

Charts to Friday 11<sup>th</sup> October 2019

Market Charts – Sentiment Analysis

Market Breadth - week ending	10/11				
	-4	-3	-2	-1	↓
NYSE	71	69	62	50	60
NasDaq	64	63	52	45	51
SP500	70	71	63	51	58
R2000	72	70	61	49	56

number = % stocks >50day ma

10/11: My version of the Rydex Assets Ratio ended the week at 15.7. In early September the ratio fell to 14.0 which was the lowest since 10th June.

#### Mutual Fund Flow:

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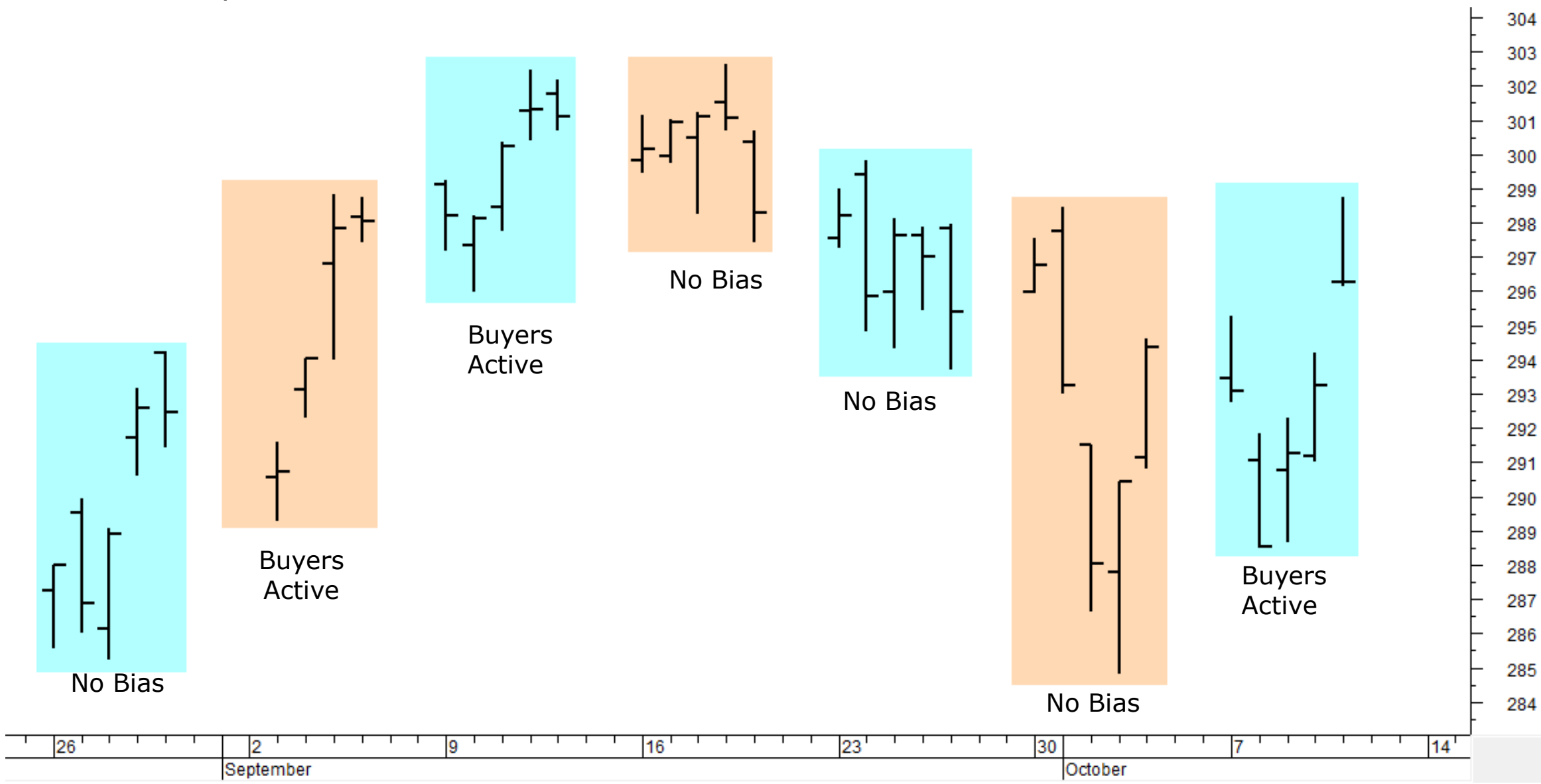
10/11: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$6.9 Billion in the week to 9th October. The 4wk flow is -\$21.4 Billion. Six weeks ago the 4wk flow was a negative -\$41.6 Billion, an extreme number. Only May '19 and Dec '18 saw larger 4wk outflows.

#### Consensus Polls:

10/11: AAI: Bulls% was lower at 20.3%, the lowest since December. Bears% higher at 44.0%.

