

Charts to Friday 20th August 2021

Market Charts – Sentiment Analysis

Market Breadth - week ending	8/20				
	-4	-3	-2	-1	↓
NYSE	35	41	49	54	43
NasDaq	37	42	47	46	39
SP500	45	49	55	62	54
R2000	35	39	46	47	40

number = % stocks >50day ma

Mutual Fund Flow:

08/20: my version of the Rydex Assets Ratio ended the week at 30.00. On Friday 30th July, the ratio reached 38.57, the highest recorded, indicating extremely hot sentiment.

08/20: lipperusfundflows reported Equity Fund (inc ETF) net inflows of \$13.9 billion in the week to 18th August.

VIX:

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

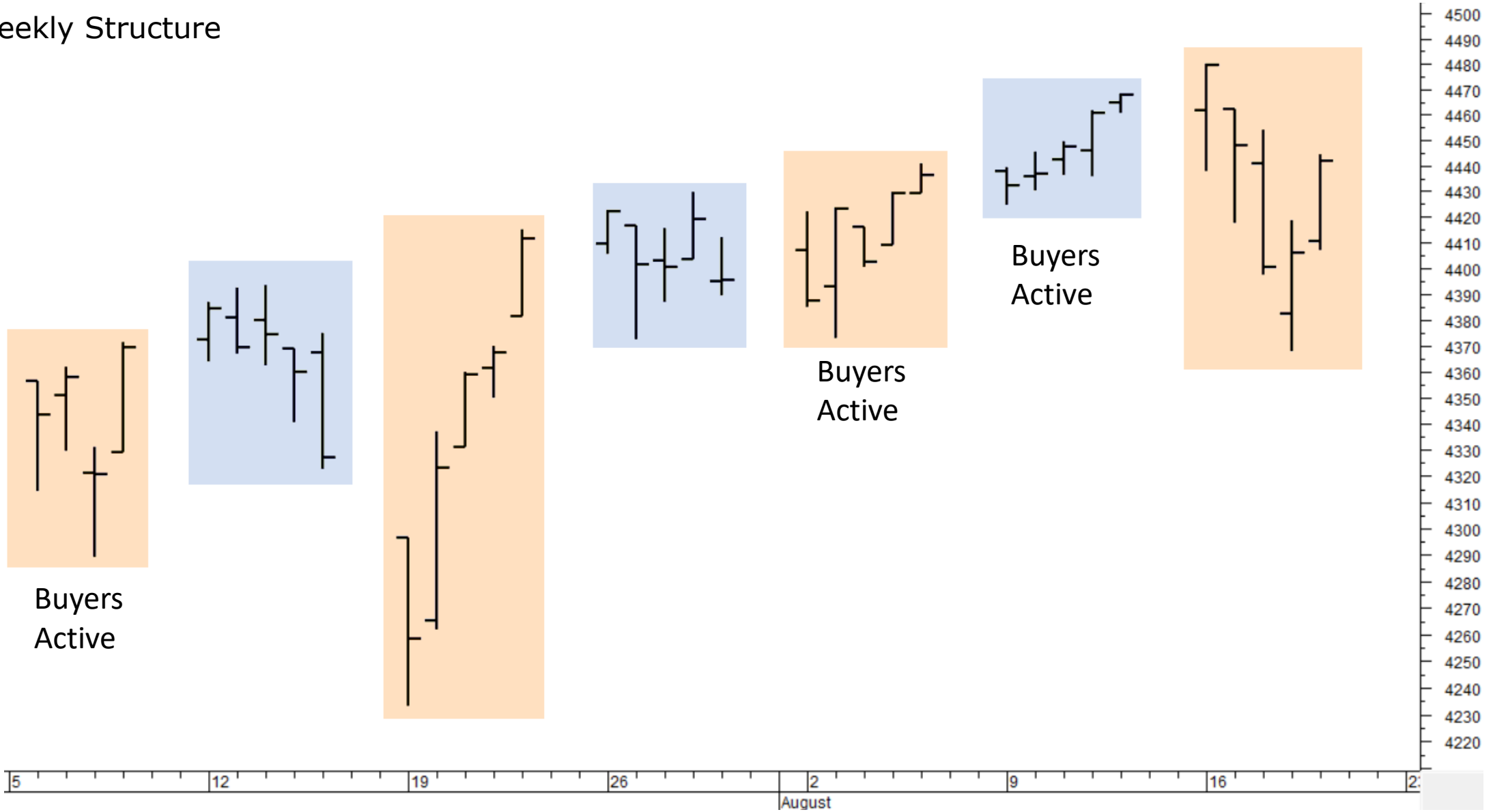
Consensus Polls:

08/20: AAI Bears% was higher at 35.1% the highest since early February.

