

Charts to Friday 2nd July 2021

Market Charts – Sentiment Analysis

	Market Breadth - week ending				
	-4	-3	-2	-1	7/02 ↓
NYSE	73	69	33	53	45
NasDaq	61	62	41	59	52
SP500	73	68	28	52	53
R2000	63	63	35	54	45

number = % stocks >50day ma

### Consensus Polls:

07/02: AAI Bull% higher at 48.6%, a 10week high.  
Bears% lower at 22.2. Up from 19.8 four weeks ago, the lowest since January 2018.

07/02: Investors Intelligence Bulls% higher at 59.6%.  
Bears% also higher at 16.2%. Up from 15.8%, the lowest since March 2018.

07/02: The NAAIM Exposure Index was higher at 91.72.  
Up from 44.21 six weeks ago, a 12month low.

### Mutual Fund Flow:

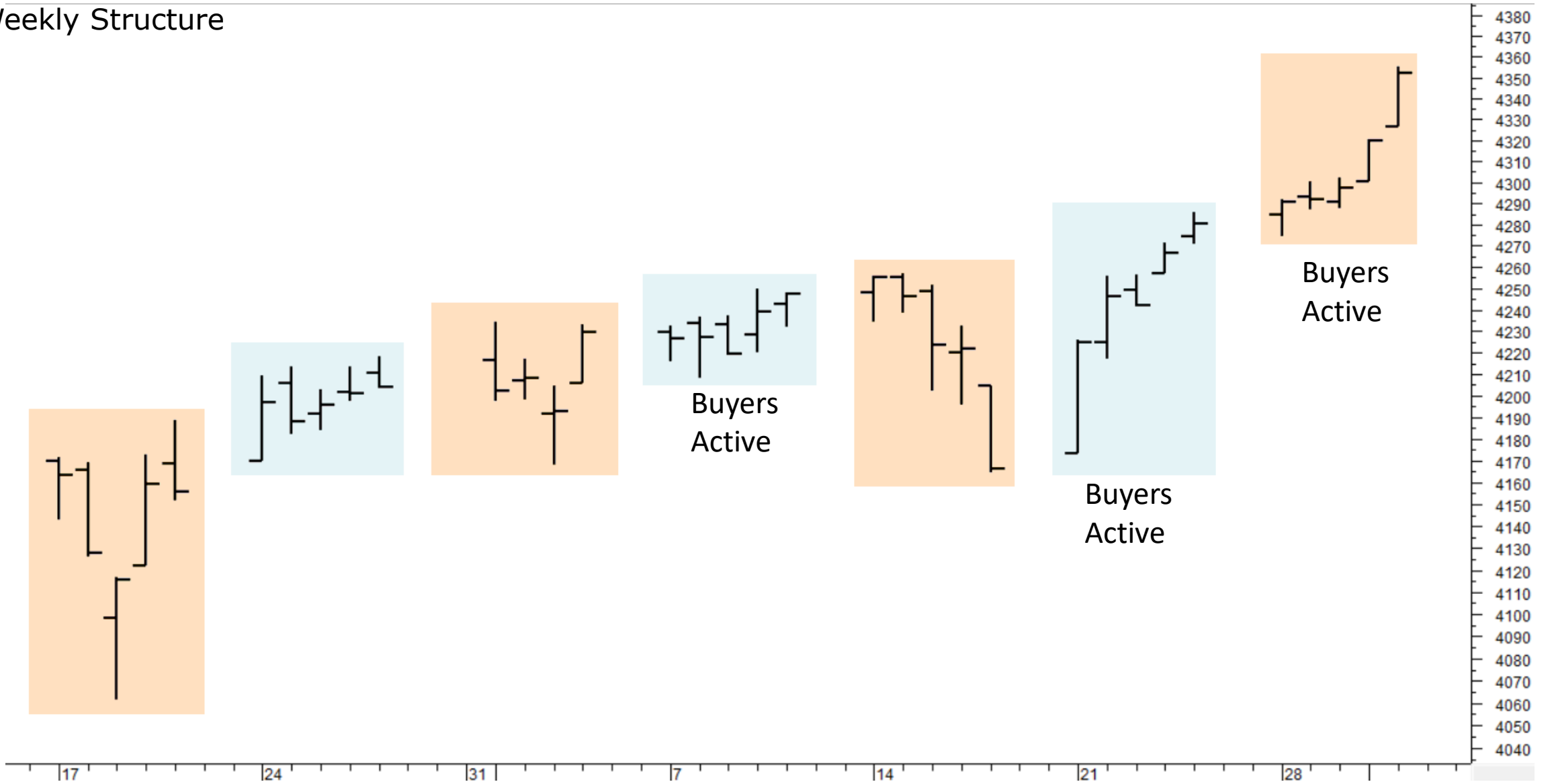
07/02: My version of the Rydex Assets Ratio finished the week at 23.85. On 06/15 the ratio reached 31.27, the highest ratio recorded, indicating extremely hot sentiment.

07/02: lipperusfundflows reported Equity Fund (inc ETF) net inflows of \$6.0 billion in the week to 30th June.

