

Charts to Friday 22nd November

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

Friday closed above Mon-Wed Hi-Lo range which indicates active Buying on the weekly timeframe.

ES Analysis: Last week I marked Significant Selling three times early in the week and Significant Buying twice later in the week. Buyers remain in control of the dayframe, see Friday's highlighted comments. The minor (13day) poc is now at 1789 and may be Support in the ST but currently only Significant Selling marked below 1758.50 would have negative implications for the longer timeframe.

***** BREADTH

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

Stocks>50dyma numbers: Nyse 66%, Nasdaq 62%, R2000 66%, UK 57%. Numbers >50 are considered supportive.

***** SENTIMENT

Consensus Polls:

11/22: AAll (public poll). Bulls% was lower at 34.4% (from 39.2%). Four weeks ago Bulls% reached 49.2% which was the highest since January. Bears% was higher at 29.5% (from 27.5%). The nett (Bulls-Bears) at 4.9 is an eleven week low. The 4wk ma is at 15.95 having reached 25.05 two week's ago which was the highest since early 2012.

11/22: Investors Intelligence. Bulls% was slightly higher at 53.6%. Bulls% reached 55.2% two weeks ago which was the highest since April 2011. Bears% was unchanged at 15.6% is the lowest Bears% for years. The nett (Bulls minus Bears) is at 38.1 having reached 39.6 two weeks ago which was the highest single reading since April 2011. The 4wk ma of nett was higher and is in fact approaching the extreme peak it reached in April 2011.

11/22: Market Vane (advisers) poll was slightly higher at 66

11/22: The NAAIM number (a measurement of average current equity exposure among active money managers) was higher at 87.43. Three 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:

11/22: My version of the Rydex Assets Ratio ended the week at 4.94. Thursday's ratio at 5.2 was the highest since it reached 5.43 at the market May high.

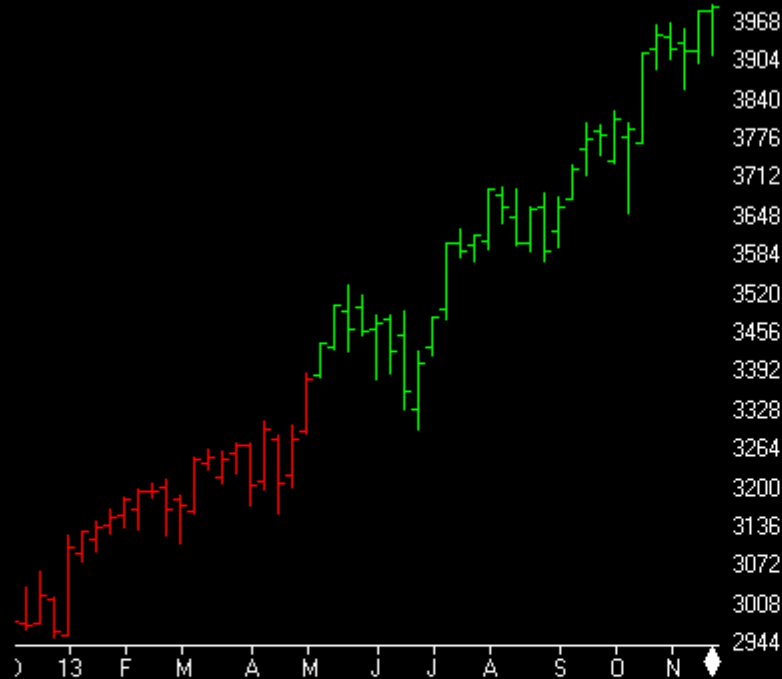
11/22: lipperusfundflows reported Equity Fund inflows of \$4.2 Billion in the week to 20th November. Even so the 4wk Flow number was lower at \$15.70 Billion having reached \$38.90 two weeks ago which was the second highest number in my database.

11/22: lipperusfundflows ex ETFs reported Equity Fund inflows of \$2.6 Billion in the week to 20th November.

VIX

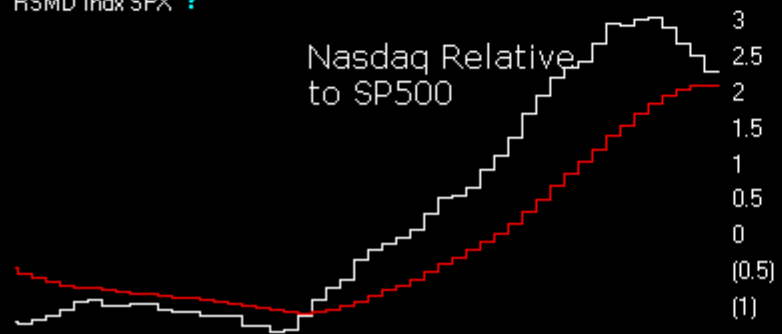
11/22: VIX closed at 12.26 on Friday. Getting Close to the low it reached in early August.

NASDAQ COMPOSITE (Weekly)



RSMD Indx SPX ?

Nasdaq Relative to SP500



ChartProfit Breadth System - wk ending 11/22

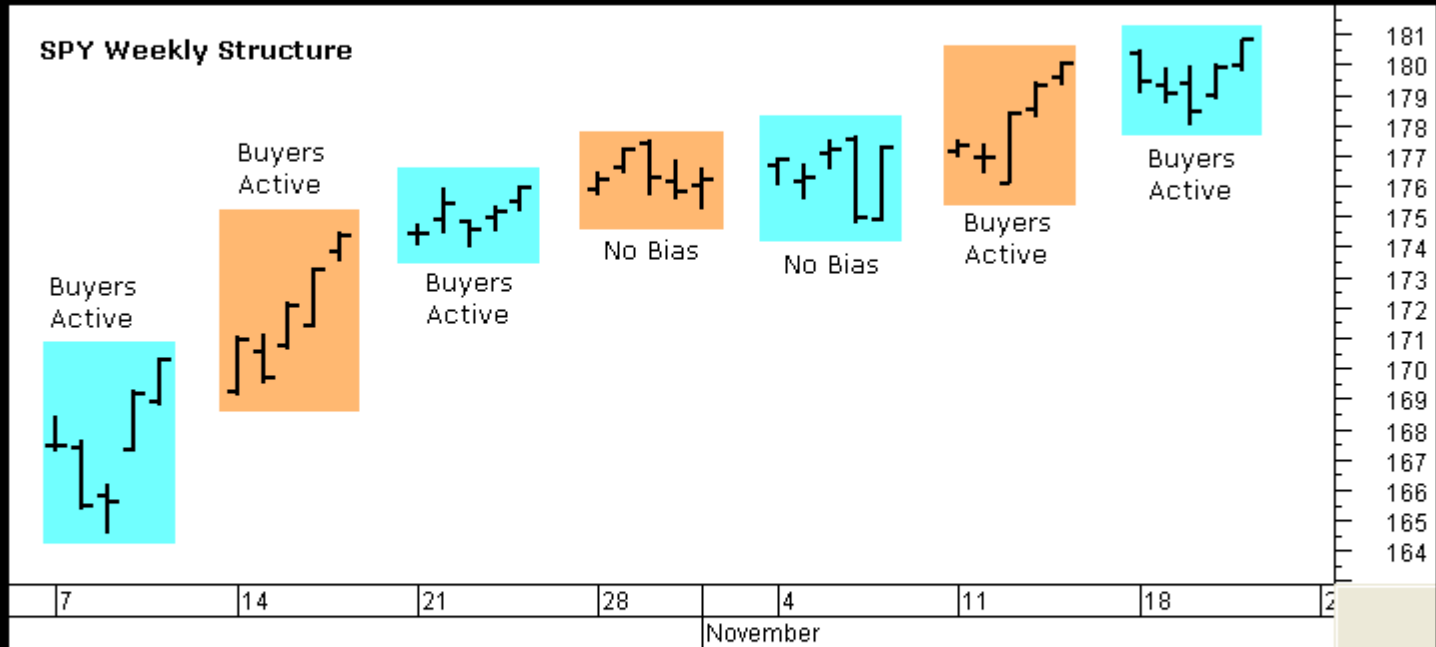
	-5	-4	-3	-2	-1	↓
NYSE	83	82	71	64	70	66
NasDaq	75	72	60	58	61	62
SP500	81	81	75	75	82	79
ND100	79	72	71	64	74	66
R2000	80	77	63	61	63	66
UK	76	82	76	63	67	57

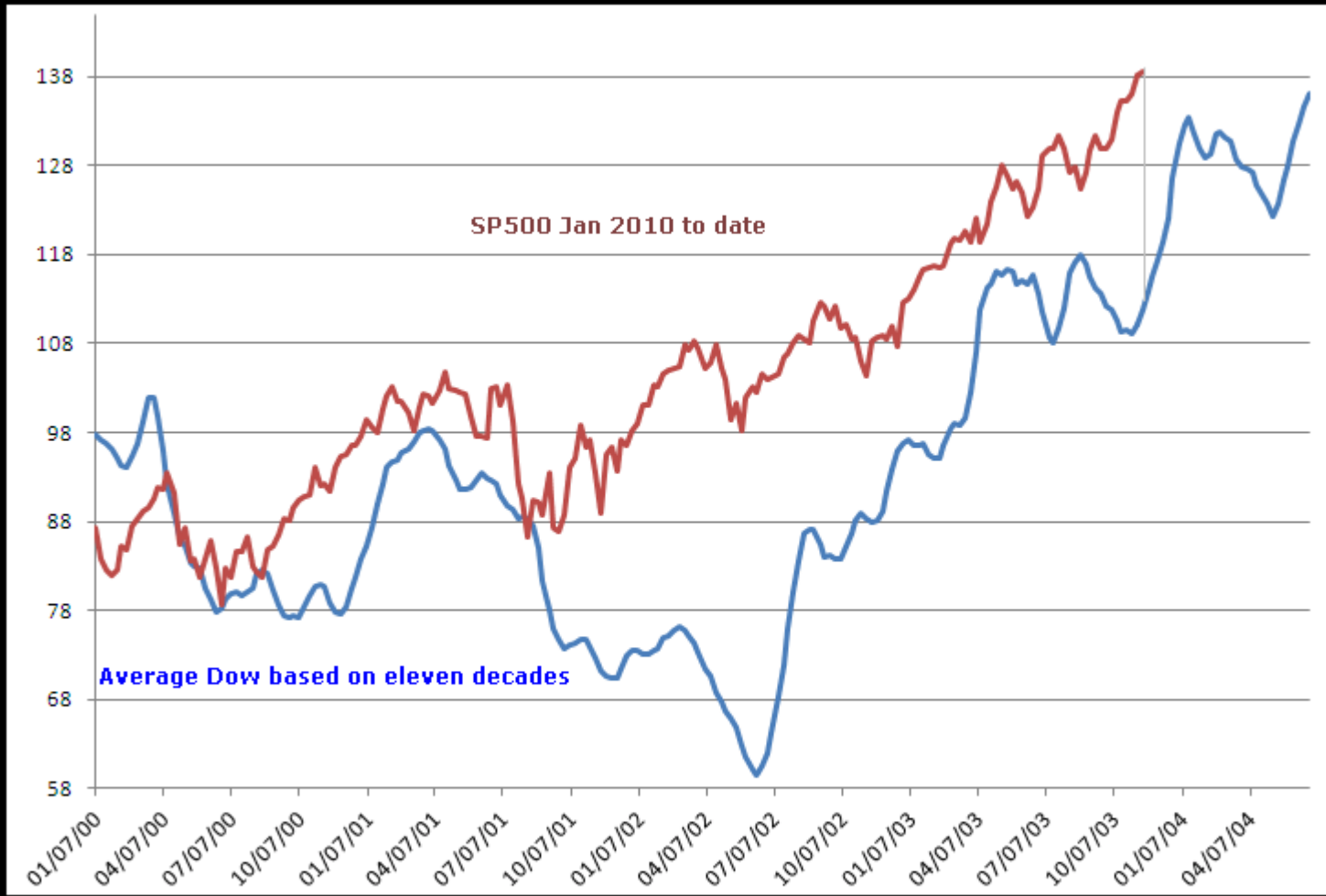
number = % stocks >50day ma

Relative to SPX wk ending 11/22

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

SPY Weekly Structure





Commitments of Traders

Charts by AIQ TradingExpert

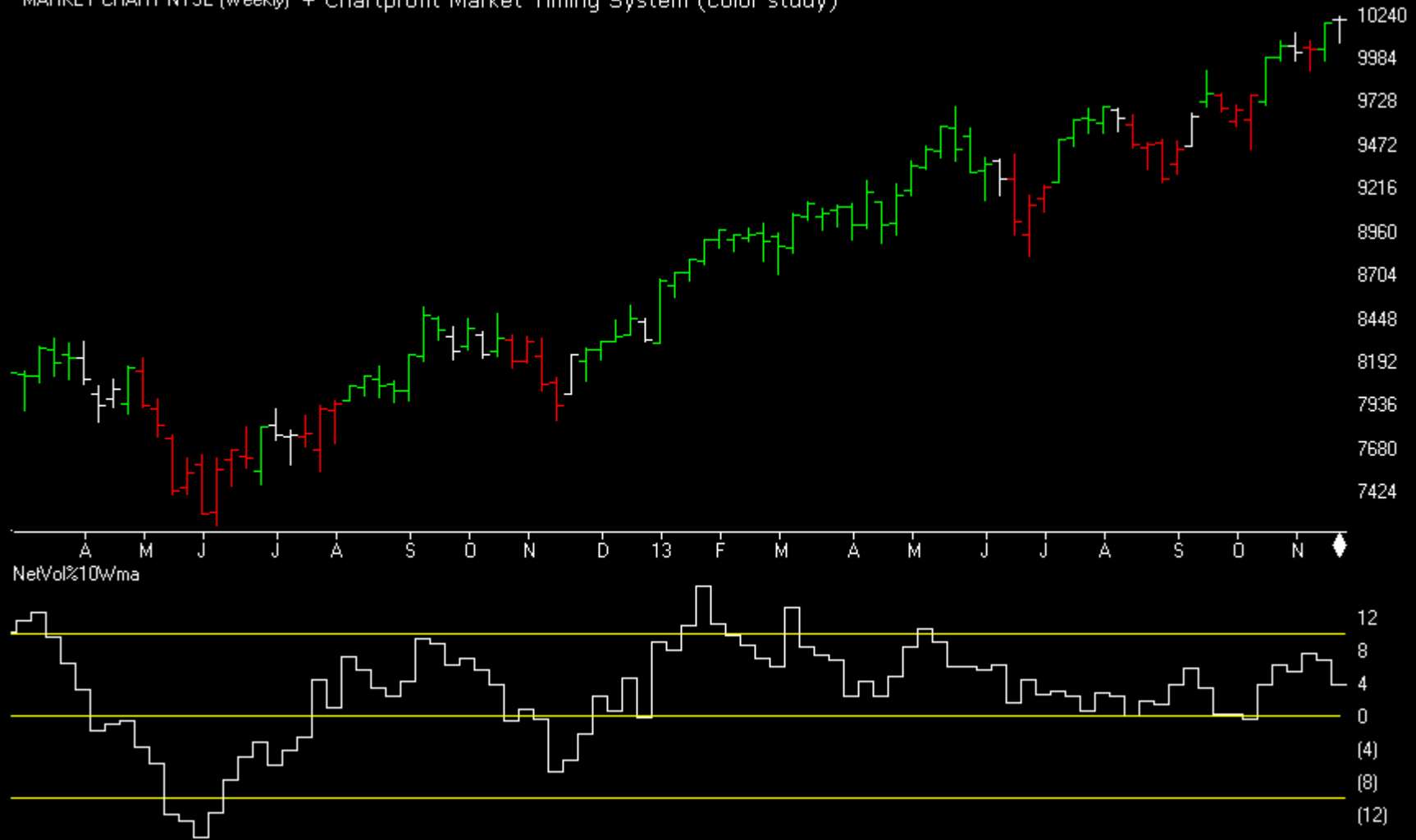
C.O.T.
Quick
View

	SP500	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
11/19/13	4.3	63	45.4	66.4	15.3	100.0	44.4	70.5
11/12/13	0.0	46.7	45.3	51.5	22.3	95.4	41.2	71.9
	29.2	75.7	71.5	57.6	24.7	100.0	42.7	23.1
	97.7	45	92.8	67.6	88.3	16.7	50.4	61.5
	94.8	37.7	53.5	43.9	82.7	0.0	59.6	33.3
	96.0	0	100.0	76.3	79.1	12.2	56.5	71.0
	6.1	48.2	52.7	69.2	21.2	86.8	37.2	40.4
	21.6	33.9	100.0	67.8	22.7	78.6	32.7	41.3
	99.9	41.7	40.6	40.4	85.7	2.0	23.1	13.4
	63.2	55.7	14.2	4.9	65.9	0.0	12.9	73.6
	8.3	55.8	48.5	22.8	6.9	69.9	59.5	41.8
	0.0			27.6			74.5	56.0

Market Charts

Charts by AIQ TradingExpert

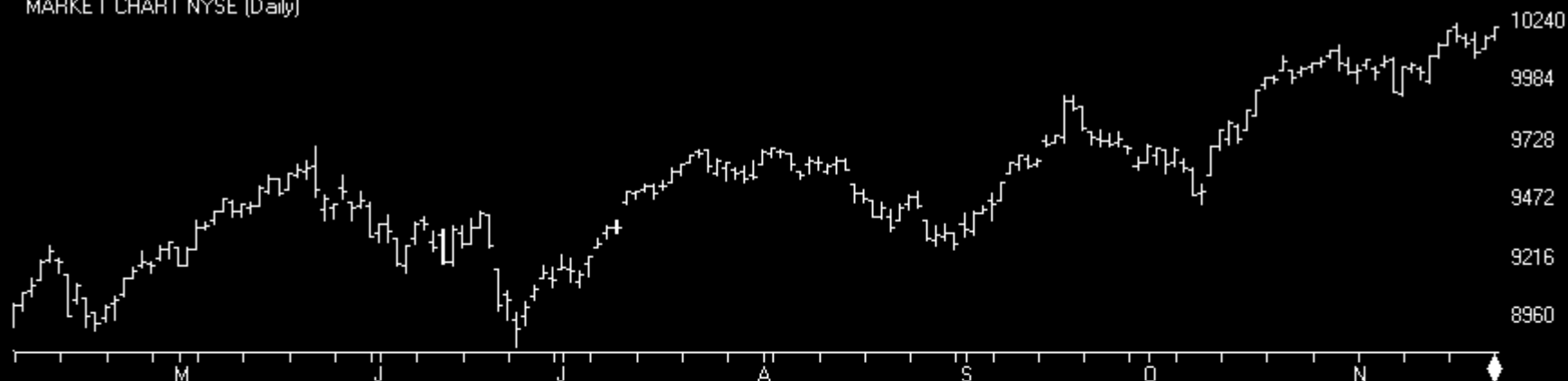
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



