

Charts to Friday 2nd August

Chart Profit eBook

Market Charts, Major ETFs

Market Sentiment Analysis



www.aiqsystems.com

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terms of service

Stock Market Summary

***** PRICE PERFORMANCE / LOCATION

Friday closed above Mon-Wed Hi-Lo range indicating Buyers active once again on the weekly timeframe.

ES Analysis: On Friday Aggressive Buying (green-at-top) was marked. ES broke to a new high with no Response yet from the Significant Sellers. In the ST as long as ES holds above the minor (15day poc) at 1682.50 it is in a strong price location. The distribution pattern suggests possible Target Resistance around 1714 should ES reach that level.

Supporting Charts:

Bonds TLT: Last week chart printed its lowest level since Aug 2011. The 4mn poc migrated to 107.22 and pre-open today chart prints below this level which is weak price location.

Oil USO: The major poc migrated to 37.93 and chart closed the week at that level. Bulls would want to see time printed above that poc and Momentum turning up.

Gold GLD: The June low was the lowest print since Aug 2010. Rallied from there but I would want to see chart printing above the 12mn poc at 134.17 before assuming further strength.

Dollar Index: Sampled on a 30minute basis the major poc migrated higher to 82.73. Currently in ST weak price location below that level. Bulls would want to see price printing time above that poc.

EURUSD: Has rallied strongly since testing the maj poc Support at 1.2777 on 07/09 and last week printed a 28day high. As long as 1.3065 holds (9mn poc) the chart is in a strong price

location.

***** BREADTH

Breadth: The CP Market Timing System remained positive for all Major Market Charts.

Stocks>50dyma numbers: Nyse 75%, Nasdaq 74%, R2000 76%, UK 87%. Numbers >50 are considered supportive. Numbers >80 are considered overbought.

***** SENTIMENT

Consensus Polls:

07/26: AAI (public poll). Bulls% was lower (for the second week) at 45.41%. Bears% was higher (for the second week) at 22.6%. Although the nett was lower again this week, the 4week ma of nett.reached 24.43 which is the highest since February 2012.

07/26: Investors Intelligence. Bulls% was slightly lower at 51.5%, an eight week high. Bears% was also slightly lower at 19.6%, a nine week low. Watching the 4wk ma of nett relative to its peak in May.

07/26: Market Vane (advisers) poll was unchanged at 66. Four weeks ago the number reached 58 which was the lowest number since w/e 16th November.

07/26: The NAAIM number (a measurement of average current

equity exposure among active money managers) was sharply higher at 87.5, an extremely high number. The change from last week, +25.77, is the largest in my database representing an extreme increase in Bulls this week. This is a contrarian indicator.

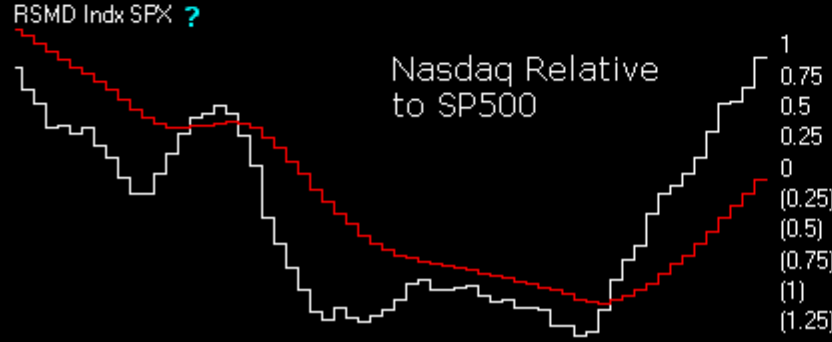
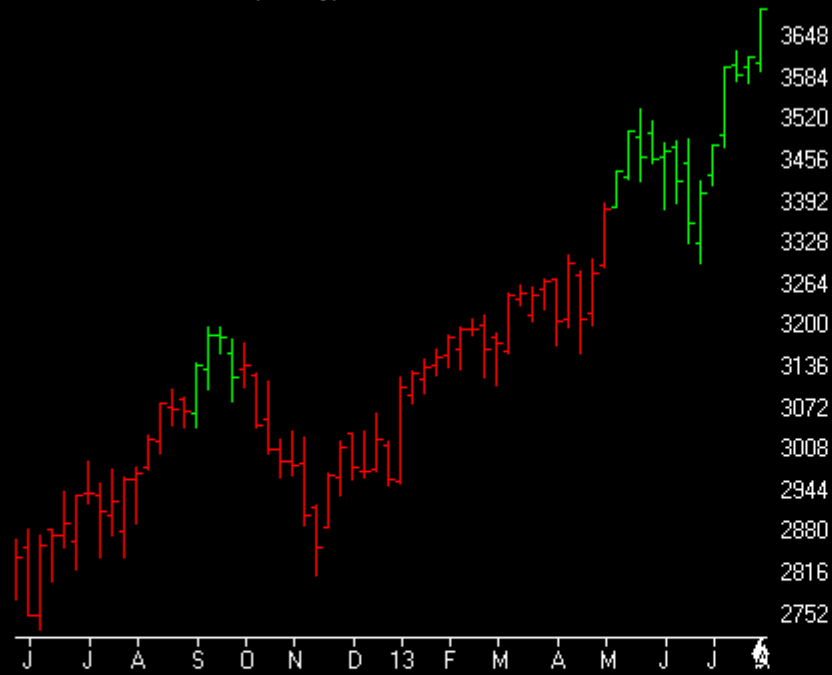
Mutual Fund Flow:

08/02: My version of the Rydex Assets Ratio ended the week at 3.5 which is a 29day high but to put that in perspective; the ratio reached as high as 5.43 at the market May high and as low as 2.15 on 07/10 (which was the lowest ratio since January 2012). With the market higher than the May high the ratio has been slow to climb.

08/02: lipperusfundflows reported Equity Fund inflows of \$6.6 billion in the week to 31st July. This has lifted the 4wk Flow number to \$40.4 billion which is the highest 4wk Flow number in my database.

08/02: lipperusfundflows ex ETFs reported Equity Fund inflows of \$2.4 billion in the week to 31st July.

NASDAQ COMPOSITE (Weekly)



ChartProfit Breadth System - wk ending 08/02

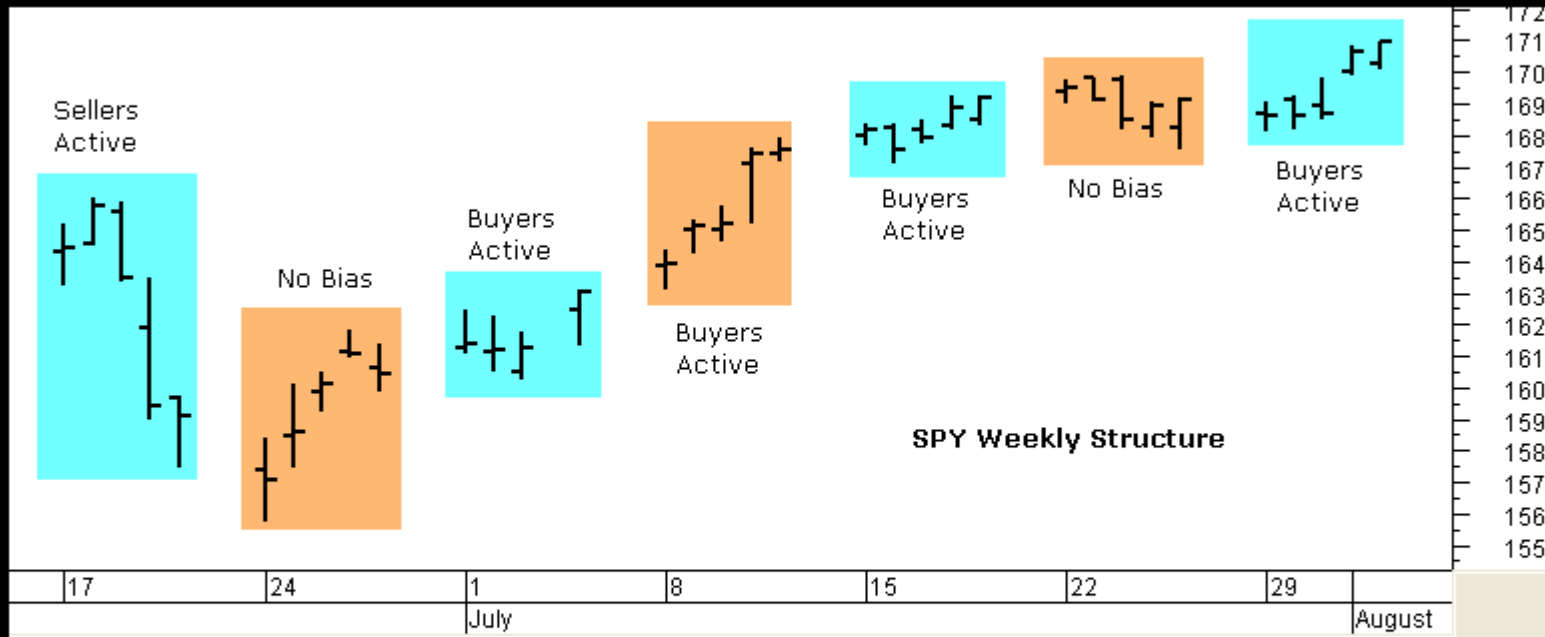
	-5	-4	-3	-2	-1	↓
NYSE	41	51	70	78	75	75
NasDaq	58	68	77	79	74	74
SP500	45	59	80	83	80	84
ND100	44	62	78	76	73	82
R2000	55	69	80	84	79	76
UK	32	61	76	78	75	87

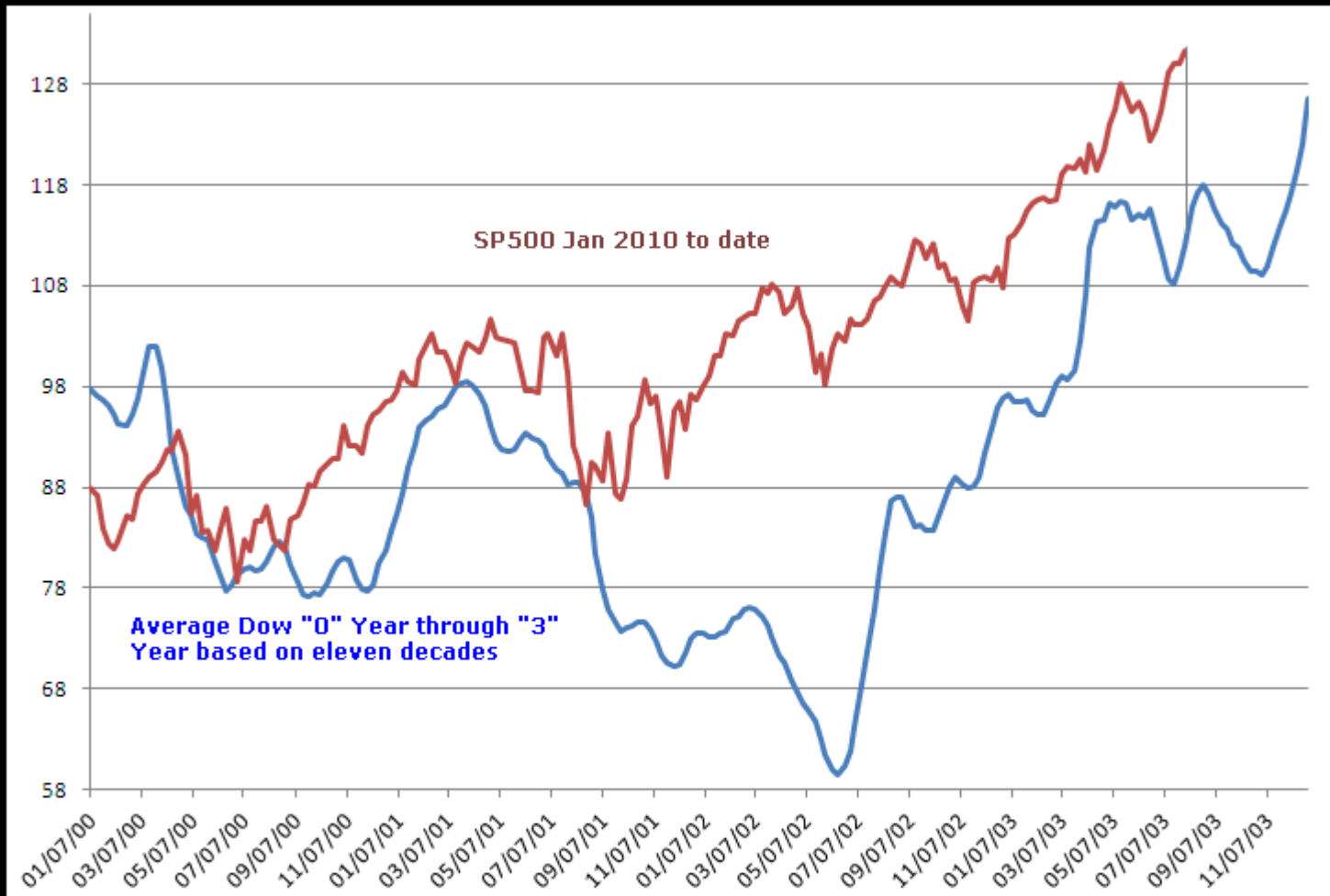
number = % stocks >50day ma

Relative to SPX wk ending 08/02

	-5	-4	-3	-2	-1	↓
NasDaq Comp	█	█	█	█	█	█
NasDaq 100	█	█	█	█	█	█
SOX	█	█	█	█	█	█
Russell 2000	█	█	█	█	█	█







Commitments of Traders

Charts by AIQ TradingExpert

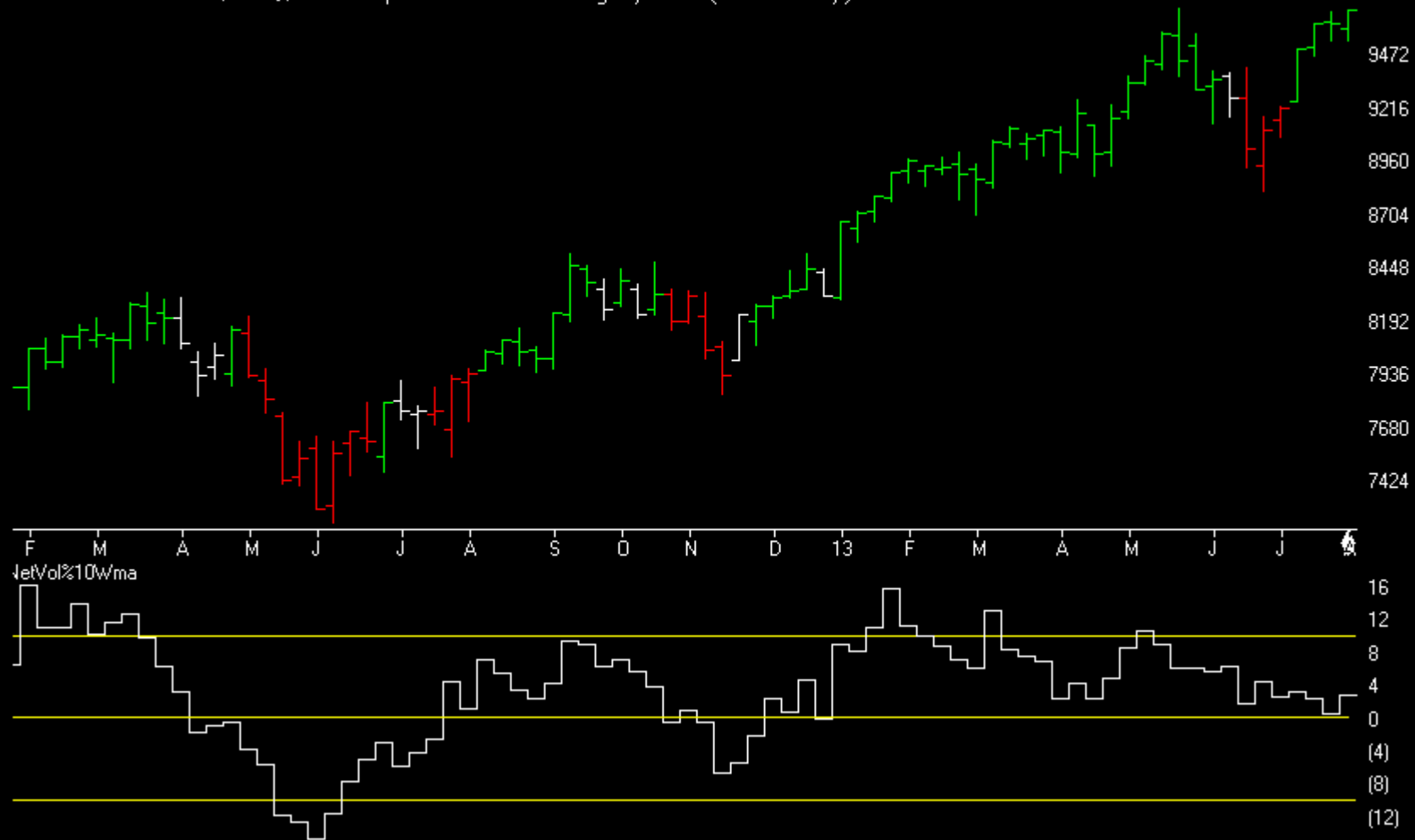
C.O.T.
Quick
View

	SP500	GOLD	CRUDE OIL	T-BONDS	GBPUSD	JPYUSD	EURUSD	USD IX	
	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/30/13	37.0	21.5	51.7	62.5	36.2	10.6	65.1	84.2	59.7
07/23/13	41.2	32.2	50.4	70.0	48.4	4.1	56.0	72.8	65.1
07/30/13	95.7	84.5	12.6	10	24.0	91	0	0	75.8
07/23/13	89.9	88.6	21.6	14.6	10.8	79.1	5.3	2.3	65.3
07/30/13	0.3	50.1	92.0	100.0	100.0	8.0	80.4	66.7	36.7
07/23/13	0.0	77.0	100.0	100.0	100.0	4.0	89.3	77.7	37.3
07/30/13	82.0	26.8	6.3	30.4	67.1	80.9	26.2	66.6	94.4
07/23/13	87.9	29.1	0.3	25.0	77.3	100.0	21.5	42.4	87.8
07/30/13	52.4	80.8	19.5	35.8	17.0	81.8	69.9	40.7	47.2
07/23/13	63.8	84.2	14.2	31.8	12.8	77.5	59.2	41.8	71.5
07/30/13	38.4	74.7	28.9	45.8	13.6	78.4	100.0	84.9	38.4
07/23/13	61.8	76.6	17.9	31.9	22.6	84.2	74.3	39.1	48.6
07/30/13	43.2	34.3	34.0	62.1	73.2	62.3	33.8	48.2	75.3
07/23/13	54.5	51.6	28.9	46.3	51.3	72.9	39.4	41.1	59.1
07/30/13	47.5	30.7	65.6	43.6	47.6	33.7	64.2	100.0	51.3
07/23/13	45.7	24.0	70.8	49.3	71.7	29.8	47.5	64.6	22.4

