

ChartProfit

Charts to Friday 26th August 2016

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

Market Charts: All major Market Charts remained positive.

ChartProfit Breadth System - wk ending 08/26

	-5	-4	-3	-2	↓
NYSE	73	70	70	69	62
NasDaq	69	70	67	69	67
SP500	74	72	69	69	60
ND100	79	75	72	72	66
R2000	72	71	67	68	67

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

08/26: AAll (public poll). Bulls% was lower at 29.4% (from 35.6%). Bears% was higher at 29.6% (from 26.4%).

08/26: Investors Intelligence. Bulls% was higher at 56.7% (from 56.2%), the highest Bulls% since May last year. Bear% was almost unchanged at 20.2% - previous week's at 20.0% was a twelve month low. The 4wk ma of nett (Bulls minus Bears - black line) at 34.45 is the highest since May last year.

08/26: Market Vane (advisers) poll was higher at 64 which is the highest number since November.

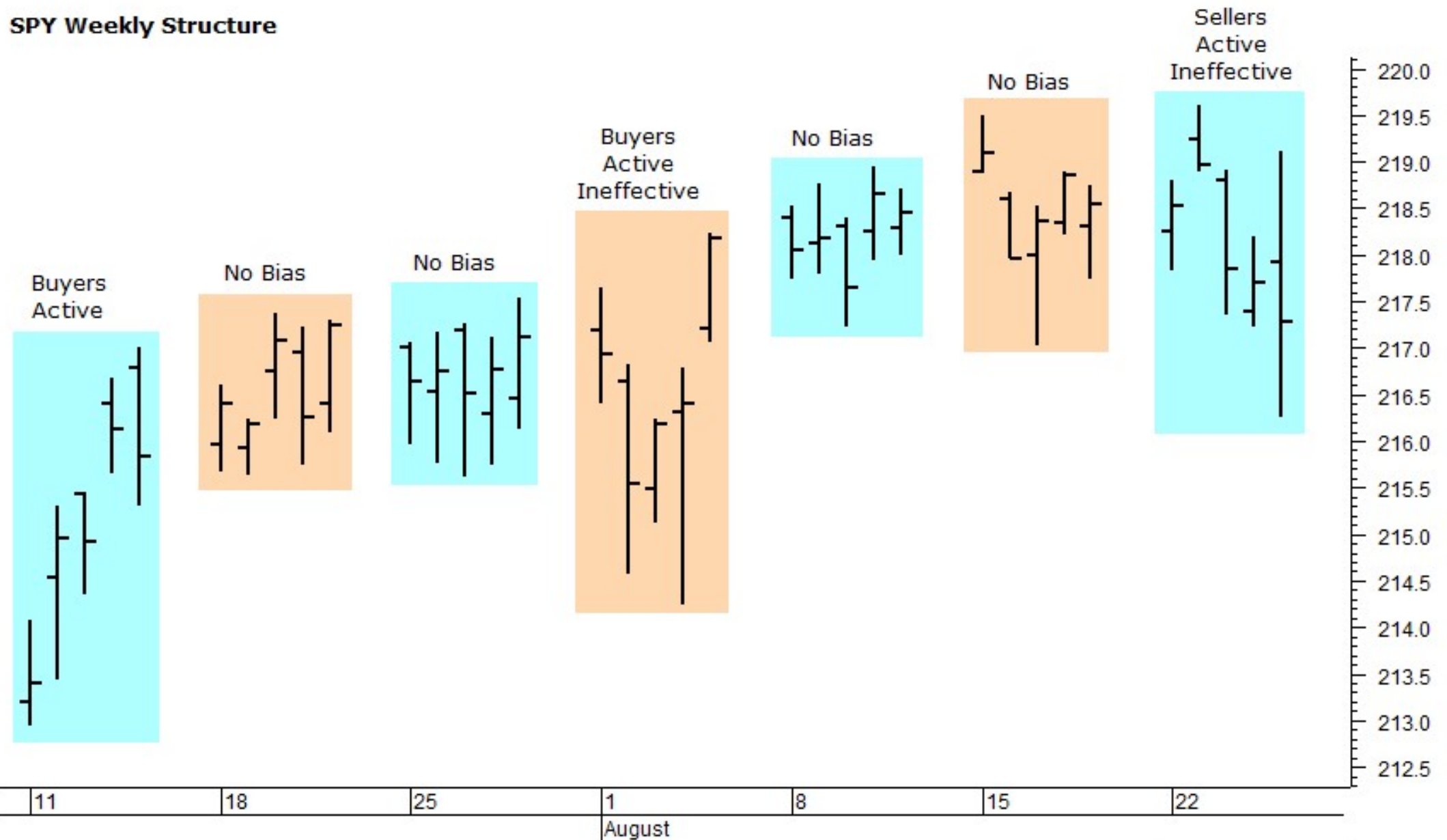
08/26: NAAIM exposure index. Was slightly lower 97.8. Four week's ago the index reached 101.02 which was the highest reading since November 2013.

Mutual Fund Flow:

08/26: My version of the Rydex Assets Ratio ended the week at 7.9, a seven month high for the ratio.

08/26: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$6.4 Billion in the week to 24th of August.

SPY Weekly Structure

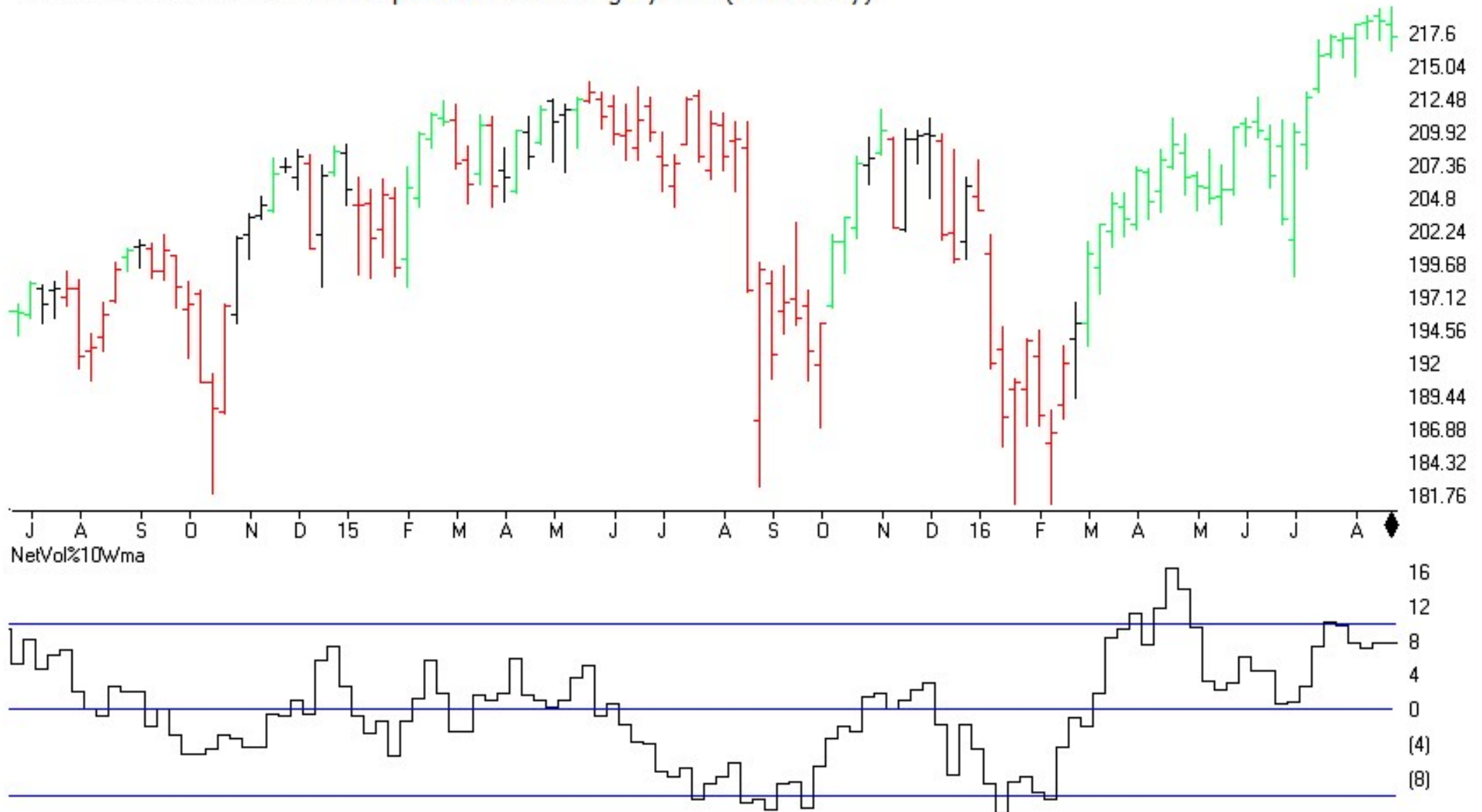


Commitments of Traders

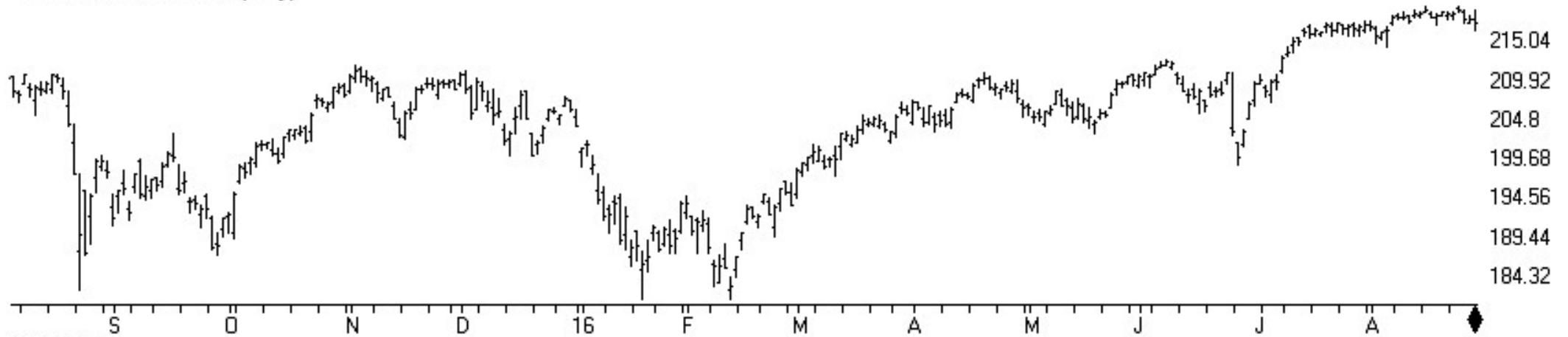
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/23/16	20.6	61.1	87.8	32.1	56.8	100.0	88.3	32.6	0.0
08/16/16	21.5	54.8	84.6	59.5	67.1	69.4	82.8	37.4	5.4
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/23/16	13.5	0	91.2	86.9	93.4	2.2	52	35.3	36
08/16/16	17.3	16.5	93	80.4	83.6	12	80.5	39.1	17
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/23/16	5.7	70.5	96.5	90.4	72.8	16.9	23.9	10.6	36.5
08/16/16	42.6	100.0	68.6	62.4	42.6	47.9	7.6	0.0	46.4
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/23/16	55.5	35.0	20.3	42.2	58.2	80.8	55.8	39.1	19.4
08/16/16	60.9	34.7	5.8	38.3	66.5	100.0	52.6	34.5	17.4
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/23/16	96.7	77.3	0.0	0.0	23.2	100.0	55.6	79.9	50.2
08/16/16	100.0	82.8	0.0	0.0	23.0	100.0	27.6	76.6	69.8
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/23/16	32.5	20.3	31.6	79.7	83.6	52.4	25.1	60.2	93.6
08/16/16	37.8	25.3	28.9	72.2	78.0	60.2	30.7	61.7	89.7
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/23/16	58.8	38.5	25.4	39.6	58.0	72.6	47.3	45.4	70.0
08/16/16	74.7	50.4	6.3	22.1	48.7	89.9	40.7	36.2	77.2
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/23/16	47.1	4.2	38.5	51.0	26.1	27.3	49.8	69.0	51.8
08/16/16	50.4	0.4	38.1	47.6	46.7	35.6	43.6	47.8	24.1

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



MARKET CHART NYSE (Daily)



