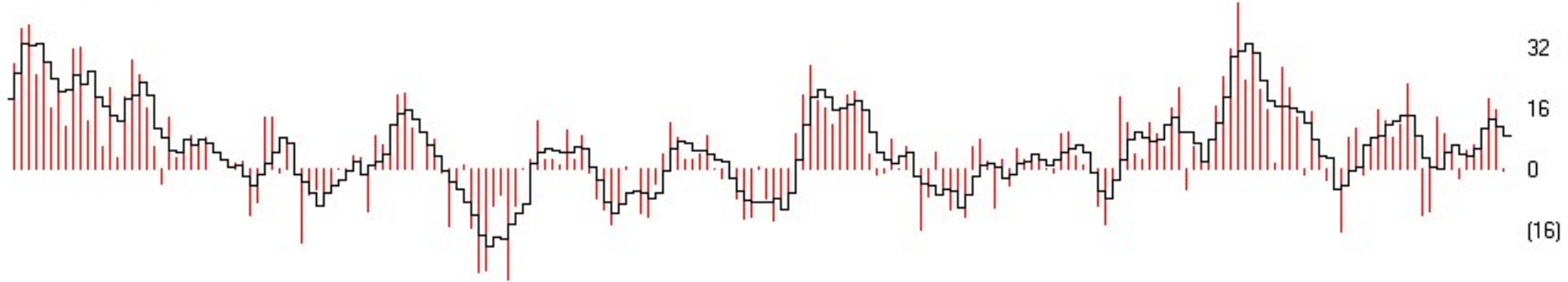


SP500 Index (Weekly) + AII Poll (public)

09/21: AII (public poll). Bulls% was almost unchanged this week at 32.0 and Bears% also at 32.0%.

