

Charts to Friday 8th November 2019

Market Charts – Sentiment Analysis

Market Breadth - week ending 11/08

	-4	-3	-2	-1	↓
NYSE	60	64	67	68	66
NasDaq	51	57	60	68	65
SP500	58	60	65	67	67
R2000	56	65	67	71	67

number = % stocks >50day ma

11/08: The NAAIM Exposure Index was higher at 92.26.

Mutual Fund Flow:

11/08: My version of the Rydex Assets Ratio ended the week at 17.54. On 14th Oct the ratio fell to 6.50, the lowest since January.

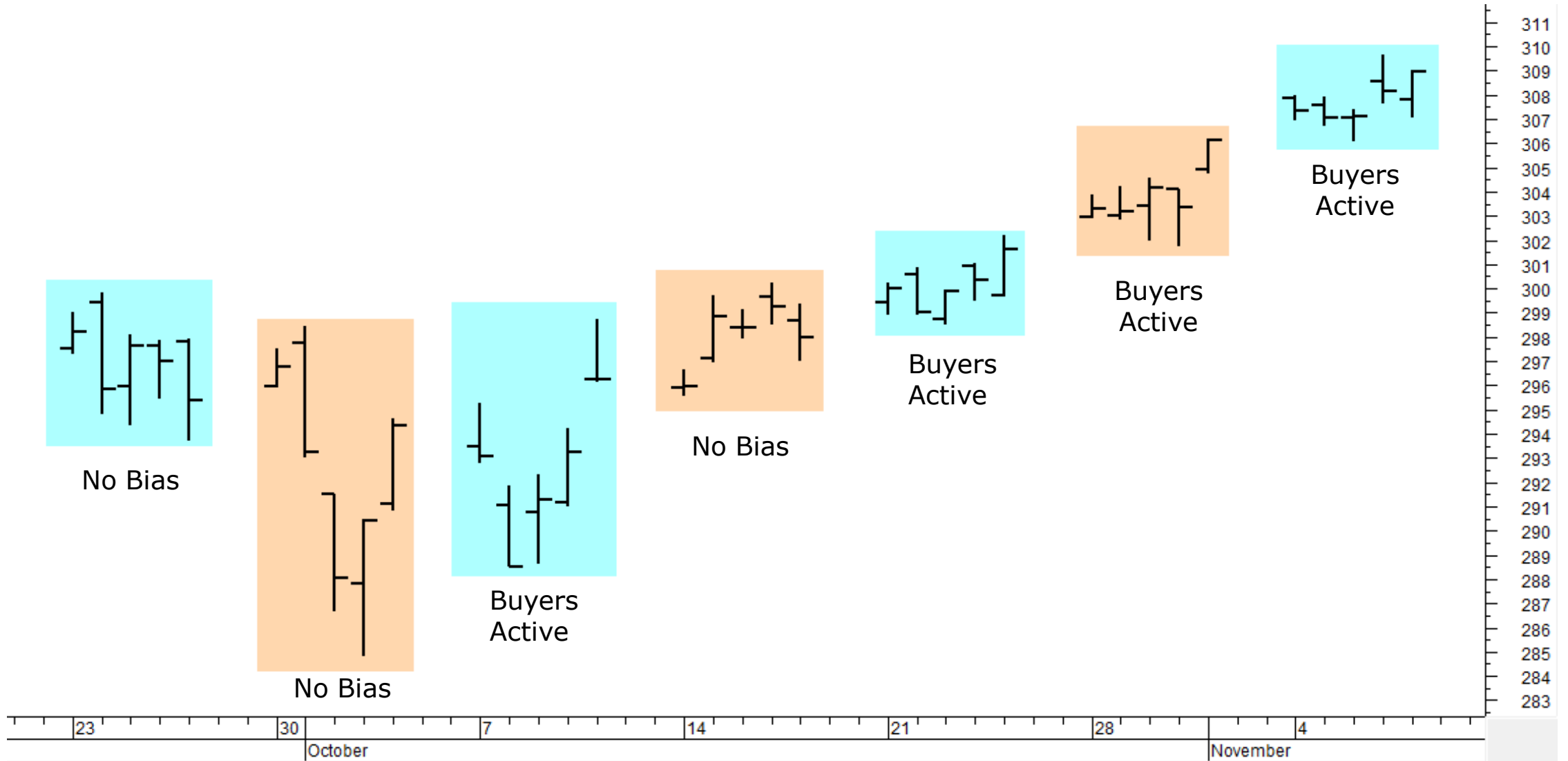
11/08: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$59 Million in the week to 6th November. The 4wk flow is -\$0.23 Billion.

Consensus Polls:

11/08: AAI: Bulls% jumped to 40.3% this week. Up from 34% and the highest since March. Bears% fell to 23.9% (from 28.4%) which is the lowest since May. The Nett (Bulls minus Bears).

11/08: Investors Intelligence. Bulls% was higher at 57.1%. Bears% at 18.1%.