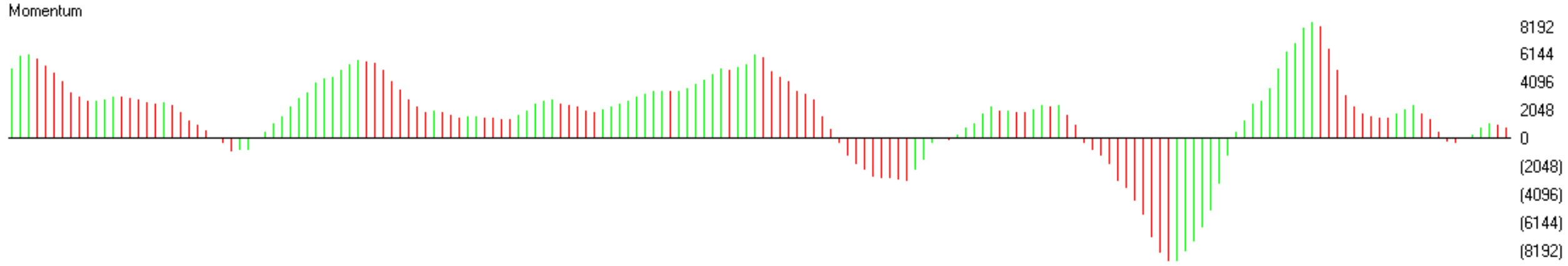
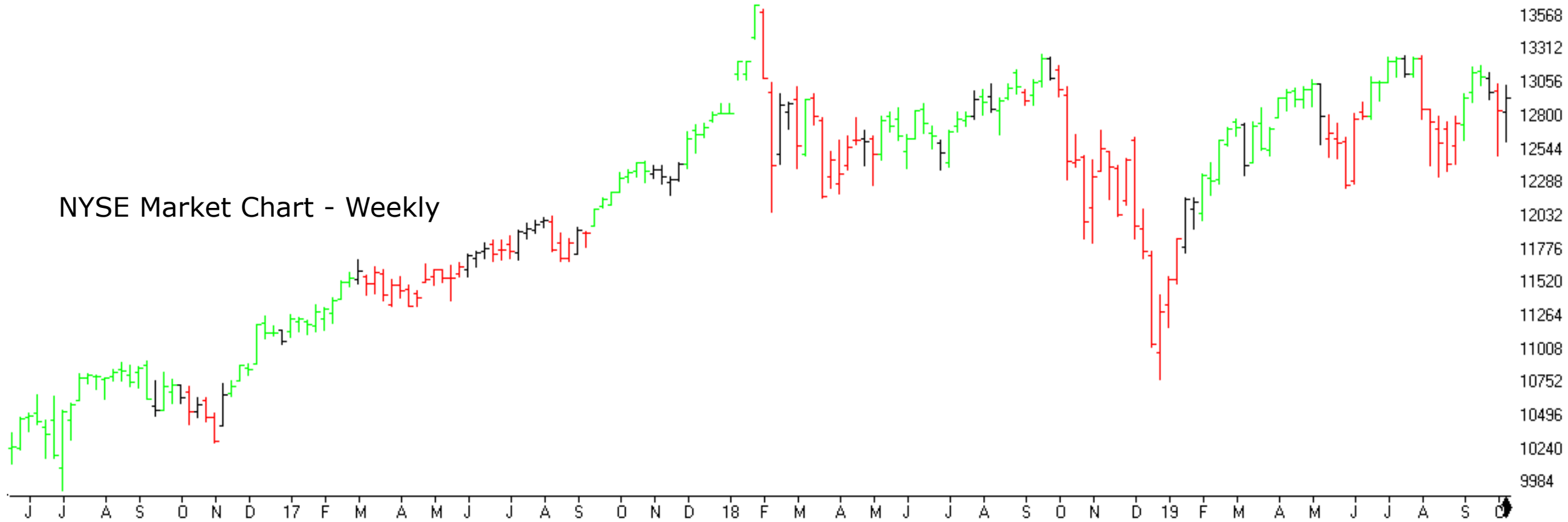
10/11: Investors Intelligence. Bulls% was lower at 47.6%%. Bears% was almost unchanged at 17.2% and has moved very little for months.

# Weekly Structure

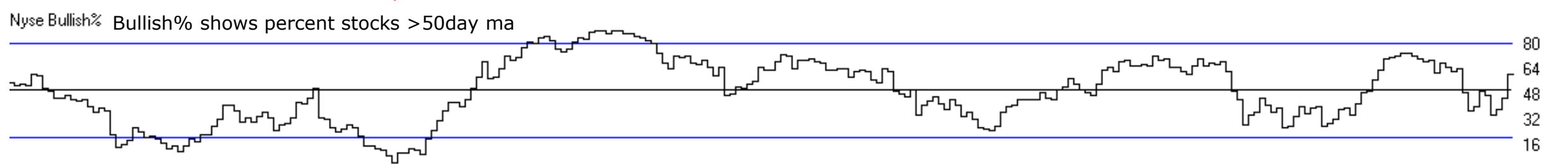
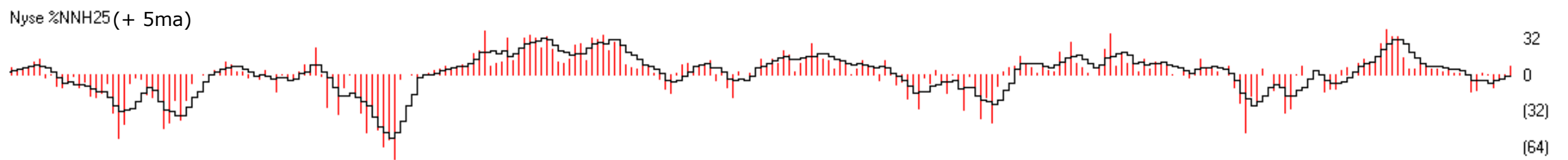
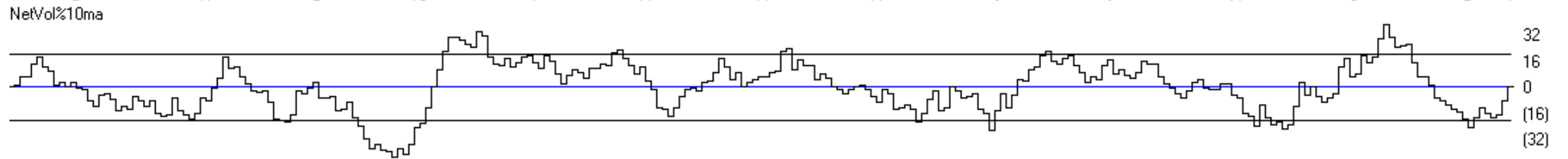
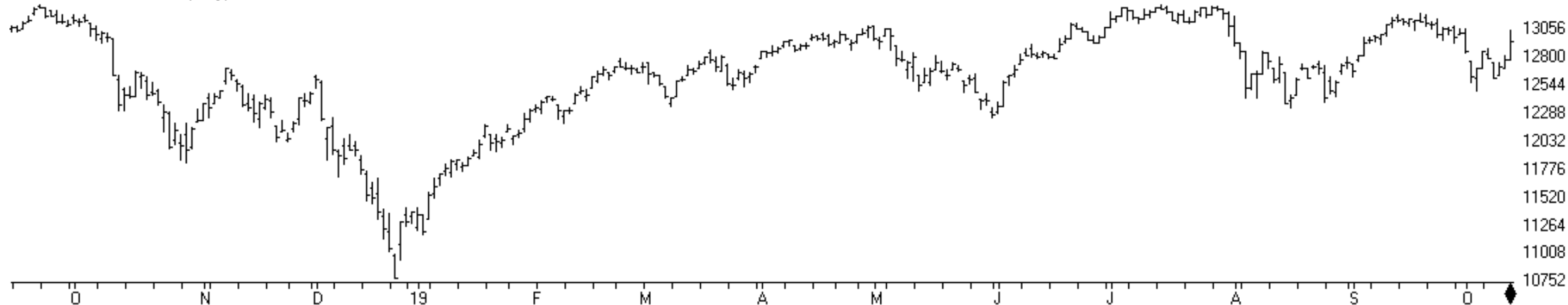


MARKET CHART NYSE (Weekly)

