

Charts to Friday 11th October

Chart Profit eBook

Market Charts, Major ETFs

Market Sentiment Analysis



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Stock Market Summary

***** PRICE PERFORMANCE / LOCATION

In the longer timeframe, Friday closed above Mon-Wed Hi-Lo Range indicating Buyers Active on the weekly timeframe but the week produced an outside bar so their activity can be said to be ineffective so far.

ES analysis: Last week I marked Significant Buying three times and Significant Selling once. Aggressive Buying (green-at-top) was marked again on Friday with Friday's Value Area being printed entirely above the 1685.50 poc. This is encouraging in the ST but Bulls would now want to see time printed above that level.

Supporting Charts:

Bonds TLT: The local poc migrated lower to 106.34 last week and is now Resistance for this chart which is currently printing below that level. Momentum (although positive) is down.

Oil USO: Closed Friday below 37.31, the low of the Support/Resistance band in a weak price location. I'm not interested in considering the long side of this chart until price can print time above 37.93, the maj poc.

Gold GLD: Printed a 3month low last week and remains below 134.17, the 12mn poc, in a weak price location.

Dollar Index: Is printing back above the important level at 80.15 (major 1/2R and poc). Dollar Bulls would want to see price holding above this level. Momentum (although negative) is up.

EURUSD: On 3rd Oct printed its highest level since February and has not shown much weakness from there. Momentum (although positive) is down.

***** BREADTH

Breadth: The CP Market Timing System remained negative for Nyse, remained positive for Nasdaq, remained neutral for R2000, remained negative for UK.

Stocks>50dyma numbers: Nyse 72%, Nasdaq 68%, R2000 70%, UK 59%. Numbers >50 are considered supportive.

***** SENTIMENT

Consensus Polls:

10/11: AAll (public poll). Bulls% was higher at 41.3%. Bears% was also higher at 33.6%. The nett (Bulls minus Bears) was unchanged at 7.7.

10/11: Investors Intelligence. Bulls% was slightly lower at 45.4%. Bears% was higher at 20.6.

10/11: Market Vane (advisers) poll was lower at 57% (from 61%).

10/11: The NAAIM number (a measurement of average current equity exposure among active money managers) was sharply lower at 54.26 (from 73.13). Two week's ago the number reached 80.47 which was an eighteen week high.

Mutual Fund Flow:

10/11: My version of the Rydex Assets Ratio ended the week at 4.0. The

ratio reached as high as 5.43 at the market May high and as low as 2.15 on 07/10 (which was the lowest ratio since January 2012).

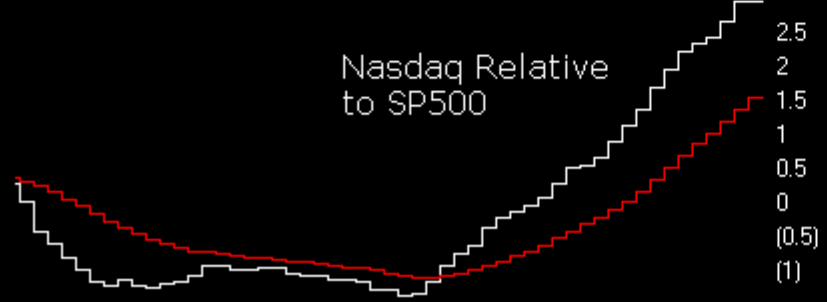
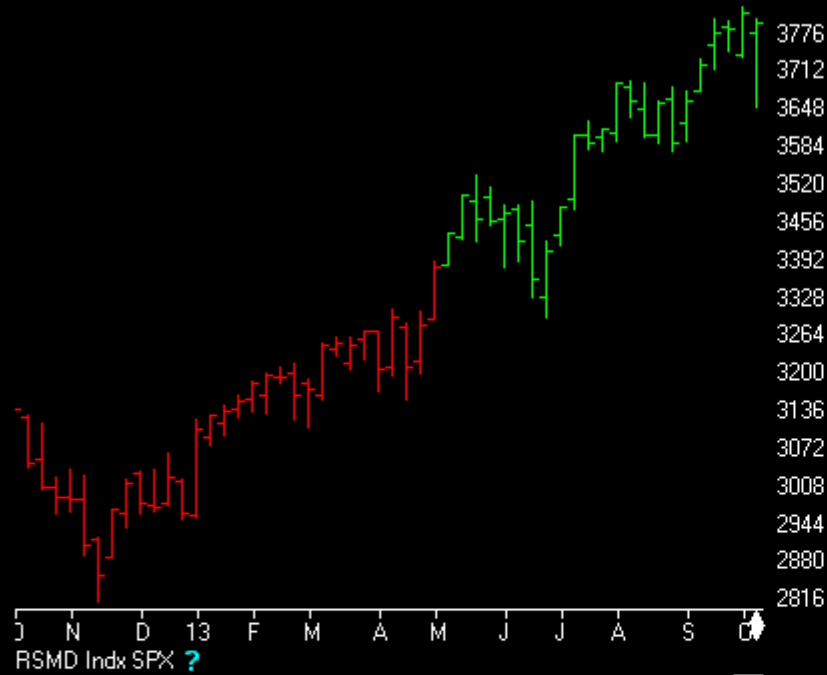
10/11: lipperusfundflows reported Equity Fund outflows of -\$6.1 Billion in the week to 9th October. The 4wk Flow number has now fallen from an extremely high \$31.30 Billion previous week to \$12.40 Billion this week.

10/11: lipperusfundflows ex ETFs reported Equity Fund outflows of -\$142 Million in the week to 9th October.

VIX

10/11: VIX reached 21.34 intraday on Wednesday. The highest level since 24th June.

NASDAQ COMPOSITE (Weekly)



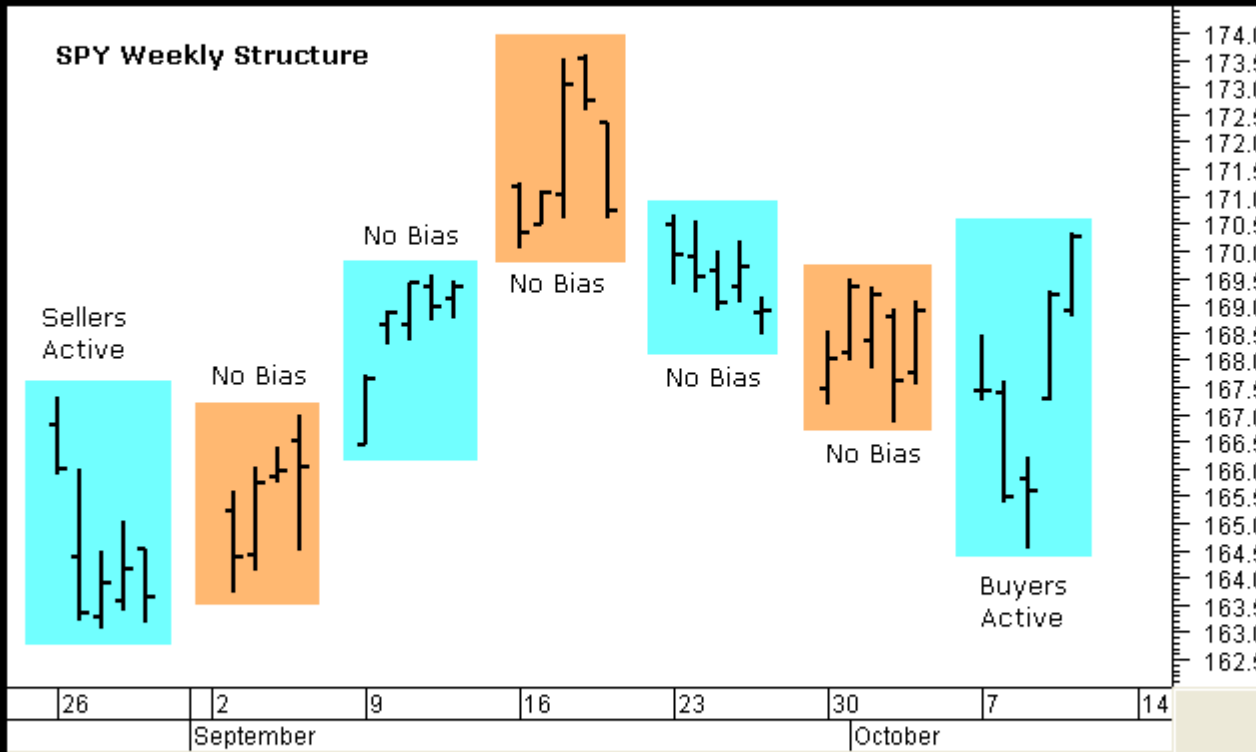
ChartProfit Breadth System - wk ending 10/11

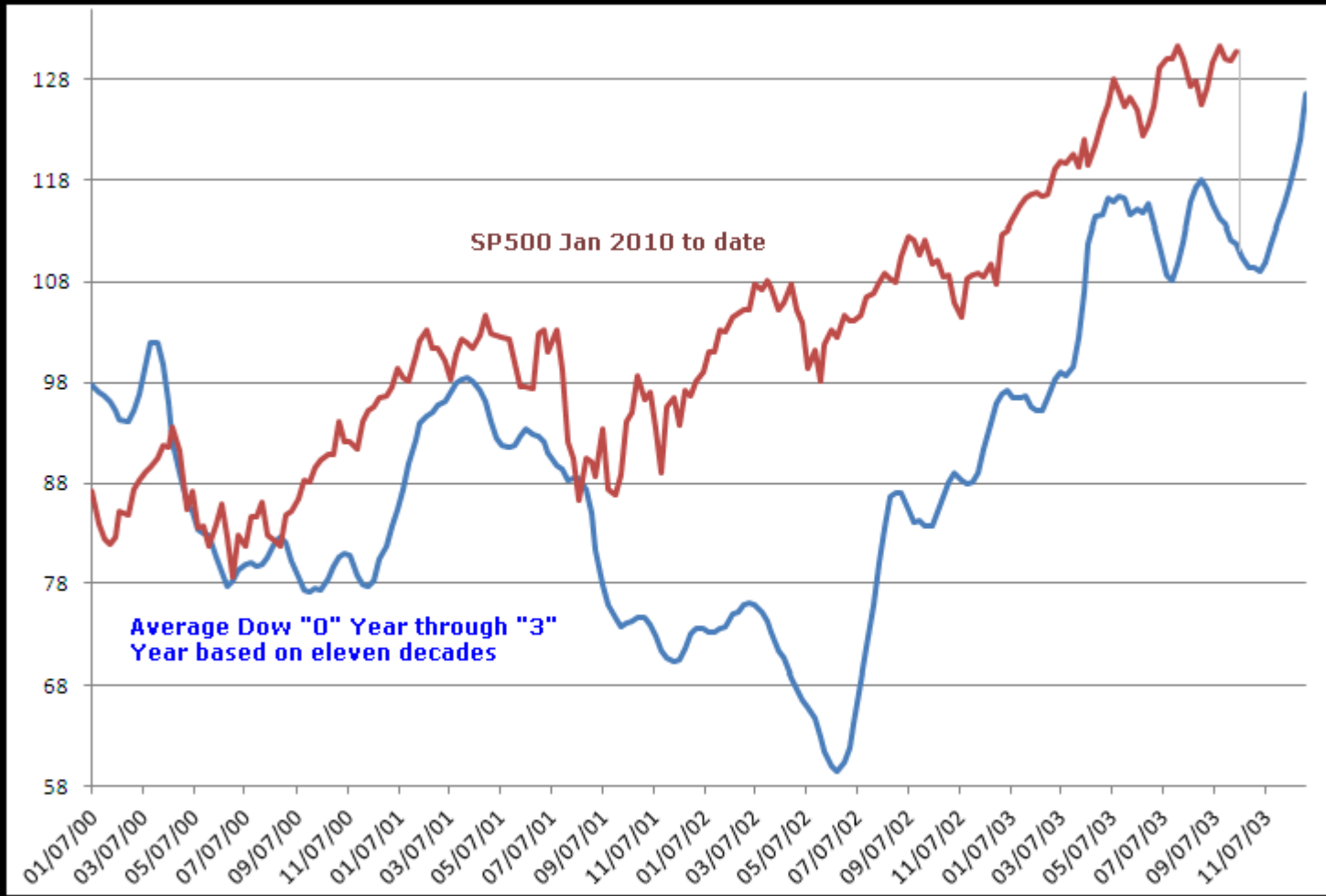
	-5	-4	-3	-2	-1	↓
NYSE	45	58	66	62	62	72
NasDaq	49	57	63	62	63	68
SP500	47	61	67	57	56	71
ND100	63	82	82	71	70	78
R2000	41	51	61	62	59	70
UK	61	64	64	54	48	59

number = % stocks >50day ma

Relative to SPX wk ending 10/11

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





Market Charts

Charts by AIQ TradingExpert

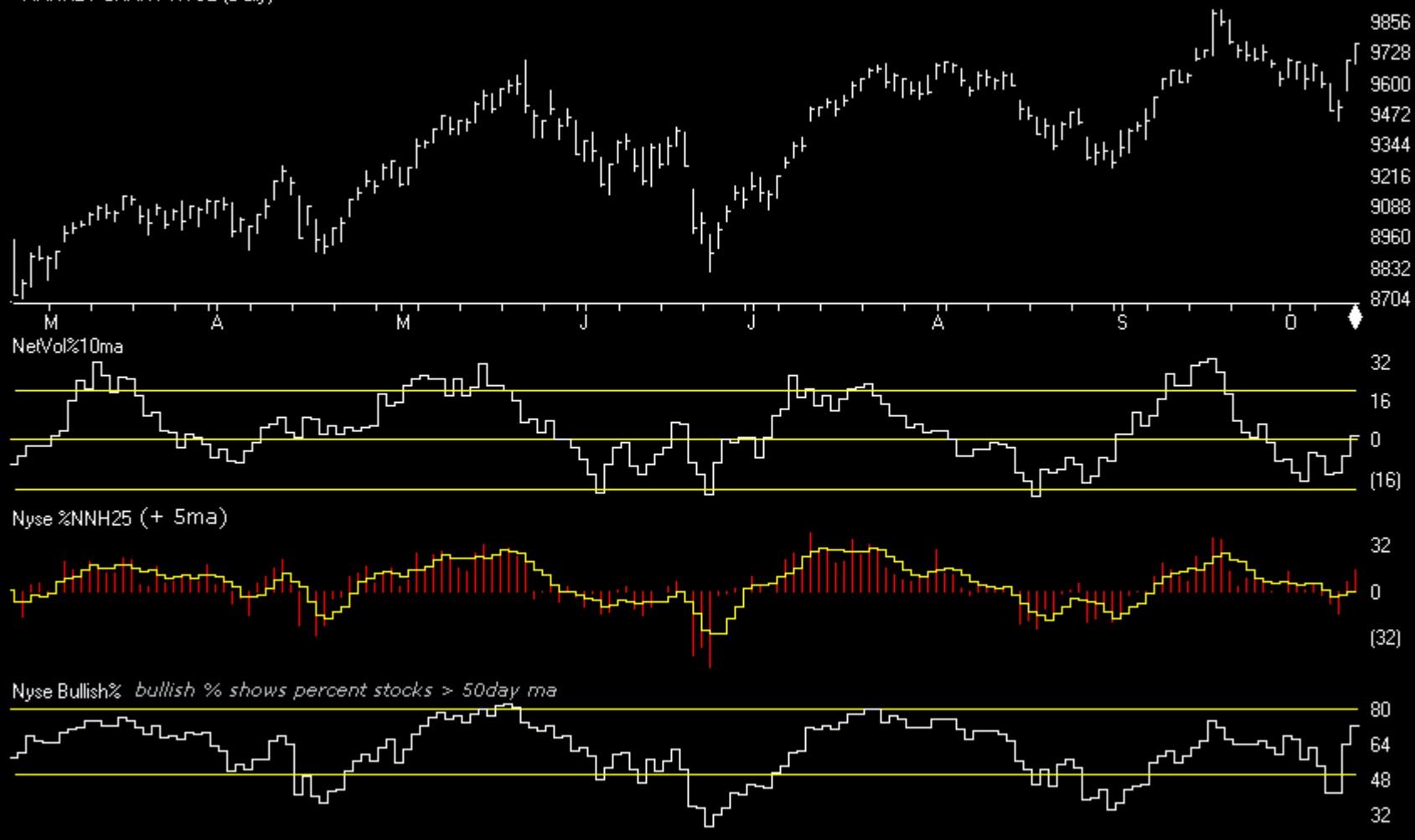
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

