

Charts to Friday 5th February 2021

Market Charts – Sentiment Analysis

Market Breadth - week ending 03/05

| | -4 | -3 | -2 | -1 | ↓ |
|--------|----|----|----|----|----|
| NYSE | 74 | 79 | 74 | 64 | 72 |
| NasDaq | 86 | 88 | 83 | 68 | 62 |
| SP500 | 70 | 70 | 64 | 55 | 65 |
| R2000 | 84 | 86 | 82 | 73 | 73 |

number = % stocks >50day ma

Consensus Polls:

03/05: AAI Bull% was lower at 40.3%. The Bull% two-year high is at 55.8%, recorded in November. Bears% was higher at 25.3%. The 4wk ma of nett (Bulls minus Bears) is at 19.5, having reached 23.77 thirteen weeks ago, the highest since January 2018.

03/05: Investors Intelligence Bulls% was lower at 53.9%. Thirteen weeks ago Bulls% reached 64.7%, the highest since February 2018. The nett (Bulls minus Bears) is at 37.8 having reached 48 thirteen weeks ago, the highest since early 2018.

03/05: The NAAIM Exposure Index was sharply lower at 65.37. Down from 108.32, two weeks ago. Six weeks ago the index reached 112.93, the highest since late 2017.

Mutual Fund Flow:

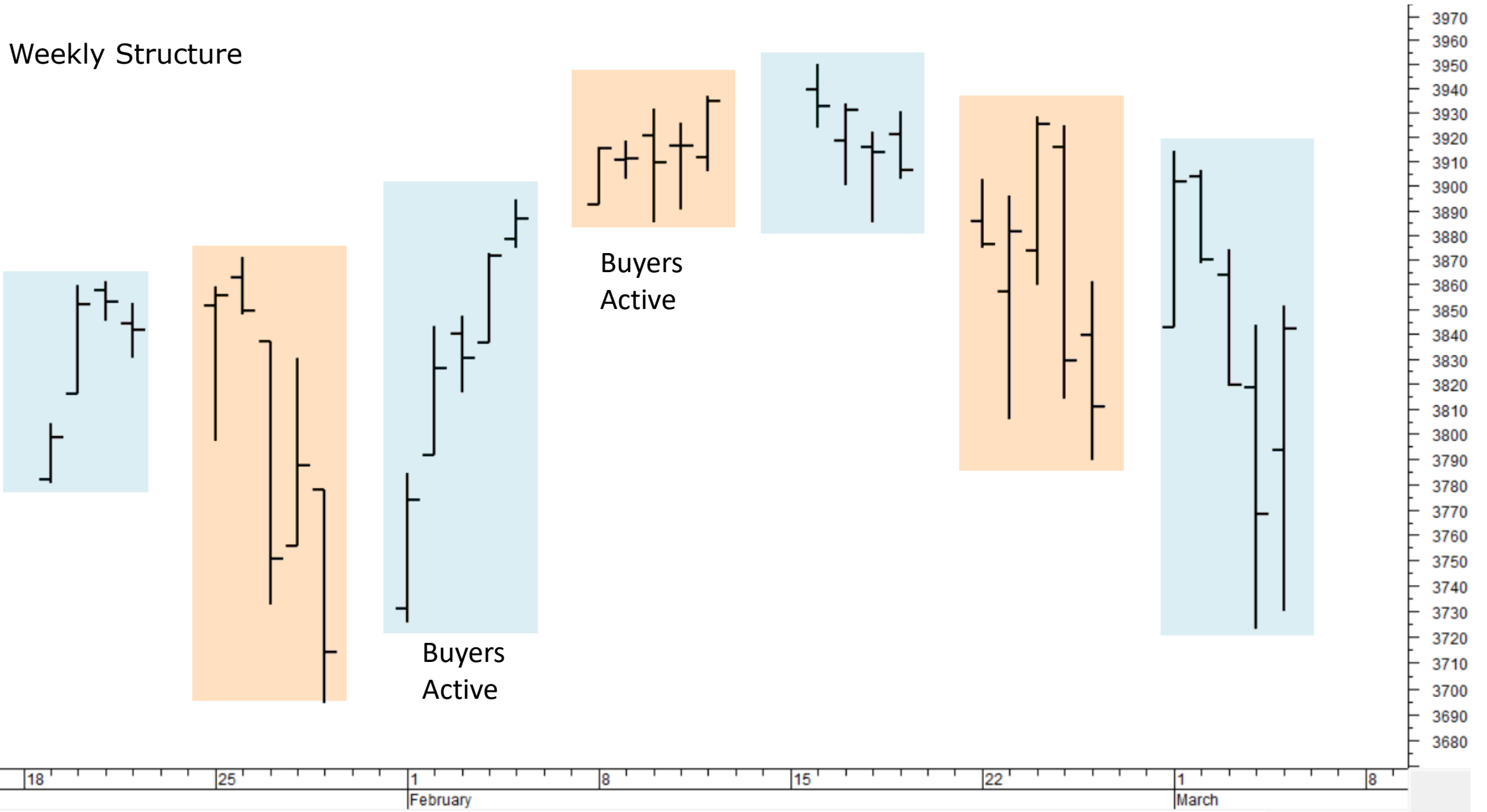
03/05: My version of the Rydex Assets Ratio fell to 17.3 on Wednesday, the lowest since 17th December. The Ratio reached 22.66 on 2nd Feb, the highest since February '20.

03/05: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$329 million in the week to 3rd March. The 4wk flow reached \$52.93 Billion, a three year high. There is only one 4wk flow higher than this; in Feb 2018. Extreme reading.

