

Charts to Friday 2nd April 2021

Market Charts – Sentiment Analysis

Market Breadth - week ending 04/02

	-4	-3	-2	-1	↓
NYSE	72	83	78	77	71
NasDaq	62	74	66	58	63
SP500	65	78	77	85	86
R2000	73	85	76	68	71

number = % stocks >50day ma

Consensus Polls:

04/02: AAI Bull% was lower at 45.8%. The Bull% two-year high is at 55.8%, recorded in November. Bears% was higher at 23.2, up from 20.6%, the lowest since December 2019. The 4wk ma of nett (Bulls minus Bears) is at 26.0, the highest since early 2018.

04/02: Investors Intelligence Bulls% was lower at 54.4%. The nett (Bulls minus Bears) is at 36.9 having reached 48 in December, the highest since early 2018.

04/02: The NAAIM Exposure Index fell to 52.02.

Mutual Fund Flow:

04/02: My version of the Rydex Assets Ratio reached 24.43 on 03/29, the highest since February '20.

04/02: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2.6 Billion in the week to 31st March. The 4wk flow is at \$46.60 Billion, and four 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 \$99.53 Billion, the highest in the database. Extreme reading.

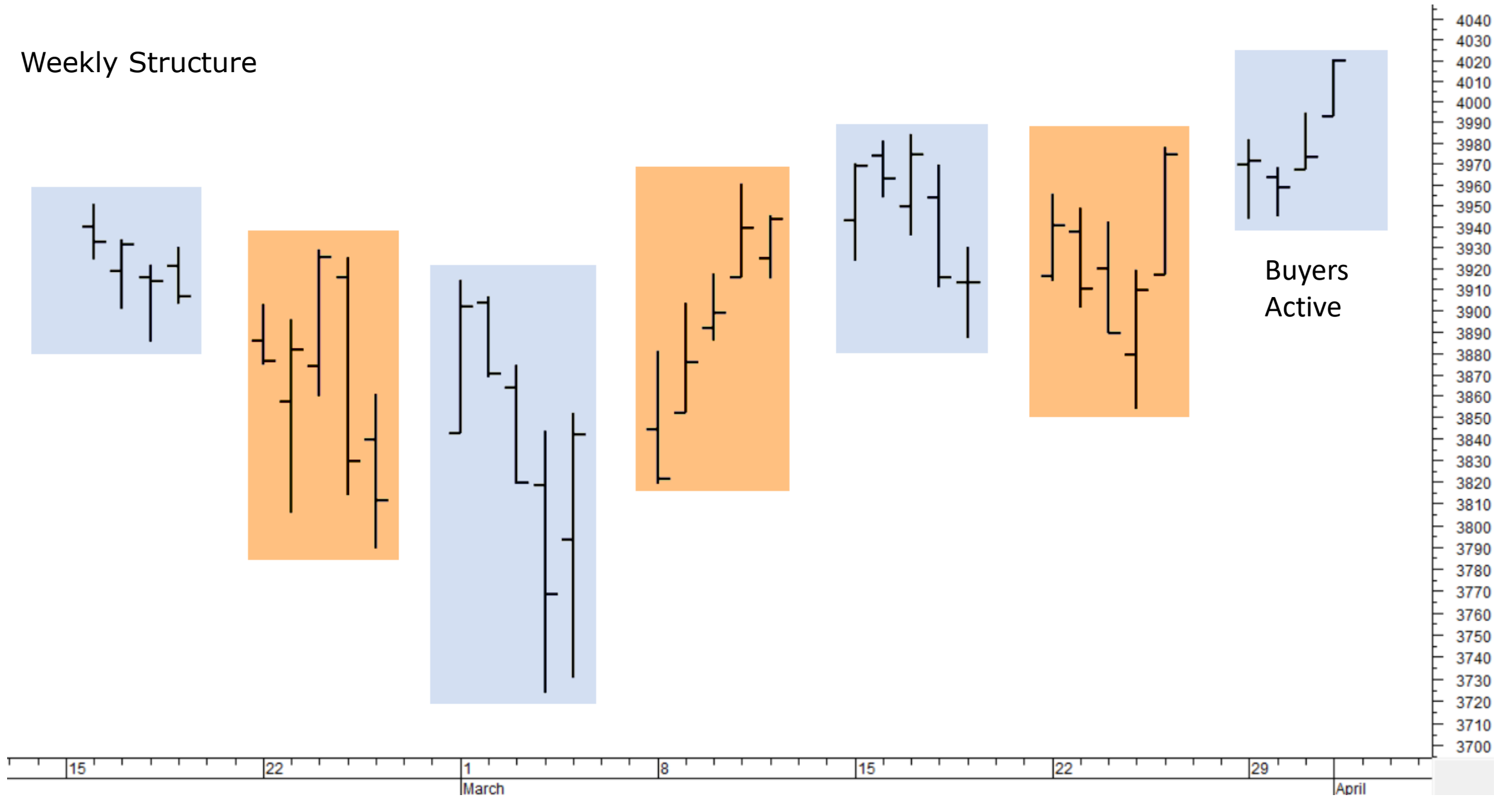
VIX:

