

Charts to Friday 1st November 2019

Market Charts – Sentiment Analysis

Market Breadth - week ending	11/01				
	-4	-3	-2	-1	↓
NYSE	50	60	64	67	68
NasDaq	45	51	57	60	68
SP500	51	58	60	65	67
R2000	49	56	65	67	71

number = % stocks >50day ma

11/01: The NAAIM Exposure Index was higher at 88.94.

Mutual Fund Flow:

11/01: My version of the Rydex Assets Ratio ended the week at 18.51. On 14th Oct the ratio fell to 6.50, the lowest since January.

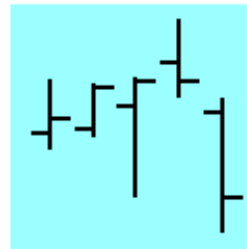
11/01: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$633 Million in the week to 30th October. The 4wk flow is -\$7.07 Billion.

Consensus Polls:

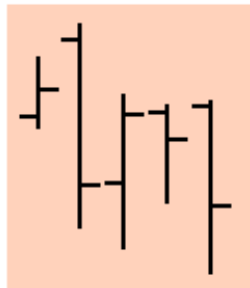
11/01: AAI: Bulls% was lower at 34.0%. Up from 20.3% three weeks ago, the lowest since December. Bears% was almost unchanged at 28.4%, a sharp drop from 44.0% three weeks ago.

11/01: Investors Intelligence. Bulls% was higher at 54.2%. Bears% at 17.8%.

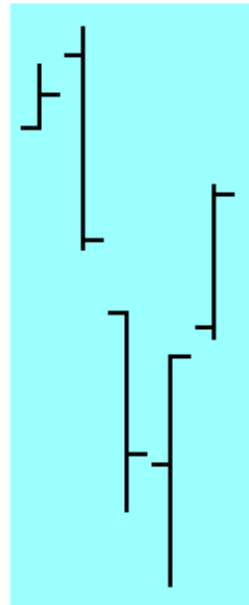
Weekly Structure



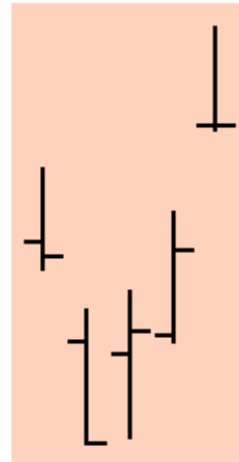
No Bias



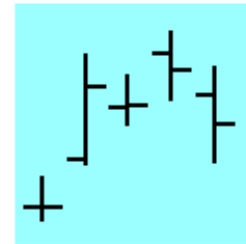
No Bias



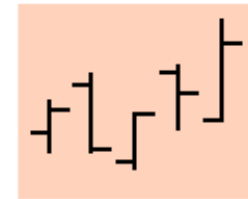
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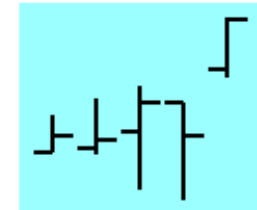
Buyers
Active



