

Charts to Friday 1st October 2021

Market Charts – Sentiment Analysis

Market Breadth - week ending	-4	-3	-2	-1	10/01 ↓
NYSE	61	42	40	46	43
NasDaq	60	45	45	52	47
SP500	61	45	42	46	35
R2000	60	40	42	51	52

number = % stocks >50day ma

Mutual Fund Flow:

10/01: my version of the Rydex Assets Ratio ended the week at 32.92, down from 38.63 on 09/09, the highest ratio ever, indicating extremely hot sentiment.

10/01: lipperusfundflows reported Equity Fund (inc ETF) net outflows of -\$9.3 billion in the week to 29th October. The 4week net outflow at -\$9.0 billion is the largest since November.

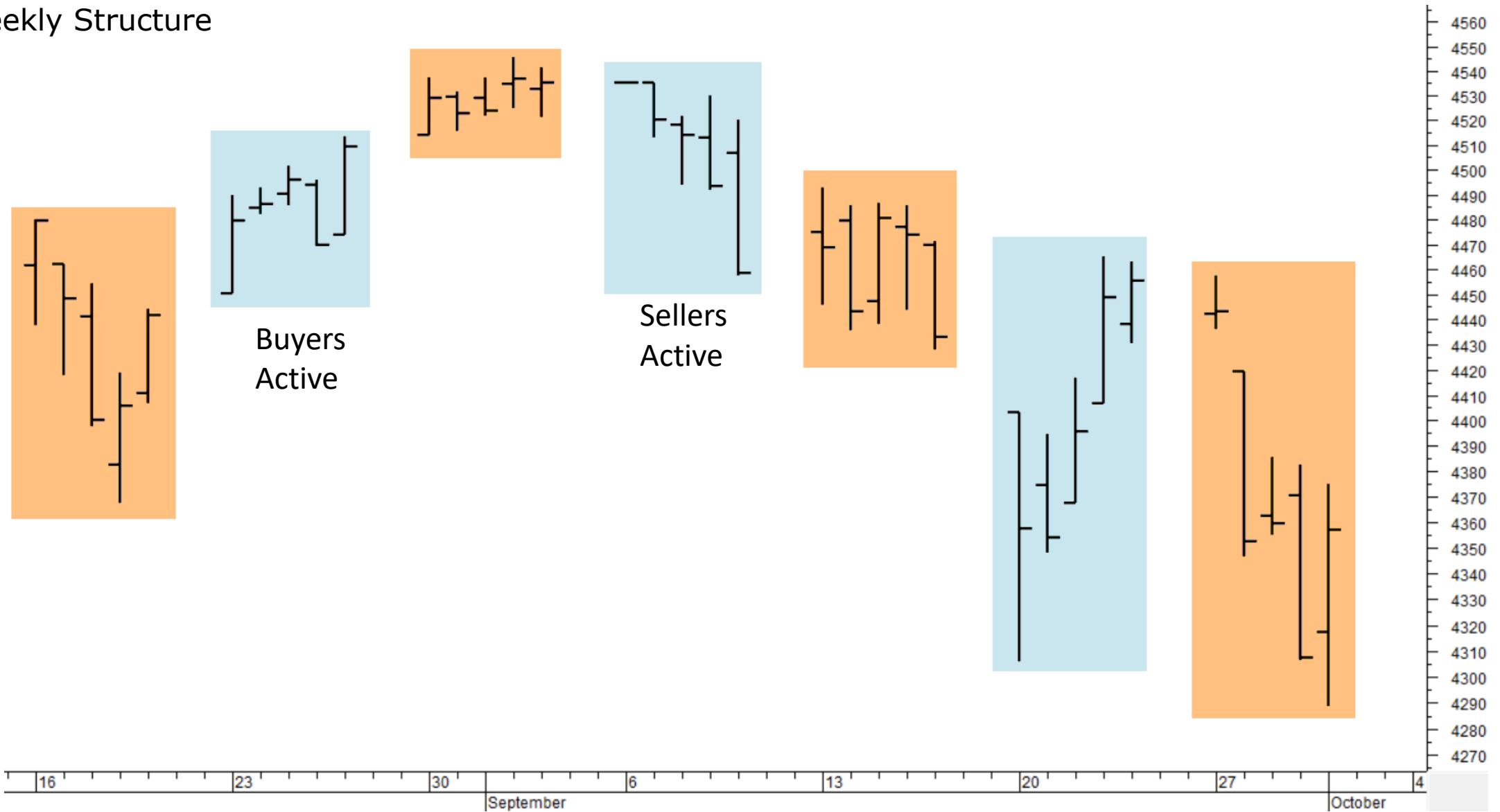
Consensus Polls:

10/01: AAI Bull% was lower at 28.1, up from the 22.4 two weeks ago, the lowest since August 2020. Bear% at 40.7 this week, the highest since October 2020.

