Stock Market Indicators: Historical Monthly & Annual Returns

Yardeni Research, Inc.

March 31, 2020

Dr. Edward Yardeni
516-972-7683
eyardeni@yardeni.com

Joe Abbott
732-497-5306
jabott@yardeni.com

Please visit our sites at
www.yardeni.com
blog.yardeni.com

thinking outside the box
Historical Monthly Returns

Figure 1.

S&P 500 INDEX: TOTAL NUMBER UP OR DOWN EACH MONTH 1928-2020*

S&P 500 INDEX: AVERAGE PERCENT UP OR DOWN EACH MONTH 1928-2020

S&P 500 INDEX: AVERAGE PERCENT CHANGE EACH MONTH 1928-2020

*No change (0.00%) month of September 1979. Data are through March 2020.
Source: Standard & Poor’s and Haver Analytics.
Historical Returns

Figure 2.
S&P 500 ANNUAL PERCENT CHANGES: 1928-2019*

* Annual percent changes based on year-end values except 1928, which uses Jan 3, 1928 for year-end 1927.
Source: Standard & Poor’s and Haver Analytics.

Figure 3.
S&P 500 INDEX PRICE (percent change, monthly)

Source: Standard and Poor’s and Haver Analytics.
Historical Returns

Figure 4.

S&P 500 INDEX PRICE
(percent change, quarterly)

Source: Standard and Poor’s and Haver Analytics.