Chart Profit eBook

Market Charts, Major ETFs

Market Sentiment Analysis

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*********** PRICE PERFORMANCE / LOCATION

In the longer timeframe, Friday closed above Mon-Wed Hi-Lo Range indicating Buyers Active on the weekly timeframe for the third consecutive week.

*********** BREADTH

Breadth: The CP Market Timing System stayed positive for Nyse, Nasdaq and R2000, and turned positive (from neutral) for UK.

Stocks>50dyma numbers: Nyse 82%, Nasdaq 72%, R2000 77%, UK 82%. Numbers >50 are considered supportive.
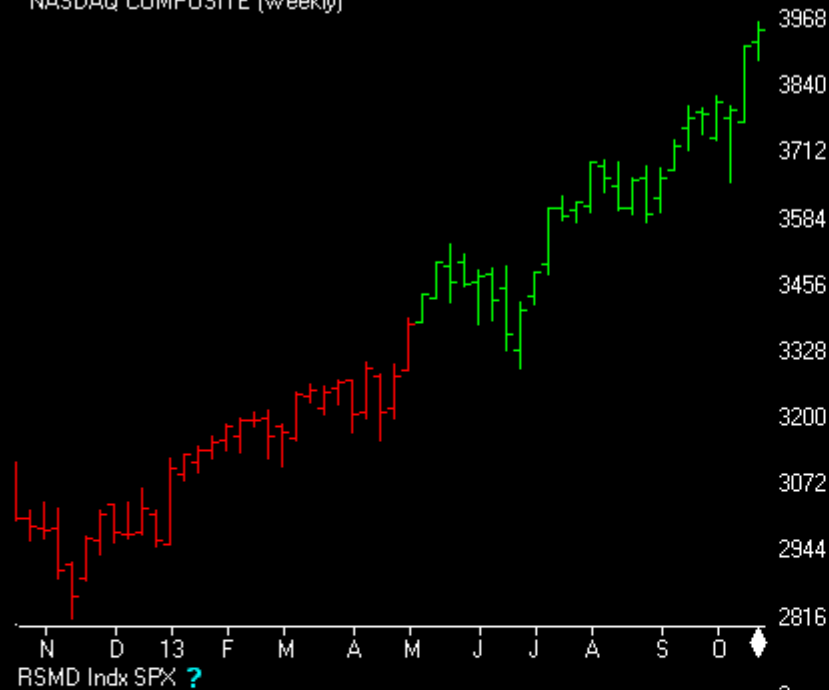
*********** SENTIMENT

Consensus Polls:

10/25: AAII (public poll). Bulls% was higher again at 49.2%, the highest since January. Bears% was sharply lower at 17.6% (from 24.9%) the lowest since January. The nett (Bulls minus Bears) at 31.6 is the highest since Jan 2012. The 4wk ma of net is climbing, see level to watch on chart.

10/25: Investors Intelligence. Bulls% was sharply higher at 49.5% (from 42.3%). Bears% was lower at 18.5 which is the lowest Bears% since May 2011.

10/25: Market Vane (advisers) poll was higher at 64

10/25: The NAAIM number (a measurement of average current equity exposure among active money managers) was slightly lower at 79.37. Previous week's 82.05 was a twelve week high and brought the number back to what is historically high territory for this indicator.

Mutual Fund Flow:

10/25: My version of the Rydex Assets Ratio ended the week at 3.93. 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).

10/25: lipperusfundflows reported Equity Fund inflows of $16.4 Billion in the week to 23rd October, a high number. The 4wk Flow number is at $19.9 Billion with an extreme peak for this number reaching $40.40 Billion in early August.

10/25: lipperusfundflows ex_ETFs reported Equity Fund inflows of $6 Billion in the week to 23rd October, but the 4wk Flow number is still relatively low.

NASDAQ COMPOSITE (Weekly)

3968
3840
3712
3584
3456
3328
3200
3072
2944
2816

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

RSMD Indx SPX ?

Nasdaq Relative
to SP500

3
2.5
2
1.5
1
0.5
0
(0.5)
(1)

ChartProfit Breadth System - wk ending   10/25

	-5	-4	-3	-2	-1	↓
NYSE	66	62	62	72	83	82
NasDaq	63	62	63	68	75	72
SP500	67	57	56	71	81	81
ND100	82	71	70	78	73	72
R2000	61	62	53	70	80	77
UK	64	54	48	53	76	82

number = % stocks >50day ma

Relative to SPX   wk ending   10/25

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

SPY Weekly Structure

No Bias

No Bias

No Bias

No Bias

Buyers
Active

Buyers
Active

Buyers
Active

176
175
174
173
172
171
170
169
168
167
166
165
164

9   16   23   30   7   14   21

October

Market Charts

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

9984
9728
9472
9216
8960
8704
8448
8192
7936
7680
7424

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

NetVol%10Wma

12
8
4
0
(4)
(8)
(12)

Market Charts

MARKET CHART NYSE (Daily)

9984
9728
9472
9216
8960
8704

F   M   A   M   J   J   A   S   O

NetVol%10ma

32
16
0
(16)

Nyse %NNH25 (+ 5ma)

32
0
(32)

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

80
64
48
32
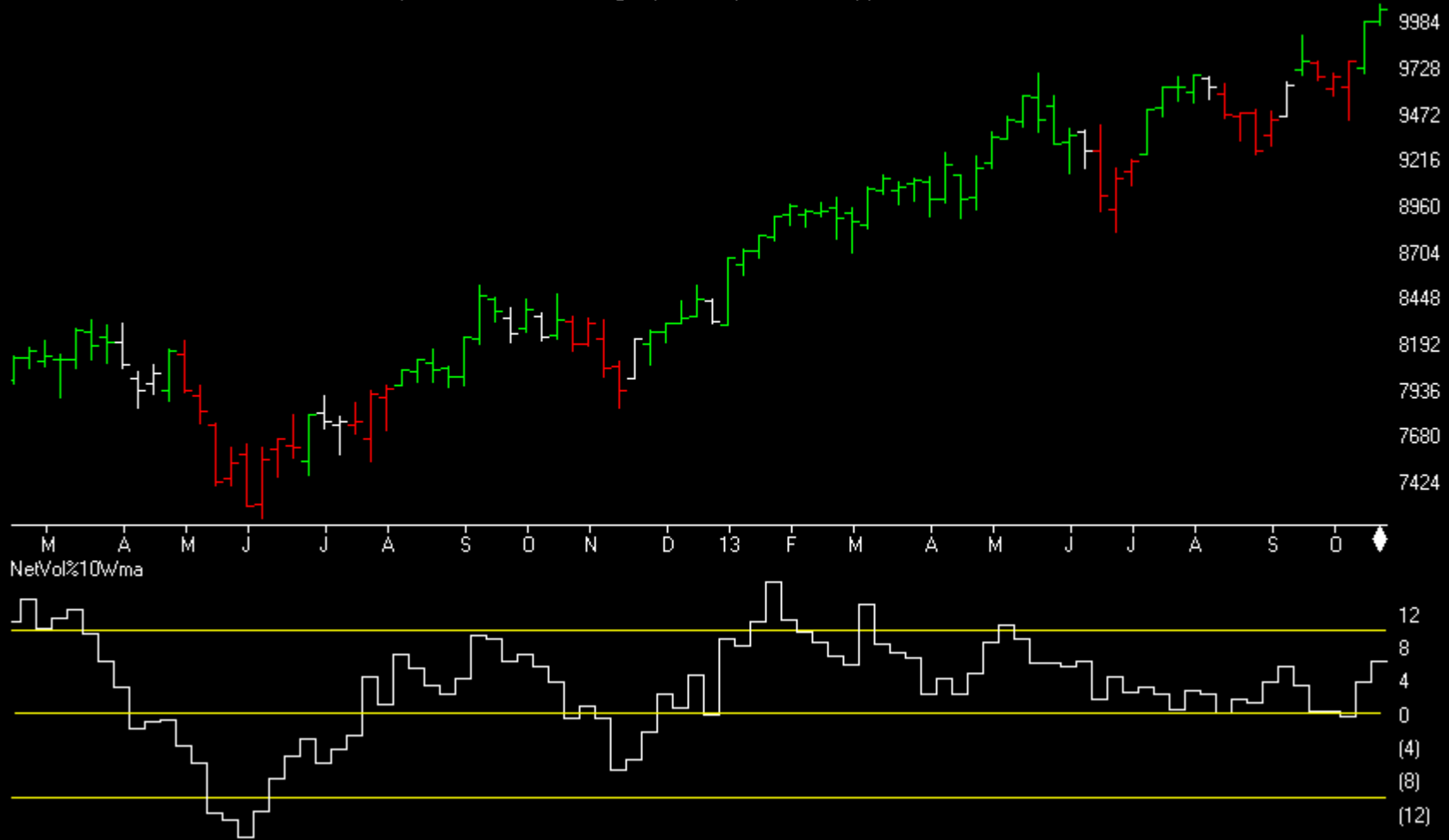
Market Charts

Charts by AIQ TradingExpert

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

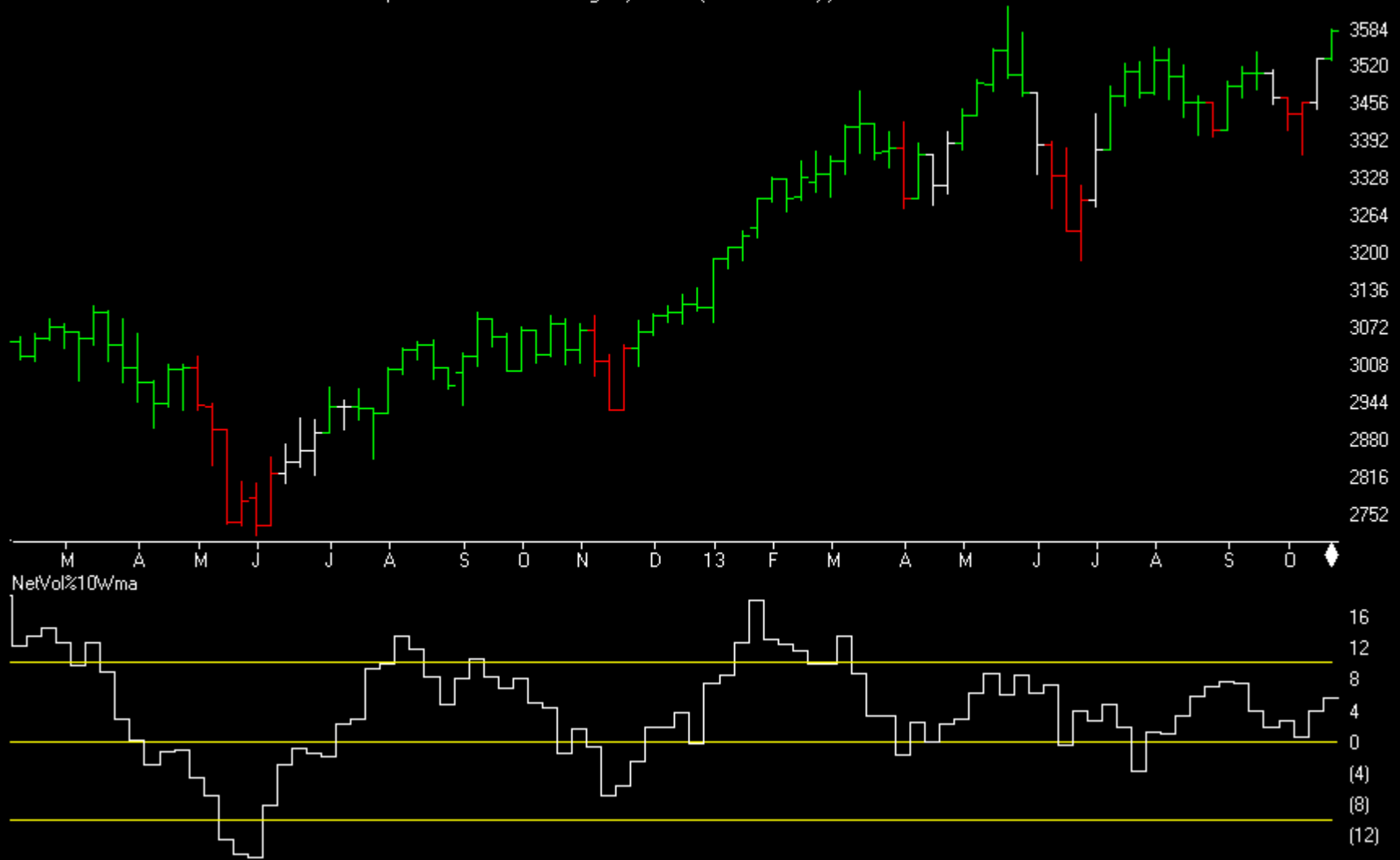NetVol%10Wma

Market Charts

MARKET CHART NASDAQ 1800 (Daily)