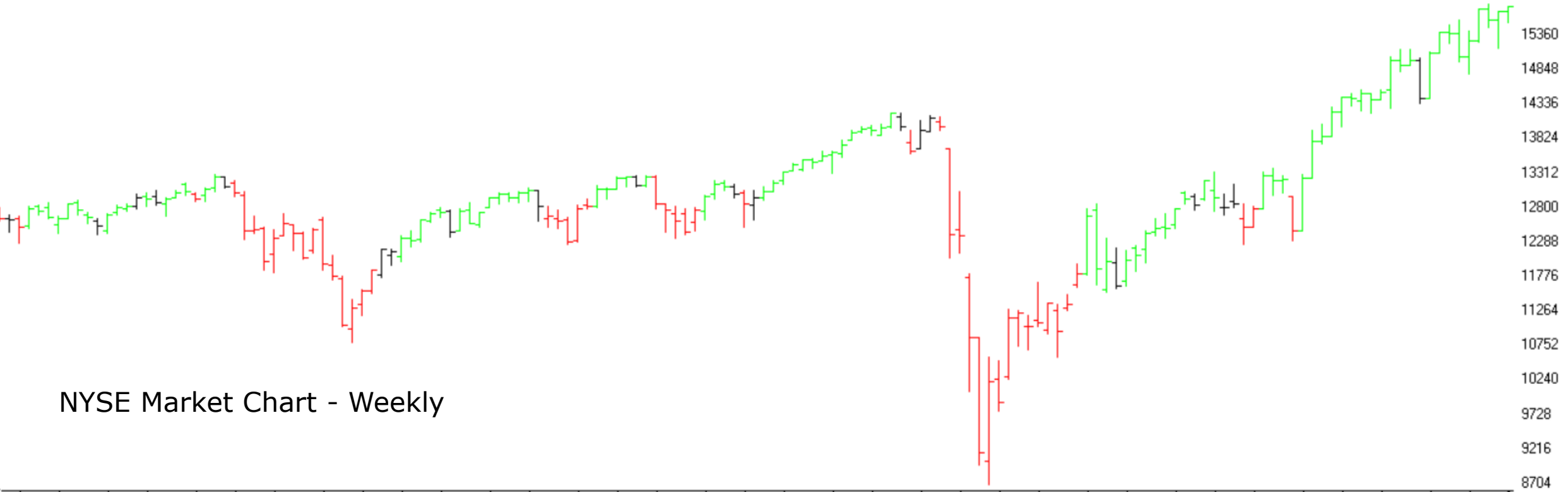
04/02: VIX fell to 17.33 on Thursday, the lowest since February 2020.

Options:

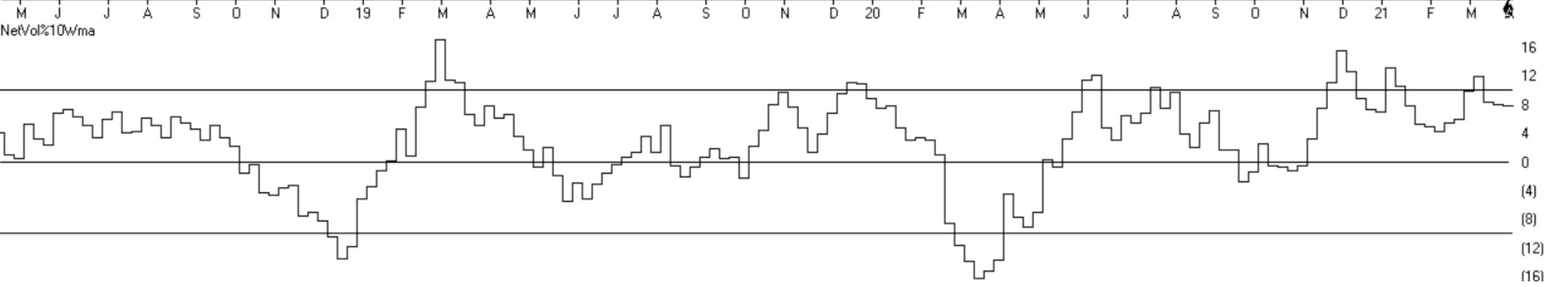
01/29: OCC Calls minus Puts 10day ma – On Thursday this reached the highest number I have in the database. Extreme reading.