NetVol%10ma



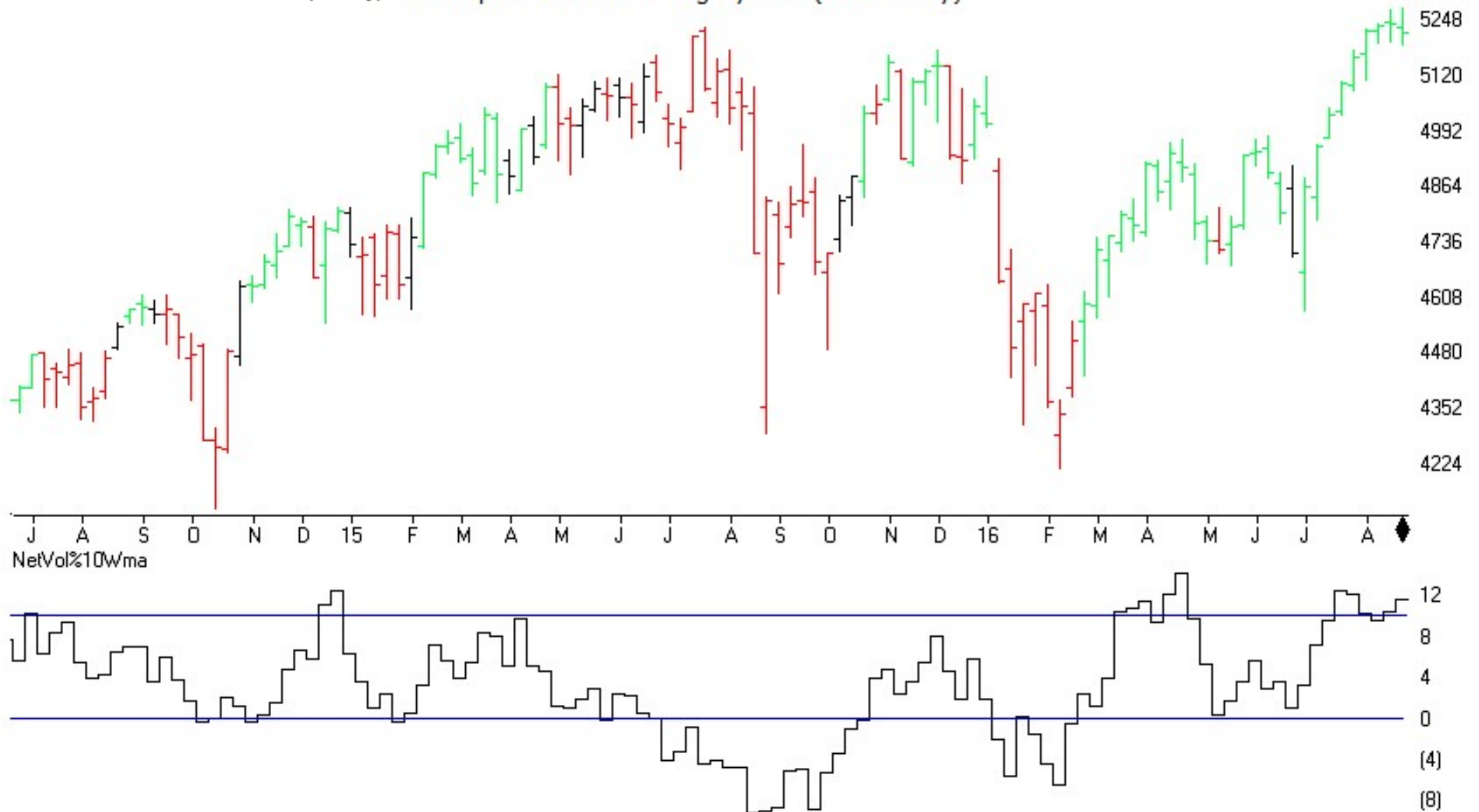
Nyse %NNH25 (+ 5ma)



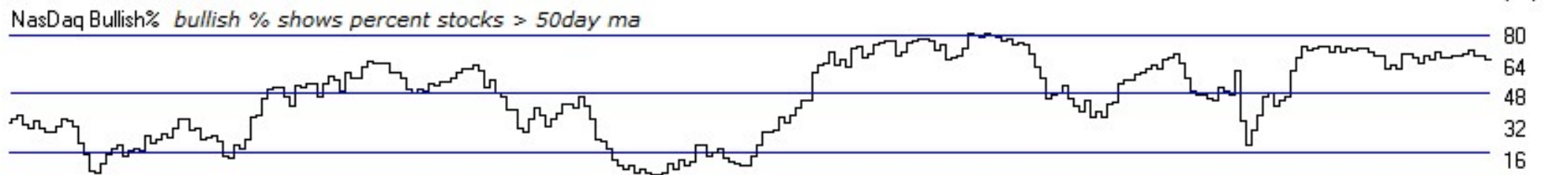
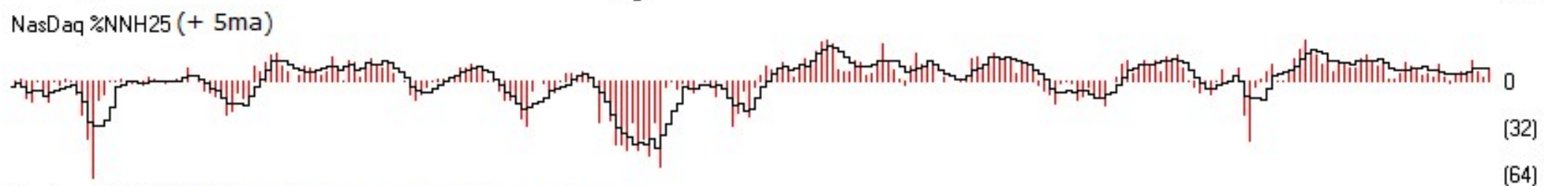
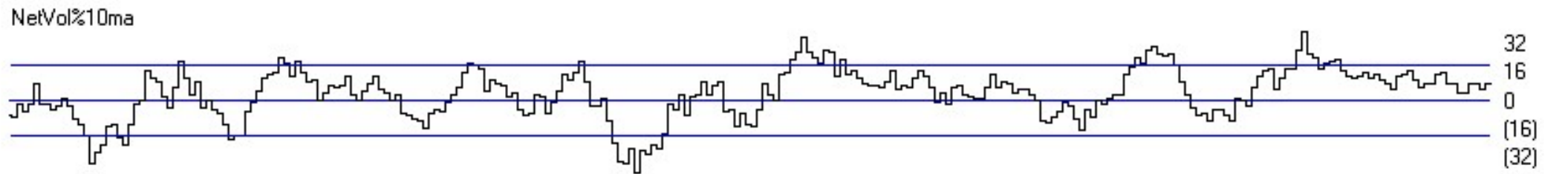
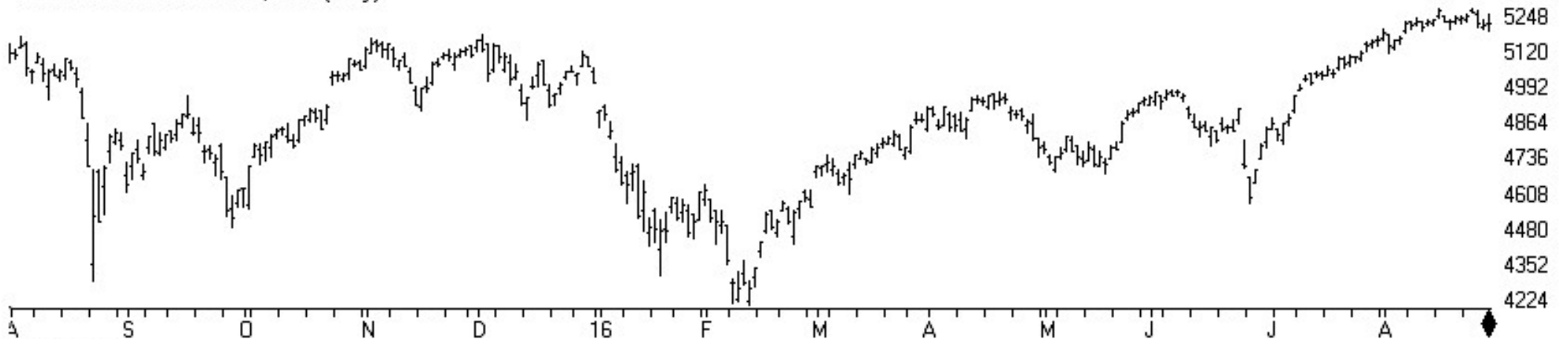
Nyse Bullish% *bullish % shows percent stocks > 50day ma*



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

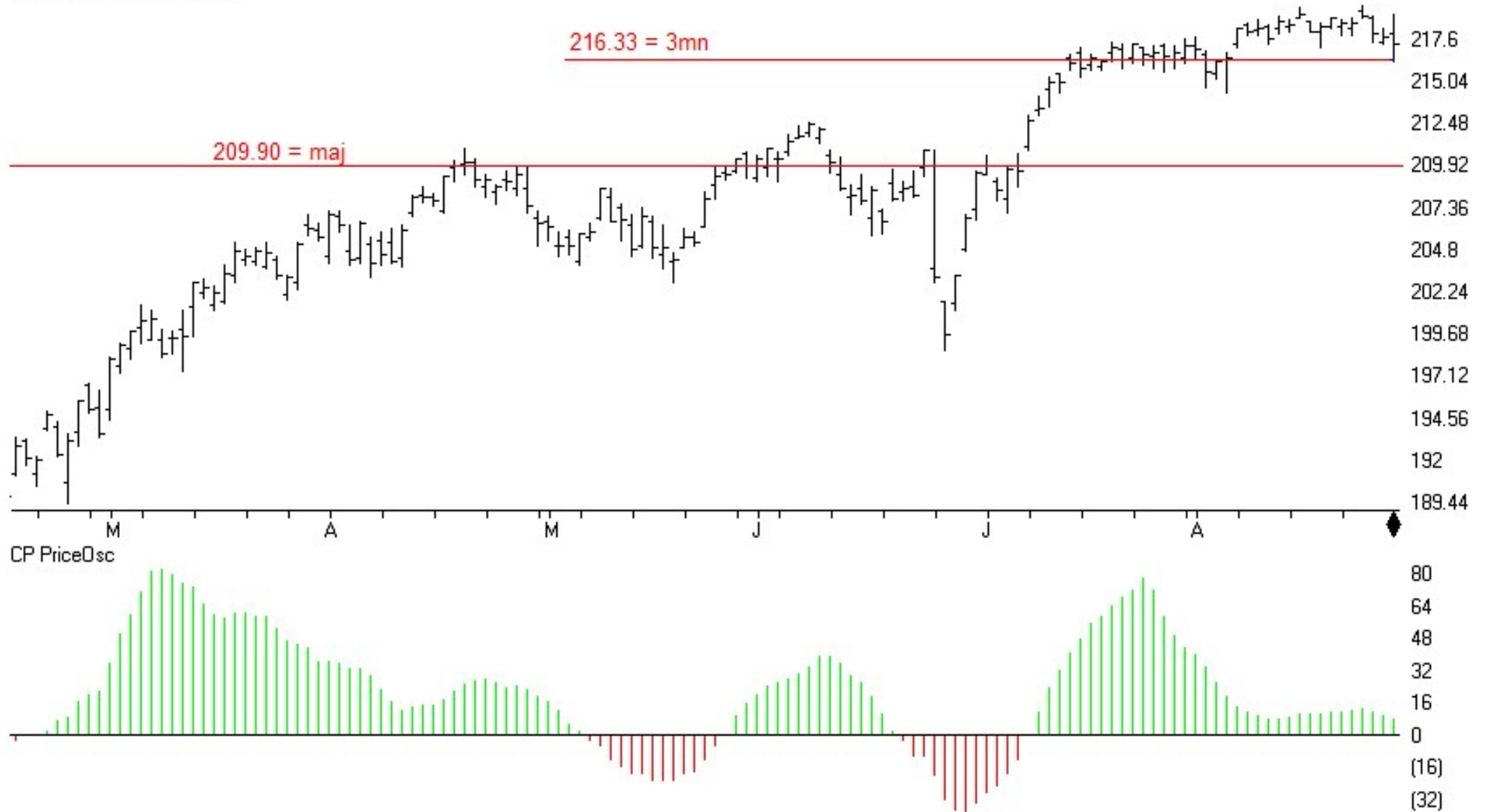


MARKET CHART NASDAQ 1800 (Daily)



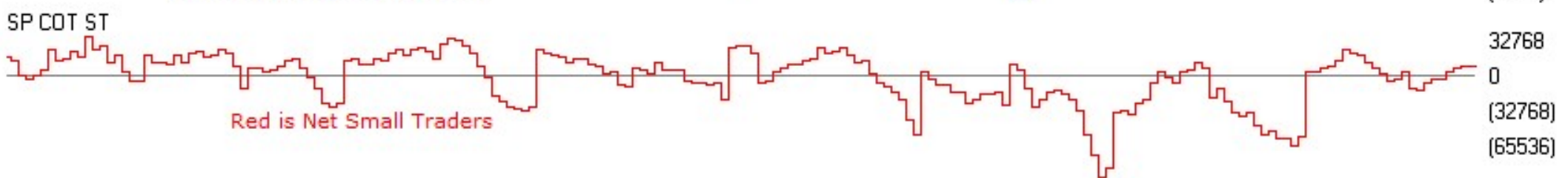
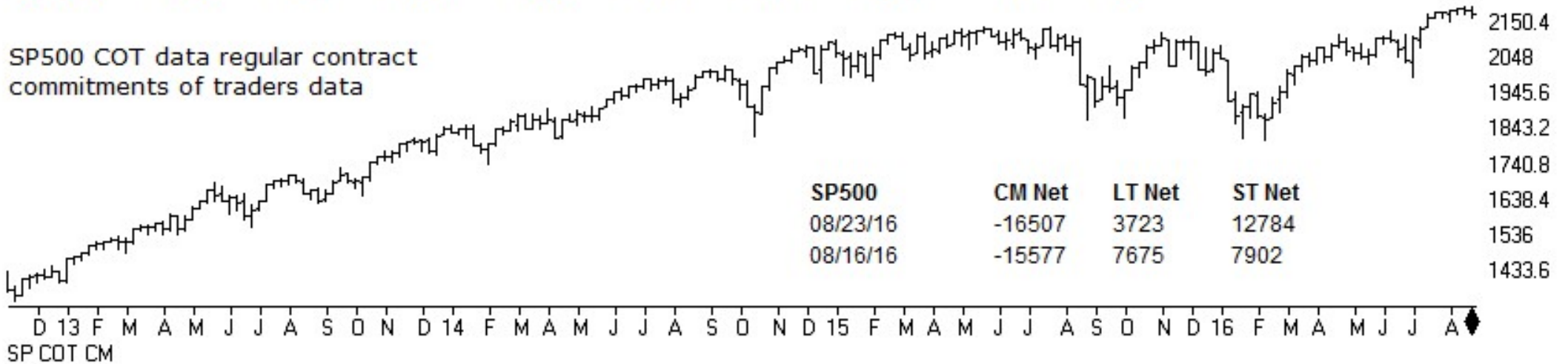
TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