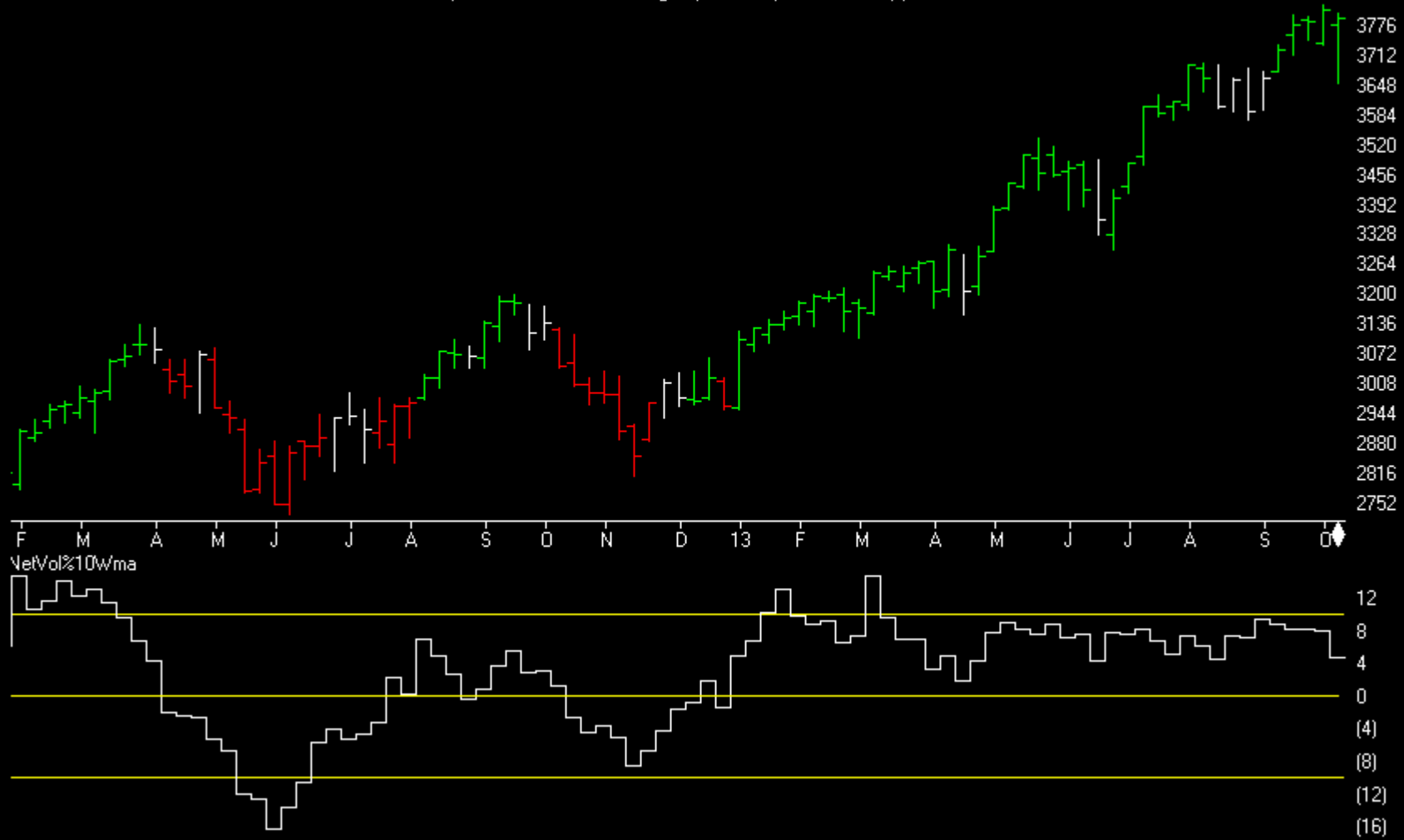
MARKET CHART NYSE (Daily)



Market Charts

Charts by AIQ TradingExpert

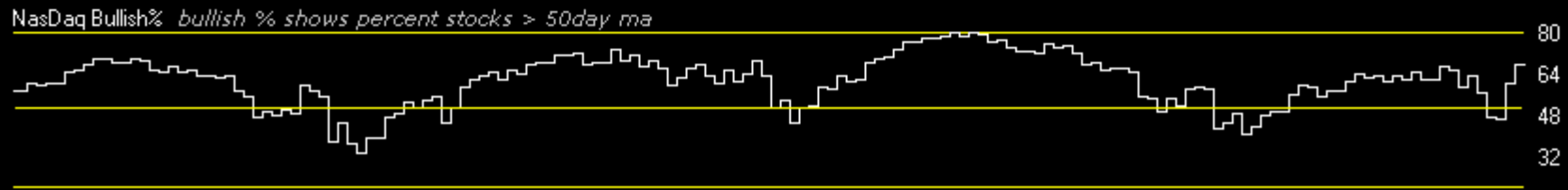
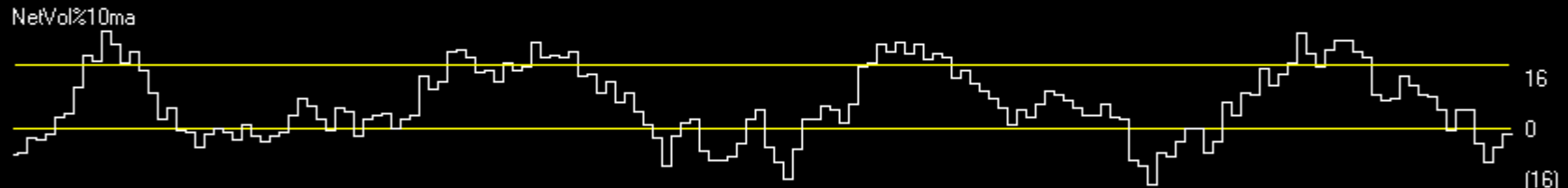
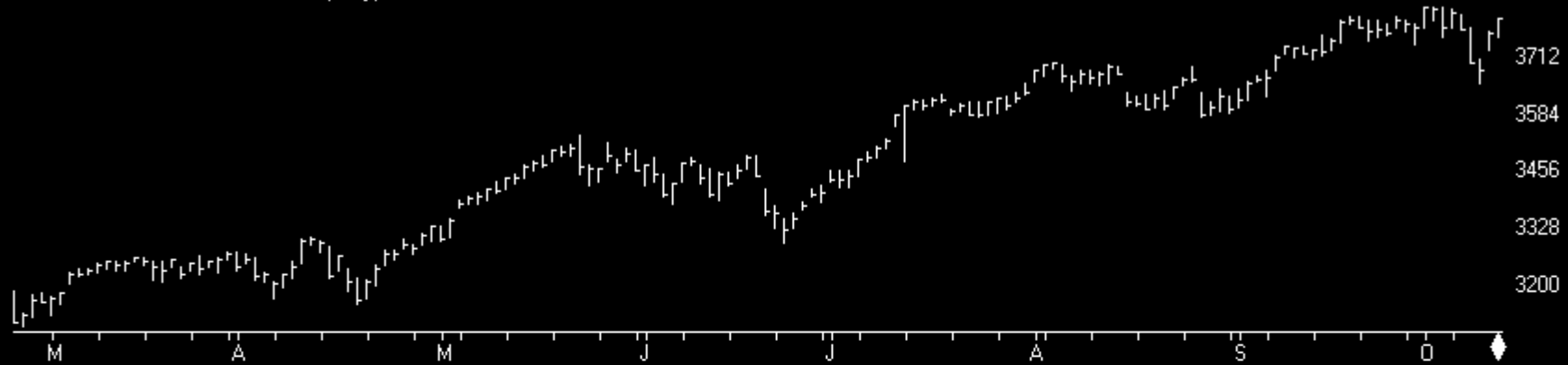
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

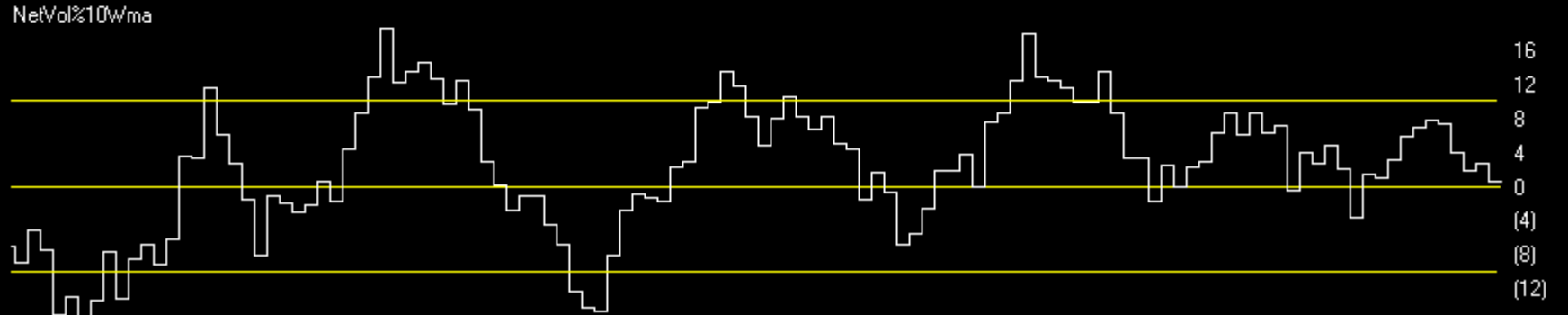
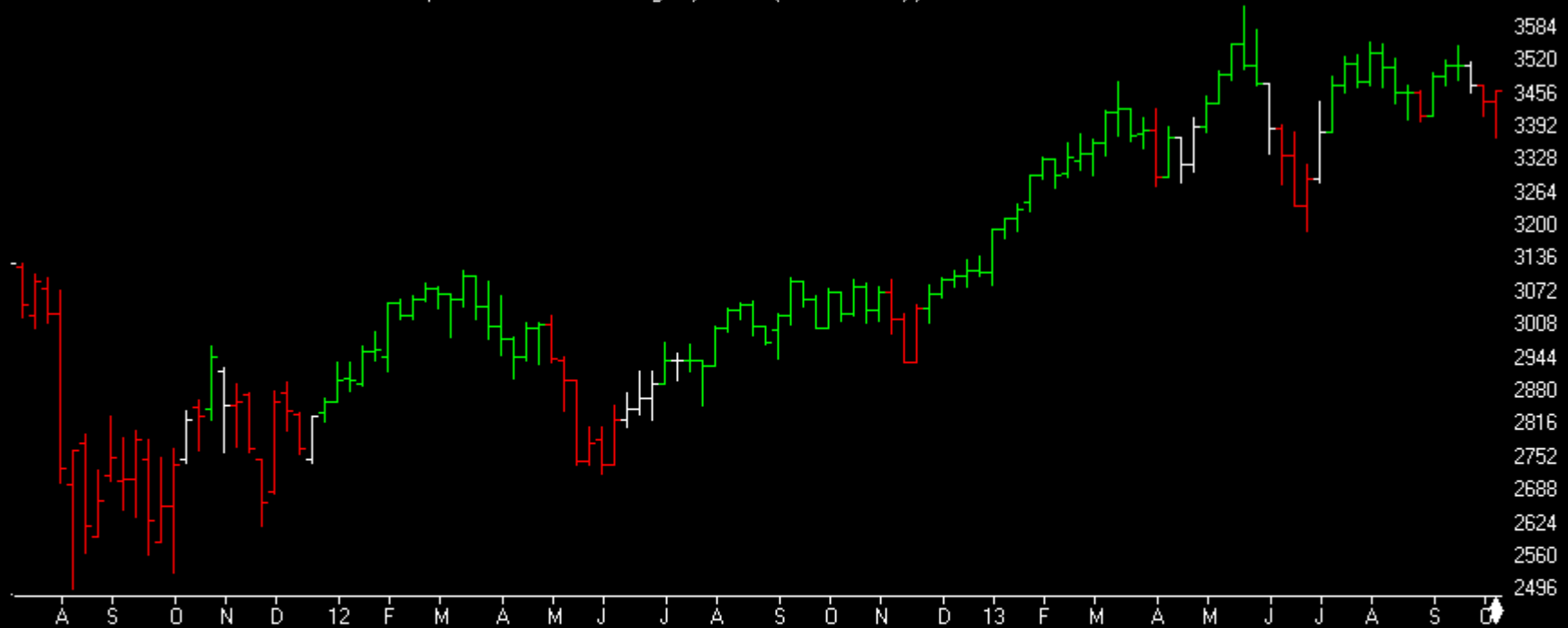
MARKET CHART NASDAQ 1800 (Daily)



