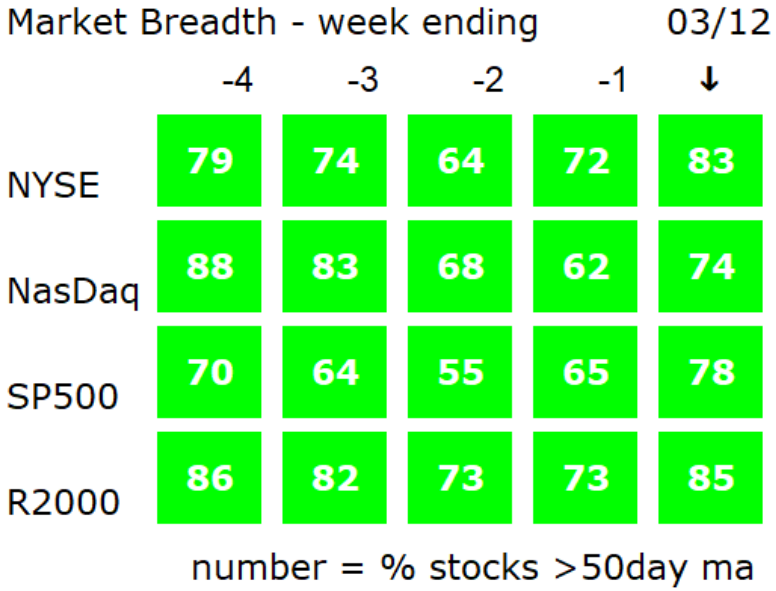
ChartProfit

Charts to Friday 12th March 2021

Market Charts – Sentiment Analysis



Consensus Polls:

03/12: AAII Bull% was higher at 49.4%. The Bull% two-year high is at 55.8%, recorded in November. Bears% was lower at 23.5%. The nett (Bulls minus Bears) is at 25.9, a 14week high.

03/12: Investors Intelligence Bulls% was lower at 51%, the lowest since June last year. The nett (Bulls minus Bears) is at 30.4 having reached 48 in December, the highest since early 2018.

03/12: The NAAIM Exposure Index was lower at 48.62. Down from 110.28, four weeks ago. Arrows on chart show occurrences when index fell more than 50 points in four weeks, since 2007.

Mutual Fund Flow:

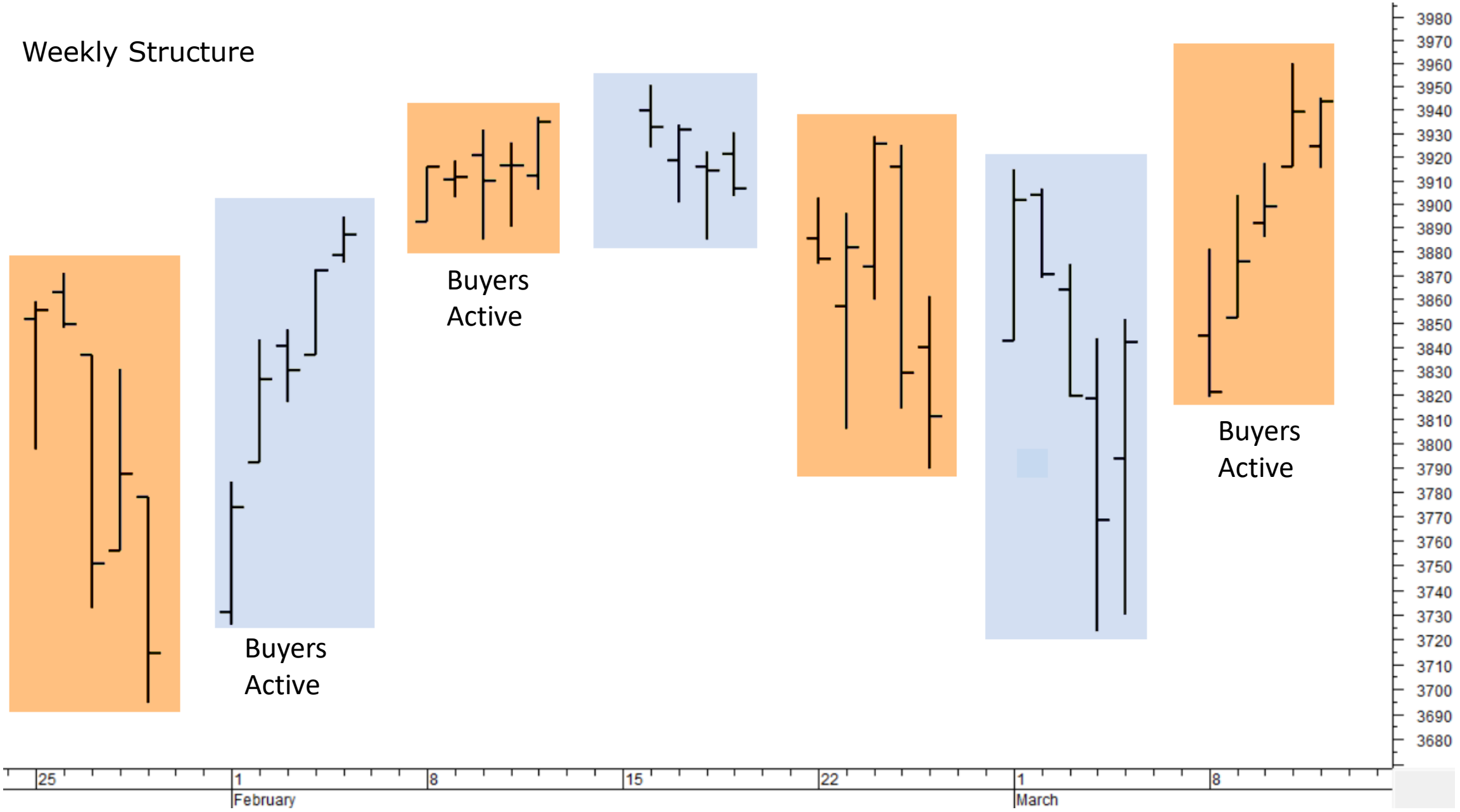
03/12: My version of the Rydex Assets Ratio ended the week at 17.22, the lowest since 17th December. The Ratio reached 22.66 on 2nd Feb, the highest since February '20.

