

Charts to Friday 7th May 2021

Market Charts – Sentiment Analysis

Market Breadth - week ending 05/07

	-4	-3	-2	-1	↓
NYSE	78	79	75	72	79
NasDaq	64	64	62	55	58
SP500	87	88	84	82	85
R2000	70	69	67	59	64

number = % stocks >50day ma

Consensus Polls:

05/07: AAI Bull% was higher at 44.3%. Down from 56.9% four weeks ago, the highest since January 2018. Bears% was lower, at 23.1. Up from 20.4 reached four weeks ago, the lowest since May 2019. The 4wk ma of nett (Bulls minus Bears) is at 24.88, down from 30.12 two weeks ago, the highest since early 2018.

05/07: Investors Intelligence Bulls% was higher at 60.4%. Bears% was at 16.8%, up from 16.5%, the lowest since September last year.

05/07: The NAAIM Exposure Index was lower at 87.79. In January the index reached 112.93 the highest since December 2017.

Mutual Fund Flow:

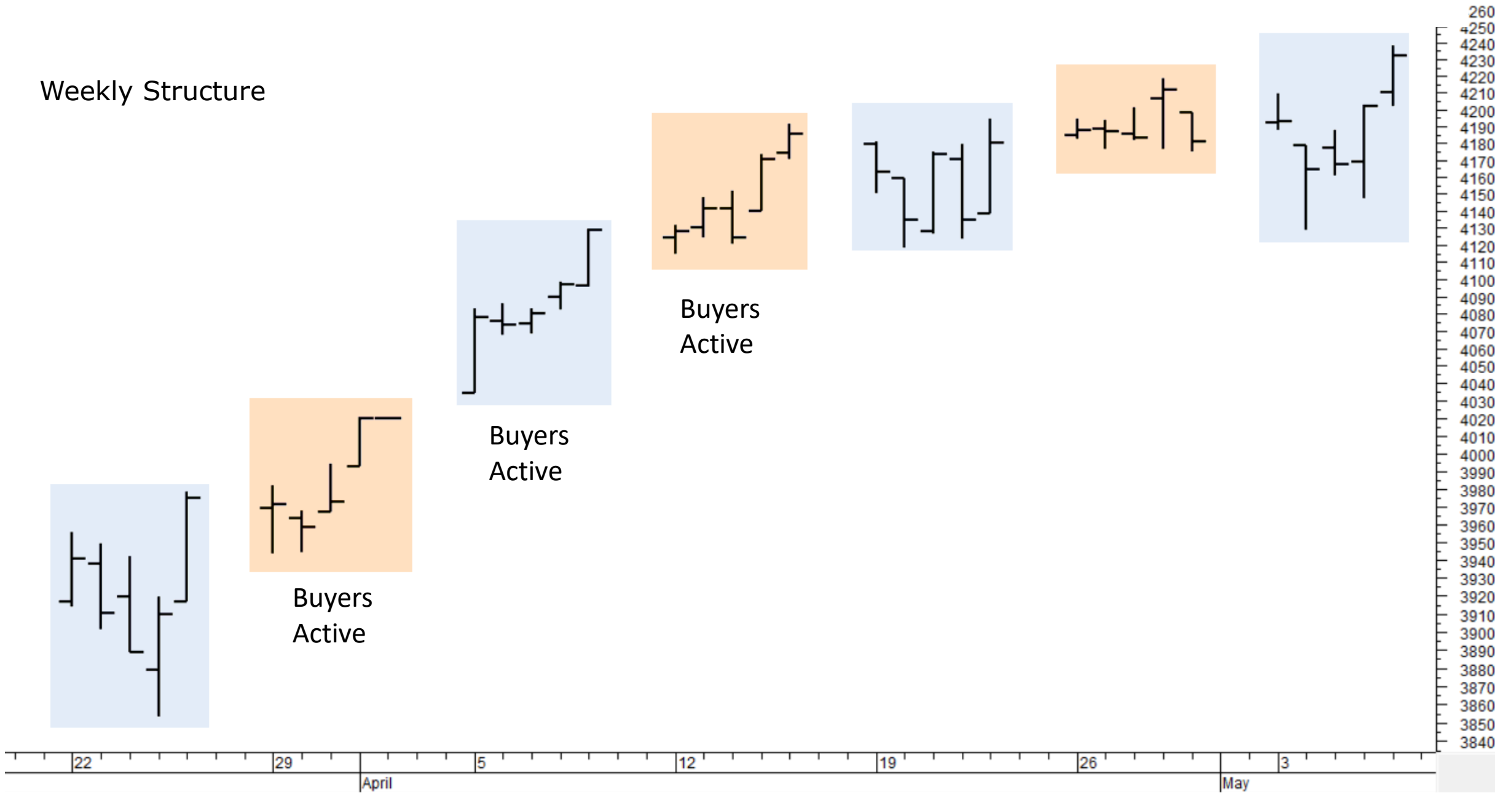
05/07: My version of the Rydex Assets Ratio reached 30.77 on 04/26. This is the highest ratio ever and a truly extreme reading. Friday's ratio was sharply lower at 20.90.