Weekly Structure

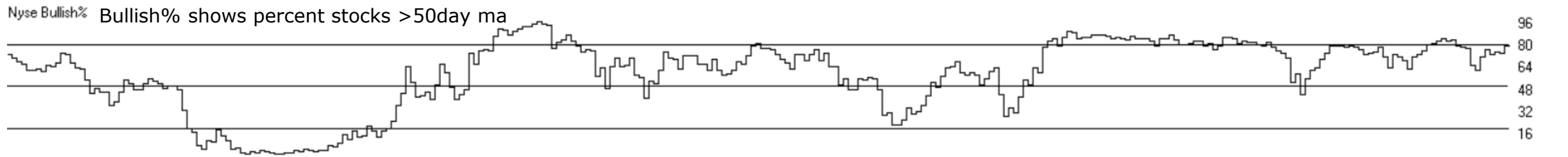
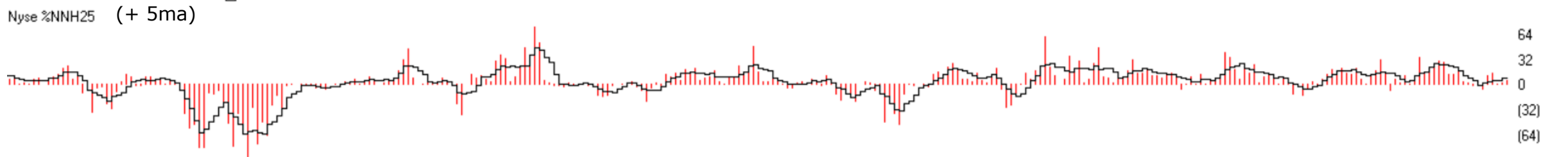
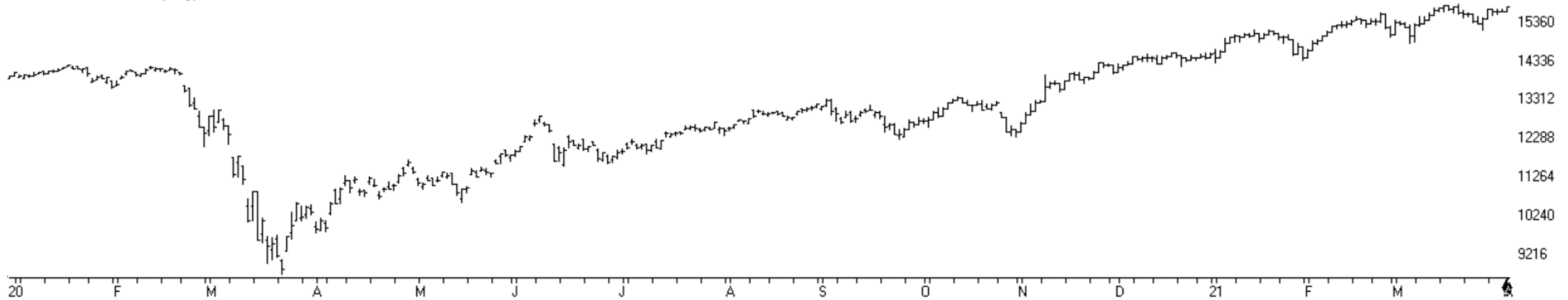


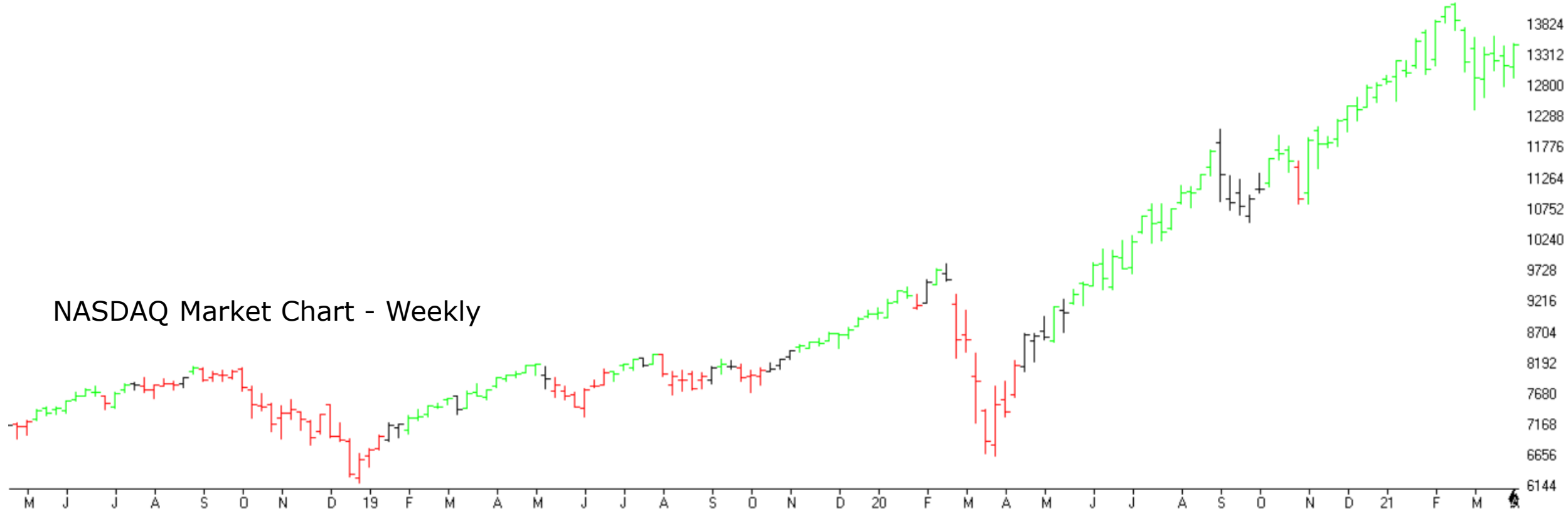


NYSE Market Chart - Weekly

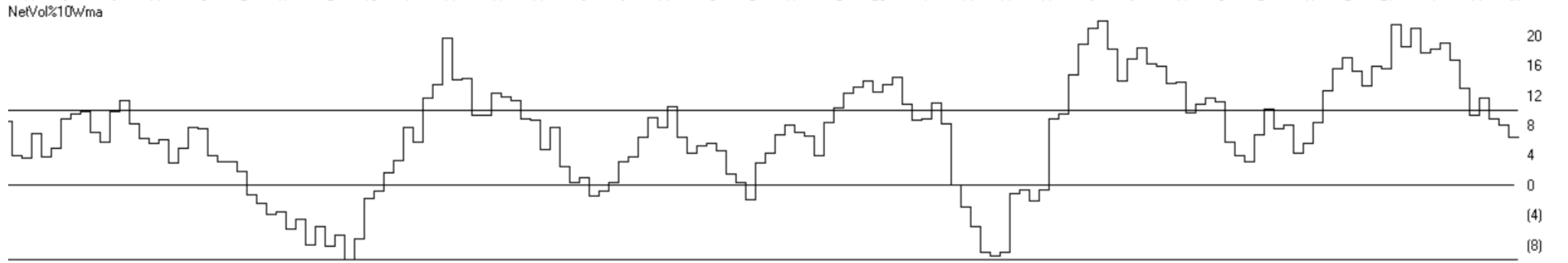


MARKET CHART NYSE (Daily)

