

# ChartProfit

Charts to Friday 2nd September 2016

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

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

**Market Charts: All major Market Charts remained positive.**

ChartProfit Breadth System - wk ending 09/02

	-5	-4	-3	-2	↓
NYSE	70	70	69	62	64
NasDaq	70	67	69	67	68
SP500	72	69	69	60	61
ND100	75	72	72	66	66
R2000	71	67	68	67	70
UK	75	82	86	86	83

number = % stocks >50day ma

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

### Consensus Polls:

09/02: AAll (public poll). Bulls% was lower at 28.6% (from 29.4%). Bears% was higher at 31.5% (from 29.6%).

09/02: Investors Intelligence. Bulls% was lower at 55.9%. Previous week's Bulls% at 56.7% was the highest since May last year. Bear% was almost unchanged at 20.6% - two weeks ago Bears% fell to 20.0% which was a twelve month low. The 4wk ma of nett (Bulls minus Bears - black line) at 35.35 is the highest since May last year.

09/02: Market Vane (advisers) poll was lower at 63. Down from 64 previous week which was the highest number since November.

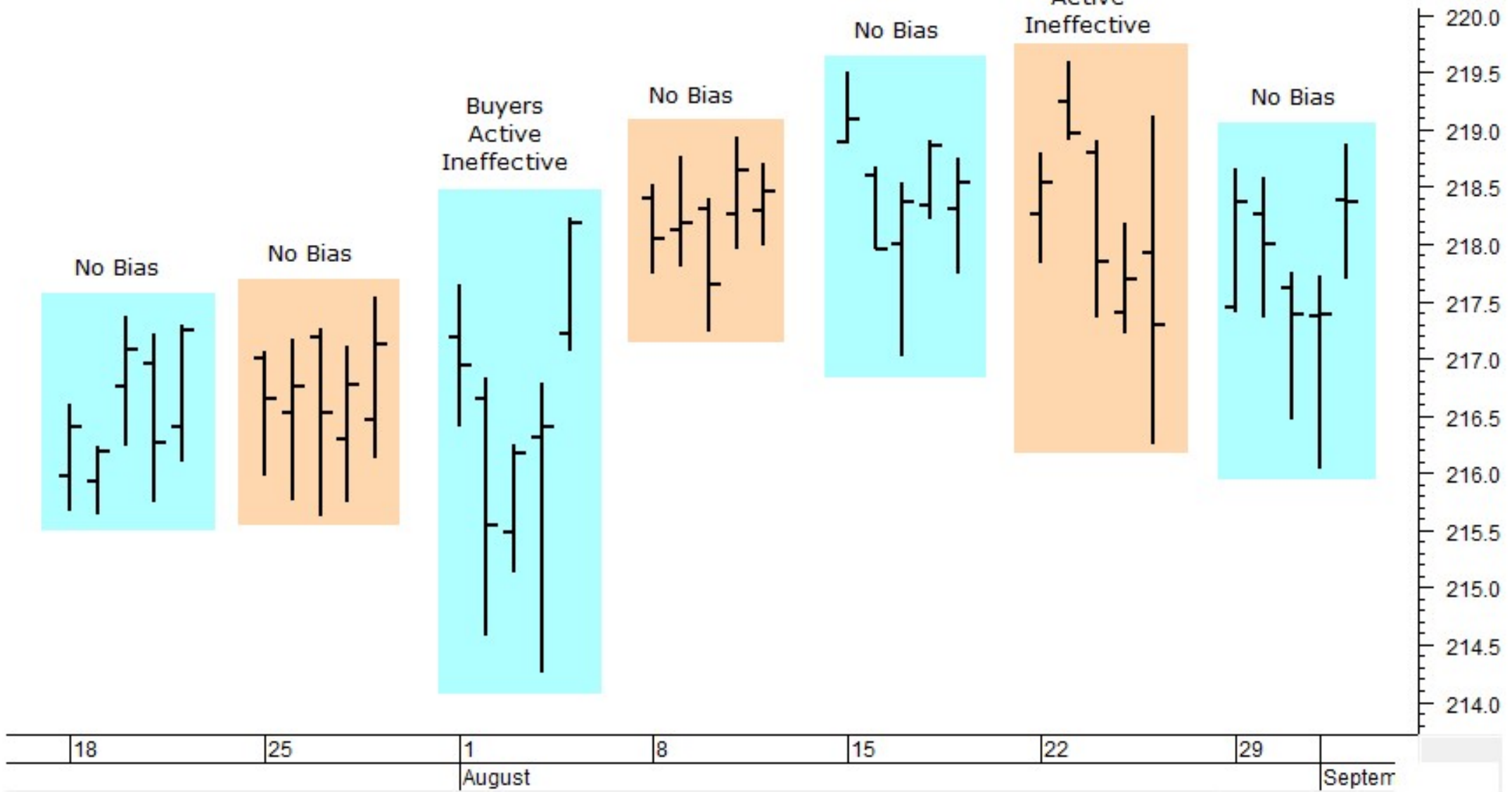
09/02: NAAIM exposure index. Was lower at 88.1. Five week's ago the index reached 101.02 which was the highest reading since November 2013.

### Mutual Fund Flow:

09/02: My version of the Rydex Assets Ratio ended the week at 7.40. Previous week the ratio reached 7.9, a seven month high.

09/02: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$748 Billion in the week to 31st of August.

### SPY Weekly Structure

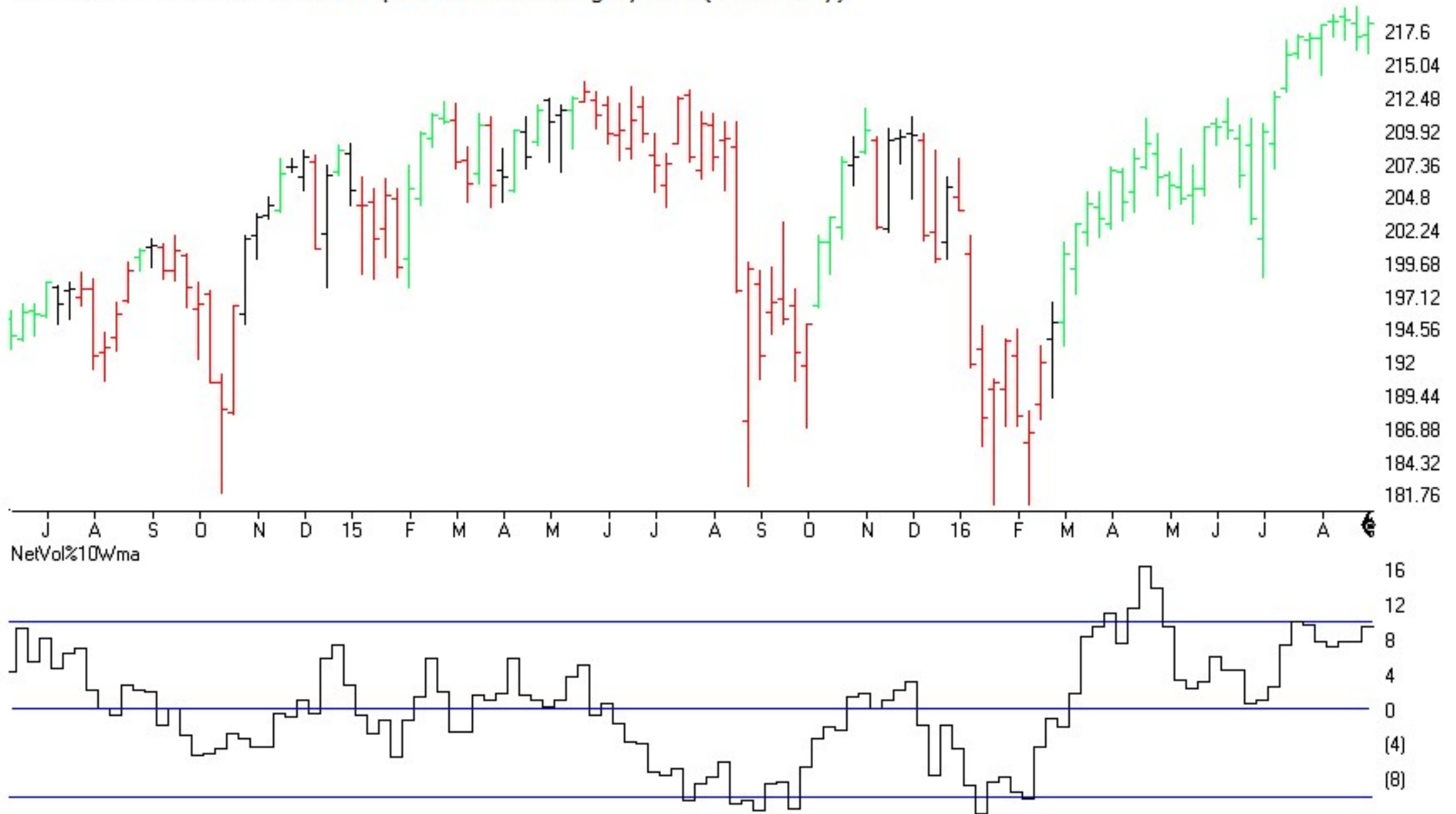


# Commitments of Traders

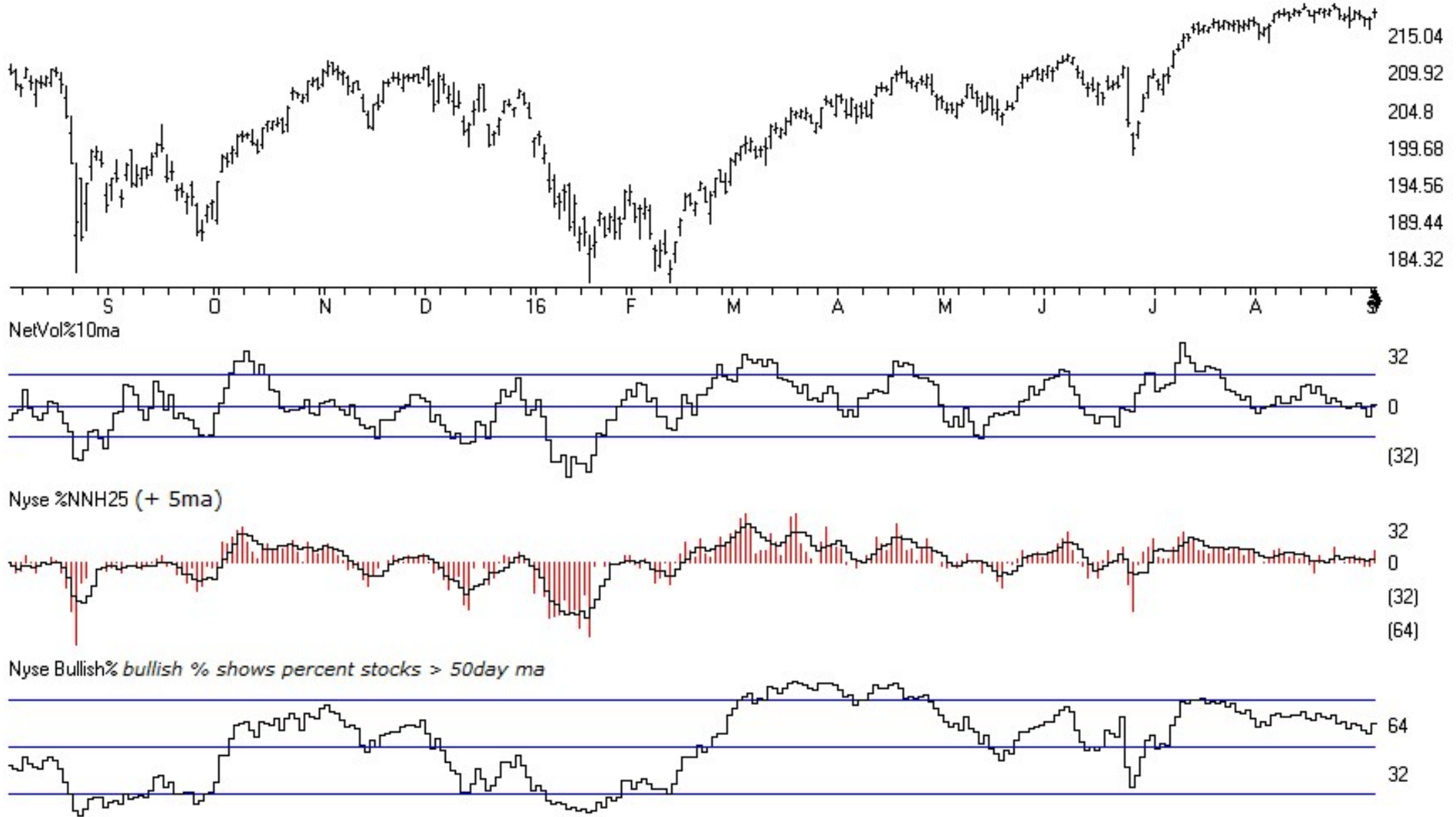
C.O.T.  
Quick  
View

<b>SP500</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
08/30/16	9.6	43.8	93.0	60.5	96.9	94.3	94.7	40.2	0.0
08/23/16	20.6	61.1	87.8	32.1	56.8	100.0	88.3	32.6	0.0
<b>GOLD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
08/30/16	25.2	9	85.9	72.9	79.7	5	65.3	62.2	42.9
08/23/16	14.7	0	91.2	85.4	93.1	2.2	52	42.8	39.3
<b>CRUDE OIL</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
08/30/16	13.5	86.7	93.7	77.9	21.9	11.8	42.3	28.9	26.4
08/23/16	5.7	70.5	96.5	90.4	72.8	16.9	23.9	10.6	36.5
<b>T-BONDS</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
08/30/16	100.0	100.0	22.4	0.0	3.4	81.5	48.3	35.7	23.1
08/23/16	55.5	35.0	20.3	42.2	58.2	80.8	55.8	39.1	19.4
<b>GBPUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
08/30/16	96.5	80.2	2.8	3.1	30.6	100.0	35.6	46.1	43.2
08/23/16	96.7	77.3	0.0	0.0	23.2	100.0	55.6	79.9	50.2
<b>JPYUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
08/30/16	31.0	22.6	38.1	85.6	86.5	44.1	11.4	49.2	94.7
08/23/16	32.5	20.3	31.6	79.7	83.6	52.4	25.1	60.2	93.6
<b>EURUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
08/30/16	67.7	49.9	13.7	33.8	66.6	83.3	26.3	32.3	81.1
08/23/16	58.8	38.5	25.4	39.6	58.0	72.6	47.3	45.4	70.0
<b>USD IX</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
08/30/16	46.9	12.2	43.1	47.4	1.6	16.4	62.4	77.8	32.0
08/23/16	47.1	4.2	38.5	51.0	26.1	27.3	49.8	69.0	51.8

