ChartProfit

Charts to Friday 8th September 2017

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

*********** BREADTH

ChartProfit Breadth System - wk ending 09/08

	-5	-4	-3	-2	↓
NYSE	40	36	44	54	50
NasDaq	33	32	38	48	44
SP500	45	39	46	55	53
ND100	31	38	45	65	58
R2000	31	28	34	47	42

number = % stocks >50day ma

*********** SENTIMENT

Consensus Polls:

09/08: AAII (public poll). Bulls% was higher at 29.3%, up from 25% previous week which was a fifteen week low. Bears% was lower at 35.7%, down from 39.9% previous week which was a twenty five week high. The nett (bulls - bears) at -6.4, up from -14.9 previous week which was a twenty six week low.

09/08: Investors Intelligence. Bulls% was unchanged at 49.5%. Two weeks ago Bulls% fell to 48.1% which was a nine month low. Bear% was also unchanged, at 19.1%.

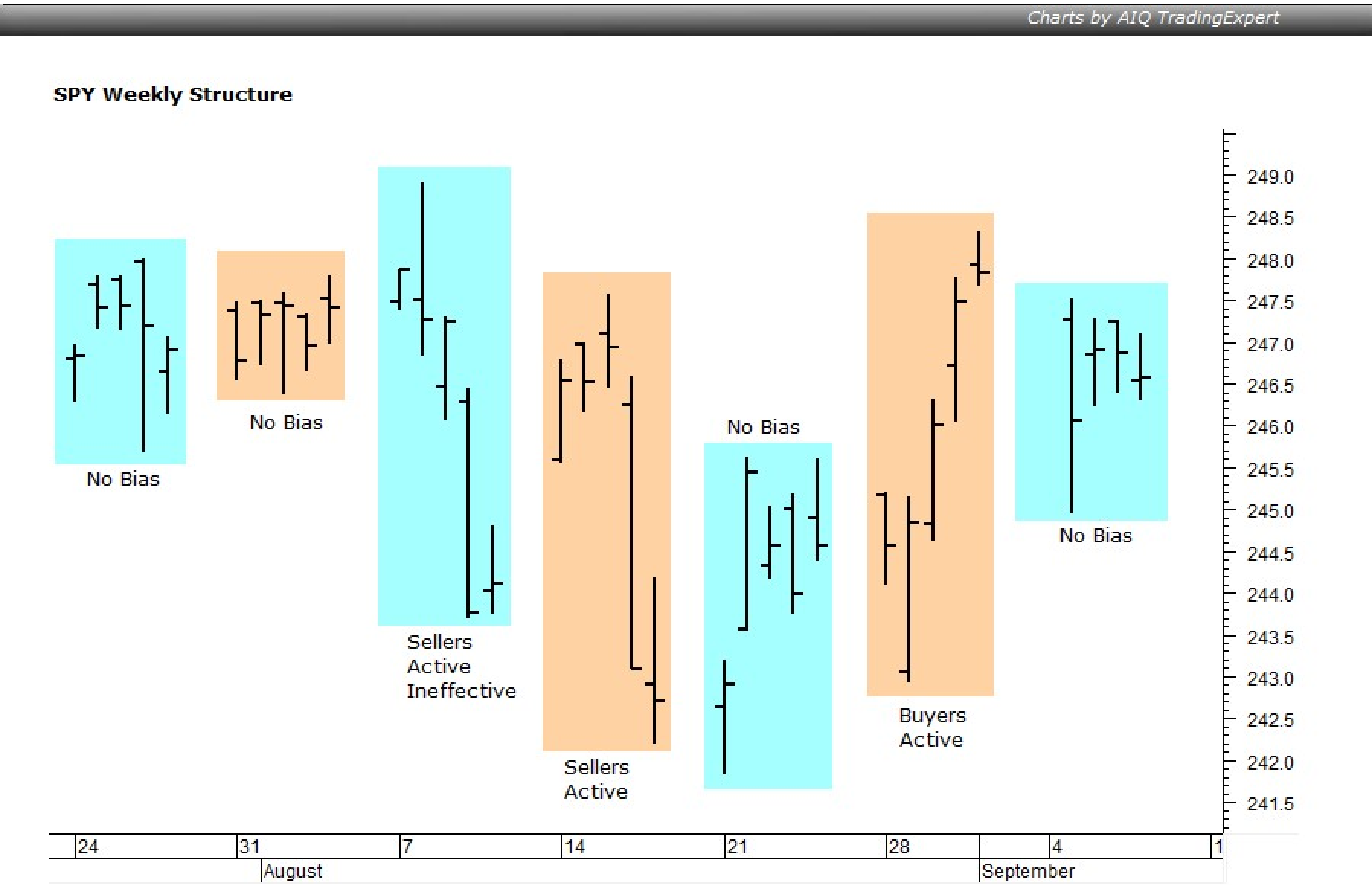
09/08: Market Vane (advisers) poll was higher at 68. Poll reached 70 six weeks ago which was the highest level since 2007.

09/08: NAAIM exposure index was higher at 82.49. Up from previous week's 77.04, a nineteen week low.

Mutual Fund Flow:

09/08: My version of the Rydex Assets Ratio ended the week at 14.42. On 08/22 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.

09/08: lipperusfundflows reported Equity Fund (inc ETF) outflows of -$1.1 Billion in the week to 6th September. Over the last twelve weeks only two weeks have shown a net inflow. In the data excluding ETF flows the last eleven weeks have all registered a net outflow.


Charts by AIQ TradingExpert
SPY Weekly Structure
No Bias
No Bias
Sellers Active Ineffective
Sellers Active
No Bias
Buyers Active
No Bias
249.0
248.5
248.0
247.5
247.0
246.5
246.0
245.5
245.0
244.5
244.0
243.5
243.0
242.5
242.0
241.5
24
31
7
14
21
28
4
1
August
September

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
09/05/17	60.6	95.7	79.7	19.8	1.5	60.1	44.6	14.8	10.7
08/29/17	35.2	69.4	90.2	20.2	0.0	55.6	82.0	54.9	0.0

GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/05/17	0	12.1	97	100	78.7	0	81.9	26.5	25.5
08/29/17	0	12.2	96.4	100	78	0	87	15.2	0

CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/05/17	63.6	42.3	11.2	34.4	38.9	65.4	32.1	19.8	15.4
08/29/17	76.4	45.0	14.1	21.3	47.8	79.6	51.8	31.5	0.0

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/05/17	21.2	9.7	53.9	82.4	80.3	48.2	51.3	59.0	36.4
08/29/17	14.7	29.1	90.8	85.5	64.4	18.1	63.9	46.7	7.2

GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/05/17	35.5	23.5	24.6	60.1	70.6	70.7	73.5	51.5	35.9
08/22/17	28.8	13.1	27.2	67.8	91.2	72.7	75.5	68.1	41.9

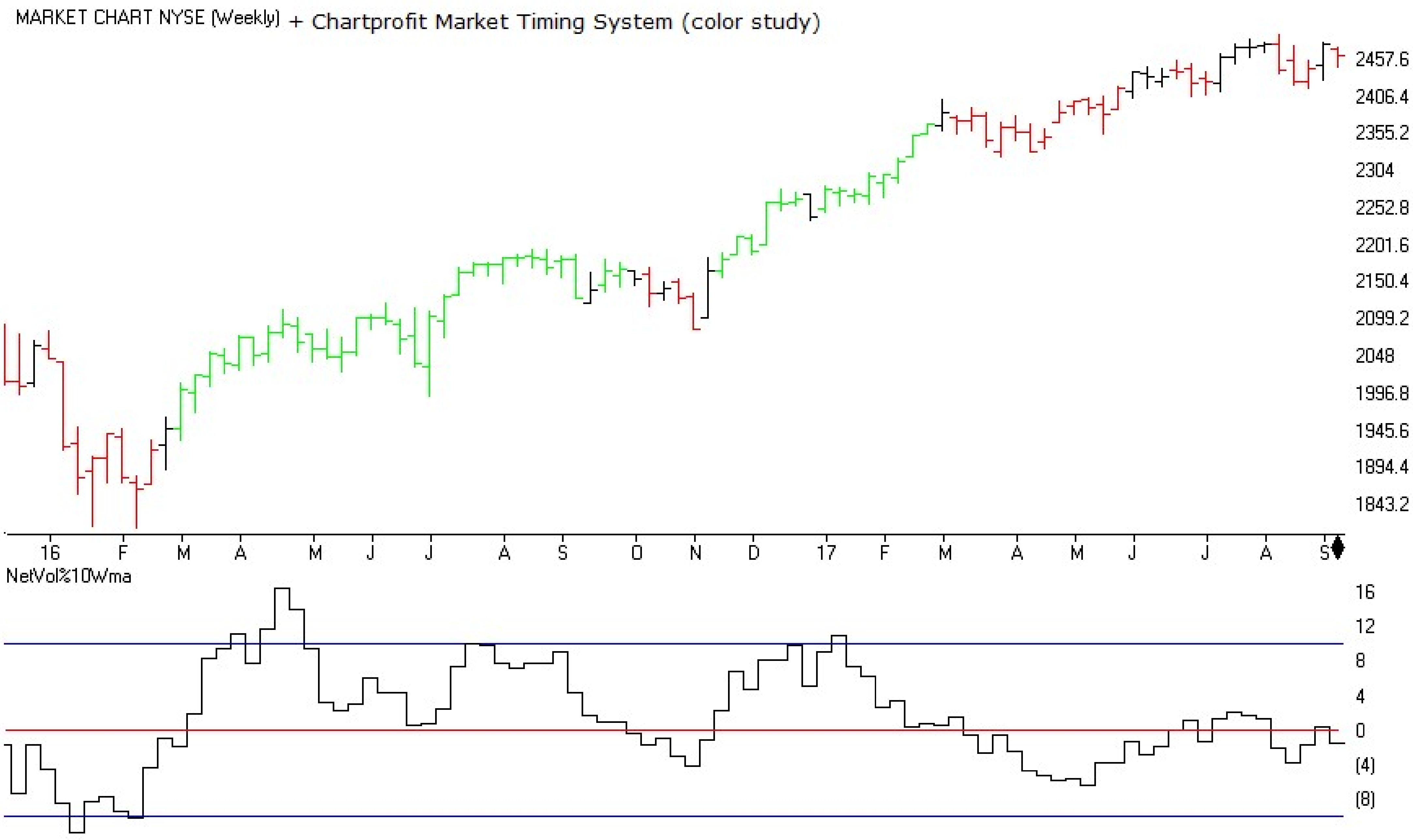
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/05/17	39.0	15.9	37.9	53.9	86.6	70.1	100.0	68.0	11.5
08/29/17	36.4	29.0	47.9	58.4	75.9	61.0	100.0	52.1	7.4

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/05/17	0.7	29.2	97.5	100.0	71.4	10.3	86.3	75.4	24.3
08/29/17	4.3	17.6	92.2	95.3	73.9	15.8	97.6	86.5	19.6

USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/05/17	100.0	74.8	0.6	0.0	0.0	92.4	85.3	70.9	29.5
08/29/17	100.0	72.2	0.0	0.0	10.6	100.0	43.7	56.6	42.0