3968
3840
3712
3584
3456
3328
3200

A M J J A S O

NetVol%10ma

16
0
(16)

NasDaq %NNH25 (+ 5ma)

32
16
0
(16)

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

80
64
48
32

Market Charts

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

NetVol%10Wma

Market Charts

UK ALLSHARE MKT 2013 (Daily)
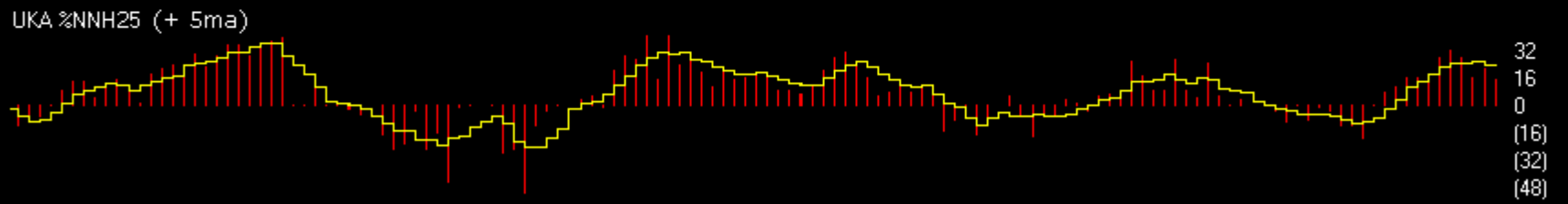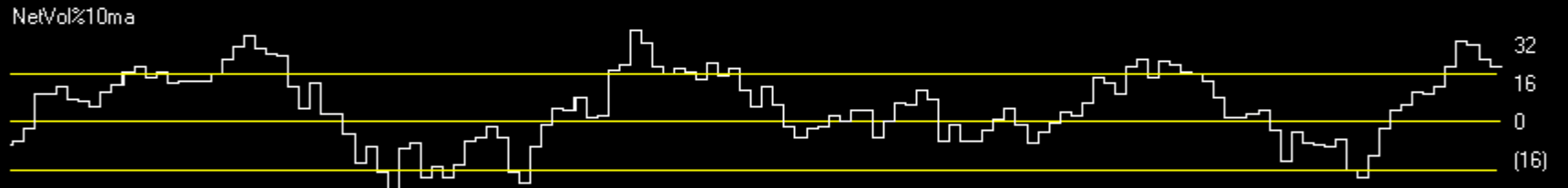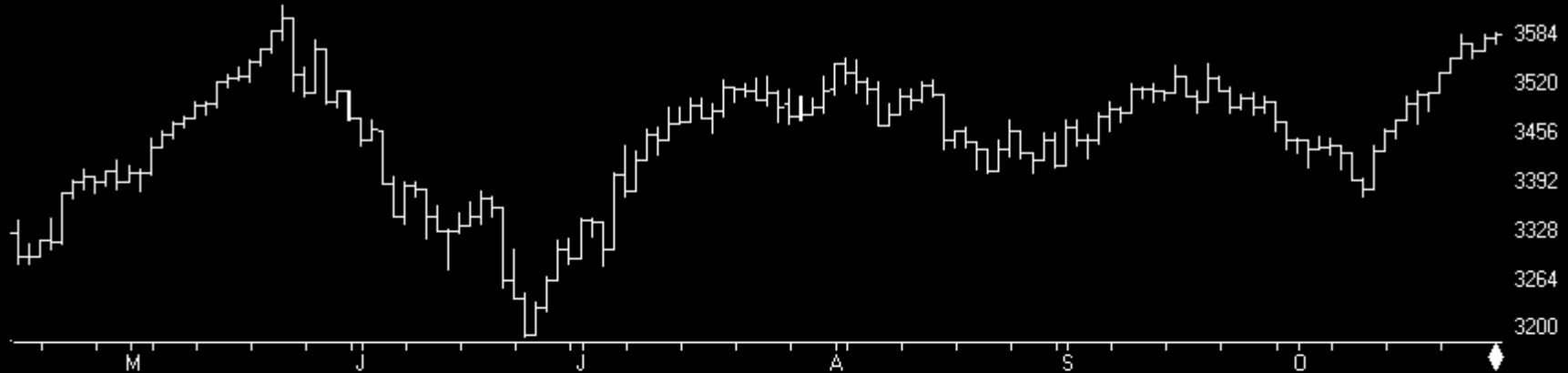
NetVol%10ma

UKA %NNH25 (+ 5ma)

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

13 SPY SP500 ETF (Daily)

169.10 =
12mn poc

164.90 = 4mn poc

155.80 = poc

175.36
174.08
172.8
171.52
170.24
168.96
167.68
166.4
165.12
163.84
162.56
161.28
160
158.72
157.44
156.16
154.88
153.6

M   J   J   A   S   O

CP PriceOsc

CP PriceOsc
Daily Trend = Up
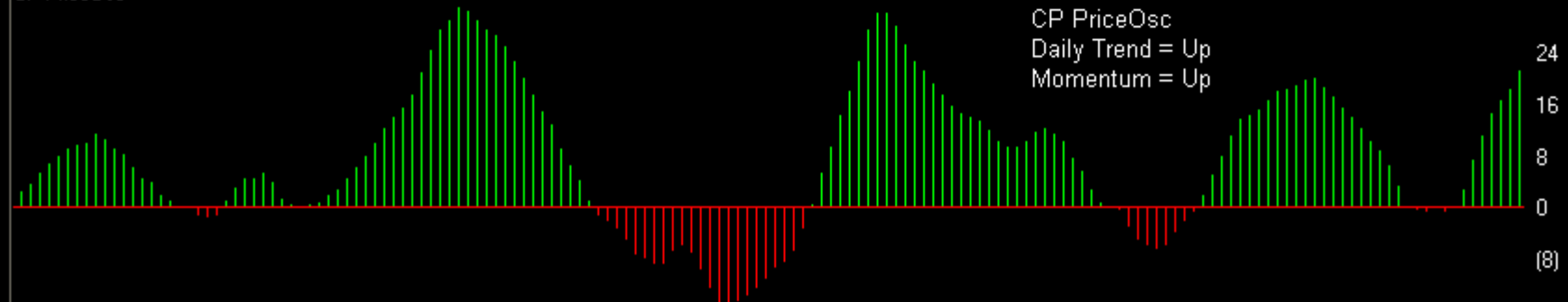Momentum = Up

48
32
16
0
(16)
(32)
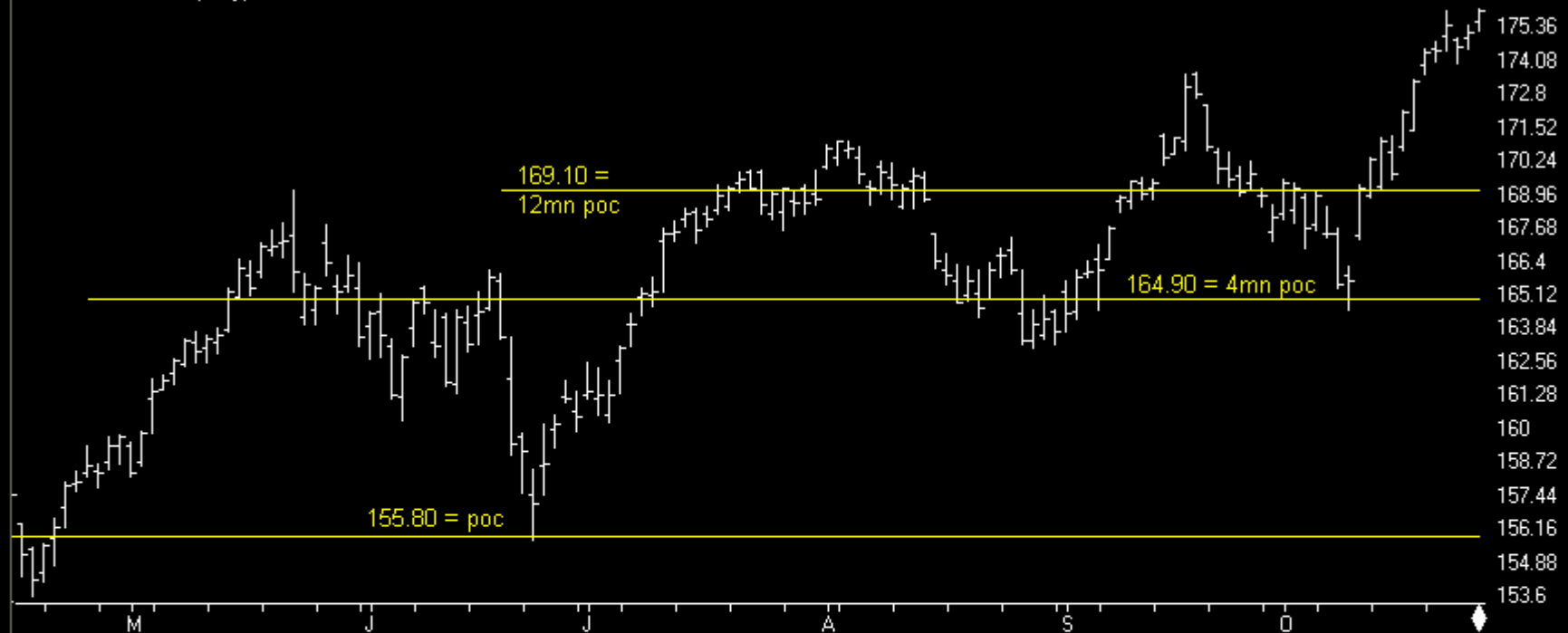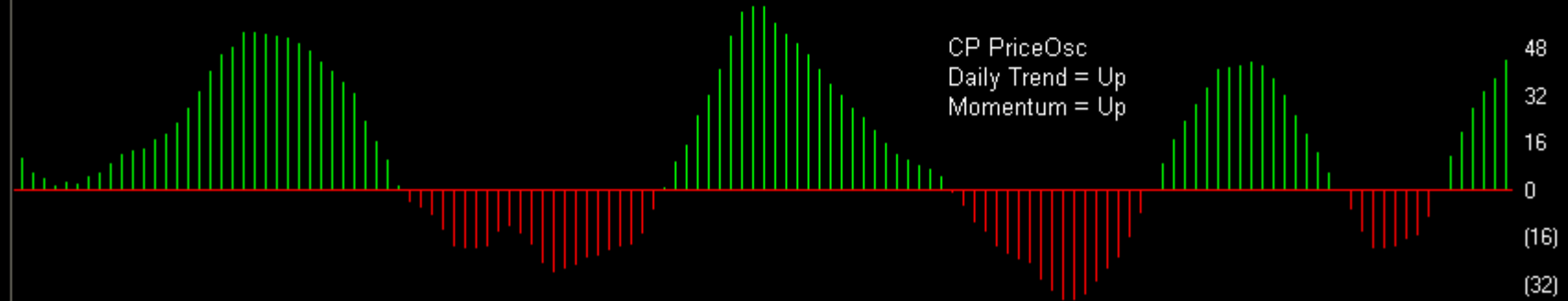
12 QQQ N100 ETF (Daily)

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.

75.52 = 5mn poc

09/06: 5mn poc migrated to 75.52.
Price above this level is strong location.

