

Charts to Friday 21st February 2014

# *Chart Profit* eBook

*Market Charts, Major ETFs*

*Market Sentiment Analysis*



[www.aiqsystems.com](http://www.aiqsystems.com)

[www.chartprofitwebcast.com](http://www.chartprofitwebcast.com)

terms of service

## Stock Market Summary

### \*\*\*\*\* PRICE PERFORMANCE / LOCATION

Friday closed within Mon-Wed Hi-Lo Range indicating no bias on this timeframe. This followed two weeks of Buyers Active.

ES analysis: Last week Aggressive (but Ineffective) Selling was marked on Wednesday with Buyers Responding immediately on Thursday to a test of that red-at-bottom low. Buyers are still in control of the dayframe and in the last three weeks I have marked Significant Buying eleven times and Significant Selling once. The first sign of LT weakness would be time below 1792.00. Time above 1835.50 would indicate higher - monitor price relative to this level for clue re ST direction at the start of this week..

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

Breadth: CP Market Timing System stayed positive for NYSE, turned positive (from neutral) for Nasdaq and UK and remained neutral for R2000.

Stocks>50dyma numbers: Nyse 58%, Nasdaq 56%, R2000 53%, UK 74%. Numbers >50 are considered supportive.

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

Consensus Polls:

02/21: AAll (public poll). Bulls% was higher at 42.2% (from 40.2%). Bears% was lower at 22.8% (from 27.3%). The 4wk ma of net (Bulls-Bears) was slightly higher at 5.8, with previous week's 4.5 being the lowest since September.

02/21: Investors Intelligence. Bulls% was higher at 46.5%. Seven week's ago Bulls% reached 61.6% which was the highest since October 2007.

Bears% was slightly lower at 17.2%. Eight week's ago Bears% hit 14.1% which was the lowest Bears% in my database. The 4wkma of nett at 30 is off the high of 45.3 it reached six weeks ago - the highest in my database

02/21: Market Vane (advisers) poll was higher at 65

02/21: The NAAIM Exposure Index (a measurement of average current equity exposure among active money managers) was slightly higher at 75.95.

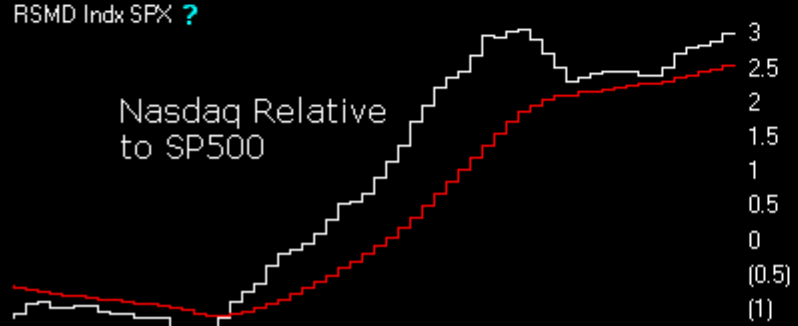
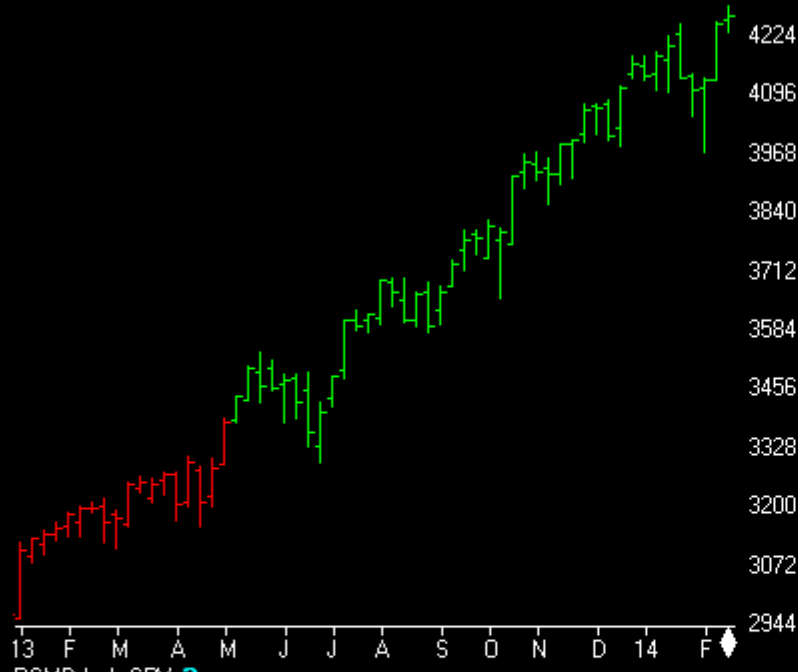
Mutual Fund Flow:

02/21: My version of the Rydex Assets Ratio ended the week at 6.87. The recent high was 7.5 on 16th Jan which was the highest ratio in my database.

02/21: lipperusfundflows reported Equity Fund inflows of \$11.2 Billion in the week to 19th Feb  
\$20.9 Billion - the largest single weekly outflow in my database

02/21: lipperusfundflows ex ETFs reported Equity Fund inflows of \$2.9 Billion in the week to 19th Feb

NASDAQ COMPOSITE (Weekly)



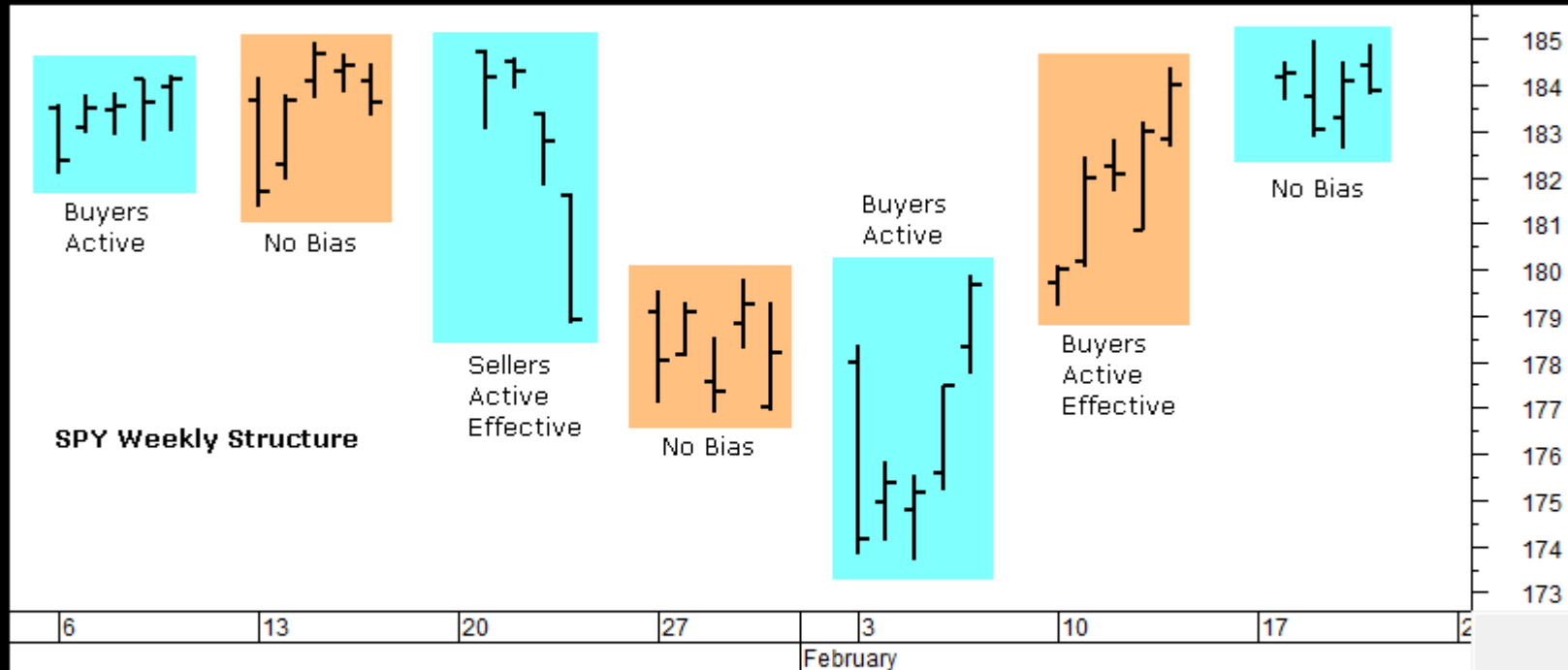
ChartProfit Breadth System - wk ending 02/21

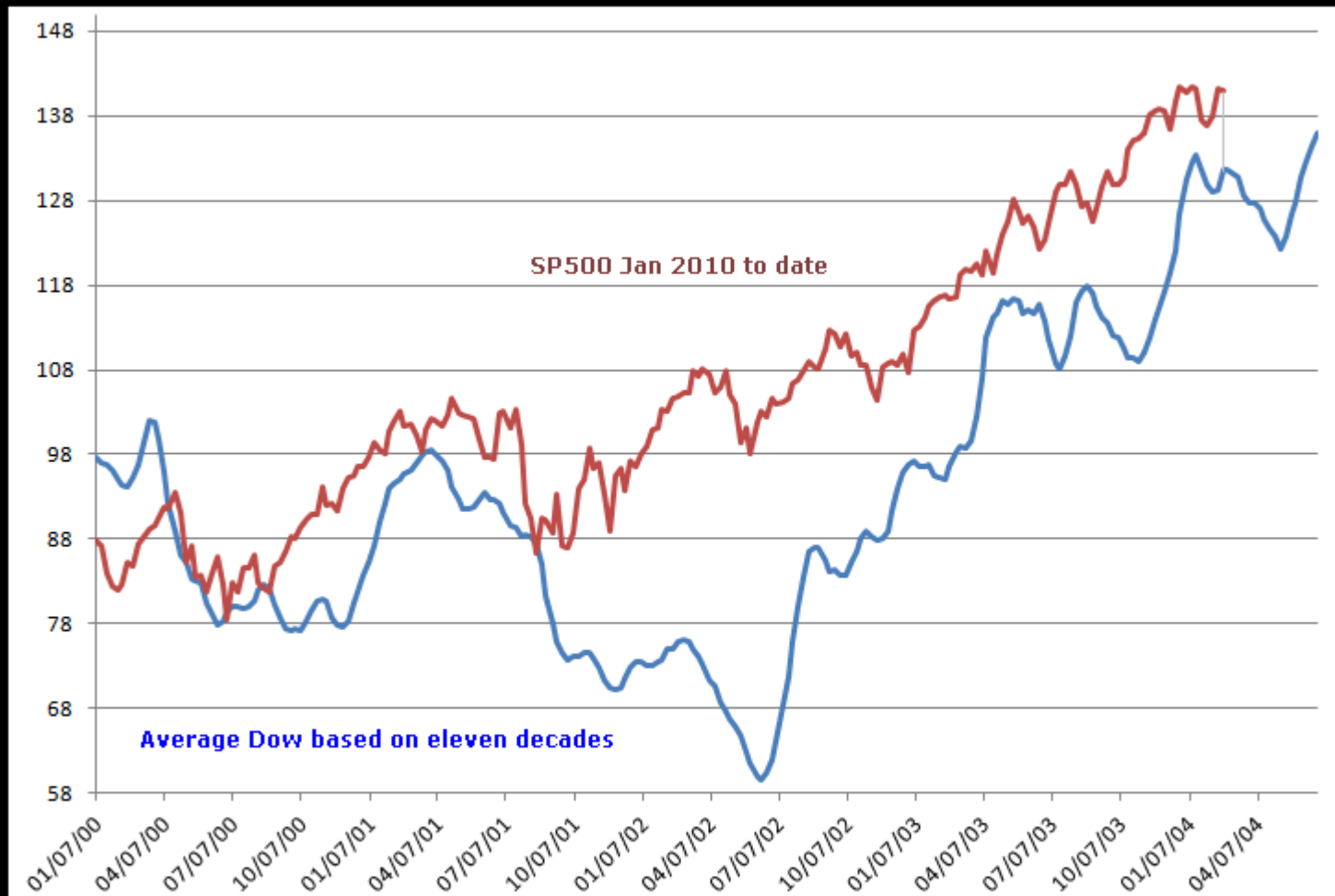
|        | -5 | -4 | -3 | -2 | -1 | ↓  |
|--------|----|----|----|----|----|----|
| NYSE   | 63 | 42 | 41 | 39 | 58 | 58 |
| NasDaq | 72 | 58 | 47 | 42 | 53 | 56 |
| SP500  | 65 | 36 | 39 | 43 | 61 | 61 |
| ND100  | 74 | 50 | 54 | 55 | 63 | 67 |
| R2000  | 66 | 51 | 40 | 39 | 49 | 53 |
| UK     | 77 | 59 | 54 | 59 | 70 | 74 |