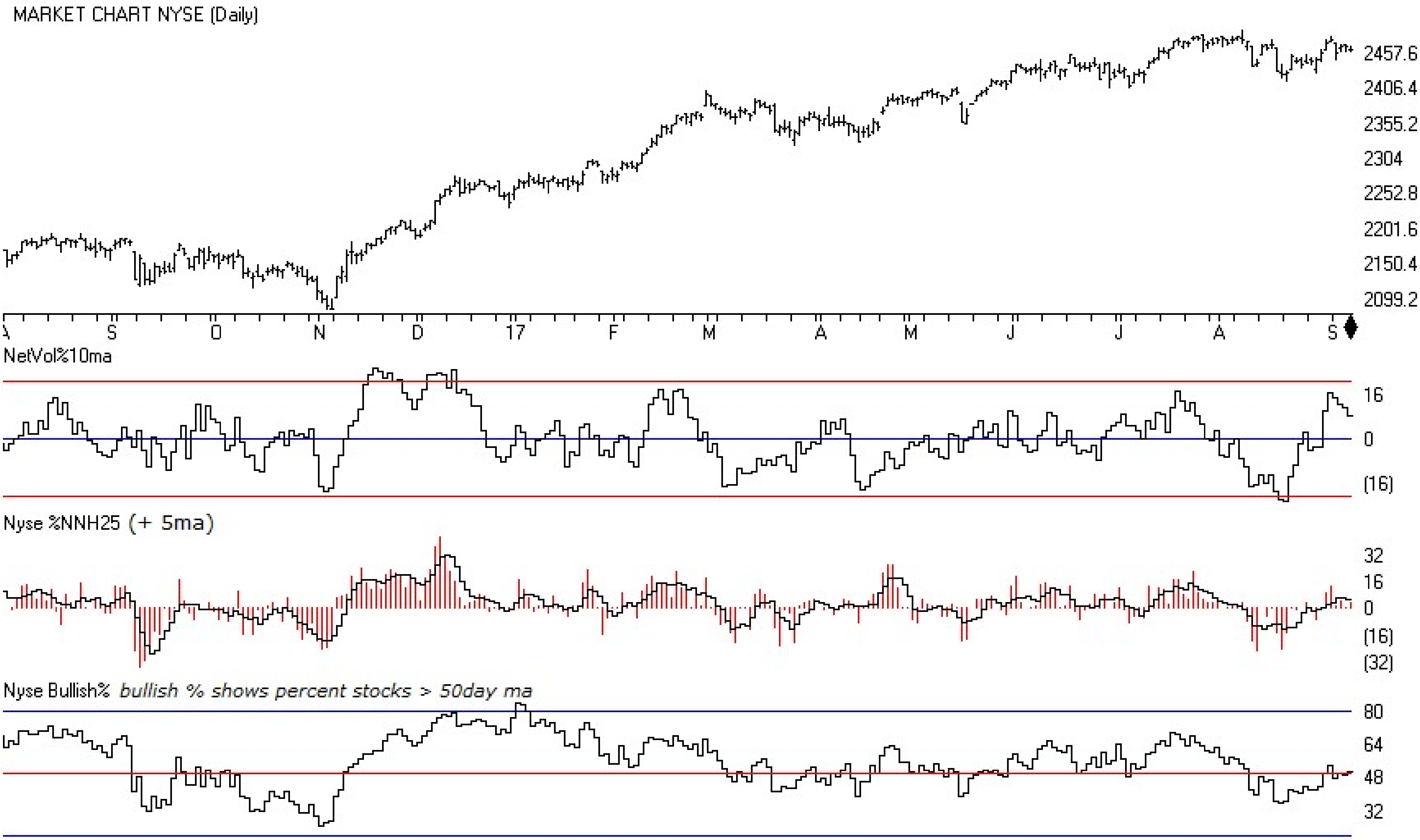
Market Charts

Charts by AIQ TradingExpert



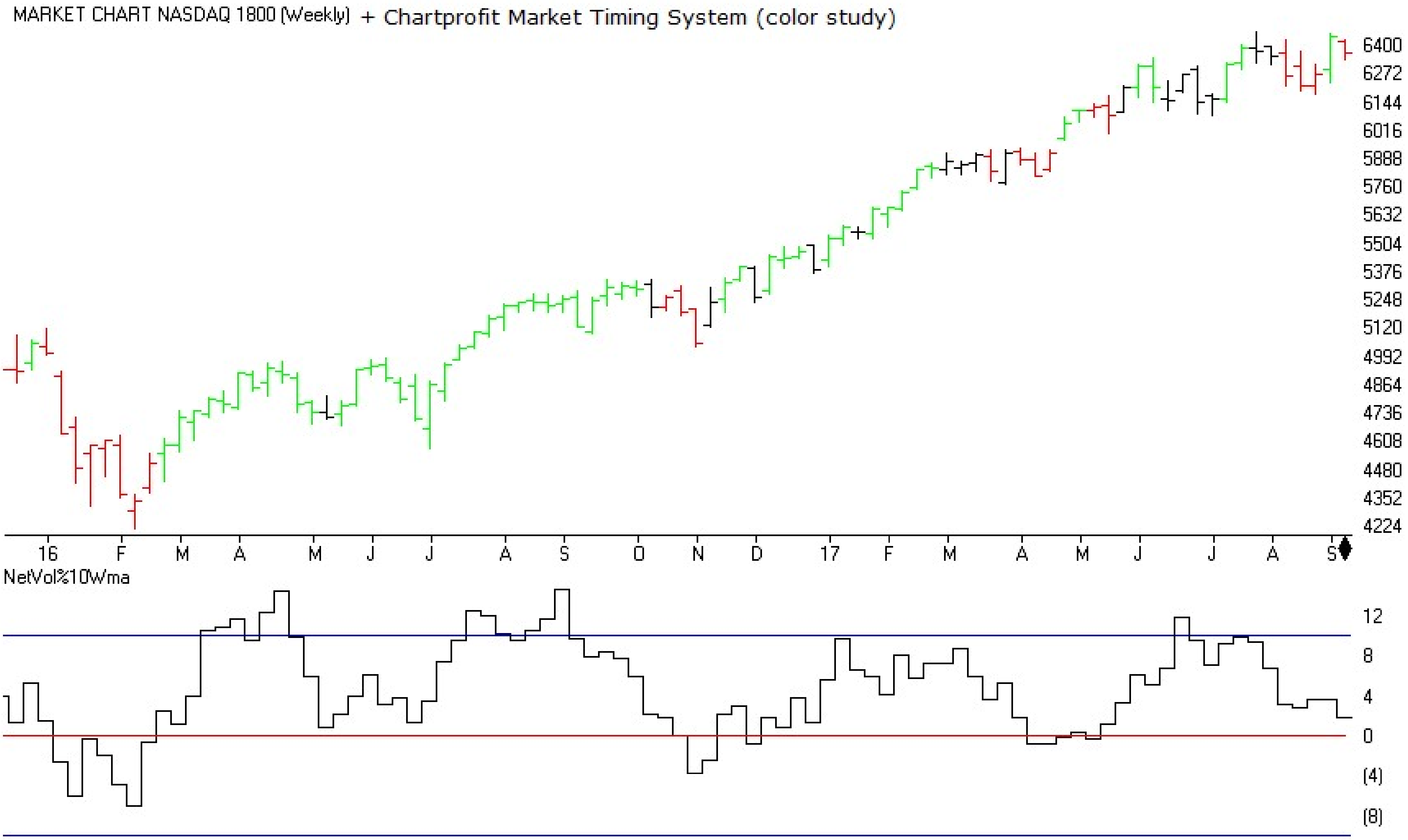
Market Charts

Charts by AIQ TradingExpert



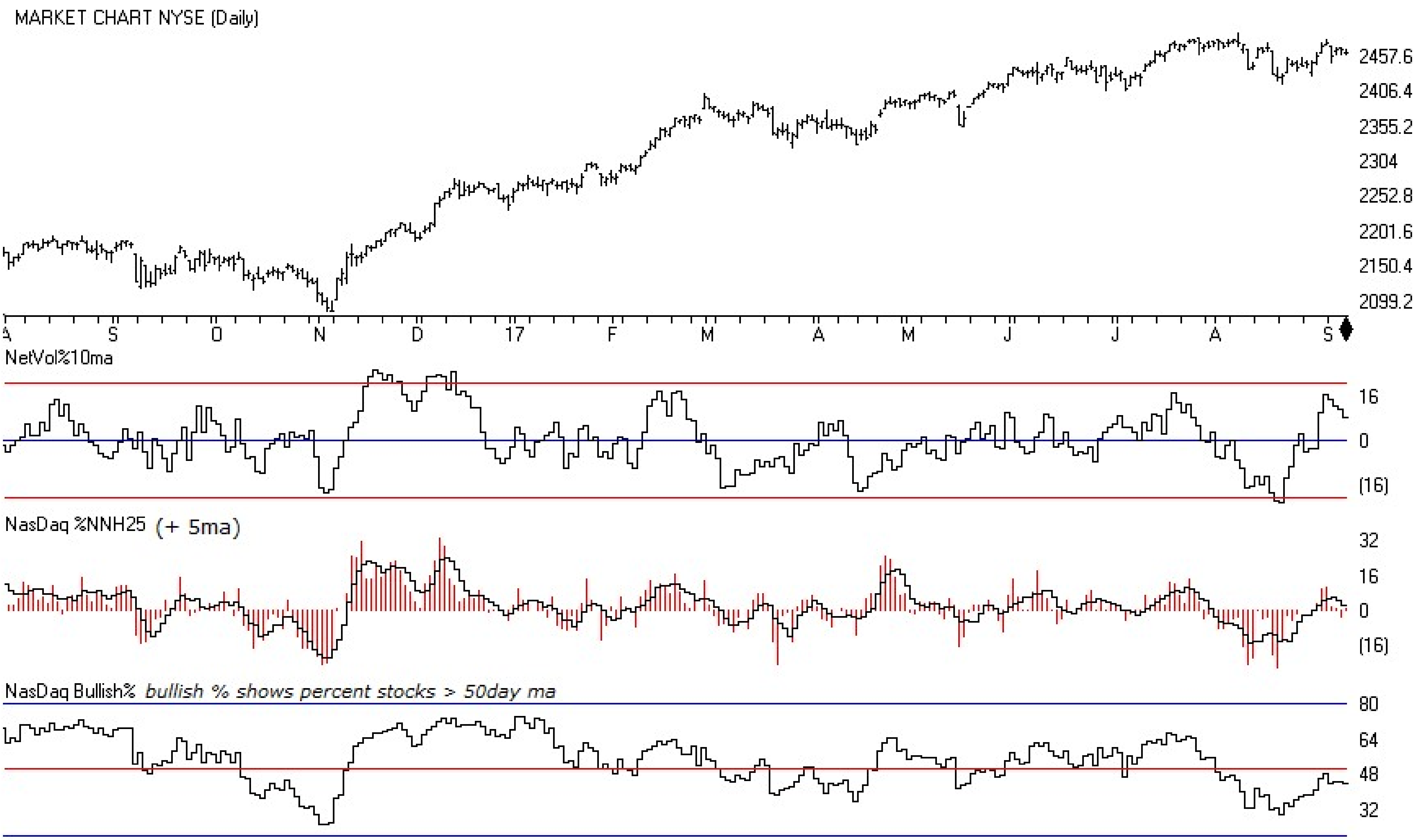
Market Charts

Charts by AIQ TradingExpert



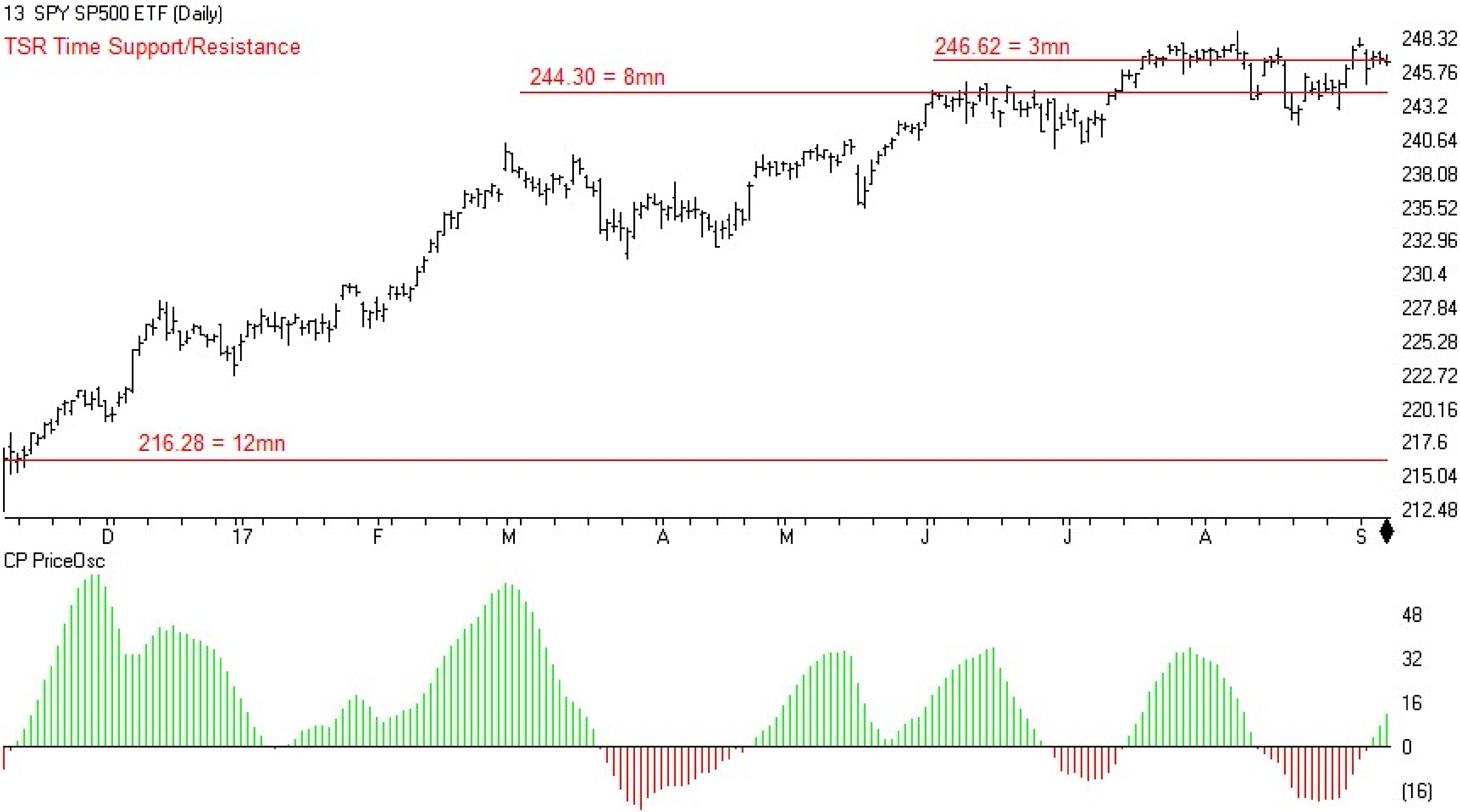
Market Charts

Charts by AIQ TradingExpert



Index ETFs

Charts by AIQ TradingExpert

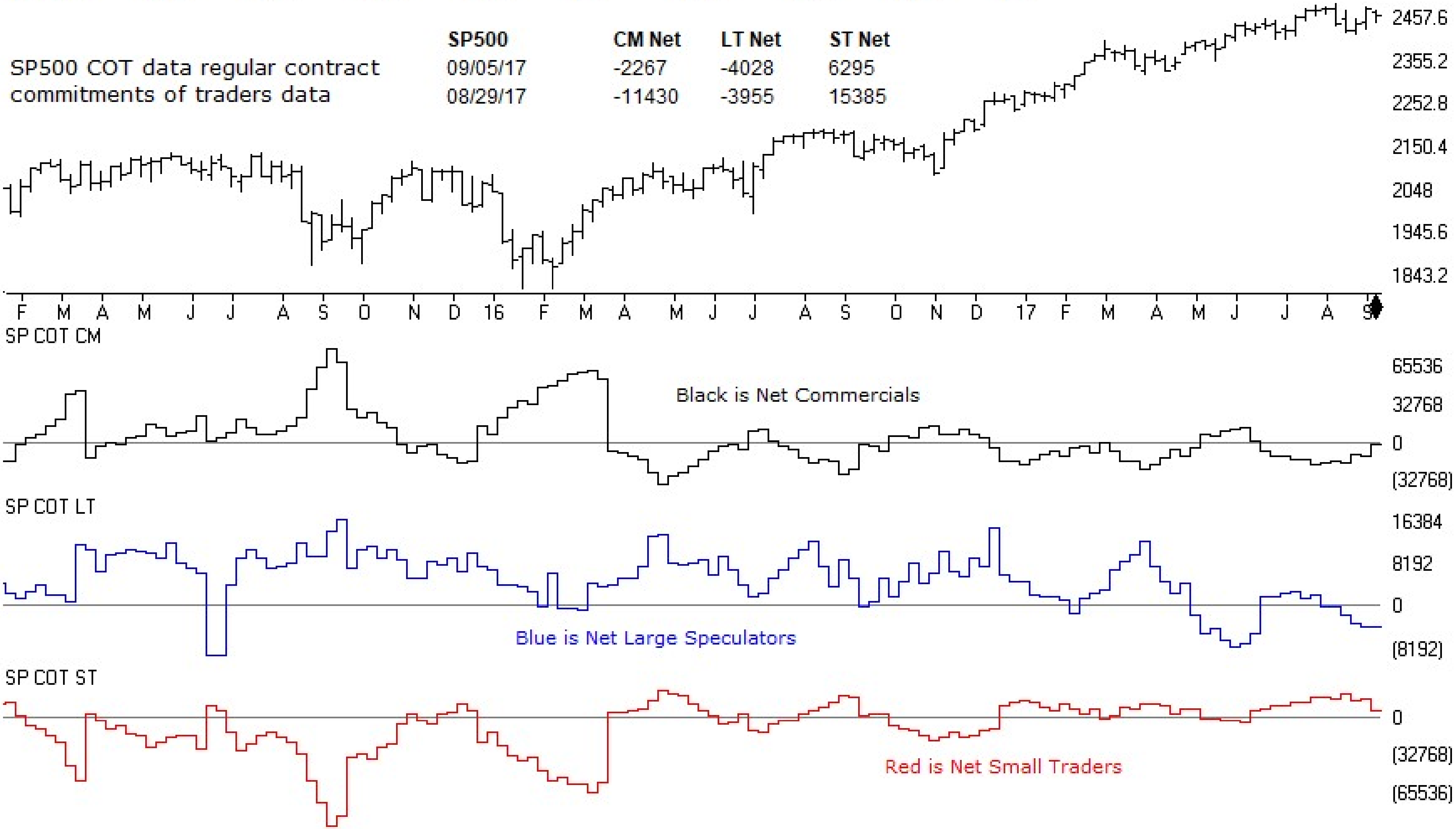


Charts by AIQ TradingExpert

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/05/17	60.6	95.7	79.7	19.8	1.5	60.1	44.6	14.8	10.7
08/29/17	35.2	69.4	90.2	20.2	0.0	55.6	82.0	54.9	0.0

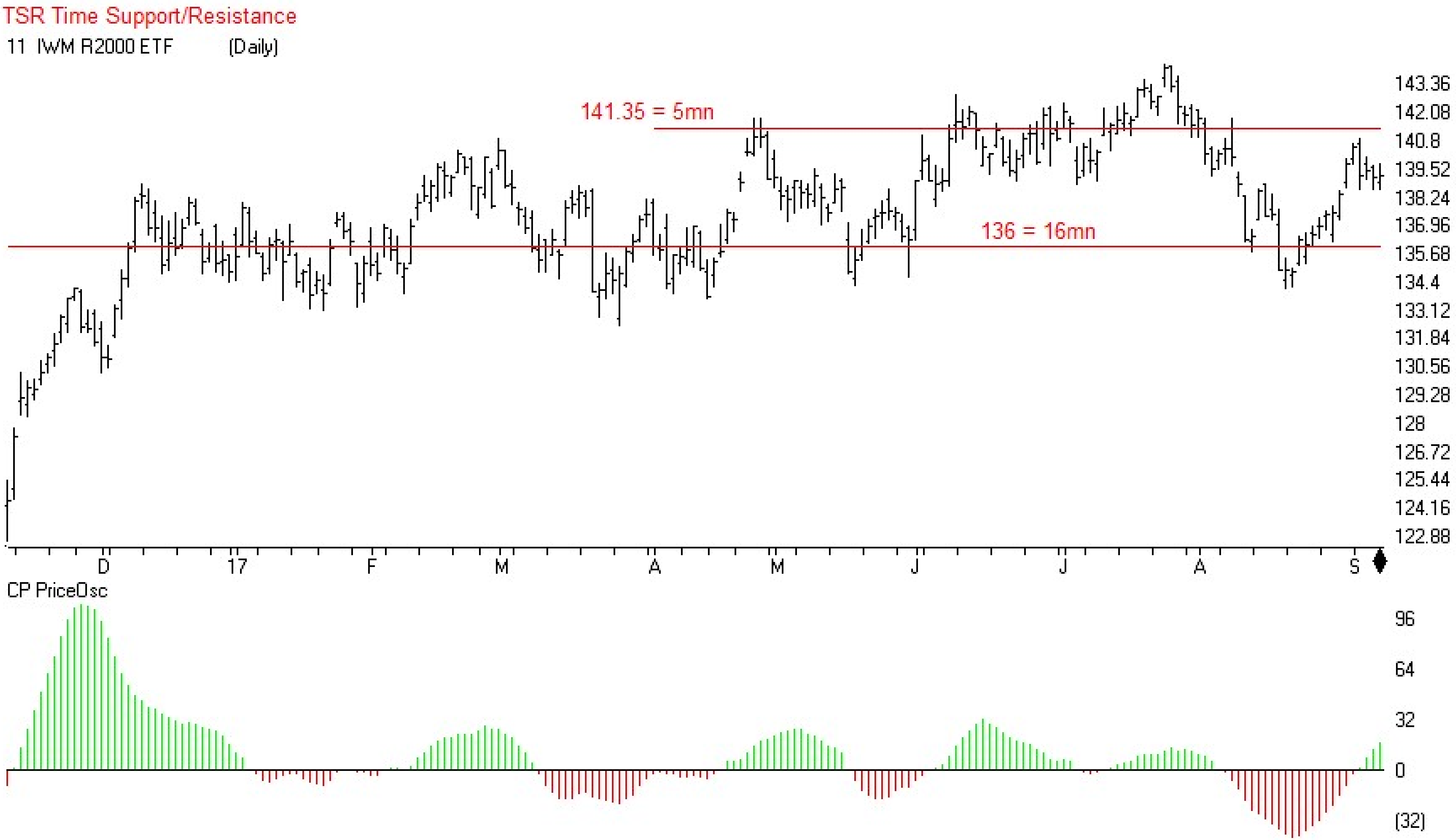
SP500 COT data regular contract commitments of traders data

