

ChartProfit

Charts to Friday 18th August 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 08/18

	-5	-4	-3	-2	↓
NYSE	66	61	58	40	36
NasDaq	63	55	47	33	32
SP500	69	62	62	45	39
ND100	63	52	46	31	38
R2000	62	56	48	31	28

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

08/18: AAll (public poll). Bulls% was slightly higher at 34.2%. Down from 35.5% three weeks ago which was an eleven week high. Bears% was almost unchanged at 32.8%, up from 24.3% three weeks ago which was an eight month low.

08/18: Investors Intelligence. Bulls% was lower at 50.5% (from 57.5%). Bear% was higher at 18.1% (from 17%), up from 16.2% three weeks ago which was the lowest since July 2015.

08/18: Market Vane (advisers) poll was lower at 67. Down from 70 three weeks ago which was the highest level since 2007.

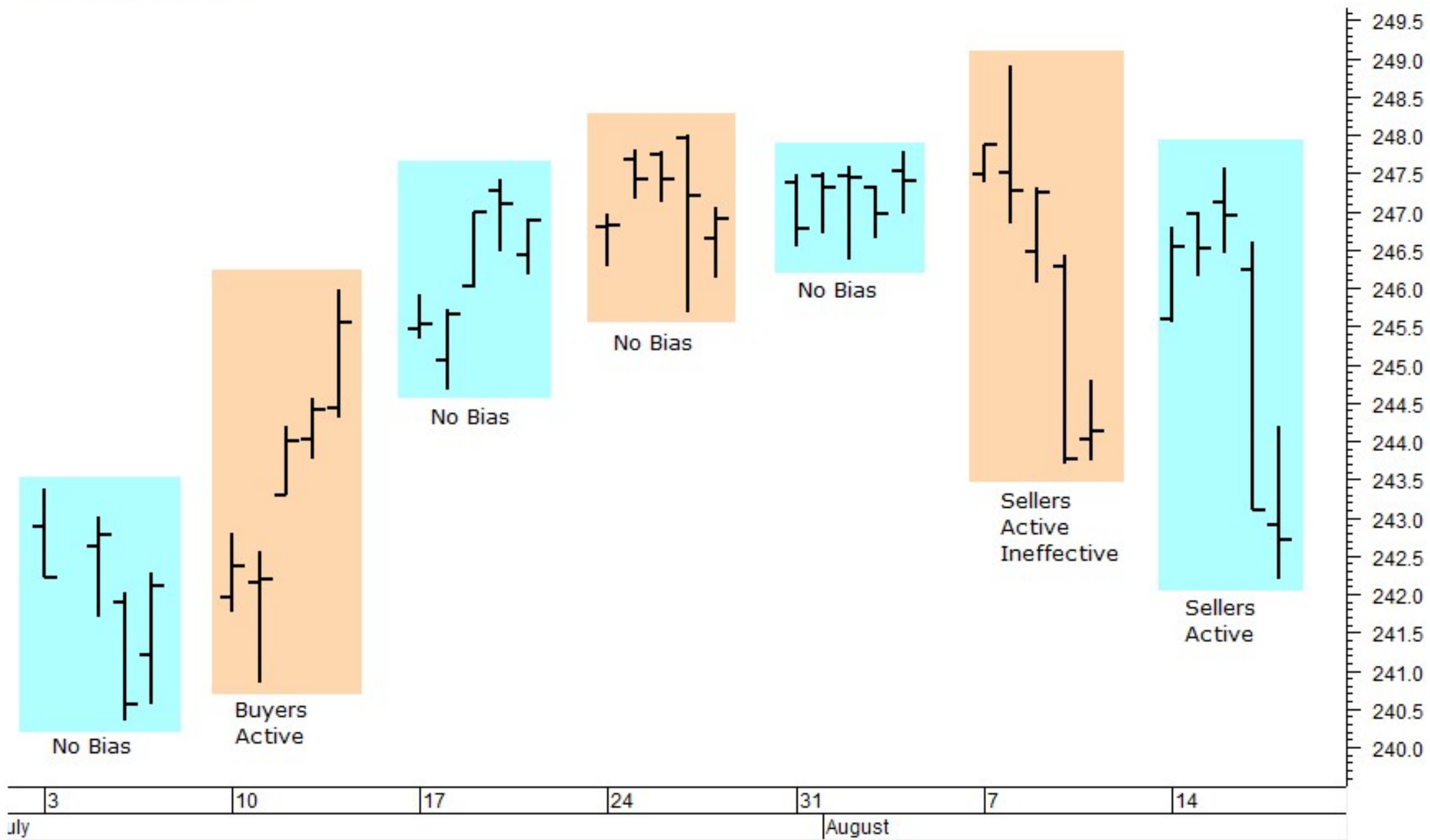
08/18: NAAIM exposure index was higher at 88.92. Up from 83.95, a fourteen week low.

Mutual Fund Flow:

08/18: My version of the Rydex Assets Ratio ended the week at 12.22. The ratio reached 14.63 the previous week and 15.21 on 06/30, the highest in the database.

08/18: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$5.9 Billion in the week to 16th August, the fifth consecutive weekly net outflow.

SPY Weekly Structure

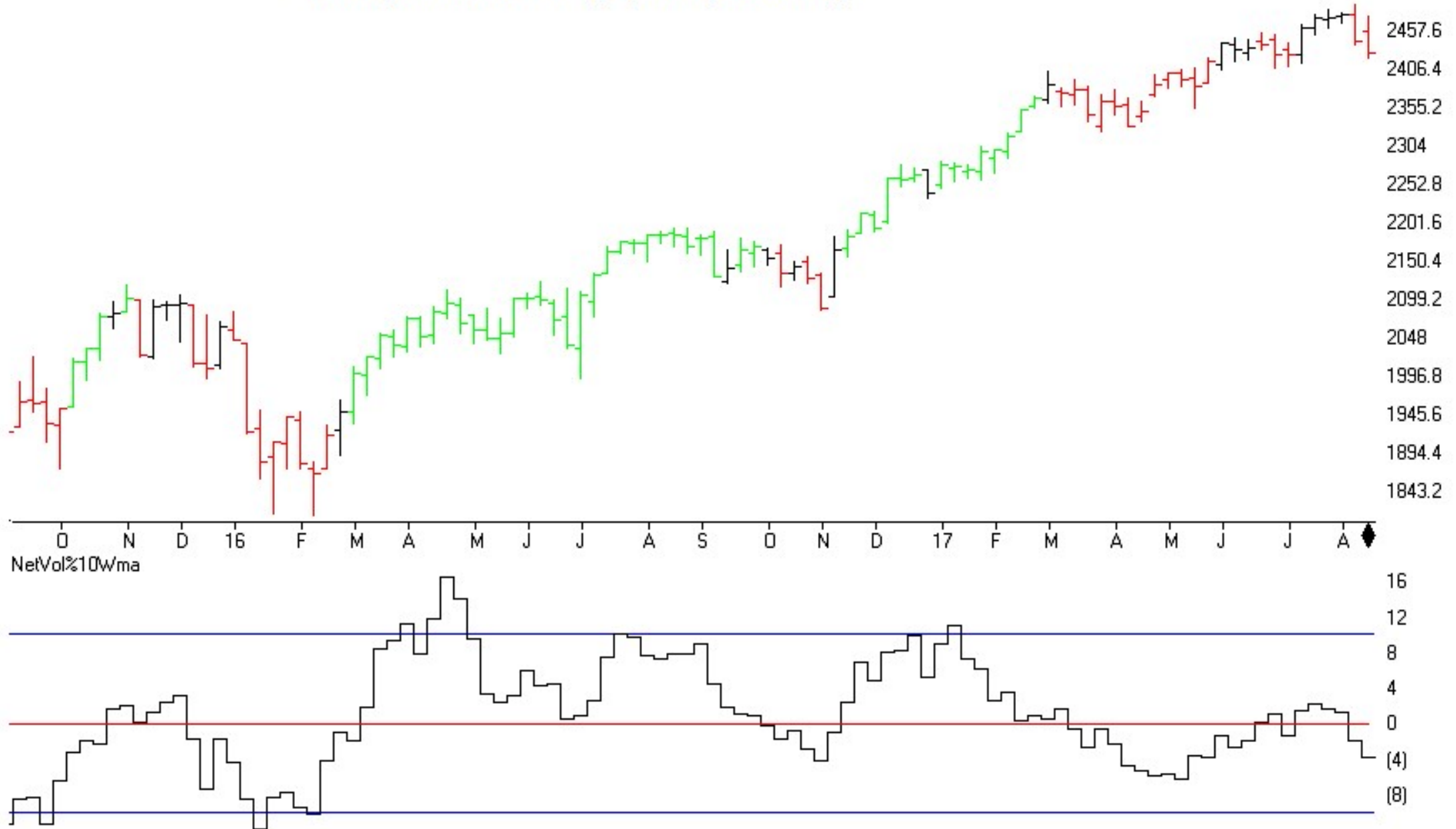


Commitments of Traders

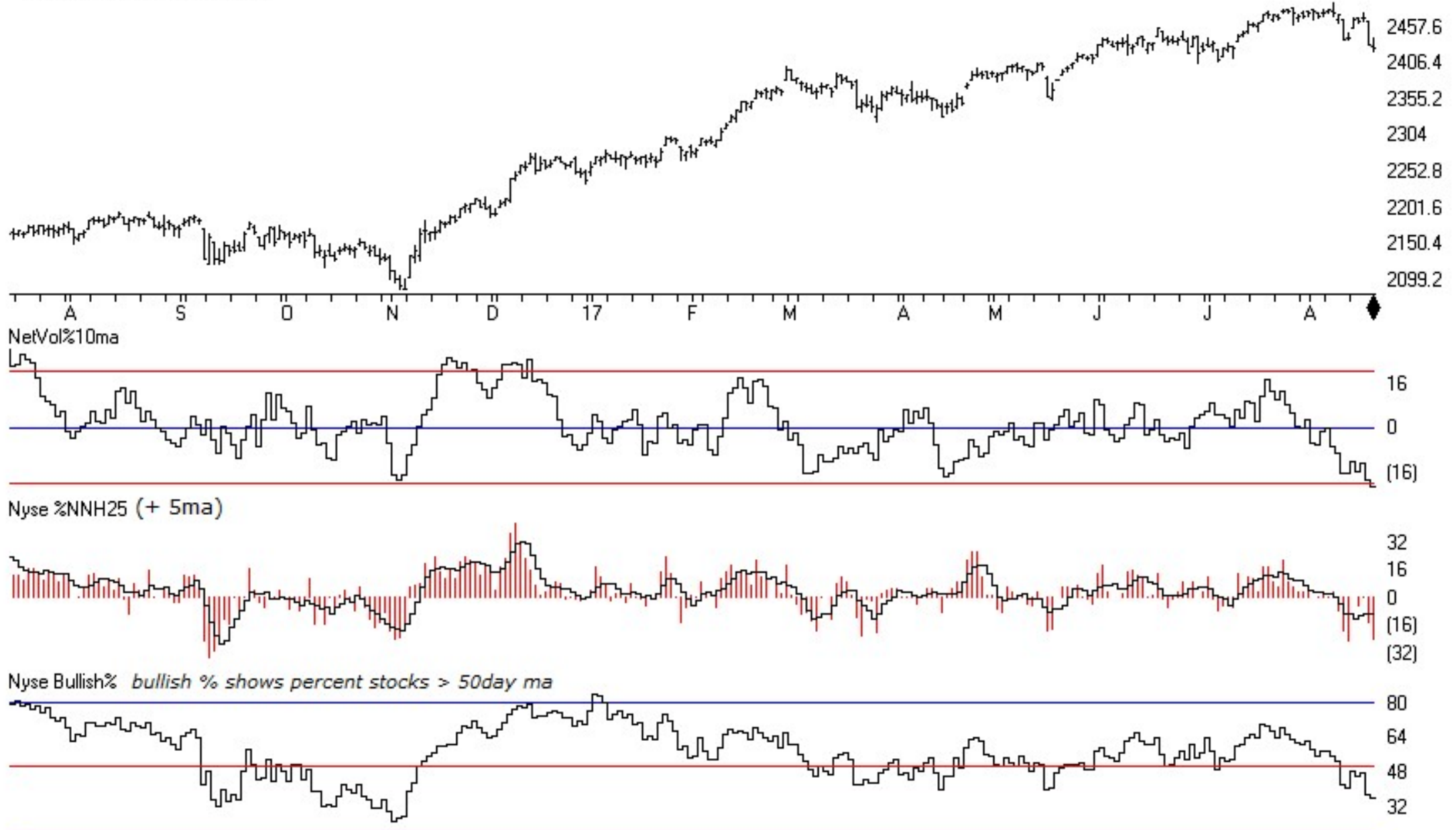
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	17.3	34.3	83.6	30.2	1.6	42.2	100.0	98.5	17.2
08/08/17	22.4	41.4	89.5	38.9	8.3	32.3	92.4	84.0	17.3
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	13.8	42.6	100	88.4	72.2	7.9	0	0	51.3
08/08/17	39.8	63.1	86.1	61.5	54.8	26.7	0	28.8	58.5
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	41.2	32.5	41.9	59.4	47.8	39.1	39.8	25.7	10.5
08/08/17	39.9	12.1	35.0	66.9	71.9	39.6	8.5	22.1	56.0
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	8.5	0.0	72.6	97.8	89.7	31.2	54.9	49.5	21.0
08/08/17	17.5	0.0	57.6	100.0	100.0	45.9	40.1	17.8	31.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	18.0	4.9	36.6	83.2	100.0	56.4	63.6	66.3	70.2
08/01/17	8.6	0.0	48.5	85.8	100.0	41.8	100.0	93.4	30.4
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	48.6	39.3	33.6	49.4	69.3	69.3	79.5	31.6	17.4
08/08/17	67.1	64.4	26.3	31.1	43.7	76.0	68.0	18.7	16.0
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	9.2	21.1	89.1	90.6	72.7	19.2	91.5	64.8	0.0
08/08/17	0.0	3.0	90.3	100.0	91.3	16.9	100.0	80.3	0.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	96.4	66.7	1.3	1.0	1.5	98.5	82.4	100.0	43.6
08/08/17	97.8	75.2	0.0	0.0	0.6	100.0	74.8	100.0	48.7

