

Charts to Friday 10th September 2021

Market Charts – Sentiment Analysis

Market Breadth - week ending 9/10

	-4	-3	-2	-1	↓
NYSE	54	43	61	61	42
NasDaq	46	39	61	60	45
SP500	62	54	64	61	45
R2000	47	40	63	60	40

number = % stocks >50day ma

Consensus Polls:

09/10: AAI Bears% was lower at 27.2%. Bears% hit 35.1% three weeks ago, the highest since early February.

09/10: Investors Intelligence Bulls% was higher at 52.6% having reached 50.0% two weeks ago, the lowest since May 2020. Bears% was lower at 21.1%, down from 21.3%, previous week which was the highest since October 2020.

09/10: The NAAIM Exposure Index was lower at 84.68.

Mutual Fund Flow:

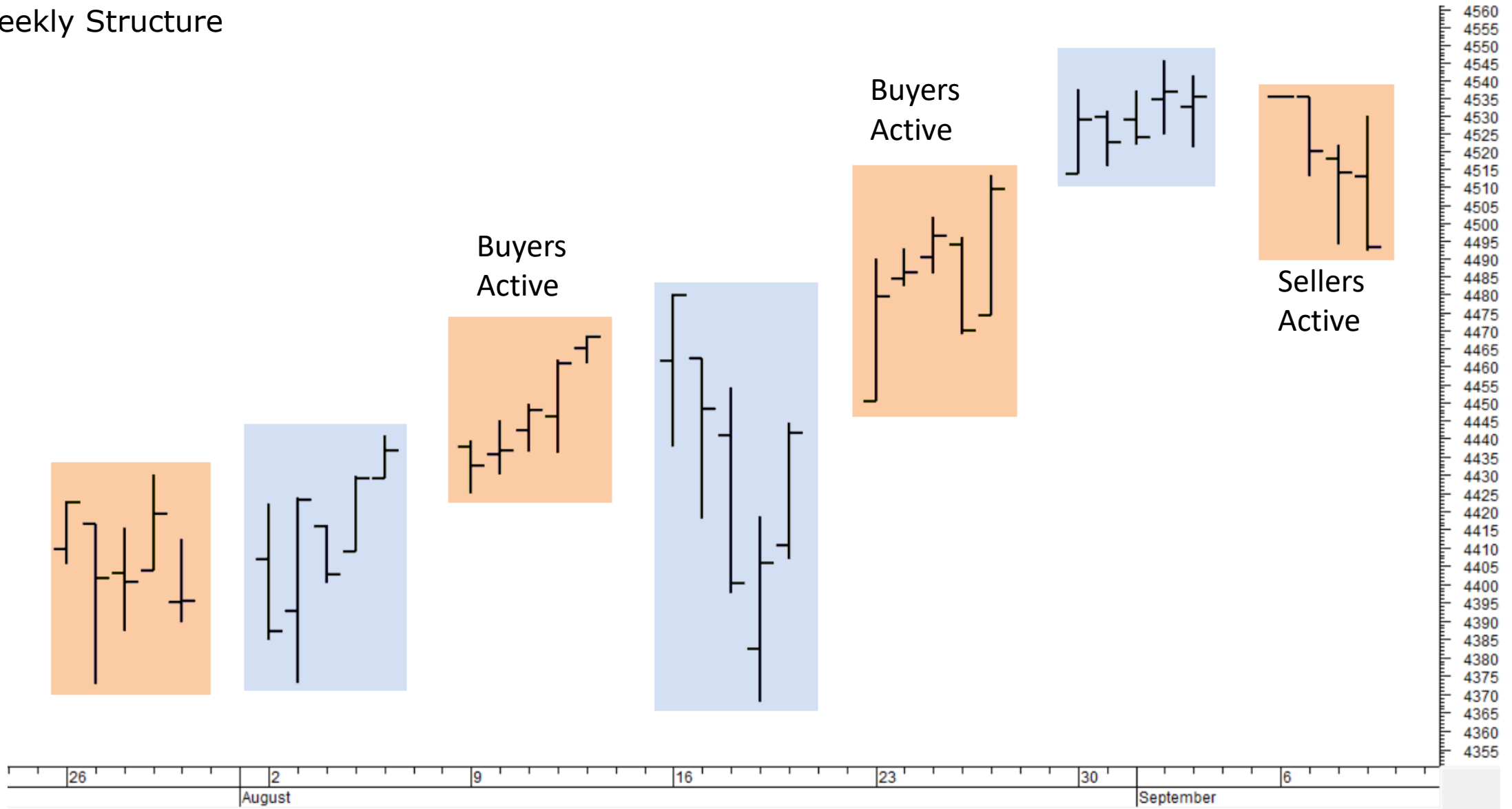
09/10: my version of the Rydex Assets Ratio ended the week at 38.63, the highest ratio ever, indicating extremely hot sentiment.

09/10: lipperusfundflows reported Equity Fund (inc ETF) net inflows of \$1.1 billion in the week to 8th September.