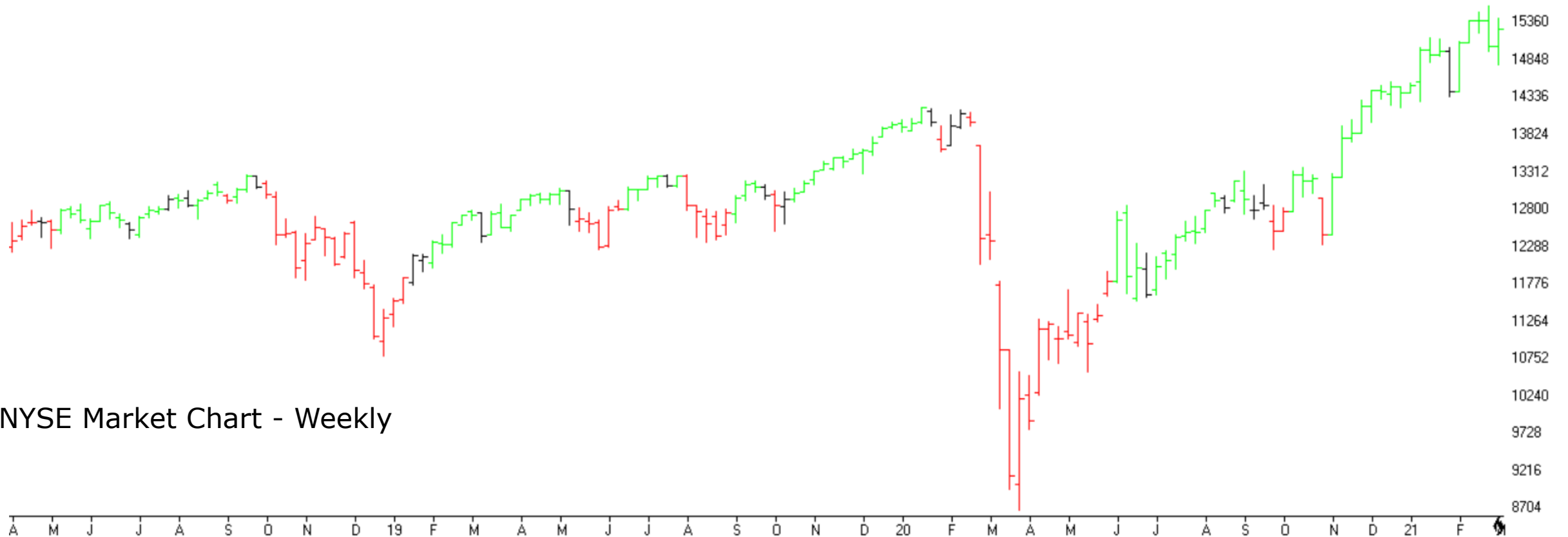
Options:

