

S&P 500 Performance Before, During And After Government Shutdowns

Study period: 1970 - 2013

sentimenTrader.com

Shutdown Start	Shutdown End	# Of Days	Week Before	During Shutdown	1 Day After	1 Week After	1 Month After
09/30/76	10/11/76	10	-1.6%	-3.4%	-0.8%	-0.2%	-2.8%
09/30/77	10/13/77	12	1.6%	-3.2%	0.1%	-0.8%	2.7%
10/31/77	11/09/77	8	0.8%	0.7%	1.9%	2.7%	0.7%
11/30/77	12/09/77	8	-1.3%	-1.2%	0.0%	-0.3%	-4.2%
09/30/78	10/18/78	17	0.7%	-2.0%	-1.2%	-3.2%	-6.7%
09/30/79	10/12/79	11	-1.0%	-4.4%	-1.1%	-2.8%	-0.9%
11/20/81	11/23/81	2	0.0%	-0.1%	1.6%	3.7%	0.6%
09/30/82	10/02/82	1	-2.7%	1.3%	-0.4%	7.4%	11.1%
12/17/82	12/21/82	3	-1.5%	0.8%	0.2%	1.9%	5.5%
11/10/83	11/14/83	3	0.6%	1.3%	-0.7%	-0.3%	-2.0%
09/30/84	10/03/84	2	0.3%	-2.2%	0.3%	-0.2%	3.1%
10/03/84	10/05/84	1	-2.3%	0.1%	-0.3%	0.9%	3.6%
10/16/86	10/18/86	1	1.6%	-0.3%	-1.2%	-0.2%	1.8%
12/18/87	12/20/87	1	5.9%	0.0%	0.2%	-1.4%	-2.6%
10/05/90	10/09/90	3	1.8%	-2.1%	-1.5%	-2.0%	0.3%
11/13/95	11/19/95	5	0.7%	1.3%	-0.5%	0.2%	2.0%
12/15/95	01/06/96	21	-0.2%	0.1%	0.3%	-2.4%	4.0%
10/01/13	-	-	-	-	-	-	-
Median		3	0.3%	-0.1%	-0.3%	-0.2%	0.7%
% Pos			59%	47%	41%	35%	65%