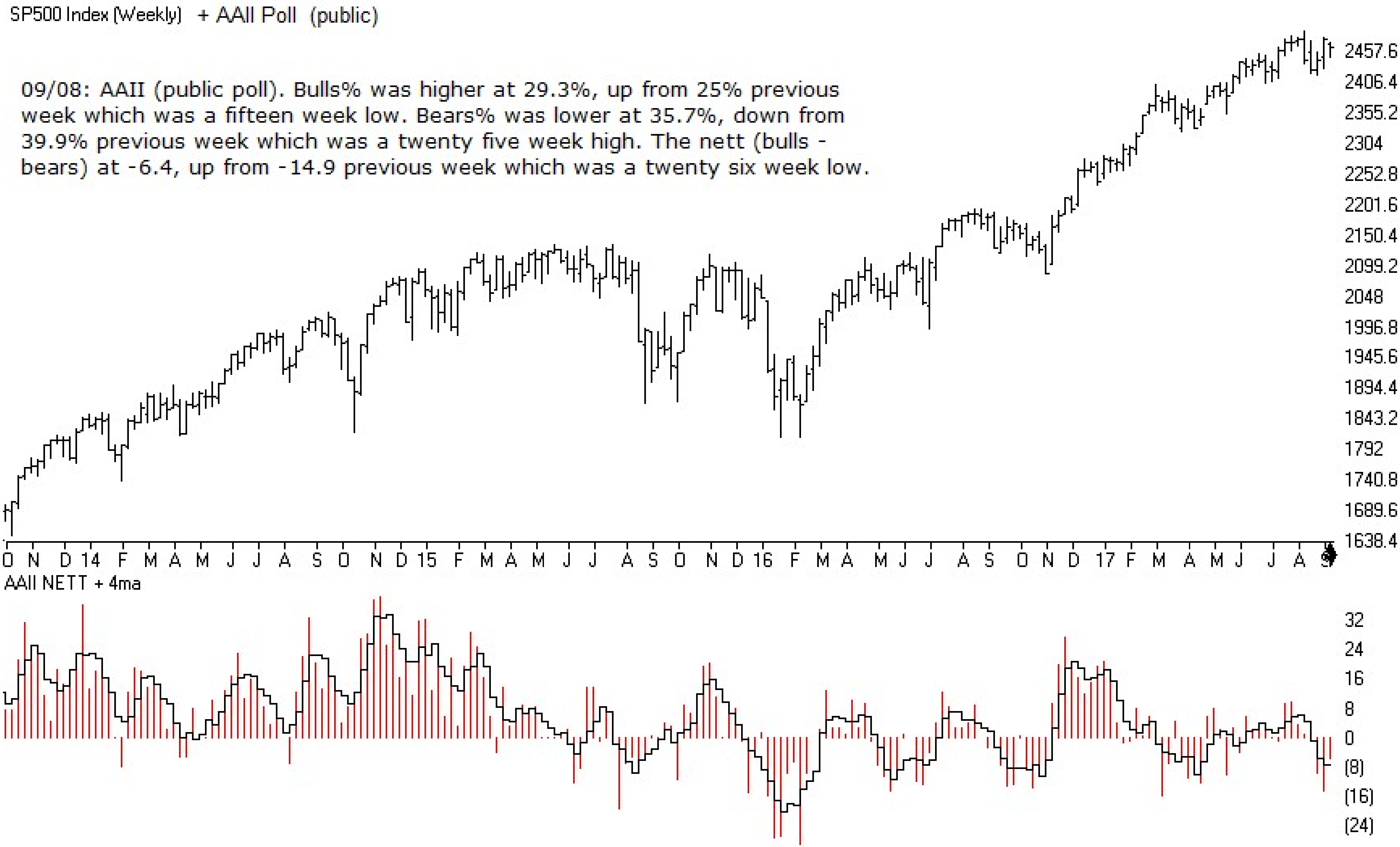
SP500	CM Net	LT Net	ST Net
09/05/17	-2267	-4028	6295
08/29/17	-11430	-3955	15385



Index ETFs

Charts by AIQ TradingExpert




SP500 Index (Weekly) + AAII Poll (public)
09/08: AAII (public poll). Bulls% was higher at 29.3%, up from 25% previous week which was a fifteen week low. Bears% was lower at 35.7%, down from 39.9% previous week which was a twenty five week high. The nett (bulls - bears) at -6.4, up from -14.9 previous week which was a twenty six week low.
2457.6
2406.4
2355.2
2304
2252.8
2201.6
2150.4
2099.2
2048
1996.8
1945.6
1894.4
1843.2
1792
1740.8
1689.6
1638.4
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 A S O N D 17 F M A M J J A S
AAII NETT + 4ma
32
24
16
8
0
(8)
(16)
(24)

