Check (Market) - 2020 05 10

1	DATA	SYMBOL	XX	2020.05.10	2020.05.03	2020.04.26	2020.04.19	2020.04.12	2020.04.05	2020.03.29	2020.03.22	XX
2												
3	**MARKET CHECK**											
4	**Corporate**											
5	Total Business Sales			1,464.21	1,464.21	1,464.21	1,464.21	1,471.21	1,471.21	1,471.21	1,471.21	
6	Corporate Profits After Tax			1,908.20	1,908.20	1,908.20	1,908.20	1,908.20	1,908.20	1,908.20	1,868.66	
7	**Market**											
8	Household and Nonprofit Organizations; Net Worth Level			118.37	118.37	118.37	118.37	118.37	118.37	118.37	118.37	
9	Household and Nonprofit Organizations; Net Worth as a % of DPI			712%	712%	712%	712%	712%	712%	712%	712%	
10	S&P 500 Earnings Yield			4.76%	4.93%	4.92%	4.85%	4.76%	5.34%	5.23%	5.77%	
11	10-Year Treasury Rate < 5% = convergencia = Buy Stocks	10YTCMR		0.63%	0.64%	0.61%	0.61%	0.73%	0.63%	0.88%	1.12%	
12	S&P 500 Earnings Yield minus 10 Year Treasury Yield	(Formula)		4.13%	4.29%	4.31%	4.24%	4.03%	4.71%	4.35%	4.65%	
13	S&P 500 Yield Versus 10 Year US Treasury Yield	!YLDSPX:$UST10Y										
14	S&P 500 PE Ratio			21.01	20.30	20.34	20.61	20.99	18.73	19.12	17.34	
15	Shiller Price to Earnings Ratio			27.43	26.50	26.56	26.91	26.32	23.49	23.99	21.76	
16	S&P 500 Price to Sales Ratio			2.07	2.00	2.00	2.03	2.00	1.79	1.83	1.66	
17	CBOE Equity Put/Call Ratio	$CPCE		P	P	P	P	P	P	P	P	
18	Advance-Decline Line INDX	ADLINENYA		P	P	P	P	P	N	N	N	
19	Consumer Discretionay	XLY		P	P	P	P	P	P	P	P	
20	S&P 500 Stocks Above 200 Day Moving Average	$SPXA200		N	N	N	N	N	N	N	N	
21	**Volatility**											
22	VIX - Volatility Index	$VIX		27.89	37.19	35.93	38.15	41.67	46.80	65.54	66.04	
23	VXV - Volatility Index Futures (3 Months)	$VXV		31.64	37.97	37.81	37.28	40.61	44.84	55.75	65.59	
24	VIX Versus VXV	$VIX:$VXV		P	P	P	P	P	P	P	P	
25	CBOE Skew Index ($SKEW)	$SKEW		P	P	N	N	N	N	N	N	
26	Implied Volatility	$VXO		P	P	N	N	N	N	N	N	
27	**Sentiment**											
28	AAII Investor Sentiment Survey	Historical Avg = 38.5%		23.67%	30.60%	24.86%	34.86%	36.60%	34.24%	32.90%	34.35%	
29	NAAIM Exposure Index			67.95	78.55	45.34	28.71	26.74	23.67	25.87	10.65	
30	NYSE Bullsih %	**BULL CONFIRMED**		55.0%	56.2%	47.4%	49.1%	51.9%	31.7%	38.2%	9.8%	
31	CNN Fear & Greed Index	**NEUTRAL**		45	42	39	44	43	21	23	8	
32												
33	**RISK ON / RISK OFF**											
34	**STOCKS**											
32	SPY vs Cash	SPY:LQD										
35	SPY vs 20 - 30 Years Treasury Bonds	SPY:TLT										
36	SPY Vs High Yield Bonds	SPY:JNK										
32	SPY vs Gold	SPY:GLD										
37	High Beta (SPHB) to Low Volatility (SPLV)	SPHB:SPLV										
38	Equal Weight VS Capital Weight	RSP:SPY										
39	S&P 500 Buyback vs S&P 500	SPYB:SPY										
40	Russell 1000 (Growth vs Value)	IWF:IWD										
41	Dow Theory	$TRAN:$INDU										
42	Biotech Vs S&P 500 (Alto vs Bajo Riesgo)	XBI:SPY										
43	Consumer Discretionary Vs Consumer Staples (Mas Vs Menos Riesgo)	XLY:XLP										
44	PLATINUM TO GOLD	PPLT:GLD	*									
45	Momentum Vs SPY	MTUM:SPY										
46	Momentum Vs VNQ	MTUM:VNQ										
47	**BONDS**											
48	High Grade to Low Grade Quality Bonds	JNK:CORP										
49	Low Grade Quality Bonds to	JNK:VGIT										
50	High Yield Corporate Bonds vs 7 - 10 Years Treasury Bonds	HYG:IEF										
51	High Yield Corporate Bonds vs 20 - 30 Years Treasury Bonds	HYG:TLT										

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52	**COMMODITIES**											
53	Copper vs Gold	$COPPER:$GOLD										
54	Lumber to Gold Ratio	$LUMBER:$GOLD										
55	Oil vs Gold Ratio (If positive for Oil, S&P 500 should go higher)	$BRENT:$GOLD										
56	**RELATIONS ETFs:CASH**											
57	**ACCIONES**											
58	Acciones Americanas vs US Treasury Bonds (10 Years)	VTI:IEF										
59	S&P 500 vs US Treasury Bonds (10 years)	SPY:IEF										
60	S&P 500 BuyBack to Short Term Bonds	SPYB:IEF										
61	Mercados Emergentes vs US Treasury Short term Bonds	EEM:IEF										
62												
63	**SECTORS**											
64	Industrials	XLI:IEF										
65	Transports	XTN:IEF										
66	**BONOS**											
67	Bonos (Aggregate) vs Short term treasuries	BND:IEF										
68	High Yield Corporate Bonds vs Short Term Treasuries	HYG:IEF										
69	High Yield Versus Cash	JNK:IEF										
70	**ALTERNATIVES**											
71	Bienes Raices vs US Short Term Treasuries	VNQ:IEF										
72	Materias Primas vs US Short term Treasuries	UCI:IEF										
73	Oro vs US Short term Treasuries	GLD:IEF										
74	US Dollar vs US Short Term Treasuries	UUP:IEF										
75												
76	Total Market Cap to GDP - (Buffett's Favorite Ratio)			1.78876	1.78876	1.78743	1.78743	1.78743	1.78743	1.78743	1.78763	