

# ChartProfit

**Charts to Friday 3rd August 18**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## Stock Market Summary

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

ChartProfit Breadth System - wk ending 08/03

|        | -5 | -4 | -3 | -2 | ↓  |
|--------|----|----|----|----|----|
| NYSE   | 61 | 60 | 57 | 54 | 57 |
| NasDaq | 65 | 60 | 59 | 45 | 46 |
| SP500  | 58 | 63 | 60 | 64 | 64 |
| R2000  | 71 | 61 | 61 | 46 | 48 |

number = % stocks >50day ma

### Mutual Fund Flow:

08/03: My version of the Rydex Assets Ratio ended the week at 17.98. The highest ratio in the database is 27.55 recorded on 01/30.

08/03: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$1.1 Billion in the week to 18th July. This is the first net inflow in seven weeks. The 4week net outflow is -\$29.0 Billion but two weeks ago reached -\$39.3 Billion, the largest 4week outflow I have in the database.

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

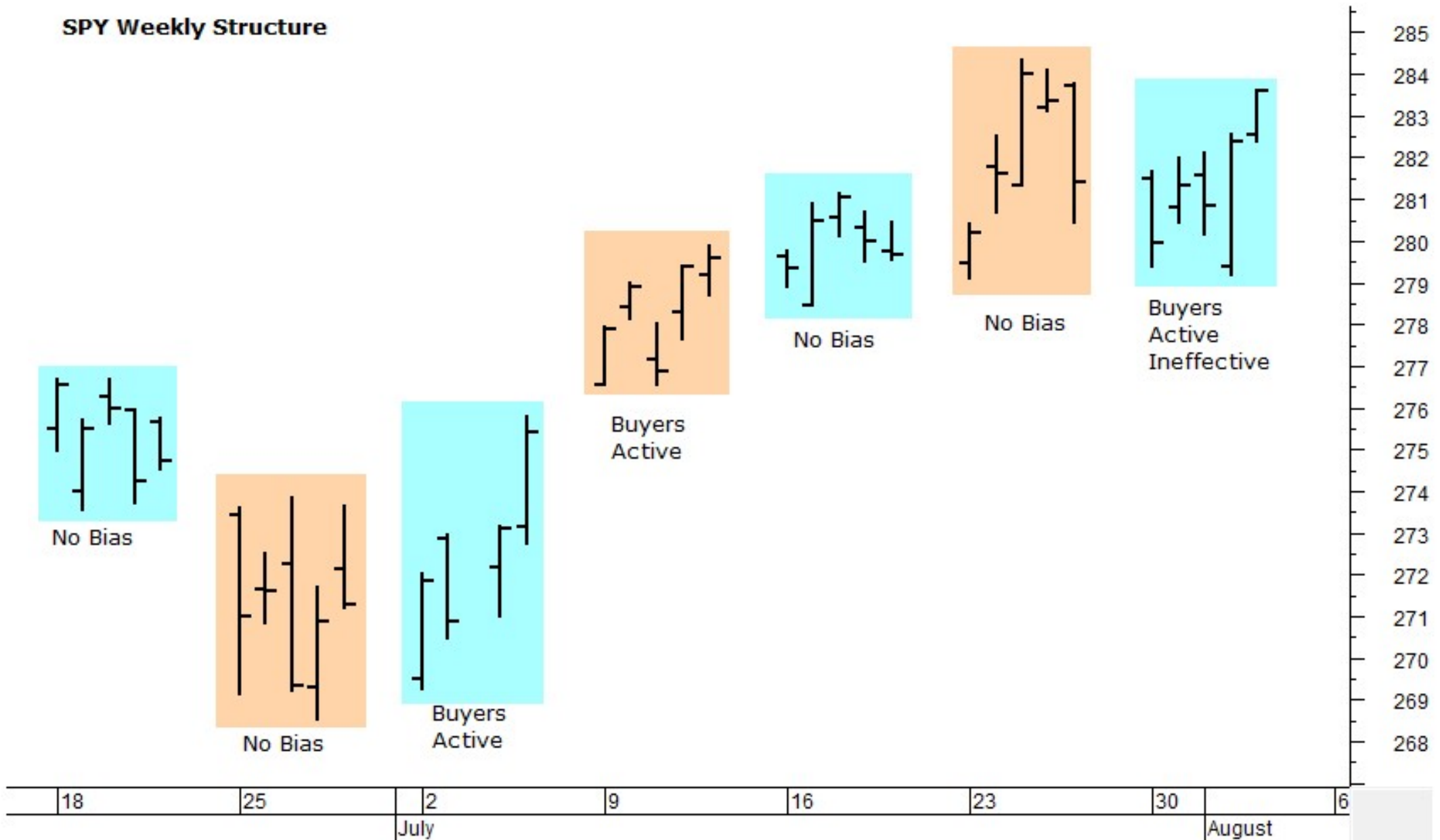
#### Consensus Polls:

08/03: AAll (public poll). Bulls% was slightly lower this week at to 29.1%. Bears% was higher at 32.1%, from 24.9%. The nett (Bulls minus Bears) is now at -3.

08/03: Investors Intelligence. Bulls% was slightly lower at 54.5% (from 54.9%). Bear% was slightly higher at 18.8% (from 18.6%).

8/03: NAAIM exposure index was lower at 76.36.

