

Charts to Friday 18<sup>th</sup> October 2019

Market Charts – Sentiment Analysis

	Market Breadth - week ending				10/18
	-4	-3	-2	-1	↓
NYSE	69	62	50	60	64
NasDaq	63	52	45	51	57
SP500	71	63	51	58	60
R2000	70	61	49	56	65

number = % stocks >50day ma

10/18: The NAAIM Exposure Index was almost unchanged at 57.08.

Mutual Fund Flow:

Rydex Assets Data not available this weekend. See Monday's pre-open report.

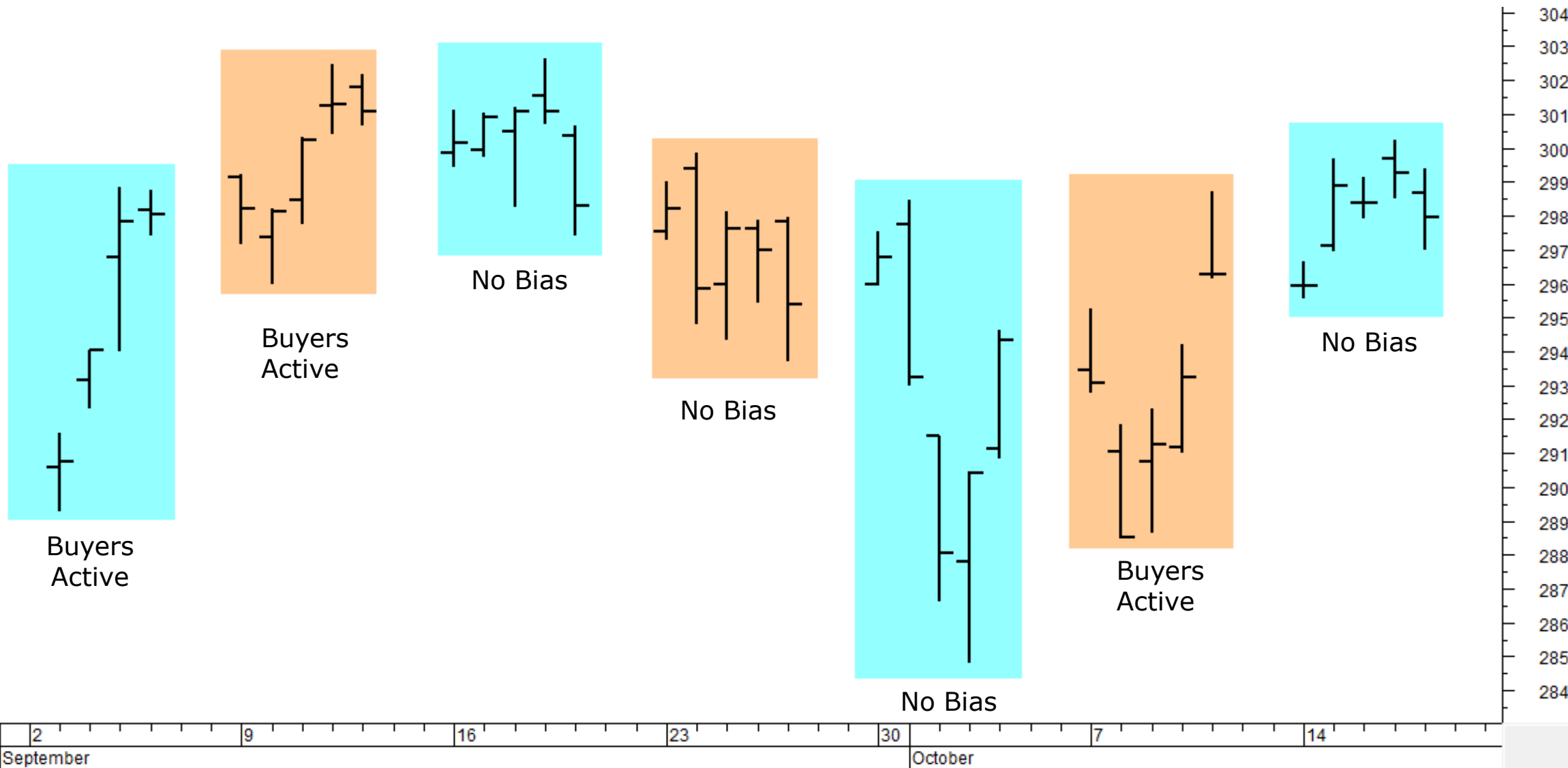
10/18: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$3.1 Billion in the week to 16th October. The 4wk flow is -\$24.3 Billion. Seven weeks ago the 4wk flow was a negative -\$41.6 Billion, an extreme number. Only May '19 and Dec '18 saw larger 4wk outflows.

Consensus Polls:

