

Charts to Friday 7th March 2014

# *Chart Profit* eBook

*Market Charts, Major ETFs*

*Market Sentiment Analysis*



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

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## Stock Market Summary

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

Friday closed above Mon-Wed Hi-Lo Range indicating Buyers active on this timeframe for thr third time in four weeks.

ES analysis: No Significant Selling has been marked for ten days. First sign of weakness in the LT would be Effective Selling marked below 1835.50.

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

Breadth: The CP market Timing system remained positive for all U.S. Market charts. UK turned neutral (from positive).

Stocks>50dyma numbers: Nyse 74%, Nasdaq 69%, R2000 70%, UK 65%. Numbers >50 are considered supportive.

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

Consensus Polls:

03/07: AAll (public poll). Bulls% was slightly higher at 40.5%. Bears% was higher at 26.6% (from 21.1%).

03/07: Investors Intelligence. Bulls% was higher at 54.6%. Bears% was lower at 15.1%. The lowest Bears% in my database was 14.1% recorded ten weeks ago.

03/07: Market Vane (advisers) poll was slightly lower at 64

03/07: The NAAIM Exposure Index (a measurement of average current

equity exposure among active money managers) was slightly lower at 89.06

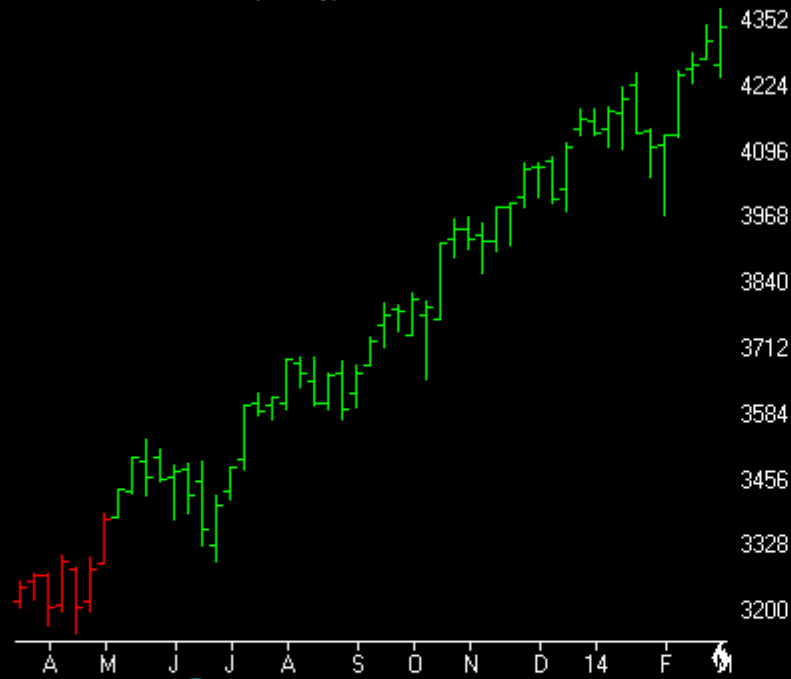
Mutual Fund Flow:

03/07: My version of the Rydex Assets Ratio ended the week at 7.36. On Thursday the ratio reached 7.82 which is the highest ratio in my database.

03/07: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$10.3 Billion in the week to 5th March

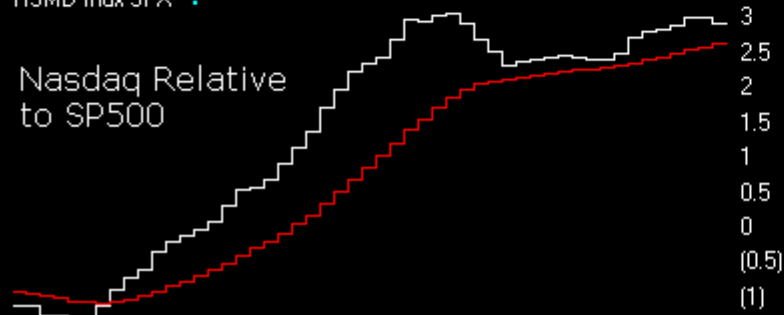
03/07: lipperusfundflows ex ETFs reported Equity Fund inflows of \$2.8 Billion in the week to 5th March

NASDAQ COMPOSITE (Weekly)



RSMD Indx SPX ?

Nasdaq Relative to SP500



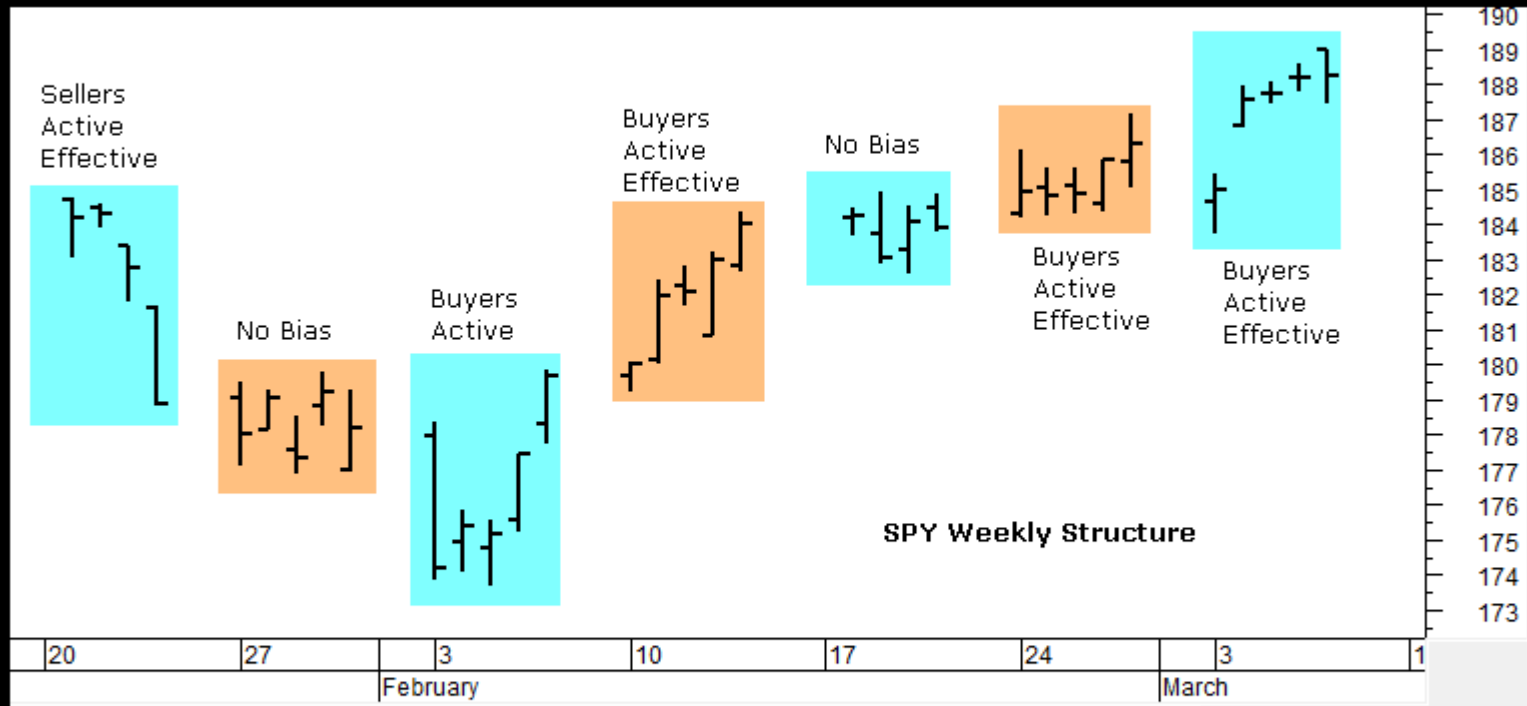
ChartProfit Breadth System - wk ending 03/07

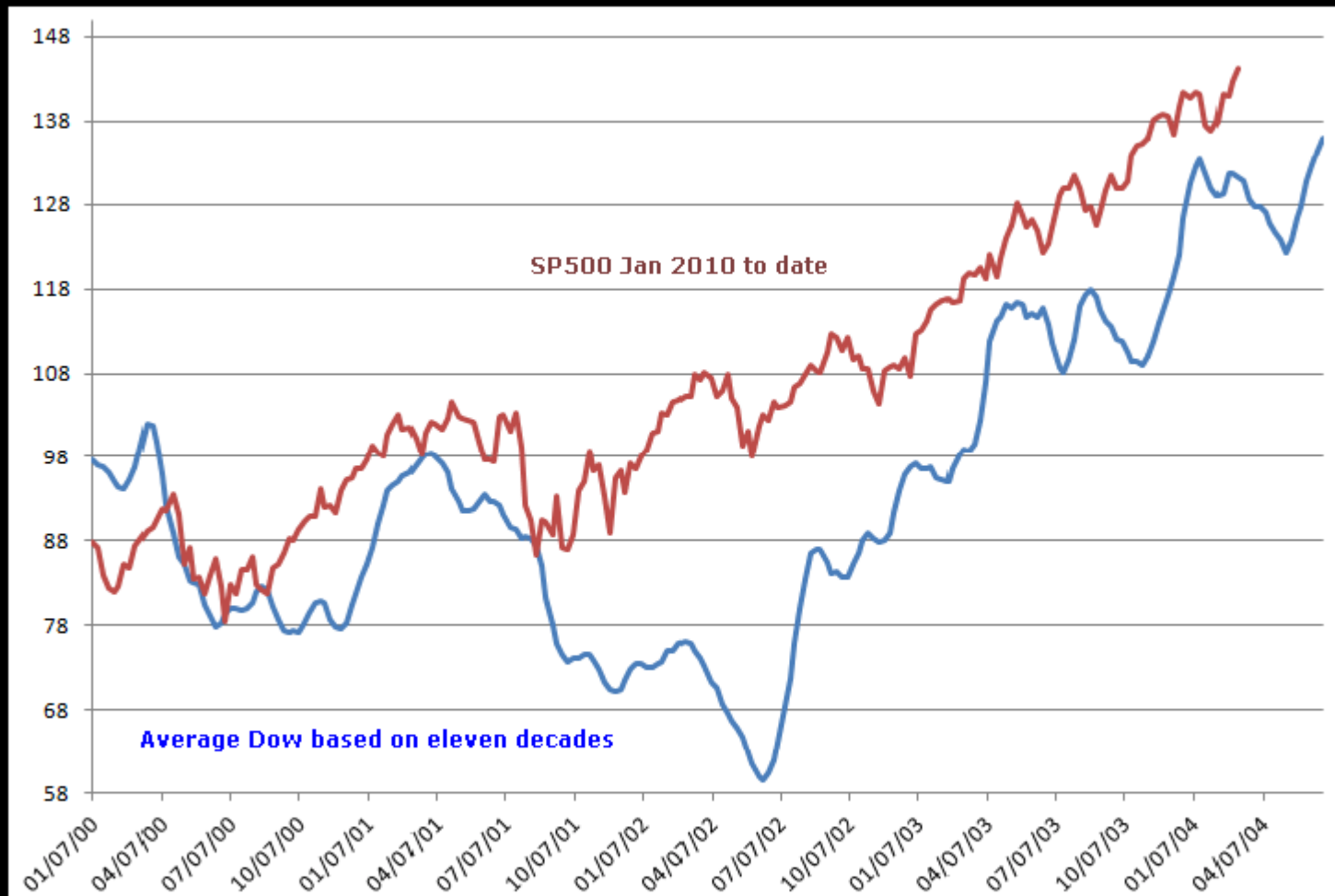
	-5	-4	-3	-2	-1	↓
NYSE	41	39	58	58	68	74
NasDaq	47	42	53	56	61	63
SP500	39	43	61	61	71	78
ND100	54	55	63	67	74	76
R2000	40	33	48	53	61	70
UK	54	53	70	74	75	65

number = % stocks >50day ma

Relative to SPX

	wk ending 03/07					↓
	-5	-4	-3	-2	-1	
NasDaq Comp	■	■	■	■	■	■
NasDaq 100	■	■	■	■	■	■
SOX	■	■	■	■	■	■
Russell 2000	■	■	■	■	■	■





# Commitments of Traders

Charts by AIQ TradingExpert

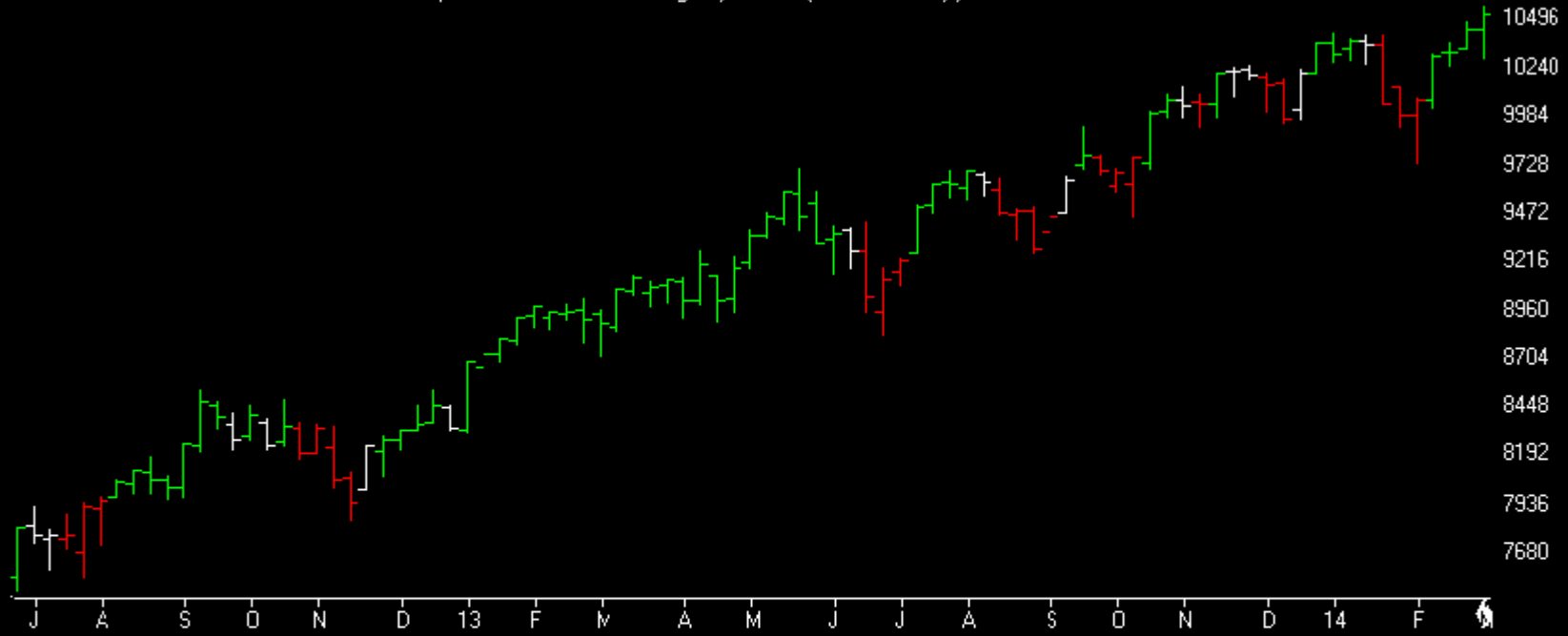
C.O.T.  
Quick  
View

	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
03/04/14	100.0	100.0	9.1	29.6	0.0	36.8	0.0	7.2	83.5
02/25/14	100.0	98.2	12.9	44.1	7.2	30.5	0.9	15.4	86.3
03/04/14	0	0	89.8	100	97.5	3.7	57.1	50.5	31.9
02/25/14	0	0	86.6	100	100	12.2	66.6	100	48.8
03/04/14	0.0	1.3	86.5	100.0	95.4	0.0	87.1	82.7	63.2
02/25/14	0.0	0.0	81.8	100.0	100.0	6.2	73.5	100.0	86.9
03/04/14	47.6	54.2	61.2	34.8	0.0	43.7	82.3	57.0	28.0
02/25/14	24.7	27.7	66.9	73.2	8.6	0.0	73.8	100.0	100.0
03/04/14	0.1	49.2	100.0	100.0	68.1	0.0	86.7	1.0	3.0
02/25/14	0.0	34.7	96.4	100.0	75.0	0.0	92.9	7.7	0.0
03/04/14	22.2	49.5	88.2	73.9	41.4	10.8	88.2	78.7	20.1
02/25/14	25.5	70.8	93.8	67.7	19.1	12.7	100.0	66.6	0.0
03/04/14	53.7	62.9	73.6	43.1	35.9	40.8	58.8	37.1	14.0
02/25/14	63.5	72.6	69.8	32.0	25.3	42.8	54.1	34.7	19.2
03/04/14	74.0	38.8	24.6	19.3	41.7	73.7	65.9	59.0	47.1
02/25/14	70.9	41.9	31.1	21.0	39.8	71.4	71.1	83.2	47.3

