

Charts to Friday 24<sup>th</sup> September 2021

Market Charts – Sentiment Analysis

Market Breadth - week ending	9/24				
	-4	-3	-2	-1	↓
NYSE	61	61	42	40	46
NasDaq	61	60	45	45	52
SP500	64	61	45	42	46
R2000	63	60	40	42	51

number = % stocks >50day ma

### Mutual Fund Flow:

09/24: my version of the Rydex Assets Ratio ended the week at 35.88, down from 38.63 on 09/09, the highest ratio ever, indicating extremely hot sentiment.

09/24: lipperusfundflows reported Equity Fund (inc ETF) net outflows of -\$6.7 billion in the week to 22nd September.

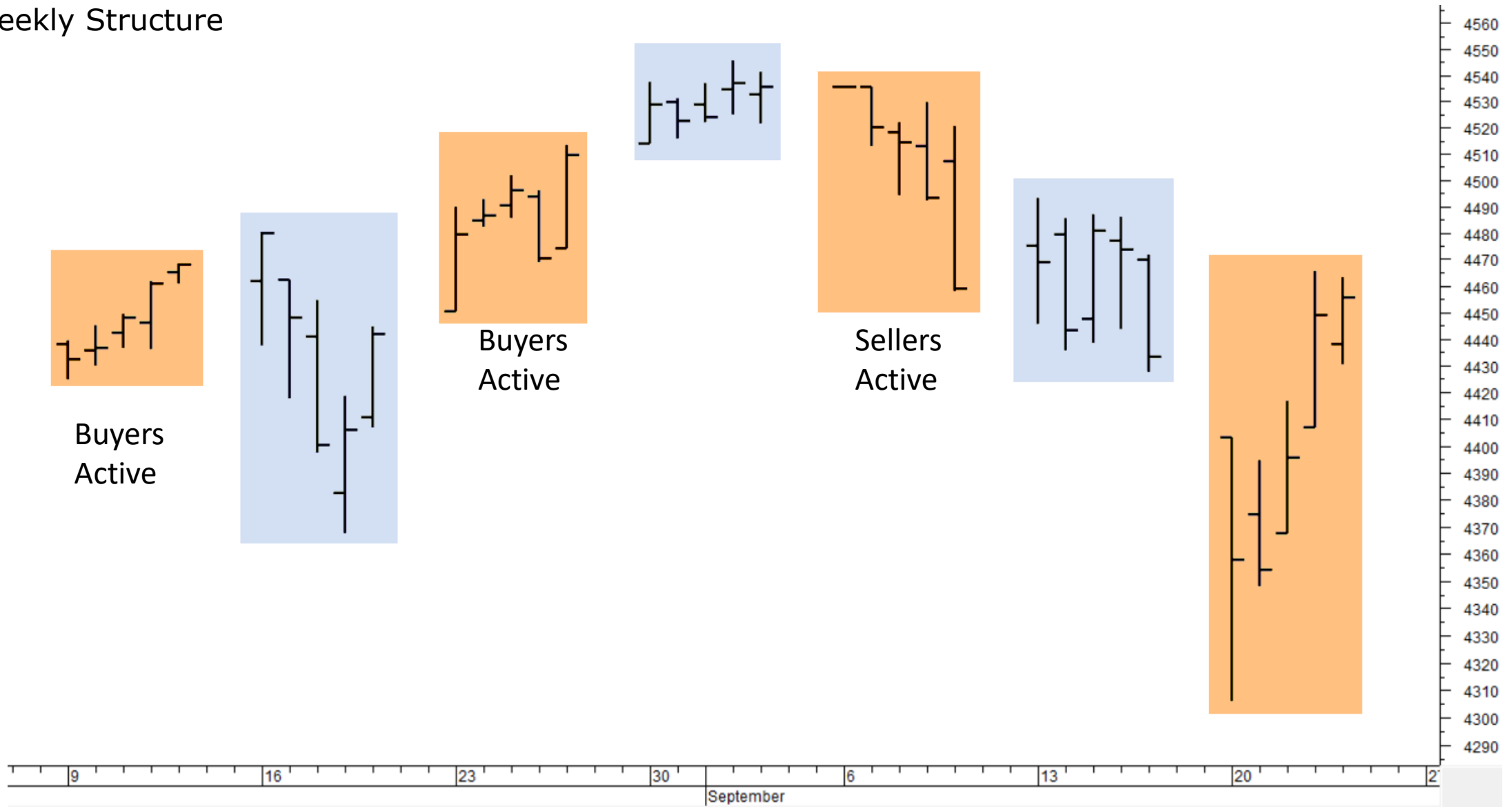
### Consensus Polls:

09/24: AAI Bull% was higher at 29.9, up from the 22.4, the lowest since August 2020. Bear% at 39.2 this week, almost unchanged from 39.3%, the highest since October 2020.

