

Historic Rolling Averages S&P 500 Composite Total Return

1-Year Rolling Averages

1926	11.60%
1927	37.57%
1928	43.58%
1929	-8.44%
1930	-24.89%
1931	-43.36%
1932	-8.09%
1933	53.81%
1934	-1.36%
1935	47.61%
1936	33.96%
1937	-35.02%
1938	31.09%
1939	-0.41%
1940	-9.77%
1941	-11.60%
1942	20.29%
1943	25.98%
1944	19.72%
1945	36.45%
1946	-8.08%
1947	5.72%
1948	5.50%
1949	18.79%
1950	31.72%
1951	24.02%
1952	18.35%
1953	-0.98%
1954	52.62%
1955	31.56%
1956	6.56%

1957	-10.78%
1958	43.36%
1959	11.96%
1960	47.00%
1961	26.82%
1962	-8.75%
1963	22.65%
1964	16.39%
1965	12.35%
1966	-10.06%
1967	23.95%
1968	11.08%
1969	-8.47%
1970	3.98%
1971	14.32%
1972	18.94%
1973	-14.80%
1974	-26.49%
1975	37.27%
1976	23.61%
1977	-7.40%
1978	6.52%
1979	18.48%
1980	32.47%
1981	-4.95%
1982	21.55%
1983	22.56%
1984	6.27%
1985	31.73%
1986	18.67%
1987	5.25%

1988	16.61%
1989	31.69%
1990	-3.11%
1991	30.47%
1992	7.62%
1993	10.08%
1994	1.32%
1995	37.58%
1996	22.96%
1997	33.36%
1998	28.58%
1999	21.05%
2000	-9.11%
2001	-11.88%
2002	-22.10%
2003	28.69%
2004	10.87%
2005	4.89%
2006	15.80%
2007	5.49%
2008	-37.00%
2009	26.46%
2010	15.07%
2011	2.11%
2012	16.00%
2013	32.39%
2014	13.69%
2015	1.38%
2016	11.96%
2017	21.83%

Average Return
12.55

Highest Return
53.81
1933

Lowest Return
-43.36
1931

24 losing periods

3-Year Rolling Averages

1926	-	1928	120.44
1927	-	1929	80.85
1928	-	1930	-1.26
1929	-	1931	-61.05
1930	-	1932	-60.90
1931	-	1933	-19.93
1932	-	1934	39.44
1933	-	1935	123.95
1934	-	1936	95.05
1935	-	1937	28.49
1936	-	1938	14.11
1937	-	1939	-15.17
1938	-	1940	17.80
1939	-	1941	-20.56
1940	-	1942	-4.05
1941	-	1943	33.96
1942	-	1944	81.43
1943	-	1945	105.80
1944	-	1946	50.16
1945	-	1947	32.60
1946	-	1948	2.52
1947	-	1949	32.49
1948	-	1950	65.08
1949	-	1951	94.05
1950	-	1952	93.34
1951	-	1953	45.34
1952	-	1954	78.86
1953	-	1955	98.82
1954	-	1956	113.96
1955	-	1957	25.08

1956	-	1958	36.30
1957	-	1959	43.20
1958	-	1960	61.26
1959	-	1961	42.66
1960	-	1962	16.27
1961	-	1963	41.93
1962	-	1964	30.26
1963	-	1965	60.38
1964	-	1966	17.61
1965	-	1967	25.25
1966	-	1968	23.83
1967	-	1969	26.02
1968	-	1970	5.72
1969	-	1971	8.80
1970	-	1972	41.38
1971	-	1973	15.85
1972	-	1974	-25.51
1973	-	1975	-14.03
1974	-	1976	24.73
1975	-	1977	57.12
1976	-	1978	21.93
1977	-	1979	16.87
1978	-	1980	67.18
1979	-	1981	49.18
1980	-	1982	53.05
1981	-	1983	41.60
1982	-	1984	58.31
1983	-	1985	71.57
1984	-	1986	66.13
1985	-	1987	64.53

1986	-	1988	45.65
1987	-	1989	61.63
1988	-	1990	48.79
1989	-	1991	66.47
1990	-	1992	36.05
1991	-	1993	54.57
1992	-	1994	20.03
1993	-	1995	53.45
1994	-	1996	71.40
1995	-	1997	125.60
1996	-	1998	110.84
1997	-	1999	107.57
1998	-	2000	41.47
1999	-	2001	-3.05
2000	-	2002	-37.61
2001	-	2003	-11.66
2002	-	2004	11.15
2003	-	2005	49.66
2004	-	2006	34.67
2005	-	2007	28.13
2006	-	2008	-23.04
2007	-	2009	-15.96
2008	-	2010	-8.32
2009	-	2011	48.59
2010	-	2012	36.30
2011	-	2013	56.81
2012	-	2014	74.60
2013	-	2015	52.59
2014	-	2016	29.04
2015	-	2017	38.28