Sentiment

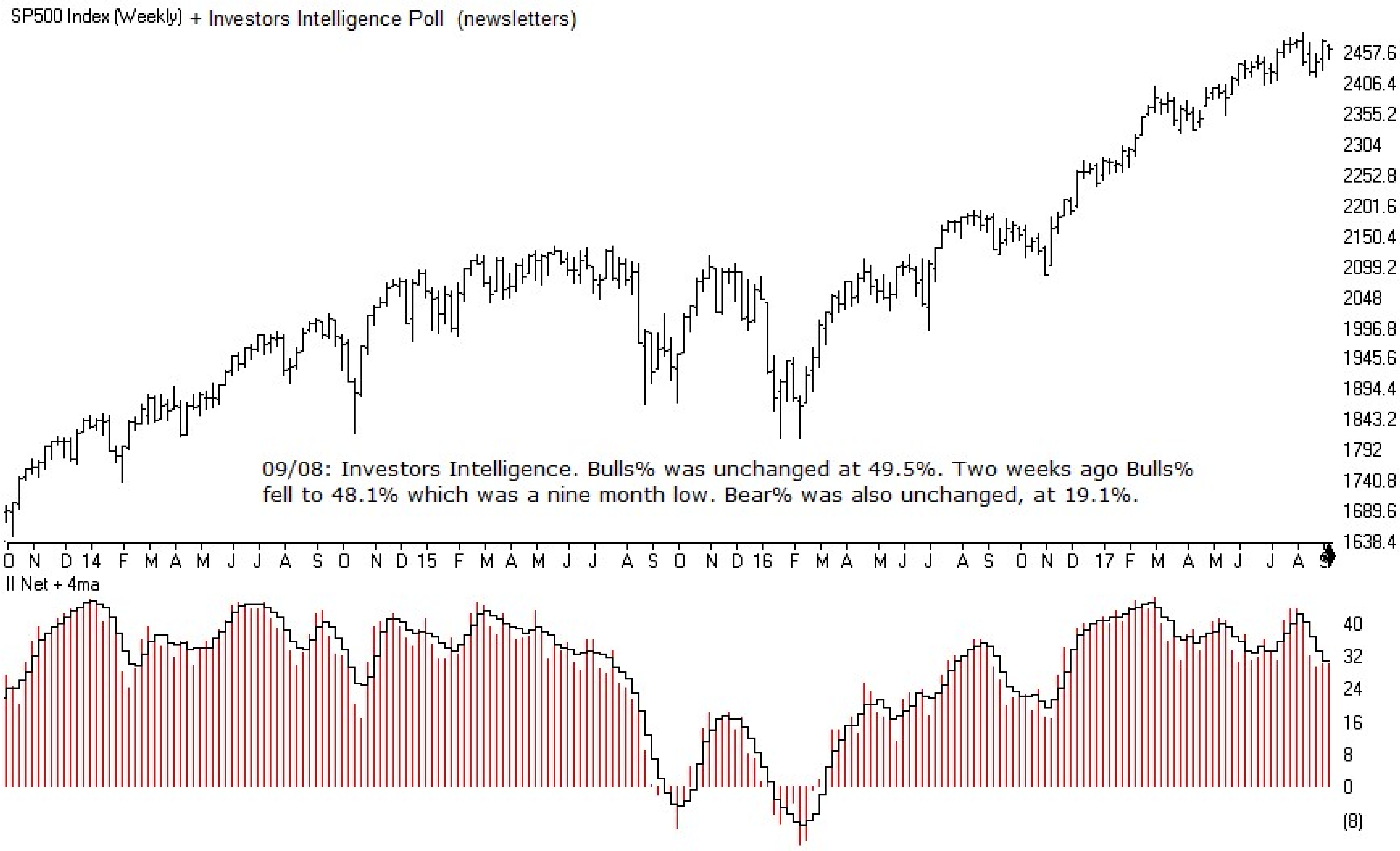
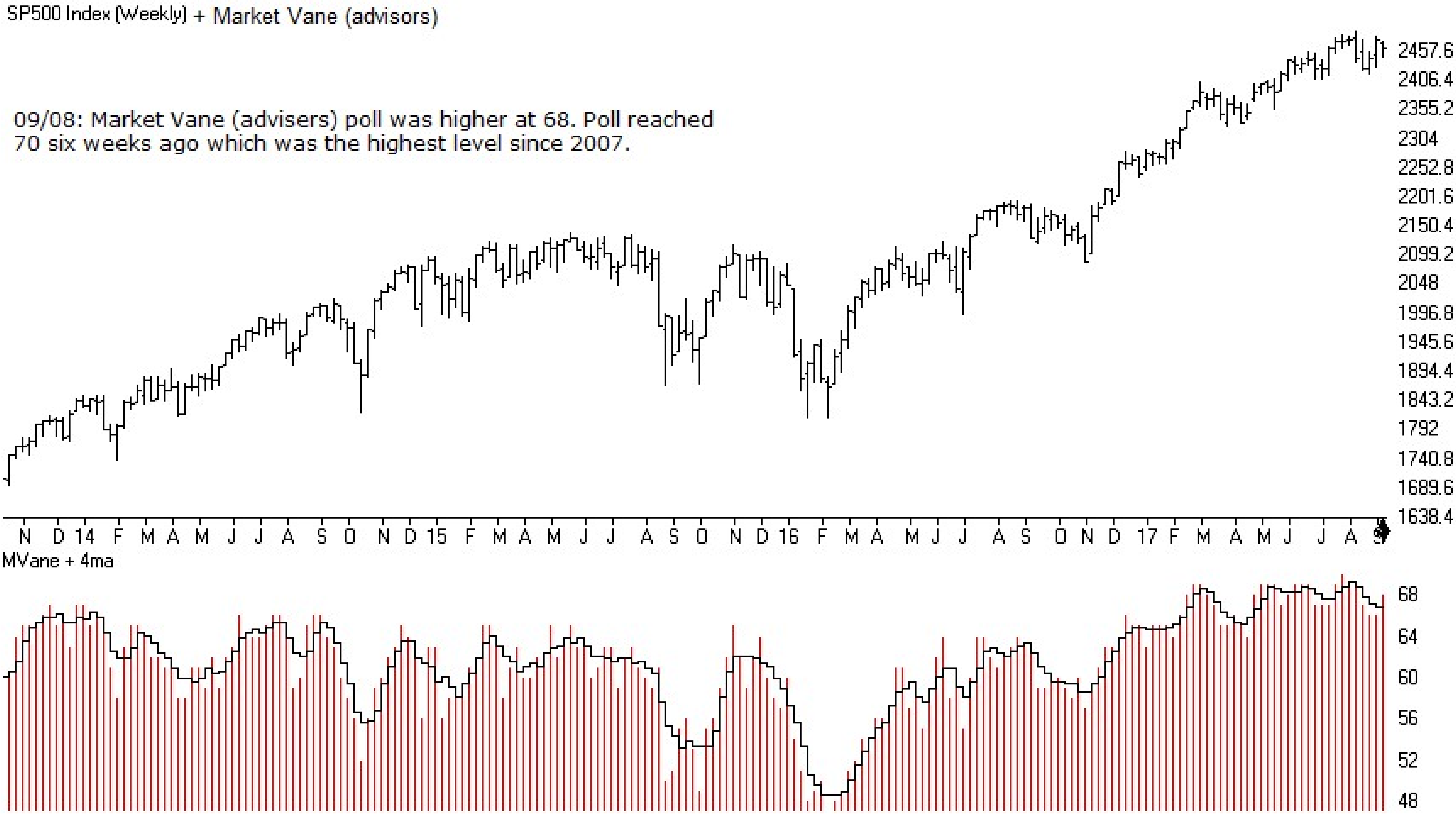


Chart by MetaStock
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)
2457.6
2406.4
2355.2
2304
2252.8
2201.6
2150.4
2099.2
2048
1996.8
1945.6
1894.4
1843.2
1792
1740.8
1689.6
1638.4
09/08: Investors Intelligence. Bulls% was unchanged at 49.5%. Two weeks ago Bulls% fell to 48.1% which was a nine month low. Bear% was also unchanged, at 19.1%.
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 A S O N D 17 F M A M J J A S
II Net + 4ma
40
32
24
16
8
0
(8)