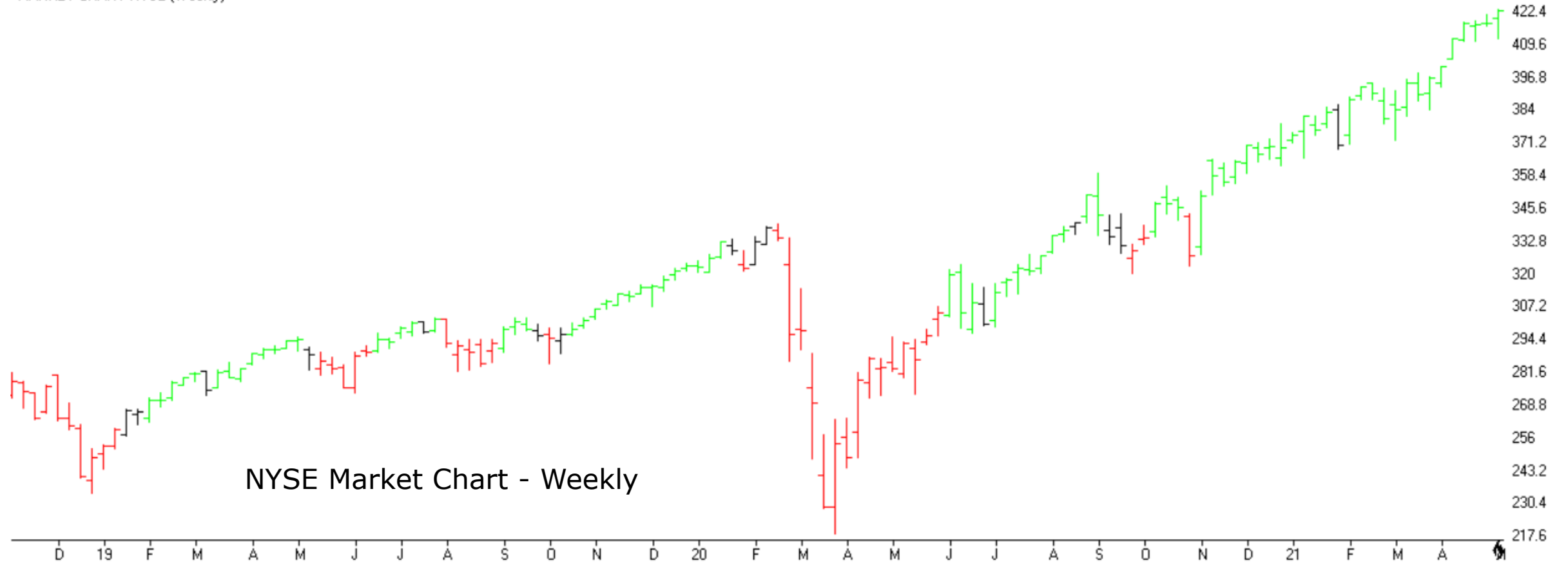
05/07: lipperusfundflows reported Equity Fund (inc ETF) inflows of \$4.8 billion in the week to 5th May. The 8wk flow number is at \$41.56 Billion but just five weeks ago reached a massive \$99.53 Billion, the highest in the database.

VIX:

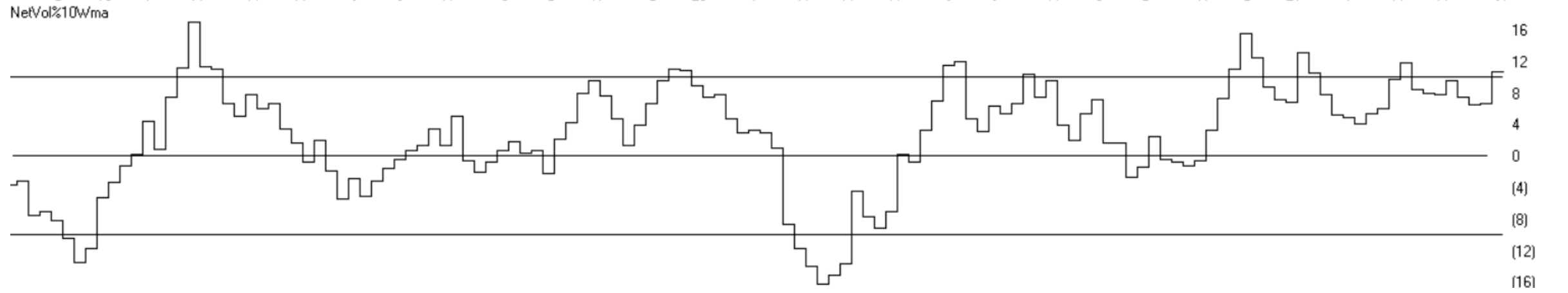
*05/07: VIX ended the week at 16.69. On 04/16 VIX fell to 16.25, the lowest since February 2020.*