Market Charts

Charts by AIQ TradingExpert

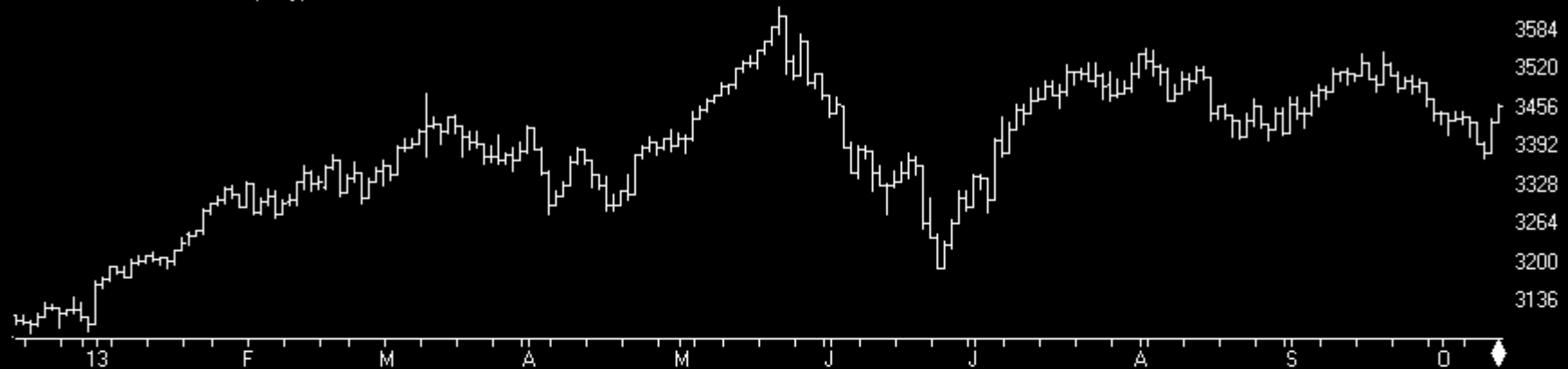
UK ALLSHARE MKT 2013 (weekly) + Chartprofit Market Timing System (color study)



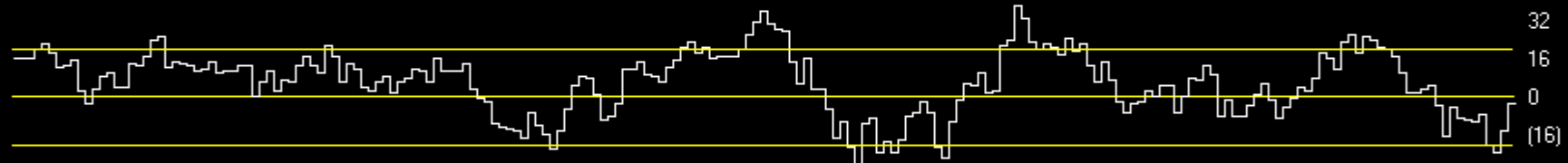
Market Charts

Charts by AIQ TradingExpert

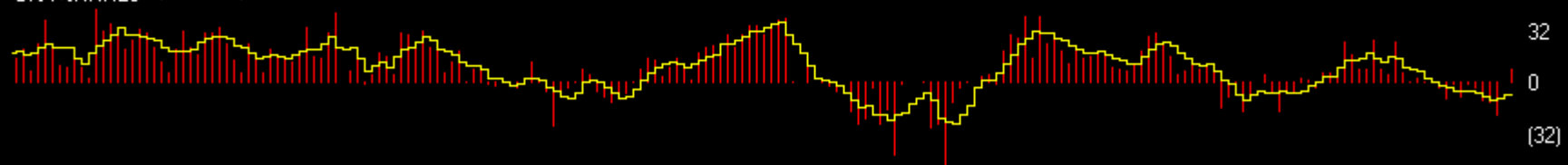
UK ALLSHARE MKT 2013 (Daily)



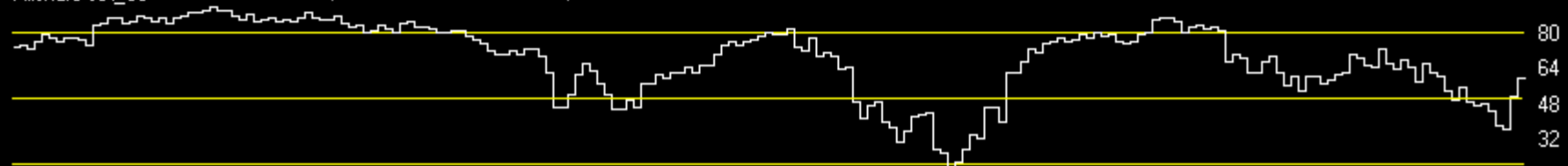
NetVol%10ma



UKA %NNH25 (+ 5ma)



Allshare%St_50 bullish % shows percent stocks > 50day ma



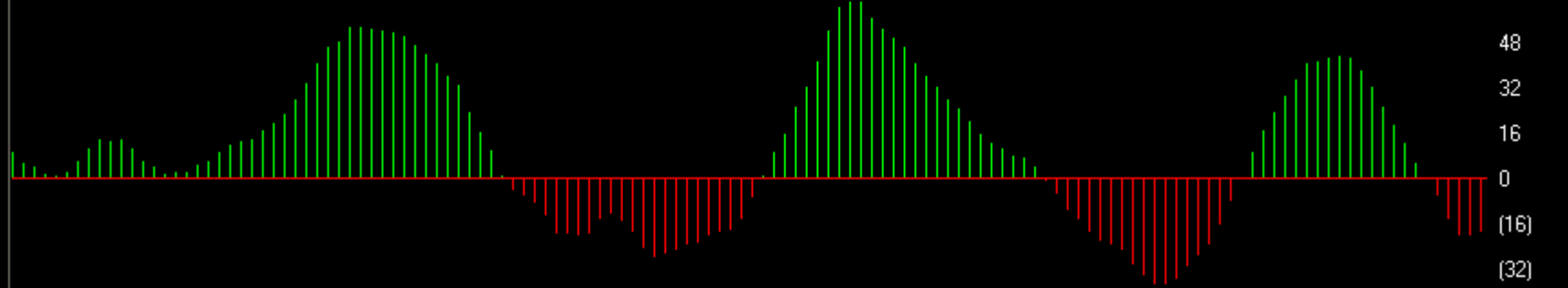
Index ETFs

Charts by AIQ TradingExpert

13 SPY SP500 ETF (Daily)



CP PriceOsc



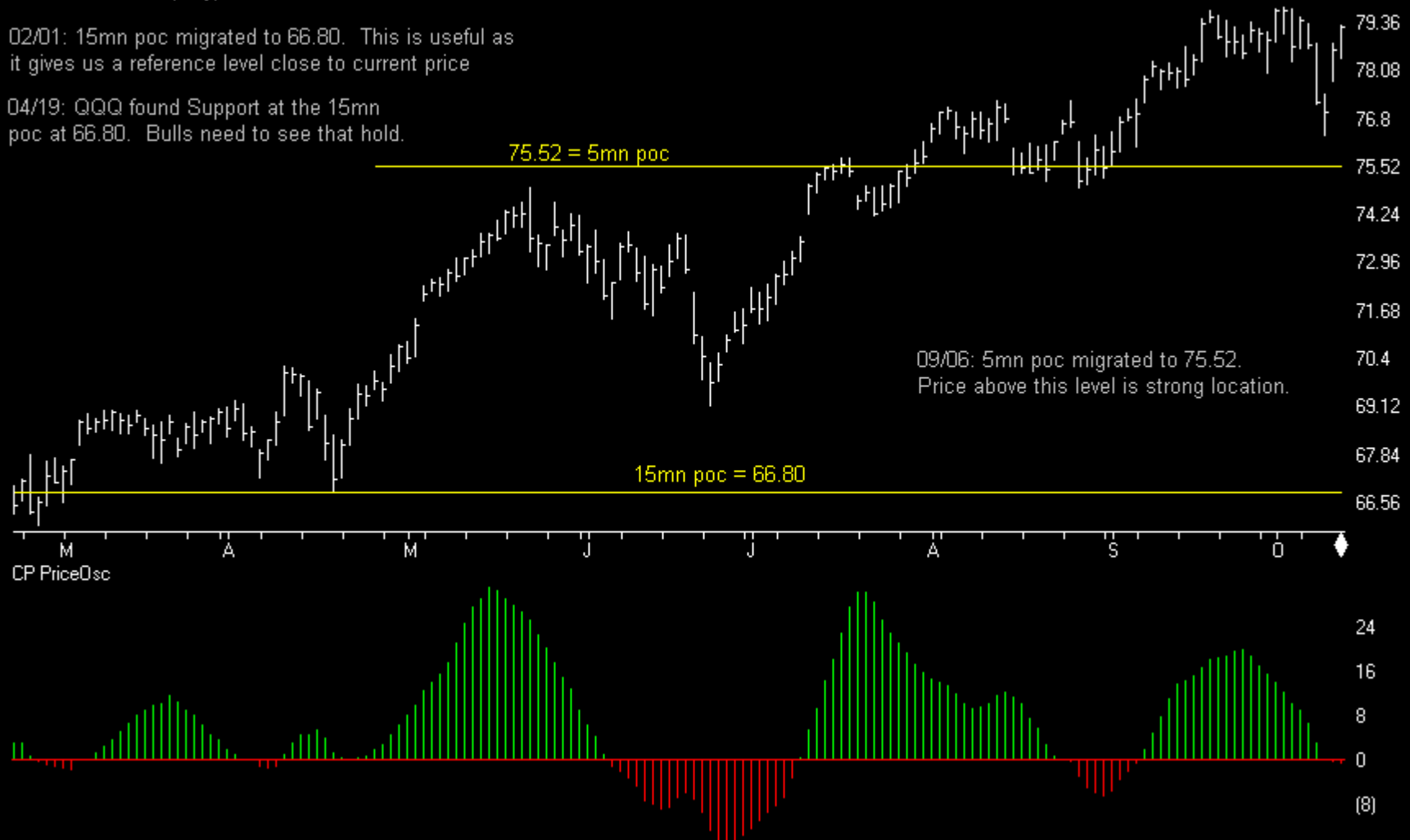
Index ETFs

Charts by AIQ TradingExpert

12 QQQ N100 ETF (Daily)

02/01: 15mn poc migrated to 66.80. This is useful as it gives us a reference level close to current price

04/19: QQQ found Support at the 15mn poc at 66.80. Bulls need to see that hold.



Index ETFs

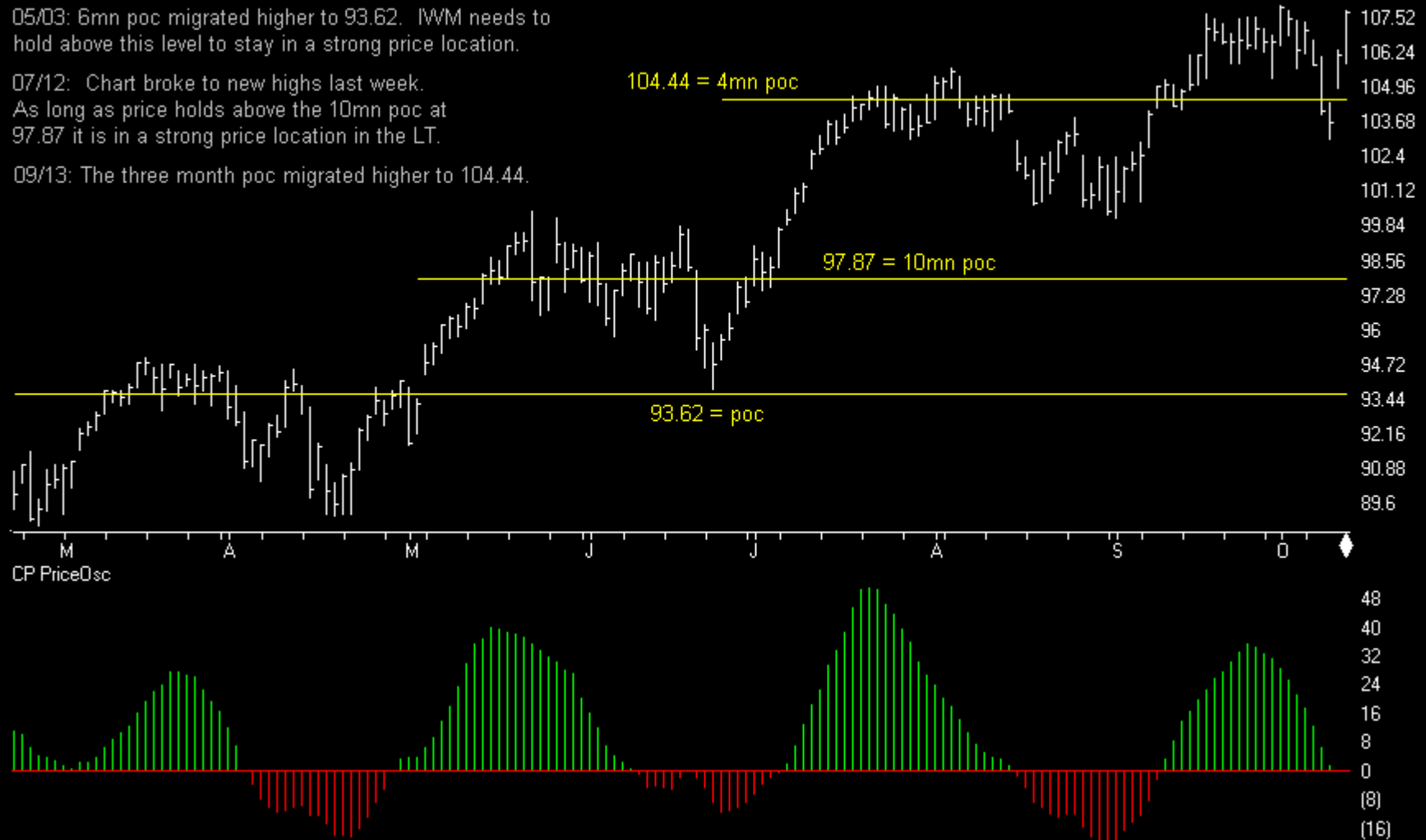
Charts by AIQ TradingExpert

11 IWM R2000 ETF (Daily)

05/03: 6mn poc migrated higher to 93.62. IWM needs to hold above this level to stay in a strong price location.

07/12: Chart broke to new highs last week. As long as price holds above the 10mn poc at 97.87 it is in a strong price location in the LT.

09/13: The three month poc migrated higher to 104.44.



