

# ChartProfit

**Charts to Friday 2nd November 2018**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## Stock Market Summary

### \*\*\*\*\* BREADTH

ChartProfit Breadth System - wk ending 11/02.

	-5	-4	-3	-2	↓
NYSE	37	15	21	12	23
NasDaq	29	14	17	11	26
SP500	26	16	23	10	22
R2000	26	12	14	10	23

number = % stocks >50day ma

11/02: NAAIM exposure index was higher at 61.47. Previous week's 51.49 was the lowest since late March.

#### Mutual Fund Flow:

11/02: My version of the Rydex Assets Ratio ended the week at 12.32. On 10/22 the ratio fell to 8.68 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.

11/02: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2.4 Billion in the week to 31st October. There was also a net inflow the previous week which was somewhat surprising with the market decline.

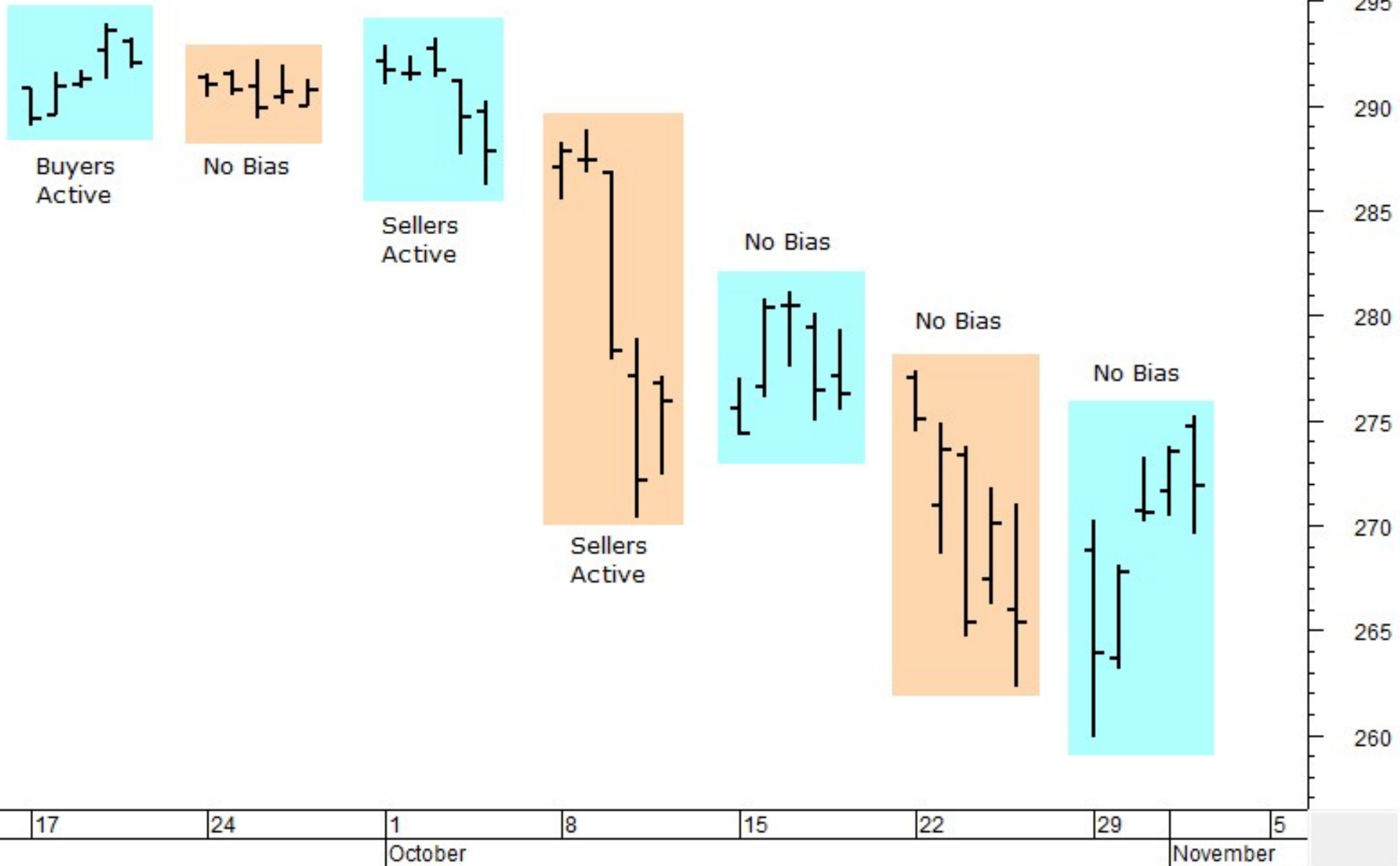
### \*\*\*\*\* SENTIMENT

#### Consensus Polls:

11/02: AAll (public poll). Bulls% was sharply higher this week at 37.9%, from 28%. Bears% fell from 41 to 34.5%. The nett (Bulls minus Bears) rose from -13 (the lowest since April) to +3.4. That's quite a jump in optimism. Can't say that this indicator reached anything like capitulation with the recent market decline.

11/02: Investors Intelligence. Bulls% was lower at 44.3%, down from 61.8% four weeks ago which was the highest since February. Bear%, was only slightly higher at 19% Bears% has changed very little since June which is somewhat surprising considering the recent market sell-off - I would have expected to have seen more of a surge in Bearish sentiment.

