

Charts to Friday 28th February 2014

ChartProfit eBook

Market Charts, Major ETFs

Market Sentiment Analysis



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Stock Market Summary

***** PRICE PERFORMANCE / LOCATION

ES analysis: Over the last fifteen days I have marked Significant Buying eight times and Significant Selling once (which was Ineffective). All five Value Areas last week were printed above 1835.50 (6mn poc) which is strong price location.

Dayframe: pre-open today ES has printed as low as 1835.75, just above that Support. If price should print below 1835.50 at the start of this week I would delay any new long positions, at least until price recovers that level. First sign of weakness in the longer timeframe would be Effective Selling marked below that poc.

***** BREADTH

Breadth: CP market timing system is positive for all four Market Charts.

Stocks>50dyma numbers: Nyse 68%, Nasdaq 61%, R2000 61%. UK 75%. Numbers >50 are considered supportive.

***** SENTIMENT

Consensus Polls:

02/28: AAI (public poll). Bulls% was lower at 39.7% (from 42.2%). Bears% was also lower at 21.1% (from 22.8%).

02/28: Investors Intelligence. Bulls% was higher at 53.5%. Eight week's ago Bulls% reached 61.6% which was the highest since October 2007. Bears% was unchanged at 17.2%. Nine week's ago Bears% hit 14.1% which was the lowest Bears% in my database. The 4wkma of nett at 29.6

is off the high of 45.3 it reached seven weeks ago - the highest in my database

02/28: Market Vane (advisers) poll was unchanged at 65

02/28: The NAAIM Exposure Index (a measurement of average current equity exposure among active money managers) was higher at 91.62

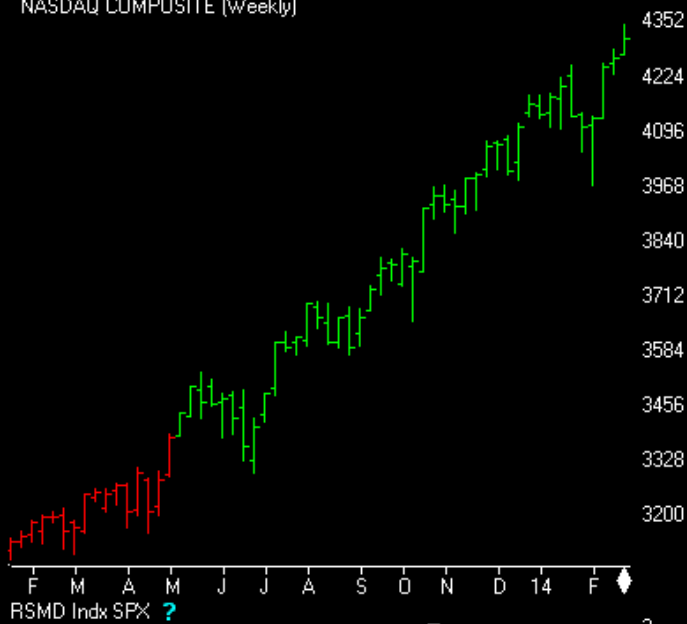
Mutual Fund Flow:

02/28: My version of the Rydex Assets Ratio ended the week at 7.07. On Wednesday the ratio reached 7.71 which is the highest ratio in my database.

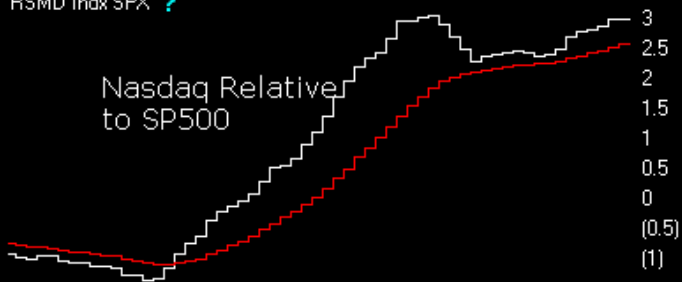
02/28: lipperusfundflows reported Equity Fund inflows of \$7 Billion in the week to 26th Feb

02/28: lipperusfundflows ex ETFs reported Equity Fund inflows of \$2.5 Billion in the week to 26th Feb

NASDAQ COMPOSITE (Weekly)



Nasdaq Relative to SP500



ChartProfit Breadth System - wk ending 02/28

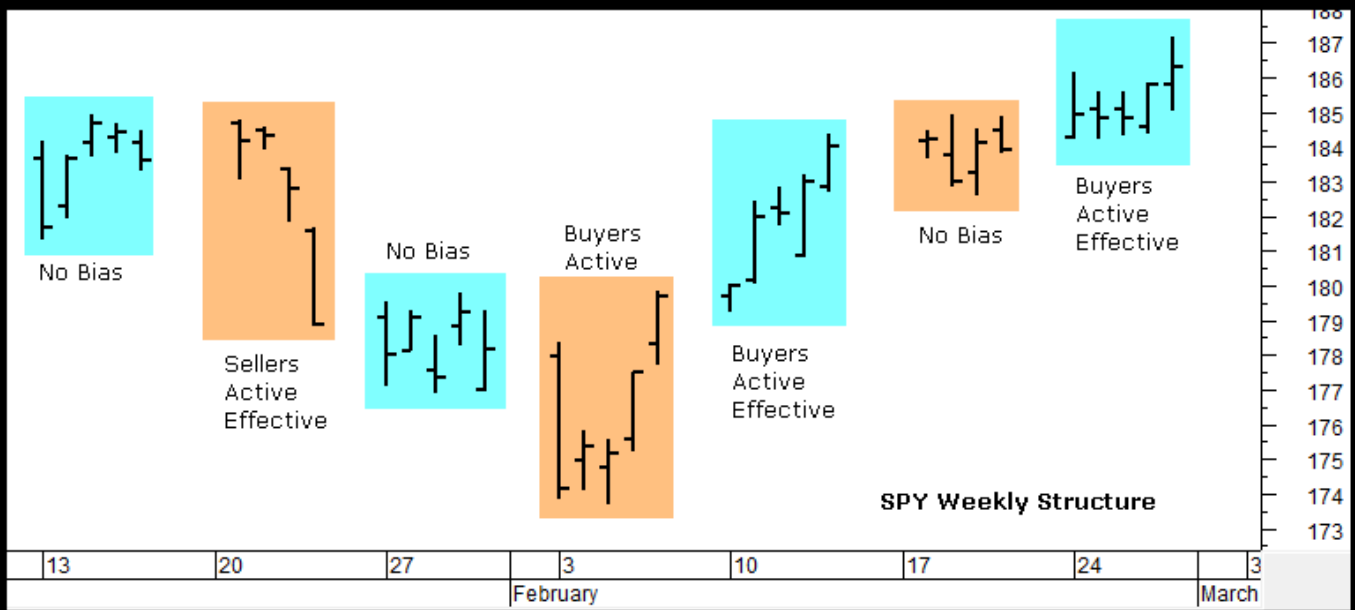
| | -5 | -4 | -3 | -2 | -1 | ↓ |
|--------|----|----|----|----|----|----|
| NYSE | 42 | 41 | 39 | 58 | 58 | 68 |
| NasDaq | 58 | 47 | 42 | 53 | 56 | 61 |
| SP500 | 36 | 39 | 43 | 61 | 61 | 71 |
| ND100 | 50 | 54 | 55 | 63 | 67 | 74 |
| R2000 | 51 | 40 | 33 | 49 | 53 | 61 |
| UK | 59 | 54 | 59 | 70 | 74 | 75 |

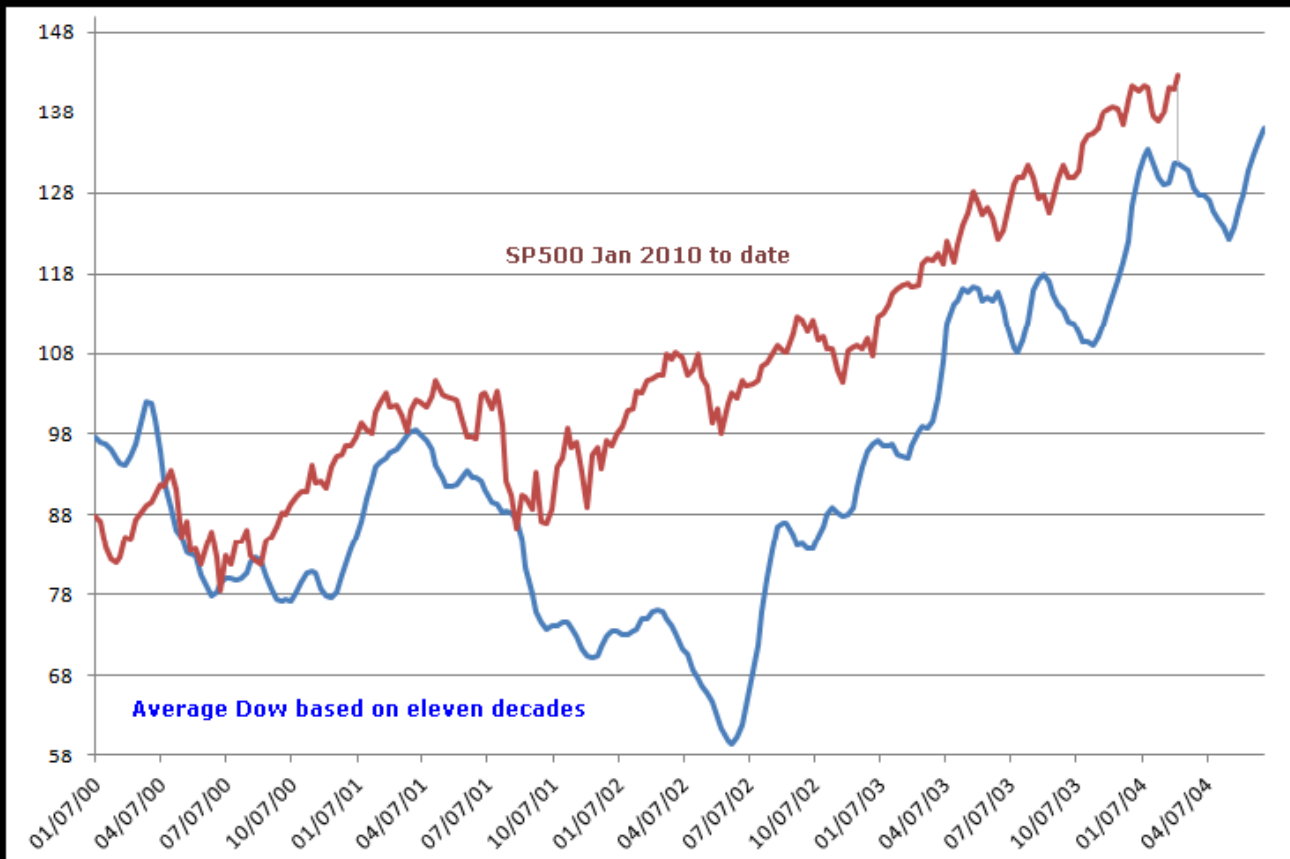
number = % stocks >50day ma

Relative to SPX

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







Commitments of Traders

Charts by AIQ TradingExpert

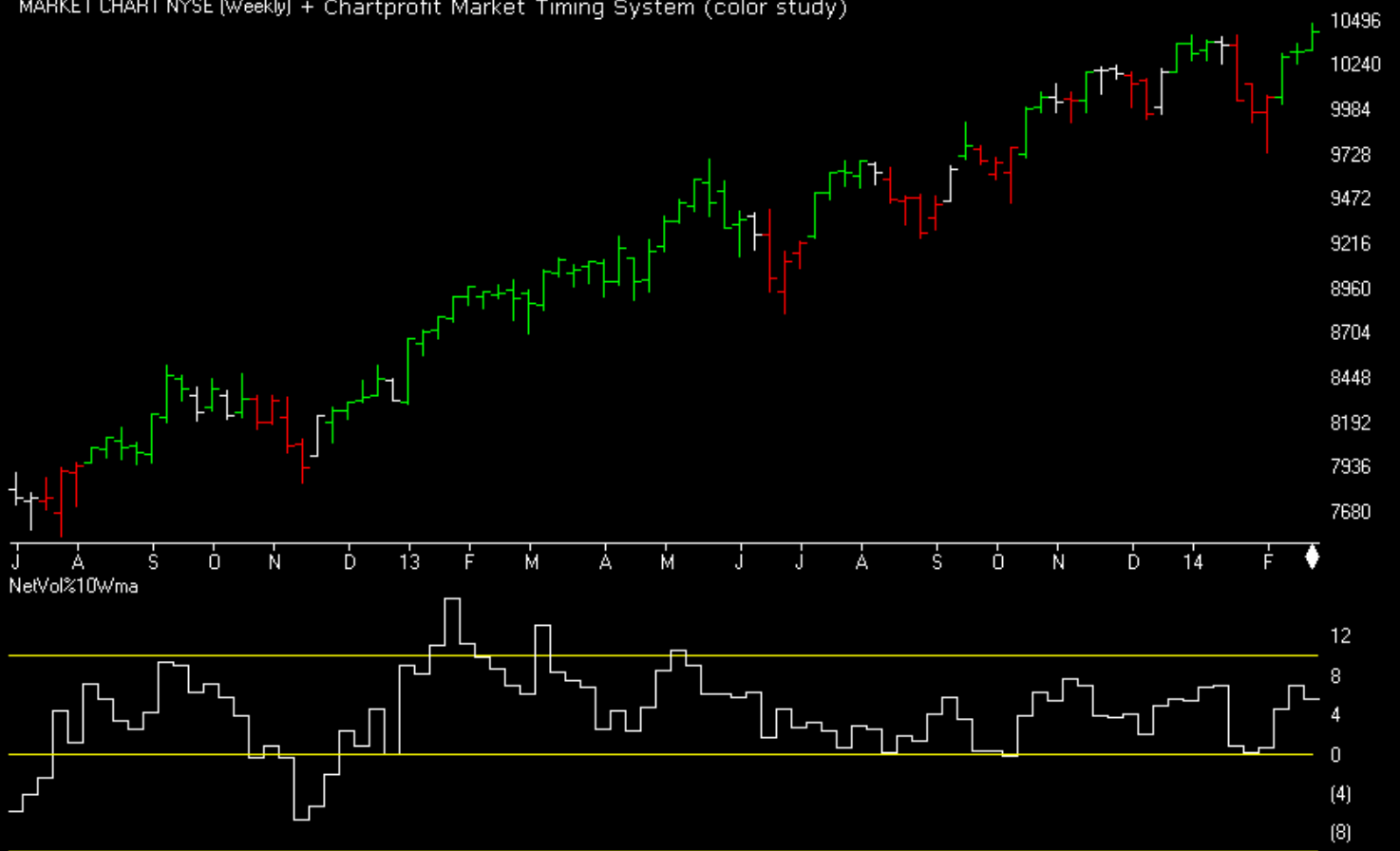
C.O.T.
Quick
View

| | SP500 | GOLD | CRUDE OIL | T-BONDS | GBPUSD | JPYUSD | EURUSD | USD IX | |
|----------|--------|---------|-----------|---------|---------|----------|--------|---------|----------|
| | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
| 02/25/14 | 100.0 | 98.2 | 12.9 | 44.1 | 7.2 | 30.5 | 0.9 | 15.4 | 86.3 |
| 02/18/14 | 100.0 | 97.9 | 14.9 | 37.1 | 4.9 | 36.0 | 6.9 | 16.1 | 82.6 |
| 02/25/14 | 0 | 0 | 86.6 | 100 | 100 | 12.2 | 54.8 | 66.7 | 48.8 |
| 02/18/14 | 17.8 | 0 | 52.6 | 79.9 | 100 | 44.1 | 54.3 | 55.1 | 39.9 |
| 02/25/14 | 0.0 | 0.0 | 81.8 | 100.0 | 100.0 | 6.2 | 73.5 | 100.0 | 86.9 |
| 02/18/14 | 0.0 | 0.0 | 76.7 | 100.0 | 100.0 | 0.0 | 34.3 | 100.0 | 100.0 |
| 02/25/14 | 24.7 | 27.7 | 66.9 | 73.2 | 8.6 | 0.0 | 73.8 | 100.0 | 100.0 |
| 02/18/14 | 10.6 | 35.4 | 100.0 | 75.5 | 34.7 | 0.0 | 100.0 | 89.7 | 24.9 |
| 02/25/14 | 0.0 | 34.7 | 96.4 | 100.0 | 75.0 | 0.0 | 92.9 | 7.7 | 0.0 |
| 02/18/14 | 5.6 | 34.4 | 89.7 | 99.3 | 92.2 | 13.3 | 83.0 | 20.4 | 3.8 |
| 02/25/14 | 25.5 | 70.8 | 93.8 | 67.7 | 19.1 | 12.7 | 100.0 | 66.6 | 0.0 |
| 02/18/14 | 24.7 | 66.2 | 87.5 | 73.8 | 28.6 | 8.9 | 54.2 | 33.6 | 23.7 |
| 02/25/14 | 63.5 | 72.6 | 69.8 | 32.0 | 25.3 | 42.8 | 54.1 | 34.7 | 19.2 |
| 02/18/14 | 69.2 | 75.5 | 62.6 | 25.8 | 21.8 | 50.9 | 51.0 | 34.7 | 26.4 |
| 02/25/14 | 70.9 | 41.9 | 31.1 | 21.0 | 39.8 | 71.4 | 71.1 | 83.2 | 47.3 |
| 02/18/14 | 61.5 | 41.0 | 42.7 | 30.5 | 34.5 | 59.2 | 77.3 | 100.0 | 59.3 |

