

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

Generated Report

**January 30, 2026**

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# Content

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## Executive Summary

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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)

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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

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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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