

Charts to Friday 25th June 2021

Market Charts – Sentiment Analysis

Market Breadth - week ending 6/25

	-4	-3	-2	-1	↓
NYSE	73	73	69	33	53
NasDaq	59	61	62	41	59
SP500	76	73	68	28	52
R2000	62	63	63	35	54

number = % stocks >50day ma

Consensus Polls:

06/25: AAI Bull% lower at 40.4%. Bears% also lower at 23.3. Up from 19.8 three weeks ago, the lowest since January 2018.

06/25: Investors Intelligence Bulls% higher at 56.5%. Bears% lower at 15.8%, the lowest since March 2018.

06/25: The NAAIM Exposure Index was lower at 70.86. Up from 44.21 five weeks ago, a 12month low.

Mutual Fund Flow:

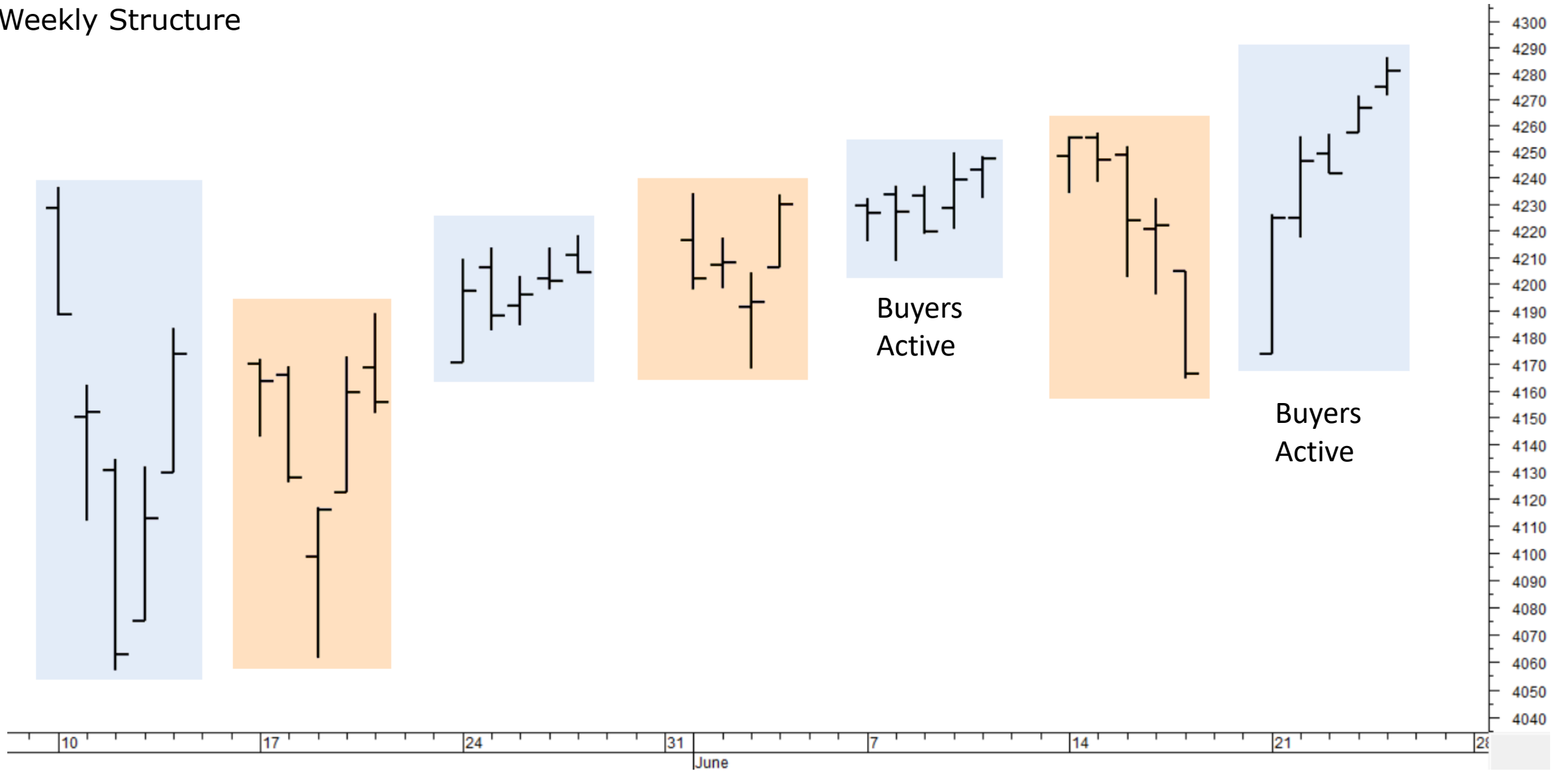
06/25: My version of the Rydex Assets Ratio finished the week at 26.71. On 06/15 the ratio reached 31.27, the highest ratio recorded, indicating extremely hot sentiment.

06/25: lipperusfundflows reported Equity Fund (inc ETF) net inflows of \$10.0 billion in the week to 23rd June.