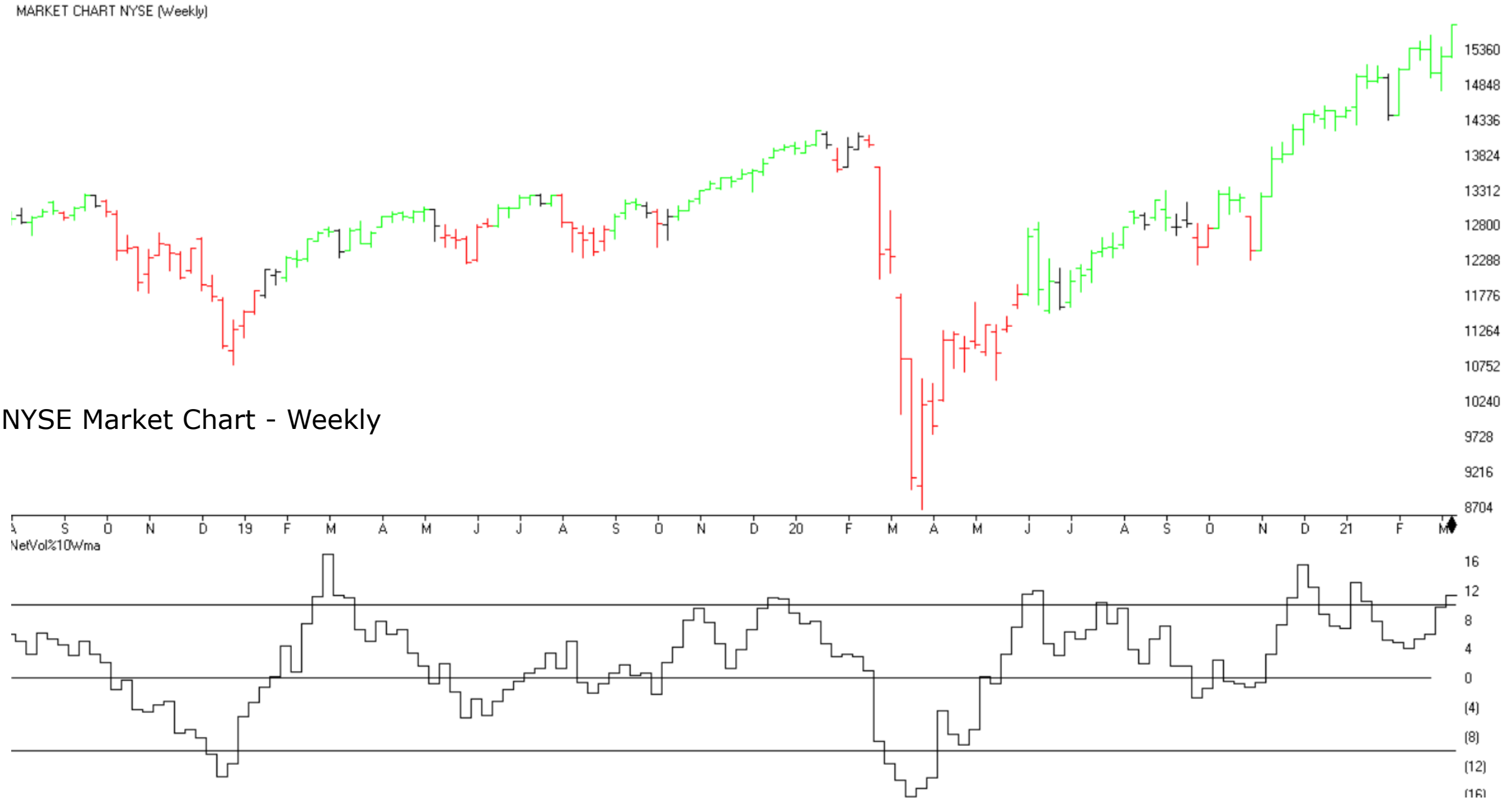
03/12: lipperusfundflows reported Equity Fund (inc ETF) inflows of $14.8 Billion in the week to 10th March. The 4wk flow reached $41.83 Billion, down from $52.93 previous week. There is only one 4wk flow higher than that, in Feb 2018. The 8wk flow number this week reached $61.93 Billion which is the highest in the database. Extreme reading.

Options:

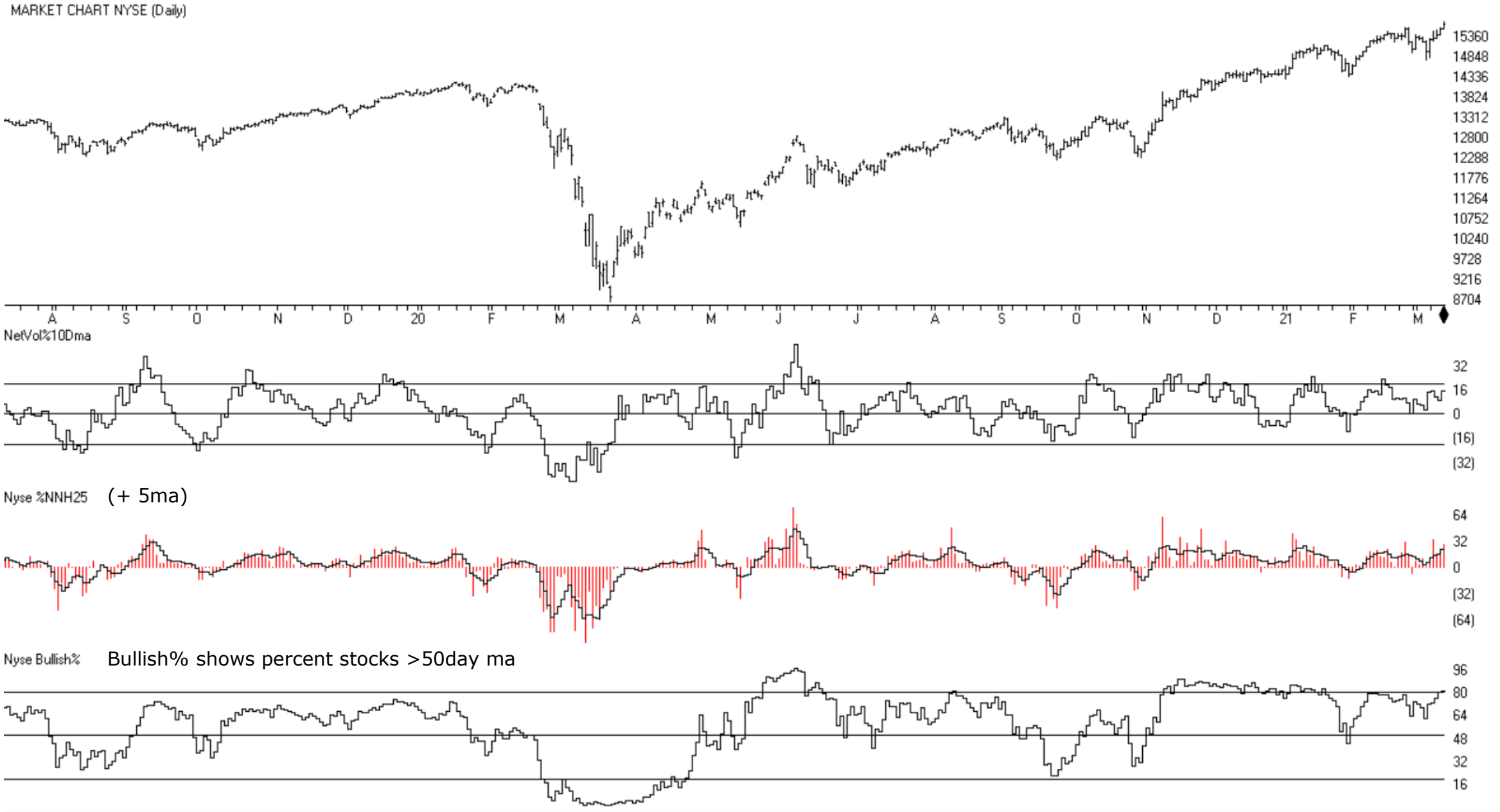
01/29: OCC Calls minus Puts 10day ma – On Thursday this reached the highest number I have in the database. Extreme reading.