Index ETFs

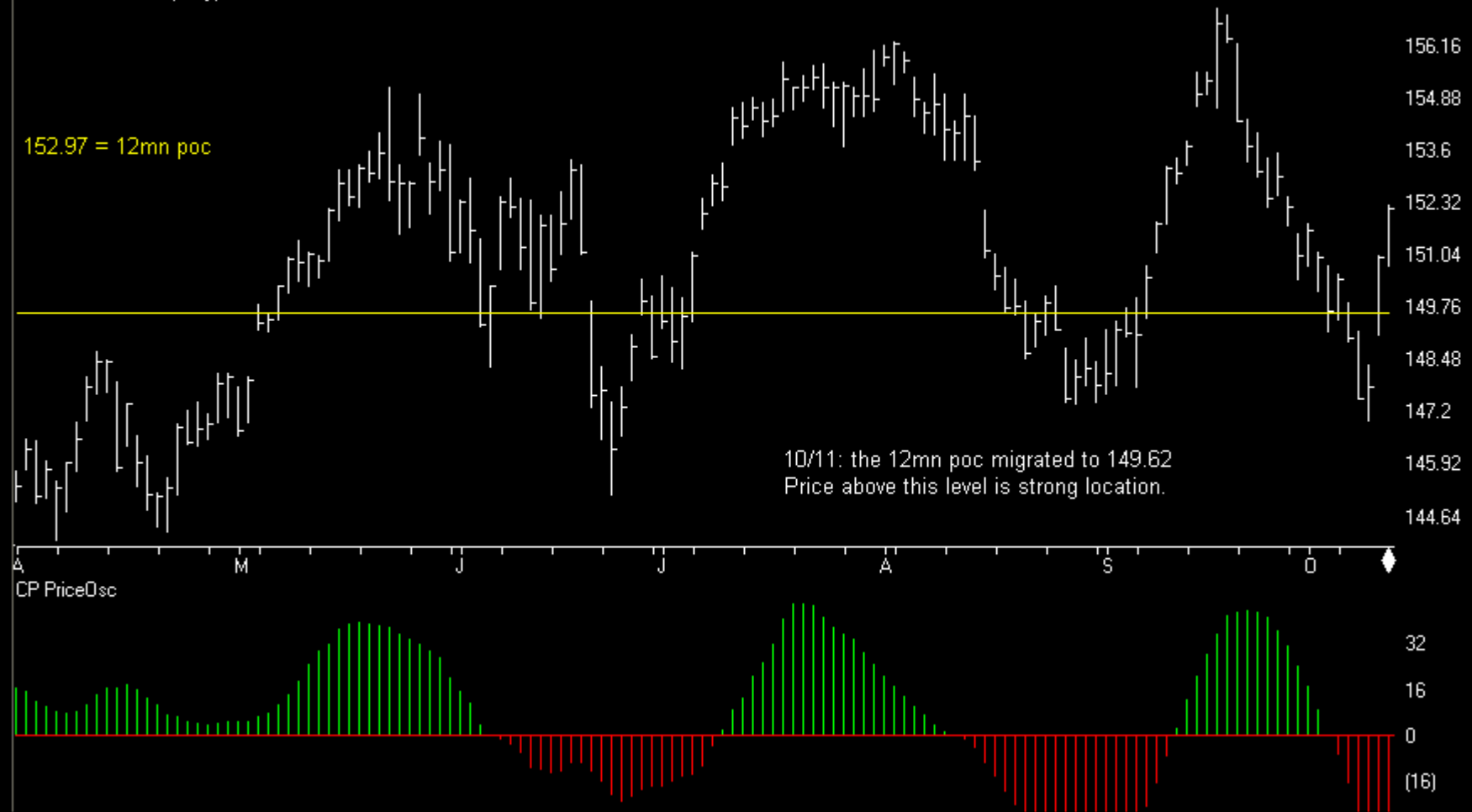
Charts by AIQ TradingExpert

10 DIA DOW ETF (Daily)

152.97 = 12mn poc

10/11: the 12mn poc migrated to 149.62
Price above this level is strong location.

CP PriceOsc



Sentiment

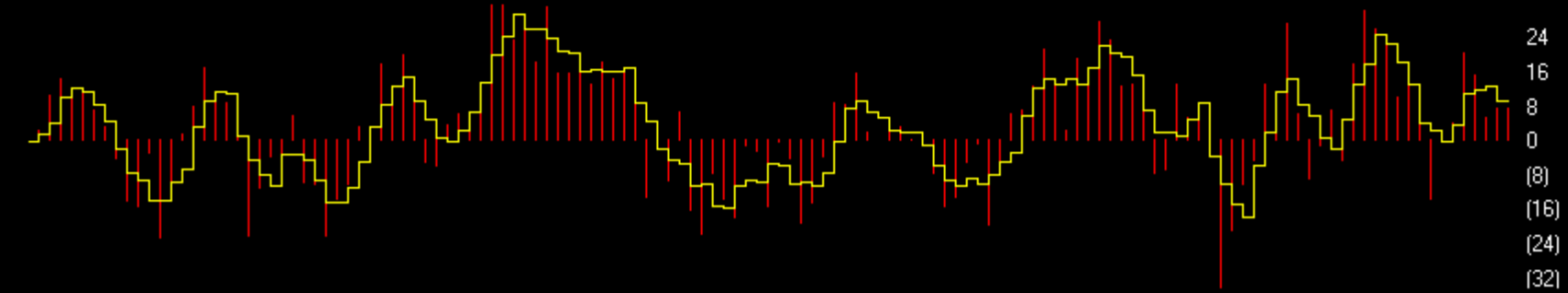
Charts by AIQ TradingExpert

SP500 Index (Weekly) + AAll (public) poll

09/13: AAll (public poll). Bulls% was higher again at 45.5%. Three week's ago Bulls% reached 29% which was a seventeen week low at that time. Bears% was lower at 24.6%. Three week's ago Bears% reached 42.9% which was an eighteen week high. The nett at 20.9 is a seven week high.



AAll NETT + 4ma



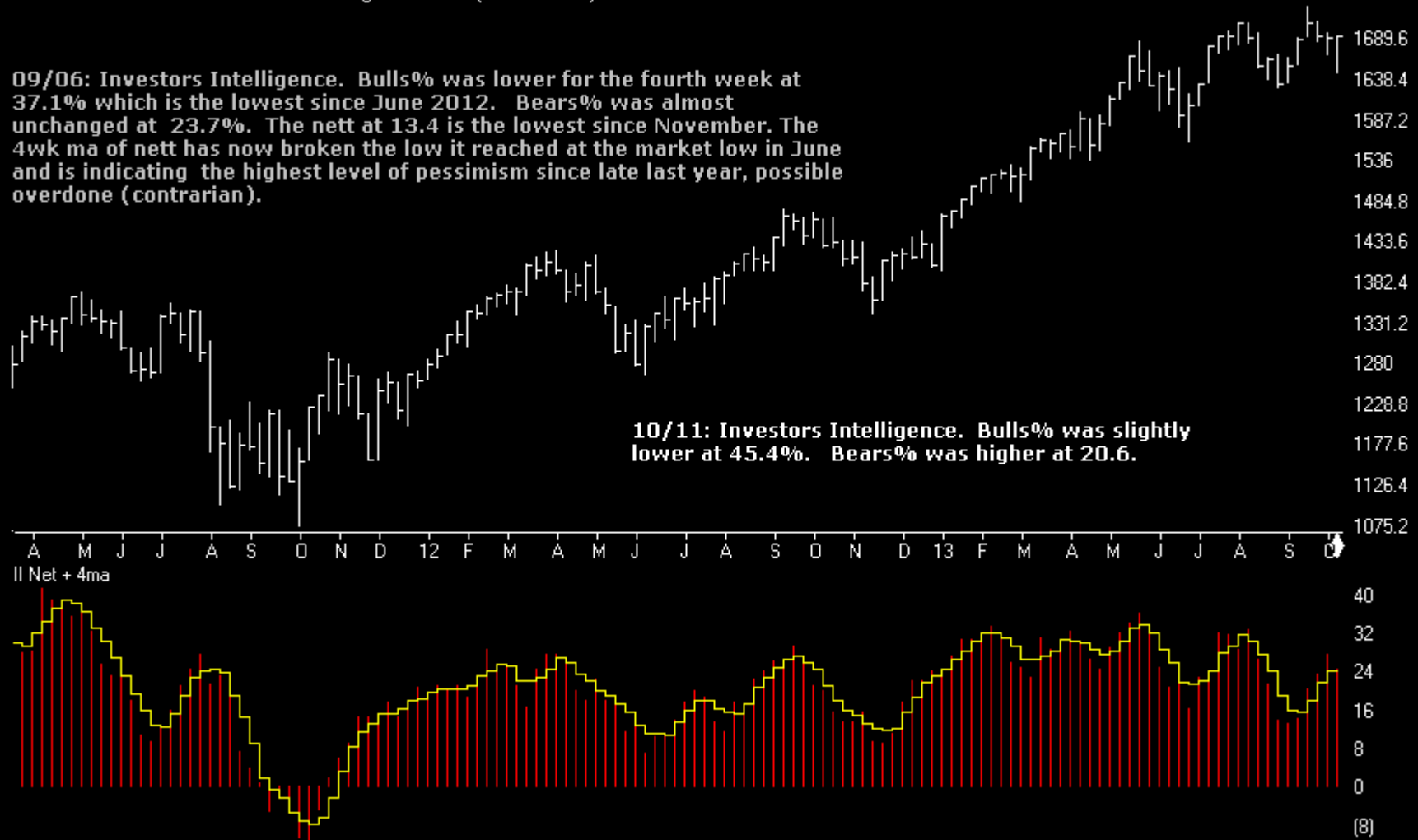
Sentiment

Charts by AIQ TradingExpert

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

09/06: Investors Intelligence. Bulls% was lower for the fourth week at 37.1% which is the lowest since June 2012. Bears% was almost unchanged at 23.7%. The nett at 13.4 is the lowest since November. The 4wk ma of nett has now broken the low it reached at the market low in June and is indicating the highest level of pessimism since late last year, possible overdone (contrarian).

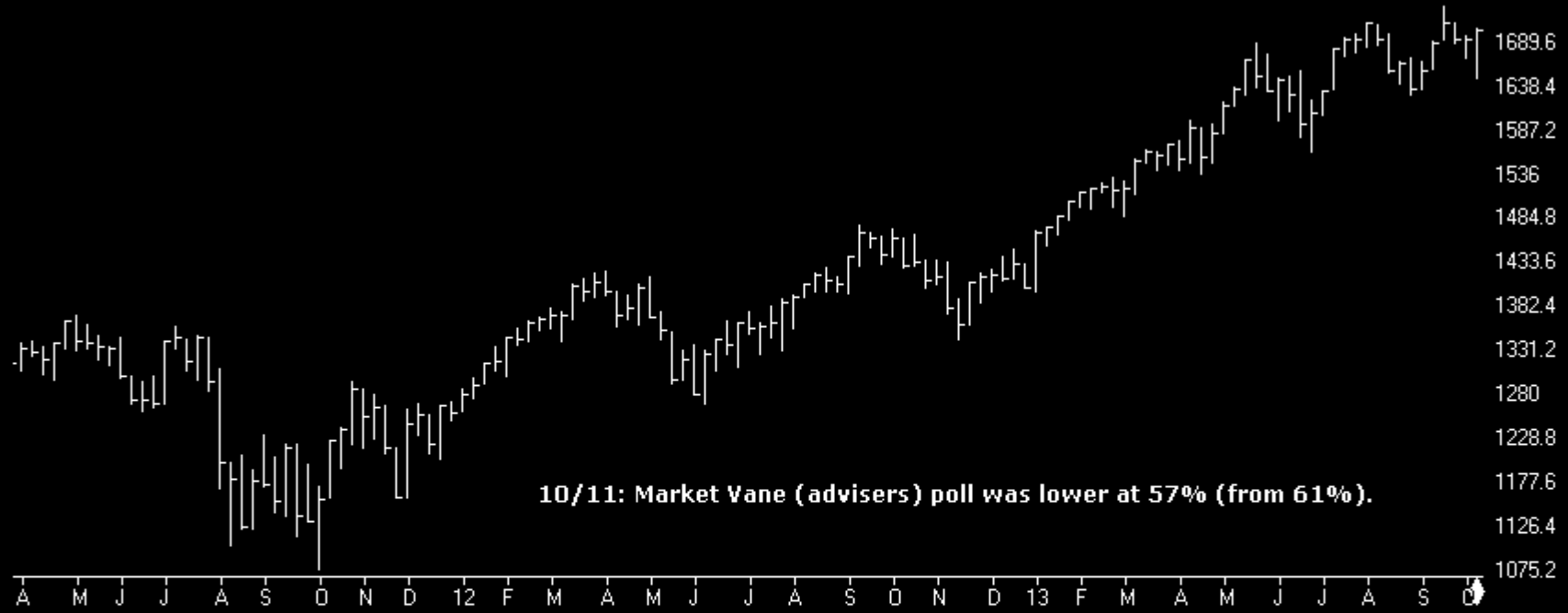
10/11: Investors Intelligence. Bulls% was slightly lower at 45.4%. Bears% was higher at 20.6.



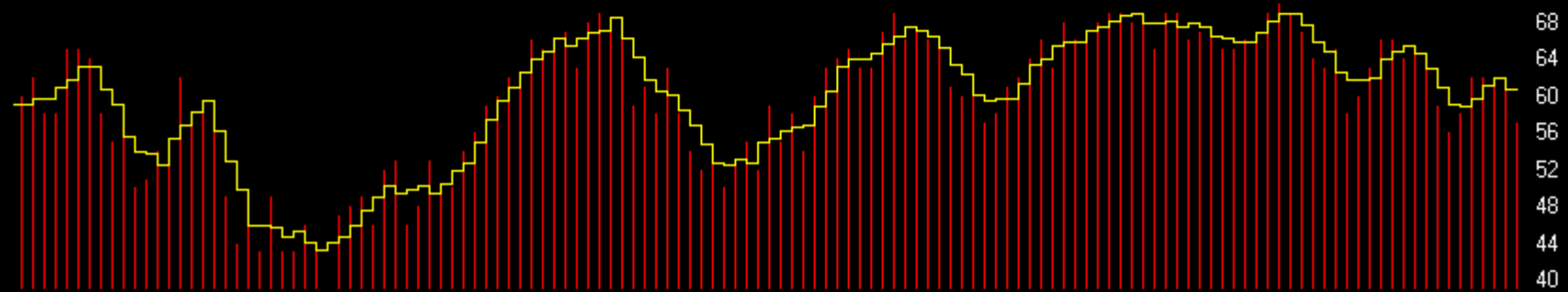
Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly)