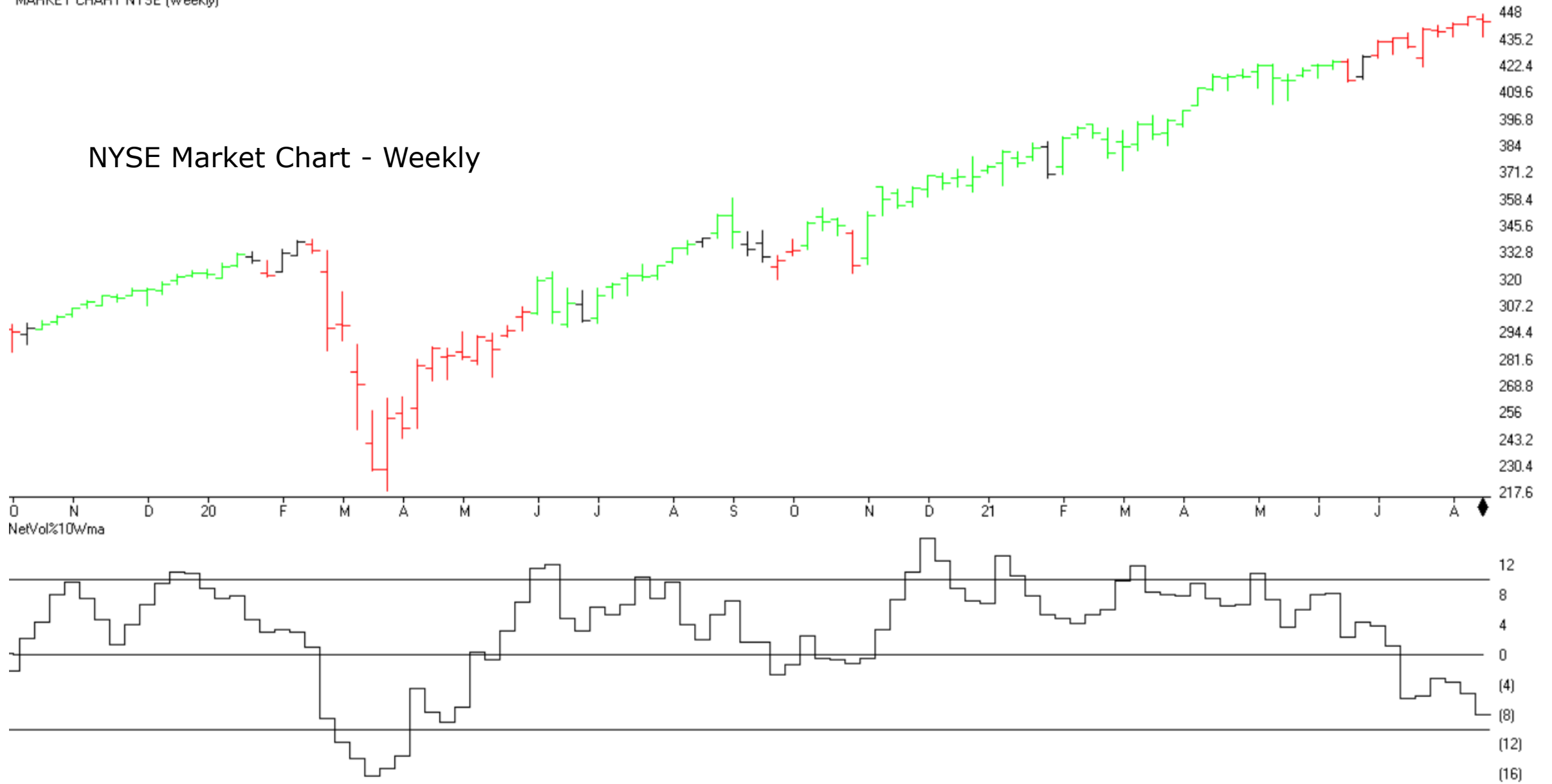
08/20: Investors Intelligence Bulls% was lower at 51.1%. Close to the 12month low at 50.5%.

08/20: The NAAIM Exposure Index fell sharply to 70.57, from 97.55.

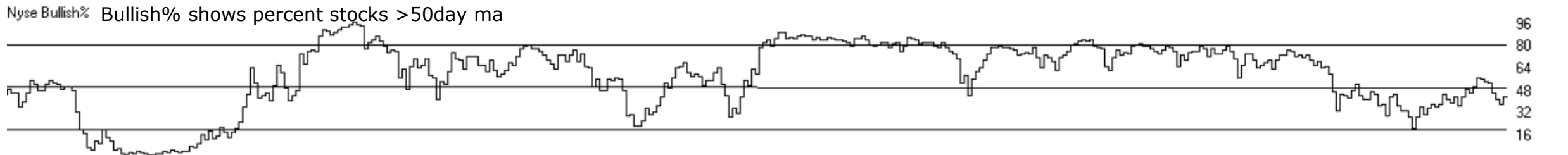
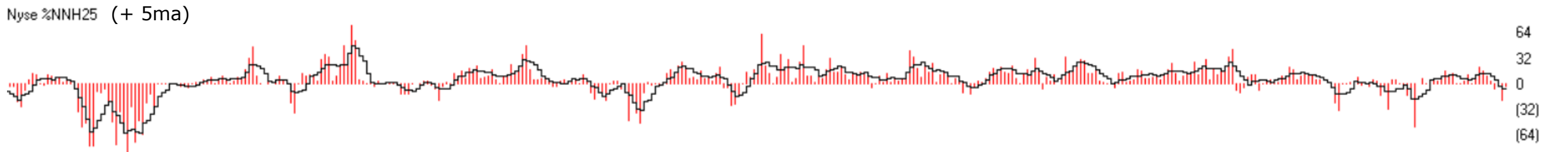
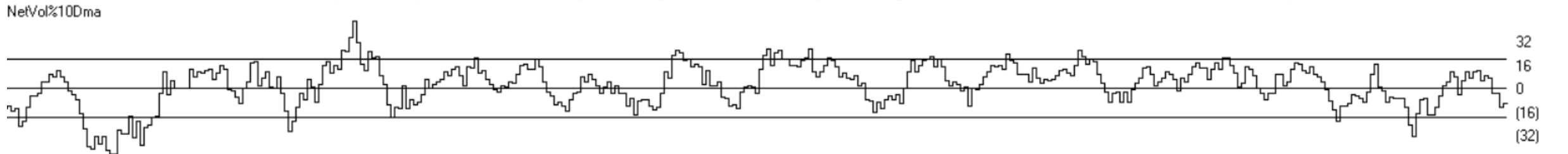
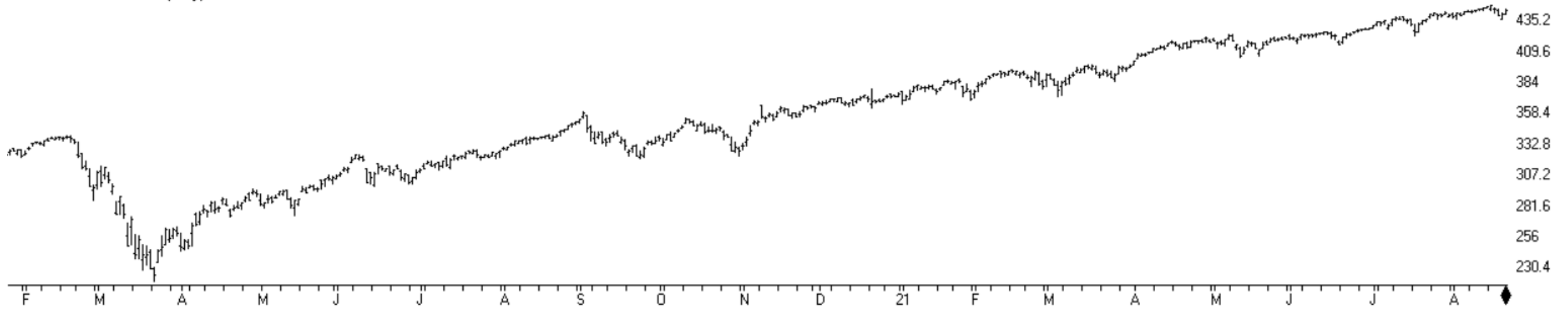
Weekly Structure



