

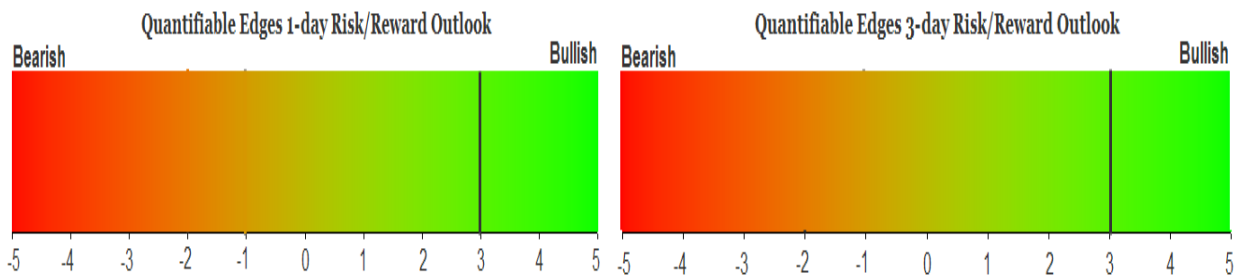
# QUANTIFIABLE EDGES SUB LETTER (ABBREVIATED)

ASSESSING MARKET ACTION WITH INDICATORS AND HISTORY

November 13, 2024

Volume 17 Issue 220

## Market Overview



## Signals Overview

Aggregator	CBI Reading
Long	0

### *Short-Term Bottom Line*

The Aggregator is bullish. I like the long side, but would prefer to see more of a pullback before jumping into a long position.

### Bullet Point Notes

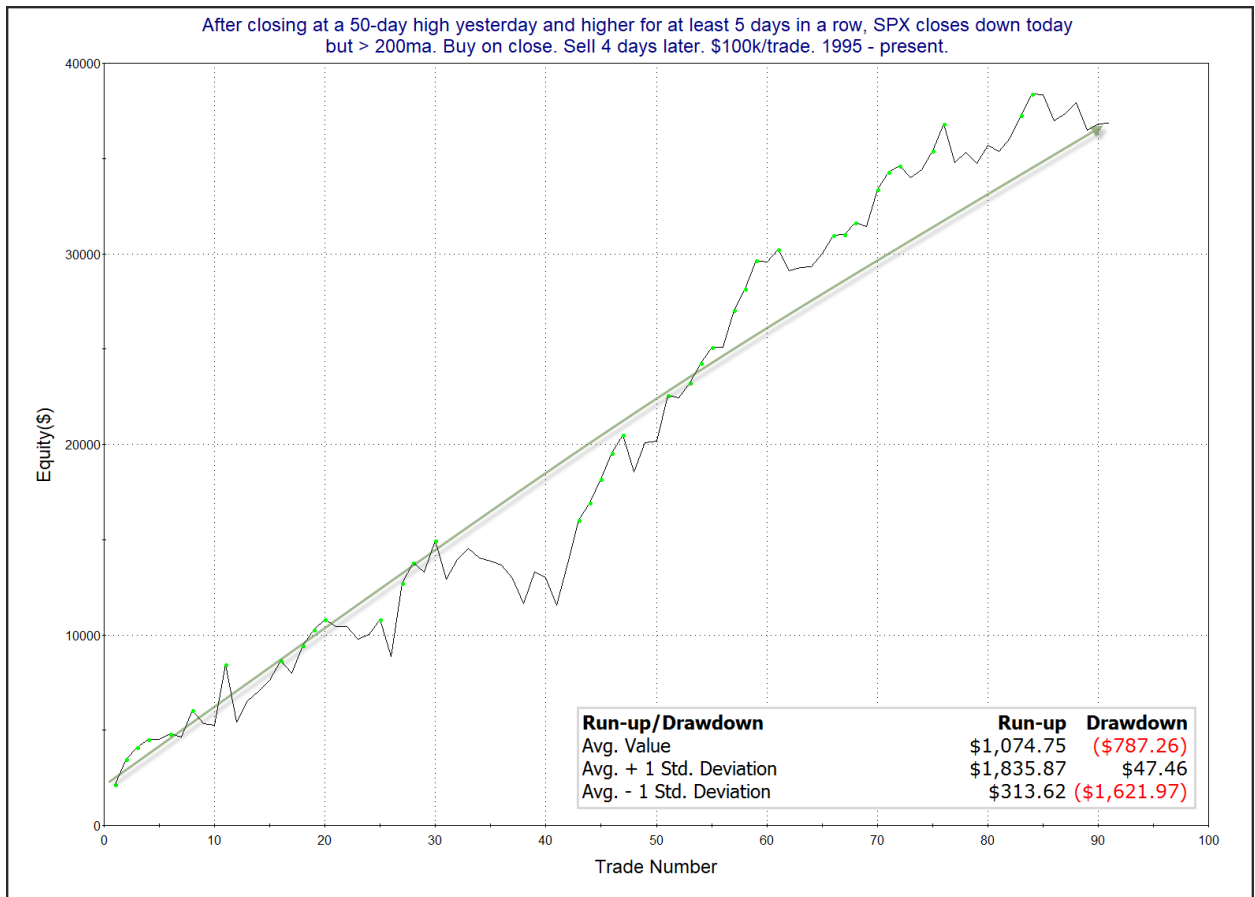
- 5 days higher to a 50-day high is rarely a rally that ends abruptly.
- The Aggregator is now bullish