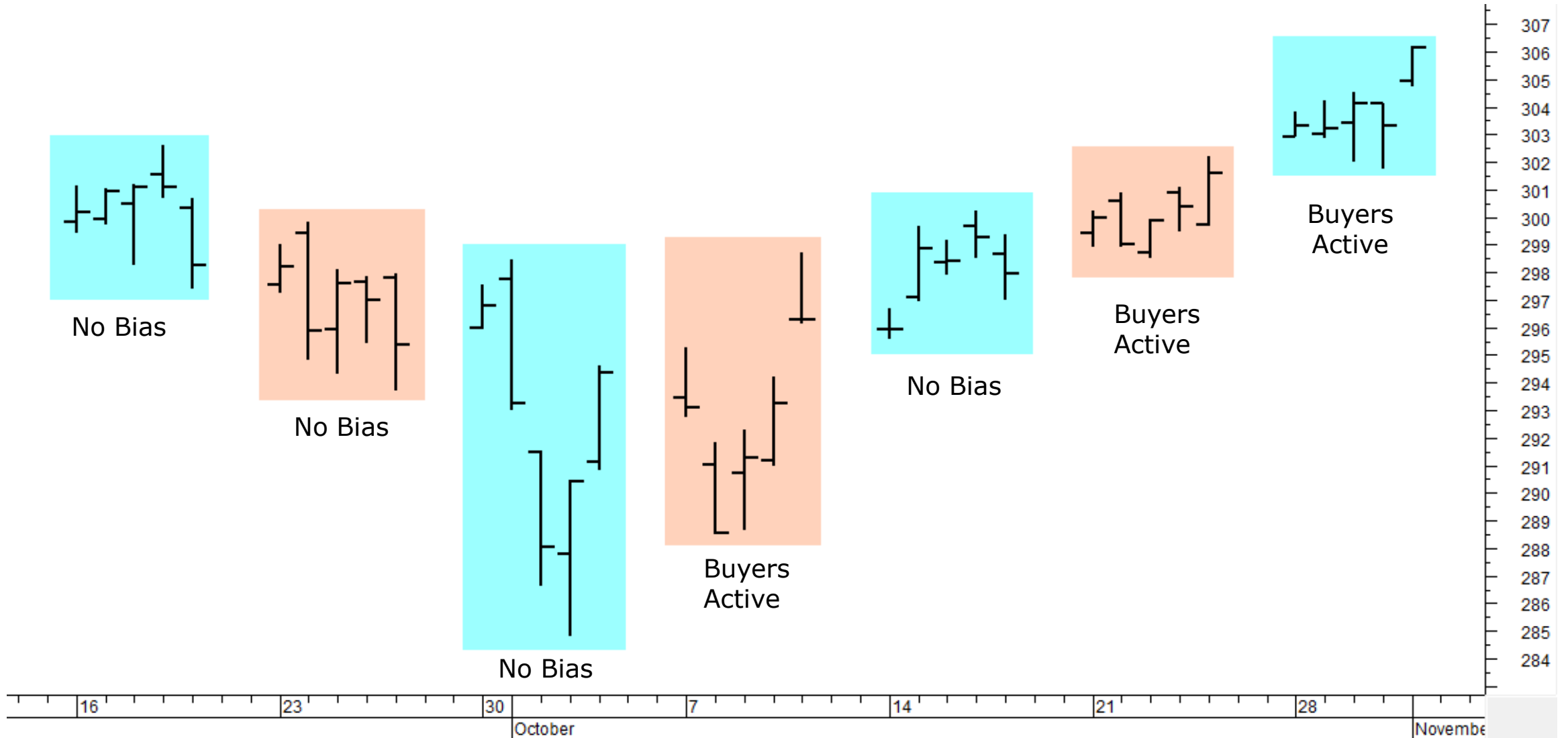
No Bias



Buyers
Active



Buyers
Active



16

23

30

7

14

21

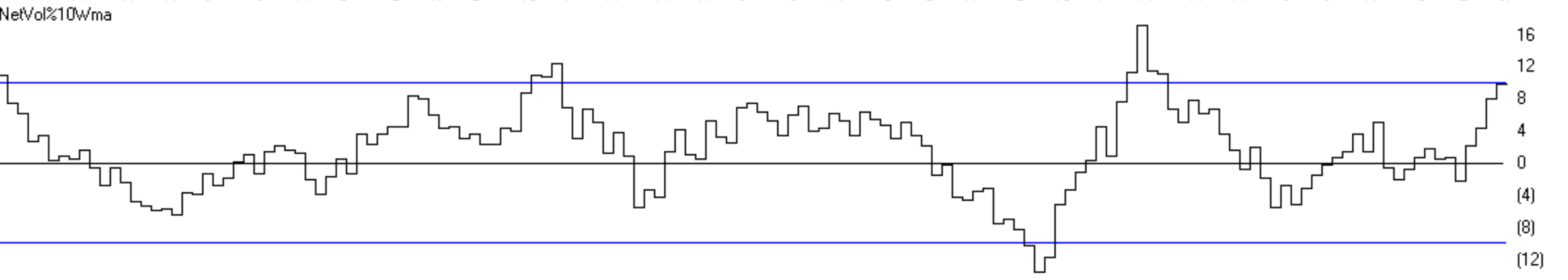
28

October

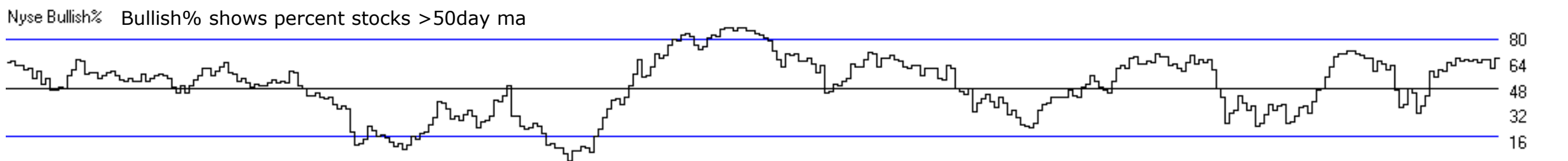
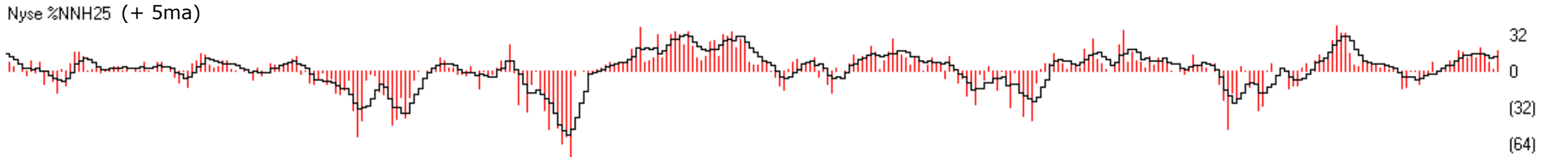
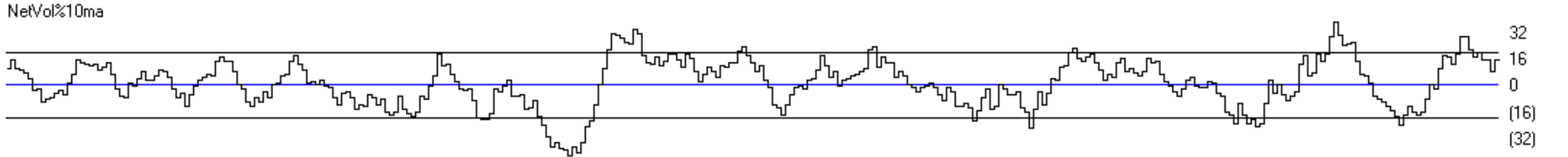
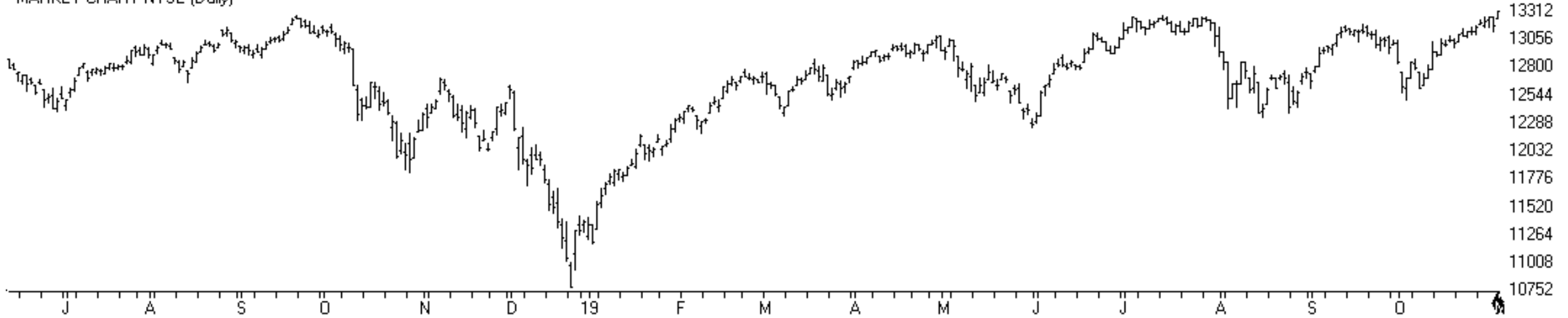
November