Average Return
39%

Highest Return
126%
1995-1997

Lowest Return
-61%
1930-1932

15 losing periods

5-Year Rolling Averages

1926	-	1930	51.62
1927	-	1931	-23.07
1928	-	1932	-48.59
1929	-	1933	-44.94
1930	-	1934	-40.69
1931	-	1935	16.60
1932	-	1936	175.74
1933	-	1937	94.92
1934	-	1938	66.17
1935	-	1939	67.75
1936	-	1940	2.53
1937	-	1941	-32.35
1938	-	1942	25.28
1939	-	1943	20.38
1940	-	1944	44.70
1941	-	1945	118.87
1942	-	1946	127.61
1943	-	1947	100.00
1944	-	1948	67.52
1945	-	1949	66.17
1946	-	1950	60.39
1947	-	1951	116.45
1948	-	1952	142.27
1949	-	1953	127.42
1950	-	1954	192.22
1951	-	1955	191.86
1952	-	1956	150.70
1953	-	1957	89.02
1954	-	1958	173.72
1955	-	1959	100.79

1956	-	1960	53.30
1957	-	1961	82.46
1958	-	1962	86.62
1959	-	1963	59.66
1960	-	1964	65.94
1961	-	1965	85.63
1962	-	1966	31.63
1963	-	1967	78.77
1964	-	1968	61.93
1965	-	1969	27.32
1966	-	1970	17.85
1967	-	1971	49.81
1968	-	1972	43.76
1969	-	1973	10.25
1970	-	1974	-11.44
1971	-	1975	16.89
1972	-	1976	26.42
1973	-	1977	-1.59
1974	-	1978	23.08
1975	-	1979	98.35
1976	-	1980	91.36
1977	-	1981	47.14
1978	-	1982	93.13
1979	-	1983	122.26
1980	-	1984	99.31
1981	-	1985	98.18
1982	-	1986	147.49
1983	-	1987	114.32
1984	-	1988	103.86
1985	-	1989	152.59

1986	-	1990	85.80
1987	-	1991	104.30
1988	-	1992	108.95
1989	-	1993	97.23
1990	-	1994	51.76
1991	-	1995	115.43
1992	-	1996	103.07
1993	-	1997	151.64
1994	-	1998	193.87
1995	-	1999	251.18
1996	-	2000	131.99
1996	-	2000	131.99
1997	-	2001	66.24
1998	-	2002	-2.92
1999	-	2003	-2.82
2000	-	2004	-10.98
2001	-	2005	14.42
2002	-	2006	35.03
2003	-	2007	82.86
2004	-	2008	-10.47
2005	-	2009	2.11
2006	-	2010	11.99
2007	-	2011	-1.24
2008	-	2012	8.59
2009	-	2013	128.19
2010	-	2014	105.14
2011	-	2015	80.74
2012	-	2016	98.18
2013	-	2017	108.14

Average Return

72%

Highest Return

251%
1995-1999

Lowest Return

-49%
1928-1932

12 losing periods

10-Year Rolling Averages

1926	-	1935	76.73
1927	-	1936	112.12
1928	-	1937	0.20
1929	-	1938	-8.55
1930	-	1939	-0.50
1931	-	1940	19.53
1932	-	1941	86.48
1933	-	1942	144.23
1934	-	1943	100.05
1935	-	1944	142.67
1936	-	1945	124.44
1937	-	1946	53.96
1938	-	1947	150.55
1939	-	1948	101.55
1940	-	1949	140.45
1941	-	1950	251.05
1942	-	1951	392.73
1943	-	1952	384.39
1944	-	1953	280.93
1945	-	1954	385.64
1946	-	1955	368.10
1947	-	1956	442.77
1948	-	1957	358.17
1949	-	1958	522.28
1950	-	1959	486.44
1951	-	1960	347.27
1952	-	1961	357.38
1953	-	1962	252.60
1954	-	1963	336.98
1955	-	1964	233.20

1956	-	1965	184.45
1957	-	1966	140.23
1958	-	1967	233.79
1959	-	1968	158.43
1960	-	1969	111.34
1961	-	1970	118.71
1962	-	1971	97.27
1963	-	1972	157.03
1964	-	1973	78.58
1965	-	1974	12.78
1966	-	1975	37.82
1967	-	1976	89.31
1968	-	1977	41.47
1969	-	1978	35.70
1970	-	1979	75.57
1971	-	1980	123.82
1972	-	1981	85.96
1973	-	1982	90.02
1974	-	1983	173.38
1975	-	1984	295.16
1976	-	1985	279.26
1977	-	1986	264.27
1978	-	1987	313.80
1979	-	1988	353.08
1980	-	1989	403.76
1981	-	1990	268.45
1982	-	1991	405.48
1983	-	1992	347.65
1984	-	1993	302.10
1985	-	1994	283.27

1986	-	1995	300.35
1987	-	1996	314.87
1988	-	1997	425.61
1989	-	1998	479.60
1990	-	1999	432.77
1991	-	2000	399.92
1992	-	2001	237.66
1993	-	2002	144.23
1994	-	2003	185.74
1995	-	2004	212.53
1996	-	2005	138.26
1997	-	2006	124.44
1998	-	2007	77.57
1999	-	2008	-13.00
2000	-	2009	-9.10
2001	-	2010	15.07
2002	-	2011	33.36
2003	-	2012	98.58
2004	-	2013	104.30
2005	-	2014	109.47
2006	-	2015	102.37
2007	-	2016	95.68
2008	-	2017	125.99