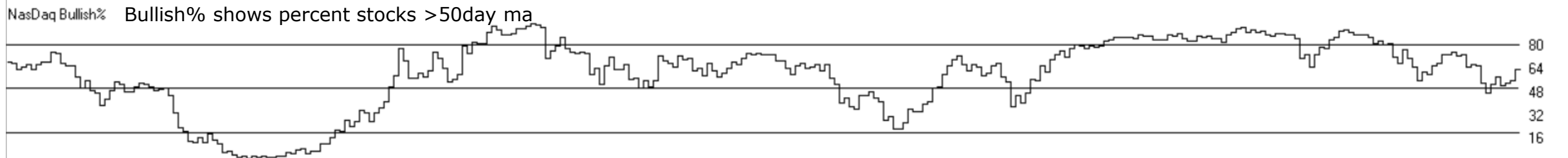
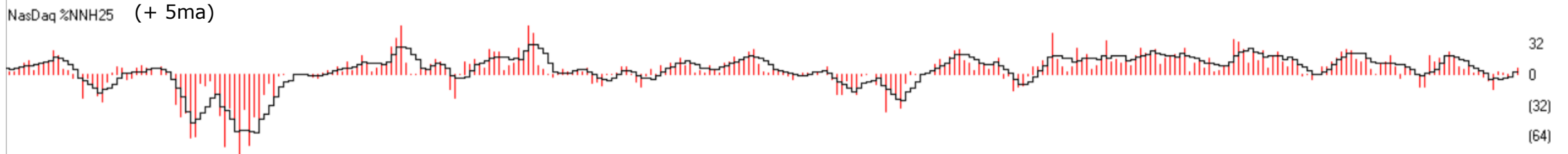
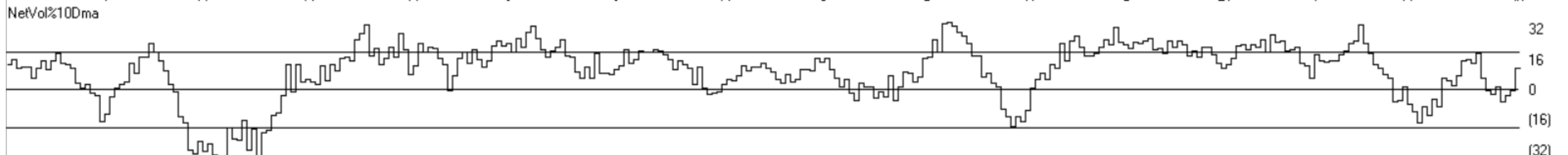




NASDAQ Market Chart - Weekly

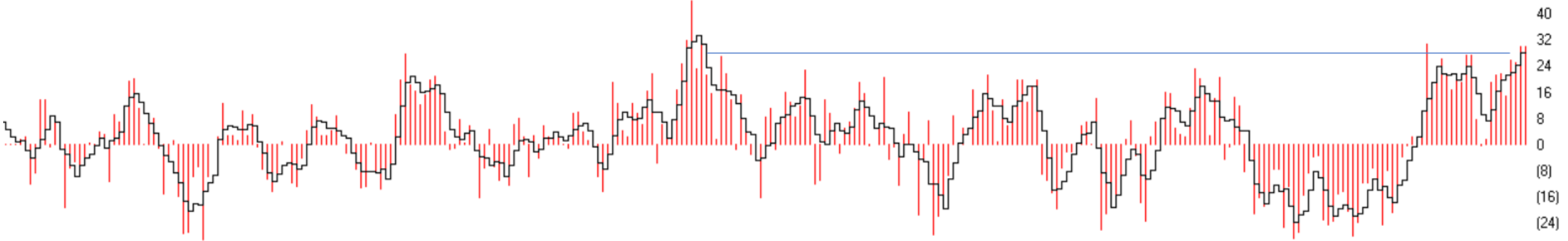
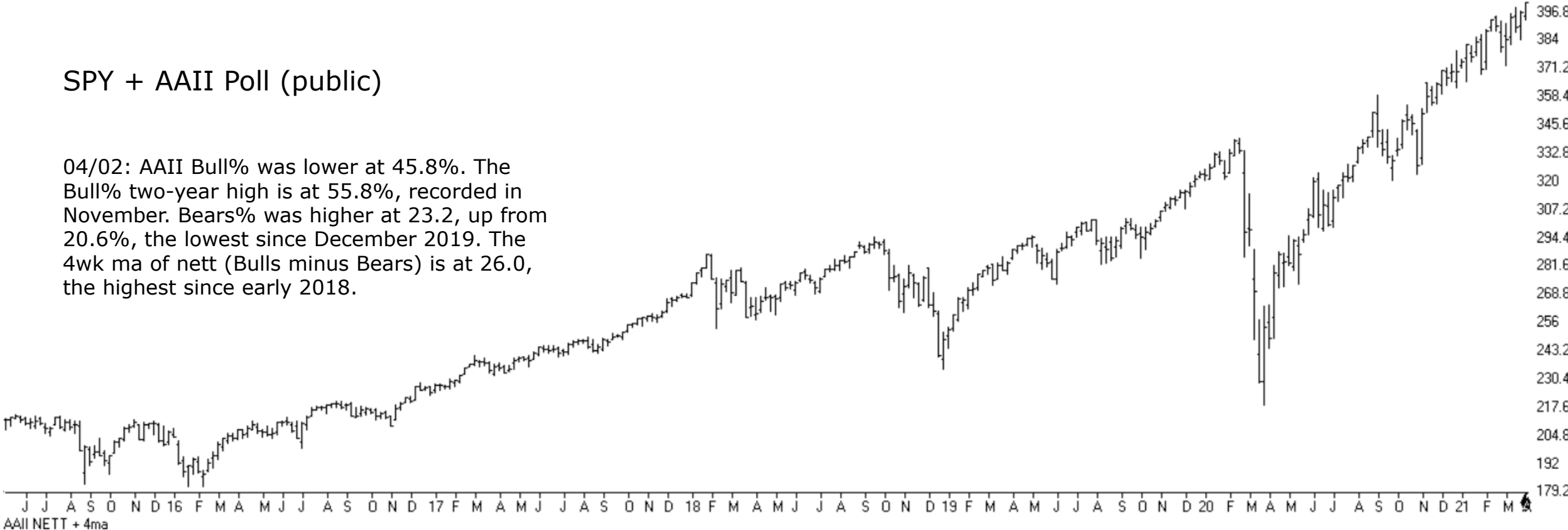