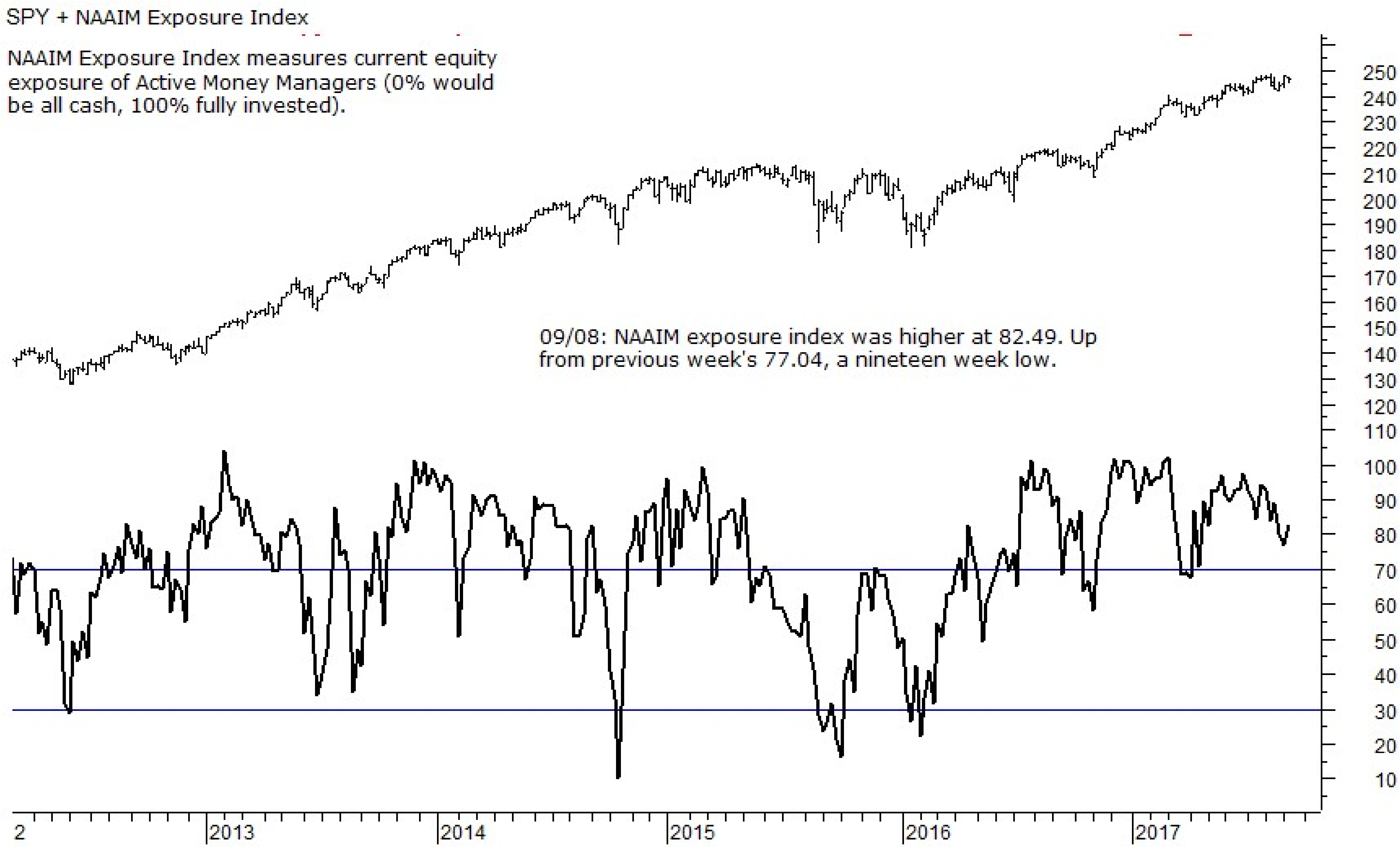
Sentiment

Charts by AIQ TradingExpert



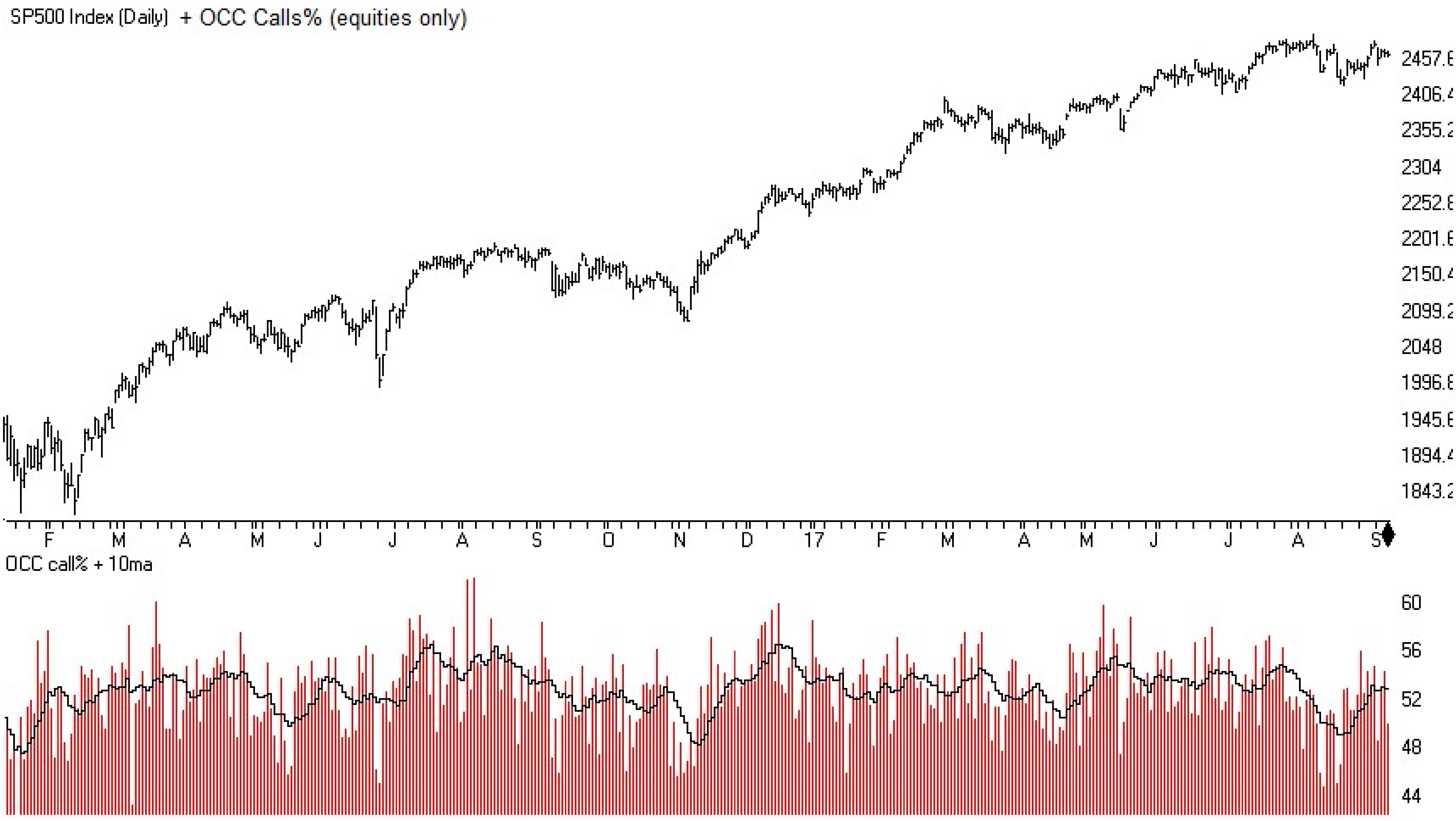
Sentiment

Charts by AIQ TradingExpert



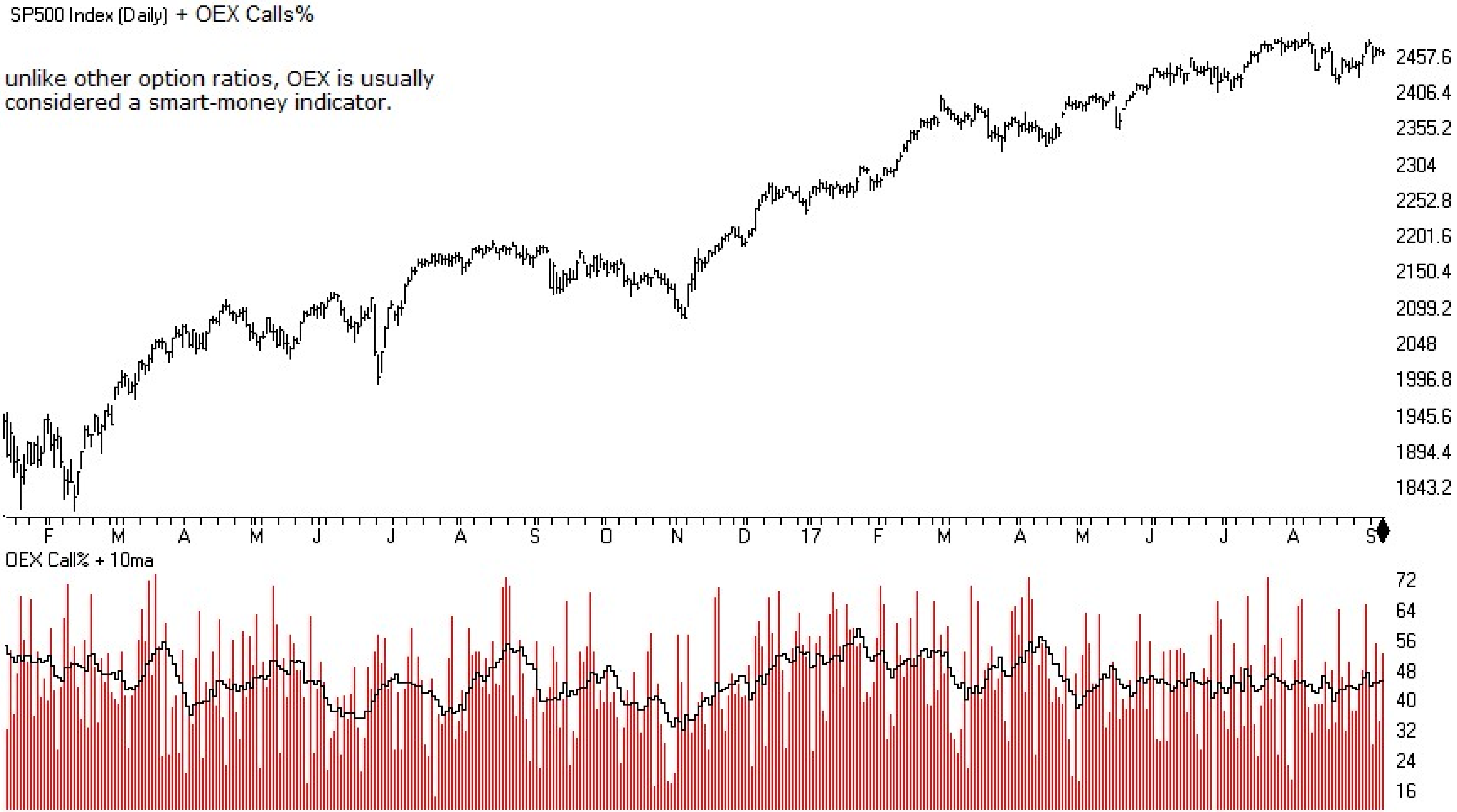
Sentiment

Charts by AIQ TradingExpert



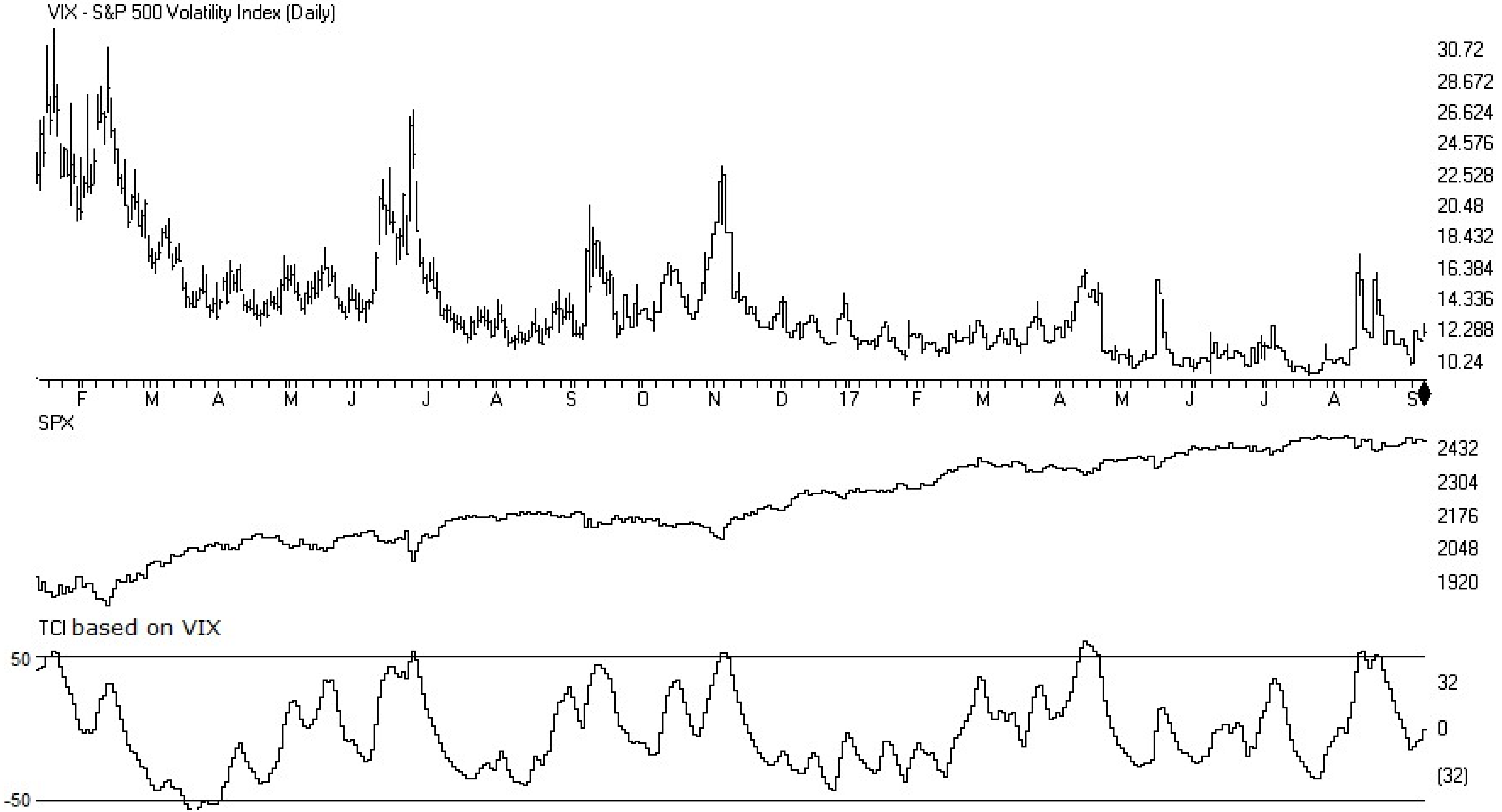
Sentiment

Charts by AIQ TradingExpert



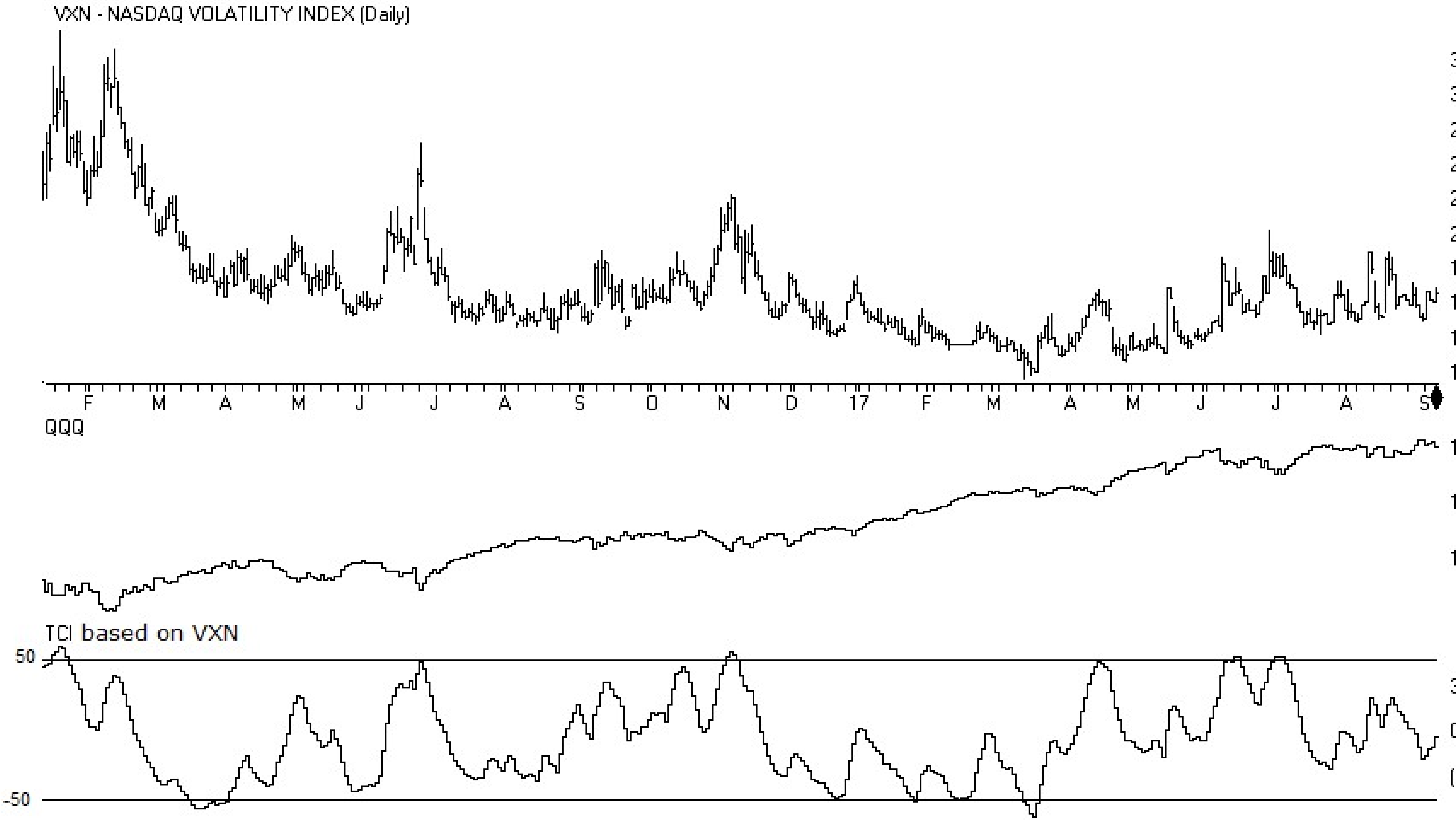
Sentiment

Charts by AIQ TradingExpert



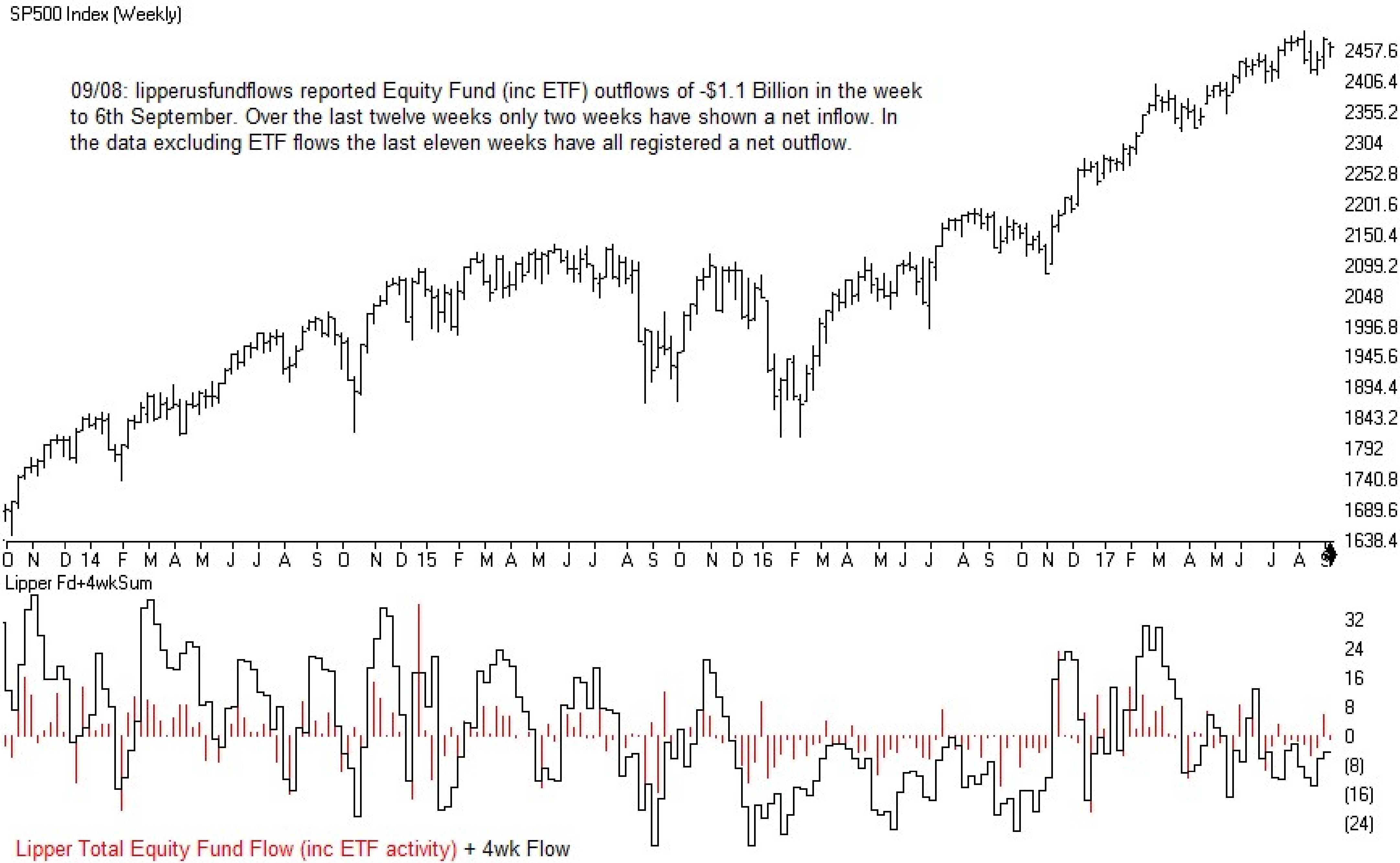
Sentiment

Charts by AIQ TradingExpert

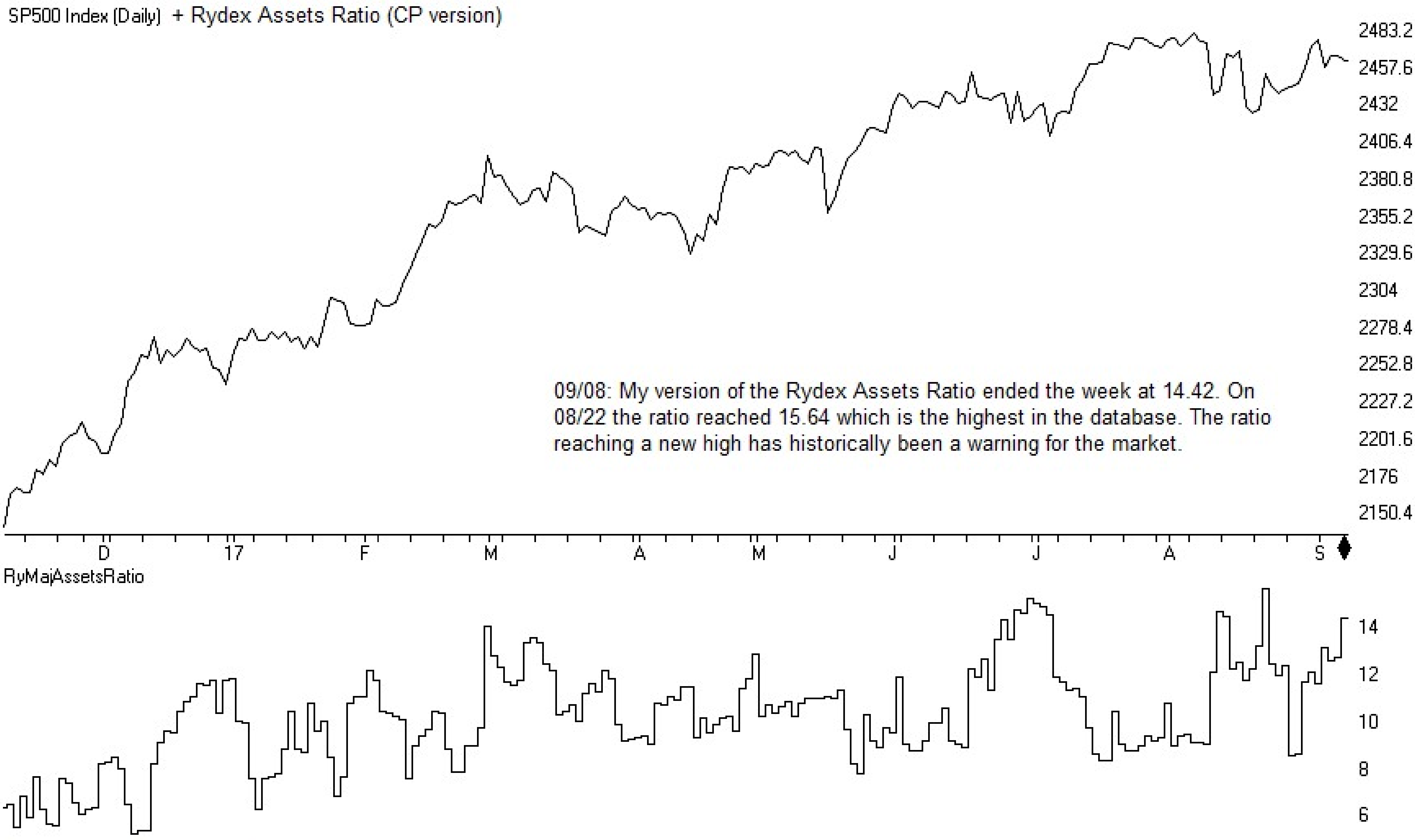


Sentiment

Charts by AIQ TradingExpert



Sentiment



Rydex Assets Ratio (CP version)

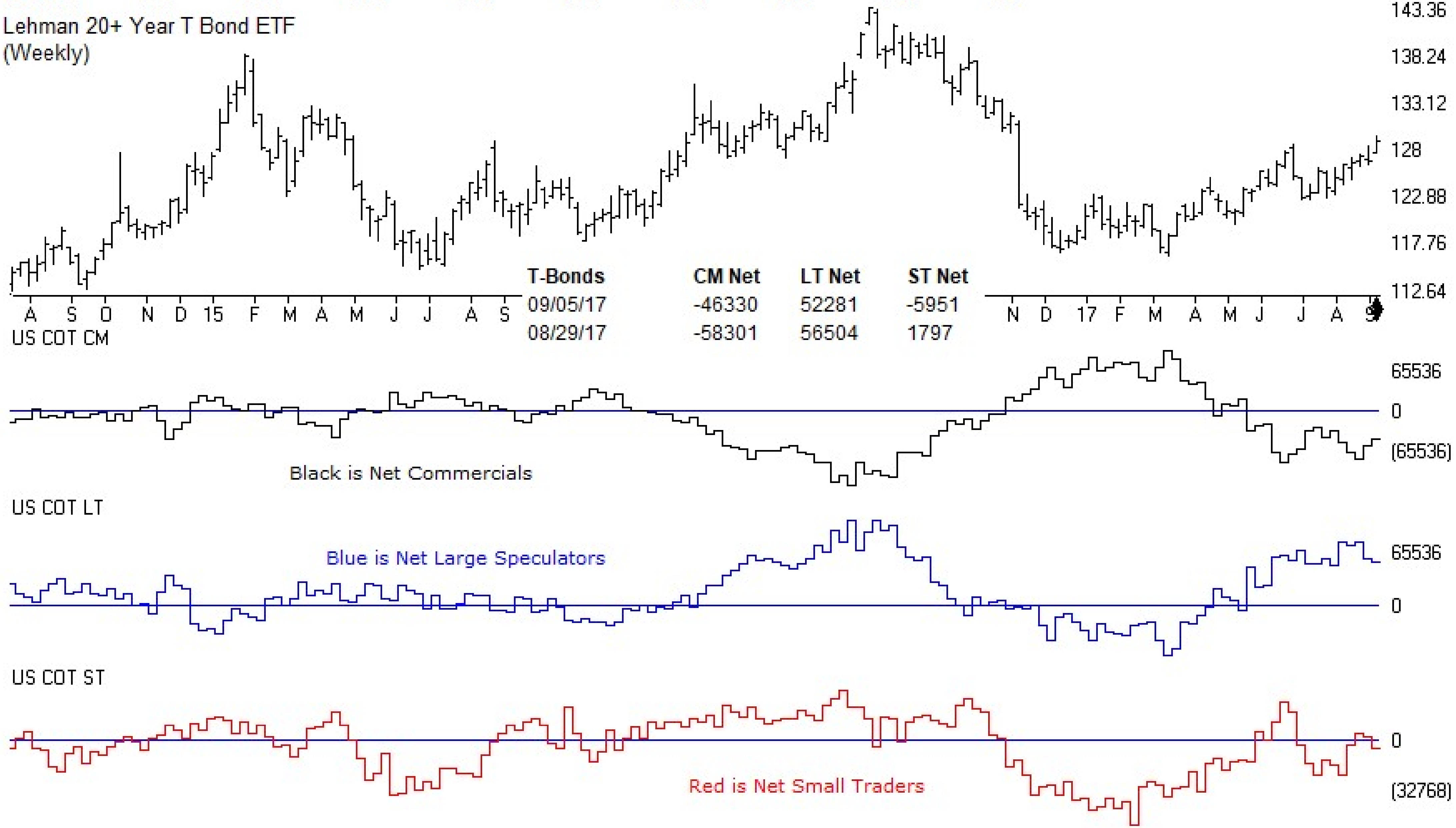
Bonds

Charts by AIQ TradingExpert
