

ChartProfit

Charts to Friday 25th August 2017

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 08/25

	-5	-4	-3	-2	↓
NYSE	61	58	40	36	44
NasDaq	55	47	33	32	38
SP500	62	62	45	39	46
ND100	52	46	31	38	45
R2000	56	48	31	28	34

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

08/25: AAll (public poll). Bulls% was lower at 28.1%. Down from 35.5% four weeks ago which was an eleven week high. Bears% was higher at 38.3%, up from 24.3% four weeks ago which was an eight month low.

08/25: Investors Intelligence. Bulls% was lower at 48.1%, a nine month low. Bear% was higher at 18.3%, up from 16.2% four weeks ago which was the lowest since July 2015.

08/25: Market Vane (advisers) poll was lower at 66. Down from 70 four weeks ago which was the highest level since 2007.

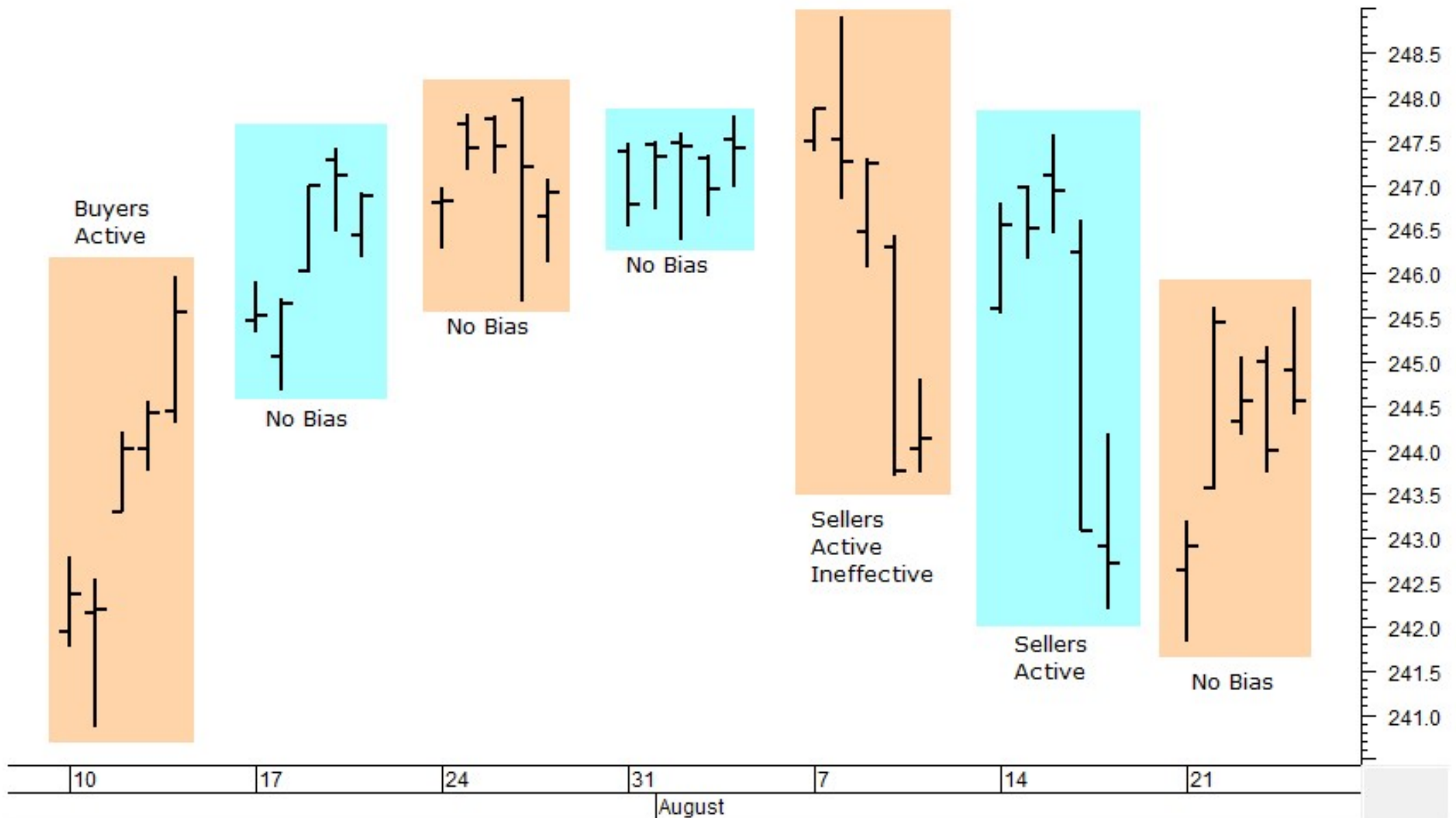
08/25: NAAIM exposure index was lower at 80.14, an eighteen week low.

Mutual Fund Flow:

08/25: My version of the Rydex Assets Ratio ended the week at 12.37. On Tuesday the ratio reached 15.64 which is the highest in the database. The ratio reaching a new high has historically been a warning for the market.

08/25: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$3.4 Billion in the week to 23rd August, the sixth consecutive weekly net outflow.

SPY Weekly Structure

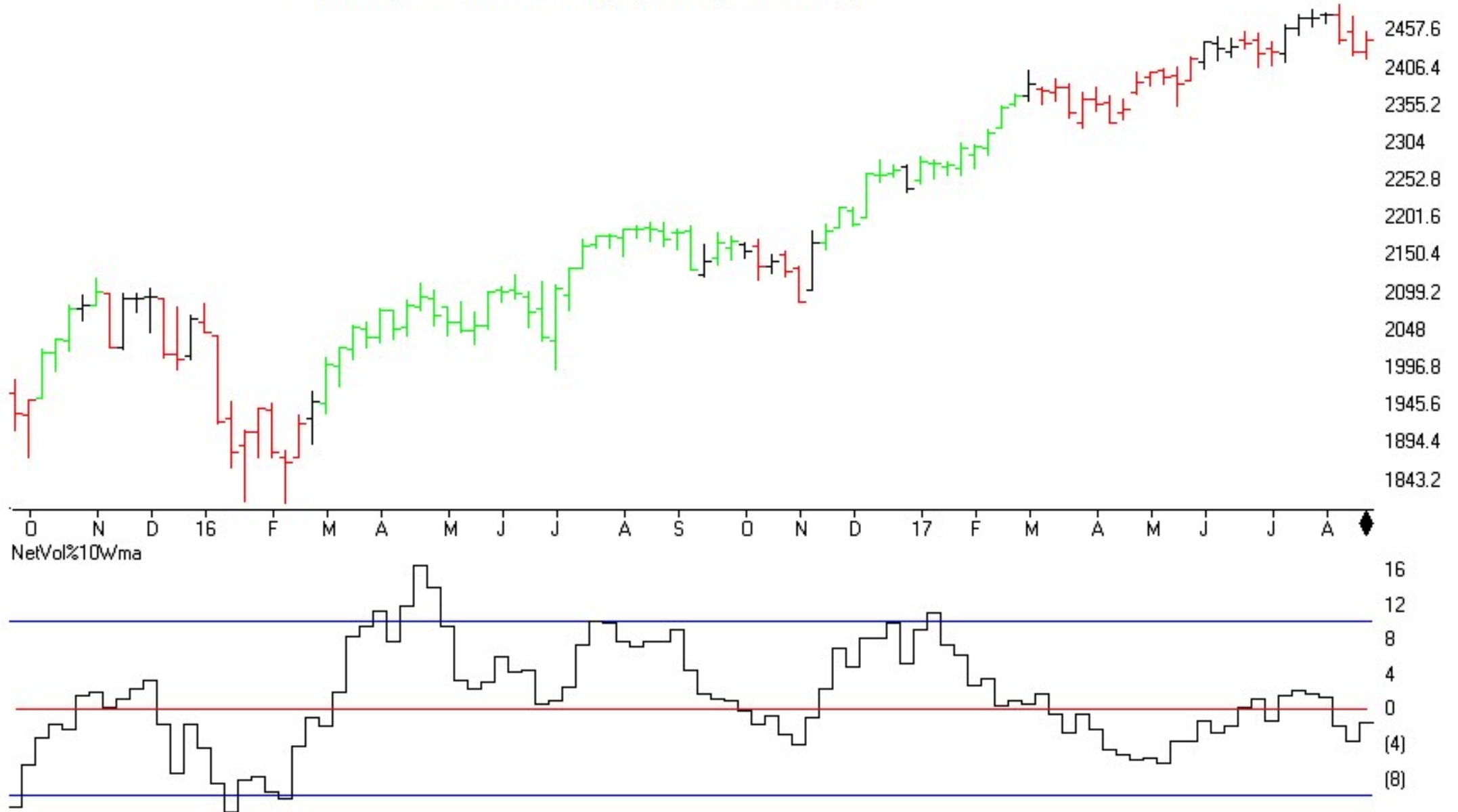


Commitments of Traders

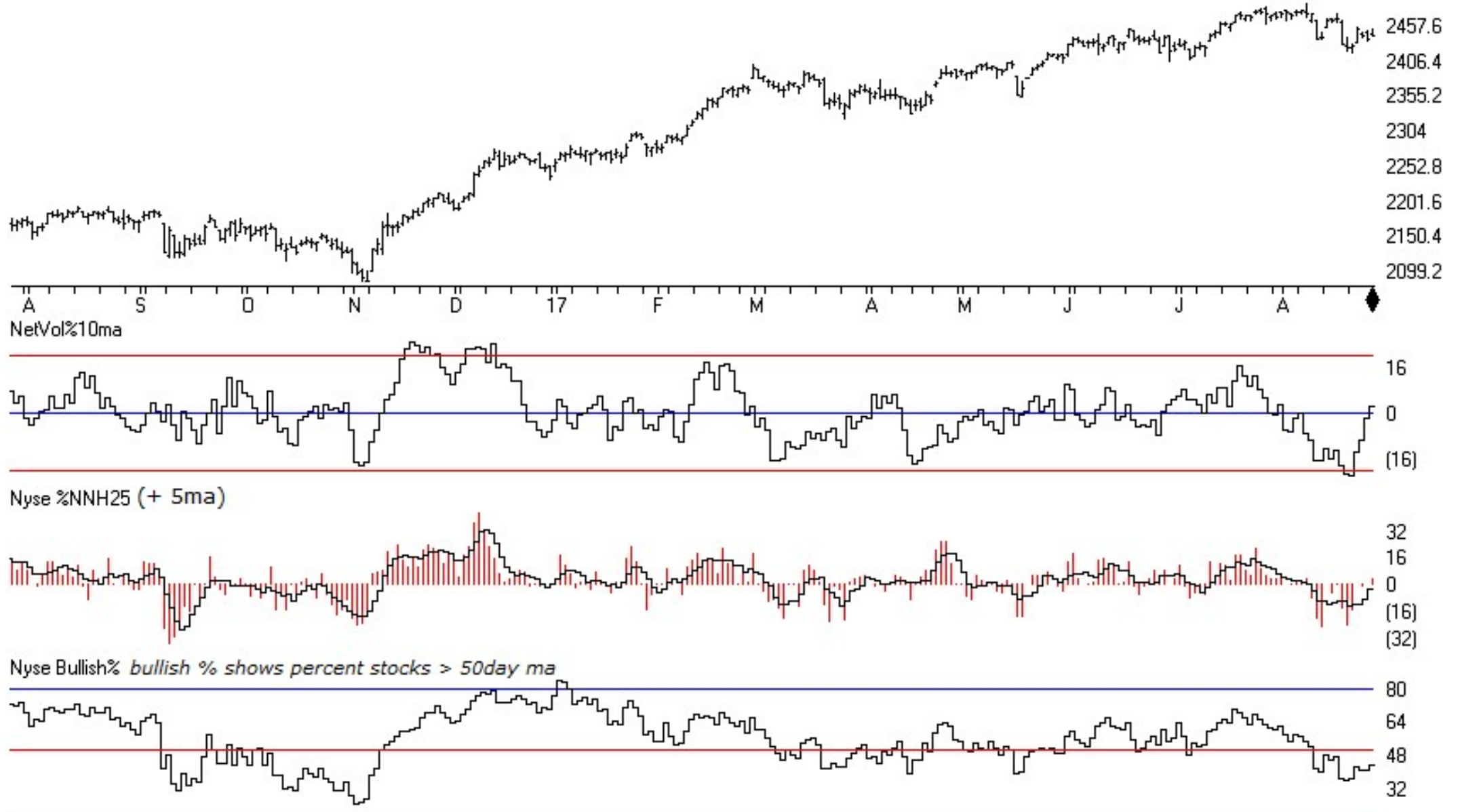
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	37.4	62.8	75.9	22.6	3.8	62.5	76.6	58.0	7.5
08/15/17	17.3	34.3	83.6	30.2	1.6	42.2	100.0	98.5	17.2
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	0	37.5	100	100	77.6	0	25.7	0	24
08/15/17	13.8	42.6	100	88.4	72.2	7.9	0	0	51.3
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	42.4	23.5	42.1	59.7	59.1	37.9	40.7	22.3	2.6
08/15/17	41.2	32.5	41.9	59.4	47.8	39.1	39.8	25.7	10.5
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	2.9	0.0	75.0	100.0	91.9	34.7	66.6	53.7	9.2
08/15/17	8.5	0.0	72.6	97.8	89.7	31.2	54.9	49.5	21.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	28.8	14.0	27.2	67.8	100.0	72.7	74.5	58.3	40.3
08/08/17	6.4	2.8	52.7	90.5	100.0	40.5	91.3	93.2	45.3
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	43.0	30.0	39.3	52.8	76.3	66.7	92.4	41.3	8.9
08/15/17	48.6	39.3	33.6	49.4	69.3	69.3	79.5	31.6	17.4
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	3.9	15.7	92.4	96.3	82.9	18.0	95.6	70.0	0.0
08/15/17	9.2	21.1	89.1	90.6	72.7	19.2	91.5	64.8	0.0
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	96.6	71.5	1.7	2.3	2.3	96.2	52.9	82.0	52.5
08/15/17	96.4	66.7	1.3	1.0	1.5	98.5	82.4	100.0	43.6