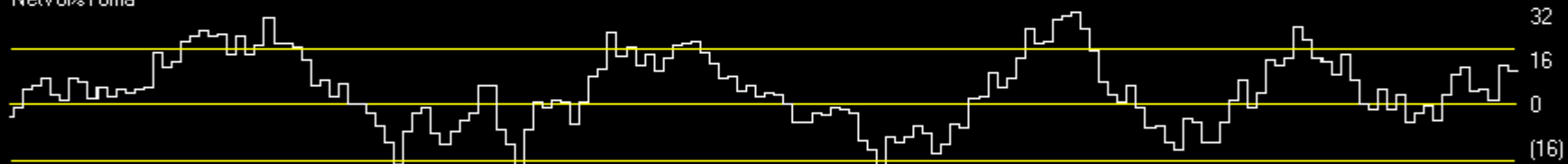
Market Charts

Charts by AIQ TradingExpert

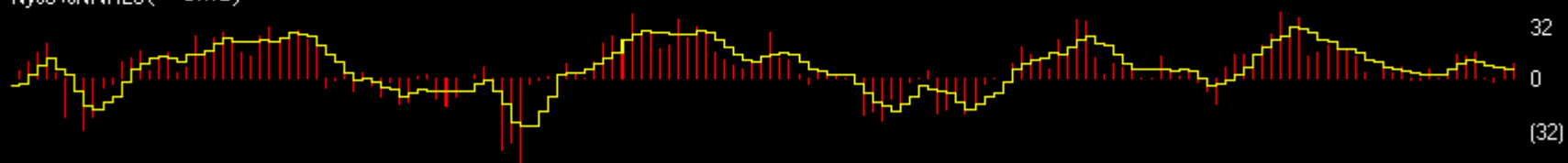
MARKET CHART NYSE (Daily)



NetVol%10ma



Nyse %NNH25(+ 5ma)



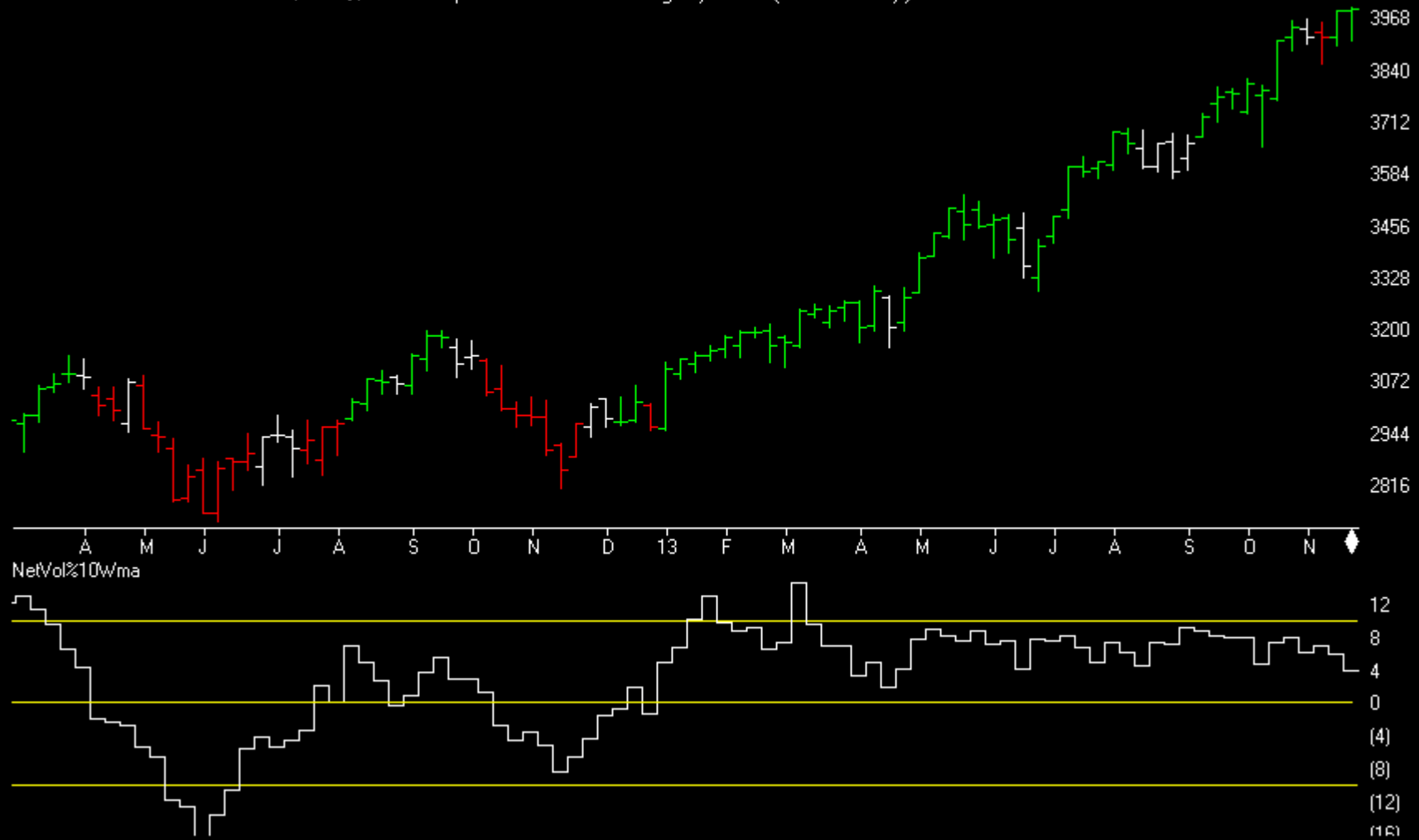
Nyse Bullish% bullish % shows percent stocks > 50day ma



Market Charts

Charts by AIQ TradingExpert

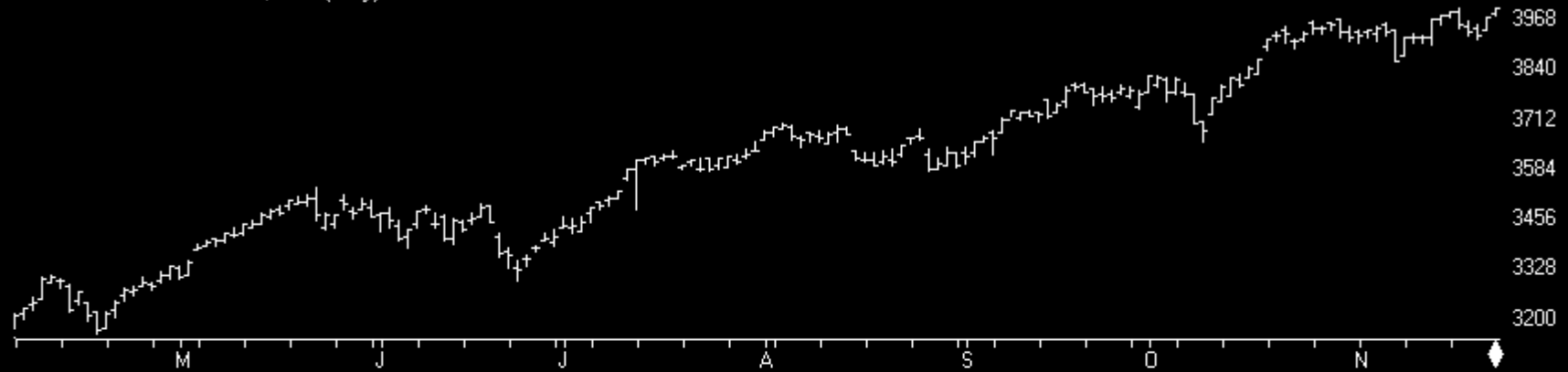
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



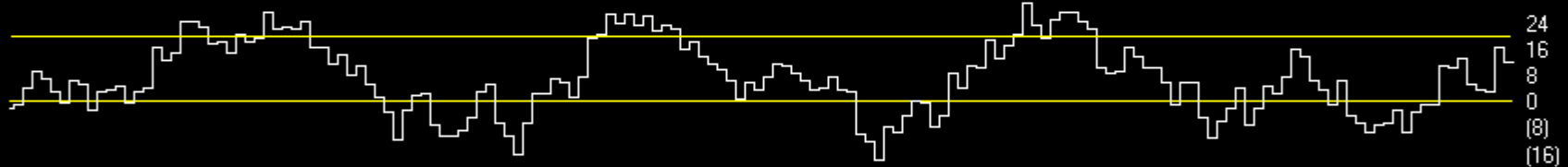
Market Charts

Charts by AIQ TradingExpert

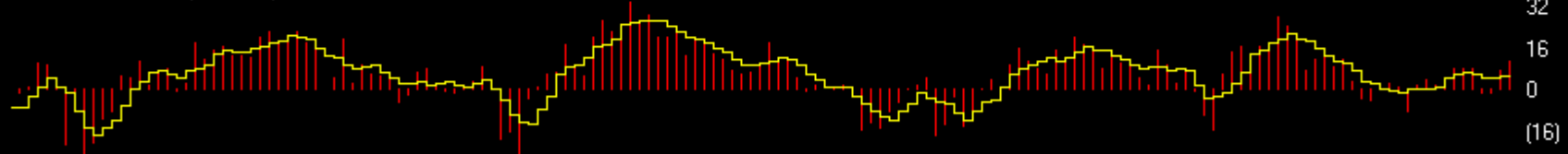
MARKET CHART NASDAQ 1800 (Daily)



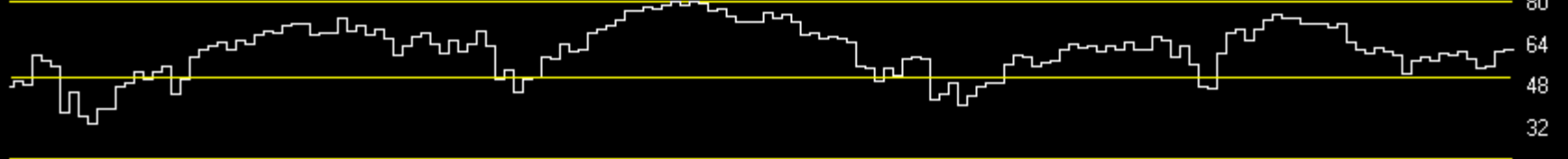
NetVol%10ma



NasDaq %NNH25 (+ 5ma)



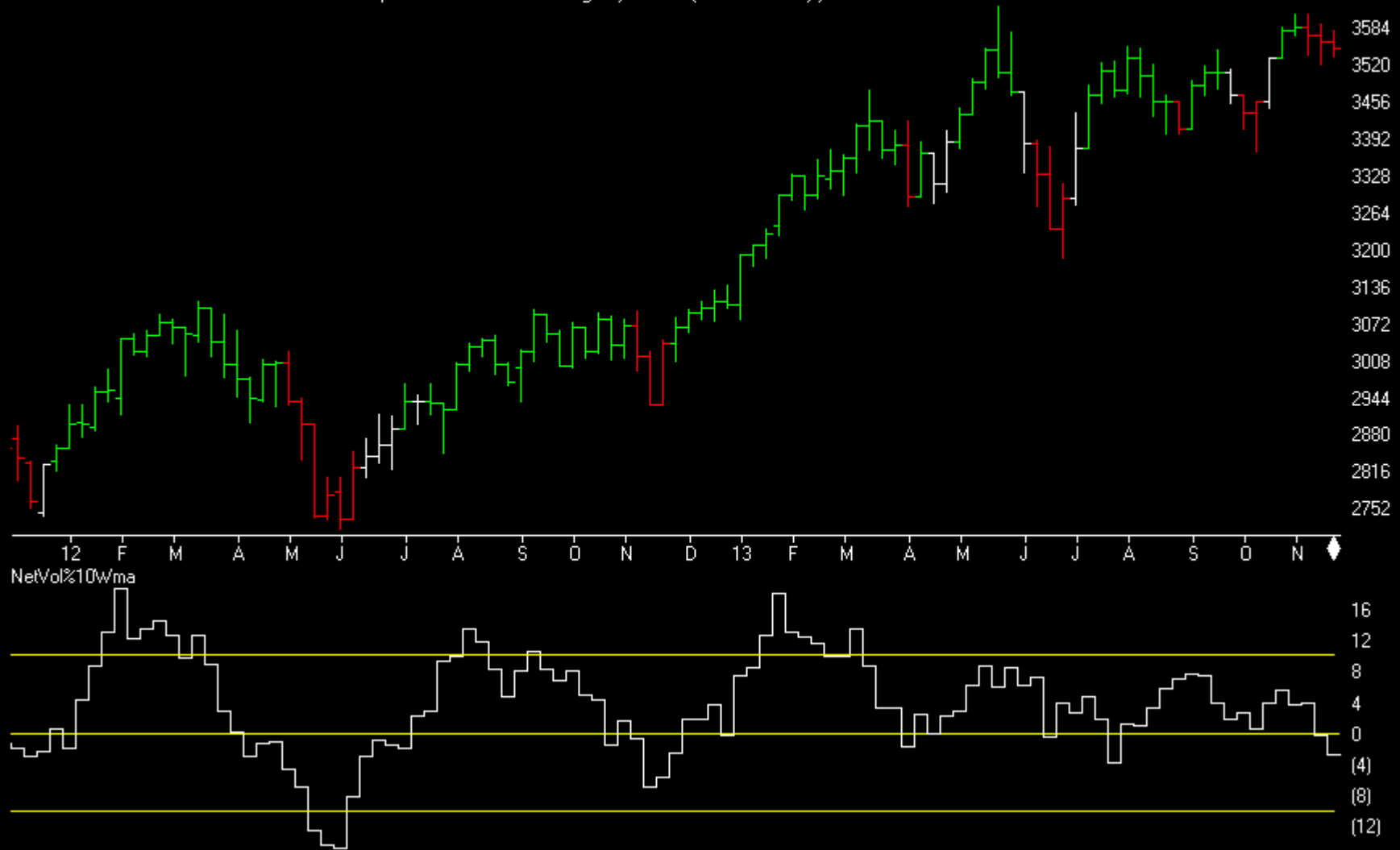
NasDaq Bullish% *bullish % shows percent stocks > 50day ma*



Market Charts

Charts by AIQ TradingExpert

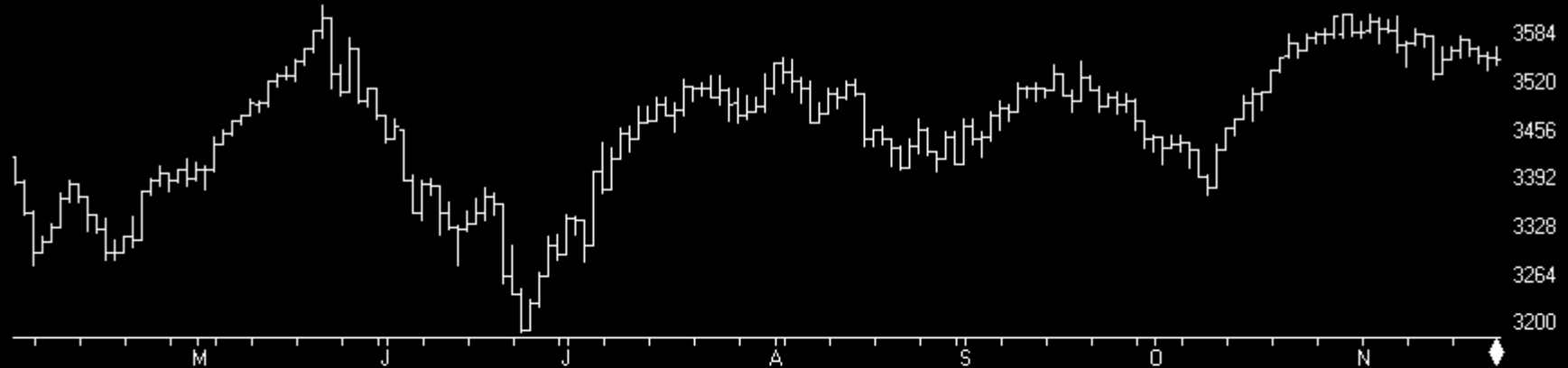
UK ALLSHARE MKT 2013 (Weekly) + Chartprofit Market Timing System (color study)



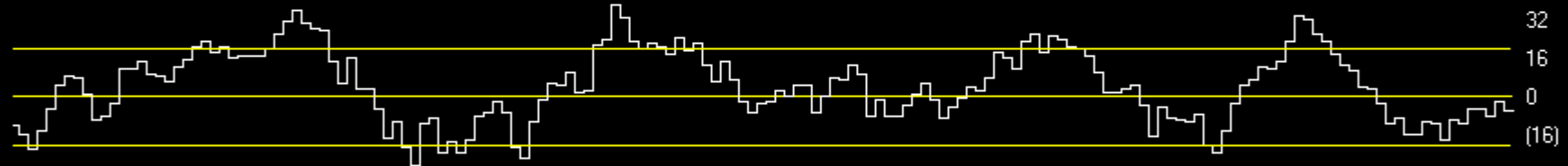
Market Charts

Charts by AIQ TradingExpert

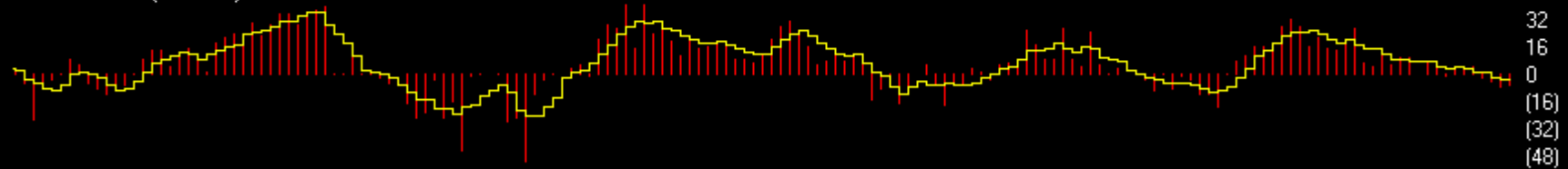
UK ALLSHARE MKT 2013 (Daily)



