

Charts to Friday 27<sup>th</sup> August 2021

Market Charts – Sentiment Analysis

Market Breadth - week ending					8/27
	-4	-3	-2	-1	↓
NYSE	41	49	54	43	61
NasDaq	42	47	46	39	61
SP500	49	55	62	54	64
R2000	39	46	47	40	63

number = % stocks >50day ma

### Mutual Fund Flow:

08/27: my version of the Rydex Assets Ratio ended the week at 33.00. On Friday 30th July, the ratio reached 38.57, the highest recorded, indicating extremely hot sentiment.

08/27: lipperusfundflows reported Equity Fund (inc ETF) net outflows of -\$6.4 billion in the week to 25th August.

### VIX:

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

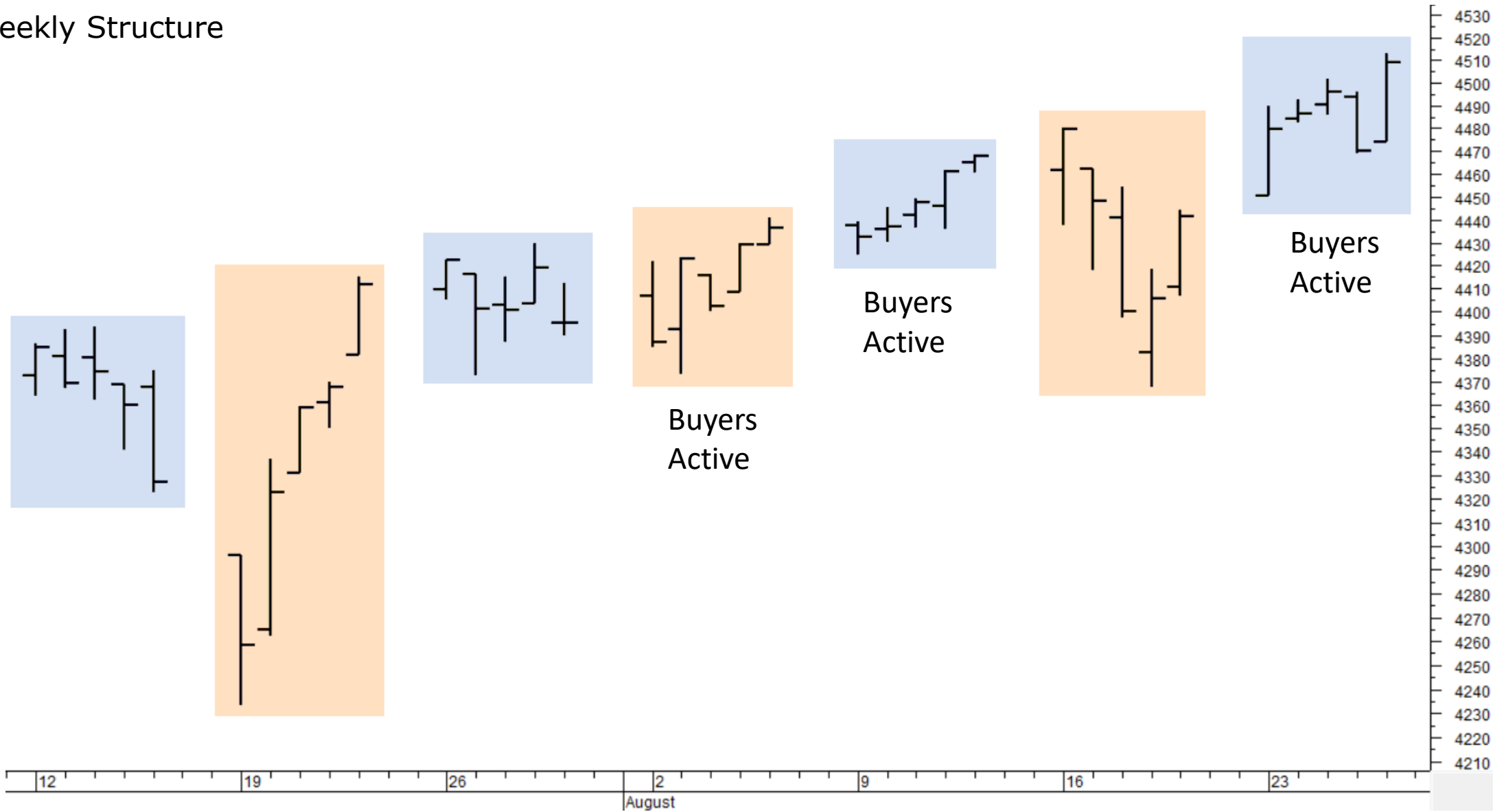
### Consensus Polls:

08/27: AAI Bears% was lower at 33.0%. Down from 35.1%, the highest since early February.

