

When the December Opex Monday is Down

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The S&P was down 1.49% today. The last ten occasions the S&P started the December Opex Week off with a losing day, the remaining four days were net positive. On the four previous occasions highlighted in blue where the Monday was down by more than 1%, the remaining four days were all up at least 2.22%.

The Last Four Days of the December Opex Week When Monday is Negative

Year	Mon	Tue	Wed	Thur	Fri	Tue-Fri
1989	-0.04	0.91	0.29	-0.52	-0.23	0.45
1990	-0.24	1.24	0.05	-0.02	0.49	1.76
1991	-0.01	-0.45	0.19	-0.25	1.18	0.67
1992	-0.21	-0.06	-0.24	0.91	1.34	1.95
1996	-1.05	0.70	0.76	1.95	0.42	3.87
1998	-2.17	1.90	-0.07	1.55	0.68	4.10
1999	-0.13	-0.85	0.72	0.39	0.16	0.41
2003	-0.57	0.66	0.13	1.18	-0.05	1.93
2007	-1.50	0.63	-0.14	0.49	1.67	2.67
2008	-1.27	5.14	-0.96	-2.11	0.28	2.22
#UP-DN =		7- 3	6- 4	6- 4	8- 2	10- 0
AVG%CHG=		0.98	0.07	0.36	0.60	2.00
MED%CHG=		0.68	0.09	0.44	0.45	1.94
1%MOVES=		3- 0	0- 0	3- 1	3- 0	7- 0

The Daytrading Model is 53.2 and I'm 40% Long.