

ChartProfit

Charts to Friday 7th September 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 09/07

	-5	-4	-3	-2	↓
NYSE	51	55	60	59	51
NasDaq	49	49	55	60	51
SP500	59	63	68	68	60
R2000	51	55	60	61	53

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

09/07: AAll (public poll). Bulls% was lower this week at 42.2 and Bears% was higher at 26.3%. The nett (Bulls minus Bears) is 15.9, down from previous week's 19.1, an eleven week high.

09/07: Investors Intelligence. Bulls% was higher at 60%, the highest since February. Bear%, at 18.1%, has changed very little for eleven weeks.

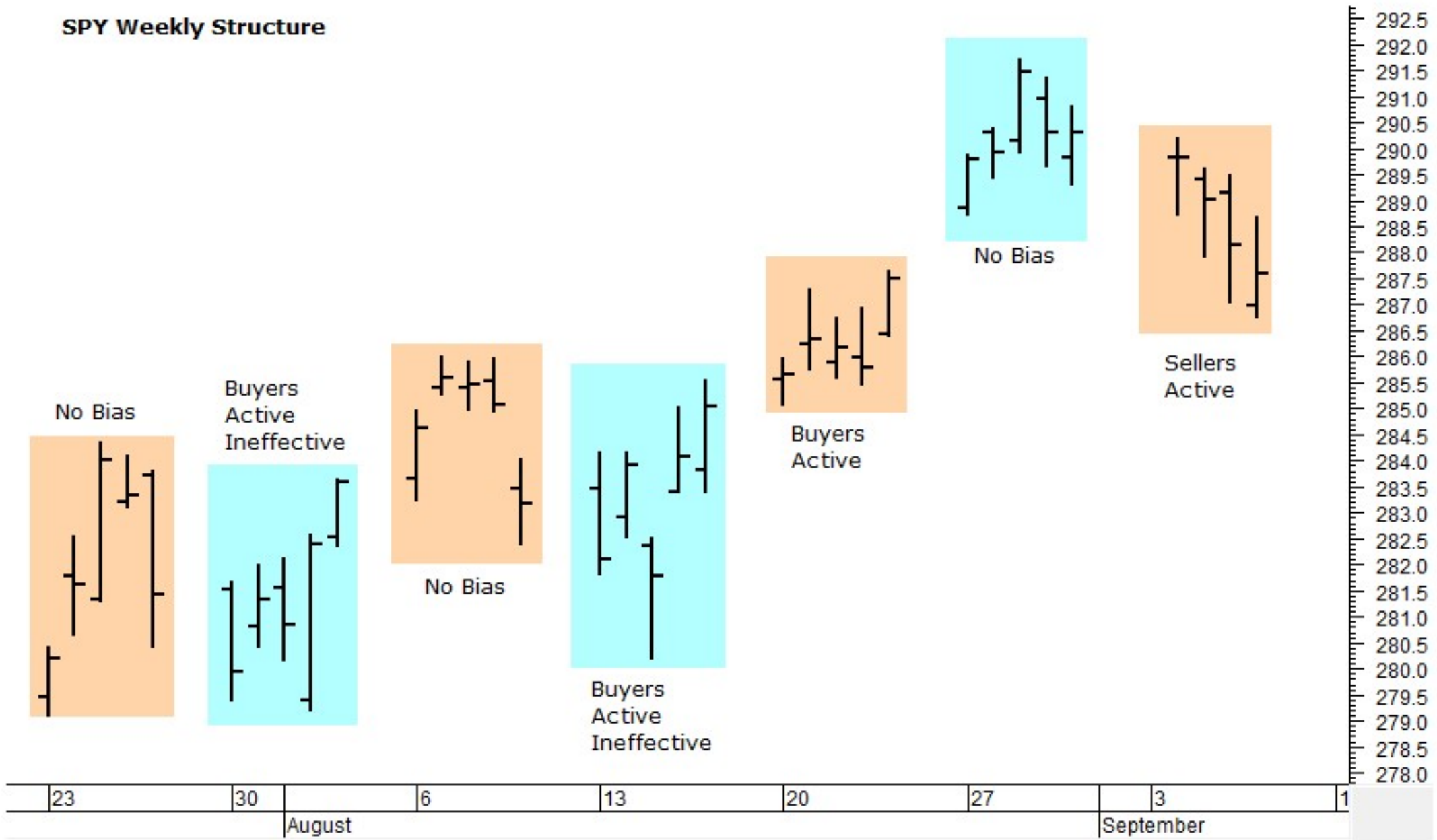
09/07: NAAIM exposure index was lower at 85.01.

Mutual Fund Flow:

09/07: My version of the Rydex Assets Ratio reached 27.55 on Thursday which equals the highest ratio in the database.

09/07: lipperusfundflows reported Equity Fund (inc ETF) outflows of \$7.2 Billion in the week to 5th September. The 4week net flow is -\$2.76 Billion.