TSR Time Support/Resistance
30 Lehman 20+ Year T Bond ETF (Daily)
03/24 Chart recovered back above maj poc. Strong price location if it holds 119. Double-bottom?
03/31: the poc of the current distribution migrated to 121.63. TLT now needs to print above this level to move into a strong price location.
130.00 = 1/2R
121.63 = 8mn
119.00 = major
131.84
130.56
129.28
128
126.72
125.44
124.16
122.88
121.6
120.32
119.04
117.76
116.48
D
17
F
M
A
M
J
J
A
S
CP PriceOsc
16
0
(16)
(32)
(48)
(64)

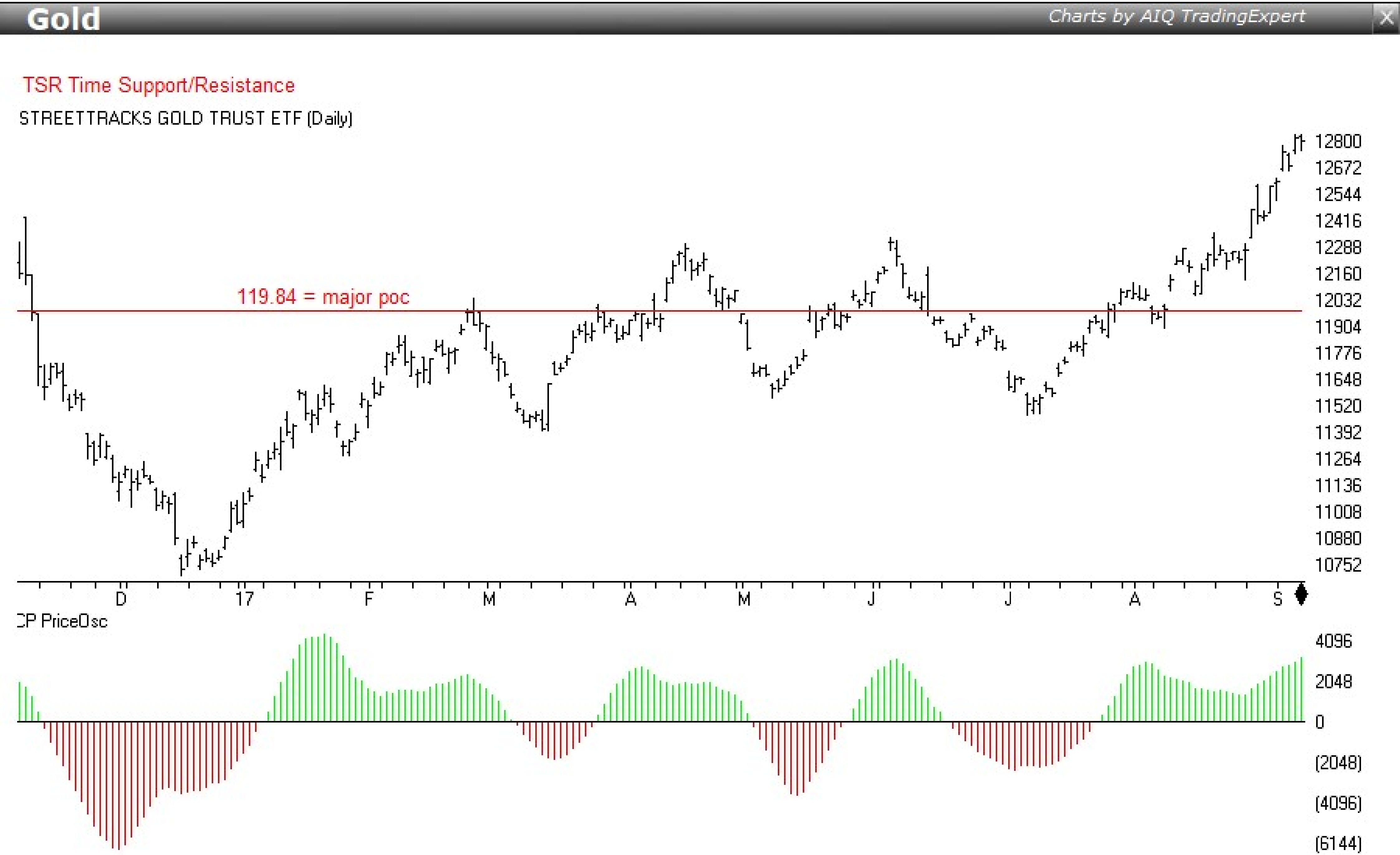
Bonds

Charts by AIQ TradingExpert

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/05/17	21.2	9.7	53.9	82.4	80.3	48.2	51.3	59.0	36.4
08/29/17	14.7	29.1	90.8	85.5	64.4	18.1	63.9	46.7	7.2