MVane + 4ma

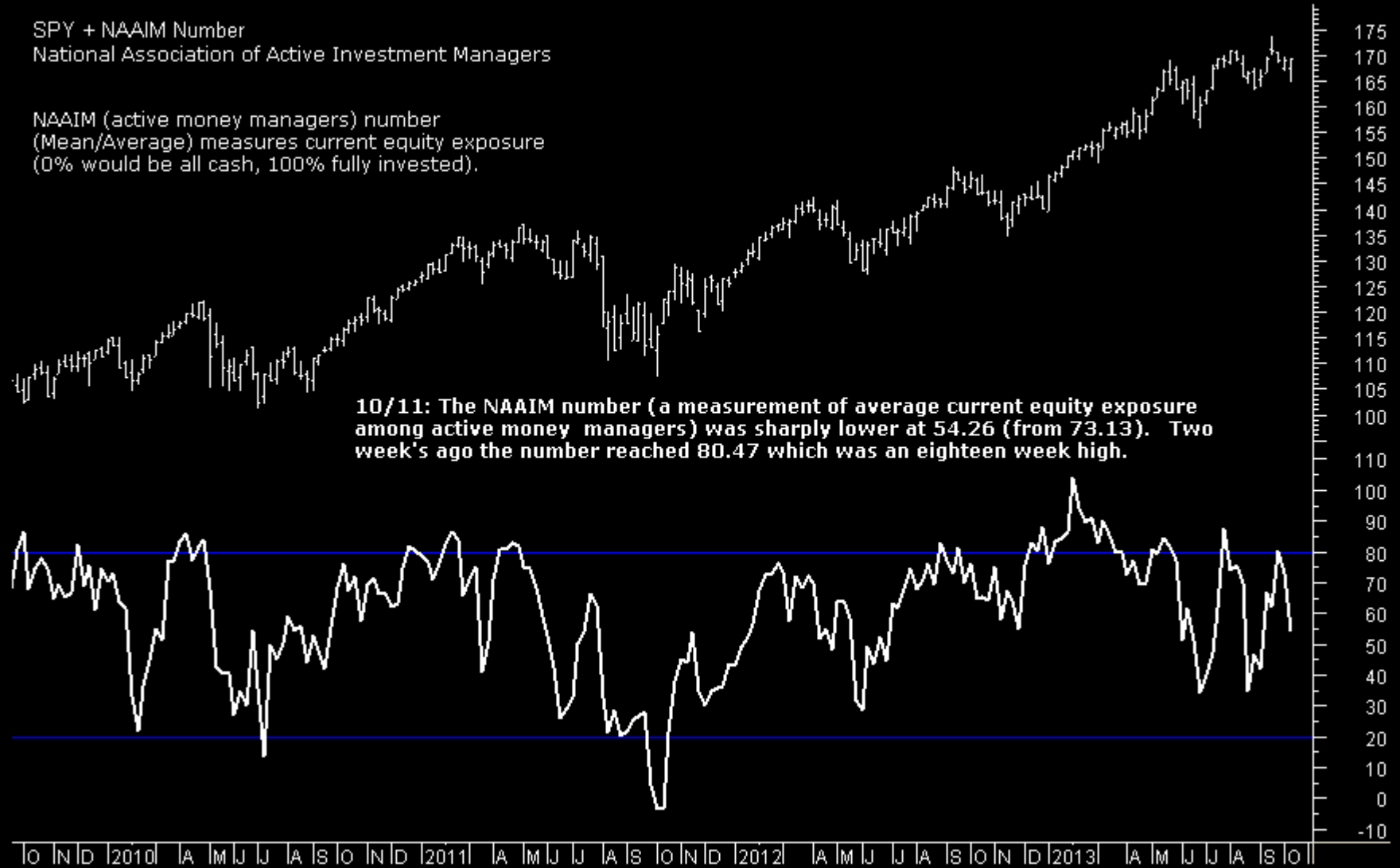


Sentiment

Charts by AIQ TradingExpert

SPY + NAAIM Number
National Association of Active Investment Managers

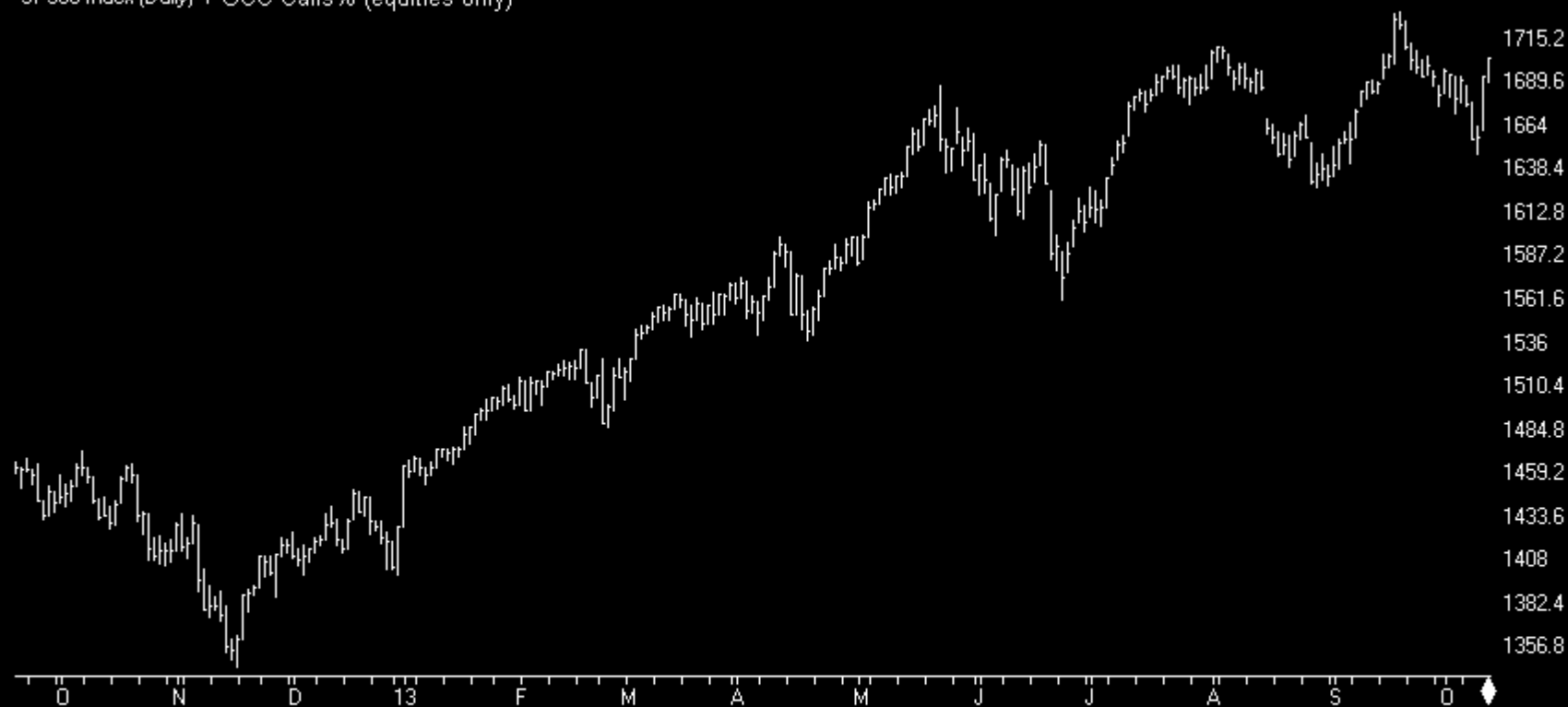
NAAIM (active money managers) number
(Mean/Average) measures current equity exposure
(0% would be all cash, 100% fully invested).



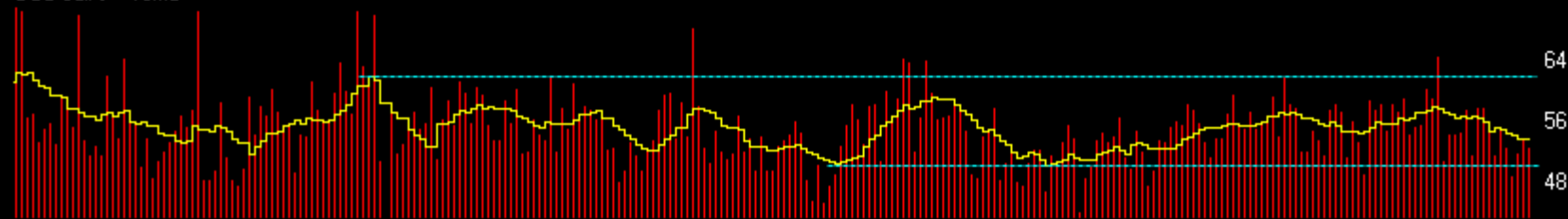
Sentiment

Charts by AIQ TradingExpert

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



OCC call% + 10ma

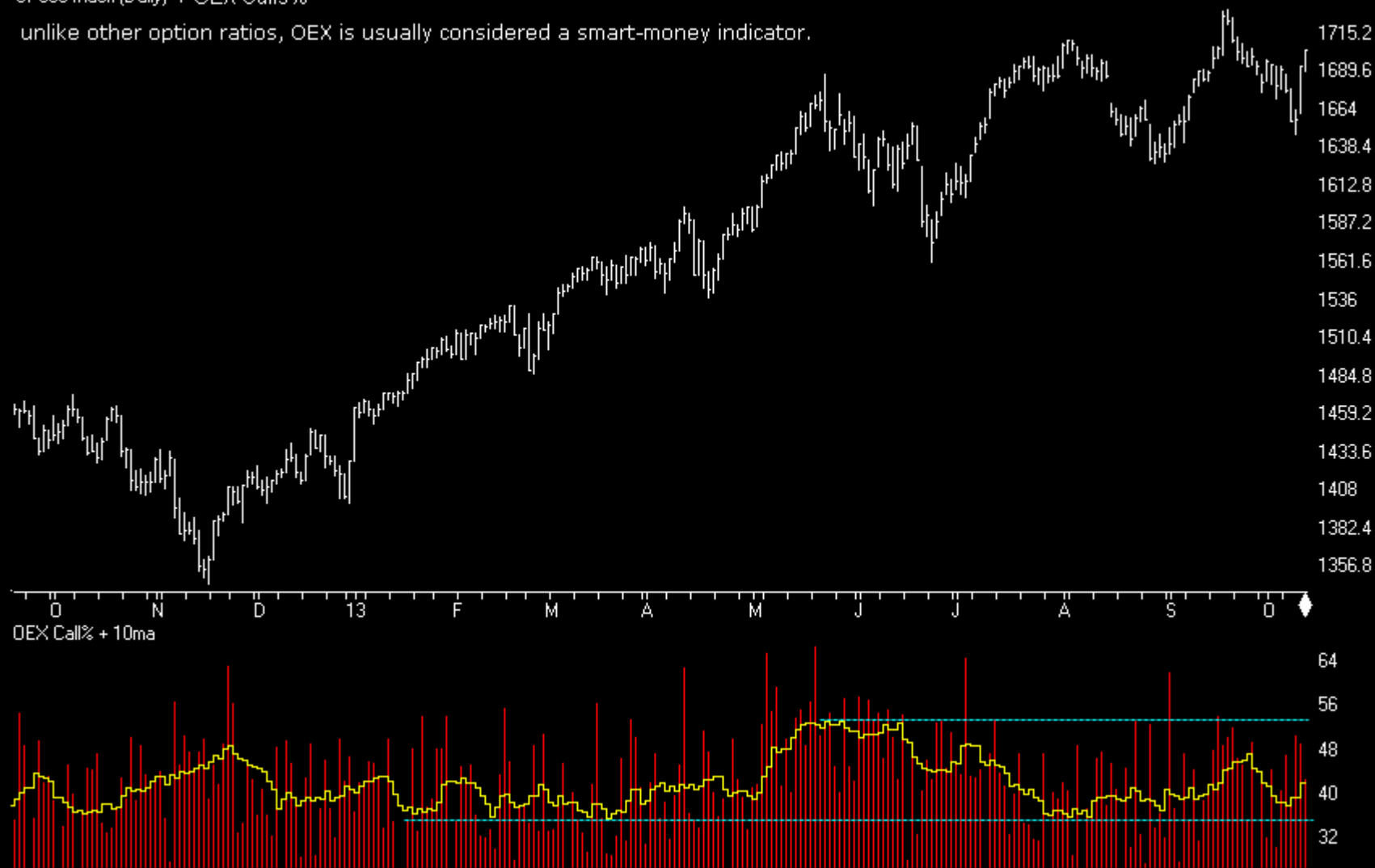


Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + OEX Calls%

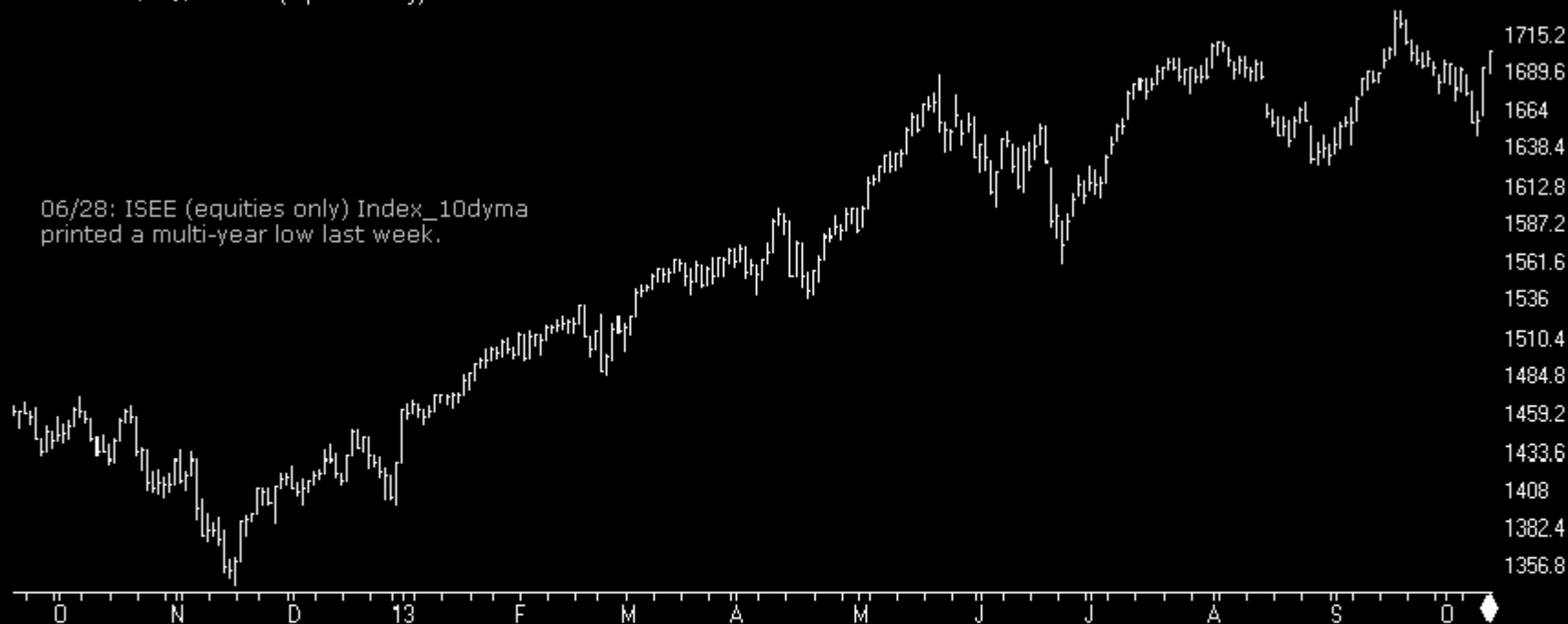
unlike other option ratios, OEX is usually considered a smart-money indicator.



