

Charts to Friday 14th March 2014

Chart Profit eBook

Market Charts, Major ETFs

Market Sentiment Analysis



www.aiqsystems.com

www.chartprofitwebcast.com

terms of service

Stock Market Summary

***** PRICE PERFORMANCE / LOCATION

ES analysis: Last week I marked Significant Selling three times and Significant Buying once. Last week's price bar was "inside" the previous week's bar so on the weekly timeframe, although Sellers were active they were not Effective. Effective Selling marked below ES 1835.50, the six month poc, would be a sign of weakness in the longer timeframe but at the start of this week this Support has held.

***** BREADTH

Breadth: The CP Market Timing System turned negative for Nyse, turned neutral for Nasdaq and R2000, and turned negative for U.K.

Stocks>50dyma numbers: Nyse 61%, Nasdaq 64%, R2000 61%, UK 40% . Numbers >50 are considered supportive.

***** SENTIMENT

Consensus Polls:

03/14: AAll (public poll). Bulls% was higher at 41.3%. Bears% was slightly higher at 26.8%

03/14: Investors Intelligence. Bulls% was higher at 55.1%. Bears% was also higher at 17.4%. The lowest Bears% in my database was 14.1% recorded eleven weeks ago.

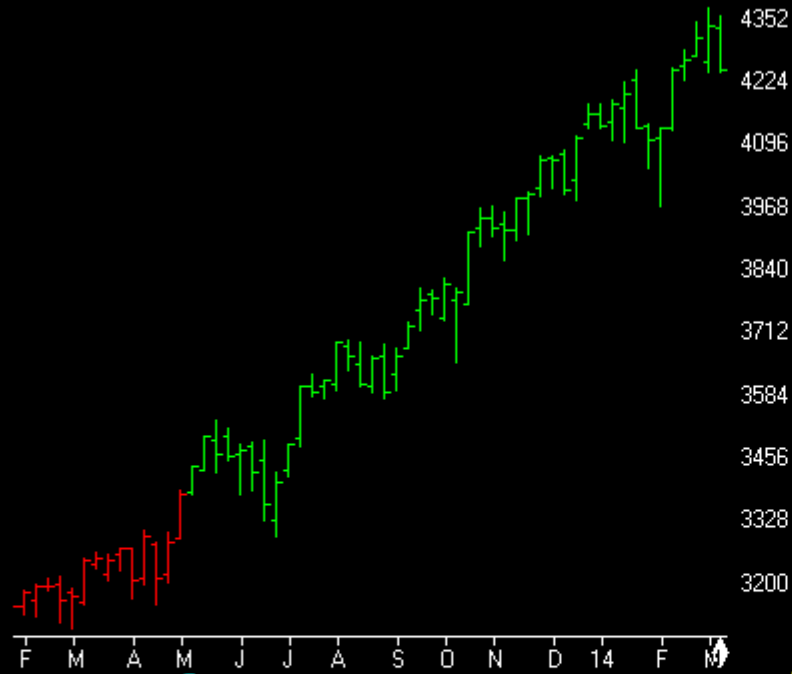
03/14: Market Vane (advisers) poll was lower at 62

03/14: The NAAIM Exposure Index (a measurement of average current equity exposure among active money managers) was lower at 85.2

Mutual Fund Flow:

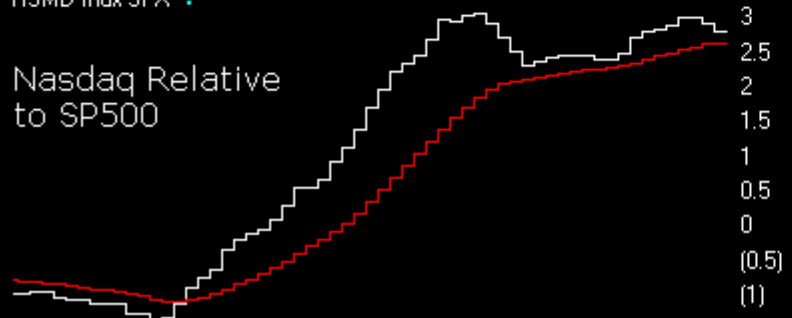
03/14: My version of the Rydex Assets Ratio reached 8.39 on Thursday which is the highest ratio in my database. The Rydex traders are extremely bullish and historically this has been a warning for the market.
03/14: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$9.2 Billion in the week to 12th March. The 4wk flow number is \$37.7 Billion with the highest 4wk flow in my database being \$40.4 Billion last August.
03/14: lipperusfundflows ex ETFs reported Equity Fund inflows of \$4.5 Billion in the week to 12th March

NASDAQ COMPOSITE (Weekly)



RSMD Indx SPX ?

Nasdaq Relative to SP500



ChartProfit Breadth System - wk ending 03/14

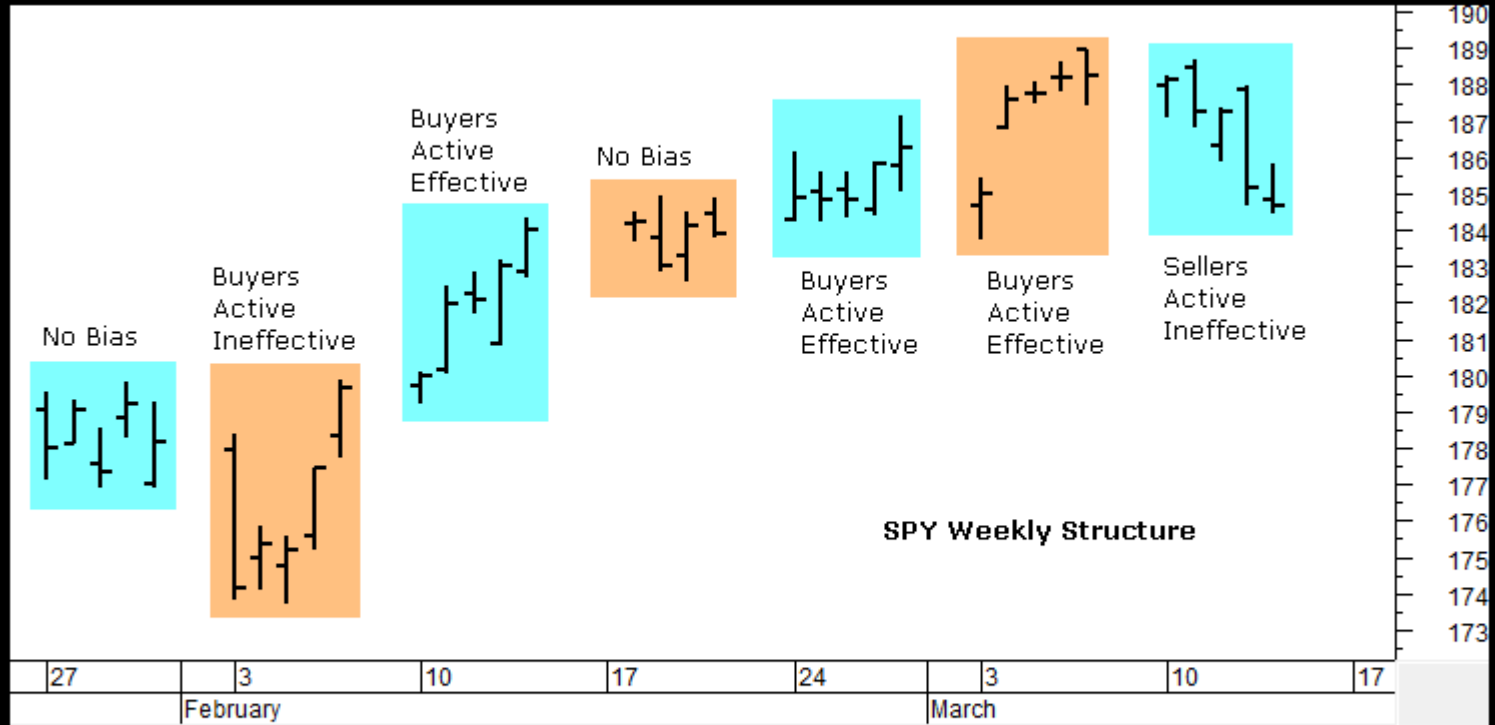
	-5	-4	-3	-2	-1	↓
NYSE	39	58	58	68	74	61
NasDaq	42	53	56	61	69	64
SP500	43	61	61	71	78	65
ND100	55	63	67	74	76	65
R2000	33	49	53	61	70	61
UK	53	70	74	75	65	40

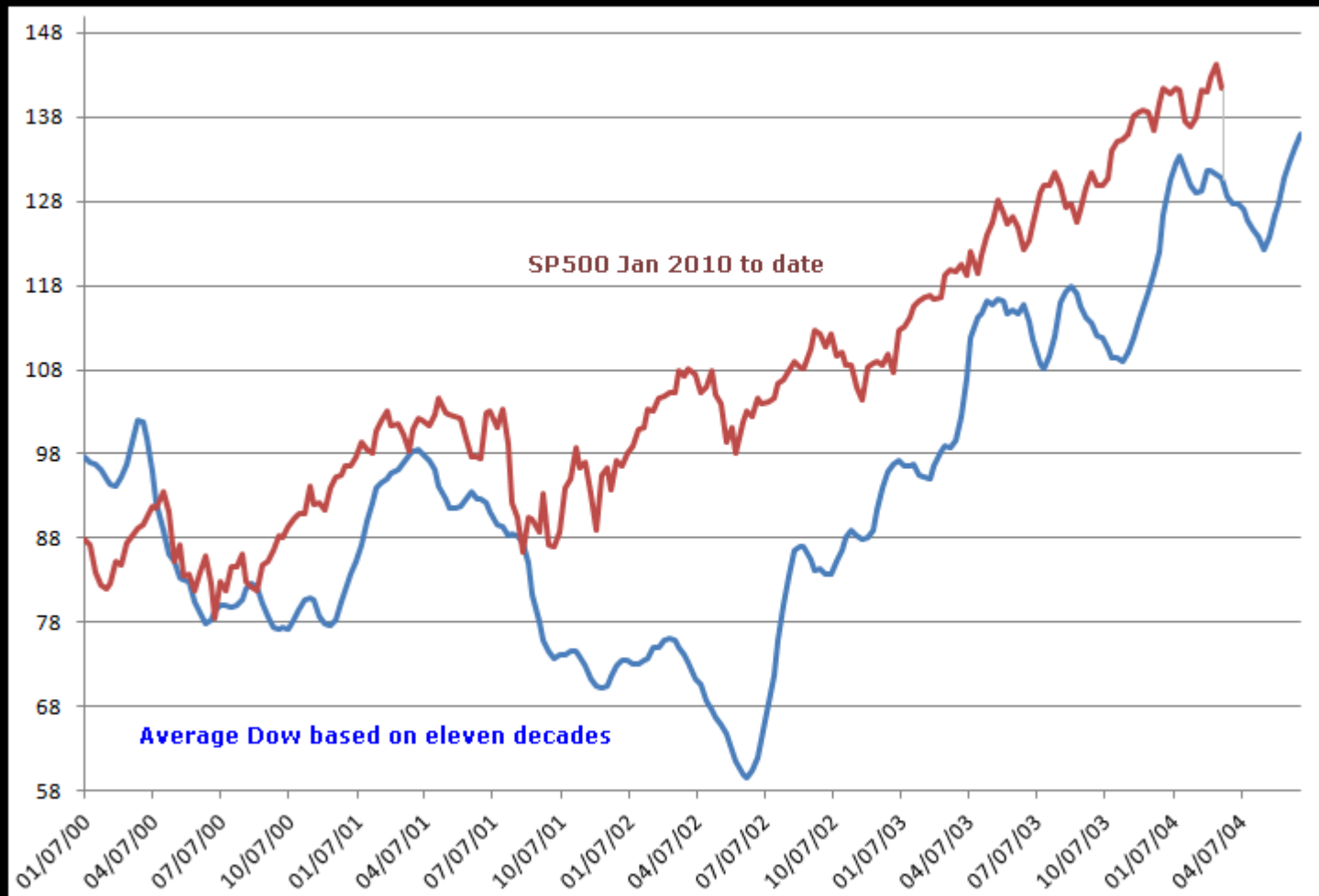
number = % stocks >50day ma

Relative to SPX wk ending 03/14

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







Commitments of Traders

Charts by AIQ TradingExpert

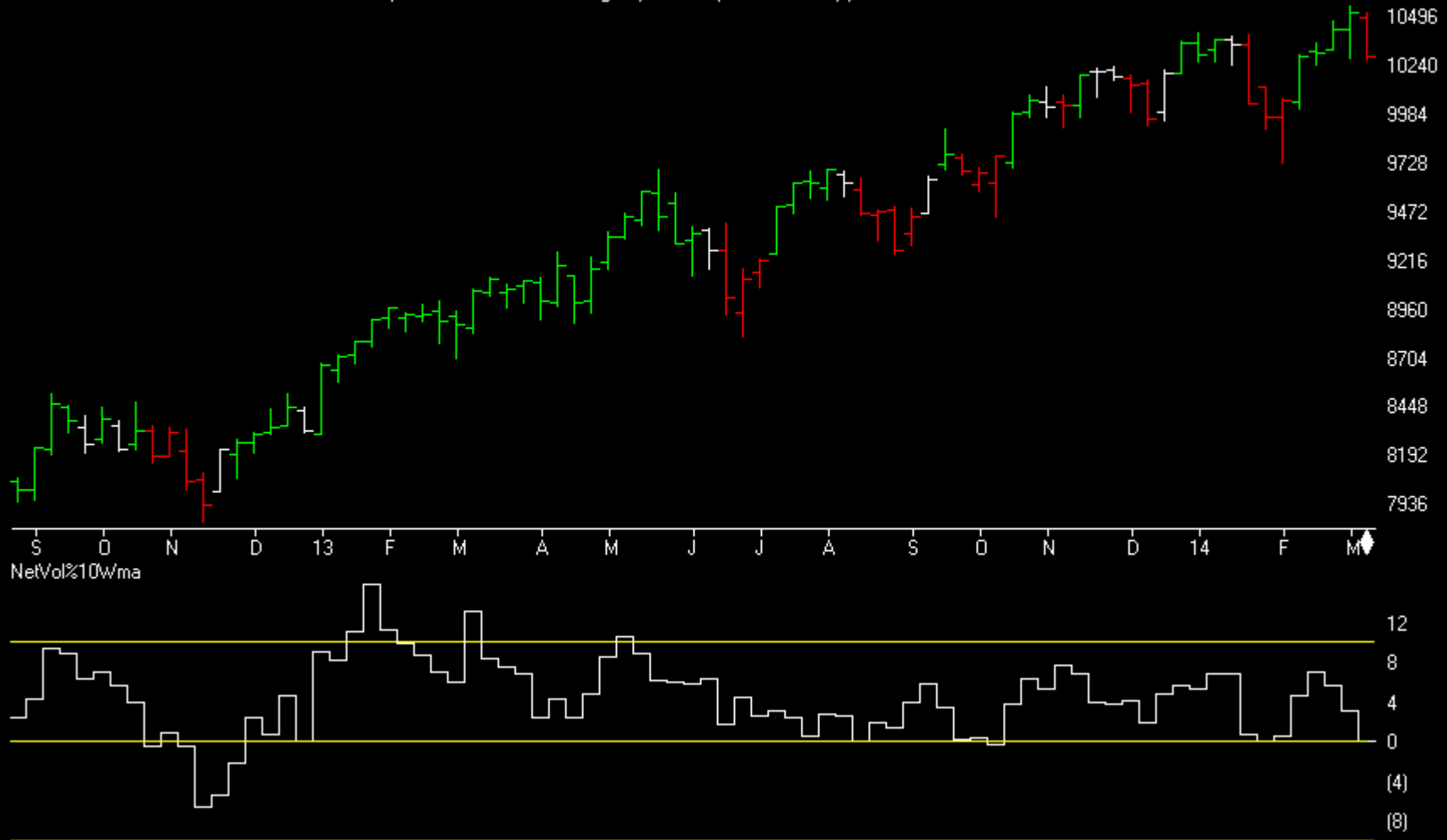
C.O.T.
Quick
View

	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
03/11/14	97.5	94.9	1.8	47.7	4.3	19.3	0.0	10.7	100.0
03/04/14	100.0	100.0	9.1	29.6	0.0	36.8	0.0	7.2	83.5
03/11/14	0	0	82.6	100	72.1	0	82.9	66.3	20.4
03/04/14	0	0	89.8	100	97.5	3.7	77.6	50.5	10
03/11/14	11.1	15.3	86.0	85.0	86.0	16.0	100.0	95.3	62.6
03/04/14	0.0	1.3	86.5	100.0	95.4	0.0	87.1	82.7	63.2
03/11/14	44.3	70.6	84.1	33.9	2.3	46.2	90.7	47.1	4.4
03/04/14	47.6	54.2	61.2	34.8	0.0	43.7	82.3	57.0	28.0
03/11/14	16.5	91.0	100.0	80.5	0.9	3.4	76.1	0.0	0.0
03/04/14	0.1	49.2	100.0	100.0	68.1	0.0	86.7	1.0	3.0
03/11/14	43.7	12.3	57.7	51.3	13.0	5.2	80.5	55.8	0.0
03/04/14	22.2	49.5	88.2	73.9	41.4	10.8	88.2	78.7	20.1
03/11/14	43.4	58.4	84.6	58.1	36.1	6.5	53.9	55.8	31.0
03/04/14	53.7	62.9	73.6	43.1	35.9	40.8	58.8	37.1	14.0
03/11/14	76.0	34.4	19.5	20.4	73.1	80.5	43.1	29.4	67.6
03/04/14	74.0	38.8	24.6	19.3	41.7	73.7	65.9	59.0	47.1