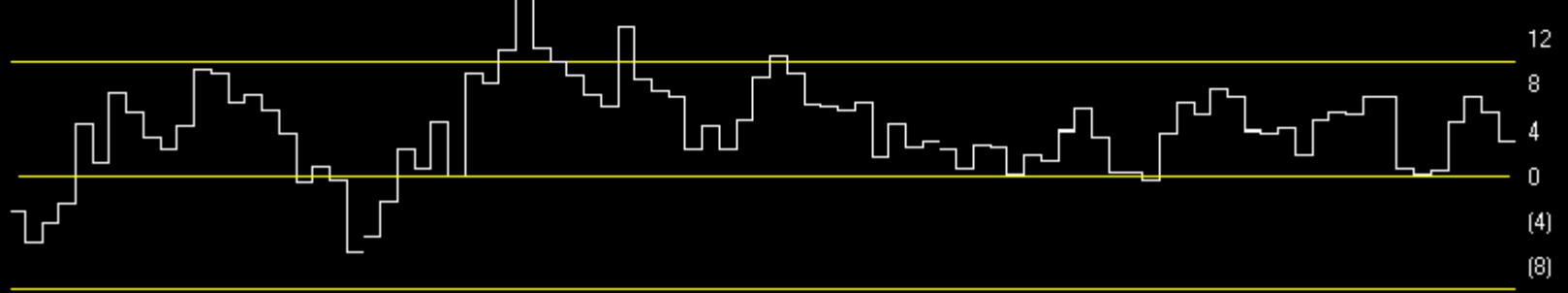
# Market Charts

Charts by AIQ TradingExpert

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



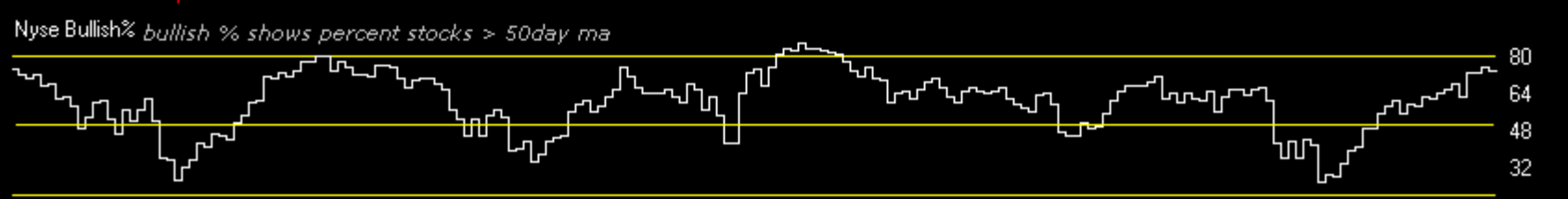
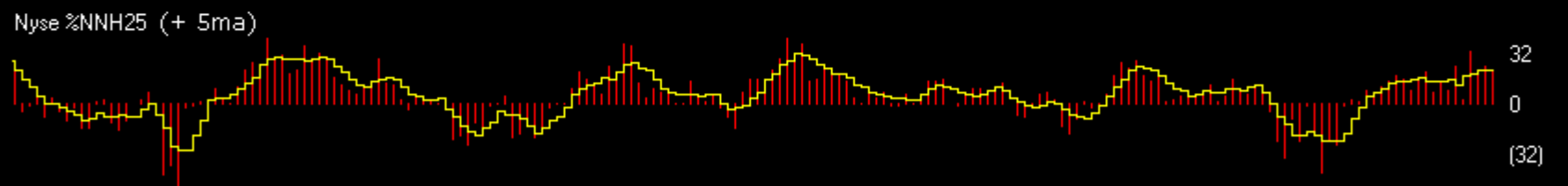
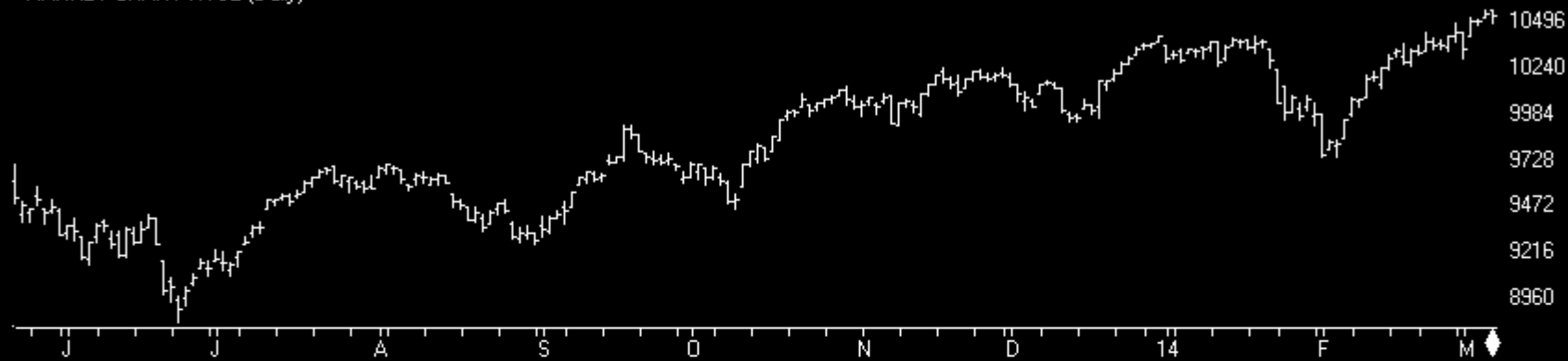
NeVol%10Wma



# Market Charts

Charts by AIQ TradingExpert

MARKET CHART NYSE (Daily)

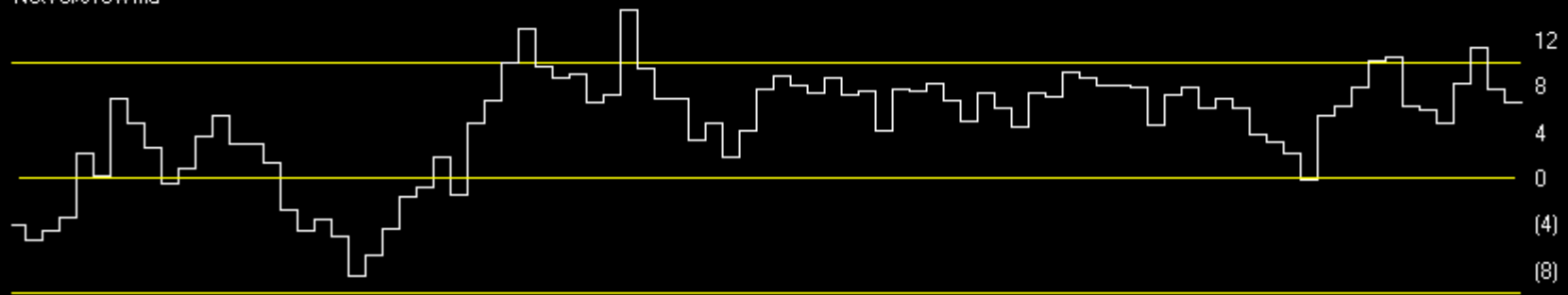
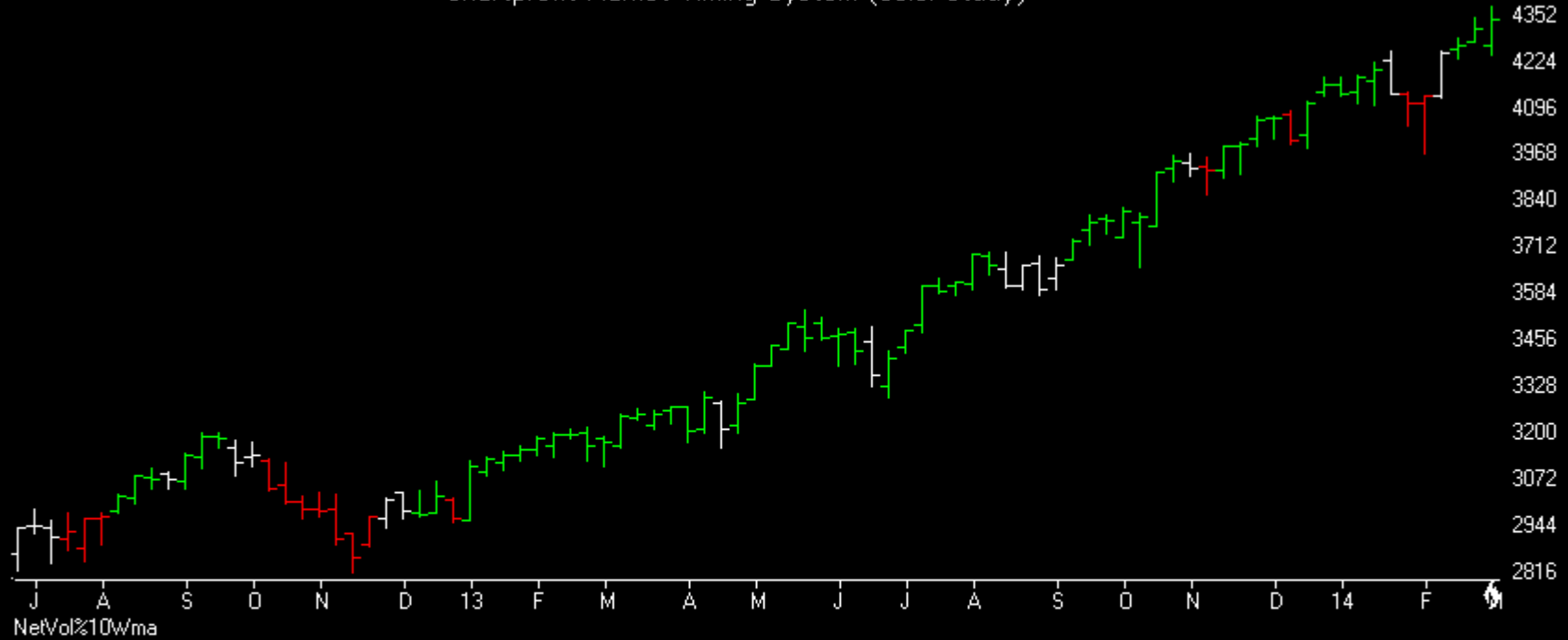




# Market Charts

Charts by AIQ TradingExpert

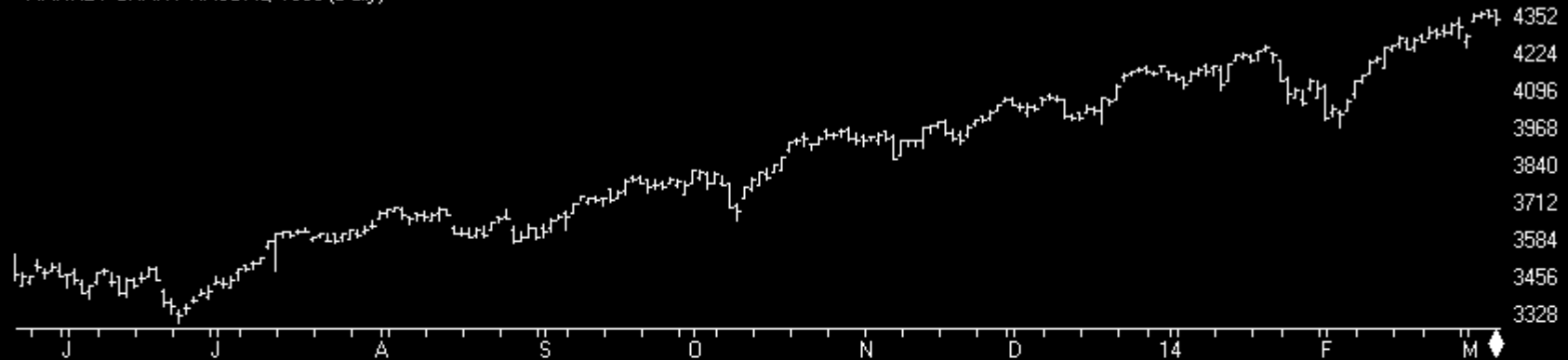
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



# Market Charts

Charts by AIQ TradingExpert

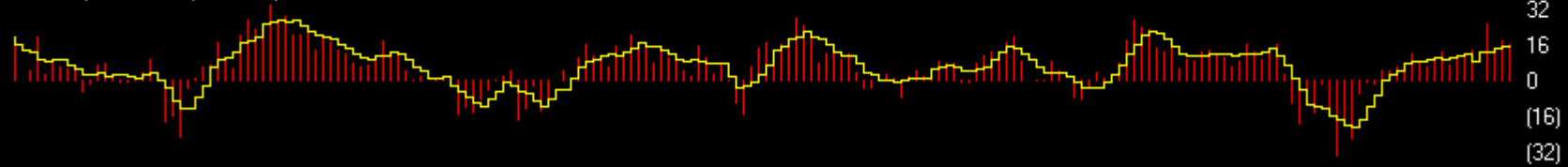
MARKET CHART NASDAQ 1800 (Daily)



NetVol%10ma



NasDaq %NNH25 (+ 5ma)



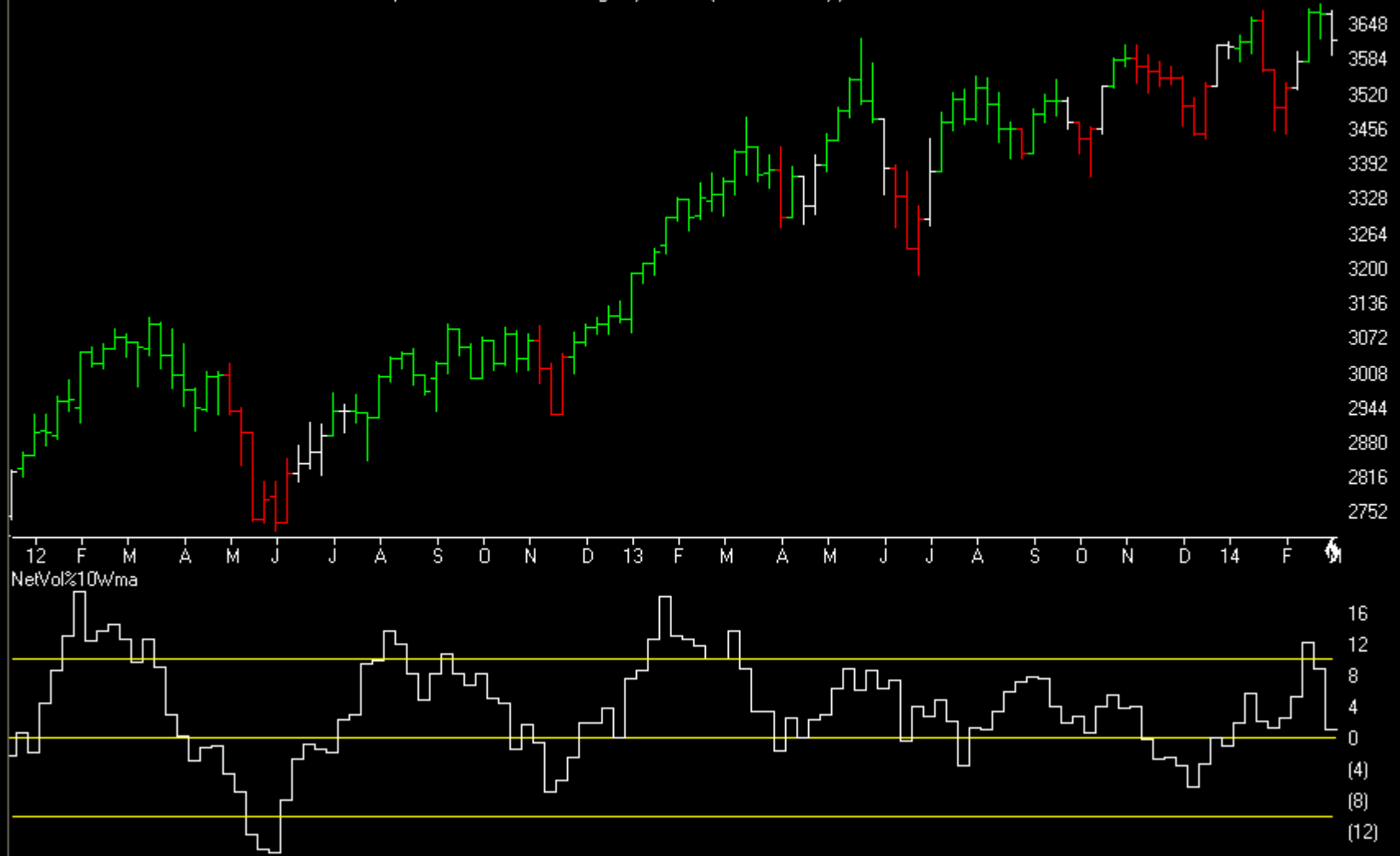
NasDaq Bullish% *bullish % shows percent stocks > 50day ma*



# Market Charts

Charts by AIQ TradingExpert

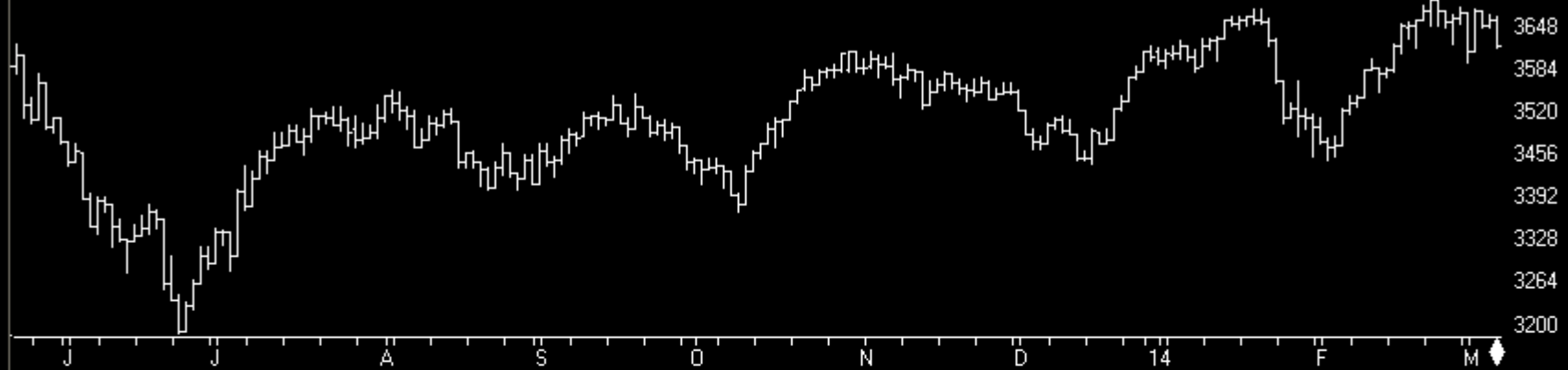
UK ALLSHARE MKT 2013 (Weekly) + Chartprofit Market Timing System (color study)



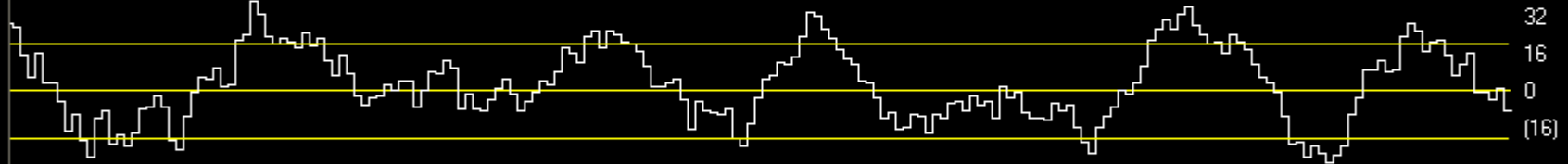
# Market Charts

Charts by AIQ TradingExpert

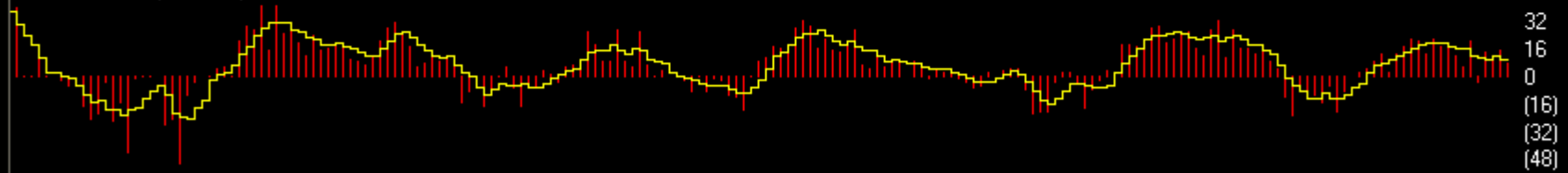
UK ALLSHARE MKT 2013 (Daily)