### SPY Weekly Structure

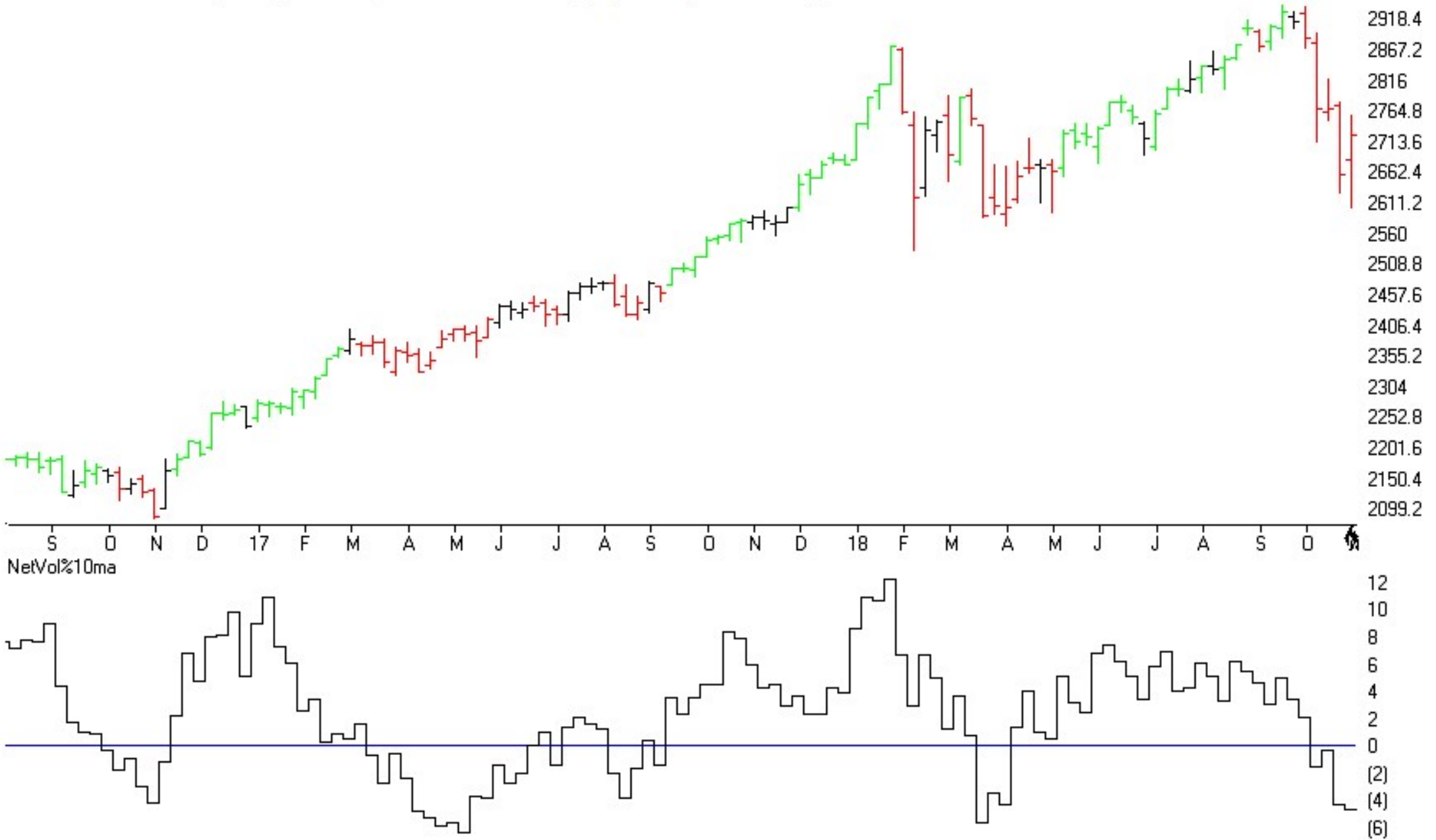


# Commitments of Traders

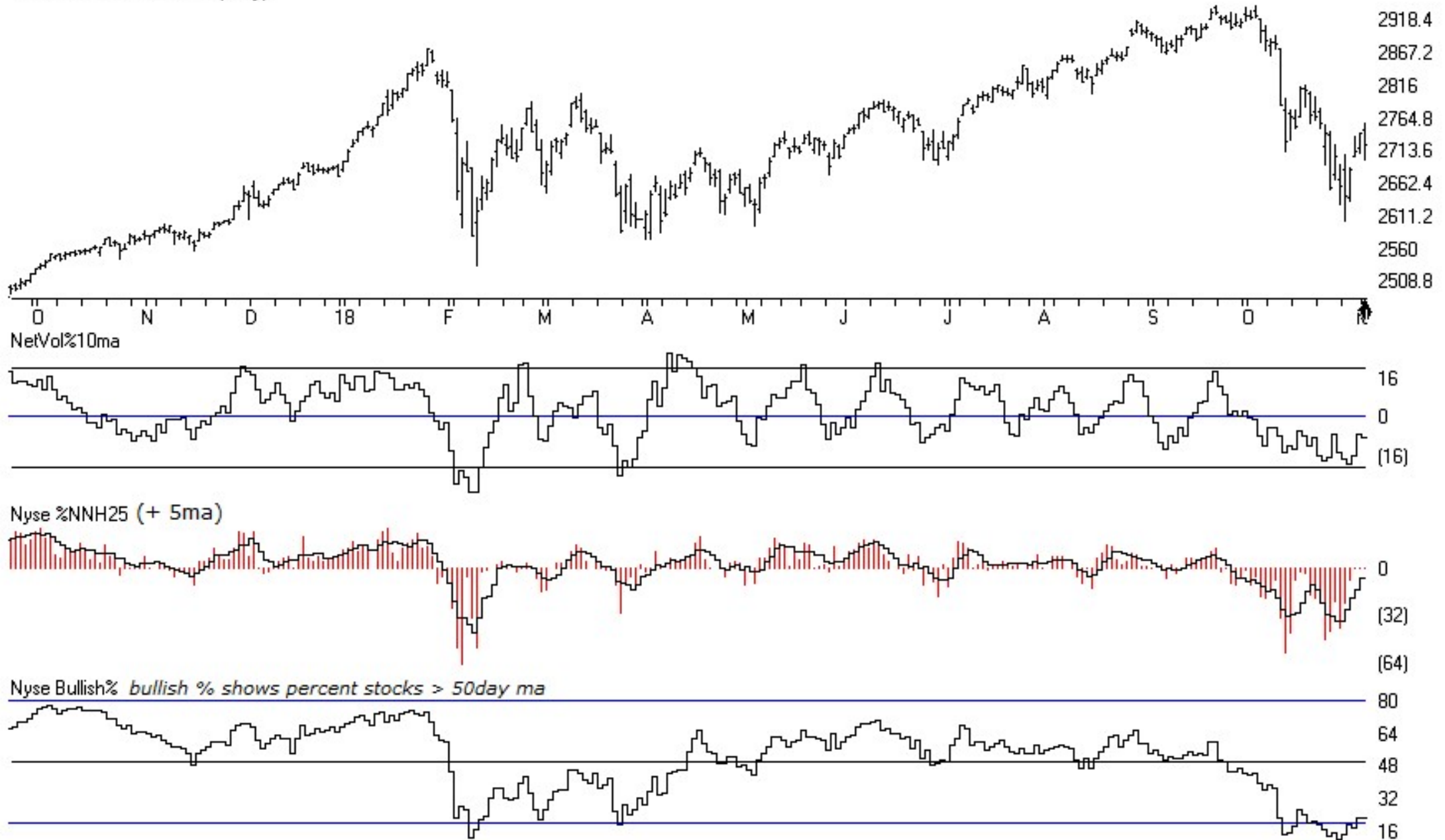
C.O.T.  
Quick  
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/30/18	0.1	31.1	100.0	33.1	72.9	49.1	99.7	64.4	0.0
10/23/18	6.5	41.0	93.3	15.0	26.8	48.5	96.7	71.1	8.3
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/30/18	65.7	34.2	27.4	32.4	0	54.1	53.7	51.9	32.9
10/23/18	56.5	25.4	34.4	42.6	30.4	58.6	49.4	38.1	31.2
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/30/18	100.0	100.0	57.7	0.0	0.0	100.0	51.2	46.2	34.7
10/23/18	100.0	100.0	12.5	0.0	0.0	100.0	93.1	81.2	1.8
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/30/18	65.4	100.0	69.9	36.3	2.3	44.0	45.4	12.9	22.2
10/23/18	71.7	100.0	44.1	32.5	36.3	63.8	36.2	6.2	19.7
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/30/18	72.4	84.6	45.4	29.7	5.1	52.4	18.8	14.1	42.4
10/23/18	72.6	91.0	53.0	30.5	2.5	47.4	17.7	16.8	49.4
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/30/18	77.2	93.7	22.7	19.6	0.0	76.2	51.9	26.8	19.5
10/23/18	81.4	97.0	19.0	18.6	1.1	77.3	34.7	17.1	34.9
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/30/18	100.0	91.8	0.0	0.0	9.6	100.0	45.9	72.4	94.1
10/23/18	100.0	100.0	2.2	0.0	4.5	99.1	47.3	67.3	78.1
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/30/18	0.0	11.5	92.5	100.0	94.2	8.3	44.3	9.8	10.5
10/23/18	0.0	19.5	91.3	100.0	92.0	9.6	39.0	8.6	14.1

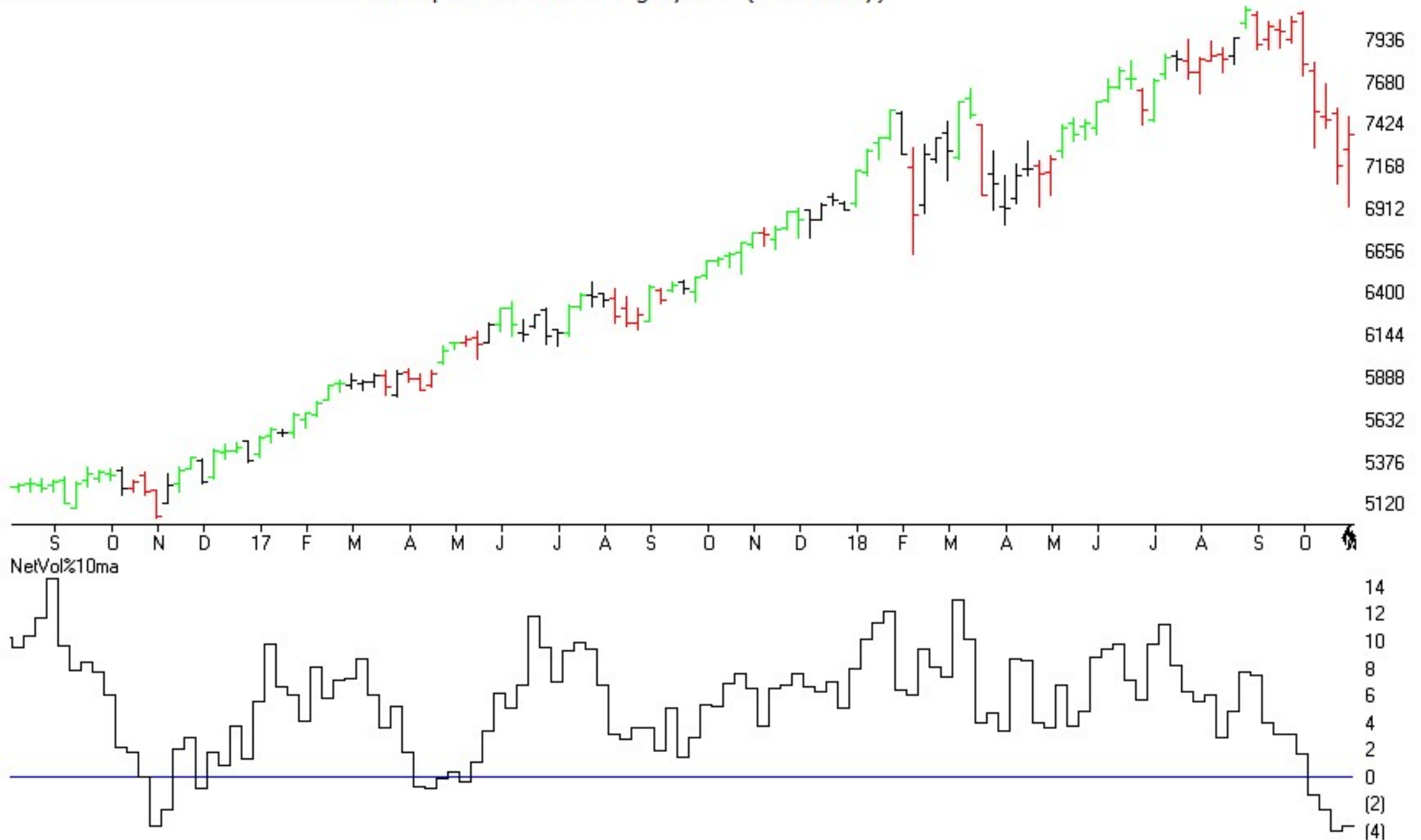
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