# Weekly Structure

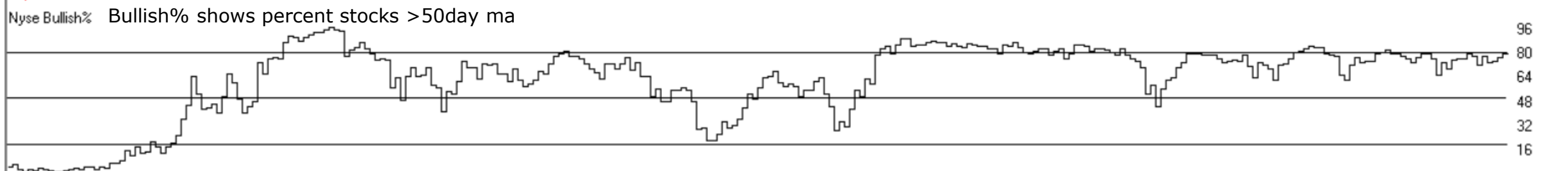
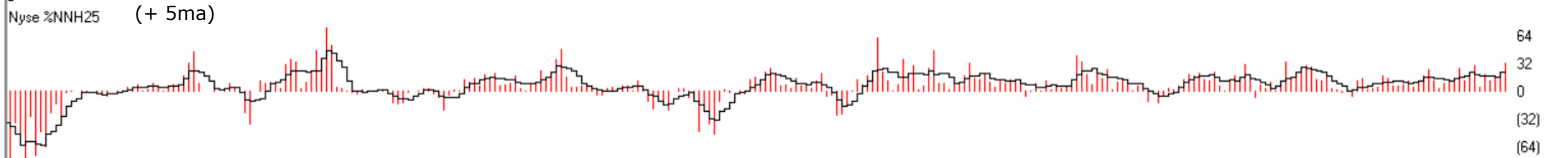
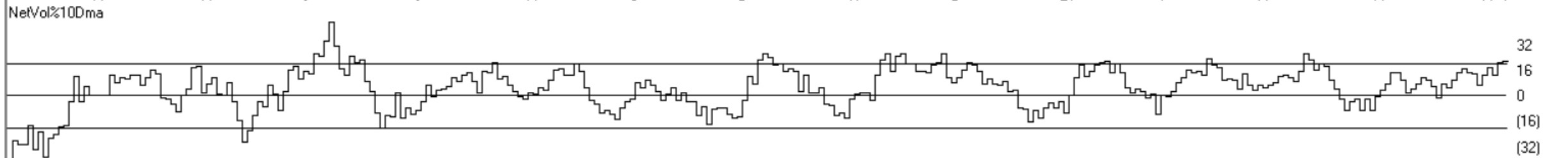
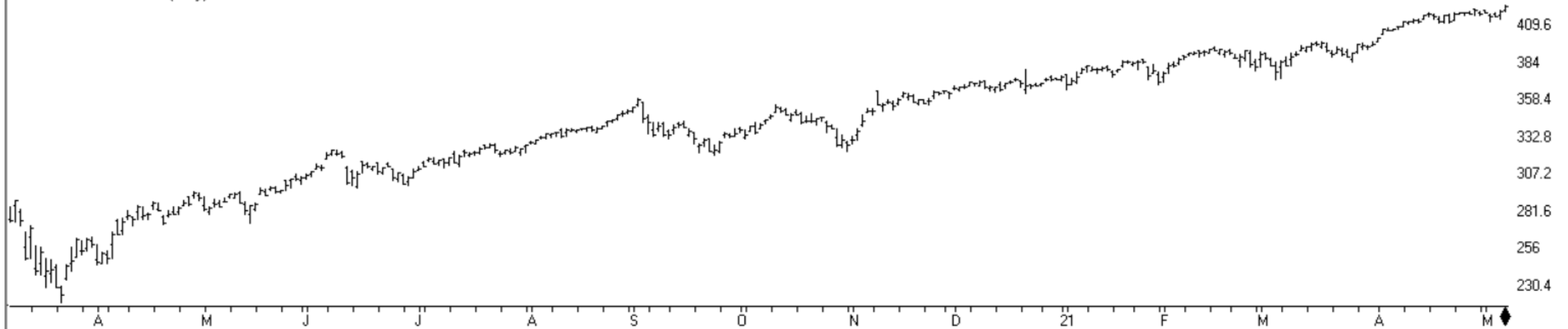


