

Charts to Friday 13th August 2021

Market Charts – Sentiment Analysis

Market Breadth - week ending 8/13

	-4	-3	-2	-1	↓
NYSE	29	35	41	49	54
NasDaq	29	37	42	47	46
SP500	38	45	49	55	62
R2000	26	35	39	46	47

number = % stocks >50day ma

Consensus Polls:

08/13: AAI Bears% was lower at 31.5%, almost unchanged from 31.7% previous week, the highest since early February.

08/13: Investors Intelligence Bulls% higher at 56.4%. Bears% lower at 15.9%. Bear% fell to 15.3% on 07/16, the lowest since March 2018 and the ratio of Bulls to Bears reached 4 on that date.

08/13: The NAAIM Exposure Index was almost unchanged at 97.55.

Mutual Fund Flow:

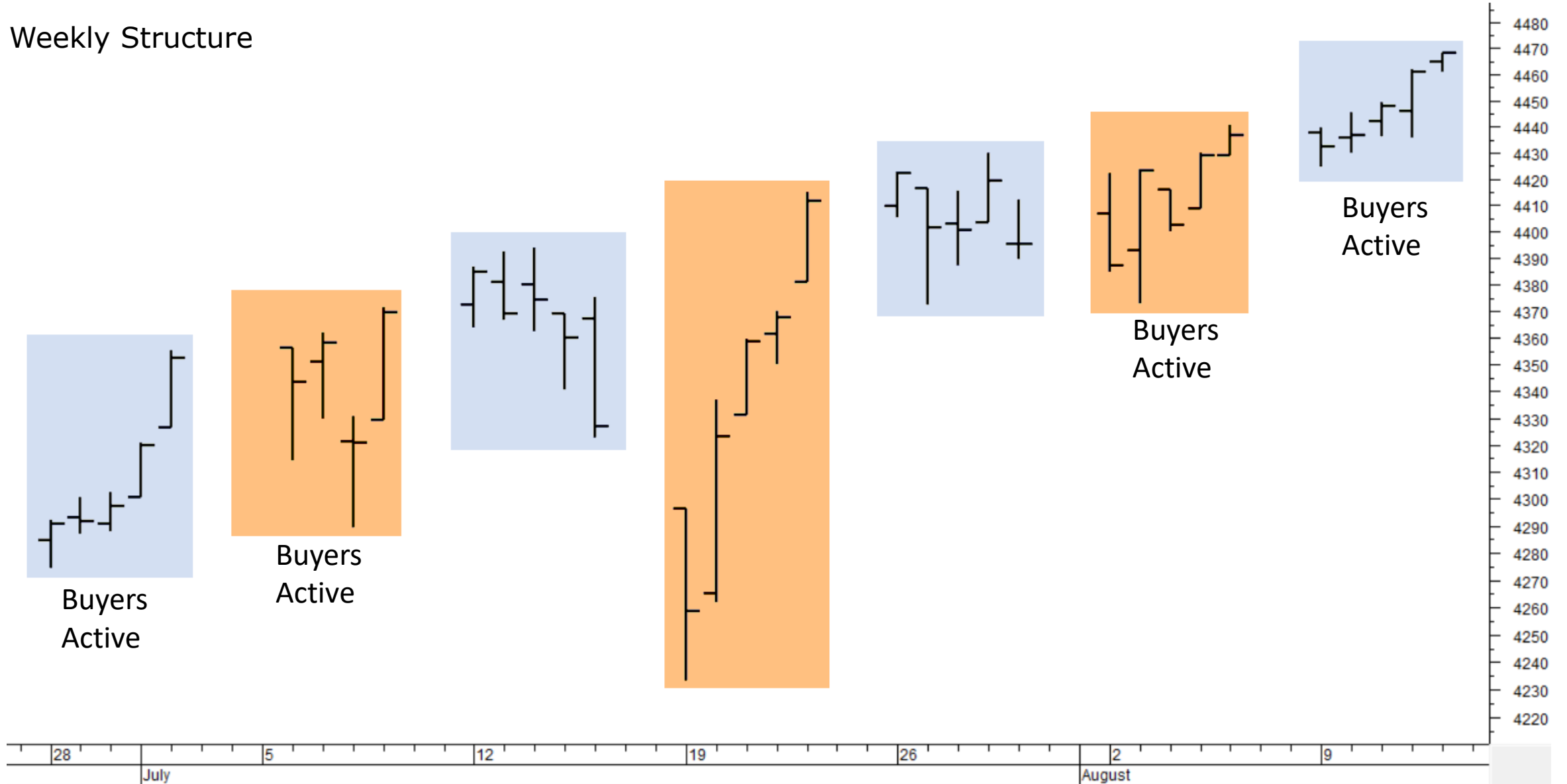
8/13: On Friday 30th July, my version of the Rydex Assets Ratio reached 38.57, the highest ratio recorded, indicating extremely hot sentiment. In the ST, the ratio fell sharply at the end of the week, down to 20.6, the lowest since April 1st - this as SPX reached another new high, a pattern that's usually bullish in the ST.

08/13: lipperusfundflows reported Equity Fund (inc ETF) net inflows of \$4.2 billion in the week to 11th August.

