

ChartProfit

Charts to Friday 19th August 2016

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

Market Charts: All major Market Charts remained positive.

ChartProfit Breadth System - wk ending 08/19

	-5	-4	-3	-2	↓
NYSE	78	73	70	70	69
NasDaq	73	69	70	67	69
SP500	83	74	72	69	69
ND100	87	79	75	72	72
R2000	78	72	71	67	68
UK	59	69	75	82	86

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

08/19: AAll (public poll). Bulls% was higher at 35.6% (from 31.3%). Bears% was slightly lower at 26.4%. Three weeks ago the 4wk ma of nett (Bulls minus Bears) exceeded the April high and was the highest since November.

08/19: Investors Intelligence. Bulls% was higher at 56.2%, the highest Bulls% since May last year. Bear% was lower at 20.0%, a twelve month low. The 4wk ma of nett (Bulls minus Bears - black line) at 33.4 is the highest since June last year.

08/19: Market Vane (advisers) poll was higher at 63. Four weeks ago the number reached 64 which was the highest number since November. The 4wk ma reached 62.75 two weeks ago which was a 12 month high.

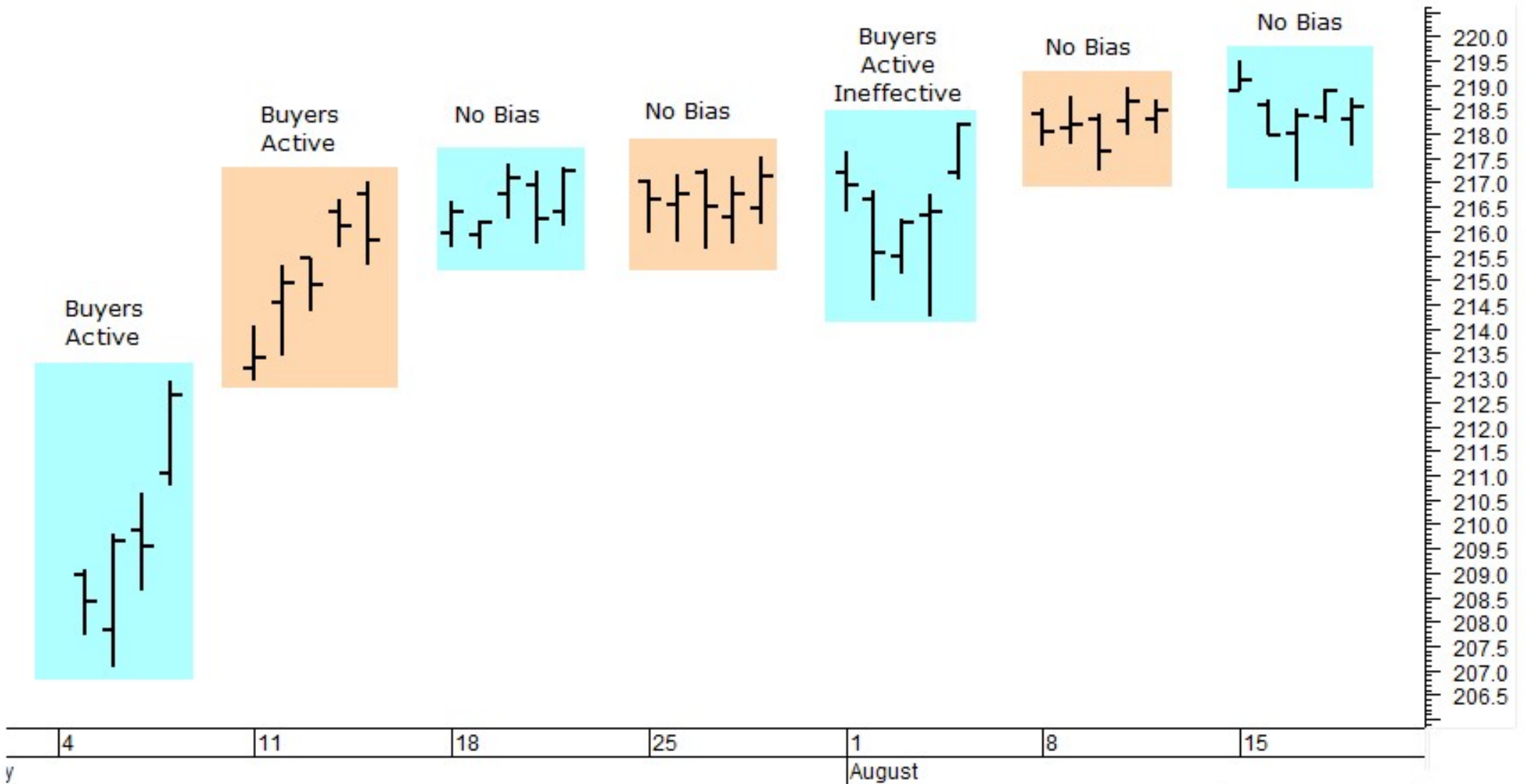
08/19: NAAIM exposure index. Was higher 98.79. Three week's ago the index reached 101.02 which was the highest reading since November 2013.

Mutual Fund Flow:

08/19: My version of the Rydex Assets Ratio ended the week at 6.36. Down from 7.74 on 08/08 which was a seven month high for the ratio.

08/19: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$307 Million in the week to 17th of August.

SPY Weekly Structure

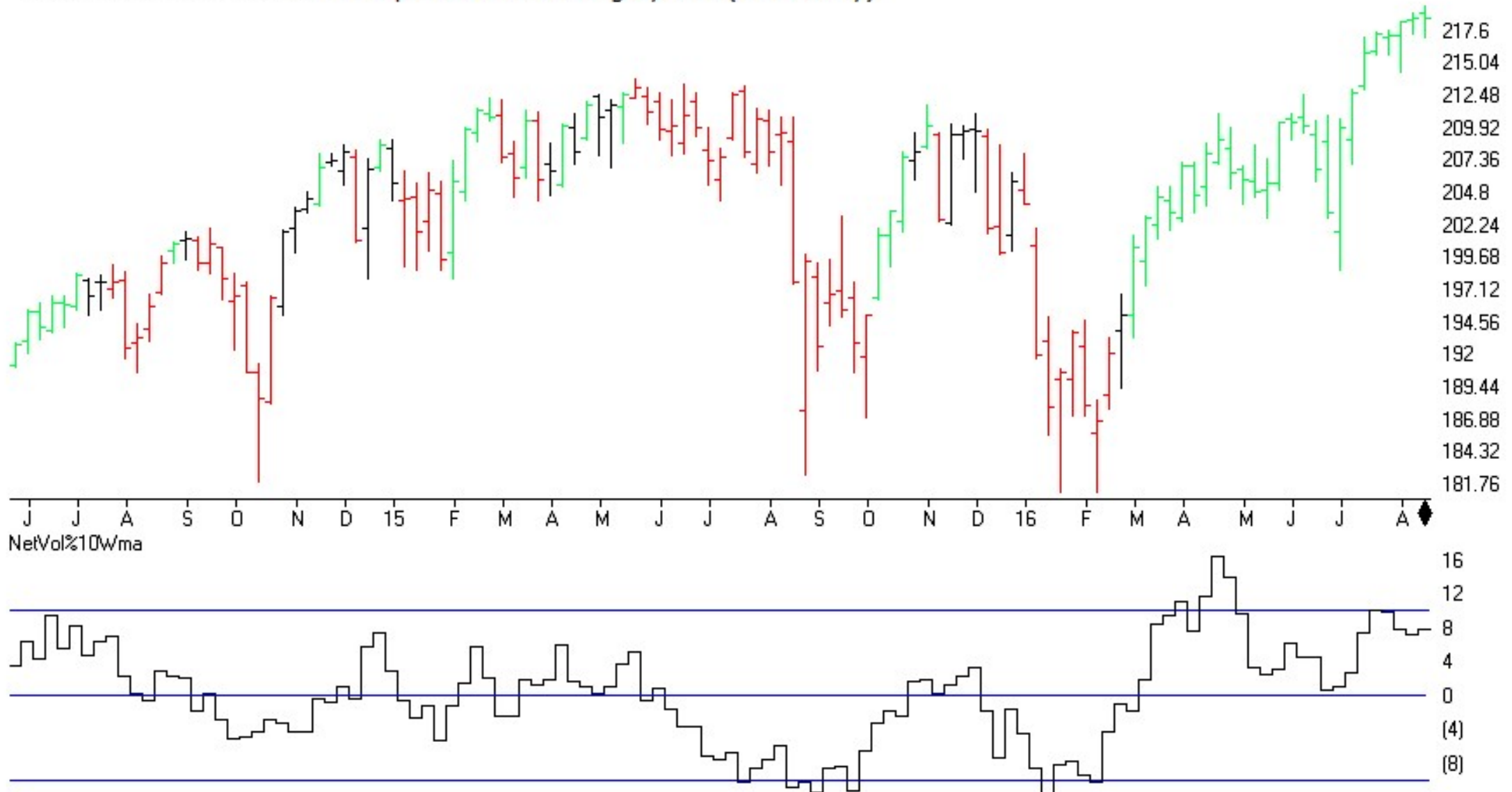


Commitments of Traders

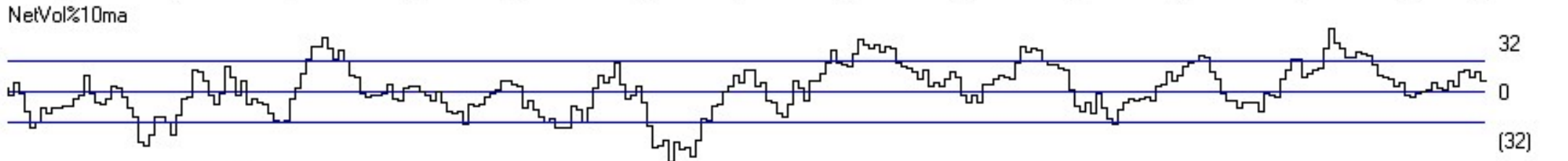
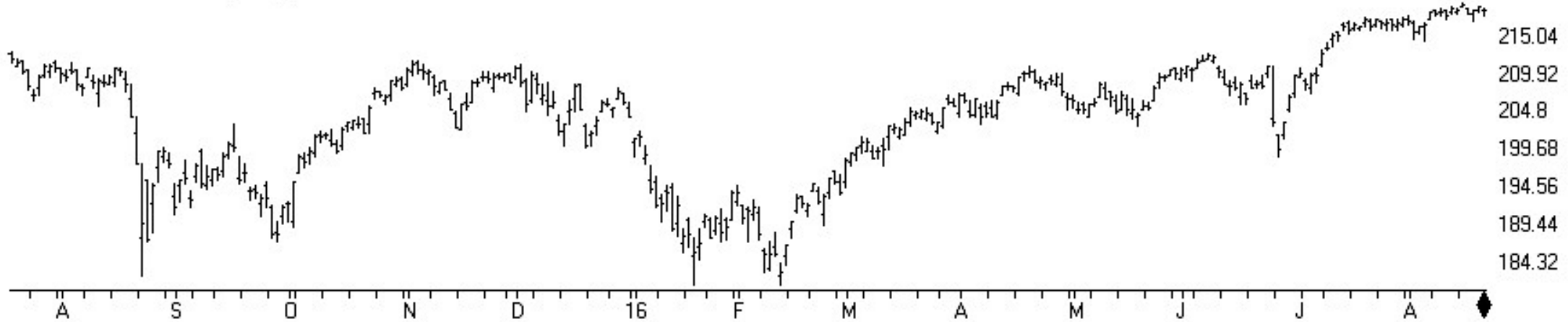
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	21.5	54.8	84.6	59.5	67.1	69.4	82.8	37.4	5.4
08/09/16	18.8	48.4	86.2	91.2	77.1	30.3	80.7	42.1	12.5
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	16.5	16.3	93	81.2	83.6	7.6	80.5	39.1	17
08/09/16	15.4	15.3	92.9	82.7	87.5	12.4	76.2	38.4	20.5
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	42.6	100.0	68.6	62.4	42.6	47.9	7.6	0.0	46.4
08/09/16	51.1	70.2	45.6	47.3	57.0	68.5	57.9	42.2	36.8
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	60.9	34.7	5.8	38.3	66.5	100.0	52.6	34.5	17.4
08/09/16	55.0	27.5	0.0	49.8	67.1	100.0	43.2	43.9	39.2
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	100.0	82.8	0.0	0.0	23.0	100.0	27.6	76.6	69.8
08/09/16	100.0	79.6	0.0	0.0	23.8	100.0	47.9	81.0	59.5
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	37.8	25.3	28.9	72.2	78.0	60.2	30.7	61.7	89.7
08/09/16	49.1	30.6	16.6	59.6	73.7	81.2	30.6	60.0	87.7
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	74.7	50.4	6.3	22.1	48.7	89.9	40.7	36.2	77.2
08/09/16	85.0	72.7	5.0	15.7	37.9	92.4	15.6	13.7	78.7
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	50.4	0.4	38.1	47.6	46.7	35.6	43.6	47.8	24.1
08/09/16	52.7	3.9	44.2	41.6	20.7	23.6	71.1	70.4	3.9

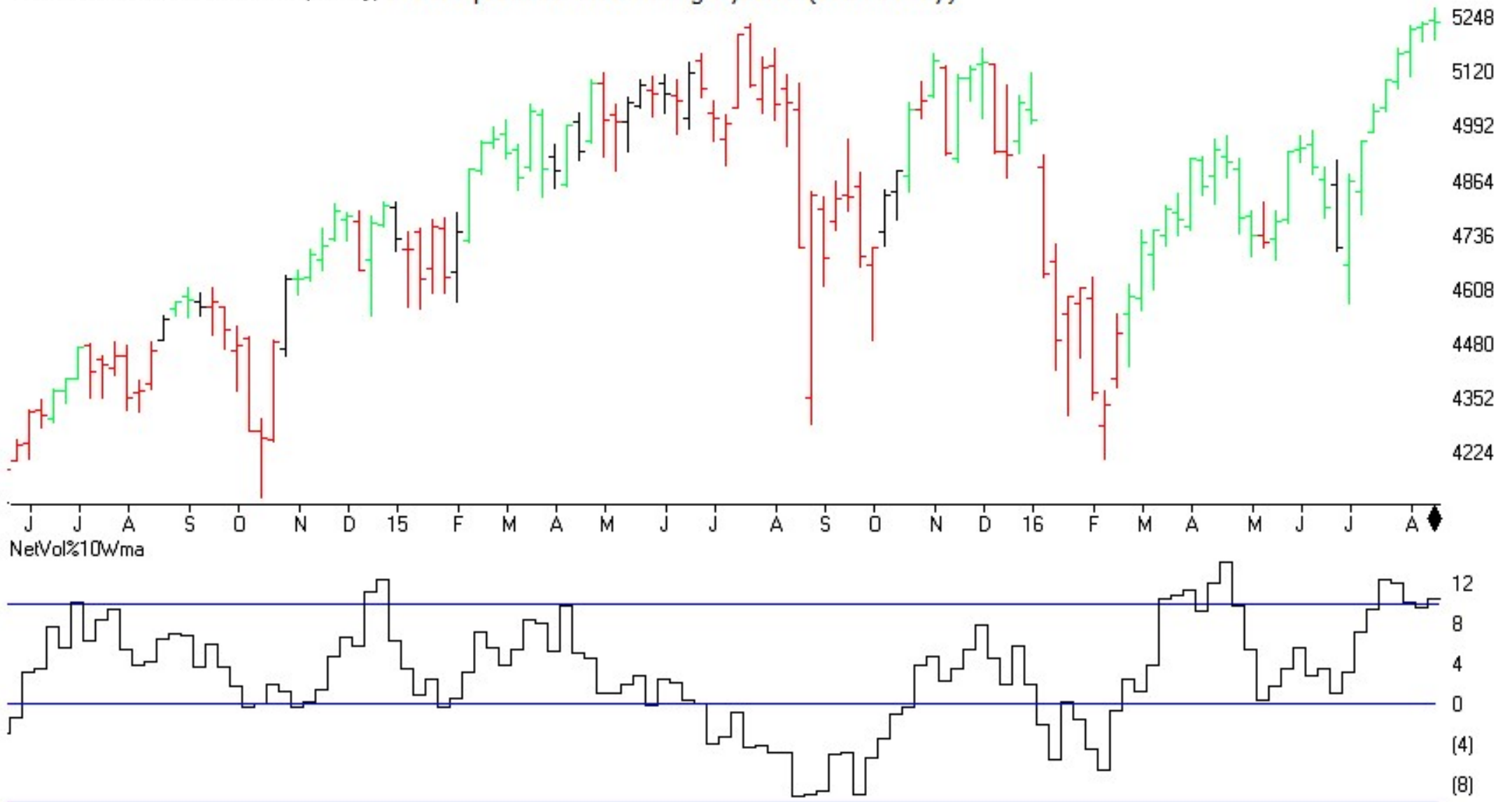
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