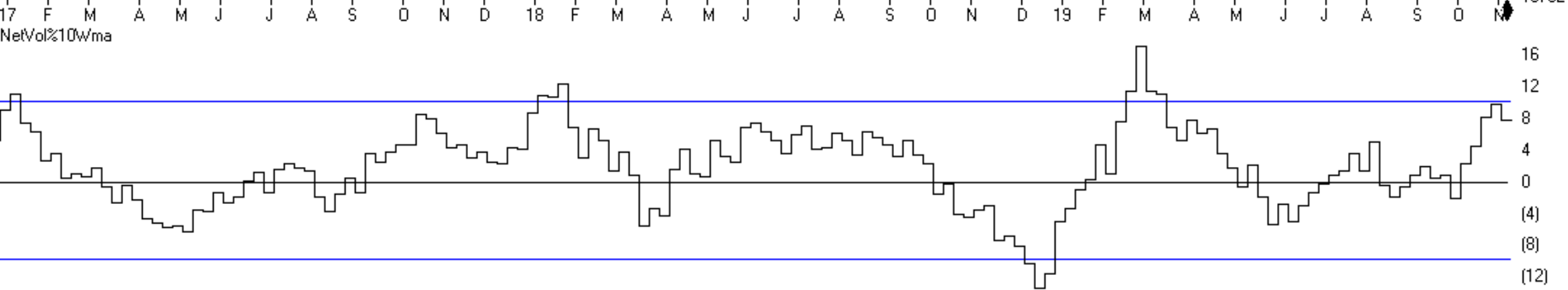
# Weekly Structure



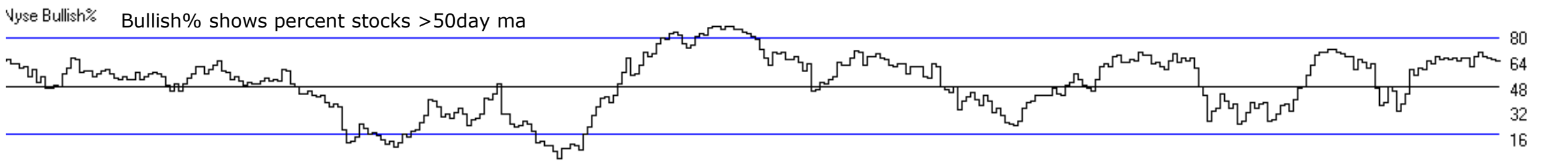
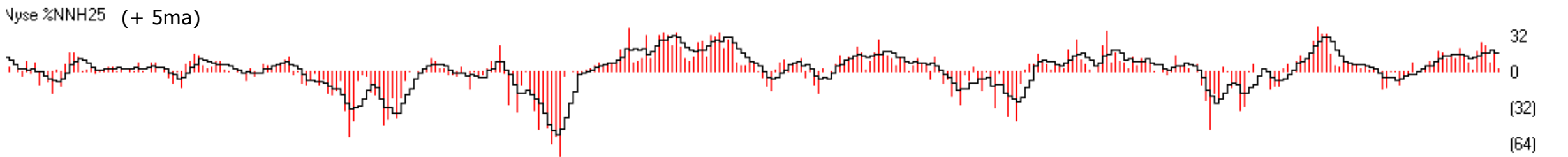
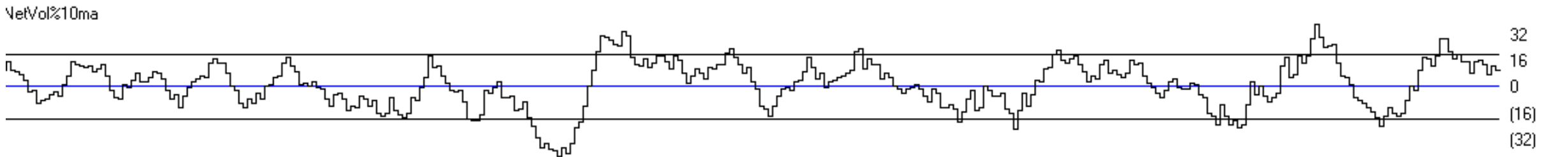
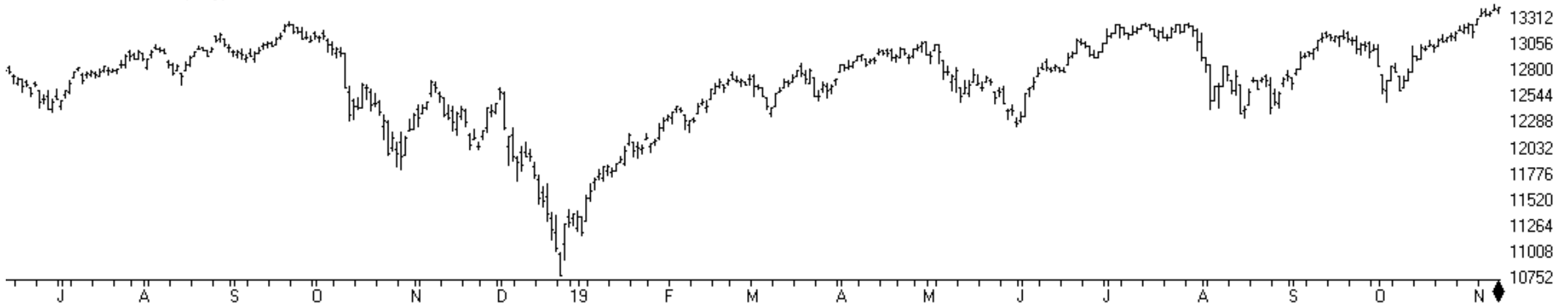
MARKET CHART NYSE (Weekly)