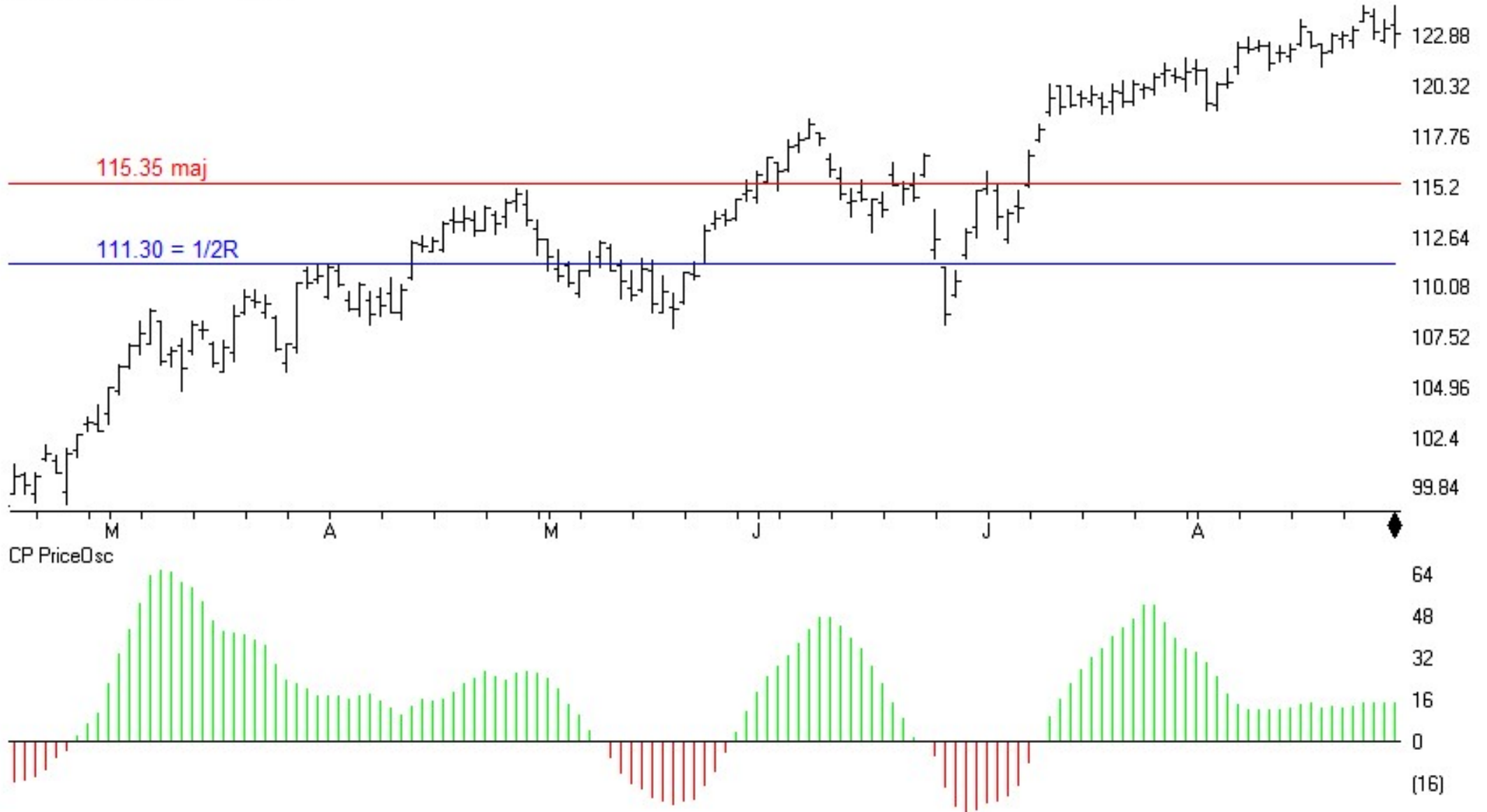
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/23/16	20.6	61.1	87.8	32.1	56.8	100.0	88.3	32.6	0.0
08/16/16	21.5	54.8	84.6	59.5	67.1	69.4	82.8	37.4	5.4

SP500 COT data regular contract commitments of traders data



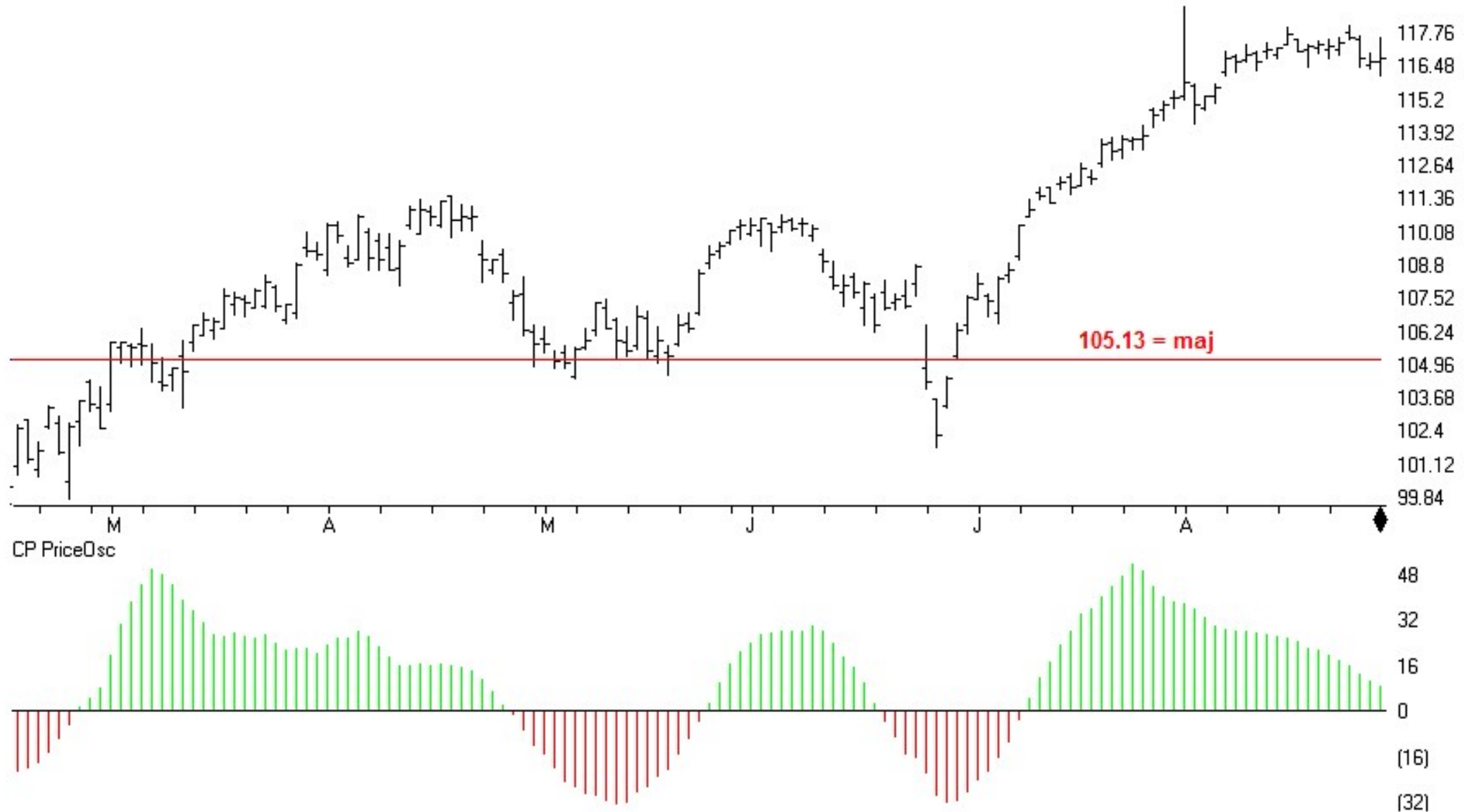
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



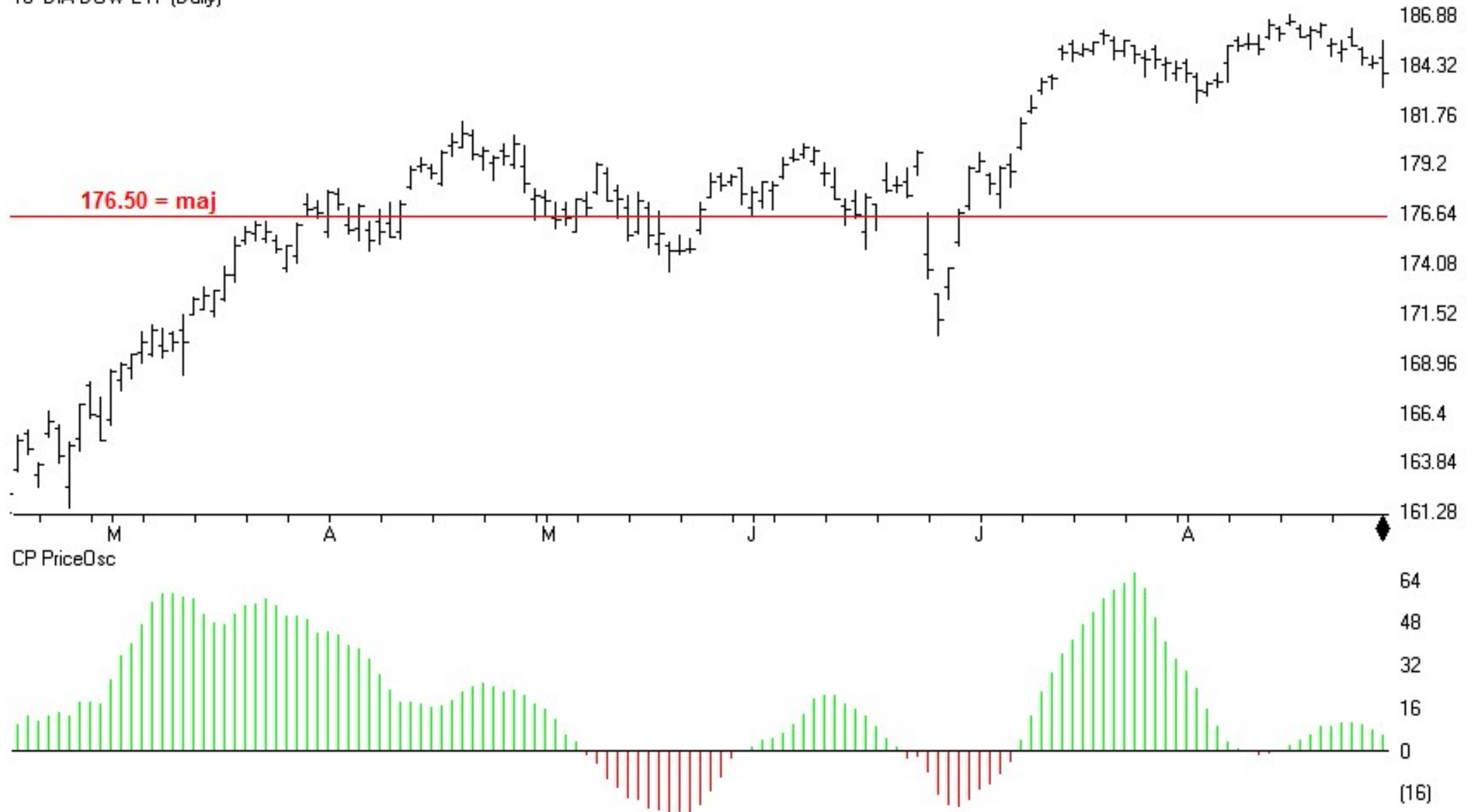
TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