15mn poc = 66.80

83.2
81.92
80.64
79.36
78.08
76.8
75.52
74.24
72.96
71.68
70.4
69.12
67.84

A   M   J   J   A   S   O

CP PriceOsc

CP PriceOsc
Daily Trend = Up
Momentum = Up

24
16
8
0

(8)
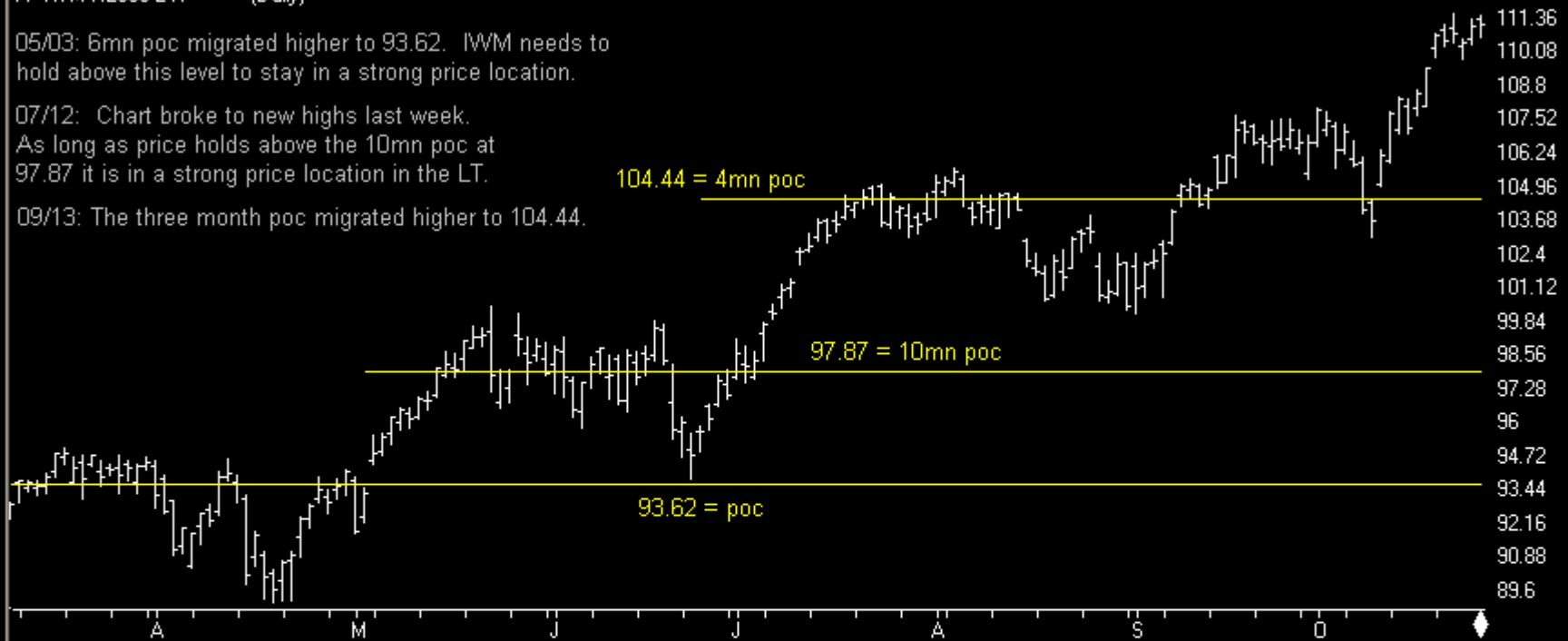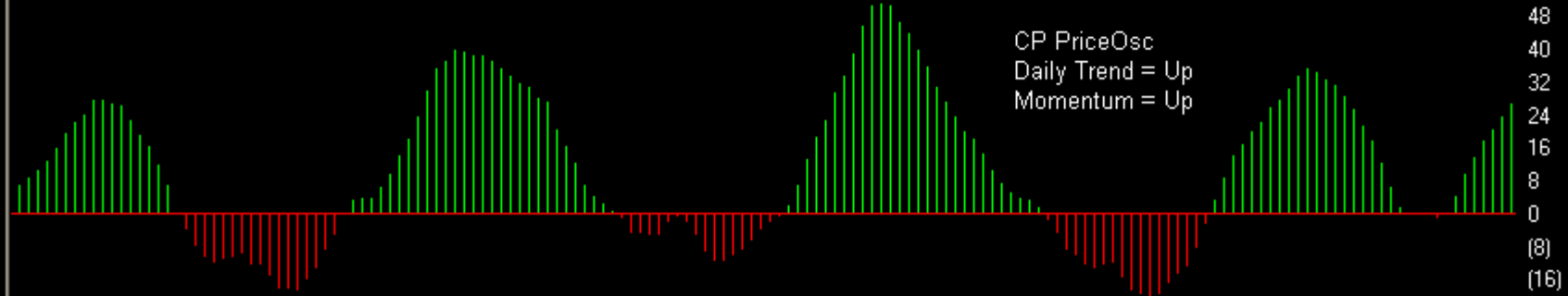
11 IWM R2000 ETF   (Daily)

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.

104.44 = 4mn poc

97.87 = 10mn poc

93.62 = poc

111.36
110.08
108.8
107.52
106.24
104.96
103.68
102.4
101.12
99.84
98.56
97.28
96
94.72
93.44
92.16
90.88
89.6

A   M   J   J   A   S   O

CP PriceOsc

CP PriceOsc
Daily Trend = Up
Momentum = Up

48
40
32
24
16
8
0
(8)
(16)

10 DIA DOW ETF (Daily)

156.16
154.88
153.6
152.70 = 12mn poc
152.32
151.04
149.76
148.48
147.2
145.92
144.64
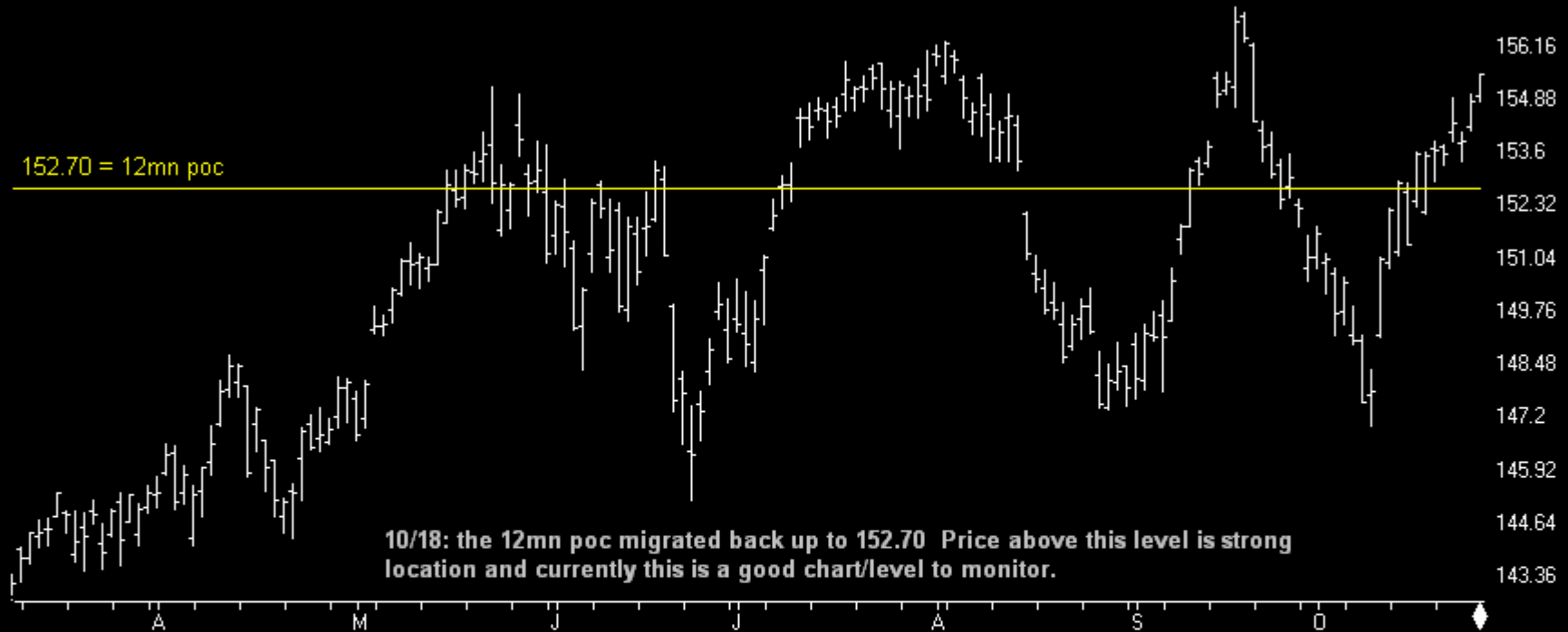
10/18: the 12mn poc migrated back up to 152.70 Price above this level is strong location and currently this is a good chart/level to monitor.

143.36

A   M   J   J   A   S   O

CP PriceOsc

CP PriceOsc
Daily Trend = Up
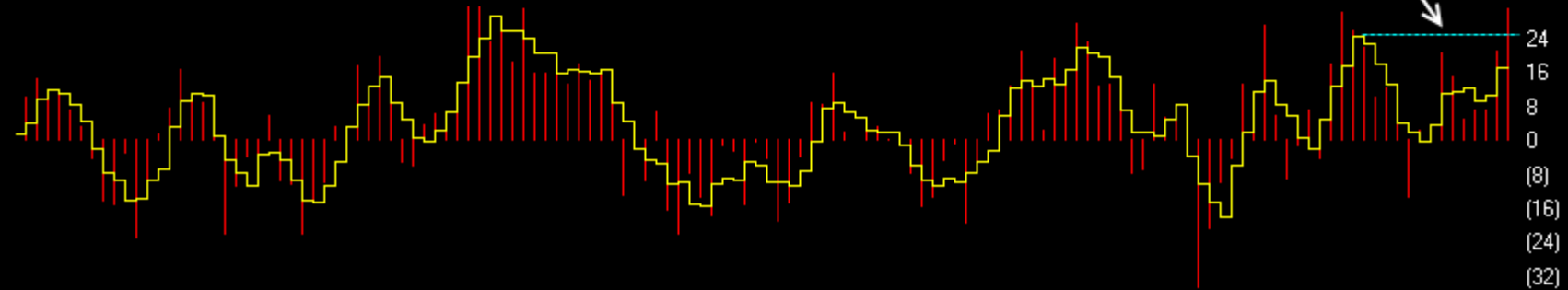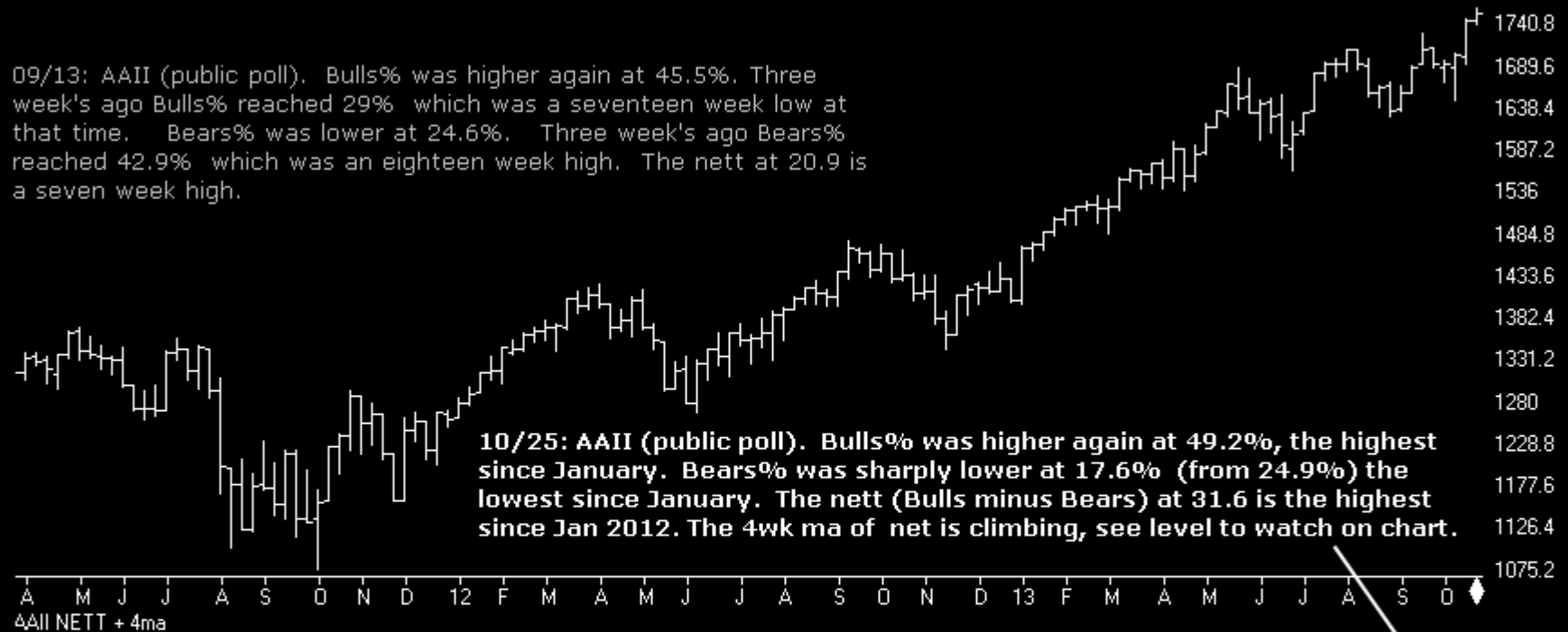Momentum = Up