Market Charts

Charts by AIQ TradingExpert

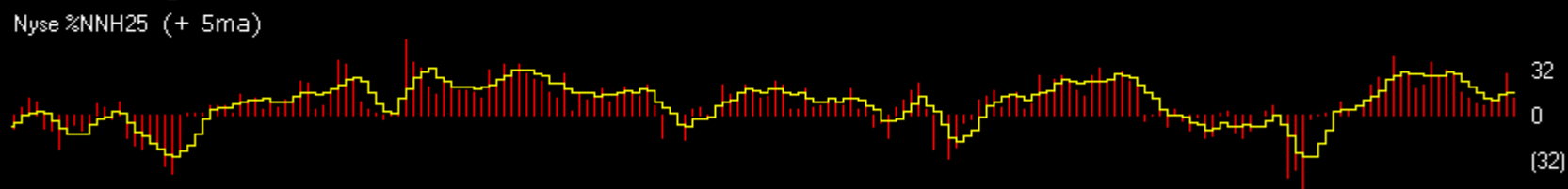
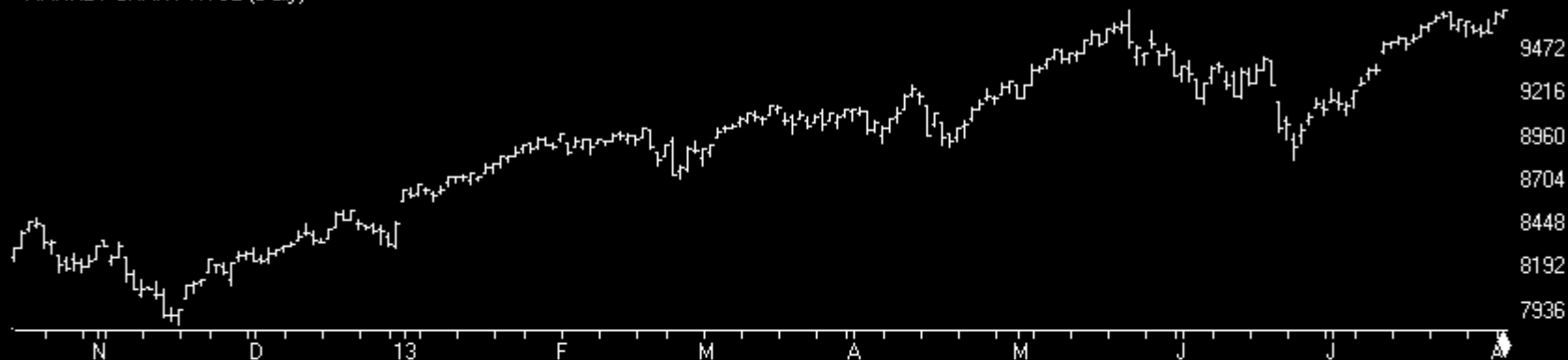
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

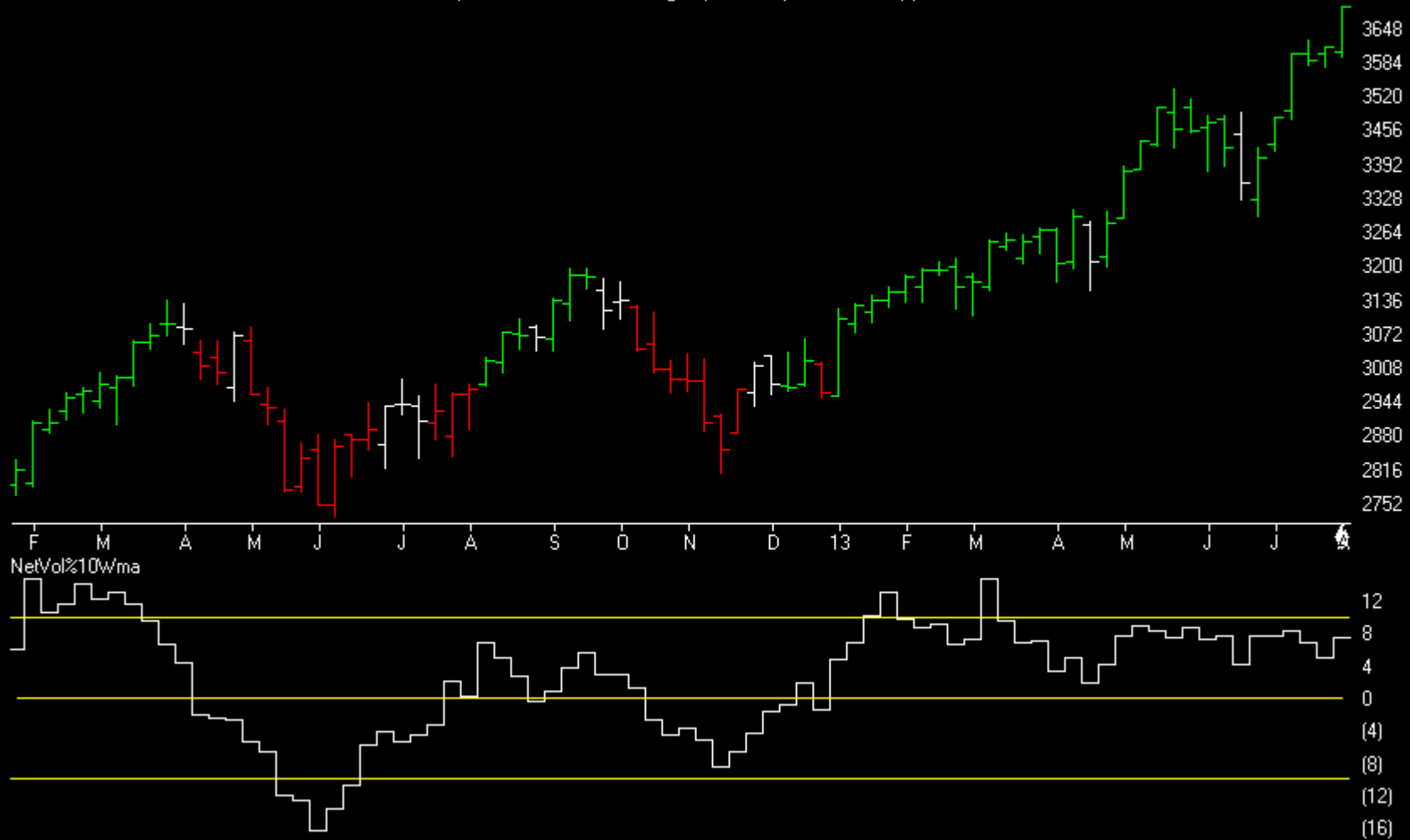
MARKET CHART NYSE (Daily)



Market Charts

Charts by AIQ TradingExpert

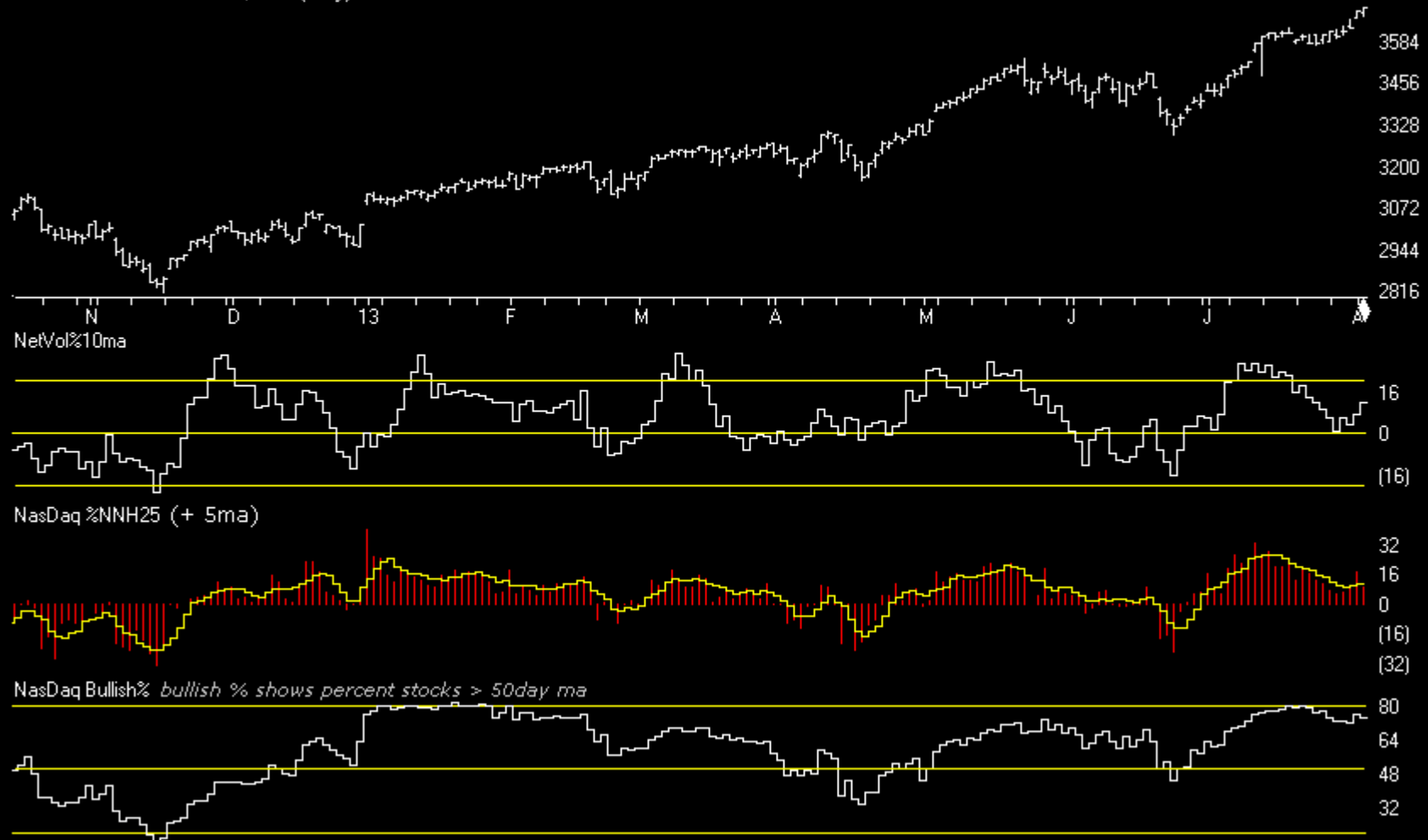
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

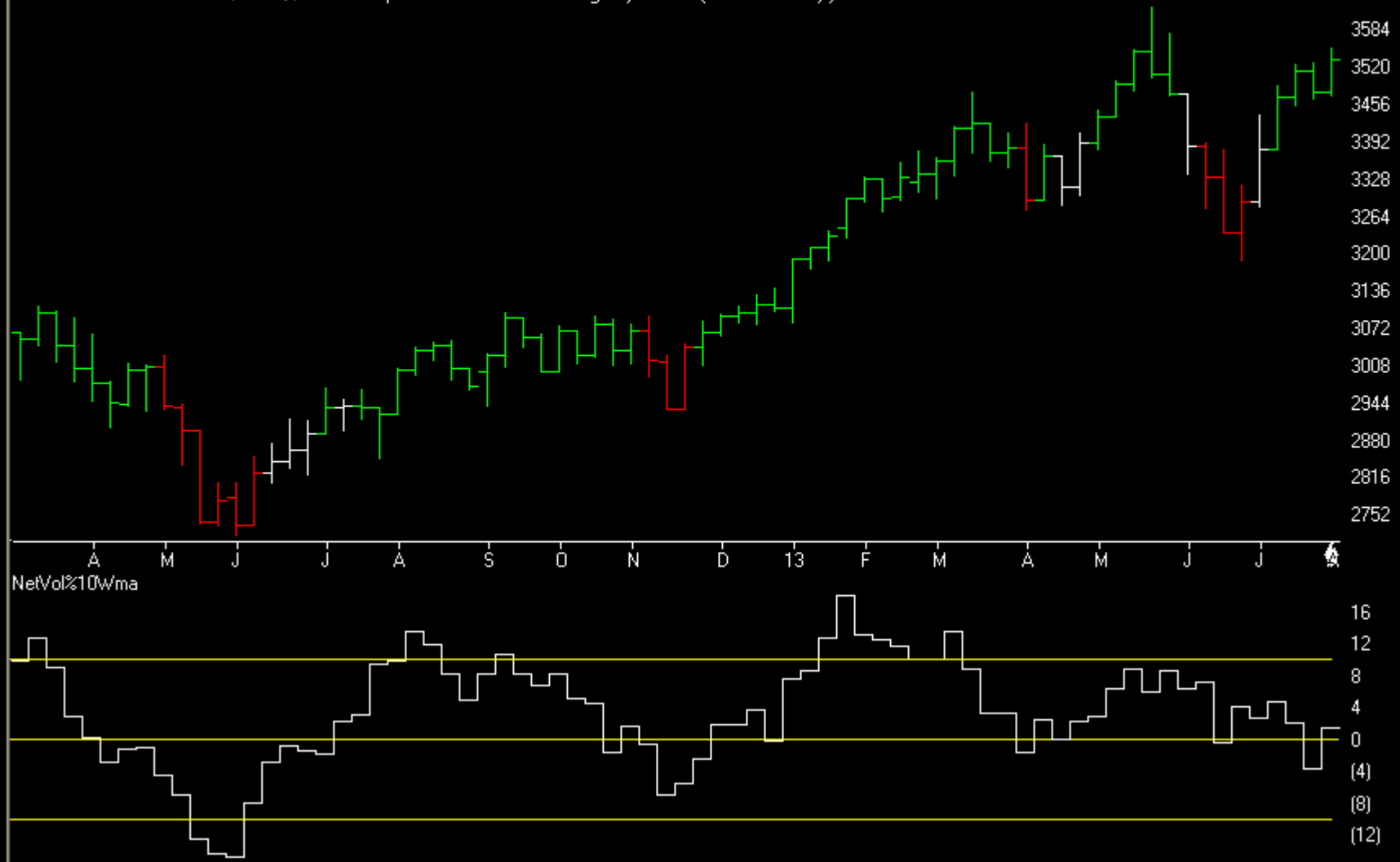
MARKET CHART NASDAQ 1800 (Daily)



Market Charts

Charts by AIQ TradingExpert

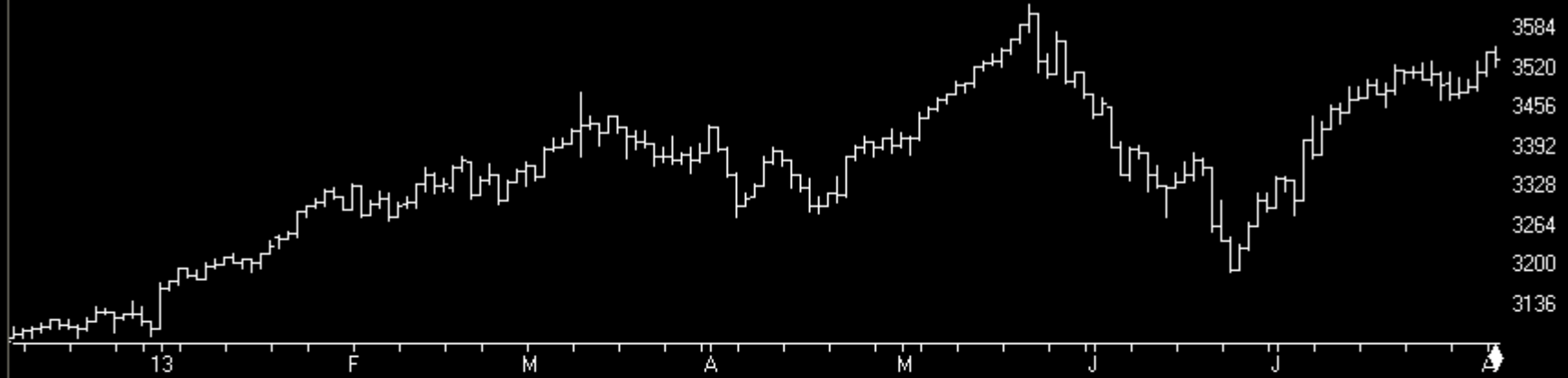
UK ALLSHARE MKT 2013 (Weekly) + Chartprofit Market Timing System (color study)



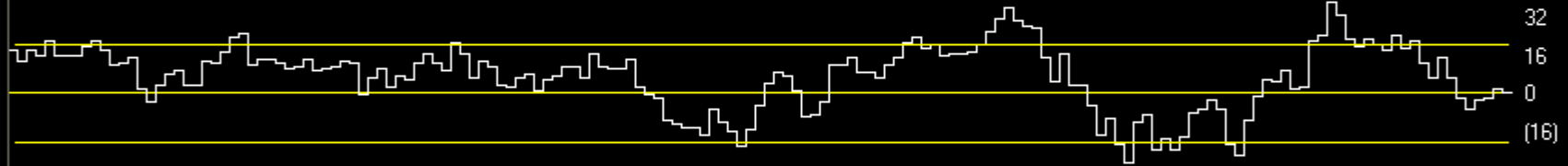
Market Charts

Charts by AIQ TradingExpert

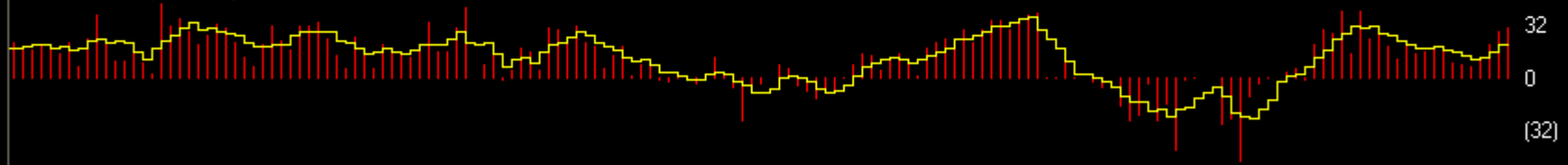
UK ALLSHARE MKT 2013 (Daily)



