



S&P 500 Snapshot: At 2500, All-Time High to End Week

September 15, 2017

by Jill Mislinski
of Advisor Perspectives

The S&P opened Friday near its Thursday close and began to climb around 2pm. The index closed the day over 2500, another all-time high and a 0.18% gain from Thursday. The index is up 11.68% YTD.

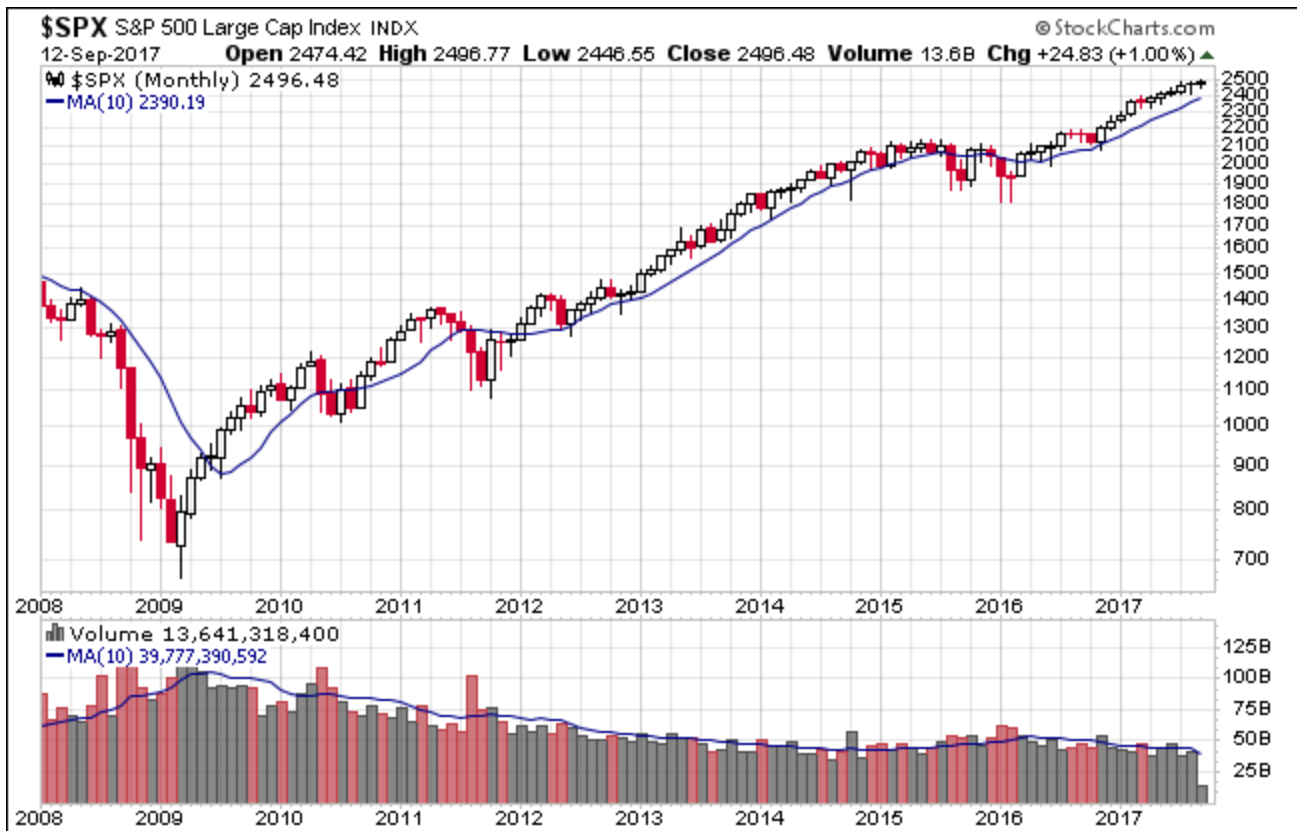


The U.S. Treasury puts the closing yield on the 10-year note at 2.20%.

Here is a daily chart of the S&P 500. Today's selling puts the volume at its 50-day moving average.



Here's a monthly snapshot of the index going back to December 2007.

