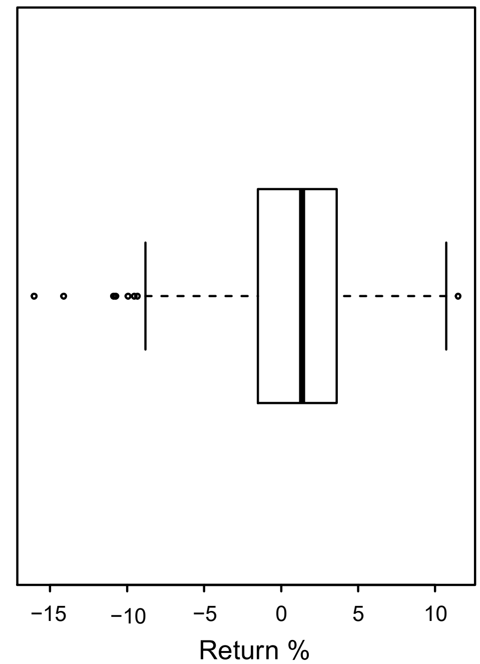
S&P 500 (SPY) - Distribution of Monthly Returns (Adj Close)

January 1993 - February 2020

Scatter Plot

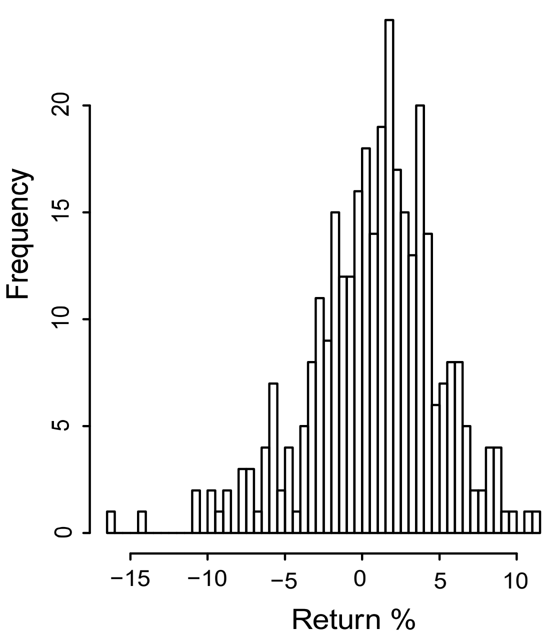
The time series has no pattern and cannot be exploited. This is due to the analysis of the variable 'return' which is not expected to trend the way price may do.

Box Plot



The box plot gives a visual of the 5 number summary in addition to any outliers. Some outliers are visible on both ends. The dark line shows the clustering of the mean, median, and mode.

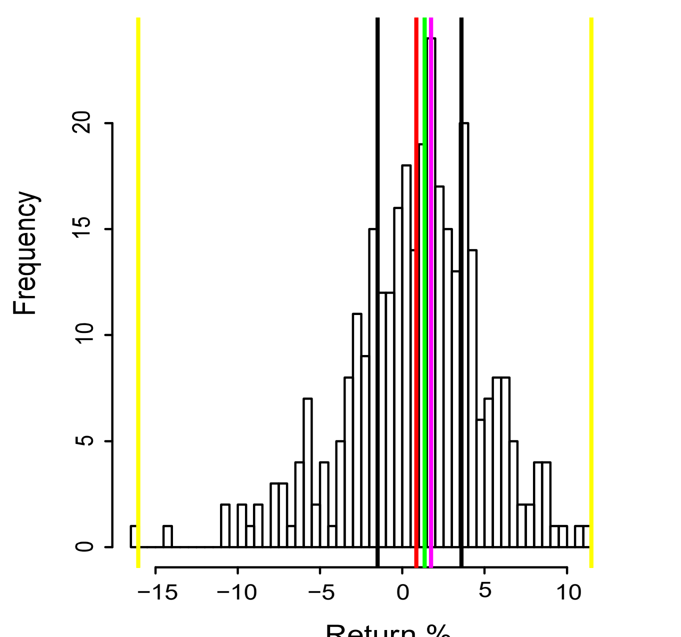
Histogram : Breaks = 40



The histograms show a frequency distribution that is somewhat left skewed. The distribution can also be considered unimodal.

The histogram on the right side shows the clustering of the central tendency measures.

Histogram : Breaks = 40



Mode
24

Min.	1st Qu.	Median	Mean	3rd Qu.	Max.
-16.0400	-1.5050	1.3600	0.8461	3.5875	11.4900

Source : https://finance.yahoo.com/quote/SPY/history?p=SPY