32
16
0
(16)
(32)
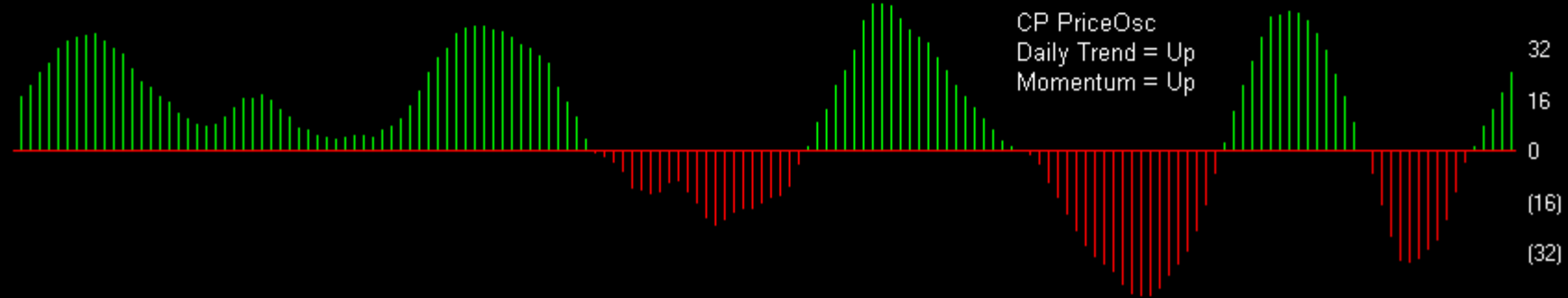
Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + AAII (public) poll

09/13: AAII (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.

10/25: AAII (public poll). Bulls% was higher again at 49.2%, the highest since January. Bears% was sharply lower at 17.6% (from 24.9%) the lowest since January. The nett (Bulls minus Bears) at 31.6 is the highest since Jan 2012. The 4wk ma of net is climbing, see level to watch on chart.

AAII 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).

10/25: Investors Intelligence. Bulls% was sharply higher at 49.5% (from 42.3%). Bears% was lower at 18.5 which is the lowest Bears% since May 2011.
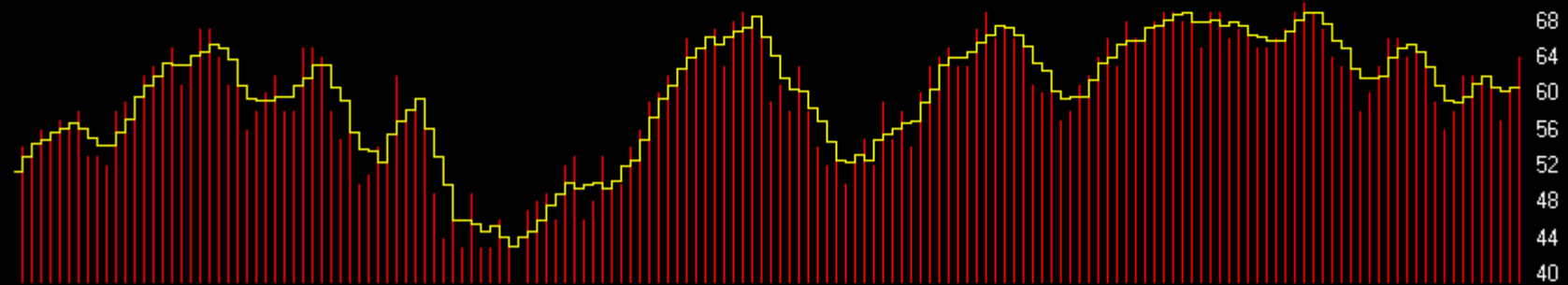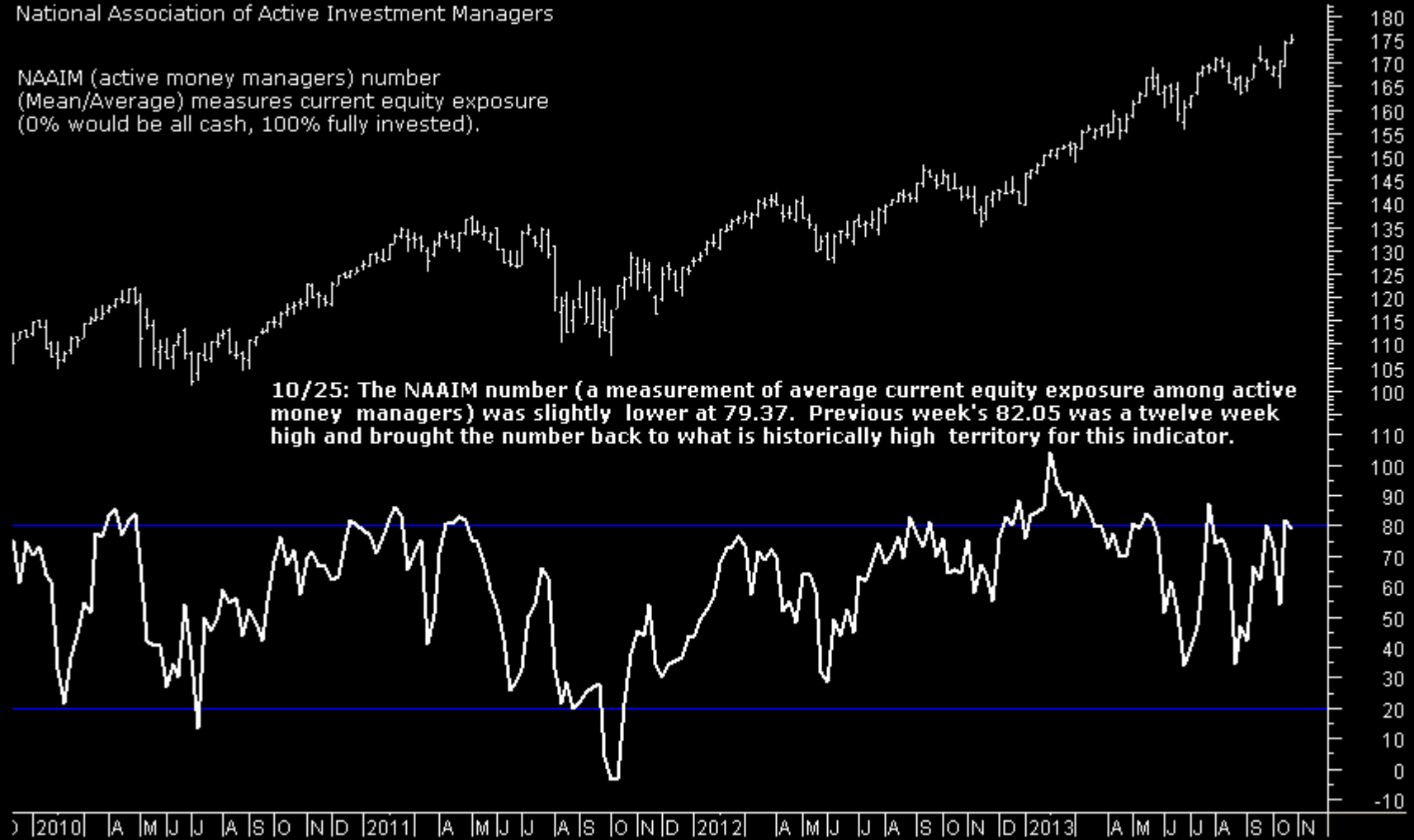
II Net + 4ma
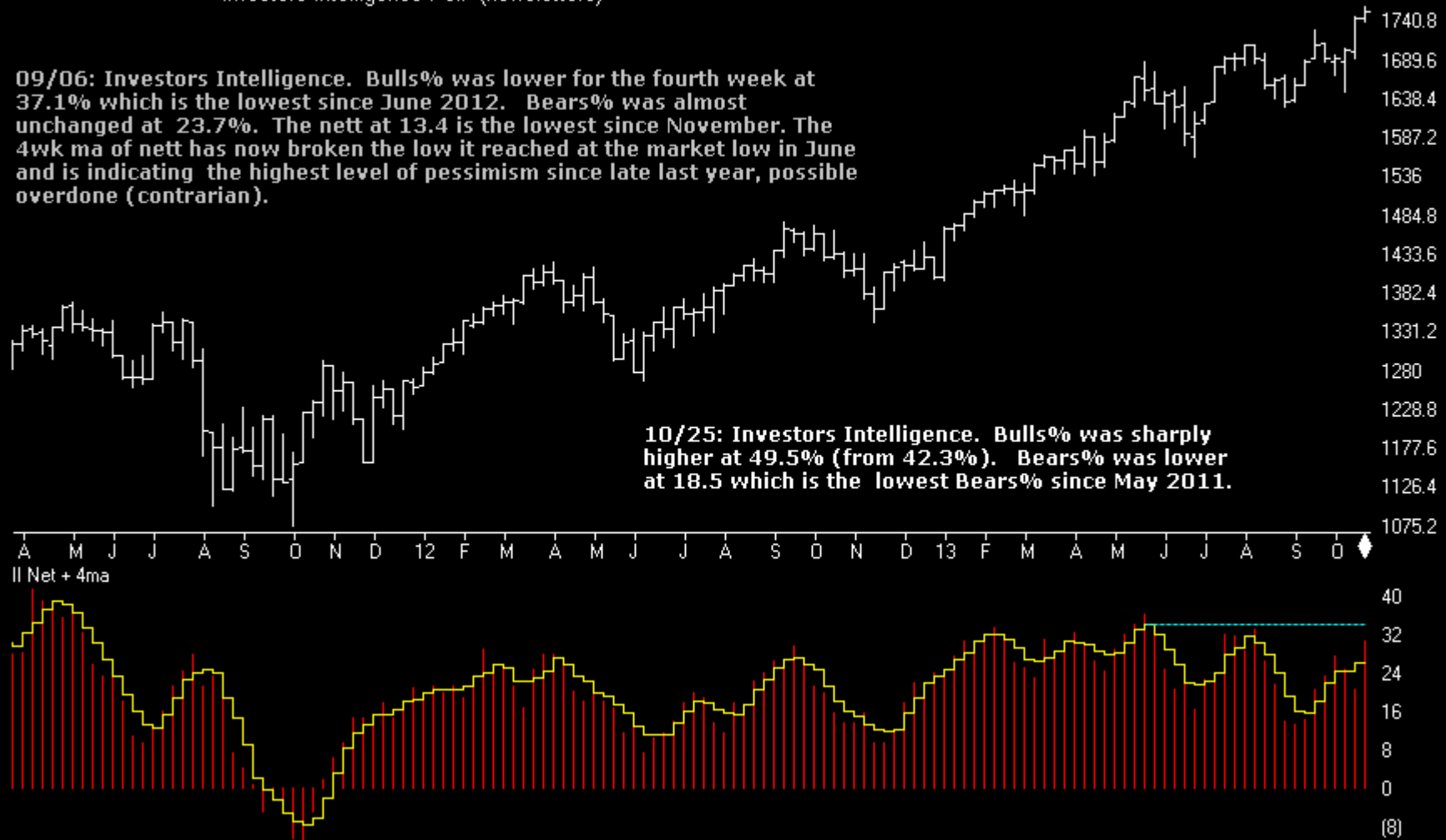
Sentiment

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).

10/25: The NAAIM number (a measurement of average current equity exposure among active money managers) was slightly lower at 79.37. Previous week's 82.05 was a twelve week high and brought the number back to what is historically high territory for this indicator.

