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S&P 500 RATIO: EQUAL-WEIGHTED TO MARKET-CAP-WEIGHTED

Source: Haver Analytics and Standard & Poor’s.

Figure 3.

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Source: Haver Analytics and Standard & Poor’s.
RATIO OF S&P 500 TO S&P 100 STOCK PRICE INDEXES

Source: Haver Analytics and Standard & Poor’s Corporation.

STYLE RATIO: S&P 100 TO S&P 500 STOCK PRICE INDEXES

Source: Haver Analytics and Standard & Poor’s Corporation.
Figure 7.

S&P 100 % OF COMPANIES TRADING ABOVE 200-DMA*

% above 200-dma (93.5)

* Using end of week price data to calculate equivalent 10-wma and 40-wma to approximate their 50-dma and 200-dmas.

Source: I/B/E/S data by Refinitiv.

Figure 8.

S&P 500 % OF COMPANIES TRADING ABOVE 200-DMA*

Latest (90.9)

* Using end of week price data to calculate equivalent 10-wma and 40-wma to approximate their 50-dma and 200-dmas.

Note: Corrections are declines of 10% or more, while minor ones are 5%-10% (all in blues shades). Bear markets are declines of 20% or more (in red shades).

Number of calendar days in parentheses.

Source: I/B/E/S data by Refinitiv.
* Using end of week price data to calculate equivalent 10-wma and 40-wma to approximate their 50-dma and 200-dmas.

Source: I/B/E/S data by Refinitiv.

Figure 9.
S&P 100 % OF COMPANIES TRADING ABOVE 50-DMA*

% above 50-dma (77.8)

* Using end of week price data to calculate equivalent 10-wma and 40-wma to approximate their 50-dma and 200-dmas.

Source: I/B/E/S data by Refinitiv.

Figure 10.
S&P 500 % OF COMPANIES TRADING ABOVE 50-DMA*

% above 50-dma (75.8)
Figure 11.

S&P 100 % OF COMPANIES POSITIVE Y/Y PRICE CHANGE*

Note: Corrections are declines of 10% or more (in blue shades). Bear markets are declines of 20% or more (in red shades). Number of calendar days in parentheses.

Source: I/B/E/S data by Refinitiv.

Figure 12.

S&P 500 % OF COMPANIES POSITIVE Y/Y PRICE CHANGE*

Note: Corrections are declines of 10% or more, while minor ones are 5%-10% (all in blue shades). Bear markets are declines of 20% or more (in red shades). Number of calendar days in parentheses.

Source: I/B/E/S data by Refinitiv.
Figure 14.

S&P 500 MARKET CAP: PERCENT SHARE OF TOP 3 AND TOP 5 COMPANIES
(weekly, percent)


Figure 15.

FAANGM*: MARKET CAP SHARE OF S&P 500
(percent)

* FAANGM stocks include Facebook, Amazon, Apple, Netflix, Google (Alphabet), and Microsoft. Both classes of Alphabet are included.
Source: Standard & Poor’s and I/B/E/S data by Refinitiv.
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