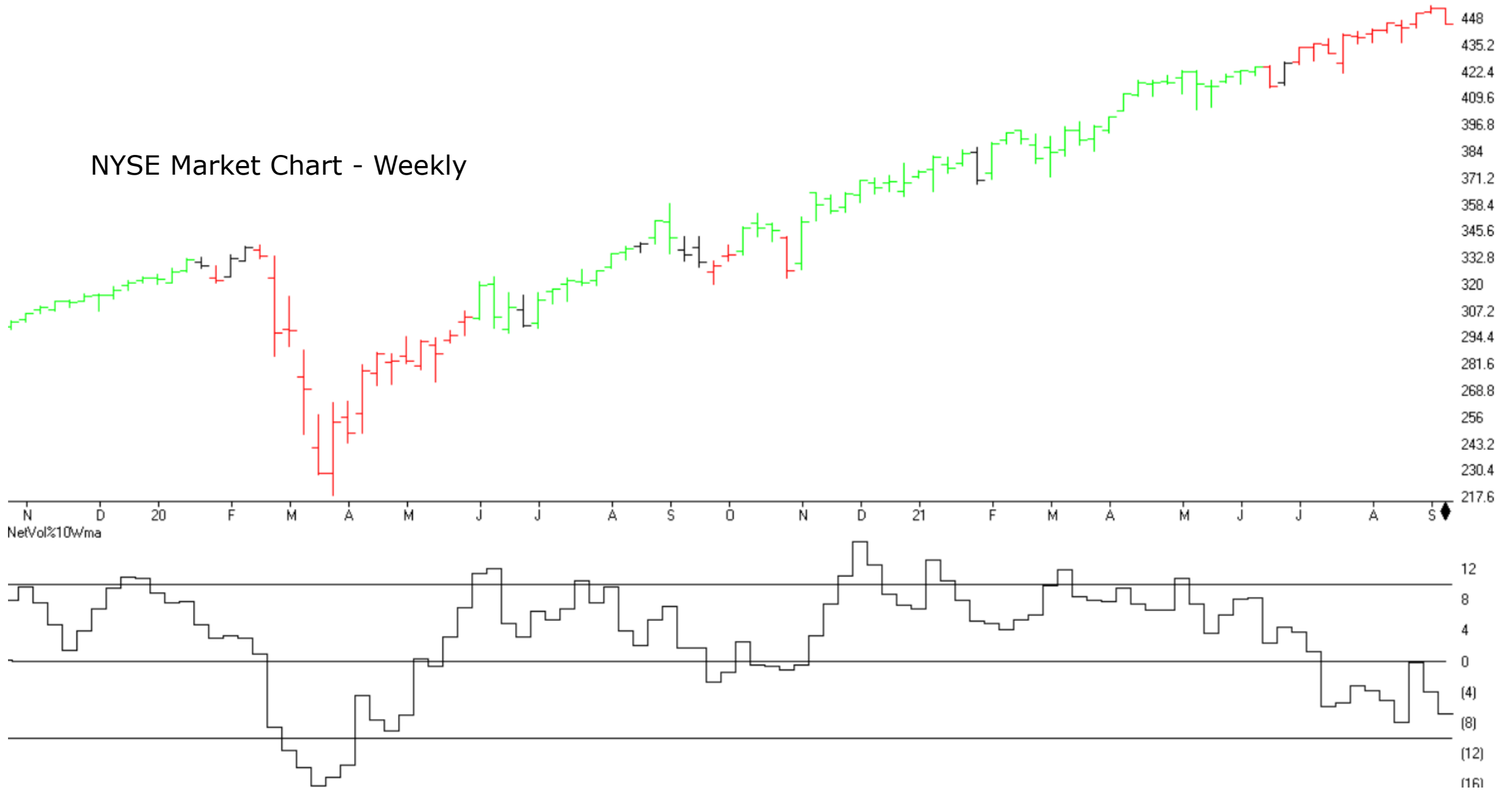
VIX:

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

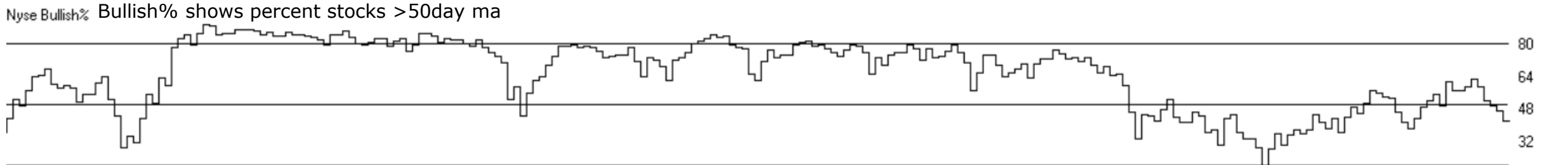
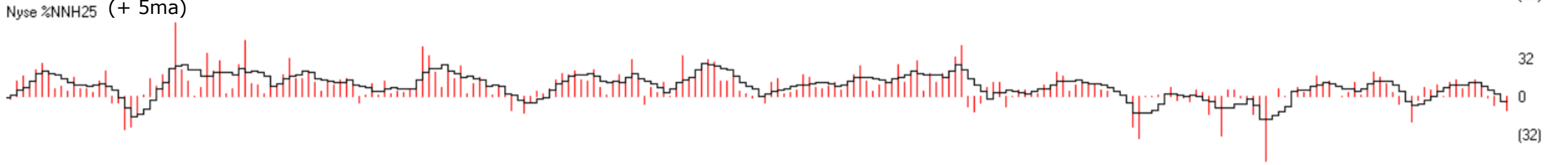
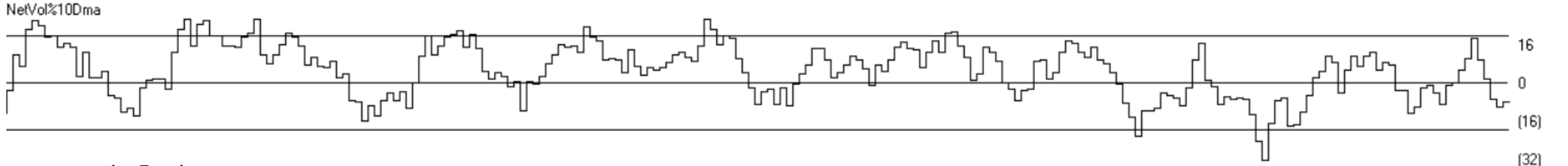
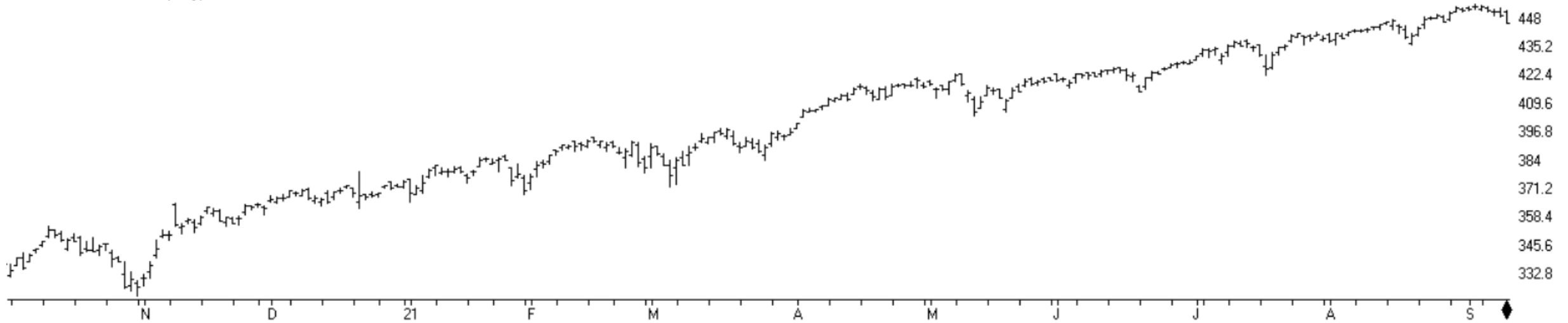
Weekly Structure