Sentiment   Charts by AIQ TradingExpert

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

1740.8
1715.2
1689.6
1664
1638.4
1612.8
1587.2
1561.6
1536
1510.4
1484.8
1459.2
1433.6
1408
1382.4
1356.8

O   N   D   13   F   M   A   M   J   J   A   S   O
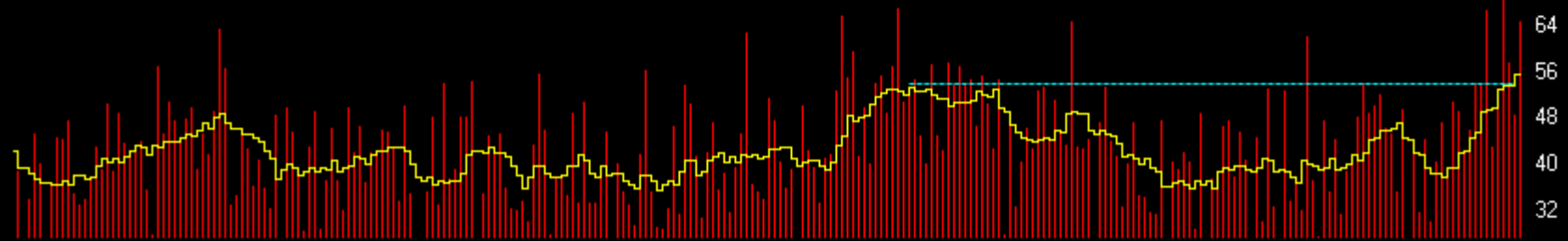
OCC call% + 10ma

64
56
48

Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + OEX Calls%

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

10/25: OEX_Calls% 10dy ma reached its highest level since December 2010.

1740.8
1715.2
1689.6
1664
1638.4
1612.8
1587.2
1561.6
1536
1510.4
1484.8
1459.2
1433.6
1408
1382.4
1356.8

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

OEX Call% + 10ma

64
56
48
40
32

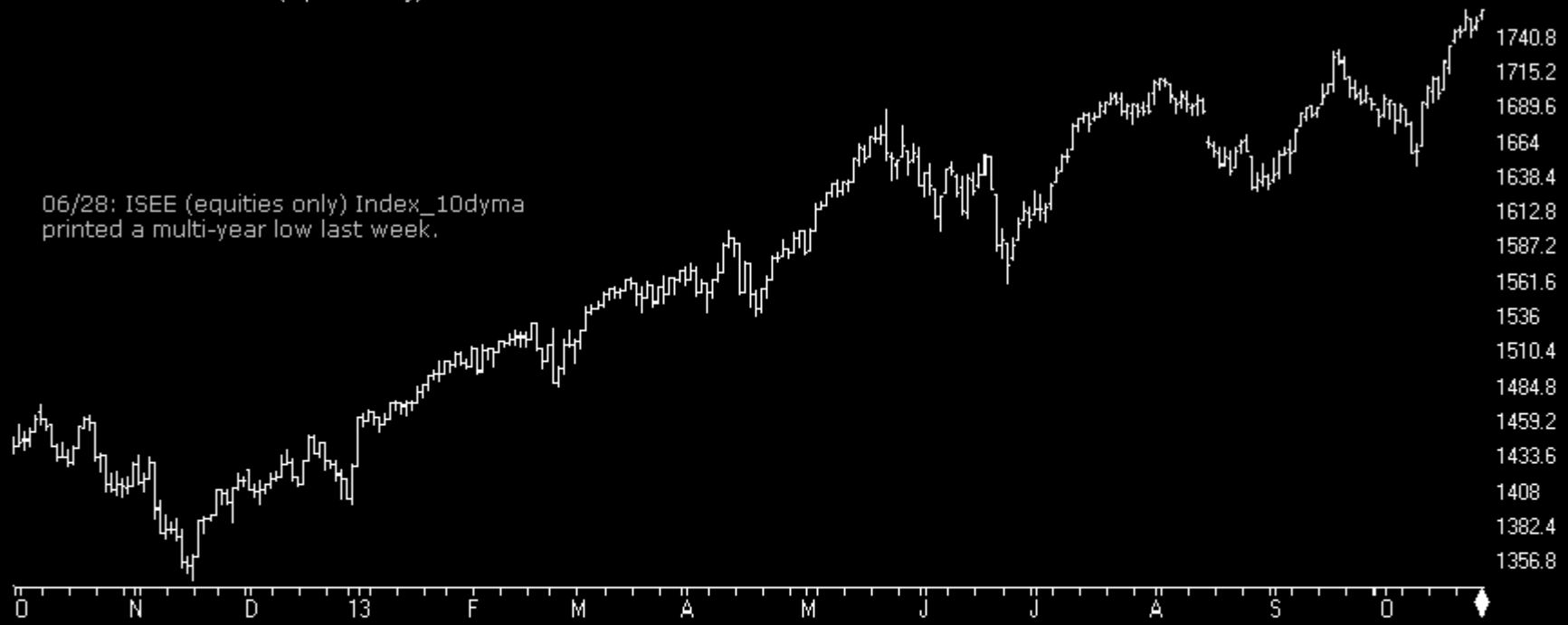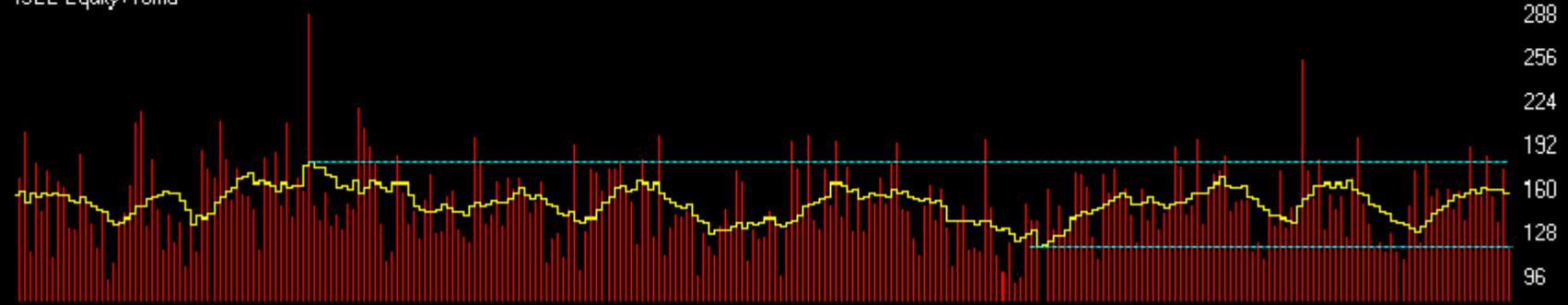# Sentiment

SP500 Index (Daily) + ISEE (equities only)

06/28: ISEE (equities only) Index_10dyma
printed a multi-year low last week.

1740.8
1715.2
1689.6
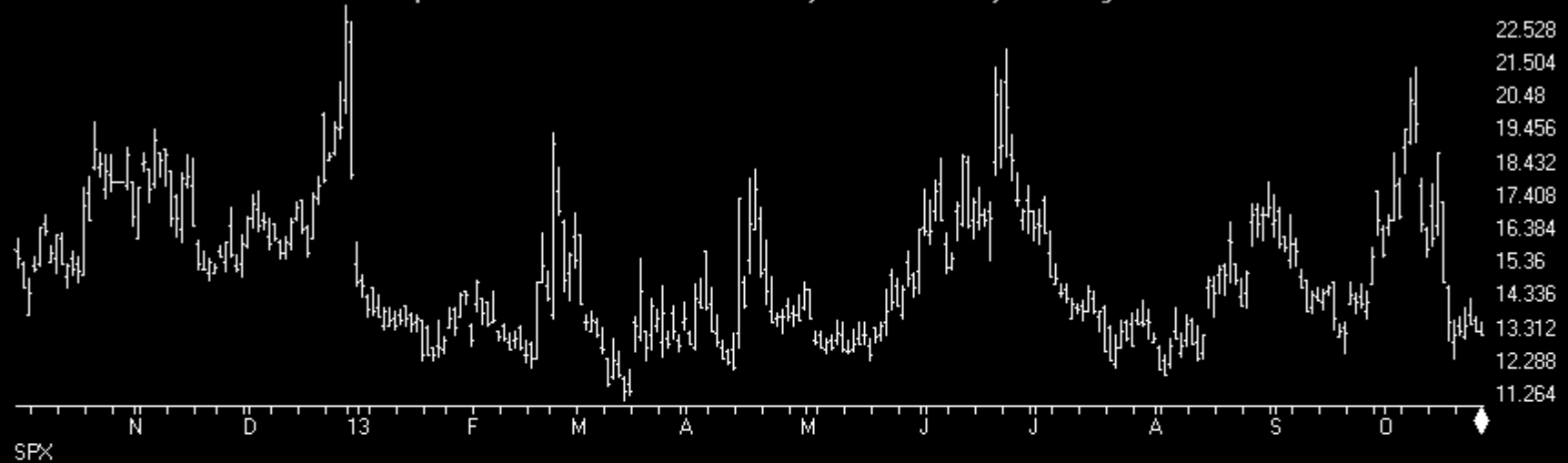1664
1638.4
1612.8
1587.2
1561.6
1536
1510.4
1484.8
1459.2
1433.6
1408
1382.4
1356.8

O   N   D   13   F   M   A   M   J   J   A   S   O
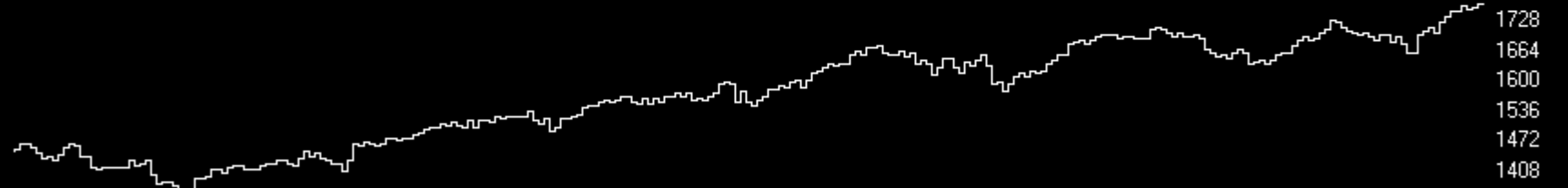
ISEE Equity+10ma

288
256
224
192
160
128
96

Sentiment

VIX - S&P 500 Volatility Index (Daily)

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

22.528
21.504
20.48
19.456
18.432
17.408
16.384
15.36
14.336
13.312
12.288
11.264

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

SPX

1728
1664
1600
1536
1472
1408

TCI based on VIX

50
32
0
(32)
-50
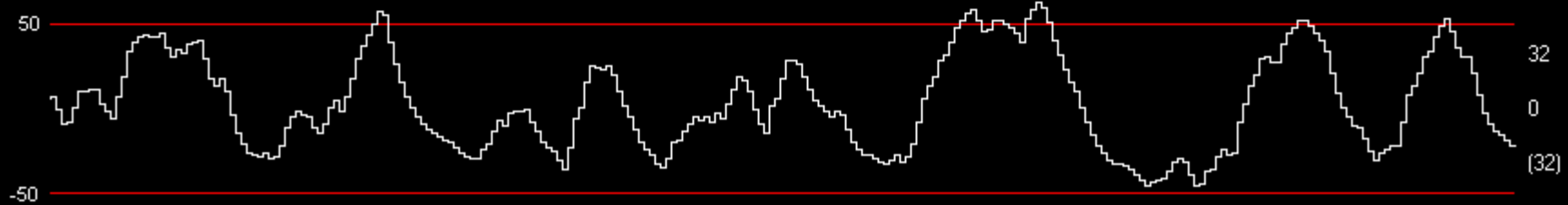
Sentiment
Charts by AIQ TradingExpert

VXN - NASDAQ VOLATILITY INDEX (Daily)

23.552
22.528
21.504
20.48
19.456
18.432
17.408
16.384
15.36
14.336
13.312
12.288
11.264