number = % stocks >50day ma

Relative to SPX

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





# Commitments of Traders

Charts by AIQ TradingExpert

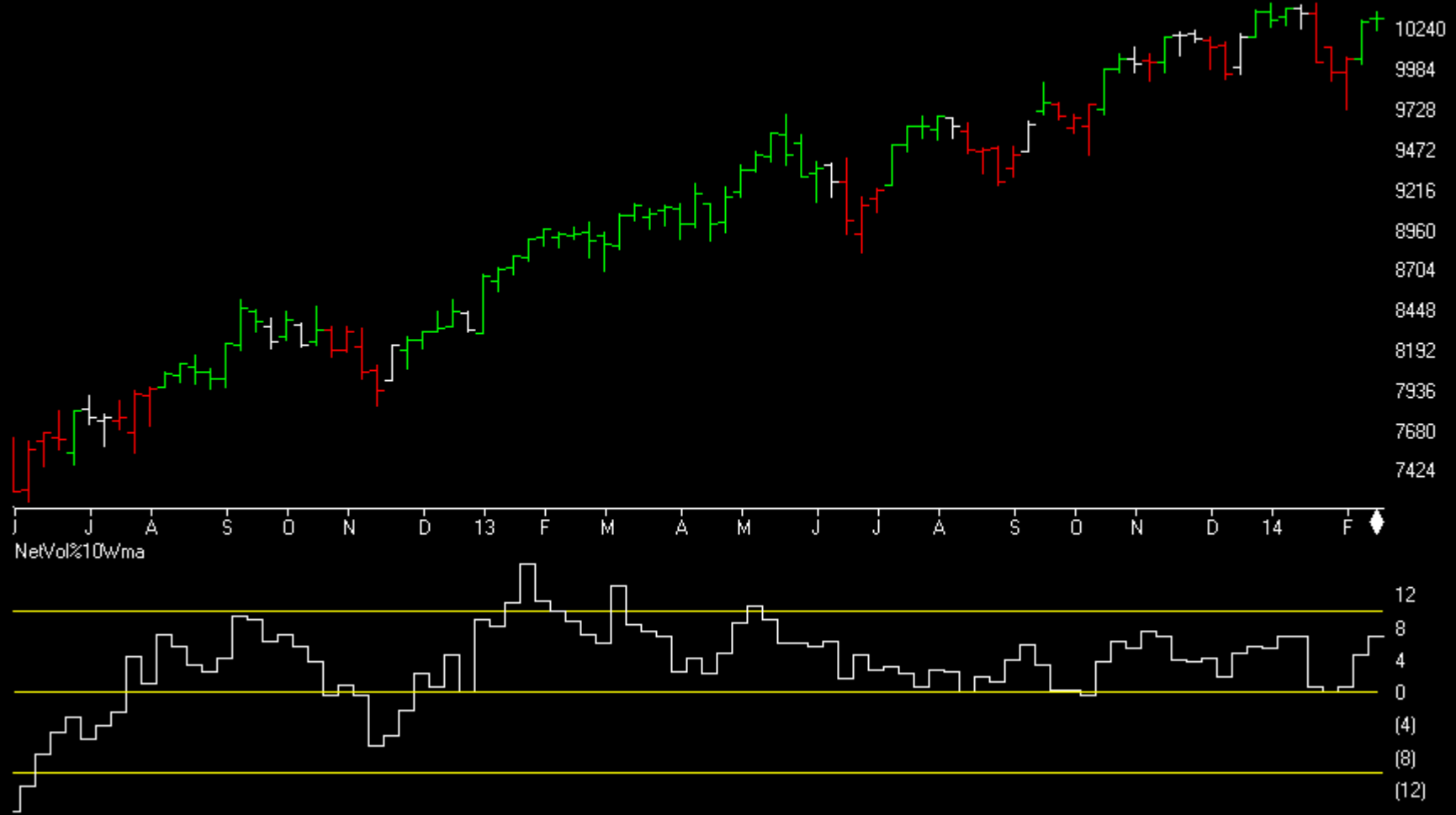
C.O.T.  
Quick  
View

|          | SP500         | GOLD          | CRUDE OIL     | T-BONDS       | GBPUSD        | JPYUSD        | EURUSD        | USD IX        |
|----------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
|          | <b>CM Net</b> | <b>CM Net</b> | <b>CM Net</b> | <b>CM Net</b> | <b>CM Net</b> | <b>CM Net</b> | <b>CM Net</b> | <b>CM Net</b> |
|          | CM Long       | CM Long       | CM Long       | CM Long       | CM Long       | CM Long       | CM Long       | CM Long       |
|          | CM Short      | CM Short      | CM Short      | CM Short      | CM Short      | CM Short      | CM Short      | CM Short      |
|          | <b>LT Net</b> | <b>LT Net</b> | <b>LT Net</b> | <b>LT Net</b> | <b>LT Net</b> | <b>LT Net</b> | <b>LT Net</b> | <b>LT Net</b> |
|          | LT Long       | LT Long       | LT Long       | LT Long       | LT Long       | LT Long       | LT Long       | LT Long       |
|          | LT Short      | LT Short      | LT Short      | LT Short      | LT Short      | LT Short      | LT Short      | LT Short      |
|          | <b>ST Net</b> | <b>ST Net</b> | <b>ST Net</b> | <b>ST Net</b> | <b>ST Net</b> | <b>ST Net</b> | <b>ST Net</b> | <b>ST Net</b> |
|          | ST Long       | ST Long       | ST Long       | ST Long       | ST Long       | ST Long       | ST Long       | ST Long       |
|          | ST Short      | ST Short      | ST Short      | ST Short      | ST Short      | ST Short      | ST Short      | ST Short      |
| 02/18/14 | 100.0         | 17.8          | 0.0           | 10.6          | 5.6           | 24.7          | 69.2          | 61.5          |
| 02/11/14 | 91.1          | 40.4          | 0.0           | 18.4          | 24.0          | 20.5          | 86.0          | 49.0          |
| 02/18/14 | 97.9          | 0             | 0.0           | 35.4          | 34.4          | 66.2          | 75.5          | 41.0          |
| 02/11/14 | 91.4          | 0             | 0.0           | 18.3          | 62.7          | 74.7          | 91.1          | 48.2          |
| 02/18/14 | 14.9          | 52.6          | 76.7          | 100.0         | 89.7          | 87.5          | 62.6          | 42.7          |
| 02/11/14 | 21.6          | 41.2          | 44.5          | 76.8          | 92.8          | 98.5          | 51.2          | 62.6          |
| 02/18/14 | 37.1          | 79.9          | 100.0         | 75.5          | 99.3          | 73.8          | 25.8          | 30.5          |
| 02/11/14 | 37.8          | 62.6          | 100.0         | 71.7          | 81.6          | 75.0          | 7.8           | 44.9          |
| 02/18/14 | 4.9           | 100           | 100.0         | 34.7          | 92.2          | 28.6          | 21.8          | 34.5          |
| 02/11/14 | 14.0          | 100           | 91.0          | 61.1          | 54.7          | 16.9          | 7.7           | 36.4          |
| 02/18/14 | 36.0          | 44.1          | 0.0           | 0.0           | 13.3          | 8.9           | 50.9          | 59.2          |
| 02/11/14 | 39.4          | 59            | 18.1          | 41.1          | 6.8           | 2.9           | 67.3          | 42.0          |
| 02/18/14 | 6.9           | 54.3          | 34.3          | 100.0         | 83.0          | 54.2          | 51.0          | 77.3          |
| 02/11/14 | 16.7          | 18            | 34.0          | 89.8          | 63.4          | 66.1          | 40.7          | 73.7          |
| 02/18/14 | 16.1          | 55.1          | 100.0         | 89.7          | 20.4          | 33.6          | 34.7          | 100.0         |
| 02/11/14 | 19.1          | 30.8          | 100.0         | 81.1          | 7.9           | 35.0          | 15.5          | 100.0         |
| 02/18/14 | 82.6          | 39.9          | 100.0         | 24.9          | 3.8           | 23.7          | 26.4          | 59.3          |
| 02/11/14 | 74.4          | 69.5          | 100.0         | 19.7          | 4.7           | 5.8           | 27.3          | 40.9          |

# Market Charts

Charts by AIQ TradingExpert

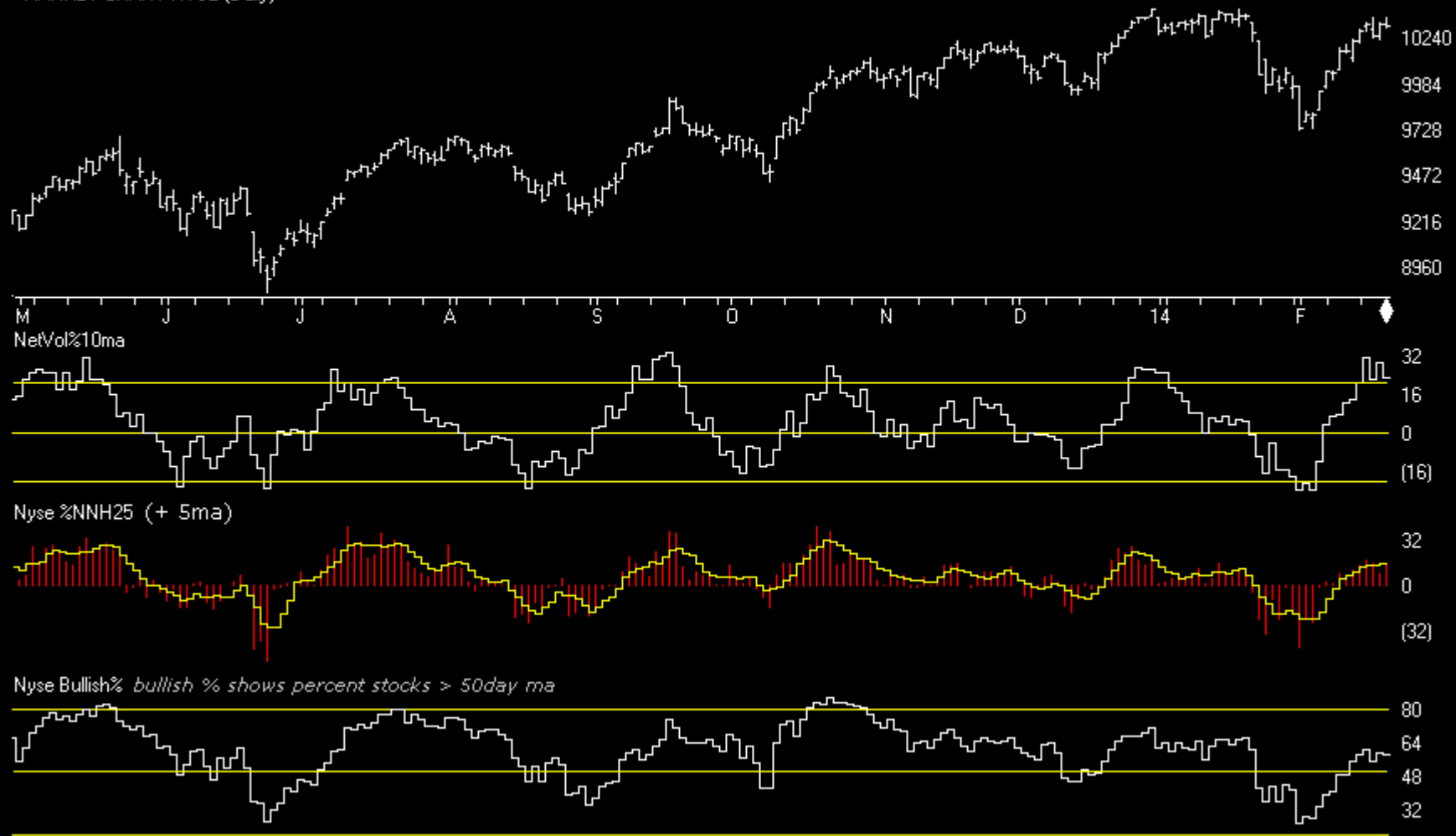
MARKET CHART NYSE (Weekly)+ Chartprofit Market Timing System (color study)



# Market Charts

Charts by AIQ TradingExpert

MARKET CHART NYSE (Daily)

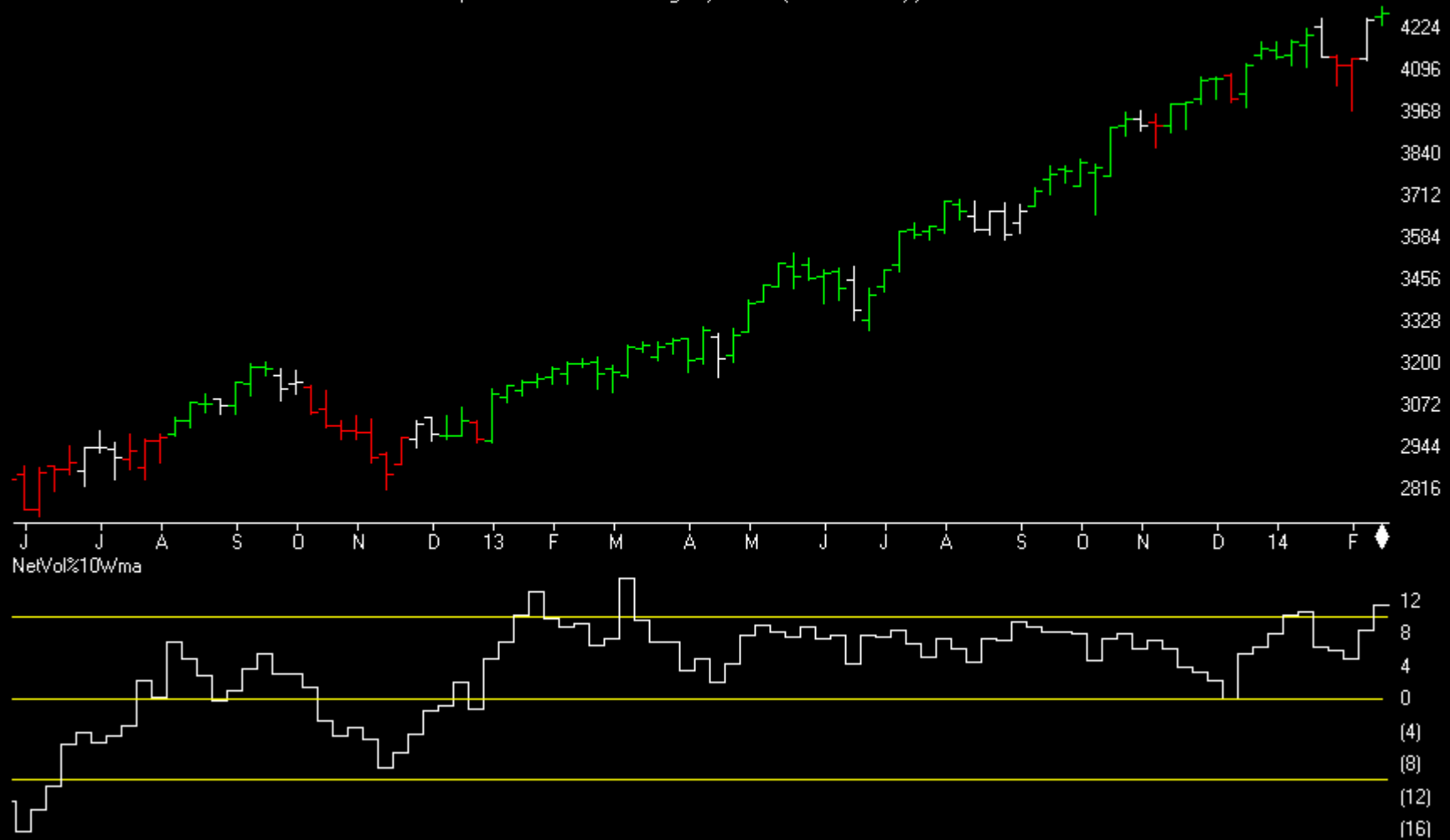




# Market Charts

Charts by AIQ TradingExpert

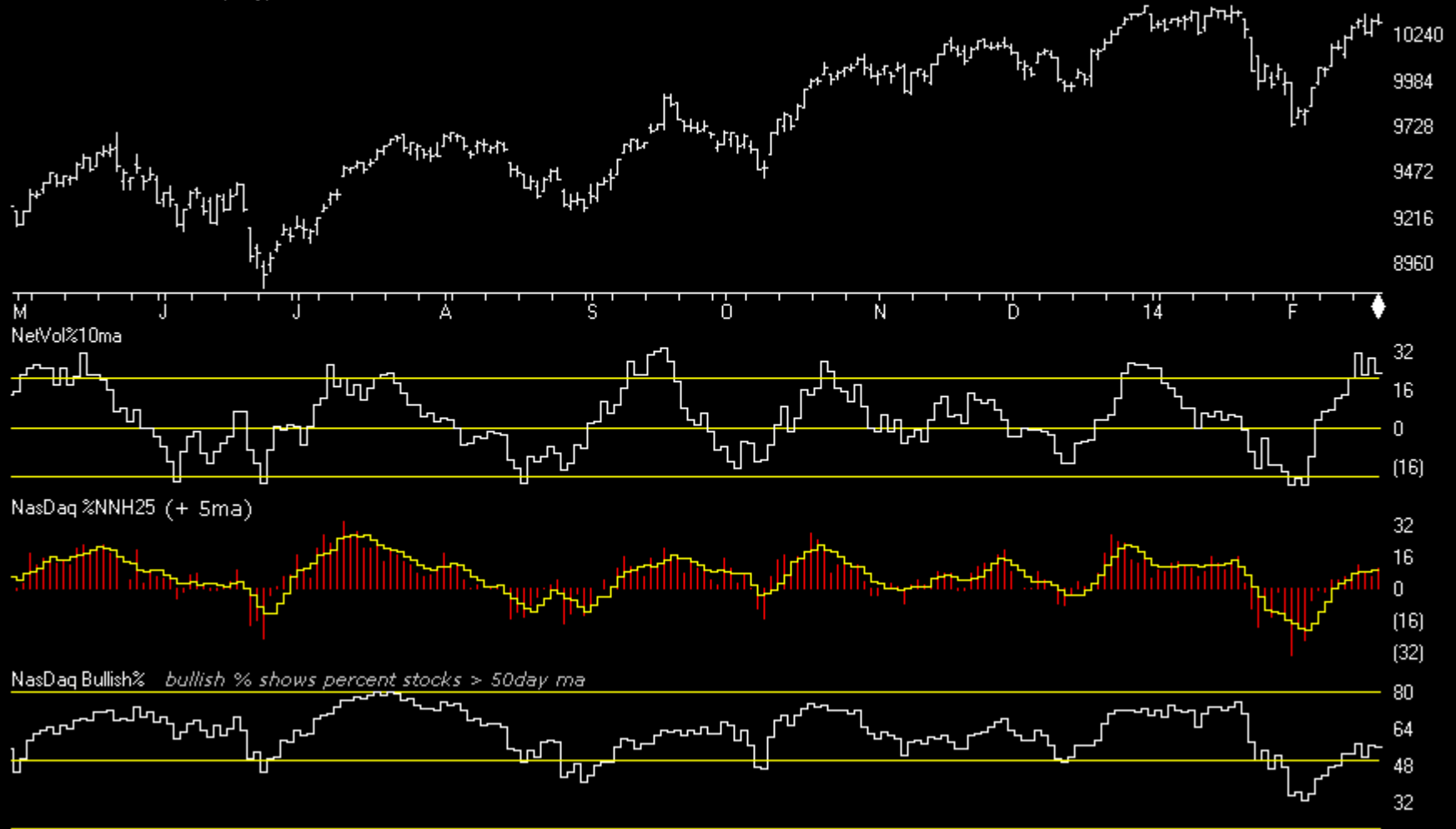
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