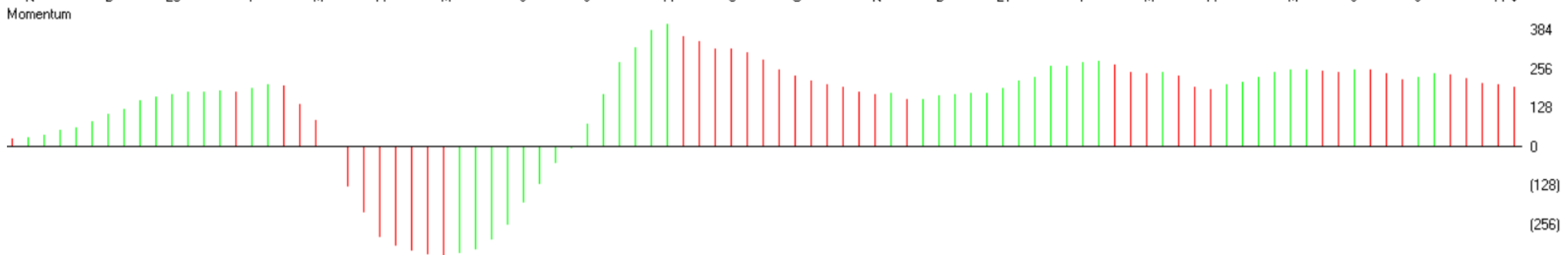
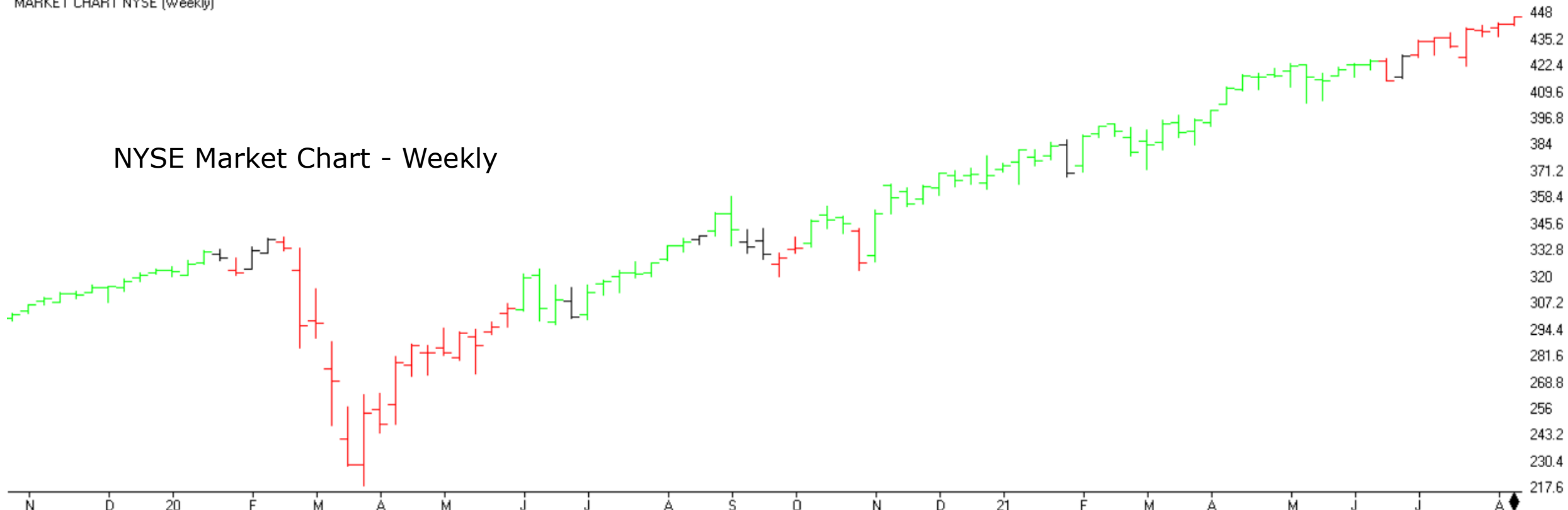
VIX:

07/02: on Friday VIX closed the week at 15.07, its lowest reading since February 2020.

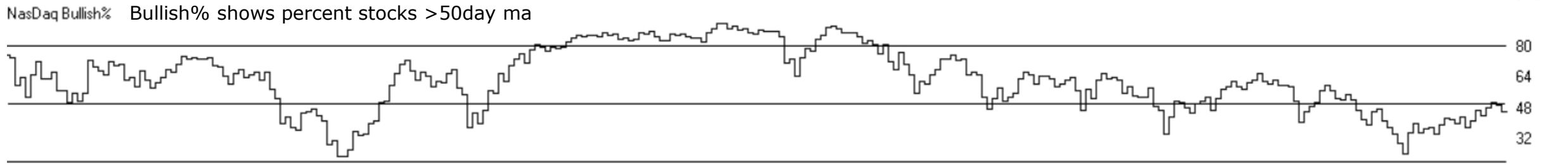
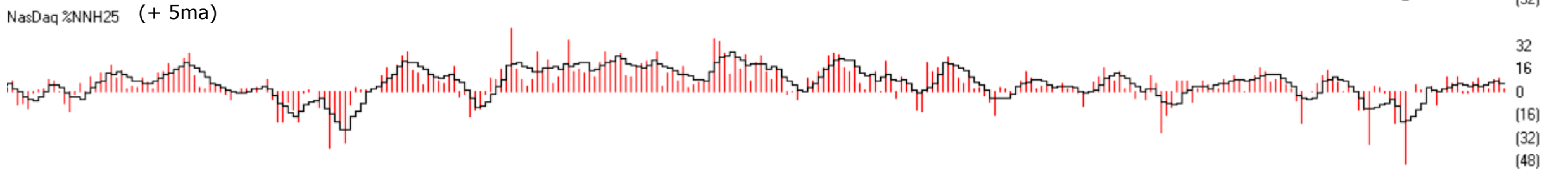
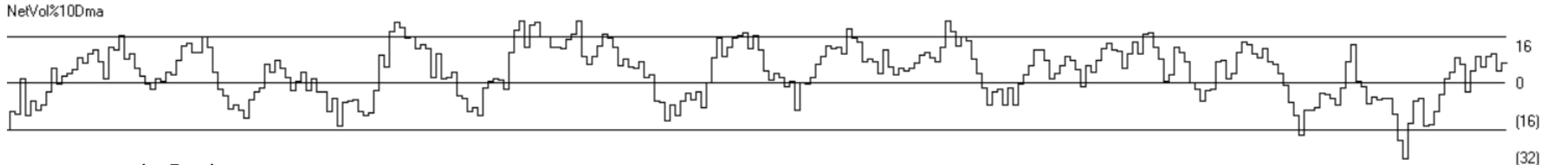
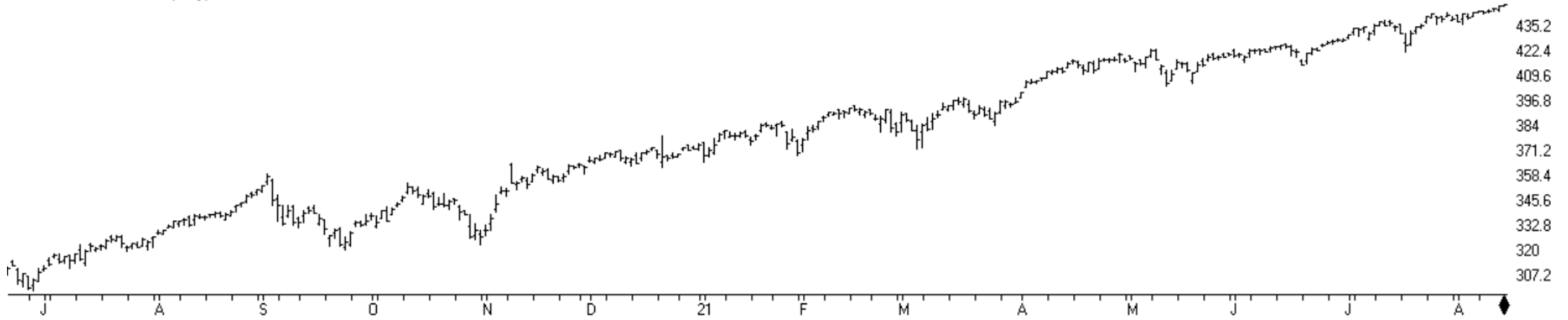
Weekly Structure