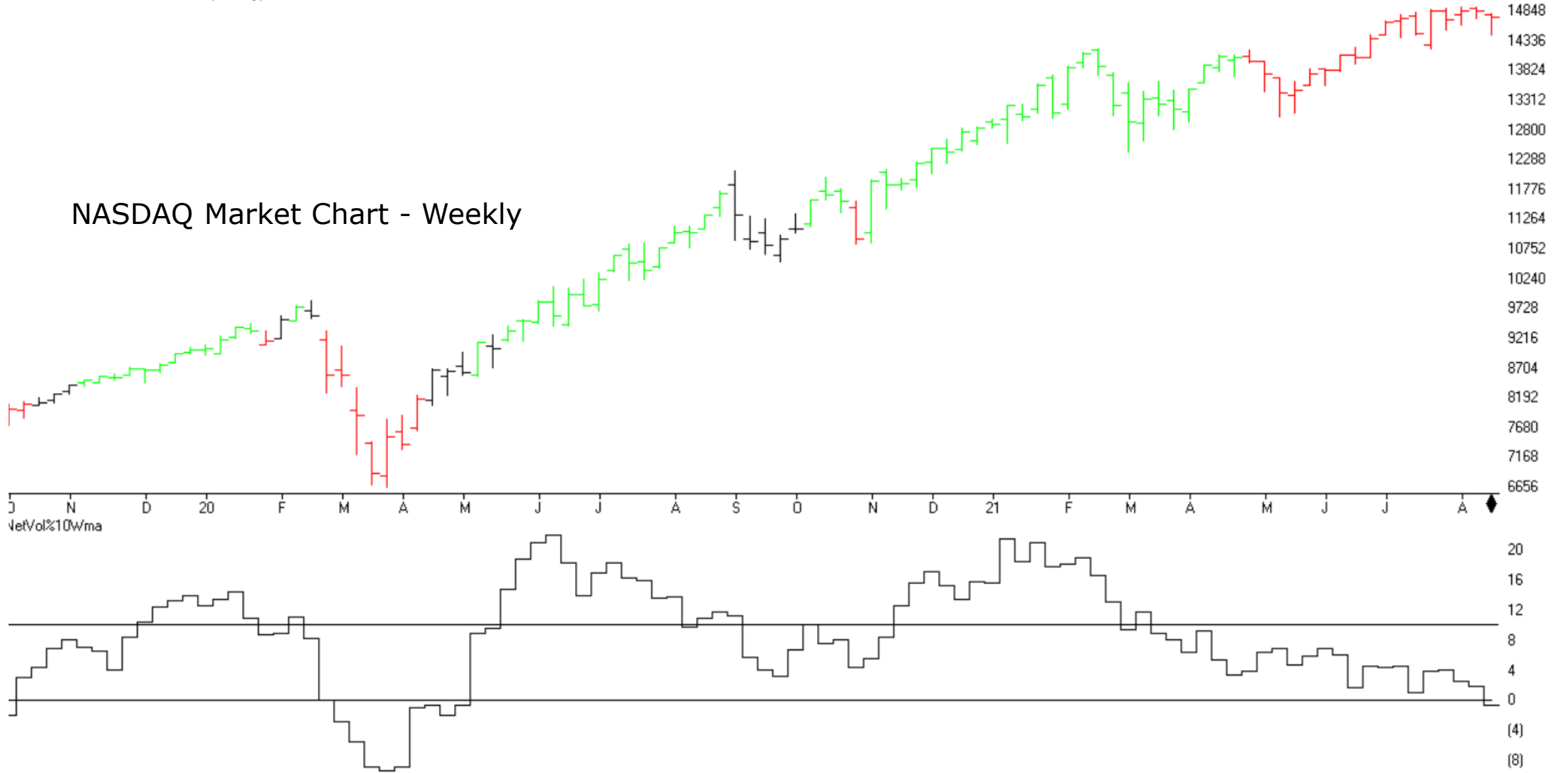
NYSE Market Chart - Weekly



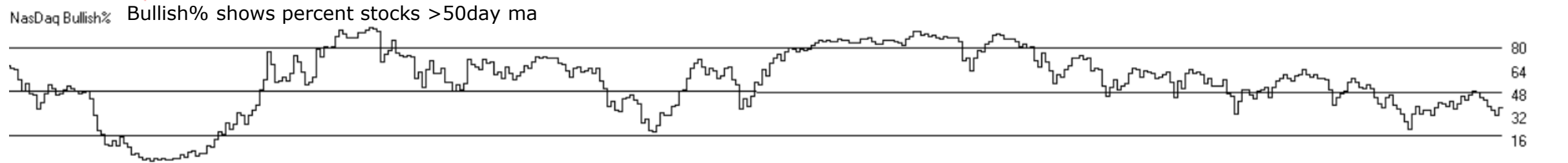
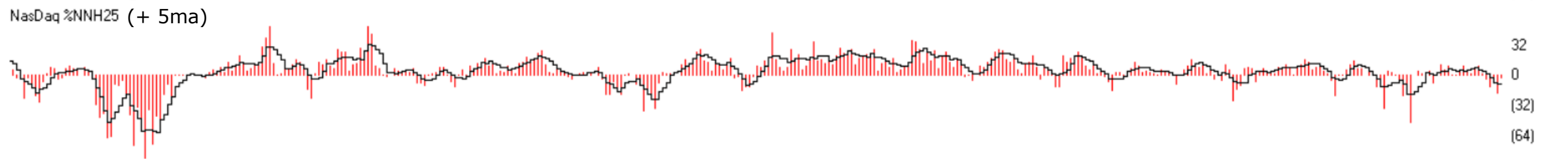
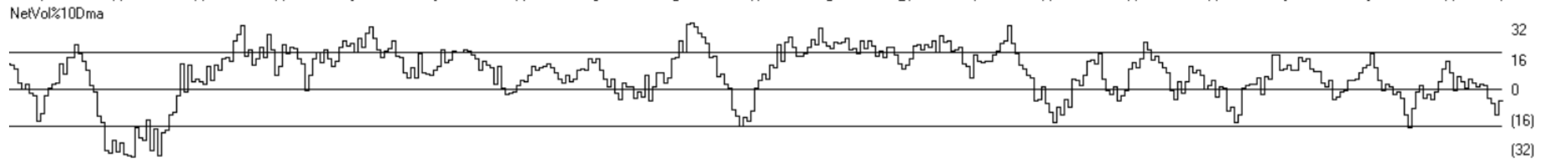
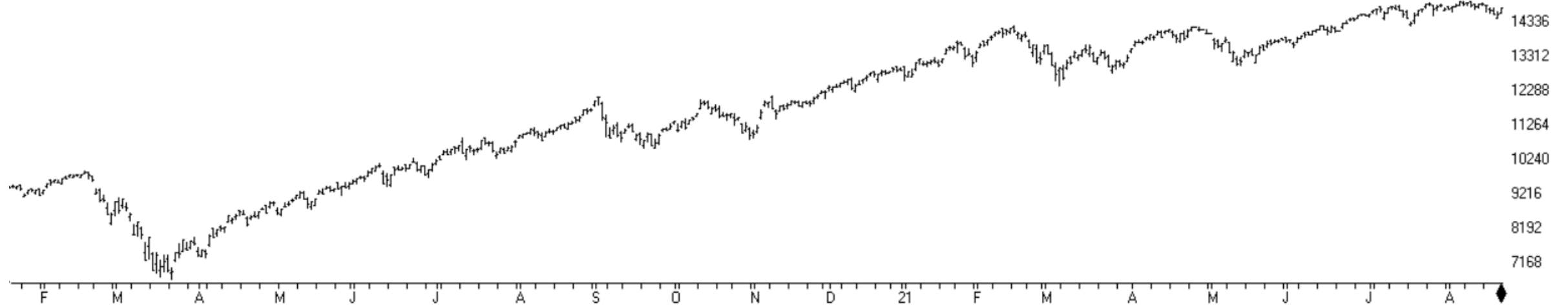
MARKET CHART NYSE (Daily)