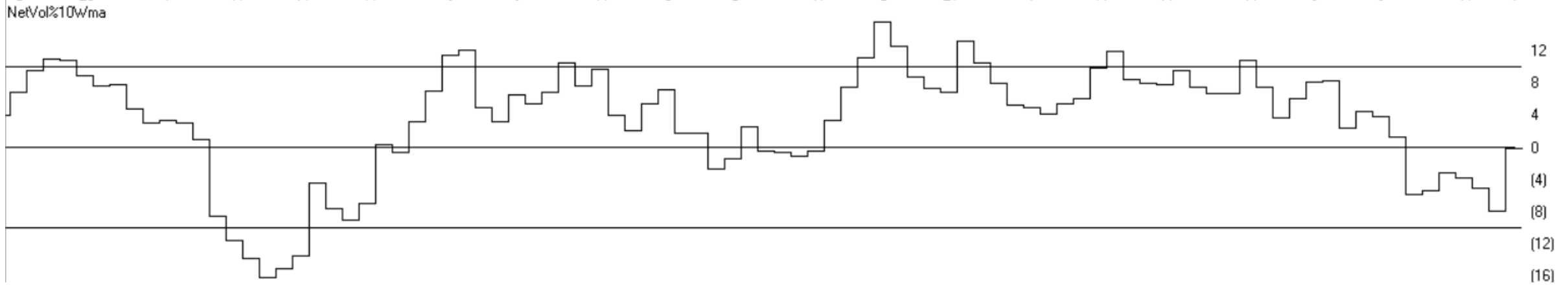
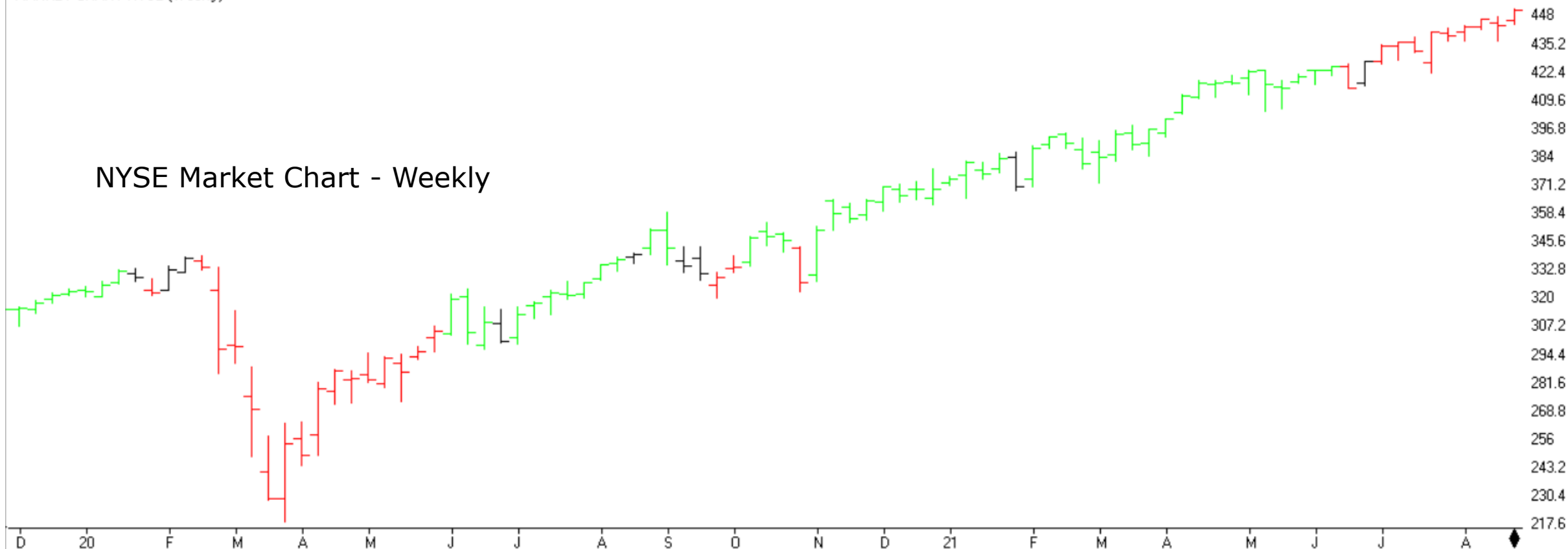
08/27: Investors Intelligence Bulls% was lower at 50.0%, the lowest since May 2020.

08/27: The NAAIM Exposure Index was sharply higher at 92.83.

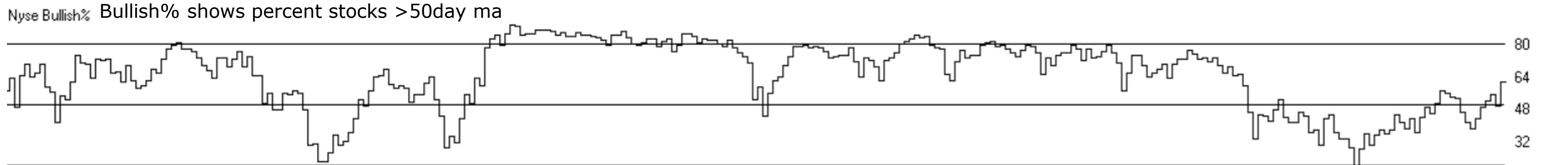
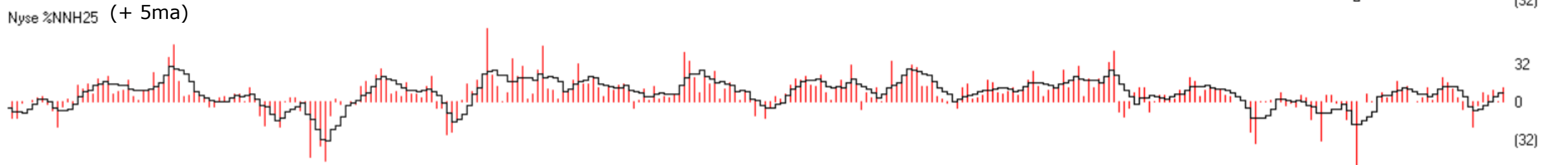
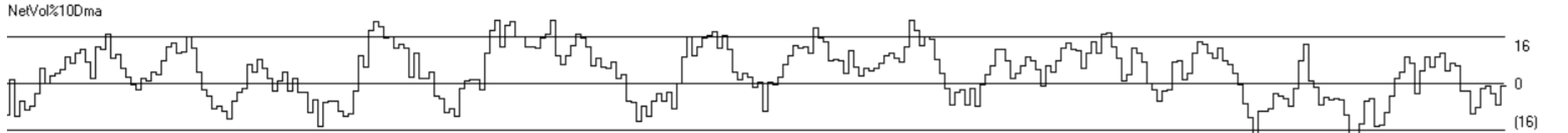
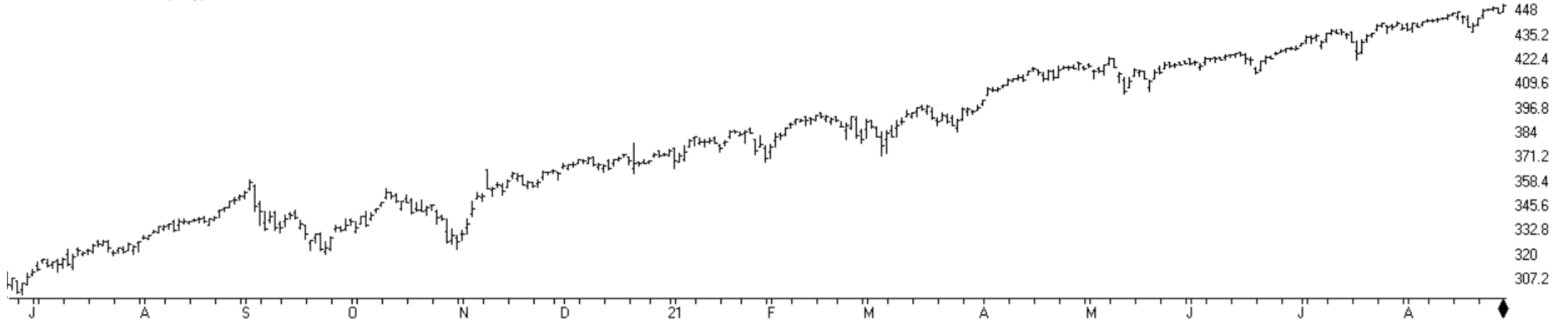
# Weekly Structure