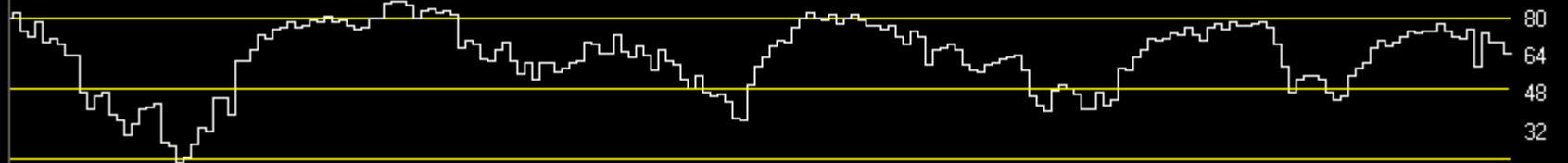
NetVol%10ma



UKA %NNH25 (+ 5ma)



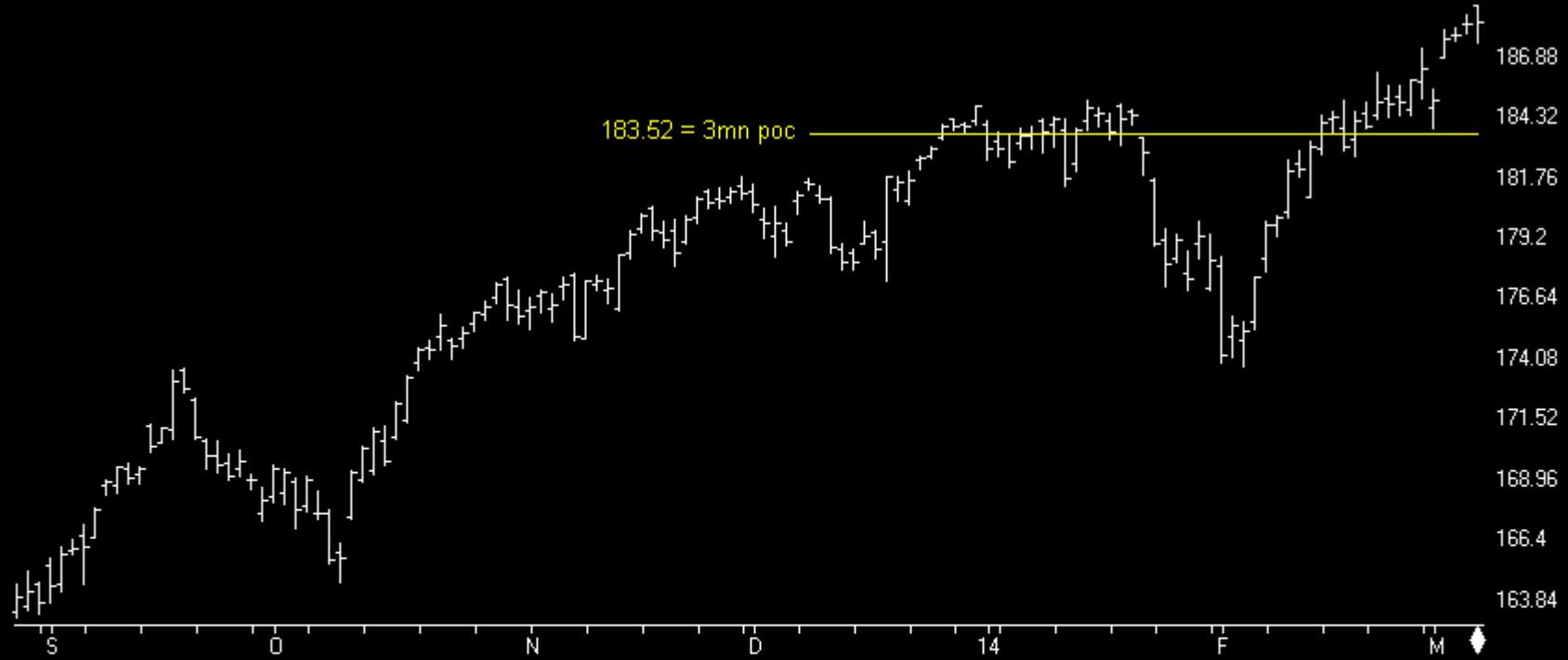
Allshare%St\_50 bullish % shows percent stocks > 50day ma



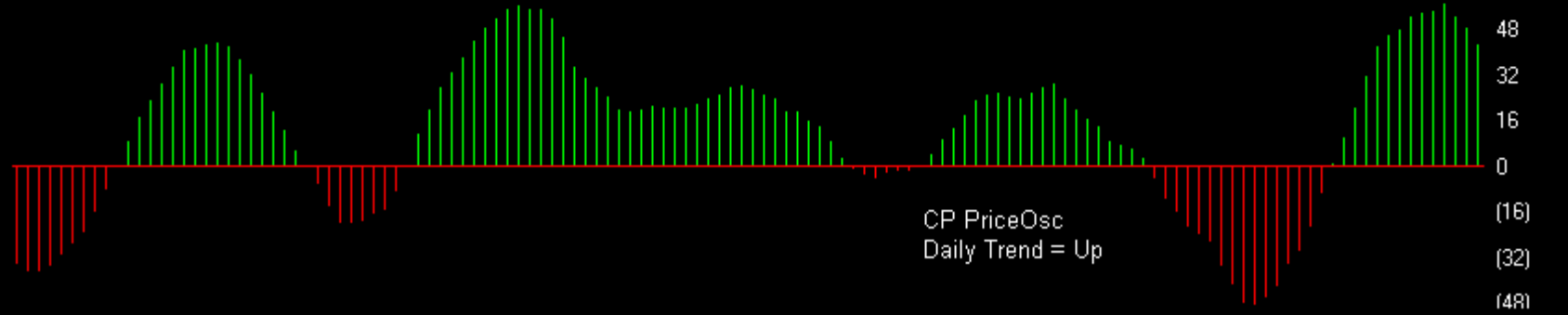
# Index ETFs

Charts by AIQ TradingExpert

13 SPY SP500 ETF (Daily)



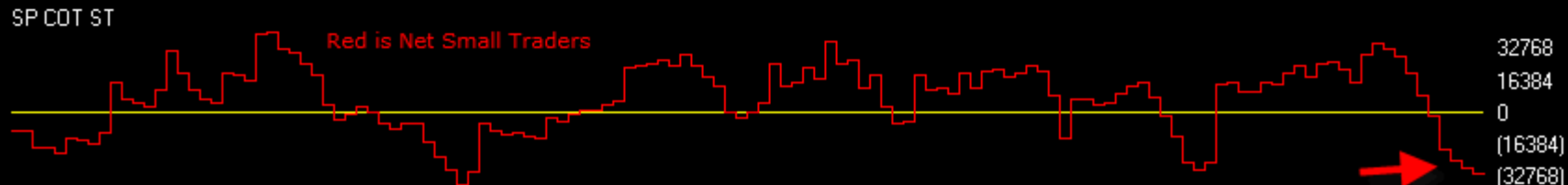
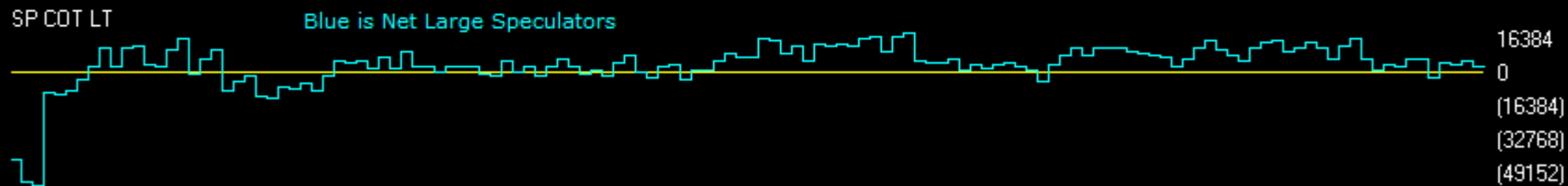
CP PriceOsc



CP PriceOsc  
Daily Trend = Up

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/04/14	100.0	100.0	9.1	29.6	0.0	36.8	0.0	7.2	83.5
02/25/14	100.0	98.2	12.9	44.1	7.2	30.5	0.9	15.4	86.3

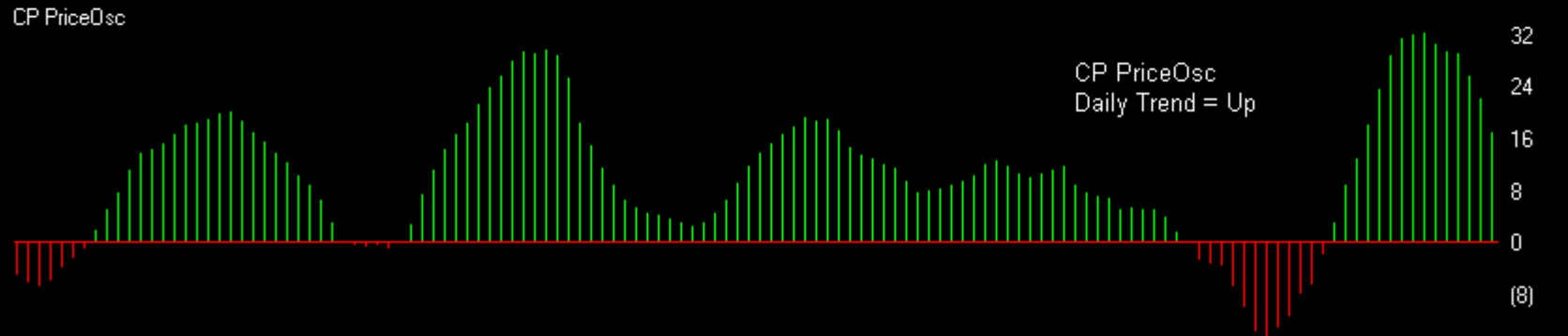
SP500 COT data regular contract commitments of traders data



# Index ETFs

Charts by AIQ TradingExpert

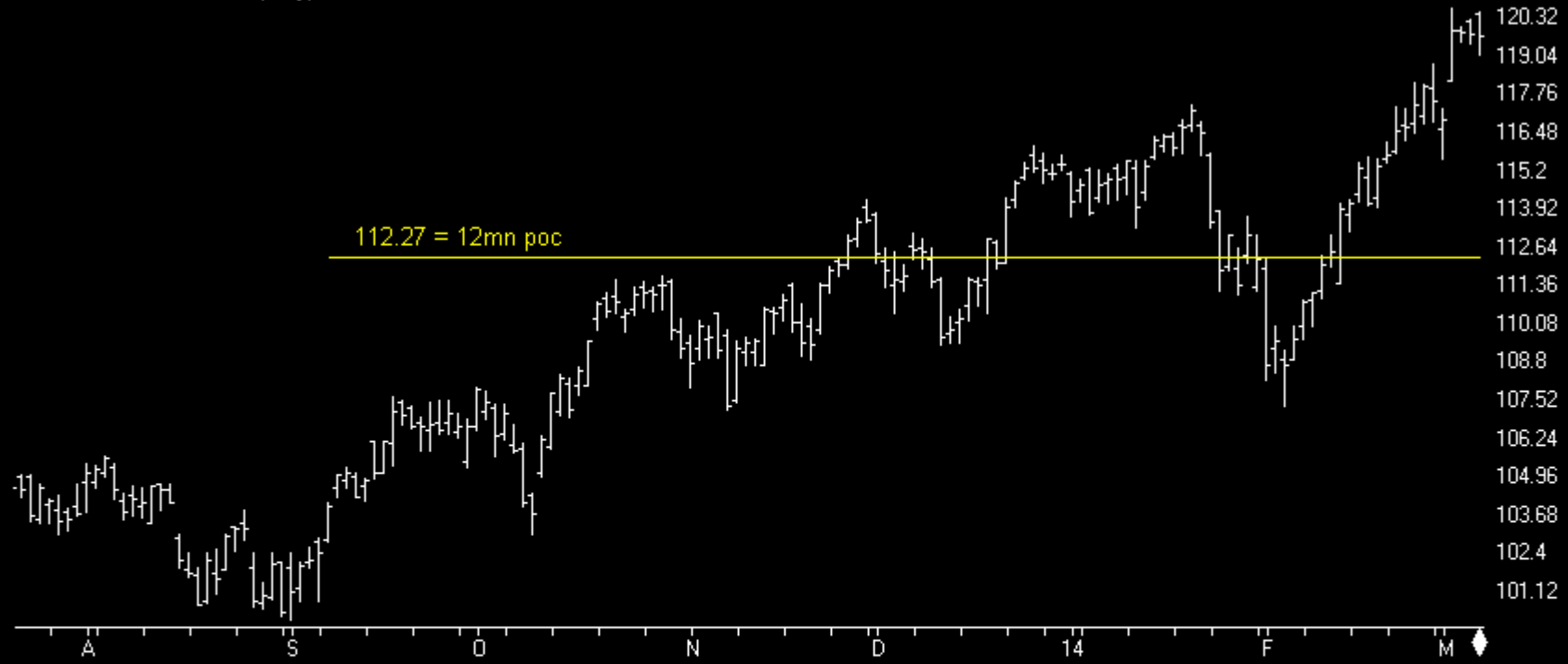
12 QQQ N100 ETF (Daily)



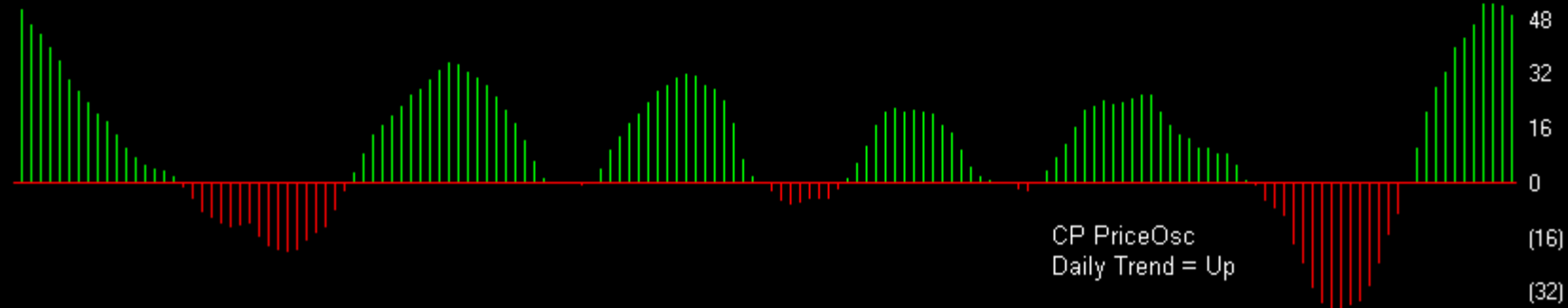
# Index ETFs

Charts by AIQ TradingExpert

11 IWM R2000 ETF (Daily)



CP PriceOsc

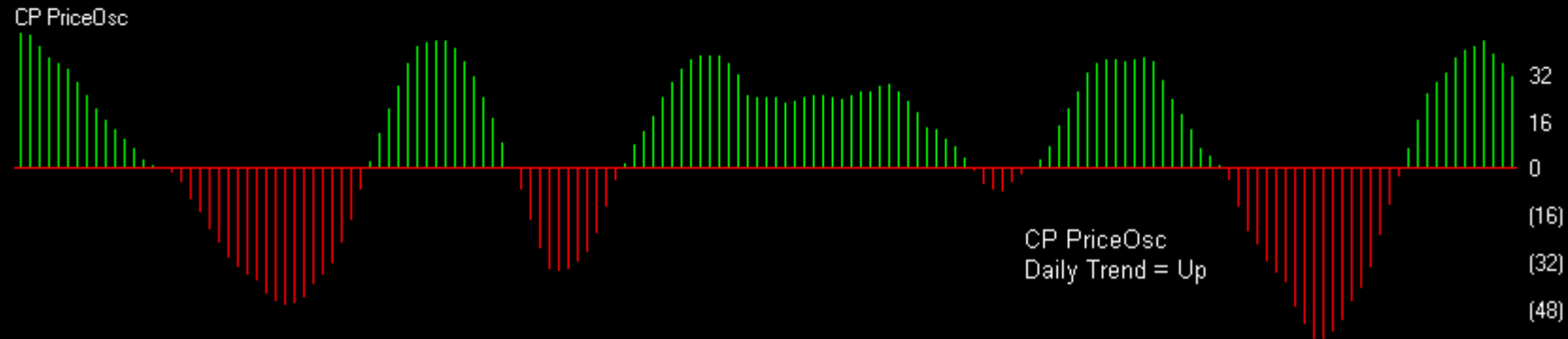
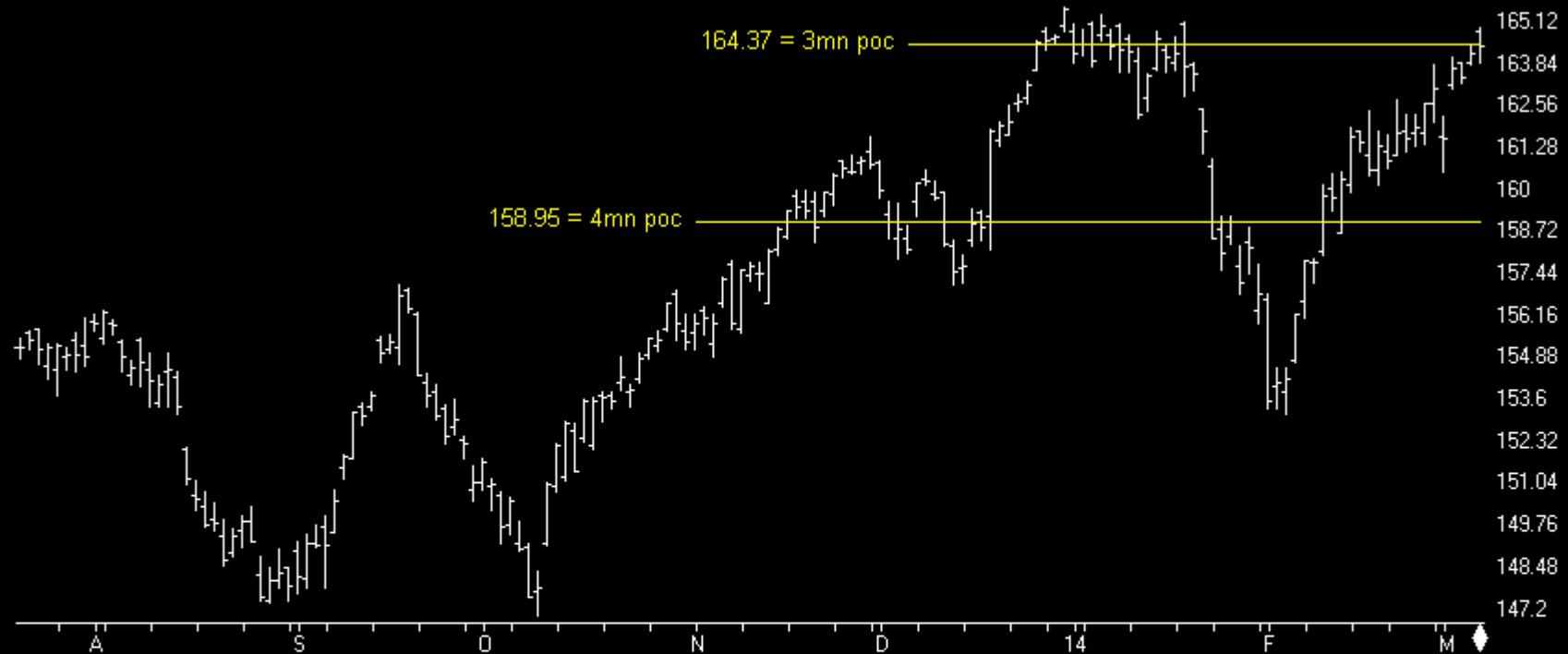




