

Charts to Friday 15th November

Chart Profit eBook

Market Charts, Major ETFs

Market Sentiment Analysis



www.aiqsystems.com

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terms of service

Stock Market Summary

***** PRICE PERFORMANCE / LOCATION

SPY closed the week above Mon-Wed Hi-Lo Range which indicates Buyers Active on this timeframe.

Stock Index ETFs: Momentum (PriceOsc) turned back up for SPY, DIA and IWM and would do so today for QQQ with a strong close.

ES Analysis: Last week I marked Significant Buying three times and no Significant Selling with all five Value Areas being printed above the 1758.50 poc. The weekly bar was higher so this is Effective Buying on the longer timeframe.

***** BREADTH

Breadth: CP Market timing System turned positive (from negative) for Nyse and Nasdaq, turned neutral (from negative) for R2000 and remained negative for UK.

Stocks>50dyma numbers: Nyse 70%, Nasdaq 61%, R2000 63%, UK 67%. Numbers >50 are considered supportive.

***** SENTIMENT

Consensus Polls:

11/15: AAll (public poll). Bulls% was lower at 39.2%. Three weeks ago Bulls% reached 49.2% which was the highest since January. Bears% was higher at 27.5%. The nett (Bulls-Bears) was on a five week low at 11.7. The 4wk ma was slightly lower but last week's 25.05 was the

highest since early 2012.

11/15: Investors Intelligence. Bulls% was lower at 52.6%, down from 55.2% which was the highest since April 2011. Bears% (almost unchanged) at 15.6% is the lowest Bears% for years. The nett (Bulls minus Bears) at 37.1 is down slightly from previous week's 39.6 which was the highest single reading since April 2011 but the 4wk ma has now exceeded the peak it reached in May and is at its highest level since May 2011.

11/15: Market Vane (advisers) poll was unchanged at 65

11/15: The NAAIM number (a measurement of average current equity exposure among active money managers) was lower at 80.67. Two week's ago it reached 94.59 which was the highest reading since February's 104.25 (which was the highest in the database).

Mutual Fund Flow:

11/15: My version of the Rydex Assets Ratio ended the week at 4.28. 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).

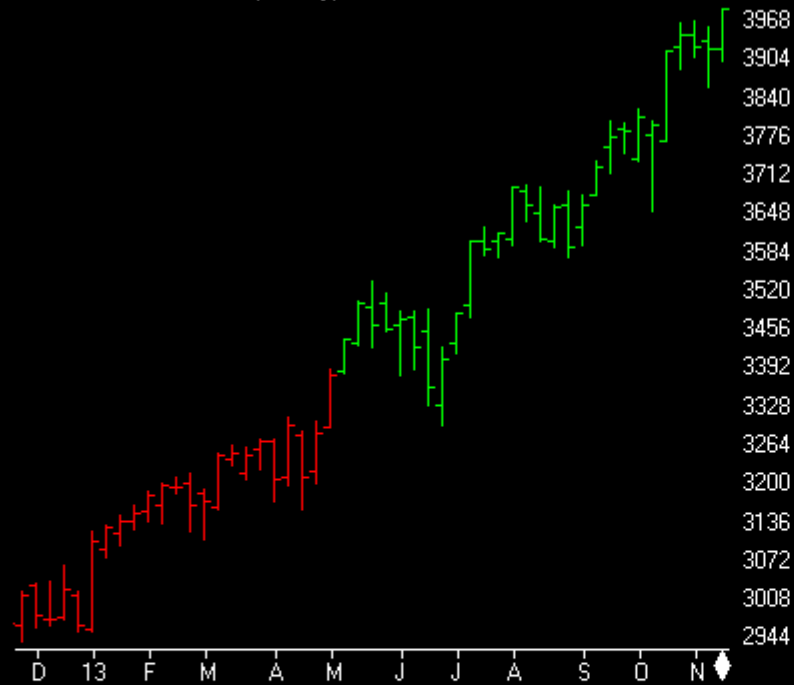
11/15: lipperusfundflows reported Equity Fund inflows of \$1.7 Billion in the week to 13th November. Even so the 4wk Flow number was lower at \$27.90 Billion. Last week the 4wk Flow reached \$38.90 and there is only one higher number in my database and that was when it reached \$40.40 Billion in early August.

11/15: lipperusfundflows ex ETFs reported Equity Fund inflows of \$1.7 Billion in the week to 13th November.

VIX

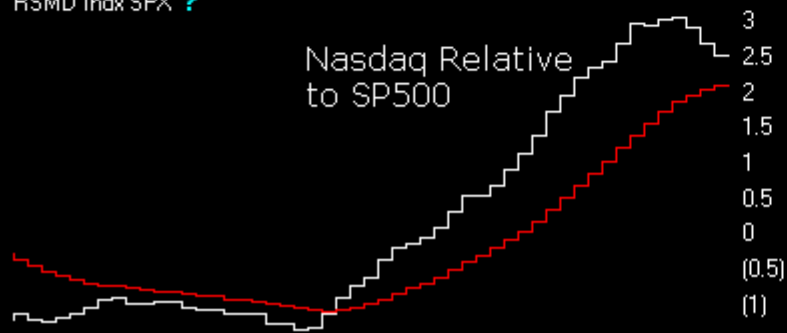
11/15: VIX closed at 12.19 on Friday. The lowest Close since early August.

NASDAQ COMPOSITE (Weekly)



RSMD Indx SPX ?

Nasdaq Relative to SP500



ChartProfit Breadth System - wk ending 11/15

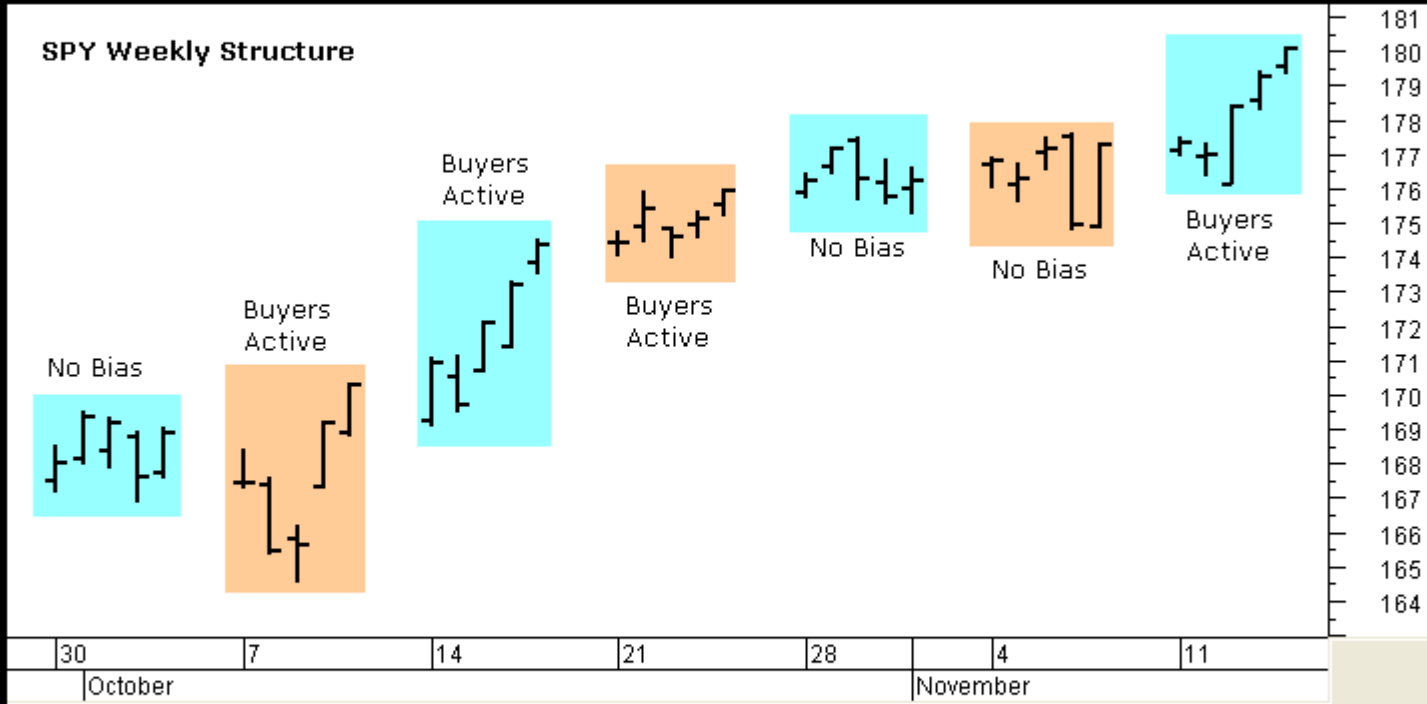
	-5	-4	-3	-2	-1	↓
NYSE	72	83	82	71	64	70
NasDaq	68	75	72	60	58	61
SP500	71	81	81	75	75	82
ND100	78	79	72	71	64	74
R2000	70	80	77	63	61	63
UK	59	76	82	76	63	67

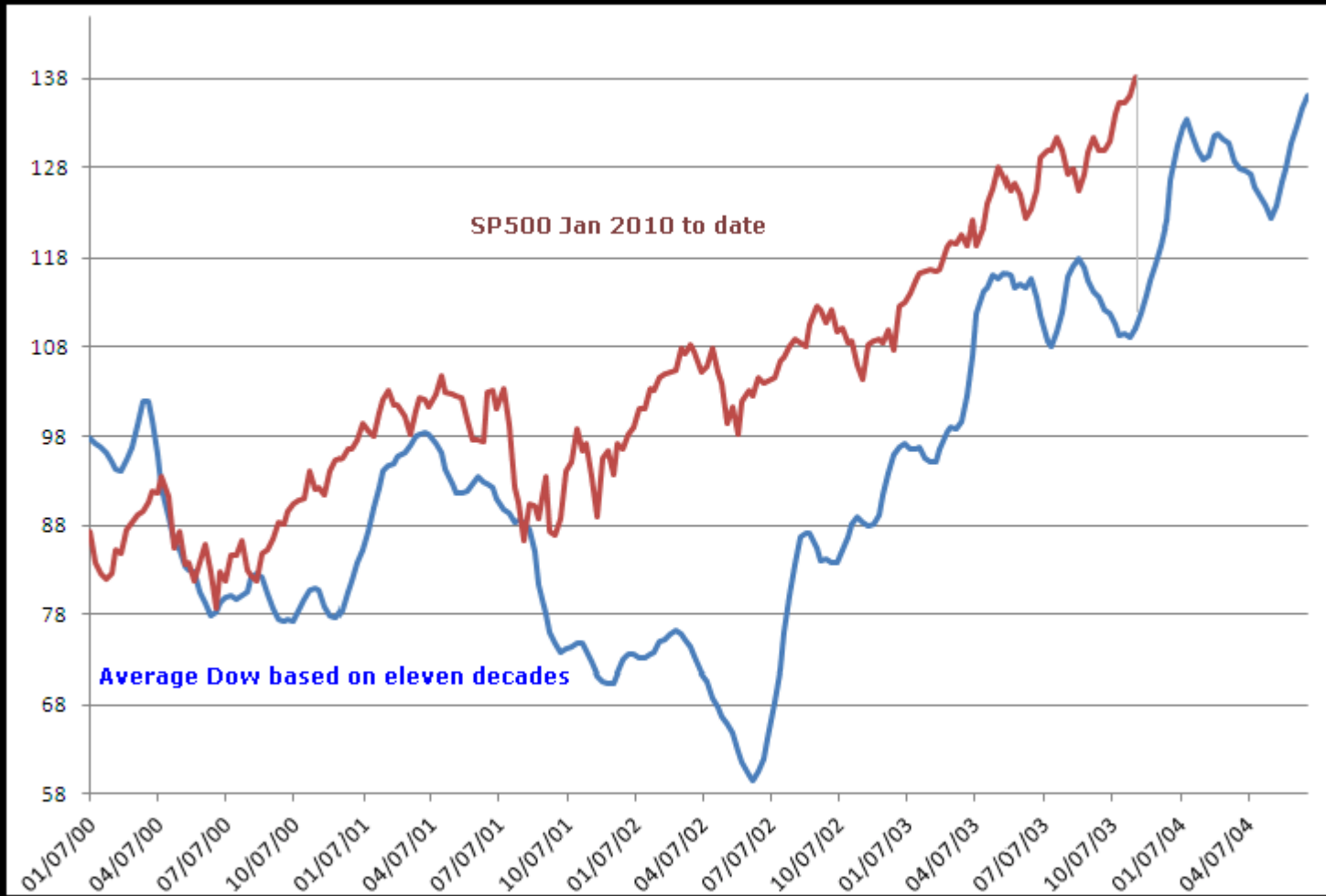
number = % stocks >50day ma

Relative to SPX wk ending 11/15

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

SPY Weekly Structure





Commitments of Traders

Charts by AIQ TradingExpert

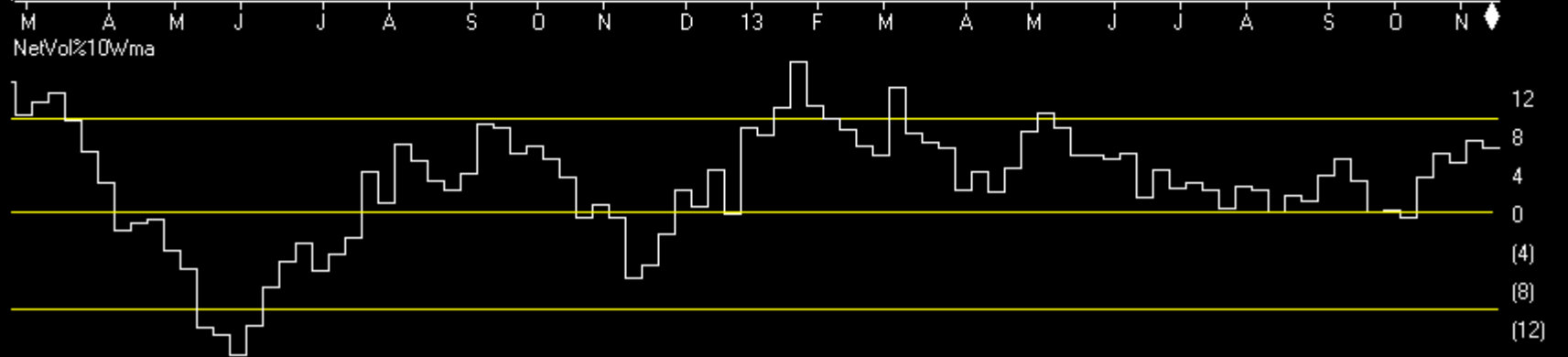
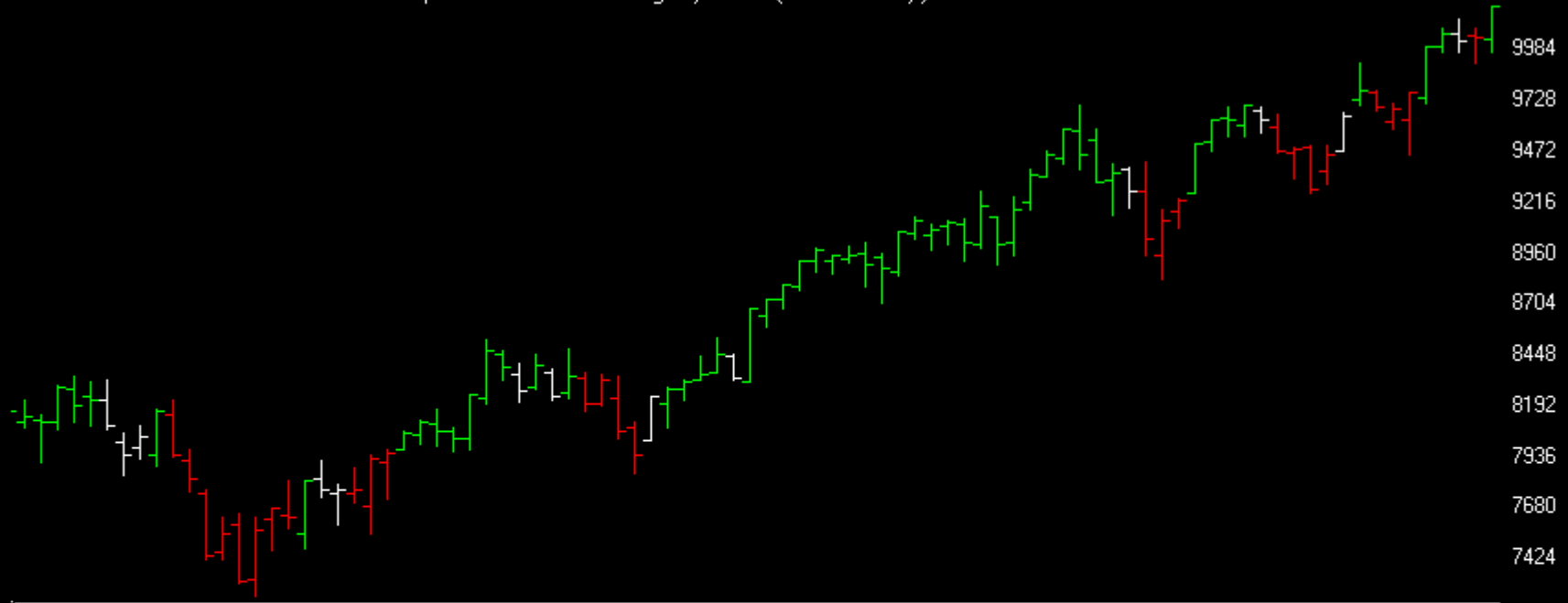
C.O.T.
Quick
View

	SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/12/13	0.0	20.4	100.0	80.8	90.2	21.6	99.9	73.4	0.0
	11/05/13	0.1	28.0	100.0	70.5	61.3	24.6	93.3	74.0	5.0
	GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/12/13	46.7	69.6	57.2	53.5	1	33.9	41.7	55.7	55.8
	11/05/13	14.7	61.6	89.6	89.1	27	6.2	31.8	24.5	43
	CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/12/13	45.3	65.9	65.5	56.0	100.0	100.0	40.6	14.2	48.5
	11/05/13	39.2	85.7	78.5	55.4	84.2	96.8	64.1	6.2	20.5
	T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/12/13	51.5	39.7	67.2	55.4	89.9	67.8	40.4	15.3	27.6
	11/05/13	4.6	5.9	89.2	80.9	100.0	46.3	66.7	46.6	24.3
	GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/12/13	22.3	31.5	80.2	74.4	61.8	22.7	85.7	65.9	6.9
	11/05/13	14.9	16.3	80.6	81.9	80.9	22.6	92.8	74.9	6.5
	JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/12/13	95.4	87.9	15.1	10.9	30.6	78.6	2.0	0.0	69.9
	11/05/13	41.1	70.2	33.2	60.9	34.6	61.1	39.6	13.2	73.4
	EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/12/13	41.2	34.7	48.7	64.6	63.7	32.7	23.1	22.8	74.5
	11/05/13	21.5	20.9	78.5	75.0	72.7	22.7	93.4	48.5	12.4
	USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
	11/12/13	71.9	12.4	59.2	31.3	64.9	41.3	15.8	100.0	56.0
	11/05/13	86.2	26.2	23.5	17.6	66.9	75.1	0.0	73.9	83.5

Market Charts

Charts by AIQ TradingExpert

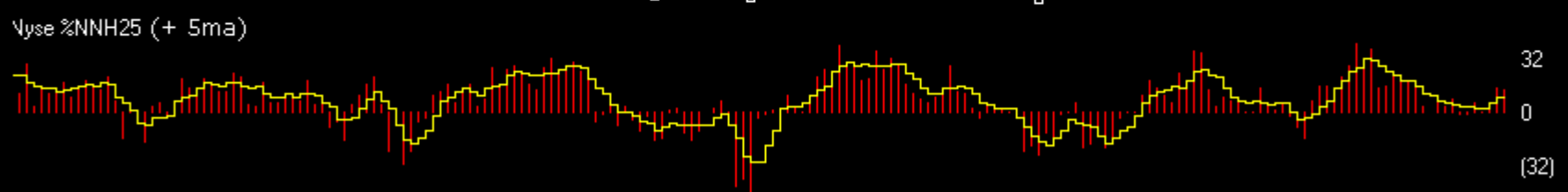
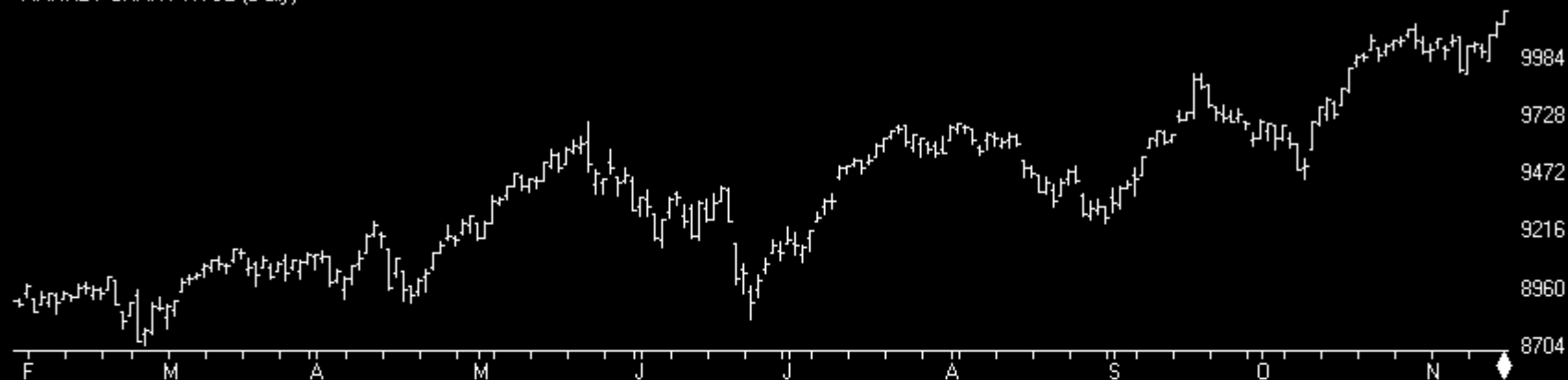
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

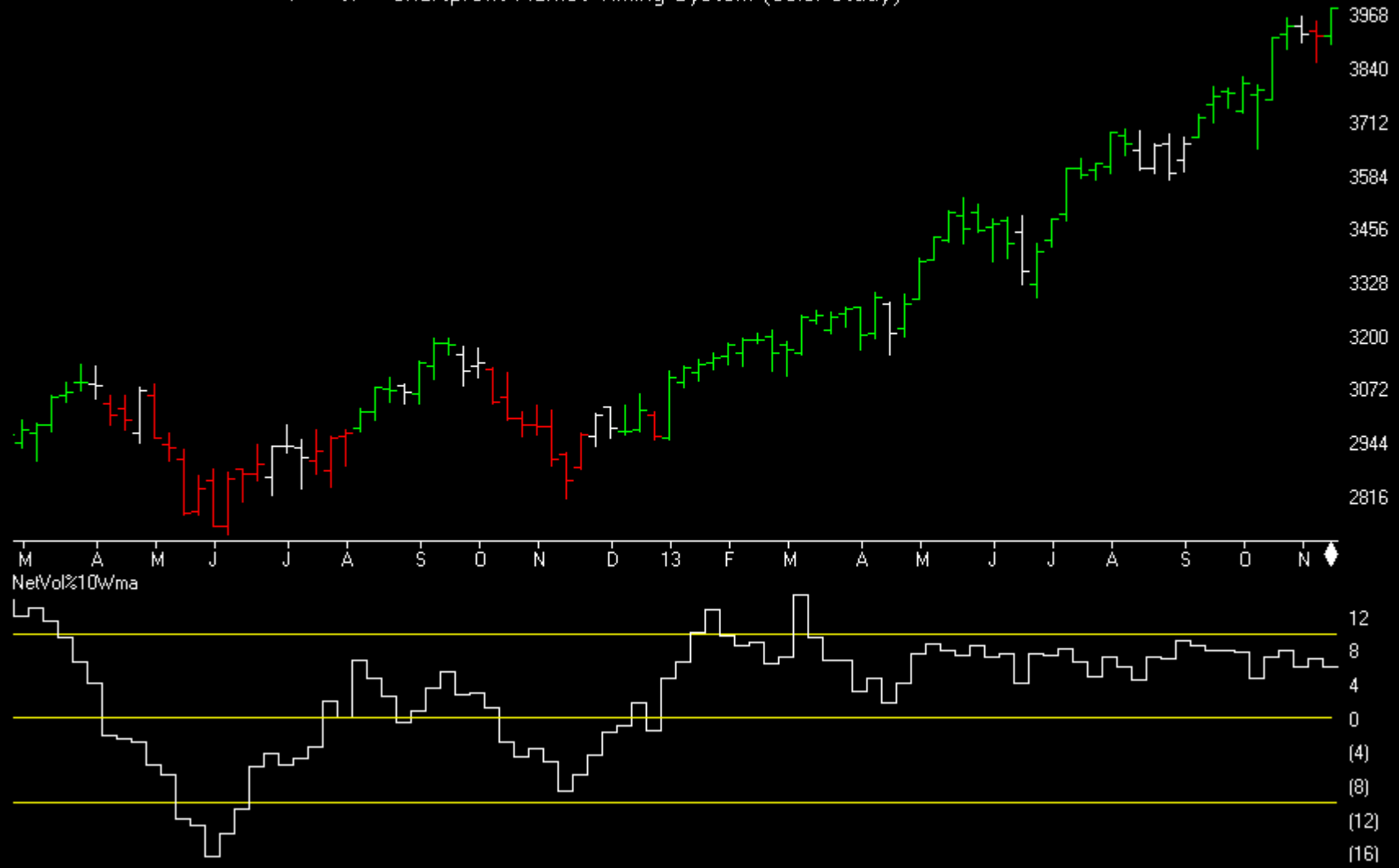
MARKET CHART NYSE (Daily)



Market Charts

Charts by AIQ TradingExpert

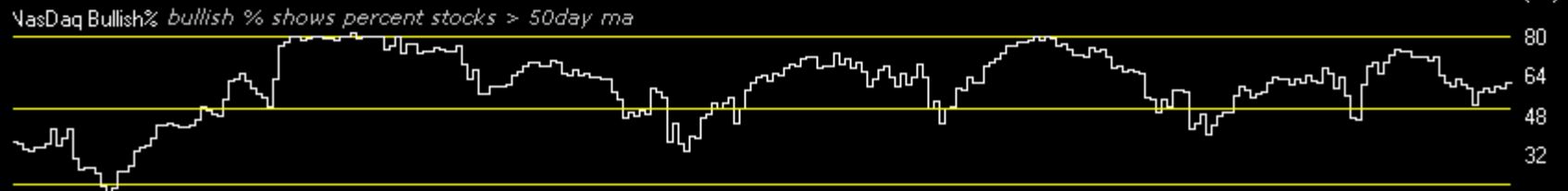
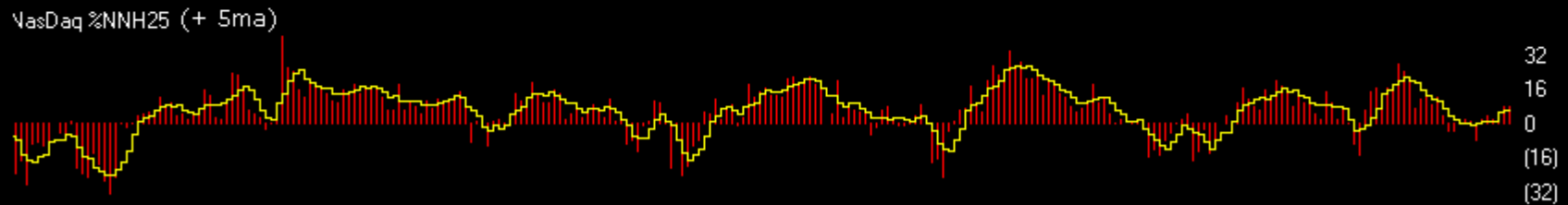
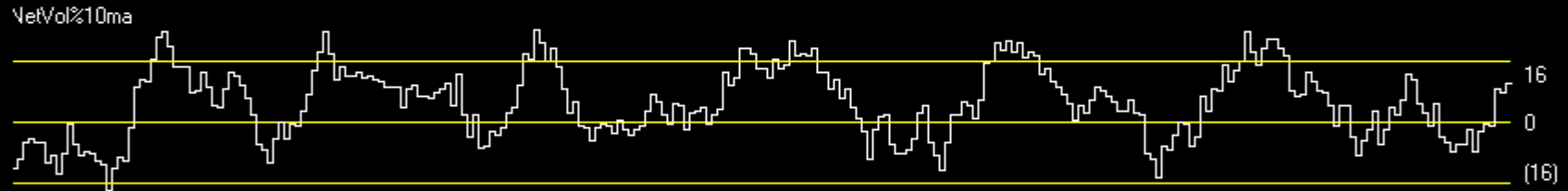
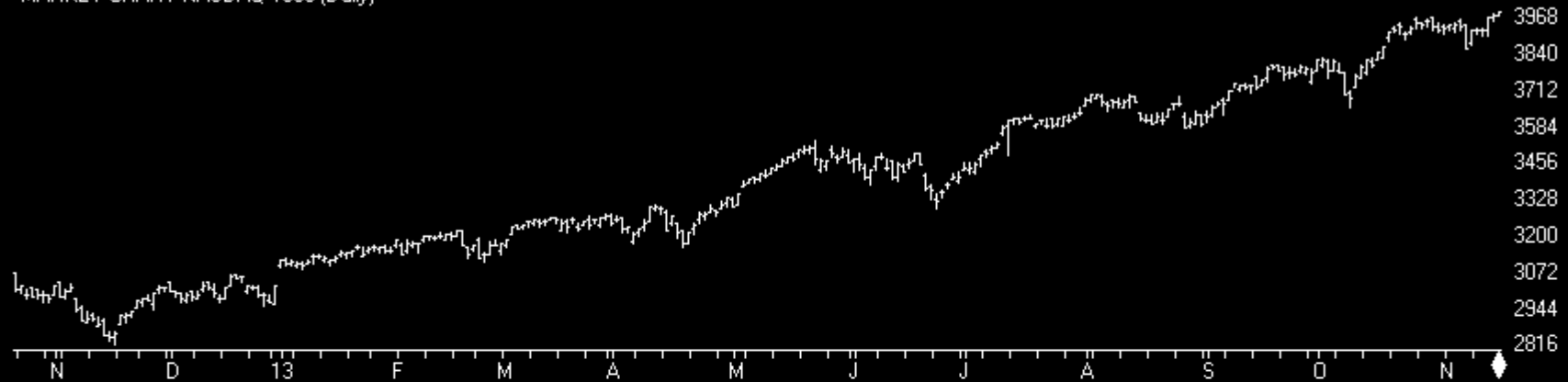
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

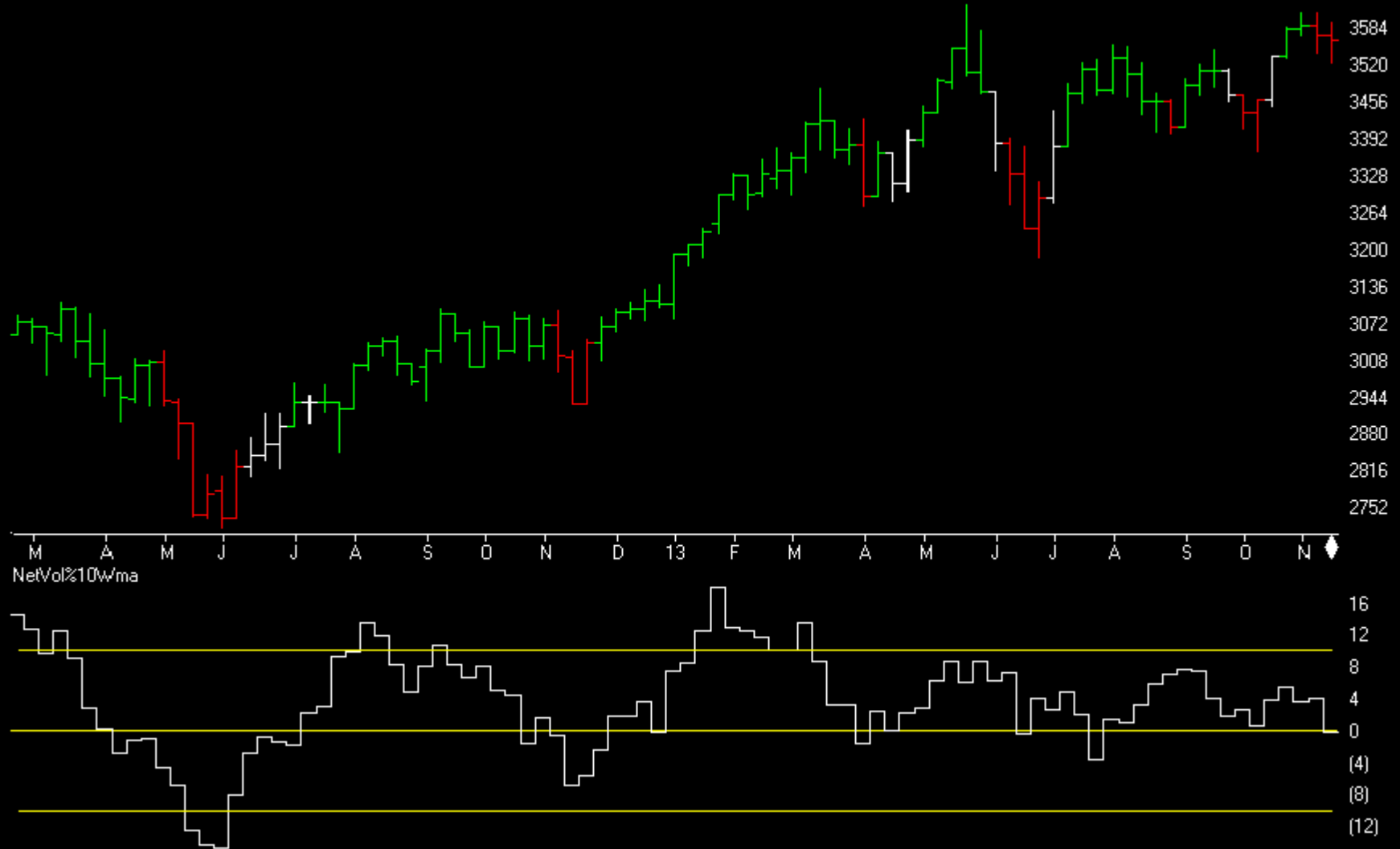
MARKET CHART NASDAQ 1800 (Daily)