Market Charts

Charts by AIQ TradingExpert

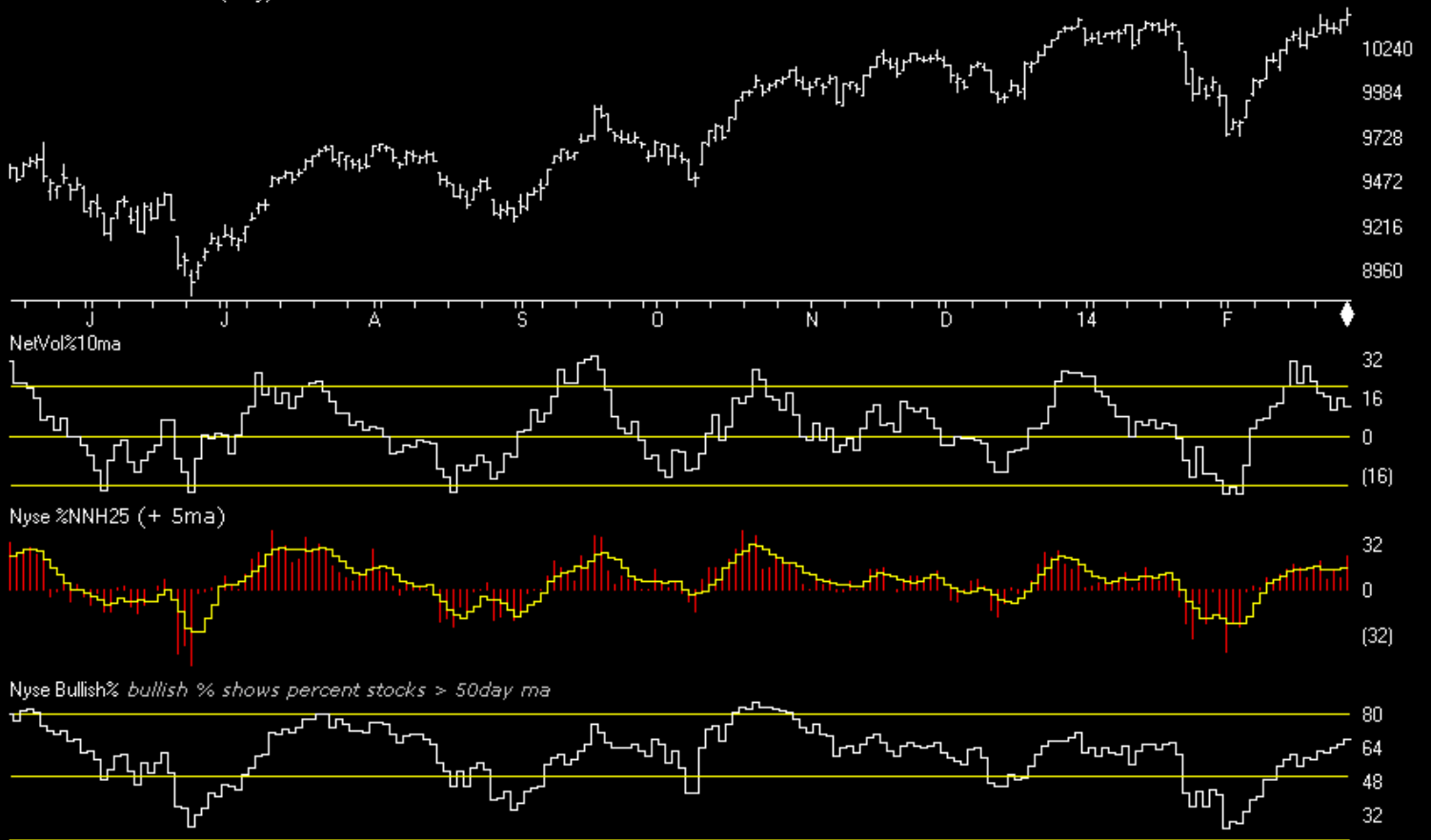
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

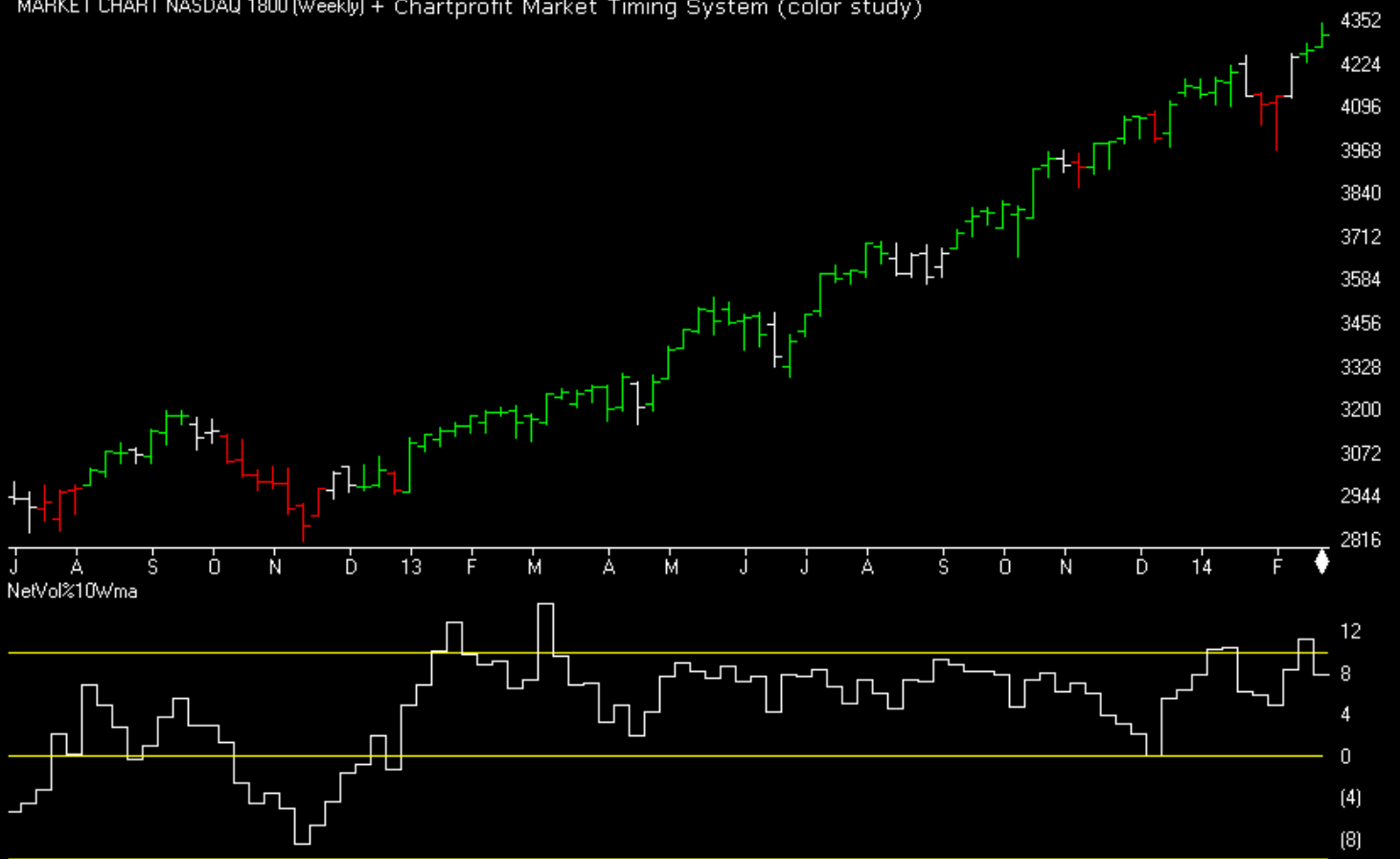
MARKET CHART NYSE (Daily)



Market Charts

Charts by AIQ TradingExpert

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



Market Charts

Charts by AIQ TradingExpert

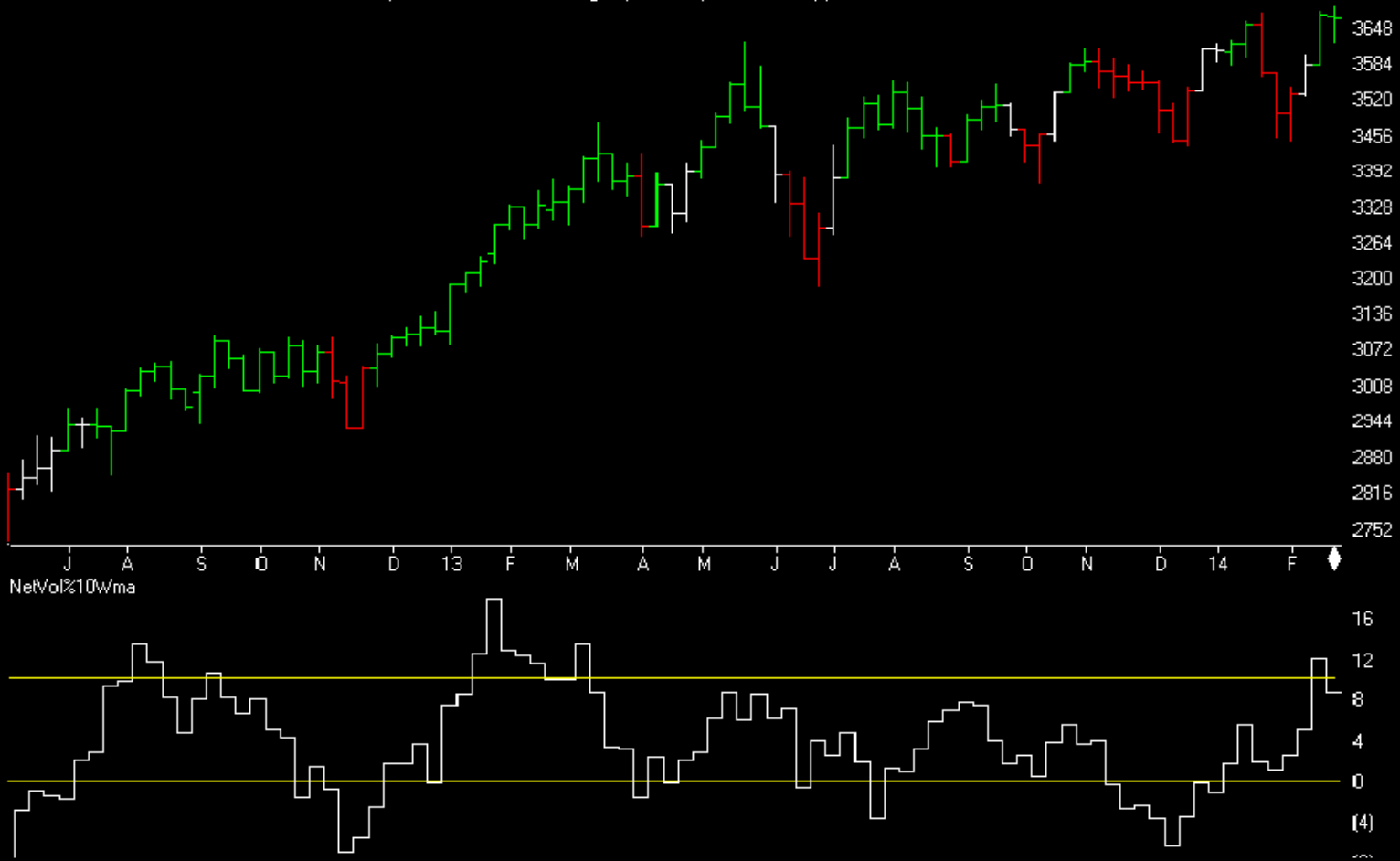
MARKET CHART NASDAQ 1800 (Daily)



Market Charts

Charts by AIQ TradingExpert

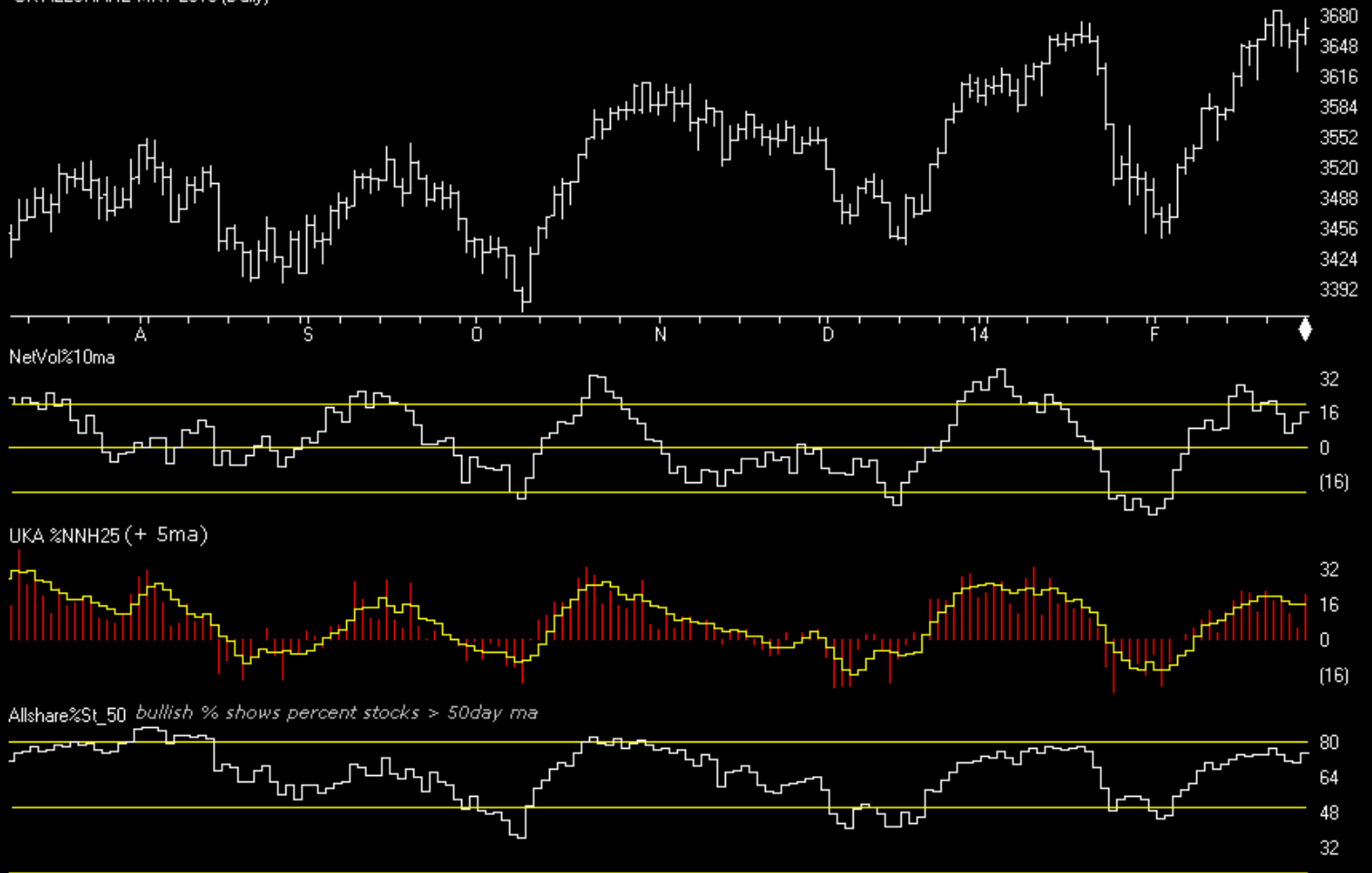
UK ALLSHARE MKT 2013(Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

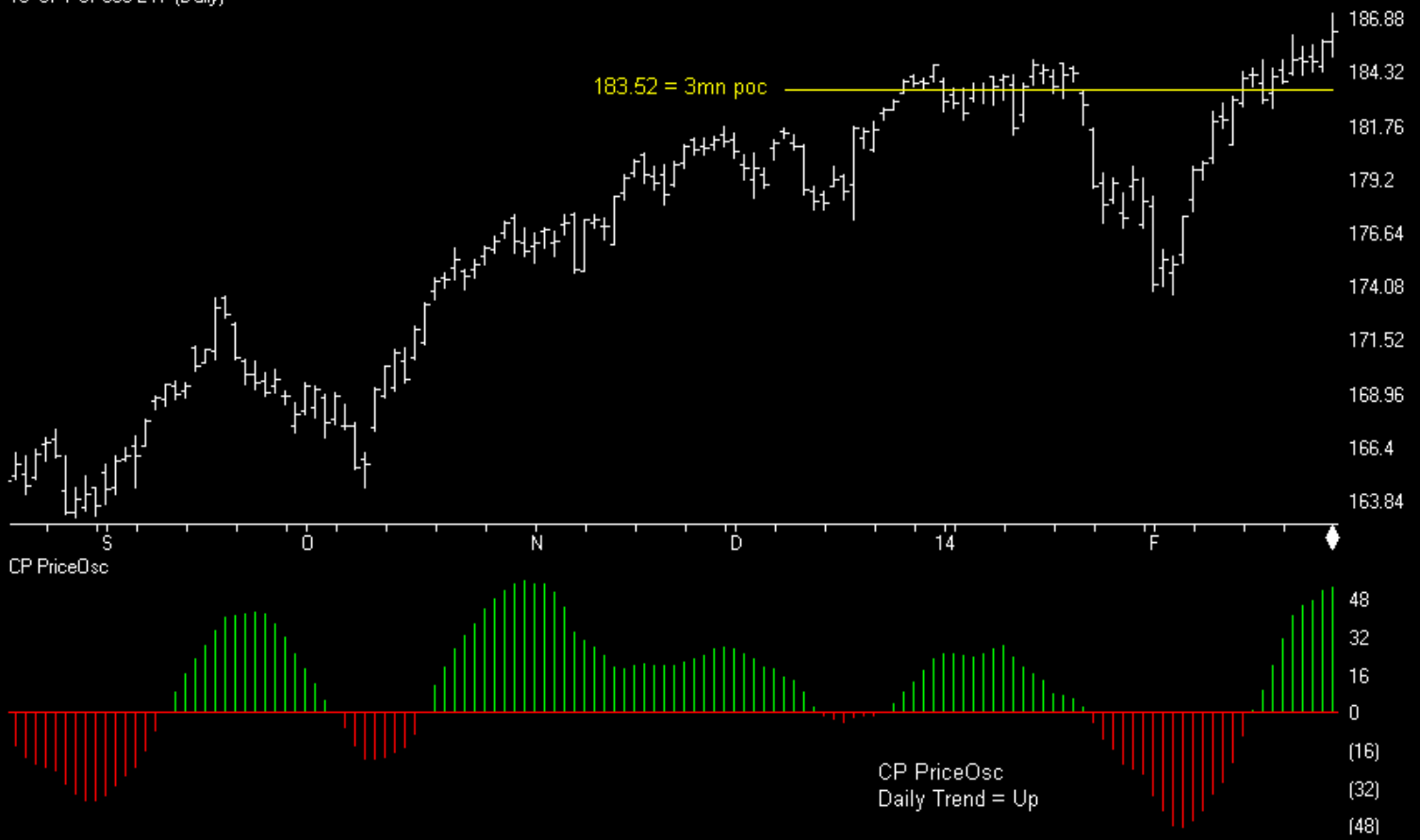
UK ALLSHARE MKT 2013 (Daily)



