

ChartProfit

Charts to Friday 28th September 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 09/28

	-5	-4	-3	-2	↓
NYSE	59	51	55	59	46
NasDaq	60	51	48	49	43
SP500	68	60	65	69	53
R2000	61	53	51	51	41

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

09/28: AAll (public poll). Bulls% was higher this week at 36.2% and Bears% slightly lower at 31.1%.

09/28: Investors Intelligence. Bulls% was slightly higher at 60.6% which is the highest since February. Bear%, at 18.3%, has changed very little for fourteen weeks.

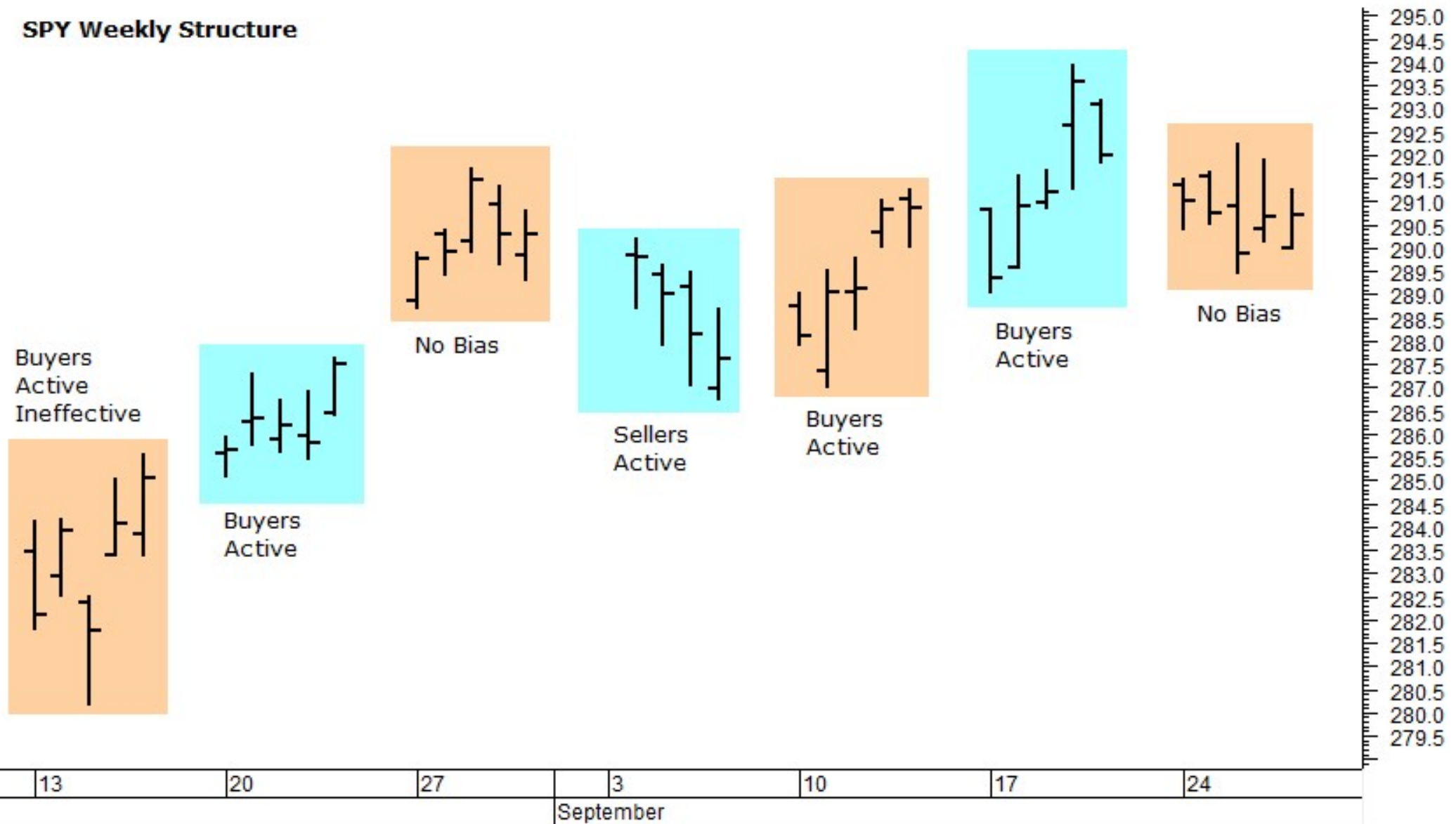
09/28: NAAIM exposure index was higher at 90.73.

Mutual Fund Flow:

09/28: My version of the Rydex Assets Ratio ended the week at 22.63. The peak reading is 27.55 recorded 09/07 which equalled the highest ratio in the database.

09/28: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$582 Million in the week to 26th September. The 4week net flow is -\$8.58 Billion. Excluding ETF data there was a net outflow this week of -6.5 \$Billion, the largest out flow in eight weeks and this data series has recorded outflows for fourteen consecutive weeks.