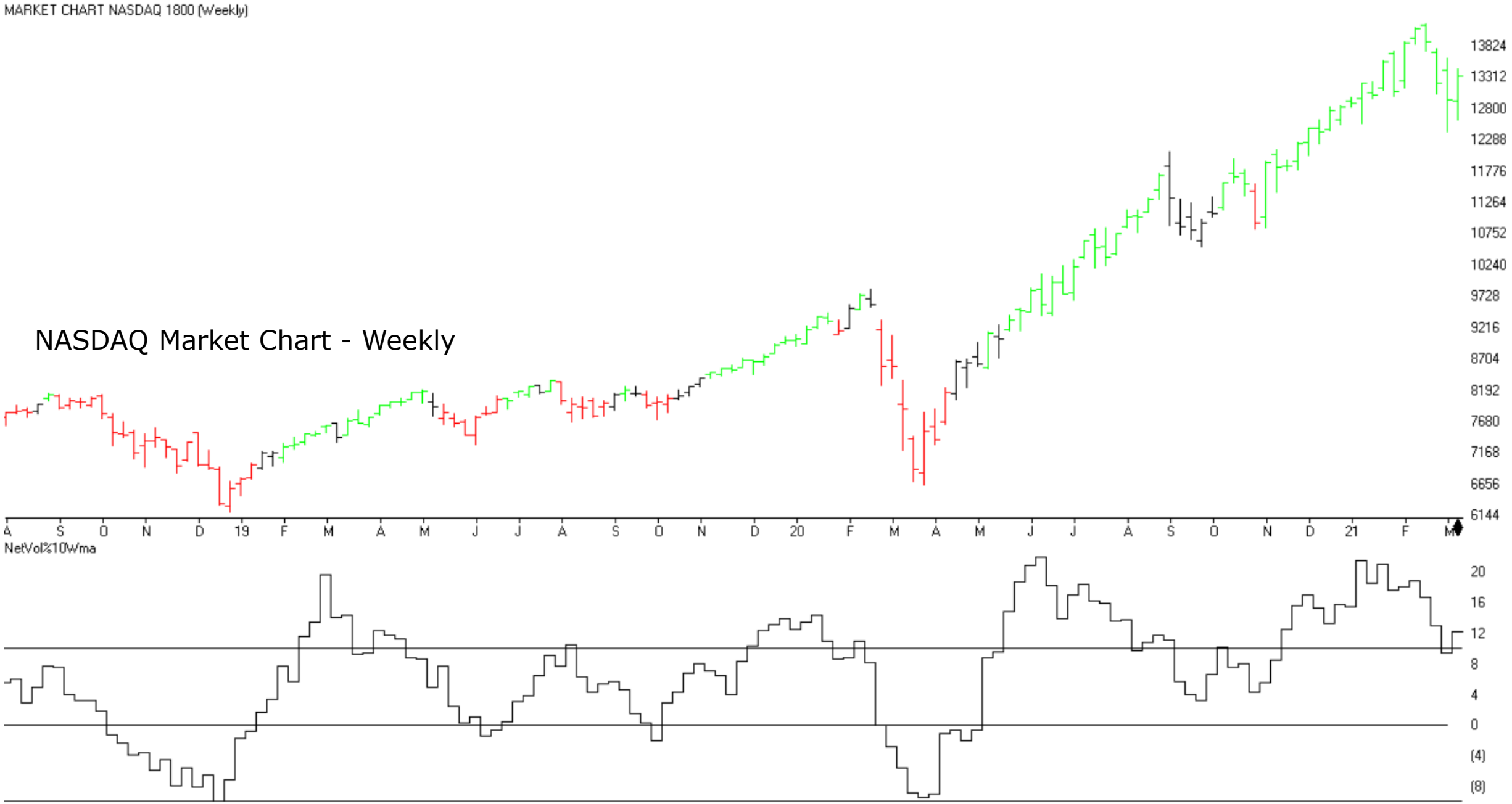
Weekly Structure

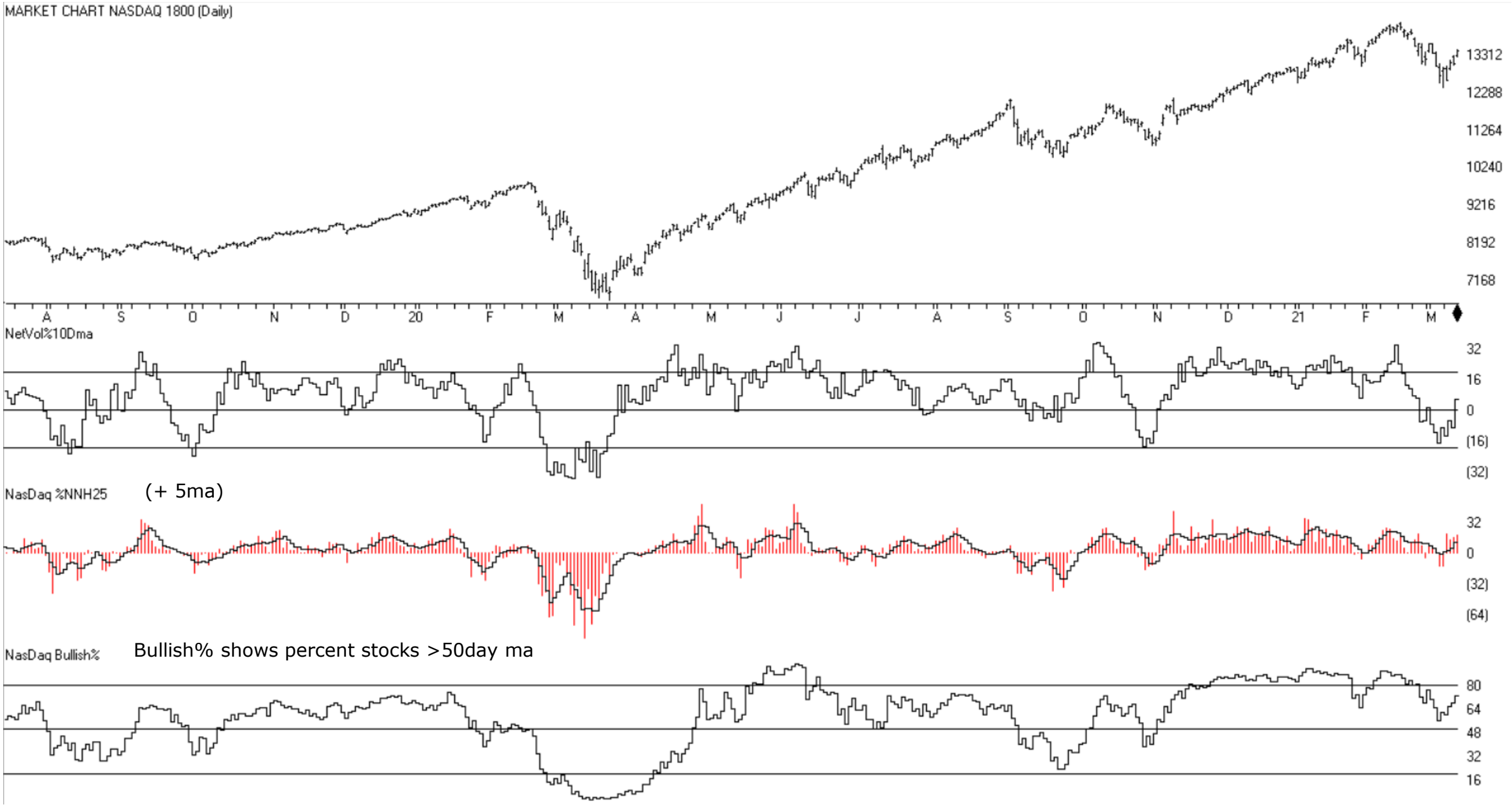


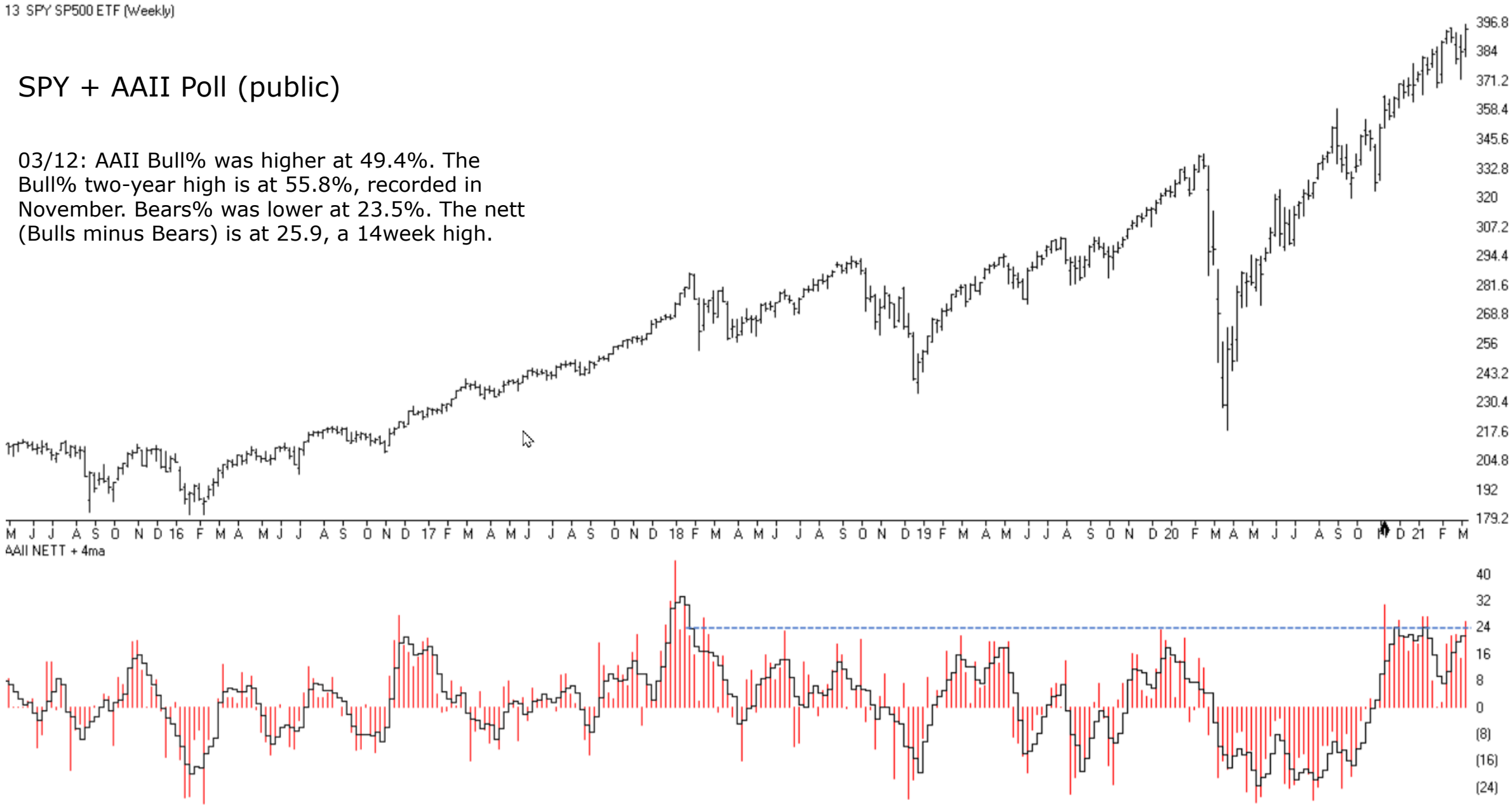


NYSE Market Chart - Weekly


MARKET CHART NYSE (Daily)
15360
14848
14336
13824
13312
12800
12288
11776
11264
10752
10240
9728
9216
8704
A S O N D 20 F M A M J J A S O N D 21 F M
NetVol%10Dma
32
16
0
(16)
(32)
Nyse %NNH25
(+ 5ma)
64
32
0
(32)
(64)
Nyse Bullish%
Bullish% shows percent stocks >50day ma
96
80
64
48
32
16


