

Charts to Friday 19th March 2021

Market Charts – Sentiment Analysis

Market Breadth - week ending 03/19

	-4	-3	-2	-1	↓
NYSE	74	64	72	83	78
NasDaq	83	68	62	74	66
SP500	64	55	65	78	77
R2000	82	73	73	85	76

number = % stocks >50day ma

Consensus Polls:

03/19: AAI Bull% was lower at 48.9%. The Bull% two-year high is at 55.8%, recorded in November. Bears% was higher at 23.6%. The nett (Bulls minus Bears) is at 25.3, down slightly from 25.9, a 14-week high.

03/19: Investors Intelligence Bulls% was higher at 55.9%, up from 51% which was the lowest since June last year. The nett (Bulls minus Bears) is at 36.3 having reached 48 in December, the highest since early 2018.

03/19: The NAAIM Exposure Index jumped higher to 78.55, from 48.62.

Mutual Fund Flow:

03/19: My version of the Rydex Assets Ratio ended the week at 21.56. Previous week the ratio fell to 17.22, the lowest since 17th December. The Ratio reached 22.66 on 2nd Feb, the highest since February '20.

03/19: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$18.3 Billion in the week to 17th March, another large inflow this week. The 4wk flow reached \$50.33 Billion, and two weeks ago reached \$52.93, there was only one 4wk flow higher than that, in Feb 2018. The 8wk flow number this week reached a massive \$76.63 Billion, the highest in the database. Extreme reading.

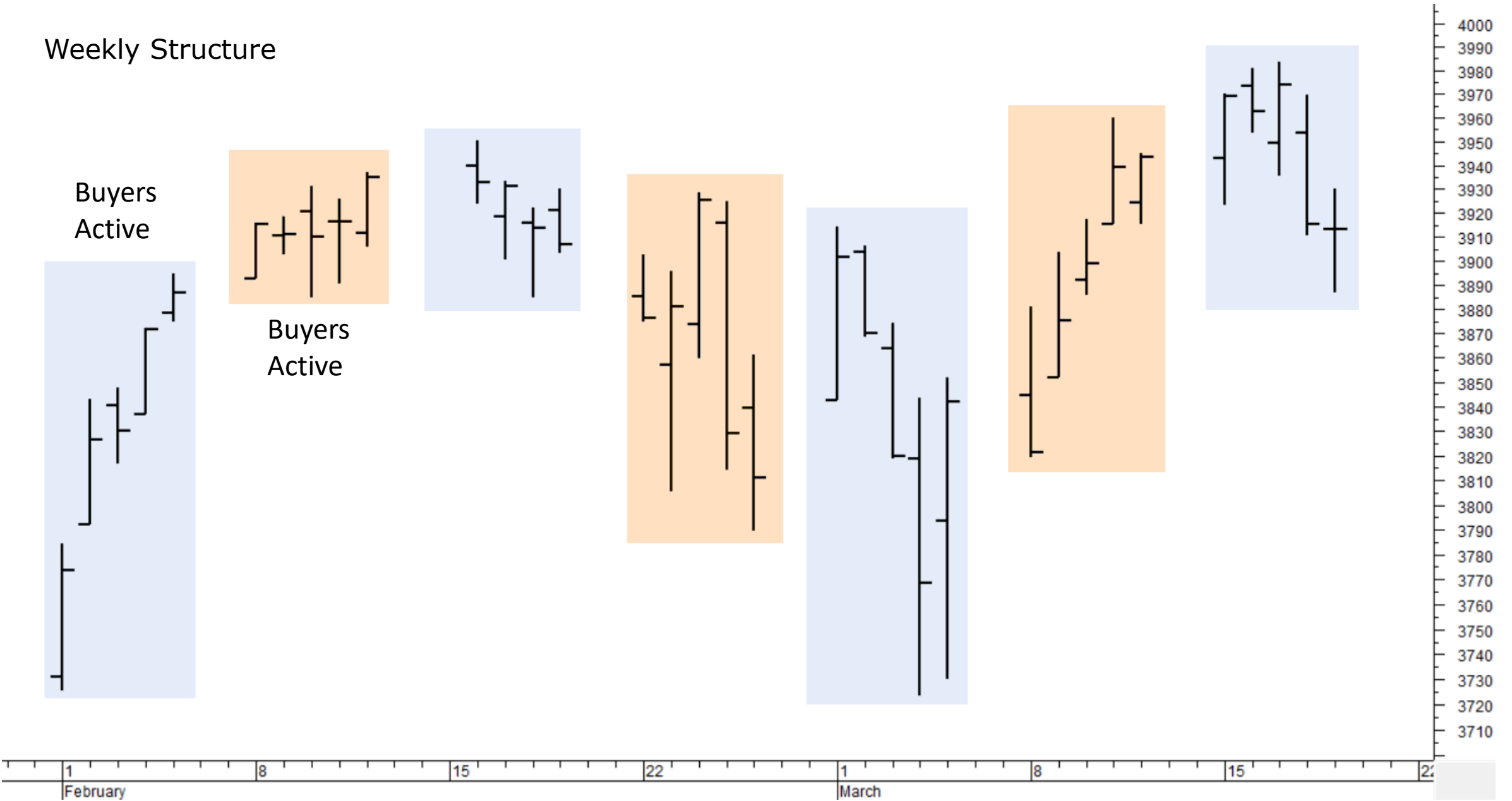
Options:

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

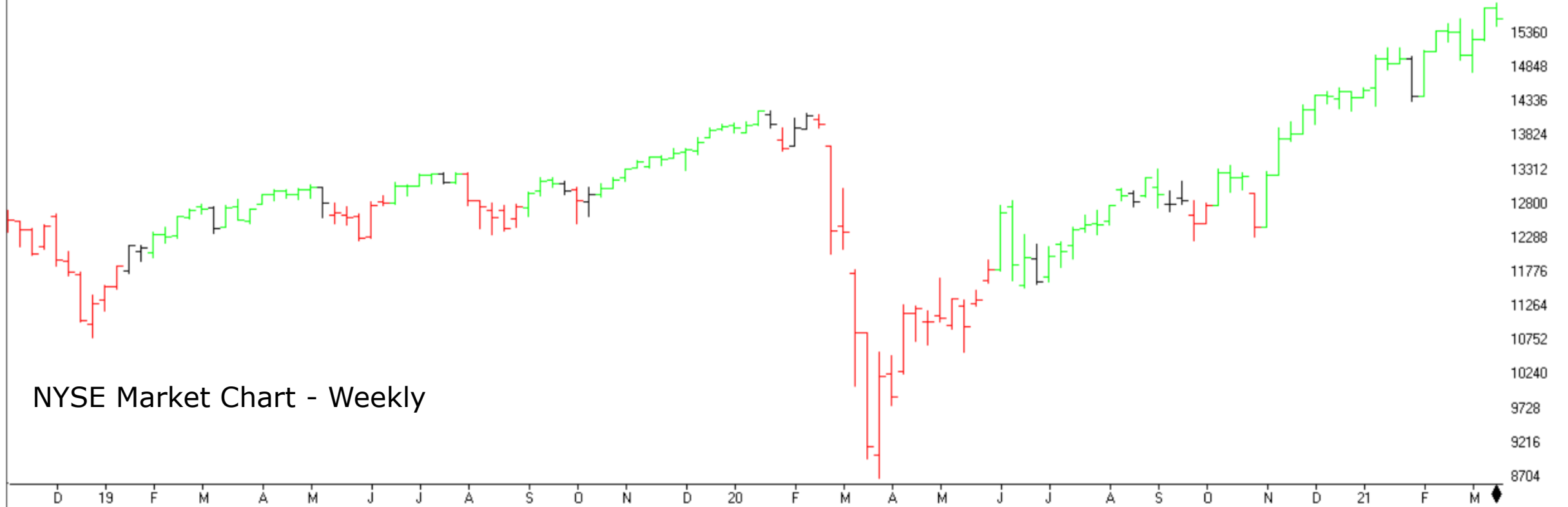
Weekly Structure

Buyers
Active

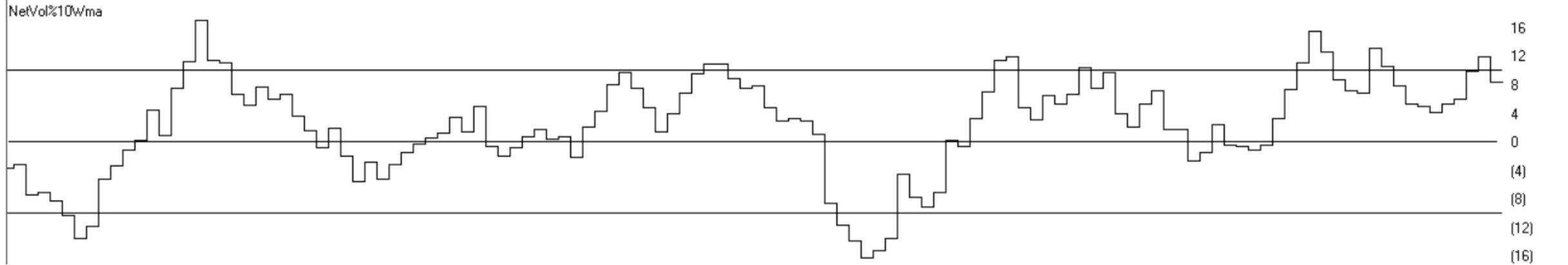
Buyers
Active



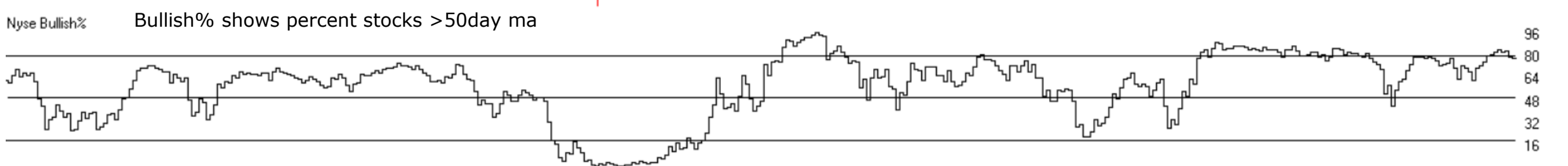
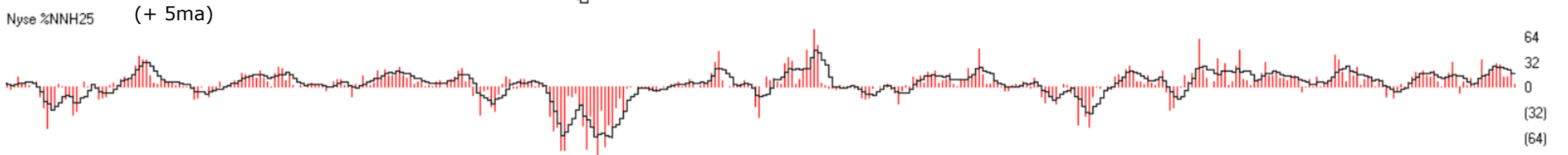
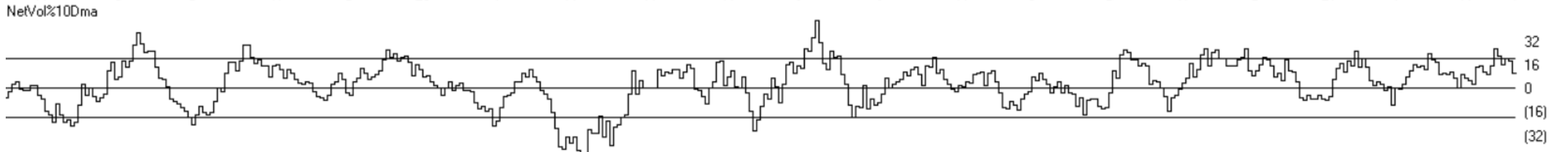
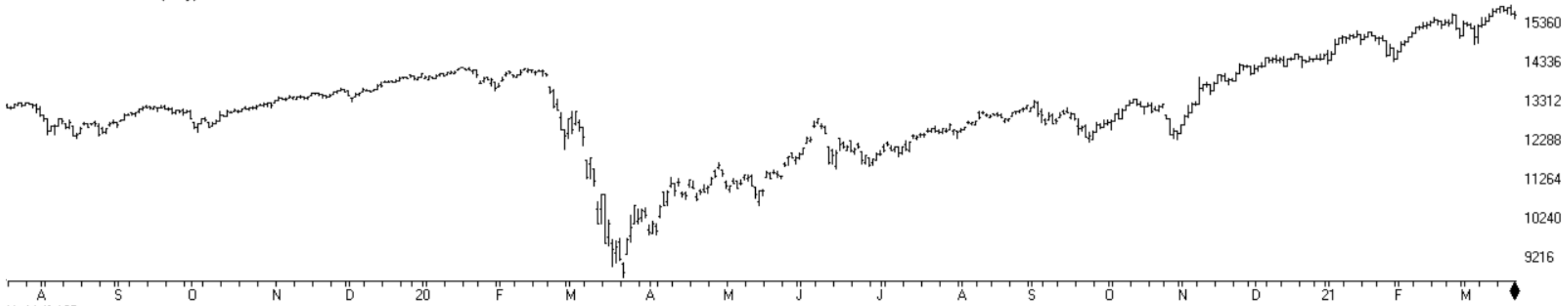
MARKET CHART NYSE (weekly)