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

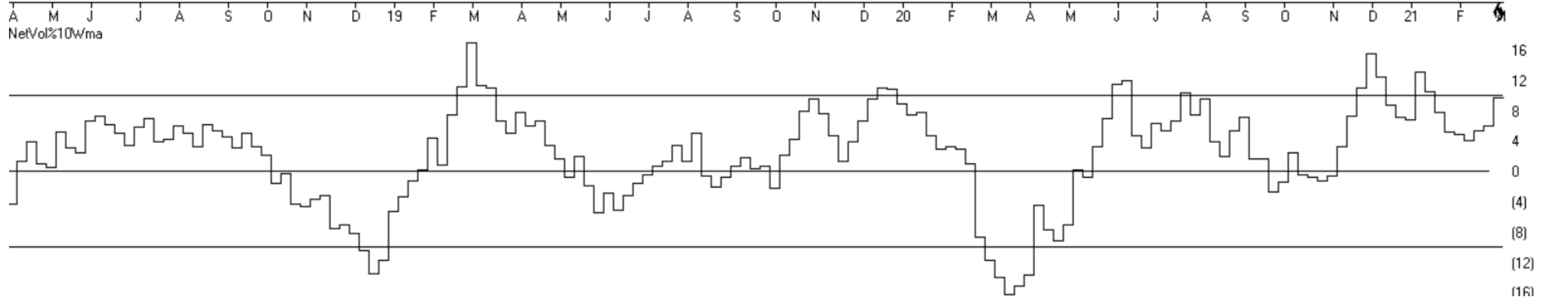
Weekly Structure



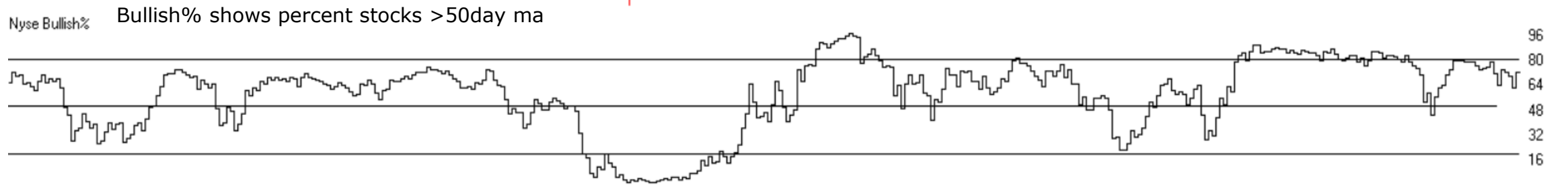
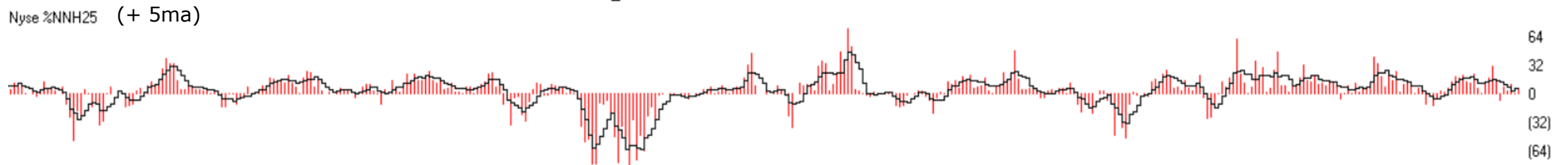
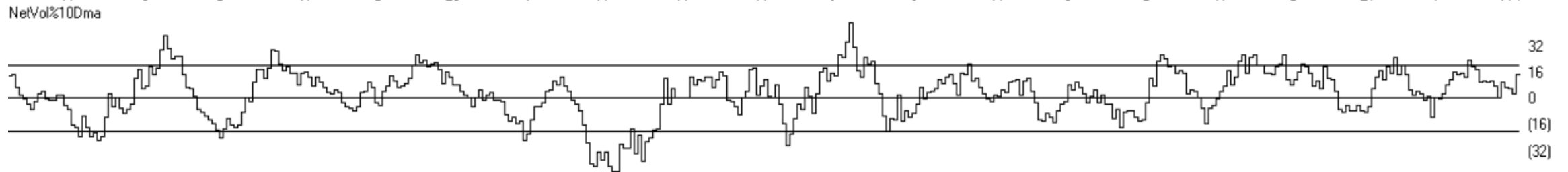
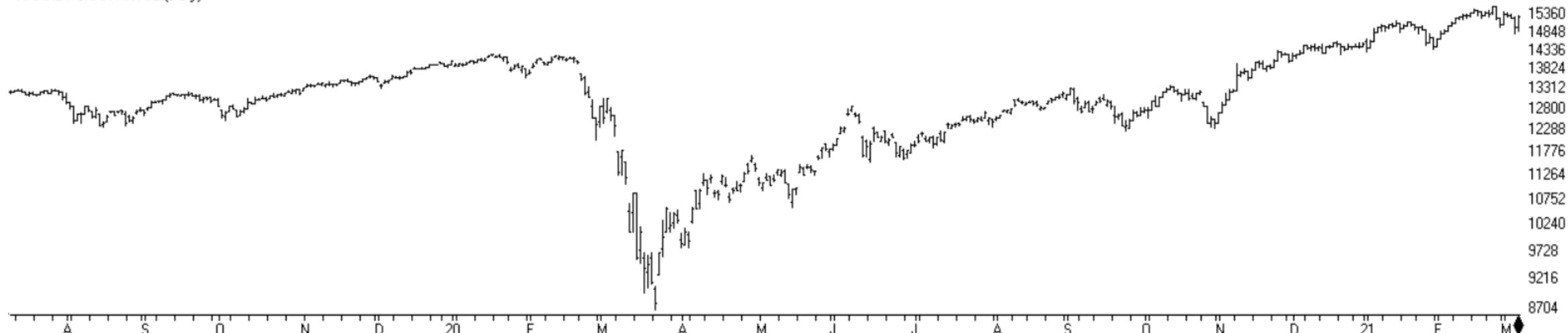
MARKET CHART NYSE (Weekly)



NYSE Market Chart - Weekly

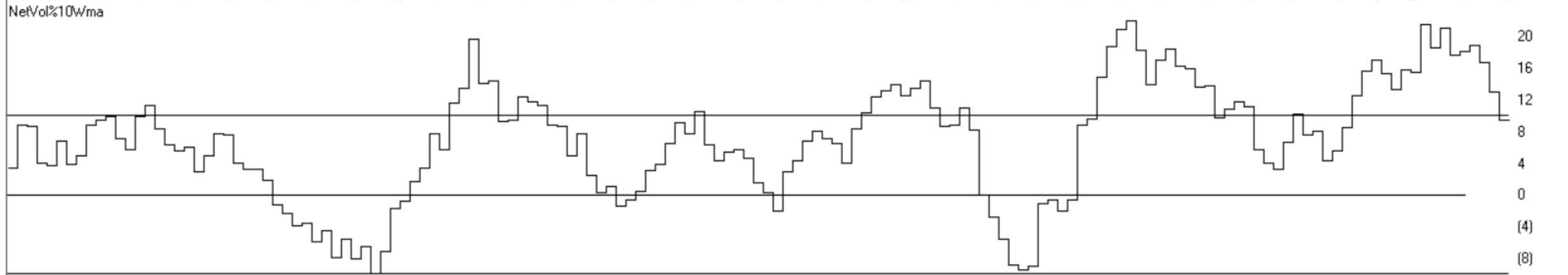


MARKET CHART NYSE (Daily)