NetVol%10ma



UKA %NNH25 (+ 5ma)



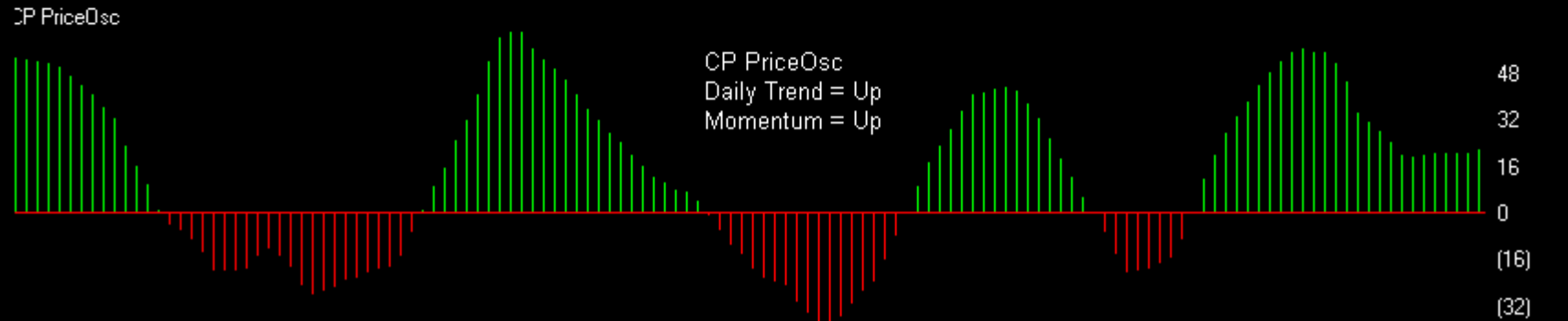
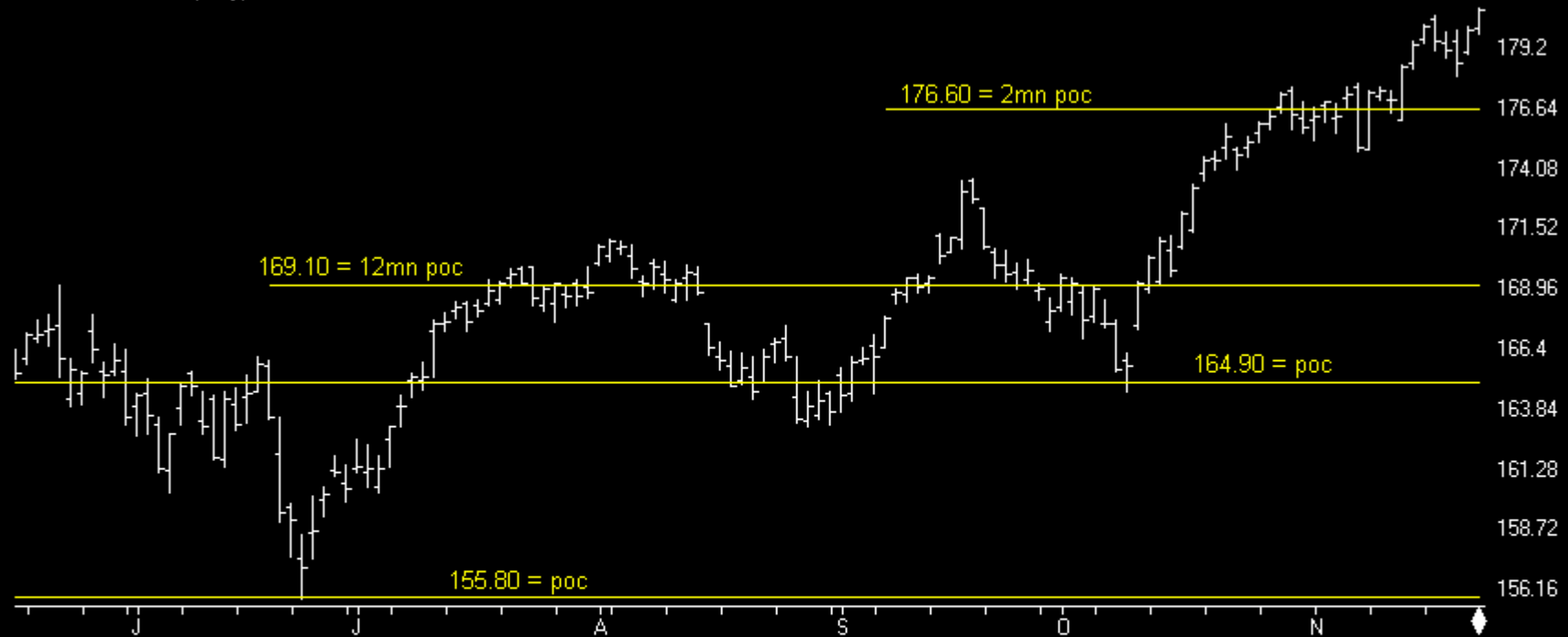
Allshare%St_50 bullish % shows percent stocks > 50day ma



Index ETFs

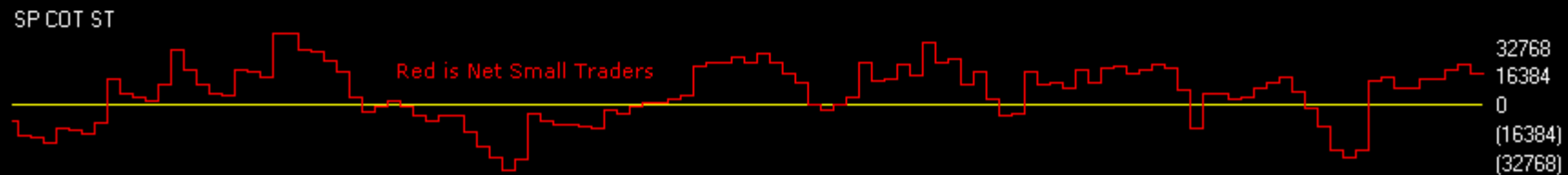
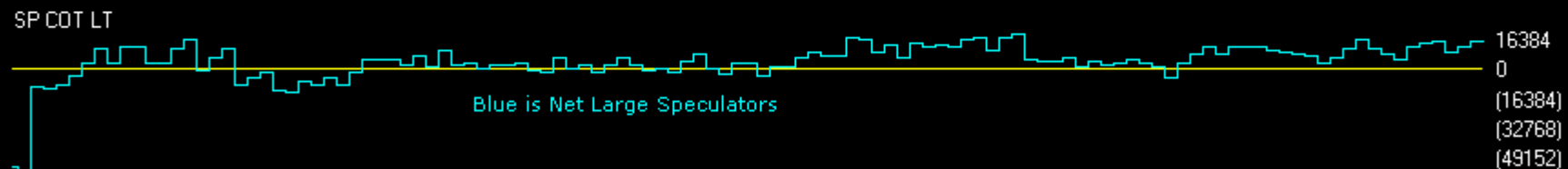
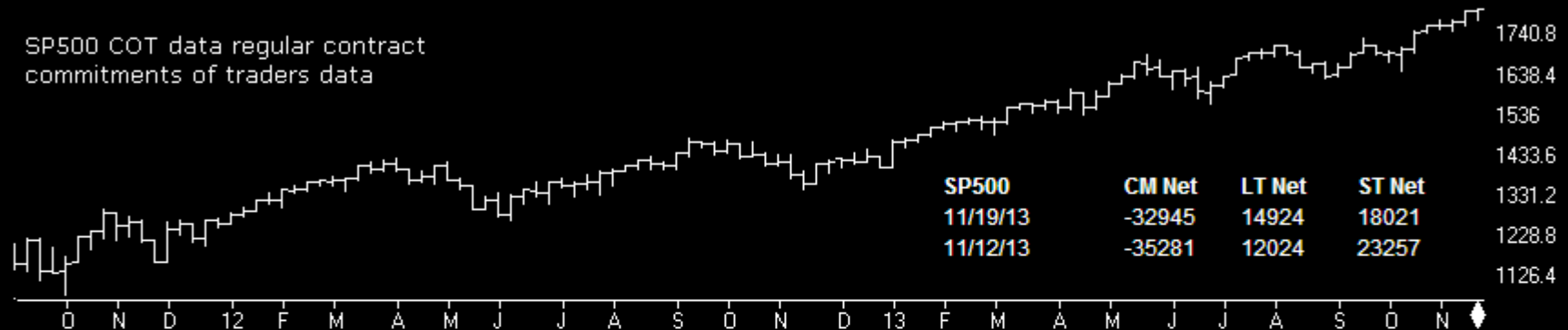
Charts by AIQ TradingExpert

13 SPY SP500 ETF (Daily)



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/19/13	4.3	29.2	97.7	94.8	96.0	6.1	90.0	63.2	8.3
11/12/13	0.0	20.4	100.0	80.8	90.2	21.6	99.9	73.4	0.0

SP500 COT data regular contract commitments of traders data



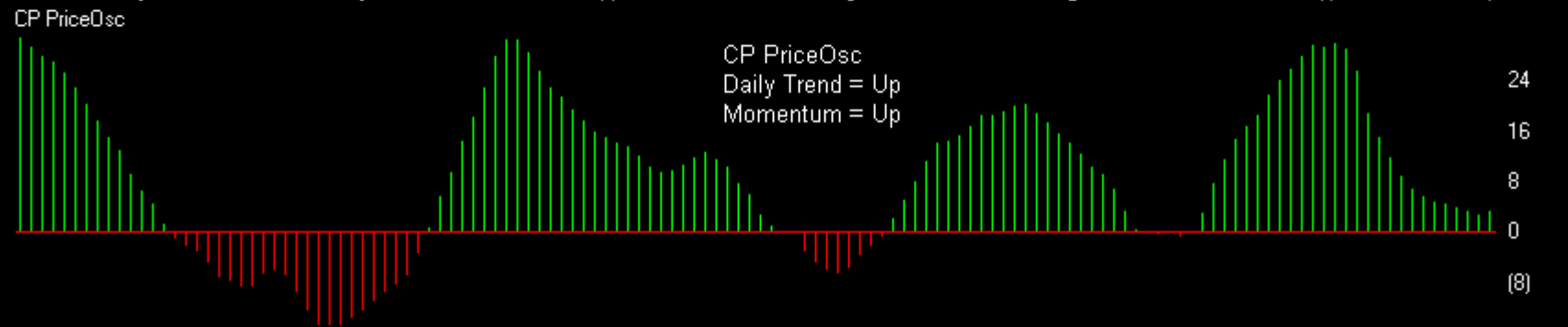
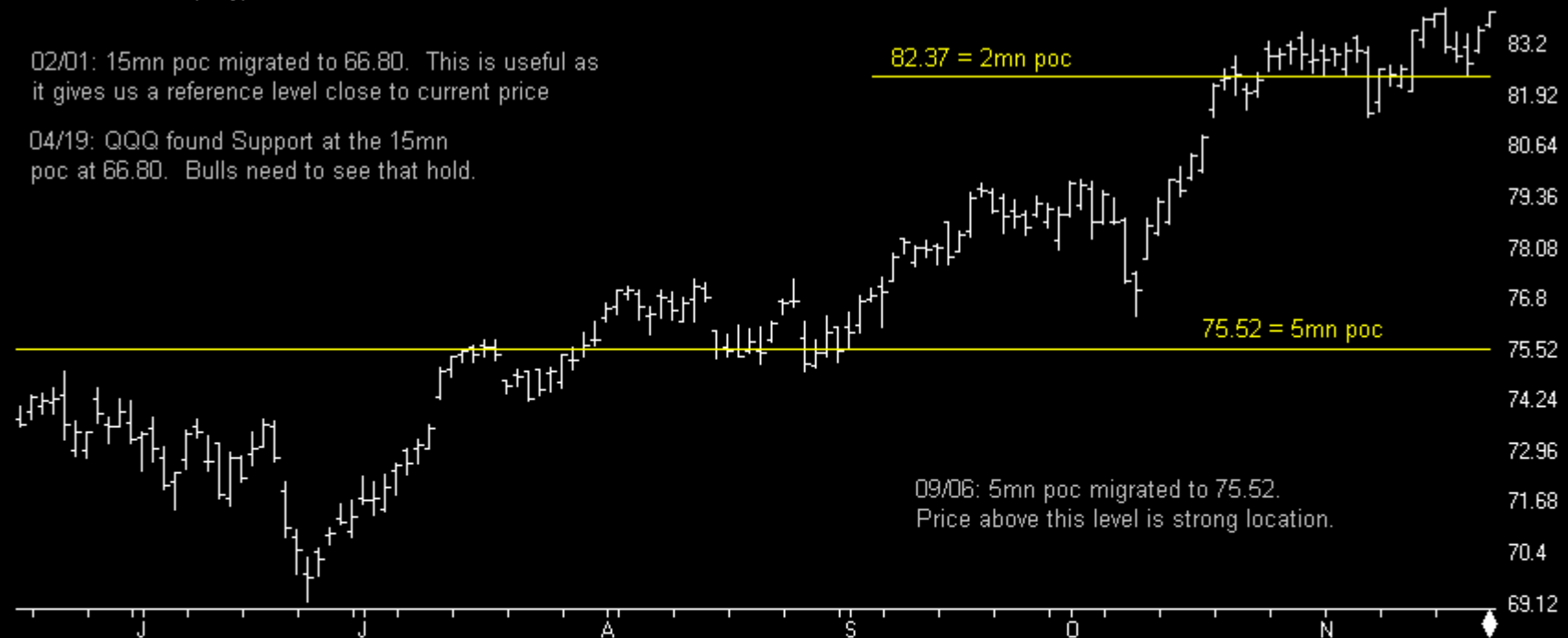
Index ETFs

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

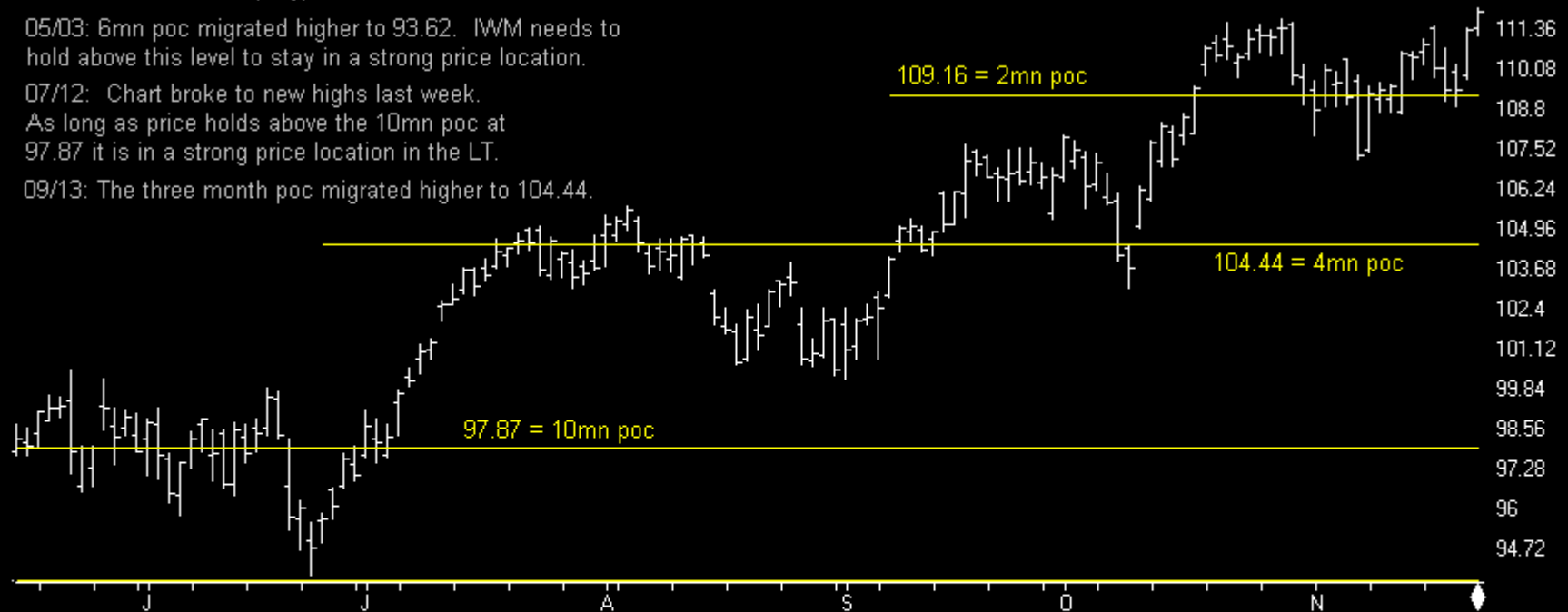
11 IWM R2000 ETF (Daily)

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

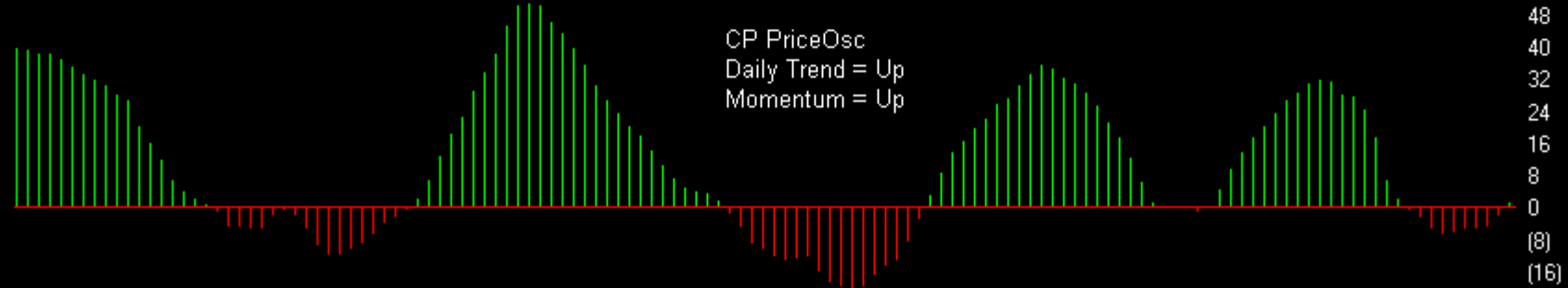
07/12: Chart broke to new highs last week.

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.



