

What does history say?

INDEX RETURN COMPARISON



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What insight lies in historical returns?

Don't have a crystal ball? Neither do we. But looking at past market trends might lend some insight into what could happen in the future—just keep in mind that past performance is no indication of future results.

The charts on the following pages show the number of times gains and losses were observed on a 1-year, 3-year and 6-year rolling monthly basis for the periods shown on six diverse indices: S&P 500, Dow Jones Industrial Average, Russell 2000, Nasdaq-100, MSCI EAFE and MSCI Emerging Markets.

Index definitions

S&P 500[®] Index	Dow Jones Industrial Average[®]	Russell 2000 Index	Nasdaq-100[®] Index	MSCI EAFE Index	MSCI Emerging Markets Index
Composed of 500 equity securities of large-cap U.S. companies.	Composed of 30 large, publicly traded U.S. companies.	Composed of 2,000 equity securities of small-cap U.S. companies.	Composed of 100 equity securities issued by the largest non-financial companies listed on the Nasdaq stock exchange.	Composed of equity securities of large- and mid-cap companies in Europe, Australasia and the Far East.	Composed of equity securities of large- and mid-cap companies in 26 emerging-market countries.

1-year period

	S&P 500® 01/1957 to 12/2025		Dow Jones Industrial Average® 01/1901 to 12/2025		Russell 2000 01/1979 to 12/2025		Nasdaq-100® 02/1985 to 12/2025		MSCI EAFE 01/1970 to 12/2025		MSCI Emerging Markets 01/1988 to 12/2025	
TOTAL MARKET OBSERVATIONS	817		1,489		553		480		661		445	
Highest return	53.71%		129.08%		92.57%		121.63%		99.51%		87.45%	
Average return	8.74%		7.39%		10.57%		17.49%		8.23%		9.64%	
Lowest return	-44.76%		-71.47%		-43.31%		-67.28%		-51.81%		-57.57%	
MARKET GAINS	Number of times / Percentage of times											
+0% to 10%	185	22.64%	338	22.70%	103	18.63%	84	17.50%	147	22.24%	71	15.96%
+10% to 20%	231	28.27%	298	20.01%	133	24.05%	94	19.58%	137	20.73%	72	16.18%
+20% to 50%	183	22.40%	320	21.49%	129	23.33%	180	37.50%	138	20.88%	107	24.04%
+50% to 75%	4	0.49%	24	1.61%	18	3.25%	28	5.83%	14	2.12%	25	5.62%
+75% to 100%	—	—	4	0.27%	4	0.72%	7	1.46%	8	1.21%	5	1.12%
+100% to 150%	—	—	2	0.13%	—	—	4	0.83%	—	—	—	—
+150% to 250%	—	—	—	—	—	—	—	—	—	—	—	—
+250%	—	—	—	—	—	—	—	—	—	—	—	—
MARKET LOSSES	Number of times / Percentage of times											
-10% to 0%	108	13.22%	243	16.32%	81	14.65%	25	5.21%	103	15.58%	63	14.16%
-20% to -10%	73	8.94%	154	10.34%	53	9.58%	14	2.92%	75	11.35%	50	11.24%
< -20%	33	4.04%	106	7.12%	32	5.79%	44	9.17%	39	5.90%	52	11.69%

Past performance is no guarantee of future results.

An investment cannot be made directly in an index. The payment of dividends is not reflected in the index return.