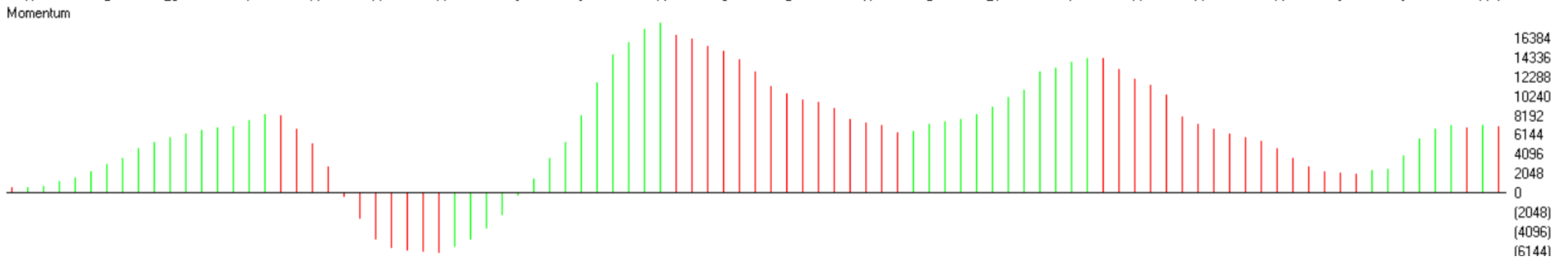
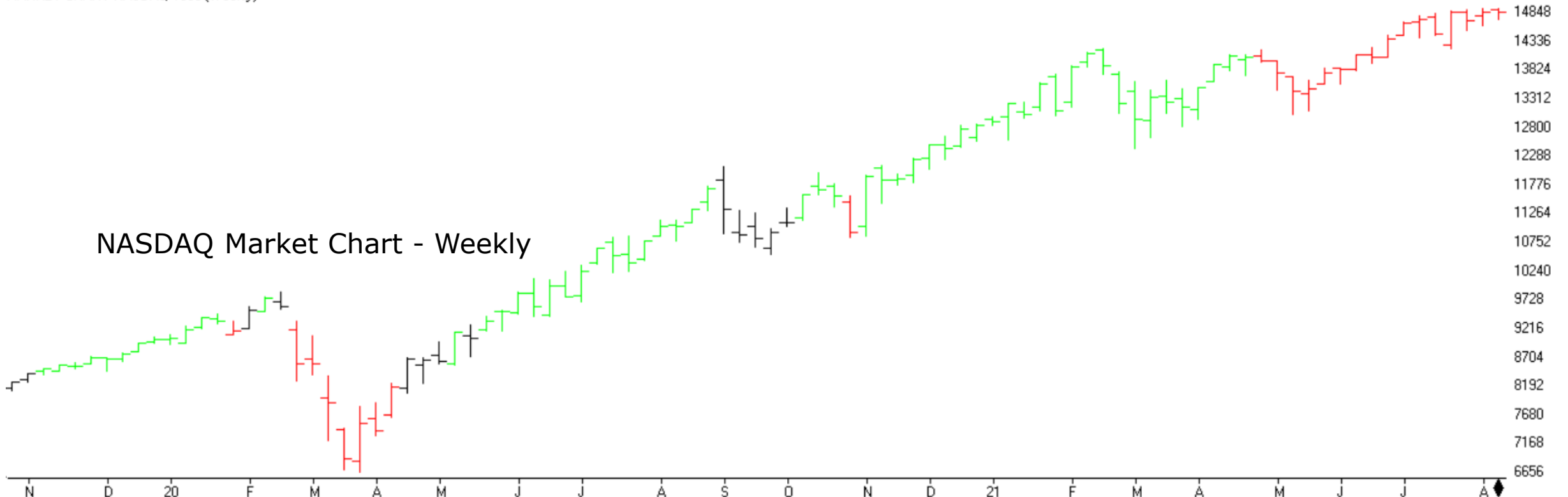
NYSE Market Chart - Weekly