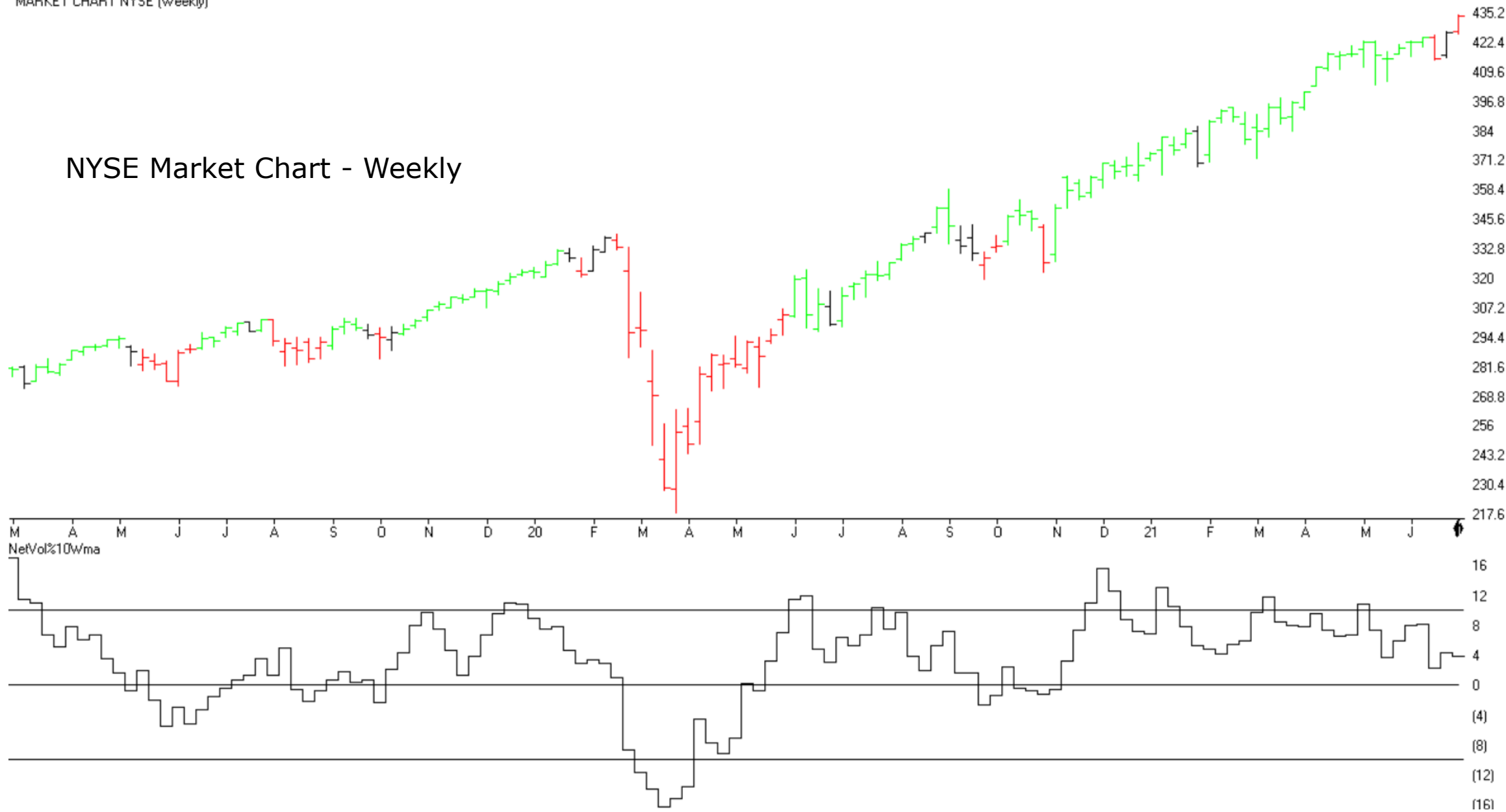
### VIX

07/02: on Friday VIX closed the week at its lowest reading since February 2020.

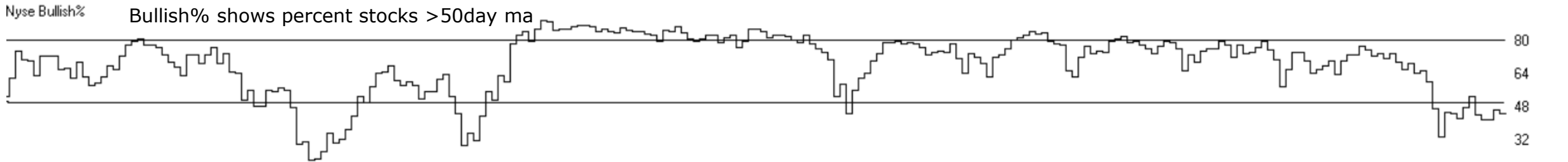
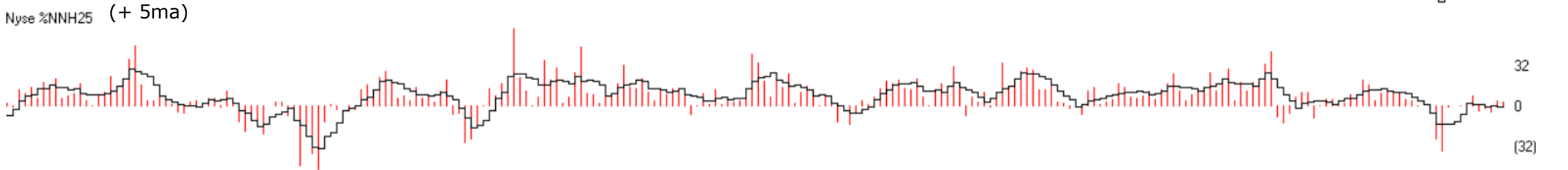
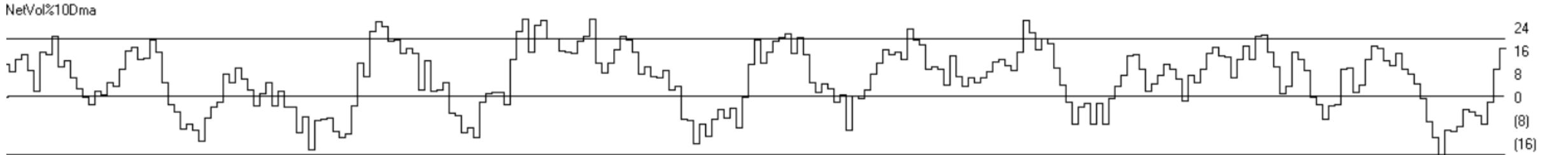
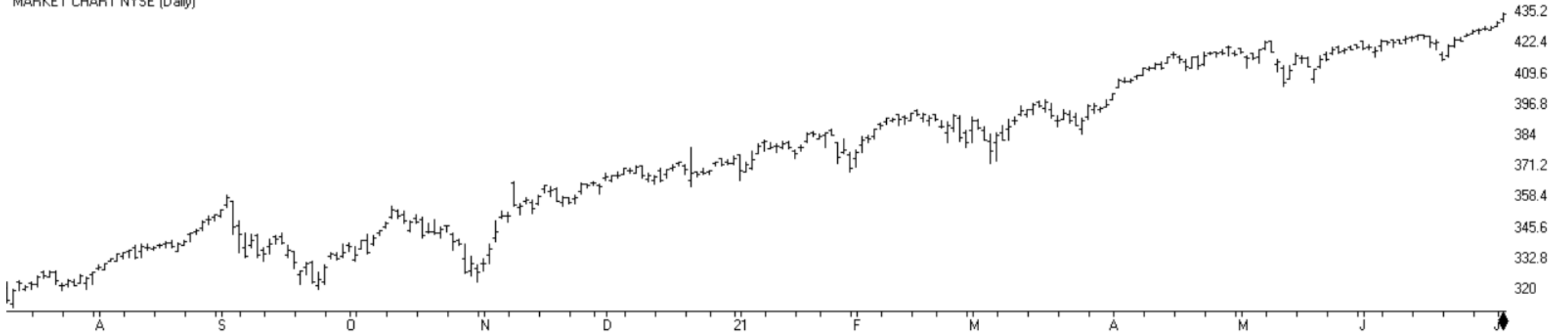
# Weekly Structure