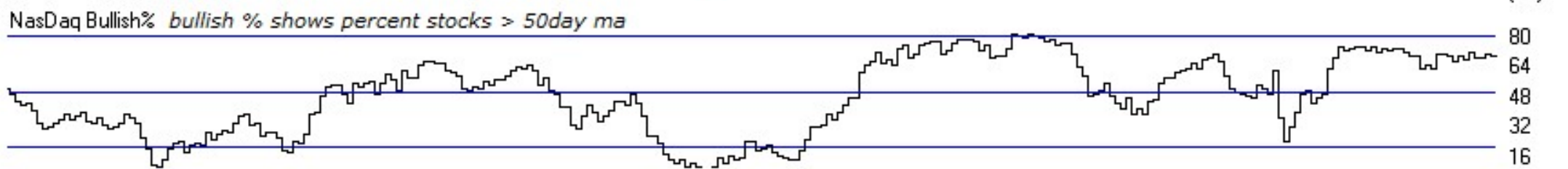
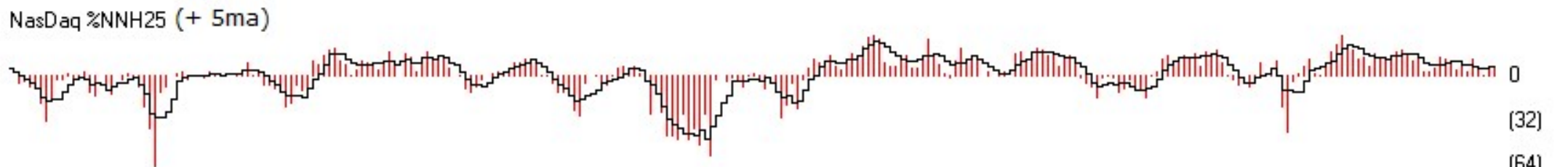
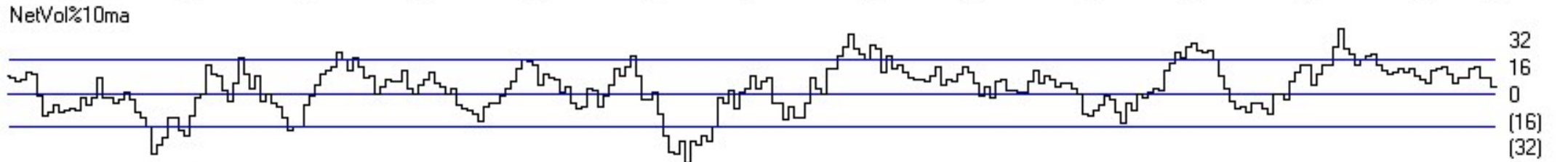
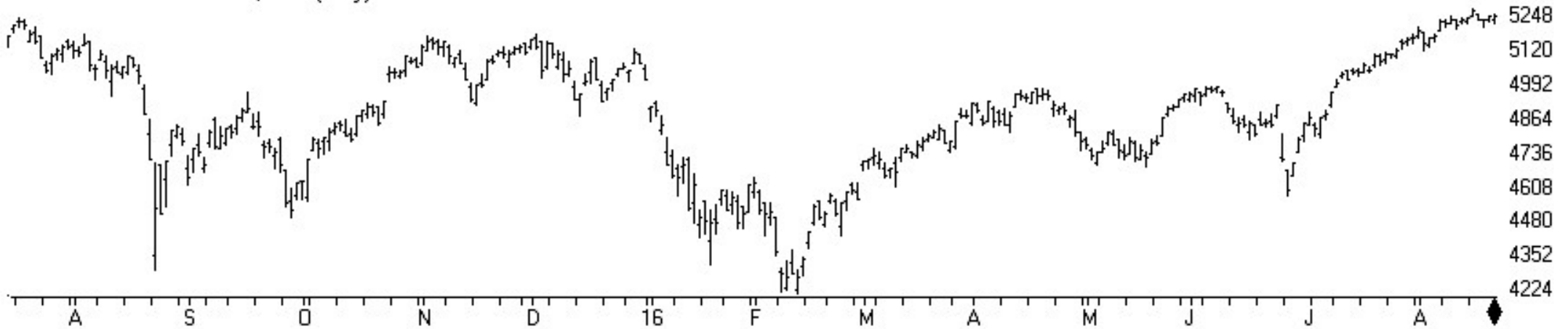
MARKET CHART NYSE (Daily)



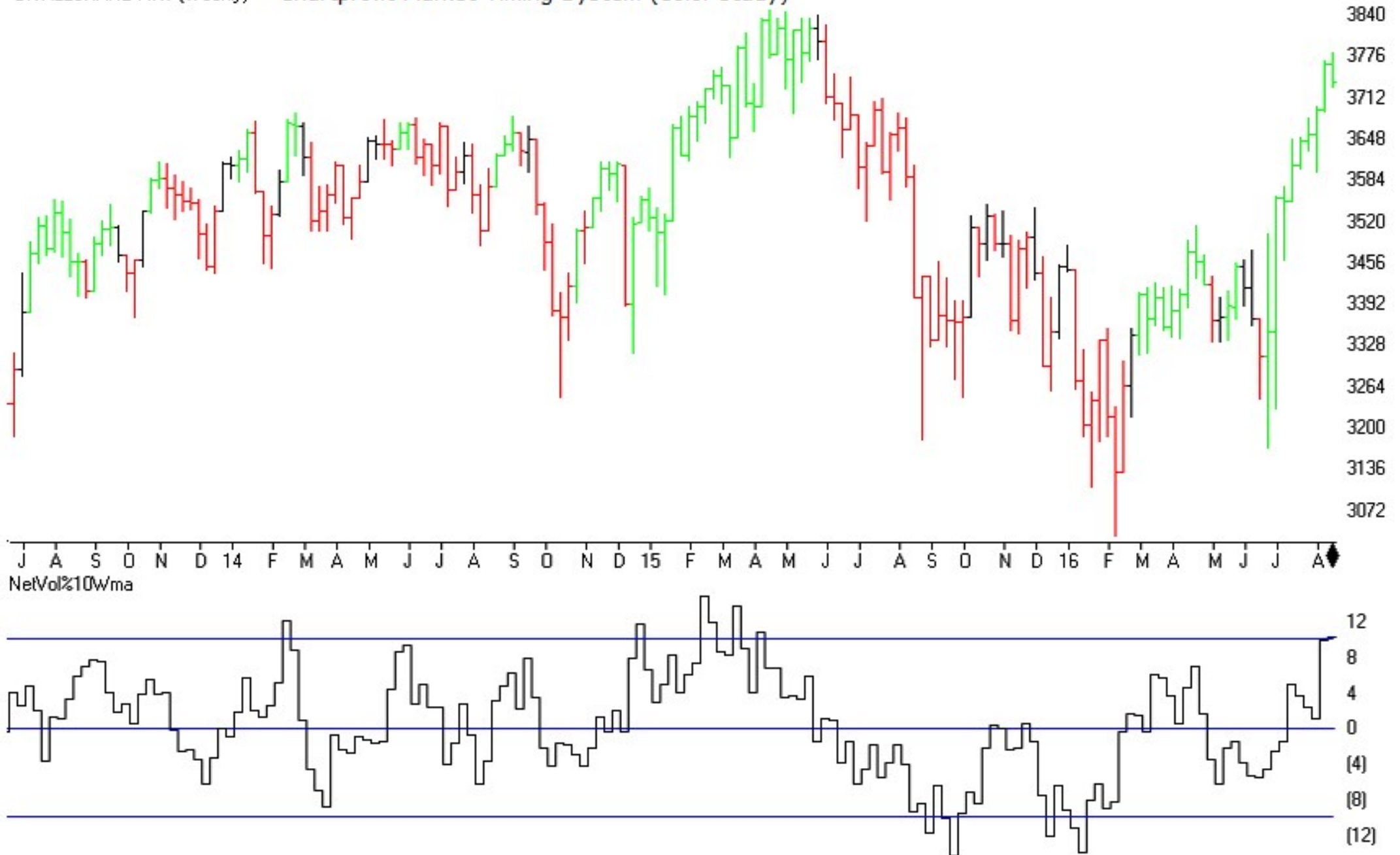
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



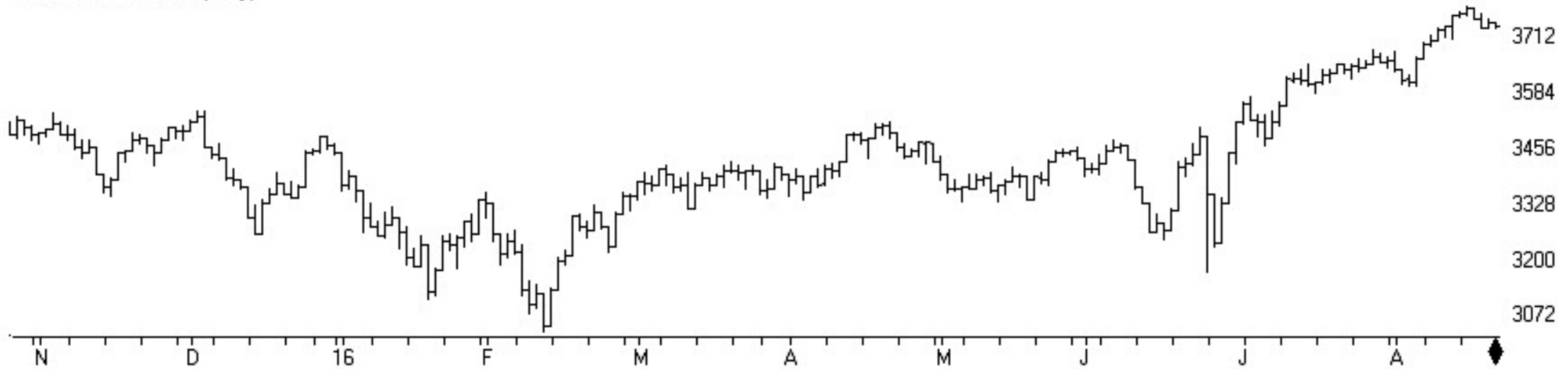
MARKET CHART NASDAQ 1800 (Daily)



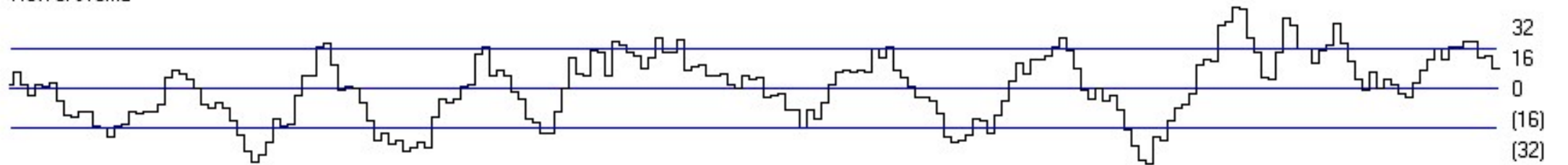
UK ALLSHARE MKT (Weekly) + Chartprofit Market Timing System (color study)



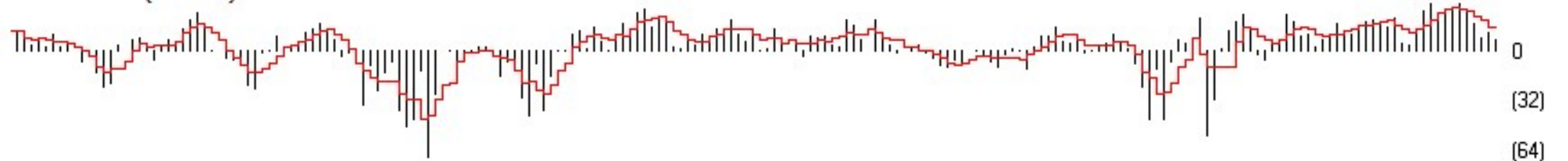
UK ALLSHARE MKT (Daily)



NetVol%10ma



UKA %NNH25 (+ 5ma)