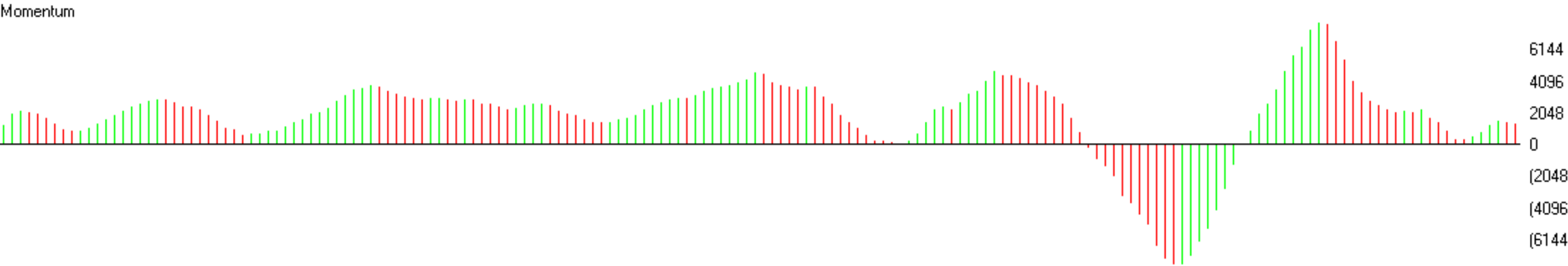
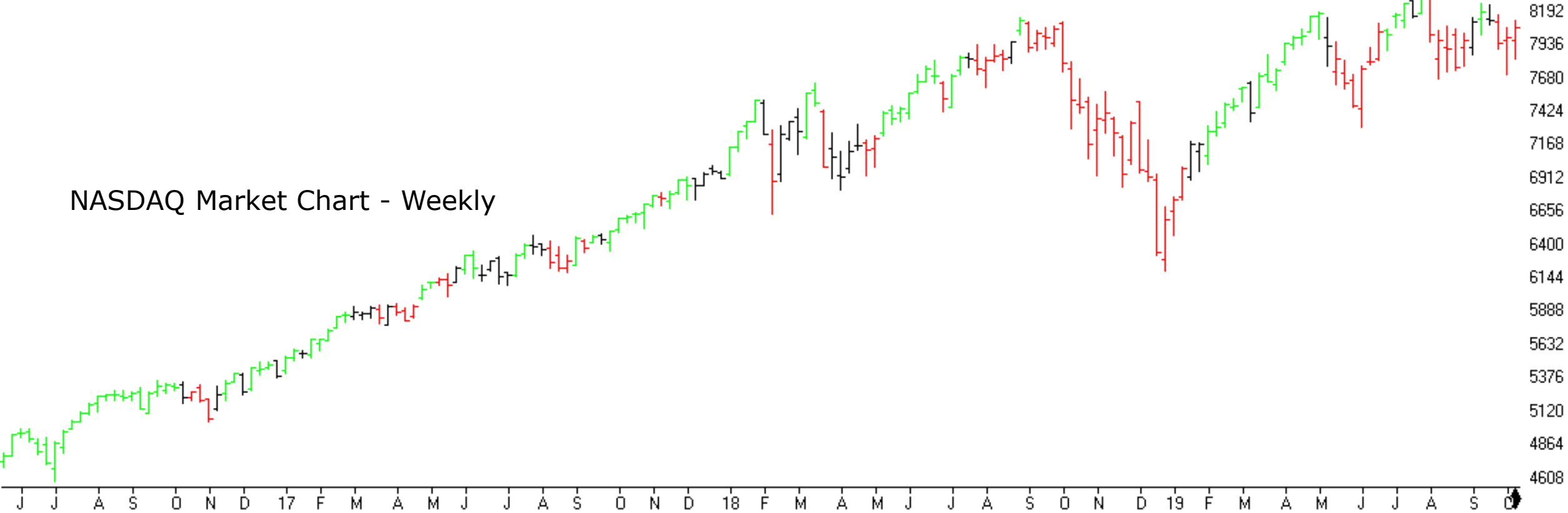
# NYSE Market Chart - Weekly



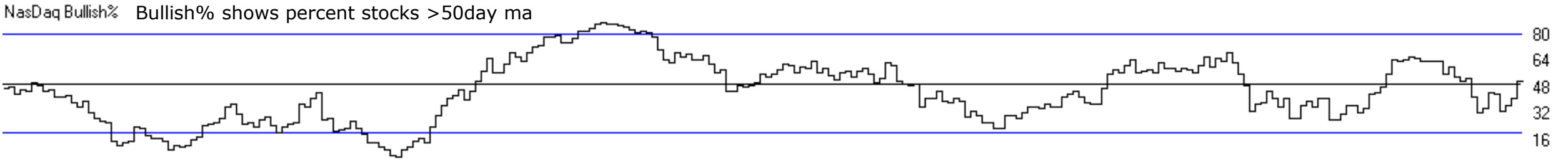
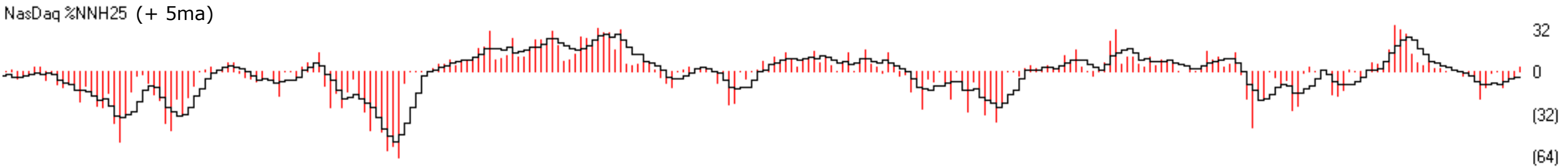
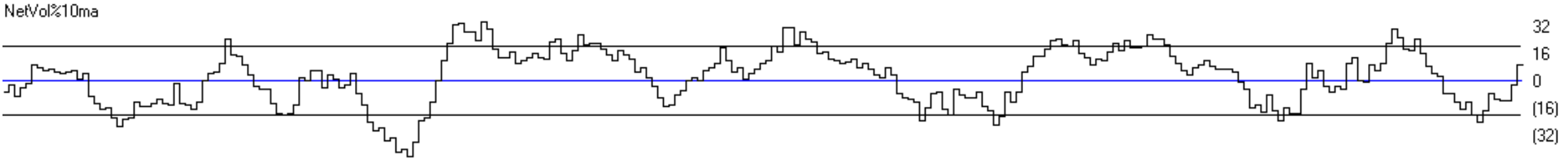
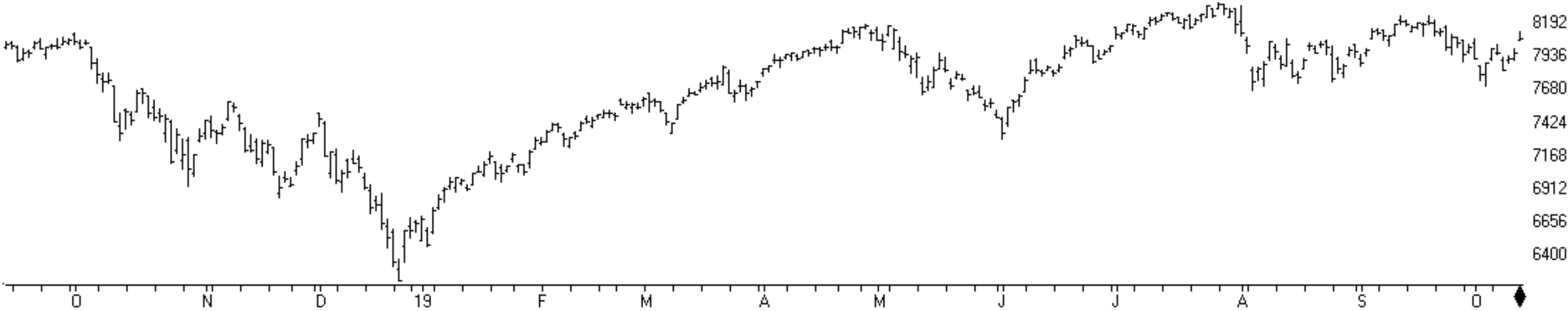
MARKET CHART NYSE (Daily)