Market Charts

Charts by AIQ TradingExpert

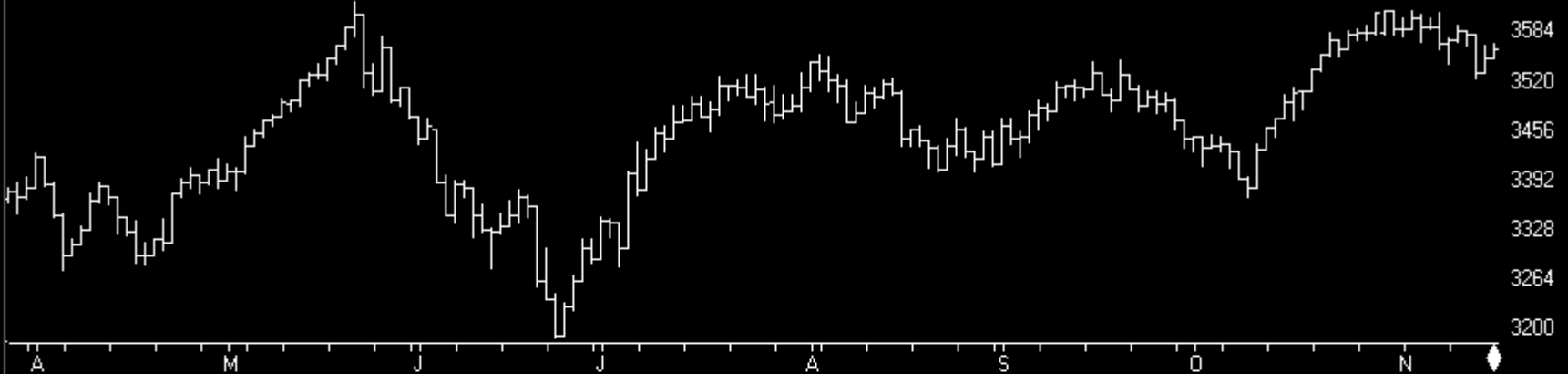
UK ALLSHARE MKT 2013 (Weekly) + Chartprofit Market Timing System (color study)



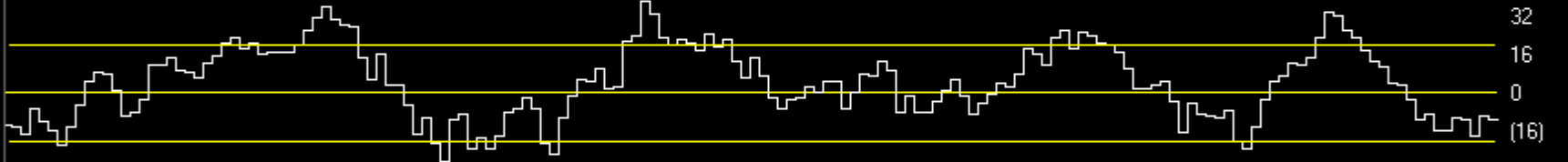
Market Charts

Charts by AIQ TradingExpert

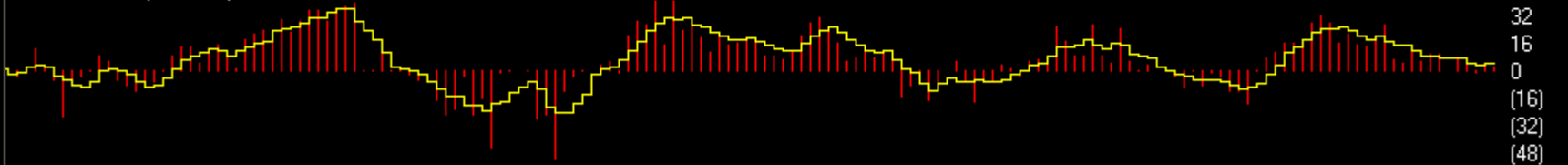
UK ALLSHARE MKT 2013 (Daily)



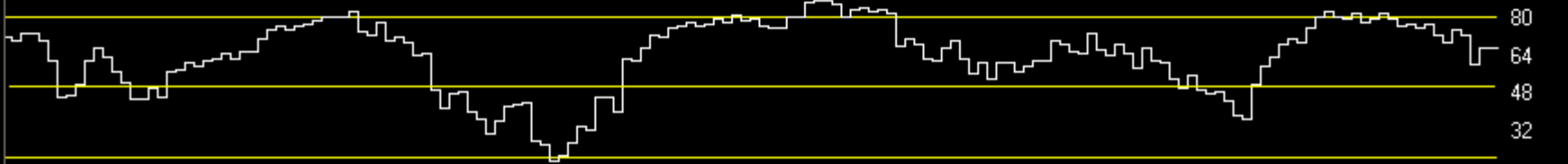
NetVol%10ma



UKA %NNH25 (+ 5ma)



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



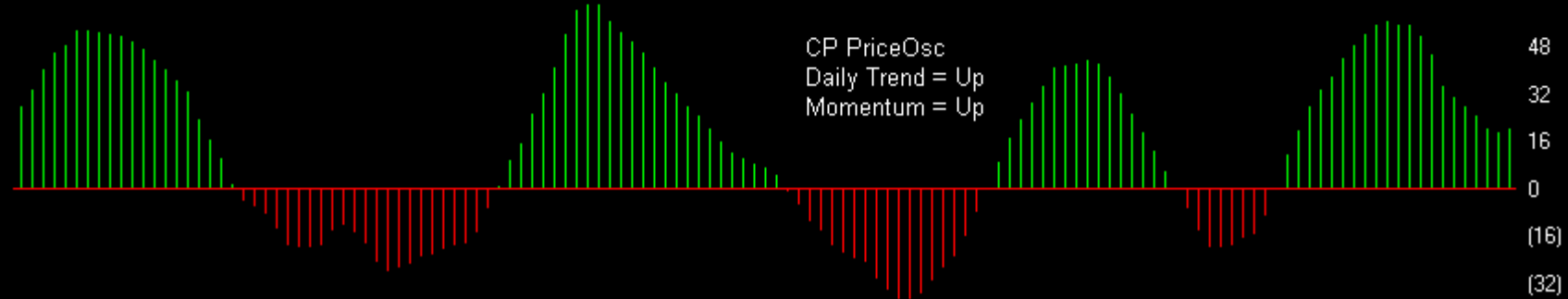
Index ETFs

Charts by AIQ TradingExpert

13 SPY SP500 ETF (Daily)

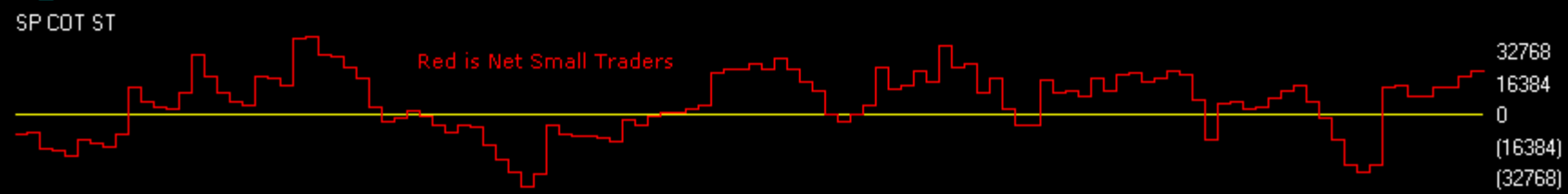
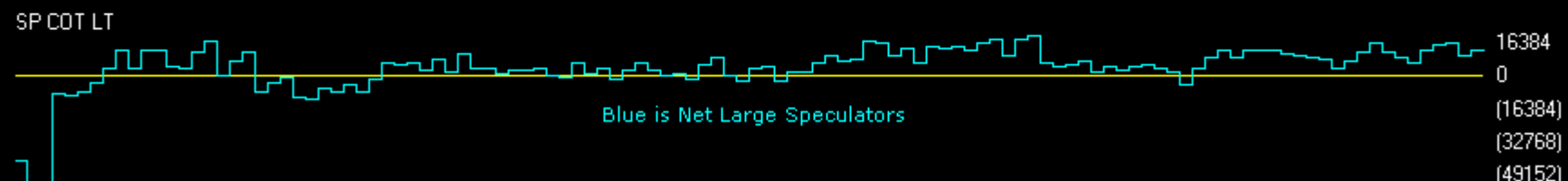
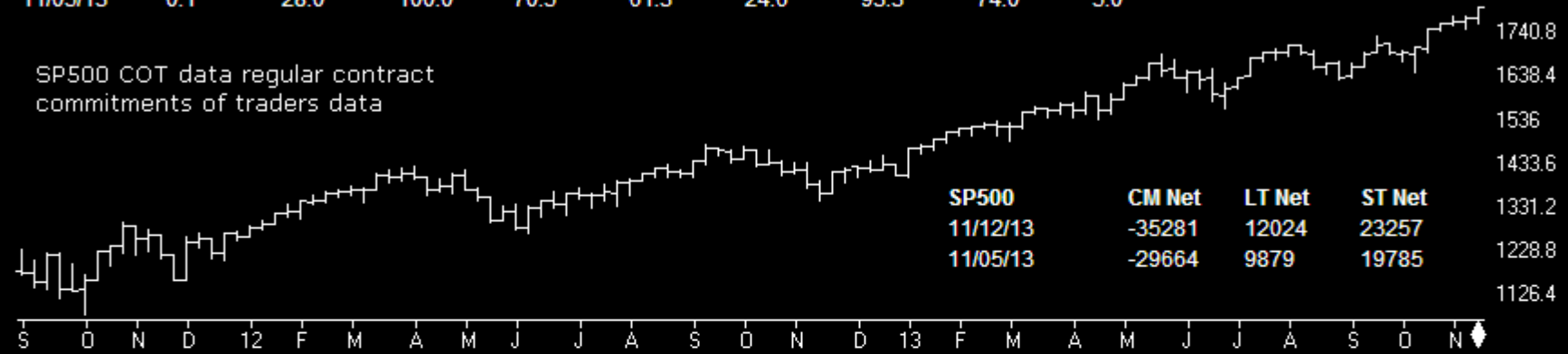


CP PriceOsc



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/12/13	0.0	20.4	100.0	80.8	90.2	21.6	99.9	73.4	0.0
11/05/13	0.1	28.0	100.0	70.5	61.3	24.6	93.3	74.0	5.0

SP500 COT data regular contract commitments of traders data



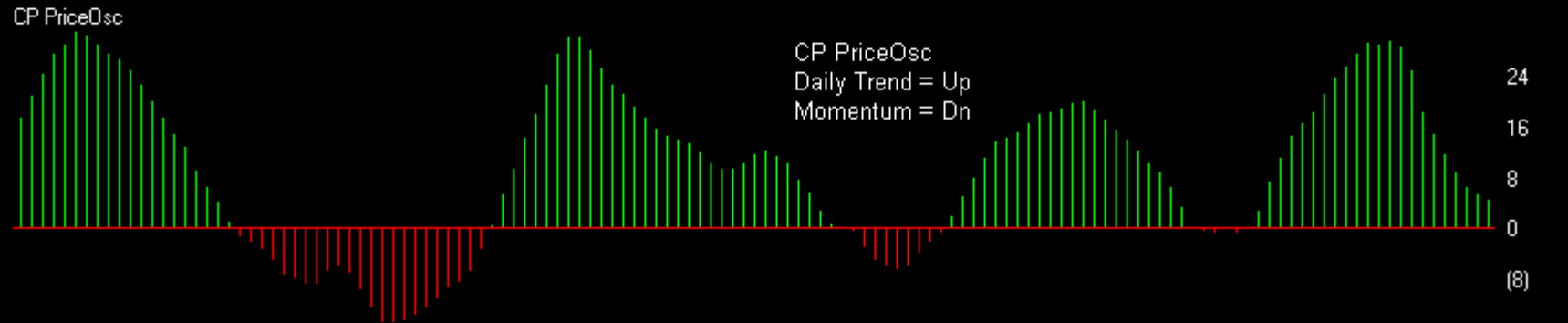
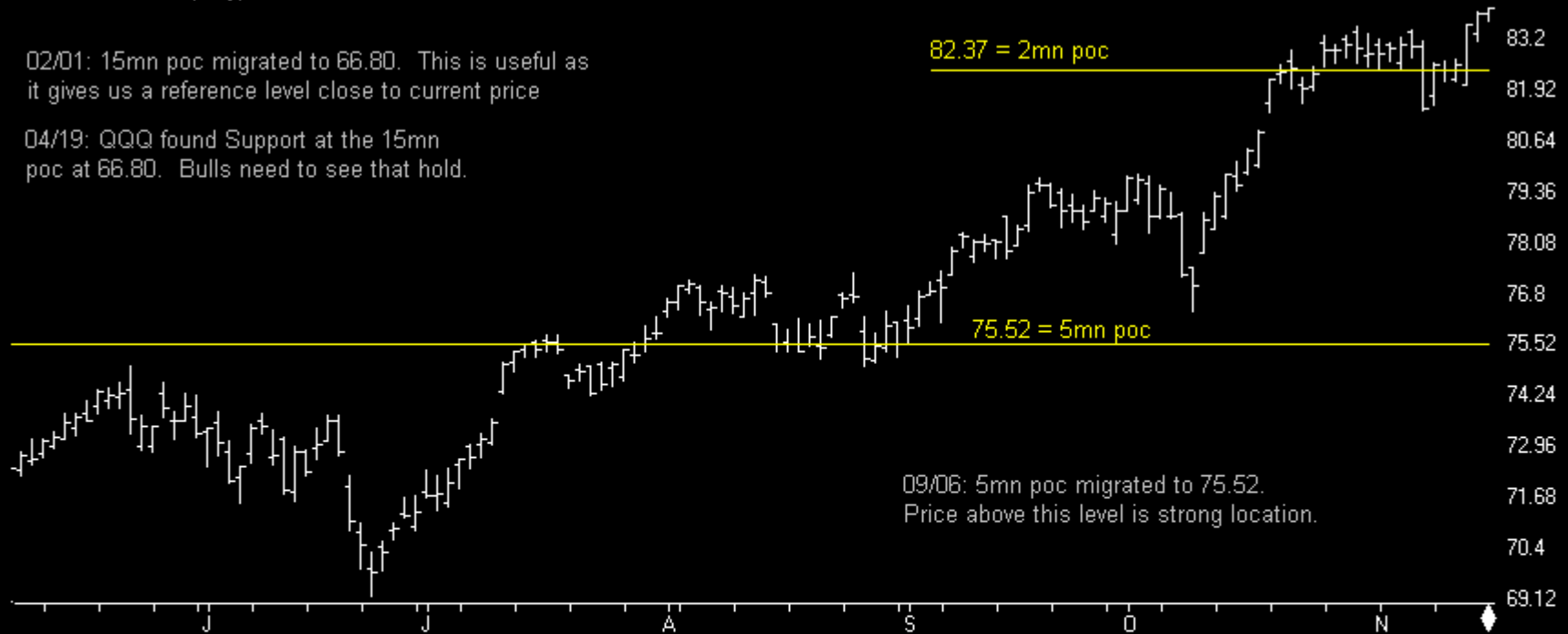
Index ETFs

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

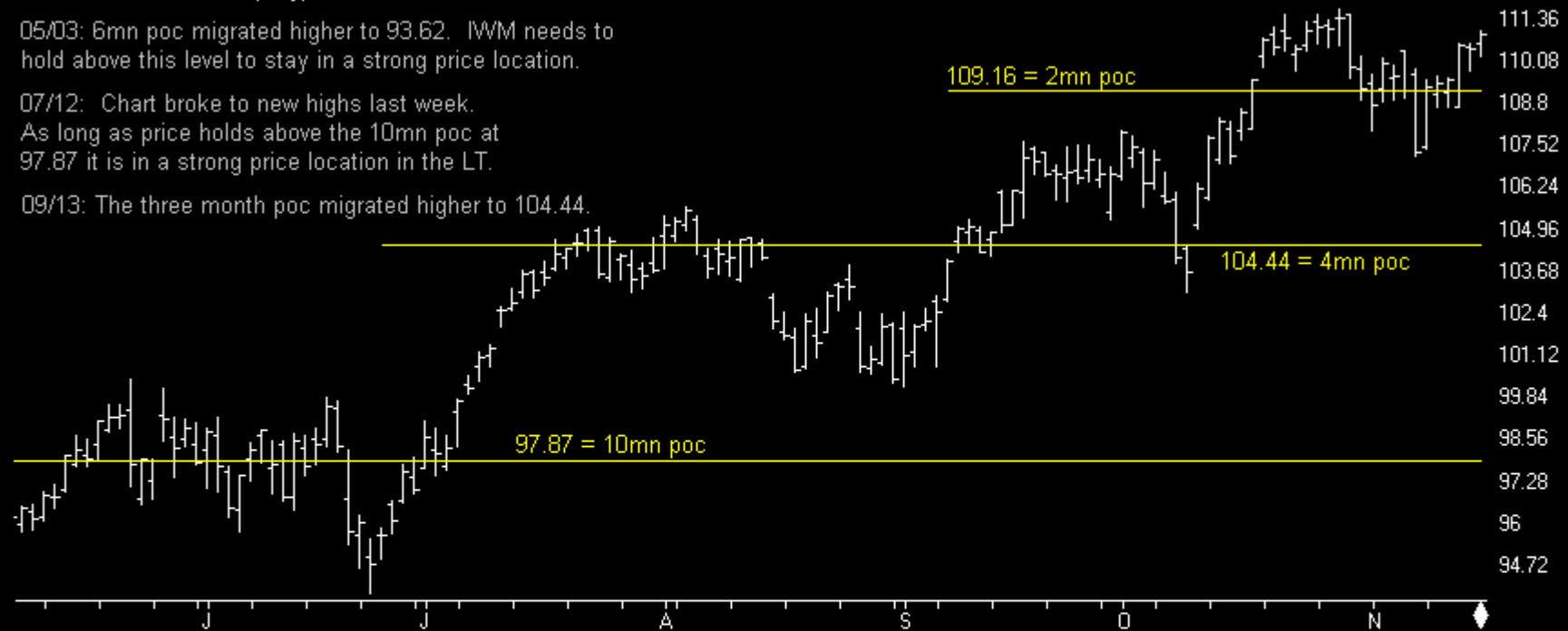
Charts by AIQ TradingExpert

11 IWM R2000 ETF (Daily)

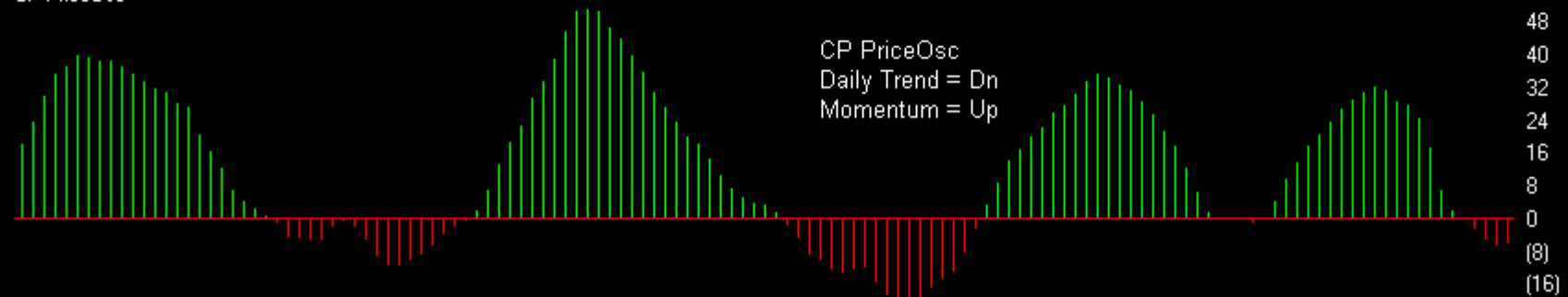
05/03: 6mn poc migrated higher to 93.62. IWM needs to hold above this level to stay in a strong price location.