MARKET CHART NASDAQ 1800 (Weekly)
NASDAQ Market Chart - Weekly
13824
13312
12800
12288
11776
11264
10752
10240
9728
9216
8704
8192
7680
7168
6656
6144
A S O N D 19 F M A M J J A S O N D 20 F M A M J J A S O N D 21 F M
NetVol%10Wma
20
16
12
8
4
0
(4)
(8)


MARKET CHART NASDAQ 1800 (Daily)
13312
12288
11264
10240
9216
8192
7168
A
S
O
N
D
20
F
M
A
M
J
J
A
S
O
N
D
21
F
M
NetVol%10Dma
32
16
0
(16)
(32)
NasDaq %NNH25
(+ 5ma)
32
0
(32)
(64)
NasDaq Bullish%
Bullish% shows percent stocks >50day ma
80
64
48
32
16



AAII nett + 4ma

chart by ChartProfit using AIQ TradingExpert

13 SPY SP500 ETF (Weekly)

SPY + Investors Intelligence Poll (newsletters)

03/12: Investors Intelligence Bulls% was lower at 51%, the lowest since June last year. The nett (Bulls minus Bears) is at 30.4 having reached 48 in December, the highest since early 2018.

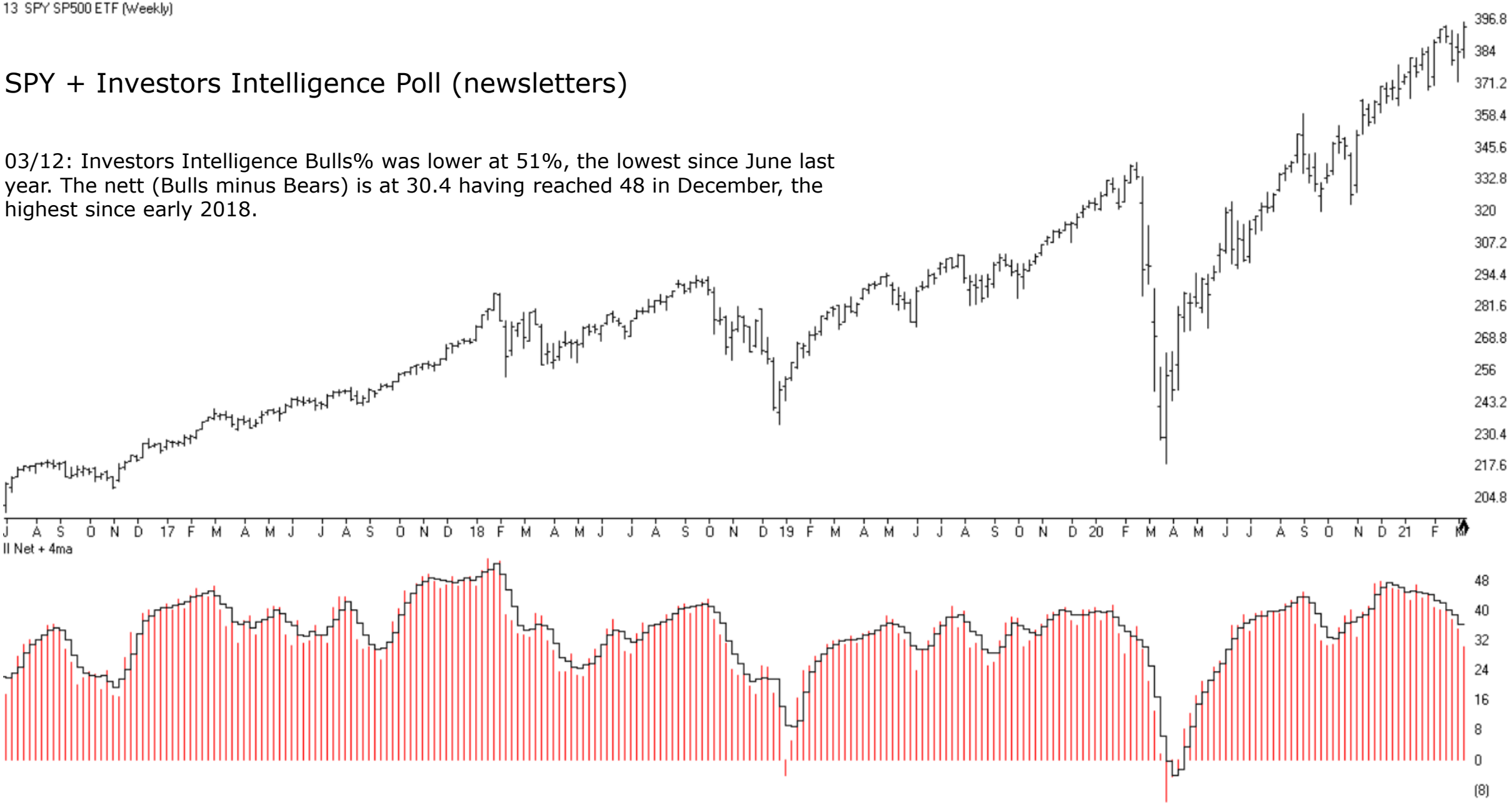
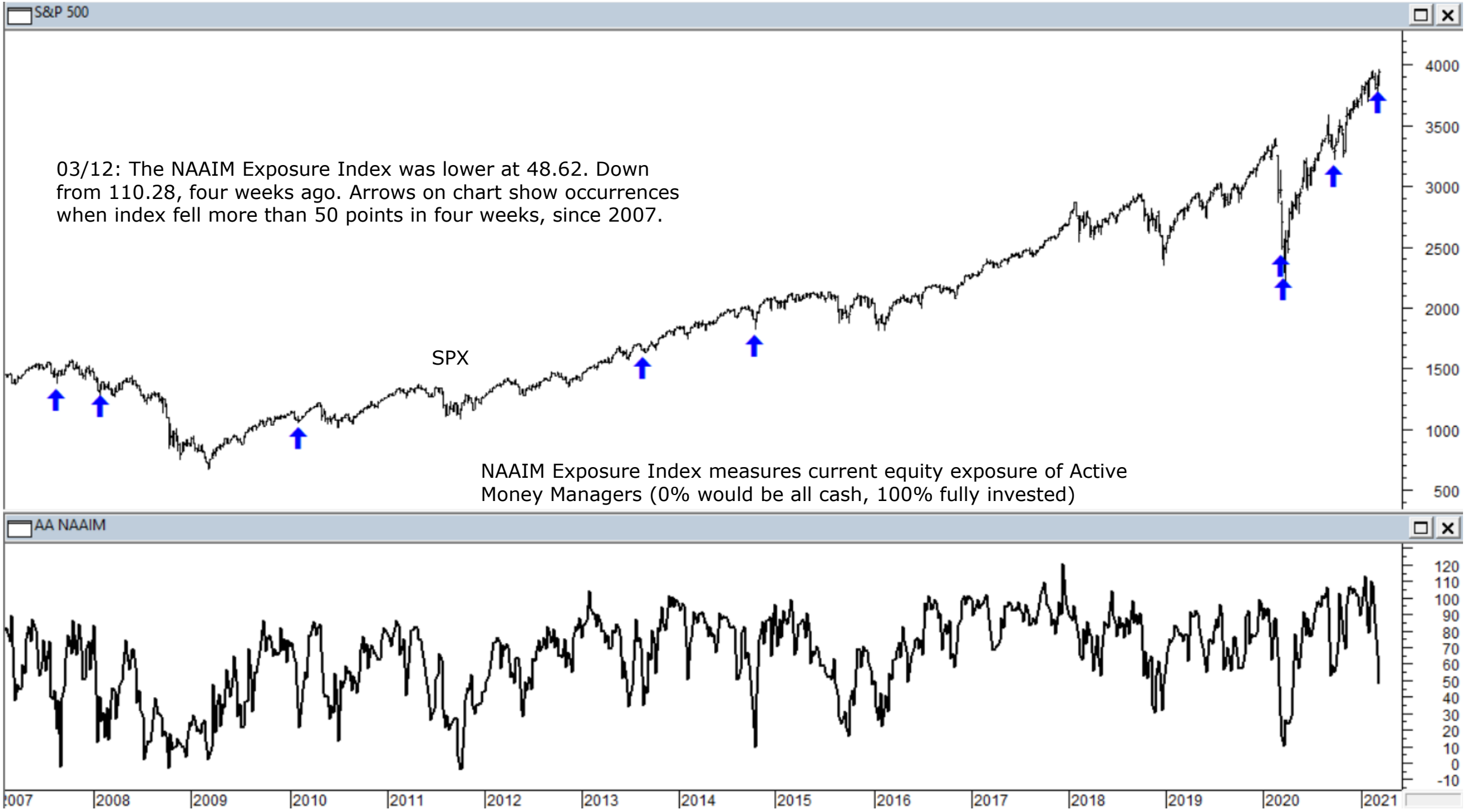