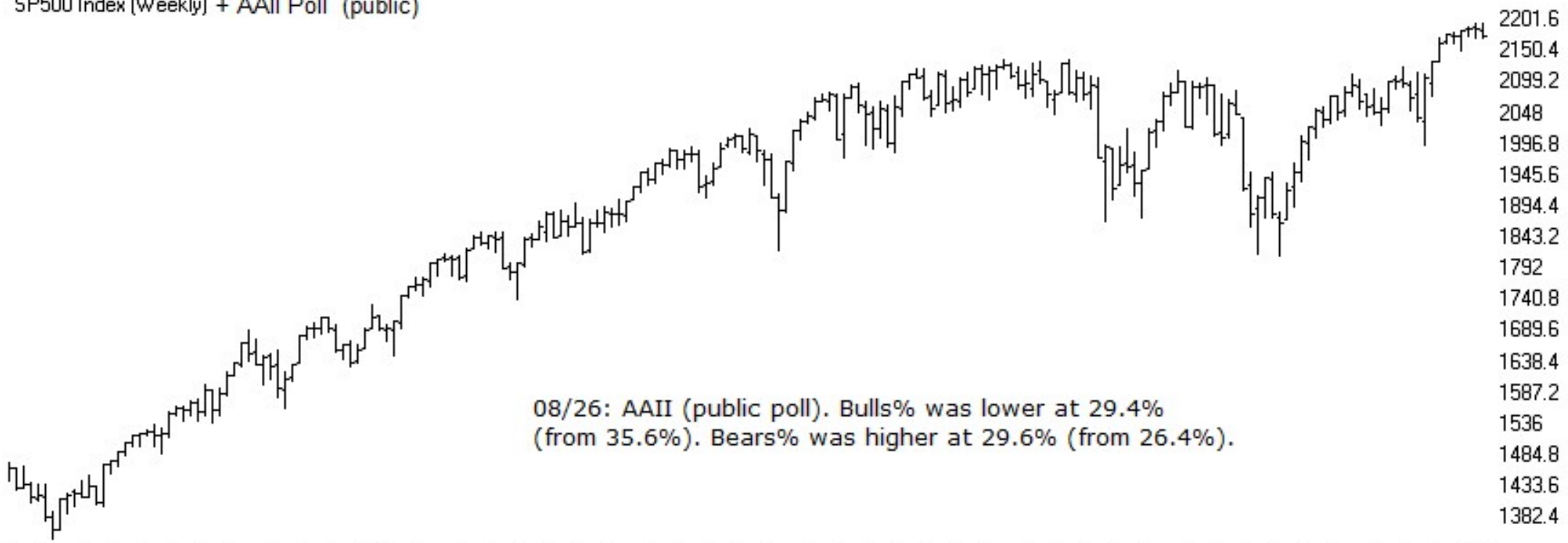


TSR Time Support/Resistance

10 DIA DOW ETF (Daily)

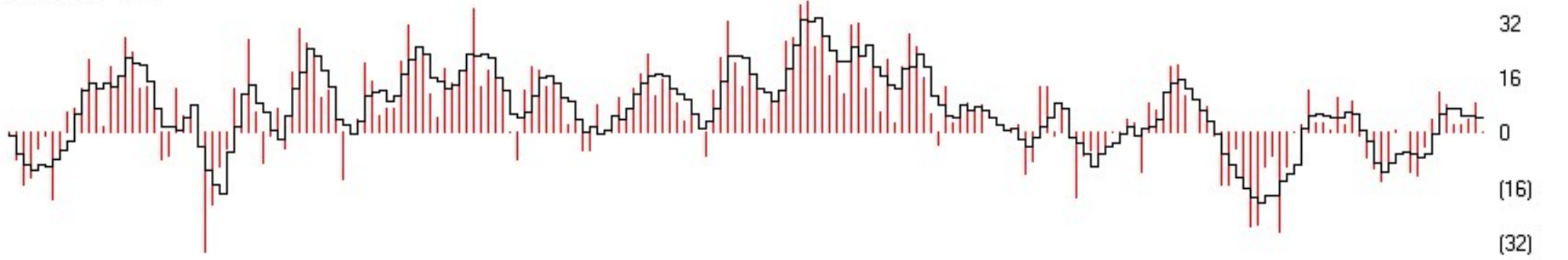


SP500 Index (Weekly) + AAI Poll (public)

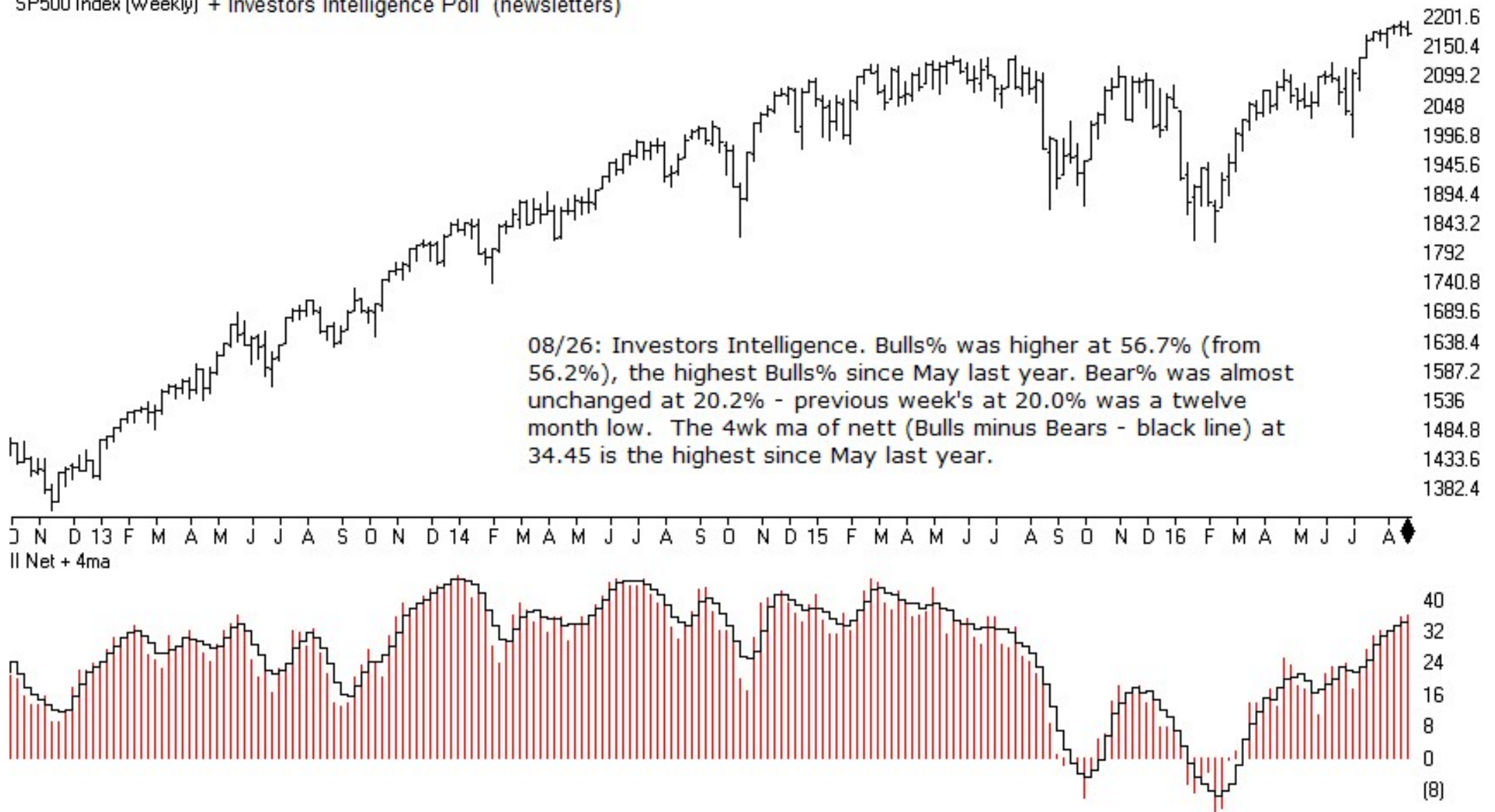


J N D 13 F M A M J J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J A

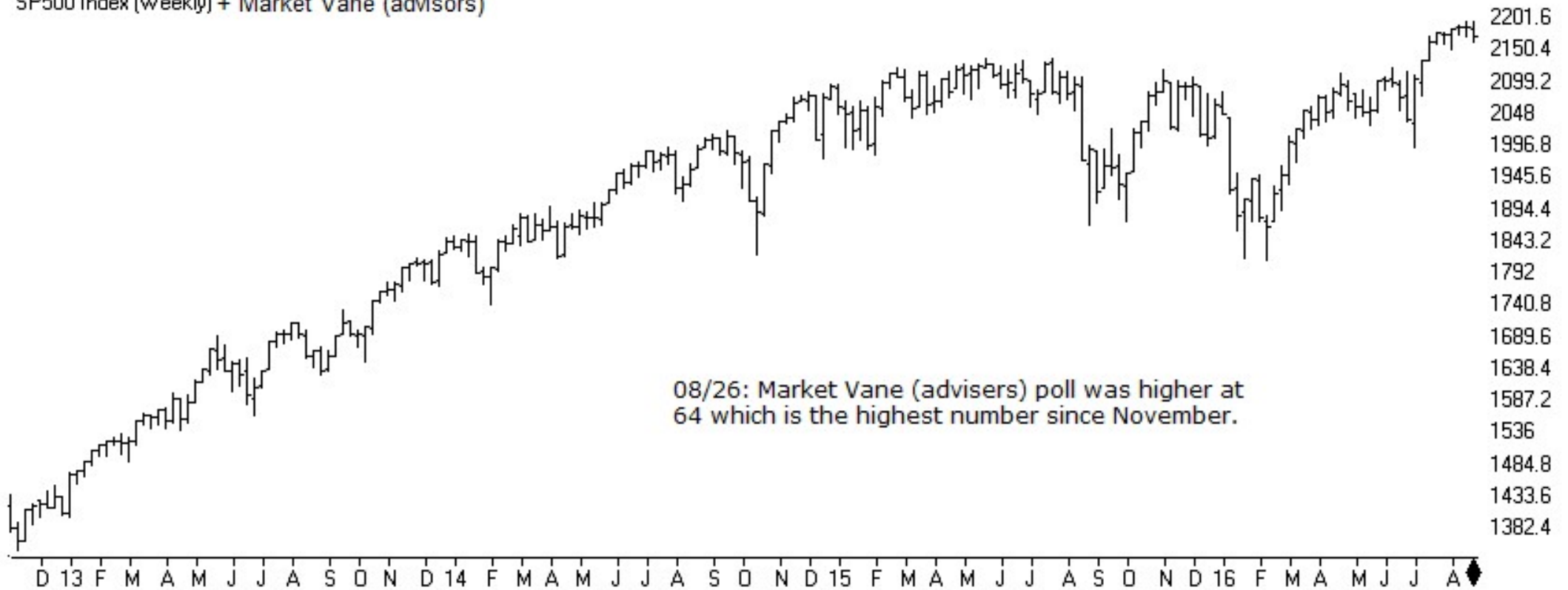
AAII NETT + 4ma



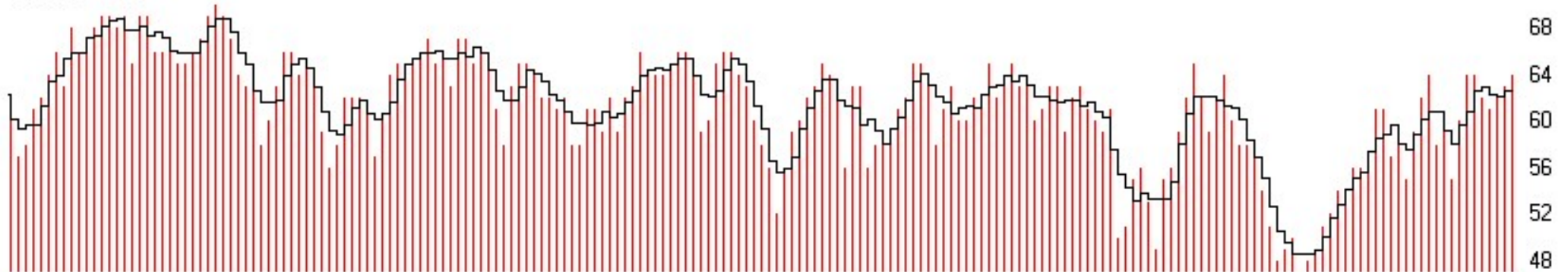
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



SP500 Index (Weekly) + Market Vane (advisors)