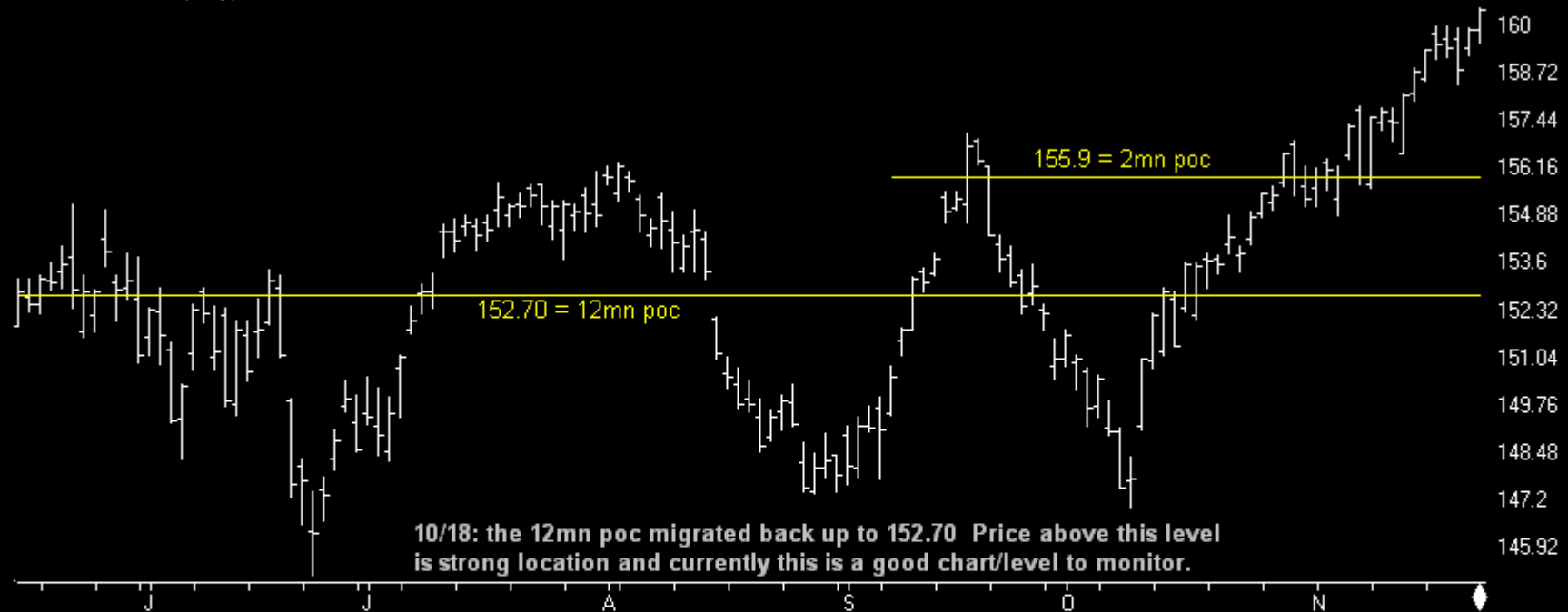
CP PriceOsc



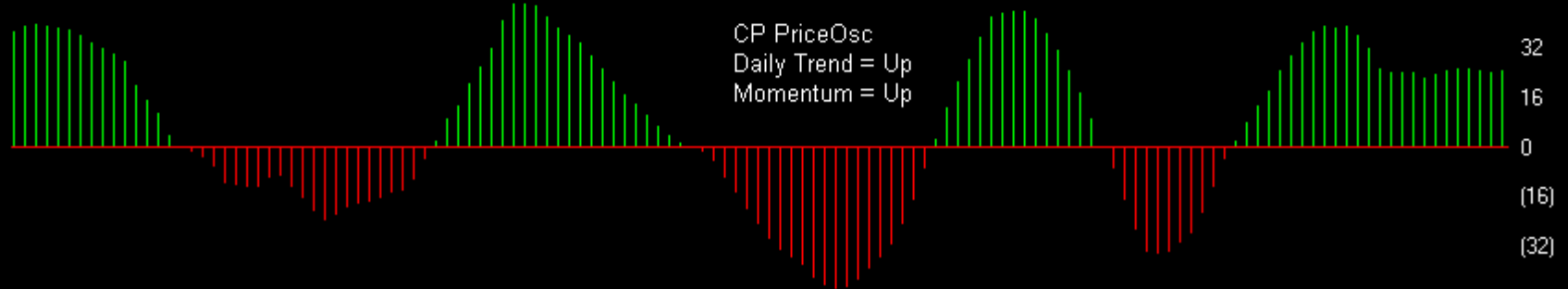
Index ETFs

Charts by AIQ TradingExpert

10 DIA DOW ETF (Daily)



CP PriceOsc

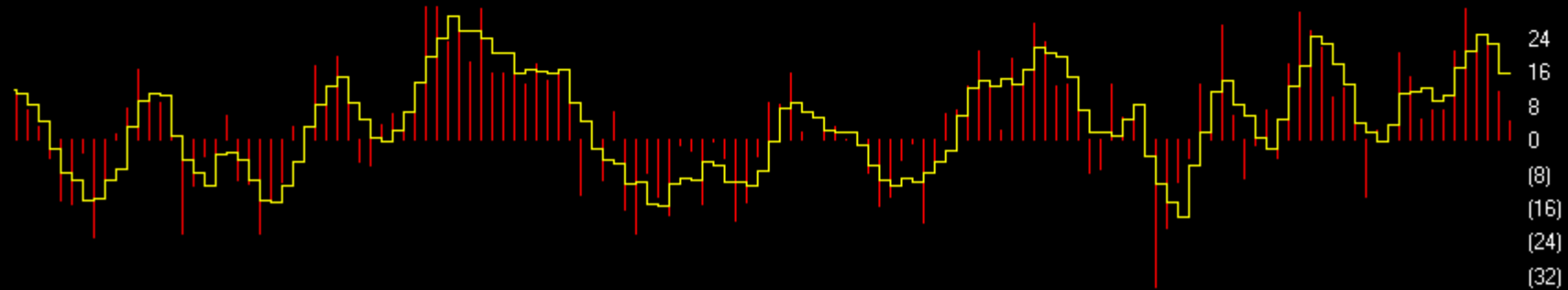
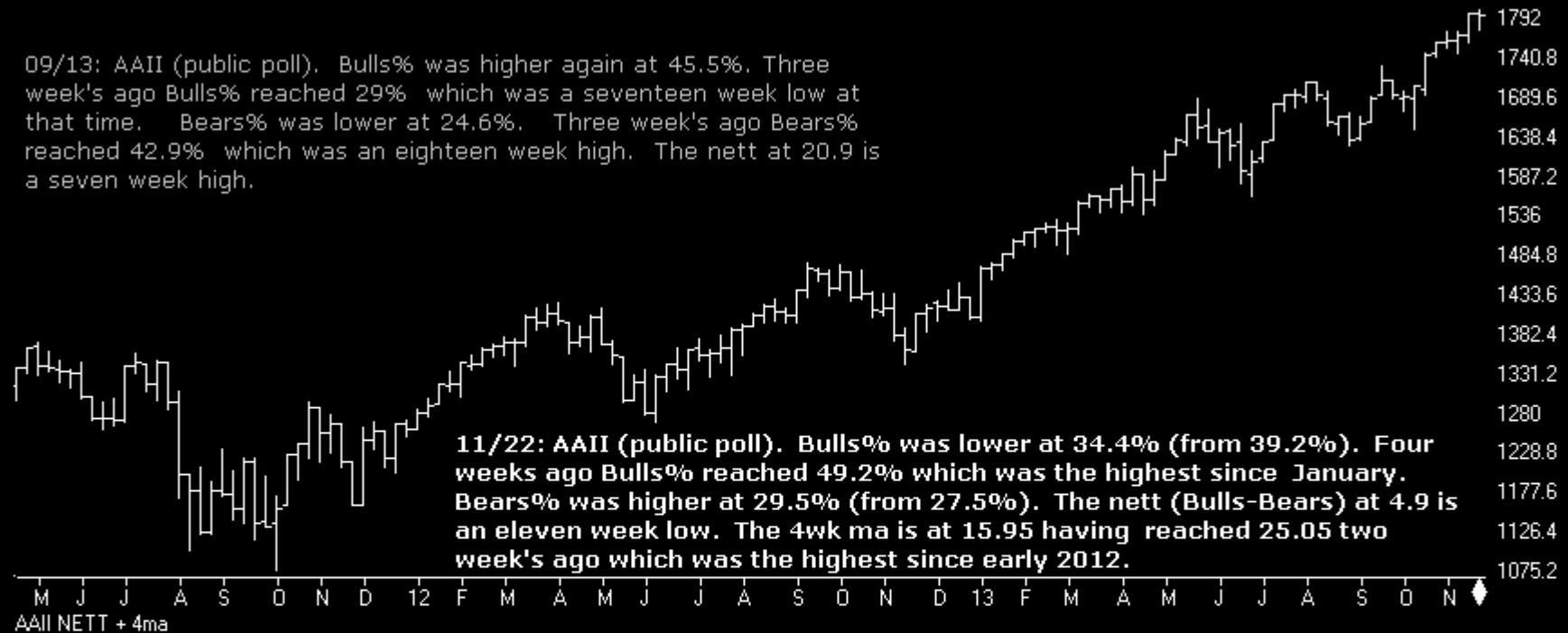


Sentiment

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.

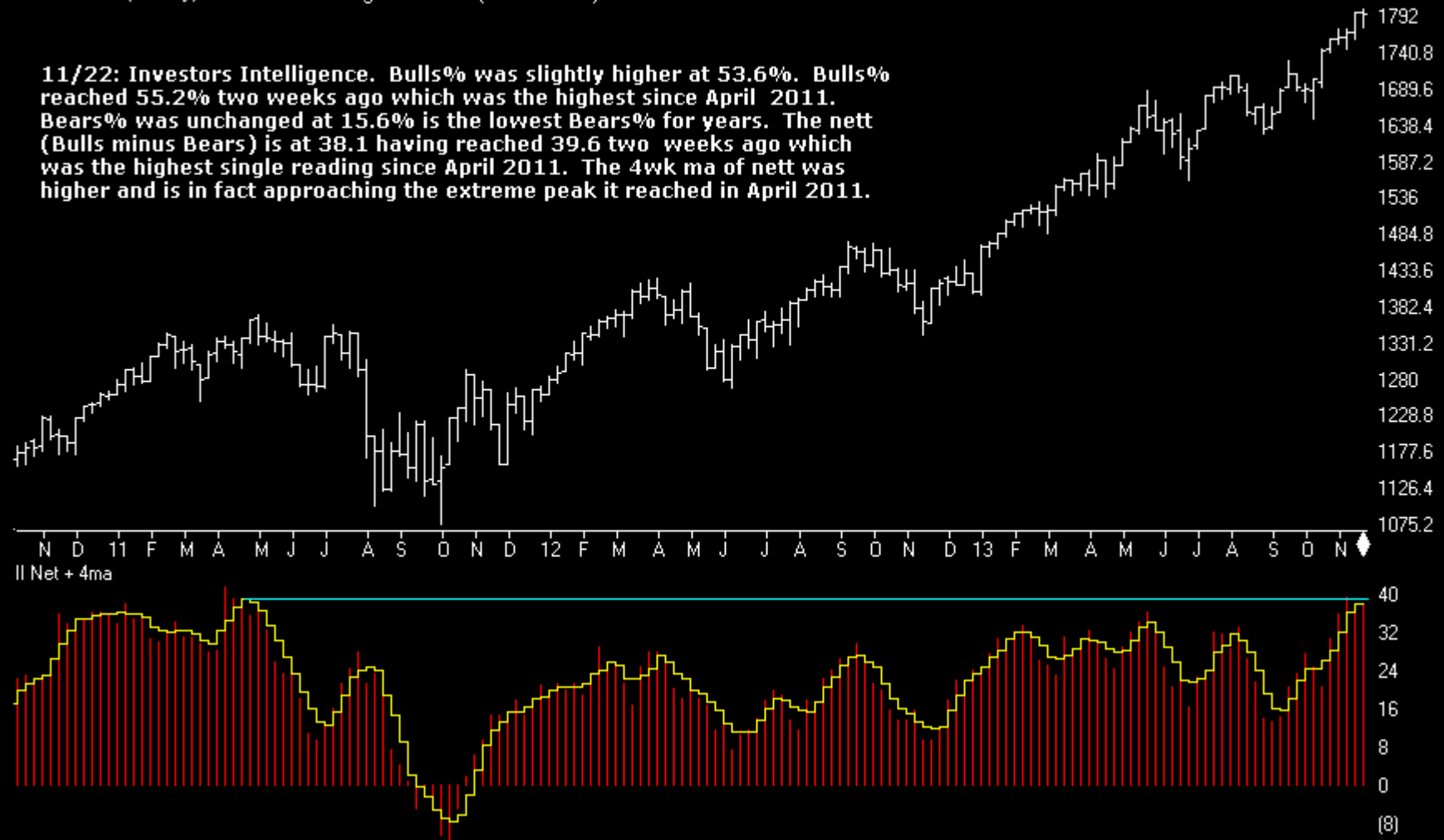


Sentiment

Charts by AIQ TradingExpert

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

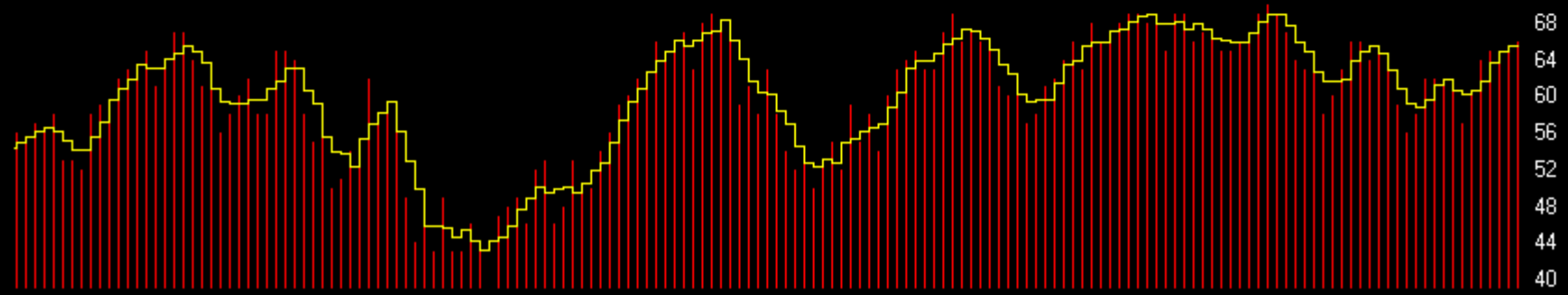
11/22: Investors Intelligence. Bulls% was slightly higher at 53.6%. Bulls% reached 55.2% two weeks ago which was the highest since April 2011. Bears% was unchanged at 15.6% is the lowest Bears% for years. The nett (Bulls minus Bears) is at 38.1 having reached 39.6 two weeks ago which was the highest single reading since April 2011. The 4wk ma of nett was higher and is in fact approaching the extreme peak it reached in April 2011.



Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly)



Sentiment

Charts by AIQ TradingExpert

SPY + NAAIM Number
National Association of Active Investment Managers

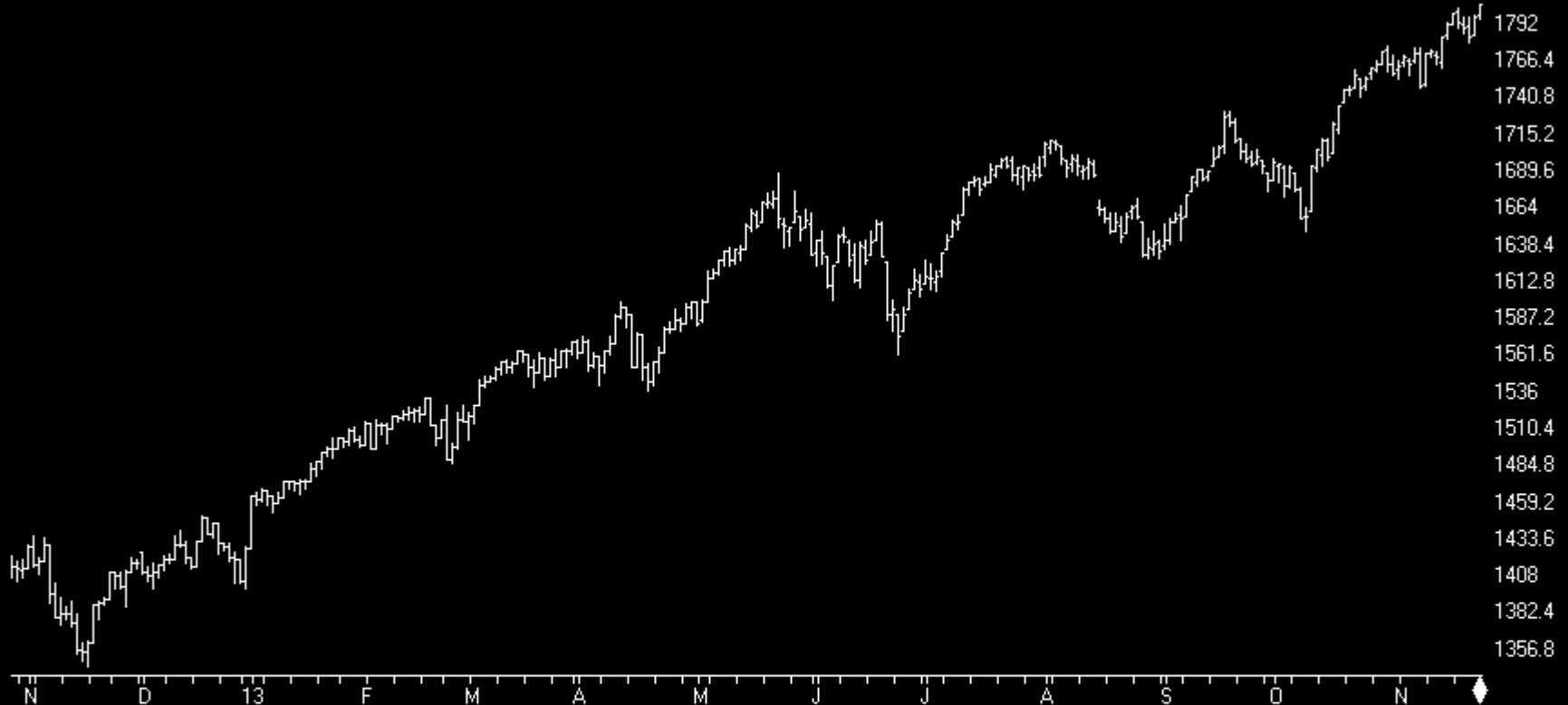
NAAIM (active money managers) number
(Mean/Average) measures current equity exposure
(0% would be all cash, 100% fully invested).



