

# ChartProfit

Charts to Friday 5th August 2016

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

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

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

ChartProfit Breadth System - wk ending 08/05

	-5	-4	-3	-2	↓
NYSE	64	79	78	73	70
NasDaq	62	74	73	69	70
SP500	69	85	83	74	72
ND100	81	85	87	79	75
R2000	66	80	78	72	71
UK	42	53	59	69	75

number = % stocks >50day ma

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

### Consensus Polls:

08/05: AAll (public poll). Bulls% was lower at 29.8% (from 31.3%). Bears% was also lower at 26.8% (from 28.4%). Previous weeks 4wk ma of nett (Bulls minus Bears) exceeded the April high and was the highest since November.

08/05: Investors Intelligence. Bulls% was lower at 52.9%, down from 54.4% two weeks ago was the highest Bulls% since May last year. Bear% was also lower at 21.2%. The 4wk ma of nett (Bulls minus Bears - black line) at 30.7 is the highest since July last year.

08/05: Market Vane (advisers) poll was lower at 61. Down from 64 two weeks ago which is the highest number since November. The 4wk ma at 62.75 is at a 12 month high.

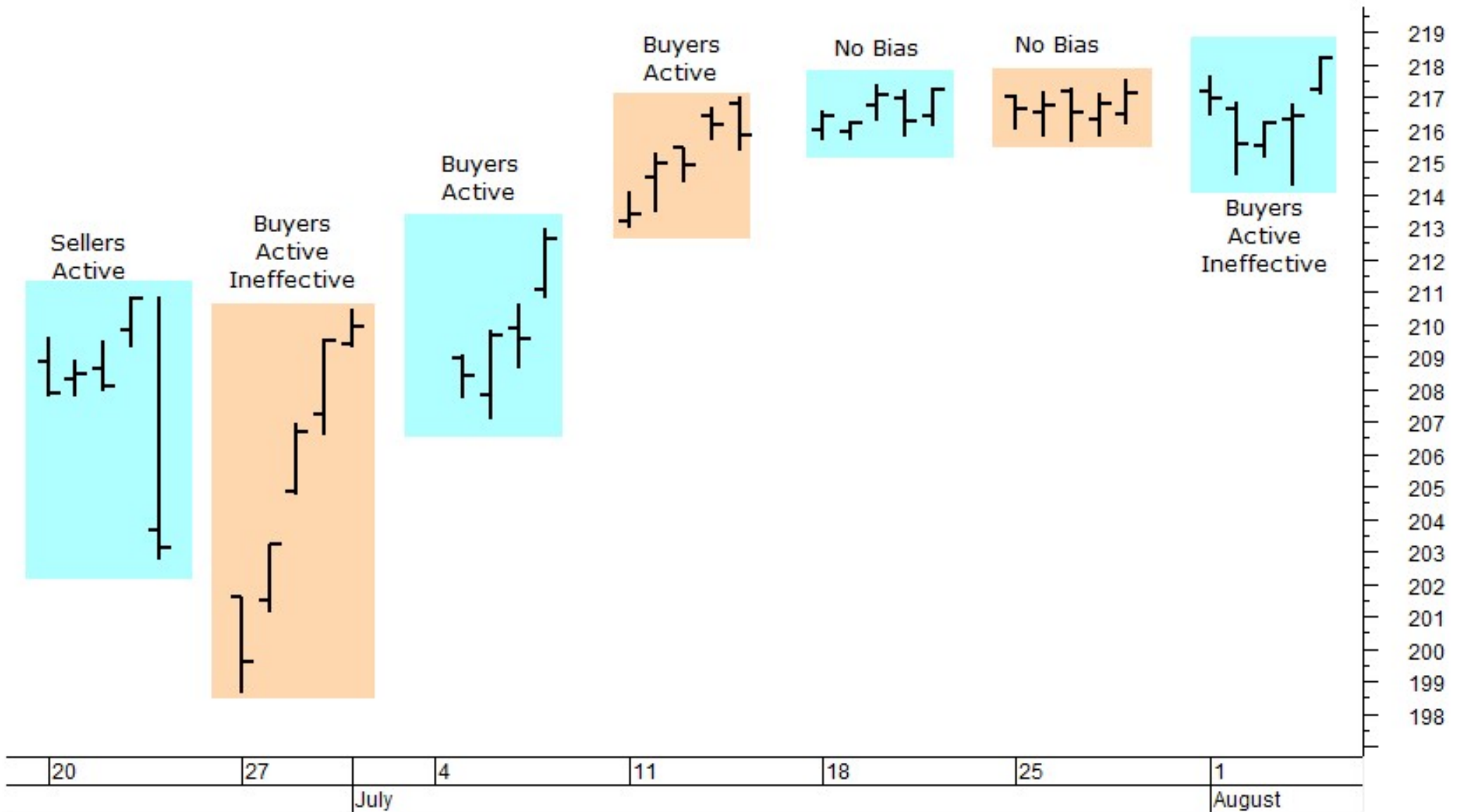
08/05: NAAIM exposure index. Was lower 93.05. Previous week's index at 101.02 was the highest reading since November 2013.

### Mutual Fund Flow:

08/05: My version of the Rydex Assets Ratio ended the week at 6.19 which is a six month high.

08/05: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$3.6 Billion in the week to 3rd of August.

### SPY Weekly Structure

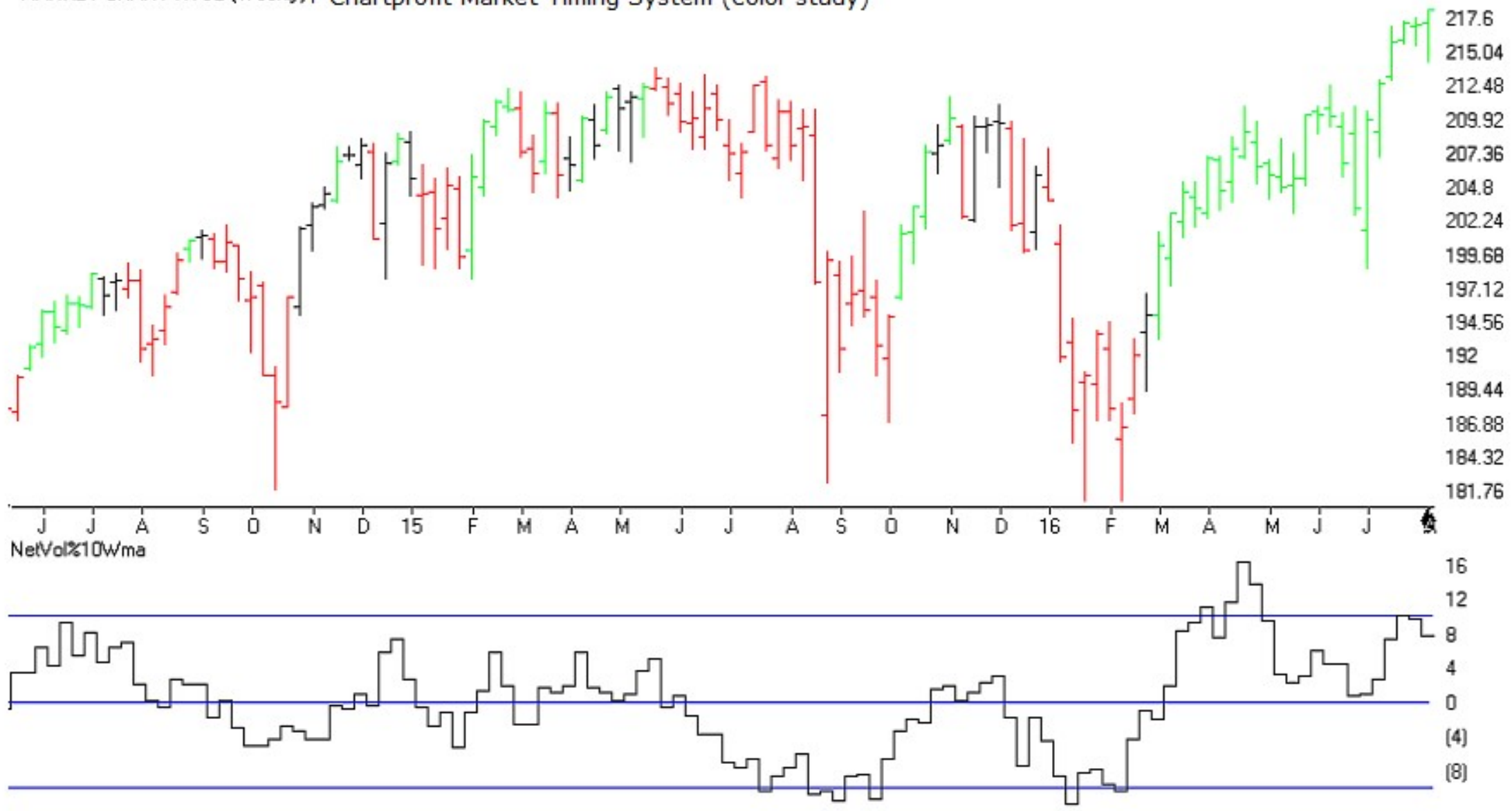


# Commitments of Traders

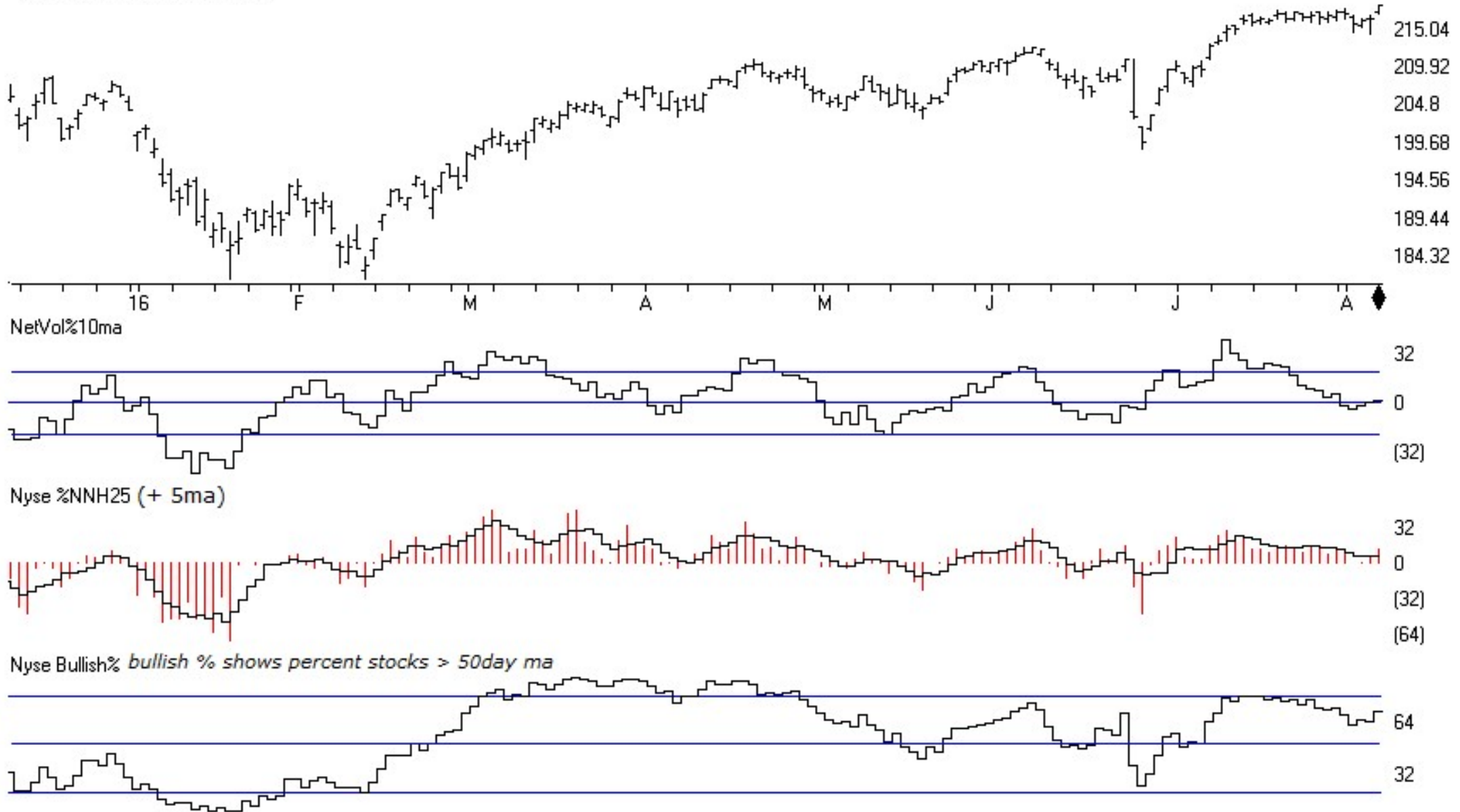
C.O.T.  
Quick  
View

<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>
08/02/16	23.2	54.2	80.3	81.2	71.6	43.1	77.4	36.4	16.1
07/26/16	31.0	58.7	68.0	69.5	43.6	28.9	70.8	41.2	32.9
<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>
08/02/16	6.9	5.7	98.3	90	94	7.4	99	44	7.3
07/26/16	13.3	13.1	92.3	83	77	4.4	100	53.4	12.4
<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>
08/02/16	39.3	9.3	38.1	51.6	71.9	67.2	98.4	87.6	31.9
07/26/16	36.8	15.2	48.6	54.5	72.1	56.4	93.5	100.0	47.3
<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>
08/02/16	49.0	34.6	19.2	68.8	65.4	30.4	8.7	19.8	48.6
07/26/16	12.4	2.0	67.6	93.9	96.2	32.6	49.1	25.4	8.7
<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>
08/02/16	100.0	79.6	0.0	0.0	22.4	100.0	9.0	44.5	74.3
07/26/16	100.0	82.7	0.0	0.0	15.2	100.0	4.5	42.9	82.0
<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>
08/02/16	63.9	37.5	12.5	47.1	63.4	78.4	17.9	58.2	100.0
07/26/16	79.5	48.2	0.0	35.3	54.9	92.8	8.9	44.8	99.5
<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>
08/02/16	84.8	58.6	1.9	9.4	42.3	98.4	43.9	28.6	64.0
07/26/16	100.0	65.2	0.0	0.0	40.4	100.0	8.4	5.7	66.8
<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>
08/02/16	58.4	15.4	50.6	43.0	26.7	16.9	35.7	44.3	23.4
07/26/16	55.6	0.0	48.4	44.3	62.8	40.5	68.8	66.1	31.1

