

# ChartProfit

**Charts to Friday 17th August 18**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## Stock Market Summary

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

ChartProfit Breadth System - wk ending 08/17

	-5	-4	-3	-2	↓
NYSE	57	54	57	51	55
NasDaq	59	45	46	49	49
SP500	60	64	64	59	63
R2000	61	46	48	51	55

number = % stocks >50day ma

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

#### Consensus Polls:

08/17: AAll (public poll). Bulls% was almost unchanged this week at 36.2%. Bears% was lower at 29.1%, from 32.1%. The nett (Bulls minus Bears) is 7.1.

08/17: Investors Intelligence. Bulls% was higher at 57.3%, the highest since February. Bear%, at 18.4%, has changed very little for eight weeks.

8/17: NAAIM exposure index was lower at 78.27.

#### Mutual Fund Flow:

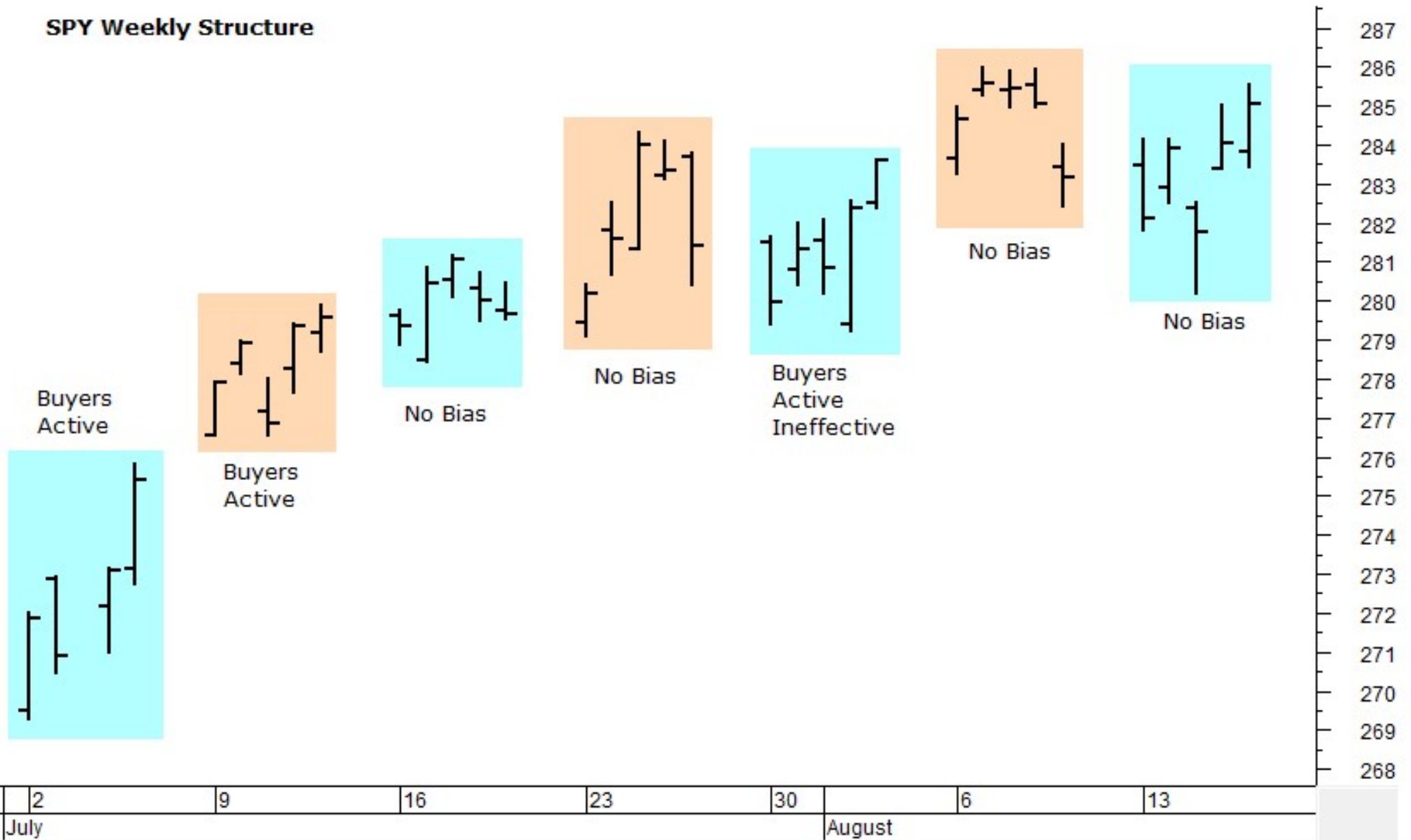
08/17: My version of the Rydex Assets Ratio ended the week at 23.83. The highest ratio in the database is 27.55 recorded on 01/30.

08/17: lipperusfundflows reported Equity Fund (inc ETF) outflows of \$639 Million in the week to 5th August. The 4week net flow is \$1.16 Billion but six weeks ago was -\$39.3 Billion, the largest 4week outflow I have in the database.

08/17

Equity Fund Outflows -\$639 Mil; Taxable Bond Fund Inflows \$798 Mil  
xETFs - Equity Fund Outflows -\$920 Mil; Taxable Bond Fund Inflows \$1 Bil