### SPY Weekly Structure



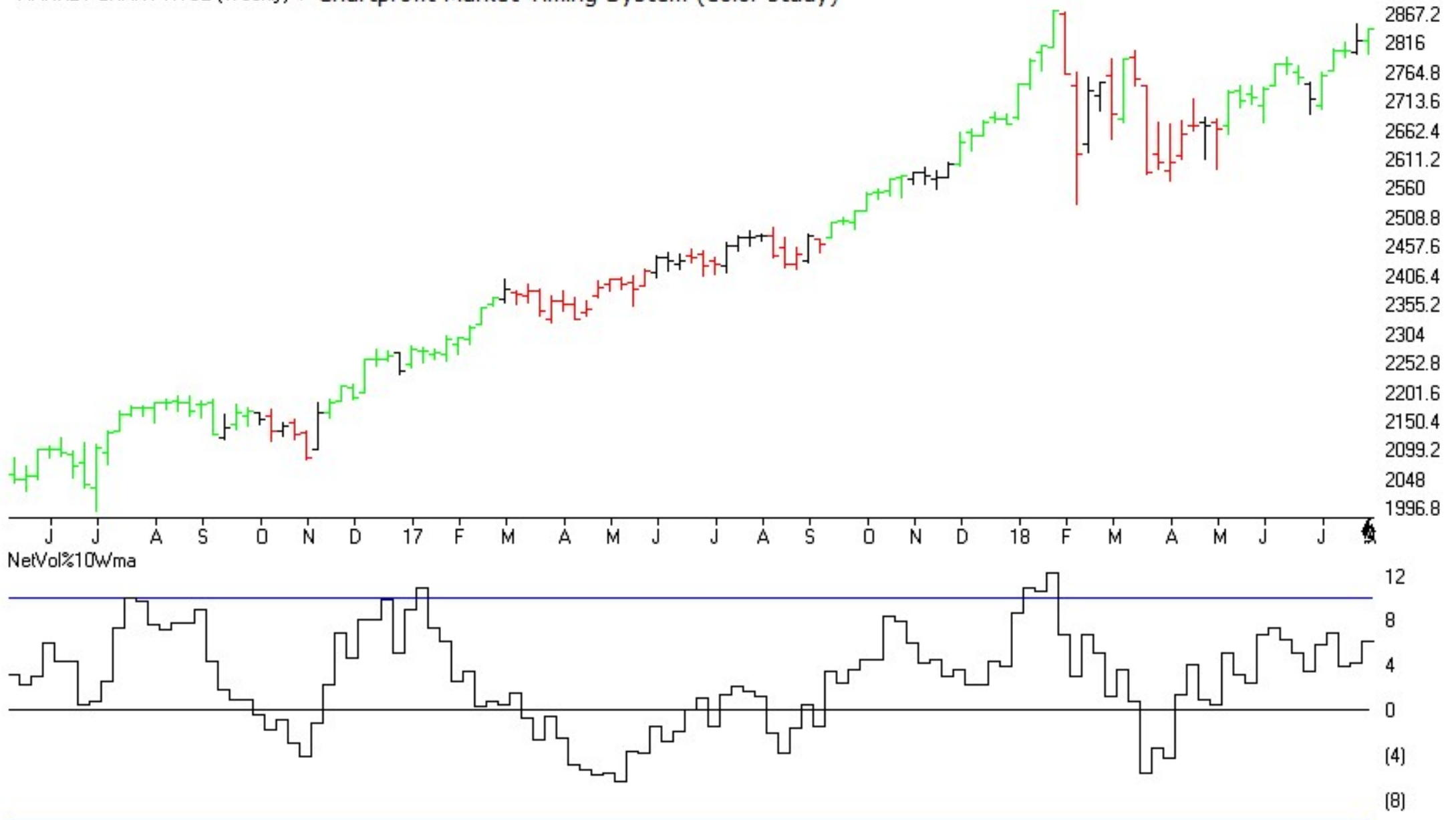
# Commitments of Traders

C.O.T.  
Quick  
View

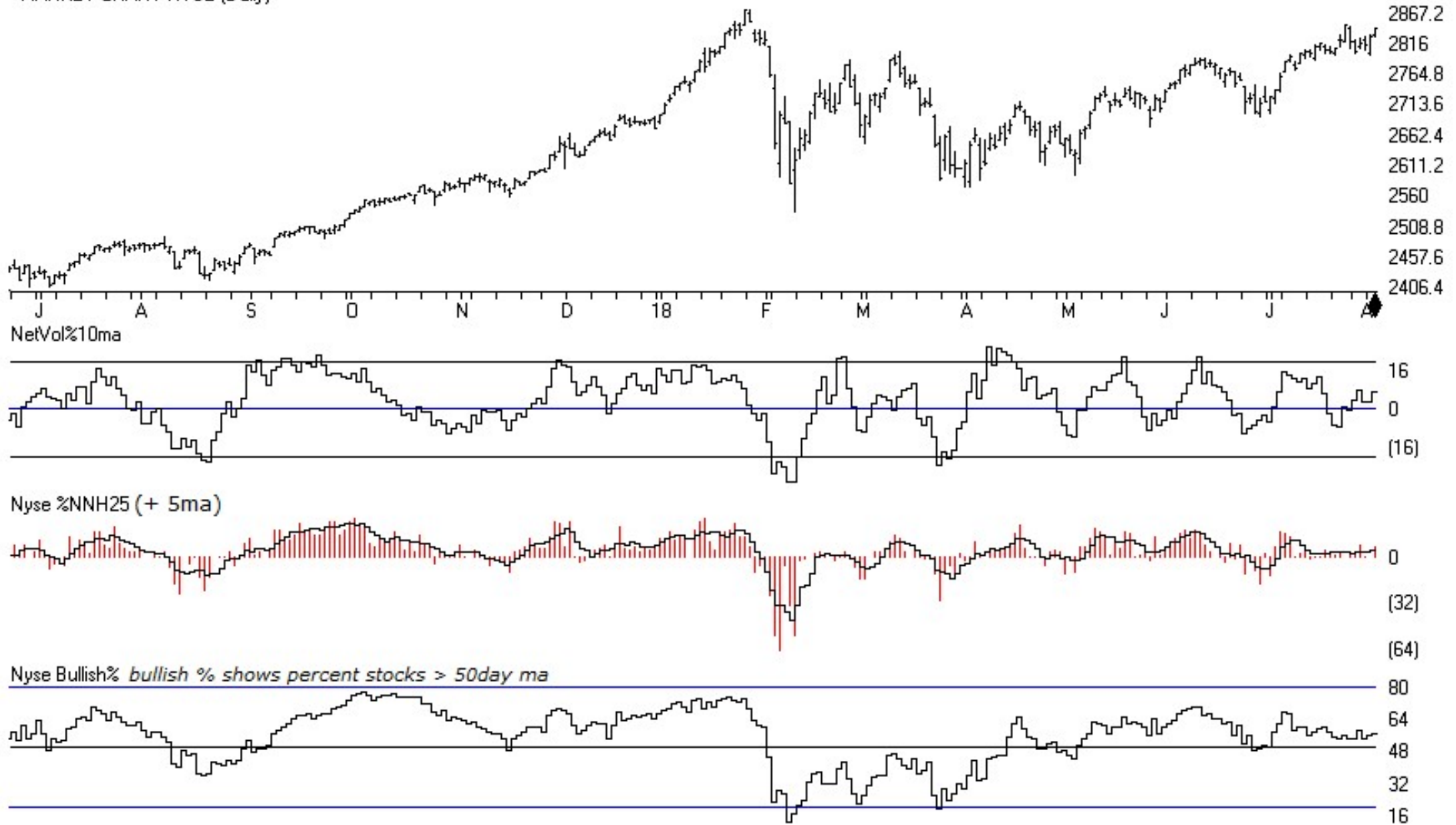
| SP500     | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|-----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 07/31/18  | 19.3   | 77.9    | 84.2     | 73.3   | 40.4    | 6.3      | 64.4   | 33.1    | 51.7     |
| 07/24/18  | 41.3   | 72.2    | 49.2     | 77.2   | 54.3    | 3.2      | 61.6   | 34.3    | 58.7     |
| GOLD      | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/31/18  | 100    | 25      | 0        | 0      | 63.4    | 100      | 0      | 94.7    | 100      |
| 07/24/18  | 100    | 30.9    | 0        | 0      | 49.9    | 100      | 19.3   | 93.9    | 100      |
| CRUDE OIL | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/31/18  | 77.7   | 70.5    | 66.1     | 20.5   | 29.0    | 17.1     | 66.0   | 28.0    | 0.0      |
| 07/24/18  | 78.2   | 71.6    | 63.9     | 18.7   | 19.9    | 2.1      | 74.8   | 44.5    | 0.0      |
| T-BONDS   | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/31/18  | 76.4   | 83.5    | 50.4     | 11.2   | 27.8    | 66.2     | 71.0   | 71.3    | 30.1     |
| 07/24/18  | 62.1   | 58.9    | 47.7     | 30.8   | 45.7    | 59.5     | 51.5   | 62.7    | 47.4     |
| GBPUSD    | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/31/18  | 97.3   | 97.9    | 11.1     | 0.0    | 4.2     | 100.0    | 16.8   | 18.2    | 74.2     |
| 07/24/18  | 100.0  | 100.0   | 9.0      | 0.0    | 0.0     | 93.6     | 6.2    | 16.7    | 88.7     |
| JPYUSD    | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/31/18  | 84.6   | 74.8    | 6.1      | 39.0   | 32.6    | 87.8     | 5.0    | 7.7     | 85.6     |
| 07/24/18  | 88.2   | 75.5    | 2.3      | 34.6   | 35.1    | 96.3     | 7.0    | 6.2     | 80.4     |
| EURUSD    | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/31/18  | 88.7   | 90.0    | 18.8     | 1.1    | 0.0     | 87.3     | 42.5   | 93.7    | 83.7     |
| 07/24/18  | 90.3   | 92.6    | 19.1     | 6.3    | 0.0     | 86.2     | 23.2   | 61.3    | 84.2     |
| USD IX    | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 07/31/18  | 0.0    | 0.0     | 100.0    | 100.0  | 80.1    | 0.0      | 100.0  | 24.3    | 6.4      |
| 07/24/18  | 0.0    | 0.4     | 100.0    | 100.0  | 88.7    | 0.0      | 100.0  | 14.7    | 9.4      |



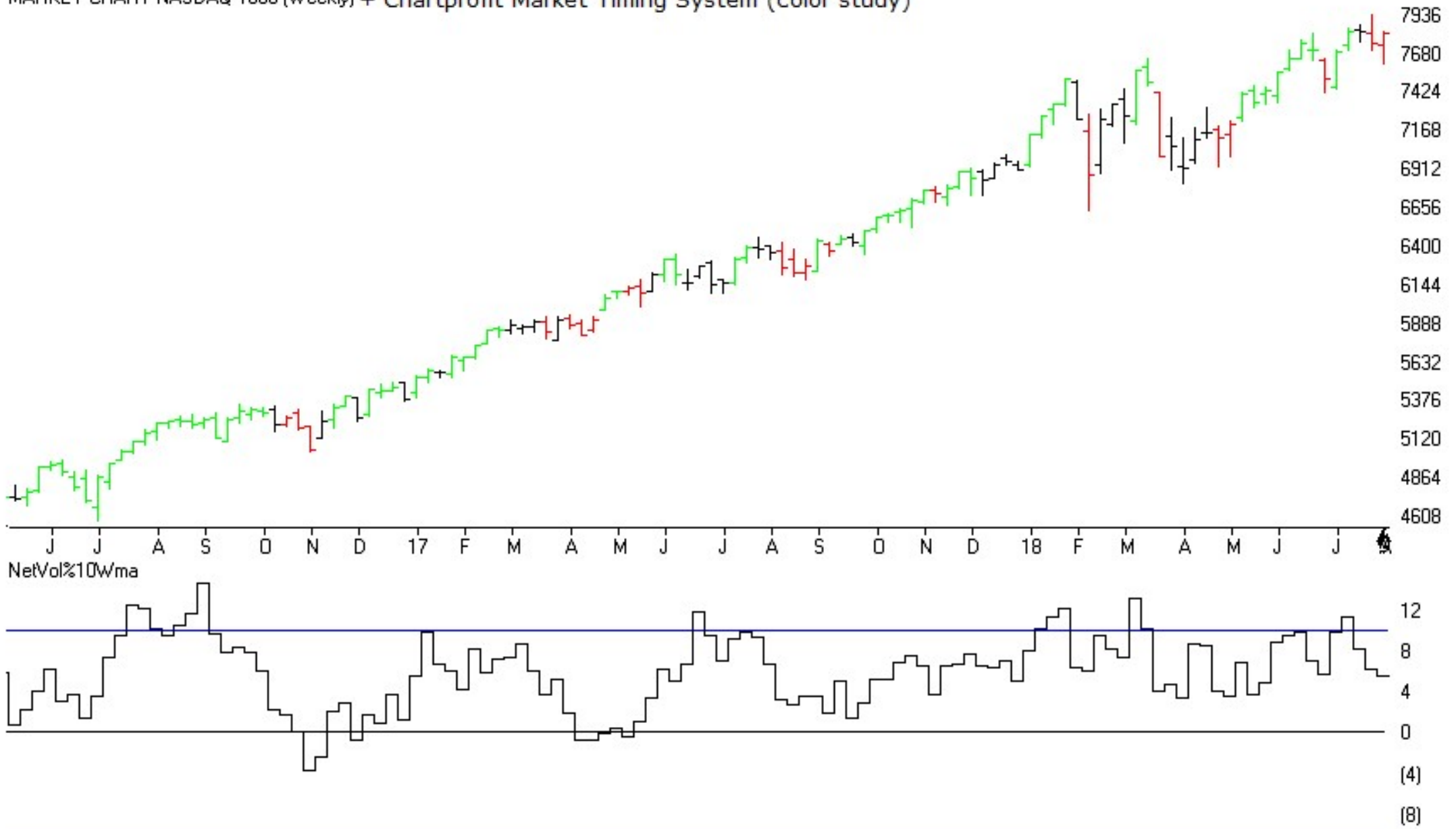
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