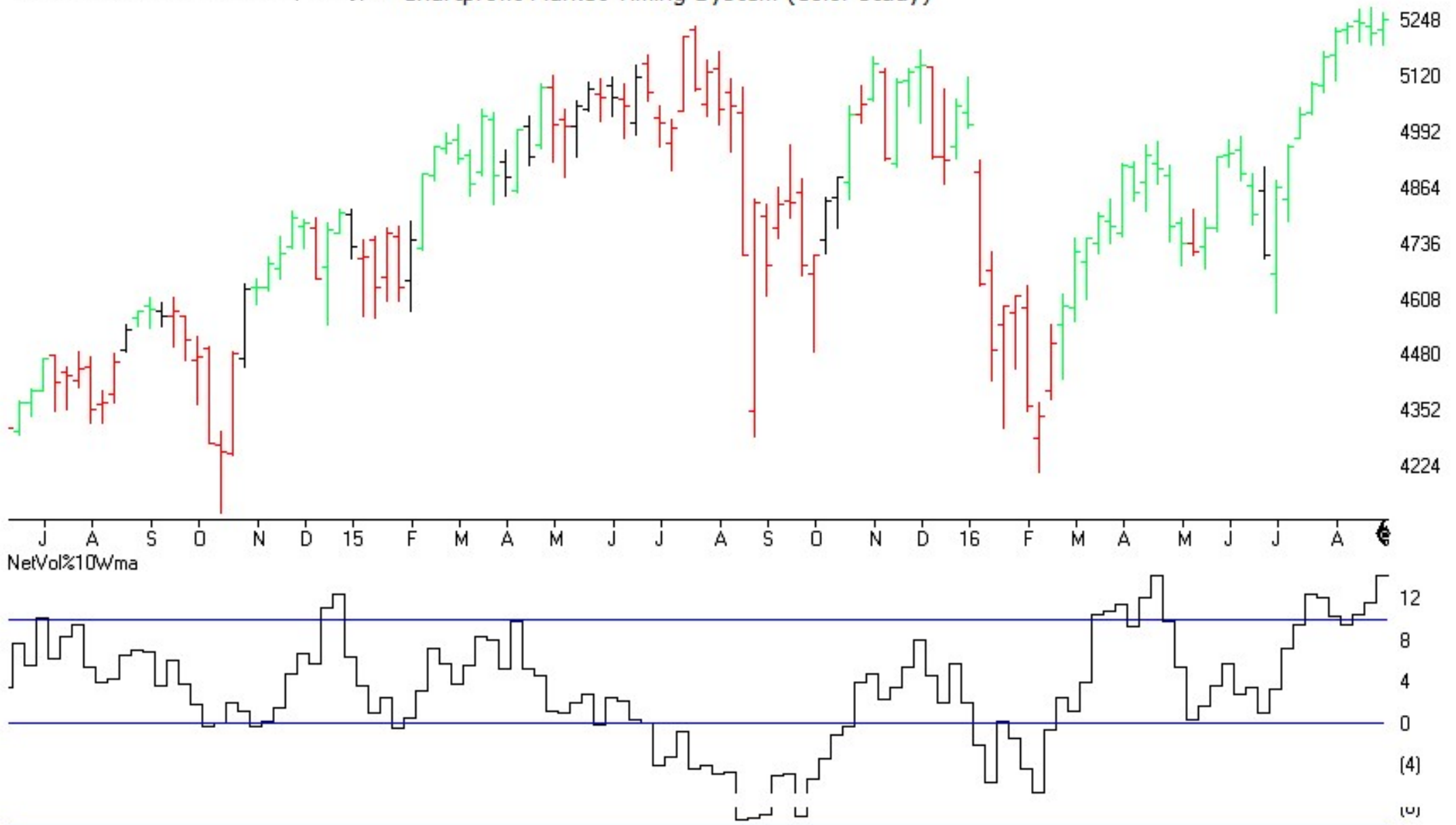
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



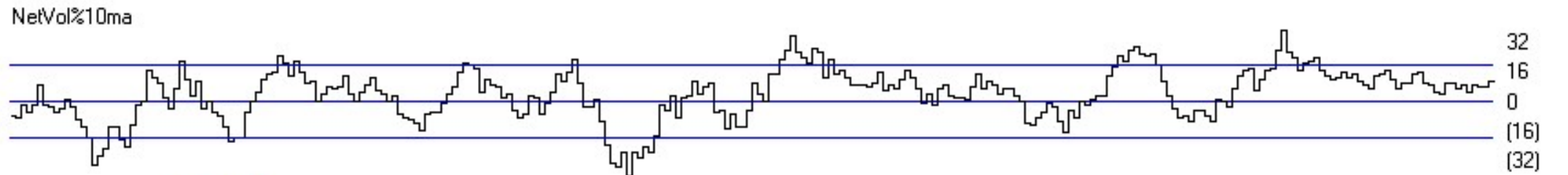
### MARKET CHART NYSE (Daily)



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

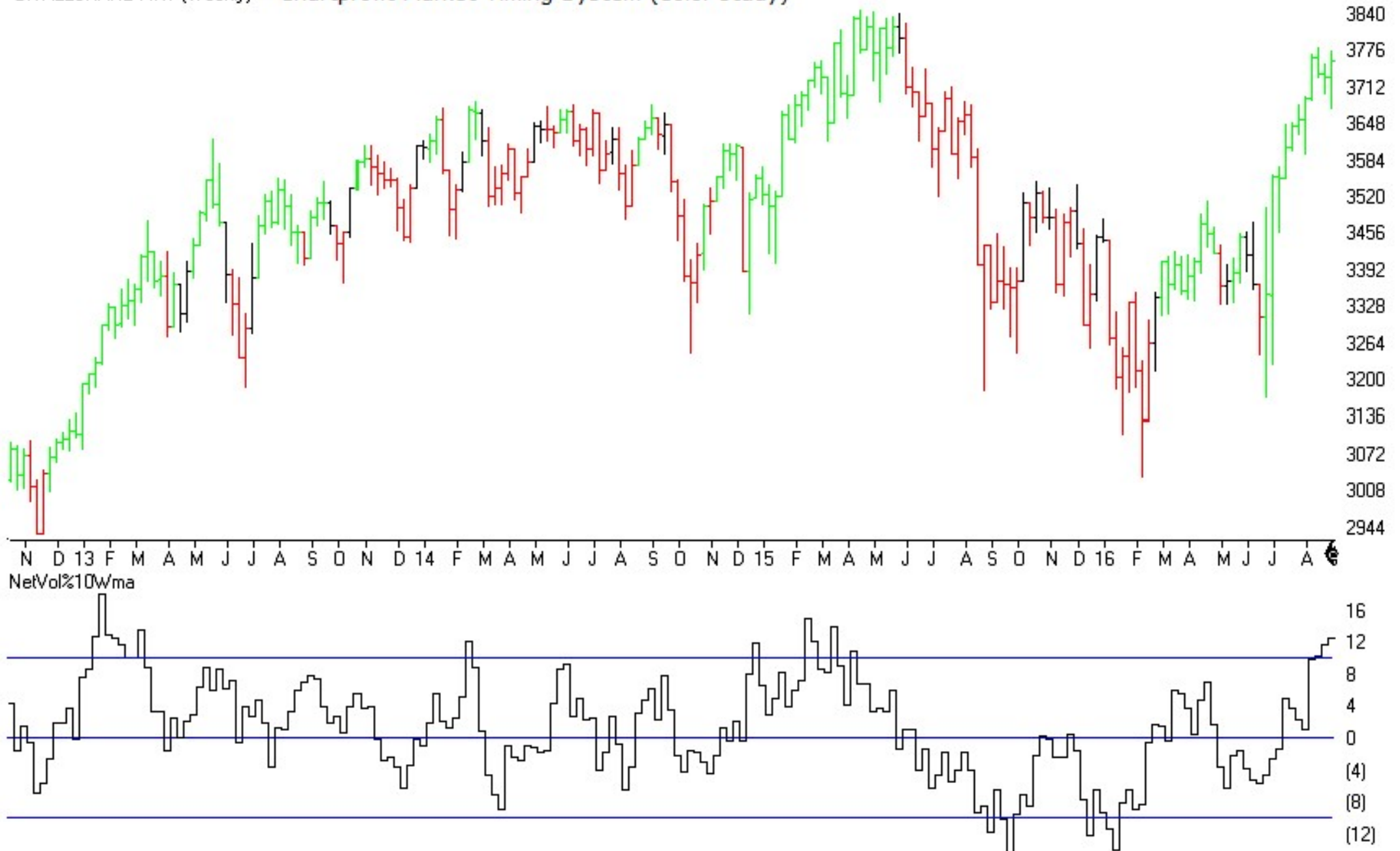


### MARKET CHART NASDAQ 1800 (Daily)

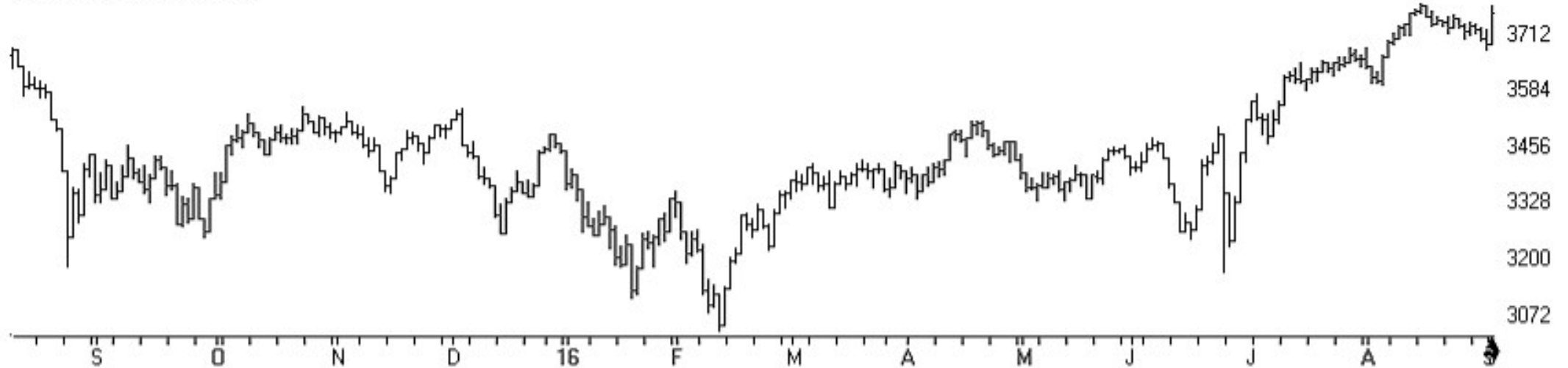




UK ALLSHARE MKT (Weekly) + Chartprofit Market Timing System (color study)



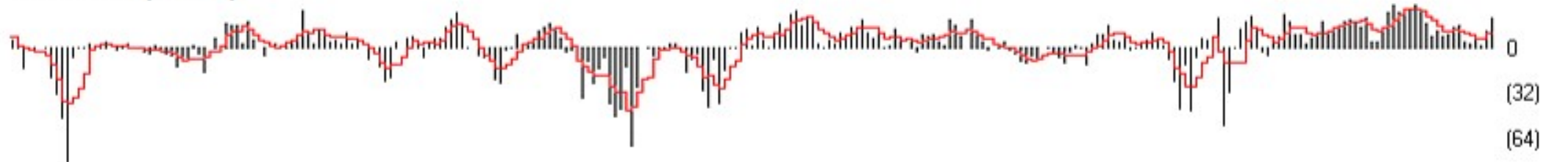
### UK ALLSHARE MKT (Daily)