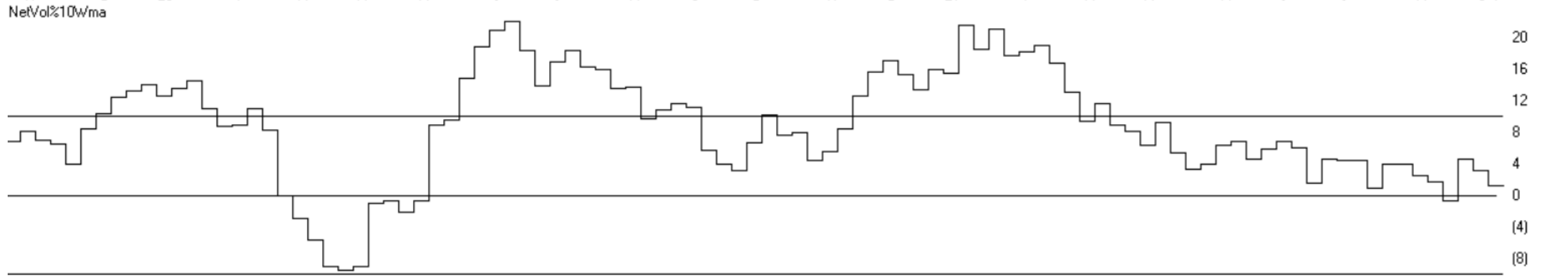
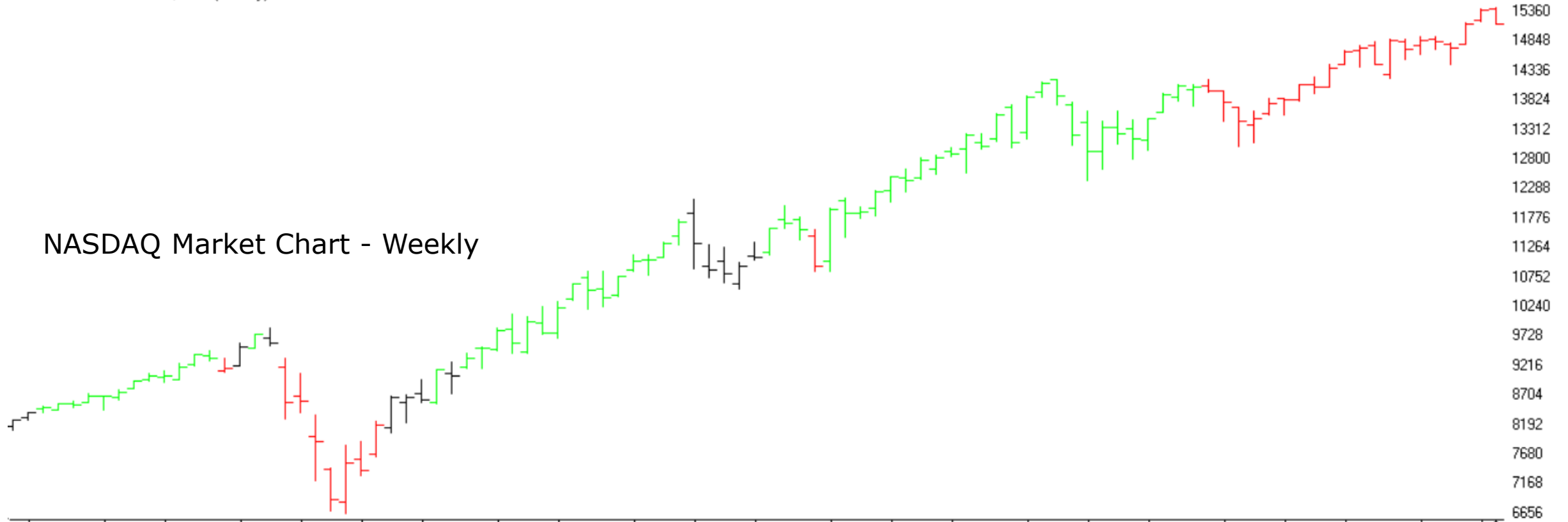
NYSE Market Chart - Weekly