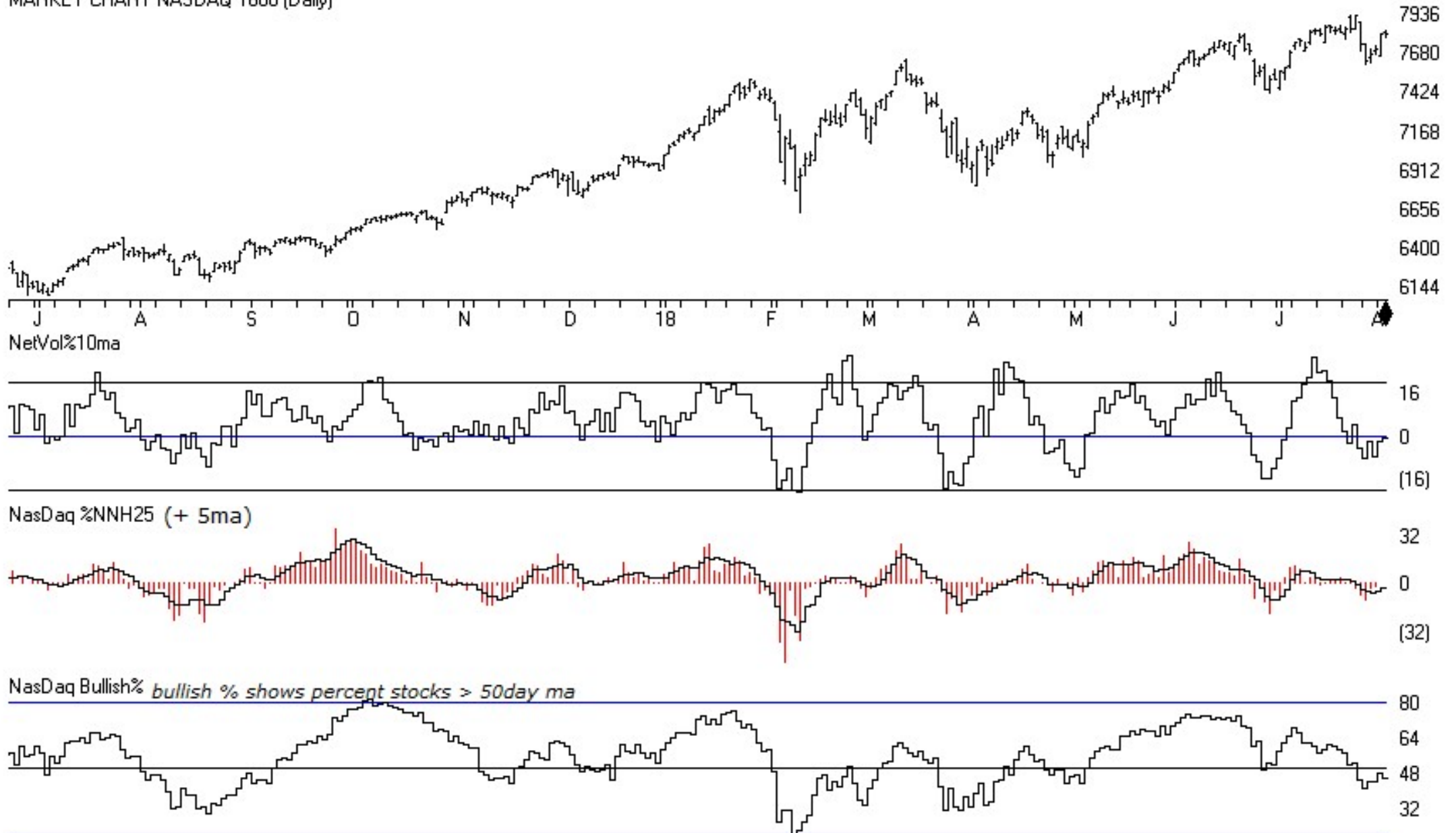
MARKET CHART NYSE (Daily)



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



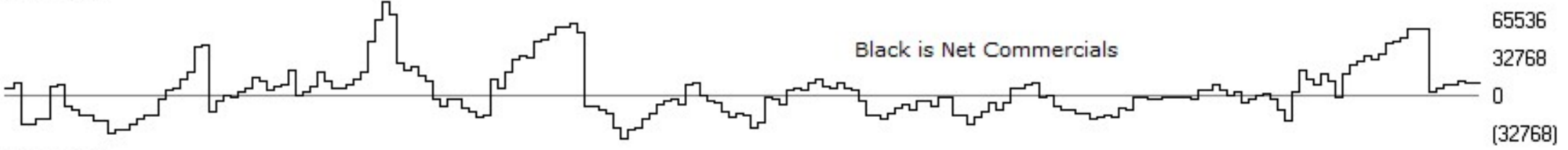
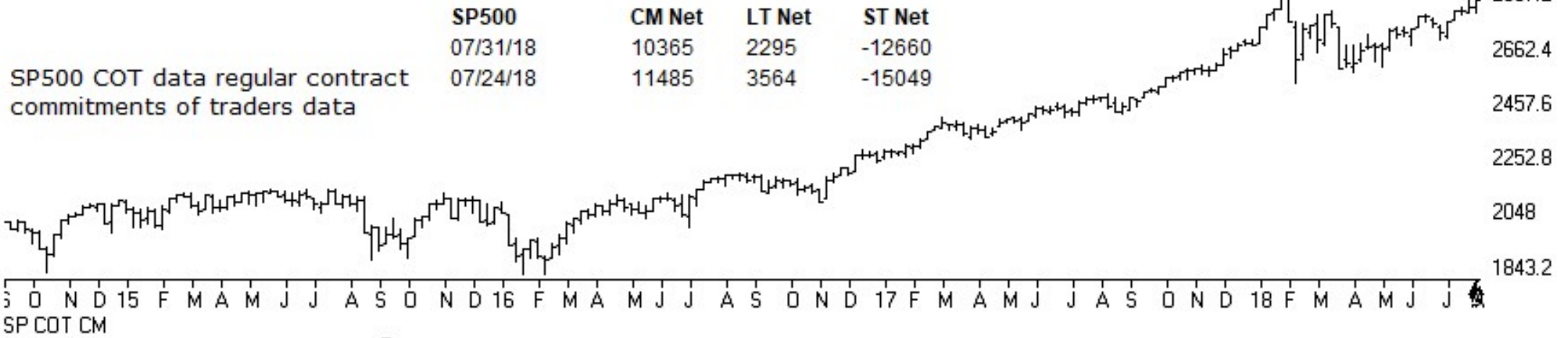
MARKET CHART NASDAQ 1800 (Daily)





| SP500    | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 07/31/18 | 19.3   | 77.9    | 84.2     | 73.3   | 40.4    | 6.3      | 64.4   | 33.1    | 51.7     |
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SP500 Index (Weekly)