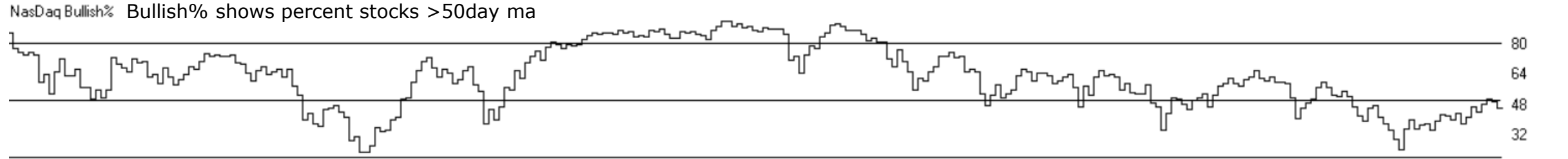
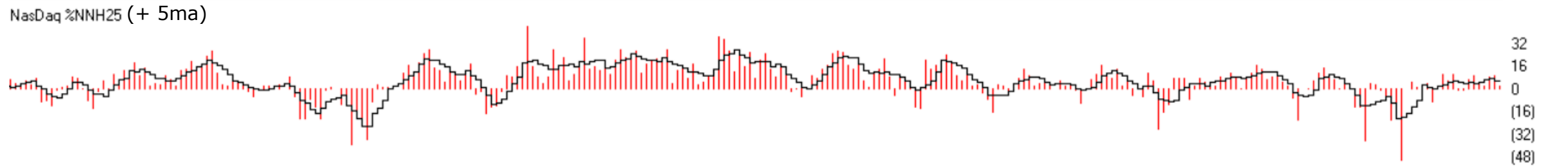
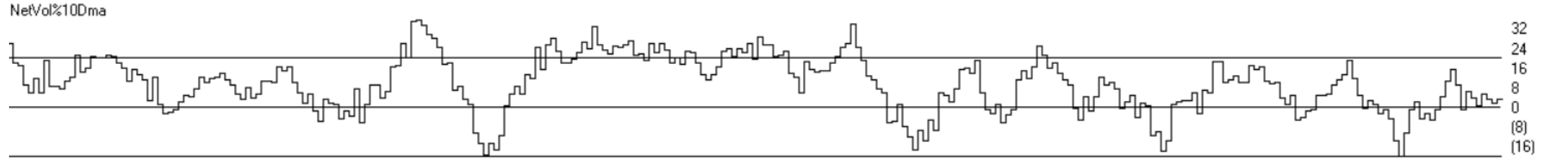
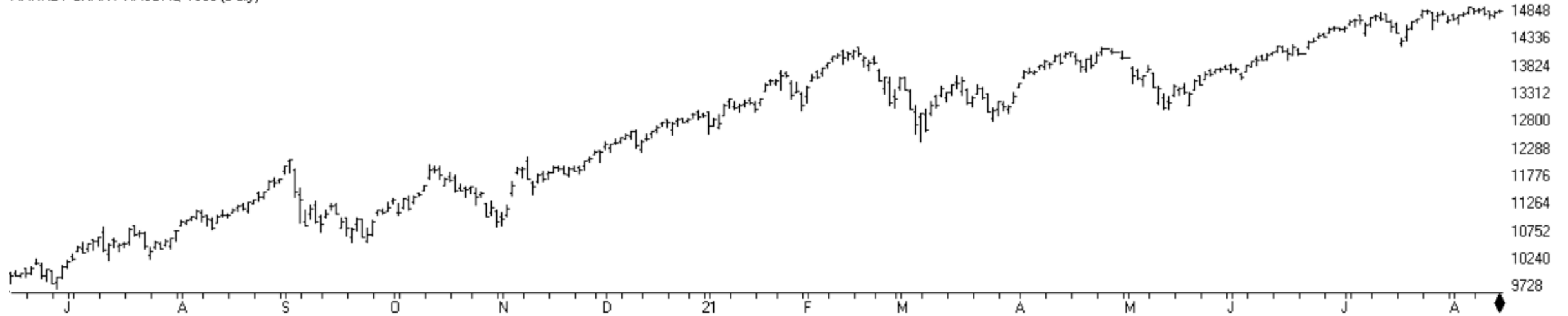
MARKET CHART NYSE (Daily)



NASDAQ Market Chart - Weekly

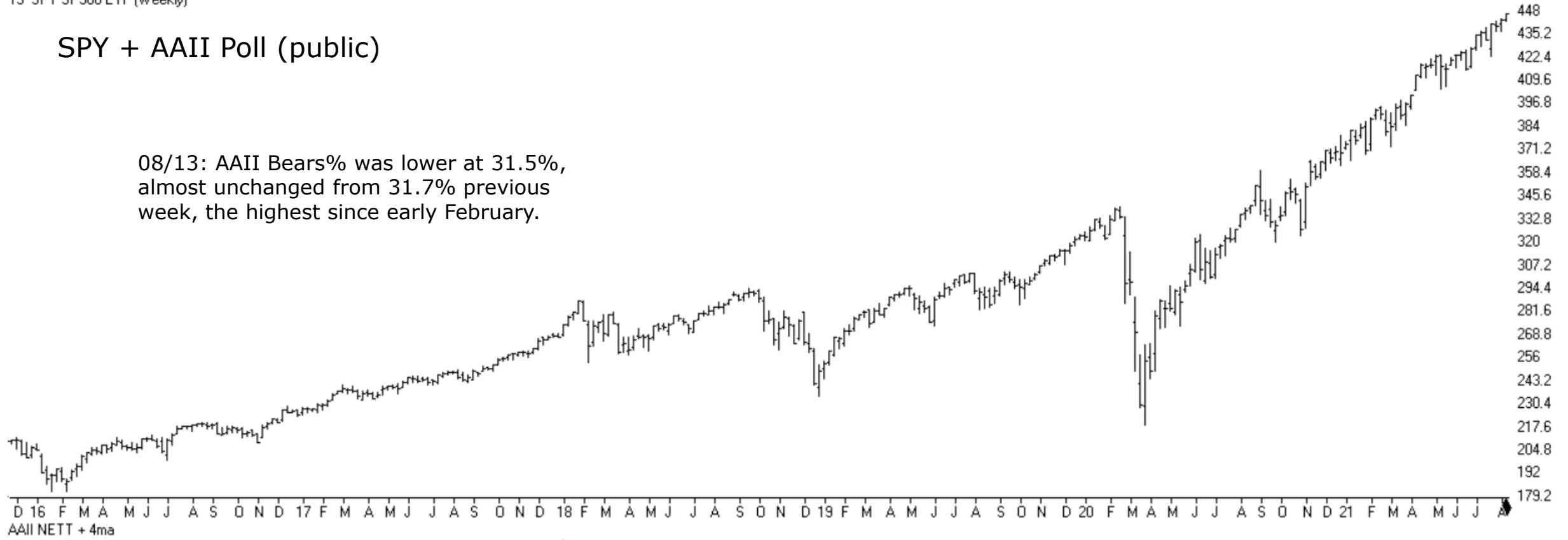


MARKET CHART NASDAQ 1800 (Daily)