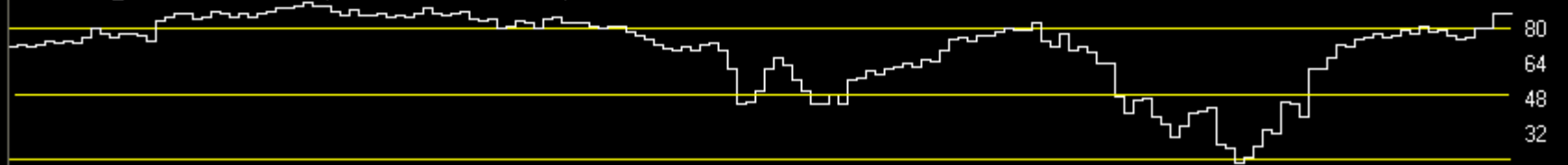
NetVol%10ma



UKA %NNH25 (+ 5ma)



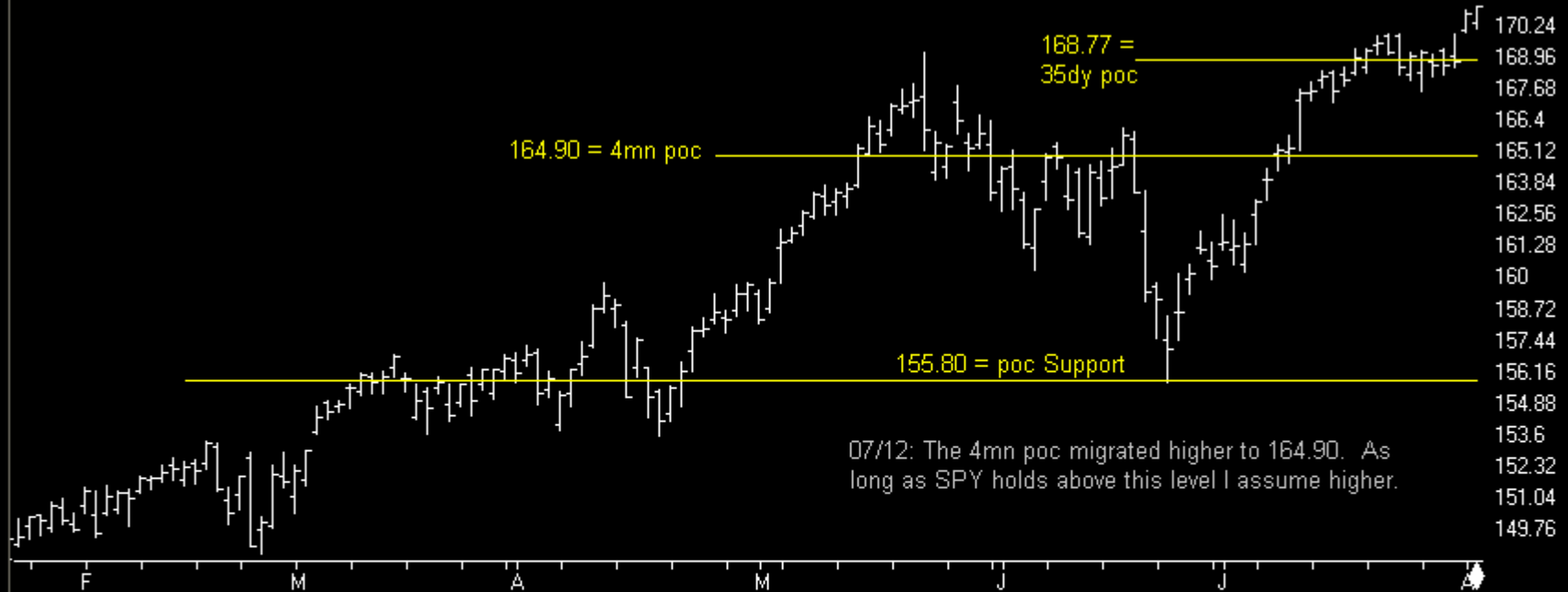
Allshare%St_50 bullish % shows percent stocks > 50day ma



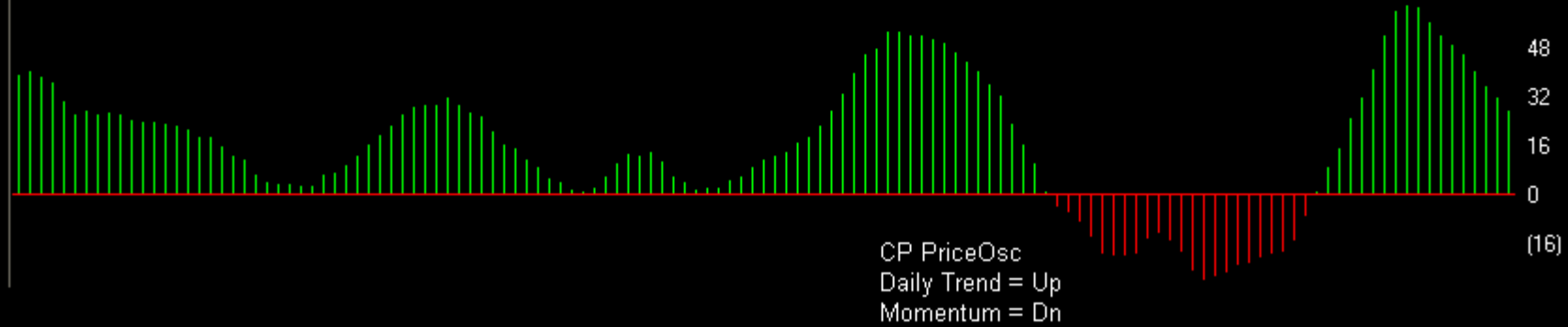
Index ETFs

Charts by AIQ TradingExpert

13 SPY SP500 ETF (Daily)

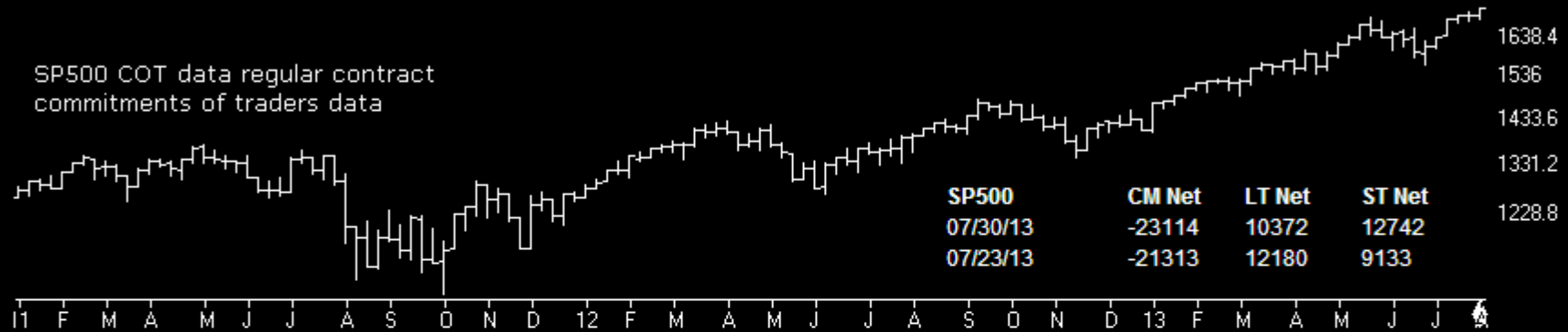


CP PriceOsc

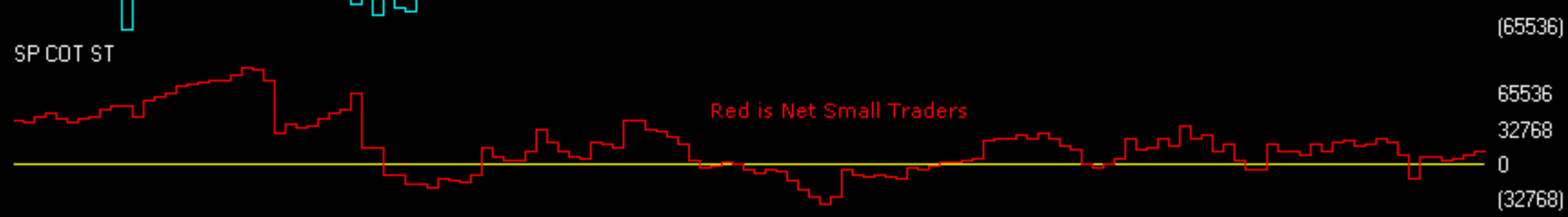
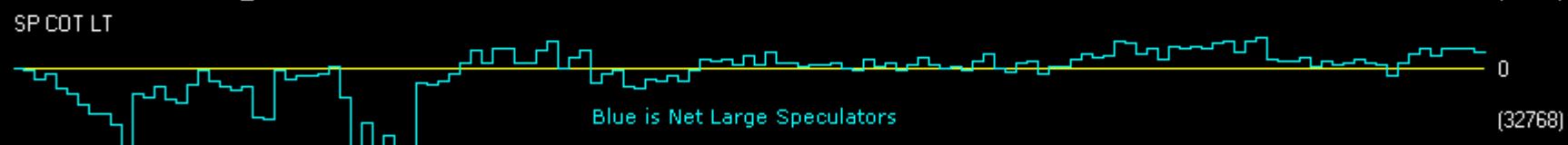


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/30/13	37.0	21.5	51.7	62.5	36.2	10.6	65.1	84.2	59.7
07/23/13	41.2	32.2	50.4	70.0	48.4	4.1	56.0	72.8	65.1

SP500 COT data regular contract commitments of traders data



11 F M A M J J A S O N D 12 F M A M J J A S O N D 13 F M A M J J



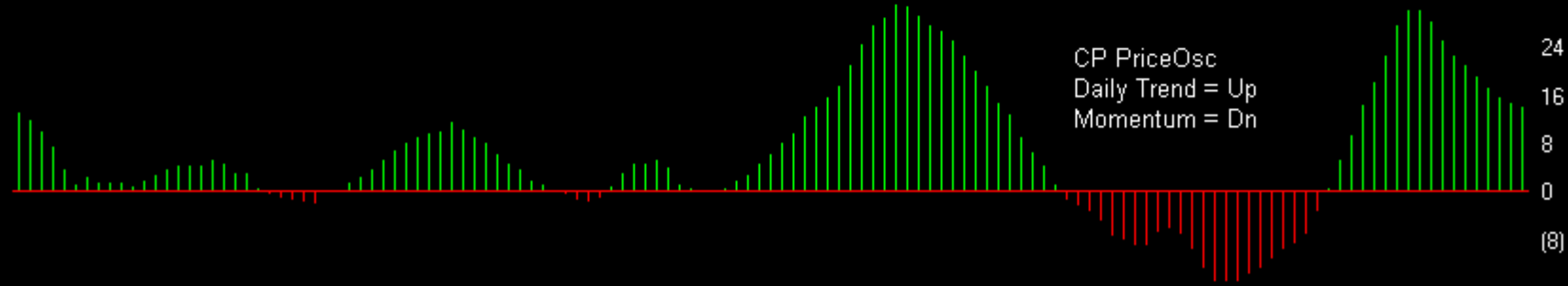
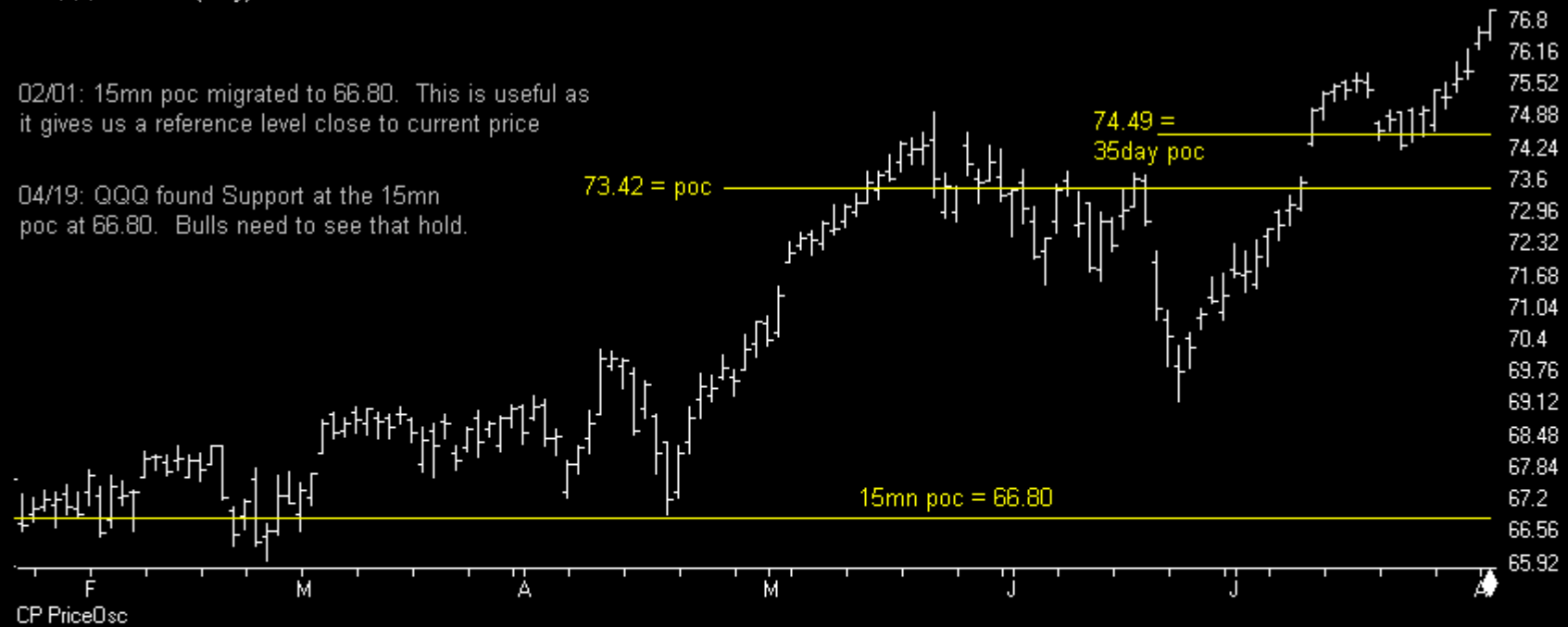
Index ETFs

Charts by AIQ TradingExpert

12 QQQ N100 ETF (Daily)

02/01: 15mn poc migrated to 66.80. This is useful as it gives us a reference level close to current price

04/19: QQQ found Support at the 15mn poc at 66.80. Bulls need to see that hold.



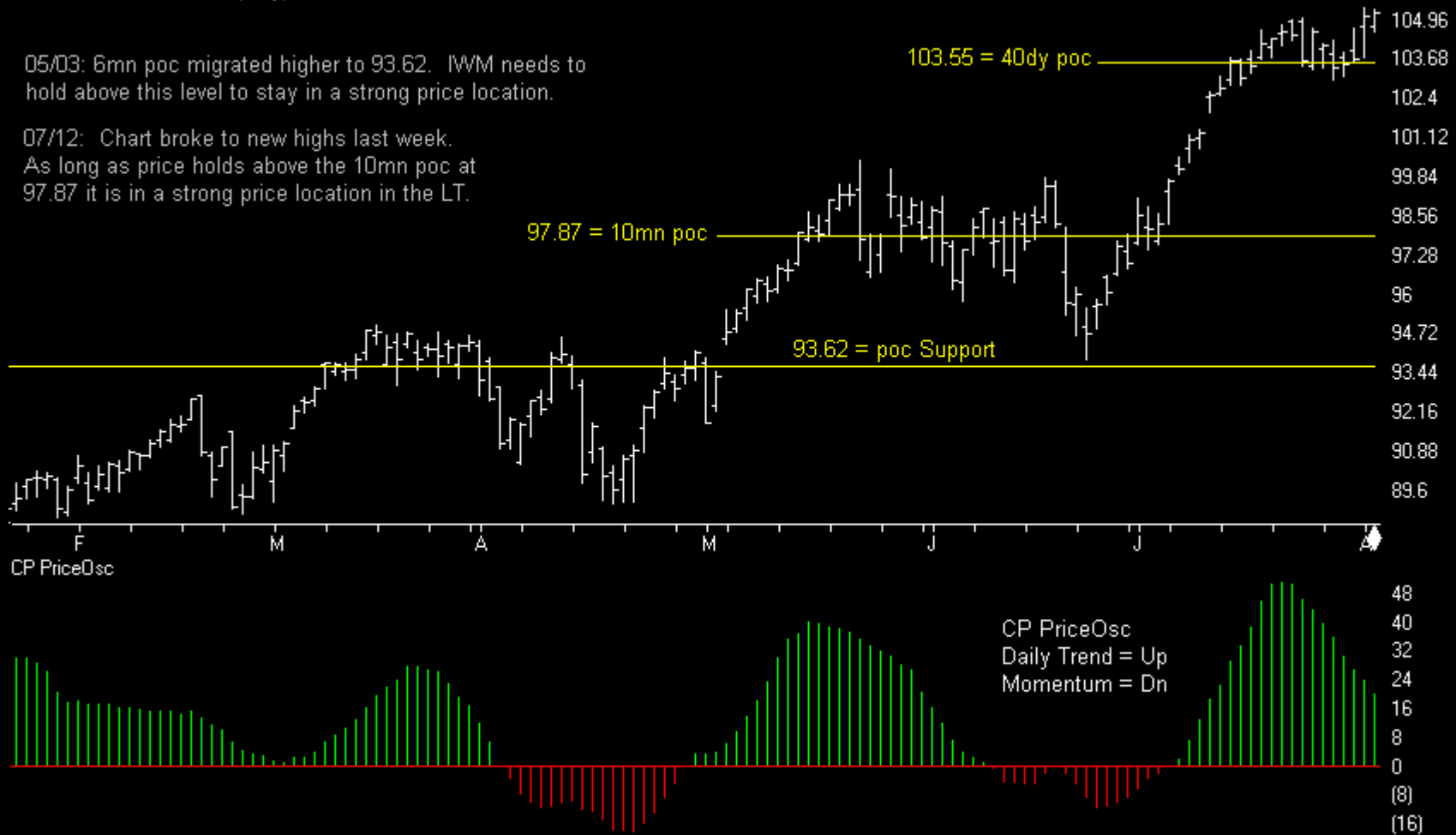
Index ETFs

Charts by AIQ TradingExpert

11 IWM R2000 ETF (Daily)

05/03: 6mn poc migrated higher to 93.62. IWM needs to hold above this level to stay in a strong price location.