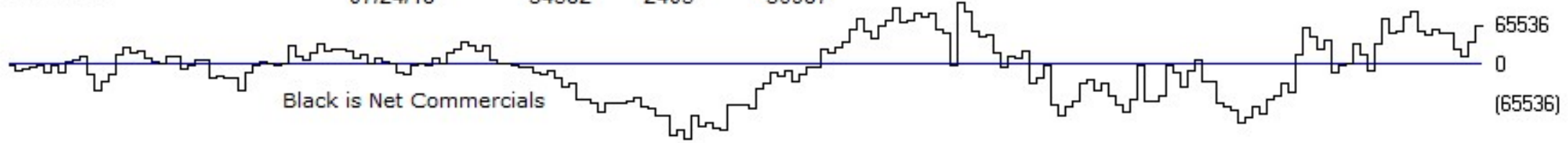


| T-BONDS  | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 07/31/18 | 76.4   | 83.5    | 50.4     | 11.2   | 27.8    | 66.2     | 71.0   | 71.3    | 30.1     |
| 07/24/18 | 62.1   | 58.9    | 47.7     | 30.8   | 45.7    | 59.5     | 51.5   | 62.7    | 47.4     |

Lehman 20+ Year T Bond ETF  
(Weekly)



|          | T-Bonds | CM Net | LT Net | ST Net |
|----------|---------|--------|--------|--------|
| 07/31/18 | 61599   | -20623 | -40976 |        |
| 07/24/18 | 34582   | 2405   | -36987 |        |

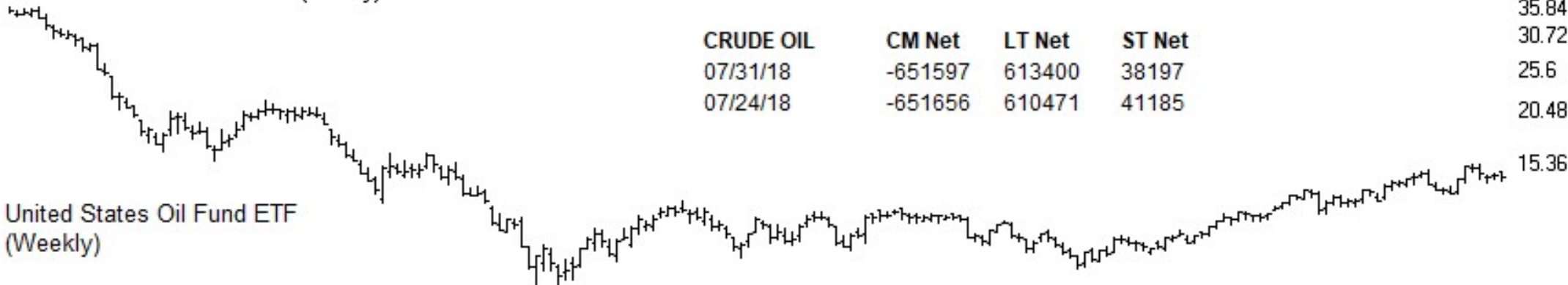




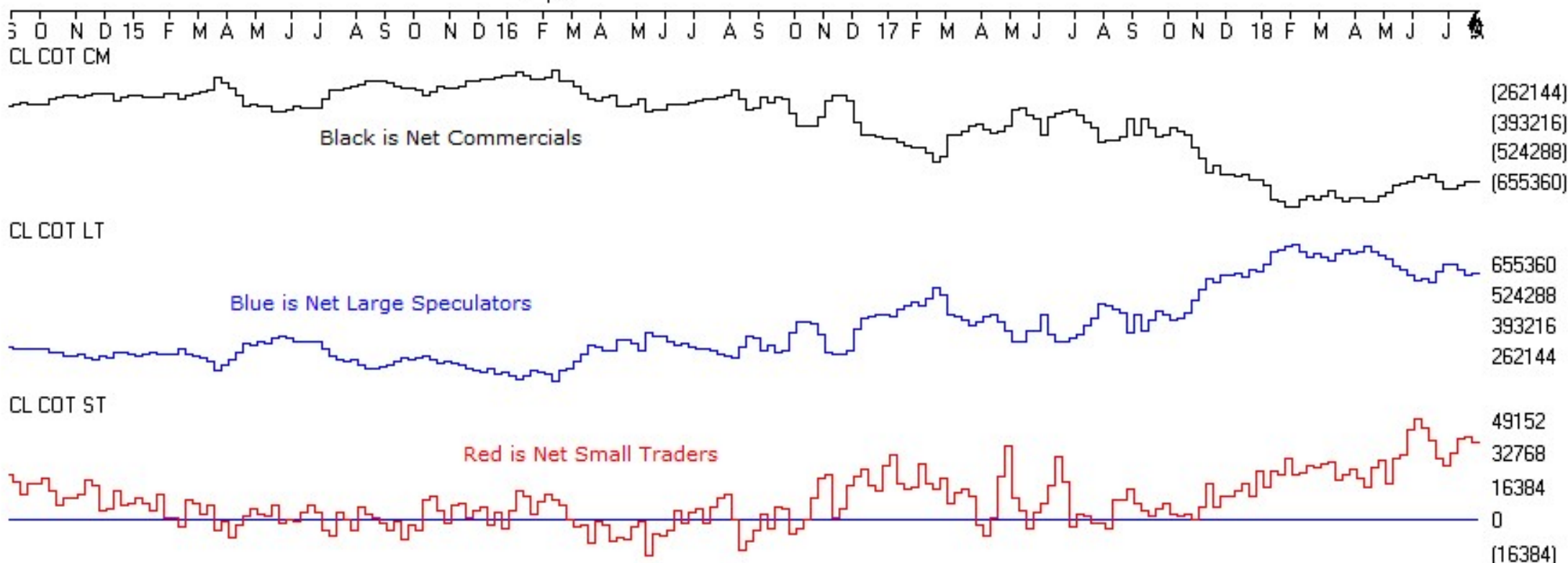


| CRUDE OIL | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
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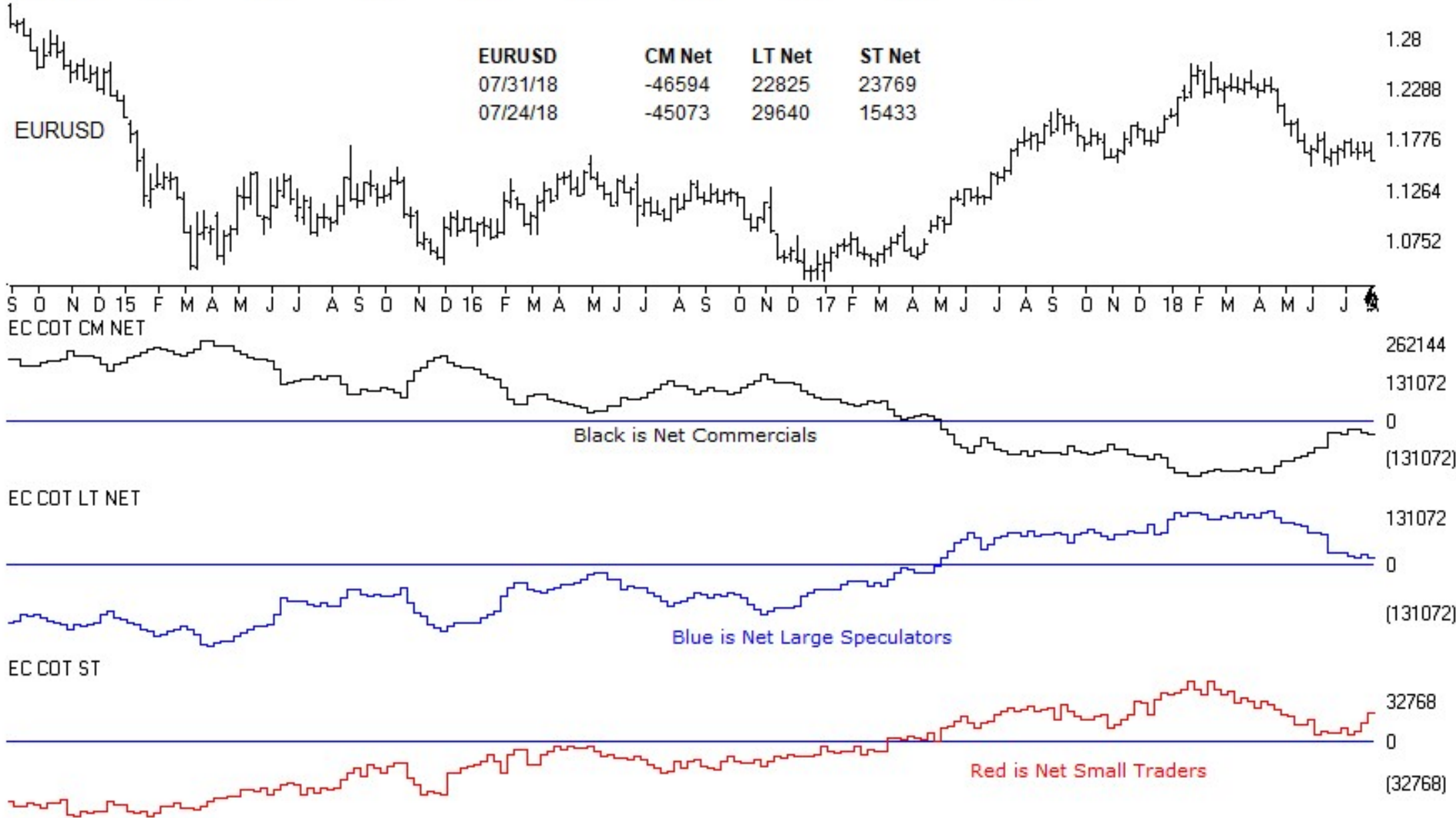
43 UNITED STATES OIL FUND (Weekly)