SPY Weekly Structure

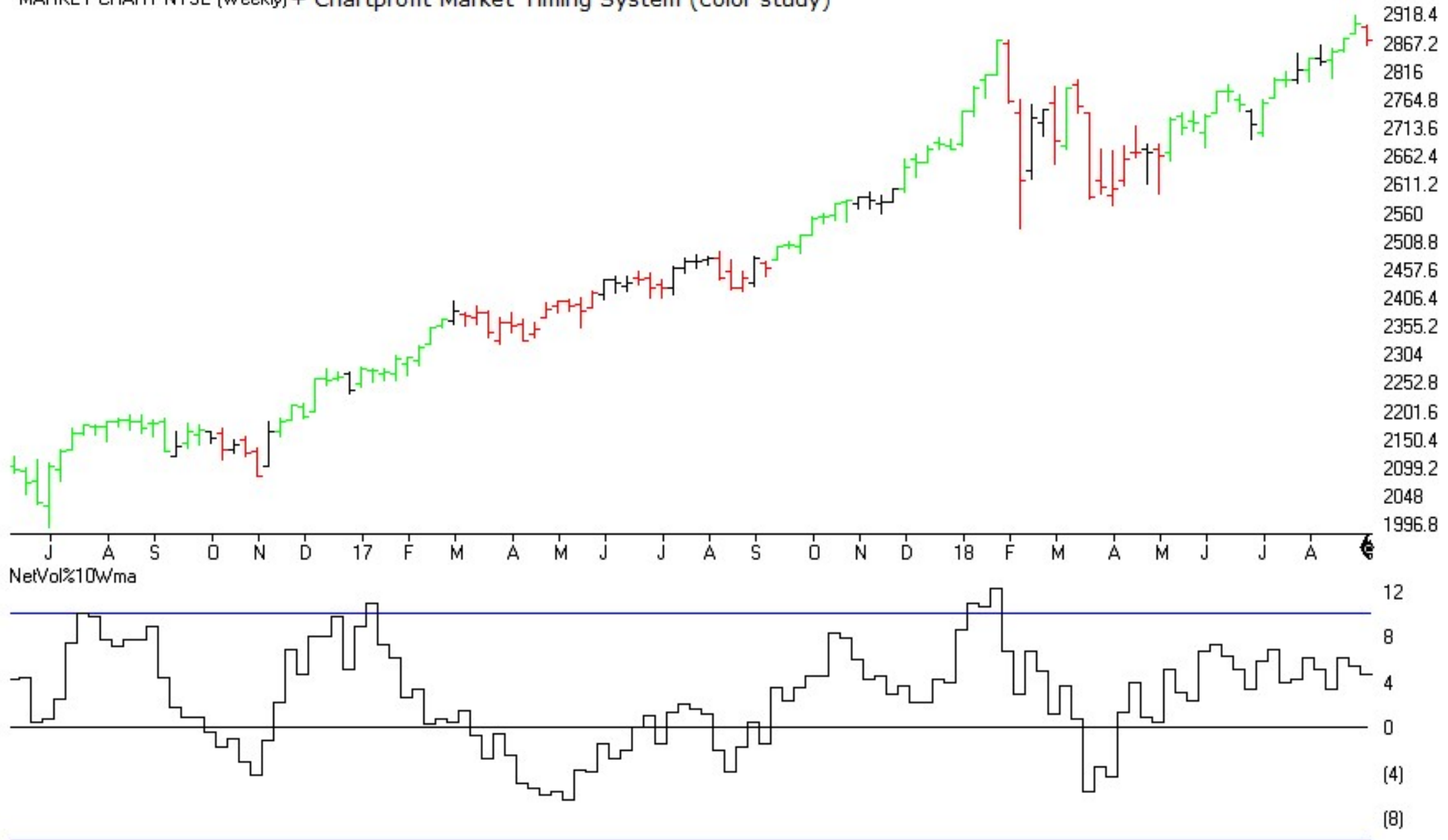


Commitments of Traders

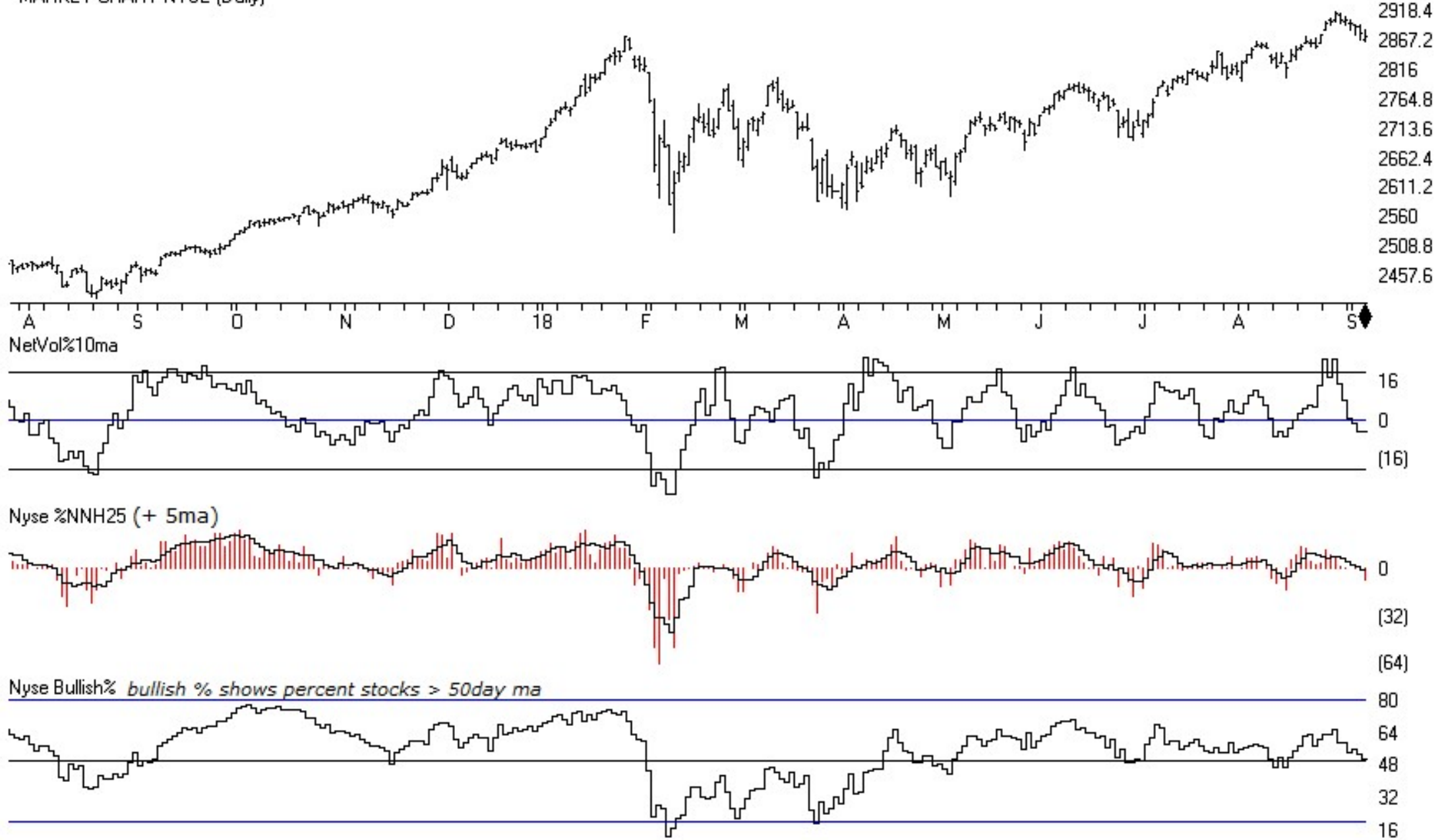
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	22.9	83.4	86.3	58.8	35.7	19.7	79.9	26.2	39.9
08/28/18	22.6	74.3	80.0	70.0	91.5	23.5	78.2	23.6	41.0
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	100	55.7	0	0	40.3	97.6	0	69.6	100
08/28/18	97.1	45.3	4	2.7	49.6	94.3	5.4	36.8	70.8
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	87.5	62.4	20.5	14.2	21.3	63.2	53.0	42.7	35.0
08/28/18	95.8	75.3	29.1	6.1	20.7	61.8	58.1	34.1	18.6
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	85.6	86.8	41.6	0.0	16.3	67.0	70.8	56.1	35.0
08/28/18	34.0	46.1	78.6	23.9	21.8	14.9	100.0	100.0	43.7
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	96.3	92.4	8.3	5.9	20.0	95.2	8.0	0.1	45.6
08/28/18	99.8	94.7	4.0	0.0	15.0	98.6	12.0	7.8	50.1
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	79.4	66.3	12.4	32.6	37.4	71.9	9.1	21.5	98.6
08/28/18	73.5	64.0	20.1	44.4	43.0	66.9	10.6	15.1	90.5
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	85.4	98.4	22.8	9.6	3.2	75.3	54.0	87.2	79.1
08/28/18	94.5	100.0	9.8	0.0	0.0	87.0	43.5	79.7	78.1
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	0.0	1.8	93.9	97.0	88.0	8.7	97.7	5.8	0.0
08/28/18	0.0	0.0	100.0	100.0	89.7	0.0	65.7	7.9	21.2

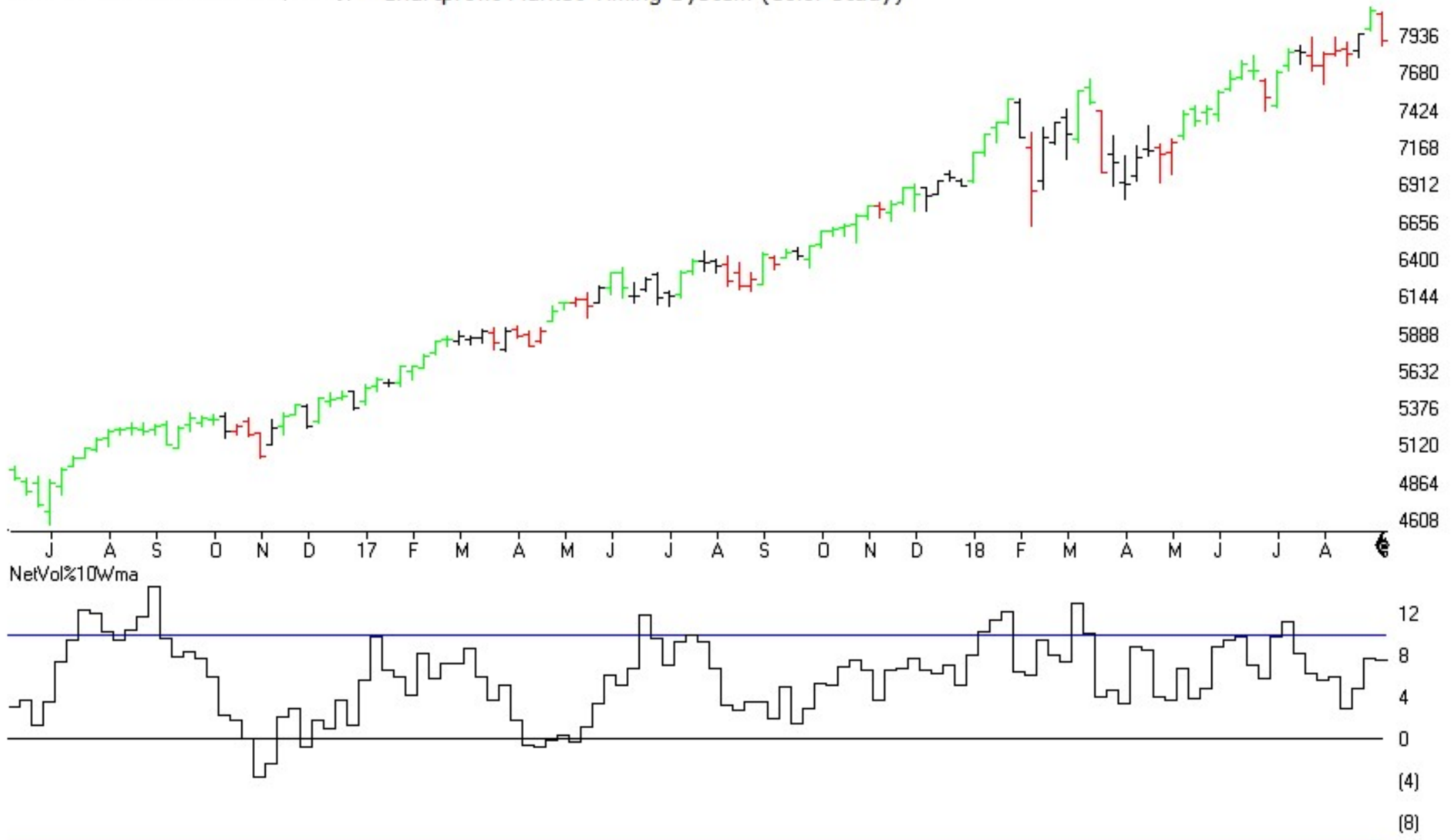
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