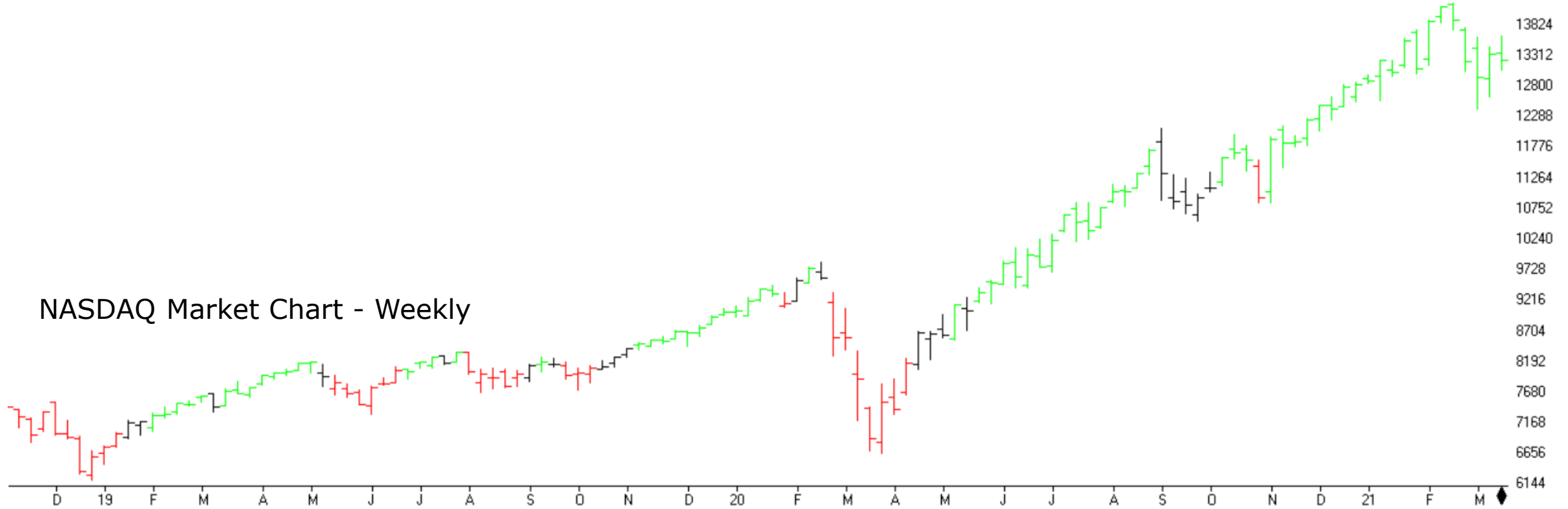


NYSE Market Chart - Weekly

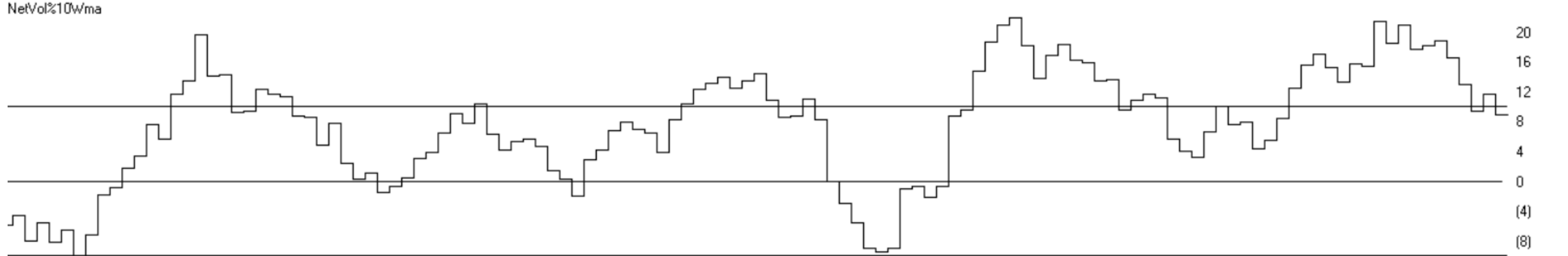


MARKET CHART NYSE (Daily)