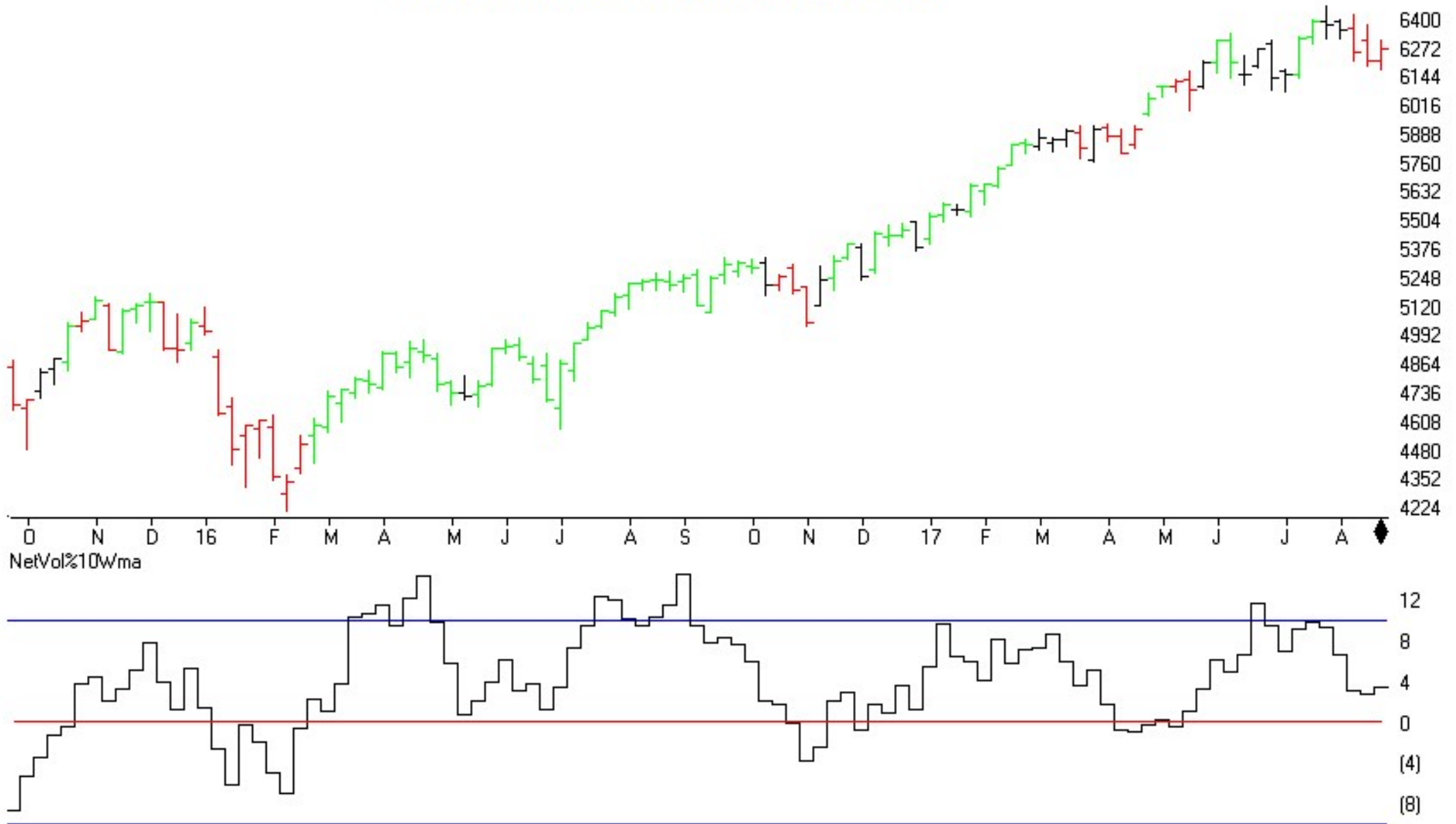
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



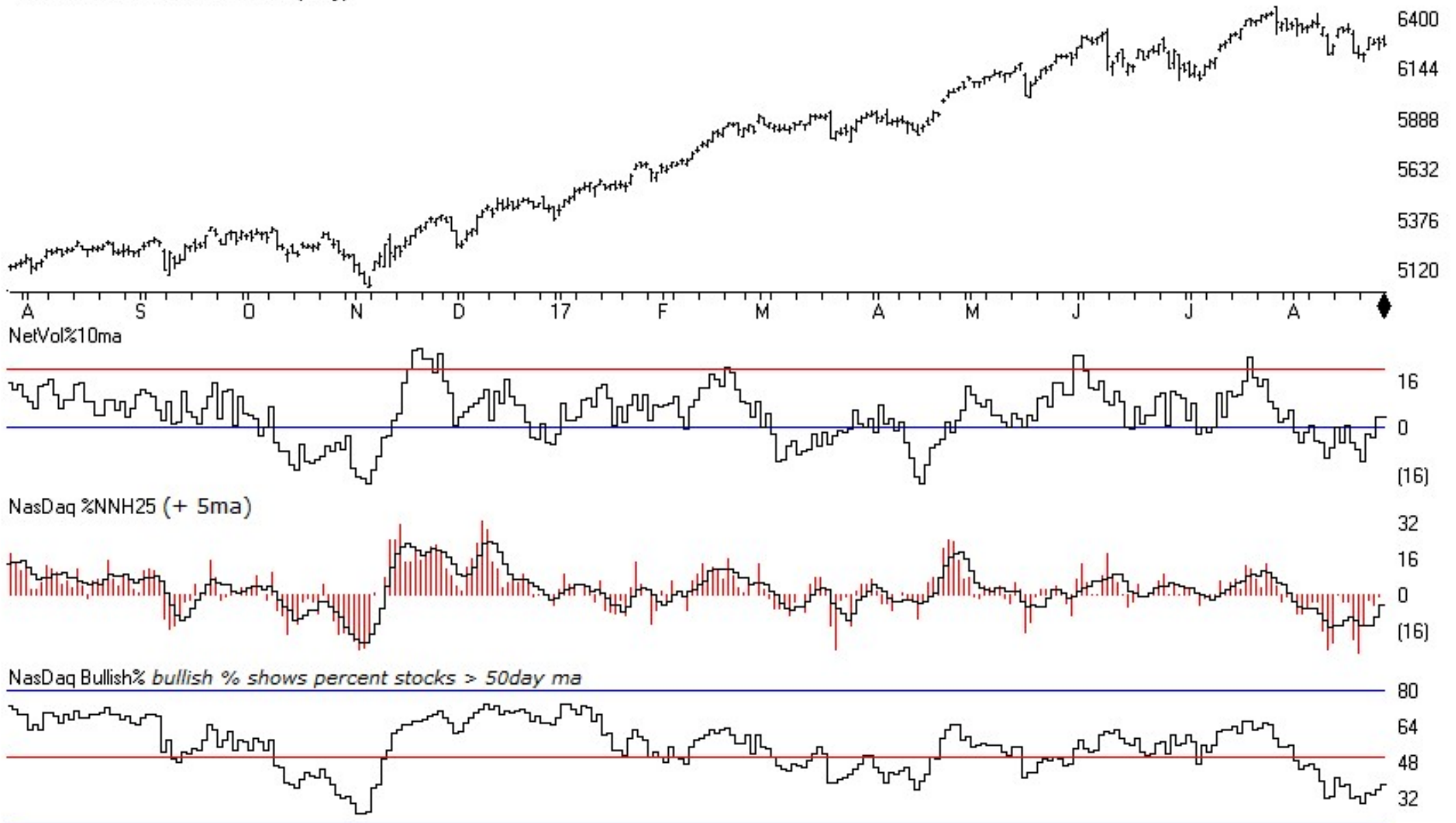
MARKET CHART NYSE (Daily)



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

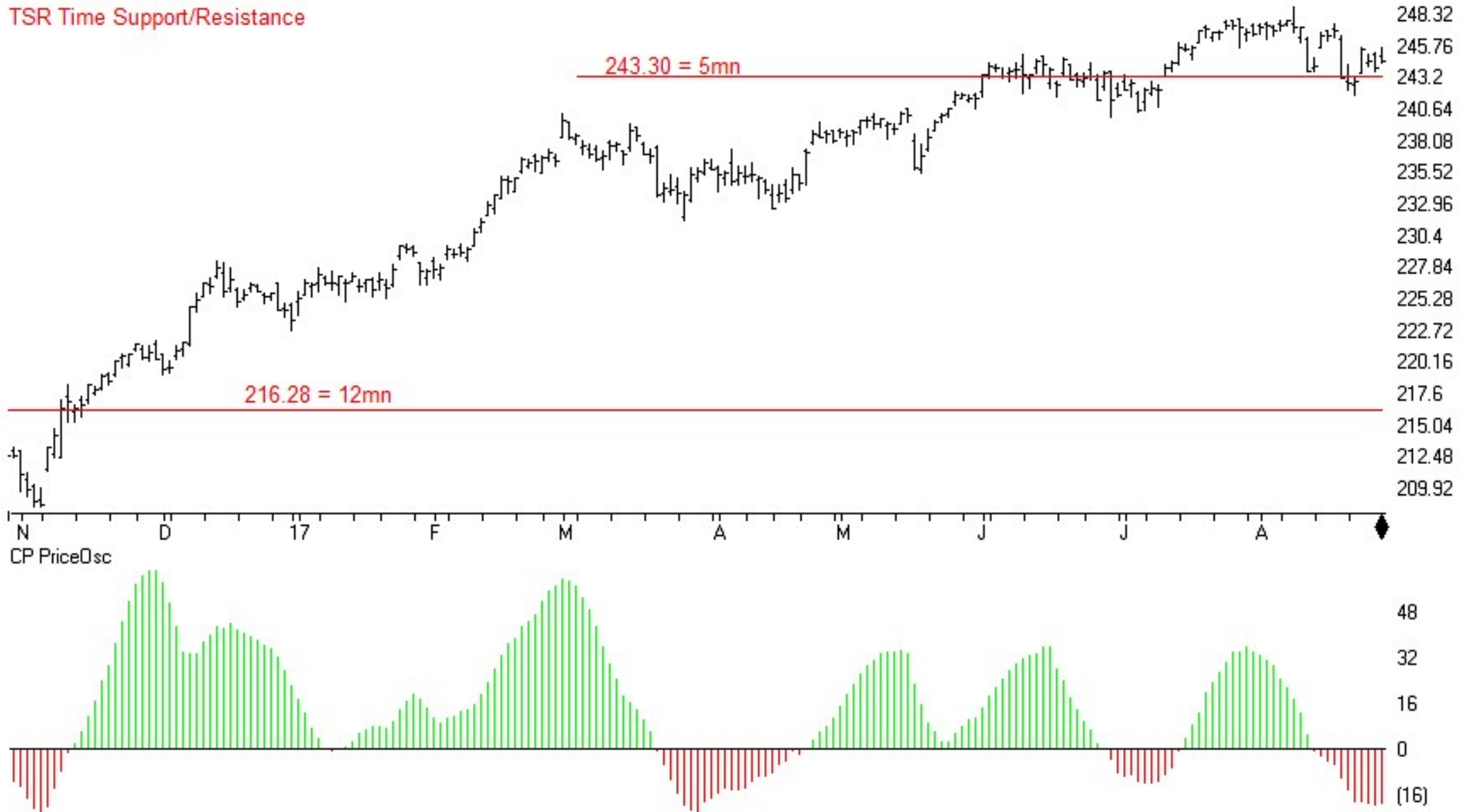


MARKET CHART NASDAQ 1800 (Daily)



13 SPY SP500 ETF (Daily)

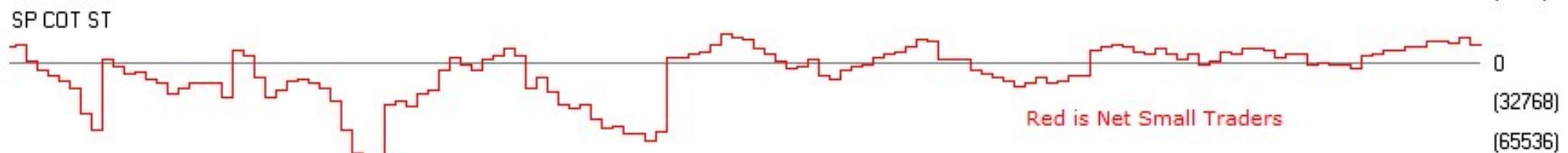
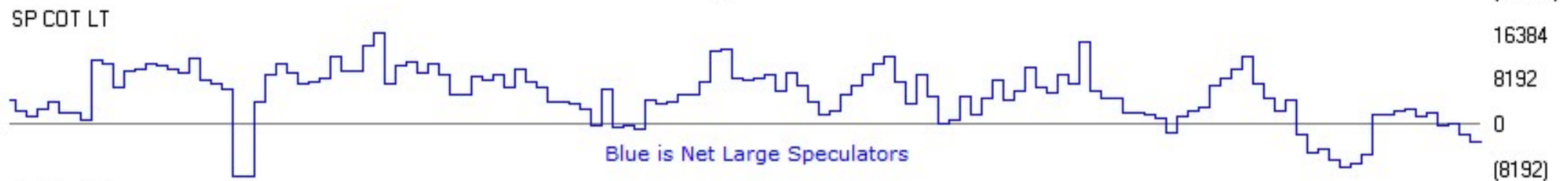
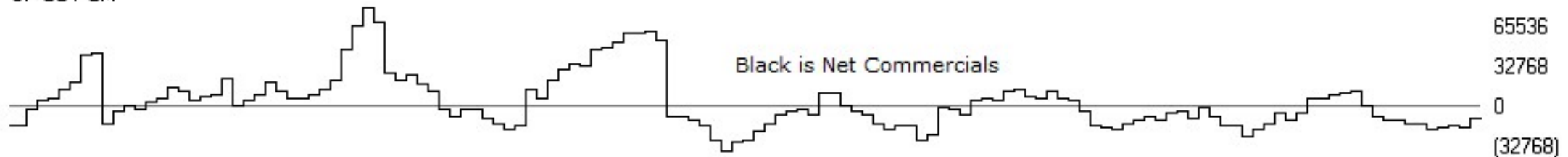
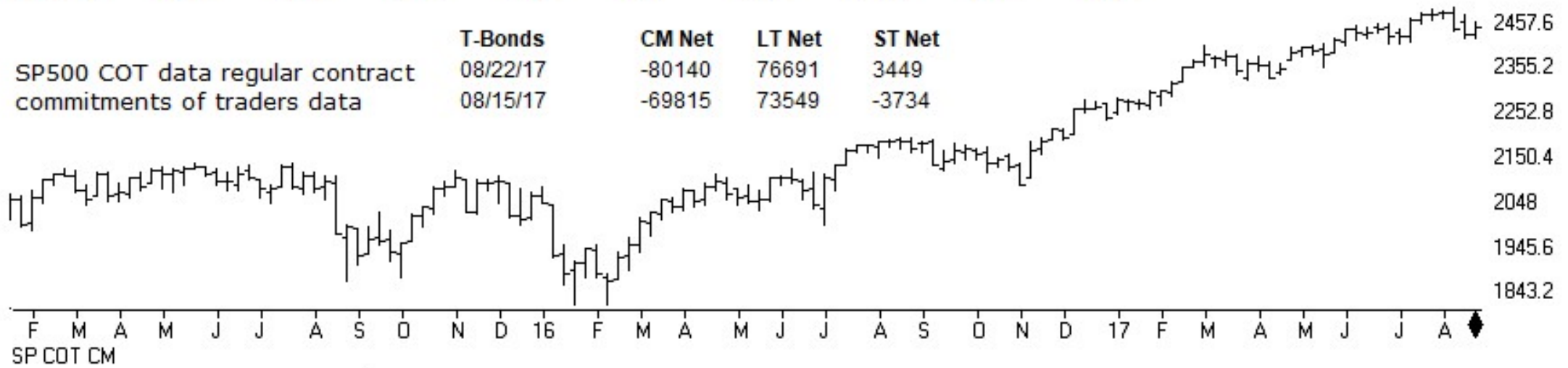
TSR Time Support/Resistance