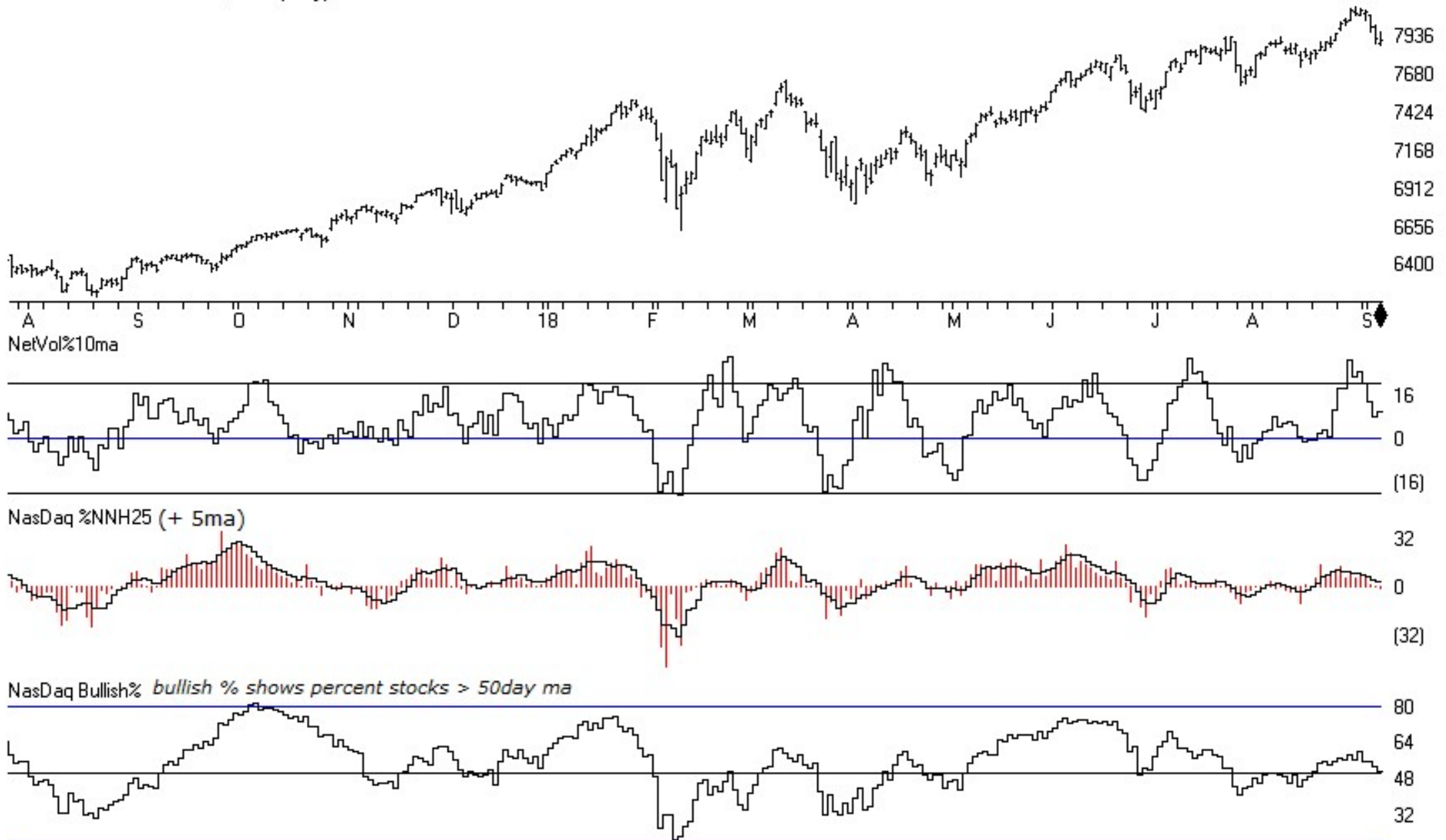
MARKET CHART NYSE (Daily)



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



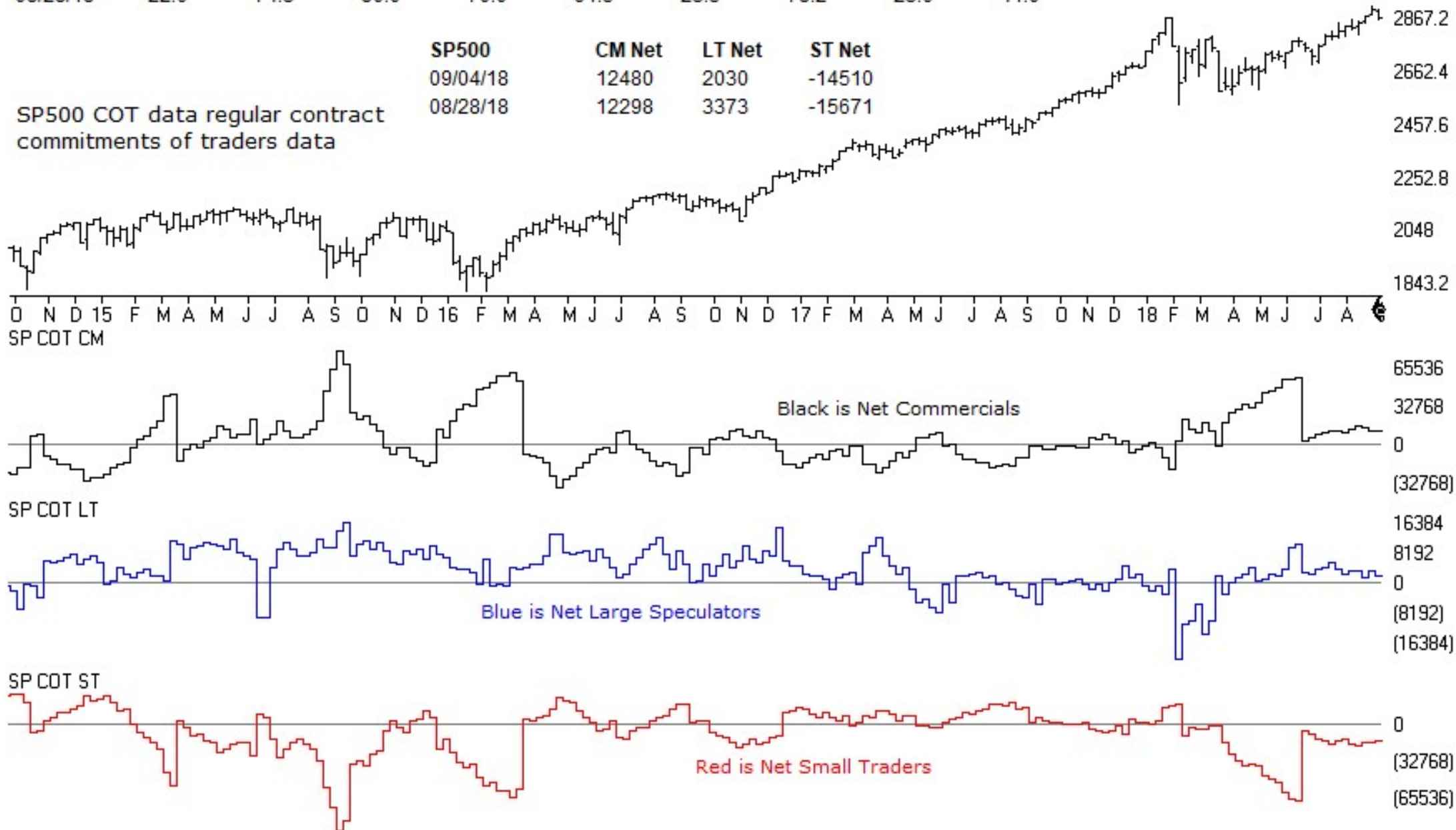
MARKET CHART NASDAQ 1800 (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	22.9	83.4	86.3	58.8	35.7	19.7	79.9	26.2	39.9
08/28/18	22.6	74.3	80.0	70.0	91.5	23.5	78.2	23.6	41.0

SP500	CM Net	LT Net	ST Net
09/04/18	12480	2030	-14510
08/28/18	12298	3373	-15671

SP500 COT data regular contract commitments of traders data



SP COT CM

SP COT LT

SP COT ST

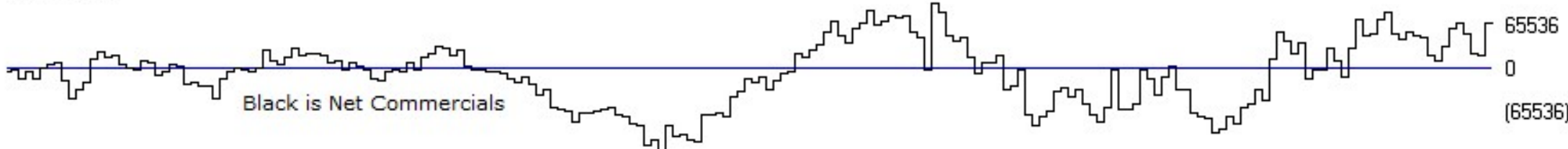
Black is Net Commercial

Blue is Net Large Speculators

Red is Net Small Traders

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	85.6	86.8	41.6	0.0	16.3	67.0	70.8	56.1	35.0
08/28/18	34.0	46.1	78.6	23.9	21.8	14.9	100.0	100.0	43.7

