| 1 | DATA | SYMBOL | XX | 2023.09.22 | 2023.09.15 | 2023.09.08 | 2023.09.01 | 2023.08.23 | 2023.08.18 | 2023.08.11 | 2023.07.28 | XX |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2 | | | | | | | | | | | | |
| 3 | **MARKET CHECK** | | | | | | | | | | | |
| 4 | **Wealth** | | | | | | | | | | | |
| 5 | Household and Nonprofit Organizations; Net Worth Level | | | 154.28 | 154.28 | 154.58 | 148.84 | 148.84 | 148.84 | 148.84 | 148.84 | |
| 6 | Household and Nonprofit Organizations; Net Worth as a % of DPI | | | 775.381% | 775.381% | 775.381% | 759.880% | 759.880% | 759.880% | 759.880% | 759.880% | |
| 7 | **Corporate** | | | | | | | | | | | |
| 8 | Total Business Sales | | | 1,828.39 | 1,828.39 | 1,818.64 | 1,818.64 | 1,818.64 | 1,818.64 | 1,822.07 | 1,822.07 | |
| 9 | Corporate Profits After Tax | | | 2,367.24 | 2,367.24 | 2,367.24 | 2,367.24 | 2,329.33 | 2,329.33 | 2,329.33 | 2,329.33 | |
| 10 | **S&P** | | | | | | | | | | | |
| 11 | 10-Year Treasury Constant Maturity Minus 2-Year Treasury Constant Maturity (T10Y2Y) | | | (0.66) | (0.69) | (0.72) | (0.69) | (0.78) | (0.66) | (0.73) | (0.91) | |
| 12 | QQQ Actual Position (Daily) | | | SELL | BUY | BUY | BUY | SELL | SELL | SELL | BUY | |
| 13 | QQQ Actual Position (Weekly) | | | SELL | BUY | BUY | BUY | HOLD | BUY | BUY | BUY | |
| 14 | QQQ Actual Position (Monthly) | | | BUY | BUY | BUY | BUY | BUY | BUY | BUY | BUY | |
| 15 | S&P Yield to Treasury 10 Year Yield (WEEKLY) | !YLDSPX:$UST10Y | | | | | | | | | | |
| 16 | S&P 500 Earnings Yield | | | 4.05 | 3.94 | 3.91 | 3.88 | 3.98 | 4.01 | 3.92 | 3.77 | |
| 17 | S&P 500 PE Ratio | | | 24.66 | 25.41 | 25.58 | 25.78 | 25.15 | 24.95 | 25.48 | 26.53 | |
| 18 | Shiller Price to Earnings Ratio | | | 29.70 | 30.59 | 30.80 | 31.04 | 30.39 | 30.14 | 30.79 | 31.94 | |
| 19 | S&P 500 Price to Sales Ratio | | | 2.41 | 2.49 | 2.50 | 2.52 | 2.46 | 2.44 | 2.49 | 2.61 | |
| 20 | S&P 500 Stocks Above 200 Day Moving Average | $SPXA200 | | N | P | P | P | P | P | P | P | |
| 21 | **Others** | | | | | | | | | | | |
| 22 | Advance-Decline Line INDX | ADLINENYA | * | P | P | P | P | P | P | P | P | |
| 23 | Consumer Discretionay | XLY | | P | P | P | P | P | P | P | P | |
| 24 | Technology | XLK | | P | P | P | P | P | P | P | P | |
| 25 | **Volatility** | | | | | | | | | | | |
| 26 | CPCE | CPCE | | P | N | N | N | P | N | N | N | |
| 27 | VIX - Volatility Index | $VIX | M | P | P | P | P | P | P | P | P | |
| 28 | VXV - Volatility Index Futures (3 Months) | $VXV | | N | N | N | N | N | N | N | N | |
| 29 | VIX Versus VXV | $VXV:$VIX | * | N | P | P | P | P | P | P | P | |
| 30 | CBOE Skew Index ($SKEW) | $SKEW | * | P | P | P | P | P | P | P | P | |
| 31 | **Sentiment** | | | | | | | | | | | |
| 32 | AAII Investor Sentiment Survey | Historical Avg = 38.5% | * | 31.30% | 34.40% | 42.20% | 33.10% | 32.30% | 35.90% | 44.70% | 44.90% | |
| 33 | This week's NAAIM Exposure Index Number | | | 54.33 | 57.98 | 49.73 | 61.19 | 34.36 | 59.87 | 65.49 | 101.82 | |
| 33 | Last Quarter Average NAAIM Exposure Index | | | 70.22 | 70.22 | 70.22 | 70.22 | 70.22 | 70.22 | 70.22 | 70.22 | |
| | NAAIM Difference | | | (15.89) | (12.24) | (20.49) | (9.03) | (35.86) | (10.35) | (4.73) | 31.60 | |