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	37.4	62.8	75.9	22.6	3.8	62.5	76.6	58.0	7.5
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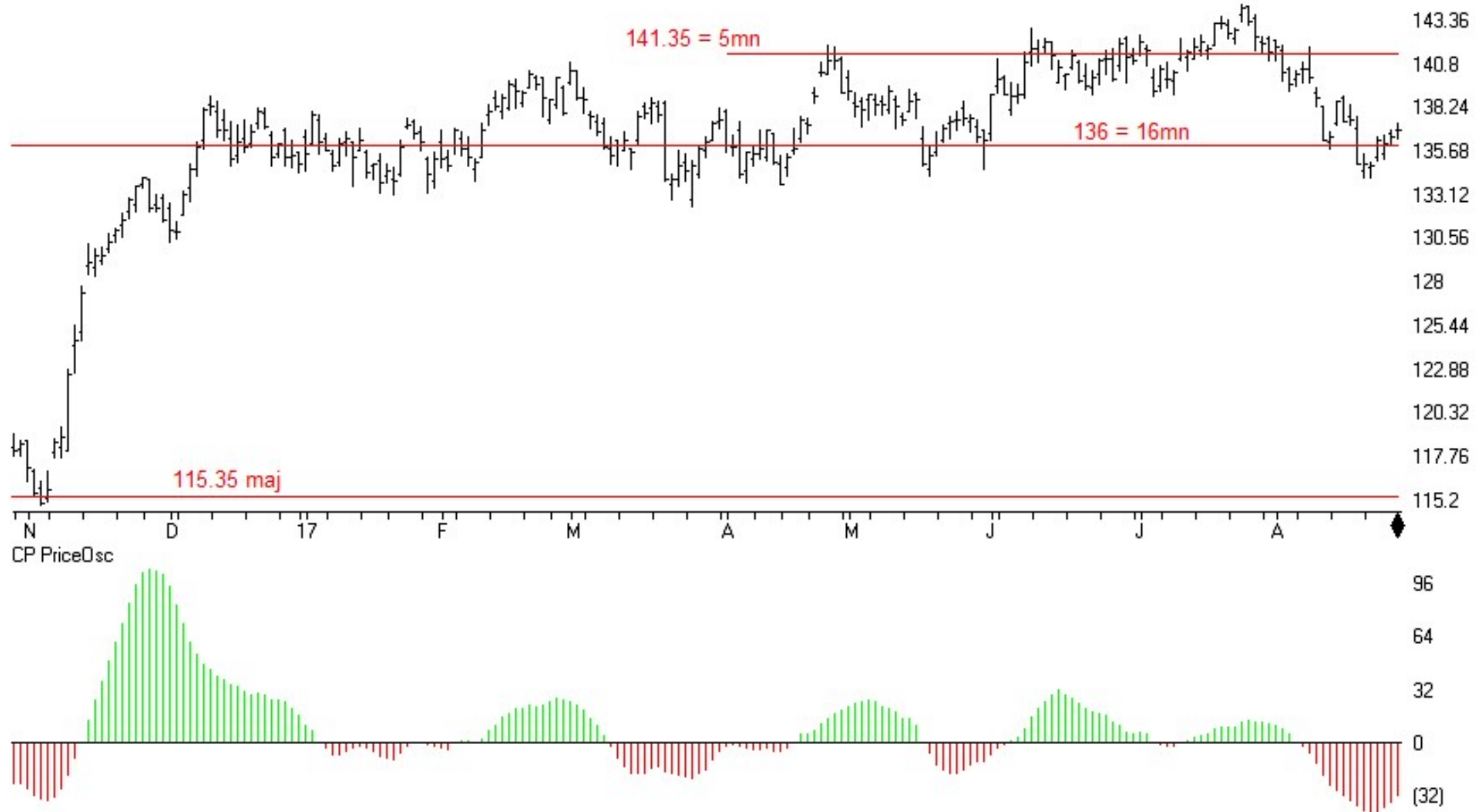
SP500 COT data regular contract commitments of traders data

T-Bonds	CM Net	LT Net	ST Net
08/22/17	-80140	76691	3449
08/15/17	-69815	73549	-3734



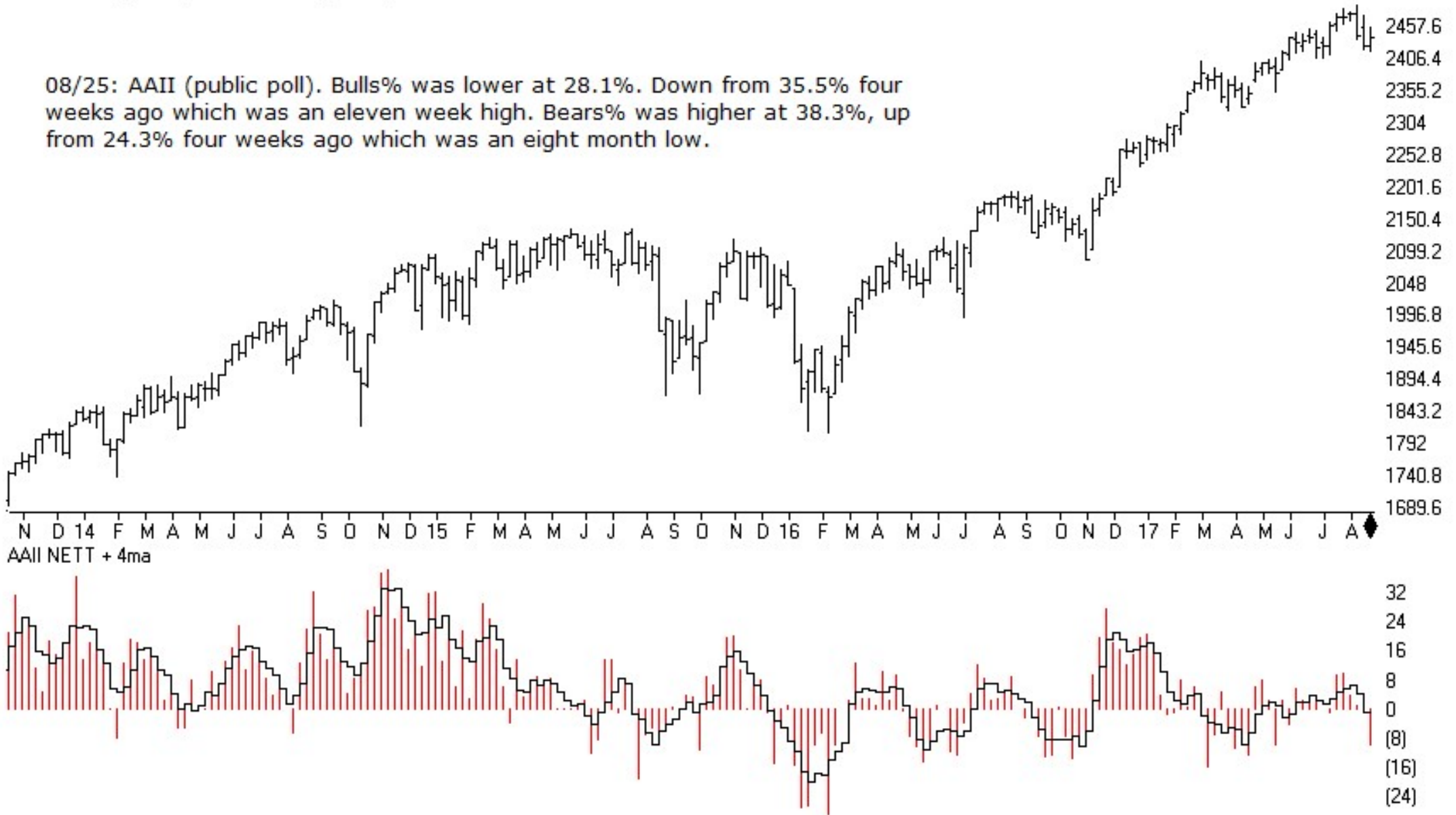
TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)

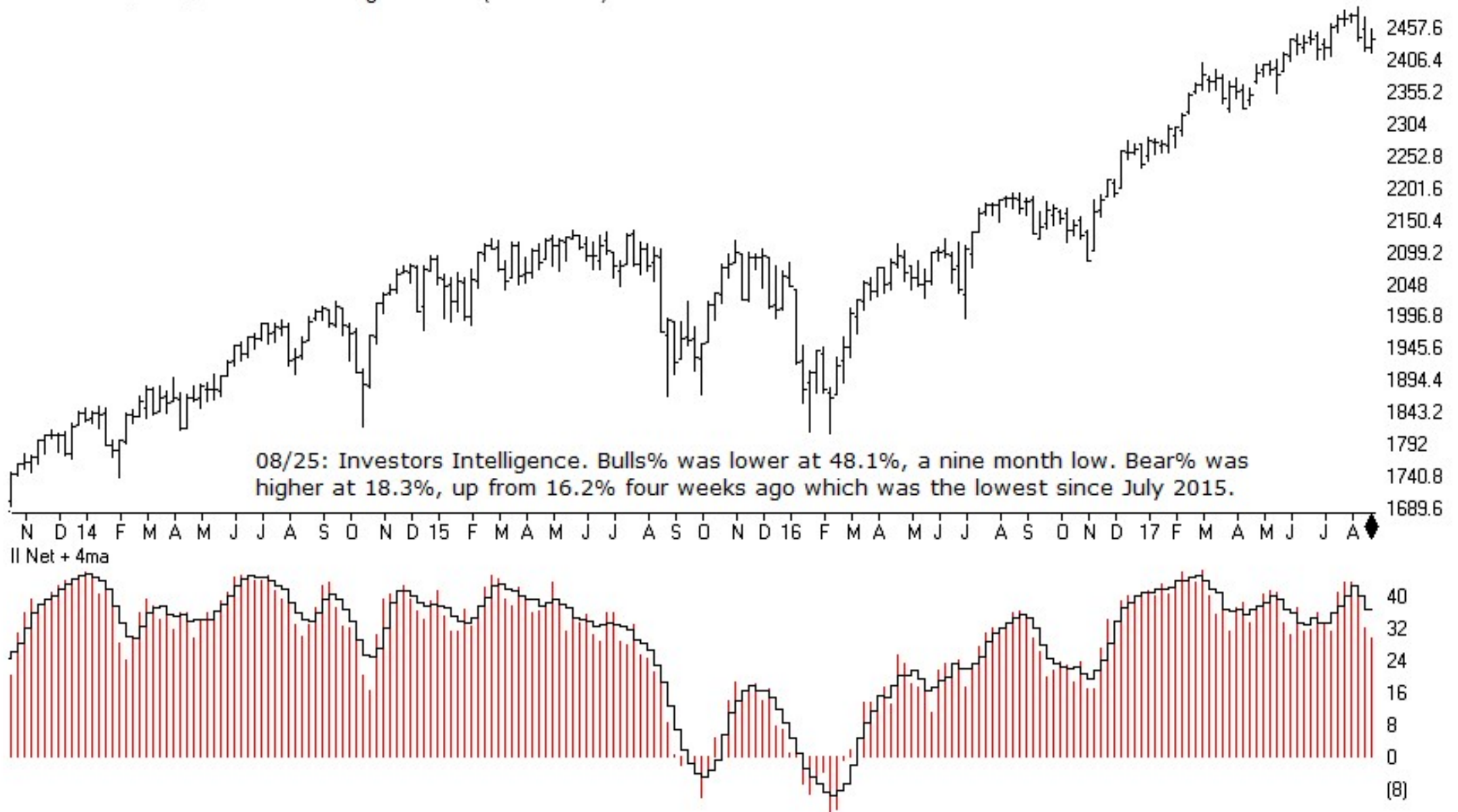


SP500 Index (Weekly) + AII Poll (public)

08/25: AII (public poll). Bulls% was lower at 28.1%. Down from 35.5% four weeks ago which was an eleven week high. Bears% was higher at 38.3%, up from 24.3% four weeks ago which was an eight month low.

