Stock Market Briefing: Daily Indexes

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thinking outside the box
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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 FORWARD P/E* & CORRECTIONS: 2008-2020

(daily)

Note: Numbers above time line show corrections (declines of 10% or more in the S&P 500) and minor selloffs (declines of 5%-10%). Bear markets are declines of 20% or more. Number of calendar days in parentheses.
Source: Standard & Poor’s.

* Time-weighted average of consensus S&P 500 operating earnings estimates for current year and next year.
Figure 3.

S&P 500/400/600 STOCK PRICE INDEXES
(daily, ratio scale)

S&P Stock Price Indexes
- S&P 500 (2741.38)
- S&P 400 (1584.67)
- S&P 600 (757.53)

Figure 4.

STYLE RATIOS: S&P 400 DIVIDED BY S&P 500
(daily)

S&P 600 DIVIDED BY S&P 500
(daily)

Source: Standard & Poor’s.
Source: Standard & Poor’s and Haver Analytics.
Source: Haver Analytics and Standard & Poor’s.
Source: Haver Analytics and Standard & Poor’s.
Figure 8.

S&P 1500 Sector Price Indexes

Source: Haver Analytics and Standard & Poor’s.
Figure 9

S&P 1500/500/400/600 YTD Performance

Source: Standard & Poor's.
Figure 10.

**S&P 500 Sector Price Indexes**

Source: Standard & Poor’s.

Figure 11.

Source: Standard & Poor’s.
S&P 500 Sector Price Indexes

Source: Standard & Poor’s.

Figure 12.

Figure 13.

FINANCIALS

Source: Standard & Poor’s.
Figure 14. S&P 500 Sector Price Indexes

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Source: Standard & Poor’s.
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Source: Standard & Poor’s.

Figure 17. S&P 500 Sector Price Indexes

Source: Standard & Poor’s.
Figure 18. S&P 500 Sector Price Indexes

Source: Standard & Poor’s.

Figure 19. S&P 500 Sector Price Indexes

Source: Standard & Poor’s.
**Figure 20.**

**S&P 500 GROWTH & VALUE RELATIVE TO S&P 500**

* Rising (falling) line indicates that the index is outperforming (underperforming) the S&P 500.

Source: Standard & Poor’s and Haver Analytics.

**Figure 21.**

**S&P 500 GROWTH vs VALUE SPREAD**

(yearly percent change spread, basis points)

Source: Standard & Poor’s and Haver Analytics.
Figure 22. S&P 500 Sector Price Indexes

S&P PRICE INDEXES
(November 8, 2016 = 100)

Latest data thru: 03/12/20

Source: Standard & Poor’s.

Figure 23. STYLE RATIO: S&P 500 GROWTH DIVIDED VALUE
(daily)

Source: Standard & Poor’s and Haver Analytics.
Figure 24.

STYLE RATIOS: US MSCI DIVIDED BY ALL COUNTRY WORLD EX US MSCI
(daily)

Source: MSCI.

Figure 25.

RELATIVE GLOBAL PERFORMANCE OF US MSCI:
US MSCI (US$) DIVIDED BY ALL COUNTRY WORLD EX US MSCI
(in both US$ and in local currencies, daily)

Source: MSCI.