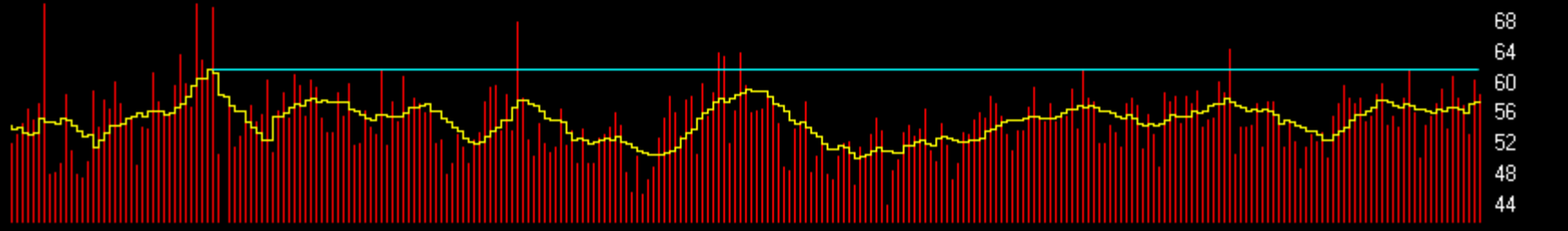
Sentiment

Charts by AIQ TradingExpert

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



OCC call% + 10ma



Sentiment

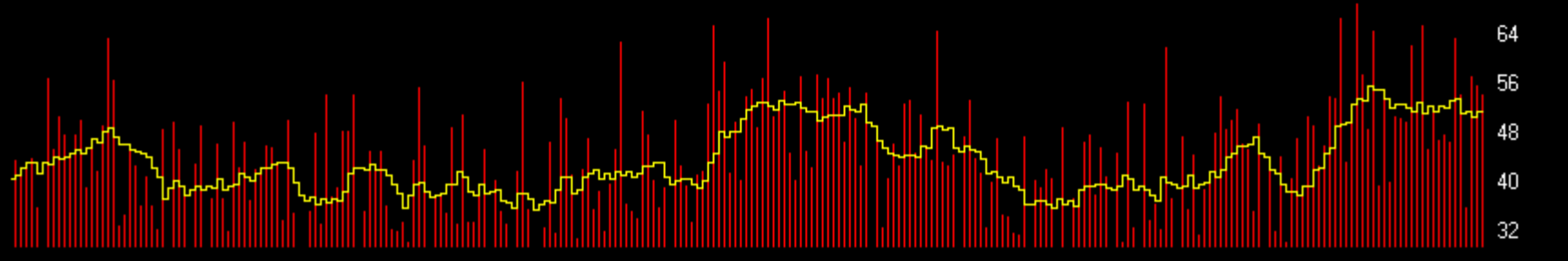
Charts by AIQ TradingExpert

SP500 Index (Daily) + OEX Calls%

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



OEX Call% + 10ma

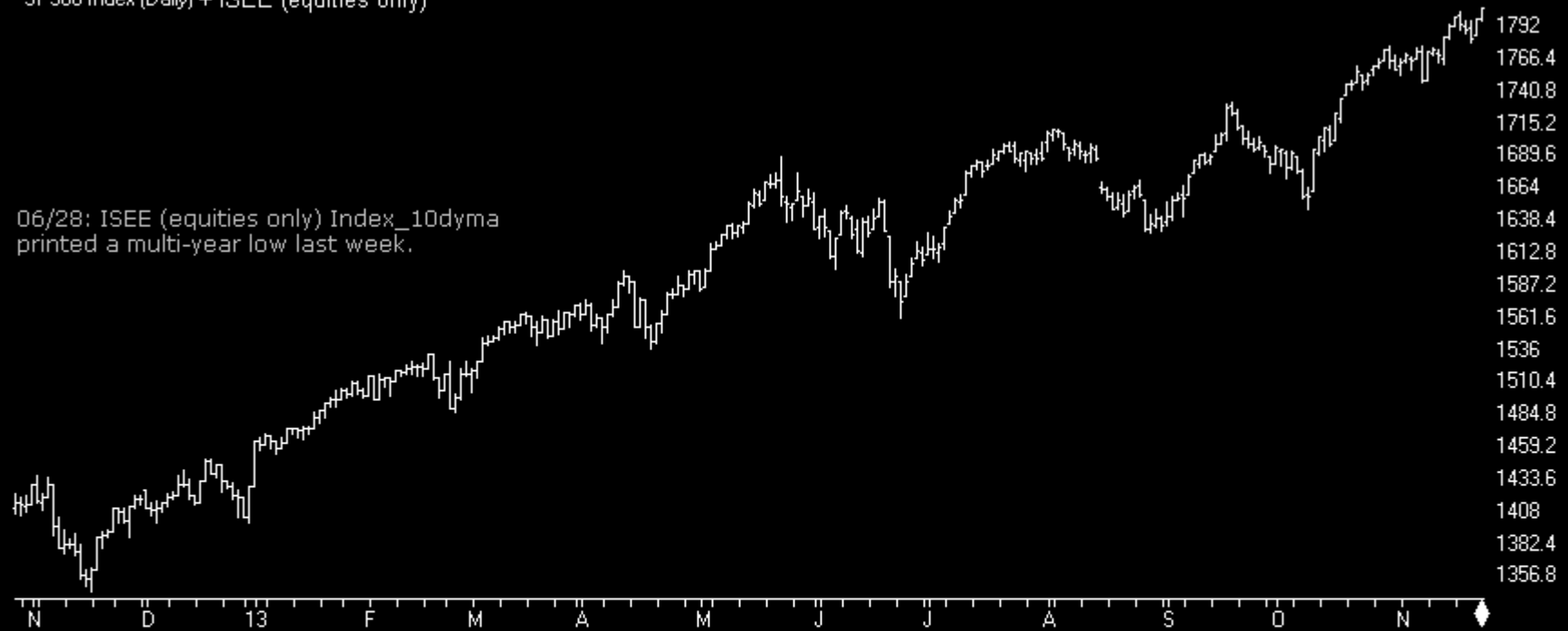


Sentiment

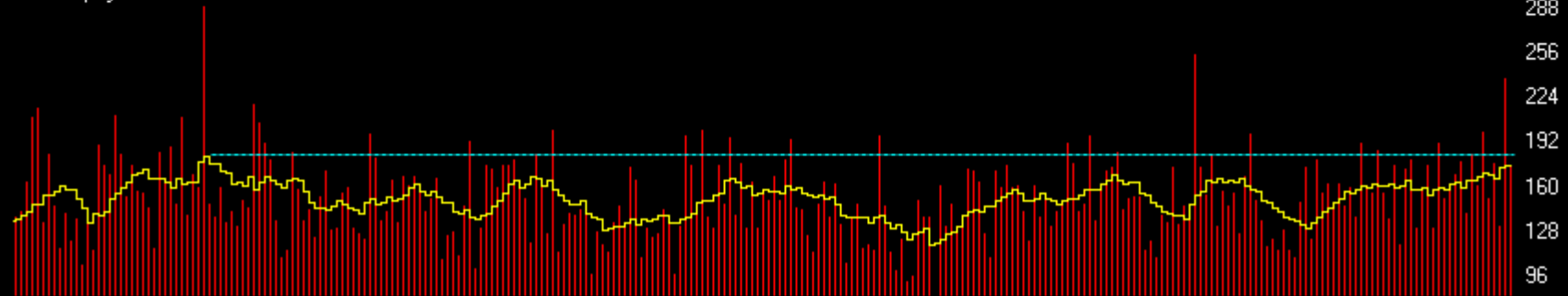
Charts by AIQ TradingExpert

SP500 Index (Daily) + ISEE (equities only)

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



ISEE Equity+10ma

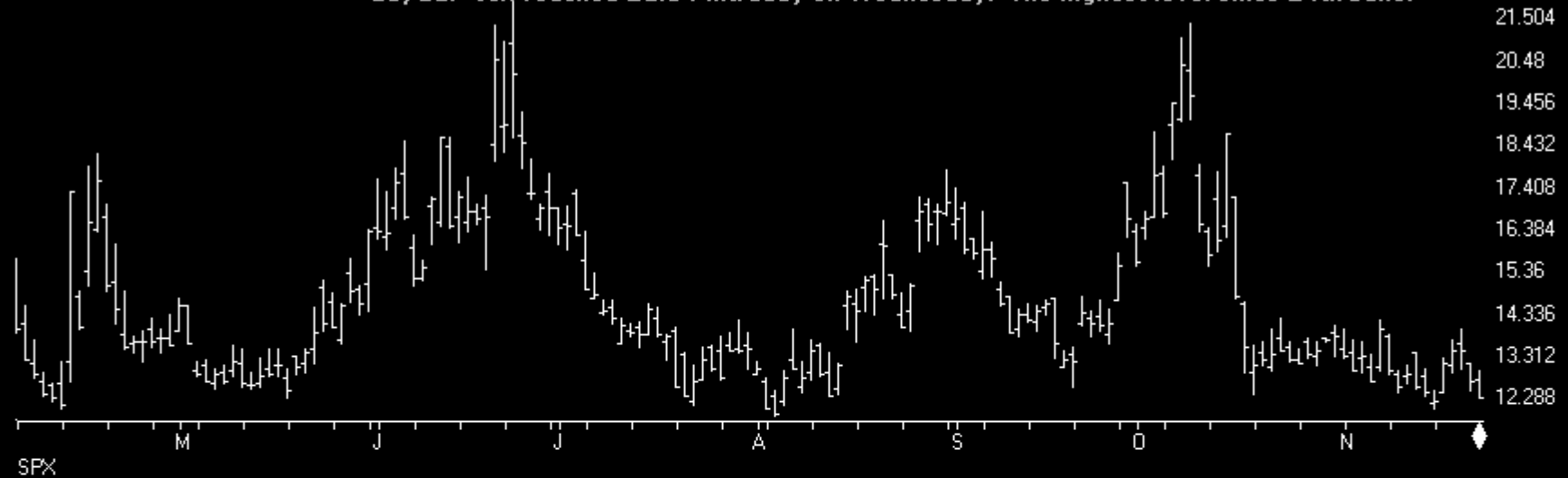


Sentiment

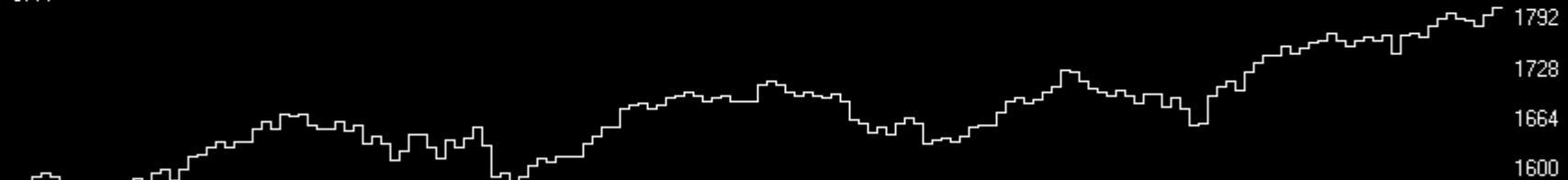
Charts by AIQ TradingExpert

VIX - S&P 500 Volatility Index (Daily)

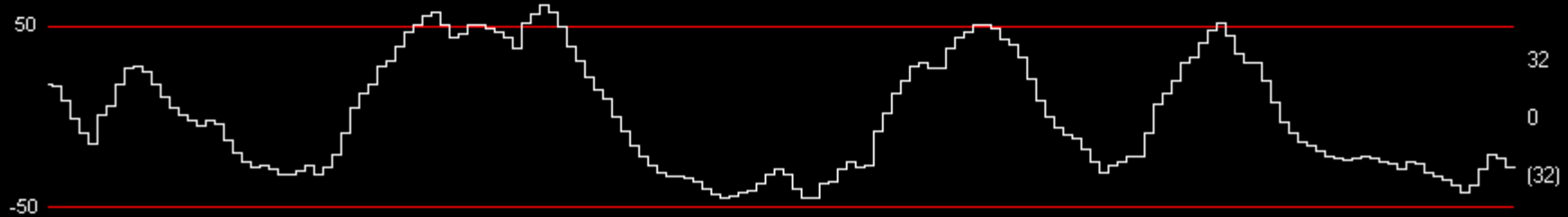
10/11: VIX reached 21.34 intraday on Wednesday. The highest level since 24th June.



SPX



TCl based on VIX

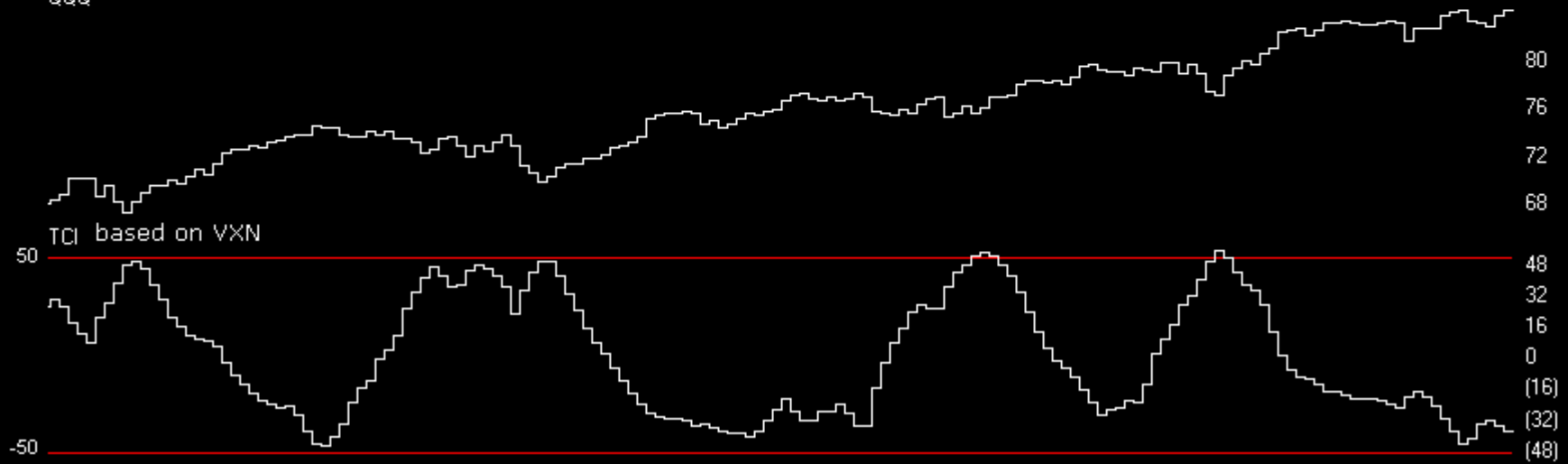
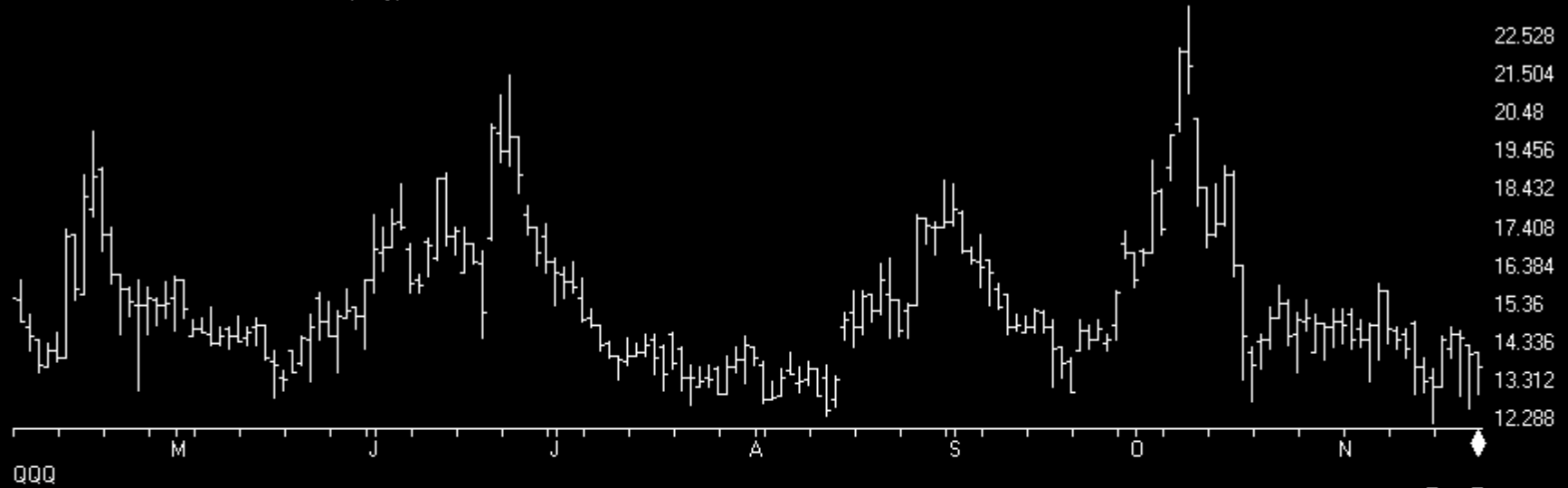


11/22: VIX closed at 12.26 on Friday. Getting Close to the low it reached in early August.