Average Return
197%

Highest Return
522%
1949-1958

Lowest Return
-13%
1999-2008

4 losing periods

15-Year Rolling Averages

1926 - 1940	81.14
1927 - 1941	43.56
1928 - 1942	25.58
1929 - 1943	10.21
1930 - 1944	43.98
1931 - 1945	161.57
1932 - 1946	324.61
1933 - 1947	388.25
1934 - 1948	234.84
1935 - 1949	303.16
1936 - 1950	259.76
1937 - 1951	233.45
1938 - 1952	507.41
1939 - 1953	358.80
1940 - 1954	602.61
1941 - 1955	924.54
1942 - 1956	1134.43
1943 - 1957	815.83
1944 - 1958	941.78
1945 - 1959	874.39
1946 - 1960	617.56
1947 - 1961	889.57
1948 - 1962	754.98
1949 - 1963	893.40
1950 - 1964	873.14
1951 - 1965	730.85

1952 - 1966	502.58
1953 - 1967	530.43
1954 - 1968	607.25
1955 - 1969	324.03
1956 - 1970	235.30
1957 - 1971	259.76
1958 - 1972	379.75
1959 - 1973	184.93
1960 - 1974	87.24
1961 - 1975	155.74
1962 - 1976	149.33
1963 - 1977	152.87
1964 - 1978	119.78
1965 - 1979	123.57
1966 - 1980	163.78
1967 - 1981	178.62
1968 - 1982	173.21
1969 - 1983	201.30
1970 - 1984	249.98
1971 - 1985	343.50
1972 - 1986	360.05
1973 - 1987	307.59
1974 - 1988	457.71
1975 - 1989	898.53
1976 - 1990	604.46
1977 - 1991	644.45

1978 - 1992	765.04
1979 - 1993	793.57
1980 - 1994	664.22
1981 - 1995	693.77
1982 - 1996	927.17
1983 - 1997	1026.36
1984 - 1998	1082.24
1985 - 1999	1245.31
1986 - 2000	828.95
1987 - 2001	589.76
1988 - 2002	410.45
1989 - 2003	462.95
1990 - 2004	374.59
1991 - 2005	413.21
1992 - 2006	355.70
1993 - 2007	346.52
1994 - 2008	155.71
1995 - 2009	219.18
1996 - 2010	166.94
1997 - 2011	121.68
1998 - 2012	92.82
1999 - 2013	98.54
2000 - 2014	86.48
2001 - 2015	107.92
2002 - 2016	164.20
2003 - 2017	313.19

Average Return
435%

Highest Return
1245%
1985-1999

Lowest Return
10%
1929-1943

0 losing periods

20-Year Rolling Averages

1927	-	1946	296%
1928	-	1947	227%
1929	-	1948	151%
1930	-	1949	85%
1931	-	1950	139%
1932	-	1951	319%
1933	-	1952	819%
1934	-	1953	1083%
1935	-	1954	662%
1936	-	1955	1079%
1937	-	1956	951%
1938	-	1957	736%
1939	-	1958	1048%
1940	-	1959	1154%
1941	-	1960	1311%
1942	-	1961	1470%
1943	-	1962	2152%
1944	-	1963	1609%
1945	-	1964	1565%
1946	-	1965	1517%
1947	-	1966	1232%
1948	-	1967	1204%
1949	-	1968	1429%
1950	-	1969	1508%
1951	-	1970	1139%
1952	-	1971	879%

1953	-	1972	803%
1954	-	1973	806%
1955	-	1974	680%
1956	-	1975	276%
1957	-	1976	292%
1958	-	1977	355%
1959	-	1978	372%
1960	-	1979	251%
1961	-	1980	271%
1962	-	1981	389%
1963	-	1982	267%
1964	-	1983	388%
1965	-	1984	388%
1966	-	1985	346%
1967	-	1986	423%
1968	-	1987	590%
1969	-	1988	486%
1970	-	1989	514%
1971	-	1990	784%
1972	-	1991	724%
1973	-	1992	841%
1974	-	1993	751%
1975	-	1994	1000%
1976	-	1995	1416%
1977	-	1996	1419%
1978	-	1997	1411%

1979	-	1998	2076%
1980	-	1999	2526%
1981	-	2000	2584%
1982	-	2001	1741%
1983	-	2002	995%
1984	-	2003	1048%
1985	-	2004	1098%
1986	-	2005	854%
1987	-	2006	831%
1988	-	2007	832%
1989	-	2008	404%
1990	-	2009	384%
1991	-	2010	475%
1992	-	2011	350%
1993	-	2012	385%
1994	-	2013	484%
1995	-	2014	555%
1996	-	2015	382%
1997	-	2016	339%
1998	-	2017	301%

Average Return 842%

Highest Return 2584% 1981-2000

Lowest Return 85% 1930-1949

0 losing periods