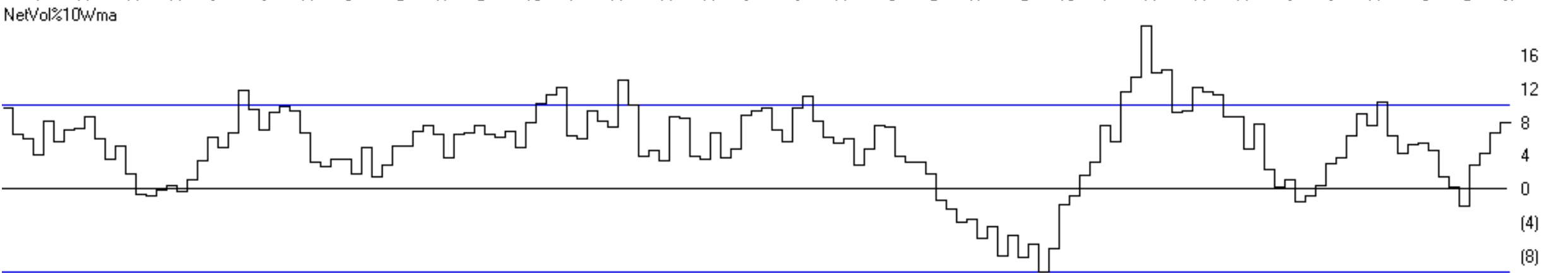
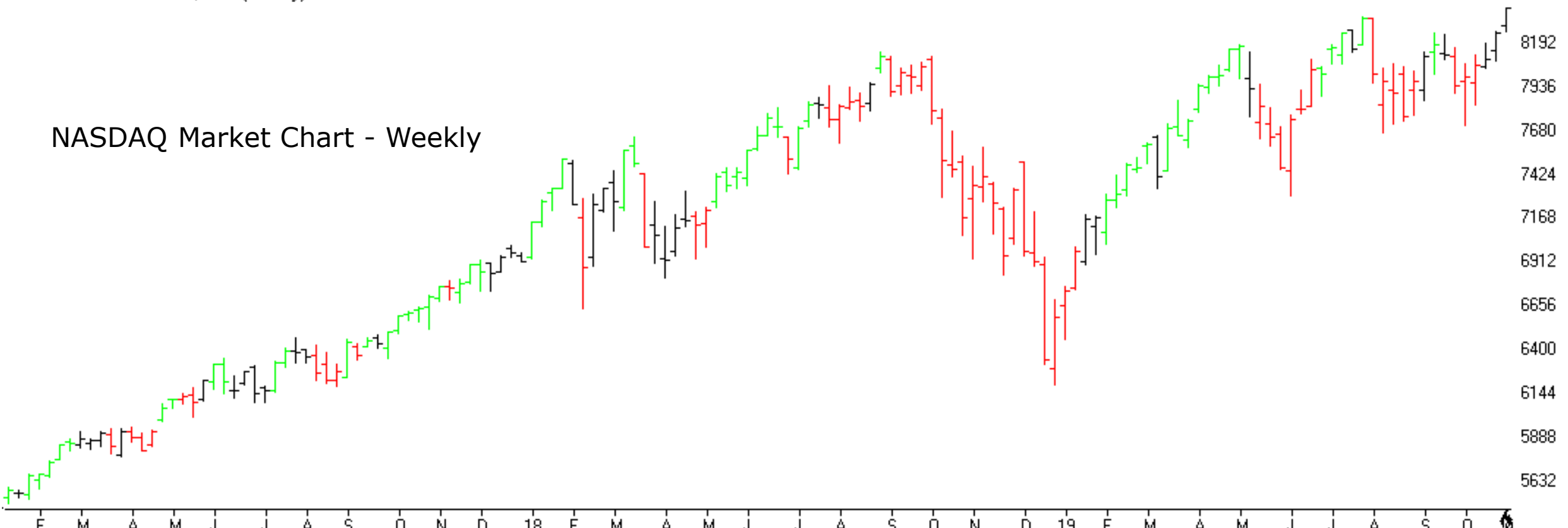
NYSE Market Chart - Weekly