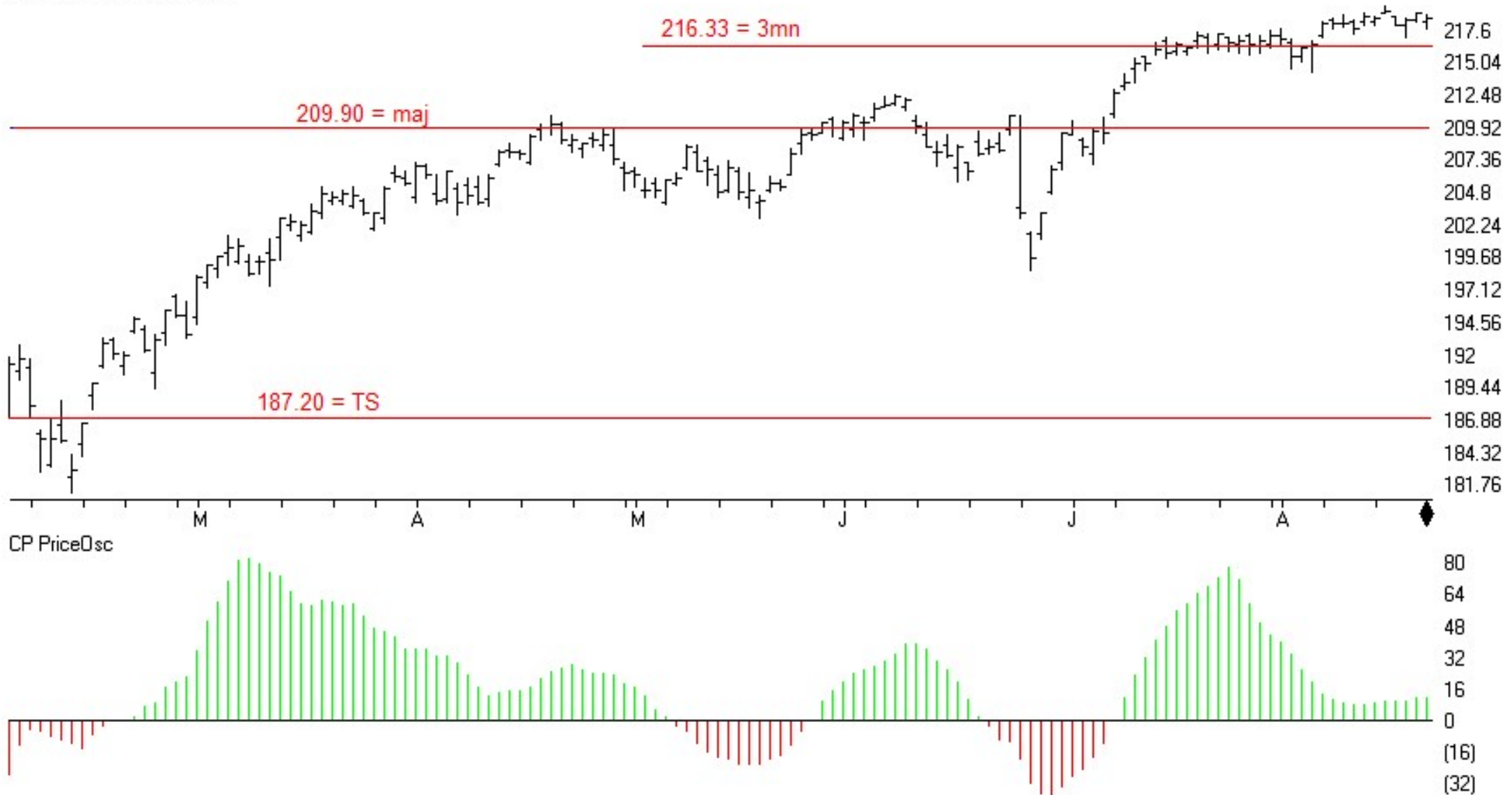


Allshare%St_50 bullish % shows percent stocks > 50day ma



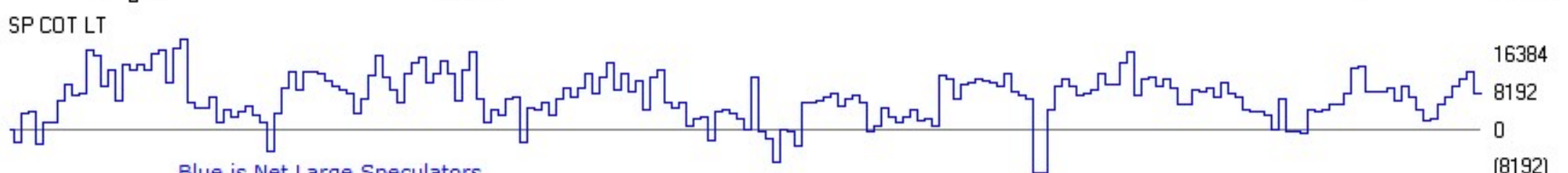
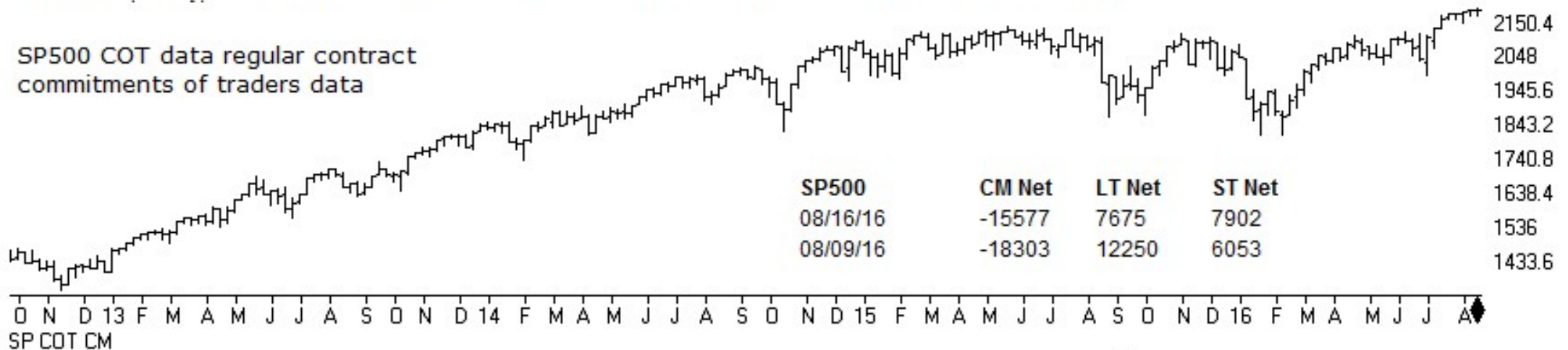
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



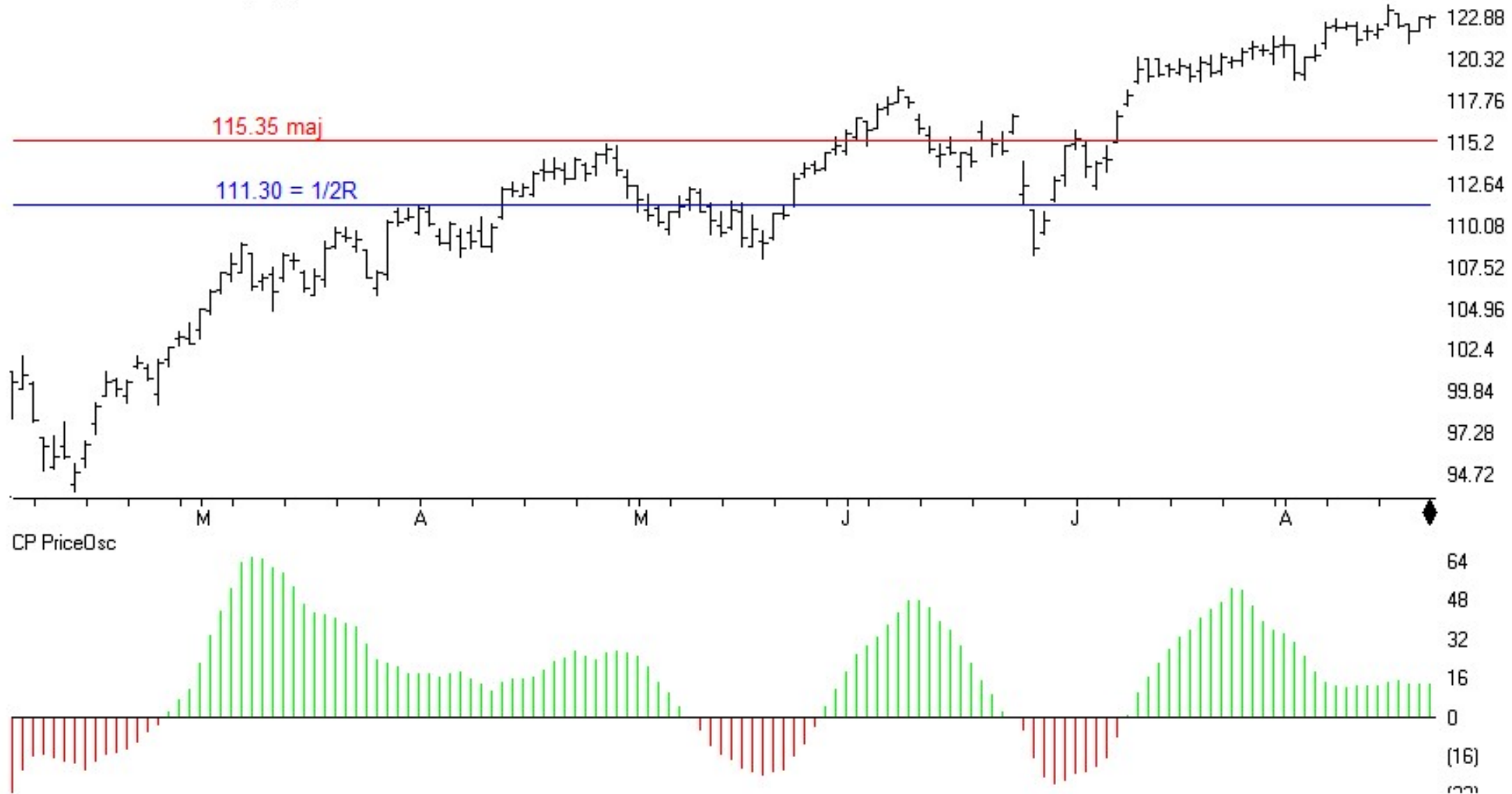
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	21.5	54.8	84.6	59.5	67.1	69.4	82.8	37.4	5.4
08/09/16	18.8	48.4	86.2	91.2	77.1	30.3	80.7	42.1	12.5

SP500 COT data regular contract commitments of traders data



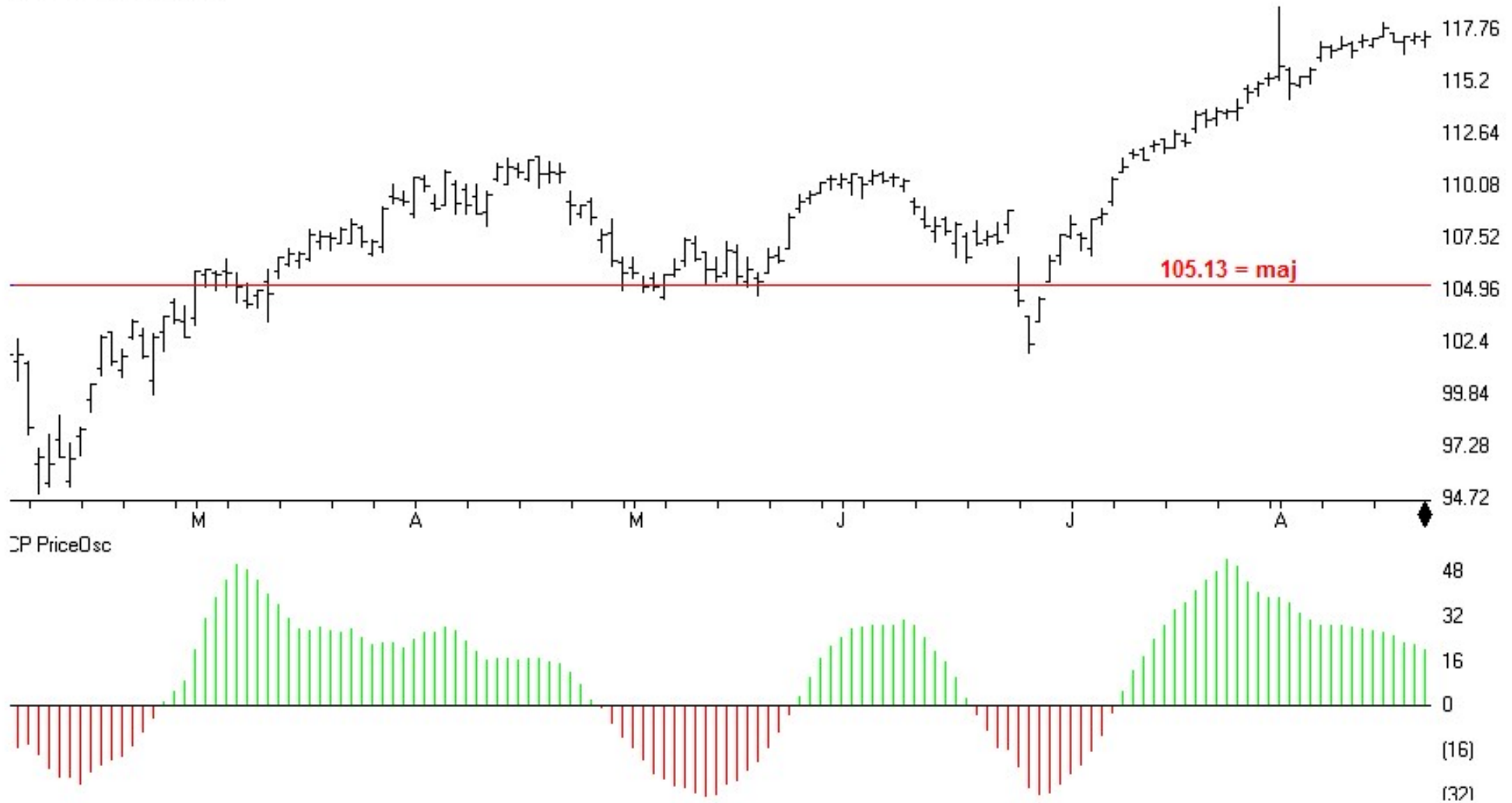
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



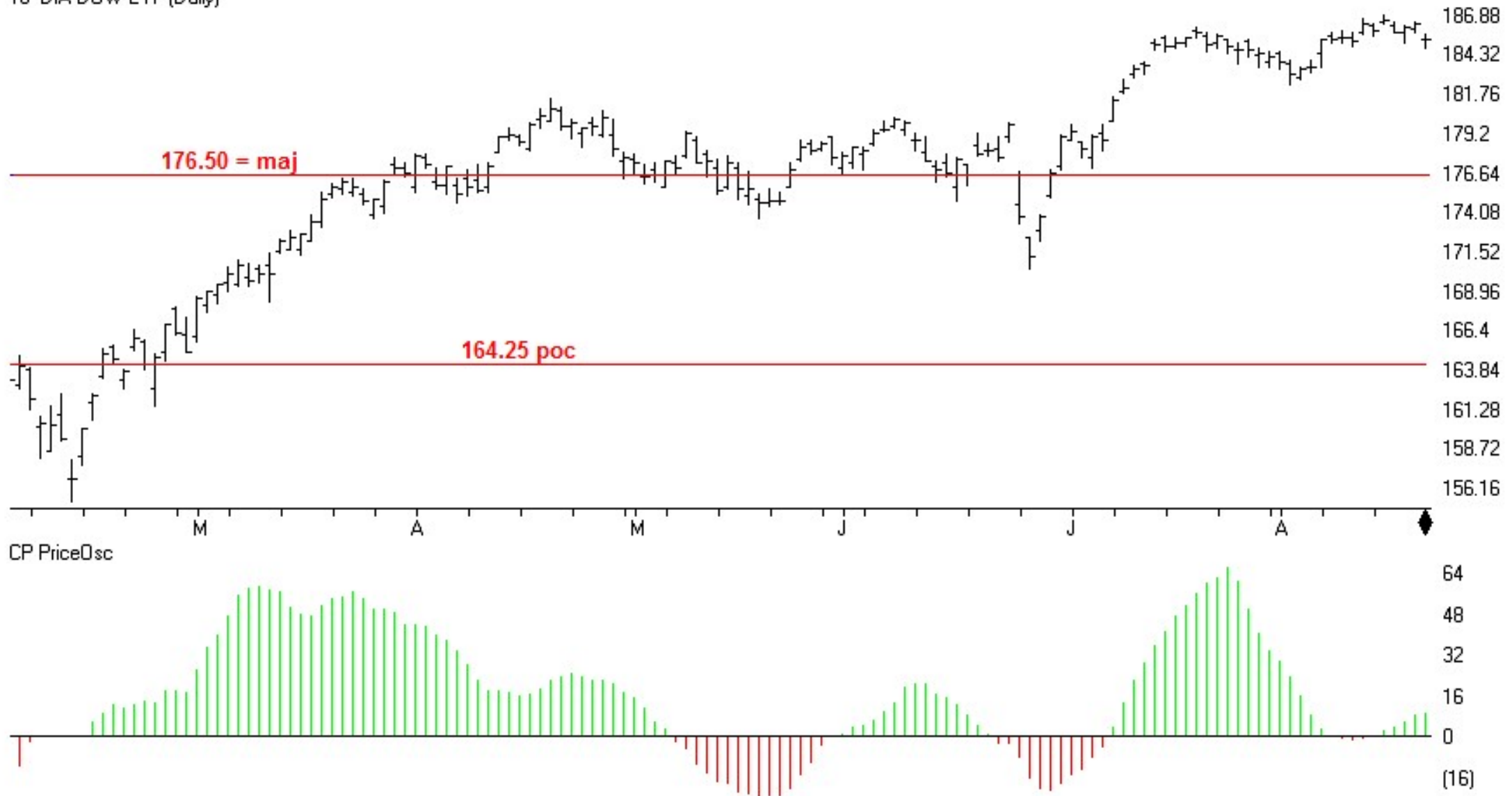
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