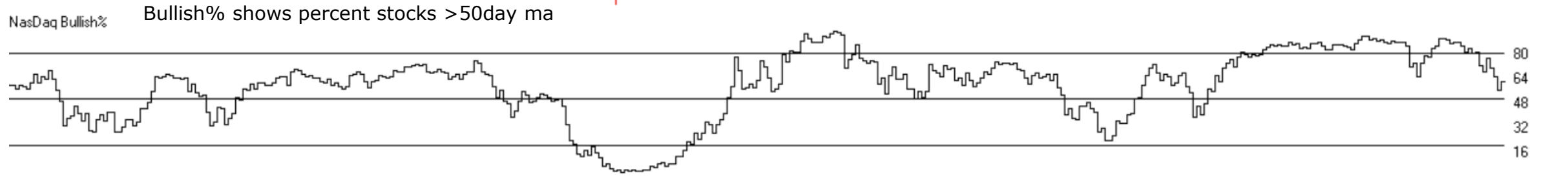
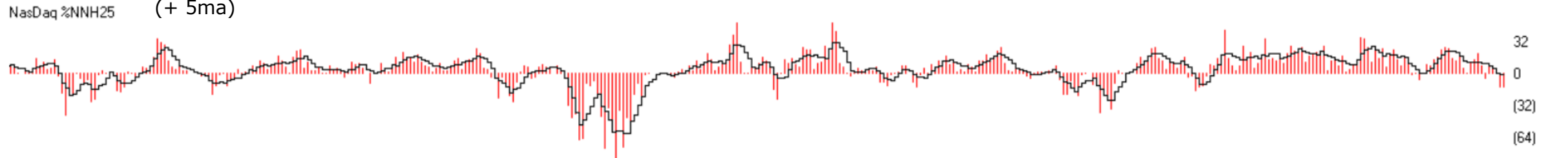
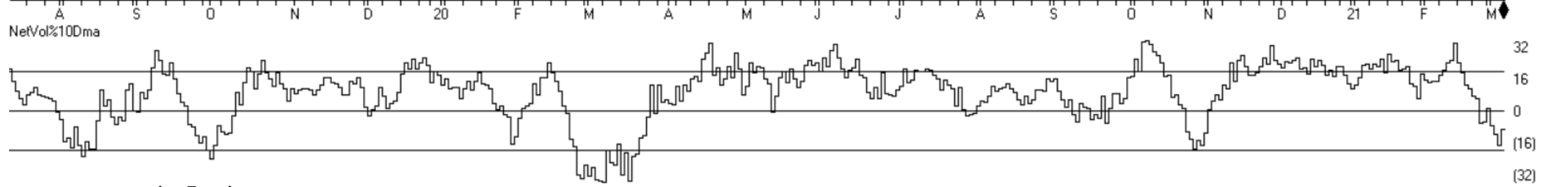
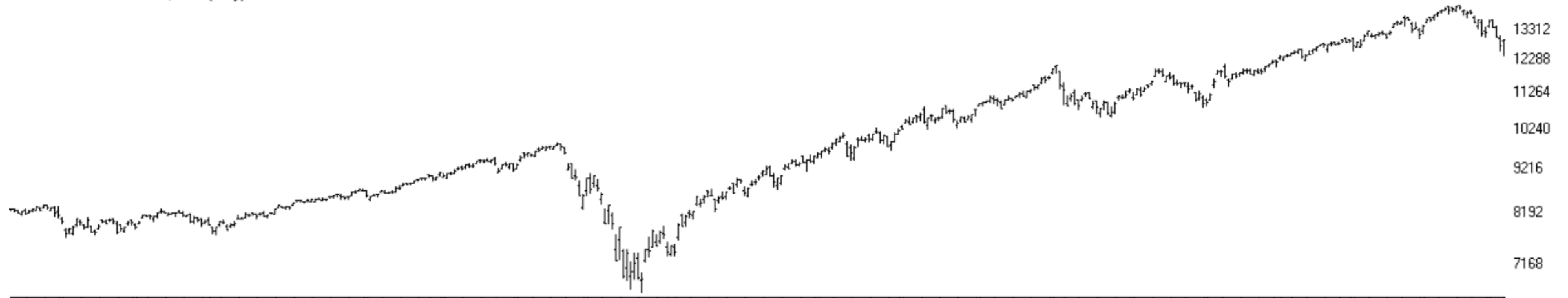


NASDAQ Market Chart - Weekly



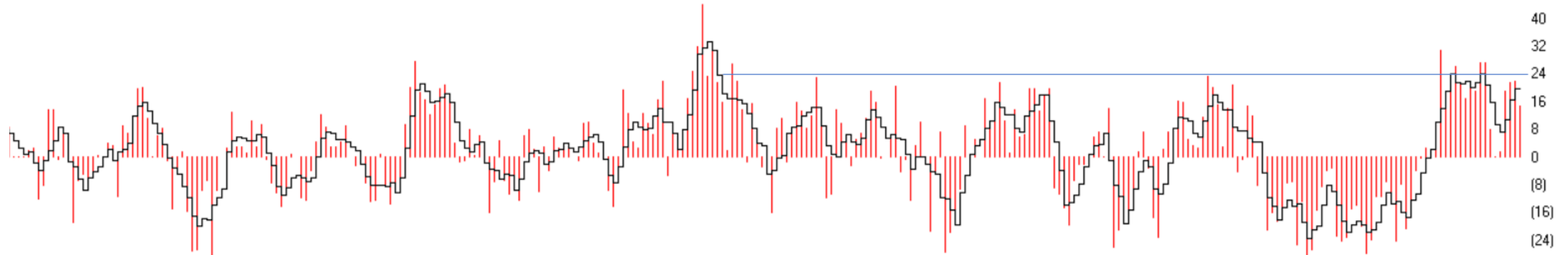
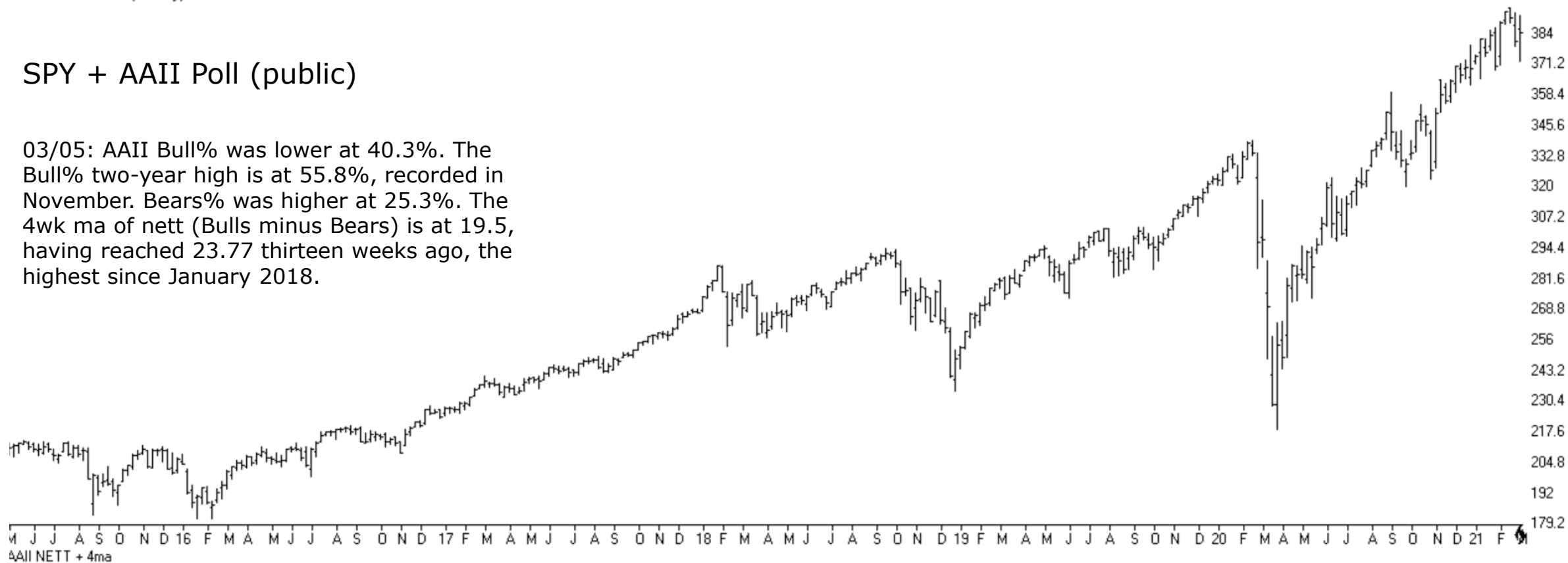
NetVol%10Wma