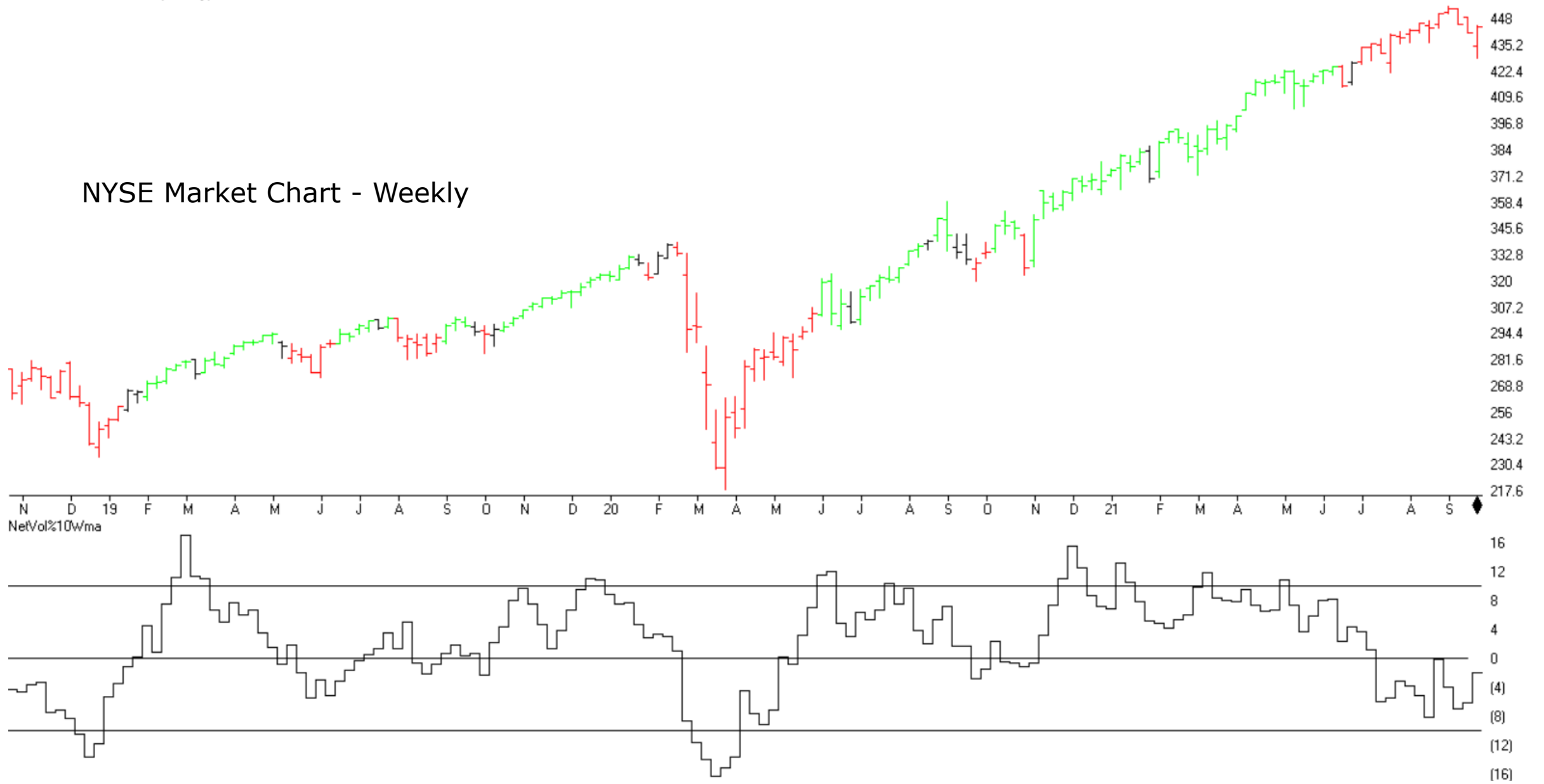
09/24: Investors Intelligence Bull% was lower at 47.1%, the lowest since May 2020. Bear% was higher at 22.3%, the highest since October 2020.

09/24: The NAAIM Exposure Index was lower at 77.7.

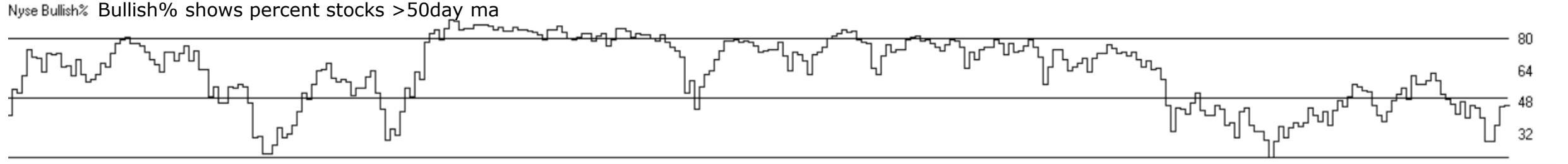
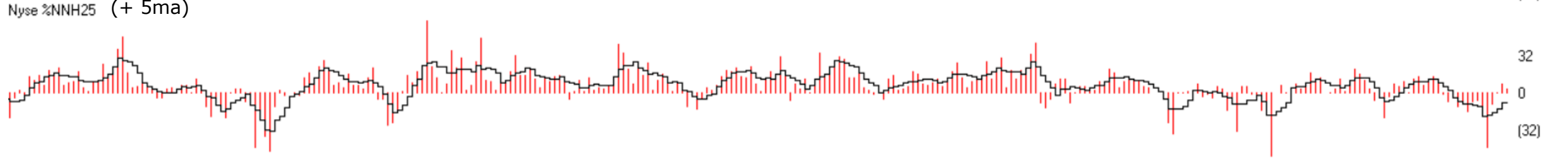
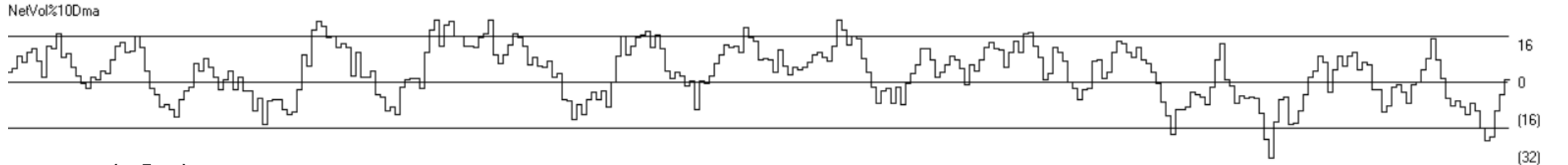
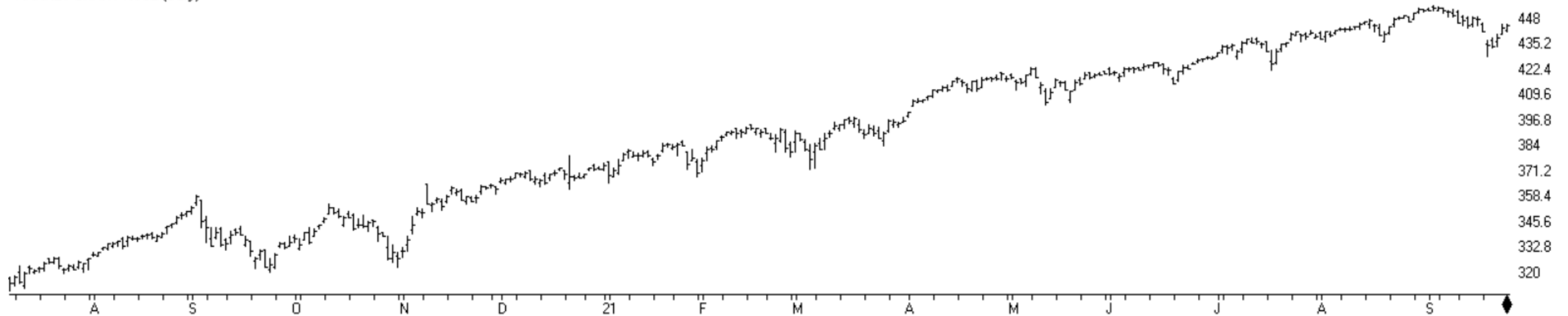
# Weekly Structure