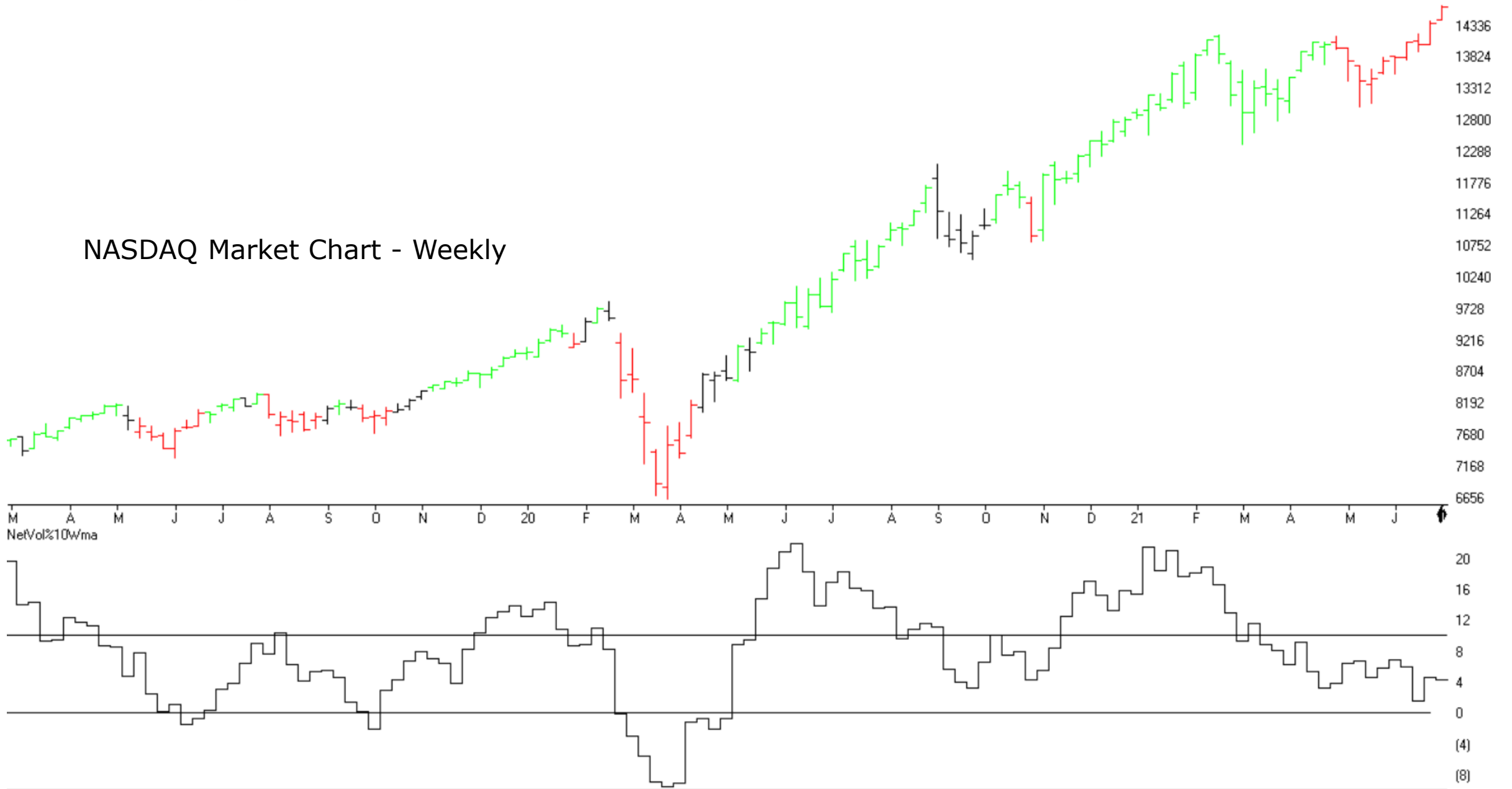
# NYSE Market Chart - Weekly



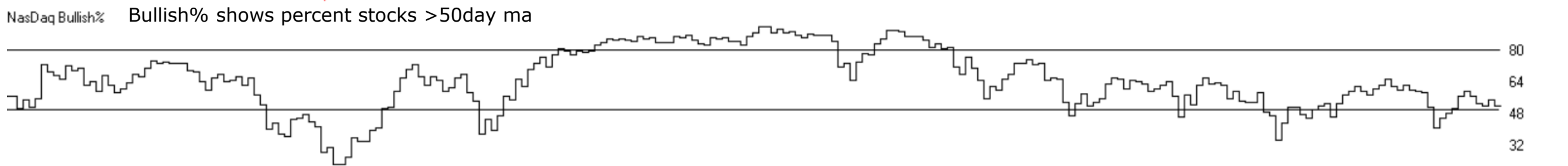
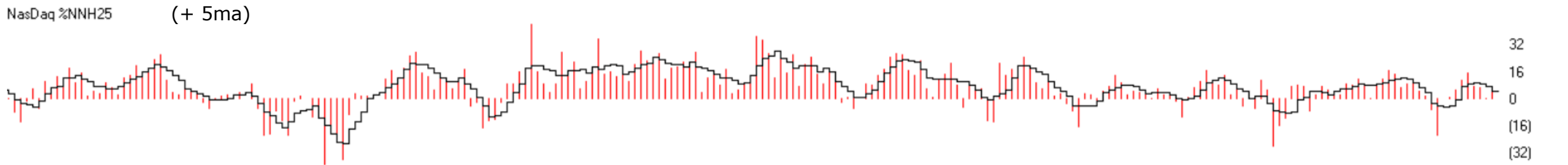
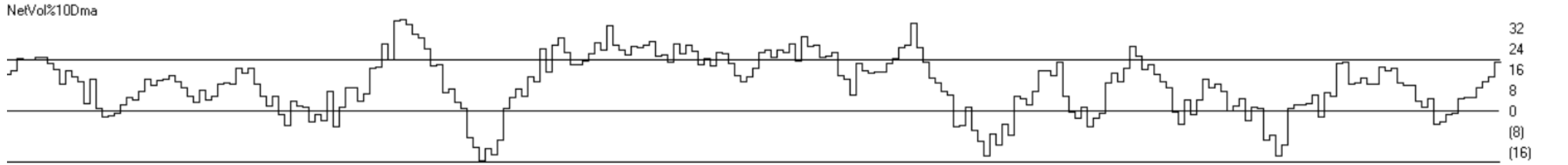