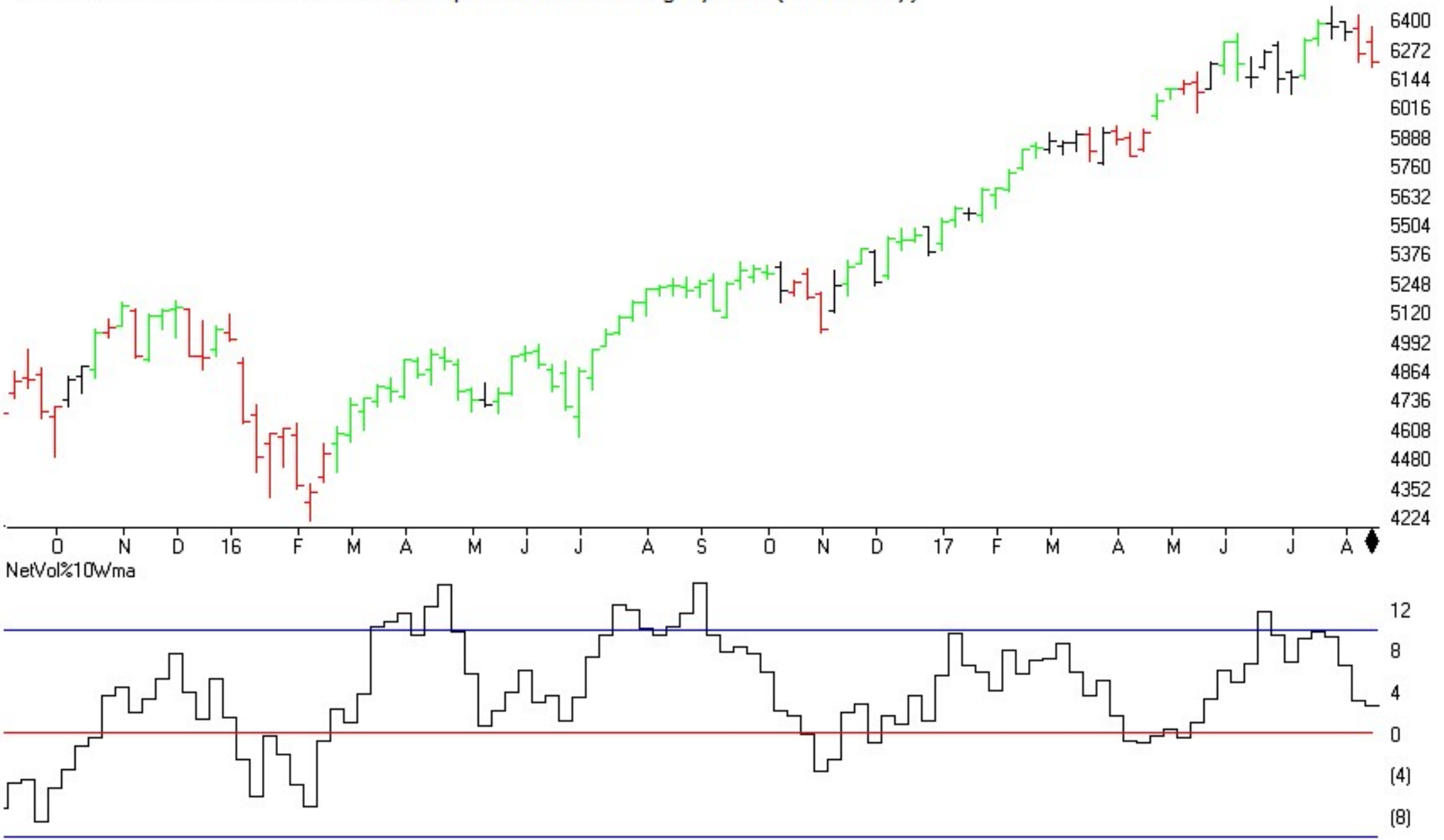
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



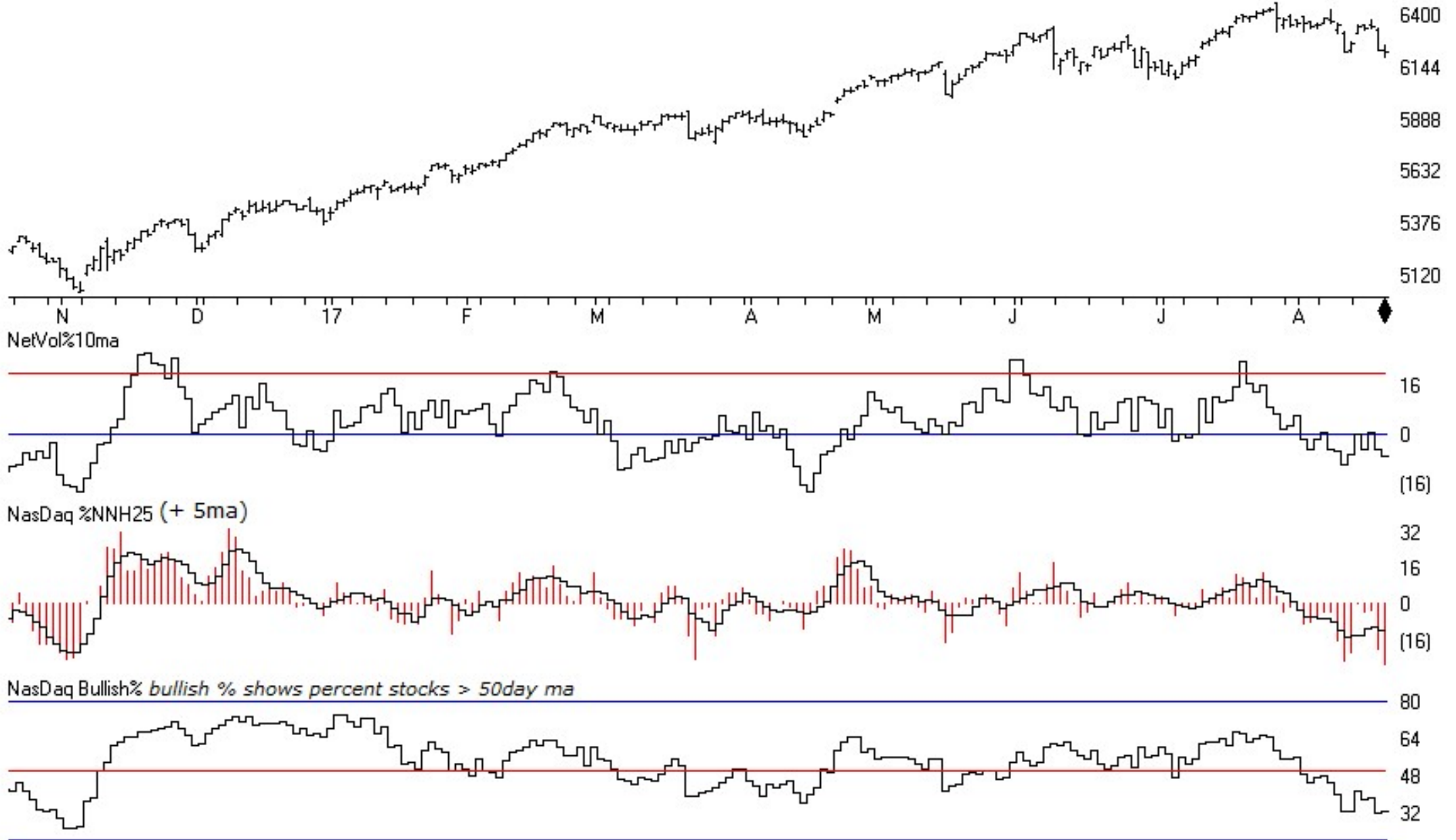
MARKET CHART NYSE (Daily)



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

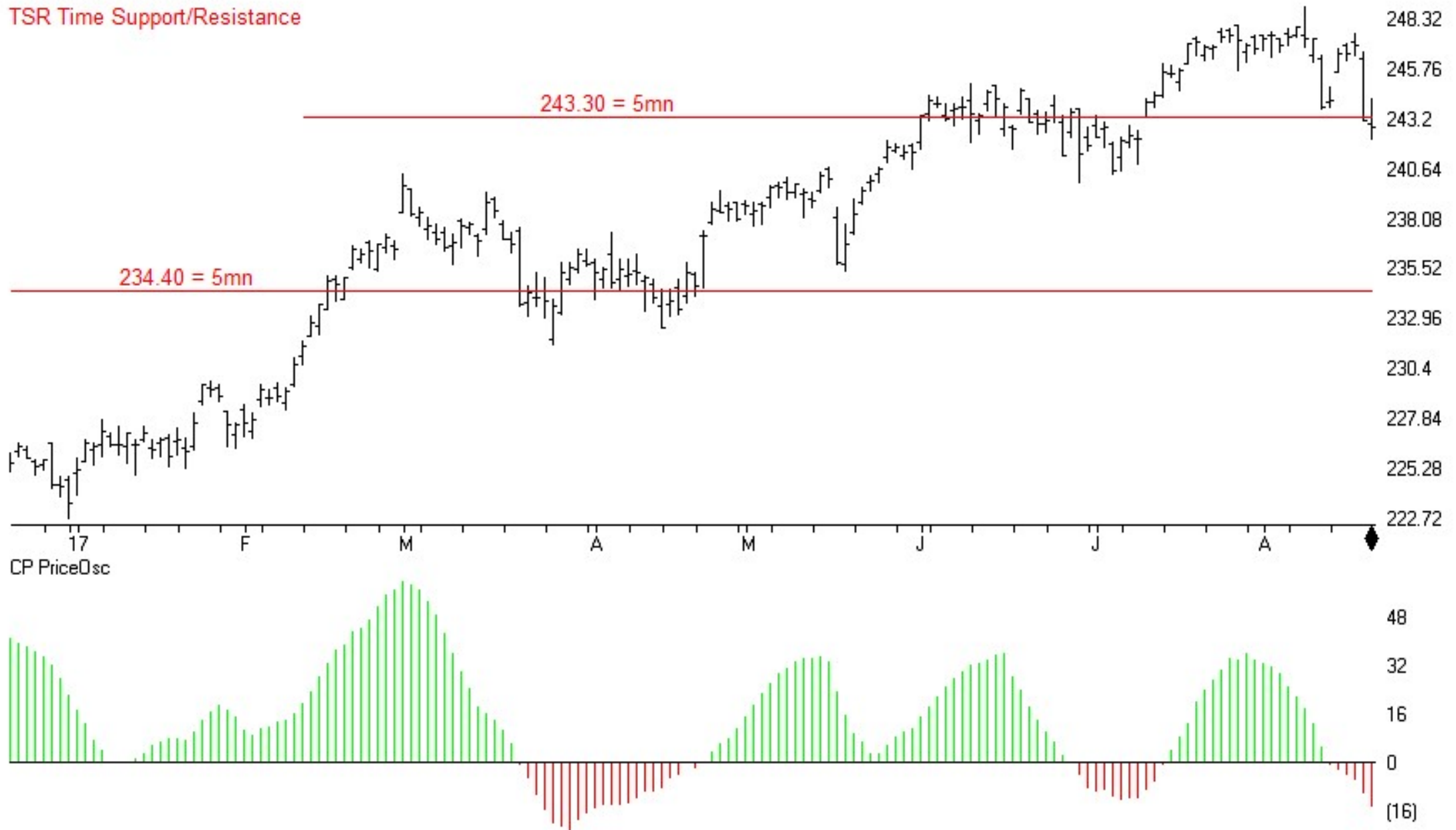


MARKET CHART NASDAQ 1800 (Daily)



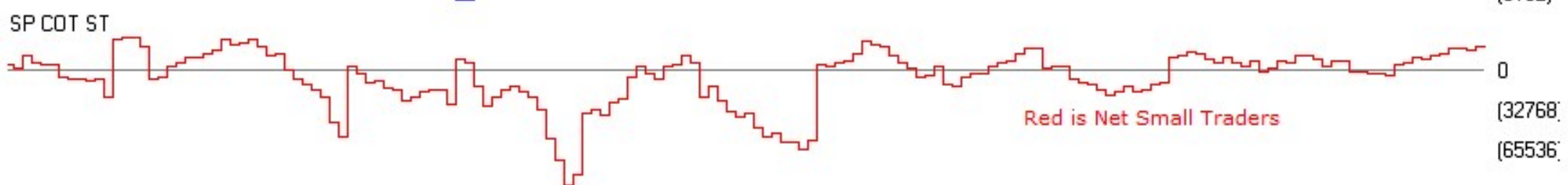
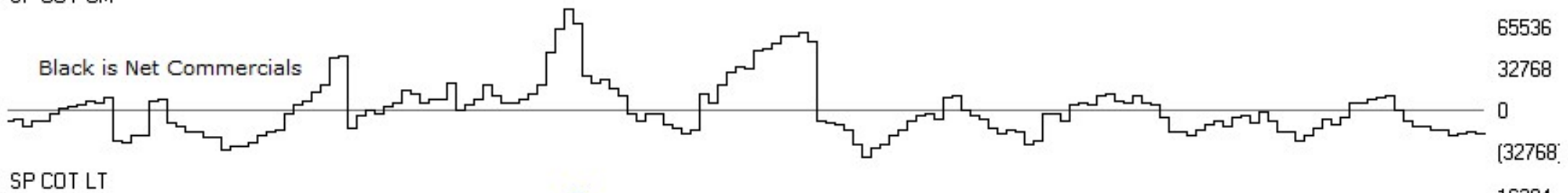
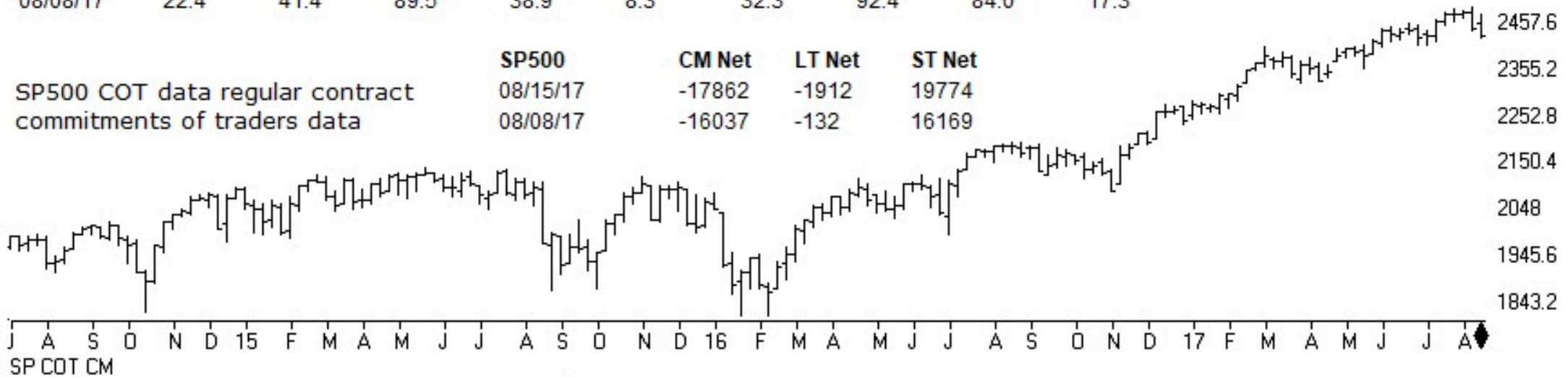
13 SPY SP500 ETF (Daily)