# NASDAQ Market Chart - Weekly



MARKET CHART NASDAQ 1800 (Daily)

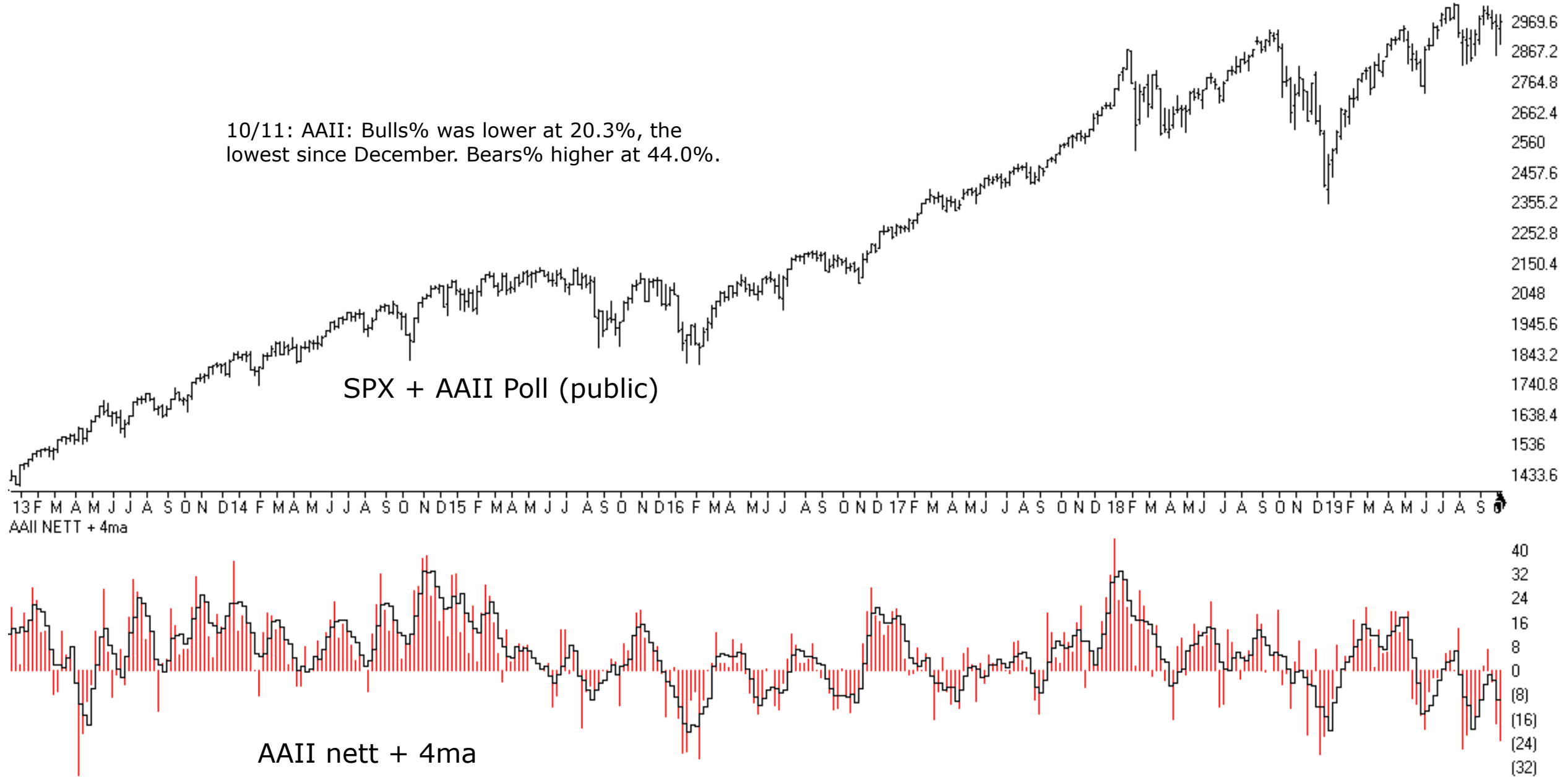


SP500 Index (Weekly)

10/11: AAI: Bulls% was lower at 20.3%, the lowest since December. Bears% higher at 44.0%.