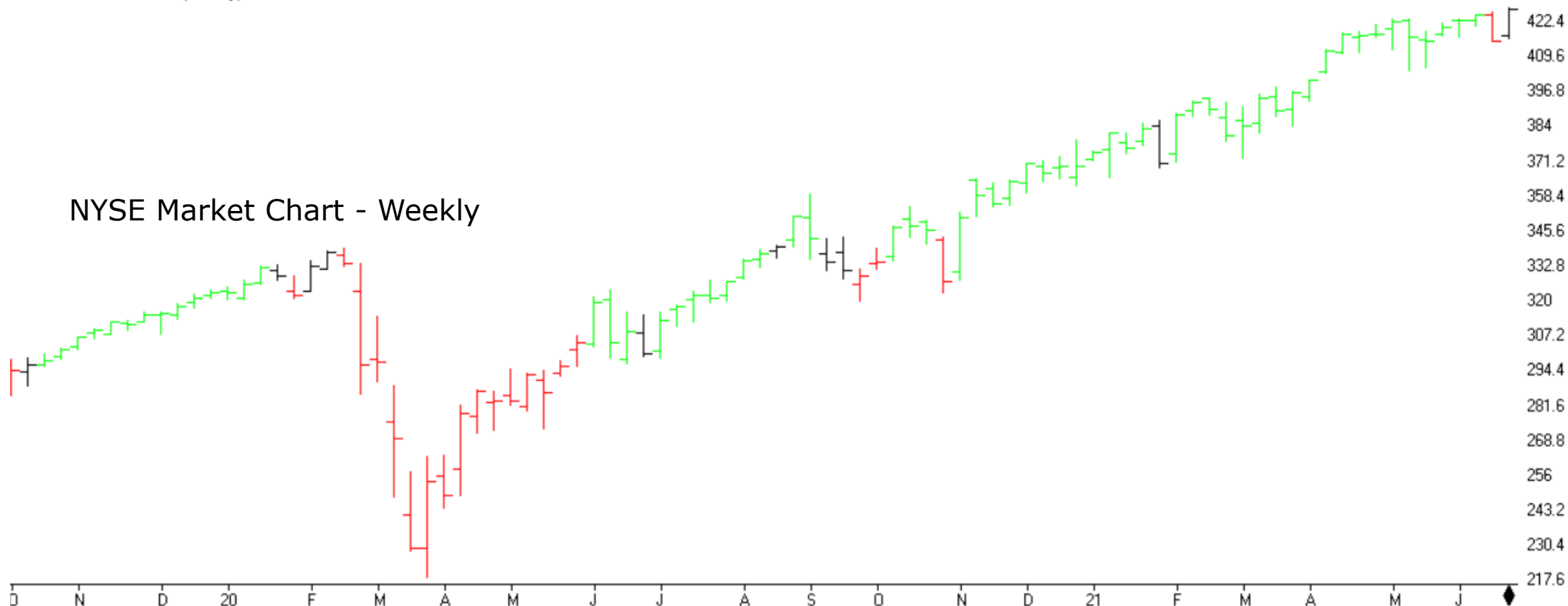
VIX

06/25: on Thursday VIX fell to its the lowest reading since February 2020.

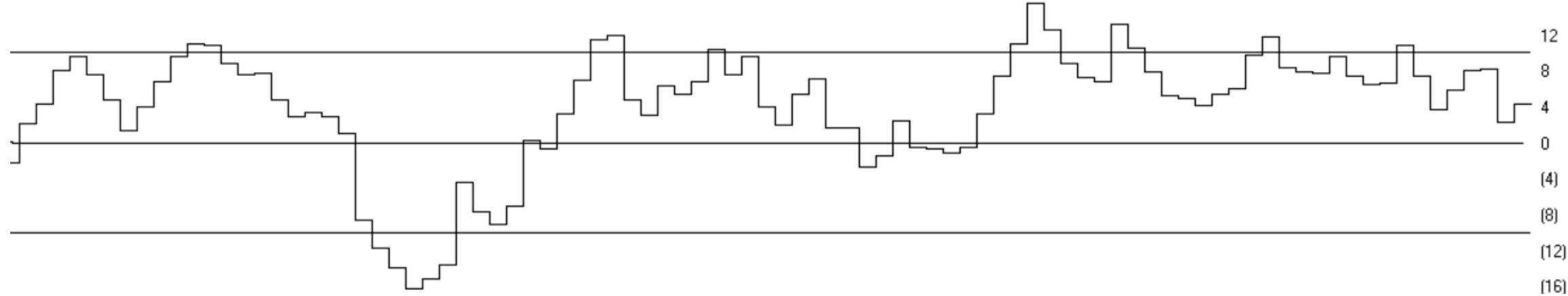
Weekly Structure



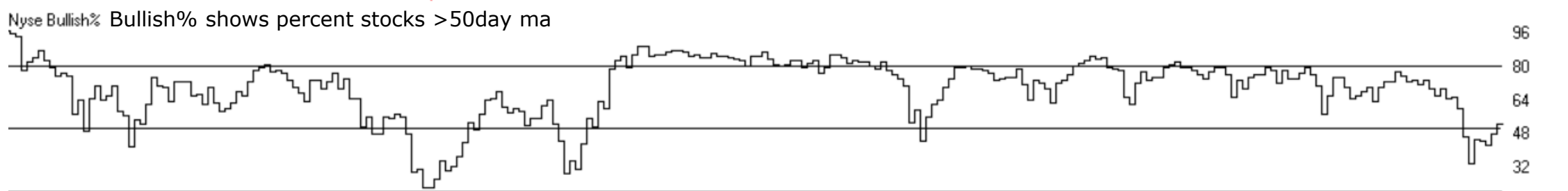
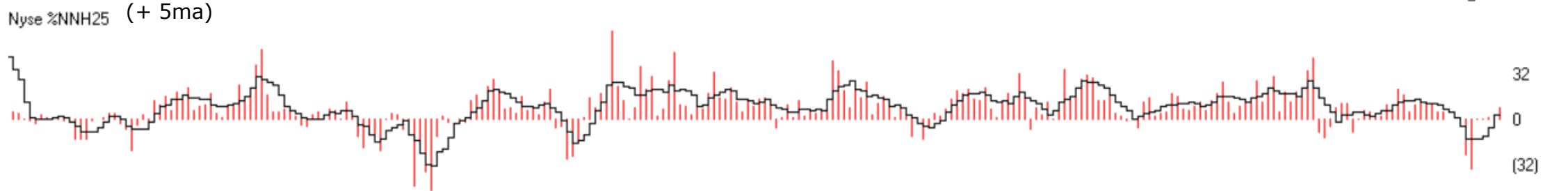
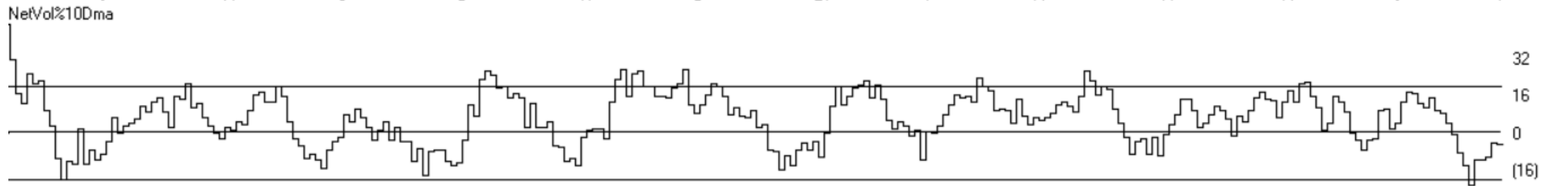
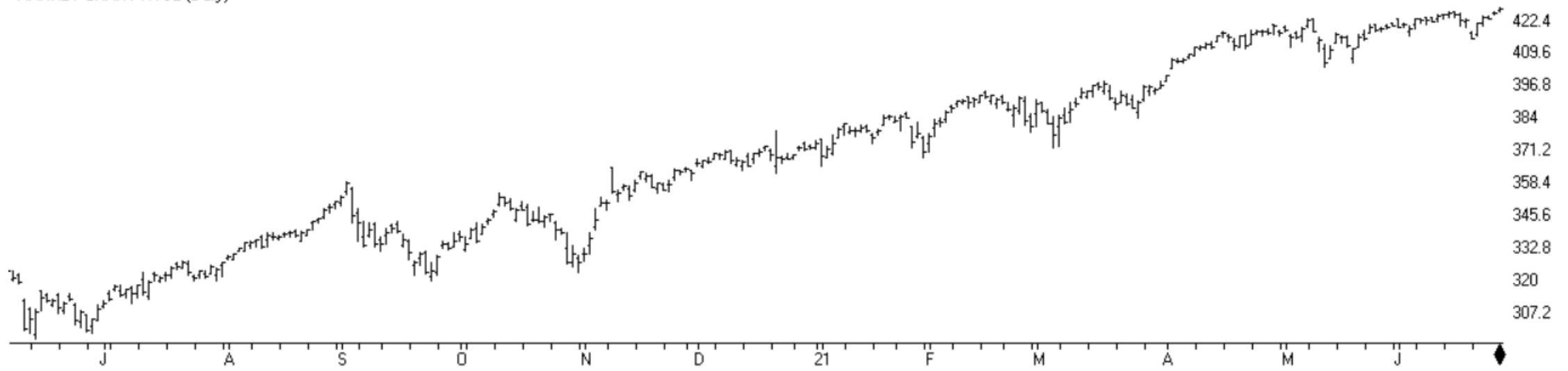
NYSE Market Chart - Weekly