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.



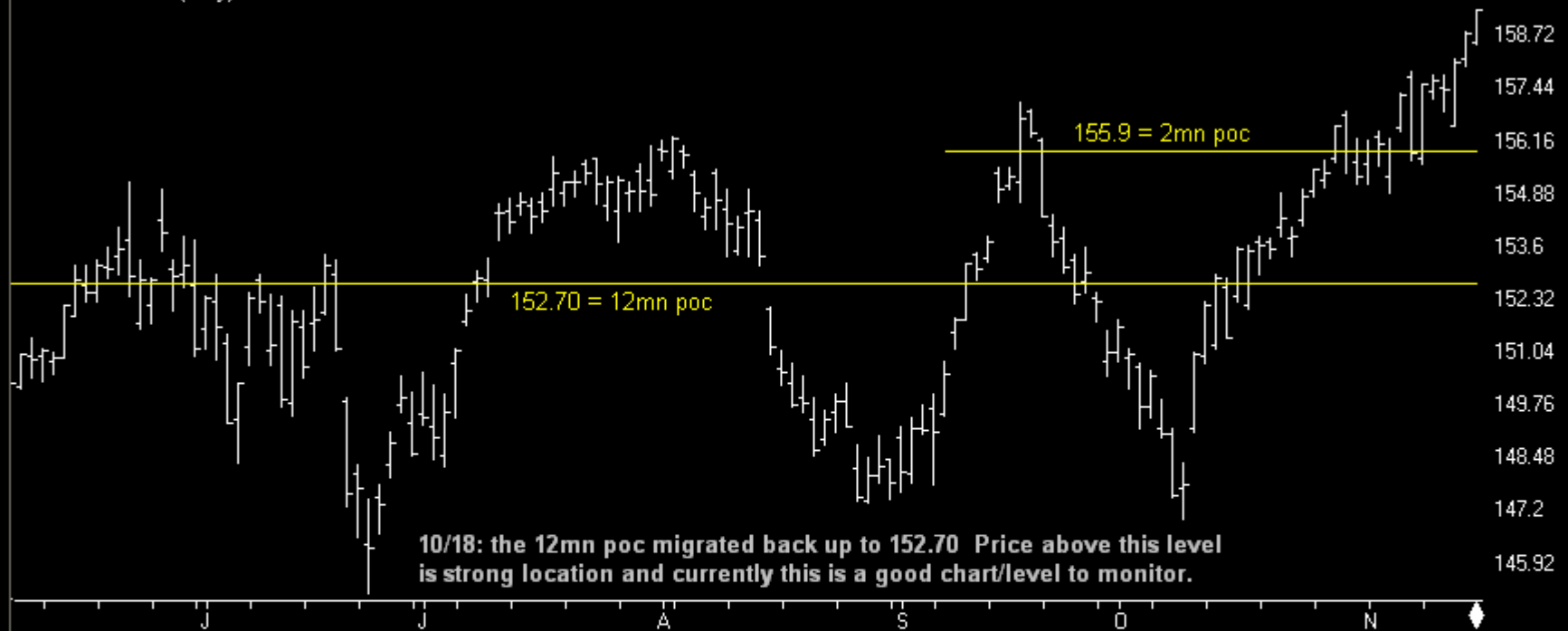
CP PriceOsc



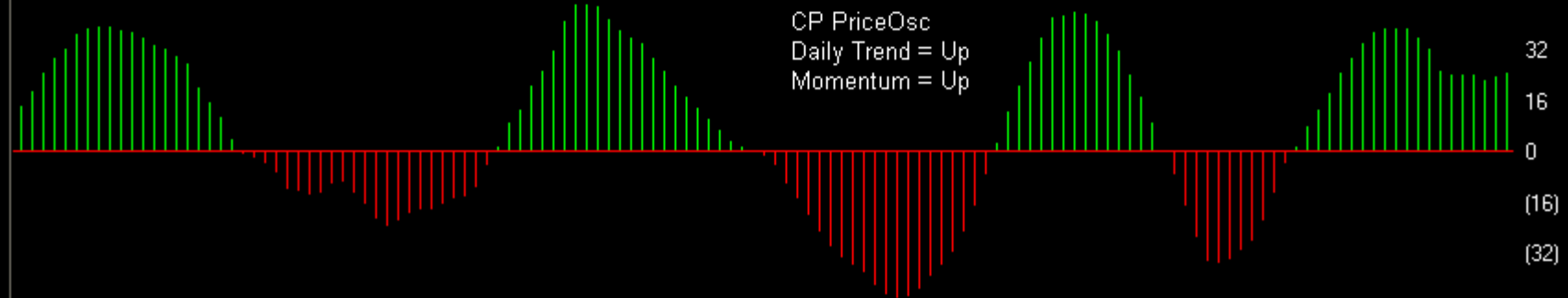
Index ETFs

Charts by AIQ TradingExpert

10 DIA DOW ETF (Daily)



CP PriceOsc

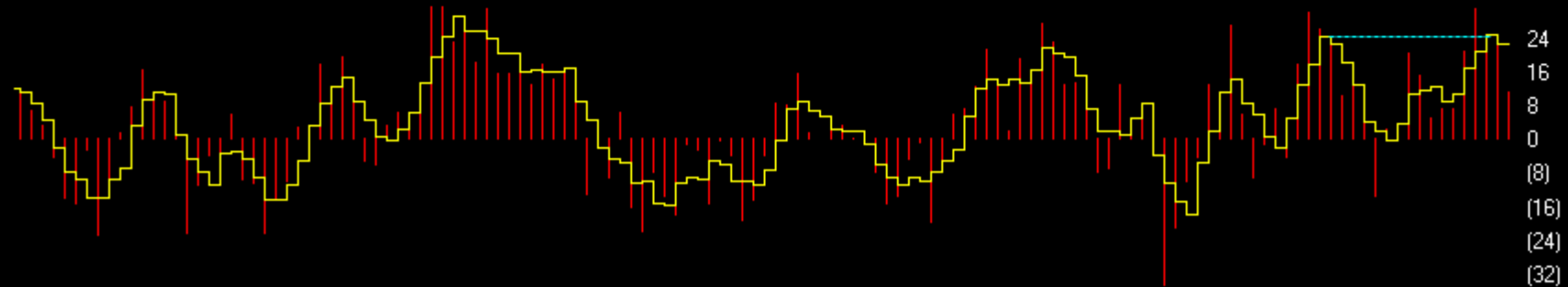
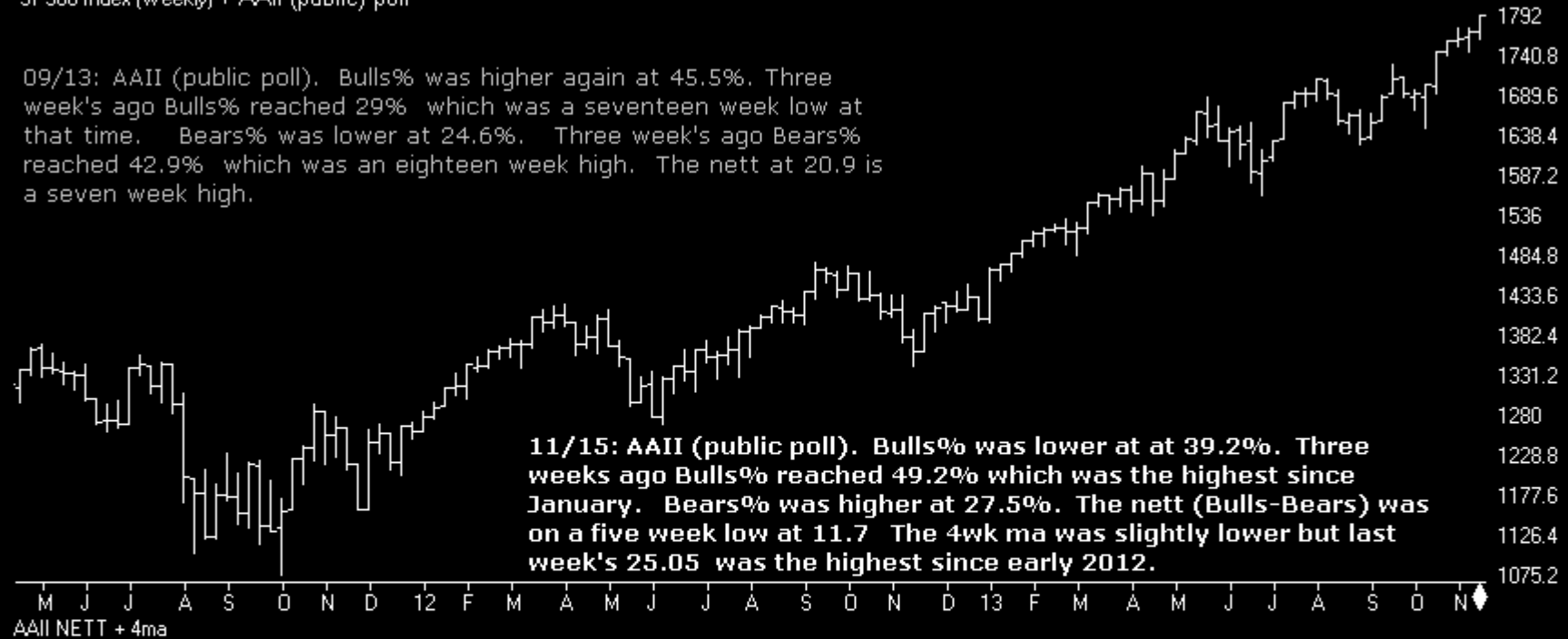


Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + AAI (public) poll

09/13: AAI (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.

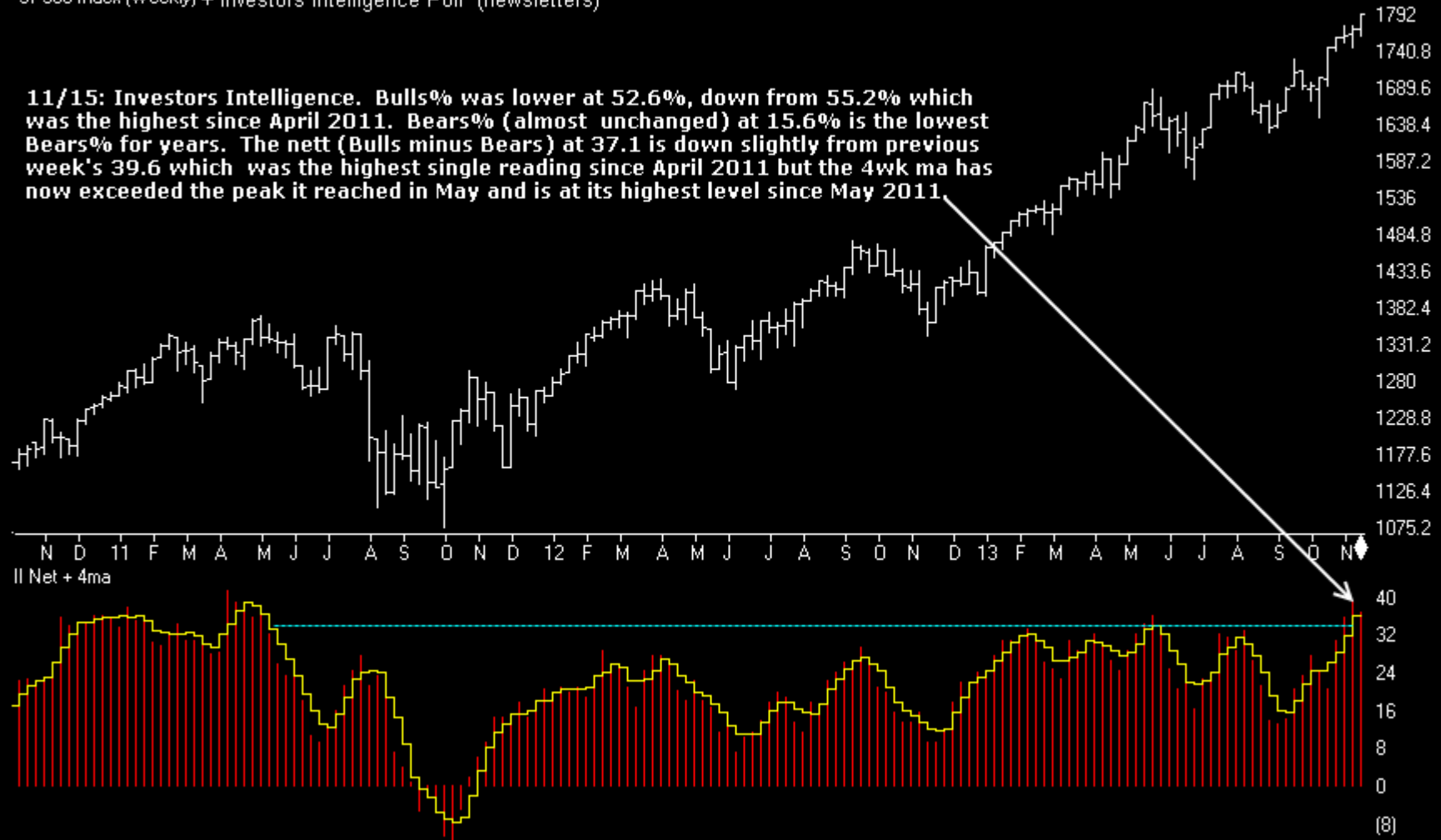


Sentiment

Charts by AIQ TradingExpert

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

11/15: Investors Intelligence. Bulls% was lower at 52.6%, down from 55.2% which was the highest since April 2011. Bears% (almost unchanged) at 15.6% is the lowest Bears% for years. The nett (Bulls minus Bears) at 37.1 is down slightly from previous week's 39.6 which was the highest single reading since April 2011 but the 4wk ma has now exceeded the peak it reached in May and is at its highest level since May 2011.