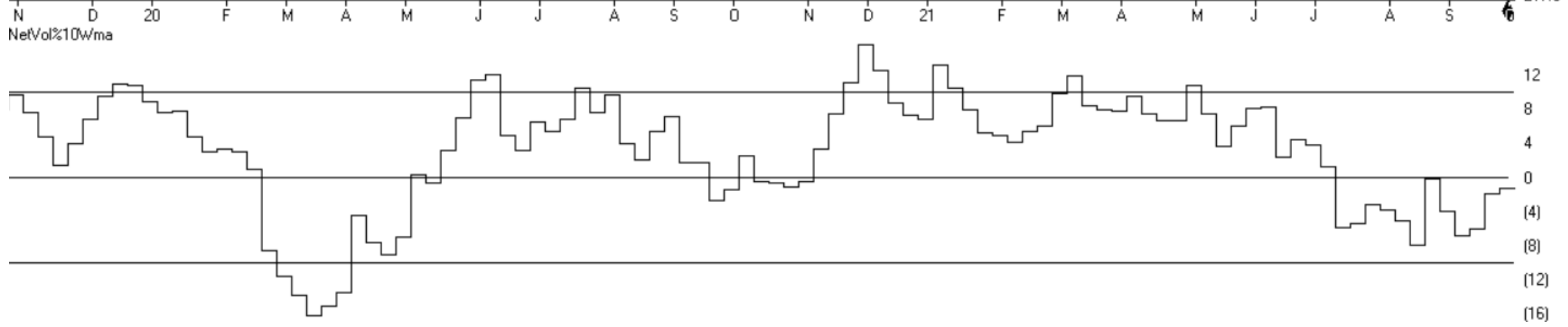
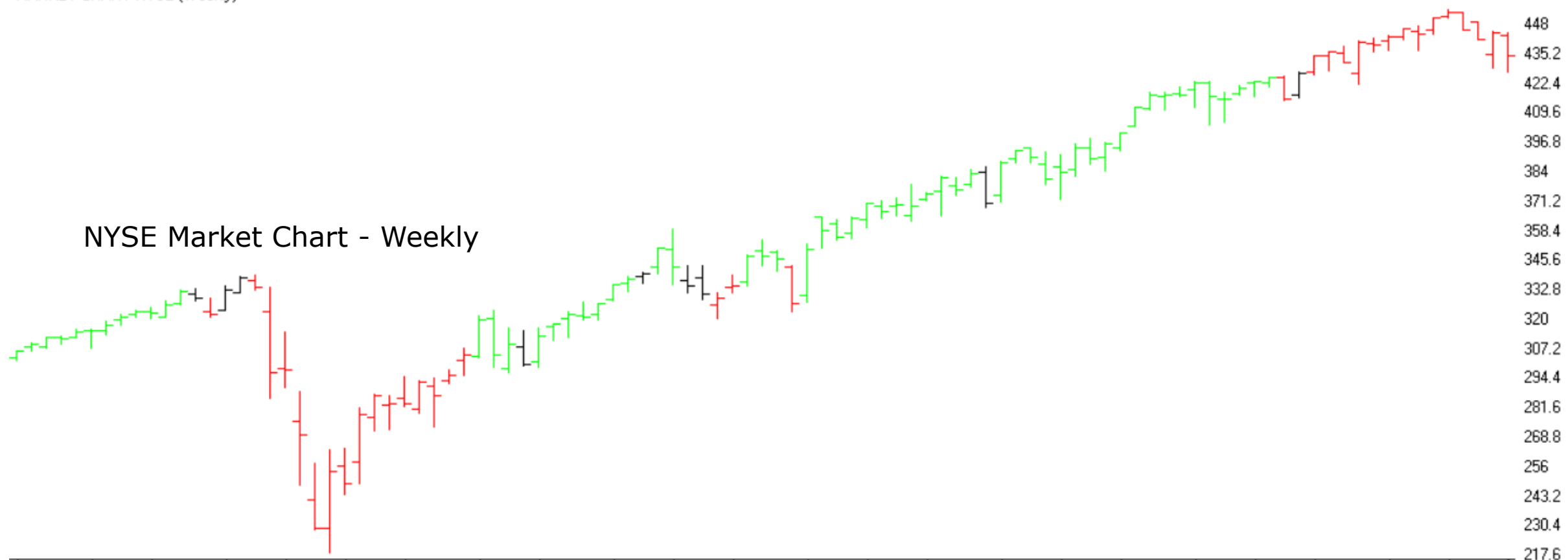
10/01: Investors Intelligence Bull% was lower at 46.5%, the lowest since April 2020. Bear% was almost unchanged at 22.1%. Down from 22.3%, the highest since October 2020.

10/01: The NAAIM Exposure Index was lower at 55.02. Down from 87.02, two weeks ago.