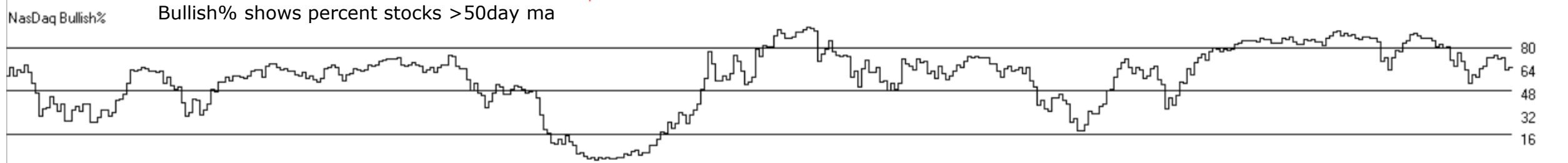
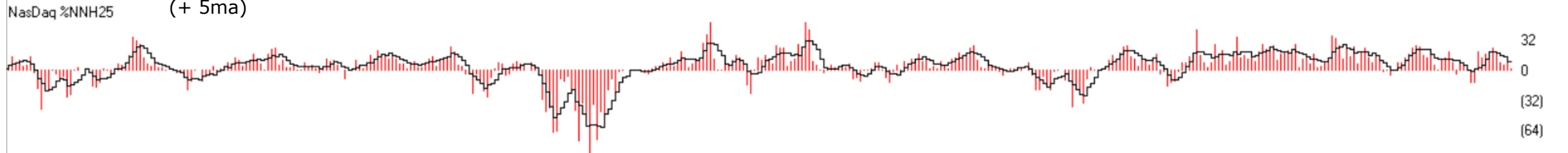
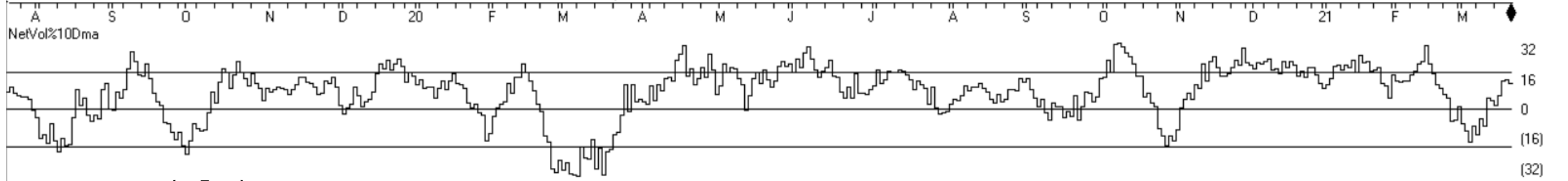




NASDAQ Market Chart - Weekly

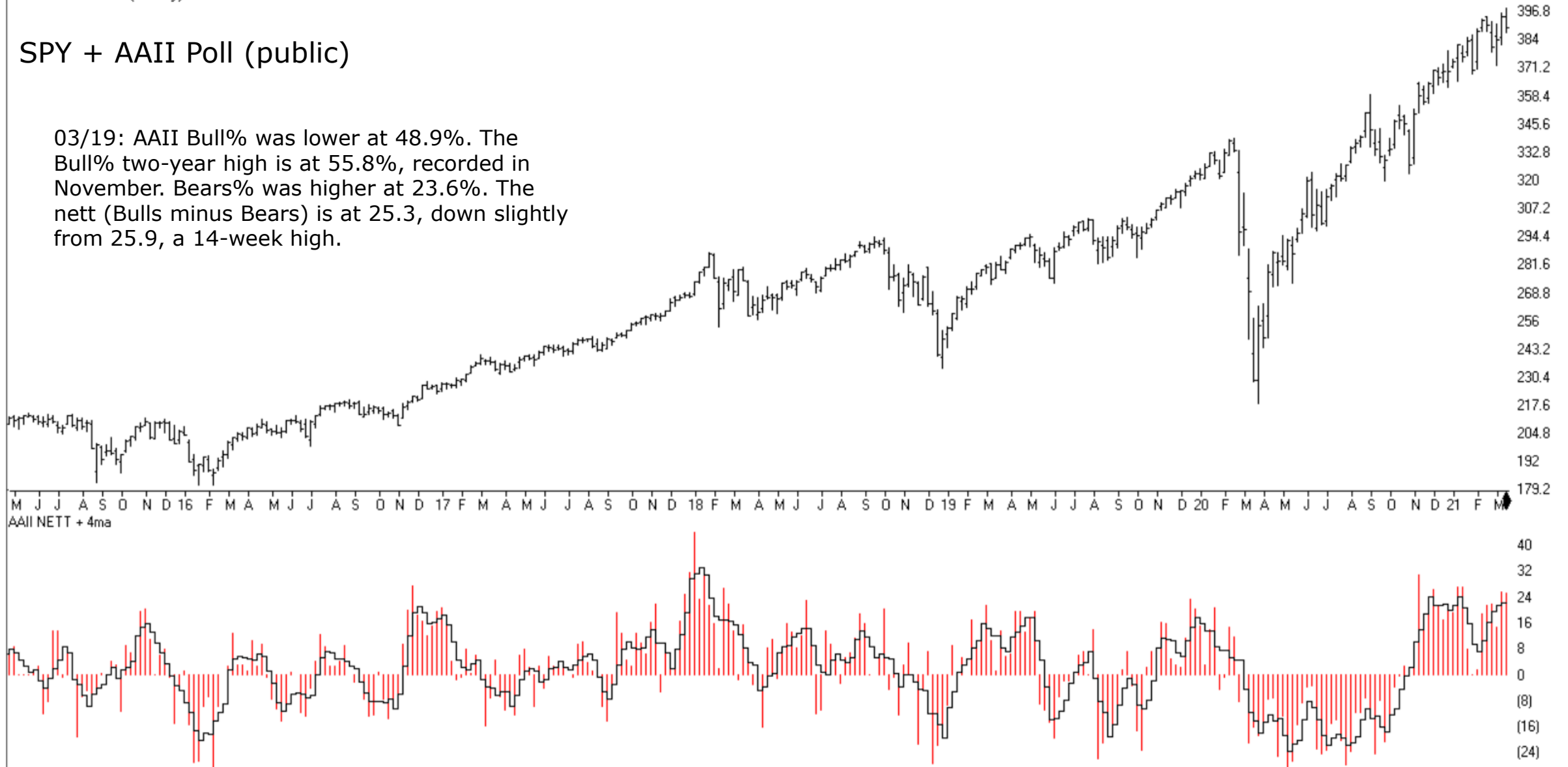


MARKET CHART NASDAQ 1800 (Daily)