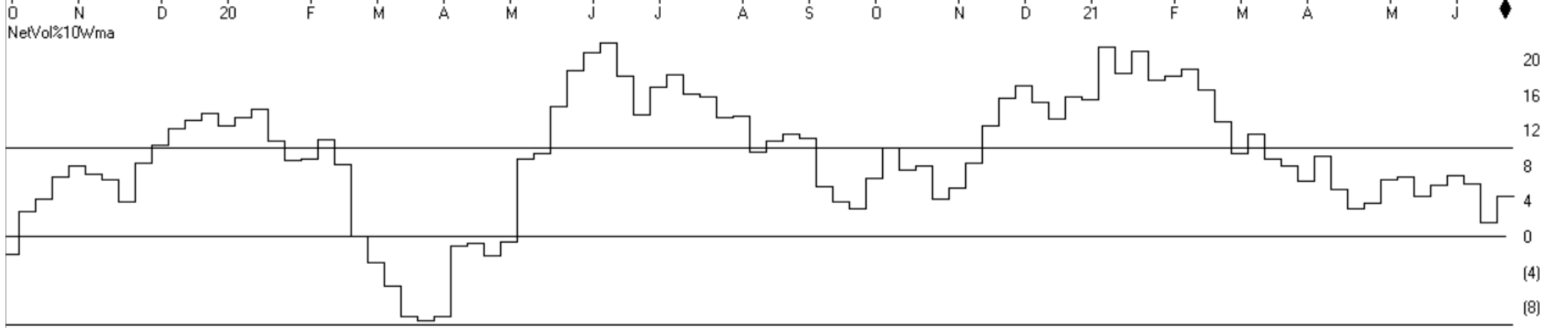
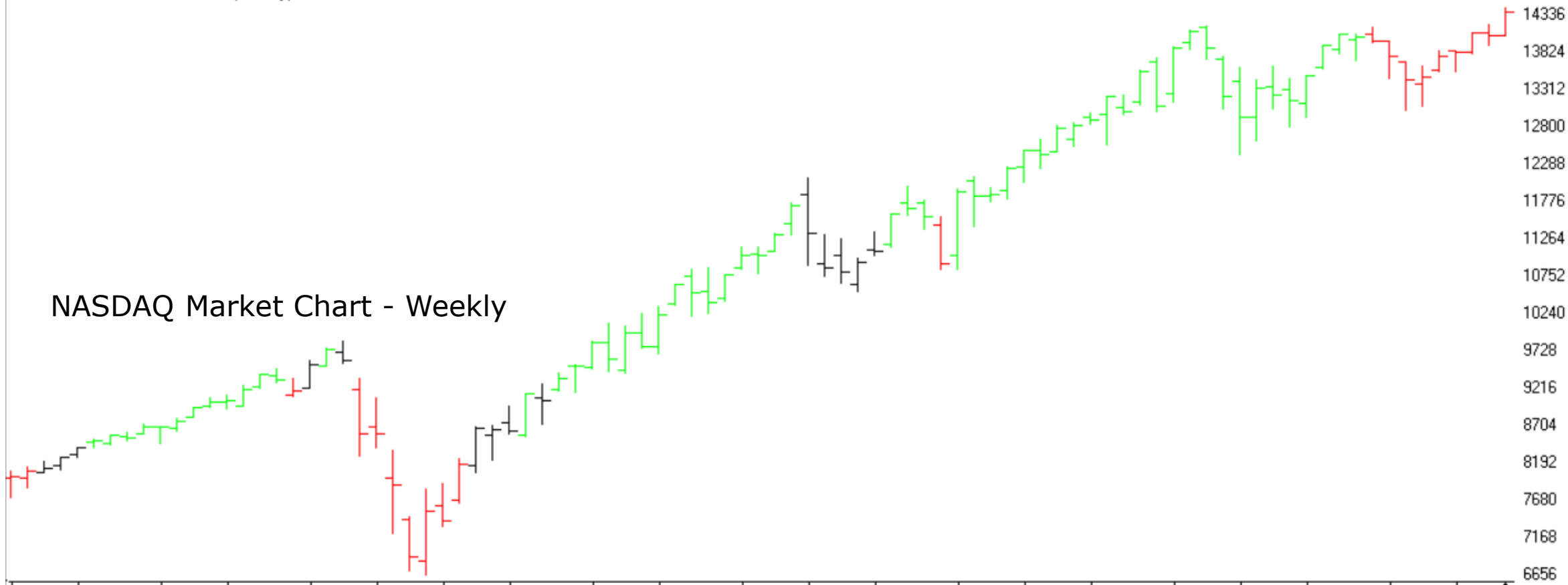
NetVol%10W/ma