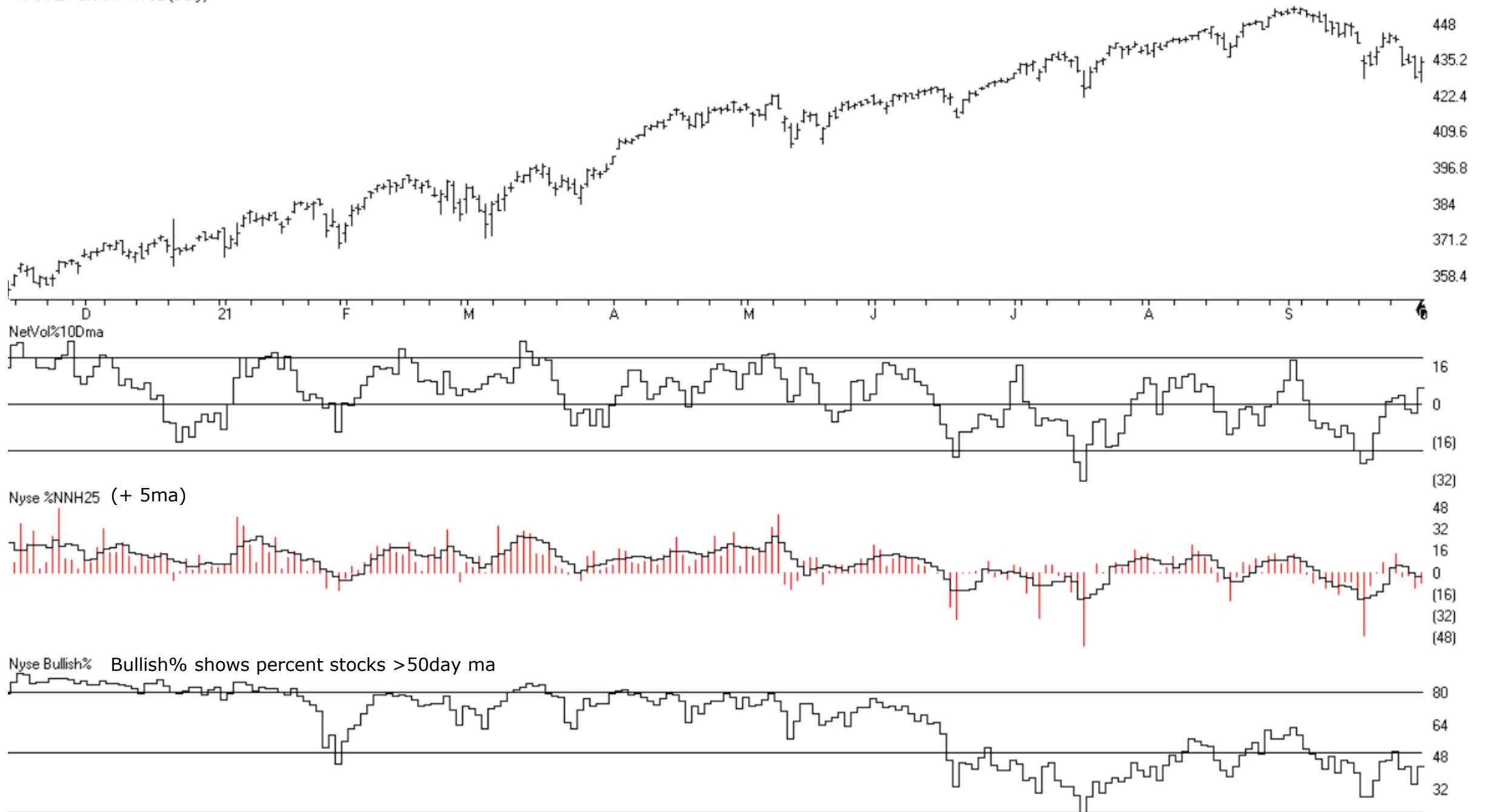
Weekly Structure



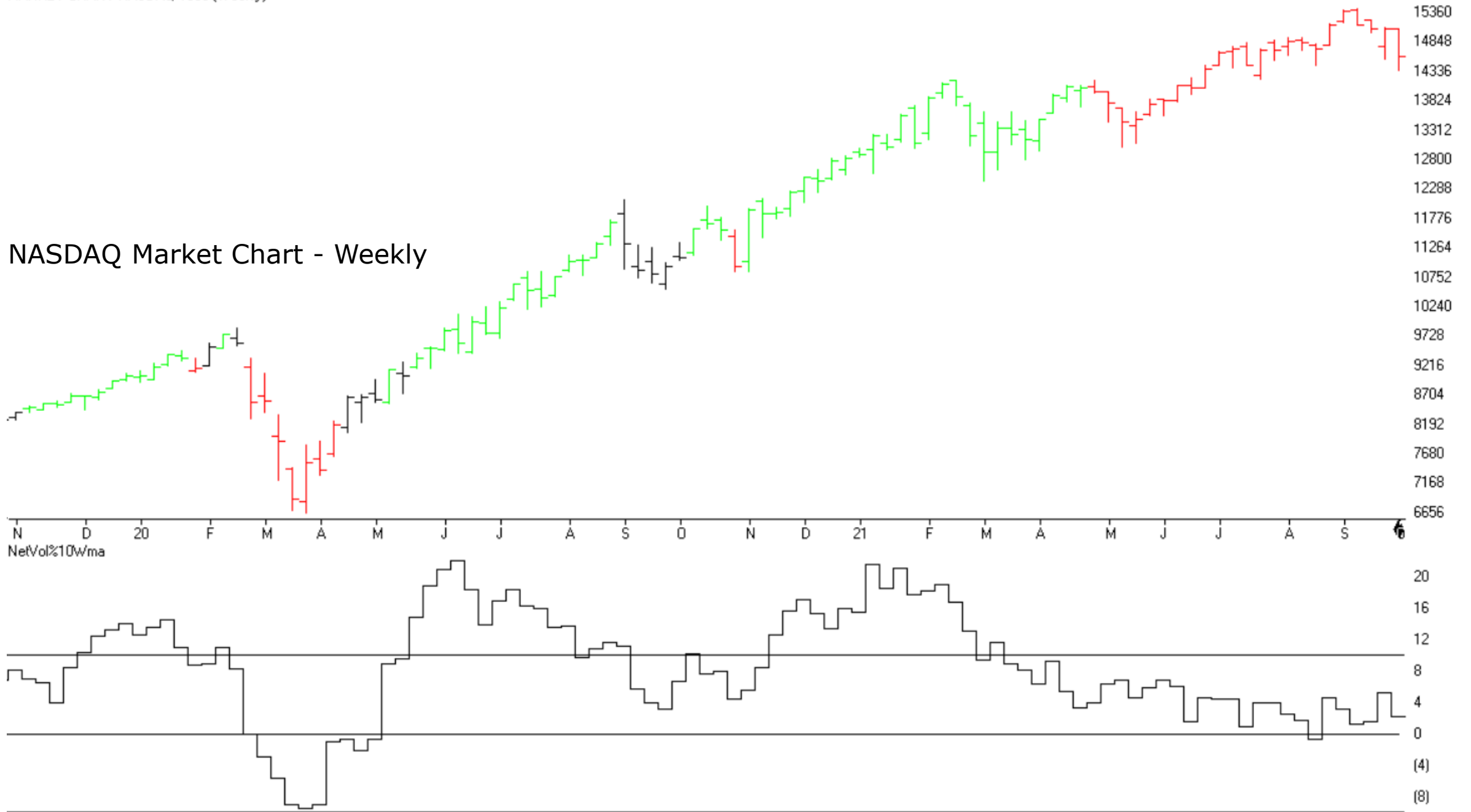
NYSE Market Chart - Weekly



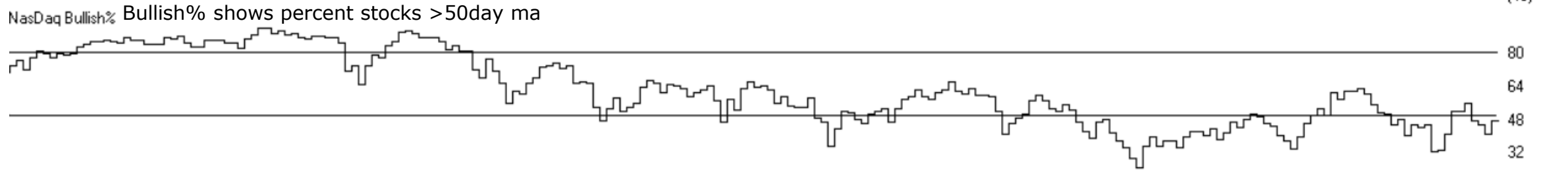
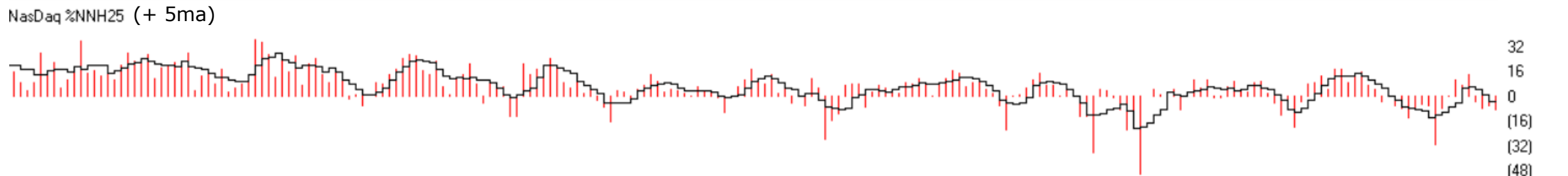
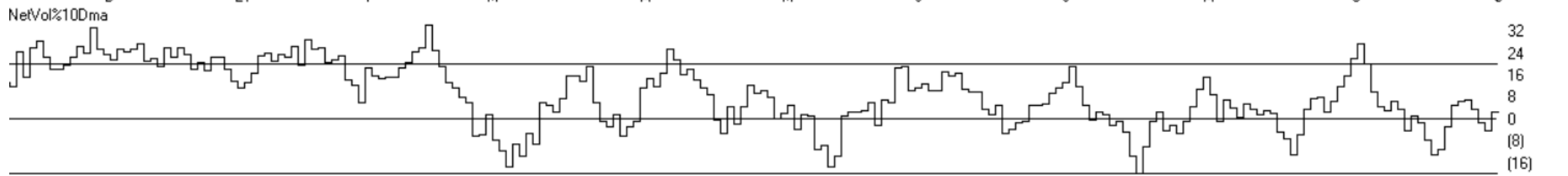
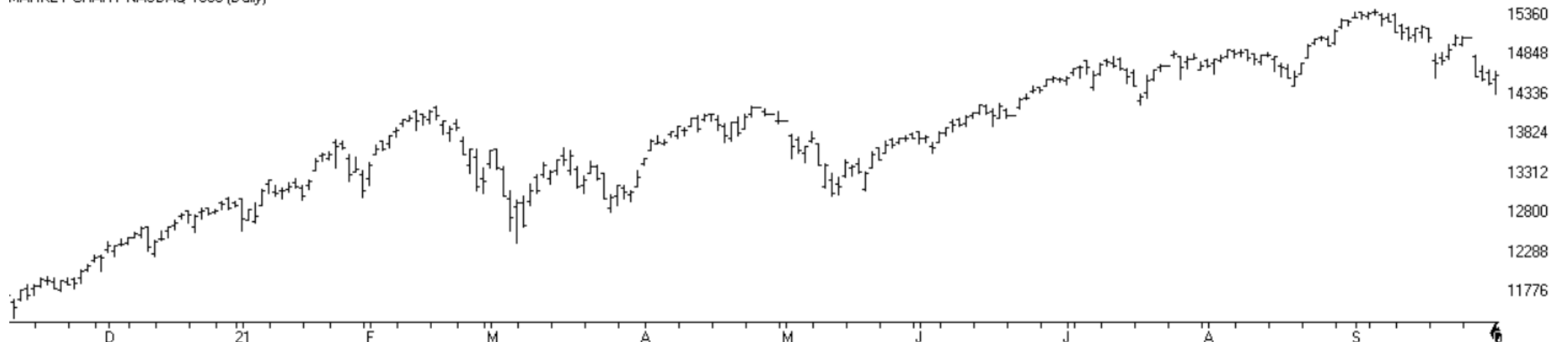
MARKET CHART NYSE (Daily)