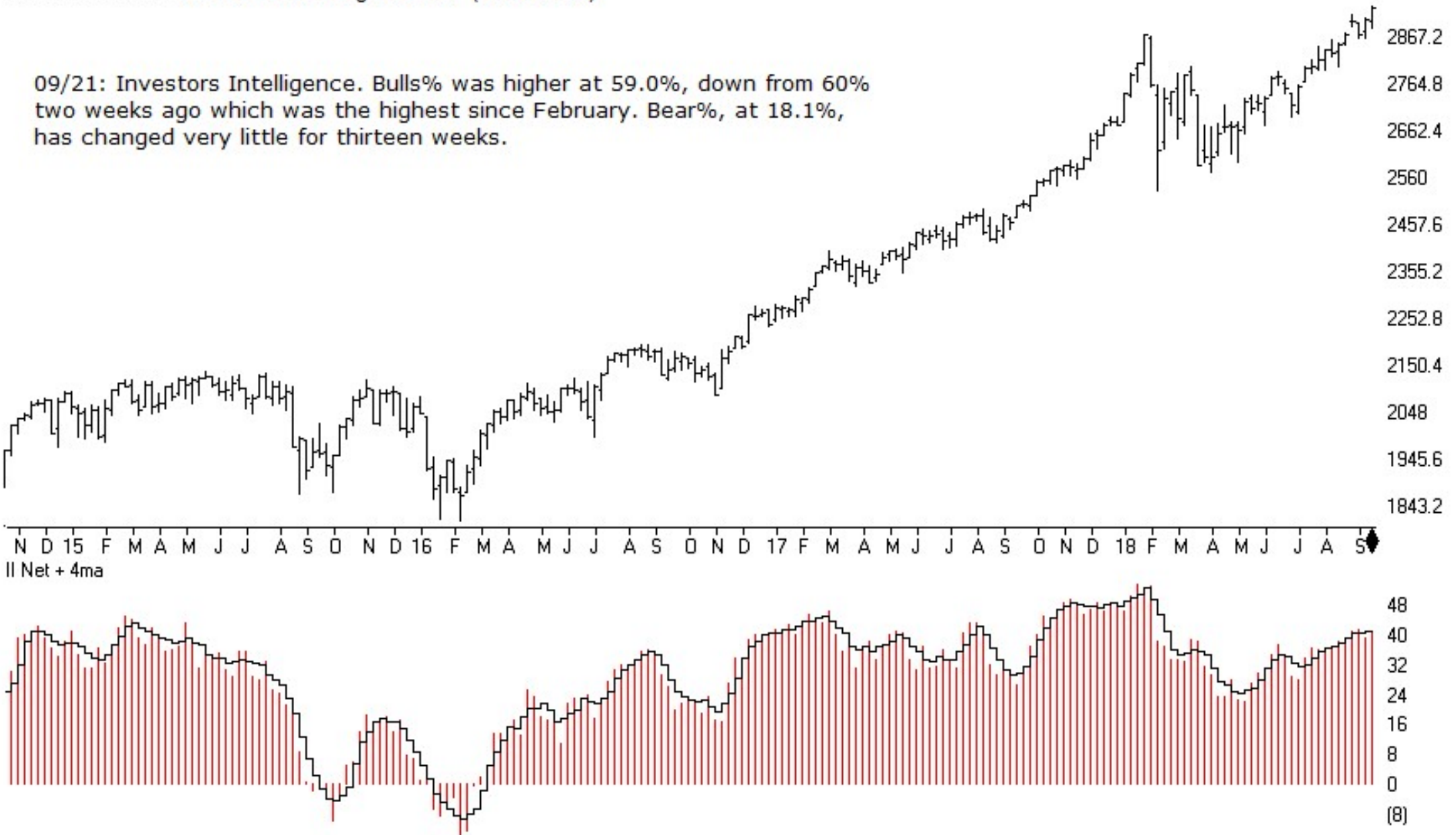


AII NETT + 4ma



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