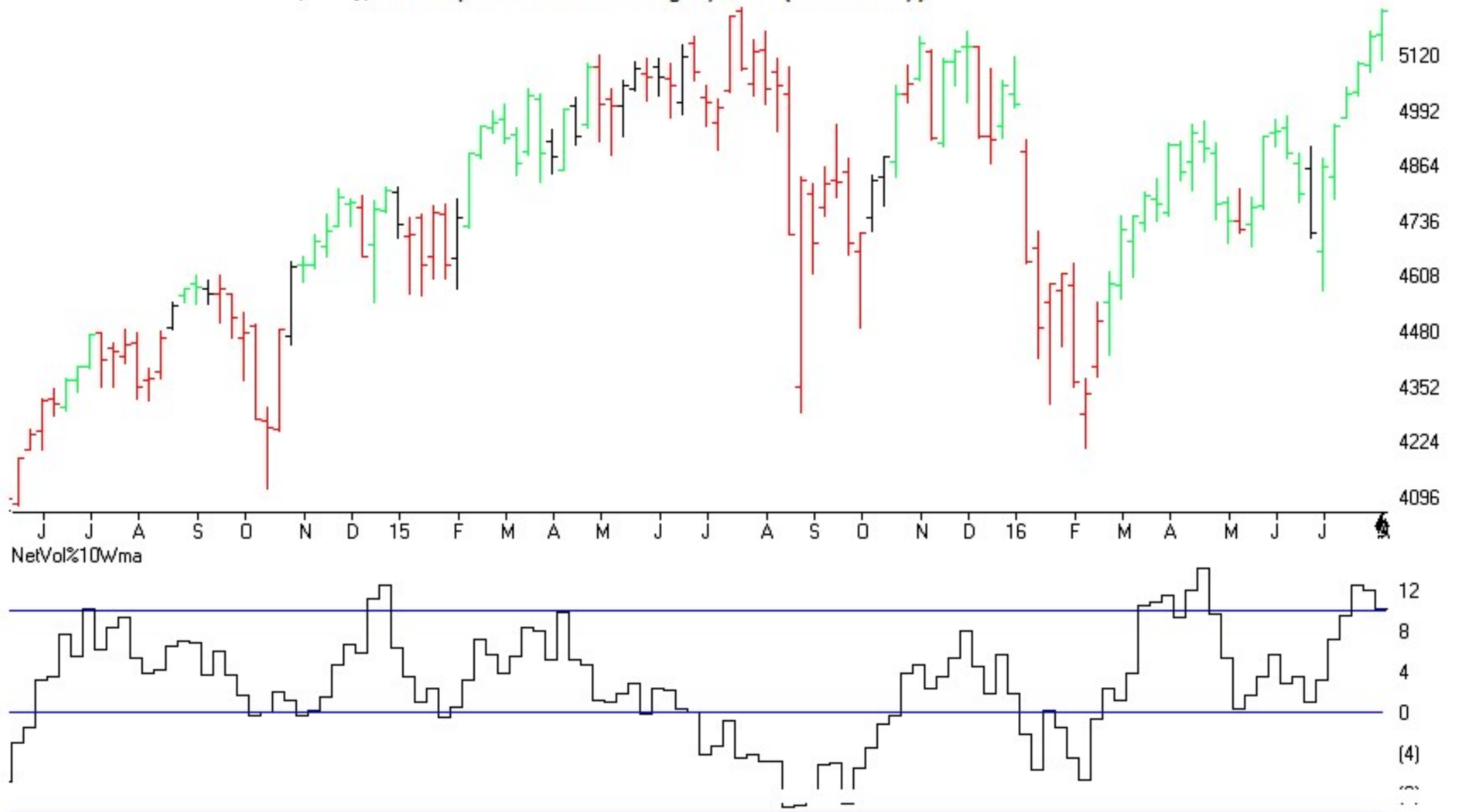
MARKET CHART NYSE (Weekly)+ Chartprofit Market Timing System (color study)



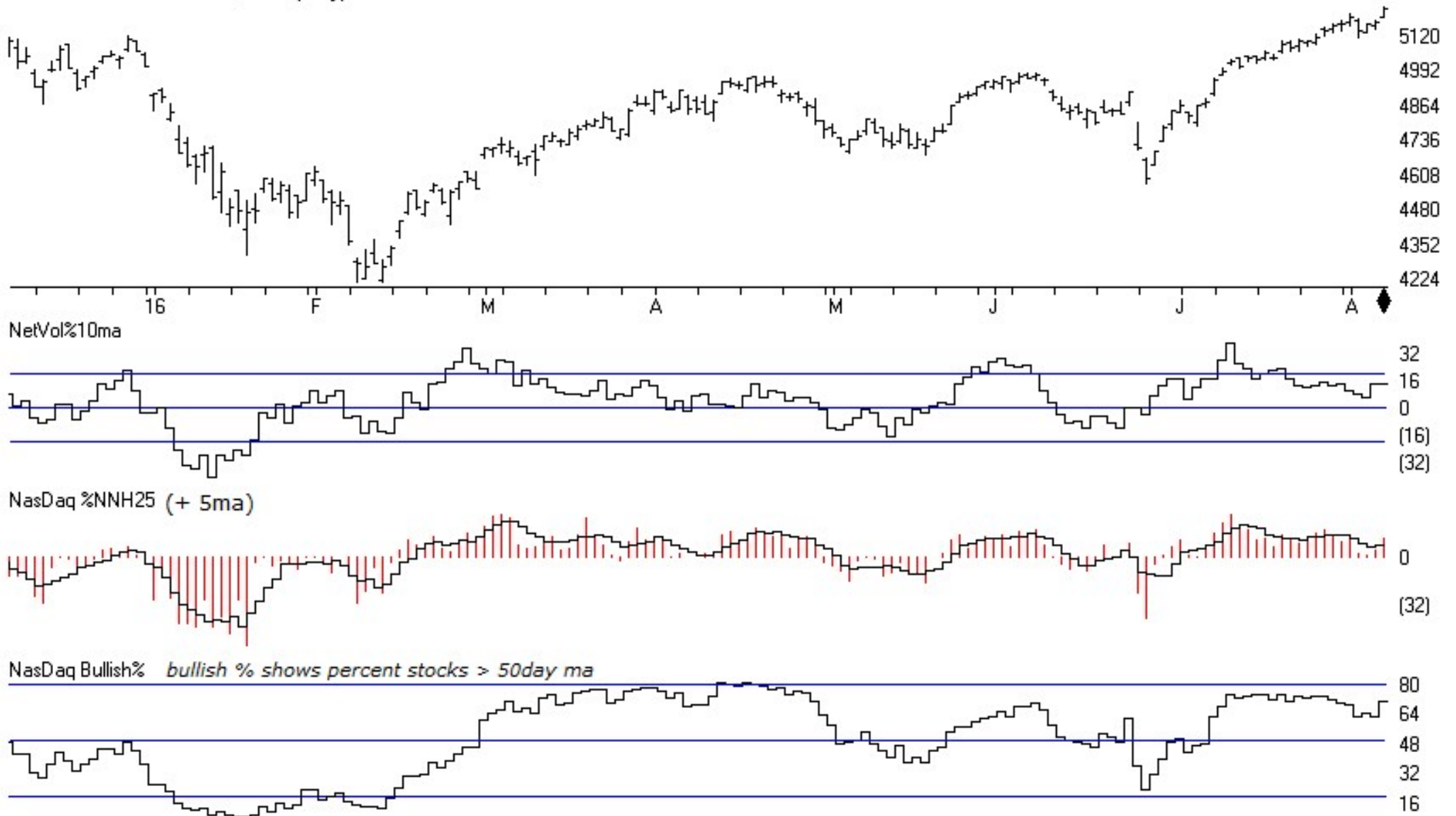
MARKET CHART NYSE (Daily)



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

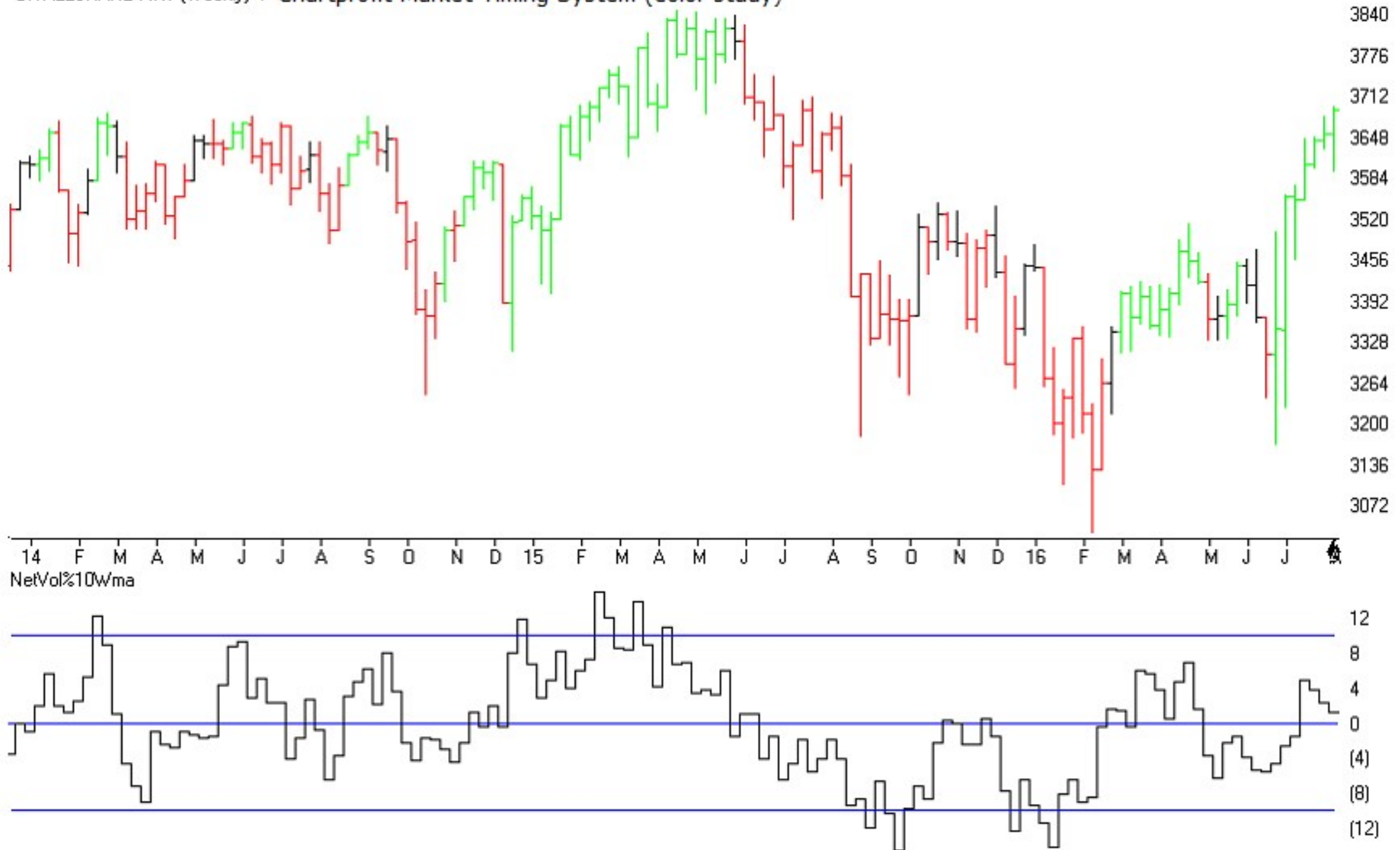


MARKET CHART NASDAQ 1800 (Daily)

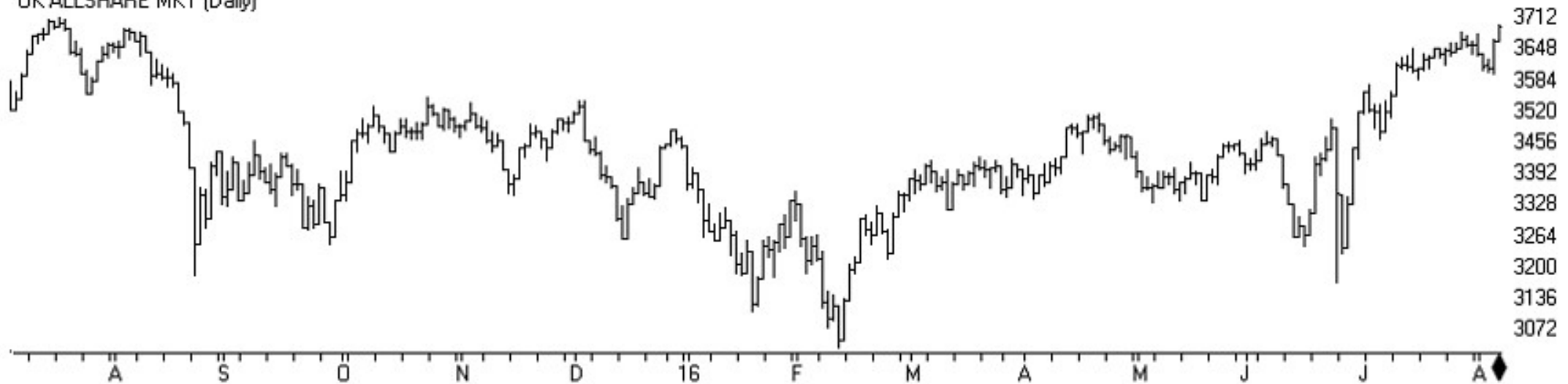




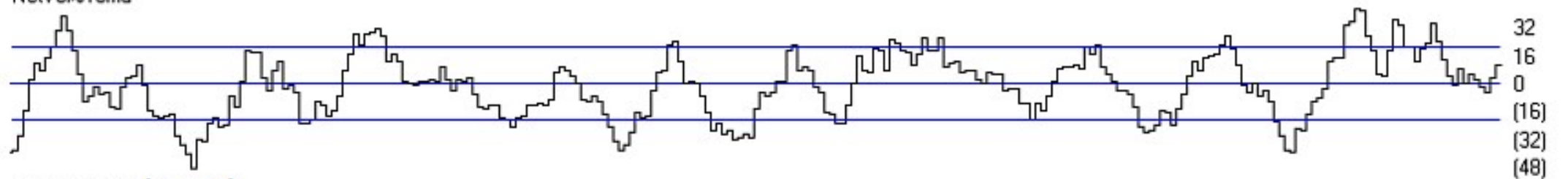
UK ALLSHARE MKT (Weekly) + Chartprofit Market Timing System (color study)



UK ALLSHARE MKT (Daily)



NetVol%10ma



UKA %NNH25 (+ 5ma)

