

ChartProfit

Charts to Friday 5th October 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 10/05.

	-5	-4	-3	-2	↓
NYSE	59	51	55	59	37
NasDaq	60	51	48	49	29
SP500	68	60	65	69	26
R2000	61	53	51	51	41

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

10/05: AAll (public poll). Bulls% was higher this week at 45.7%, the highest since February. Bears% lower at 25.1%.

10/05: Investors Intelligence. Bulls% was slightly higher at 61.8% which is the highest since February. Bear%, at 18.6%, has changed very little for fifteen weeks.

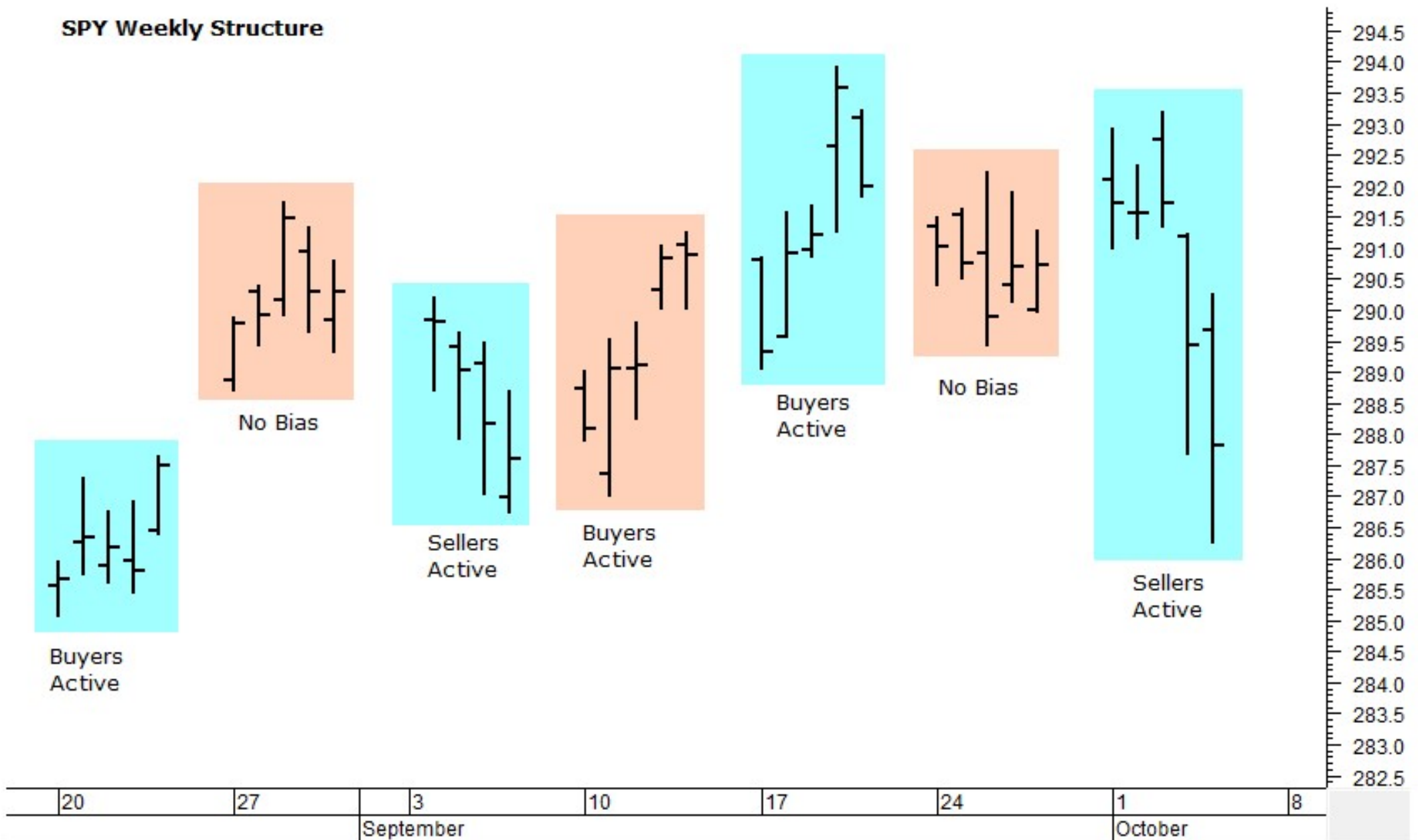
10/05: NAAIM exposure index was lower at 84.49

Mutual Fund Flow:

10/05: My version of the Rydex Assets Ratio ended the week at 17.86. The peak reading is 27.55 recorded 09/07 which equalled the highest ratio in the database.

10/05: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$1.5 Billion in the week to 3rd October. Excluding ETF data there was a net outflow this week of -3.8 \$Billion, fifteenth consecutive weekly outflow.