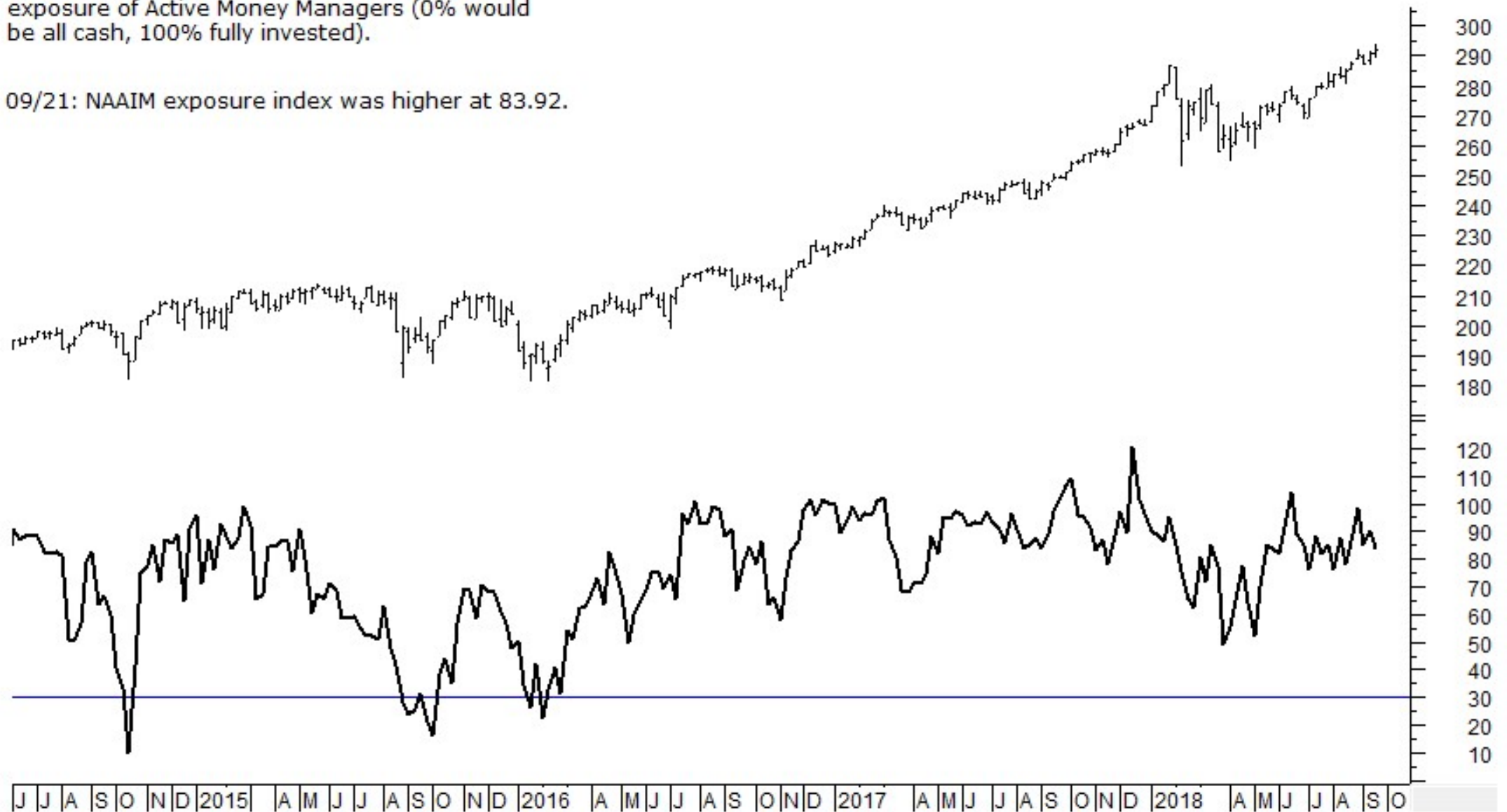
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