# Market Charts

Charts by AIQ TradingExpert

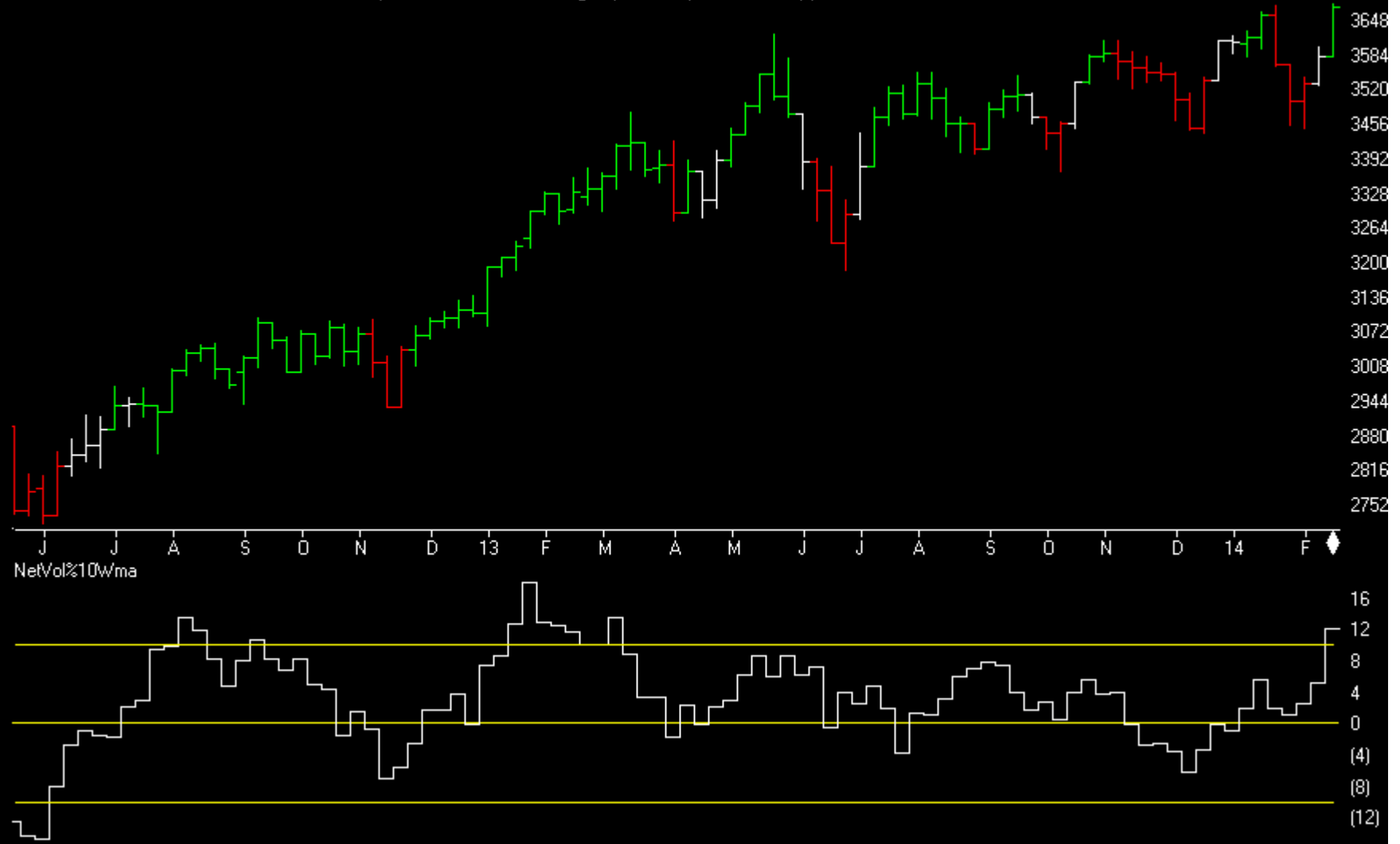
MARKET CHART NYSE (Daily)



# Market Charts

Charts by AIQ TradingExpert

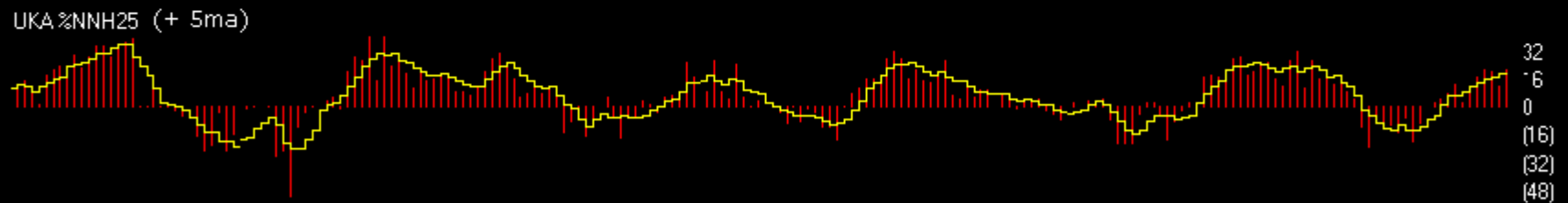
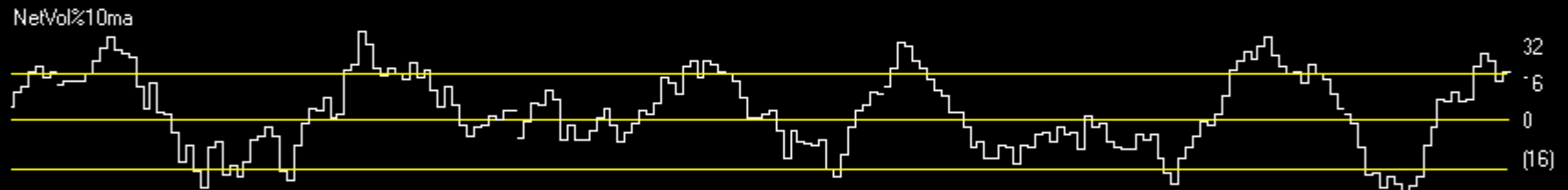
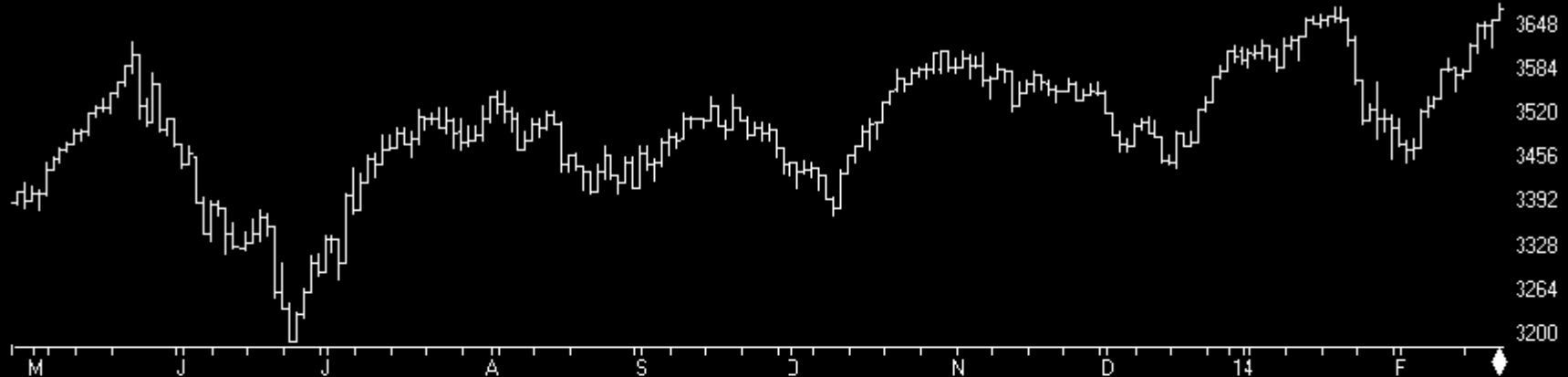
UK ALLSHARE MKT 2013 (Weekly) + Chartprofit Market Timing System (color study)



# Market Charts

Charts by AIQ TradingExpert

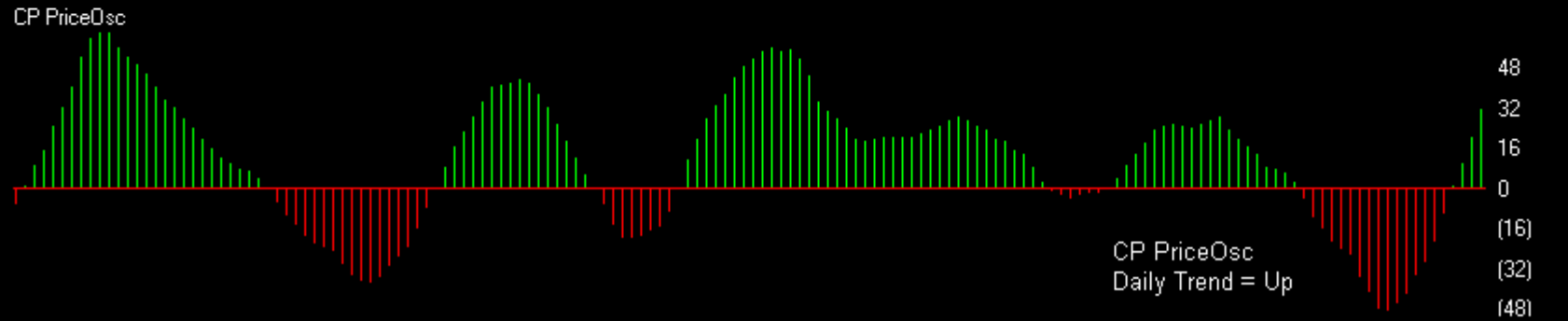
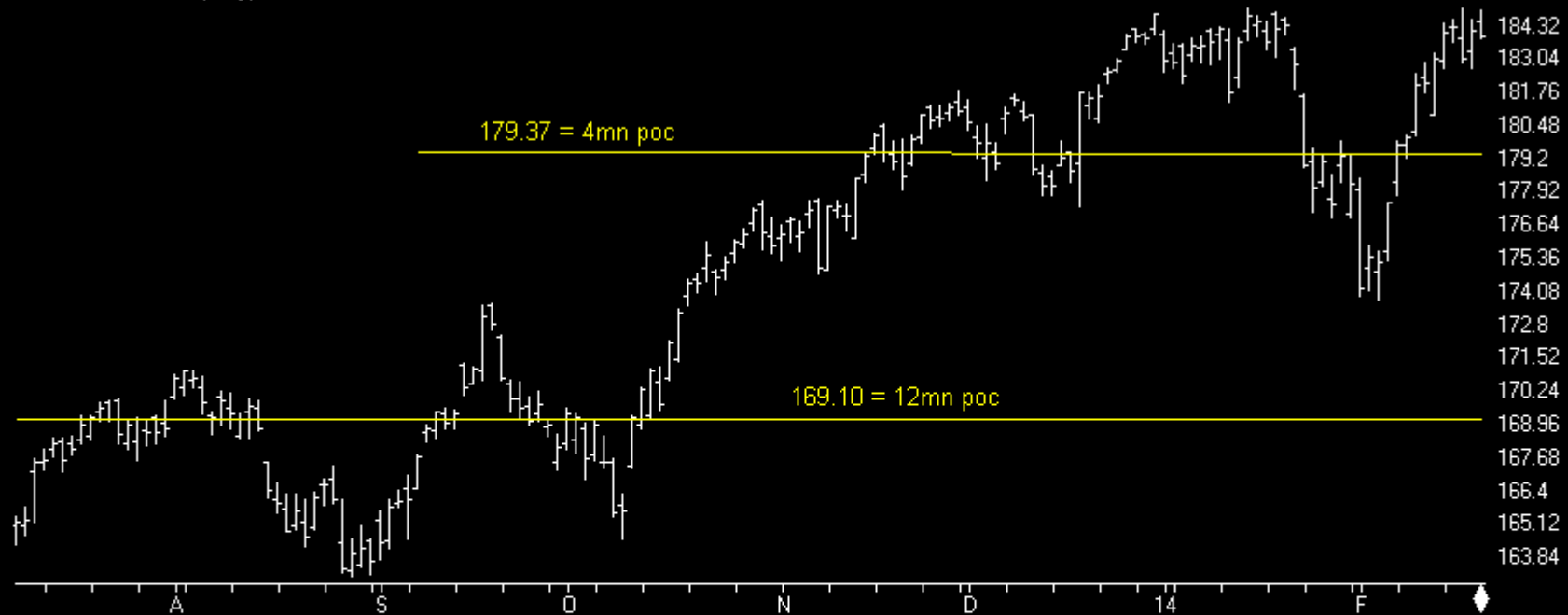
UK ALLSHARE MKT 2013 (Daily)



# Index ETFs

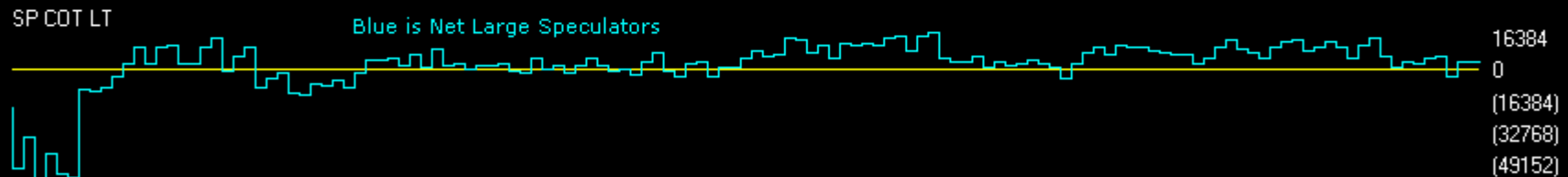
Charts by AIQ TradingExpert

13 SPY SP500 ETF (Daily)



| SP500    | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/18/14 | 100.0  | 97.9    | 14.9     | 37.1   | 4.9     | 36.0     | 6.9    | 16.1    | 82.6     |
| 02/11/14 | 91.1   | 91.4    | 21.6     | 37.8   | 14.0    | 39.4     | 16.7   | 19.1    | 74.4     |

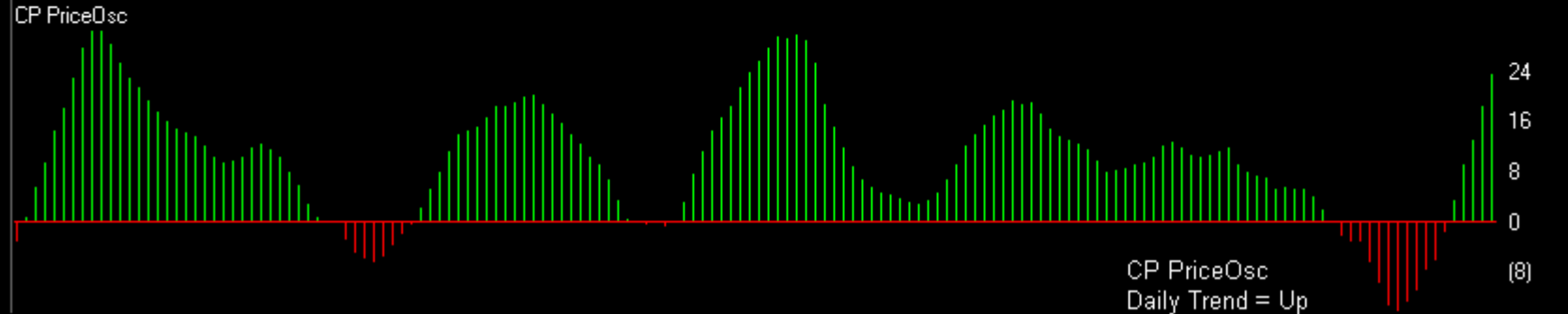
SP500 COT data regular contract commitments of traders data



# Index ETFs

Charts by AIQ TradingExpert

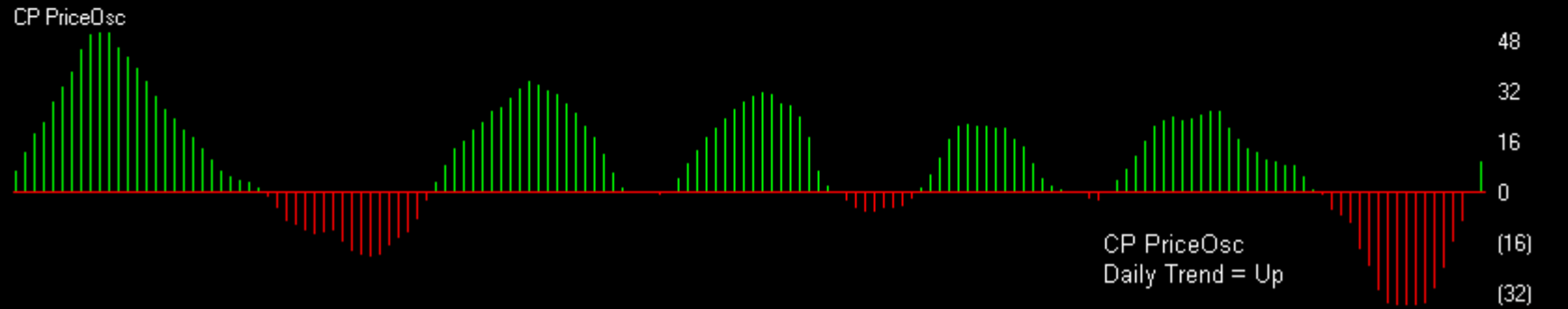
12 QQQ N100 ETF (Daily)