NASDAQ Market Chart - Weekly

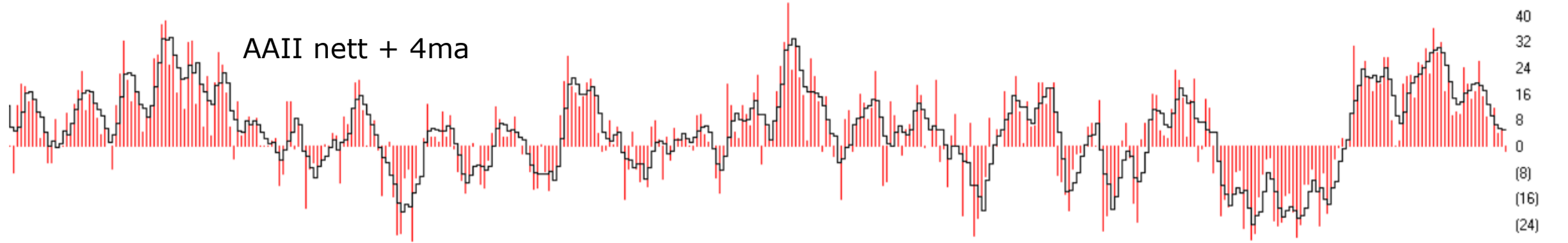
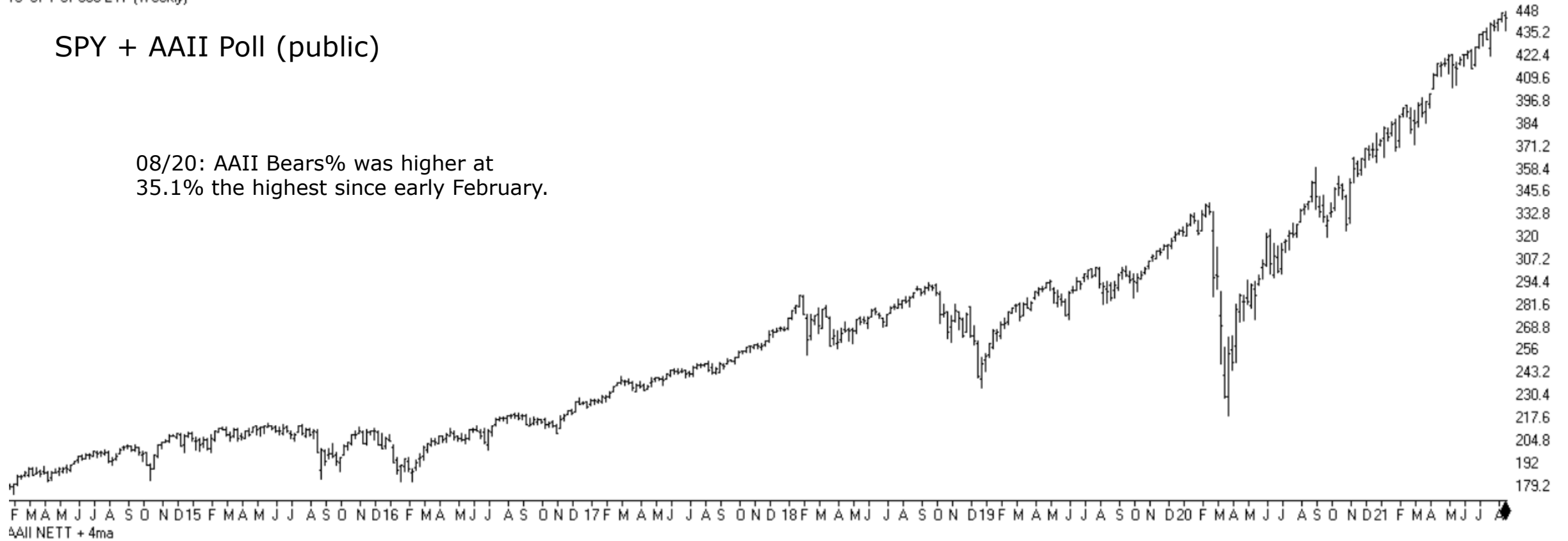


MARKET CHART NASDAQ 1800 (Daily)