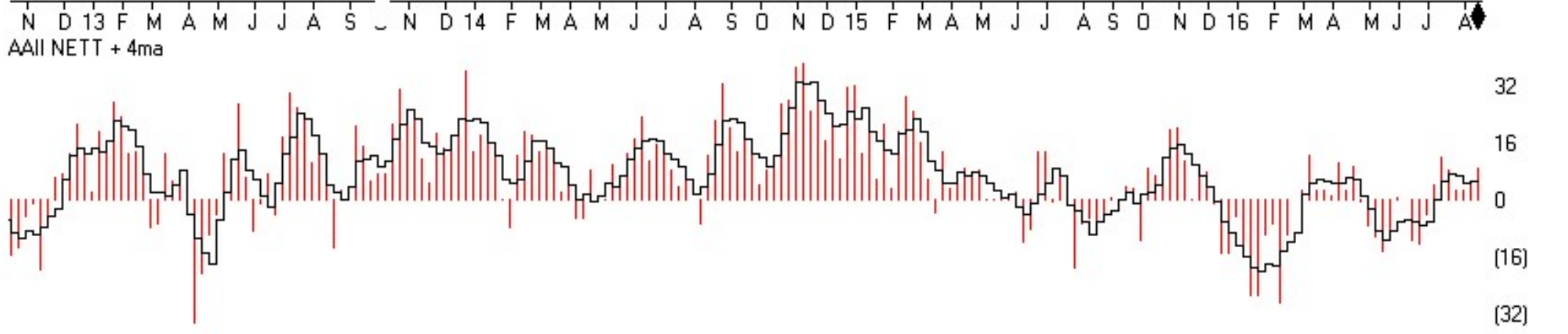
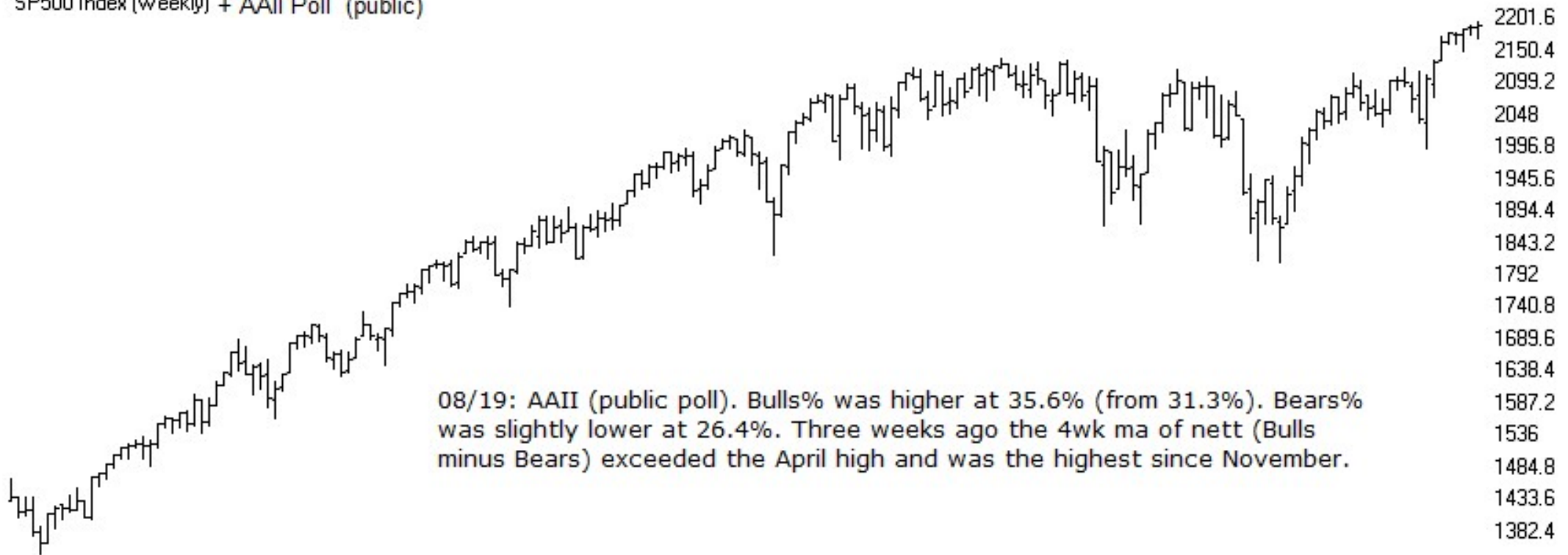


TSR Time Support/Resistance

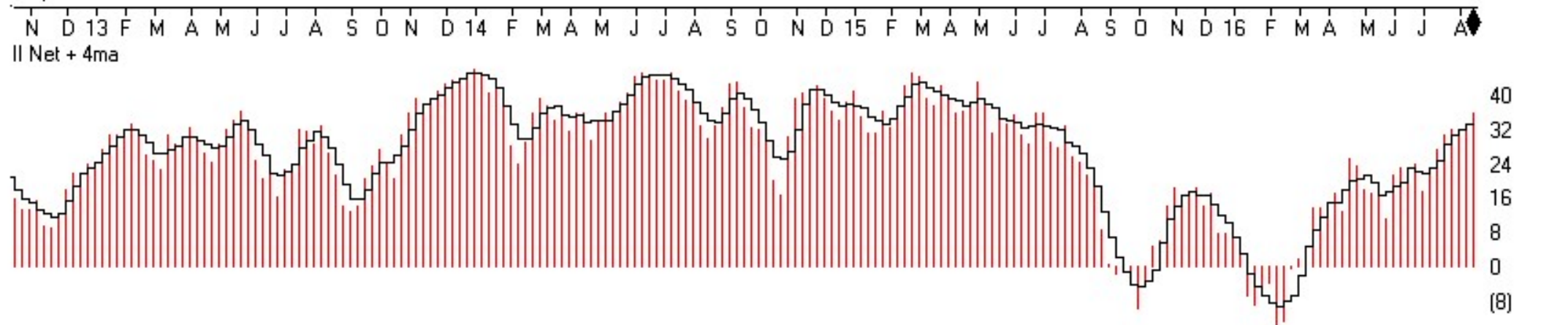
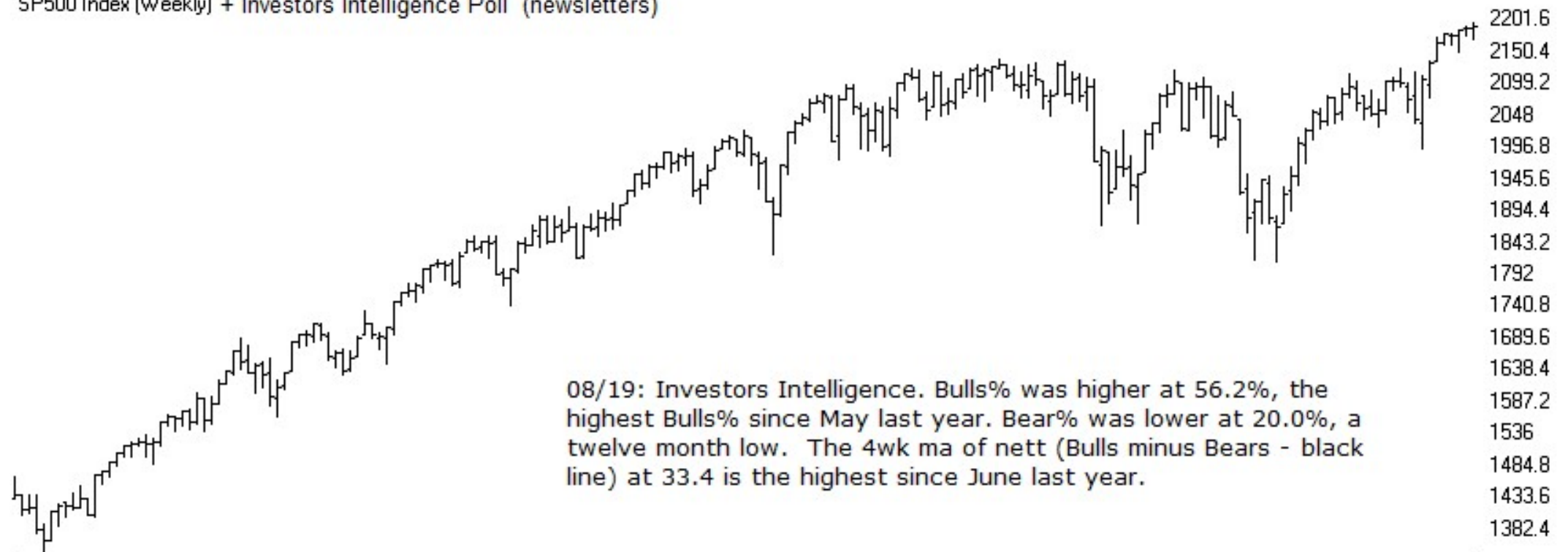
10 DIA DOW ETF (Daily)



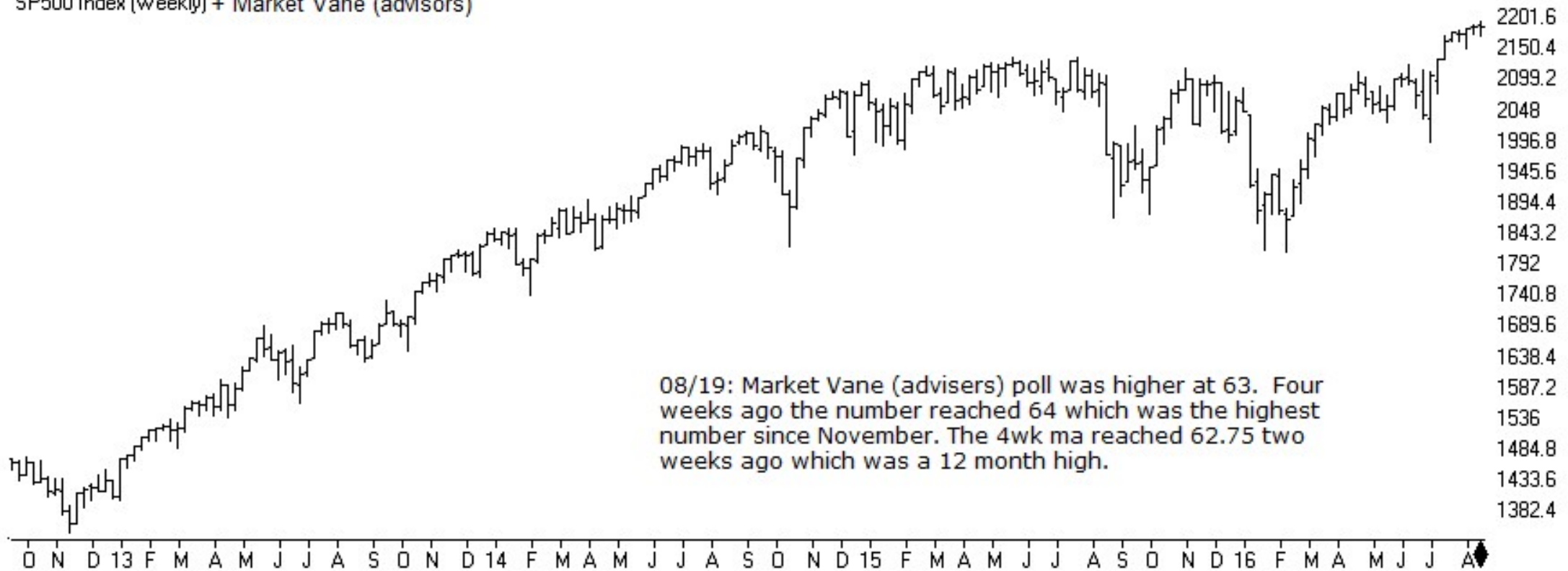
SP500 Index (Weekly) + AAI Poll (public)



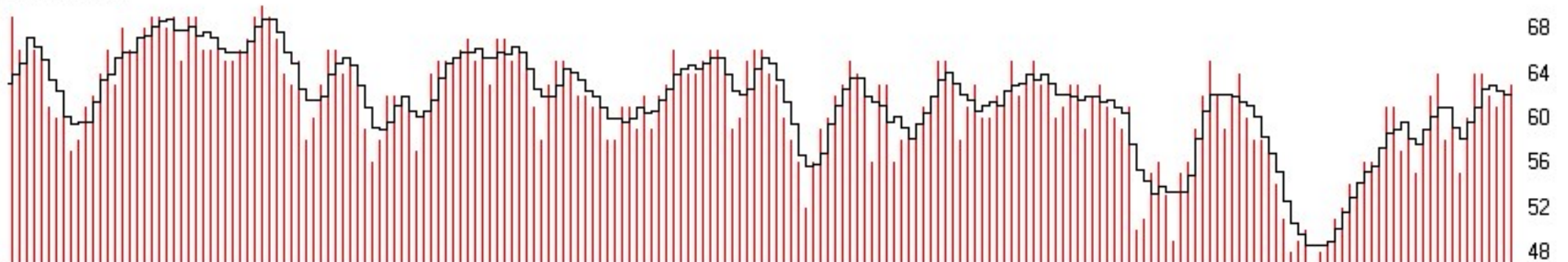
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



SP500 Index (Weekly) + Market Vane (advisors)