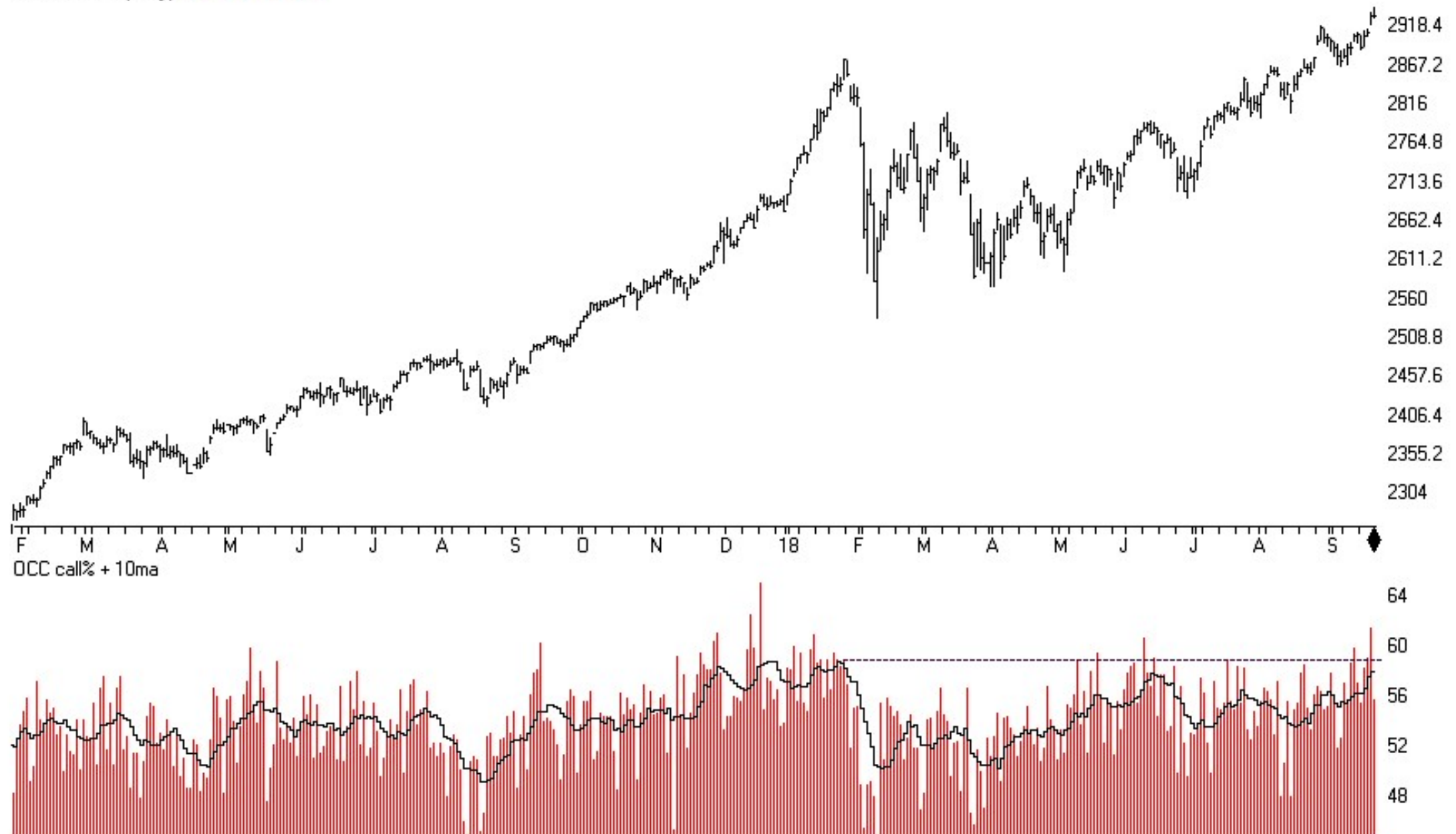
SPY + NAAIM Exposure Index