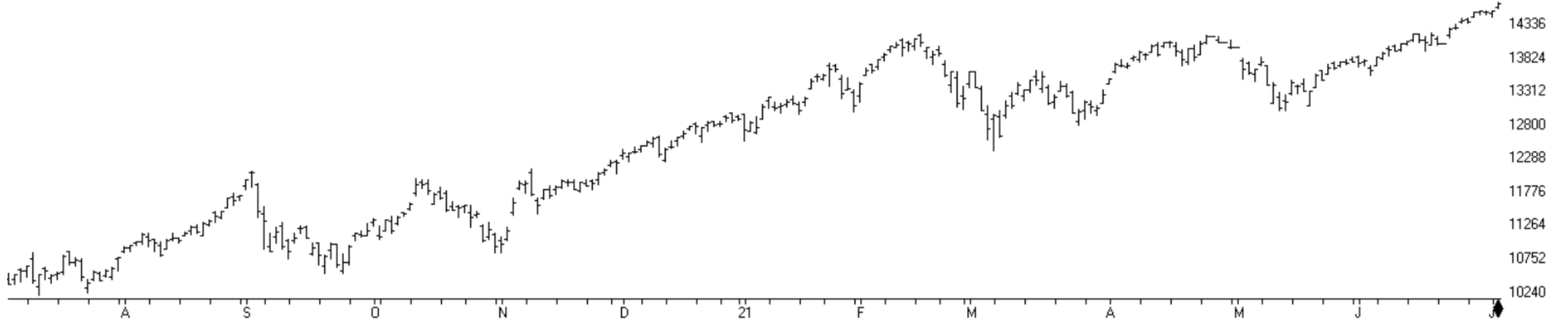
MARKET CHART NYSE (Daily)



# NASDAQ Market Chart - Weekly

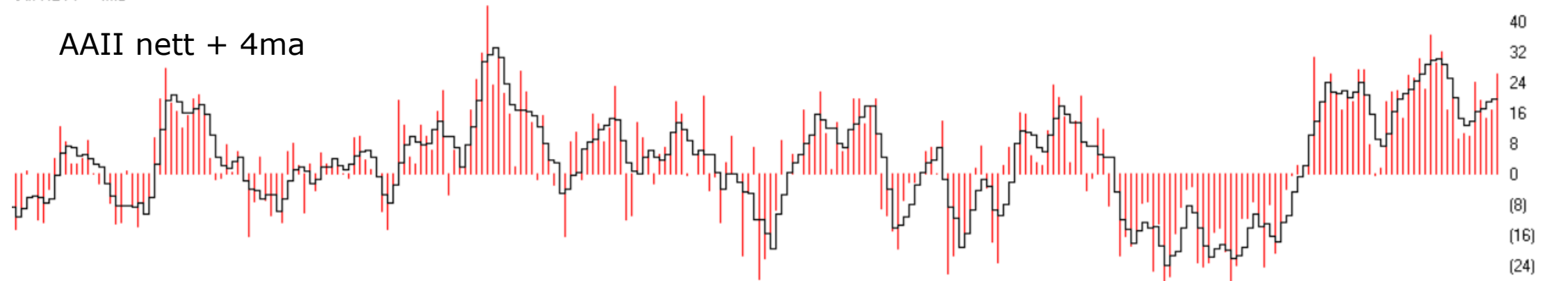
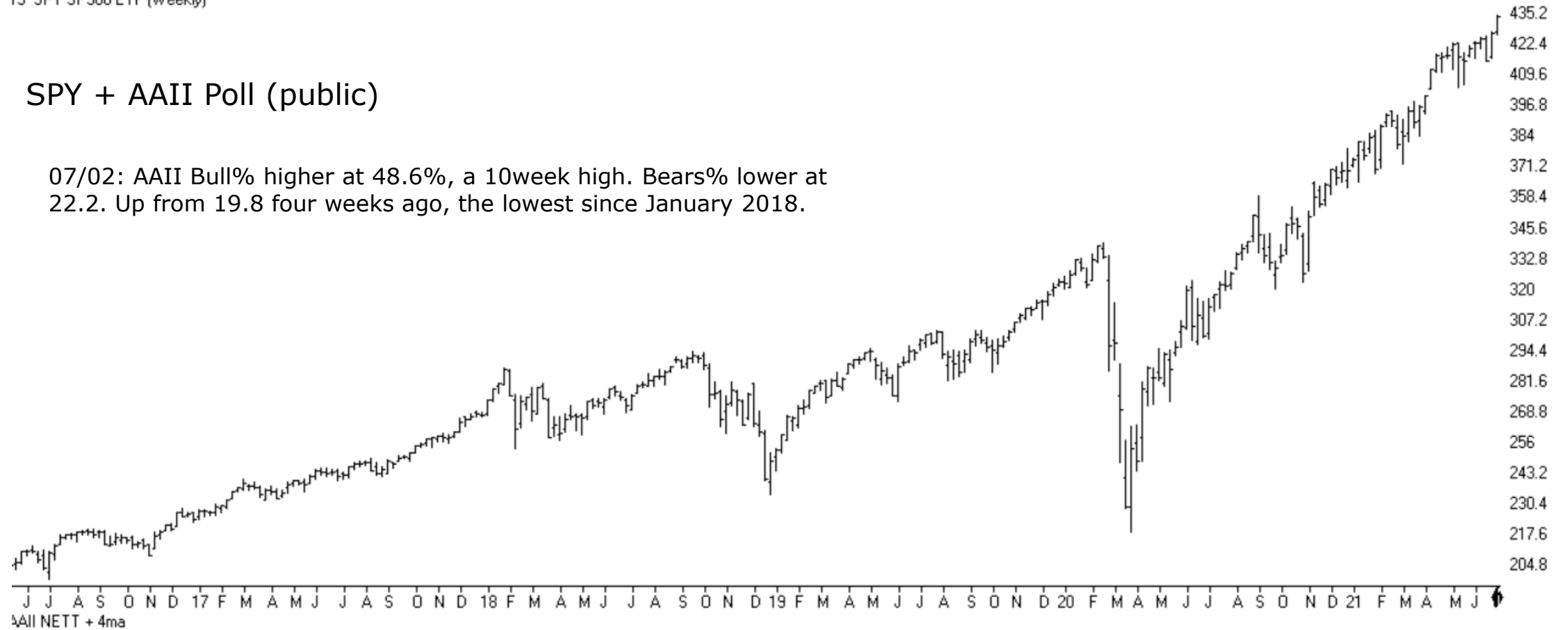