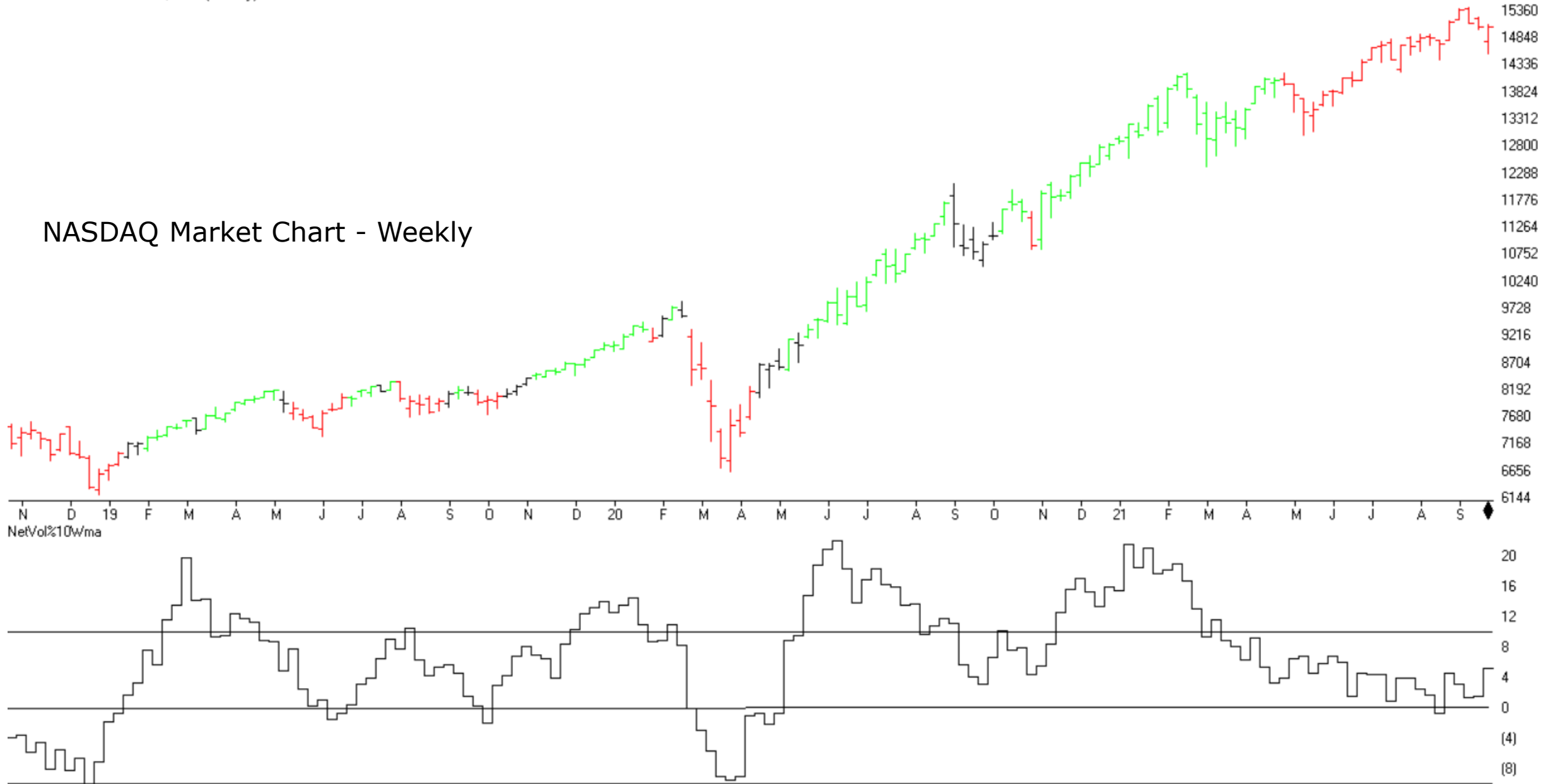
# NYSE Market Chart - Weekly



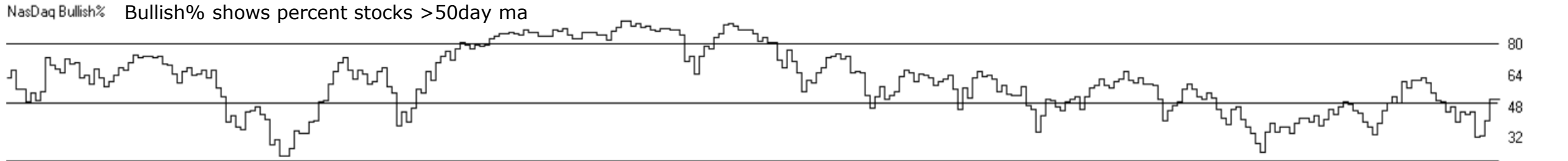
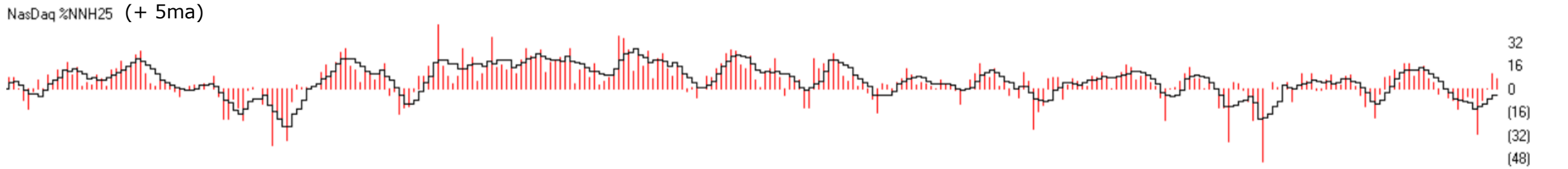
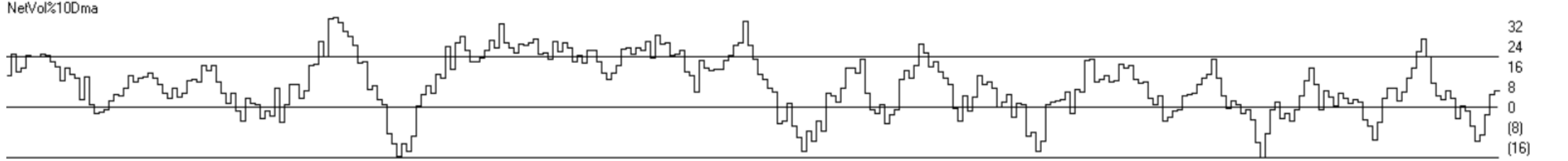