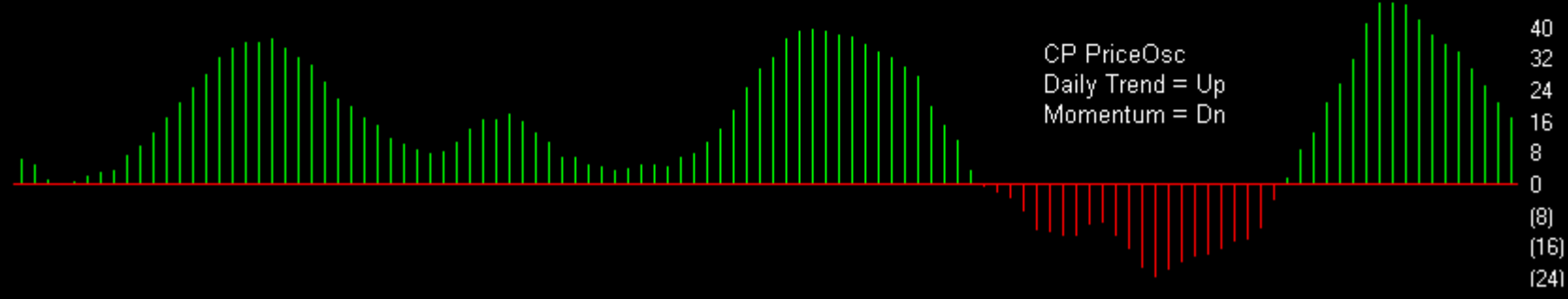
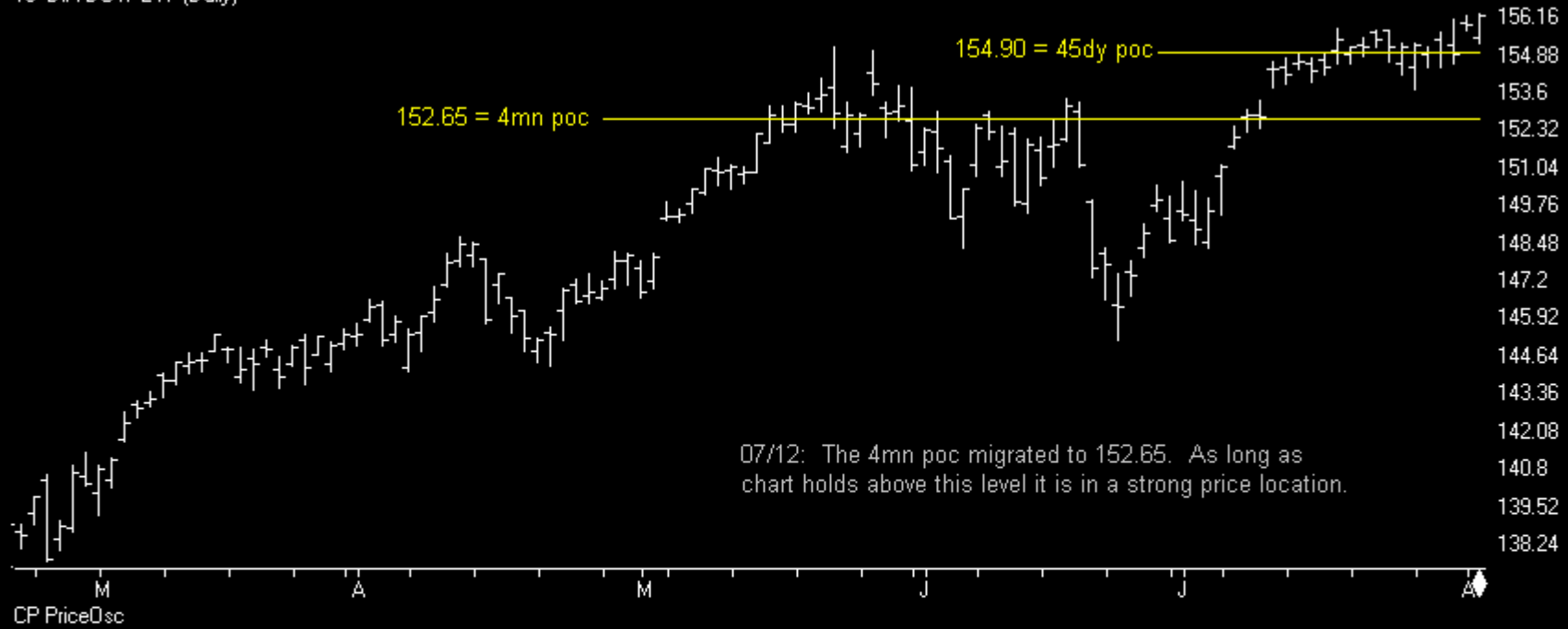
07/12: Chart broke to new highs last week. As long as price holds above the 10mn poc at 97.87 it is in a strong price location in the LT.



Index ETFs

Charts by AIQ TradingExpert

10 DIA DOW ETF (Daily)

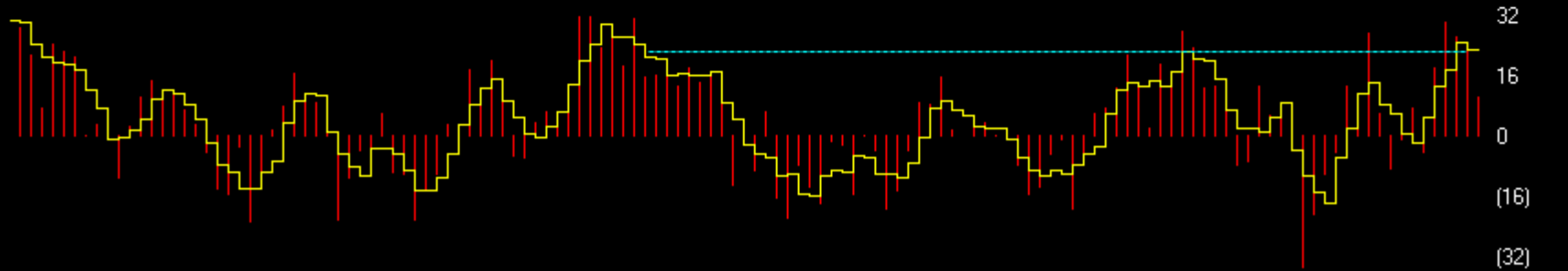
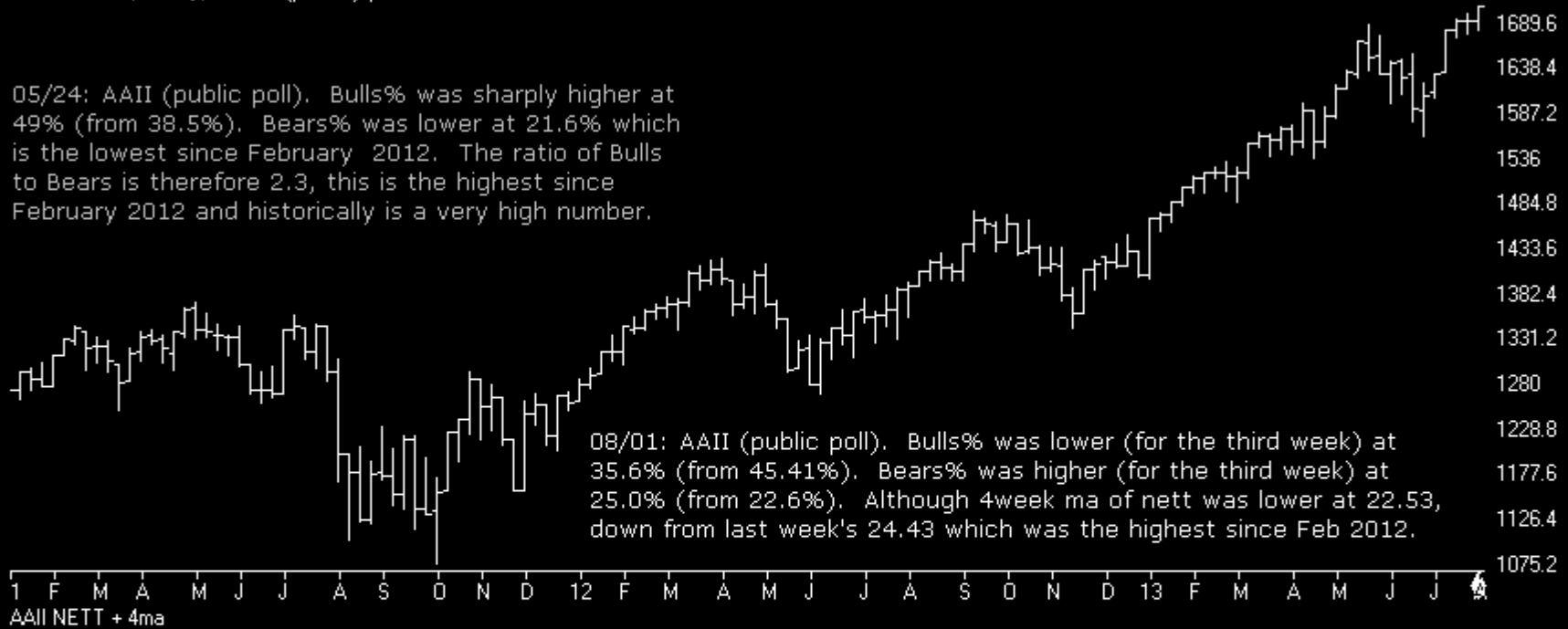


Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + AAI (public) poll

05/24: AAI (public poll). Bulls% was sharply higher at 49% (from 38.5%). Bears% was lower at 21.6% which is the lowest since February 2012. The ratio of Bulls to Bears is therefore 2.3, this is the highest since February 2012 and historically is a very high number.



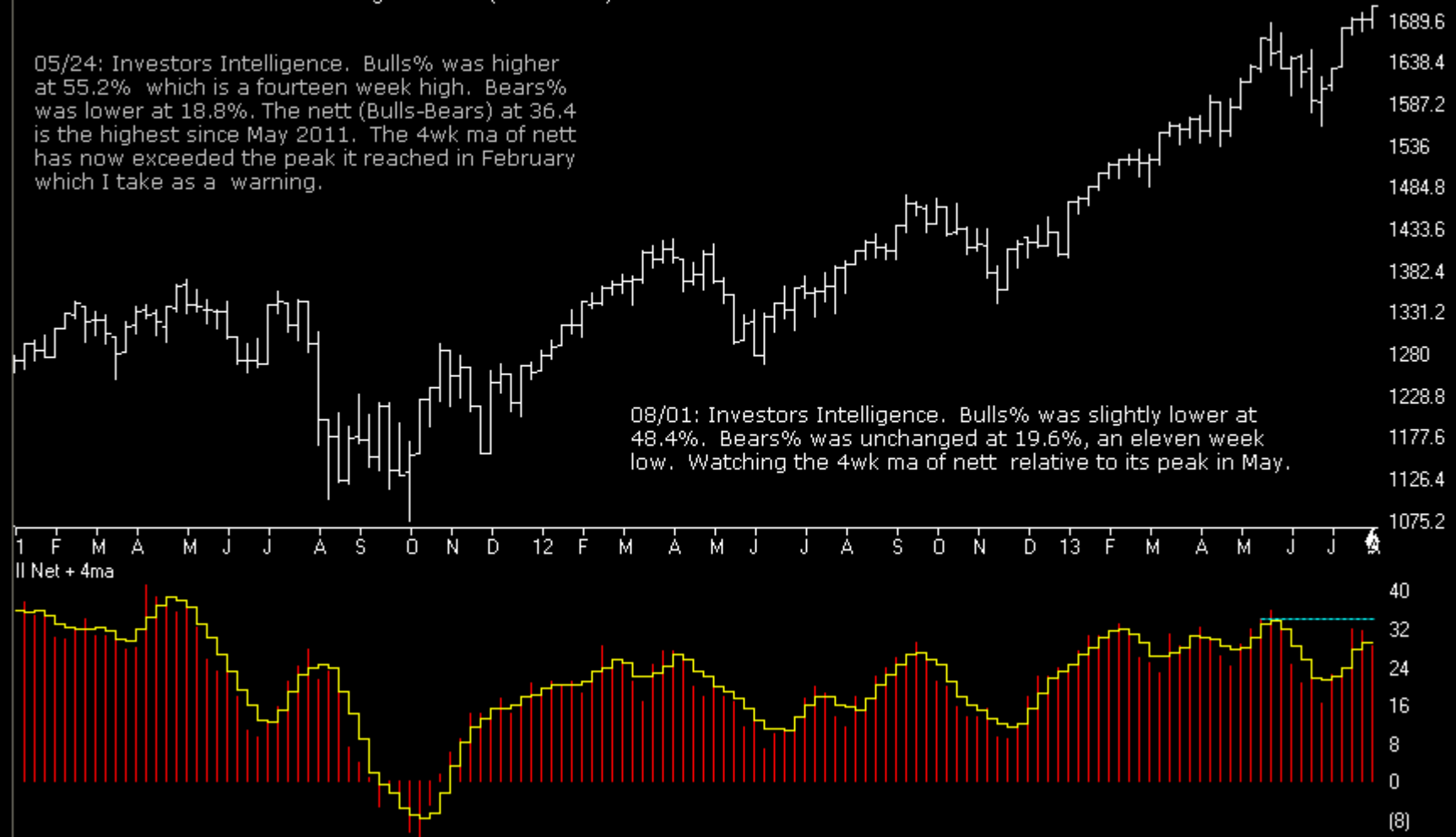
Sentiment

Charts by AIQ TradingExpert

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

05/24: Investors Intelligence. Bulls% was higher at 55.2% which is a fourteen week high. Bears% was lower at 18.8%. The nett (Bulls-Bears) at 36.4 is the highest since May 2011. The 4wk ma of nett has now exceeded the peak it reached in February which I take as a warning.

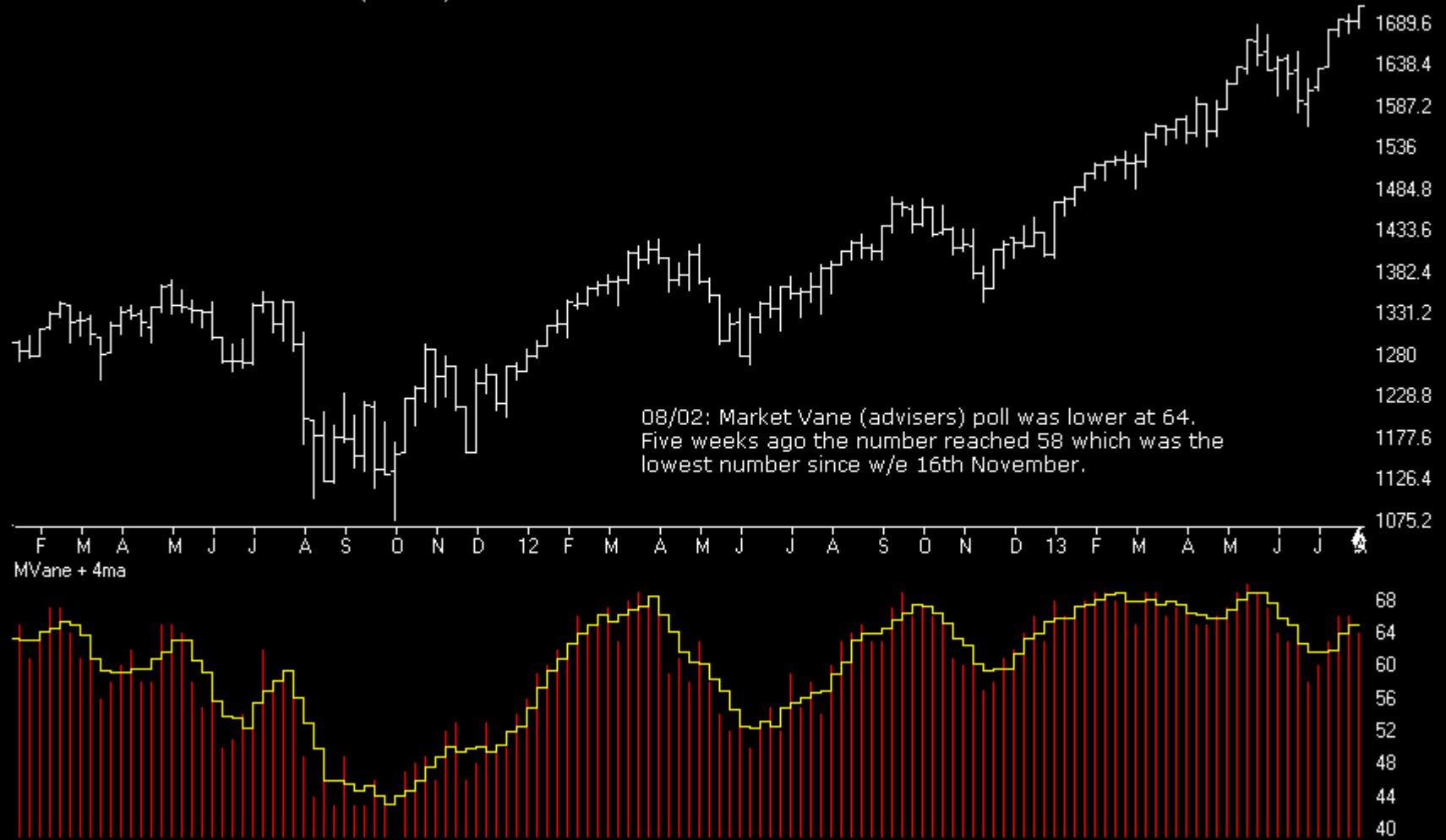
08/01: Investors Intelligence. Bulls% was slightly lower at 48.4%. Bears% was unchanged at 19.6%, an eleven week low. Watching the 4wk ma of nett relative to its peak in May.



Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + Market Vane (advisers)

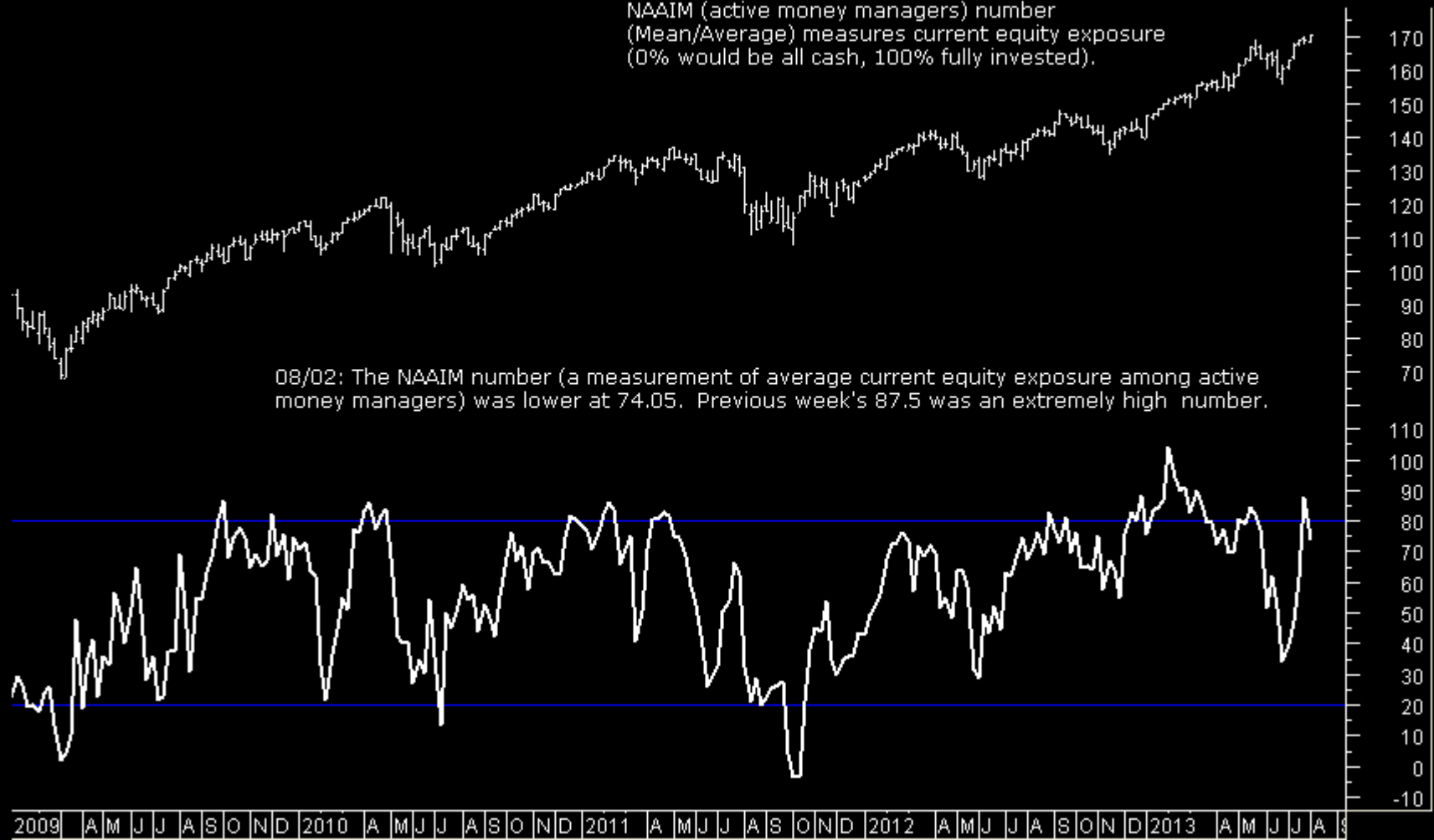


Sentiment

Charts by AIQ TradingExpert

SPY + NAAIM Number
National Association of Active Investment Managers

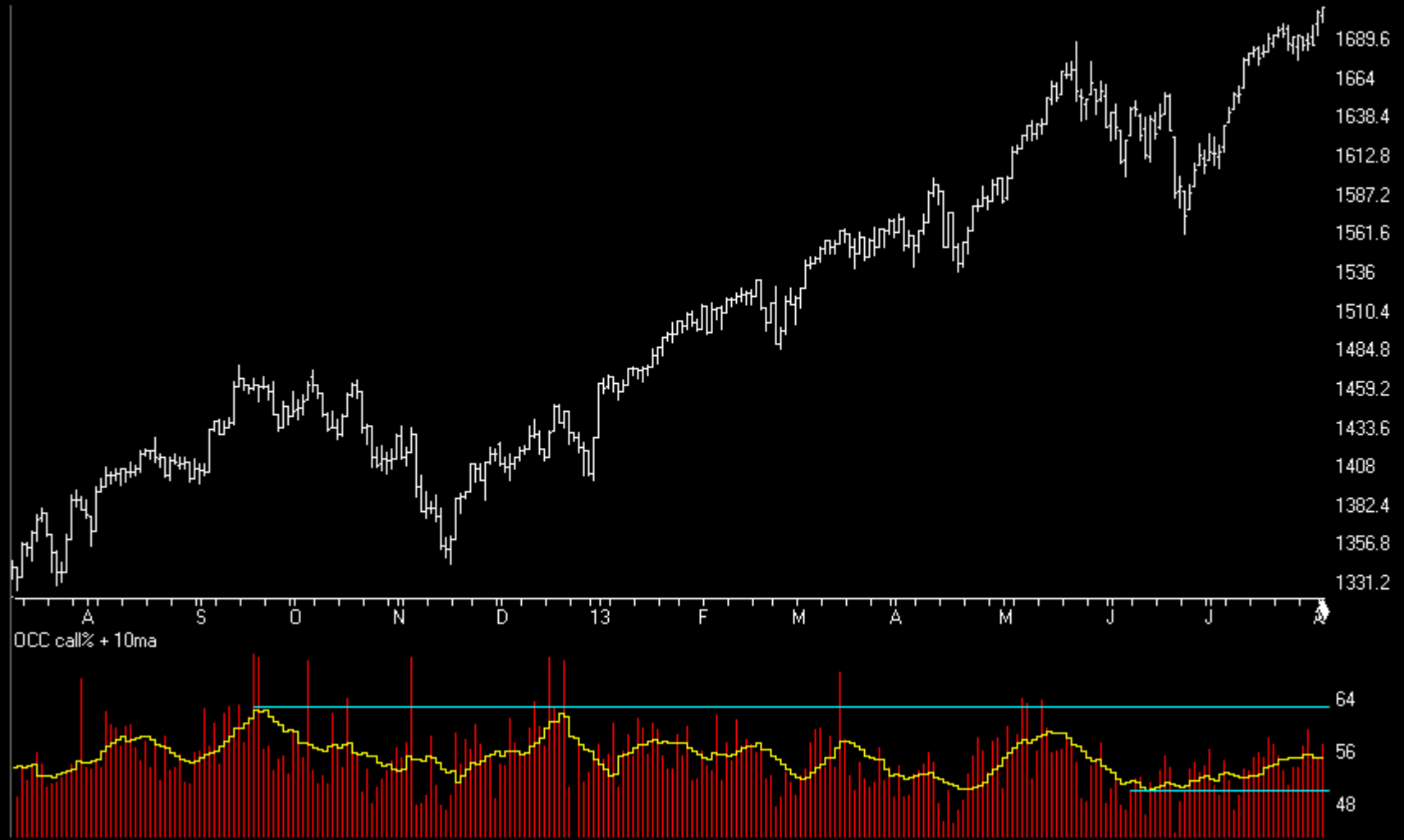
NAAIM (active money managers) number
(Mean/Average) measures current equity exposure
(0% would be all cash, 100% fully invested).



Sentiment

Charts by AIQ TradingExpert

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



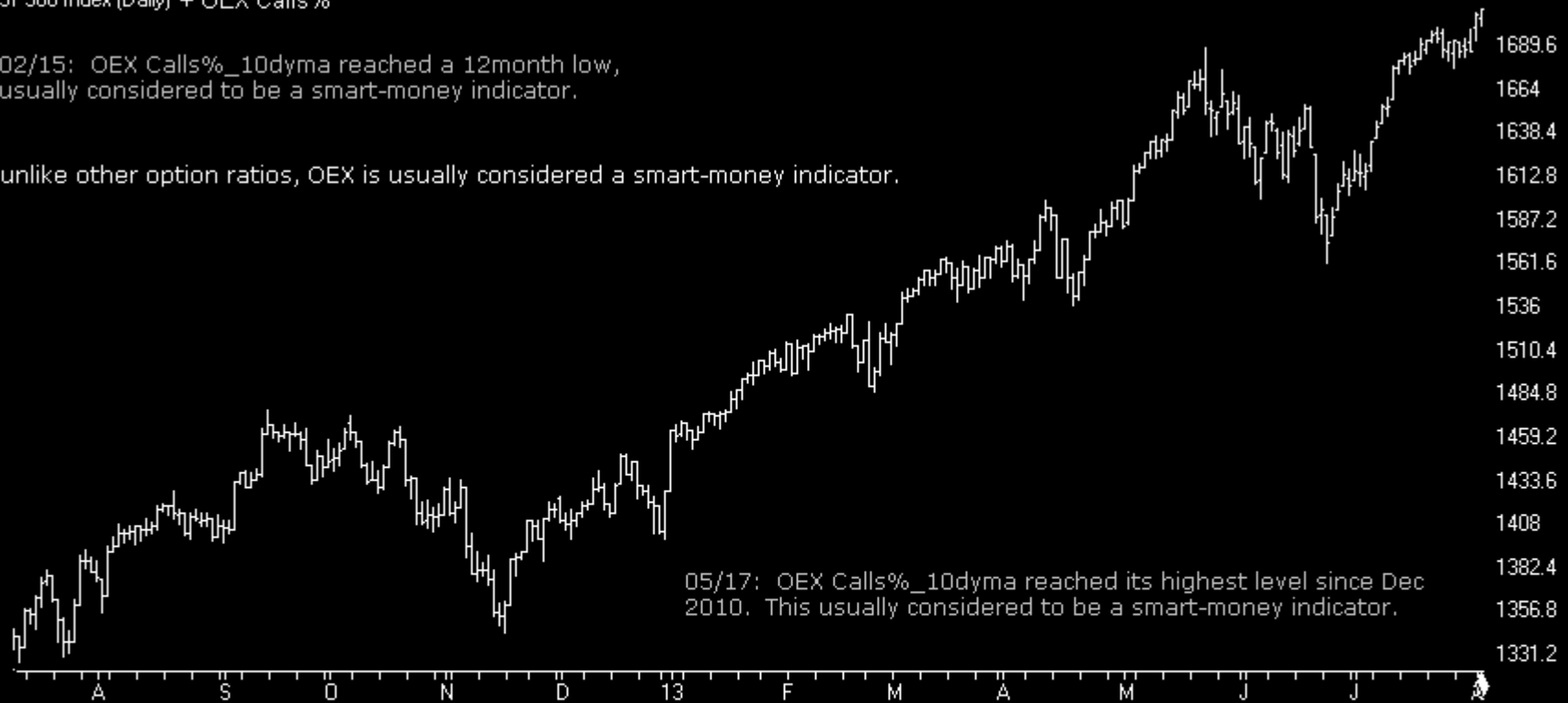
Sentiment

Charts by AIQ TradingExpert

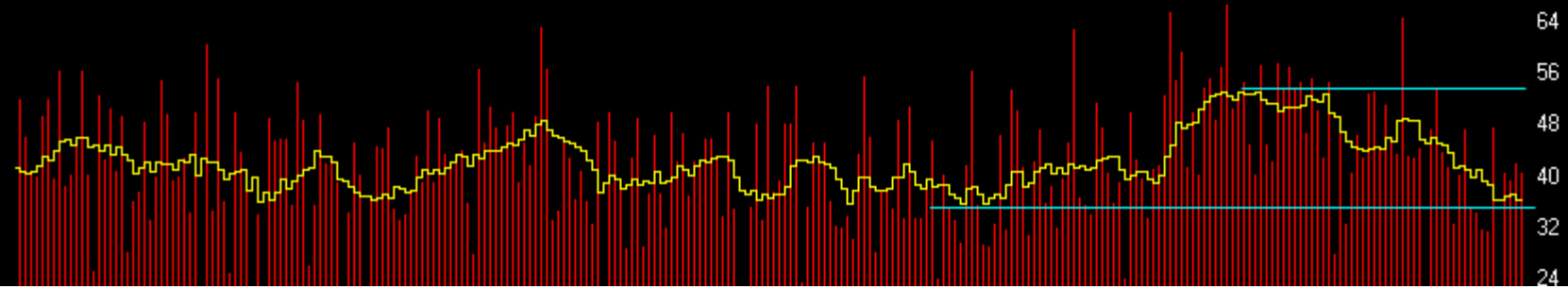
SP500 Index (Daily) + OEX Calls%

02/15: OEX Calls%_10dyma reached a 12month low, usually considered to be a smart-money indicator.

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



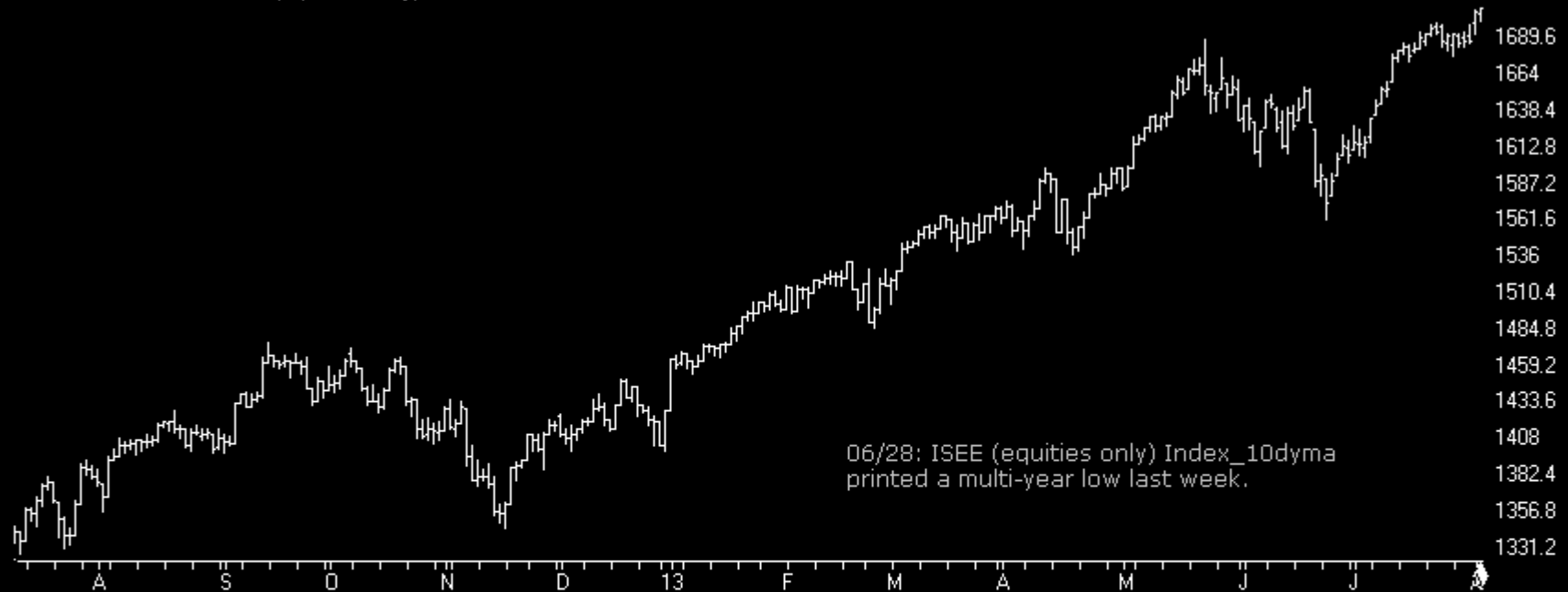
OEX Call% + 10ma



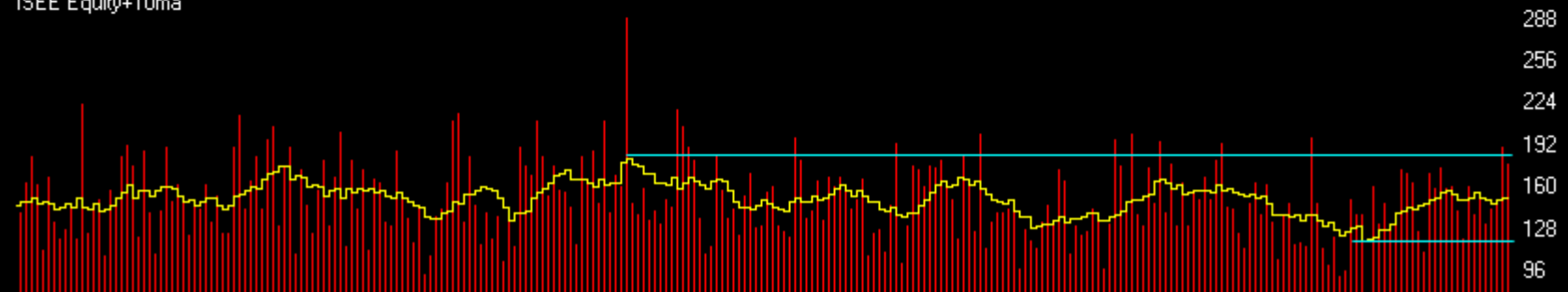
Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + ISEE (equities only)