SPY Weekly Structure



Commitments of Traders

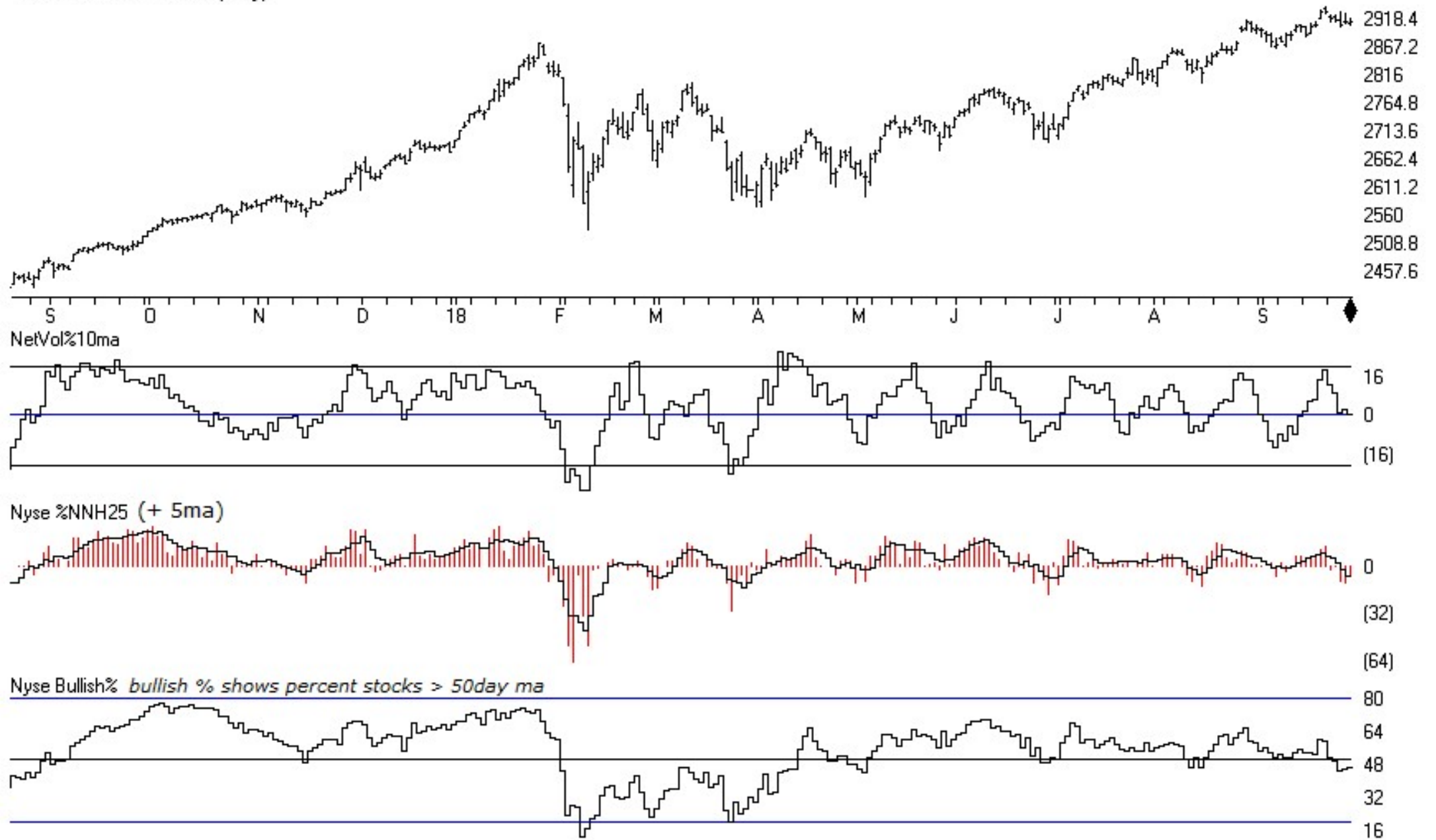
C.O.T.
Quick
View

	SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	09/25/18	0.0	0.0	100.0	0.6	0.0	10.3	100.0	100.0	0.0
	09/18/18	12.8	56.4	96.3	22.3	0.0	35.9	93.2	60.4	0.0
	GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	09/25/18	100	52.9	1.8	0	42.6	99.4	17.5	61.6	80.5
	09/18/18	97.5	53.1	5	1.5	44.8	95.4	10.6	19.4	66.5
	CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	09/25/18	84.0	54.6	60.5	15.0	21.0	34.1	59.8	56.0	41.5
	09/18/18	100.0	100.0	78.9	0.0	4.6	48.0	64.1	34.6	10.6
	T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	09/25/18	100.0	97.8	0.0	0.0	29.6	100.0	54.6	53.2	54.3
	09/18/18	100.0	77.6	0.0	0.0	44.0	100.0	61.5	48.1	40.0
	GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	09/25/18	90.9	96.1	22.8	9.6	2.8	76.4	8.8	4.0	57.2
	09/18/18	100.0	100.0	9.9	0.0	0.0	87.9	1.3	0.4	62.9
	JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	09/25/18	100.0	100.0	0.0	0.0	0.0	94.8	2.5	7.4	78.1
	09/18/18	95.9	96.5	6.0	12.7	3.1	81.0	0.0	9.5	100.0
	EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	09/25/18	81.4	47.6	7.7	6.9	36.3	94.3	99.5	100.0	57.1
	09/18/18	89.2	58.6	2.7	5.6	34.6	94.9	57.4	100.0	93.3
	USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	09/25/18	3.0	15.8	100.0	98.9	95.3	0.0	20.7	0.0	23.0
	09/18/18	0.0	13.6	99.1	100.0	100.0	6.2	43.4	0.0	10.2

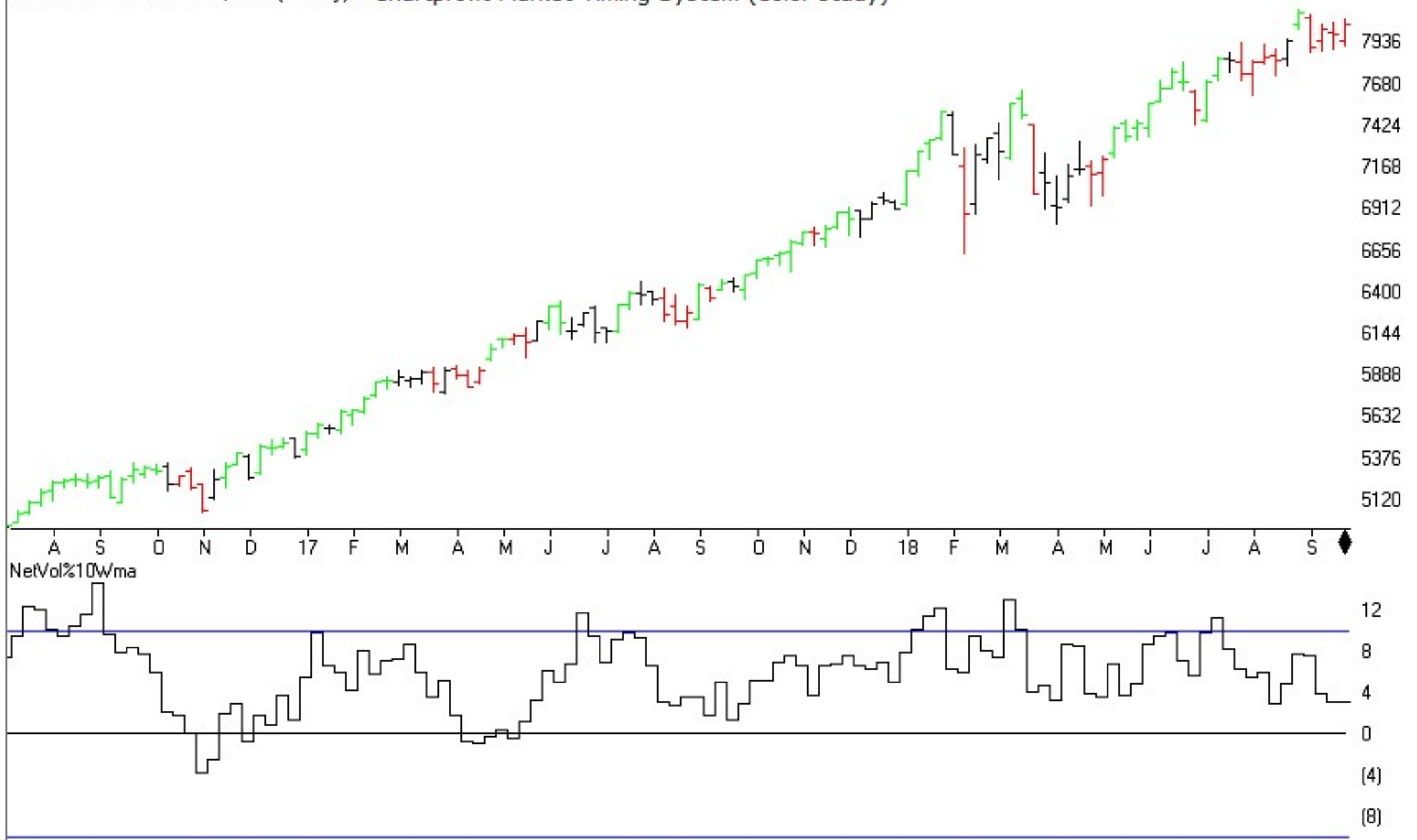
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



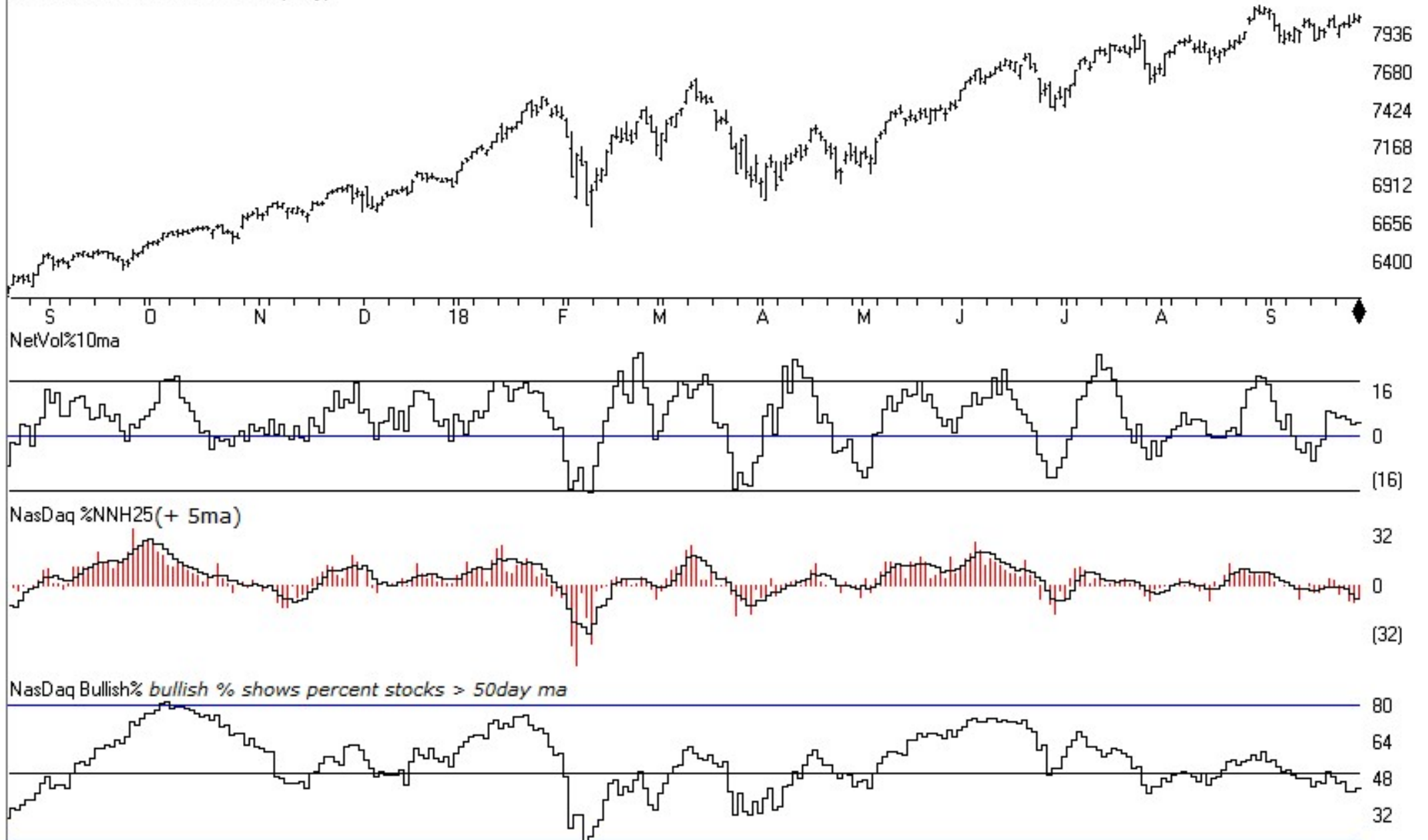
MARKET CHART NYSE (Daily)



