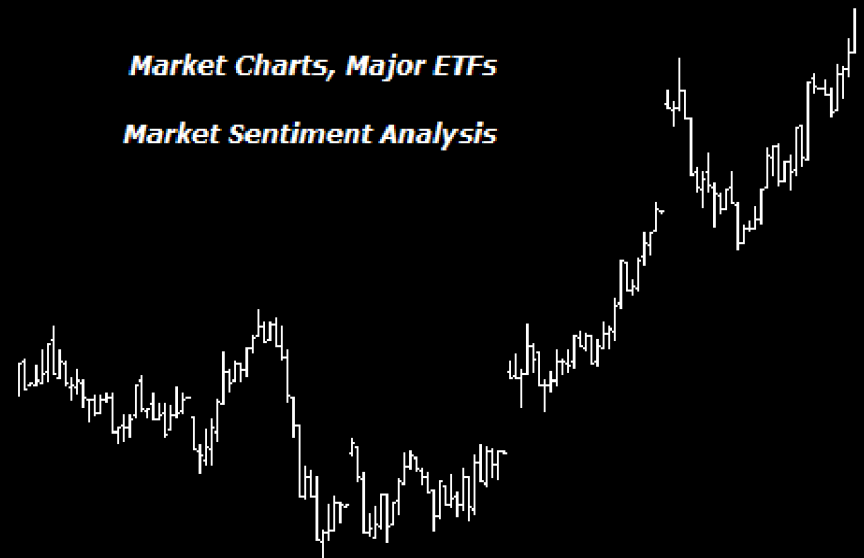


Charts to Friday 21st March 2014

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 twice and Significant Buying once. Although there was another failed probe above 1872 on Friday enough time was printed there to lift the 2mn poc to that level. This is now First Level Resistance. 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 back to positive for Nyse, remained neutral for Nasdaq and R2000, and remained negative for U.K.

Stocks>50dyma numbers: Nyse 68%, Nasdaq 63%, R2000 67%, UK 45%
. Numbers >50 are considered supportive.

***** SENTIMENT

Consensus Polls:

03/21: AAll (public poll). Bulls% was lower at 36.8%. Bears% was slightly lower at 26.1%

03/21: Investors Intelligence. Bulls% was lower at 52%. Bears% was unchanged at 17.4%. The 4wkma of nett at 37 is moving back up. The highest waqs 45.3 at the start of the year.

03/21: Market Vane (advisers) poll was unchanged at 62

03/21: The NAAIM Exposure Index (a measurement of average current equity exposure among active money managers) was higher at 89.84

Mutual Fund Flow:

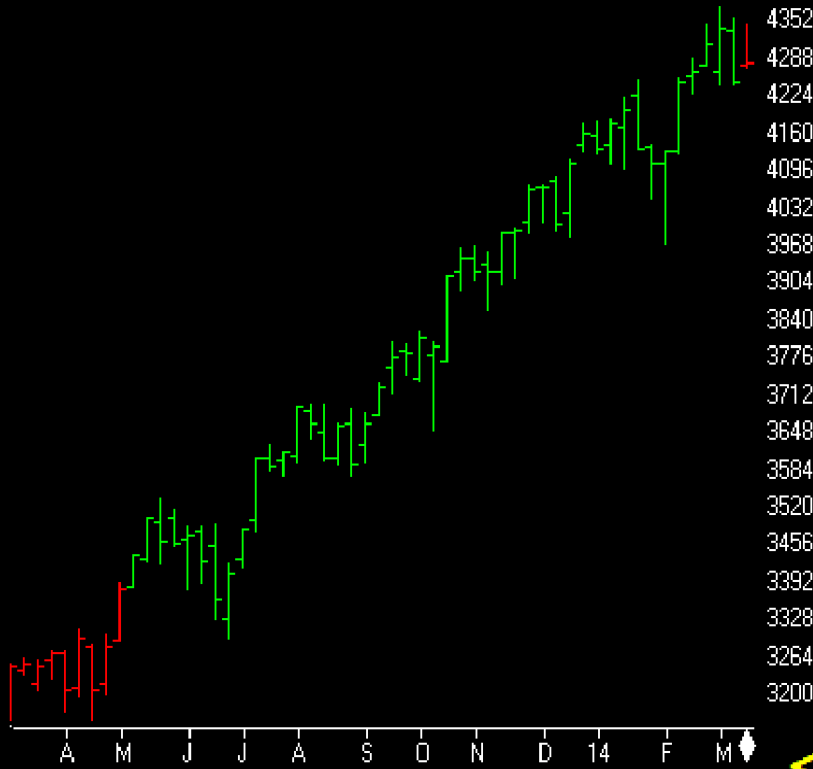
03/21: My version of the Rydex Assets Ratio ended the week at 7.85. On 03/13 the ratio reached 8.39 which is the highest ratio in my database. The Rydex traders are extremely bullish and historically this has been a warning for the market.

03/21: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$4.6 Billion in the week to 19th March.

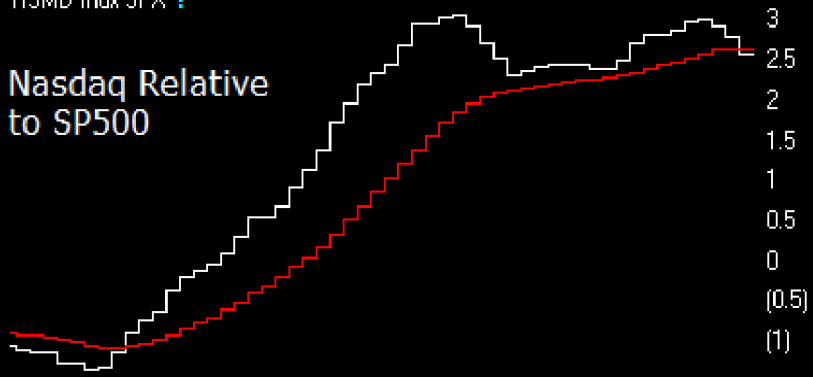
The 4wk flow number is \$31.1 Billion with the highest 4wk flow in my database being \$40.4 Billion last August

03/21: lipperusfundflows ex ETFs reported Equity Fund inflows of \$1.8 Billion in the week to 19th March

NASDAQ COMPOSITE (weekly)



Nasdaq Relative to SP500



ChartProfit Breadth System - wk ending 03/21

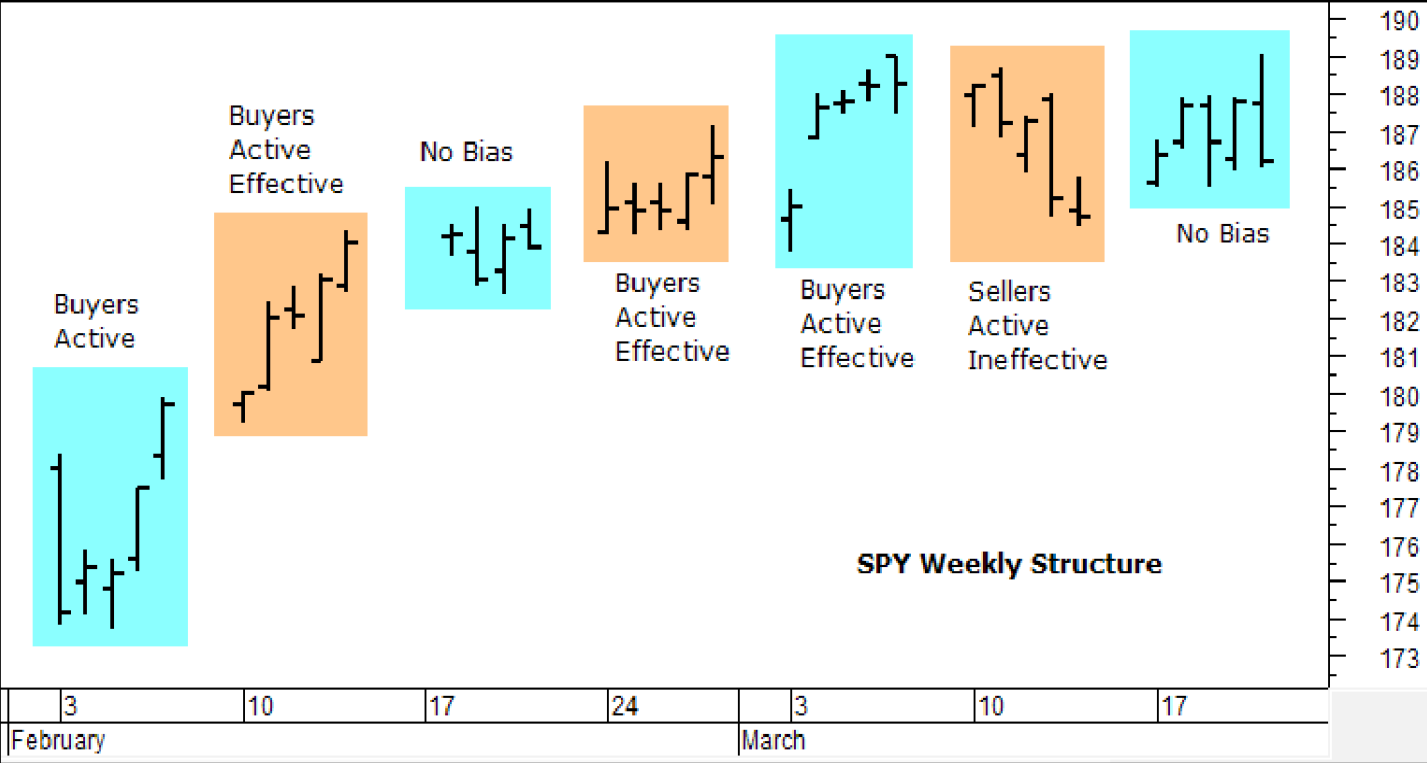
	-5	-4	-3	-2	-1	↓
NYSE	58	58	68	74	61	68
NasDaq	53	56	61	63	64	63
SP500	61	61	71	78	65	74
ND100	63	67	74	76	65	71
R2000	49	53	61	70	61	67
UK	70	74	75	65	40	45

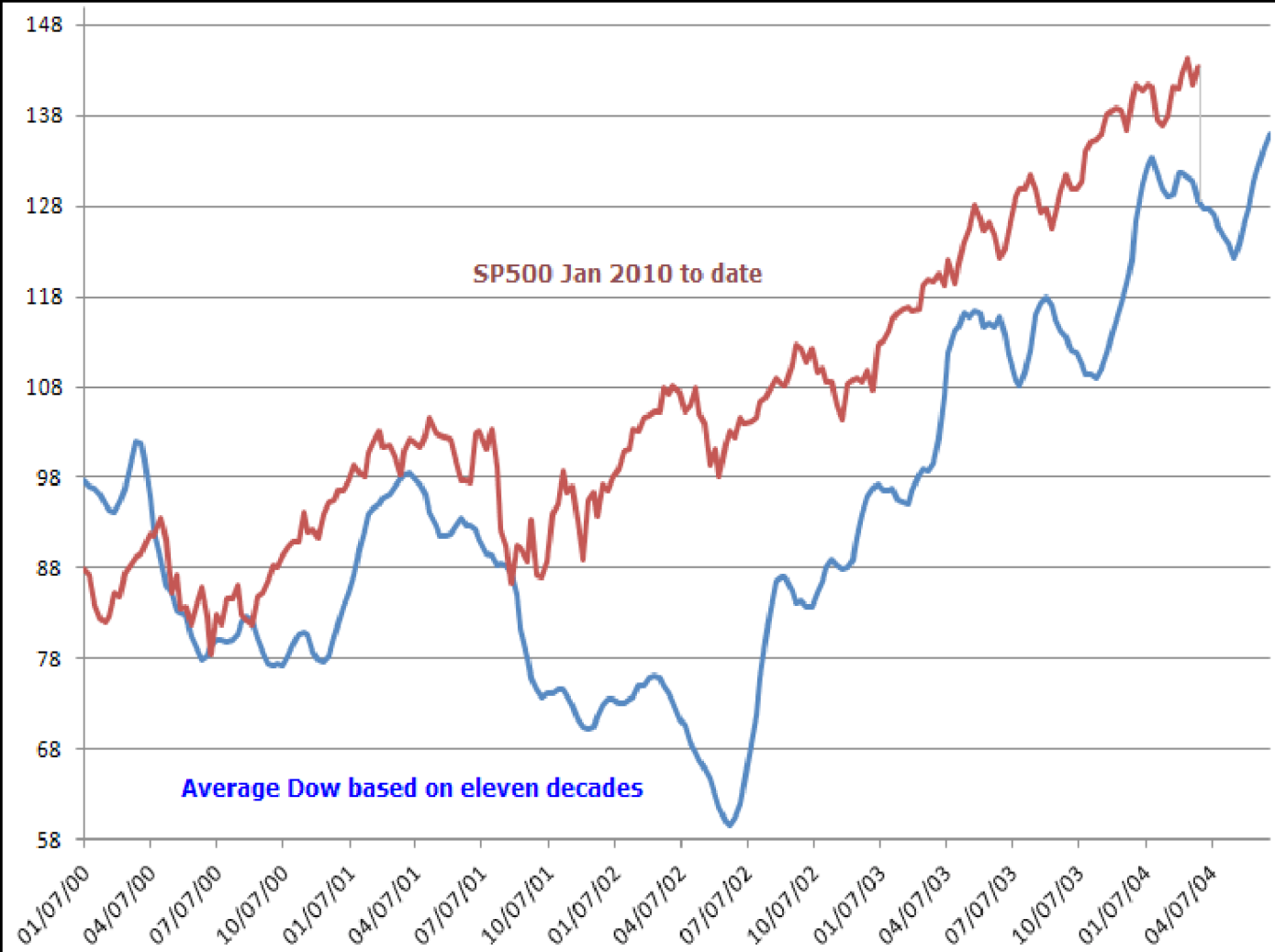
number = % stocks >50day ma

Relative to SPX wk ending 03/21

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







Commitments of Traders

Charts by AIQ TradingExpert

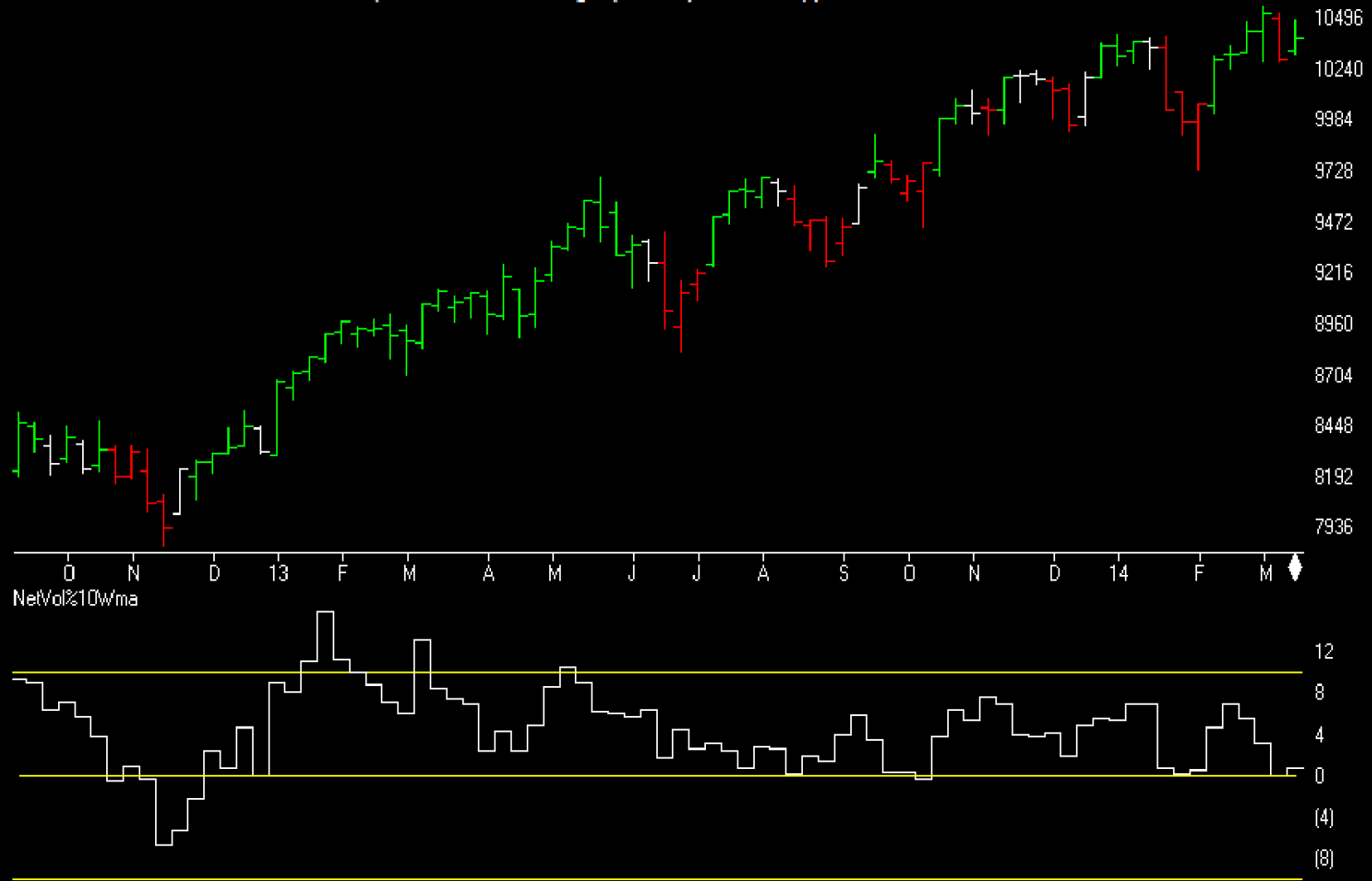
C.O.T.
Quick
View

	SP500	GOLD	CRUDE OIL	T-BONDS	GBPUSD	JPYUSD	EURUSD	USD IX
	CM Net	CM Net	CM Net	CM Net	CM Net	CM Net	CM Net	CM Net
	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
	LT Net	LT Net	LT Net	LT Net	LT Net	LT Net	LT Net	LT Net
	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
	ST Net	ST Net	ST Net	ST Net	ST Net	ST Net	ST Net	ST Net
	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
03/18/14	88.8	0	32.2	24.9	20.1	0.0	28.8	100.0
03/11/14	97.5	0	11.1	44.3	16.5	43.7	43.4	76.0
03/18/14	100.0	0	39.9	56.4	67.5	0.0	20.5	98.7
03/11/14	94.9	0	15.3	70.6	91.0	12.3	58.4	34.4
03/18/14	30.0	100	100.0	97.1	98.3	45.1	64.1	0.0
03/11/14	1.8	82.6	86.0	84.1	100.0	57.7	84.6	19.5
03/18/14	59.4	100	67.2	50.1	89.5	95.4	77.4	0.0
03/11/14	47.7	100	85.0	33.9	80.5	51.3	58.1	20.4
03/18/14	8.5	97.5	88.8	17.2	71.0	86.8	75.4	0.0
03/11/14	4.3	72.1	86.0	2.3	0.9	13.0	36.1	73.1
03/18/14	14.2	0	34.6	43.9	14.7	39.9	22.3	100.0
03/11/14	19.3	0	16.0	46.2	3.4	5.2	6.5	80.5
03/18/14	4.9	100	74.6	100.0	40.0	100.0	53.0	41.9
03/11/14	0.0	82.9	100.0	90.7	76.1	80.5	53.9	43.1
03/18/14	0.0	58.5	78.1	52.2	10.2	100.0	85.0	50.3
03/11/14	10.7	66.3	95.3	47.1	0.0	55.8	55.8	29.4
03/18/14	72.6	0	63.8	0.0	21.3	68.8	65.5	76.9
03/11/14	100.0	20.4	62.6	4.4	0.0	0.0	31.0	67.6