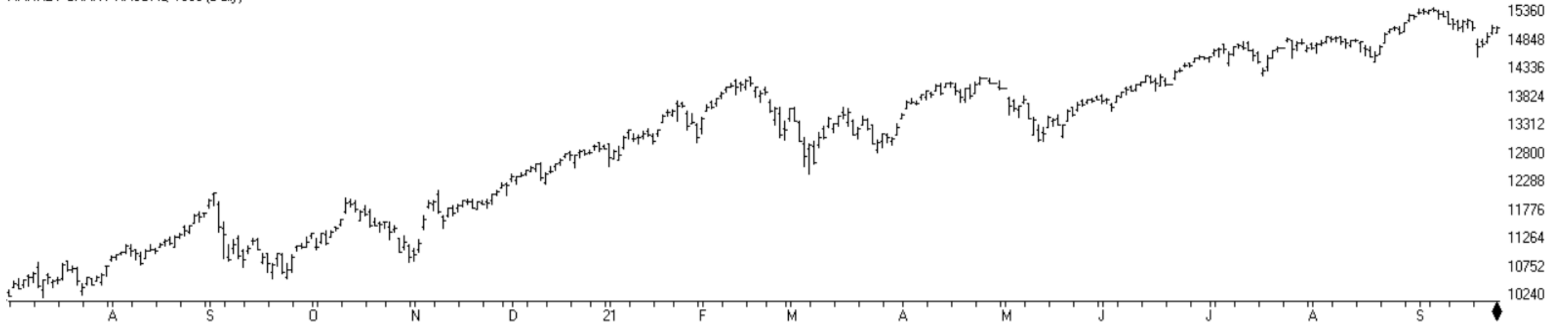
MARKET CHART NYSE (Daily)



# NASDAQ Market Chart - Weekly

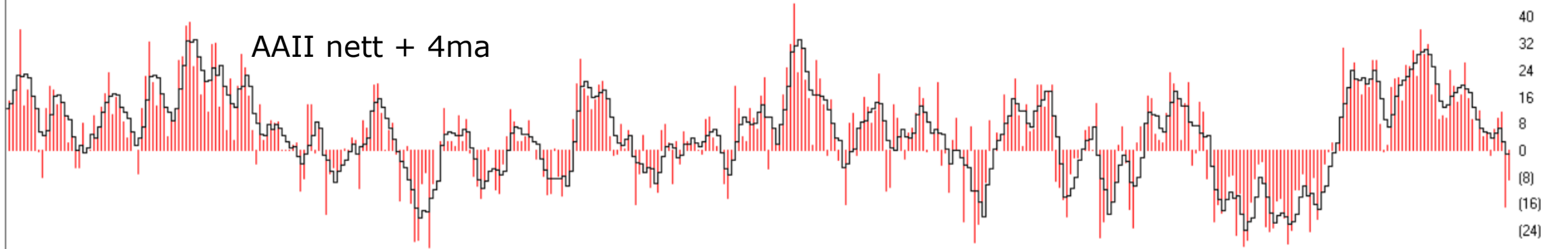
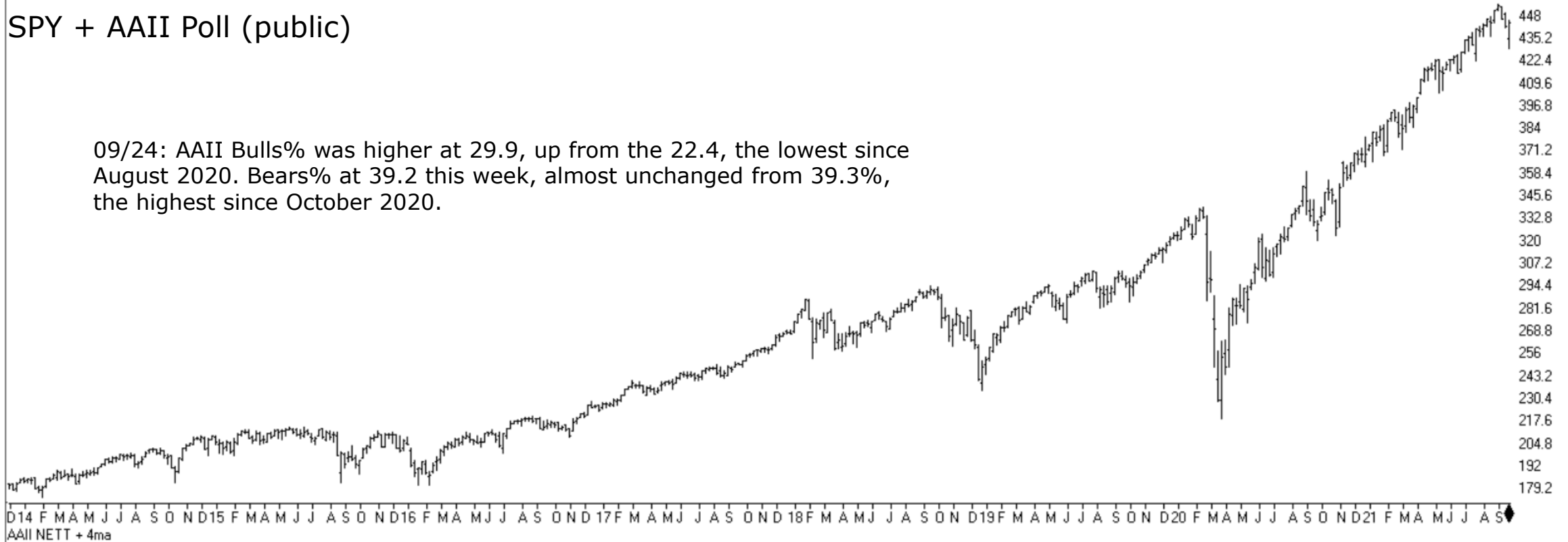