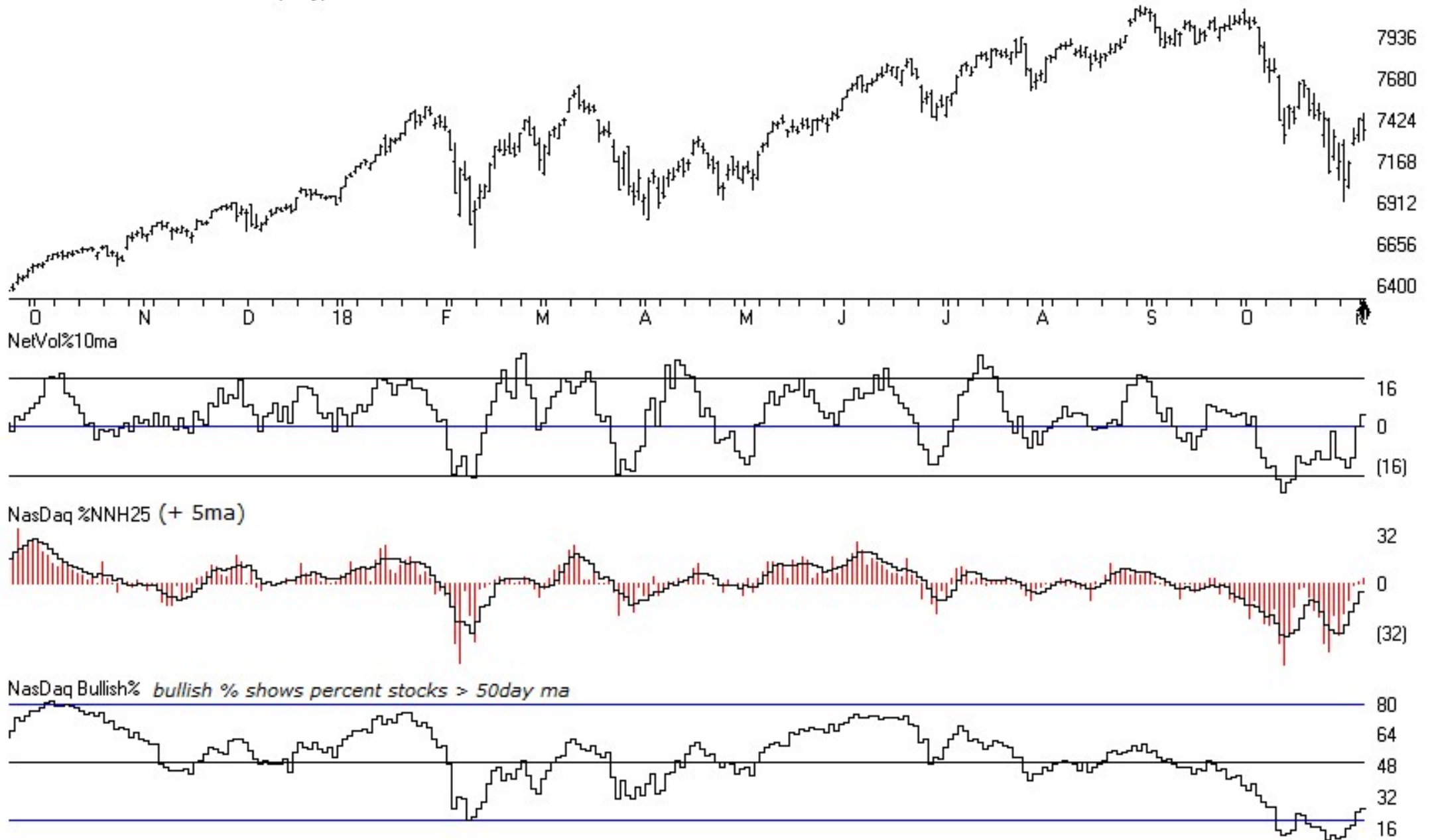
MARKET CHART NYSE (Daily)



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



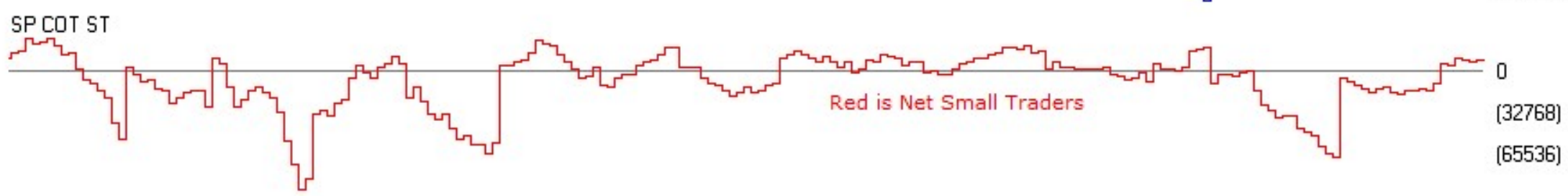
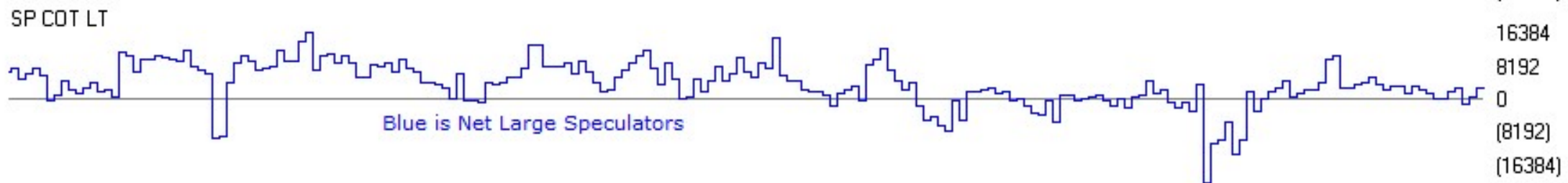
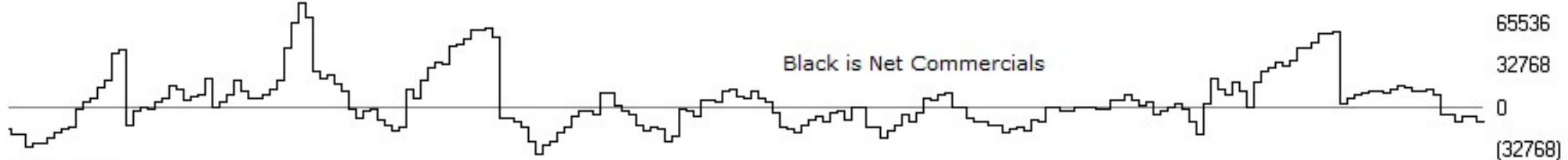
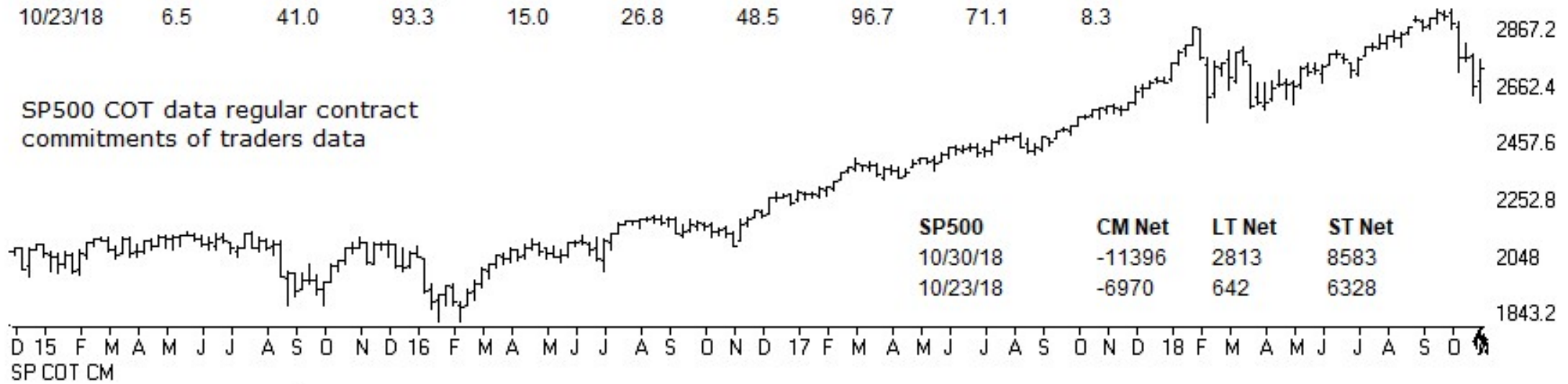
MARKET CHART NASDAQ 1800 (Daily)