chart by ChartProfit using AIQ TradingExpert


S&P 500
03/12: The NAAIM Exposure Index was lower at 48.62. Down from 110.28, four weeks ago. Arrows on chart show occurrences when index fell more than 50 points in four weeks, since 2007.
SPX
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested)
AA NAAIM
4000
3500
3000
2500
2000
1500
1000
500
120
110
100
90
80
70
60
50
40
30
20
10
0
-10
2007
2008
2009
2010
2011
2012
2013
2014
2015
2016
2017
2018
2019
2020
2021

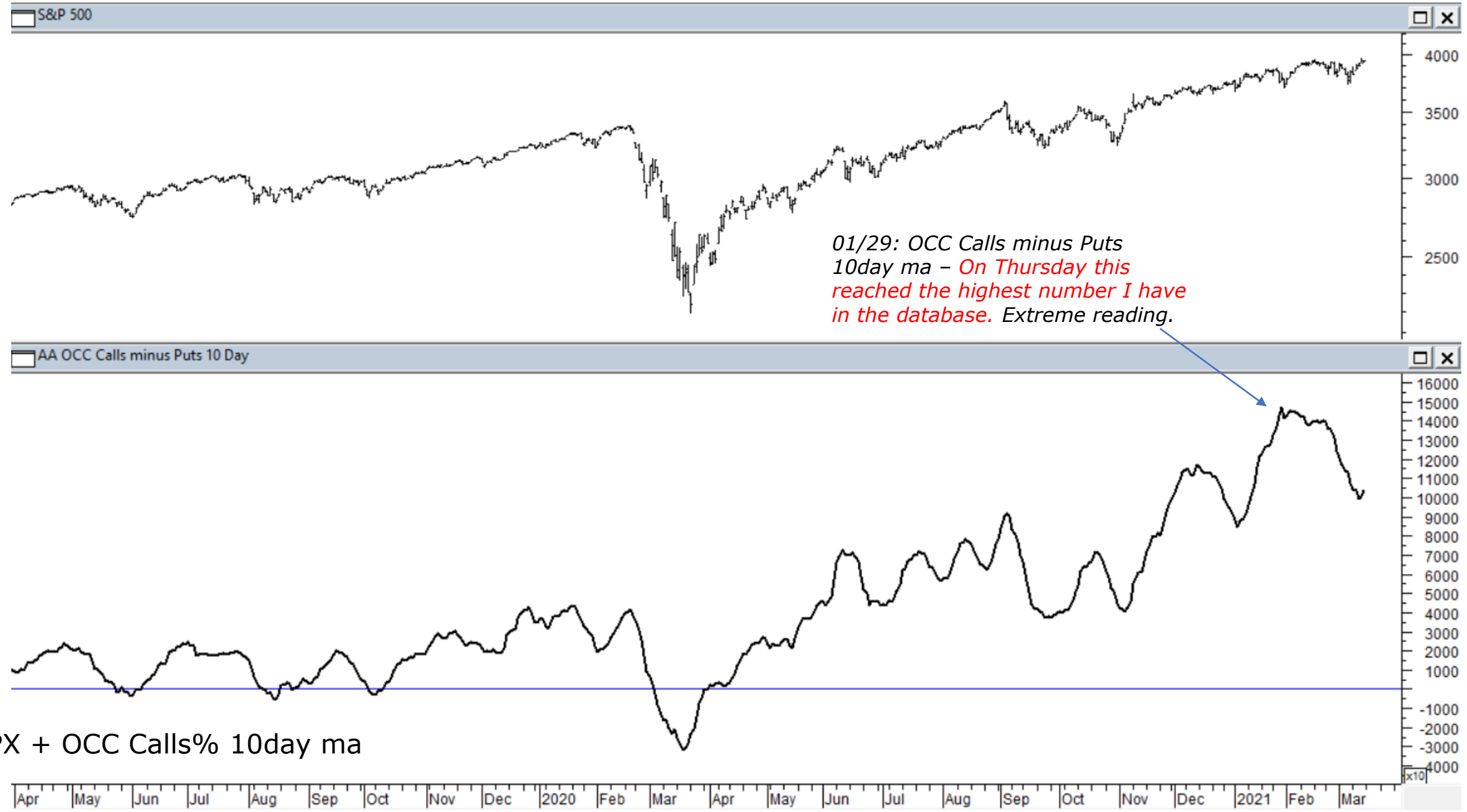
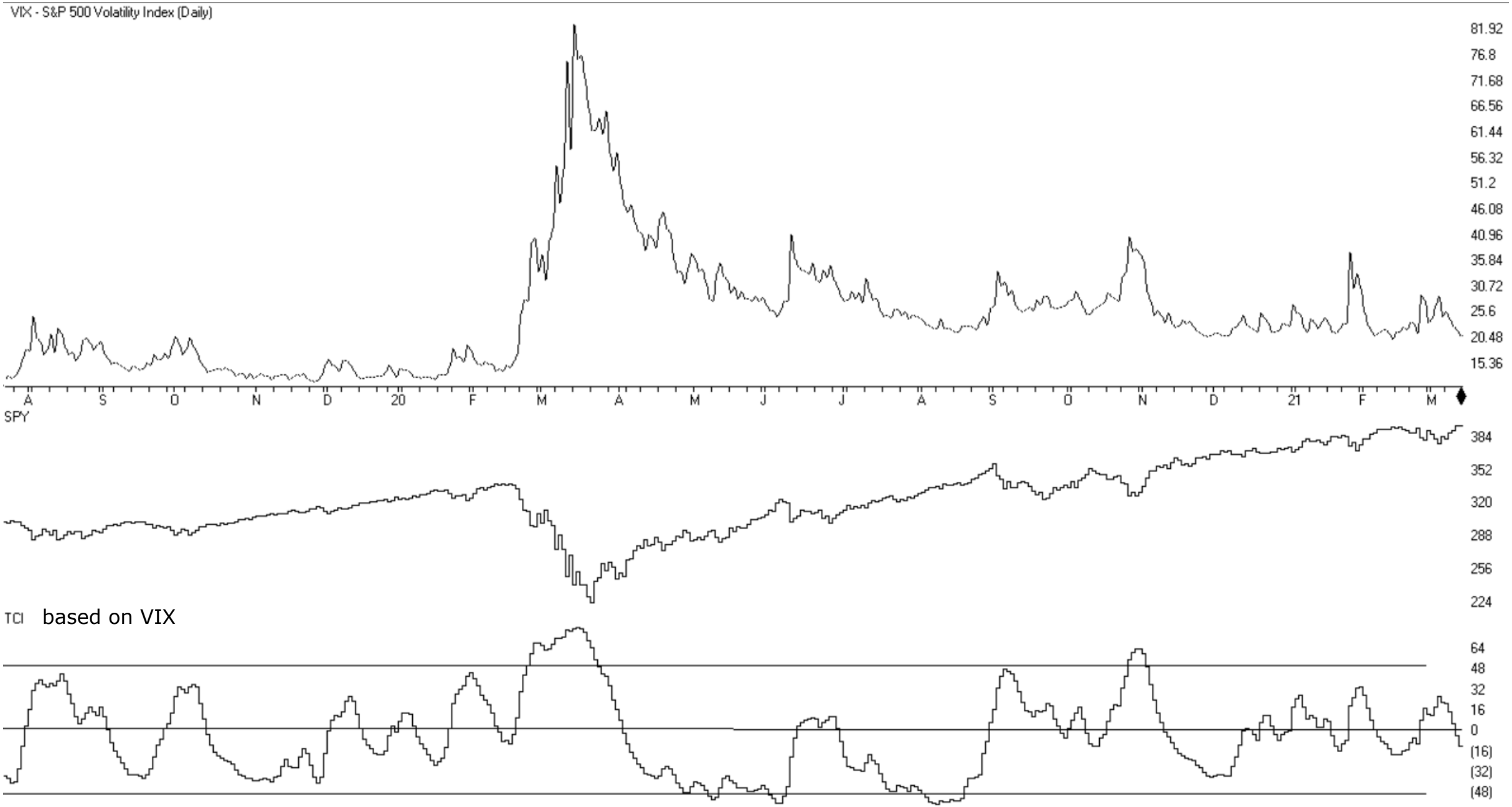


