

Charts to Friday 17th September 2021

Market Charts – Sentiment Analysis

Market Breadth - week ending	9/17				
	-4	-3	-2	-1	↓
NYSE	43	61	61	42	40
NasDaq	39	61	60	45	45
SP500	54	64	61	45	42
R2000	40	63	60	40	42

number = % stocks >50day ma

Mutual Fund Flow:

09/17: my version of the Rydex Assets Ratio ended the week at 35.90, down from 38.63 on 09/09, the highest ratio ever, indicating extremely hot sentiment.

09/17: lipperusfundflows reported Equity Fund (inc ETF) net inflows of \$5.9 billion in the week to 15th September.

VIX:

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

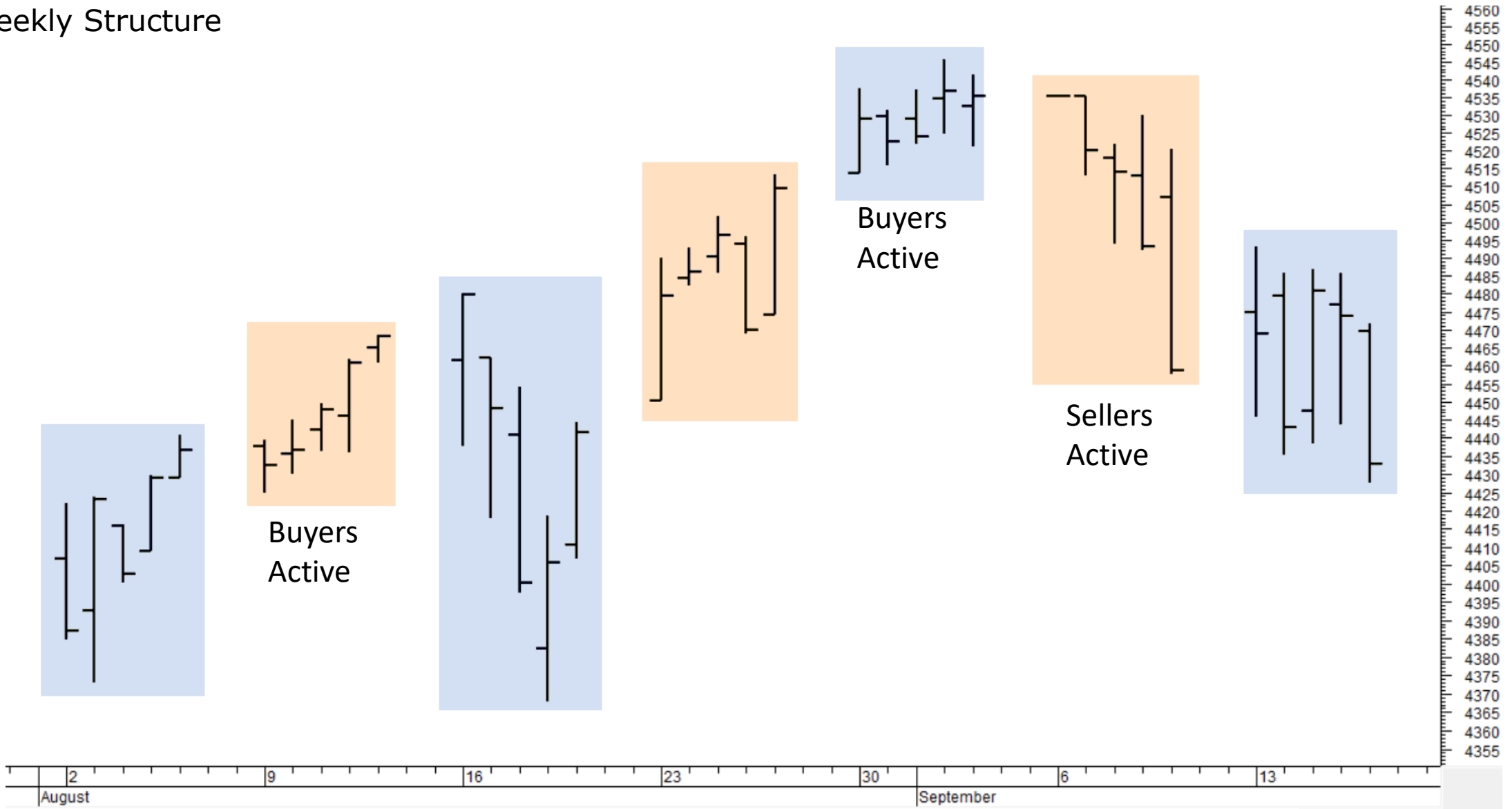
Consensus Polls:

09/17: AAI Bears% was sharply lower at 22.4, the lowest since August 2020. Bears% jumped to 39.8%, the highest since October 2020.