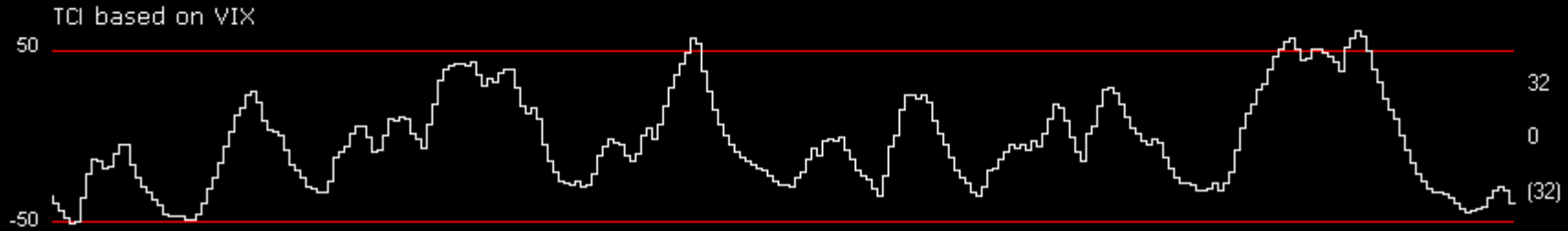
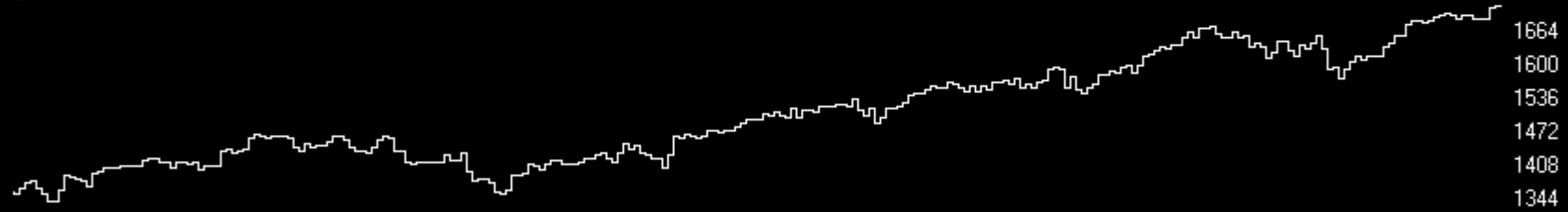
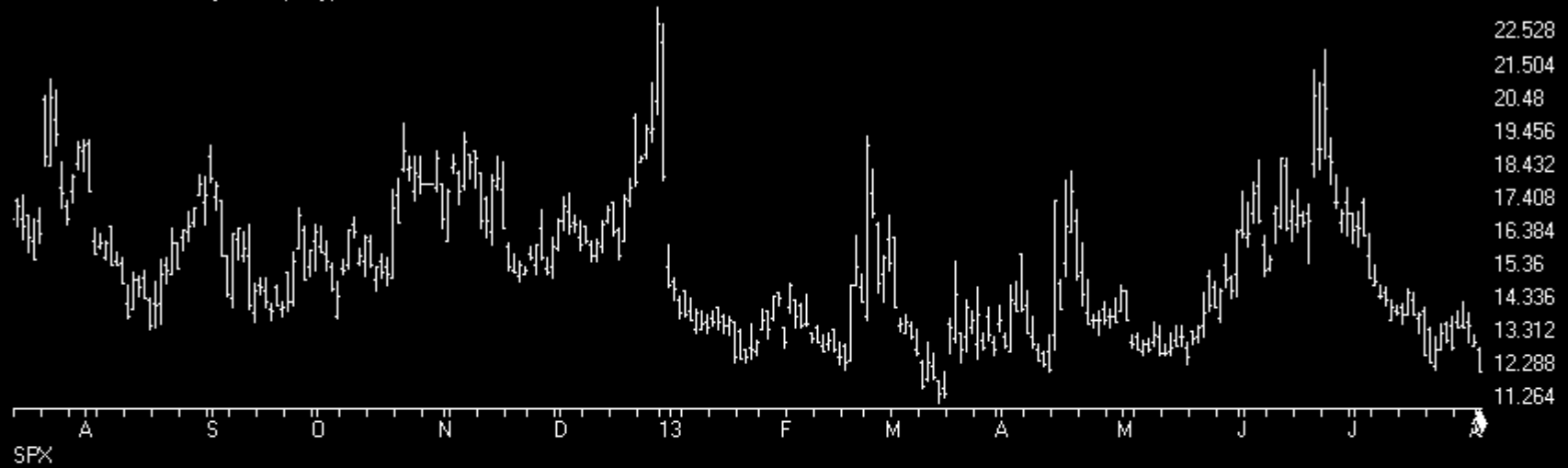
ISEE Equity+10ma



Sentiment

Charts by AIQ TradingExpert

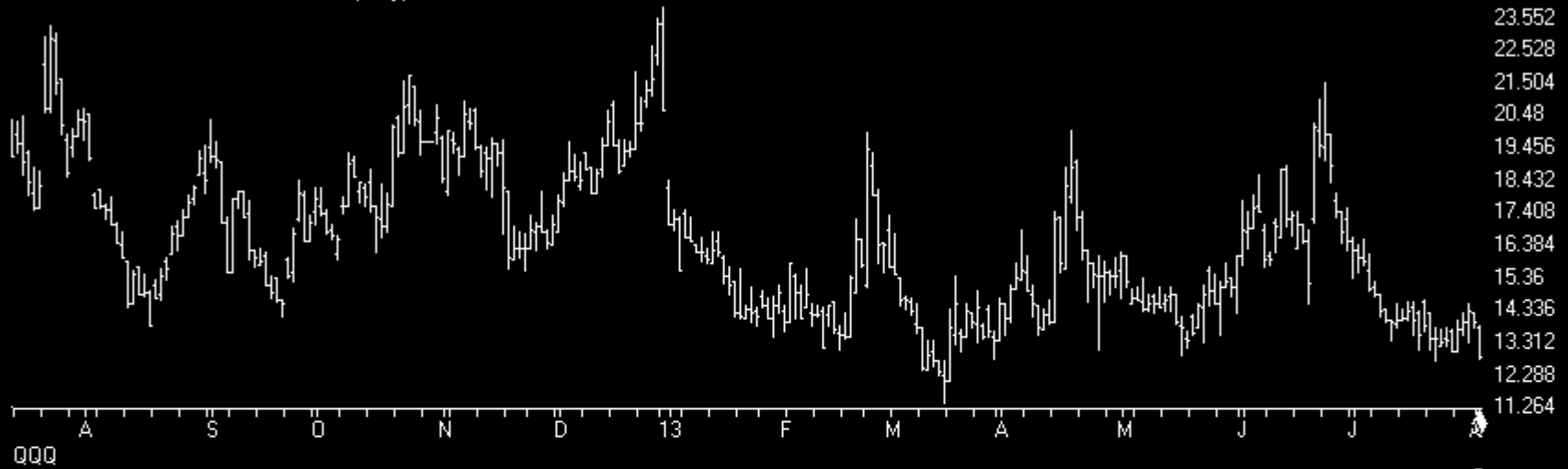
VIX - S&P 500 Volatility Index (Daily)



Sentiment

Charts by AIQ TradingExpert

VXN - NASDAQ VOLATILITY INDEX (Daily)



Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly)

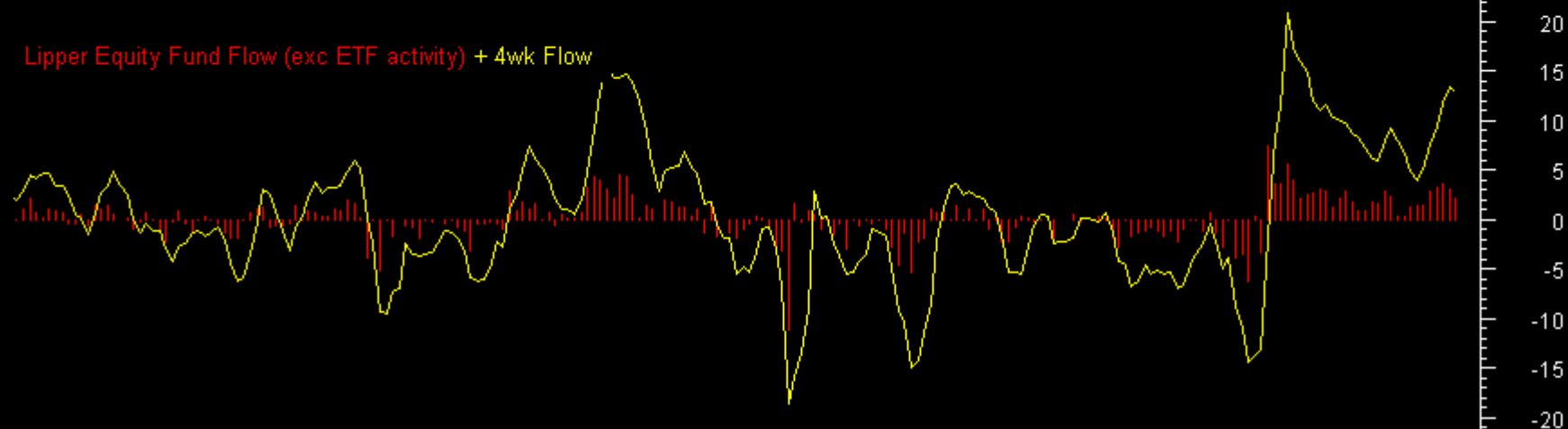


Sentiment

LIPPER Equity Fds (exc ETF) net flow (\$billion)



Lipper Equity Fund Flow (exc ETF activity) + 4wk Flow



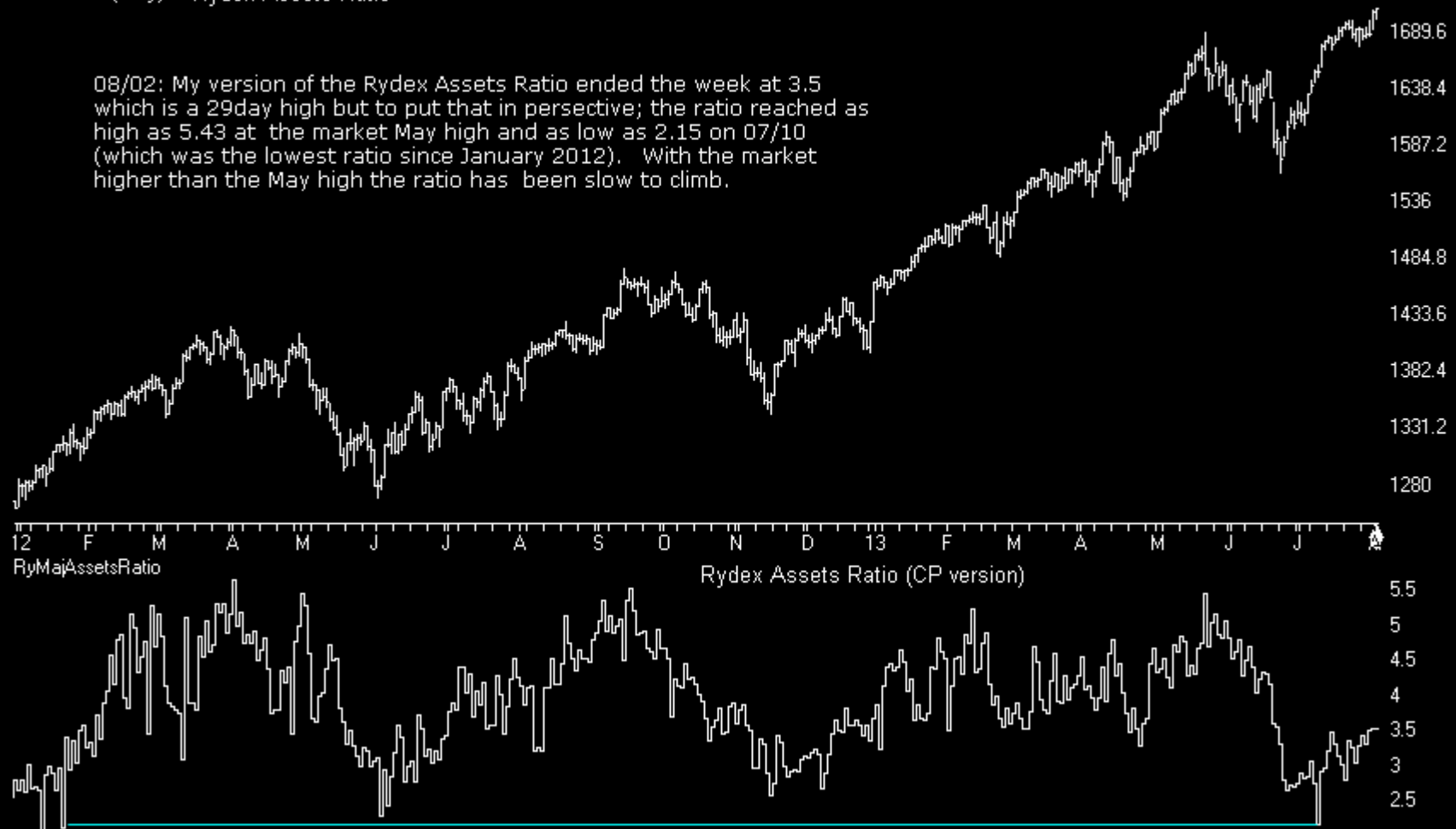
M J J A S O N D 2010 | A M J J A S O N D 2011 | A M J J A S O N D 2012 | A M J J A S O N D 2013 | A M J J A

Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + Rydex Assets Ratio

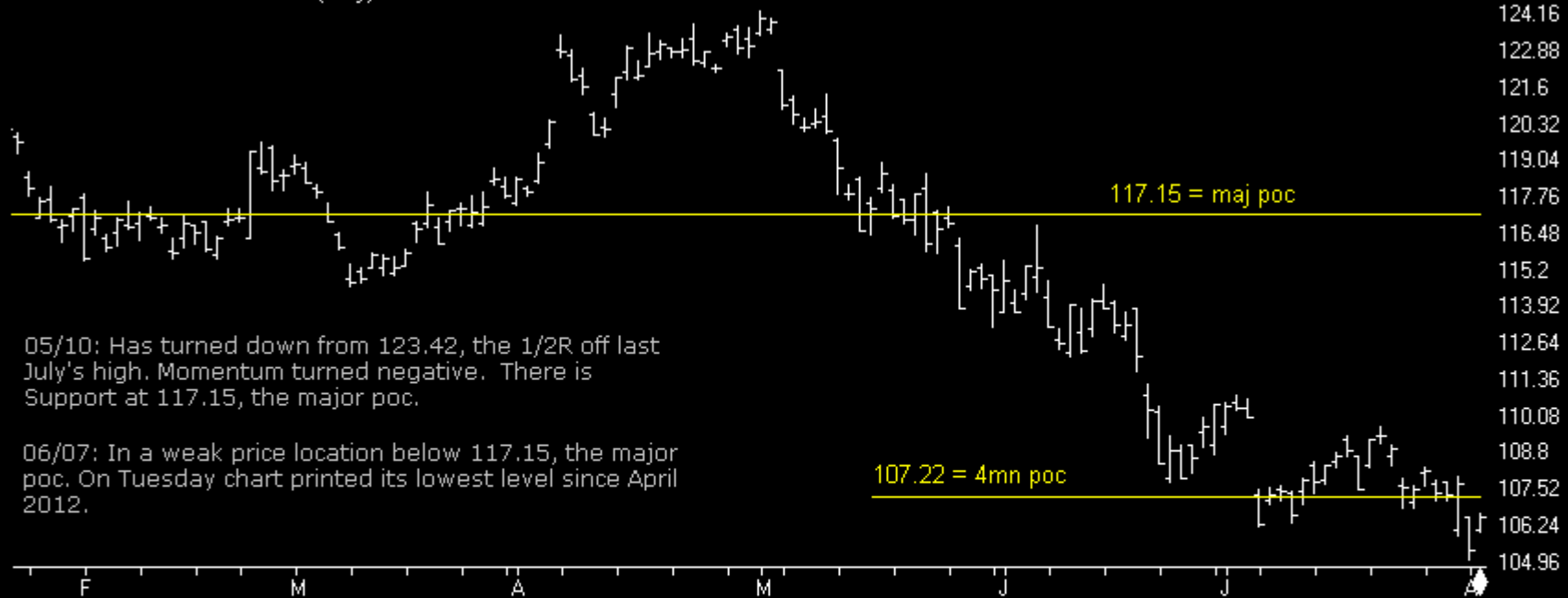
08/02: My version of the Rydex Assets Ratio ended the week at 3.5 which is a 29day high but to put that in perspective; the ratio reached as high as 5.43 at the market May high and as low as 2.15 on 07/10 (which was the lowest ratio since January 2012). With the market higher than the May high the ratio has been slow to climb.



Bonds

Charts by AIQ TradingExpert

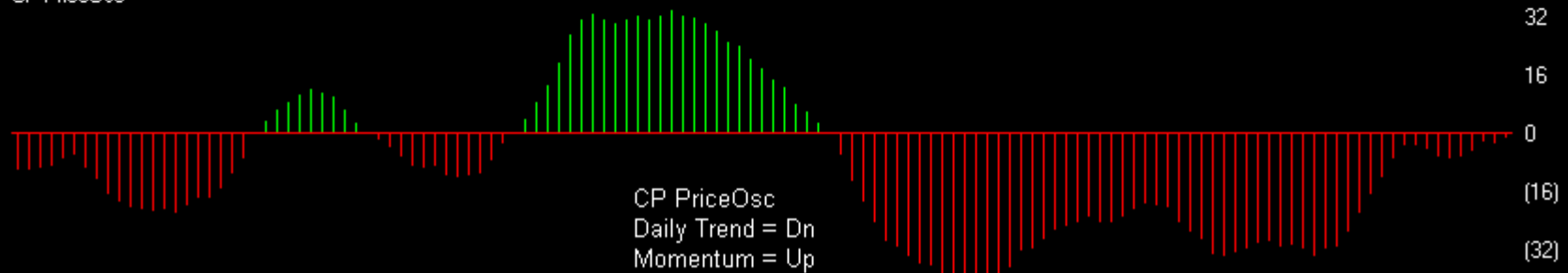
30 Lehman 20+ Year T Bond ETF (Daily)



05/10: Has turned down from 123.42, the 1/2R off last July's high. Momentum turned negative. There is Support at 117.15, the major poc.