MARKET CHART NASDAQ 1800 (Daily)



# SPY + AAI Poll (public)

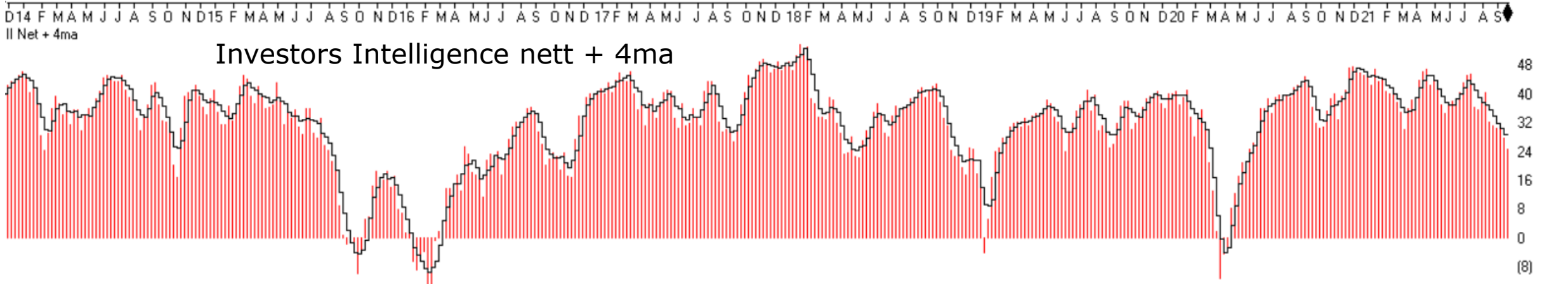
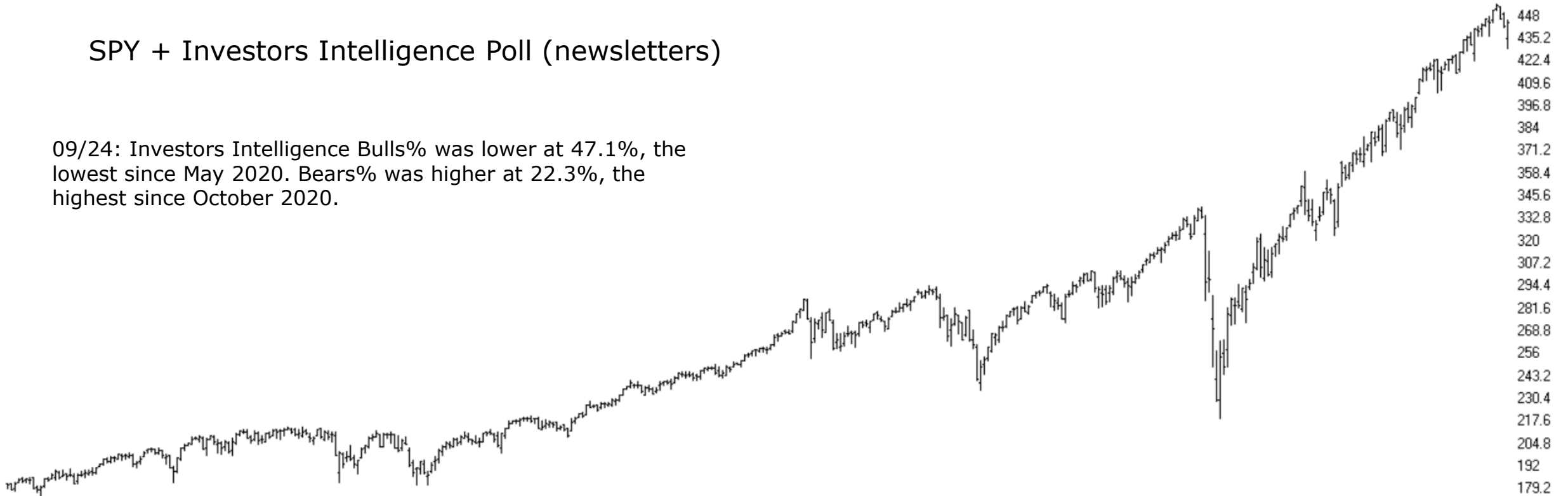
09/24: AAI Bulls% was higher at 29.9, up from the 22.4, the lowest since August 2020. Bears% at 39.2 this week, almost unchanged from 39.3%, the highest since October 2020.