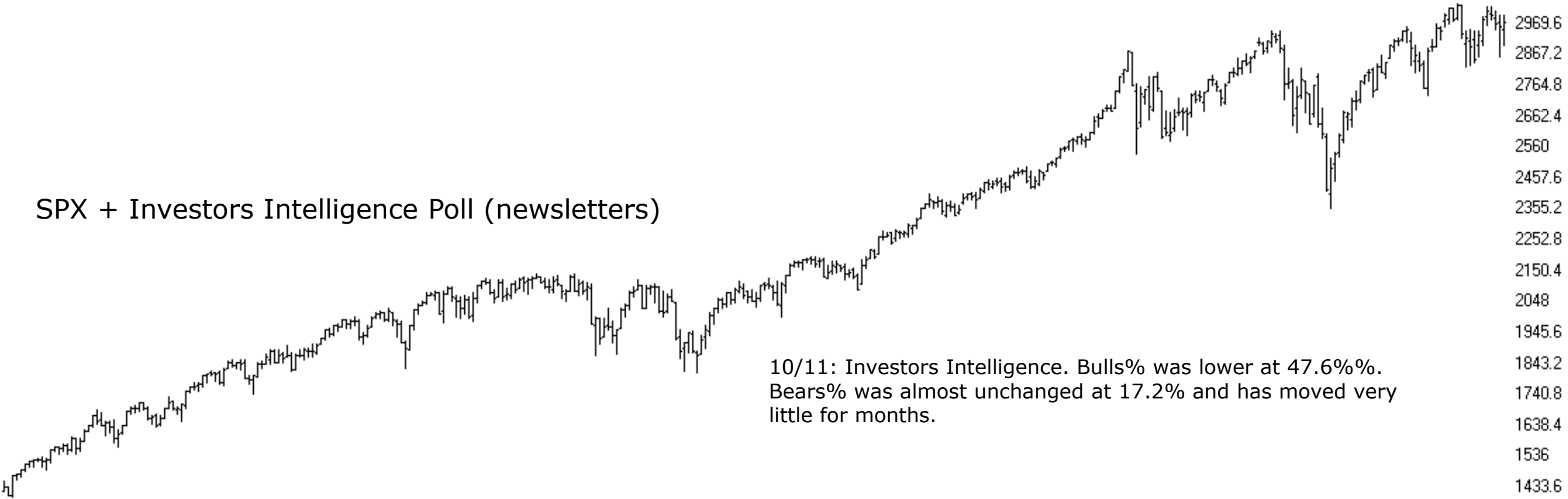
SPX + AAI Poll (public)

AAII nett + 4ma



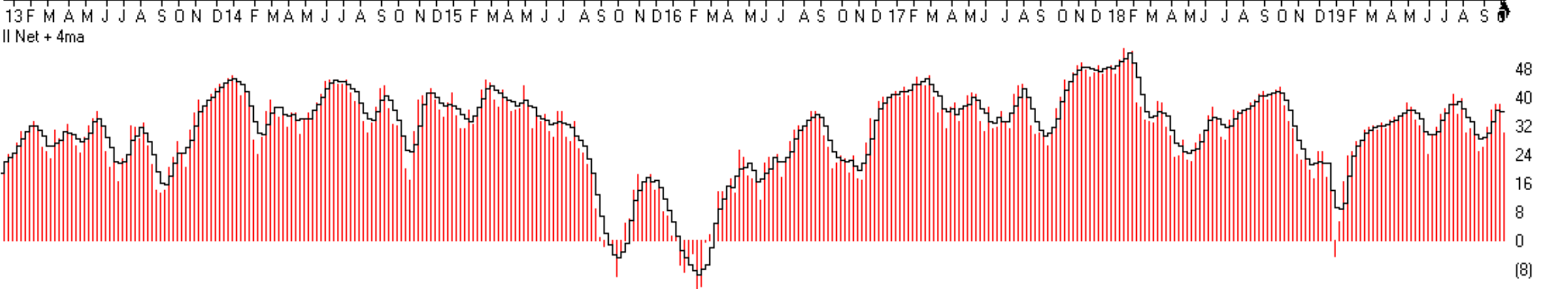


SP500 Index (Weekly)



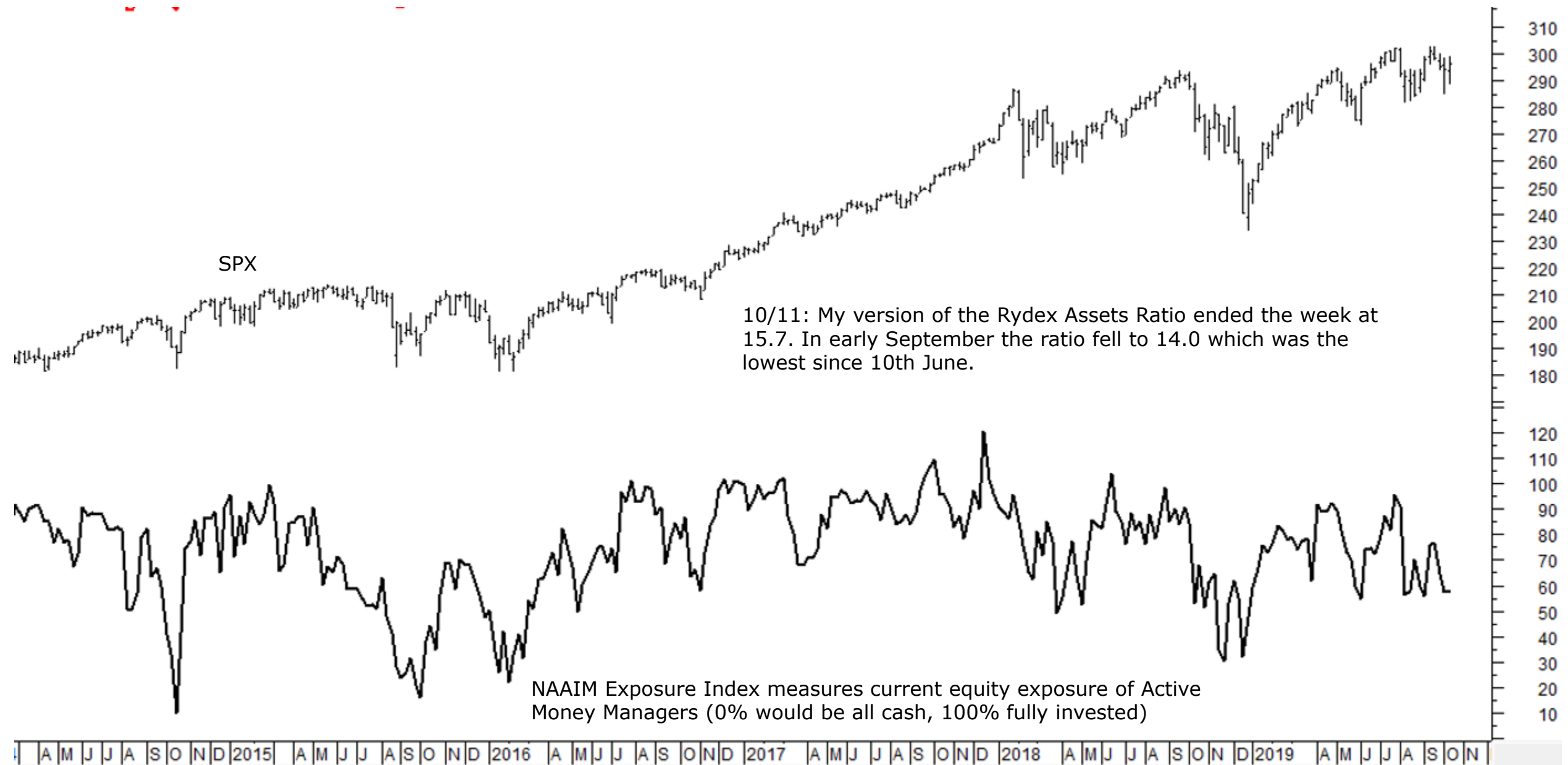
### SPX + Investors Intelligence Poll (newsletters)

10/11: Investors Intelligence. Bulls% was lower at 47.6%%. Bears% was almost unchanged at 17.2% and has moved very little for months.