NASDAQ Market Chart - Weekly

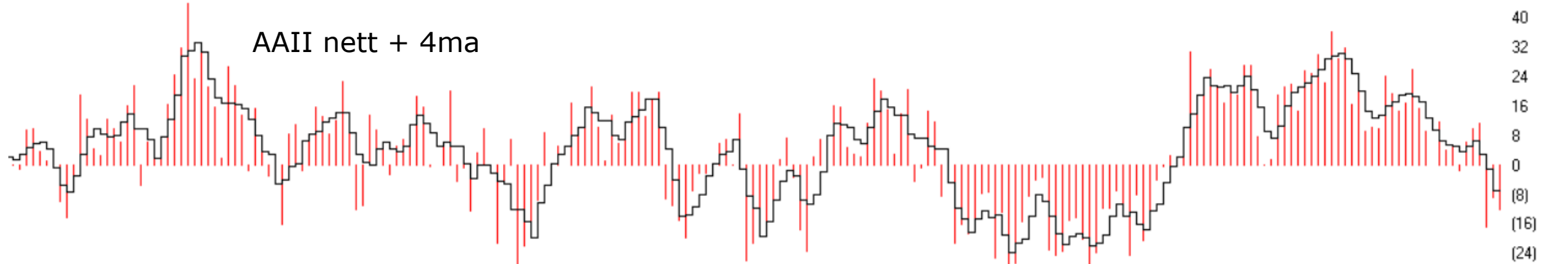
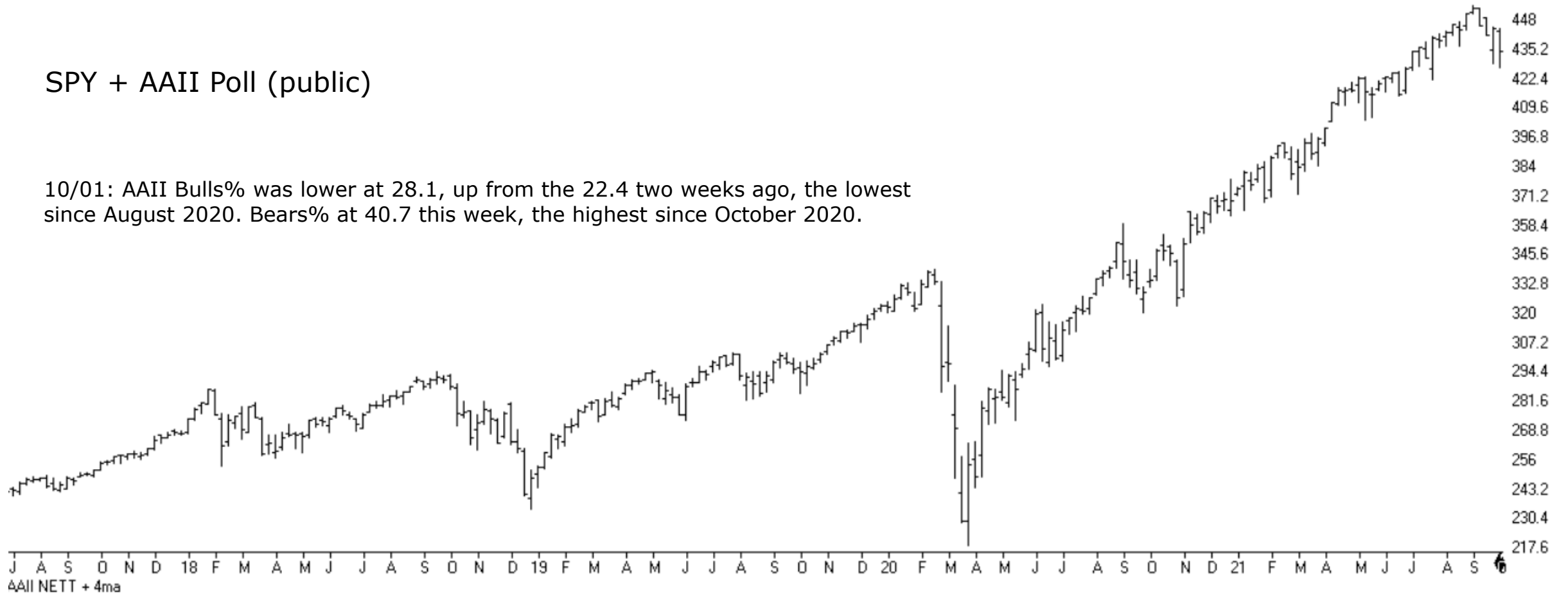


MARKET CHART NASDAQ 1800 (Daily)