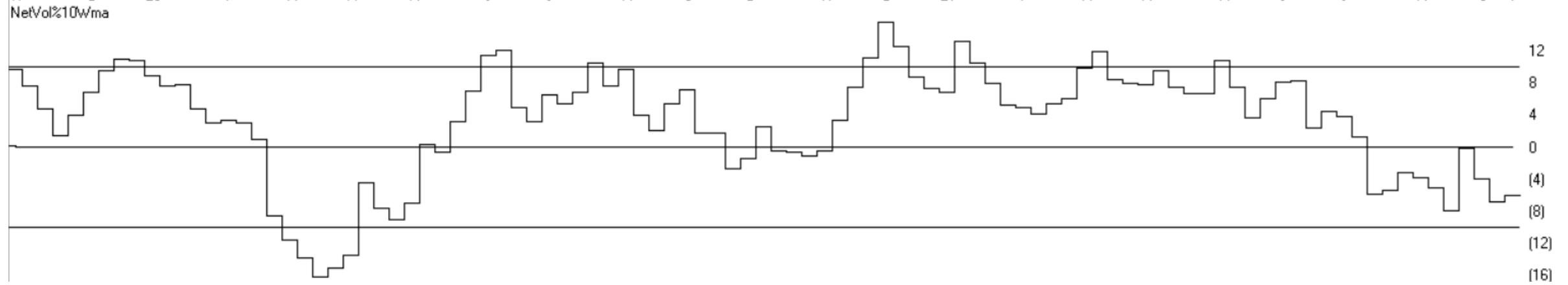
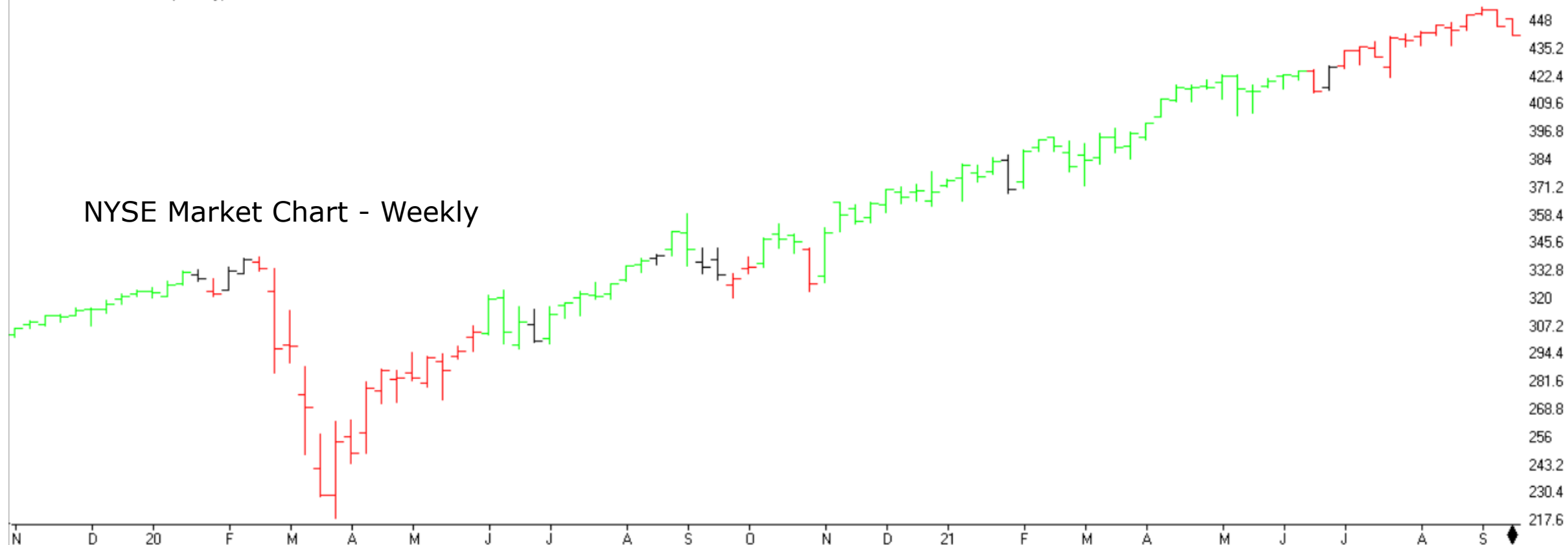
09/17: Investors Intelligence Bulls% was lower at 50.0%, the lowest since May 2020. Bears% was lower at 22.1%, the highest since October 2020.

09/17: The NAAIM Exposure Index was lower at 87.02.