# Index ETFs

Charts by AIQ TradingExpert

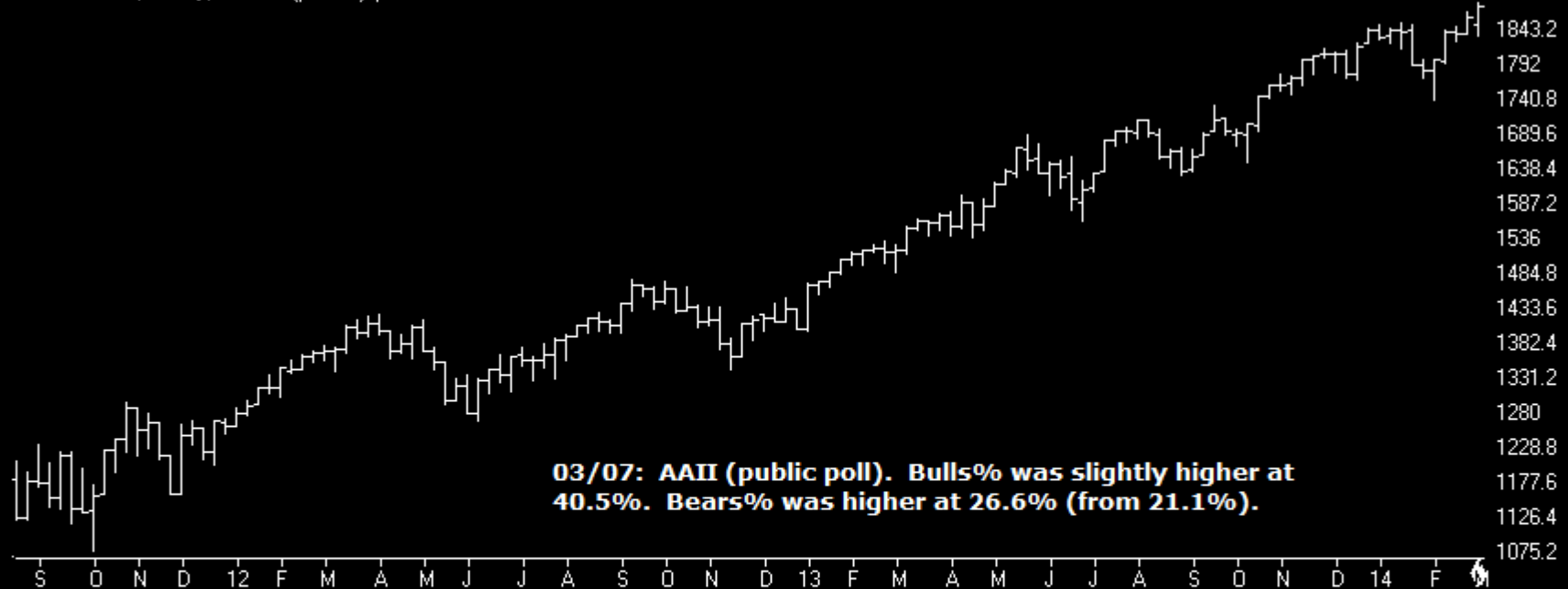
10 DIA DOW ETF (Daily)



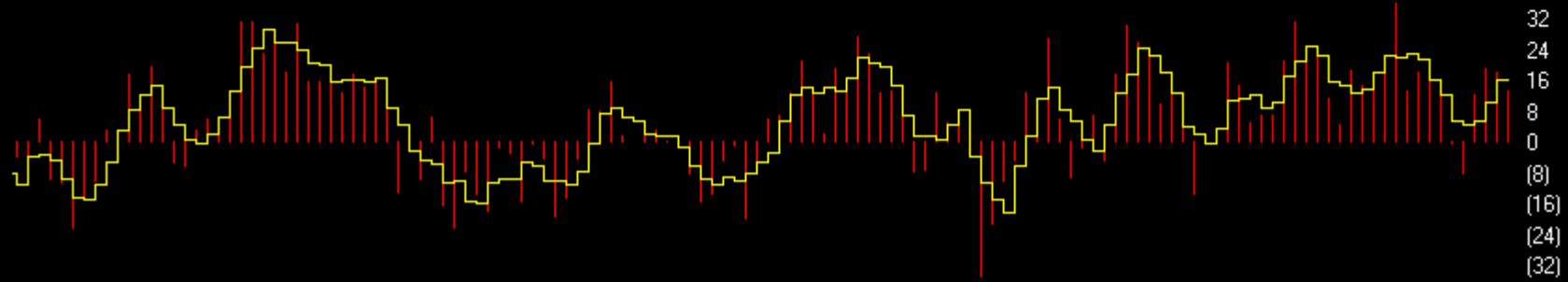
# Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + AAI (public) poll



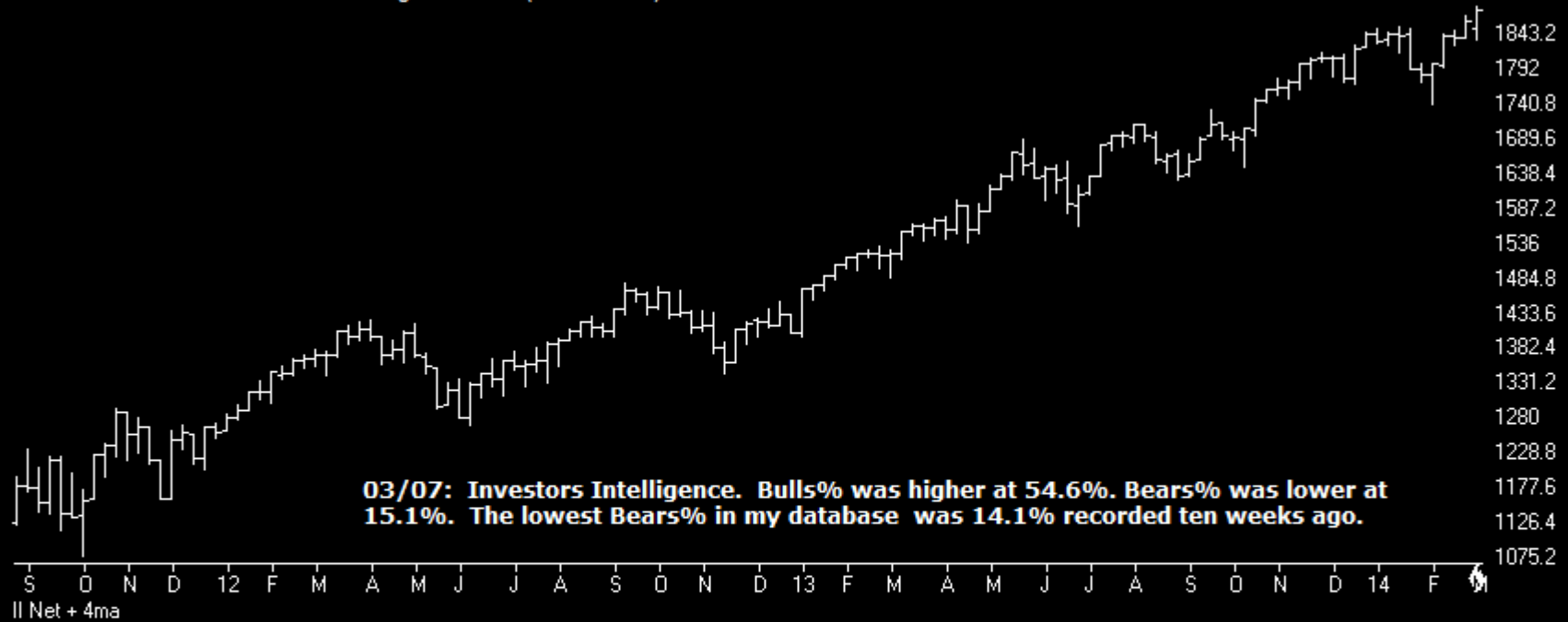
AAI NETT + 4ma



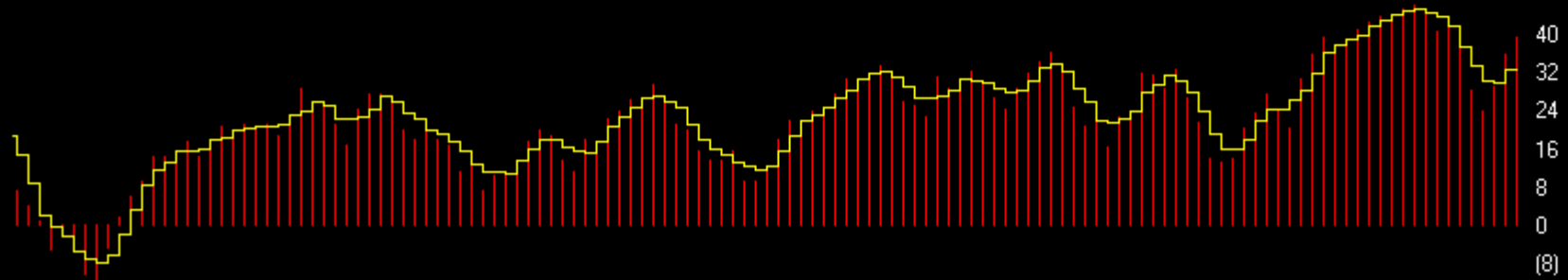
# Sentiment

Charts by AIQ TradingExpert

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



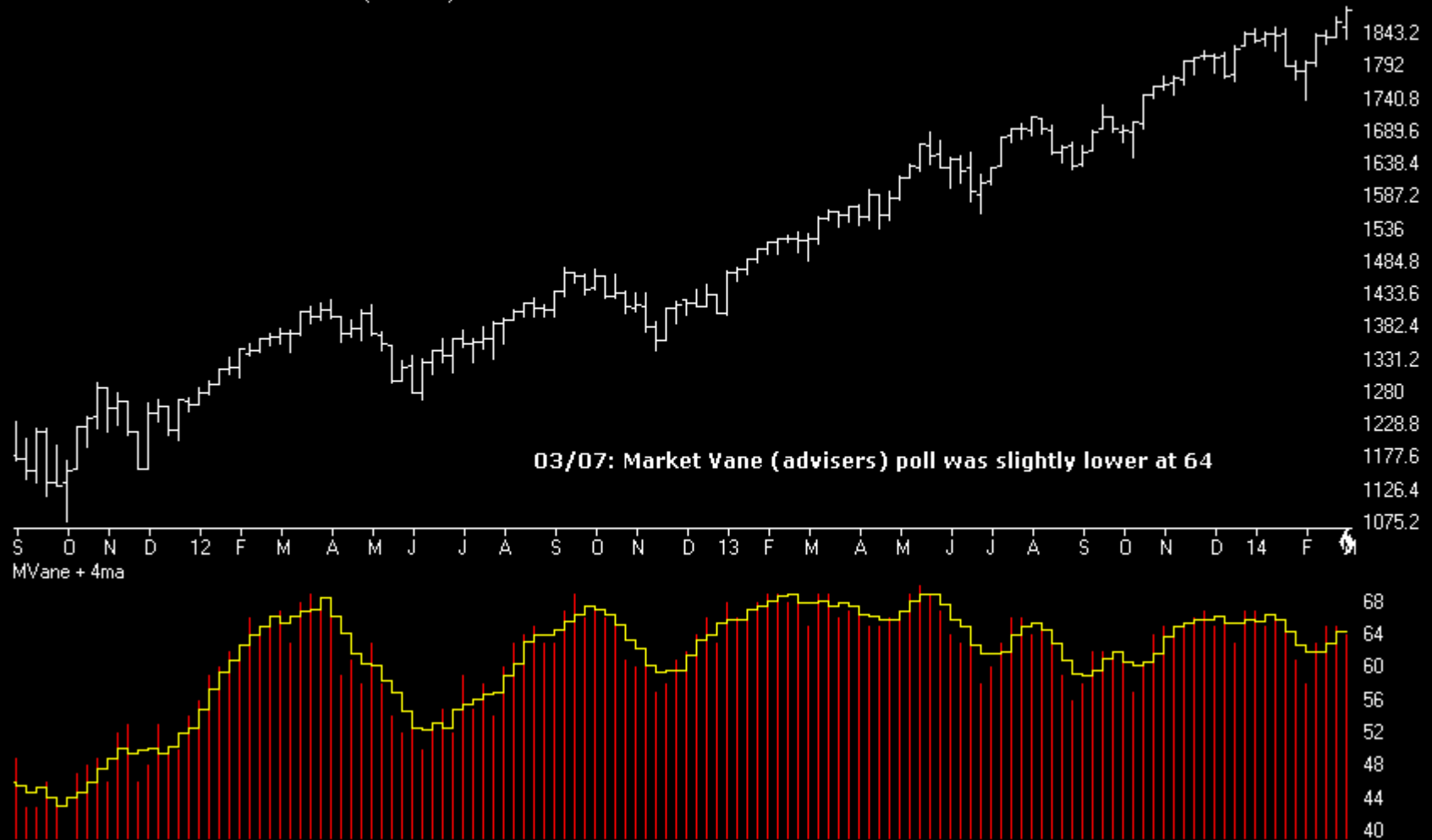
II Net + 4ma



# Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + Market Vane (advisers)