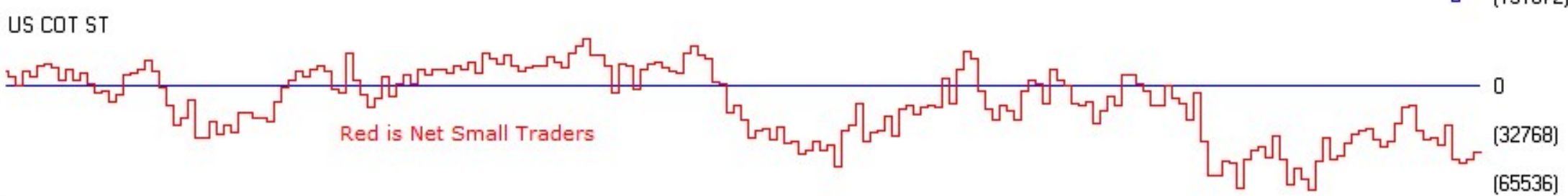
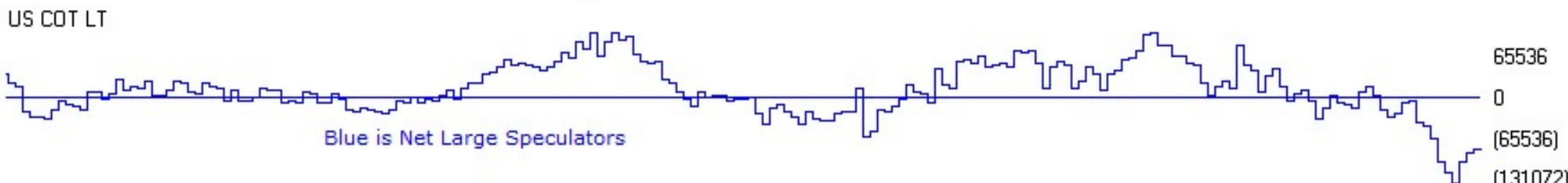
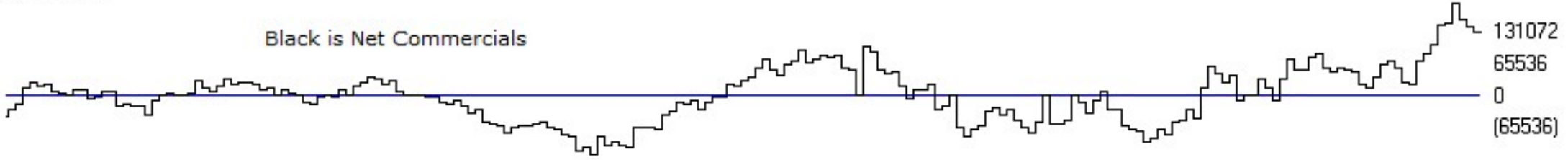
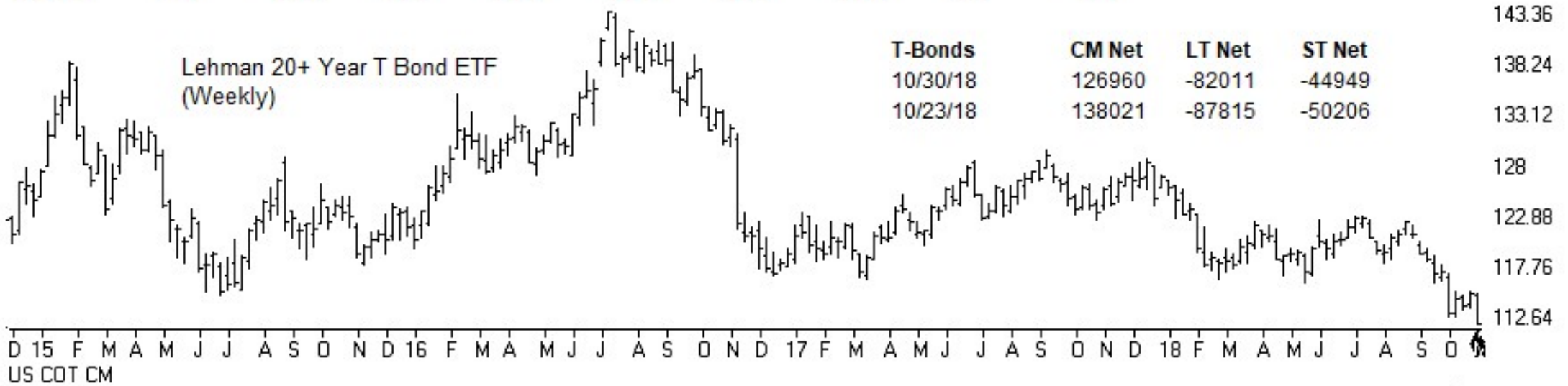
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SP500 COT data regular contract commitments of traders data





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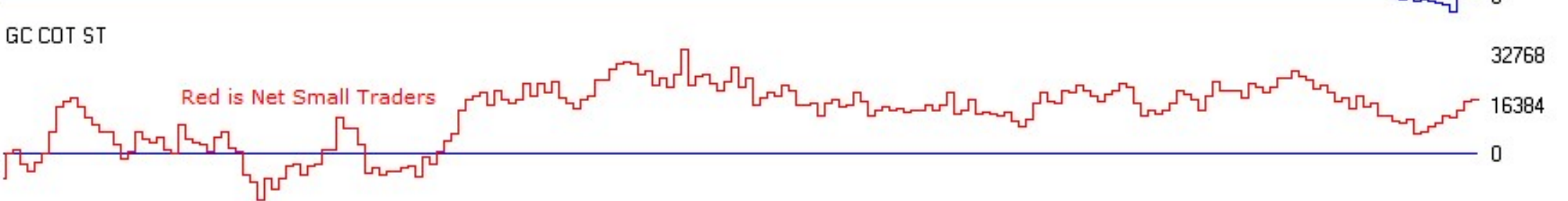
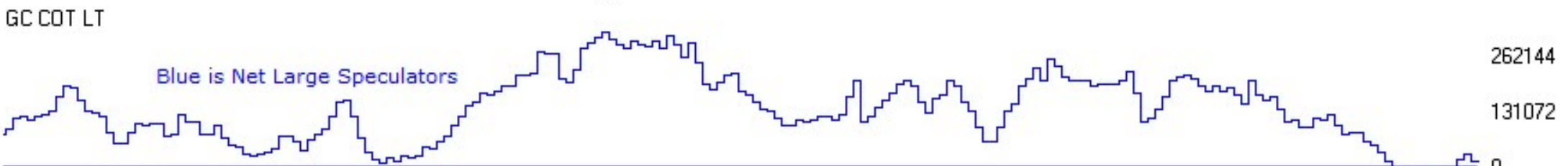
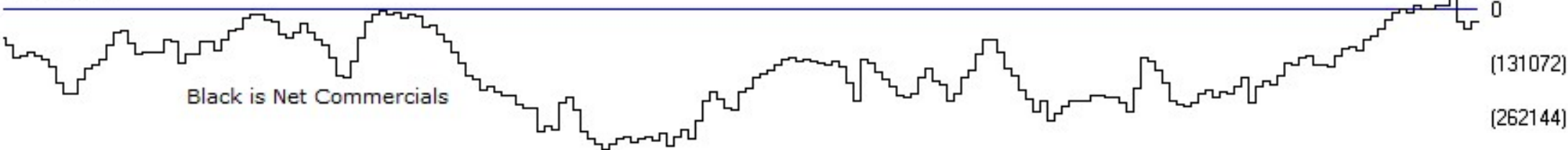


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/30/18	65.7	34.2	27.4	32.4	0	54.1	53.7	51.9	32.9
10/23/18	56.5	25.4	34.4	42.6	30.4	58.6	49.4	38.1	31.2



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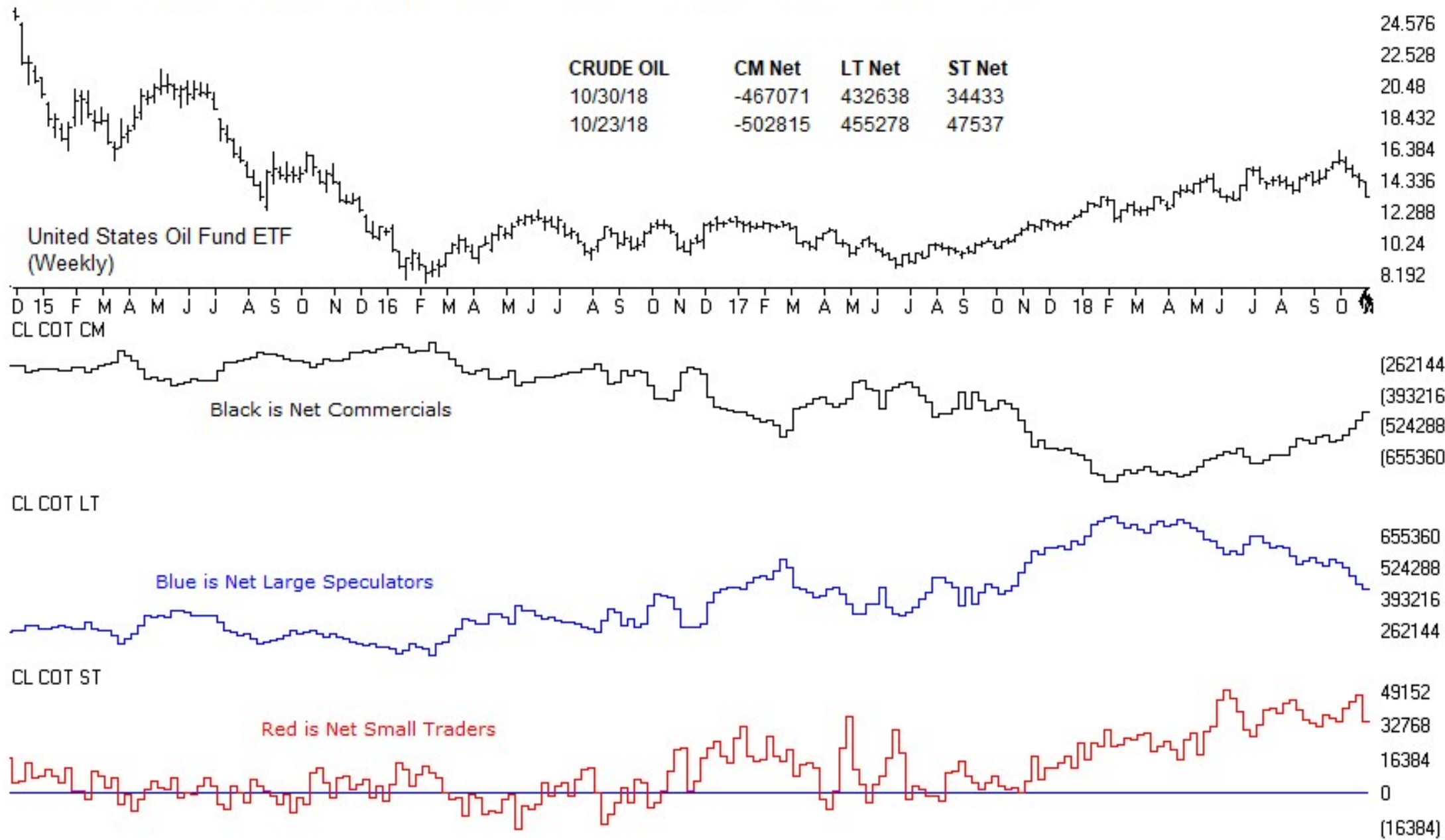
GC COT CM