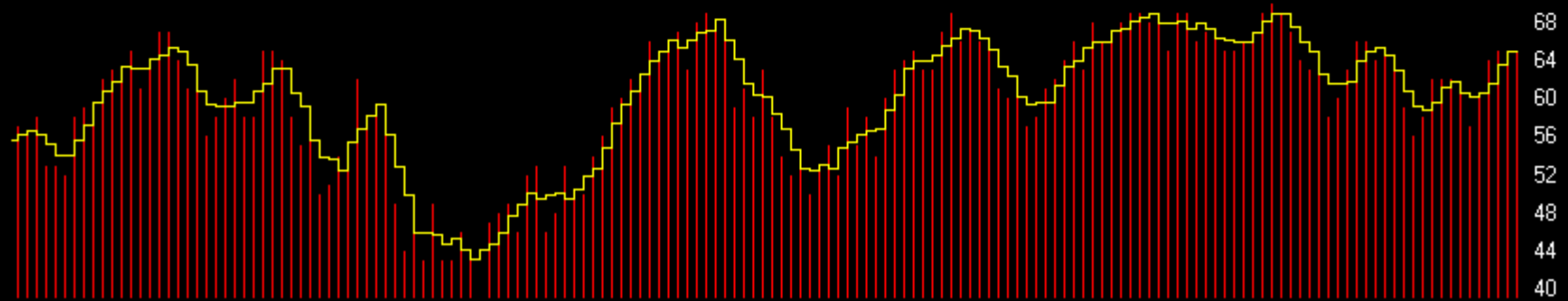
Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly)



MVane + 4ma

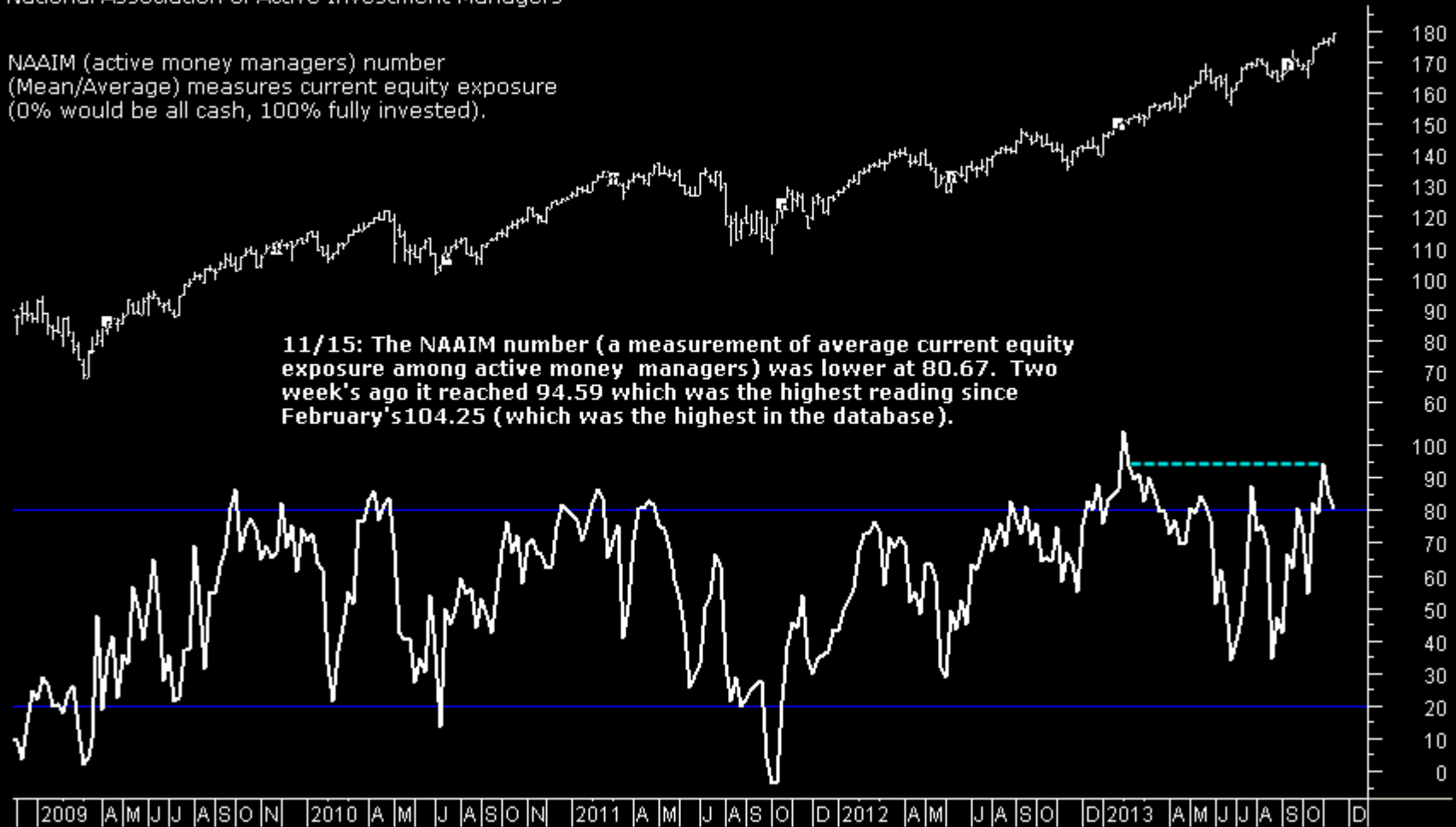


Sentiment

Charts by AIQ TradingExpert

SPY + NAAIM Number
National Association of Active Investment Managers

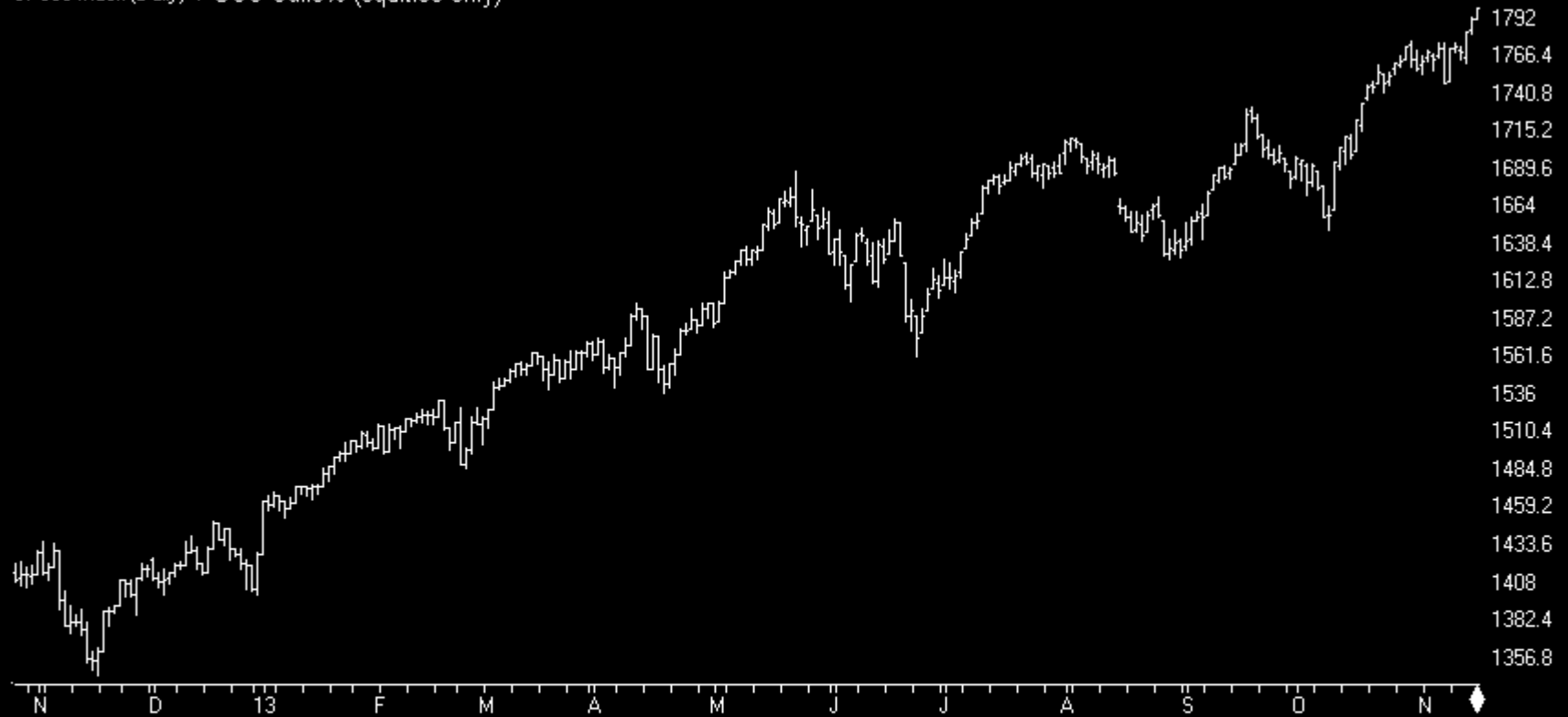
NAAIM (active money managers) number
(Mean/Average) measures current equity exposure
(0% would be all cash, 100% fully invested).



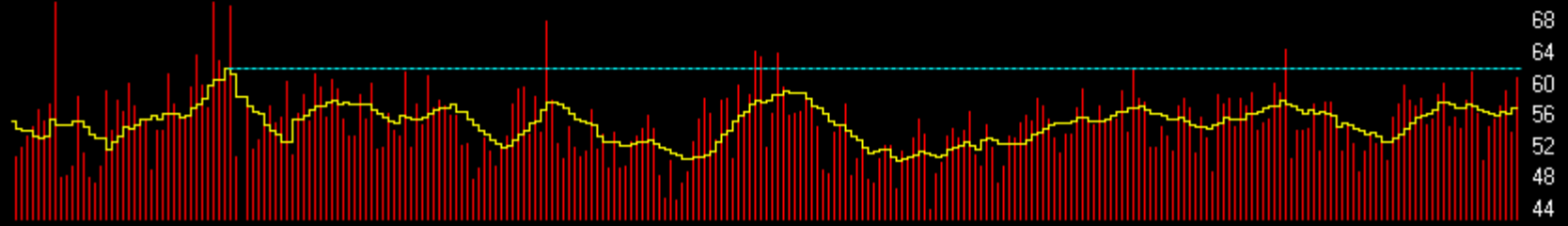
Sentiment

Charts by AIQ TradingExpert

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



OCC call% + 10ma

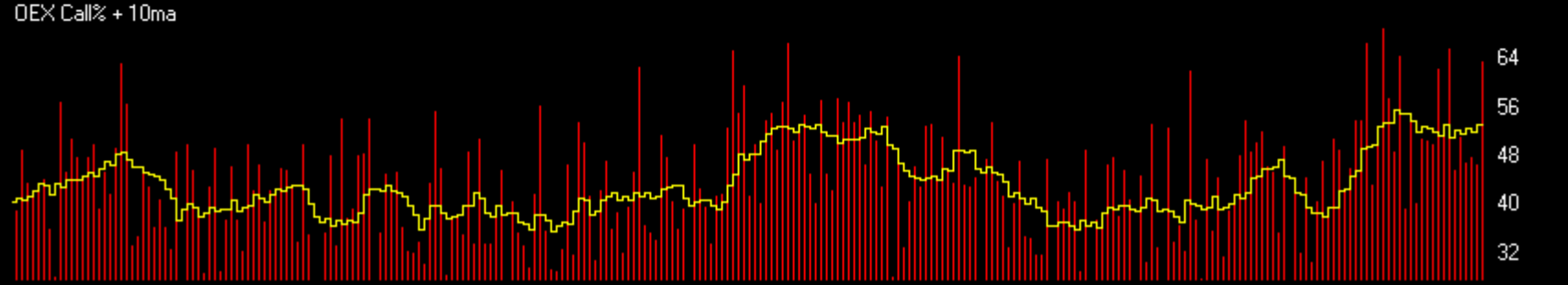


Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + OEX Calls%

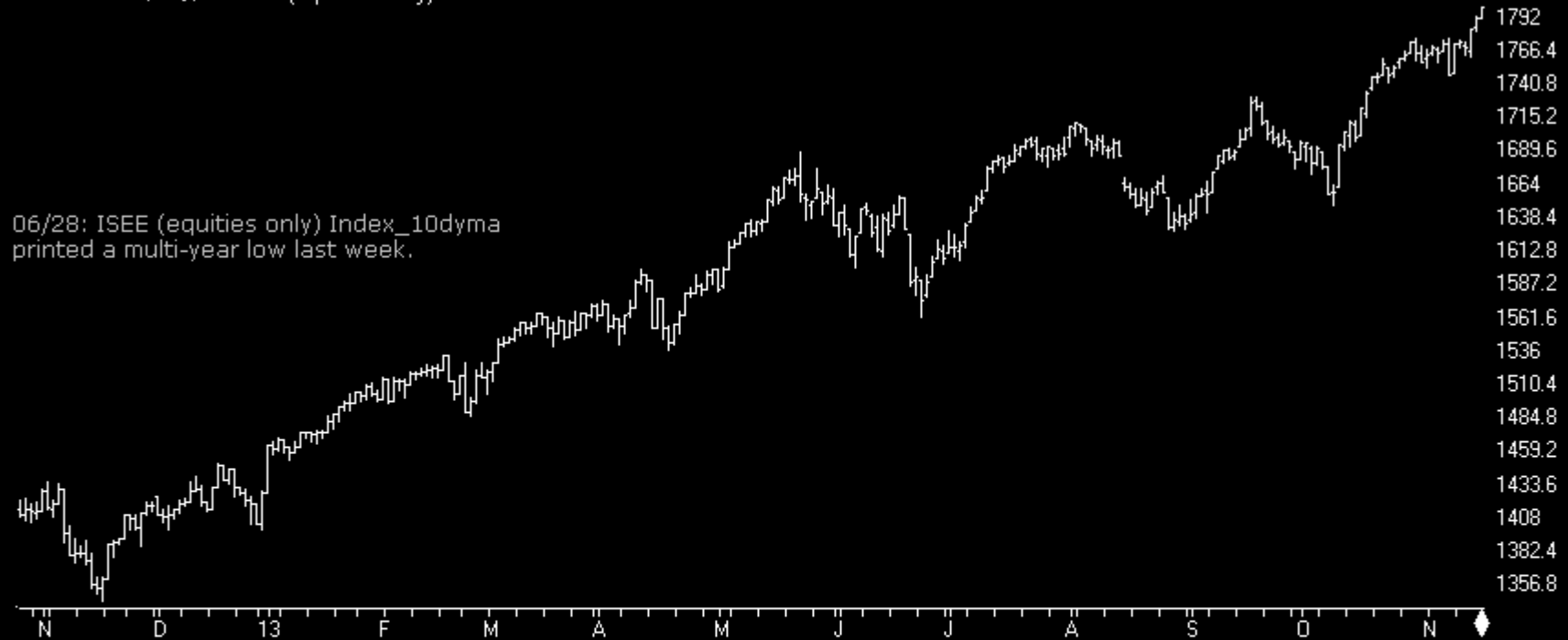
unlike other option ratios, OEX is usually considered a smart-money indicator.



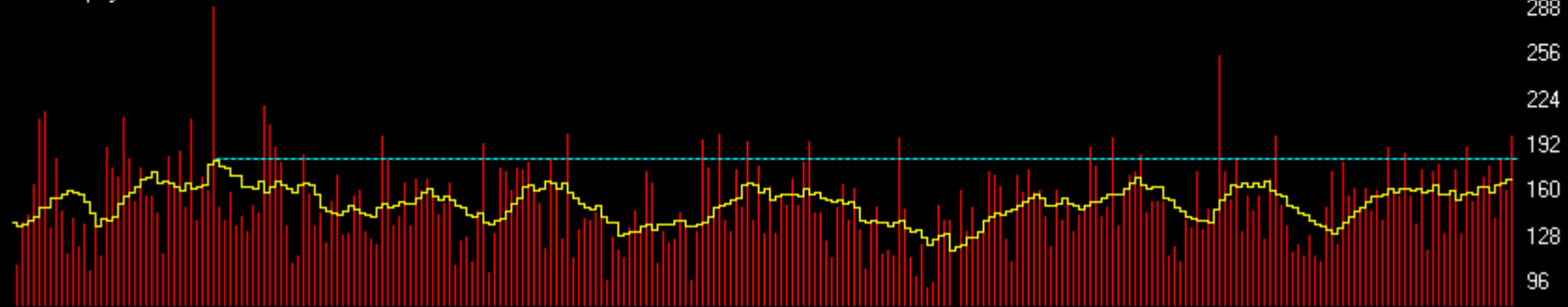
Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + ISEE (equities only)



ISEE Equity+10ma

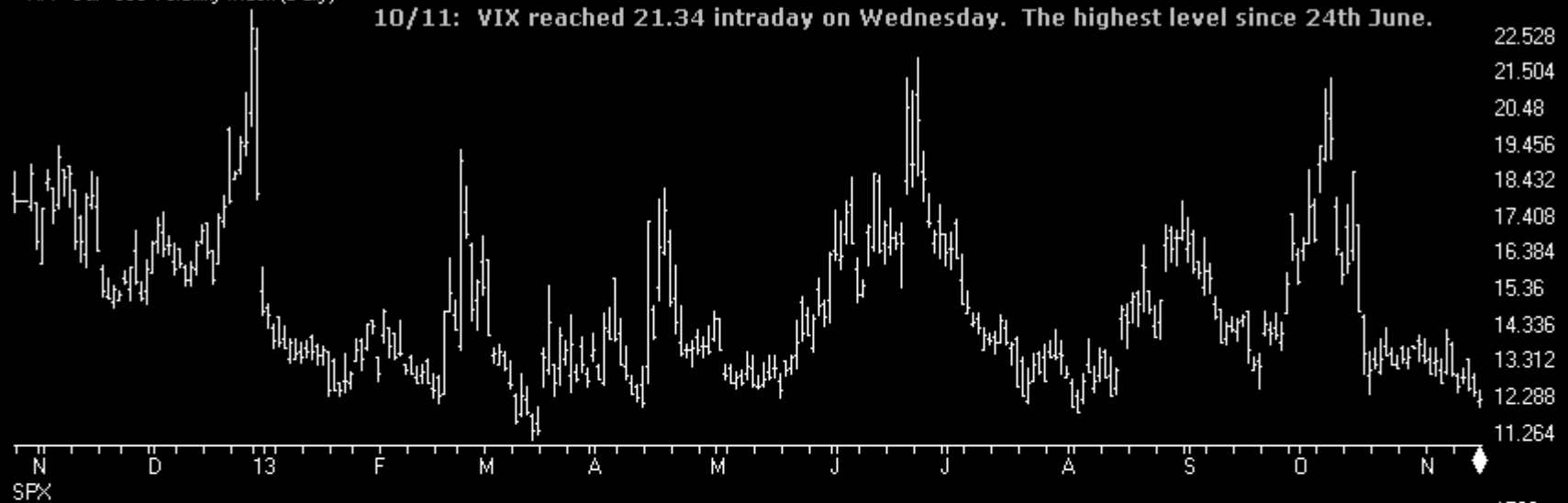


Sentiment

Charts by AIQ TradingExpert

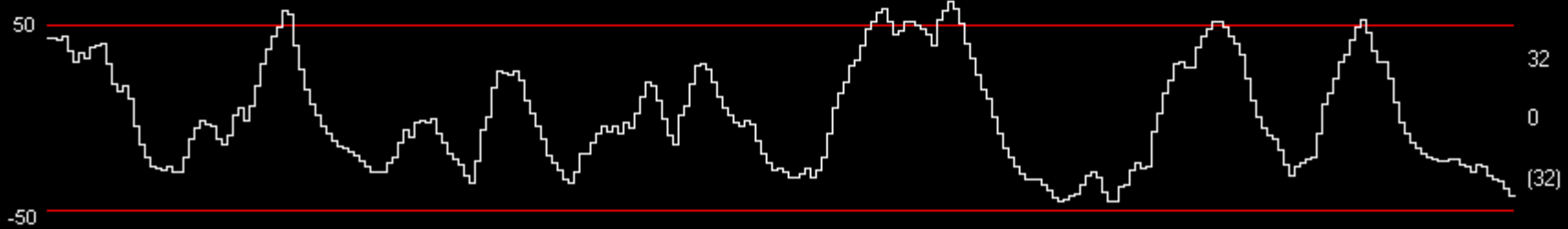
VIX - S&P 500 Volatility Index (Daily)

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



11/15: VIX closed at 12.19 on Friday. The lowest Close since early August.

