Check (Market) - 2019 10 05

0	DATA	SYMBOL	XX	2019.10.05	2019.09.28	2019.09.21	2019.09.14	2019.09.07	2019.08.31	2019.08.24	2019.08.17	XX
1												
2	**MARKET CHECK**											
3	**Corporate**											
4	Total Business Sales			1,462.92	1,462.92	1,462.92	1,462.92	1,460.08	1,460.08	1,460.08	1,460.08	
5	Corporate Profits After Tax			1,857.53	1,857.53	1,791.42	1,791.42	1,791.42	1,791.42	2,012.30	2,012.30	
6	**Market**											
7	Household and Nonprofit Organizations; Net Worth Level			113.46	113.46	108.64	108.64	108.64	108.64	108.64	108.64	
8	Household and Nonprofit Organizations; Net Worth as a % of DPI			692%	692%	684%	684%	684%	684%	684%	684%	
9	S&P 500 Earnings Yield			4.55%	4.54%	4.49%	4.47%	4.51%	4.59%	4.72%	4.65%	
10	10-Year Treasury Rate < 5% = convergencia = Buy Stocks	10YTCMR		1.54%	1.70%	1.79%	1.75%	1.57%	1.50%	1.62%	1.59%	
11	S&P 500 Earnings Yield minus 10 Year Treasury Yield	(Formula)		3.01%	2.84%	2.70%	2.72%	2.94%	3.09%	3.10%	3.06%	
13	S&P 500 Yield Versus 10 Year US Treasury Yield	!YLDSPX:$UST10Y										
14	S&P 500 PE Ratio			21.96	22.04	22.26	22.37	22.17	21.77	21.20	21.49	
15	Shiller Price to Earnings Ratio			29.59	29.69	29.98	30.14	29.86	29.32	28.55	28.95	
16	S&P 500 Price to Sales Ratio			2.17	2.18	2.20	2.21	2.19	2.15	2.09	2.12	
17	CBOE Equity Put/Call Ratio	$CPCE		0.65	0.72	0.65	0.62	0.56	0.68	0.88	0.67	
18	Advance-Decline Line INDX	ADLINENYA										
19	Consumer Discretionary	XLY										
20	S&P 500 Stocks Above 200 Day Moving Average	$SPXA200										
21	**Volatility**											
22	VIX - Volatility Index	$VIX		17.04	17.22	15.32	13.74	18.98	18.98	19.87	18.47	
23	VXV - Volatility Index Futures (3 Months)	$VXV		18.59	18.75	17.71	16.67	19.54	19.54	20.36	19.70	
24	VIX Versus VXV	$VIX:$VXV										
25	CBOE Skew Index ($SKEW)	$SKEW		114.54	116.61	117.50	118.40	111.76	111.76	114.48	112.52	
26	Implied Volatility	$VXO		18.86	18.18	16.04	14.01	19.85	19.85	22.89	20.53	
27	**Sentiment**											
28	AAII Investor Sentiment Survey	Historical Avg = 38.5%		21.37	29.37	35.34	33.13	28.64	26.13	26.64	23.18	
29	NAAIM Exposure Index			57.39	64.85	77.09	75.76	56.15	59.99	70.18	58.08	
30	NYSE Bullsih %	**BULL CONFIRMED**		42.2%	46.0%	47.4%	46.1%	41.7%	39.4%	38.9%	38.1%	
31	Reality Shares Guardian Indicator	**POSITIVE**		10.00	10.00	10.00	10.00	10.00	10.00	10.00	10.00	
32	CNN Fear & Greed Index	**NEUTRAL**		32.00	52.00	58.00	68.00	35.00	23.00	18.00	20.00	
33												
34	**RISK ON / RISK OFF**											
35	**STOCKS**											
36	SPY vs 20 - 30 Years Treasury Bonds	SPY:TLT										
37	SPY Vs High Yield Bonds	SPY:JNK										
38	High Beta (SPHB) to Low Volatility (SPLV)	SPHB:SPLV										
39	Equal Weight VS Capital Weight	RSP:SPY										
40	S&P 500 Buyback vs S&P 500	SPYB:SPY										
41	Russell 1000 (Growth vs Value)	IWF:IWD										
42	Dow Theory	$TRAN:$INDU										
43	Biotech Vs S&P 500 (Alto vs Bajo Riesgo)	XBI:SPY										
44	Consumer Discretionary Vs Consumer Staples (Mas Vs Menos Riesgo	XLY:XLP										
45	GOLD TO PLATINUM	GLD:PPLT										
46	Momentum Vs SPY	MTUM:SPY										
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										
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												
57												

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58												
59												
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)			1.70595	1.70595	1.70604	1.70604	1.70604	1.70604	1.70614	1.70614	