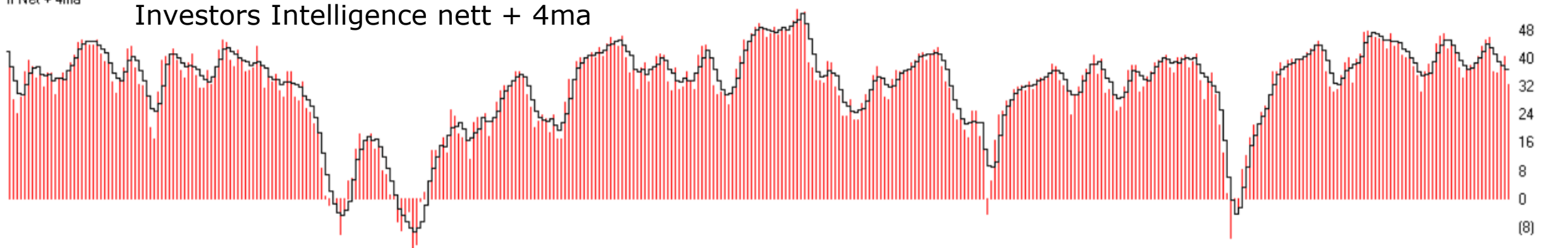
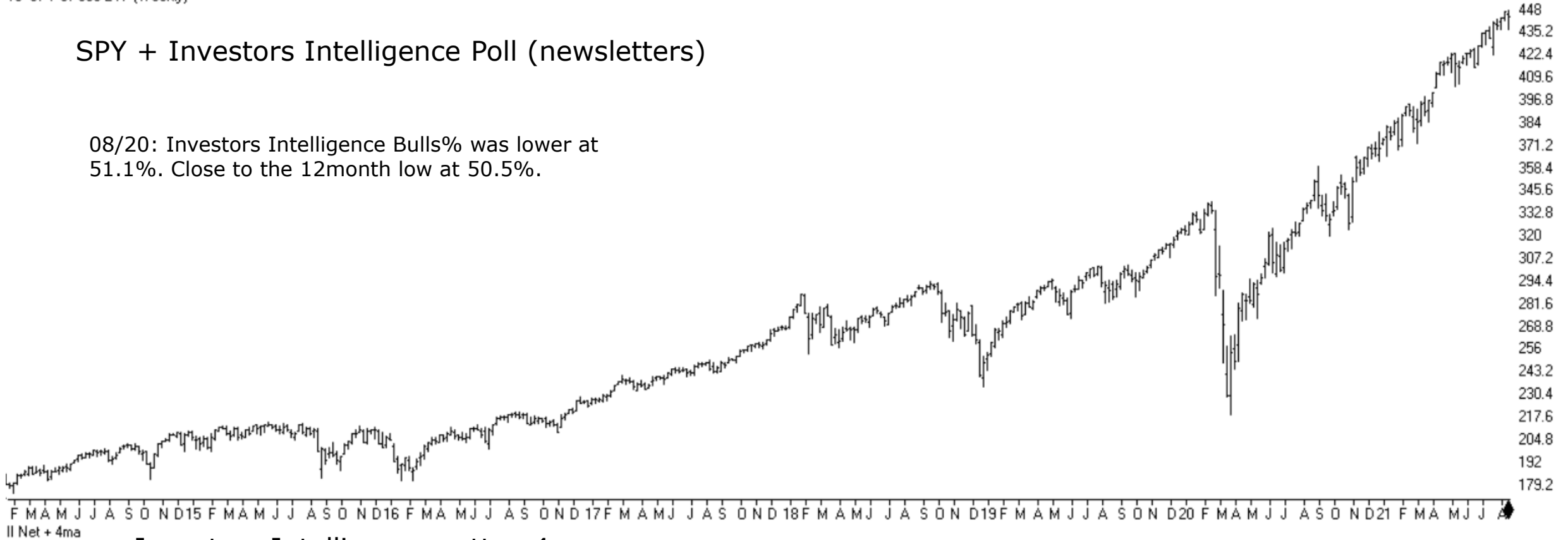
SPY + AAI Poll (public)

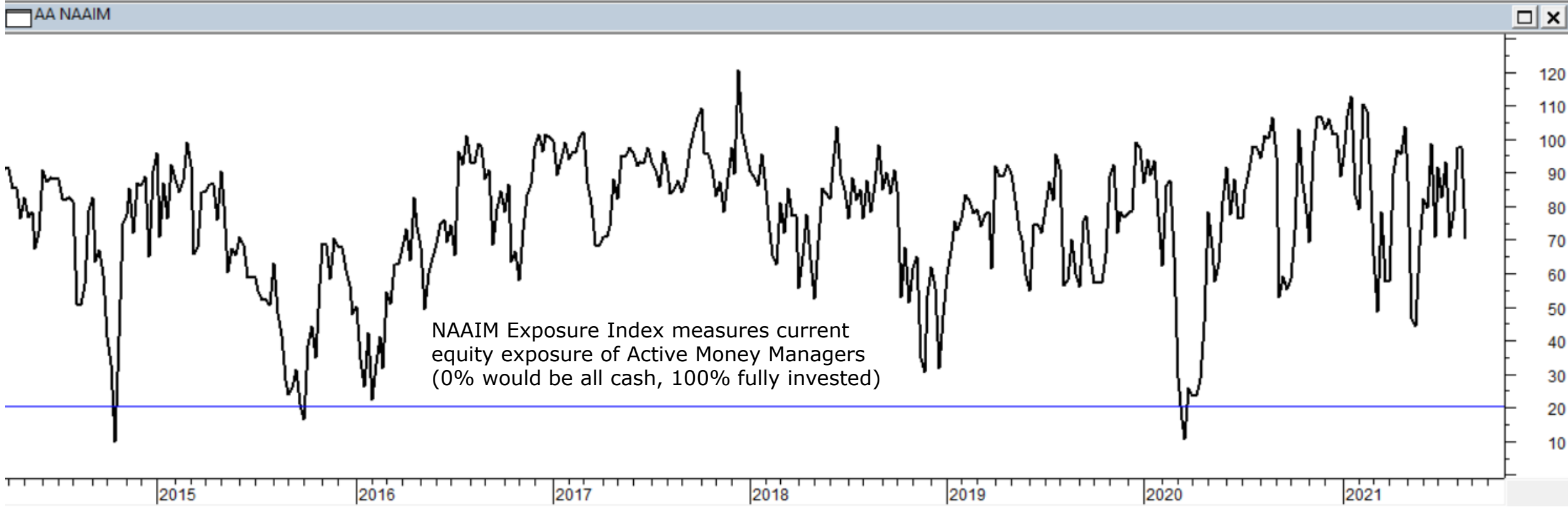
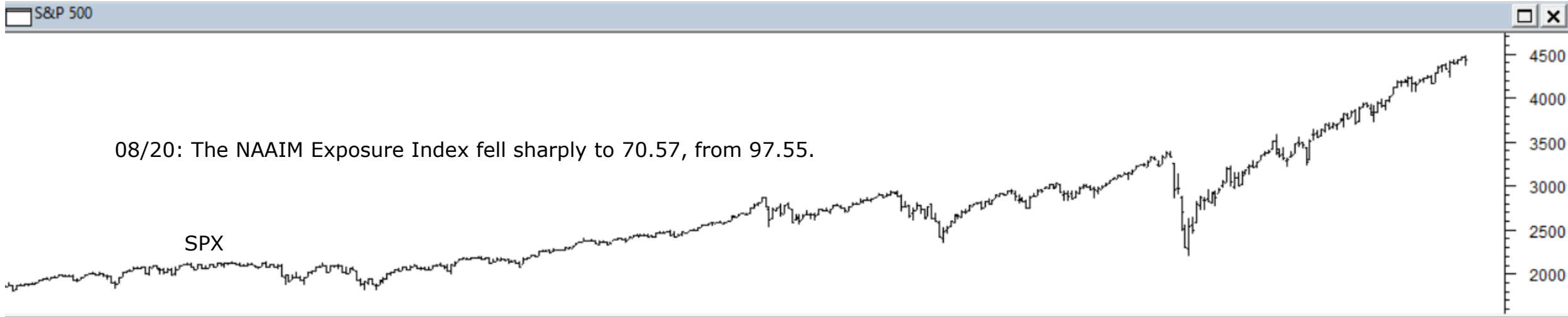
08/20: AAII Bears% was higher at 35.1% the highest since early February.