06/07: In a weak price location below 117.15, the major poc. On Tuesday chart printed its lowest level since April 2012.

CP PriceOsc



Bonds

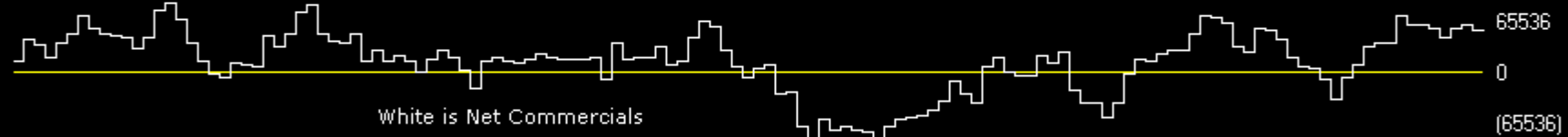
Charts by AIQ TradingExpert

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/30/13	82.0	26.8	6.3	30.4	67.1	80.9	26.2	66.6	94.4
07/23/13	87.9	29.1	0.3	25.0	77.3	100.0	21.5	42.4	87.8



11 F M A M J J A S O N D 12 F M A M J J A S O N D 13 F M A M J J

US COT CM



Gold

Charts by AIQ TradingExpert

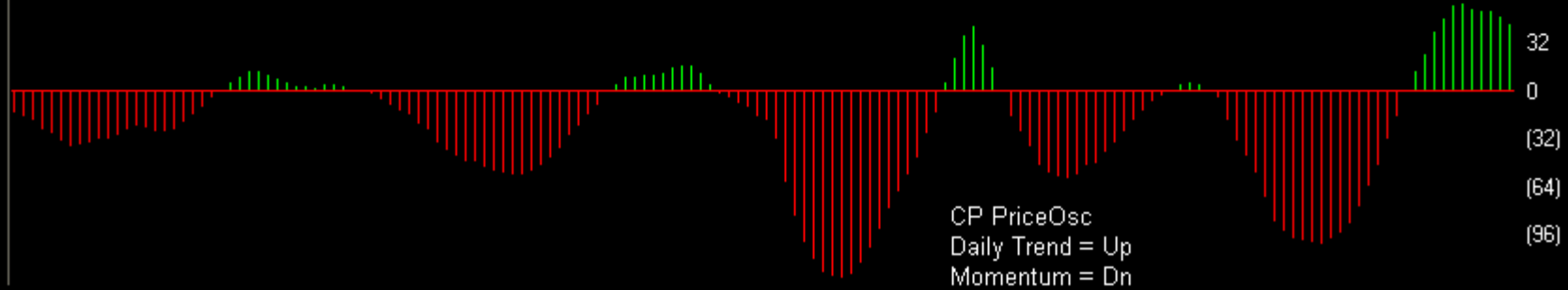
STREETTRACKS GOLD TRUST ETF (Daily) (GLD)



04/19: I've been saying this is a weak chart since early February when it fell below its major poc. Has fallen steeply this month to its lowest level for two years.

05/17: Fell steeply last month to its lowest price for two years. Looks likely to test that level again.

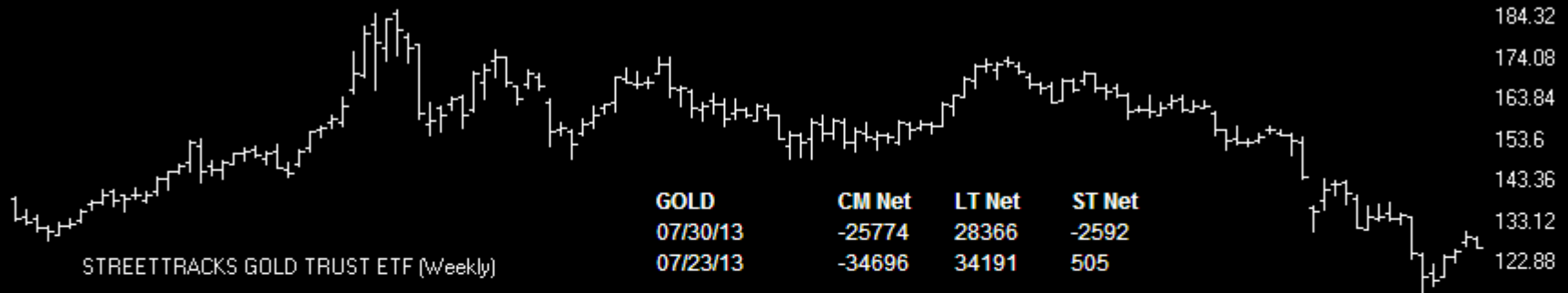
CP PriceOsc



Gold

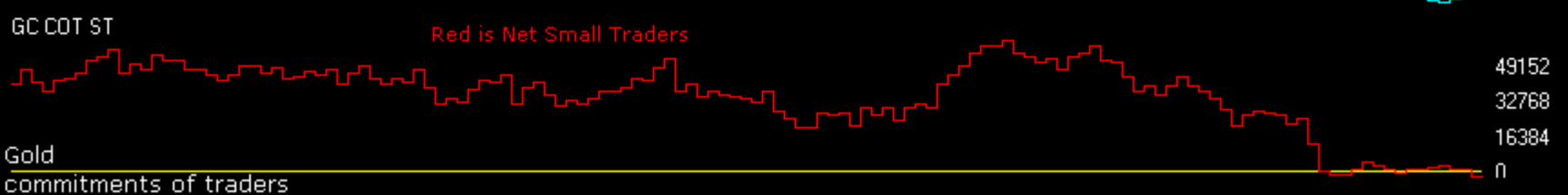
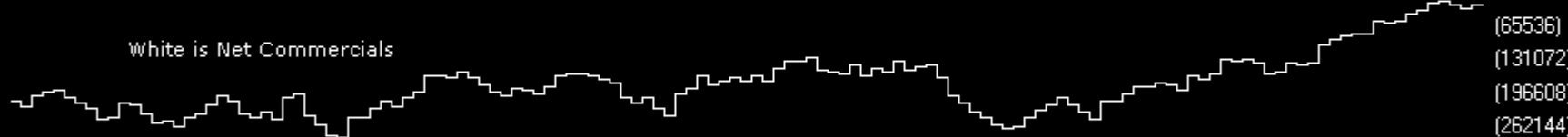
Charts by AIQ TradingExpert

GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/30/13	95.7	84.5	12.6	10	24.0	91	0	0	75.8
07/23/13	89.9	88.6	21.6	14.6	10.8	79.1	5.3	2.3	65.3



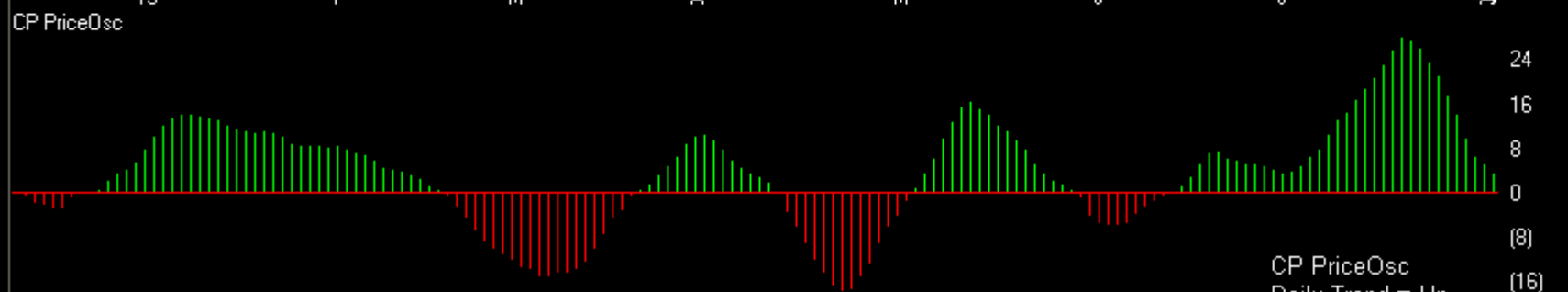
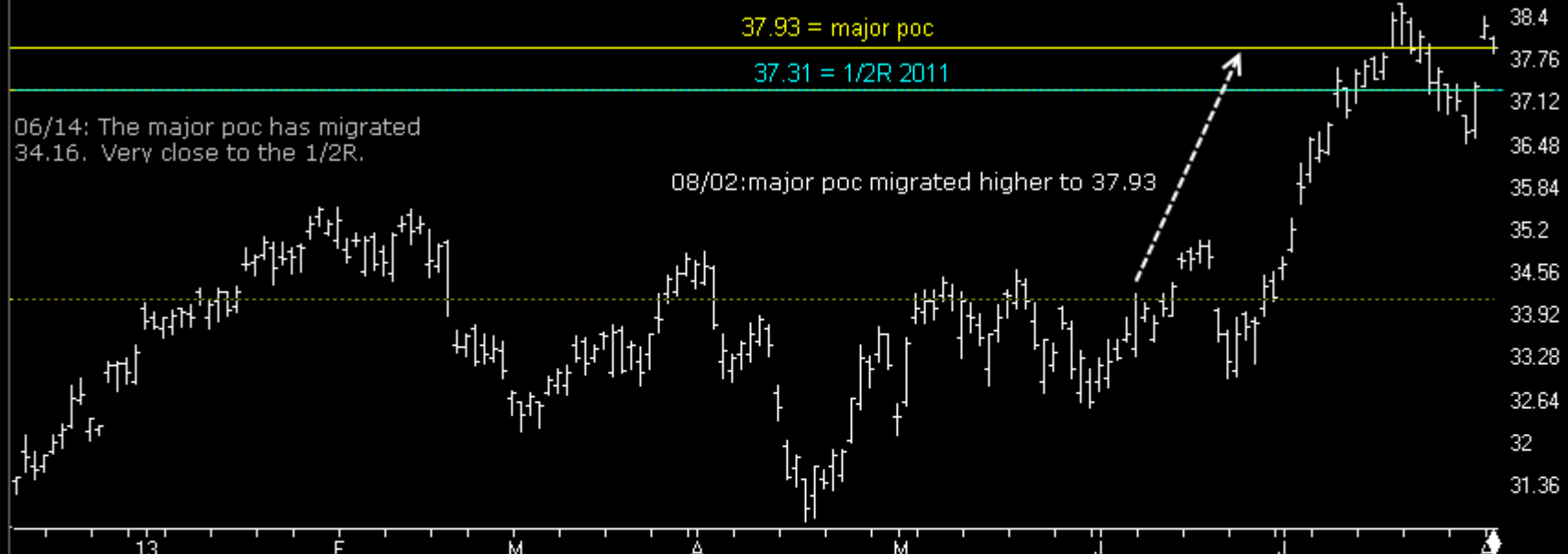
11 F M A M J J A S O N D 12 F M A M J J A S O N D 13 F M A M J J

GC COT CM



Gold commitments of traders

43 UNITED STATES OIL FUND (Daily) (USO)



CP PriceOsc
Daily Trend = Up
Momentum = Dn

Oil

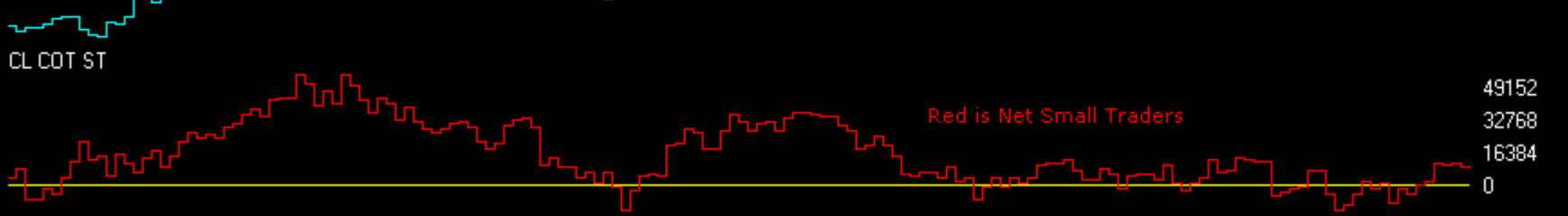
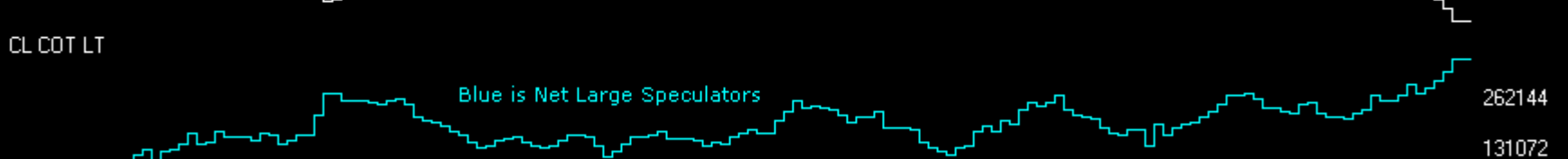
Charts by AIQ TradingExpert

CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/30/13	0.3	50.1	92.0	100.0	100.0	8.0	80.4	66.7	36.7
07/23/13	0.0	77.0	100.0	100.0	100.0	4.0	89.3	77.7	37.3

CRUDE OIL	CM Net	LT Net	ST Net
07/30/13	-371921	362941	8980
07/23/13	-372415	361066	11349



J A S O N D 11 F M A M J J A S O N D 12 F M A M J J A S O N D 13 F M A M J J



38.4
35.84
33.28
30.72

(131072)
(262144)

262144
131072

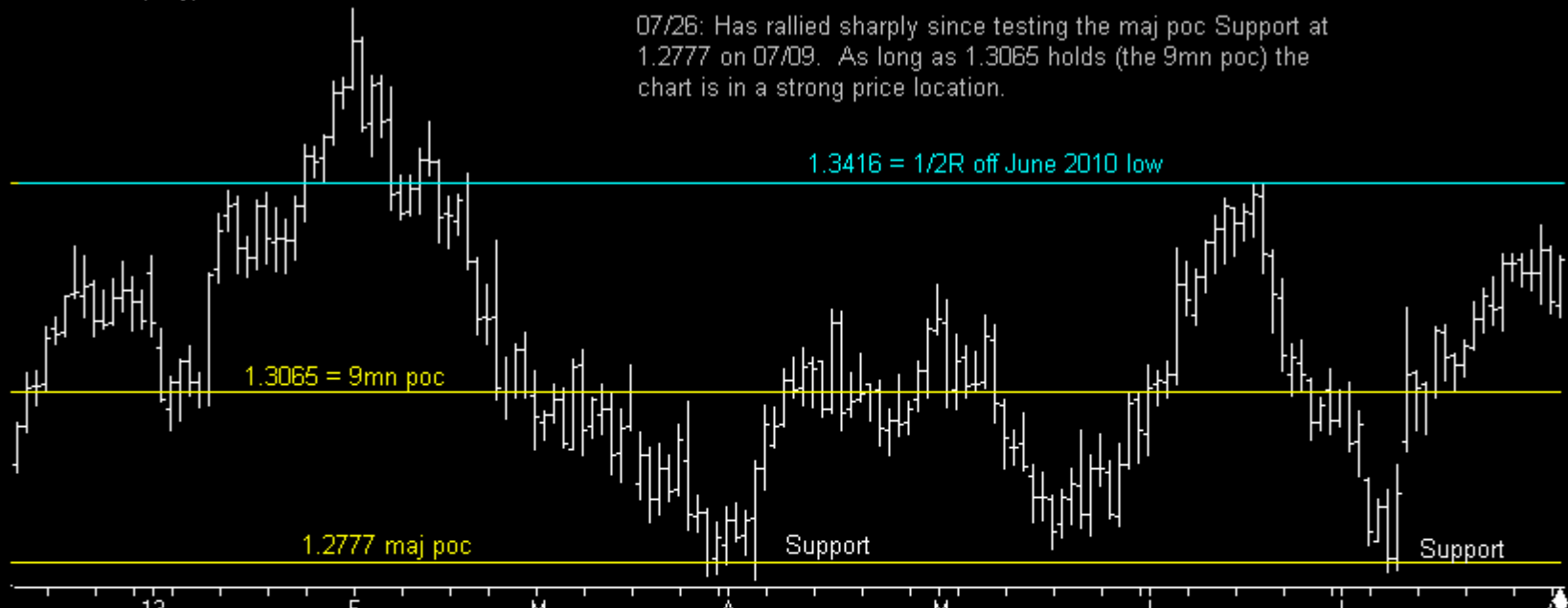
49152
32768
16384
0

Dollar

Charts by AIQ TradingExpert

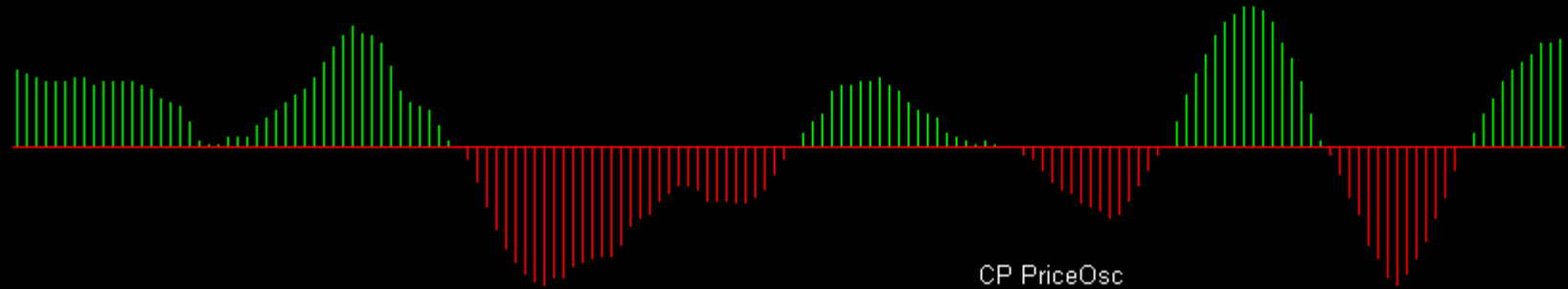
51 EURUSD (Daily)

07/26: Has rallied sharply since testing the maj poc Support at 1.2777 on 07/09. As long as 1.3065 holds (the 9mn poc) the chart is in a strong price location.