### NetVol%10ma



### UKA %NNH25 (+ 5ma)

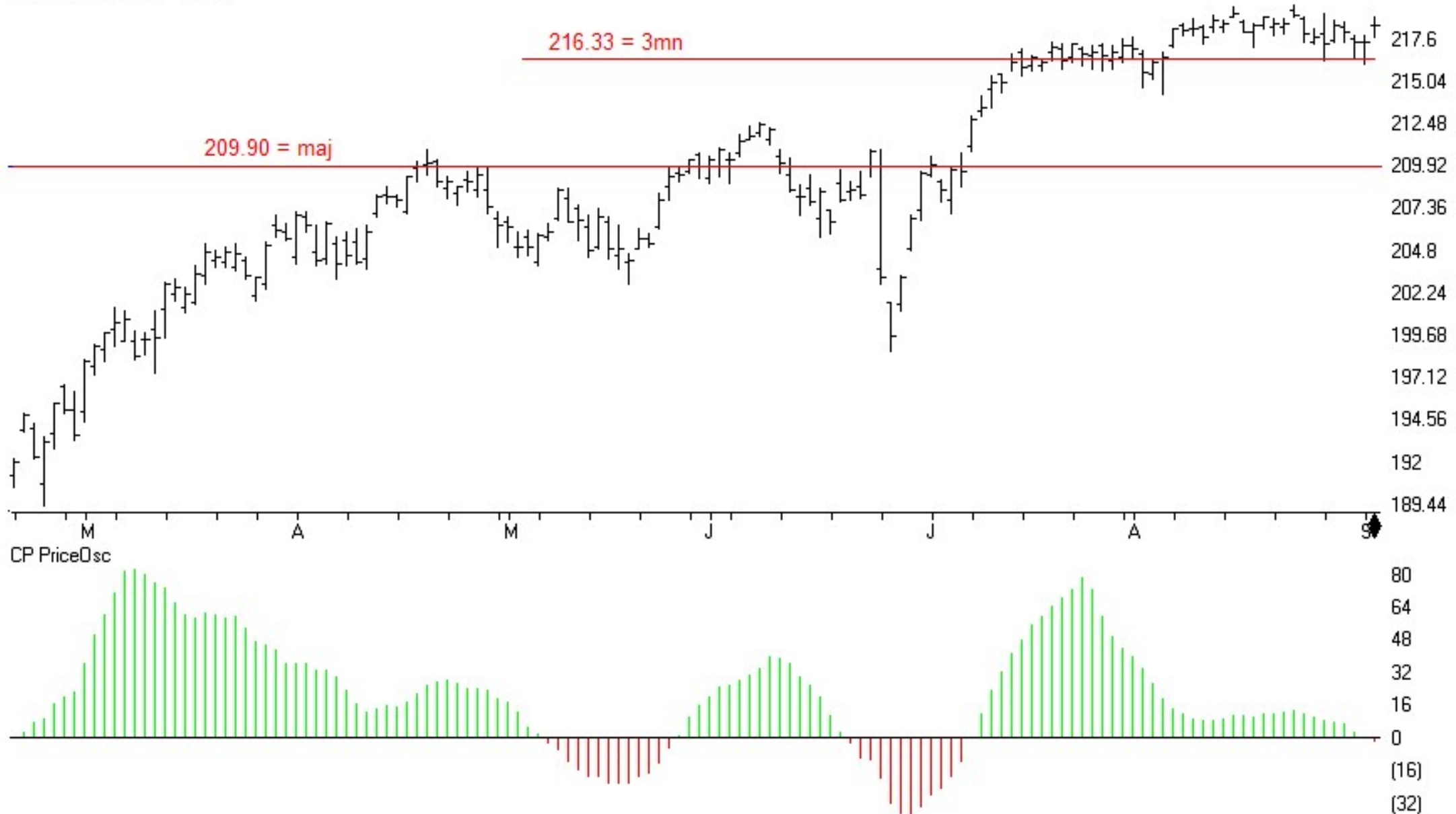


### Allshare%St\_50 bullish % shows percent stocks > 50day ma



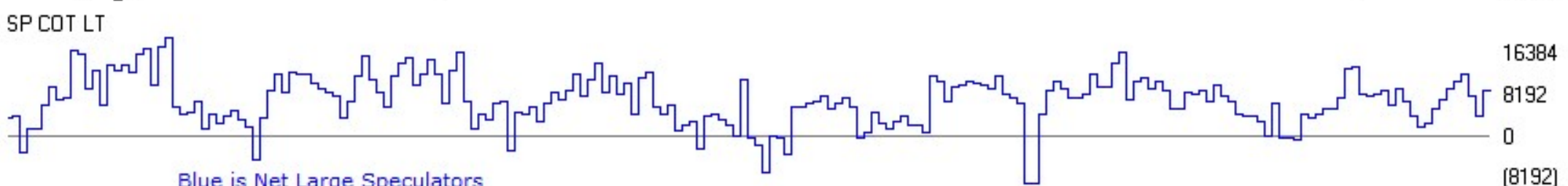
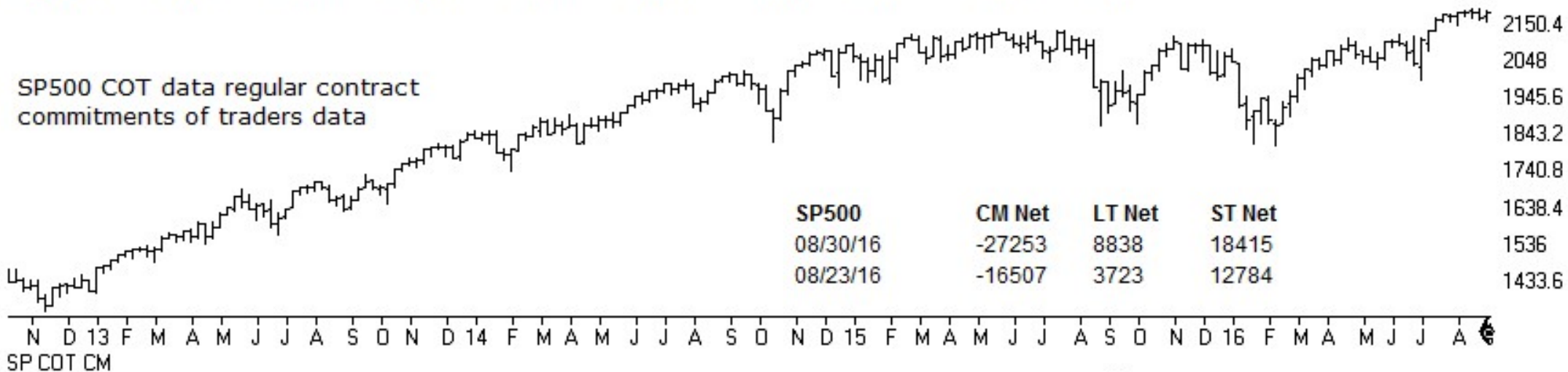
## TSR Time Support/Resistance

13 SPY SP500 ETF (Daily)



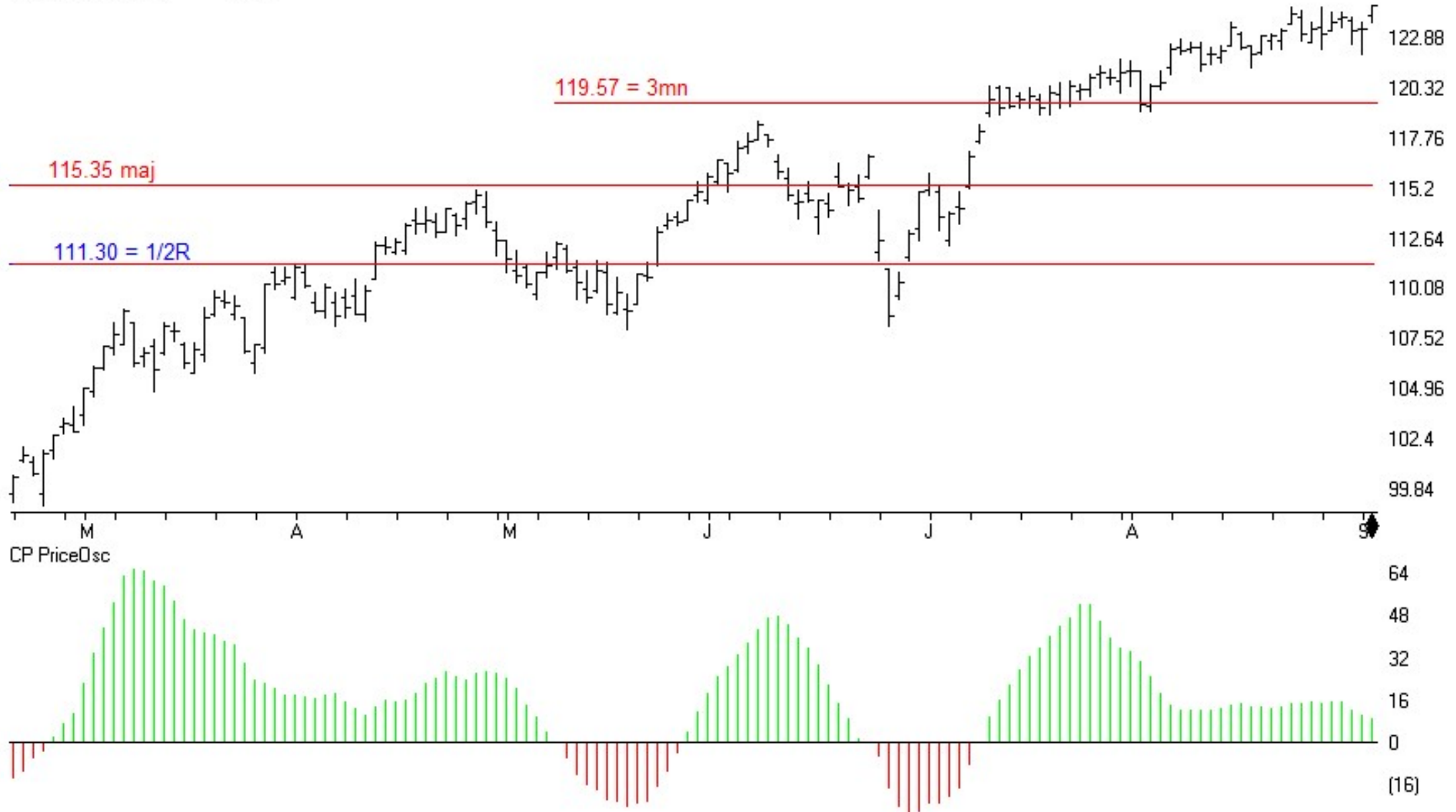
SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/30/16	9.6	43.8	93.0	60.5	96.9	94.3	94.7	40.2	0.0
08/23/16	20.6	61.1	87.8	32.1	56.8	100.0	88.3	32.6	0.0

SP500 COT data regular contract commitments of traders data



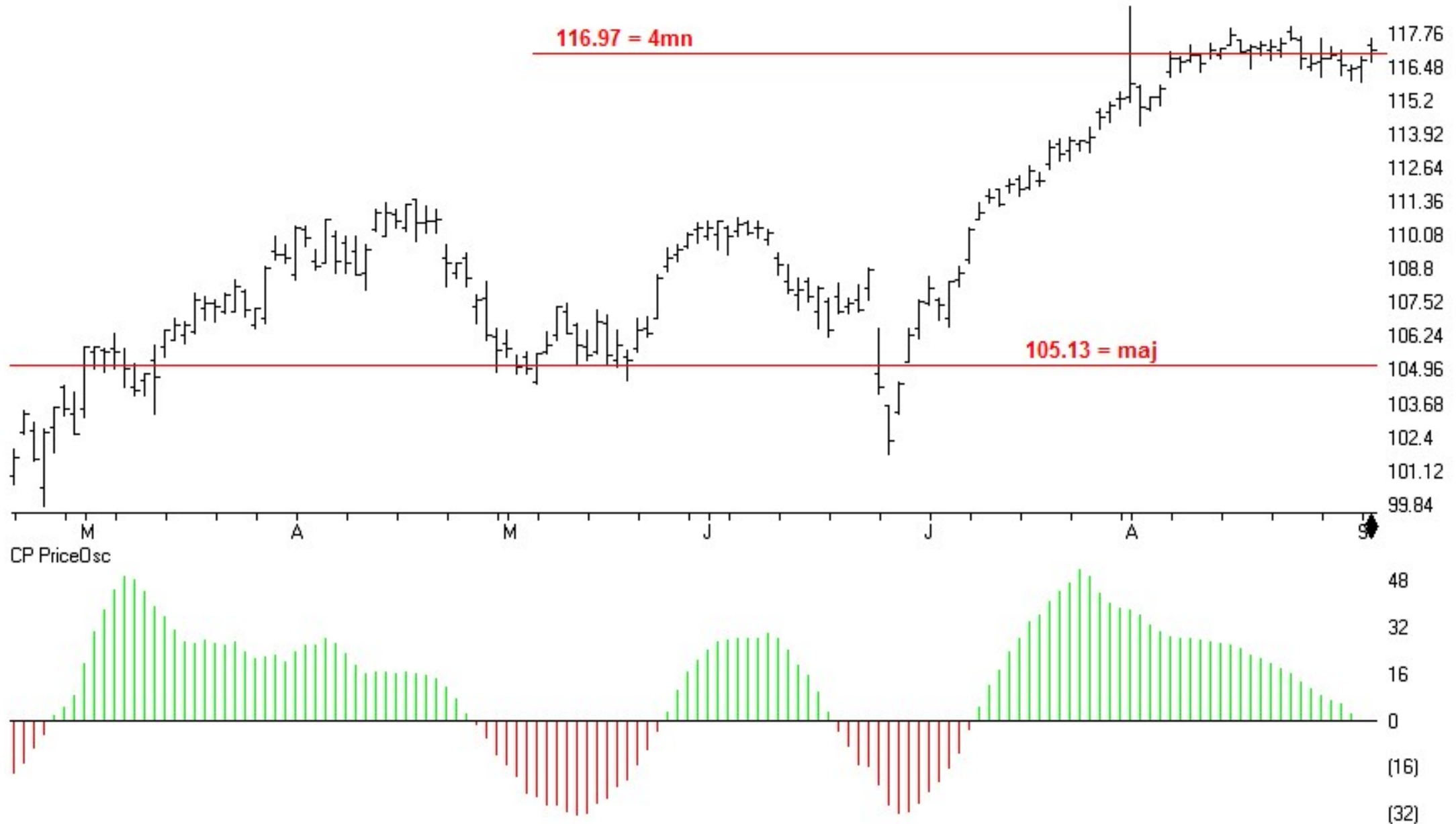
## TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



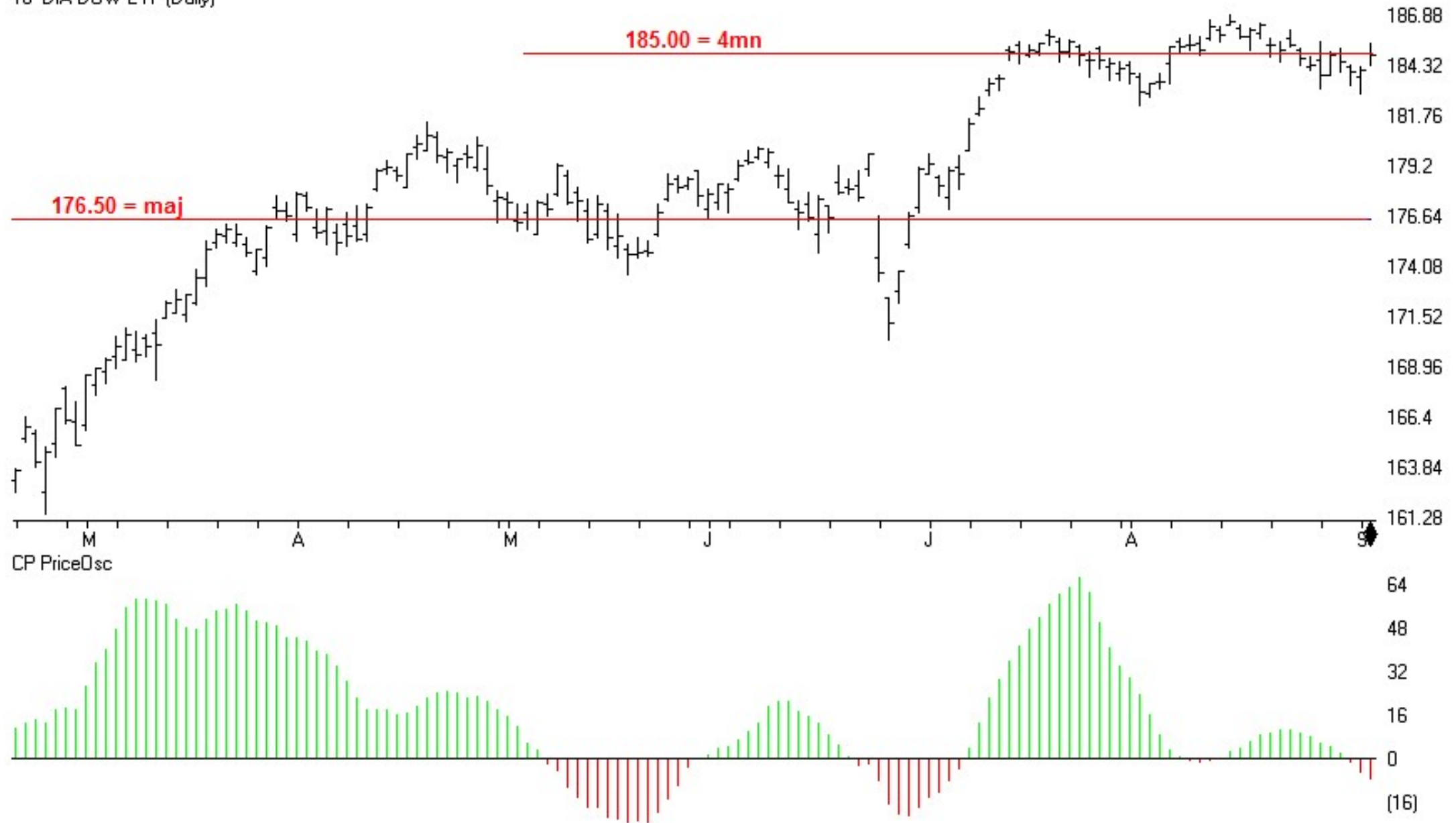
## TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