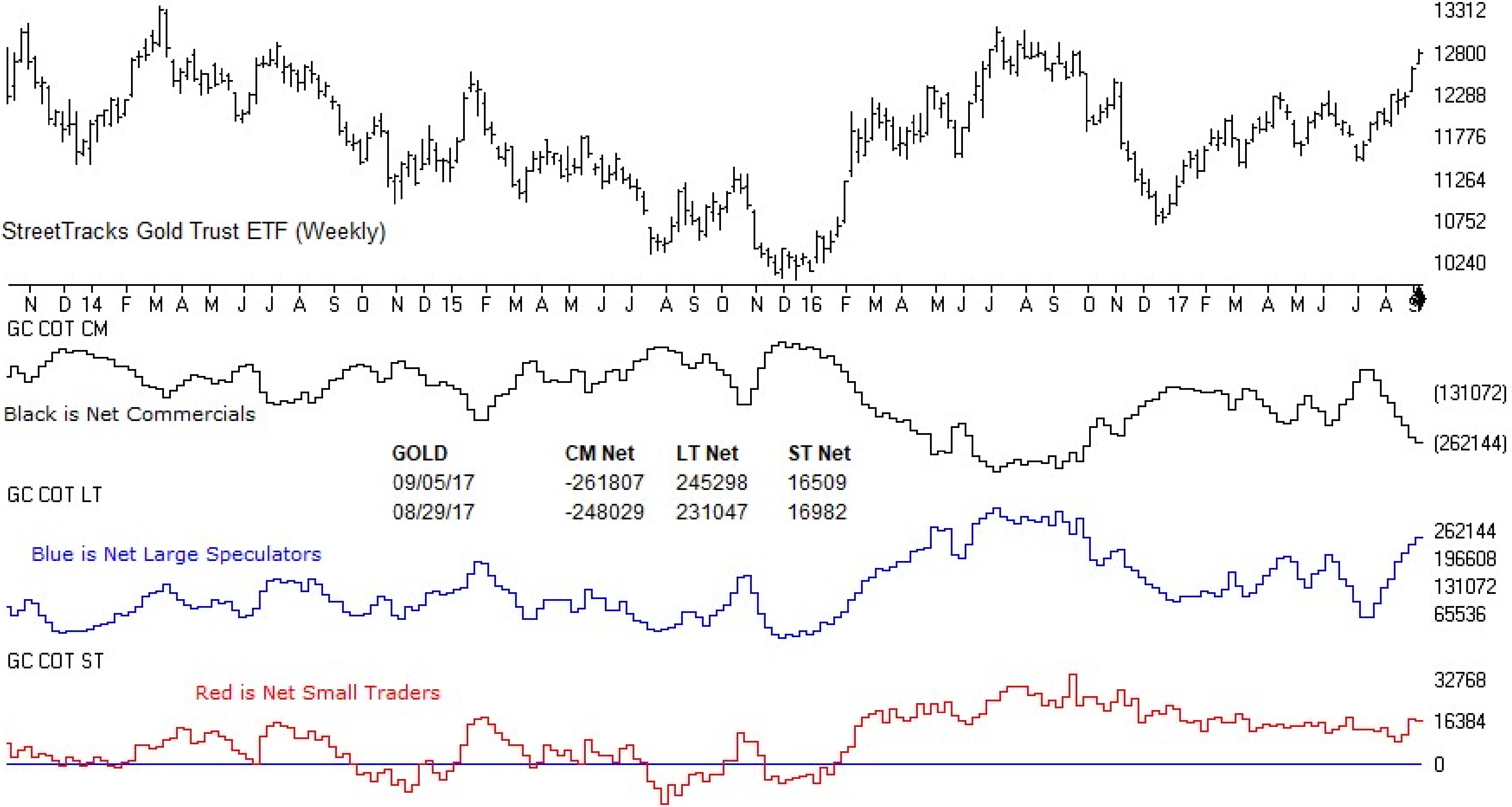
T-Bonds	CM Net	LT Net	ST Net
09/05/17	-46330	52281	-5951
08/29/17	-58301	56504	1797


Gold
Charts by AIQ TradingExpert
TSR Time Support/Resistance
STREETTRACKS GOLD TRUST ETF (Daily)
119.84 = major poc
12800
12672
12544
12416
12288
12160
12032
11904
11776
11648
11520
11392
11264
11136
11008
10880
10752
D
17
F
M
A
M
J
J
A
S
CP PriceOsc
4096
2048
0
(2048)
(4096)
(6144)

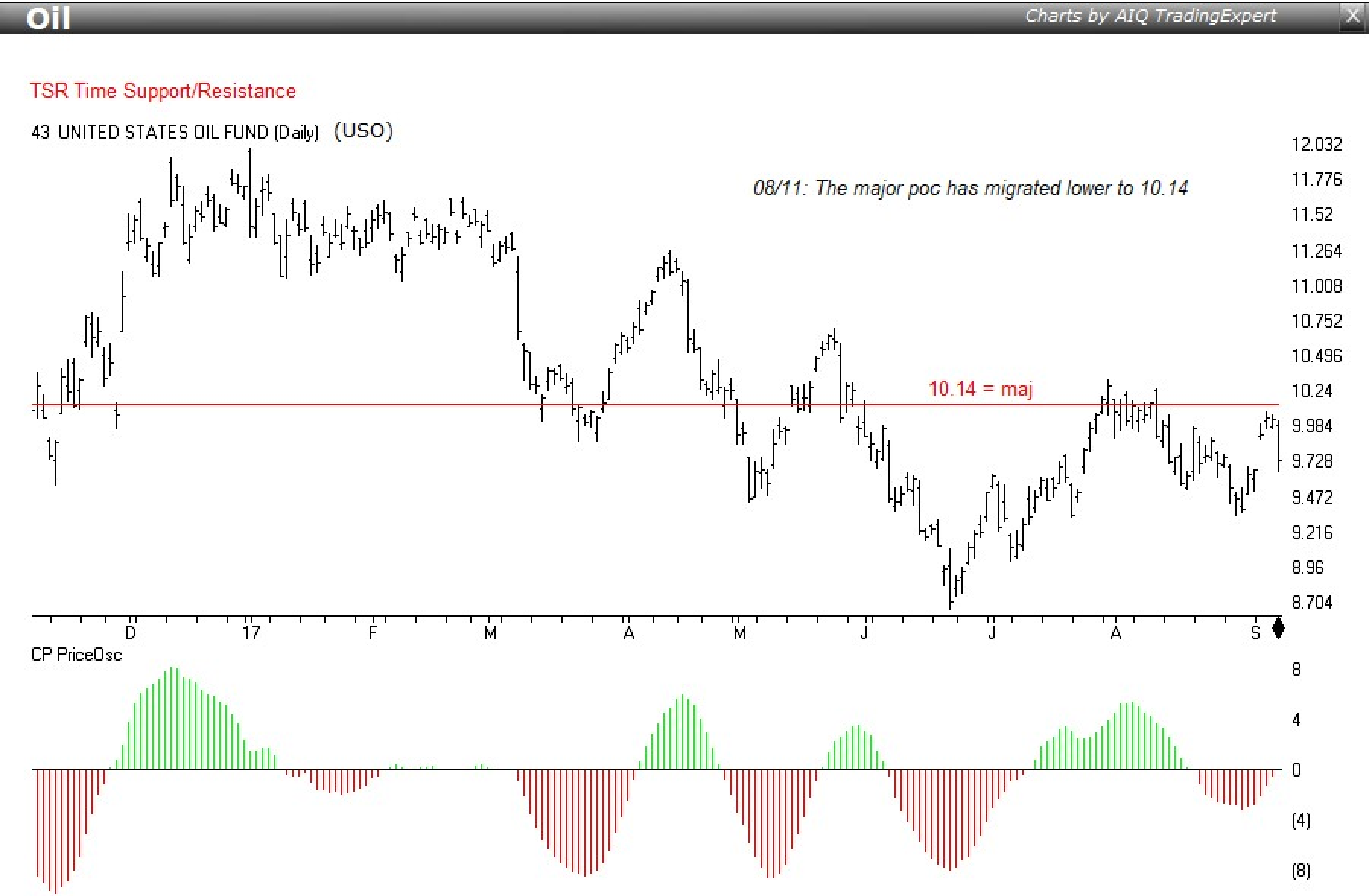
Gold

Charts by AIQ TradingExpert

GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/05/17	0	12.1	97	100	78.7	0	81.9	26.5	25.5
08/29/17	0	12.2	96.4	100	78	0	87	15.2	0



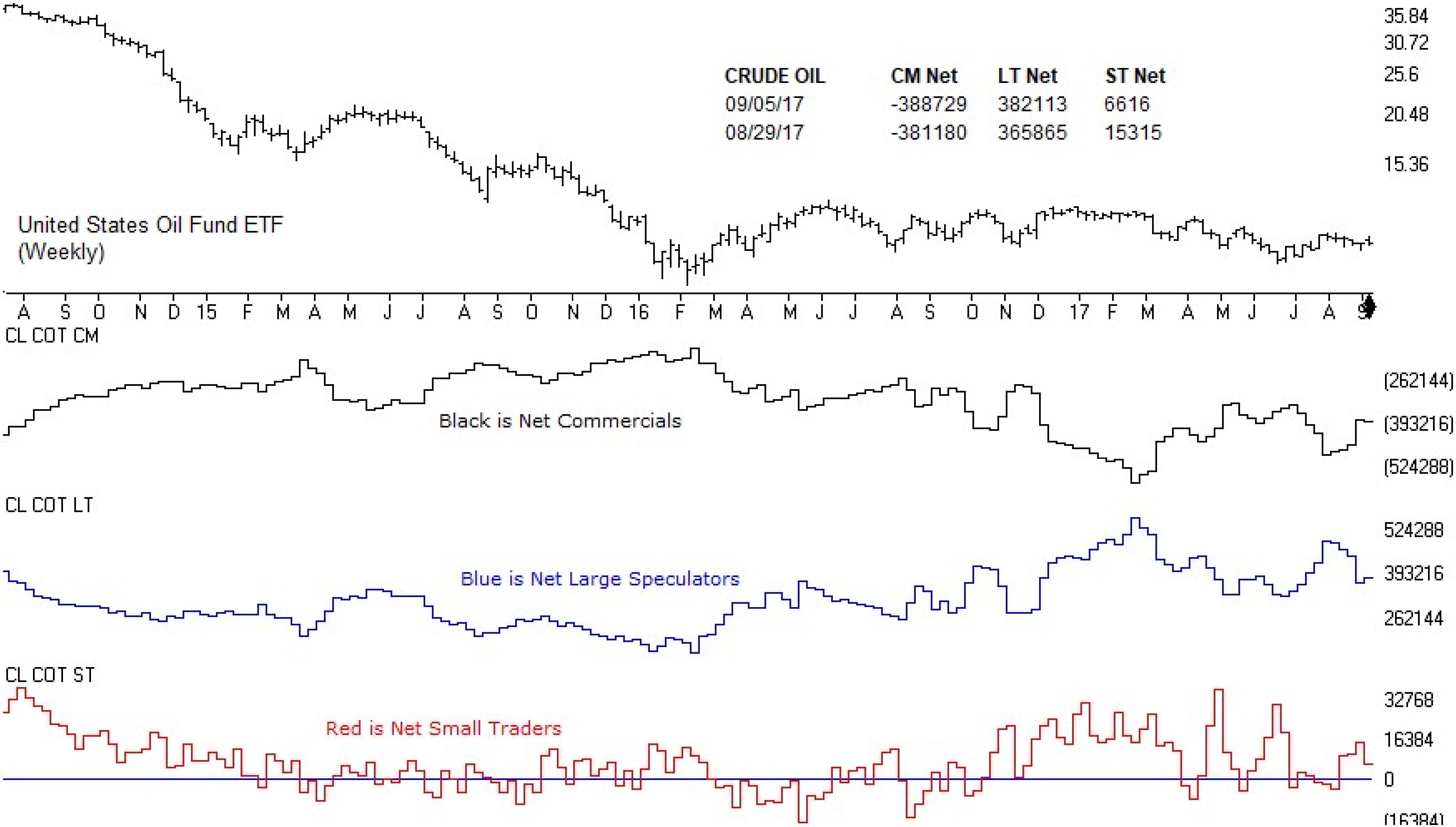
GOLD	CM Net	LT Net	ST Net
09/05/17	-261807	245298	16509
08/29/17	-248029	231047	16982