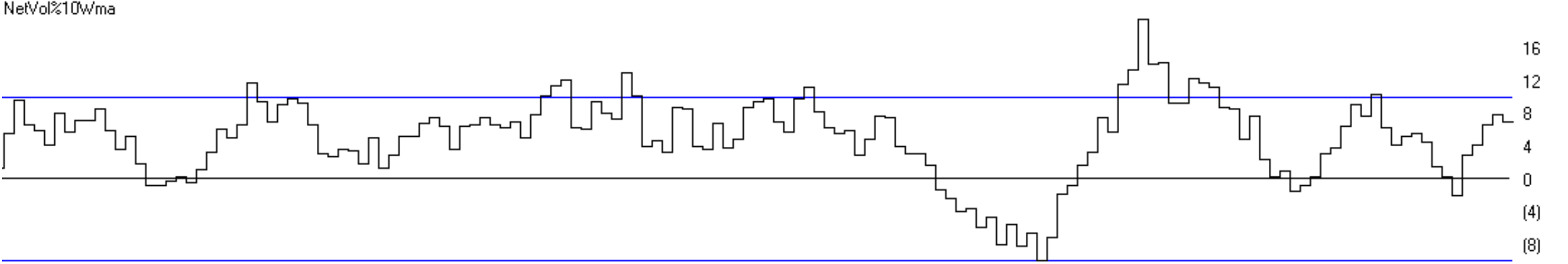
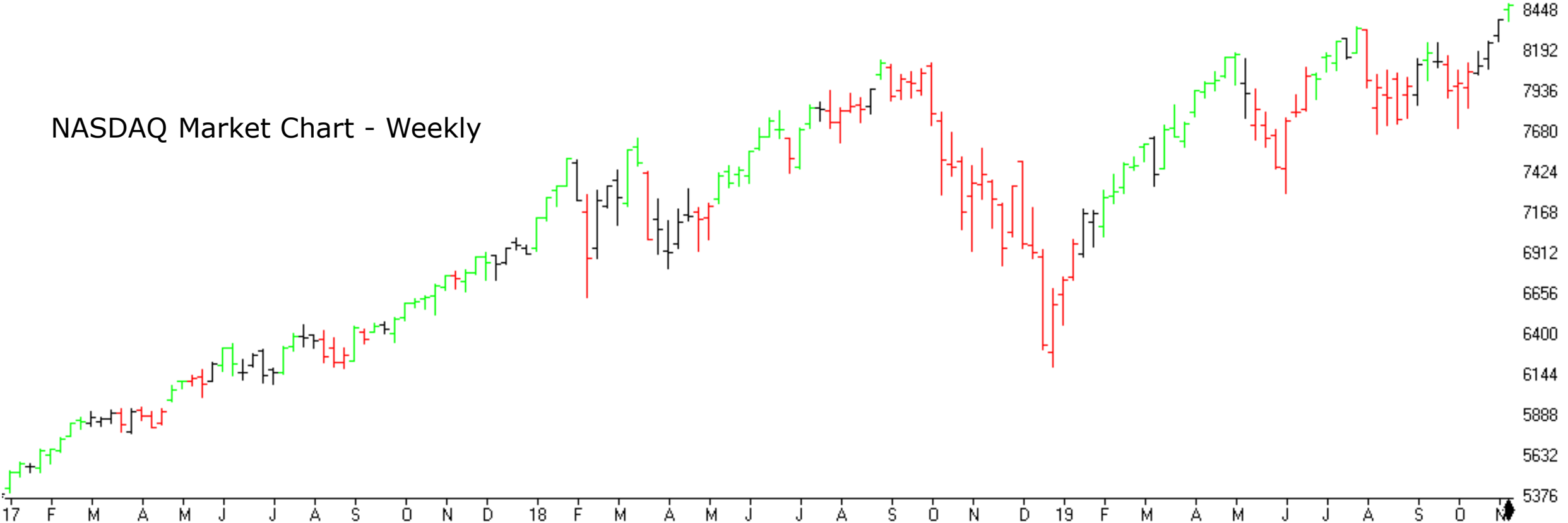
NYSE Market Chart - Weekly



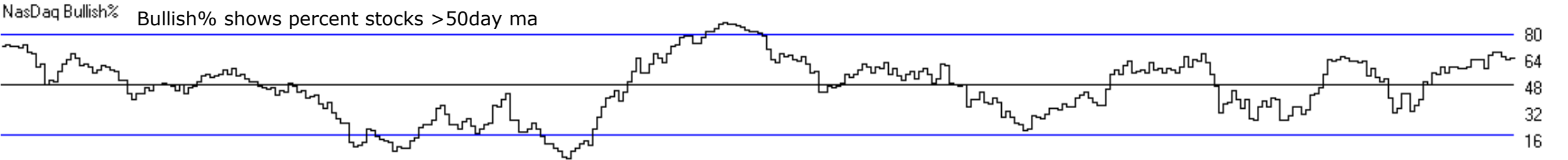
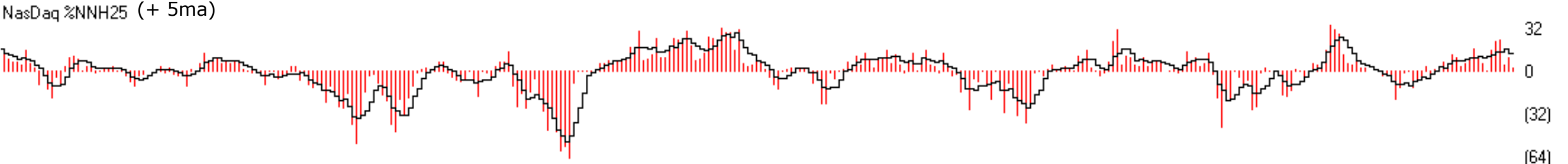
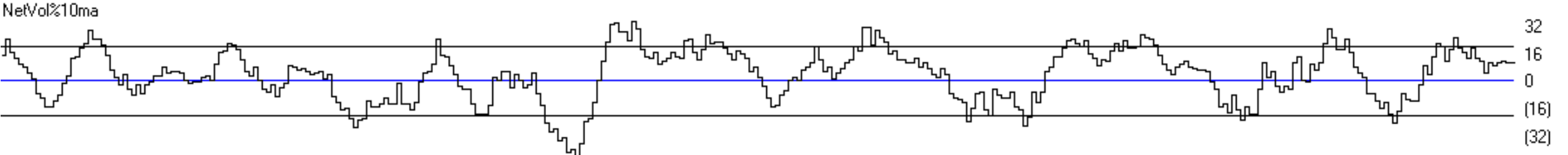
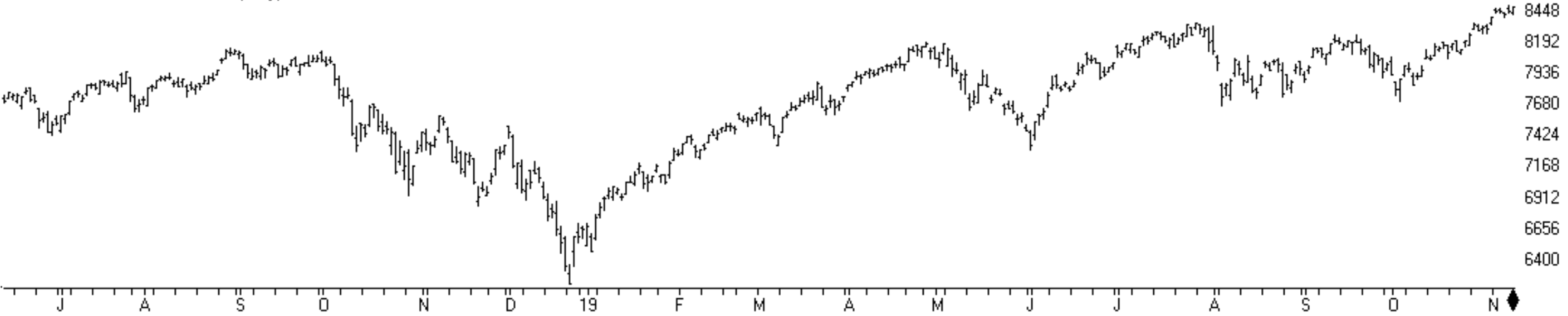
MARKET CHART NYSE (Daily)