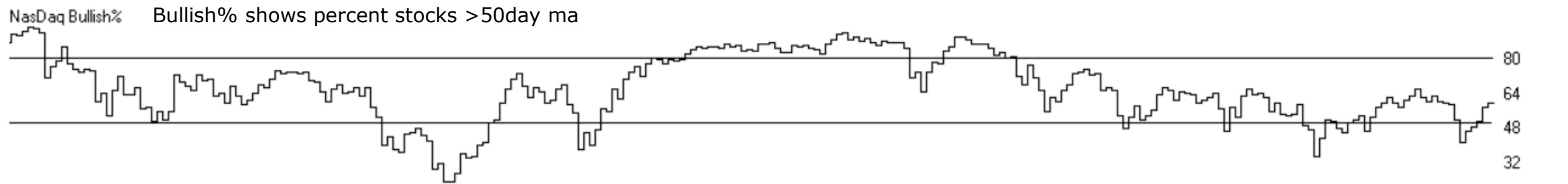
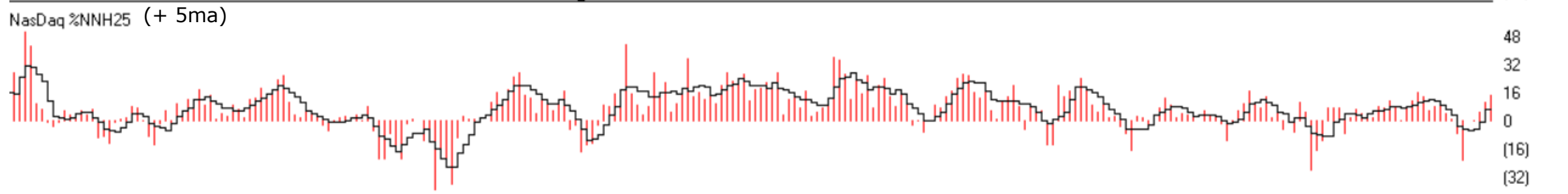
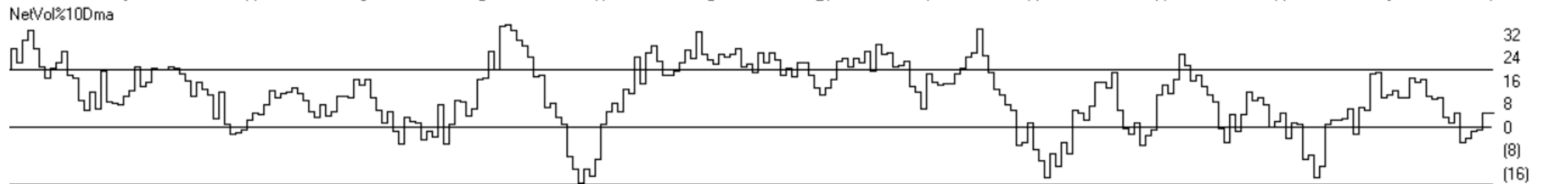
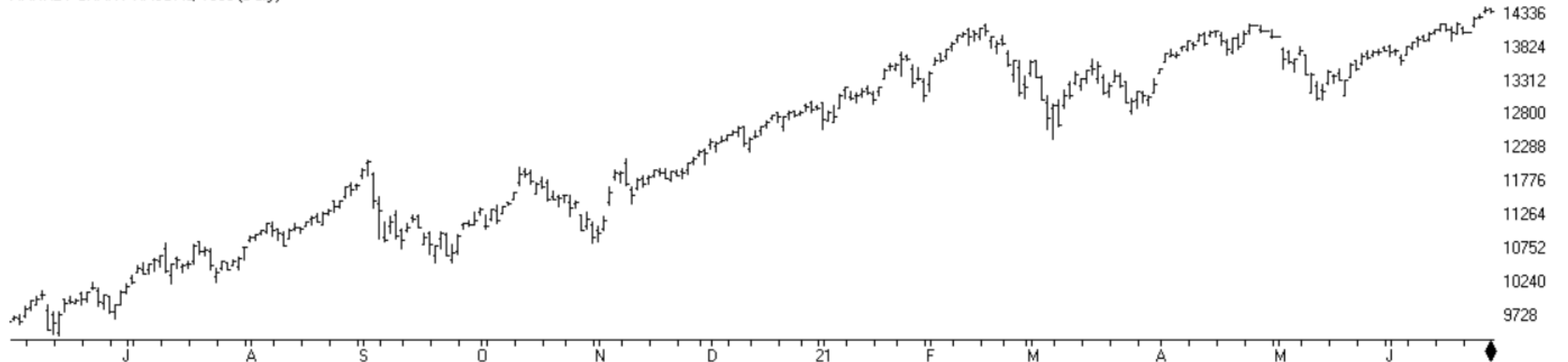
MARKET CHART NYSE (Daily)



NASDAQ Market Chart - Weekly

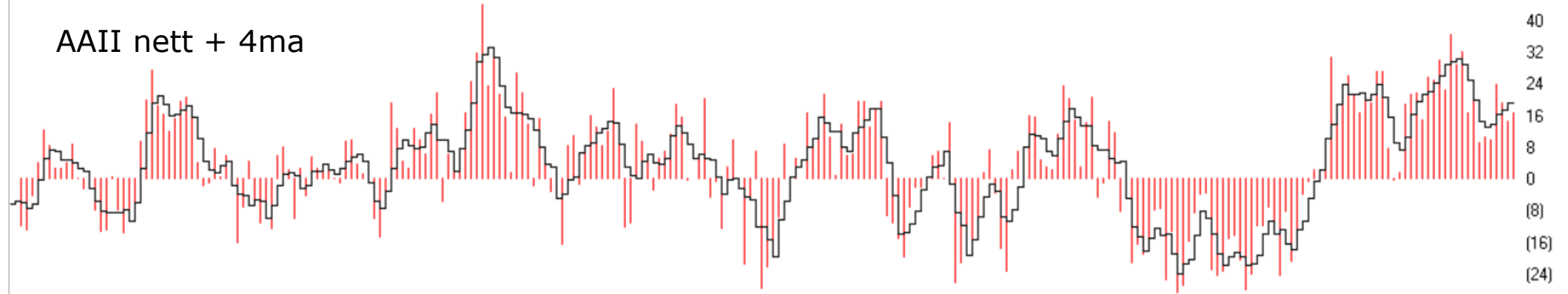
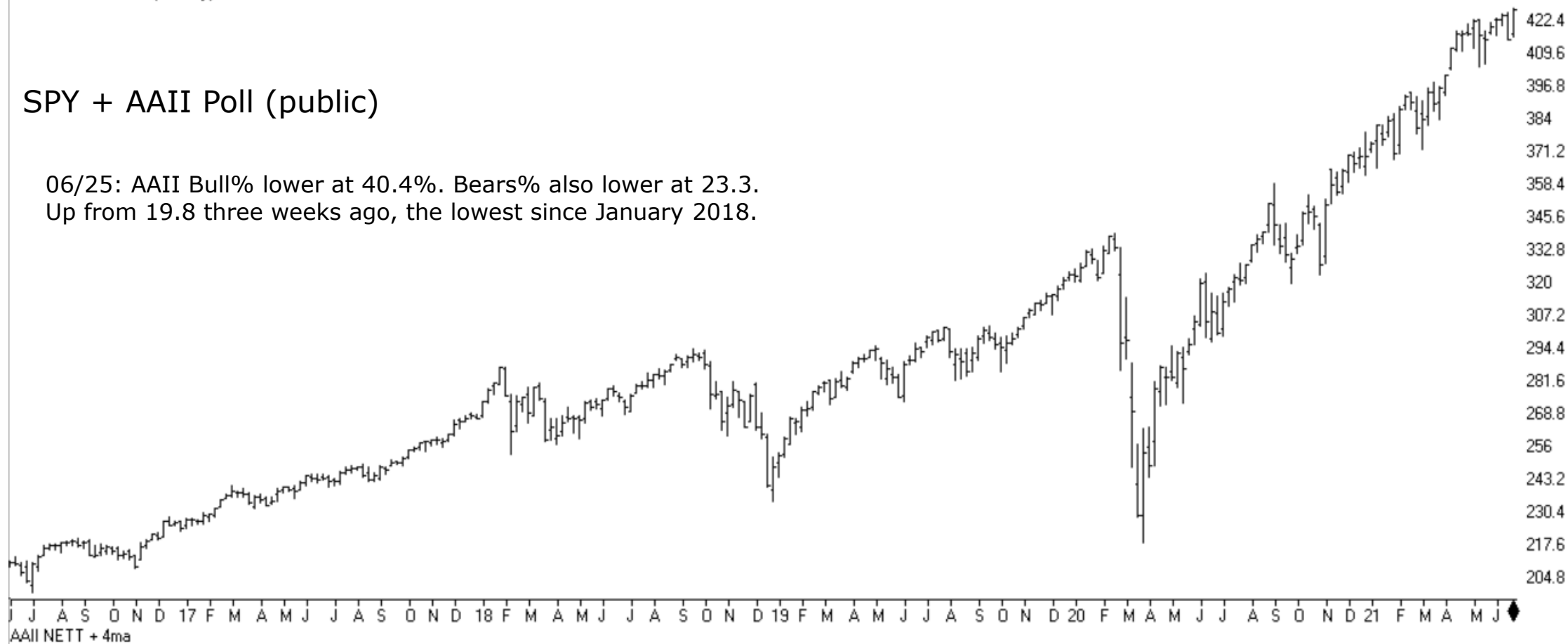


