

ChartProfit

Charts to Friday 31st August 2018

Market Charts, Major ETFs

Market Sentiment Analysis

***** BREADTH

ChartProfit Breadth System - wk ending 08/31

	-5	-4	-3	-2	↓
NYSE	57	51	55	60	59
NasDaq	46	49	49	55	60
SP500	64	59	63	68	68
R2000	48	51	55	60	61

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

08/31: AAll (public poll). Bulls% was higher this week at 43.5 and Bears% was lower at 24.4%. The nett (Bulls minus Bears) is 19.1, an eleven week high.

08/31: Investors Intelligence. Bulls% was higher at 59.6%, the highest since February. Bear%, at 18.3%, has changed very little for ten weeks.8/17: NAAIM exposure index was lower at 78.27.

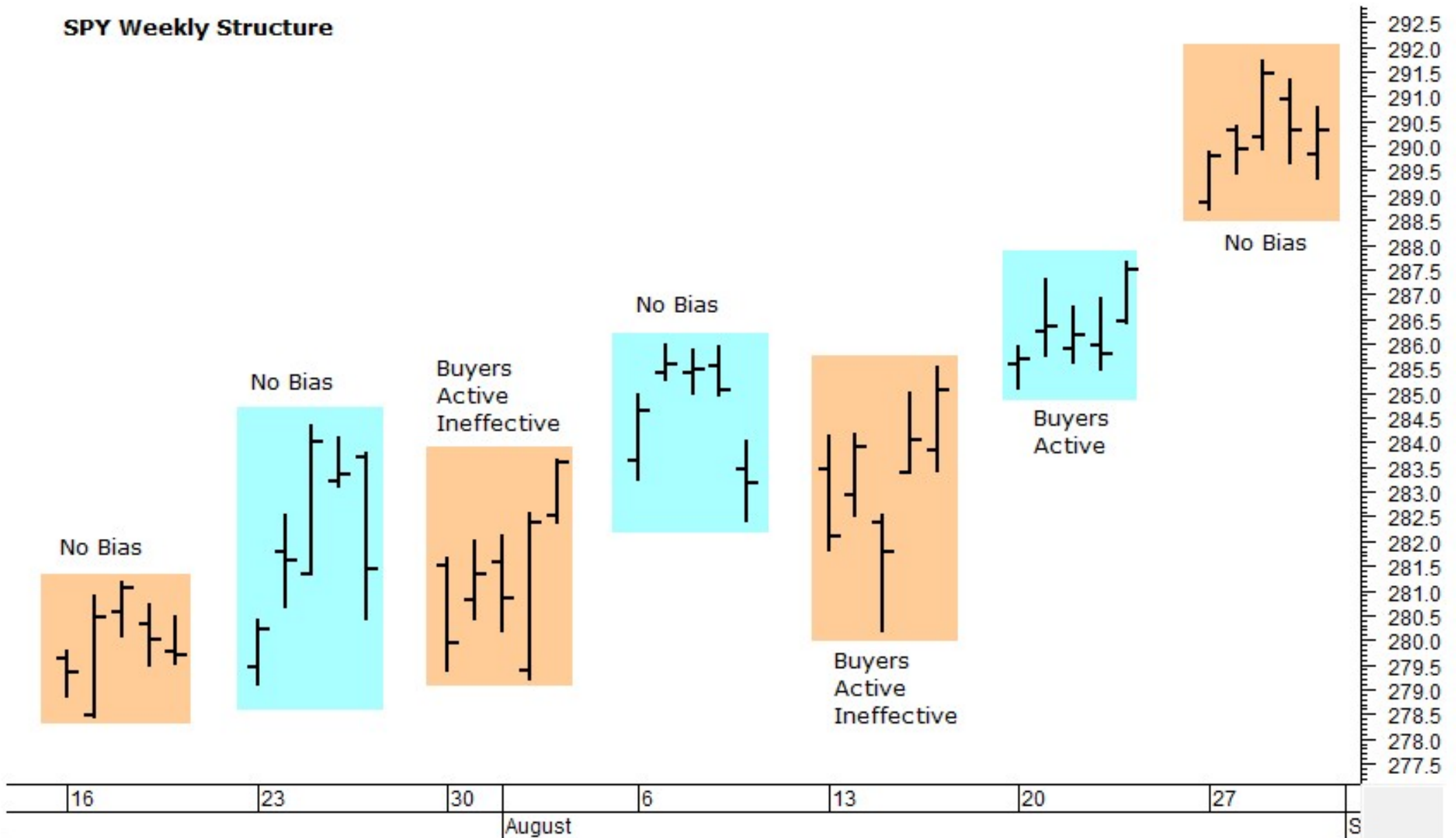
8/31: NAAIM exposure index was higher at 98.3, an eleven week high.

Mutual Fund Flow:

08/31: My version of the Rydex Assets Ratio ended the week at 25.49, down from Thursday's 26.9. There are only three readings higher than this in the database and these were late January/early February with the highest 27.55 recorded on 01/30.

08/31: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2 Billion in the week to 29th August. The 4week net flow is \$3.48 Billion.

