S & P 500

MONTHLY AND ROLLING 12-MONTH RETURNS

- Green line: Monthly Returns
- Yellow line: Average monthly returns since 1970
- Red line: Rolling 12-Month Returns
- Black line: Average rolling 12-month returns since 1991

Average monthly returns since 1970 = 0.9%
Average rolling 12-month returns since 1991 = 10.3%

Source: Standard & Poor's 2/3/11