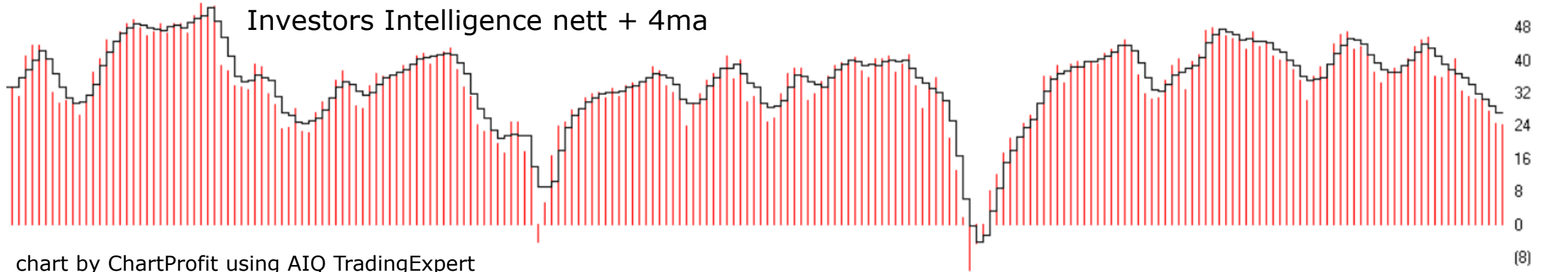
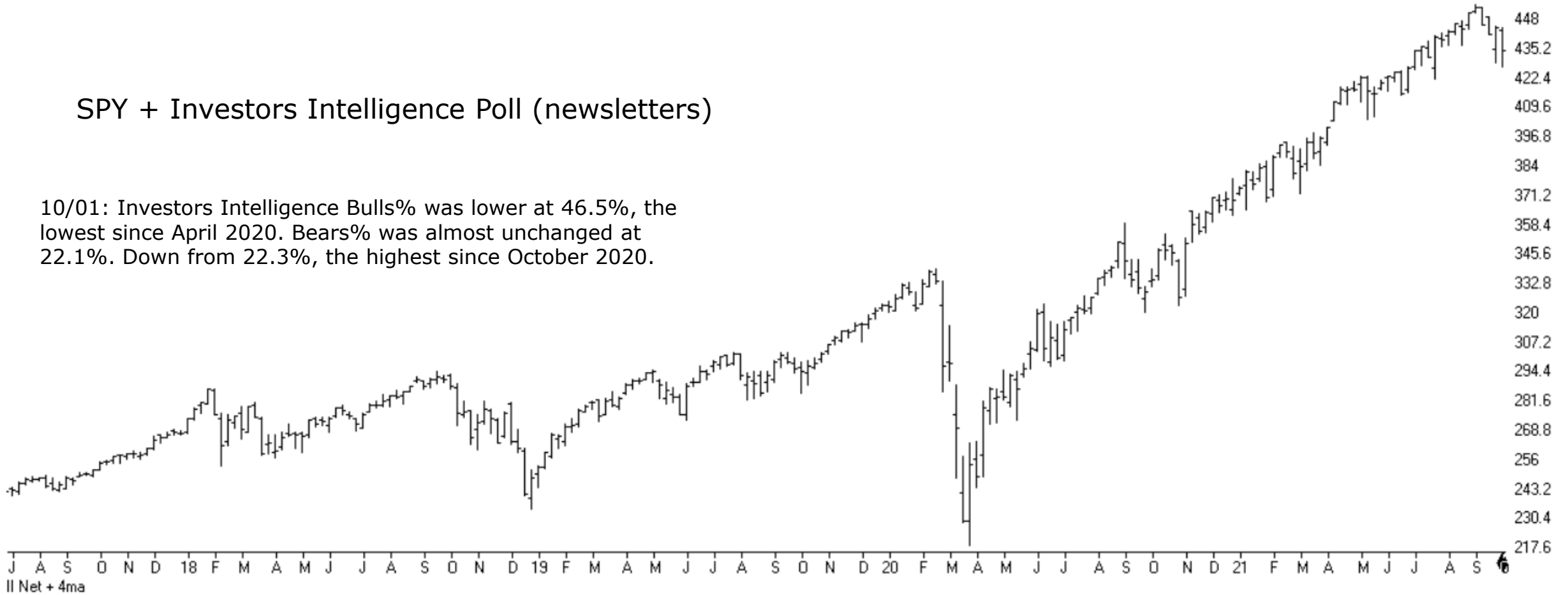
SPY + AAI Poll (public)

10/01: AAI Bulls% was lower at 28.1, up from the 22.4 two weeks ago, the lowest since August 2020. Bears% at 40.7 this week, the highest since October 2020.