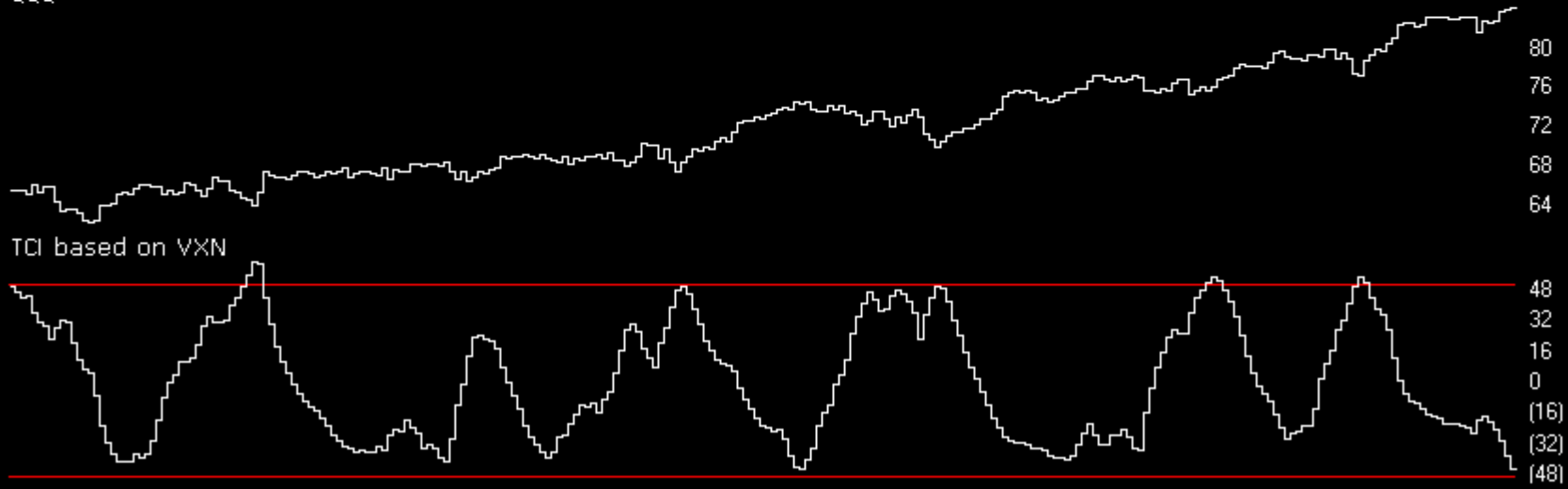
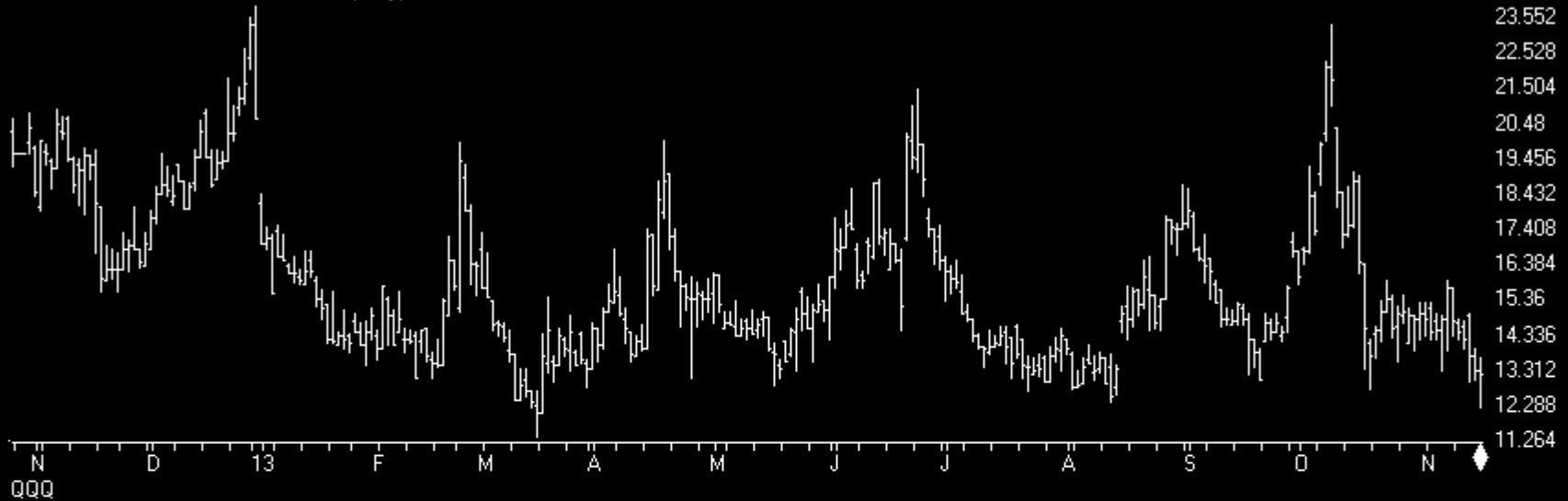
TCI based on VIX



Sentiment

Charts by AIQ TradingExpert

VXN - NASDAQ VOLATILITY INDEX (Daily)

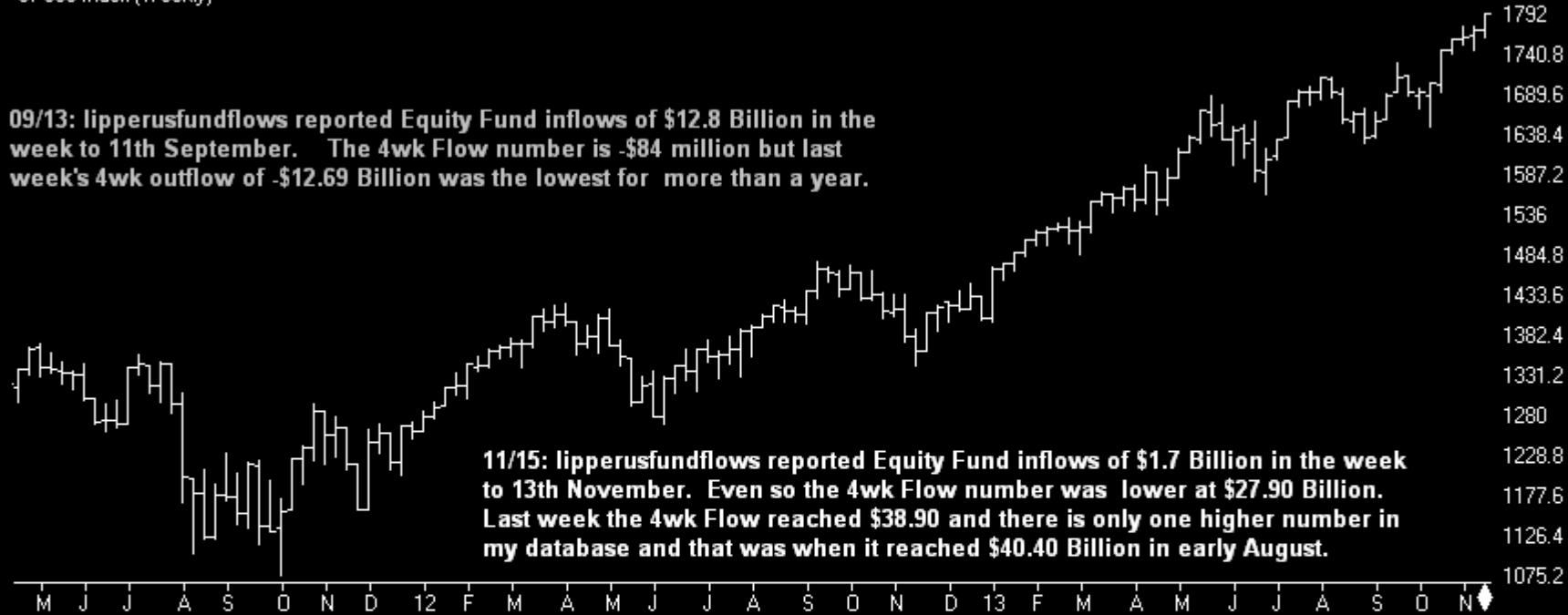


Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly)

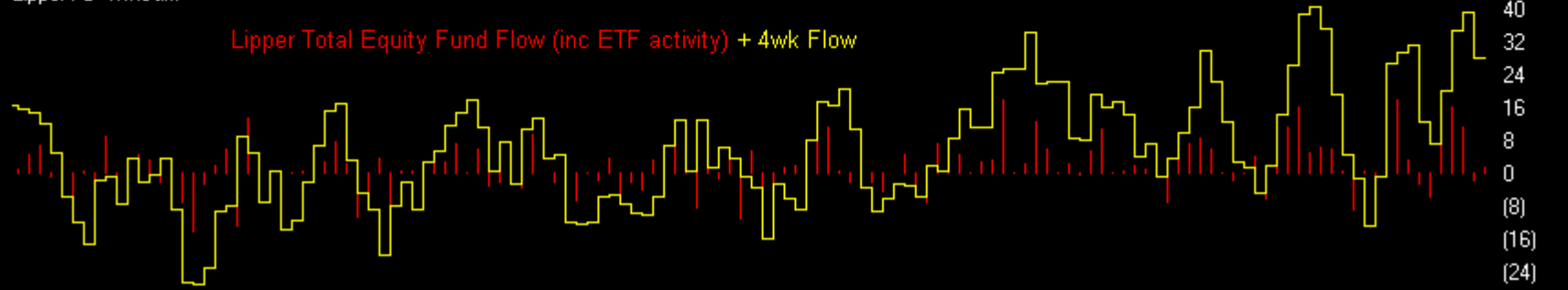
09/13: lipperusfundflows reported Equity Fund inflows of \$12.8 Billion in the week to 11th September. The 4wk Flow number is -\$84 million but last week's 4wk outflow of -\$12.69 Billion was the lowest for more than a year.



11/15: lipperusfundflows reported Equity Fund inflows of \$1.7 Billion in the week to 13th November. Even so the 4wk Flow number was lower at \$27.90 Billion. Last week the 4wk Flow reached \$38.90 and there is only one higher number in my database and that was when it reached \$40.40 Billion in early August.

Lipper Fd+4wkSum

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

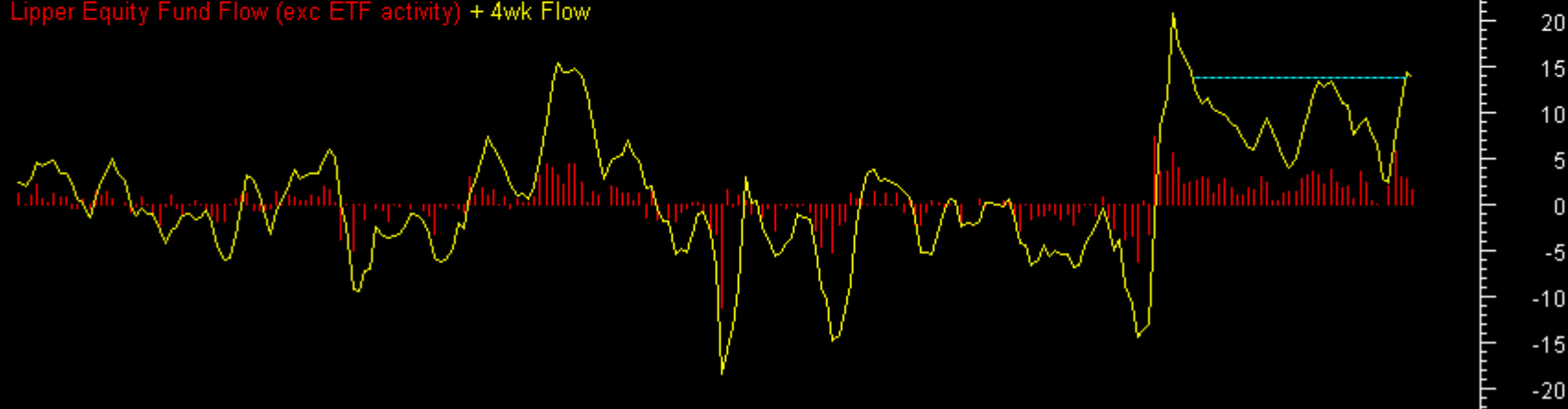


Sentiment

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



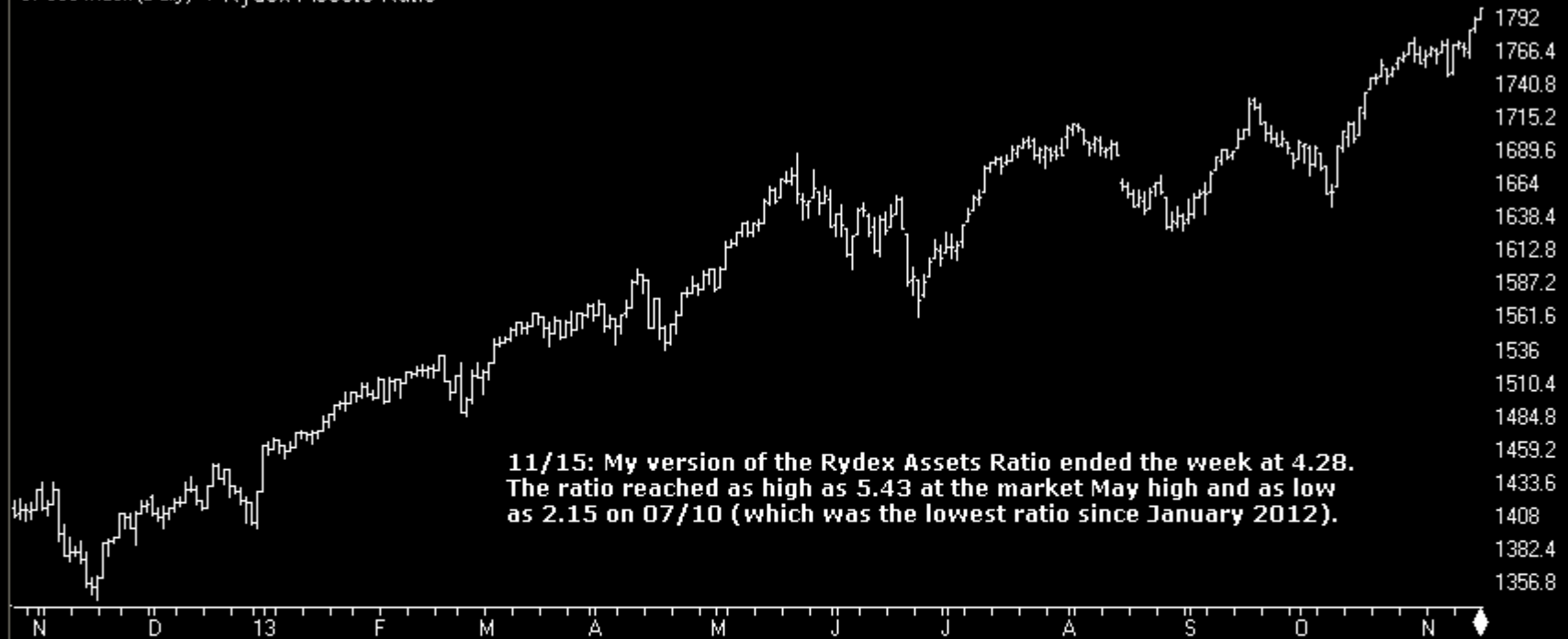
Lipper Equity Fund Flow (exc ETF activity) + 4wk Flow



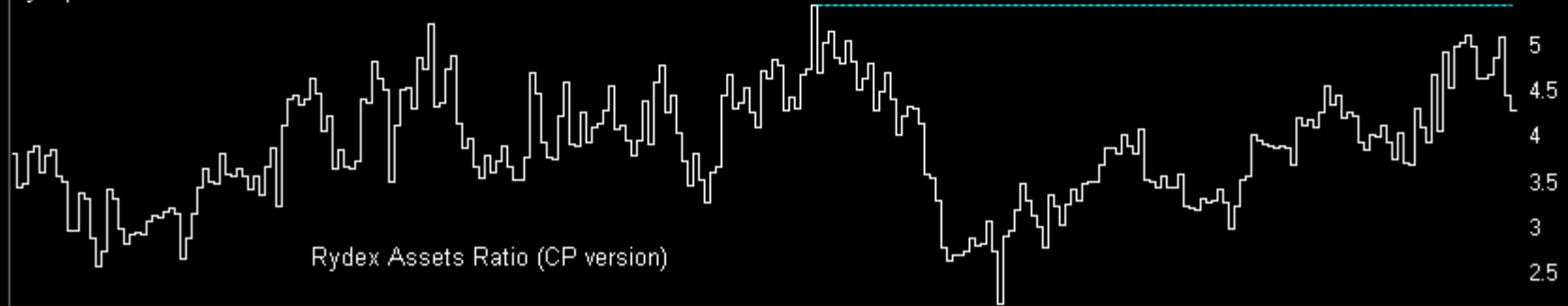
M J J A S O N D 2010 A M J J A S O N 2011 A M J J A S O N D 2012 A M J J A S O D 2013 A M J J A S O N D 20