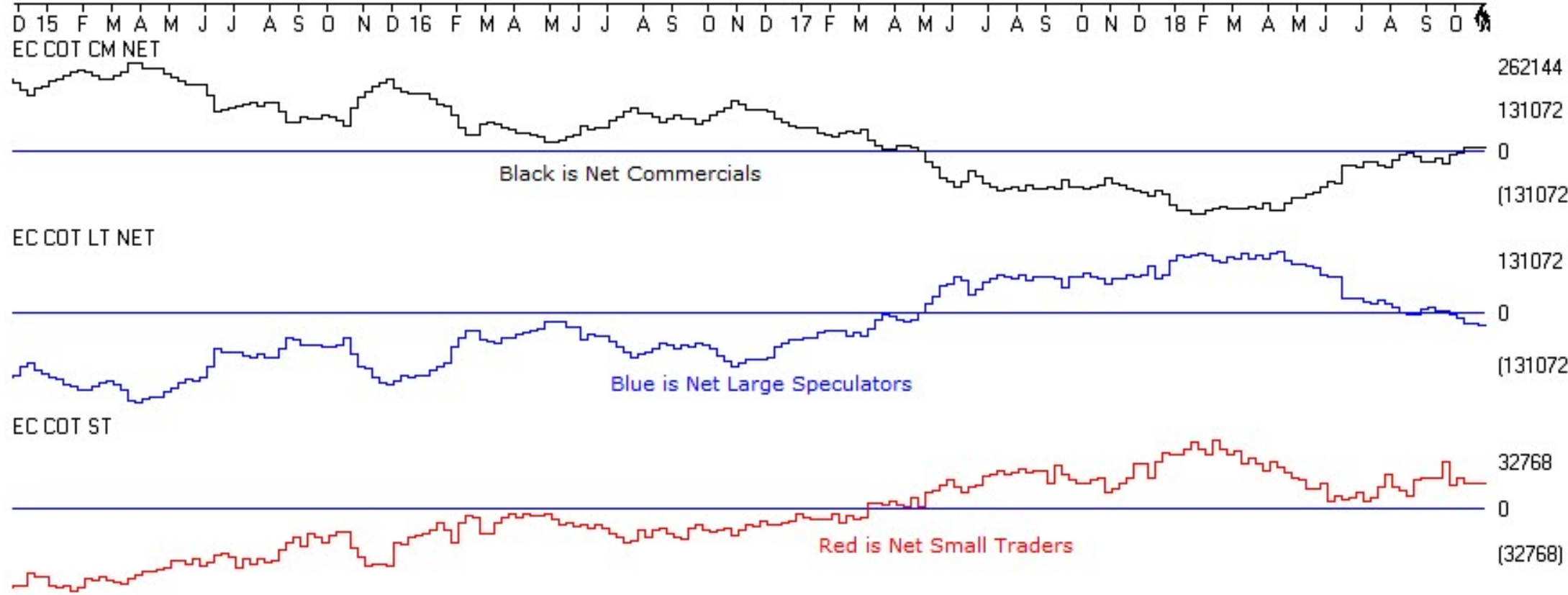
GC COT LT

GC COT ST

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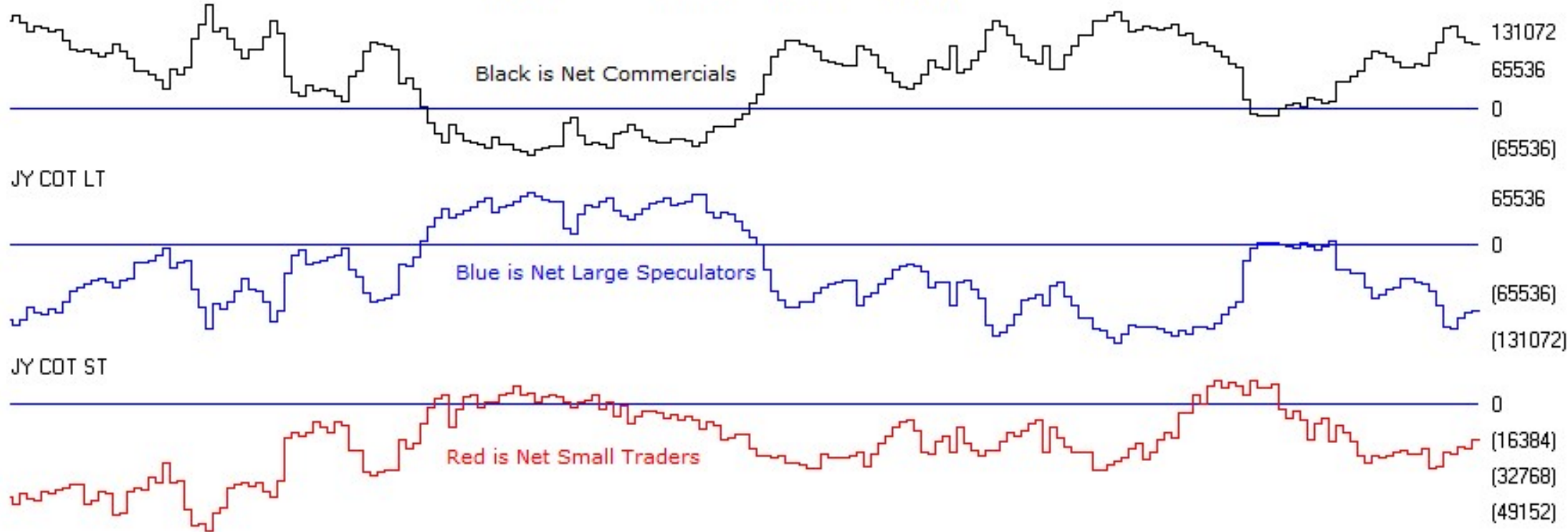
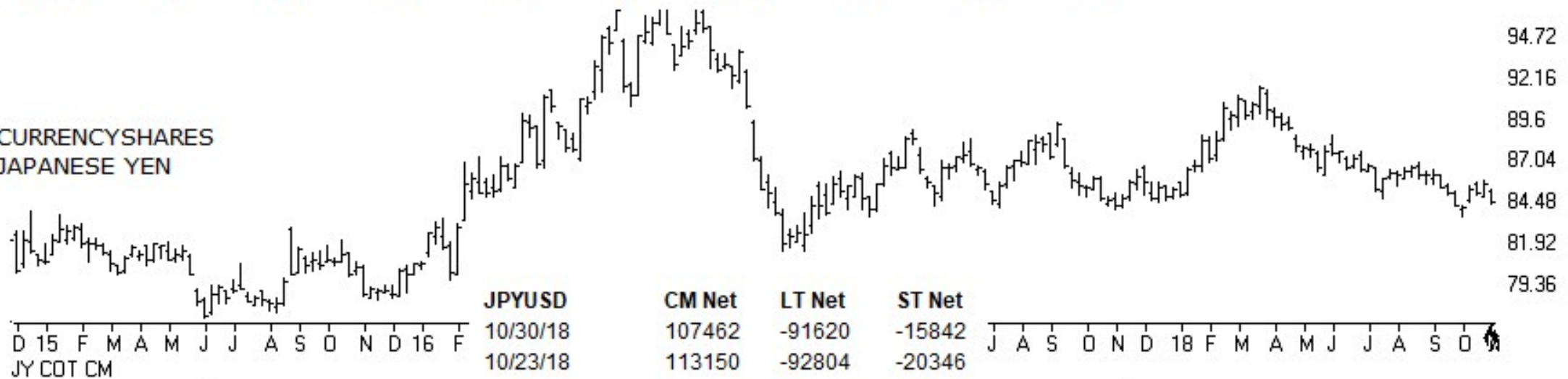