Market Charts

Charts by AIQ TradingExpert

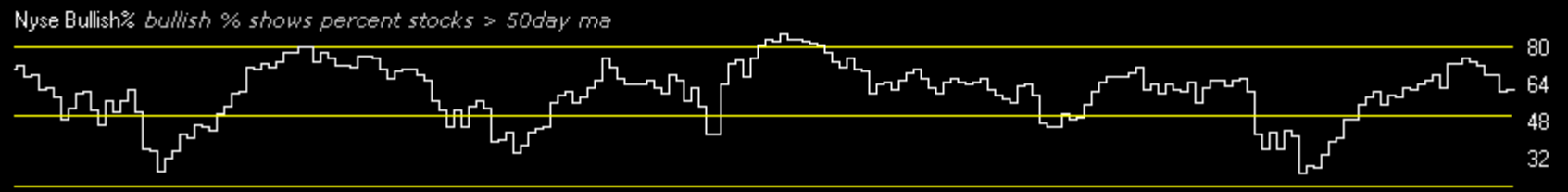
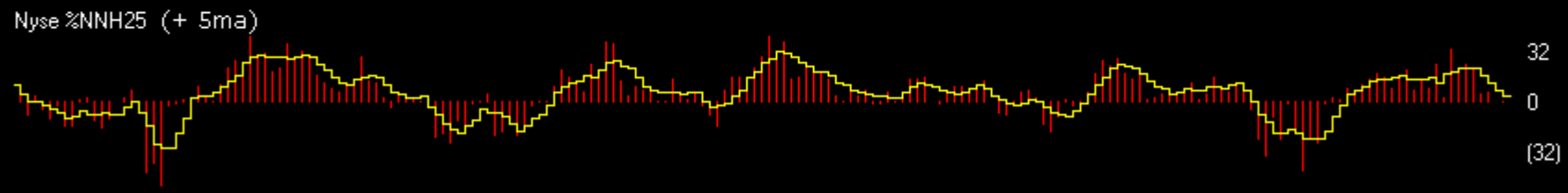
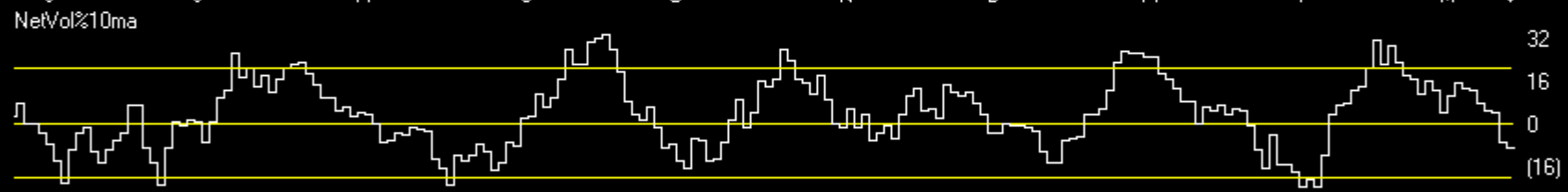
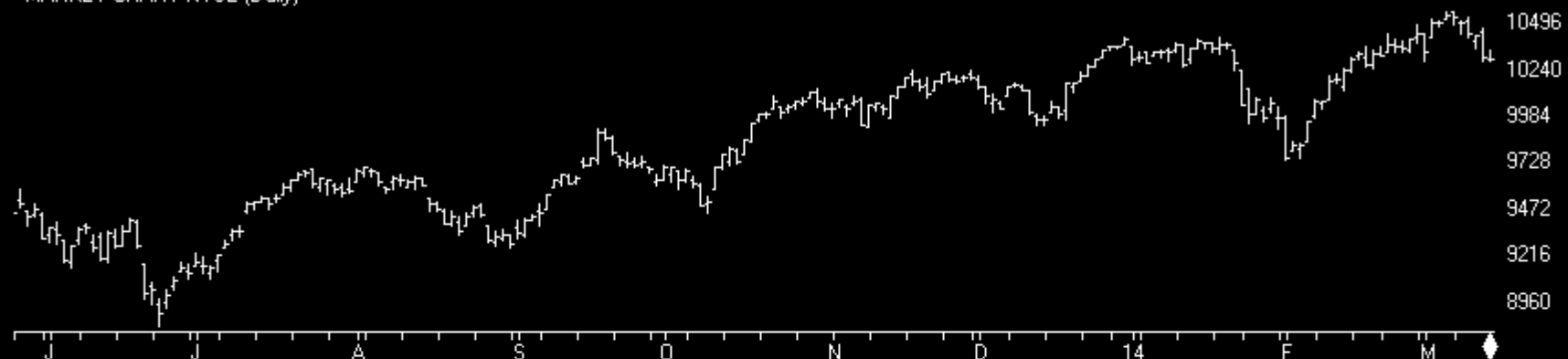
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

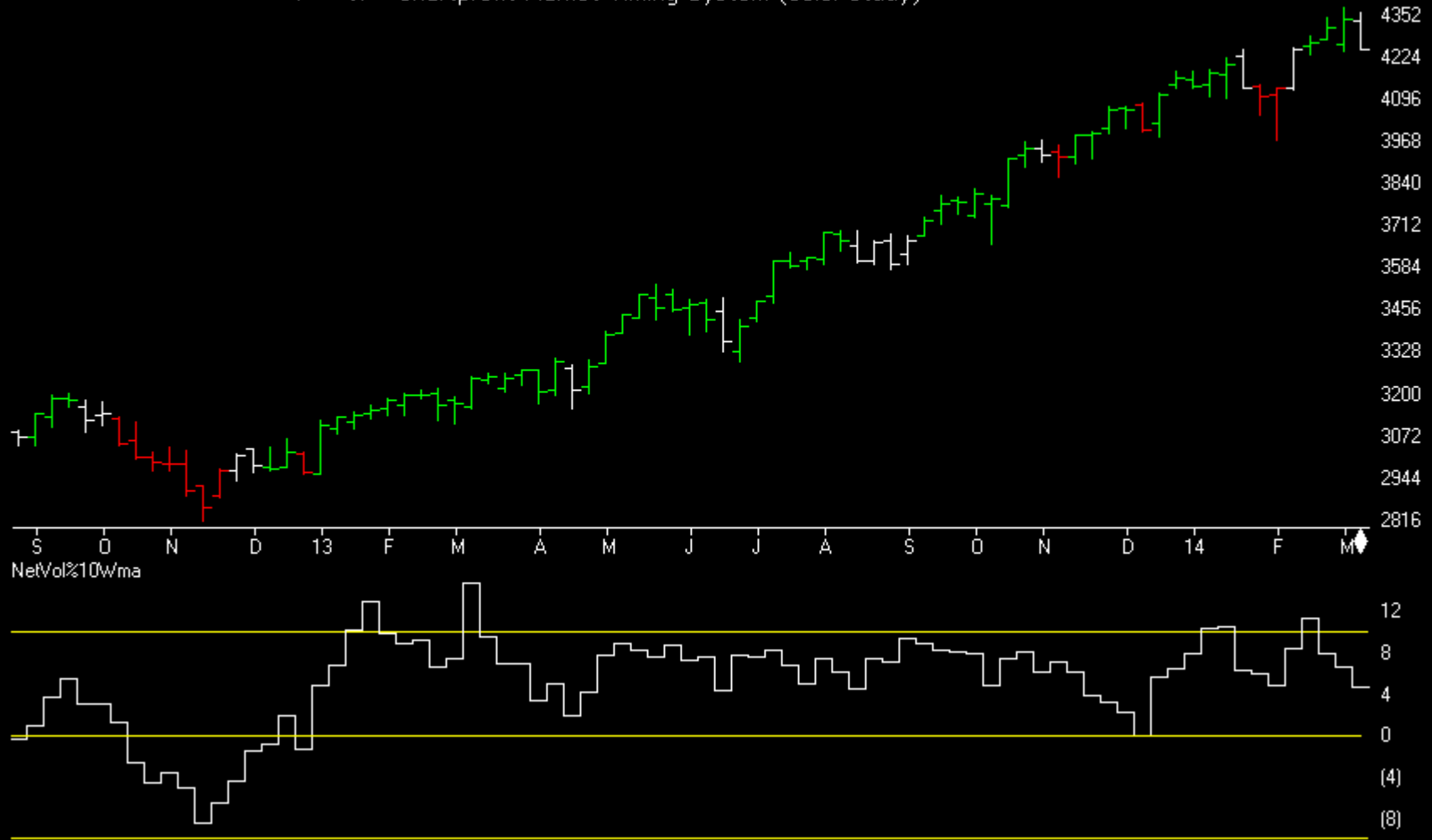
MARKET CHART NYSE (Daily)



Market Charts

Charts by AIQ TradingExpert

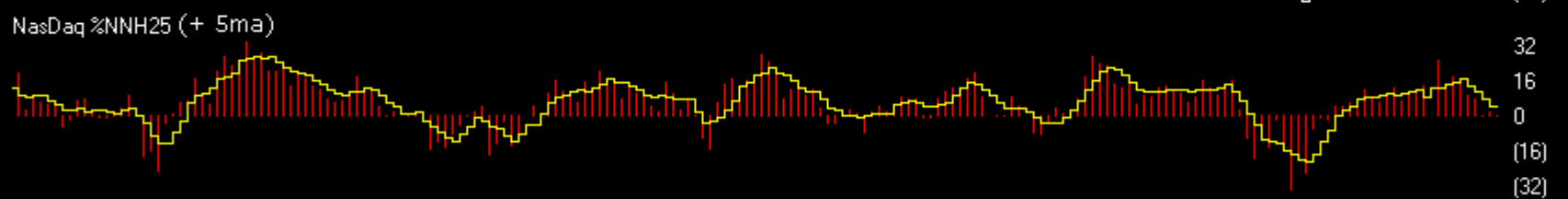
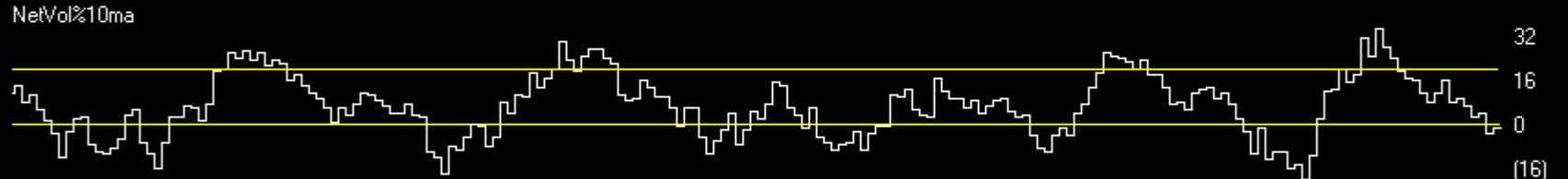
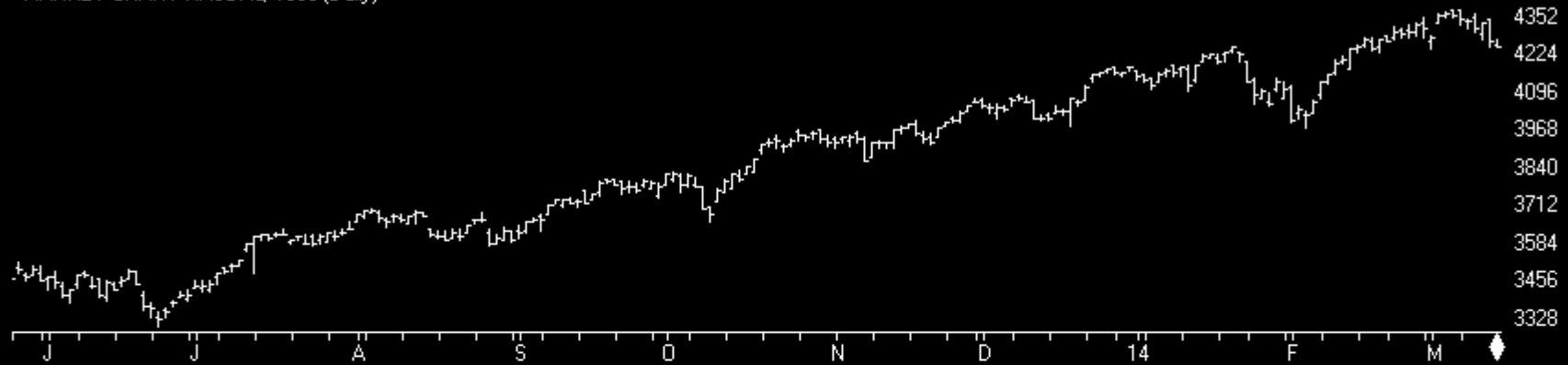
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

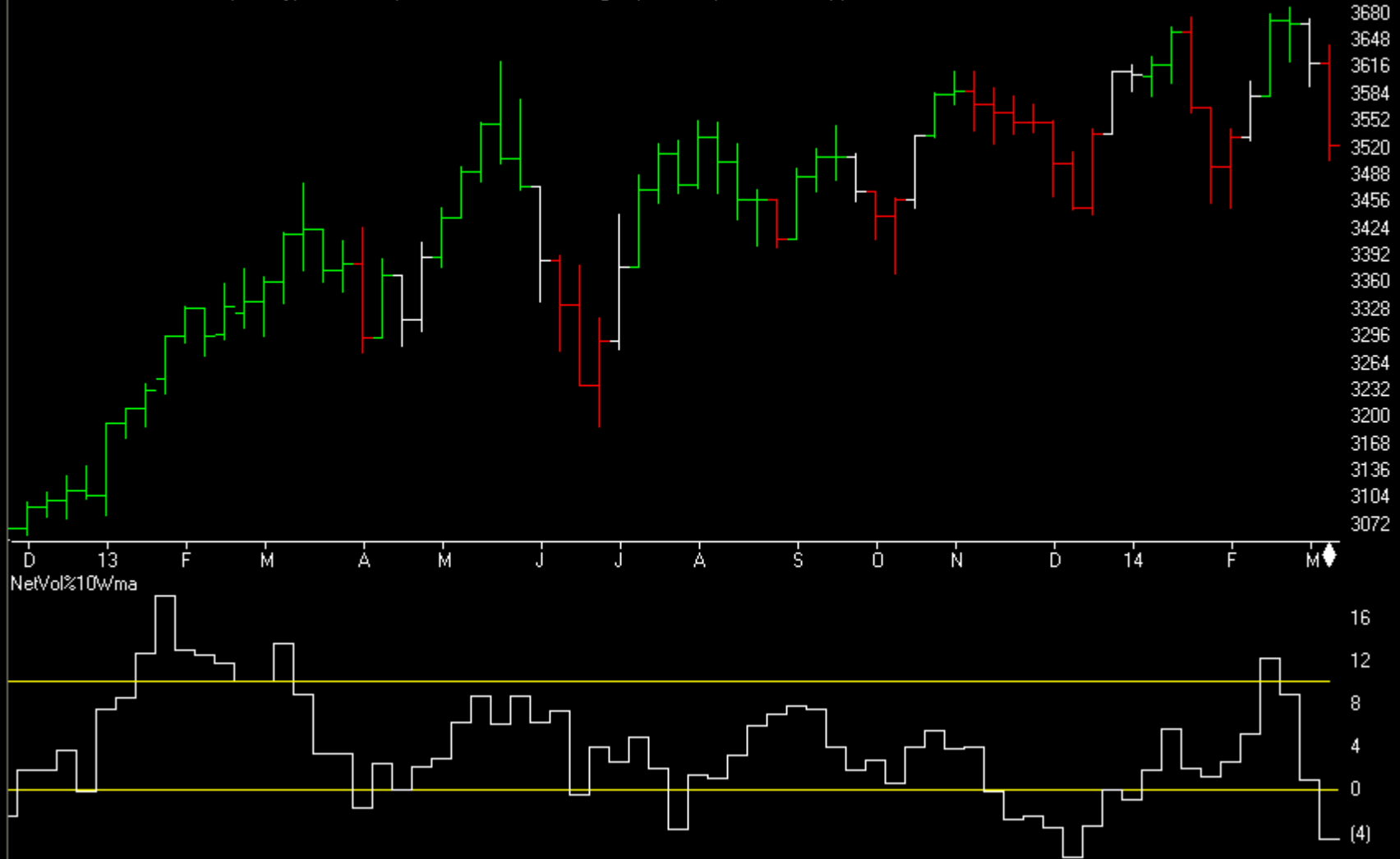
MARKET CHART NASDAQ 1800 (Daily)



