

Source for U.S. Stock Returns and U.S. Treasury Bill Rates: Kenneth R. French Data Library (http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/Data_Library/det_mom_factor.html)
For definitions of Fama-French Factors (Mkt_RF, SMB, & HML), see: http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/Data_Library/det_mom_factor.html
For definitions of UMD and bottom (m1) and top (m10) momentum deciles, see: http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/Data_Library/det_mom_factor.html and

date	Mkt_RF	SMB	HML	RF	Momentum (UMD)	m1 (bottom decile)
1927	29.47	-2.5	-3.67	3.12	23.51	14.73
1928	35.39	4.2	-6.15	3.56	28.06	17.44
1929	-19.54	-30.79	11.83	4.75	20.63	-58.7
1930	-31.23	-5.13	-12.28	2.41	25.58	-54.99
1931	-45.11	3.53	-14.29	1.07	23.99	-64.73
1932	-9.39	4.68	10.16	0.96	-21.08	4.91
1933	57.05	48.94	28.27	0.3	19.74	55.32
1934	3.02	25.45	-27.37	0.16	17.31	-7.03
1935	44.96	6.76	14.73	0.17	21.33	25.36
1936	32.07	17.87	35.86	0.18	5.89	32.07
1937	-34.96	-14	-3.97	0.31	-4.36	-46.29
1938	28.48	9.35	-12.18	-0.02	-1.69	32.5
1939	2.7	5.85	-19.17	0.02	0.88	-11.22
1940	-7.14	0.76	-0.85	0	5.99	-15.67
1941	-10.53	-4.04	11.13	0.06	9.14	-28.58
1942	16.2	5.05	19.87	0.27	-15.54	38.76
1943	27.96	33.35	38.97	0.35	14.24	37.24
1944	20.97	17.98	15.64	0.33	10.75	21.67
1945	38.38	25.59	11.4	0.33	15.38	42.15
1946	-6.73	-3.78	2.98	0.35	5.34	-16.54
1947	2.95	-7.08	9.76	0.5	13.85	-13.15
1948	1.07	-9.14	3.52	0.81	11.86	-14.33
1949	19.12	3.93	-4.55	1.1	0.35	30.5
1950	28.82	0.93	27.01	1.2	15.38	17.46
1951	19.22	-5.1	-5.62	1.49	11.63	13.37
1952	11.8	-7.02	4.05	1.66	9.01	3.17
1953	-1.05	-0.8	-8.7	1.82	16.32	-19.72
1954	49.35	-2.46	25.74	0.86	10.34	48.65
1955	23.75	-6.76	5.71	1.57	14.05	13.88
1956	5.9	-1.38	-1.07	2.46	19.04	-6.11
1957	-13.16	-2.76	-6.42	3.14	9.9	-25.44
1958	43.45	14.78	13.14	1.54	-9.56	71.77
1959	9.76	5.59	1.51	2.95	19.23	-2.06
1960	-1.46	-2.69	-4.67	2.66	17.21	-13.43
1961	24.81	0.07	7.11	2.13	10.75	33.64
1962	-12.9	-8.62	9.29	2.73	11.96	-20.14
1963	17.84	-5.82	15.47	3.12	11.67	6.85
1964	12.54	-1.08	10.09	3.54	4.7	8.79
1965	10.52	21.68	7.53	3.93	20.55	22.24
1966	-13.51	2.68	-0.86	4.76	10.47	-15.44
1967	24.49	51.09	-8.92	4.21	22.49	36.65