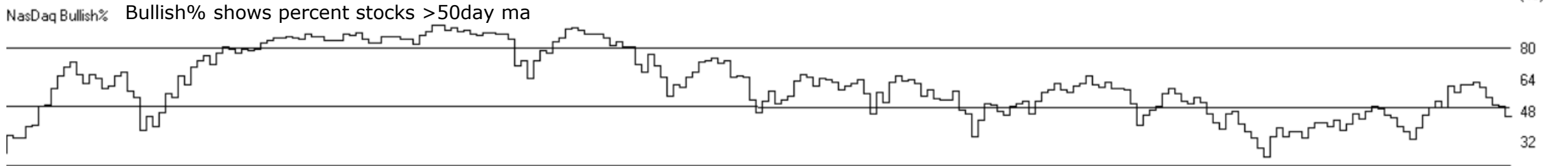
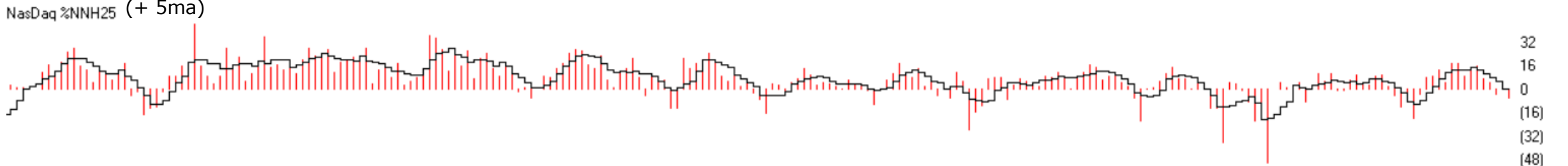
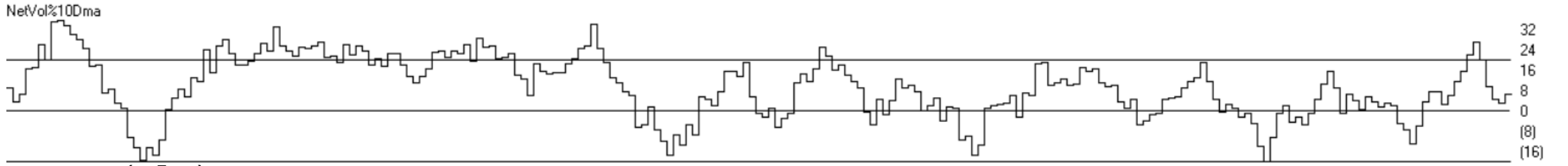
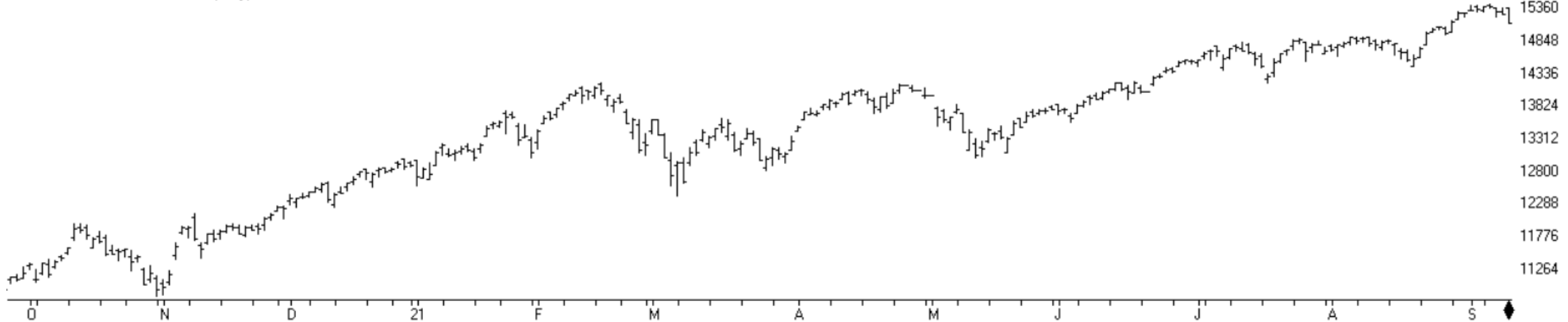
MARKET CHART NYSE (Daily)



NASDAQ Market Chart - Weekly

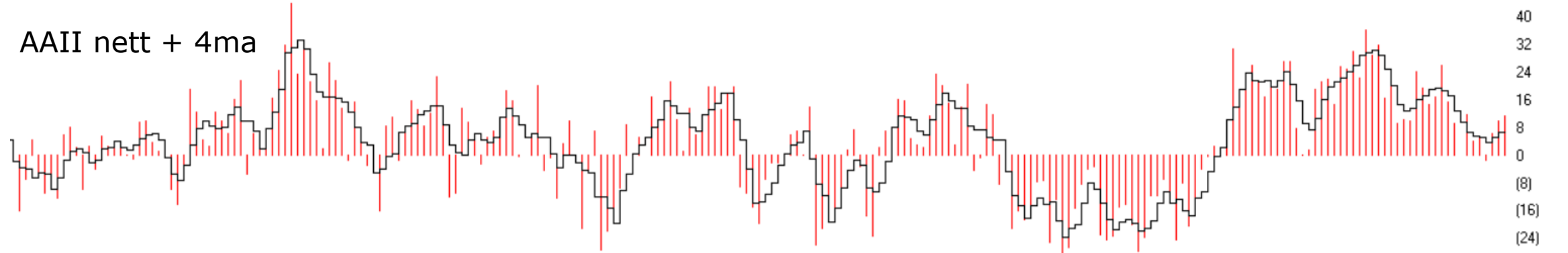
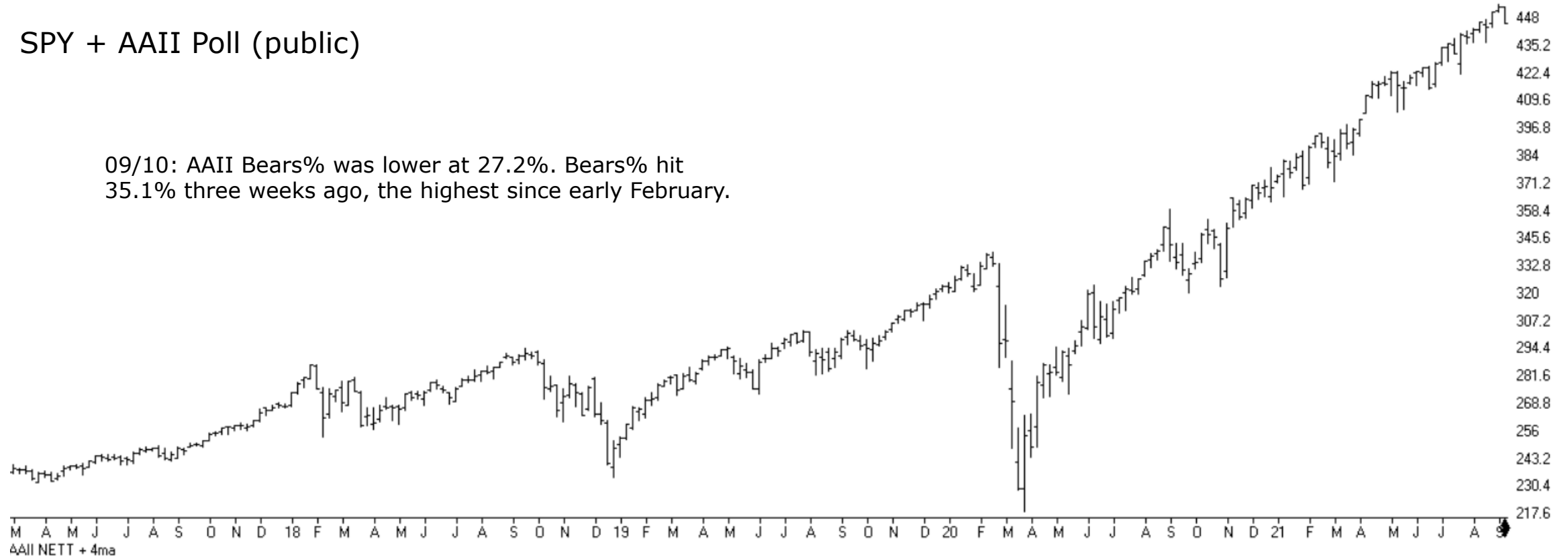