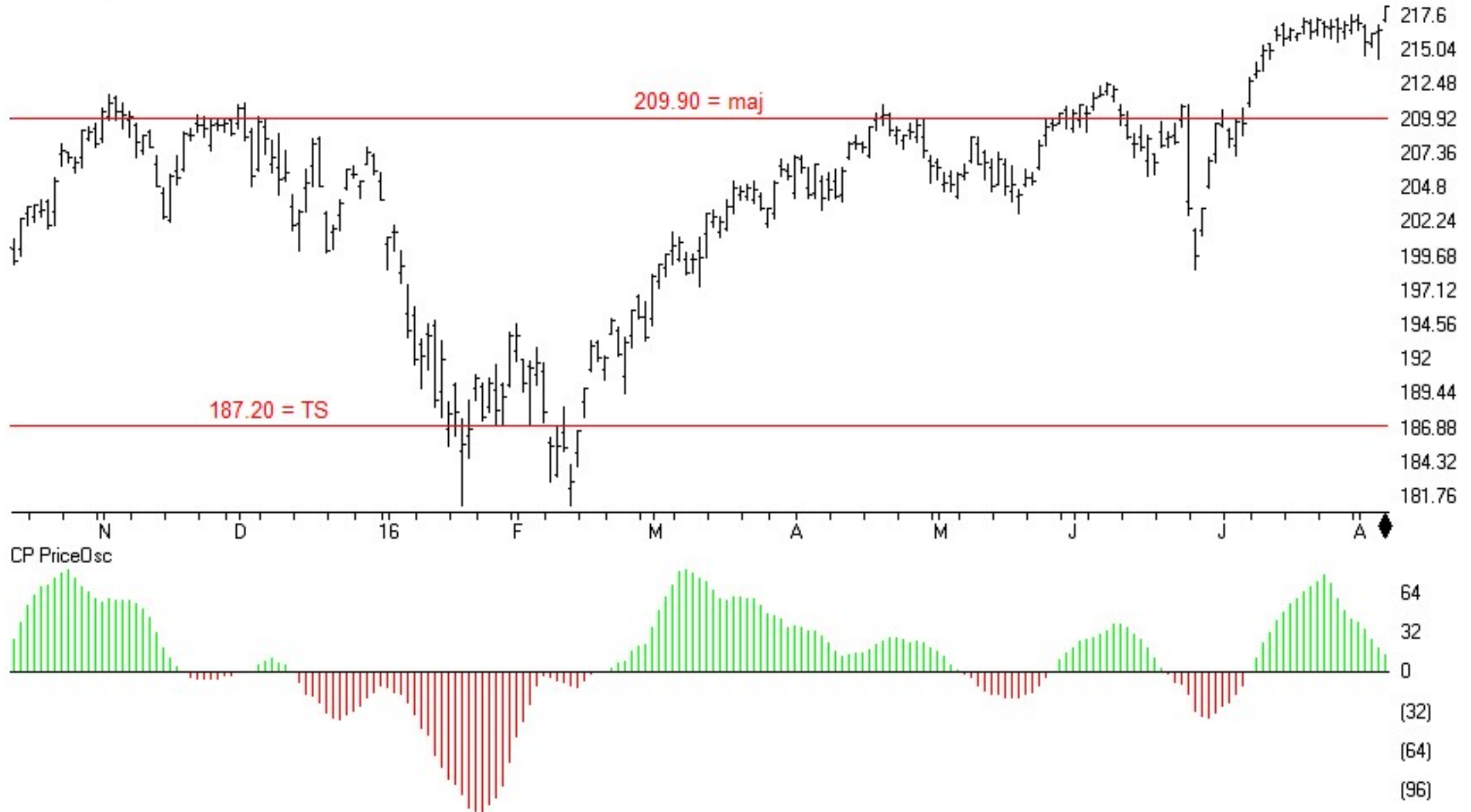


Allshare%St\_50 bullish % shows percent stocks > 50day ma



## TSR Time Support/Resistance

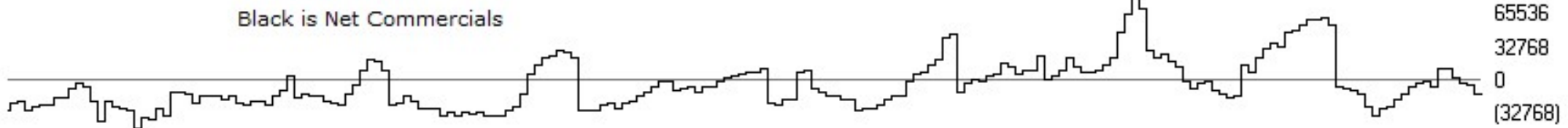
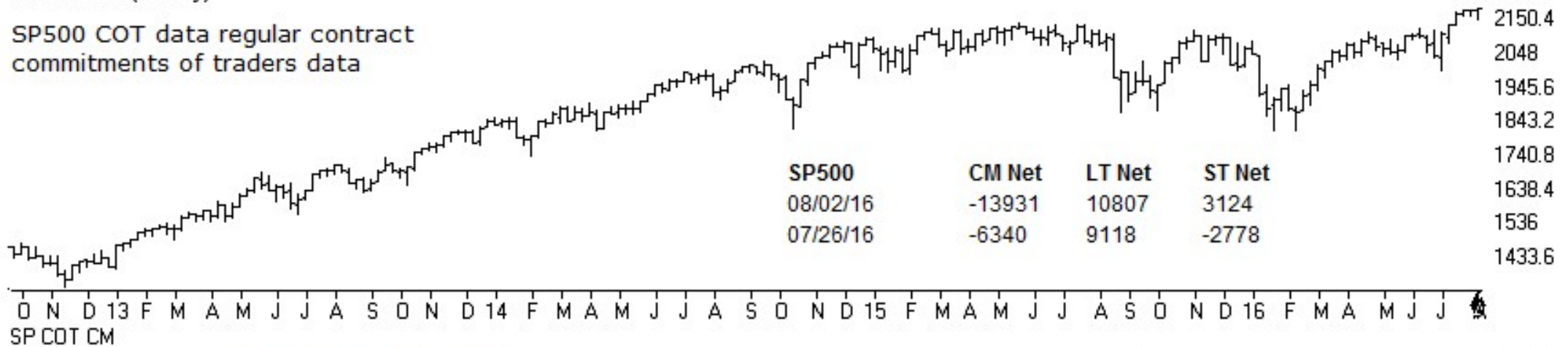
13 SPY SP500 ETF (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/02/16	23.2	54.2	80.3	81.2	71.6	43.1	77.4	36.4	16.1
07/26/16	31.0	58.7	68.0	69.5	43.6	28.9	70.8	41.2	32.9

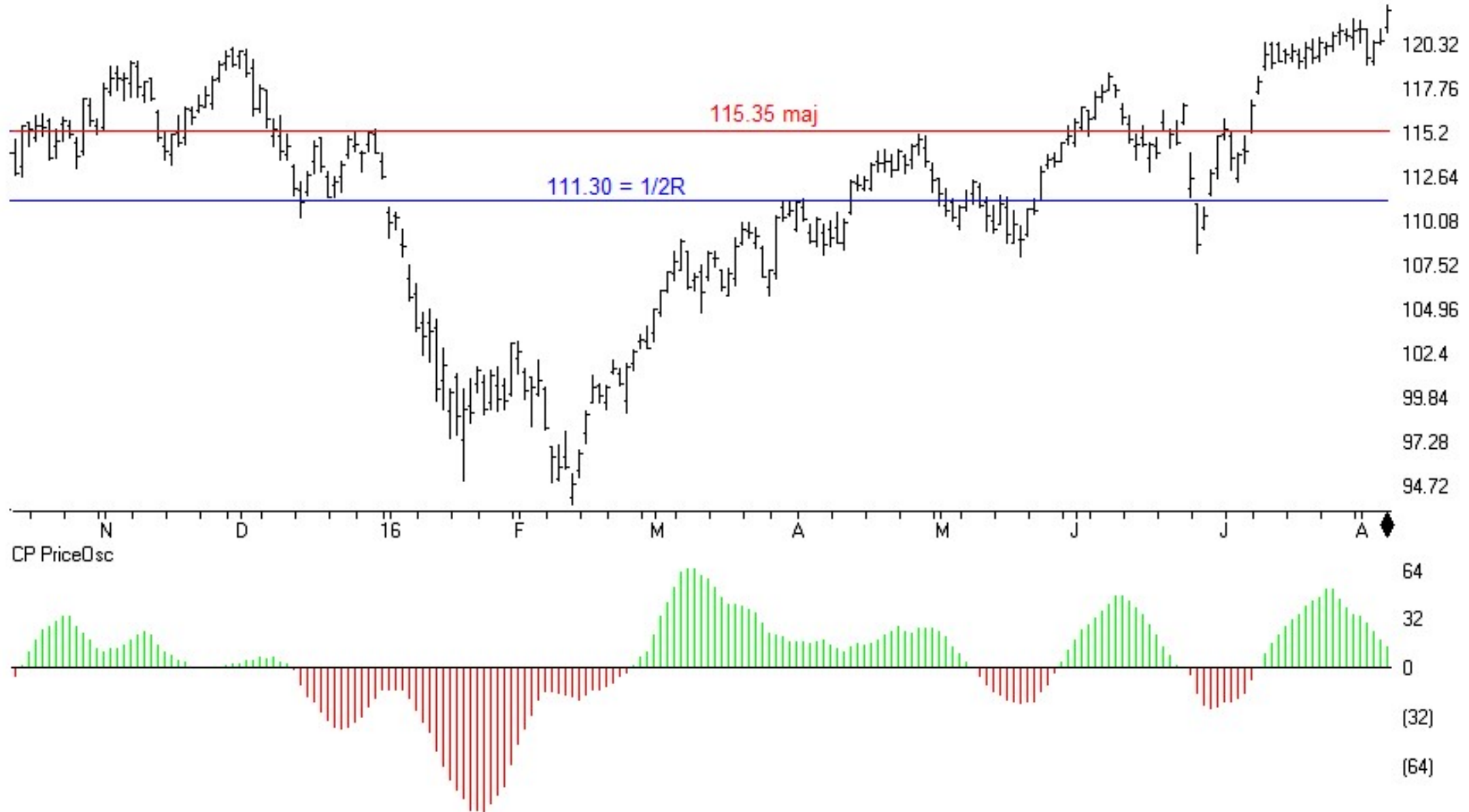
SP500 Index (Weekly)

SP500 COT data regular contract commitments of traders data



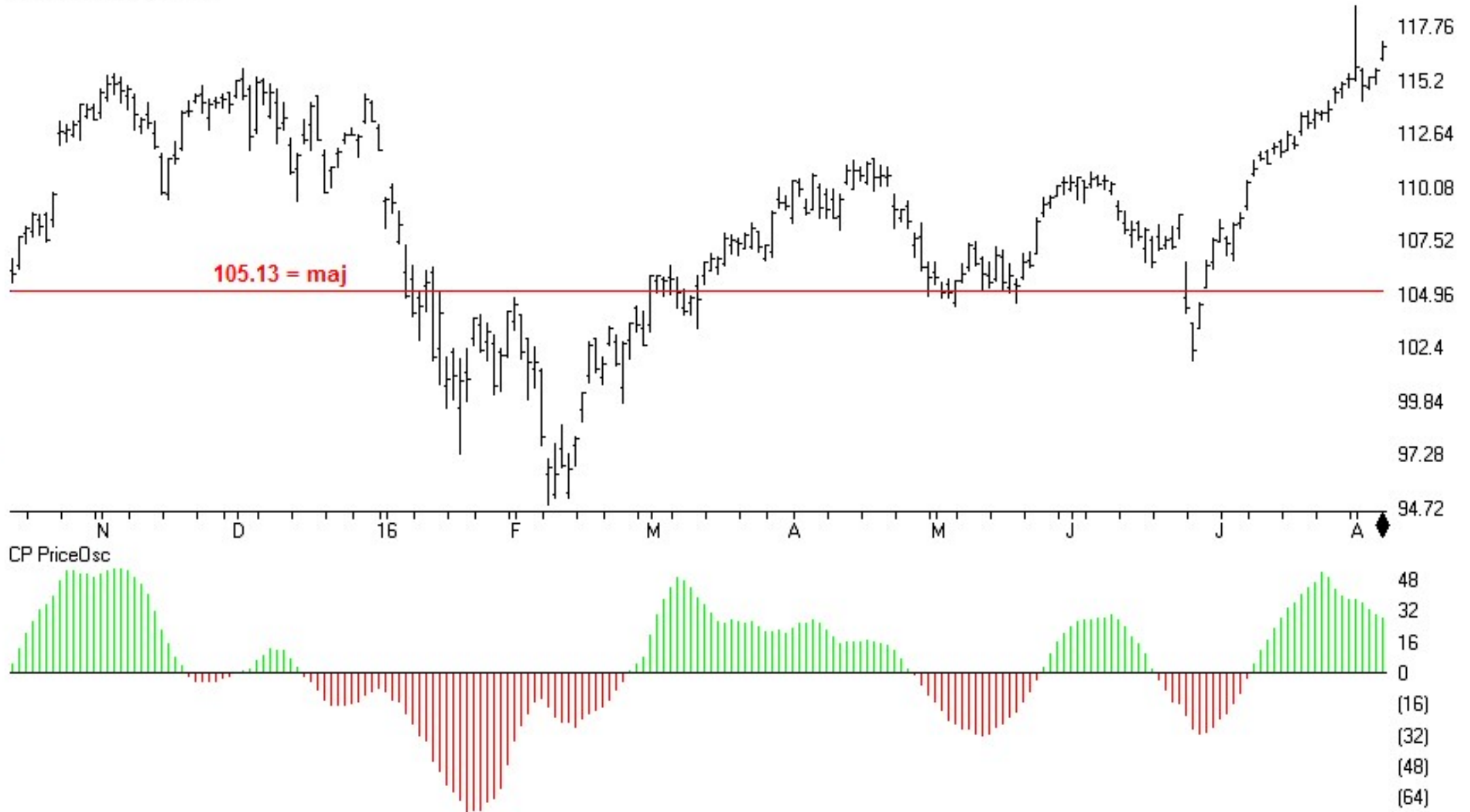
## TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