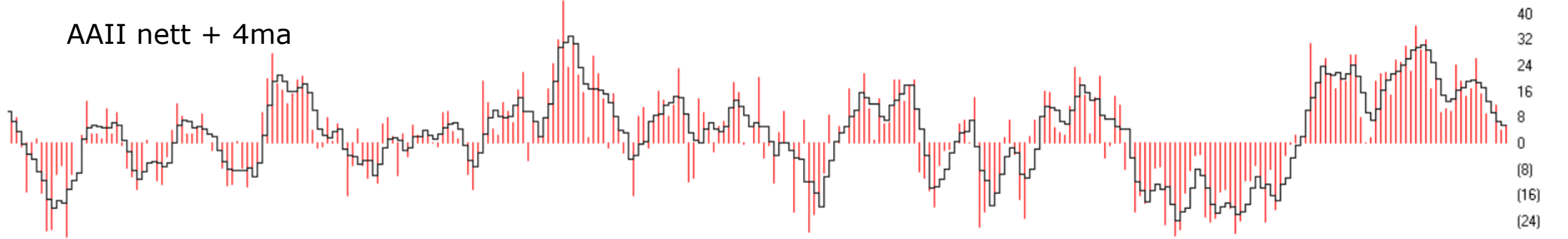


SPY + AAI Poll (public)

08/13: AAI Bears% was lower at 31.5%, almost unchanged from 31.7% previous week, the highest since early February.

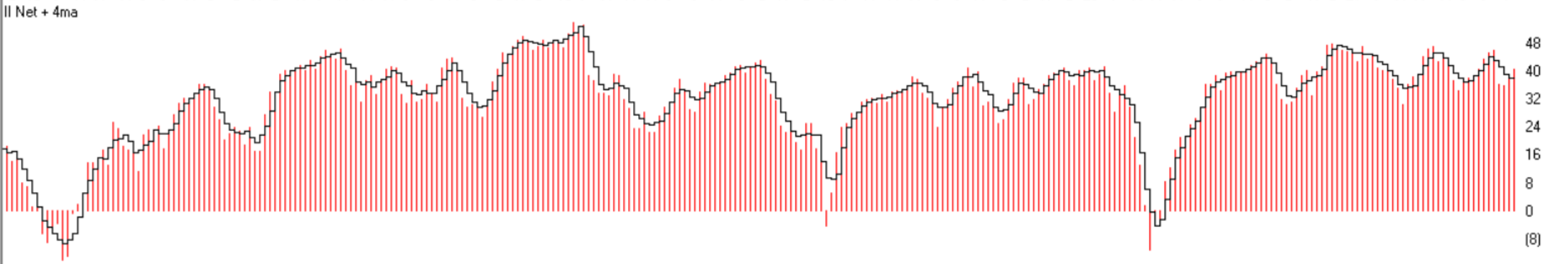
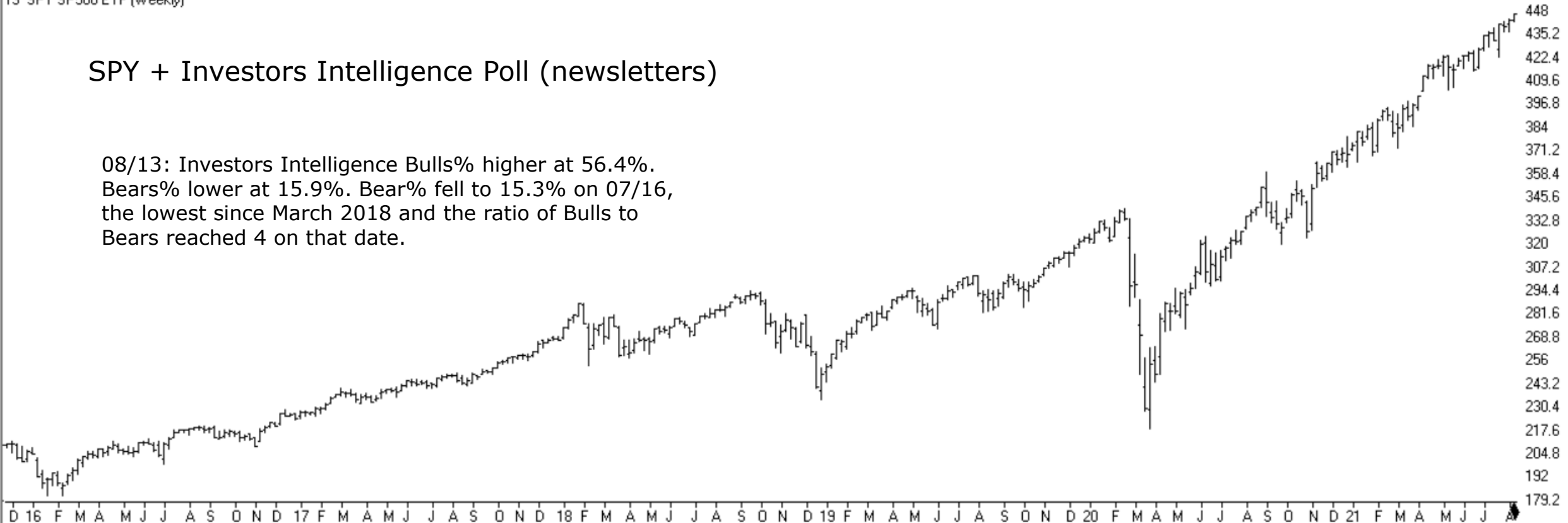