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

QQQ

80
76
72
68
64

TCI based on VXN

50

-50

48
32
16
0
(16)
(32)
(48)
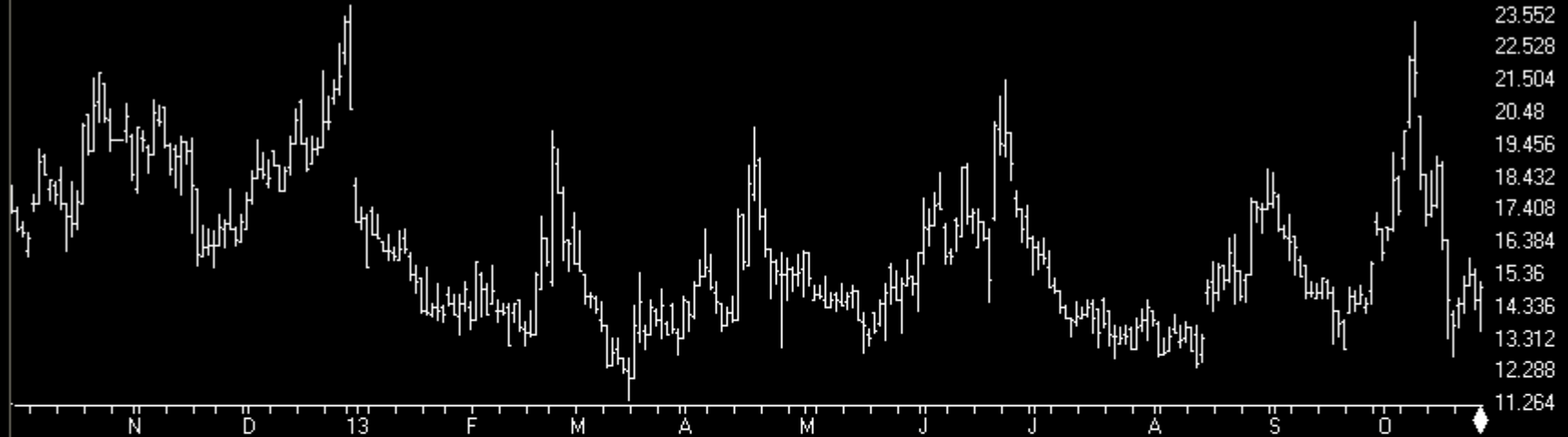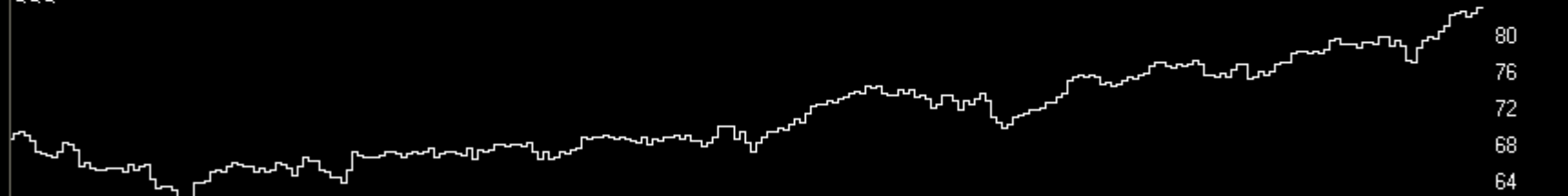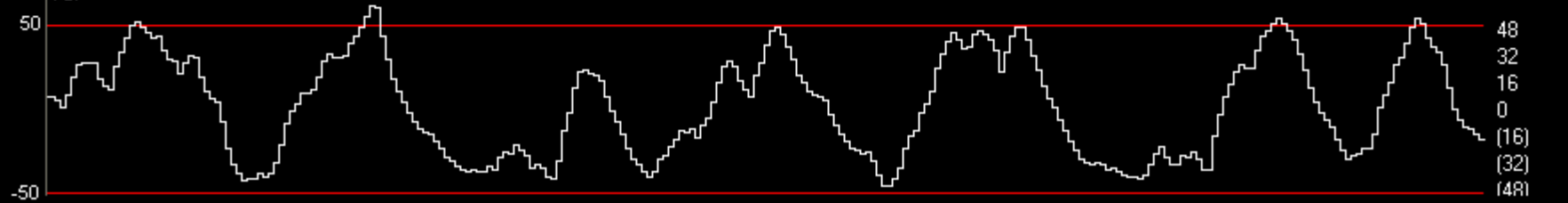
Sentiment

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.

10/25: lipperusfundflows reported Equity Fund inflows of $16.4 Billion in the week to 23rd October, a high number. The 4wk Flow number is at $19.9 Billion with an extreme peak for this number reaching $40.40 Billion in early August.
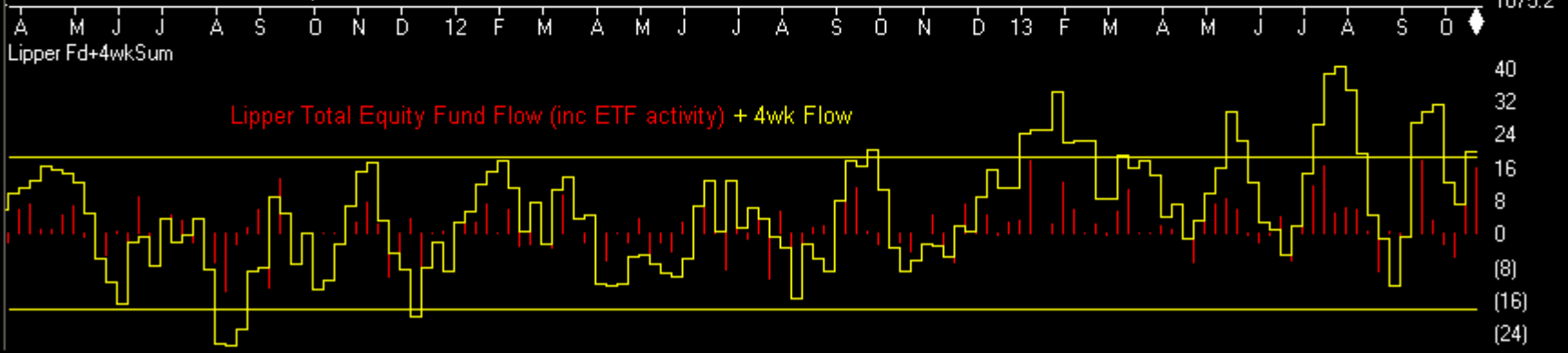
1740.8
1689.6
1638.4
1587.2
1536
1484.8
1433.6
1382.4
1331.2
1280
1228.8
1177.6
1126.4
1075.2

A M J J A 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

Lipper Fd+4wkSum

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

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

Sentiment

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

180
170
160
150
140
130
120
110
100
90
80

10/25: lipperusfundflows ex_ETFs reported Equity Fund inflows of $6 Billion in the week to 23rd October, but the 4wk Flow number is still relatively low.

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

20
15
10
5
0
-5
-10
-15
-20
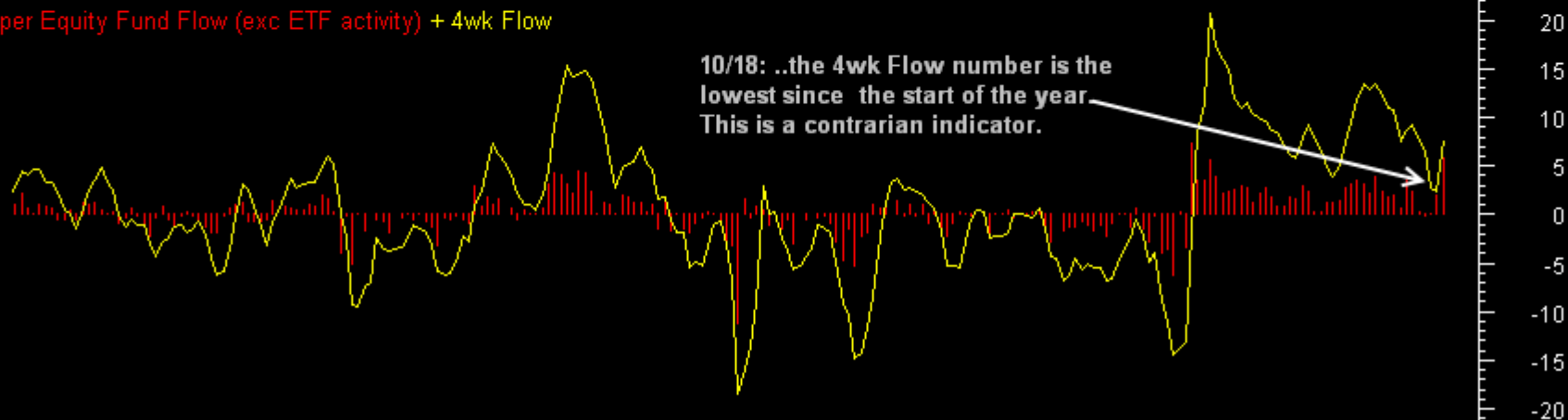
10/18: ..the 4wk Flow number is the lowest since the start of the year. This is a contrarian indicator.

M J J A S O N D 2010 A M J J A S O N D 2011 A M J J A S O N D 2012 A M J J A S O N D 2013 A M J J A S O N

Sentiment

SP500 Index (Daily) + Rydex Assets Ratio

10/25: My version of the Rydex Assets Ratio ended the week at 3.93. 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).
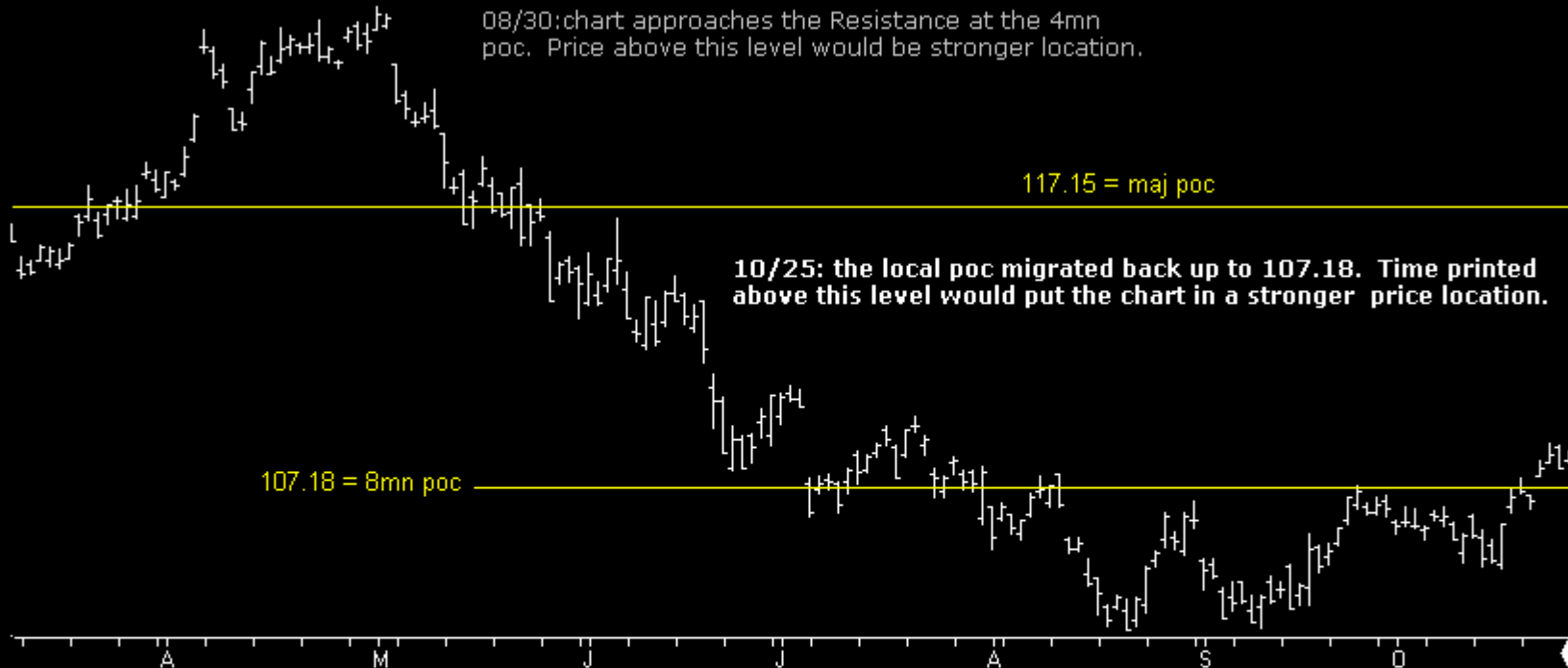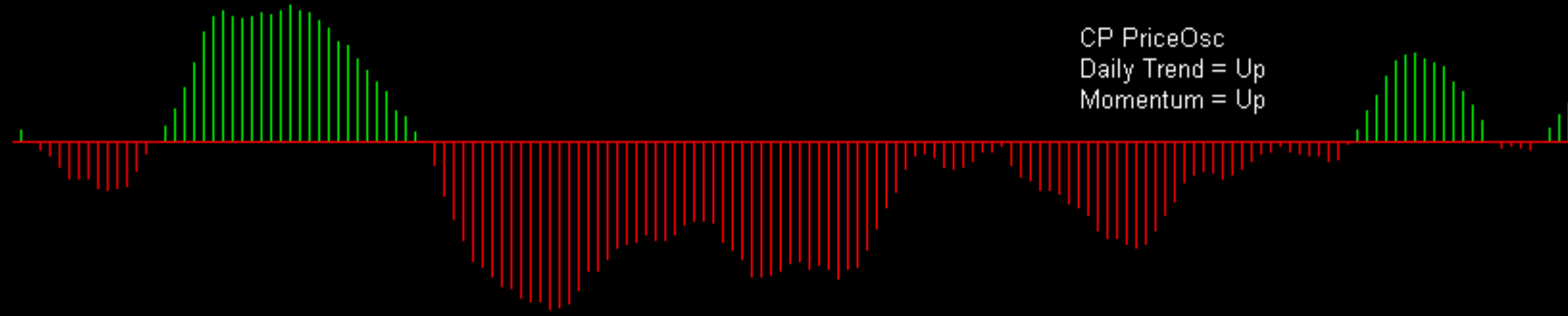
RyMajAssetsRatio