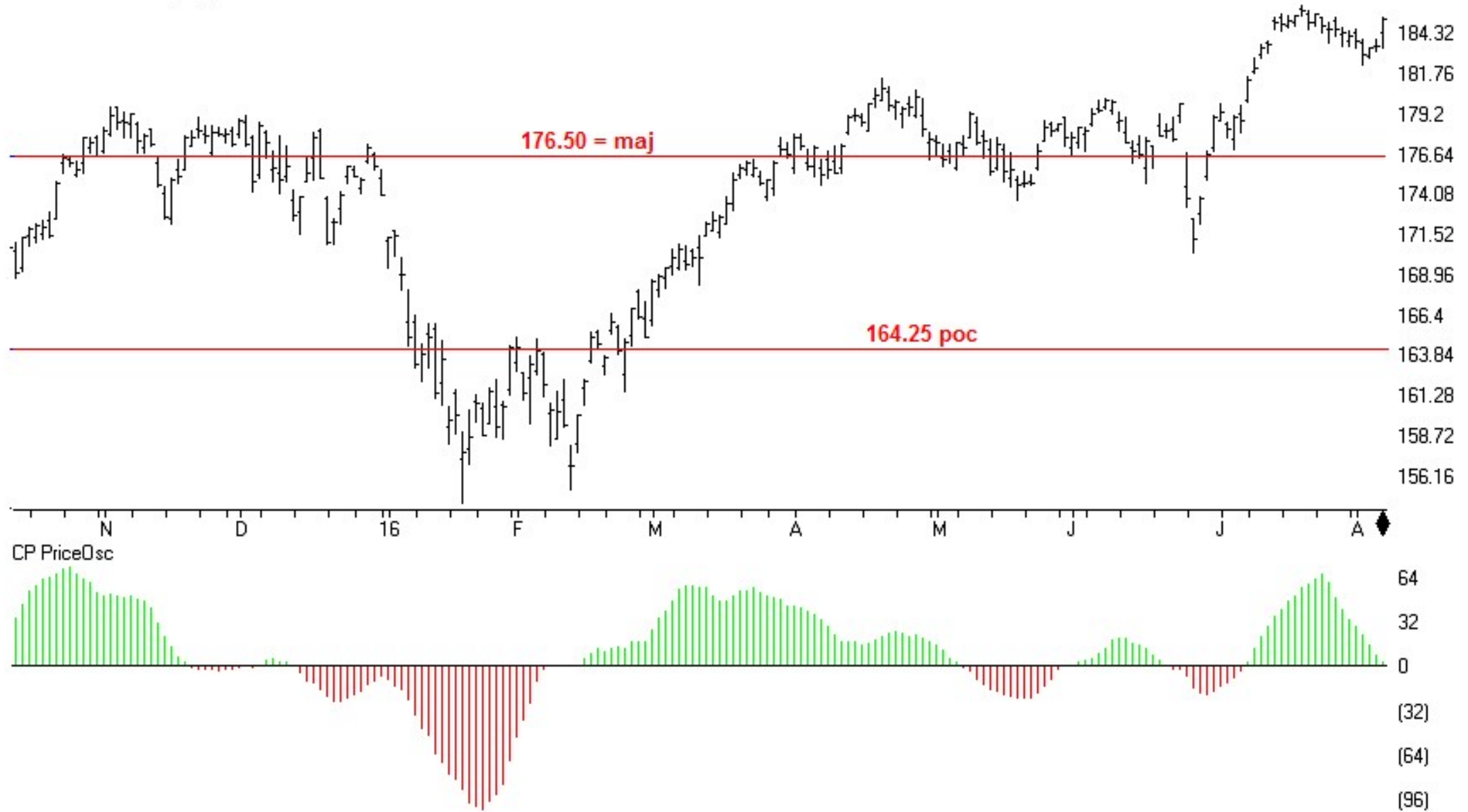
## TSR Time Support/Resistance

12 QQQ N100 ETF (Daily)

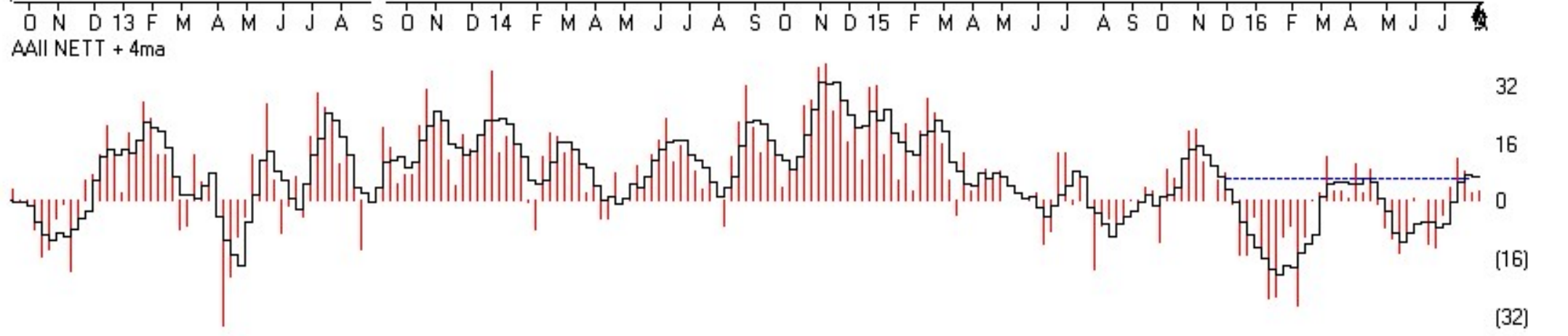
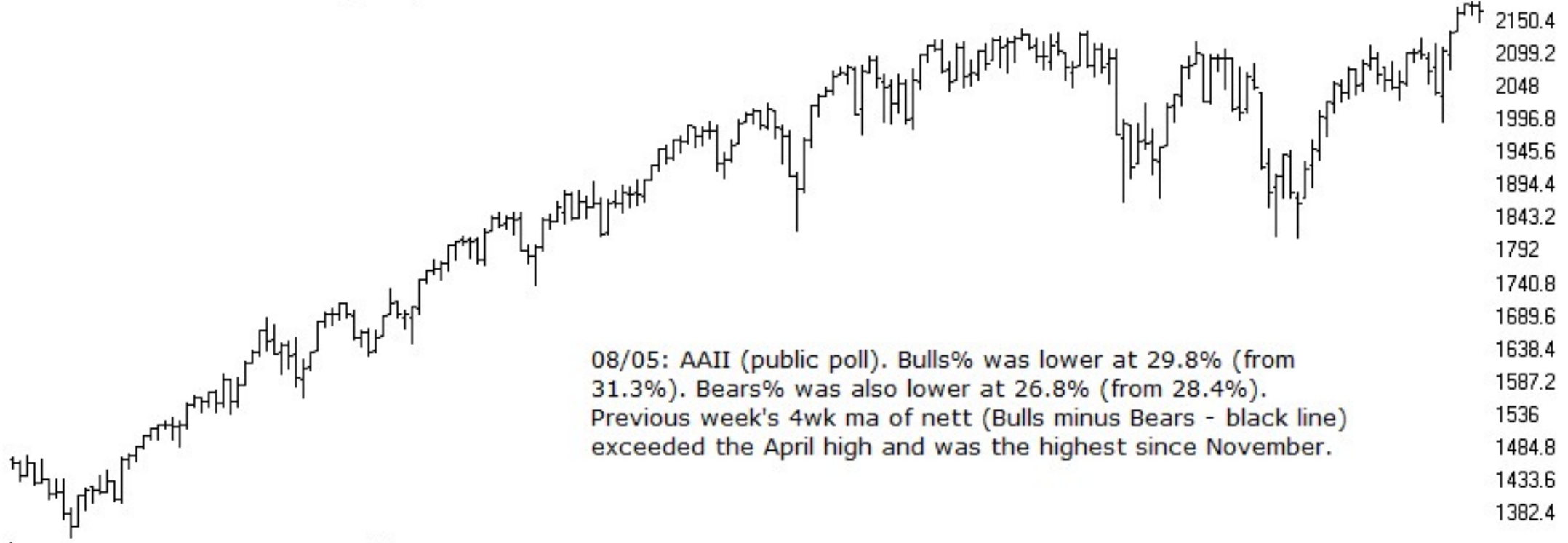


## TSR Time Support/Resistance

10 DIA DOW ETF (Daily)



SP500 Index (Weekly) + AAI Poll (public)

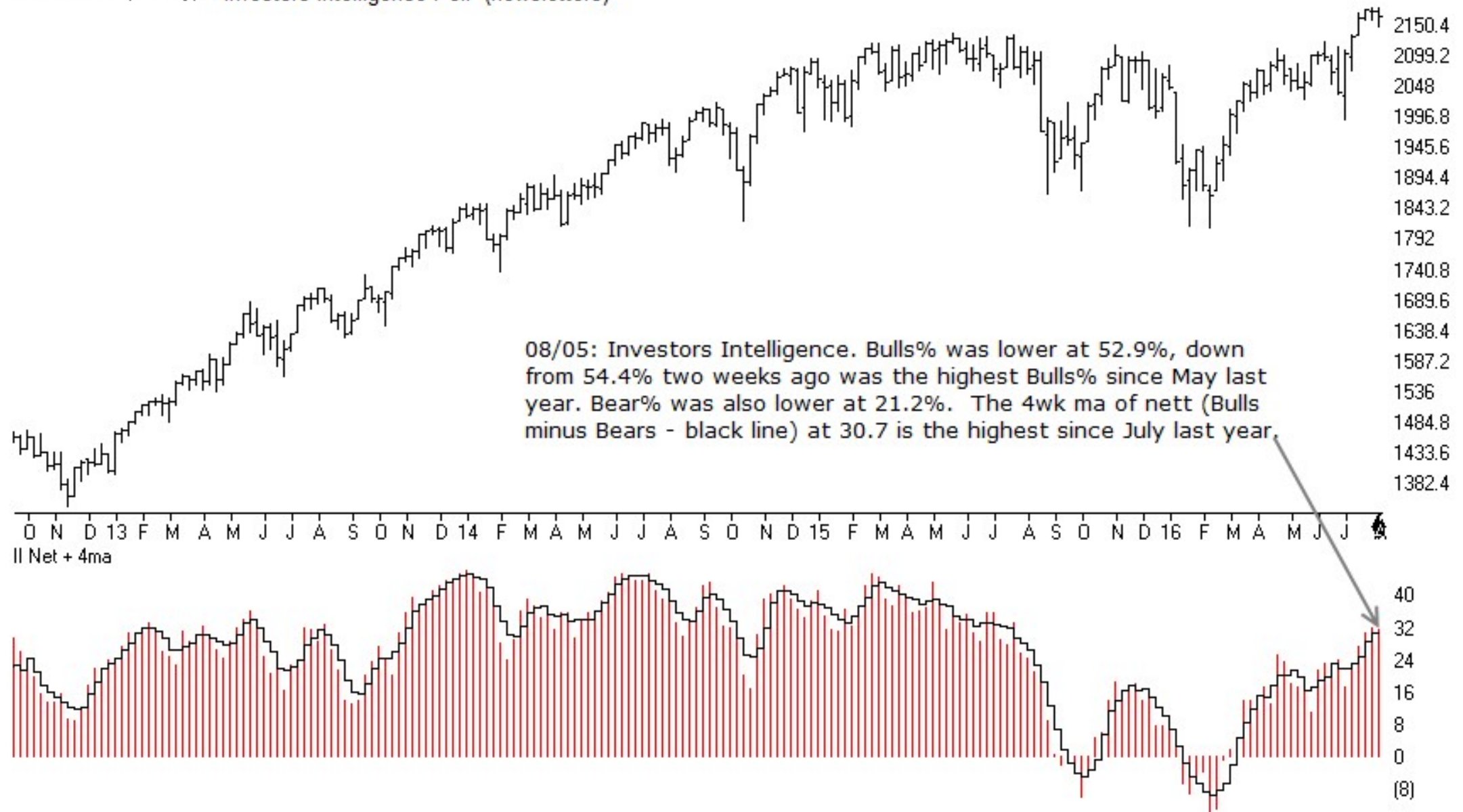


2150.4  
 2099.2  
 2048  
 1996.8  
 1945.6  
 1894.4  
 1843.2  
 1792  
 1740.8  
 1689.6  
 1638.4  
 1587.2  
 1536  
 1484.8  
 1433.6  
 1382.4

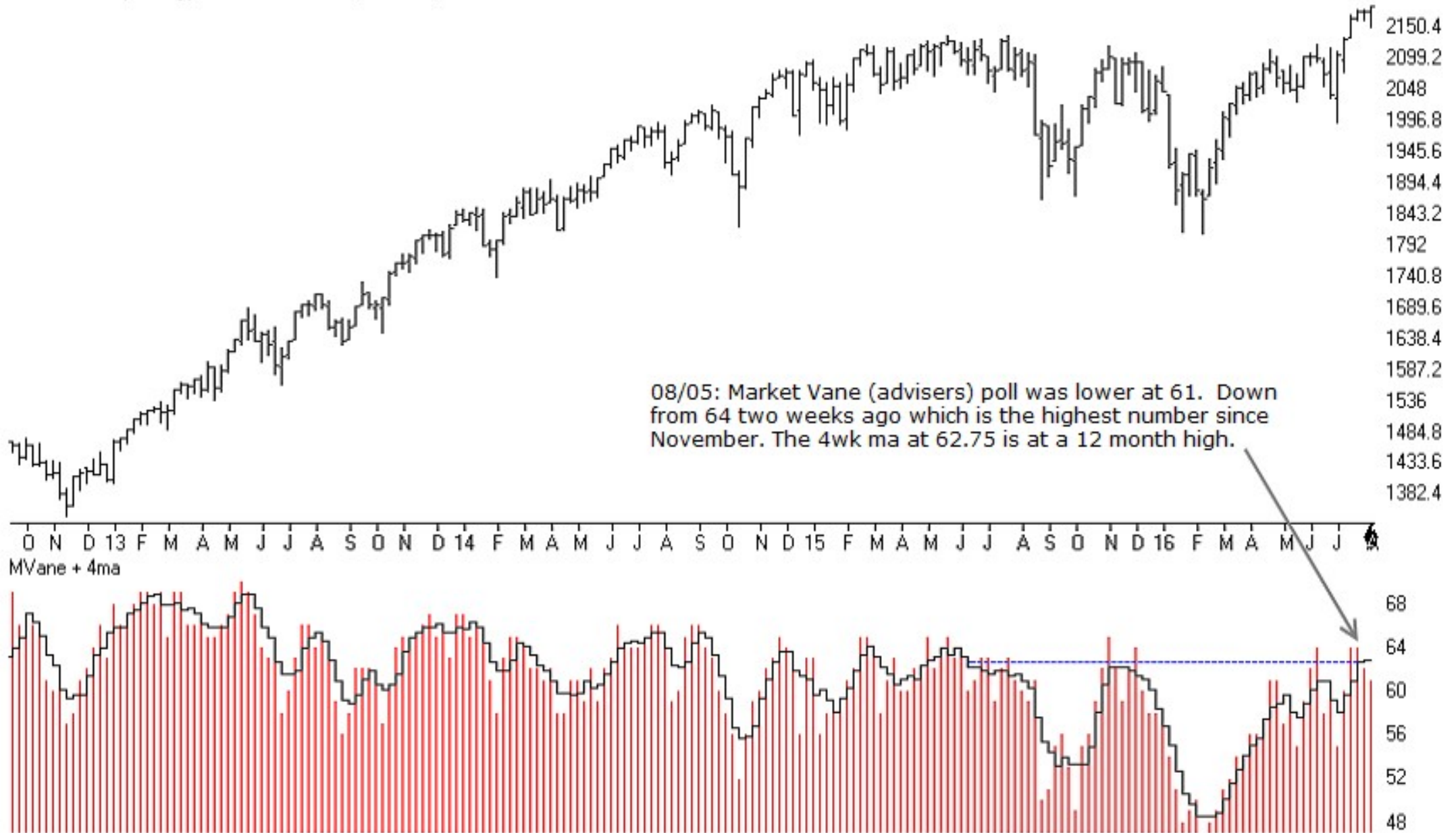
32  
 16  
 0  
 (16)  
 (32)