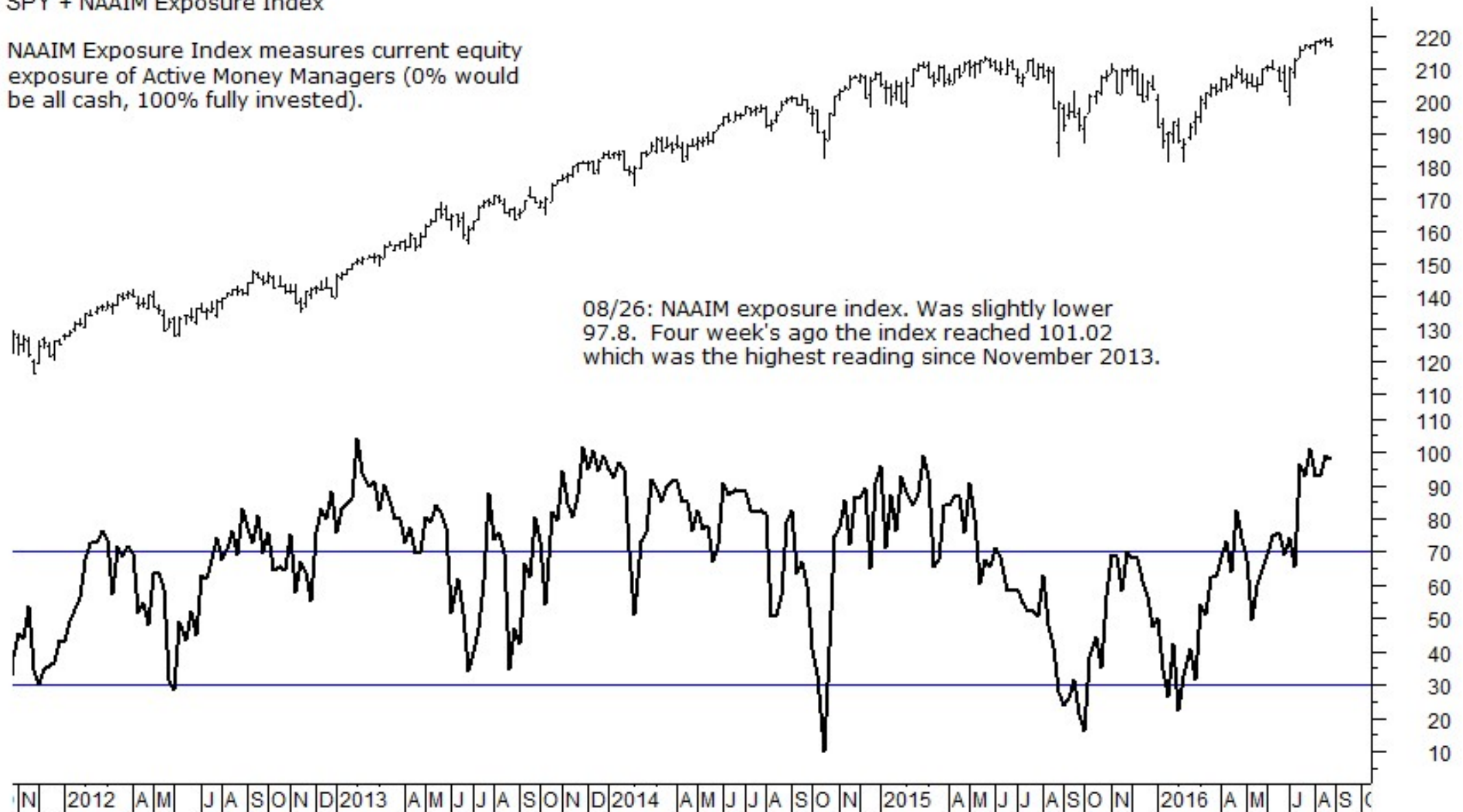


MVane + 4ma

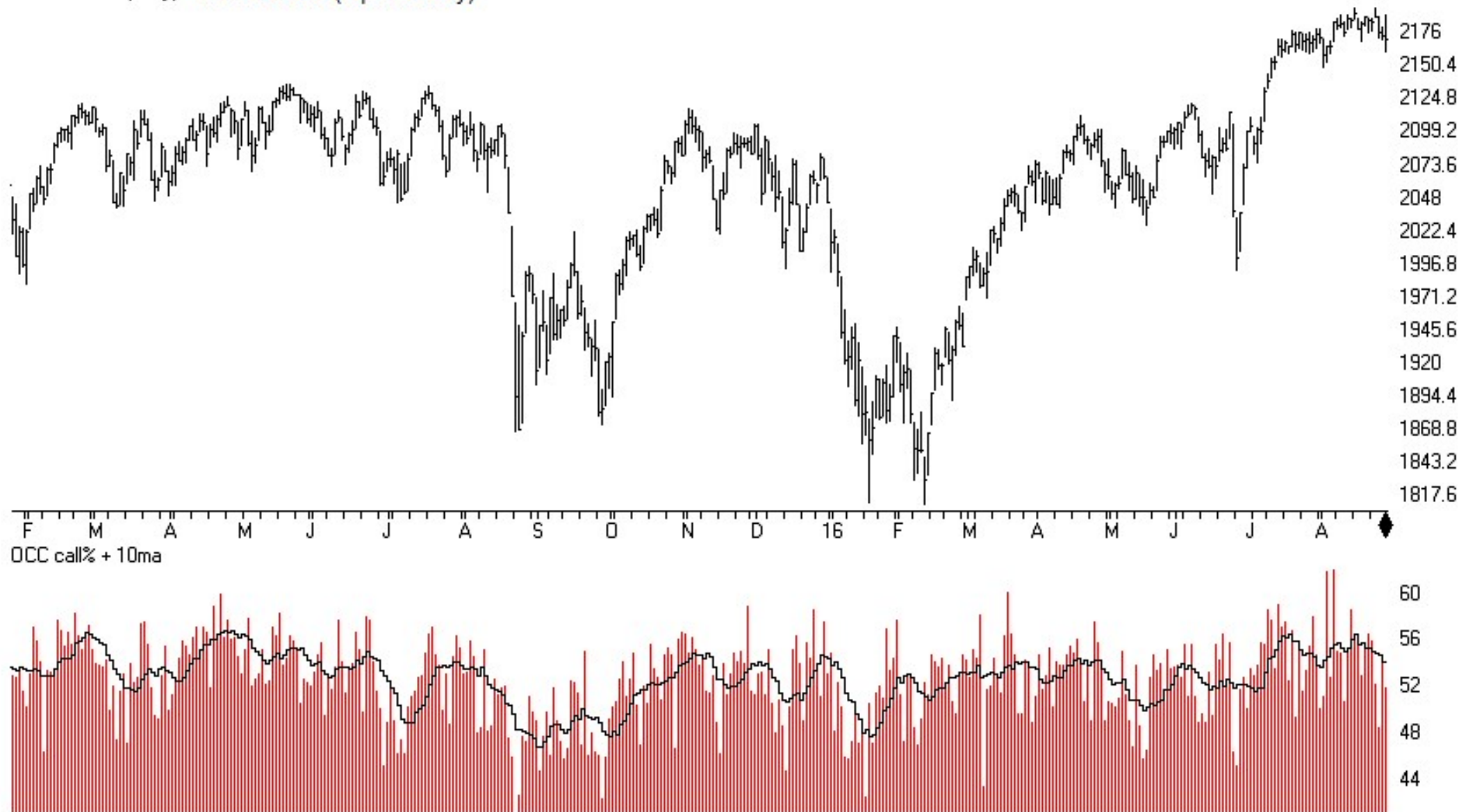


SPY + NAAIM Exposure Index

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

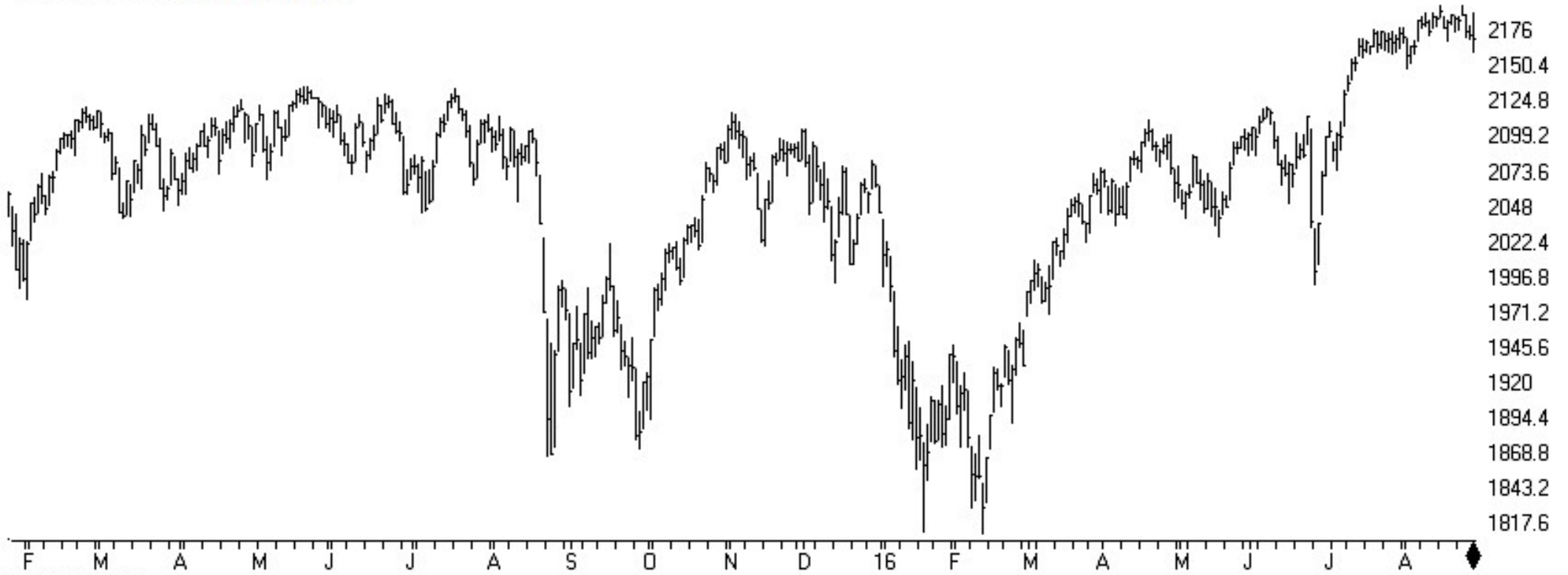


SP500 Index (Daily) + OCC Calls% (equities only)

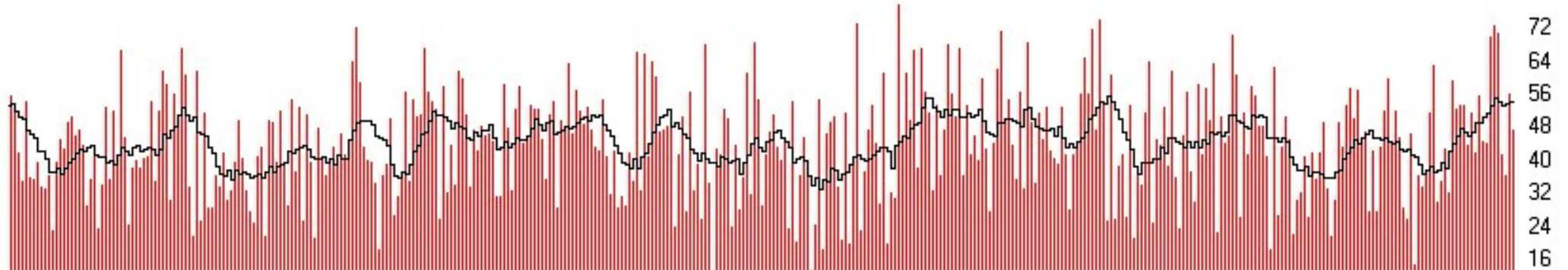


unlike other option ratios, OEX is usually considered a smart-money indicator.

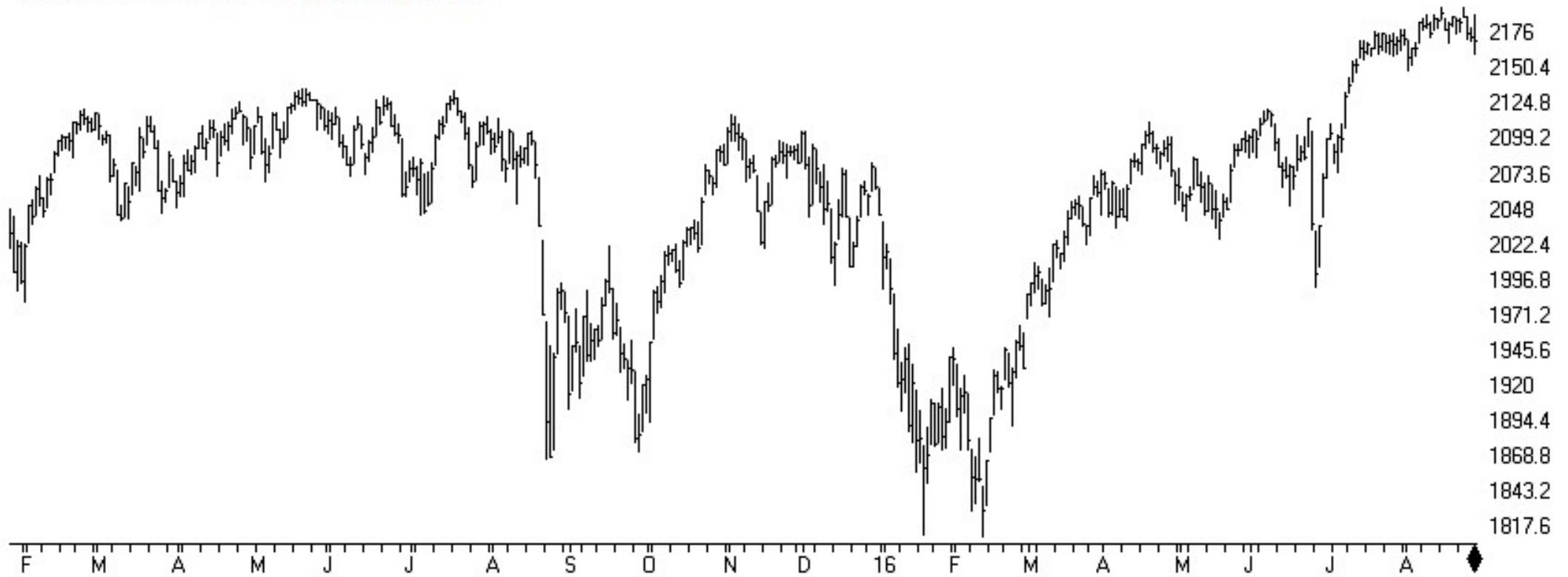
SP500 Index (Daily) + OEX Calls%



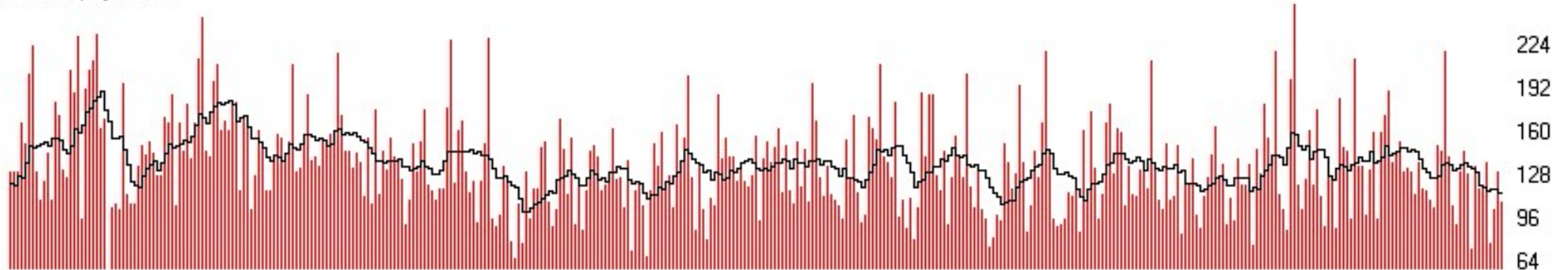
OEX Call% + 10ma



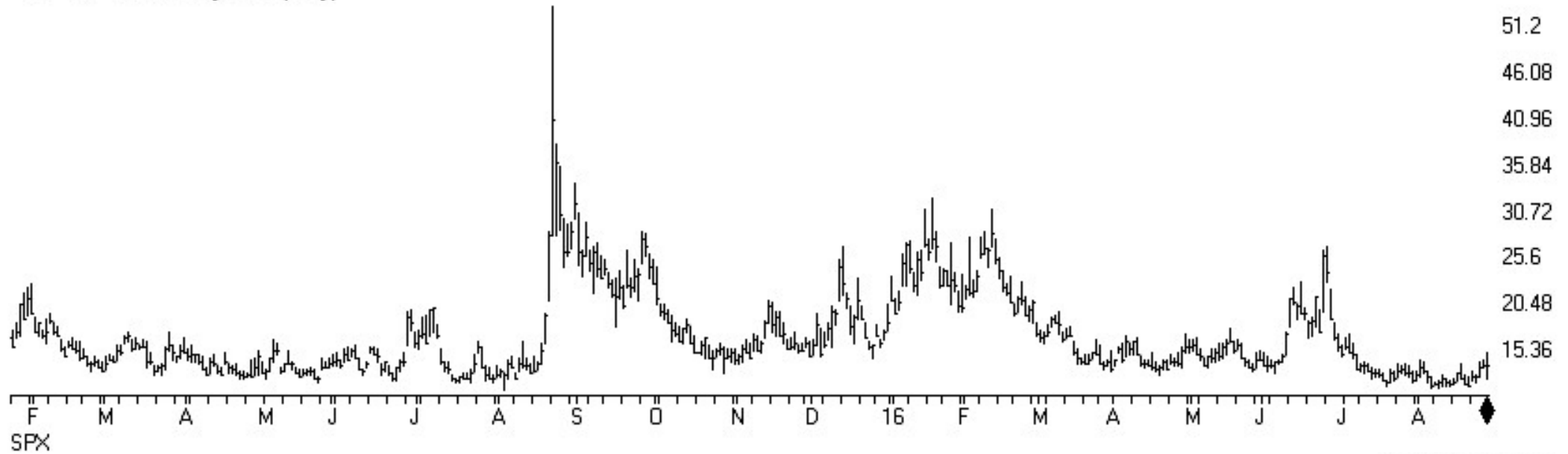
SP500 Index (Daily) + ISEE Index (equity only)