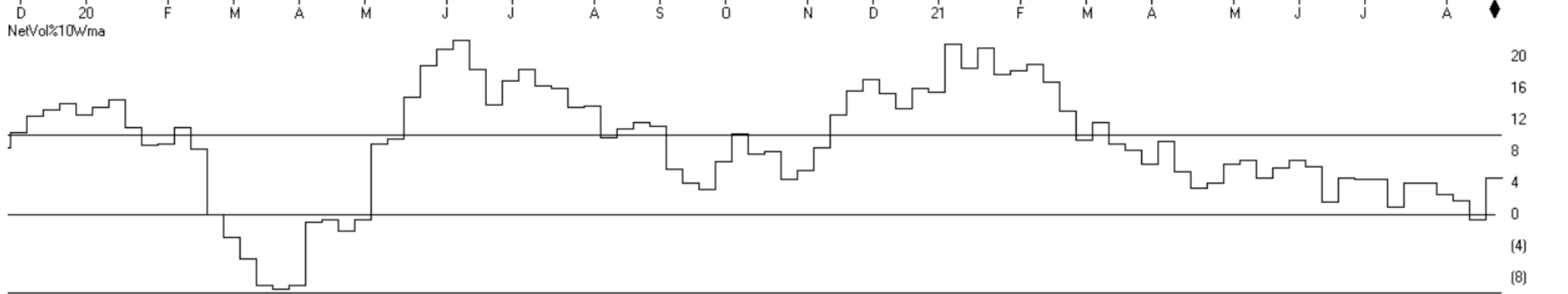
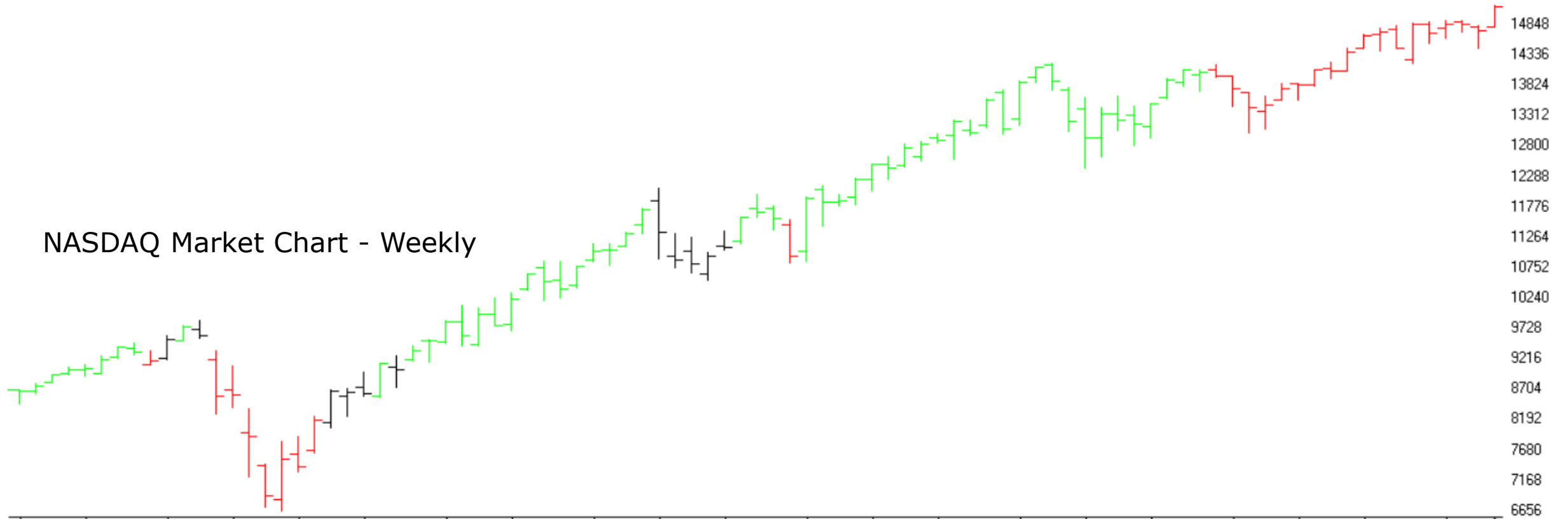
# NYSE Market Chart - Weekly