SPY Weekly Structure

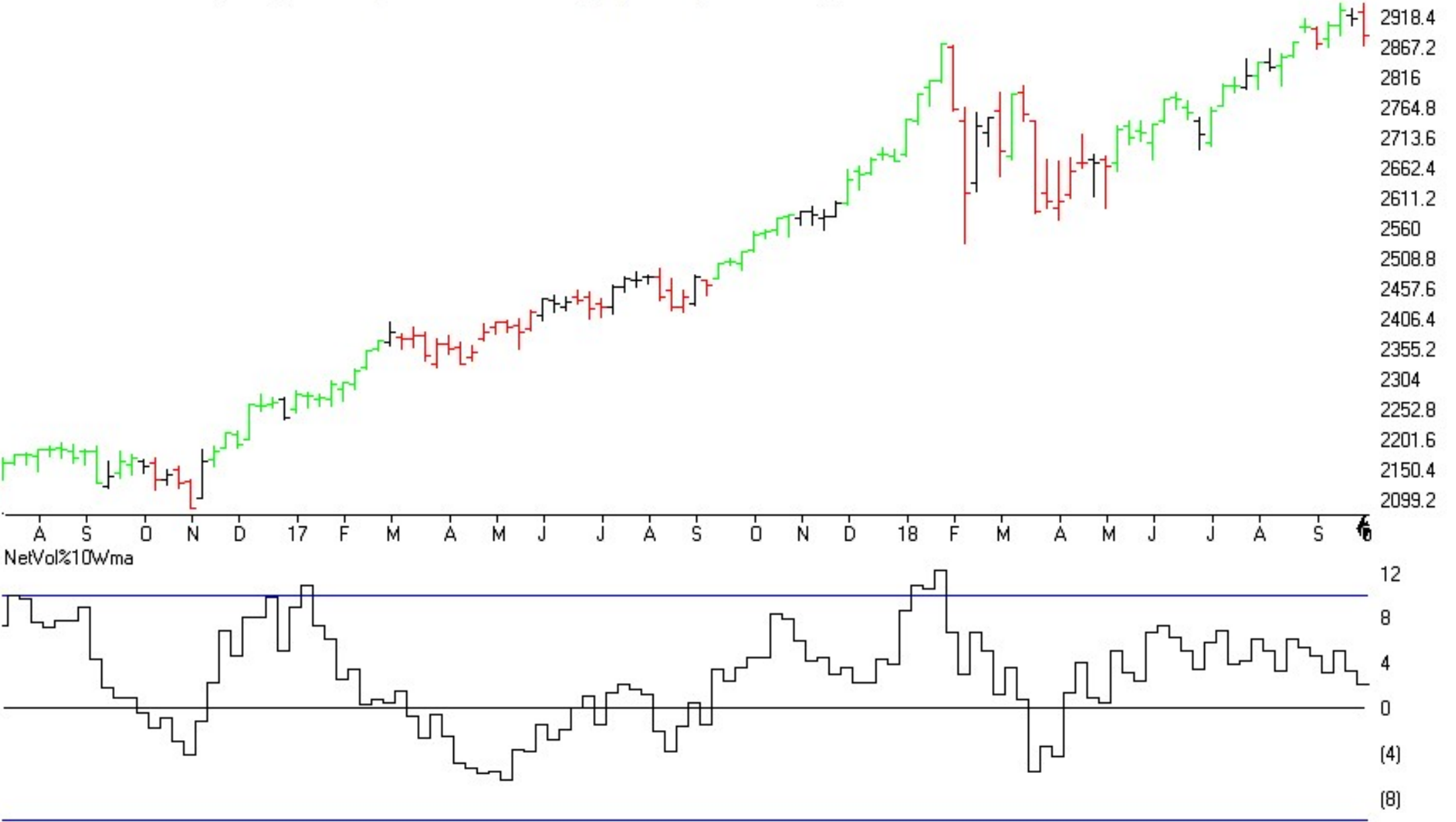


Commitments of Traders

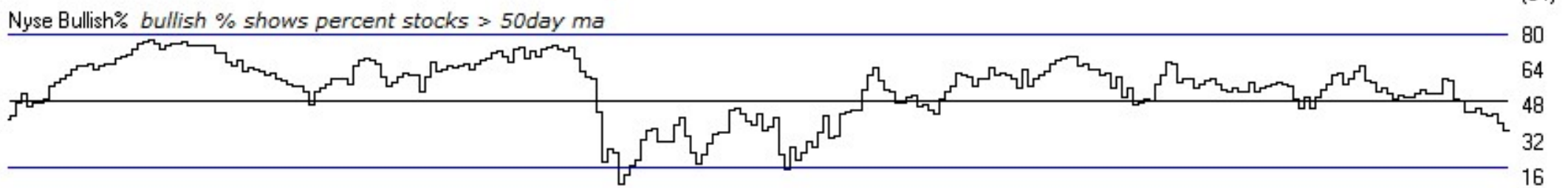
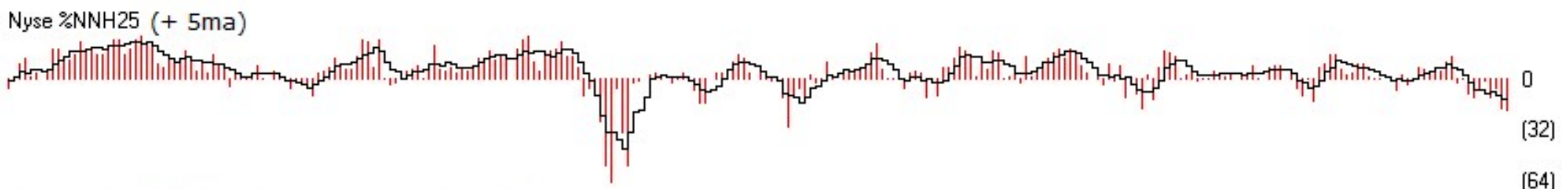
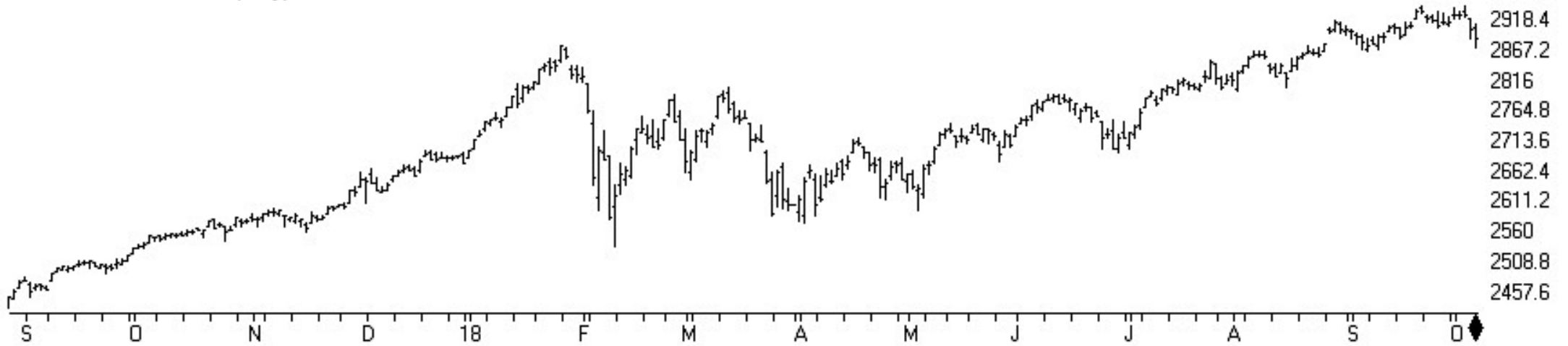
C.O.T.
Quick
View

	SP500	GOLD	CRUDE OIL	T-BONDS	GBPUSD	JPYUSD	EURUSD	USD IX	
	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/02/18	0.0	0.2	100.0	14.5	22.5	0.0	98.5	92.5	3.6
09/25/18	0.0	0.0	100.0	0.6	0.0	10.3	100.0	100.0	0.0
10/02/18	100	57.3	1.7	0	45.1	100	29	76	75.1
09/25/18	100	52.9	1.8	0	45.6	99.4	17.5	57.3	78.2
10/02/18	91.1	50.9	24.7	9.4	21.7	72.7	55.7	76.9	70.3
09/25/18	84.0	54.6	60.5	15.0	21.0	34.1	59.8	56.0	41.5
10/02/18	100.0	95.4	0.0	0.0	23.0	100.0	78.0	55.0	23.4
09/25/18	100.0	97.8	0.0	0.0	29.6	100.0	54.6	53.2	54.3
10/02/18	85.0	96.7	31.2	15.7	0.8	68.5	13.8	8.7	59.5
09/25/18	90.9	96.1	22.8	9.6	2.8	76.4	8.8	4.0	57.2
10/02/18	100.0	100.0	0.0	0.0	1.4	100.0	19.1	0.0	7.5
09/25/18	100.0	100.0	0.0	0.0	0.0	94.8	2.5	7.4	78.1
10/02/18	96.8	76.3	1.1	0.1	26.1	97.0	40.4	66.9	90.8
09/25/18	81.4	47.6	7.7	6.9	36.3	94.3	99.5	100.0	57.1
10/02/18	1.3	16.8	100.0	98.9	90.1	0.0	29.1	10.9	24.4
09/25/18	3.0	15.8	100.0	98.9	95.3	0.0	20.7	0.0	23.0

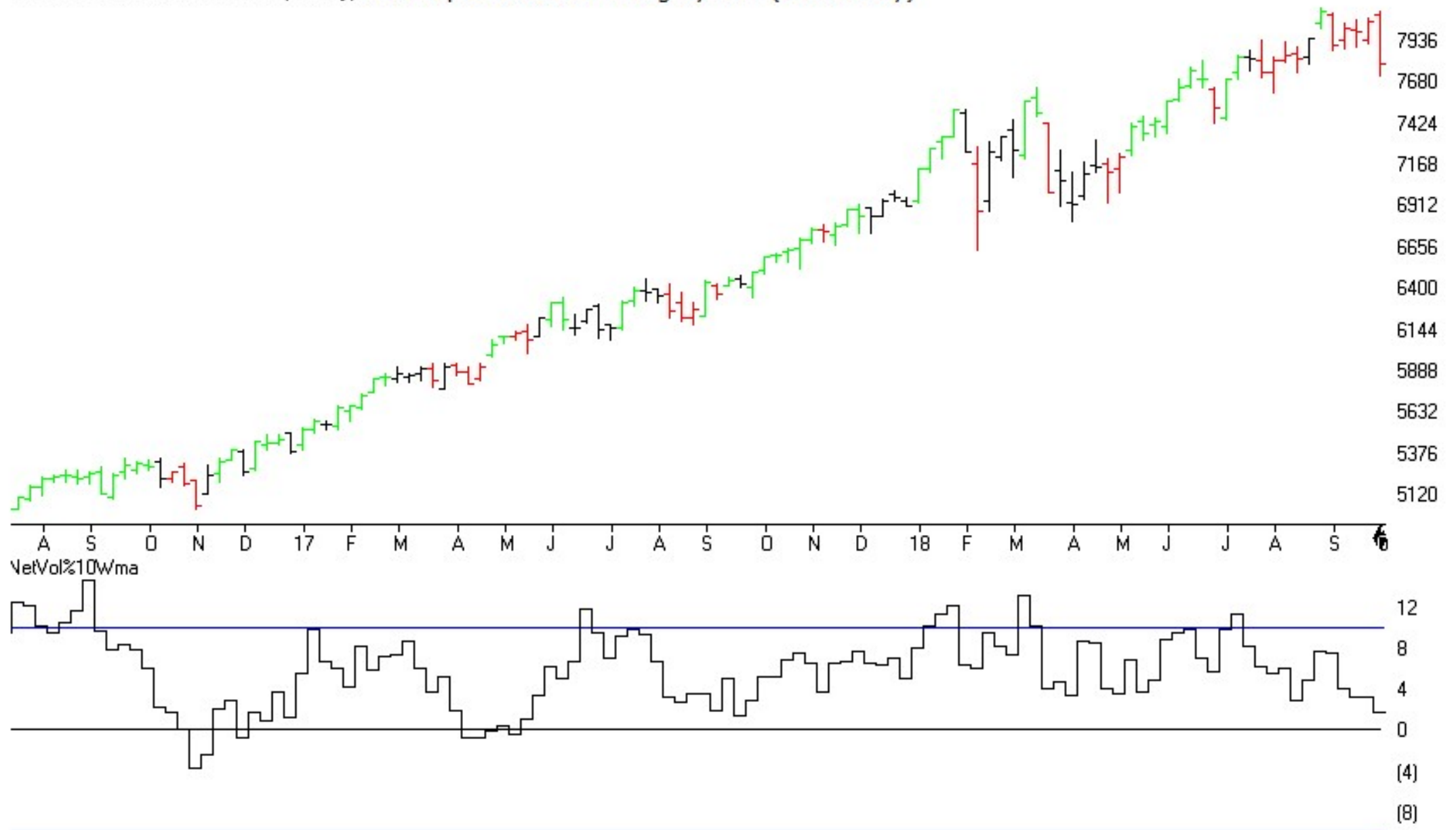
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