# Index ETFs

Charts by AIQ TradingExpert

11 Iw/M R2000 ETF (Daily)

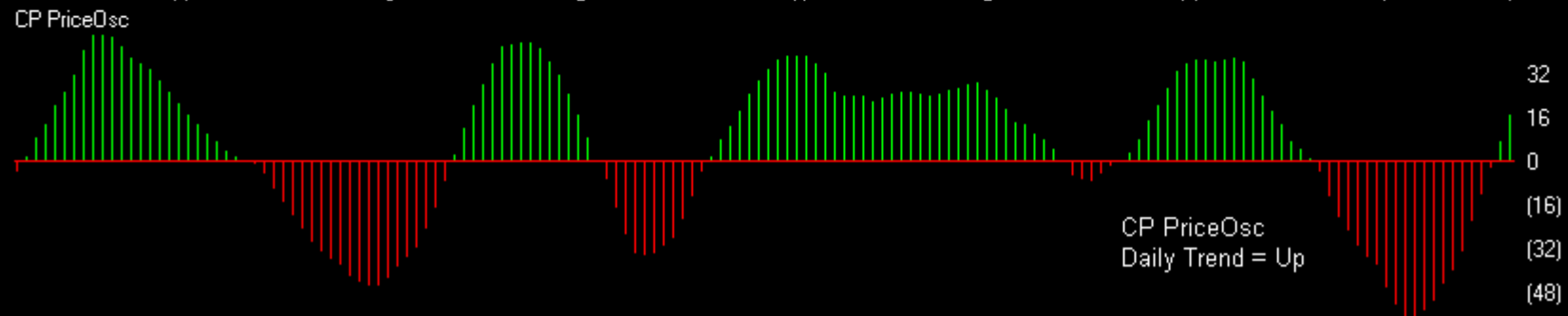




# Index ETFs

Charts by AIQ TradingExpert

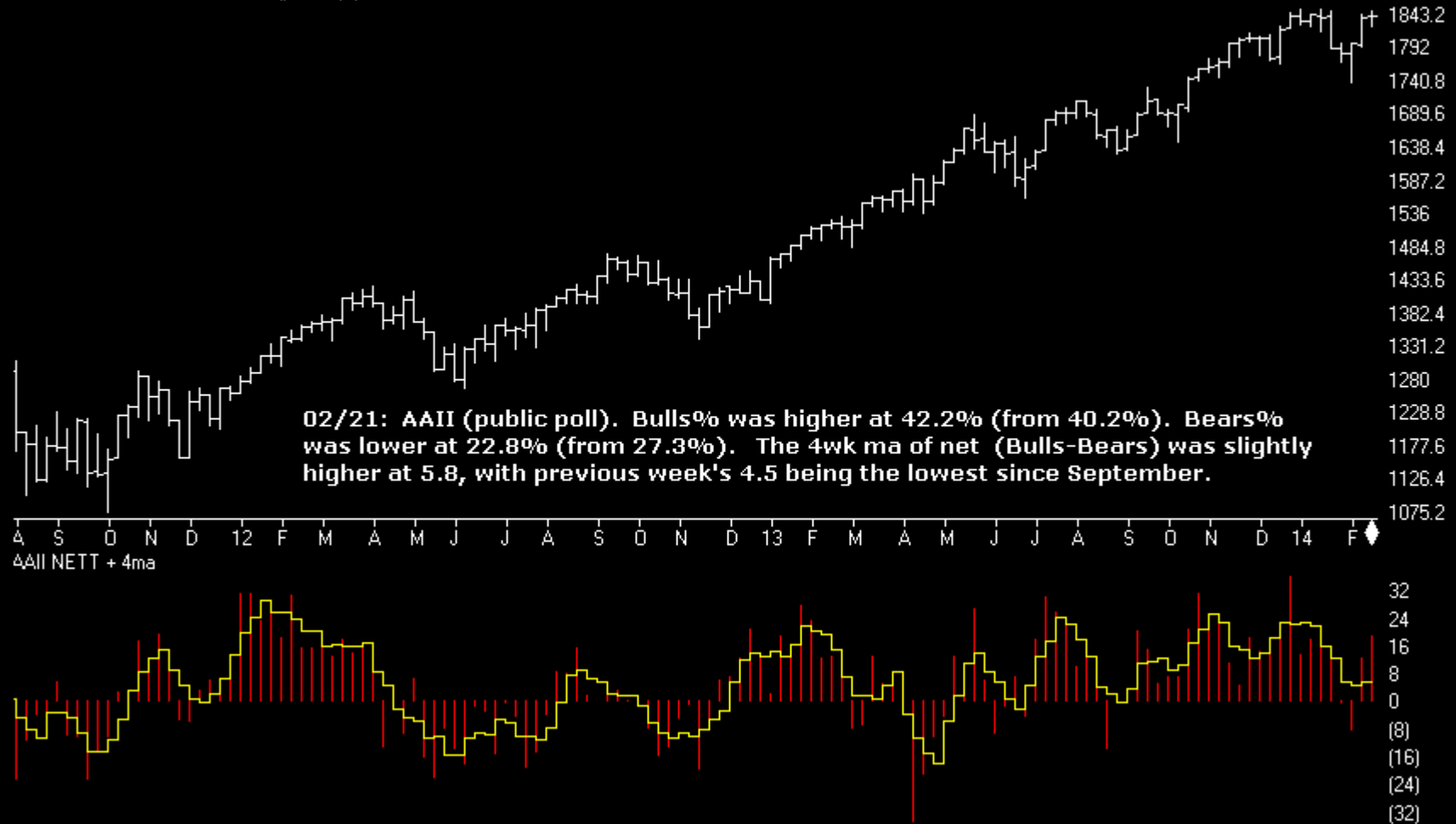
10 DIA DOW ETF (Daily)



# Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + AAI (public) poll

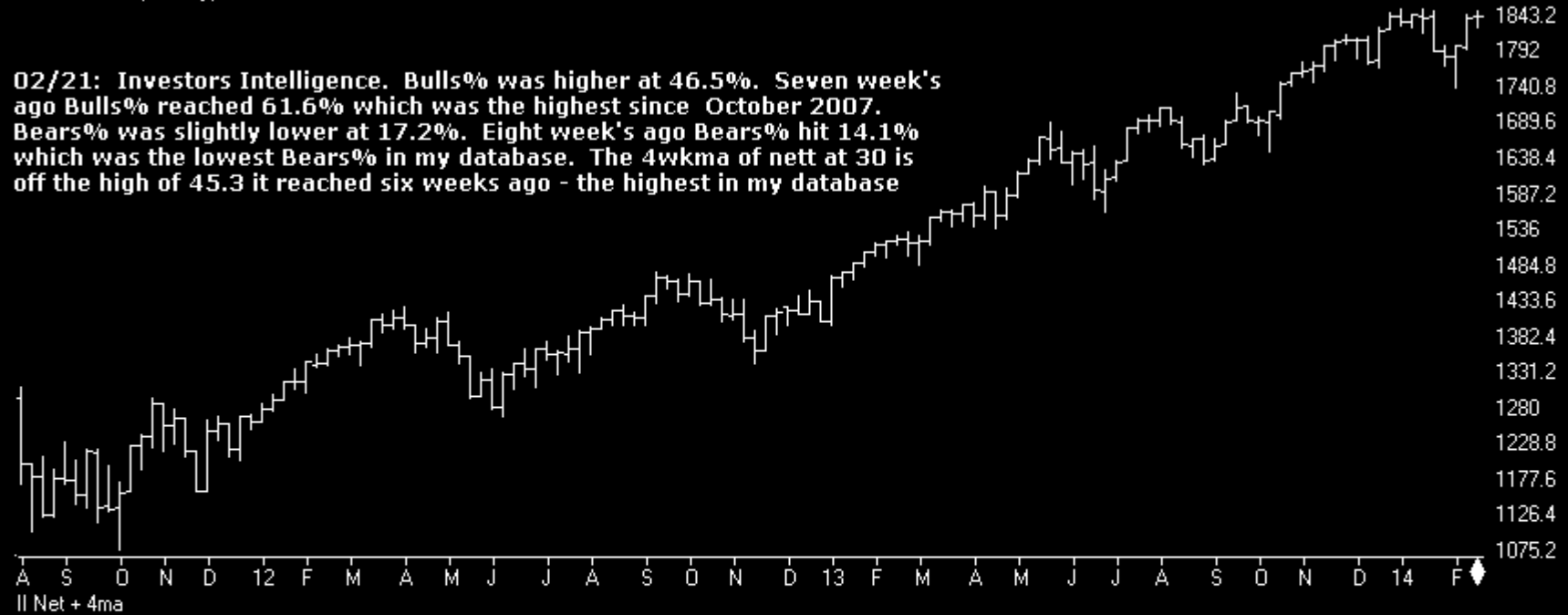


# Sentiment

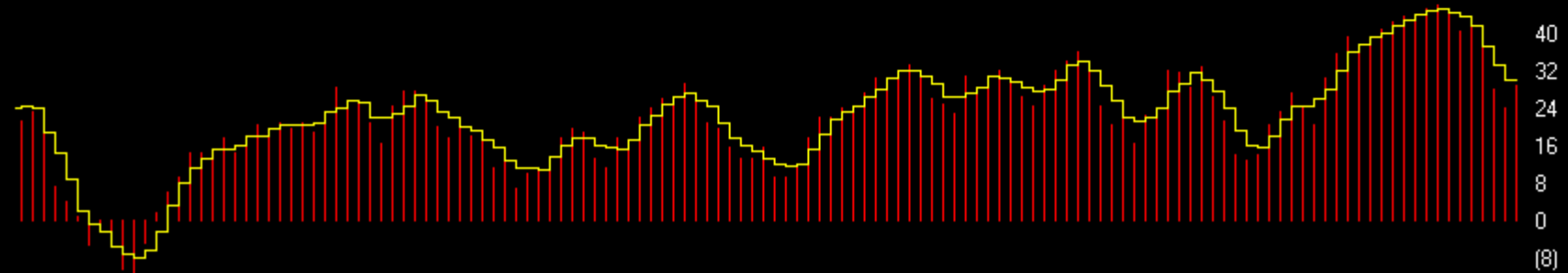
Charts by AIQ TradingExpert

SP500 Index (Weekly)

**02/21: Investors Intelligence. Bulls% was higher at 46.5%. Seven week's ago Bulls% reached 61.6% which was the highest since October 2007. Bears% was slightly lower at 17.2%. Eight week's ago Bears% hit 14.1% which was the lowest Bears% in my database. The 4wkma of nett at 30 is off the high of 45.3 it reached six weeks ago - the highest in my database**



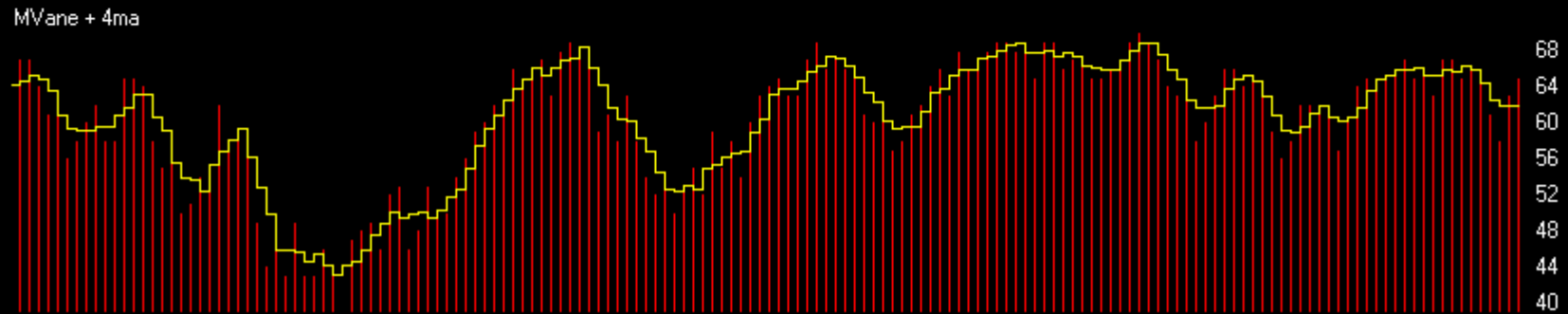
II Net + 4ma



# Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + Market Vane (advisers)



# Sentiment

Charts by AIQ TradingExpert

## SPY + NAAIM Exposure Index

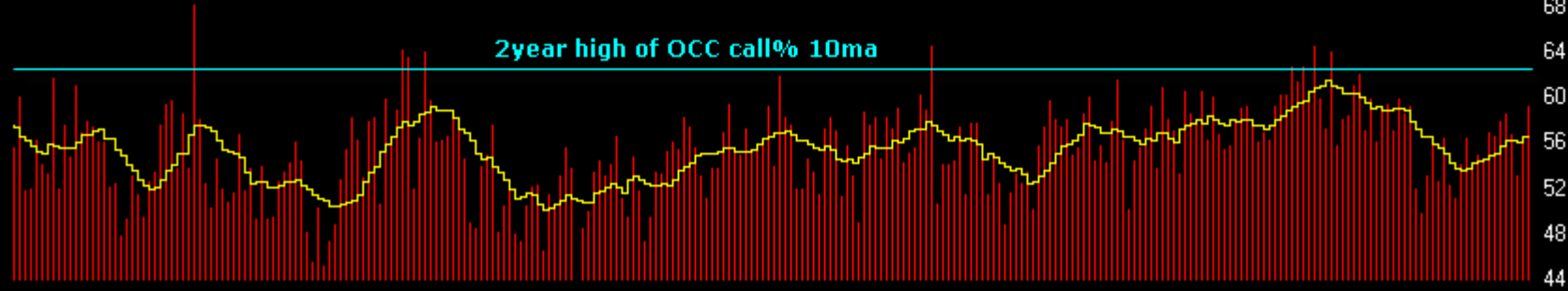
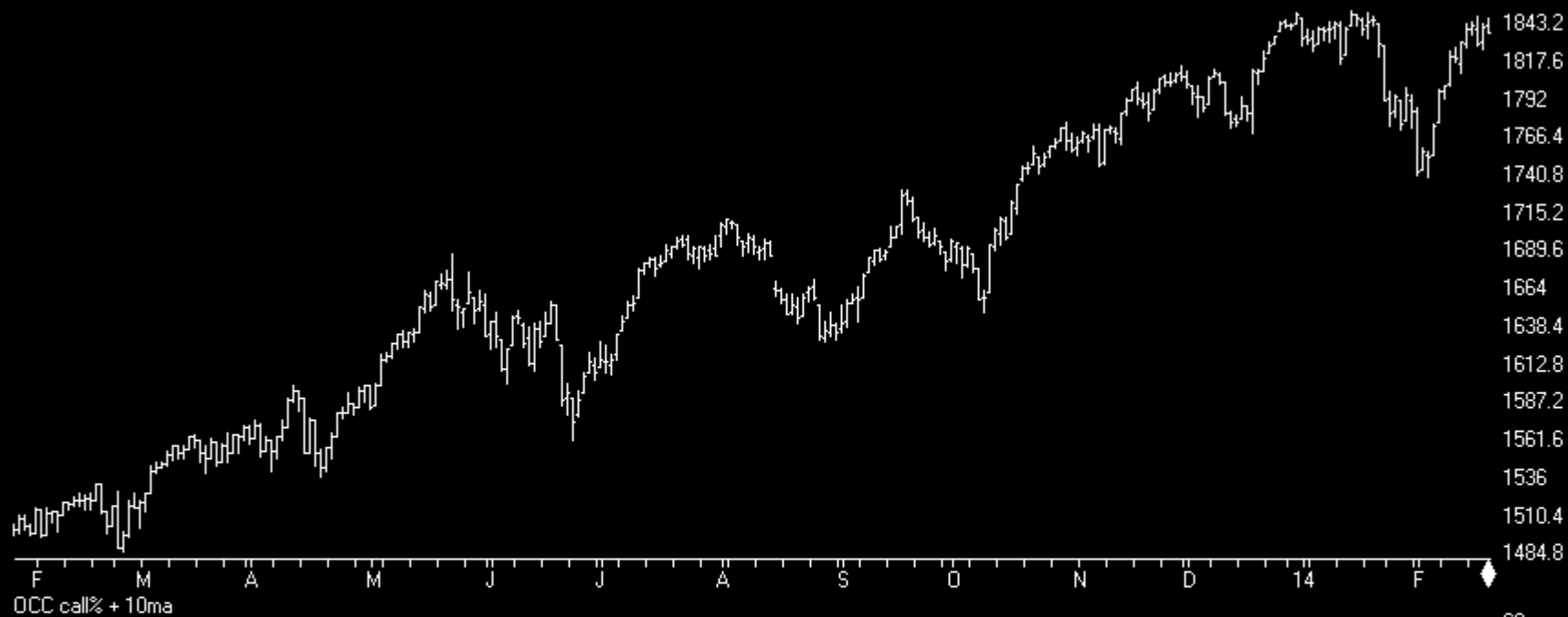
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