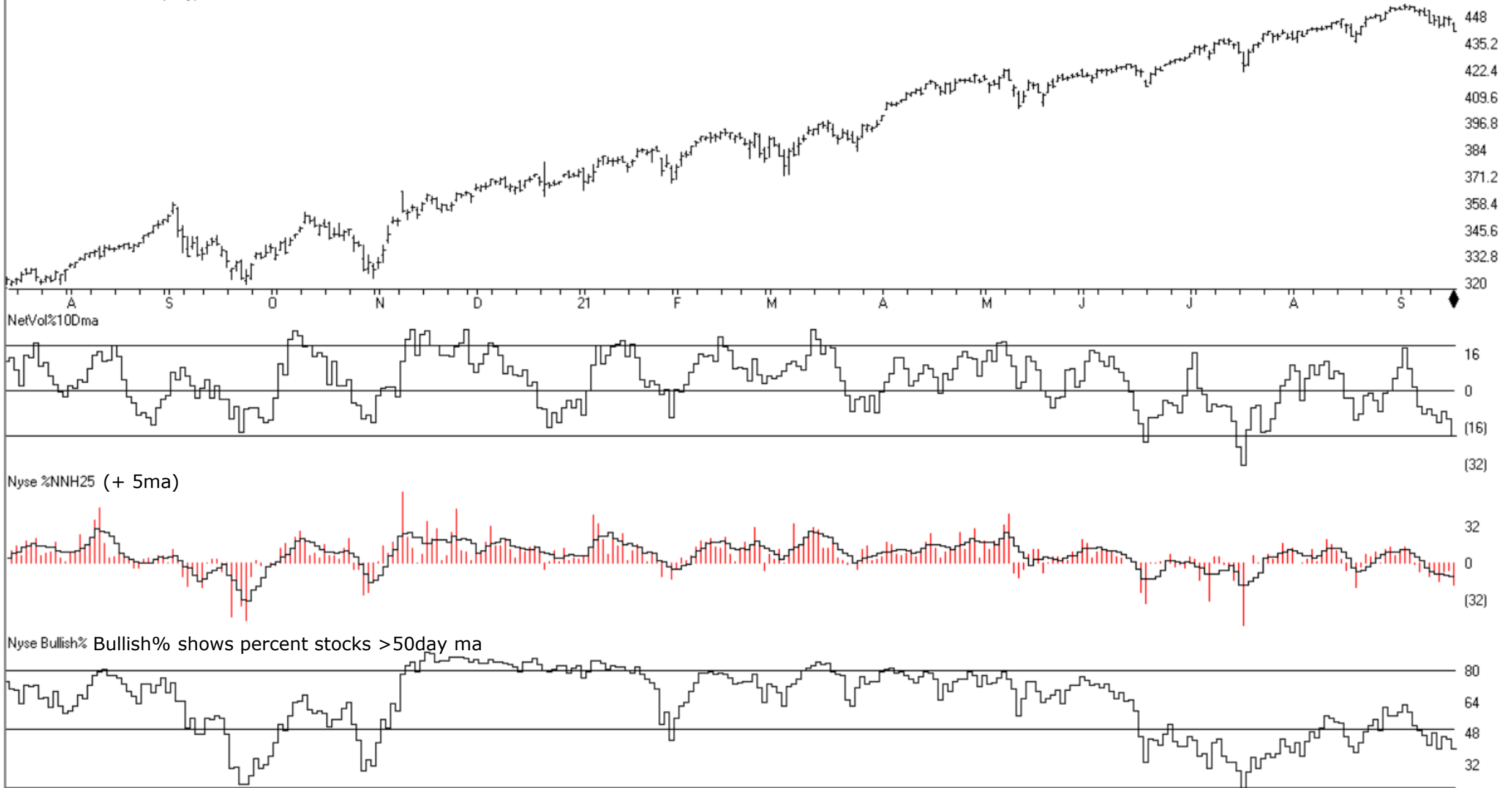
Weekly Structure



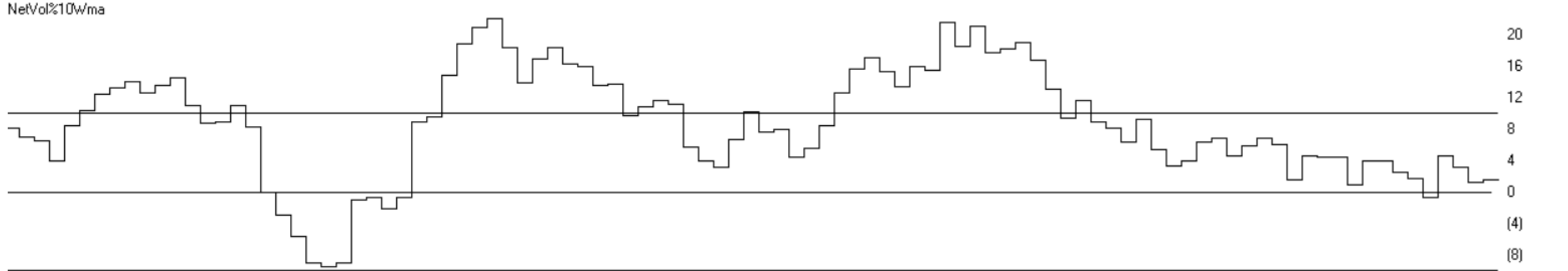
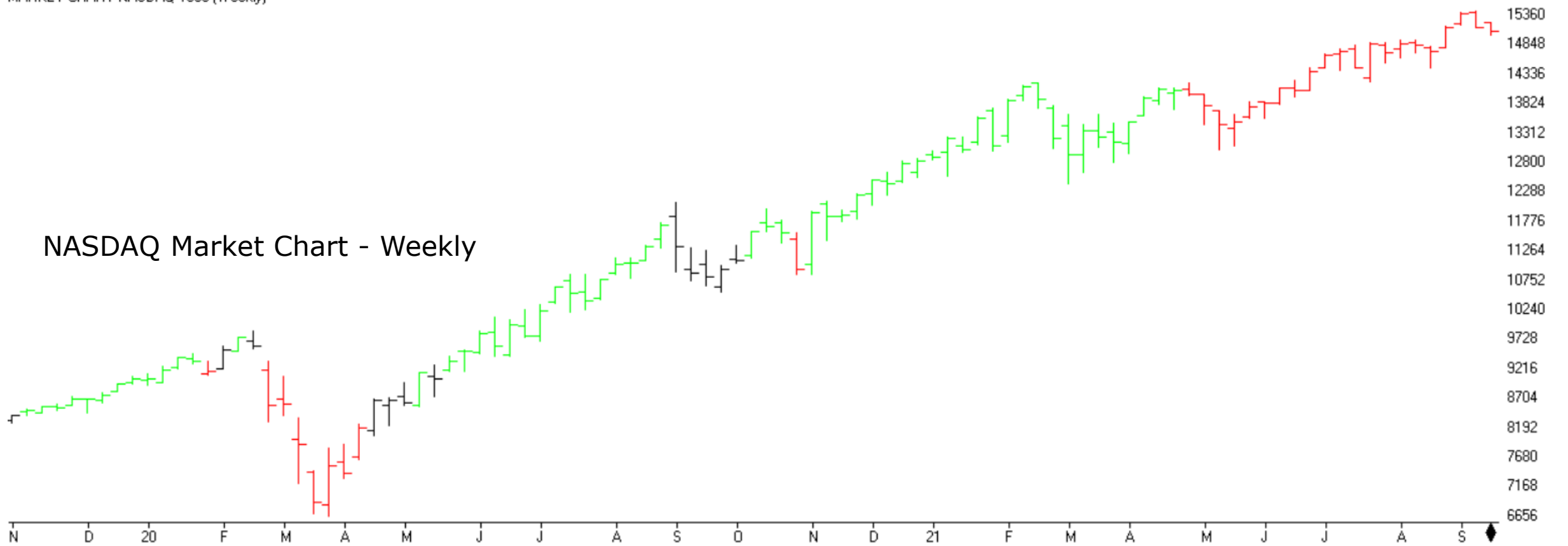
NYSE Market Chart - Weekly