### SPY Weekly Structure

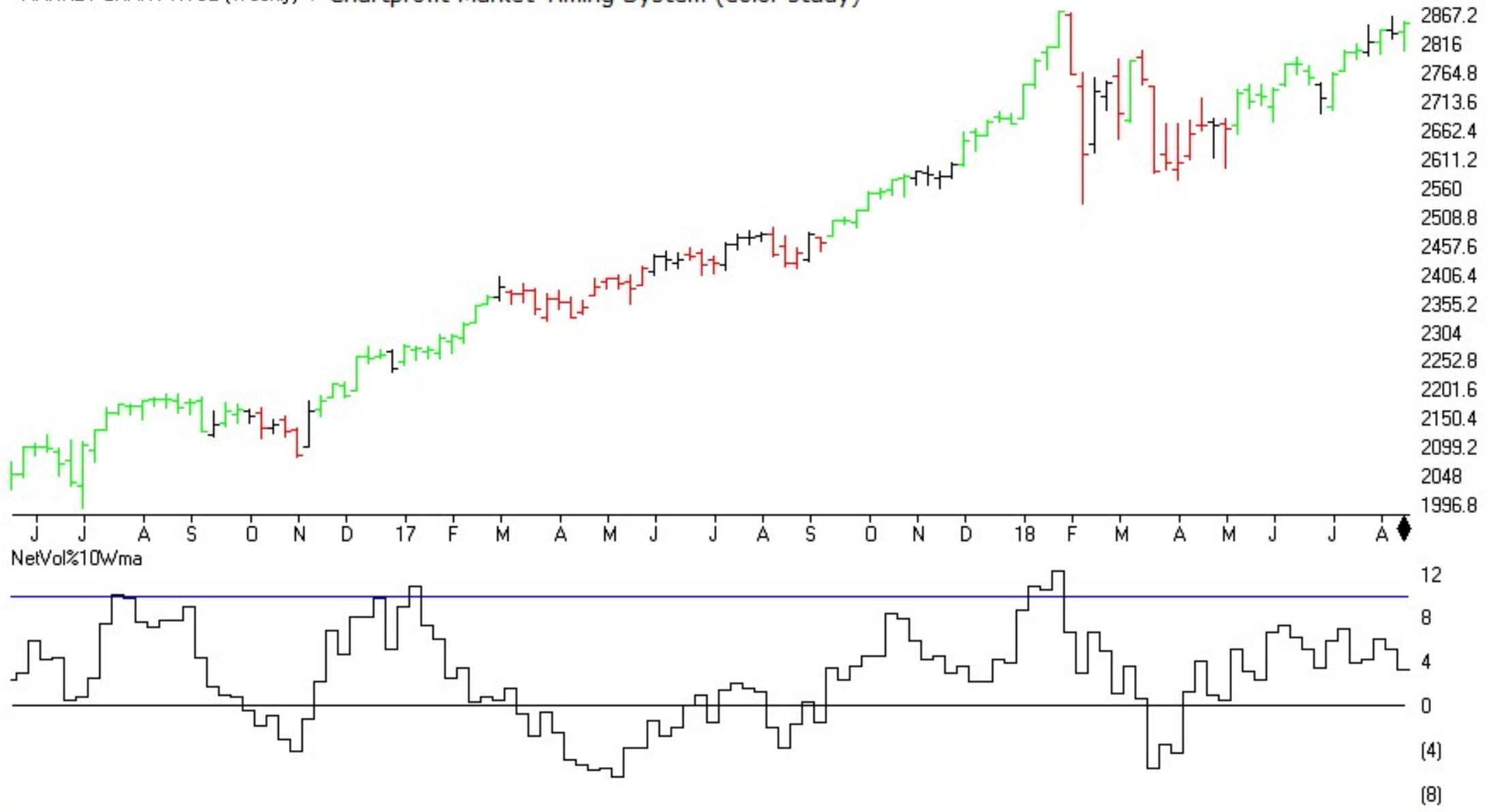


# Commitments of Traders

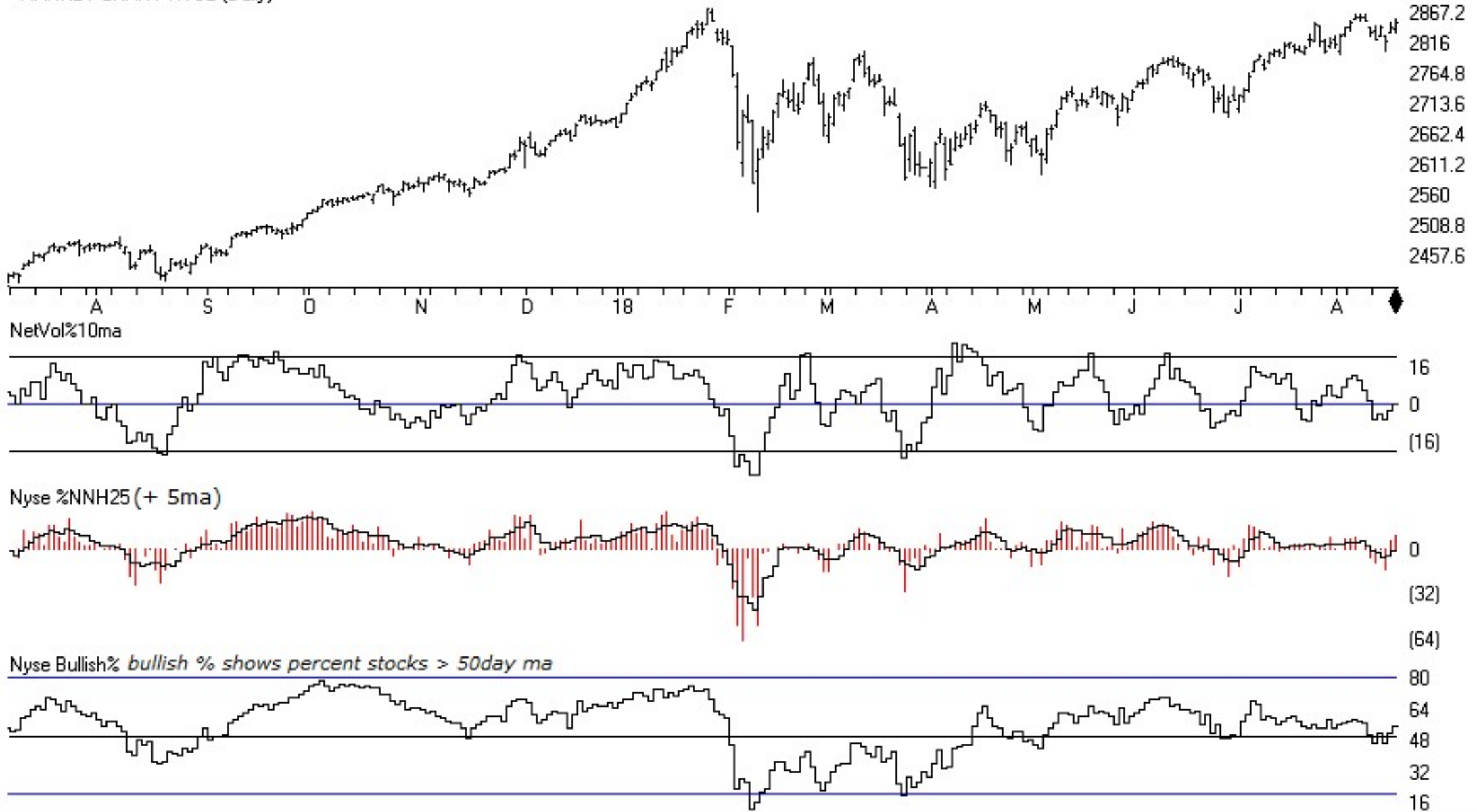
C.O.T.  
Quick  
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/14/18	29.1	84.9	69.4	68.8	45.4	6.1	73.0	24.6	56.6
08/07/18	25.1	83.9	77.5	69.9	46.6	4.4	76.0	24.7	50.3
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/14/18	100	46.2	0	0	60	100	0	45.3	78
08/07/18	100	38.3	0	0	68.1	100	2.3	74.8	85.9
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/14/18	100.0	74.8	32.9	0.0	4.3	11.8	87.0	64.0	0.6
08/07/18	74.0	70.1	68.6	19.0	25.7	12.8	81.4	67.8	12.4
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/14/18	67.4	59.6	27.9	6.2	40.4	95.4	100.0	73.2	0.0
08/07/18	84.1	71.9	18.7	1.5	37.6	100.0	79.6	60.3	0.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/14/18	100.0	89.9	0.0	0.0	20.0	100.0	0.0	0.0	70.6
08/07/18	100.0	96.3	1.4	0.0	8.3	100.0	9.4	11.4	67.9
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/14/18	84.1	68.8	6.9	44.1	40.8	84.9	12.4	17.6	90.3
08/07/18	82.6	77.9	6.9	43.7	33.2	84.9	7.9	10.3	88.5
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/14/18	100.0	93.6	0.0	0.0	7.1	100.0	18.2	67.6	100.0
08/07/18	100.0	95.1	2.0	0.0	1.3	100.0	23.5	79.1	97.9
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/14/18	0.0	0.0	98.0	100.0	94.9	4.0	94.9	16.6	14.1
08/07/18	0.0	0.0	100.0	100.0	83.4	0.0	98.0	27.0	14.3

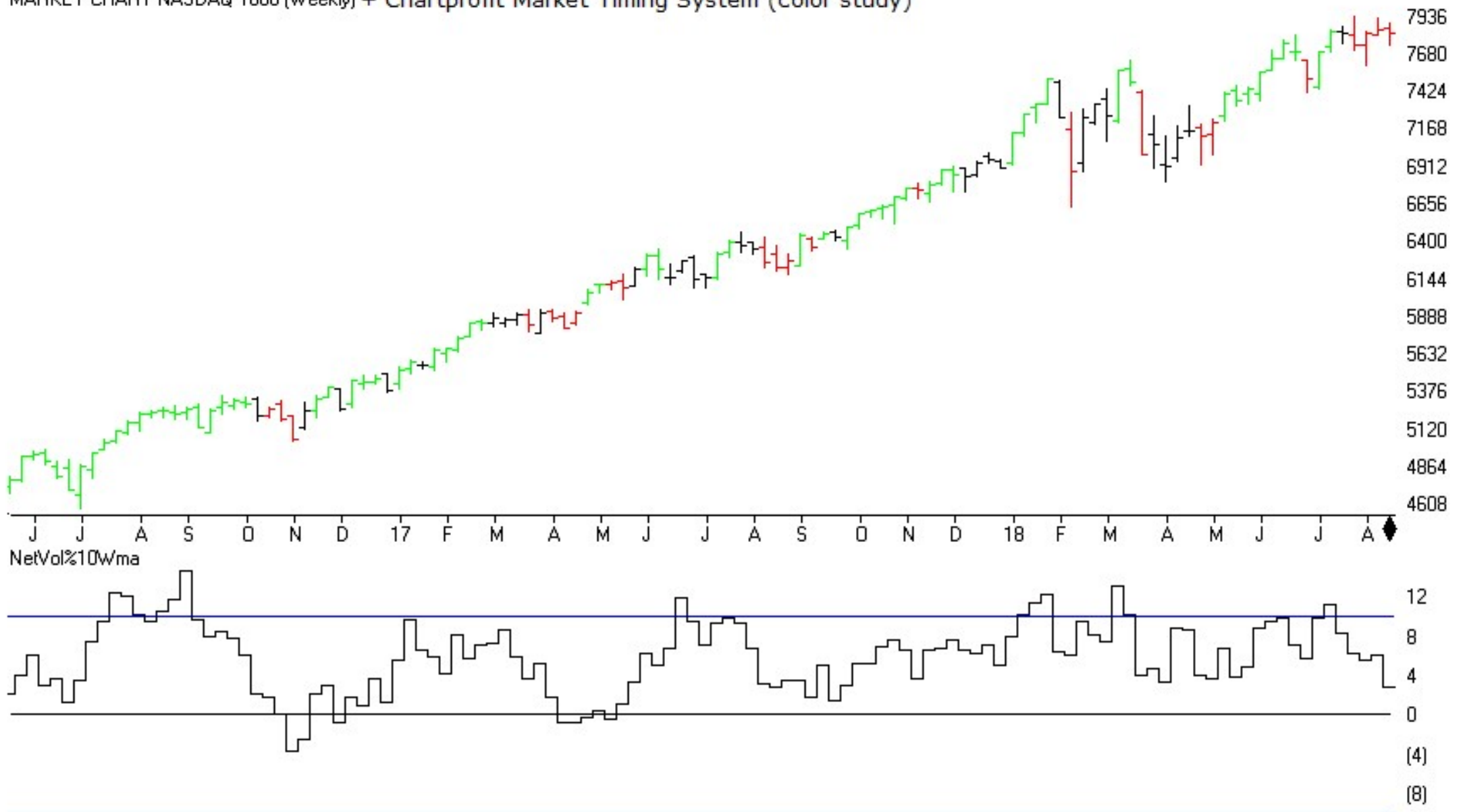
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