Market Charts

Charts by AIQ TradingExpert

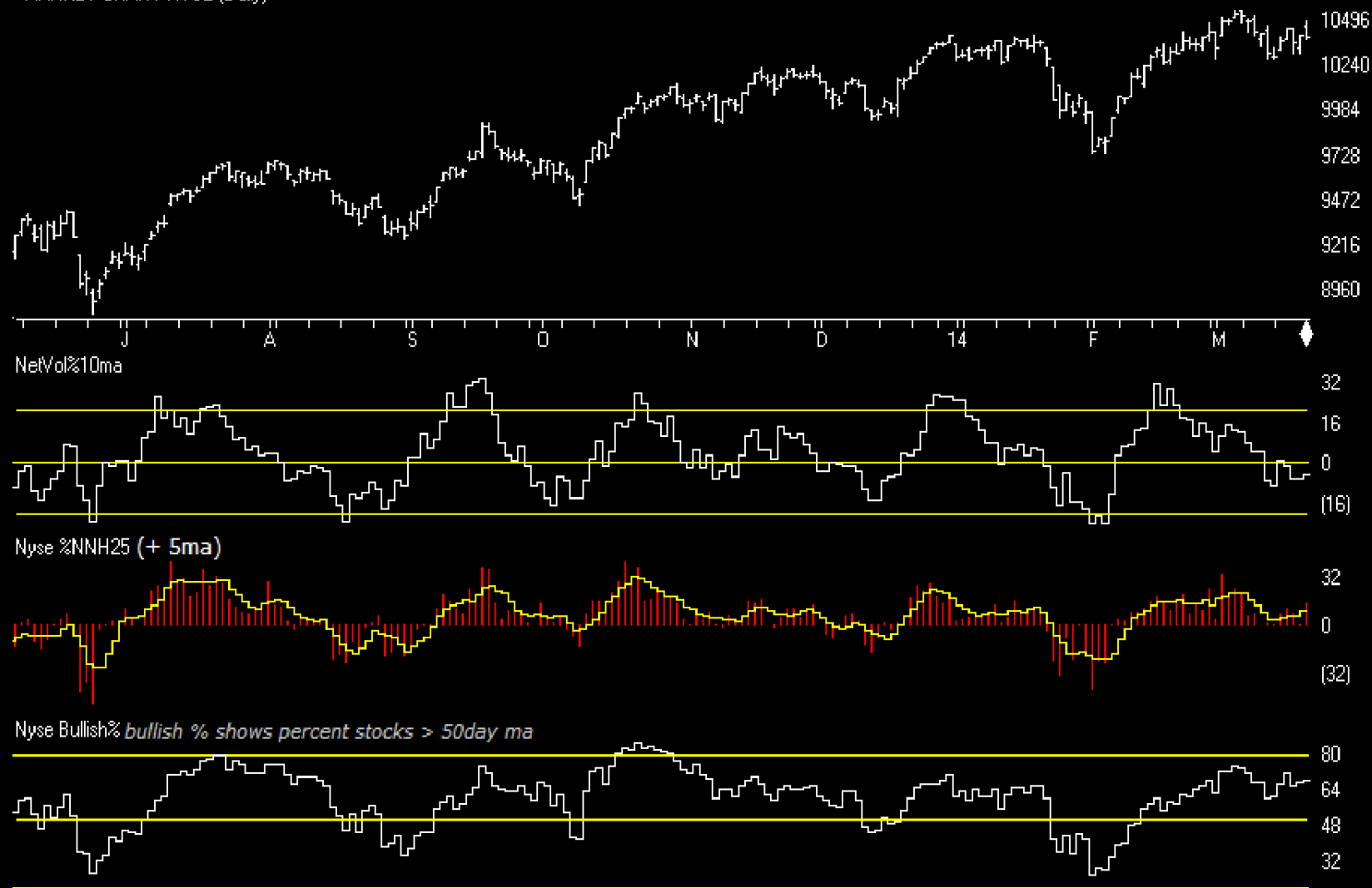
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

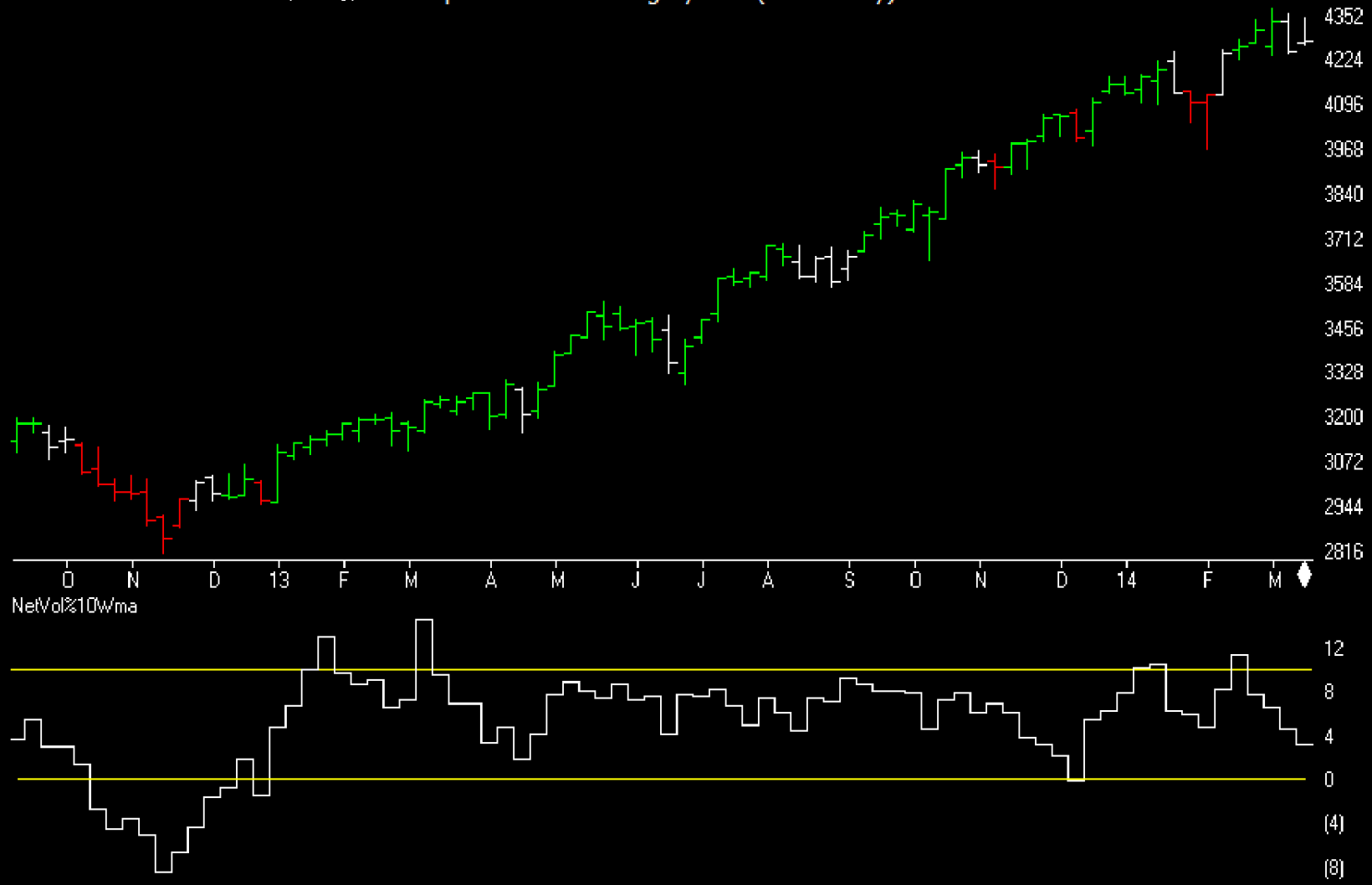
MARKET CHART NYSE (Daily)



Market Charts

Charts by AIQ TradingExpert

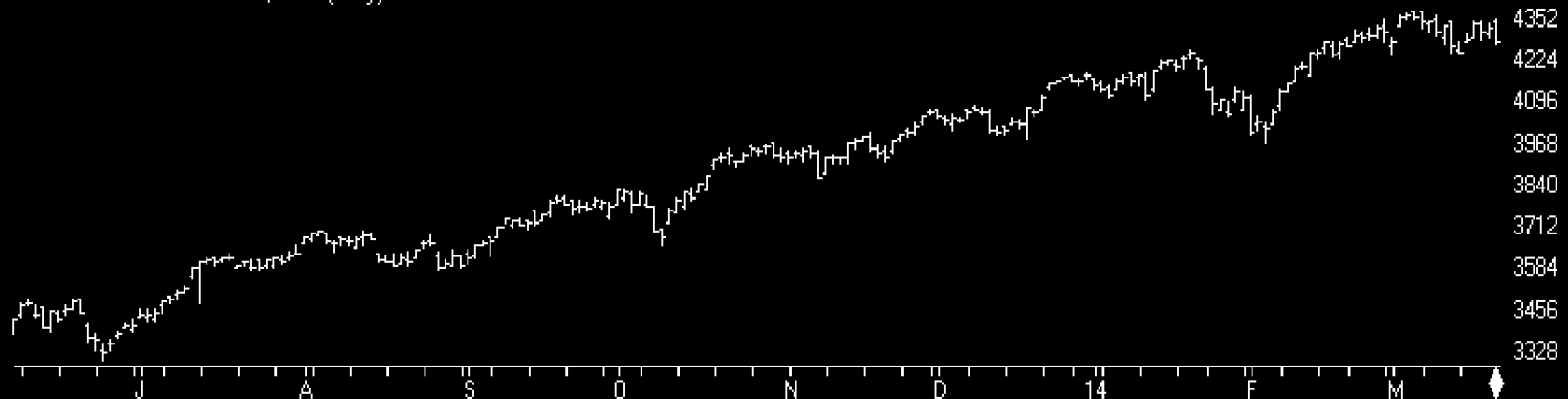
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



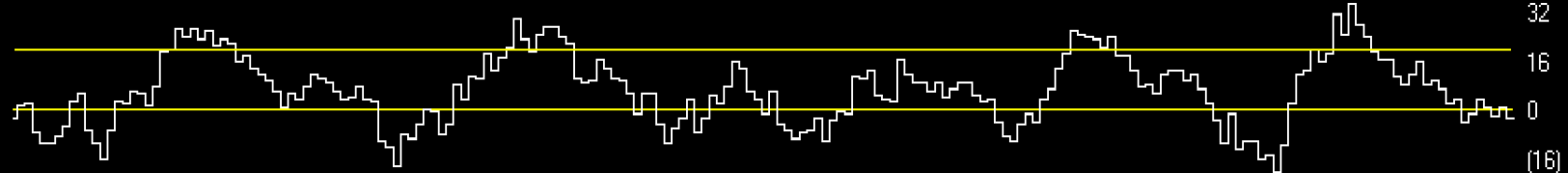
Market Charts

Charts by AIQ TradingExpert

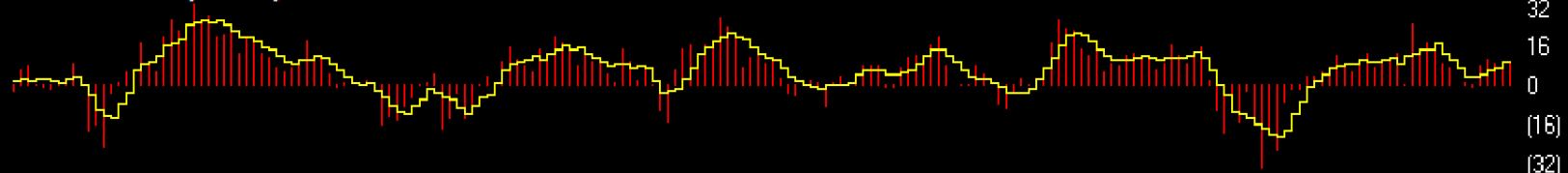
MARKET CHART NASDAQ 1800 (Daily)



NetVol%10ma



NasDaq %NNH25 (+ 5ma)



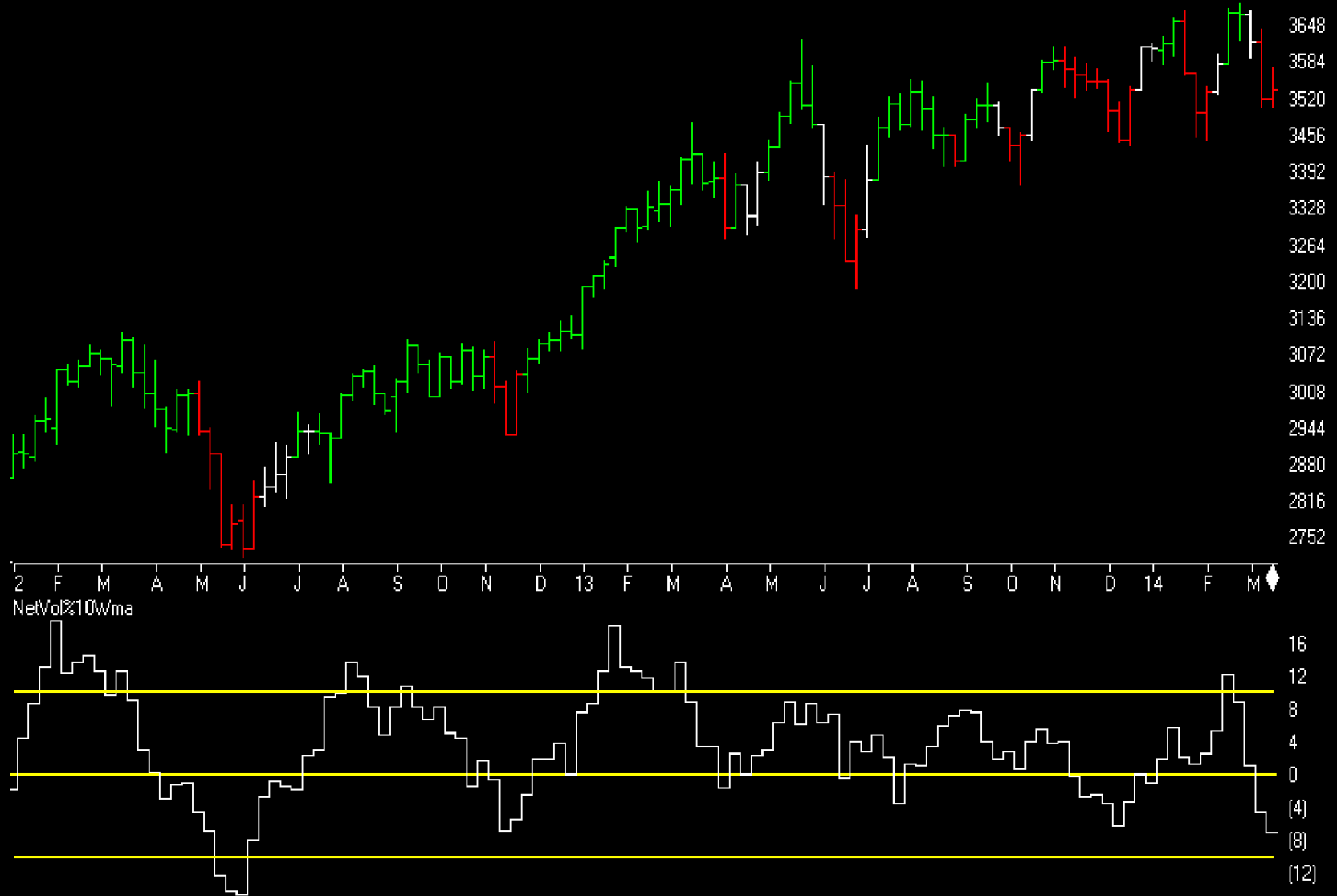
NasDaq Bullish% *bullish % shows percent stocks > 50day ma*



Market Charts

Charts by AIQ TradingExpert

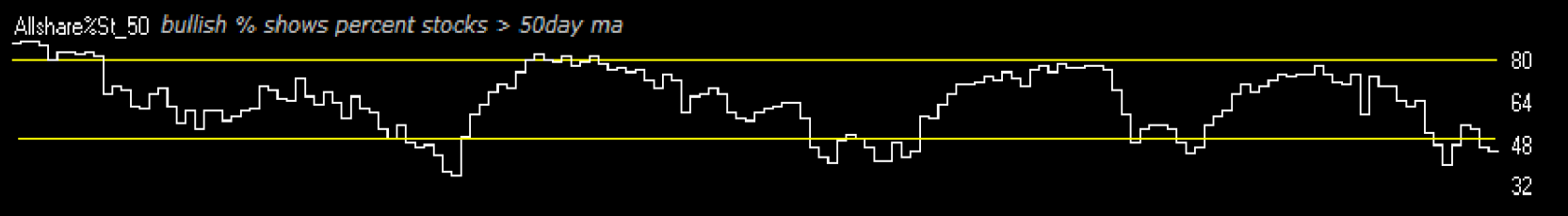
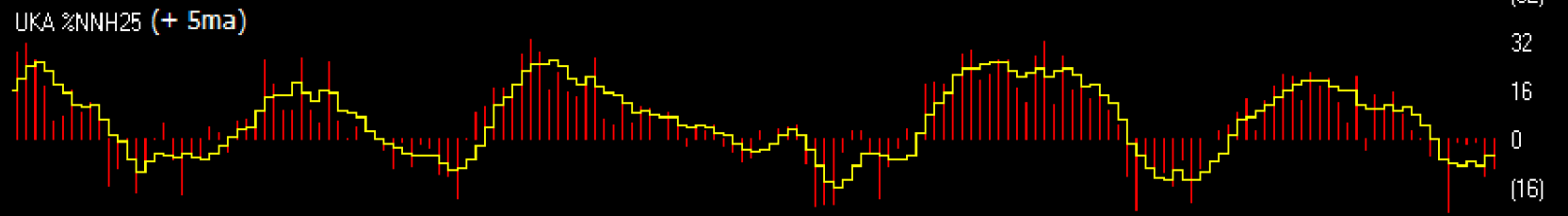
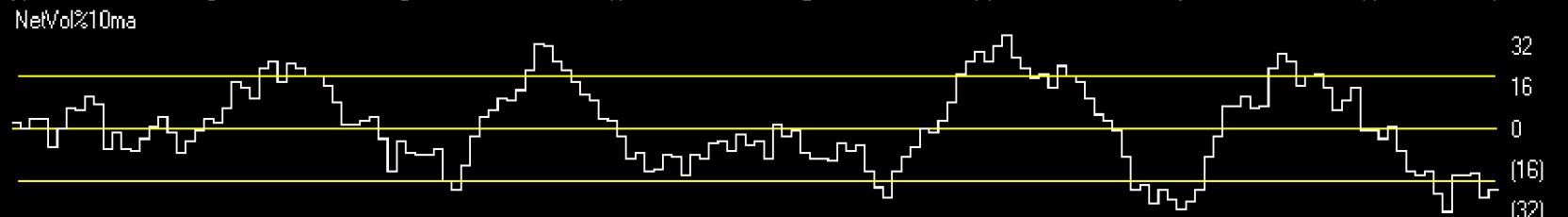
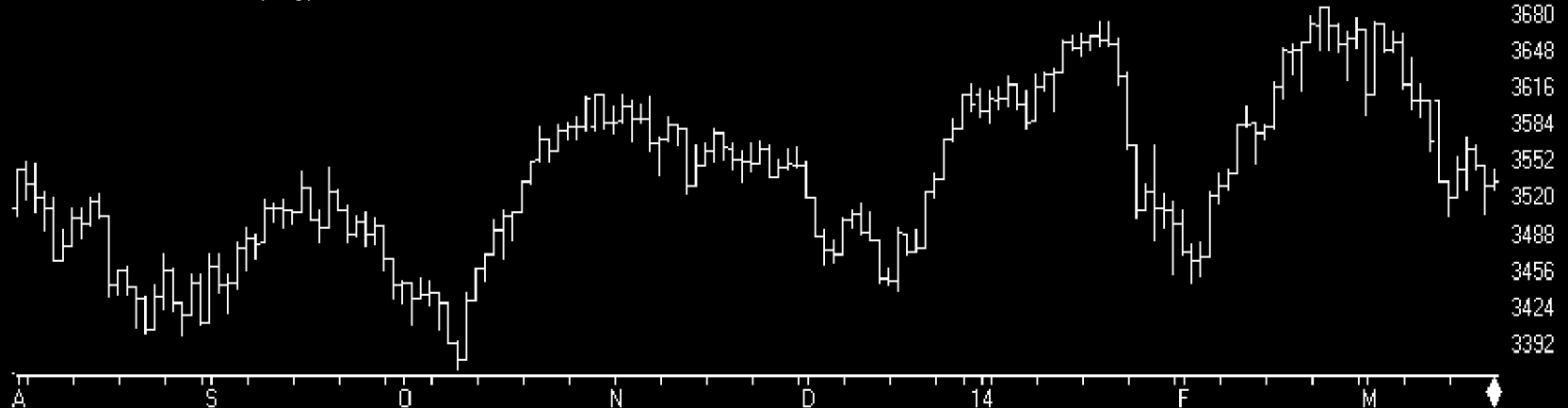
UK ALLSHARE MKT 2013 (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