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

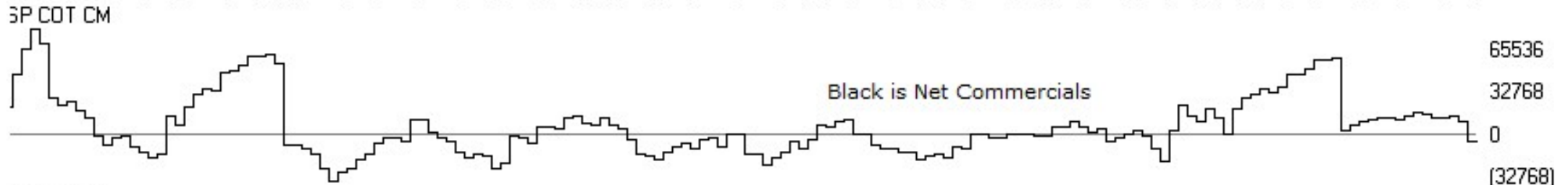
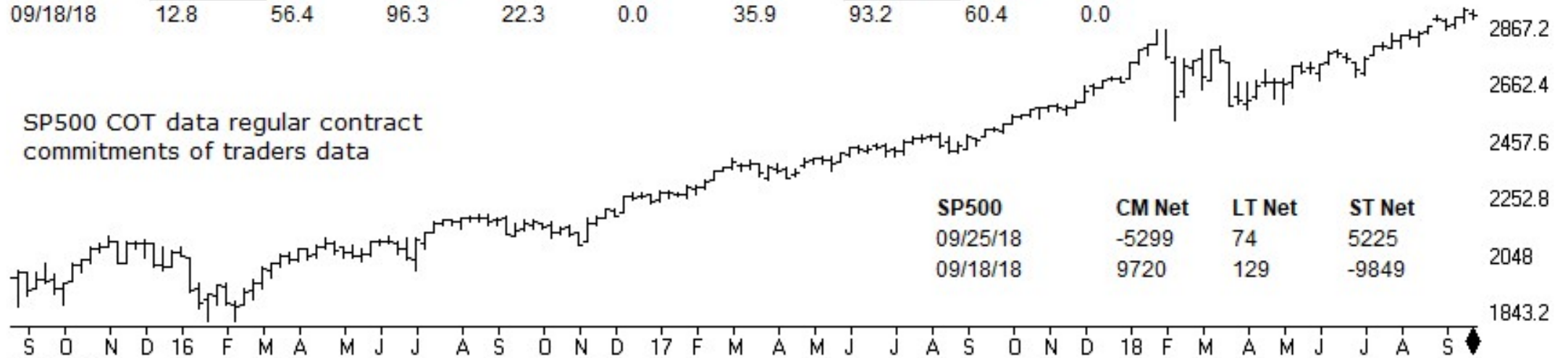


MARKET CHART NASDAQ 1800 (Daily)



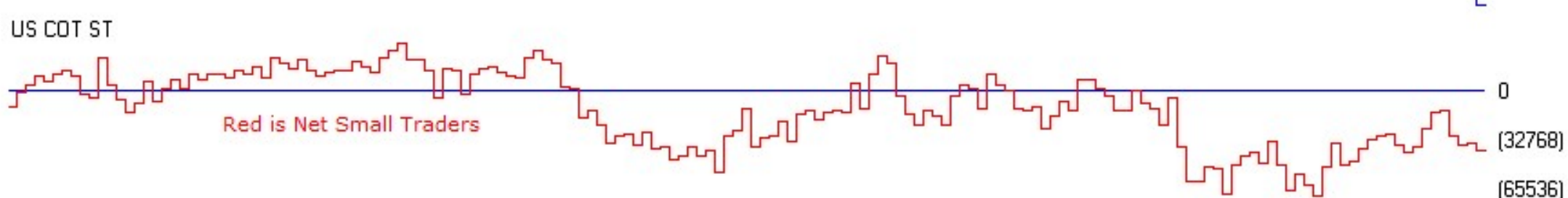
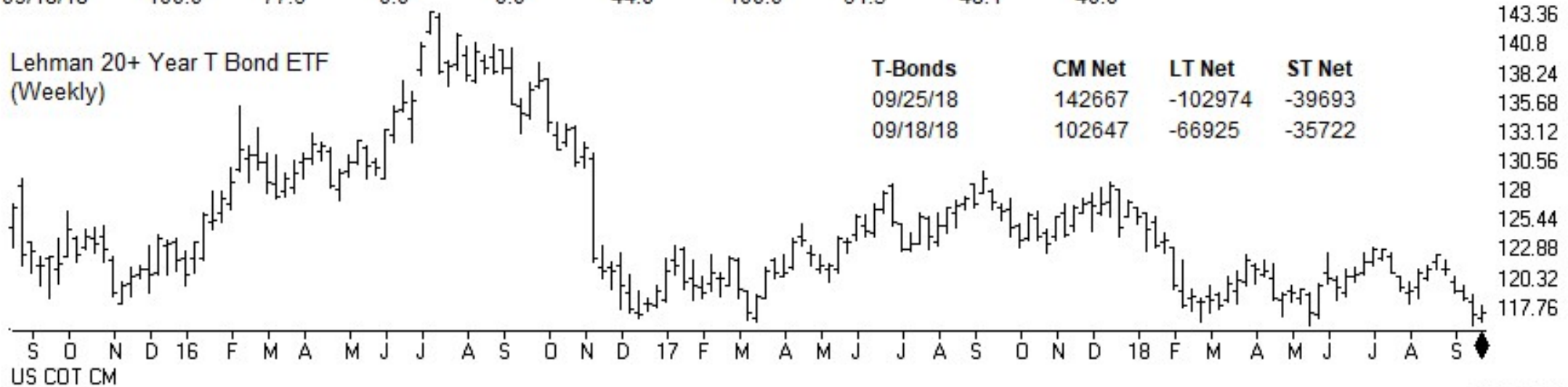
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/25/18	0.0	0.0	100.0	0.6	0.0	10.3	100.0	100.0	0.0
09/18/18	12.8	56.4	96.3	22.3	0.0	35.9	93.2	60.4	0.0

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
09/25/18	100.0	97.8	0.0	0.0	29.6	100.0	54.6	53.2	54.3
09/18/18	100.0	77.6	0.0	0.0	44.0	100.0	61.5	48.1	40.0

Lehman 20+ Year T Bond ETF (Weekly)

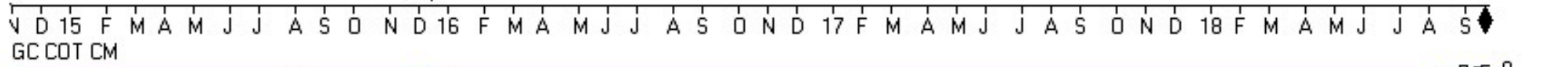


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/25/18	100	52.9	1.8	0	42.6	99.4	17.5	61.6	80.5
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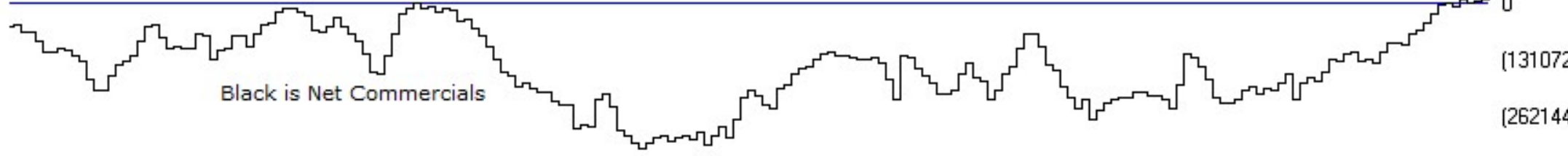
StreetTracks Gold Trust ETF (Weekly)