TSR Time Support/Resistance



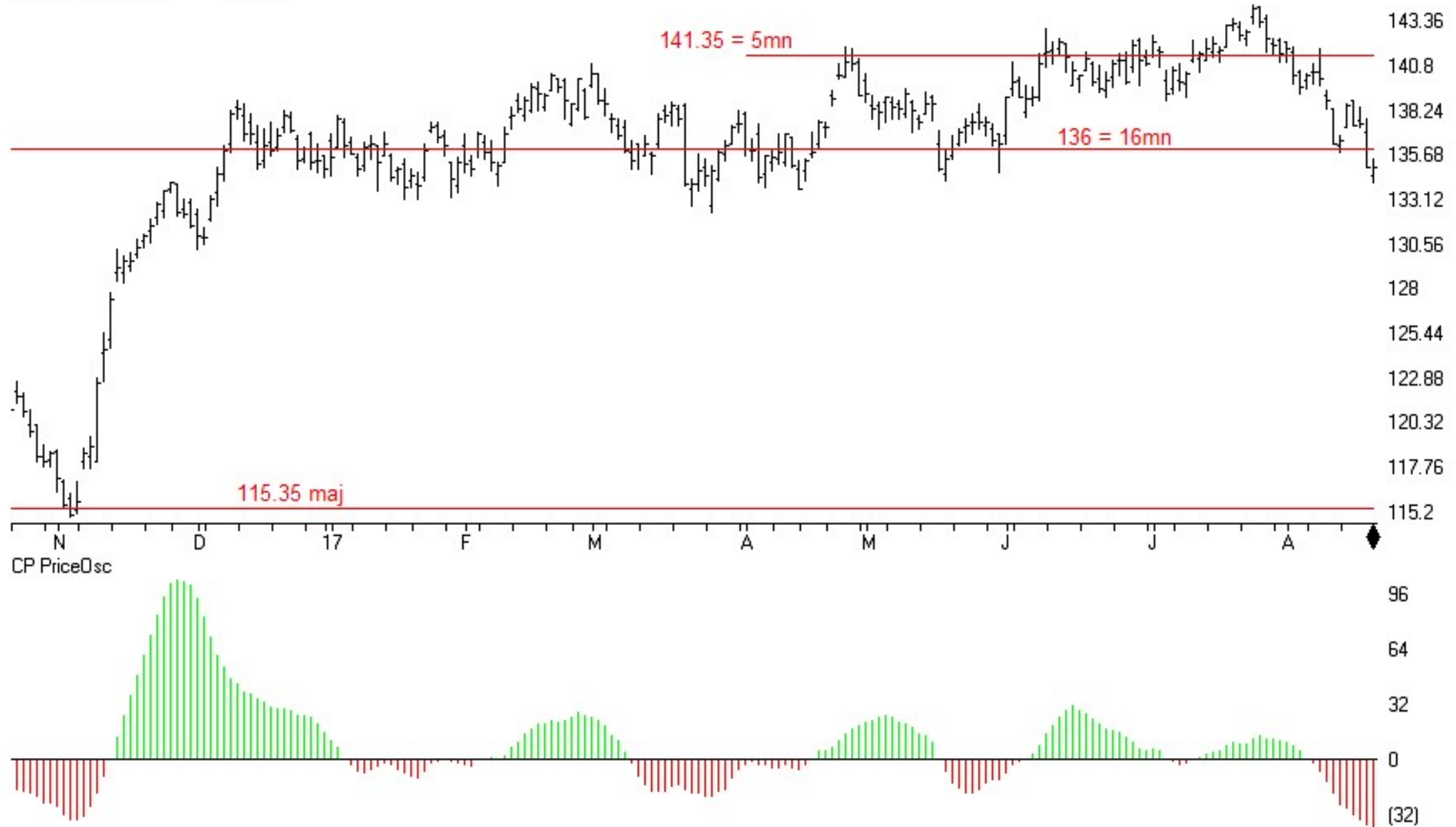
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	17.3	34.3	83.6	30.2	1.6	42.2	100.0	98.5	17.2
08/08/17	22.4	41.4	89.5	38.9	8.3	32.3	92.4	84.0	17.3

SP500 COT data regular contract commitments of traders data	SP500	CM Net	LT Net	ST Net
08/15/17	2457.6	-17862	-1912	19774
08/08/17	2355.2	-16037	-132	16169

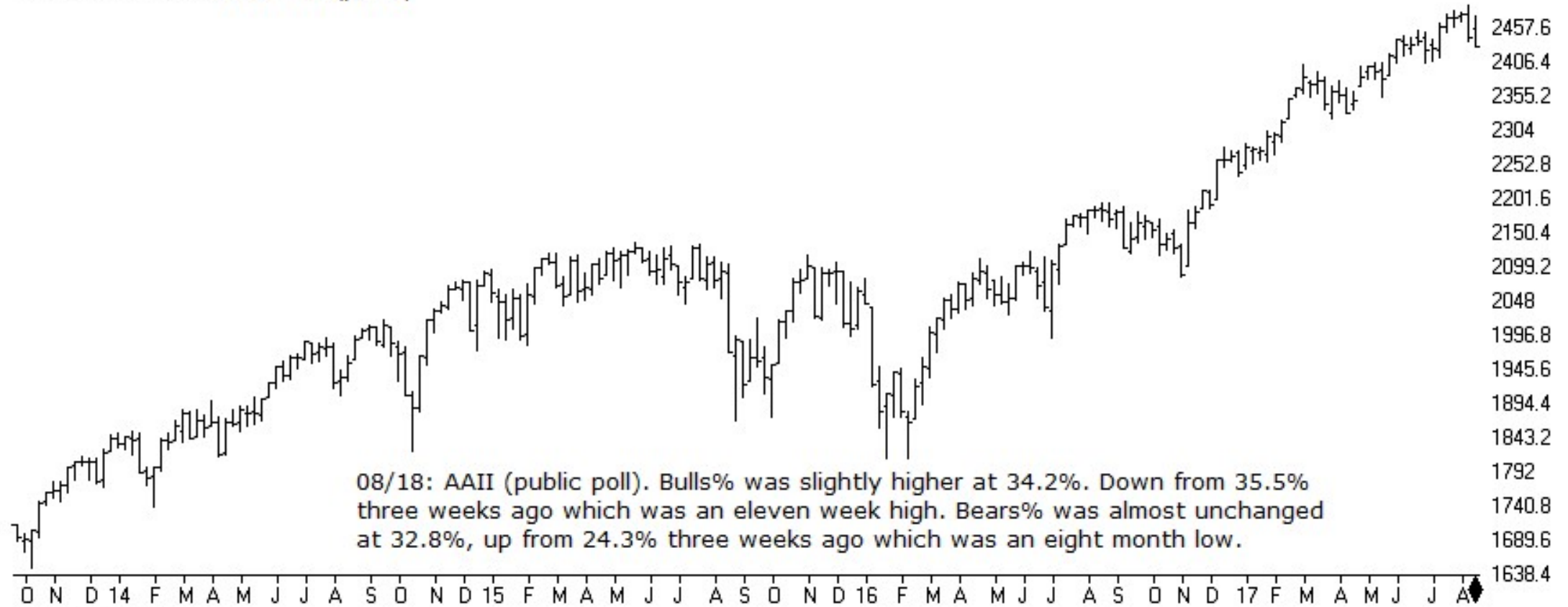


TSR Time Support/Resistance

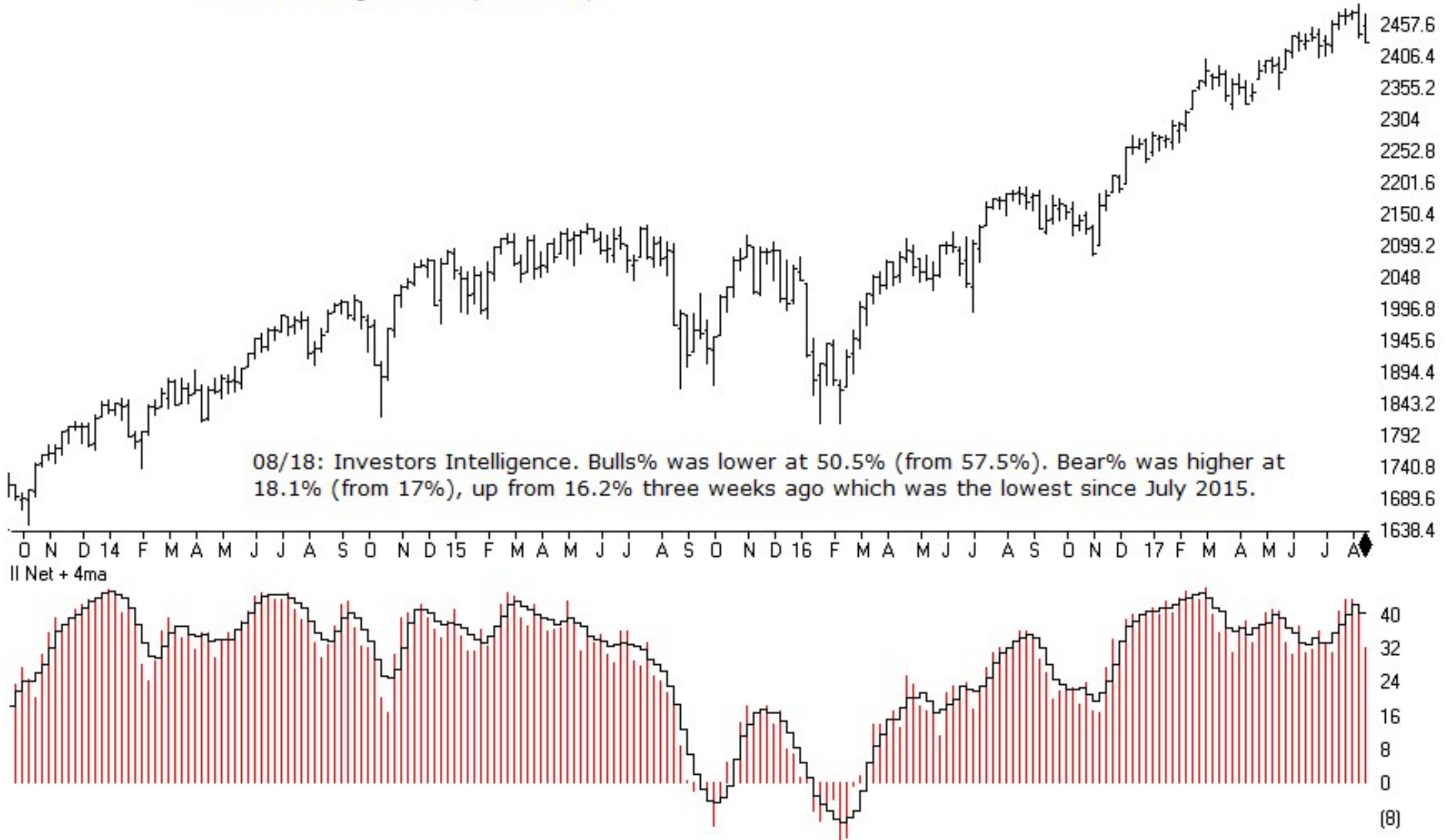
11 IWM R2000 ETF (Daily)



SP500 Index (Weekly) + AAI Poll (public)