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

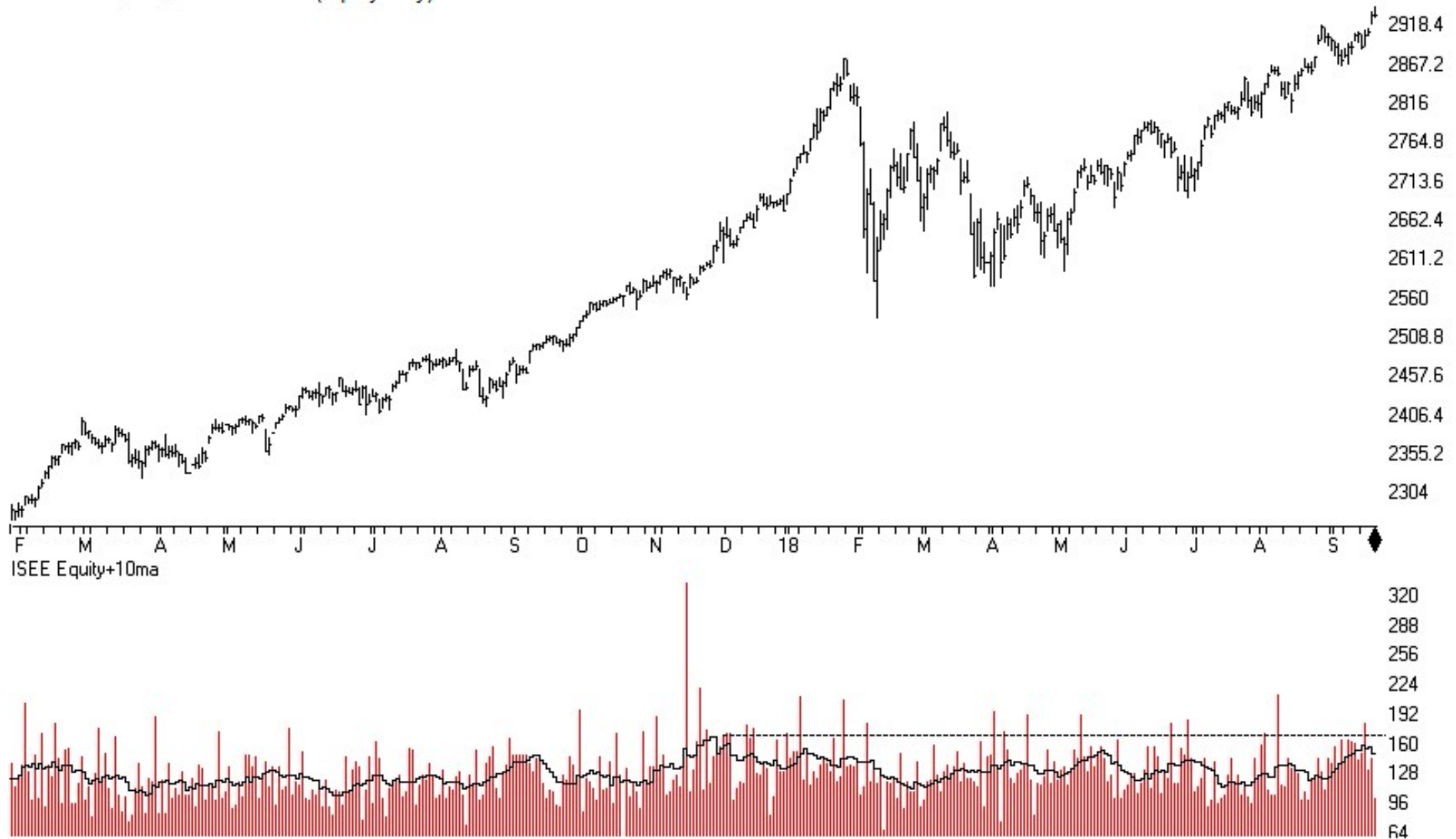
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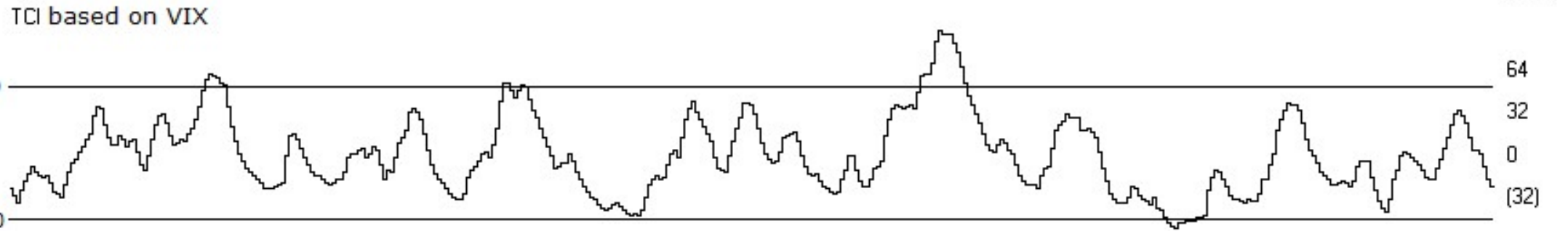
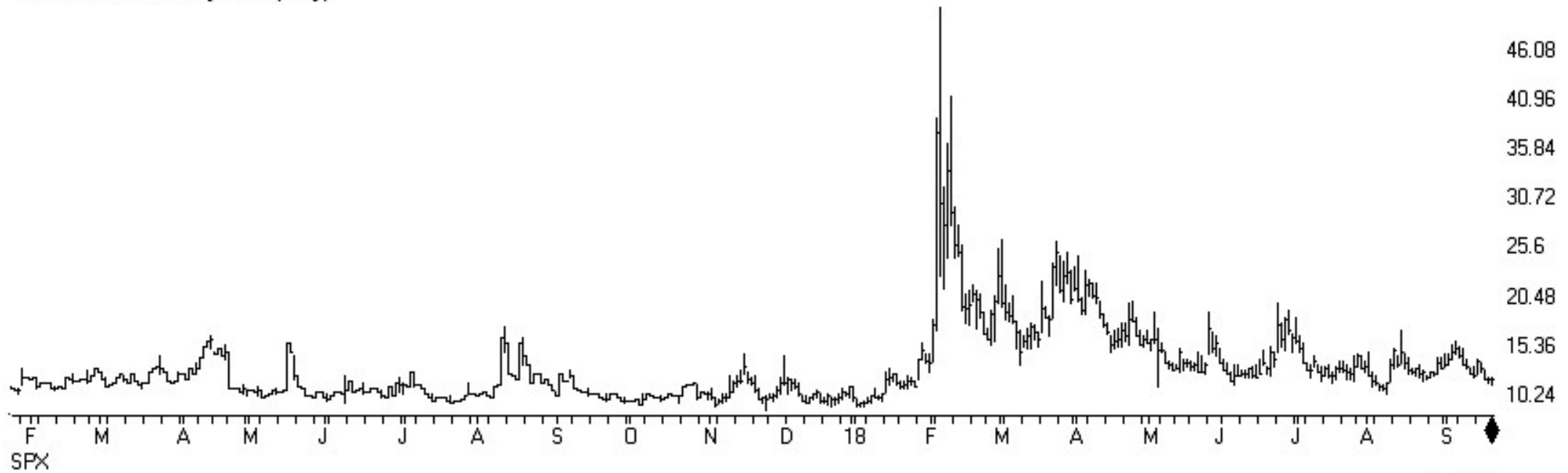
SP500 Index (Daily) + OCC Calls%