GOLD	CM Net	LT Net	ST Net
09/25/18	7080	-17648	10568
09/18/18	1691	-10844	9153



Black is Net Commercials



Blue is Net Large Speculators

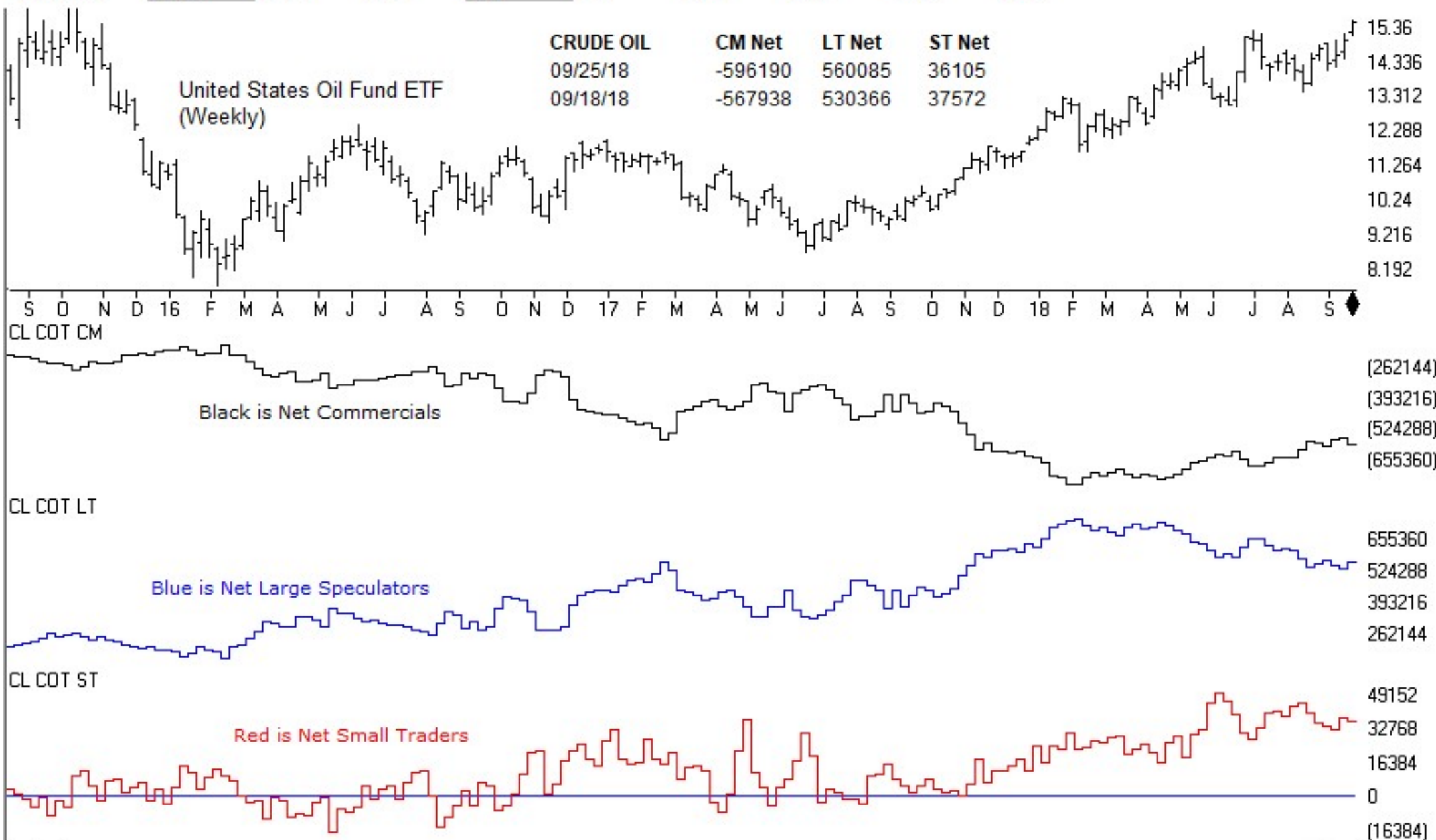


Red is Net Small Traders

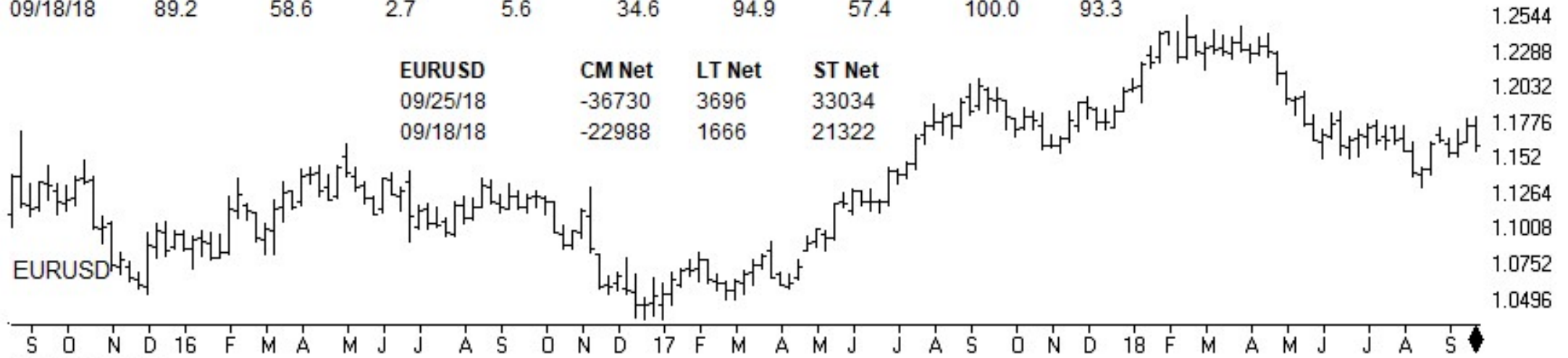
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/25/18	84.0	54.6	60.5	15.0	21.0	34.1	59.8	56.0	41.5
09/18/18	100.0	100.0	78.9	0.0	4.6	48.0	64.1	34.6	10.6

United States Oil Fund ETF (Weekly)

CRUDE OIL	CM Net	LT Net	ST Net
09/25/18	-596190	560085	36105
09/18/18	-567938	530366	37572



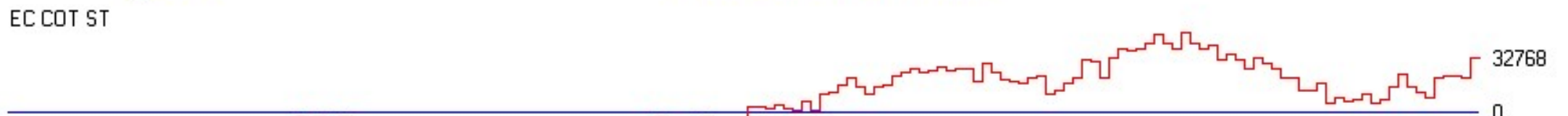
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/25/18	81.4	47.6	7.7	6.9	36.3	94.3	99.5	100.0	57.1
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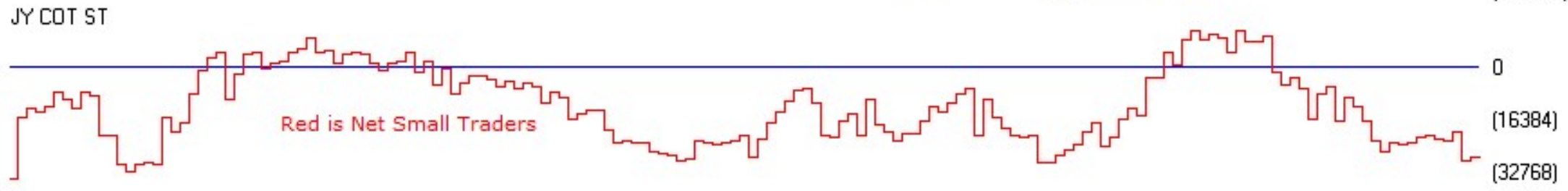
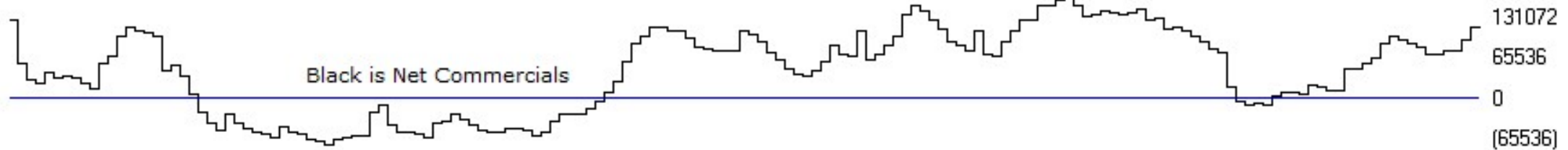
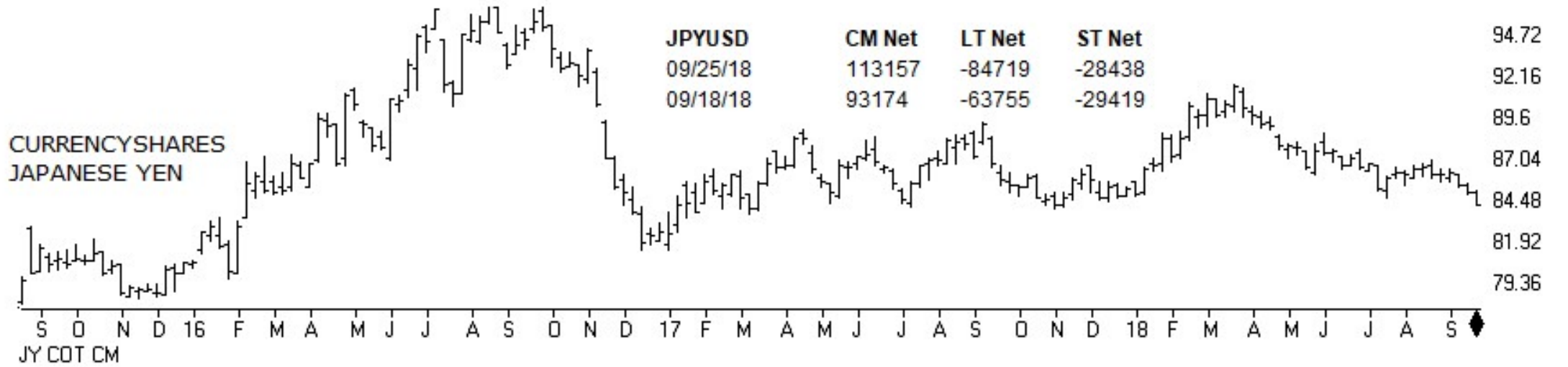


