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Historical Monthly Returns

Figure 1.

S&P 500 INDEX: TOTAL NUMBER UP OR DOWN EACH MONTH 1928-2019*

S&P 500 INDEX: AVERAGE PERCENT UP OR DOWN EACH MONTH 1928-2019

S&P 500 INDEX: AVERAGE PERCENT CHANGE EACH MONTH 1928-2019

*No change (0.00%) month of September 1979. Data are through August 2019.
Source: Standard & Poor’s and Haver Analytics.

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Historical Monthly Returns

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Yardeni Research, Inc.
www.yardeni.com
**Figure 2.**

S&P 500 ANNUAL PERCENT CHANGES: 1928-2018*

* 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.

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

Quarterly % Chg
III  4.0
IV  6.1
I  -1.2
II  2.9
III -7.2
IV -14.0
I  13.1
II  3.8

Source: Standard and Poor’s and Haver Analytics.