Sentiment

Charts by AIQ TradingExpert

VXN - NASDAQ VOLATILITY INDEX (Daily)

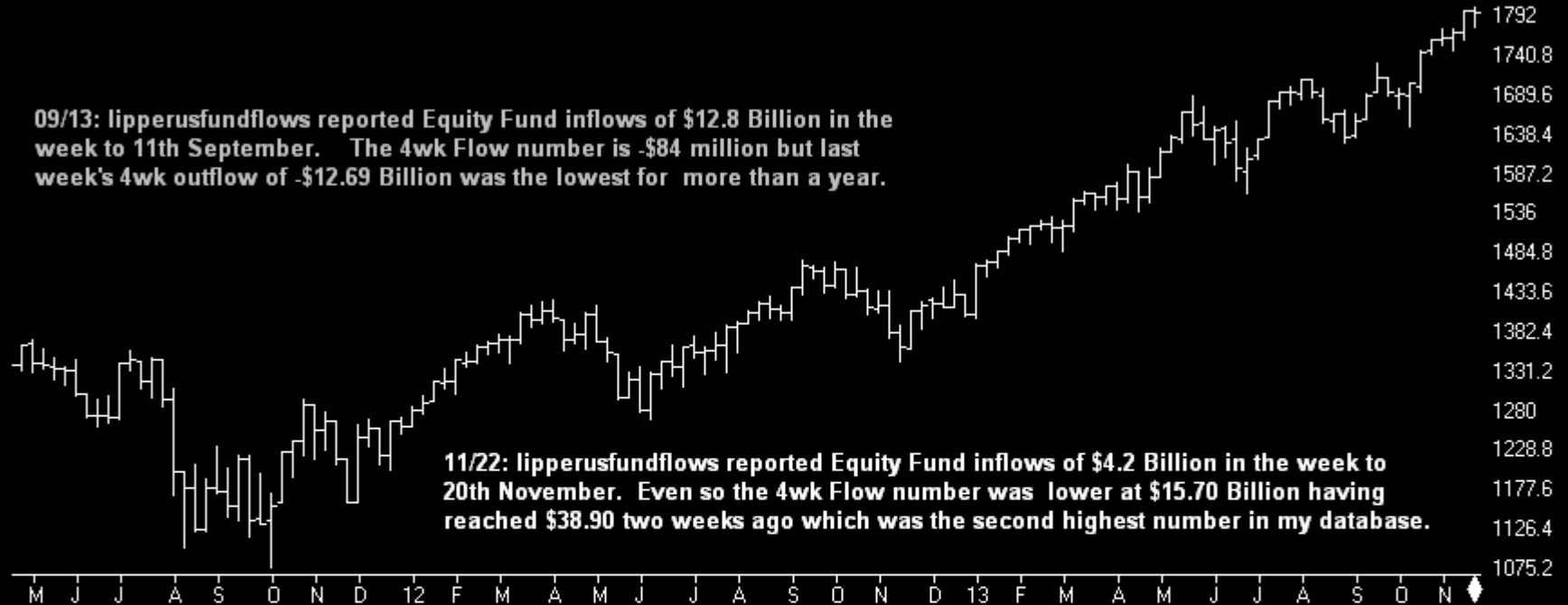


Sentiment

Charts by AIQ TradingExpert

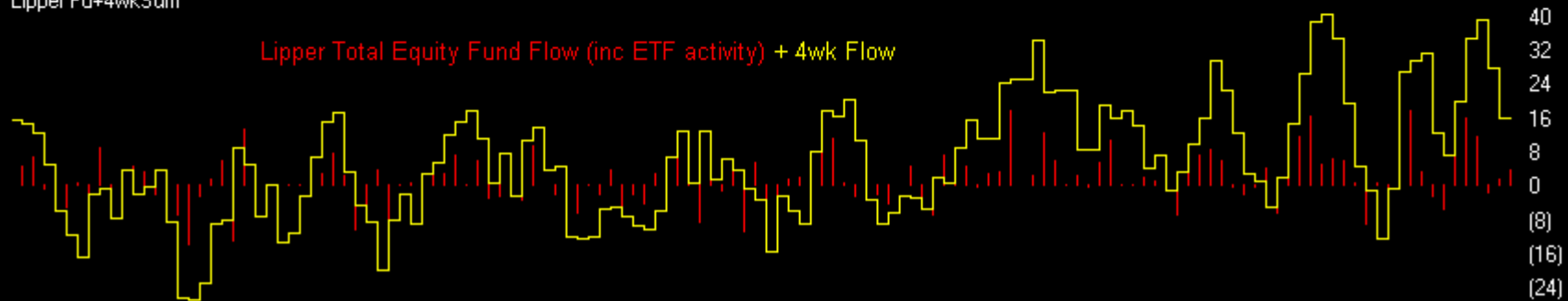
SP500 Index (Weekly)

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.



Lipper Fd+4wkSum

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

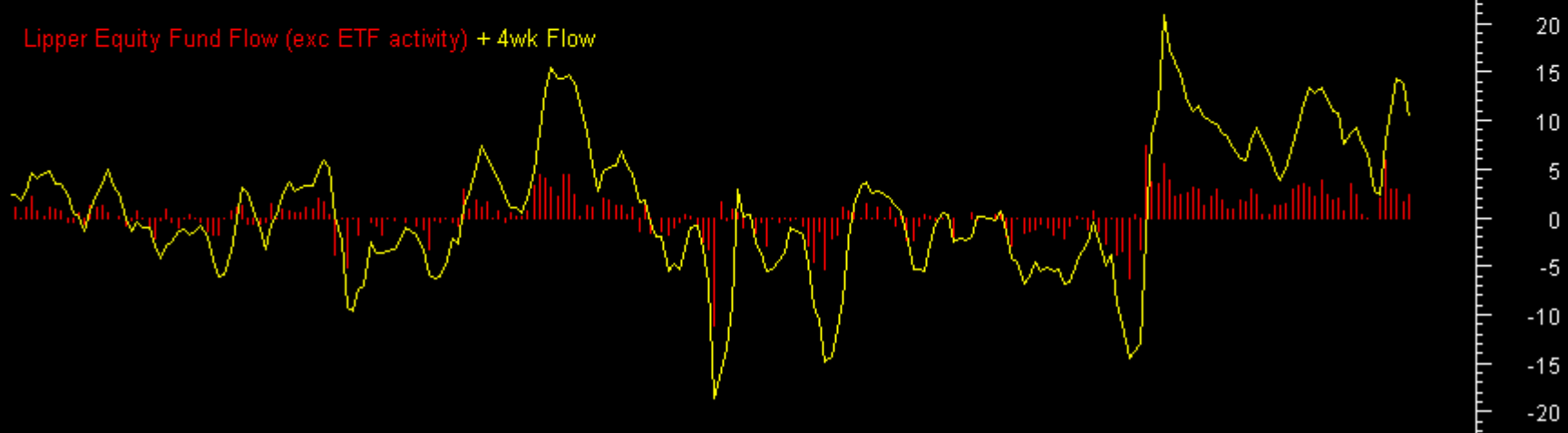


Sentiment

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



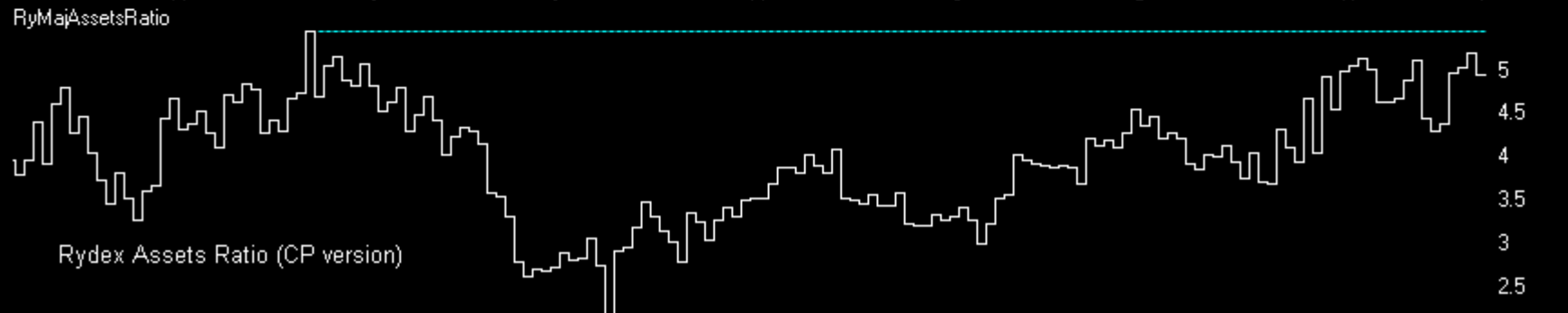
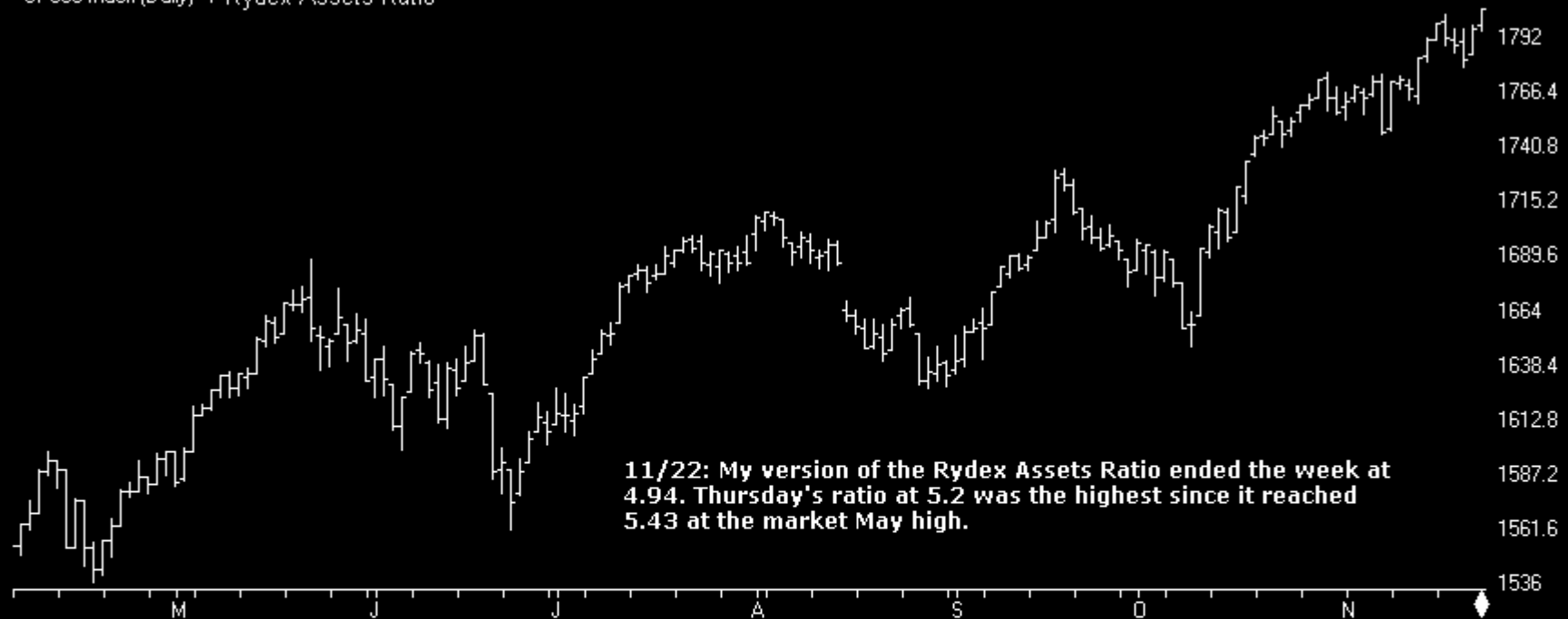
Lipper Equity Fund Flow (exc ETF activity) + 4wk Flow



. M J J A S O N | 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 | D 201

Sentiment

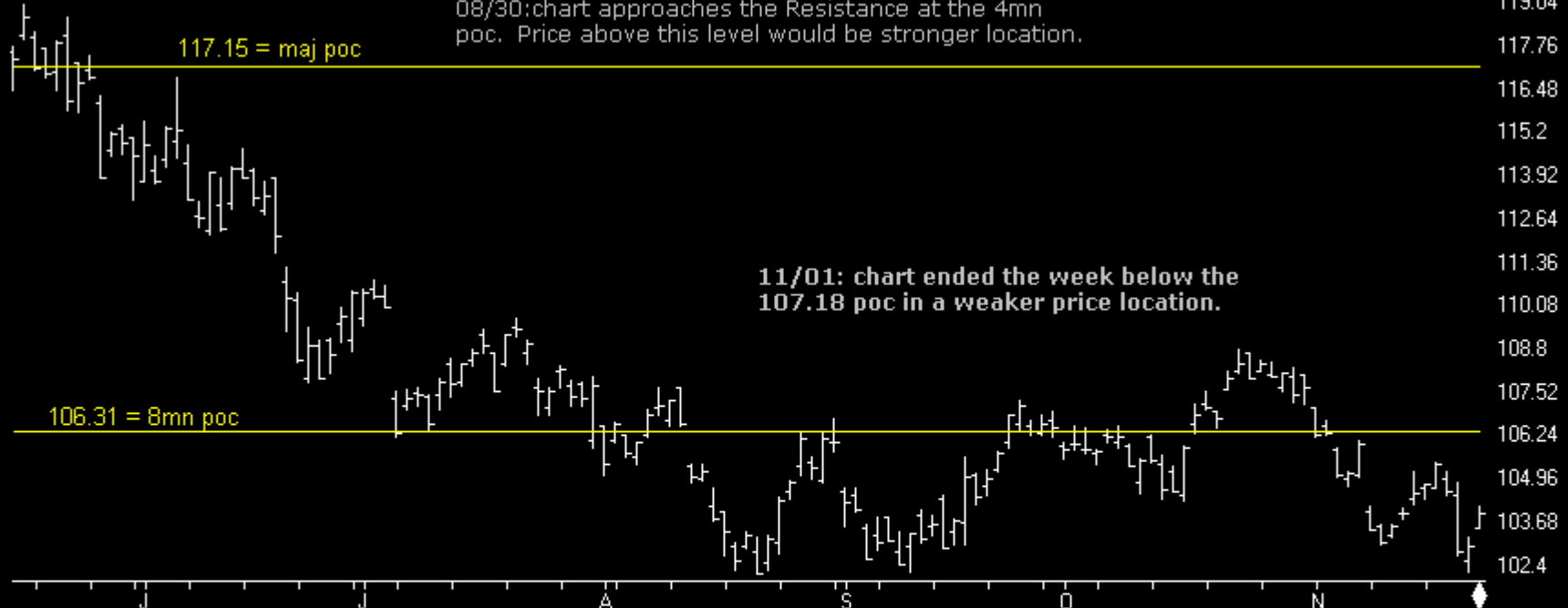
SP500 Index (Daily) + Rydex Assets Ratio



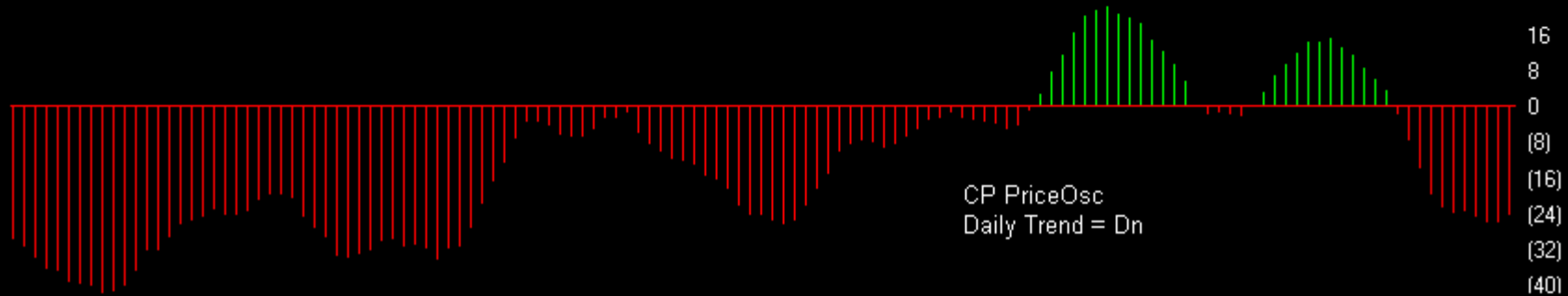
Bonds

Charts by AIQ TradingExpert

30 Lehman 20+ Year T Bond ETF (Daily)



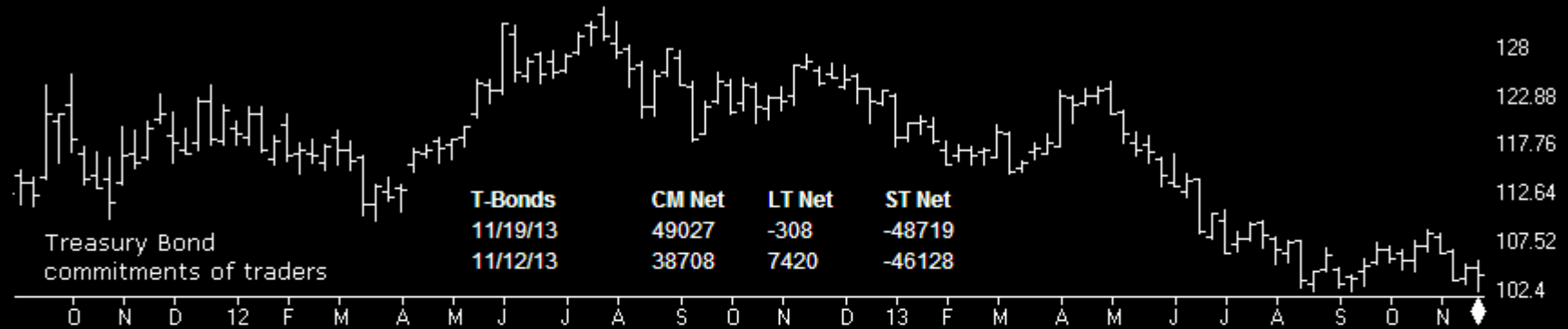
CP PriceOsc



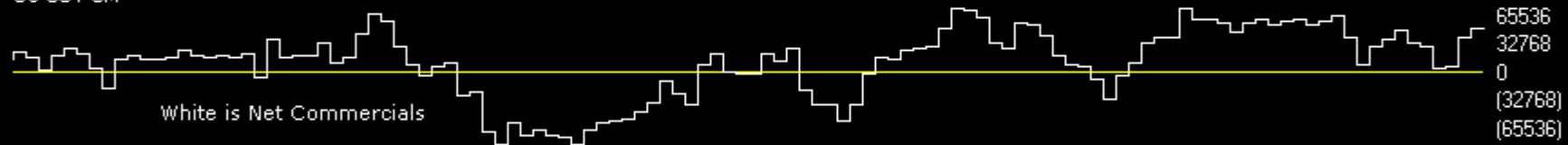
Bonds

Charts by AIQ TradingExpert

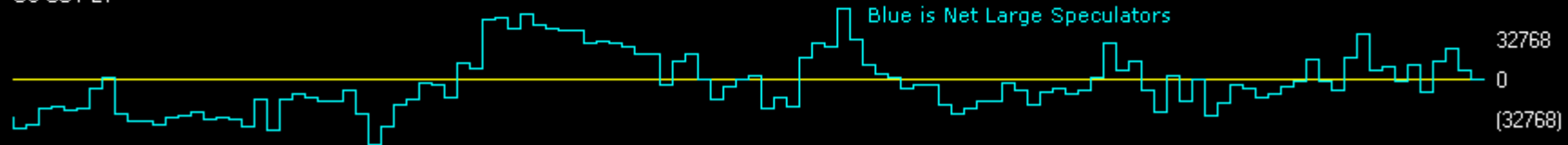
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/19/13	66.4	57.6	67.6	43.9	76.3	69.2	36.0	4.9	22.8
11/12/13	51.5	39.7	67.2	55.4	89.9	67.8	40.4	15.3	27.6