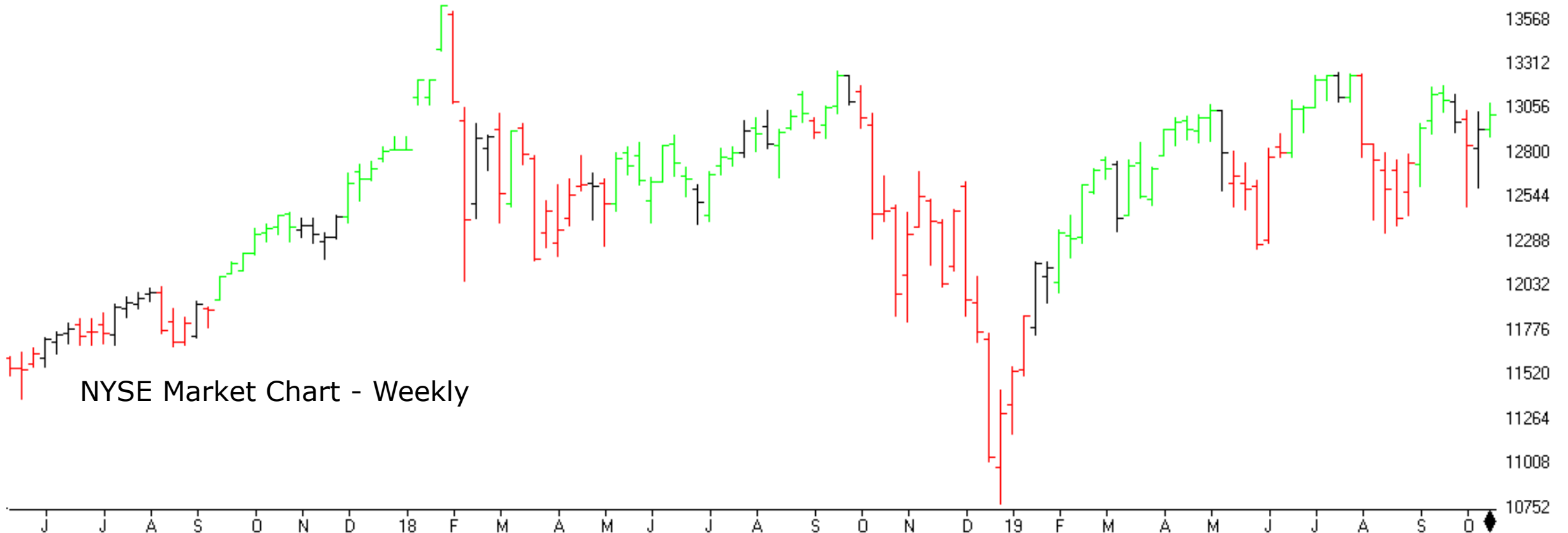
10/18: AAI: Bulls% was higher at 33.6%. Up from 20.3% previous week, the lowest since December. Bears% was lower at 31.1%, a sharp drop from 44.0% the previous week.

10/18: Investors Intelligence. Bulls% was higher at 49.1%. Bears% was once again, almost unchanged at 17.2% and has moved very little for months.

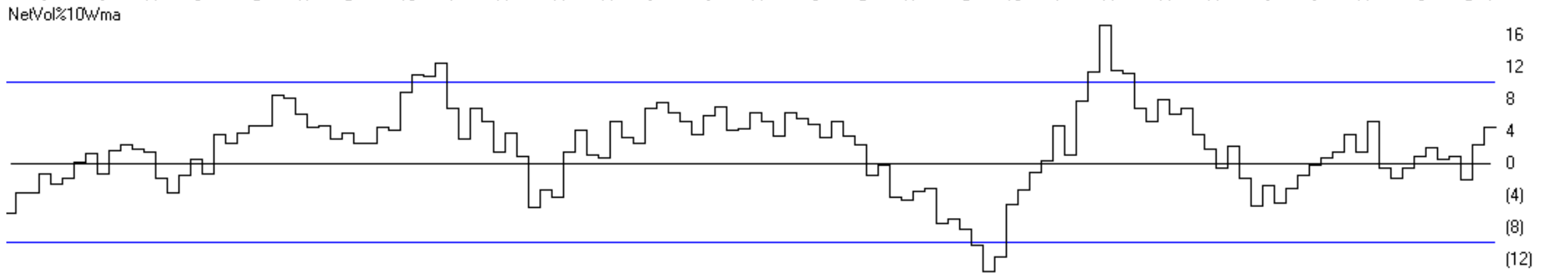
# Weekly Structure



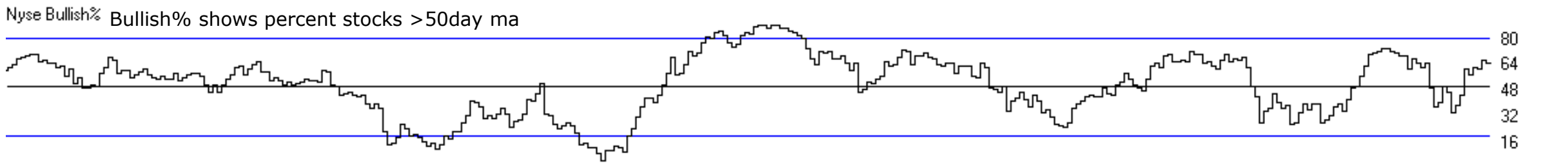
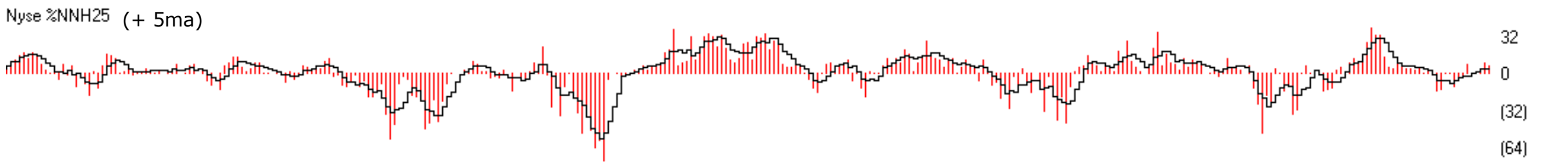
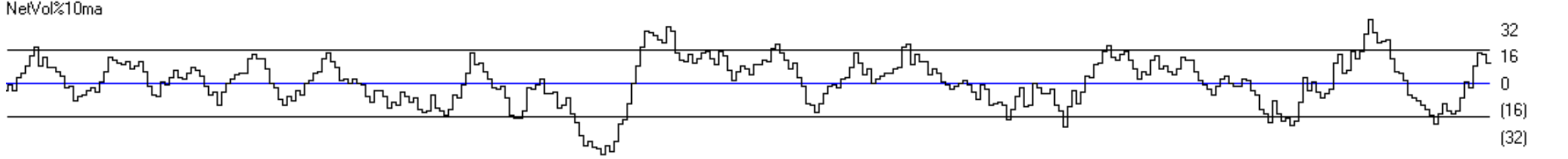
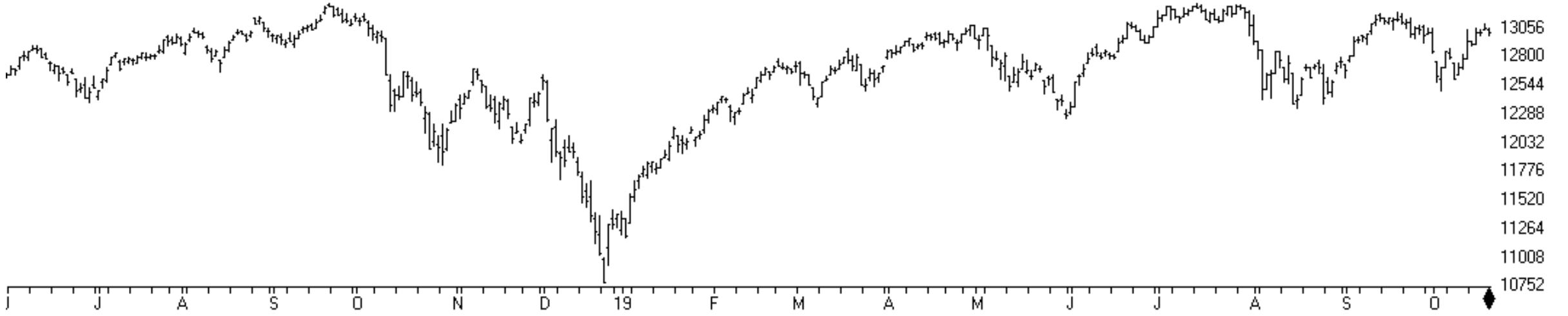
MARKET CHART NYSE (Weekly)



