Large Company Stocks Total Returns (S&P 500)

Year	Yearly Performance	Cumulative Growth of $100	5 Year Rolling	10 Year Rolling
Large Company Stocks Statistics				

	Annually	5 year Rolling Average	10 year Rolling Average
Standard Deviation	19.69%	8.45%	5.54%
Best Return	53.99%	28.56%	20.06%
Worst Return	-43.34%	-12.47%	-1.38%
Median Return	14.00%	11.65%	9.35%
Mean Return	12.06%	10.15%	10.32%
Years with Negative Returns	24	12	4

Annualized Return: 1926 - 2017	
92 Years	10.161%
75 Years	11.623%
50 Years	10.127%
40 Years	11.828%
30 Years	10.698%
25 Years	9.690%
20 Years	7.194%
15 Years	9.920%
10 Years	8.495%
5 Years	15.790%

Fama-French Large Growth Stocks

Year	Yearly Performance	Cumulative Growth of $100	5 Year Rolling	10 Year Rolling
Fama-French Large Growth Stocks				

	Annually	5 year Rolling Average	10 year Rolling Average
Standard Deviation	19.69%	8.23%	5.38%
Best Return	0.48	30.70%	20.50%
Worst Return	(0.37)	-13.39%	-1.80%
Median Return	0.13	11.55%	8.97%
Mean Return	0.11	9.69%	9.68%
Years with Negative Returns	22	11	4

Annualized Return: 1928 - 2017	
90 Years	9.232%
75 Years	10.890%
50 Years	9.671%
40 Years	11.716%
30 Years	11.146%
25 Years	9.686%
20 Years	7.708%
15 Years	10.427%
10 Years	9.927%
5 Years	16.887%

Fama French Large Value stocks

Year	Yearly Performance	Cumulative Growth of $100	5 Year Rolling	10 Year Rolling
Fama French Large Value stocks				

	Annually	5 year Rolling Average	10 year Rolling Average
Standard Deviation	26.98%	10.32%	6.73%
Best Return	116.91%	32.21%	24.56%
Worst Return	-58.24%	-22.88%	-5.55%
Median Return	18.07%	13.66%	13.68%
Mean Return	14.76%	12.35%	12.52%
Years with Negative Returns	28	12	5

Annualized Return: 1928 - 2017	
90 Years	11.318%
75 Years	13.950%
50 Years	11.624%
40 Years	11.970%
30 Years	10.273%
25 Years	8.875%
20 Years	6.637%
15 Years	10.414%
10 Years	7.899%
5 Years	17.256%

Fama French Small Growth Stocks

Year	Yearly Performance	Cumulative Growth of $100	5 Year Rolling	10 Year Rolling
Fama French Small Growth Stocks				

	Annually	5 year Rolling Average	10 year Rolling Average
Standard Deviation	32.19%	11.57%	5.33%
Best Return	159.41%	46.69%	23.14%
Worst Return	-48.64%	-23.50%	-1.05%
Median Return	12.29%	10.86%	10.42%
Mean Return	13.89%	10.75%	10.26%
Years with Negative Returns	28	12	4

Annualized Return: 1928 - 2017	
90 Years	9.444%
75 Years	10.845%
50 Years	8.250%
40 Years	10.372%
30 Years	9.398%
25 Years	8.571%
20 Years	7.367%
15 Years	11.249%
10 Years	8.544%
5 Years	15.545%

Fama French Small Value Stocks

Year	Yearly Performance	Cumulative Growth of $100	5 Year Rolling	10 Year Rolling
Fama French Small Value Stocks				

	Annually	5 year Rolling Average	10 year Rolling Average
Standard Deviation	31.88%	12.67%	6.64%
Best Return	118.69%	45.15%	32.52%
Worst Return	-51.87%	-25.03%	-4.25%
Median Return	18.88%	16.27%	15.53%
Mean Return	18.50%	15.58%	15.57%
Years with Negative Returns	26	9	3

Annualized Return: 1928 - 2017	
90 Years	13.939%
75 Years	16.921%
50 Years	14.552%
40 Years	15.723%
30 Years	13.564%
25 Years	12.986%
20 Years	10.591%
15 Years	13.138%
10 Years	10.422%
5 Years	13.775%