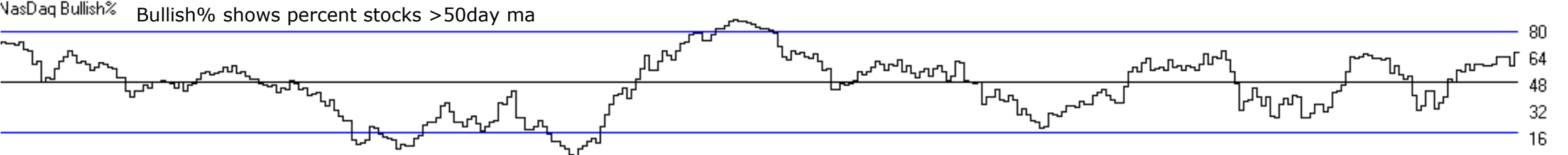
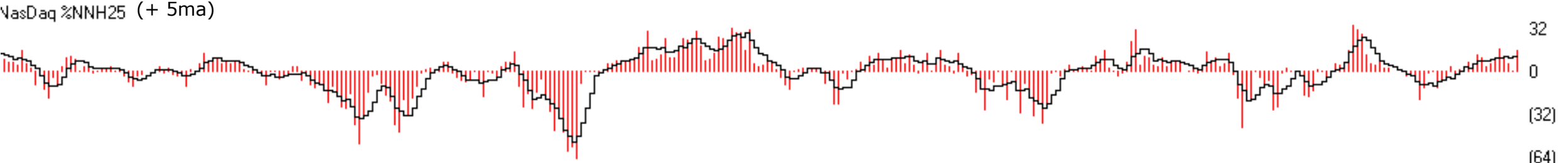
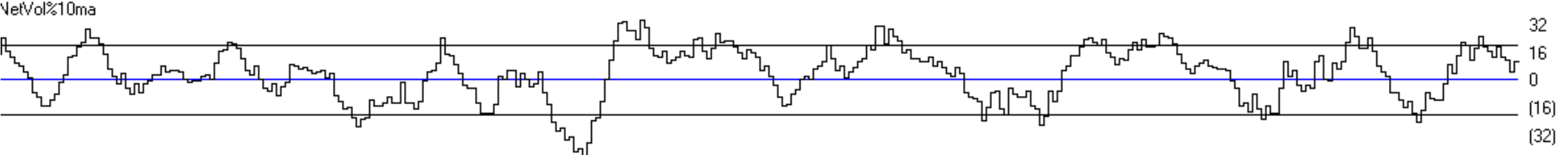
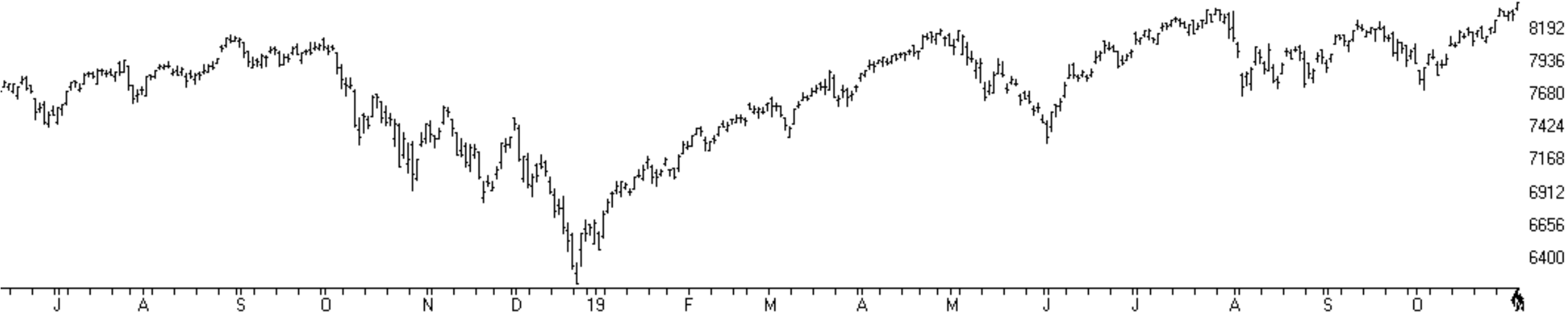
MARKET CHART NYSE (Daily)