SPY Weekly Structure

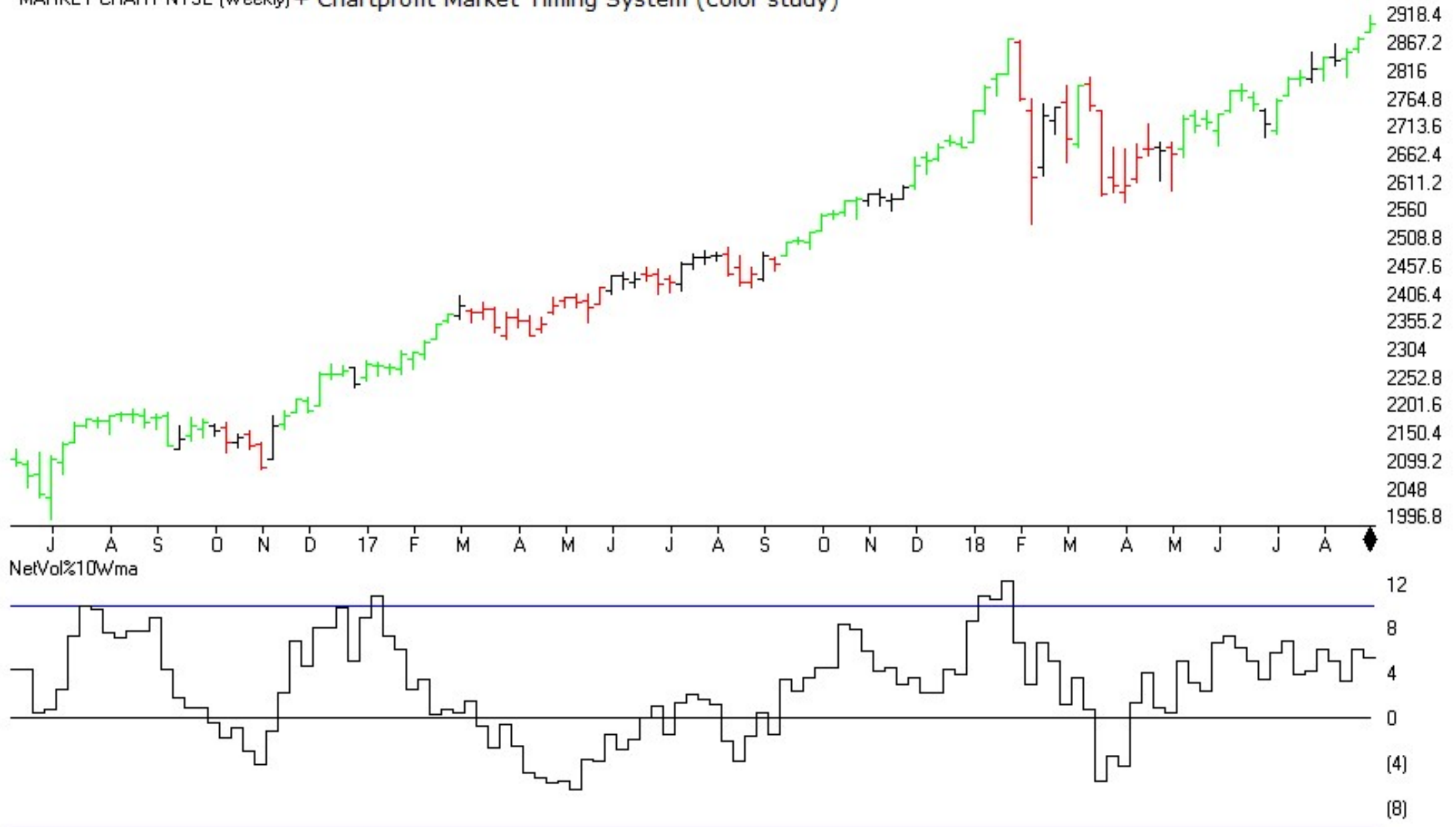


Commitments of Traders

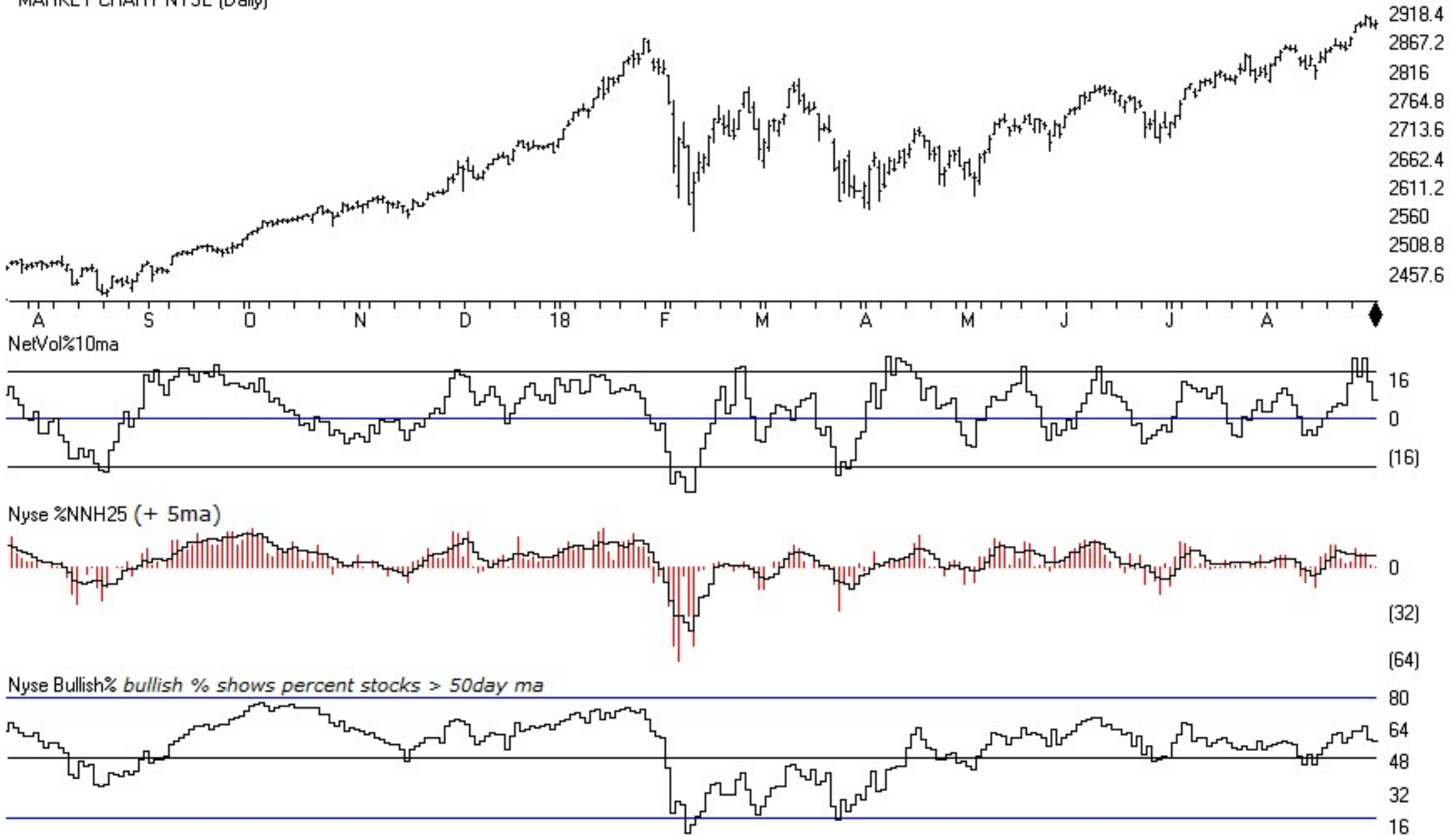
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	22.6	74.3	80.0	70.0	91.5	23.5	78.2	23.6	41.0
08/21/18	27.6	79.8	69.8	62.0	43.3	18.6	76.7	30.4	51.2
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	97.1	45.3	4	2.7	49.6	94.3	5.4	36.8	70.8
08/21/18	100	44.1	0	0	57.4	100	0	29	70.8
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	95.8	75.3	29.1	6.1	20.7	61.8	58.1	34.1	18.6
08/21/18	100.0	77.8	17.1	0.0	13.3	60.7	71.5	32.4	0.0
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	34.0	46.1	78.6	23.9	21.8	14.9	100.0	100.0	43.7
08/21/18	38.2	55.2	84.9	21.5	40.4	60.7	100.0	79.8	0.0
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	99.8	94.7	4.0	0.0	15.0	98.6	12.0	7.8	50.1
08/21/18	100.0	90.3	0.0	0.0	22.7	100.0	0.0	0.0	54.8
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	73.5	64.0	20.1	44.4	43.0	66.9	10.6	15.1	90.5
08/21/18	73.6	58.2	17.7	48.4	48.3	71.4	13.9	18.8	87.7
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	94.5	100.0	9.8	0.0	0.0	87.0	43.5	79.7	78.1
08/21/18	100.0	100.0	0.0	0.0	4.8	100.0	9.1	51.6	97.5
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	0.0	0.0	100.0	100.0	89.7	0.0	65.7	7.9	21.2
08/21/18	0.0	0.4	100.0	100.0	97.4	0.0	77.8	5.1	13.7

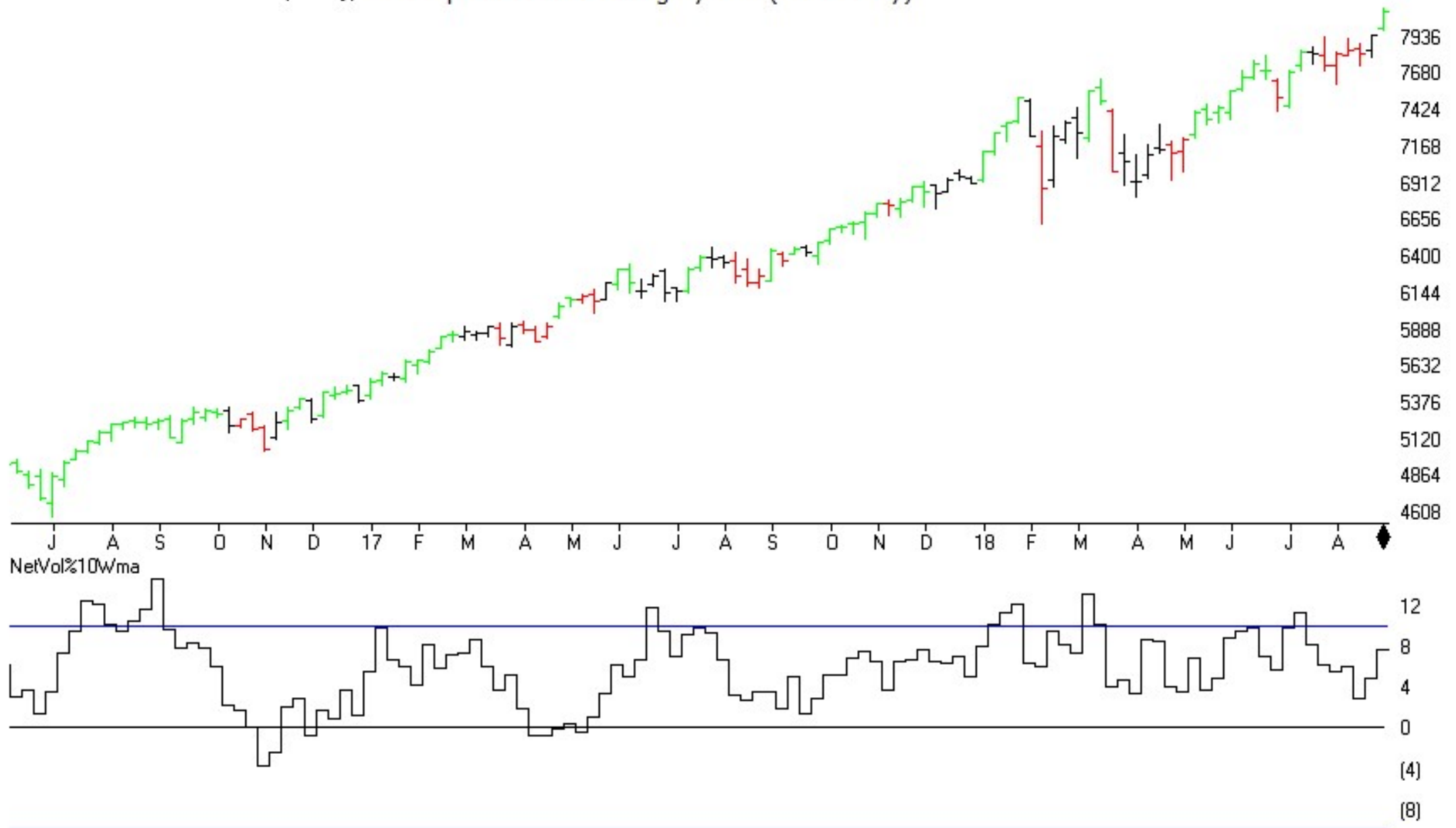
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