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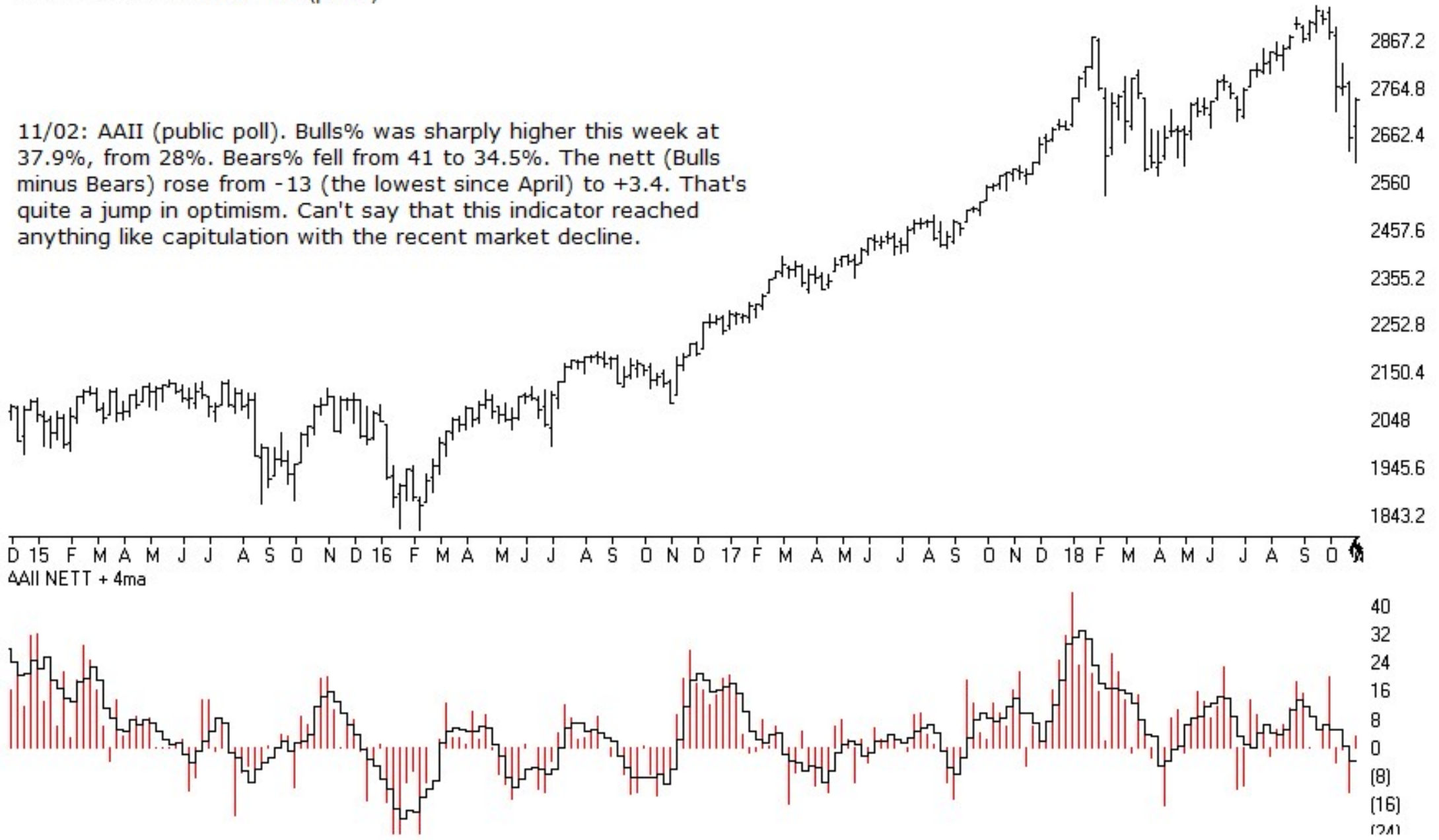
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CURRENCYSHARES  
JAPANESE YEN



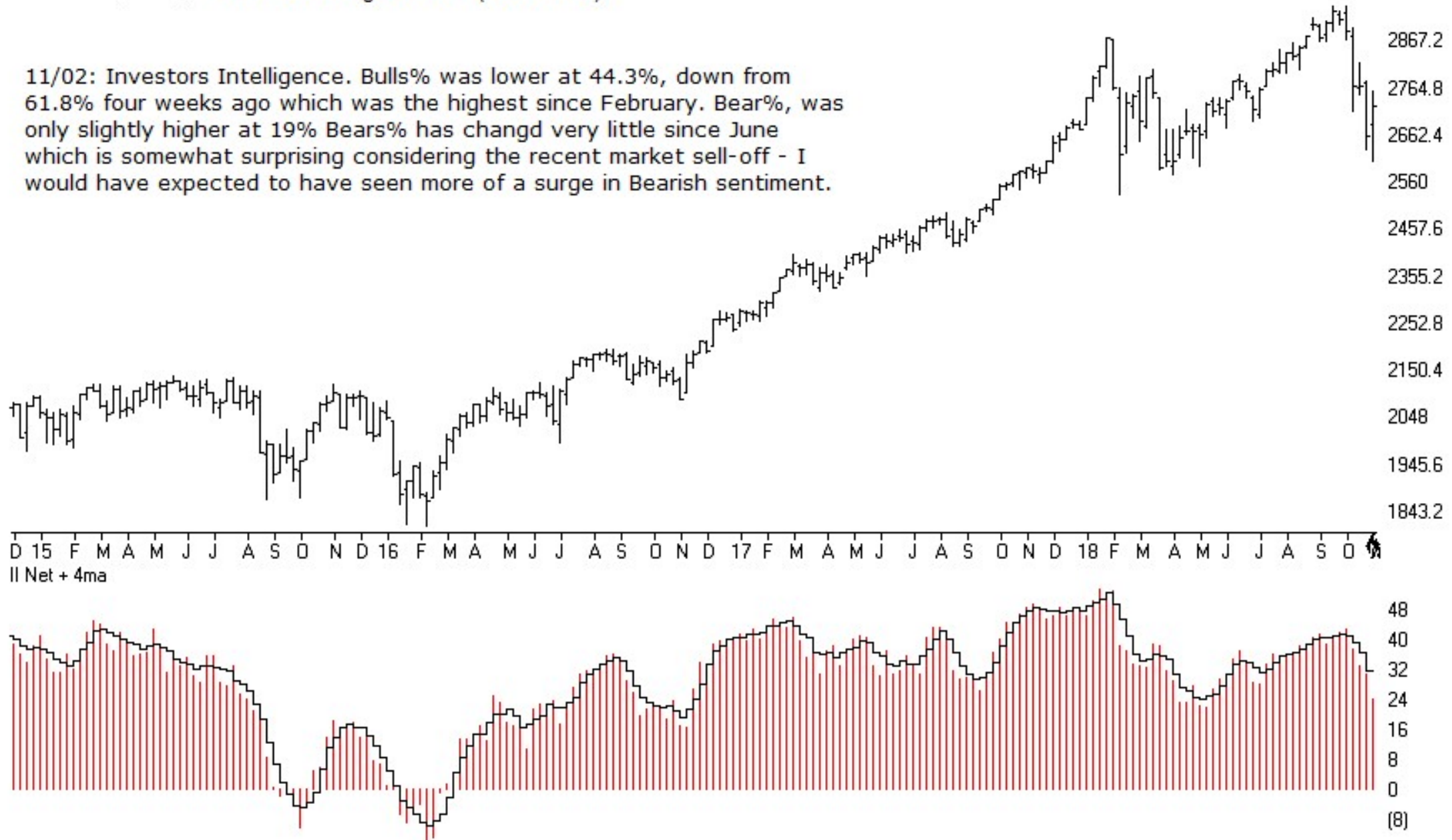
SP500 Index (Weekly) + AAI Poll (public)

11/02: AAI (public poll). Bulls% was sharply higher this week at 37.9%, from 28%. Bears% fell from 41 to 34.5%. The nett (Bulls minus Bears) rose from -13 (the lowest since April) to +3.4. That's quite a jump in optimism. Can't say that this indicator reached anything like capitulation with the recent market decline.



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

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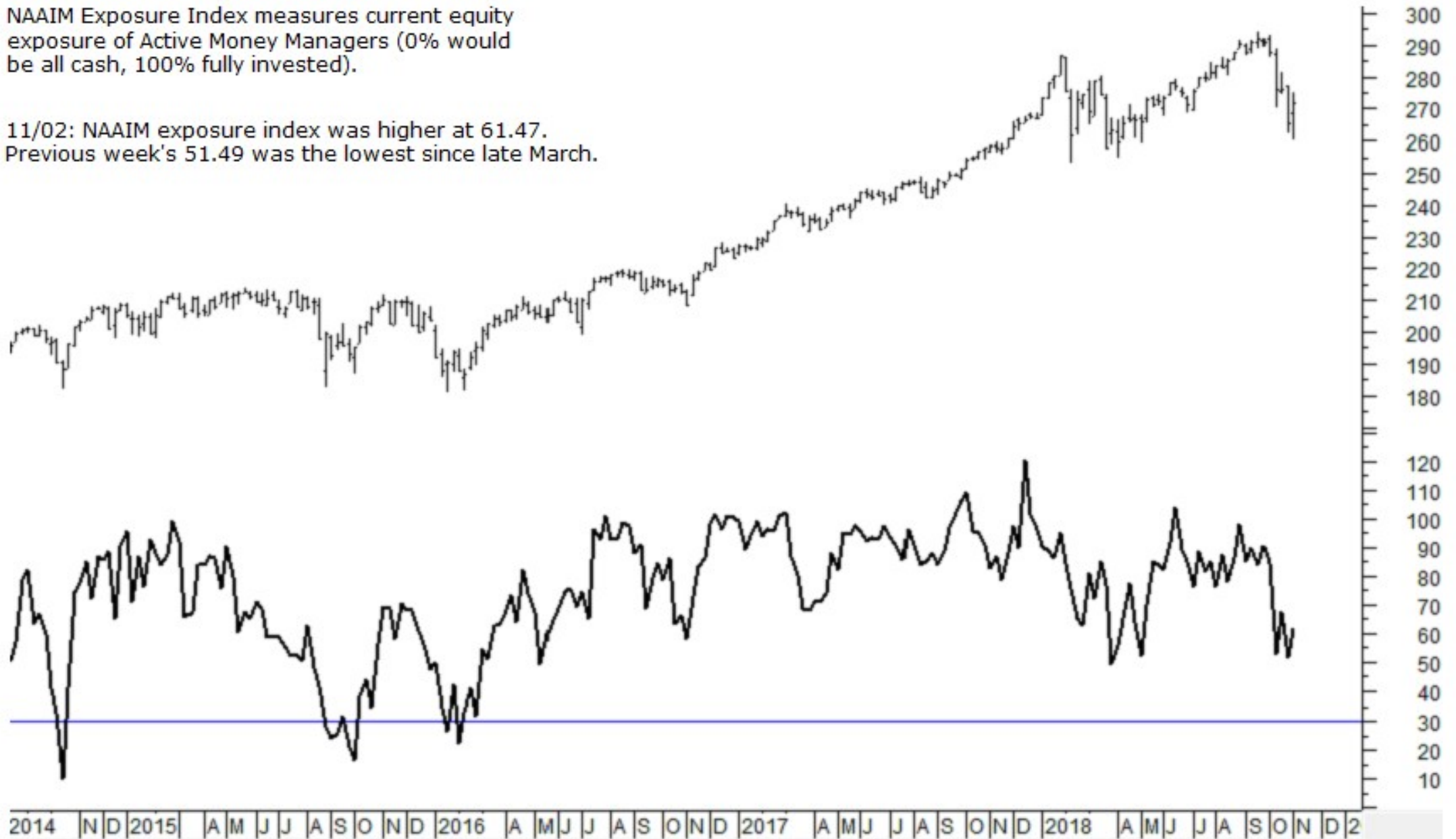