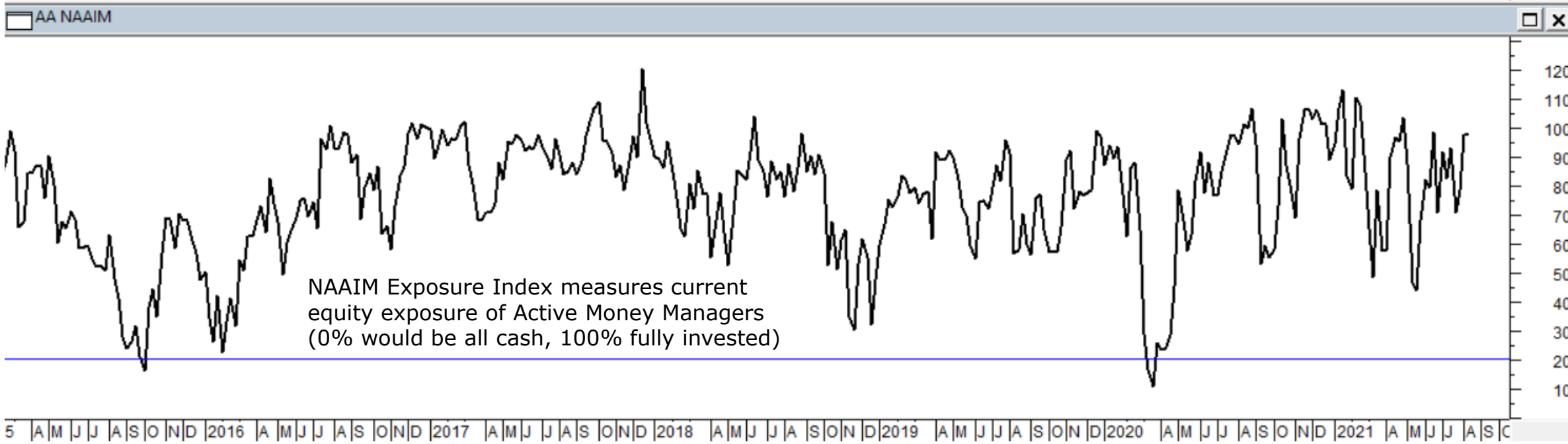
AAII nett + 4ma



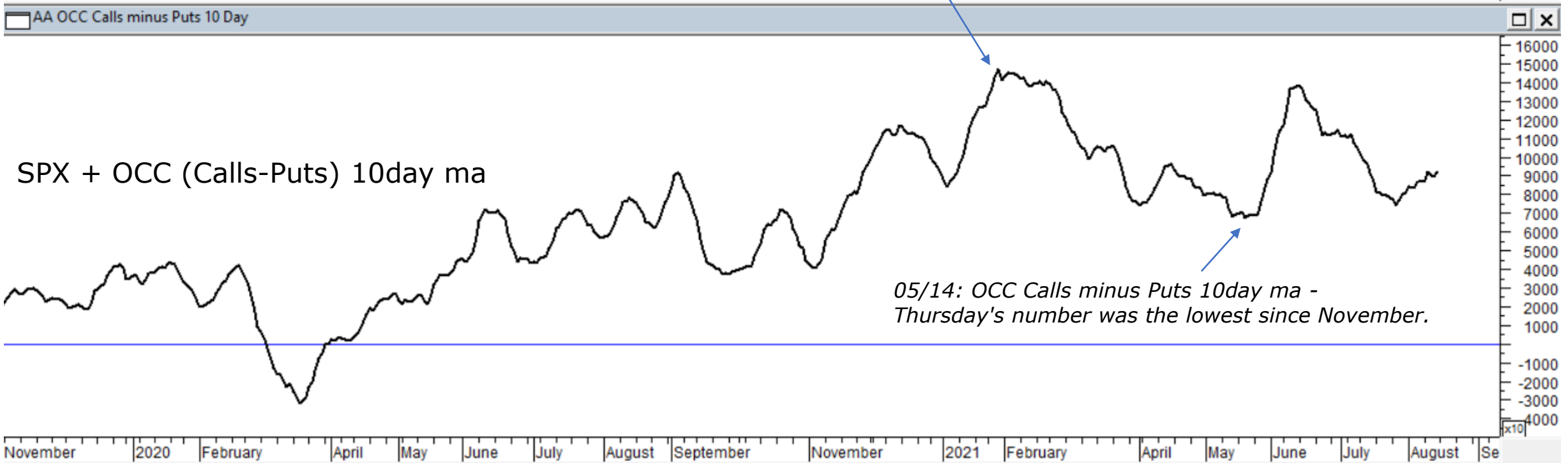
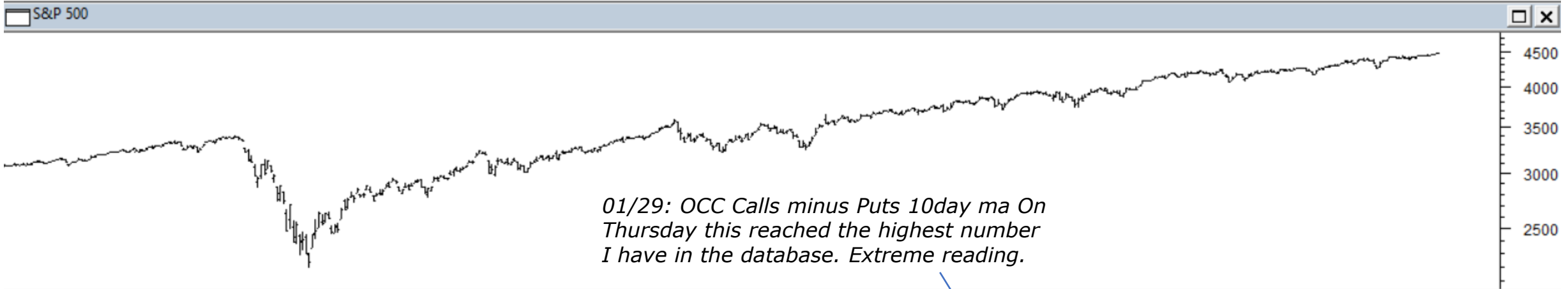
SPY + Investors Intelligence Poll (newsletters)

