

## A Complete Streak History of the S&P

1926 - January 2012

Beginning/Ending Month	Streak Length (Months)	Total Return During Streak	Beginning/Ending Month	Streak Length (Months)	Total Return During Streak	Beginning/Ending Month	Streak Length (Months)	Total Return During Streak
Jan-26	1	0.23%	Sep-34 Oct-34	2	-3.04%	Dec-43 Mar-44	4	10.98%
Feb-26 Mar-26	2	-9.33%	Nov-34	1	8.81%	Apr-44	1	-0.81%
Apr-26 Sep-26	6	19.91%	Dec-34 Mar-35	4	-10.09%	May-44 Jun-44	2	10.26%
Oct-26	1	-2.71%	Apr-35 Mar-36	12	83.03%	Jul-44	1	-1.67%
Nov-26 Dec-26	2	4.83%	Apr-36	1	-7.45%	Aug-44 Feb-45	7	15.75%
Jan-27	1	-1.66%	May-36 Nov-36	7	28.43%	Mar-45	1	-4.24%
Feb-27 May-27	4	14.73%	Dec-36	1	-0.24%	Apr-45 Jun-45	3	10.88%
Jun-27	1	-0.55%	Jan-37 Feb-37	2	6.09%	Jul-45	1	-1.64%
Jul-27 Sep-27	3	16.11%	Mar-37 Jun-37	4	-13.48%	Aug-45 Jan-46	6	29.18%
Oct-27	1	-3.96%	Jul-37	1	10.63%	Feb-46	1	-6.64%
Nov-27 Dec-27	2	9.58%	Aug-37 Dec-37	5	-36.25%	Mar-46 May-46	3	12.01%
Jan-28 Feb-28	2	-1.57%	Jan-38 Feb-38	2	8.92%	Jun-46 Nov-46	6	-21.83%
Mar-28 May-28	3	17.01%	Mar-38	1	-24.51%	Dec-46 Jan-47	2	7.52%
Jun-28	1	-3.73%	Apr-38	1	14.79%	Feb-47 May-47	4	-6.50%
Jul-28 Jan-29	7	36.99%	May-38	1	-3.77%	Jun-47 Jul-47	2	10.46%
Feb-29	1	-0.31%	Jun-38 Jul-38	2	34.99%	Aug-47 Sep-47	2	-3.41%
Mar-29 Apr-29	2	1.91%	Aug-38	1	-2.29%	Oct-47	1	2.63%
May-29	1	-4.02%	Sep-38 Oct-38	2	10.04%	Nov-47	1	-2.40%
Jun-29 Aug-29	3	28.69%	Nov-38	1	-2.93%	Dec-47	1	2.57%
Sep-29 Nov-29	3	-33.45%	Dec-38	1	4.09%	Jan-48 Feb-48	2	-7.57%
Dec-29 Mar-30	4	21.81%	Jan-39	1	-6.54%	Mar-48 Jun-48	4	21.74%
Apr-30 Jun-30	3	-17.78%	Feb-39	1	3.63%	Jul-48	1	-4.98%
Jul-30 Aug-30	2	5.21%	Mar-39 Apr-39	2	-13.39%	Aug-48	1	1.25%
Sep-30 Dec-30	4	-27.01%	May-39	1	6.63%	Sep-48	1	-2.54%
Jan-31 Feb-31	2	17.92%	Jun-39	1	-6.02%	Oct-48	1	7.25%
Mar-31 May-31	3	-26.43%	Jul-39	1	11.33%	Nov-48	1	-10.35%
Jun-31	1	14.46%	Aug-39	1	-6.72%	Dec-48 Jan-49	2	4.34%
Jul-31	1	-7.06%	Sep-39	1	16.85%	Feb-49	1	-3.44%