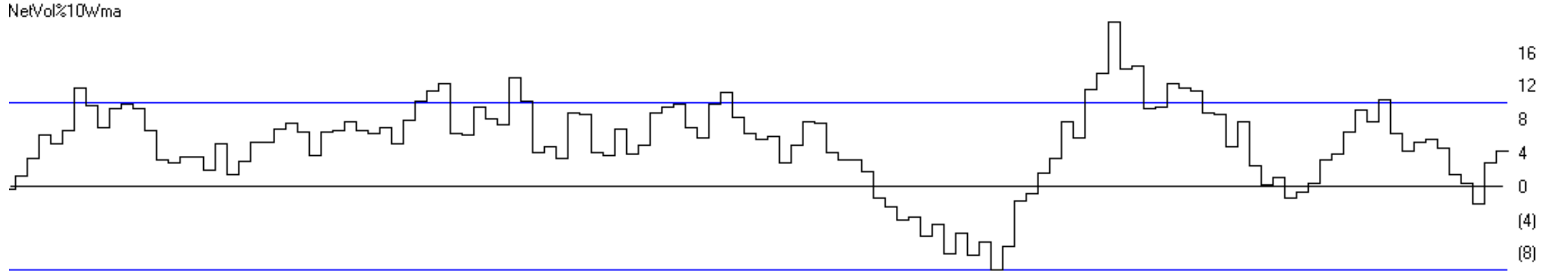
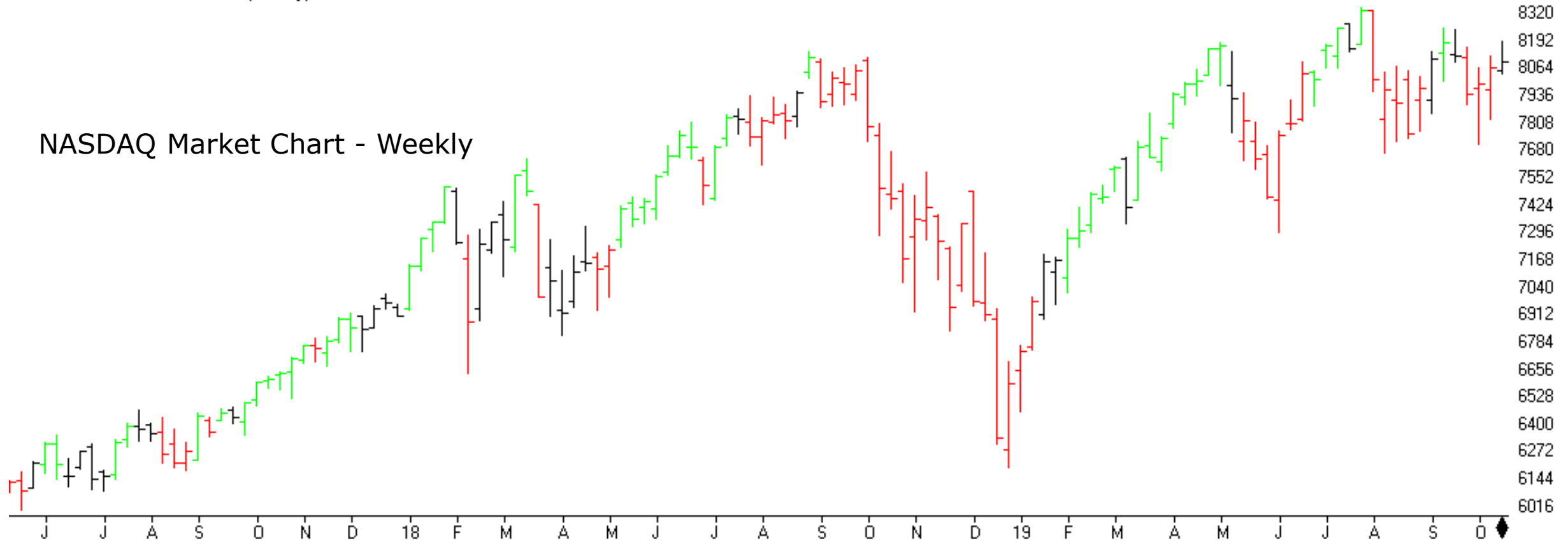
NYSE Market Chart - Weekly