Sentiment

SP500 Index (Daily) + Rydex Assets Ratio



RyMajAssetsRatio



Bonds

Charts by AIQ TradingExpert

30 Lehman 20+ Year T Bond ETF (Daily)

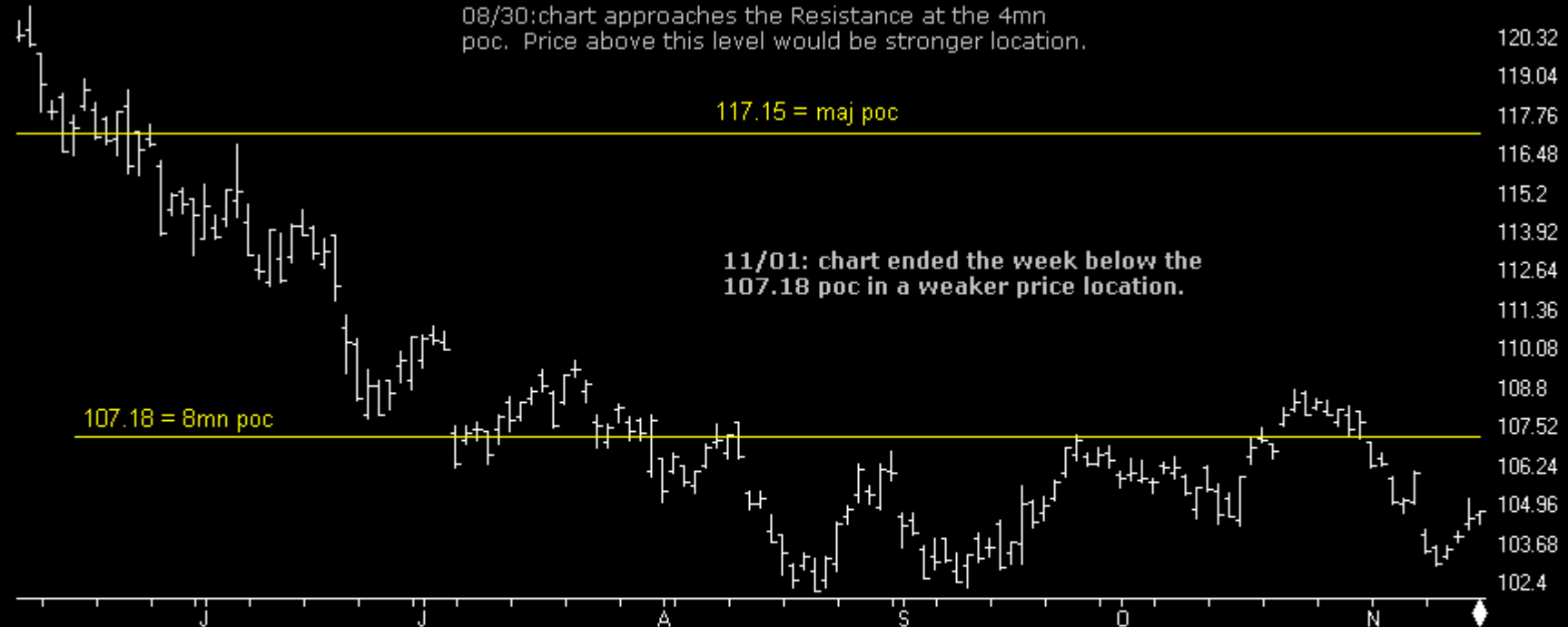
06/07: In a weak price location below 117.15, the major poc. On Tuesday chart printed its lowest level since April 2012.

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

117.15 = maj poc

11/01: chart ended the week below the 107.18 poc in a weaker price location.

107.18 = 8mn poc



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

CP PriceOsc

CP PriceOsc
Daily Trend = Dn
Momentum = Dn

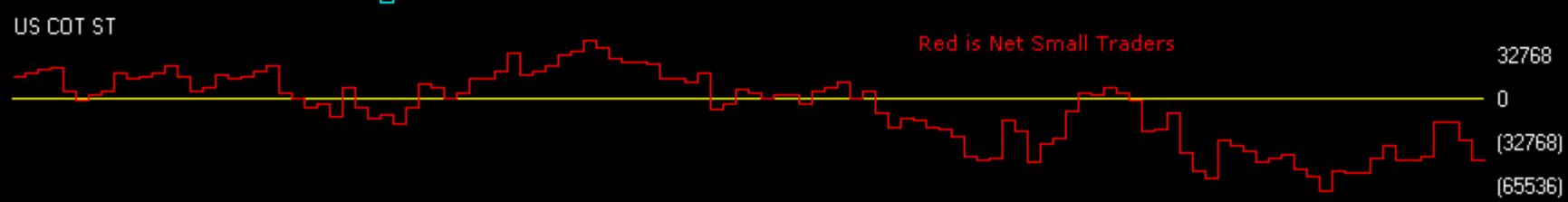
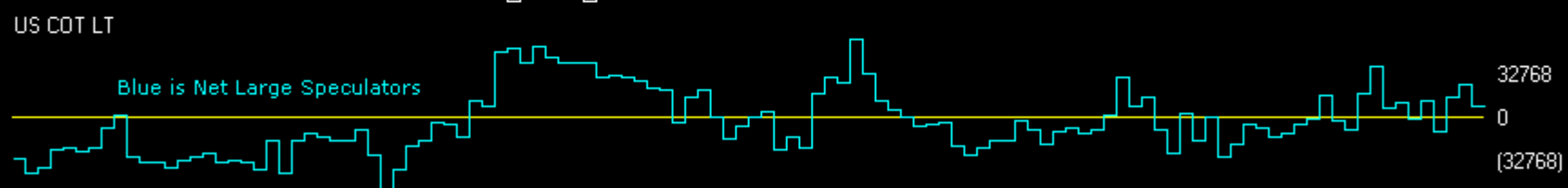
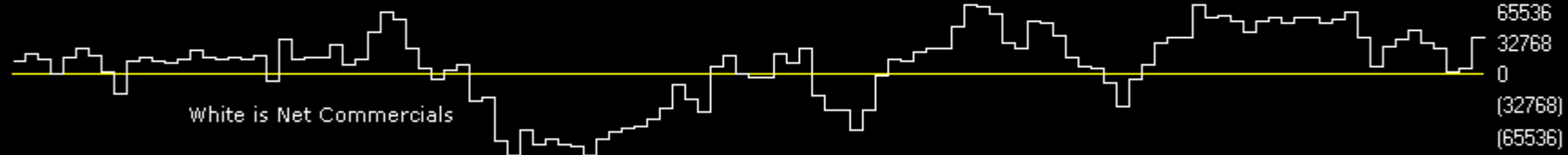
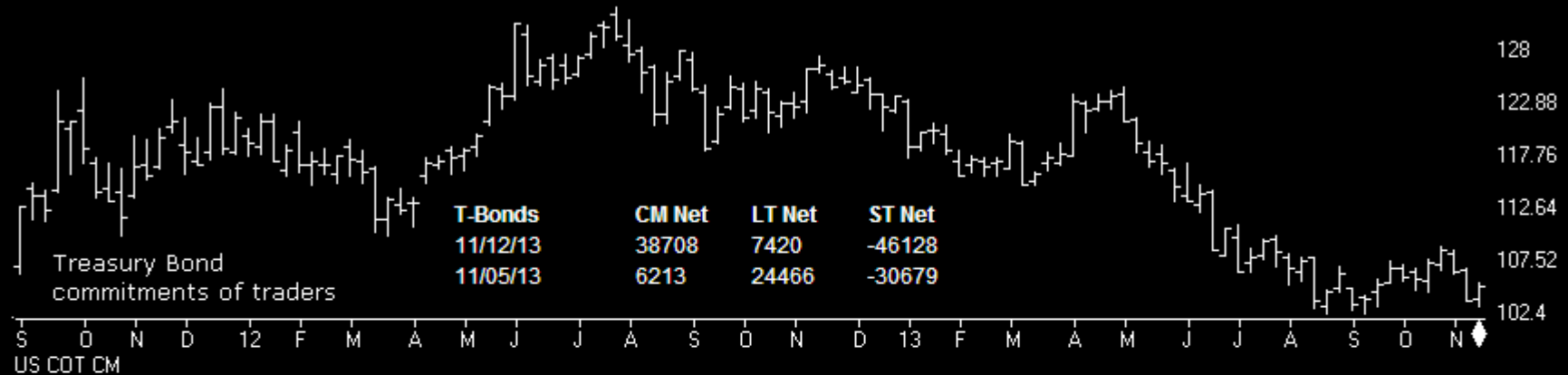


16
8
0
(8)
(16)
(24)
(32)
(40)

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
11/12/13	51.5	39.7	67.2	55.4	89.9	67.8	40.4	15.3	27.6
11/05/13	4.6	5.9	89.2	80.9	100.0	46.3	66.7	46.6	24.3



Gold

Charts by AIQ TradingExpert

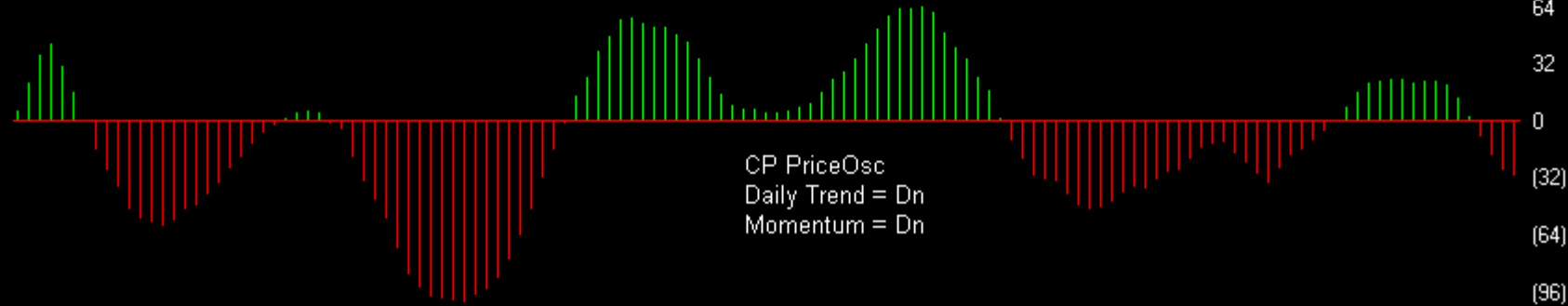
STREETTRACKS GOLD TRUST ETF (Daily) (GLD)

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.



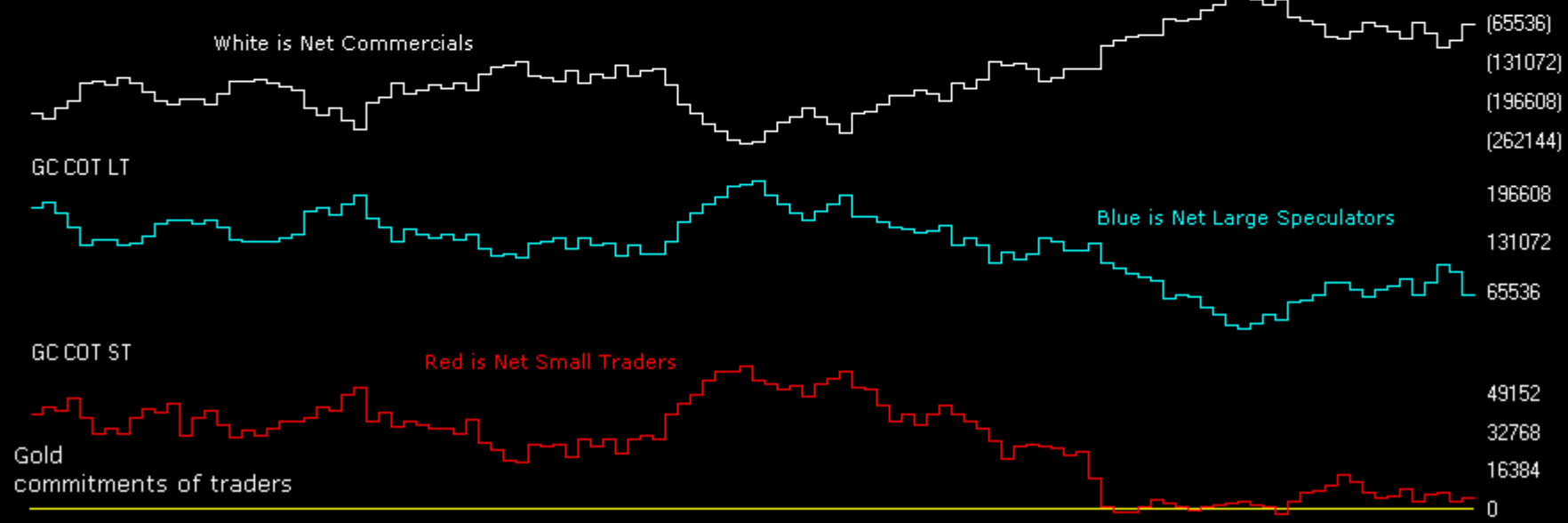
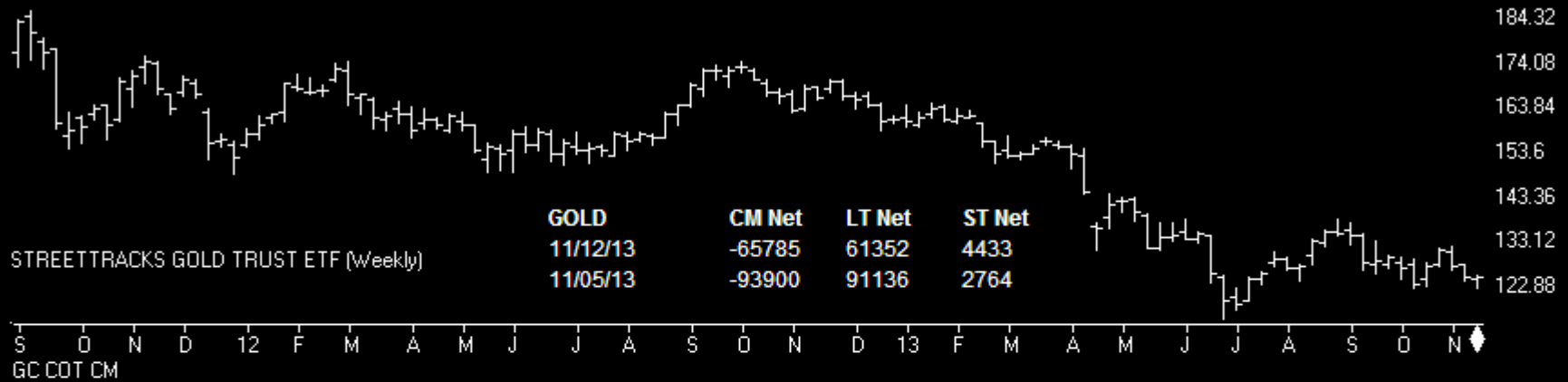
CP PriceOsc



Gold

Charts by AIQ TradingExpert

GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/12/13	46.7	69.6	57.2	53.5	1	33.9	41.7	55.7	55.8
11/05/13	14.7	61.6	89.6	89.1	27	6.2	31.8	24.5	43



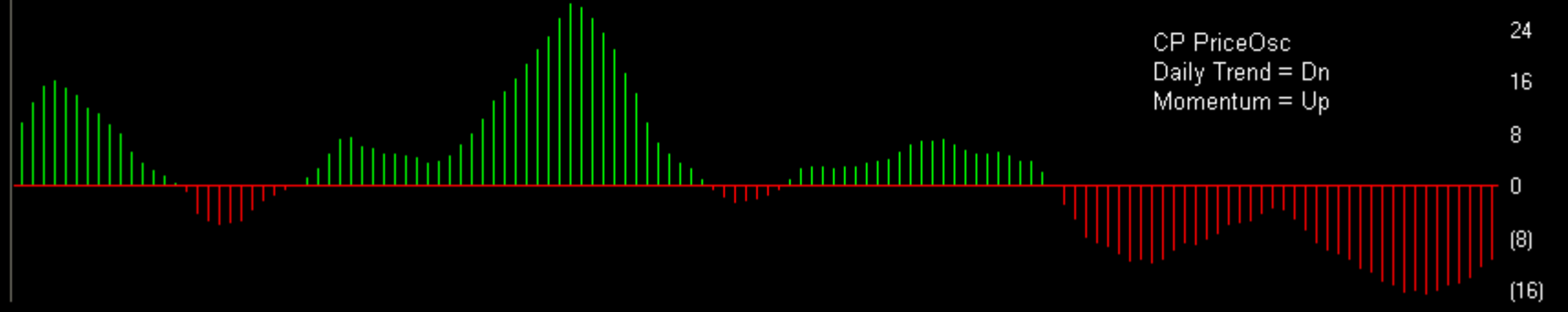


43 UNITED STATES OIL FUND (Daily) (USO)

10/18: Printed a 3month low last week and remains below 134.17, the 12mn poc, in a weak price location.