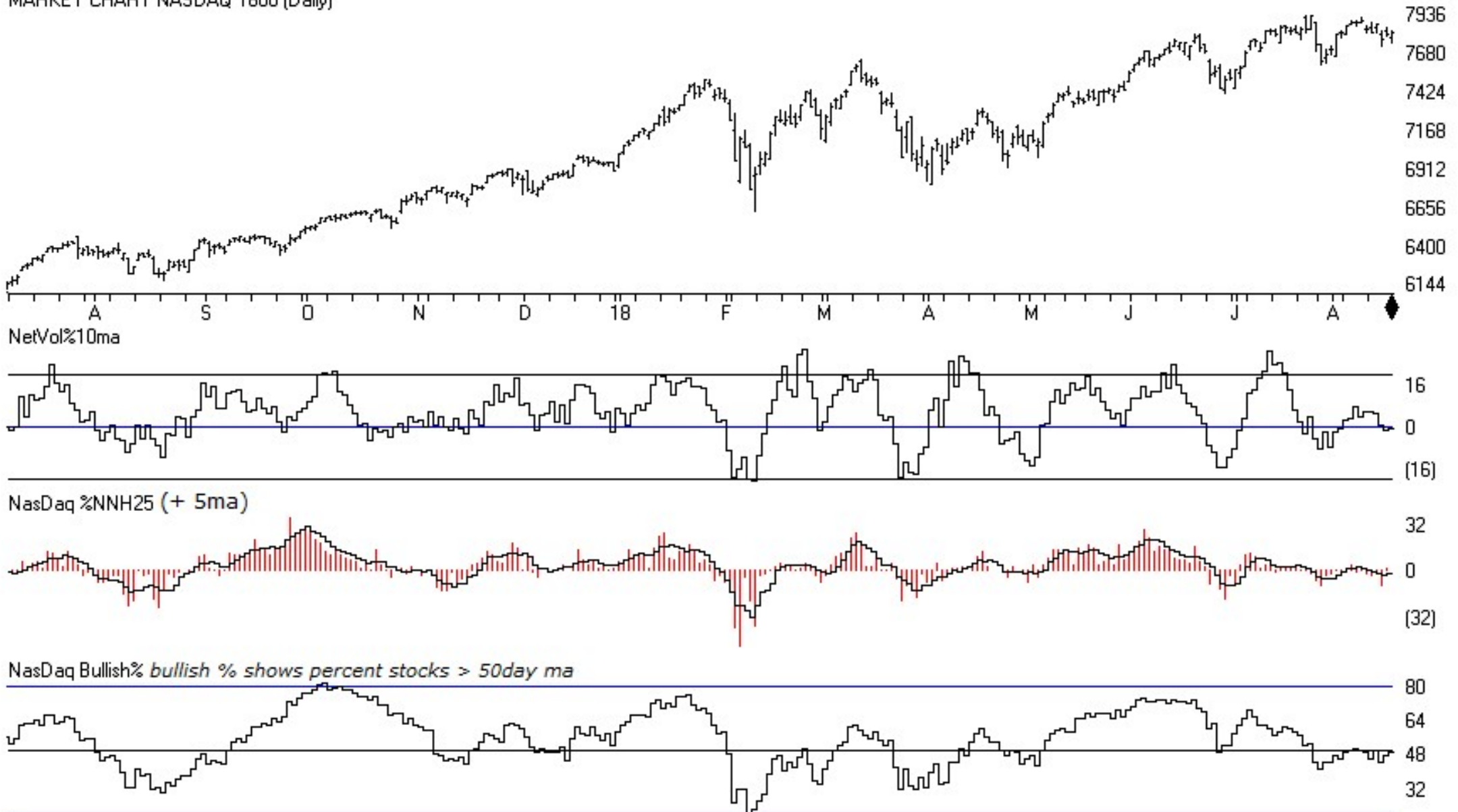
MARKET CHART NYSE (Daily)



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



MARKET CHART NASDAQ 1800 (Daily)



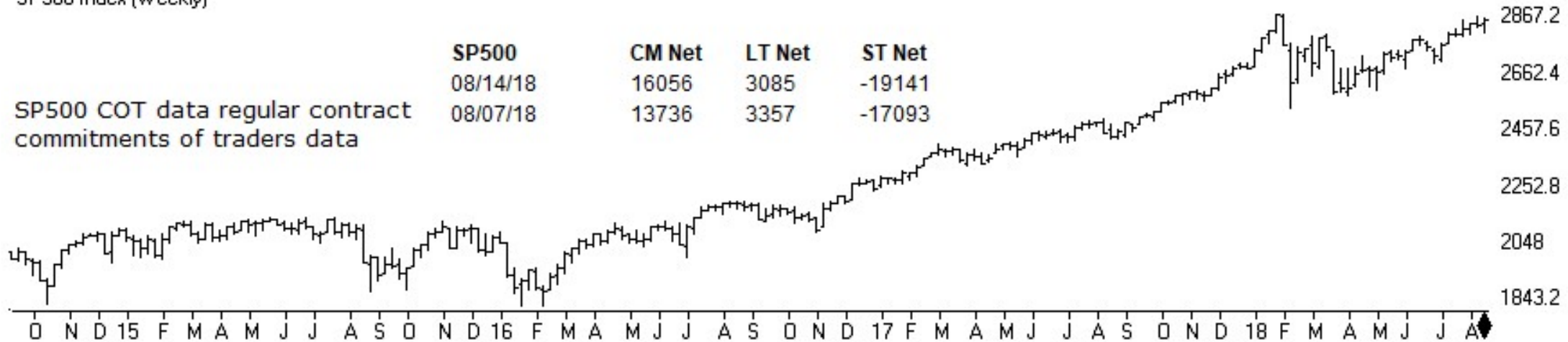


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/14/18	29.1	84.9	69.4	68.8	45.4	6.1	73.0	24.6	56.6
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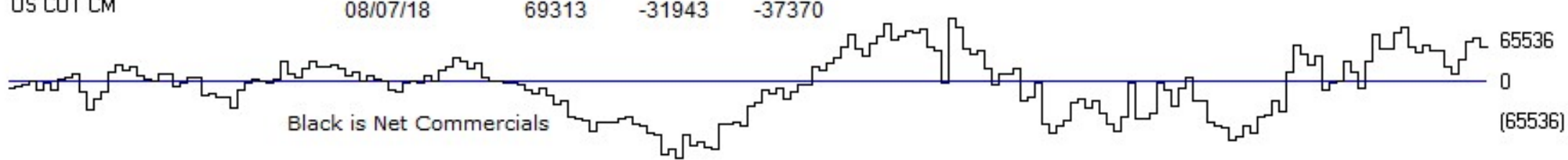
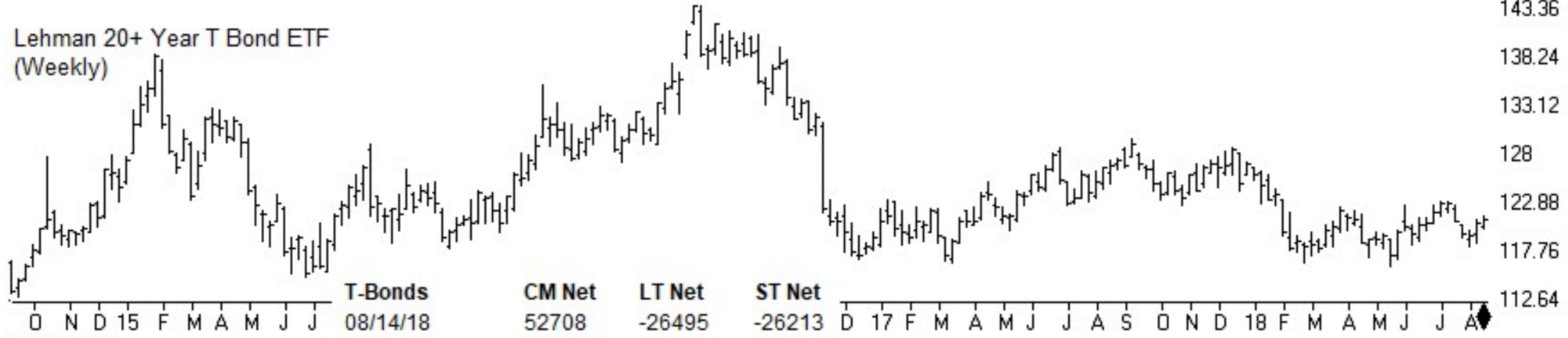
SP500 Index (Weekly)

SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
08/14/18	16056	3085	-19141
08/07/18	13736	3357	-17093



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/14/18	67.4	59.6	27.9	6.2	40.4	95.4	100.0	73.2	0.0
08/07/18	84.1	71.9	18.7	1.5	37.6	100.0	79.6	60.3	0.0



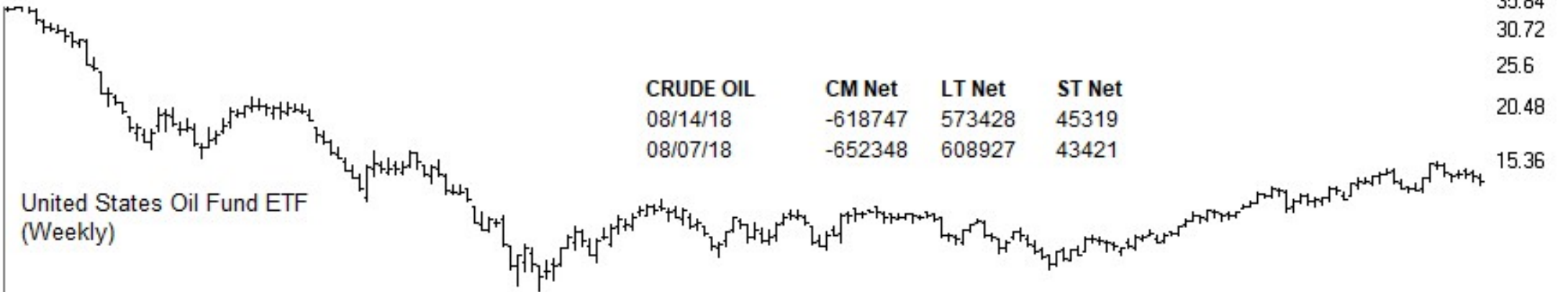
<b>GOLD</b>	<b>CM Net</b>	CM Long	CM Short	<b>LT Net</b>	LT Long	LT Short	<b>ST Net</b>	ST Long	ST Short
08/14/18	100	46.2	0	0	60	100	0	45.3	78
08/07/18	100	38.3	0	0	68.1	100	2.3	74.8	85.9



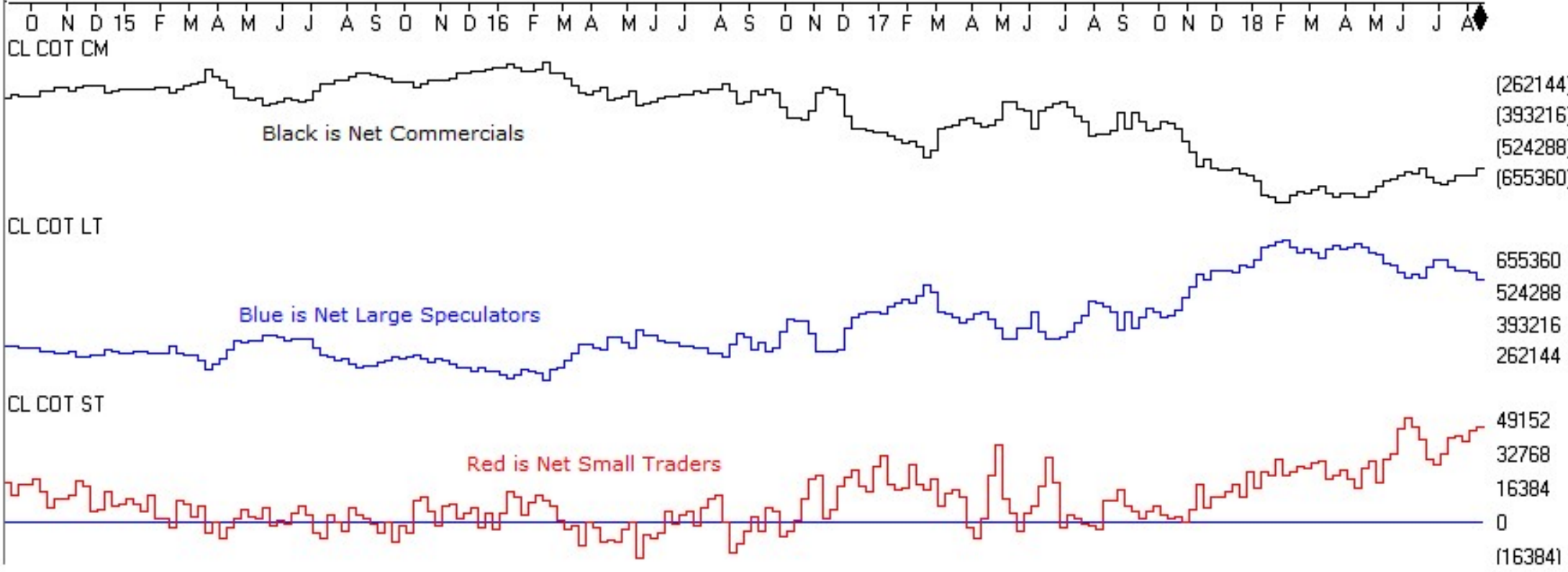
	<b>GOLD</b>	<b>CM Net</b>	<b>LT Net</b>	<b>ST Net</b>
08/14/18		-7350	-3688	11038
08/07/18		-25609	12688	12921



CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/14/18	100.0	74.8	32.9	0.0	4.3	11.8	87.0	64.0	0.6
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CRUDE OIL	CM Net	LT Net	ST Net
08/14/18	-618747	573428	45319
08/07/18	-652348	608927	43421



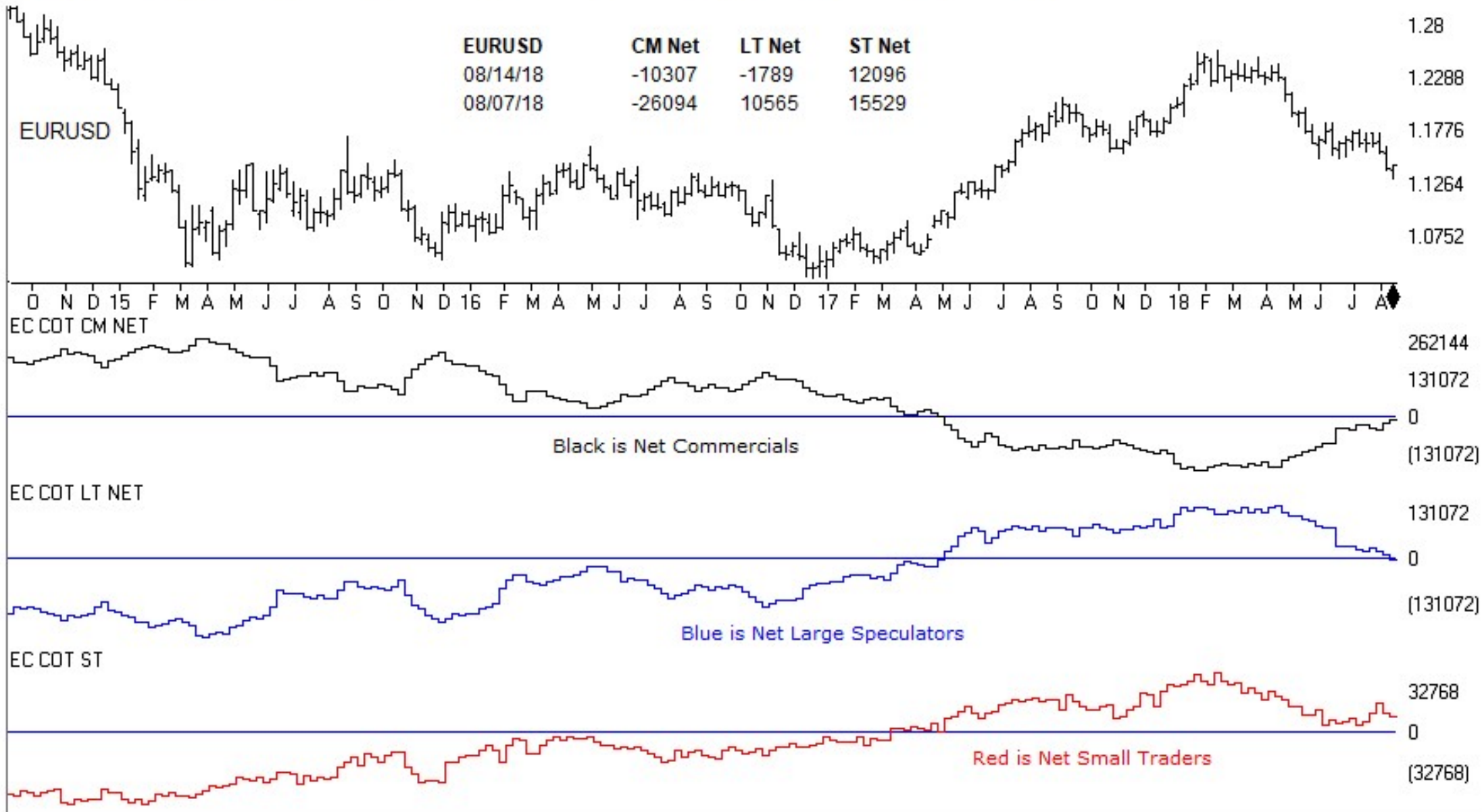
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15.36