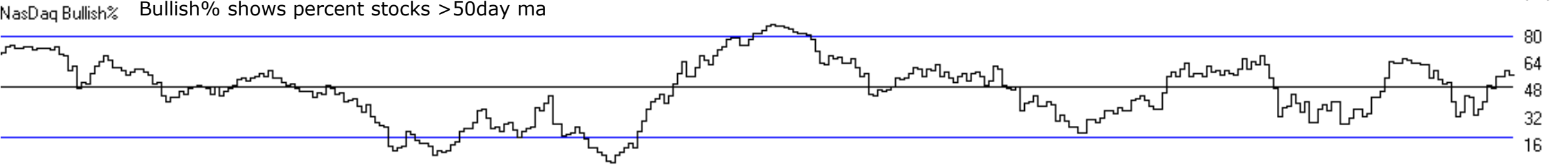
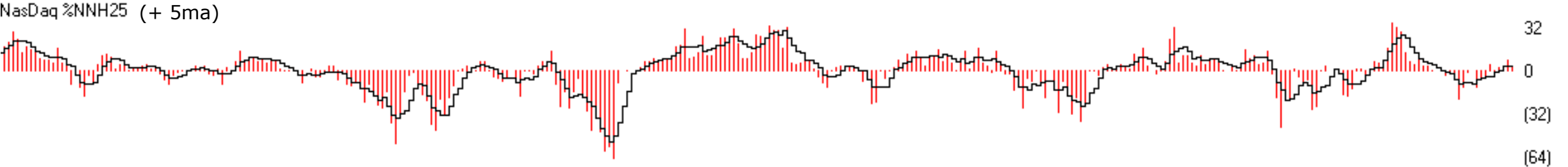
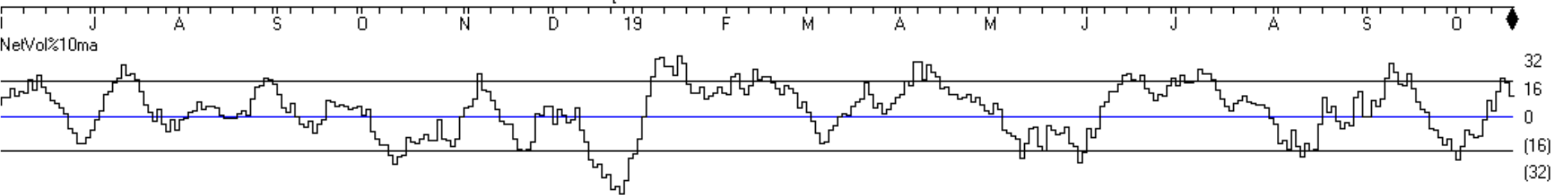
MARKET CHART NYSE (Daily)



### NASDAQ Market Chart - Weekly

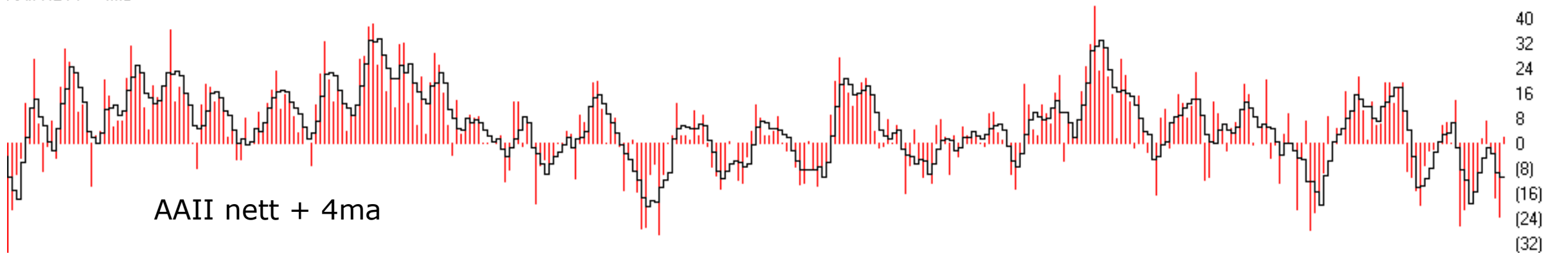
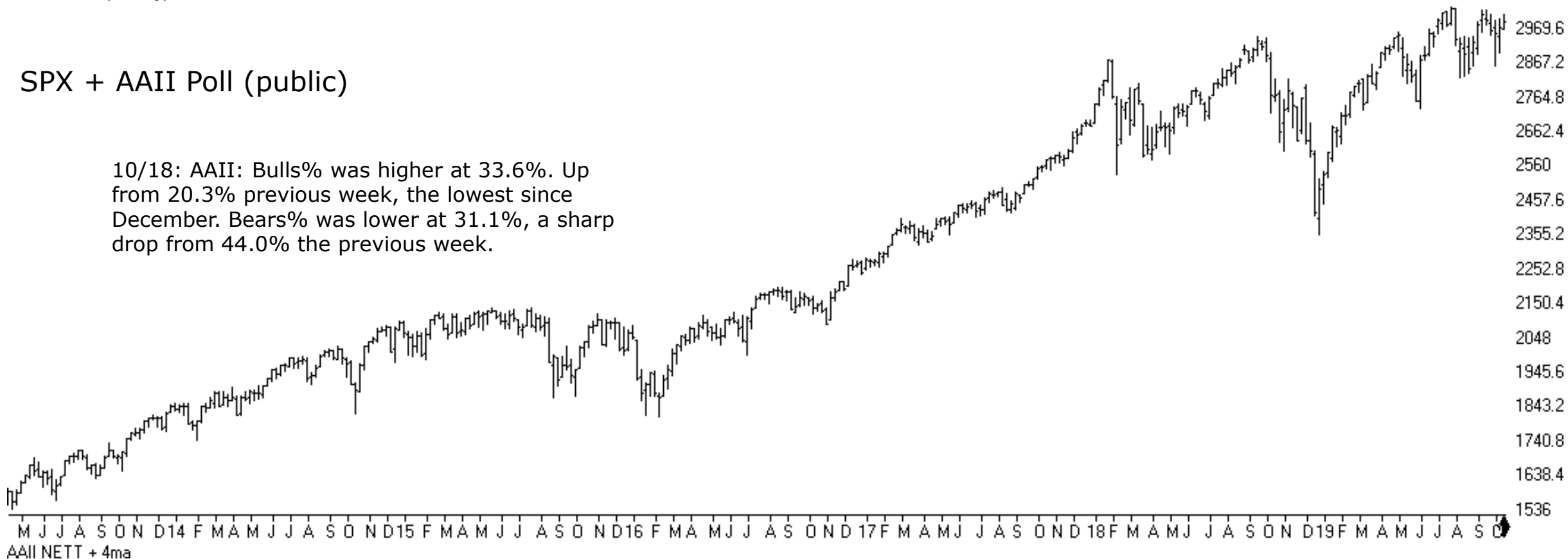