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

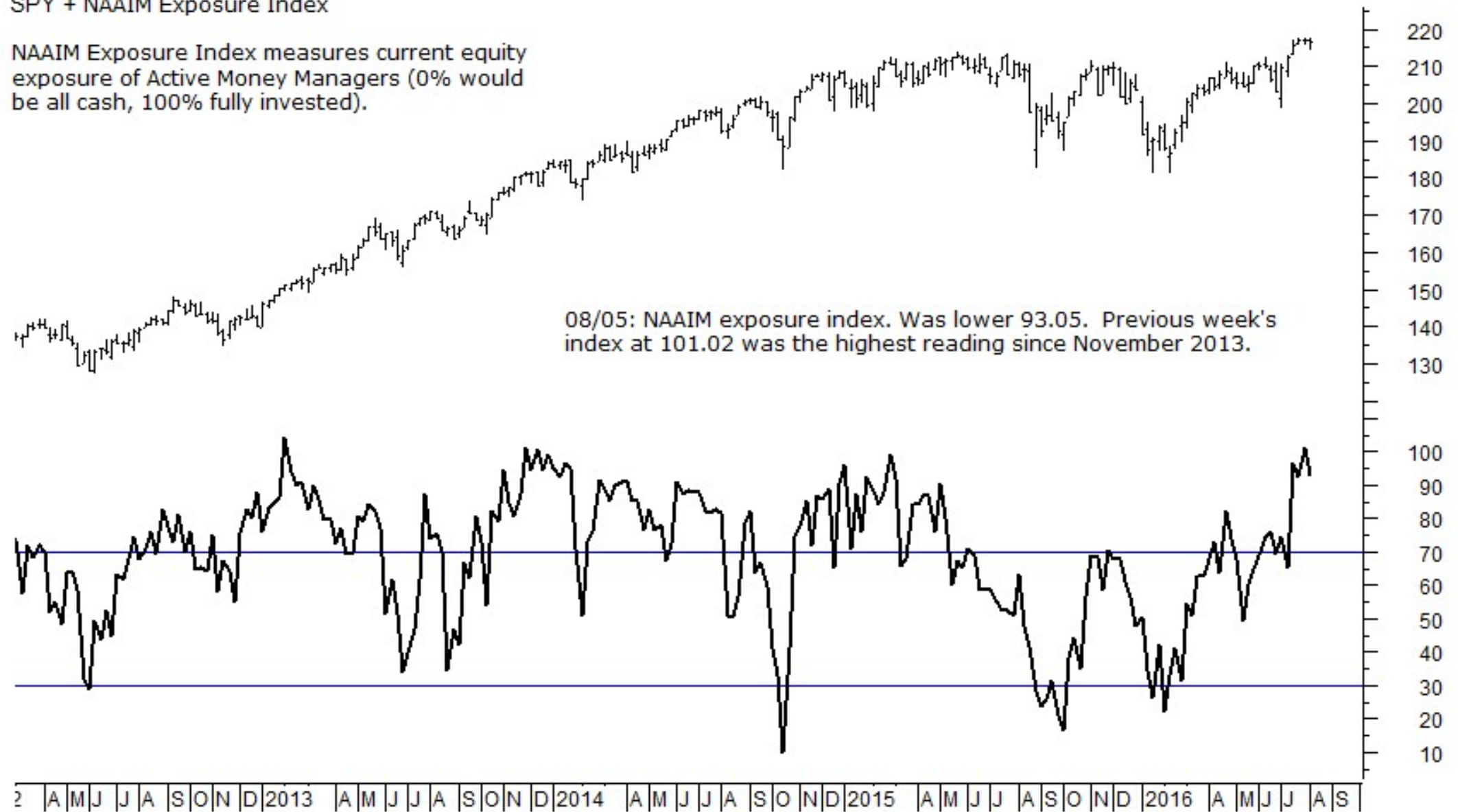


SP500 Index (Weekly) + Market Vane (advisors)

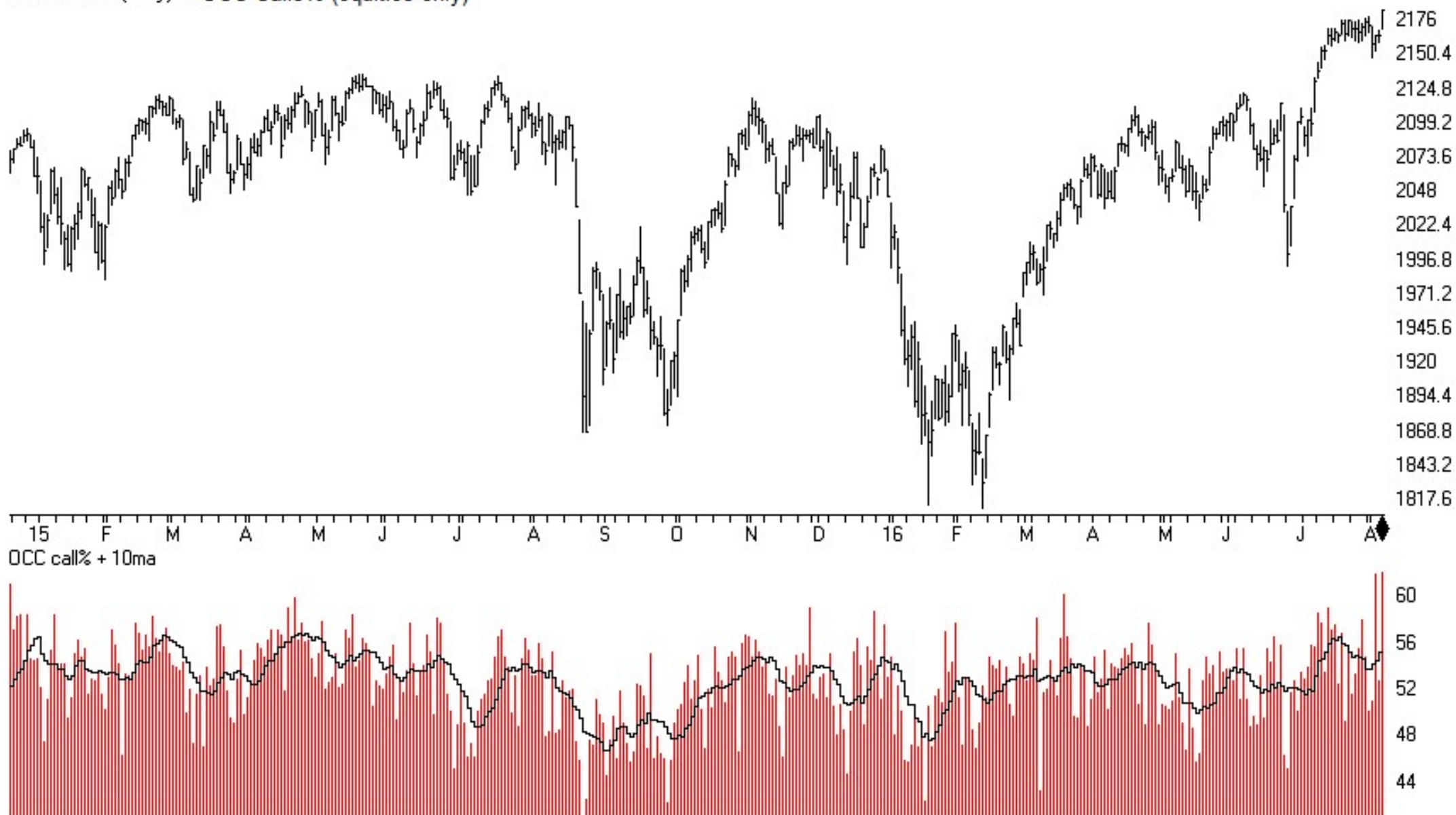


## SPY + NAAIM Exposure Index

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

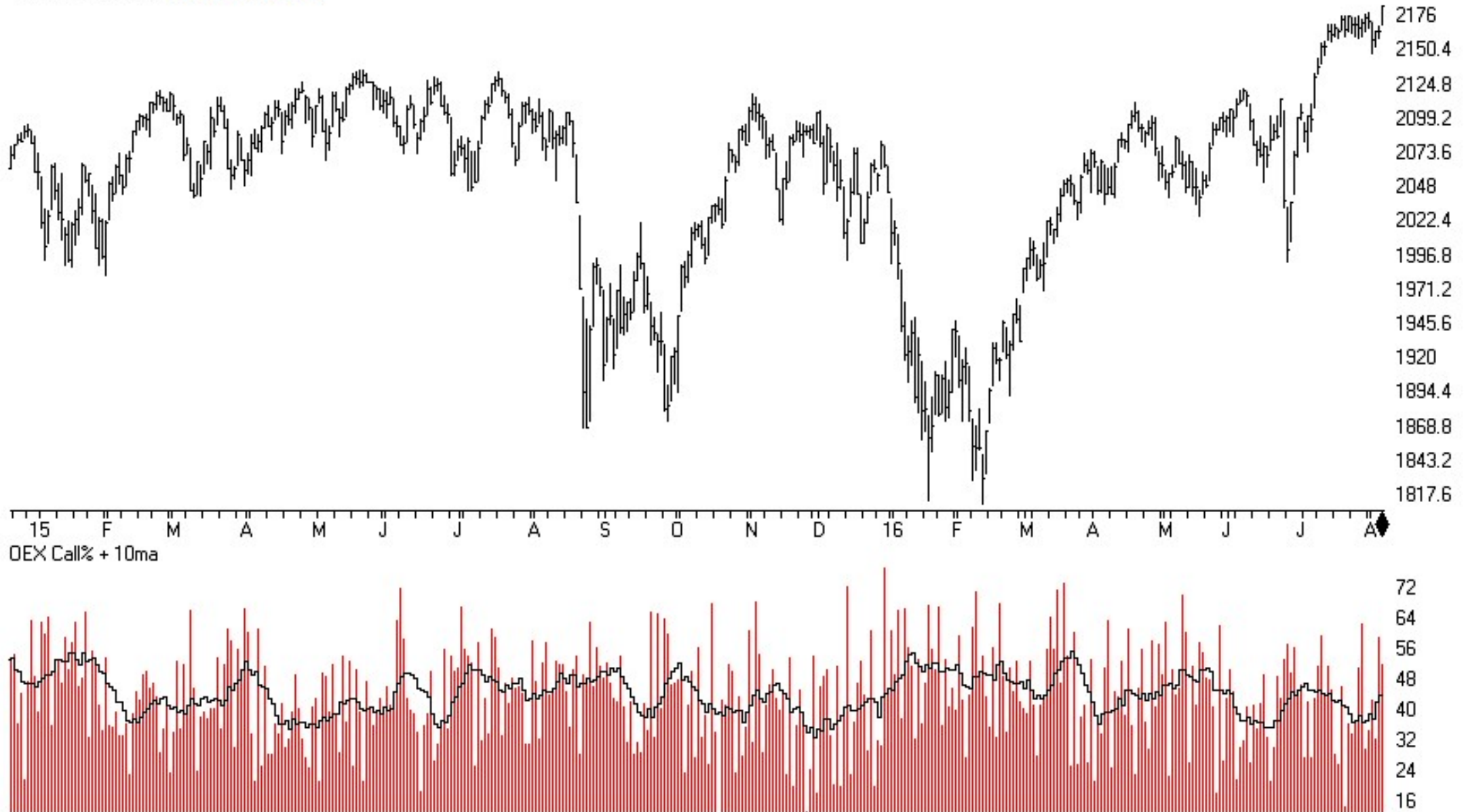


SP500 Index (Daily) + OCC Calls% (equities only)

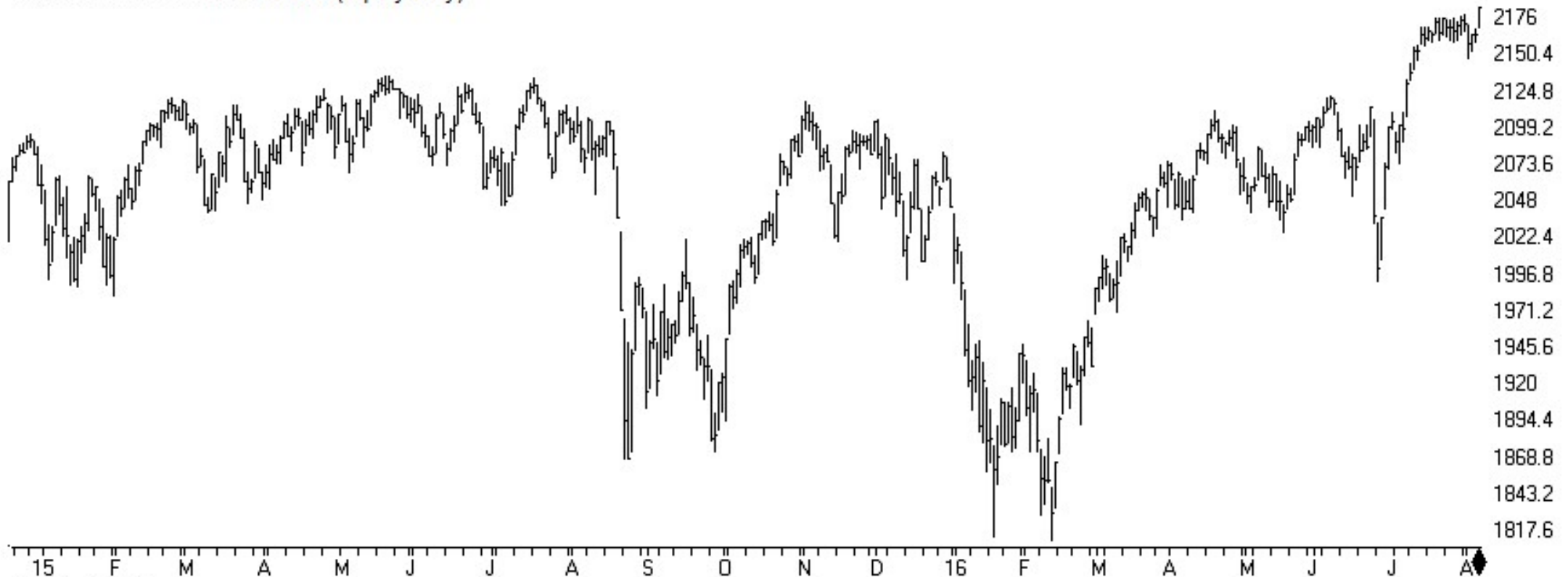


unlike other option ratios, OEX is usually considered a smart-money indicator.

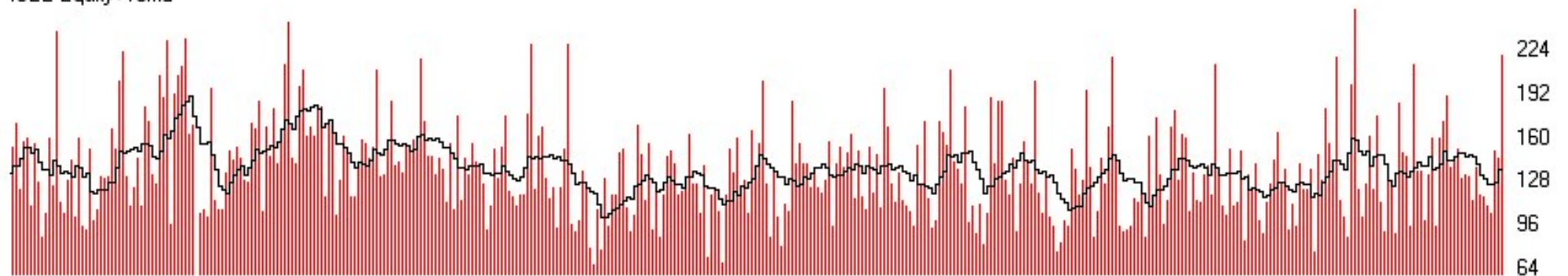
SP500 Index (Daily) + OEX Calls%



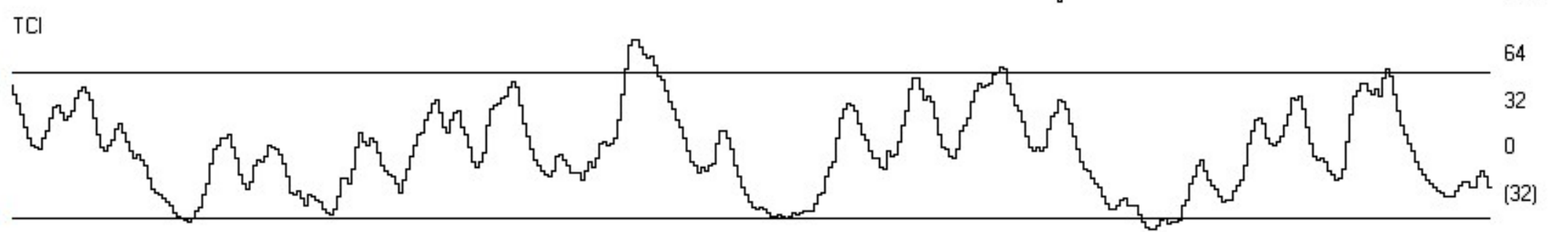
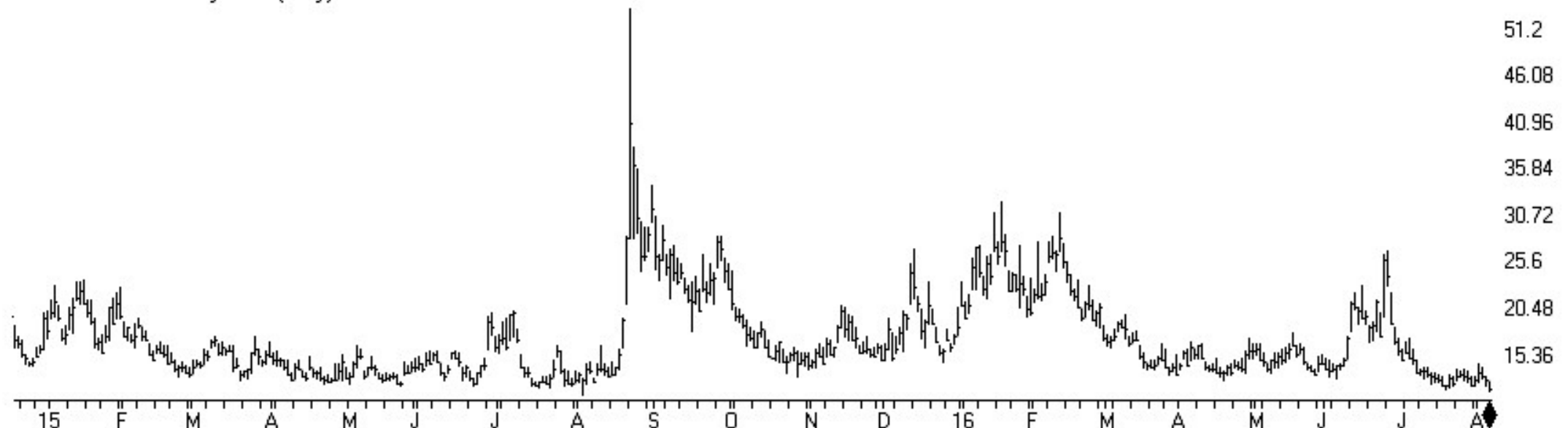
SP500 Index (Daily) + ISEE Index (equity only)