(262144)  
(393216)  
(524288)  
(655360)

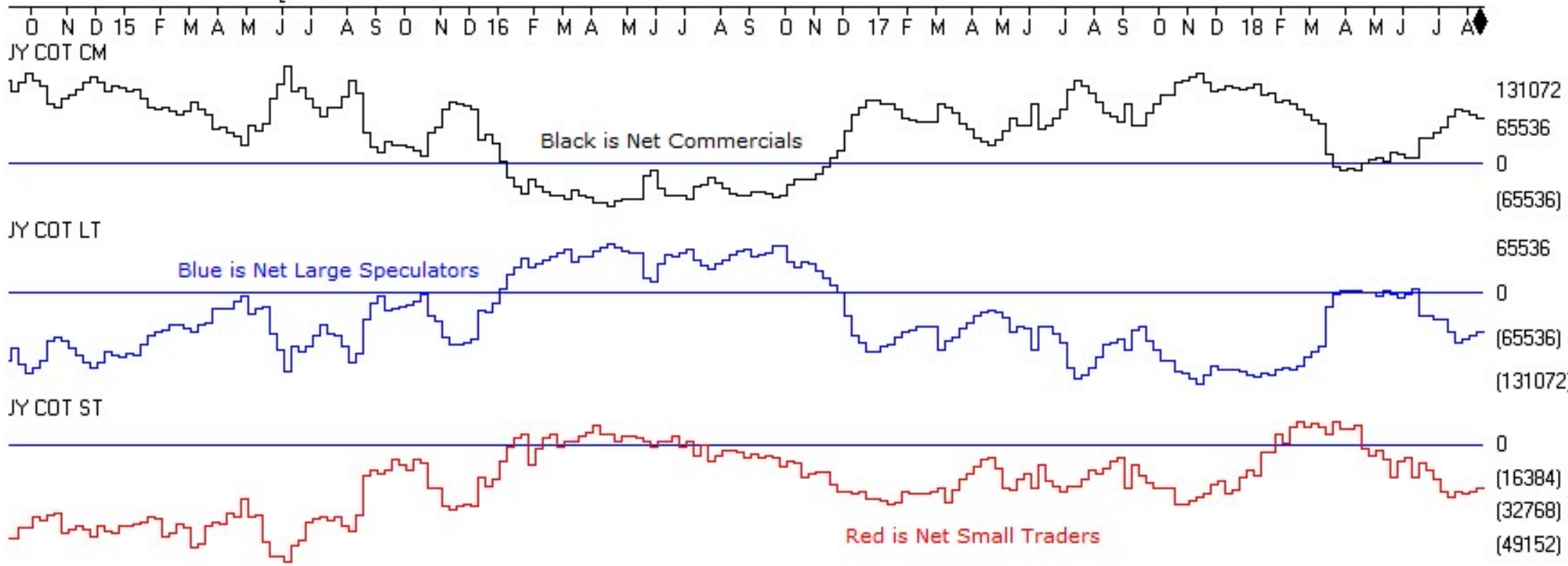
655360  
524288  
393216  
262144

49152  
32768  
16384  
0  
(16384)

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/14/18	100.0	93.6	0.0	0.0	7.1	100.0	18.2	67.6	100.0
08/07/18	100.0	95.1	2.0	0.0	1.3	100.0	23.5	79.1	97.9

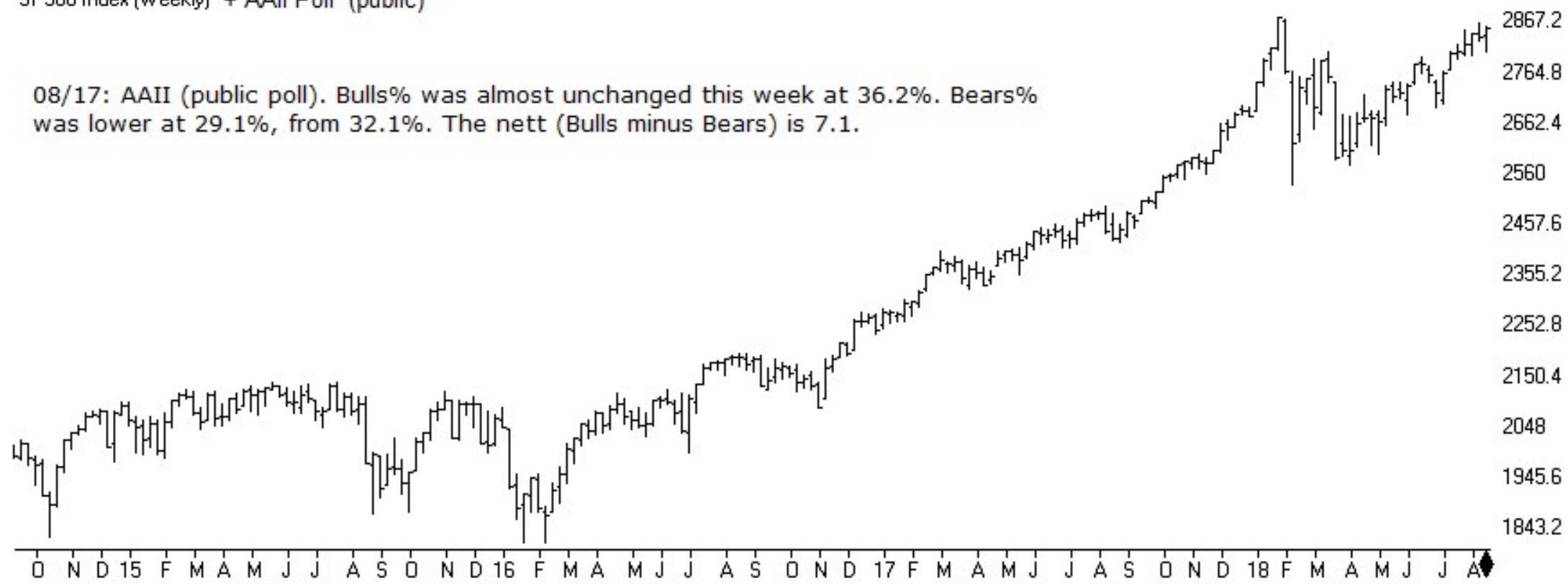


JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/14/18	84.1	68.8	6.9	44.1	40.8	84.9	12.4	17.6	90.3
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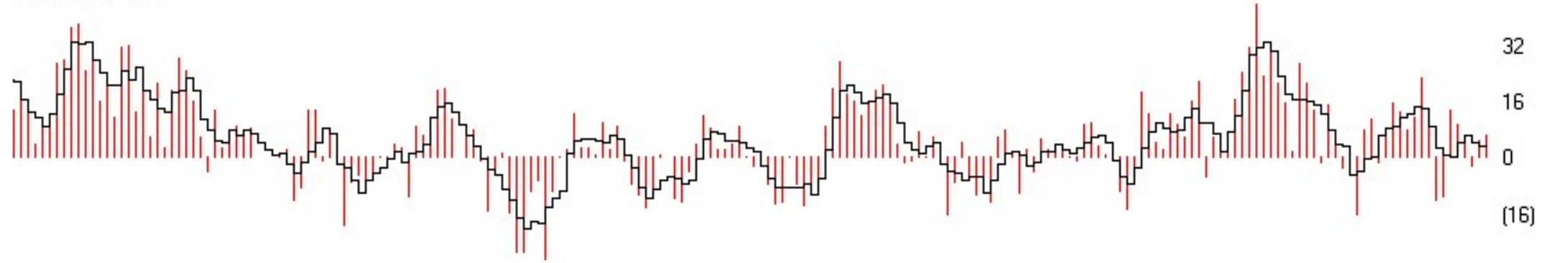


SP500 Index (Weekly) + AAI Poll (public)

08/17: AAI (public poll). Bulls% was almost unchanged this week at 36.2%. Bears% was lower at 29.1%, from 32.1%. The nett (Bulls minus Bears) is 7.1.