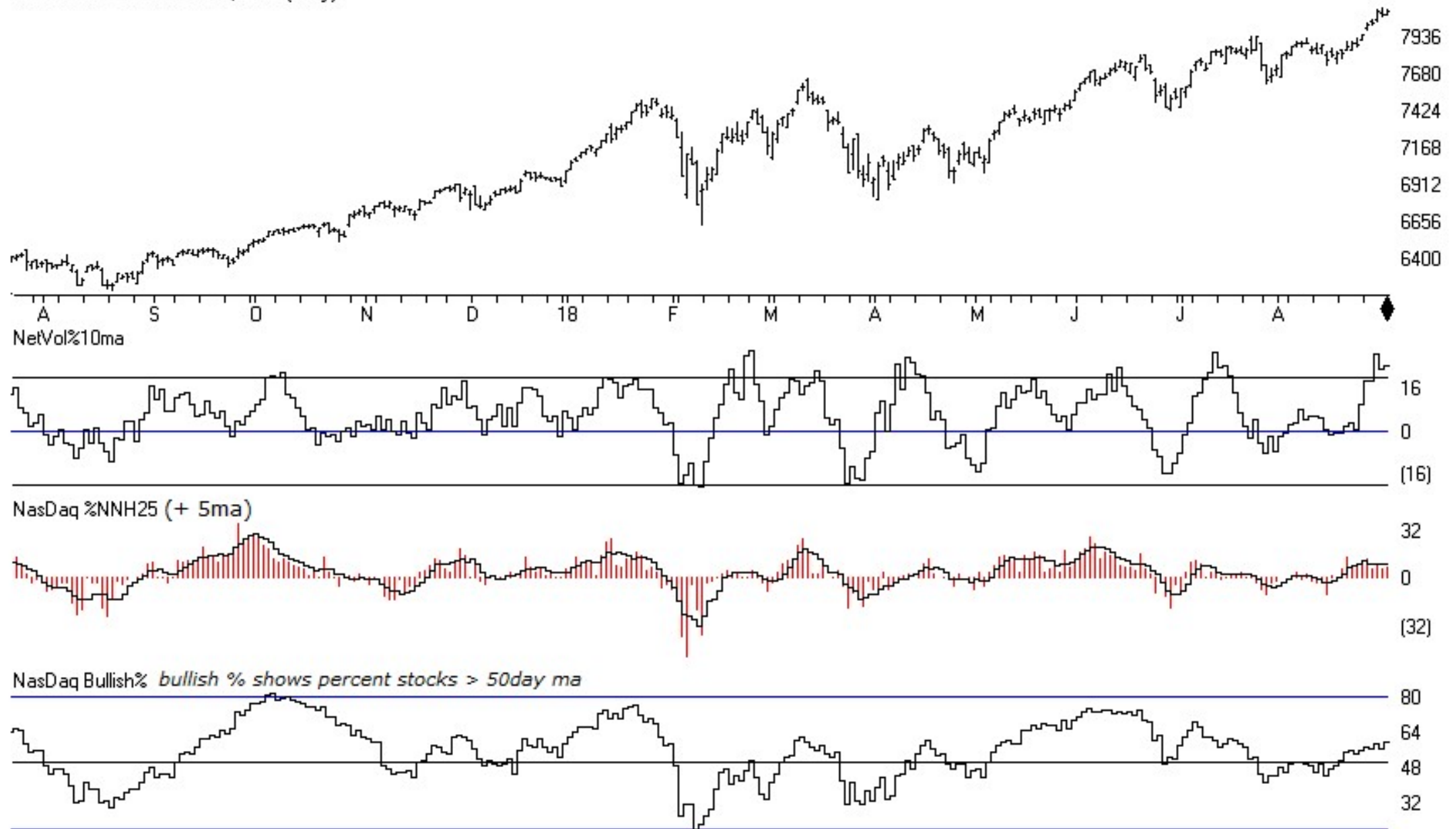
MARKET CHART NYSE (Daily)



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



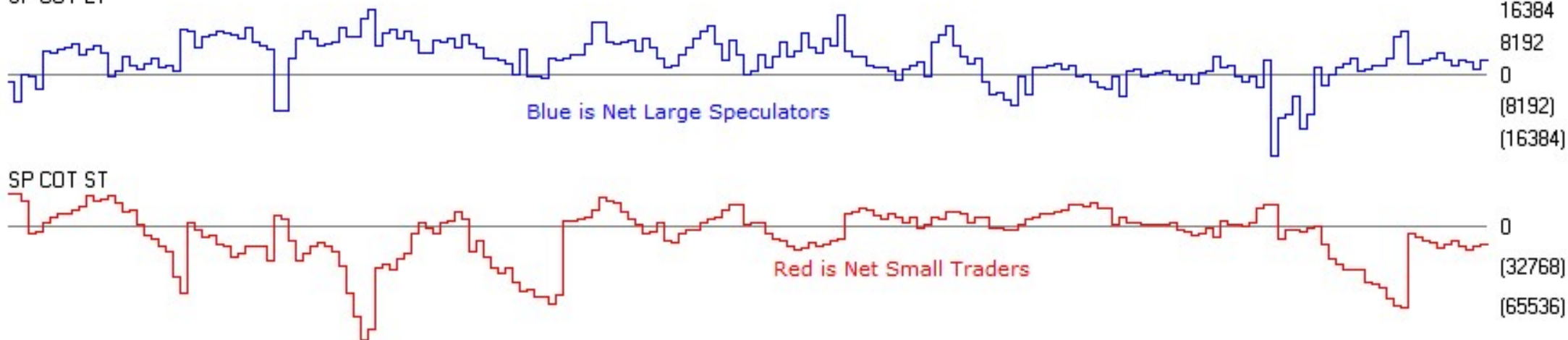
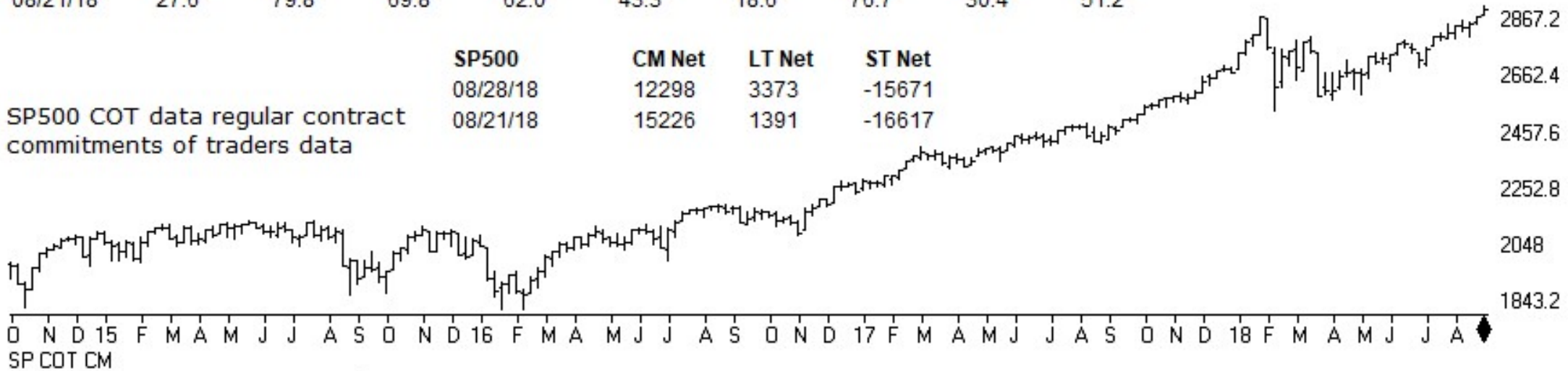
MARKET CHART NASDAQ 1800 (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	22.6	74.3	80.0	70.0	91.5	23.5	78.2	23.6	41.0
08/21/18	27.6	79.8	69.8	62.0	43.3	18.6	76.7	30.4	51.2