MARKET CHART NASDAQ 1800 (Daily)



SPY + AAI Poll (public)

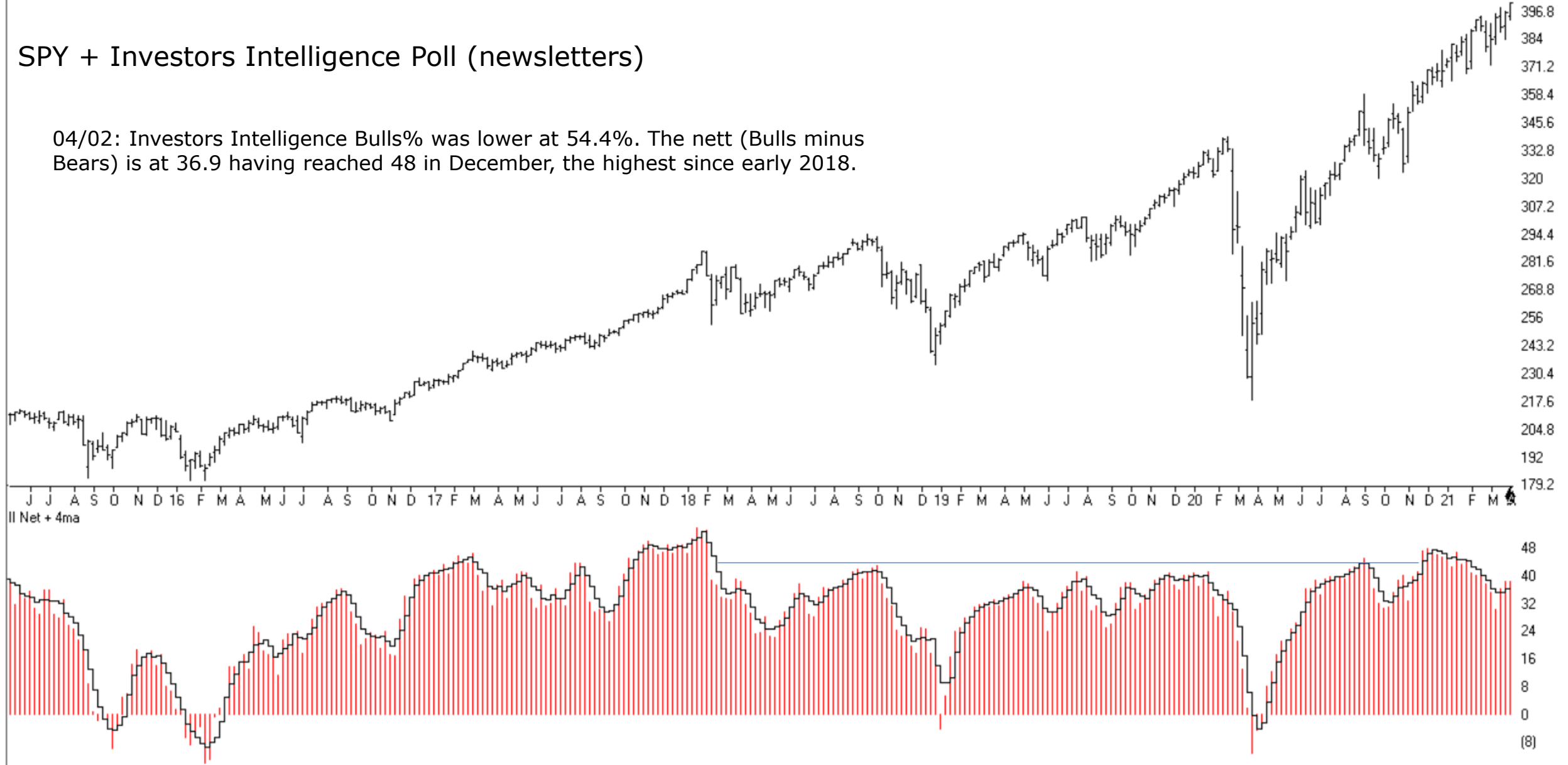
04/02: AAI Bull% was lower at 45.8%. The Bull% two-year high is at 55.8%, recorded in November. Bears% was higher at 23.2, up from 20.6%, the lowest since December 2019. The 4wk ma of nett (Bulls minus Bears) is at 26.0, the highest since early 2018.