MARKET CHART NASDAQ 1800 (Daily)



## SPX + AAI Poll (public)

10/18: AAI: Bulls% was higher at 33.6%. Up from 20.3% previous week, the lowest since December. Bears% was lower at 31.1%, a sharp drop from 44.0% the previous week.



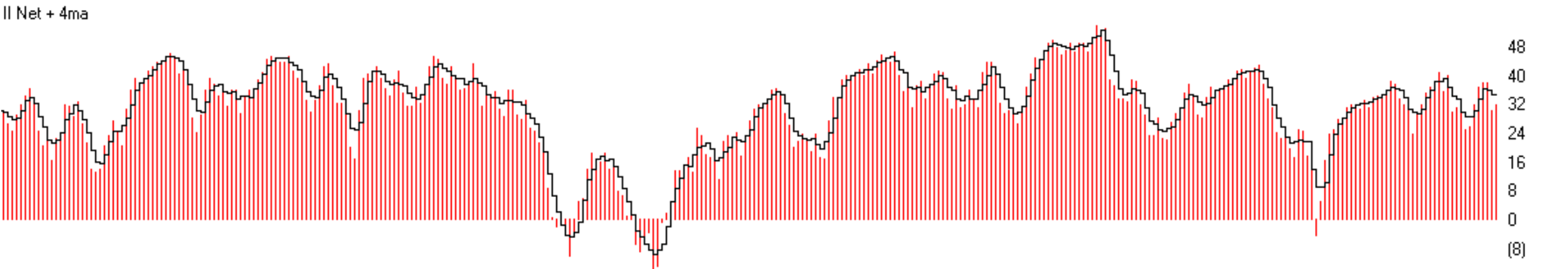


SP500 Index (Weekly)