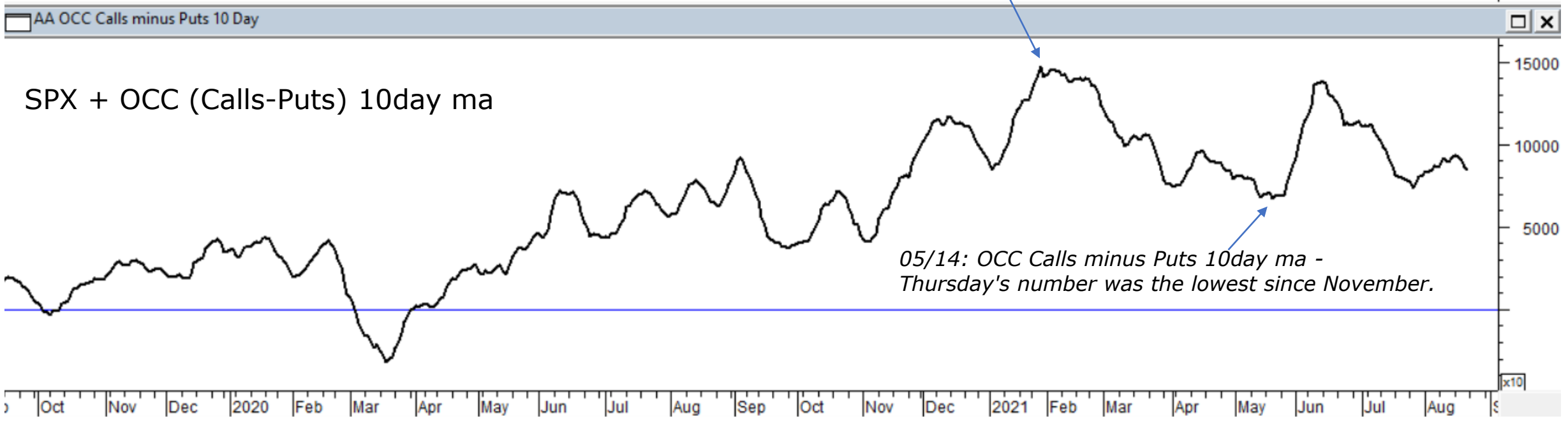
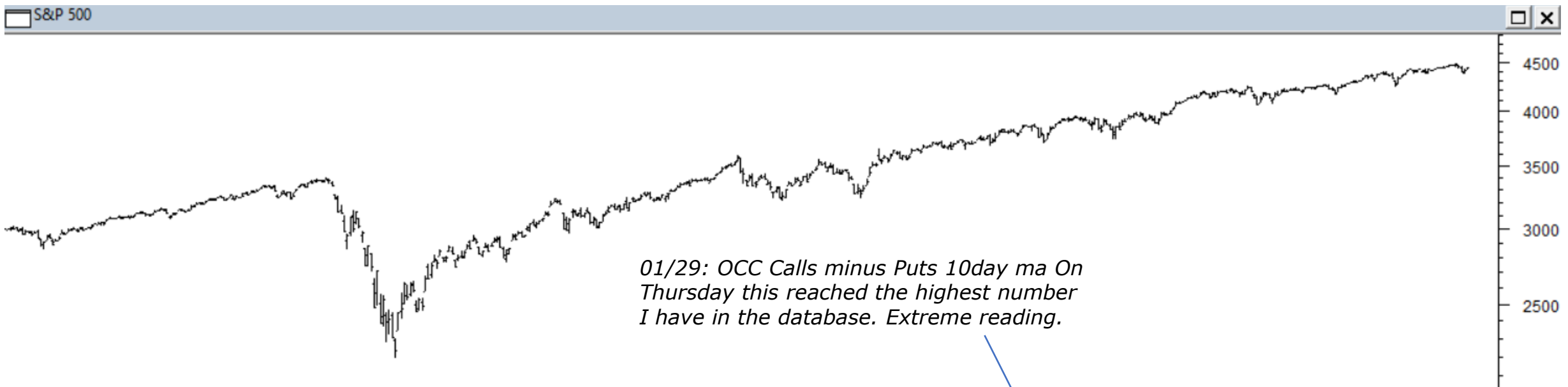


SPY + Investors Intelligence Poll (newsletters)