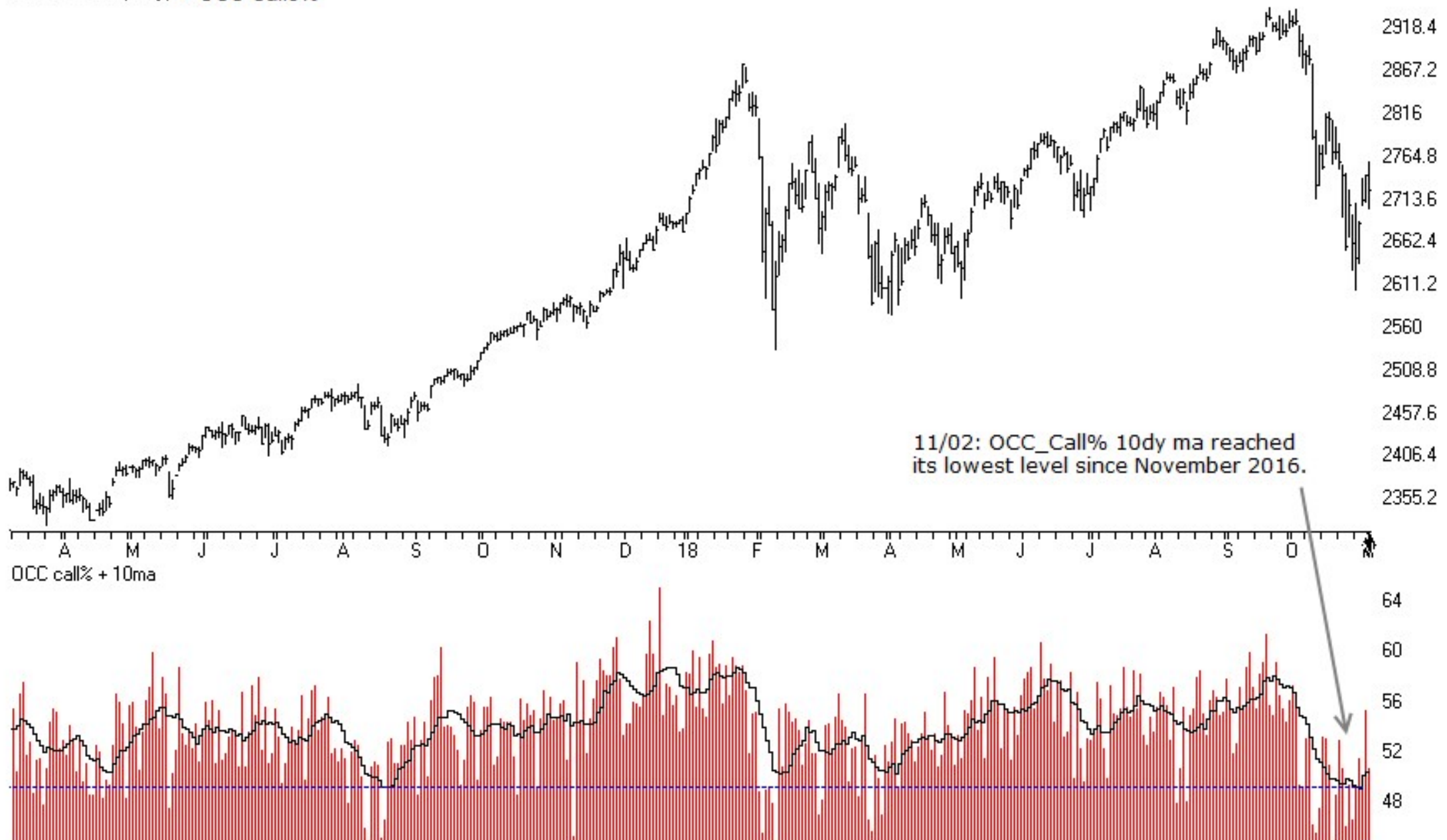
## SPY + NAAIM Exposure Index

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

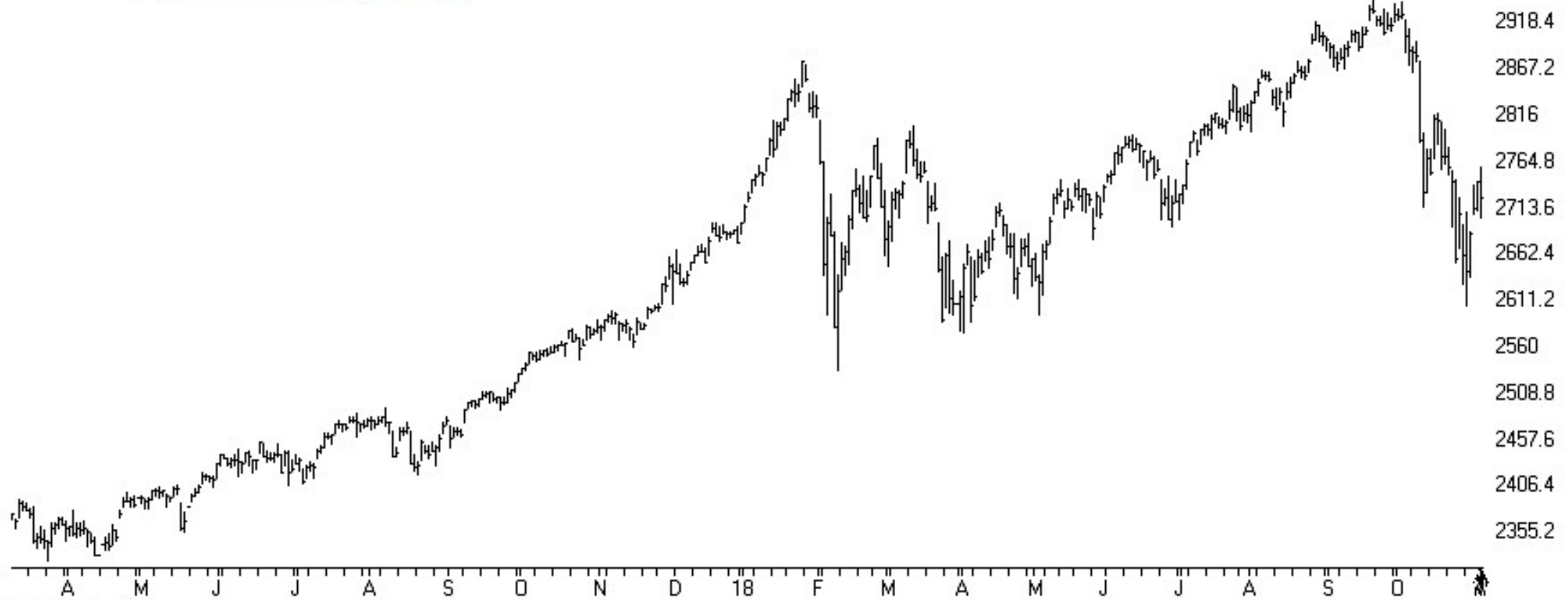
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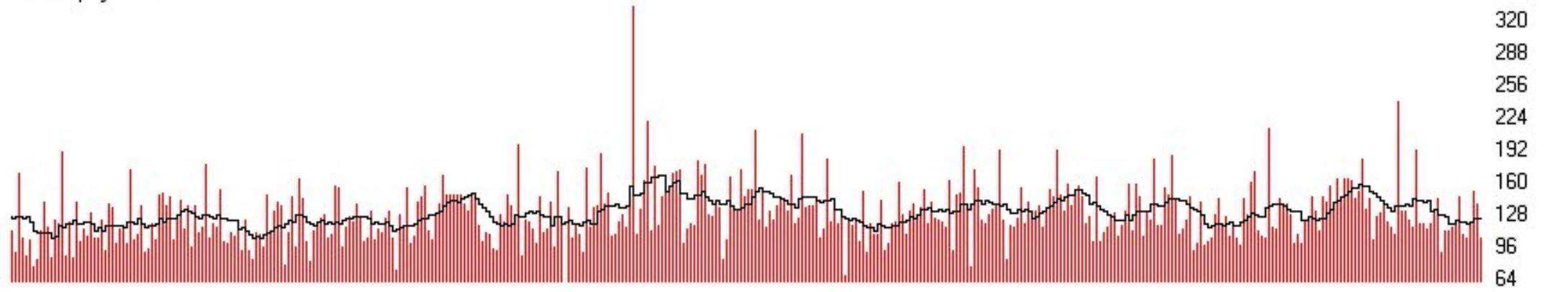
### SP500 Index (Daily) + OCC Calls%