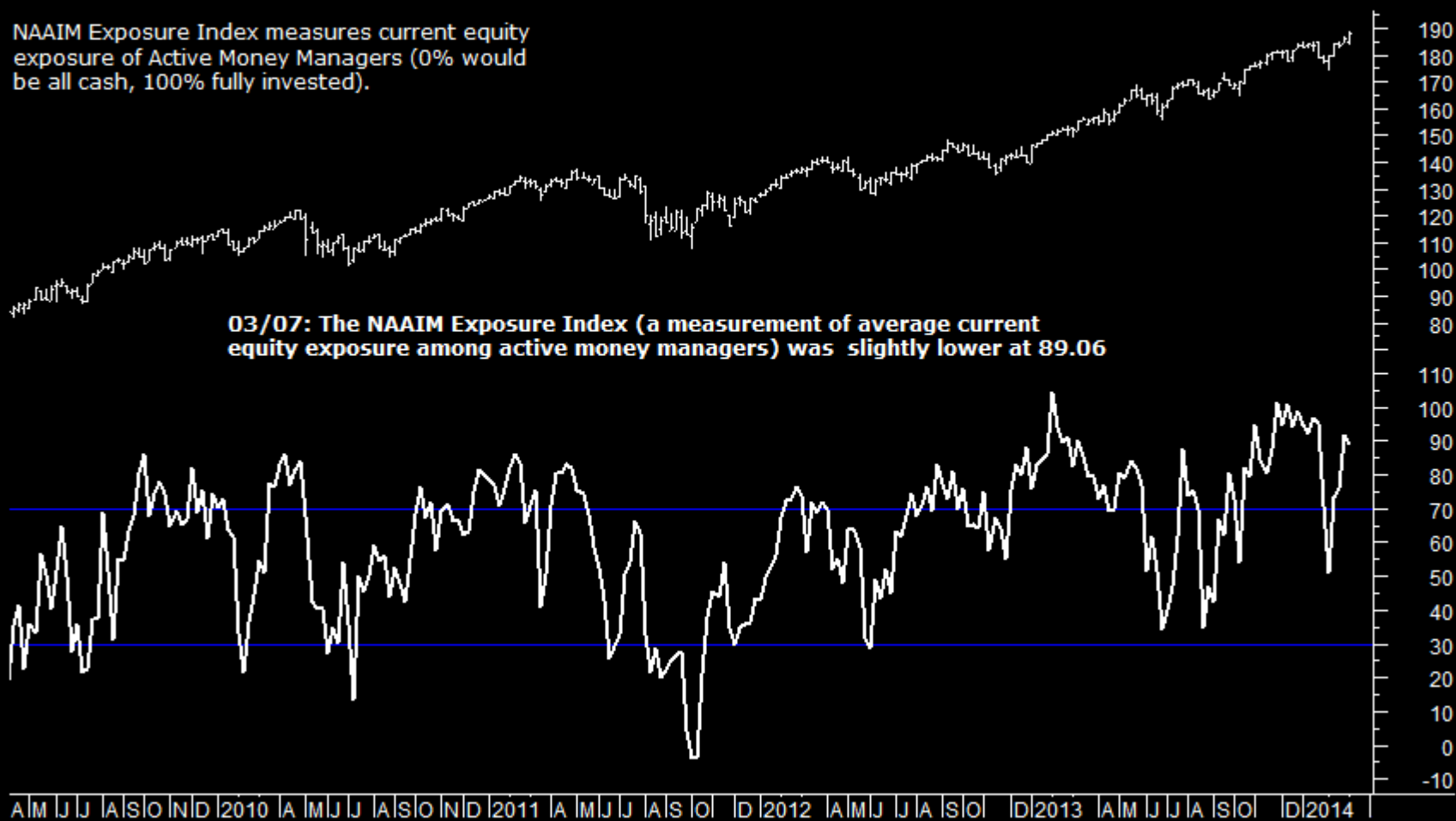


# Sentiment

Charts by AIQ TradingExpert

## SPY + NAAIM Exposure Index

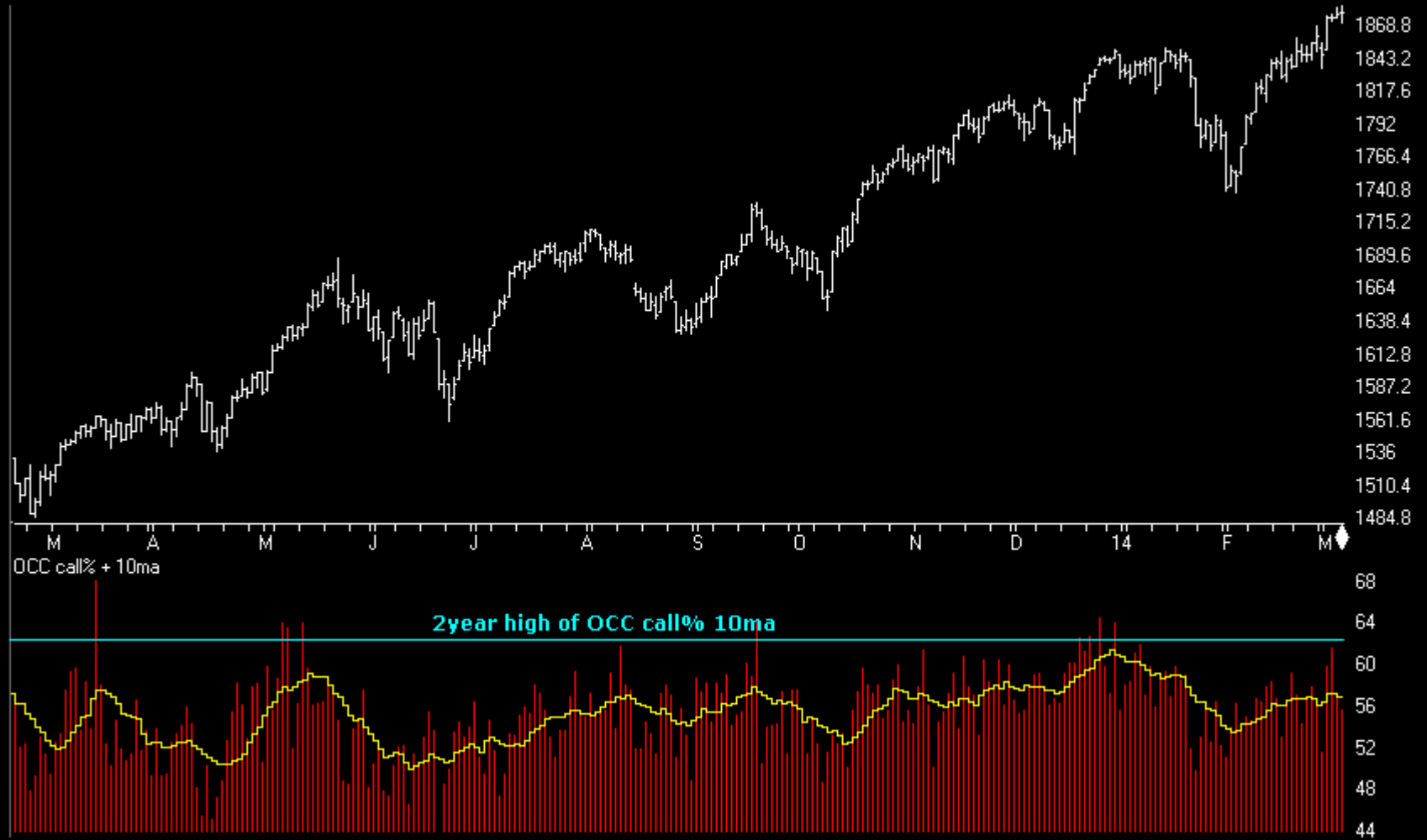
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



# Sentiment

Charts by AIQ TradingExpert

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

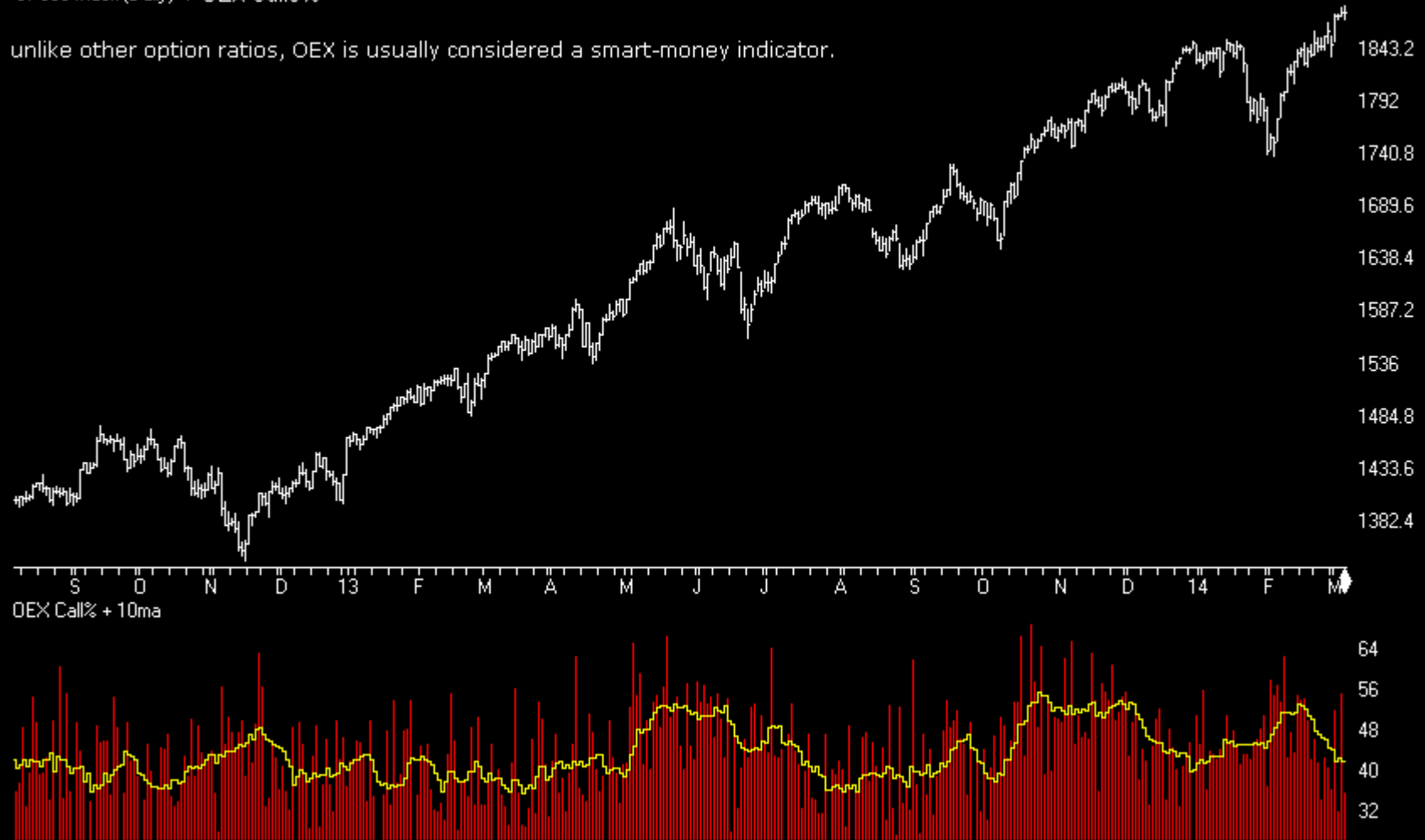


# Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + OEX Calls%

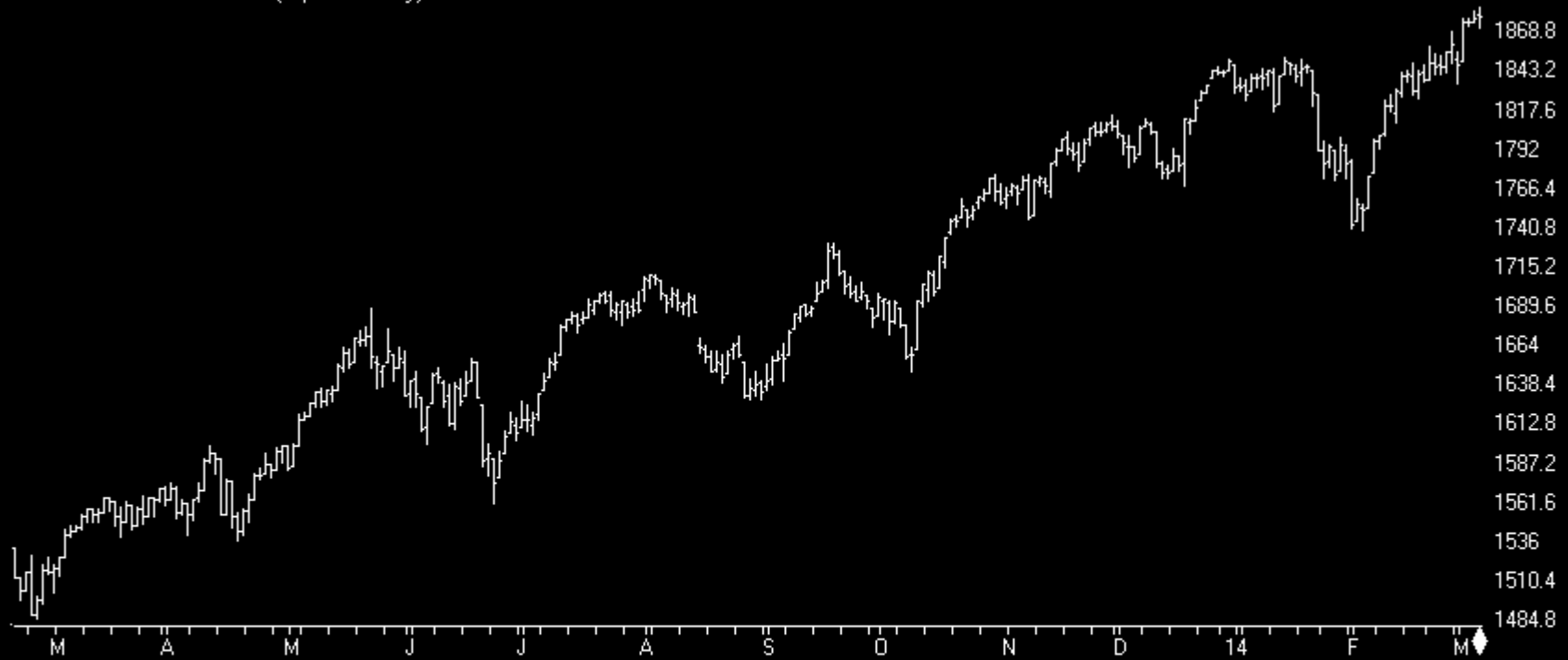
unlike other option ratios, OEX is usually considered a smart-money indicator.



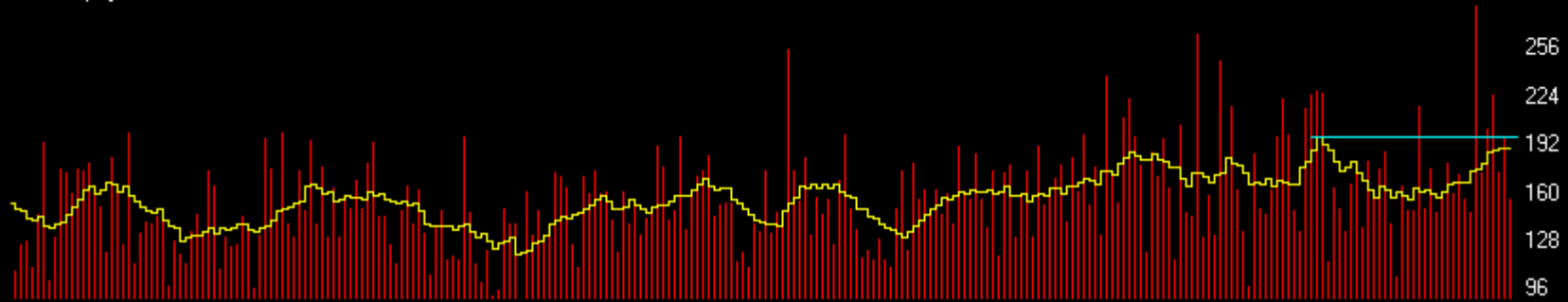
# Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + ISEE (equities only)



ISEE Equity+10ma

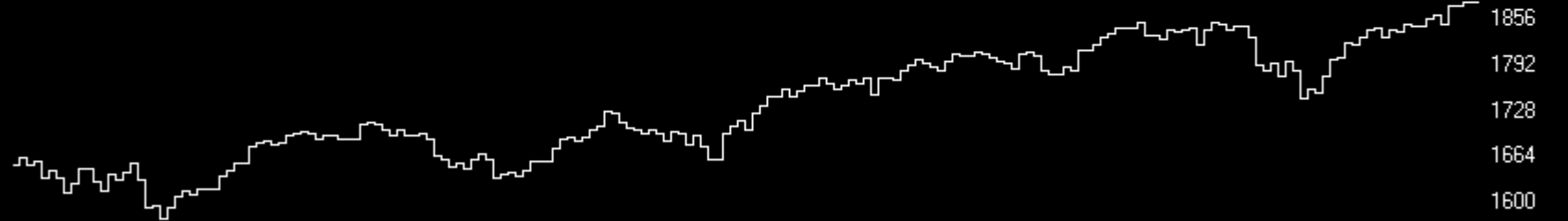
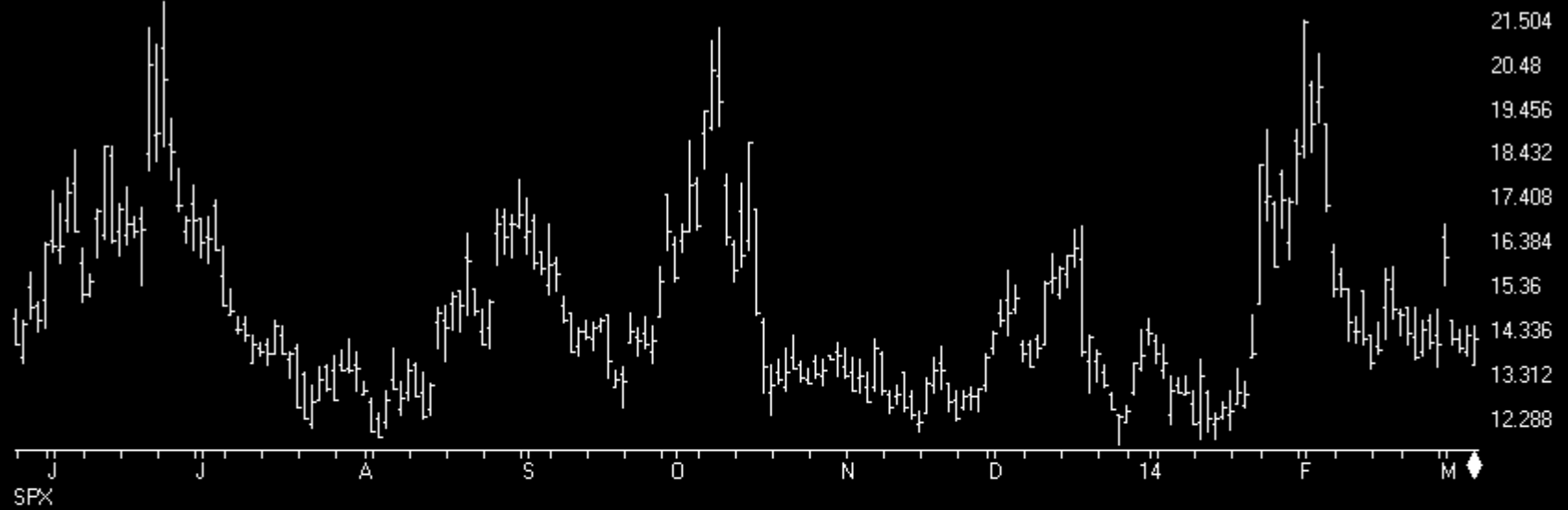




# Sentiment

Charts by AIQ TradingExpert

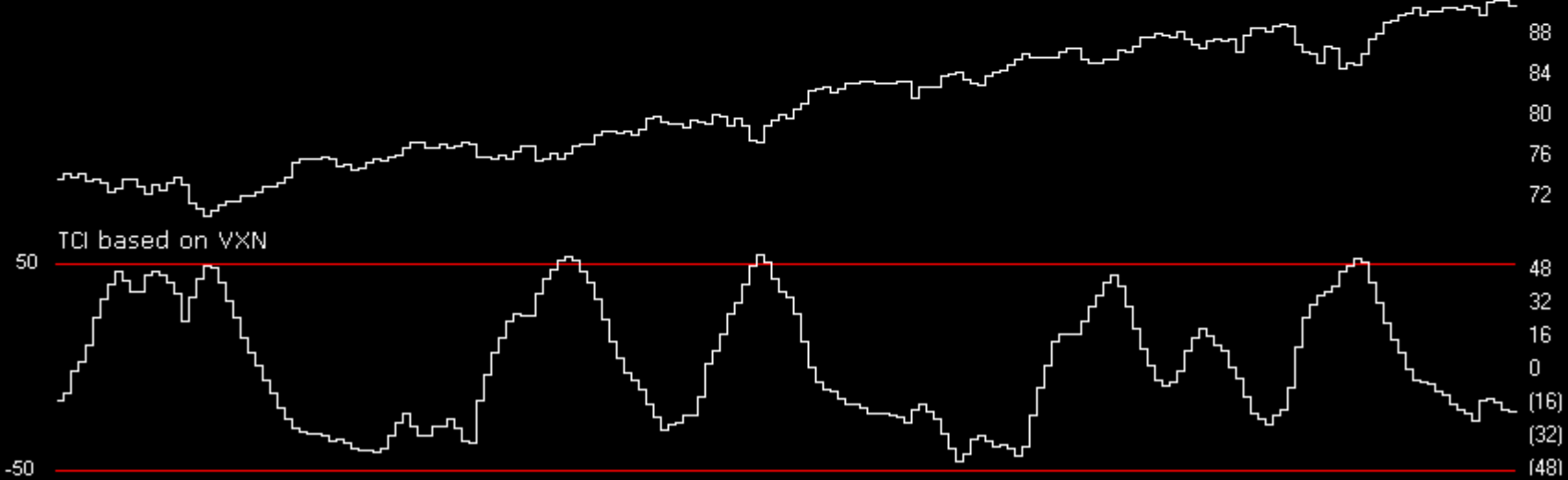
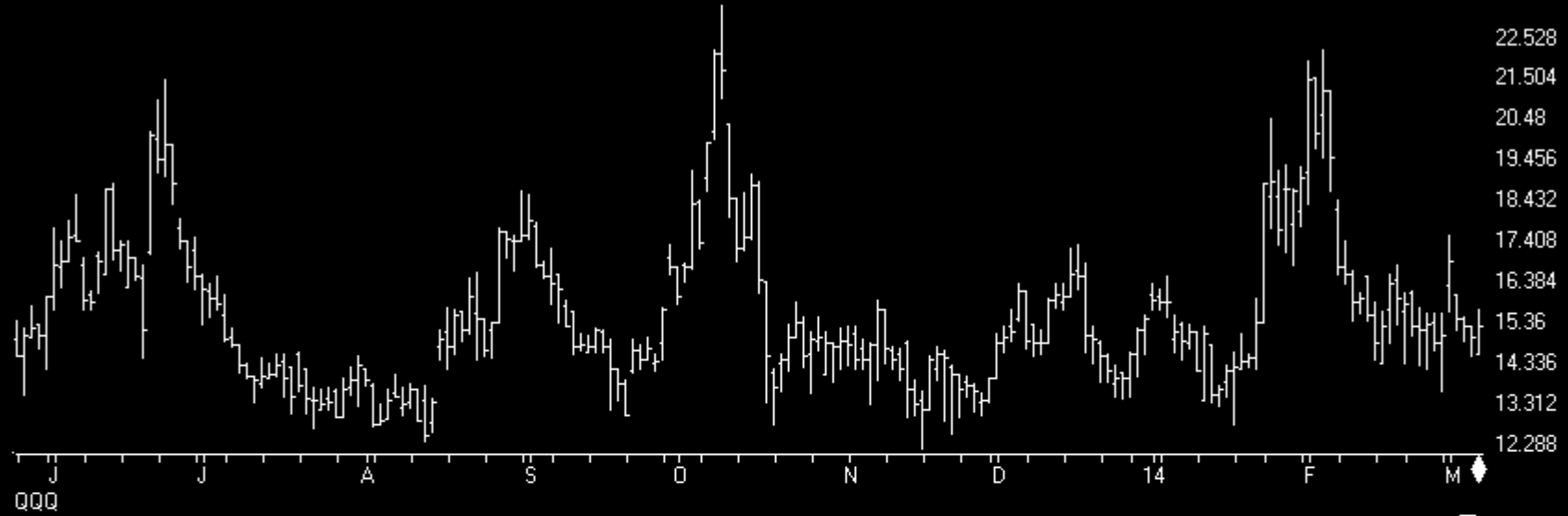
VIX - S&P 500 Volatility Index (Daily)