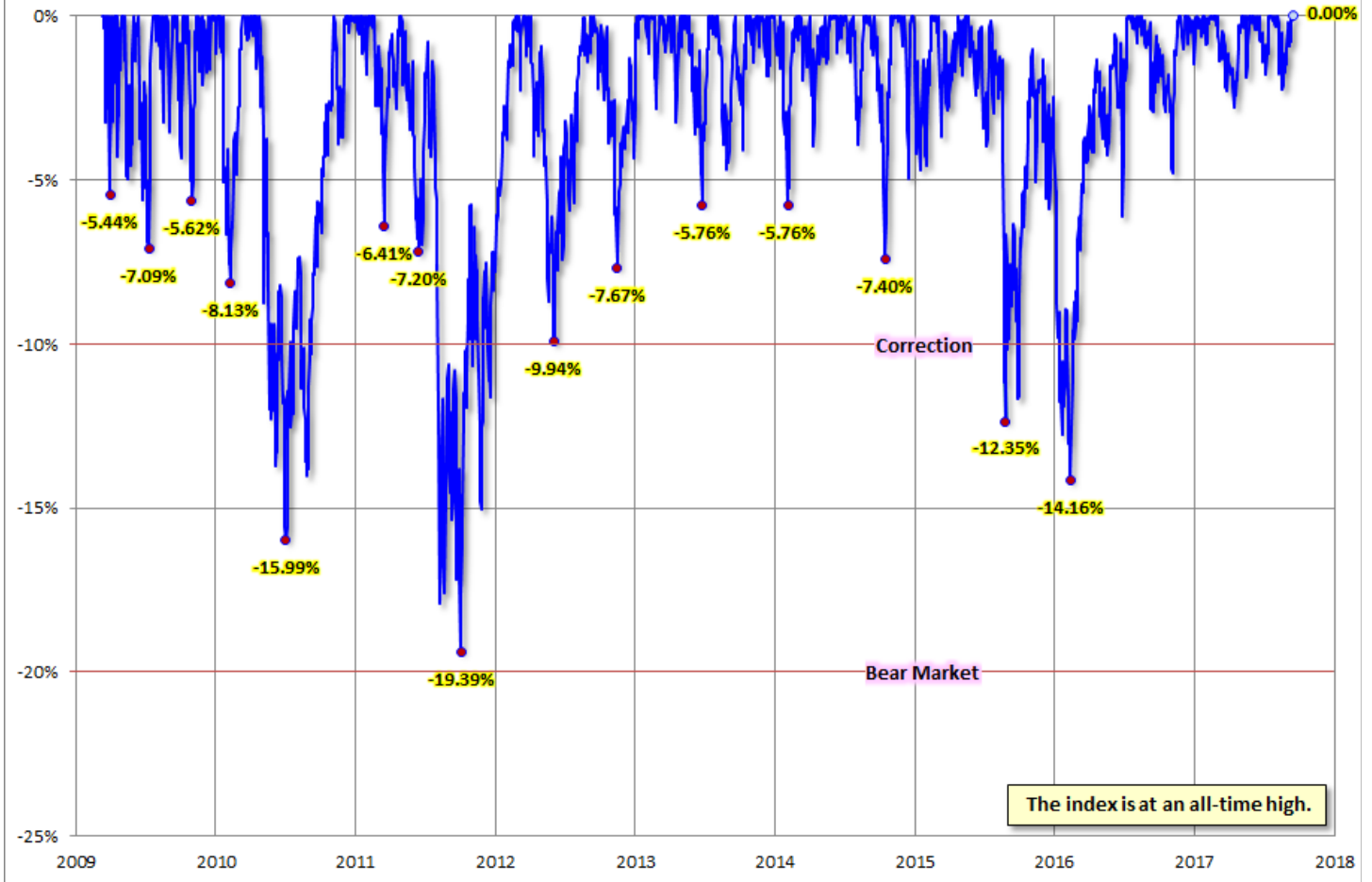


A Perspective on Drawdowns

Here's a snapshot of record highs and selloffs since the 2009 trough.