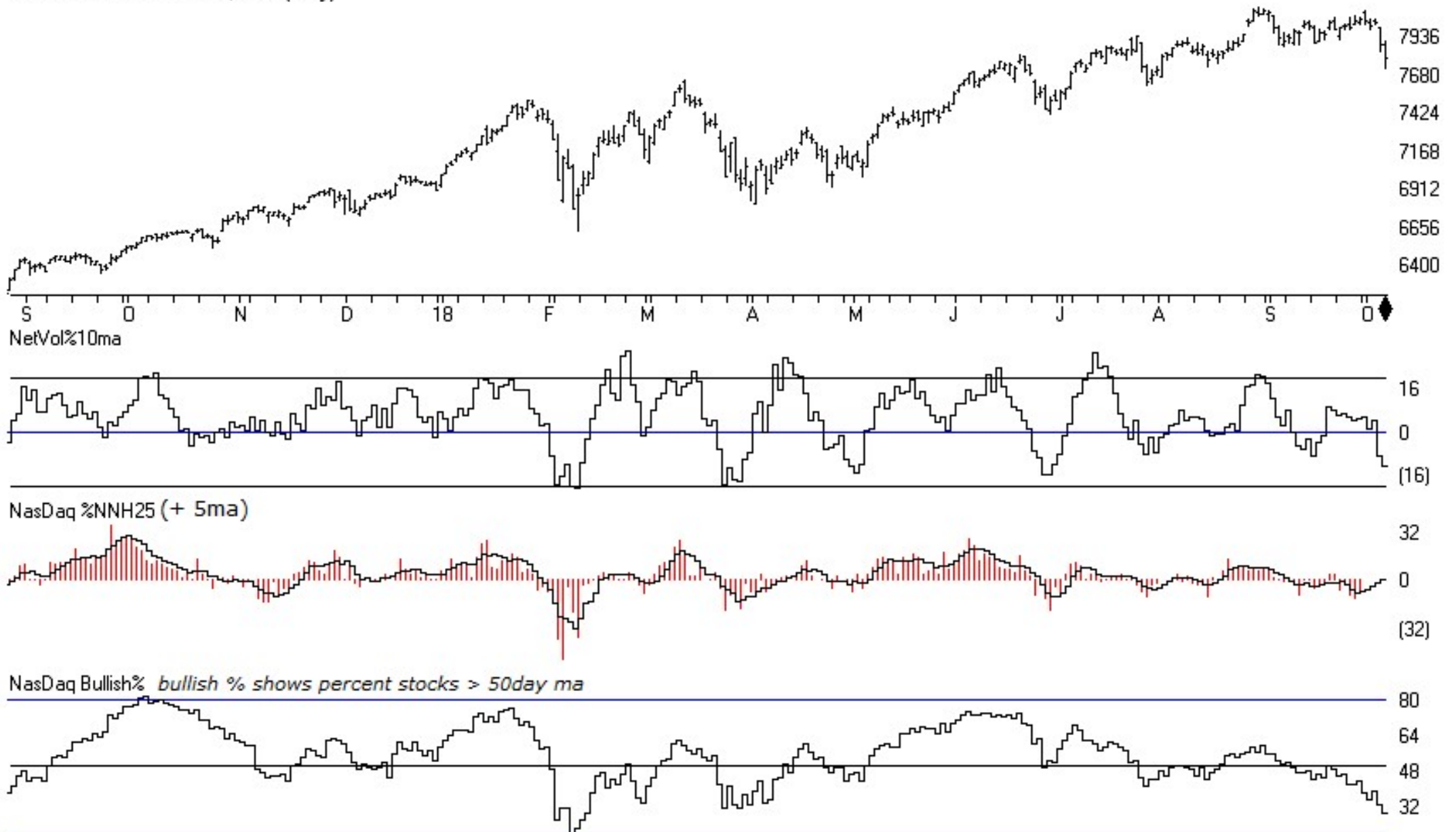
MARKET CHART NYSE (Daily)



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

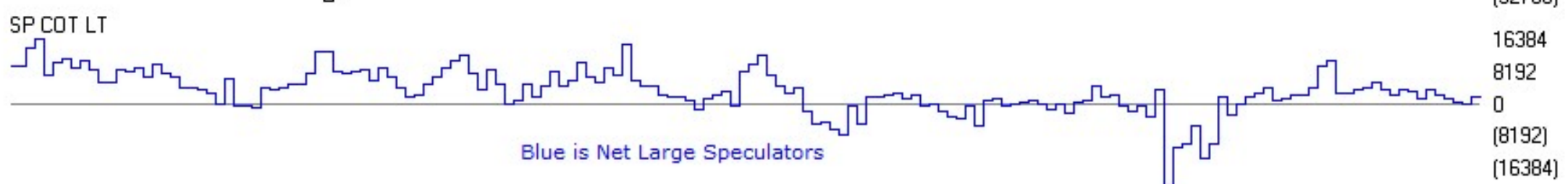
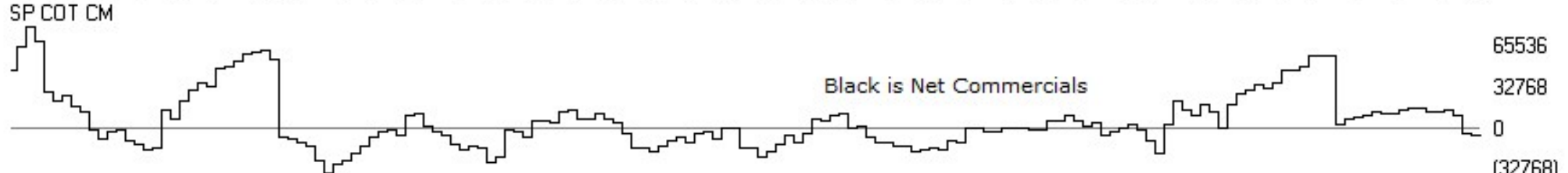
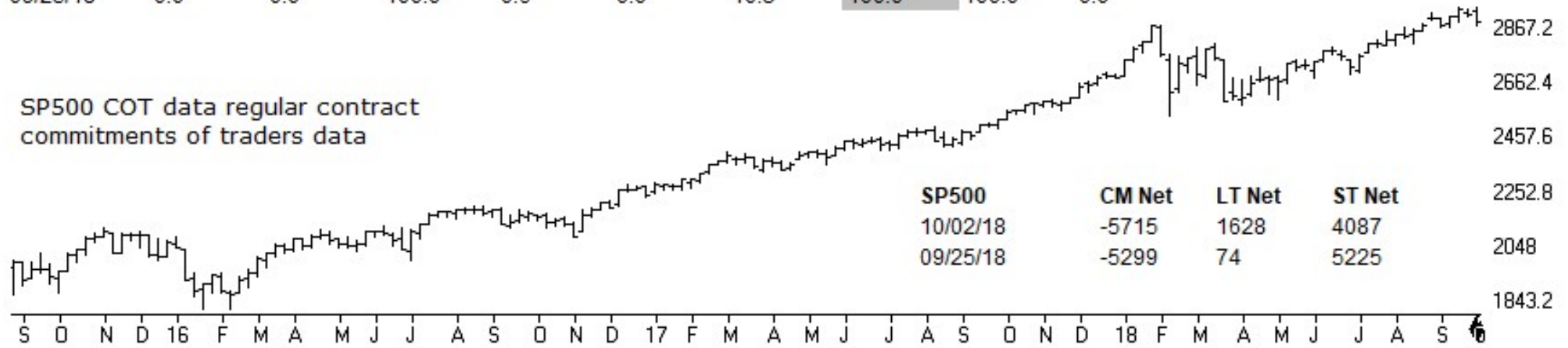


MARKET CHART NASDAQ 1800 (Daily)

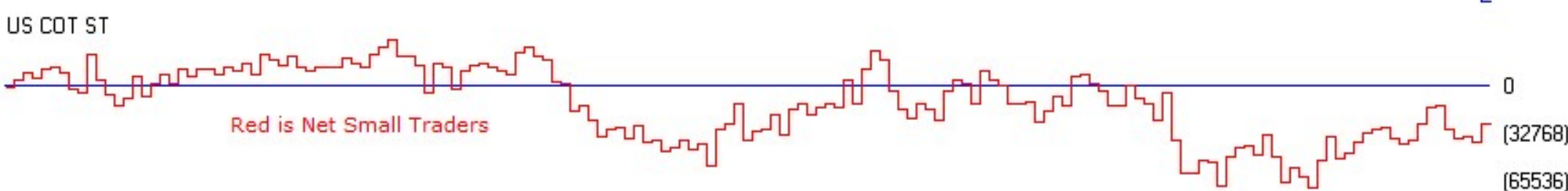
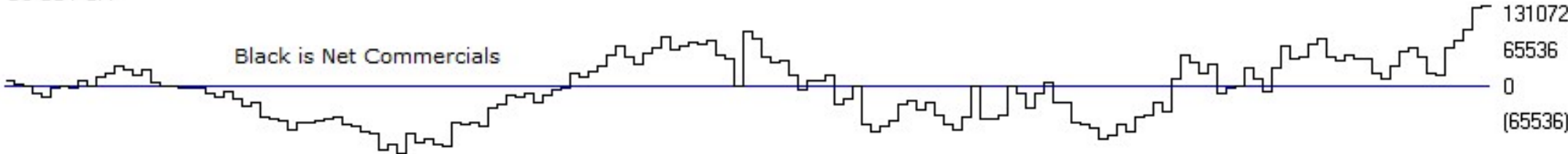
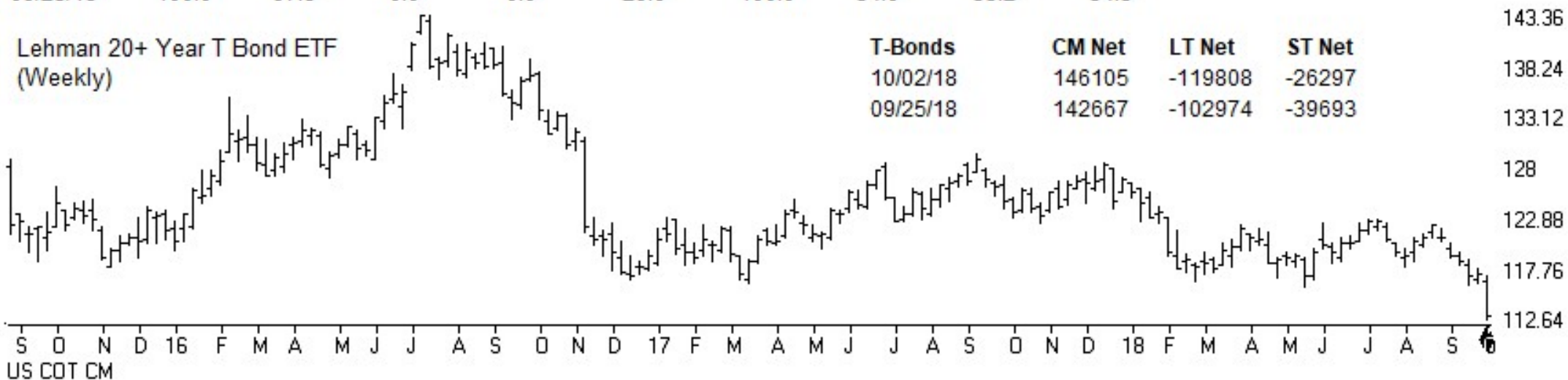


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/02/18	0.0	0.2	100.0	14.5	22.5	0.0	98.5	92.5	3.6
09/25/18	0.0	0.0	100.0	0.6	0.0	10.3	100.0	100.0	0.0