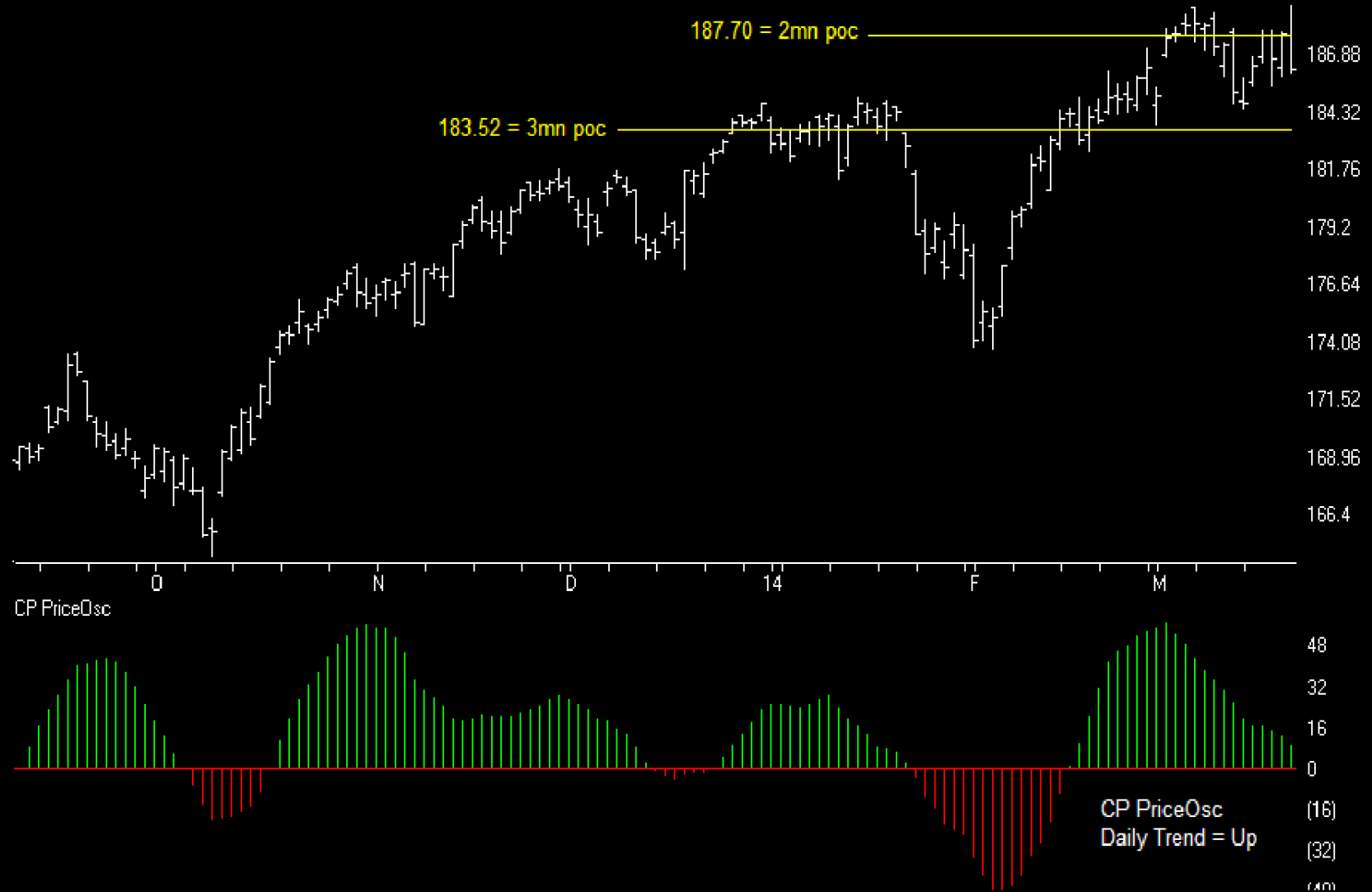
UK.ALLSHARE MKT 2013 (Daily)



Index ETFs

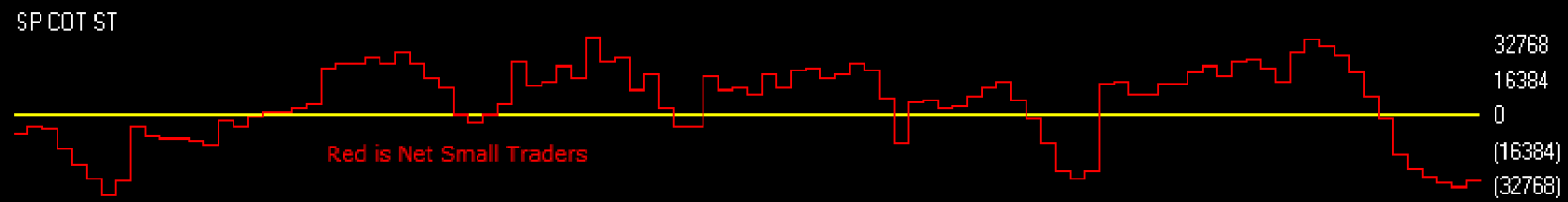
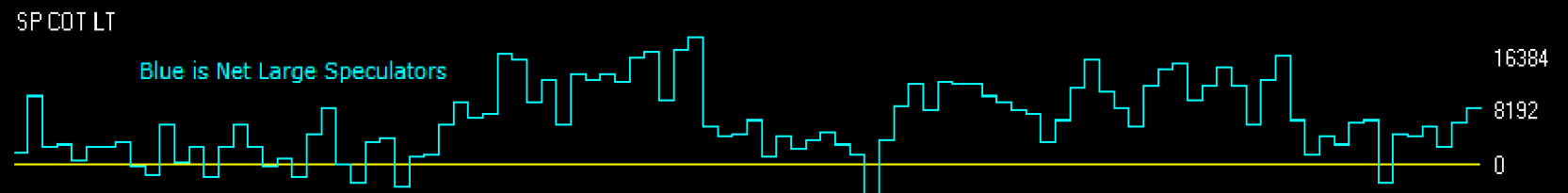
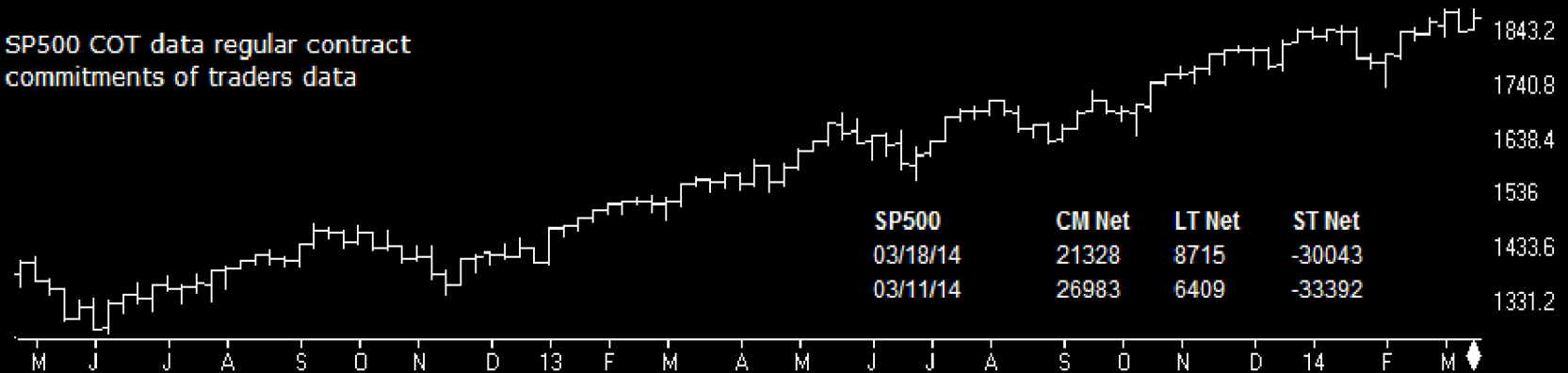
Charts by AIQ TradingExpert

13 SPY SP500 ETF (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/18/14	88.8	100.0	30.0	59.4	8.5	14.2	4.9	0.0	72.6
03/11/14	97.5	94.9	1.8	47.7	4.3	19.3	0.0	10.7	100.0

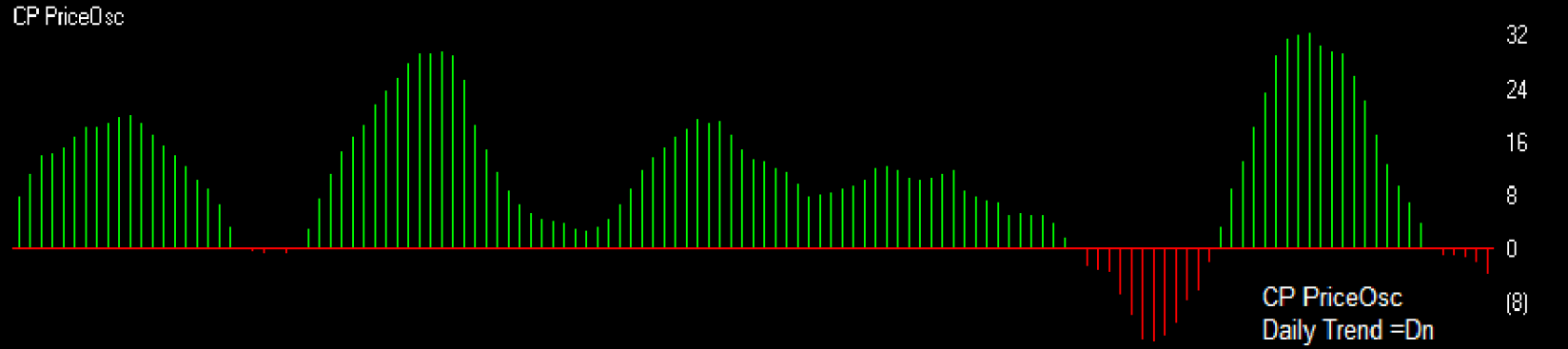
SP500 COT data regular contract commitments of traders data



Index ETFs

Charts by AIQ TradingExpert

12 QQQ N100 ETF (Daily)



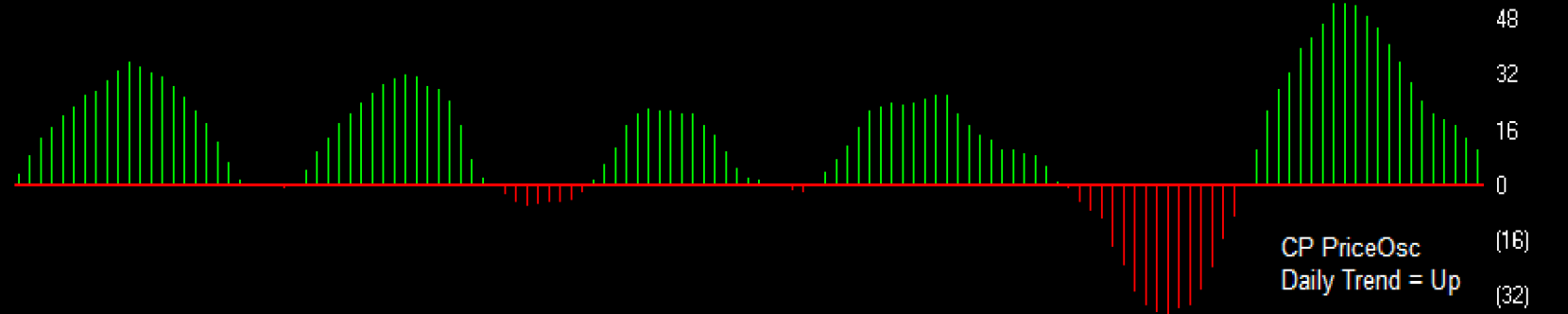
Index ETFs

Charts by AIQ TradingExpert

11 IWM R2000 ETF (Daily)



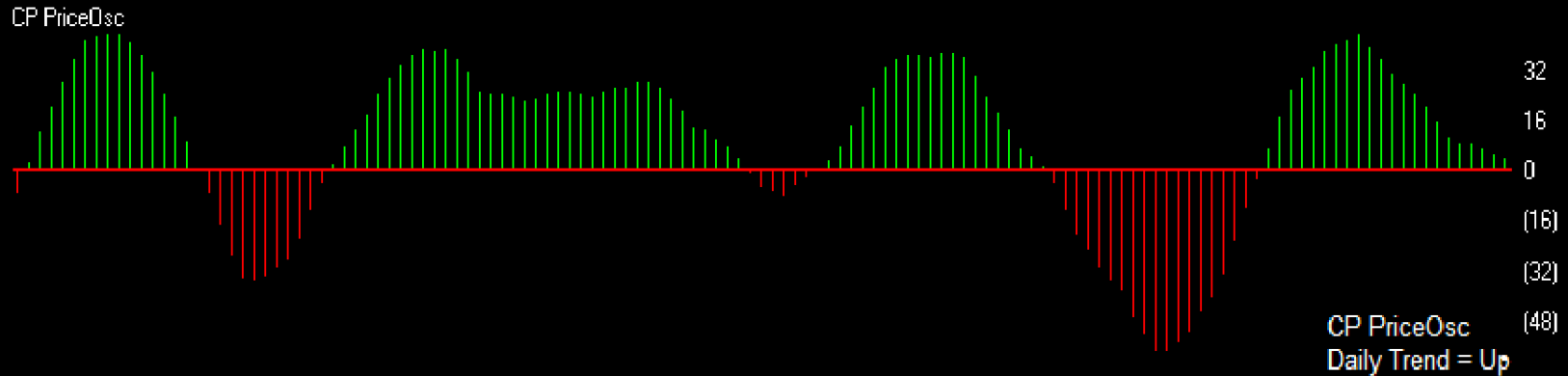
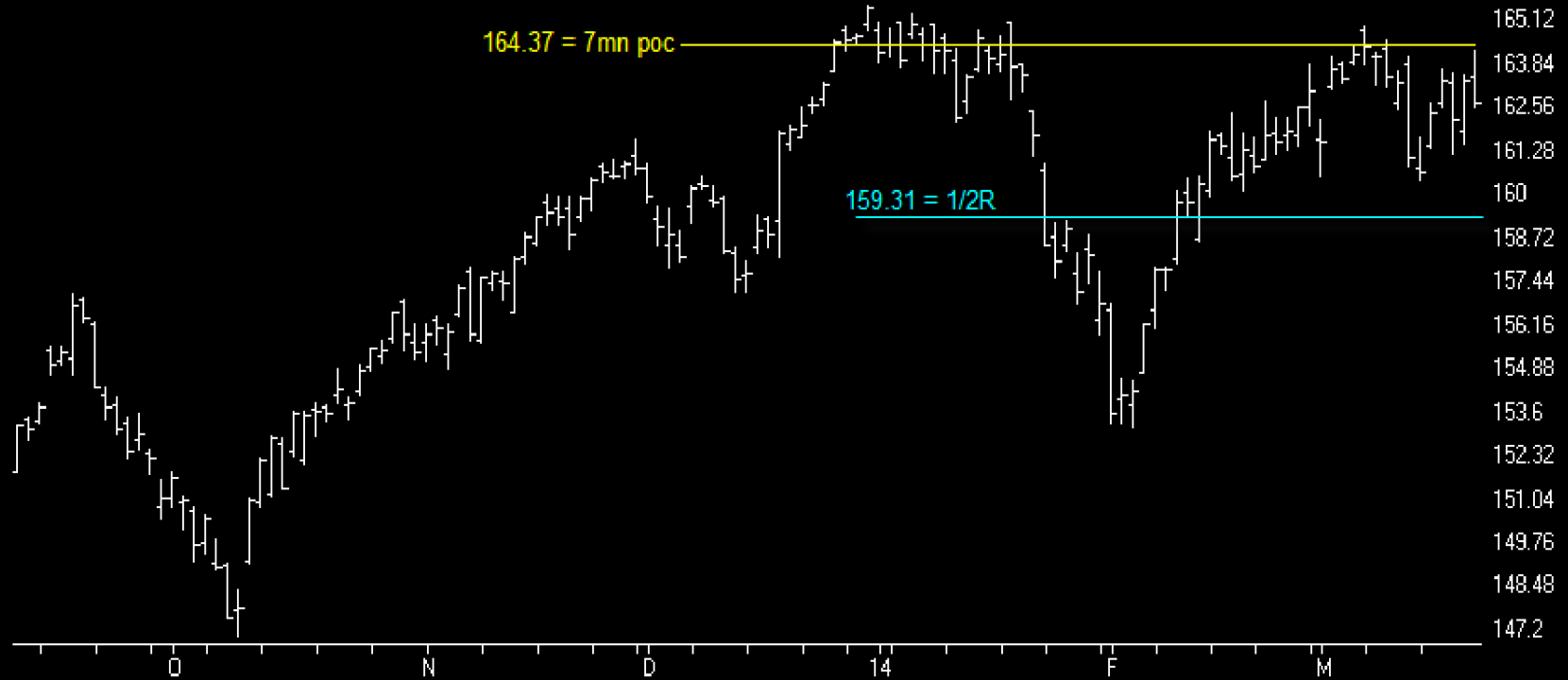
CP PriceOsc



Index ETFs

Charts by AIQ TradingExpert

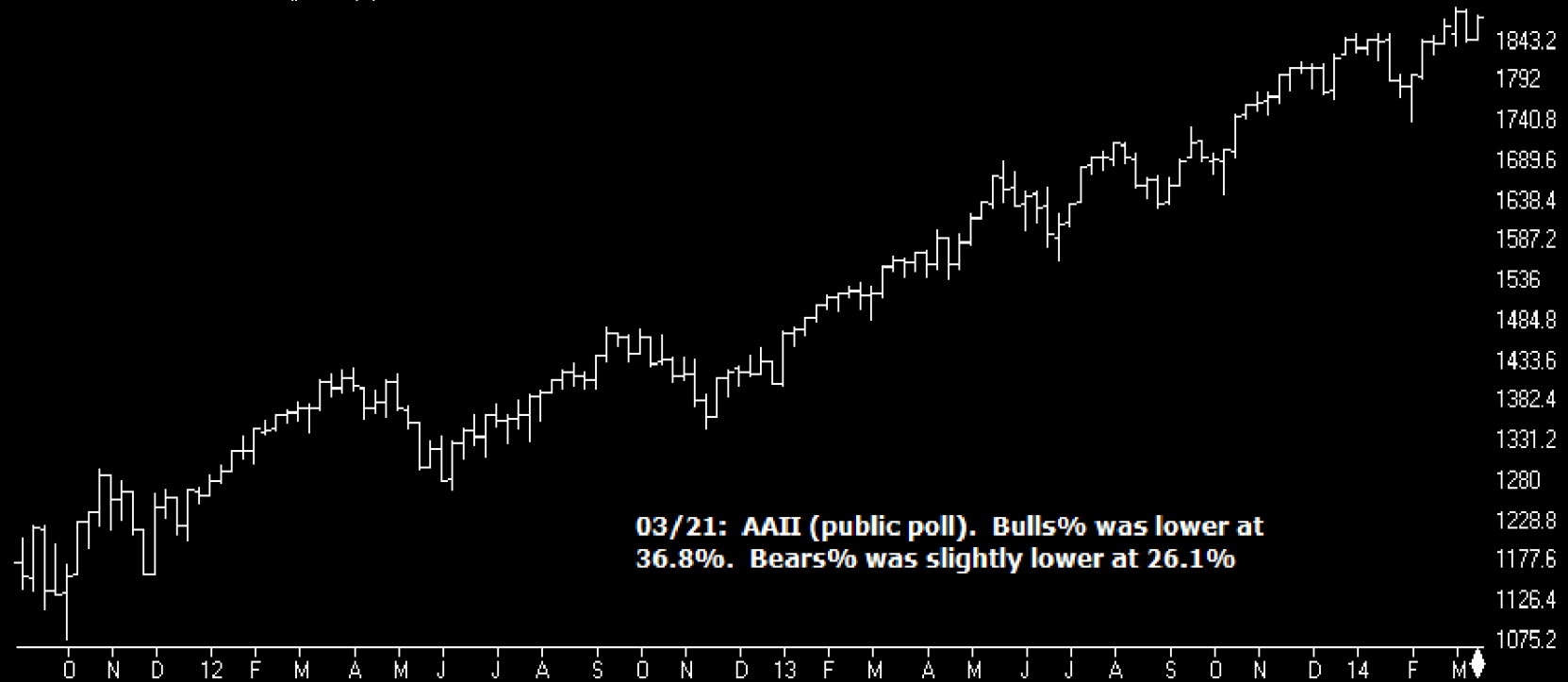
10 DIA DOW ETF (Daily)