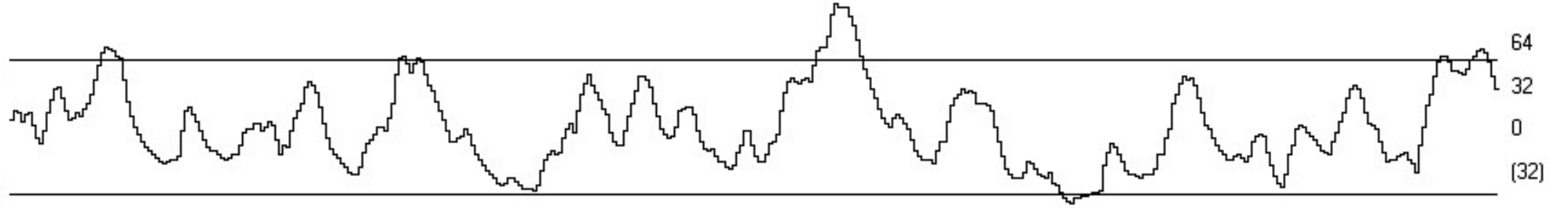
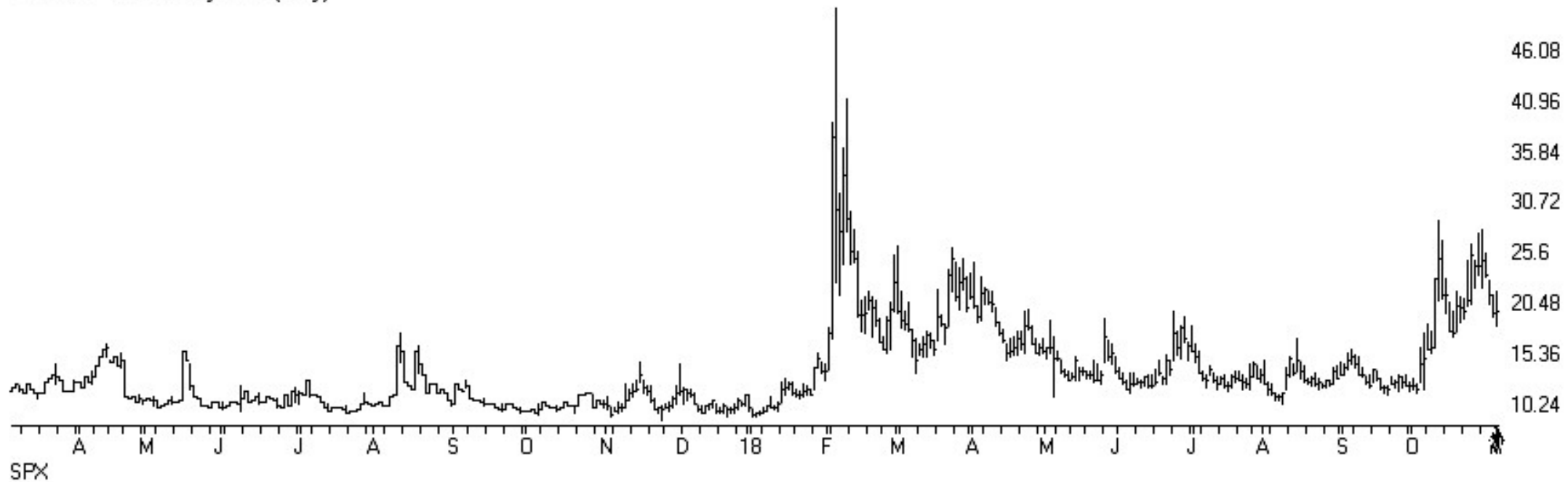
SP500 Index (Daily) + ISEE Index (equity only)



ISEE Equity+10ma

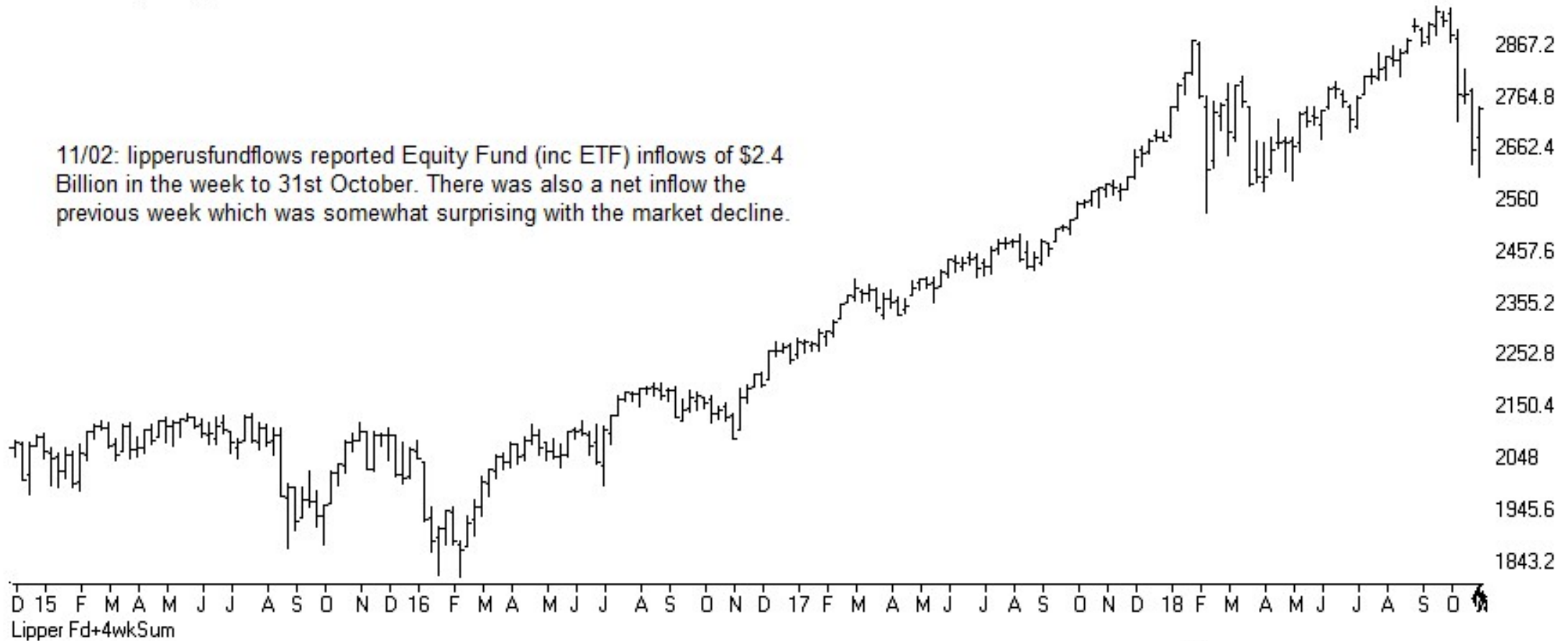


VIX - S&P 500 Volatility Index (Daily)



SP500 Index (Weekly)

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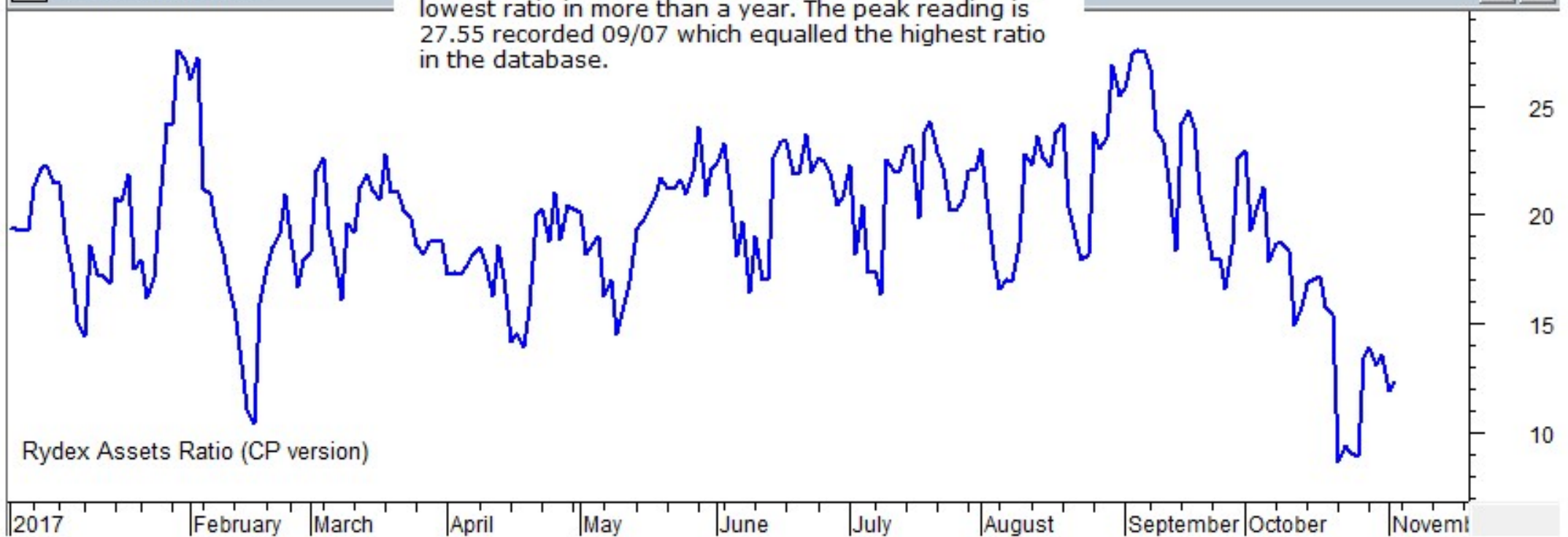
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

# Sentiment

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



RYDEX RATIO REVISED



My version of the Rydex Assets Ratio ended the week at 12.32. On 10/22 the ratio fell to 8.68 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.

Rydex Assets Ratio (CP version)

# ChartProfit

<http://www.chartprofitwebcast.com>