Rydex Assets Ratio (CP version)

Bonds

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.

30 Lehman 20+ Year T Bond ETF (Daily)

124.16
122.88
121.6
120.32
119.04

117.15 = maj poc _____ 117.76

116.48

115.2

10/25: the local poc migrated back up to 107.18. Time printed above this level would put the chart in a stronger price location.

113.92
112.64
111.36
110.08
108.8

107.18 = 8mn poc _____ 107.52

106.24
104.96
103.68
102.4

A   M   J   J   A   S   O

CP PriceOsc

CP PriceOsc
Daily Trend = Up
Momentum = Up

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

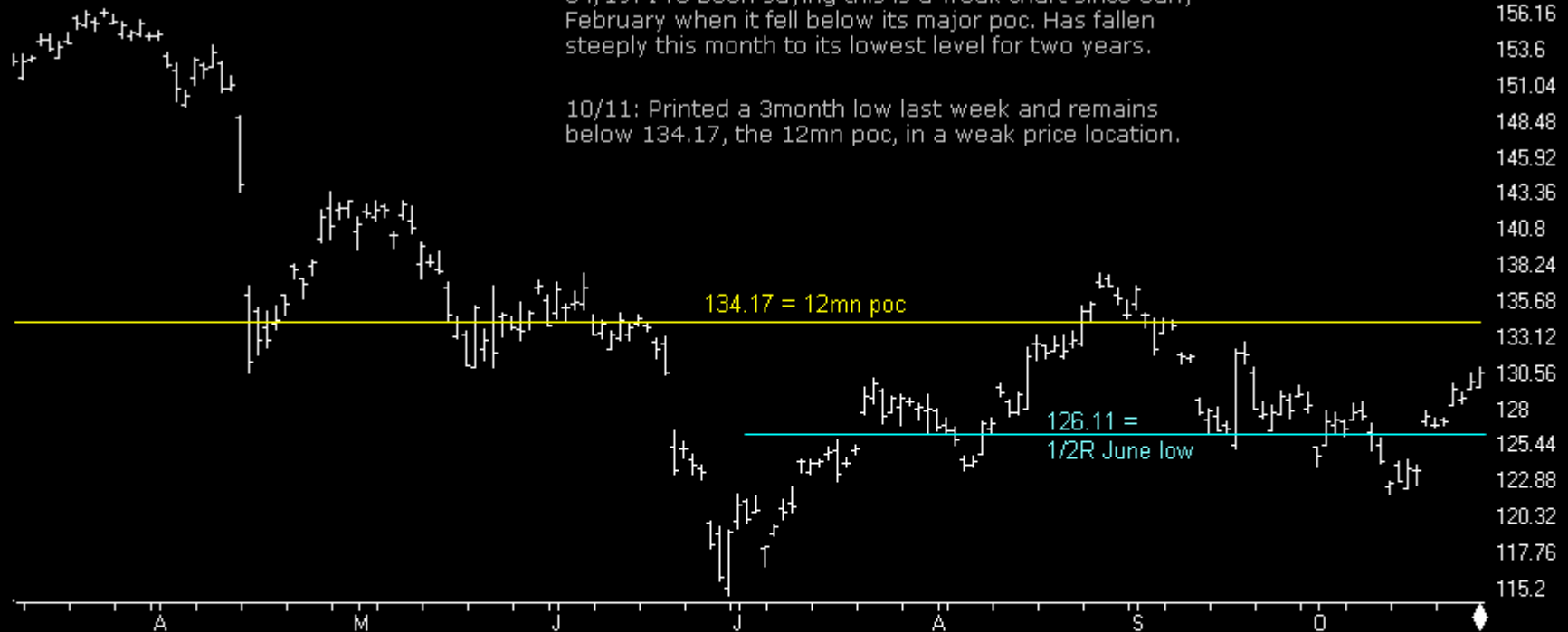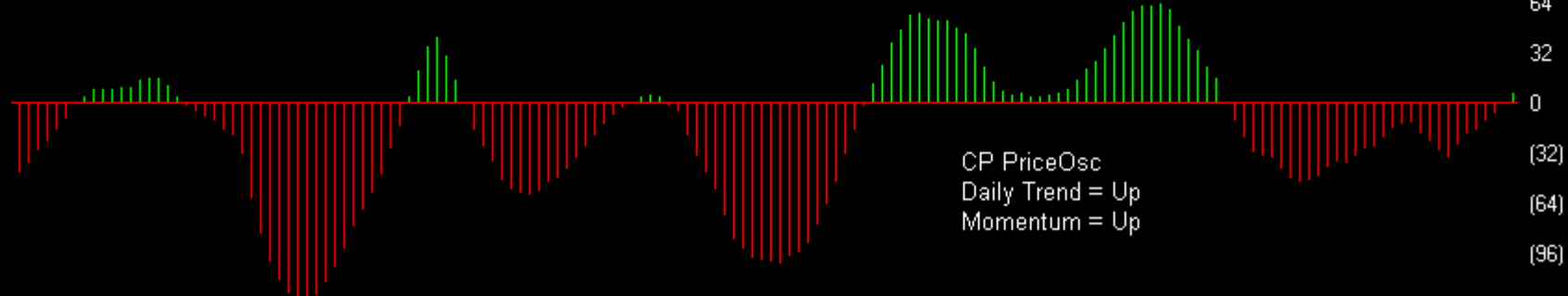# Gold

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

156.16
153.6
151.04
148.48
145.92
143.36
140.8
138.24
135.68
133.12
130.56
128
125.44
122.88
120.32
117.76
115.2

A   M   J   J   A   S   O

CP PriceOsc

CP PriceOsc
Daily Trend = Up
Momentum = Up

64
32
0
(32)
(64)
(96)

Oil   Charts by AIQ TradingExpert   X

43 UNITED STATES OIL FUND (Daily) (USO)

39.04
38.4
37.93 = major poc
37.76
37.31 = 1/2R 2011
37.12
36.48
35.84
35.2
34.56
34.17 = 1/2R off
33.92
34.13 = 3yr poc   Support
33.28
32.64
32
10/18: Printed a 3month low last week and remains below 134.17, the 12mn poc, in a weak price location.
31.36
30.72