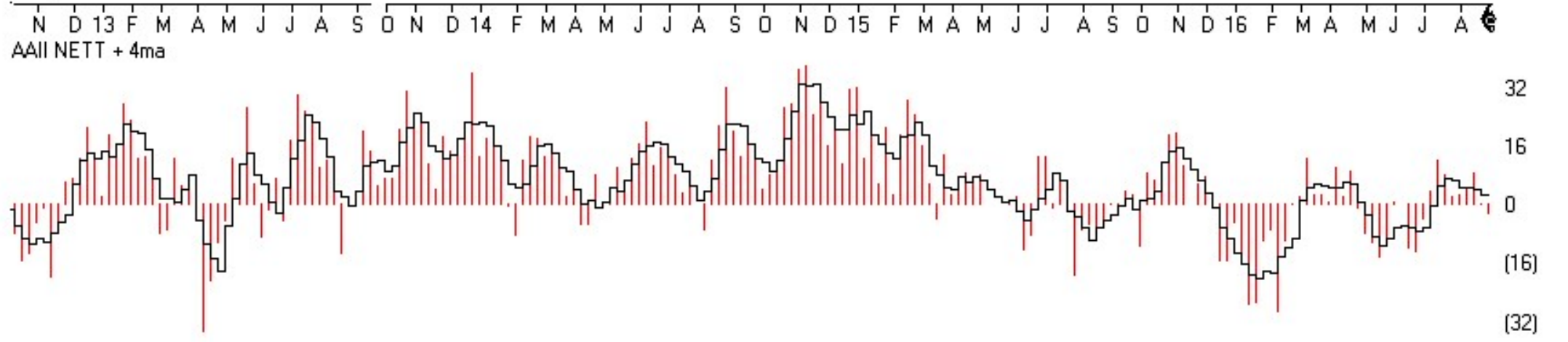
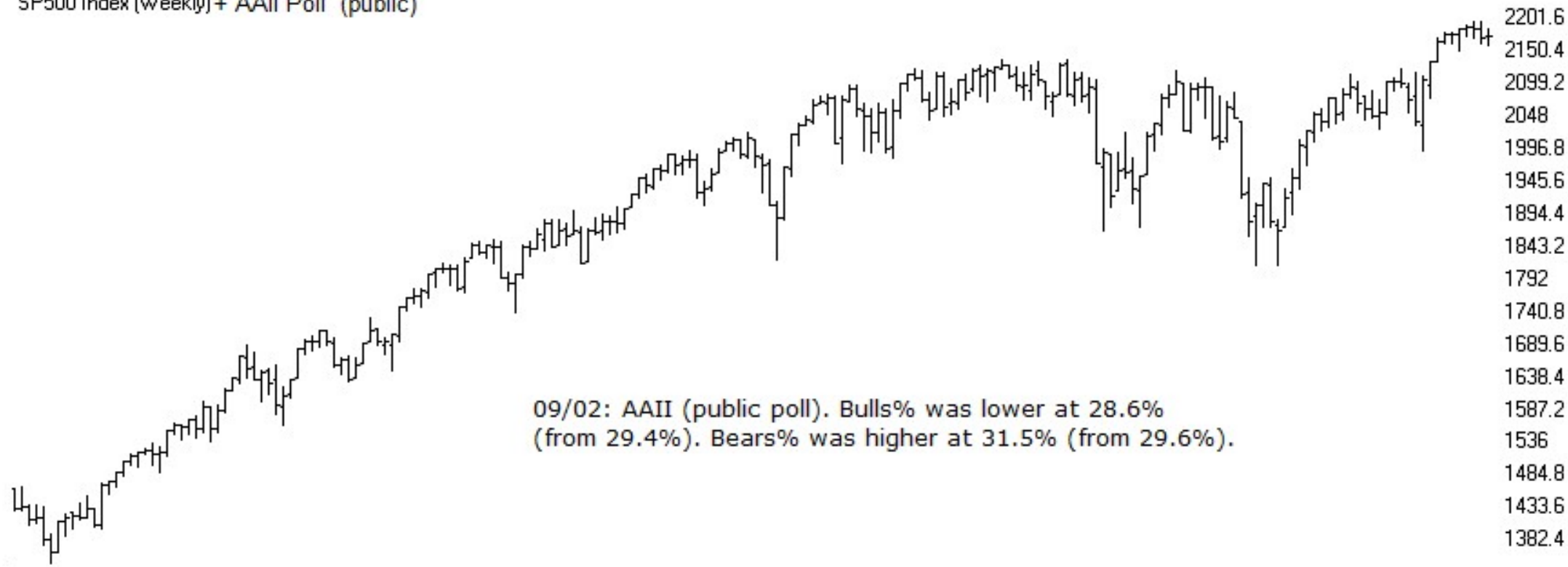


## TSR Time Support/Resistance

10 DIA DOW ETF (Daily)

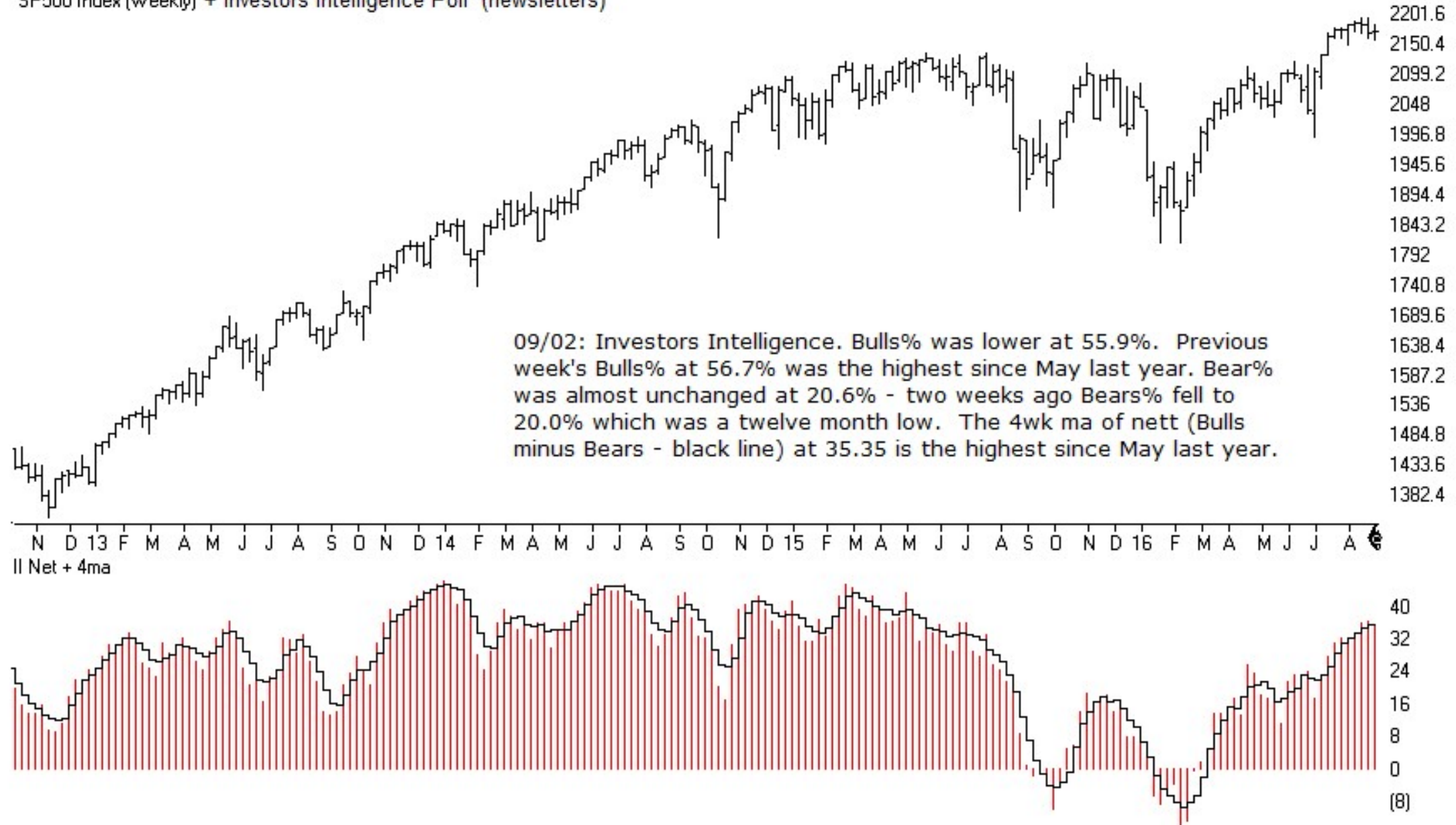


SP500 Index (Weekly) + AAI Poll (public)

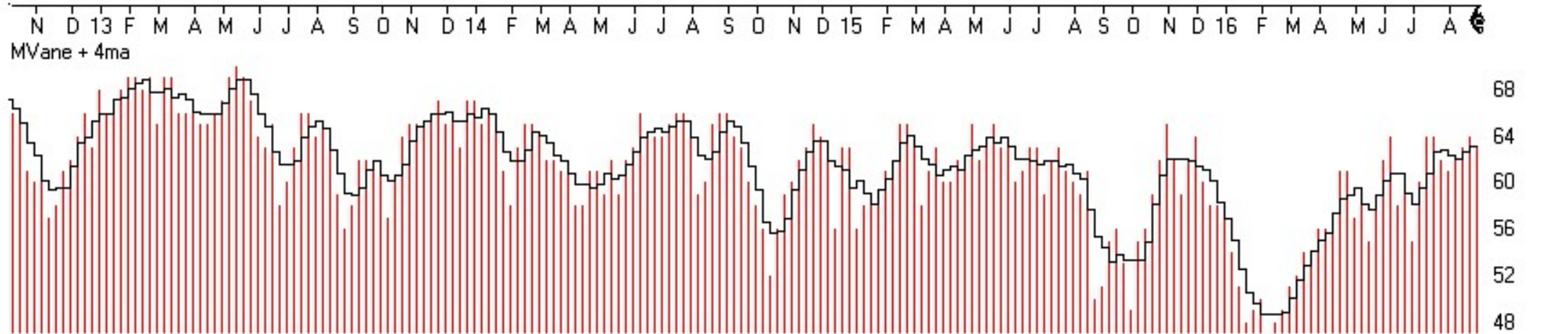
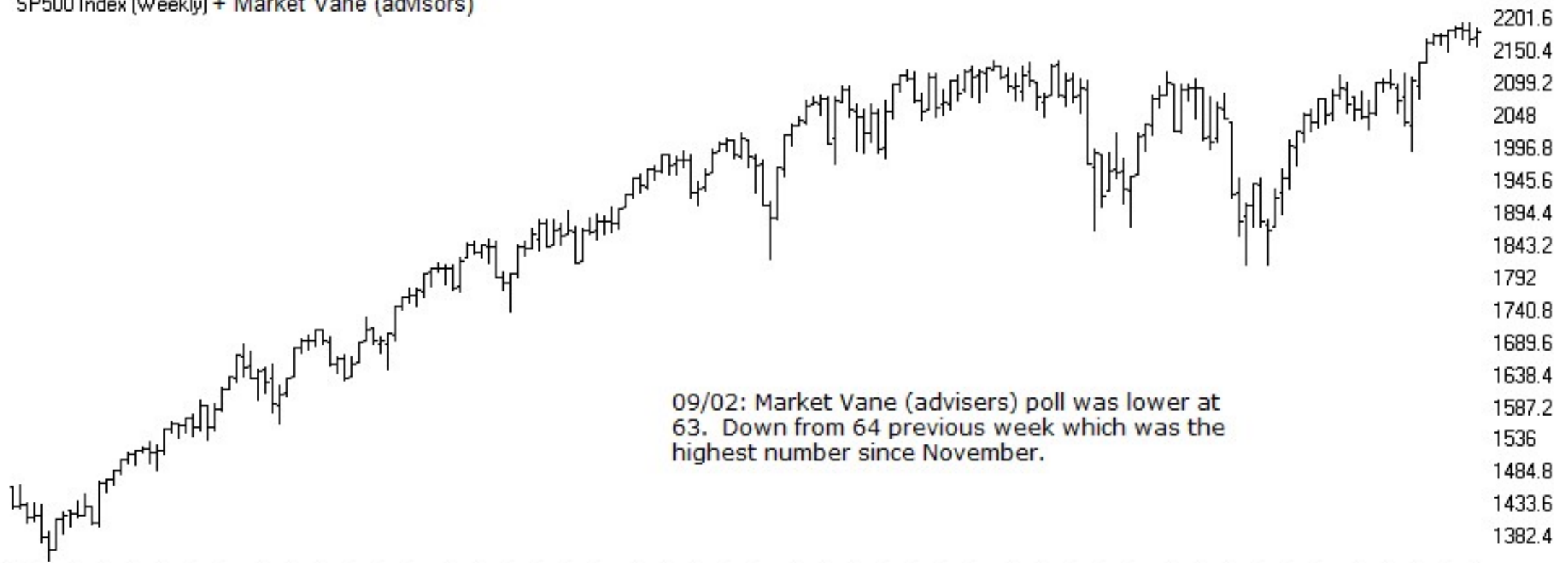




SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

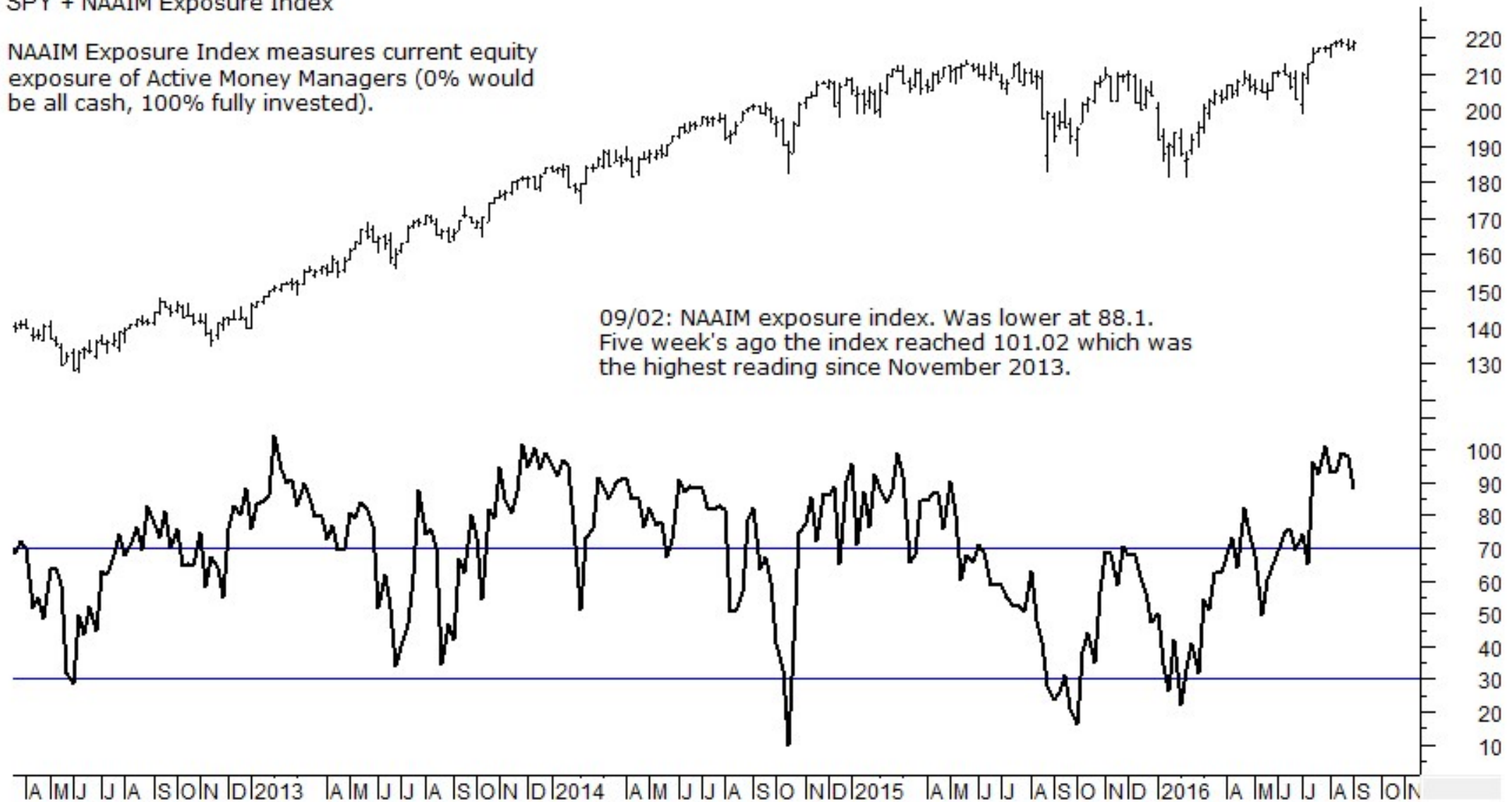


SP500 Index (Weekly) + Market Vane (advisors)

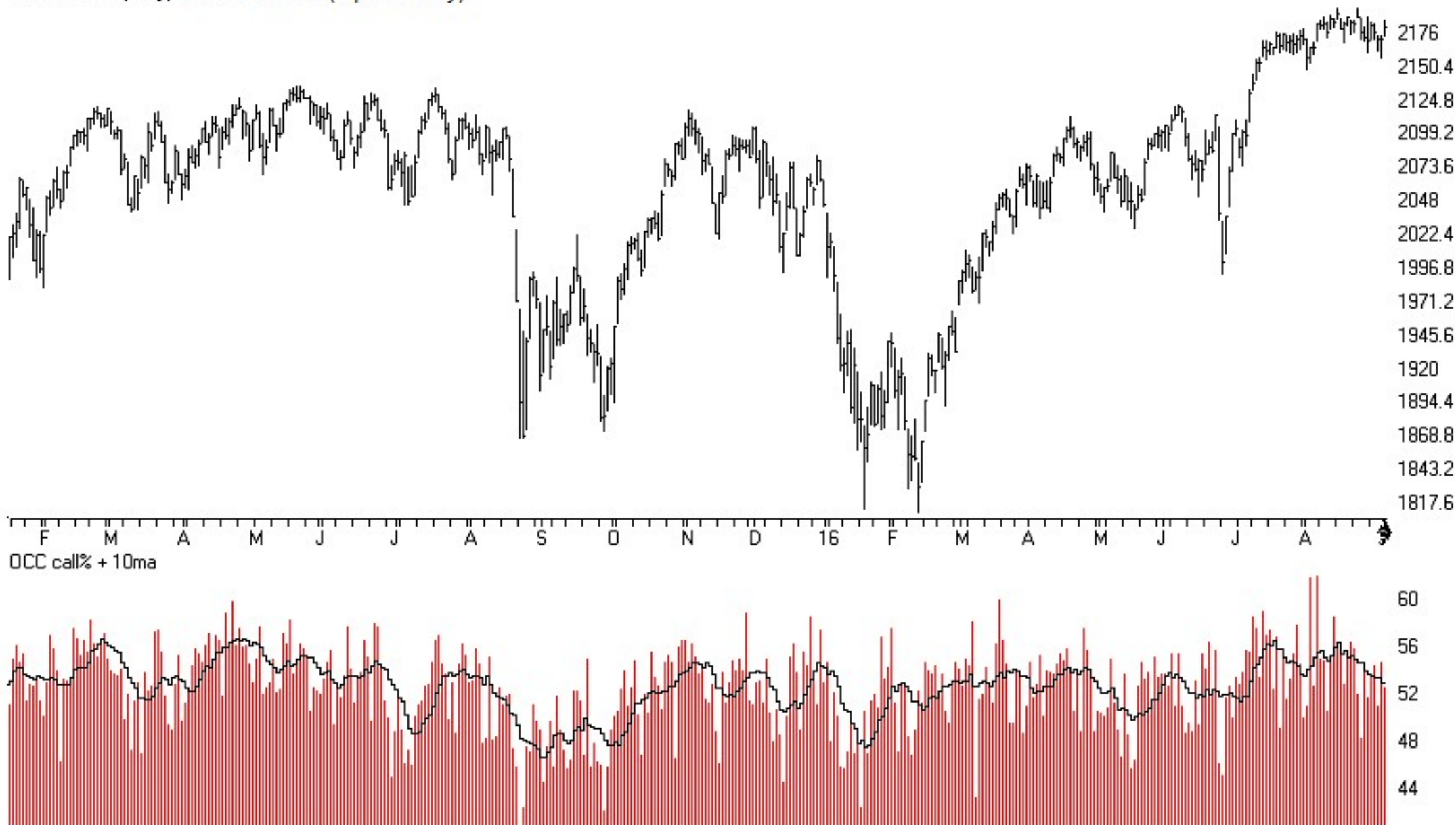


## SPY + NAAIM Exposure Index

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

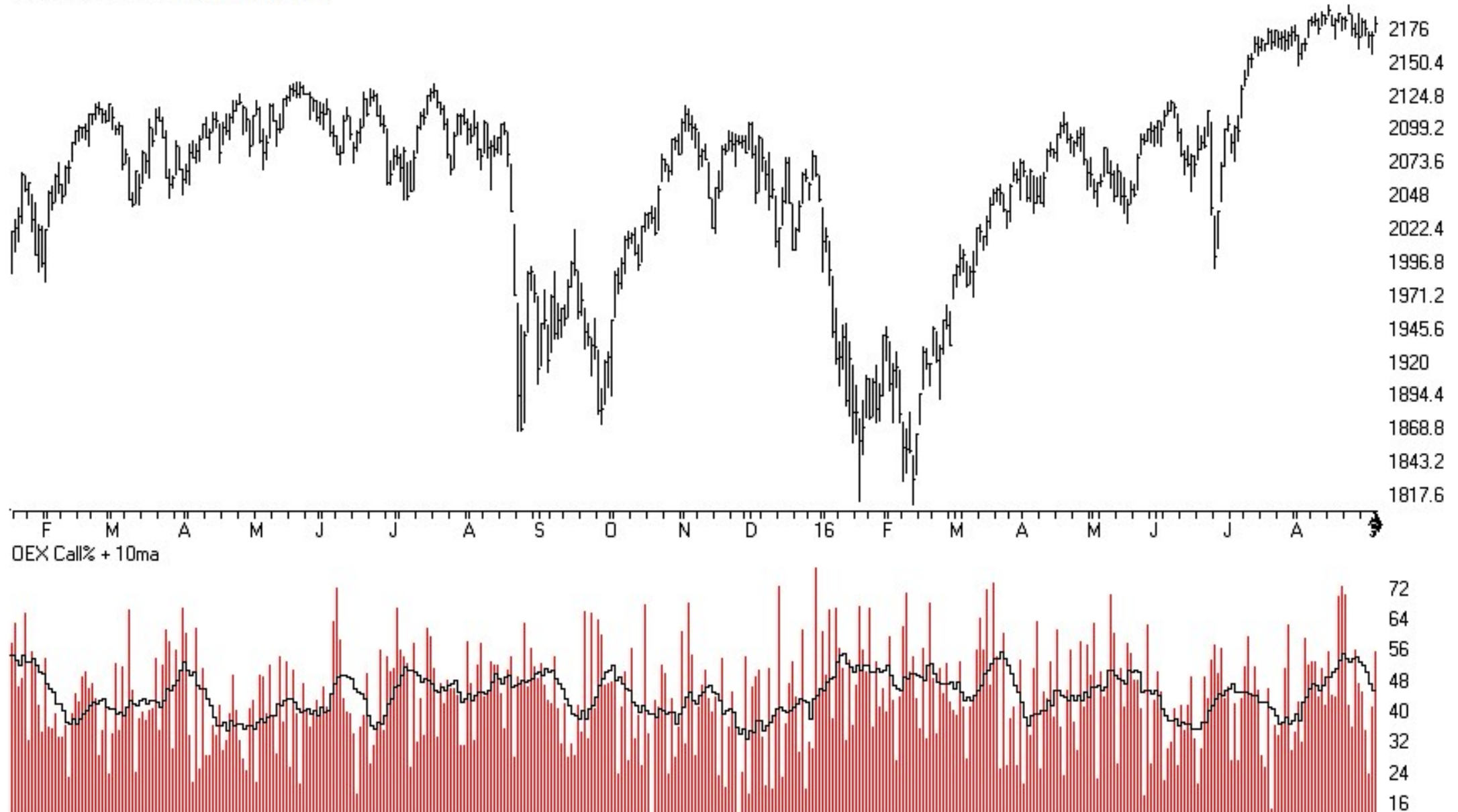


SP500 Index (Daily) + OCC Calls% (equities only)

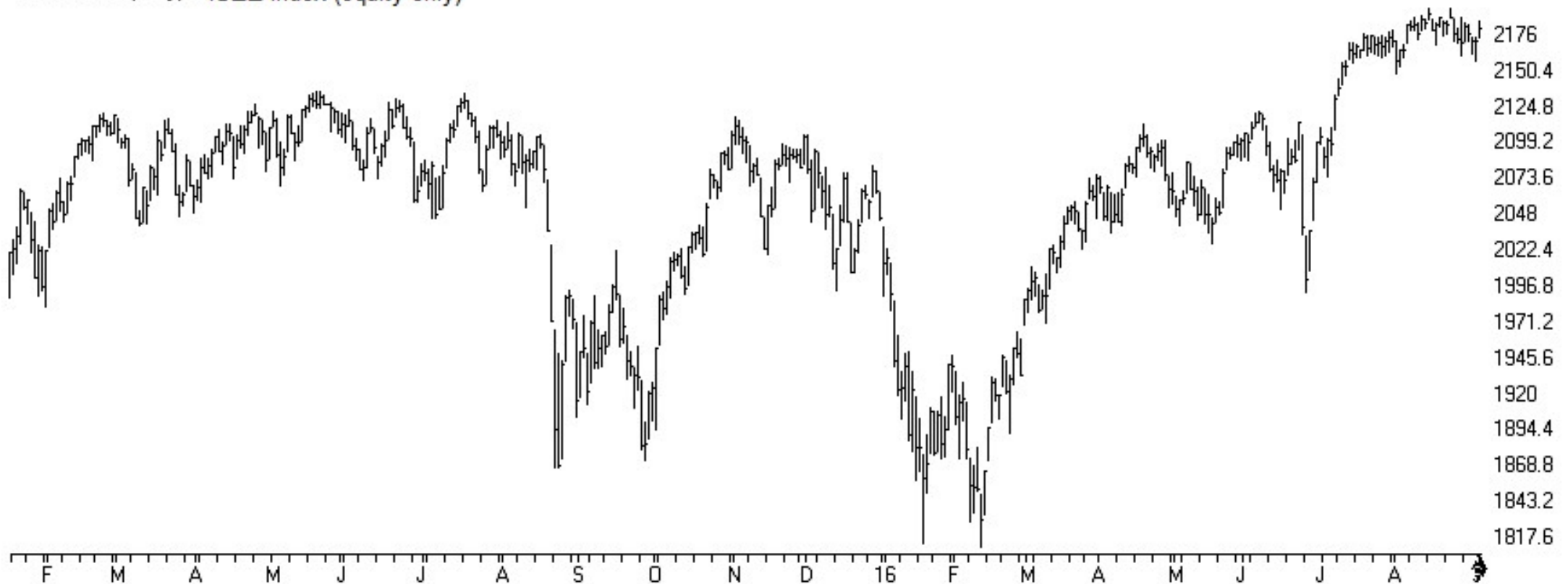


unlike other option ratios, OEX is usually considered a smart-money indicator.