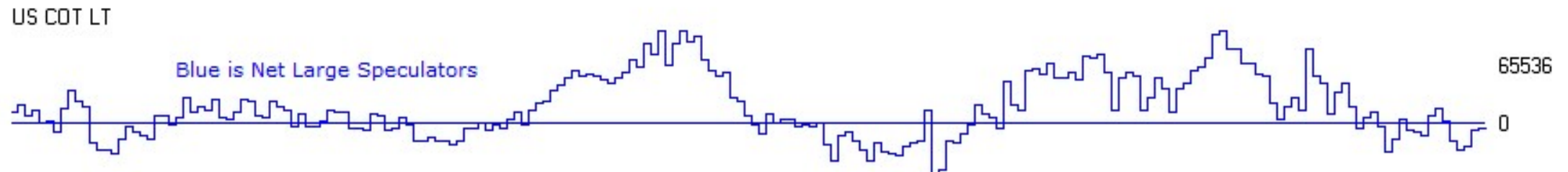
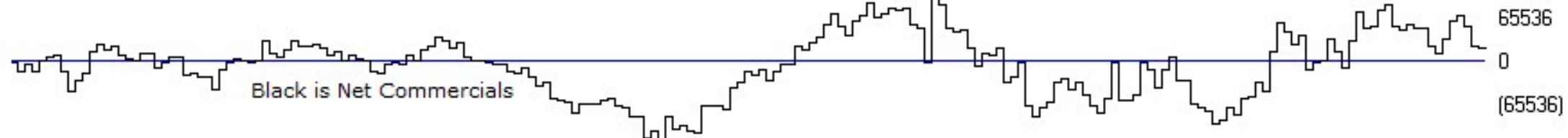
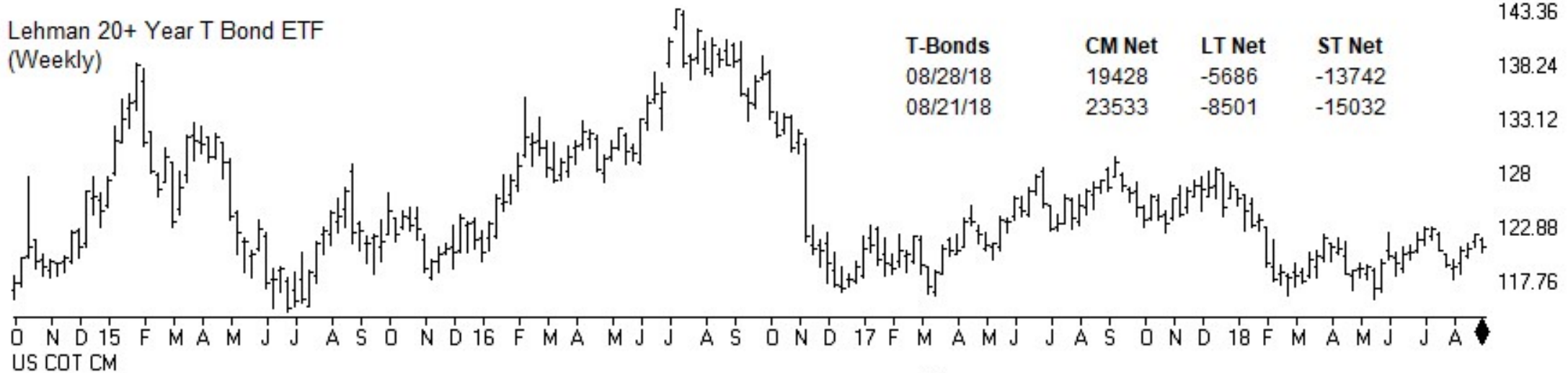
SP500 COT data regular contract commitments of traders data

SP500	CM Net	LT Net	ST Net
08/28/18	12298	3373	-15671
08/21/18	15226	1391	-16617



T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	34.0	46.1	78.6	23.9	21.8	14.9	100.0	100.0	43.7
08/21/18	38.2	55.2	84.9	21.5	40.4	60.7	100.0	79.8	0.0

Lehman 20+ Year T Bond ETF (Weekly)

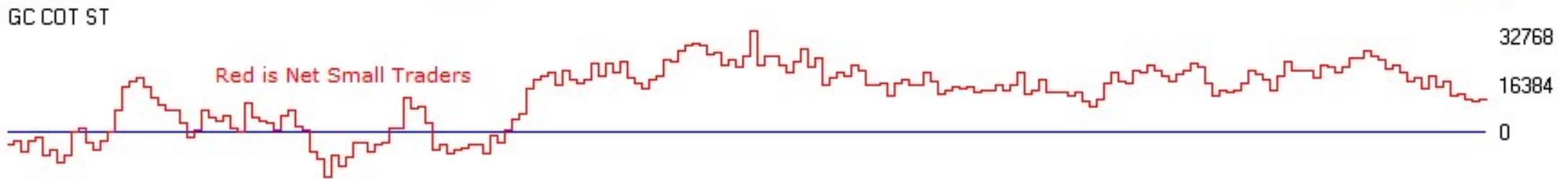


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	97.1	45.3	4	2.7	49.6	94.3	5.4	36.8	70.8
08/21/18	100	44.1	0	0	57.4	100	0	29	70.8

StreetTracks Gold Trust ETF (Weekly)



	GOLD	CM Net	LT Net	ST Net
08/28/18		-8262	-3063	11325
08/21/18		-1685	-8710	10395

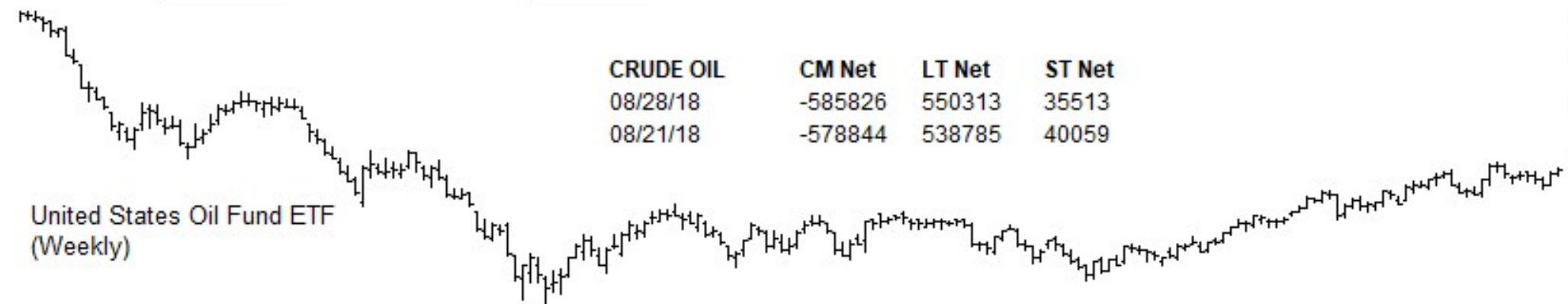


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	95.8	75.3	29.1	6.1	20.7	61.8	58.1	34.1	18.6
08/21/18	100.0	77.8	17.1	0.0	13.3	60.7	71.5	32.4	0.0

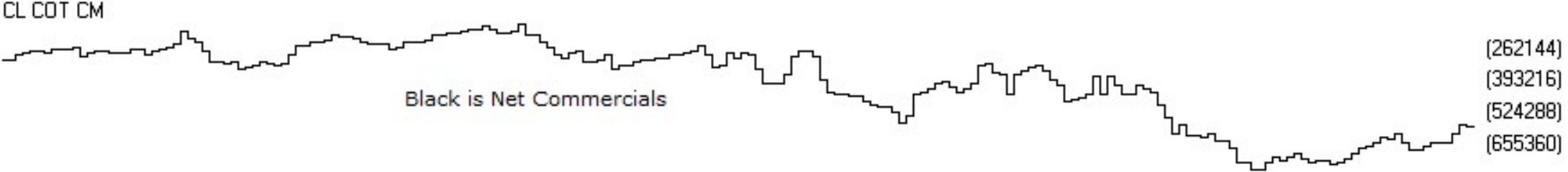
35.84
30.72
25.6
20.48
15.36

CRUDE OIL	CM Net	LT Net	ST Net
08/28/18	-585826	550313	35513
08/21/18	-578844	538785	40059

United States Oil Fund ETF (Weekly)