# Sentiment

Charts by AIQ TradingExpert

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

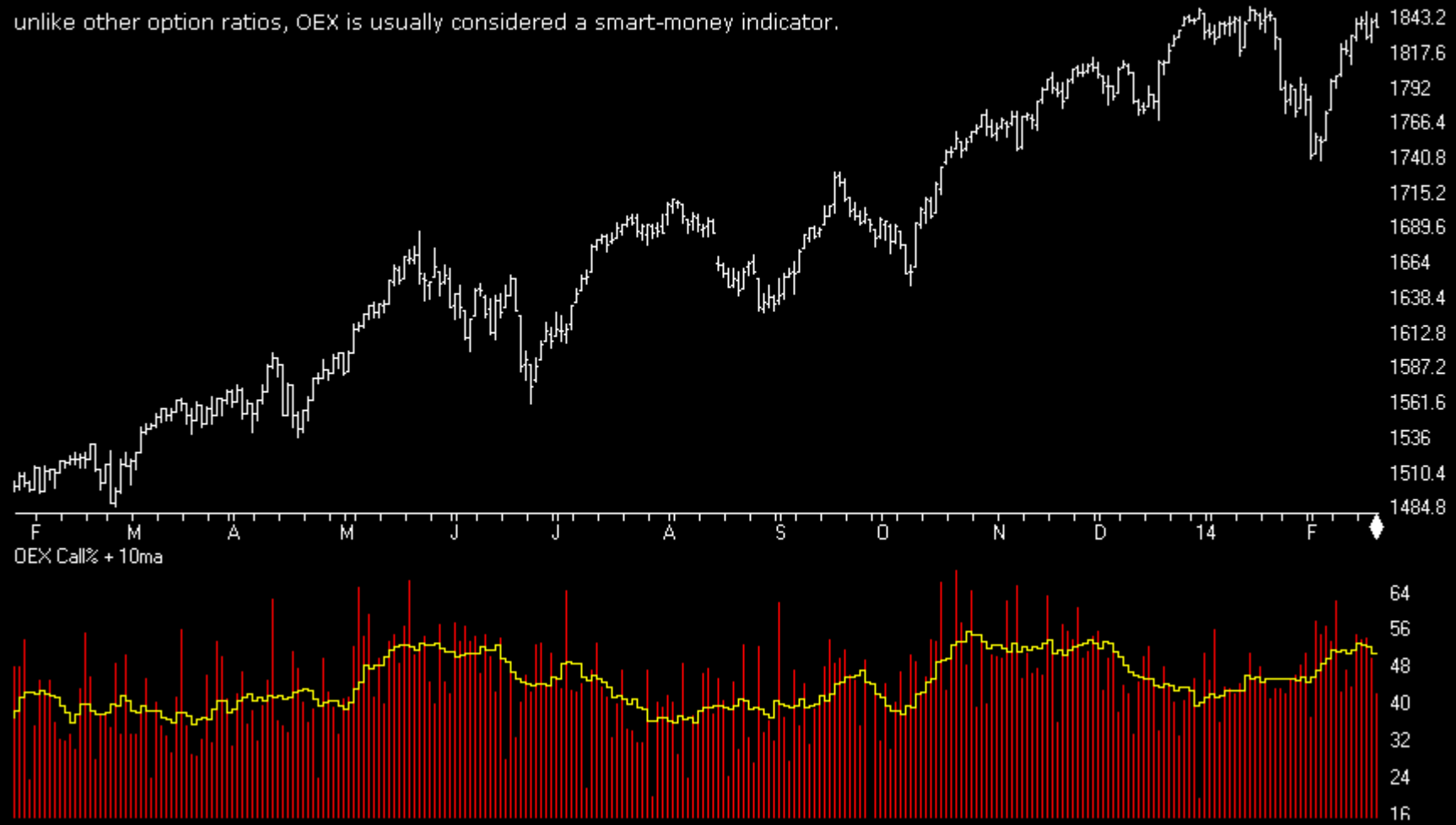


# Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + OEX Calls%

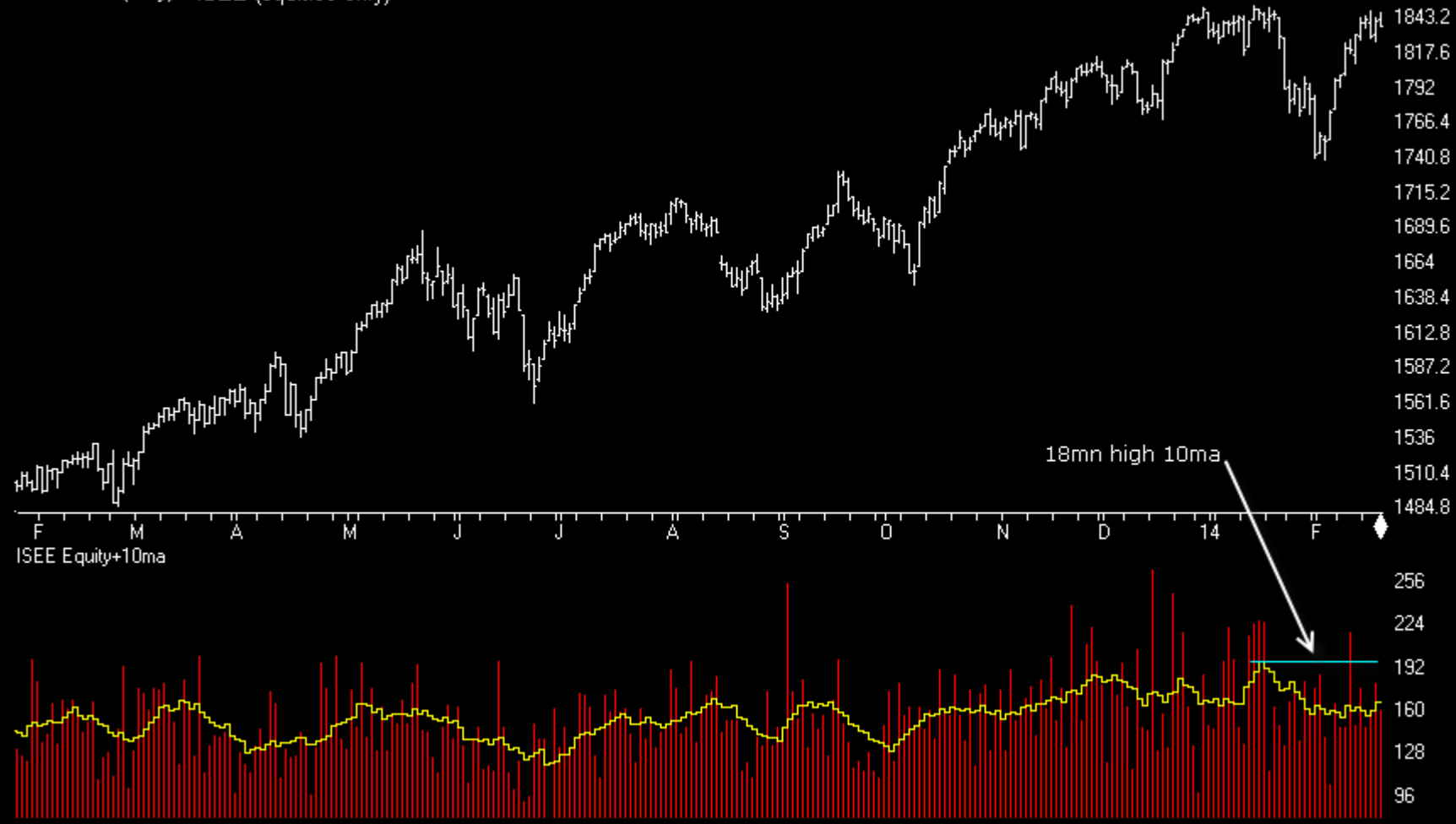
unlike other option ratios, OEX is usually considered a smart-money indicator.



# Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + ISEE (equities only)

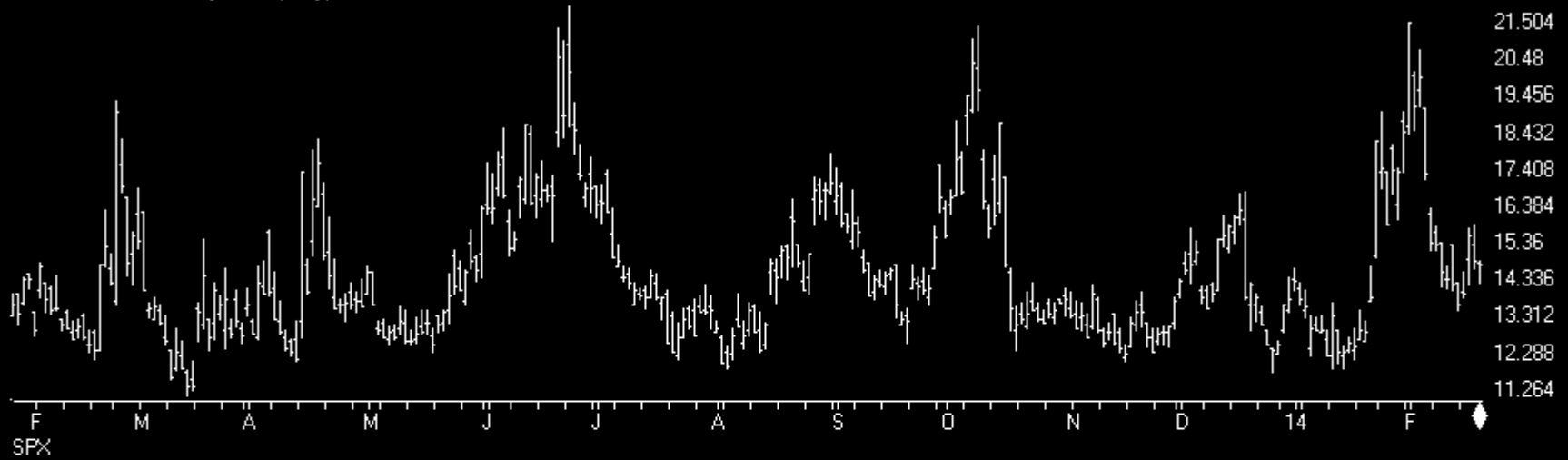




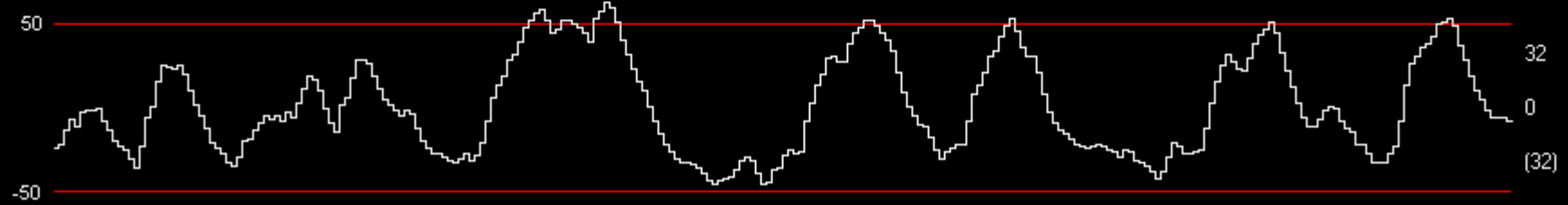
# Sentiment

Charts by AIQ TradingExpert

VIX - S&P 500 Volatility Index (Daily)



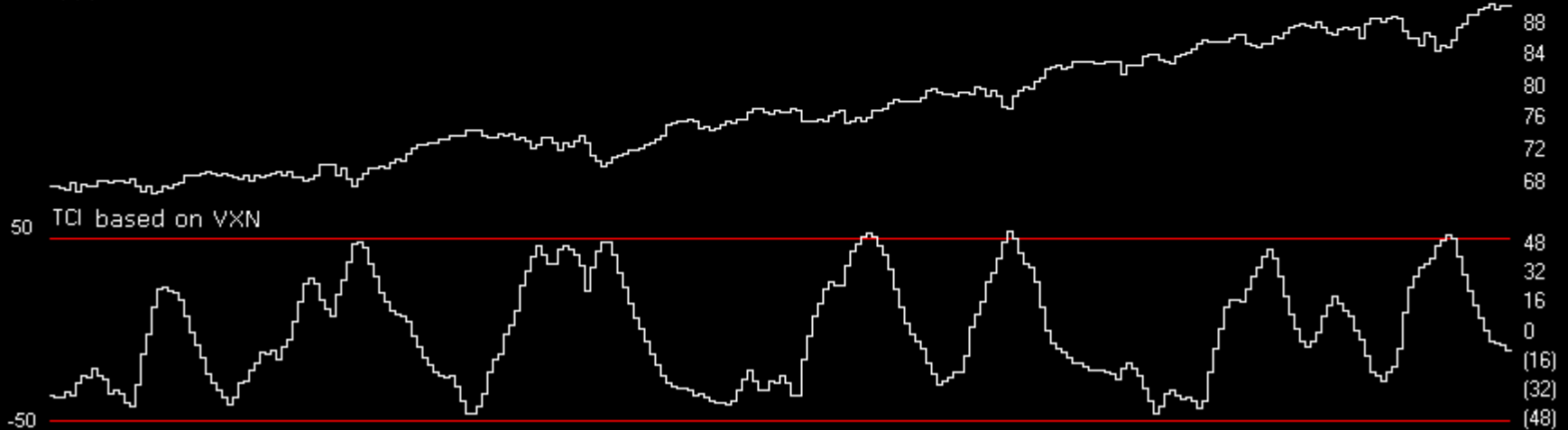
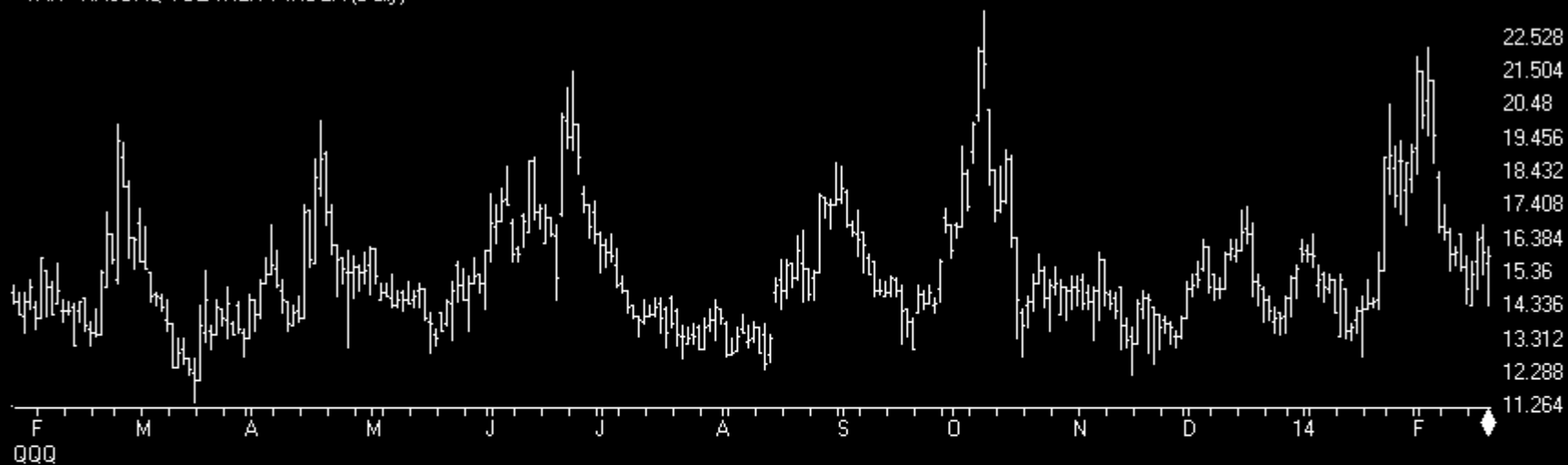
TCI based on VIX