Market Charts

Charts by AIQ TradingExpert

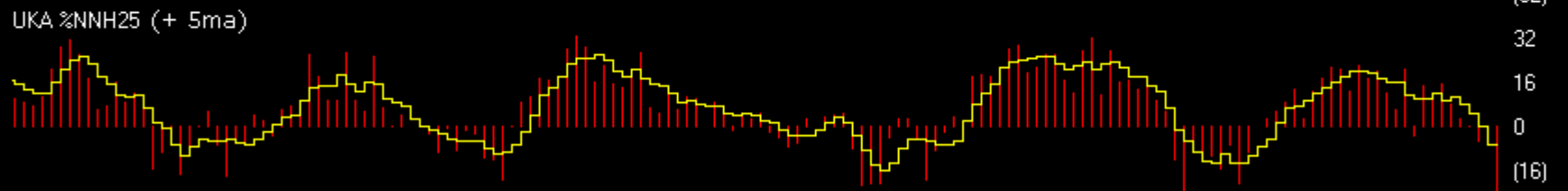
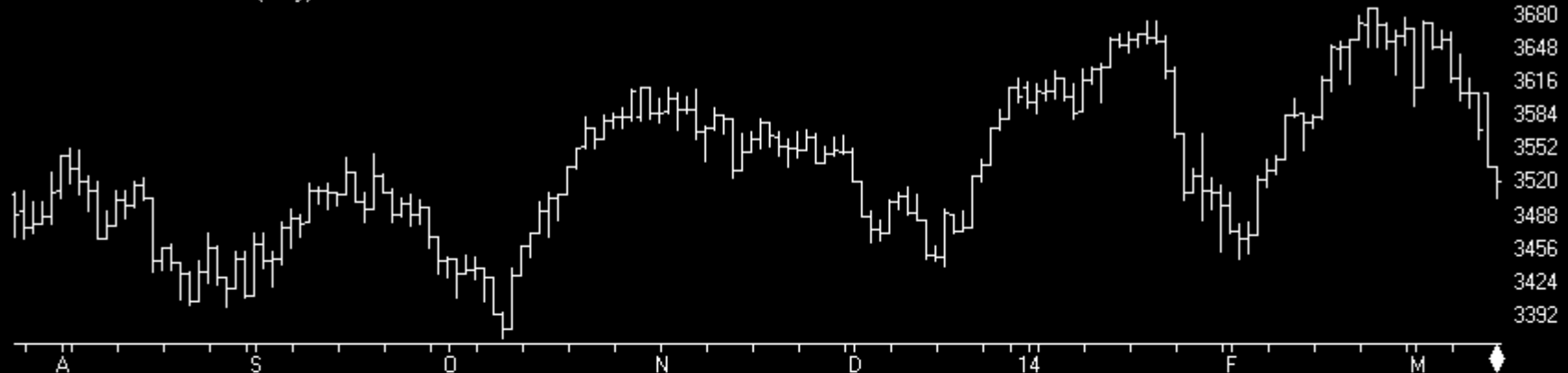
UK ALLSHARE MKT 2013 (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

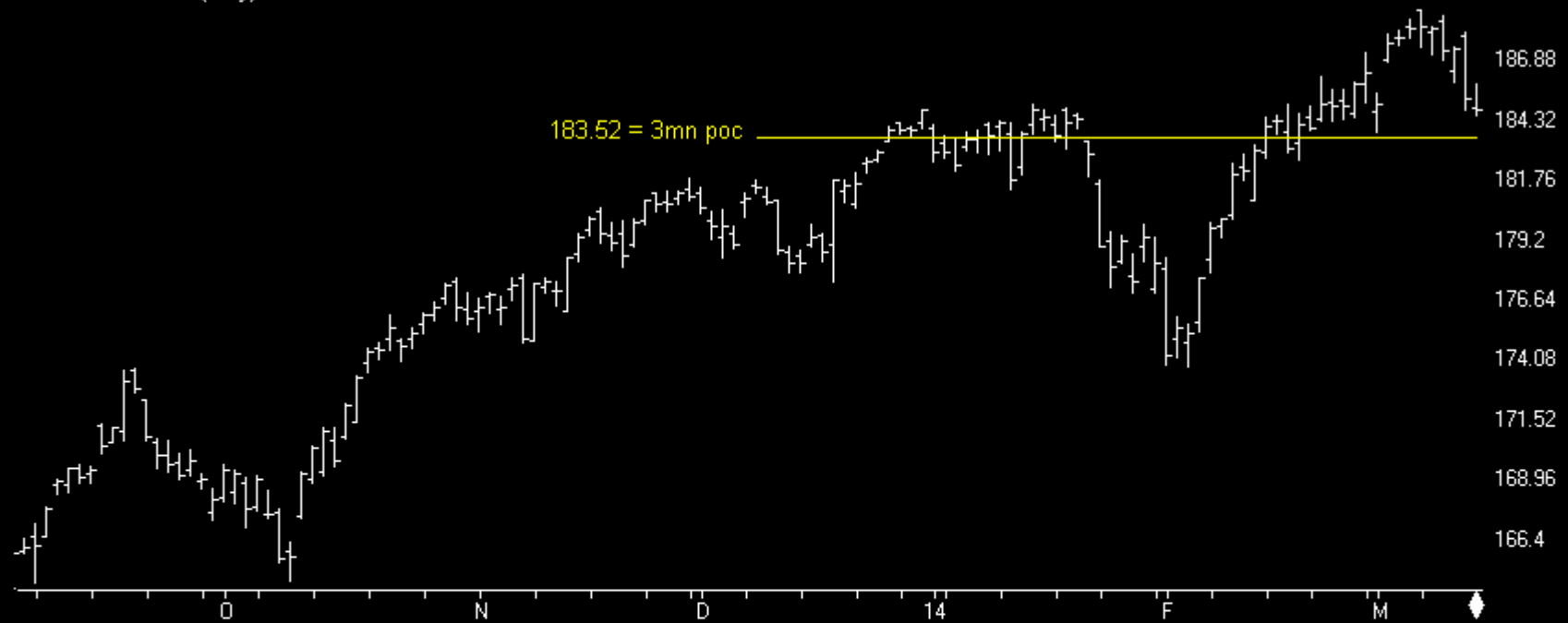
UK ALLSHARE MKT 2013 (Daily)



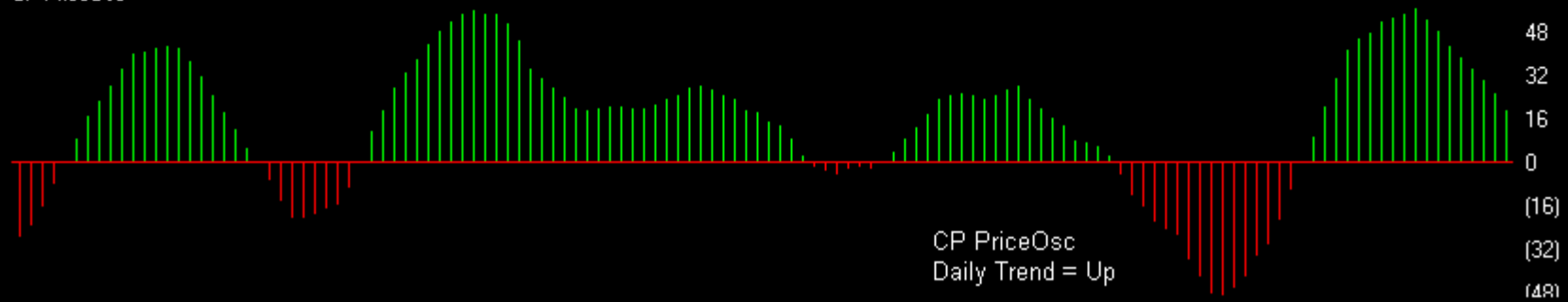
Index ETFs

Charts by AIQ TradingExpert

13 SPY SP500 ETF (Daily)

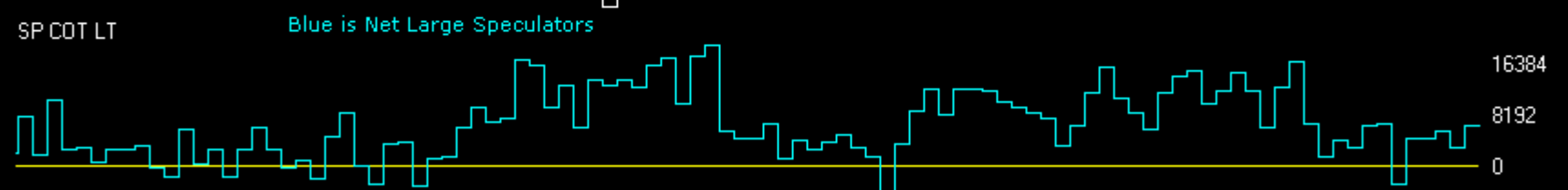
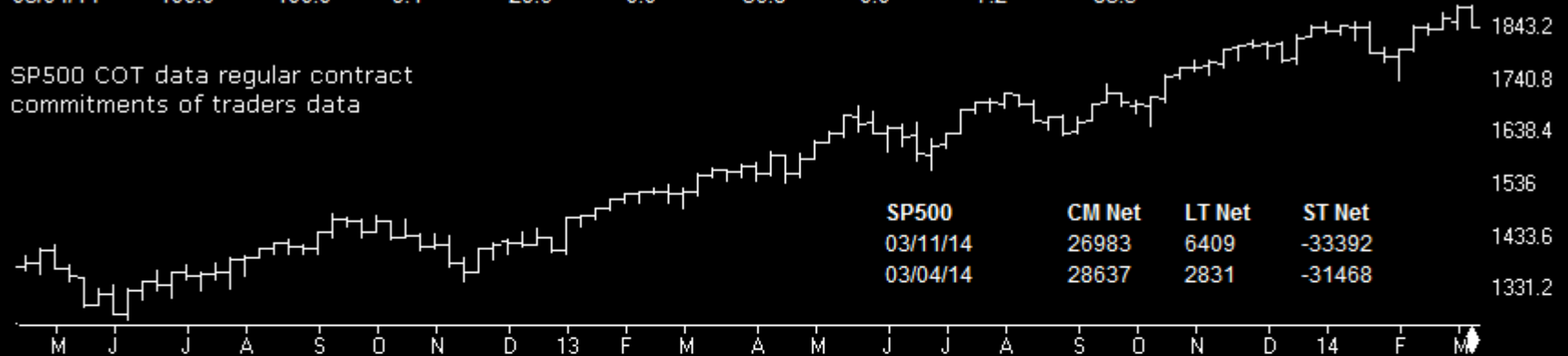


CP PriceOsc



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/11/14	97.5	94.9	1.8	47.7	4.3	19.3	0.0	10.7	100.0
03/04/14	100.0	100.0	9.1	29.6	0.0	36.8	0.0	7.2	83.5