Lehman 20+ Year T Bond ETF (Weekly)



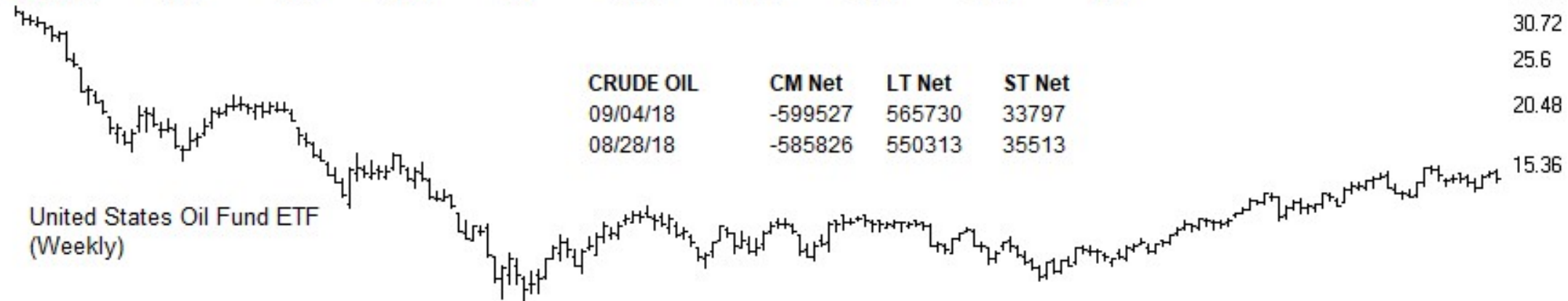
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	100	55.7	0	0	40.3	97.6	0	69.6	100
08/28/18	97.1	45.3	4	2.7	49.6	94.3	5.4	36.8	70.8



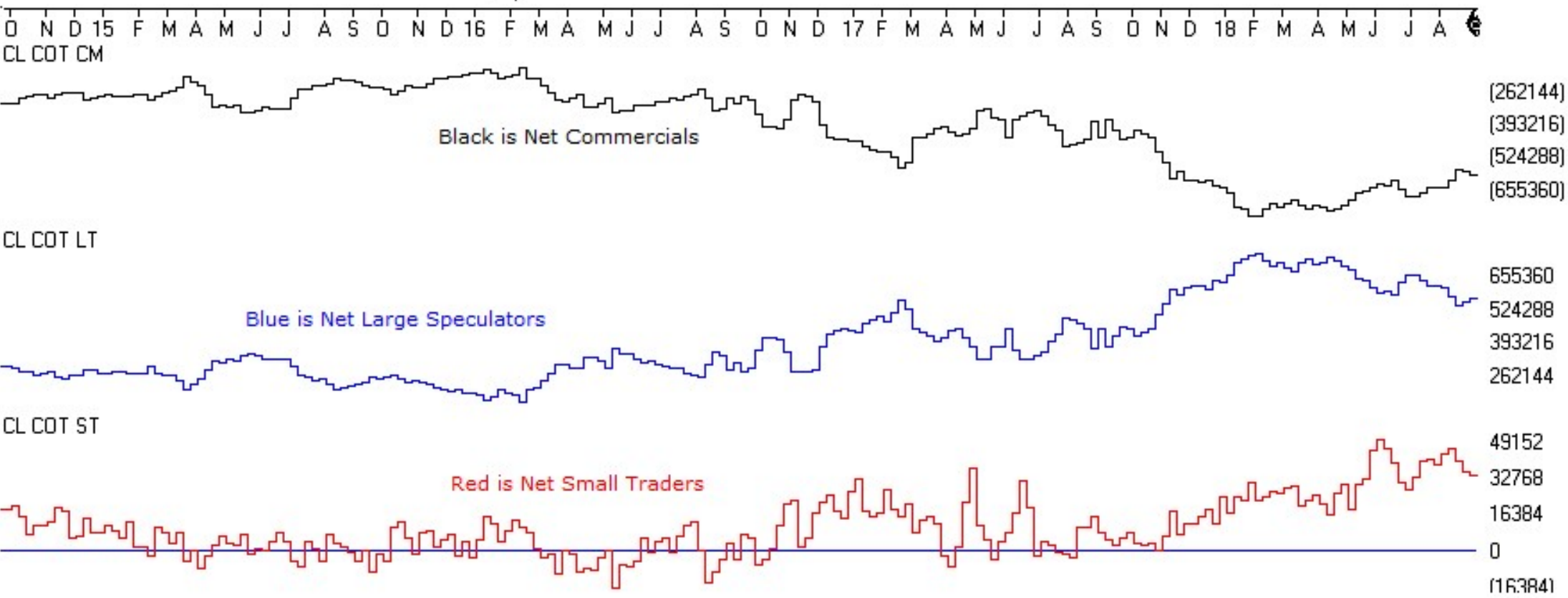
GOLD	CM Net	LT Net	ST Net
09/04/18	6525	-13497	6972
08/28/18	-8262	-3063	11325



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	87.5	62.4	20.5	14.2	21.3	63.2	53.0	42.7	35.0
08/28/18	95.8	75.3	29.1	6.1	20.7	61.8	58.1	34.1	18.6



CRUDE OIL	CM Net	LT Net	ST Net
09/04/18	-599527	565730	33797
08/28/18	-585826	550313	35513



35.84
30.72
25.6
20.48
15.36

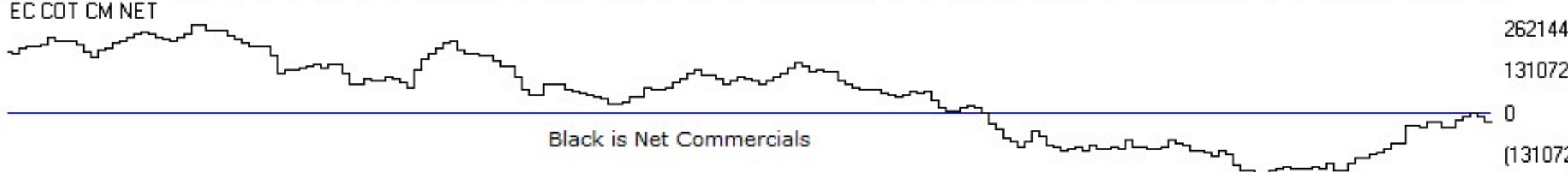
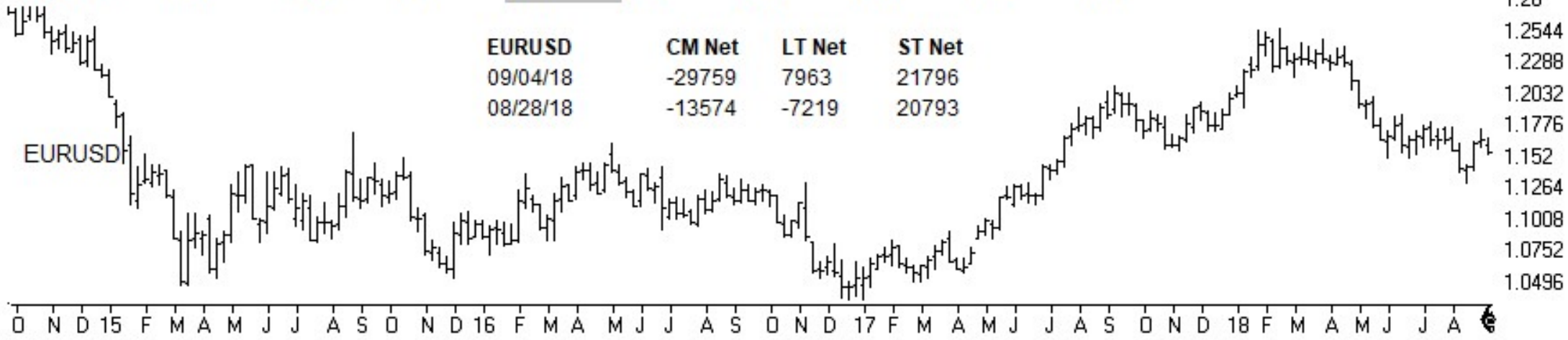
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655360
524288
393216
262144

49152
32768
16384
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(16384)

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	85.4	98.4	22.8	9.6	3.2	75.3	54.0	87.2	79.1
08/28/18	94.5	100.0	9.8	0.0	0.0	87.0	43.5	79.7	78.1