Index ETFs

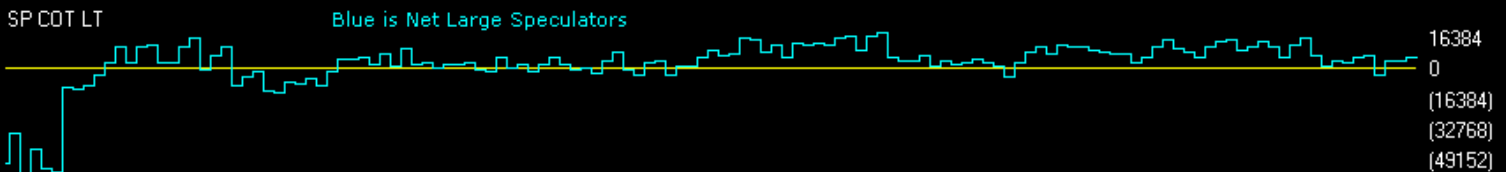
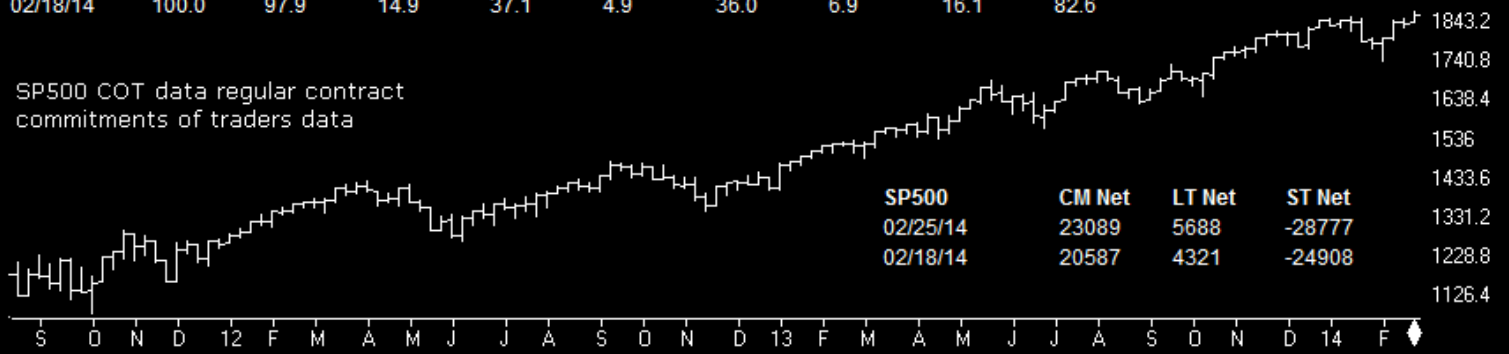
Charts by AIQ TradingExpert

13 SPY SP500 ETF (Daily)



| SP500 | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/25/14 | 100.0 | 98.2 | 12.9 | 44.1 | 7.2 | 30.5 | 0.9 | 15.4 | 86.3 |
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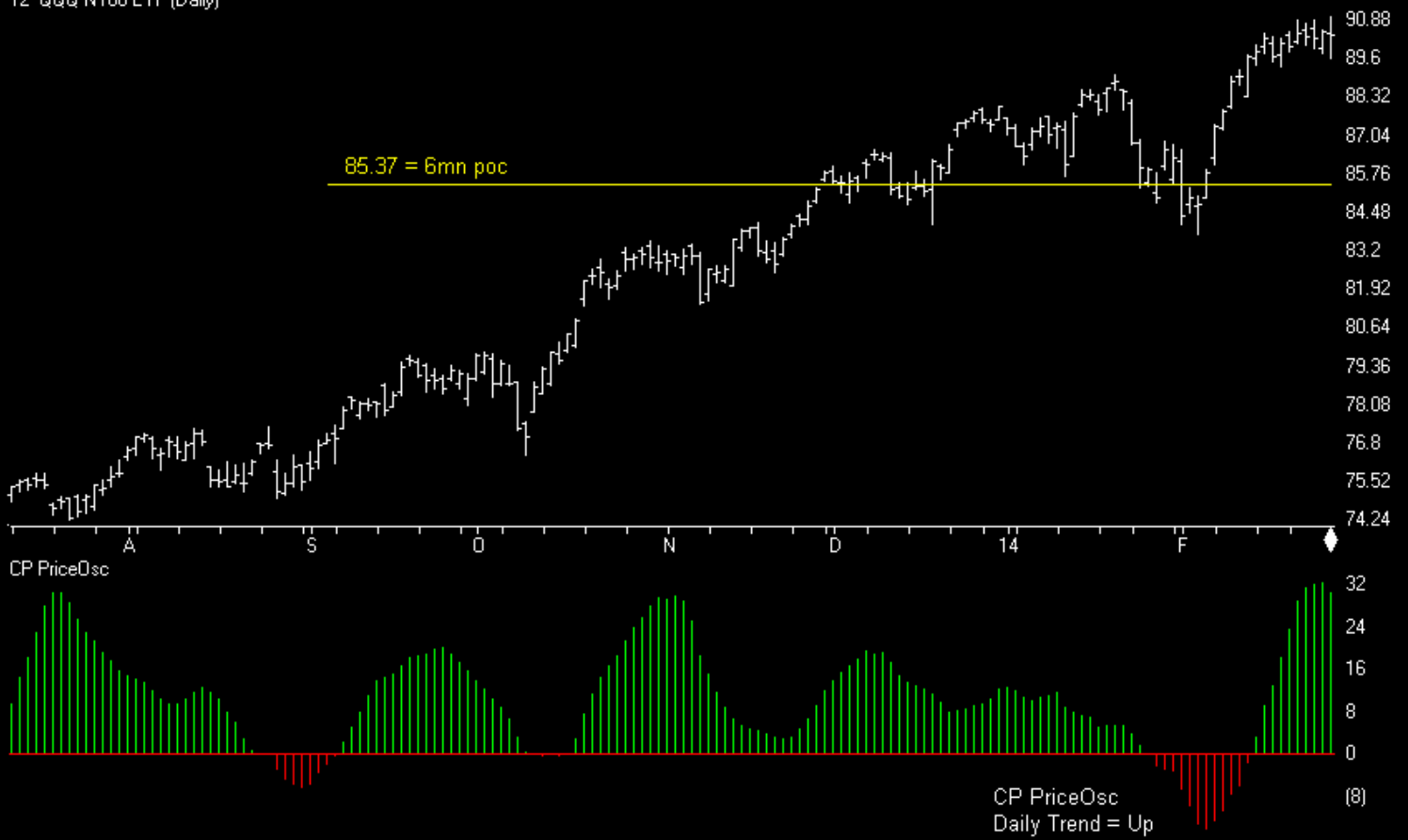
SP500 COT data regular contract commitments of traders data



Index ETFs

Charts by AIQ TradingExpert

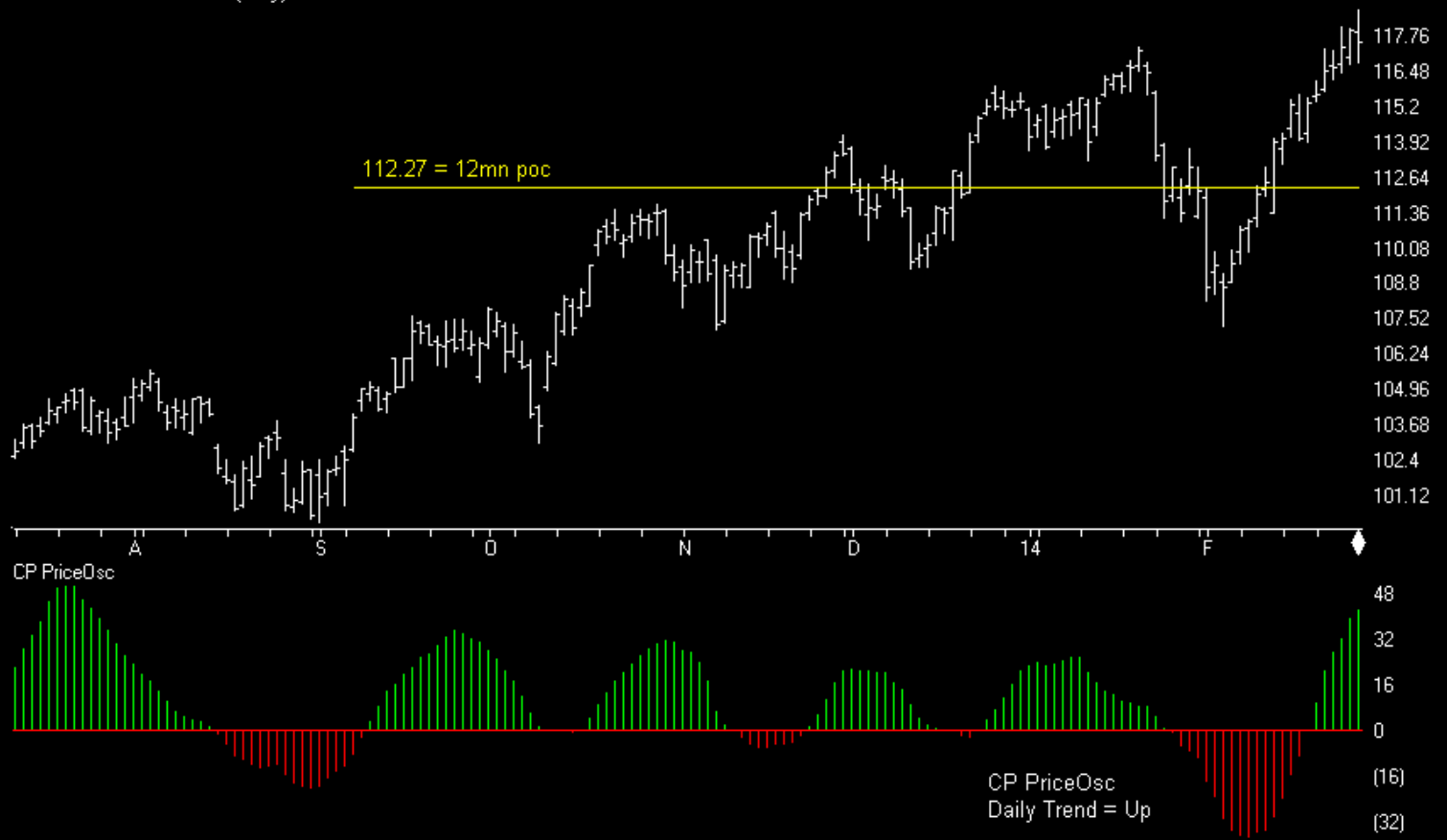
12 QQQ N100 ETF (Daily)



Index ETFs

Charts by AIQ TradingExpert

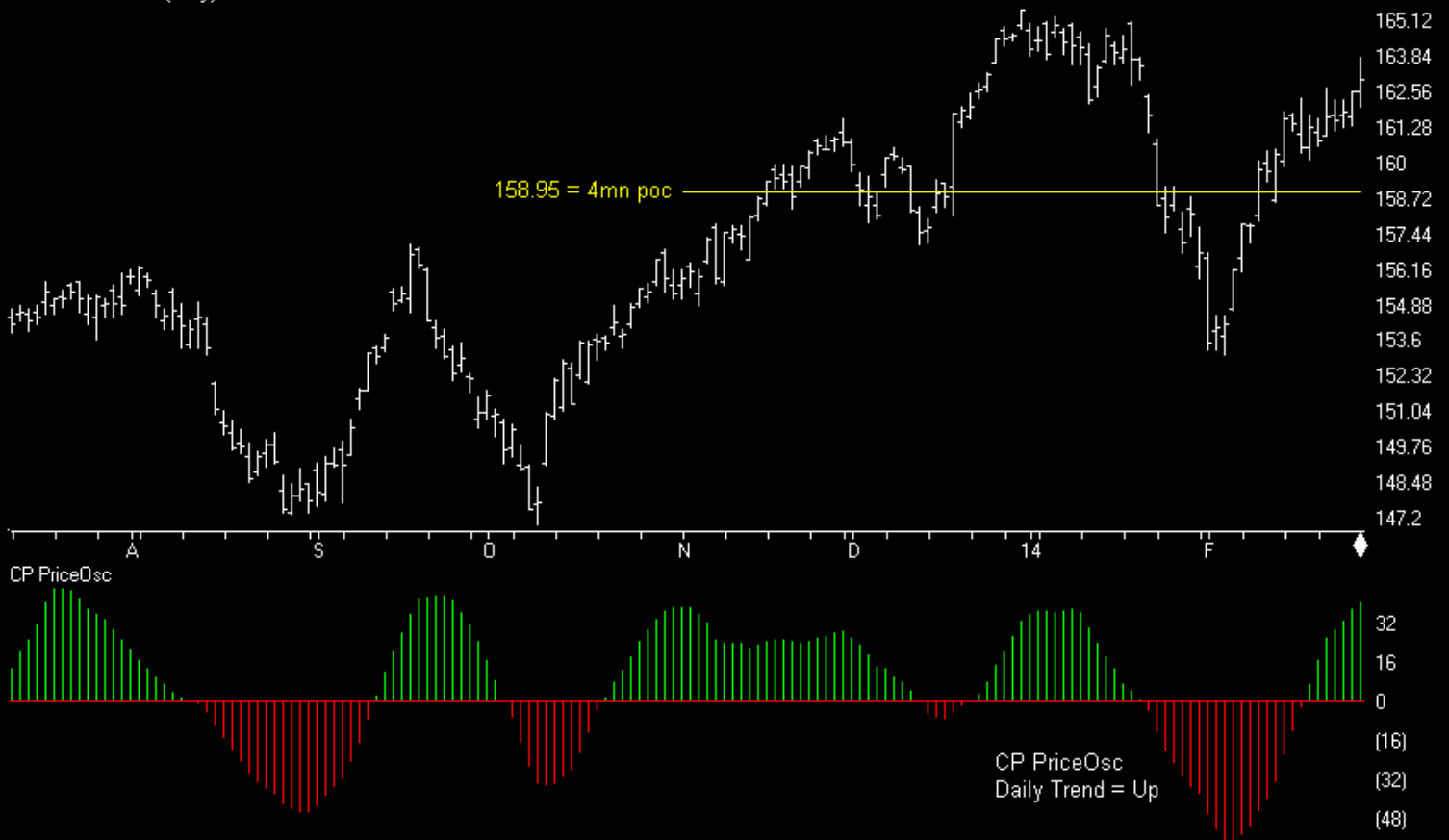
11 IWM R2000 ETF (Daily)



Index ETFs

Charts by AIQ TradingExpert

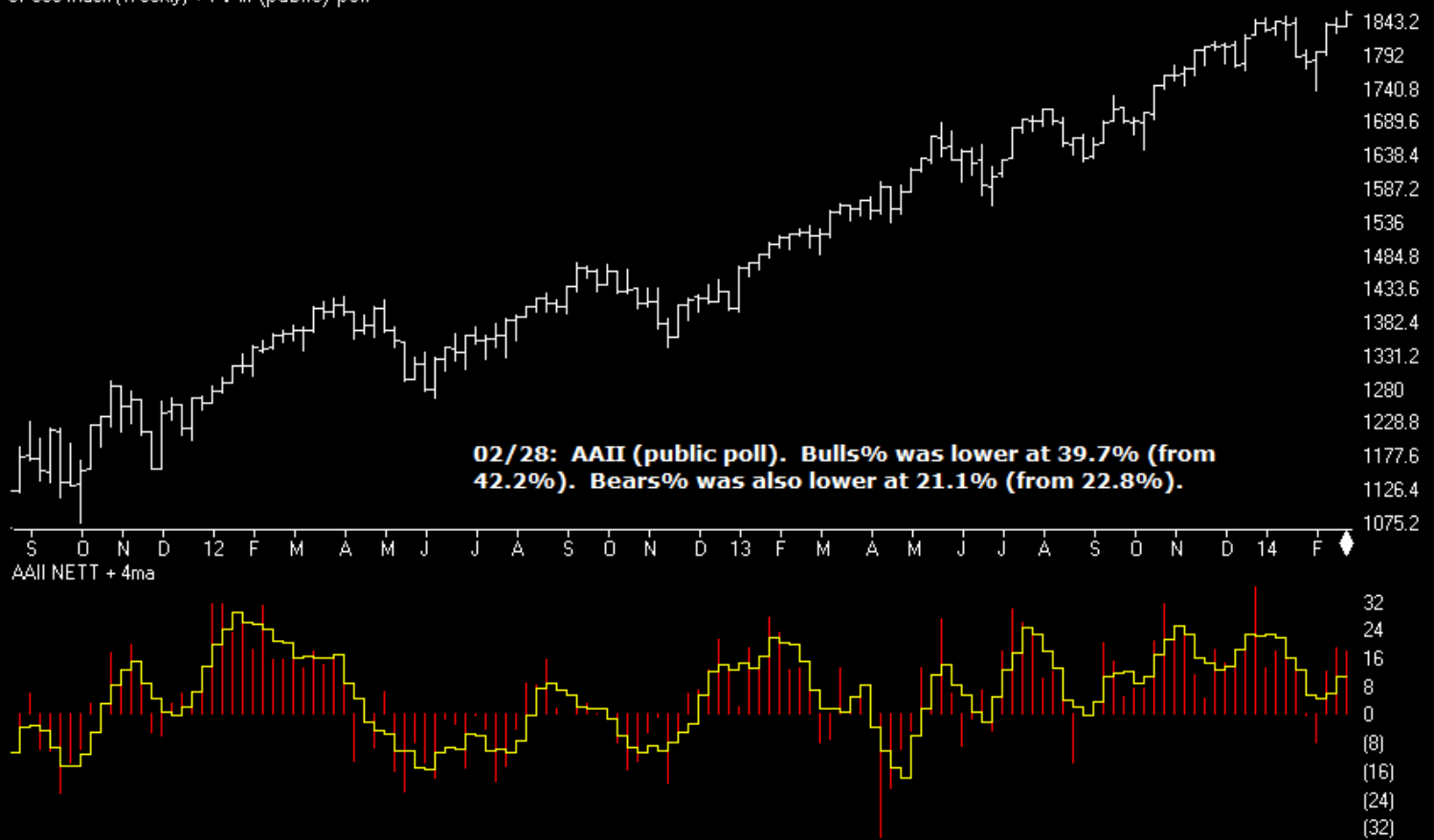
10 DIA DOW ETF (Daily)



Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + AAll (public) poll

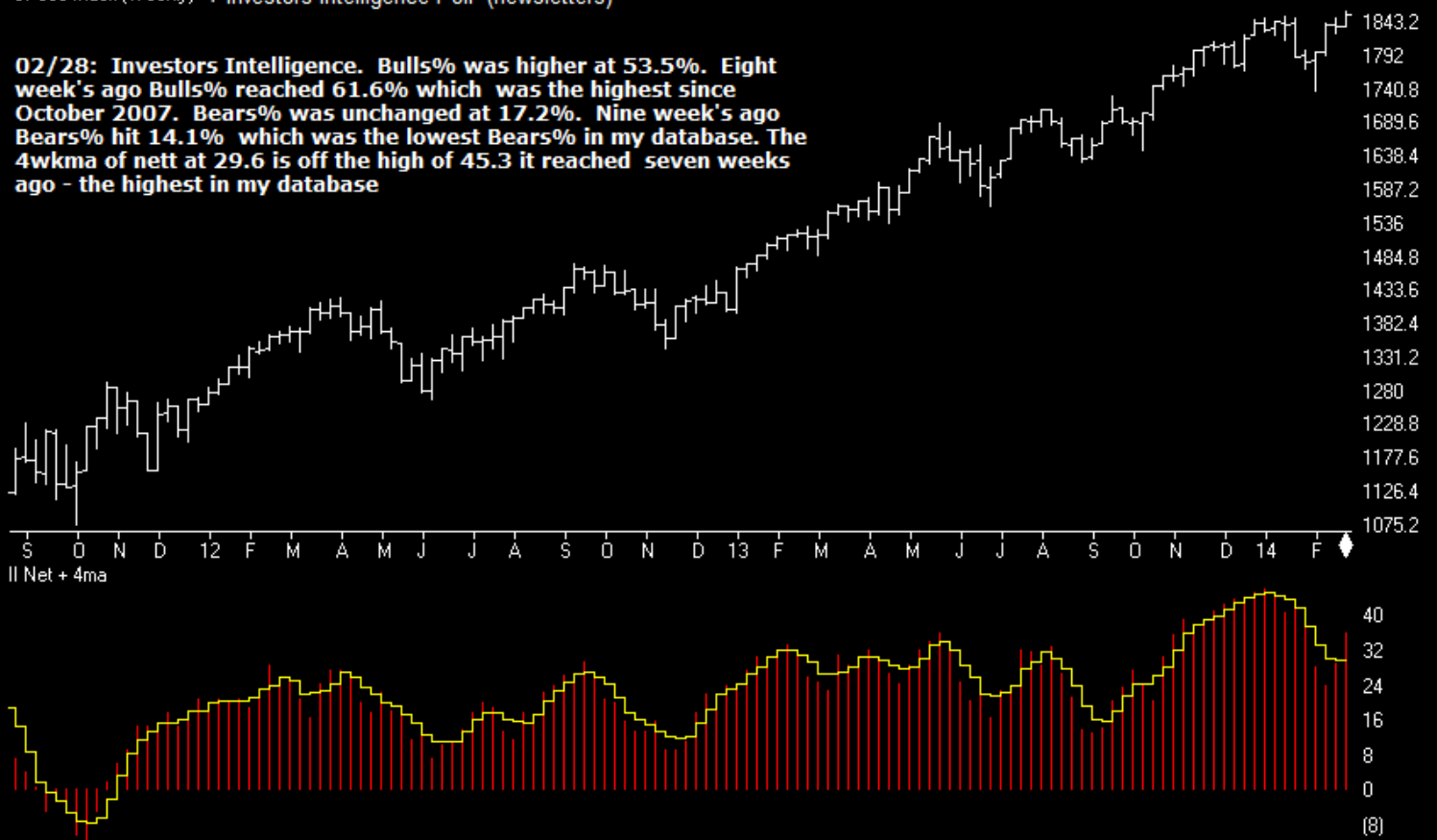


Sentiment

Charts by AIQ TradingExpert

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

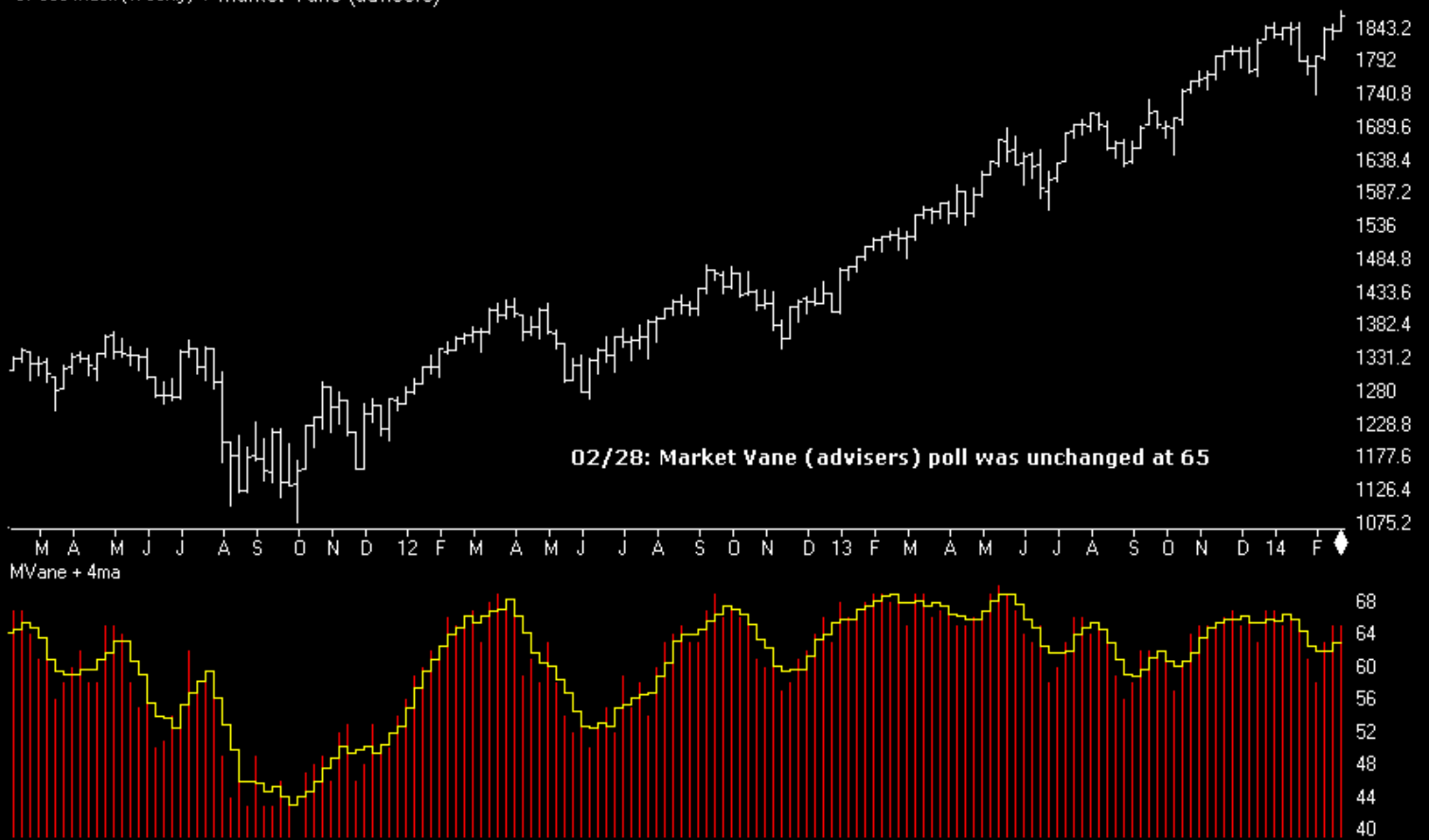
02/28: Investors Intelligence. Bulls% was higher at 53.5%. Eight week's ago Bulls% reached 61.6% which was the highest since October 2007. Bears% was unchanged at 17.2%. Nine week's ago Bears% hit 14.1% which was the lowest Bears% in my database. The 4wkma of nett at 29.6 is off the high of 45.3 it reached seven weeks ago - the highest in my database



Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + Market Vane (advisers)

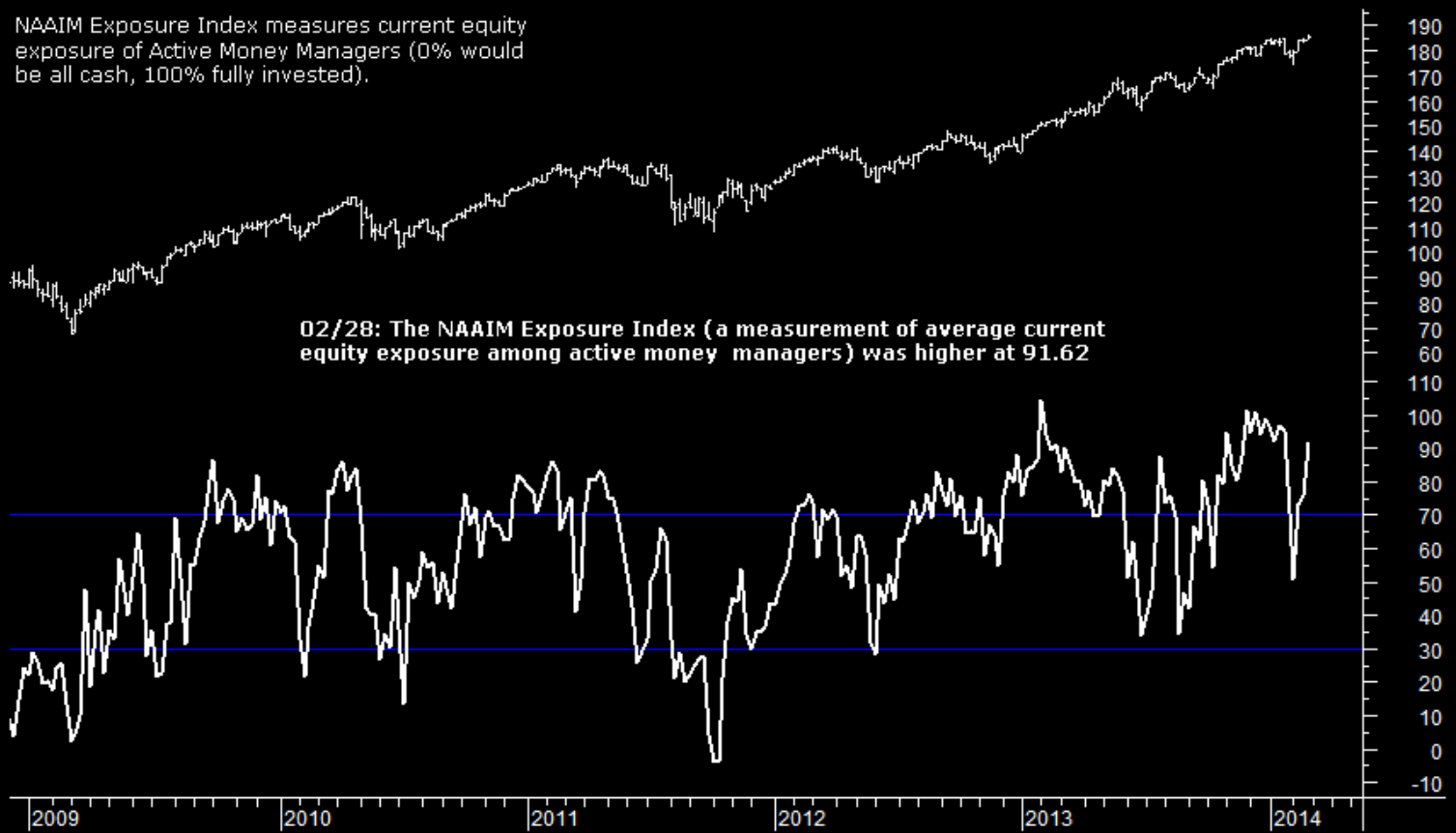


Sentiment

Charts by AIQ TradingExpert

SPY + NAAIM Exposure Index

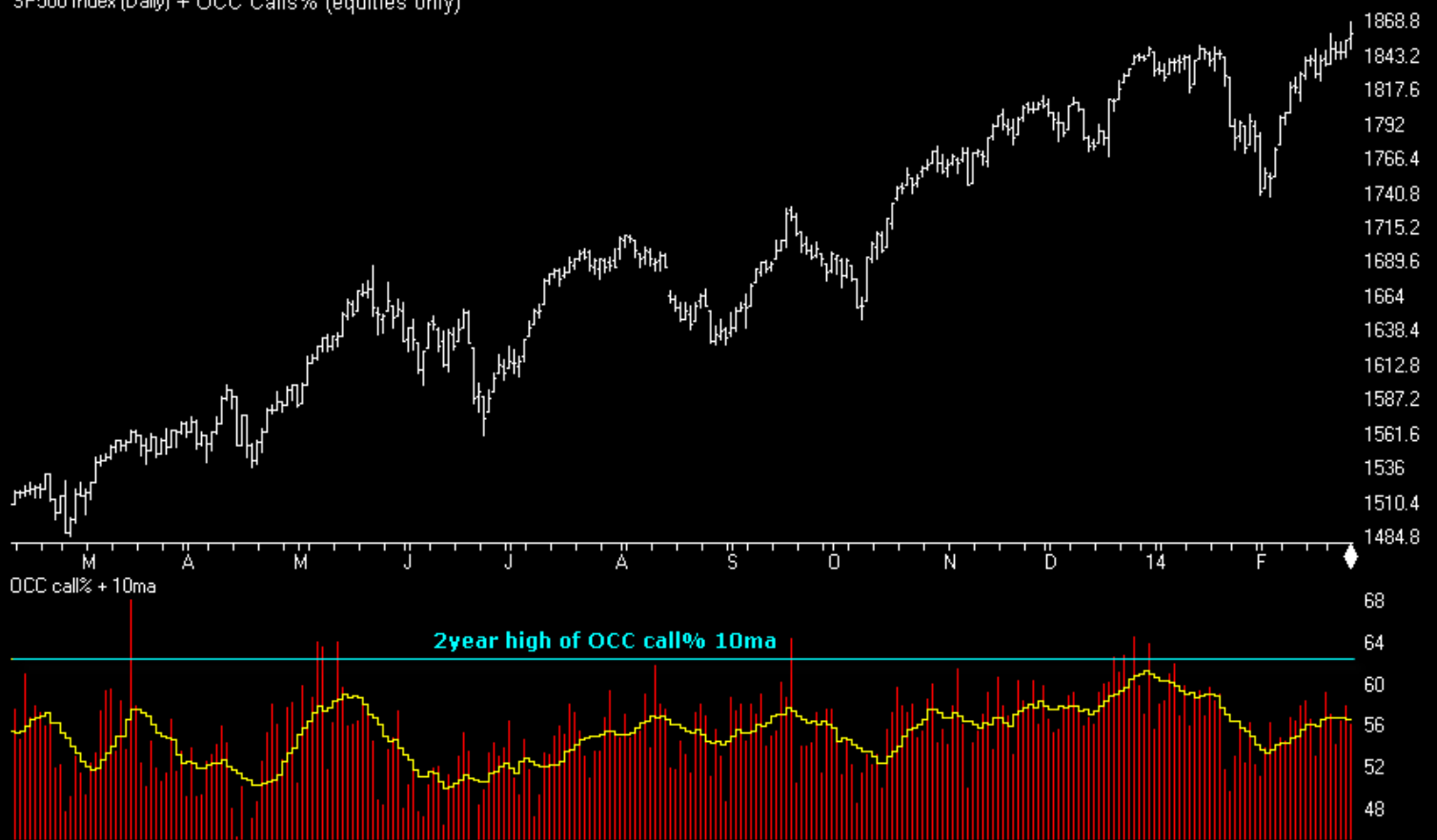
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