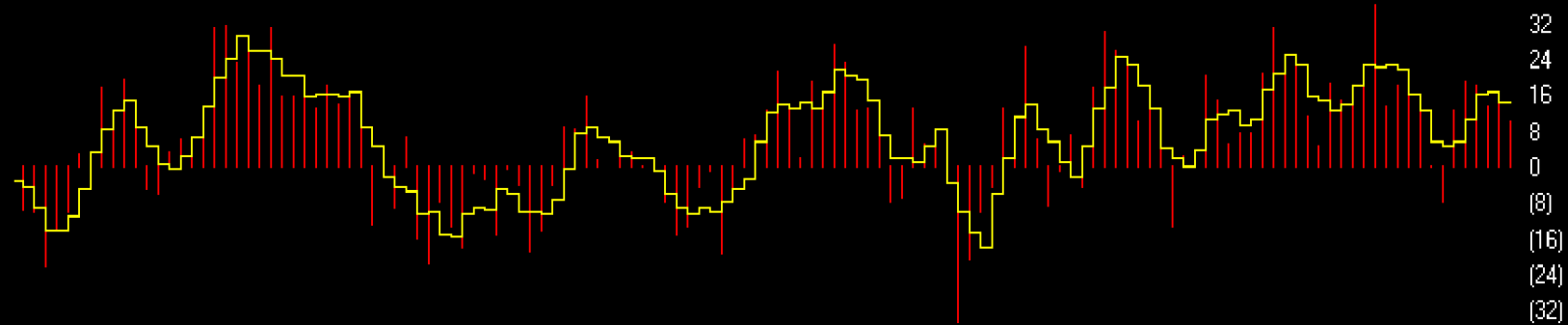
Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + AAI (public) poll



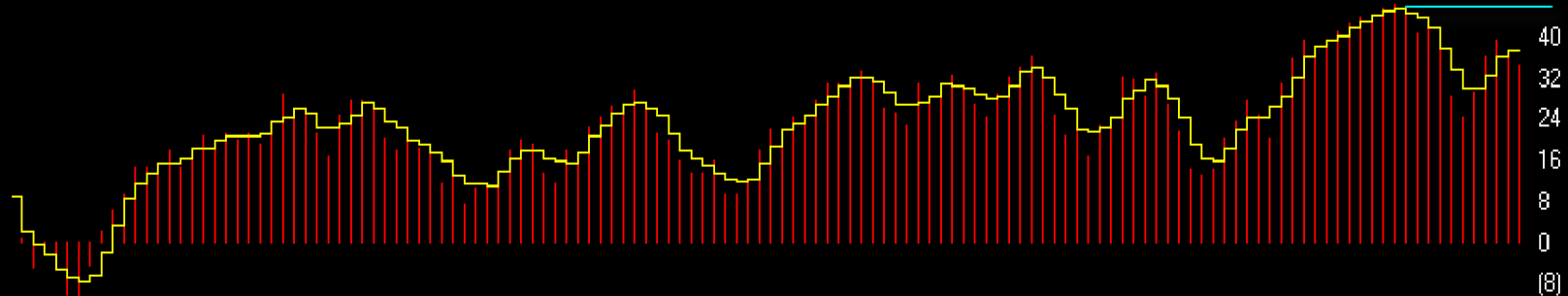
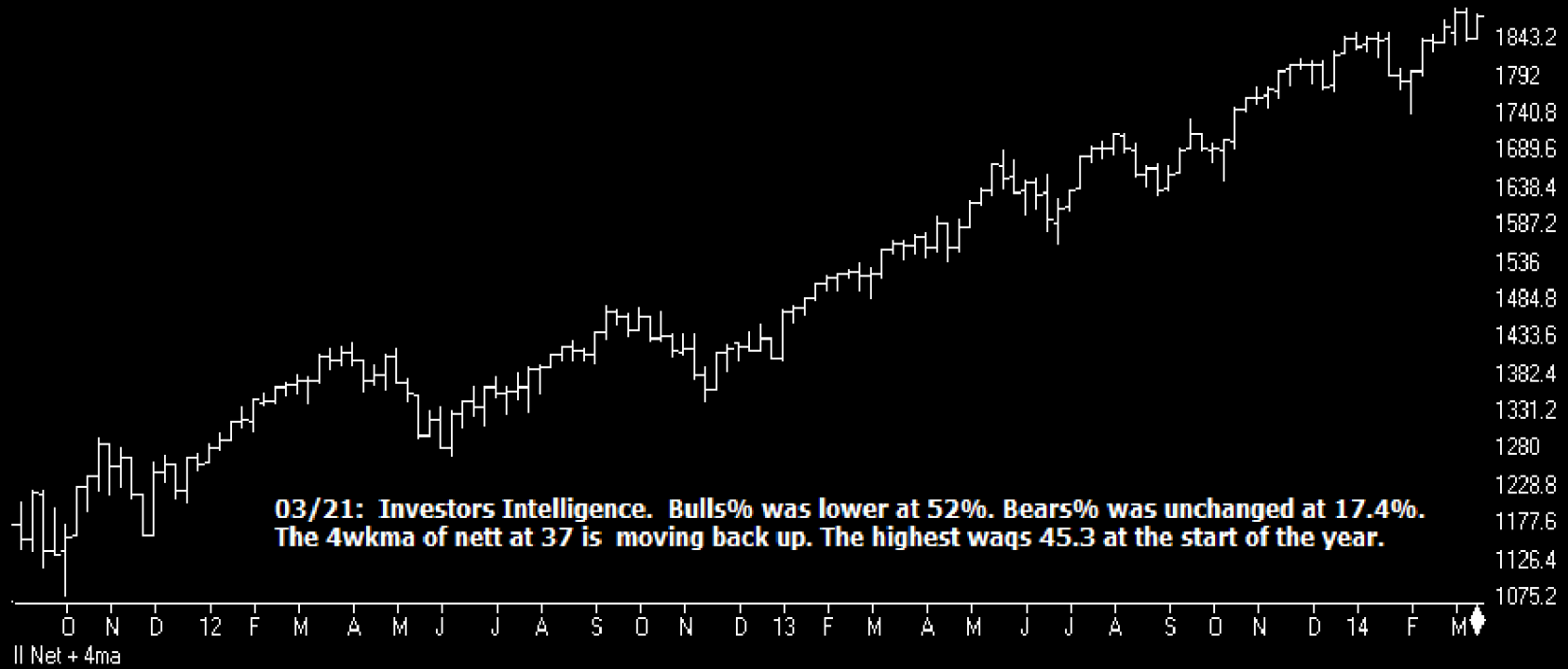
AAII NETT + 4ma



Sentiment

Charts by AIQ TradingExpert

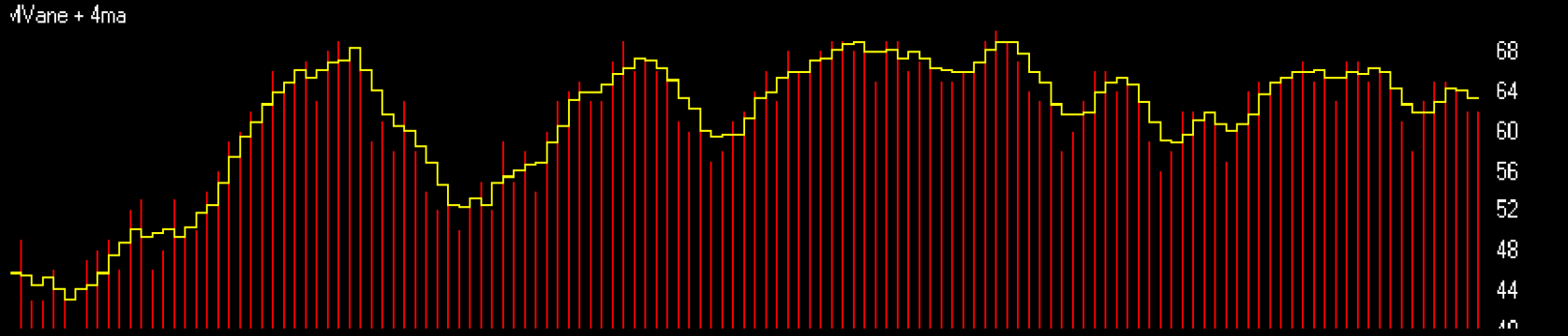
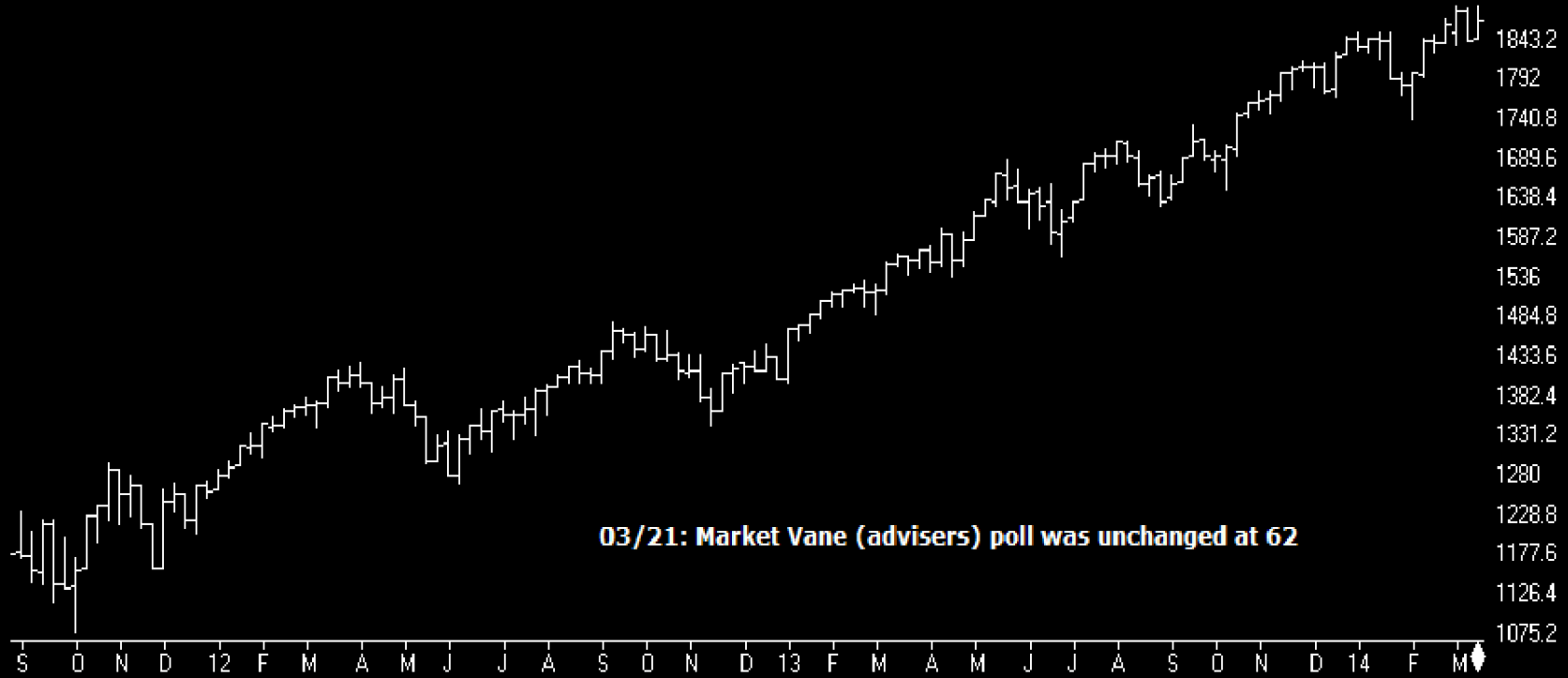
SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)



Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + Market Vane (advisers)

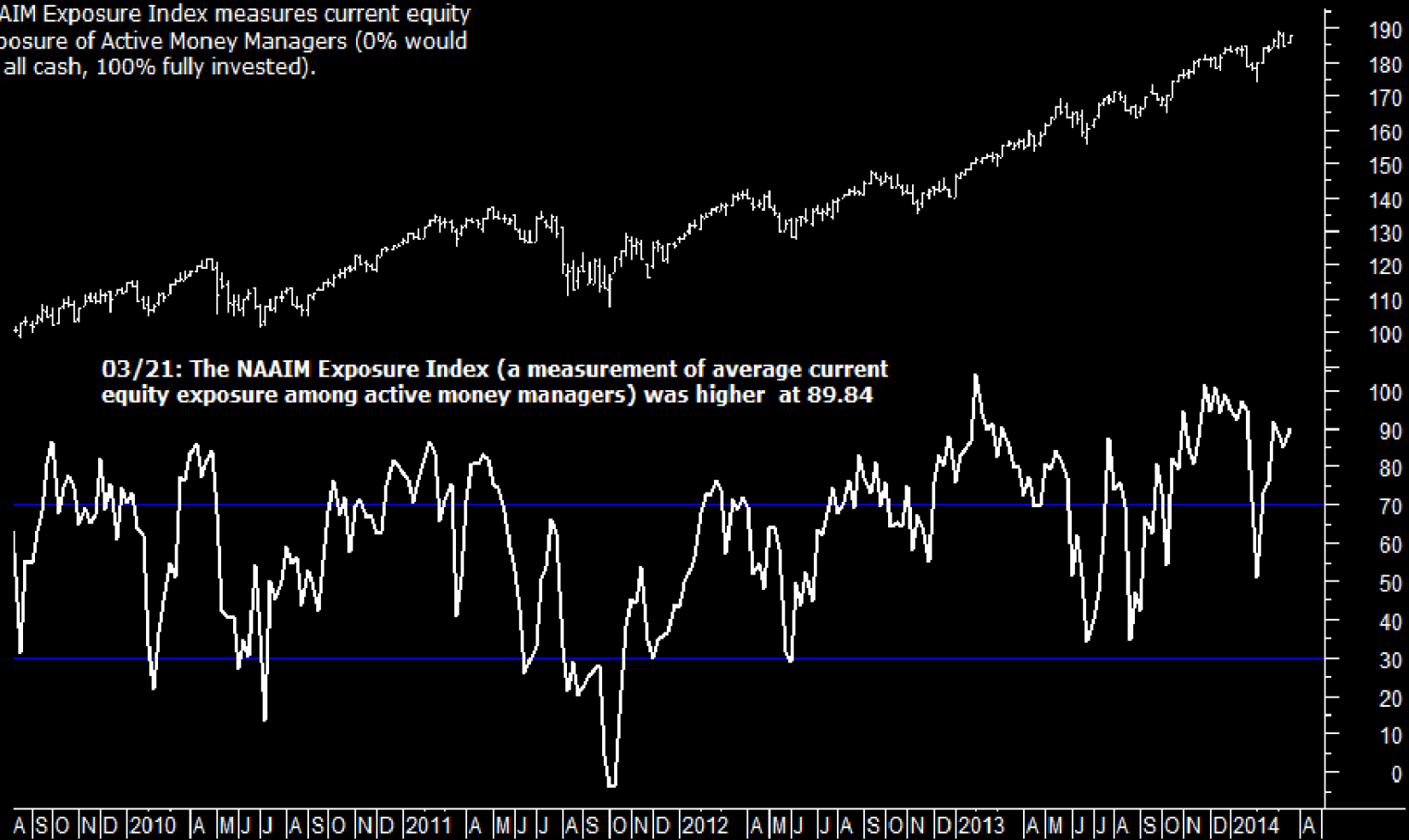


Sentiment

Charts by AIQ TradingExpert

SPY + NAAIM Exposure Index

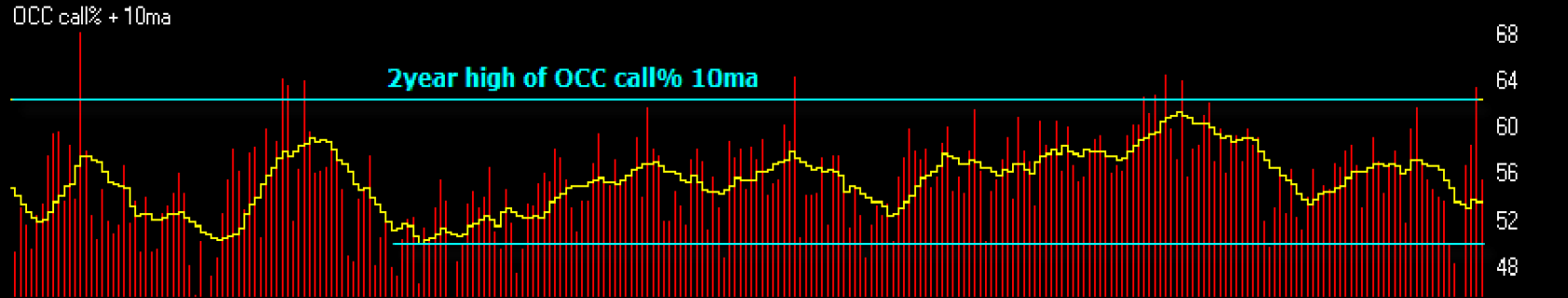
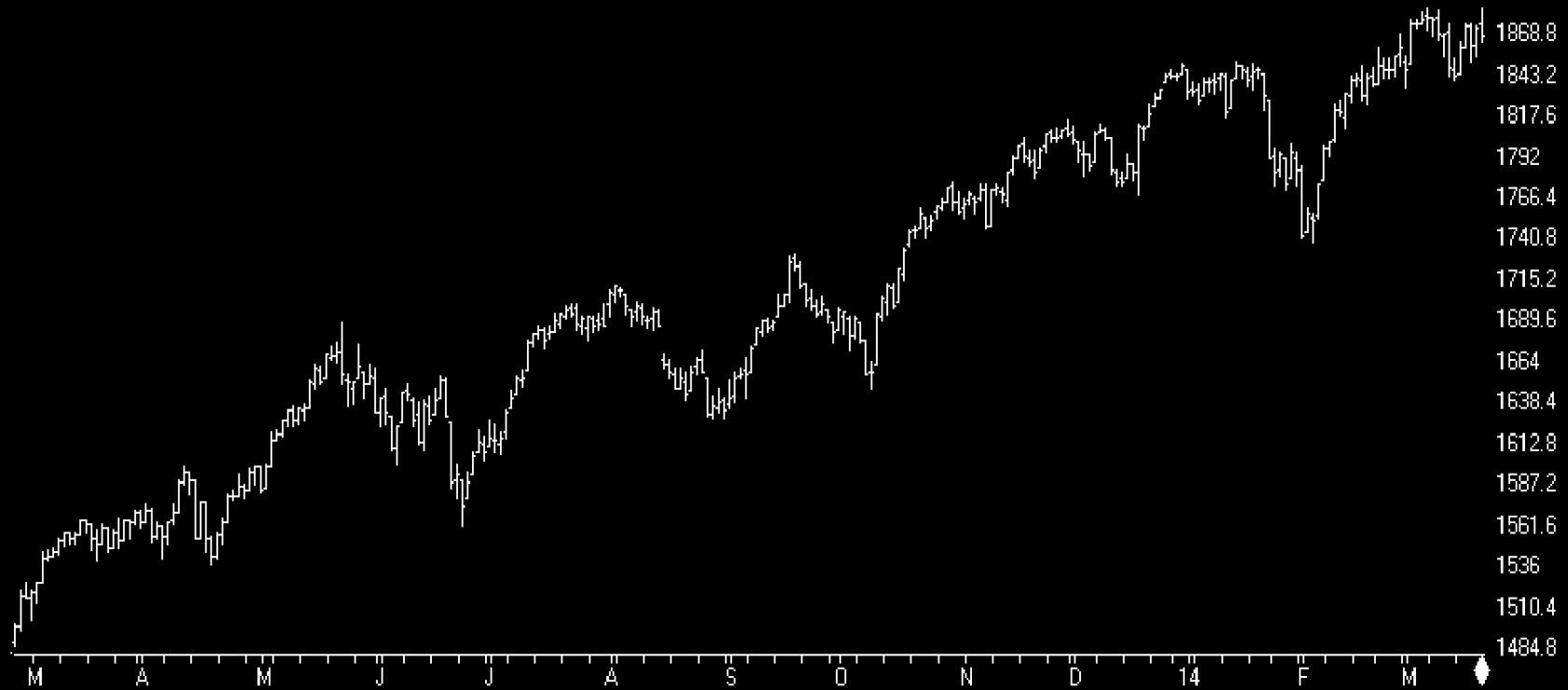
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).