SP500 COT data regular contract commitments of traders data



Index ETFs

Charts by AIQ TradingExpert

2 QQQ N100 ETF (Daily)



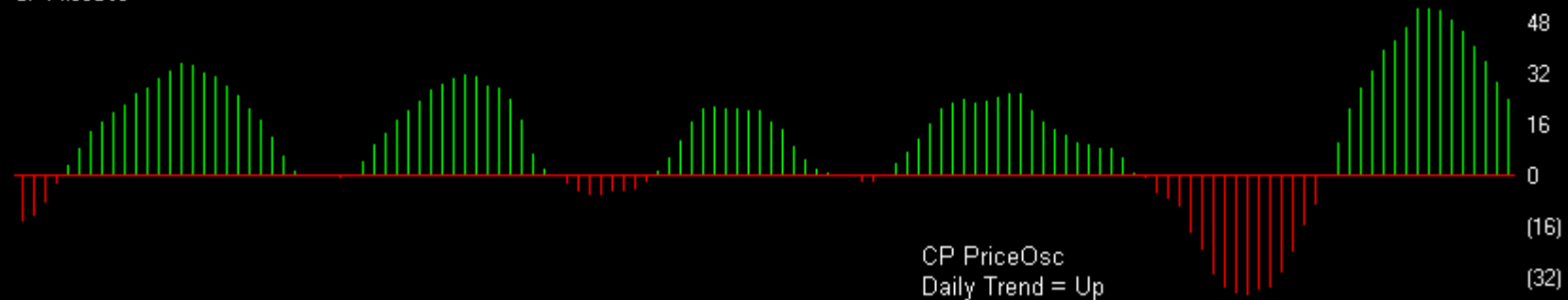
Index ETFs

Charts by AIQ TradingExpert

11 IwM R2000 ETF (Daily)



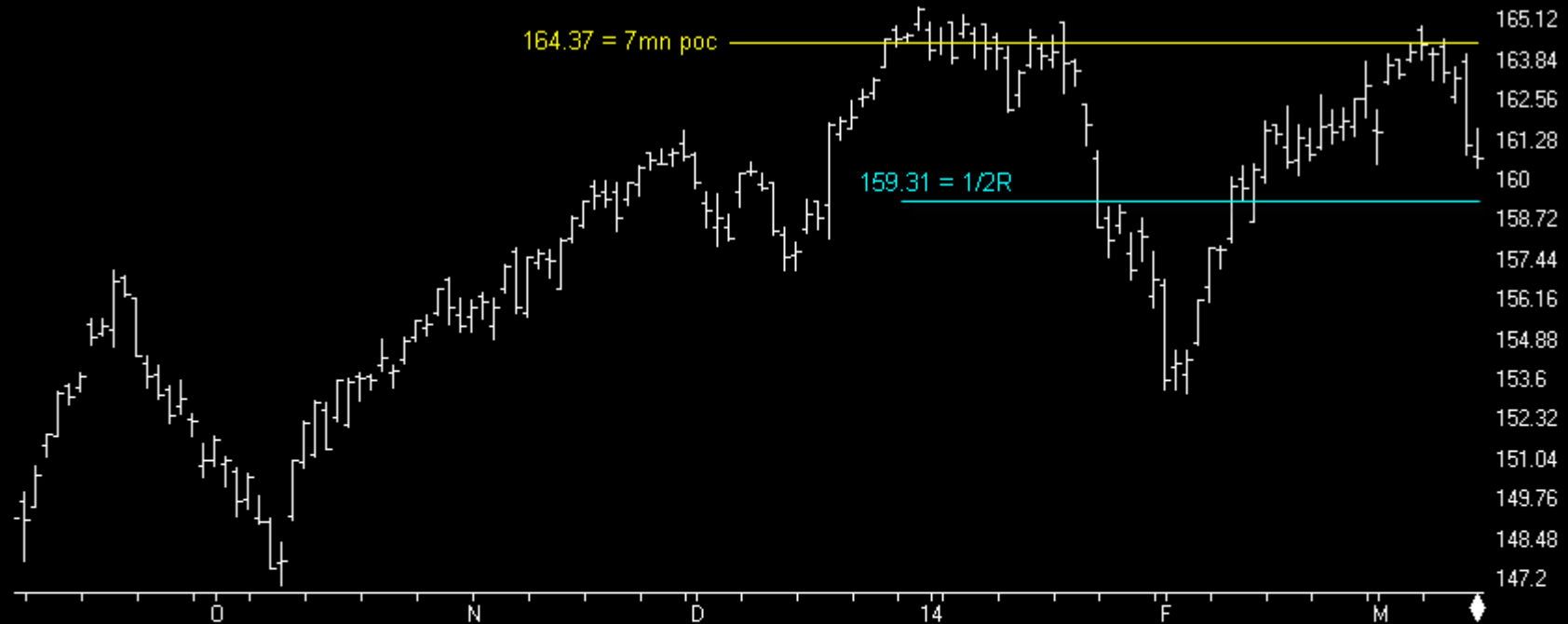
CP PriceOsc



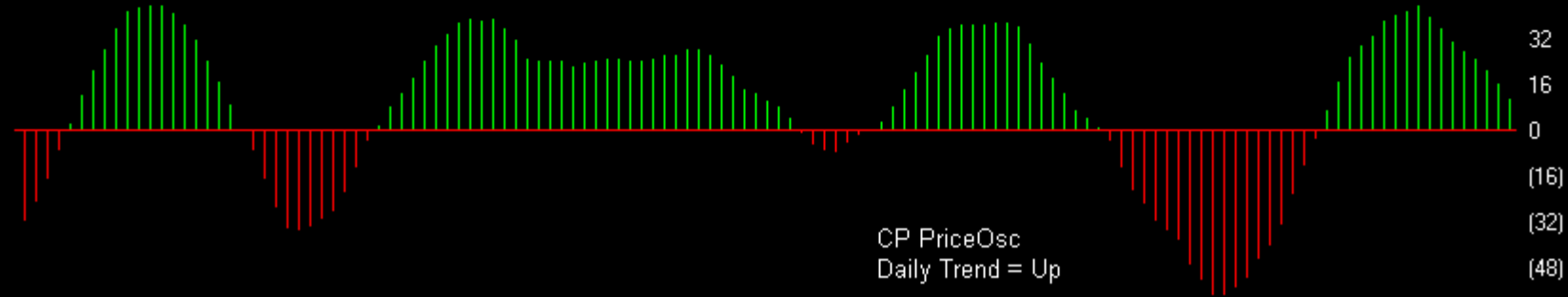
Index ETFs

Charts by AIQ TradingExpert

0 DIA DOW ETF (Daily)



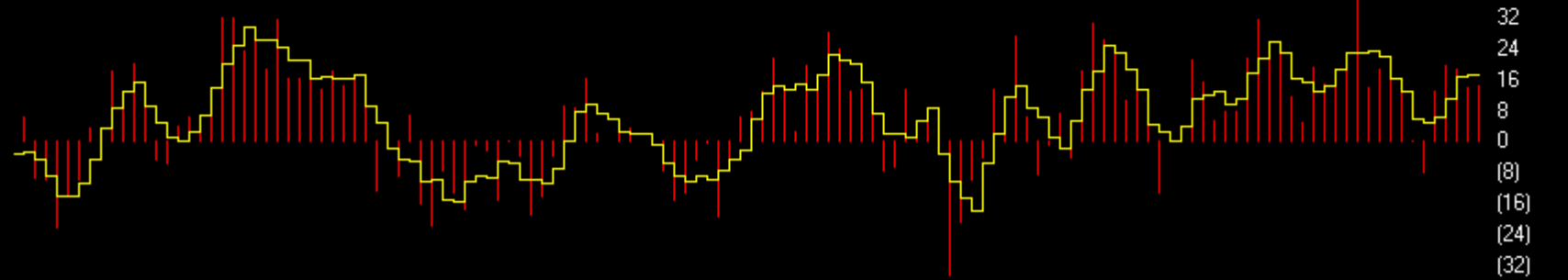
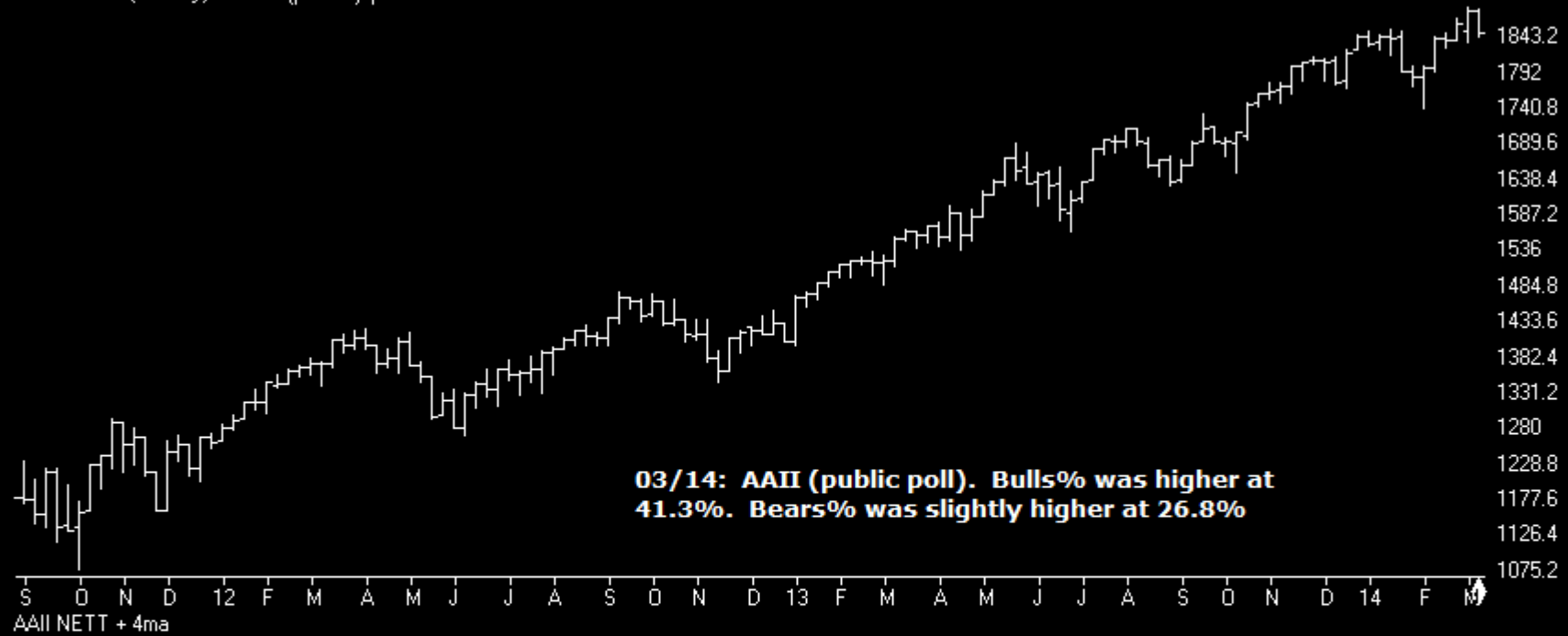
CP PriceOsc



Sentiment

Charts by AIQ TradingExpert

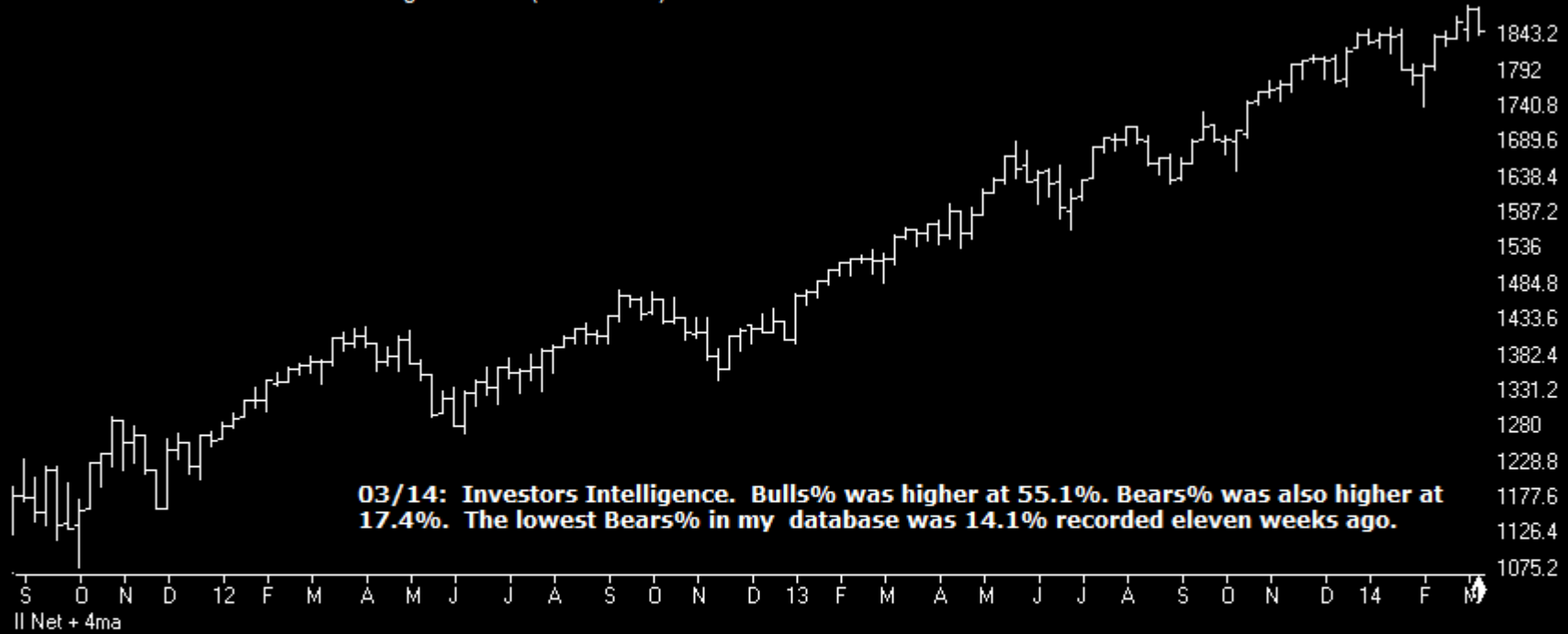
SP500 Index (Weekly) + AAI (public) poll



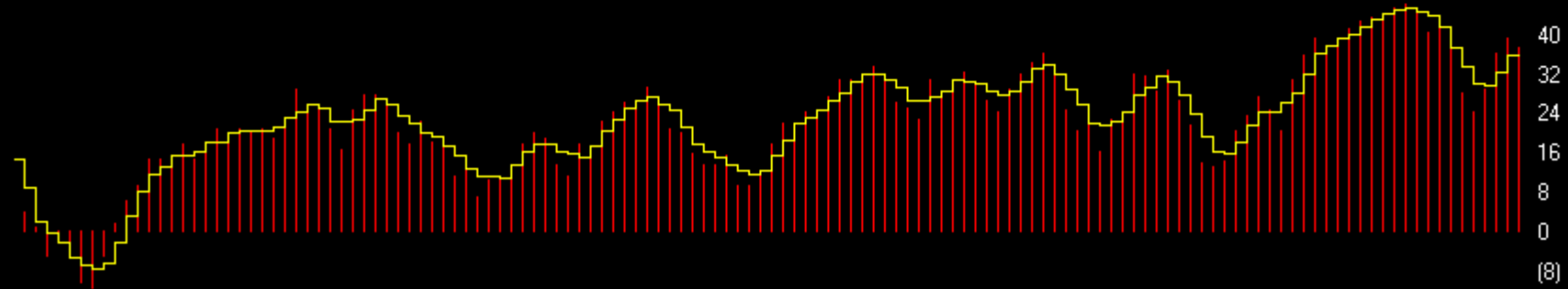
Sentiment

Charts by AIQ TradingExpert

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



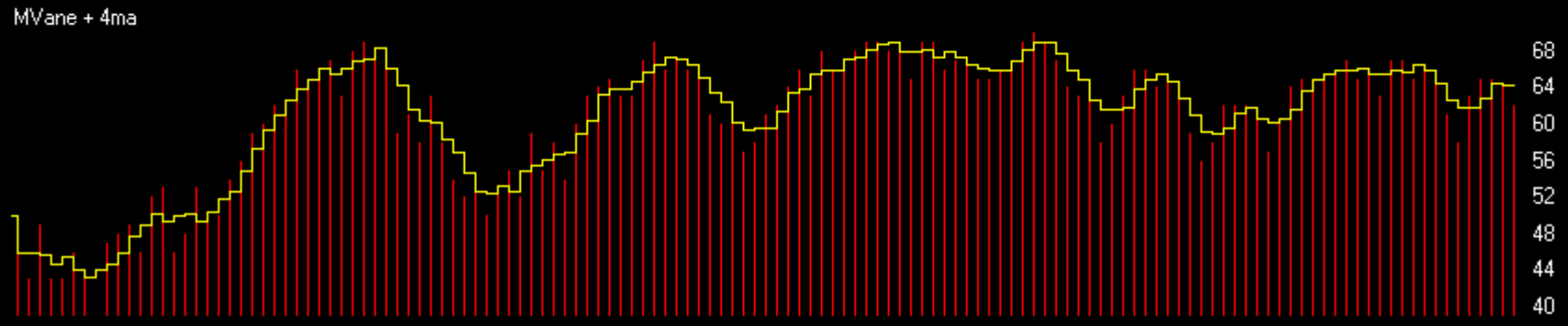
II Net + 4ma



Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + Market Vane (advisers)

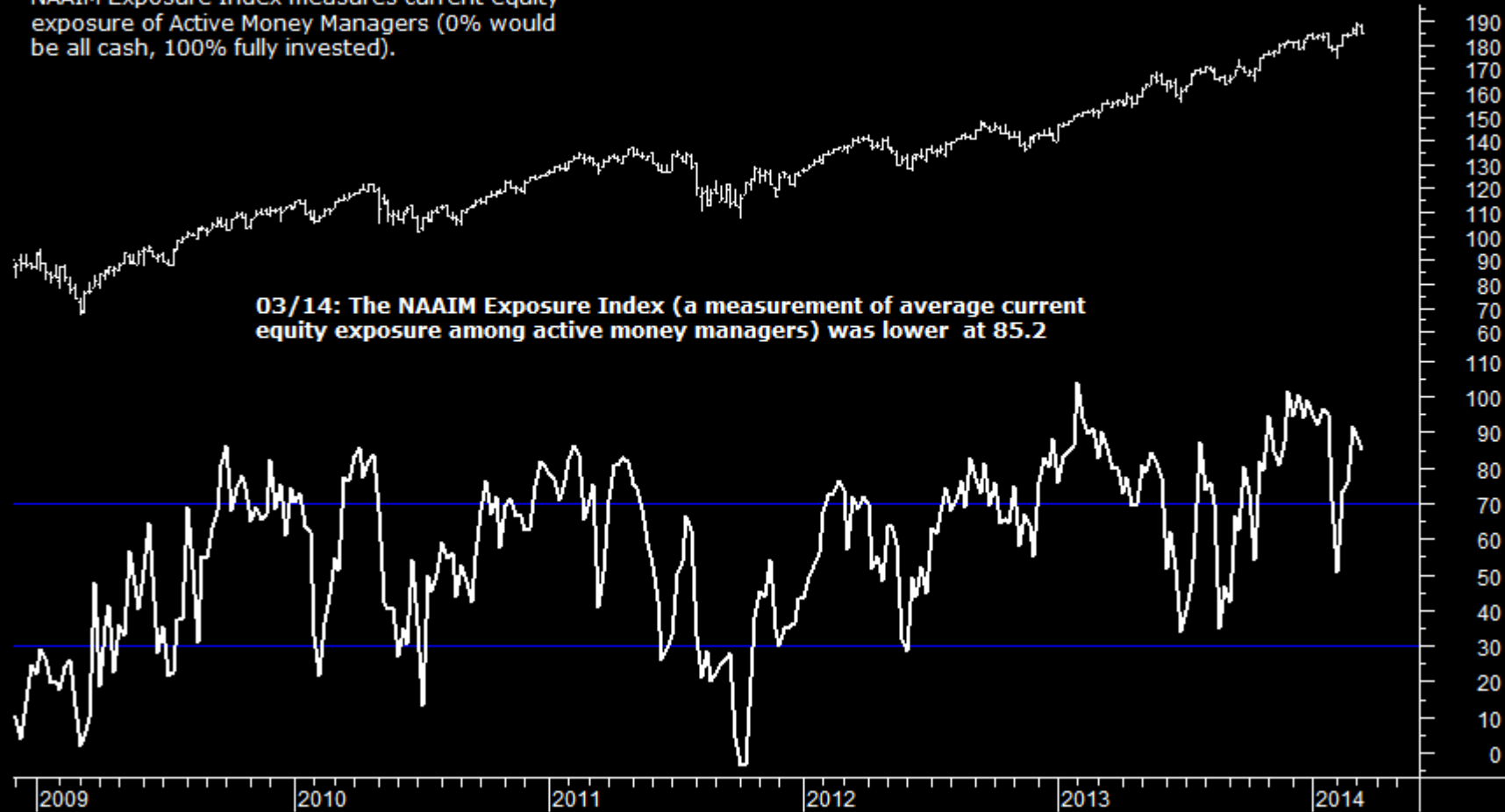


Sentiment

Charts by AIQ TradingExpert

SPY + NAAIM Exposure Index

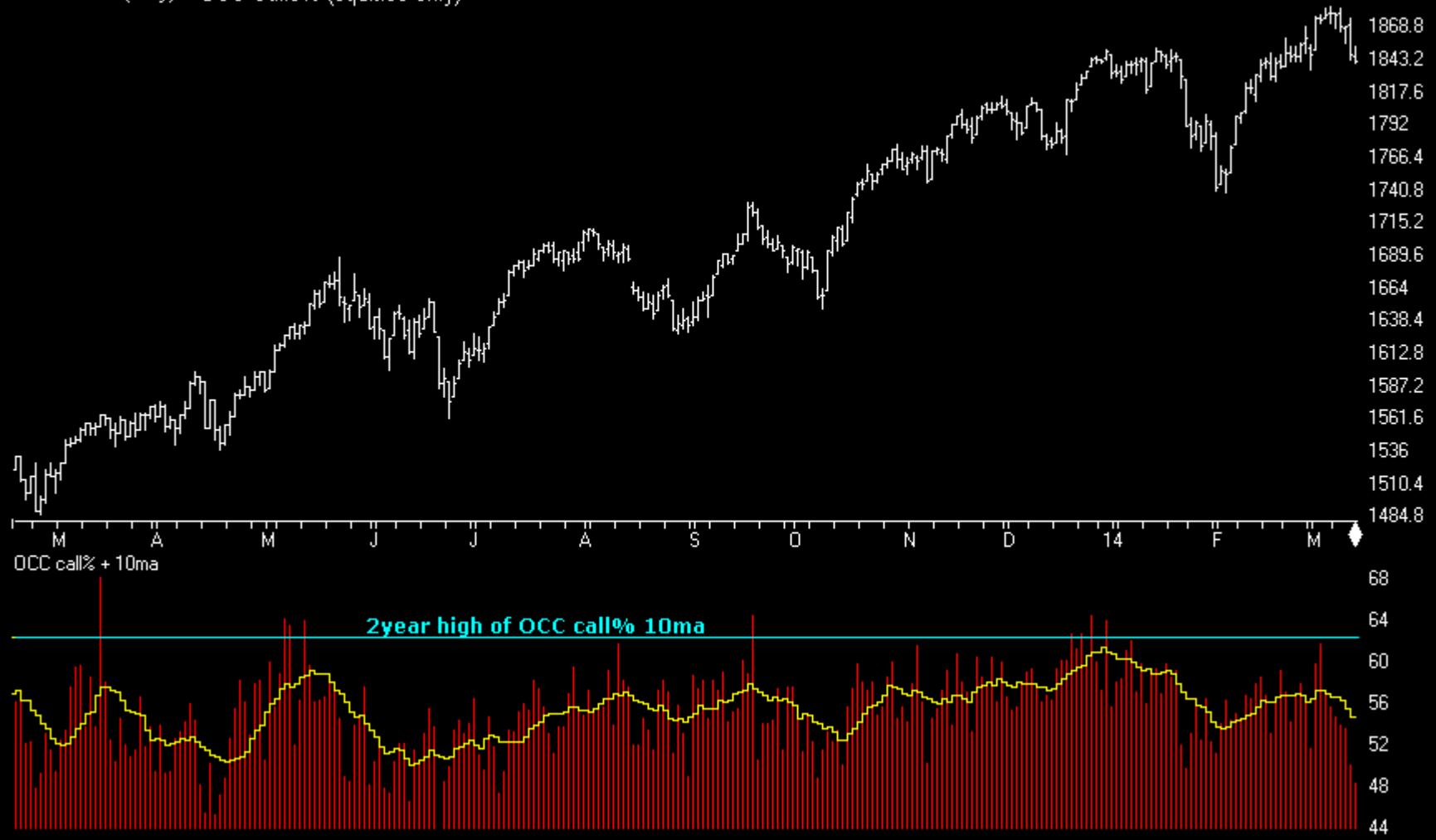
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