chart by ChartProfit using MetaStock



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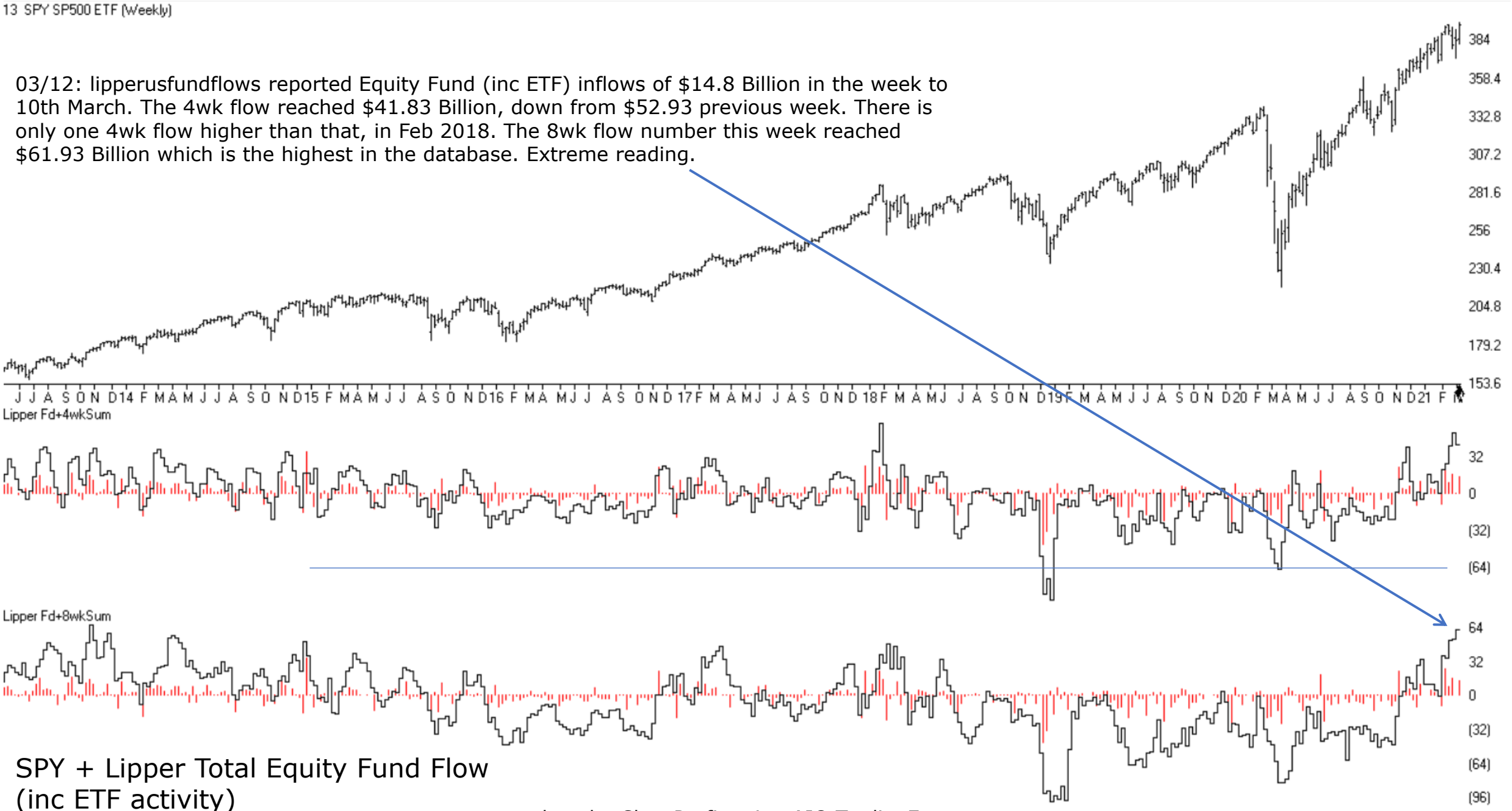
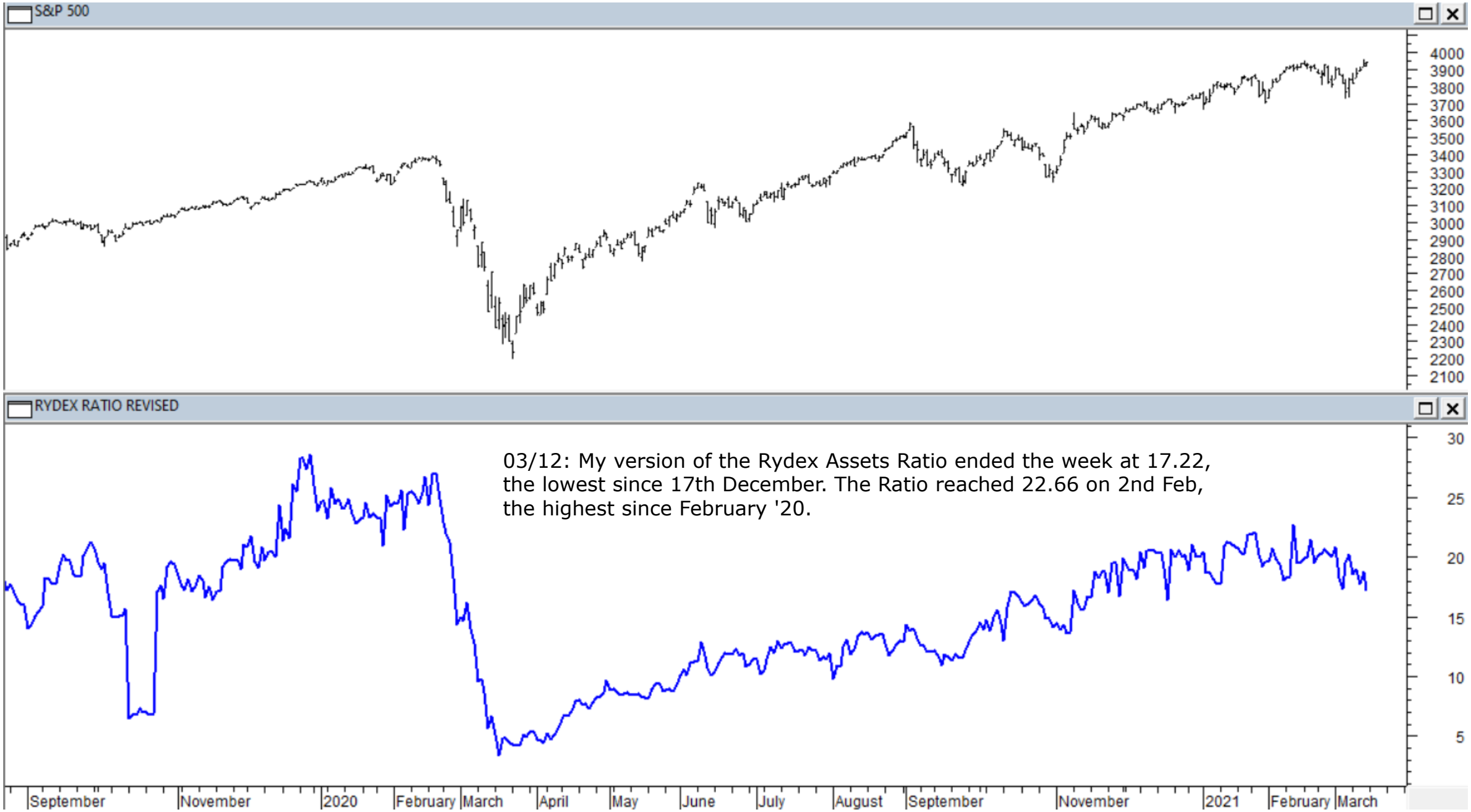


SPY + Lipper Total Equity Fund Flow
(inc ETF activity)

chart by ChartProfit using AIQ TradingExpert



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