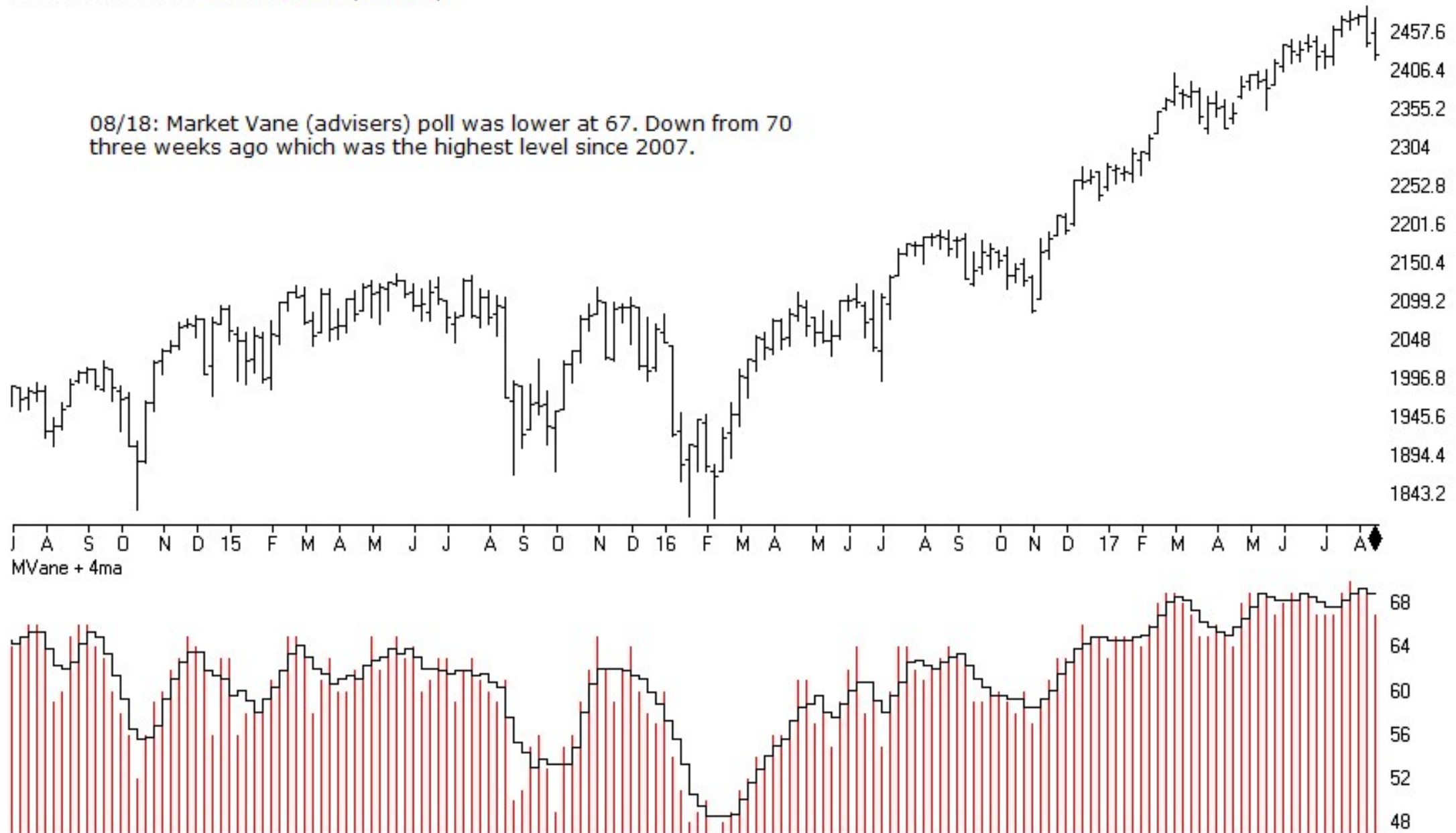


SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



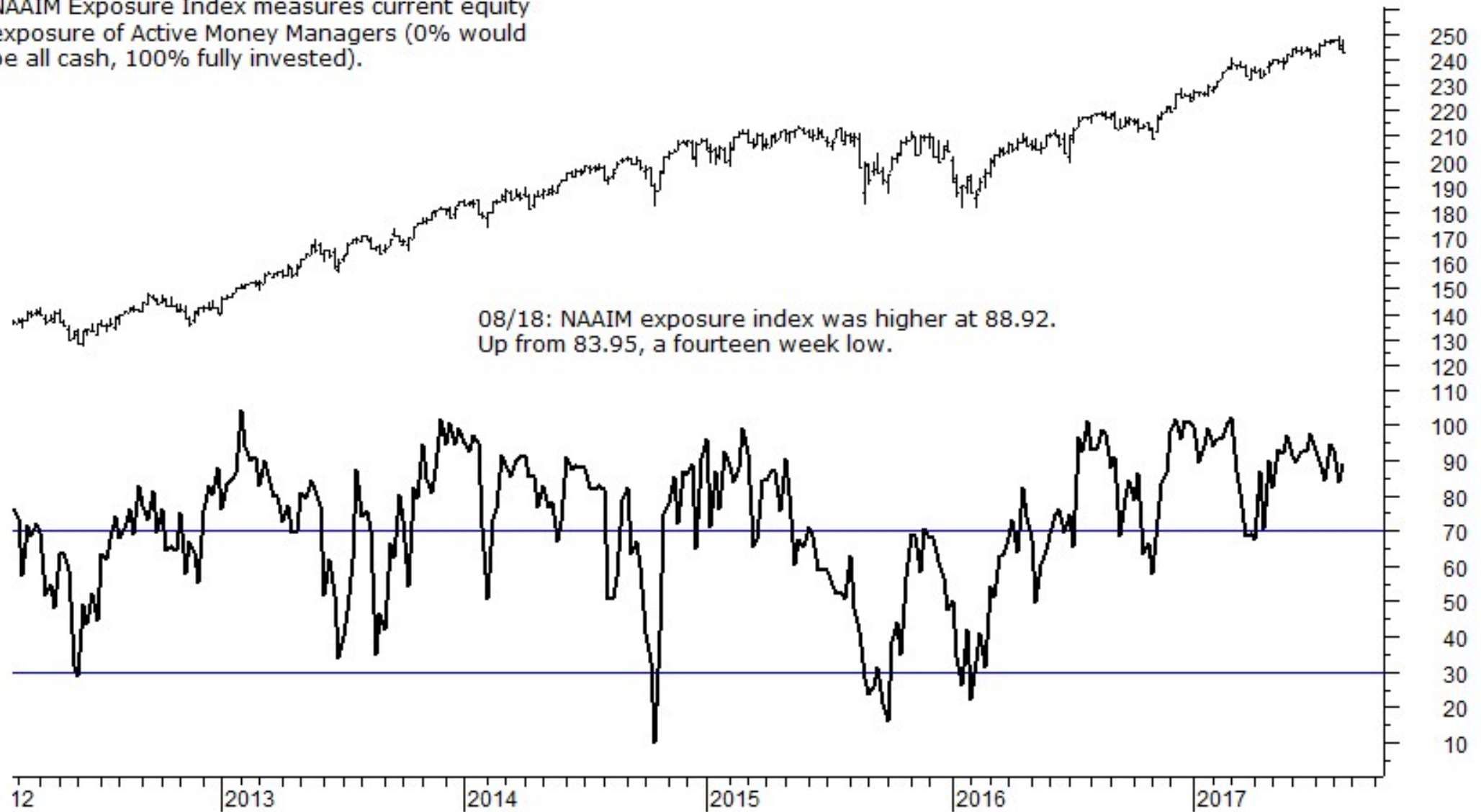
SP500 Index (Weekly) + Market Vane (advisors)

08/18: Market Vane (advisors) poll was lower at 67. Down from 70 three weeks ago which was the highest level since 2007.

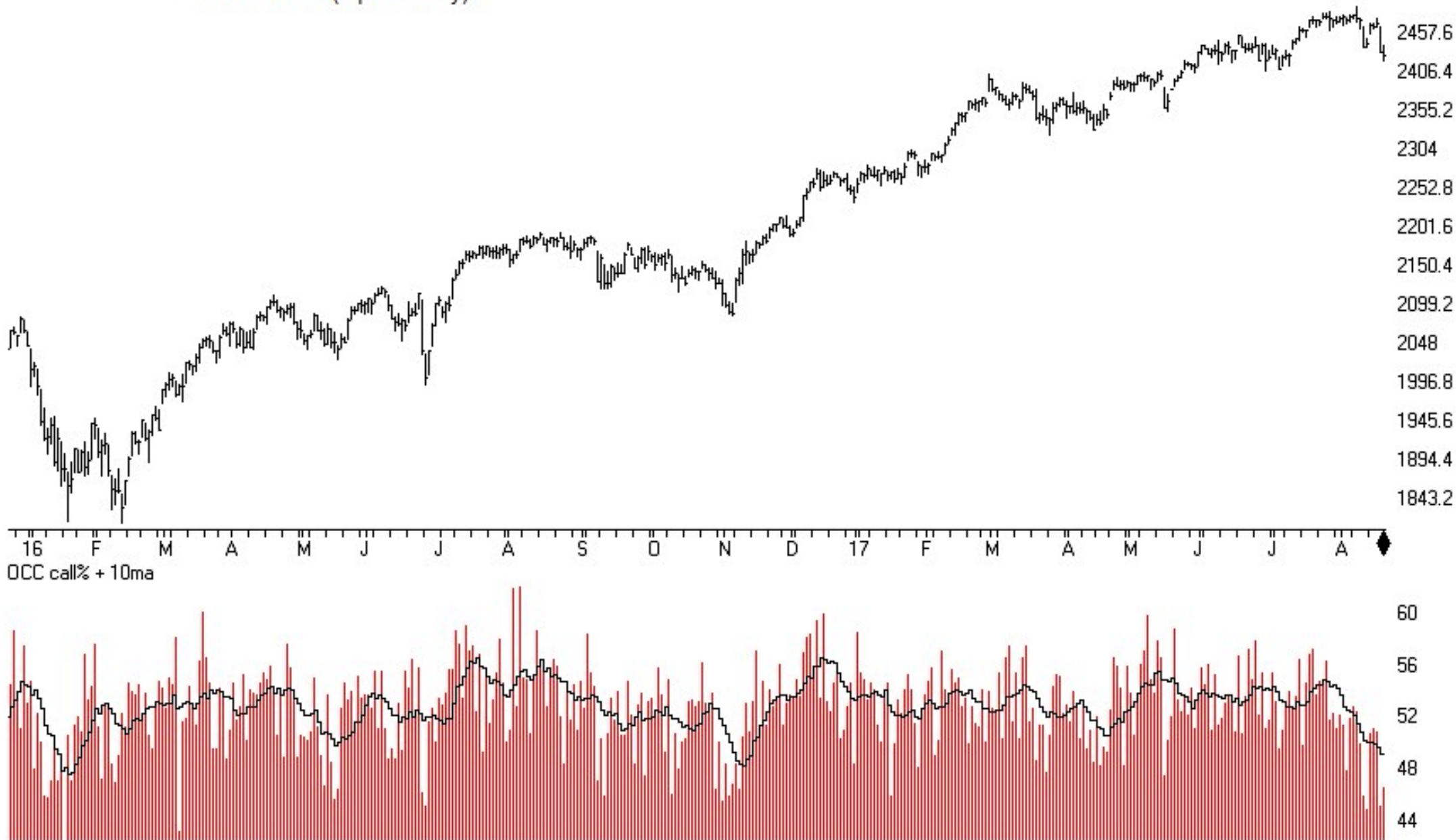


SPY + NAAIM Exposure Index

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

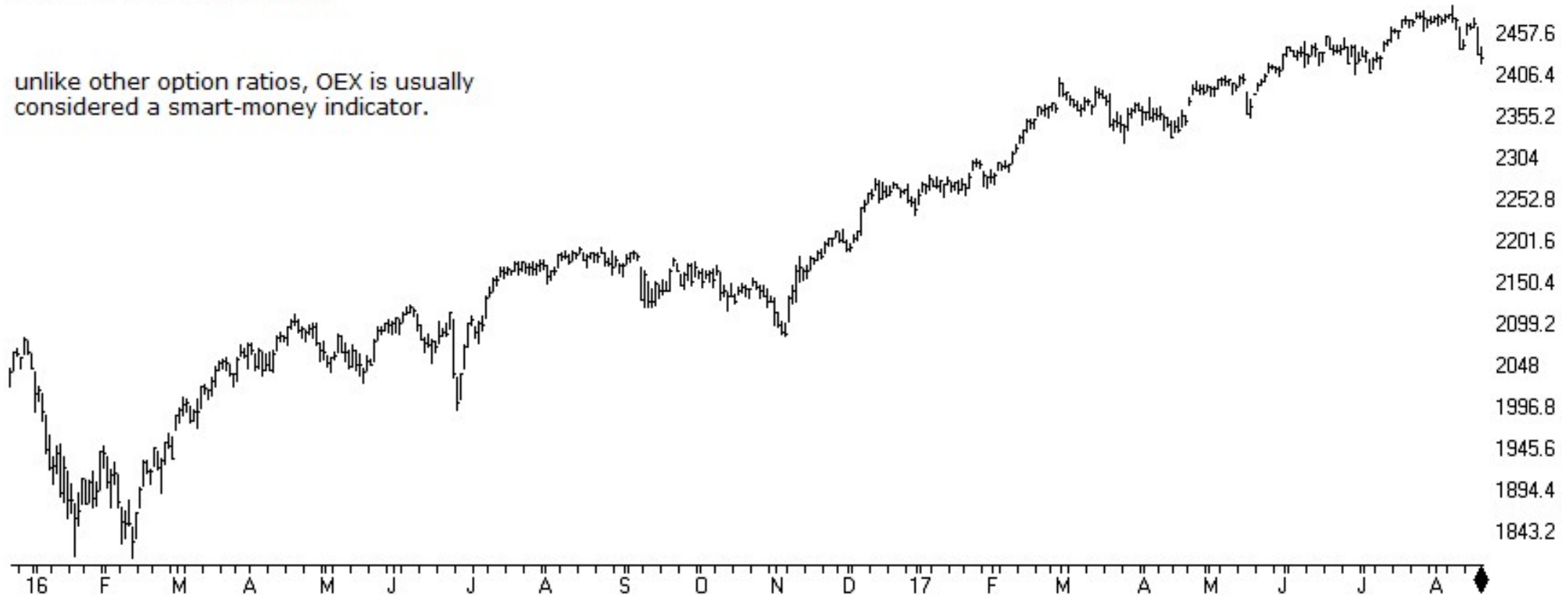


SP500 Index (Daily) + OCC Calls% (equities only)