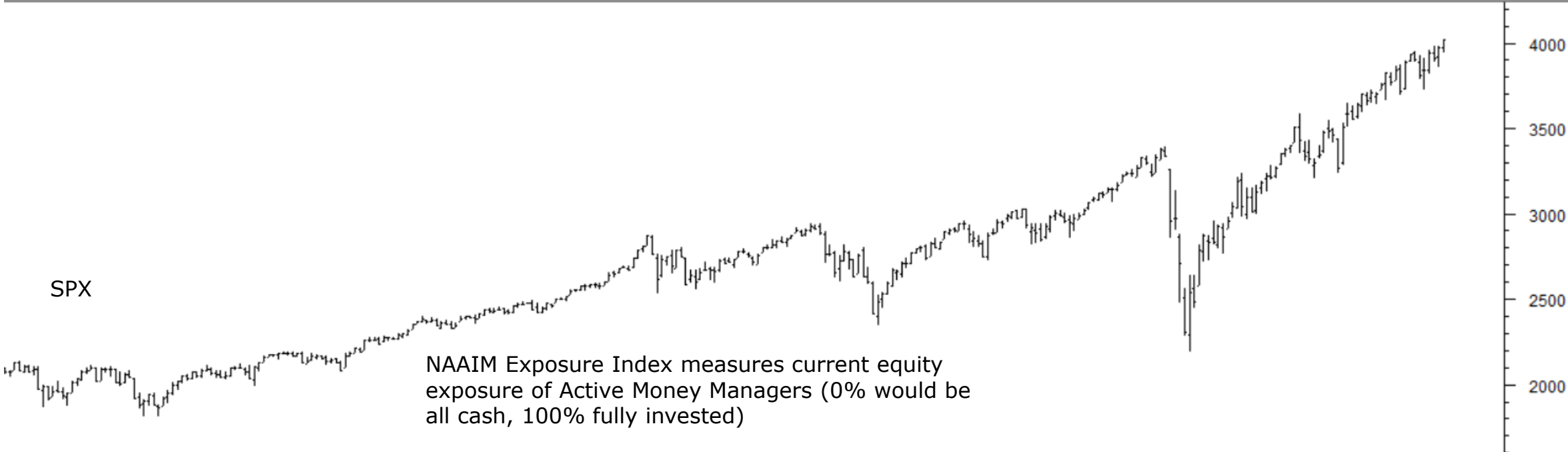
AAII nett + 4ma

SPY + Investors Intelligence Poll (newsletters)

04/02: Investors Intelligence Bulls% was lower at 54.4%. The nett (Bulls minus Bears) is at 36.9 having reached 48 in December, the highest since early 2018.