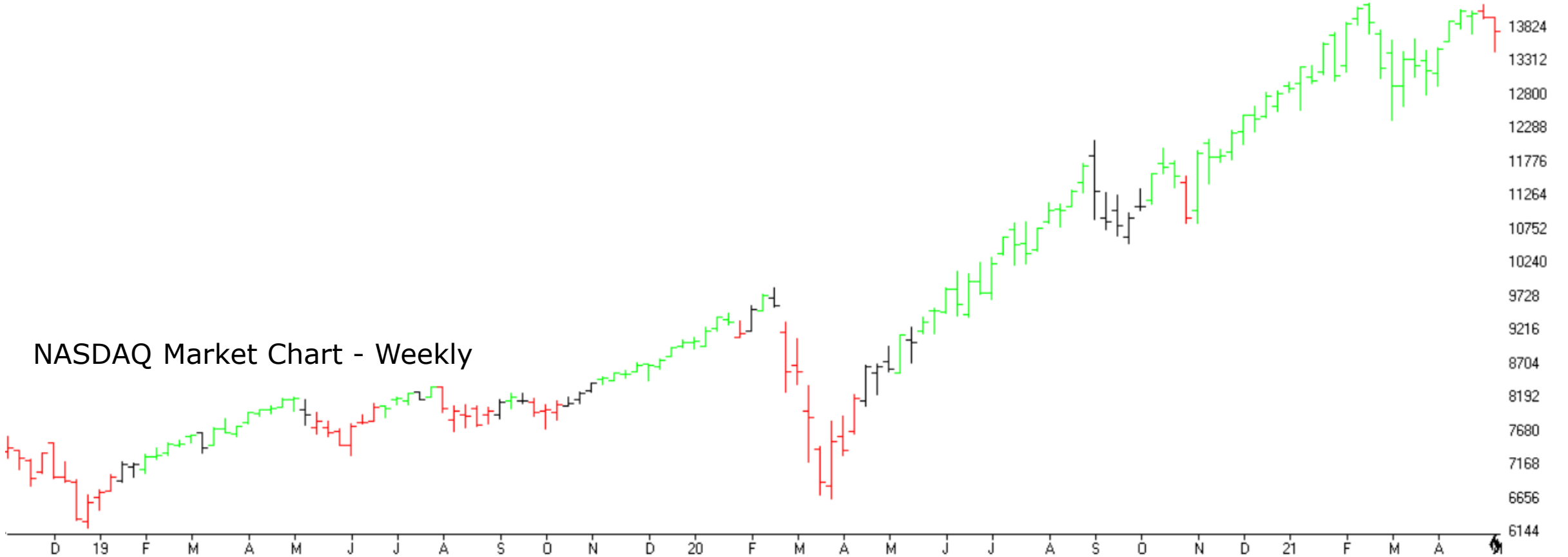


NYSE Market Chart - Weekly

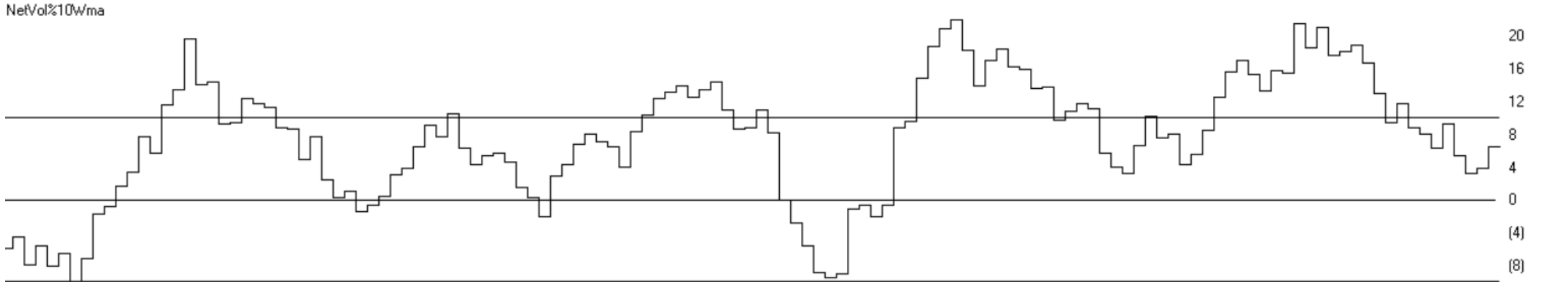


MARKET CHART NYSE (Daily)

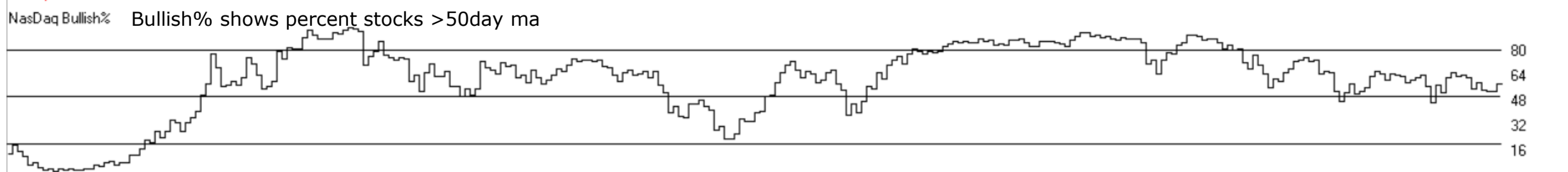
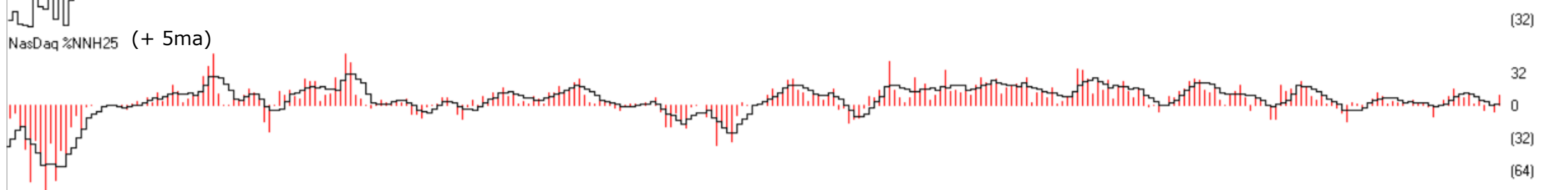
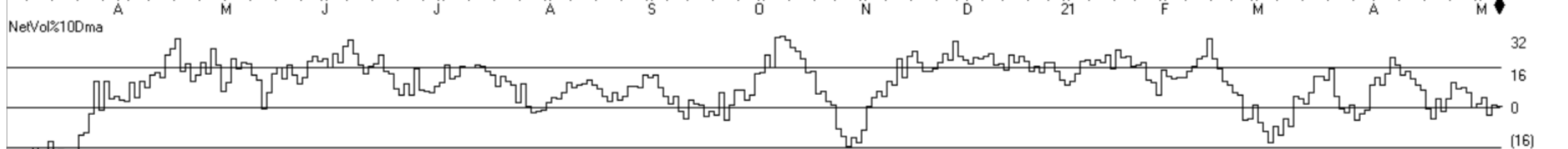