MARKET CHART NASDAQ 1800 (Daily)



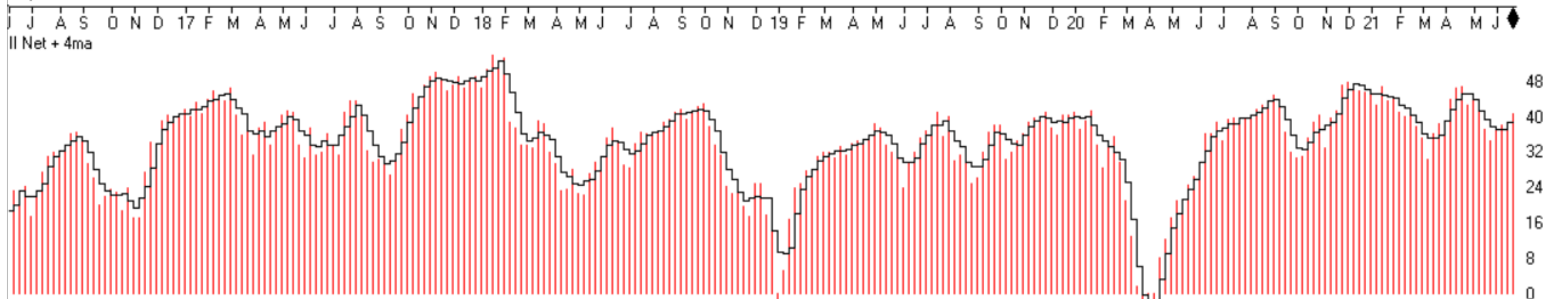
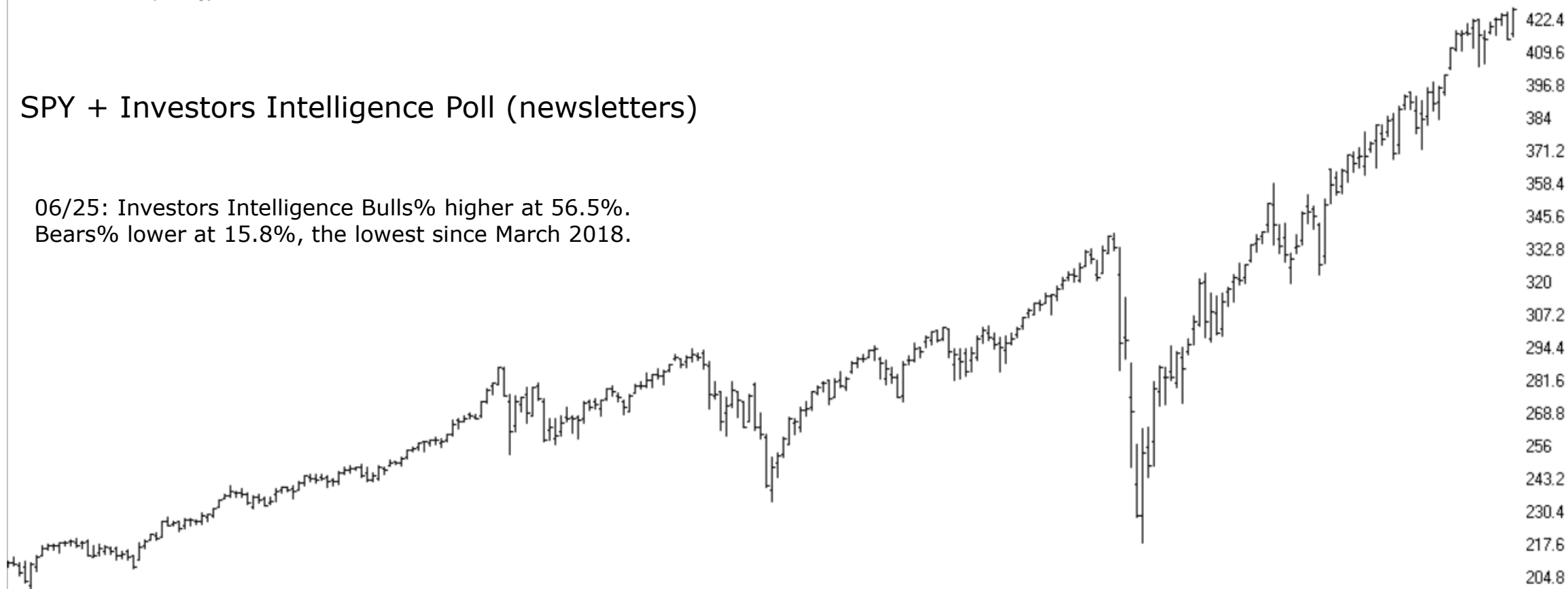
SPY + AAI Poll (public)

06/25: AAI Bull% lower at 40.4%. Bears% also lower at 23.3.
Up from 19.8 three weeks ago, the lowest since January 2018.



SPY + Investors Intelligence Poll (newsletters)

06/25: Investors Intelligence Bulls% higher at 56.5%.
Bears% lower at 15.8%, the lowest since March 2018.

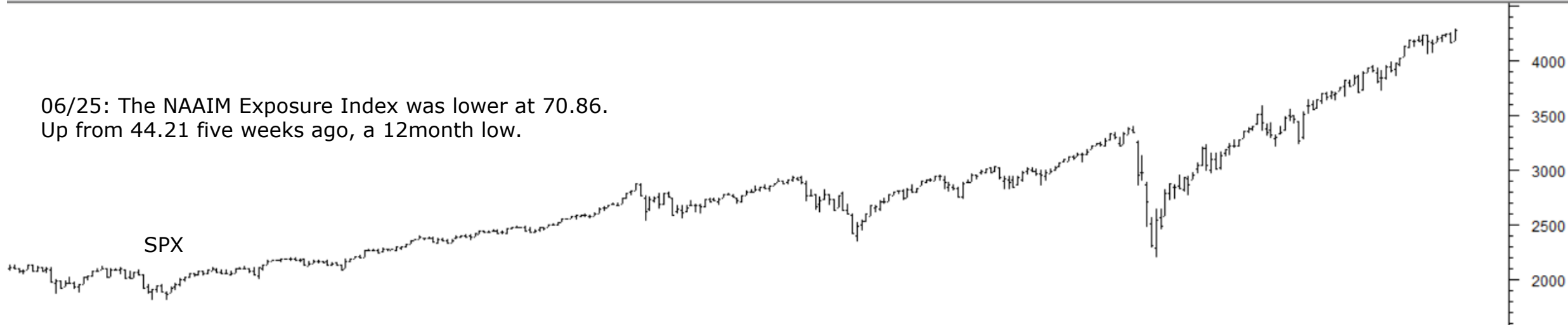


S&P 500



06/25: The NAAIM Exposure Index was lower at 70.86.
Up from 44.21 five weeks ago, a 12month low.