3-year period

	S&P 500® 01/1957 to 12/2025		Dow Jones Industrial Average® 01/1901 to 12/2025		Russell 2000 01/1979 to 12/2025		Nasdaq-100® 02/1985 to 12/2025		MSCI EAFE 01/1970 to 12/2025		MSCI Emerging Markets 01/1988 to 12/2025	
TOTAL MARKET OBSERVATIONS	793		1465		529		456		637		421	
Highest return	120.04%		196.81%		118.36%		451.76%		273.38%		191.28%	
Average return	27.16%		22.73%		30.29%		60.06%		26.93%		26.15%	
Lowest return	-43.40%		-87.08%		-46.76%		-76.84%		-50.46%		-48.79%	
MARKET GAINS	Number of times / Percentage of times											
+0% to 10%	72	9.08%	176	12.01%	37	6.99%	12	2.63%	85	13.34%	53	12.59%
+10% to 20%	90	11.35%	165	11.26%	87	16.45%	18	3.95%	86	13.50%	38	9.03%
+20% to 50%	372	46.91%	485	33.11%	237	44.80%	129	28.29%	167	26.22%	58	13.78%
+50% to 75%	79	9.96%	166	11.33%	74	13.99%	113	24.78%	60	9.42%	27	6.41%
+75% to 100%	34	4.29%	66	4.51%	23	4.35%	54	11.84%	18	2.83%	32	7.60%
+100% to 150%	16	2.02%	33	2.25%	8	1.51%	37	8.11%	12	1.88%	39	9.26%
+150% to 250%	—	—	4	0.27%	—	—	23	5.04%	27	4.24%	10	2.38%
+250%	—	—	—	—	—	—	12	2.63%	4	0.63%	—	—
MARKET LOSSES	Number of times / Percentage of times											
-10% to 0%	45	5.67%	149	10.17%	23	4.35%	16	3.51%	70	10.99%	58	13.78%
-20% to -10%	32	4.04%	111	7.58%	16	3.02%	10	2.19%	45	7.06%	58	13.78%
< -20%	53	6.68%	110	7.51%	24	4.54%	32	7.02%	63	9.89%	48	11.40%

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6-year period

	S&P 500® 01/1957 to 12/2025		Dow Jones Industrial Average® 01/1901 to 12/2025		Russell 2000 01/1979 to 12/2025		Nasdaq-100® 02/1985 to 12/2025		MSCI EAFE 01/1970 to 12/2025		MSCI Emerging Markets 01/1988 to 12/2025	
TOTAL MARKET OBSERVATIONS	757		1429		493		420		601		385	
Highest return	236.18%		306.94%		217.05%		1048.38%		451.35%		439.34%	
Average return	60.56%		48.30%		65.99%		153.85%		58.81%		54.43%	
Lowest return	-38.11%		-72.01%		-3.54%		-61.26%		-27.55%		-47.09%	
MARKET GAINS	Number of times / Percentage of times											
+0% to 10%	71	9.38%	122	8.54%	22	4.46%	9	2.14%	77	12.81%	35	9.09%
+10% to 20%	62	8.19%	117	8.19%	40	8.11%	16	3.81%	92	15.31%	37	9.61%
+20% to 50%	108	14.27%	310	21.69%	132	26.77%	49	11.67%	163	27.12%	52	13.51%
+50% to 75%	122	16.12%	203	14.21%	120	24.34%	33	7.86%	73	12.15%	24	6.23%
+75% to 100%	138	18.23%	148	10.36%	74	15.01%	25	5.95%	37	6.16%	21	5.45%
+100% to 150%	119	15.72%	166	11.62%	84	17.04%	77	18.33%	16	2.66%	50	12.99%
+150% to 250%	41	5.42%	83	5.81%	18	3.65%	128	30.48%	26	4.33%	24	6.23%
+250%	—	—	4	0.28%	—	—	56	13.33%	42	6.99%	21	5.45%
MARKET LOSSES	Number of times / Percentage of times											
-10% to 0%	60	7.93%	119	8.33%	3	0.61%	1	0.24%	29	4.83%	38	9.87%
-20% to -10%	30	3.96%	58	4.06%	—	—	1	0.24%	23	3.83%	42	10.91%
< -20%	6	0.79%	99	6.93%	—	—	25	5.95%	23	3.83%	41	10.65%

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Contact your financial professional to learn more.

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NMR113800 06/26