### NASDAQ Market Chart - Weekly

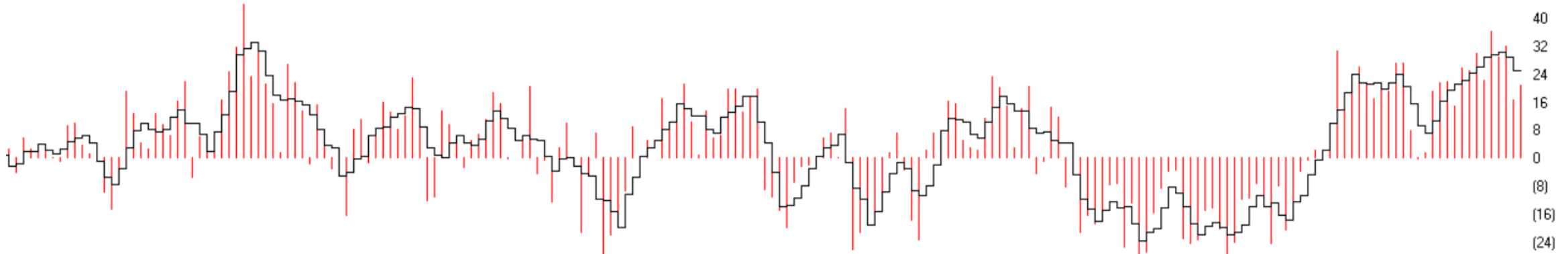
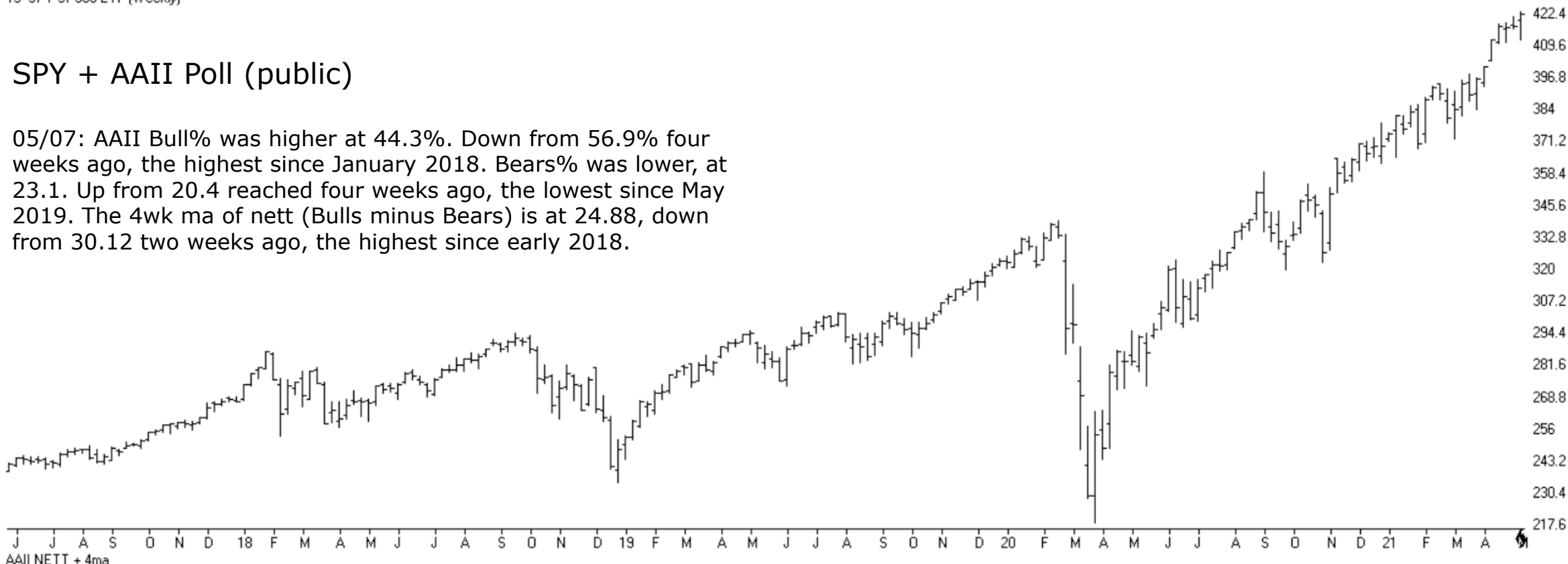


MARKET CHART NASDAQ 1800 (Daily)