NASDAQ Market Chart - Weekly

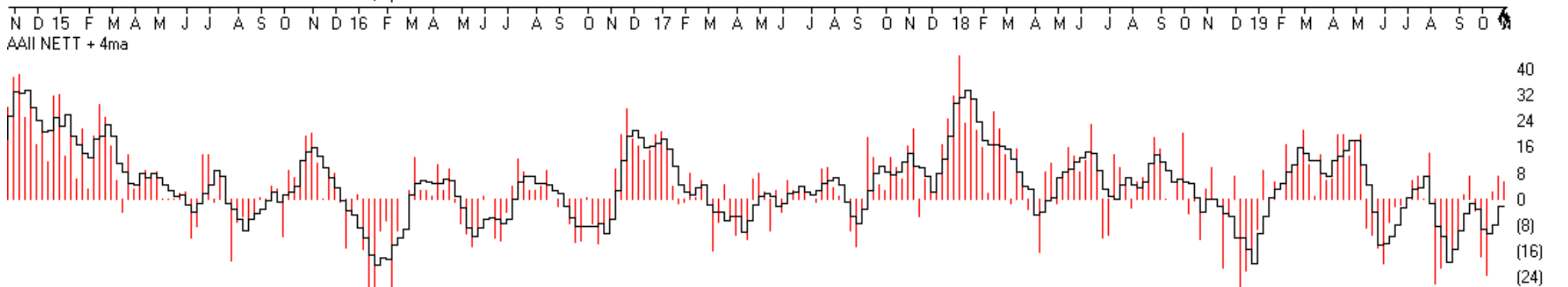


MARKET CHART NASDAQ 1800 (Daily)



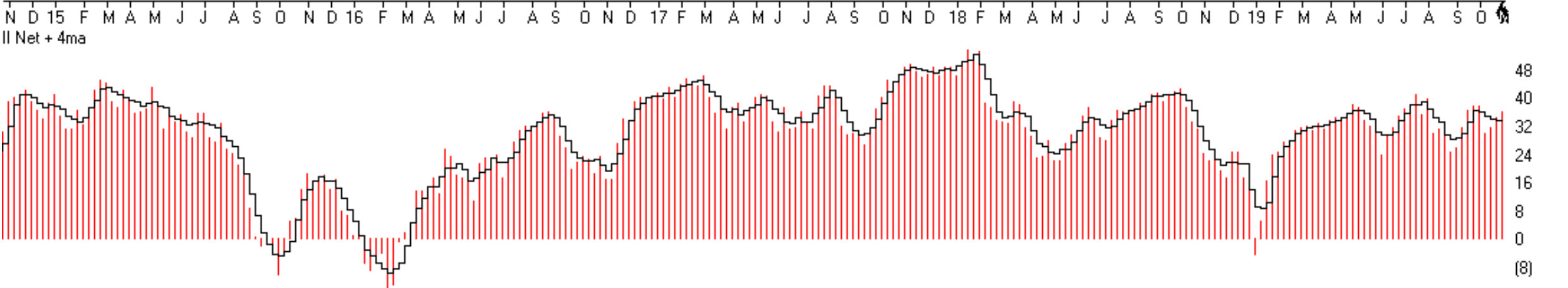
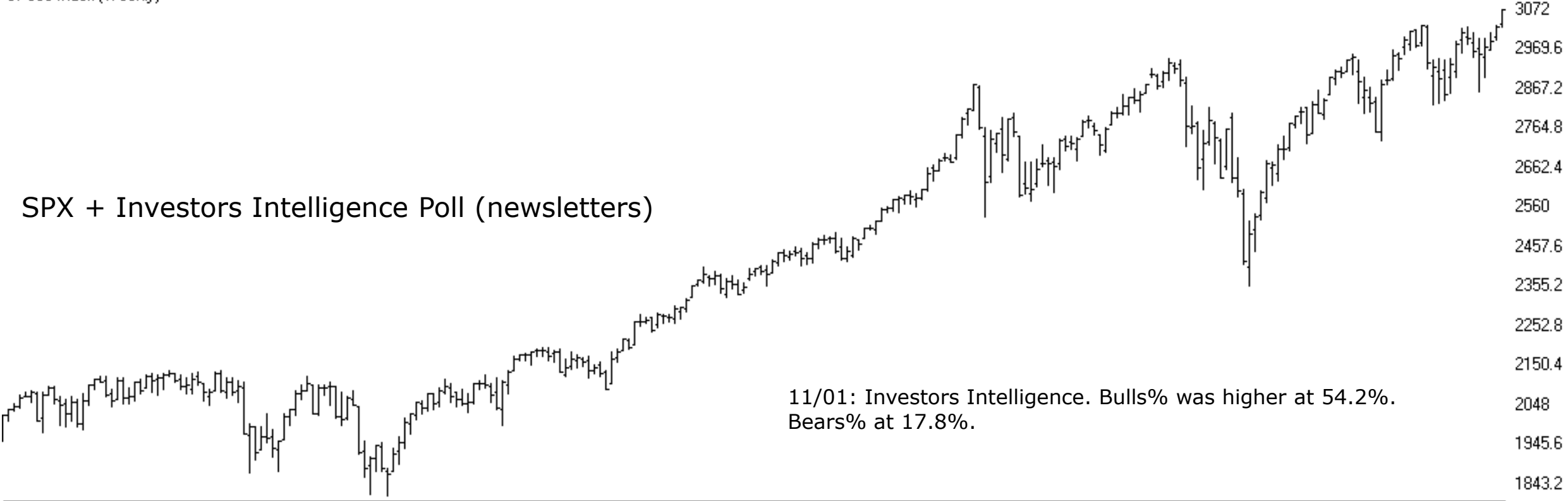
SPX + AAI Poll (public)

