

# US Macroeconomic Analysis: 20 Years of Financial Markets (2006-2026)

Generated Report

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# Content

## Executive Summary

This comprehensive analysis examines **188,720** daily observations across 38 financial instruments over a 20-year period (2006-2026), providing enterprise-scale market intelligence on US financial markets.

### Key Findings

- **S&P 500 20-Year Return:** 450.9%
- **S&P 500 CAGR:** 8.92%
- **Current 10Y Treasury:** 4.23%
- **Current VIX:** 16.88

## Major Index Performance (20 Years)

| Index                | Start       | End         | Total Return | CAGR   | Max Drawdown |
|----------------------|-------------|-------------|--------------|--------|--------------|
| S&P 500              | \$1,265.02  | \$6,969.01  | 450.9%       | 8.92%  | -56.78%      |
| Dow Jones Industrial | \$10,798.27 | \$49,071.56 | 354.44%      | 7.87%  | -53.78%      |
| NASDAQ Composite     | \$2,258.80  | \$23,685.12 | 948.57%      | 12.48% | -55.63%      |
| Russell 2000         | \$727.89    | \$2,654.78  | 264.72%      | 6.69%  | -59.89%      |

## Treasury Yields

| Instrument             | Current | 20Y Avg | Max   | Min   |
|------------------------|---------|---------|-------|-------|
| 10-Year Treasury Yield | 4.23%   | 2.9%    | 5.25% | 0.5%  |
| 30-Year Treasury Yield | 4.85%   | 3.5%    | 5.36% | 0.94% |
| 5-Year Treasury Yield  | 3.81%   | 2.35%   | 5.23% | 0.19% |

## Sector ETF Performance (20 Years)

| Sector                 | Total Return | CAGR   | Volatility | Max Drawdown |
|------------------------|--------------|--------|------------|--------------|
| Technology             | 1691.85%     | 15.54% | 22.8%      | -53.04%      |
| Consumer Discretionary | 839.96%      | 11.87% | 22.36%     | -59.05%      |
| Industrial             | 672.82%      | 10.78% | 21.23%     | -62.26%      |
| Healthcare             | 583.24%      | 10.1%  | 16.93%     | -39.17%      |
| Consumer Staples       | 500.45%      | 9.39%  | 14.31%     | -32.39%      |
| Utilities              | 443.6%       | 8.84%  | 18.87%     | -46.48%      |
| Materials              | 389.73%      | 8.28%  | 23.61%     | -59.82%      |
| Energy                 | 221.82%      | 6.03%  | 30.11%     | -71.26%      |
| Financial              | 209.64%      | 5.82%  | 29.81%     | -82.69%      |

## Commodities (20 Years)

| Commodity | Start    | End        | Total Return | CAGR   |
|-----------|----------|------------|--------------|--------|
| Gold      | \$570.20 | \$5,318.40 | 832.73%      | 11.83% |
| Crude Oil | \$65.11  | \$65.42    | 0.48%        | 0.02%  |
| Silver    | \$9.73   | \$114.04   | 1072.26%     | 13.11% |

## Volatility Analysis (VIX)

| Metric                     | Value  |
|----------------------------|--------|
| Current VIX                | 16.88  |
| 20-Year Average            | 19.48  |
| Maximum (Crisis Peak)      | 82.69  |
| Minimum                    | 9.14   |
| Days Above VIX 20          | 34.47% |
| Days Above VIX 30 (Crisis) | 8.89%  |

## Methodology

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Data sourced from Yahoo Finance API:

- Daily OHLCV for 38 instruments
- 20-year period: 2006 to 2026
- Categories: Indices, Treasuries, Sectors, Commodities, Currencies

## Data Quality

- **Total Observations:** 188,720
- **Instruments:** 38
- **Generated:** 2026-01-30 23:05 EST

## Data Verification

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All data can be independently verified at:

- **Source:** Yahoo Finance
- **URL:** <https://finance.yahoo.com/>

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**Clean Metrics Studio**