Sentiment

Charts by AIQ TradingExpert

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

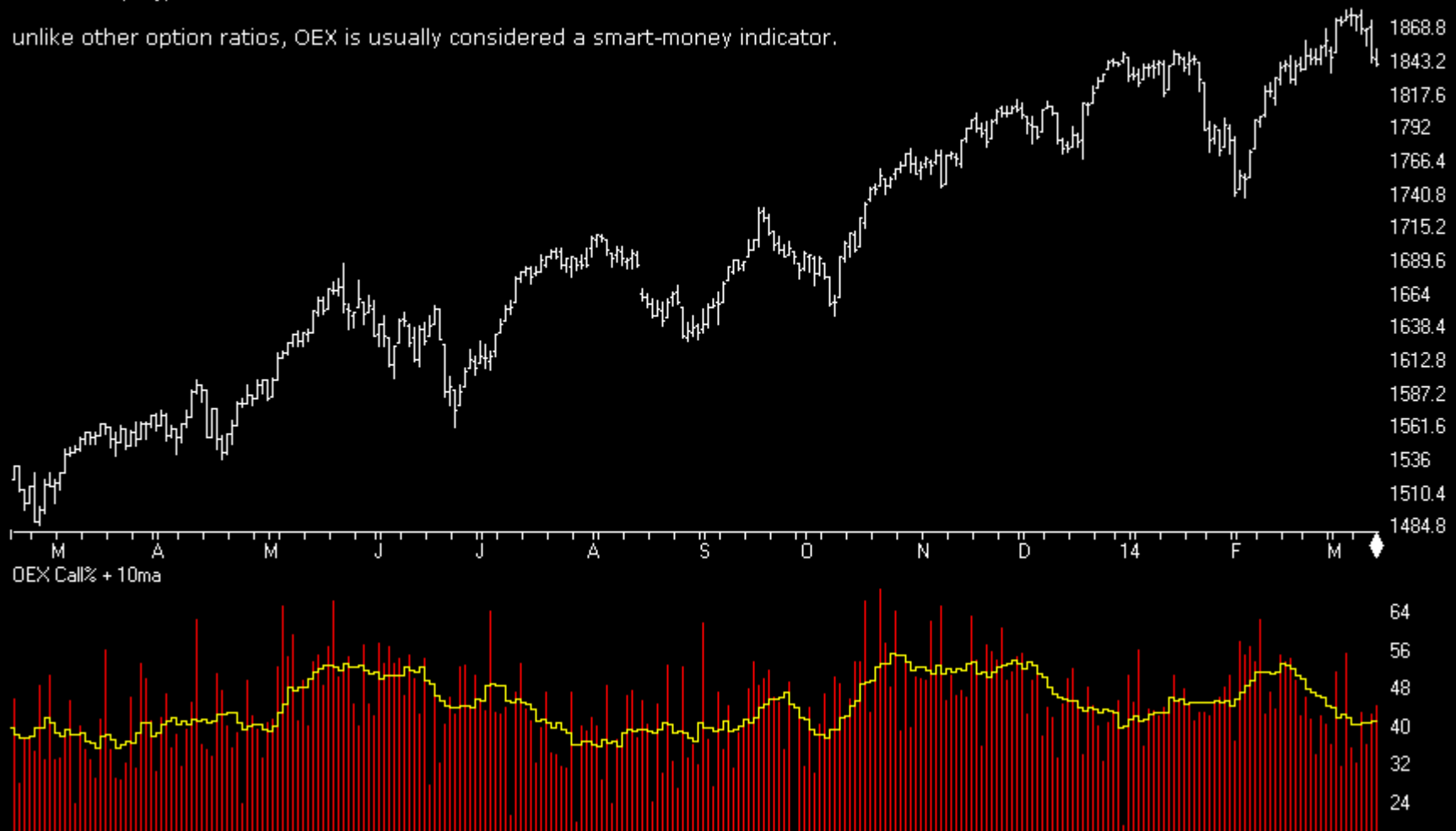


Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + OEX Calls%

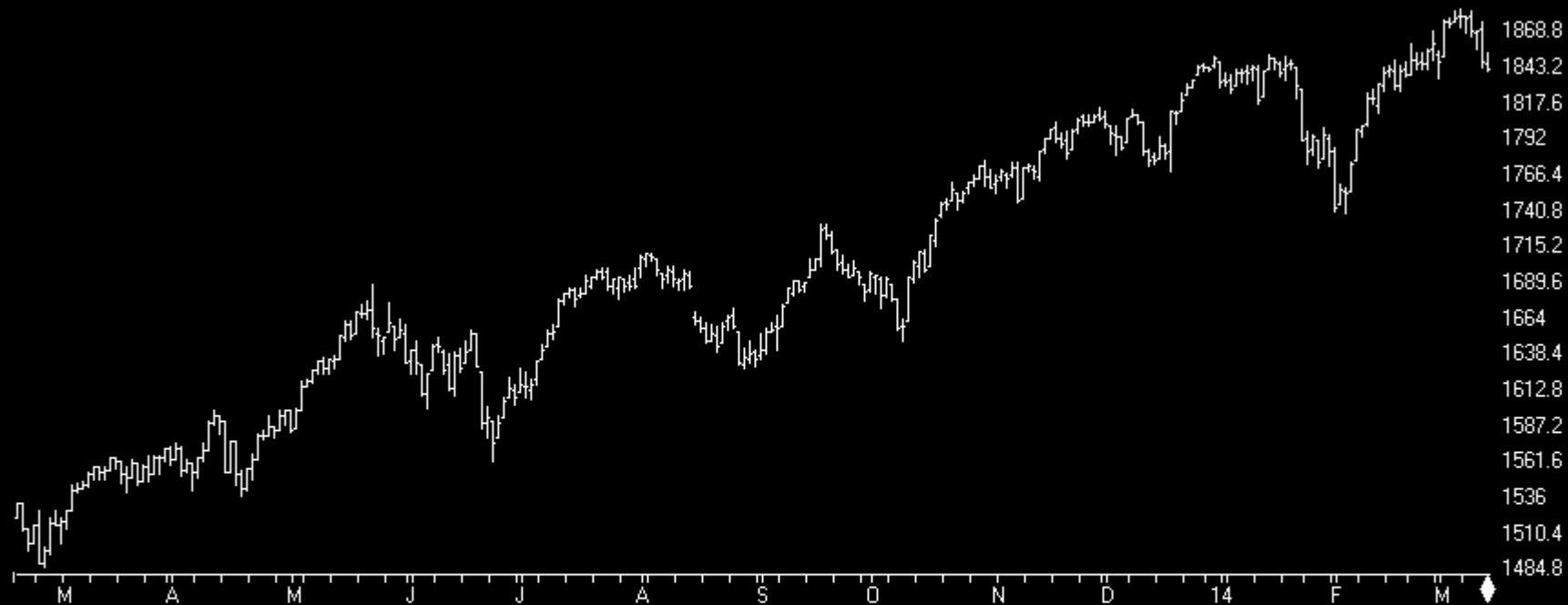
unlike other option ratios, OEX is usually considered a smart-money indicator.



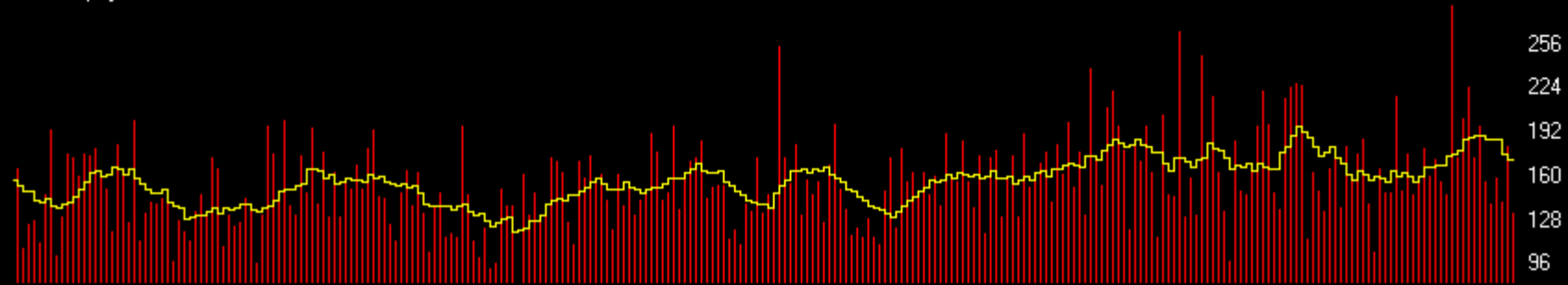
Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + ISEE (equities only)



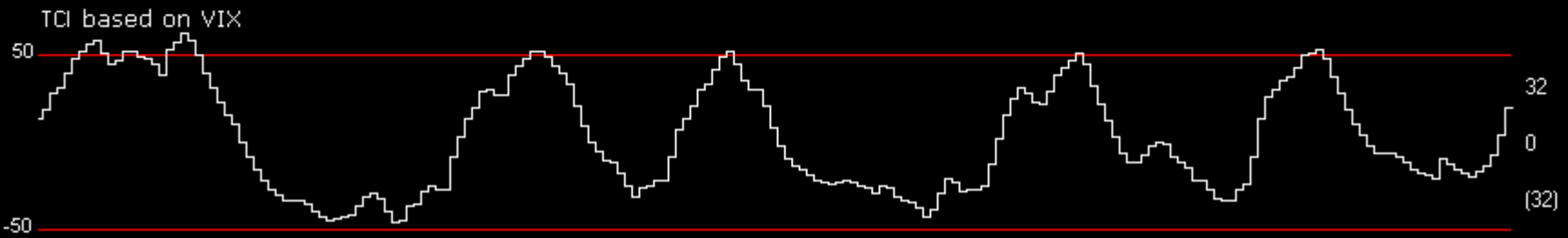
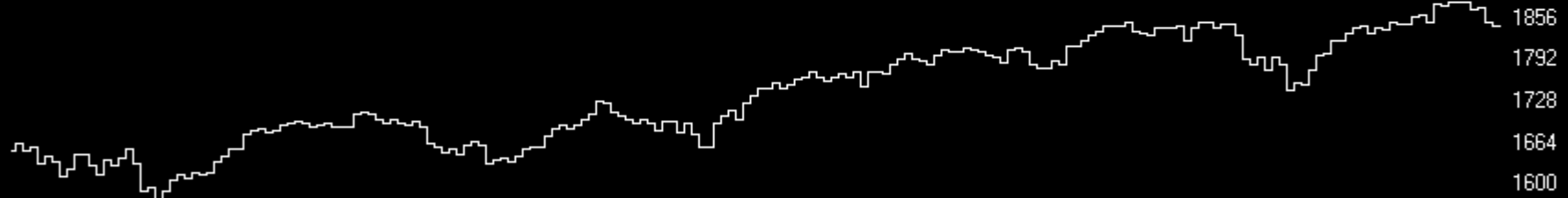
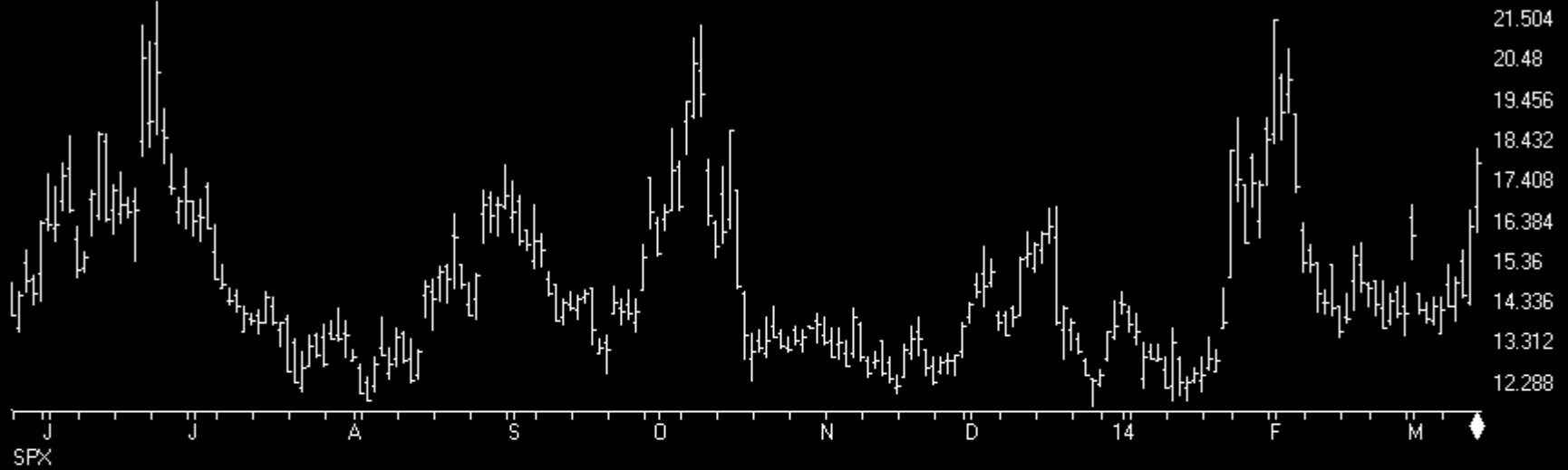
ISEE Equity+10ma



Sentiment

Charts by AIQ TradingExpert

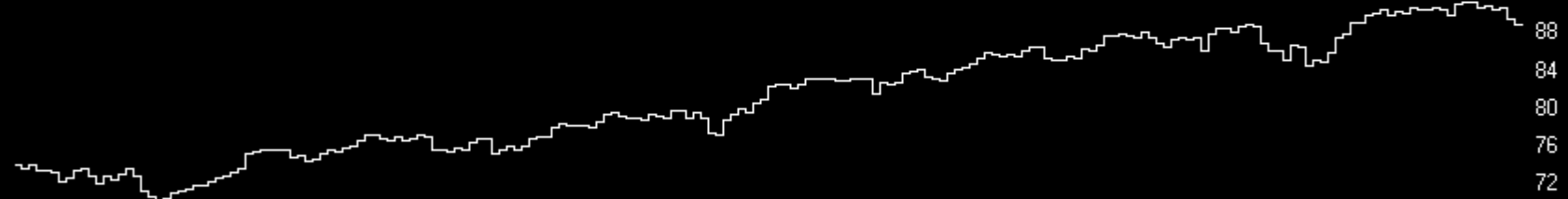
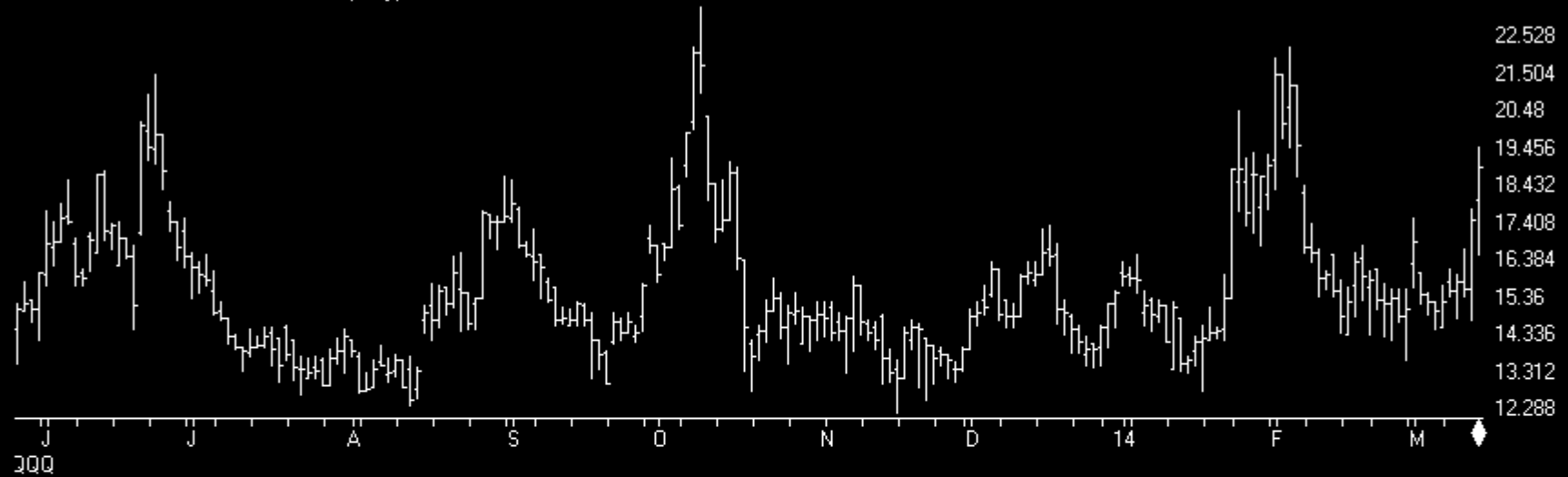
VIX - S&P 500 Volatility Index (Daily)