MARKET CHART NASDAQ 1800 (Daily)



SPY + AAI Poll (public)

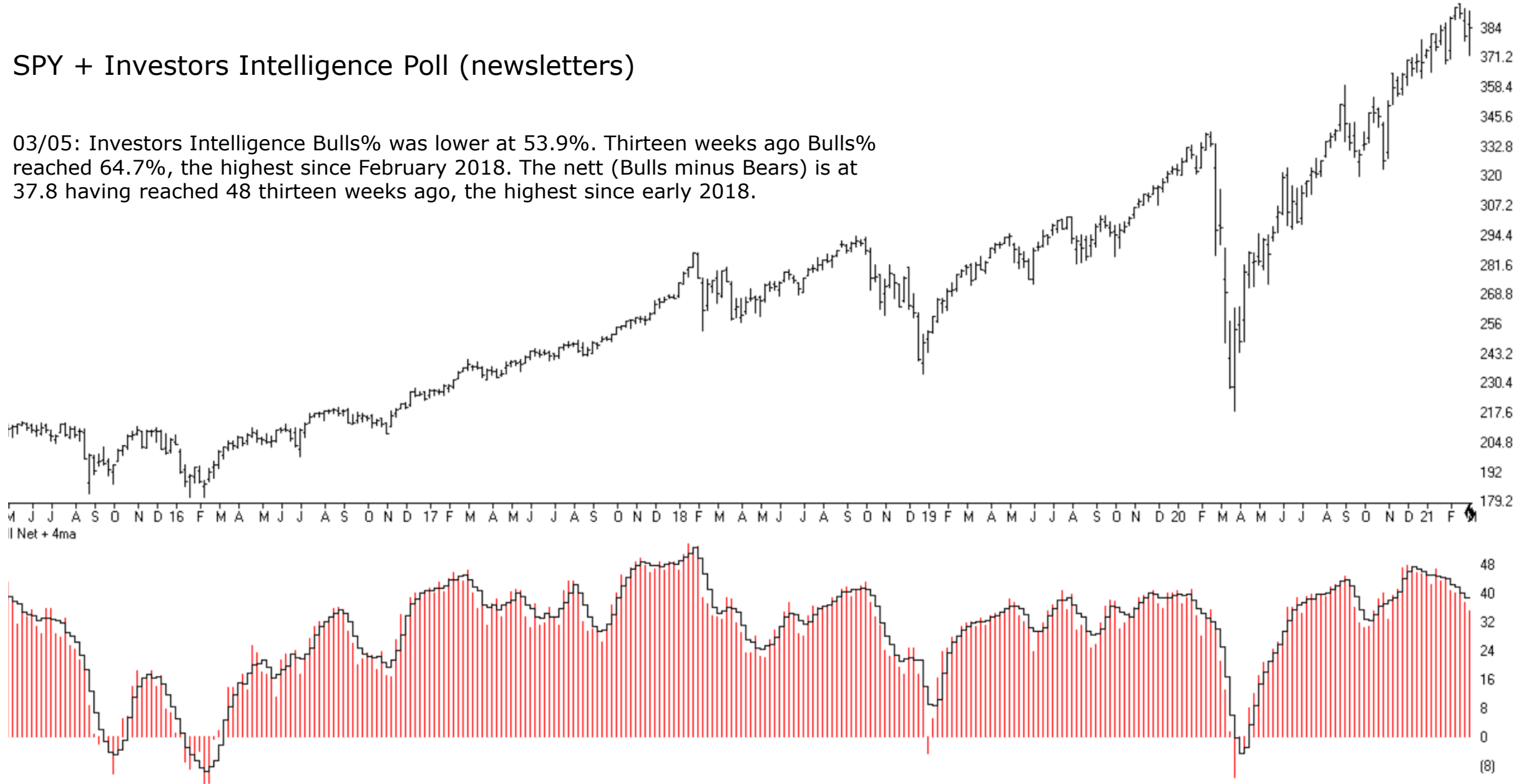
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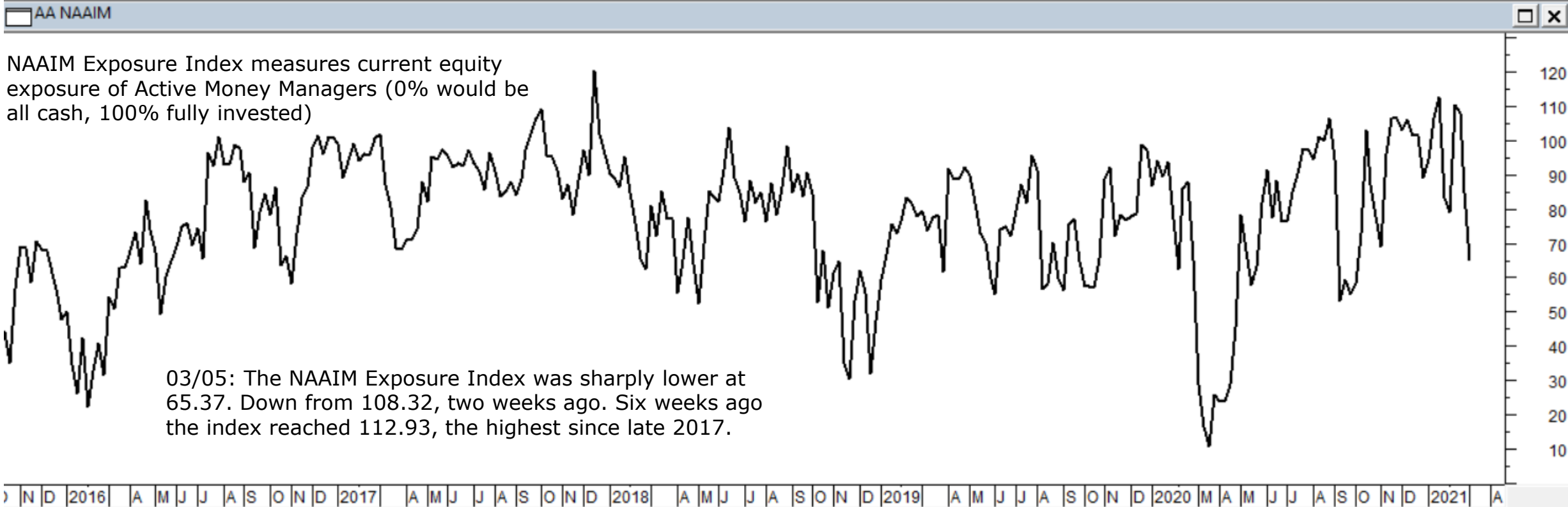