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

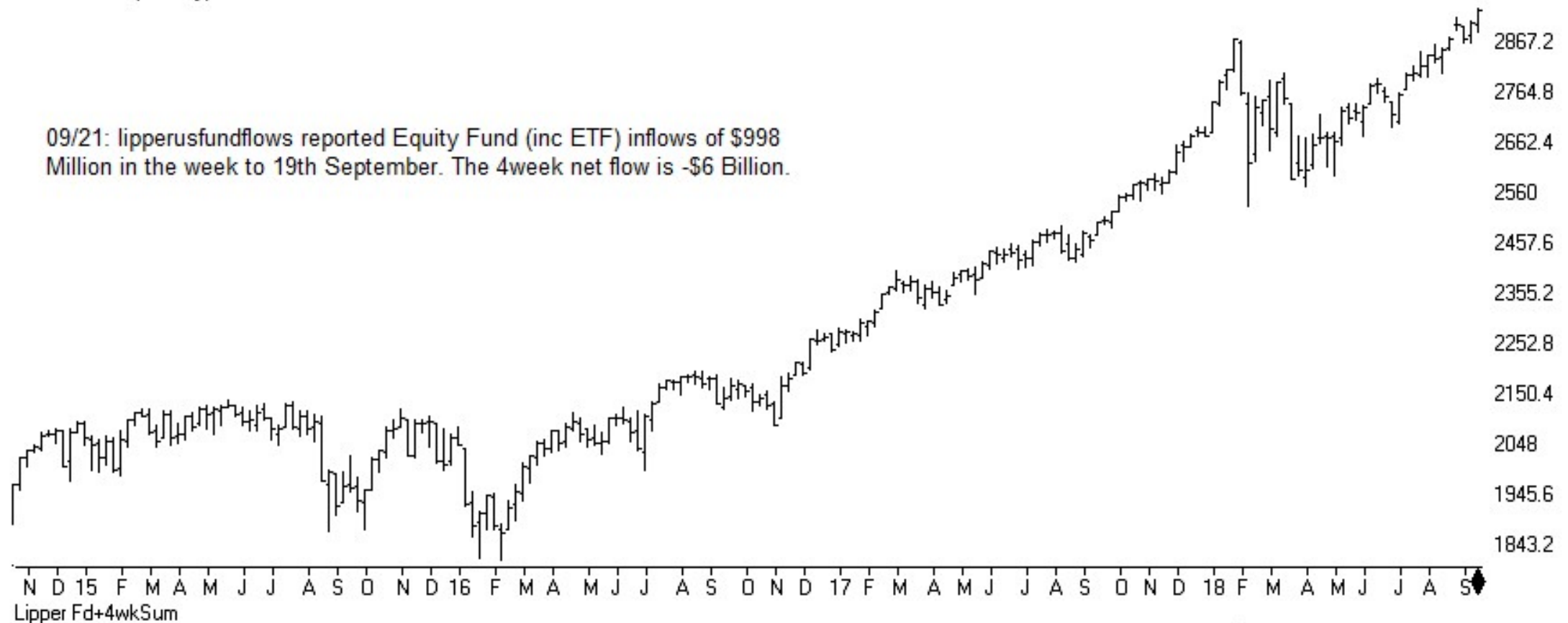


VIX - S&P 500 Volatility Index (Daily)