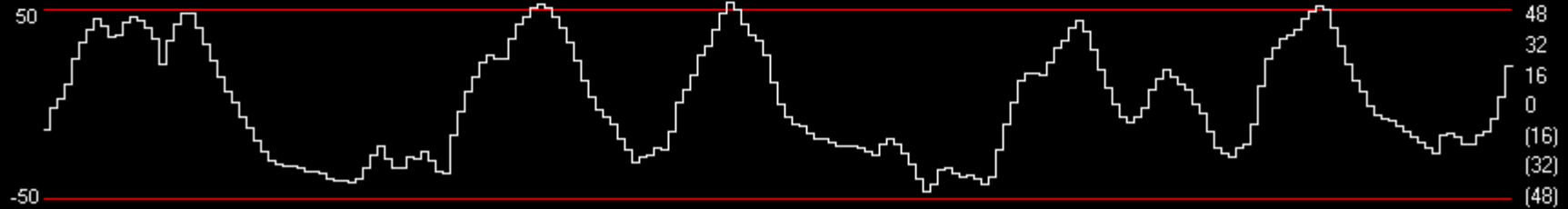
Sentiment

Charts by AIQ TradingExpert

VXN - NASDAQ VOLATILITY INDEX (Daily)



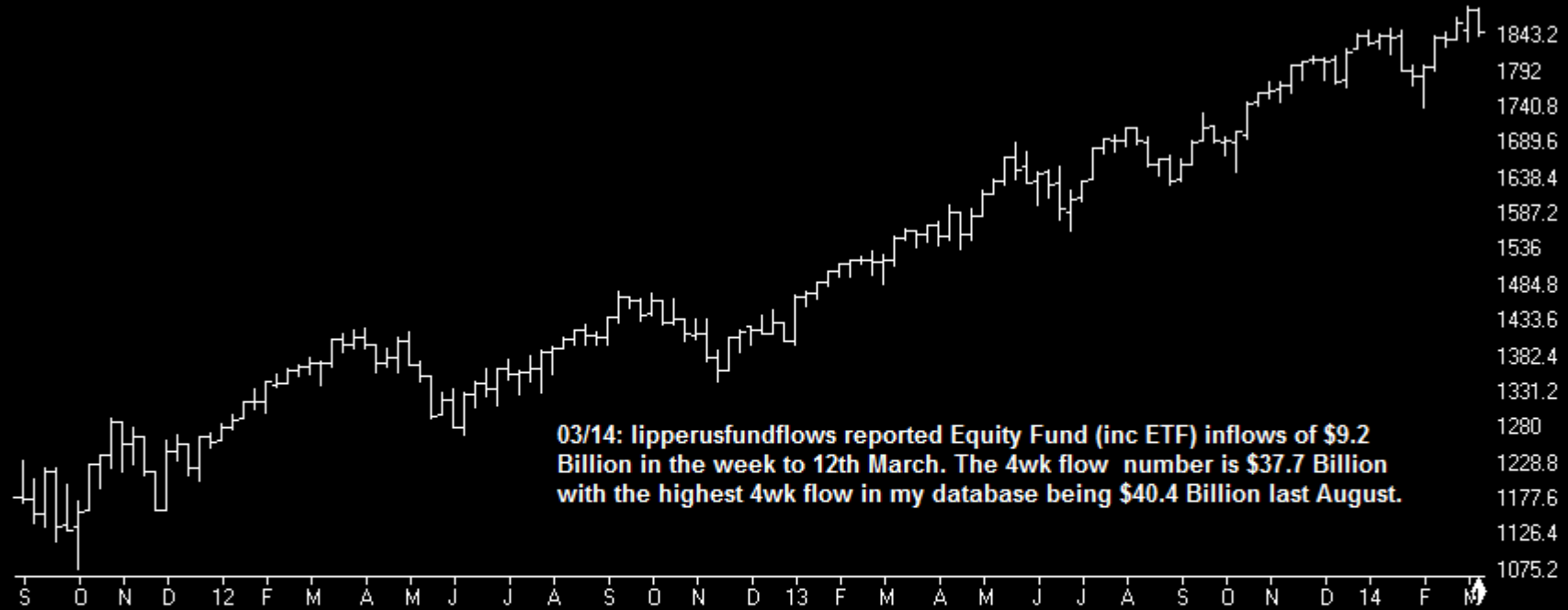
TCI based on VXN



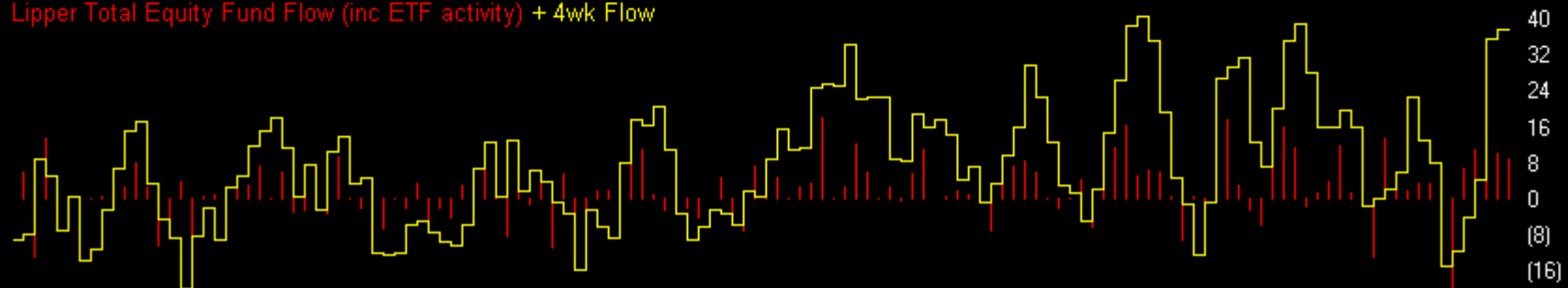
Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly)



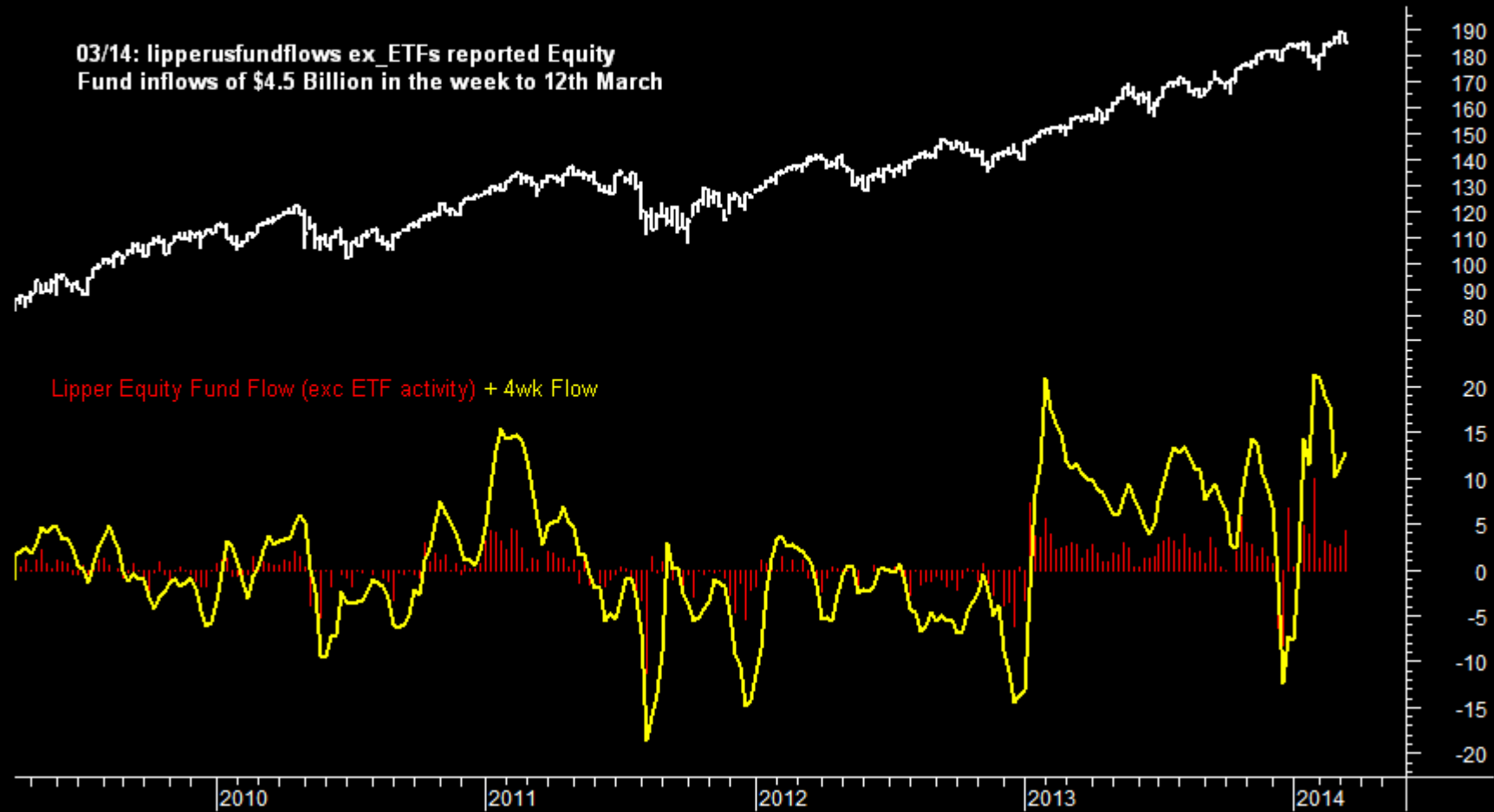
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow



Sentiment

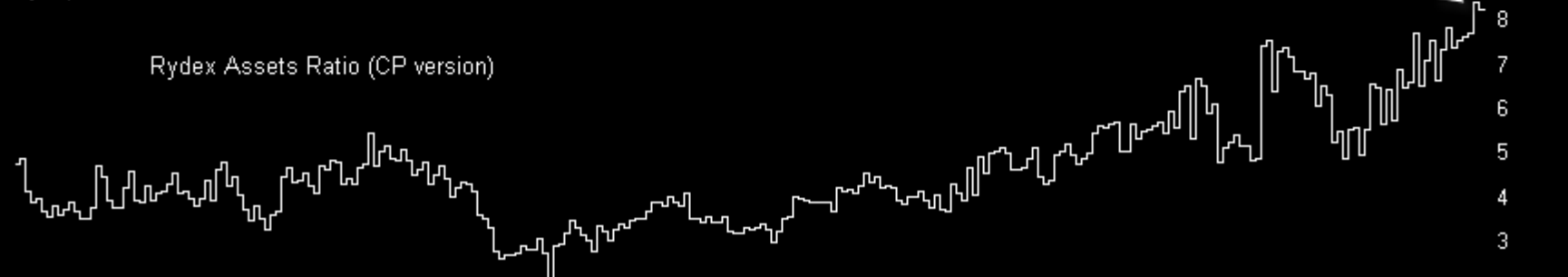
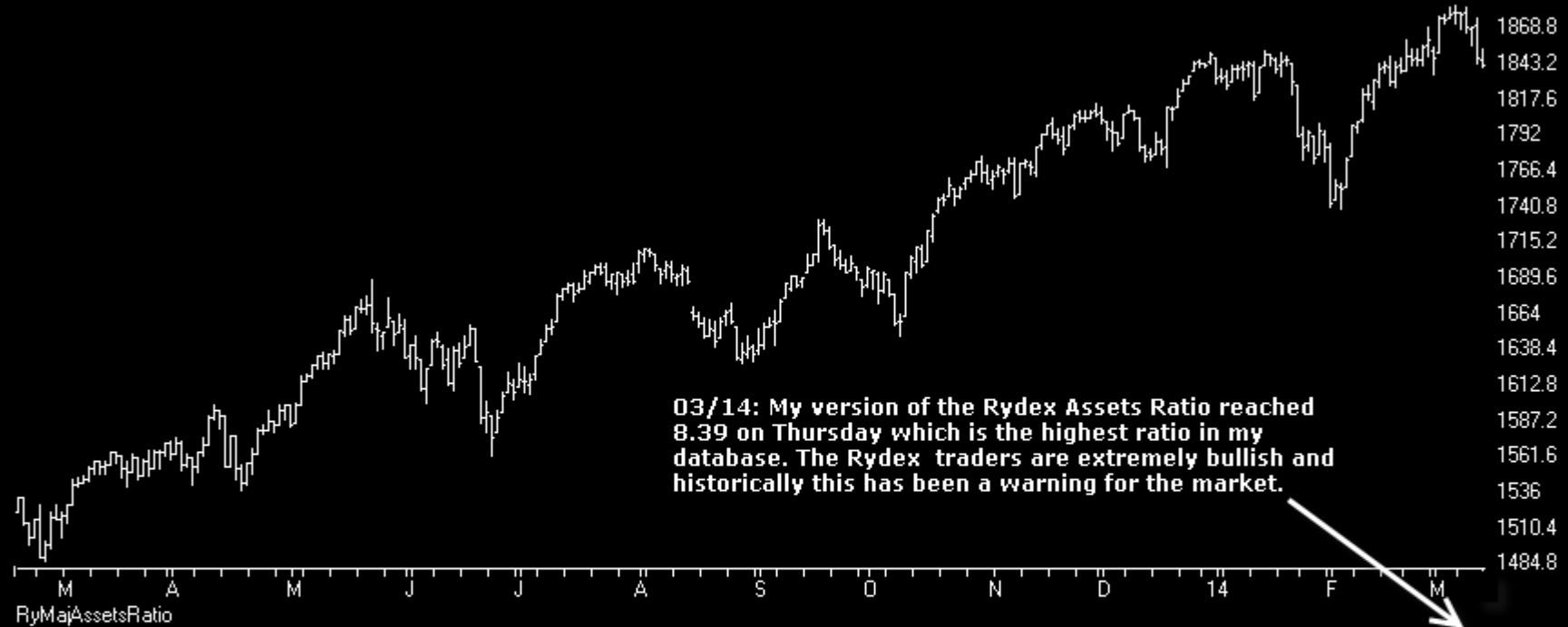
LIPPER Equity Fds (exc ETF) net flow (\$billion)

03/14: lipperusfundflows ex ETFs reported Equity
Fund inflows of \$4.5 Billion in the week to 12th March



Sentiment

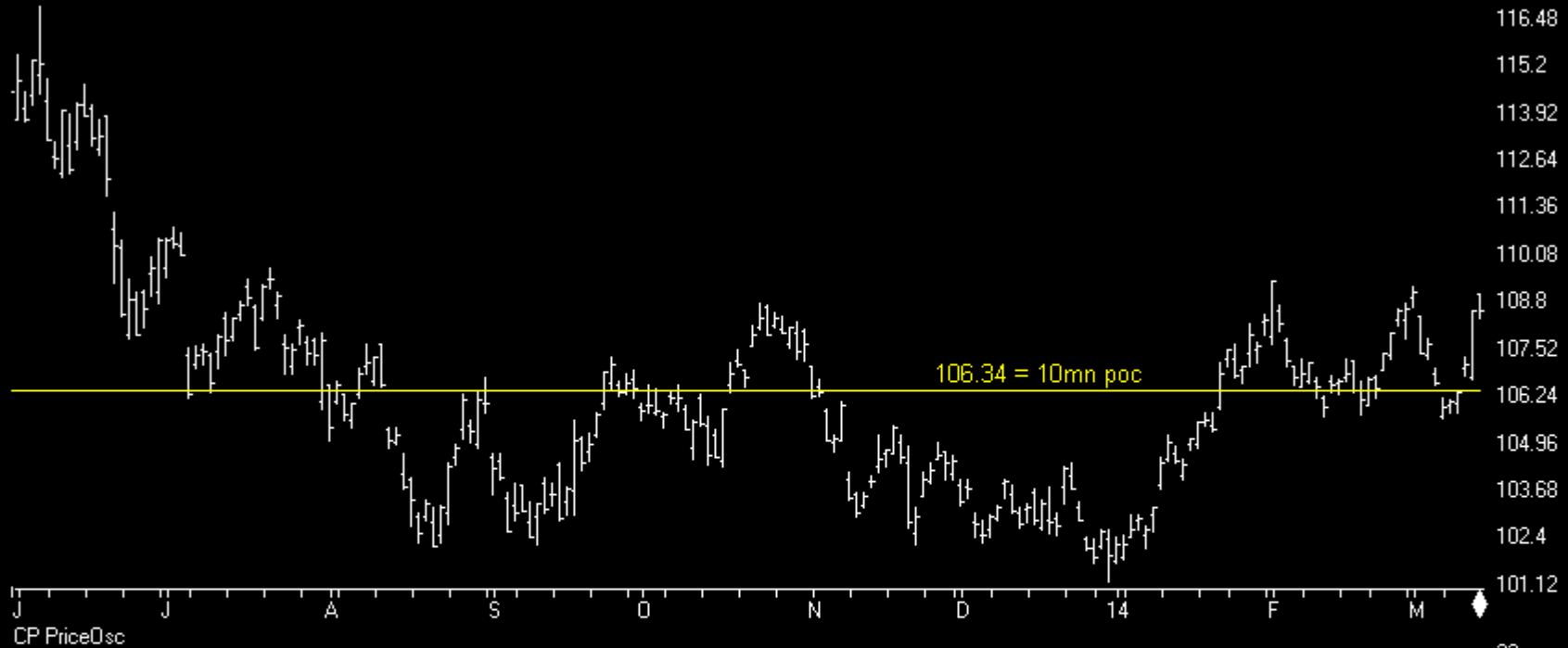
SP500 Index (Daily) + Rydex Assets Ratio