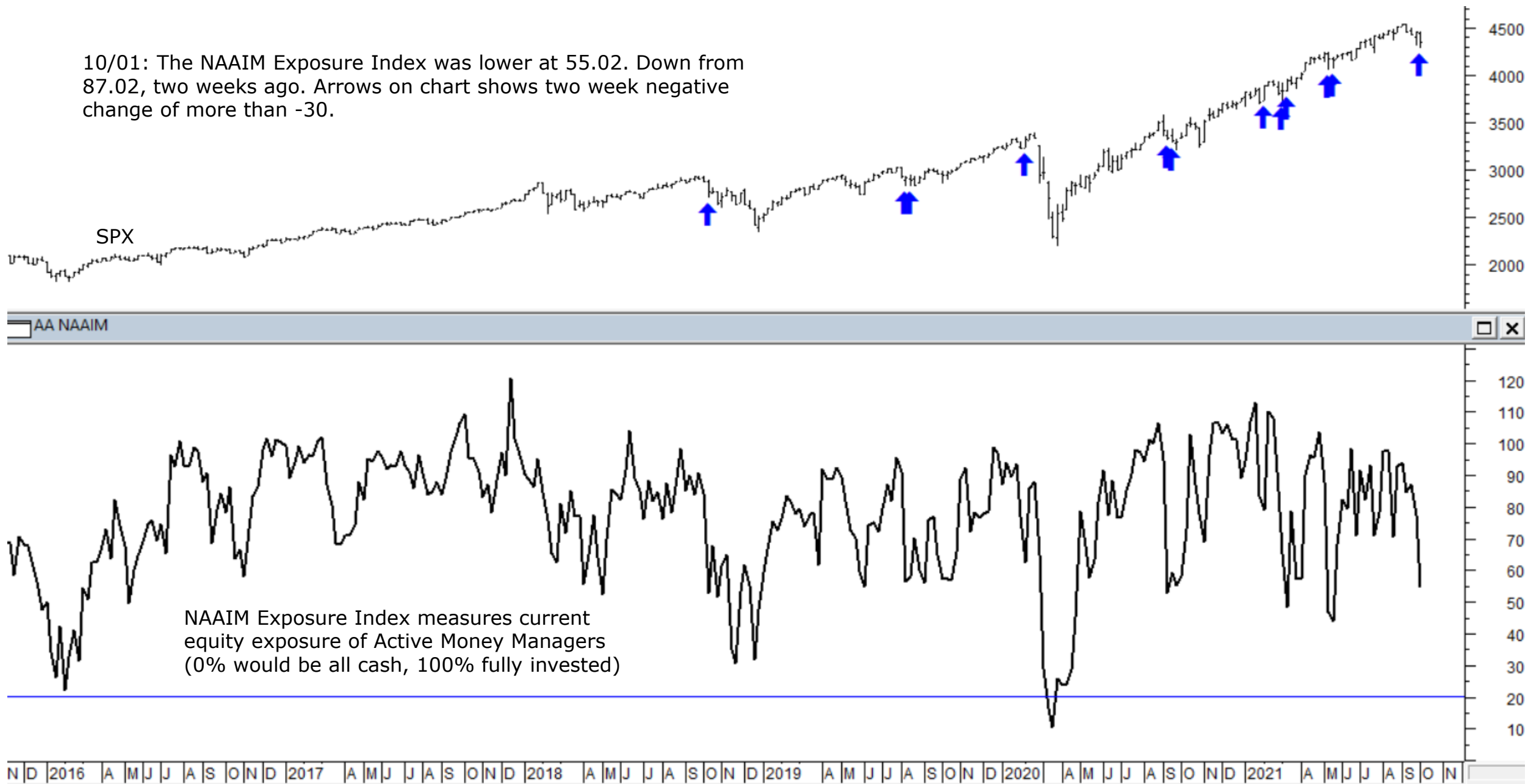


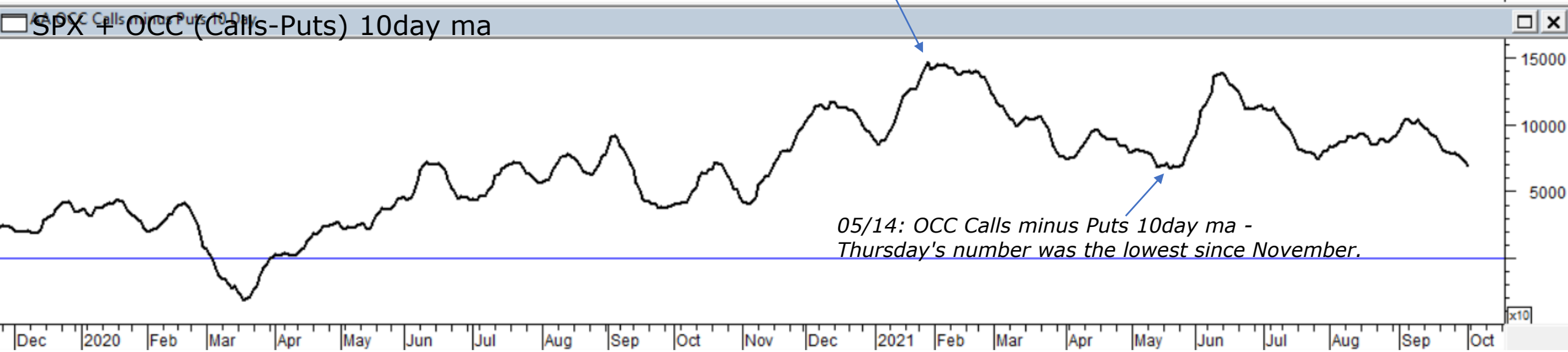
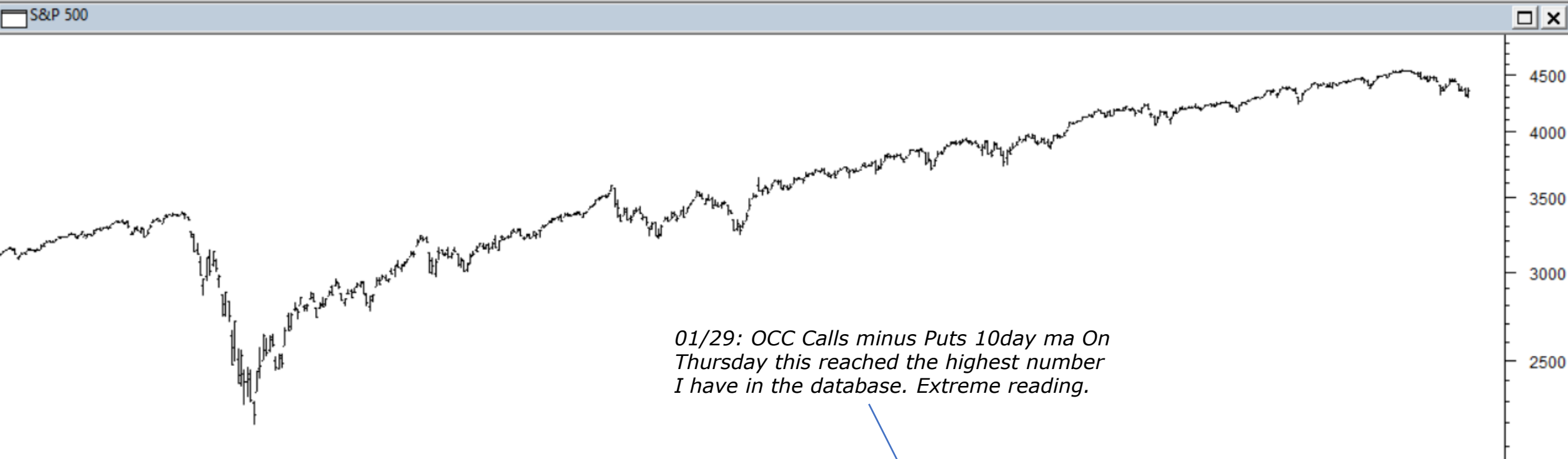
SPY + Investors Intelligence Poll (newsletters)

10/01: Investors Intelligence Bulls% was lower at 46.5%, the lowest since April 2020. Bears% was almost unchanged at 22.1%. Down from 22.3%, the highest since October 2020.