SPY + AAI Poll (public)

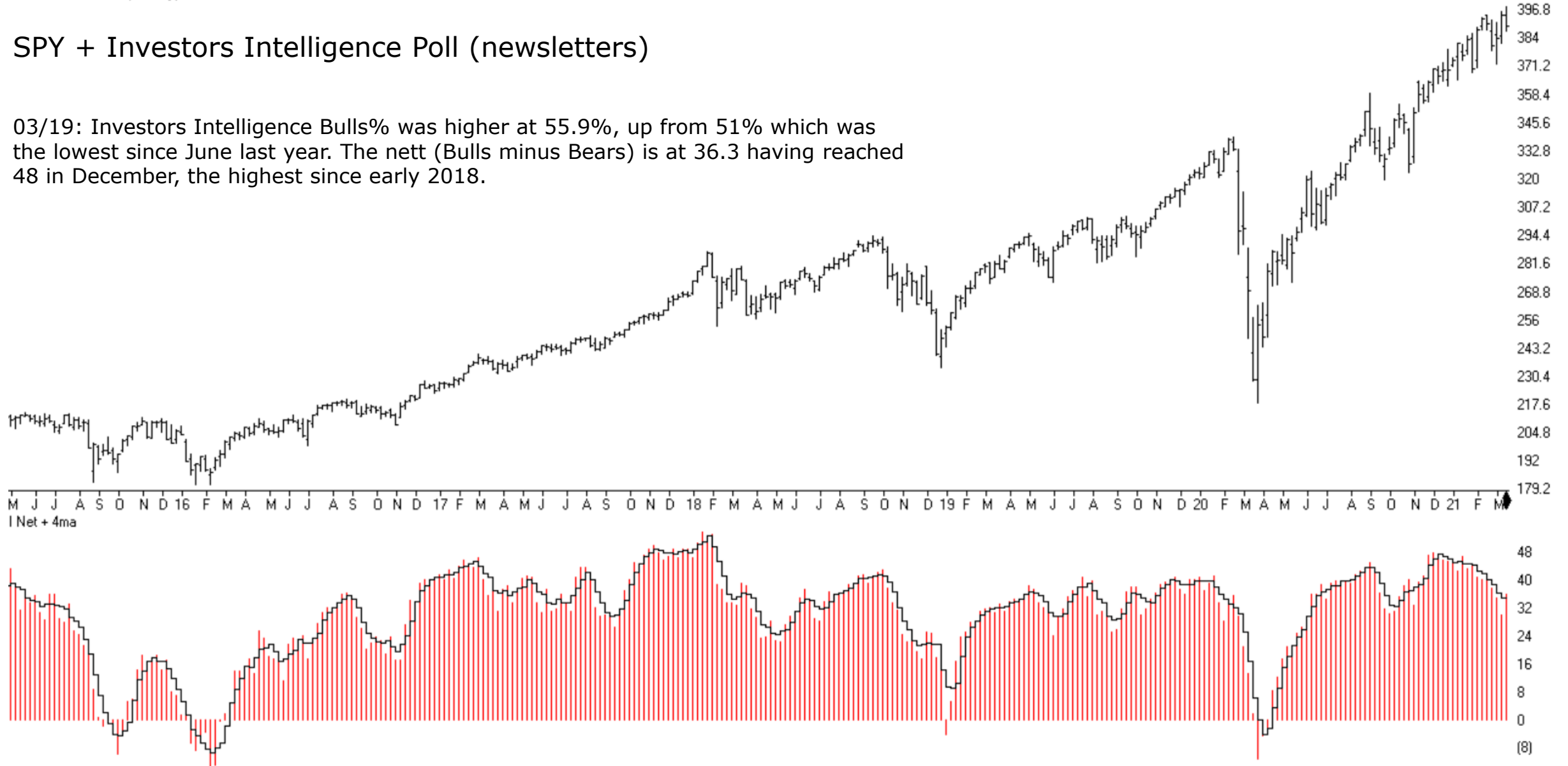
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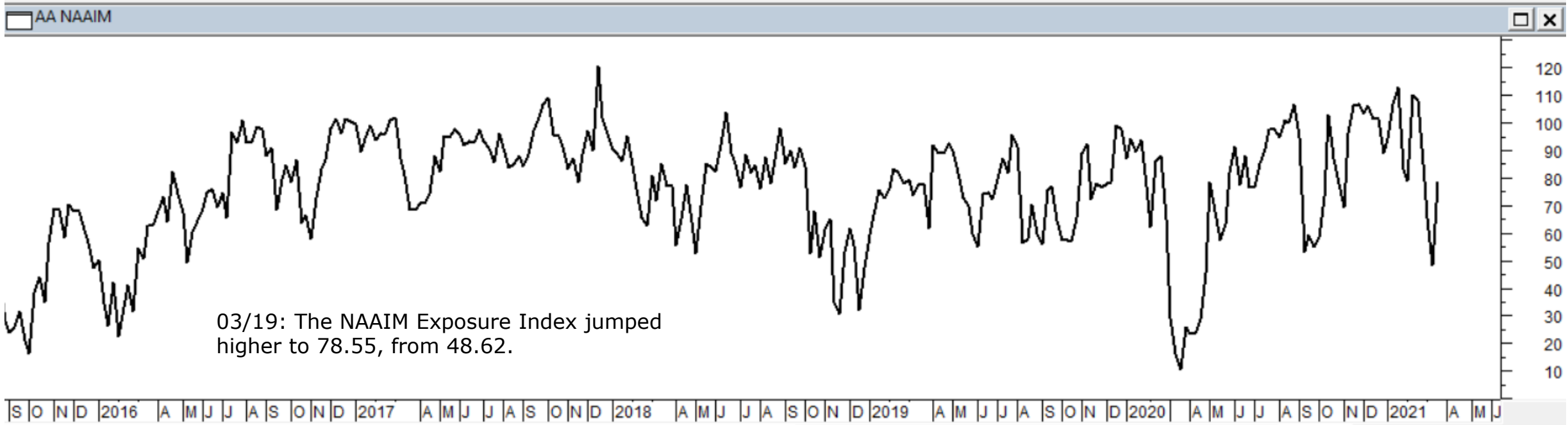
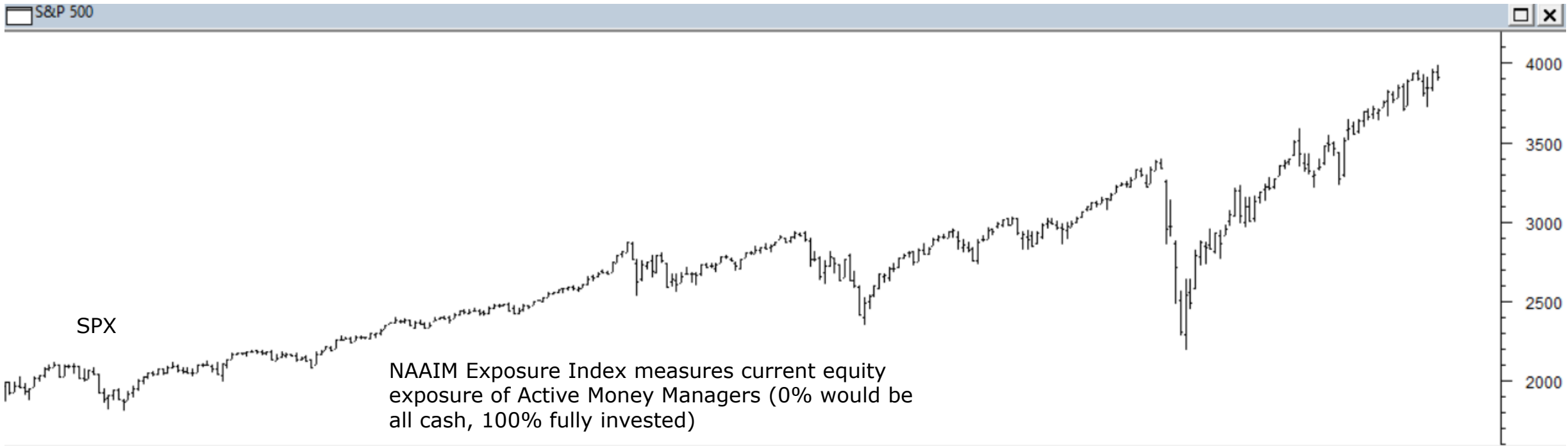