Aug-31	1	1.47%	Oct-39 Nov-39	2	-5.51%	Mar-49	1	3.58%
Sep-31	1	-29.63%	Dec-39	1	2.80%	Apr-49 May-49	2	-4.66%
Oct-31	1	9.08%	Jan-40	1	-3.11%	Jun-49 May-50	12	41.66%
Nov-31 Jan-32	3	-22.99%	Feb-40 Mar-40	2	2.55%	Jun-50	1	-5.27%
Feb-32	1	5.95%	Apr-40 May-40	2	-23.58%	Jul-50 Feb-51	8	29.29%
Mar-32 Jun-32	4	-45.05%	Jun-40 Oct-40	5	22.76%	Mar-51	1	-1.25%
Jul-32 Aug-32	2	91.53%	Nov-40	1	-3.70%	Apr-51	1	5.42%
Sep-32 Nov-32	3	-20.85%	Dec-40	1	0.18%	May-51 Jun-51	2	-5.41%
Dec-32 Jan-33	2	7.01%	Jan-41 Feb-41	2	-5.13%	Jul-51 Sep-51	3	12.81%
Feb-33	1	-18.10%	Mar-41	1	0.95%	Oct-51	1	-0.87%
Mar-33 Jun-33	4	96.16%	Apr-41	1	-5.87%	Nov-51 Jan-52	3	6.84%
Jul-33	1	-8.66%	May-41 Jul-41	3	13.46%	Feb-52	1	-3.16%
Aug-33	1	11.82%	Aug-41 Dec-41	5	-13.74%	Mar-52	1	5.27%
Sep-33 Oct-33	2	-18.86%	Jan-42	1	2.04%	Apr-52	1	-3.79%
Nov-33 Jan-34	3	25.84%	Feb-42 Apr-42	3	-11.21%	May-52 Jul-52	3	10.52%
Feb-34	1	-3.45%	May-42 Oct-42	6	27.52%	Aug-52 Sep-52	2	-2.43%
Mar-34	1	0.29%	Nov-42	1	-0.86%	Oct-52 Dec-52	3	9.76%
Apr-34 May-34	2	-10.13%	Dec-42 Jun-43	7	37.10%	Jan-53 Jun-53	6	-6.56%
Jun-34	1	2.41%	Jul-43	1	-5.02%	Jul-53	1	3.05%
Jul-34	1	-11.28%	Aug-43 Sep-43	2	4.29%	Aug-53	1	-5.32%
Aug-34	1	5.73%	Oct-43 Nov-43	2	-7.96%	Sep-53 Jul-54	11	39.20%

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Aug-54	1	-2.99%	Mar-63	May-63	3	11.00%	Jun-72	1	-1.94%		
Sep-54	1	8.72%	Jun-63	Jul-63	2	-1.84%	Jul-72	Aug-72	2	4.19%	
Oct-54	1	-1.55%	Aug-63		1	5.14%	Sep-72		1	-0.25%	
Nov-54	Feb-55	4	17.69%	Sep-63	1	-0.85%	Oct-72	Dec-72	3	7.56%	
Mar-55	1	-0.13%	Oct-63		1	3.49%	Jan-73	Feb-73	2	-4.97%	
Apr-55	Jul-55	4	20.55%	Nov-63	1	-0.80%	Mar-73		1	0.08%	
Aug-55	1	-0.47%	Dec-63	Jul-64	8	15.85%	Apr-73	May-73	2	-5.40%	
Sep-55	1	1.45%	Aug-64		1	-1.38%	Jun-73	Jul-73	2	4.49%	
Oct-55	1	-2.74%	Sep-64	Oct-64	2	4.21%	Aug-73		1	-3.41%	
Nov-55	Dec-55	2	8.04%	Nov-64	1	-0.27%	Sep-73	Oct-73	2	4.45%	
Jan-56	1	-3.31%	Dec-64	Feb-65	3	4.33%	Nov-73		1	-11.09%	