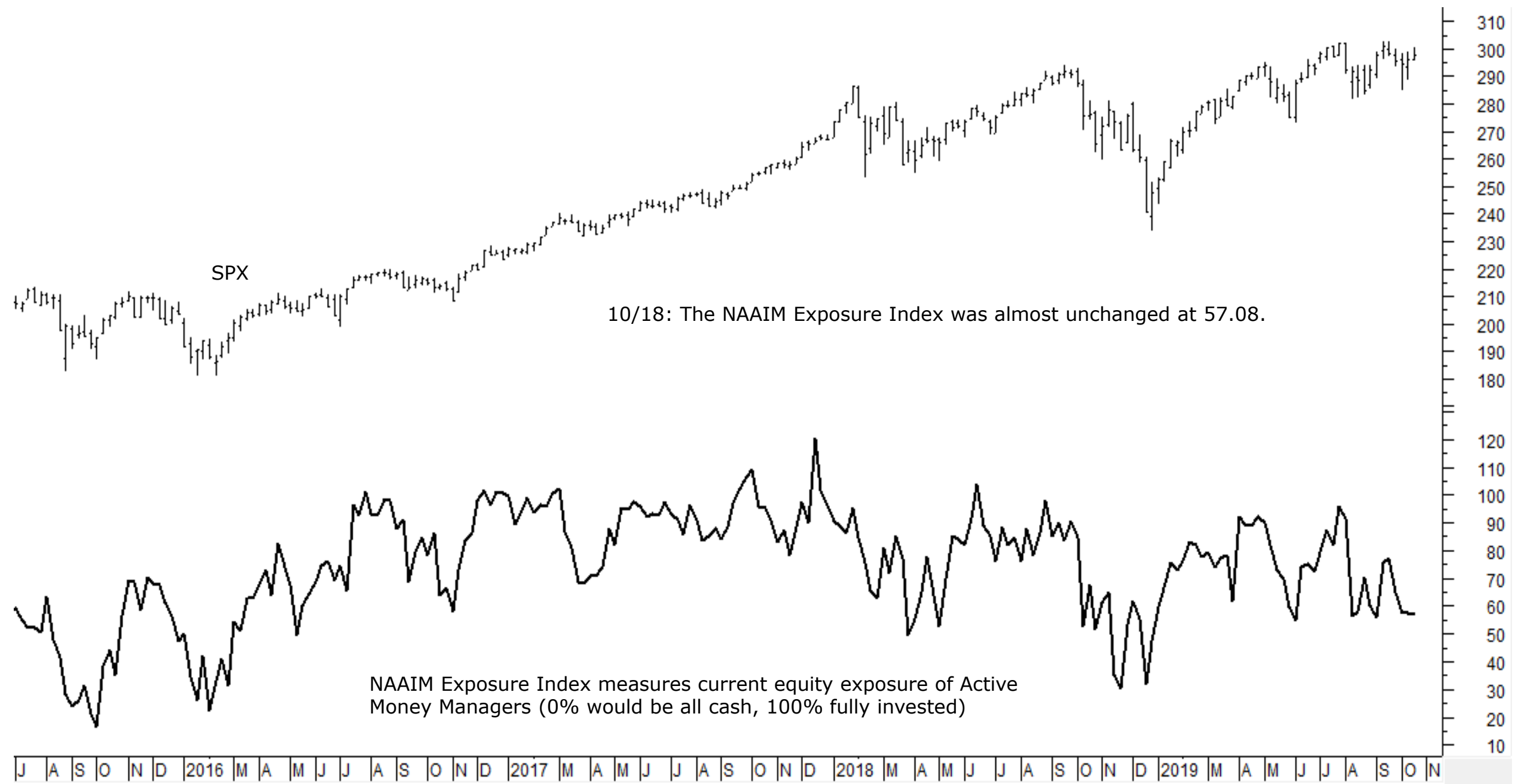


### SPX + Investors Intelligence Poll (newsletters)

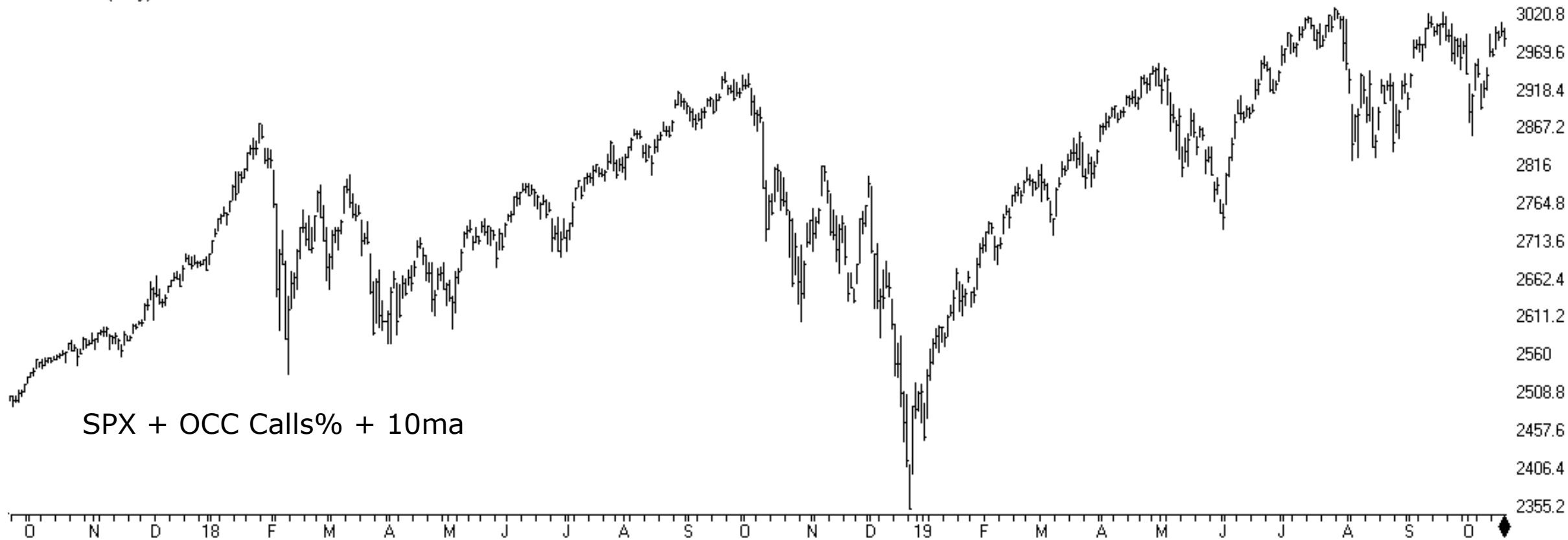
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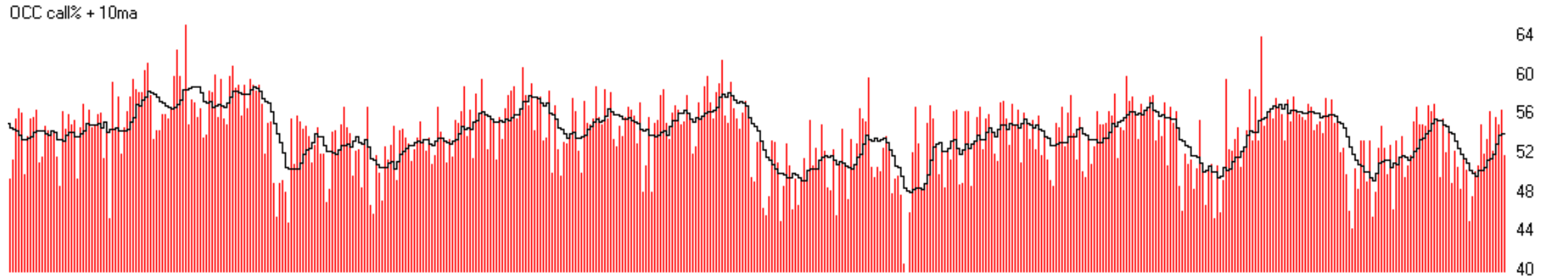
II Net + 4ma