# Sentiment

Charts by AIQ TradingExpert

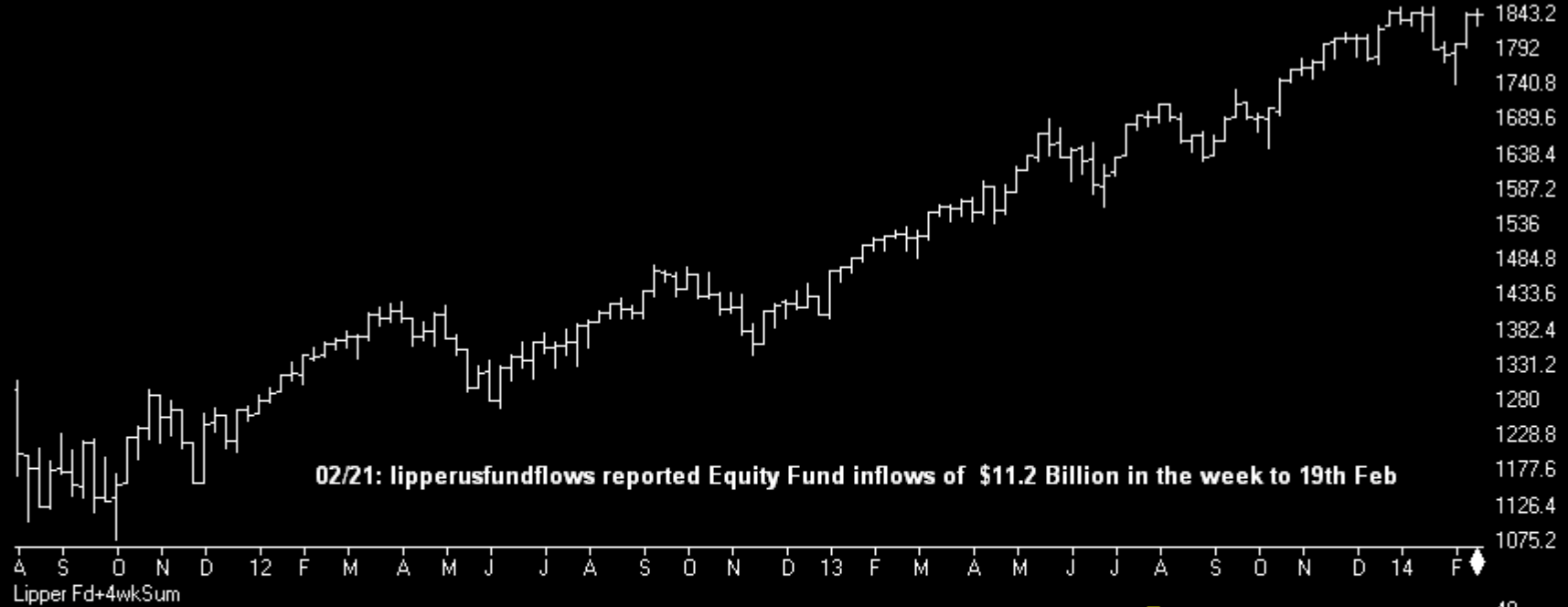
VXN - NASDAQ VOLATILITY INDEX (Daily)



# Sentiment

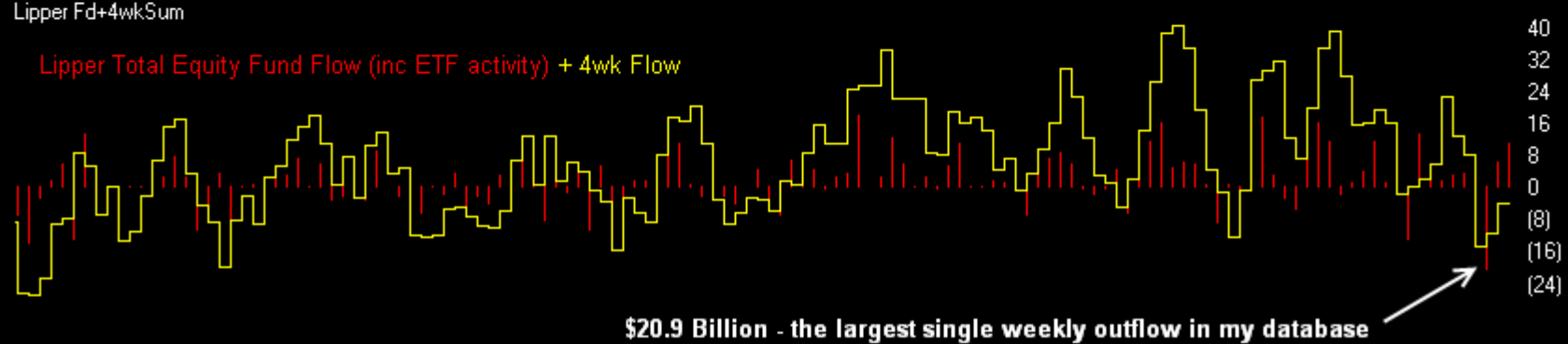
Charts by AIQ TradingExpert

SP500 Index (Weekly)



Lipper Fd+4wkSum

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



# Sentiment

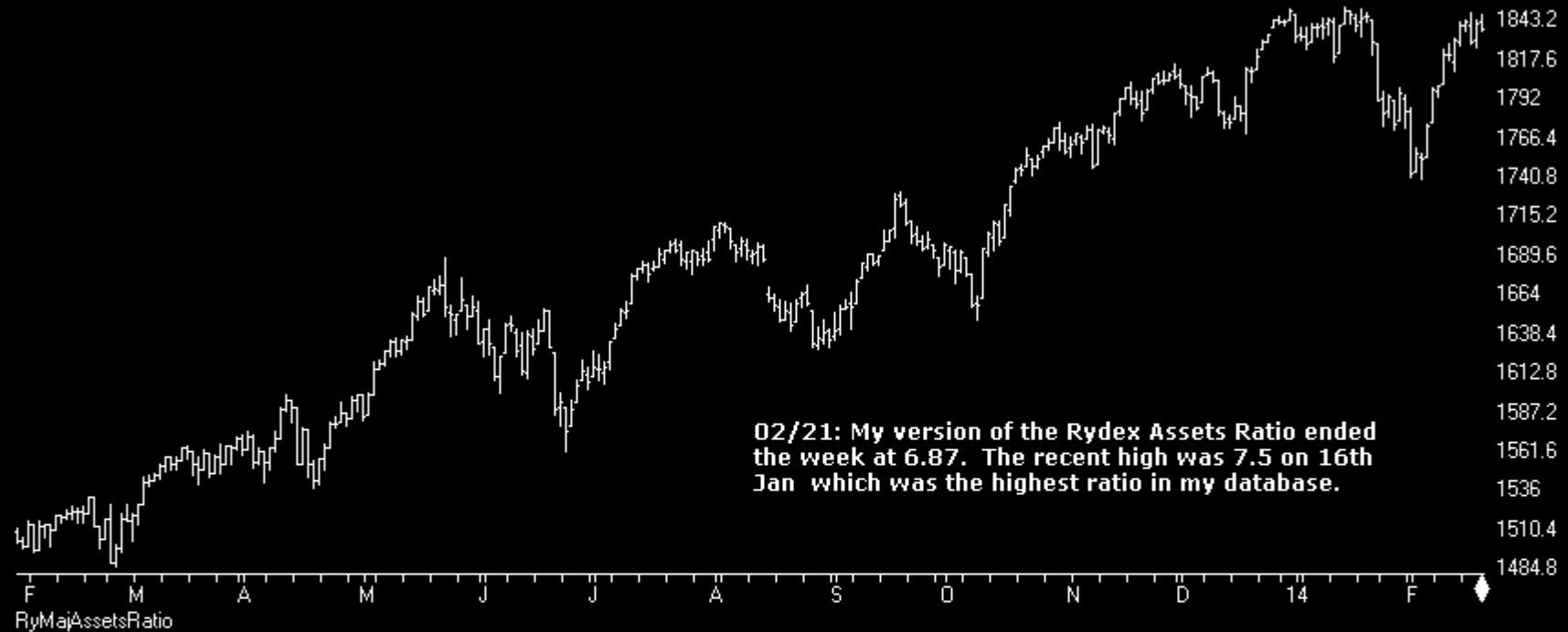
LIPPER Equity Fds (exc ETF) net flow (\$billion)

02/21: lipperusfundflows ex ETFs reported Equity Fund inflows of \$2.9 Billion in the week to 19th Feb



# Sentiment

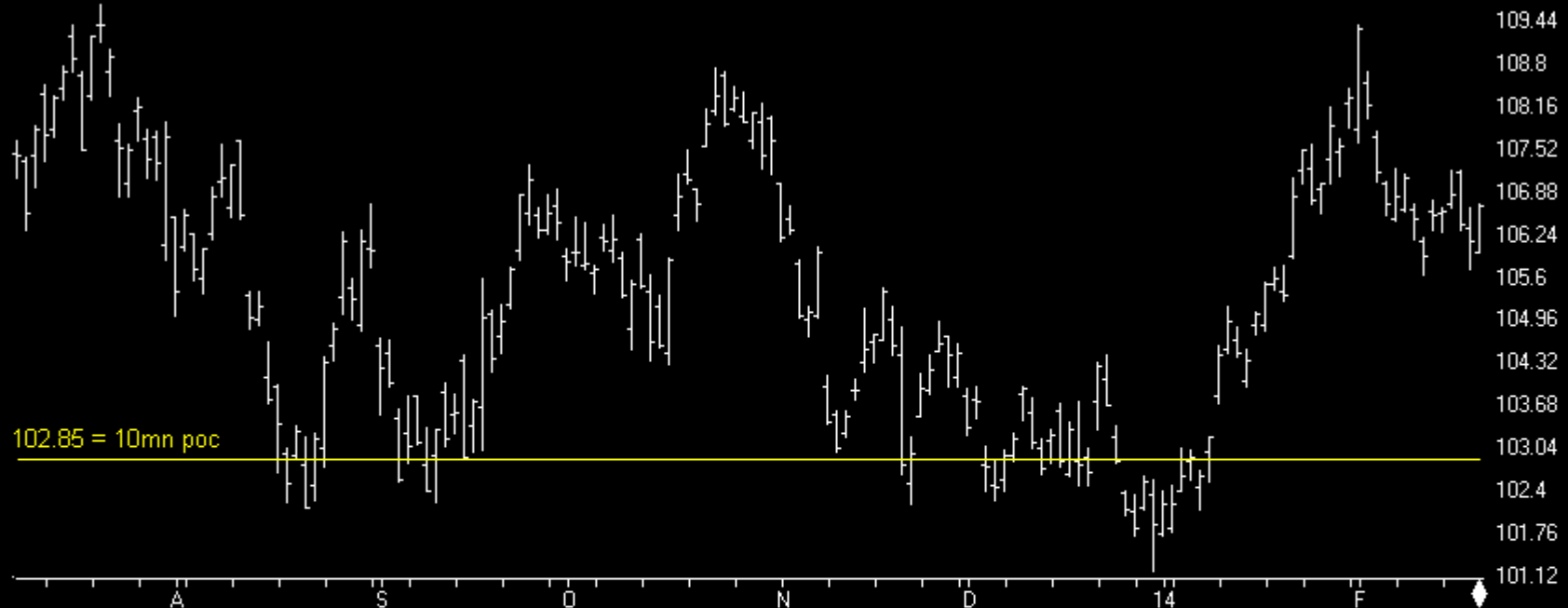
SP500 Index (Daily) + Rydex Assets Ratio



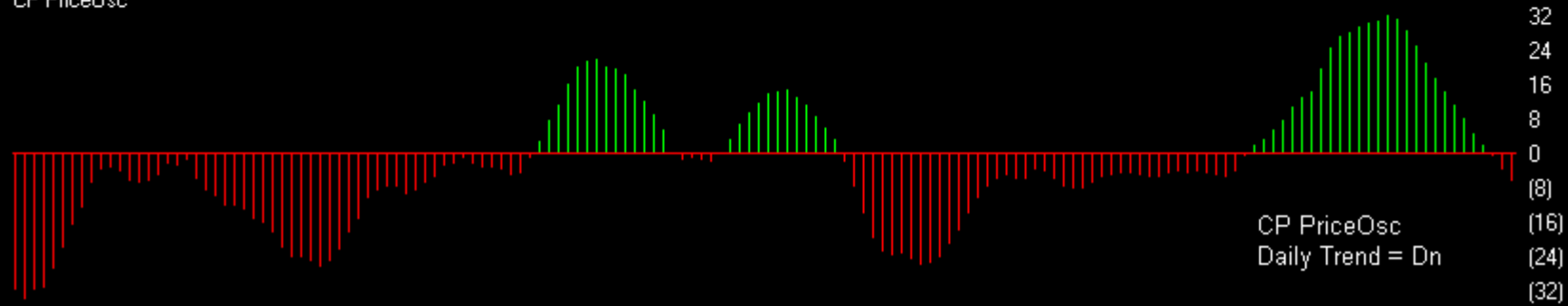
# Bonds

Charts by AIQ TradingExpert

Lehman 20+ Year T Bond ETF (Daily)



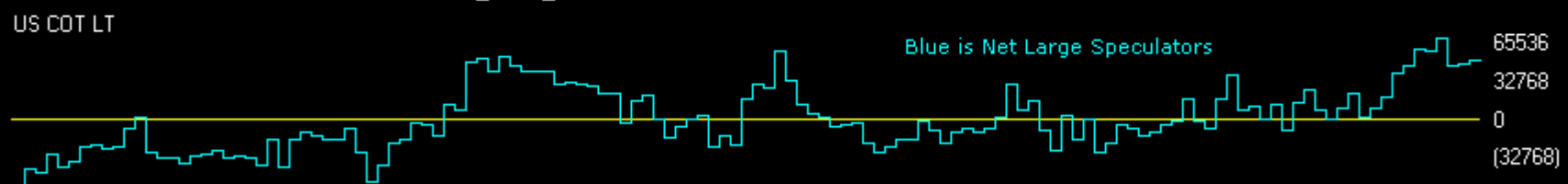
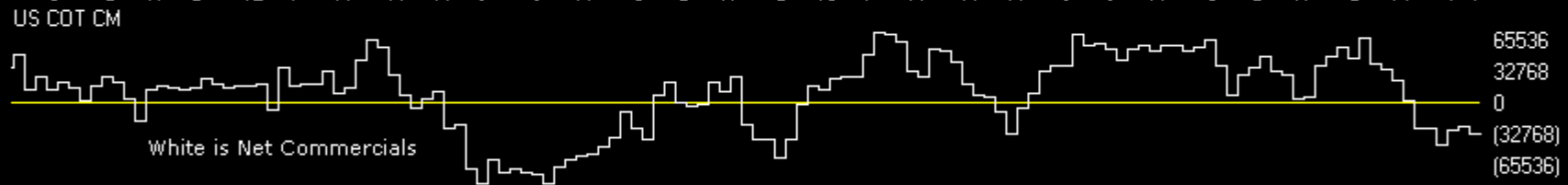
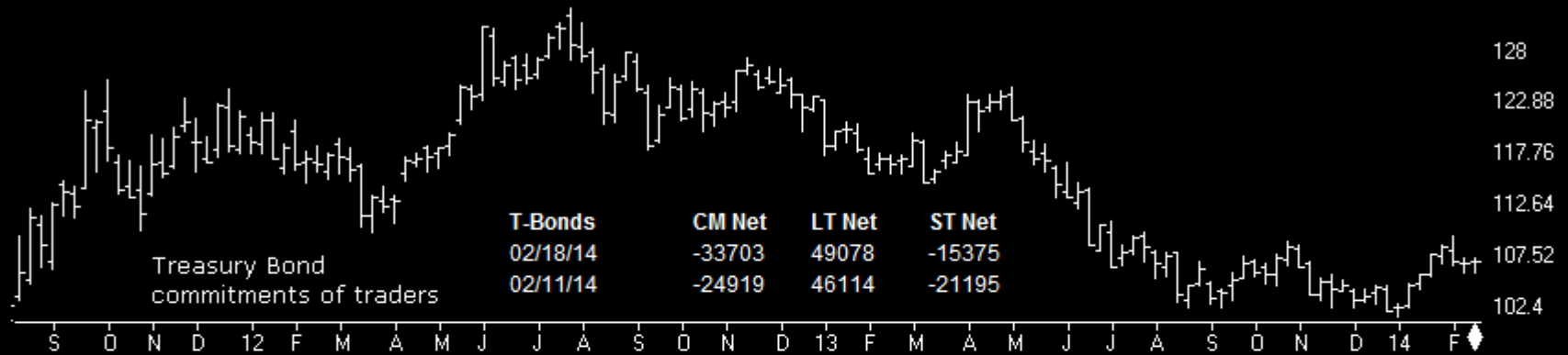
CP PriceOsc



# 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 |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/18/14 | 10.6   | 35.4    | 100.0    | 75.5   | 34.7    | 0.0      | 100.0  | 89.7    | 24.9     |
| 02/11/14 | 18.4   | 18.3    | 76.8     | 71.7   | 61.1    | 41.1     | 89.8   | 81.1    | 19.7     |



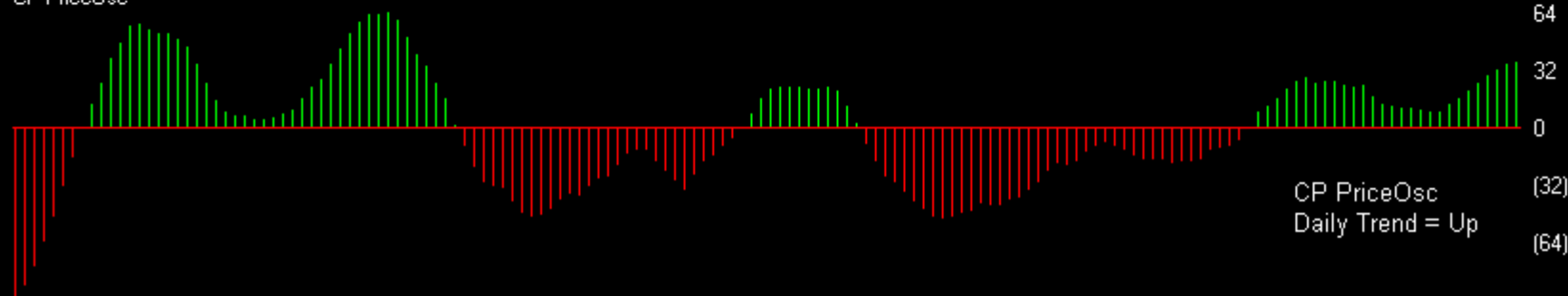
# Gold

Charts by AIQ TradingExpert

STREETTRACKS GOLD TRUST ETF (Daily) (GLD)