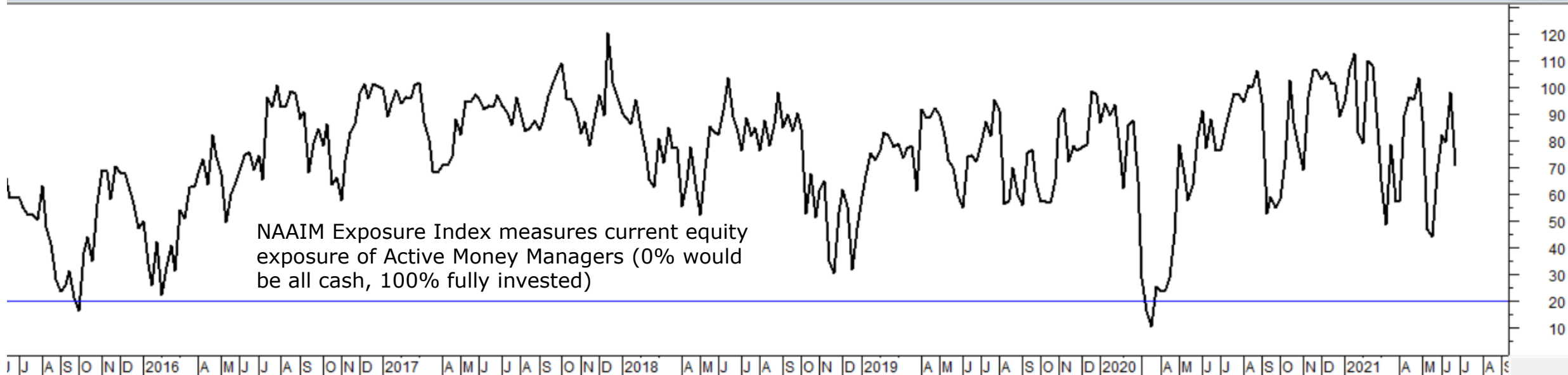
SPX



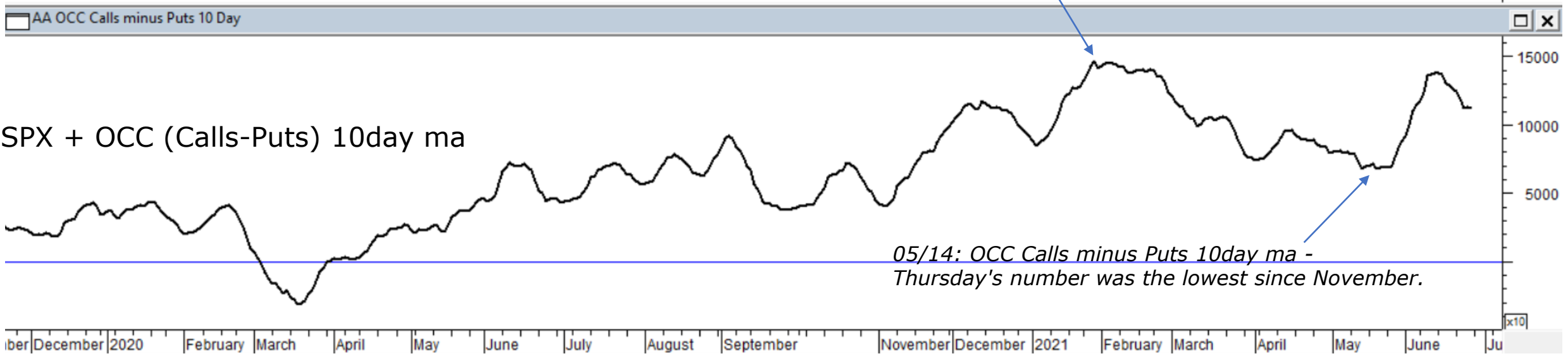
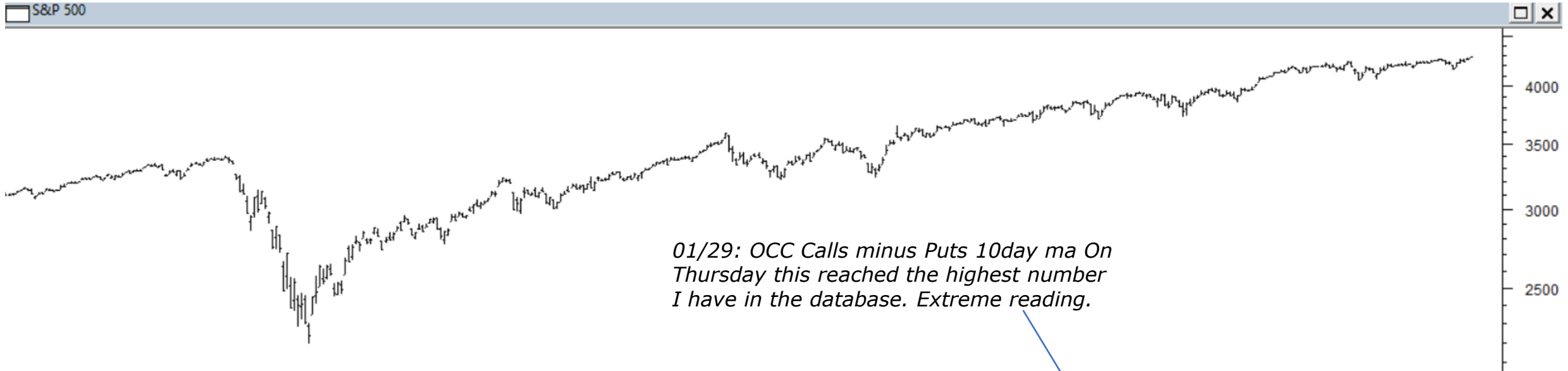
AA NAAIM