# NASDAQ Market Chart - Weekly

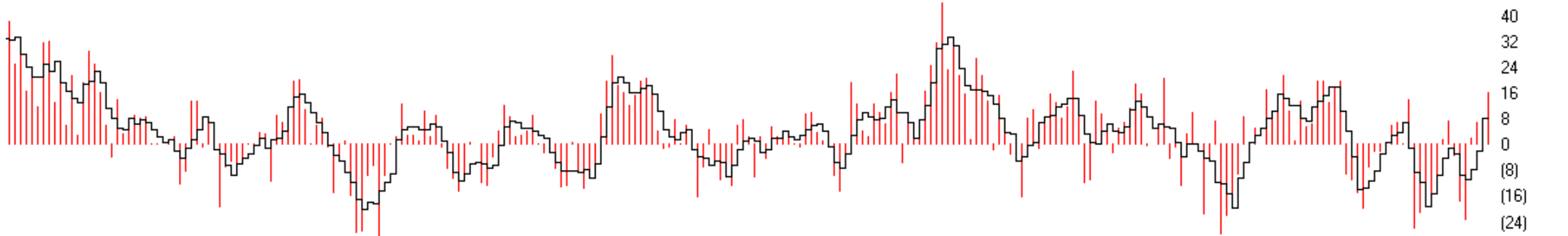
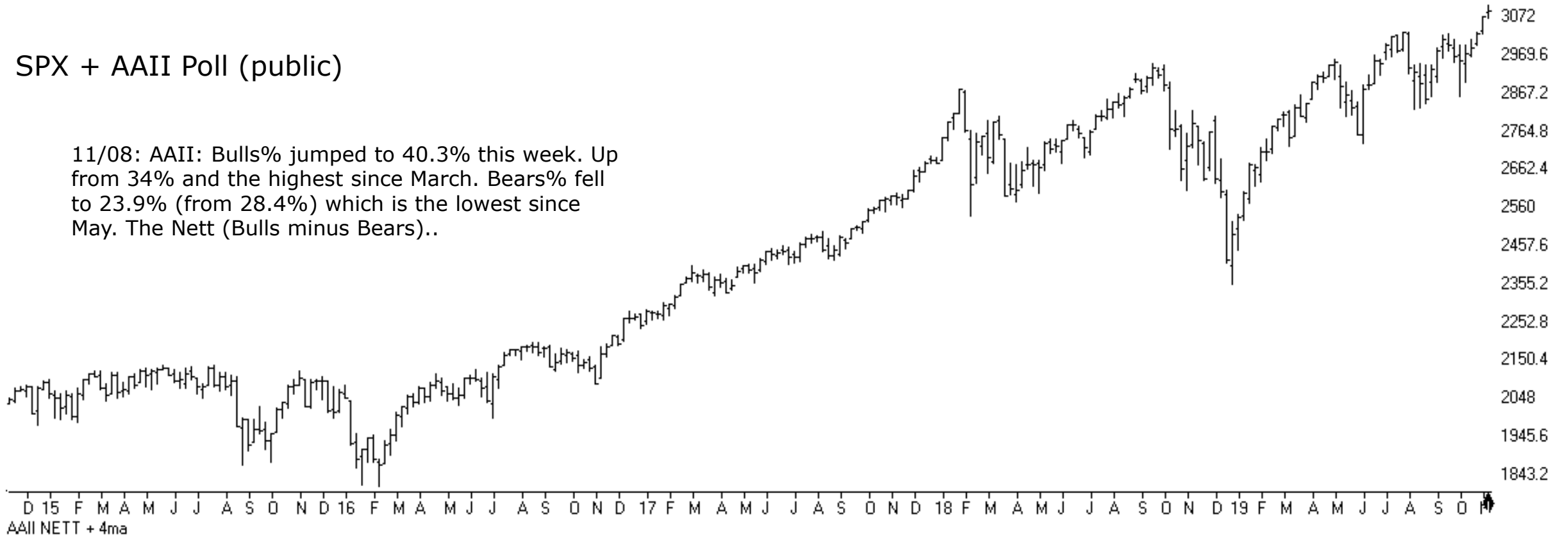


MARKET CHART NASDAQ 1800 (Daily)