## SPY + AAI Poll (public)

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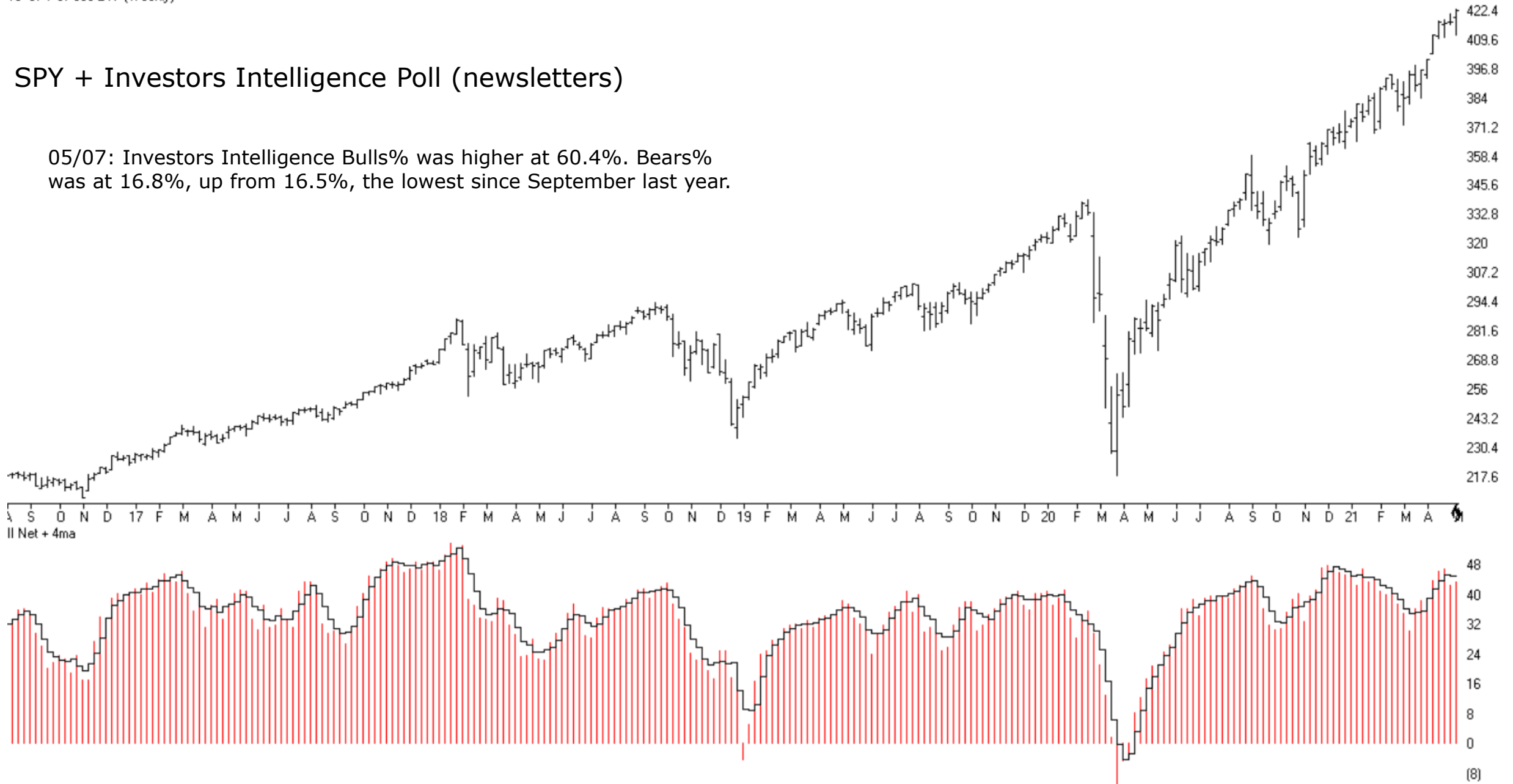