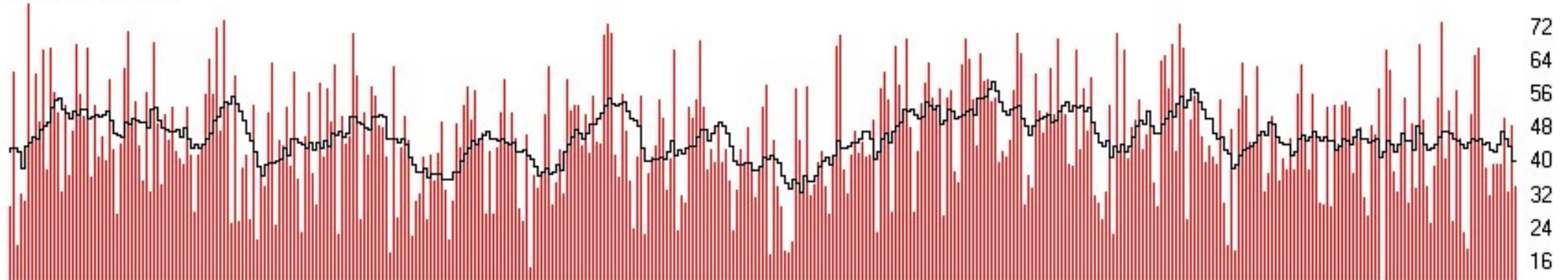


SP500 Index (Daily) + OEX Calls%

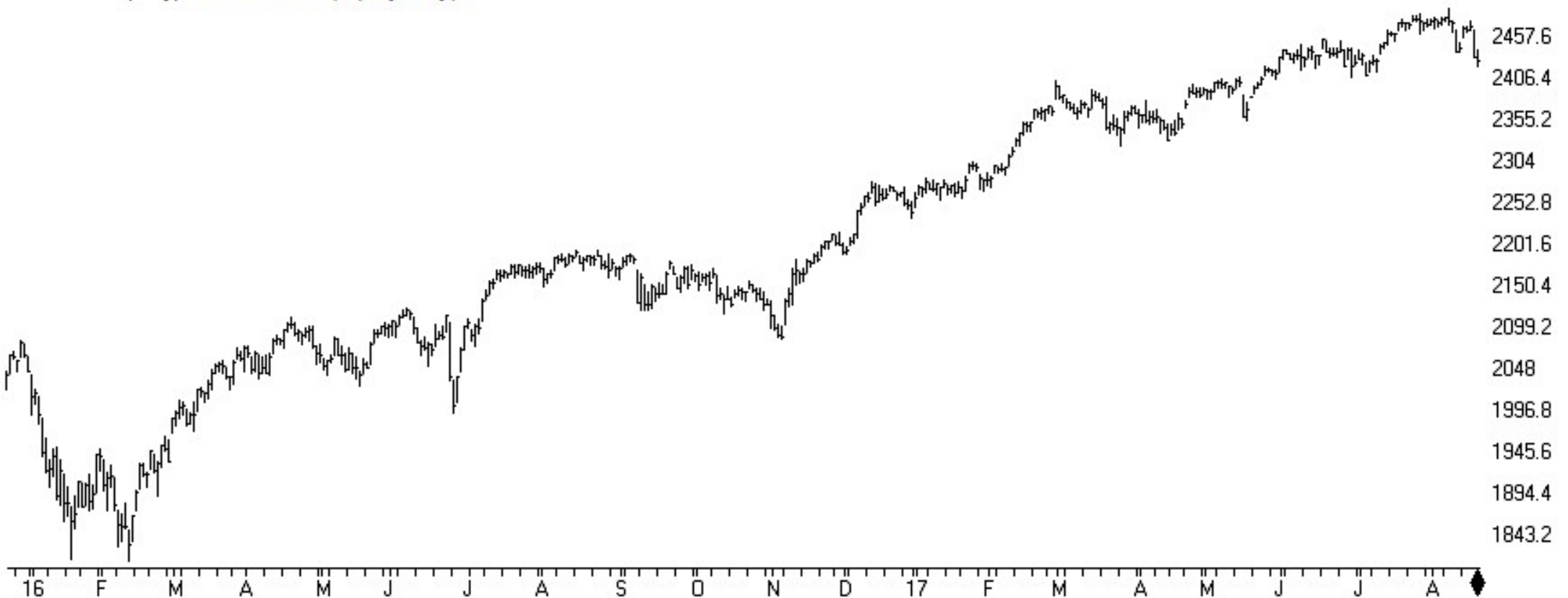
unlike other option ratios, OEX is usually considered a smart-money indicator.



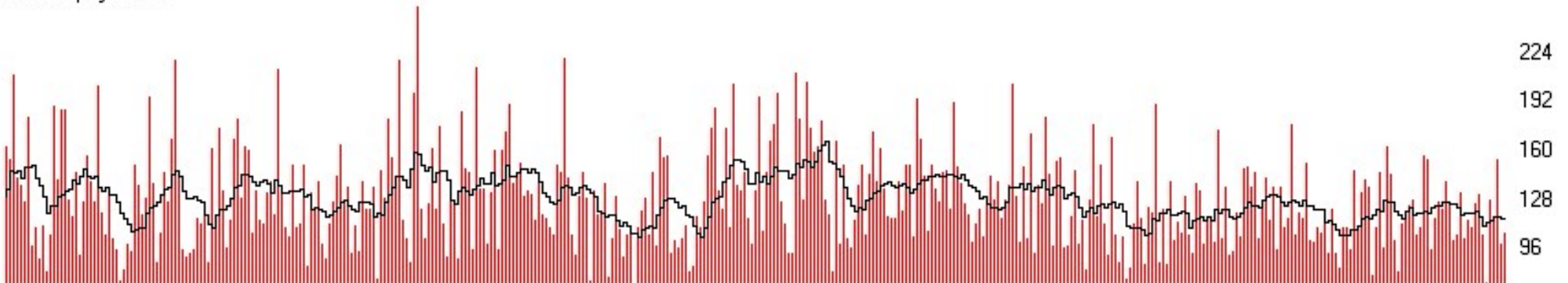
OEX Call% + 10ma



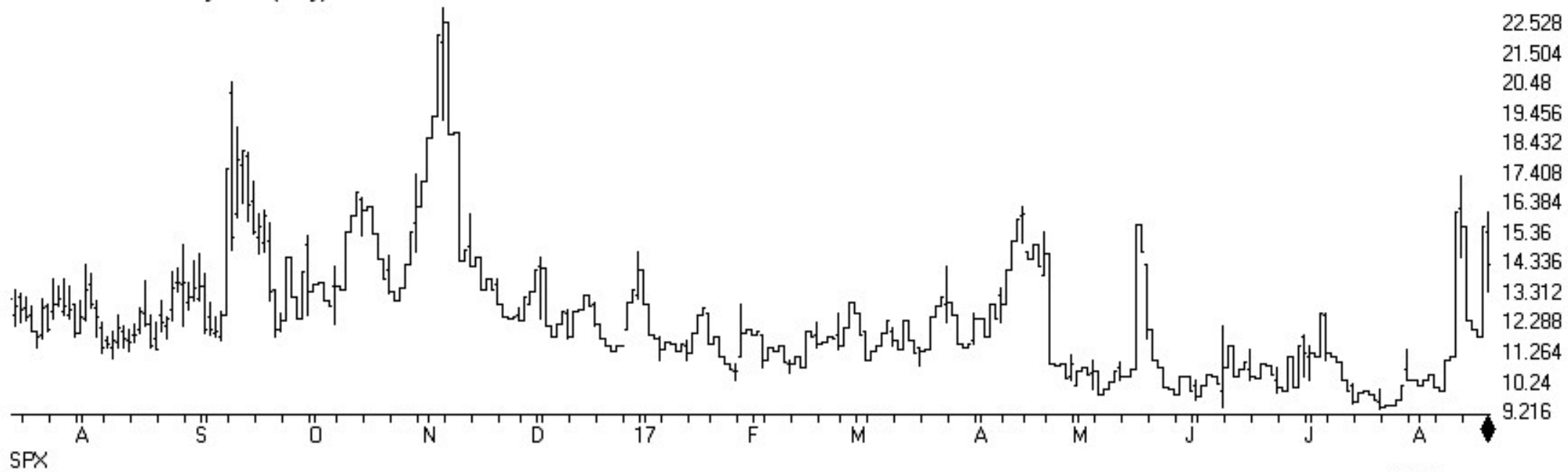
SP500 Index (Daily) + ISEE Index (equity only)



ISEE Equity+10ma

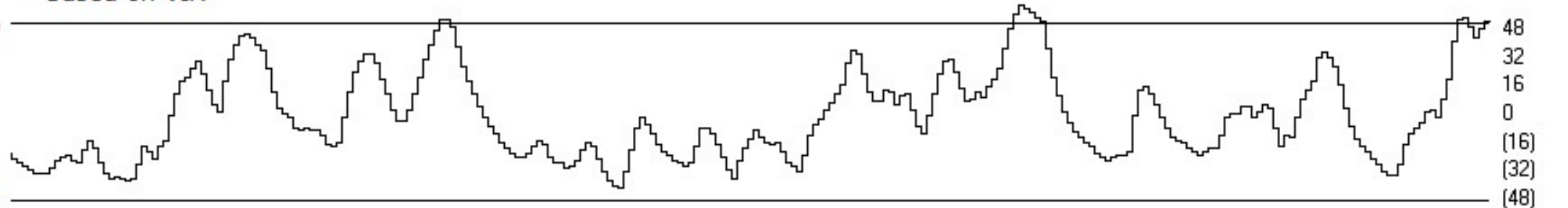


VIX - S&P 500 Volatility Index (Daily)

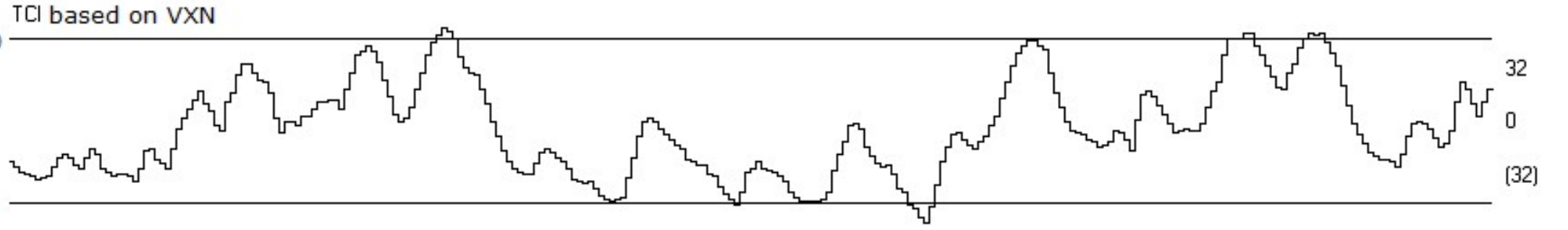
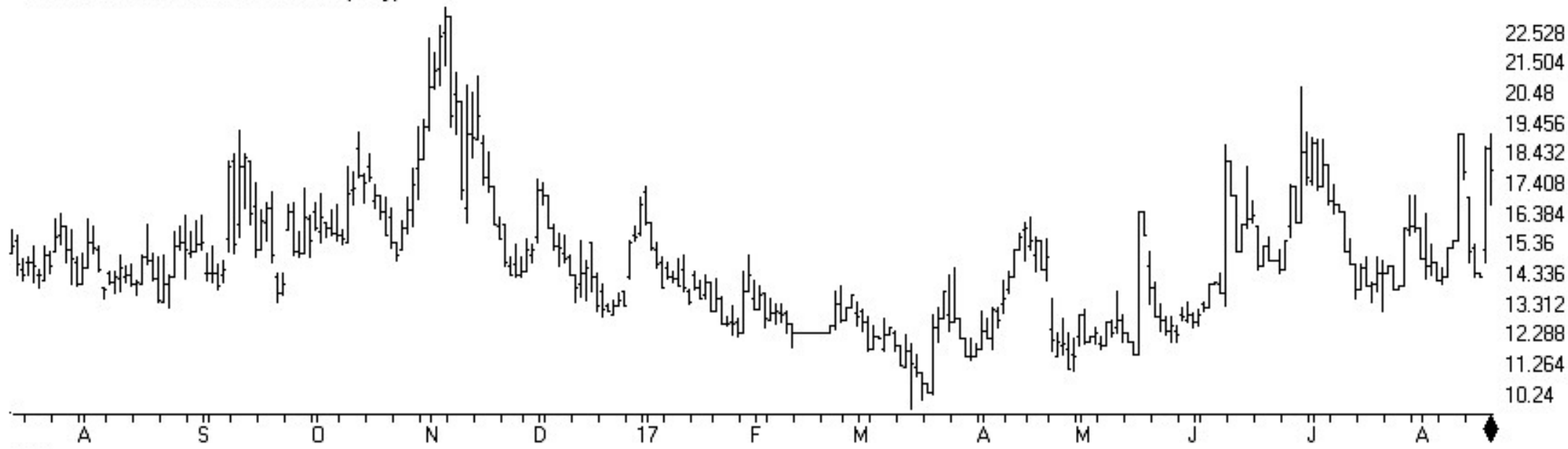


07/21: VIX fell to 9.3 intraday on Friday, its lowest since 1993.