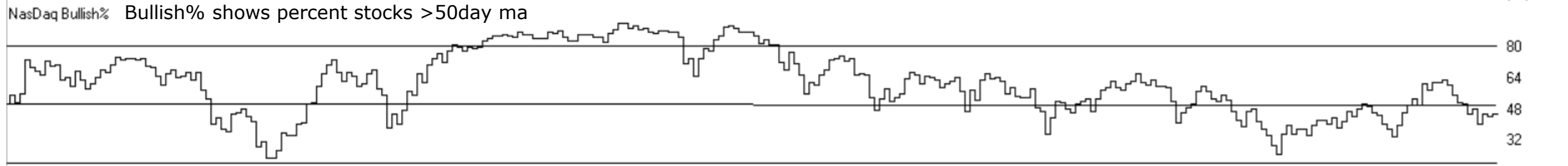
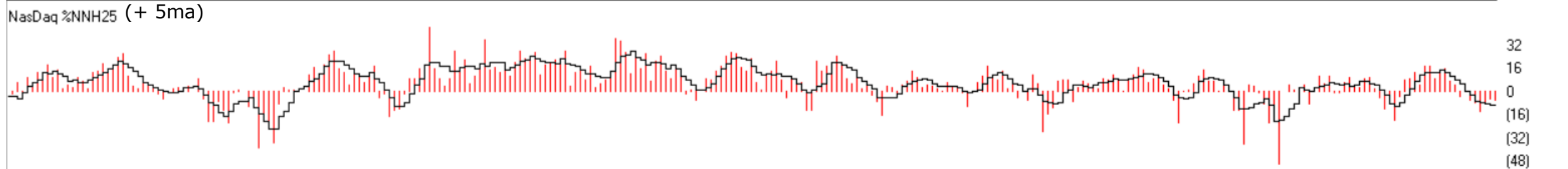
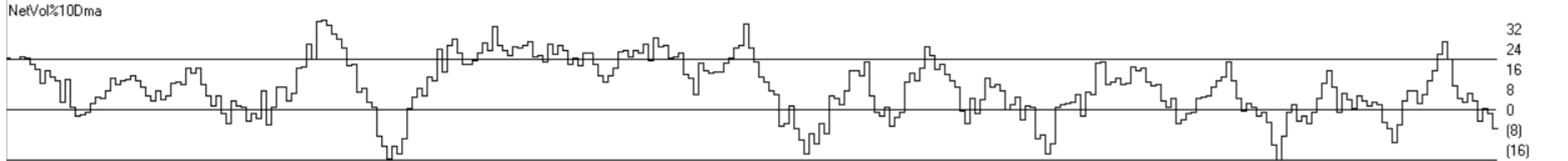
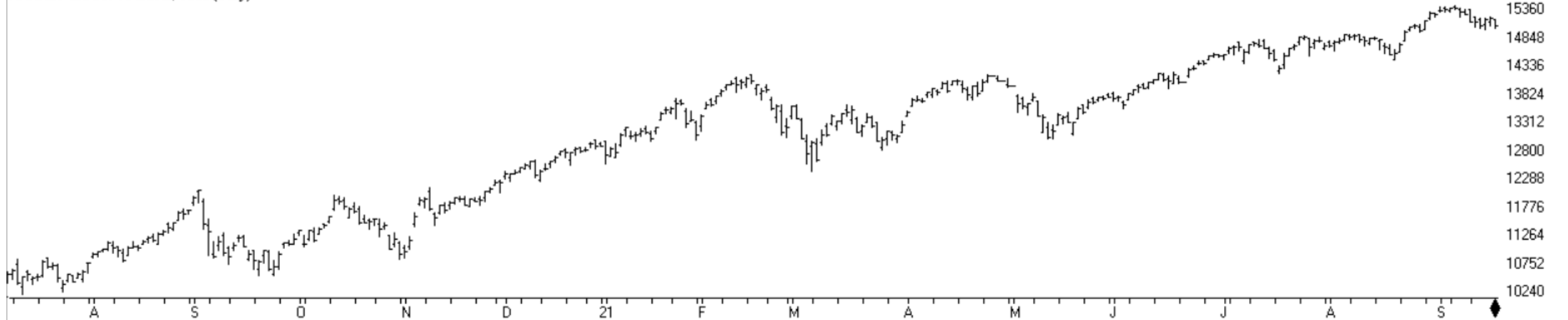
MARKET CHART NYSE (Daily)



NASDAQ Market Chart - Weekly

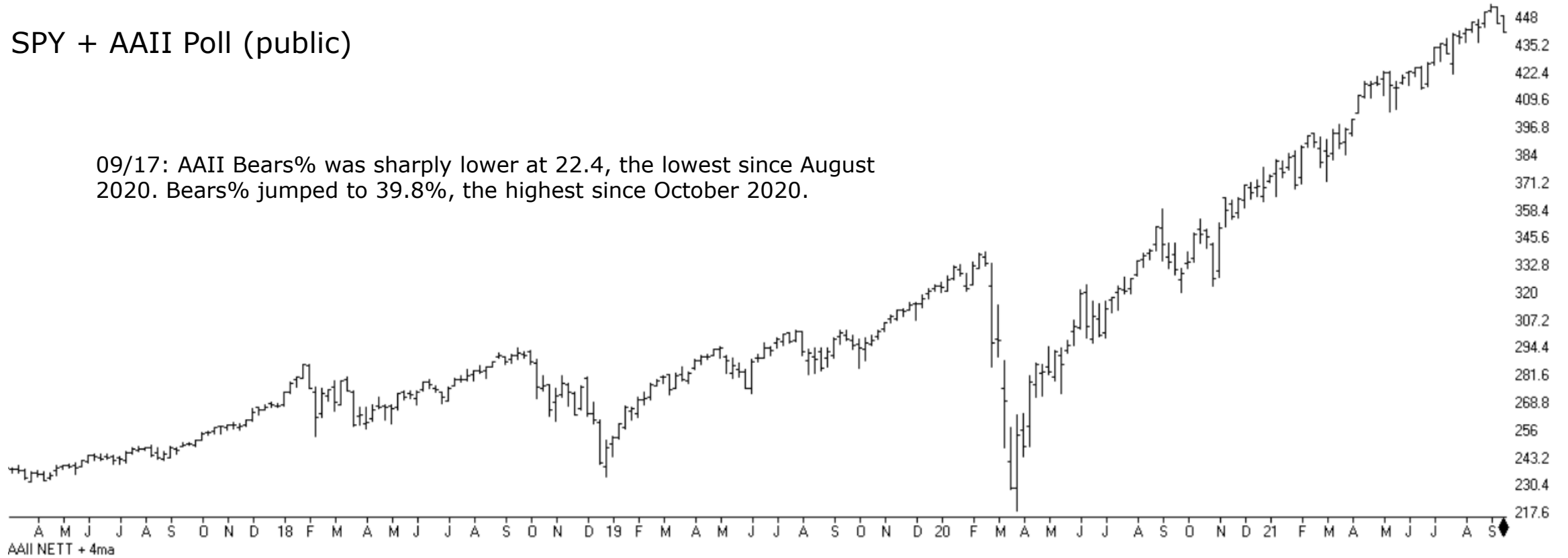


MARKET CHART NASDAQ 1800 (Daily)