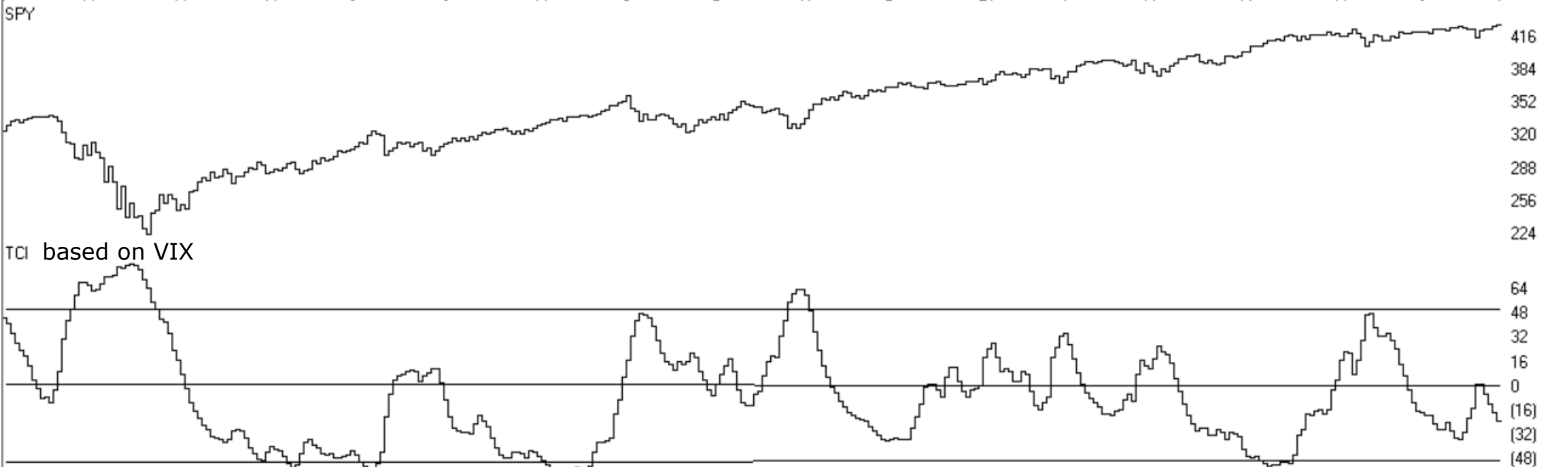
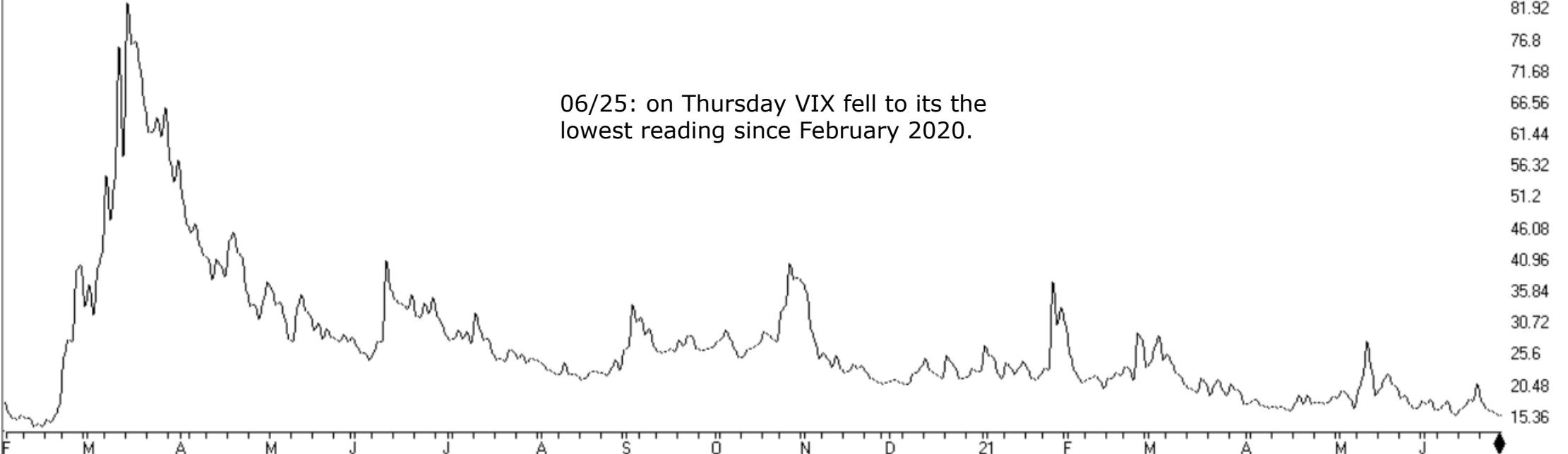
NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested)



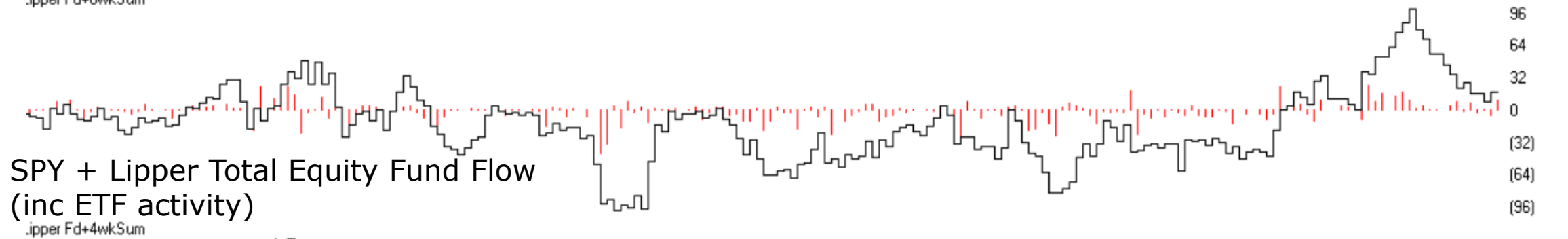
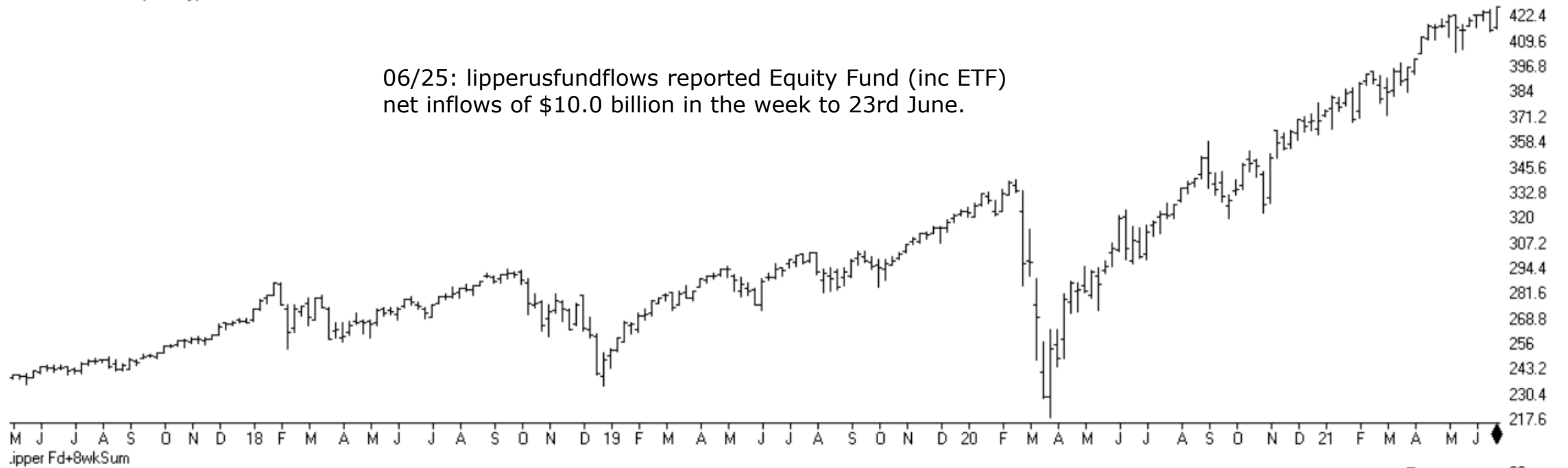
J J A S O N D 2016 A M J J A S O N D 2017 A M J J A S O N D 2018 A M J J A S O N D 2019 A M J J A S O N D 2020 A M J J A S O N D 2021 A M J J A S