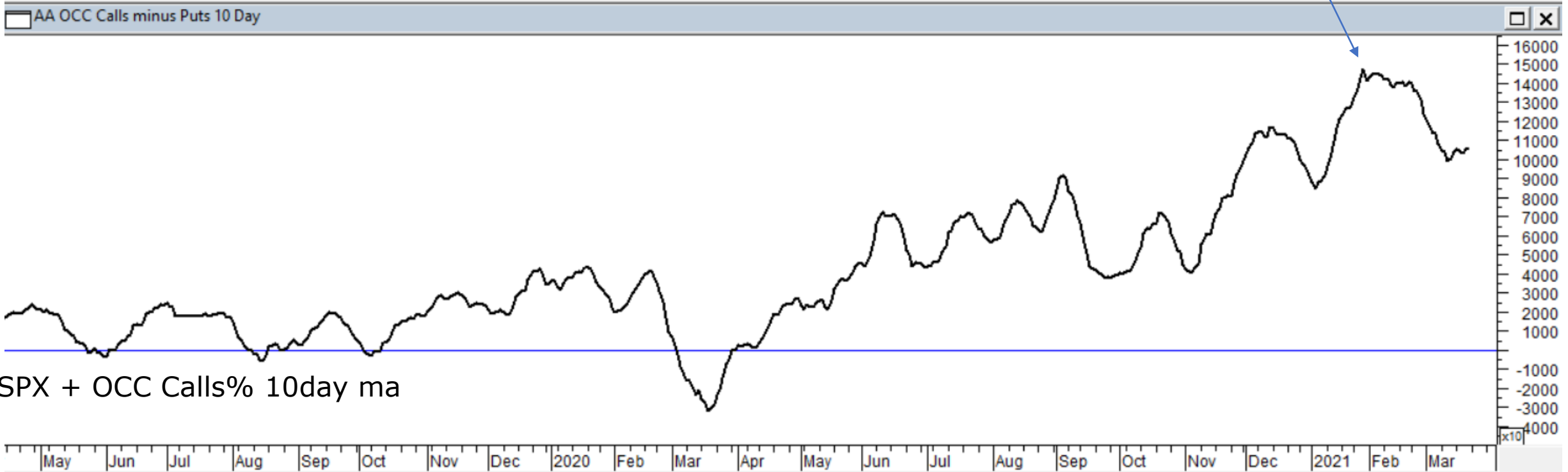
AAII nett + 4ma

SPY + Investors Intelligence Poll (newsletters)