CP PriceOsc

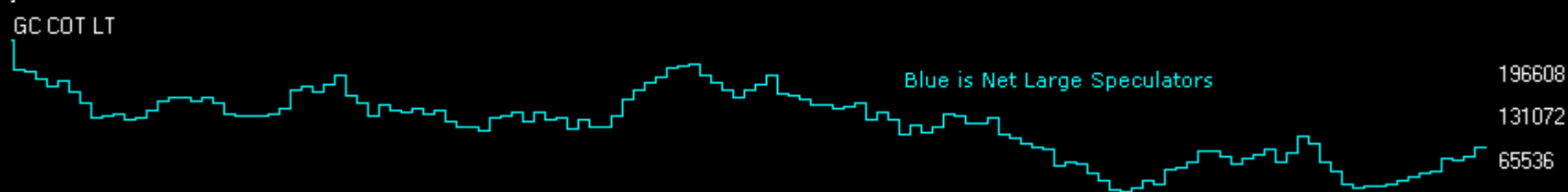
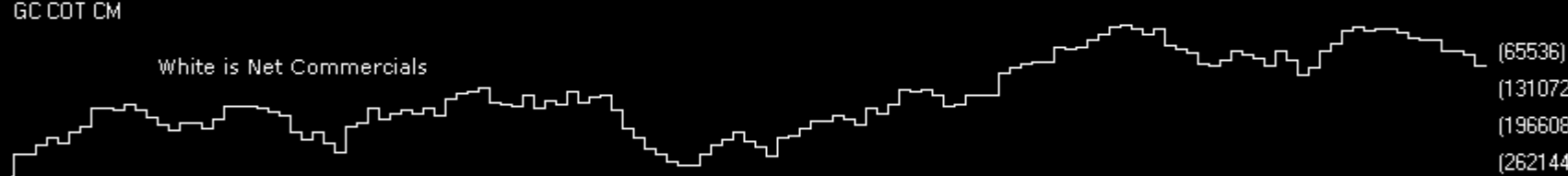
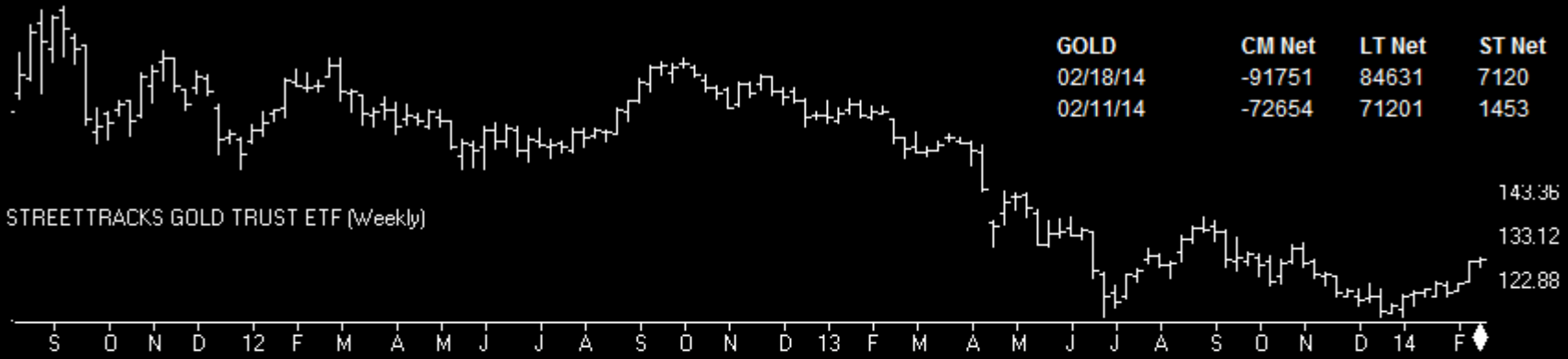




# Gold

Charts by AIQ TradingExpert

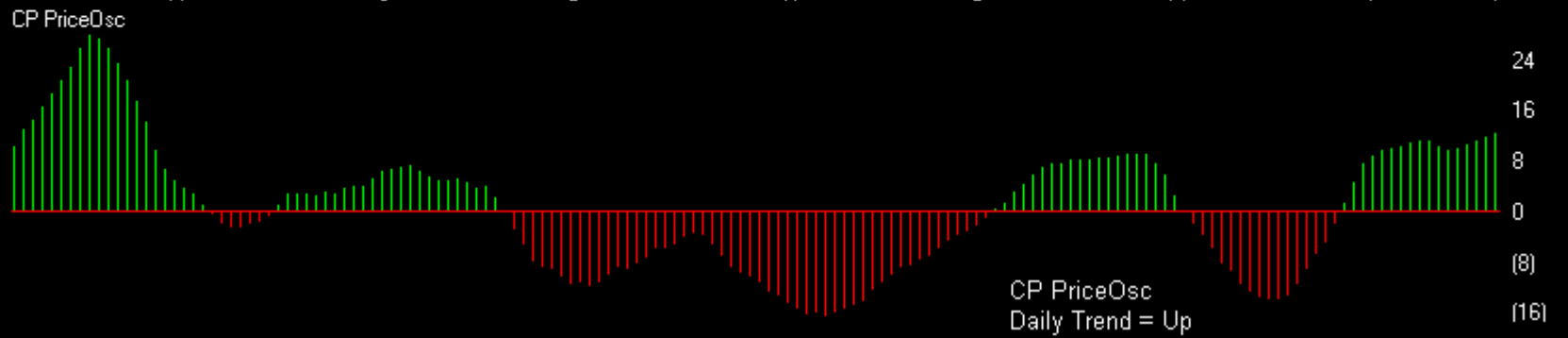
| GOLD     | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/18/14 | 17.8   | 0       | 52.6     | 79.9   | 100     | 44.1     | 54.3   | 55.1    | 39.9     |
| 02/11/14 | 40.4   | 0       | 41.2     | 62.6   | 100     | 59       | 18     | 30.8    | 69.5     |



# oil

Charts by AIQ TradingExpert

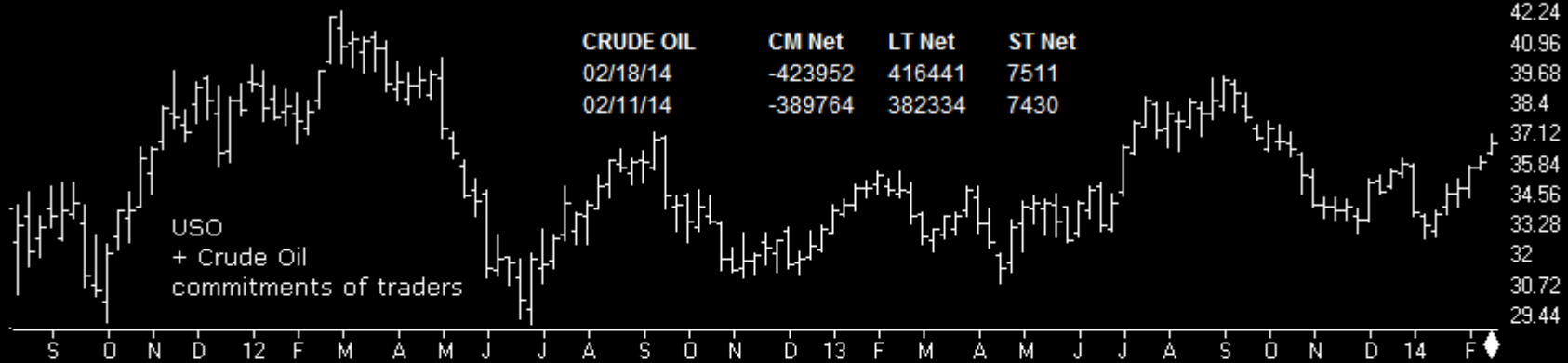
43 UNITED STATES OIL FUND (Daily) (USO)



# Oil

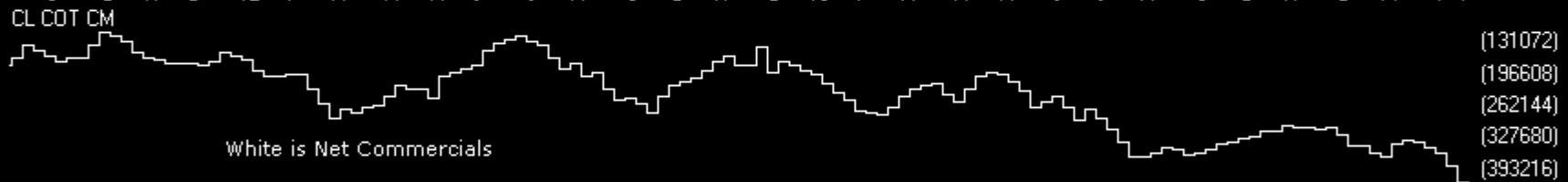
Charts by AIQ TradingExpert

| CRUDE OIL | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|-----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/18/14  | 0.0    | 0.0     | 76.7     | 100.0  | 100.0   | 0.0      | 34.3   | 100.0   | 100.0    |
| 02/11/14  | 0.0    | 0.0     | 44.5     | 100.0  | 91.0    | 18.1     | 34.0   | 100.0   | 100.0    |

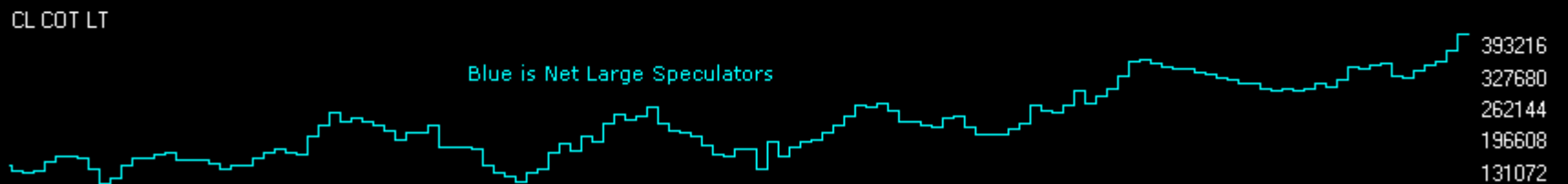


| CRUDE OIL | CM Net  | LT Net | ST Net |
|-----------|---------|--------|--------|
| 02/18/14  | -423952 | 416441 | 7511   |
| 02/11/14  | -389764 | 382334 | 7430   |

42.24  
40.96  
39.68  
38.4  
37.12  
35.84  
34.56  
33.28  
32  
30.72  
29.44



(131072)  
(196608)  
(262144)  
(327680)  
(393216)



393216  
327680  
262144  
196608  
131072



32768  
16384  
0

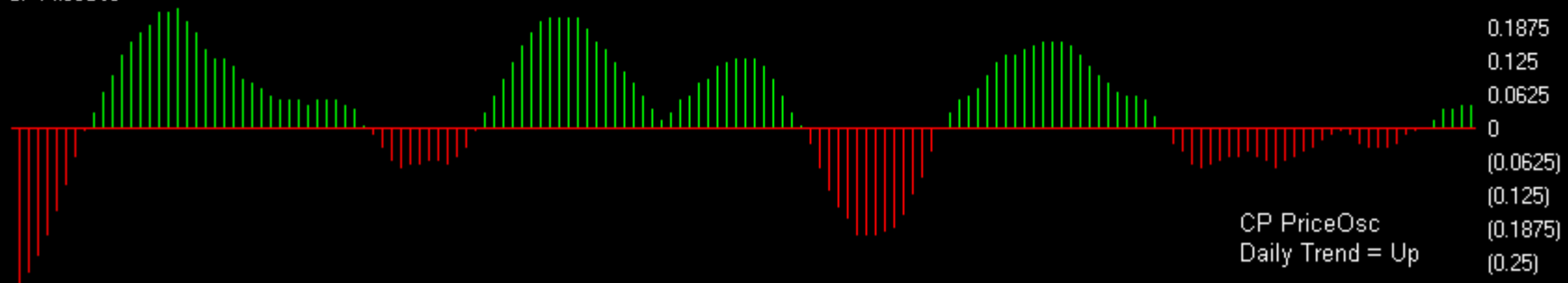
# Dollar

Charts by AIQ TradingExpert

EURUSD (Daily)



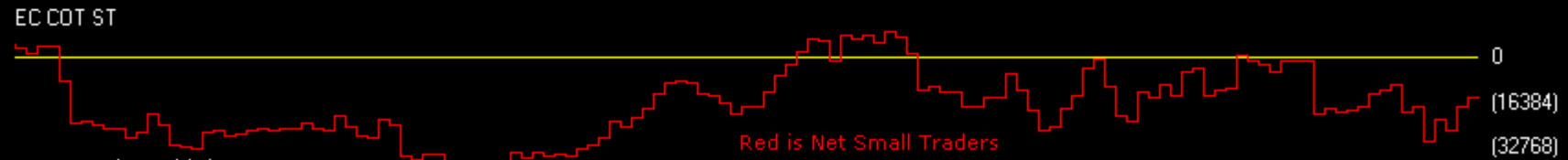
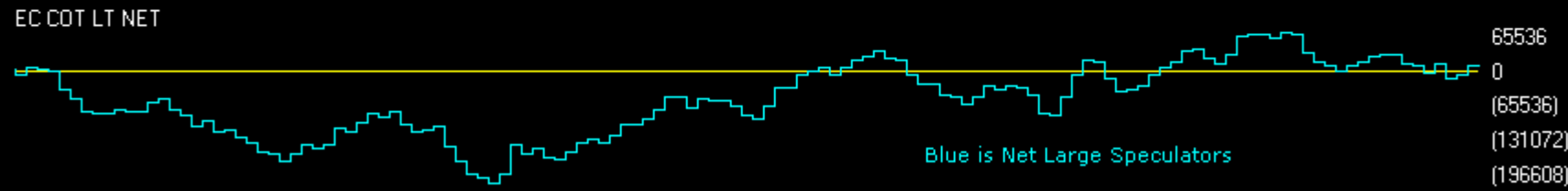
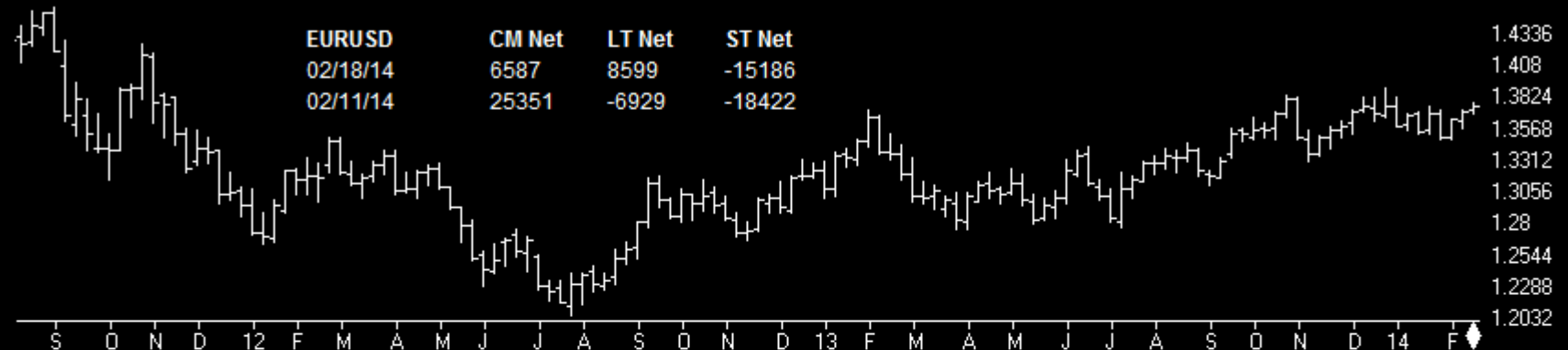
CP PriceOsc



# Dollar

Charts by AIQ TradingExpert

| EURUSD   | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/18/14 | 69.2   | 75.5    | 62.6     | 25.8   | 21.8    | 50.9     | 51.0   | 34.7    | 26.4     |
| 02/11/14 | 86.0   | 91.1    | 51.2     | 7.8    | 7.7     | 67.3     | 40.7   | 15.5    | 27.3     |