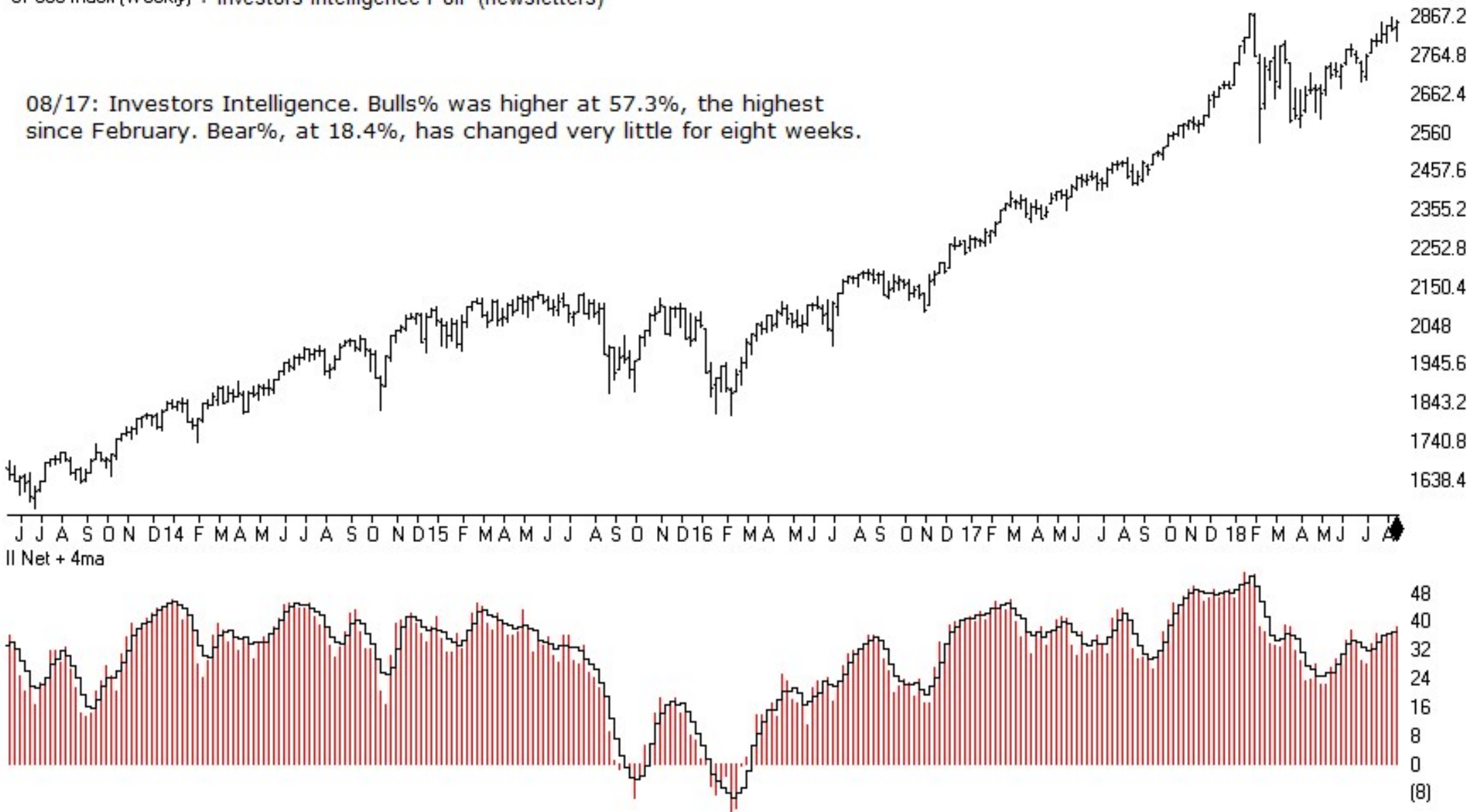


AAII NETT + 4ma



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

08/17: Investors Intelligence. Bulls% was higher at 57.3%, the highest since February. Bear%, at 18.4%, has changed very little for eight weeks.