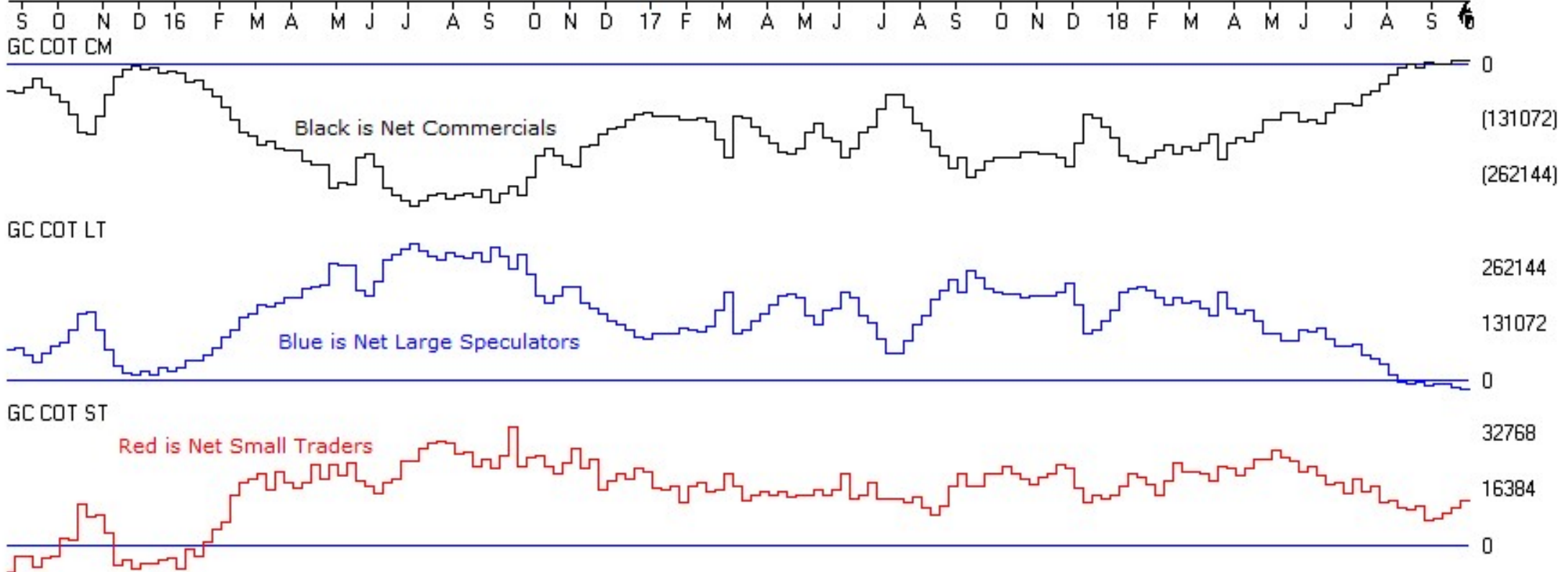
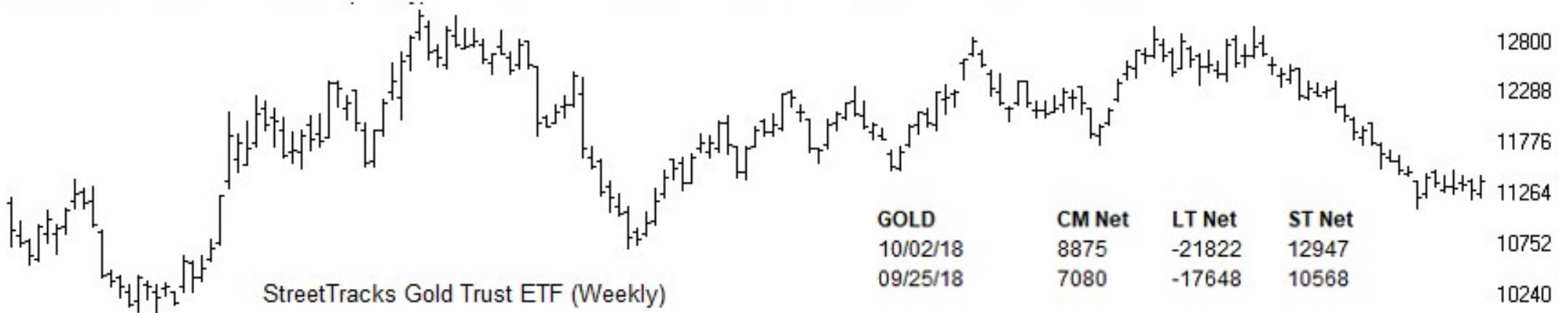
SP500 COT data regular contract commitments of traders data



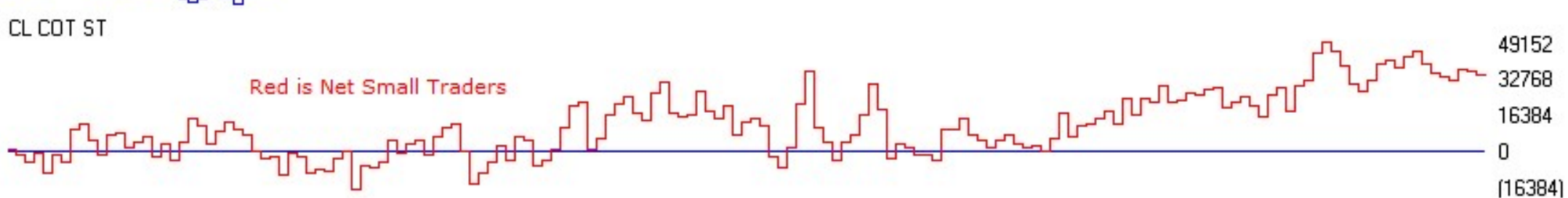
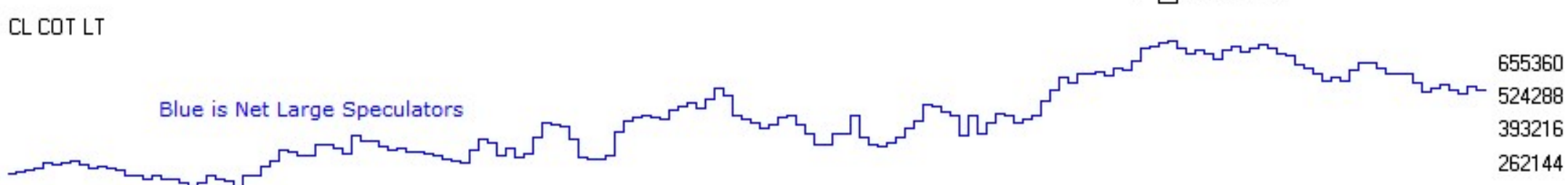
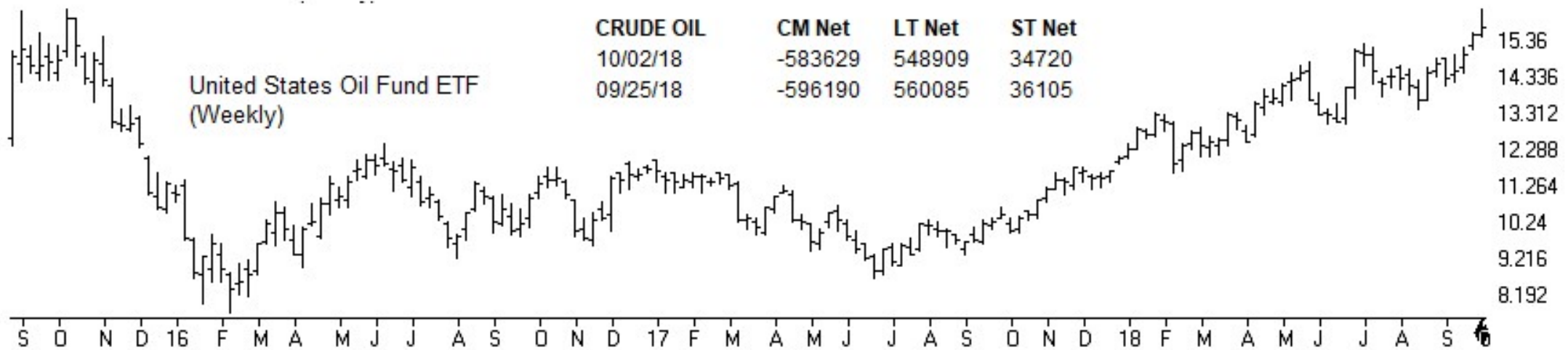
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/02/18	100.0	95.4	0.0	0.0	23.0	100.0	78.0	55.0	23.4
09/25/18	100.0	97.8	0.0	0.0	29.6	100.0	54.6	53.2	54.3