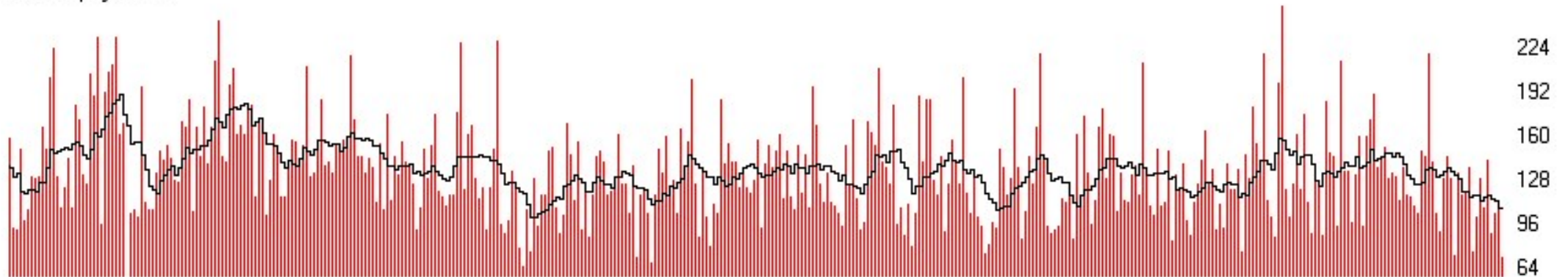
SP500 Index (Daily) + OEX Calls%



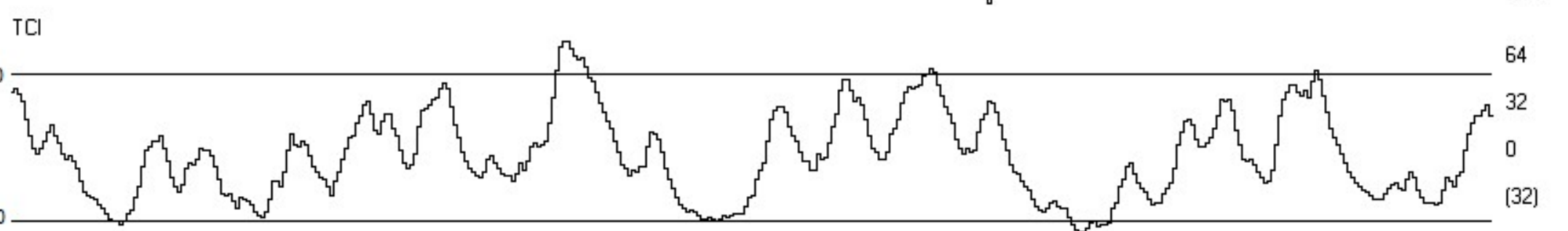
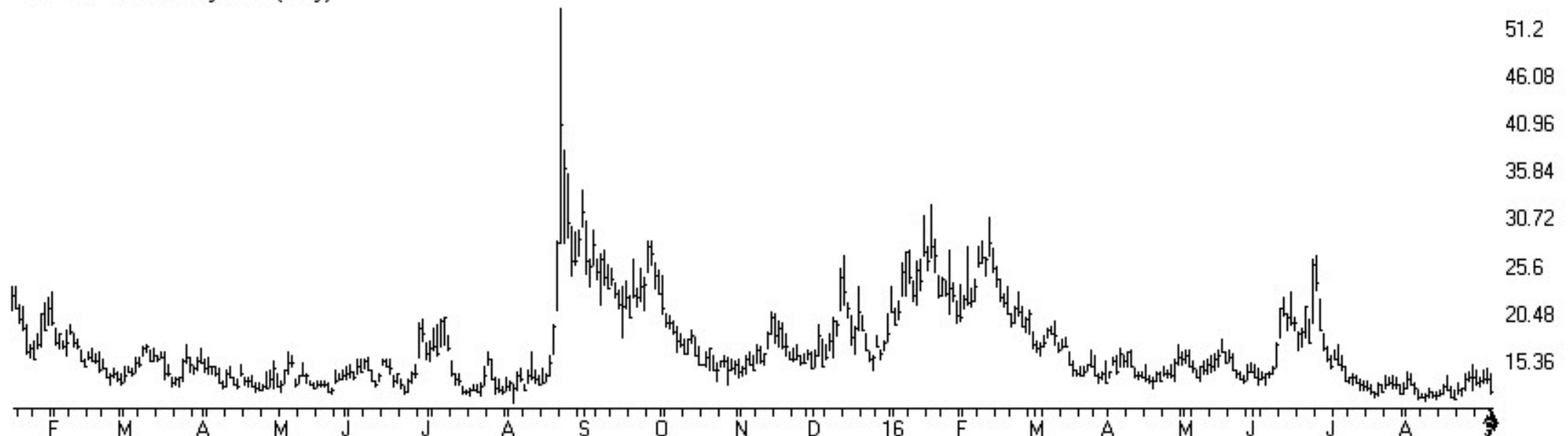
SP500 Index (Daily) + ISEE Index (equity only)



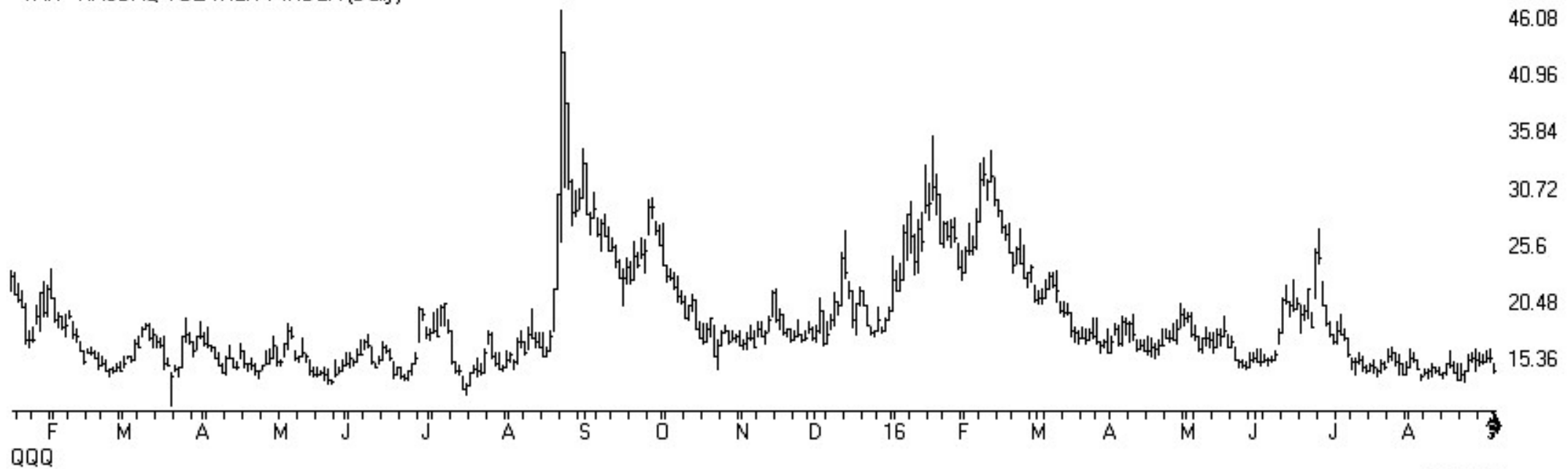
ISEE Equity+10ma



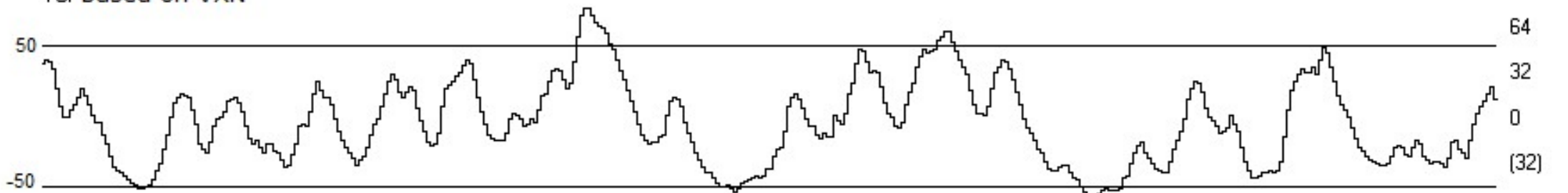
VIX - S&P 500 Volatility Index (Daily)



VXN - NASDAQ VOLATILITY INDEX (Daily)

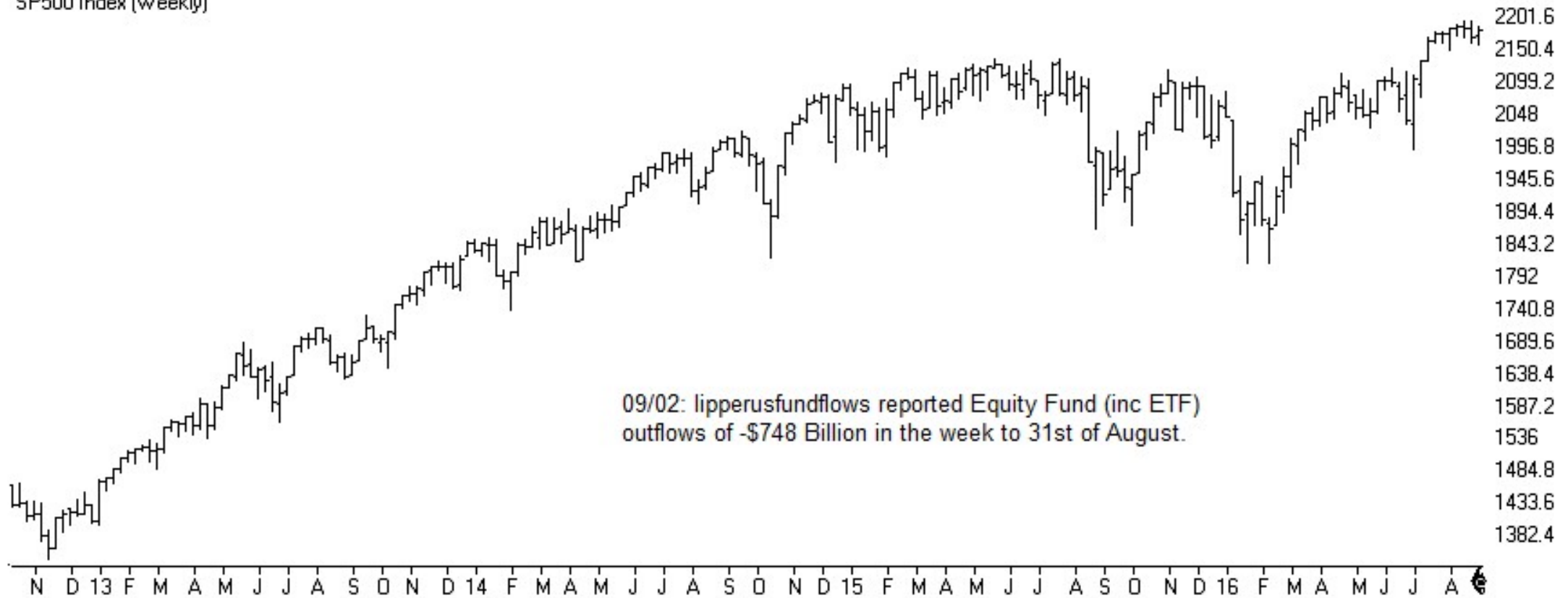


TCI based on VXN





SP500 Index (Weekly)