United States Oil Fund ETF (Weekly)



| EURUSD   | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 07/31/18 | 88.7   | 90.0    | 18.8     | 1.1    | 0.0     | 87.3     | 42.5   | 93.7    | 83.7     |
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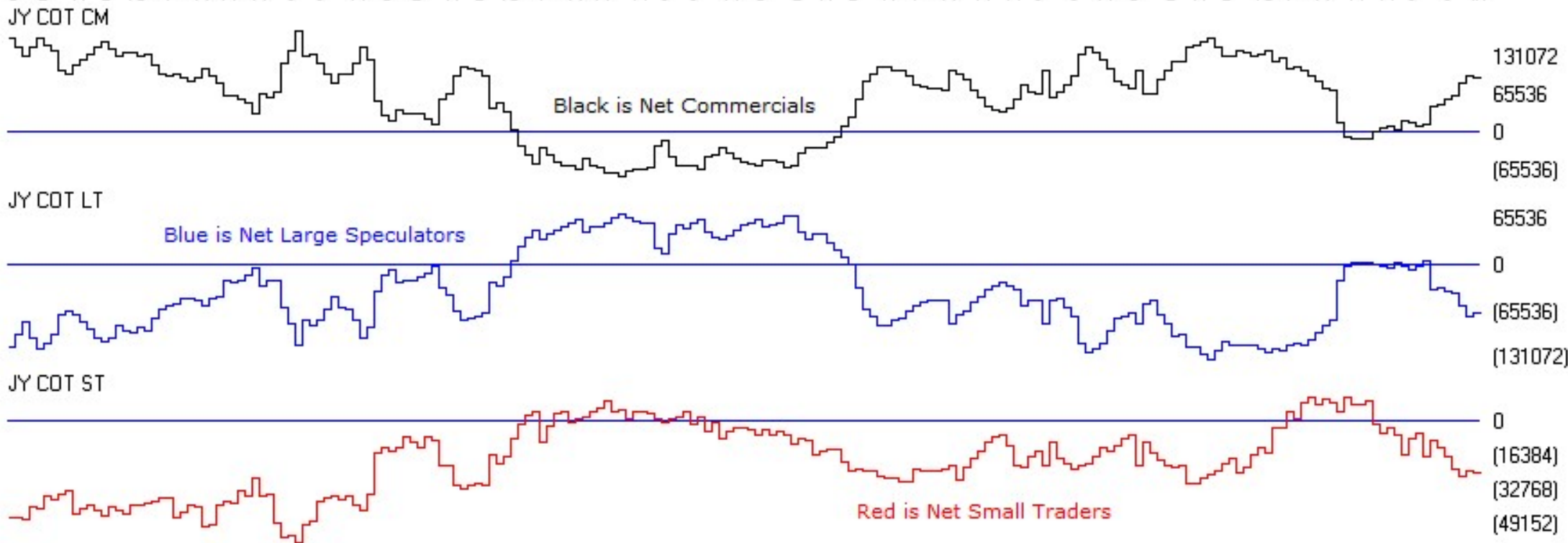




| JPYUSD   | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 07/31/18 | 84.6   | 74.8    | 6.1      | 39.0   | 32.6    | 87.8     | 5.0    | 7.7     | 85.6     |
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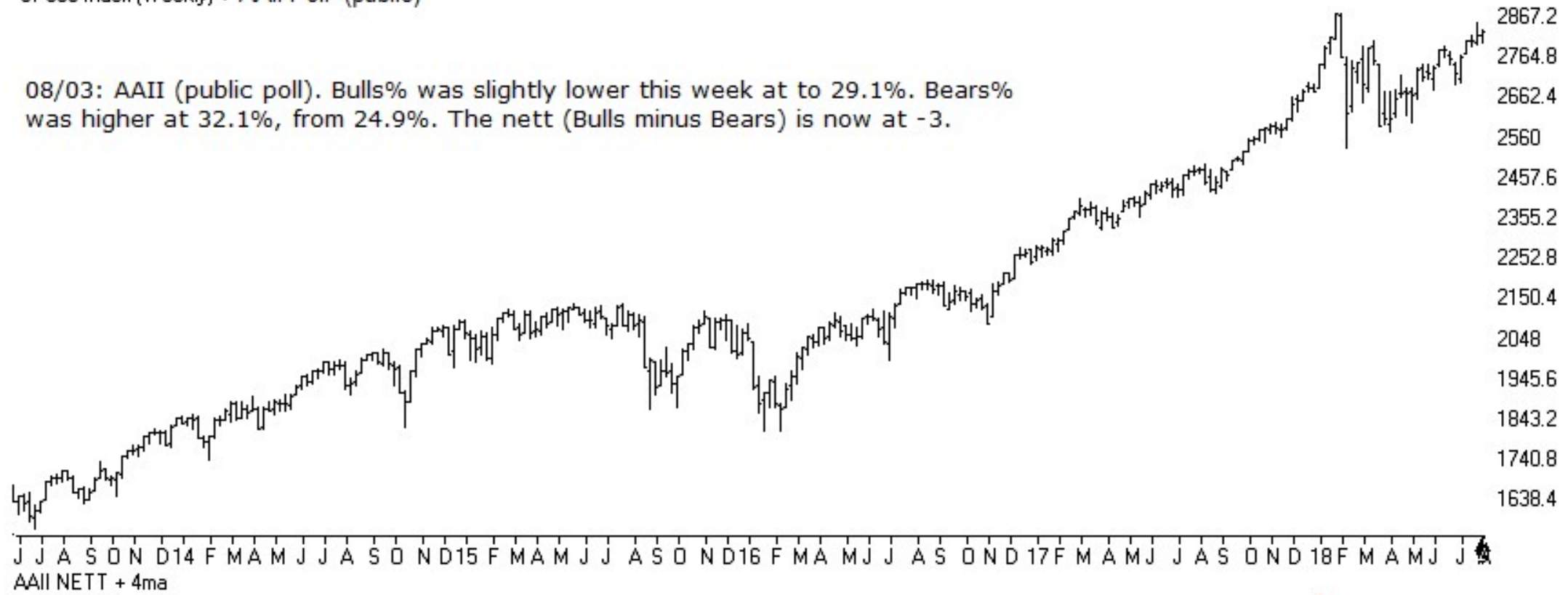