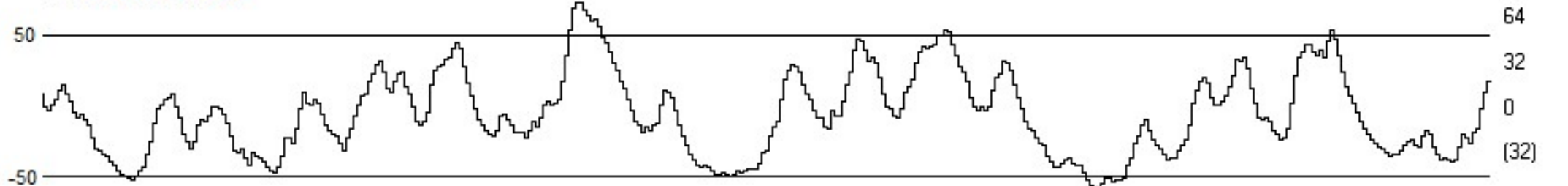
ISEE Equity+10ma



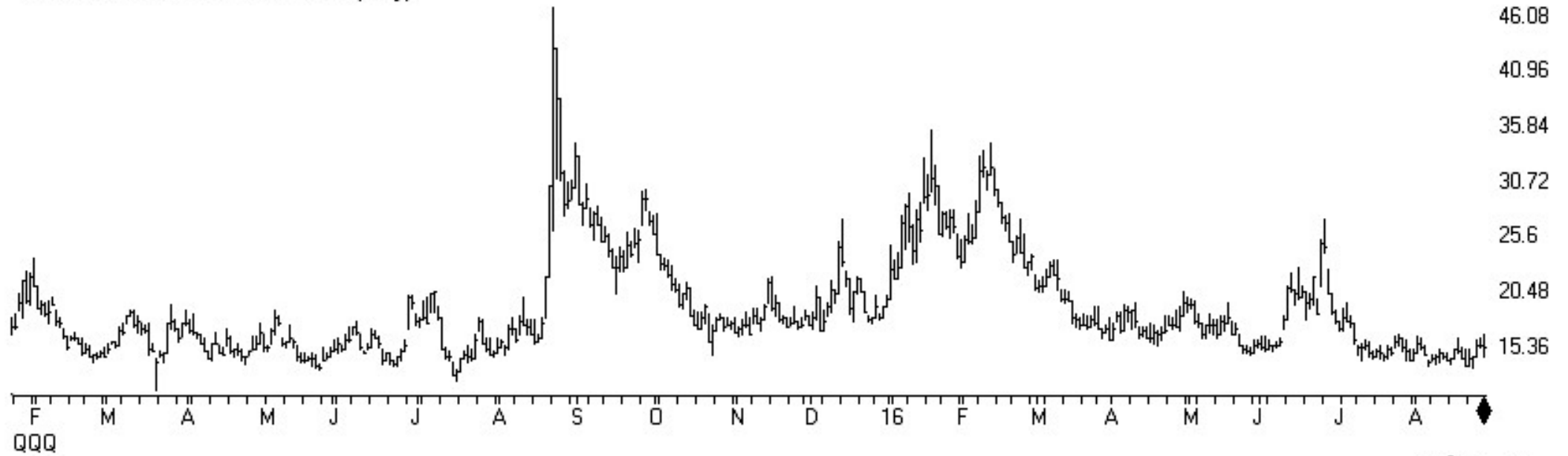
VIX - S&P 500 Volatility Index (Daily)



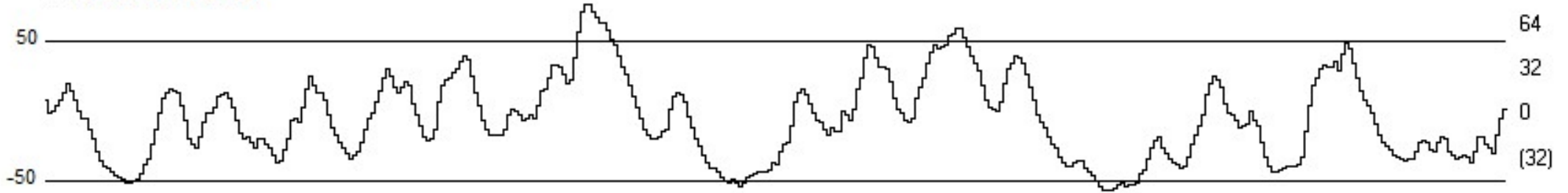
TCI based on VIX



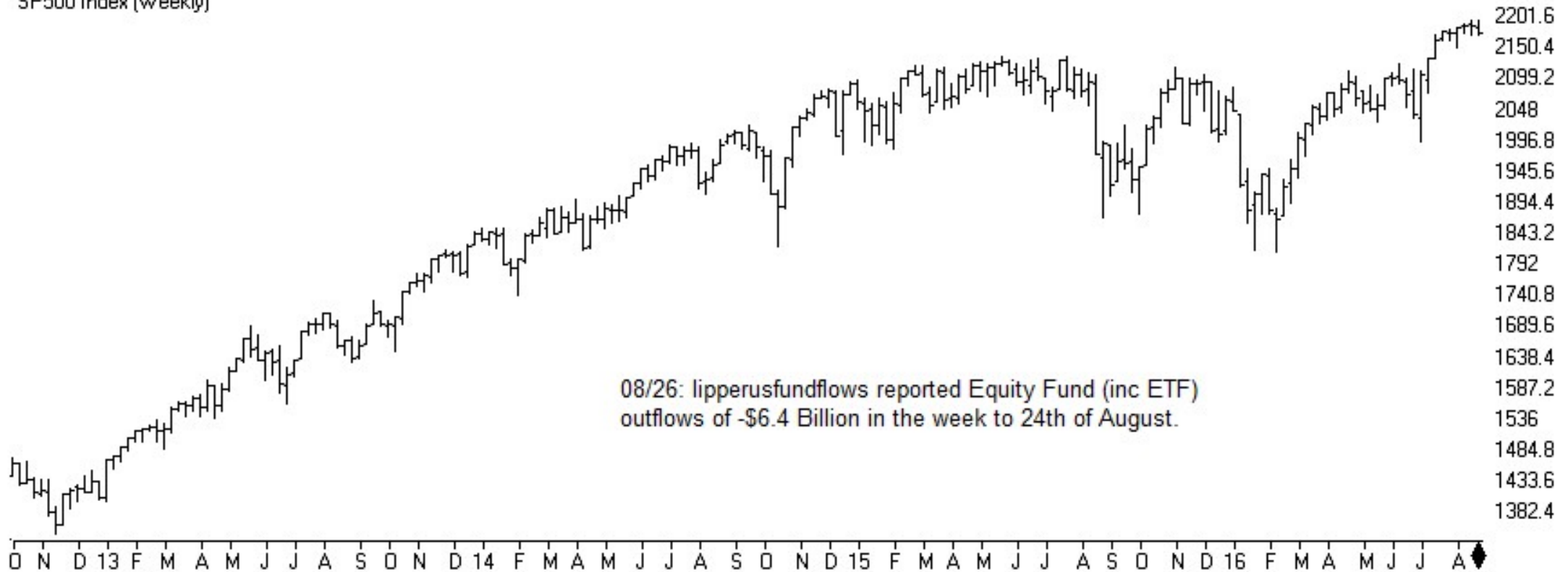
VXN - NASDAQ VOLATILITY INDEX (Daily)



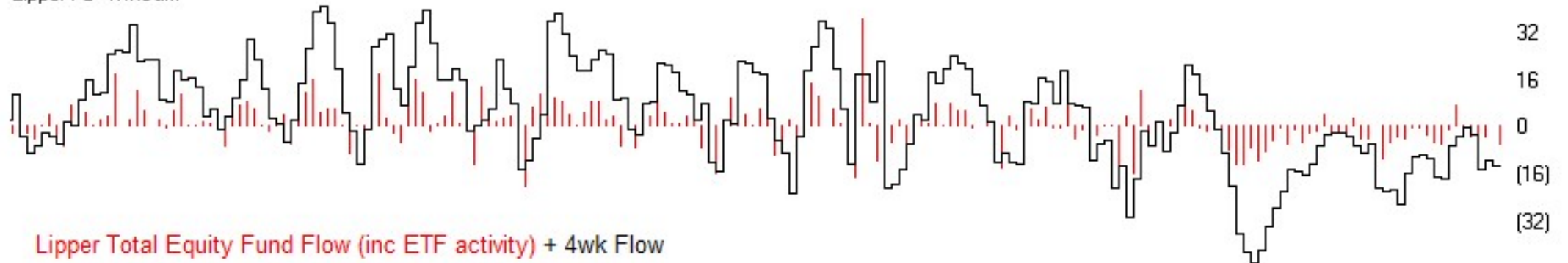
TCI based on VXN



SP500 Index (Weekly)