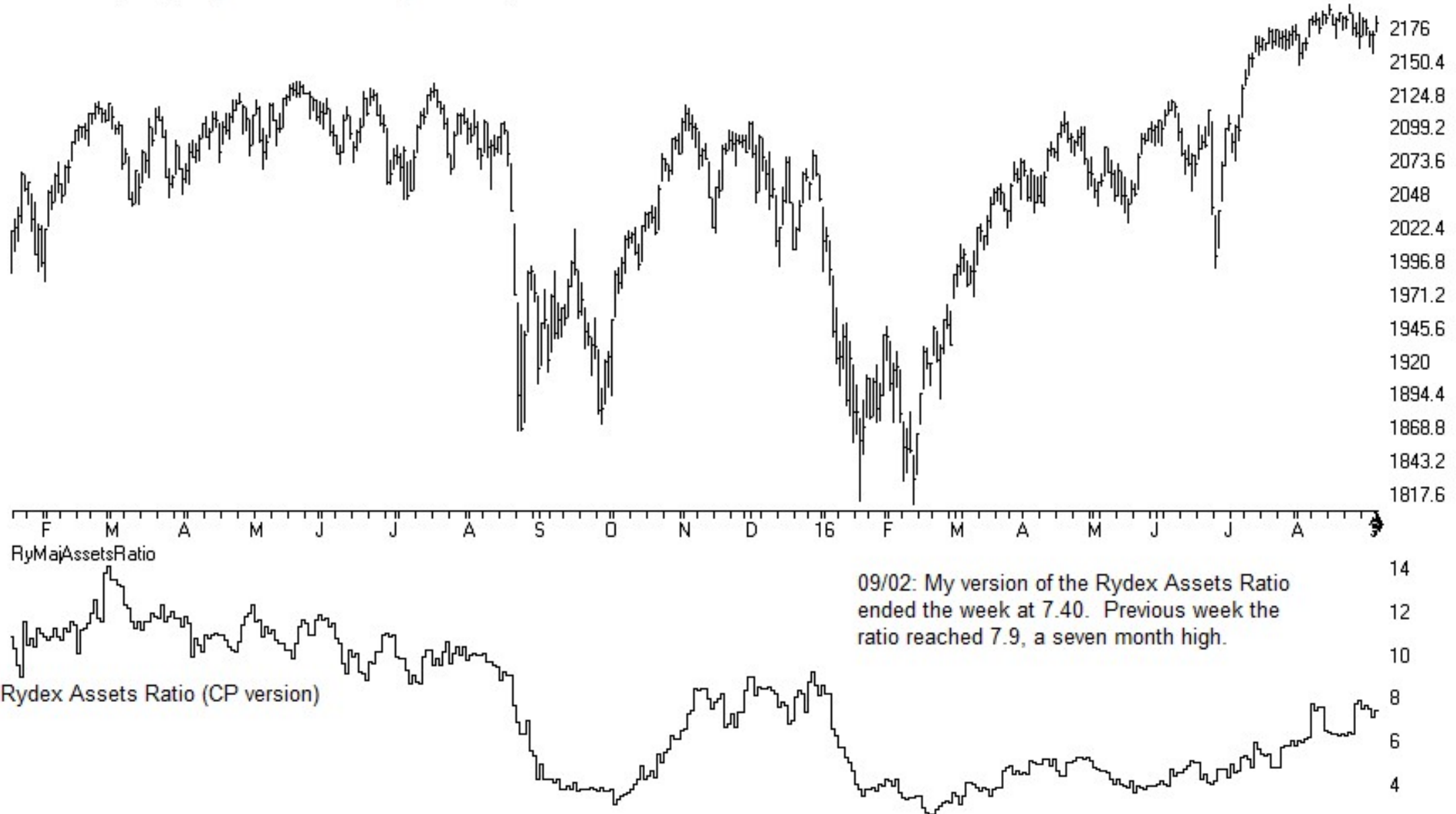


Lipper Fd+4wkSum



# Sentiment

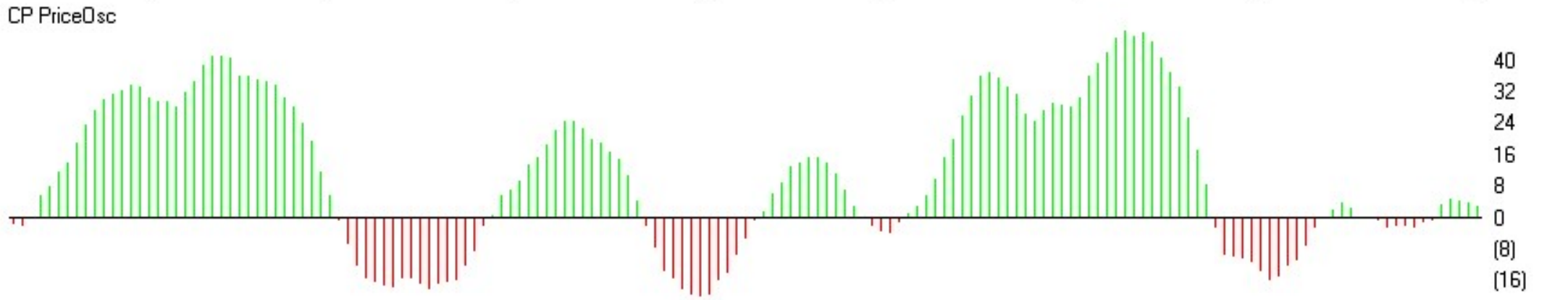
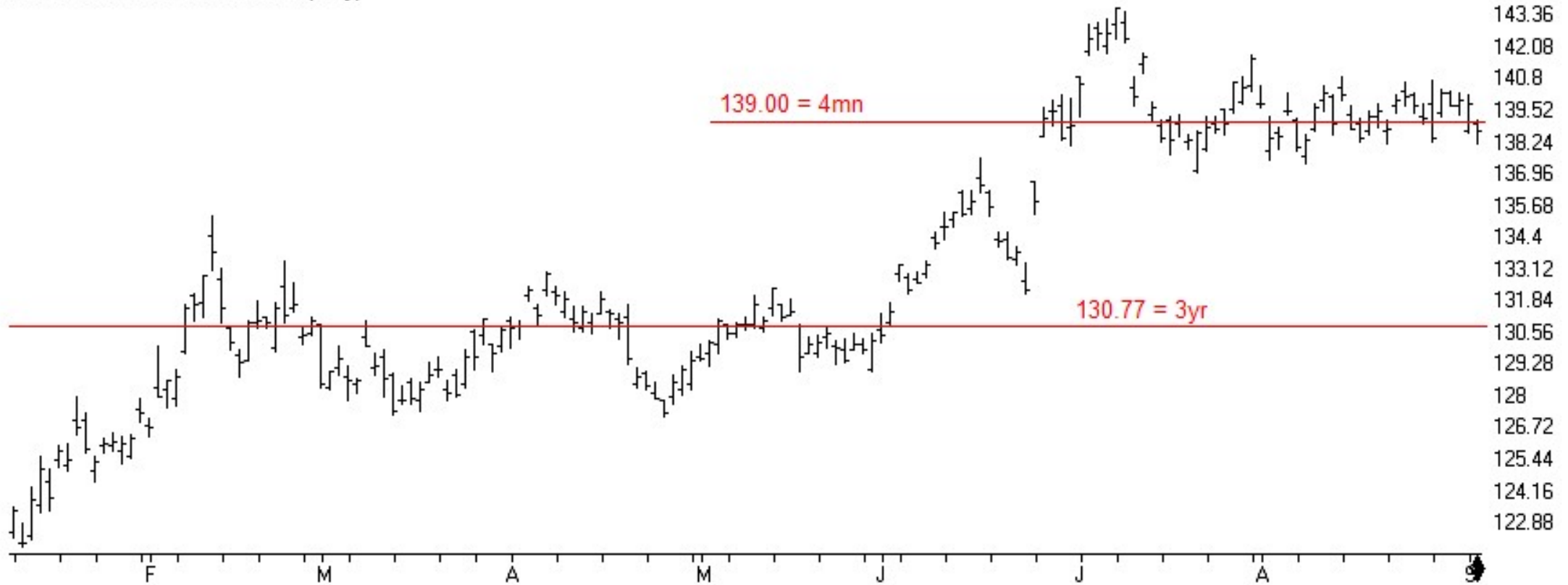
SP500 Index (Daily) + Rydex Assets Ratio (CP version)



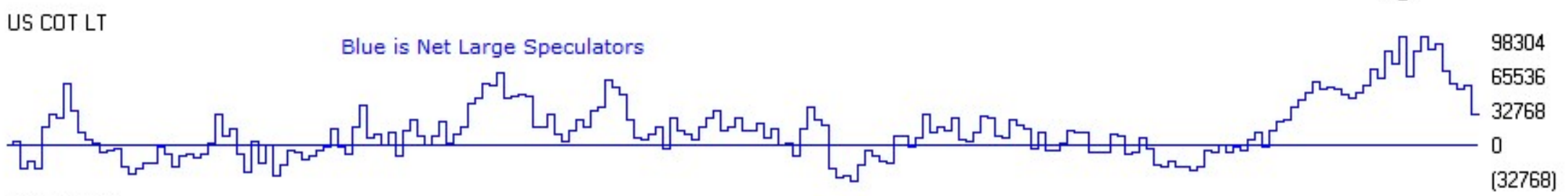
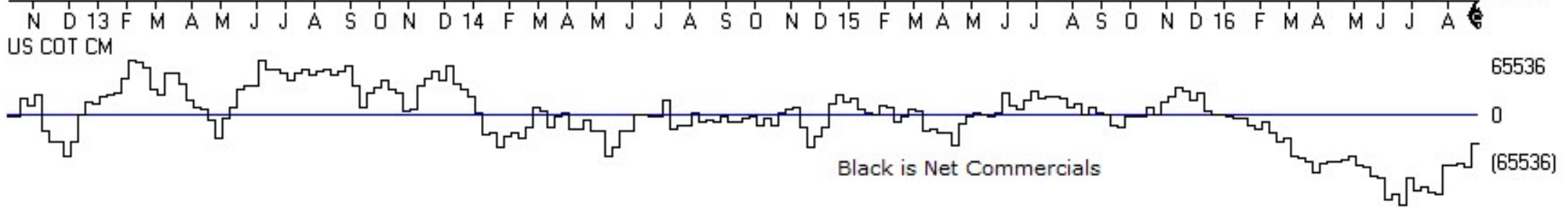


### TSR Time Support/Resistance

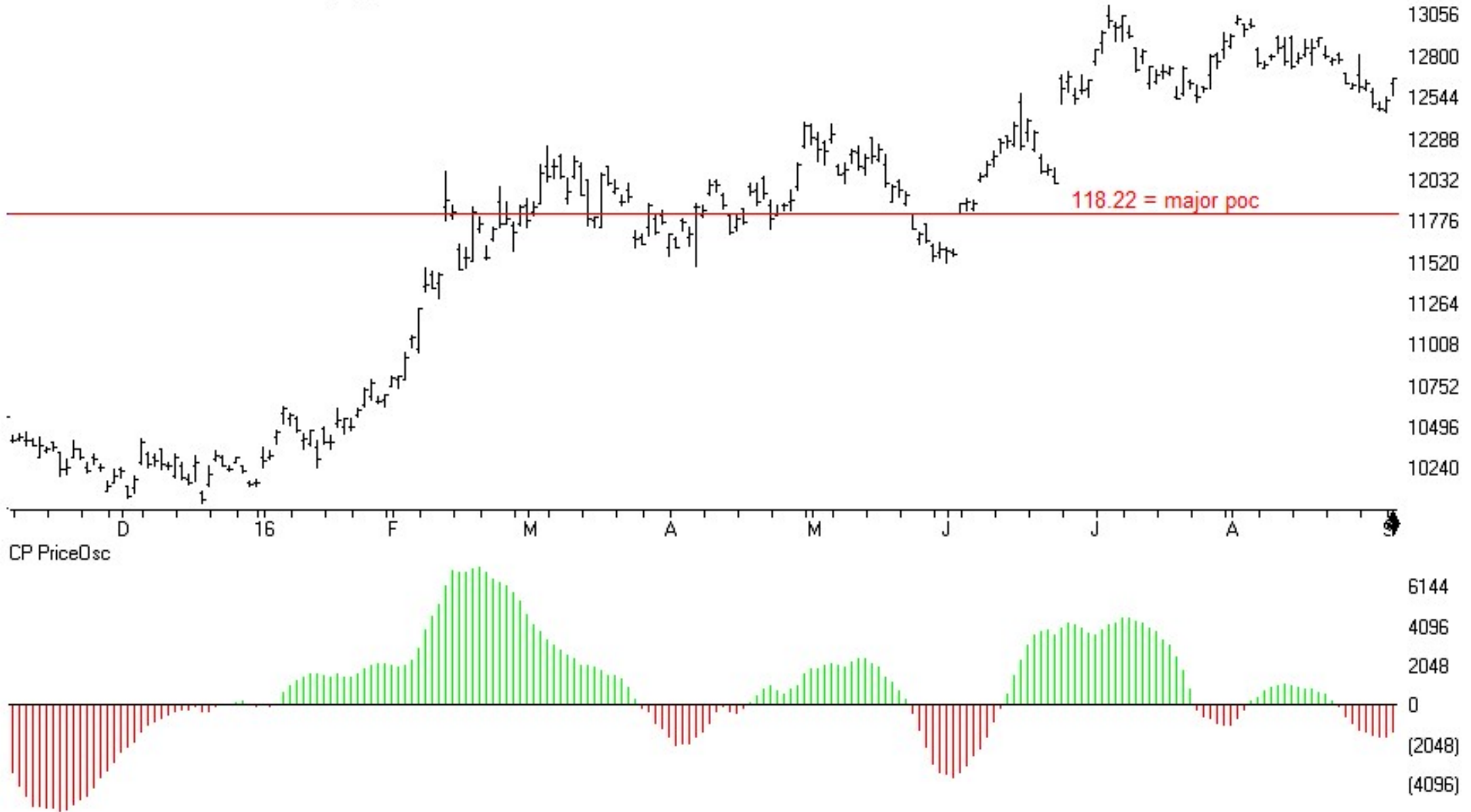
30 Lehman 20+ Year T Bond ETF (Daily)



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/30/16	100.0	100.0	22.4	0.0	3.4	81.5	48.3	35.7	23.1
08/23/16	55.5	35.0	20.3	42.2	58.2	80.8	55.8	39.1	19.4



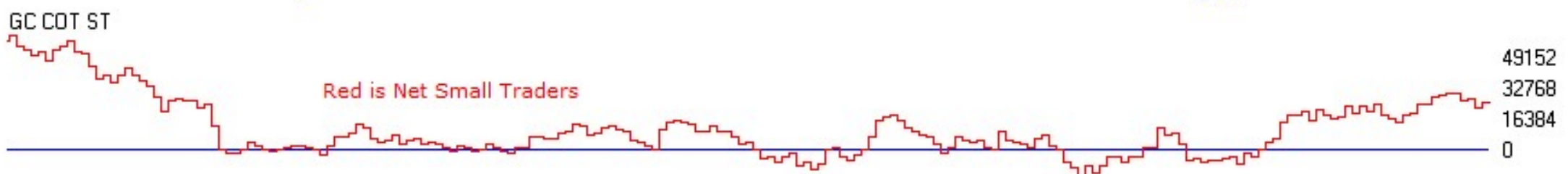
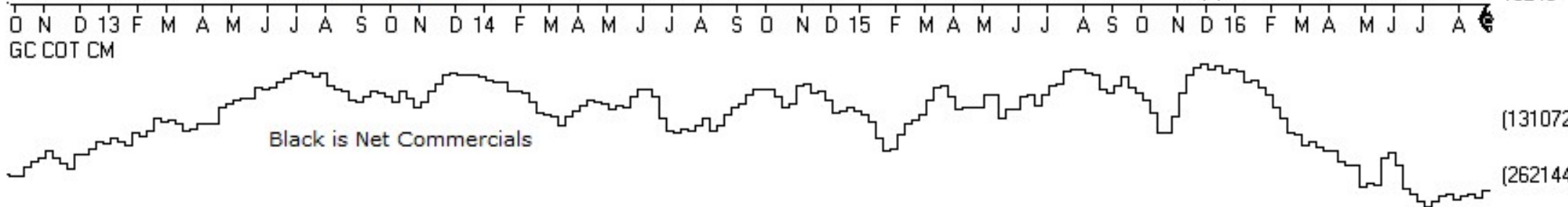
TSR Time Support/Resistance  
STREETTRACKS GOLD TRUST ETF (Daily)



GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/30/16	25.2	9	85.9	72.9	79.7	5	65.3	62.2	42.9
08/23/16	14.7	0	91.2	85.4	93.1	2.2	52	42.8	39.3