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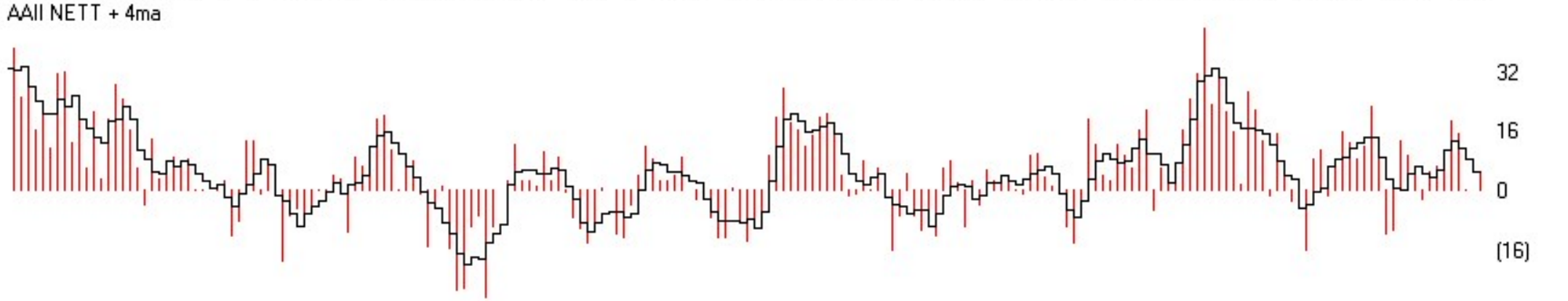
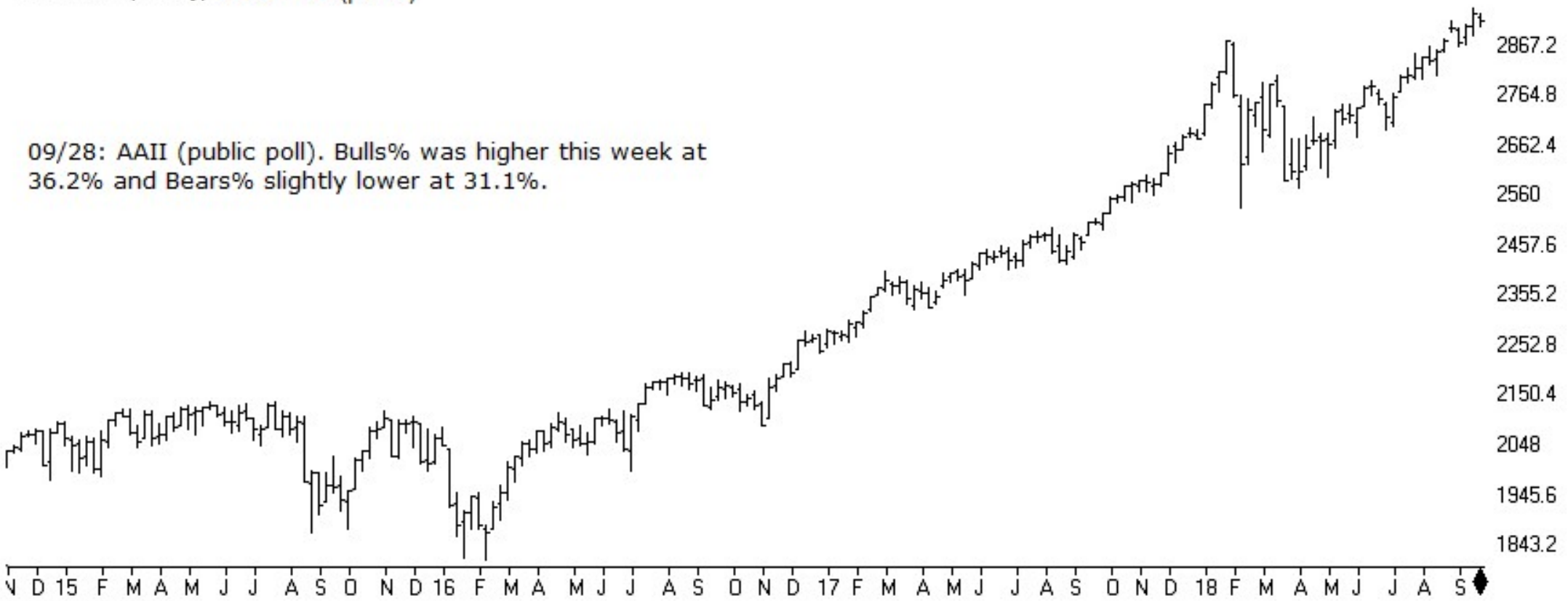
Red is Net Small Traders

JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/25/18	100.0	100.0	0.0	0.0	0.0	94.8	2.5	7.4	78.1
09/18/18	95.9	96.5	6.0	12.7	3.1	81.0	0.0	9.5	100.0