Sentiment

Charts by AIQ TradingExpert

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

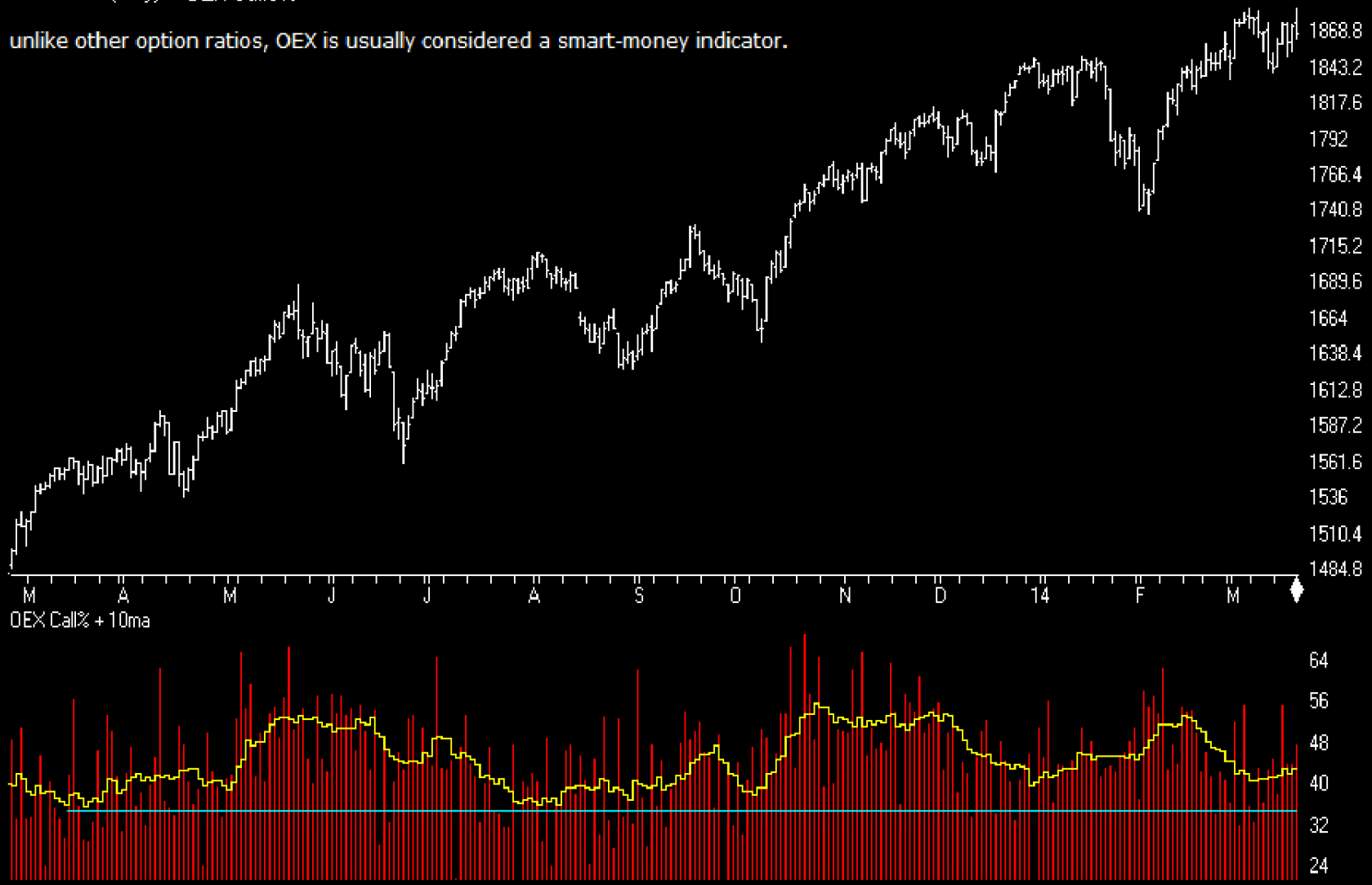


Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + OEX Calls%

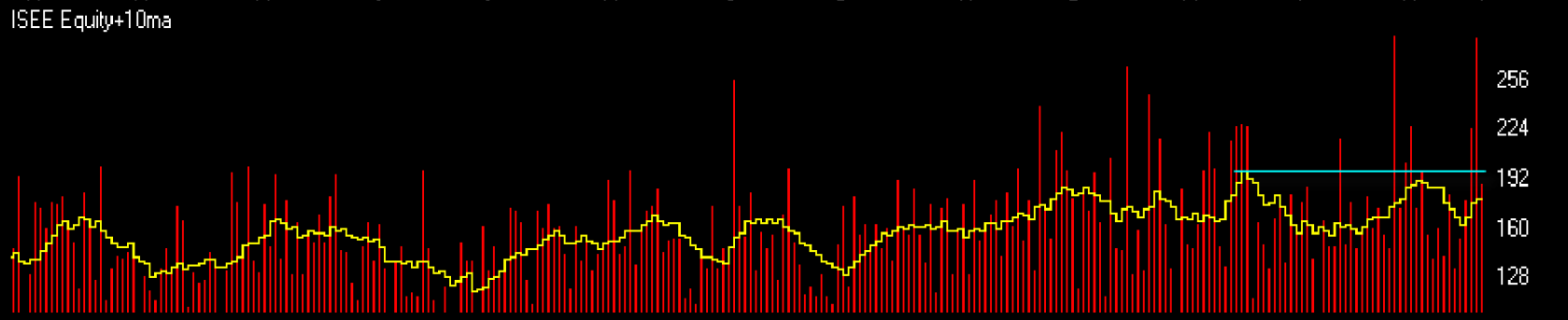
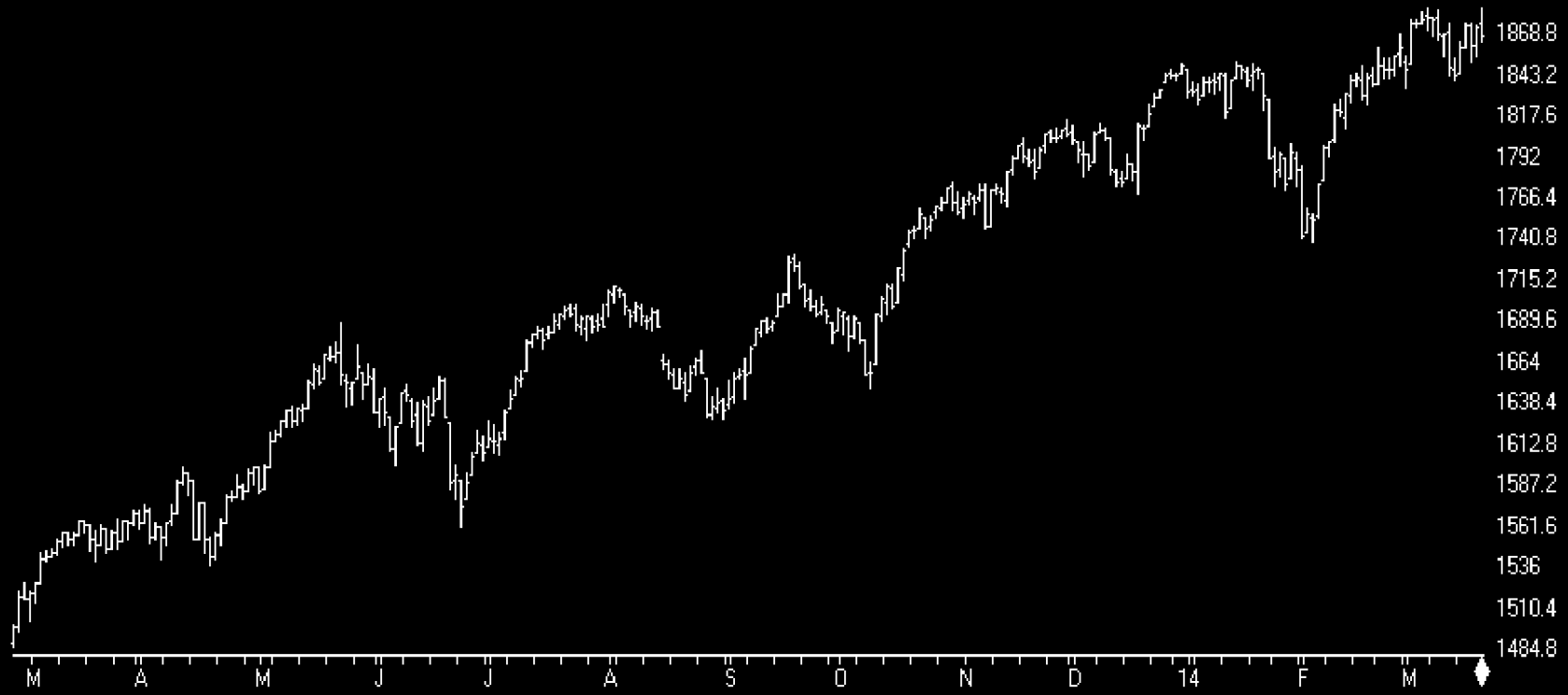
unlike other option ratios, OEX is usually considered a smart-money indicator.



Sentiment

Charts by AIQ TradingExpert

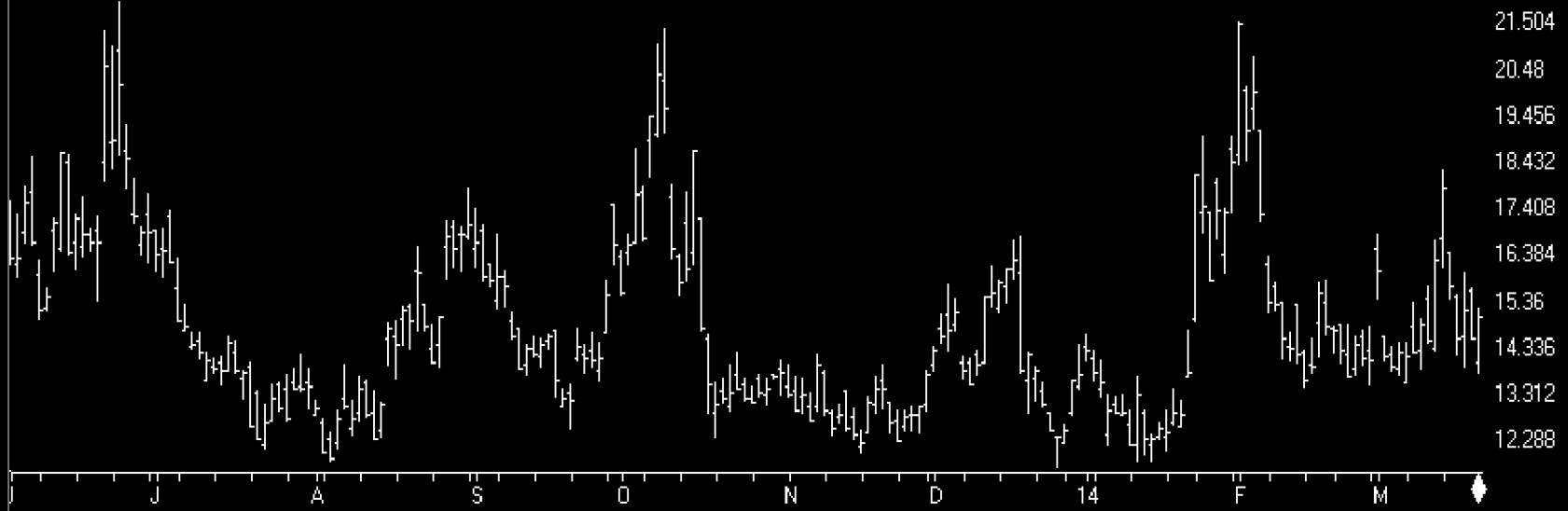
SP500 Index (Daily) + ISEE (equities only)



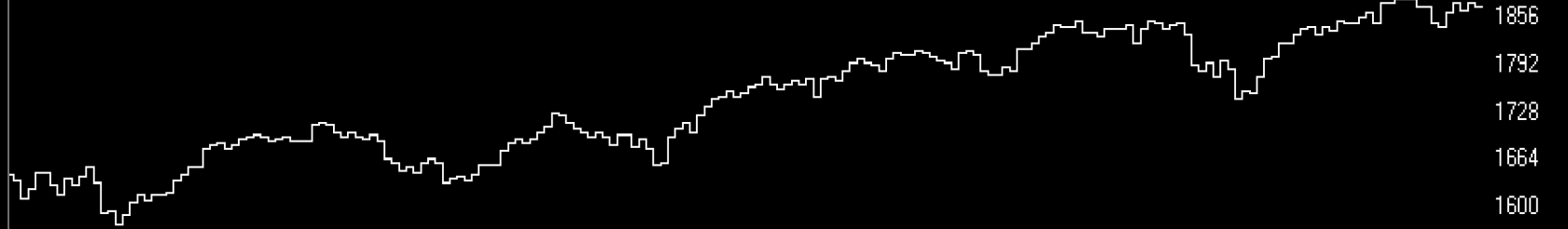
Sentiment

Charts by AIQ TradingExpert

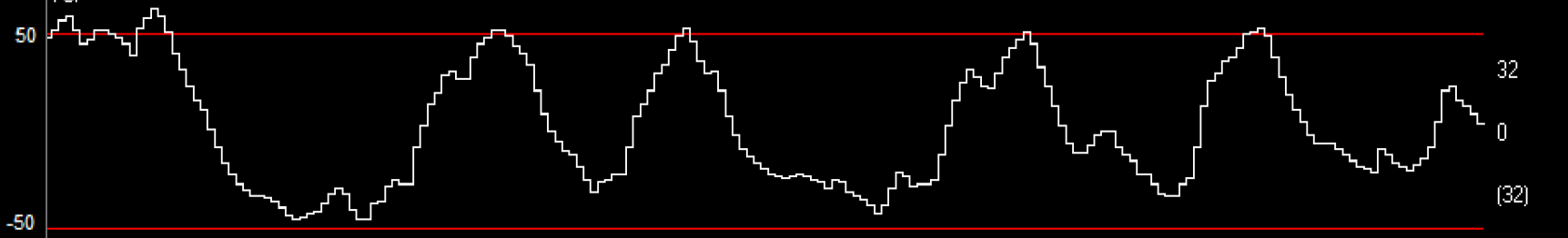
VIX - S&P 500 Volatility Index (Daily)



S&P 500



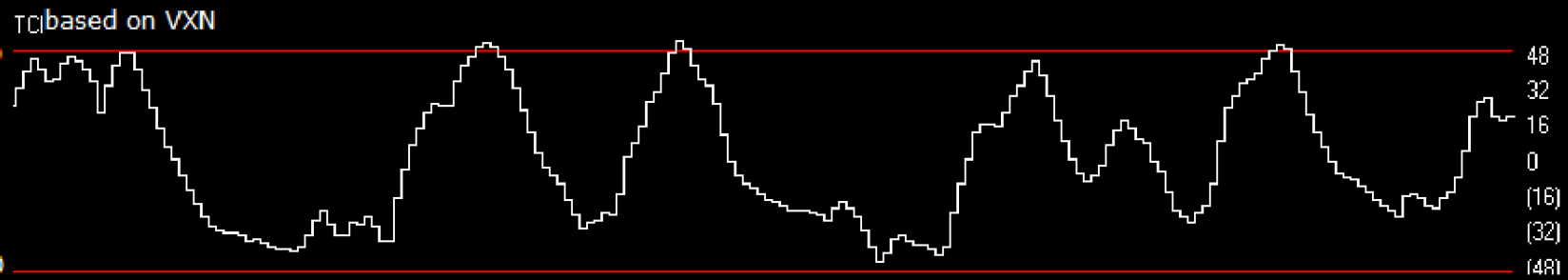
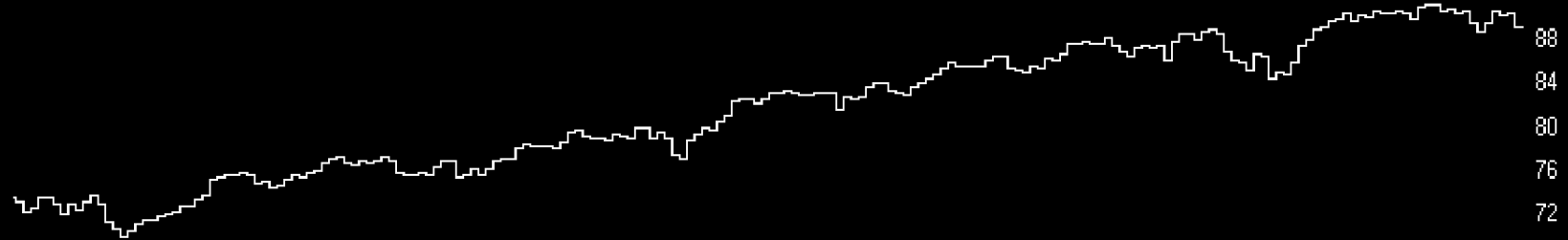
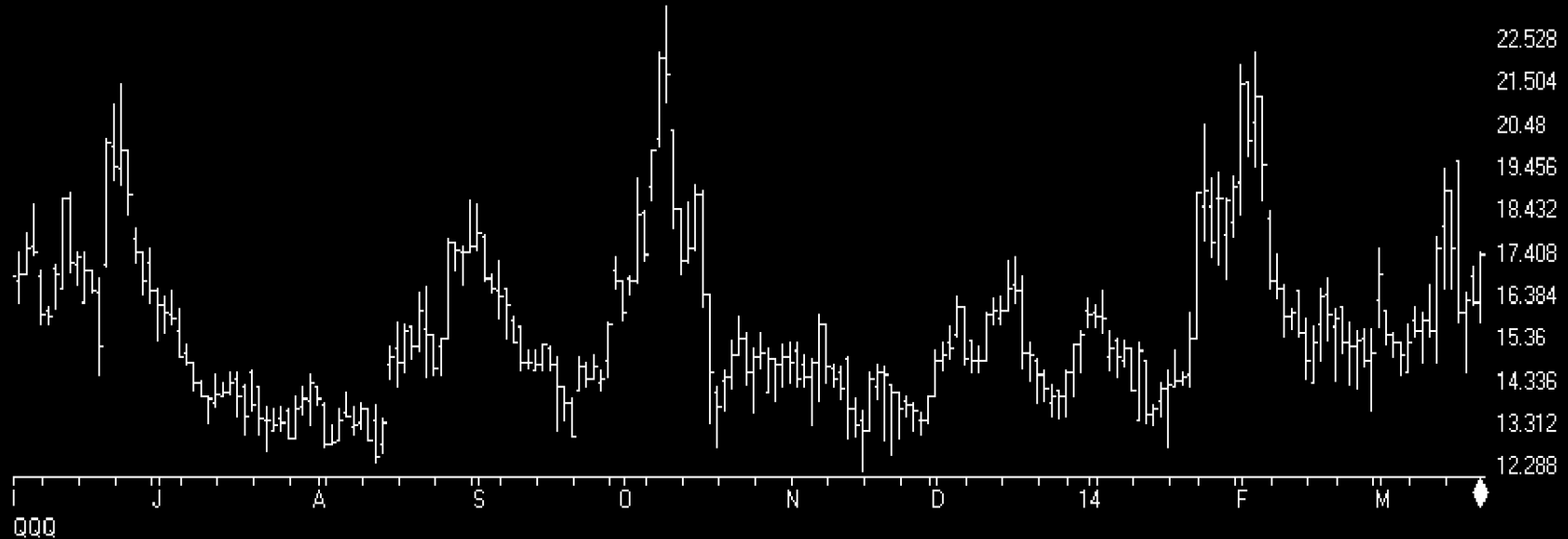
TCI