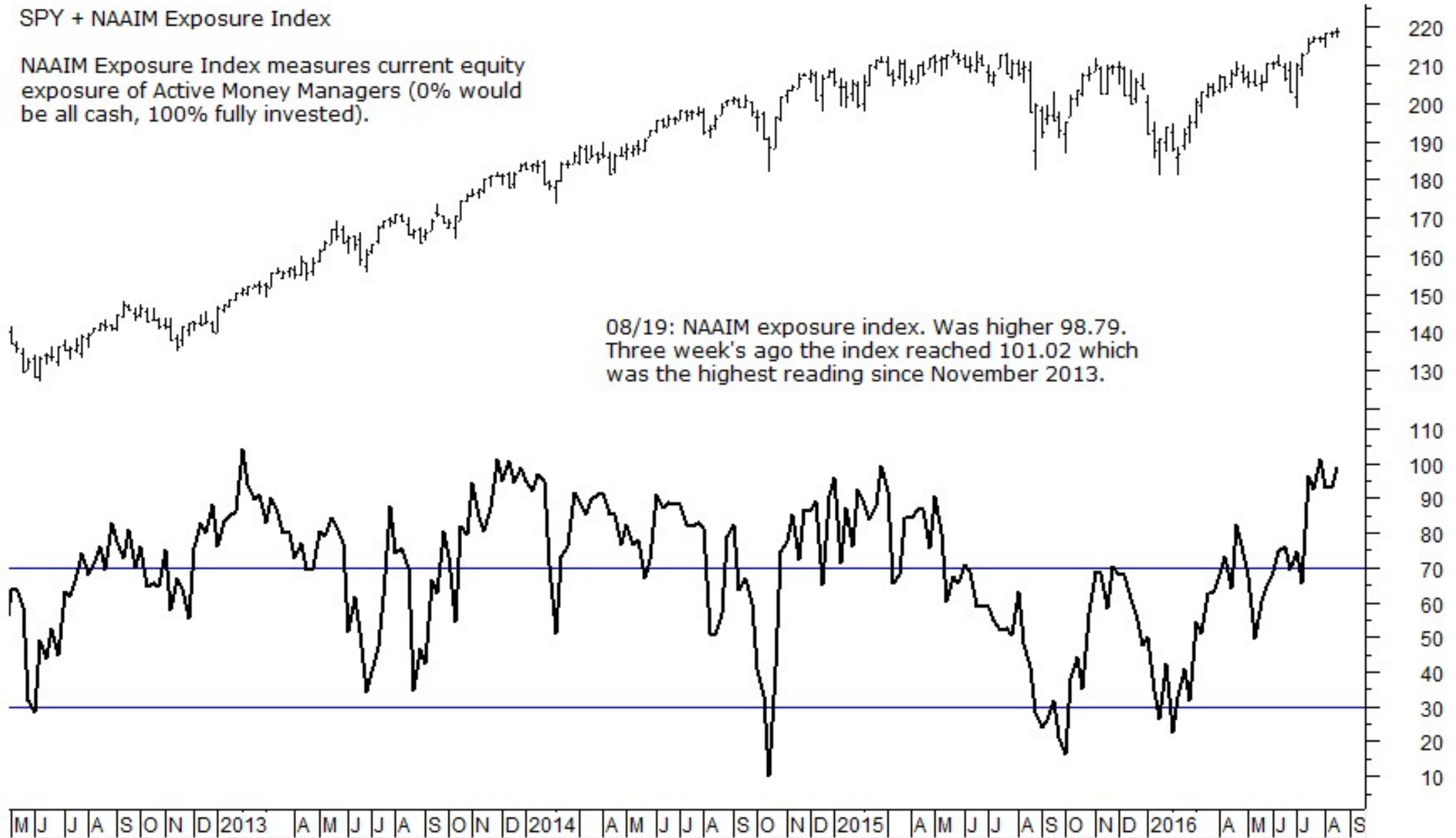


MVane + 4ma

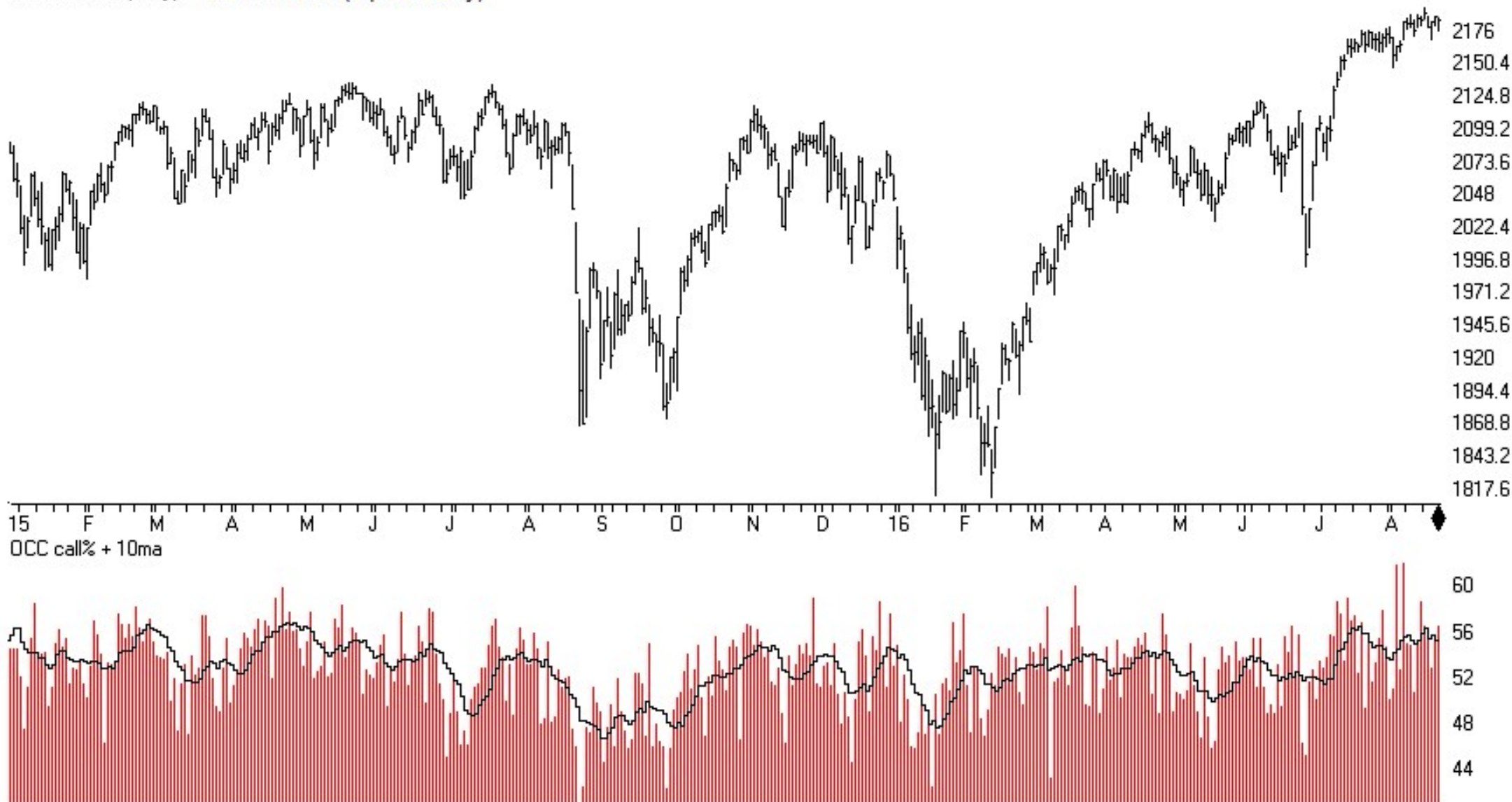


SPY + NAAIM Exposure Index

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

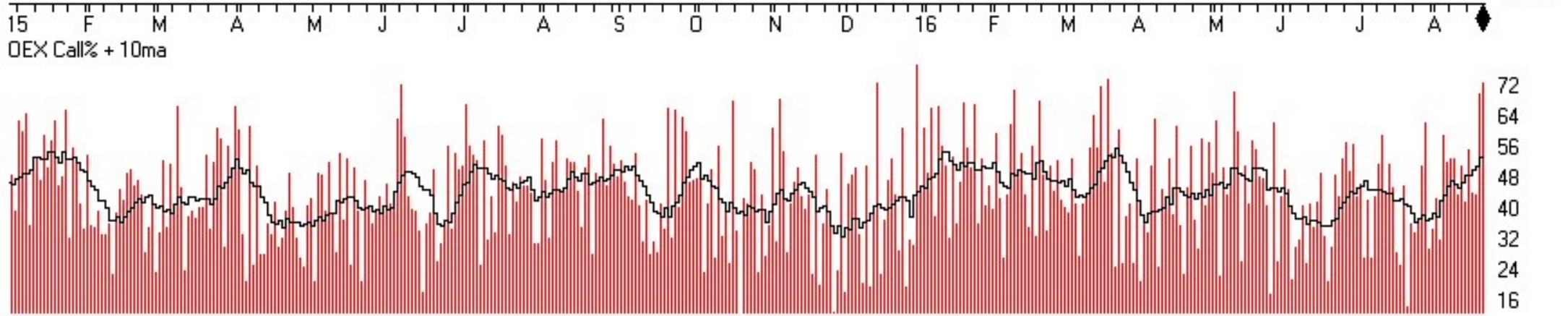
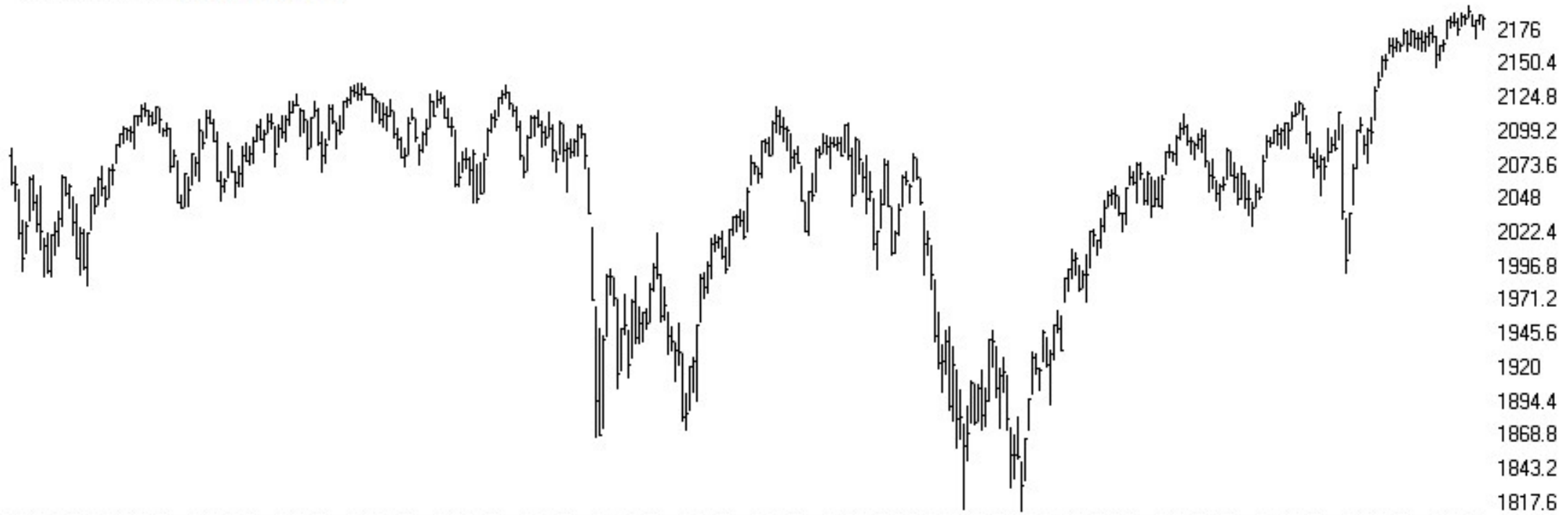


SP500 Index (Daily) + OCC Calls% (equities only)

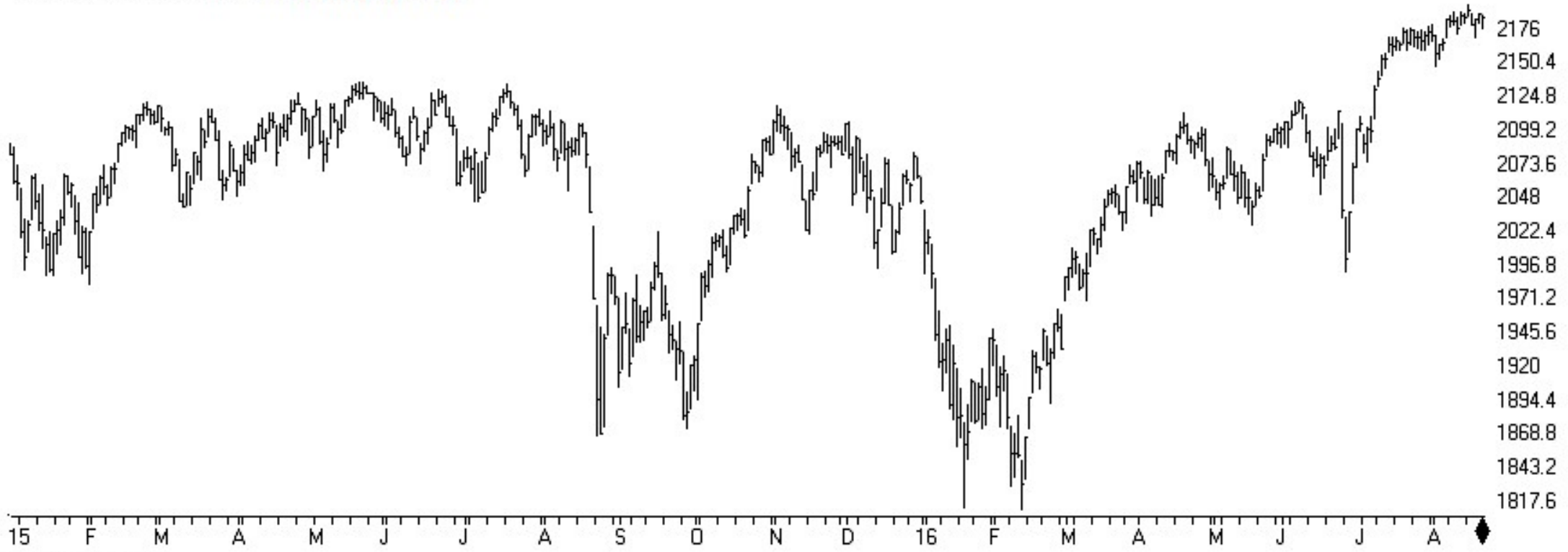


unlike other option ratios, OEX is usually considered a smart-money indicator.

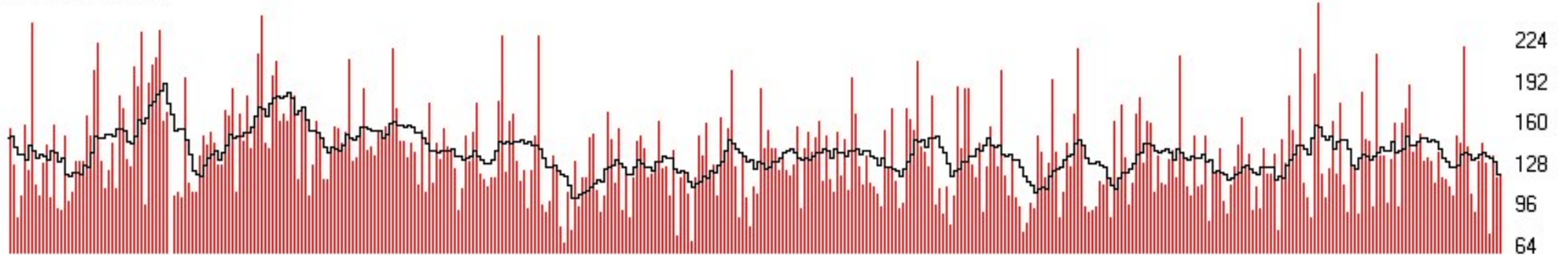
SP500 Index (Daily) + OEX Calls%



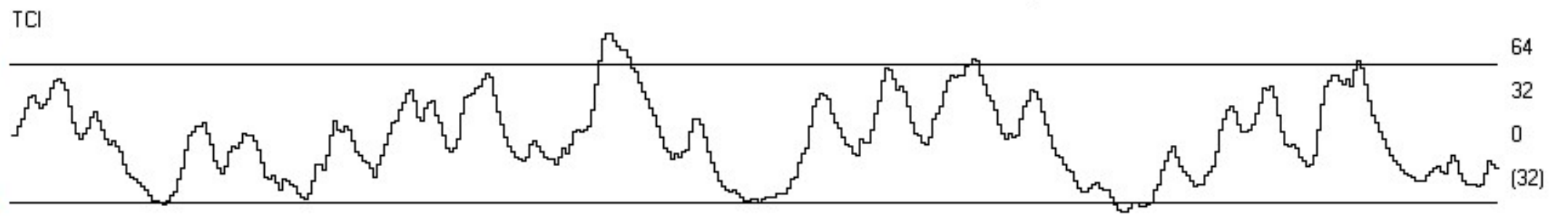
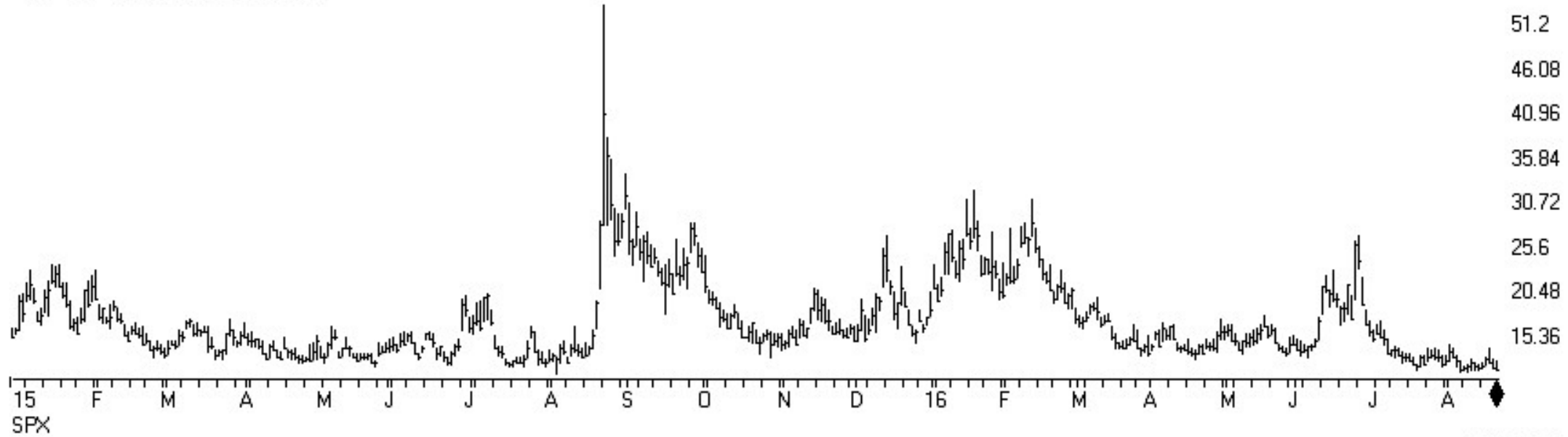
SP500 Index (Daily) + ISEE Index (equity only)