Sentiment

Charts by AIQ TradingExpert

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

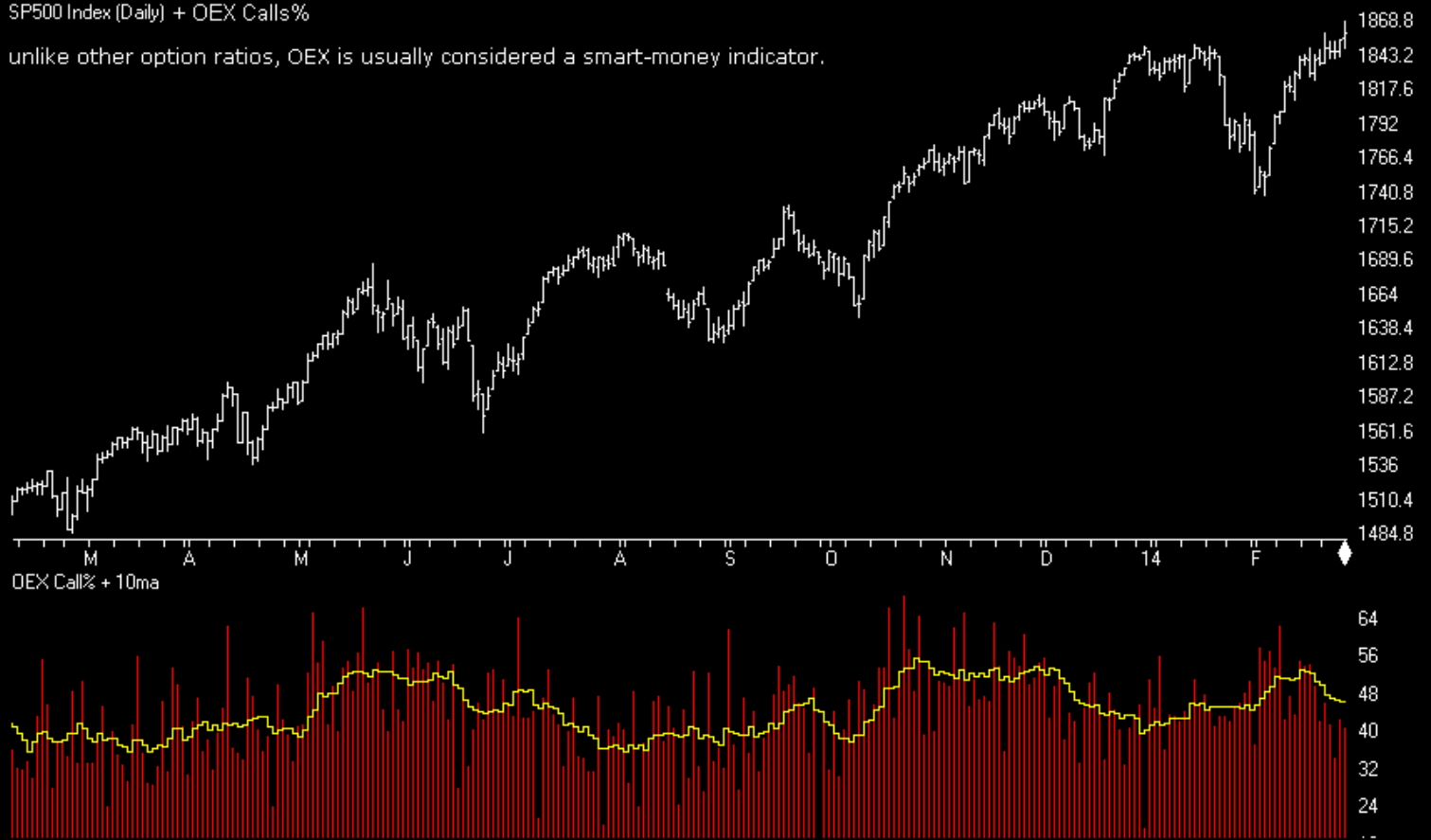


Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + OEX Calls%

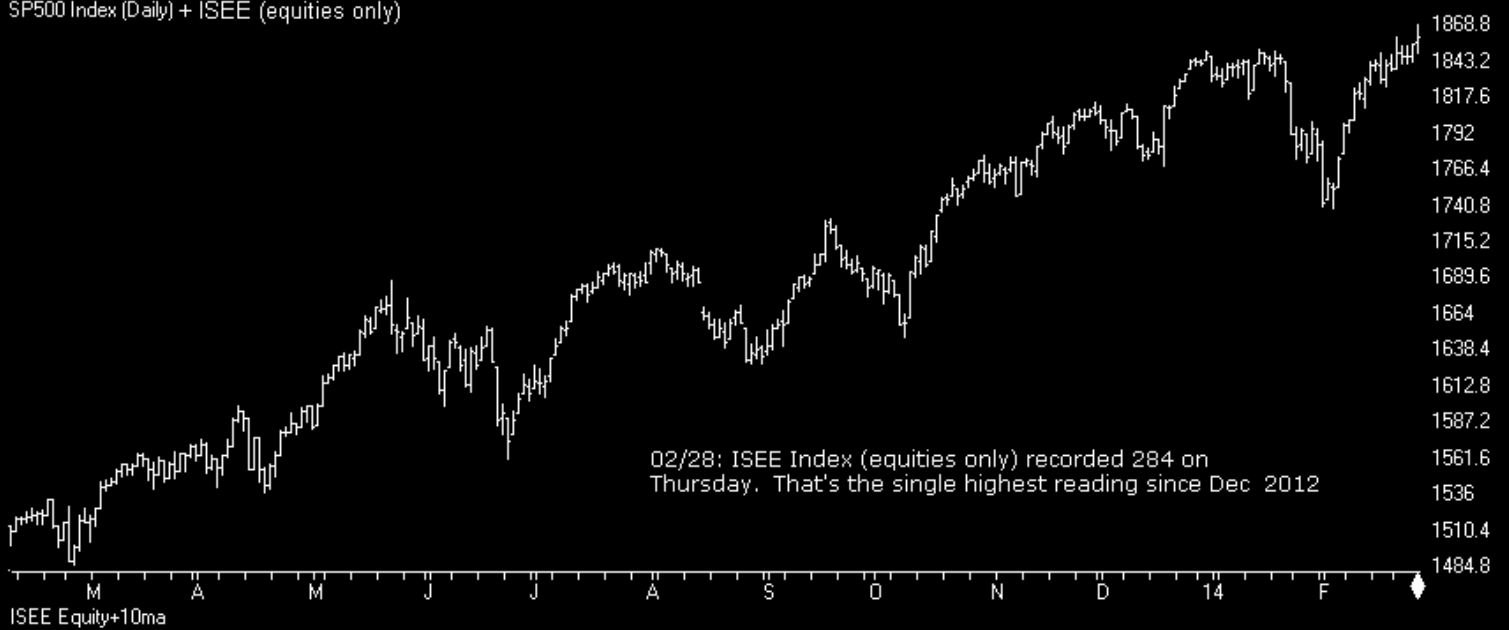
unlike other option ratios, OEX is usually considered a smart-money indicator.



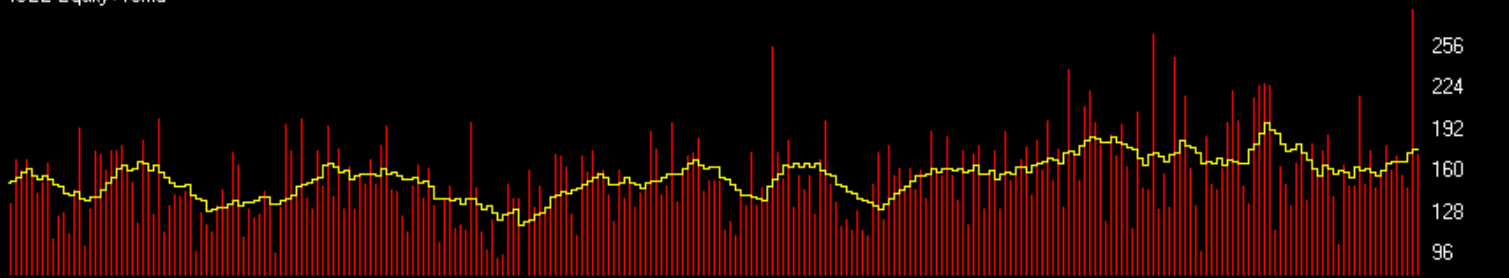
Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + ISEE (equities only)



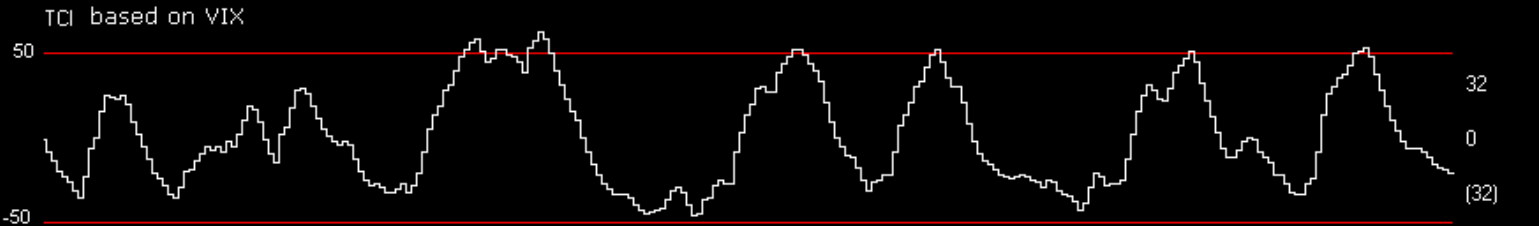
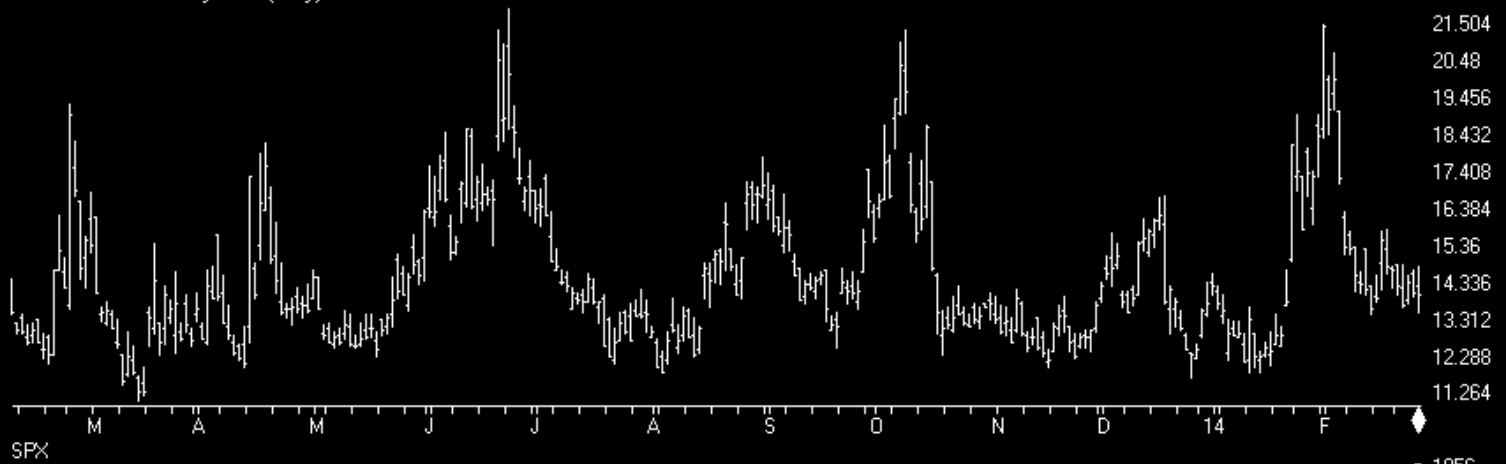
ISEE Equity+10ma



Sentiment

Charts by AIQ TradingExpert

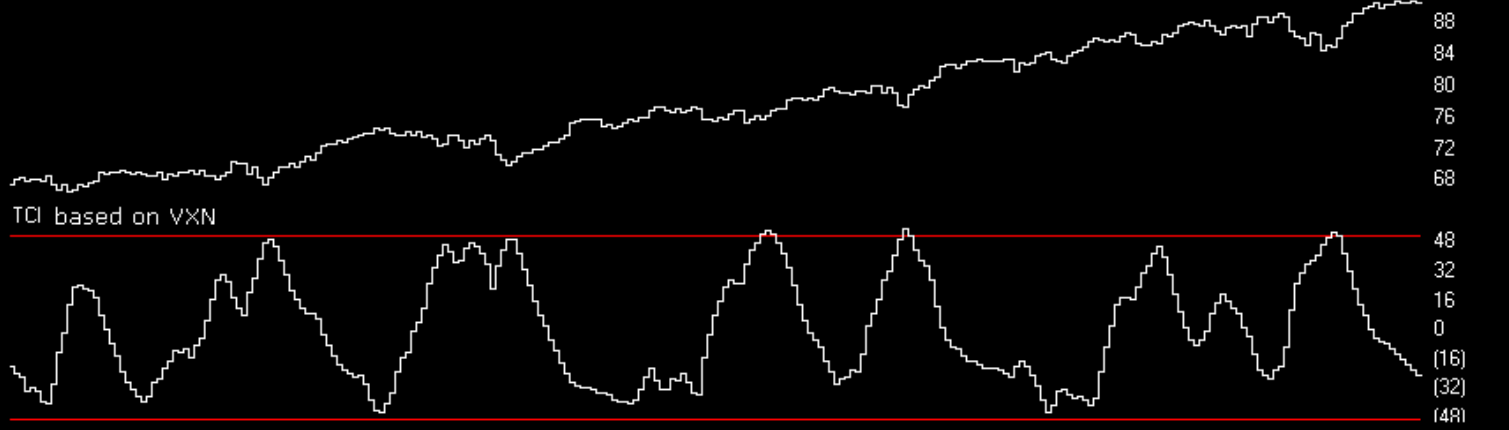
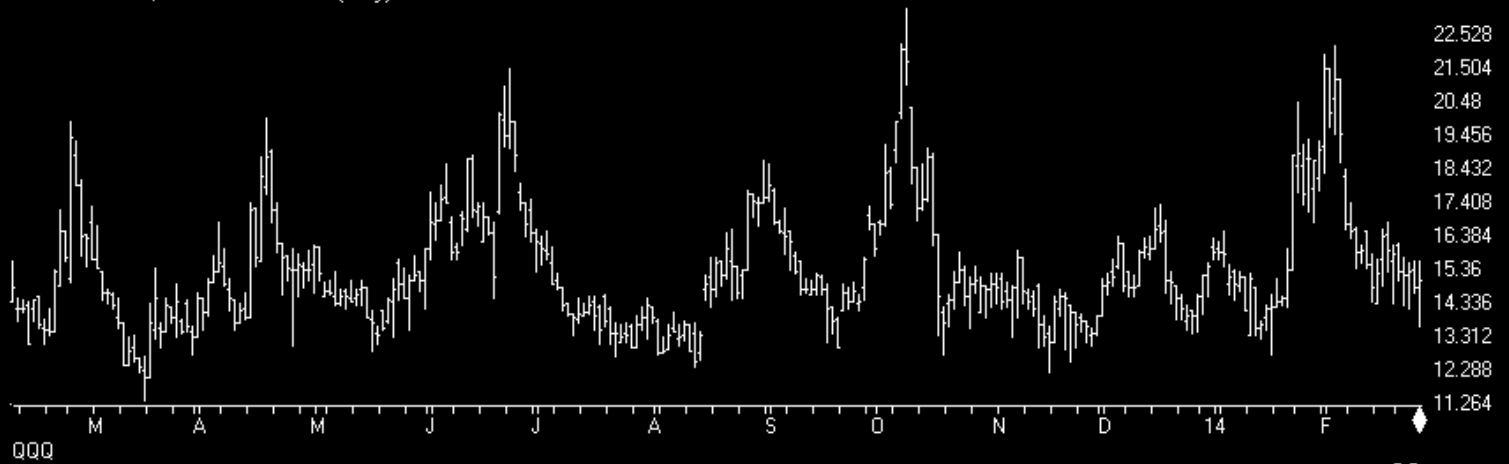
VIX - S&P 500 Volatility Index (Daily)



Sentiment

Charts by AIQ TradingExpert

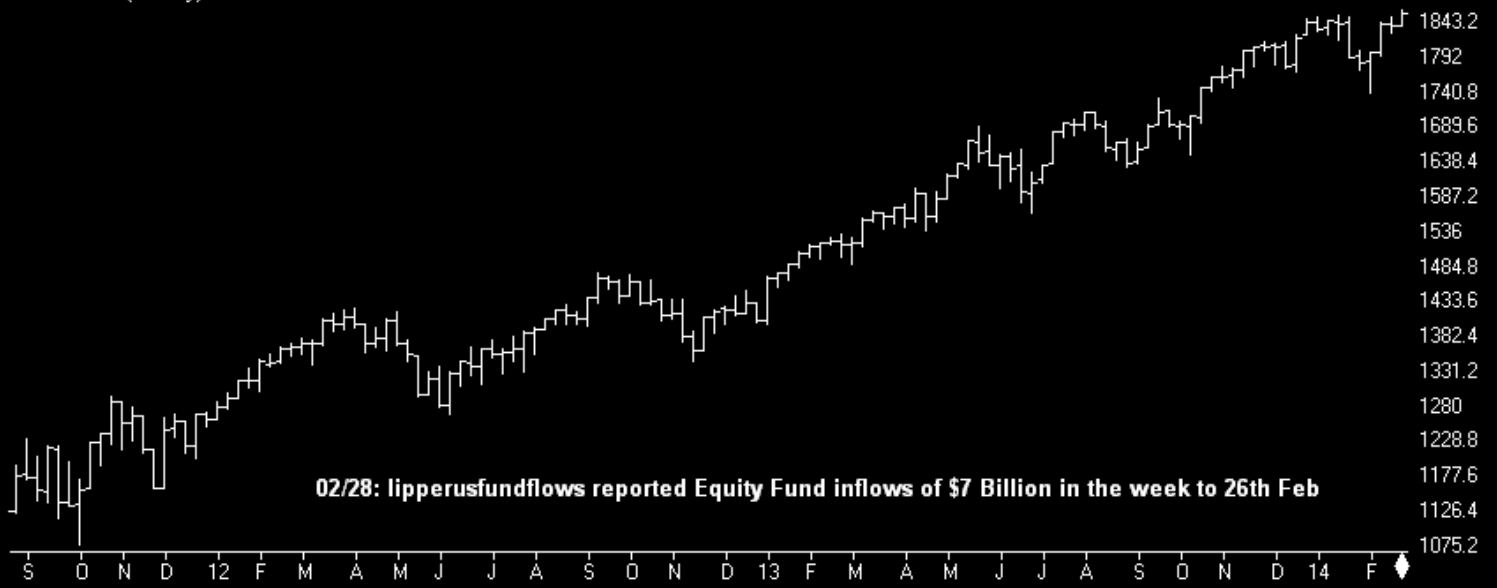
VIXN - NASDAQ VOLATILITY INDEX (Daily)