MARKET CHART NASDAQ 1800 (Daily)



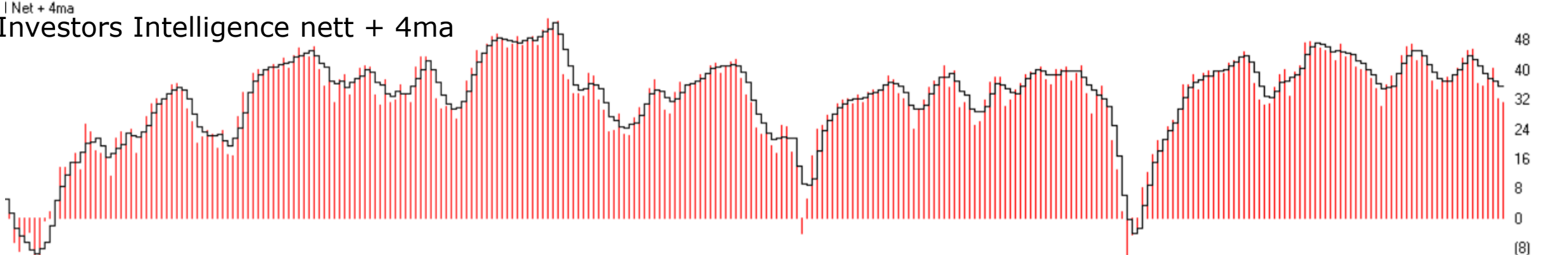
SPY + AAI Poll (public)