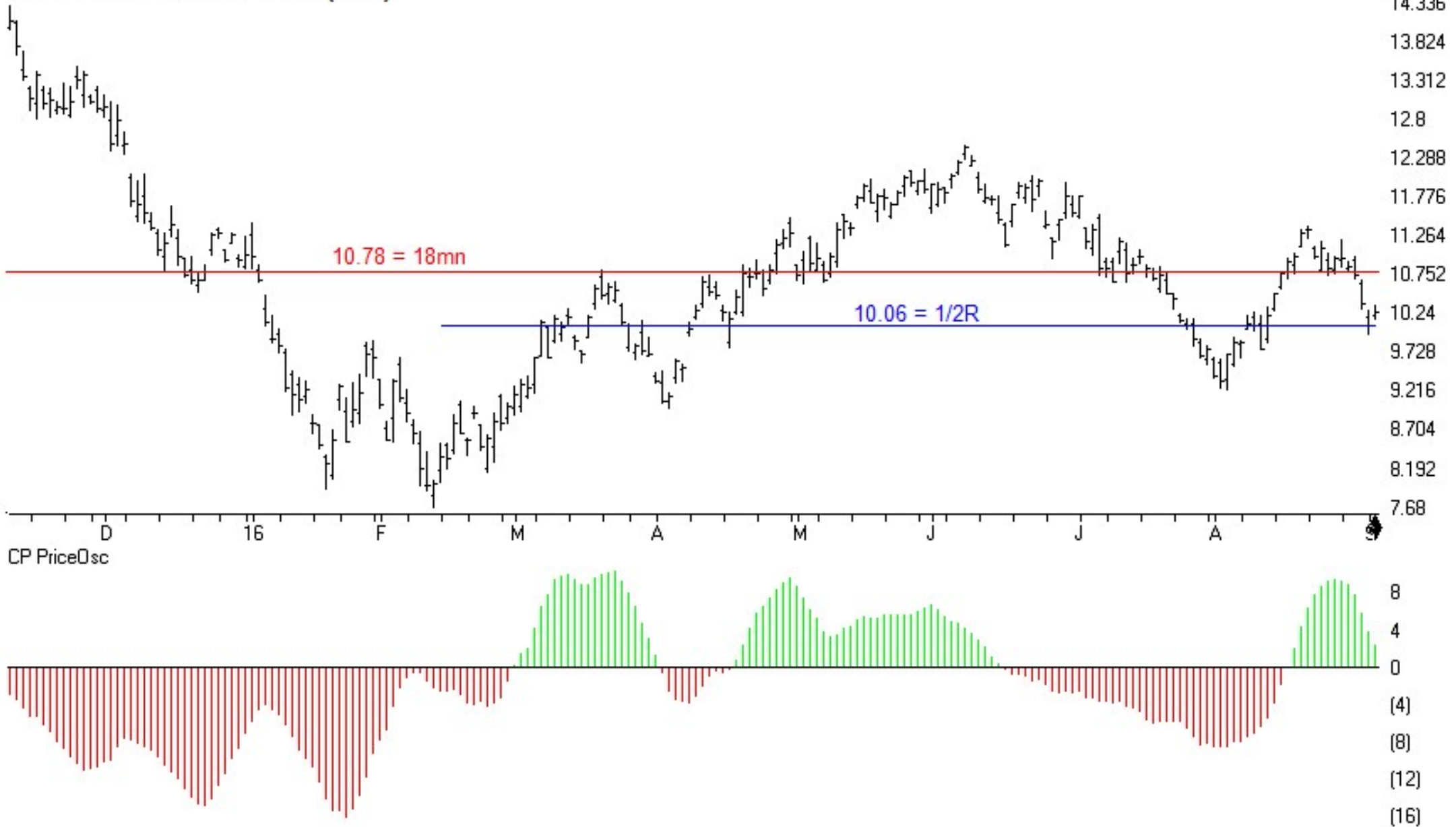


GOLD	CM Net	LT Net	ST Net
08/30/16	-301213	276341	24872
08/23/16	-317475	294609	22866

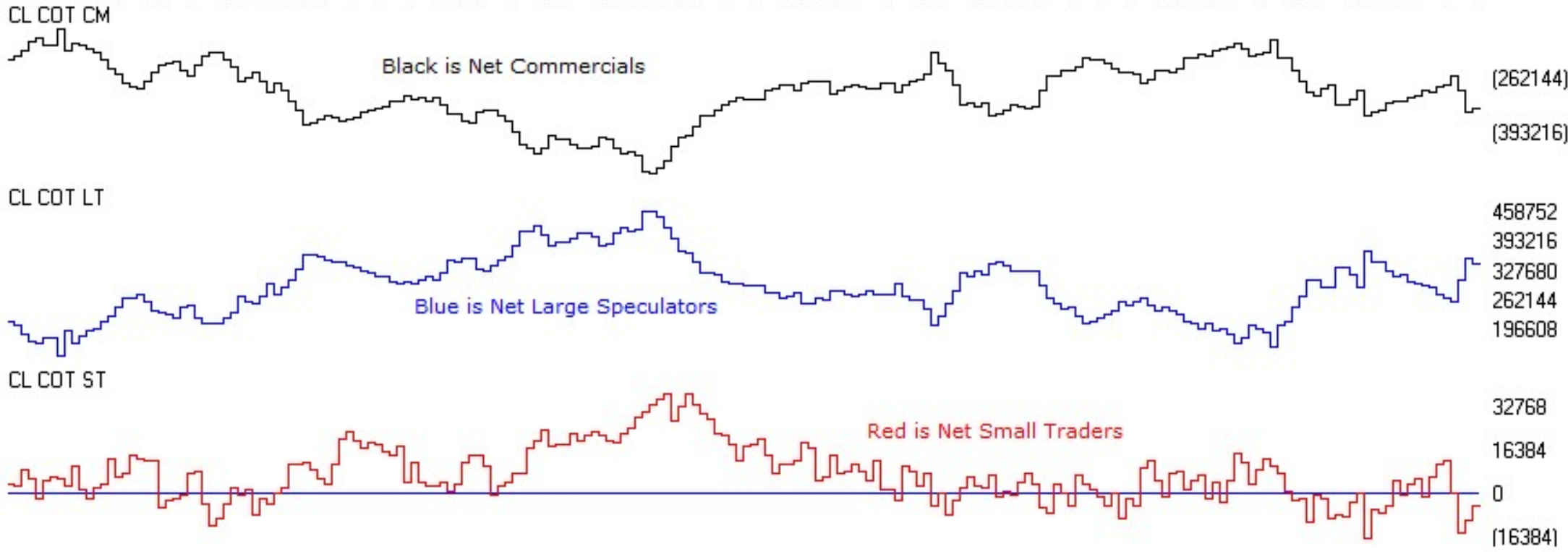
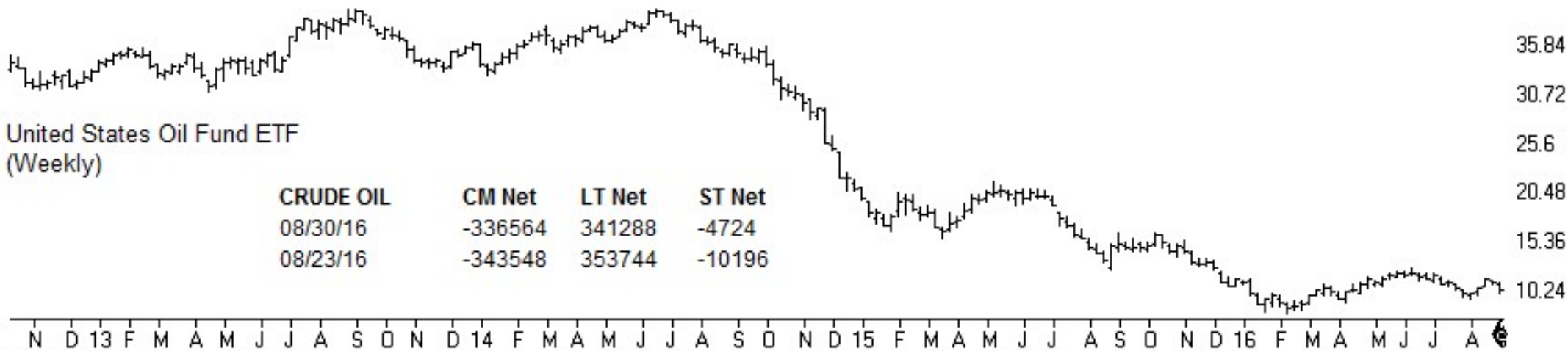


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily)(USO)



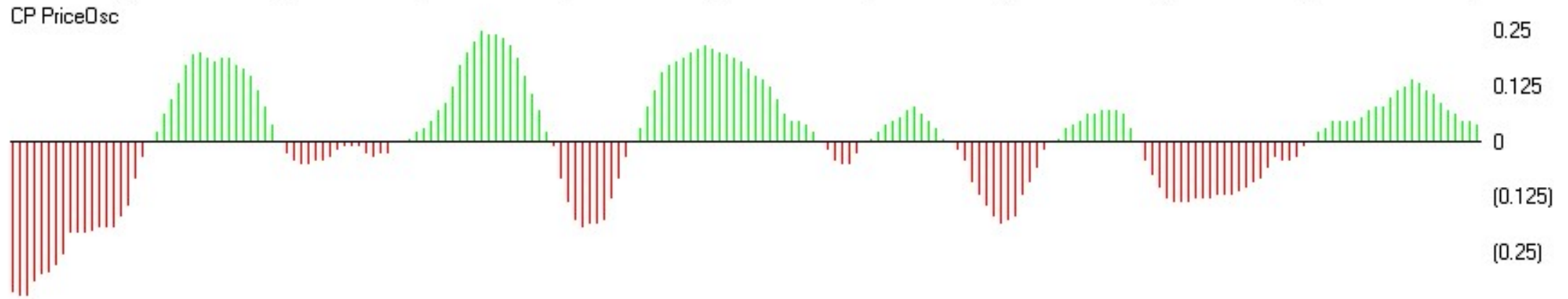
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/30/16	13.5	86.7	93.7	77.9	21.9	11.8	42.3	28.9	26.4
08/23/16	5.7	70.5	96.5	90.4	72.8	16.9	23.9	10.6	36.5



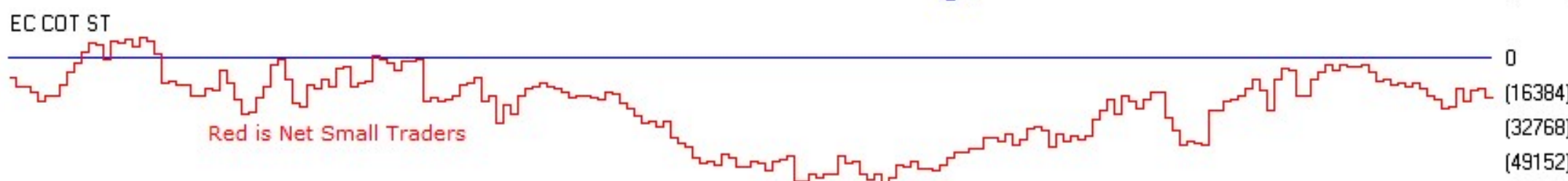
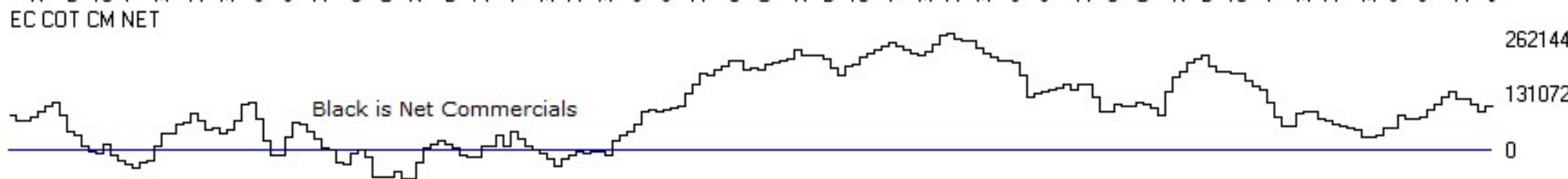


TSR Time Support/Resistance

51 EURUSD (Daily)

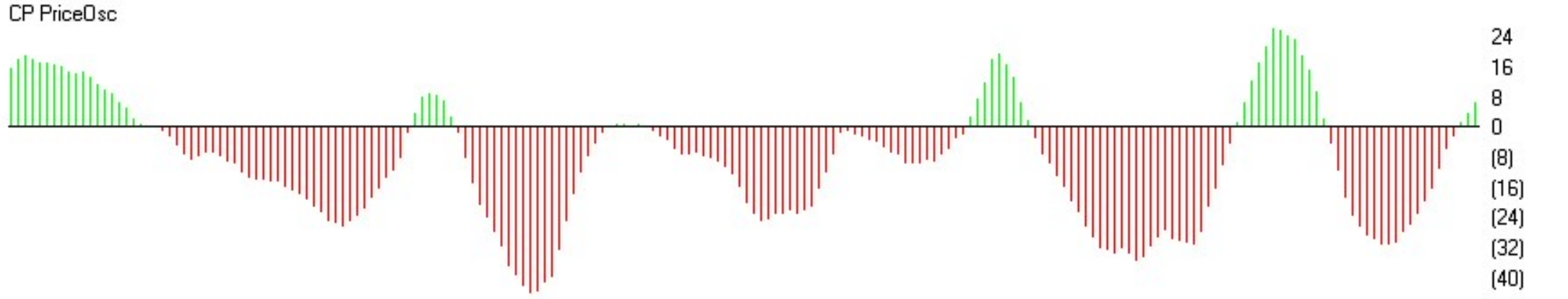


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/30/16	67.7	49.9	13.7	33.8	66.6	83.3	26.3	32.3	81.1
08/23/16	58.8	38.5	25.4	39.6	58.0	72.6	47.3	45.4	70.0

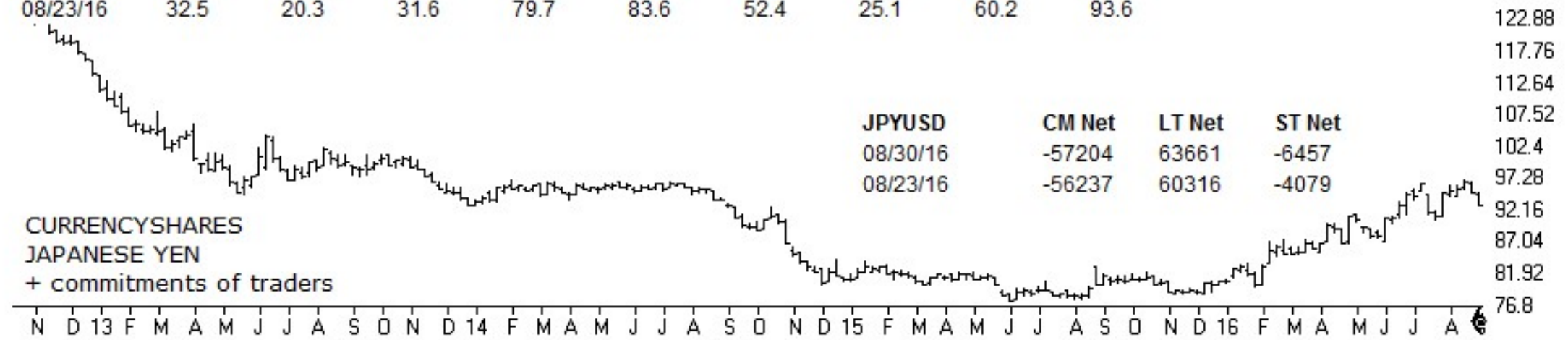




53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/30/16	31.0	22.6	38.1	85.6	86.5	44.1	11.4	49.2	94.7
08/23/16	32.5	20.3	31.6	79.7	83.6	52.4	25.1	60.2	93.6



# ChartProfit

<http://www.chartprofitwebcast.com>