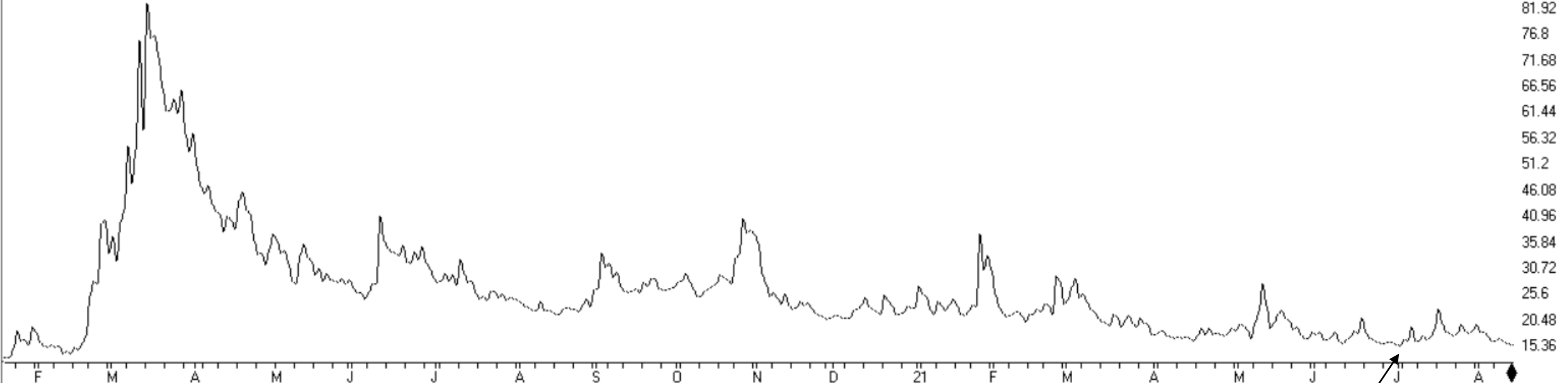
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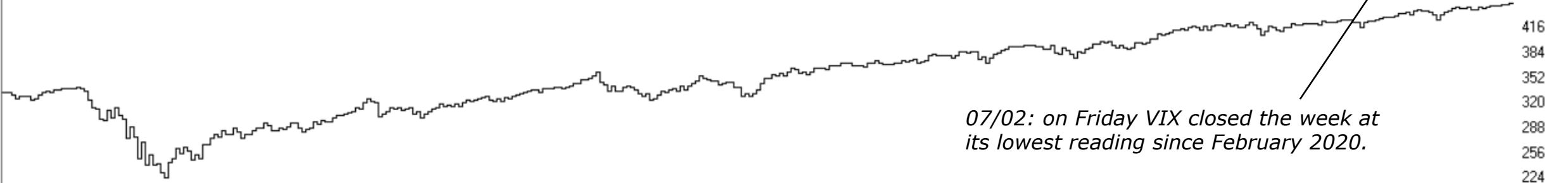




VIX - S&P 500 Volatility Index (Daily)

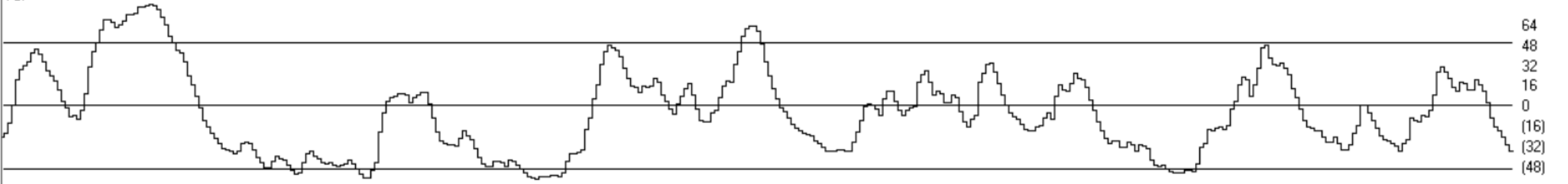


SPY

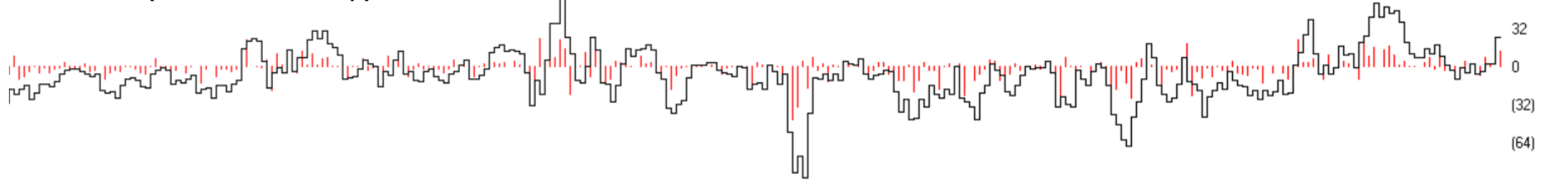
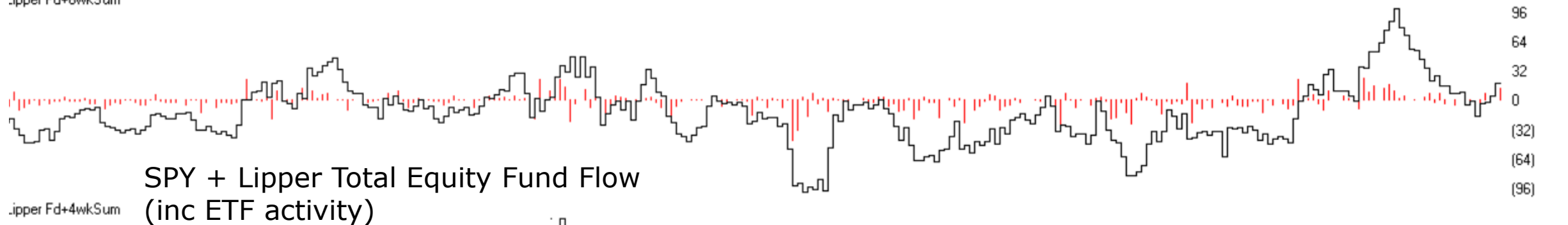
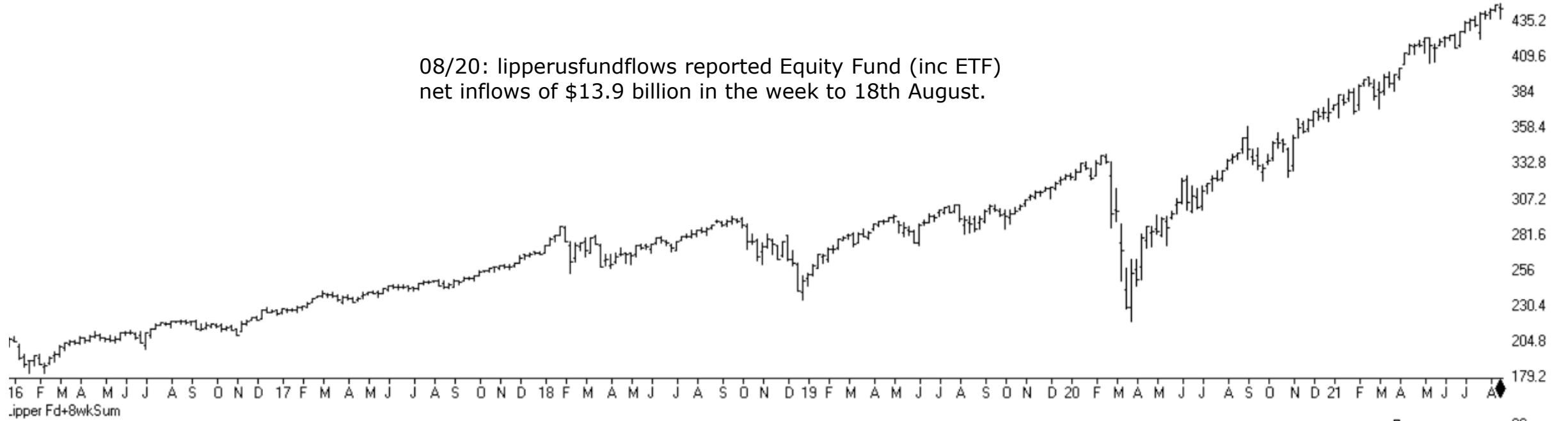