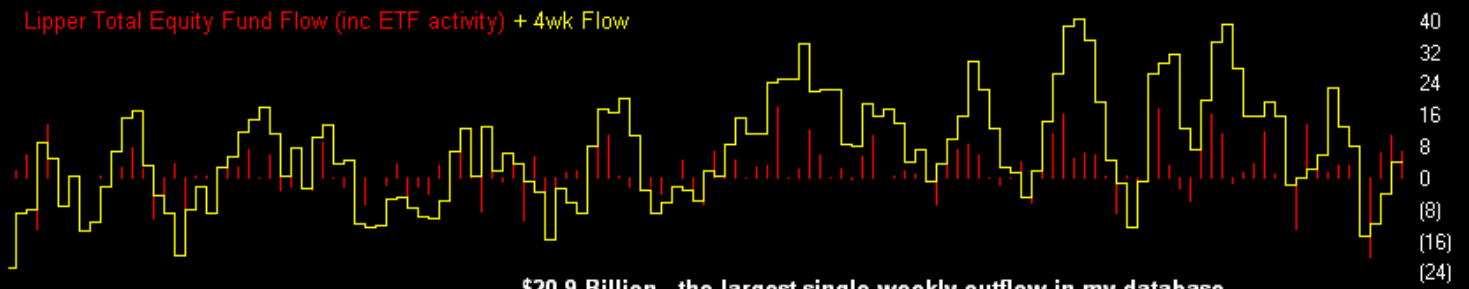
Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly)



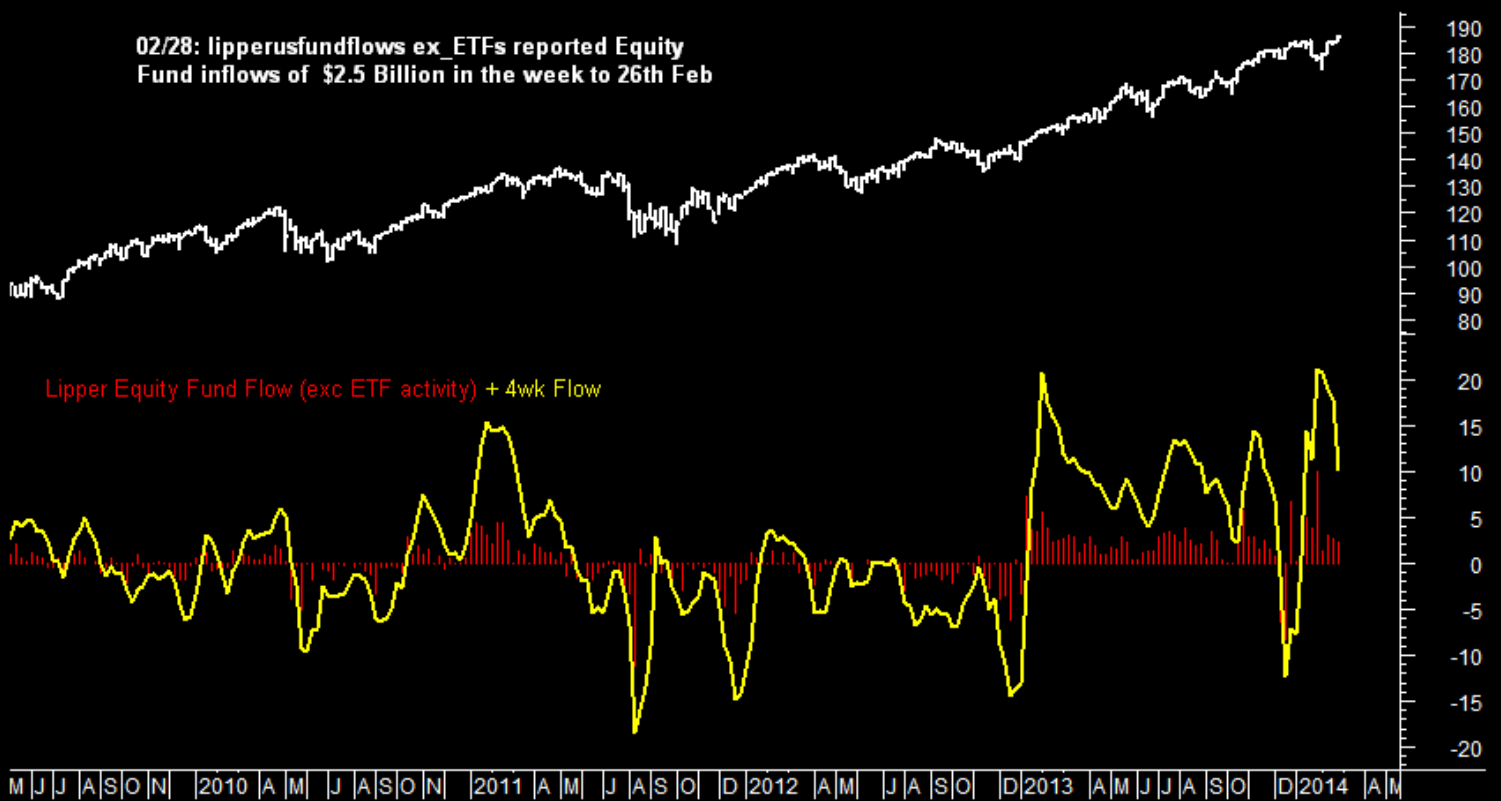
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow



Sentiment

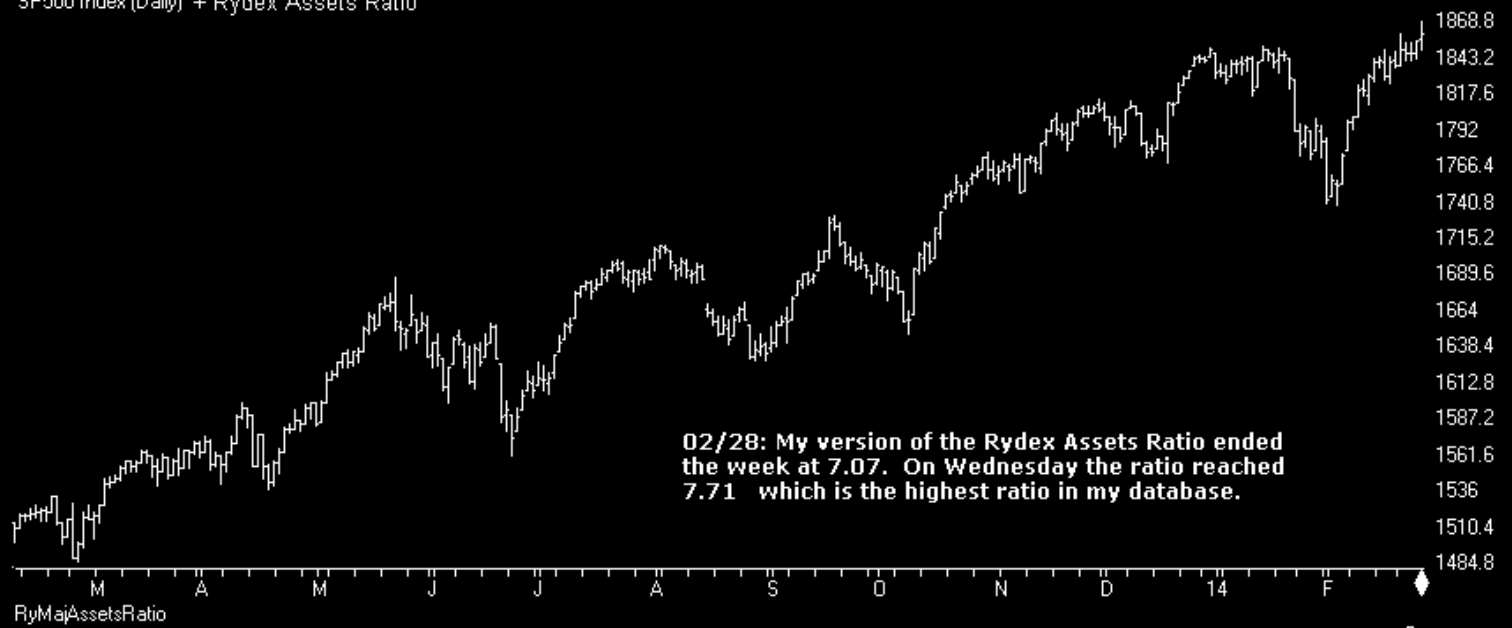
LIPPER Equity Fds (exc ETF) net flow (\$billion)

02/28: lipperusfundflows ex ETFs reported Equity
Fund inflows of \$2.5 Billion in the week to 26th Feb



Sentiment

SP500 Index (Daily) + Rydex Assets Ratio

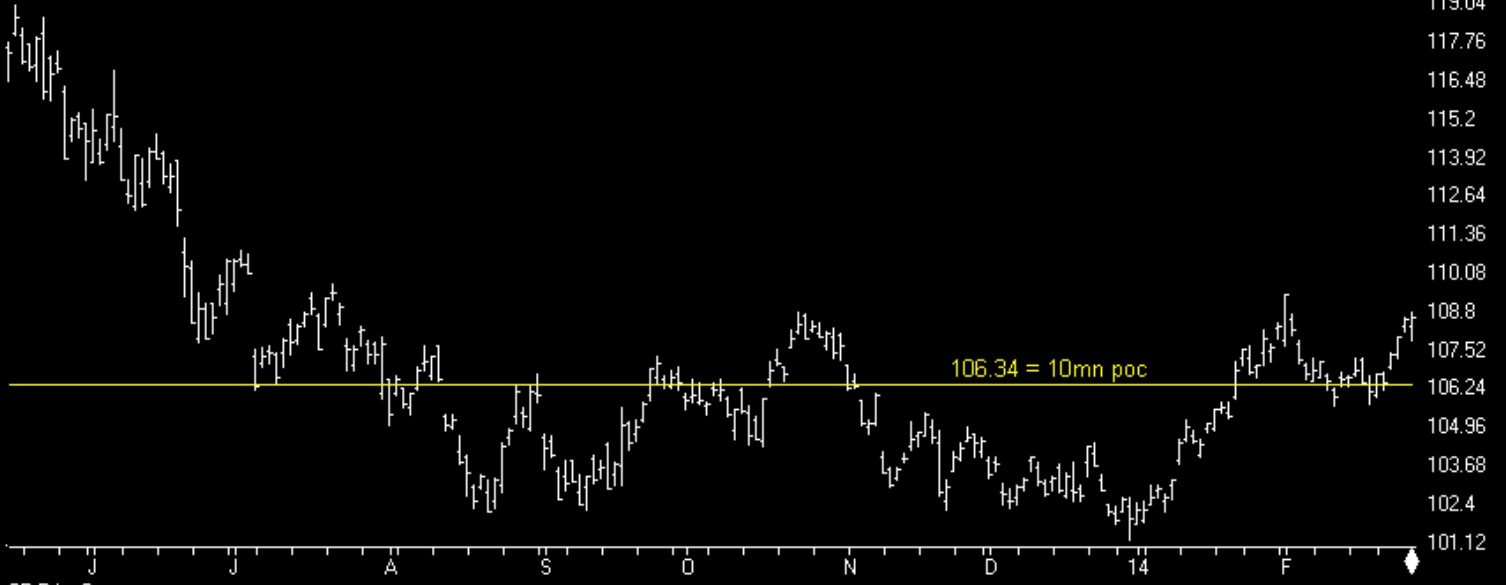


RyMajAssetsRatio

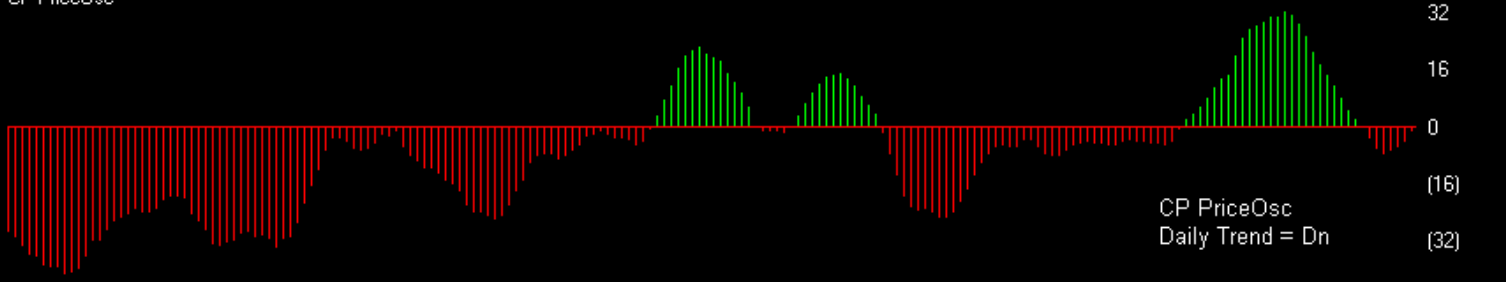


Rydex Assets Ratio (CP version)

30 Lehman 20+ Year T Bond ETF (Daily)



CP PriceOsc

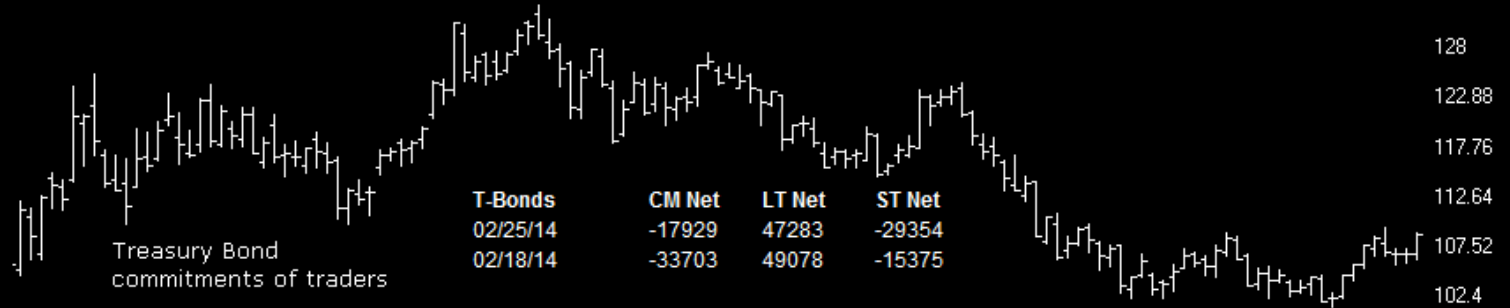


Bonds

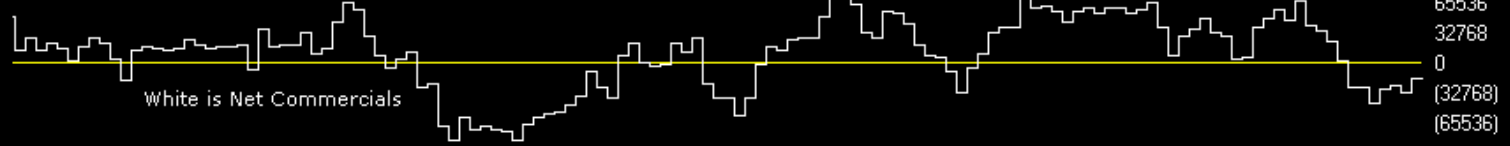
Charts by AIQ TradingExpert



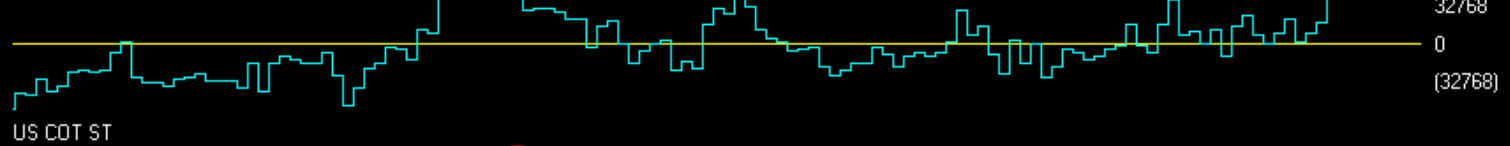
| T-BONDS | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/25/14 | 24.7 | 27.7 | 66.9 | 73.2 | 8.6 | 0.0 | 73.8 | 100.0 | 100.0 |
| 02/18/14 | 10.6 | 35.4 | 100.0 | 75.5 | 34.7 | 0.0 | 100.0 | 89.7 | 24.9 |