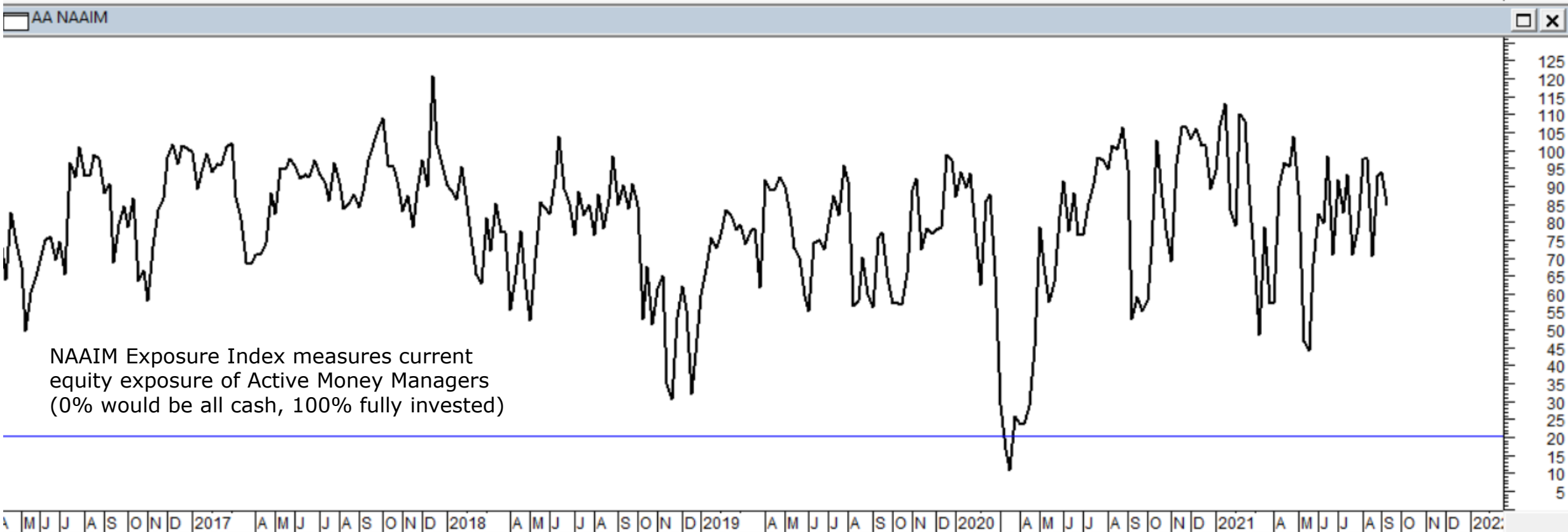
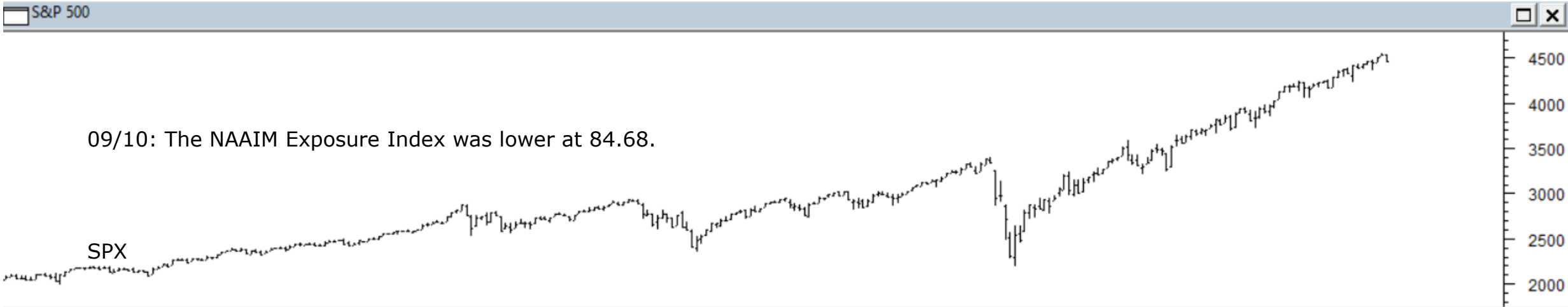
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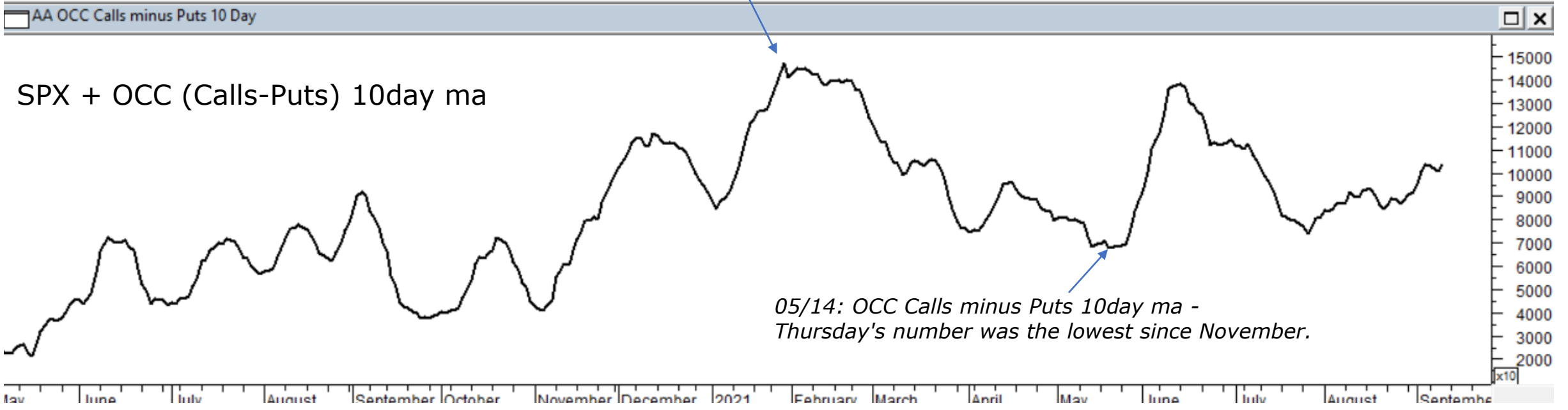
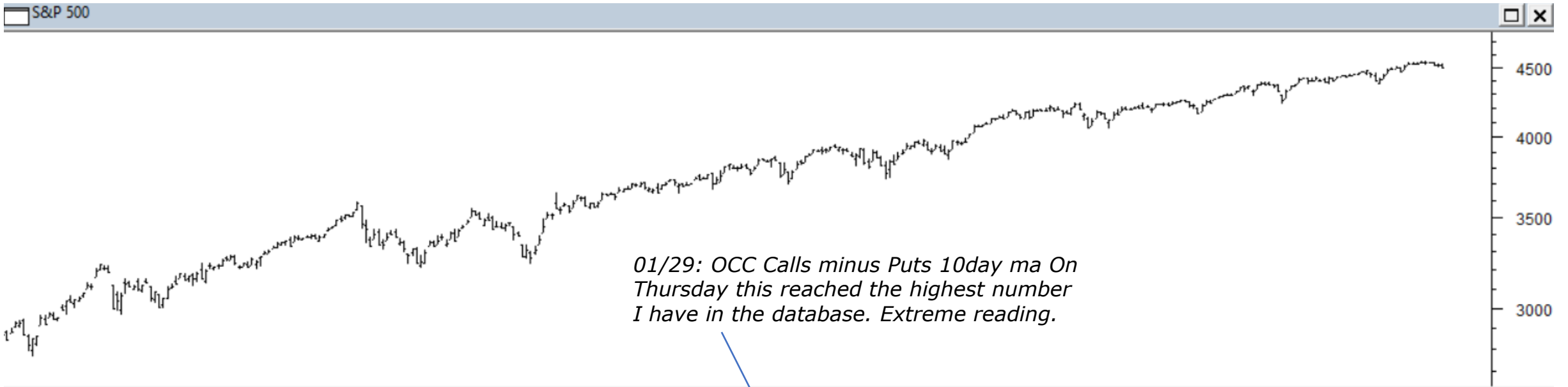


SPY + Investors Intelligence Poll (newsletters)