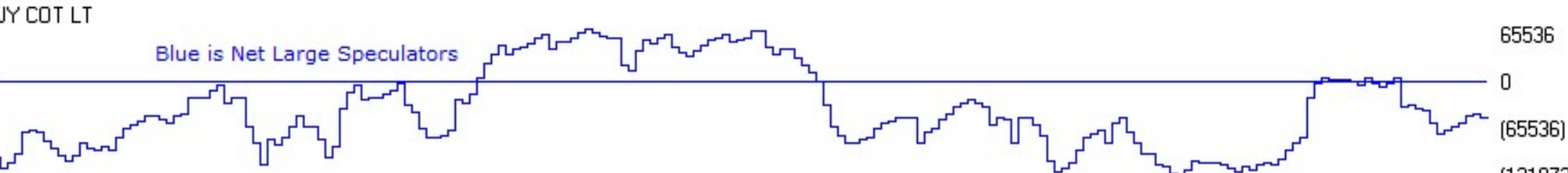
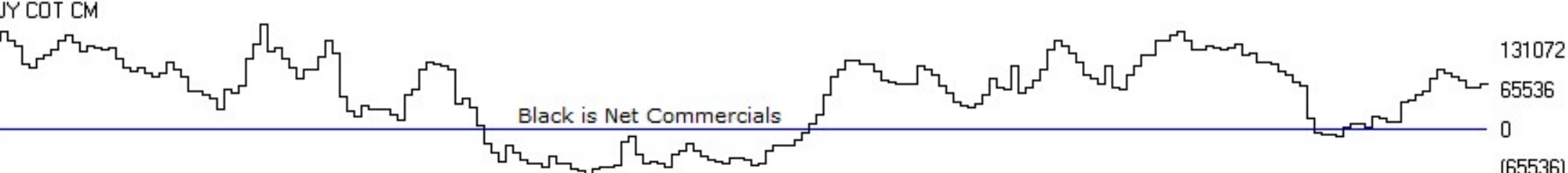
EURUSD	CM Net	LT Net	ST Net
09/04/18	-29759	7963	21796
08/28/18	-13574	-7219	20793



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/04/18	79.4	66.3	12.4	32.6	37.4	71.9	9.1	21.5	98.6
08/28/18	73.5	64.0	20.1	44.4	43.0	66.9	10.6	15.1	90.5

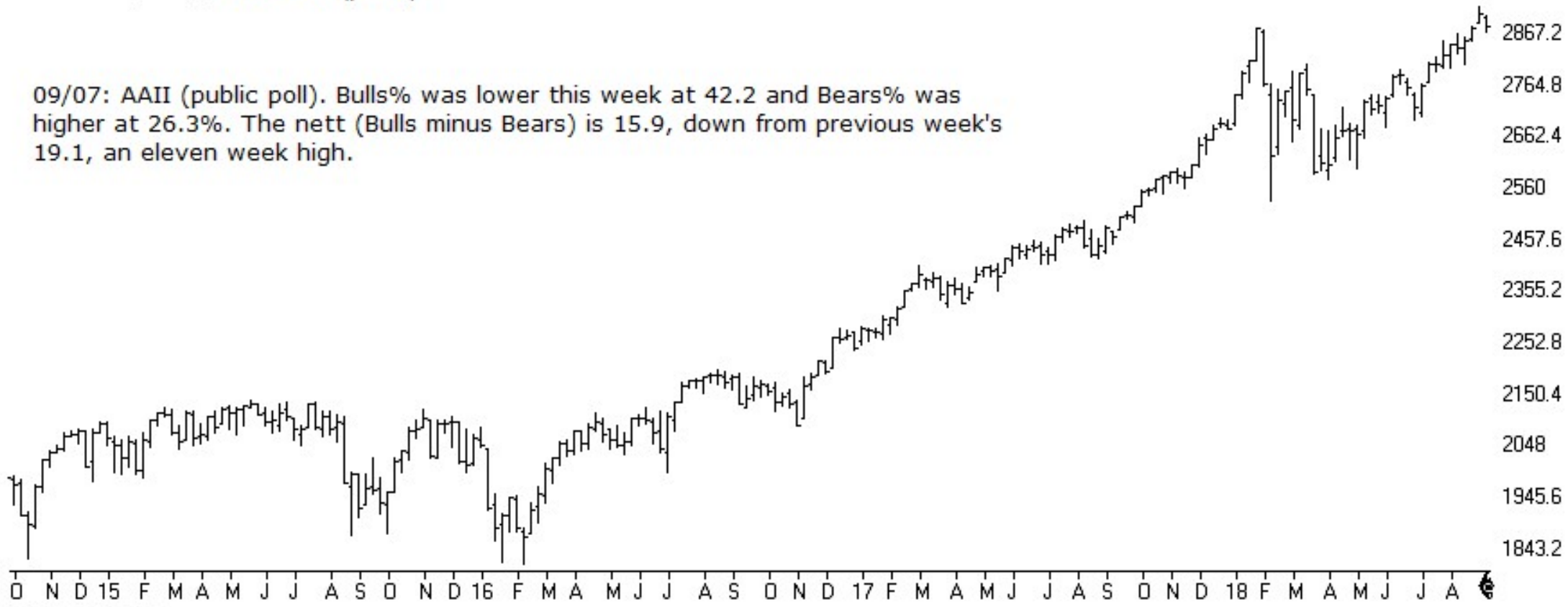


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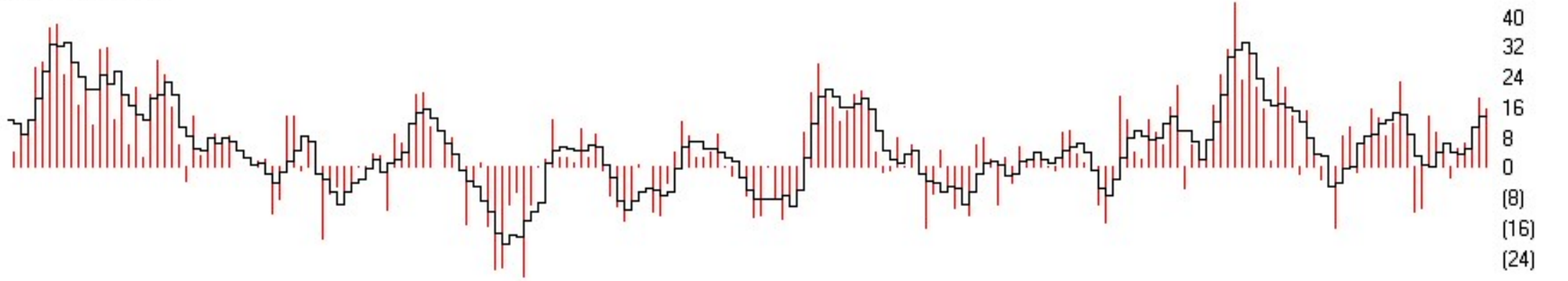


SP500 Index (Weekly) + AAI Poll (public)

09/07: AAI (public poll). Bulls% was lower this week at 42.2 and Bears% was higher at 26.3%. The nett (Bulls minus Bears) is 15.9, down from previous week's 19.1, an eleven week high.