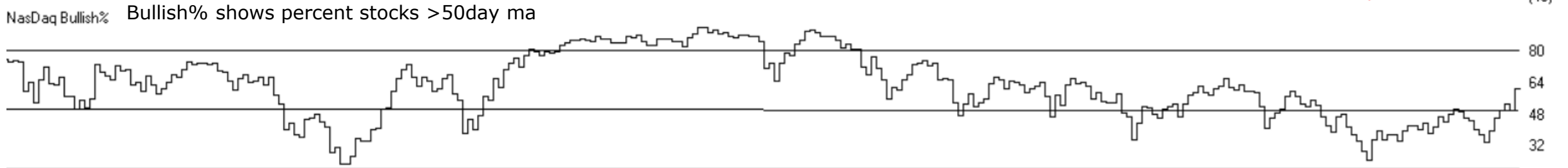
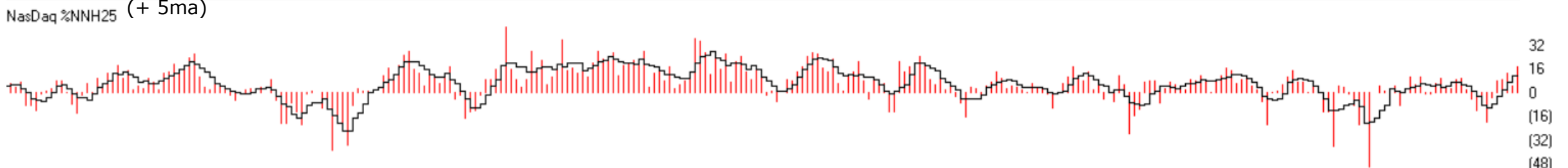
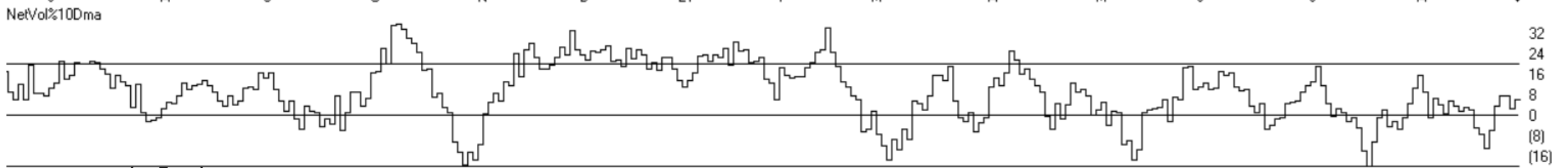
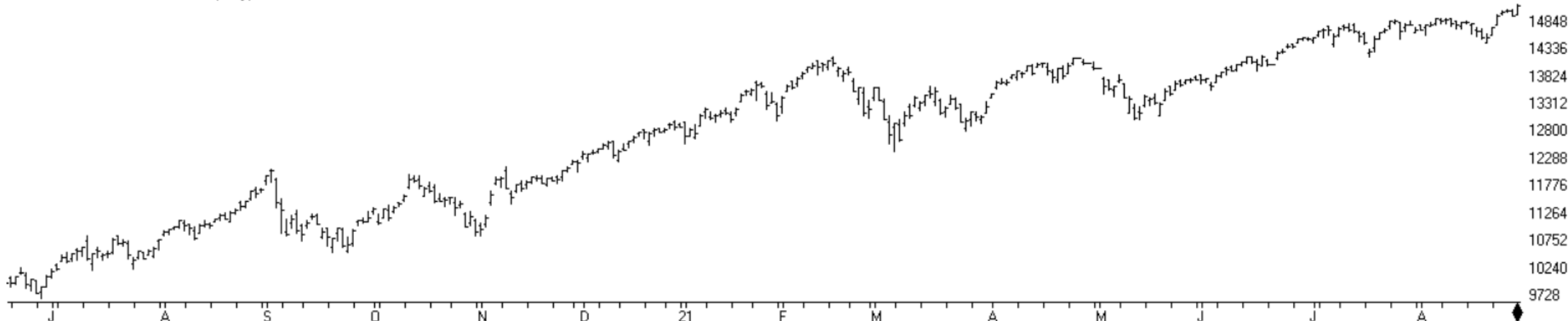
MARKET CHART NYSE (Daily)



# NASDAQ Market Chart - Weekly

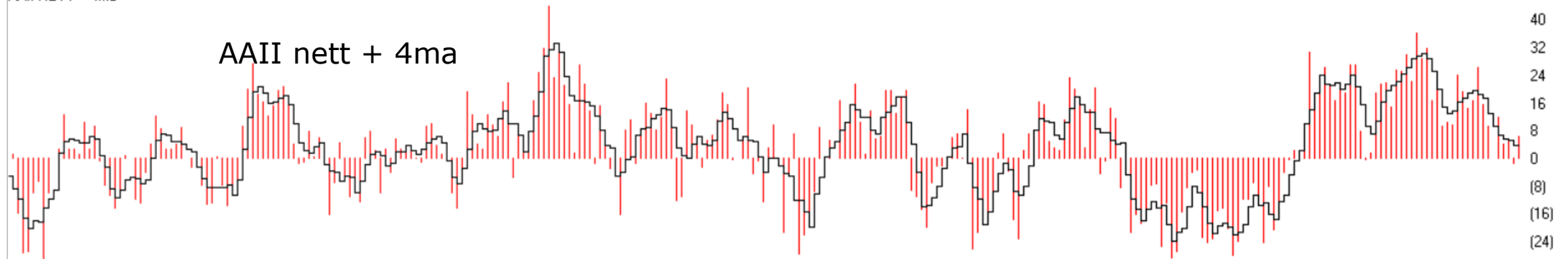
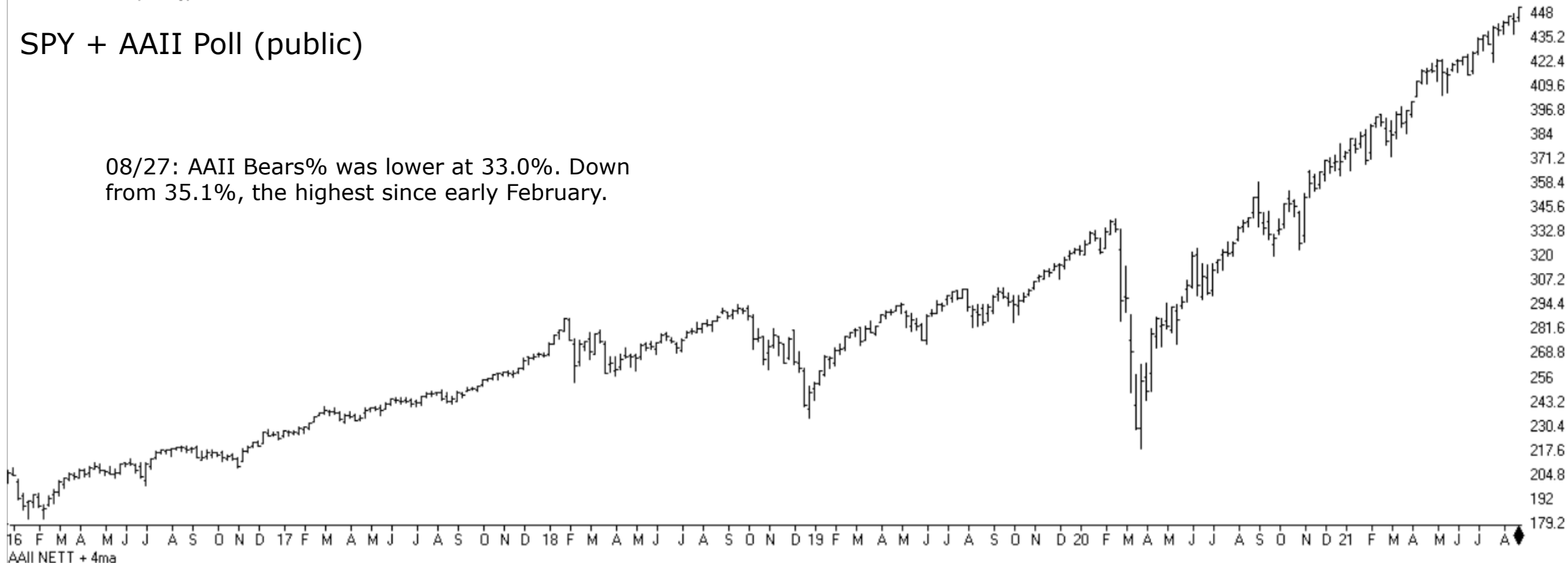