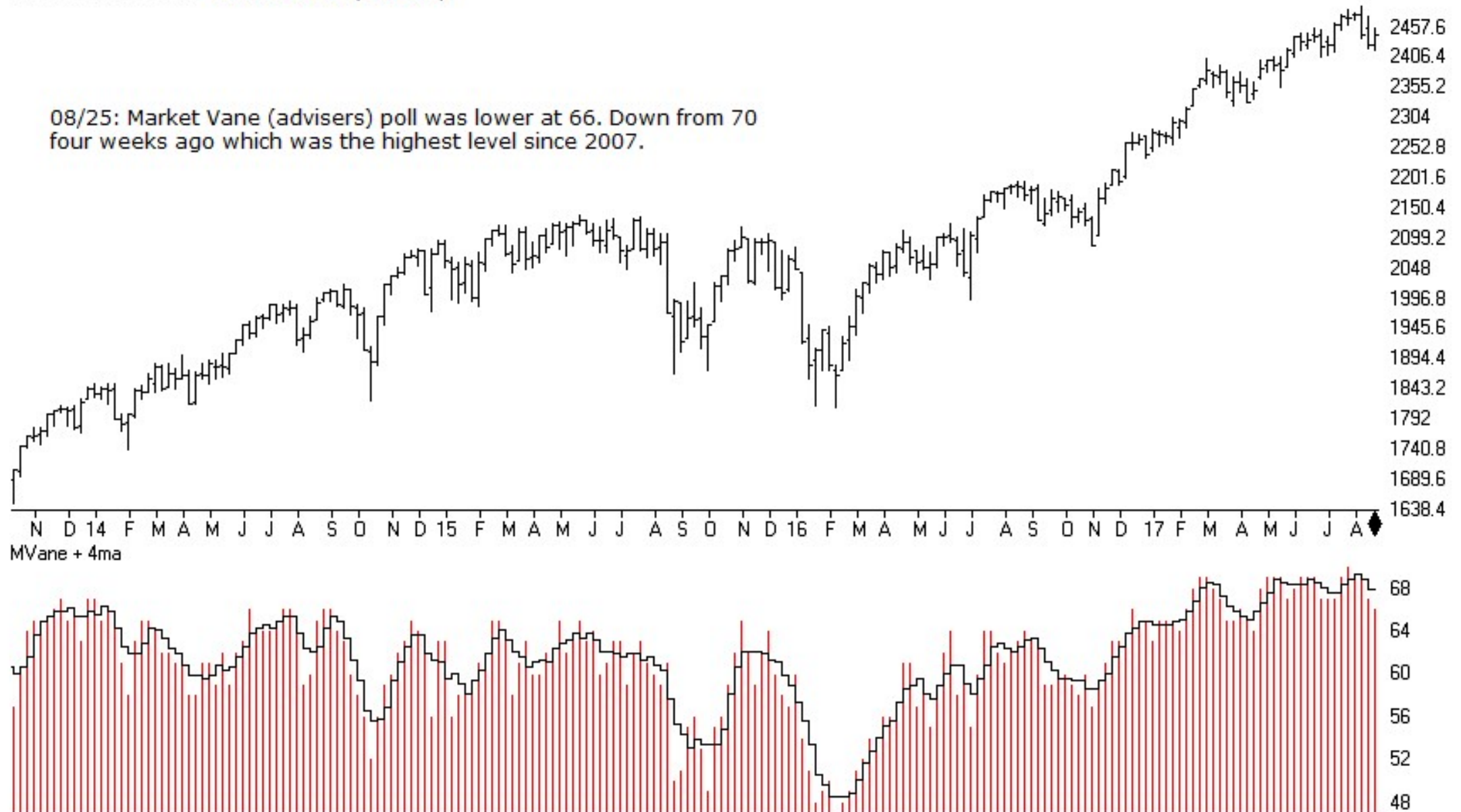


SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



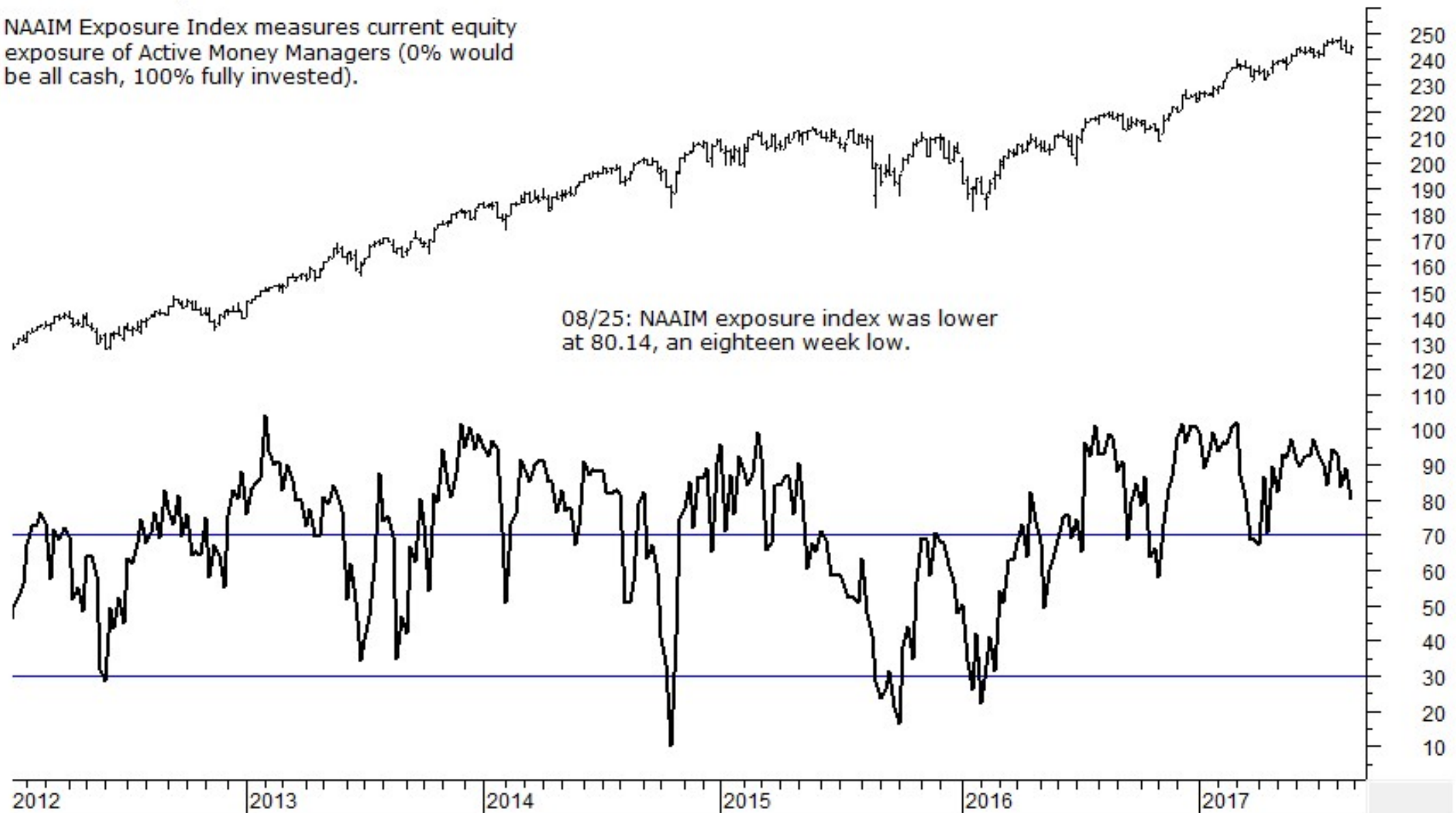
SP500 Index (Weekly) + Market Vane (advisors)

08/25: Market Vane (advisors) poll was lower at 66. Down from 70 four weeks ago which was the highest level since 2007.

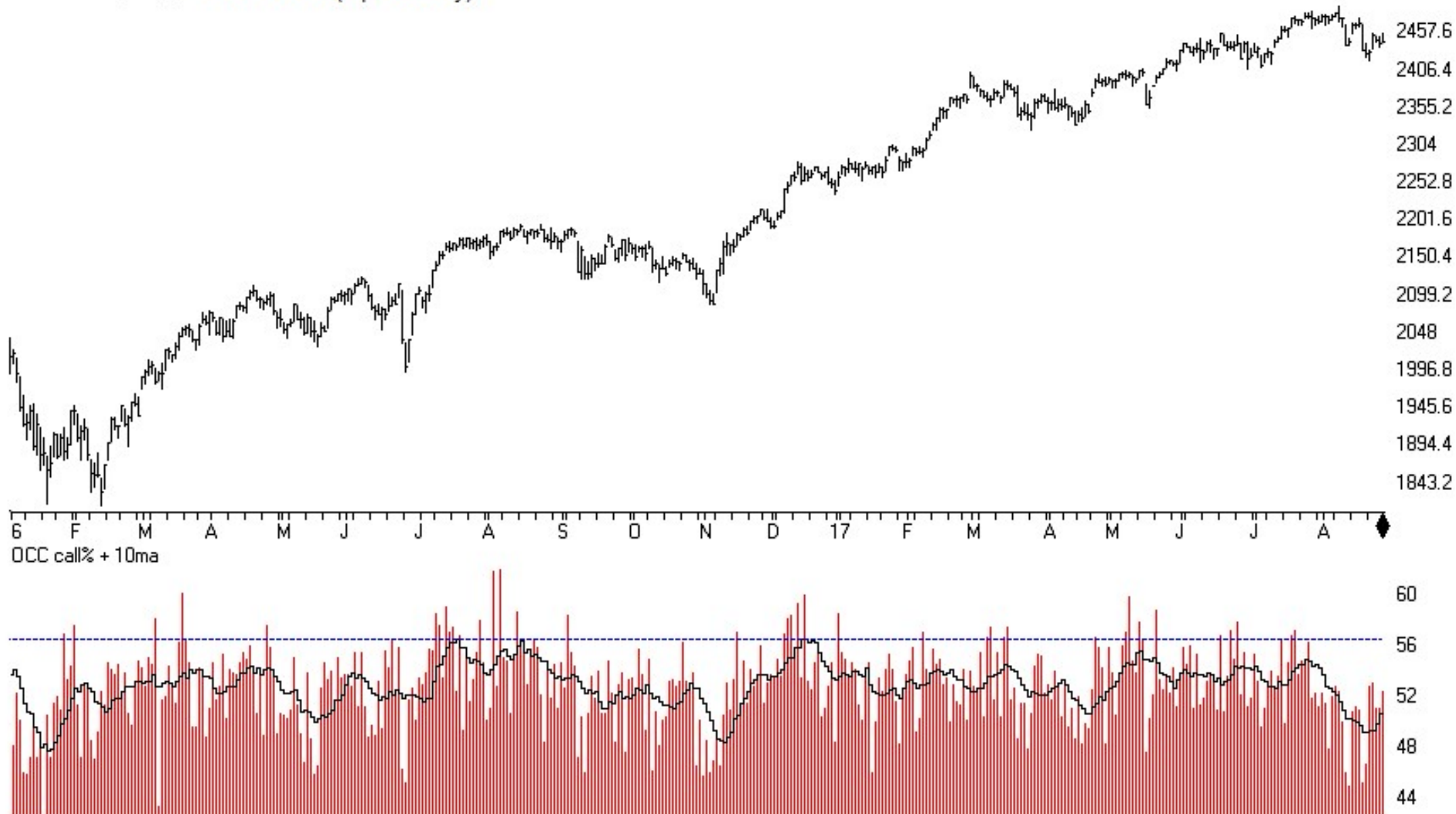


SPY + NAAIM Exposure Index

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

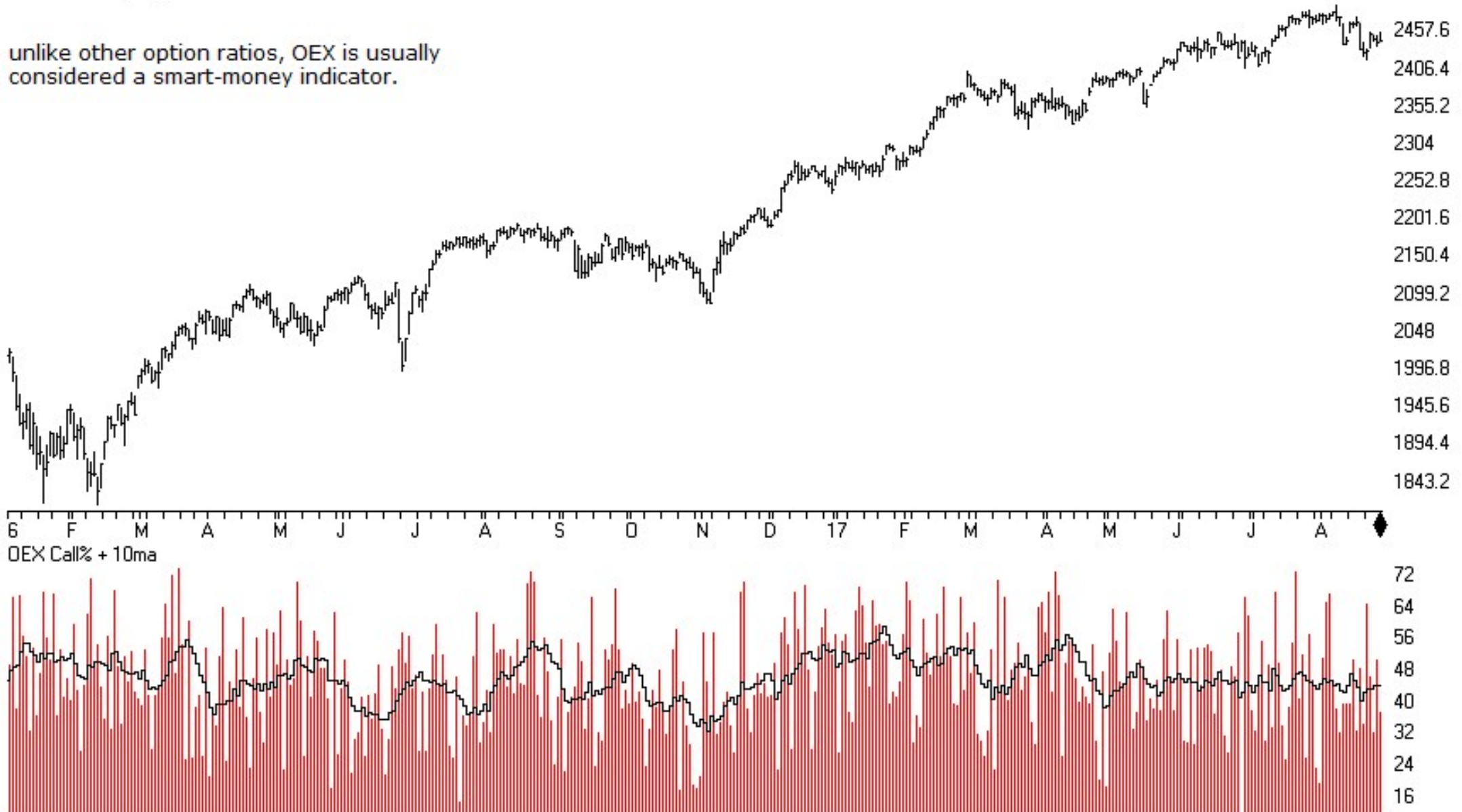


SP500 Index (Daily) + OCC Calls% (equities only)