        M   J   J   A   S   O

CP PriceOsc

                                                                        24

                                                                        16
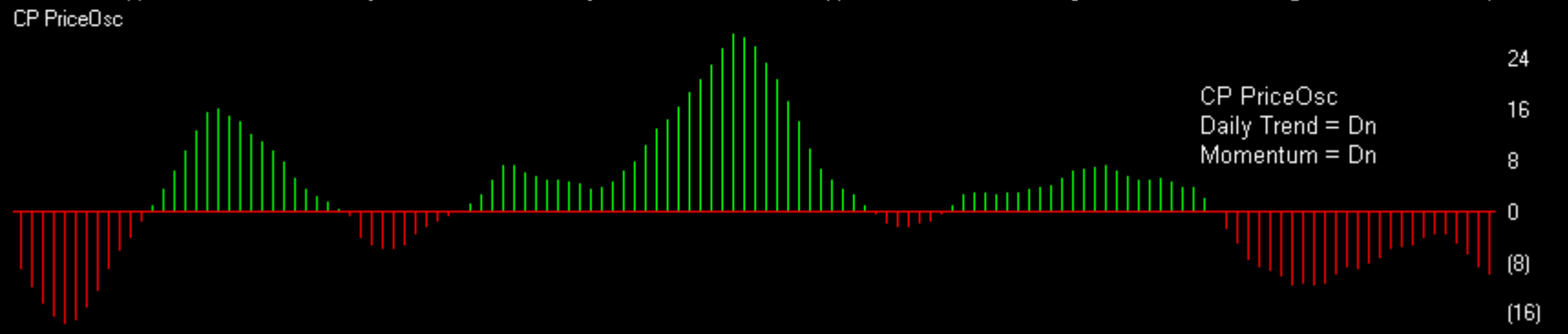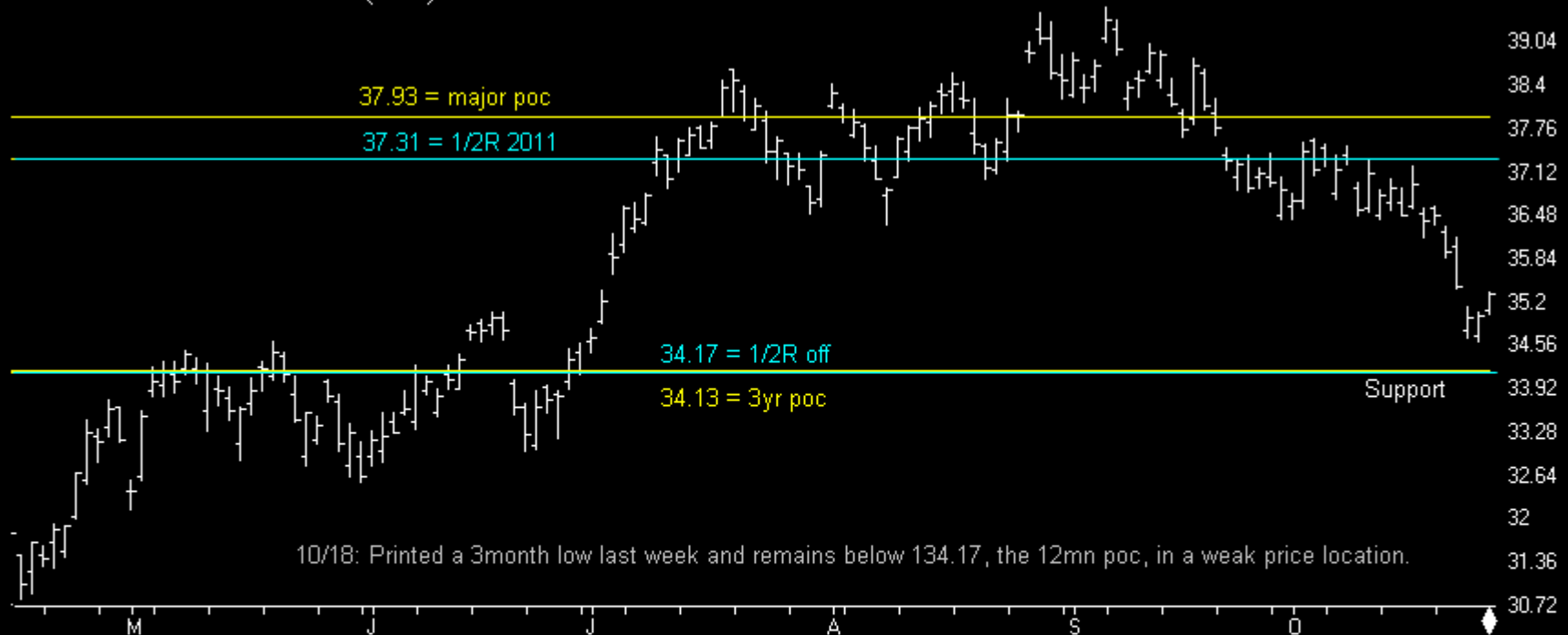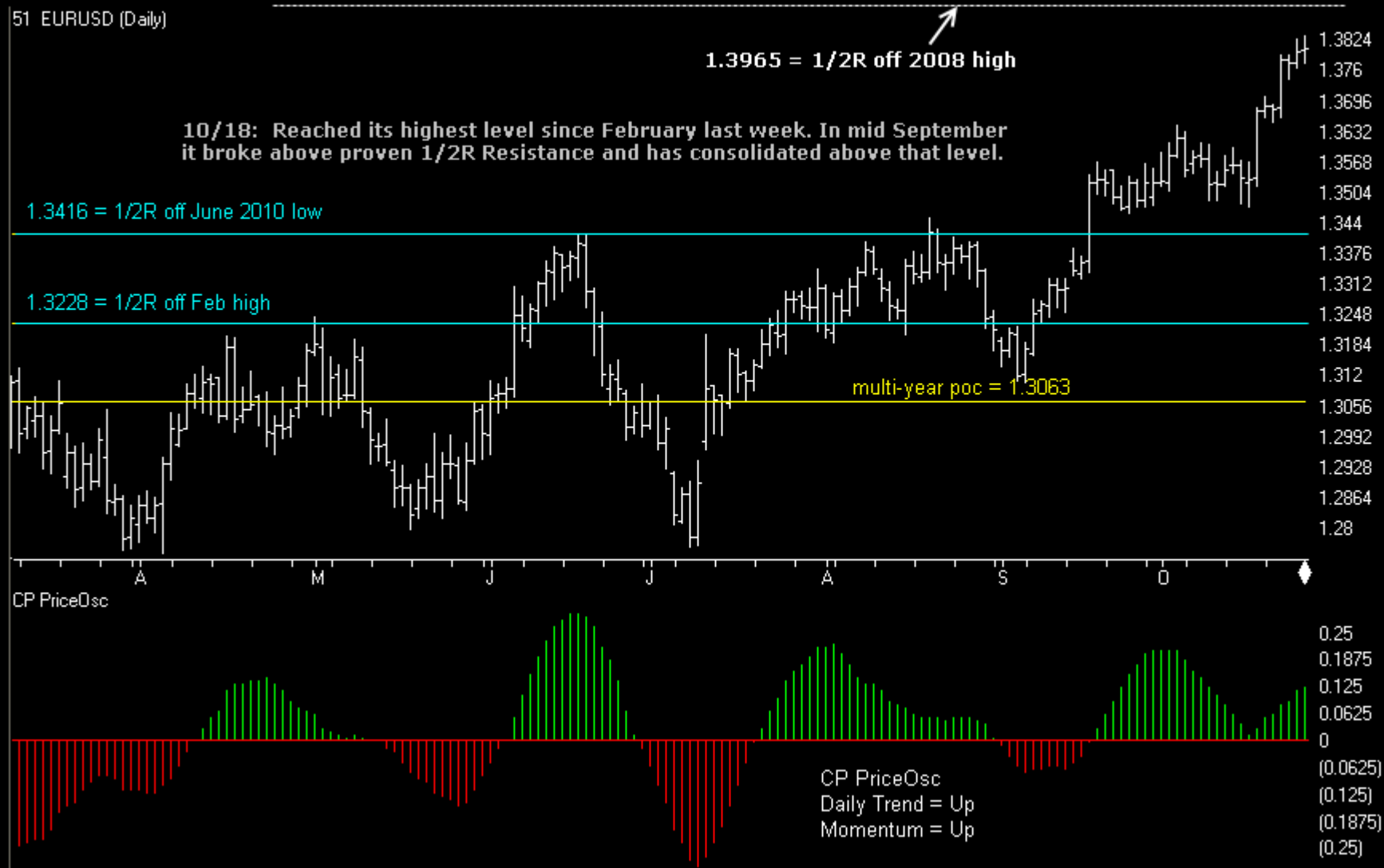   CP PriceOsc
                                                        Daily Trend = Dn
                                                        Momentum = Dn   8

                                                                        0

                                                                        (8)
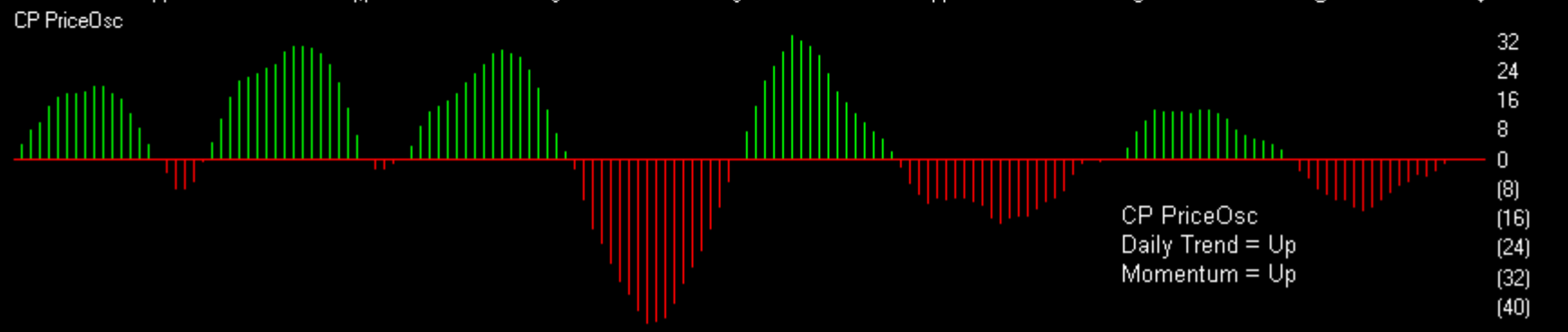
                                                                        (16)

Dollar

Charts by AIQ TradingExpert

53 USDJPY (Daily)

103.68
103.04
102.4
101.76
101.12
100.48
99.84
99.2

98.77
= 1/2R

12mn poc
= 98.14

98.56
97.92
97.28
96.64
96
95.36
94.72
94.08
93.44
92.8

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

10/18: weak price location below the 12mn poc

A   M   J   J   A   S   O

CP PriceOsc

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

CP PriceOsc
Daily Trend = Up
Momentum = Up

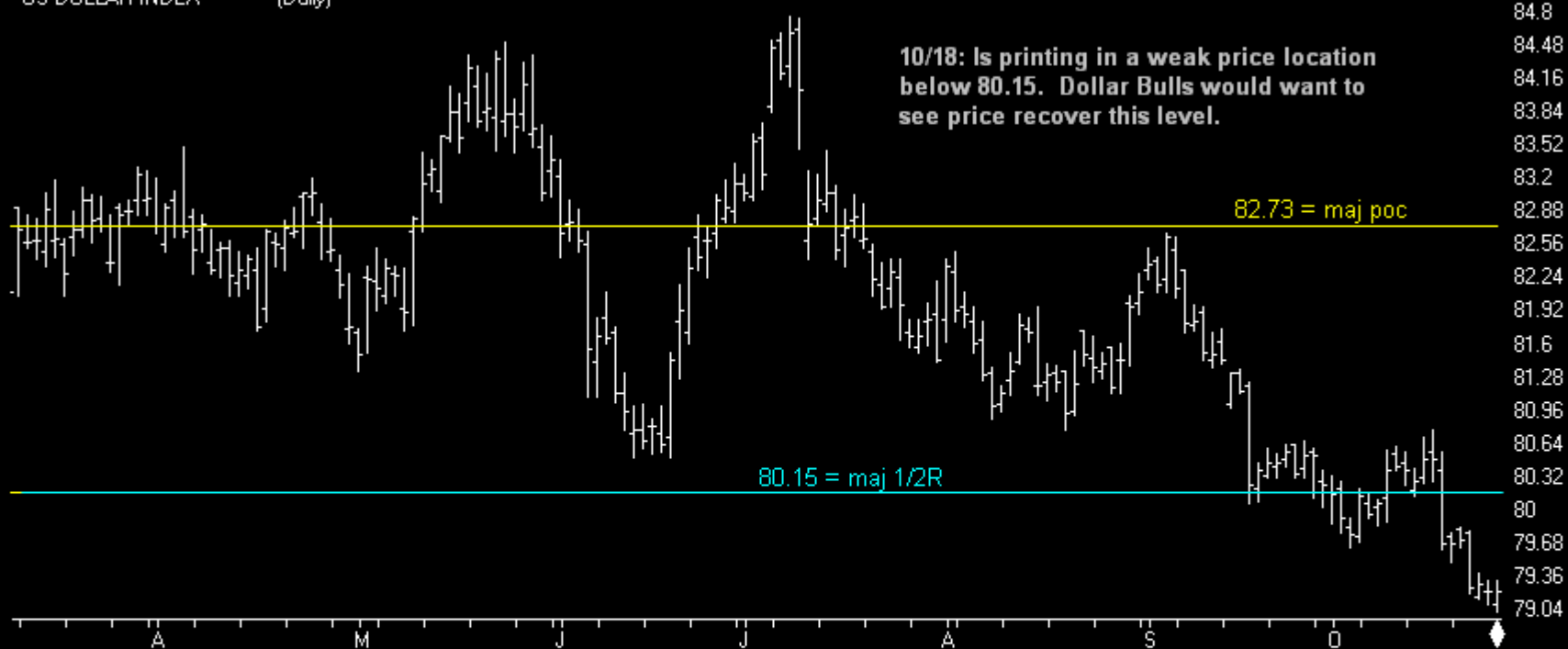# Dollar
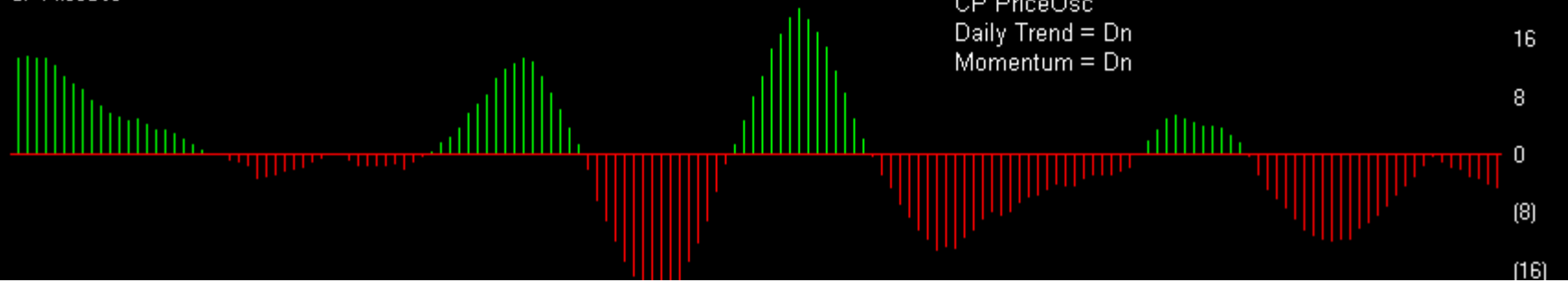
10/11: Is printing back above the important level at 80.15 (major 1/2R and poc). Dollar Bulls would want to see price holding above this level.

US DOLLAR INDEX   (Daily)

10/18: Is printing in a weak price location below 80.15. Dollar Bulls would want to see price recover this level.

82.73 = maj poc

80.15 = maj 1/2R

84.8
84.48
84.16
83.84
83.52
83.2
82.88
82.56
82.24
81.92
81.6
81.28
80.96
80.64
80.32
80
79.68
79.36
79.04

A   M   J   J   A   S   O

CP PriceOsc

CP PriceOsc
Daily Trend = Dn
Momentum = Dn

16
8
0
(8)
(16)

http://www.chartprofitwebcast.com