Check (Market) - 2020 06 07

1	DATA	SYMBOL	XX	2020.06.07	2020.05.31	2020.05.24	2020.05.17	2020.05.10	2020.05.03	2020.04.26	2020.04.19	XX
2												
3	**MARKET CHECK**											
4	**Corporate**											
5	Total Business Sales			1,386.15	1,386.15	1,386.15	1,386.15	1,464.21	1,464.21	1,464.21	1,464.21	
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	1,908.20	
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			4.37%	4.58%	4.72%	4.87%	4.76%	4.93%	4.92%	4.85%	
11	10-Year Treasury Rate < 5% = convergencia = Buy Stocks	10YTCMR		0.82%	0.70%	0.68%	0.63%	0.63%	0.64%	0.61%	0.61%	
12	S&P 500 Earnings Yield minus 10 Year Treasury Yield	(Formula)		3.55%	3.88%	4.04%	4.24%	4.13%	4.29%	4.31%	4.24%	
13	S&P 500 Yield Versus 10 Year US Treasury Yield	!YLDSPX:$UST10Y										
14	S&P 500 PE Ratio			22.90	21.83	21.19	20.53	21.01	20.30	20.34	20.61	
15	Shiller Price to Earnings Ratio			29.95	28.62	27.78	26.81	27.43	26.50	26.56	26.91	
16	S&P 500 Price to Sales Ratio			2.26	2.15	2.09	2.02	2.07	2.00	2.00	2.03	
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	P	P	P	
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		24.52	27.51	28.16	31.89	27.89	37.19	35.93	38.15	
23	VXV - Volatility Index Futures (3 Months)	$VXV		27.42	30.27	31.54	34.51	31.64	37.97	37.81	37.28	
24	VIX Versus VXV	$VIX:$VXV		N	N	N	N	P	P	P	P	
25	CBOE Skew Index ($SKEW)	$SKEW		P	P	P	P	P	P	N	N	
26	Implied Volatility	$VXO		P	P	P	P	P	P	N	N	
27	**Sentiment**											
28	AAII Investor Sentiment Survey	Historical Avg = 38.5%	*	34.55%	33.07%	29.00%	23.31%	23.67%	30.60%	24.86%	34.86%	
29	NAAIM Exposure Index			91.60	81.65	63.22	57.71	67.95	78.55	45.34	28.71	
30	NYSE Bullsih %	**BULL CONFIRMED**	*	65.3%	56.0%	47.6%	40.0%	55.0%	56.2%	47.4%	49.1%	
31	CNN Fear & Greed Index	**GREED**		66	52	50	39	45	42	39	44	
32												
33	**RISK ON / RISK OFF**											
34	**STOCKS - SPY**											
35	SPY vs Cash	SPY:LQD										
36	SPY vs 20 - 30 Years Treasury Bonds	SPY:TLT	*									
37	SPY Vs High Yield Bonds	SPY:JNK										
38	SPY vs Gold	SPY:GLD										
39	High Beta (SPHB) to Low Volatility (SPLV)	SPHB:SPLV										
40	Equal Weight VS Capital Weight	RSP:SPY										
41	S&P 500 Buyback vs S&P 500	SPYB:SPY										
42	Biotech Vs S&P 500 (Alto vs Bajo Riesgo)	XBI:SPY										
43	Momentum Vs SPY	MTUM:SPY										
44	SPY to Real Estate	SPY:VNQ										
45	**STOCKS - OTHERS**											
46	Russell 1000 (Growth vs Value)	IWF:IWD										
47	Dow Theory	$TRAN:$INDU										
48	Consumer Discretionary Vs Consumer Staples (Mas Vs Menos Riesgo)	XLY:XLP										
49	PLATINUM TO GOLD	PPLT:GLD	*									
50	Momentum Vs VNQ	MTUM:VNQ	*									
51	**BONDS**											
52	High Grade to Low Grade Quality Bonds	JNK:CORP	*									
53	Low Grade Quality Bonds to	JNK:VGIT										

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1	DATA	SYMBOL	XX	2020.06.07	2020.05.31	2020.05.24	2020.05.17	2020.05.10	2020.05.03	2020.04.26	2020.04.19	XX
54	High Yield Corporate Bonds vs 7 - 10 Years Treasury Bonds	HYG:IEF										
55	High Yield Corporate Bonds vs 20 - 30 Years Treasury Bonds	HYG:TLT										
56	**COMMODITIES**											
57	Copper vs Gold	$COPPER:$GOLD										
58	Lumber to Gold Ratio	$LUMBER:$GOLD										
59	Oil vs Gold Ratio (If positive for Oil, S&P 500 should go higher)	$BRENT:$GOLD										
60	**RELATIONS ETFs:CASH**											
61	**ACCIONES**											
62	Acciones Americanas vs US Treasury Bonds (10 Years)	VTI:IEF										
63	S&P 500 vs US Treasury Bonds (10 years)	SPY:IEF										
64	S&P 500 BuyBack to Short Term Bonds	SPYB:IEF										
65	Mercados Emergentes vs US Treasury Short term Bonds	EEM:IEF										
66												
67	**SECTORS**											
68	Industrials	XLI:IEF										
69	Transports	XTN:IEF										
70	**BONOS**											
71	Bonos (Aggregate) vs Short term treasuries	BND:IEF										
72	High Yield Corporate Bonds vs Short Term Treasuries	HYG:IEF										
73	High Yield Versus Cash	JNK:IEF										
74	**ALTERNATIVES**											
75	Bienes Raices vs US Short Term Treasuries	VNQ:IEF										
76	Materias Primas vs US Short term Treasuries	UCI:IEF										
77	Oro vs US Short term Treasuries	GLD:IEF										
78	US Dollar vs US Short Term Treasuries	UUP:IEF										
79												
80	Total Market Cap to GDP - (Buffett's Favorite Ratio)			1.78901	1.78901	1.78876	1.78876	1.78876	1.78876	1.78743	1.78743	
81												