TCI based on VIX

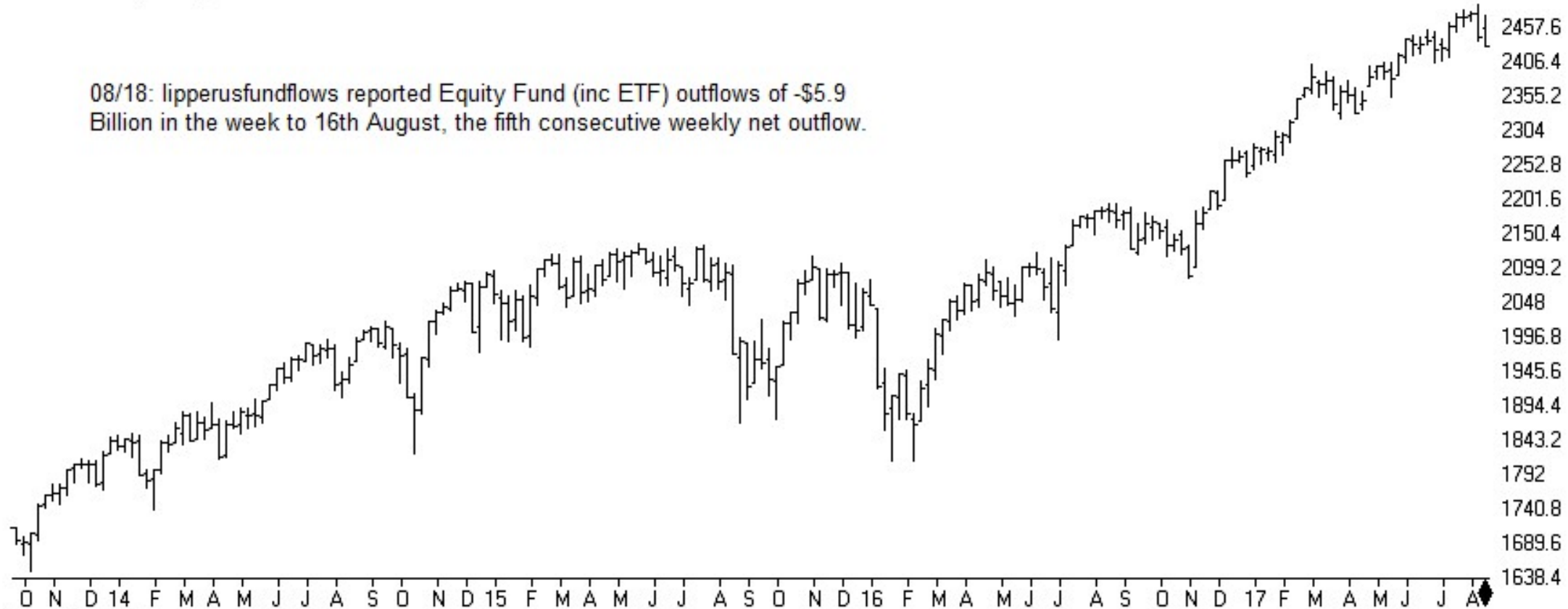


VXN - NASDAQ VOLATILITY INDEX (Daily)



SP500 Index (Weekly)

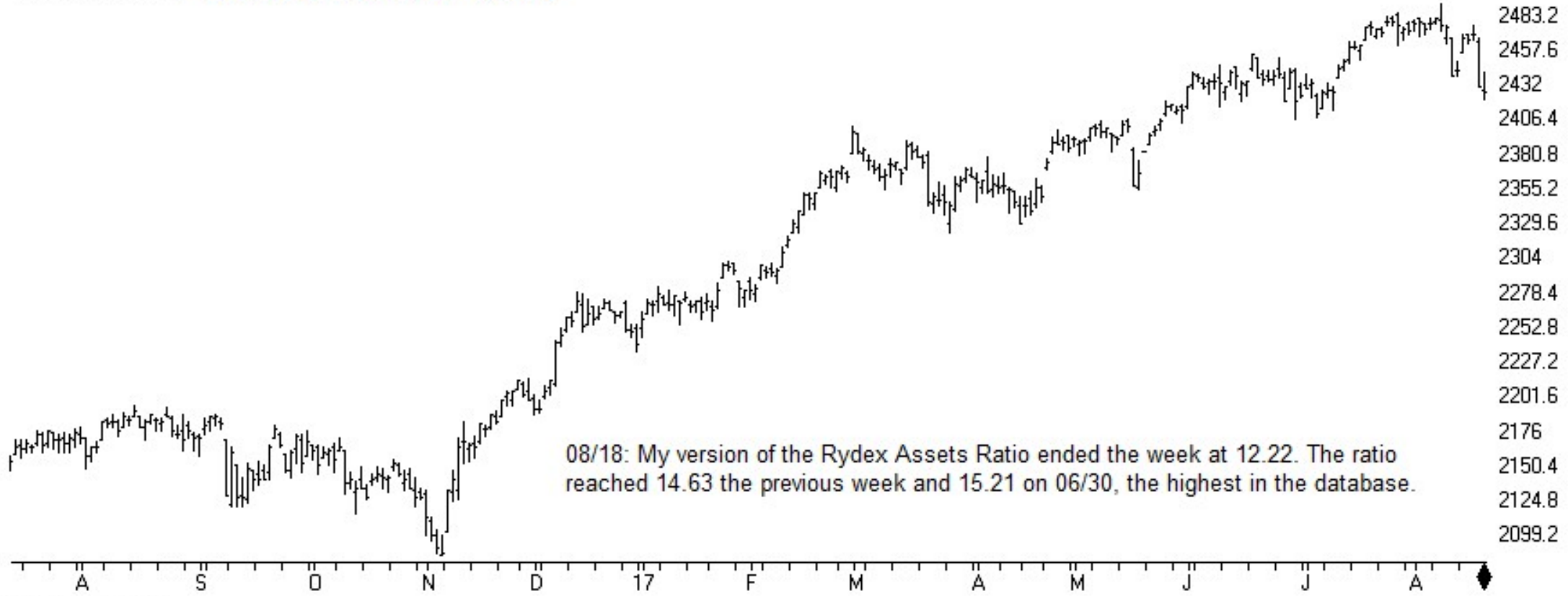
08/18: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$5.9 Billion in the week to 16th August, the fifth consecutive weekly net outflow.



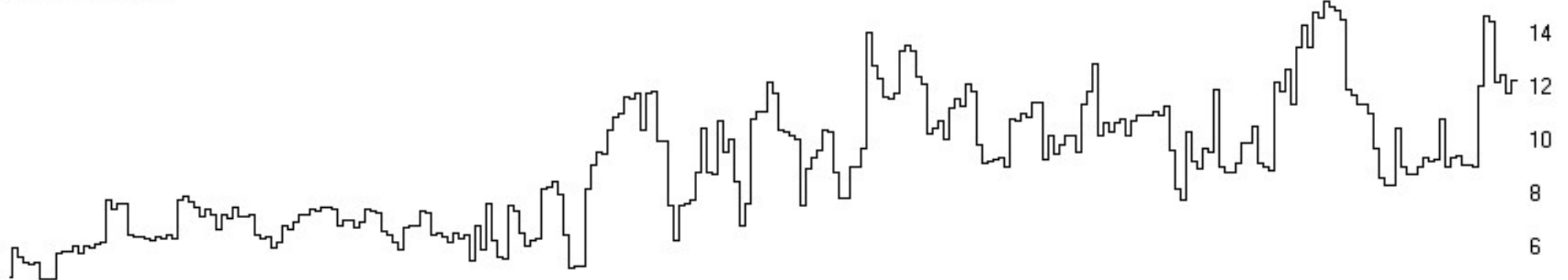
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment

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



RyMajAssetsRatio



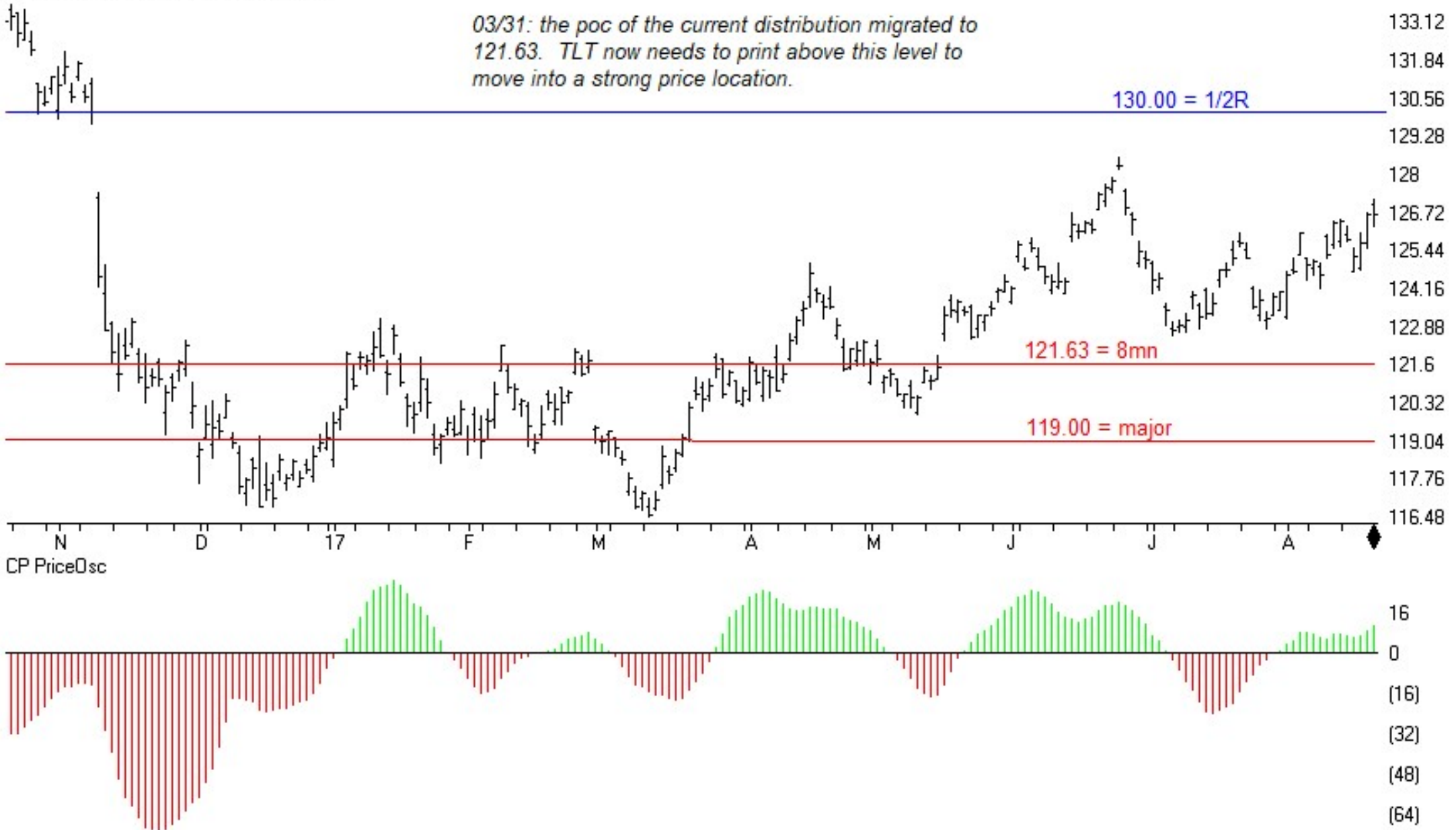
Rydex Assets Ratio (CP version)

TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)

03/24 Chart recovered back above maj poc. Strong price location if it holds 119. Double-bottom?

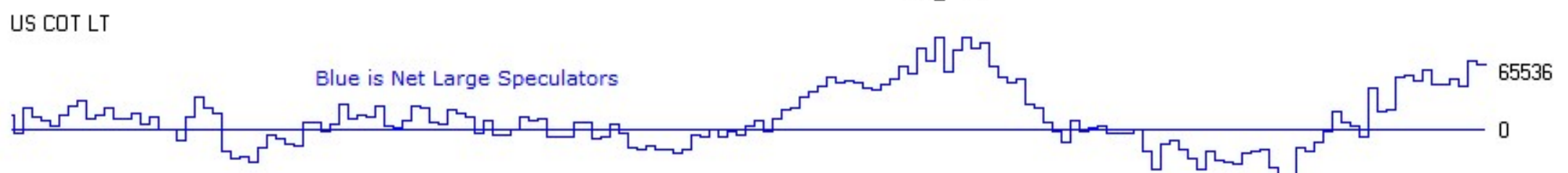
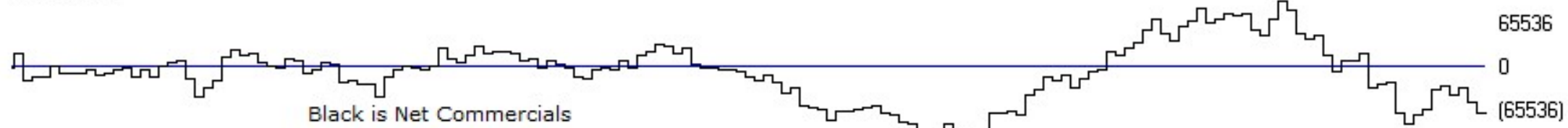
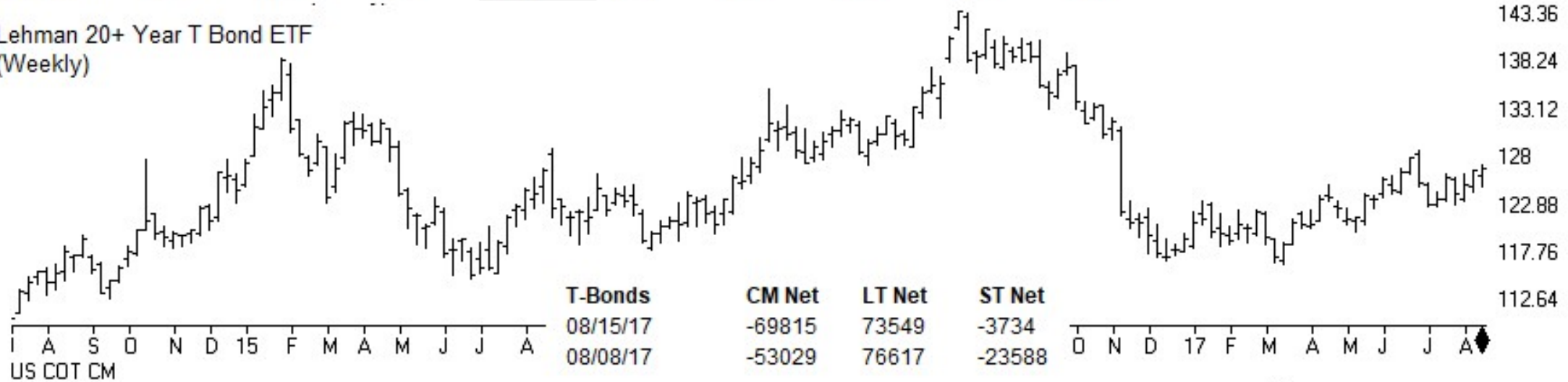
03/31: the poc of the current distribution migrated to 121.63. TLT now needs to print above this level to move into a strong price location.