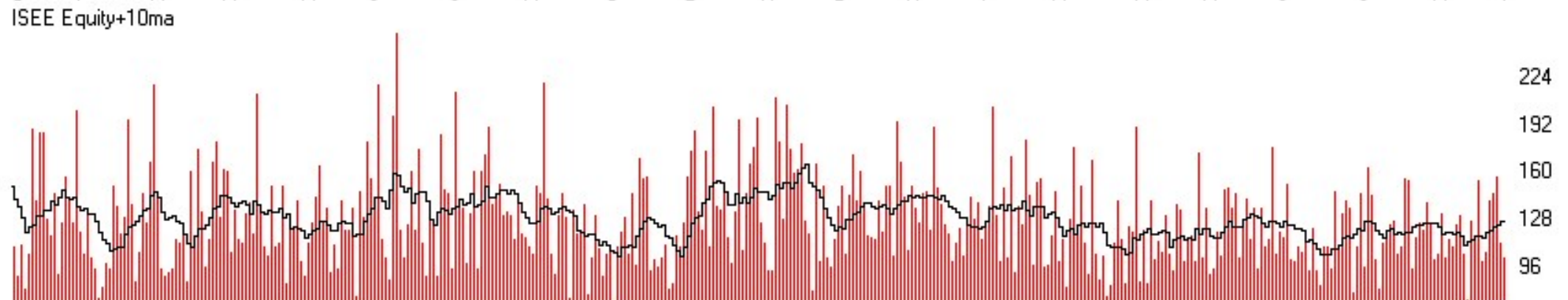
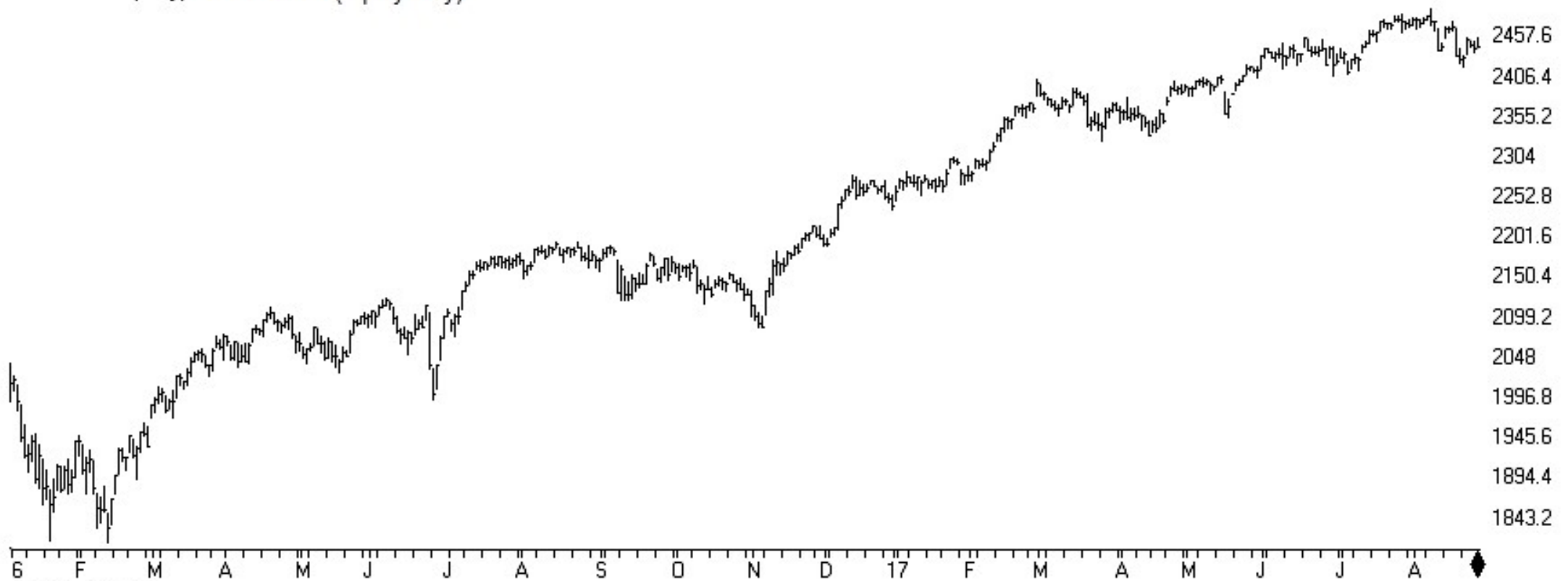


SP500 Index (Daily) + OEX Calls%

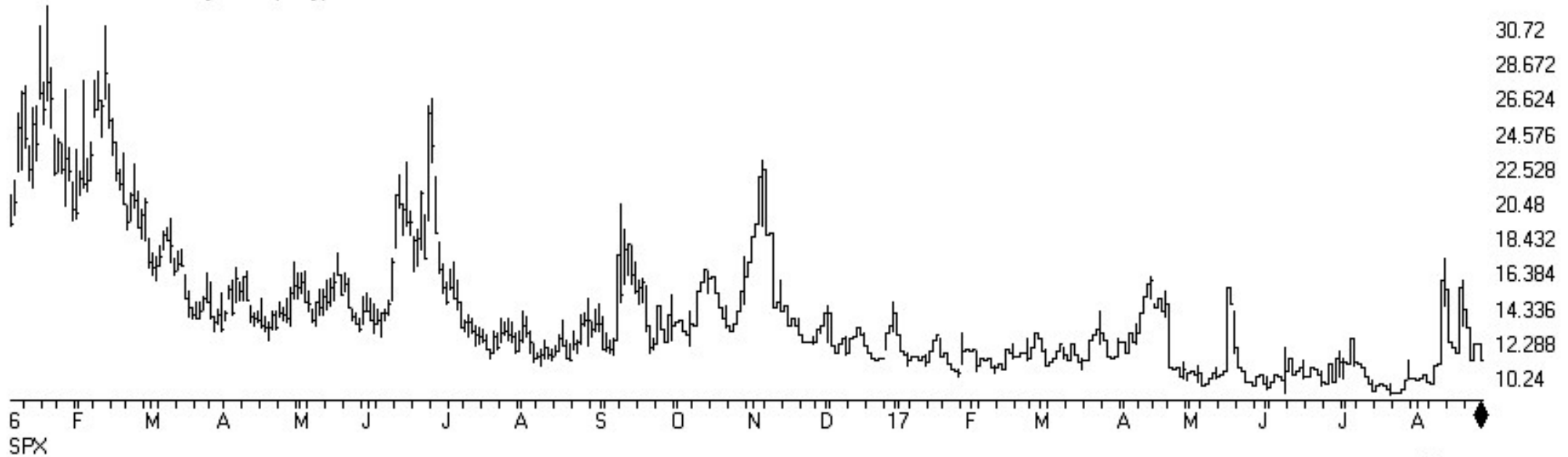
unlike other option ratios, OEX is usually considered a smart-money indicator.



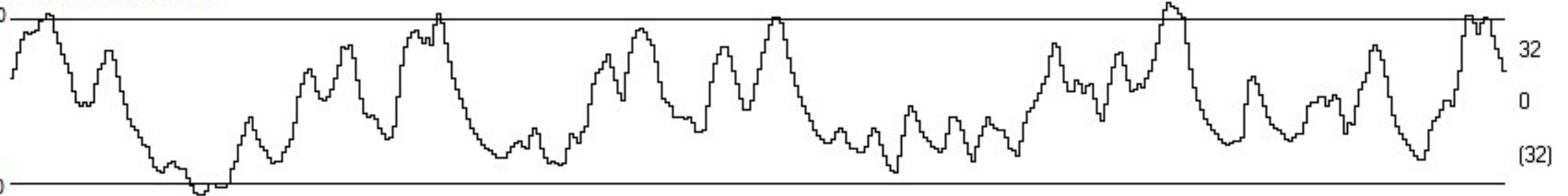
SP500 Index (Daily) + ISEE Index (equity only)



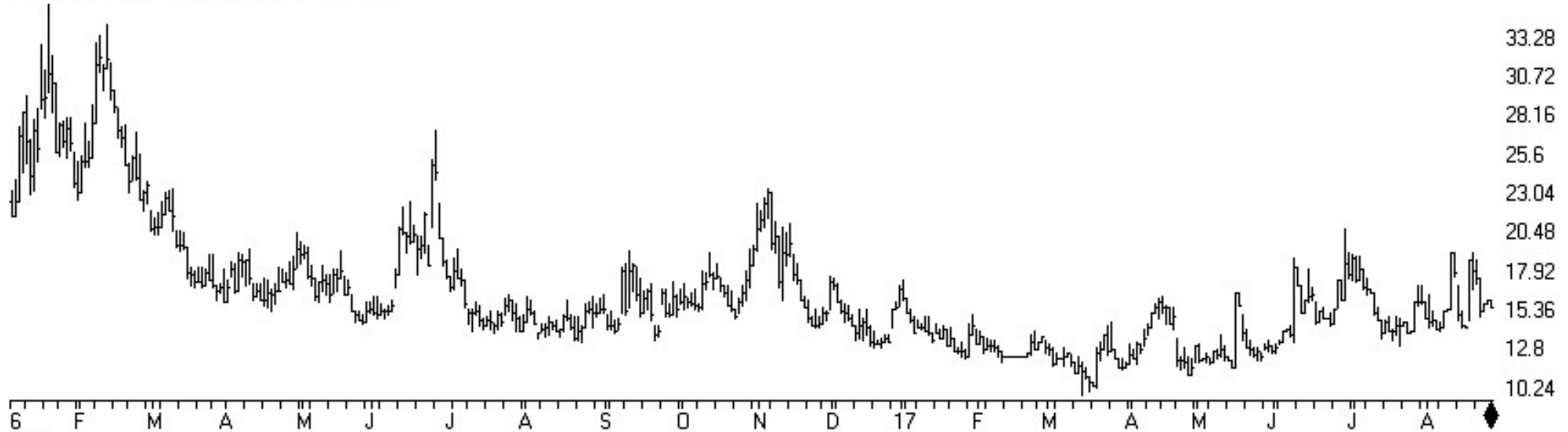
VIX - S&P 500 Volatility Index (Daily)



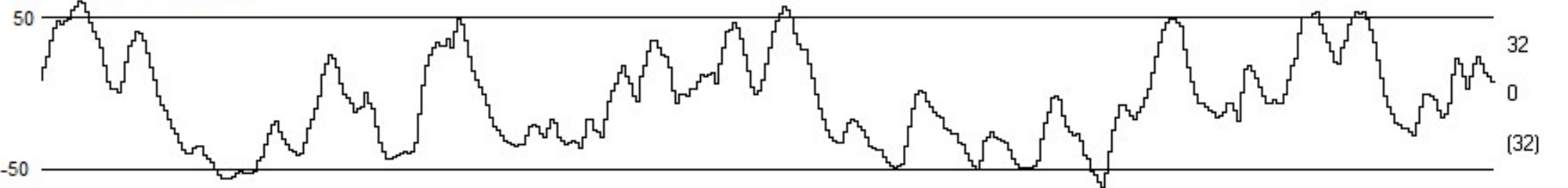
TCI based on VIX



VXN - NASDAQ VOLATILITY INDEX (Daily)

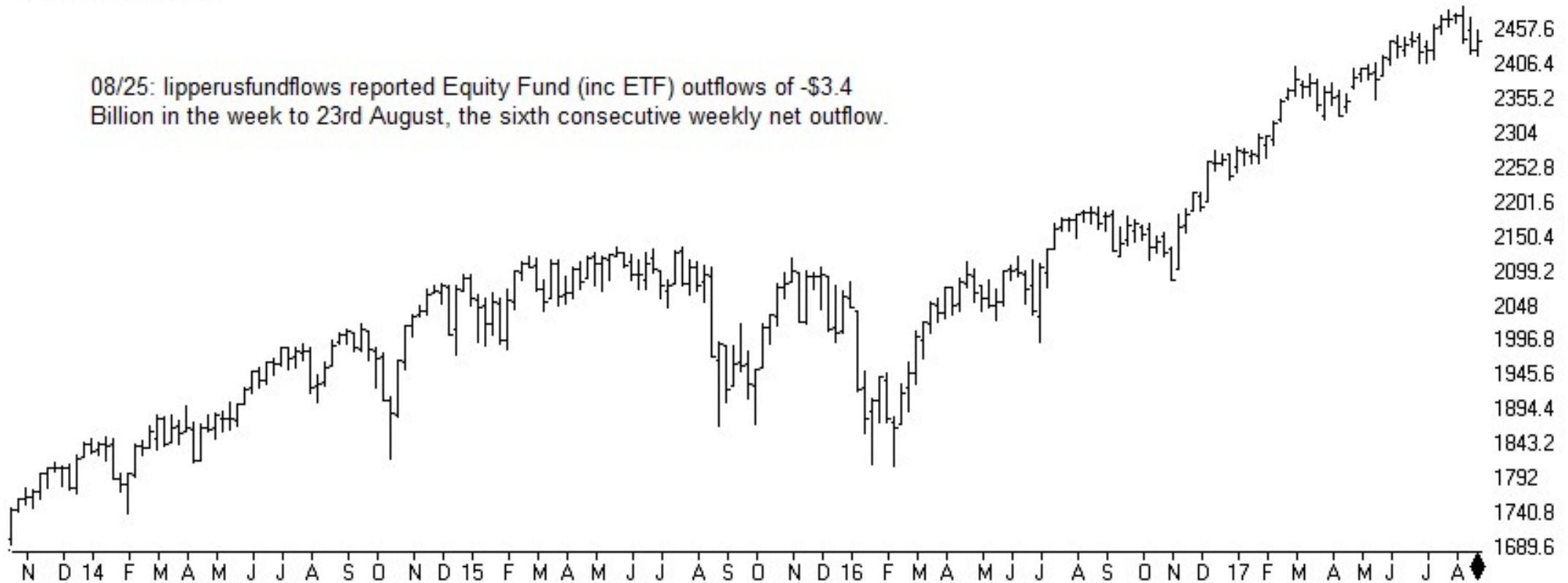


TCI based on VXN



SP500 Index (Weekly)