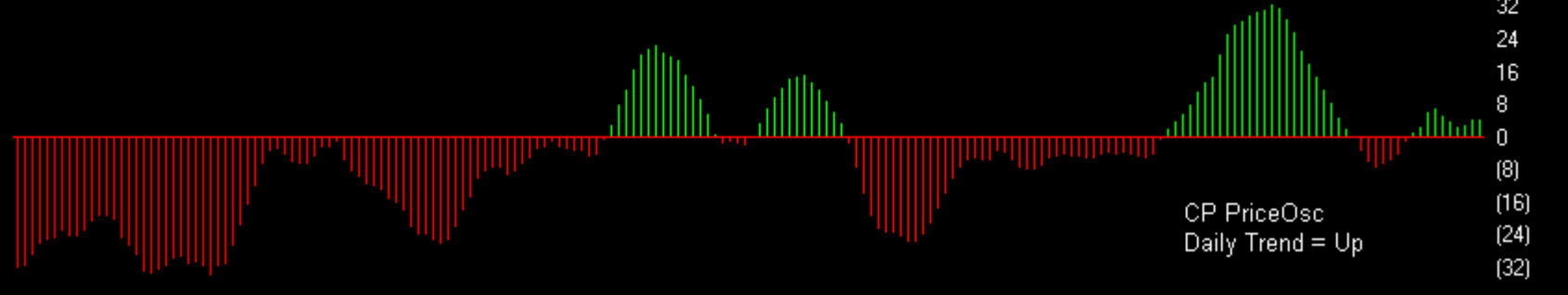
Bonds

Charts by AIQ TradingExpert

30 Lehman 20+ Year T Bond ETF (Daily)



CP PriceOsc

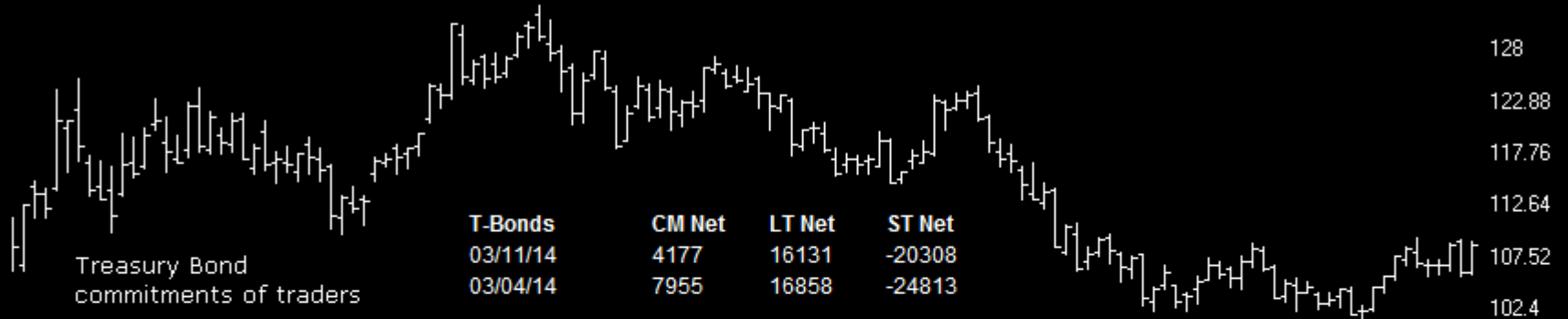


CP PriceOsc
Daily Trend = Up

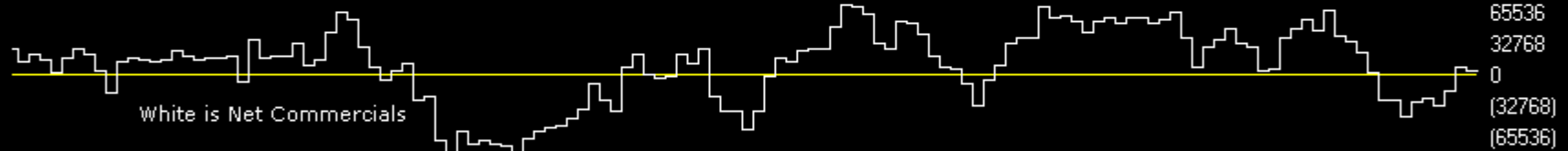
Bonds

Charts by AIQ TradingExpert

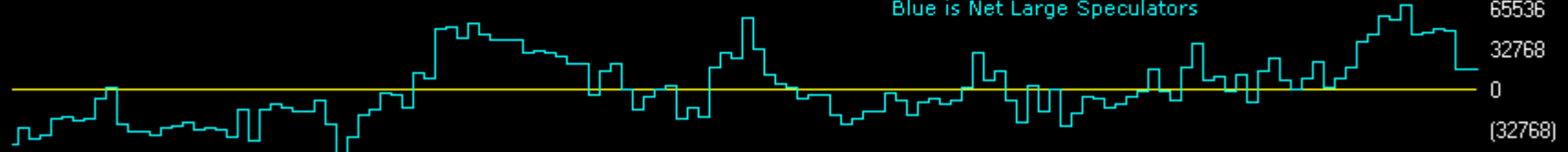
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/11/14	44.3	70.6	84.1	33.9	2.3	46.2	90.7	47.1	4.4
03/04/14	47.6	54.2	61.2	34.8	0.0	43.7	82.3	57.0	28.0



US COT CM



US COT LT



US COT ST



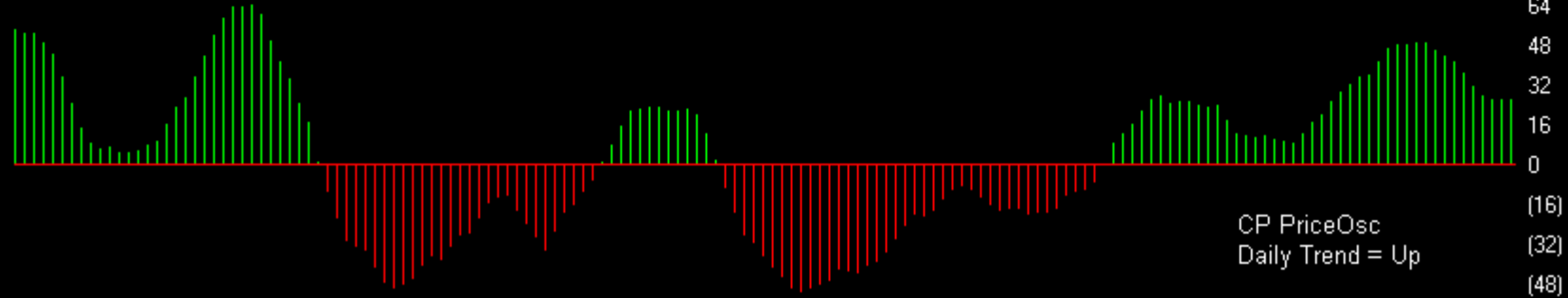
Gold

Charts by AIQ TradingExpert

STREETTRACKS GOLD TRUST ETF (Daily) (GLD)



CP PriceOsc

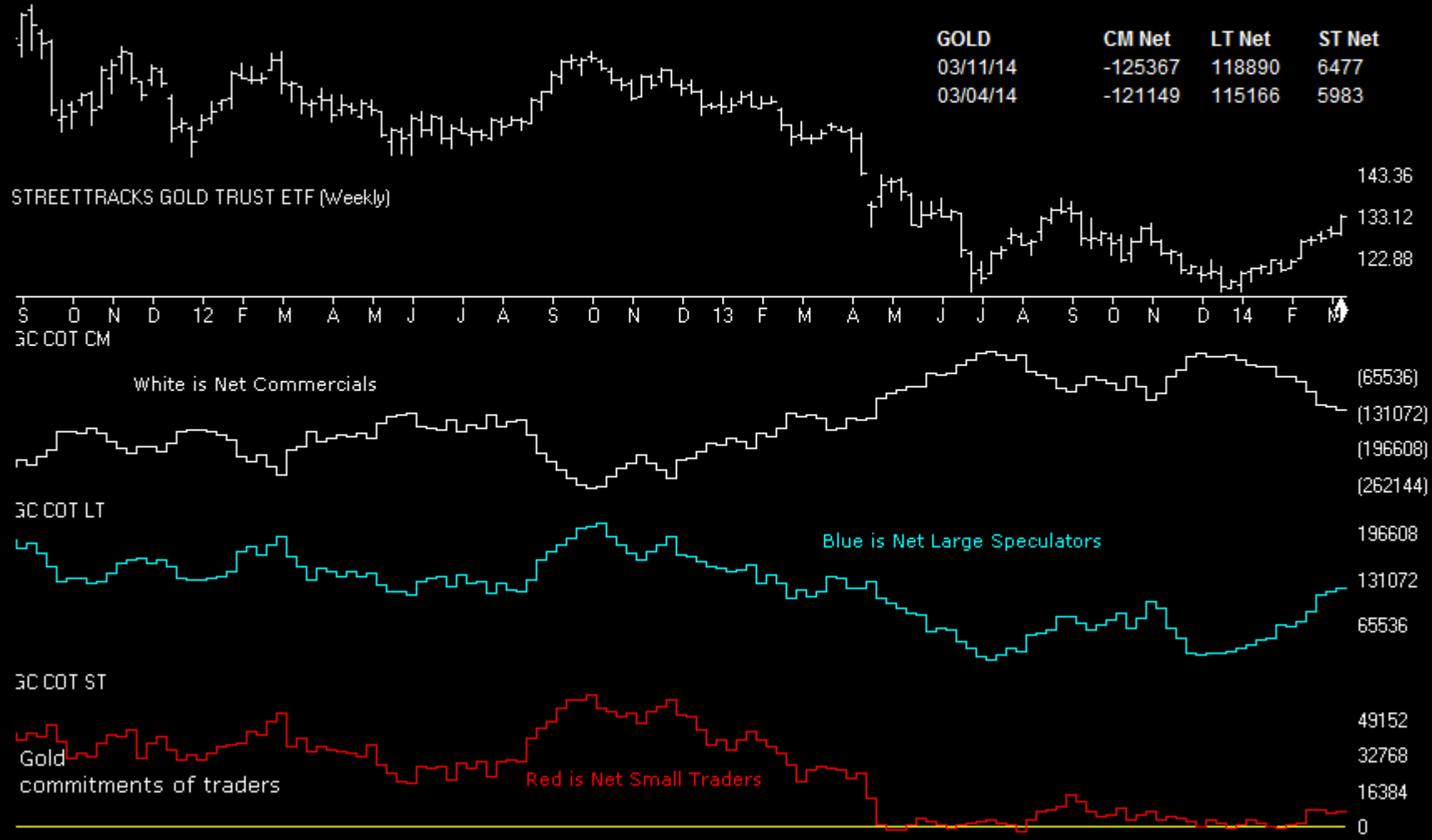


Gold

Charts by AIQ TradingExpert

GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/11/14	0	0	82.6	100	72.1	0	82.9	66.3	20.4
03/04/14	0	0	89.8	100	97.5	3.7	77.6	50.5	10

GOLD	CM Net	LT Net	ST Net
03/11/14	-125367	118890	6477
03/04/14	-121149	115166	5983

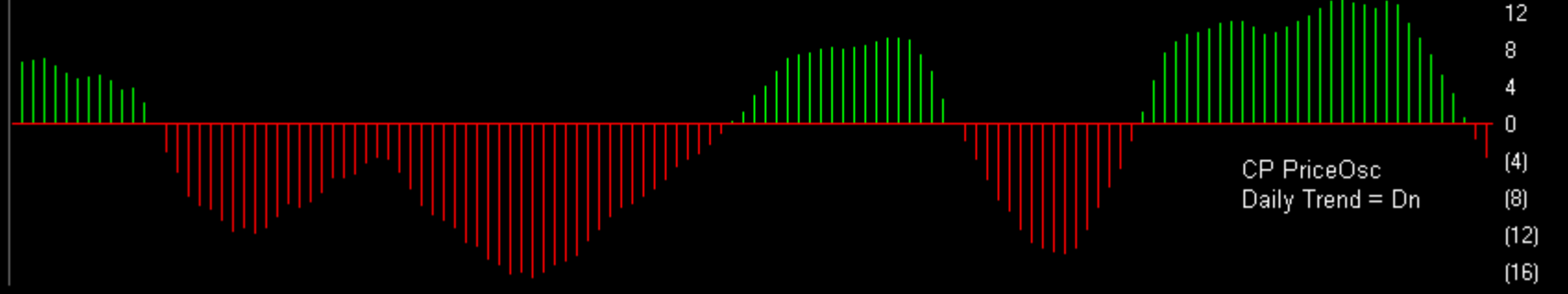




43 UNITED STATES OIL FUND (Daily) (USO)



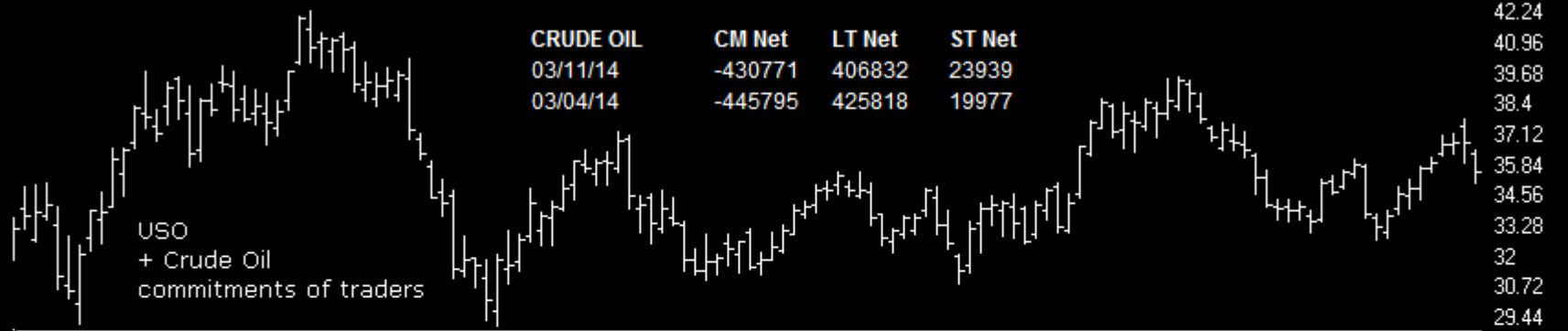
CP PriceOsc



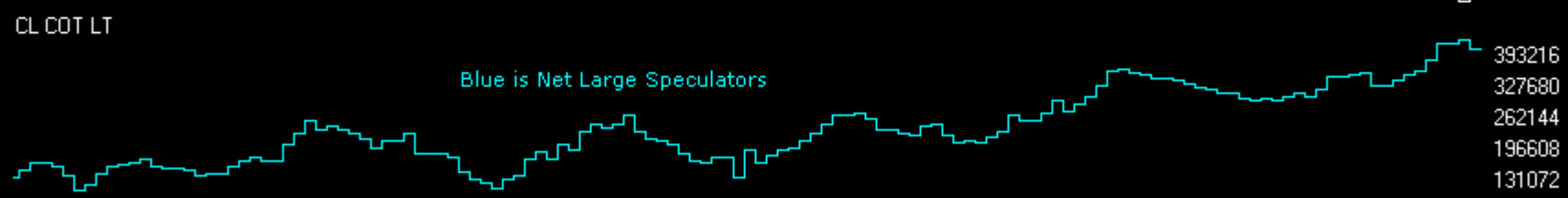
Oil

Charts by AIQ TradingExpert

CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/11/14	11.1	15.3	86.0	85.0	86.0	16.0	100.0	95.3	62.6
03/04/14	0.0	1.3	86.5	100.0	95.4	0.0	87.1	82.7	63.2



CRUDE OIL	CM Net	LT Net	ST Net
03/11/14	-430771	406832	23939
03/04/14	-445795	425818	19977



42.24
40.96
39.68
38.4
37.12
35.84
34.56
33.28
32
30.72
29.44

(131072)
(262144)
(393216)