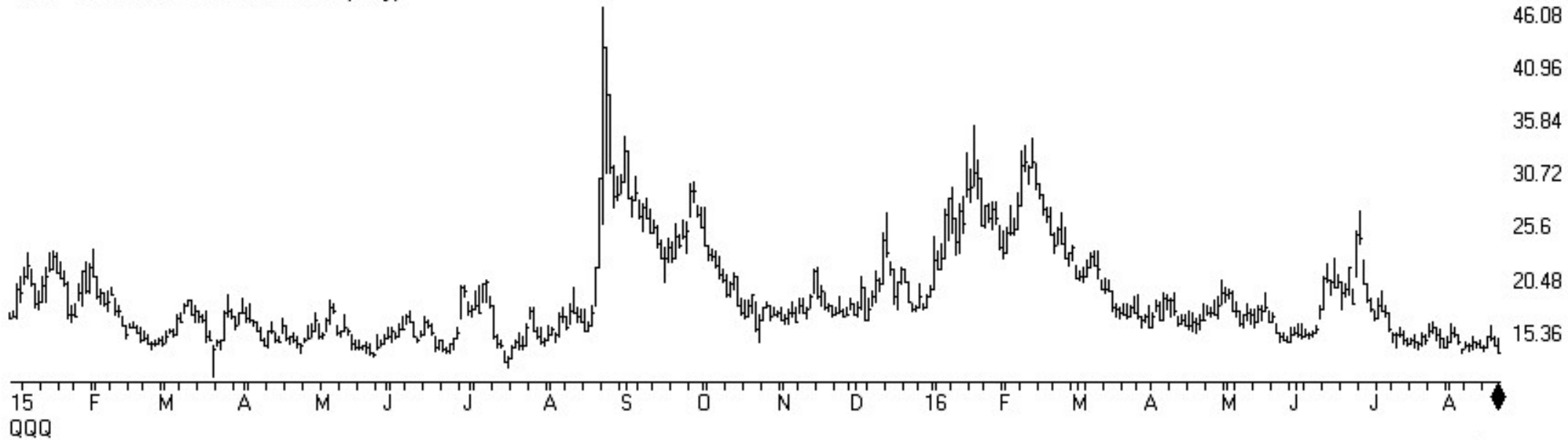
ISEE Equity+10ma



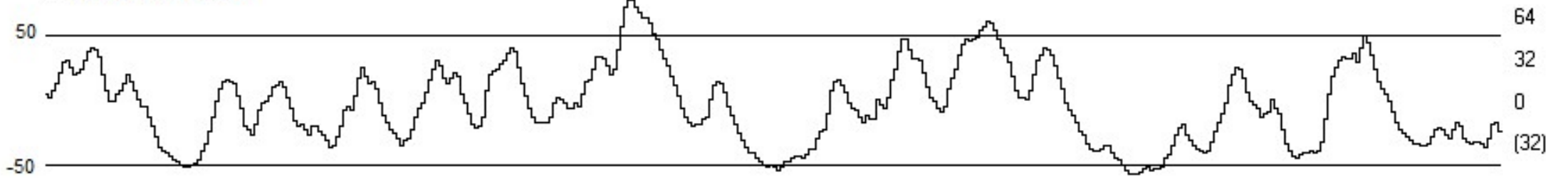
VIX - S&P 500 Volatility Index (Daily)



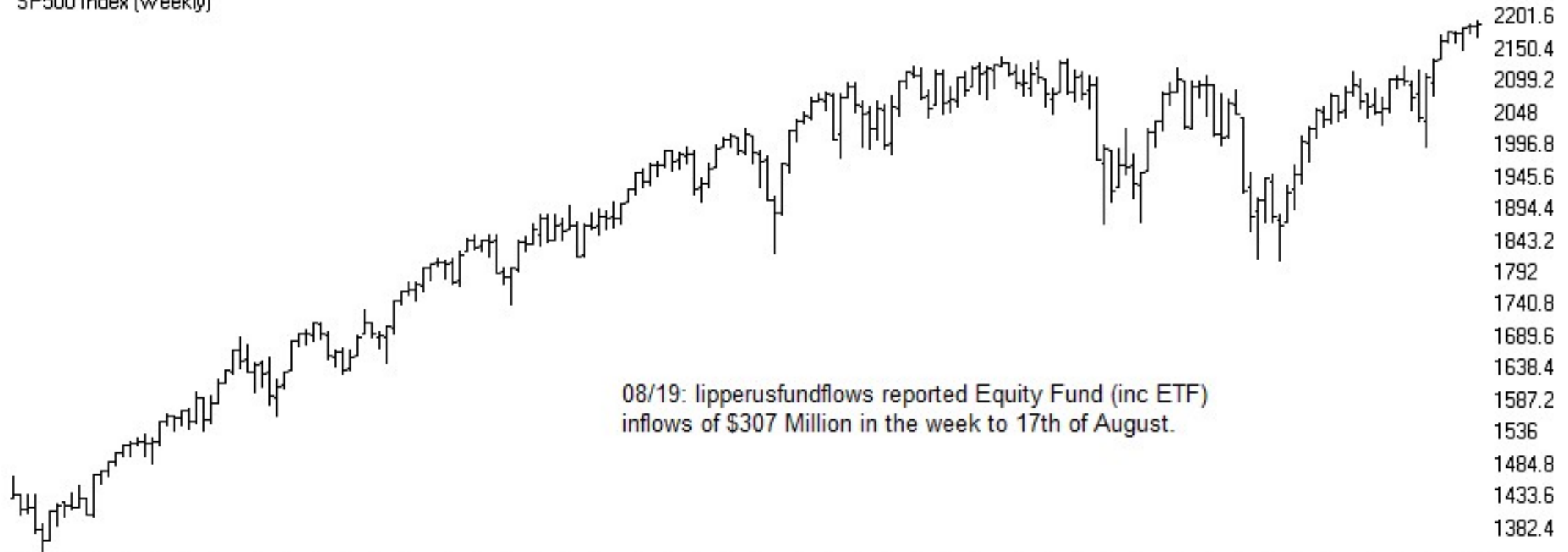
VXN - NASDAQ VOLATILITY INDEX (Daily)



TCI based on VXN



SP500 Index (Weekly)

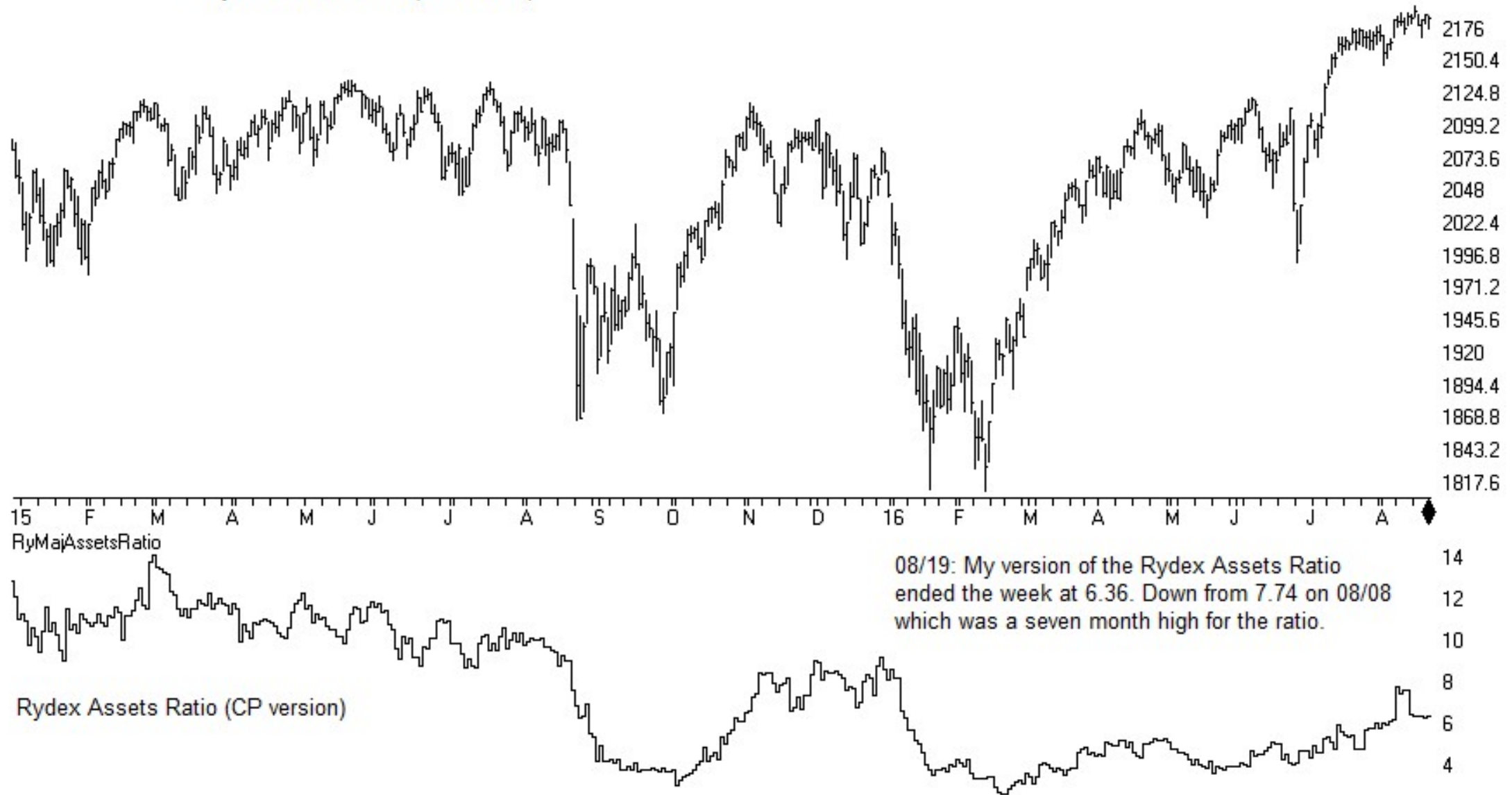


Lipper Fd+4wkSum



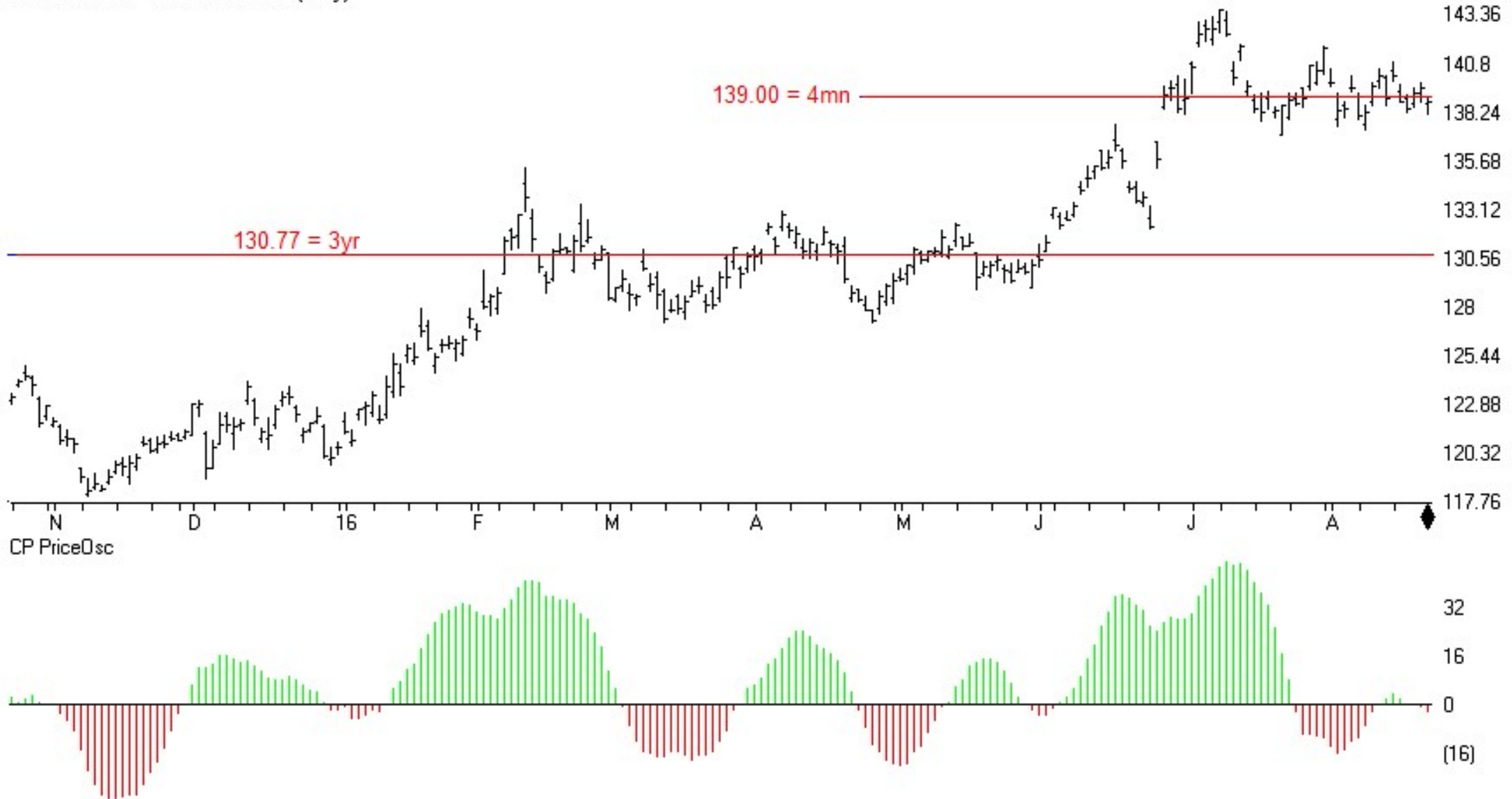
Sentiment

SP500 Index (Daily) + Rydex Assets Ratio (CP version)