US COT CM



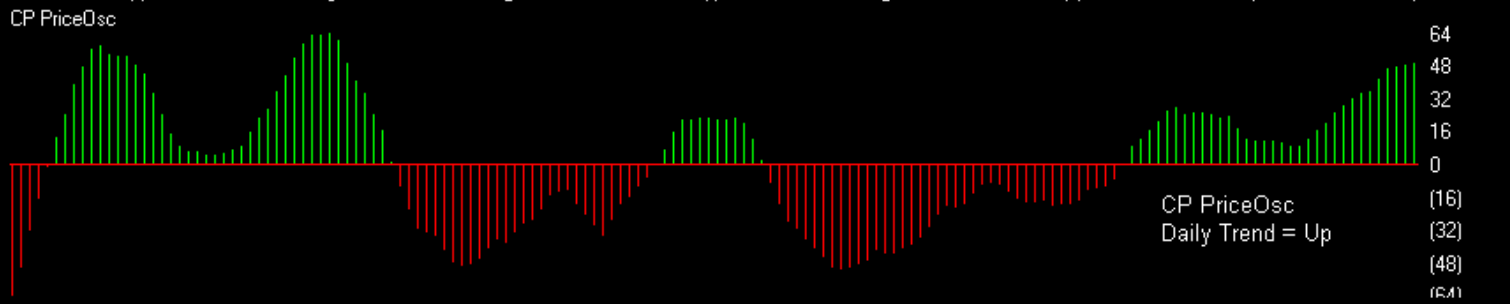
US COT LT



US COT ST



STREETTRACKS GOLD TRUST ETF (Daily) (GLD)



Gold

Charts by AIQ TradingExpert

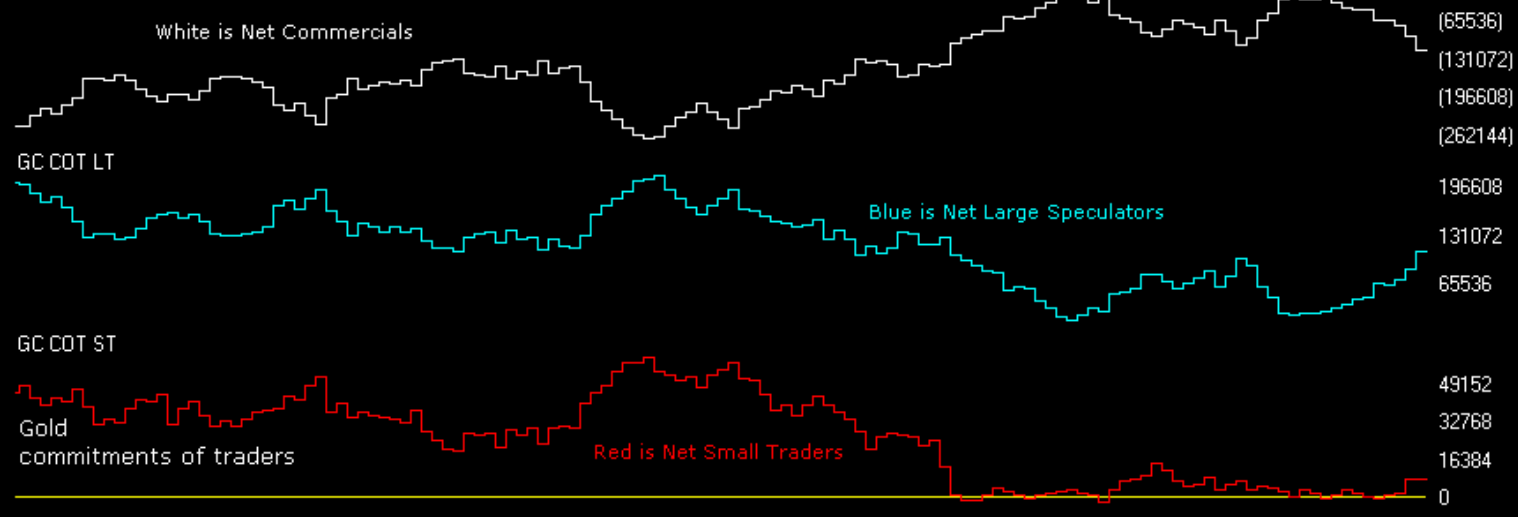
| GOLD | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/25/14 | 0 | 0 | 86.6 | 100 | 100 | 12.2 | 54.8 | 66.7 | 48.8 |
| 02/18/14 | 17.8 | 0 | 52.6 | 79.9 | 100 | 44.1 | 54.3 | 55.1 | 39.9 |

| GOLD | CM Net | LT Net | ST Net |
|----------|---------|--------|--------|
| 02/25/14 | -116663 | 109464 | 7199 |
| 02/18/14 | -91751 | 84631 | 7120 |



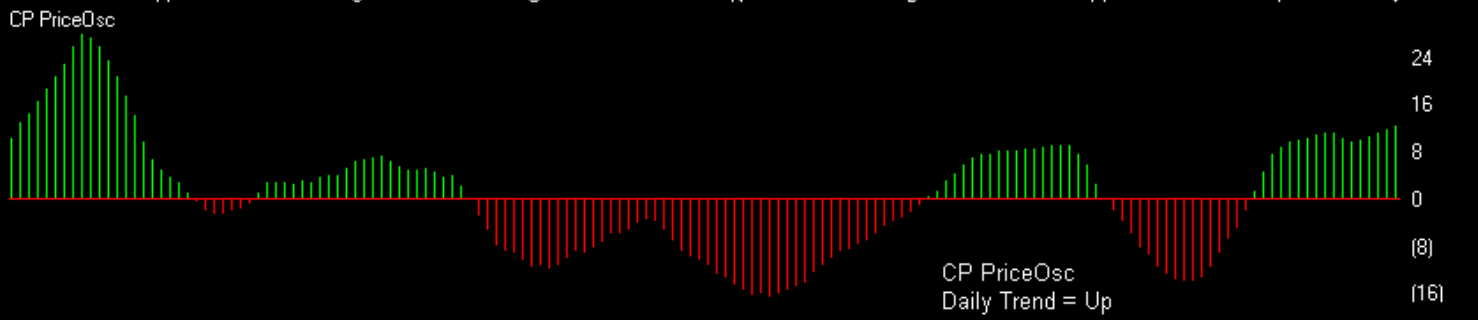
STREETTRACKS GOLD TRUST ETF (Weekly)

S O N D 12 F M A M J J A S O N D 13 F M A M J J A S O N D 14 F



| GC COT CM | GC COT LT | GC COT ST |
|-----------|-----------|-----------|
| (65536) | 196608 | 49152 |
| (131072) | 131072 | 32768 |
| (196608) | 65536 | 16384 |
| (262144) | | 0 |

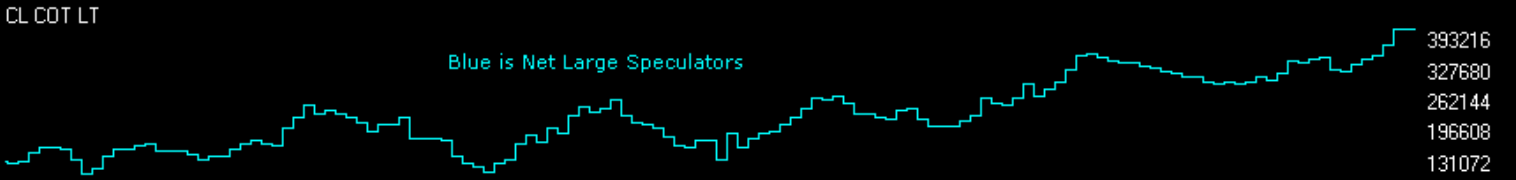
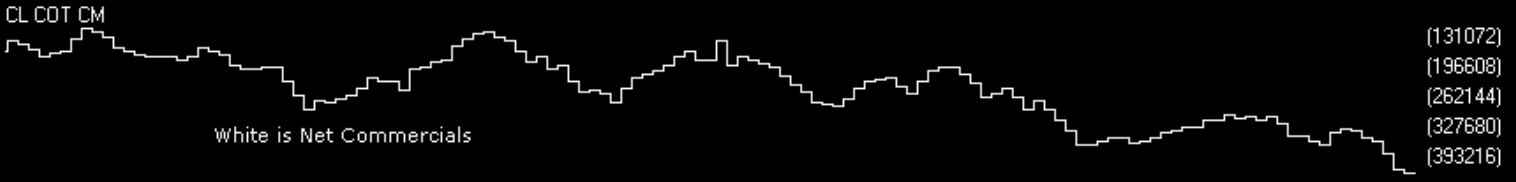
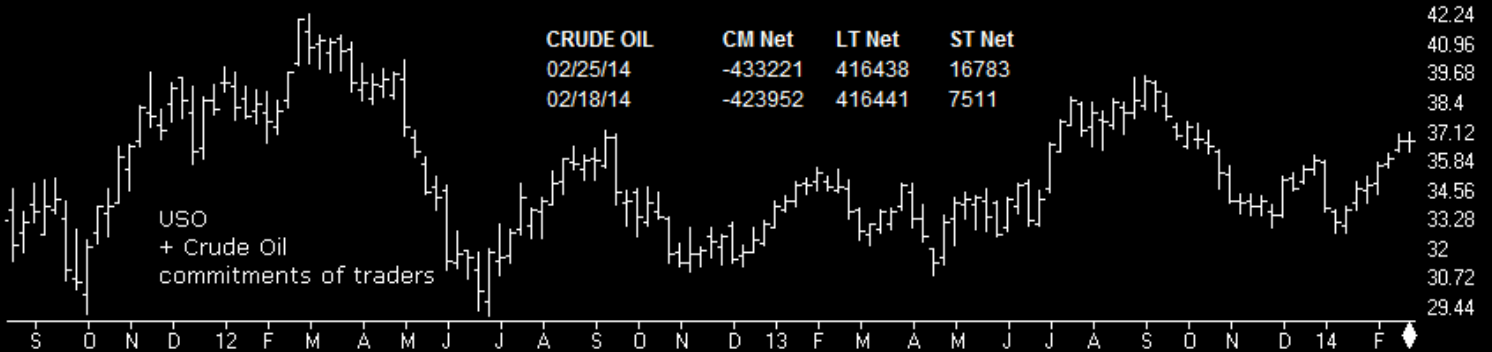
43 UNITED STATES OIL FUND (Daily) (USO)



Oil

Charts by AIQ TradingExpert

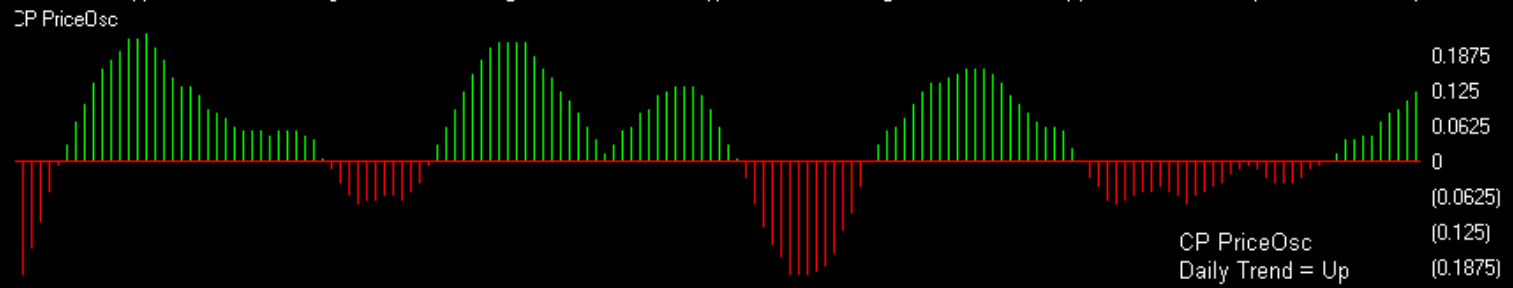
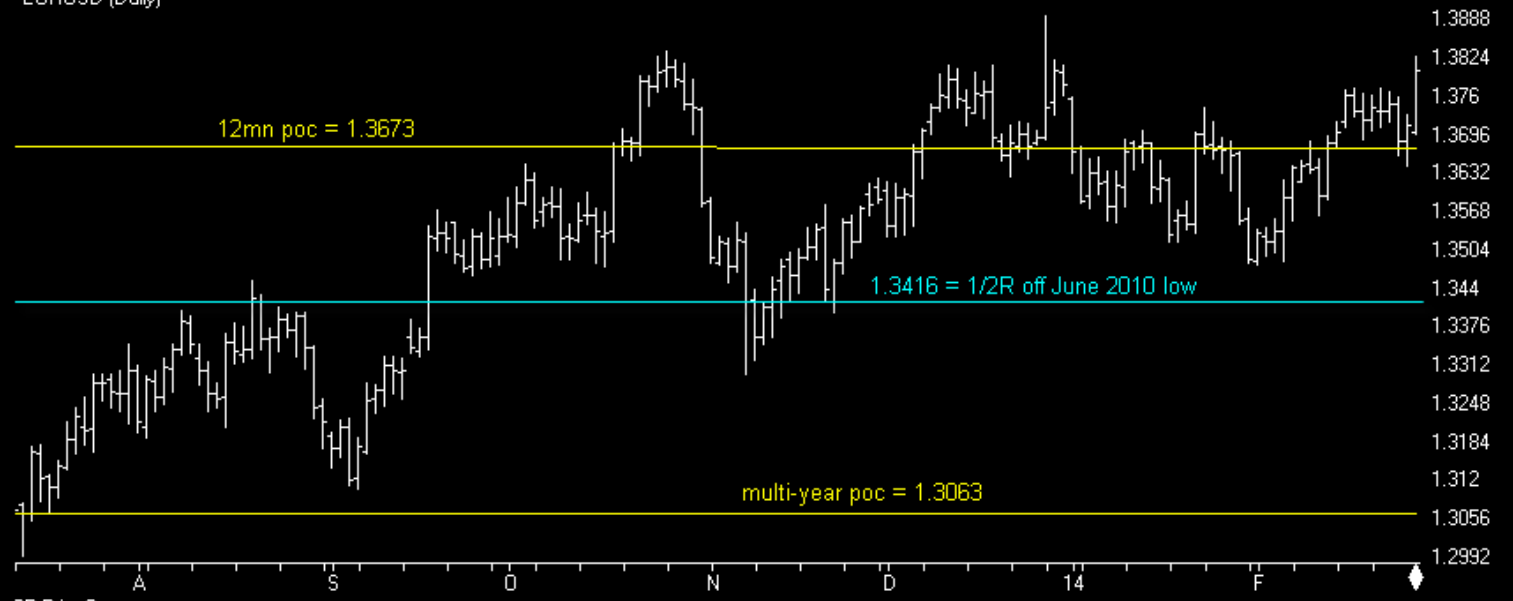
| CRUDE OIL | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|-----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/25/14 | 0.0 | 0.0 | 81.8 | 100.0 | 100.0 | 6.2 | 73.5 | 100.0 | 86.9 |
| 02/18/14 | 0.0 | 0.0 | 76.7 | 100.0 | 100.0 | 0.0 | 34.3 | 100.0 | 100.0 |



Dollar

Charts by AIQ TradingExpert

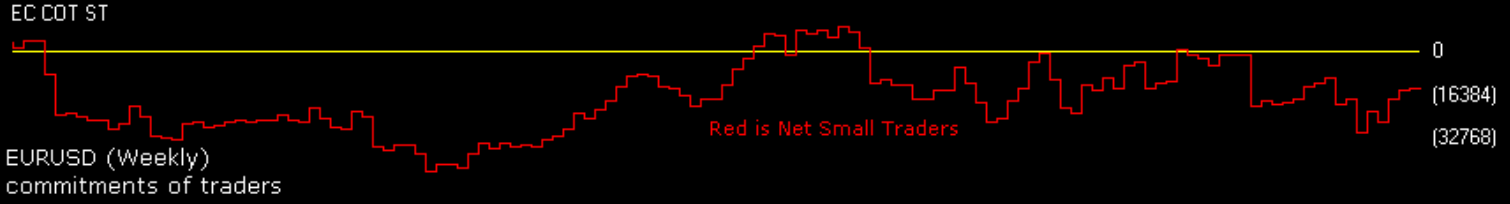
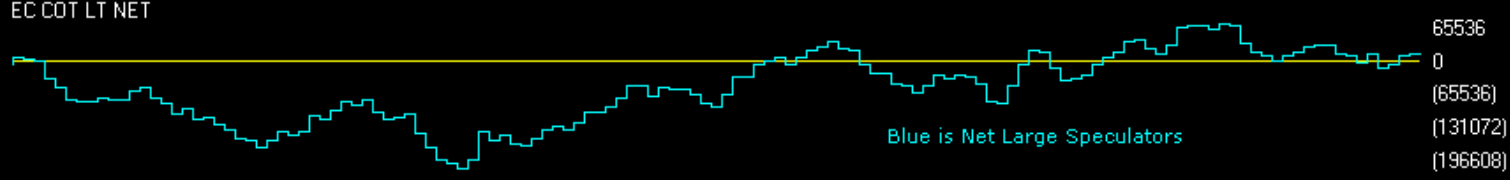
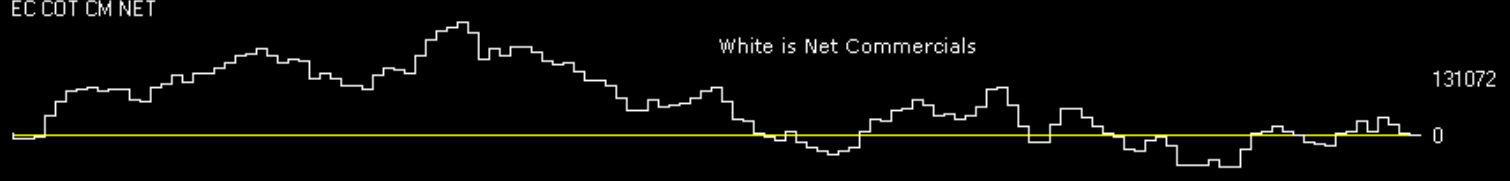
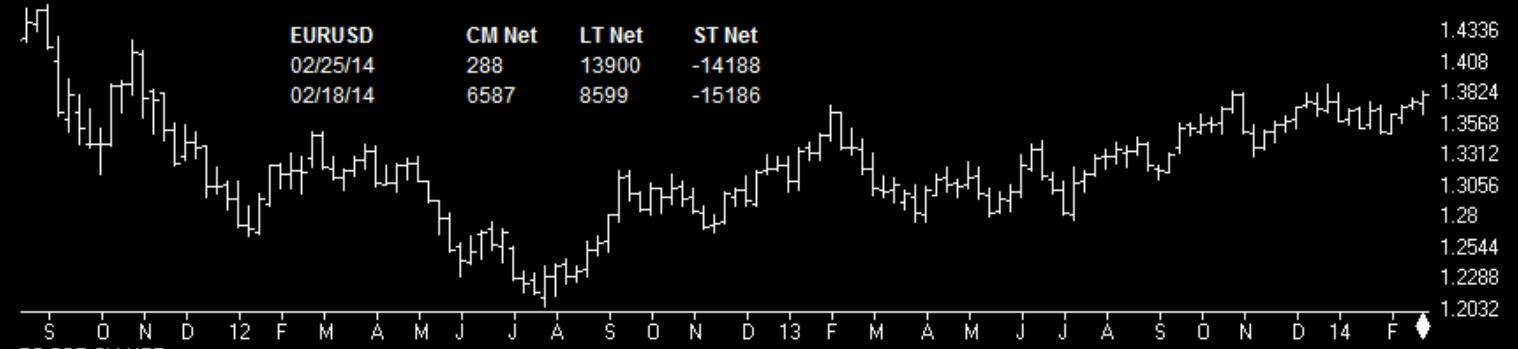
EURUSD (Daily)



