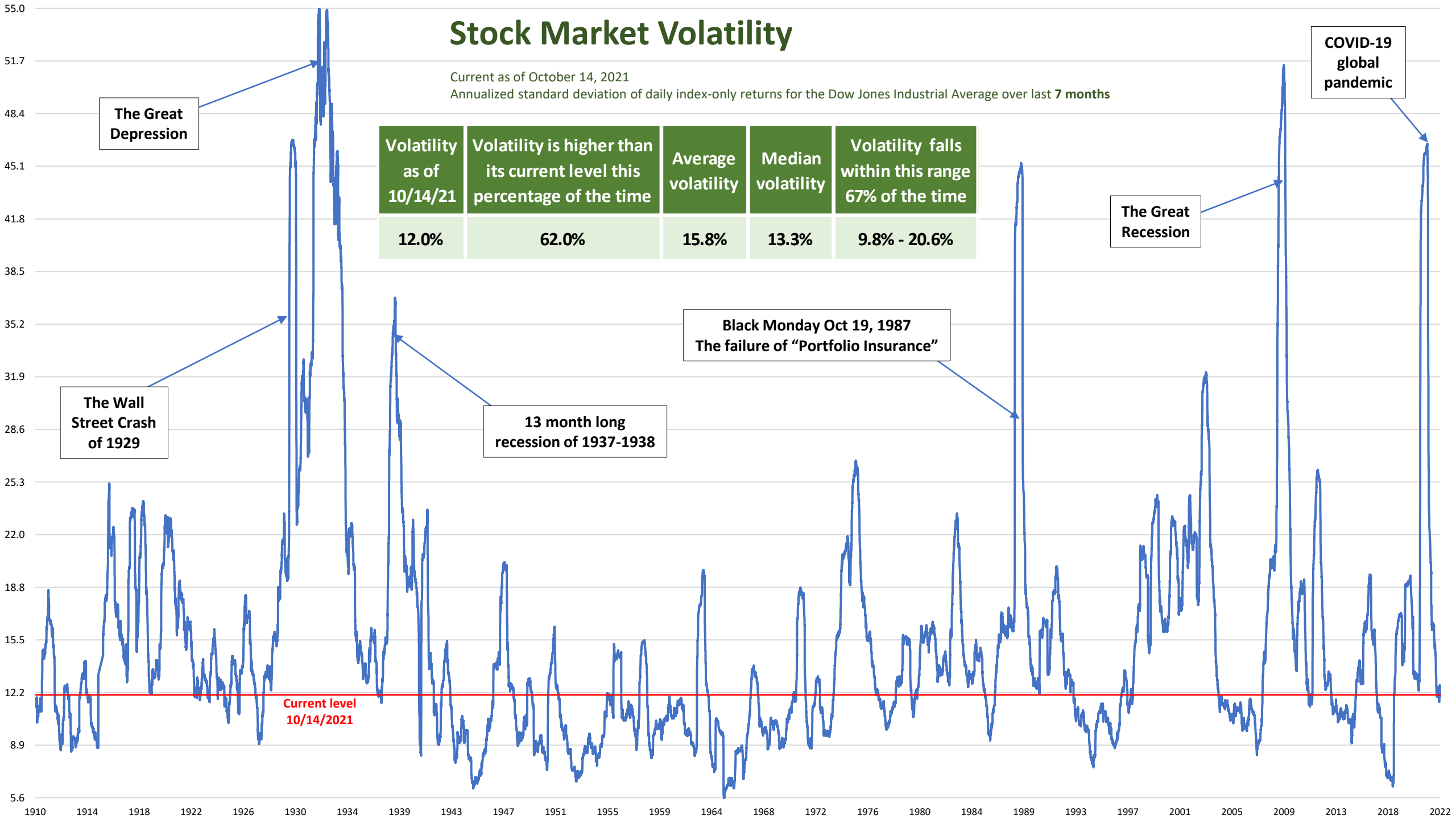


# Stock Market Volatility

Current as of October 14, 2021

Annualized standard deviation of daily index-only returns for the Dow Jones Industrial Average over last 7 months

Volatility as of 10/14/21	Volatility is higher than its current level this percentage of the time	Average volatility	Median volatility	Volatility falls within this range 67% of the time
12.0%	62.0%	15.8%	13.3%	9.8% - 20.6%



**The Great Depression**

**The Wall Street Crash of 1929**

**13 month long recession of 1937-1938**

**Black Monday Oct 19, 1987  
The failure of "Portfolio Insurance"**

**The Great Recession**

**COVID-19 global pandemic**

**Current level  
10/14/2021**

# Disclosures

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Statistics based on data provided by MeasuringWorth at <https://measuringworth.com> and are current as of the market close on October 14, 2021. Results rely on end-of-day index-only values for the Dow Jones Industrial Average

The Dow Jones Industrial Average Index is a price-weighted index of 30 stocks designed to measure performance of the broad domestic economy through changes in the aggregate market value of 30 stocks representing the major industries

Indices are unmanaged and cannot be invested into directly. Unmanaged index returns do not reflect fees, expenses, or sales charges. Index performance is not indicative of the performance of any investment. Past performance is no guarantee of future results

Market volatility is defined as the annualized standard deviation of daily index-only returns for the Dow Jones Industrial Average over the preceding [seven months](#)

Ideas and concepts are for illustrative purposes only

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