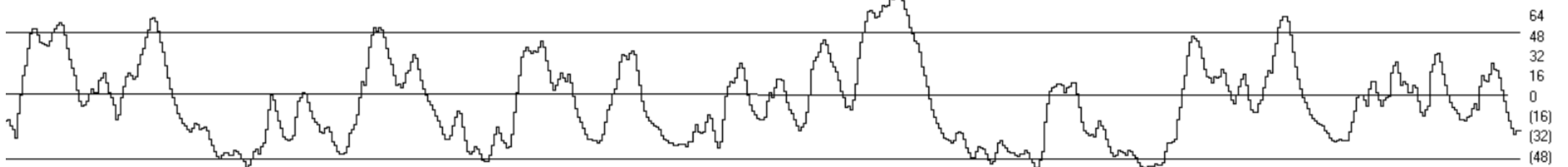
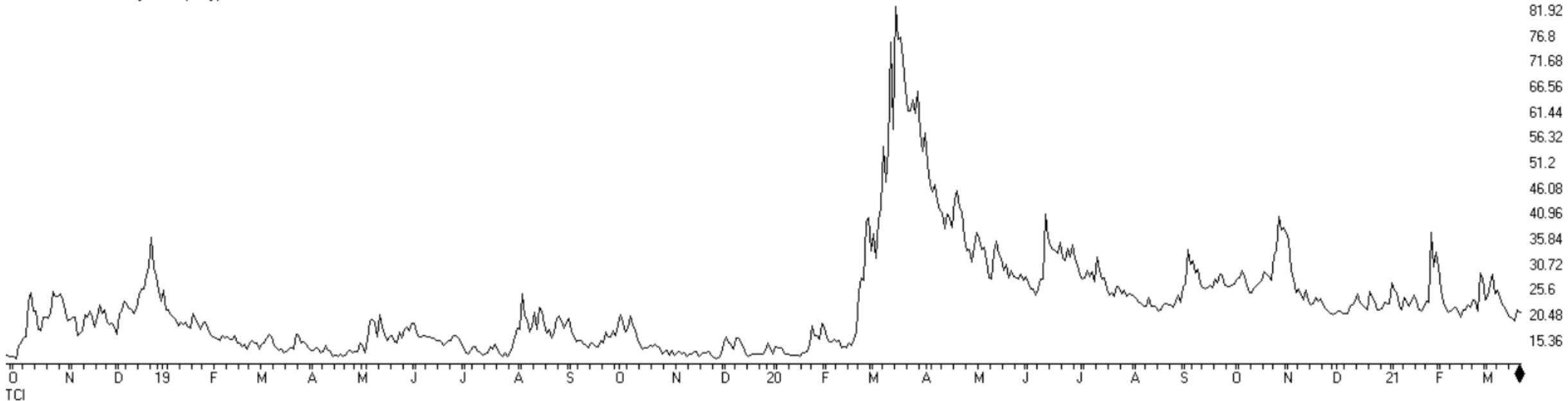
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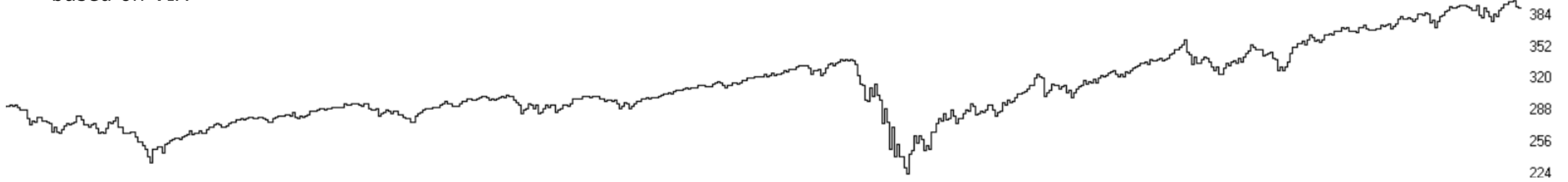




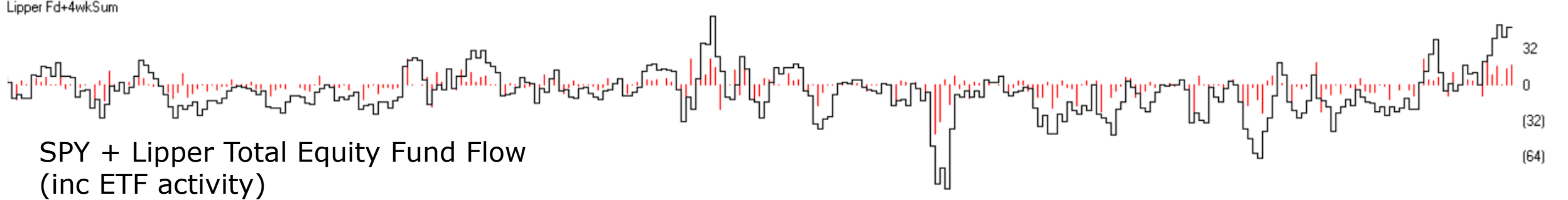
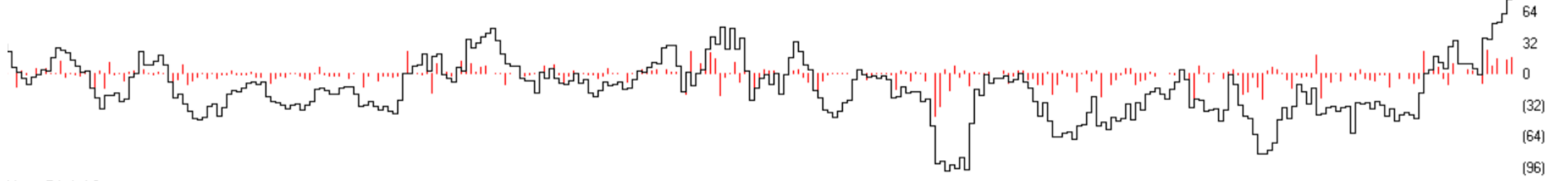
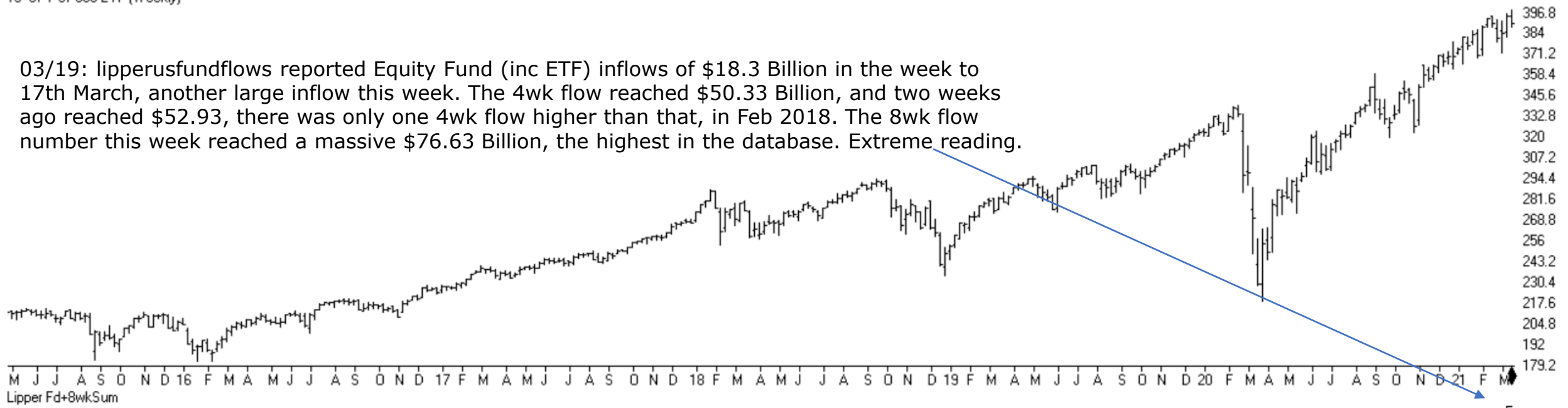
VIX - S&P 500 Volatility Index (Daily)