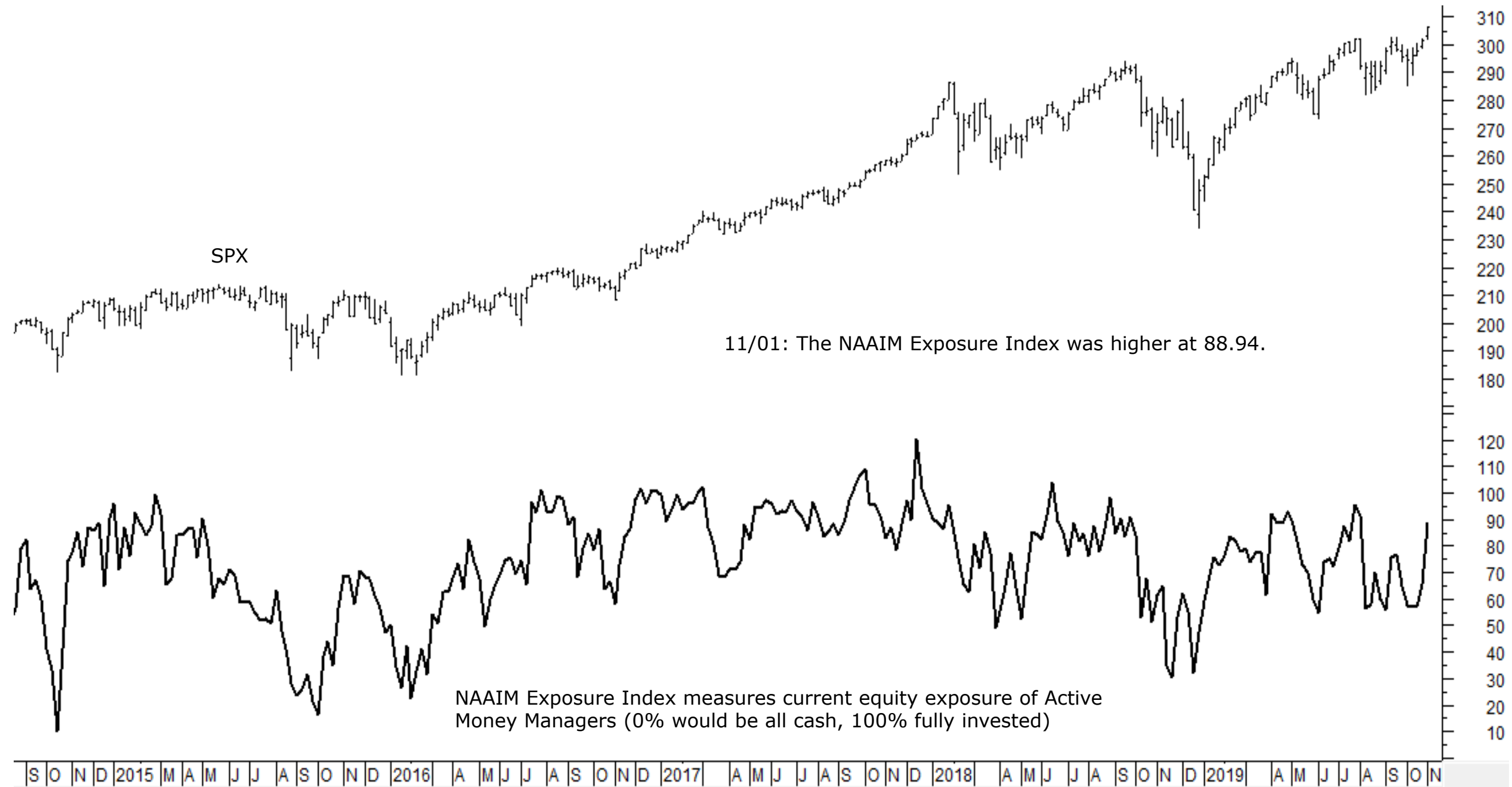
11/01: AAI: Bulls% was lower at 34.0%. Up from 20.3% three weeks ago, the lowest since December. Bears% was almost unchanged at 28.4%, a sharp drop from 44.0% three weeks ago.



AAII nett + 4ma

SP500 Index (Weekly)