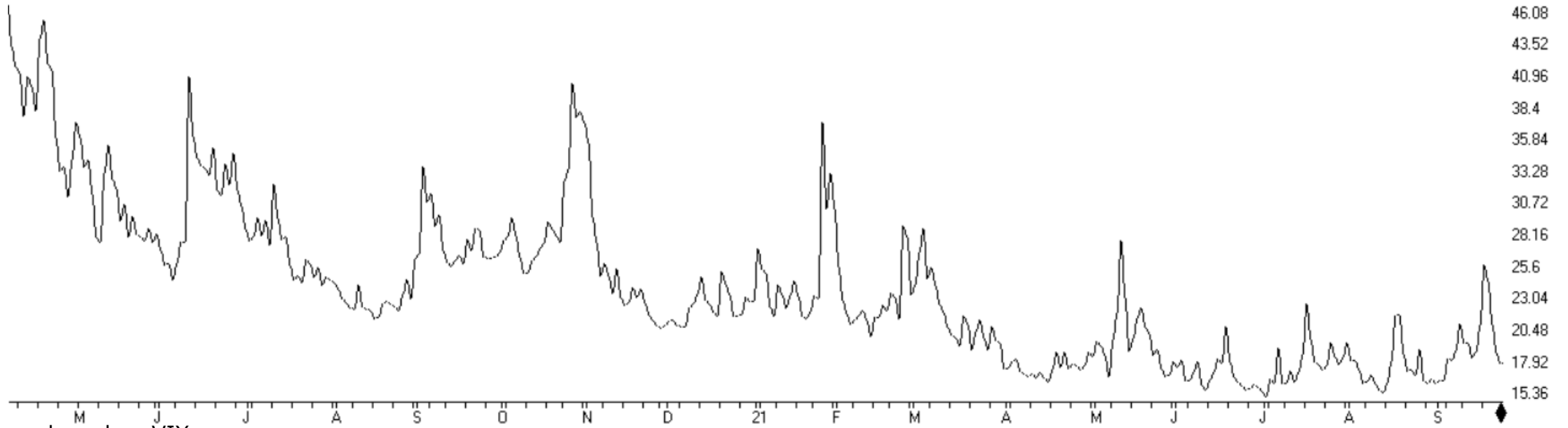


10/01: The NAAIM Exposure Index was lower at 55.02. Down from 87.02, two weeks ago. Arrows on chart shows two week negative change of more than -30.

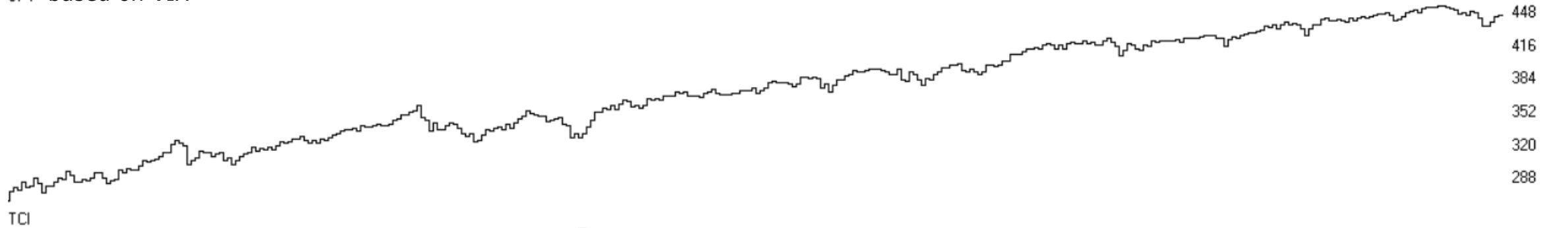




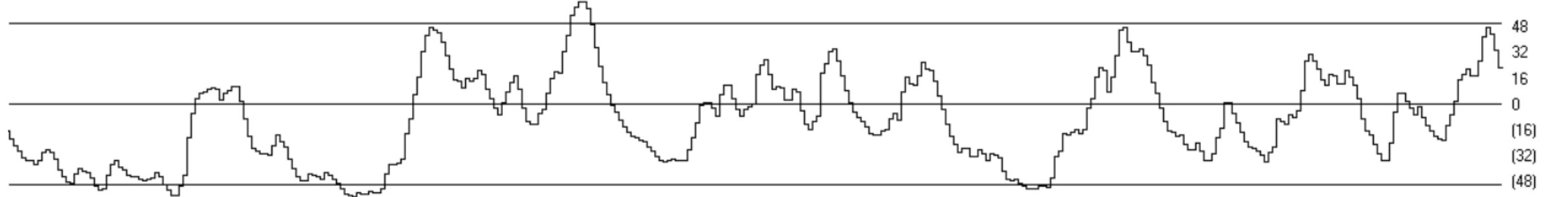
VIX - S&P 500 Volatility Index (Daily)



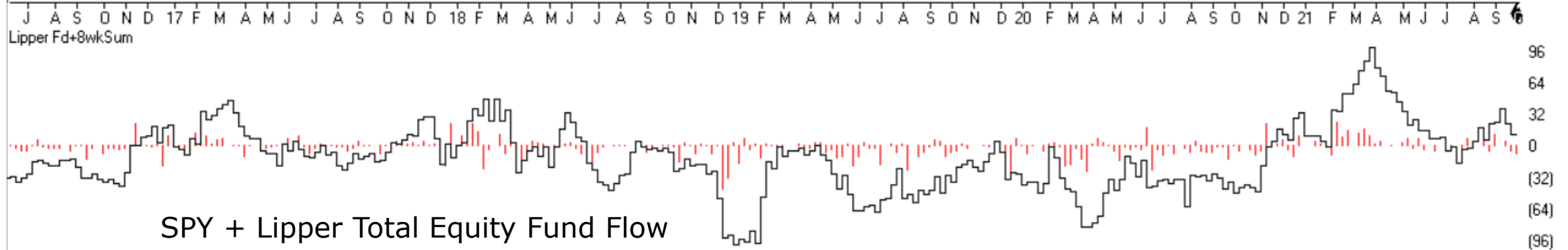
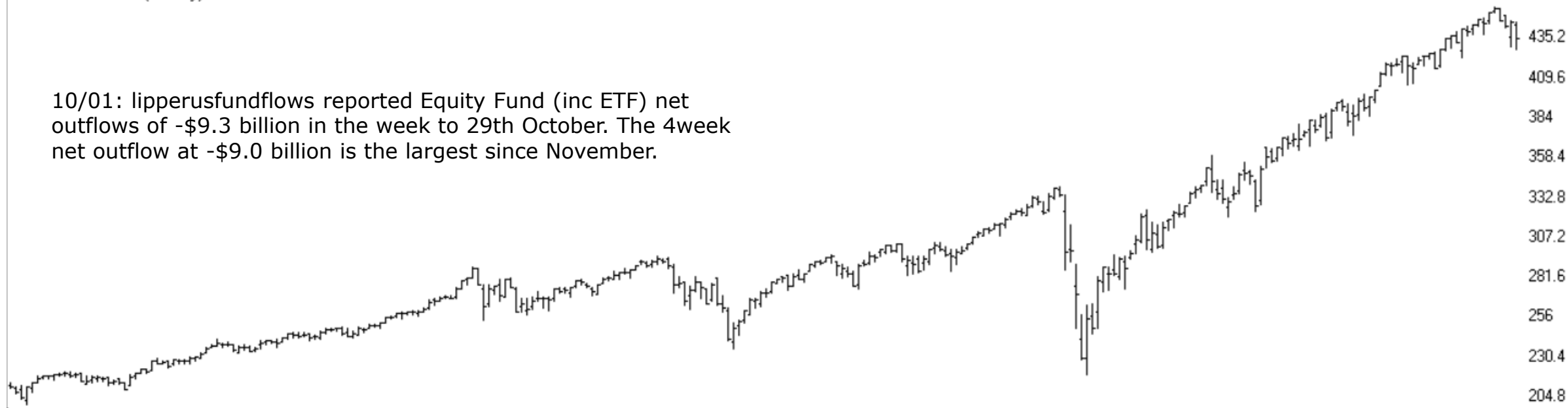
SPY based on VIX