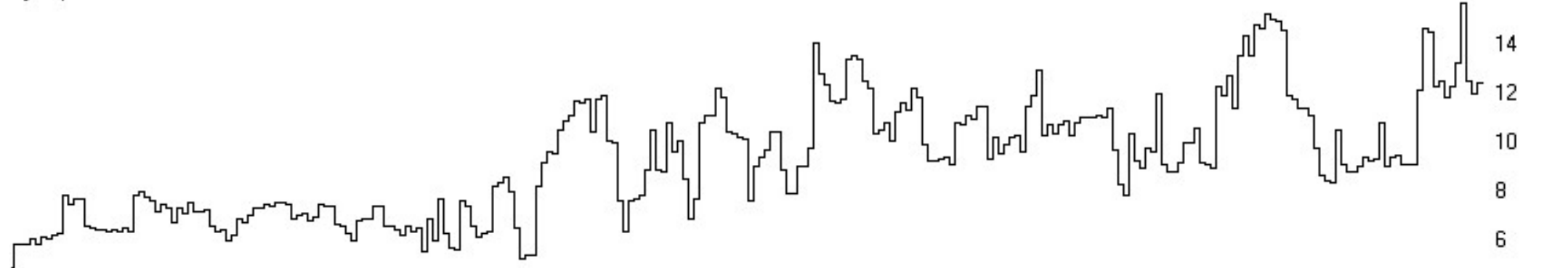
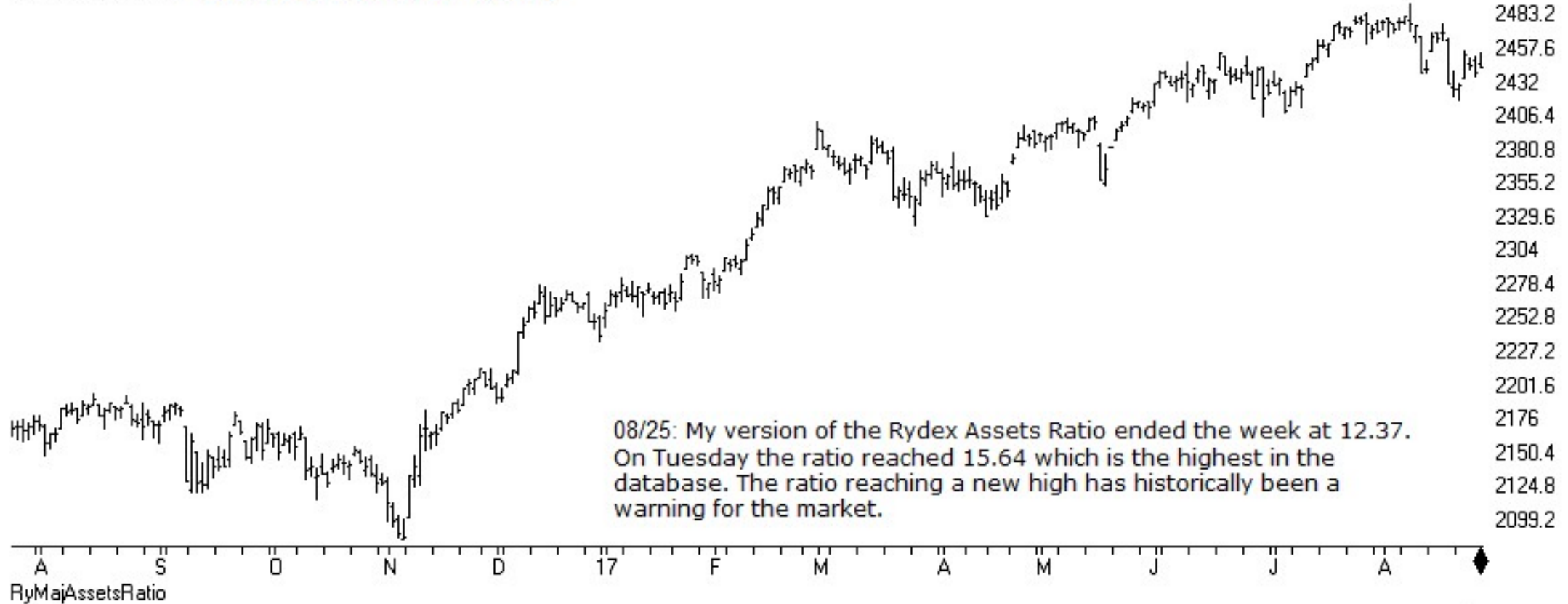
08/25: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$3.4 Billion in the week to 23rd August, the sixth consecutive weekly net outflow.



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

Sentiment

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



Rydex Assets Ratio (CP version)

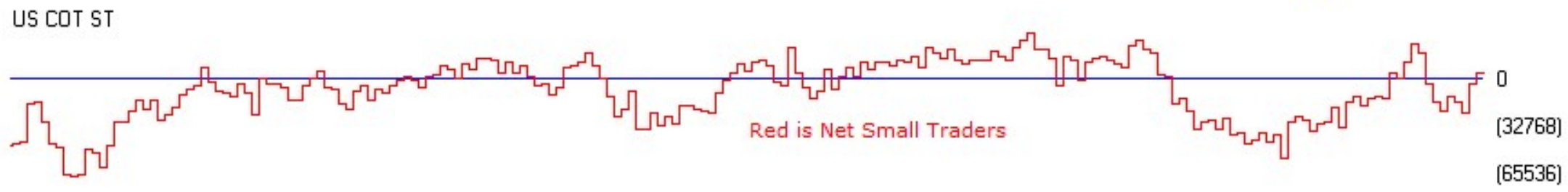
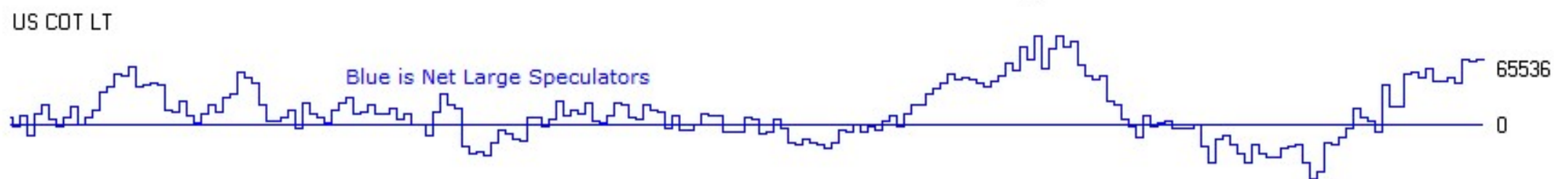
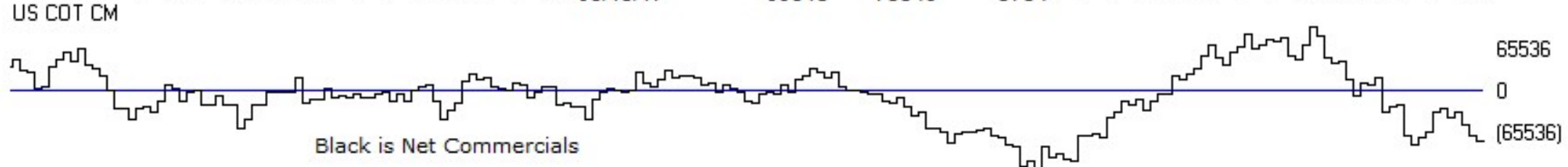
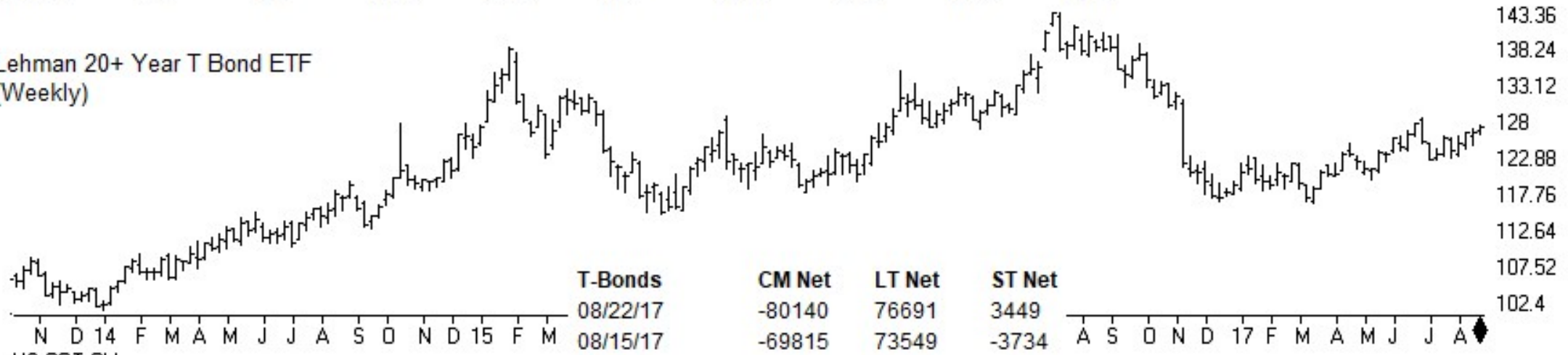
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



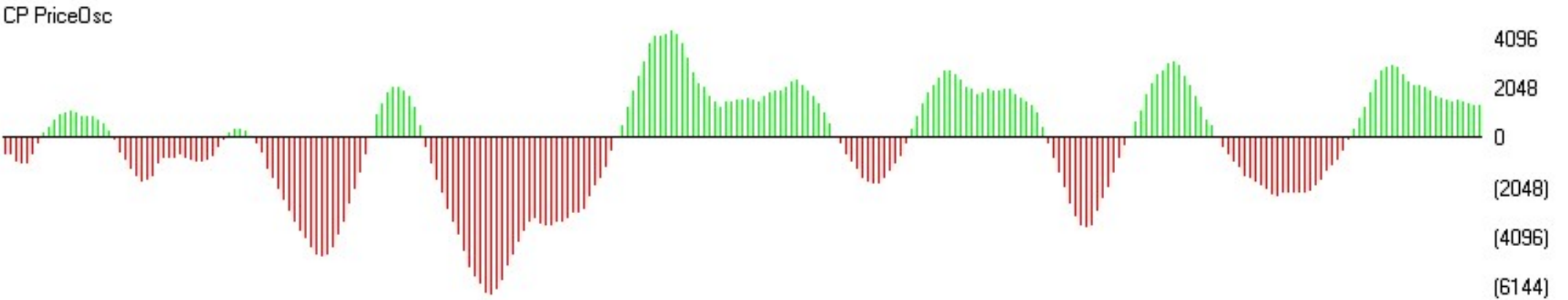
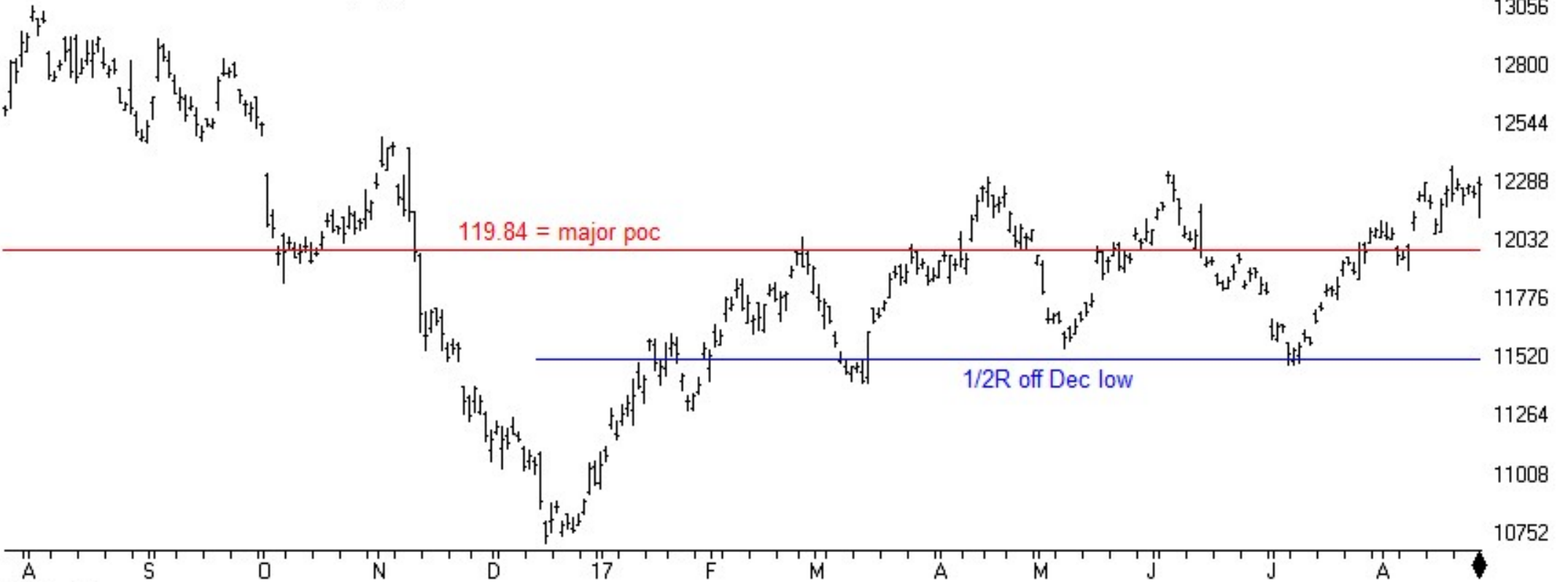
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	2.9	0.0	75.0	100.0	91.9	34.7	66.6	53.7	9.2
08/15/17	8.5	0.0	72.6	97.8	89.7	31.2	54.9	49.5	21.0