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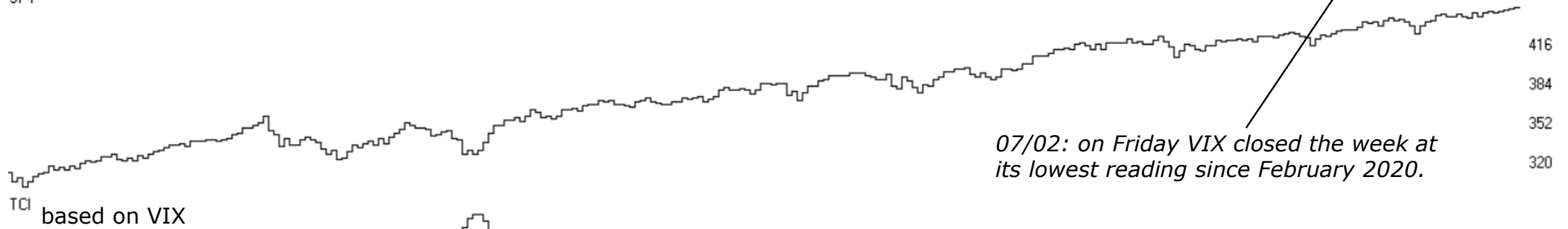
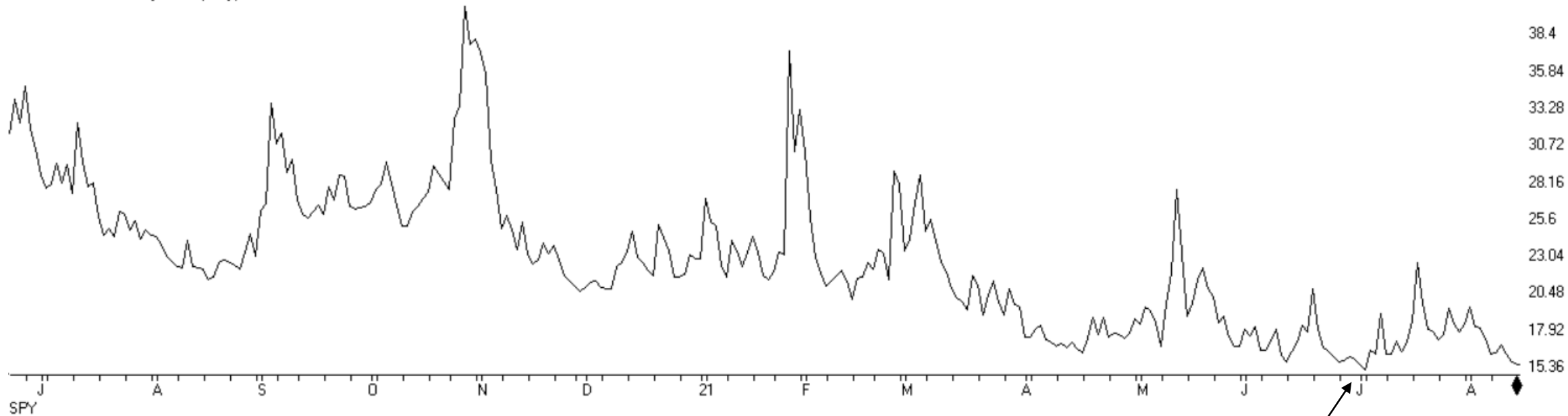




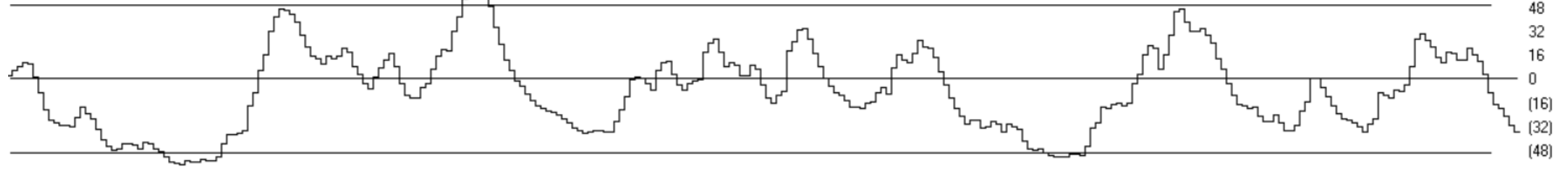
5 | A | M | J | J | A | S | O | N | D | 2016 | A | M | J | J | A | S | O | N | D | 2017 | A | M | J | J | A | S | O | N | D | 2018 | A | M | J | J | A | S | O | N | D | 2019 | A | M | J | J | A | S | O | N | D | 2020 | A | M | J | J | A | S | O | N | D | 2021 | A | M | J | J | A | S | C



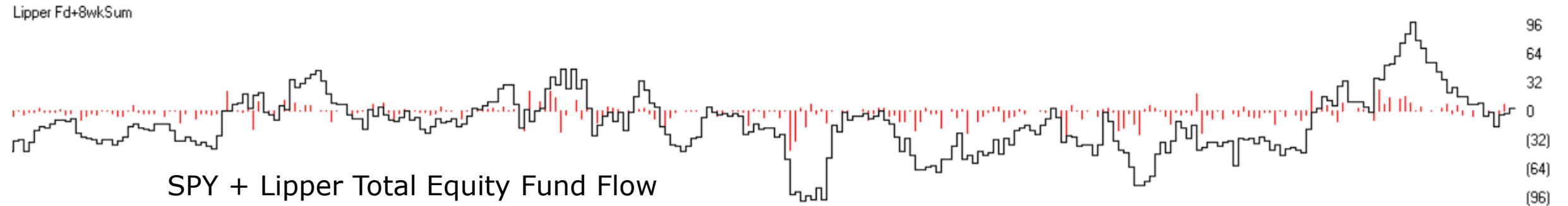
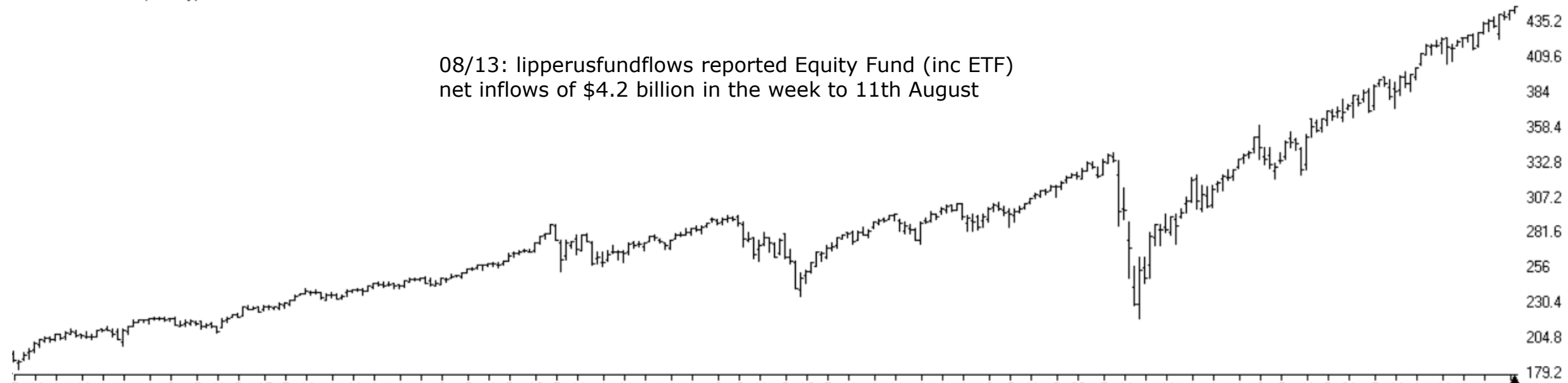
VIX - S&P 500 Volatility Index (Daily)