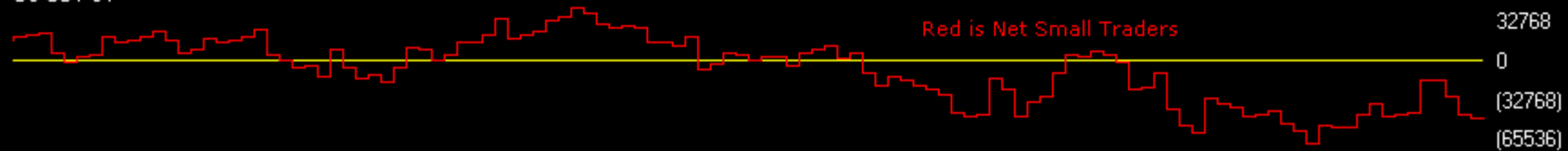
US COT CM



US COT LT



US COT ST



Gold

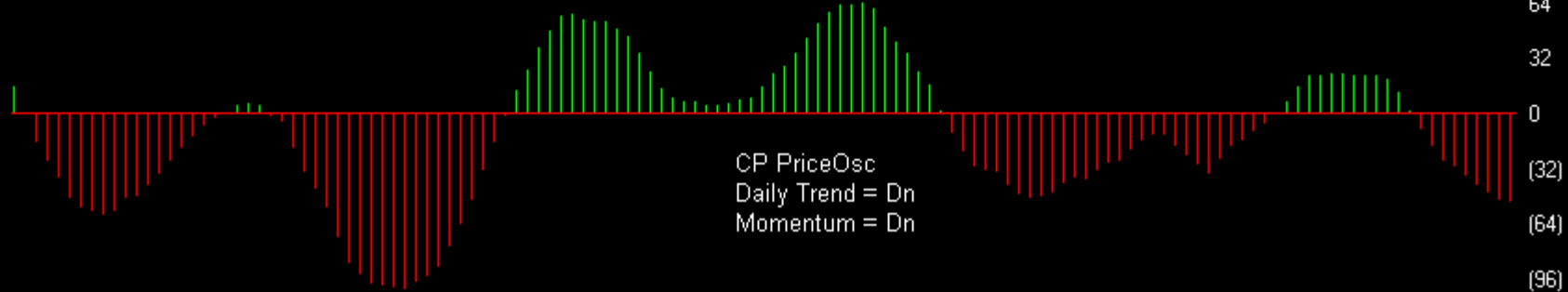
Charts by AIQ TradingExpert

STREETTRACKS GOLD TRUST ETF (Daily) (GLD)

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



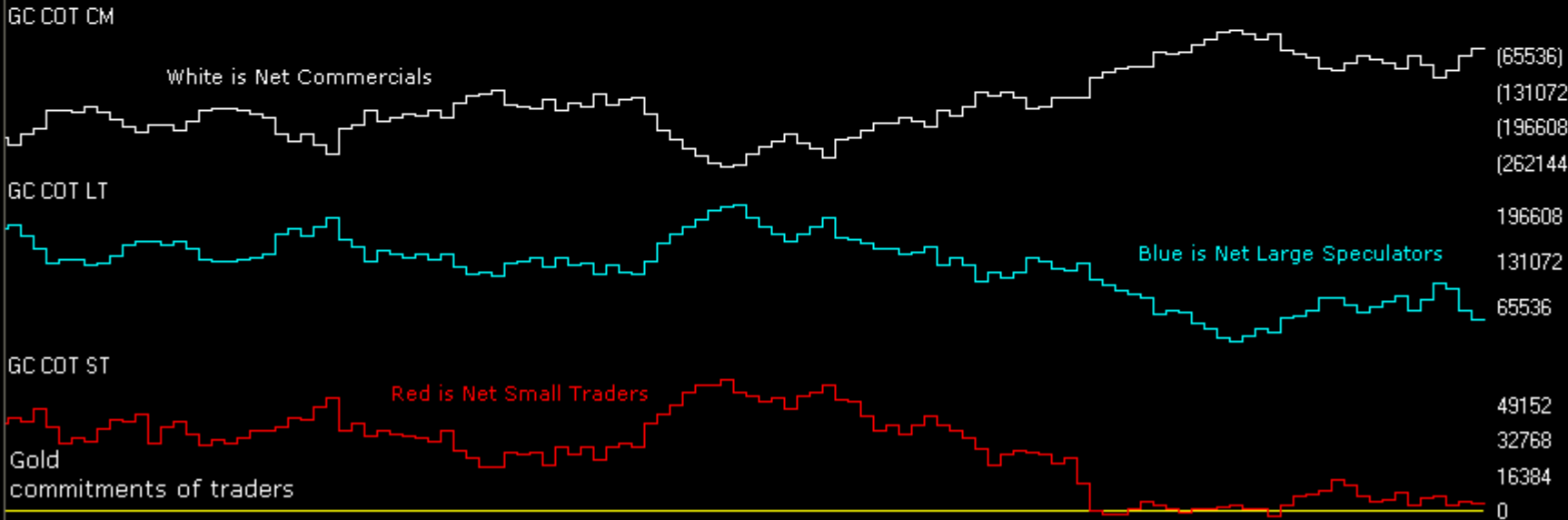
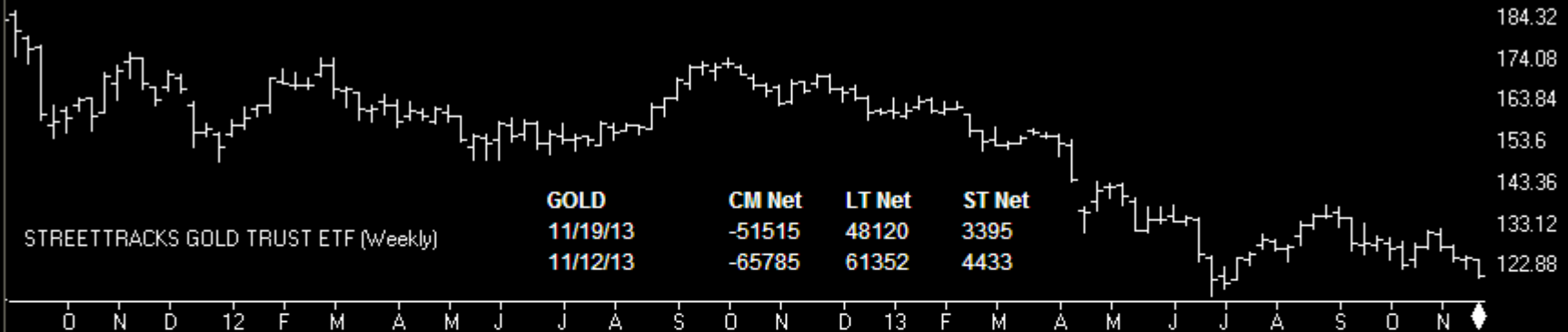
CP PriceOsc



Gold

Charts by AIQ TradingExpert

GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/19/13	63	75.7	45	37.7	0	48.2	35.5	38.3	49.6
11/12/13	46.7	69.6	57.2	53.5	1	33.9	41.7	55.7	55.8

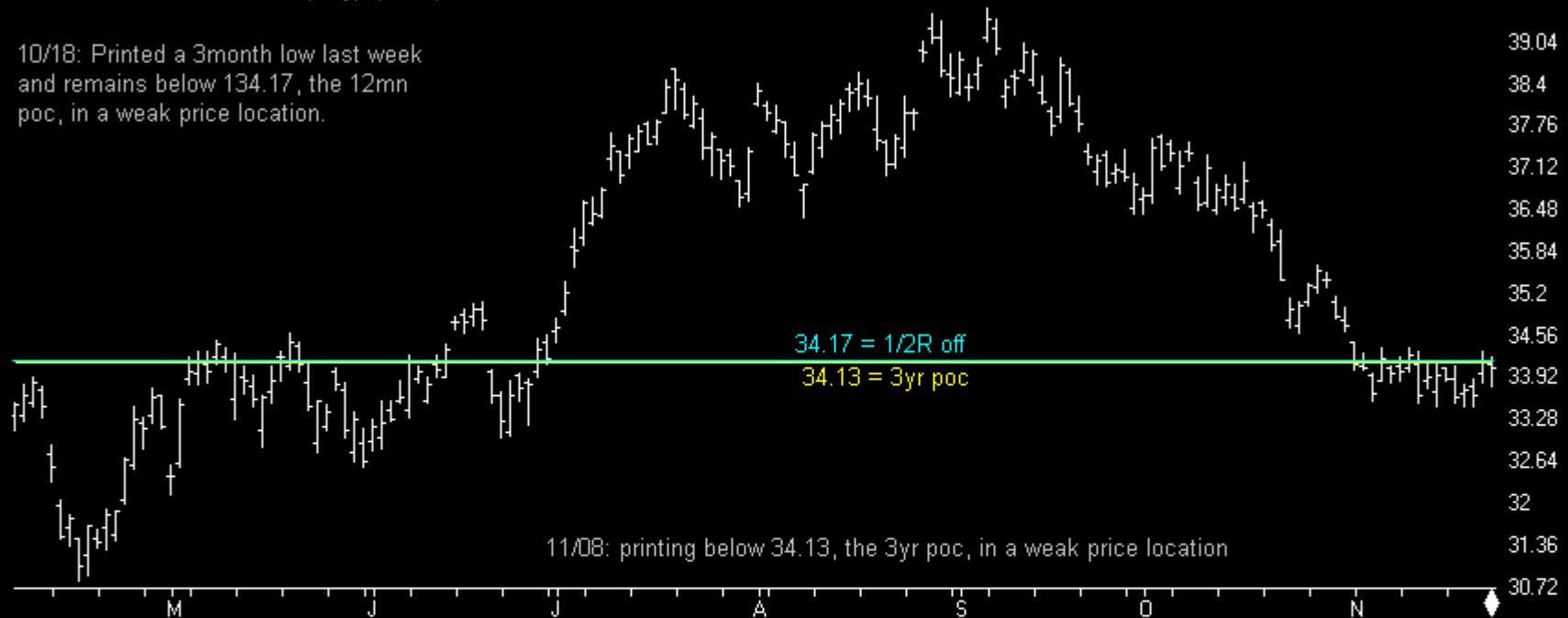


oil

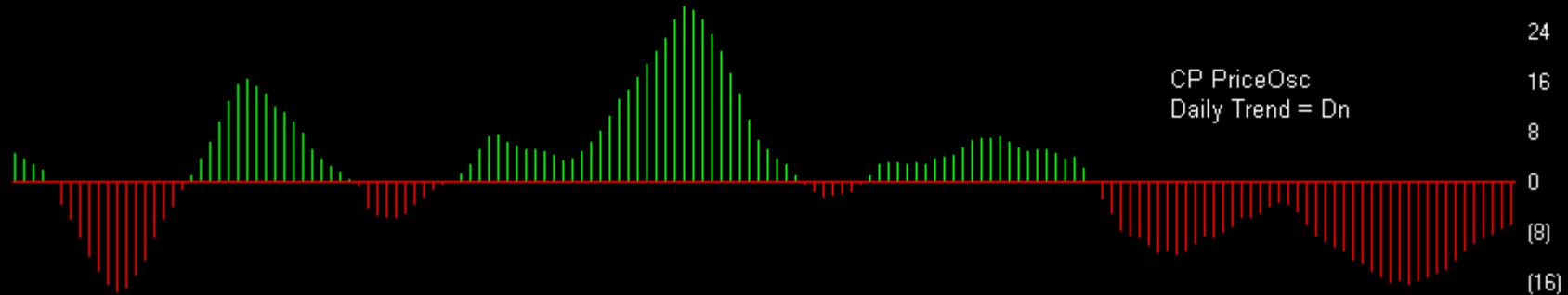
Charts by AIQ TradingExpert

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

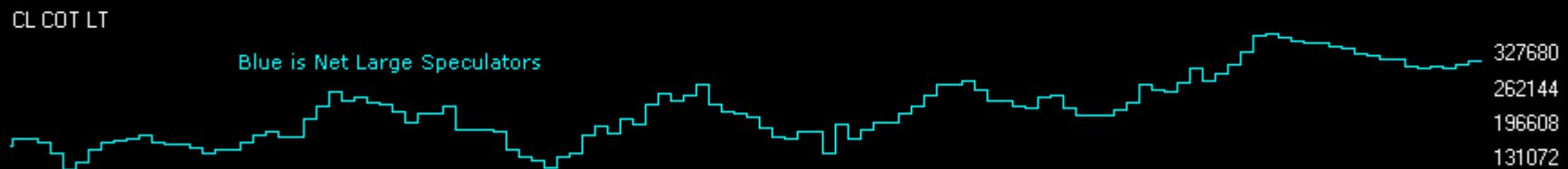
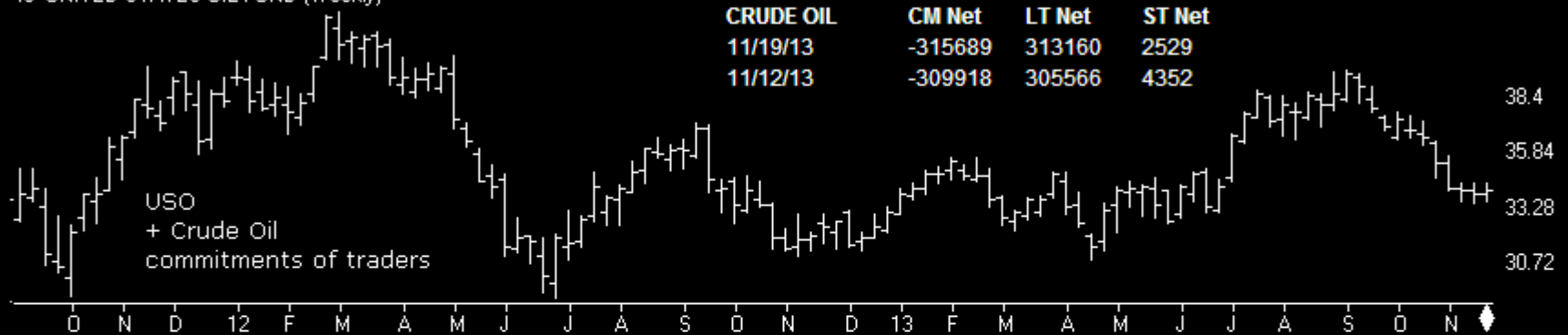


Oil

Charts by AIQ TradingExpert

CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/19/13	45.4	71.5	92.8	53.5	100.0	52.7	34.8	30.4	62.9
11/12/13	45.3	65.9	65.5	56.0	100.0	100.0	40.6	14.2	48.5

43 UNITED STATES OIL FUND (Weekly)



Dollar

Charts by AIQ TradingExpert

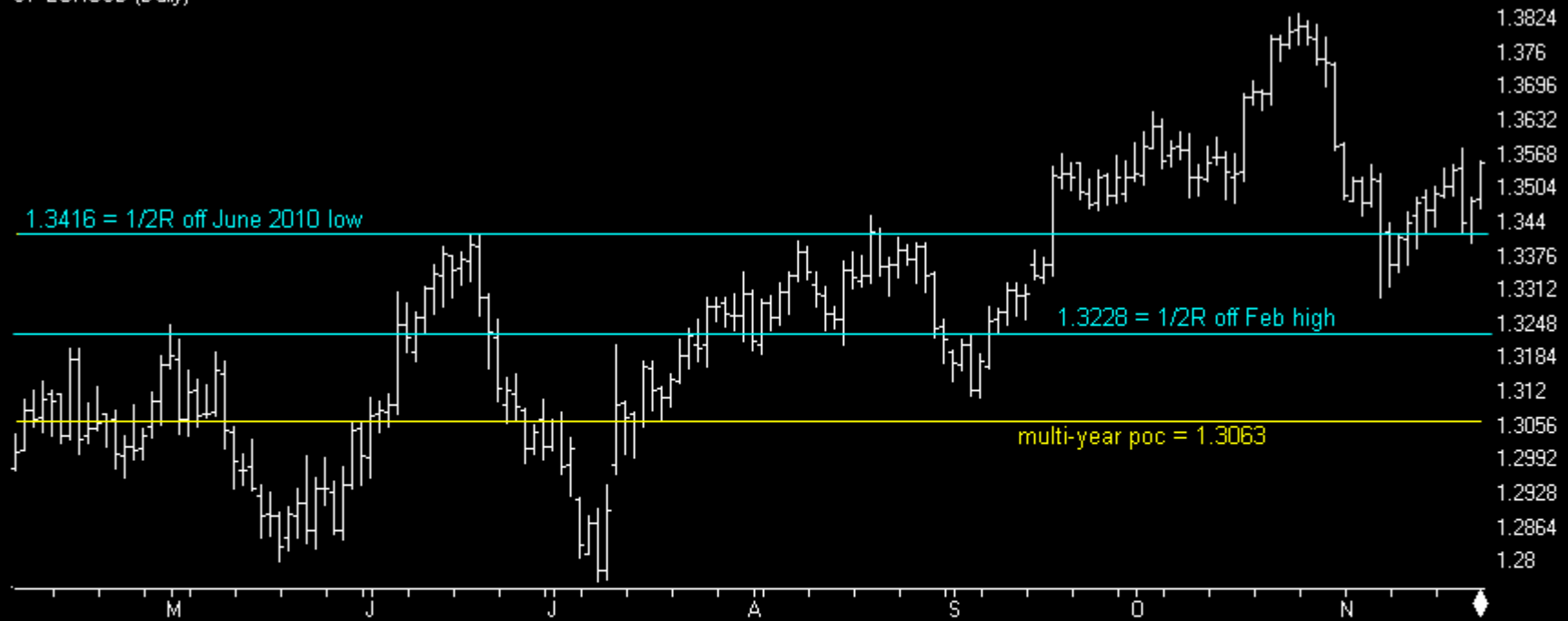
51 EURUSD (Daily)