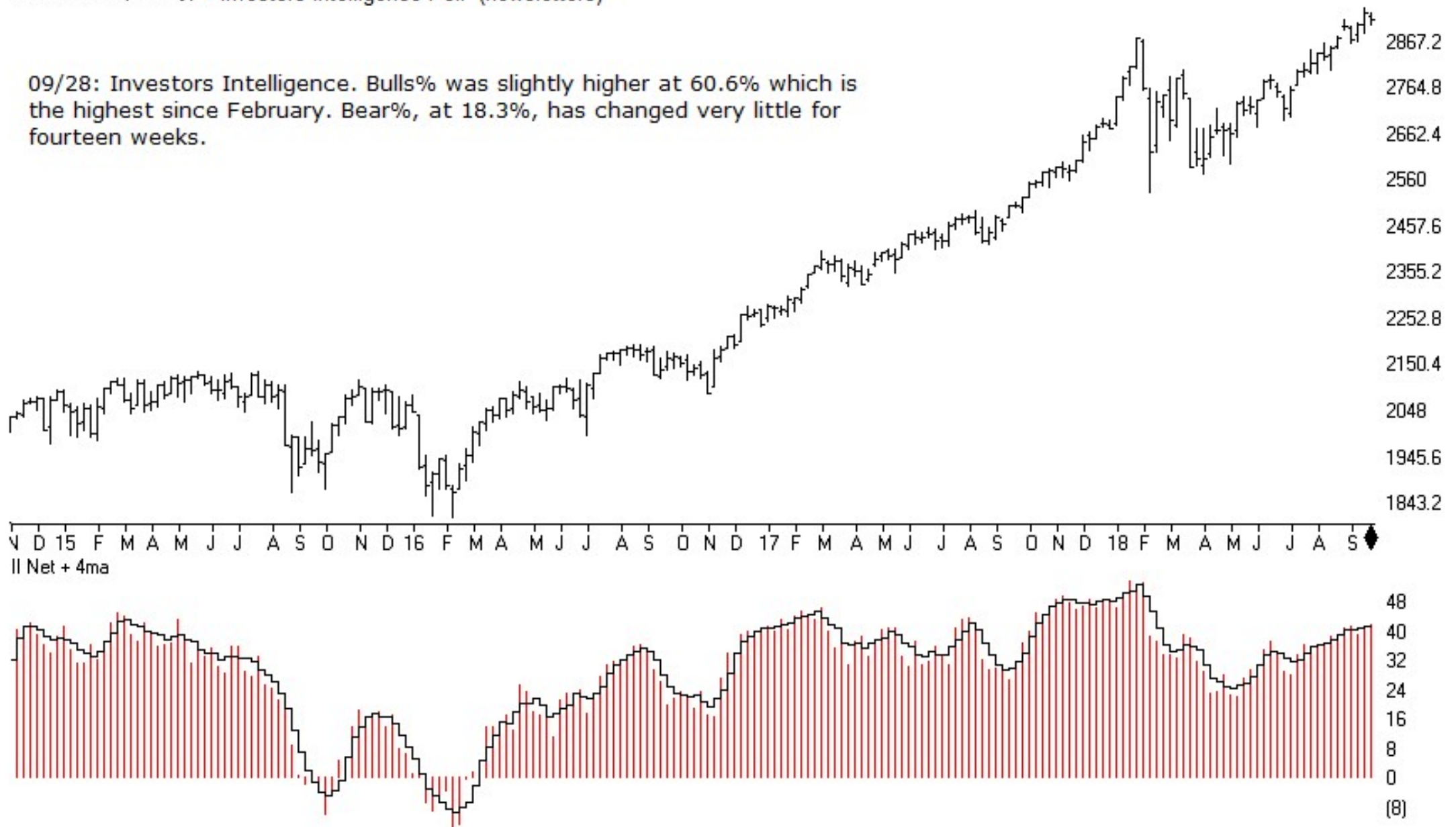
SP500 Index (Weekly) + AAll Poll (public)

09/28: AAll (public poll). Bulls% was higher this week at 36.2% and Bears% slightly lower at 31.1%.



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

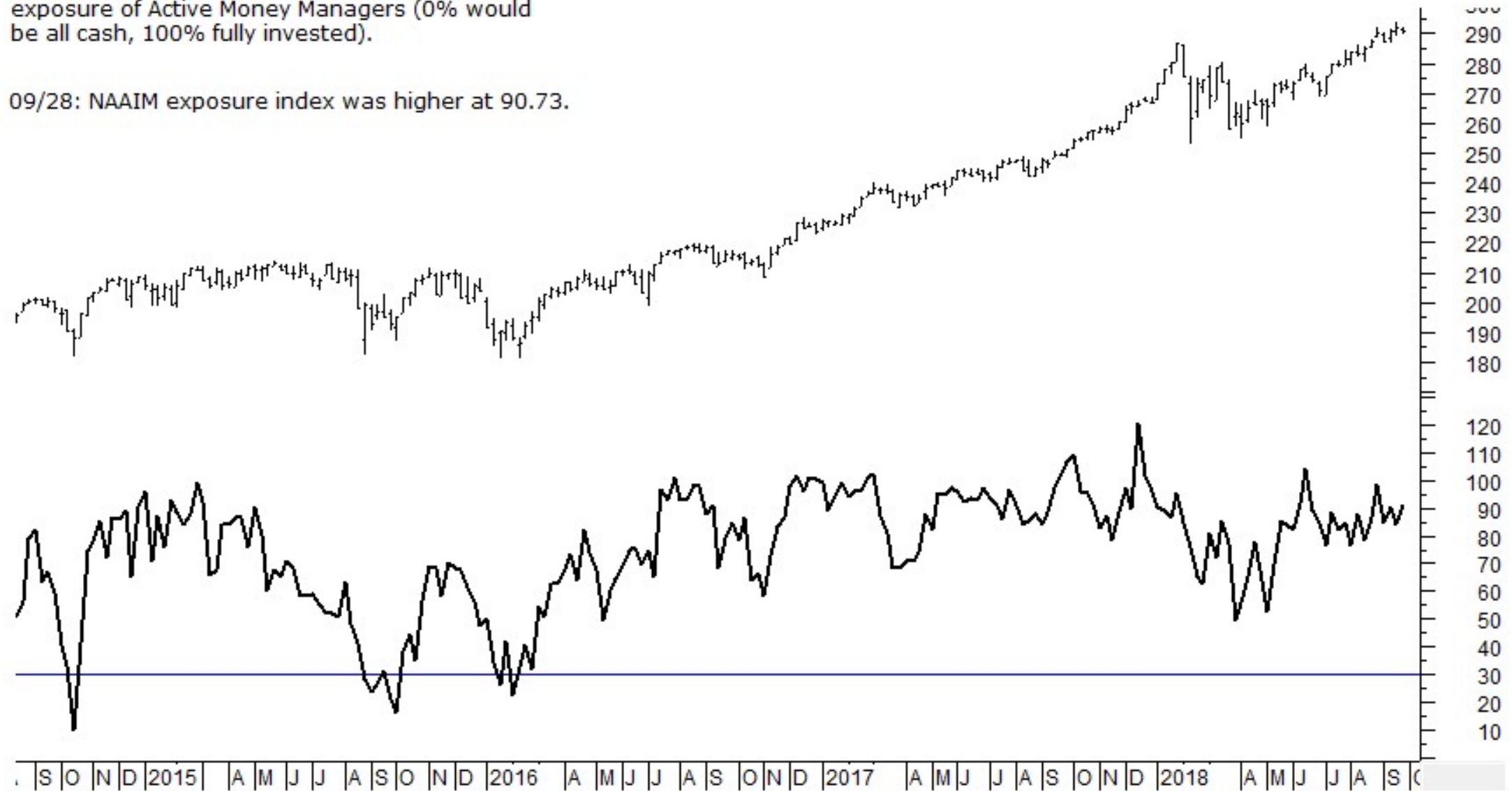
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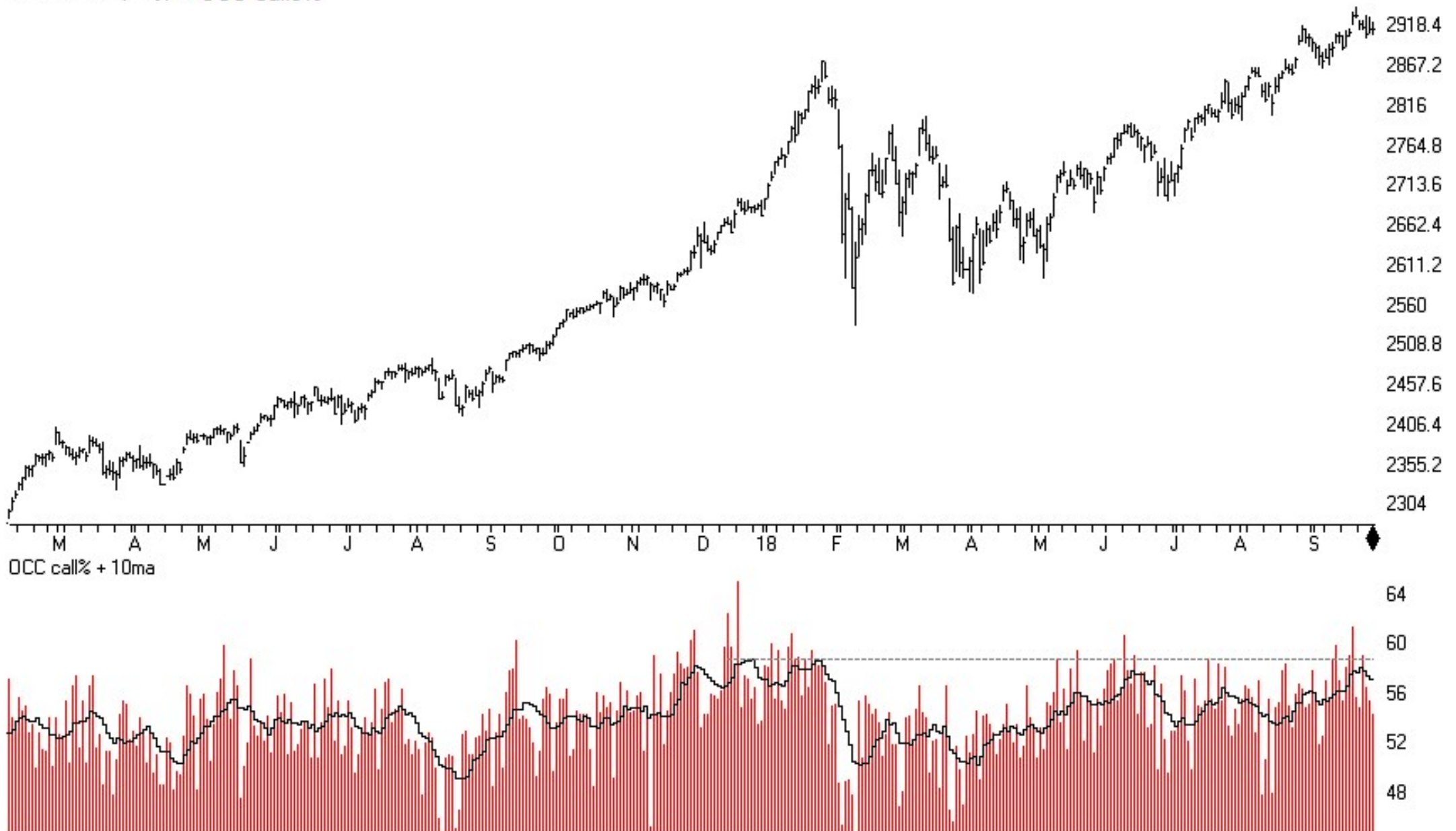
SPY + NAAIM Exposure Index