S O N D 15 F M A M J J A S O N D 16 F M A M J J A S O N D 17 F M A M J J A S O N D 18 F M A M J J



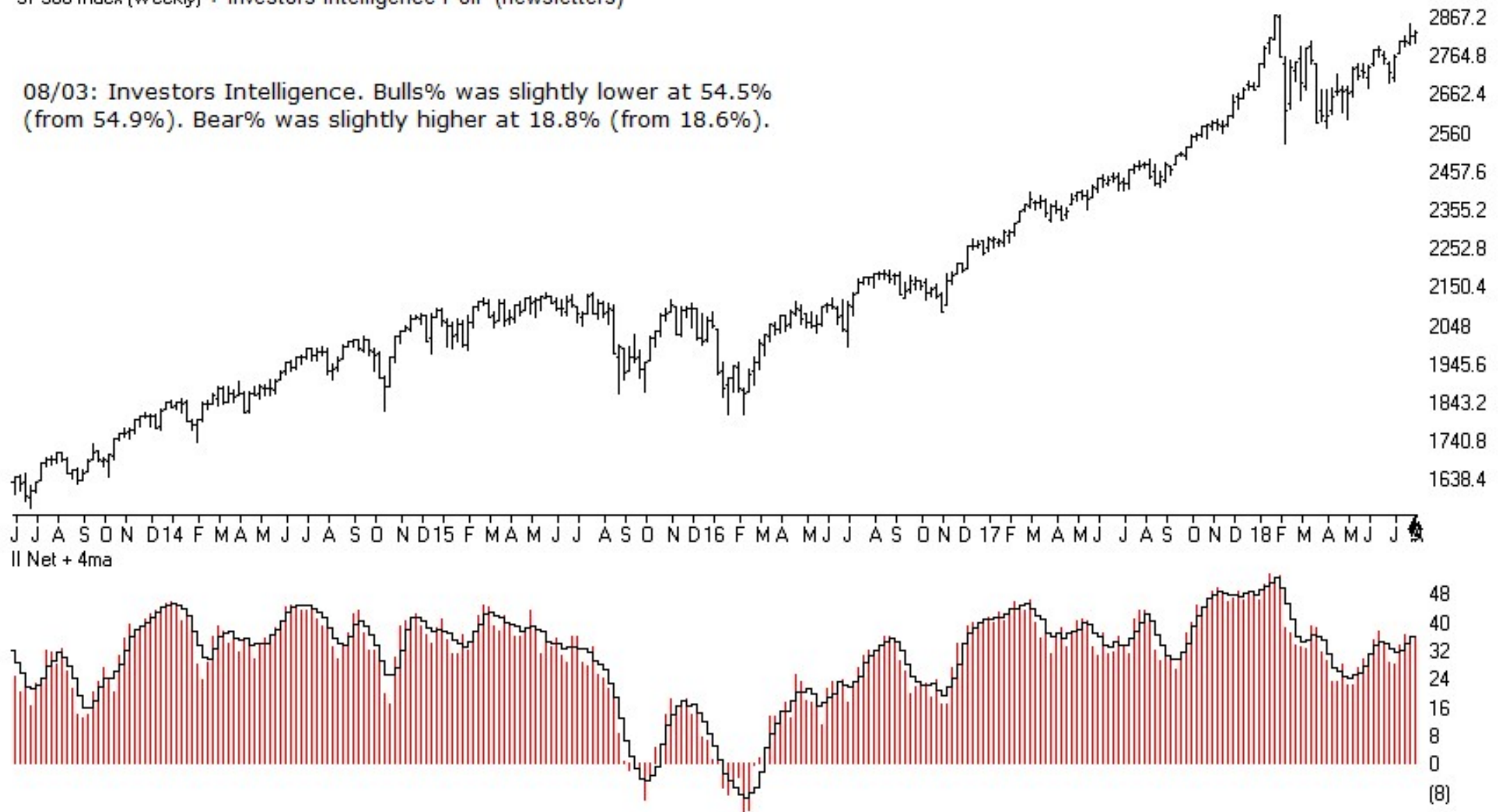
SP500 Index (Weekly) + AAI Poll (public)

08/03: AAI (public poll). Bulls% was slightly lower this week at to 29.1%. Bears% was higher at 32.1%, from 24.9%. The nett (Bulls minus Bears) is now at -3.



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

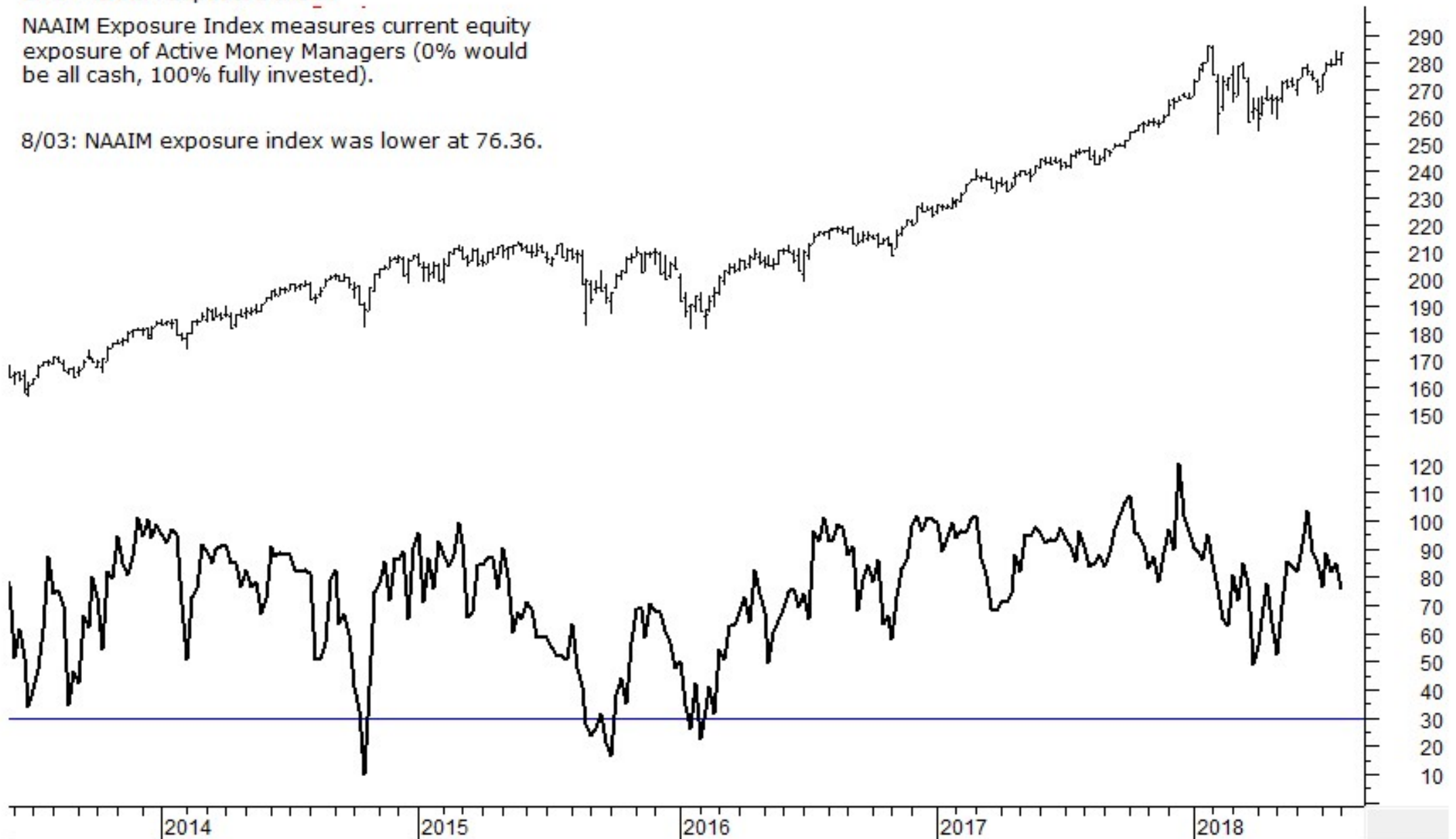
08/03: Investors Intelligence. Bulls% was slightly lower at 54.5% (from 54.9%). Bear% was slightly higher at 18.8% (from 18.6%).



## SPY + NAAIM Exposure Index

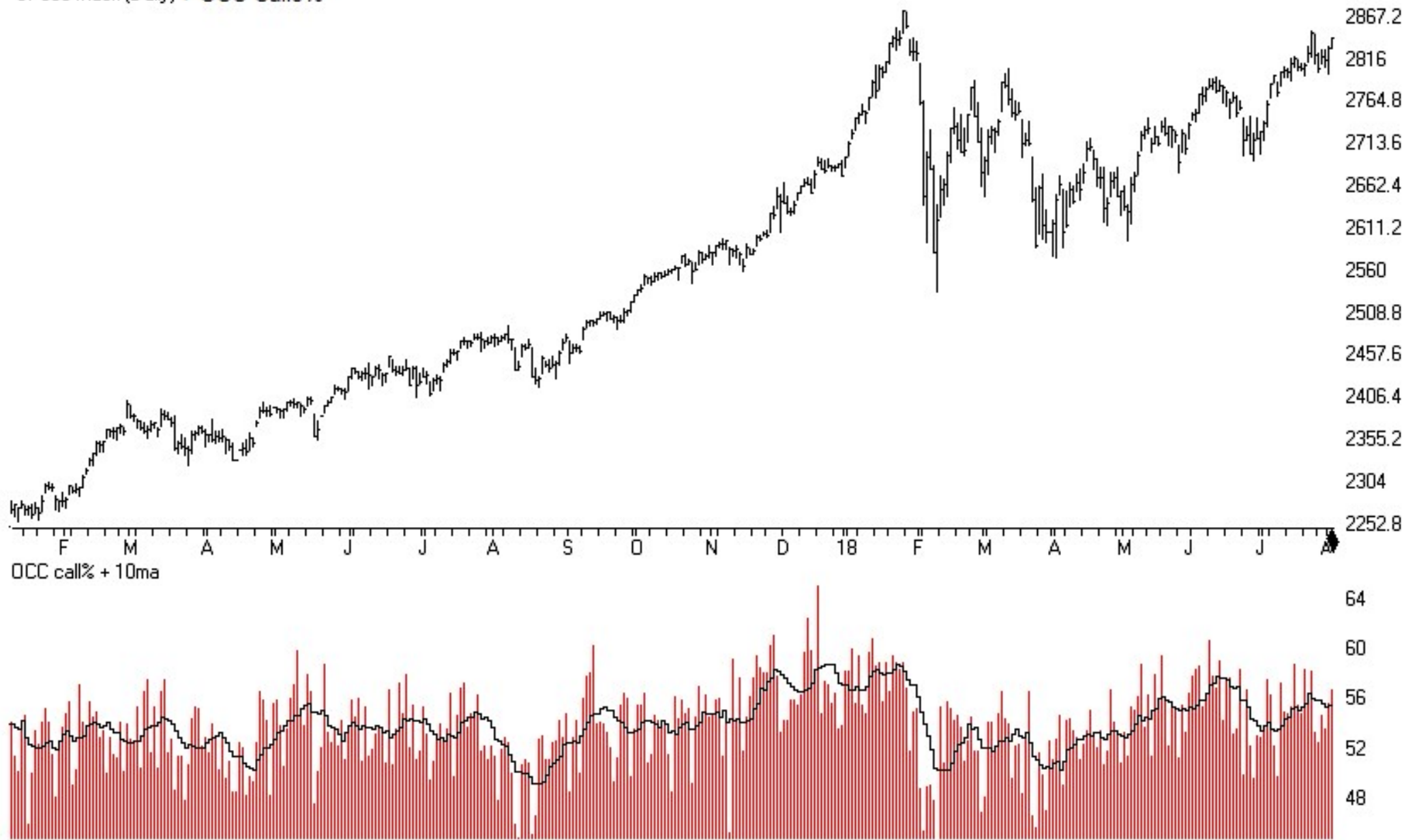
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).