Dollar

Charts by AIQ TradingExpert

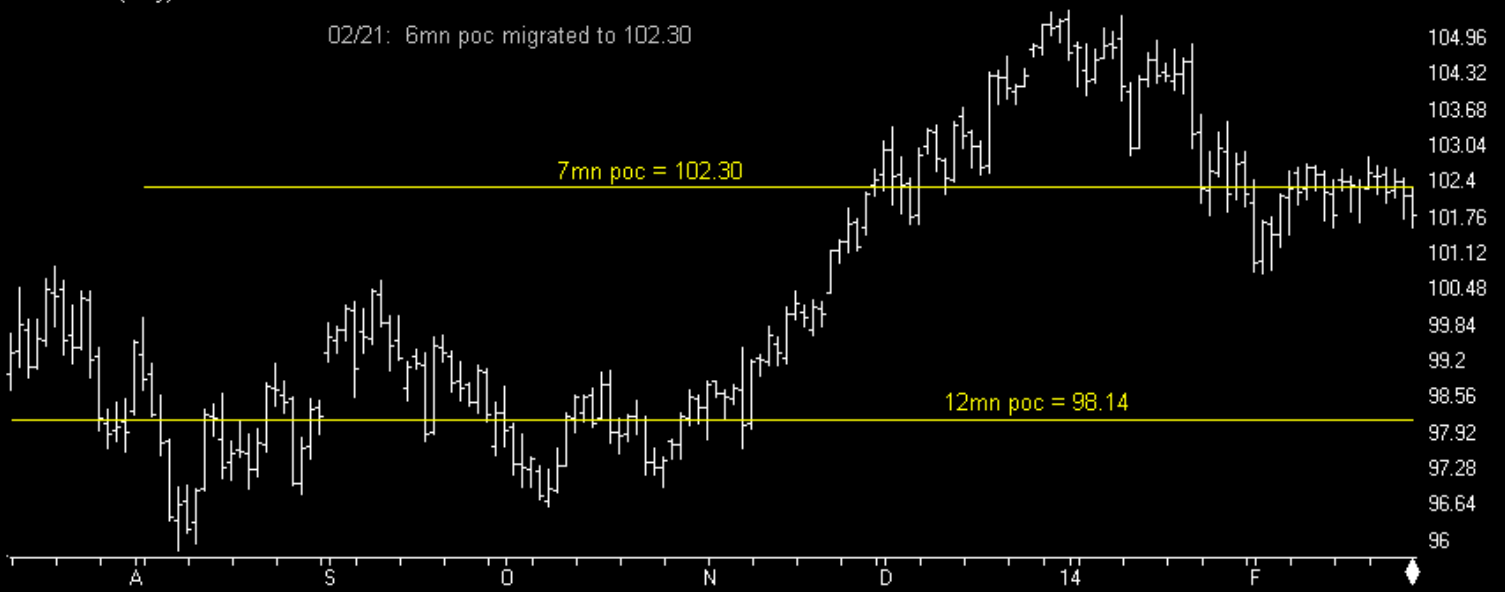
| EURUSD | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/25/14 | 63.5 | 72.6 | 69.8 | 32.0 | 25.3 | 42.8 | 54.1 | 34.7 | 19.2 |
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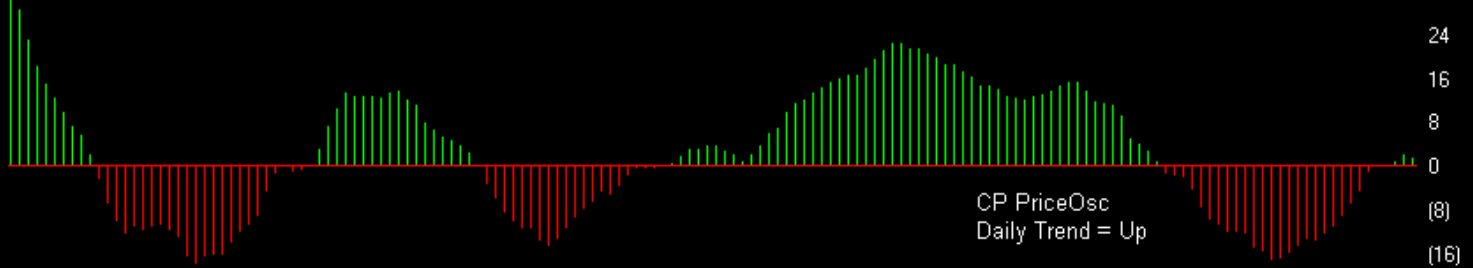
EURUSD (Weekly) commitments of traders

53 USDJPY (Daily)

02/21: 6mn poc migrated to 102.30



CP PriceOsc



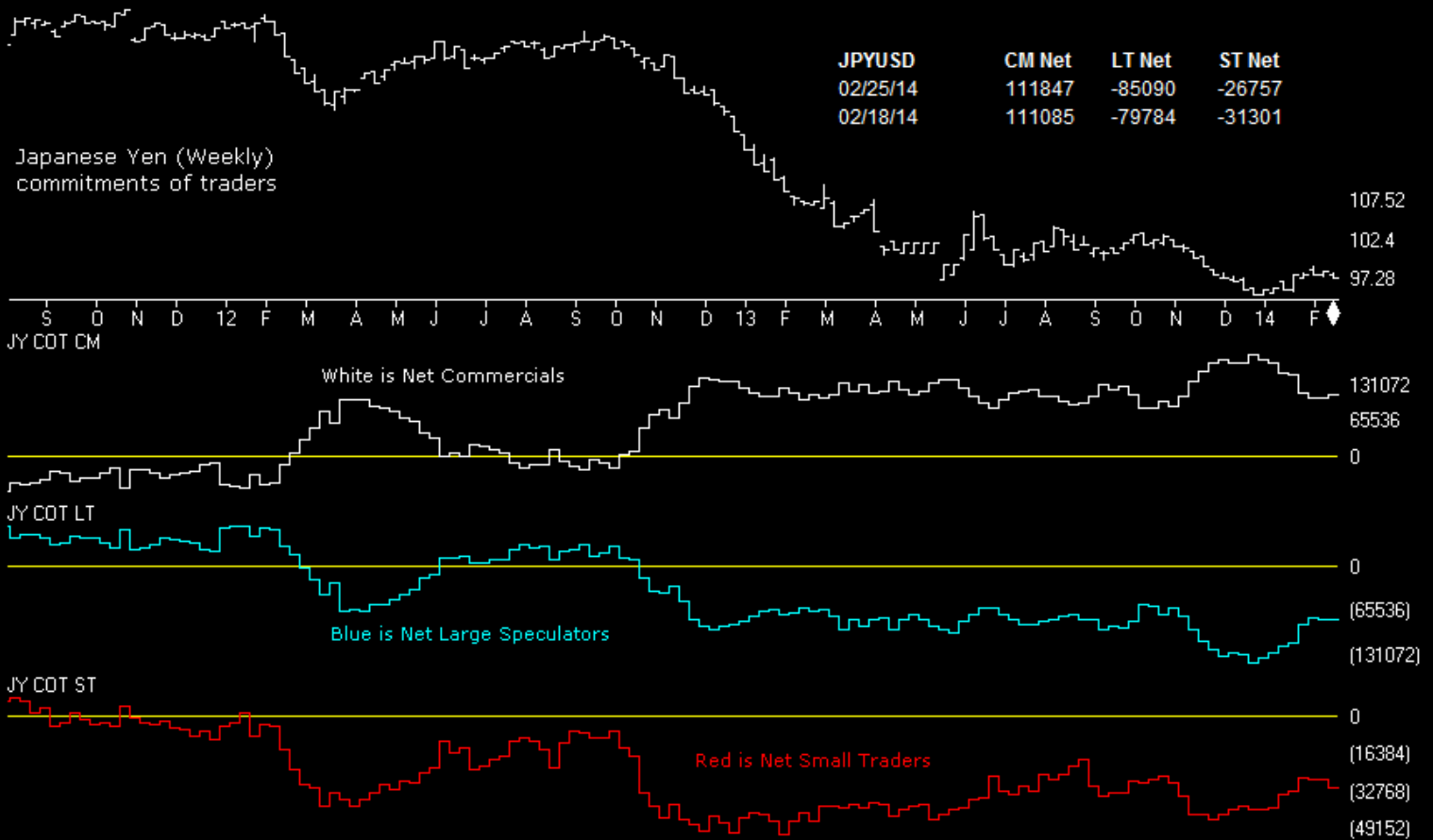
Dollar

Charts by AIQ TradingExpert

| JPYUSD | CM Net | CM Long | CM Short | LT Net | LT Long | LT Short | ST Net | ST Long | ST Short |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/25/14 | 25.5 | 70.8 | 93.8 | 67.7 | 19.1 | 12.7 | 100.0 | 66.6 | 0.0 |
| 02/18/14 | 24.7 | 66.2 | 87.5 | 73.8 | 28.6 | 8.9 | 54.2 | 33.6 | 23.7 |

| JPYUSD | CM Net | LT Net | ST Net |
|----------|--------|--------|--------|
| 02/25/14 | 111847 | -85090 | -26757 |
| 02/18/14 | 111085 | -79784 | -31301 |

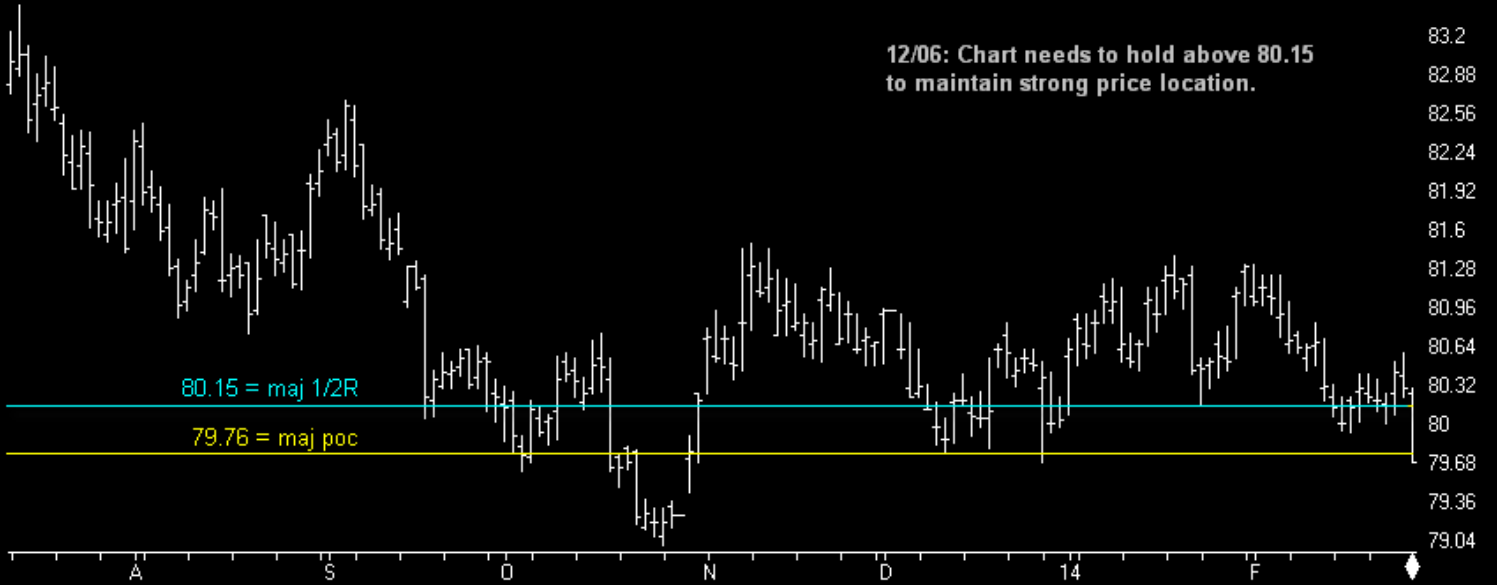
Japanese Yen (Weekly) commitments of traders



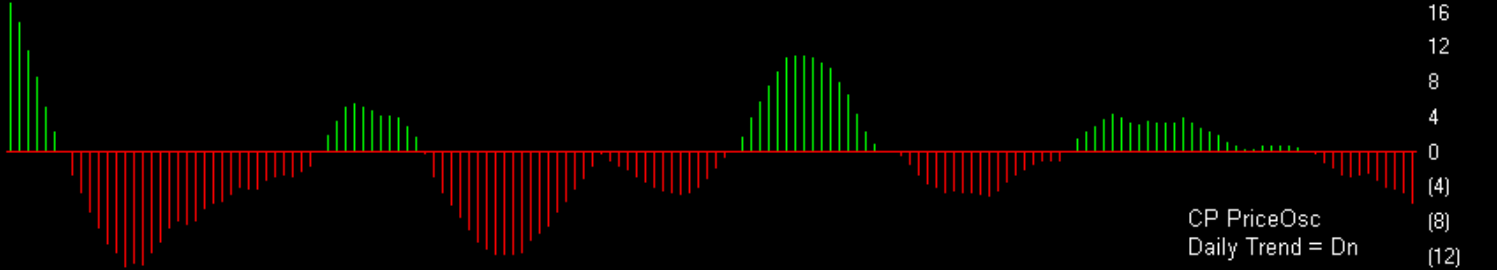
Dollar

Charts by AIQ TradingExpert

US DOLLAR INDEX (Daily)



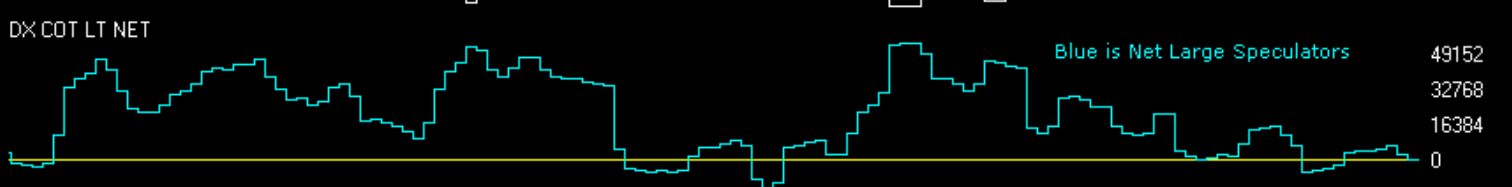
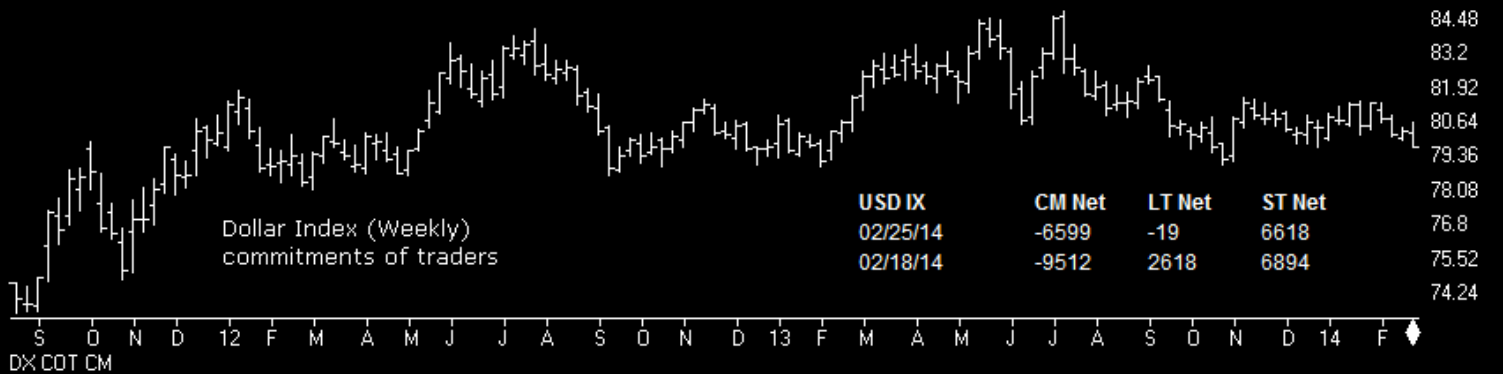
CP PriceOsc



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 |
|----------|--------|---------|----------|--------|---------|----------|--------|---------|----------|
| 02/25/14 | 70.9 | 41.9 | 31.1 | 21.0 | 39.8 | 71.4 | 71.1 | 83.2 | 47.3 |
| 02/18/14 | 61.5 | 41.0 | 42.7 | 30.5 | 34.5 | 59.2 | 77.3 | 100.0 | 59.3 |



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