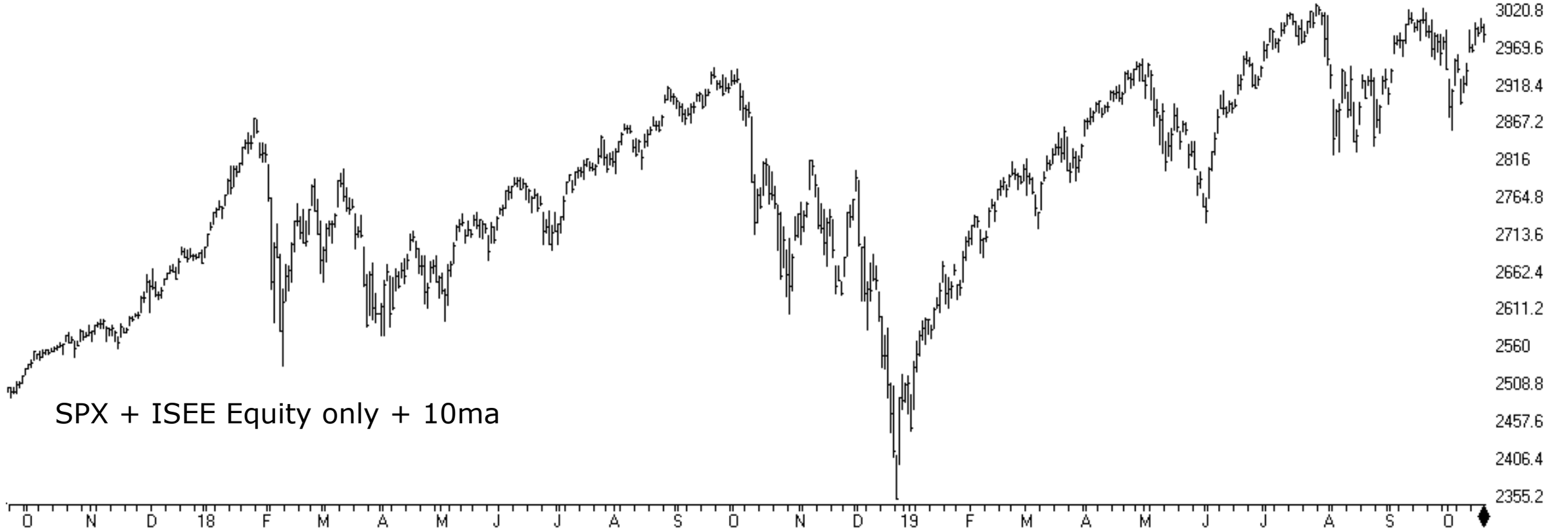
SP500 Index (Daily)



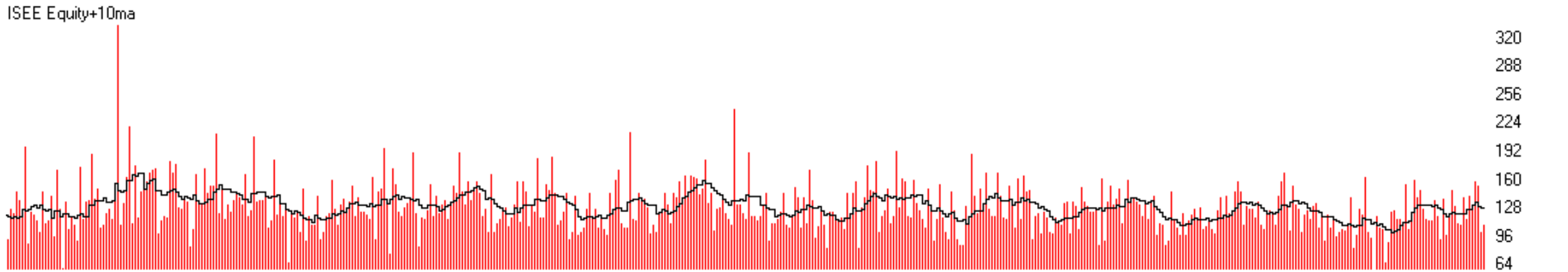
SPX + OCC Calls% + 10ma



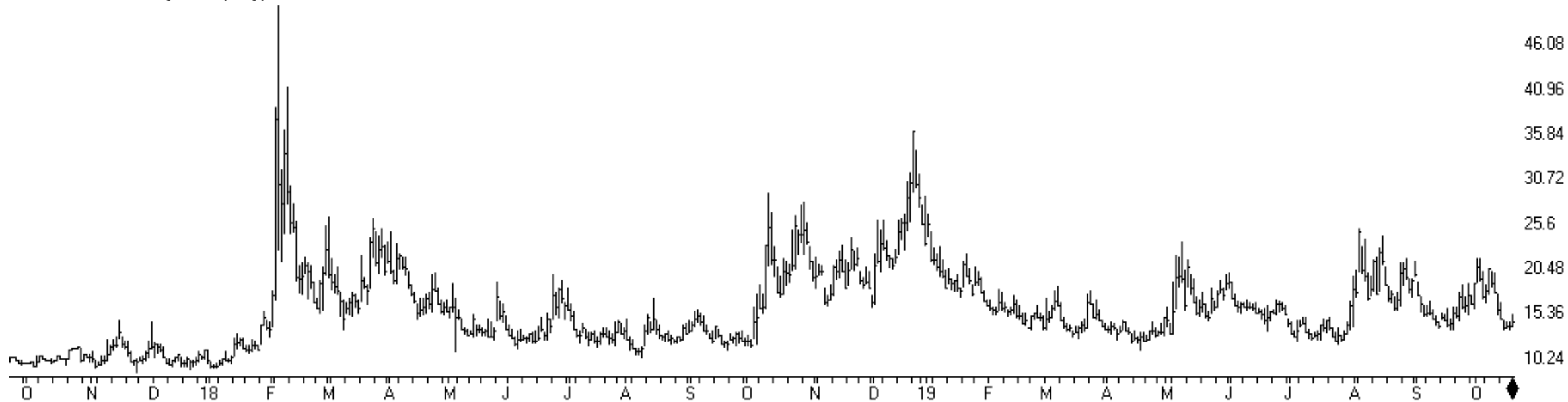
SP500 Index (Daily)