8/03: NAAIM exposure index was lower at 76.36.



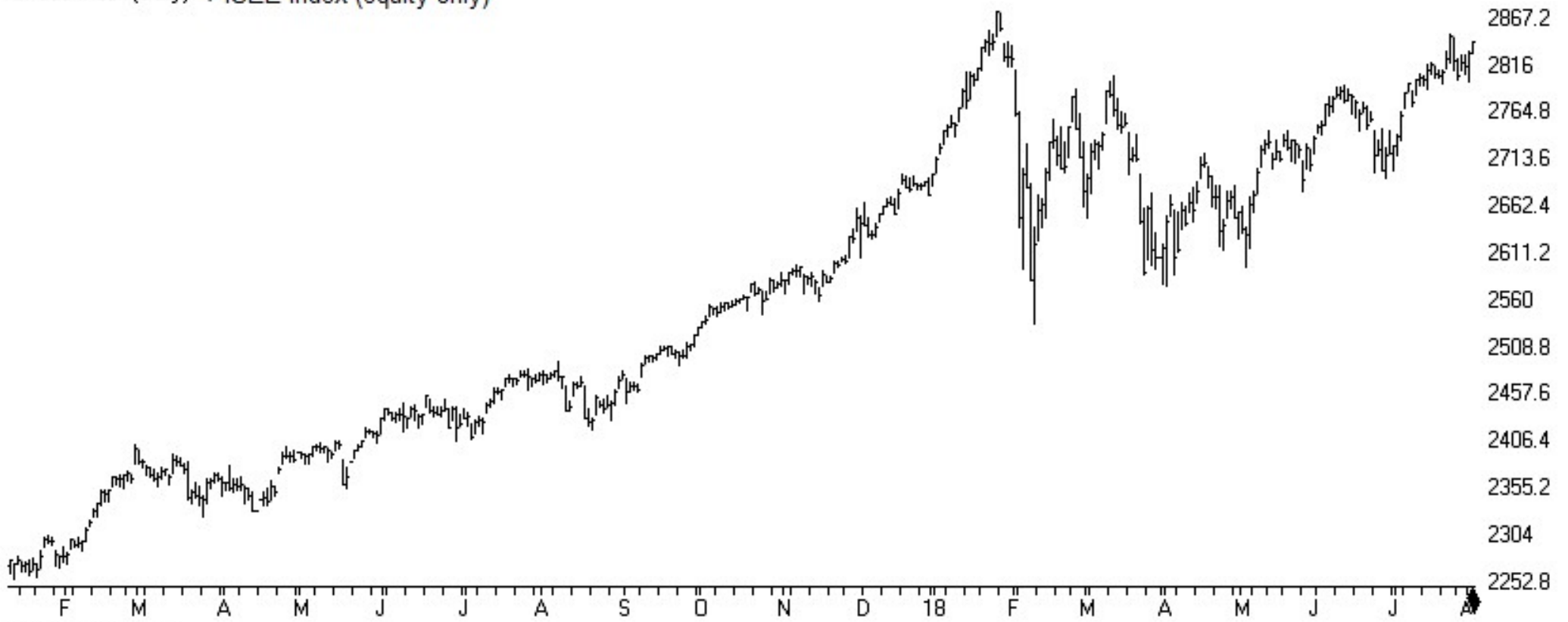


SP500 Index (Daily) + OCC Calls%

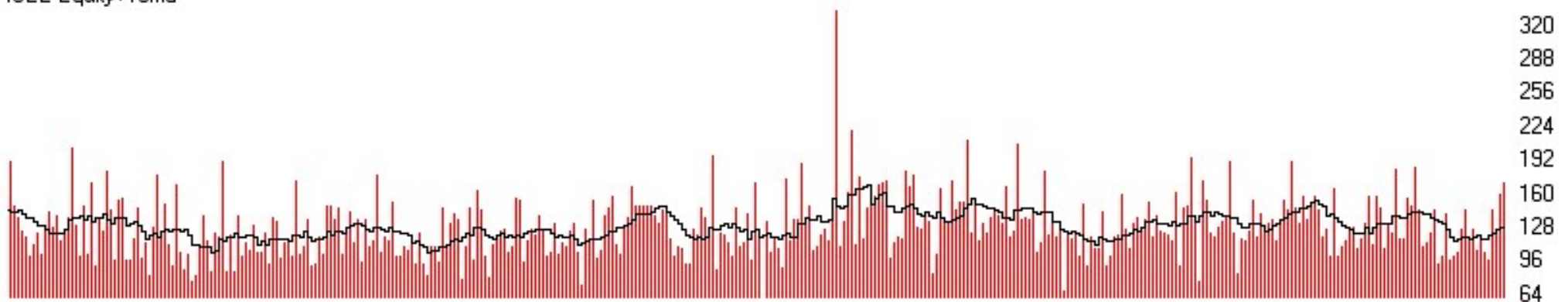




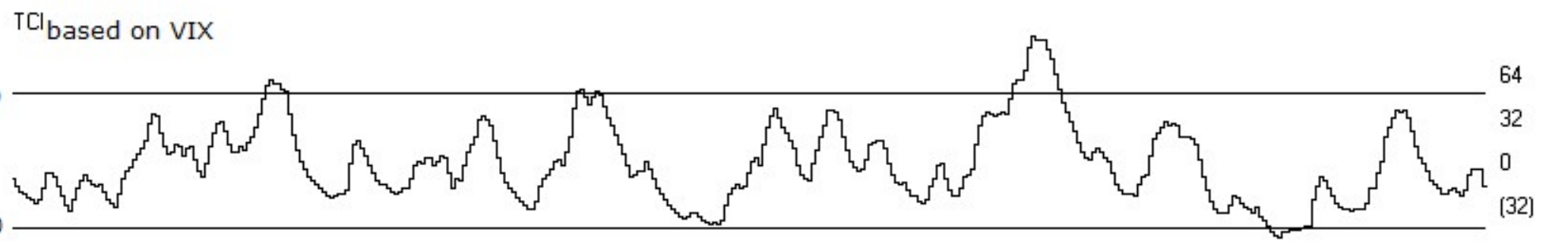
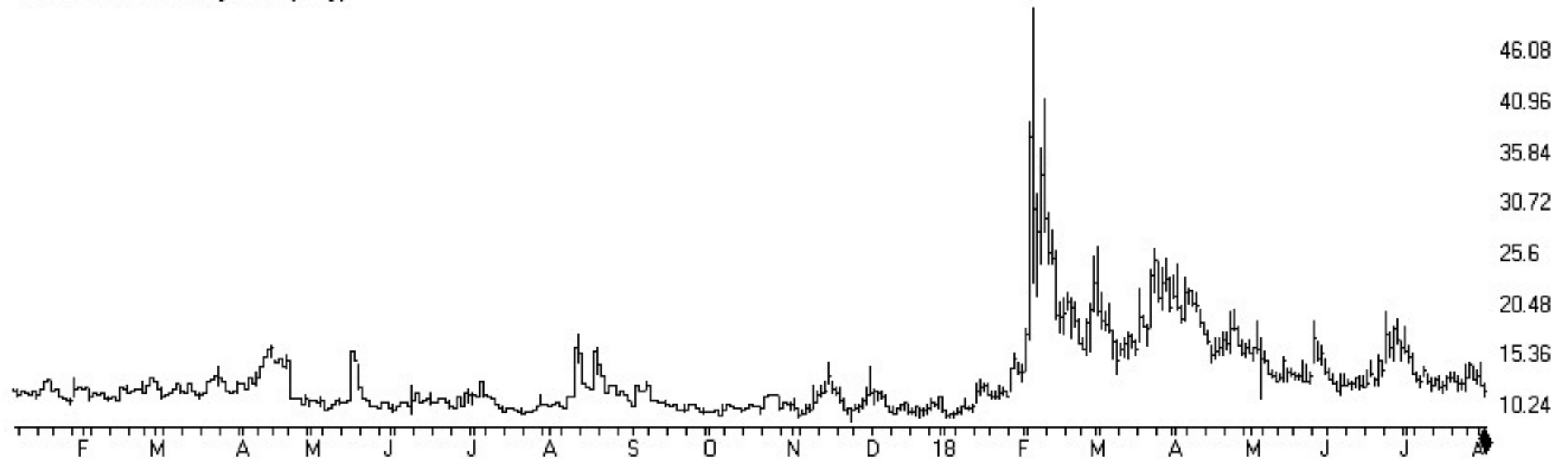
SP500 Index (Daily) + ISEE Index (equity only)