MARKET CHART NASDAQ 1800 (Daily)



# SPY + AAI Poll (public)

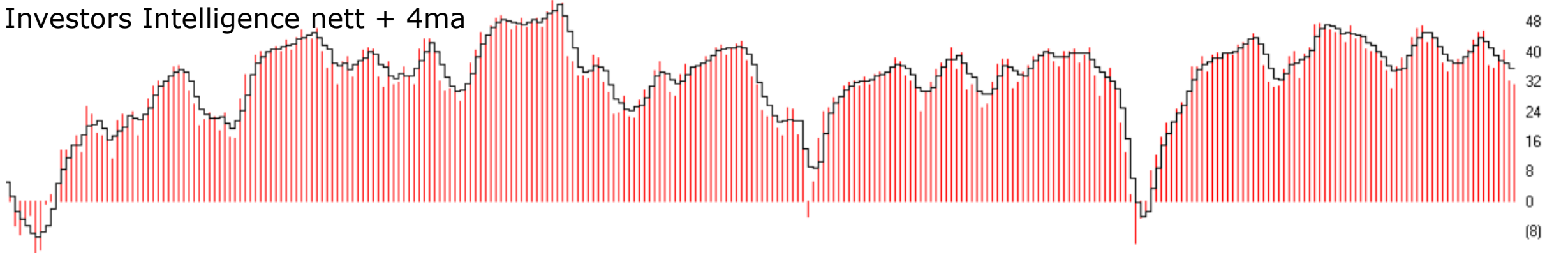
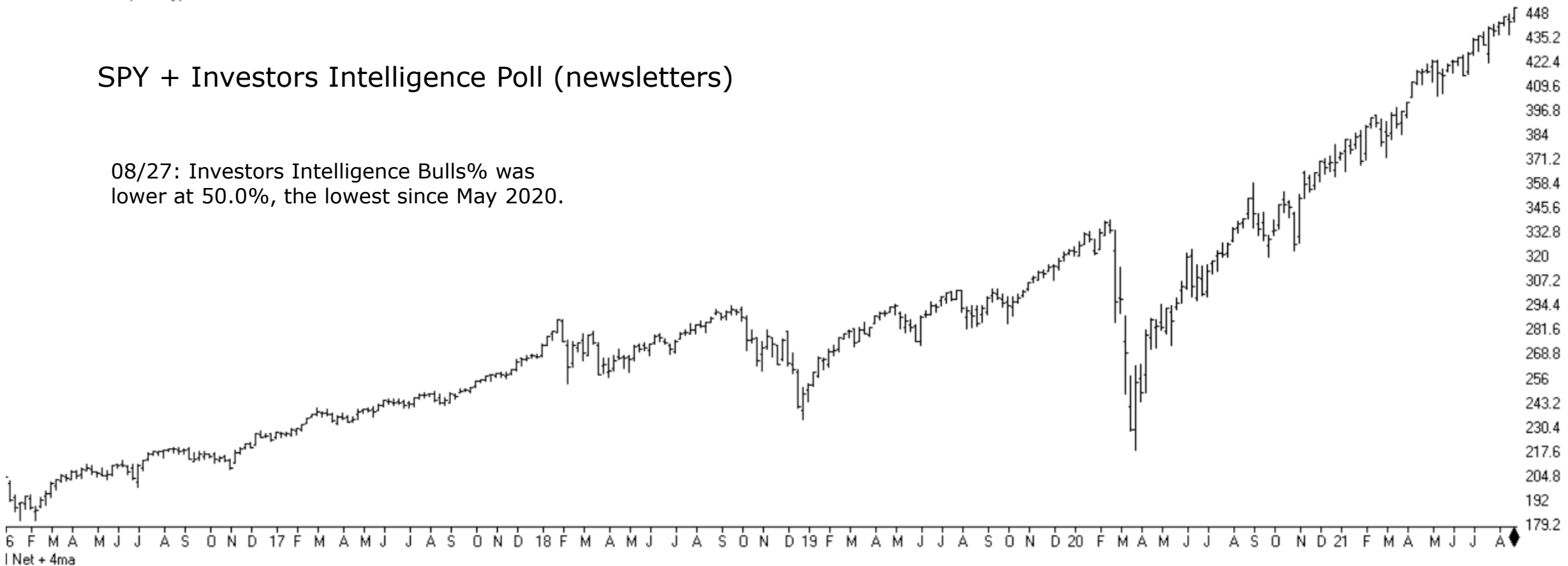
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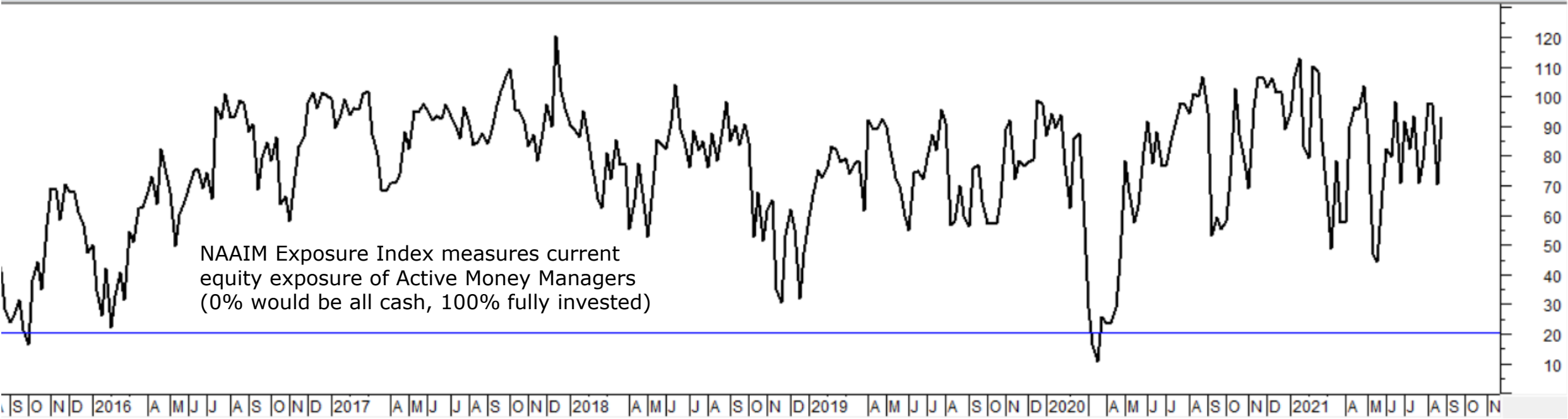