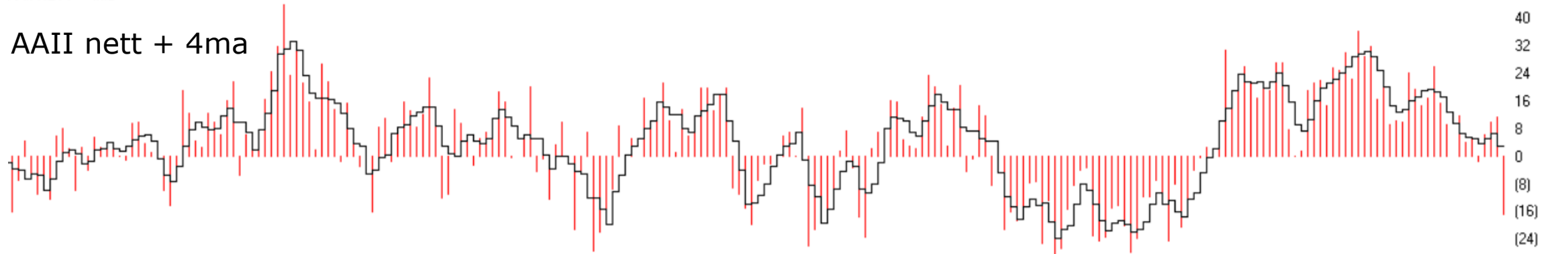


SPY + AAI Poll (public)

09/17: AAI Bears% was sharply lower at 22.4, the lowest since August 2020. Bears% jumped to 39.8%, the highest since October 2020.

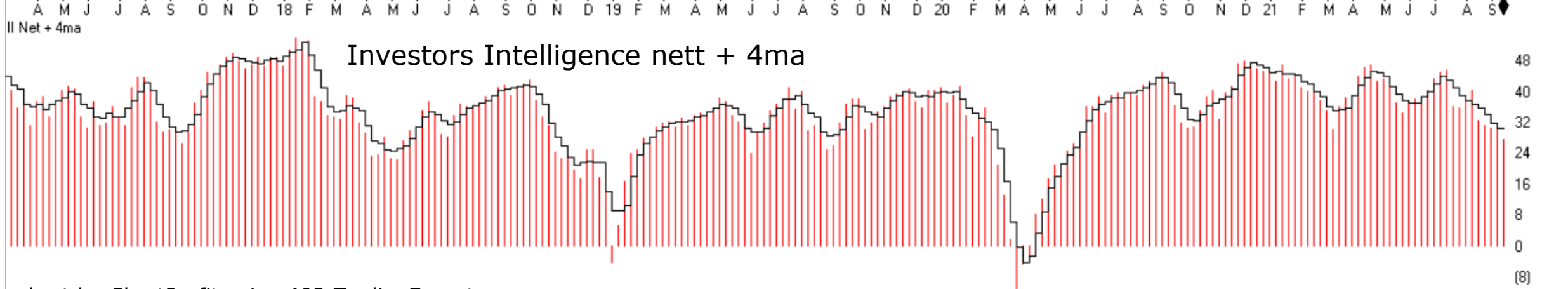
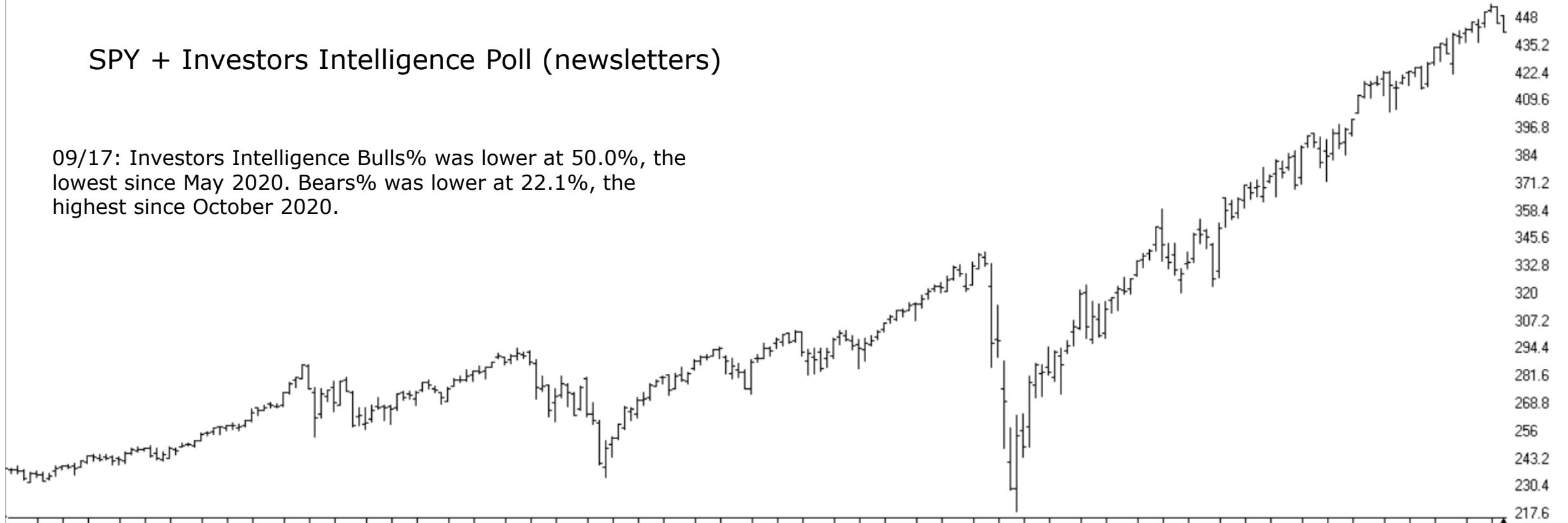