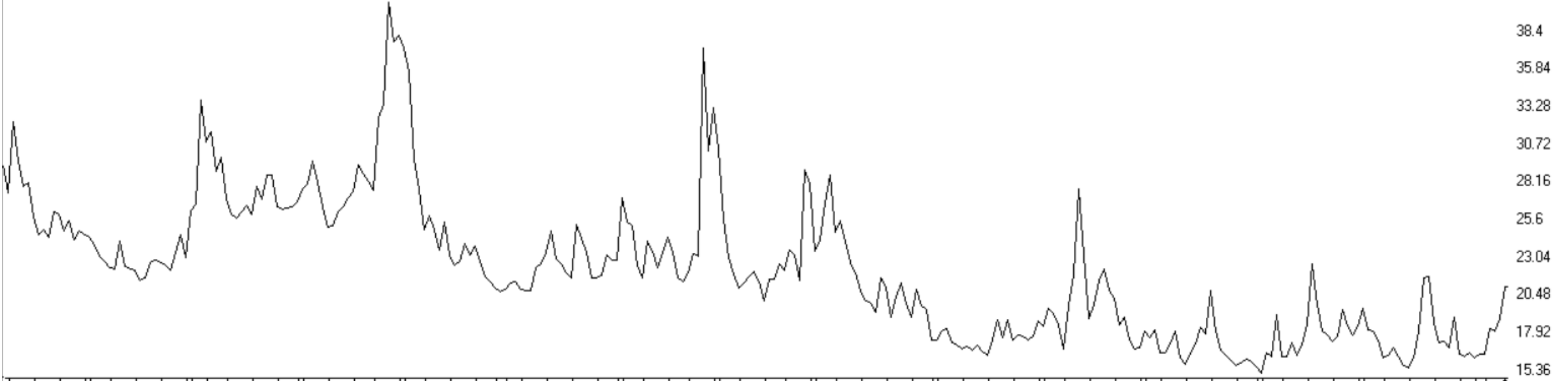
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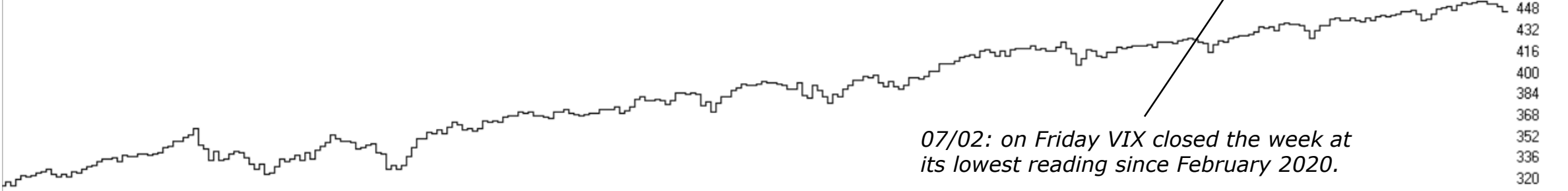




VIX - S&P 500 Volatility Index (Daily)

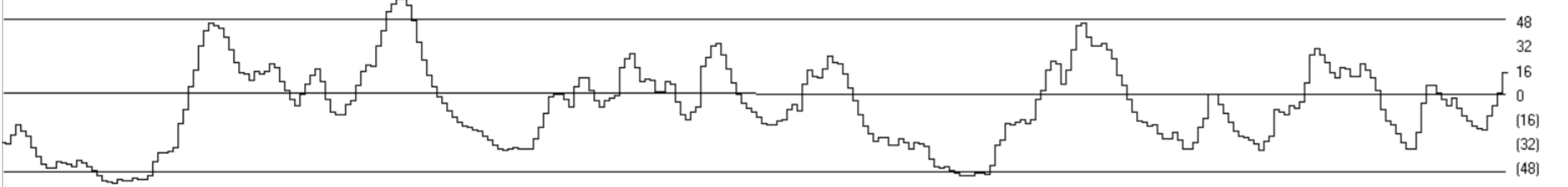


SPY

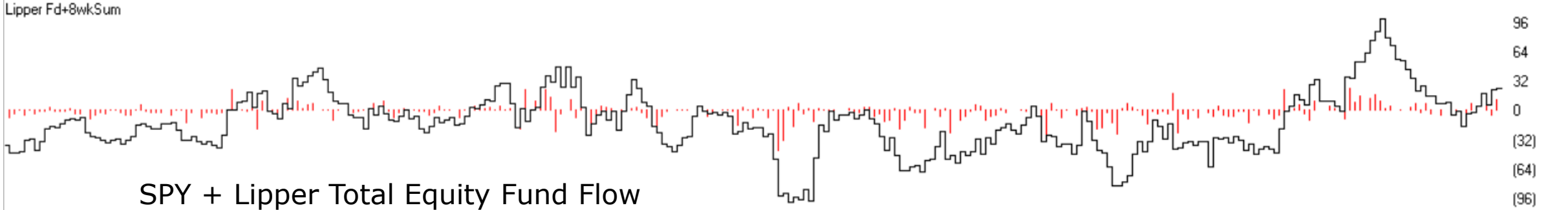
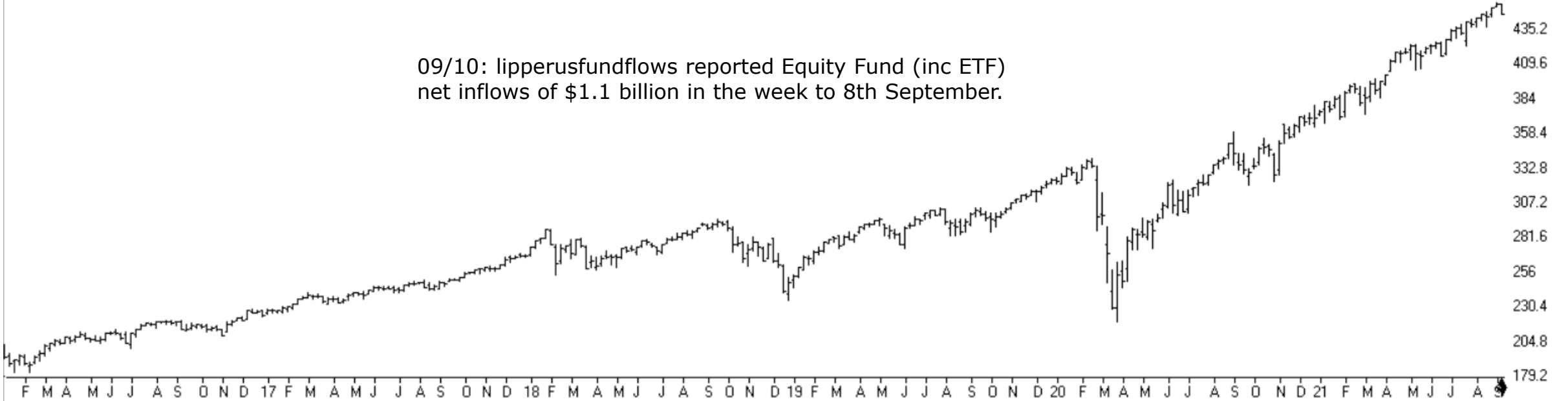