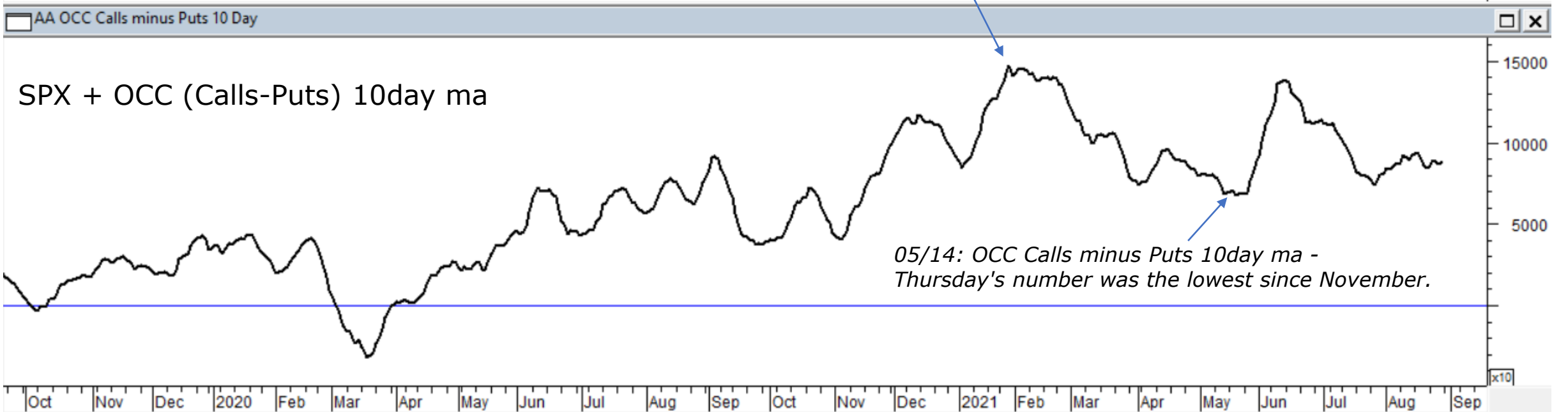
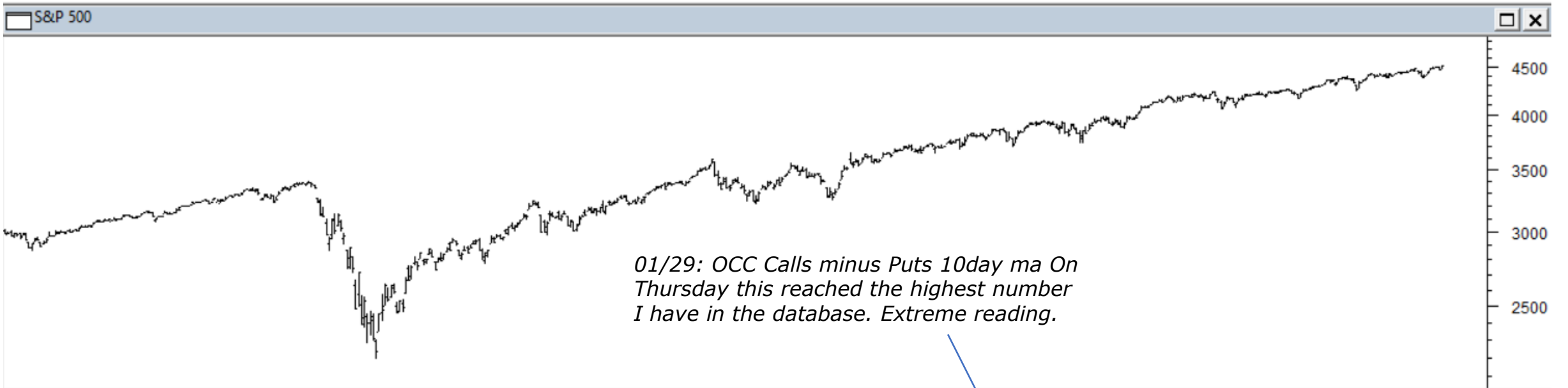