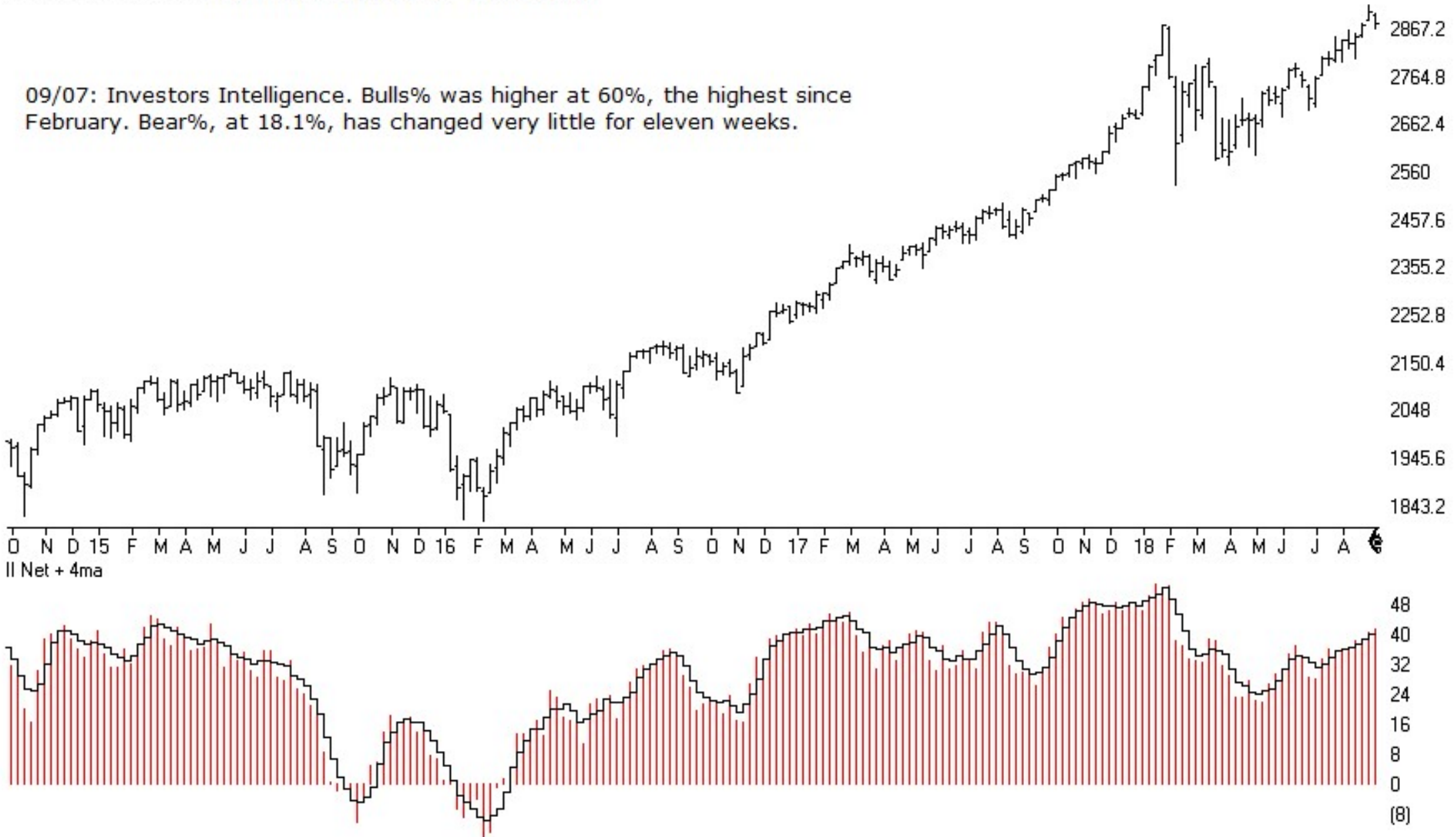


AAII NETT + 4ma



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

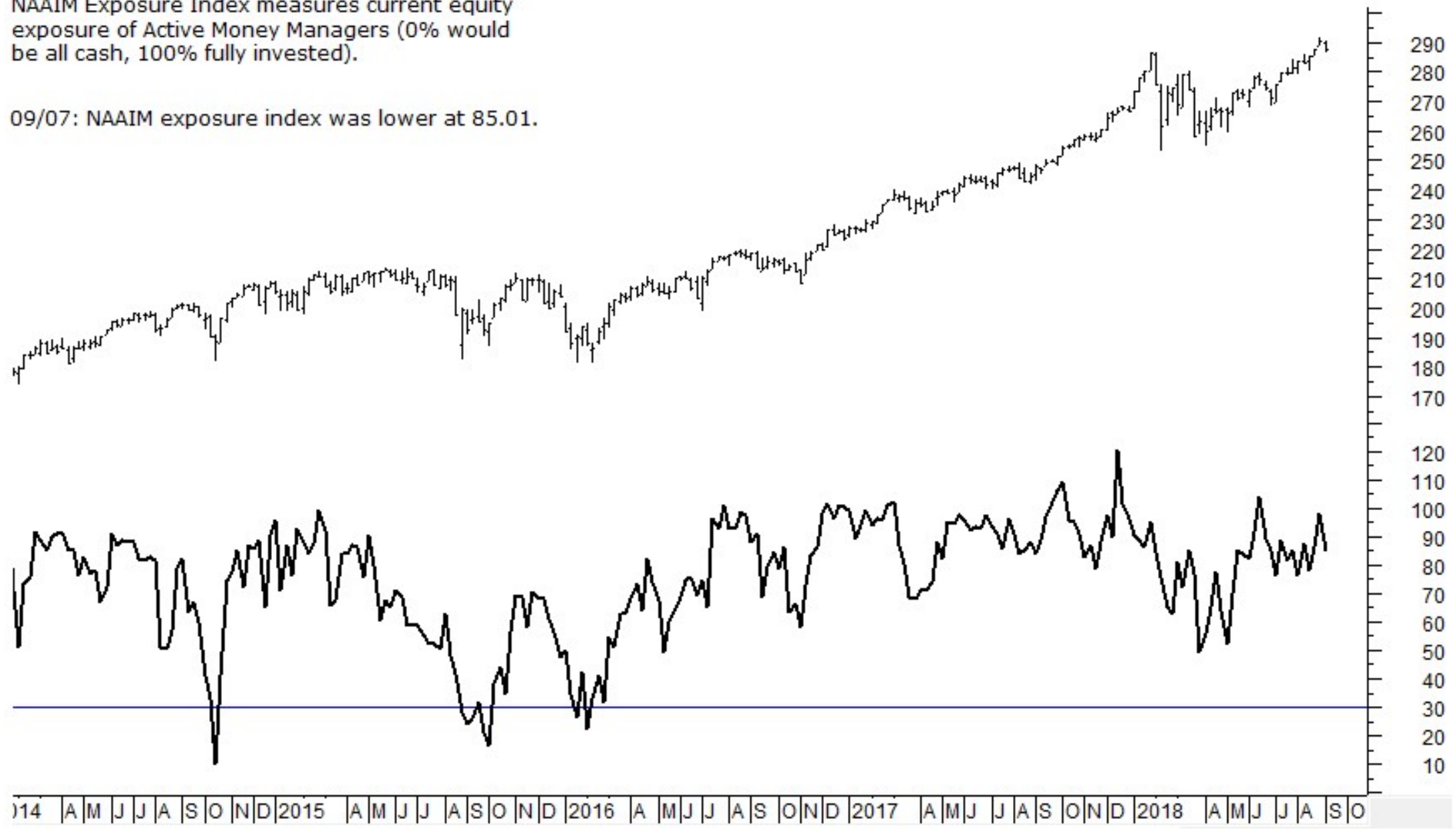
09/07: Investors Intelligence. Bulls% was higher at 60%, the highest since February. Bear%, at 18.1%, has changed very little for eleven weeks.



