Figure 1.

(ratio scale)

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: Standard & Poor’s.

Figure 2.

S&P 500 SECTORS PERFORMANCE
(percent change since December 24, 2018)

S&P 500 Sectors

Source: Standard & Poor’s.
Figure 3.

S&P 500 SECTORS PERFORMANCE
(percent change since September 20, 2018)

S&P 500 Sectors
- S&P 500 Index (6.1)
- Consumer Discretionary (1.0)
- Consumer Staples (11.0)
- Energy (-20.7)
- Financials (3.4)
- Health Care (4.2)
- Industrials (2.7)
- Information Technology (15.3)
- Materials (-2.4)
- Real Estate (14.4)
- Communication Services (12.5)
- Utilities (18.8)

Latest data thru: 11/22/19

Source: Standard & Poor's.

Figure 4.

(daily)

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: Standard & Poor’s.
Figure 5.
S&P 500 OPERATING EARNINGS ANNUAL GROWTH FORECASTS*
(based on analysts' consensus estimates, percent, weekly)

Latest data thru 11/14/19

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

Figure 6.
S&P 500 REVENUES ANNUAL GROWTH FORECASTS*
(based on analysts' consensus estimates, percent, weekly)

Latest data thru 11/14/19

Source: I/B/E/S data by Refinitiv.
Figure 7.

MATURITY DISTRIBUTION OF US TREASURY SECURITIES HELD BY THE FEDERAL RESERVE*
(billion dollars)

- QE1
- QE2
- QE3
- QT

0 500 1000 1500


* Fed data are averages of daily figures for weeks ending Wednesday. Source: Federal Reserve Board.

Figure 8.

MATURITY DISTRIBUTION OF MORTGAGE-BACK SECURITIES HELD BY THE FEDERAL RESERVE*
(billion dollars)

- QE1
- QE2
- QE3
- QT


* Fed data are averages of daily figures for weeks ending Wednesday. Source: Federal Reserve Board.