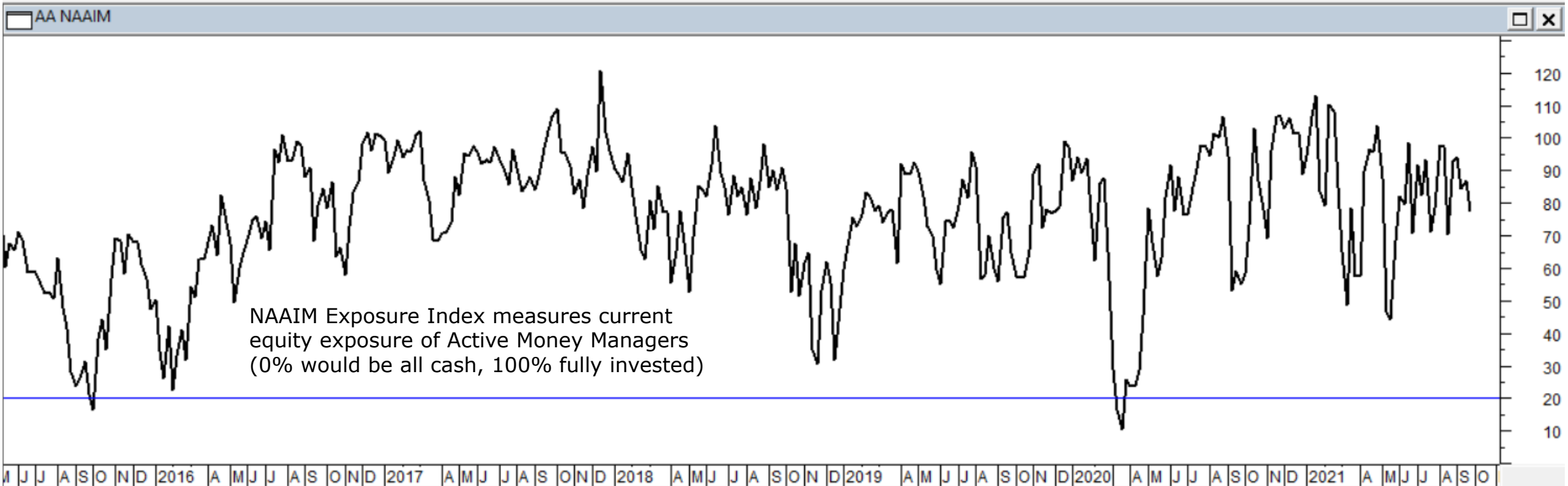
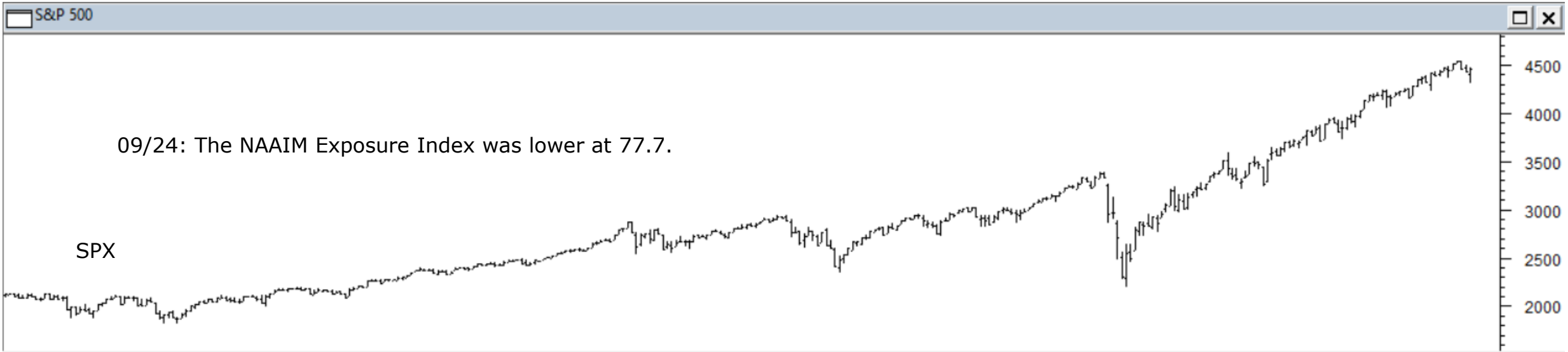


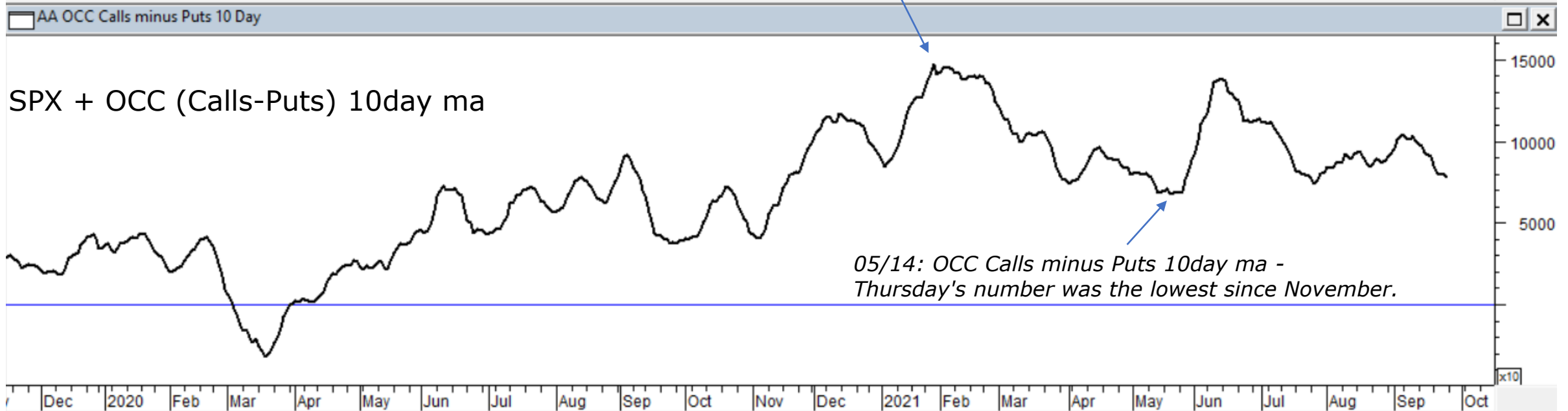
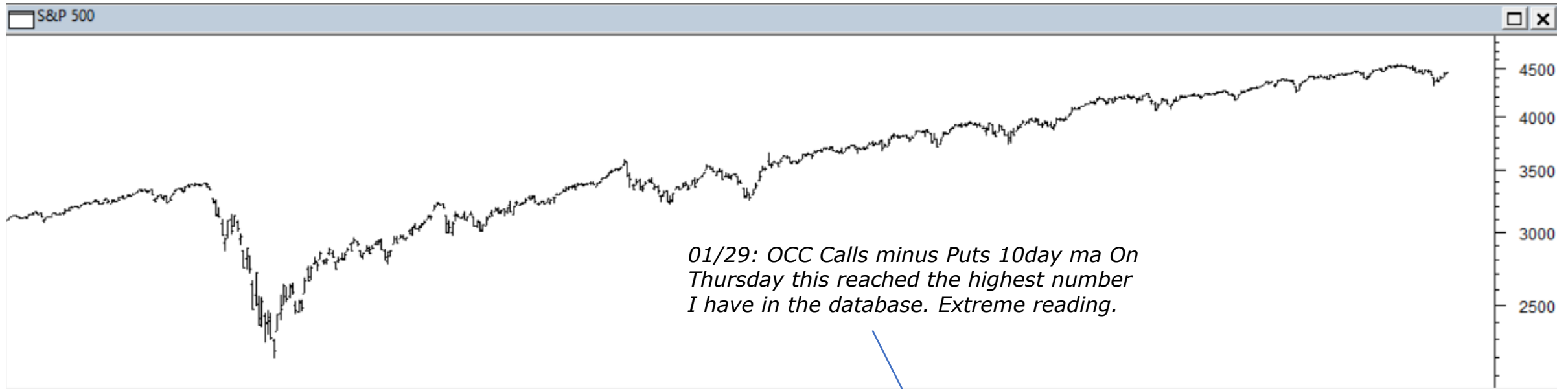