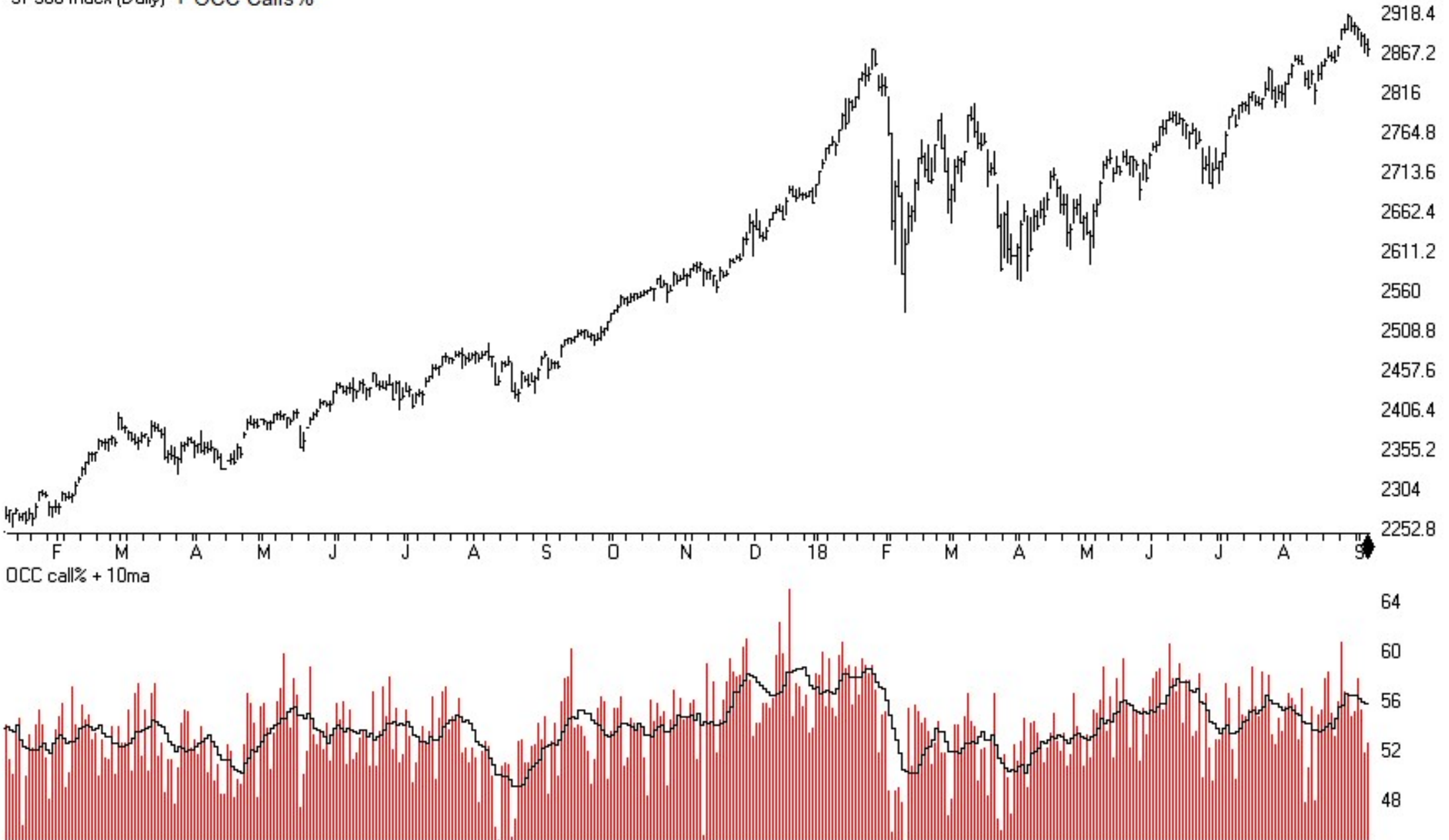
SPY + NAAIM Exposure Index

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

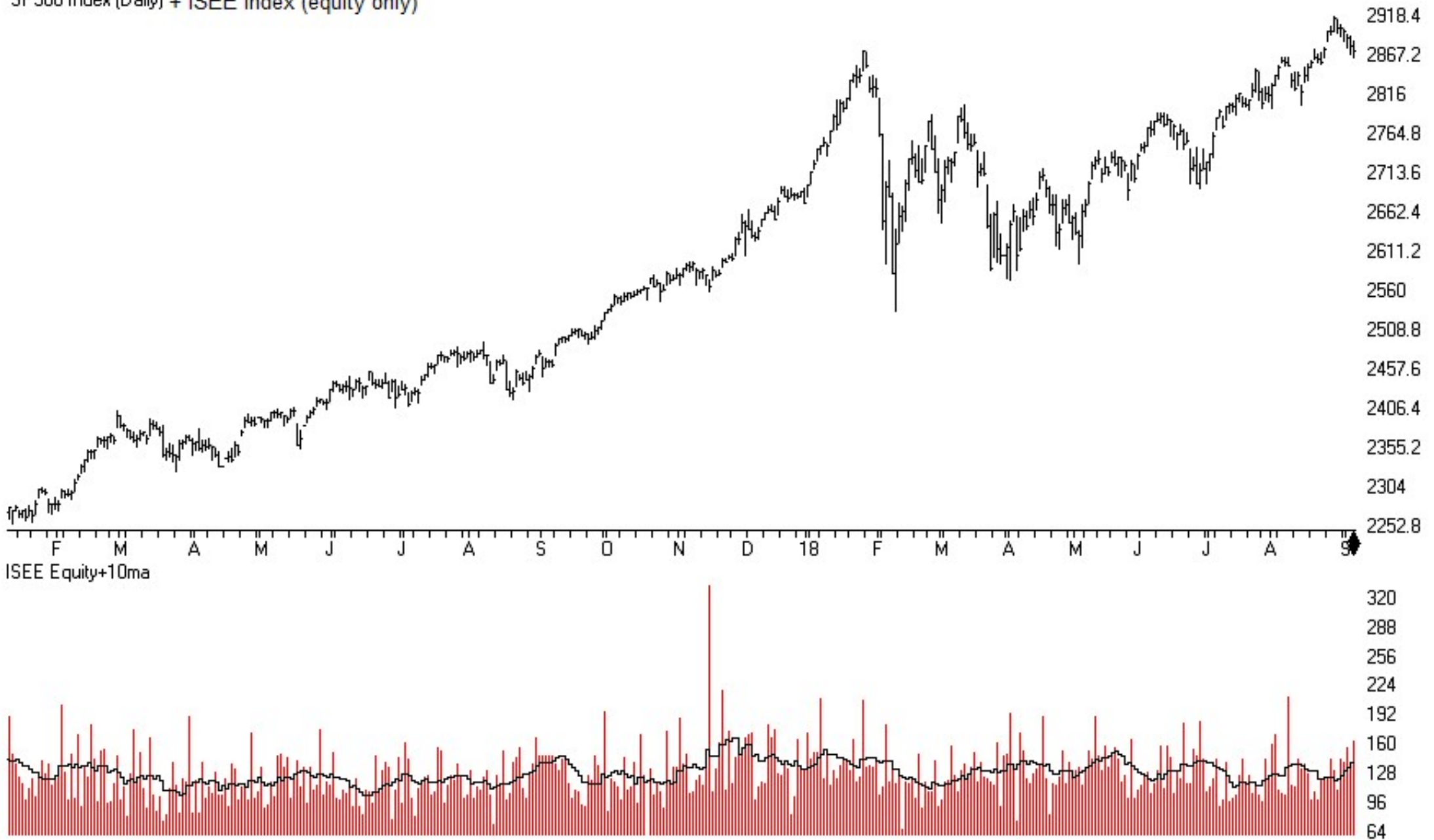
09/07: NAAIM exposure index was lower at 85.01.



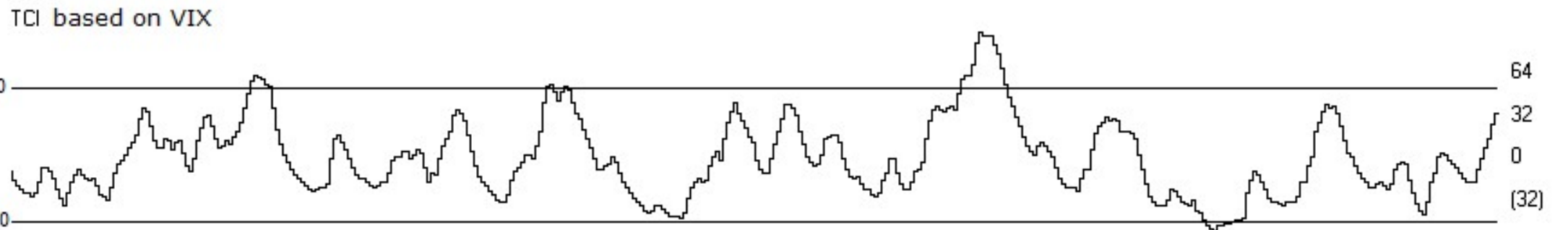
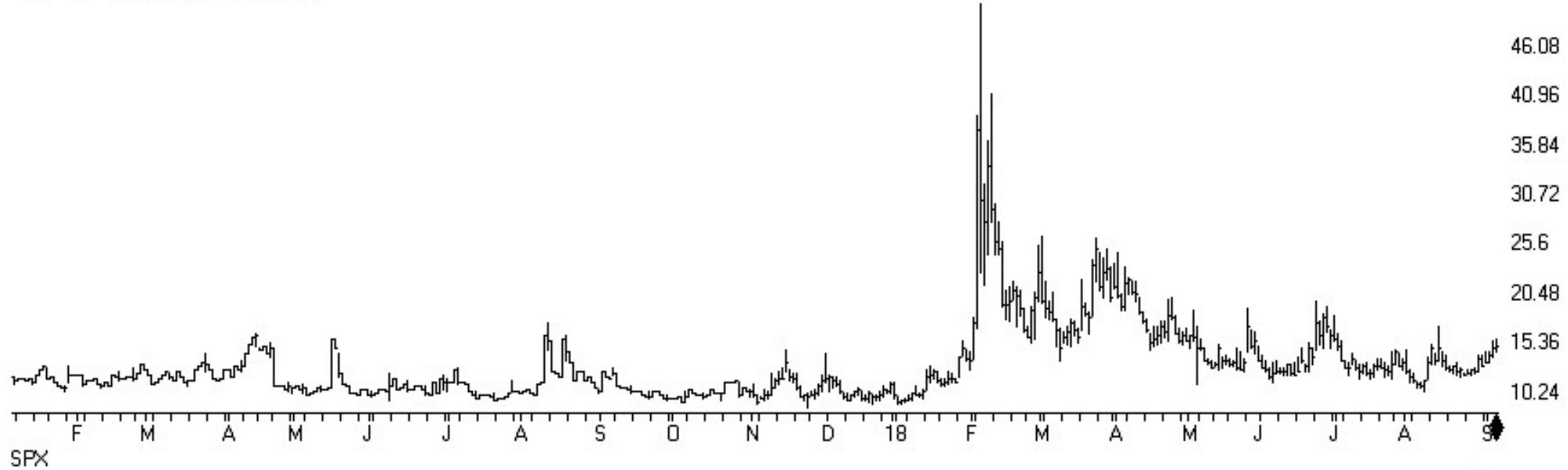
SP500 Index (Daily) + OCC Calls%