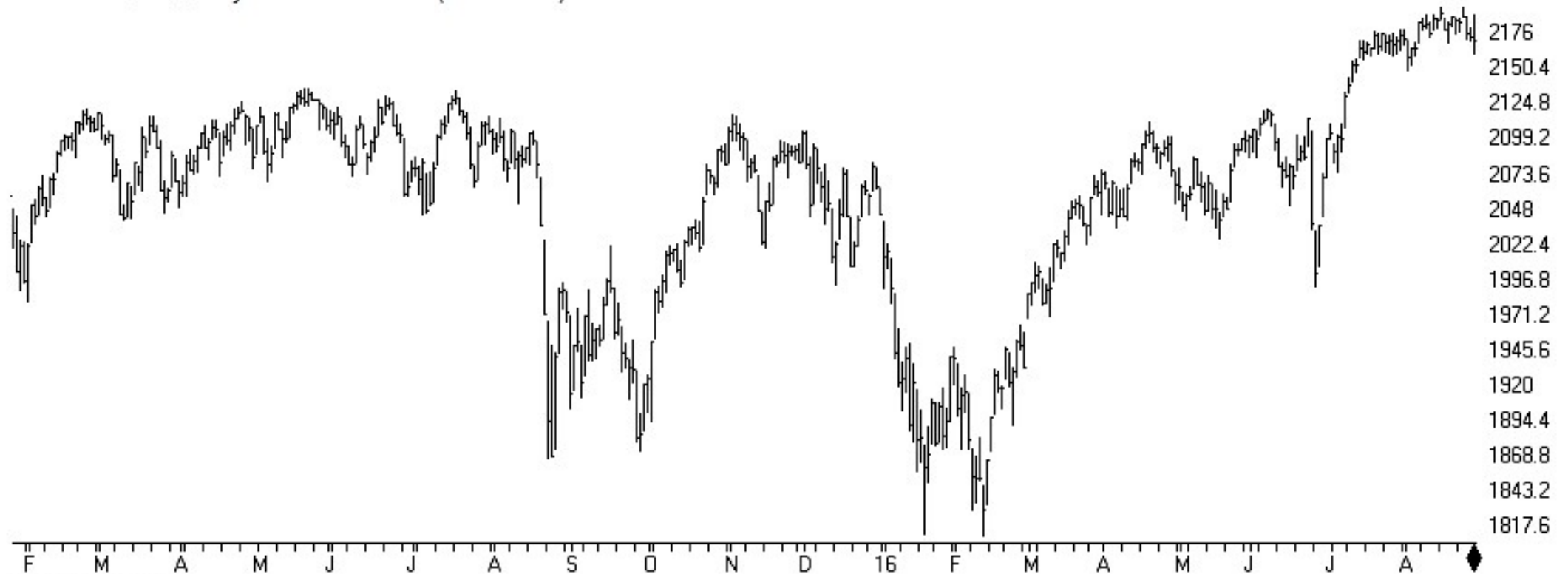


Lipper Fd+4wkSum

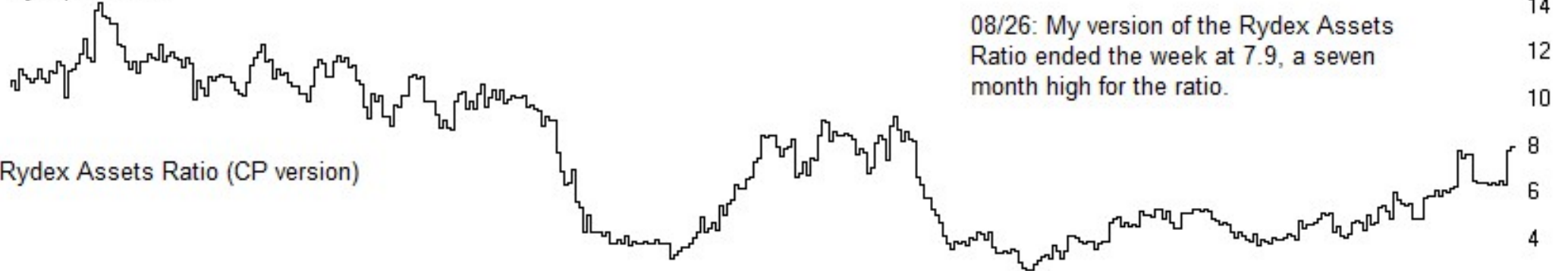


Sentiment

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



RyMajAssetsRatio

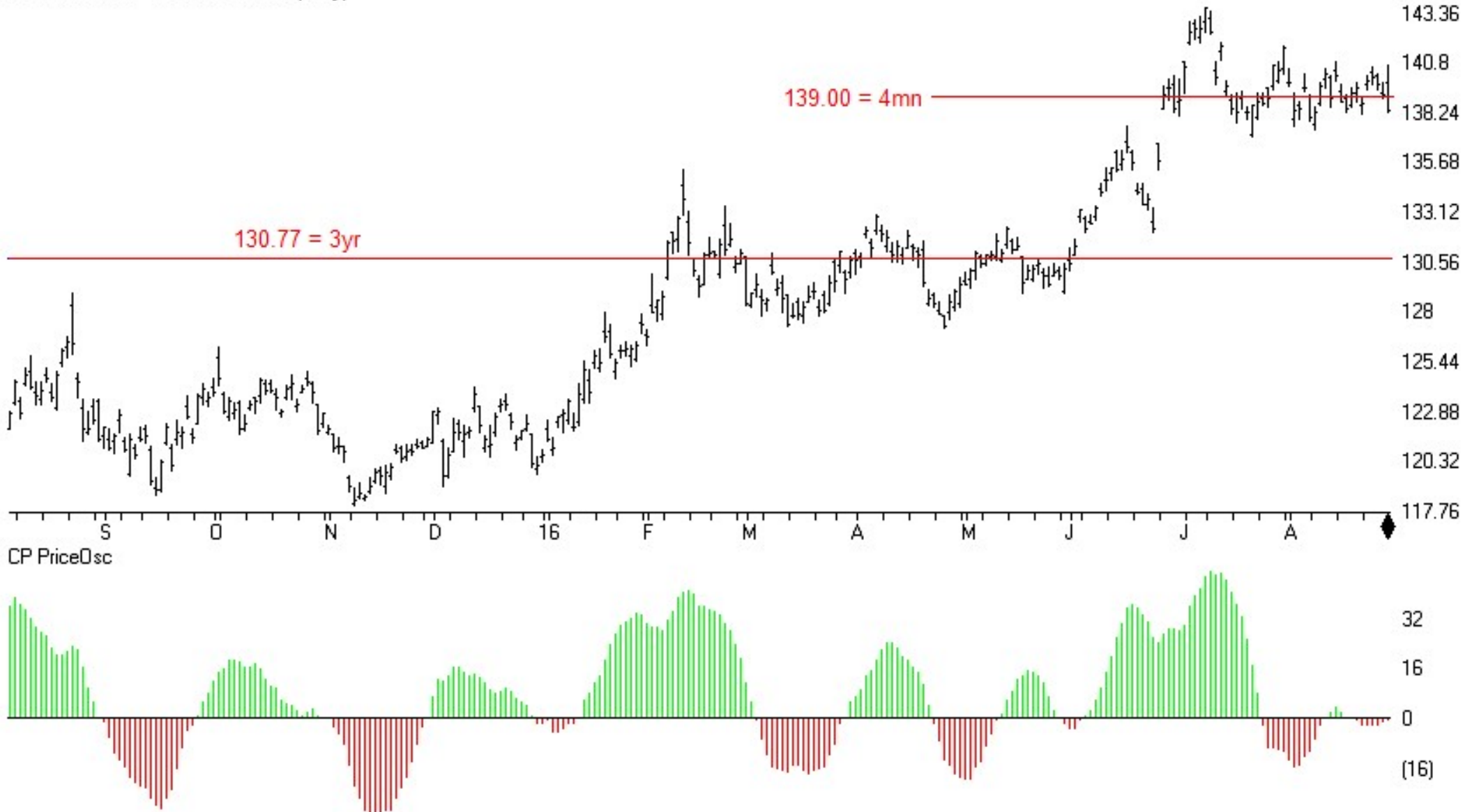


08/26: My version of the Rydex Assets Ratio ended the week at 7.9, a seven month high for the ratio.



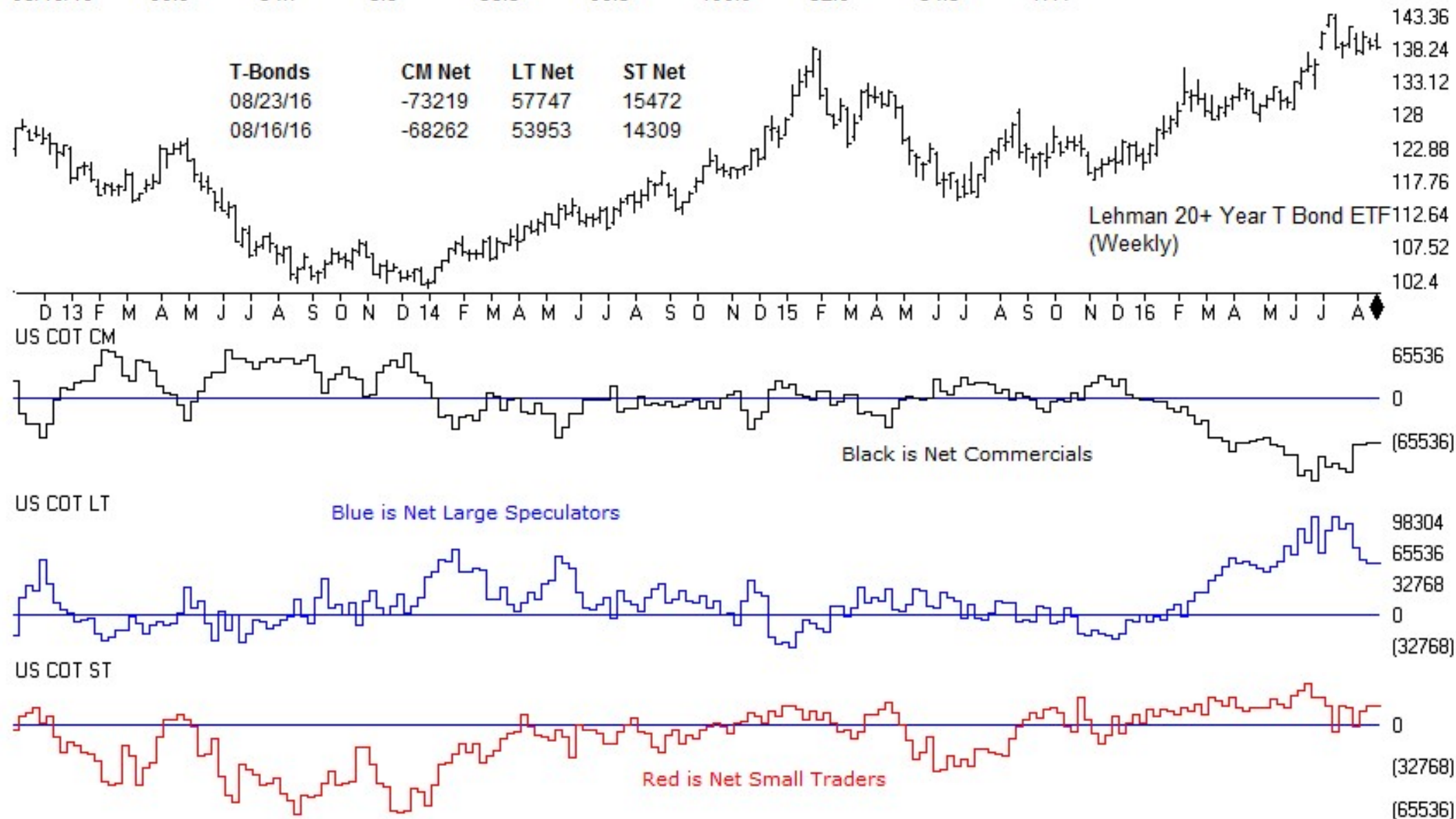
TSR Time Support/Resistance

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
08/23/16	55.5	35.0	20.3	42.2	58.2	80.8	55.8	39.1	19.4
08/16/16	60.9	34.7	5.8	38.3	66.5	100.0	52.6	34.5	17.4

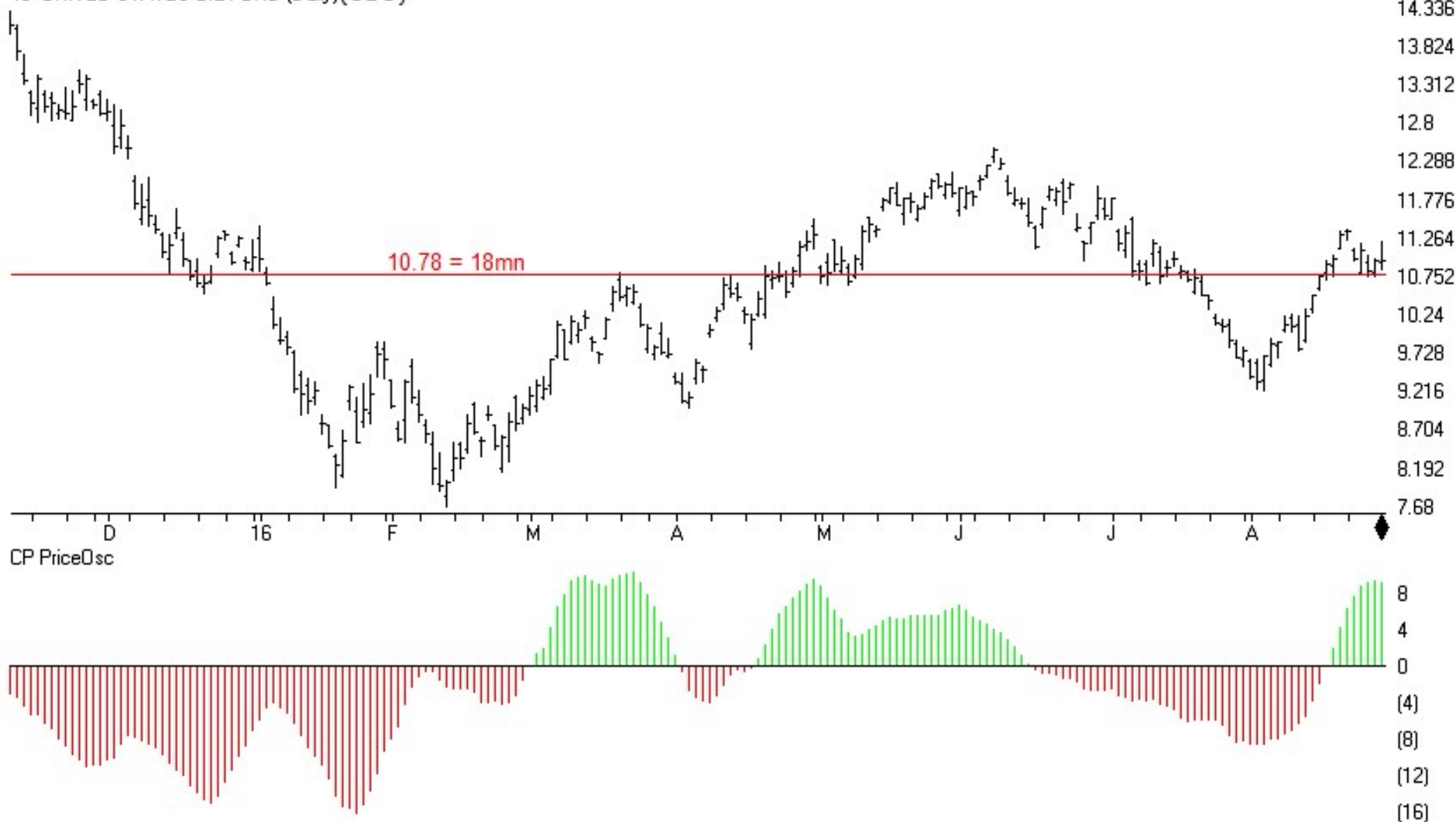
T-Bonds	CM Net	LT Net	ST Net
08/23/16	-73219	57747	15472
08/16/16	-68262	53953	14309