1.3965 = 1/2R off 2008 high

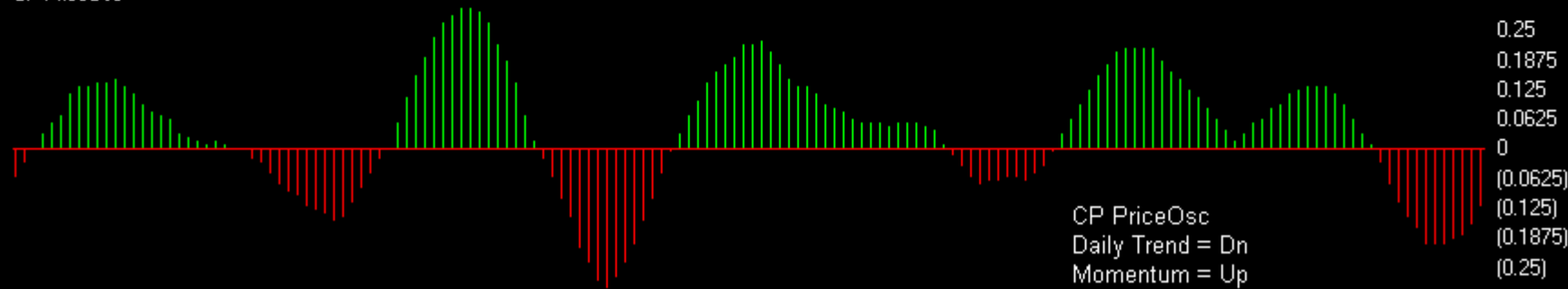
1.3416 = 1/2R off June 2010 low

1.3228 = 1/2R off Feb high

multi-year poc = 1.3063



CP PriceOsc



Dollar

Charts by AIQ TradingExpert

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/19/13	44.4	42.7	50.4	59.6	56.5	37.2	27.2	12.9	59.5
11/12/13	41.2	34.7	48.7	64.6	63.7	32.7	23.1	22.8	74.5

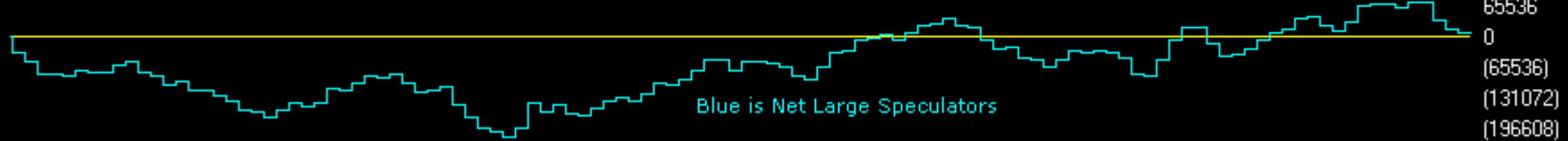
EURUSD (Weekly)



EC COT CM NET



EC COT LT NET



EC COT ST

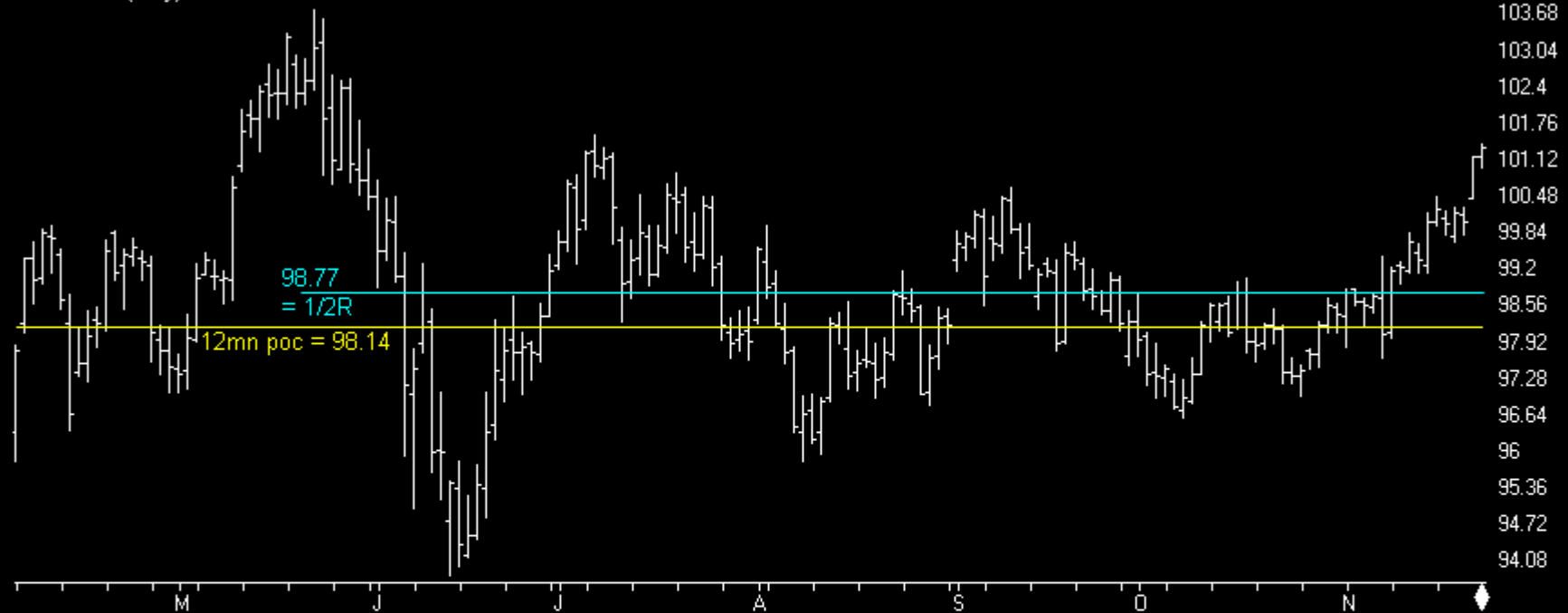


EURUSD (Weekly)
commitments of traders

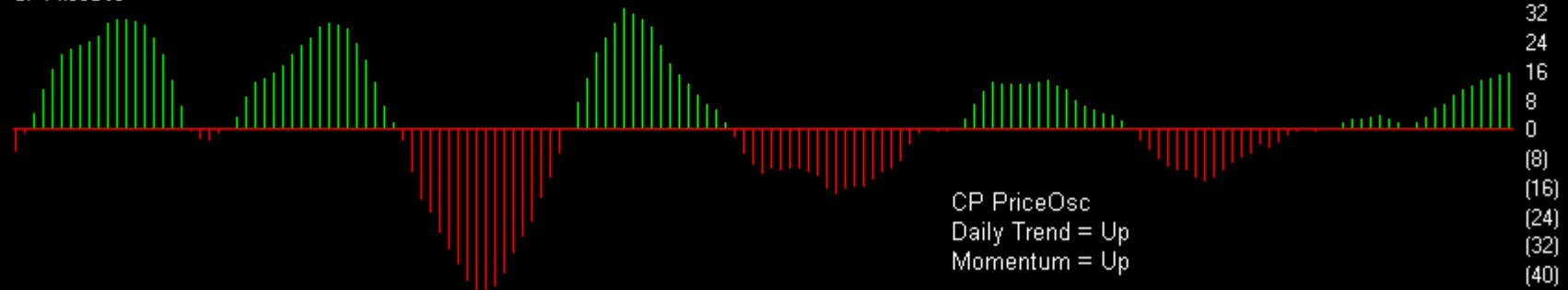
Dollar

Charts by AIQ TradingExpert

53 USDJPY (Daily)



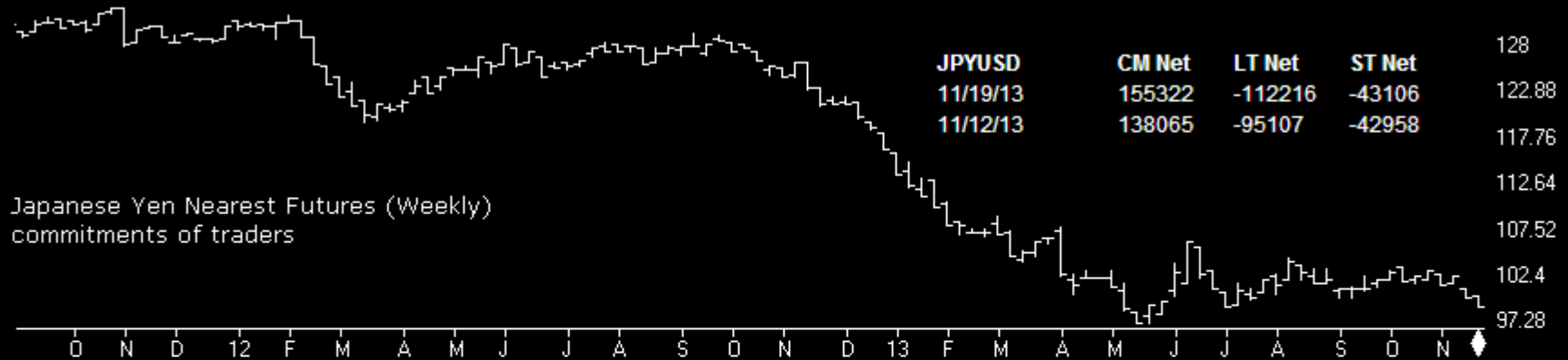
CP PriceOsc



Dollar

Charts by AIQ TradingExpert

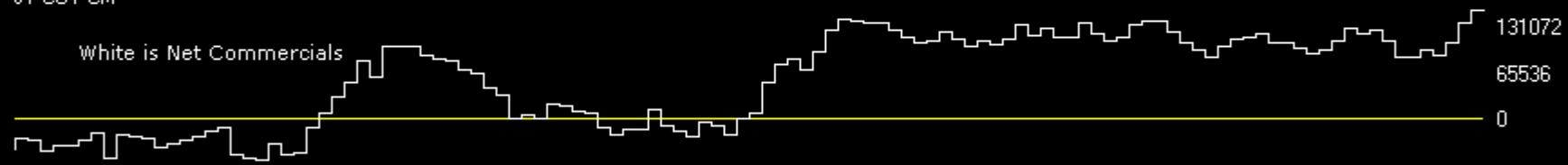
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/19/13	100.0	100.0	16.7	0.0	12.2	86.8	0.0	0.0	39.1
11/12/13	95.4	87.9	15.1	10.9	30.6	78.6	2.0	0.0	69.9



Japanese Yen Nearest Futures (Weekly) commitments of traders

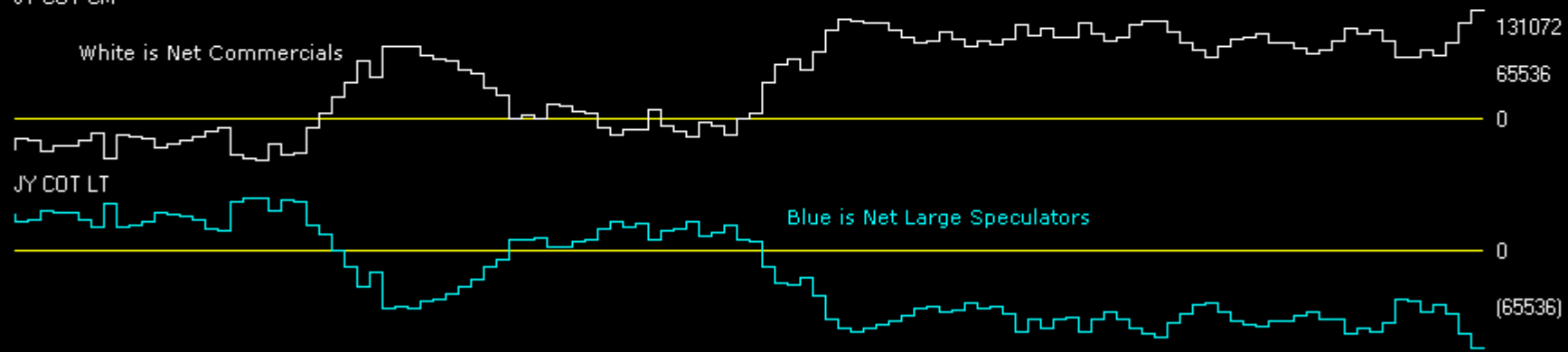
JY COT CM

White is Net Commercials



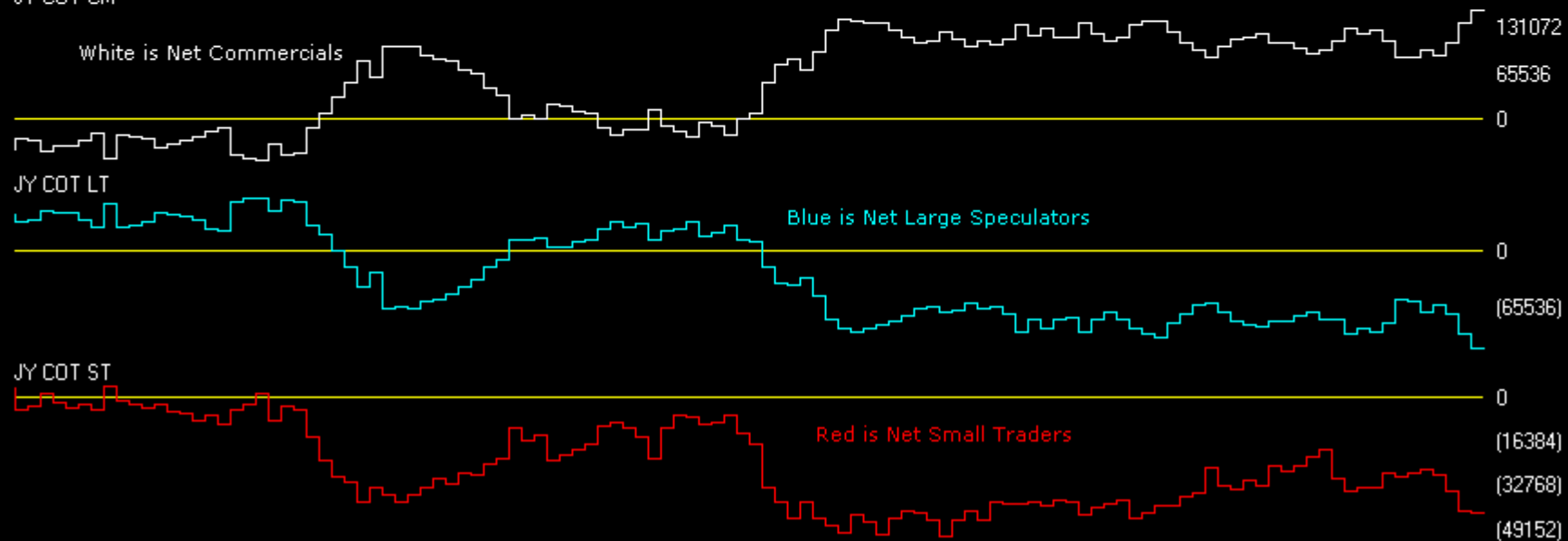
JY COT LT

Blue is Net Large Speculators



JY COT ST

Red is Net Small Traders



Dollar

Charts by AIQ TradingExpert

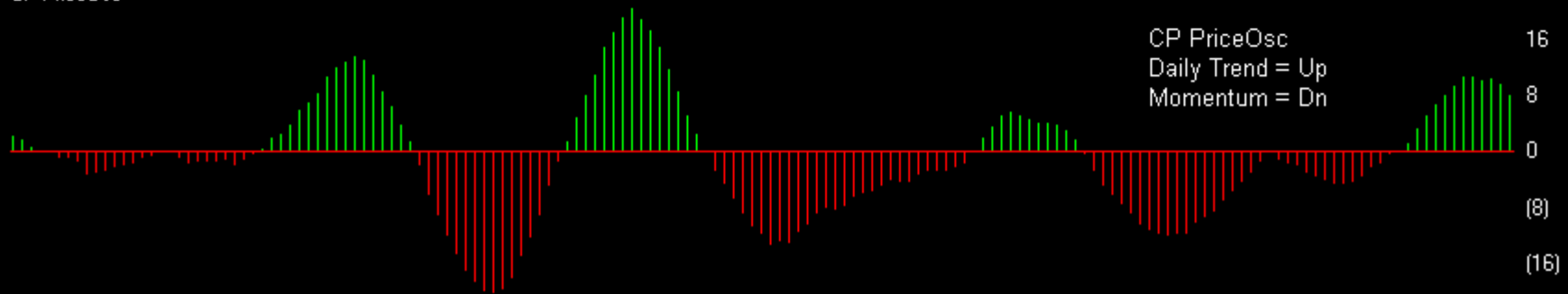
US DOLLAR INDEX (Daily)

11/01: ended the week in a stronger price location back above 80.15.



CP PriceOsc

CP PriceOsc
Daily Trend = Up
Momentum = Dn



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
11/19/13	70.5	23.1	61.5	33.3	71.0	40.4	13.4	73.6	41.8
11/12/13	71.9	12.4	59.2	31.3	64.9	41.3	15.8	100.0	56.0

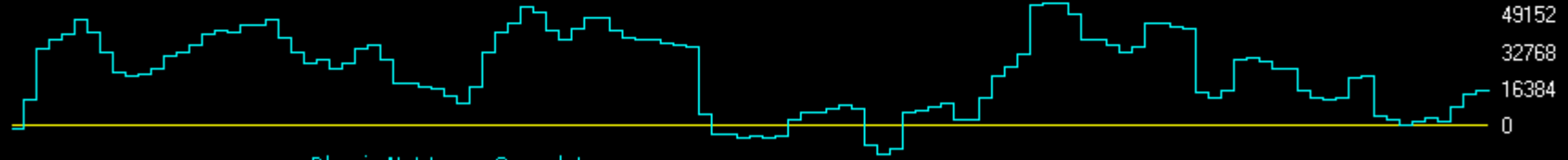
Dollar Index (Weekly)
commitments of traders



DX COT CM



DX COT LT NET



DX COT_ST



<http://www.chartprofitwebcast.com>