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

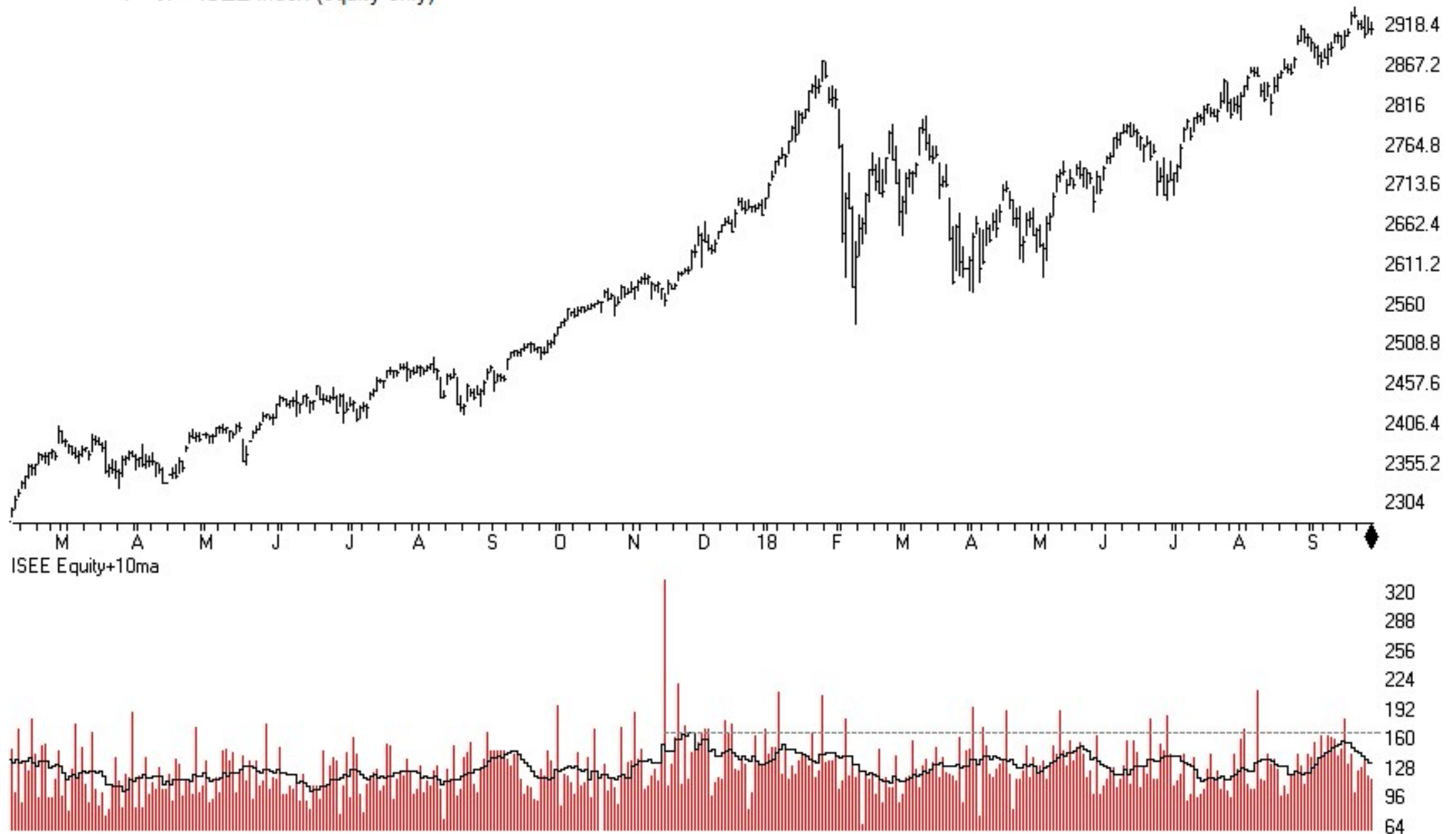
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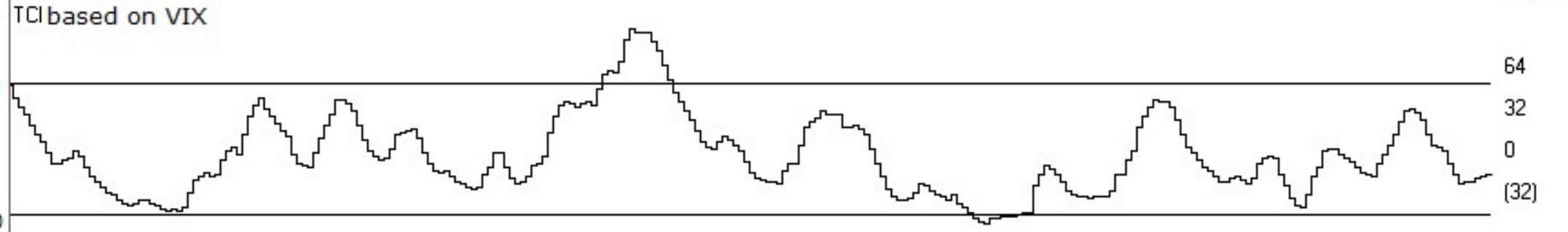
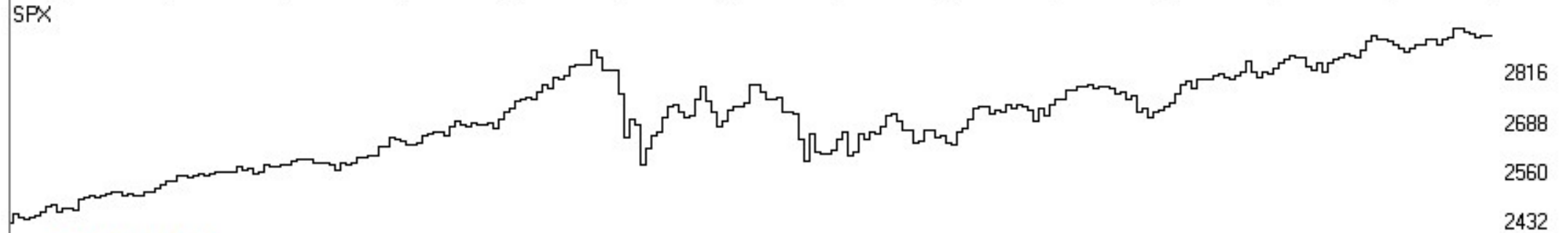
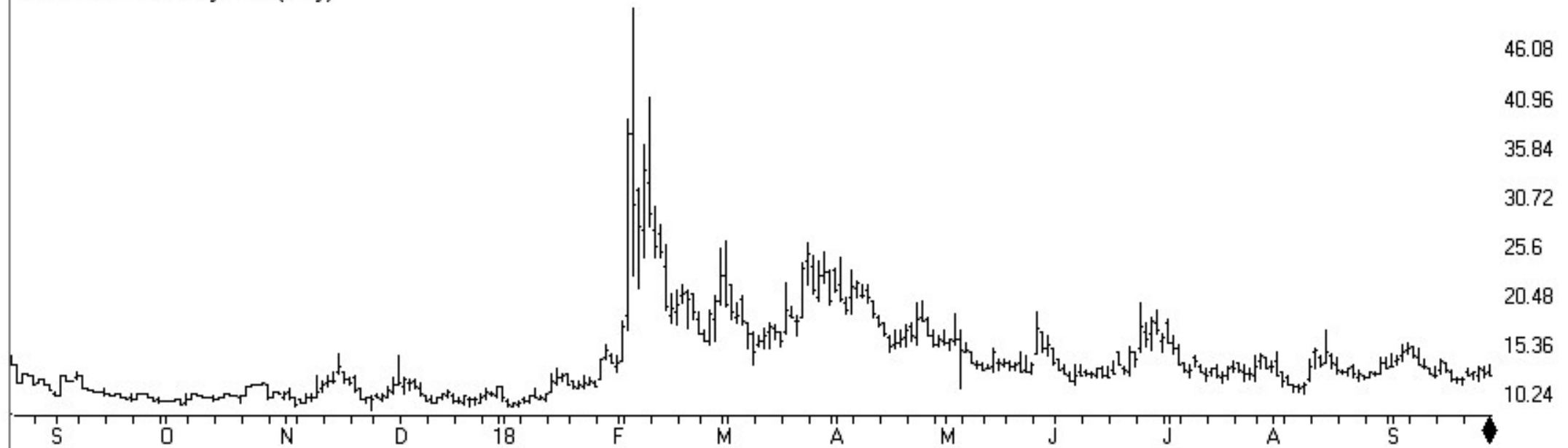
SP500 Index (Daily) + OCC Calls%