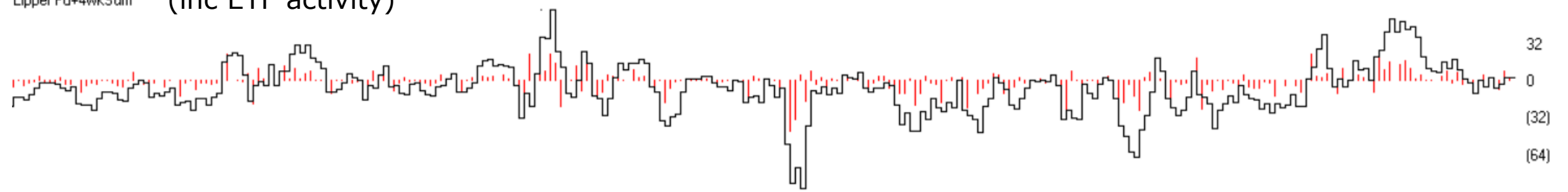
07/02: on Friday VIX closed the week at its lowest reading since February 2020.

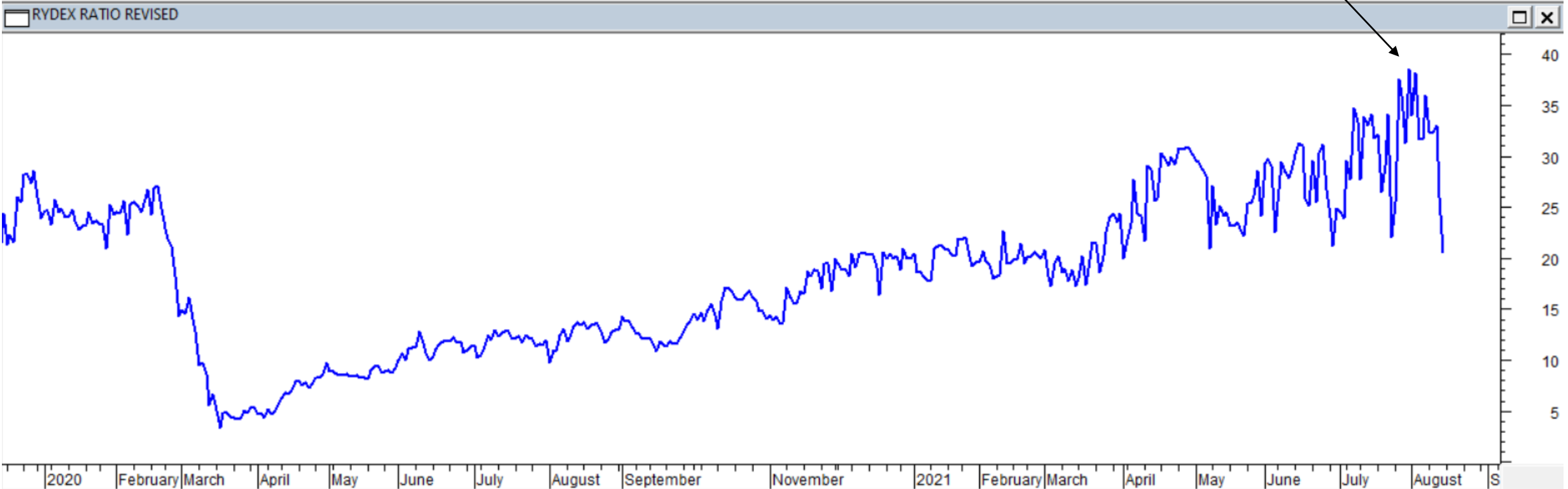
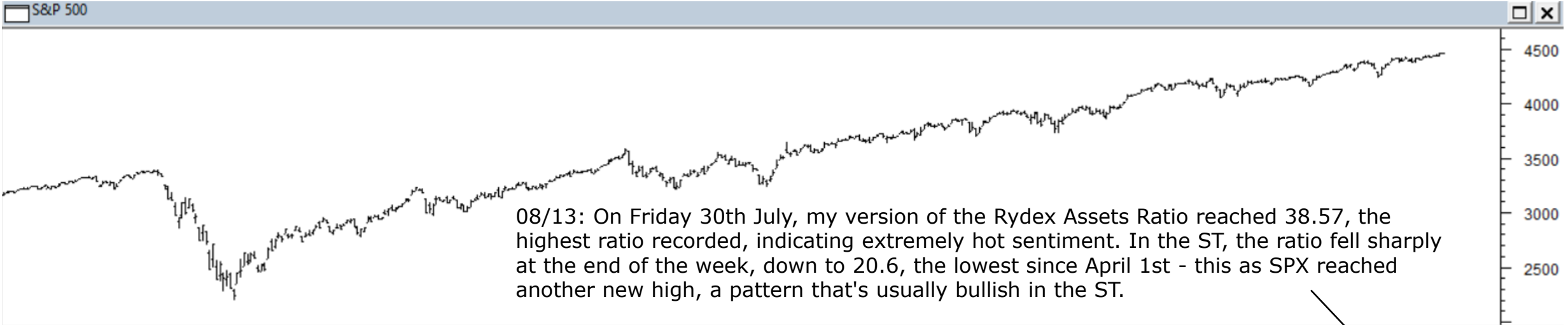


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net inflows of \$4.2 billion in the week to 11th August



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





ChartProfit