Sentiment

Charts by AIQ TradingExpert

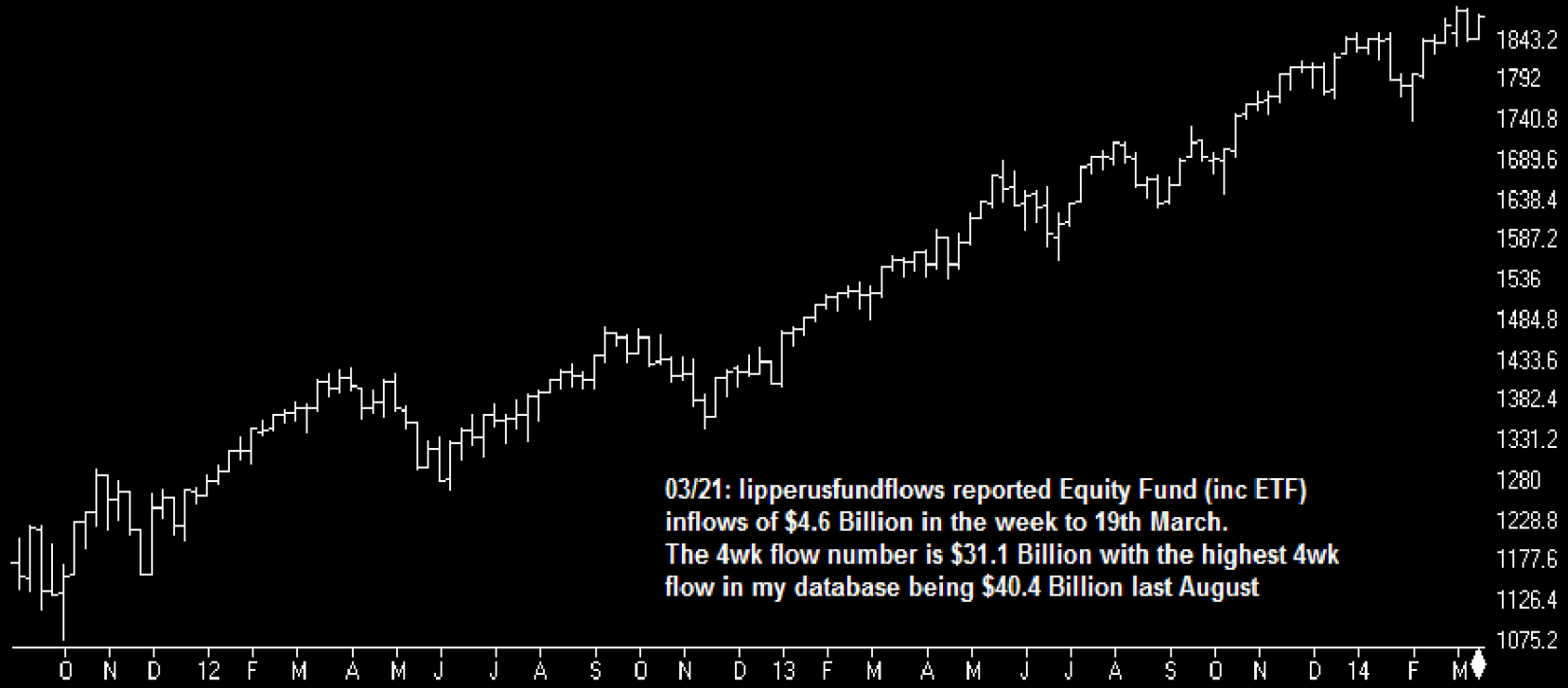
VXN - NASDAQ VOLATILITY INDEX (Daily)



Sentiment

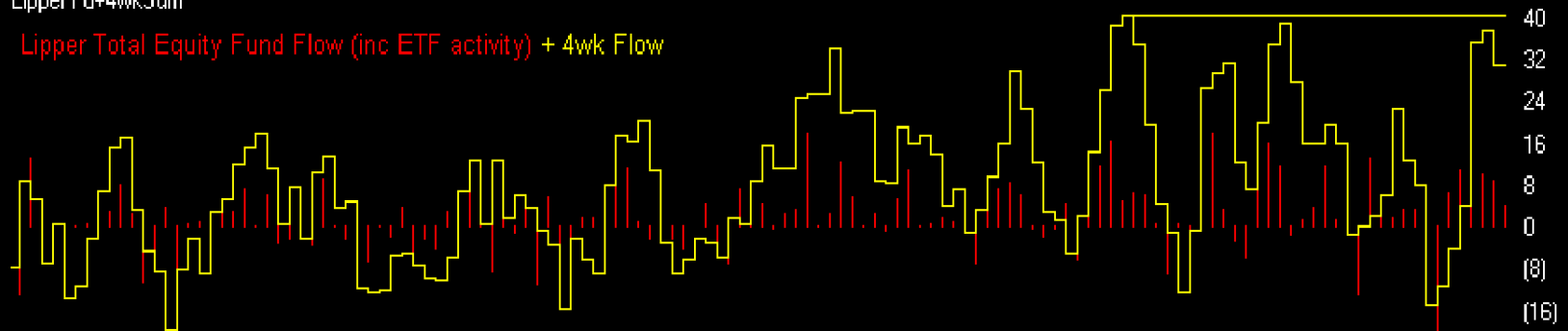
Charts by AIQ TradingExpert

SP500 Index (Weekly)



Lipper Fd+4wkSum

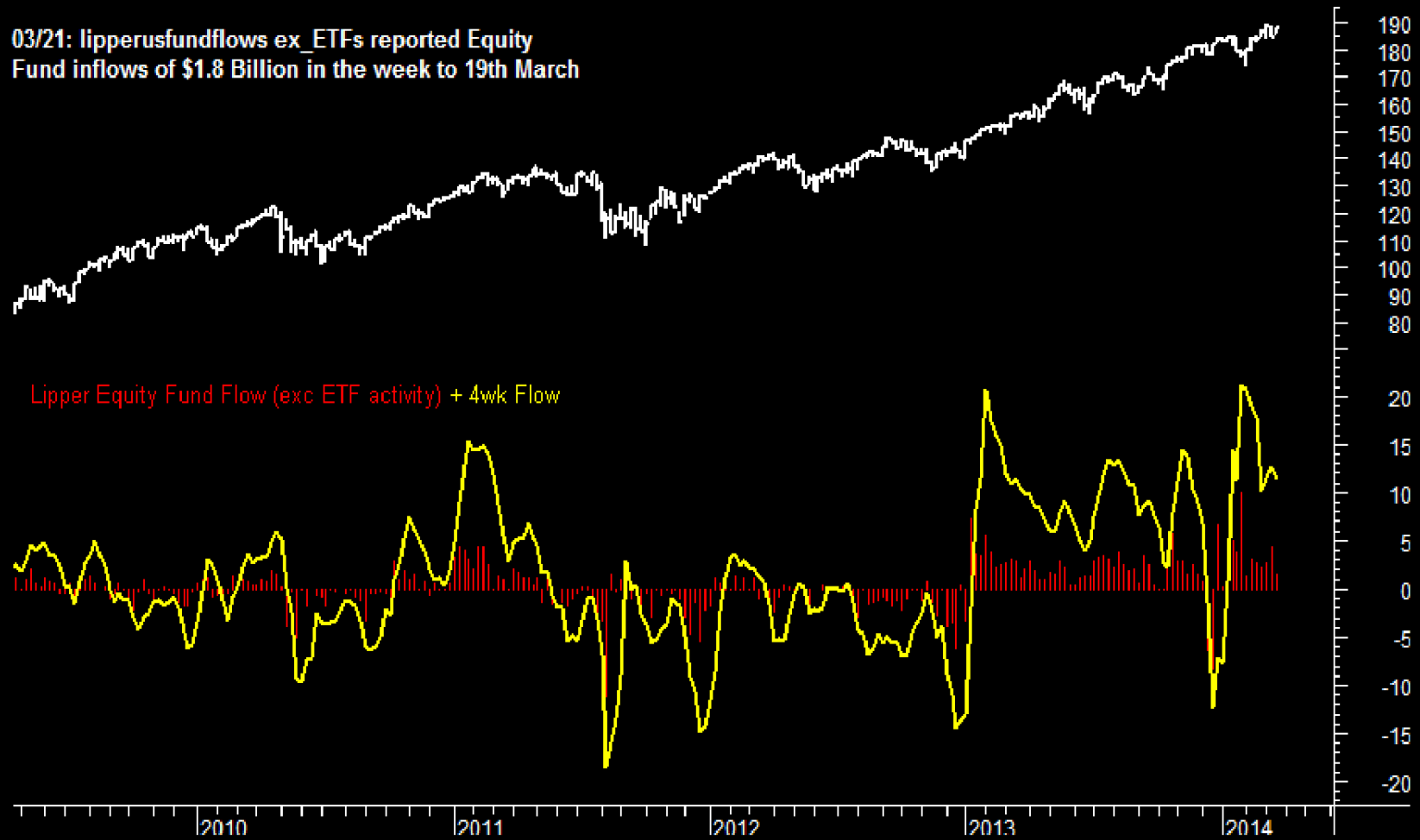
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow



Sentiment

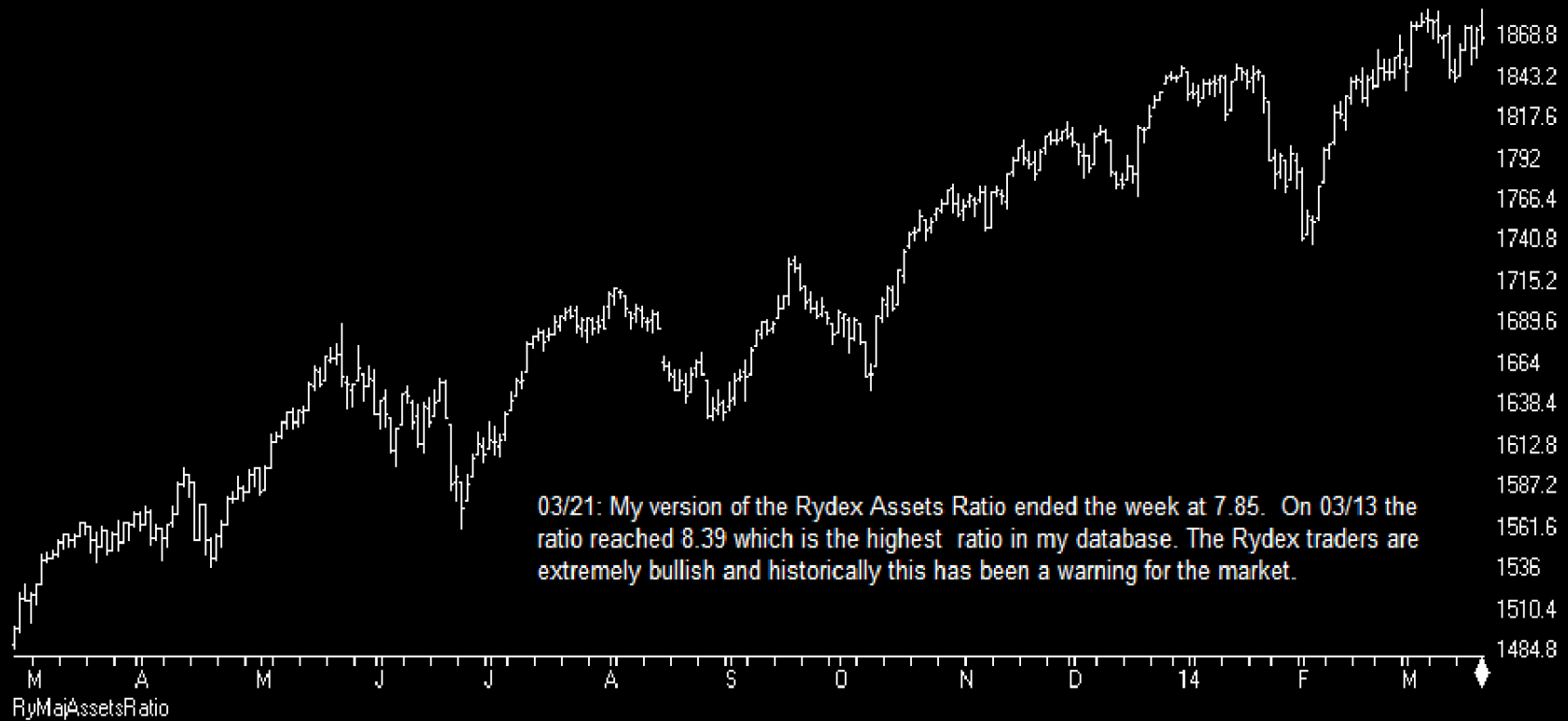
LIPPER Equity Fds (exc ETF) net flow (\$billion)

03/21: lipperfundflows ex ETFs reported Equity
Fund inflows of \$1.8 Billion in the week to 19th March



Sentiment

SP500 Index (Daily) + Rydex Assets Ratio



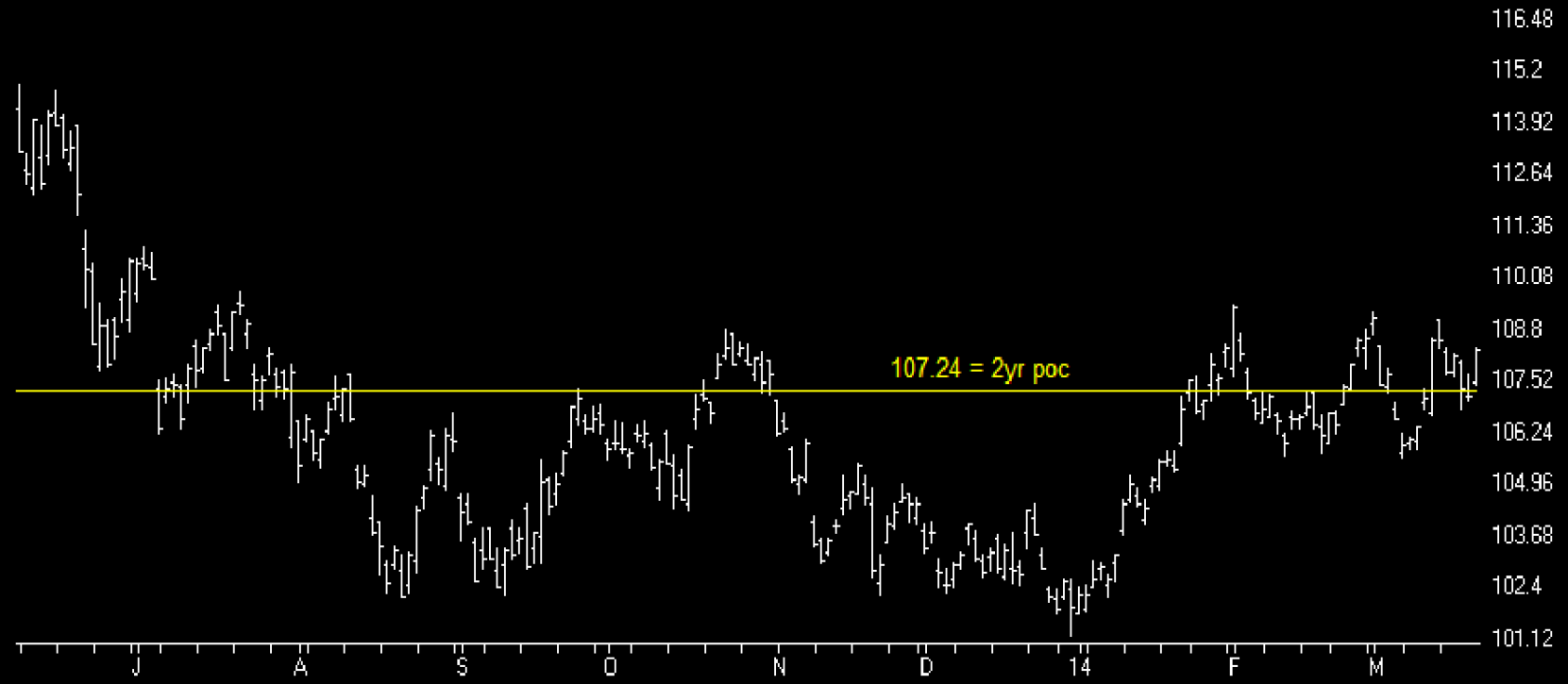
Rydex Assets Ratio (CP version)



