# Table Of Contents

<table>
<thead>
<tr>
<th>Section</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>Historical Monthly Returns</td>
<td>1</td>
</tr>
<tr>
<td>Historical Returns</td>
<td>2-3</td>
</tr>
</tbody>
</table>
Figure 1.

S&P 500 INDEX: TOTAL NUMBER UP OR DOWN EACH MONTH 1928-2018*

S&P 500 INDEX: AVERAGE PERCENT UP OR DOWN EACH MONTH 1928-2018

S&P 500 INDEX: AVERAGE PERCENT CHANGE EACH MONTH 1928-2018

*No change (0.00%) month of September 1979. Data are through September 2018.
Source: Standard & Poor’s and Haver Analytics.

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Historical Returns

Figure 2.

S&P 500 ANNUAL PERCENT CHANGES: 1928-2017*

* 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.
Figure 4. Historical Returns

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

Quarterly % Chg
IV  3.3
I    5.5
II   2.6
III  4.0
IV   6.1
I    -1.2
II   2.9
III  7.2

Source: Standard and Poor’s and Haver Analytics.