MARKET CHART NASDAQ 1800 (Daily)



## SPY + AAI Poll (public)

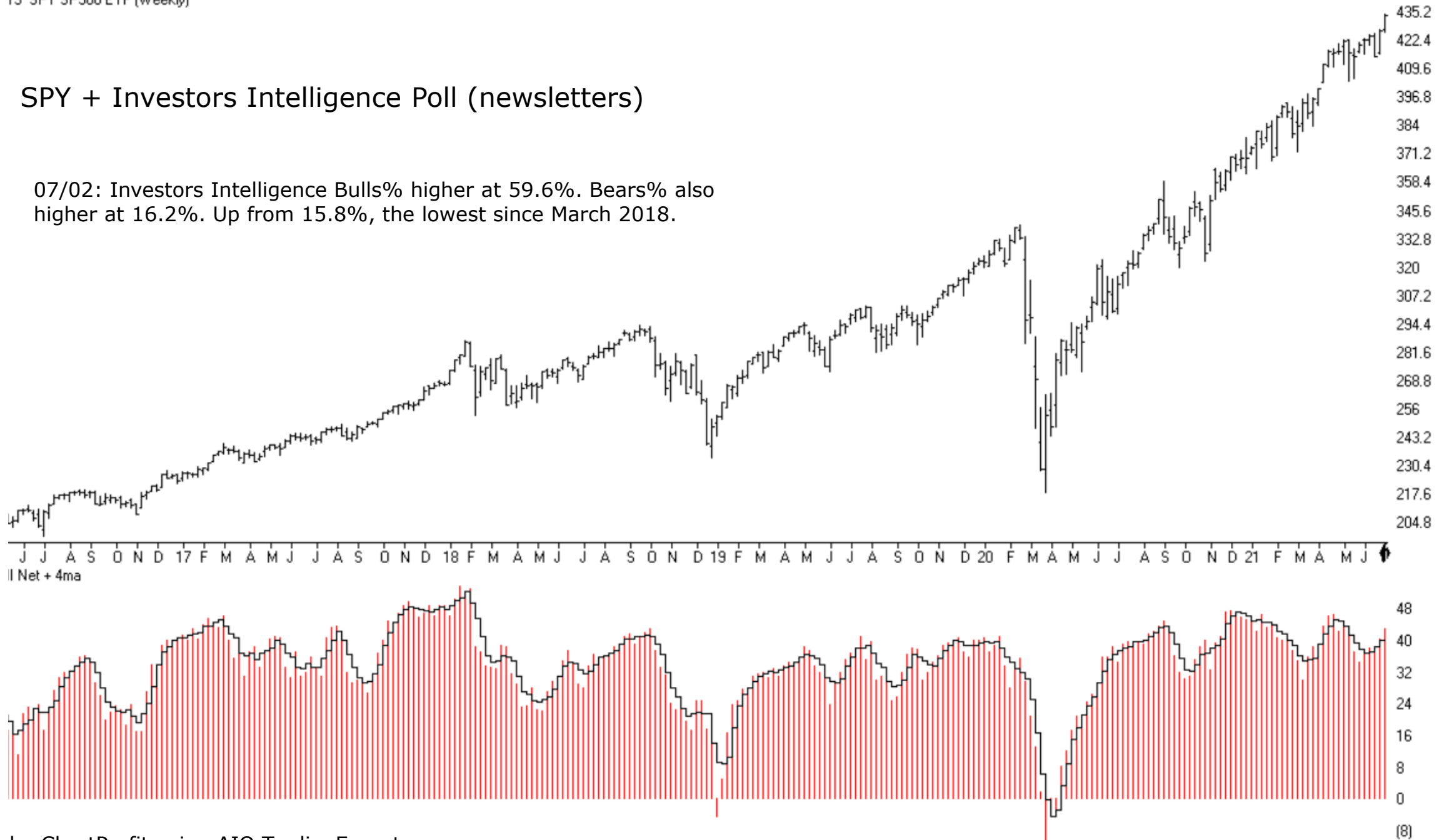
07/02: AAI Bull% higher at 48.6%, a 10week high. Bears% lower at 22.2. Up from 19.8 four weeks ago, the lowest since January 2018.