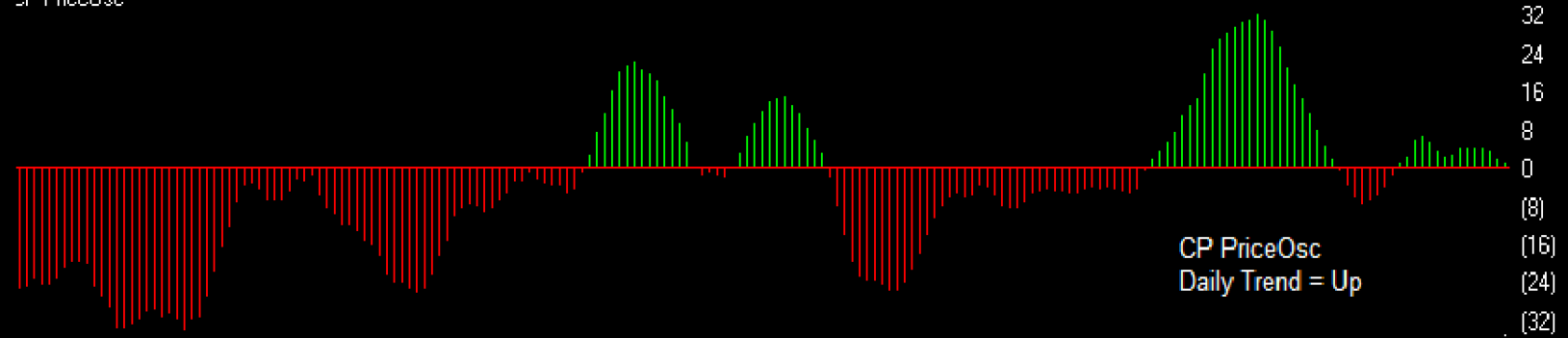
Bonds

Charts by AIQ TradingExpert

30 Lehman 20+ Year T Bond ETF (Daily)



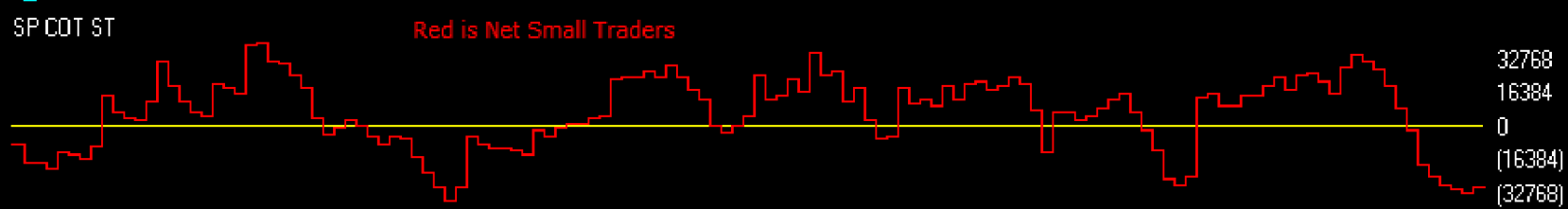
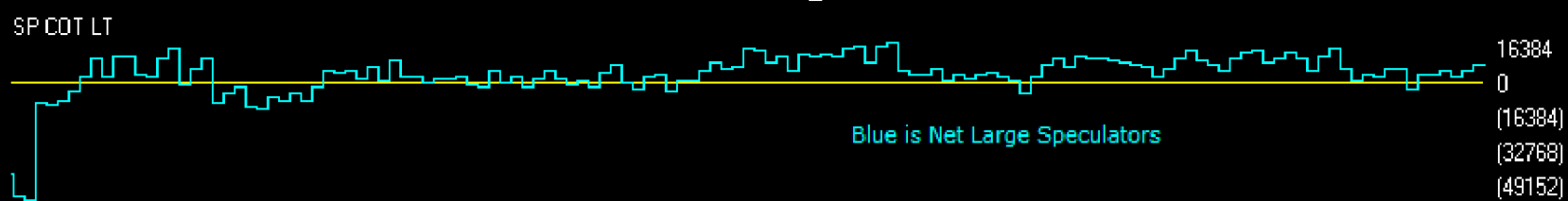
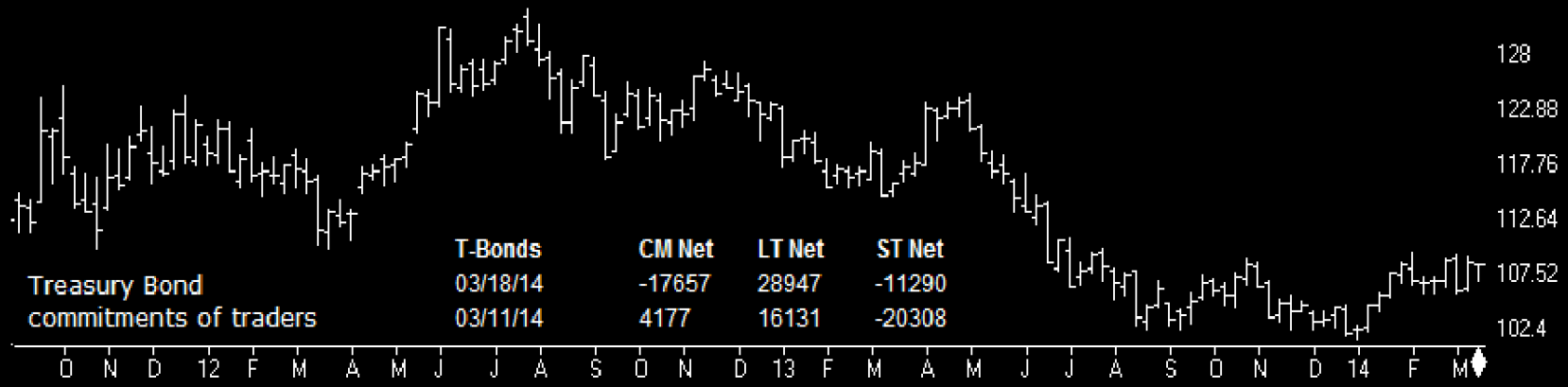
CP PriceOsc



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
03/18/14	24.9	56.4	97.1	50.1	17.2	43.9	100.0	52.2	0.0
03/11/14	44.3	70.6	84.1	33.9	2.3	46.2	90.7	47.1	4.4

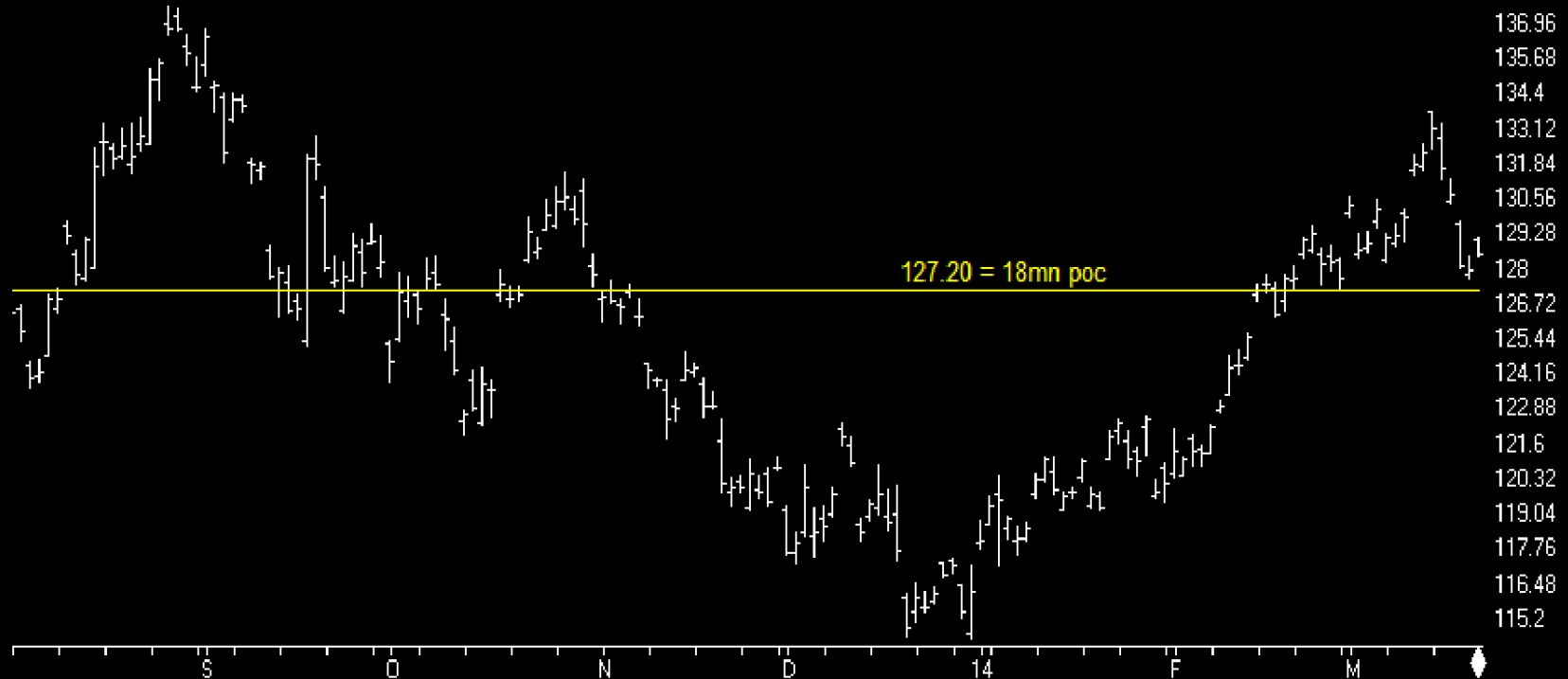


Gold

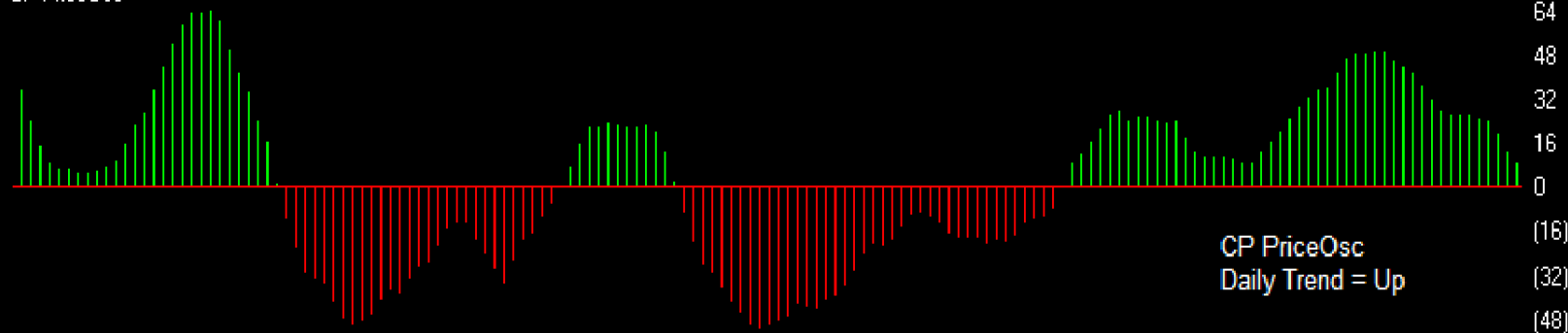
Charts by AIQ TradingExpert



STREETTRACKS GOLD TRUST ETF (Daily) (GLD)



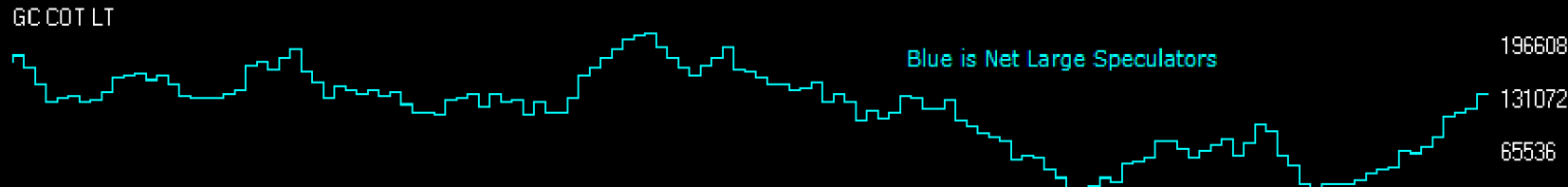
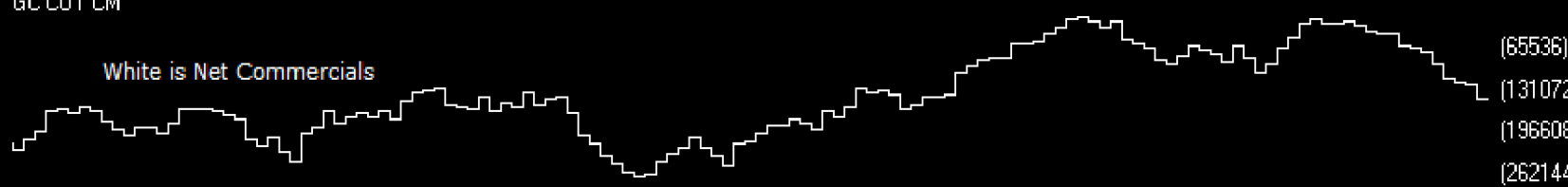
CP PriceOsc



Gold

Charts by AIQ TradingExpert

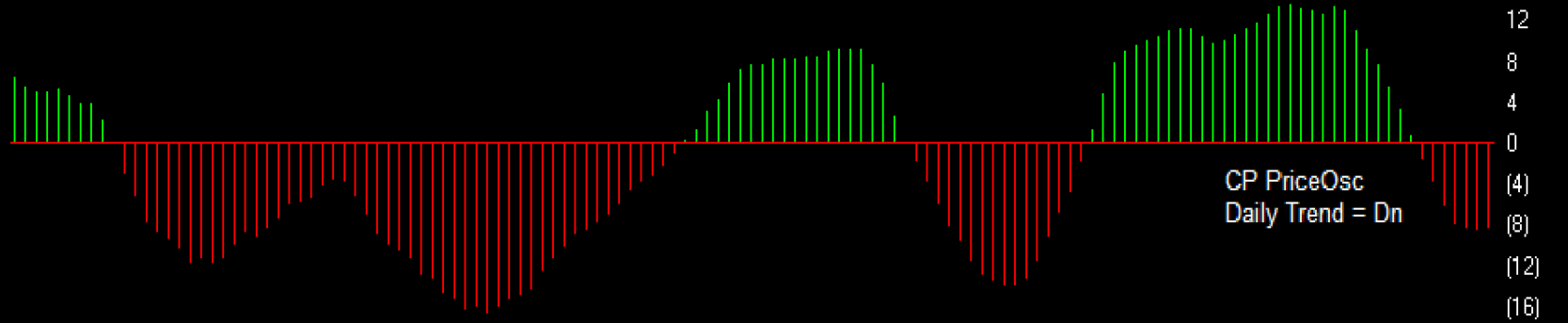
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/18/14	0	0	100	100	97.5	0	100	58.5	0
03/11/14	0	0	82.6	100	72.1	0	82.9	66.3	20.4



43 UNITED STATES OIL FUND (Daily) (USO)



CP PriceOsc

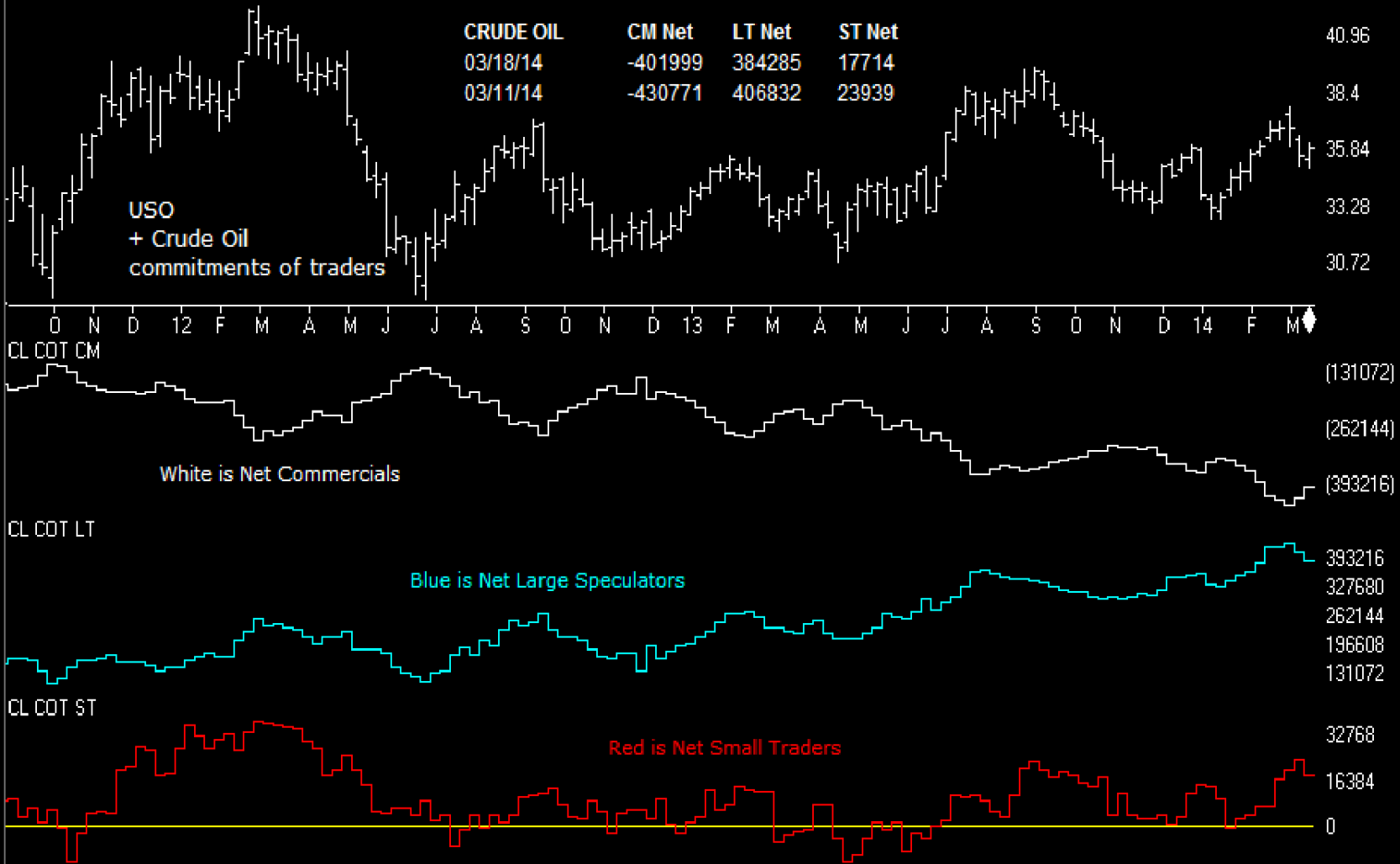


Oil

Charts by AIQ TradingExpert

CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/18/14	32.2	39.9	100.0	67.2	88.8	34.6	74.6	78.1	63.8
03/11/14	11.1	15.3	86.0	85.0	86.0	16.0	100.0	95.3	62.6

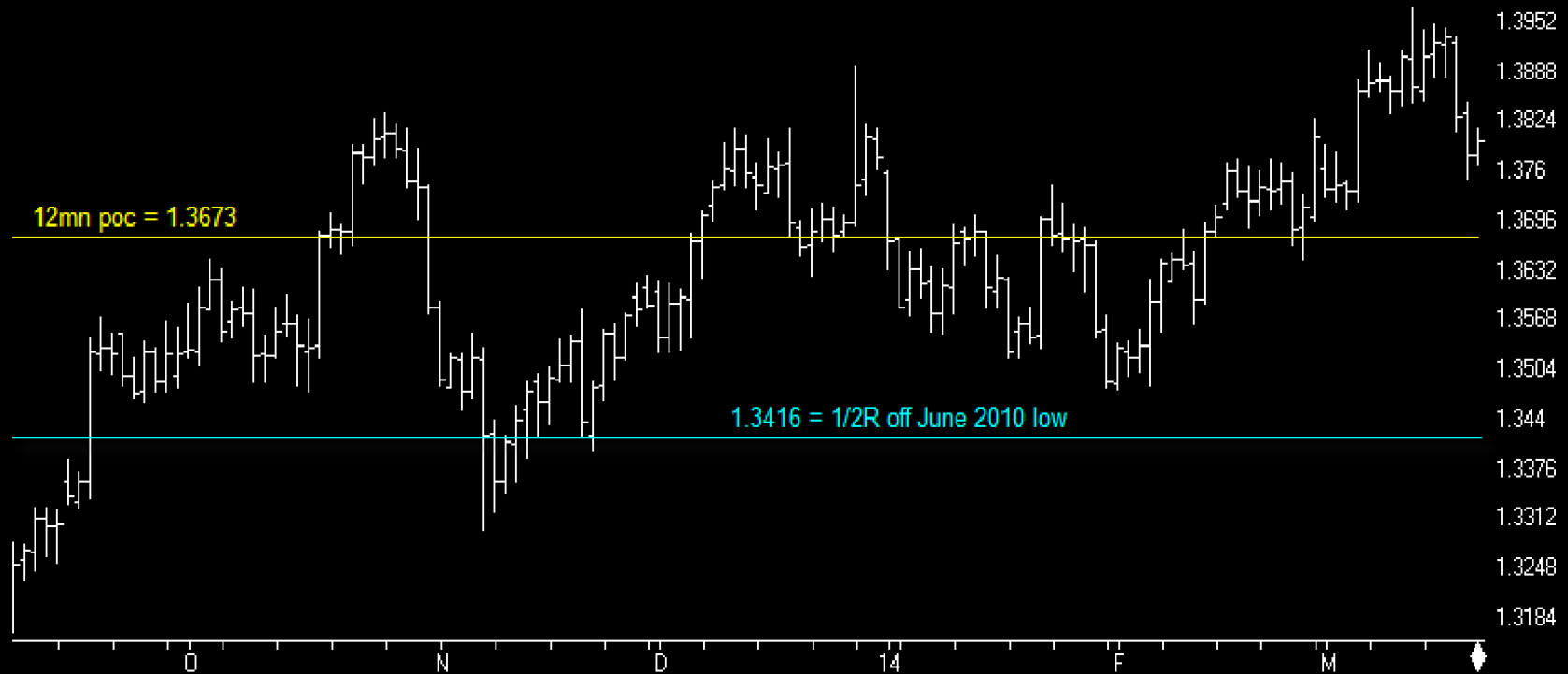
CRUDE OIL	CM Net	LT Net	ST Net	
03/18/14	-401999	384285	17714	40.96
03/11/14	-430771	406832	23939	38.4