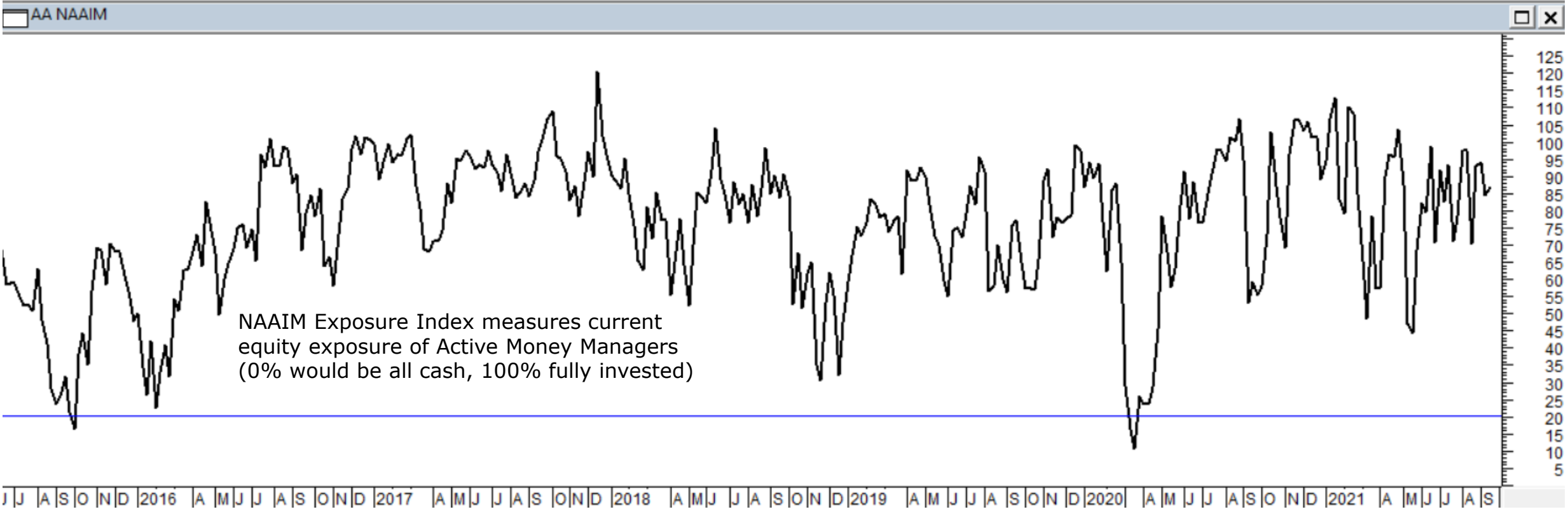
AAII nett + 4ma



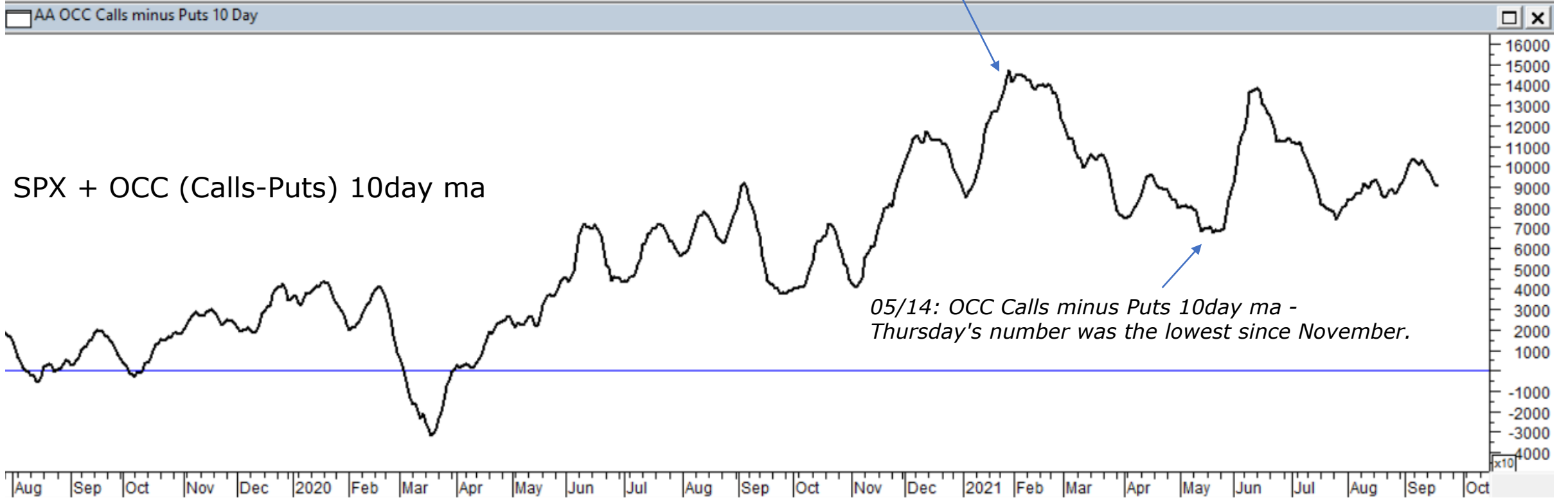
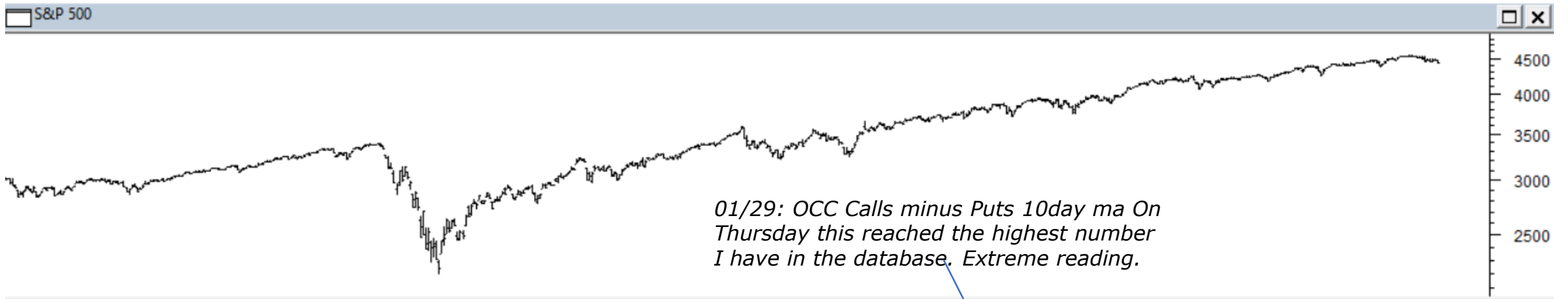
SPY + Investors Intelligence Poll (newsletters)

09/17: Investors Intelligence Bulls% was lower at 50.0%, the lowest since May 2020. Bears% was lower at 22.1%, the highest since October 2020.