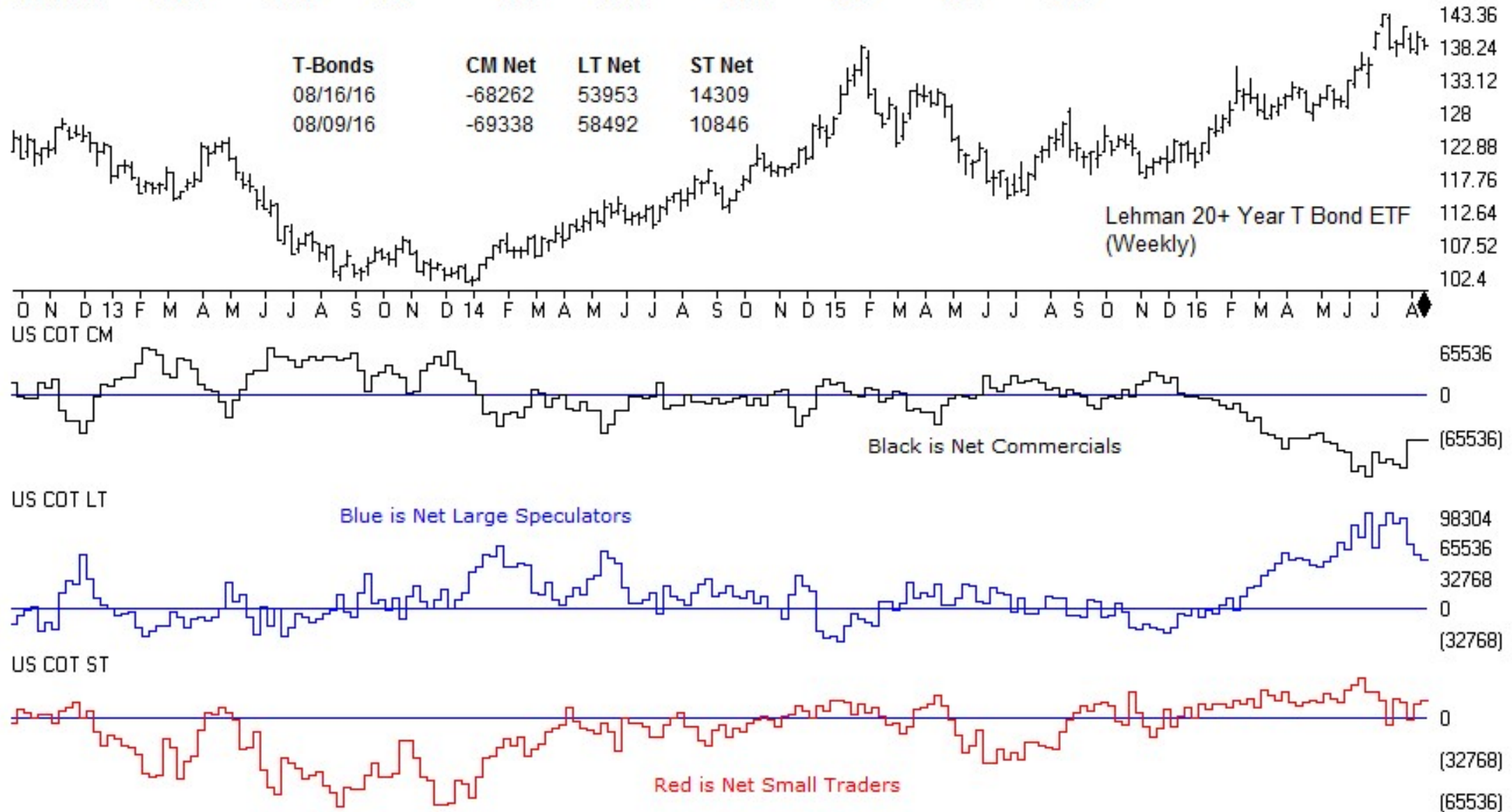


TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

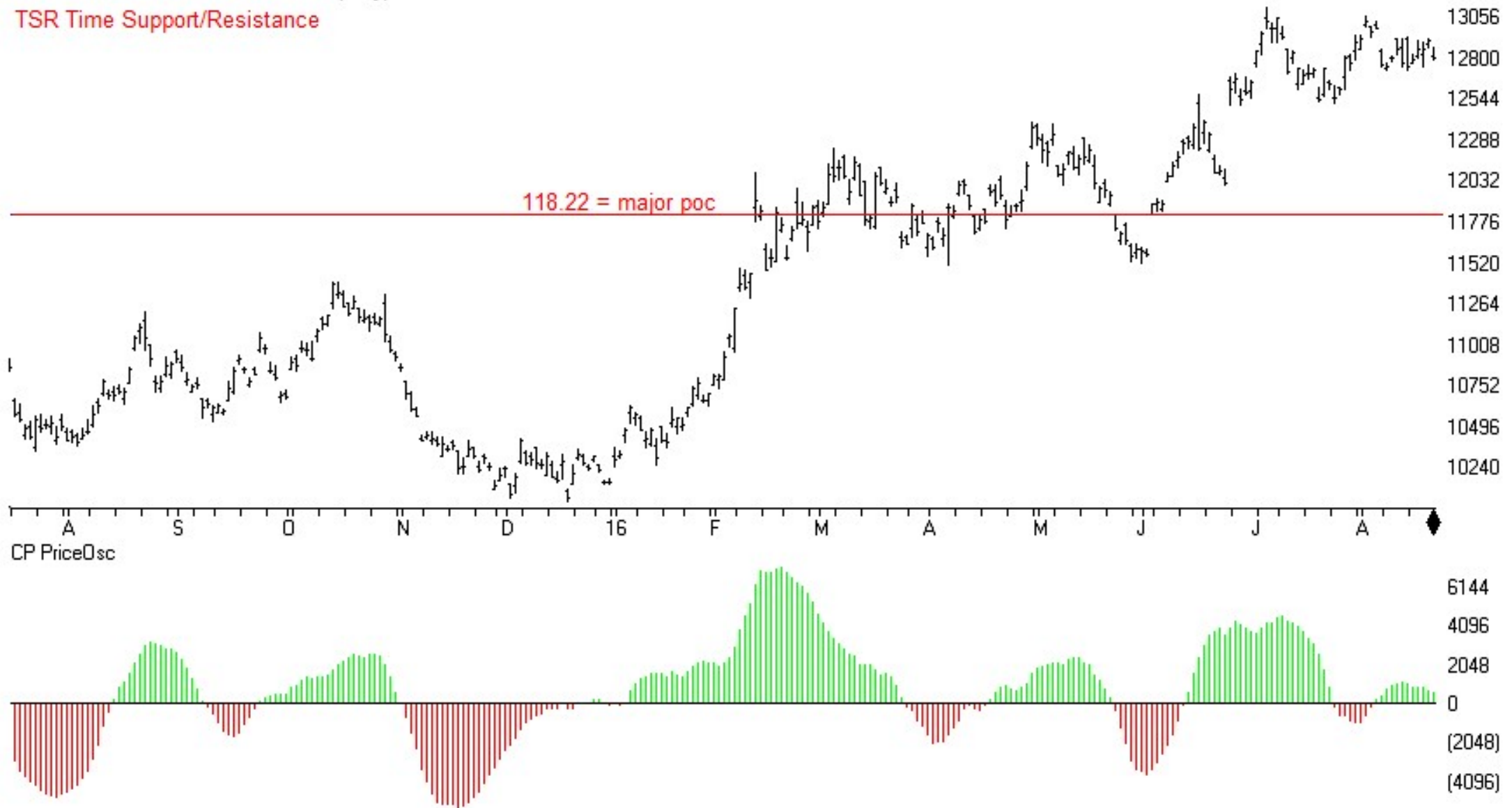


T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	60.9	34.7	5.8	38.3	66.5	100.0	52.6	34.5	17.4
08/09/16	55.0	27.5	0.0	49.8	67.1	100.0	43.2	43.9	39.2

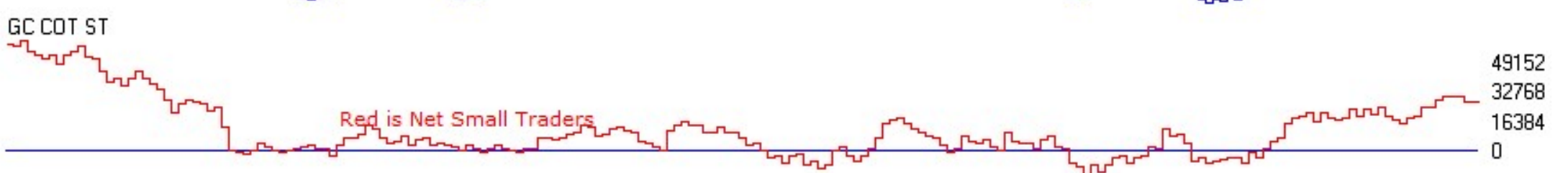
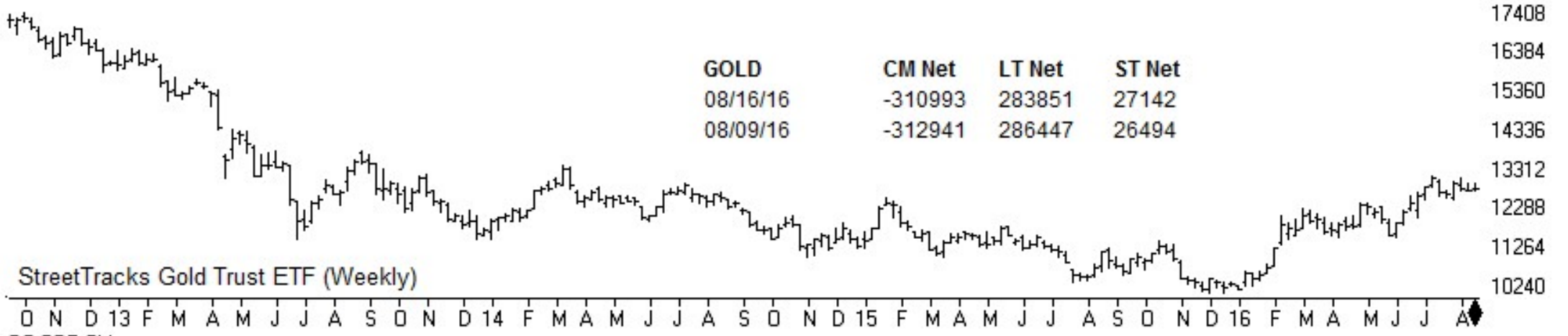


STREETTRACKS GOLD TRUST ETF (Daily)

TSR Time Support/Resistance



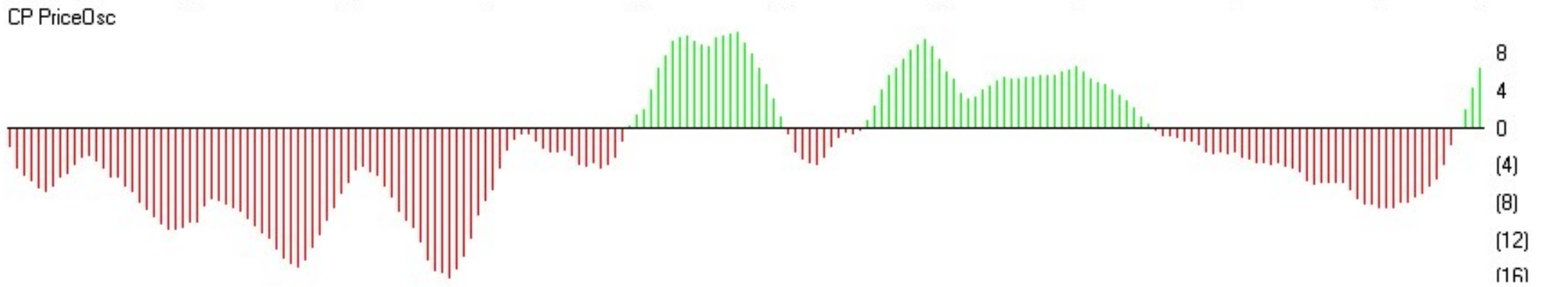
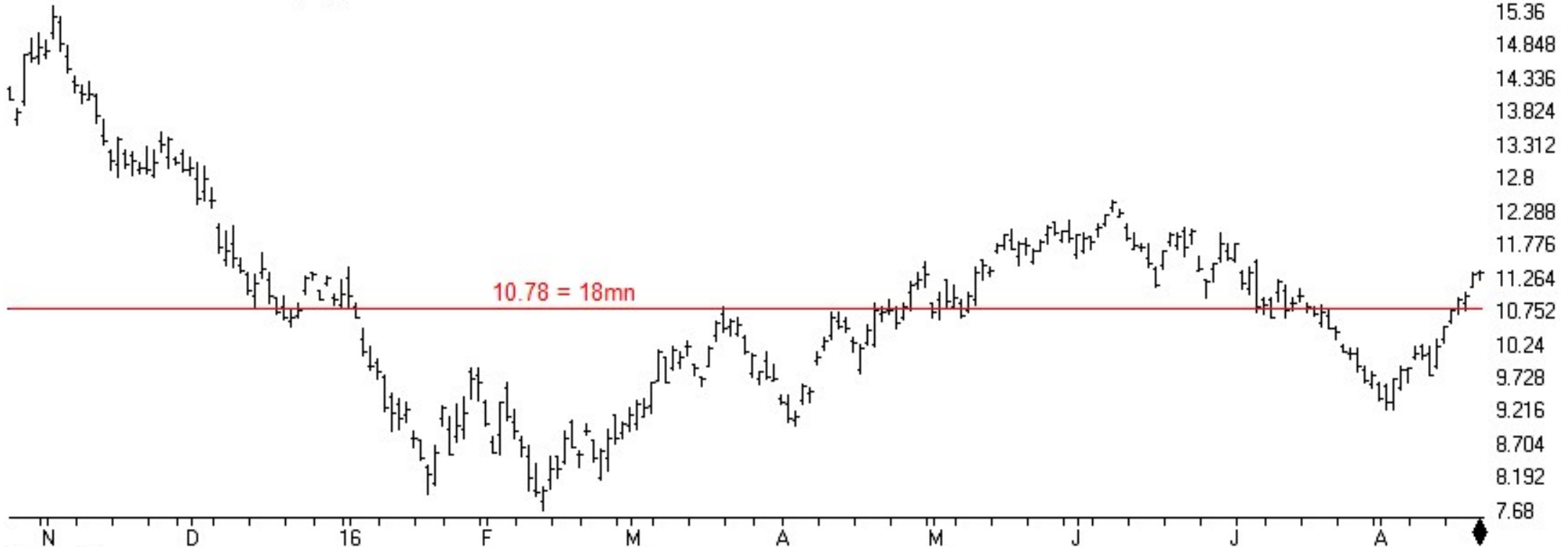
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	16.5	16.3	93	81.2	83.6	7.6	80.5	39.1	17
08/09/16	15.4	15.3	92.9	82.7	87.5	12.4	76.2	38.4	20.5