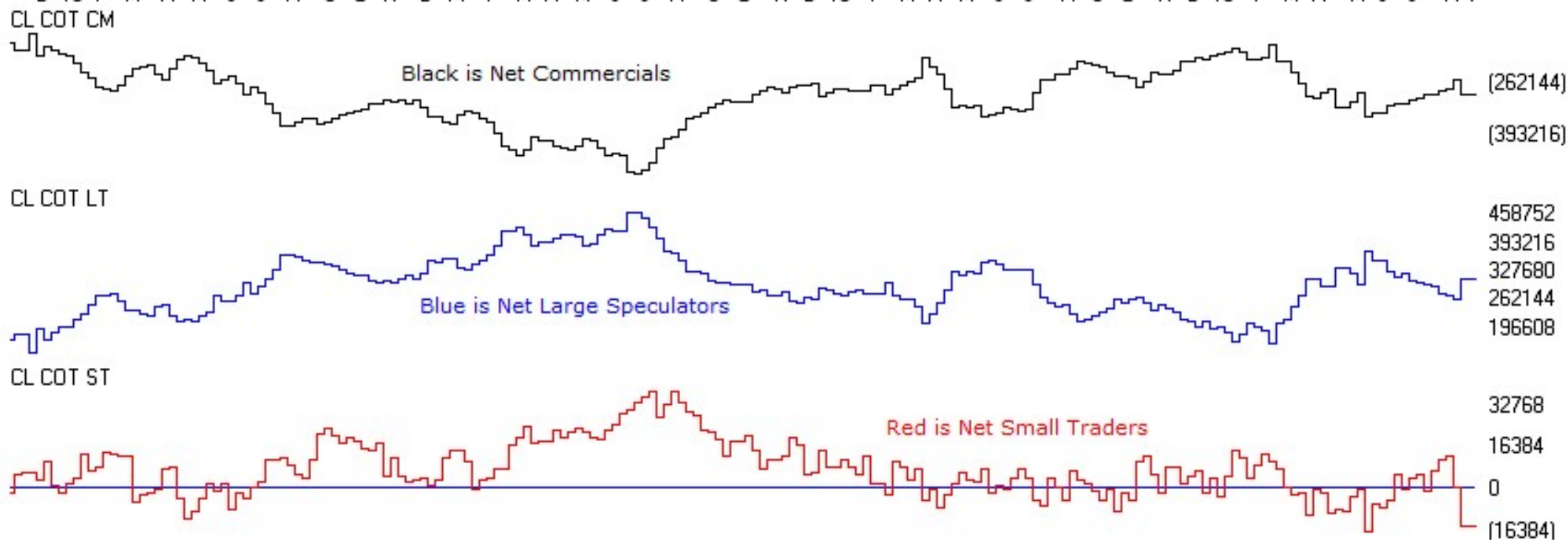
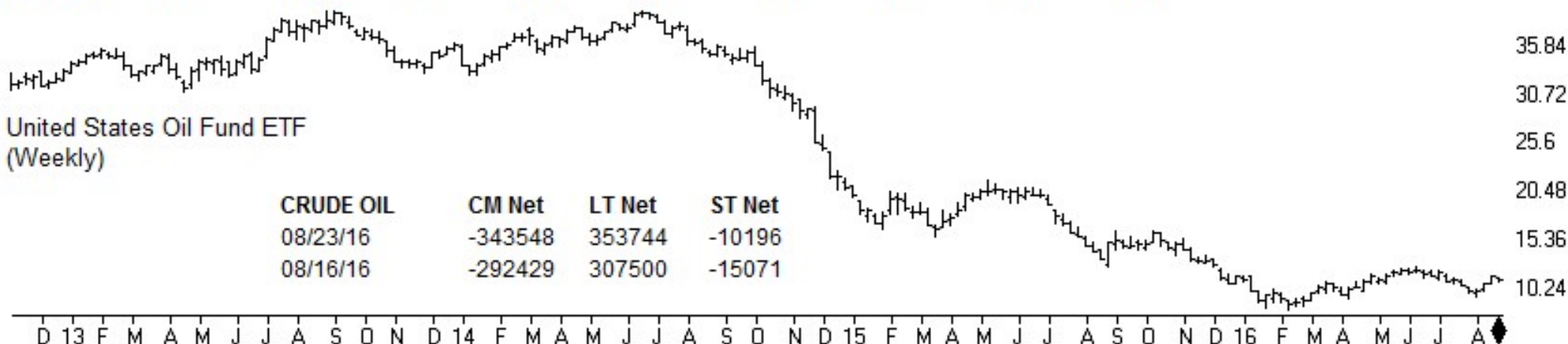


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily)(USO)

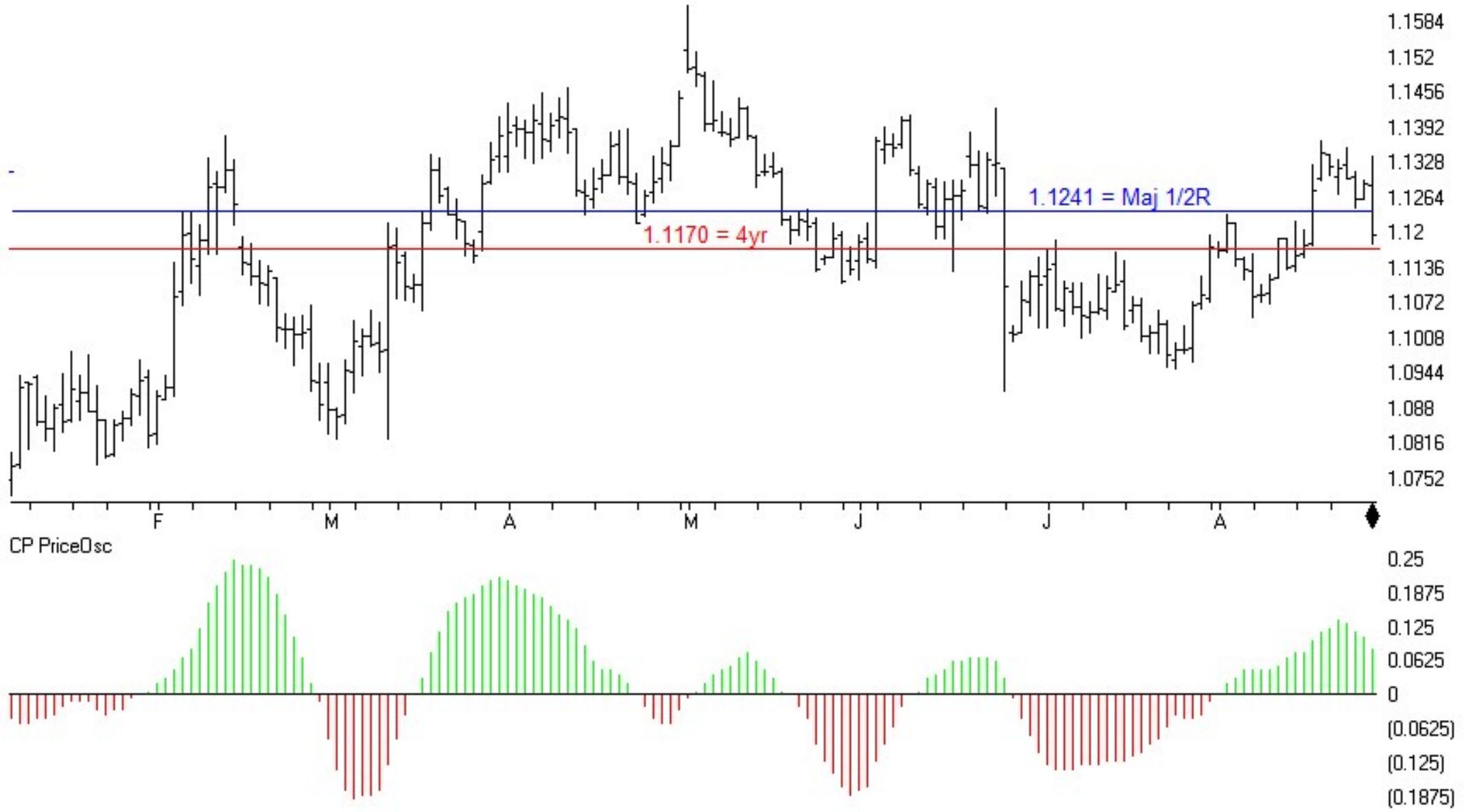


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/23/16	5.7	70.5	96.5	90.4	72.8	16.9	23.9	10.6	36.5
08/16/16	42.6	100.0	68.6	62.4	42.6	47.9	7.6	0.0	46.4

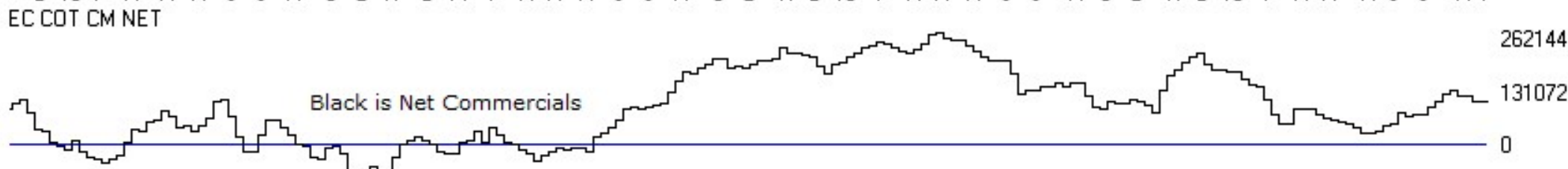


TSR Time Support/Resistance

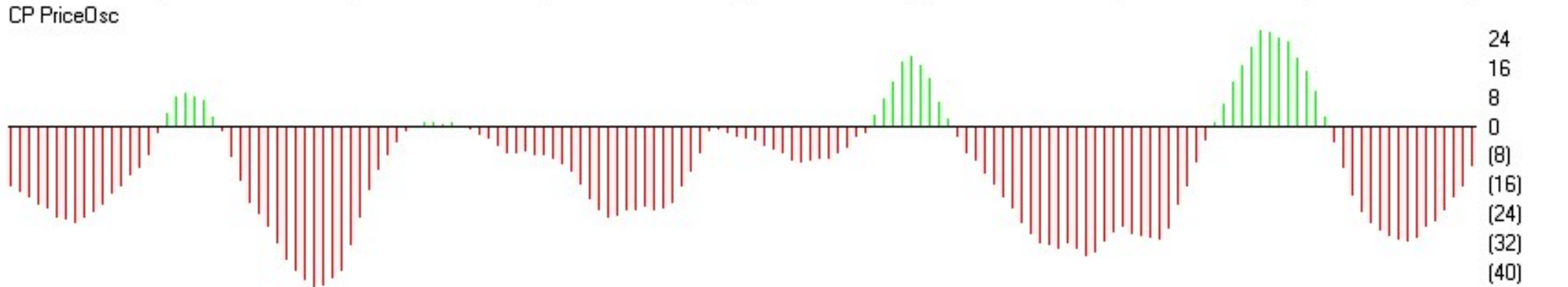
51 EURUSD (Daily)



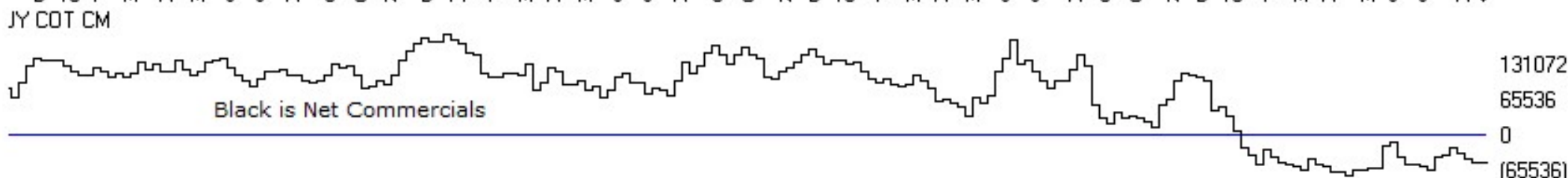
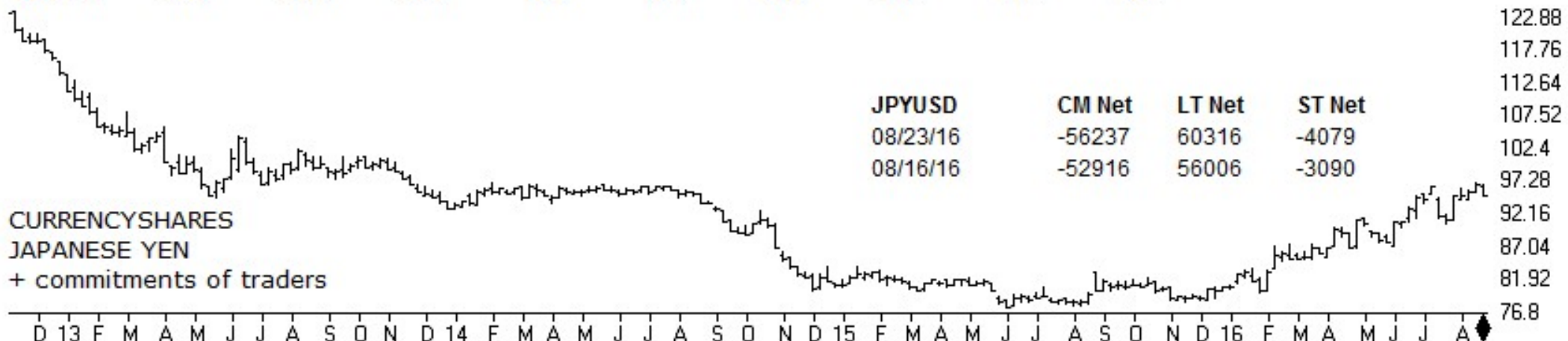
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/23/16	58.8	38.5	25.4	39.6	58.0	72.6	47.3	45.4	70.0
08/16/16	74.7	50.4	6.3	22.1	48.7	89.9	40.7	36.2	77.2



53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/23/16	32.5	20.3	31.6	79.7	83.6	52.4	25.1	60.2	93.6
08/16/16	37.8	25.3	28.9	72.2	78.0	60.2	30.7	61.7	89.7



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<http://www.chartprofitwebcast.com>