| 34 | NYSE Bullsih % | **BEAR CONFIRMED** | * | 37.1% | 39.9% | 41.2% | 43.8% | 41.2% | 42.7% | 48.6% | 52.6% | |
| 35 | CNN Fear & Greed Index | **FEAR** | | 36 | 52 | 52 | 56 | 48 | 45 | 66 | 78 | |
| 36 | | | | | | | | | | | | |
| 37 | **RISK ON / RISK OFF** | | | | | | | | | | | |
| 38 | **STOCKS - SPY** | | | | | | | | | | | |
| 39 | SPY vs Cash | SPY:LQD | * | | | | | | | | | |
| 40 | SPY vs 20 - 30 Years Treasury Bonds | SPY:TLT | | | | | | | | | | |
| 41 | SPY Vs High Yield Bonds | SPY:JNK | | | | | | | | | | |
| 42 | SPY vs Gold | SPY:GLD | | | | | | | | | | |
| 43 | High Beta (SPHB) to Low Volatility (SPLV) | SPHB:SPLV | | | | | | | | | | |
| 44 | Equal Weight VS Capital Weight | SPY:RSP | | | | | | | | | | |
| 45 | Biotech Vs S&P 500 (High VS Low Risk) | XBI:SPY | * | | | | | | | | | |
| 46 | Momentum Vs SPY | MTUM:SPY | * | | | | | | | | | |
| 47 | SPY to Real Estate | SPY:VNQ | * | | | | | | | | | |
| 48 | **STOCKS - OTHERS** | | | | | | | | | | | |
| 49 | Russell 1000 (Growth vs Value) | IWF:IWD | * | | | | | | | | | |
| 50 | Dow Theory | $TRAN:$INDU | * | | | | | | | | | |
| 51 | Consumer Discretionary Vs Consumer Staples (Mas Vs Menos Riesgo) | XLY:XLP | * | | | | | | | | | |

| 1 | DATA | SYMBOL | XX | 2023.09.22 | 2023.09.15 | 2023.09.08 | 2023.09.01 | 2023.08.23 | 2023.08.18 | 2023.08.11 | 2023.07.28 | XX |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 52 | PLATINUM TO GOLD | PPLT:GLD | | | | | | | | | | |
| 53 | Momentum Vs VNQ | MTUM:VNQ | * | | | | | | | | | |
| 54 | **BONDS** | | | | | | | | | | | |
| 55 | High Grade to Low Grade Quality Bonds | JNK:CORP | | | | | | | | | | |
| 56 | Low Grade Quality Bonds to | JNK:VGIT | | | | | | | | | | |
| 57 | High Yield Corporate Bonds vs 7 - 10 Years Treasury Bonds | HYG:IEF | | | | | | | | | | |
| 58 | High Yield Corporate Bonds vs 20 - 30 Years Treasury Bonds | HYG:TLT | | | | | | | | | | |
| 59 | **COMMODITIES** | | | | | | | | | | | |
| 60 | Copper vs Gold | $COPPER:$GOLD | | | | | | | | | | |
| 61 | Lumber to Gold Ratio | $LUMBER:$GOLD | | | | | | | | | | |
| 62 | Oil vs Gold Ratio (If positive for Oil, S&P 500 should go higher) | $BRENT:$GOLD | | | | | | | | | | |
| 63 | **RELATIONS ETFs:CASH** | | | | | | | | | | | |
| 64 | **STOCKS** | | | | | | | | | | | |
| 65 | Acciones Americanas vs US Treasury Bonds (10 Years) | VTI:IEF | | | | | | | | | | |
| 66 | S&P 500 vs US Treasury Bonds (10 years) | SPY:IEF | | | | | | | | | | |
| 67 | Mercados Emergentes vs US Treasury Short term Bonds | EEM:IEF | | | | | | | | | | |
| 68 | **SECTORS** | | | | | | | | | | | |
| 69 | Industrials | XLI:IEF | | | | | | | | | | |
| 70 | Transports | XTN:IEF | | | | | | | | | | |
| 71 | **BONDS** | | | | | | | | | | | |
| 72 | Bonos (Aggregate) vs Short term treasuries | BND:IEF | | | | | | | | | | |
| 73 | High Yield Corporate Bonds vs Short Term Treasuries | HYG:IEF | | | | | | | | | | |
| 74 | **ALTERNATIVES** | | | | | | | | | | | |
| 75 | Bienes Raices vs US Short Term Treasuries | VNQ:IEF | * | | | | | | | | | |
| 76 | Materias Primas vs US Short term Treasuries | DBC: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) | | | 1.9616 | 1.9616 | 1.9616 | 1.9616 | 1.9616 | 1.9616 | 1.9616 | 1.9616 | |
| 81 | | | | | | | | | | | | |