1.3696
1.3632
1.3568
1.3504
1.344
1.3376
1.3312
1.3248
1.3184
1.312
1.3056
1.2992
1.2928
1.2864
1.28

CP PriceOsc



0.25
0.125
0
(0.125)
(0.25)

CP PriceOsc
Daily Trend = Up
Momentum = Up

Dollar

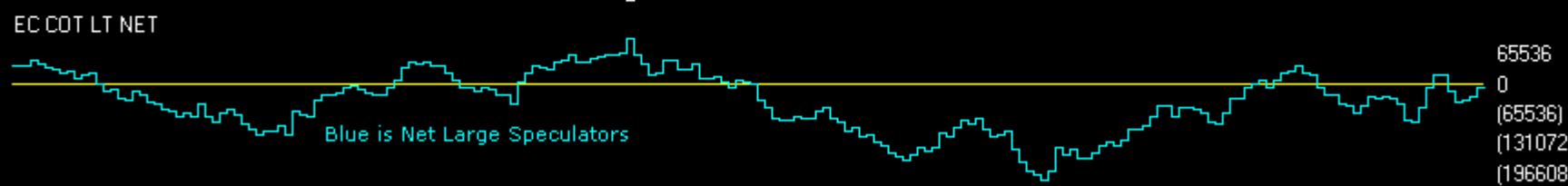
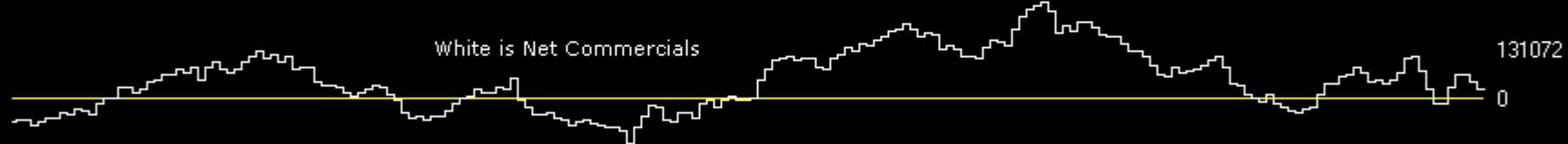
Charts by AIQ TradingExpert

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/30/13	43.2	34.3	34.0	62.1	73.2	62.3	33.8	48.2	75.3
07/23/13	54.5	51.6	28.9	46.3	51.3	72.9	39.4	41.1	59.1

EURUSD	CM Net	LT Net	ST Net
07/30/13	23455	-8504	-14951
07/23/13	40832	-27900	-12932



0 N D 10 F M A M J J A S O N D 11 F M A M J J A S O N D 12 F M A M J J A S O N D 13 F M A M J J

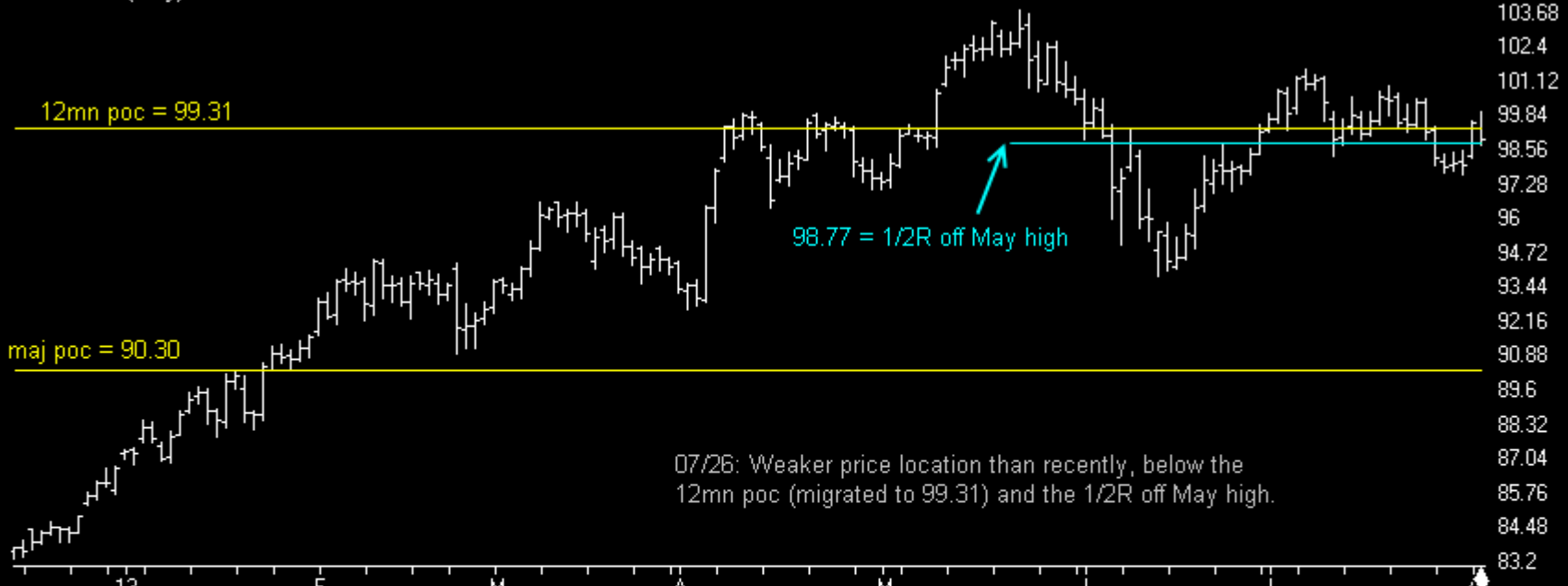


EURUSD (Weekly)
commitments of traders

Dollar

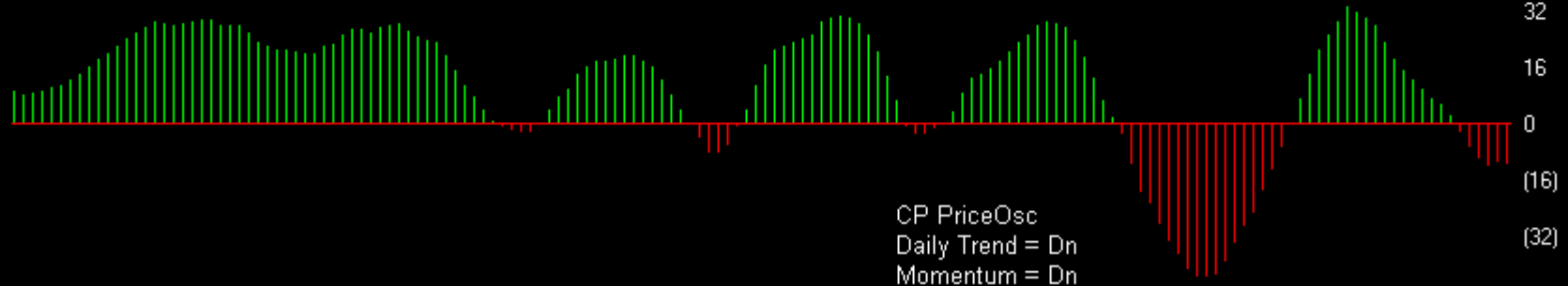
Charts by AIQ TradingExpert

53 USDJPY (Daily)



07/26: Weaker price location than recently, below the 12mn poc (migrated to 99.31) and the 1/2R off May high.

CP PriceOsc

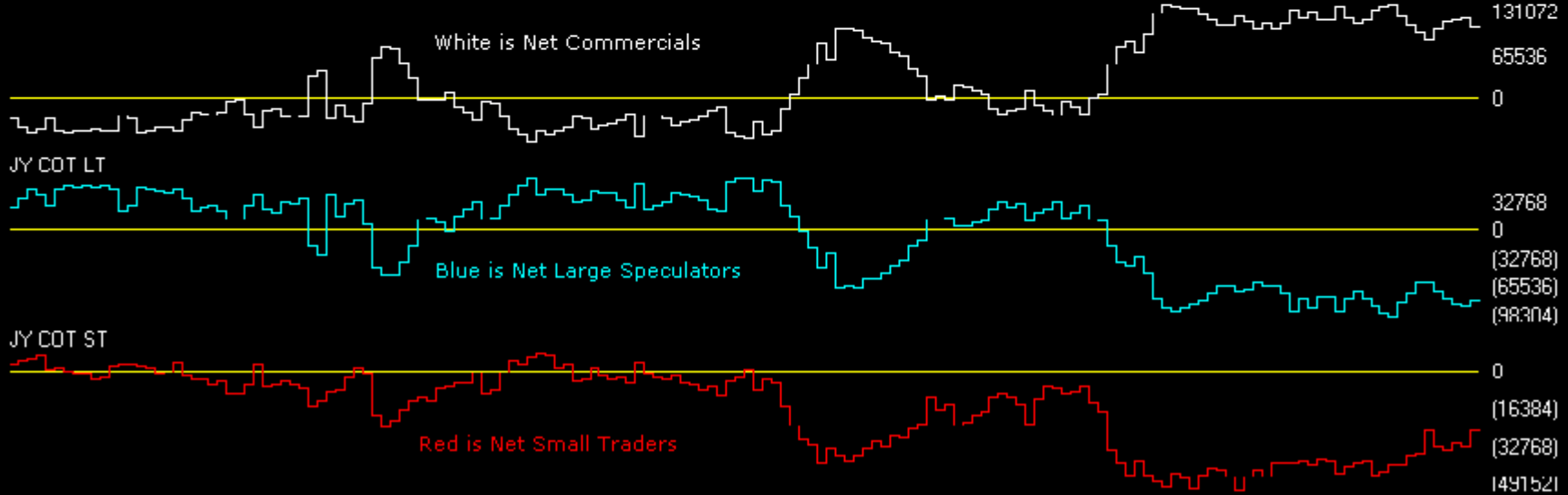
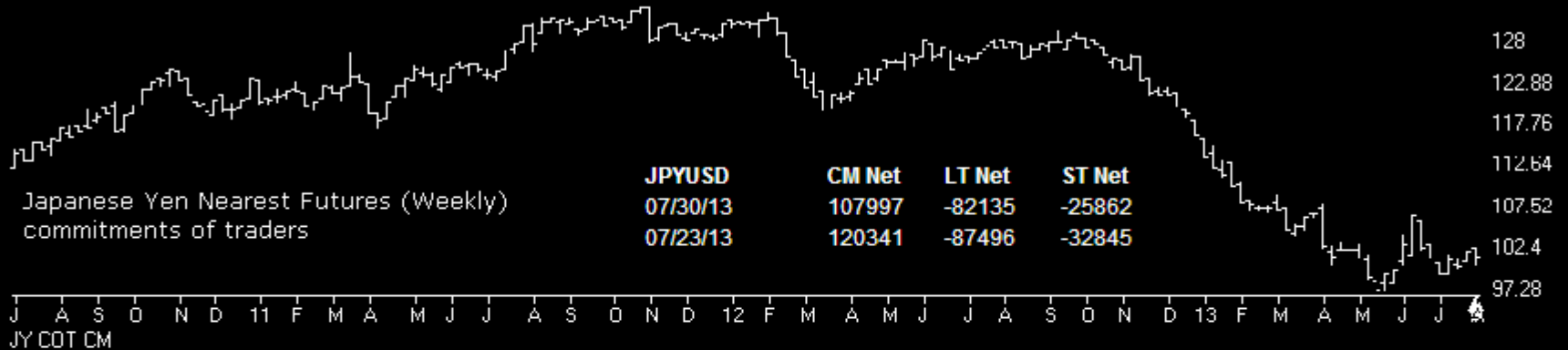


CP PriceOsc
Daily Trend = Dn
Momentum = Dn

Dollar

Charts by AIQ TradingExpert

JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/30/13	38.4	74.7	28.9	45.8	13.6	78.4	100.0	84.9	38.4
07/23/13	61.8	76.6	17.9	31.9	22.6	84.2	74.3	39.1	48.6

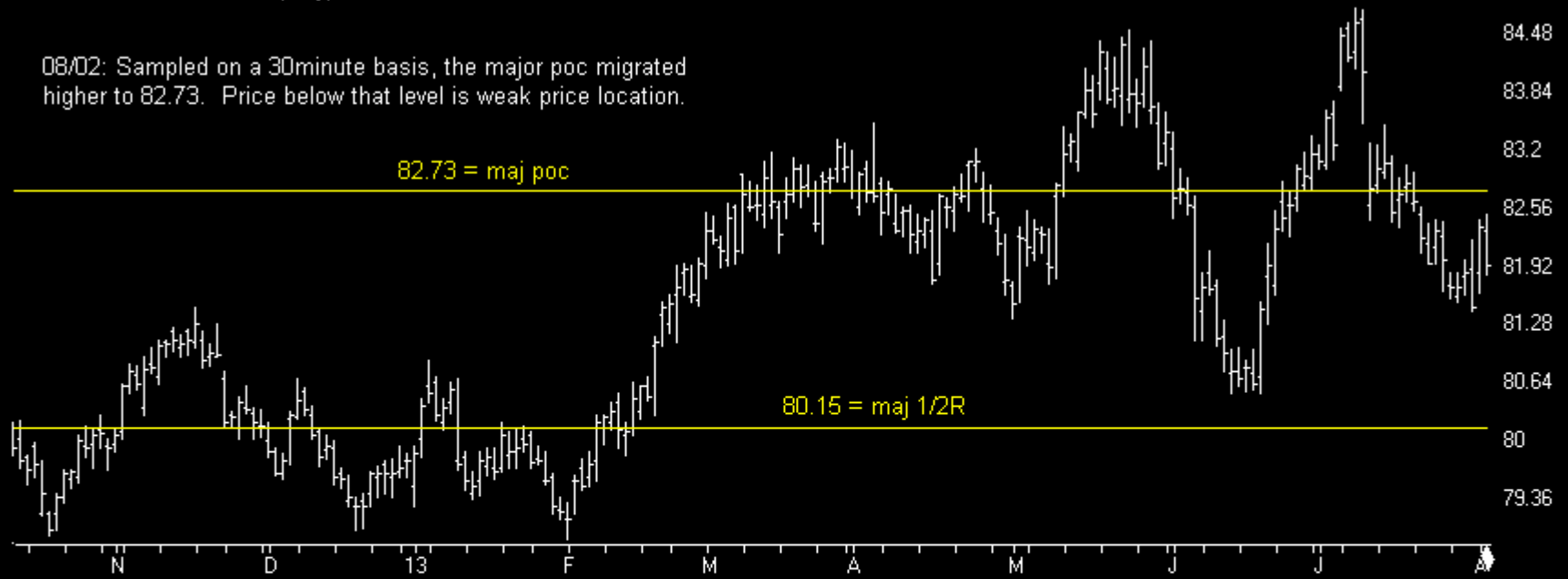


Dollar

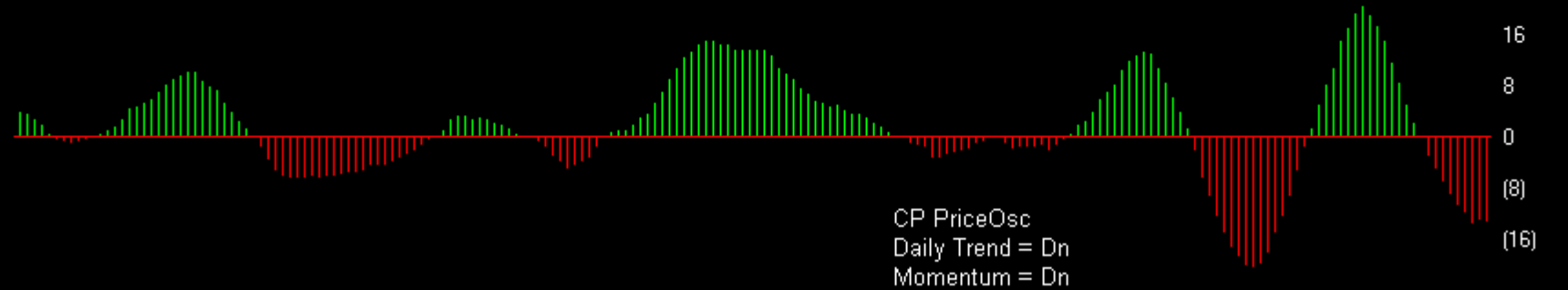
Charts by AIQ TradingExpert

US DOLLAR INDEX (Daily)

08/02: Sampled on a 30minute basis, the major poc migrated higher to 82.73. Price below that level is weak price location.



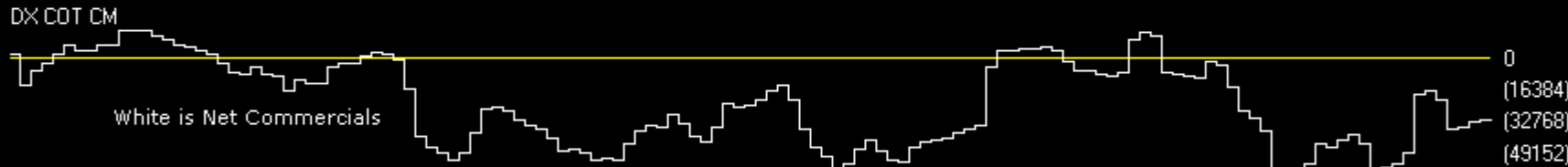
CP PriceOsc



Dollar

Charts by AIQ TradingExpert

USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
07/30/13	47.5	30.7	65.6	43.6	47.6	33.7	64.2	100.0	51.3
07/23/13	45.7	24.0	70.8	49.3	71.7	29.8	47.5	64.6	22.4



<http://www.chartprofitwebcast.com>