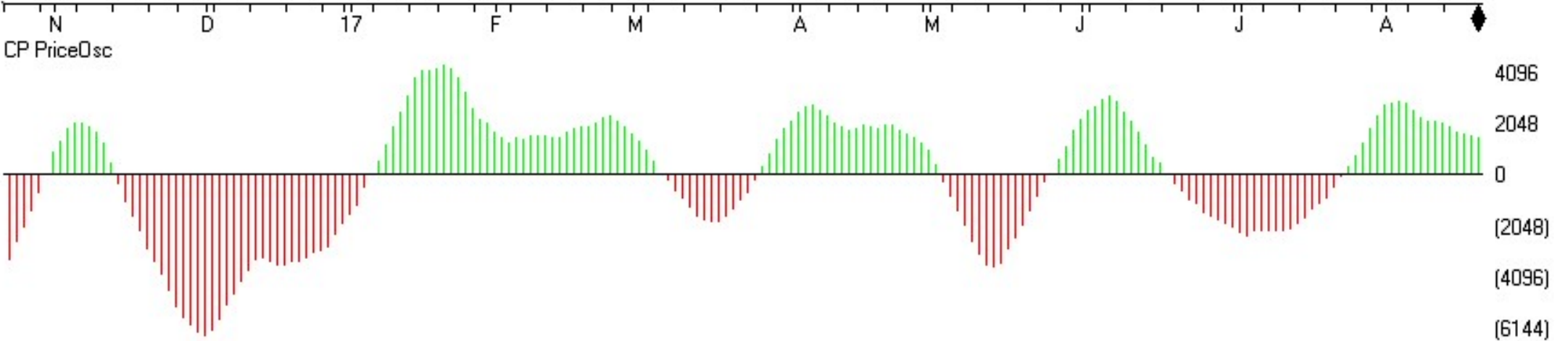
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	8.5	0.0	72.6	97.8	89.7	31.2	54.9	49.5	21.0
08/08/17	17.5	0.0	57.6	100.0	100.0	45.9	40.1	17.8	31.0

Lehman 20+ Year T Bond ETF
(Weekly)



TSR Time Support/Resistance

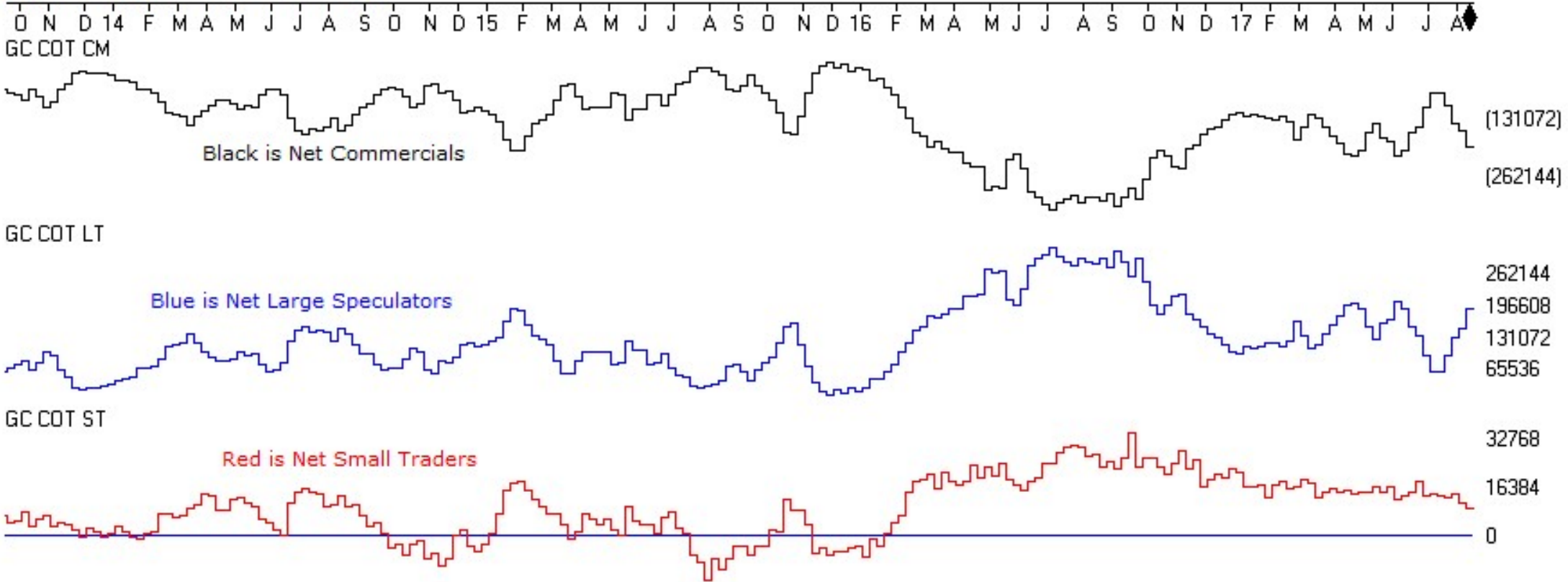
STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	13.8	42.6	100	88.4	72.2	7.9	0	0	51.3
08/08/17	39.8	63.1	86.1	61.5	54.8	26.7	0	28.8	58.5

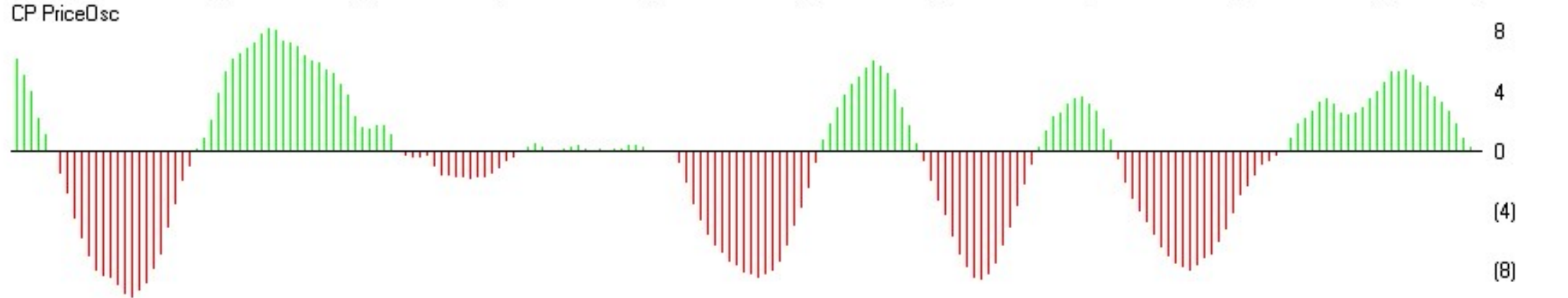
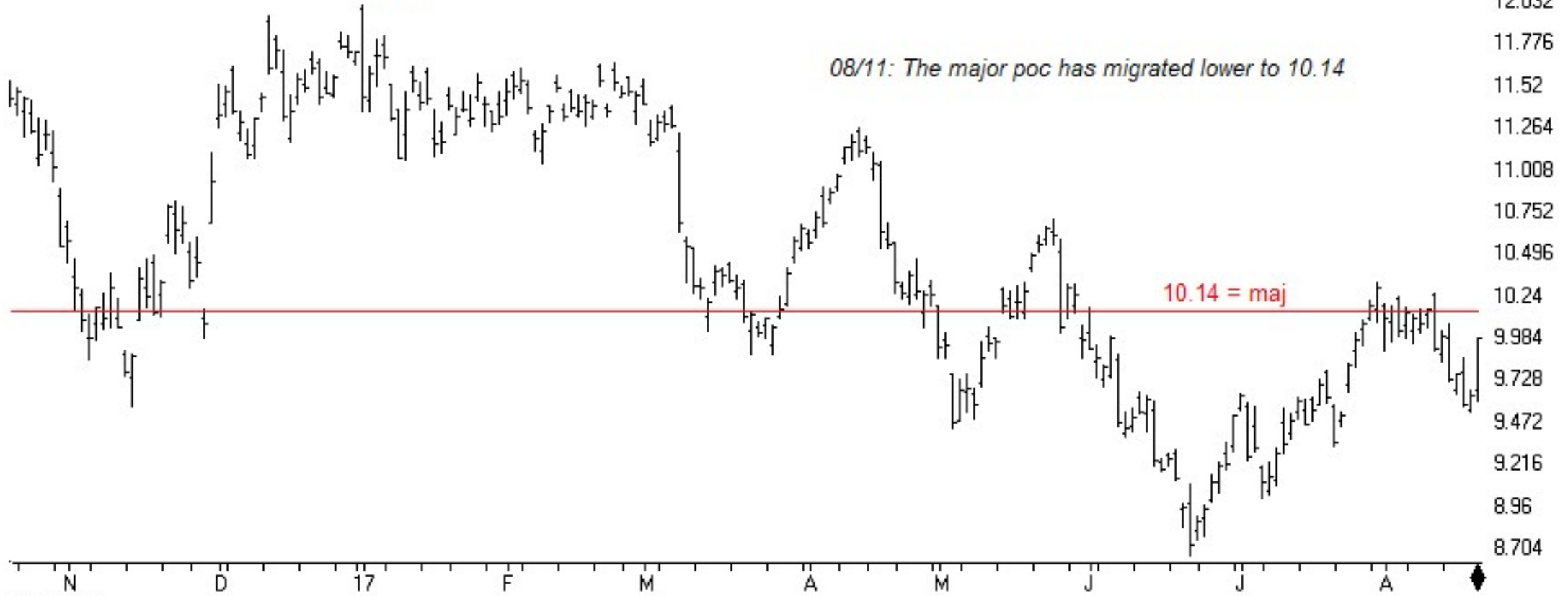


StreetTracks Gold Trust ETF (Weekly)



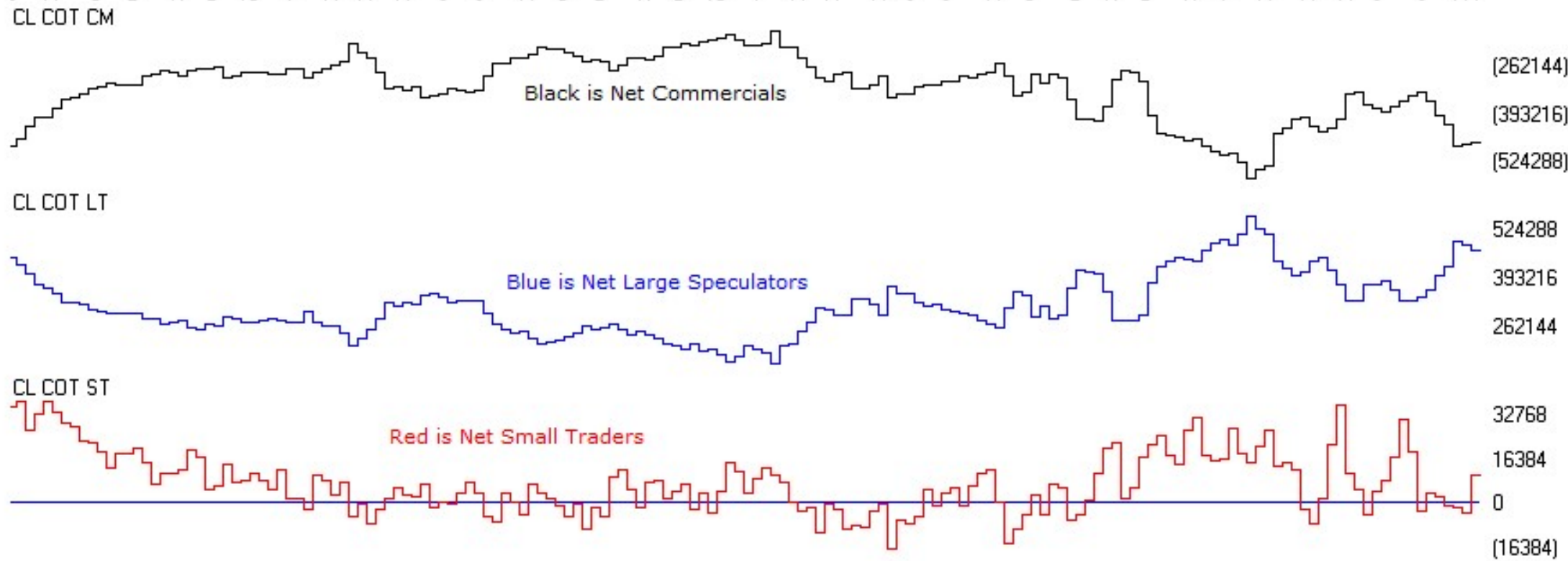
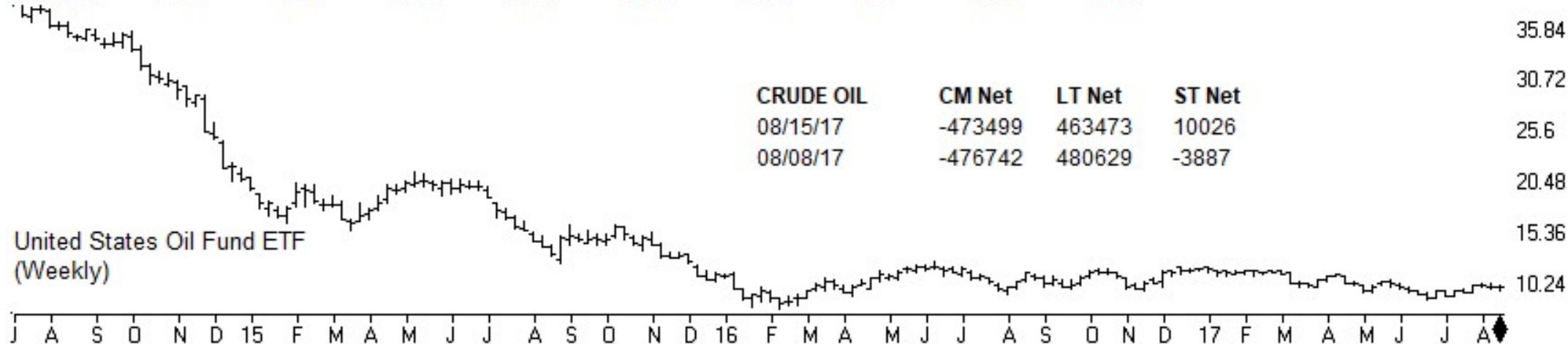
TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)