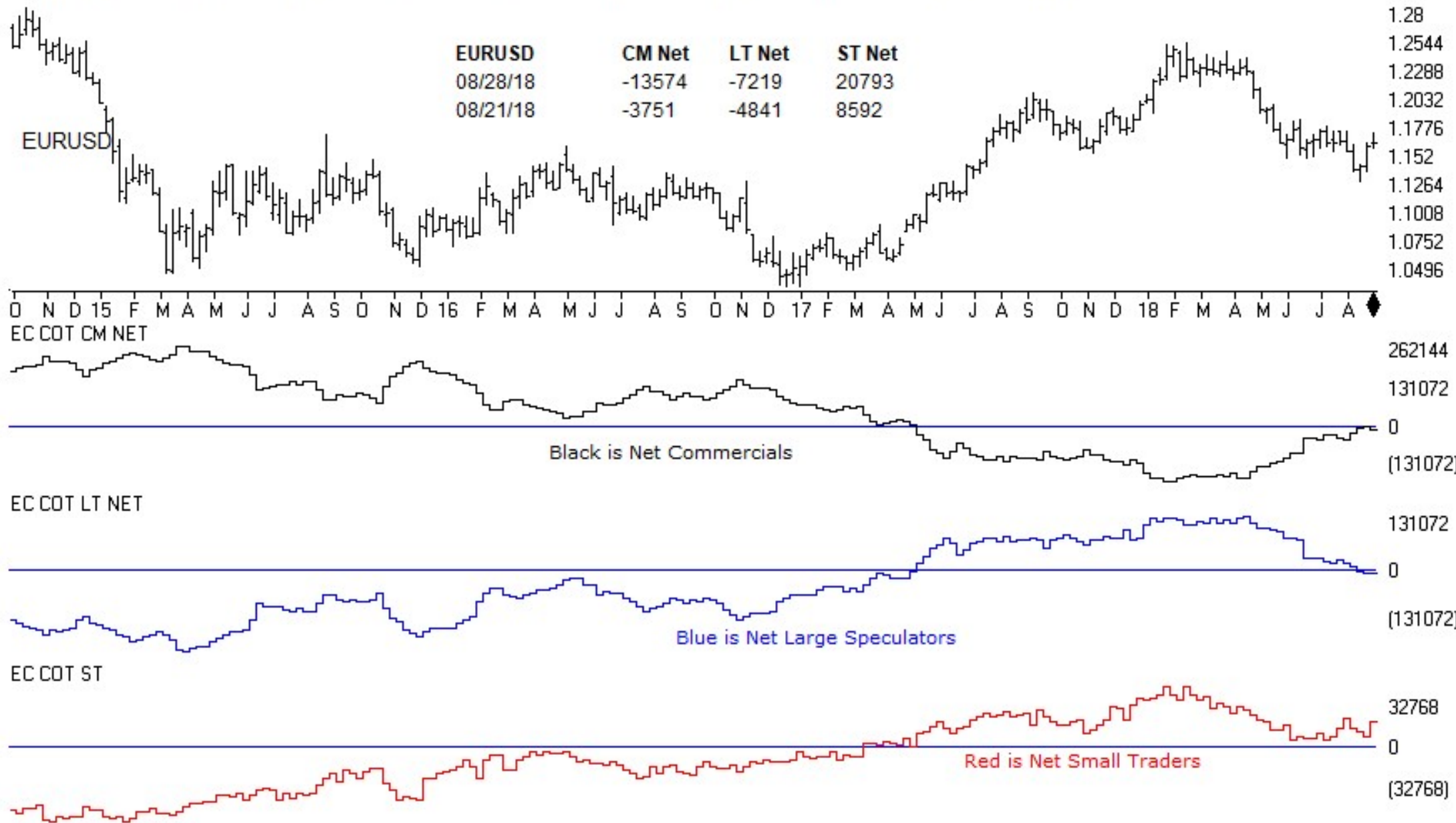


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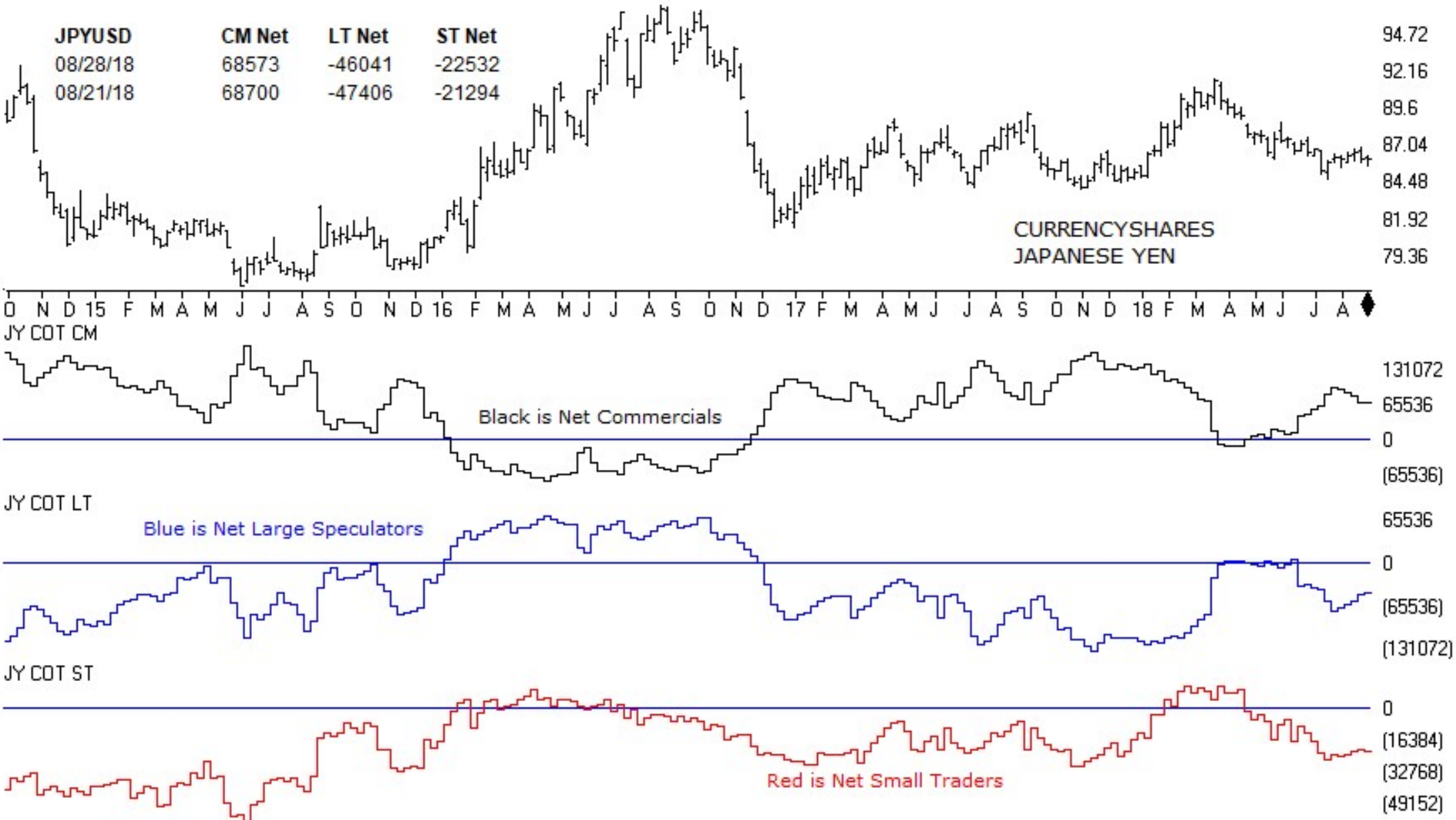
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(16384)

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	94.5	100.0	9.8	0.0	0.0	87.0	43.5	79.7	78.1
08/21/18	100.0	100.0	0.0	0.0	4.8	100.0	9.1	51.6	97.5



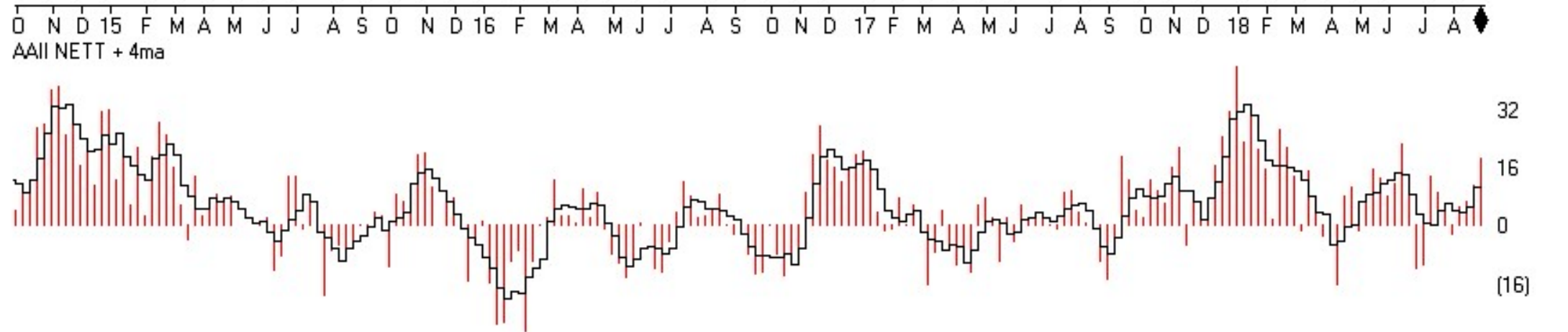
EURUSD	CM Net	LT Net	ST Net
08/28/18	-13574	-7219	20793
08/21/18	-3751	-4841	8592

JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/28/18	73.5	64.0	20.1	44.4	43.0	66.9	10.6	15.1	90.5
08/21/18	73.6	58.2	17.7	48.4	48.3	71.4	13.9	18.8	87.7