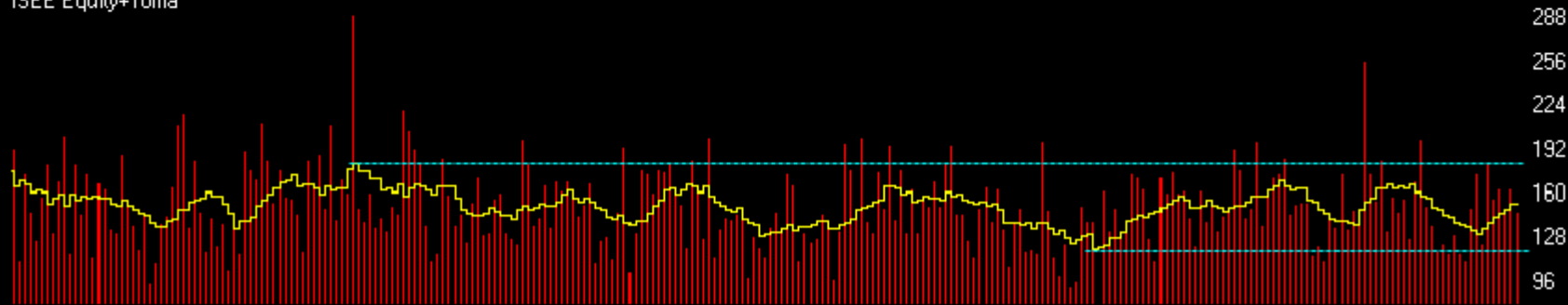
Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + ISEE (equities only)



ISEE Equity+10ma

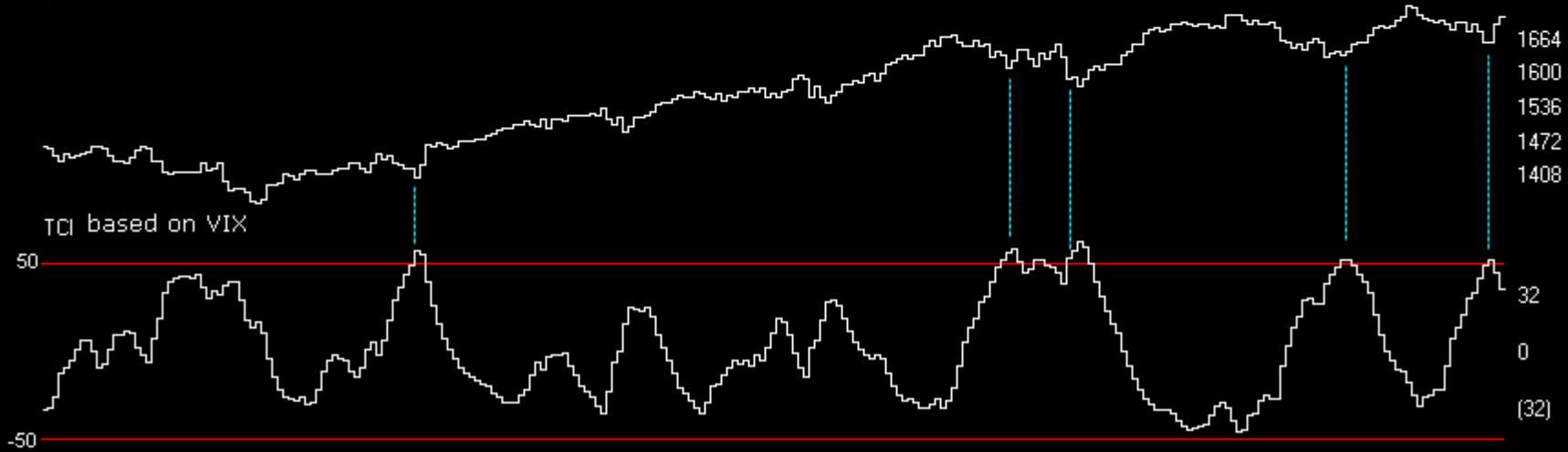
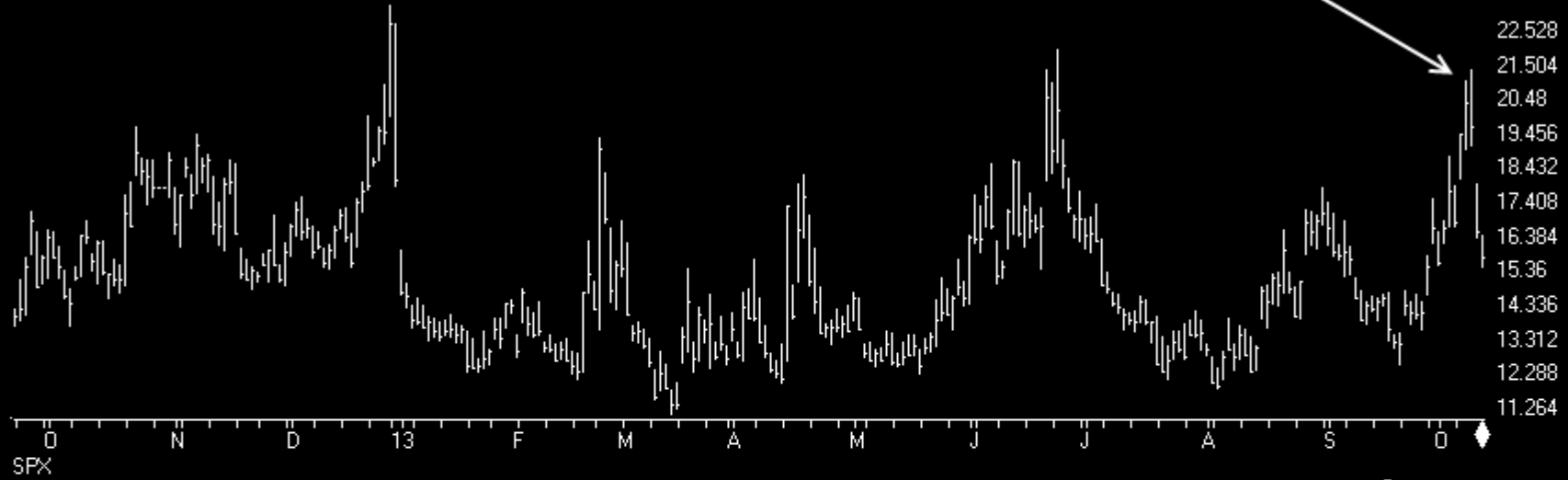


Sentiment

Charts by AIQ TradingExpert

10/11: VIX reached 21.34 intraday on Wednesday. The highest level since 24th June.

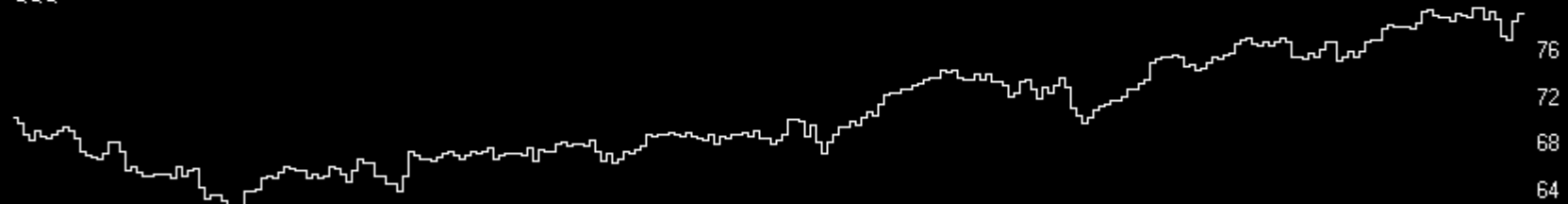
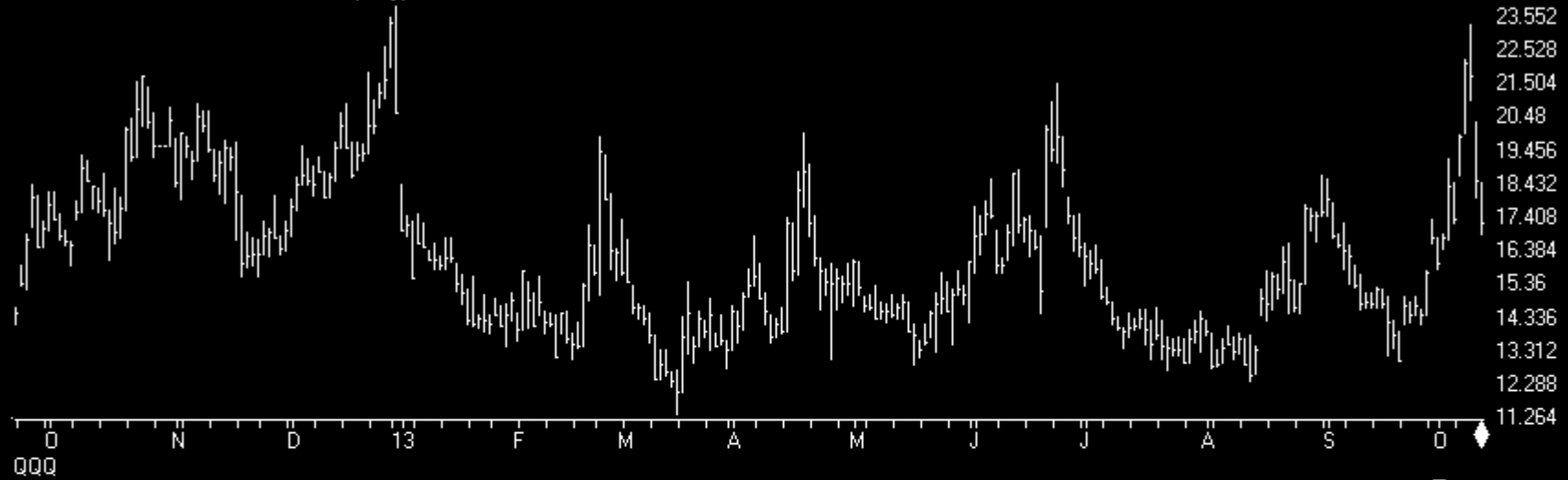
VIX - S&P 500 Volatility Index (Daily)



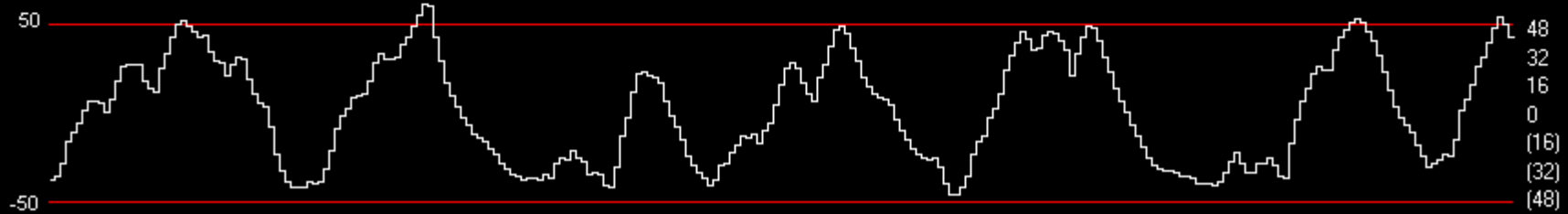
Sentiment

Charts by AIQ TradingExpert

VXN - NASDAQ VOLATILITY INDEX (Daily)



TCI based on VXN

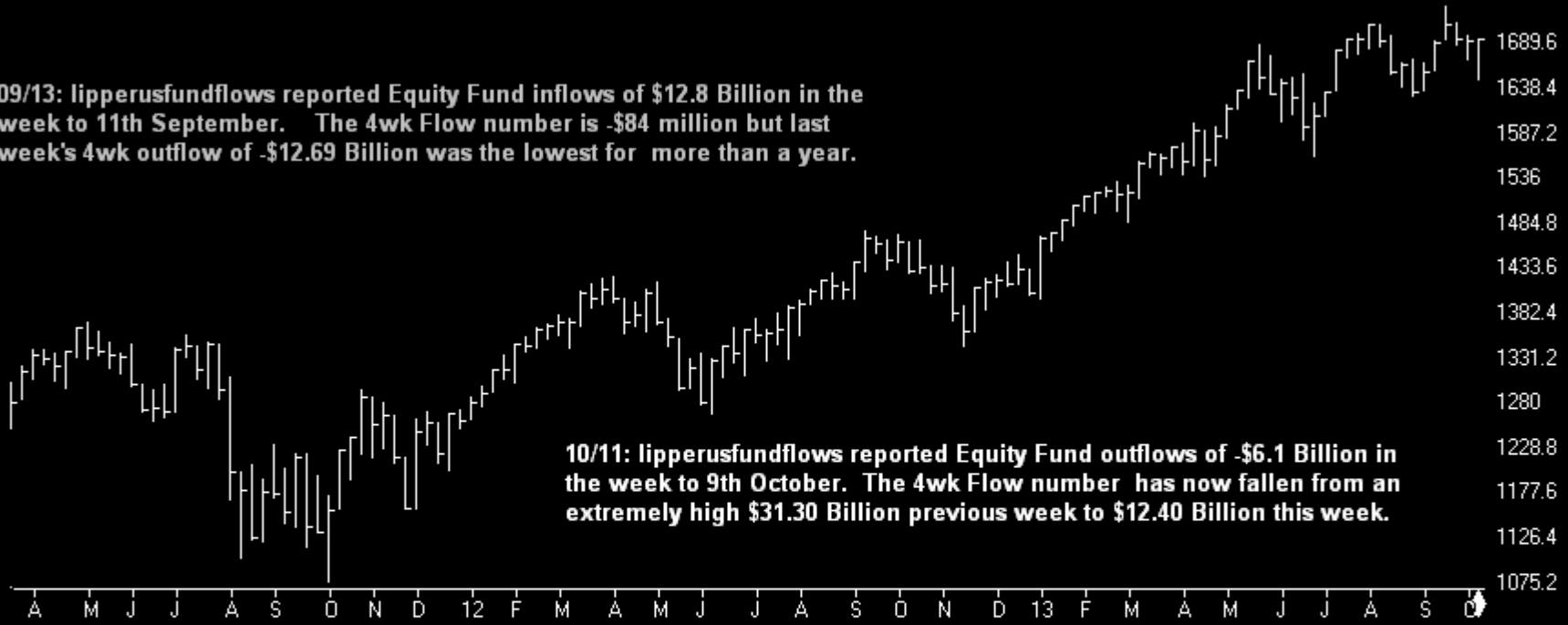


Sentiment

Charts by AIQ TradingExpert

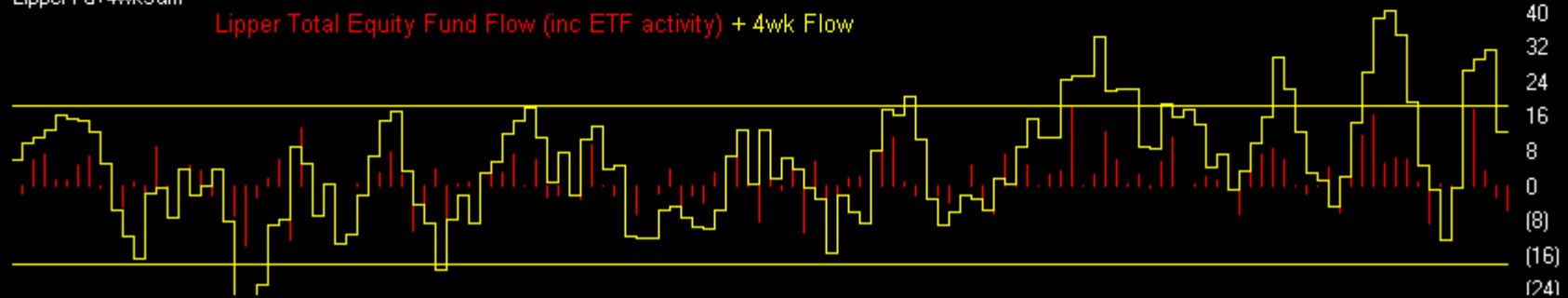
SP500 Index (Weekly)

09/13: lipperusfundflows reported Equity Fund inflows of \$12.8 Billion in the week to 11th September. The 4wk Flow number is -\$84 million but last week's 4wk outflow of -\$12.69 Billion was the lowest for more than a year.