AAII nett + 4ma



## SPY + Investors Intelligence Poll (newsletters)

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S&P 500

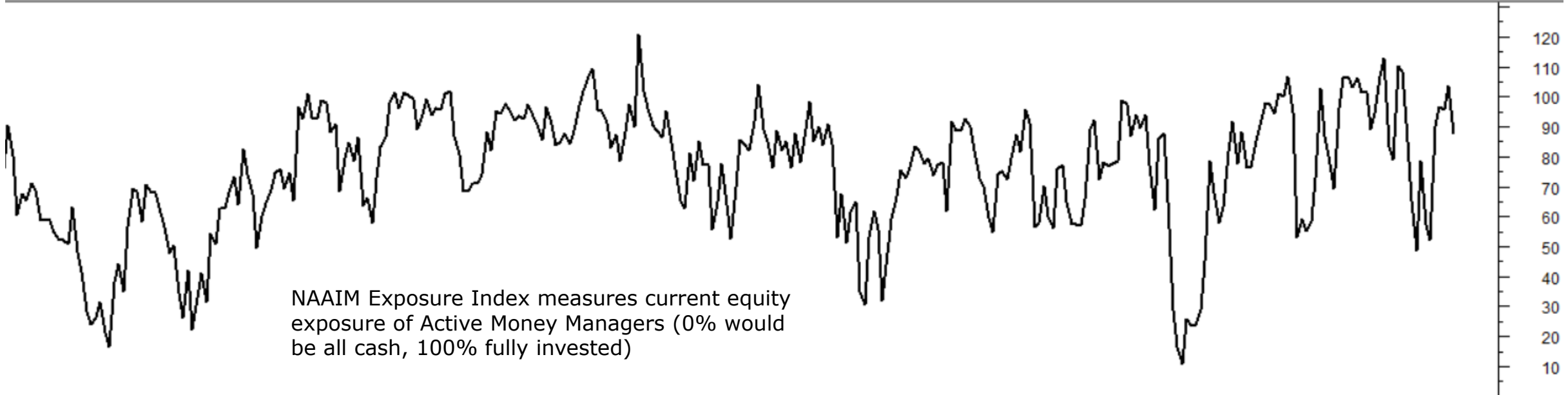
□ X

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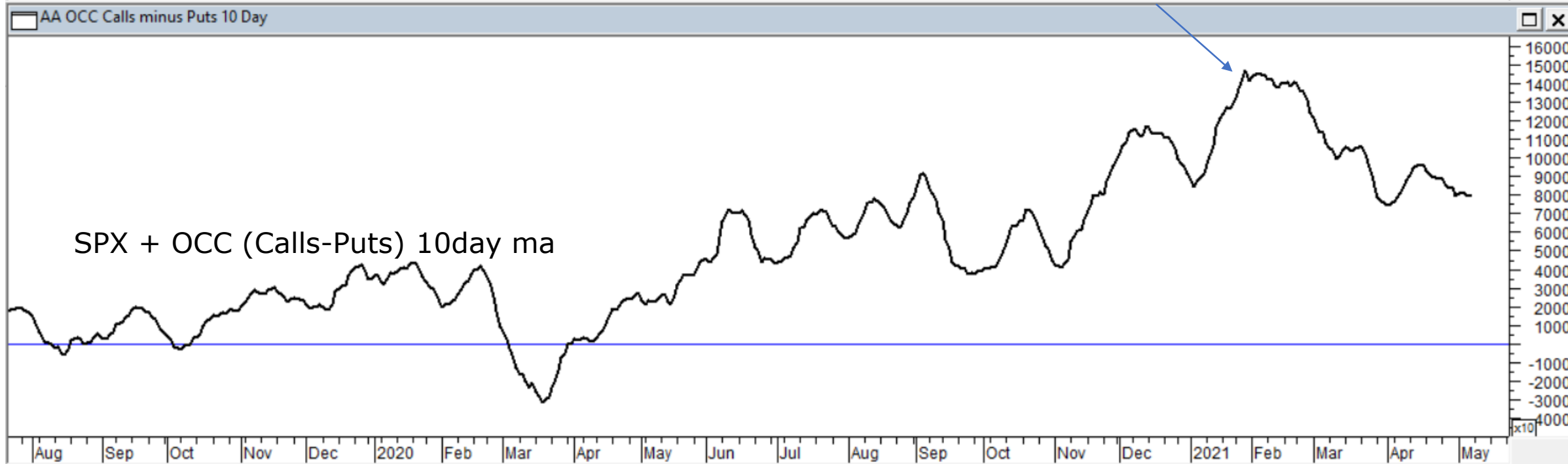


AA NAAIM

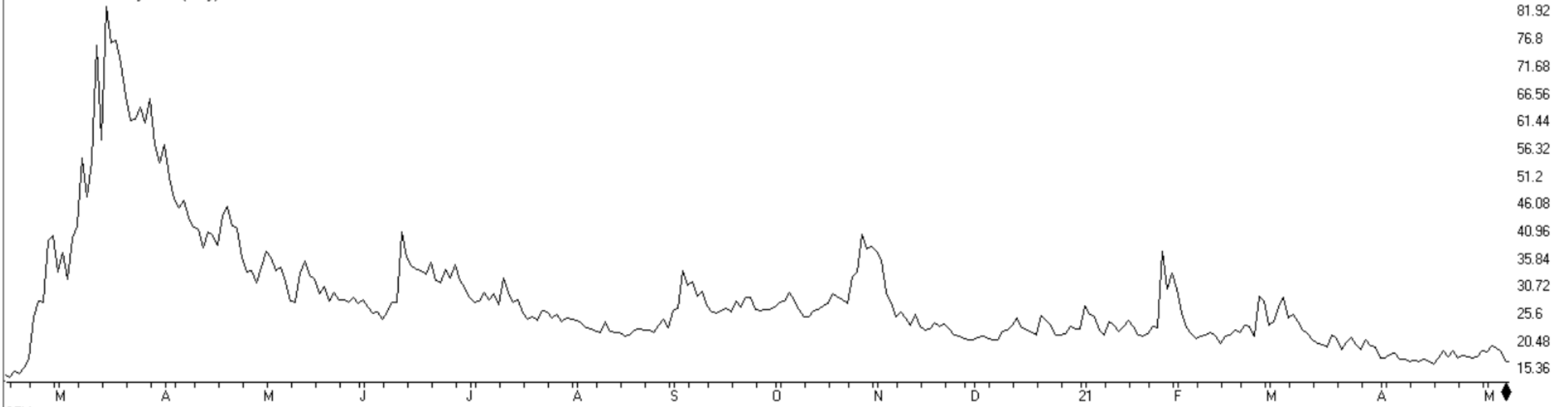
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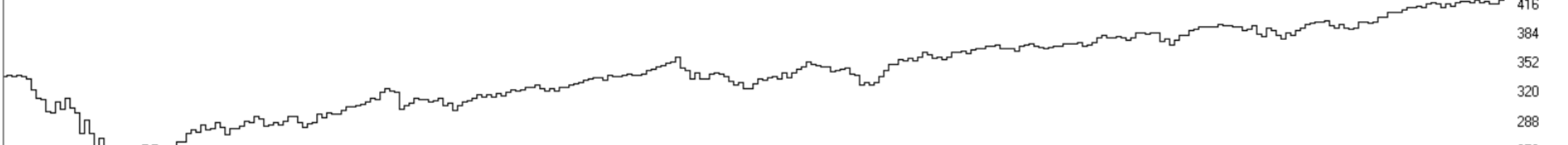
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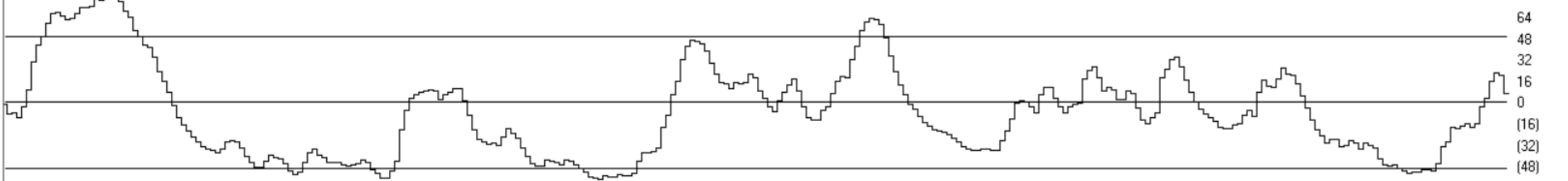
VIX - S&P 500 Volatility Index (Daily)