## SPX + AAI Poll (public)

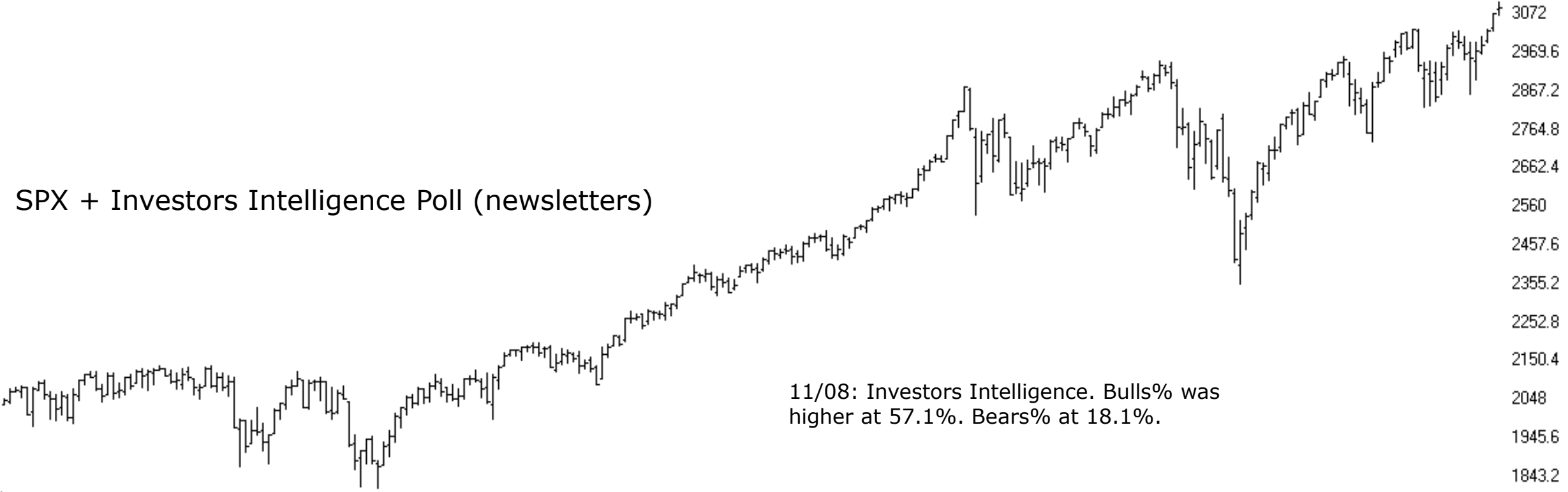
11/08: AAI: Bulls% jumped to 40.3% this week. Up from 34% and the highest since March. Bears% fell to 23.9% (from 28.4%) which is the lowest since May. The Nett (Bulls minus Bears)..



AAII nett + 4ma

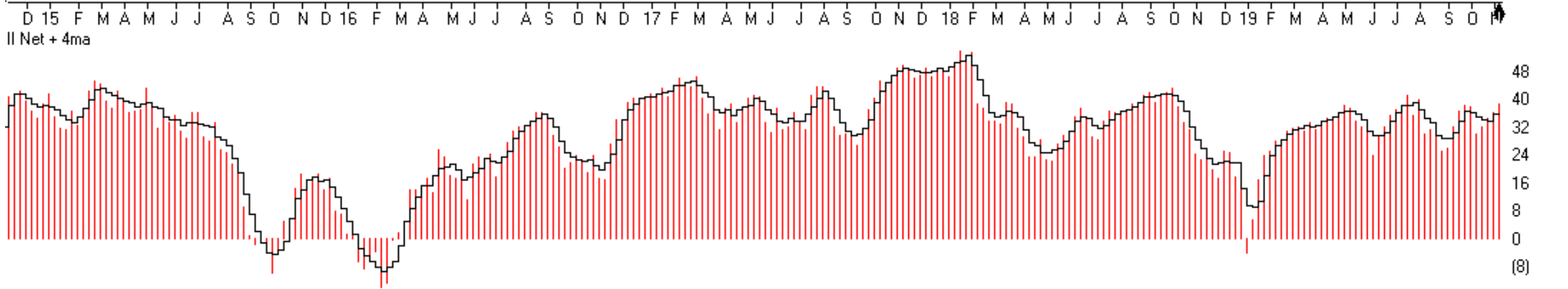


SP500 Index (Weekly)



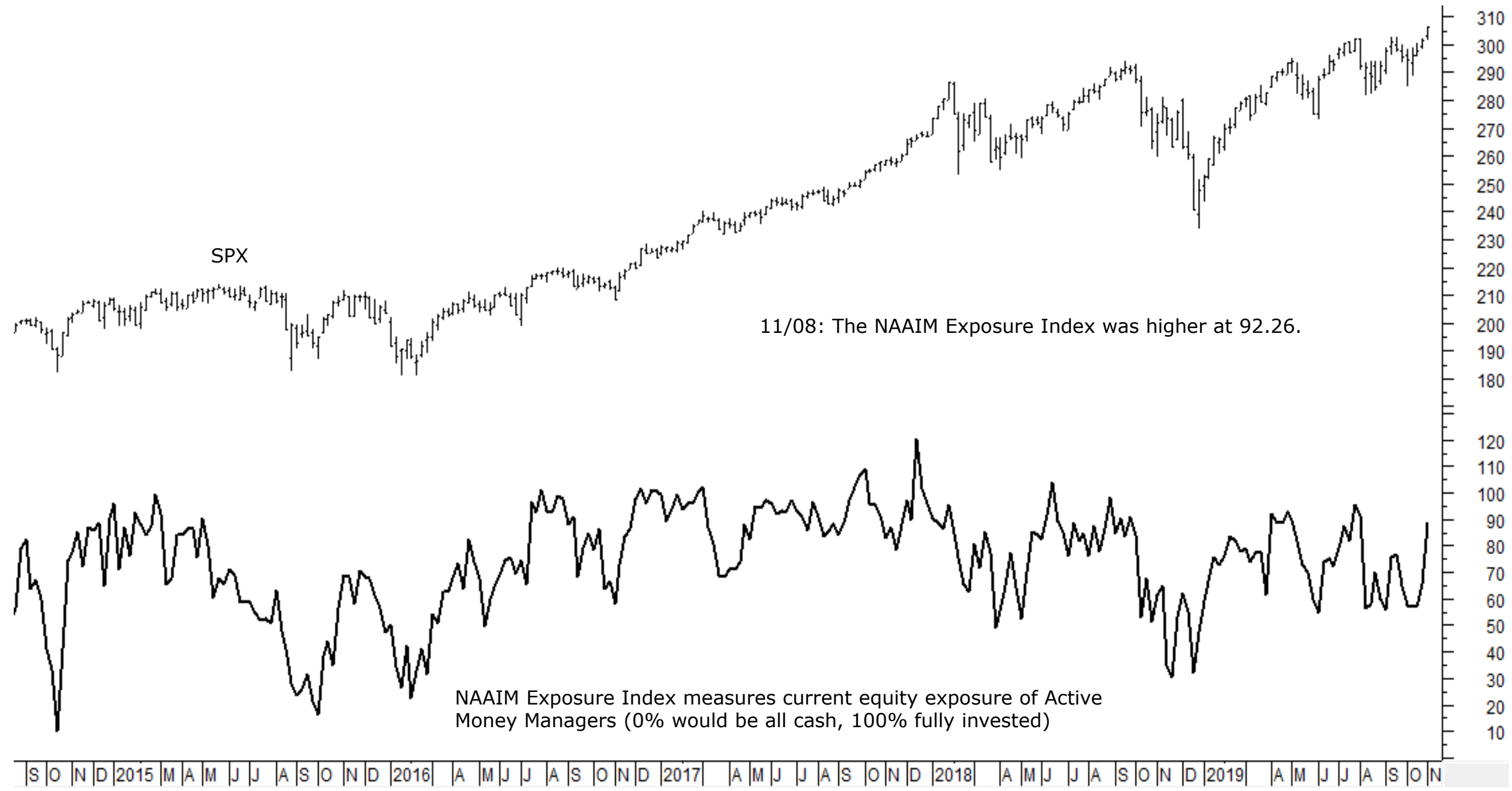
### SPX + Investors Intelligence Poll (newsletters)