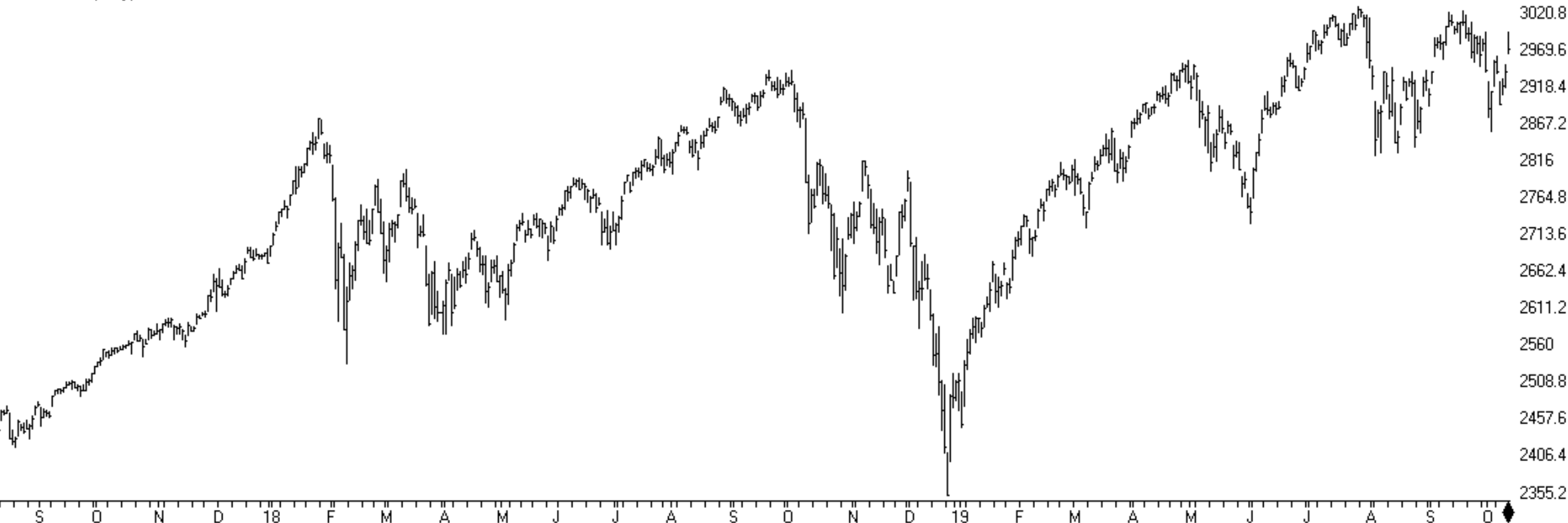


II Net + 4ma

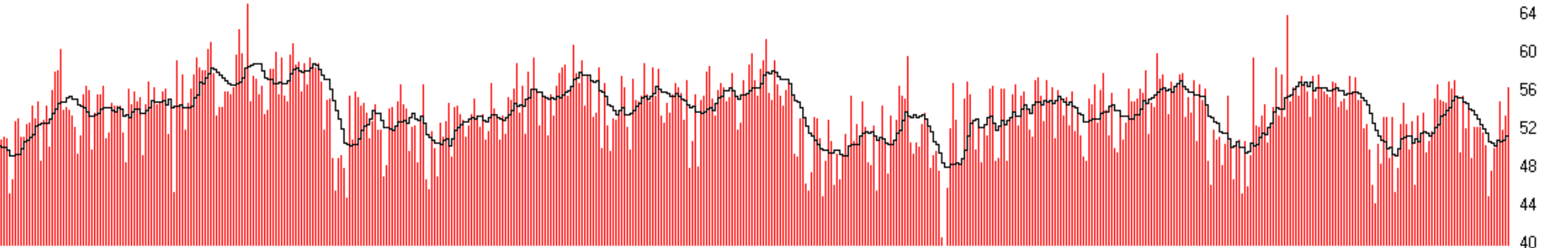
(8)



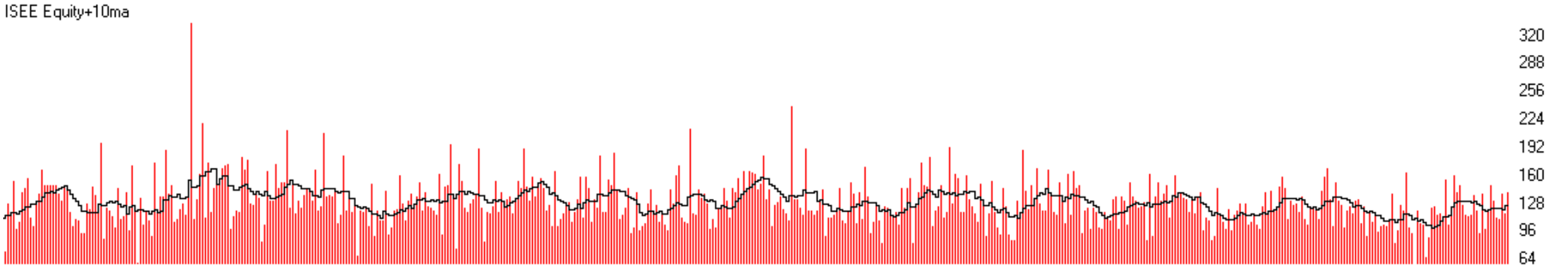
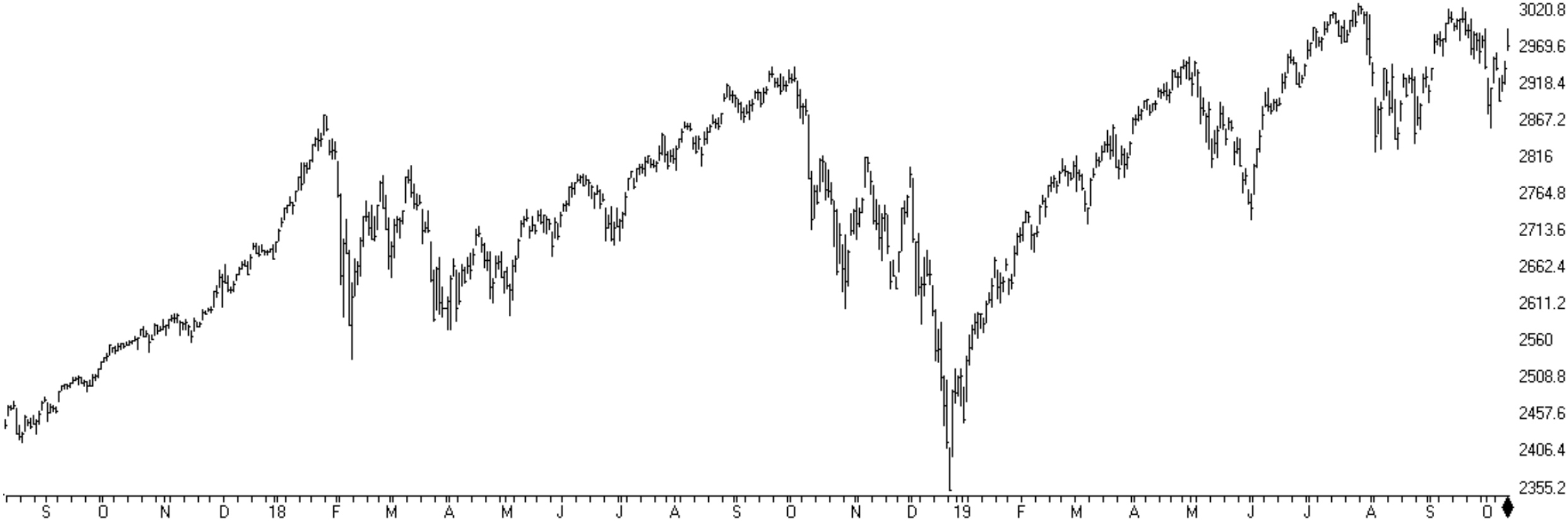
SP500 Index (Daily)