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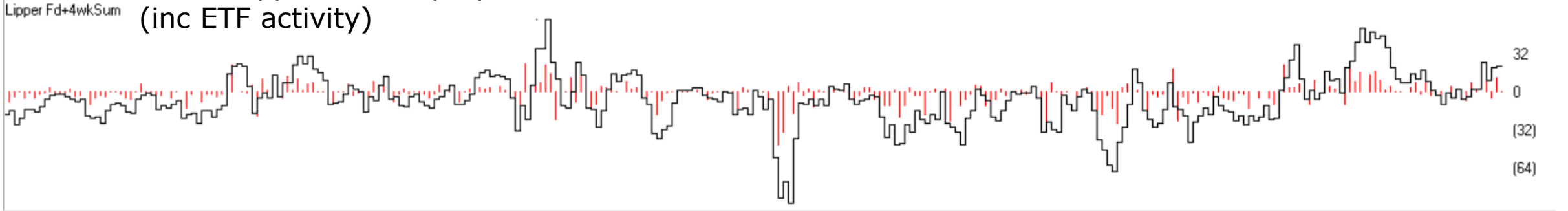
TCI based on VIX

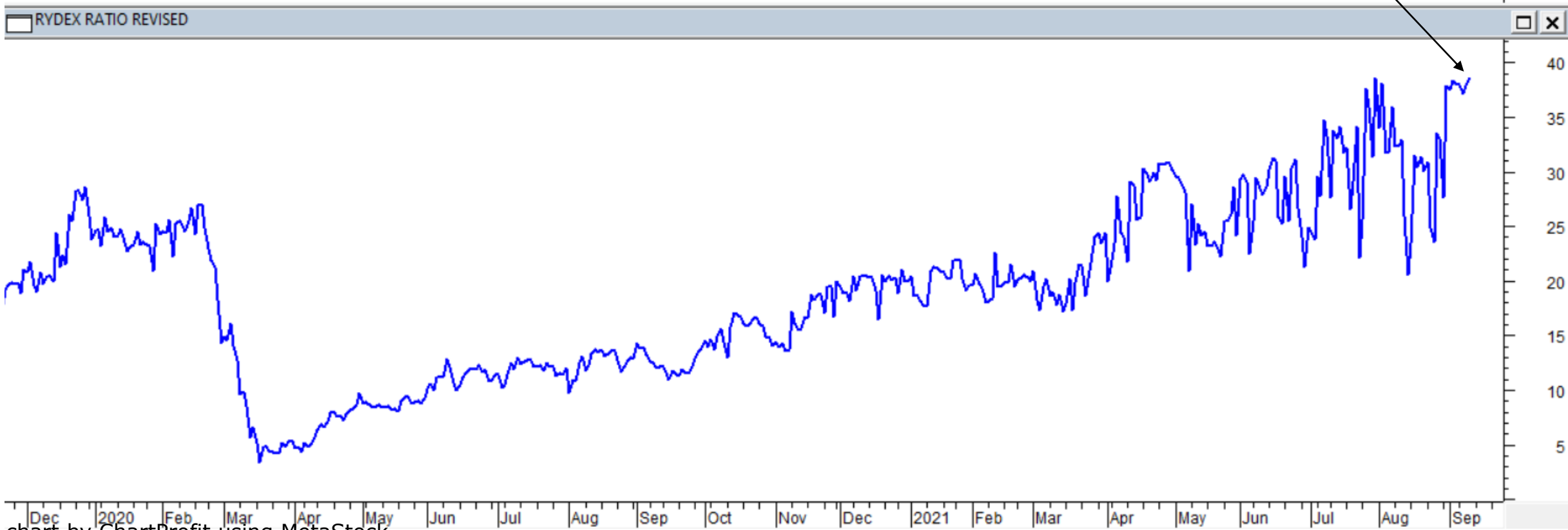
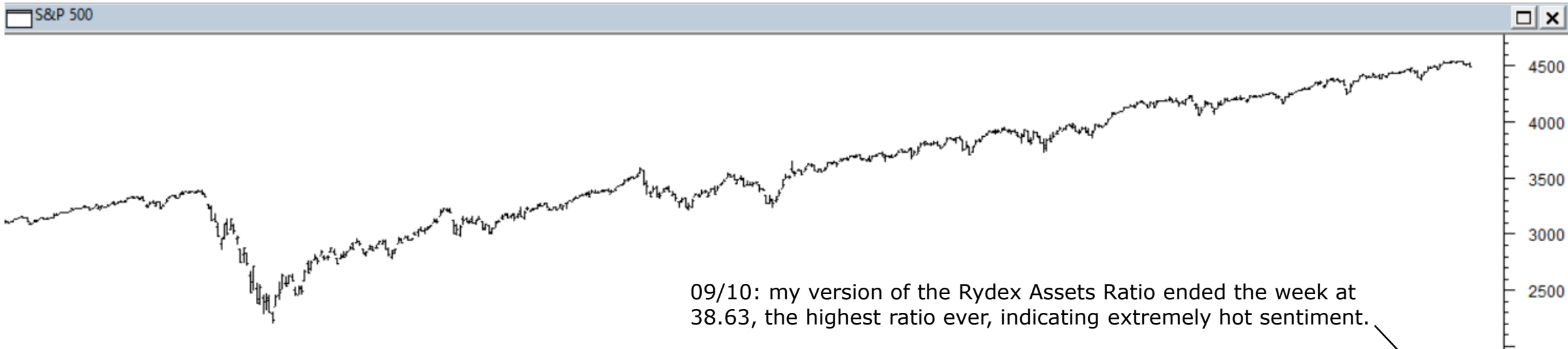


09/10: lipperusfundflows reported Equity Fund (inc ETF)
net inflows of \$1.1 billion in the week to 8th September.



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





ChartProfit