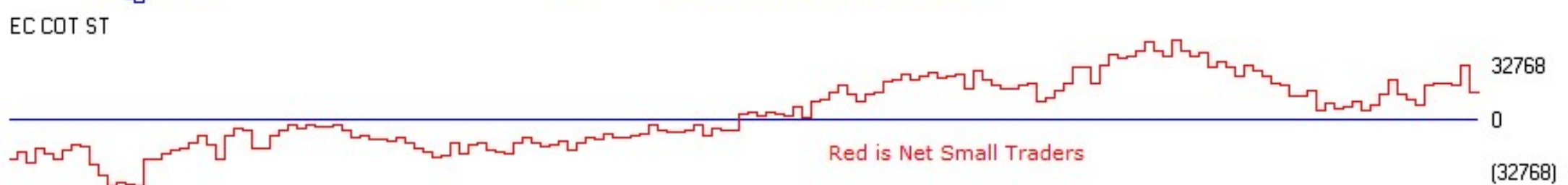
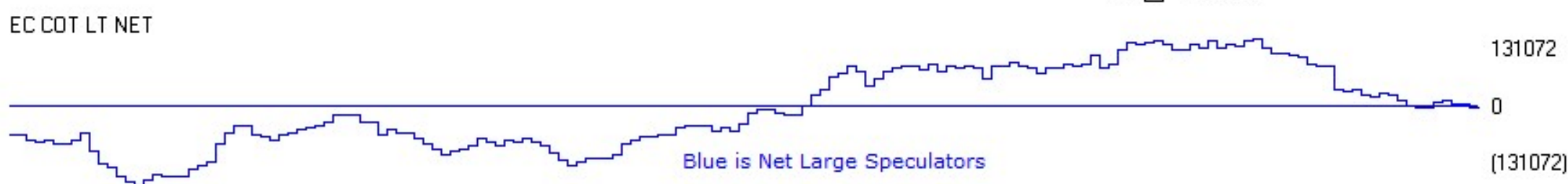
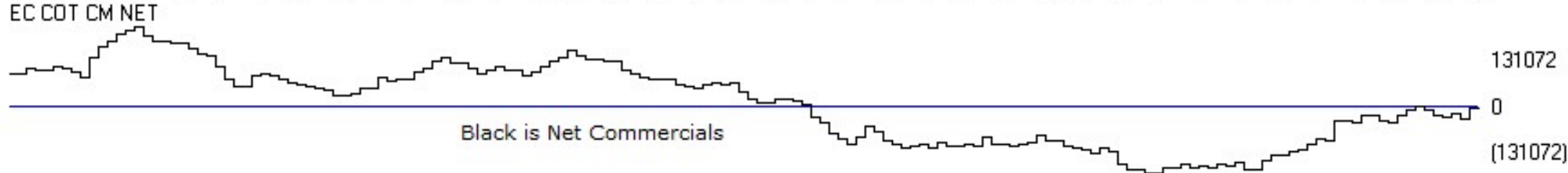
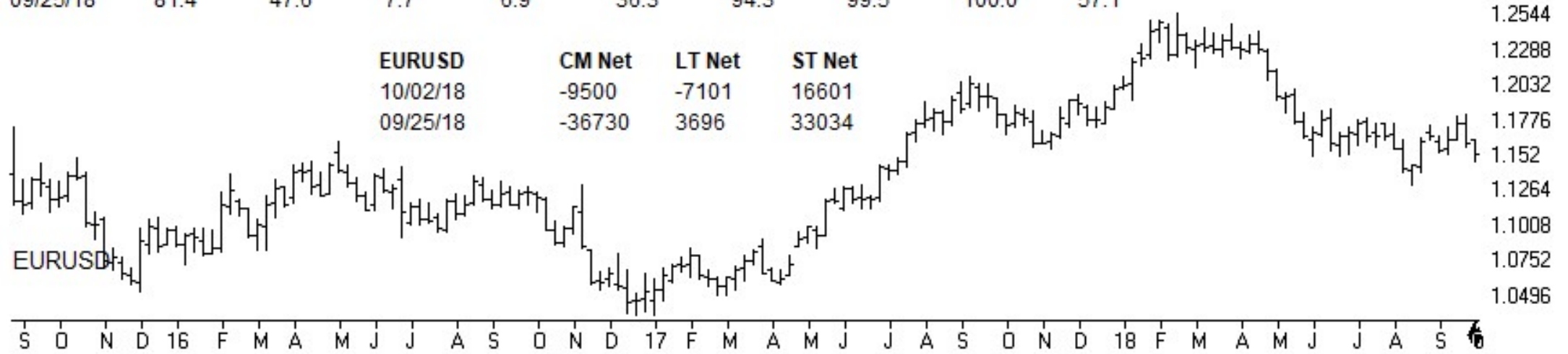
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/02/18	100	57.3	1.7	0	45.1	100	29	76	75.1
09/25/18	100	52.9	1.8	0	45.6	99.4	17.5	57.3	78.2



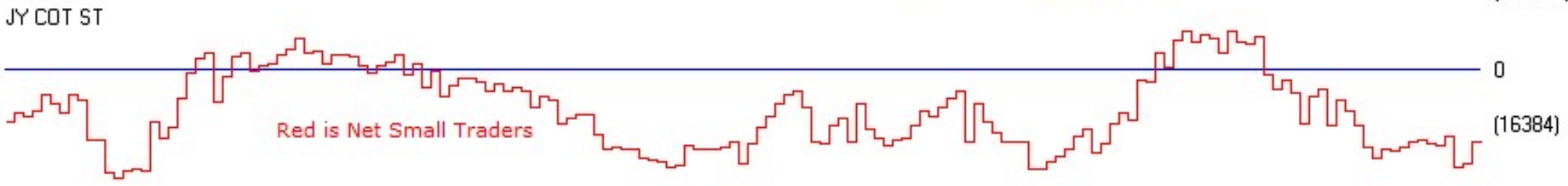
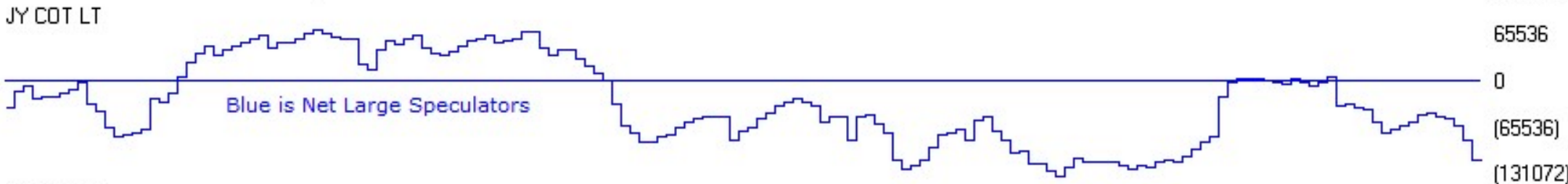
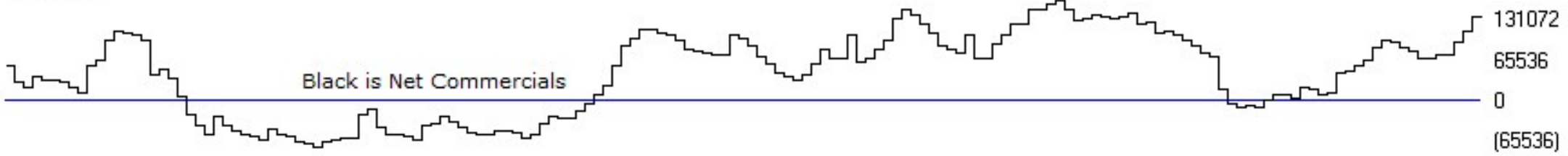
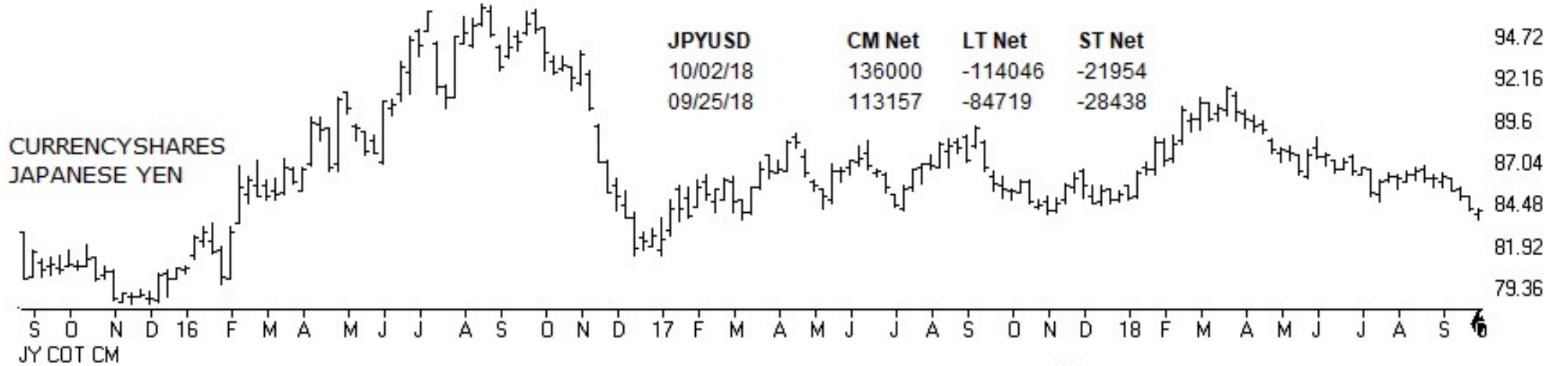
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/02/18	91.1	50.9	24.7	9.4	21.7	72.7	55.7	76.9	70.3
09/25/18	84.0	54.6	60.5	15.0	21.0	34.1	59.8	56.0	41.5



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/02/18	96.8	76.3	1.1	0.1	26.1	97.0	40.4	66.9	90.8
09/25/18	81.4	47.6	7.7	6.9	36.3	94.3	99.5	100.0	57.1