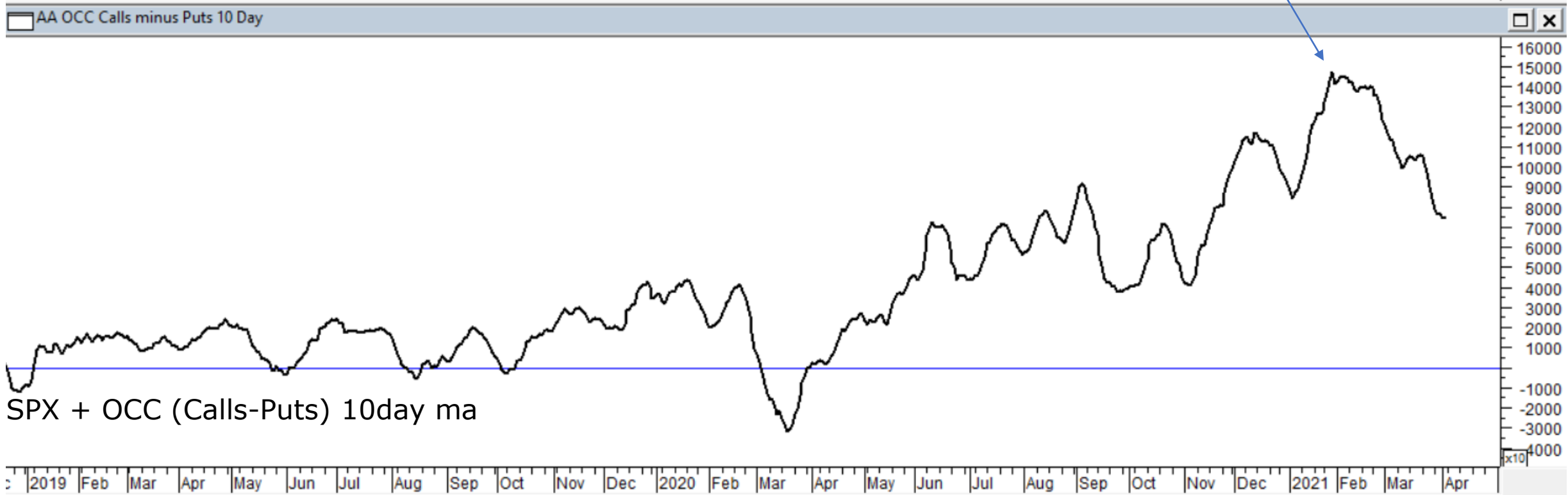
S&P 500



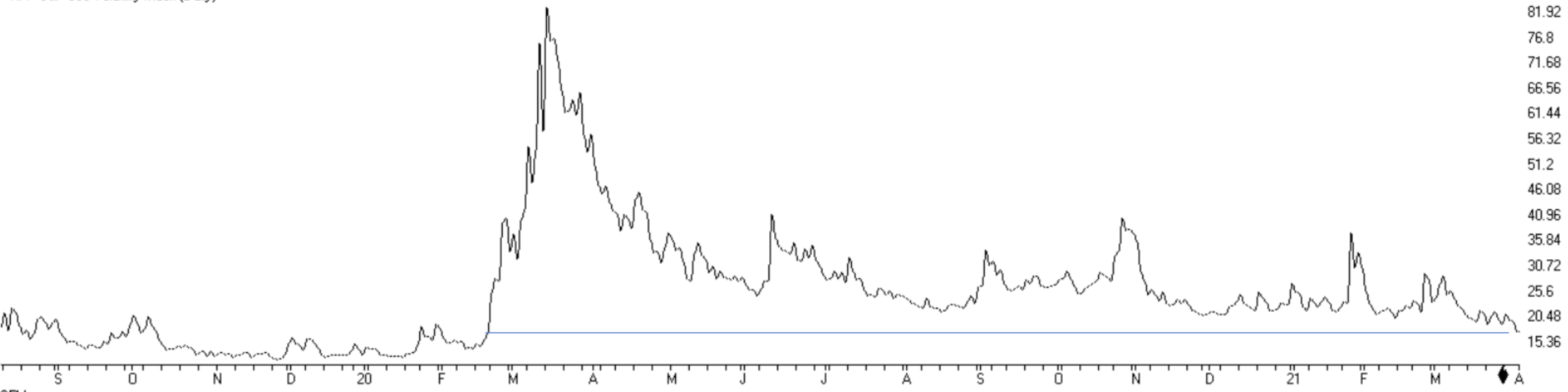
AA NAAIM



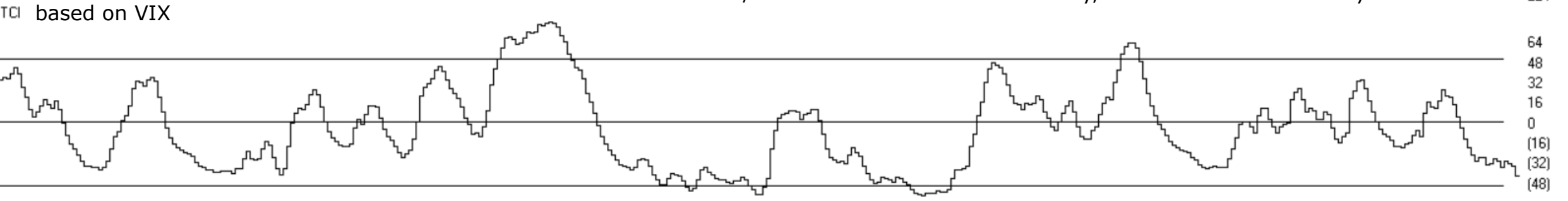
J A S O N D 2016 A M J J A S O N D 2017 A M J J A S O N D 2018 A M J J A S O N D 2019 A M J J A S O N D 2020 A M J J A S O N D 2021 A M J