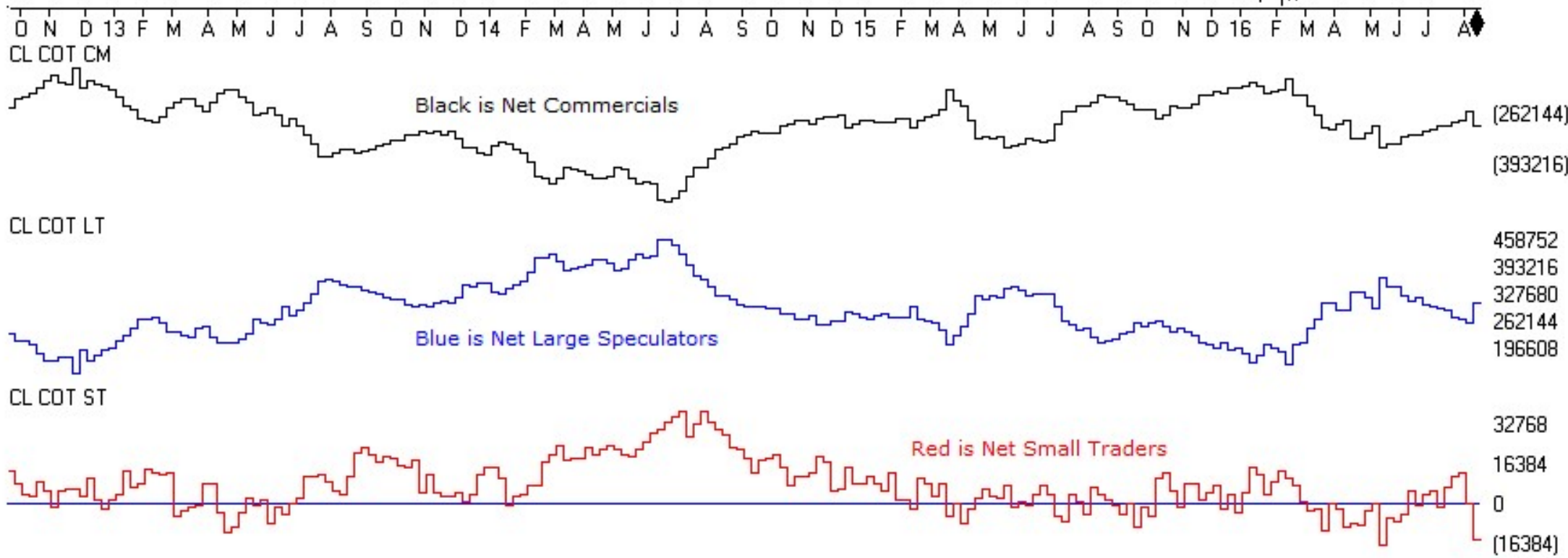
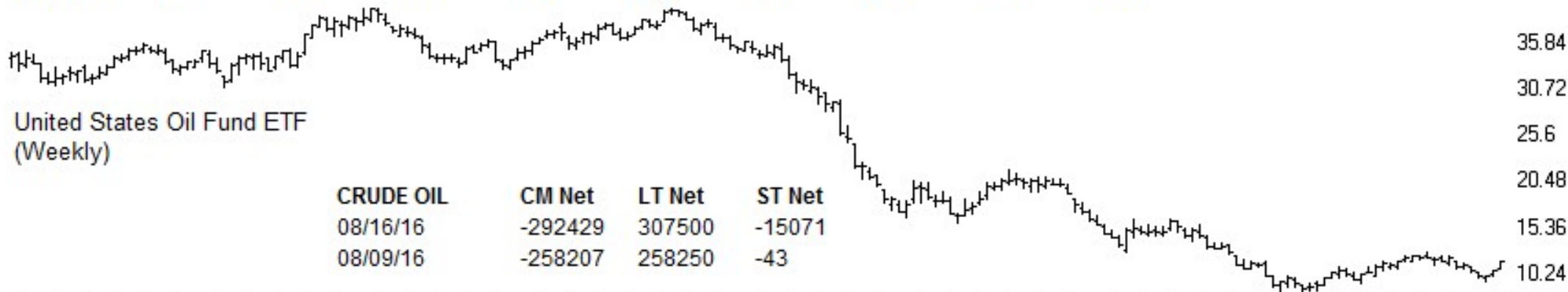


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

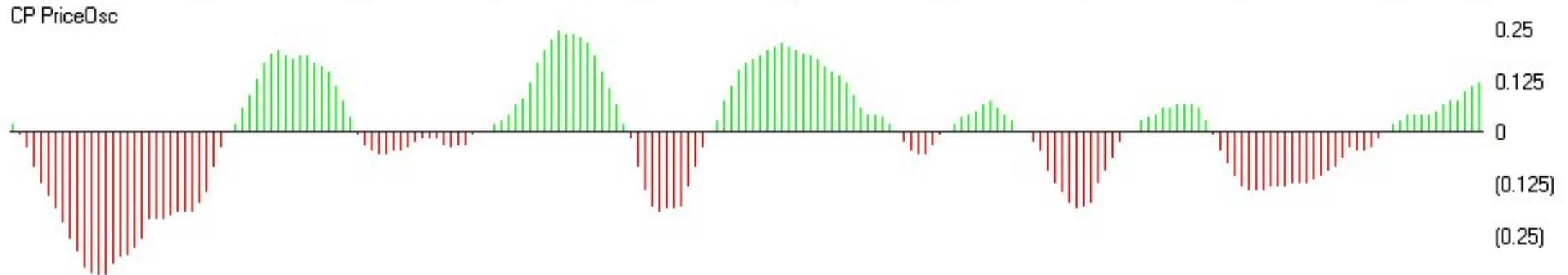


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	42.6	100.0	68.6	62.4	42.6	47.9	7.6	0.0	46.4
08/09/16	51.1	70.2	45.6	47.3	57.0	68.5	57.9	42.2	36.8

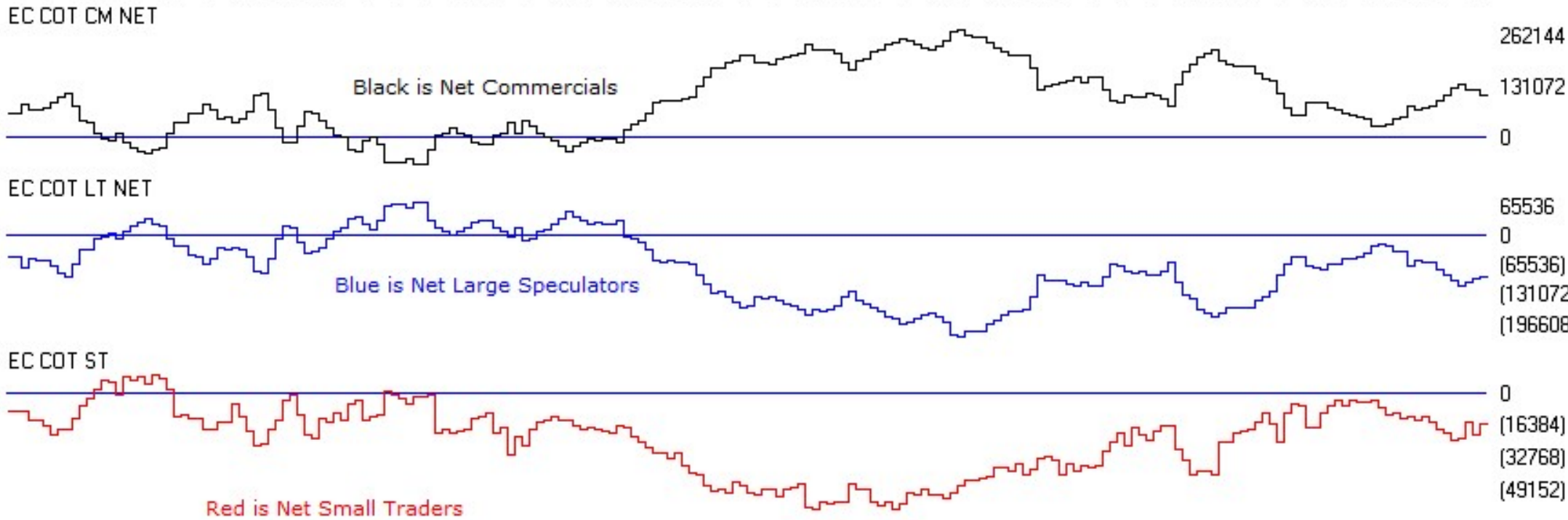
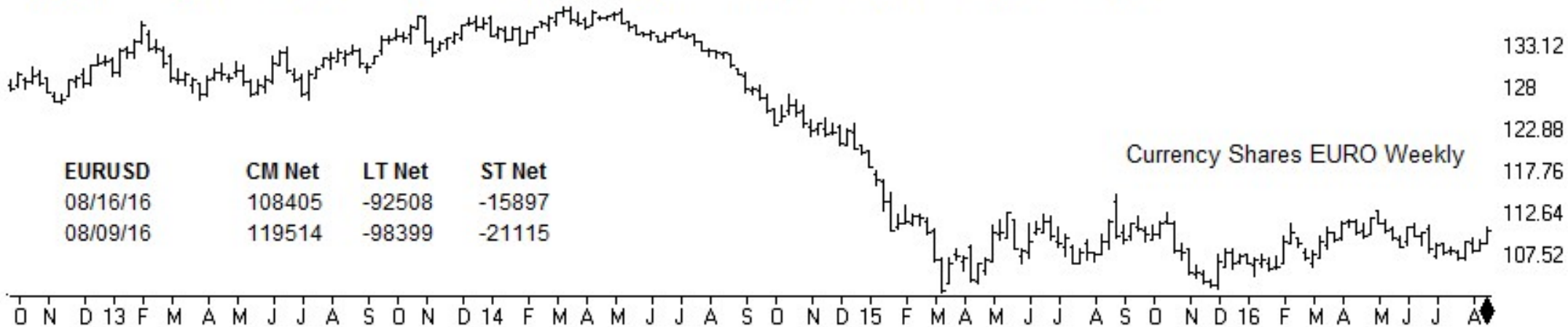


TSR Time Support/Resistance

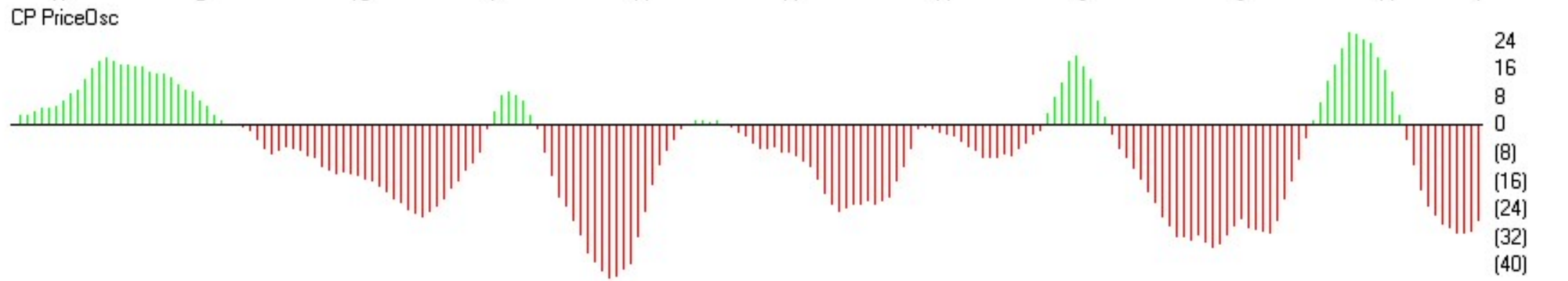
51 EURUSD (Daily)



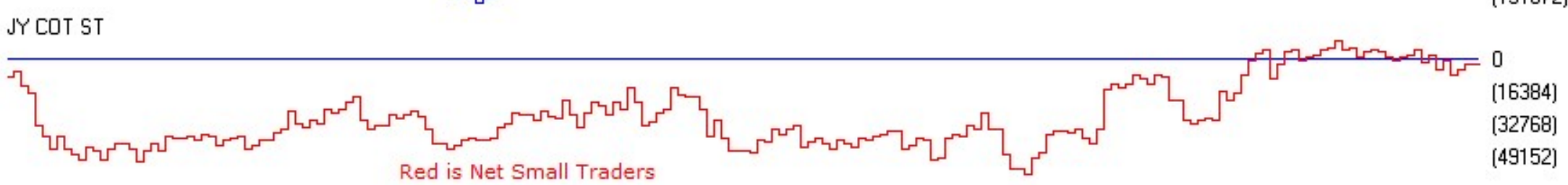
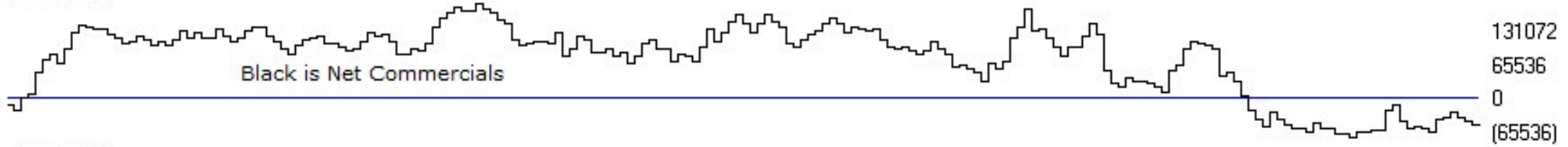
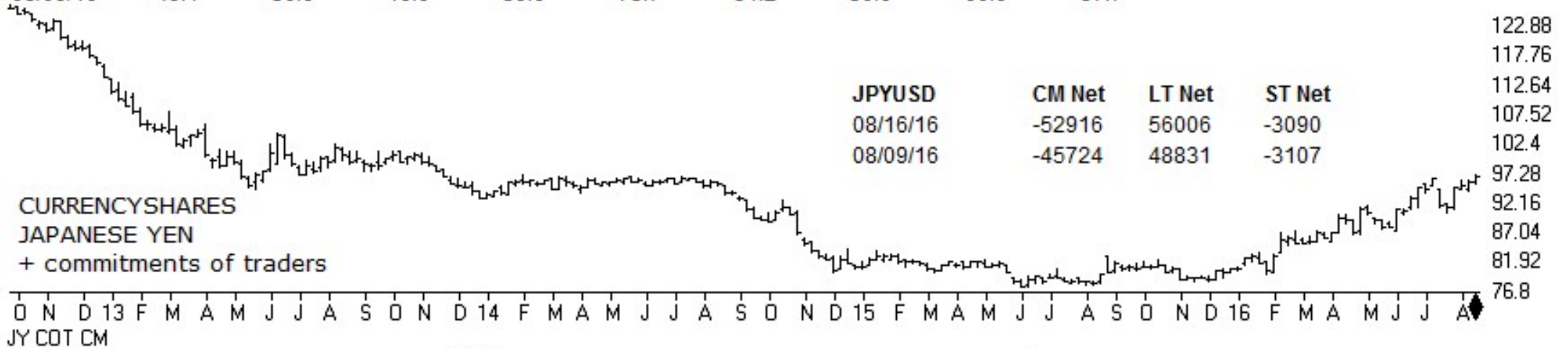
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	74.7	50.4	6.3	22.1	48.7	89.9	40.7	36.2	77.2
08/09/16	85.0	72.7	5.0	15.7	37.9	92.4	15.6	13.7	78.7



53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/16/16	37.8	25.3	28.9	72.2	78.0	60.2	30.7	61.7	89.7
08/09/16	49.1	30.6	16.6	59.6	73.7	81.2	30.6	60.0	87.7



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<http://www.chartprofitwebcast.com>