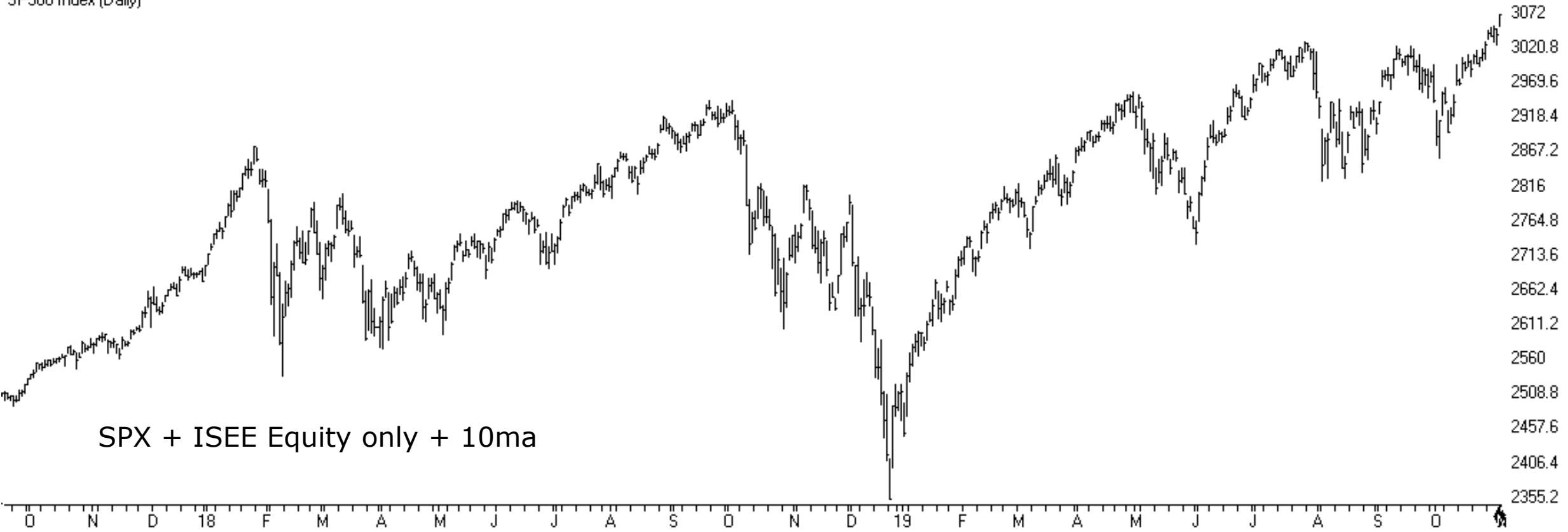


SPX

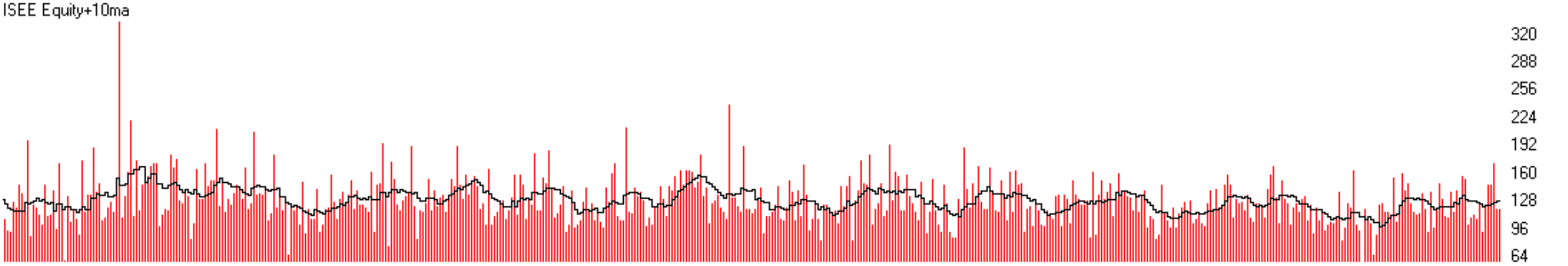
11/01: The NAAIM Exposure Index was higher at 88.94.

NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested)

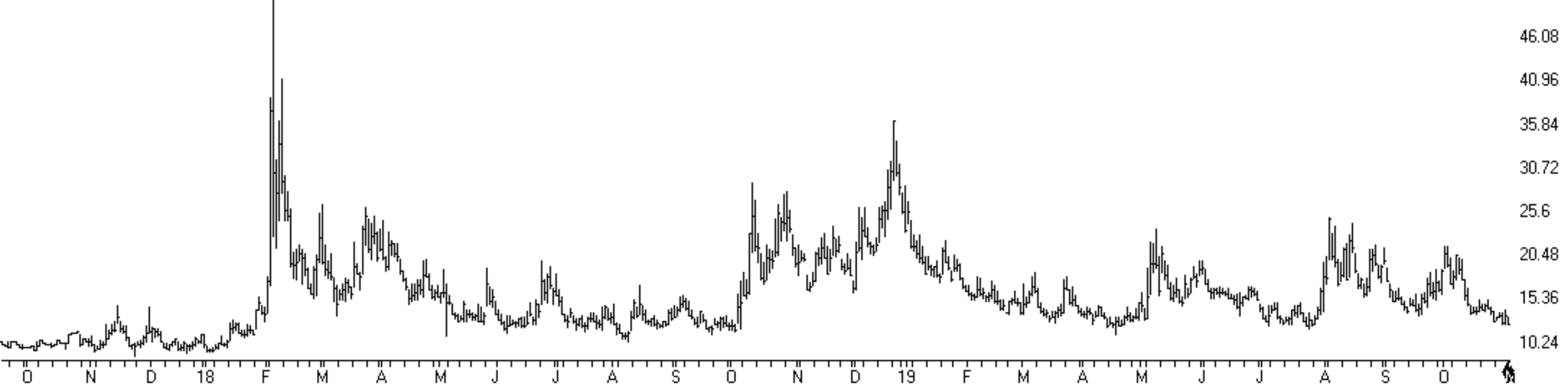
SP500 Index (Daily)