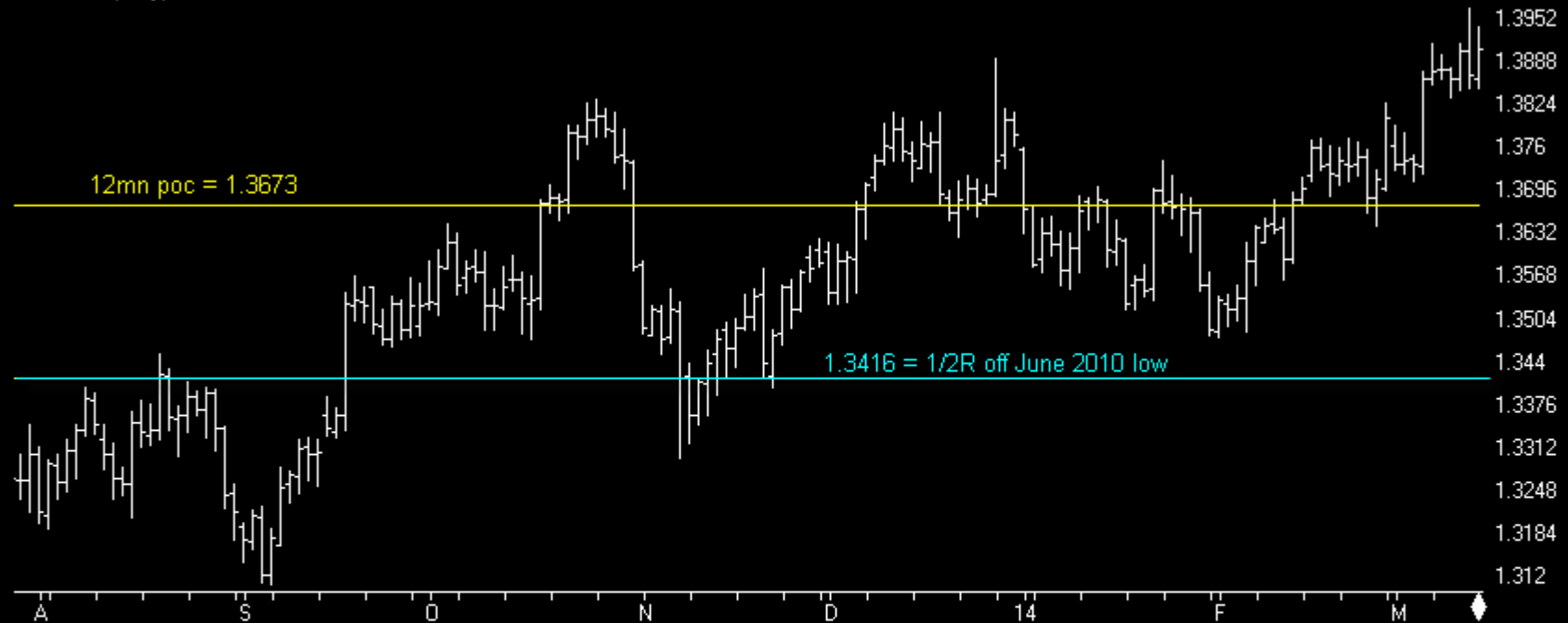
393216
327680
262144
196608
131072

32768
16384
0

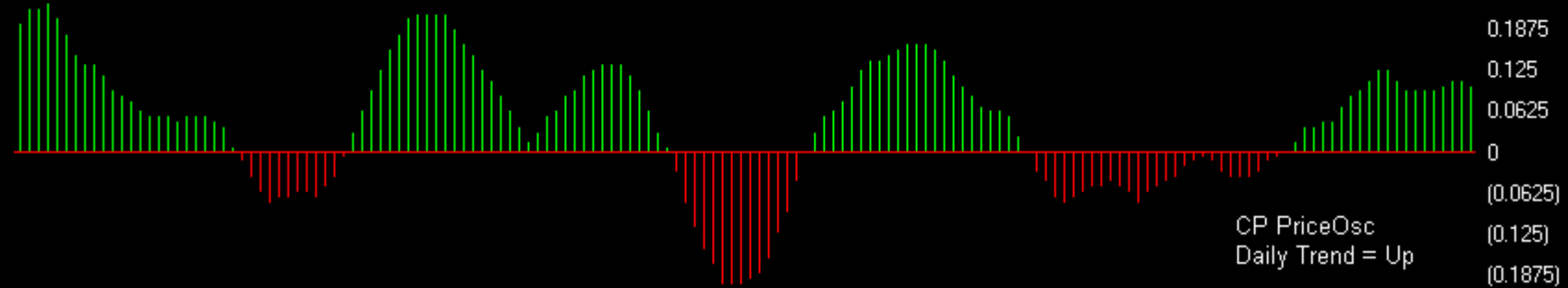
Dollar

Charts by AIQ TradingExpert

EURUSD (Daily)



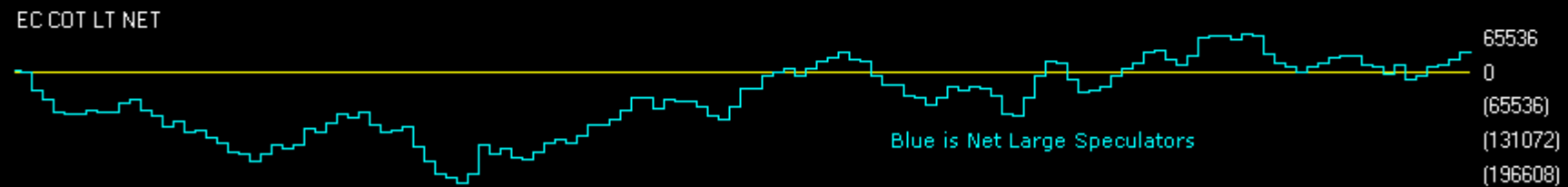
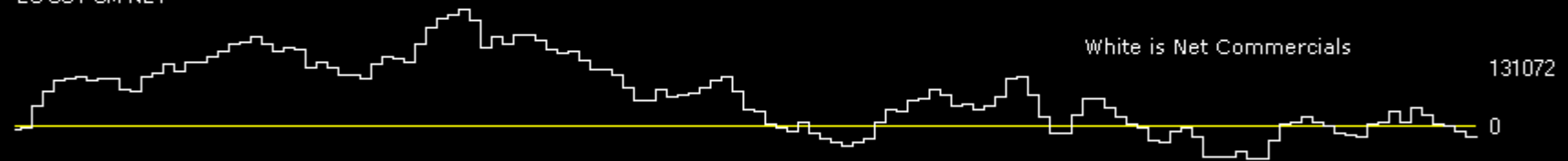
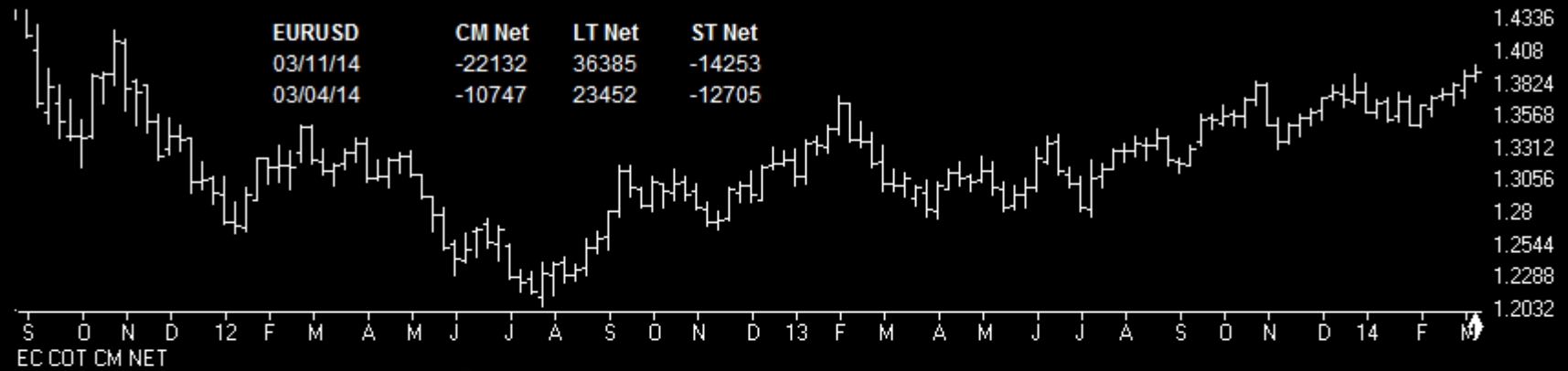
CP PriceOsc



Dollar

Charts by AIQ TradingExpert

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/11/14	43.4	58.4	84.6	58.1	36.1	6.5	53.9	55.8	31.0
03/04/14	53.7	62.9	73.6	43.1	35.9	40.8	58.8	37.1	14.0

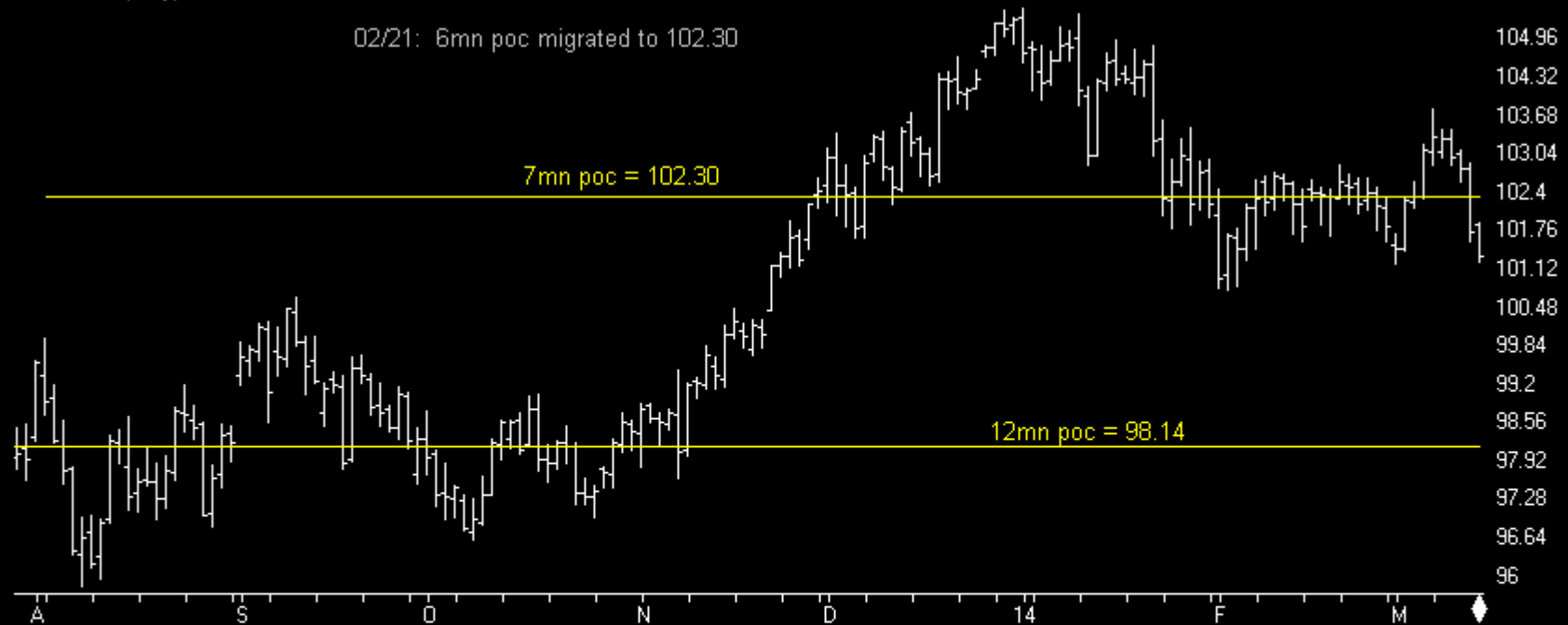


Dollar

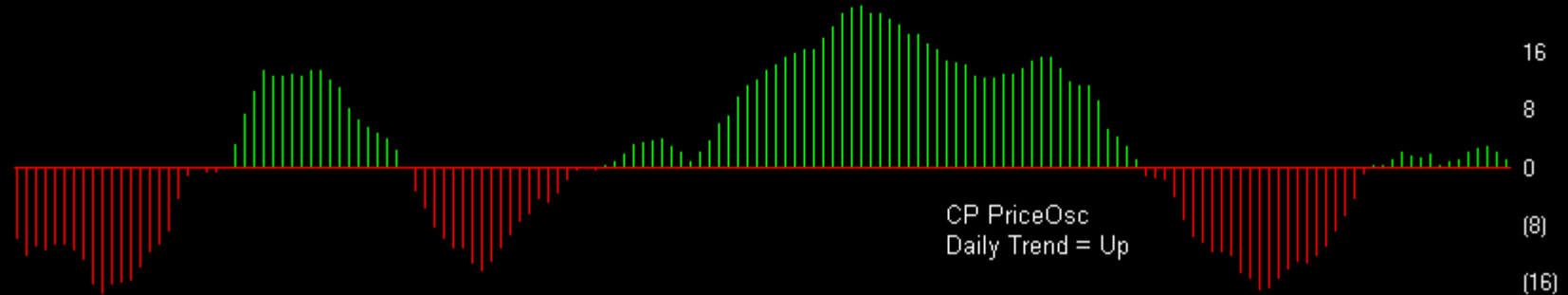
Charts by AIQ TradingExpert

USDJPY (Daily)

02/21: 6mn poc migrated to 102.30



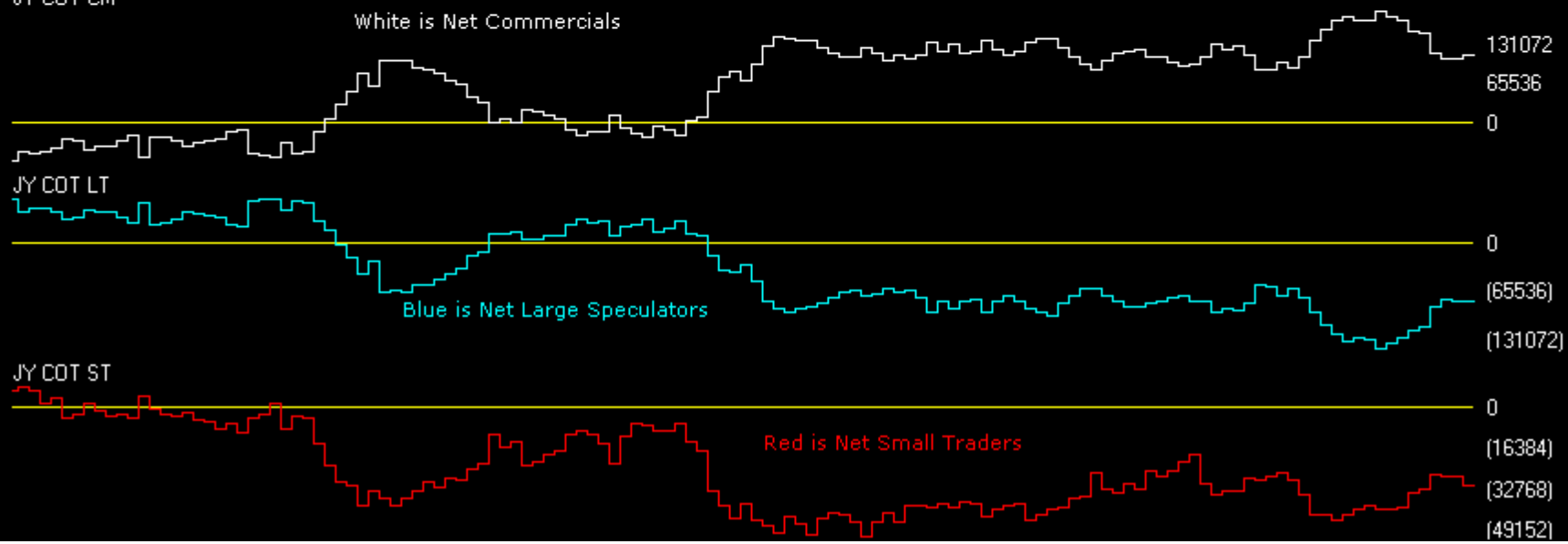
CP PriceOsc



Dollar

Charts by AIQ TradingExpert

JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/11/14	43.7	12.3	57.7	51.3	13.0	5.2	80.5	55.8	0.0
03/04/14	22.2	49.5	88.2	73.9	41.4	10.8	88.2	78.7	20.1



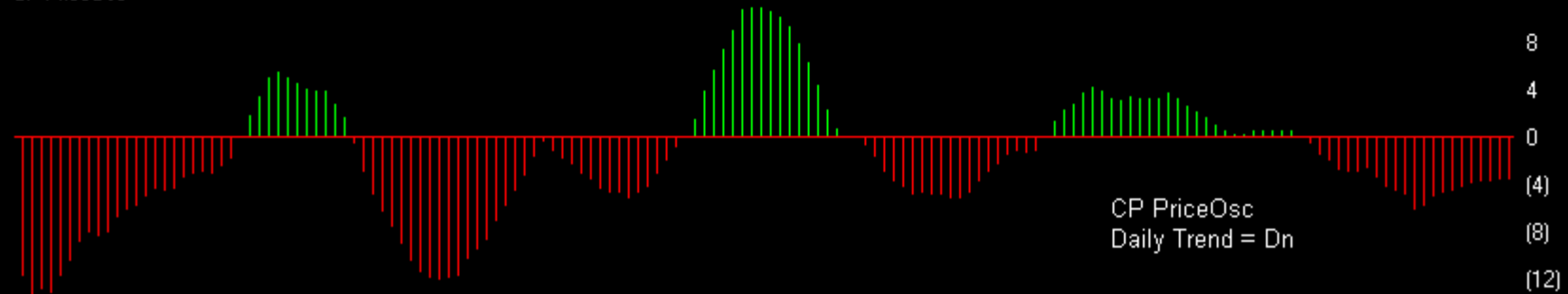
Dollar

Charts by AIQ TradingExpert

US DOLLAR INDEX (Daily)



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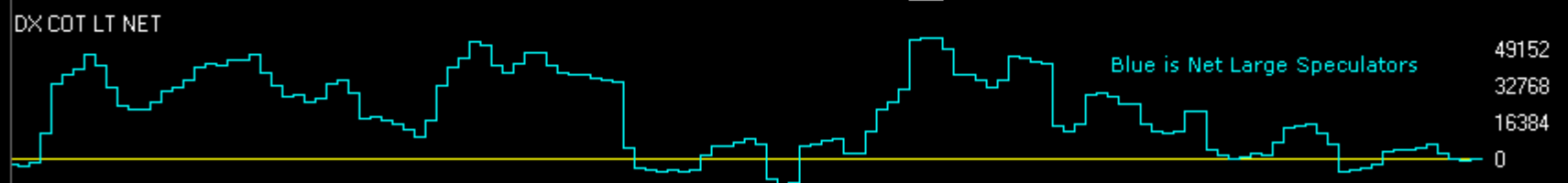
Dollar

Charts by AIQ TradingExpert

USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/11/14	76.0	34.4	19.5	20.4	73.1	80.5	43.1	29.4	67.6
03/04/14	74.0	38.8	24.6	19.3	41.7	73.7	65.9	59.0	47.1



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 M
DX COT CM



DX COT_LT_NET
DX COT_ST

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