Lipper Fd+4wkSum

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

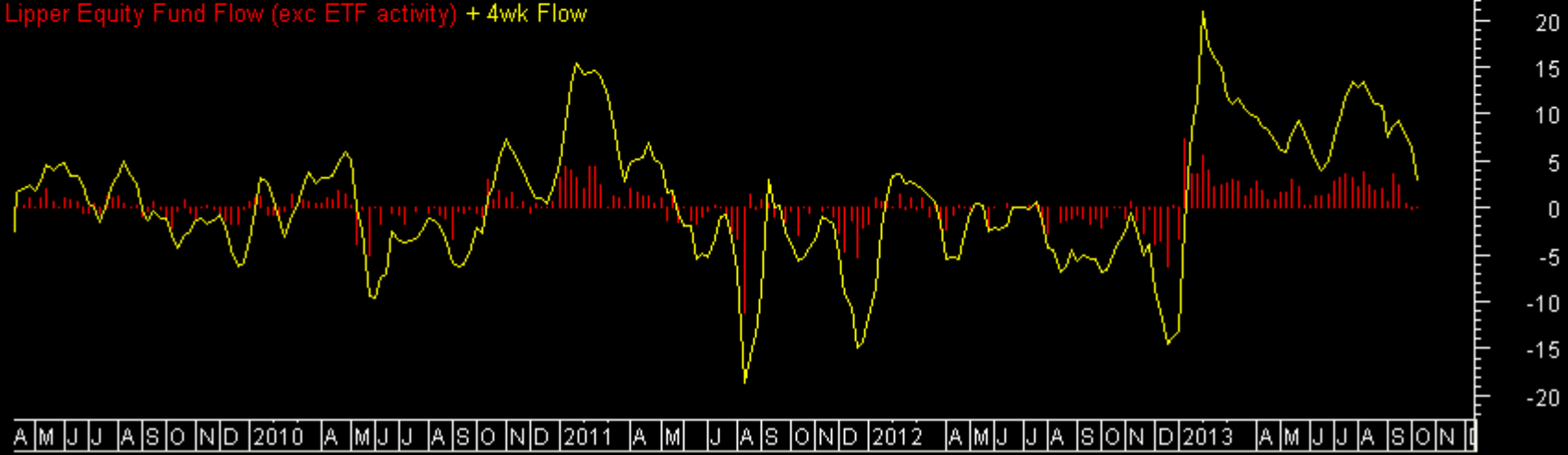


Sentiment

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

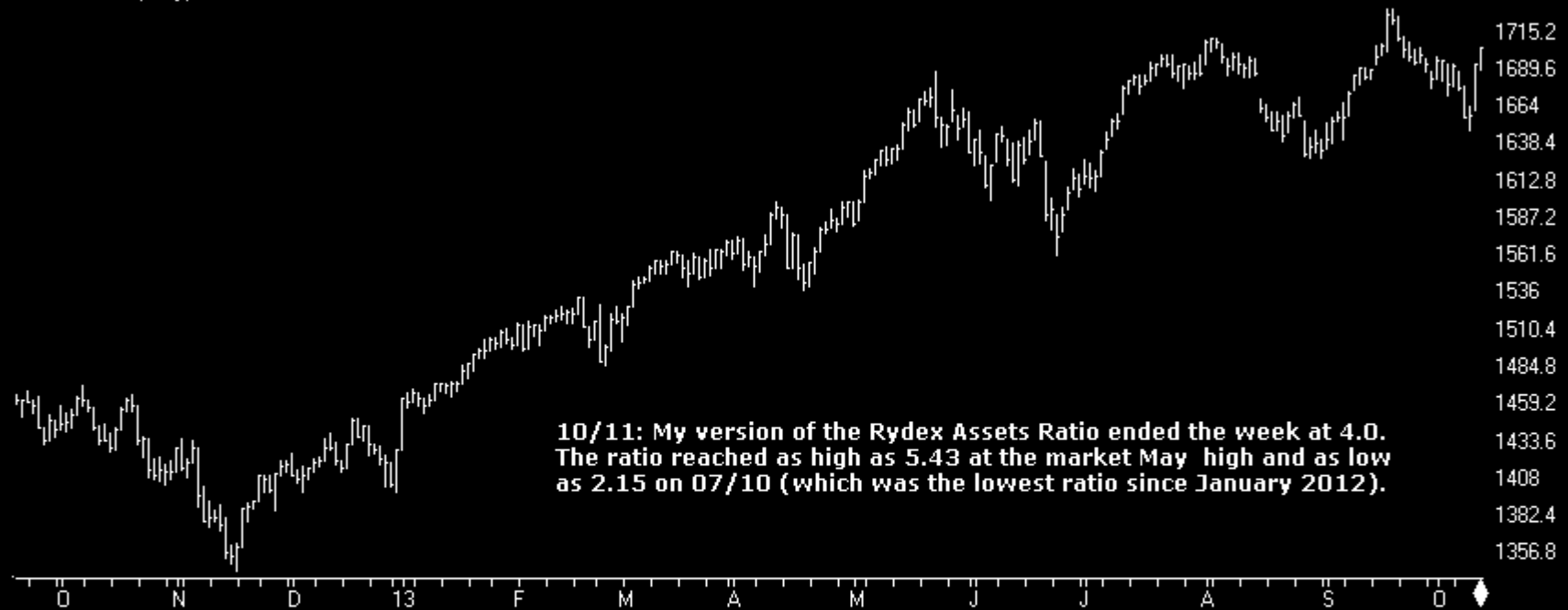


Lipper Equity Fund Flow (exc ETF activity) + 4wk Flow



Sentiment

SP500 Index (Daily) + Rydex Assets Ratio
SP500 Index (Daily)



RyMajAssetsRatio



Bonds

Charts by AIQ TradingExpert

30 Lehman 20+ Year T Bond ETF (Daily)

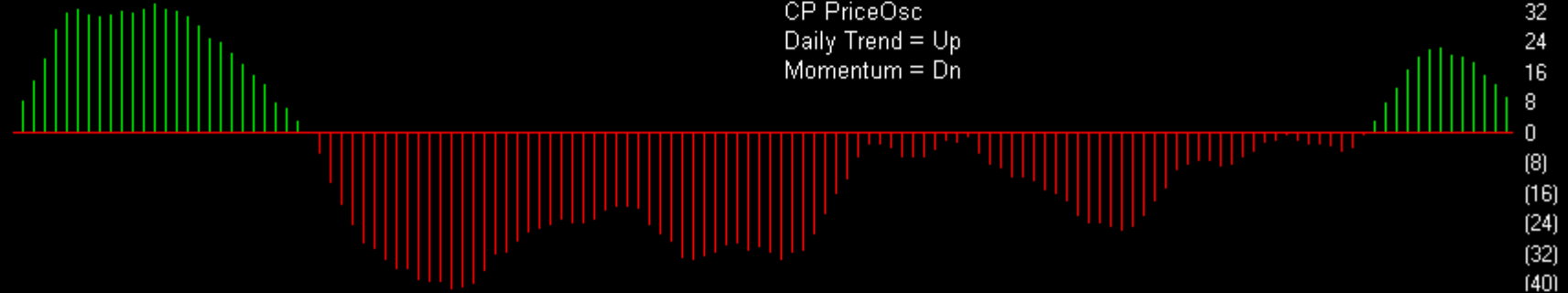
06/07: In a weak price location below 117.15, the major poc. On Tuesday chart printed its lowest level since April 2012.

08/30: chart approaches the Resistance at the 4mn poc. Price above this level would be stronger location.

10/11: the 10mn poc migrated lower to 106.34. Price below this level is weak location.



CP PriceOsc



CP PriceOsc
Daily Trend = Up
Momentum = Dn

- 124.16
- 122.88
- 121.6
- 120.32
- 119.04
- 117.76
- 116.48
- 115.2
- 113.92
- 112.64
- 111.36
- 110.08
- 108.8
- 107.52
- 106.24
- 104.96
- 103.68
- 102.4

- 32
- 24
- 16
- 8
- 0
- (8)
- (16)
- (24)
- (32)
- (40)

Gold

Charts by AIQ TradingExpert

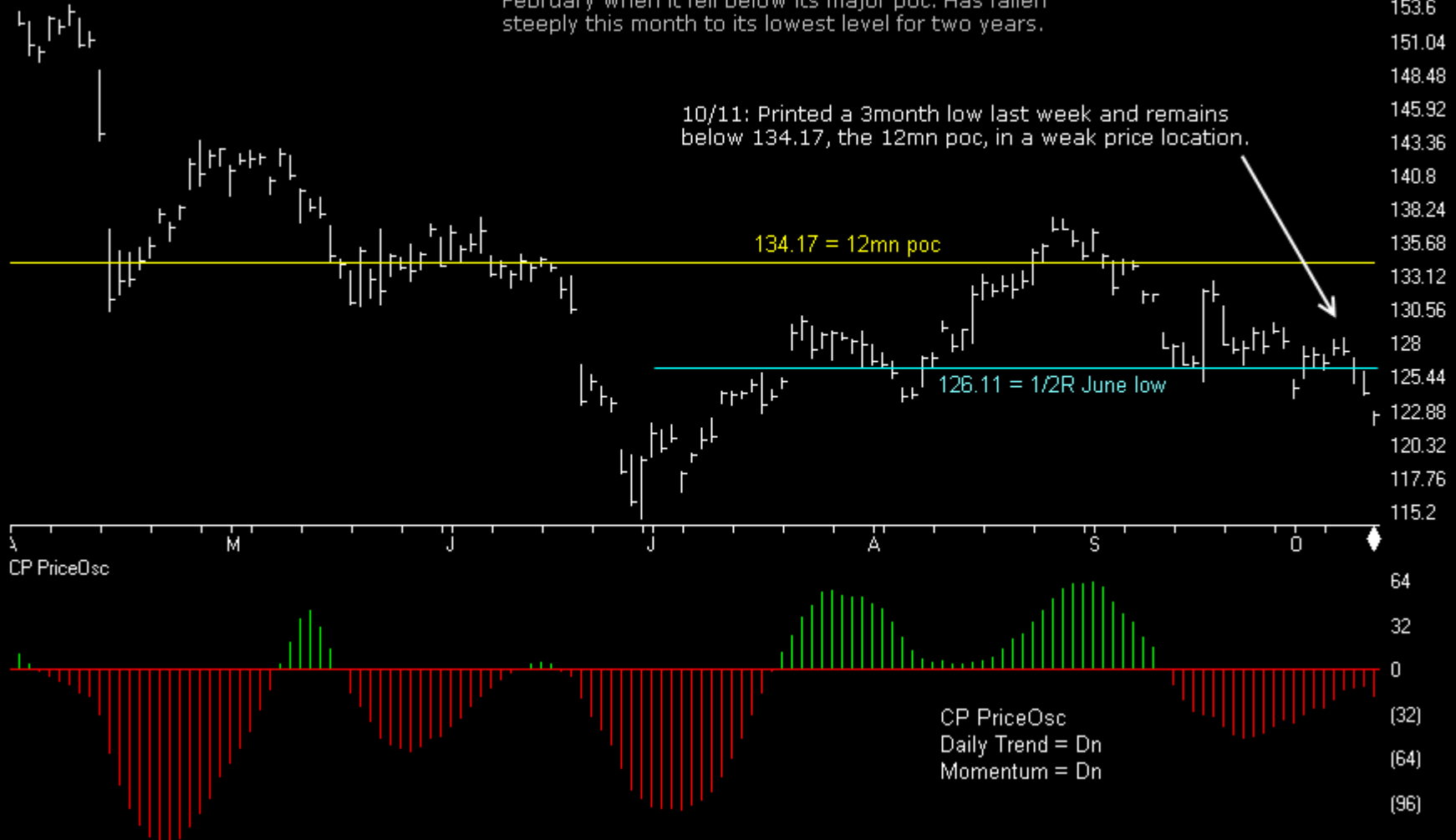
STREETTRACKS GOLD TRUST ETF (Daily) (GLD)

04/19: I've been saying this is a weak chart since early February when it fell below its major poc. Has fallen steeply this month to its lowest level for two years.

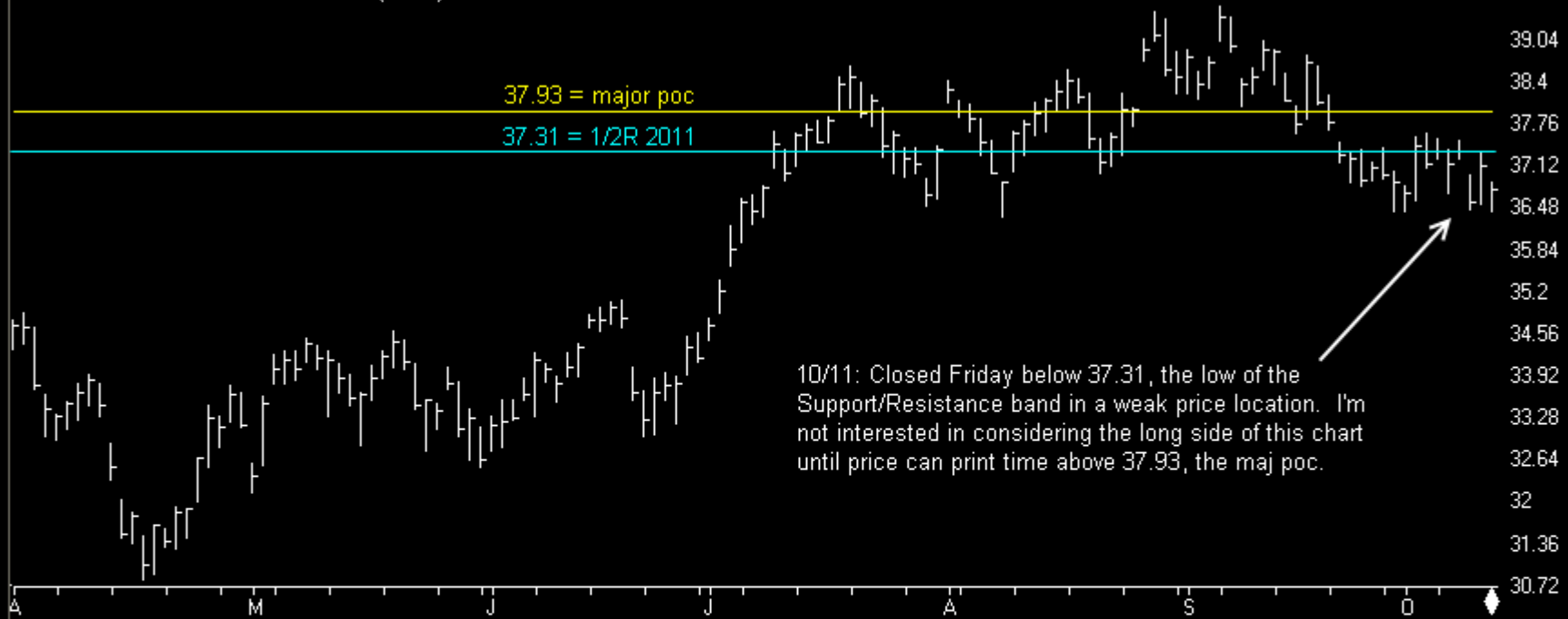
10/11: Printed a 3month low last week and remains below 134.17, the 12mn poc, in a weak price location.