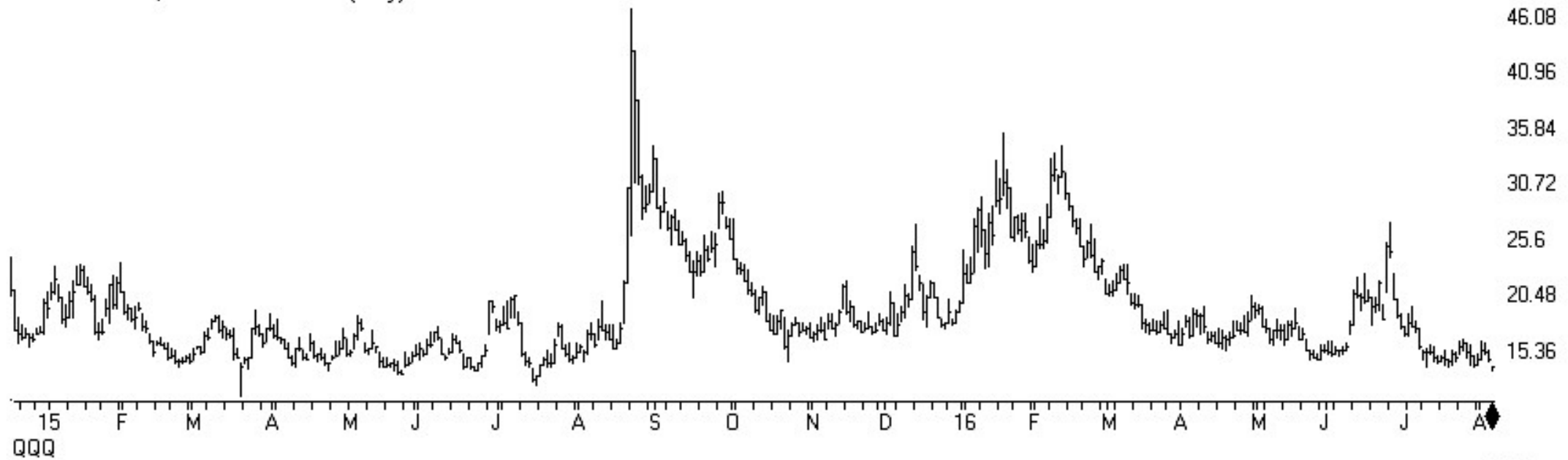
ISEE Equity+10ma



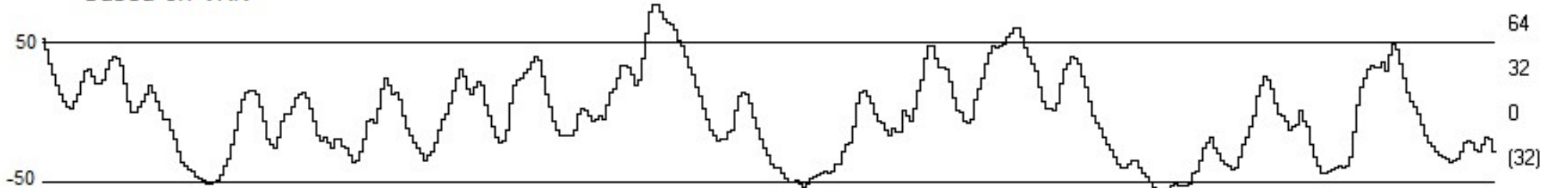
VIX - S&P 500 Volatility Index (Daily)



VXN - NASDAQ VOLATILITY INDEX (Daily)

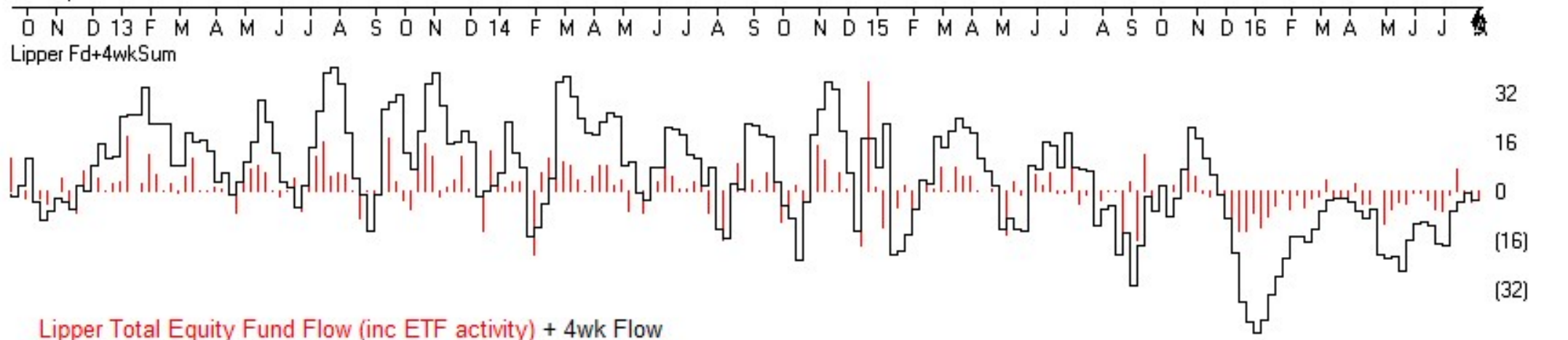
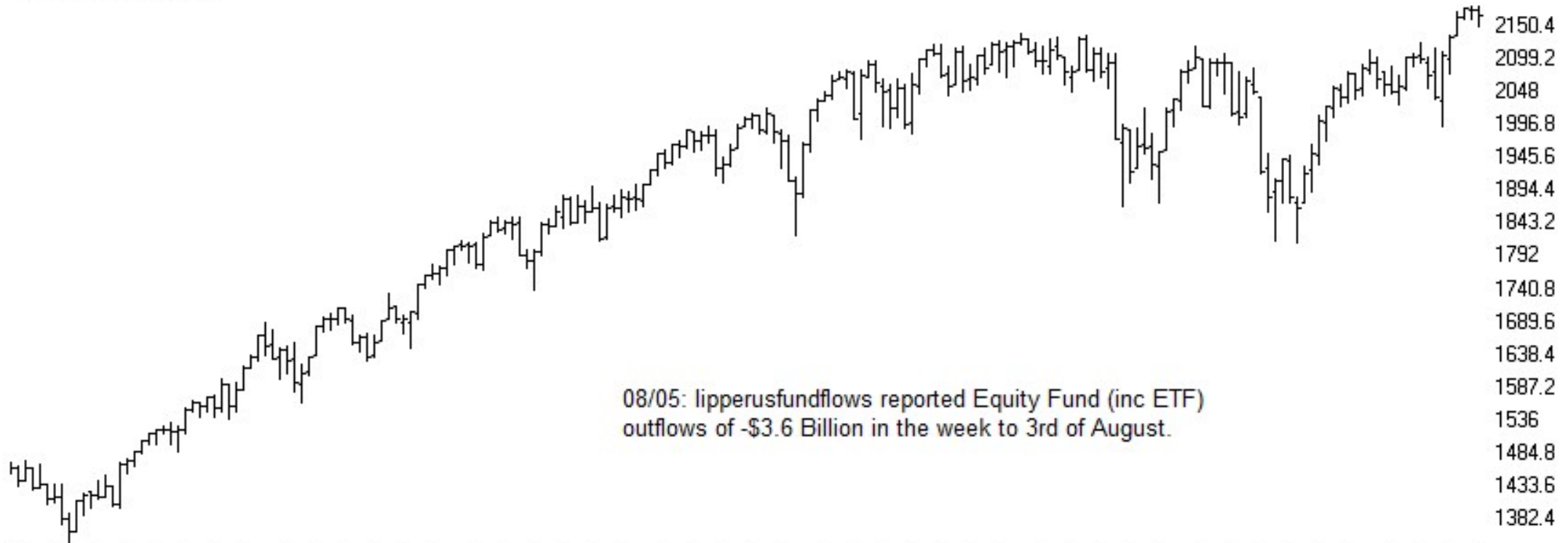


TCI based on VXN



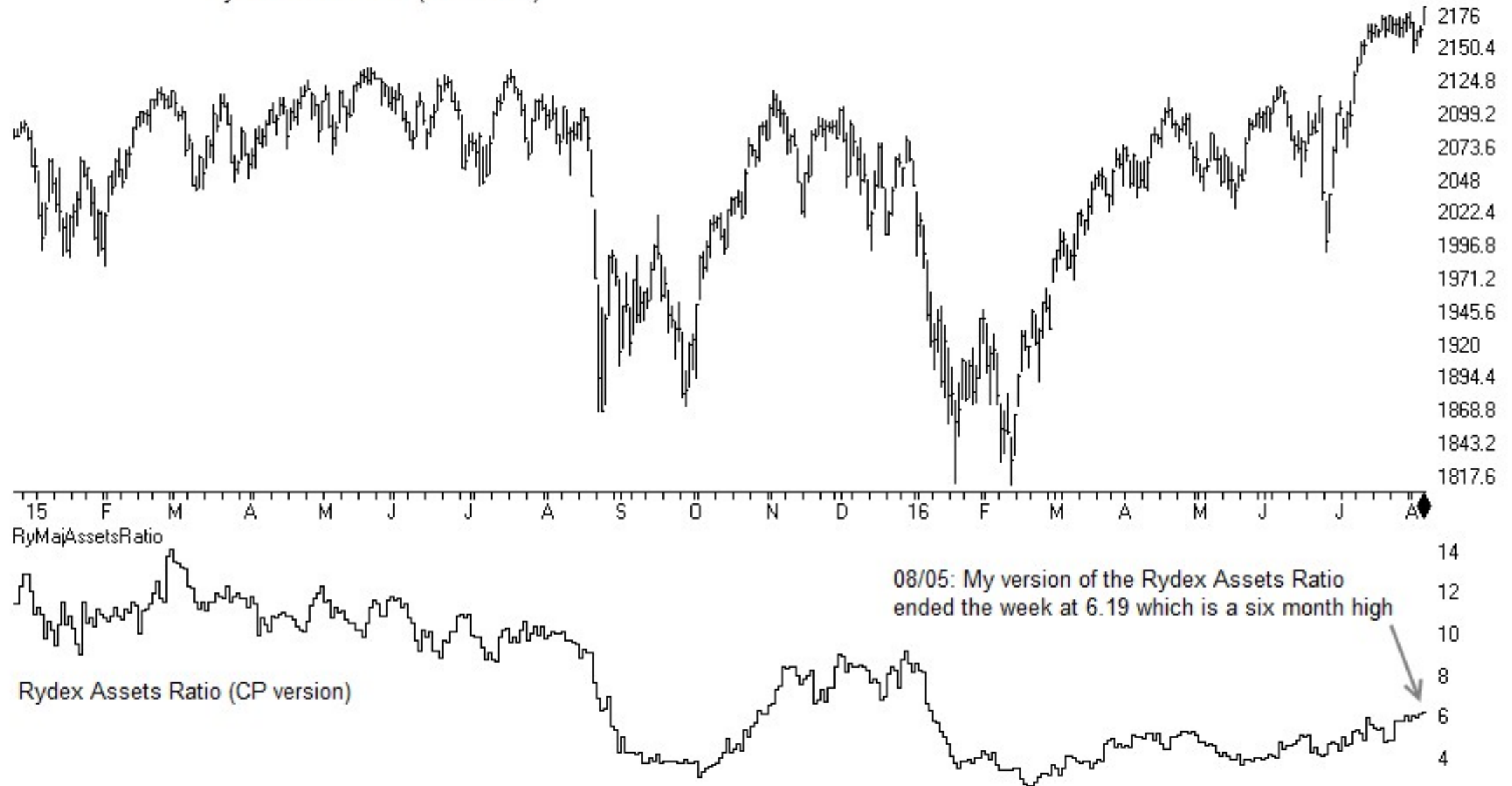


SP500 Index (Weekly)