11/08: Investors Intelligence. Bulls% was higher at 57.1%. Bears% at 18.1%.



II Net + 4ma

(8)

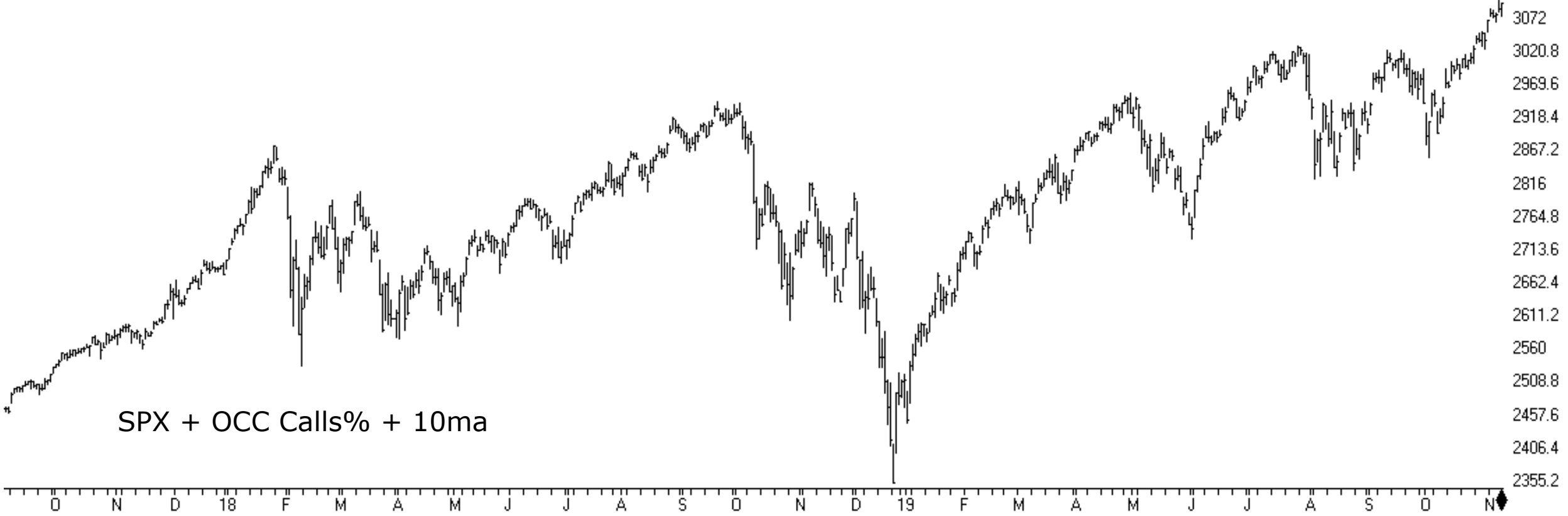


SPX

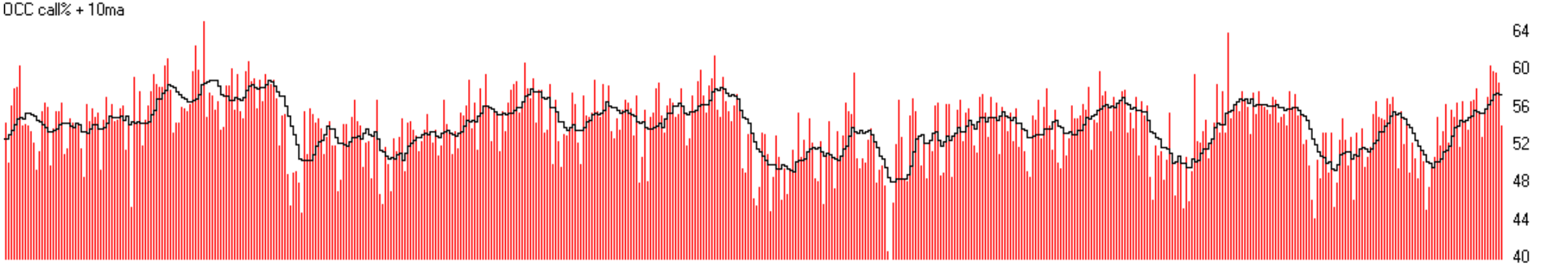
11/08: The NAAIM Exposure Index was higher at 92.26.