134.17 = 12mn poc

126.11 = 1/2R June low

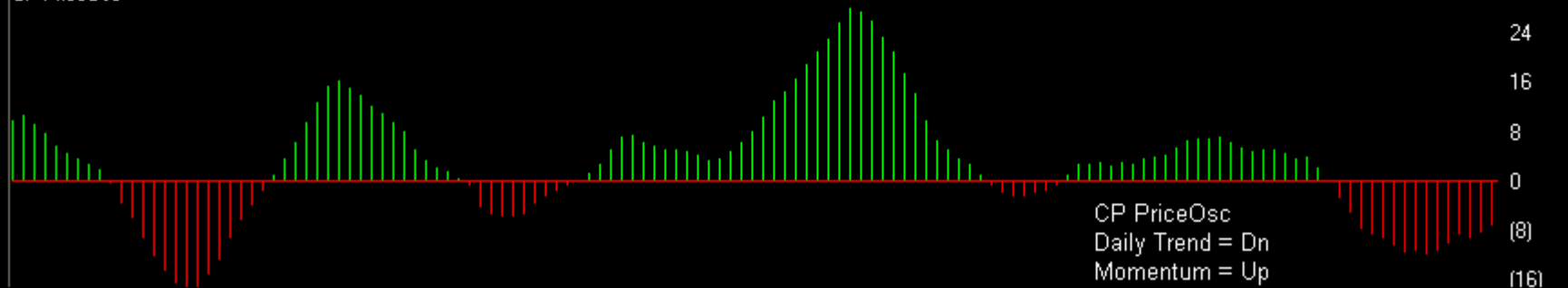


43 UNITED STATES OIL FUND (Daily) (USO)



10/11: Closed Friday below 37.31, the low of the Support/Resistance band in a weak price location. I'm not interested in considering the long side of this chart until price can print time above 37.93, the maj poc.

CP PriceOsc



CP PriceOsc
Daily Trend = Dn
Momentum = Up
(8)
(16)

Dollar

Charts by AIQ TradingExpert

51 EURUSD (Daily)

08/23: Prints above the Support band between the 4mn poc at 1.3257 and the 1/2R at 1.3228 but yet to overcome Resistance at 1.3416, the 1/2R of 2010 low.

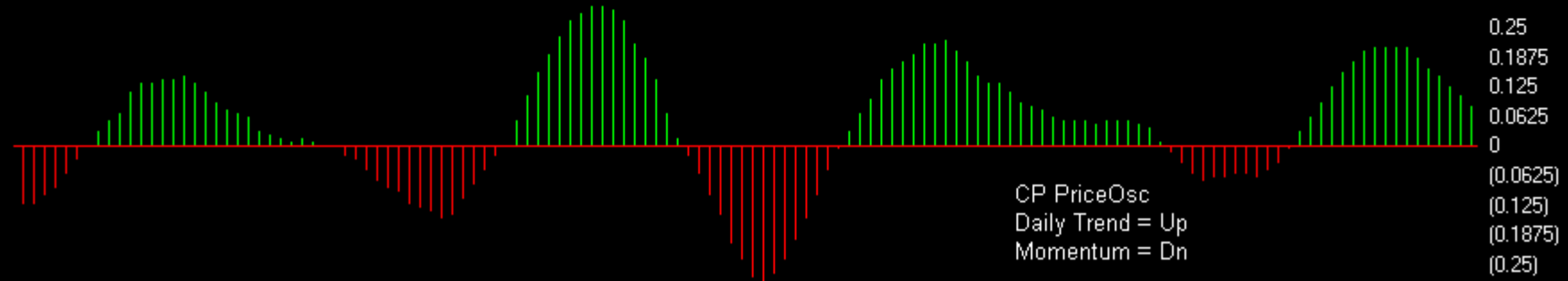
1.3416 = 1/2R off June 2010 low

1.3228 = 1/2R off Feb high

multi-year poc = 1.3063



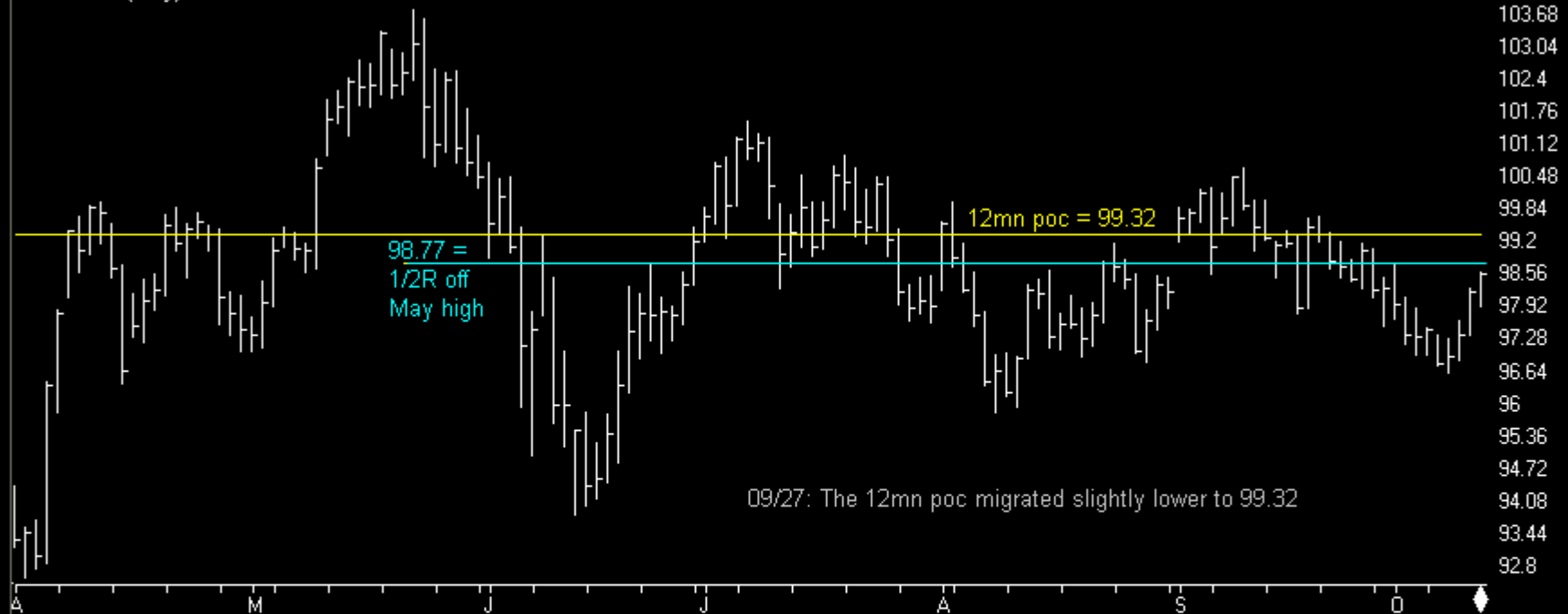
CP PriceOsc



Dollar

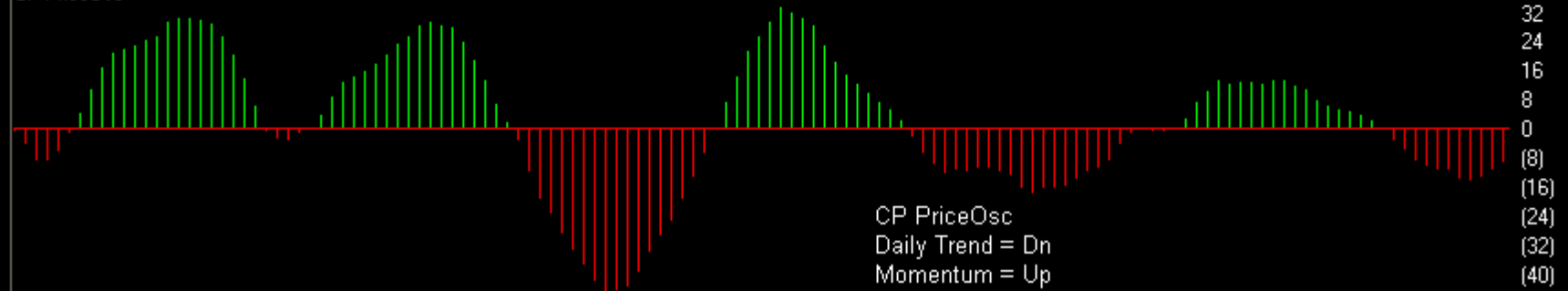
Charts by AIQ TradingExpert

53 USDJPY (Daily)



09/27: The 12mn poc migrated slightly lower to 99.32

CP PriceOsc

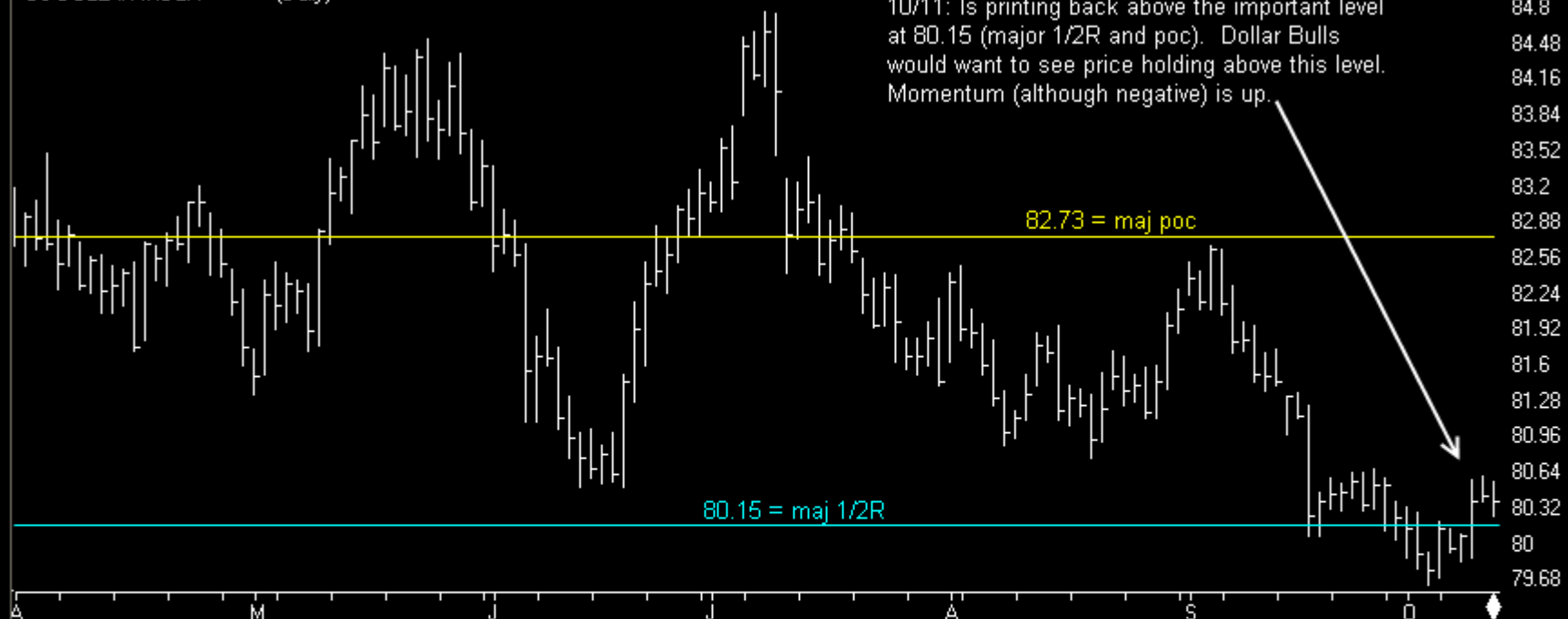


CP PriceOsc
Daily Trend = Dn
Momentum = Up

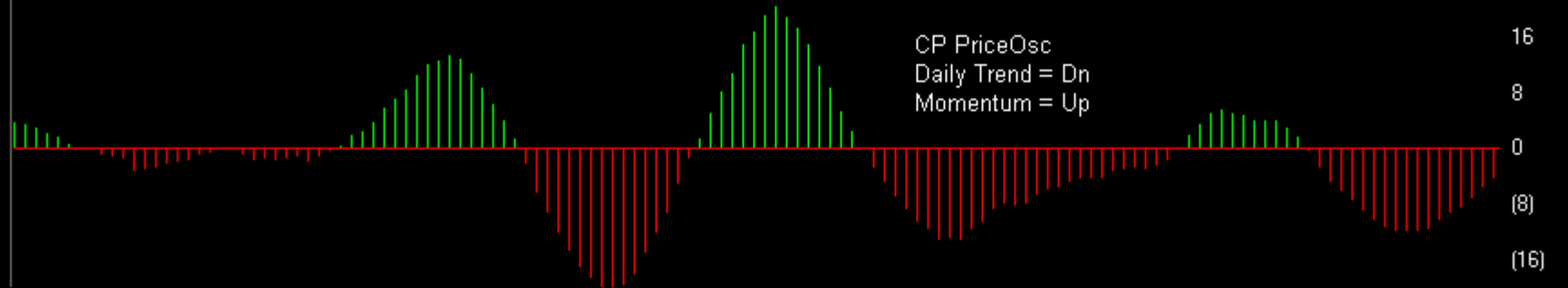
Dollar

Charts by AIQ TradingExpert

US DOLLAR INDEX (Daily)



CP PriceOsc



<http://www.chartprofitwebcast.com>