# SPY + Investors Intelligence Poll (newsletters)

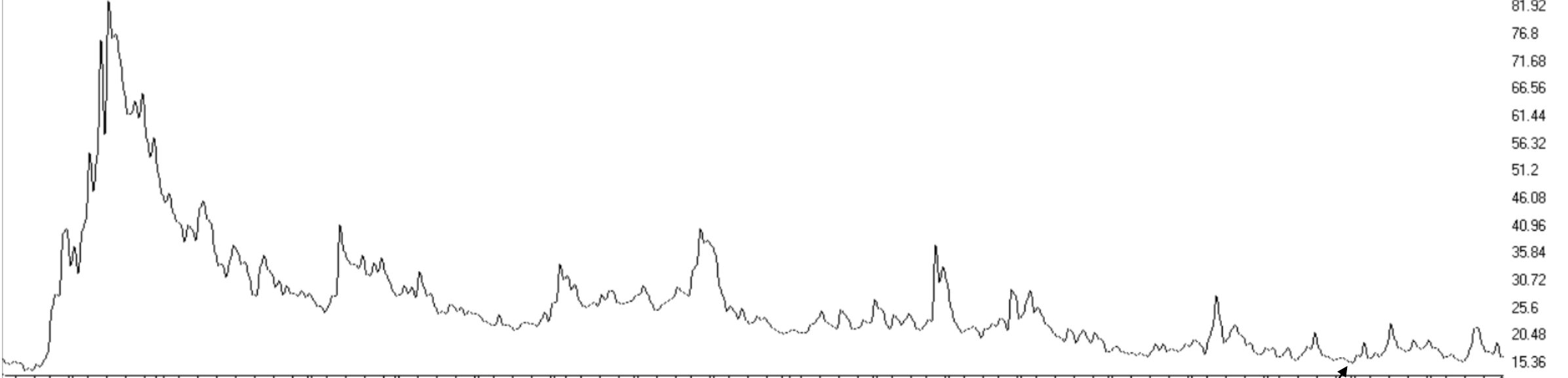
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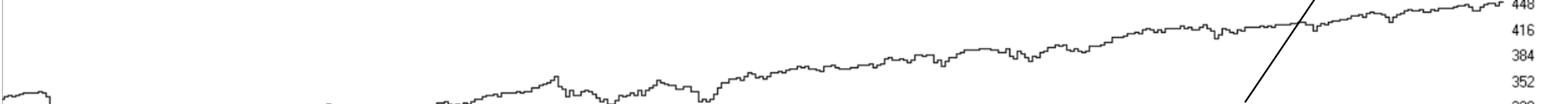




VIX - S&P 500 Volatility Index (Daily)

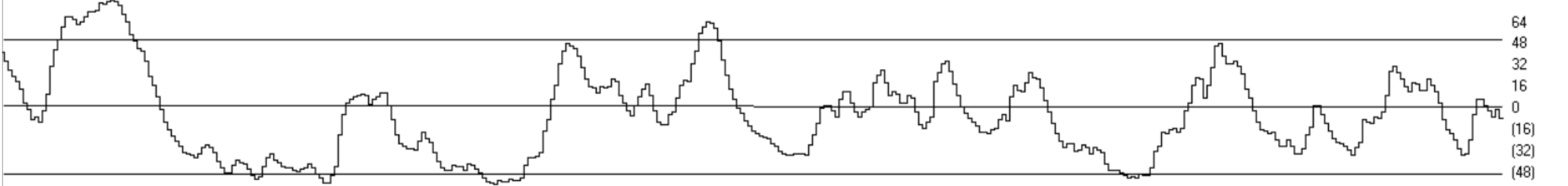


SPY

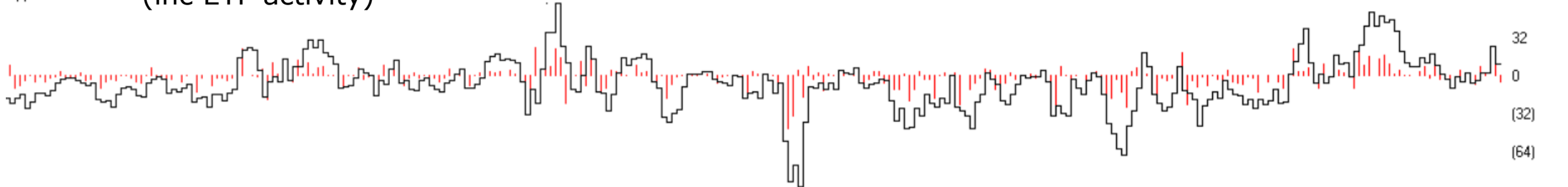
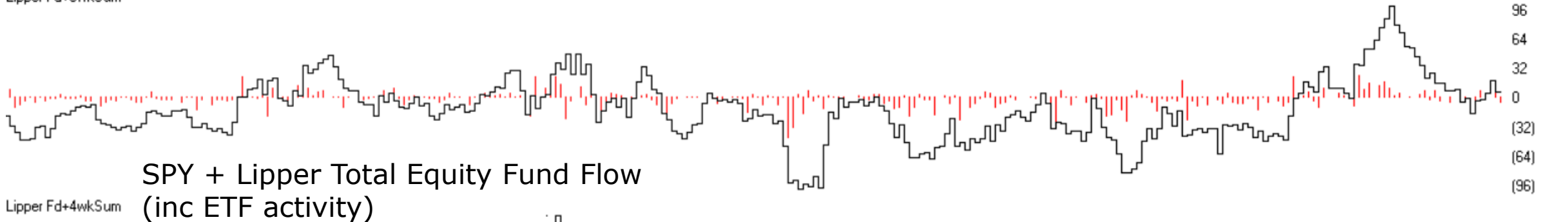
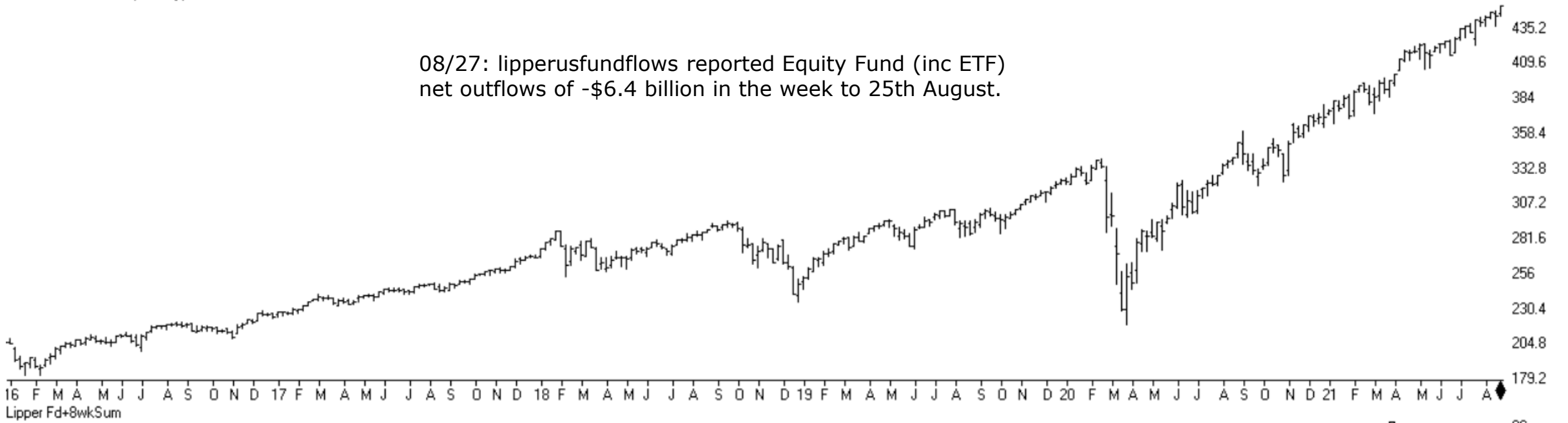