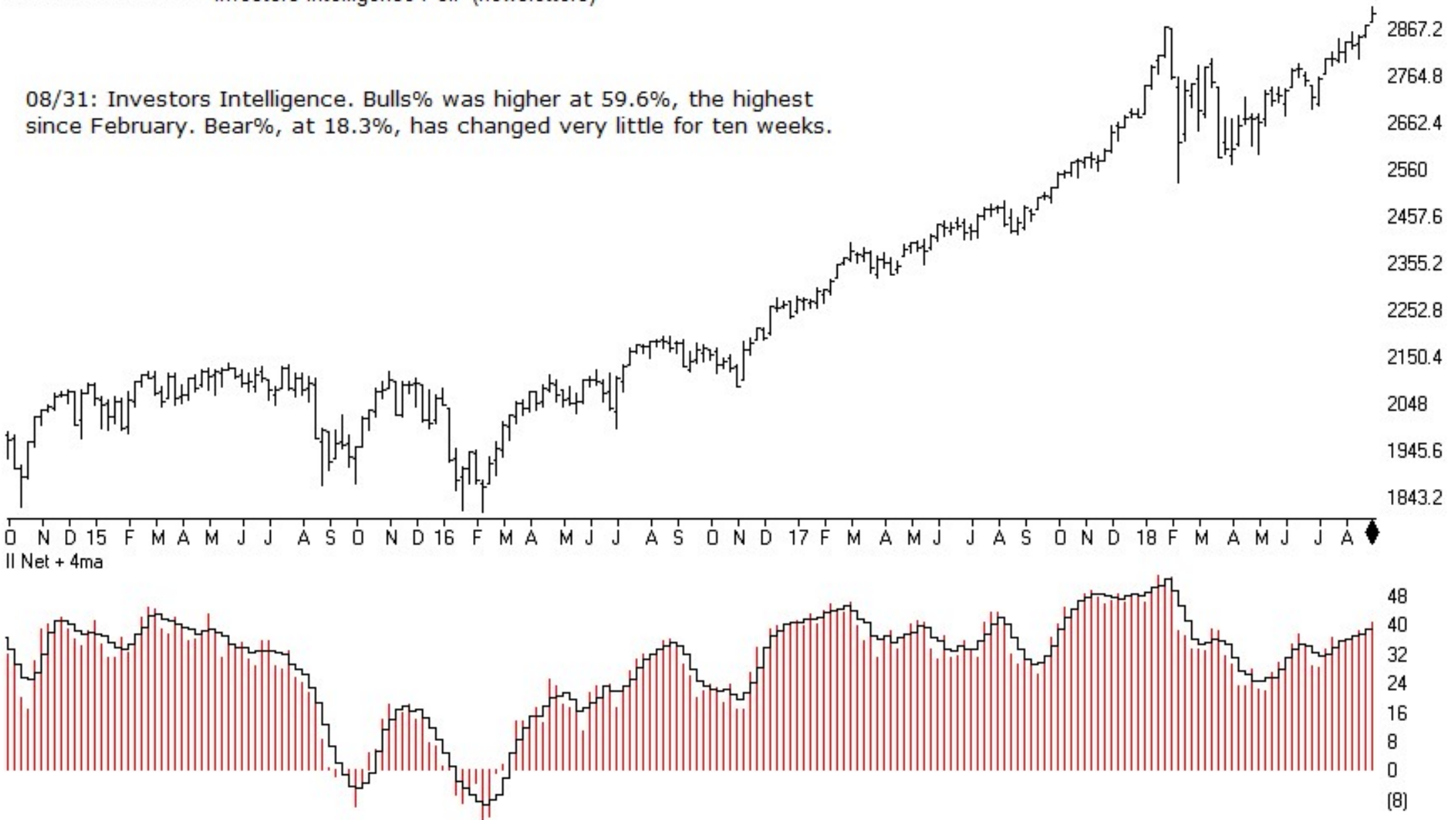
SP500 Index (Weekly) + AII Poll (public)

08/31: AII (public poll). Bulls% was higher this week at 43.5 and Bears% was lower at 24.4%. The nett (Bulls minus Bears) is 19.1, an eleven week high.



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

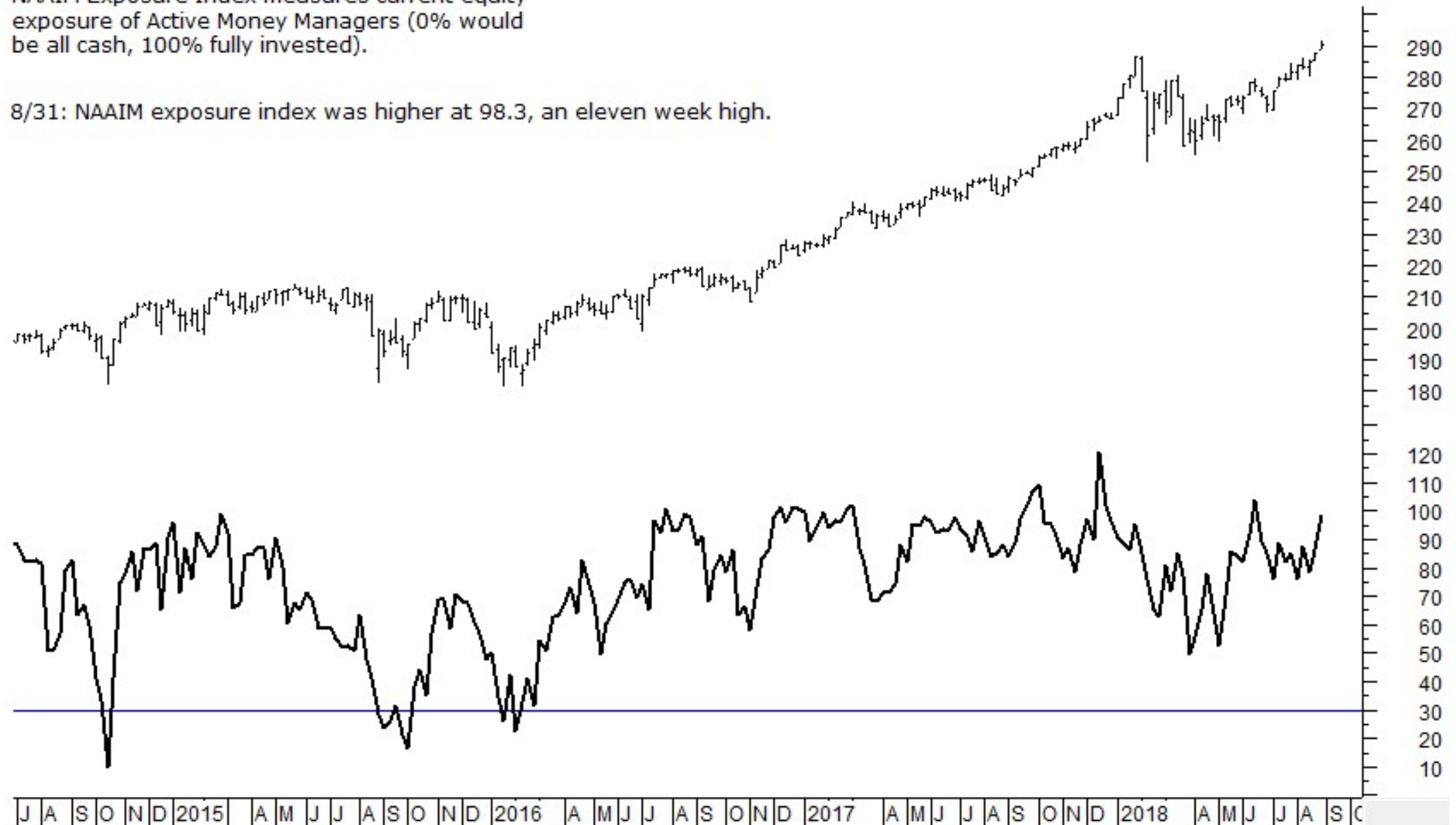
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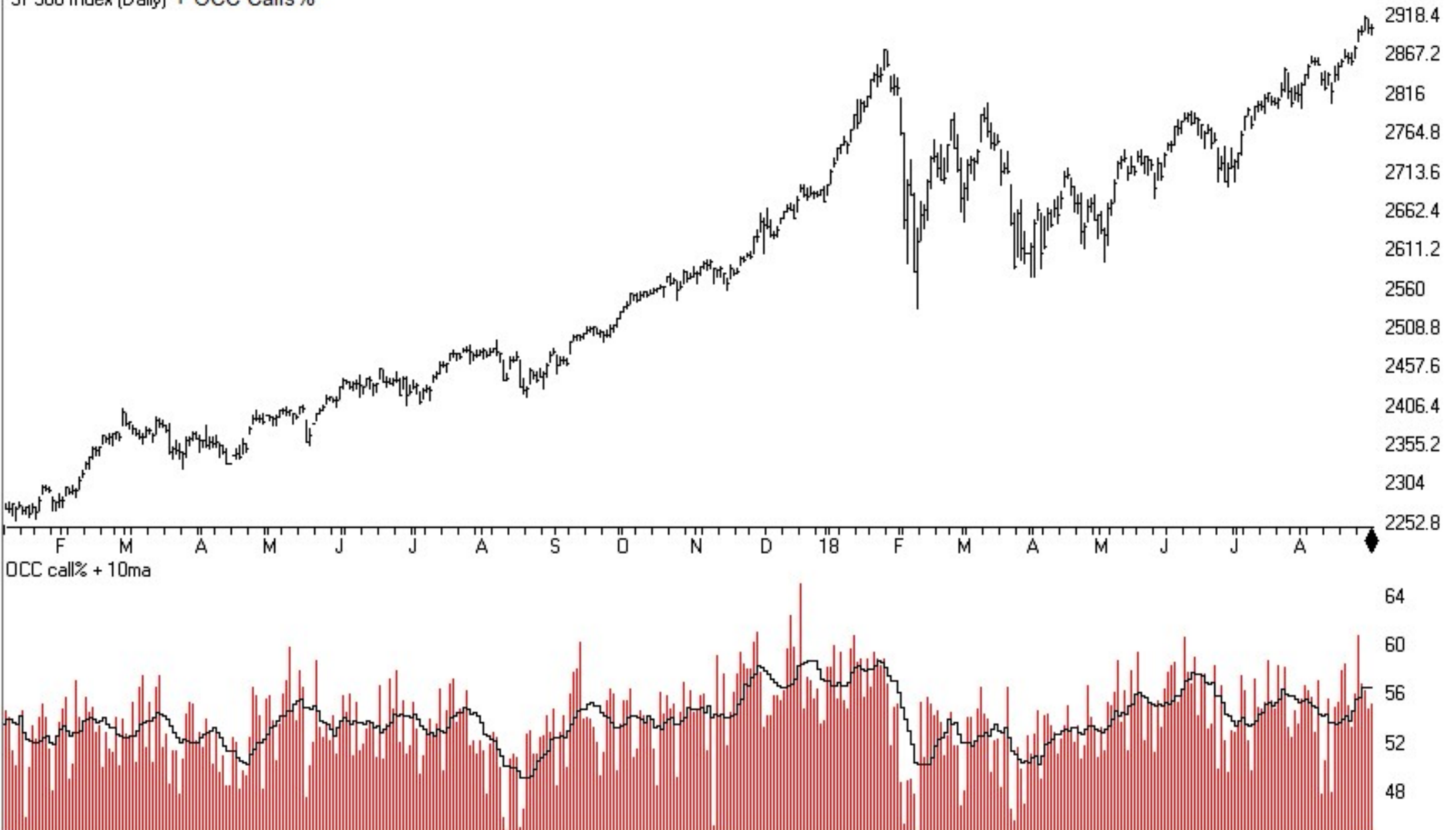
SPY + NAAIM Exposure Index