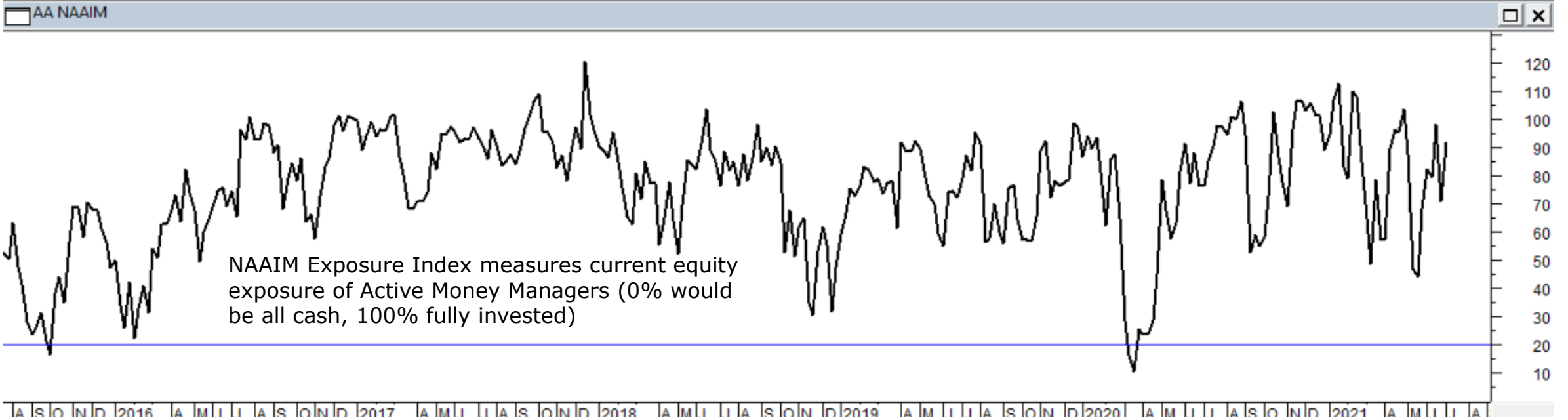


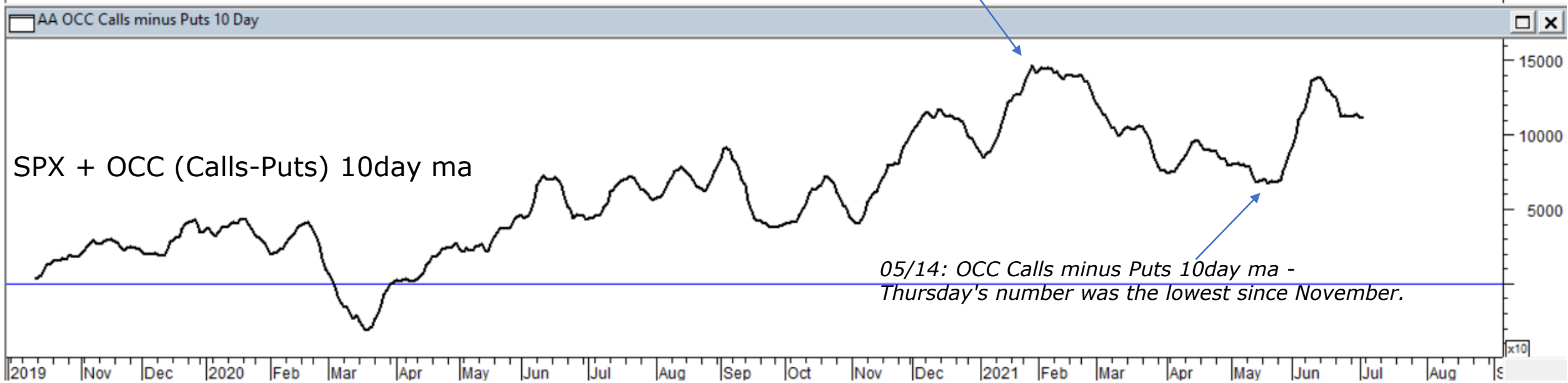
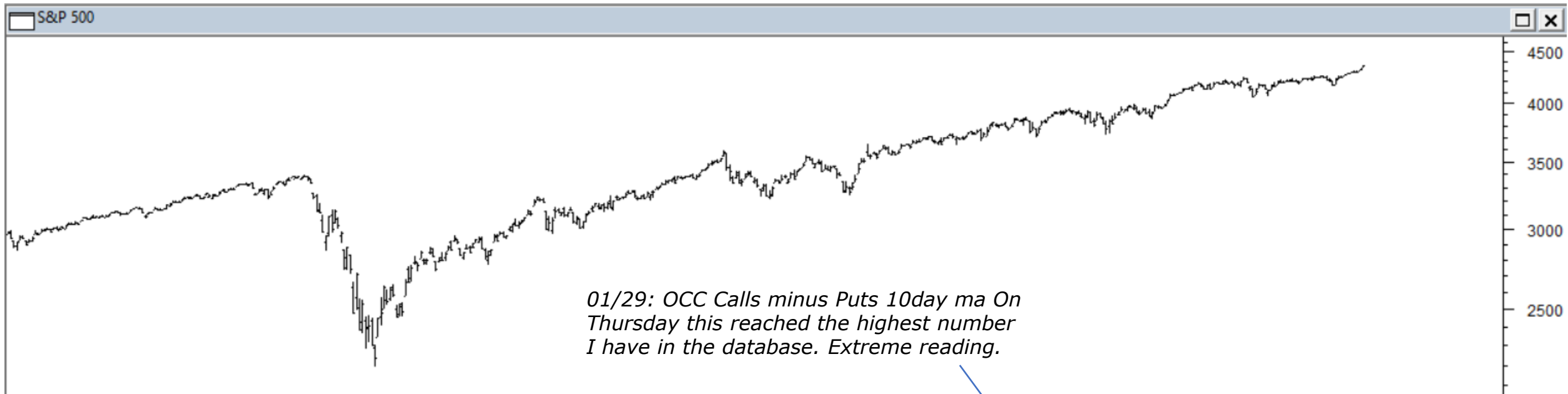