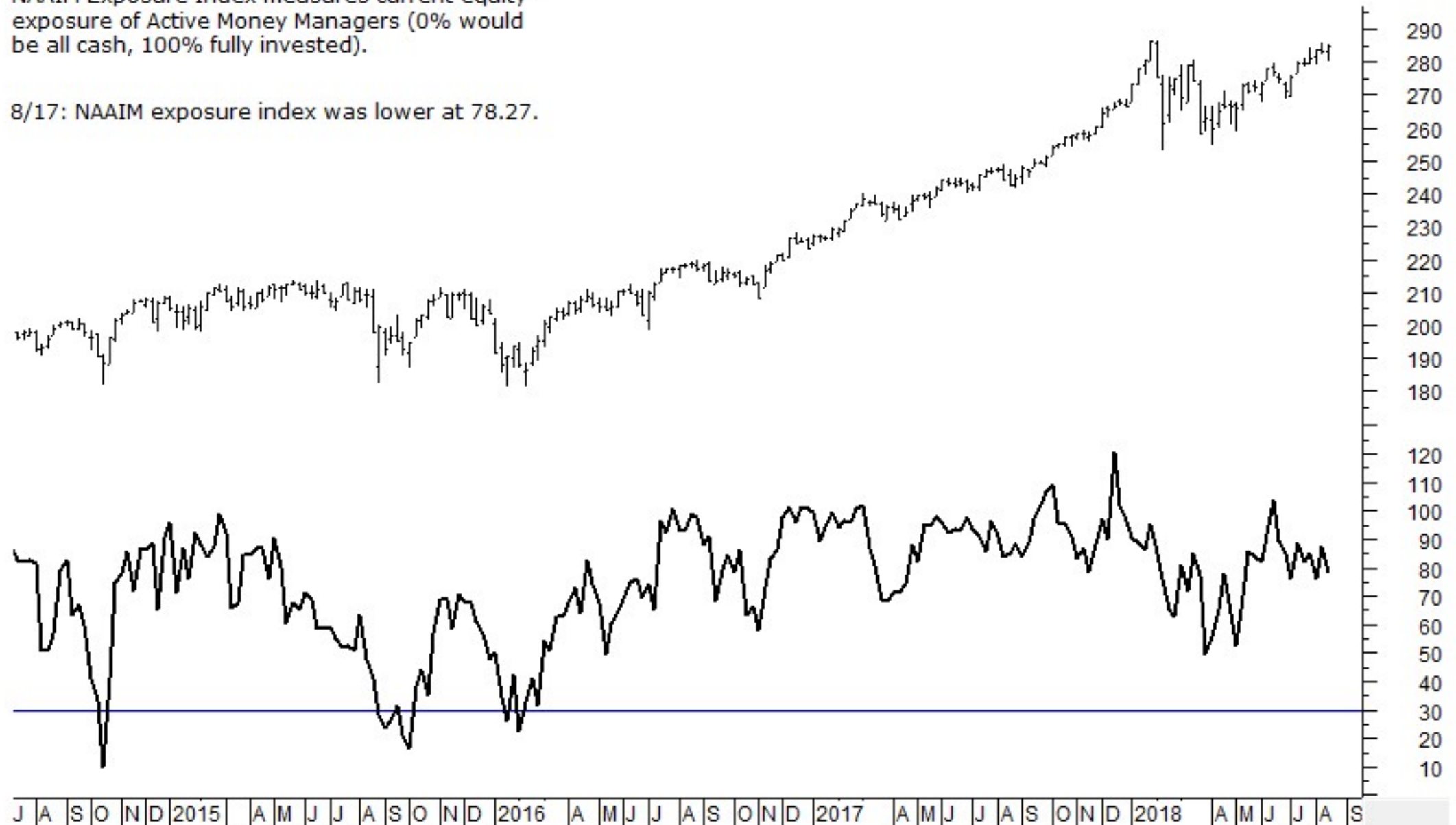




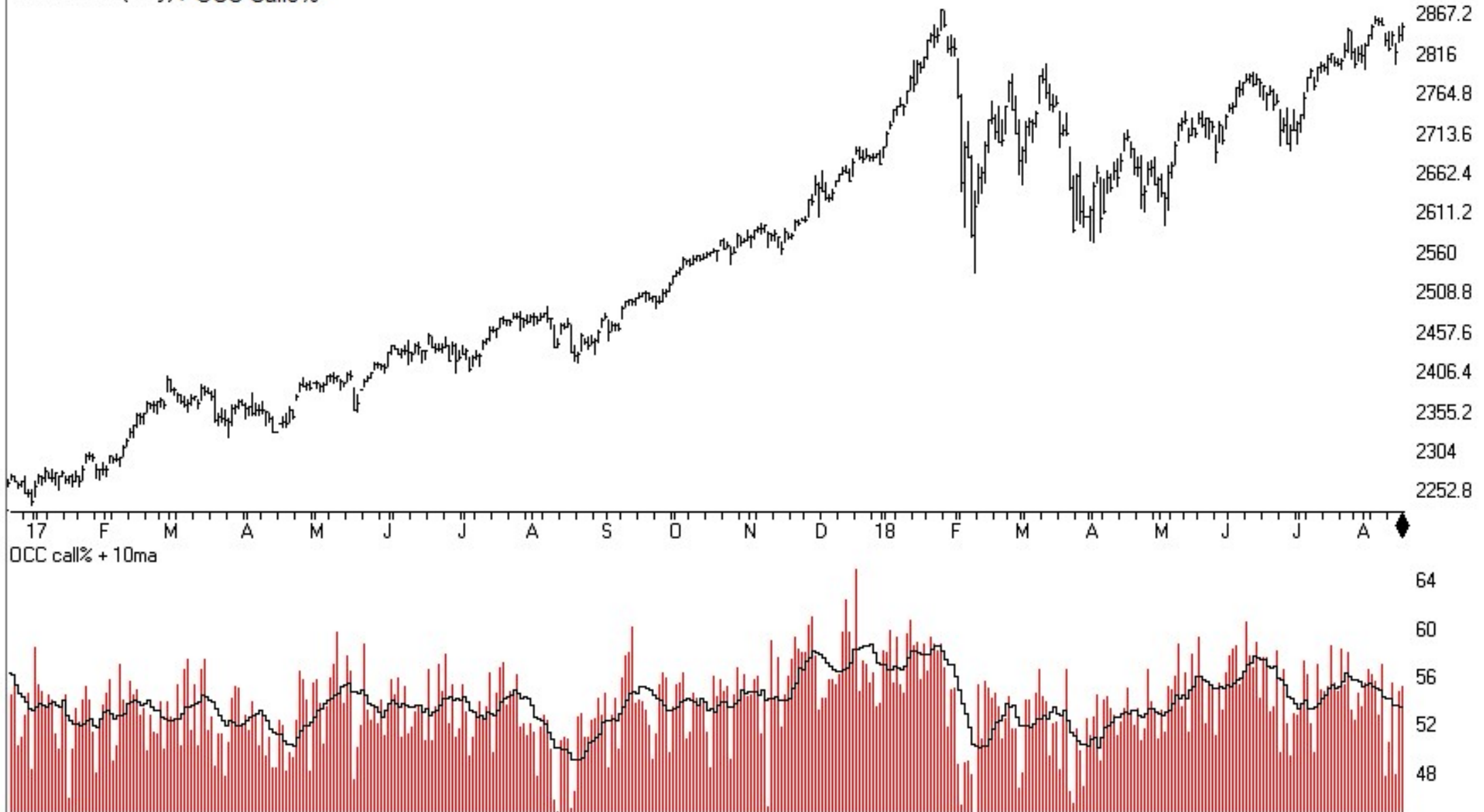
## SPY + NAAIM Exposure Index

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

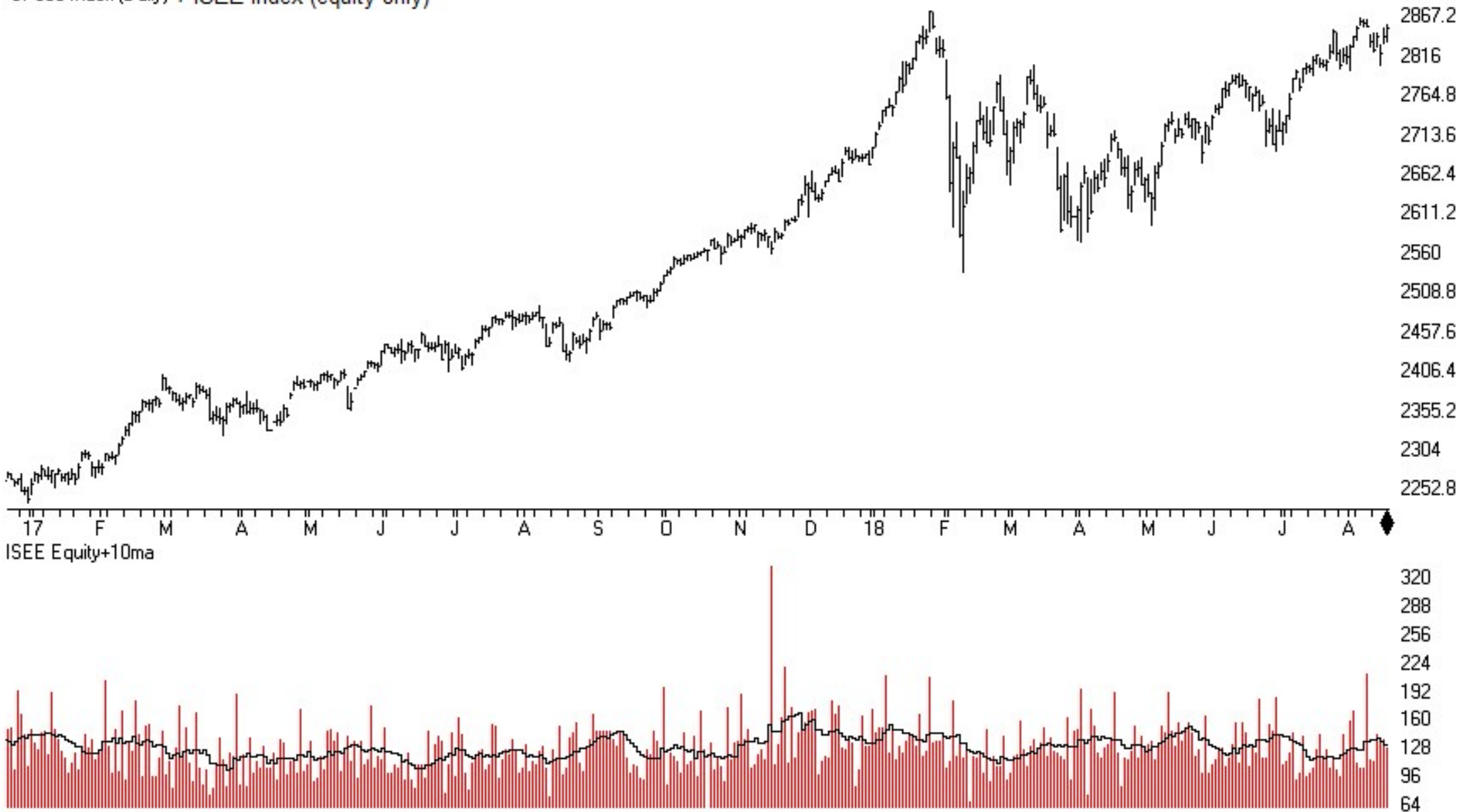
8/17: NAAIM exposure index was lower at 78.27.



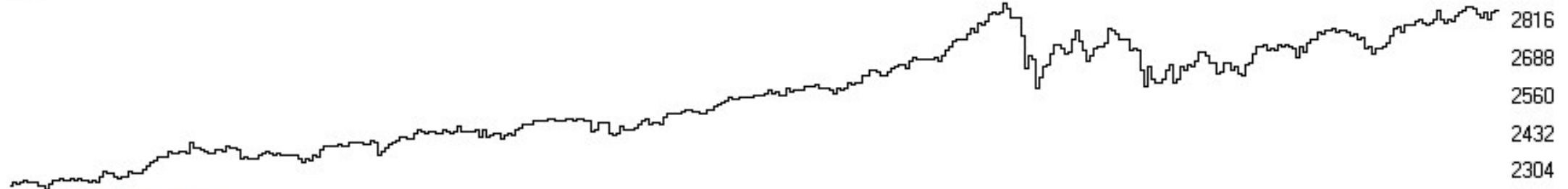
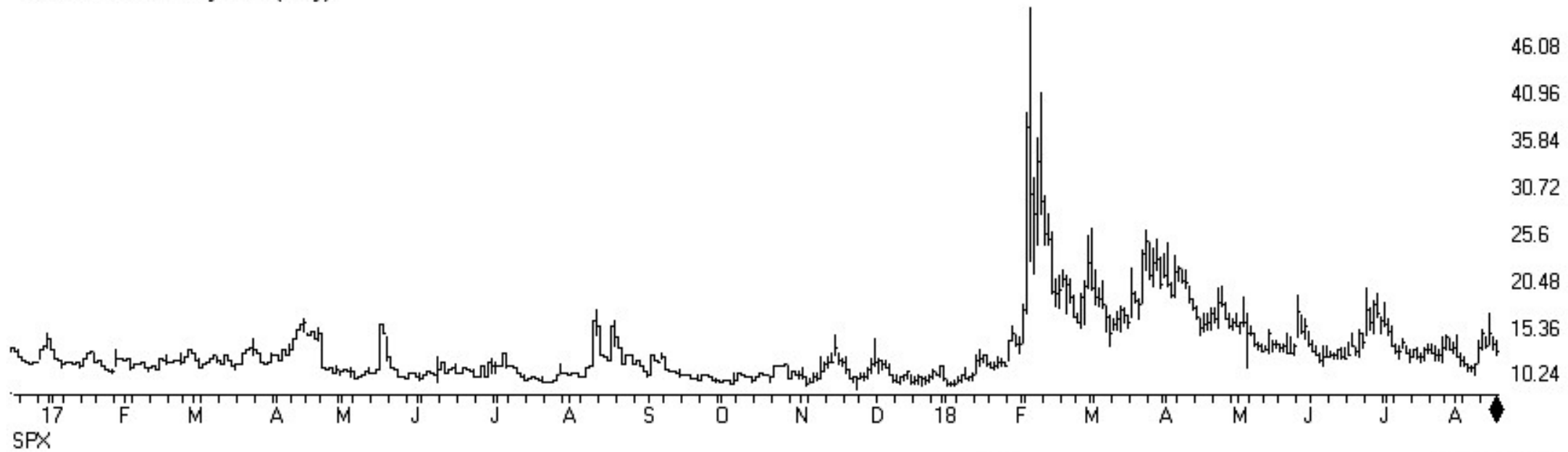
SP500 Index (Daily) + OCC Calls%