# Sentiment

Charts by AIQ TradingExpert

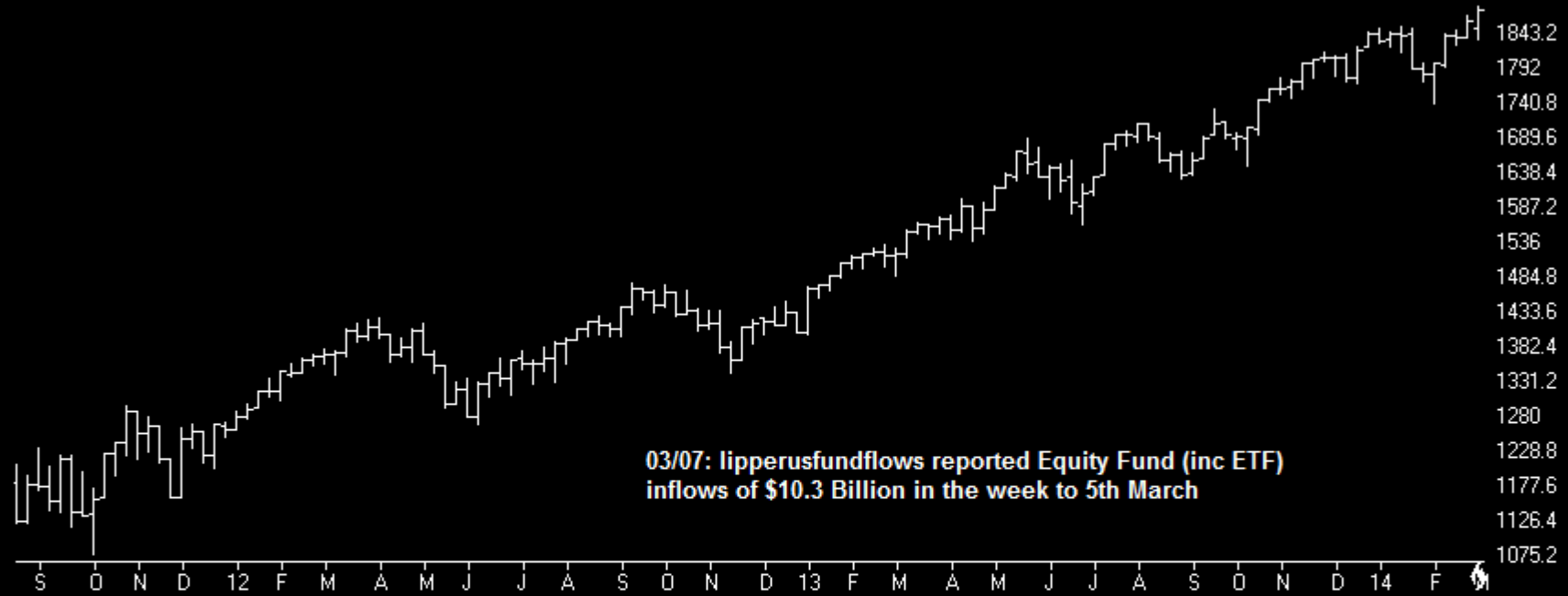
VXN - NASDAQ VOLATILITY INDEX (Daily)



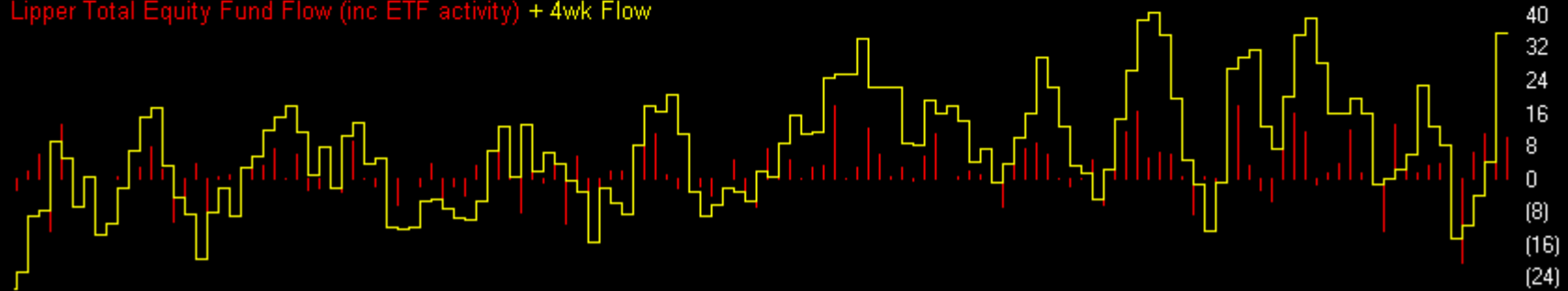
# Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly)



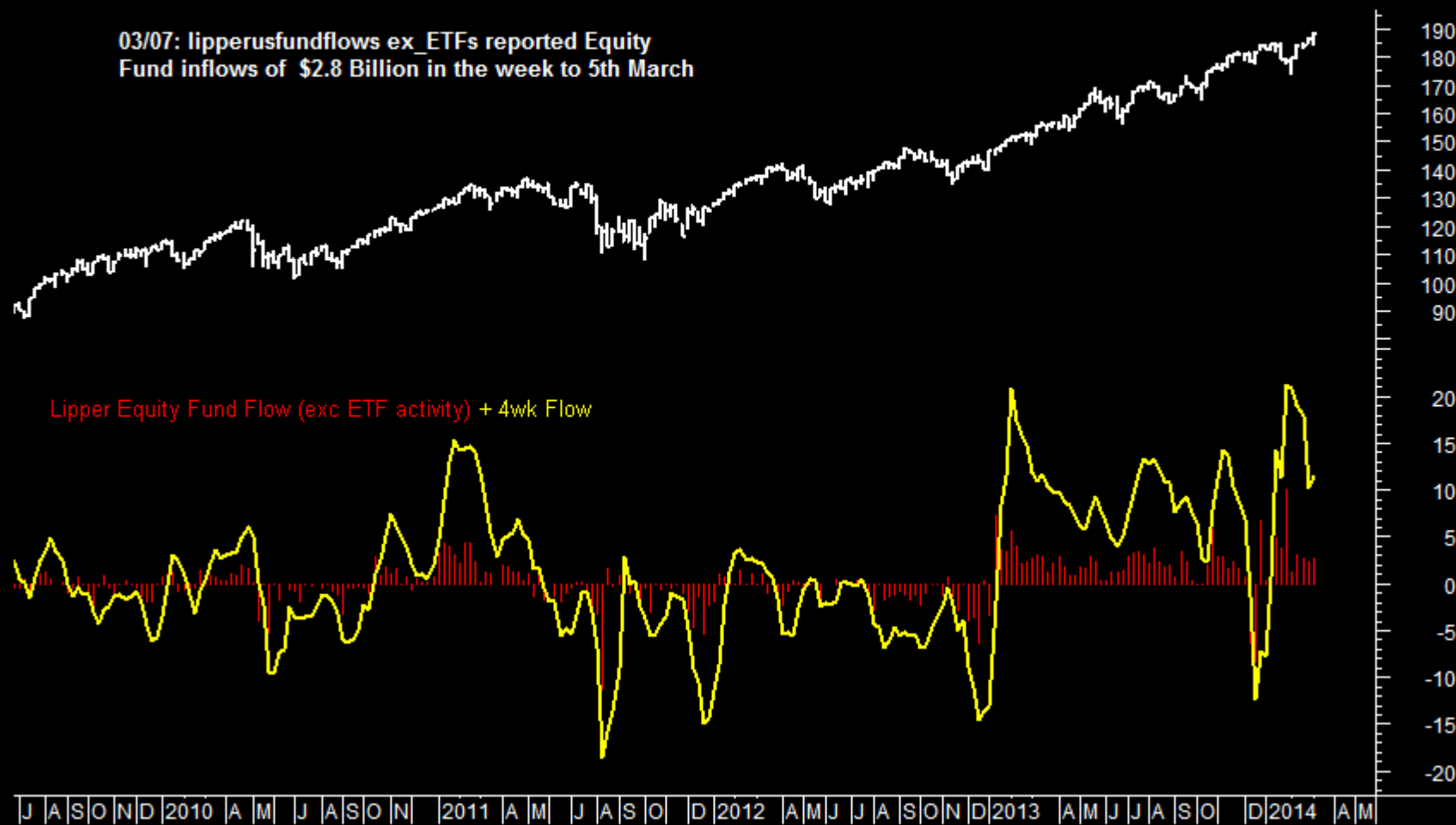
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow



# Sentiment

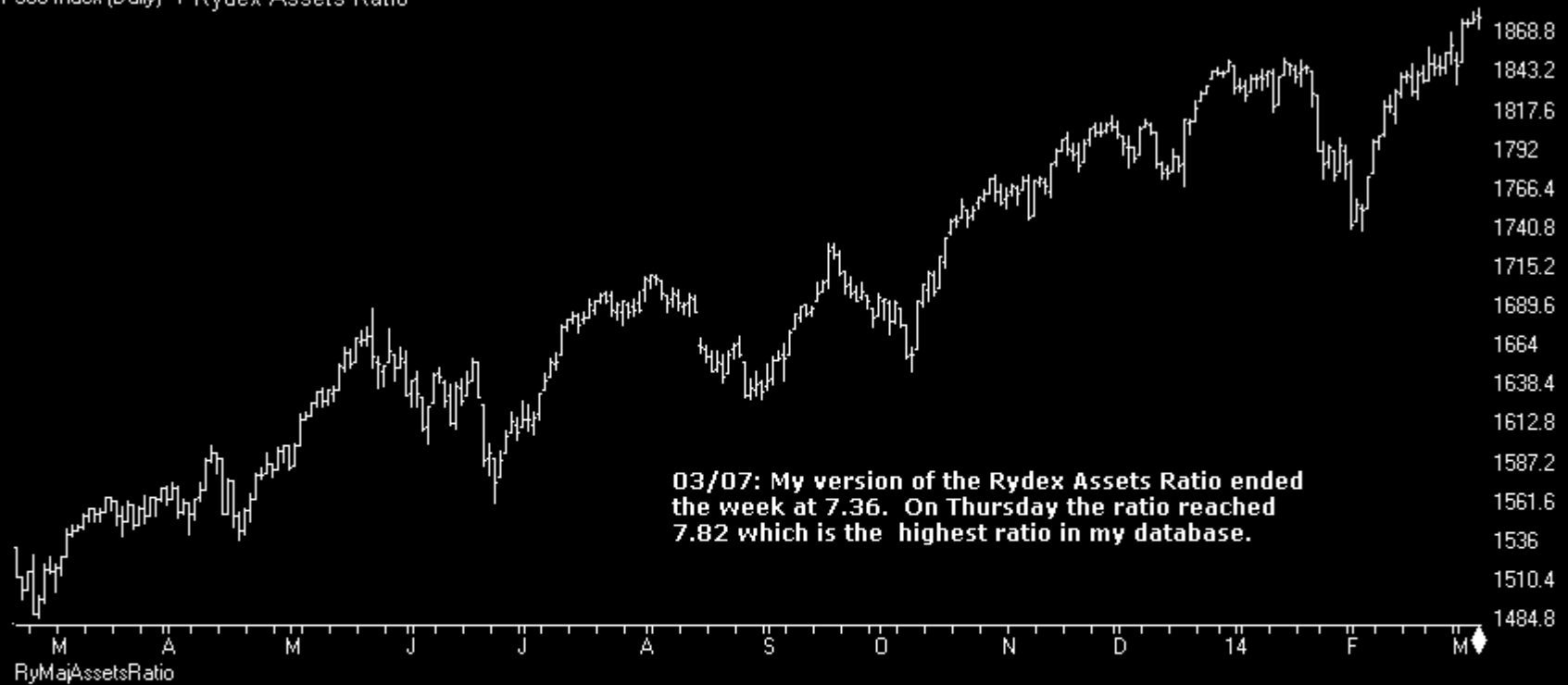
LIPPER Equity Fds (exc ETF) net flow (\$billion)

03/07: lipperusfundflows ex ETFs reported Equity  
Fund inflows of \$2.8 Billion in the week to 5th March



# Sentiment

SP500 Index (Daily) + Rydex Assets Ratio



Rydex Assets Ratio (CP version)



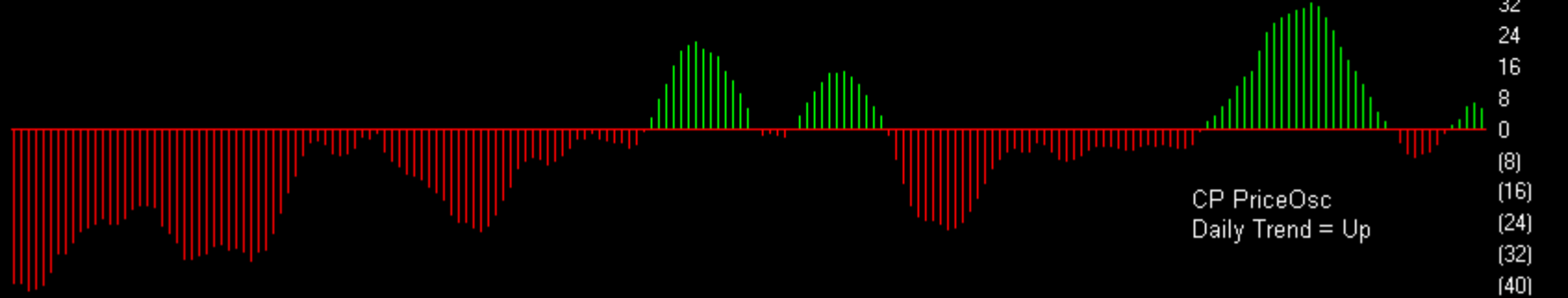
# Bonds

Charts by AIQ TradingExpert

30 Lehman 20+ Year T Bond ETF (Daily)



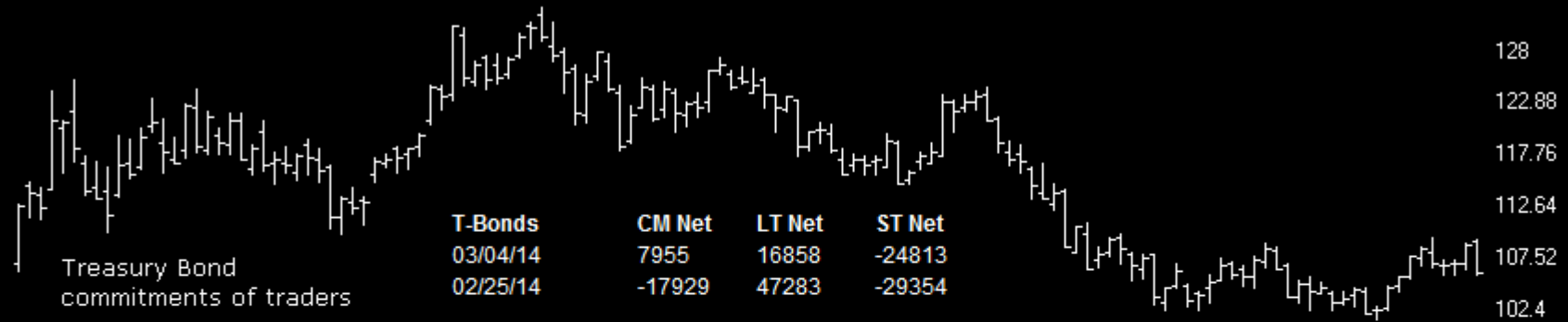
CP PriceOsc



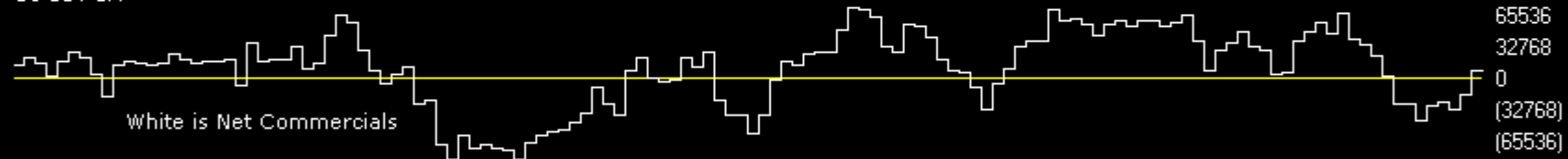
# Bonds

Charts by AIQ TradingExpert

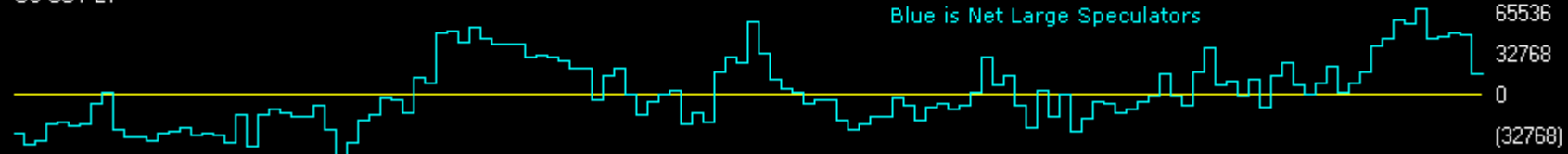
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/04/14	47.6	54.2	61.2	34.8	0.0	43.7	82.3	57.0	28.0
02/25/14	24.7	27.7	66.9	73.2	8.6	0.0	73.8	100.0	100.0



