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Selected Realized Returns, 1926 - 2004

	Average Return	Standard Deviation
Small-company stocks	17.5%	33.1%
Large-company stocks	12.4	20.3
L-T corporate bonds	6.2	8.6
L-T government bonds	5.8	9.3
U.S. Treasury bills	3.8	3.1

Source: Based on *Stocks, Bonds, Bills, and Inflation: (Valuation Edition) 2005 Yearbook*(Chicago: Ibbotson Associates, 2005), p28.

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