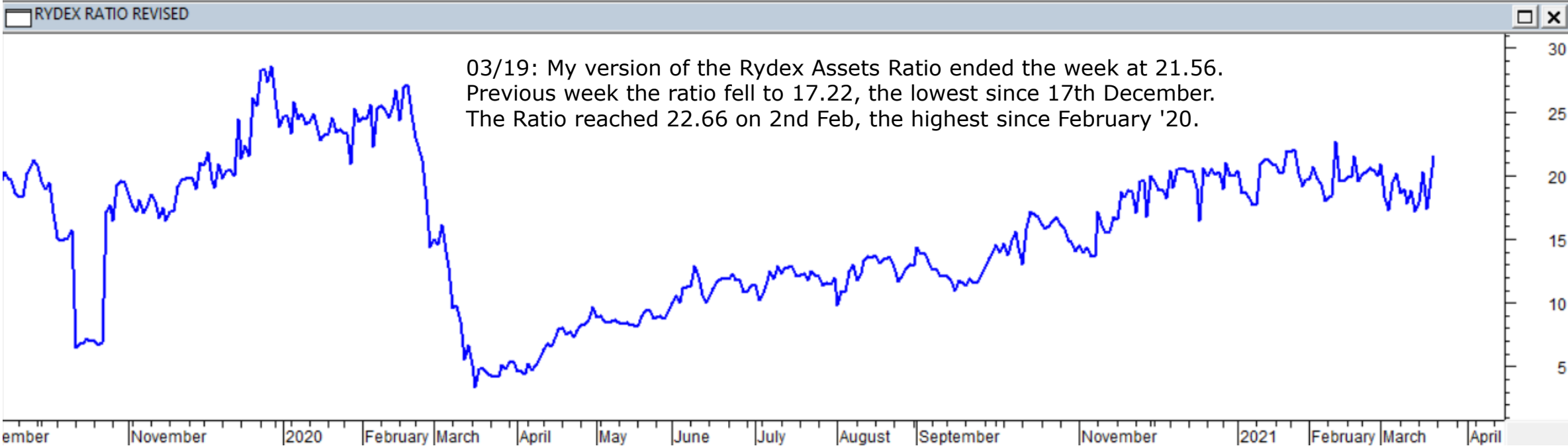
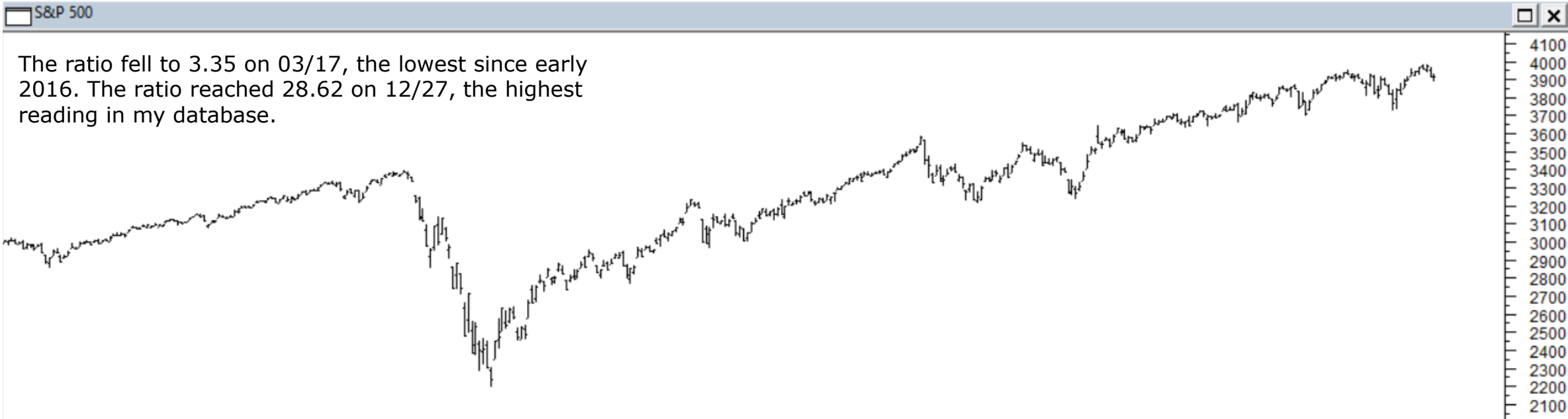
SPY based on VIX



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



ChartProfit