## SPY + Investors Intelligence Poll (newsletters)

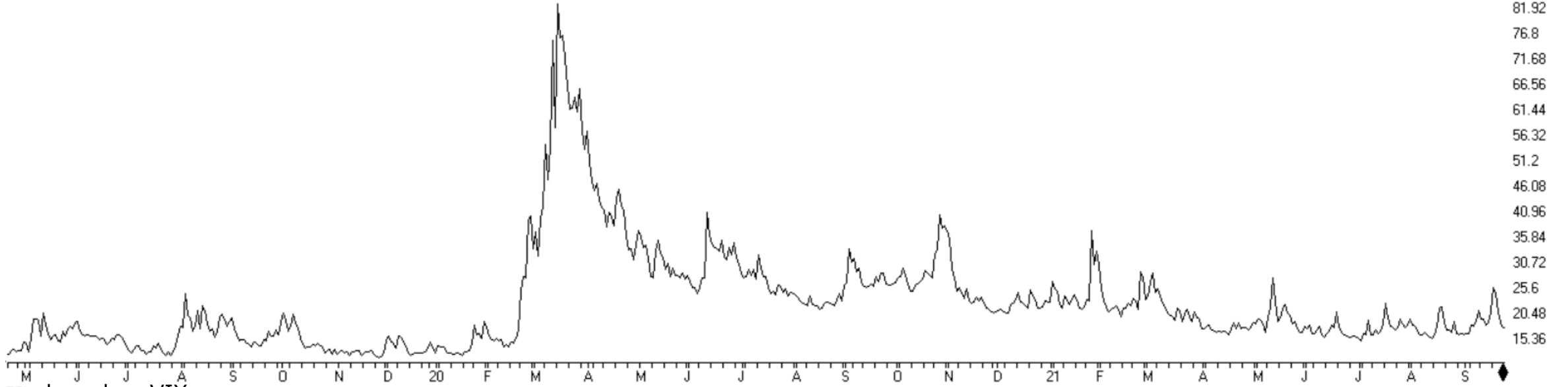
09/24: Investors Intelligence Bulls% was lower at 47.1%, the lowest since May 2020. Bears% was higher at 22.3%, the highest since October 2020.



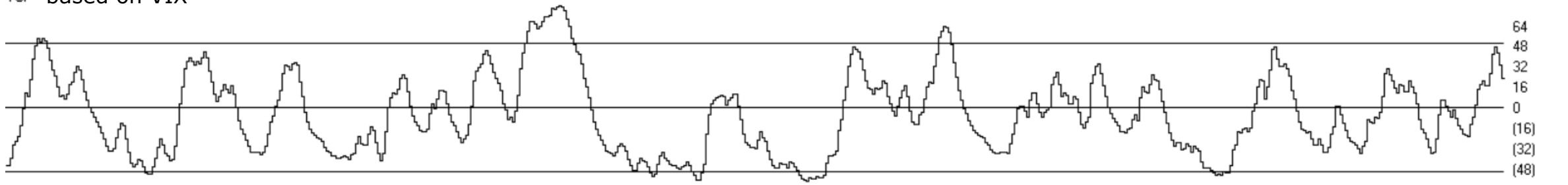




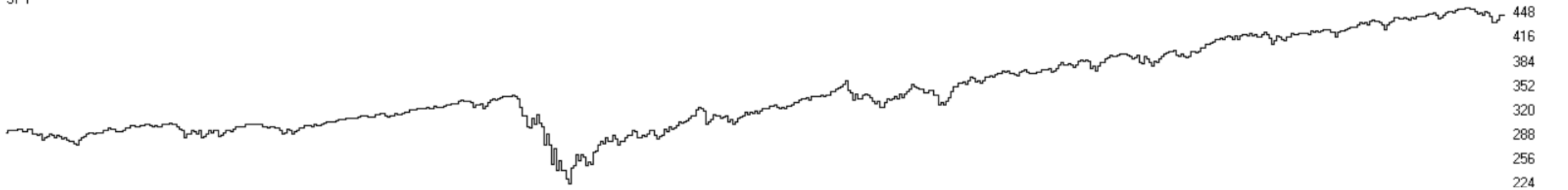
VIX - S&P 500 Volatility Index (Daily)