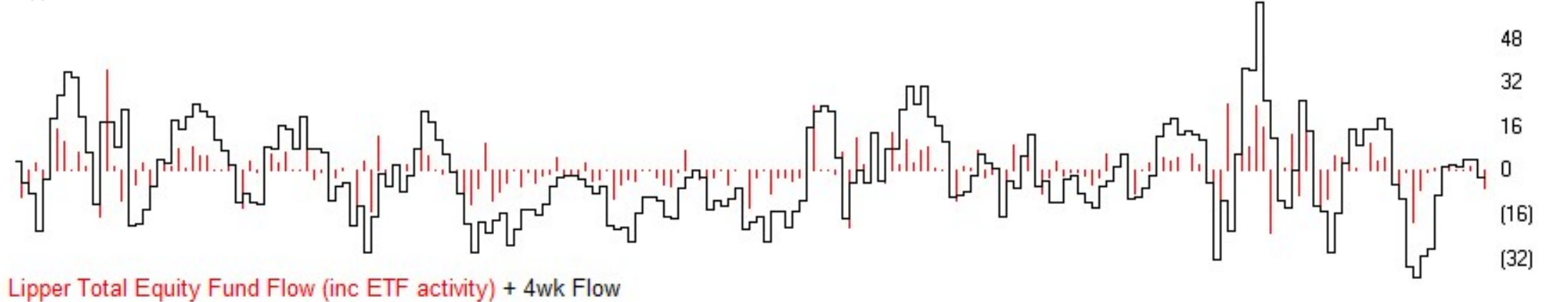
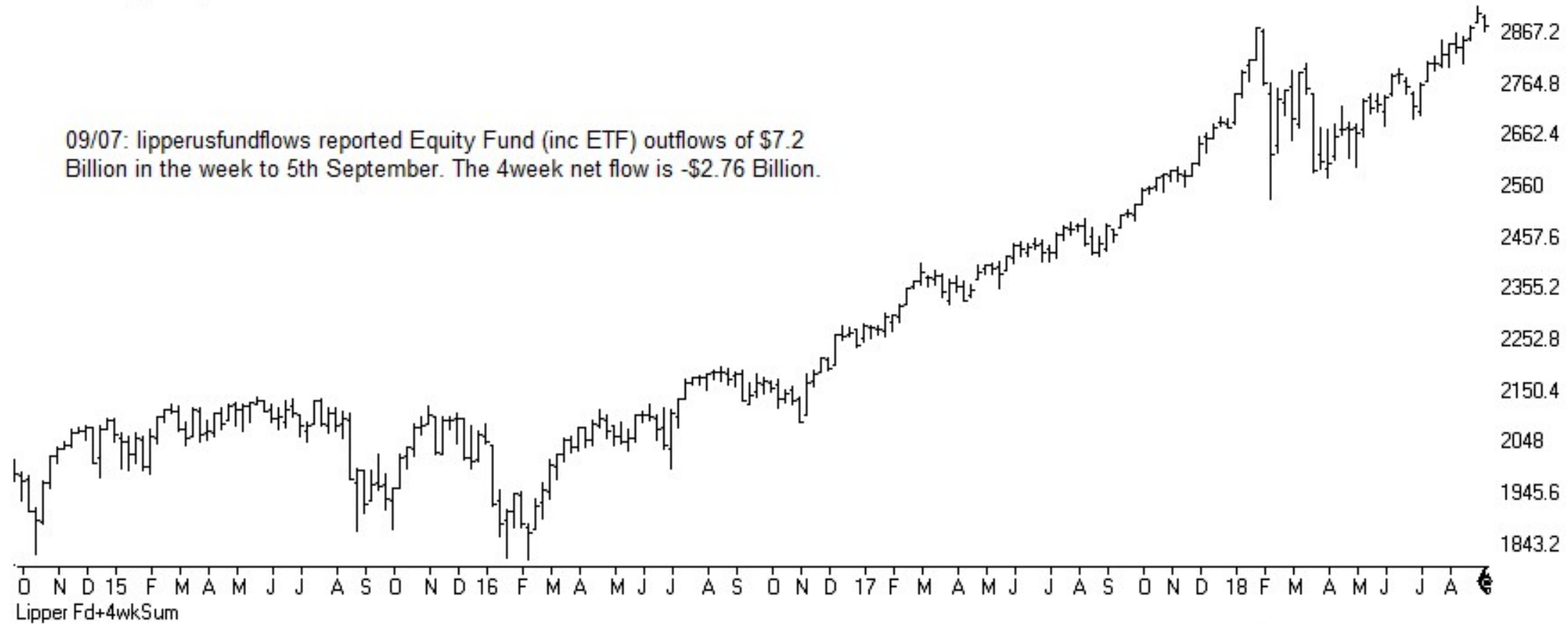
SP500 Index (Daily) + ISEE Index (equity only)



VIX - S&P 500 Volatility Index (Daily)

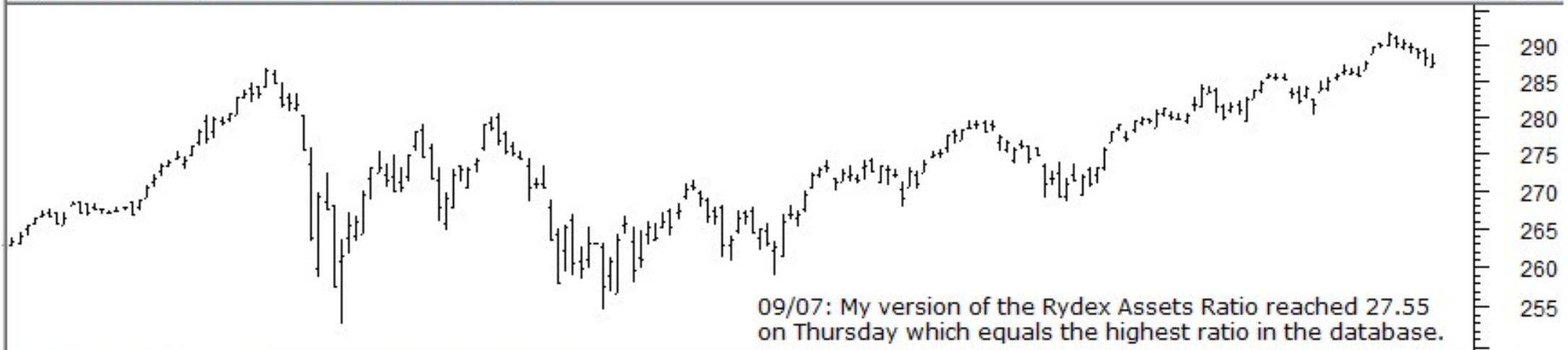


SP500 Index (Weekly)

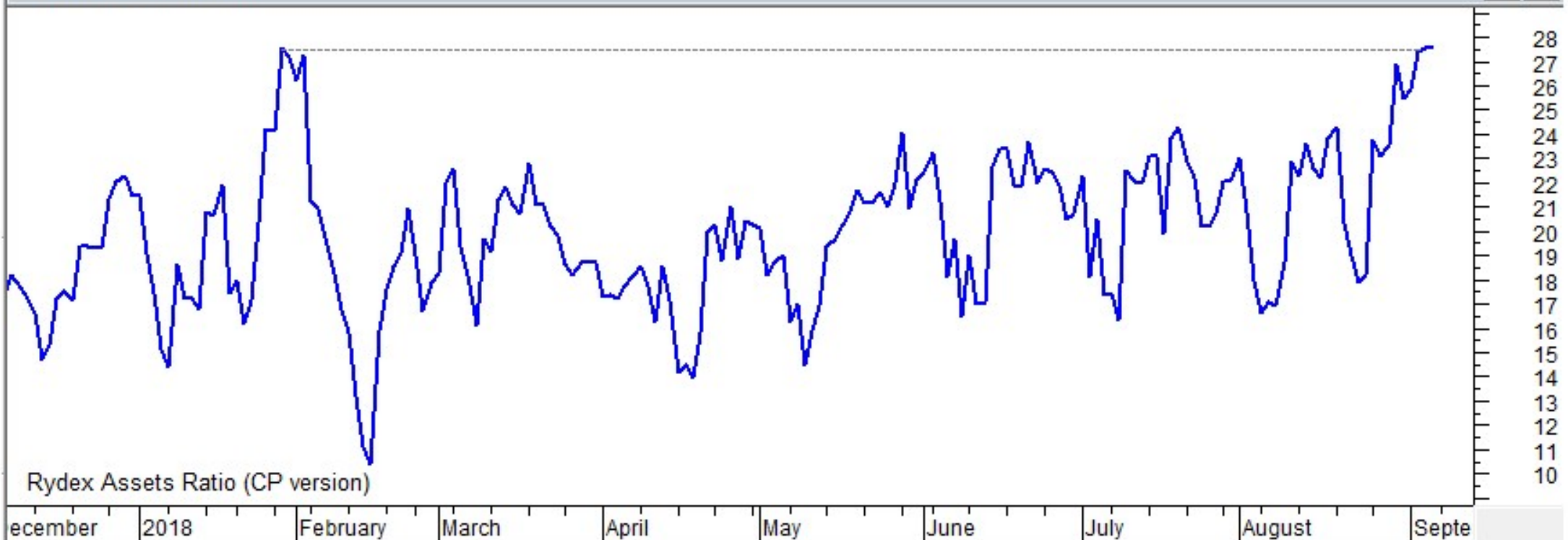


Sentiment

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



RYDEX RATIO REVISED



ChartProfit

<http://www.chartprofitwebcast.com>