Lehman 20+ Year T Bond ETF
(Weekly)



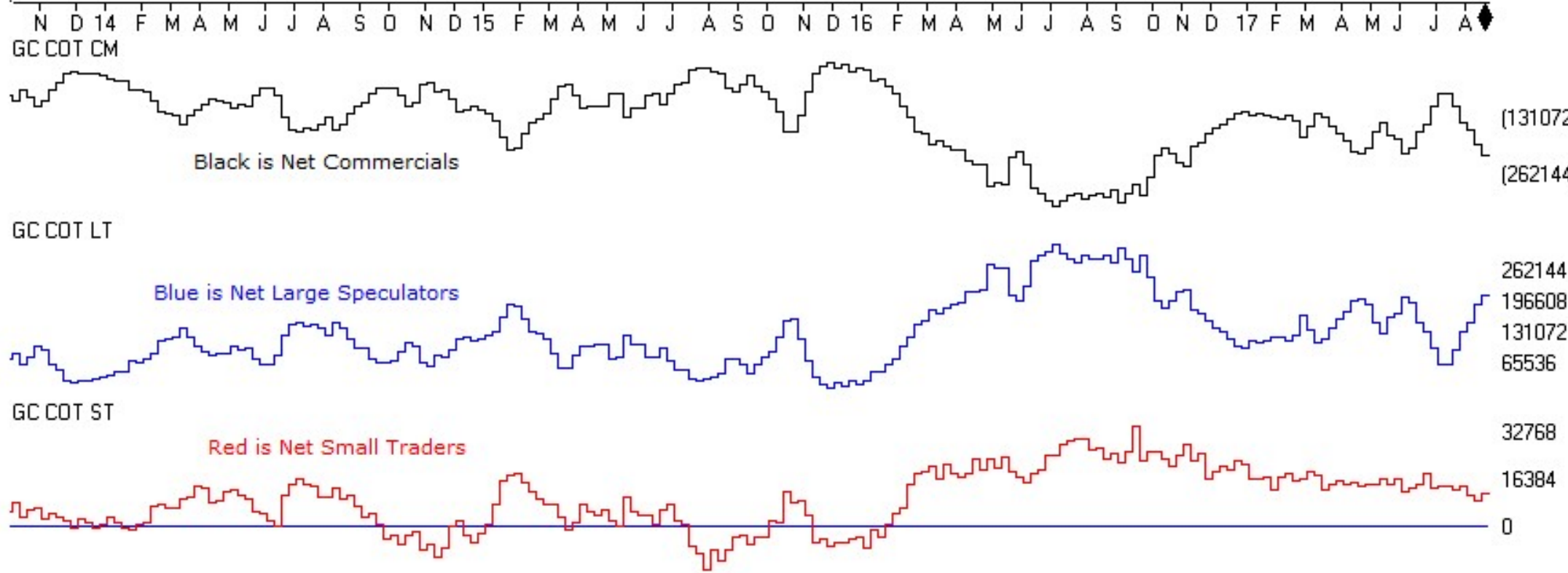
TSR Time Support/Resistance

STREETTRACKS GOLD TRUST ETF (Daily)



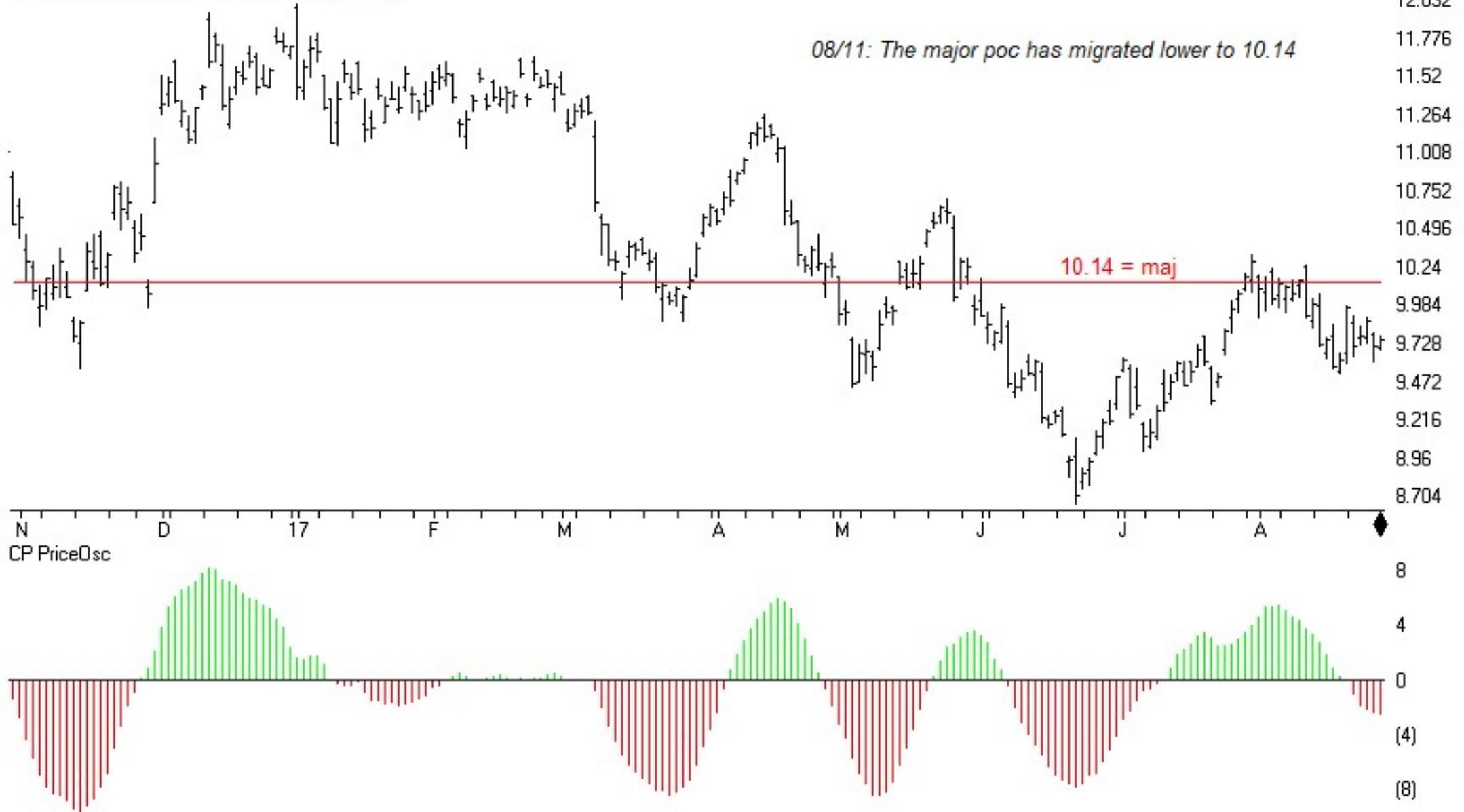
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	0	37.5	100	100	77.6	0	25.7	0	24
08/15/17	13.8	42.6	100	88.4	72.2	7.9	0	0	51.3

GOLD	CM Net	LT Net	ST Net
08/22/17	-219918	208438	11480
08/15/17	-196631	187734	8897

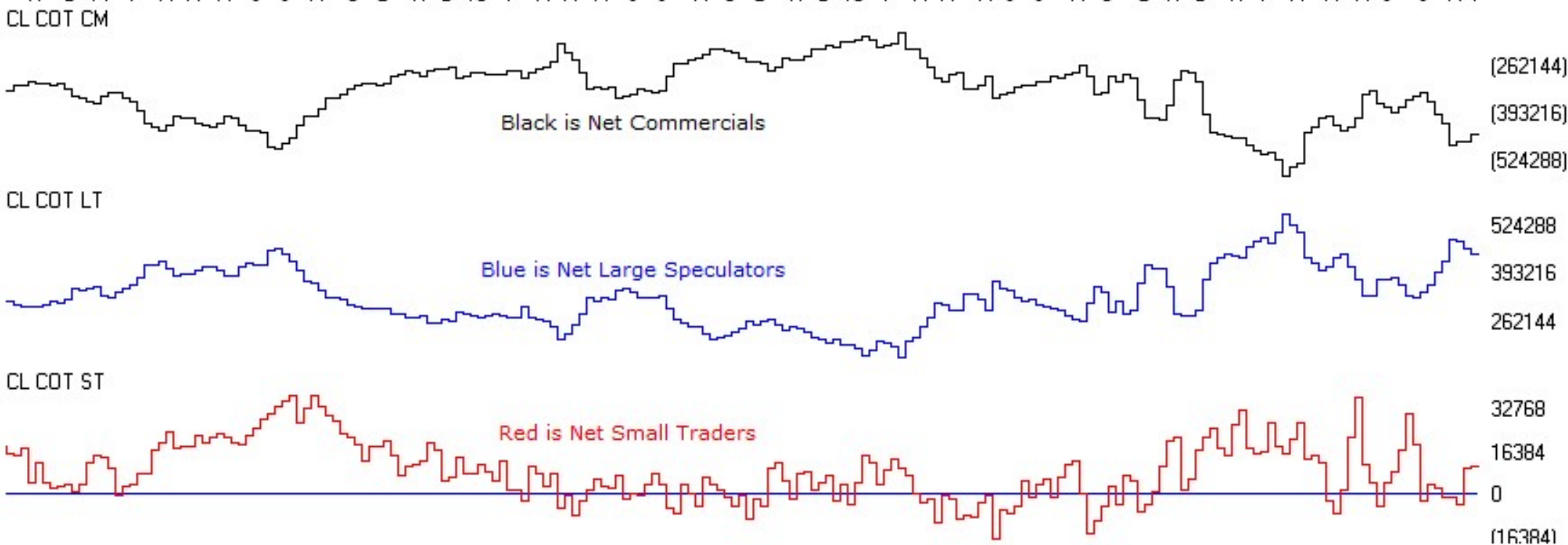
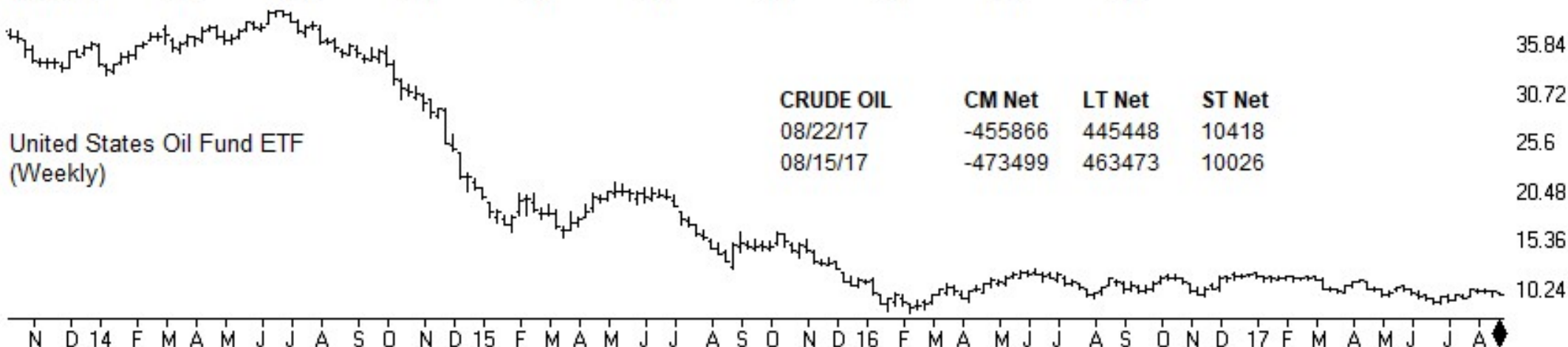


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)