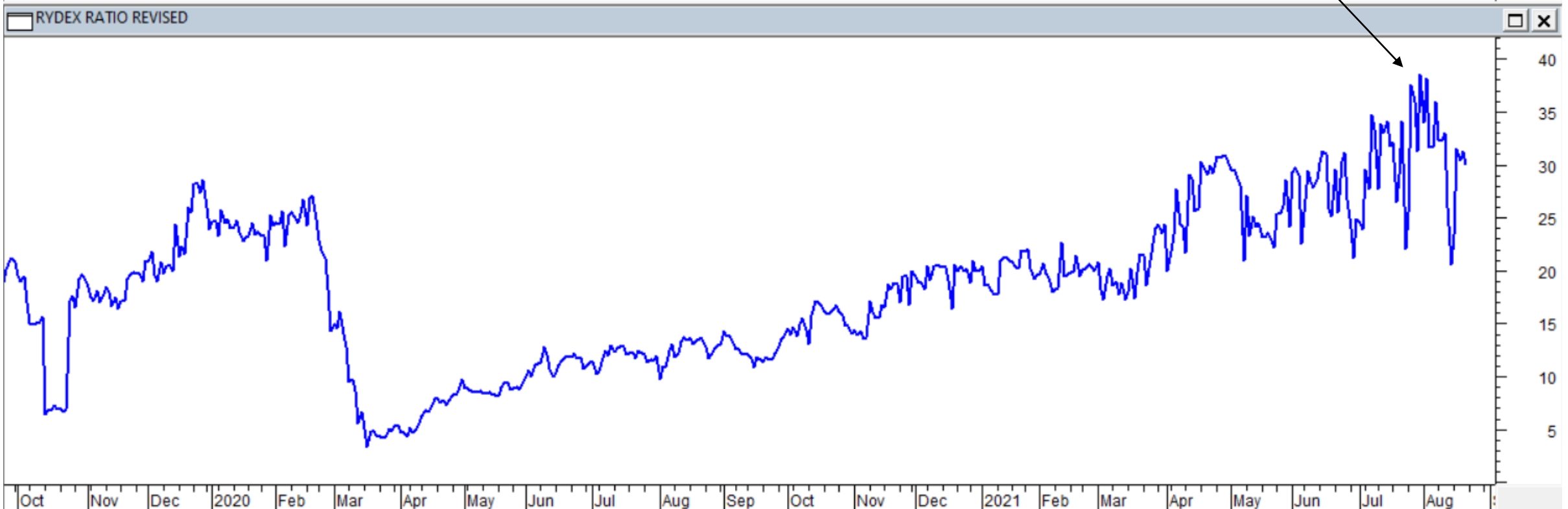
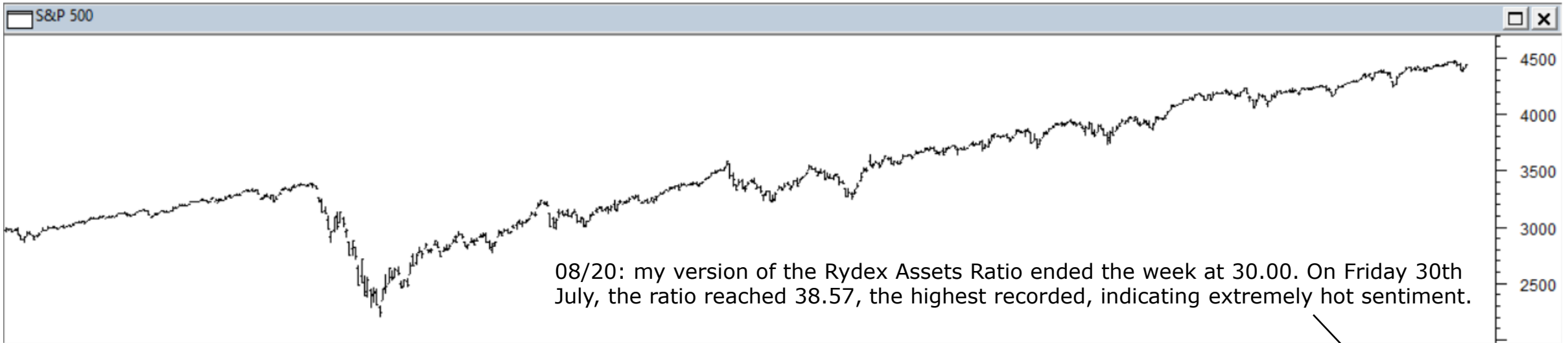
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TCI based on VIX



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