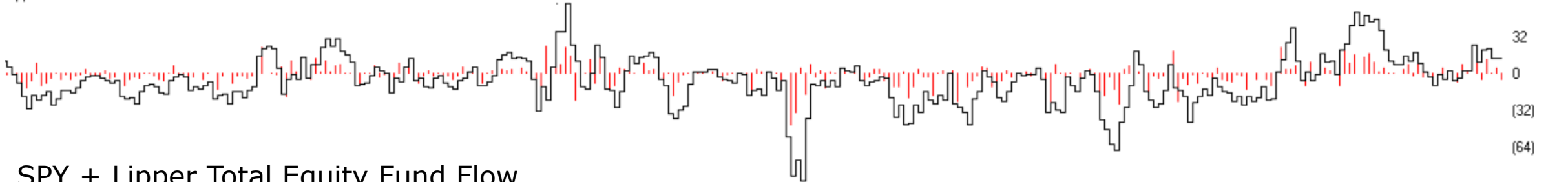
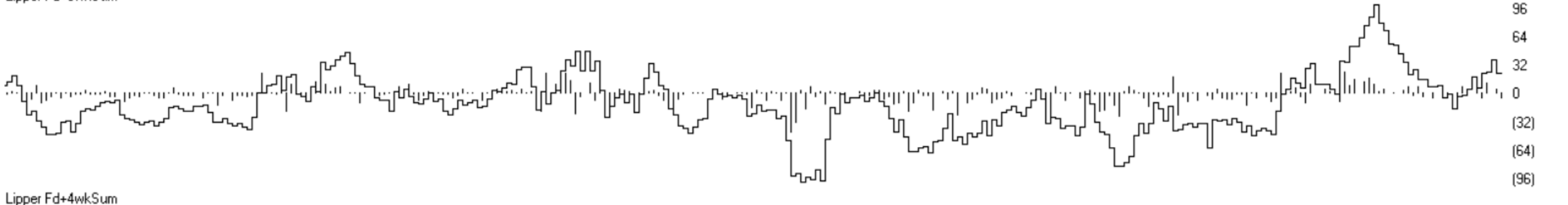
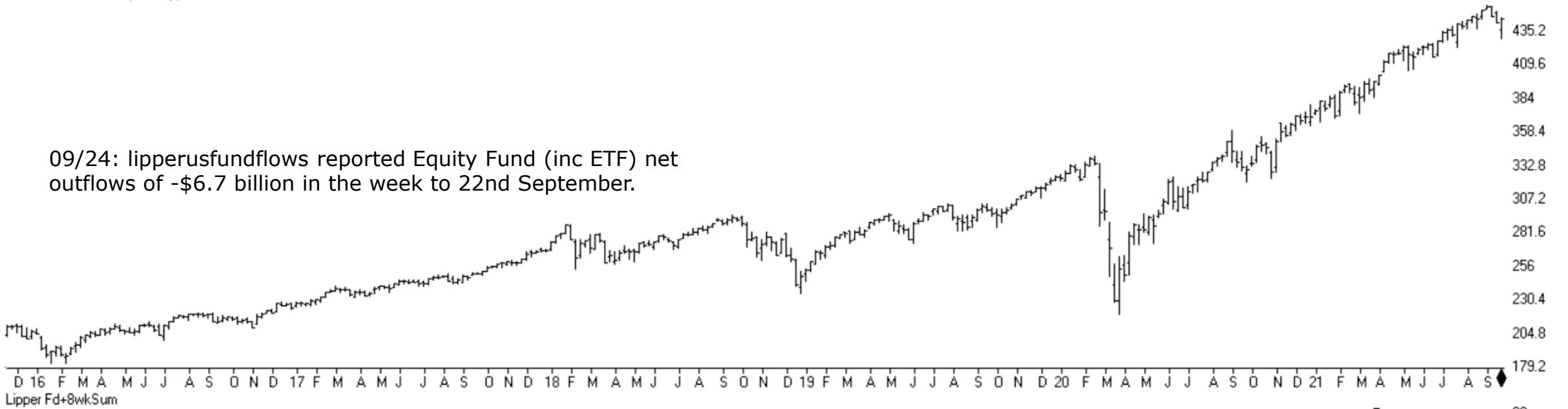
TCI based on VIX



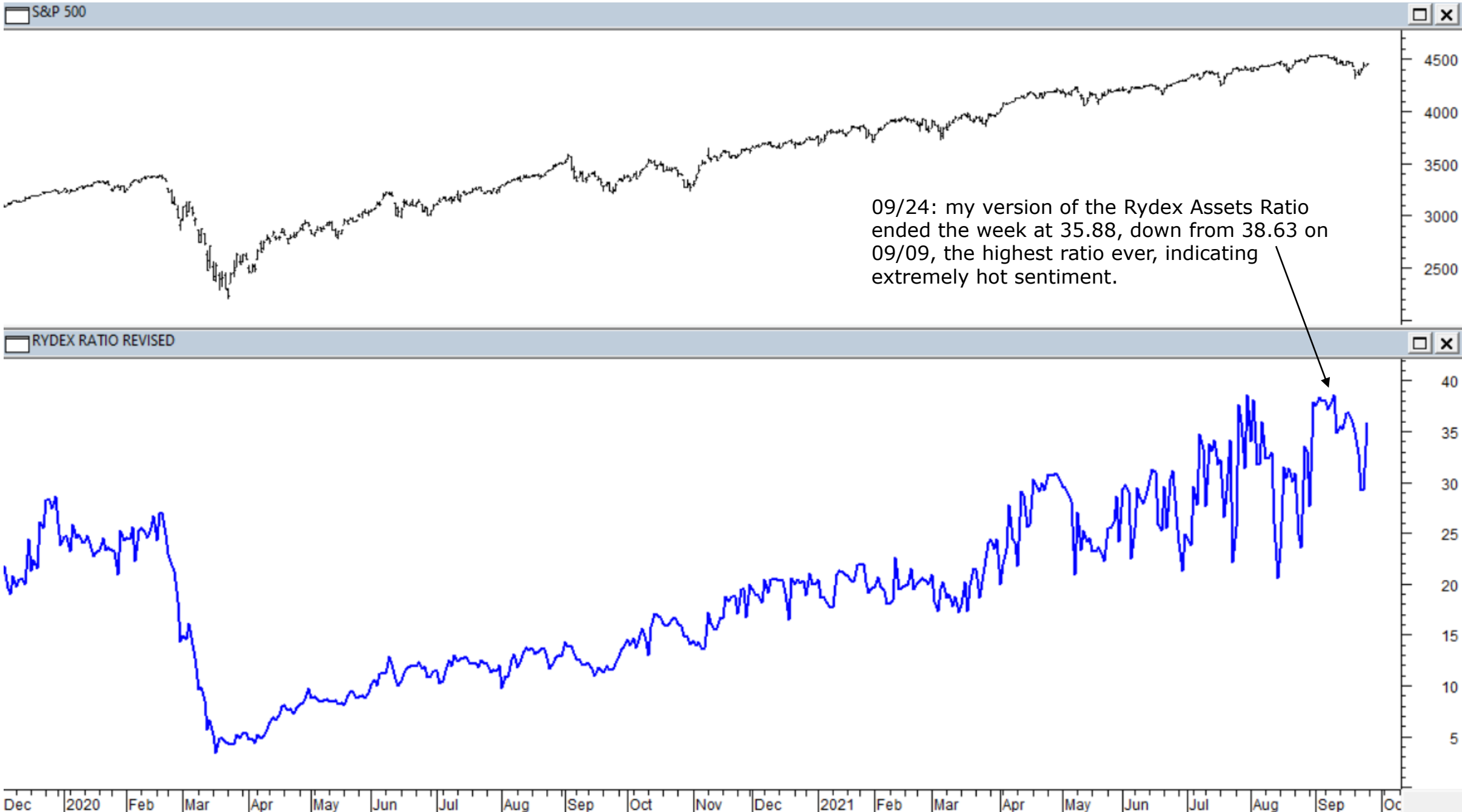
SPY



09/24: lipperusfundflows reported Equity Fund (inc ETF) net outflows of -\$6.7 billion in the week to 22nd September.



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



09/24: my version of the Rydex Assets Ratio ended the week at 35.88, down from 38.63 on 09/09, the highest ratio ever, indicating extremely hot sentiment.

ChartProfit