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

SP500 Index (Daily)

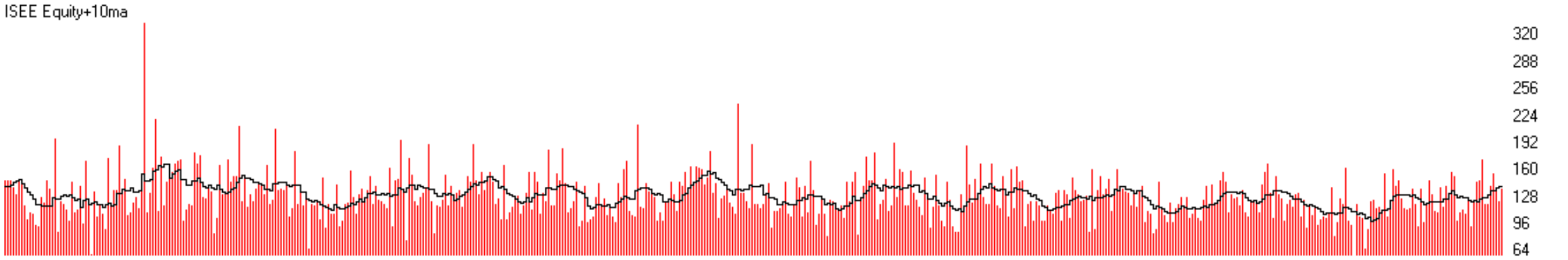
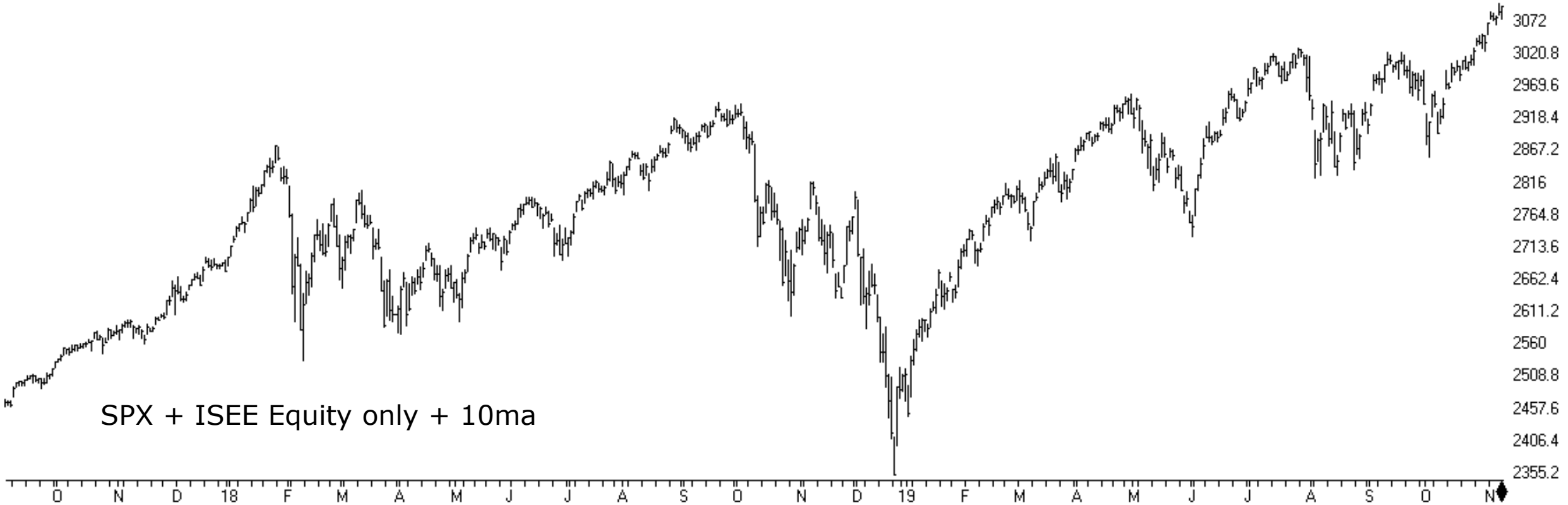


SPX + OCC Calls% + 10ma

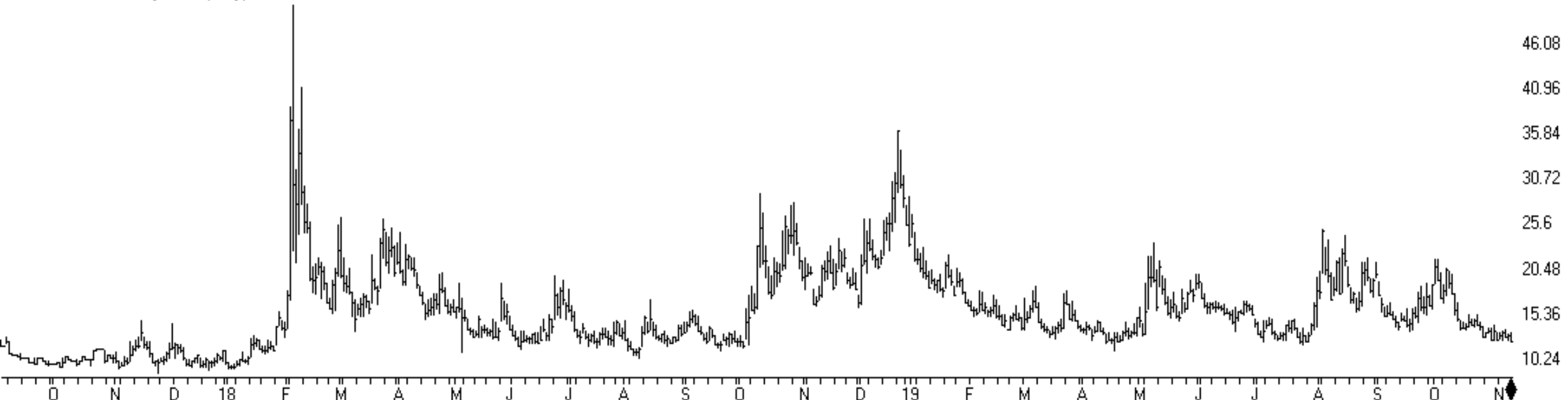


OCC call% + 10ma

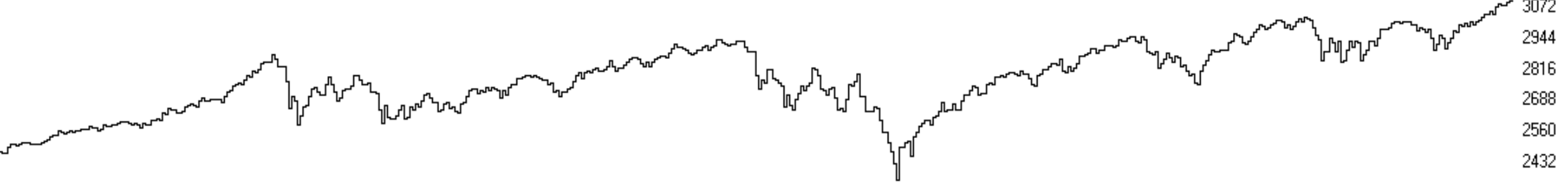
SP500 Index (Daily)