## SPY + Investors Intelligence Poll (newsletters)

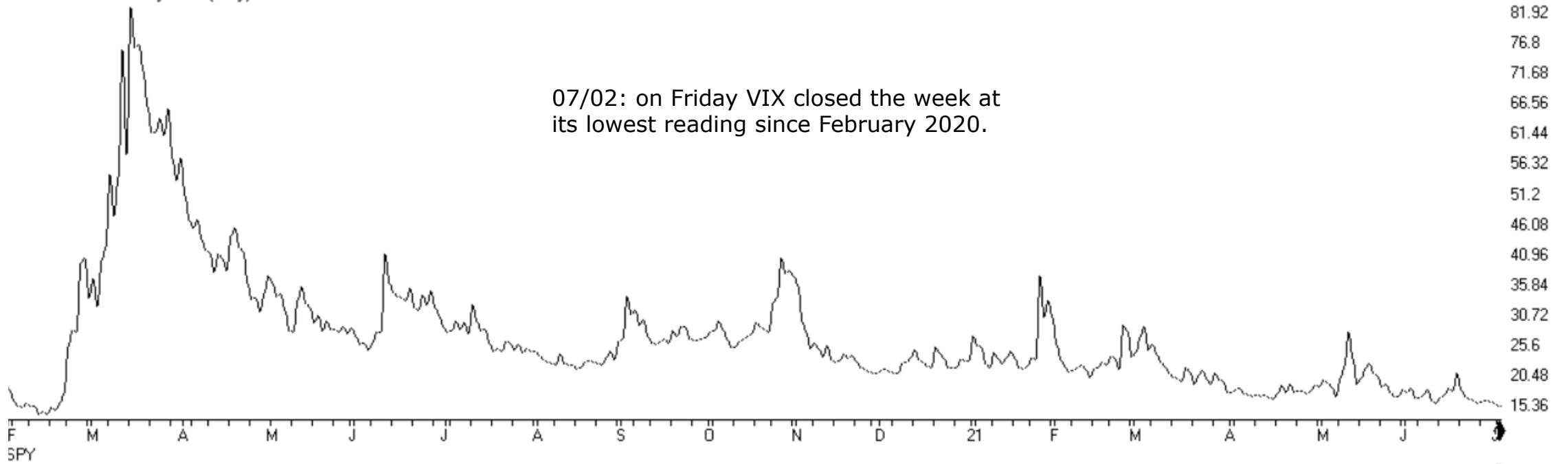
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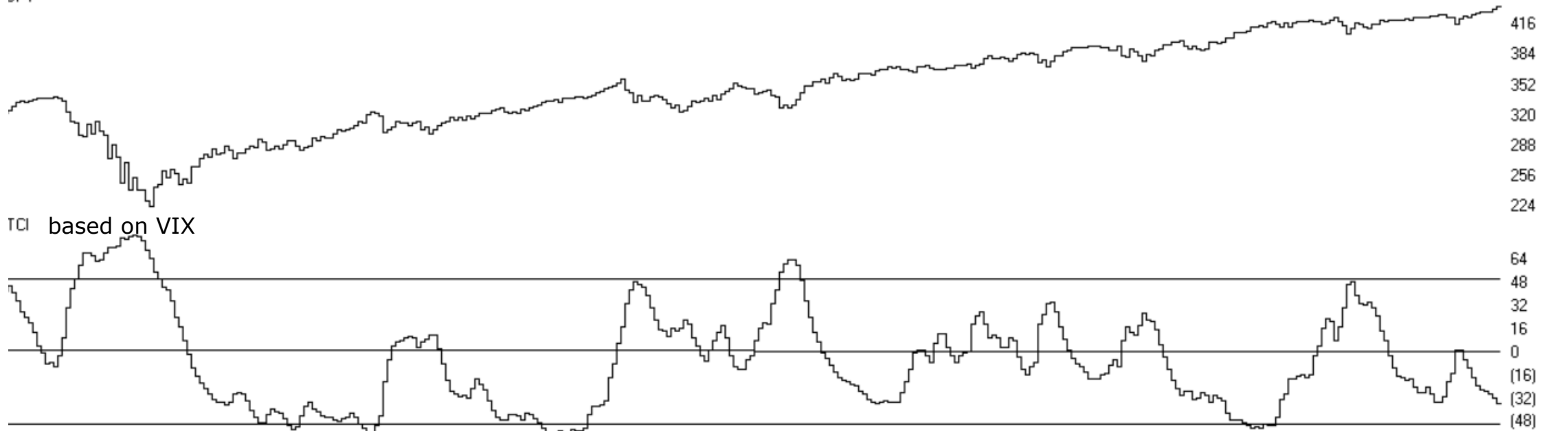




VIX - S&P 500 Volatility Index (Daily)

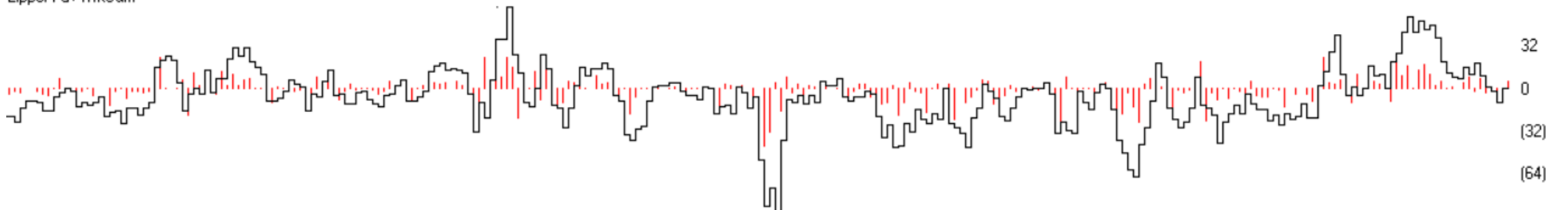
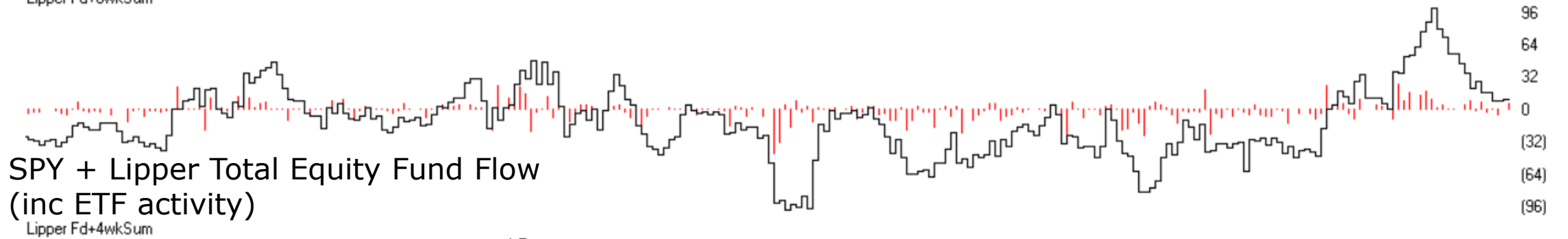
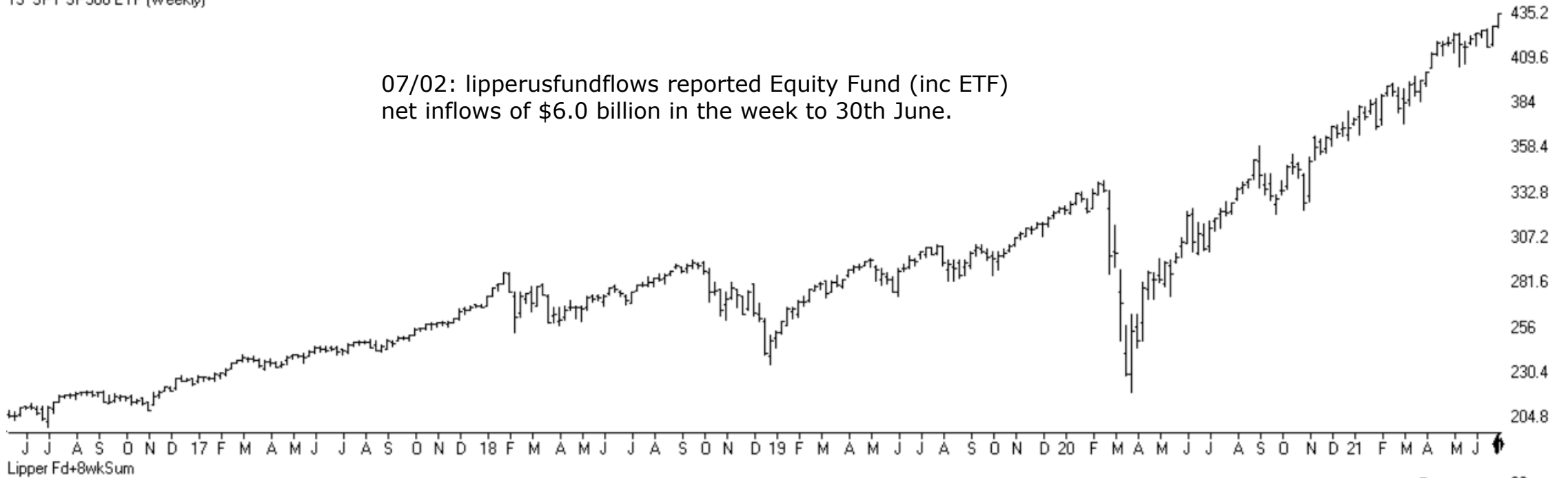