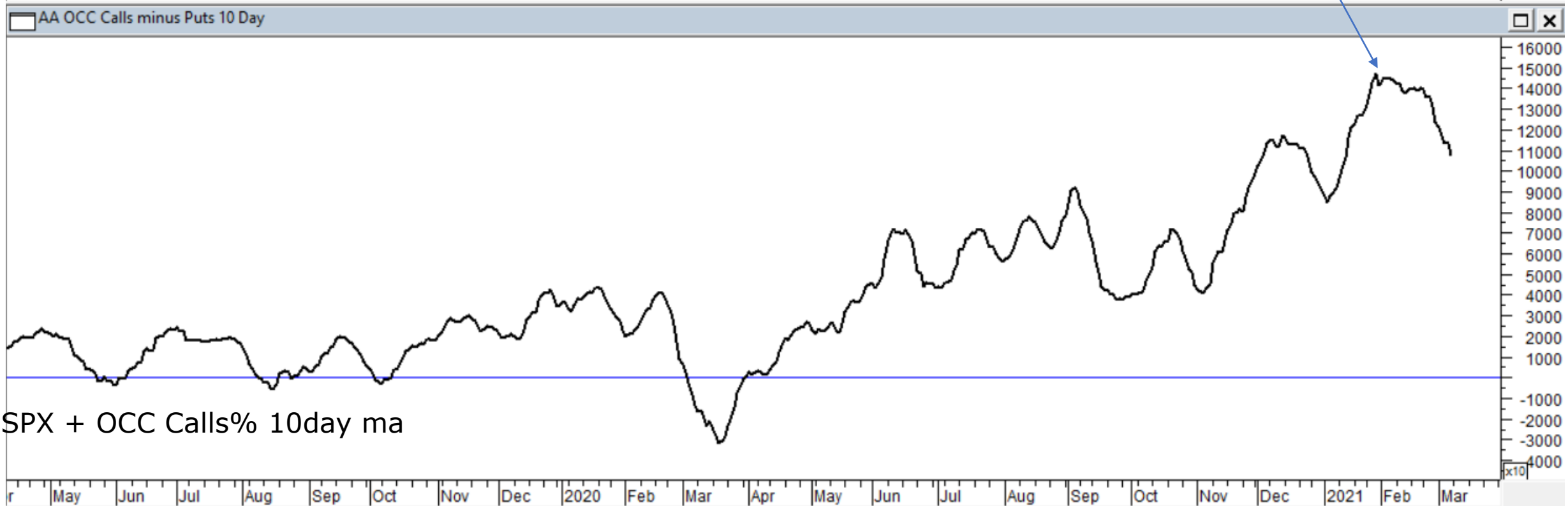
AAII nett + 4ma

SPY + Investors Intelligence Poll (newsletters)