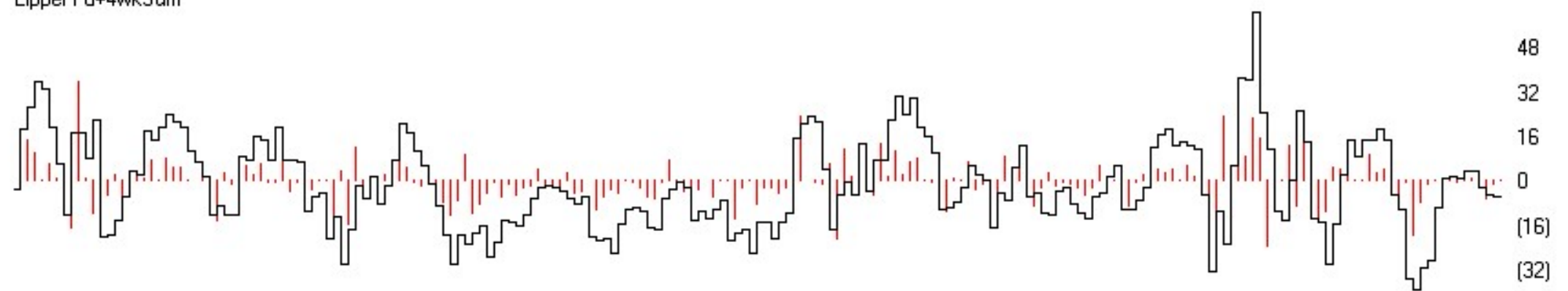


SP500 Index (Weekly)

09/21: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$998 Million in the week to 19th September. The 4week net flow is -\$6 Billion.



Lipper Fd+4wkSum



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

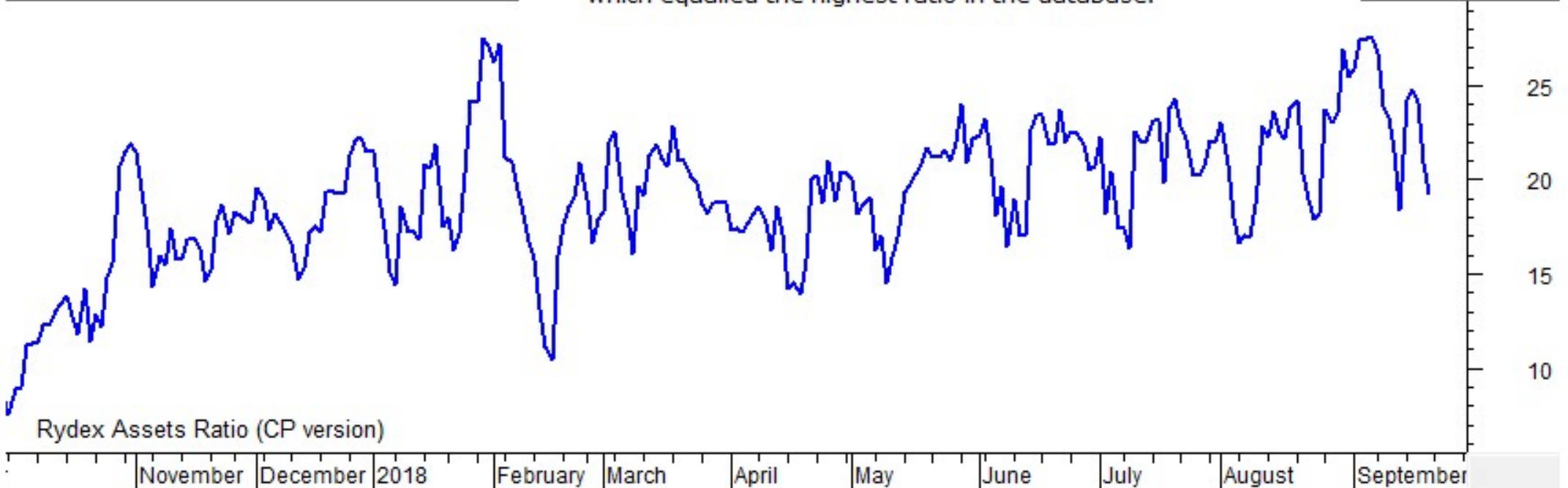
Sentiment

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>