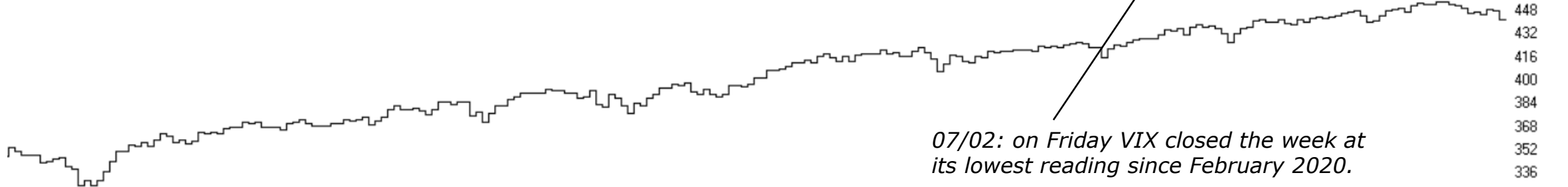
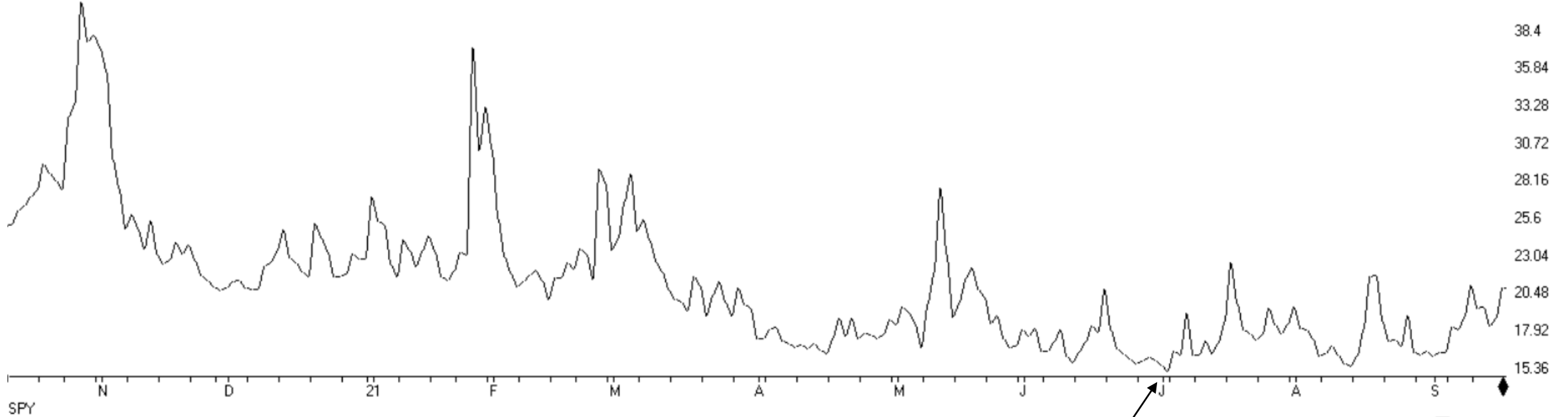




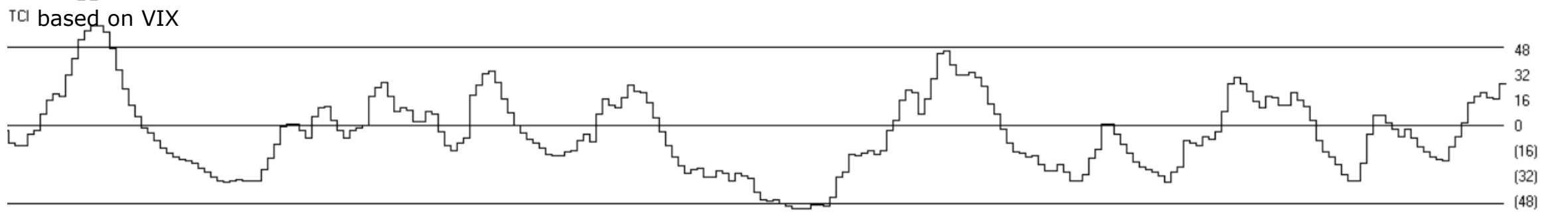
J J A S O N D 2016 A M J J A S O N D 2017 A M J J A S O N D 2018 A M J J A S O N D 2019 A M J J A S O N D 2020 A M J J A S O N D 2021 A M J J A S



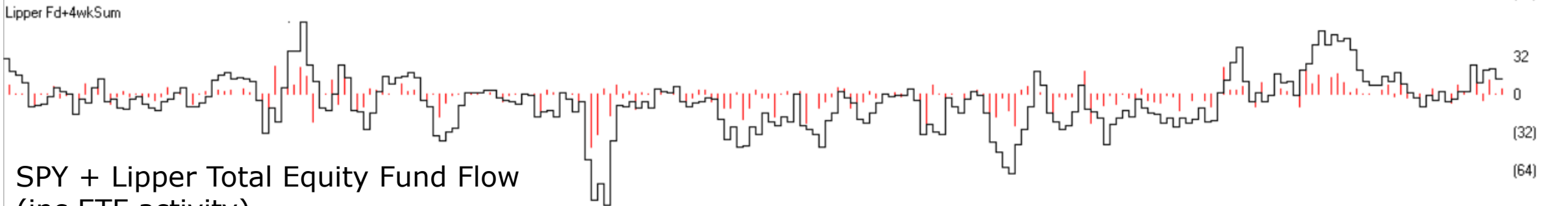
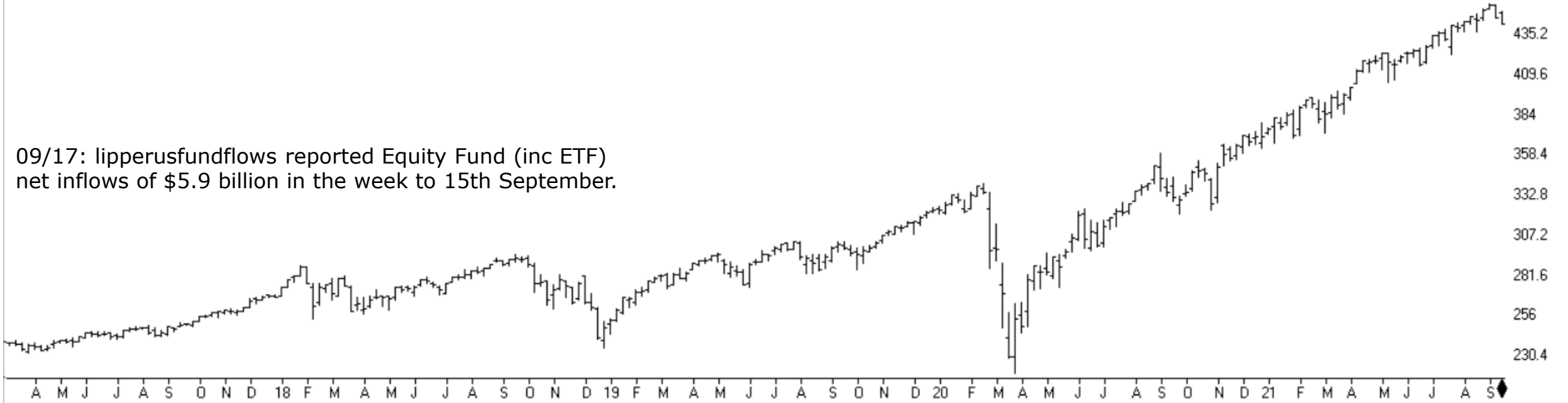
VIX - S&P 500 Volatility Index (Daily)