SPX + ISEE Equity only + 10ma



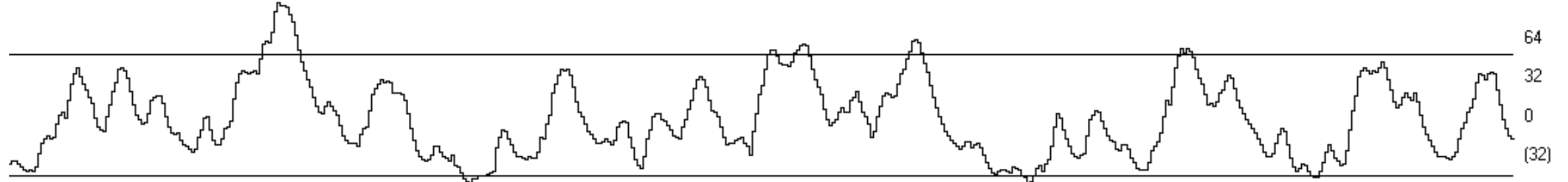
VIX - S&P 500 Volatility Index (Daily)



S&P



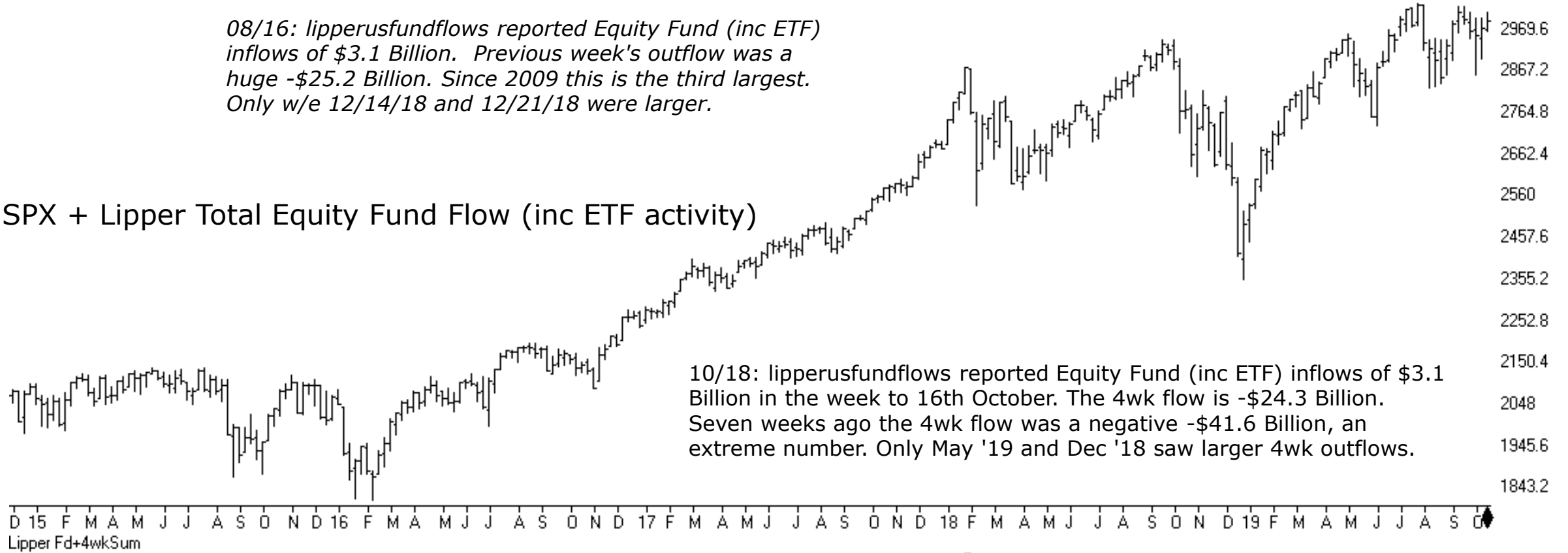
TCI based on VIX



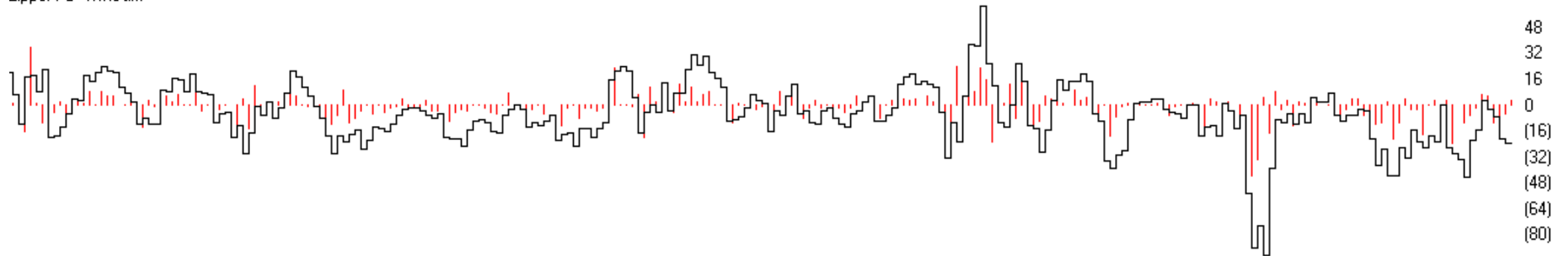
SP500 Index (weekly)

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)



10/18: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$3.1 Billion in the week to 16th October. The 4wk flow is -\$24.3 Billion. Seven weeks ago the 4wk flow was a negative -\$41.6 Billion, an extreme number. Only May '19 and Dec '18 saw larger 4wk outflows.



ChartProfit