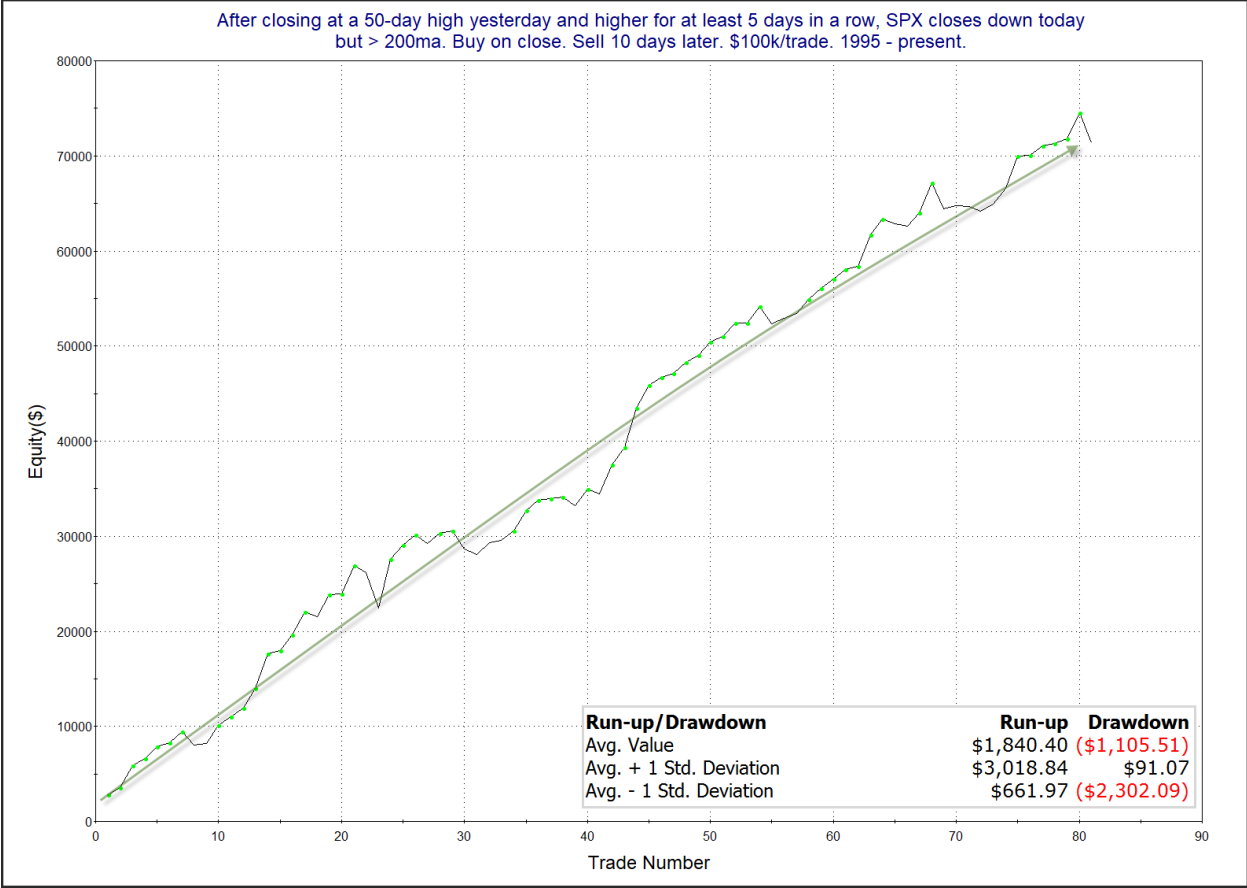
*Studies*

After closing at a 50-day high yesterday and higher for at least 5 days in a row, SPX closes down today but > 200ma. Buy on close. Sell X days later. \$100k/trade. 1995 - present.

X Days	All: Net Profit	All: Total Trades	All: Winning Trades	All: Losing Trades	All: % Profitable	All: Max Winning Trade	All: Max Losing Trade	All: Avg Winning Trade	All: Avg Losing Trade	All: Win/Loss Ratio	All: ProfitFactor	All: Avg Trade
10	71,397.17	81	65	16	80.25	5,131.35	-3,672.90	1,407.95	-1,257.46	1.12	4.55	881.45
9	68,213.61	85	67	18	78.82	5,023.20	-4,151.40	1,392.18	-1,392.37	1.00	3.72	802.51
8	59,519.46	86	60	26	69.77	4,878.08	-4,874.10	1,486.74	-1,141.74	1.30	3.01	692.09
7	47,337.13	89	62	27	69.66	3,874.76	-4,511.36	1,289.48	-1,207.79	1.07	2.45	531.88
6	46,236.84	91	65	26	71.43	4,307.20	-3,637.71	1,178.04	-1,166.77	1.01	2.52	508.10
5	35,882.75	91	61	30	67.03	4,252.50	-4,717.16	1,049.63	-938.15	1.12	2.27	394.32
4	36,856.96	91	59	32	64.84	3,843.00	-3,003.39	1,042.02	-769.45	1.35	2.50	405.02
3	20,428.91	91	55	36	60.44	2,472.85	-1,992.34	843.07	-720.55	1.17	1.79	224.49
2	22,839.57	91	60	31	65.93	2,437.50	-2,614.95	761.61	-737.31	1.03	2.00	250.98
1	14,008.34	91	58	32	63.74	1,751.19	-1,744.10	515.94	-497.38	1.04	1.88	153.94

After closing at a 50-day high yesterday and higher for at least 5 days in a row, SPX closes down today but > 200ma. Buy on close. Sell 4 days later. \$100k/trade. 1995 - present.





I have updated [the Aggregator chart](#) below.



- With both lines above zero, the Aggregator is bullish.
- The Differential Pivot is 6015.45.
- Evidence is still mixed. SPX is just slightly oversold. I will only look for long exposure on Wednesday if SPX closes down a fair amount.

### **Additional New Trade Ideas**

A full listing of system triggers can be found at the [numbered systems page](#) each night. I will cherry pick some of my favorite setups from the S&P 100 and ETF lists along with occasional other trade ideas to track below.

**SPY - Buy ¼ index position @ \$593.00 LIMIT ON CLOSE.** Based on the current Aggregator signal, I will look to get long on Wednesday near the close if SPY closes down about \$4.00.

### **Current Open Trade Ideas**

**None**

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