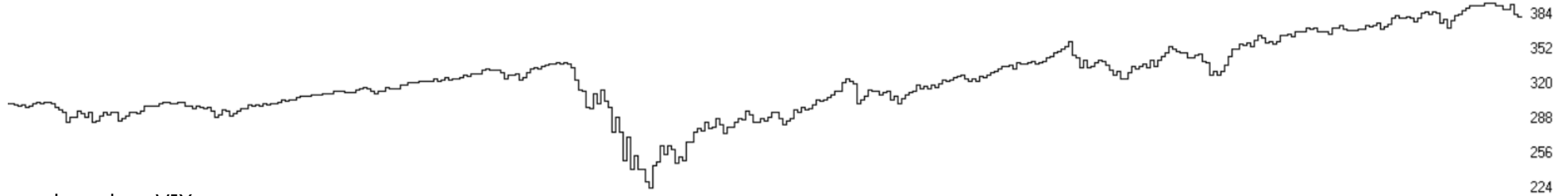
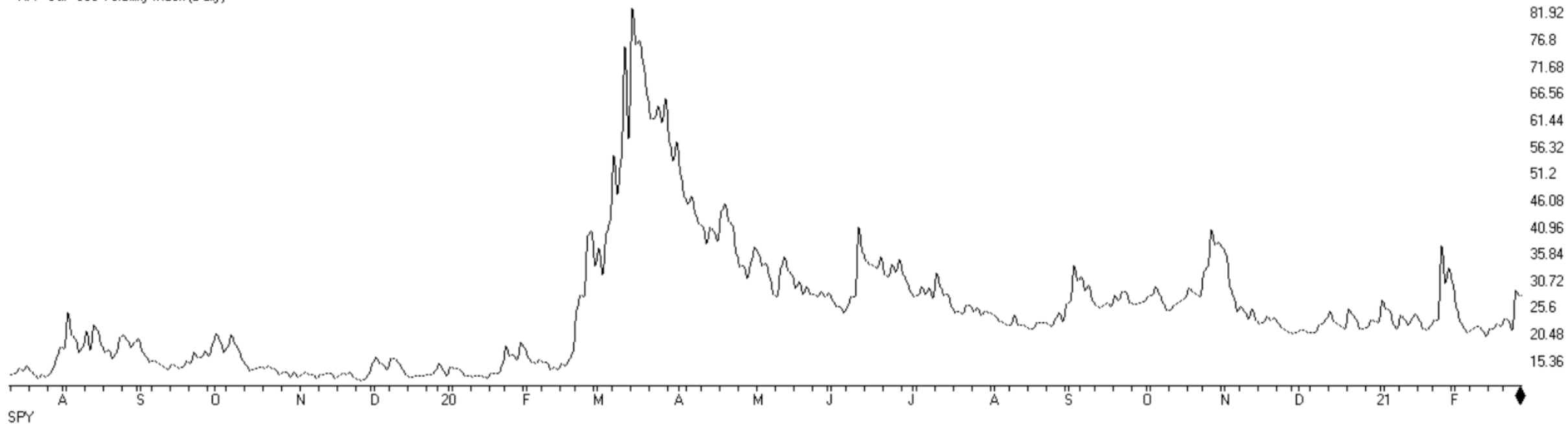
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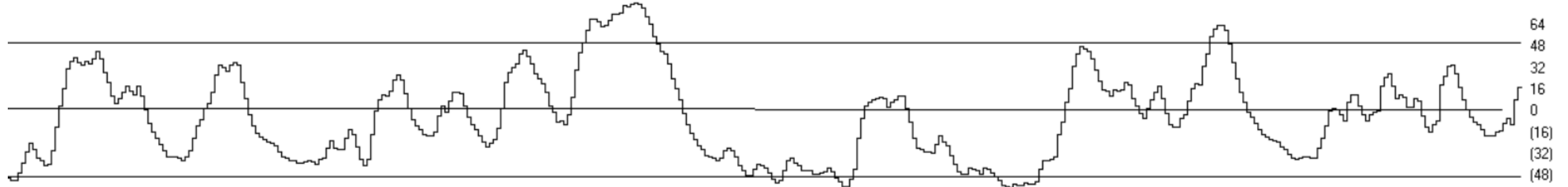




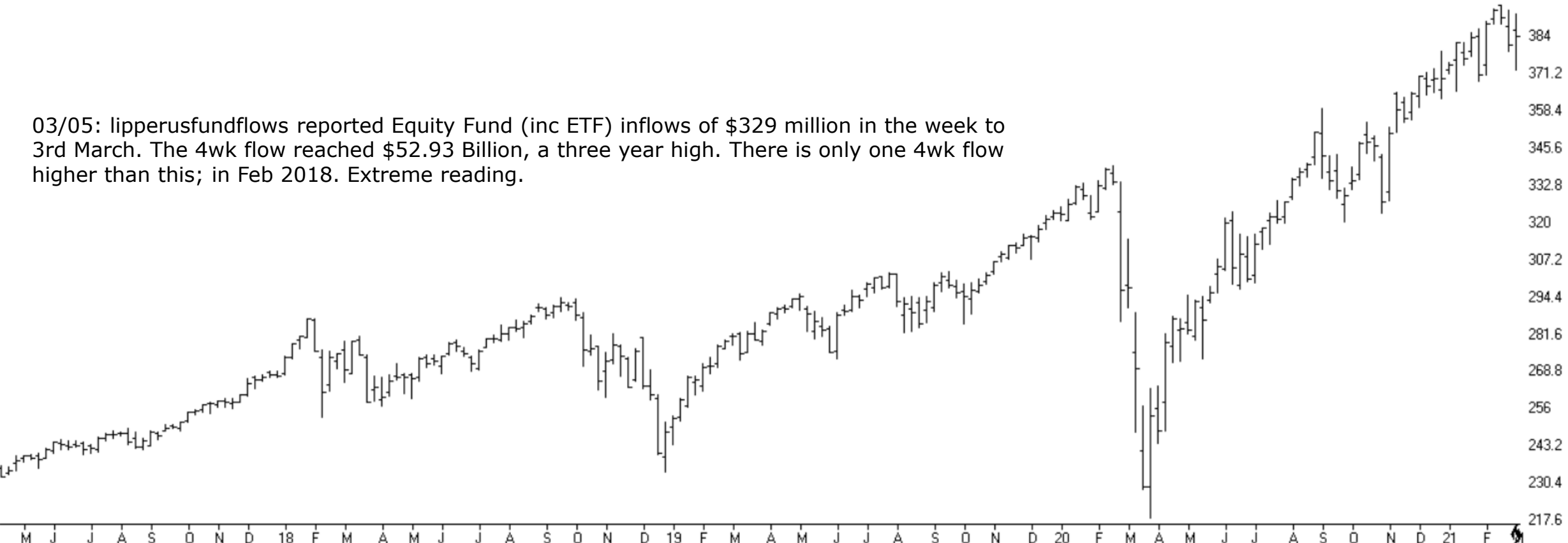
VIX - S&P 500 Volatility Index (Daily)