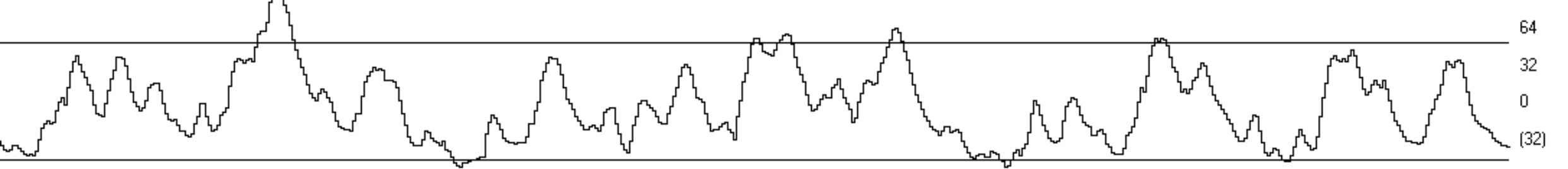
SPX + ISEE Equity only + 10ma



VIX - S&P 500 Volatility Index (Daily)



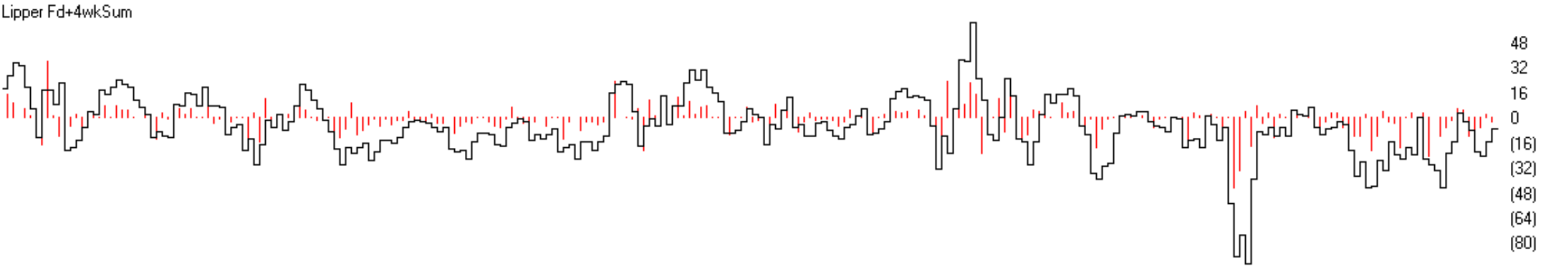
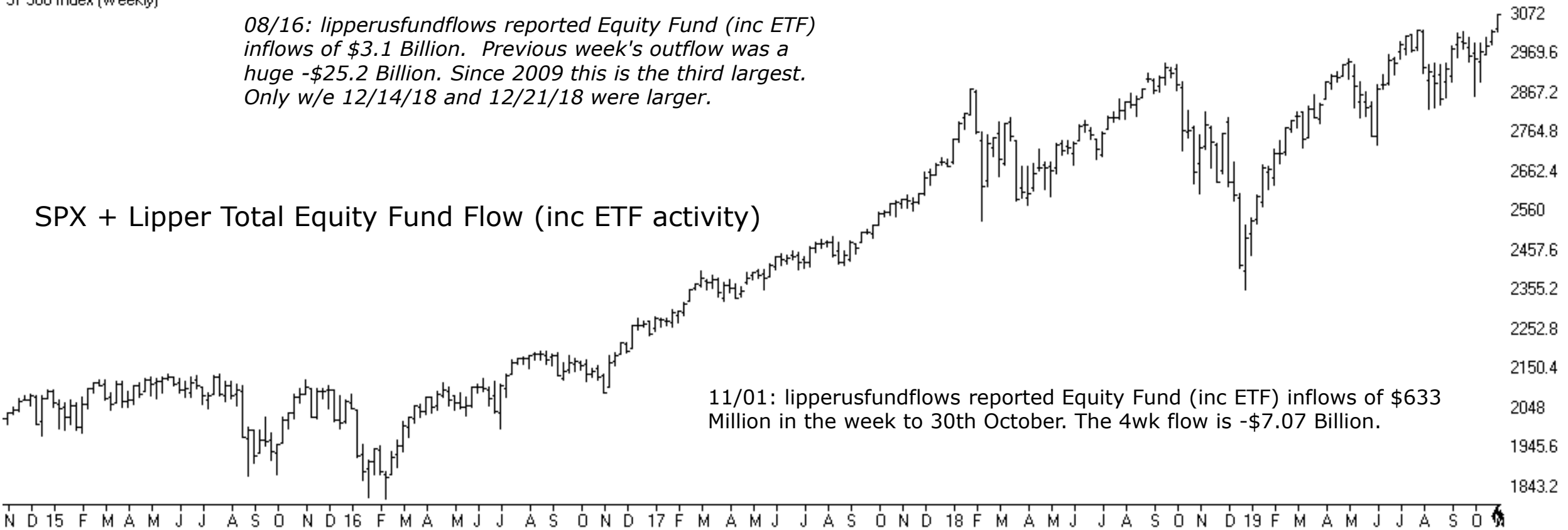
TCl based on VIX



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)



ChartProfit