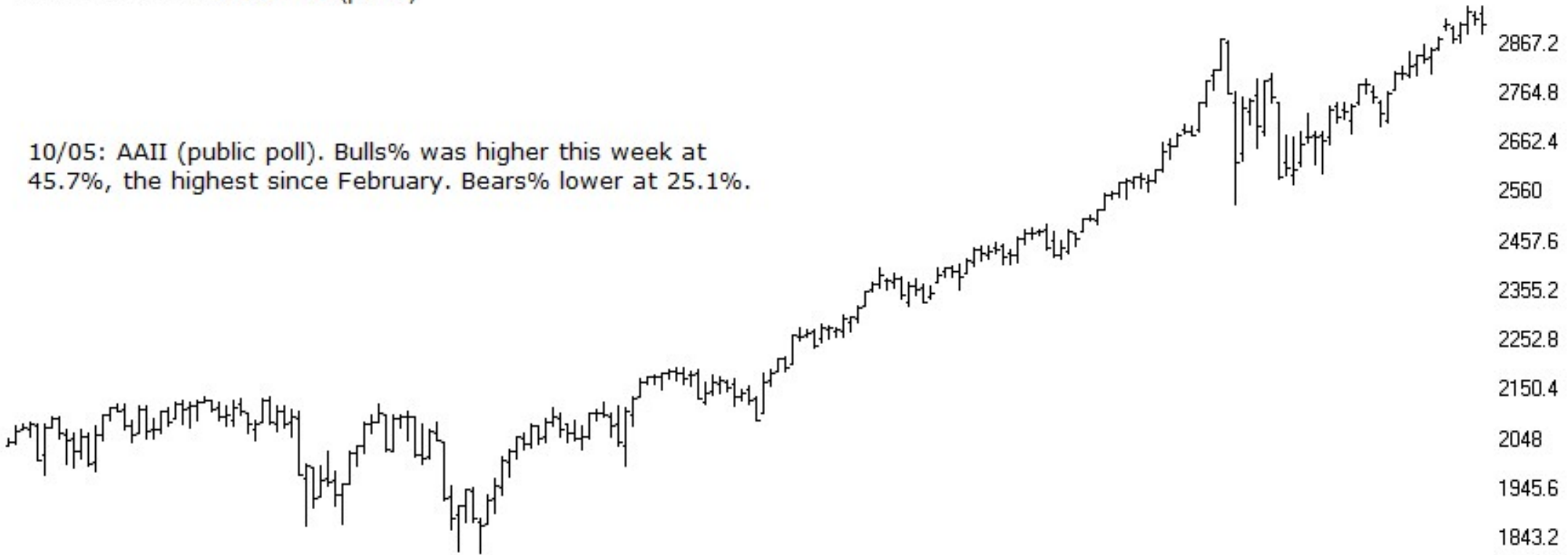


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
10/02/18	100.0	100.0	0.0	0.0	1.4	100.0	19.1	0.0	7.5
09/25/18	100.0	100.0	0.0	0.0	0.0	94.8	2.5	7.4	78.1



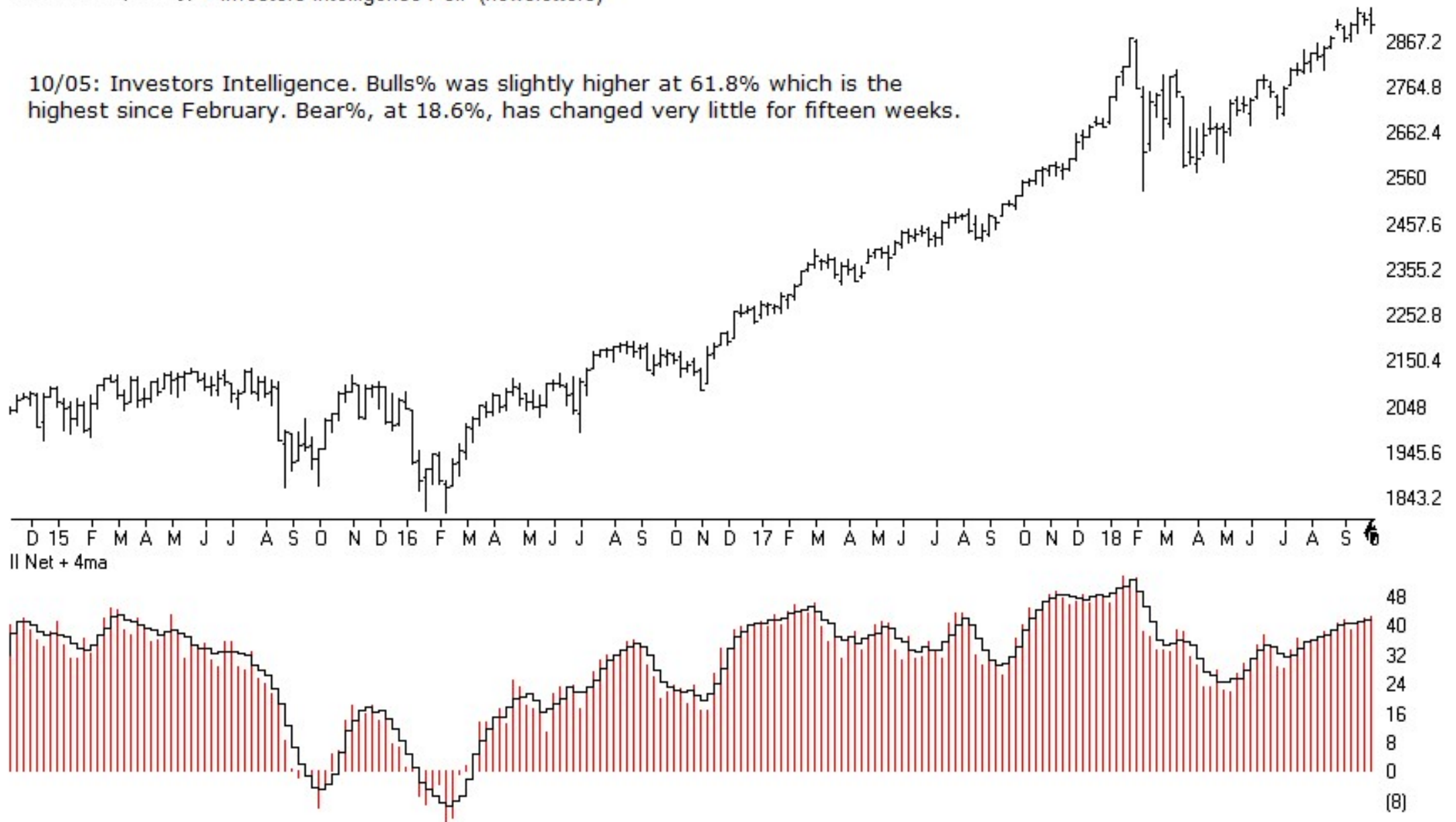
SP500 Index (Weekly) + AAI Poll (public)

10/05: AAI (public poll). Bulls% was higher this week at 45.7%, the highest since February. Bears% lower at 25.1%.



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

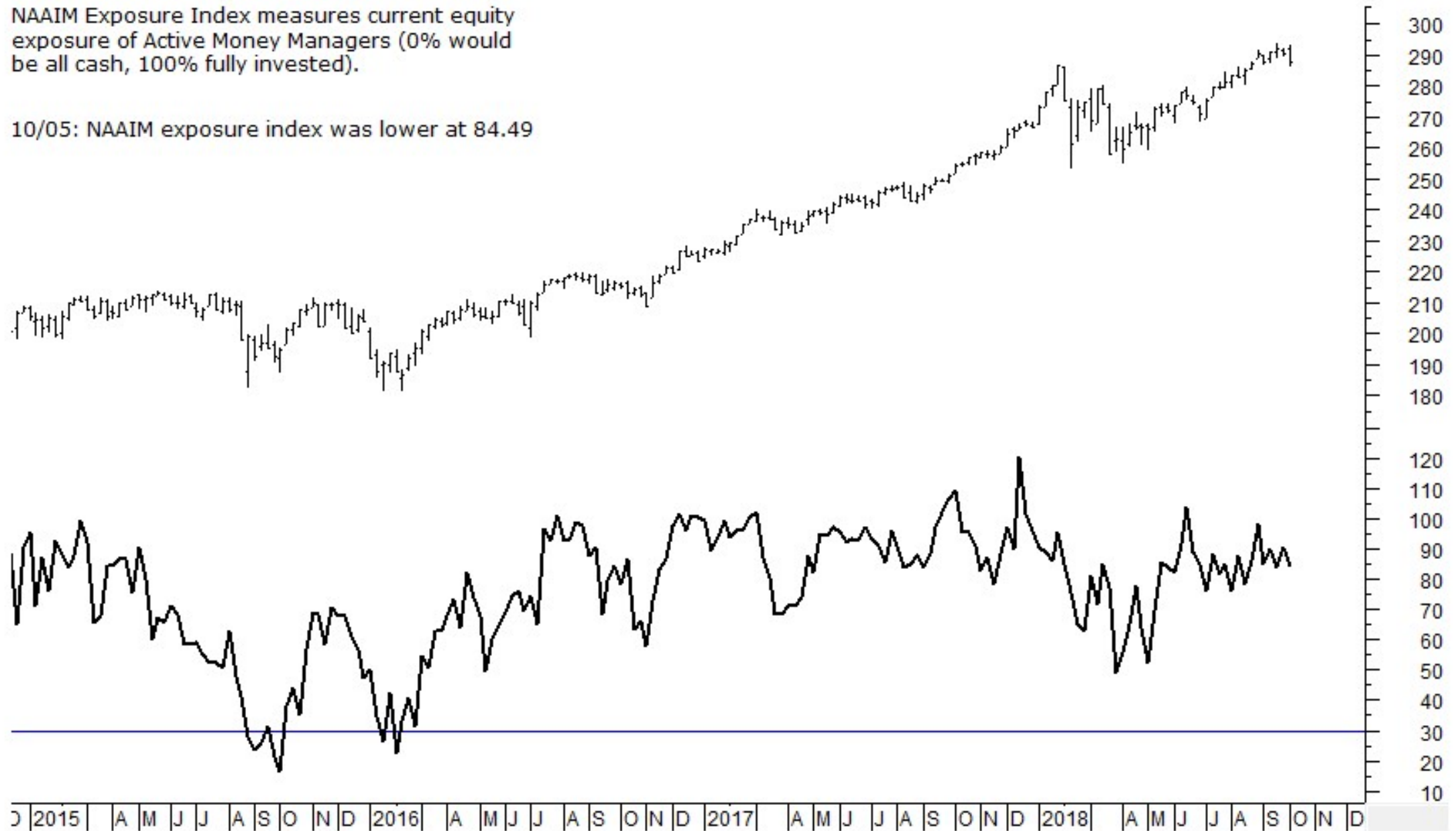
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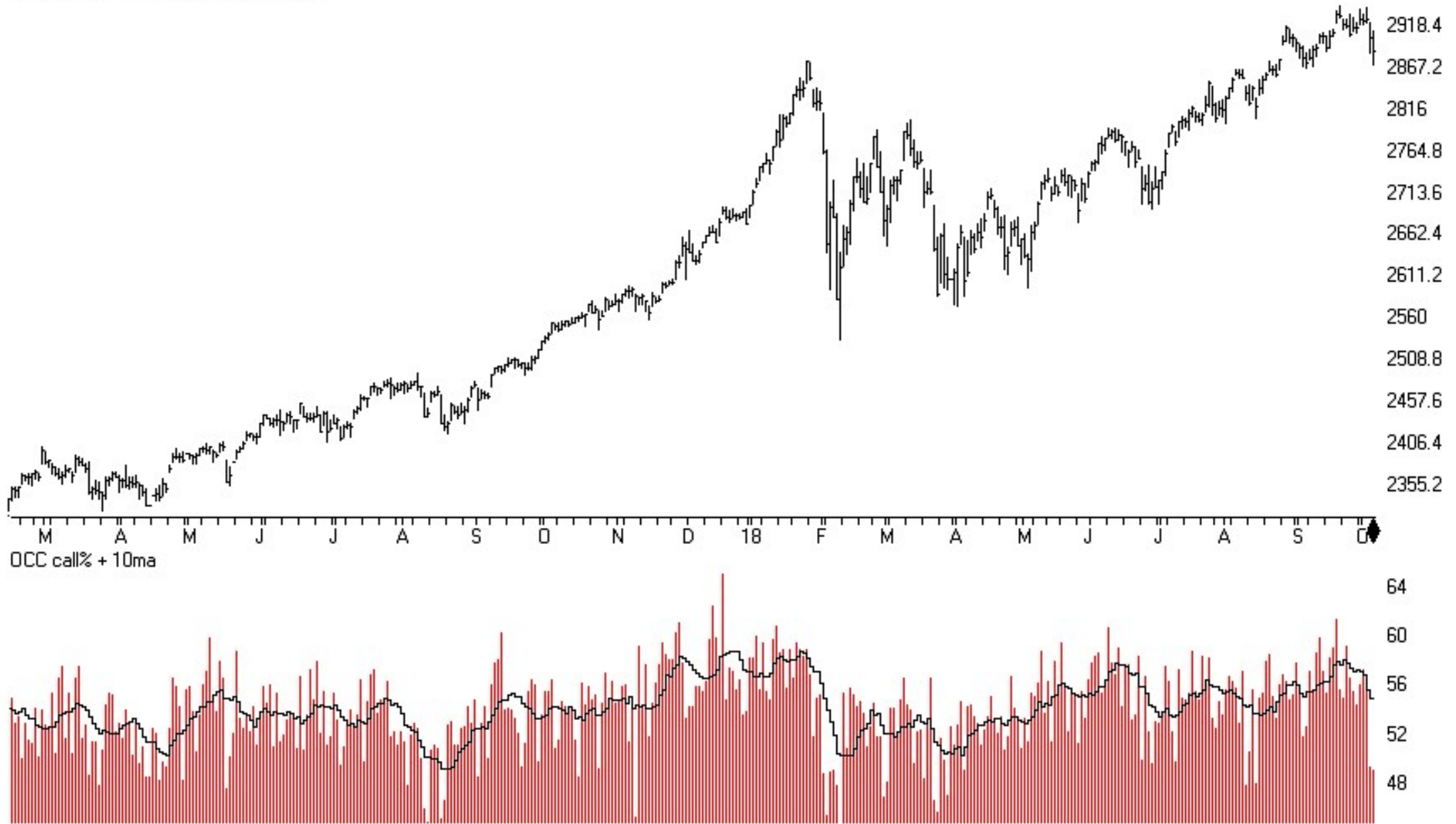
SPY + NAAIM Exposure Index