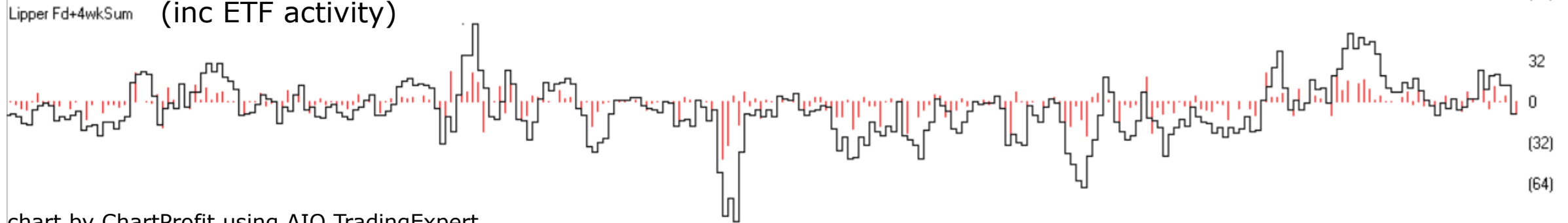
TCI

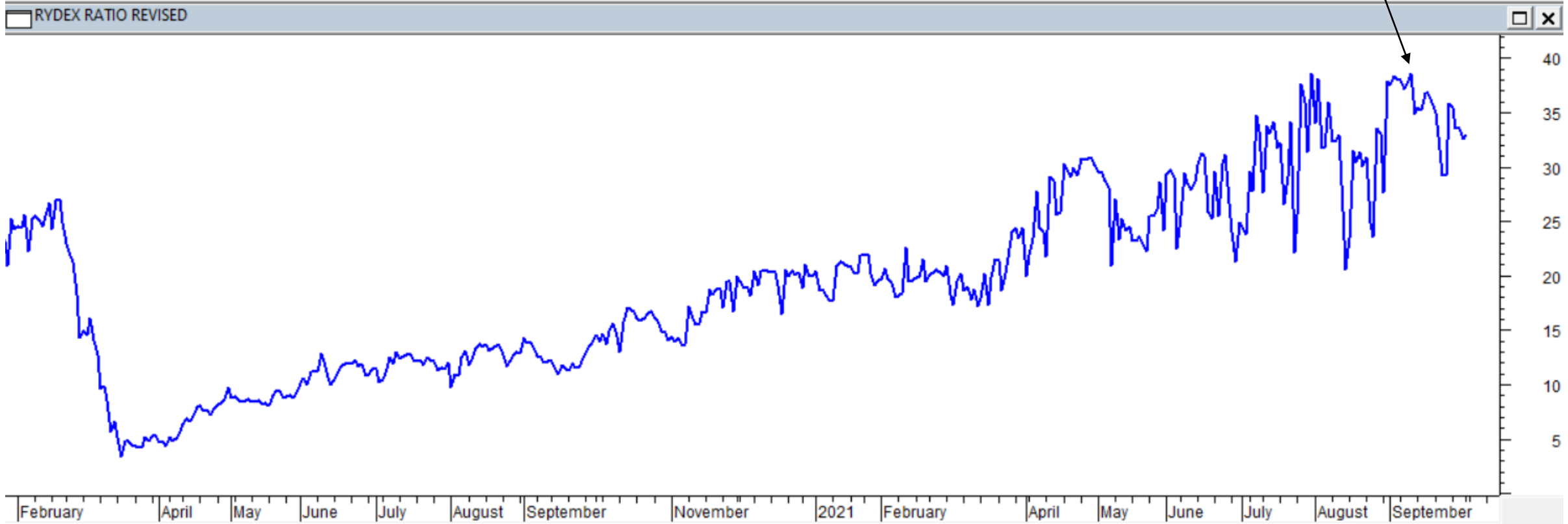
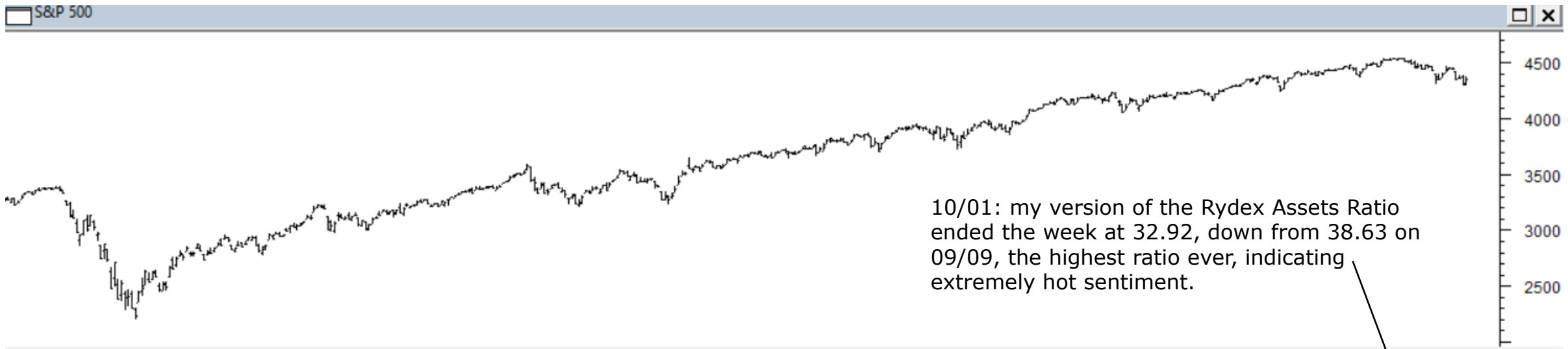


10/01: lipperusfundflows reported Equity Fund (inc ETF) net outflows of -\$9.3 billion in the week to 29th October. The 4week net outflow at -\$9.0 billion is the largest since November.



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





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