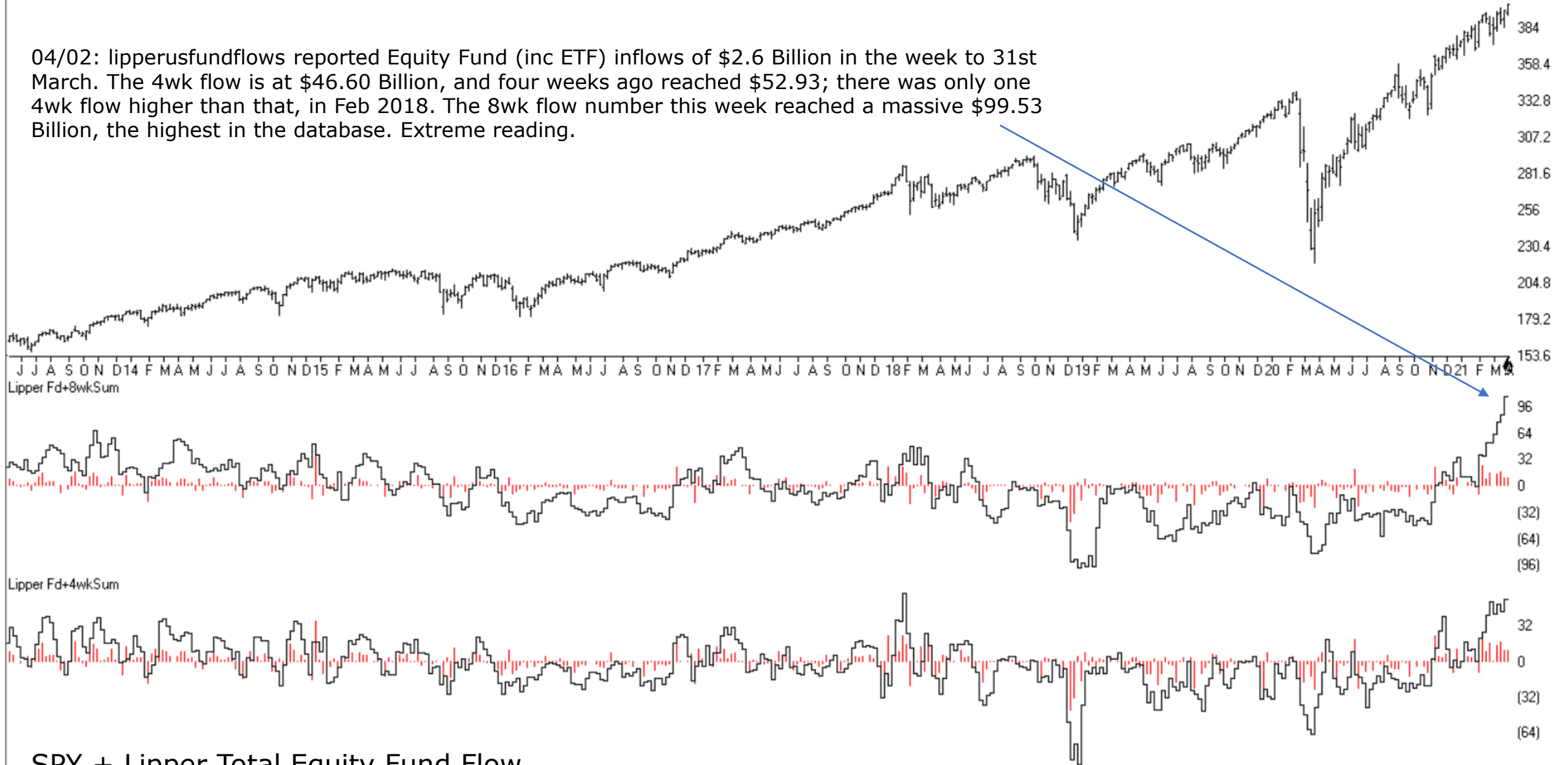
VIX - S&P 500 Volatility Index (Daily)



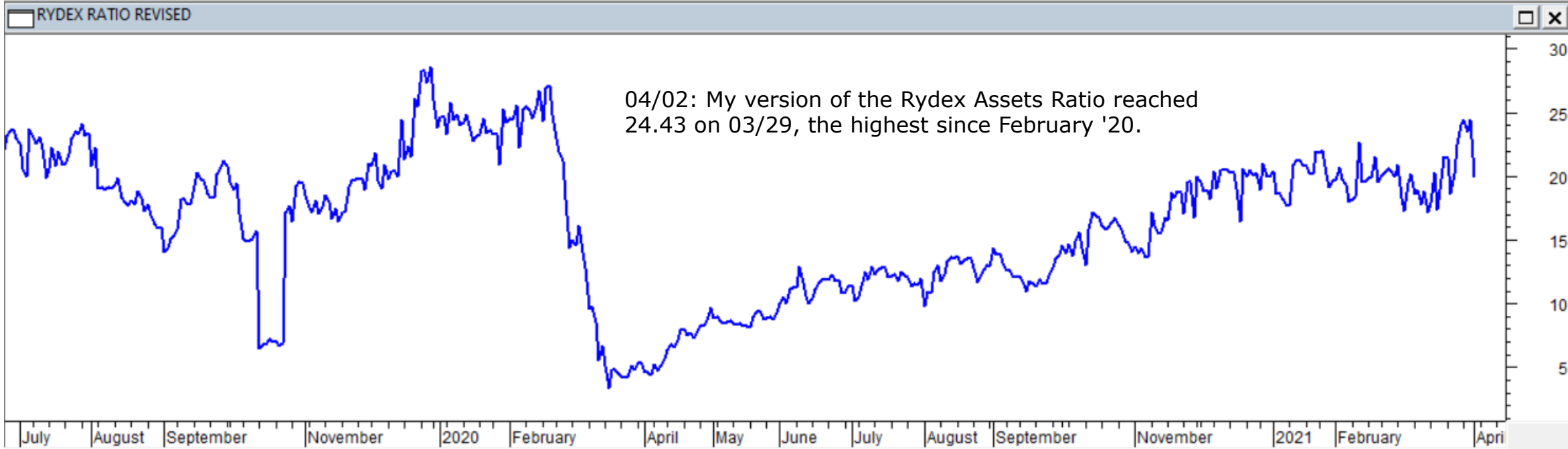
04/02: VIX fell to 17.33 on Thursday, the lowest since February 2020.



04/02: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$2.6 Billion in the week to 31st March. The 4wk flow is at \$46.60 Billion, and four 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 \$99.53 Billion, the highest in the database. Extreme reading.



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



ChartProfit