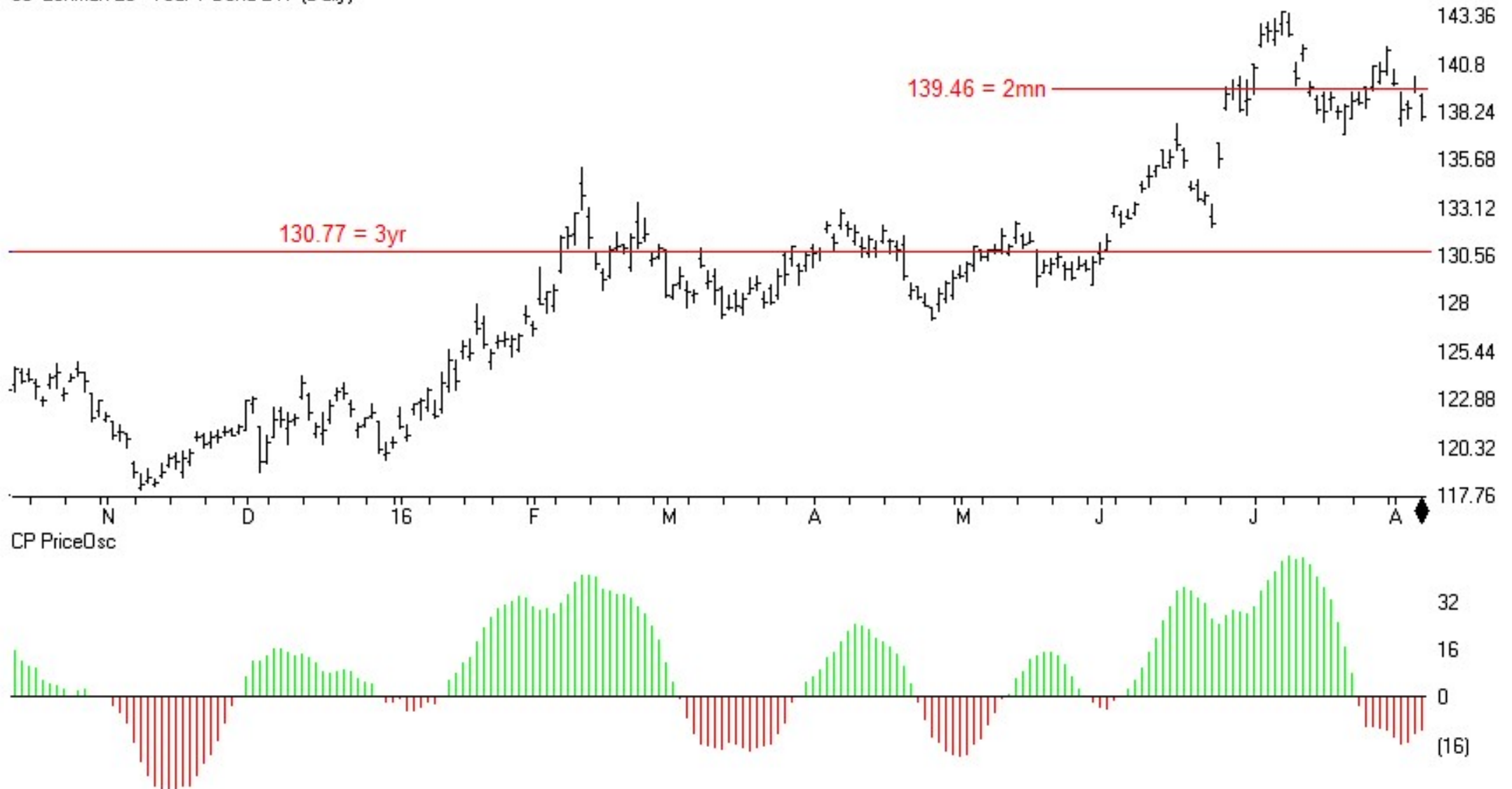
# Sentiment

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



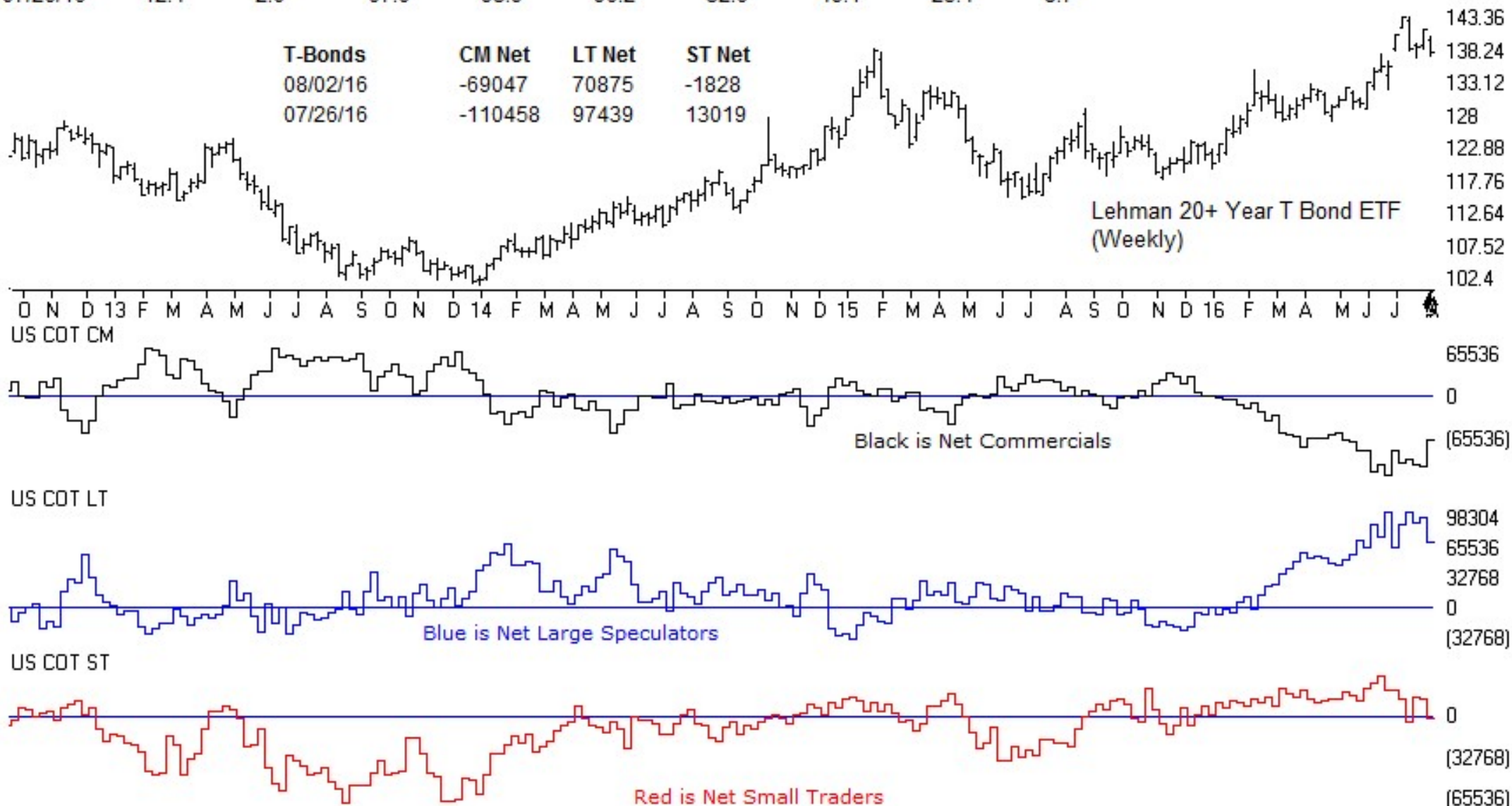
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



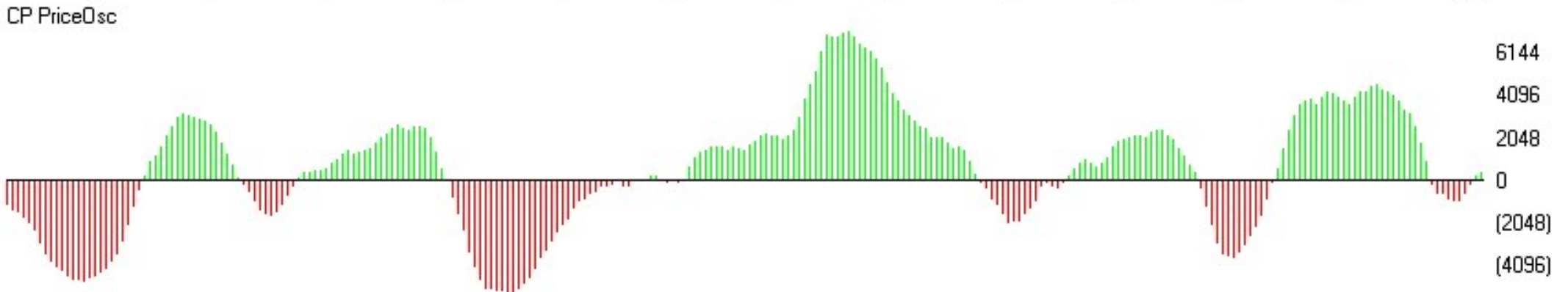
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/02/16	49.0	34.6	19.2	68.8	65.4	30.4	8.7	19.8	48.6
07/26/16	12.4	2.0	67.6	93.9	96.2	32.6	49.1	25.4	8.7

T-Bonds	CM Net	LT Net	ST Net
08/02/16	-69047	70875	-1828
07/26/16	-110458	97439	13019

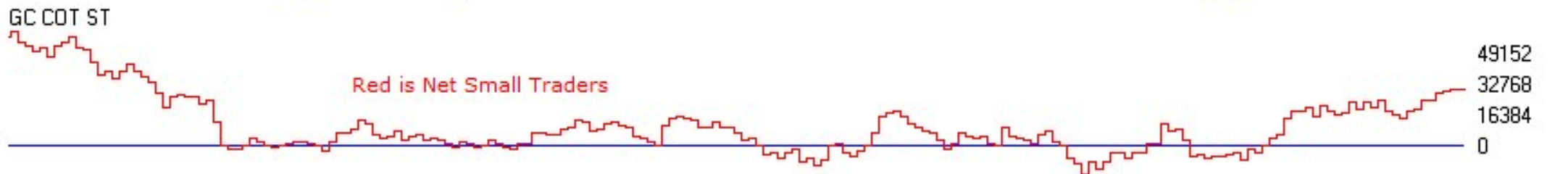
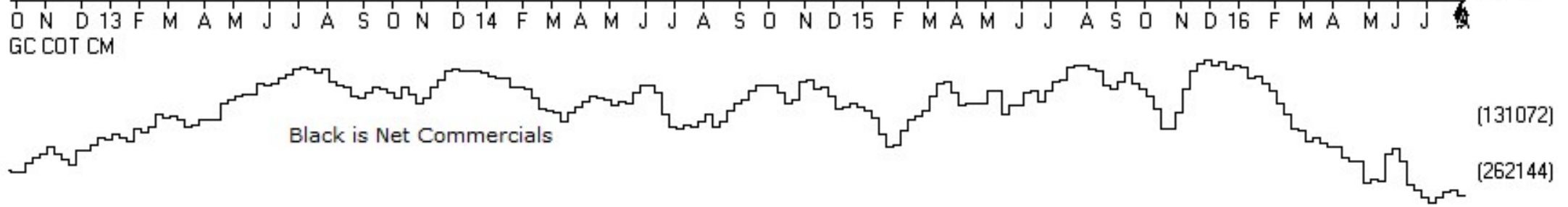


STREETTRACKS GOLD TRUST ETF (Daily)

TSR Time Support/Resistance

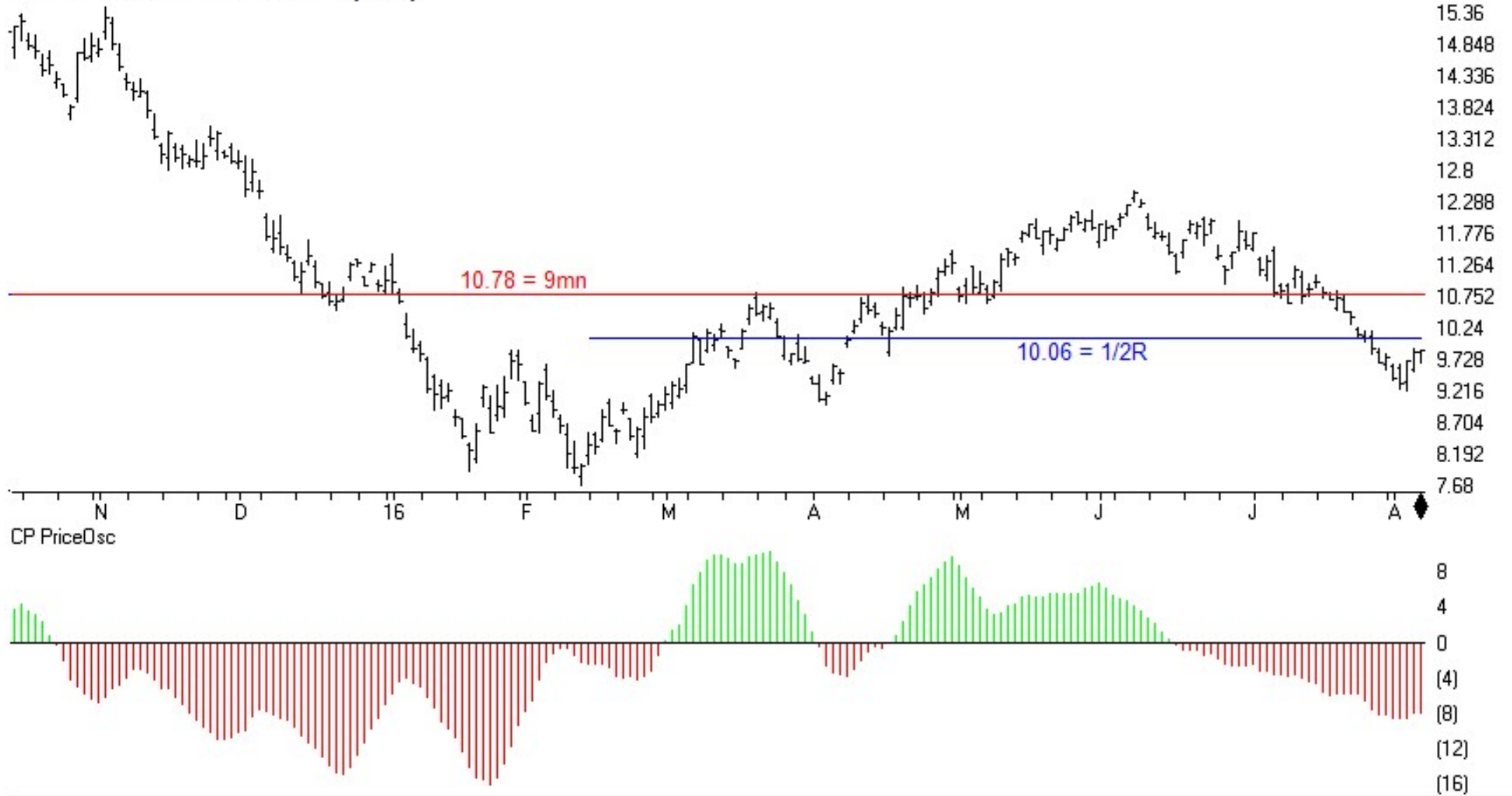


GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/02/16	6.9	5.7	98.3	90	94	7.4	99	44	7.3
07/26/16	13.3	13.1	92.3	83	77	4.4	100	53.4	12.4