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

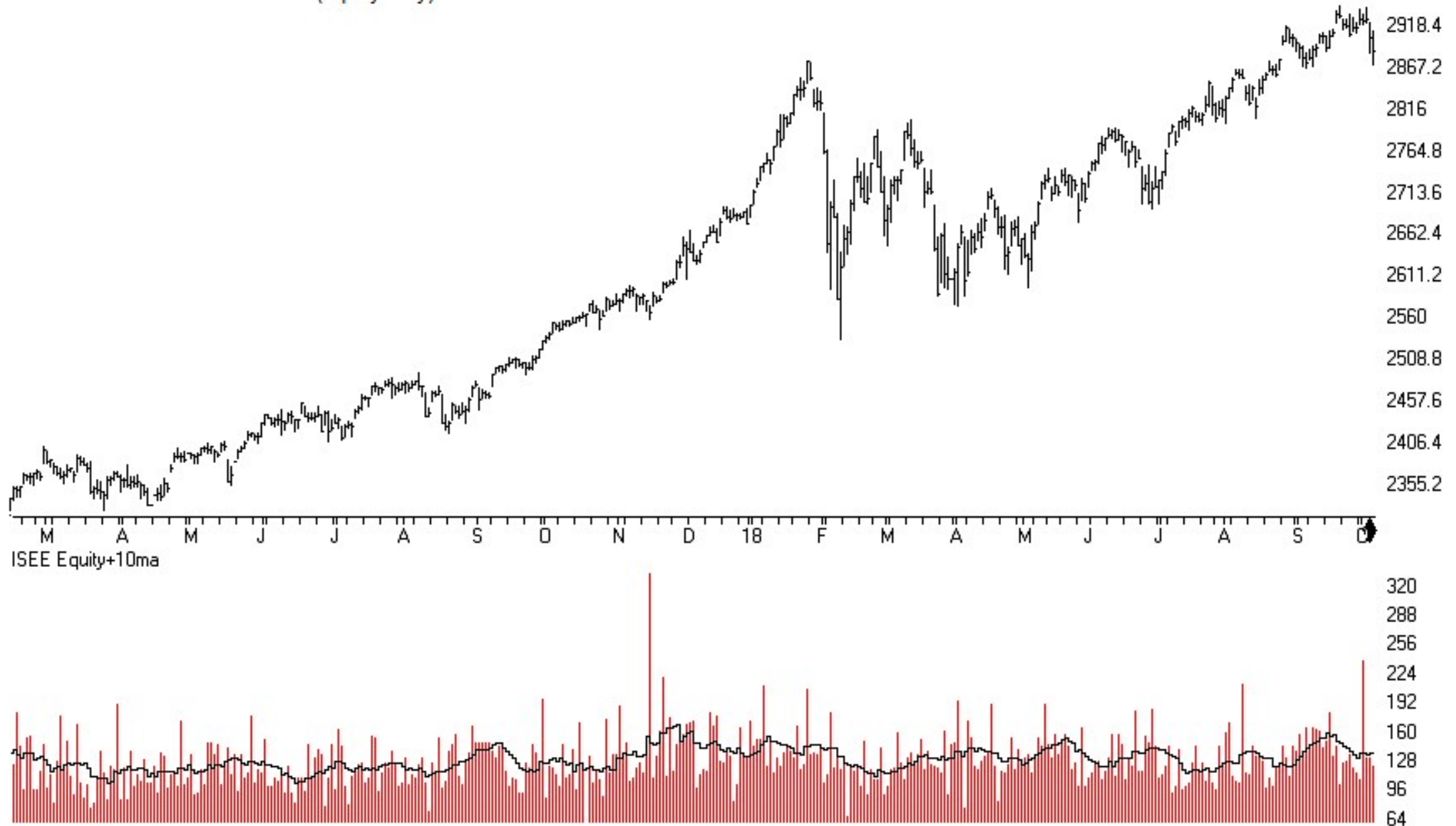
10/05: NAAIM exposure index was lower at 84.49



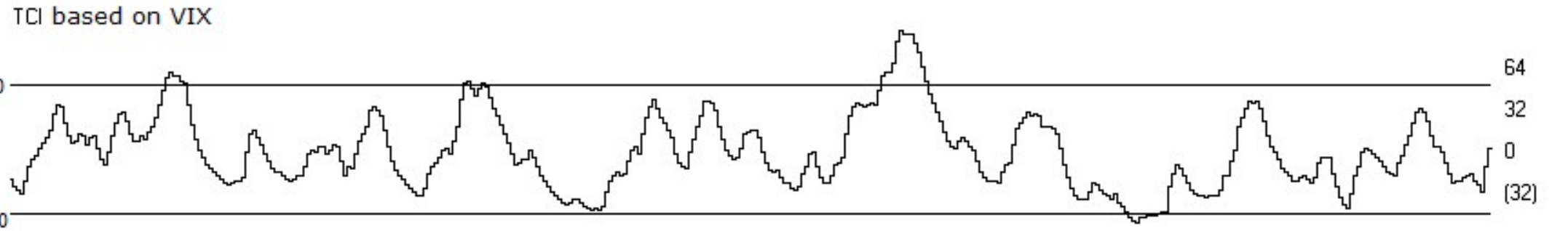
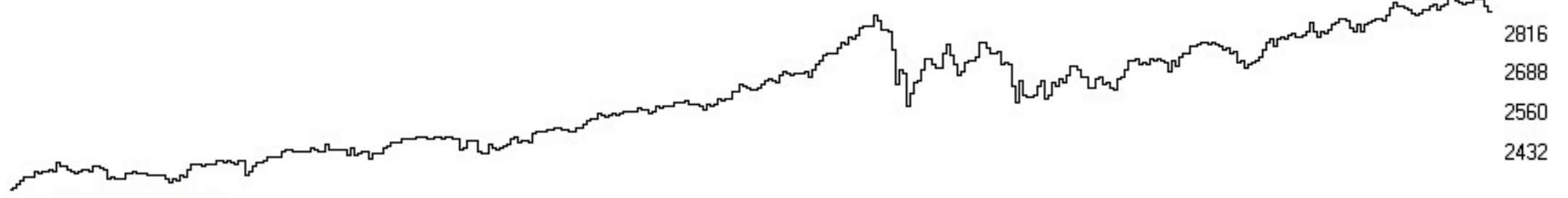
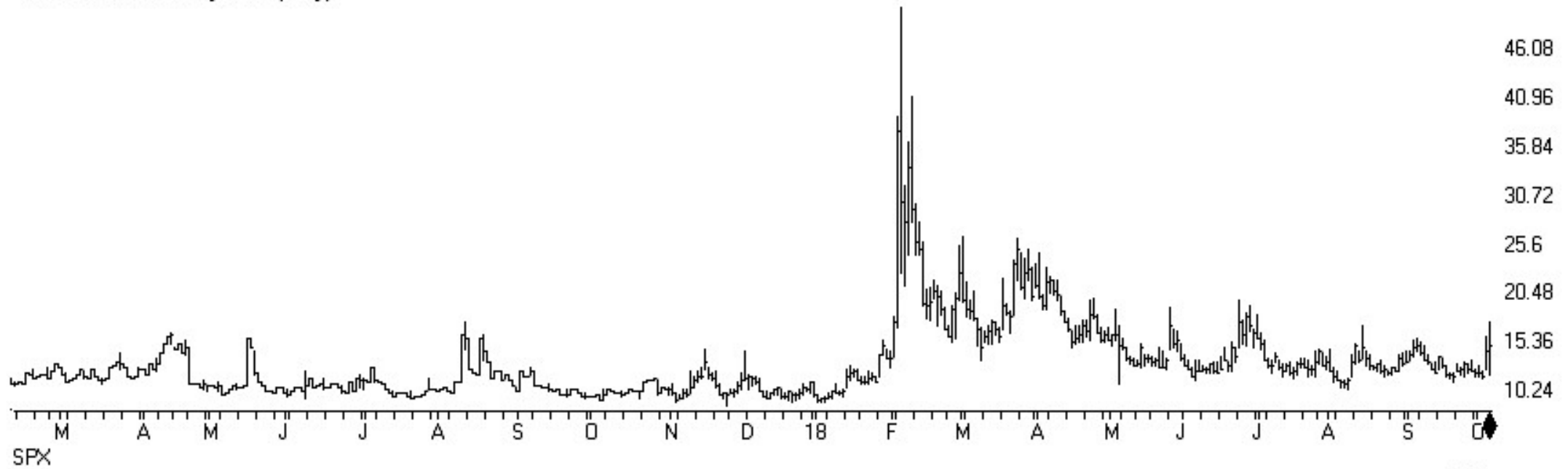
SP500 Index (Daily) + OCC Calls%