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

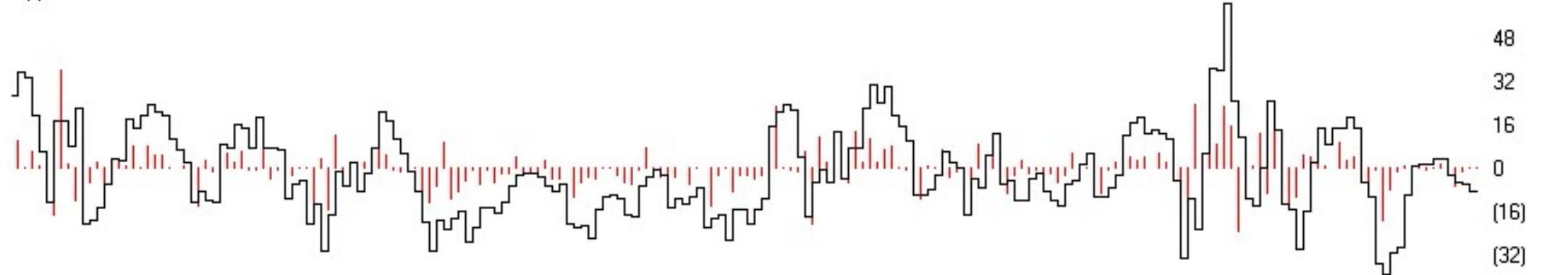
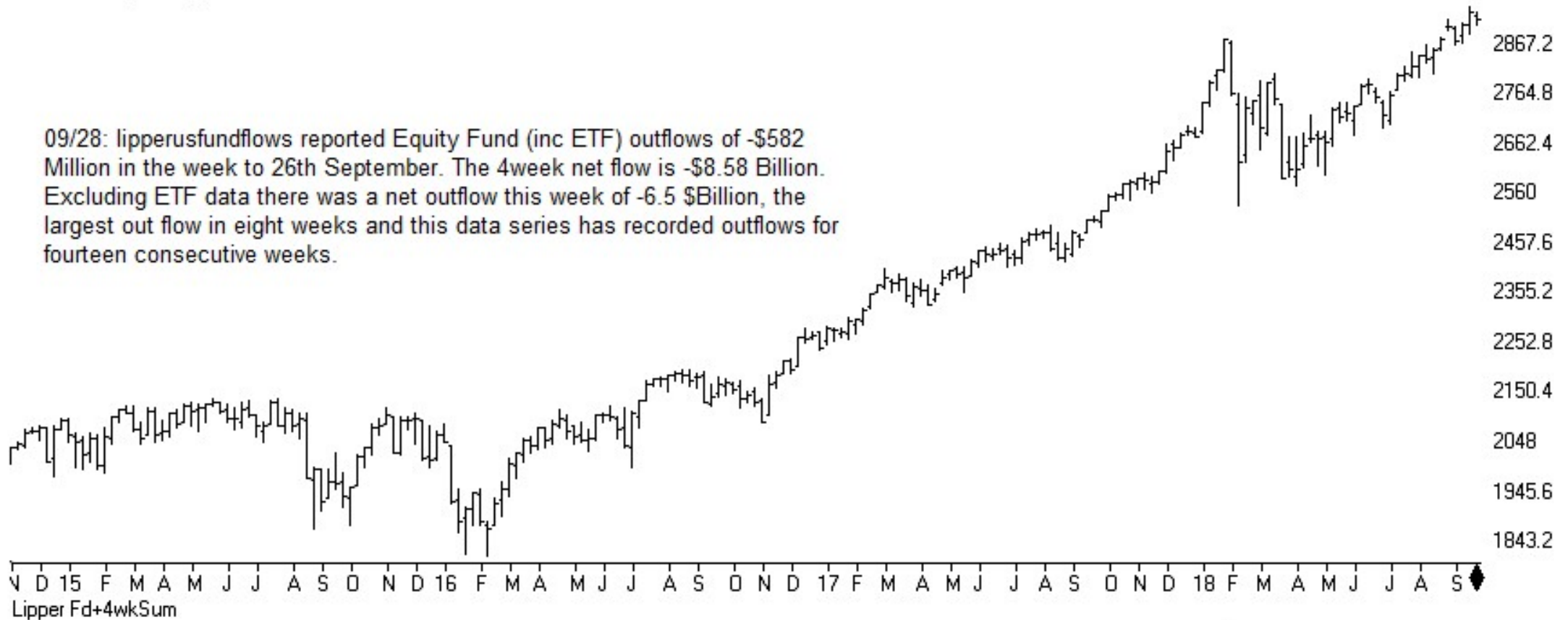


VIX - S&P 500 Volatility Index (Daily)



SP500 Index (Weekly)

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

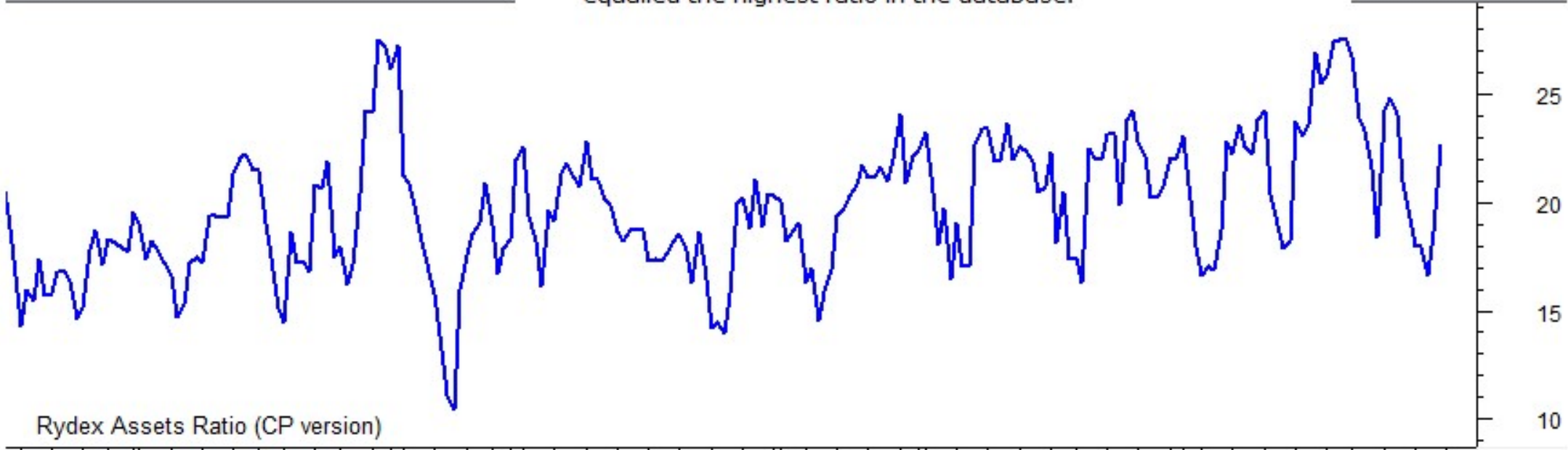
Sentiment

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



RYDEX RATIO REVISED

09/28: My version of the Rydex Assets Ratio ended the week at 22.63. The peak reading is 27.55 recorded 09/07 which equalled the highest ratio in the database.



Rydex Assets Ratio (CP version)

November December 2018 February March April May June July August September Oc

ChartProfit

<http://www.chartprofitwebcast.com>