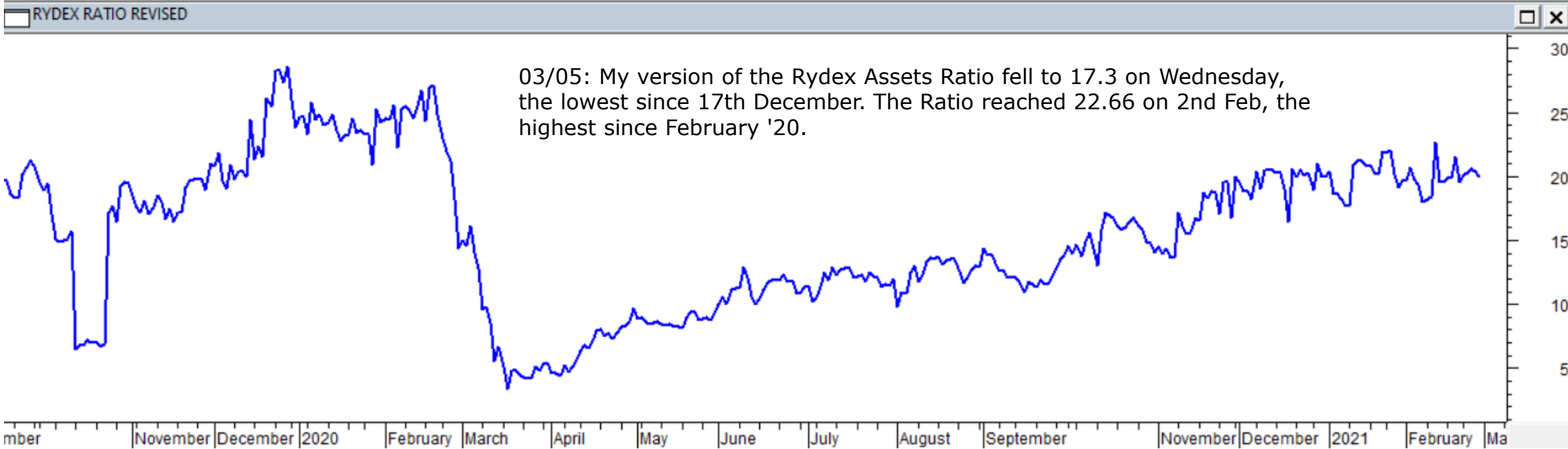
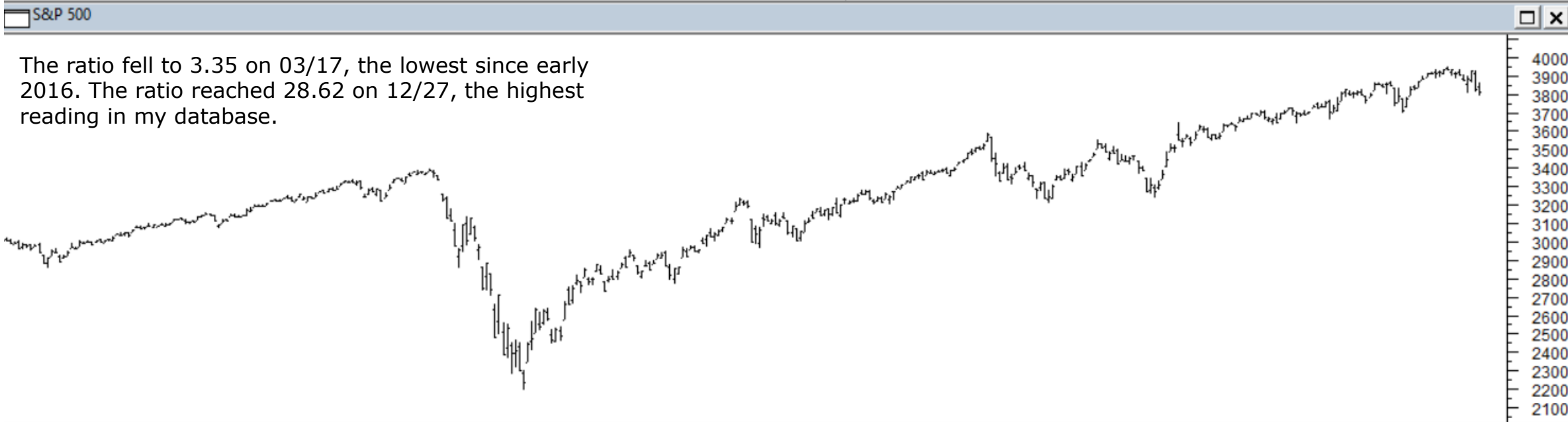
TCI based on VIX



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



ChartProfit