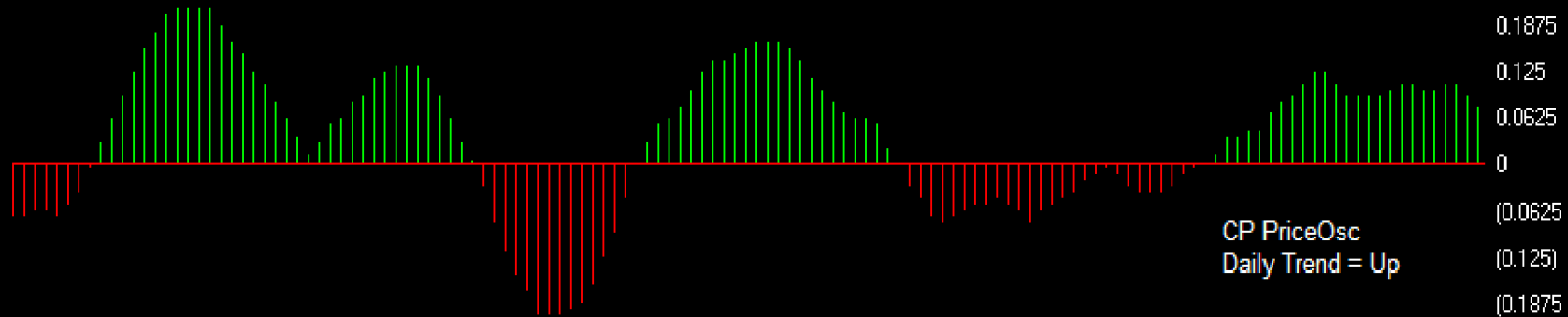
Dollar

Charts by AIQ TradingExpert

EURUSD (Daily)



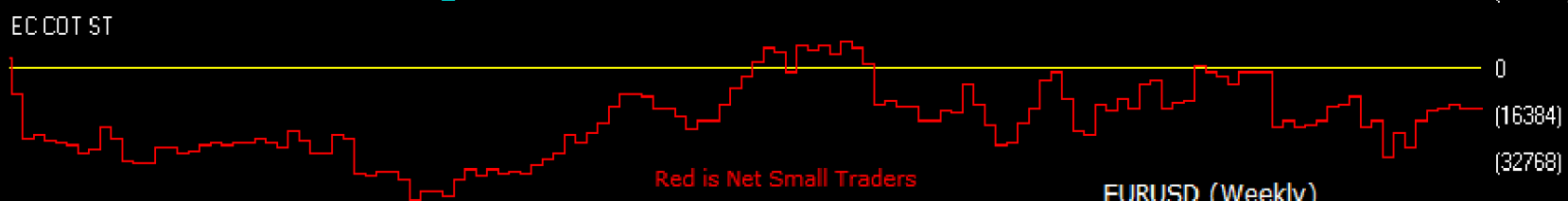
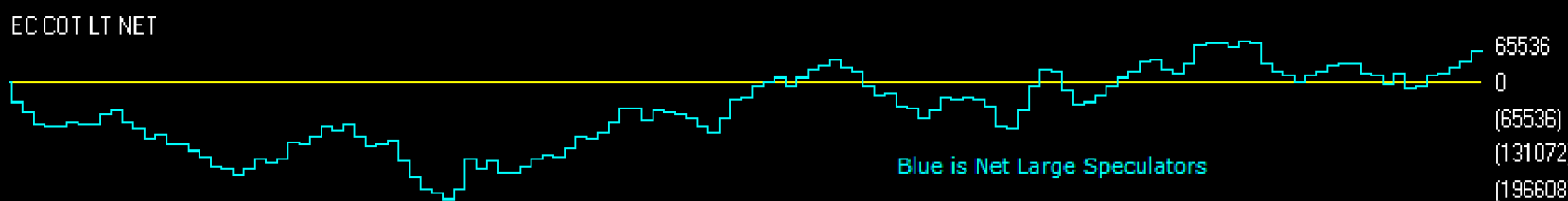
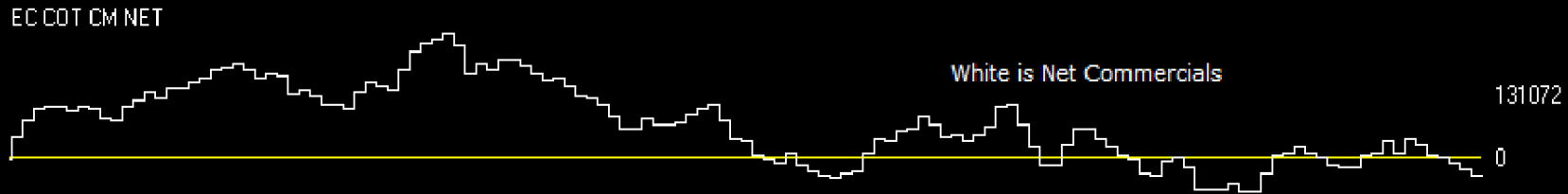
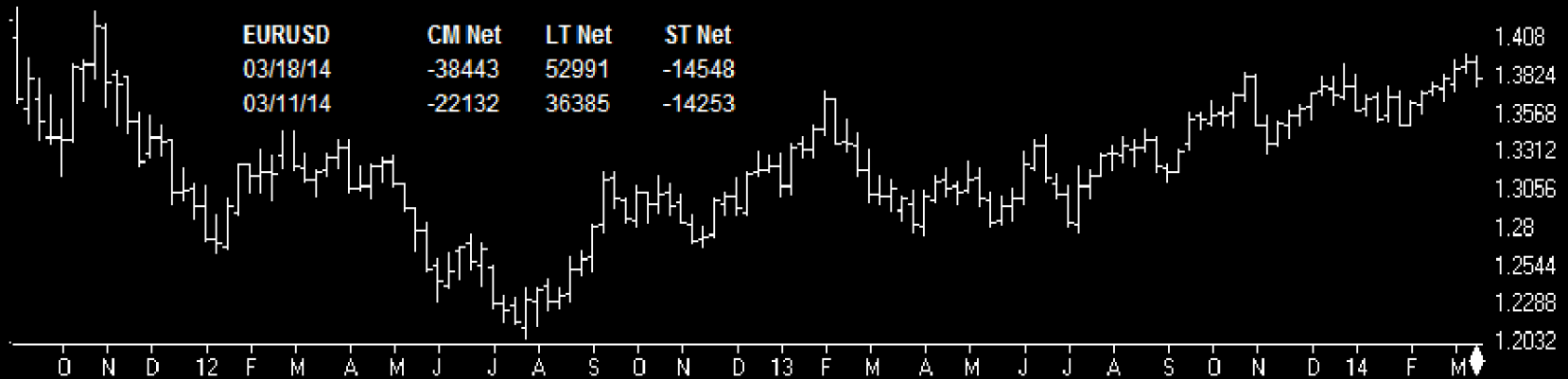
CP PriceOsc



Dollar

Charts by AIQ TradingExpert

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/18/14	28.8	20.5	64.1	77.4	75.4	22.3	53.0	85.0	65.5
03/11/14	43.4	58.4	84.6	58.1	36.1	6.5	53.9	55.8	31.0



EURUSD (Weekly)
commitments of traders

Dollar

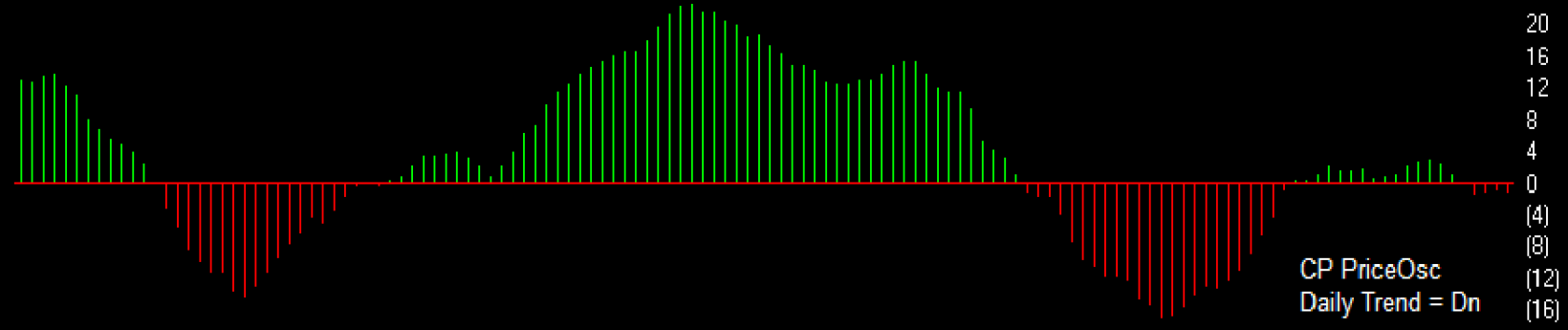
Charts by AIQ TradingExpert

i3 USDJPY (Daily)

12/21: 6mn poc migrated to 102.30



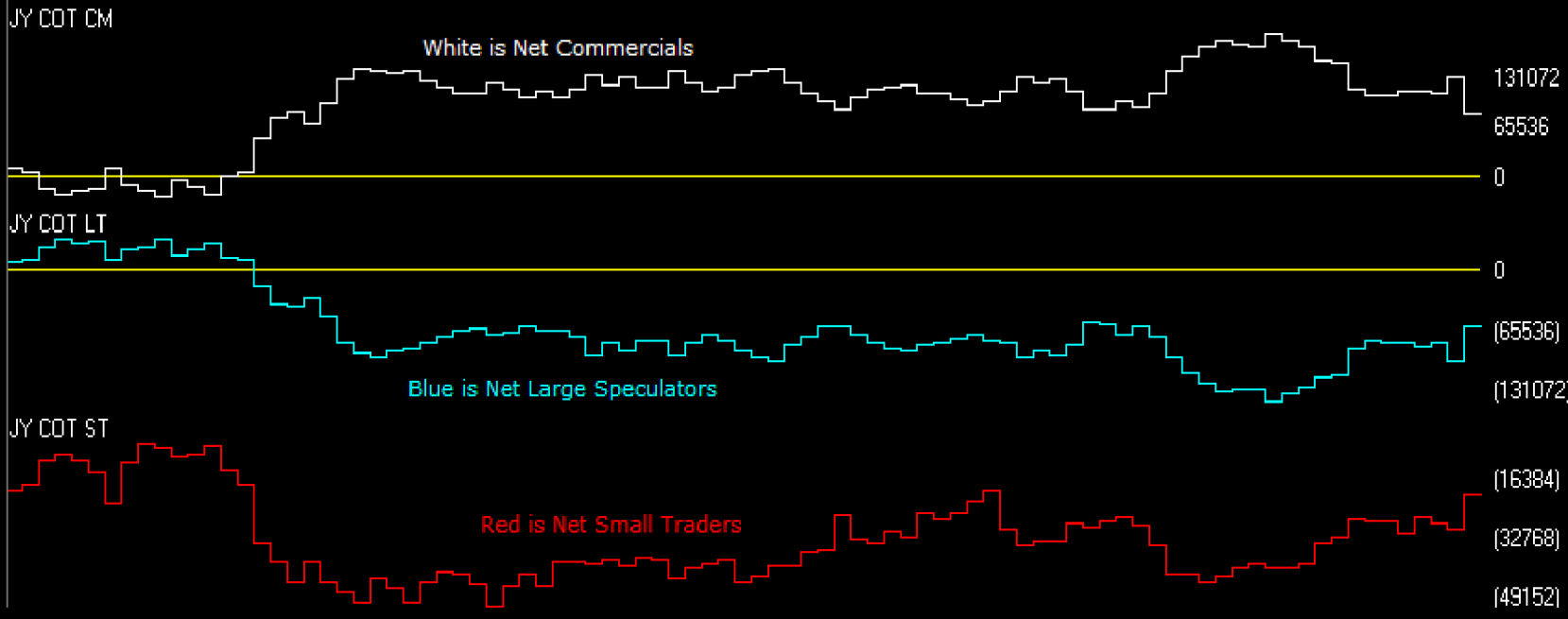
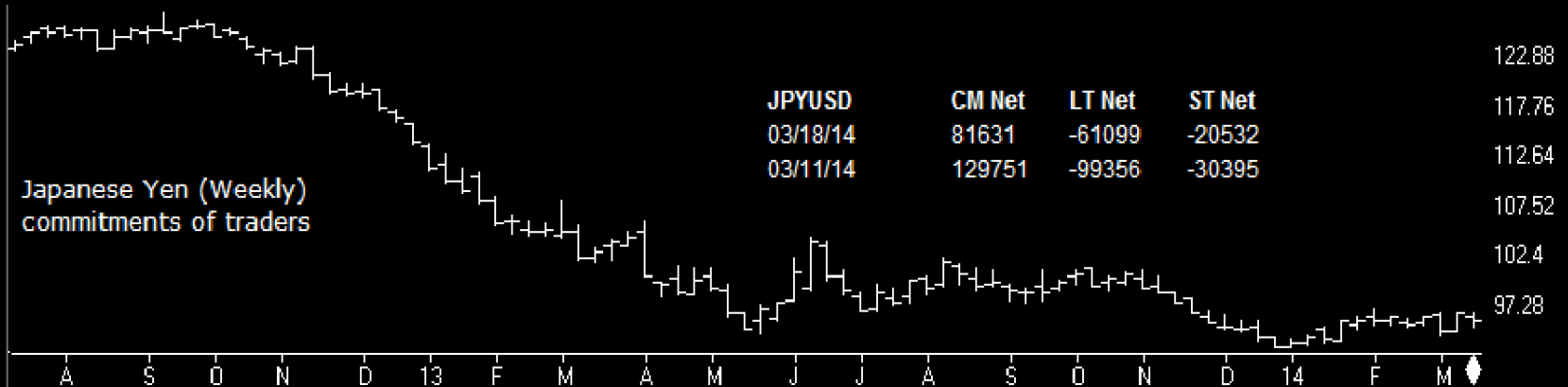
CP PriceOsc



Dollar

Charts by AIQ TradingExpert

JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/18/14	0.0	0.0	45.1	95.4	86.8	39.9	100.0	100.0	68.8
03/11/14	43.7	12.3	57.7	51.3	13.0	5.2	80.5	55.8	0.0



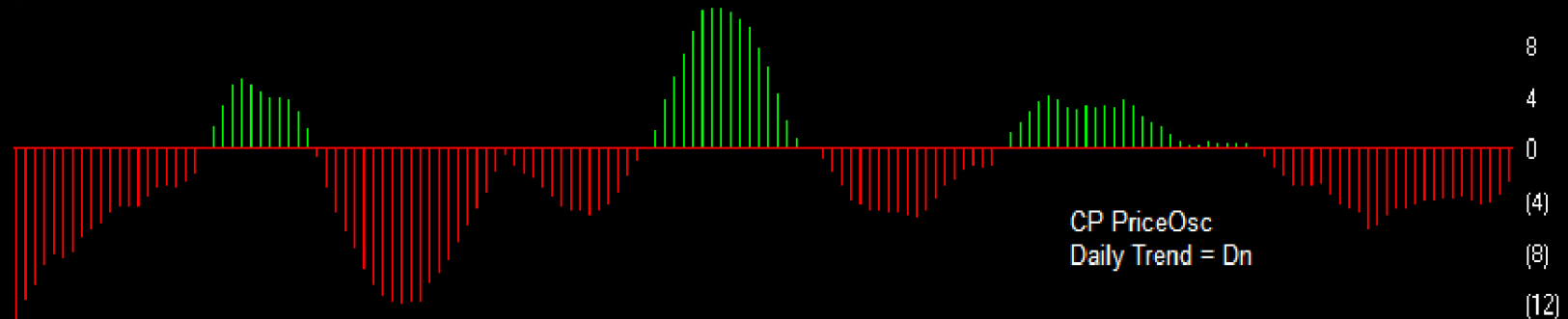
Dollar

Charts by AIQ TradingExpert

US DOLLAR INDEX (Daily)



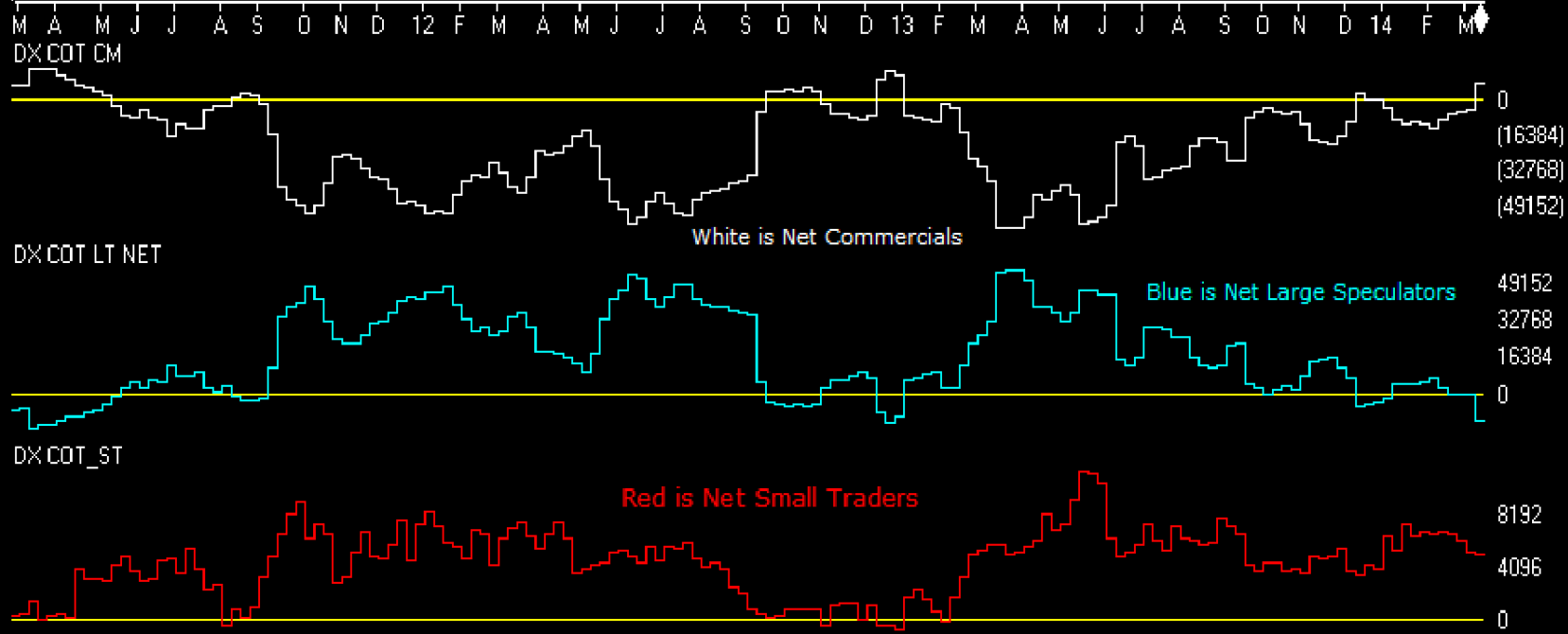
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Dollar

Charts by AIQ TradingExpert

USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
03/18/14	100.0	98.7	0.0	0.0	0.0	100.0	41.9	50.3	76.9
03/11/14	76.0	34.4	19.5	20.4	73.1	80.5	43.1	29.4	67.6



<http://www.chartprofitwebcast.com>