US COT CM



US COT LT



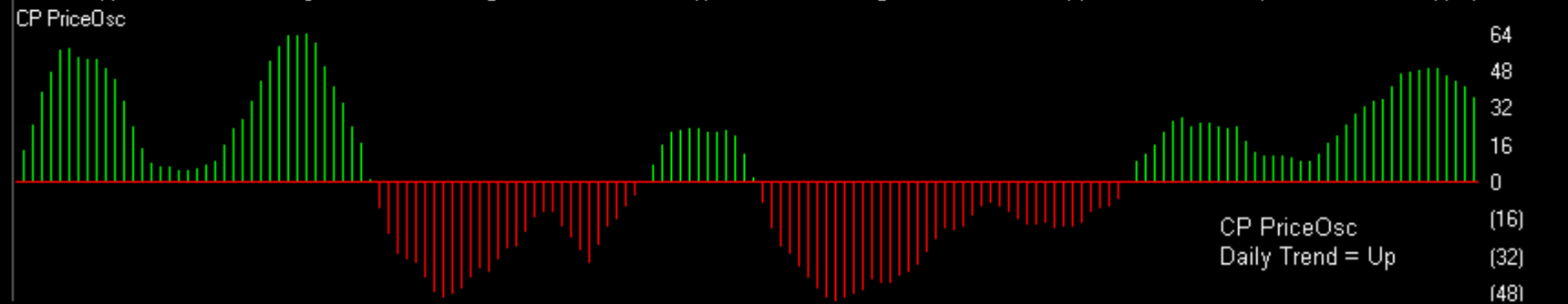
US COT ST



# Gold

Charts by AIQ TradingExpert

STREETTRACKS GOLD TRUST ETF (Daily) (GLD)

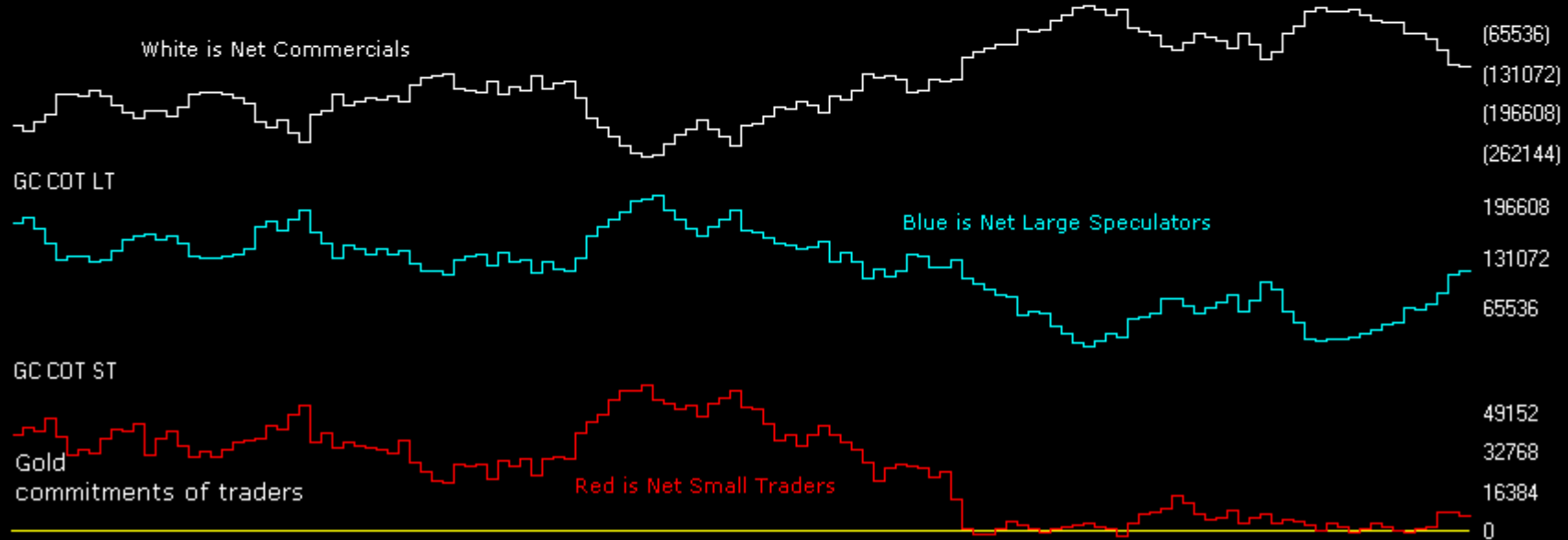
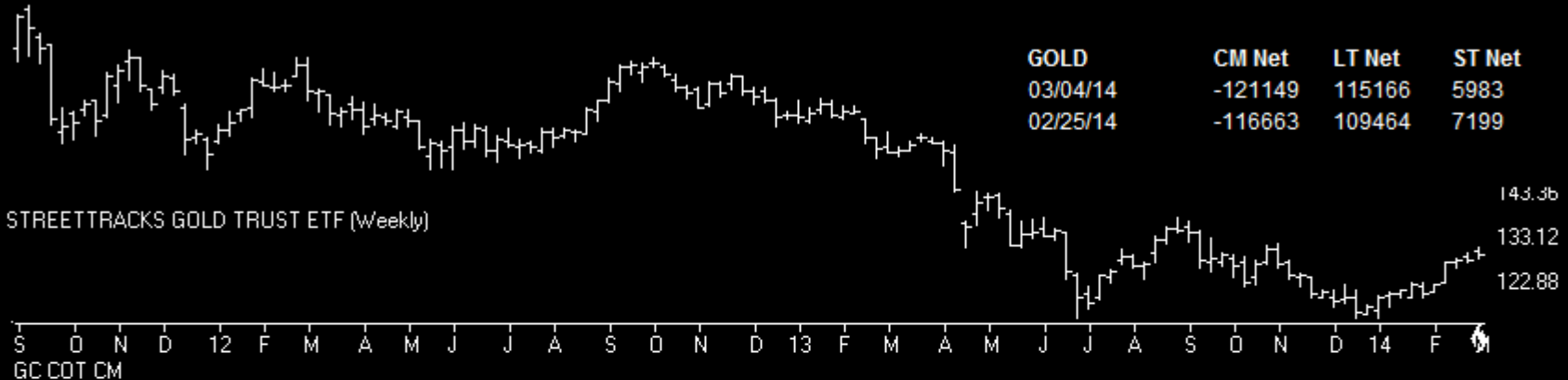




# Gold

Charts by AIQ TradingExpert

GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/04/14	0	0	89.8	100	97.5	3.7	57.1	50.5	31.9
02/25/14	0	0	86.6	100	100	12.2	66.6	100	48.8



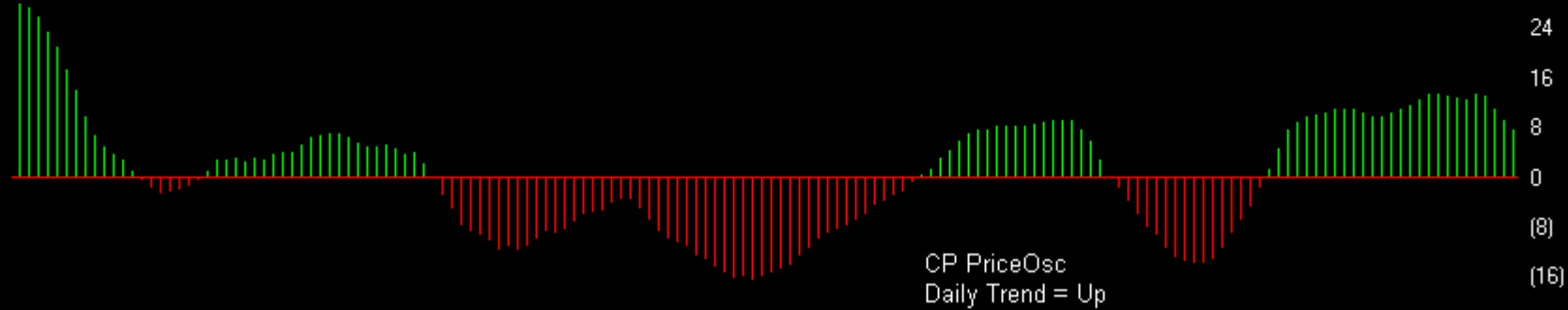
# oil

Charts by AIQ TradingExpert

43 UNITED STATES OIL FUND (Daily) (USO)



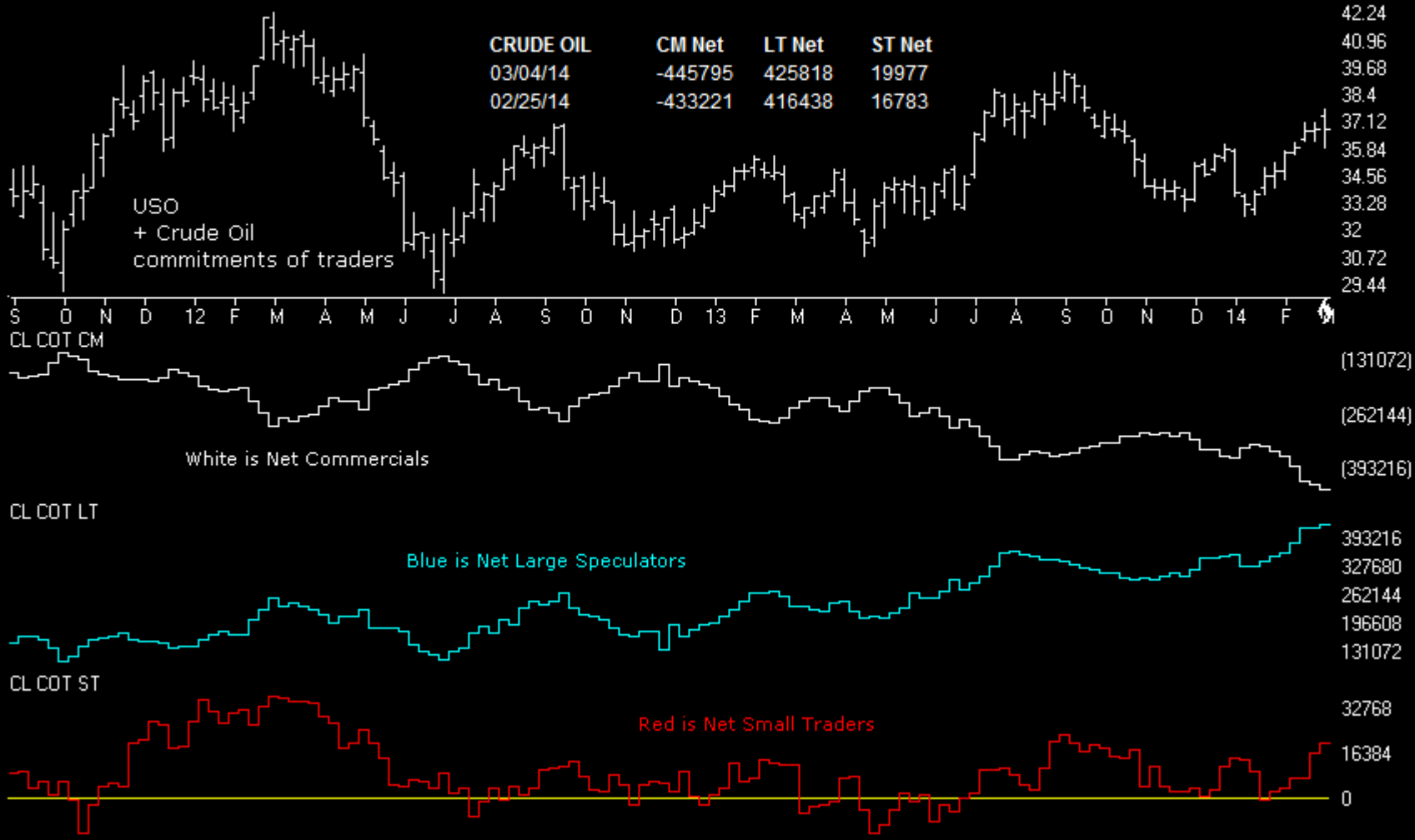
CP PriceOsc



# Oil

Charts by AIQ TradingExpert

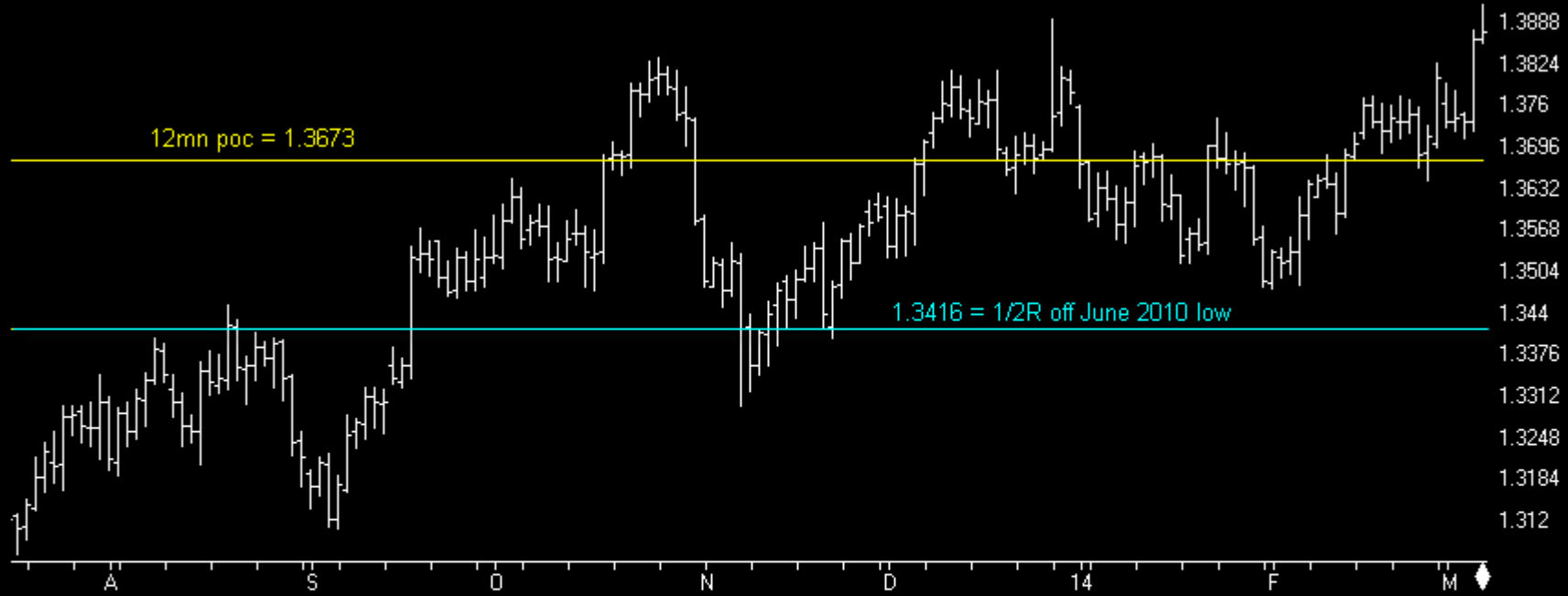
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/04/14	0.0	1.3	86.5	100.0	95.4	0.0	87.1	82.7	63.2
02/25/14	0.0	0.0	81.8	100.0	100.0	6.2	73.5	100.0	86.9



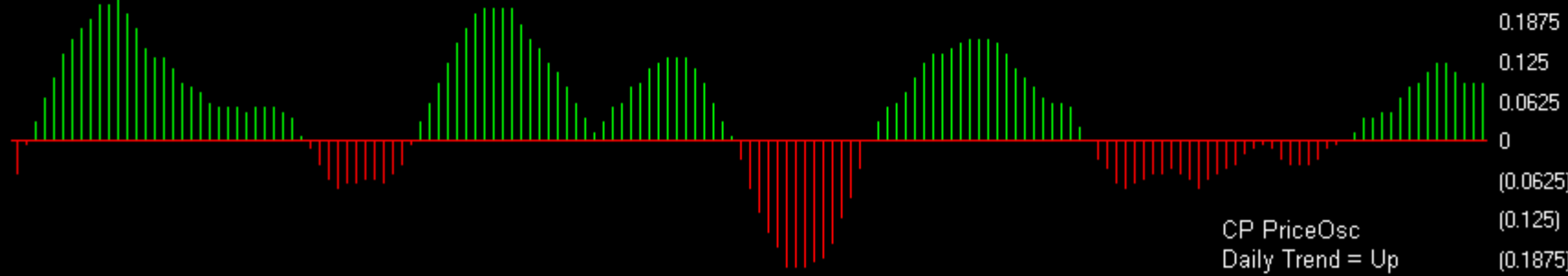
# Dollar

Charts by AIQ TradingExpert

EURUSD (Daily)