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

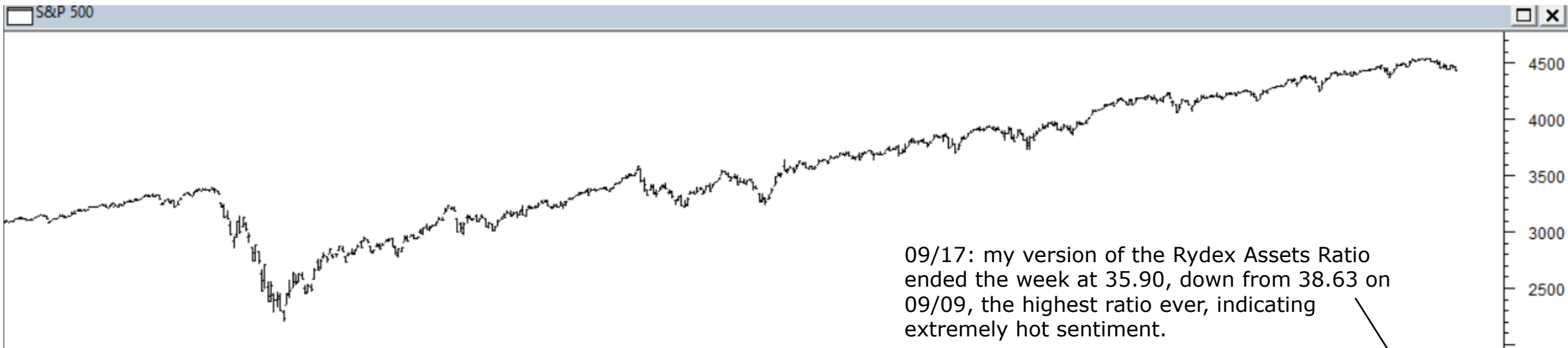


13 SPY SP500 ETF (Weekly)

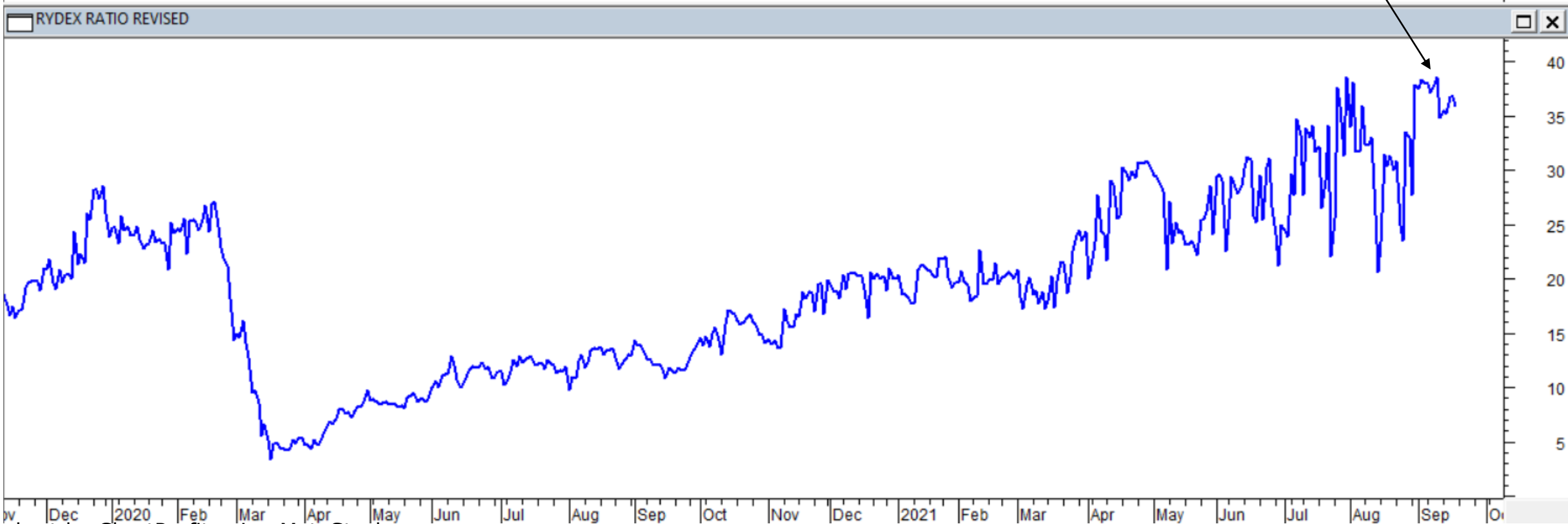


SPY + Lipper Total Equity Fund Flow (inc ETF activity)

chart by ChartProfit using AIQ TradingExpert



09/17: my version of the Rydex Assets Ratio ended the week at 35.90, down from 38.63 on 09/09, the highest ratio ever, indicating extremely hot sentiment.



ChartProfit