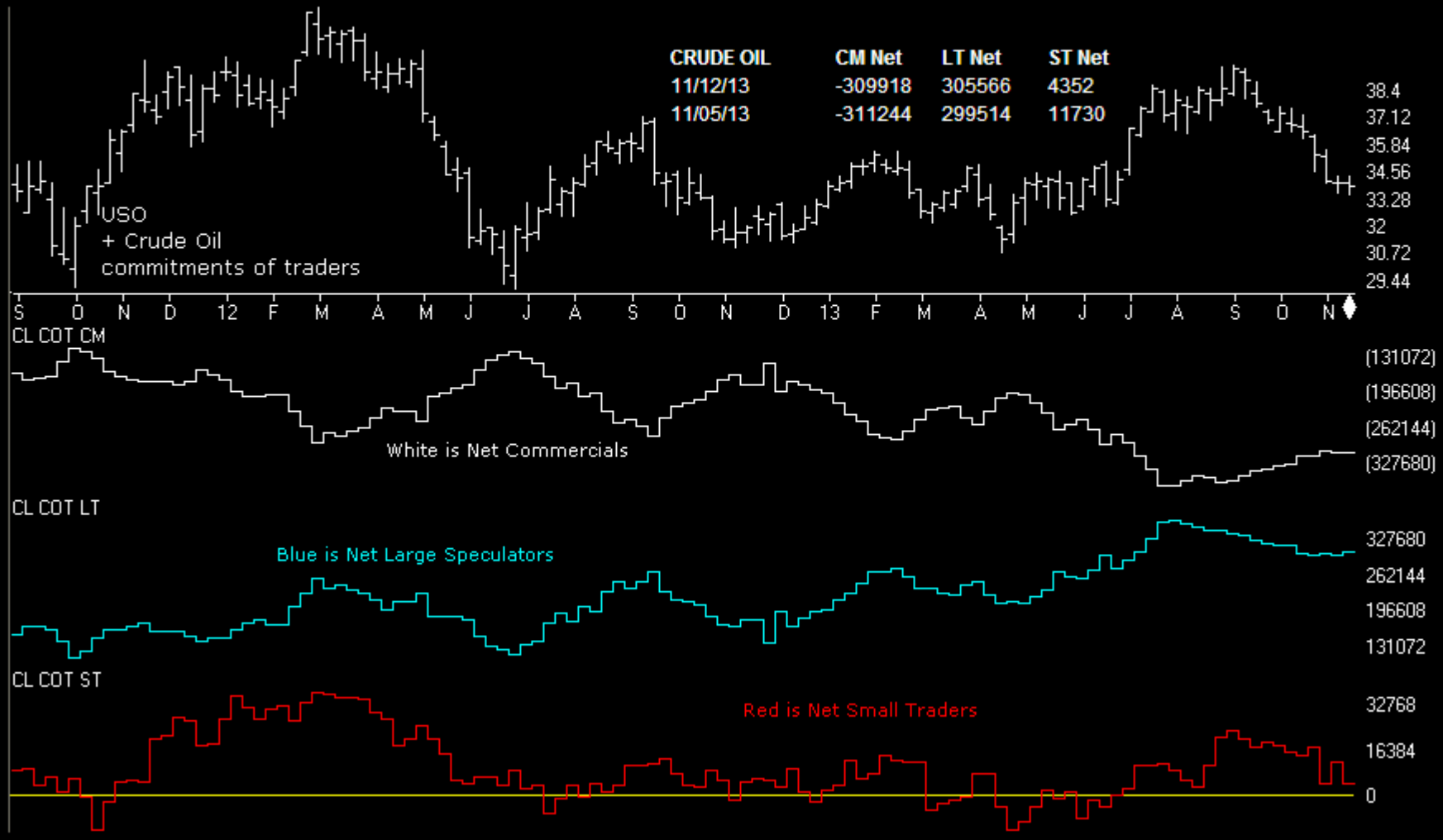
CP PriceOsc



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
11/12/13	45.3	65.9	65.5	56.0	100.0	100.0	40.6	14.2	48.5
11/05/13	39.2	85.7	78.5	55.4	84.2	96.8	64.1	6.2	20.5



Dollar

Charts by AIQ TradingExpert

51 EURUSD (Daily)

1.3965 = 1/2R off 2008 high

1.3416 = 1/2R off June 2010 low

1.3228 = 1/2R off Feb high

multi-year poc = 1.3063

CP PriceOsc

CP PriceOsc
Daily Trend = Dn
Momentum = Dn

1.3824
1.376
1.3696
1.3632
1.3568
1.3504
1.344
1.3376
1.3312
1.3248
1.3184
1.312
1.3056
1.2992
1.2928
1.2864
1.28

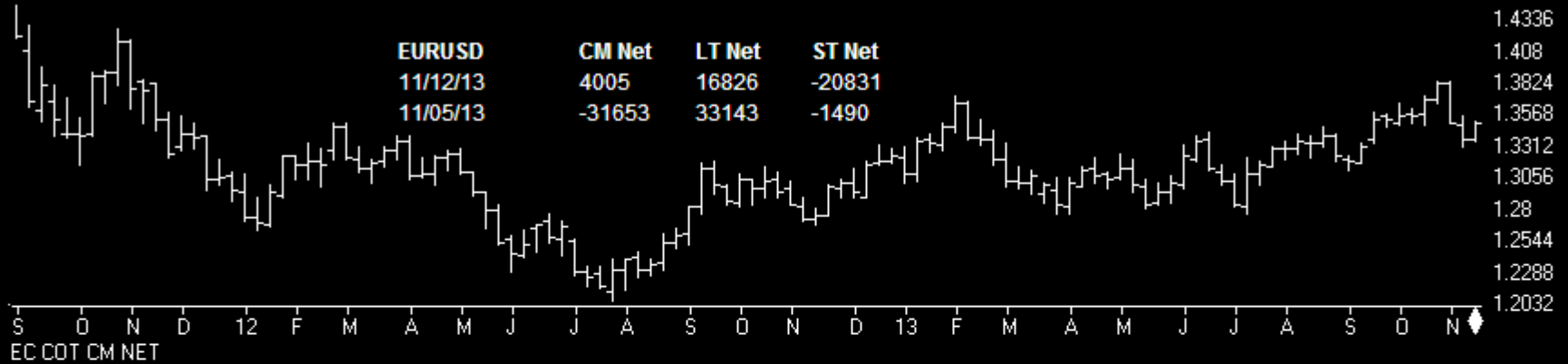
0.25
0.1875
0.125
0.0625
0
(0.0625)
(0.125)
(0.1875)
(0.25)



Dollar

Charts by AIQ TradingExpert

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/12/13	41.2	34.7	48.7	64.6	63.7	32.7	23.1	22.8	74.5
11/05/13	21.5	20.9	78.5	75.0	72.7	22.7	93.4	48.5	12.4



EURUSD (Weekly) commitments of traders

Dollar

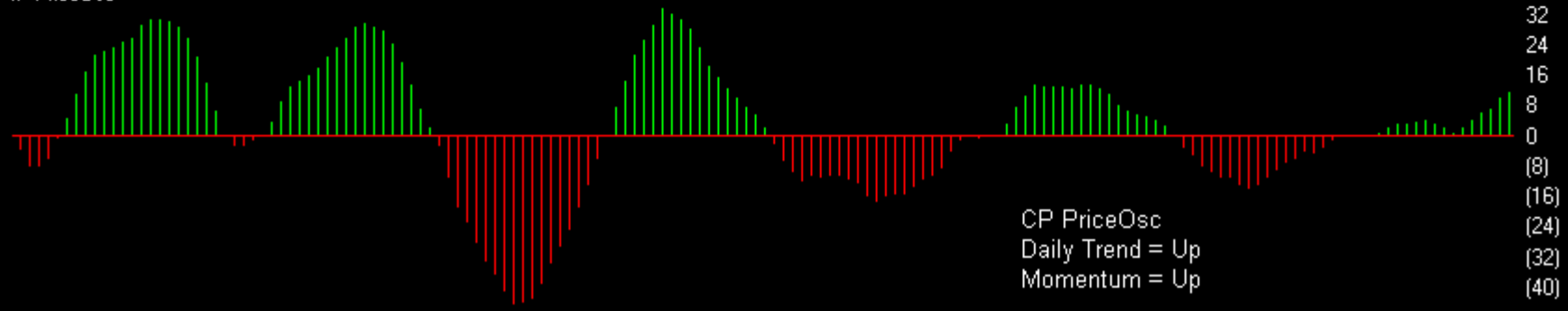
Charts by AIQ TradingExpert

USDJPY (Daily)



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

PriceOsc



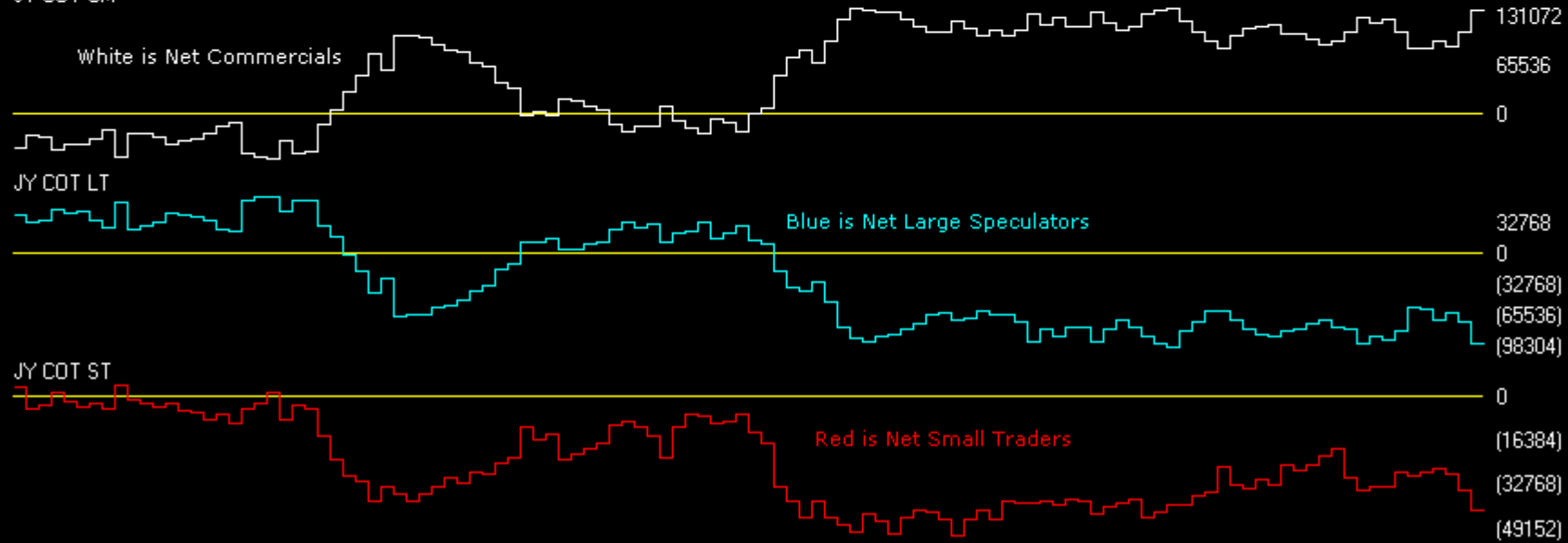
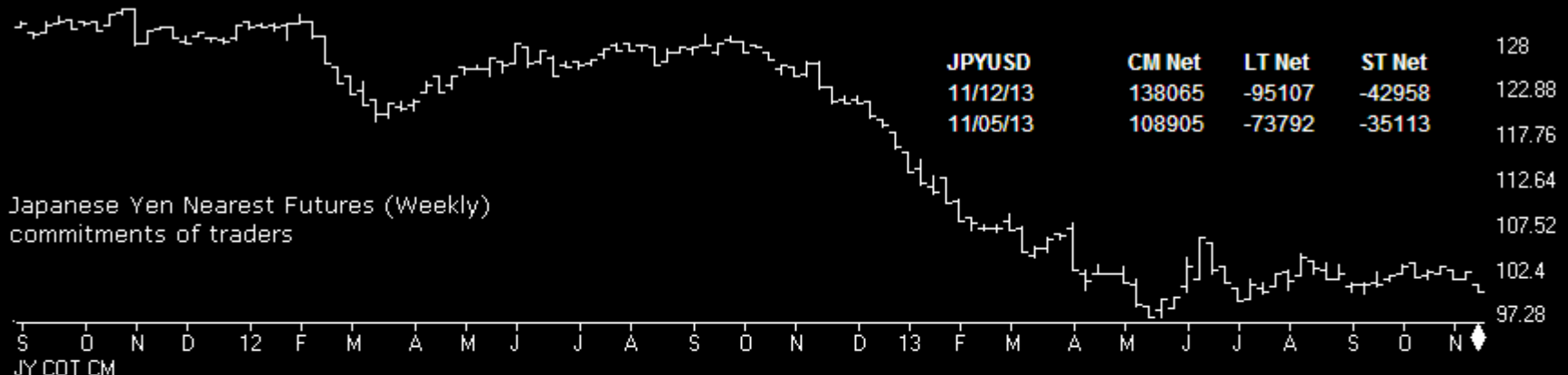
CP PriceOsc
Daily Trend = Up
Momentum = Up

103.68
103.04
102.4
101.76
101.12
100.48
99.84
99.2
98.56
97.92
97.28
96.64
96
95.36
94.72
94.08
93.44
92.8
32
24
16
8
0
(8)
(16)
(24)
(32)
(40)

Dollar

Charts by AIQ TradingExpert

JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/12/13	95.4	87.9	15.1	10.9	30.6	78.6	2.0	0.0	69.9
11/05/13	41.1	70.2	33.2	60.9	34.6	61.1	39.6	13.2	73.4



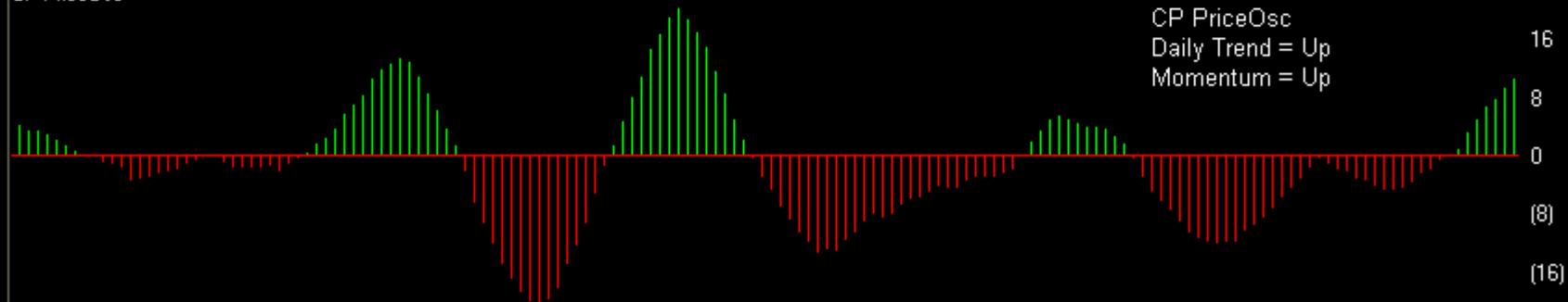
Dollar

Charts by AIQ TradingExpert

US DOLLAR INDEX (Daily)



CP PriceOsc

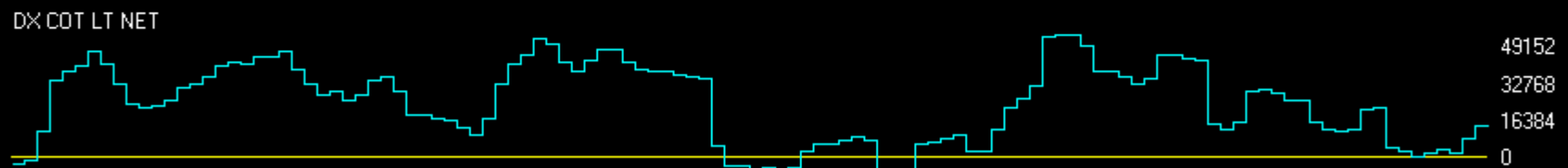
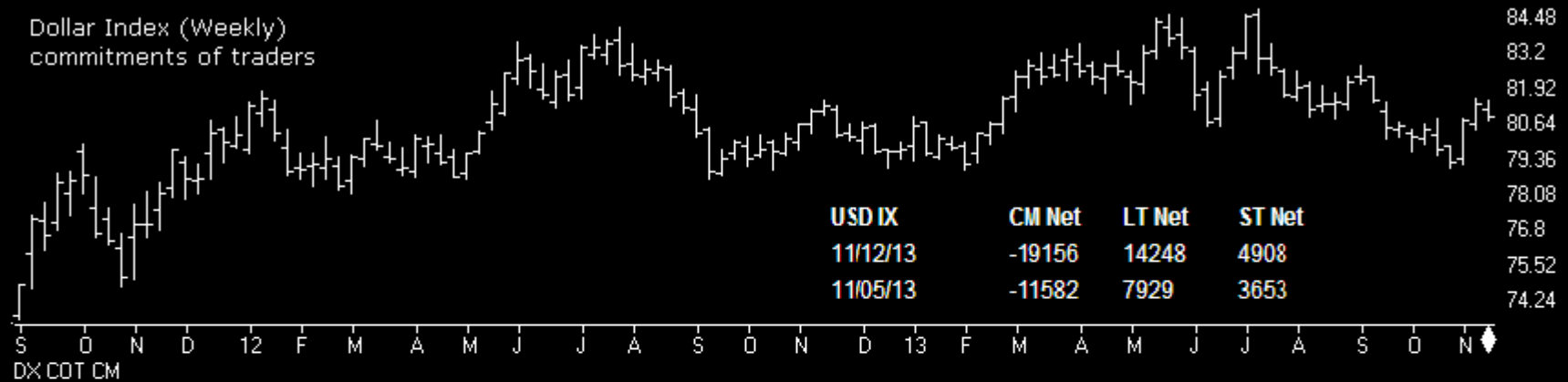


Dollar

Charts by AIQ TradingExpert

USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/12/13	71.9	12.4	59.2	31.3	64.9	41.3	15.8	100.0	56.0
11/05/13	86.2	26.2	23.5	17.6	66.9	75.1	0.0	73.9	83.5

Dollar Index (Weekly)
commitments of traders



<http://www.chartprofitwebcast.com>