ISEE Equity+10ma

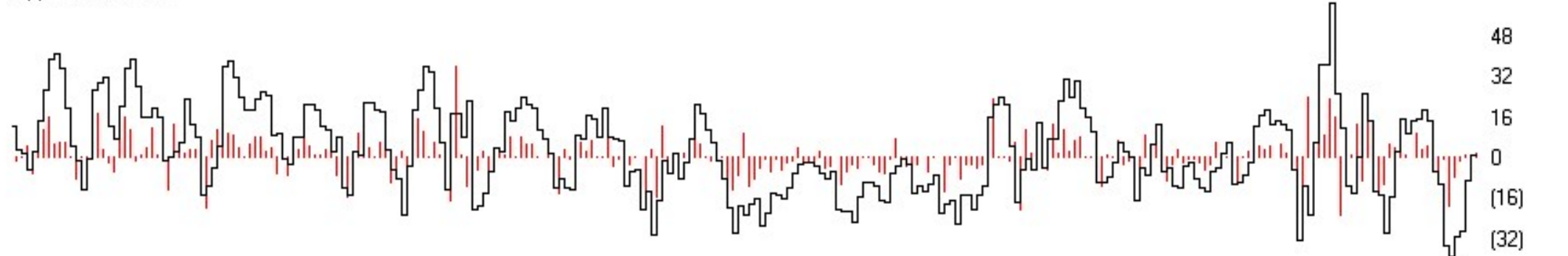
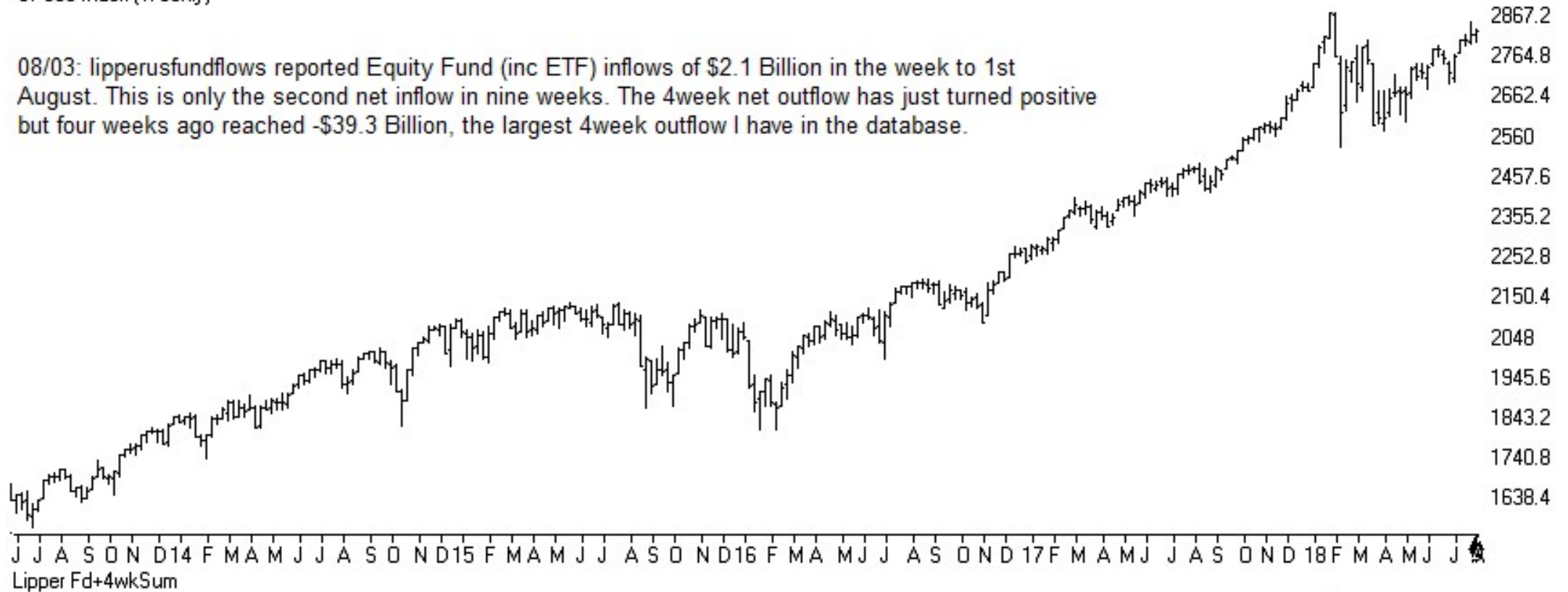


VIX - S&P 500 Volatility Index (Daily)



SP500 Index (Weekly)

08/03: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2.1 Billion in the week to 1st August. This is only the second net inflow in nine weeks. The 4week net outflow has just turned positive but four weeks ago reached -\$39.3 Billion, the largest 4week outflow I have in the database.



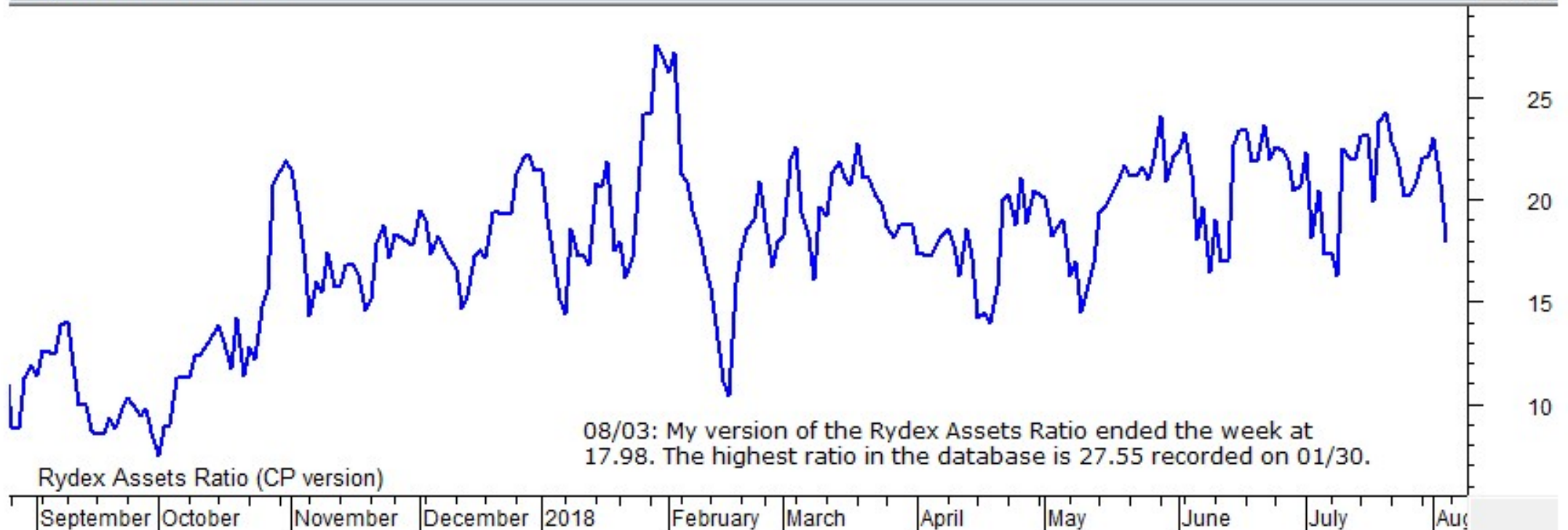
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

# Sentiment

10 S&P 500 + Rydex Assets Ratio (CP version)



RYDEX RATIO REVISED



# ChartProfit

<http://www.chartprofitwebcast.com>