Check (Market) - 2020 03 01

| 1 | DATA | SYMBOL | XX | 2020.03.01 | 2020.02.23 | 2020.02.16 | 2020.02.09 | 2020.02.02 | 2020.01.26 | 2020.01.19 | 2020.01.12 | XX |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2 | | | | | | | | | | | | |
| 3 | **MARKET CHECK** | | | | | | | | | | | |
| 4 | **Corporate** | | | | | | | | | | | |
| 5 | Total Business Sales | | | 1,461.05 | 1,461.05 | 1,461.05 | 1,465.70 | 1,465.70 | 1,465.70 | 1,465.70 | 1,455.99 | |
| 6 | Corporate Profits After Tax | | | 1,868.66 | 1,868.66 | 1,868.66 | 1,868.66 | 1,868.66 | 1,868.66 | 1,868.66 | 1,868.66 | |
| 7 | **Market** | | | | | | | | | | | |
| 8 | Household and Nonprofit Organizations; Net Worth Level | | | 113.83 | 113.83 | 113.83 | 113.83 | 113.83 | 113.83 | 113.83 | 113.83 | |
| 9 | Household and Nonprofit Organizations; Net Worth as a % of DPI | | | 688% | 688% | 688% | 688% | 688% | 688% | 688% | 688% | |
| 10 | S&P 500 Earnings Yield | | | 4.50% | 4.21% | 3.93% | 3.99% | 4.12% | 4.03% | 3.99% | 4.09% | |
| 11 | 10-Year Treasury Rate < 5% = convergencia = Buy Stocks | 10YTCMR | | 1.30% | 1.52% | 1.61% | 1.65% | 1.57% | 1.74% | 1.81% | 1.85% | |
| 12 | S&P 500 Earnings Yield minus 10 Year Treasury Yield | (Formula) | | 3.20% | 2.69% | 2.32% | 2.34% | 2.55% | 2.29% | 2.18% | 2.24% | |
| 13 | S&P 500 Yield Versus 10 Year US Treasury Yield | !YLDSPX:$UST10Y | | | | | | | | | | |
| 14 | S&P 500 PE Ratio | | | 22.23 | 23.77 | 25.43 | 25.04 | 24.27 | 24.80 | 25.04 | 24.47 | |
| 15 | Shiller Price to Earnings Ratio | | | 28.05 | 31.44 | 32.32 | 31.82 | 30.84 | 31.51 | 31.83 | 31.31 | |
| 16 | S&P 500 Price to Sales Ratio | | | 2.12 | 2.40 | 2.43 | 2.39 | 2.32 | 2.37 | 2.41 | 2.37 | |
| 17 | CBOE Equity Put/Call Ratio | $CPCE | | P | P | P | P | P | P | P | P | |
| 18 | Advance-Decline Line INDX | ADLINENYA | | N | 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 | | P | P | P | P | P | P | P | P | |
| 21 | **Volatility** | | | | | | | | | | | |
| 22 | VIX - Volatility Index | $VIX | | 17.08 | 17.08 | 13.68 | 15.47 | 18.84 | 14.56 | 12.10 | 12.56 | |
| 23 | VXV - Volatility Index Futures (3 Months) | $VXV | | 40.11 | 17.61 | 15.50 | 16.29 | 18.63 | 16.07 | 14.41 | 14.95 | |
| 24 | VIX Versus VXV | $VIX:$VXV | | N | N | P | N | N | N | N | N | |
| 25 | CBOE Skew Index ($SKEW) | $SKEW | | P | P | N | N | N | N | P | P | |
| 26 | Implied Volatility | $VXO | | N | N | P | N | N | N | P | P | |
| 27 | **Sentiment** | | | | | | | | | | | |
| 28 | AAII Investor Sentiment Survey | Historical Avg = 38.5% | | 30.43% | 40.56% | 41.33% | 33.87% | 31.98% | 45.60% | 41.83% | 33.07% | |
| 29 | NAAIM Exposure Index | | | 65.03 | 87.91 | 86.08 | 62.49 | 77.07 | 93.75 | 89.47 | 94.16 | |
| 30 | NYSE Bullsih % | **BEAR CONFIRMED** | | 33.9% | 58.0% | 57.6% | 57.6% | 57.3% | 61.3% | 61.7% | 60.3% | |
| 32 | CNN Fear & Greed Index | **EXTREME FEAR** | | 10.00 | 44.00 | 55.00 | 57.00 | 44.00 | 62.00 | 89.00 | 91.00 | |
| 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 | PLATINUM TO GOLD | PPLT:GLD | * | | | | | | | | | |
| 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 | | | | | | | | | | |

| 1 | DATA | SYMBOL | XX | 2020.03.01 | 2020.02.23 | 2020.02.16 | 2020.02.09 | 2020.02.02 | 2020.01.26 | 2020.01.19 | 2020.01.12 | XX |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 55 | 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) | | | 1.78763 | 1.78701 | 1.78701 | 1.78701 | 1.78701 | 1.73214 | 1.73214 | 1.73214 | |