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

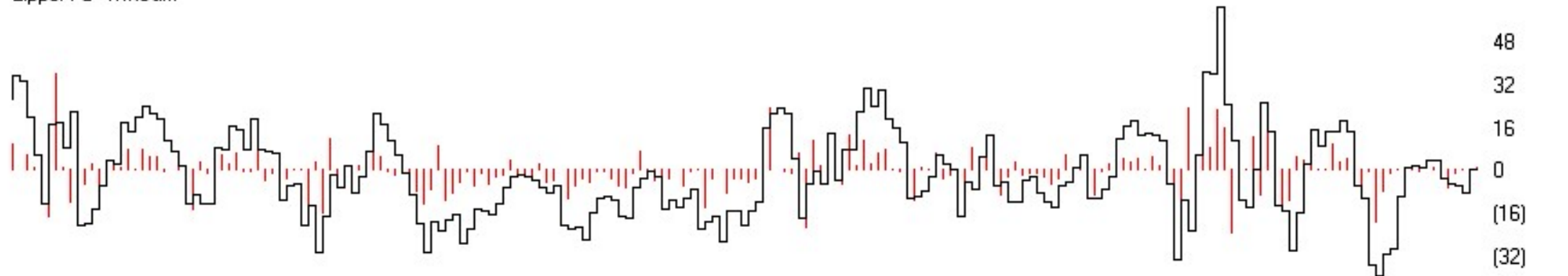
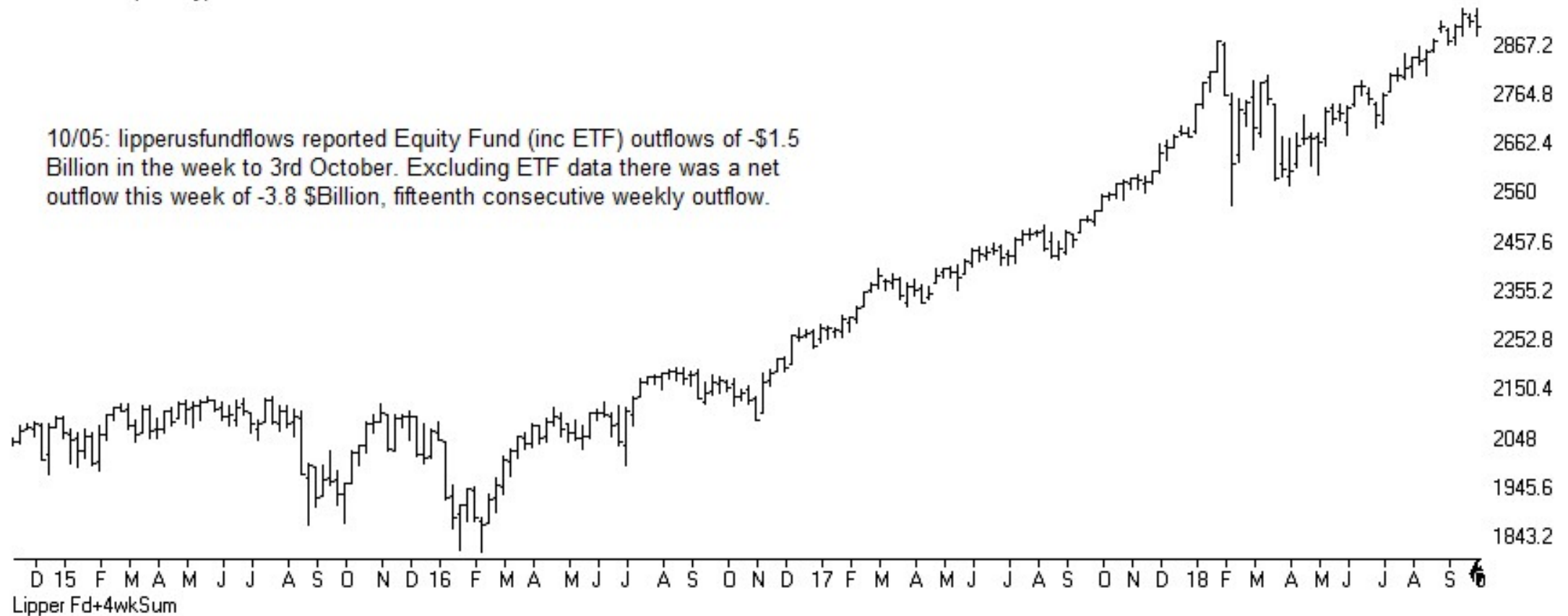


VIX - S&P 500 Volatility Index (Daily)



SP500 Index (Weekly)

10/05: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$1.5 Billion in the week to 3rd October. Excluding ETF data there was a net outflow this week of -3.8 \$Billion, fifteenth consecutive weekly outflow.



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

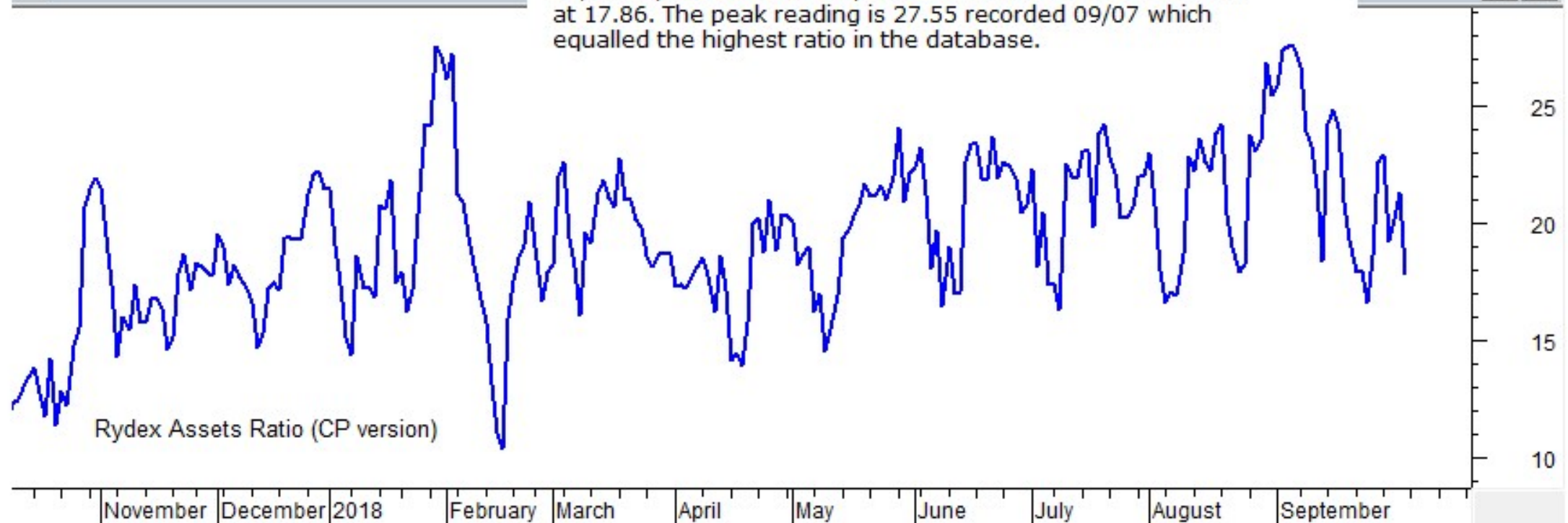
Sentiment

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



RYDEX RATIO REVISED

10/05: My version of the Rydex Assets Ratio ended the week at 17.86. The peak reading is 27.55 recorded 09/07 which equalled the highest ratio in the database.



ChartProfit

<http://www.chartprofitwebcast.com>