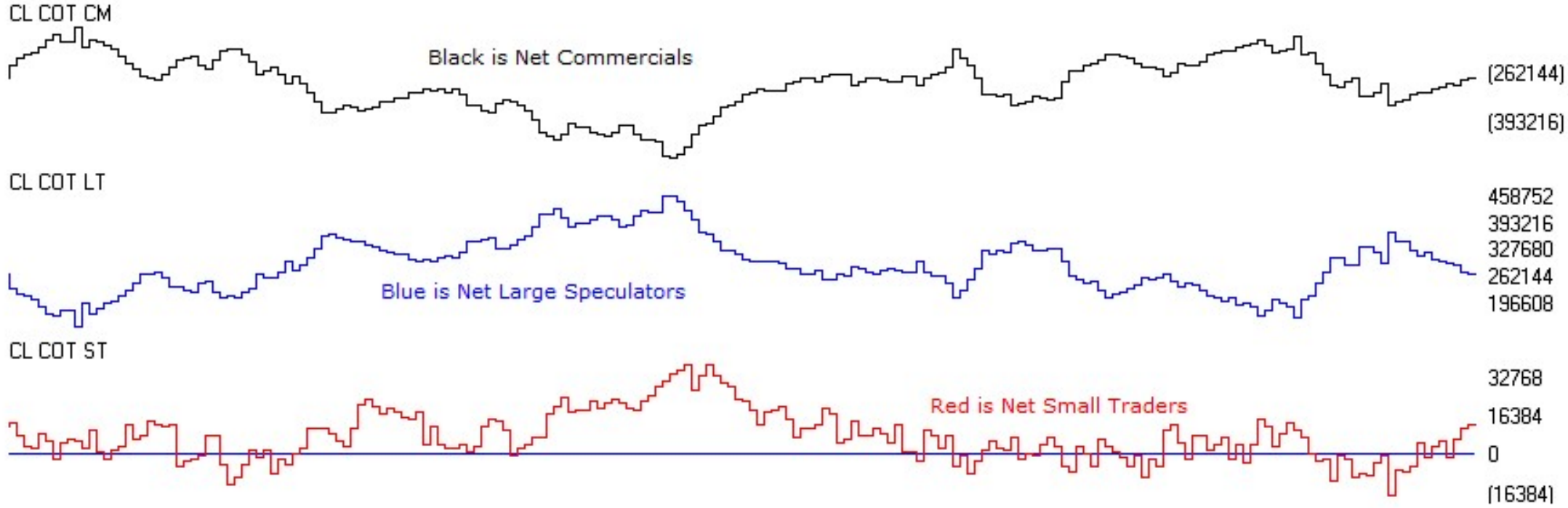
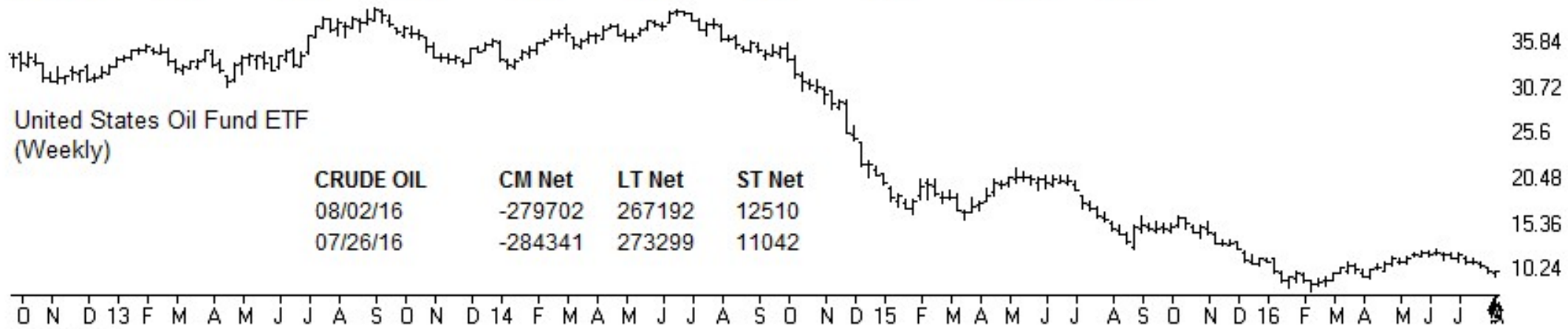


TSR Time Support/Resistance

43 UNITED STATES OIL FUND (Daily) (USO)



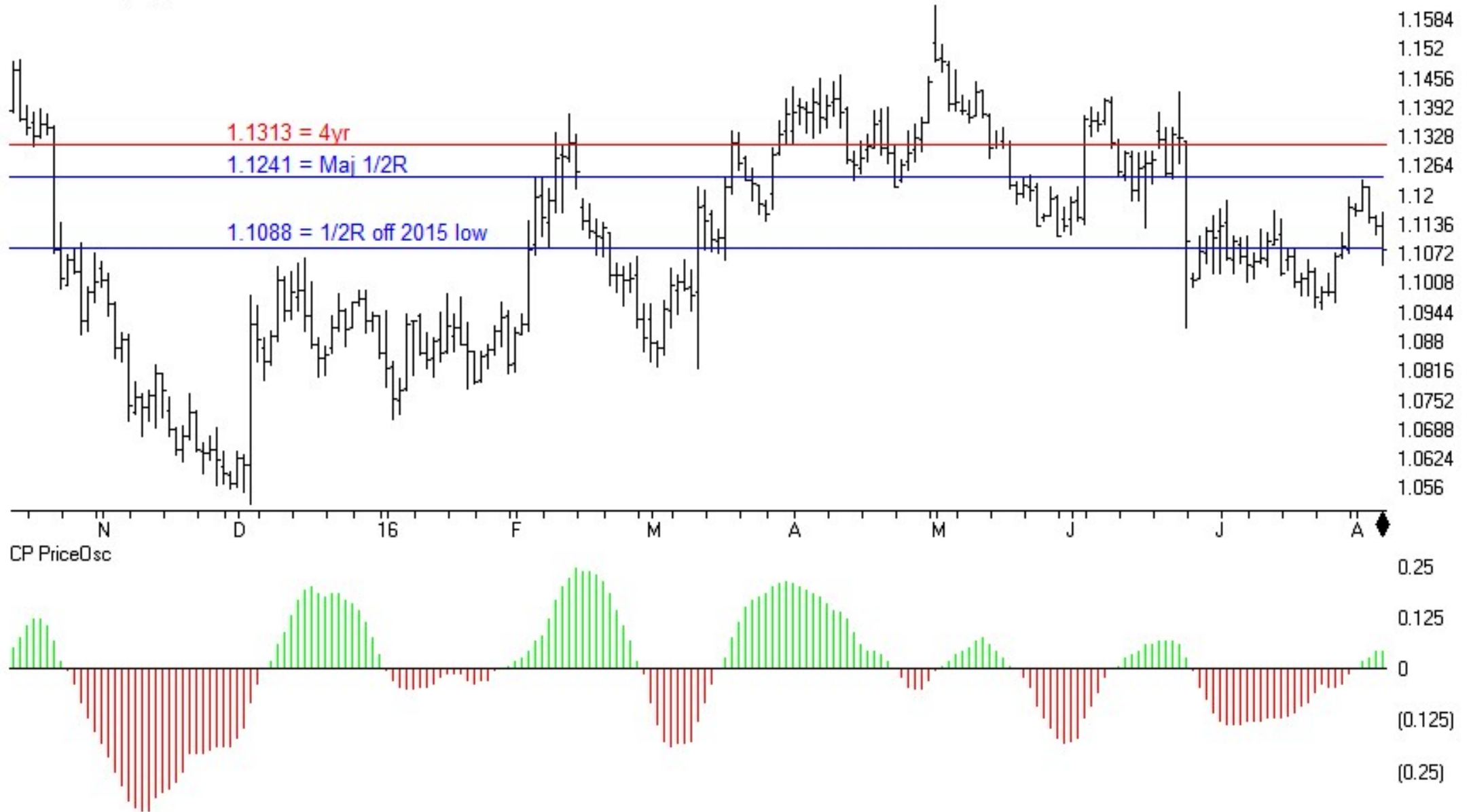
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/02/16	39.3	9.3	38.1	51.6	71.9	67.2	98.4	87.6	31.9
07/26/16	36.8	15.2	48.6	54.5	72.1	56.4	93.5	100.0	47.3



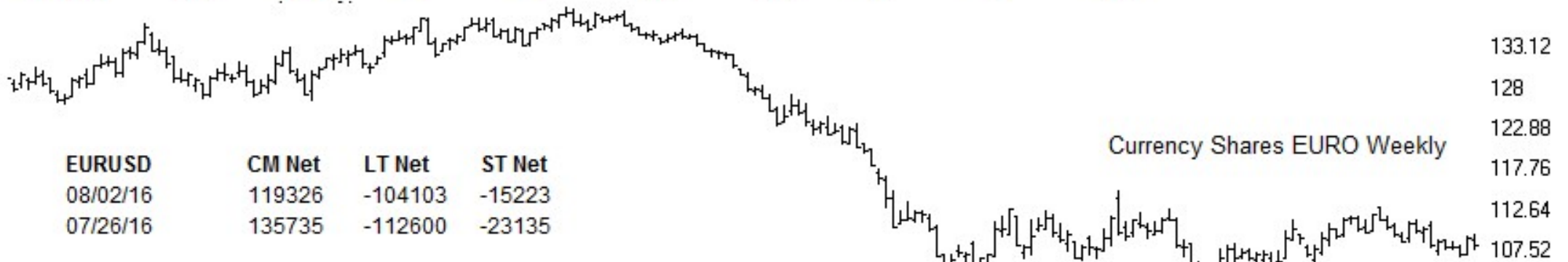


TSR Time Support/Resistance

51 EURUSD (Daily)

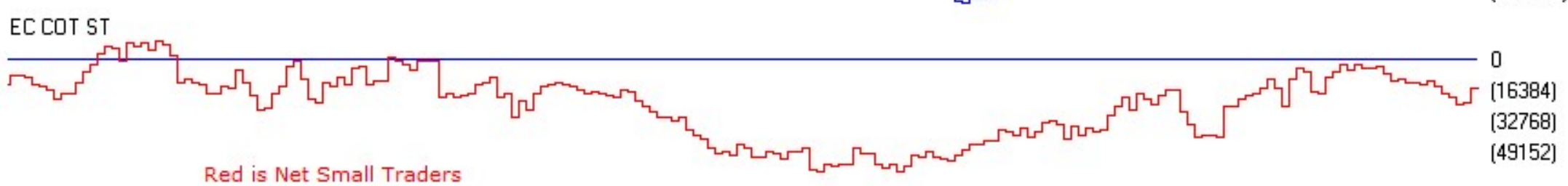


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
08/02/16	84.8	58.6	1.9	9.4	42.3	98.4	43.9	28.6	64.0
07/26/16	100.0	65.2	0.0	0.0	40.4	100.0	8.4	5.7	66.8

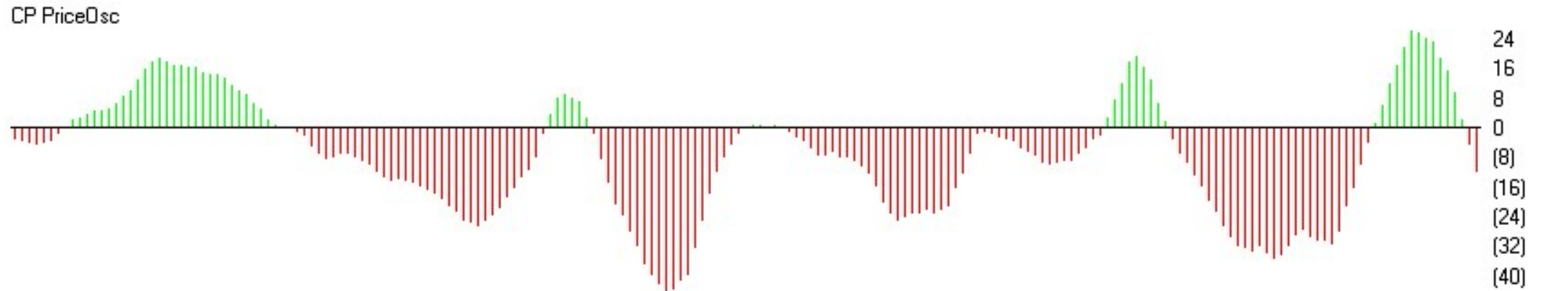


O N D 13 F M A M J J A S O N D 14 F M A M J J A S O N D 15 F M A M J J A S O N D 16 F M A M J J

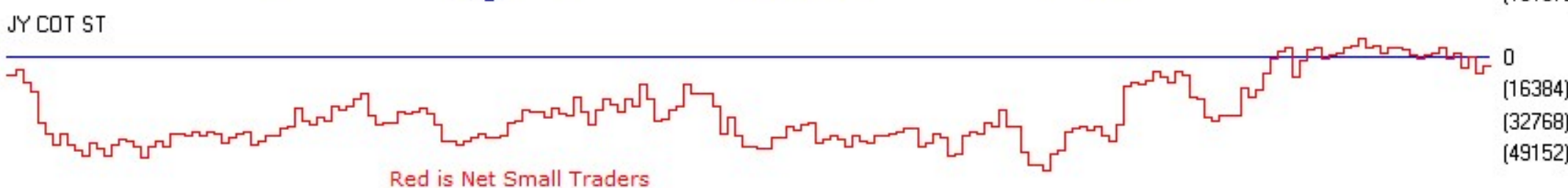
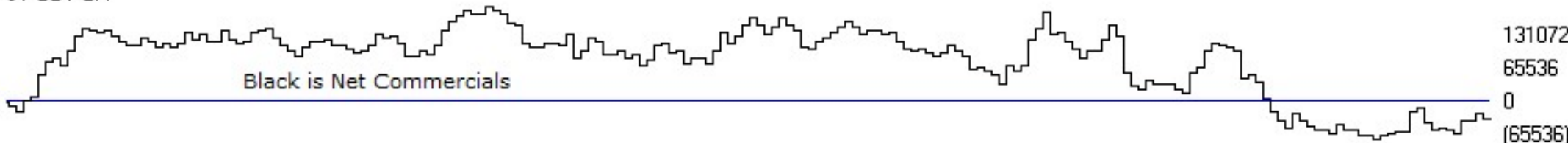
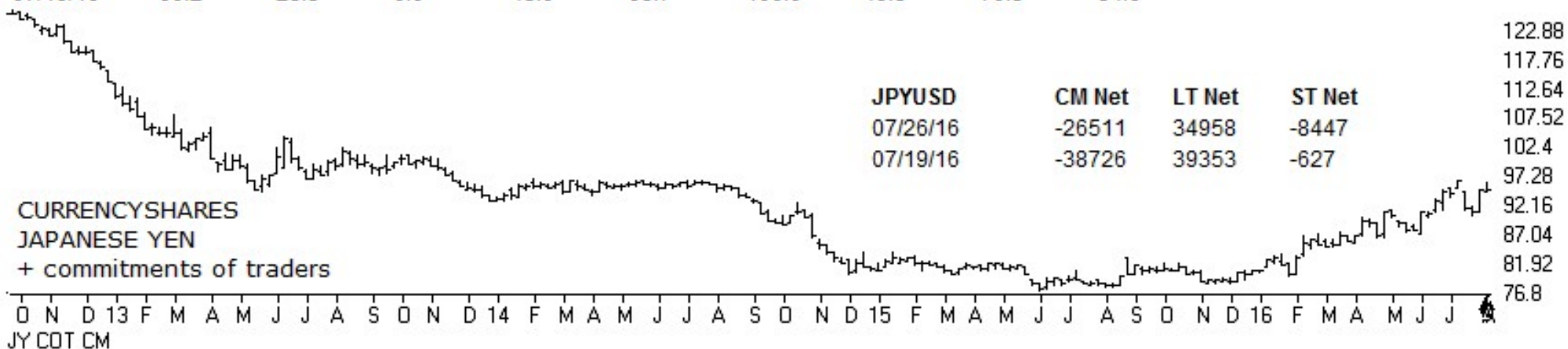
EC COT CM NET



53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/26/16	79.5	48.2	0.0	35.3	54.9	92.8	8.9	44.8	99.5
07/19/16	60.2	28.3	0.0	43.0	68.7	100.0	49.8	70.3	84.6



# ChartProfit

<http://www.chartprofitwebcast.com>