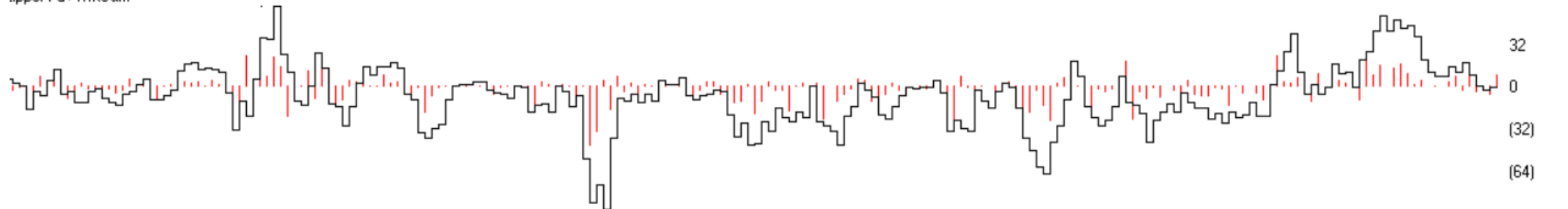
VIX - S&P 500 Volatility Index (Daily)

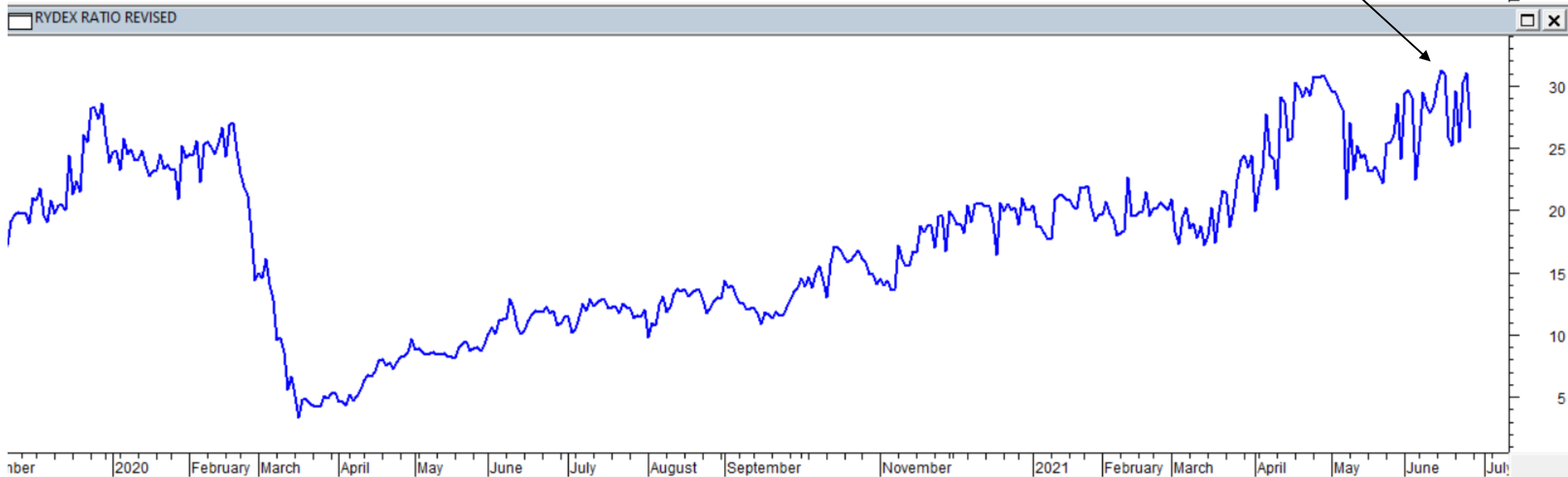
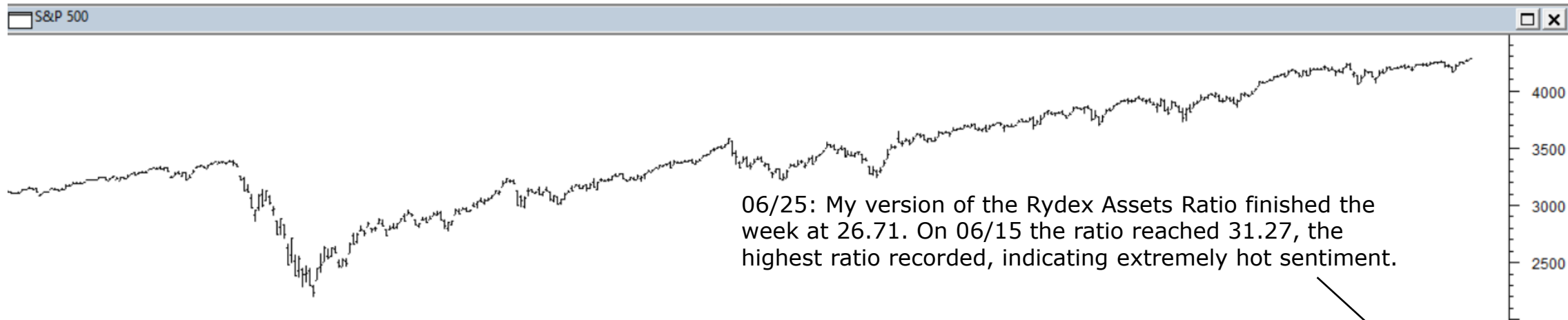


06/25: lipperusfundflows reported Equity Fund (inc ETF)
net inflows of \$10.0 billion in the week to 23rd June.



SPY + Lipper Total Equity Fund Flow
(inc ETF activity)
.lipper Fd+4wkSum





ChartProfit