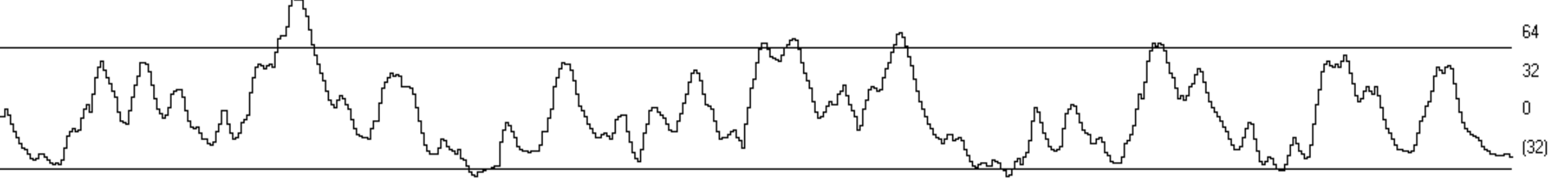
VIX - S&P 500 Volatility Index (Daily)



SPX



TCI based on VIX

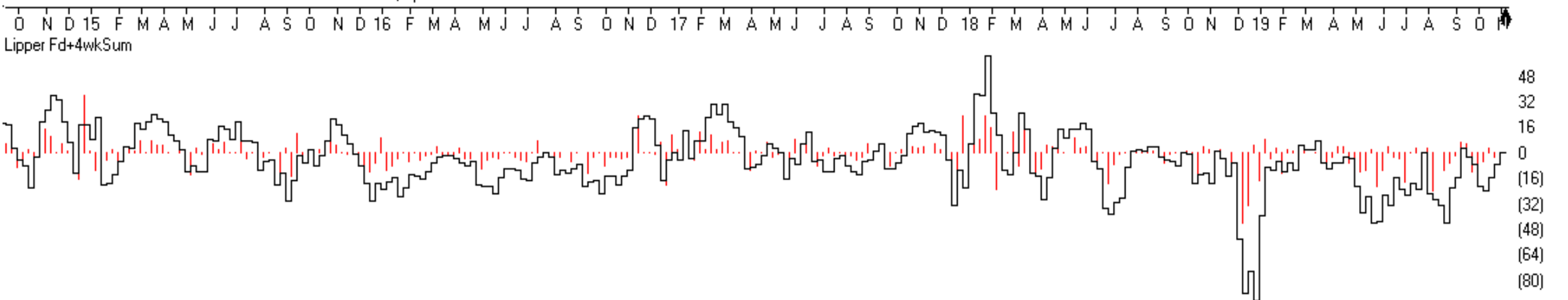
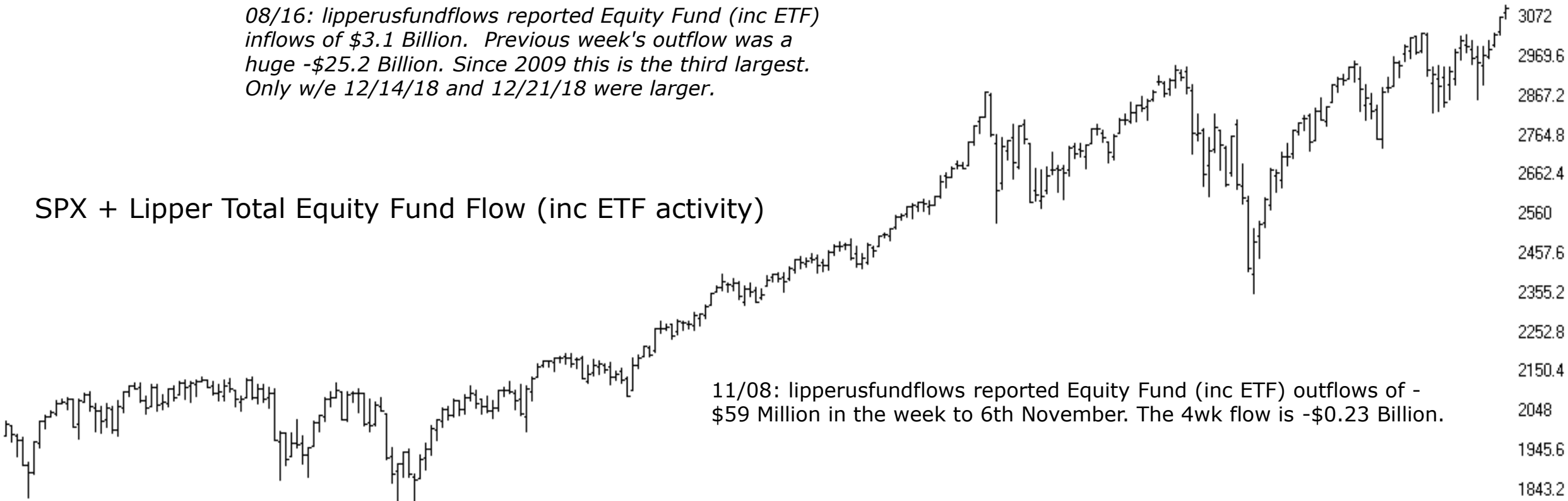


SP500 Index (Weekly)

*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)

11/08: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$59 Million in the week to 6th November. The 4wk flow is -\$0.23 Billion.



ChartProfit