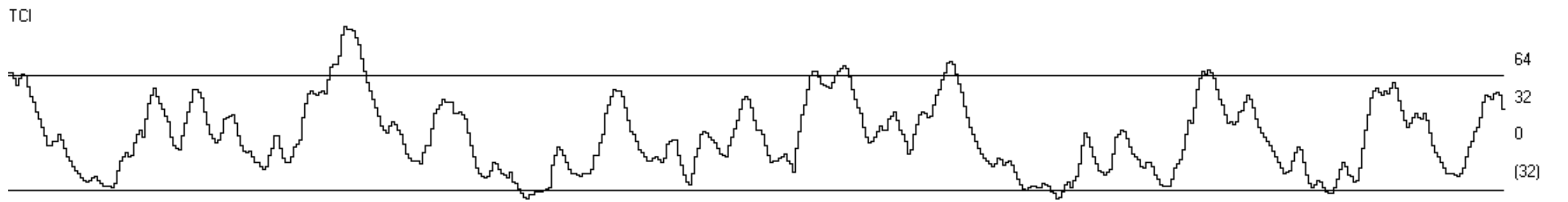
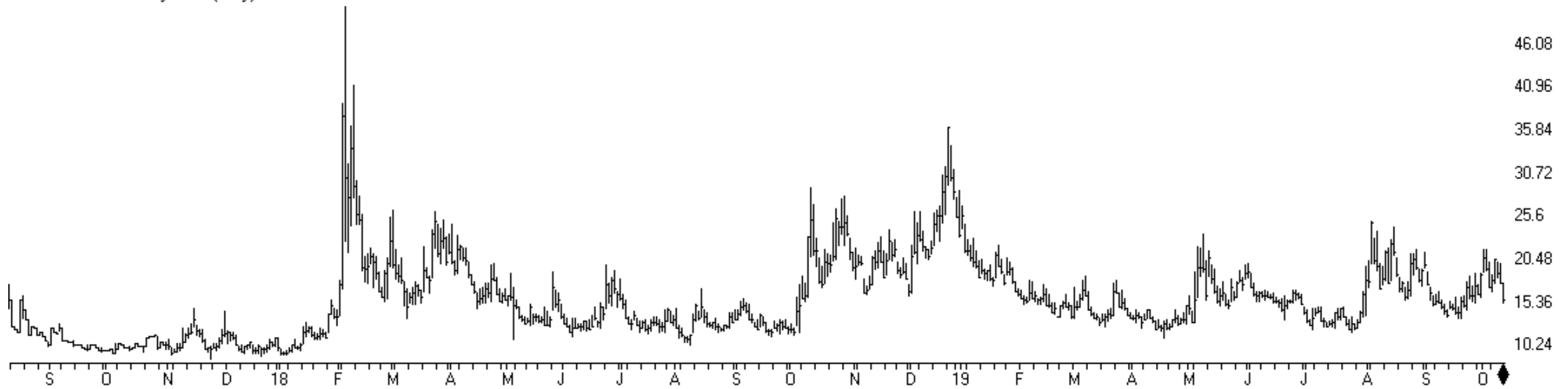
OCC call% + 10ma



SP500 Index (Daily)



VIX - S&P 500 Volatility Index (Daily)