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

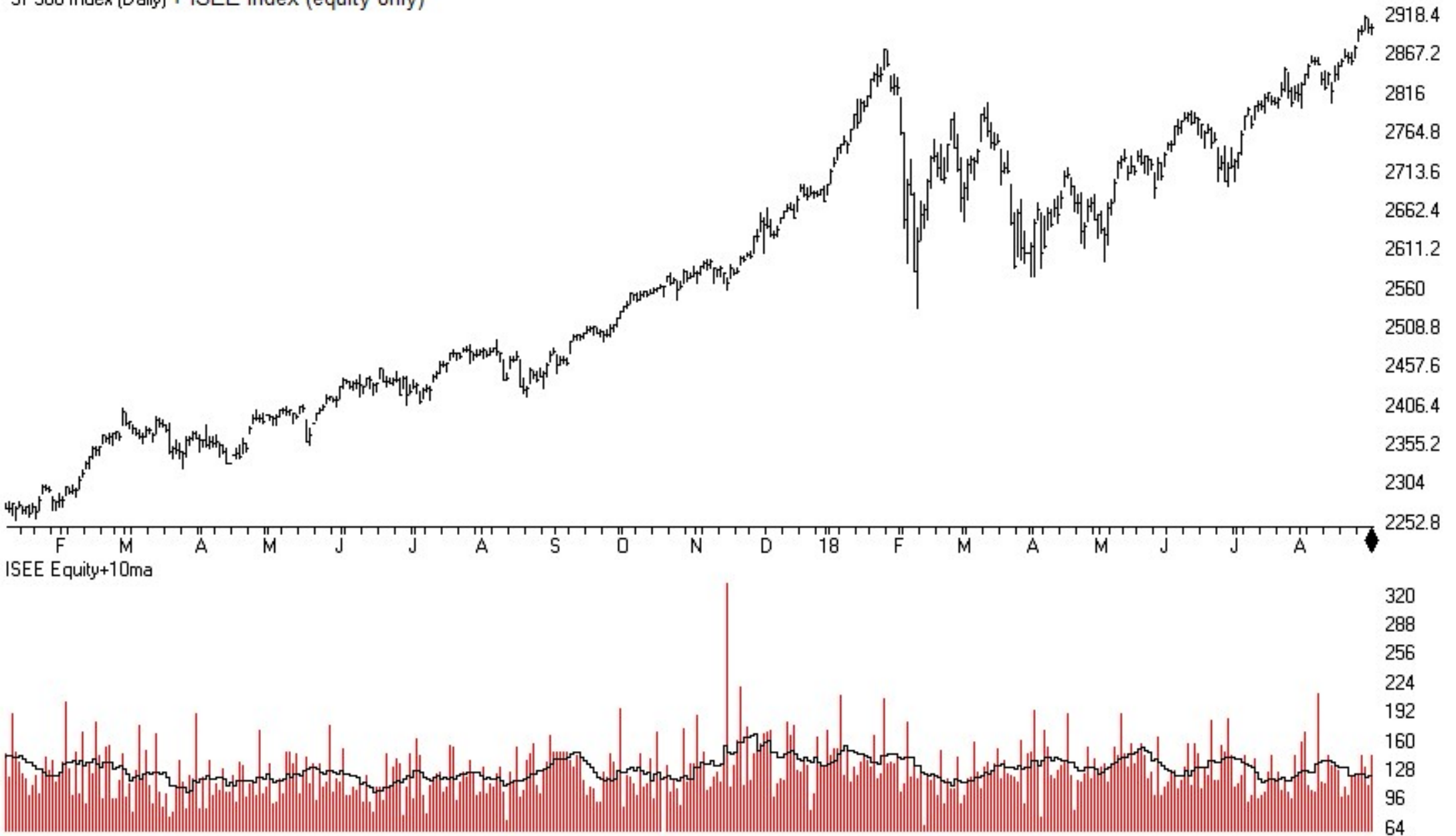
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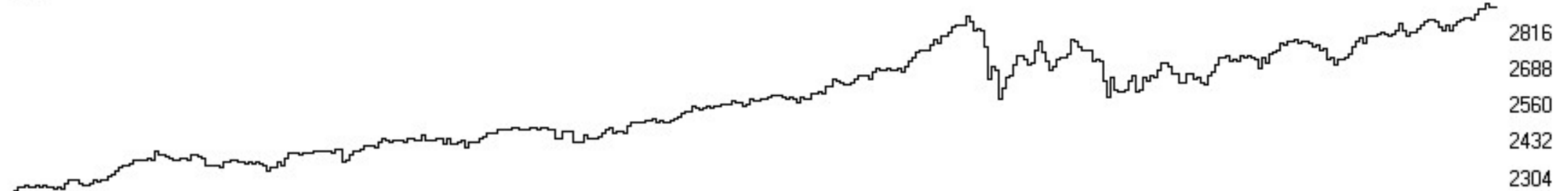
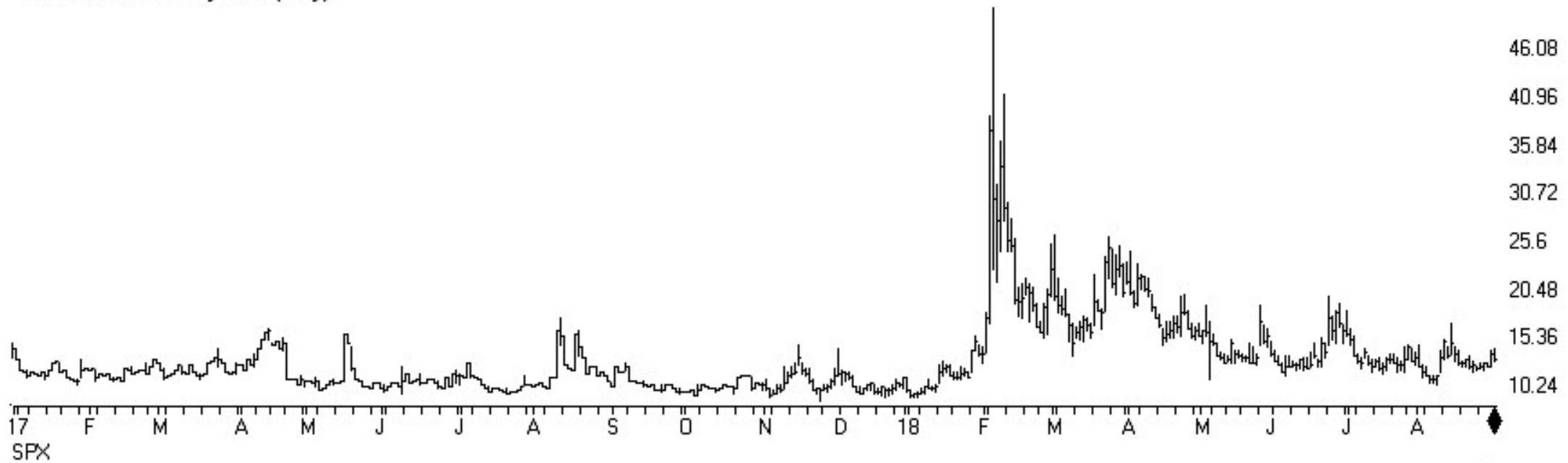
SP500 Index (Daily) + OCC Calls%



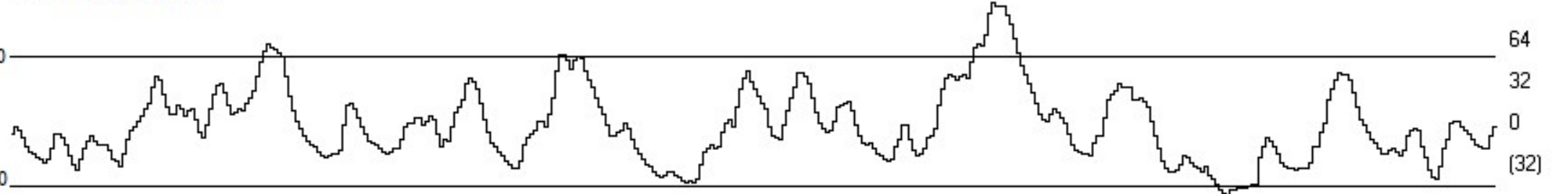
SP500 Index (Daily) + ISEE Index (equity only)