S&P 500 Percent Off High Since March 9, 2009

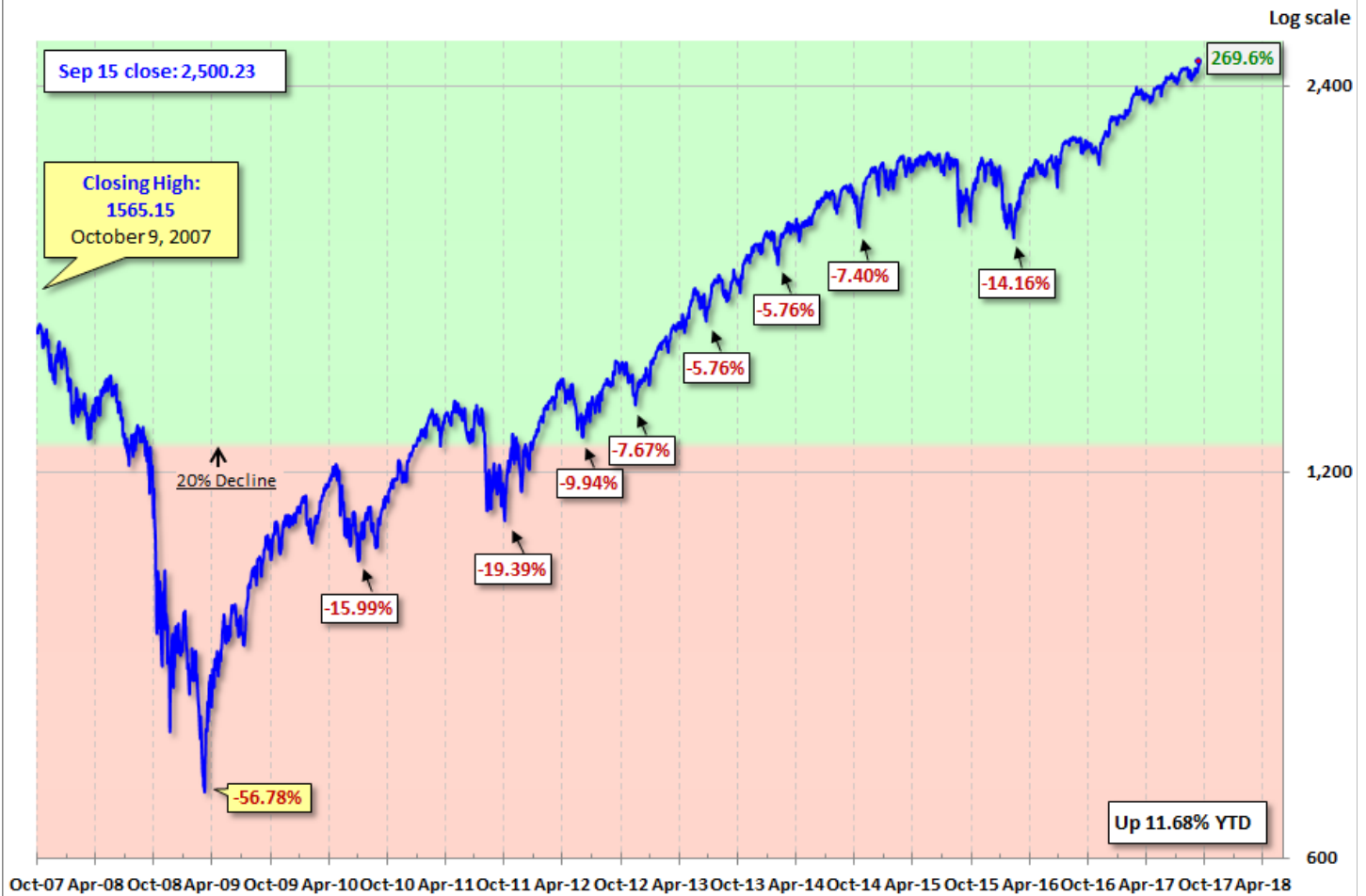
Red Dots Are Drawdowns of 5% or More from a Record Close