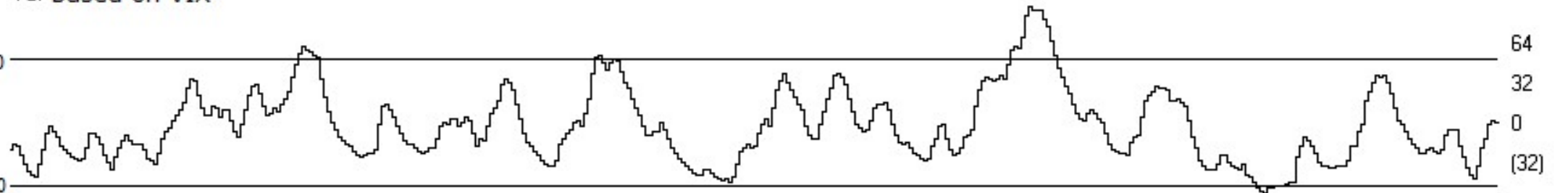
SP500 Index (Daily) + ISEE Index (equity only)



VIX - S&P 500 Volatility Index (Daily)

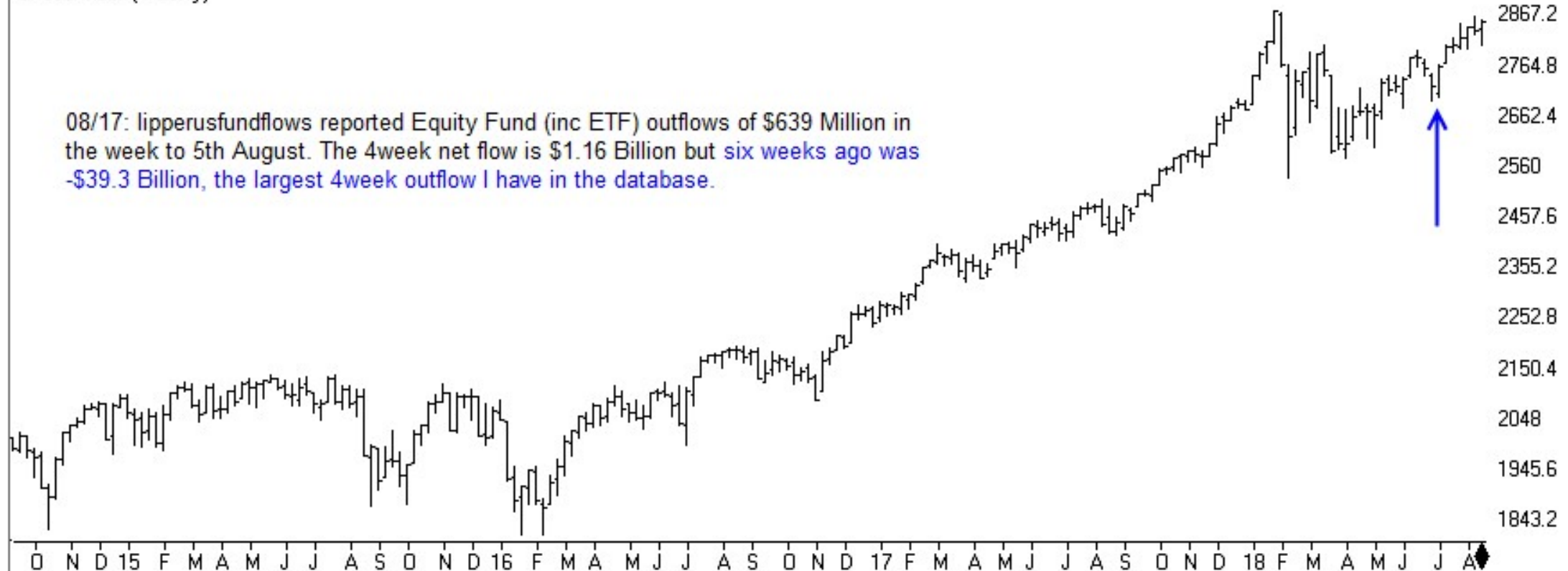


TCI based on VIX

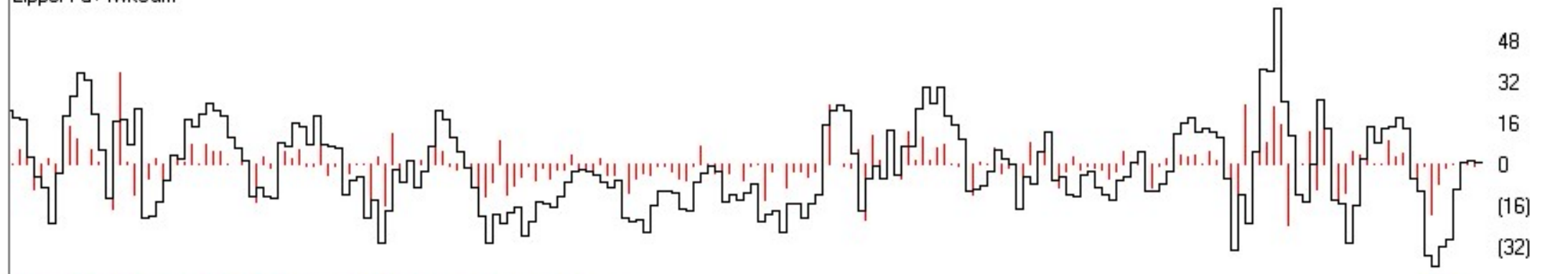


SP500 Index (Weekly)

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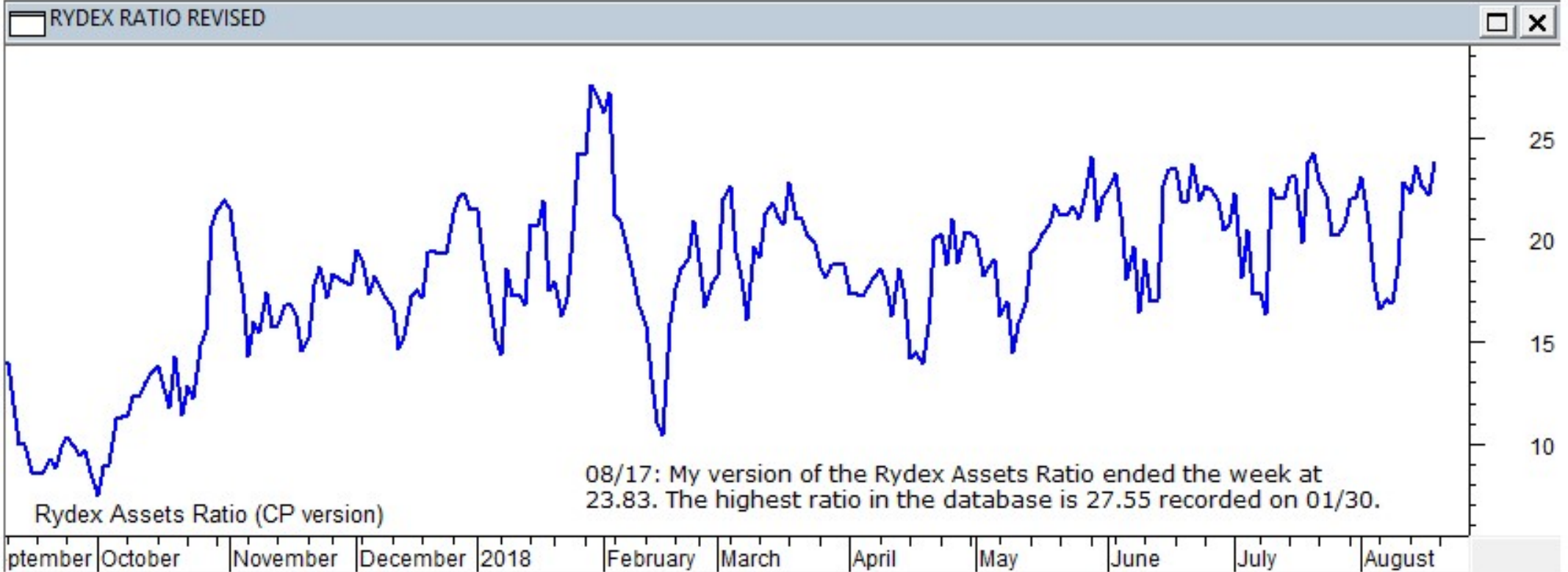


Lipper Fd+4wkSum



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

# Sentiment



# ChartProfit

<http://www.chartprofitwebcast.com>