VIX - S&P 500 Volatility Index (Daily)

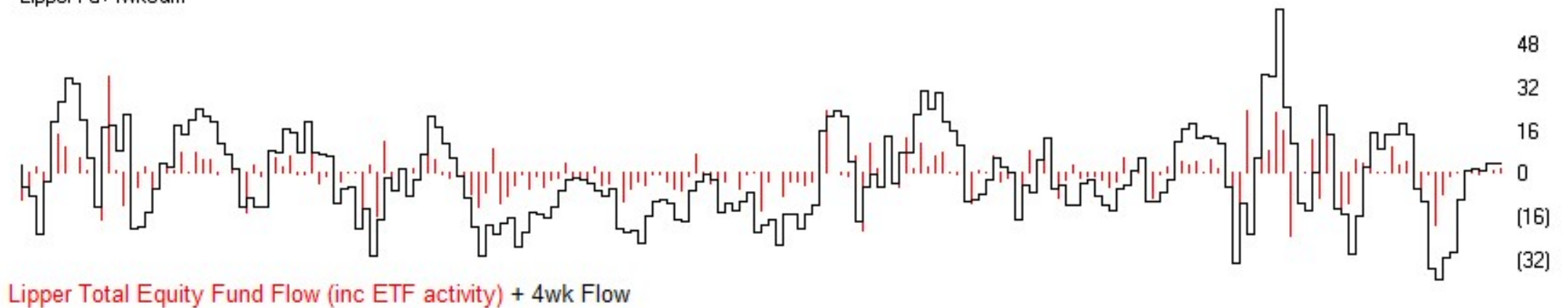
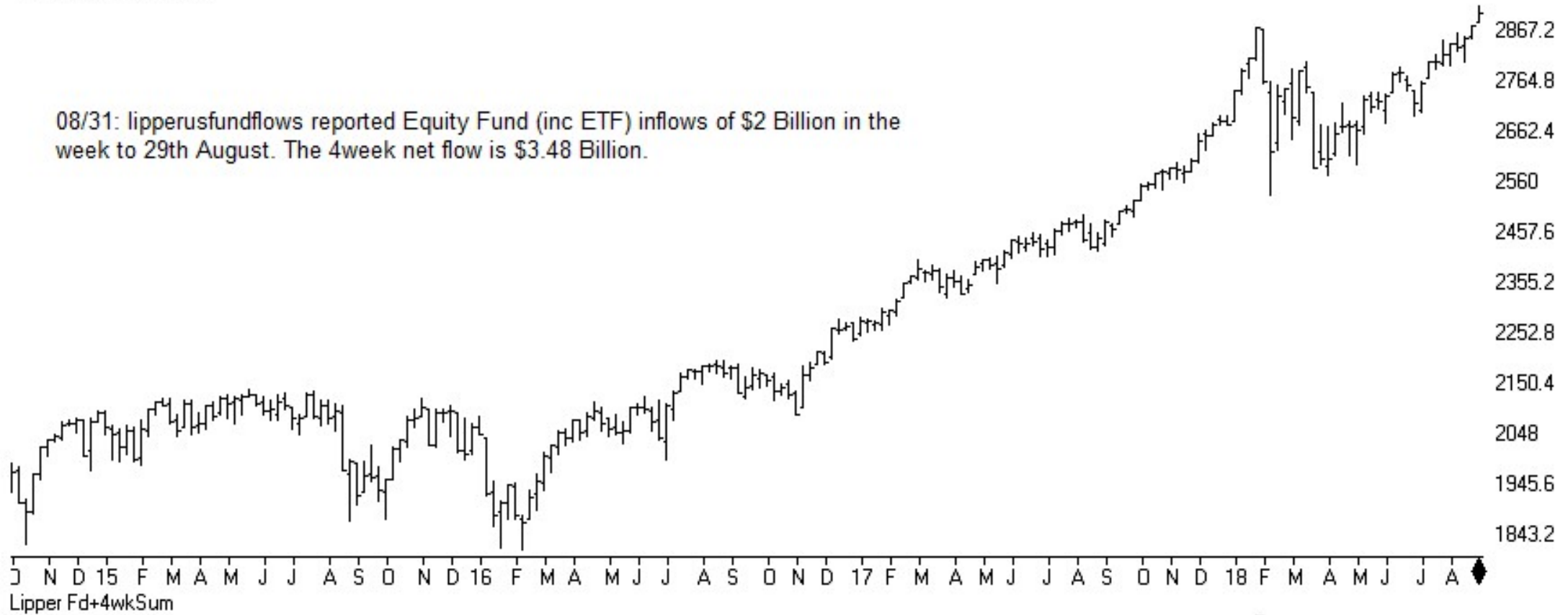


TCI based on VIX

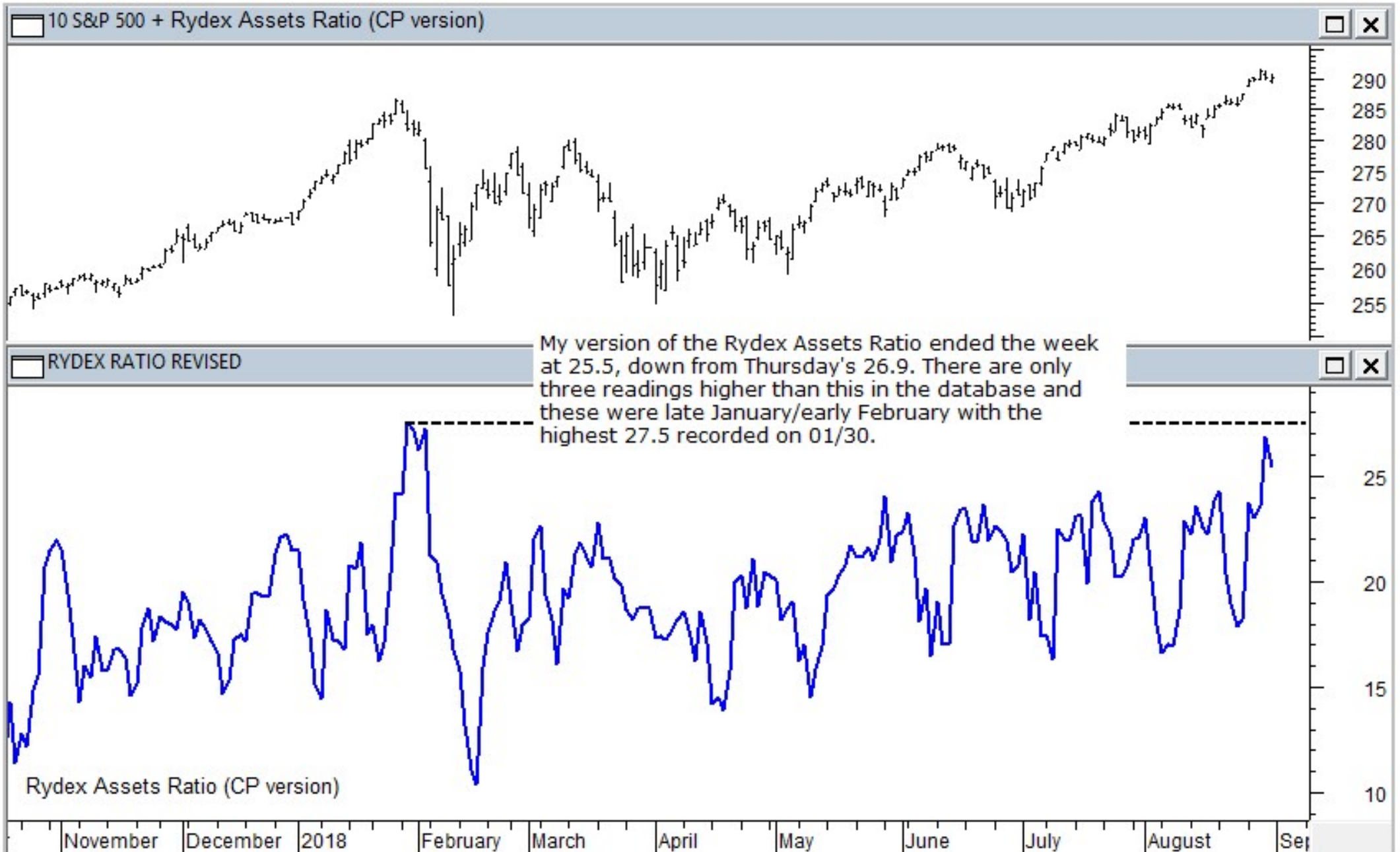


SP500 Index (Weekly)

08/31: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2 Billion in the week to 29th August. The 4week net flow is \$3.48 Billion.



Sentiment



ChartProfit

<http://www.chartprofitwebcast.com>