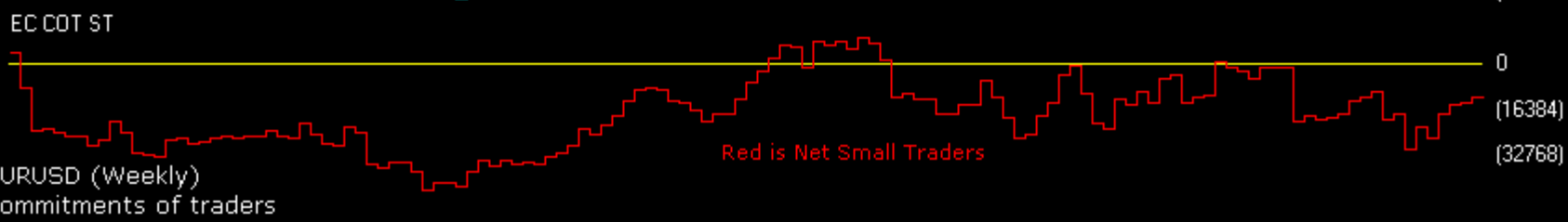
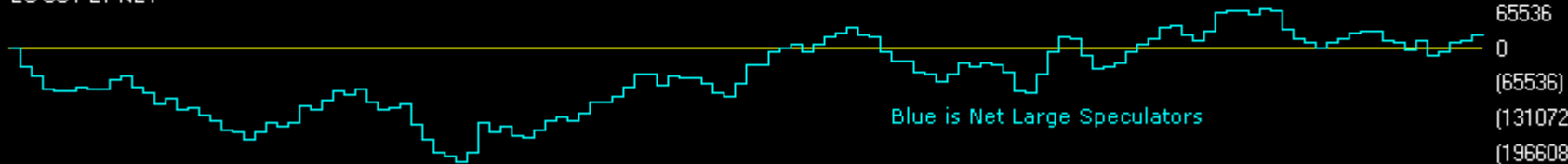
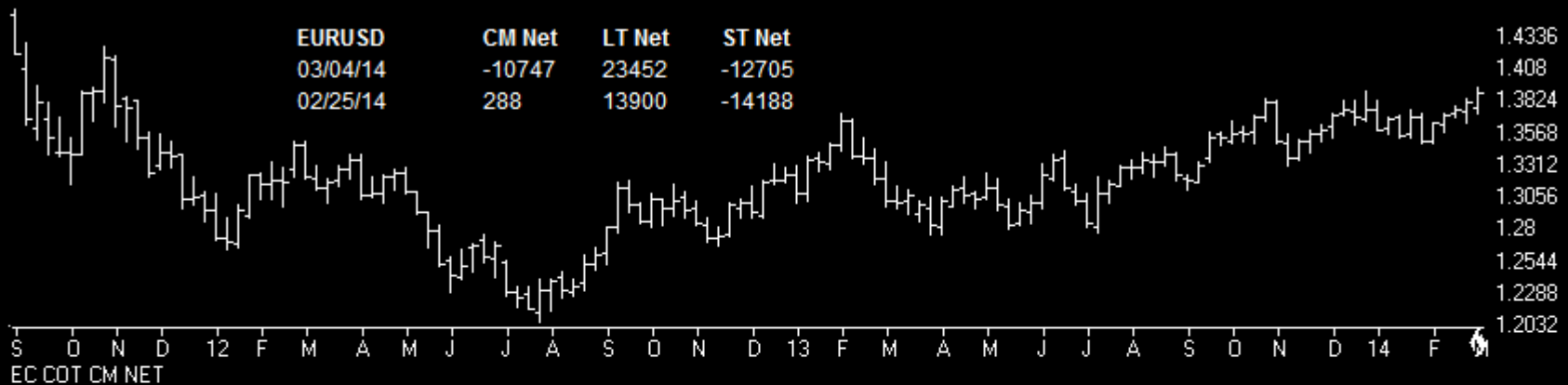
CP PriceOsc



# Dollar

Charts by AIQ TradingExpert

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/04/14	53.7	62.9	73.6	43.1	35.9	40.8	58.8	37.1	14.0
02/25/14	63.5	72.6	69.8	32.0	25.3	42.8	54.1	34.7	19.2

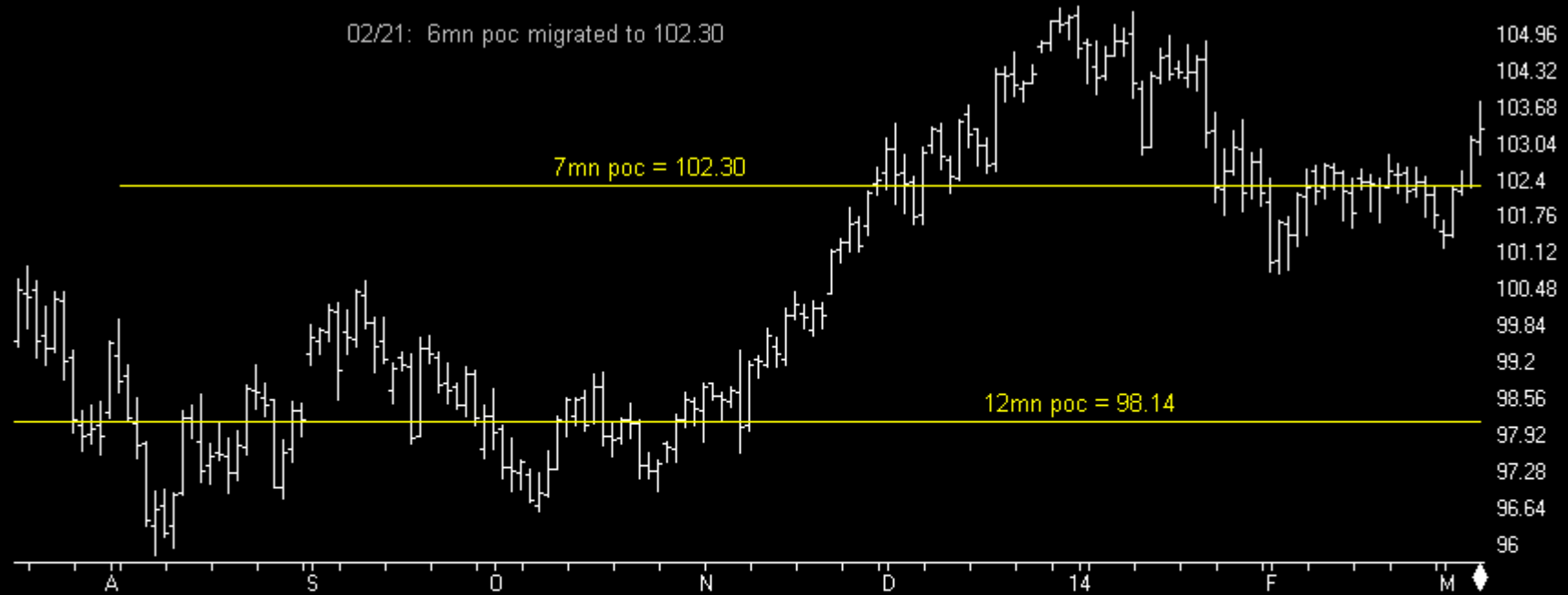


# Dollar

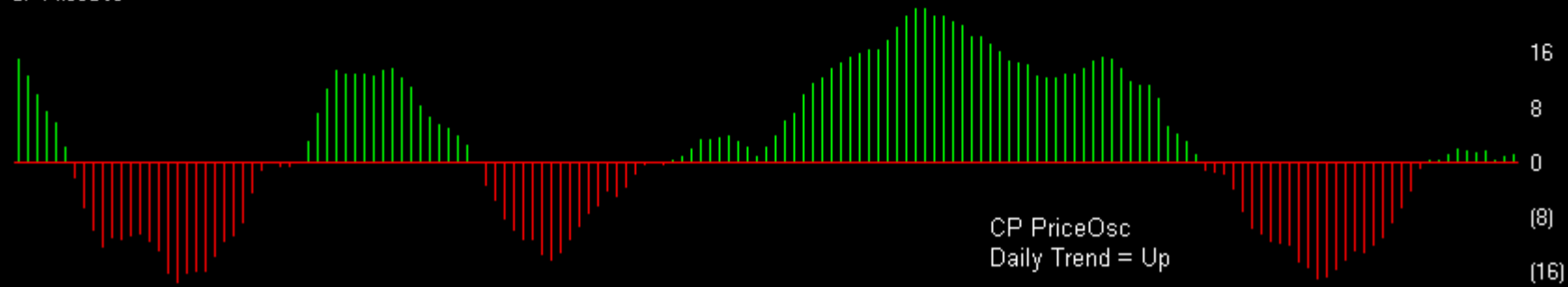
Charts by AIQ TradingExpert

53 USDJPY (Daily)

02/21: 6mn poc migrated to 102.30



CP PriceOsc



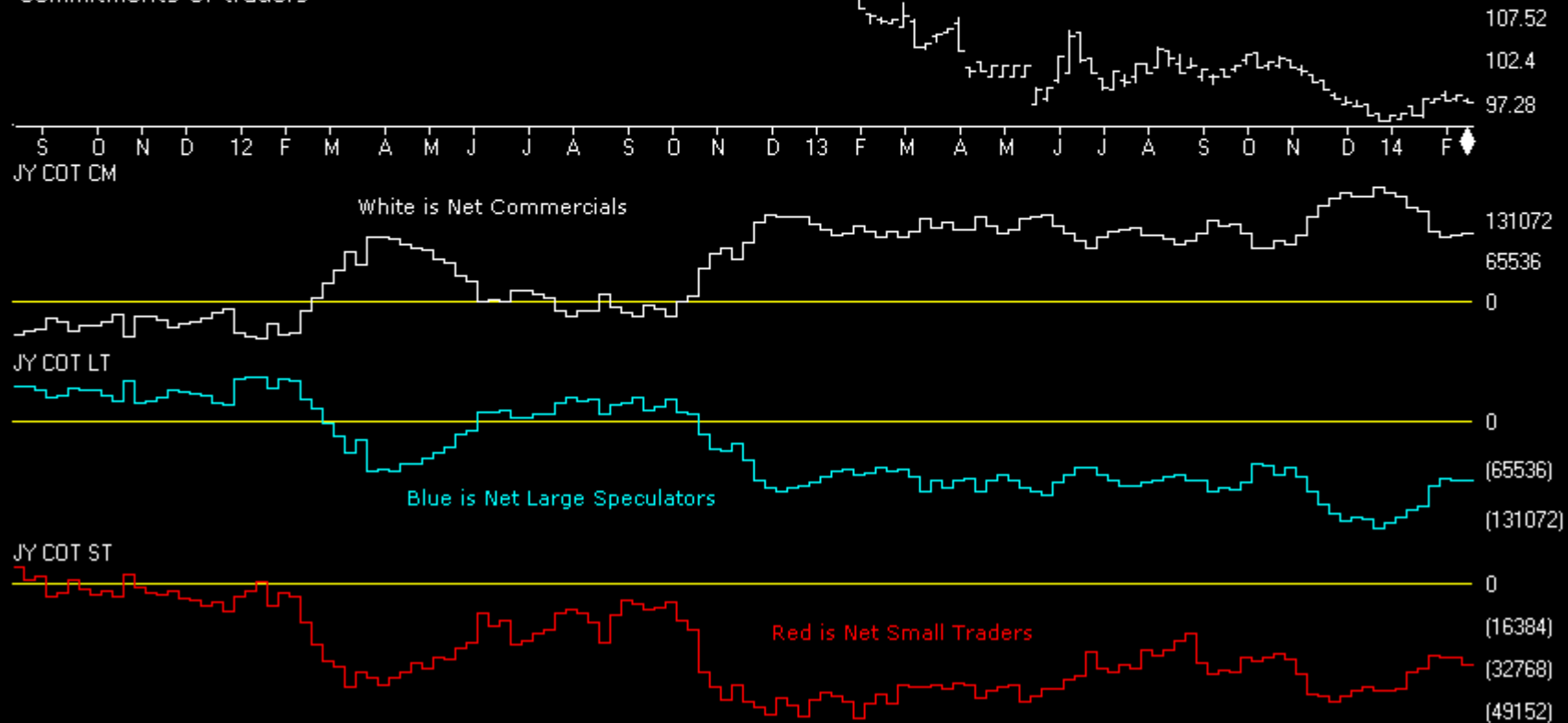
# Dollar

Charts by AIQ TradingExpert

JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/04/14	22.2	49.5	88.2	73.9	41.4	10.8	88.2	78.7	20.1
02/25/14	25.5	70.8	93.8	67.7	19.1	12.7	100.0	66.6	0.0

JPYUSD	CM Net	LT Net	ST Net
03/04/14	108660	-79709	-28951
02/25/14	111847	-85090	-26757

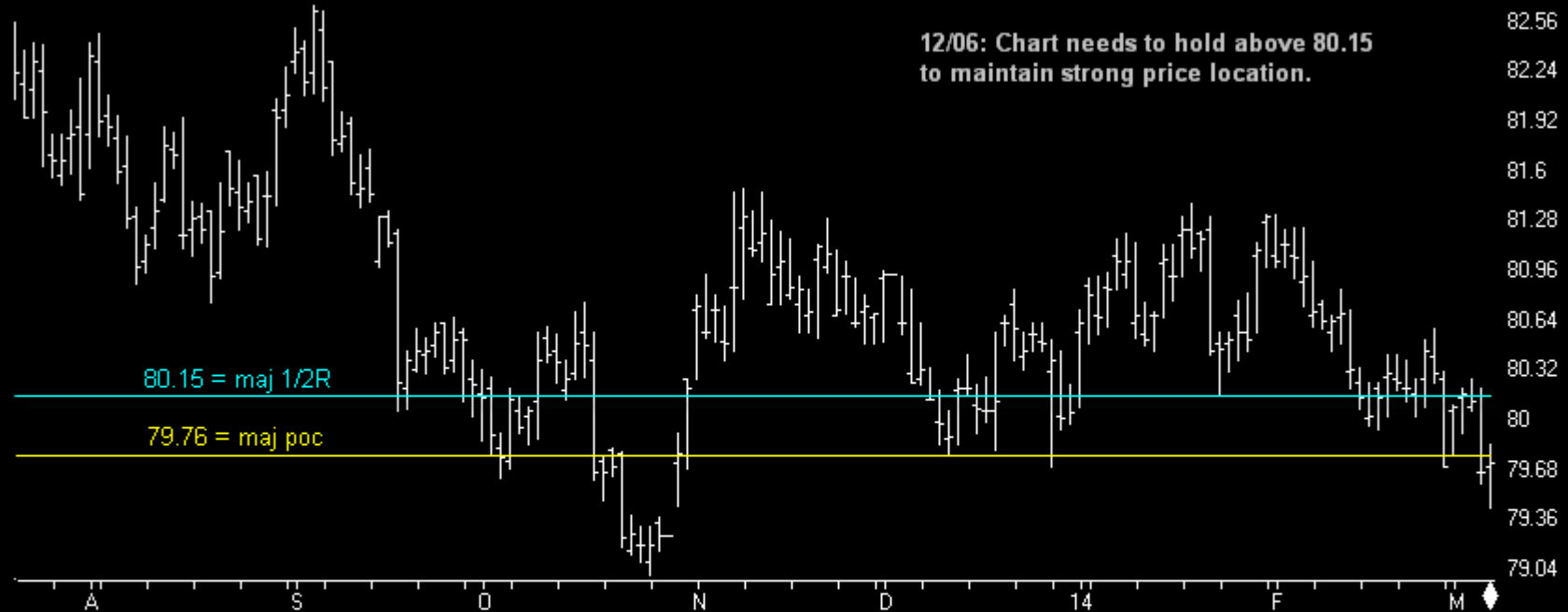
Japanese Yen (Weekly) commitments of traders



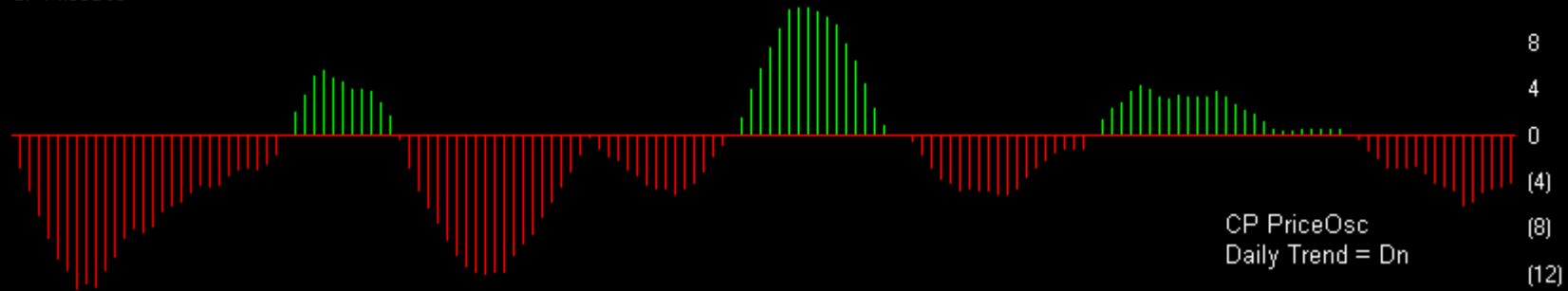
# Dollar

Charts by AIQ TradingExpert

US DOLLAR INDEX (Daily)



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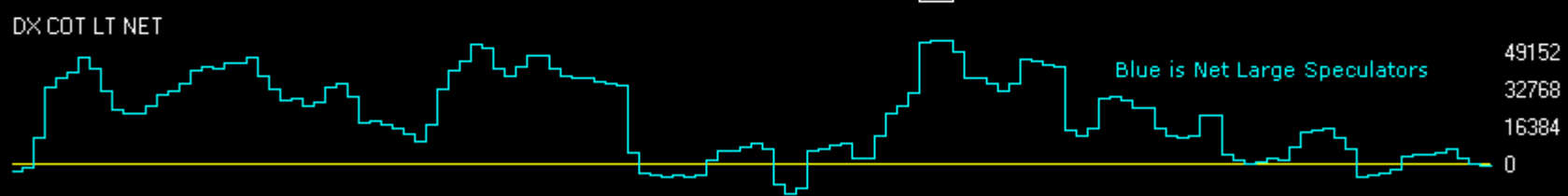
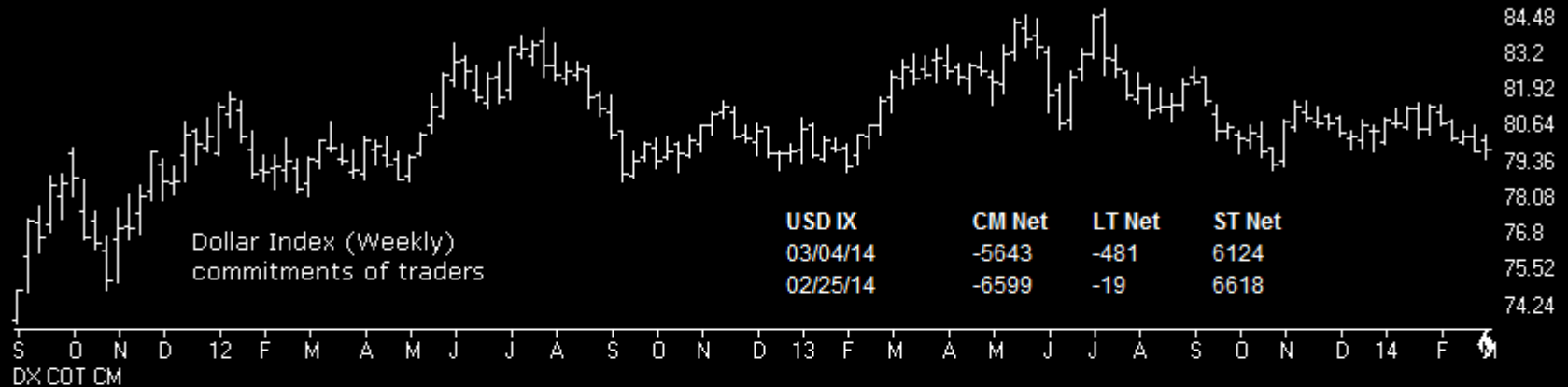




# Dollar

Charts by AIQ TradingExpert

USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/04/14	74.0	38.8	24.6	19.3	41.7	73.7	65.9	59.0	47.1
02/25/14	70.9	41.9	31.1	21.0	39.8	71.4	71.1	83.2	47.3



<http://www.chartprofitwebcast.com>