SPY

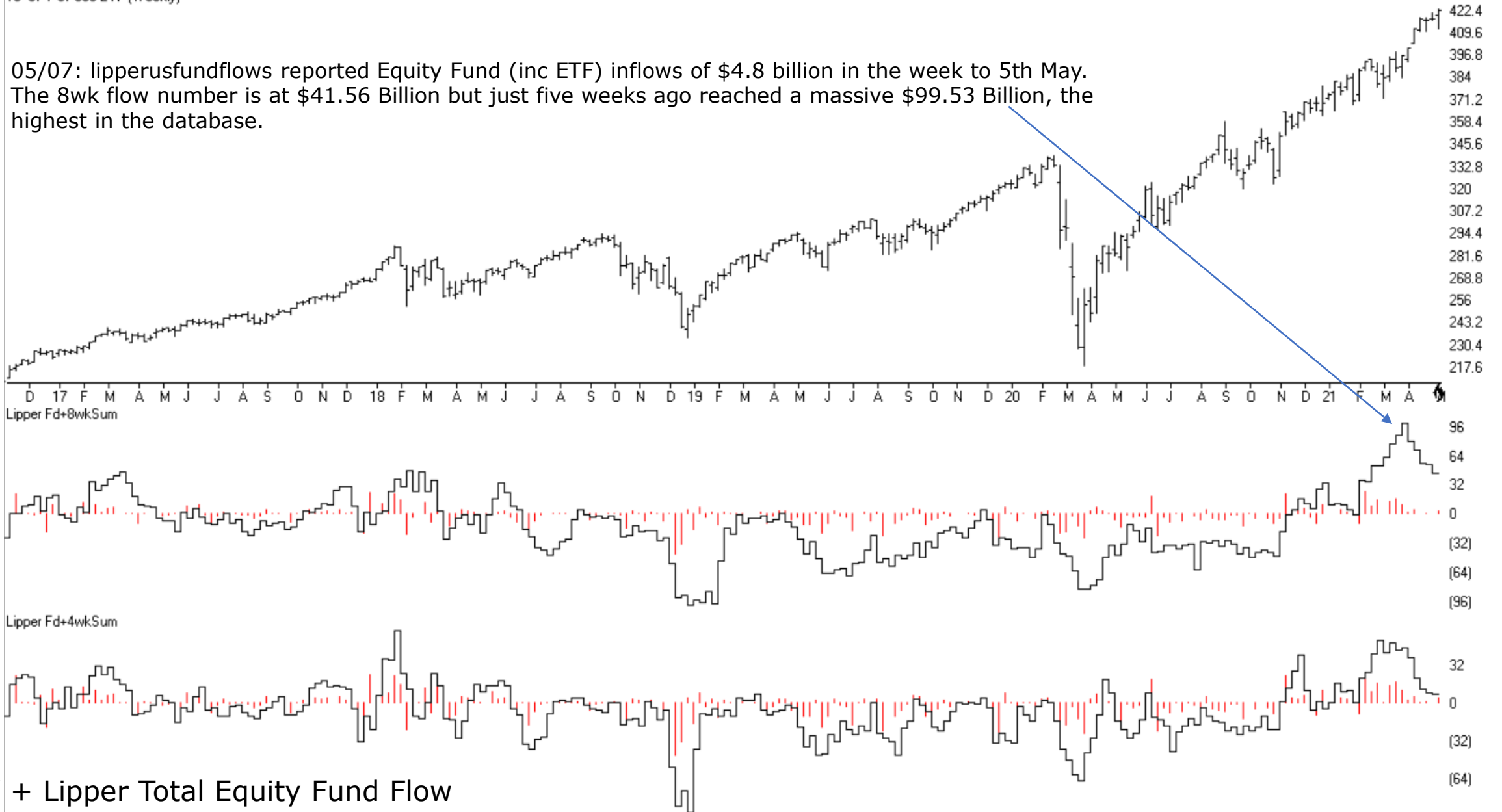


TCI based on VIX

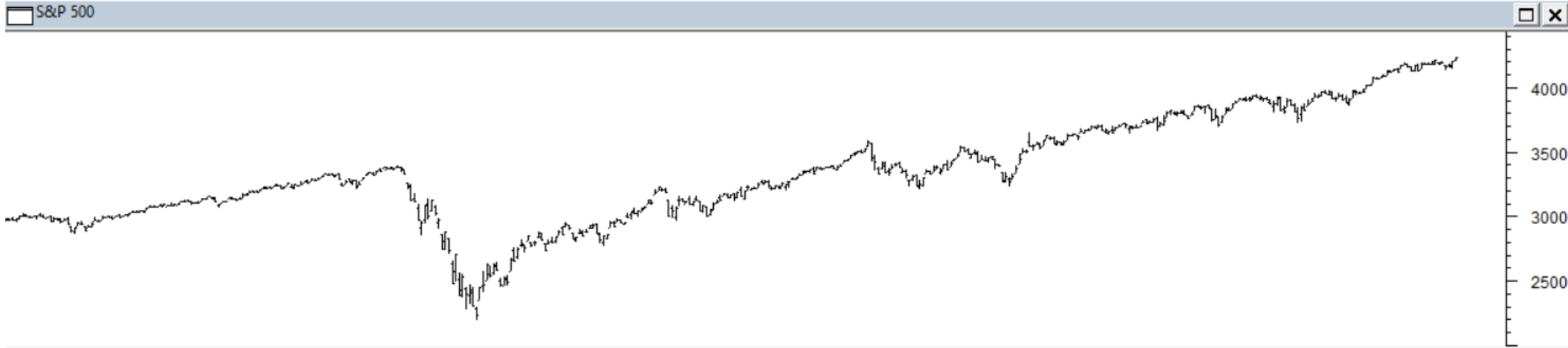


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SPY + Lipper Total Equity Fund Flow  
(inc ETF activity)



ChartProfit