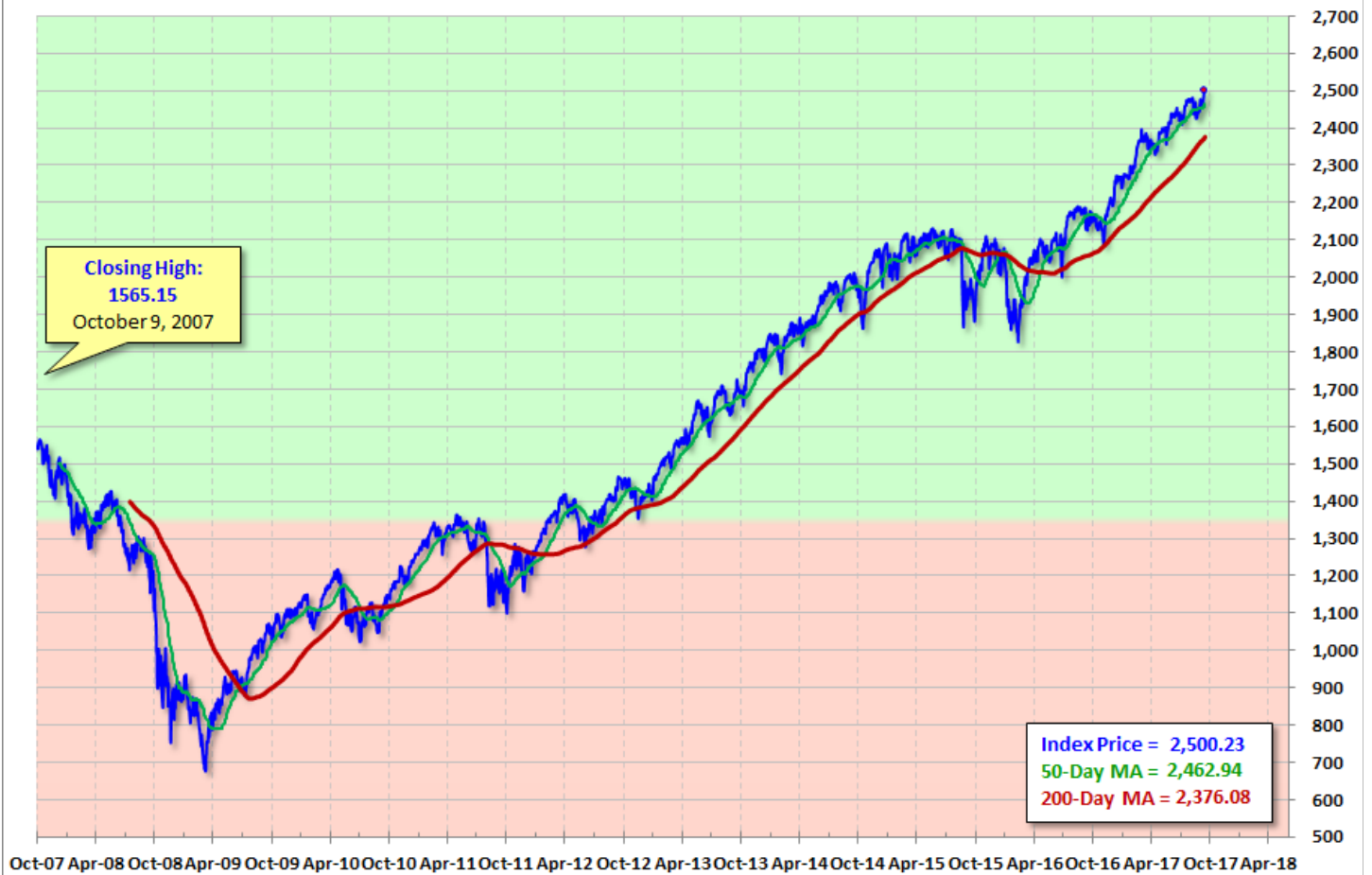
Here is a more conventional log-scale chart with drawdowns highlighted.

S&P 500 Index: Log Scale Snapshot

Daily closes from 10/9/2007 - Present



Here is a linear scale version of the same chart with the 50- and 200-day moving averages.



A Perspective on Volatility

For a sense of the correlation between the closing price and intraday volatility, the chart below overlays the S&P 500 since 2007 with the intraday price range. We've also included a 20-day moving average to help identify trends in volatility.

S&P 500 Intraday Price Volatility