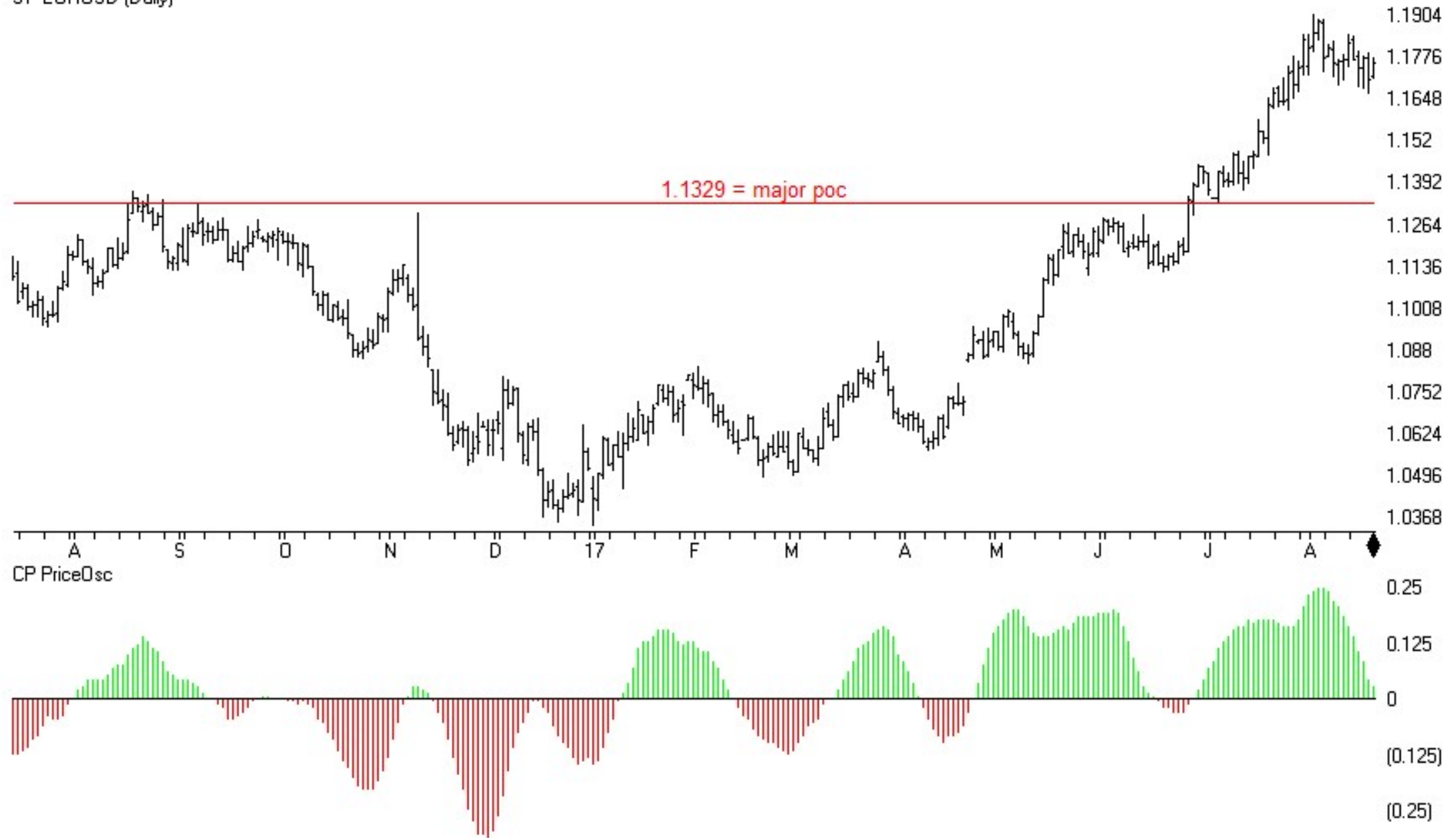
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	41.2	32.5	41.9	59.4	47.8	39.1	39.8	25.7	10.5
08/08/17	39.9	12.1	35.0	66.9	71.9	39.6	8.5	22.1	56.0

CRUDE OIL	CM Net	LT Net	ST Net
08/15/17	-473499	463473	10026
08/08/17	-476742	480629	-3887

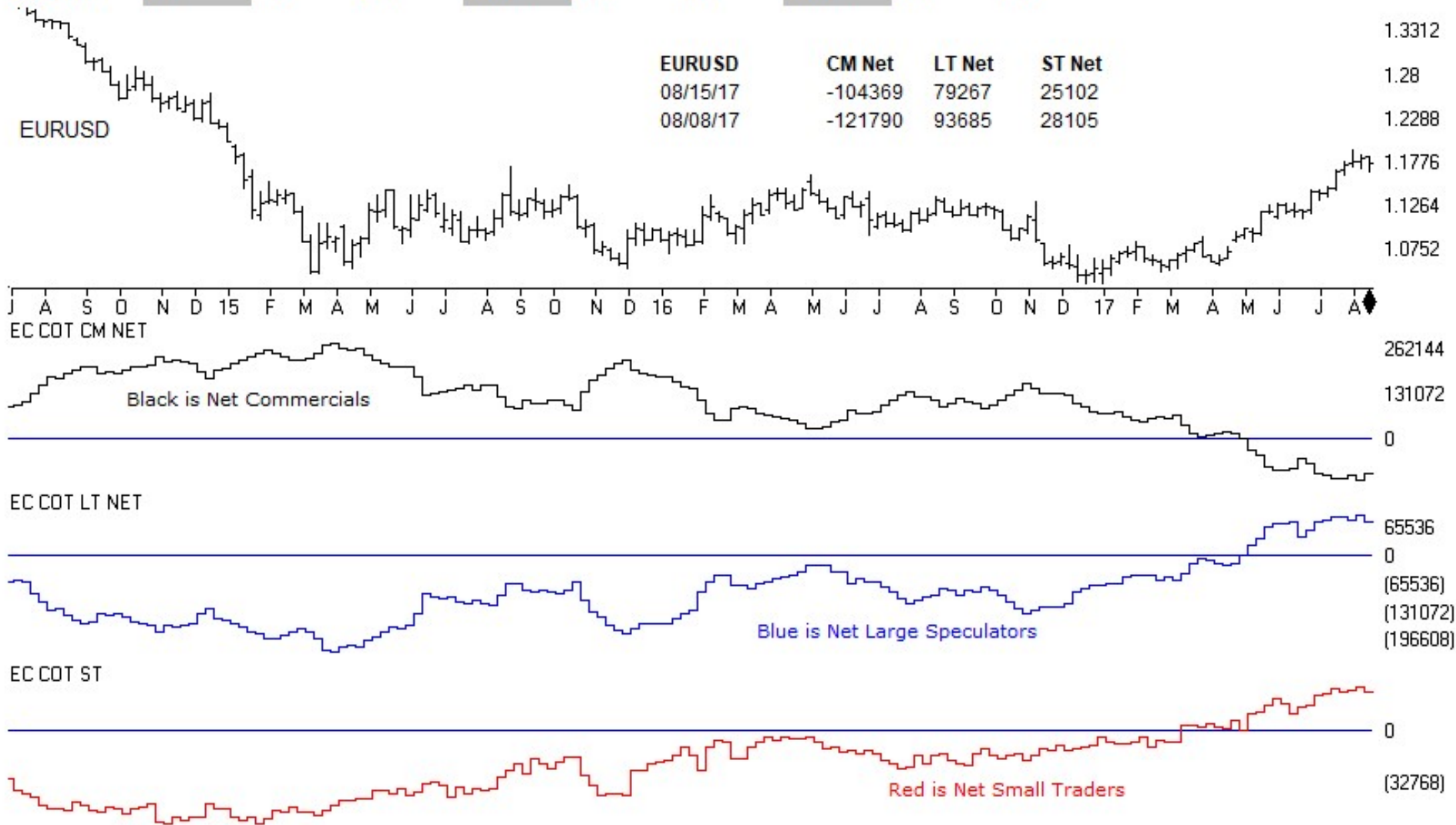


TSR Time Support/Resistance

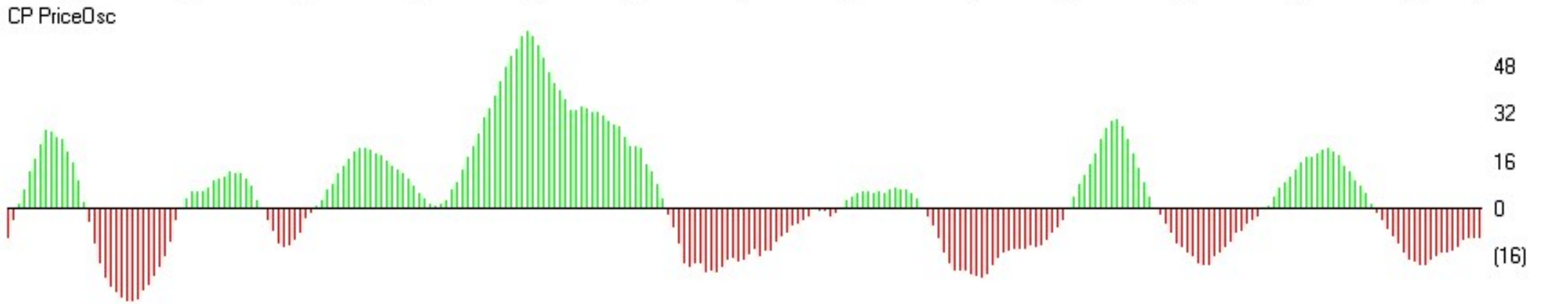
51 EURUSD (Daily)



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	9.2	21.1	89.1	90.6	72.7	19.2	91.5	64.8	0.0
08/08/17	0.0	3.0	90.3	100.0	91.3	16.9	100.0	80.3	0.0

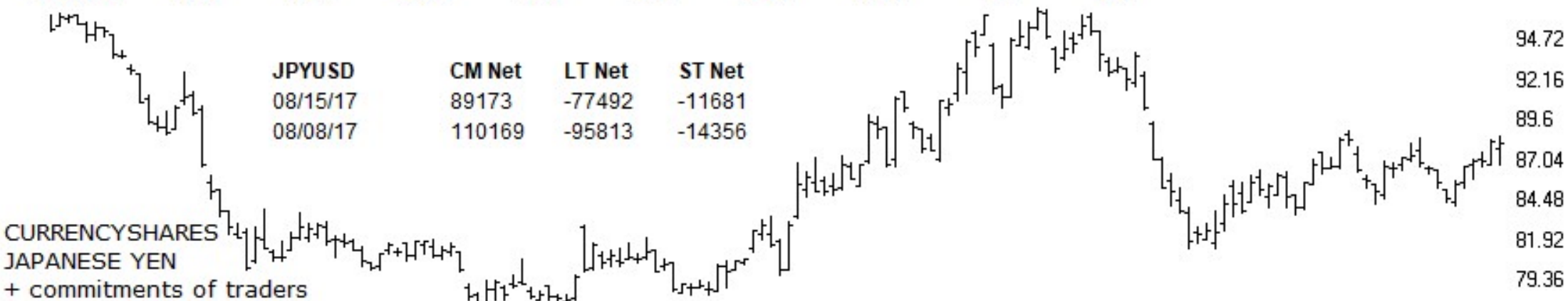


53 USDJPY (Daily)



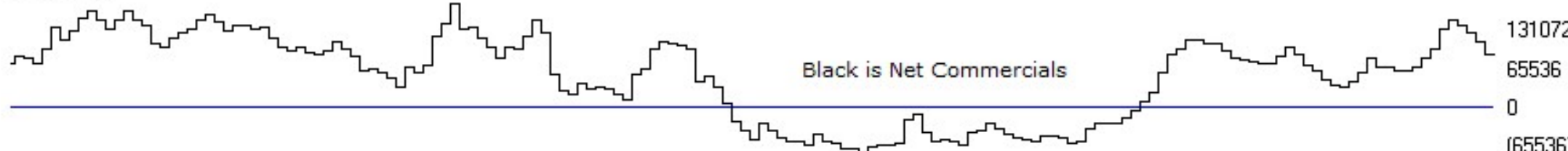
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/15/17	48.6	39.3	33.6	49.4	69.3	69.3	79.5	31.6	17.4
08/08/17	67.1	64.4	26.3	31.1	43.7	76.0	68.0	18.7	16.0

JPYUSD	CM Net	LT Net	ST Net
08/15/17	89173	-77492	-11681
08/08/17	110169	-95813	-14356

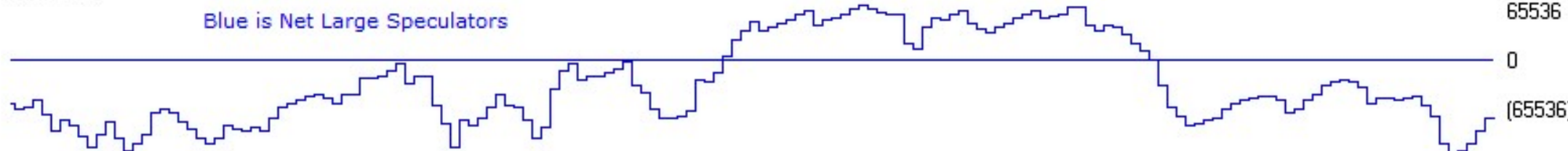


J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D 17 F M A M J J A

JY COT CM



JY COT LT



JY COT ST



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