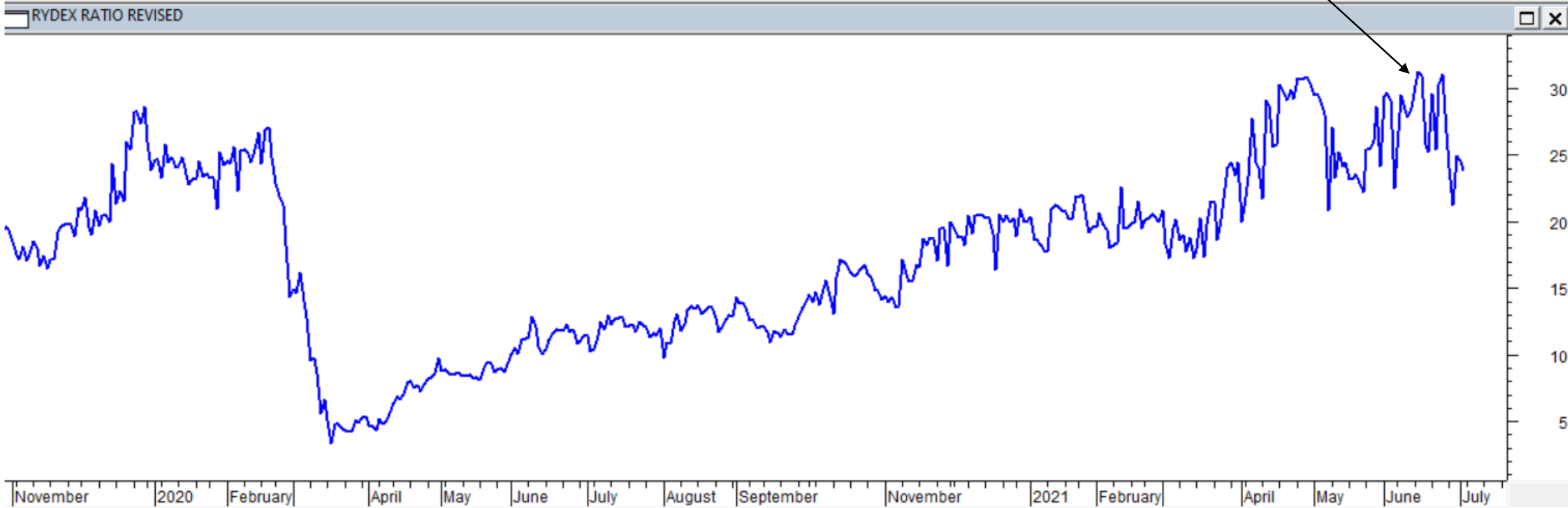
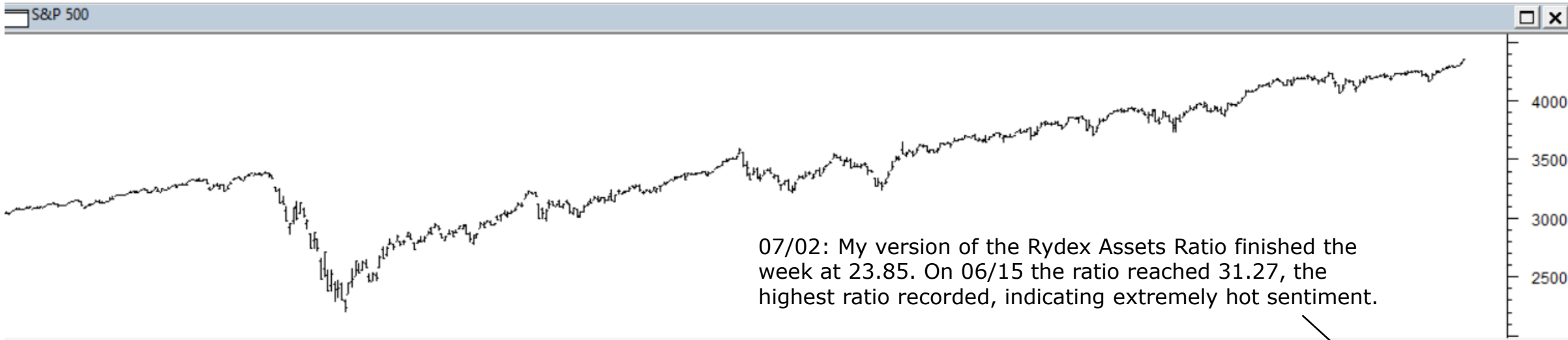
07/02: on Friday VIX closed the week at its lowest reading since February 2020.



TCI based on VIX

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