Oil
Charts by AIQ TradingExpert
TSR Time Support/Resistance
43 UNITED STATES OIL FUND (Daily) (USO)
08/11: The major poc has migrated lower to 10.14
10.14 = maj
12.032
11.776
11.52
11.264
11.008
10.752
10.496
10.24
9.984
9.728
9.472
9.216
8.96
8.704
D
17
F
M
A
M
J
J
A
S
CP PriceOsc
8
4
0
(4)
(8)

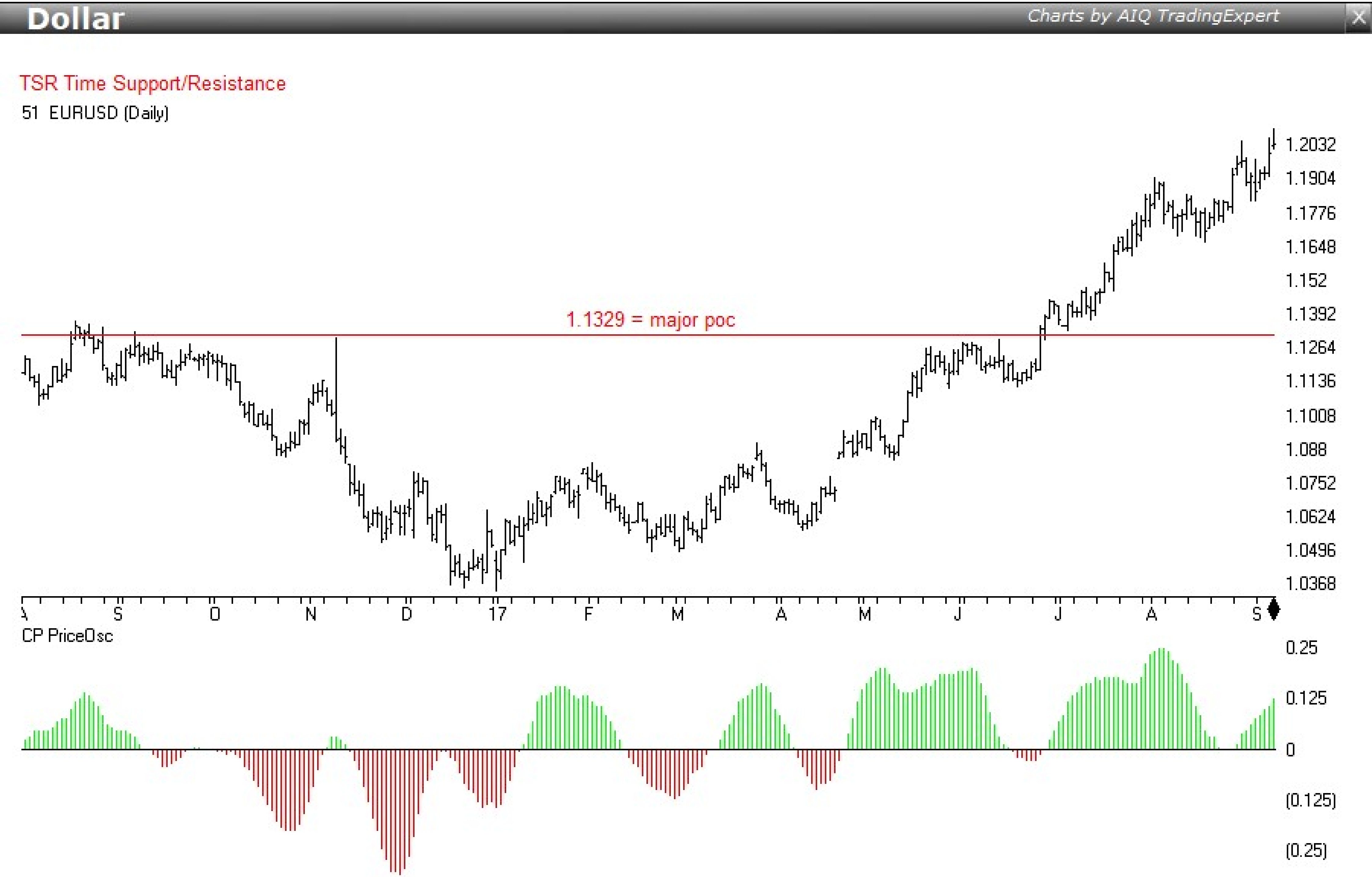
Oil

Charts by AIQ TradingExpert

CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/05/17	63.6	42.3	11.2	34.4	38.9	65.4	32.1	19.8	15.4
08/29/17	76.4	45.0	14.1	21.3	47.8	79.6	51.8	31.5	0.0



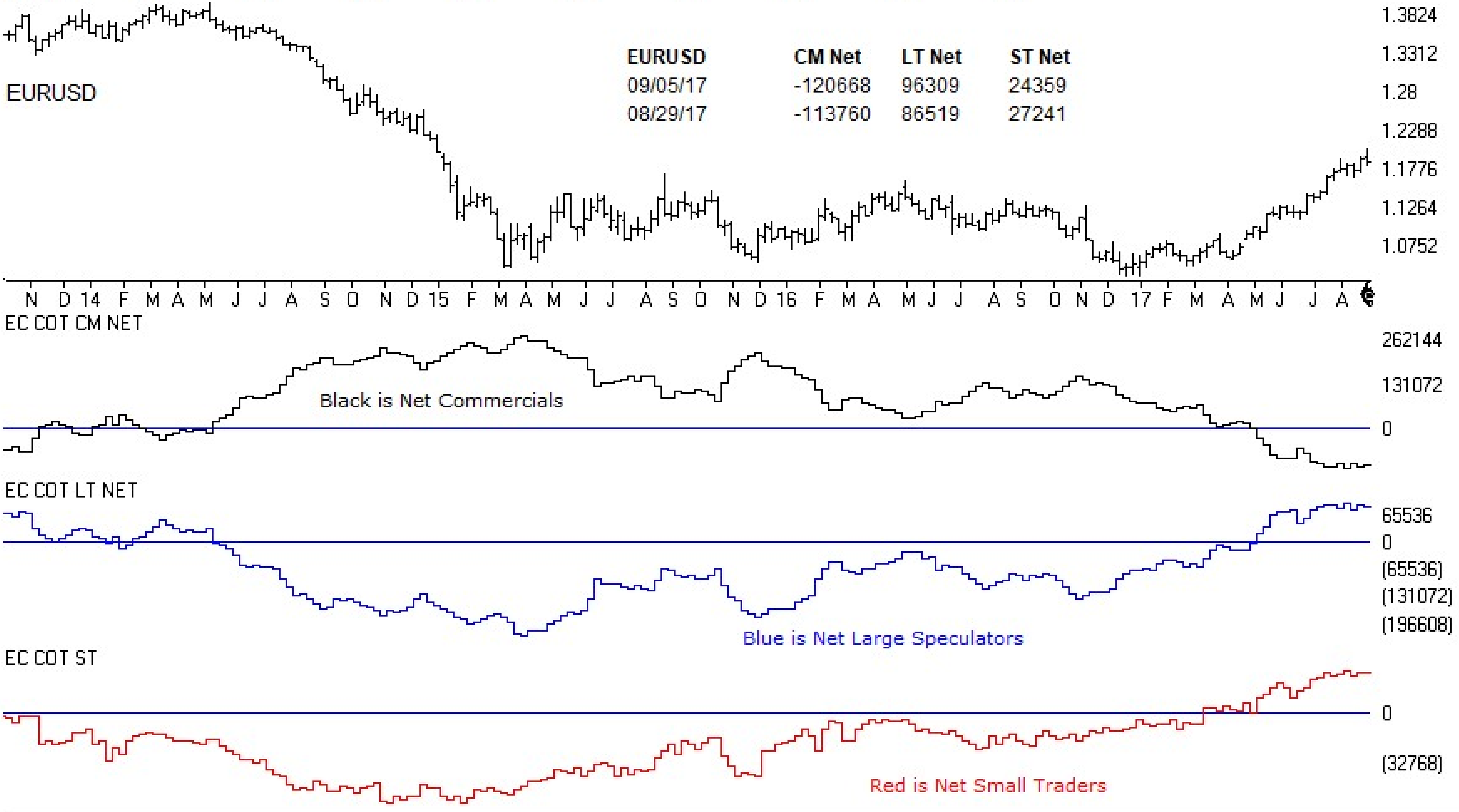
CRUDE OIL	CM Net	LT Net	ST Net
09/05/17	-388729	382113	6616
08/29/17	-381180	365865	15315


Dollar
Charts by AIQ TradingExpert
TSR Time Support/Resistance
51 EURUSD (Daily)
1.1329 = major poc
1.2032
1.1904
1.1776
1.1648
1.152
1.1392
1.1264
1.1136
1.1008
1.088
1.0752
1.0624
1.0496
1.0368
S
O
N
D
17
F
M
A
M
J
J
A
S
CP PriceOsc
0.25
0.125
0
(0.125)
(0.25)

Dollar

Charts by AIQ TradingExpert

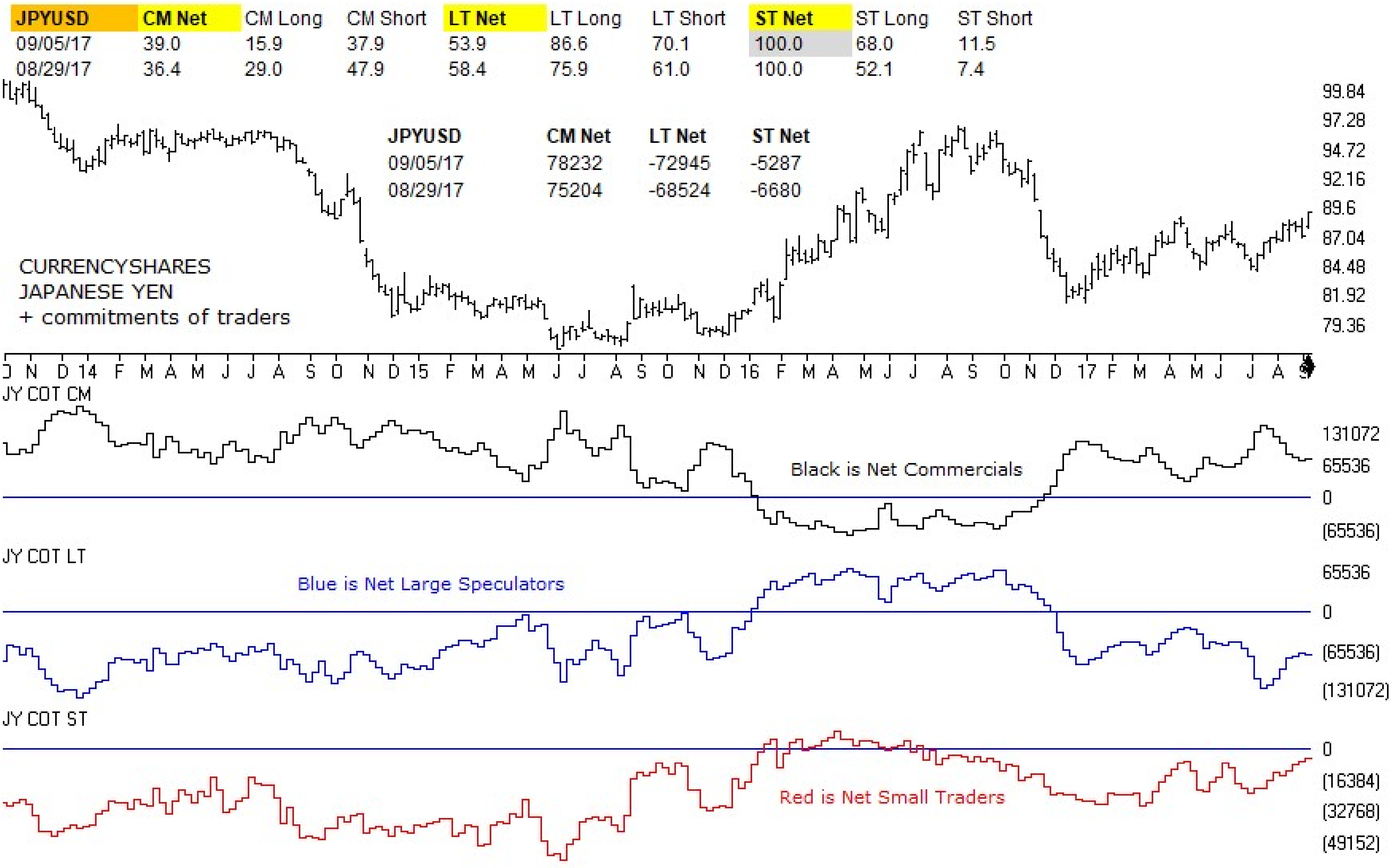
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/05/17	0.7	29.2	97.5	100.0	71.4	10.3	86.3	75.4	24.3
08/29/17	4.3	17.6	92.2	95.3	73.9	15.8	97.6	86.5	19.6




Dollar
Charts by AIQ TradingExpert
53 USDJPY (Daily)
111.30 = 2yr
102.32 = major
117.76
116.48
115.2
113.92
112.64
111.36
110.08
108.8
107.52
106.24
104.96
103.68
102.4
101.12
D
17
F
M
A
M
J
J
A
S
CP PriceOsc
48
32
16
0
(16)

Dollar

Charts by AIQ TradingExpert



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