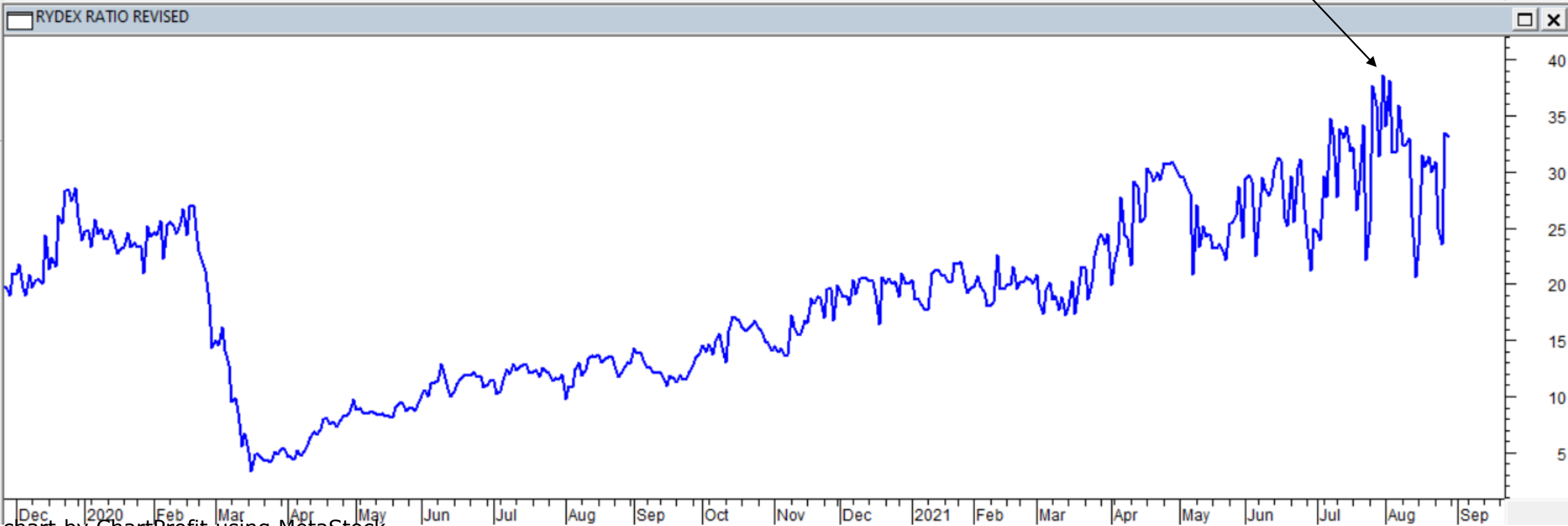
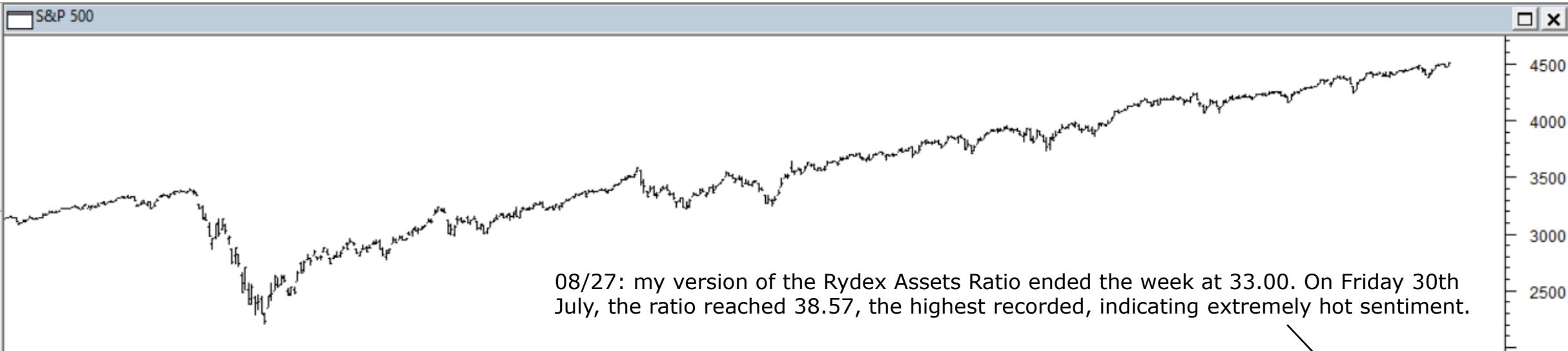
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TdI based on VIX



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