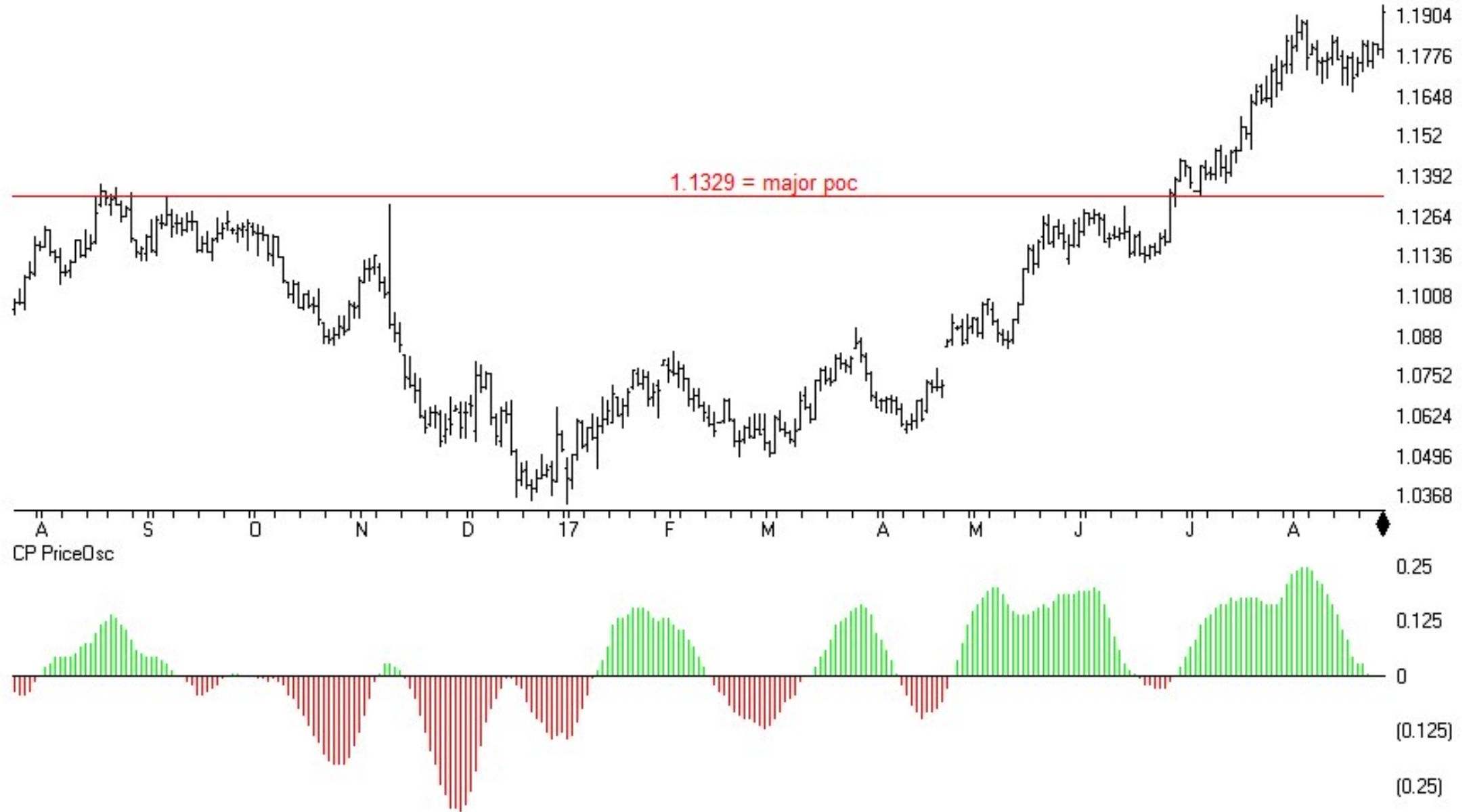


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	42.4	23.5	42.1	59.7	59.1	37.9	40.7	22.3	2.6
08/15/17	41.2	32.5	41.9	59.4	47.8	39.1	39.8	25.7	10.5

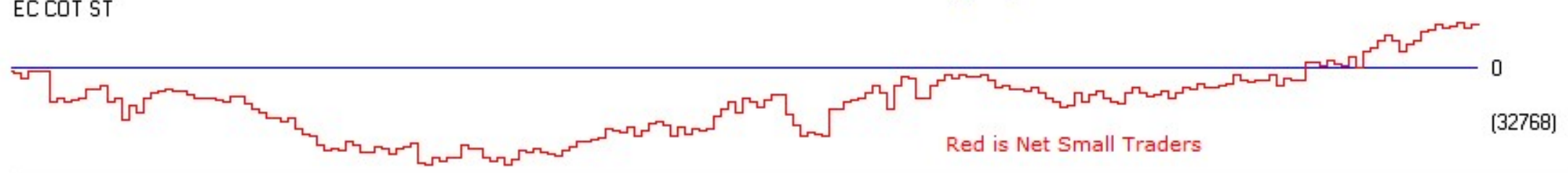
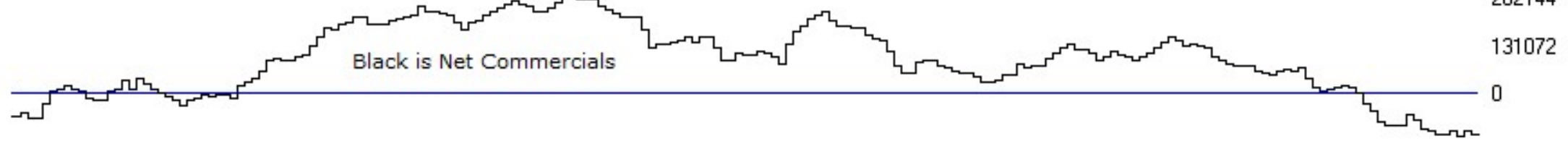
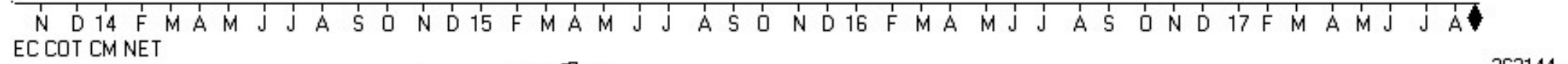


TSR Time Support/Resistance

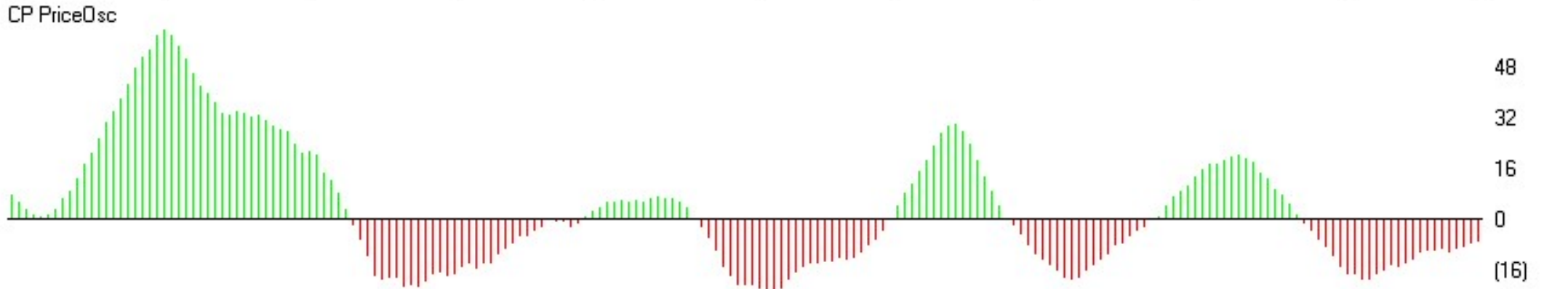
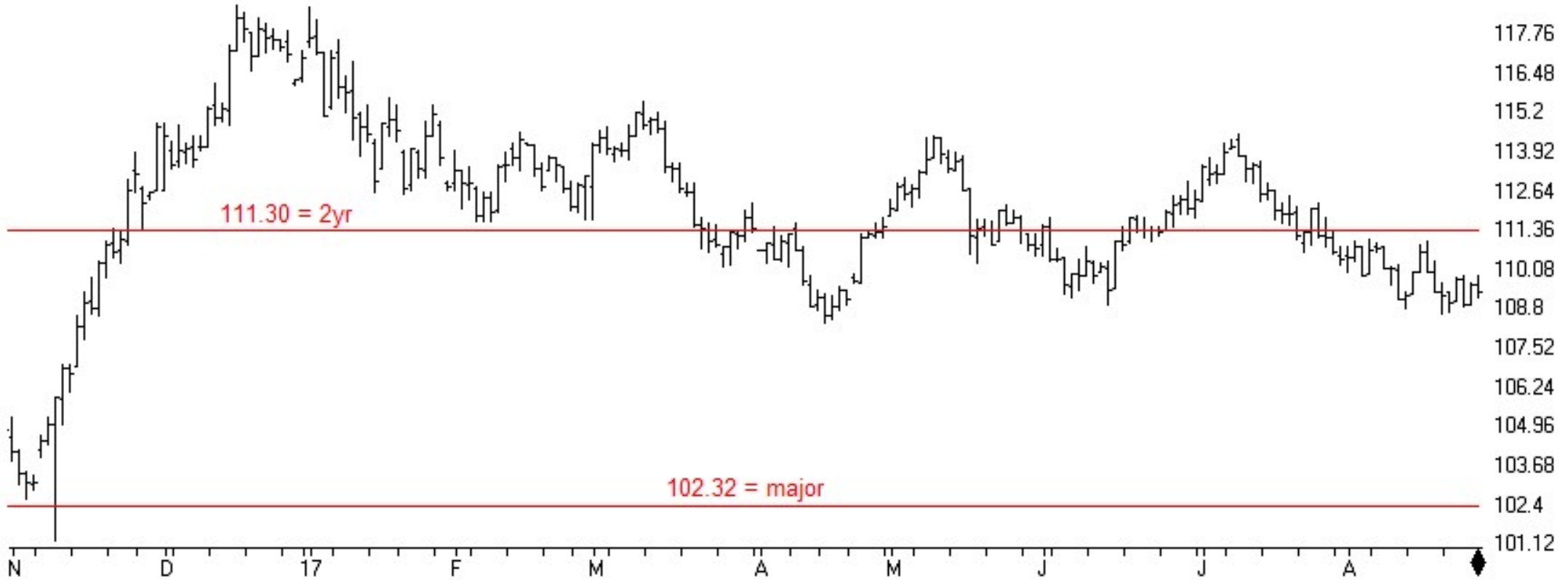
51 EURUSD (Daily)



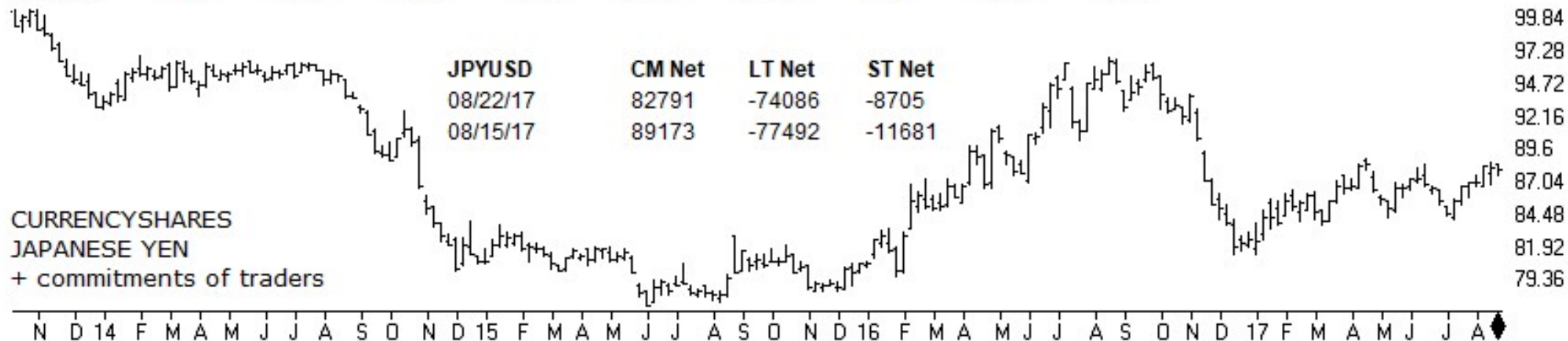
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	3.9	15.7	92.4	96.3	82.9	18.0	95.6	70.0	0.0
08/15/17	9.2	21.1	89.1	90.6	72.7	19.2	91.5	64.8	0.0



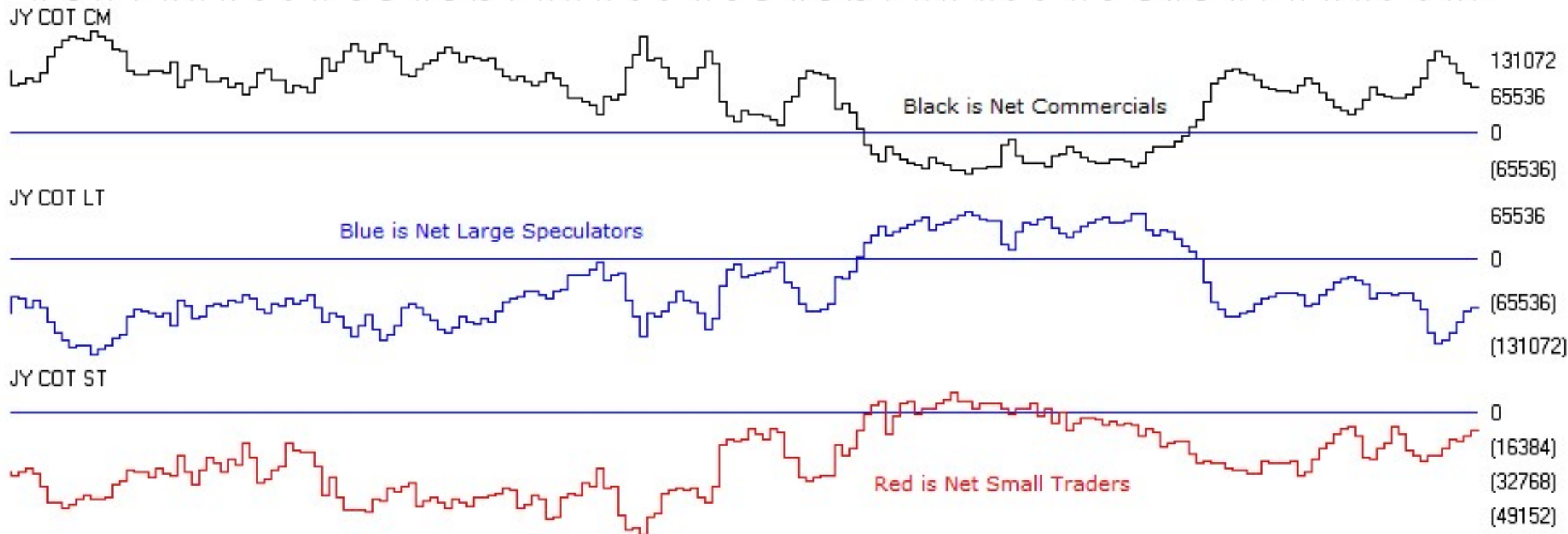
53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/22/17	43.0	30.0	39.3	52.8	76.3	66.7	92.4	41.3	8.9
08/15/17	48.6	39.3	33.6	49.4	69.3	69.3	79.5	31.6	17.4



CURRENCYSHARES
JAPANESE YEN
+ commitments of traders



ChartProfit

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