EURUSD (Weekly) commitments of traders

# Dollar

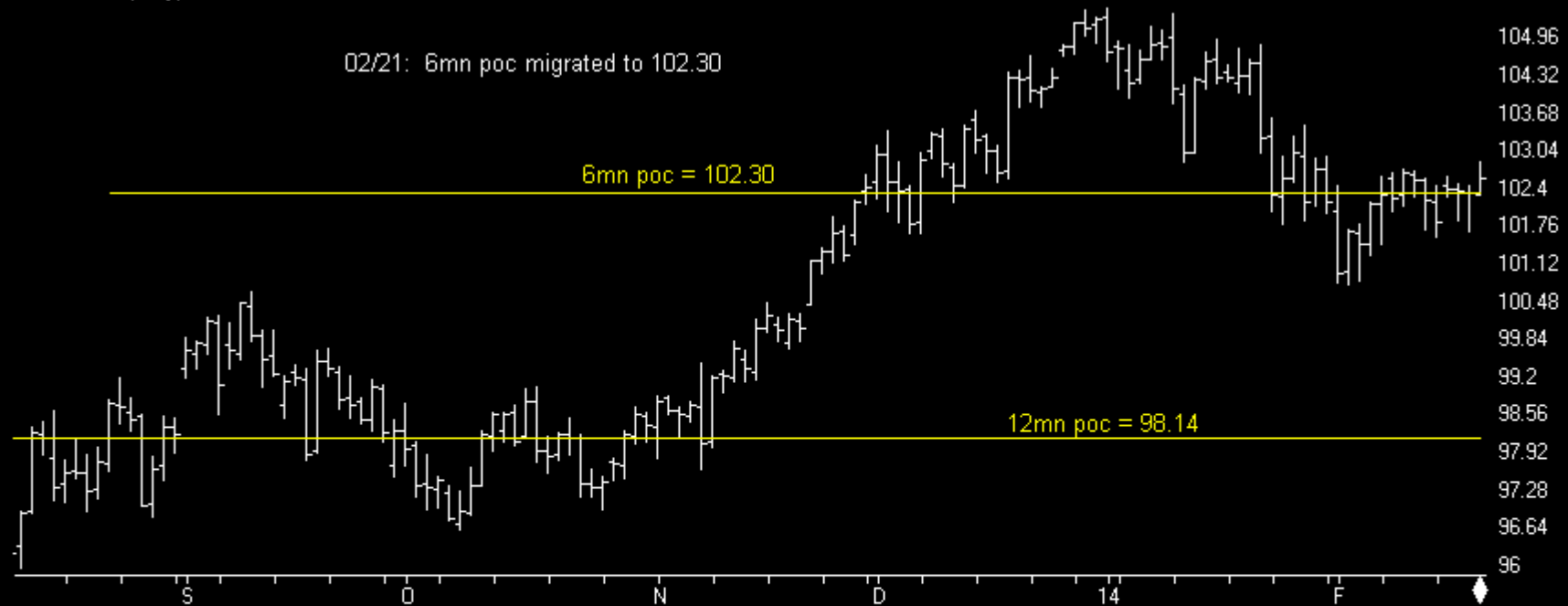
Charts by AIQ TradingExpert

53 USDJPY (Daily)

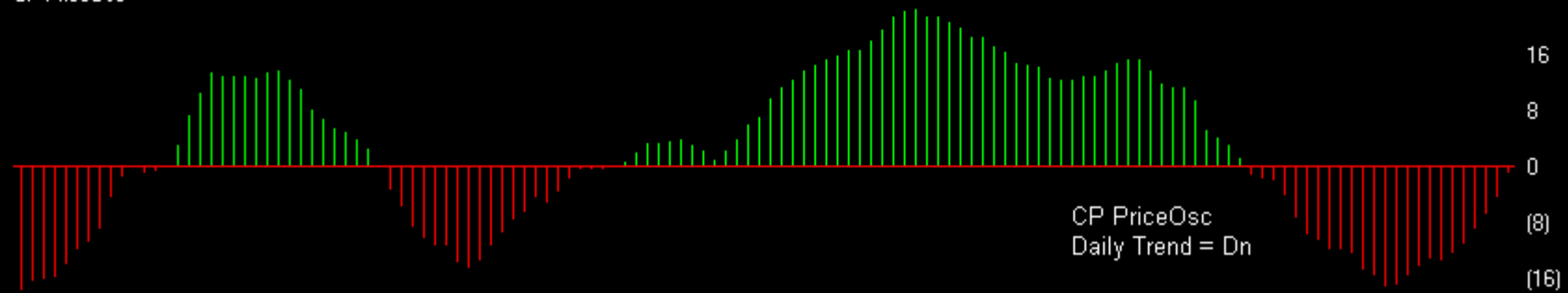
02/21: 6mn poc migrated to 102.30

6mn poc = 102.30

12mn poc = 98.14



CP PriceOsc



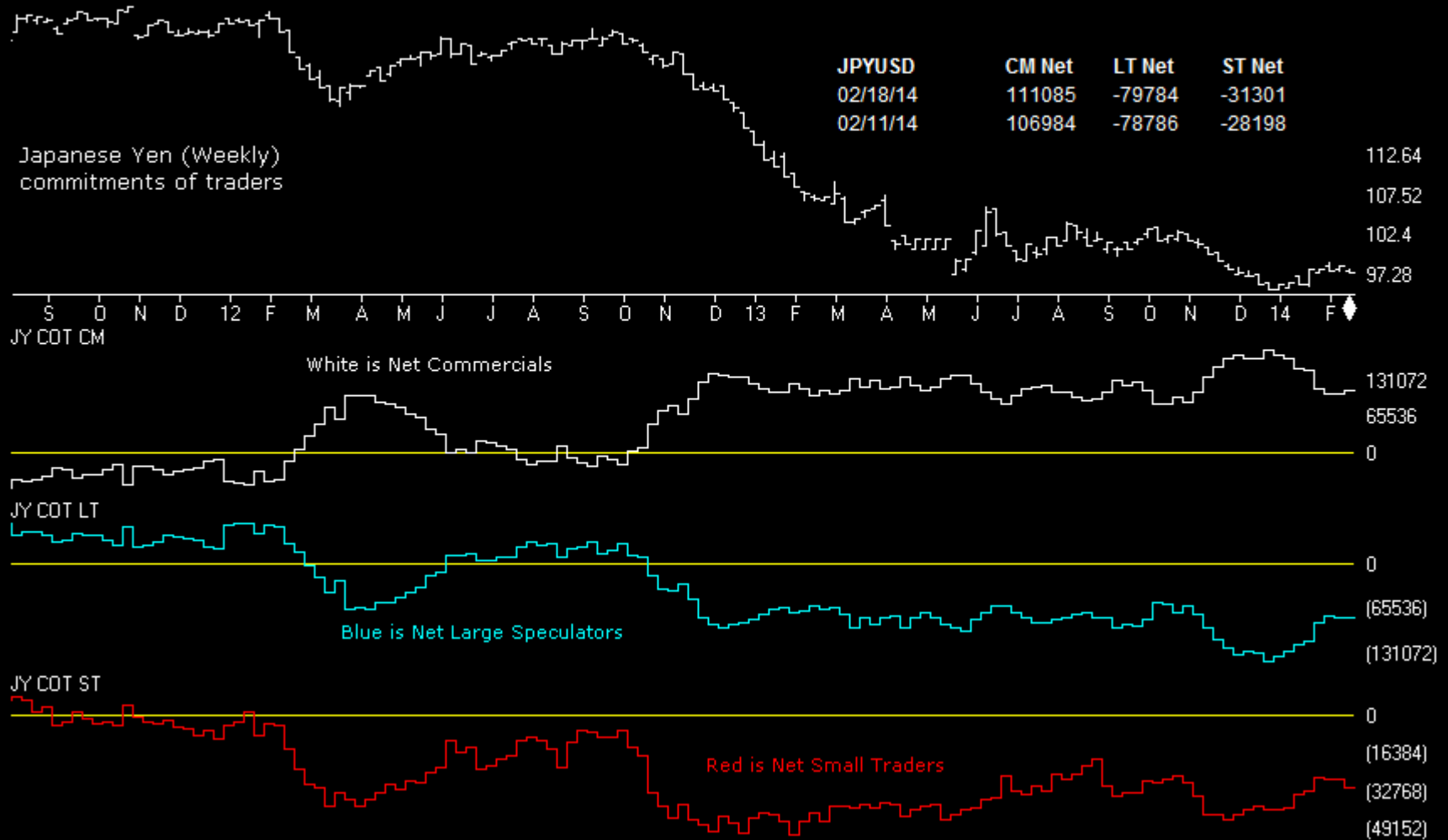
# Dollar

Charts by AIQ TradingExpert

| JPYUSD   | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/18/14 | 24.7   | 66.2    | 87.5     | 73.8   | 28.6    | 8.9      | 54.2   | 33.6    | 23.7     |
| 02/11/14 | 20.5   | 74.7    | 98.5     | 75.0   | 16.9    | 2.9      | 66.1   | 35.0    | 5.8      |

| JPYUSD   | CM Net | LT Net | ST Net |
|----------|--------|--------|--------|
| 02/18/14 | 111085 | -79784 | -31301 |
| 02/11/14 | 106984 | -78786 | -28198 |

Japanese Yen (Weekly)  
commitments of traders

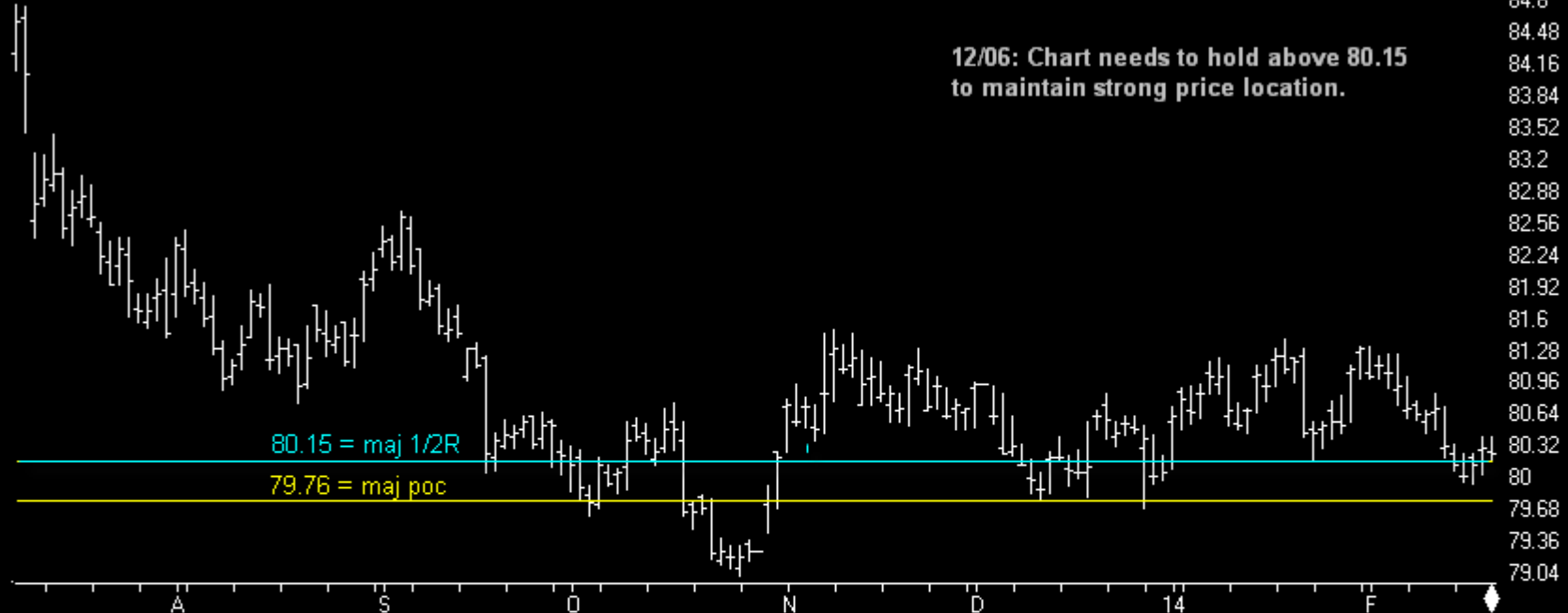


# Dollar

Charts by AIQ TradingExpert

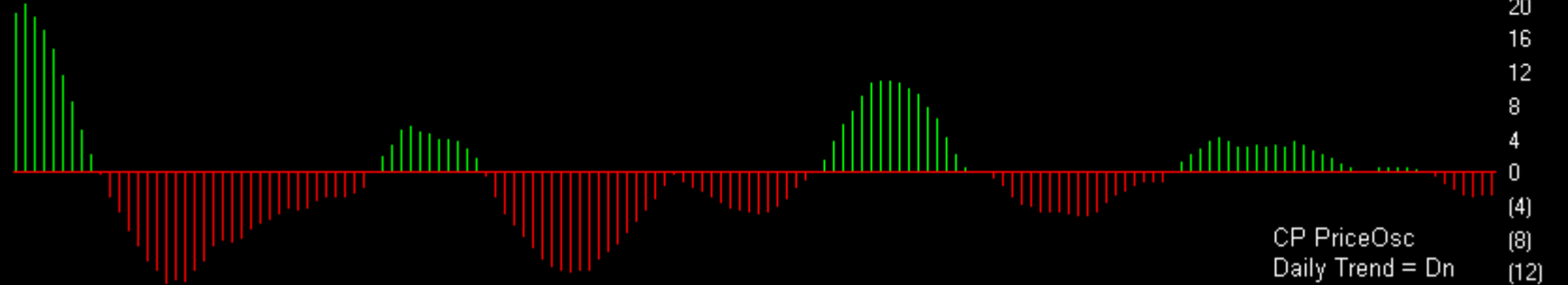


US DOLLAR INDEX (Daily)



84.8  
84.48  
84.16  
83.84  
83.52  
83.2  
82.88  
82.56  
82.24  
81.92  
81.6  
81.28  
80.96  
80.64  
80.32  
80  
79.68  
79.36  
79.04

CP PriceOsc



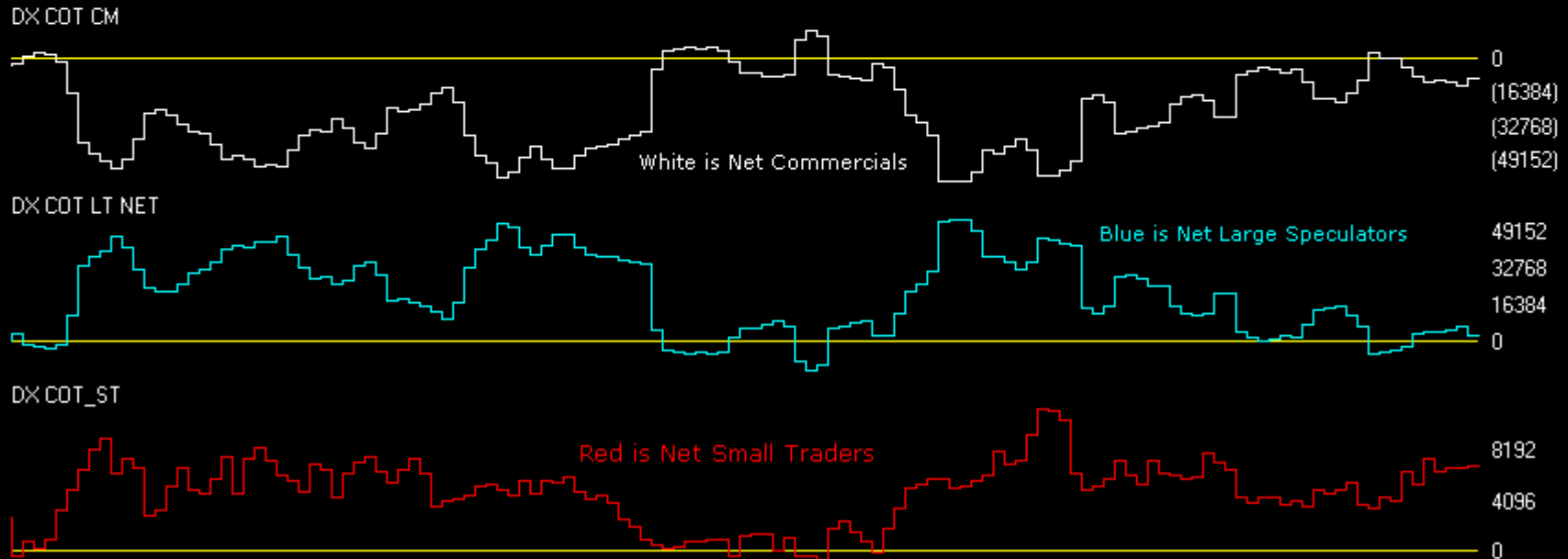
20  
16  
12  
8  
4  
0  
(4)  
(8)  
(12)



# 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 |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/18/14 | 61.5   | 41.0    | 42.7     | 30.5   | 34.5    | 59.2     | 77.3   | 100.0   | 59.3     |
| 02/11/14 | 49.0   | 48.2    | 62.6     | 44.9   | 36.4    | 42.0     | 73.7   | 100.0   | 40.9     |



<http://www.chartprofitwebcast.com>