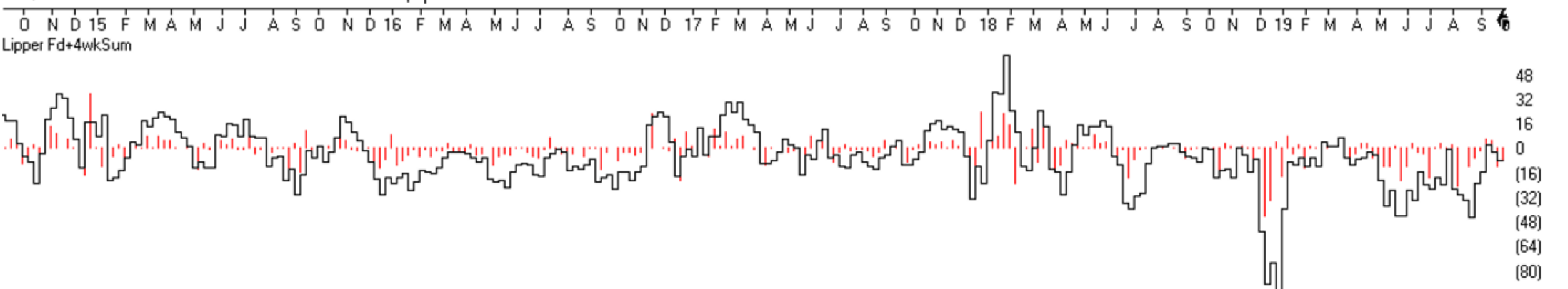
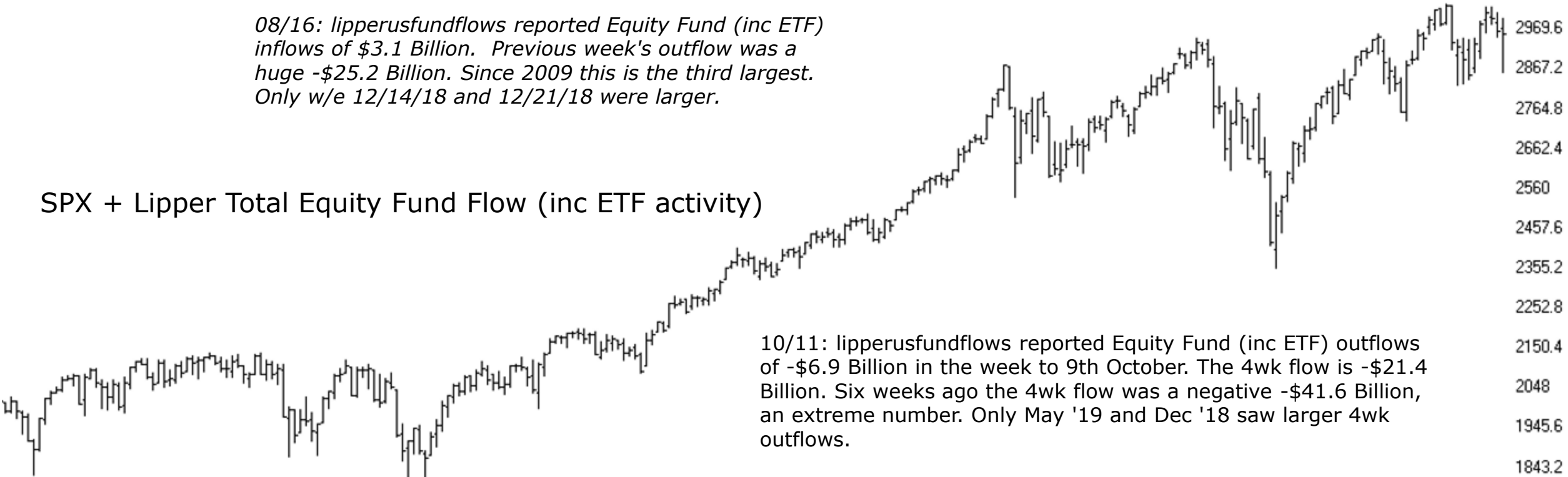


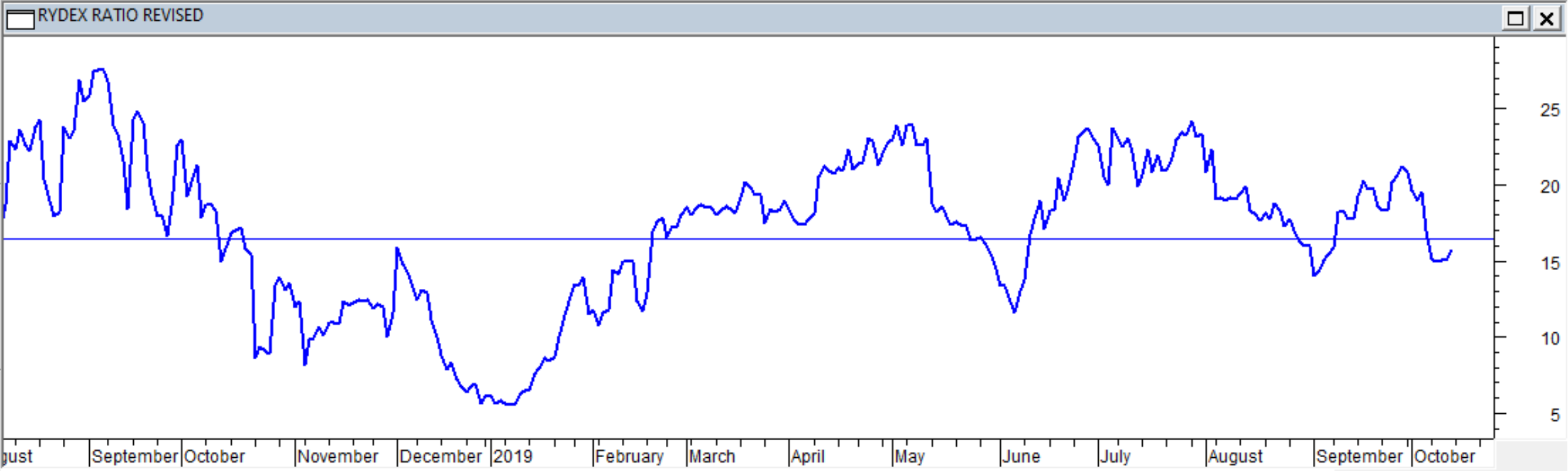
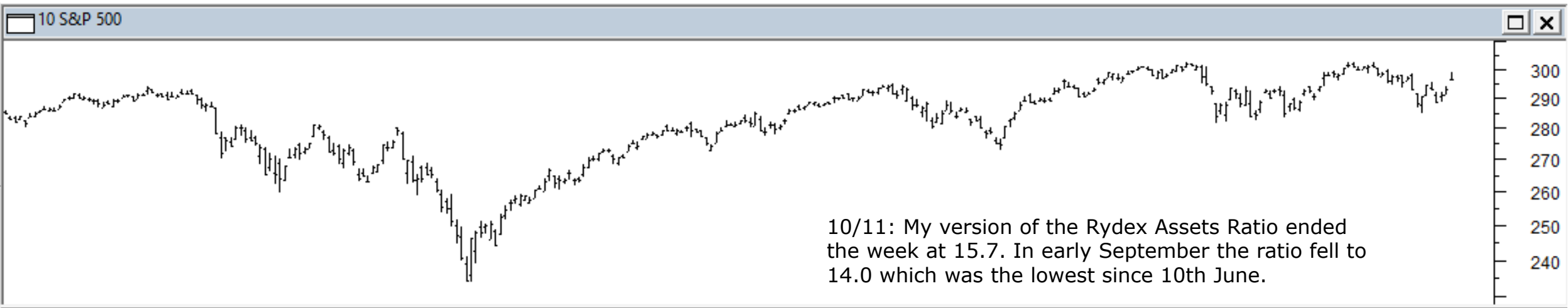
SP500 Index (Weekly)

08/16: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$3.1 Billion. Previous week's outflow was a huge -\$25.2 Billion. Since 2009 this is the third largest. Only w/e 12/14/18 and 12/21/18 were larger.

### SPX + Lipper Total Equity Fund Flow (inc ETF activity)

10/11: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$6.9 Billion in the week to 9th October. The 4wk flow is -\$21.4 Billion. Six weeks ago the 4wk flow was a negative -\$41.6 Billion, an extreme number. Only May '19 and Dec '18 saw larger 4wk outflows.





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