Feb-56	Apr-56	3	11.43%	Mar-65	1	-1.21%	Dec-73		1	1.98%	
May-56	1	-6.28%	Apr-65		1	3.68%	Jan-74	Sep-74	9	-32.78%	
Jun-56	Jul-56	2	9.96%	May-65	Jun-65	2	-5.13%	Oct-74		1	16.81%
Aug-56	Sep-56	2	-7.57%	Jul-65	Oct-65	4	10.99%	Nov-74	Dec-74	2	-6.37%
Oct-56	1	0.84%	Nov-65		1	-0.63%	Jan-75	Jun-75	6	41.84%	
Nov-56	1	-0.79%	Dec-65	Jan-66	2	1.89%	Jul-75	Sep-75	3	-10.95%	
Dec-56	1	3.84%	Feb-66	Mar-66	2	-3.44%	Oct-75	Nov-75	2	9.53%	
Jan-57	Feb-57	2	-6.71%	Apr-66		1	2.32%	Dec-75		1	-0.81%
Mar-57	Jul-57	5	12.49%	May-66	Sep-66	5	-14.68%	Jan-76		1	12.17%
Aug-57	Oct-57	3	-13.41%	Oct-66	Apr-67	7	25.24%	Feb-76		1	-0.84%
Nov-57	1	1.97%	May-67		1	-4.99%	Mar-76		1	3.37%	
Dec-57	1	-3.79%	Jun-67	Jul-67	2	6.92%	Apr-76	May-76	2	-1.88%	
Jan-58	1	4.64%	Aug-67		1	-0.91%	Jun-76		1	4.43%	
Feb-58	1	-1.71%	Sep-67		1	3.54%	Jul-76	Aug-76	2	-0.66%	
Mar-58	May-59	15	50.10%	Oct-67		1	-2.65%	Sep-76		1	2.58%
Jun-59	1	-0.10%	Nov-67	Dec-67	2	3.27%	Oct-76	Nov-76	2	-2.26%	
Jul-59	1	3.75%	Jan-68	Feb-68	2	-6.28%	Dec-76		1	5.61%	
Aug-59	Sep-59	2	-5.51%	Mar-68	Jun-68	4	11.87%	Jan-77	Mar-77	3	-7.45%
Oct-59	Dec-59	3	6.11%	Jul-68		1	-1.59%	Apr-77		1	0.42%
Jan-60	1	-6.88%	Aug-68	Nov-68	4	11.96%	May-77		1	-1.96%	
Feb-60	1	1.21%	Dec-68	Feb-69	3	-8.77%	Jun-77		1	4.94%	
Mar-60	Apr-60	2	-2.54%	Mar-69	May-69	3	6.23%	Jul-77	Aug-77	2	-2.94%
May-60	Jun-60	2	5.29%	Jun-69	Jul-69	2	-10.75%	Sep-77		1	0.16%
Jul-60	1	-2.19%	Aug-69		1	4.29%	Oct-77		1	-3.90%	
Aug-60	1	2.90%	Sep-69		1	-2.23%	Nov-77	Dec-77	2	3.93%	
Sep-60	1	-5.75%	Oct-69		1	4.58%	Jan-78	Feb-78	2	-7.65%	
Oct-60	May-61	8	27.03%	Nov-69	Jan-70	3	-11.69%	Mar-78	May-78	3	13.26%
Jun-61	1	-2.63%	Feb-70	Mar-70	2	6.03%	Jun-78		1	-1.38%	
Jul-61	Aug-61	2	5.81%	Apr-70	Jun-70	3	-18.03%	Jul-78	Aug-78	2	9.02%
Sep-61	1	-1.73%	Jul-70	Sep-70	3	16.92%	Sep-78	Oct-78	2	-9.01%	
Oct-61	Dec-61	3	7.99%	Oct-70		1	-0.83%	Nov-78	Jan-79	3	8.77%
Jan-62	1	-3.55%	Nov-70	Apr-71	6	26.89%	Feb-79		1	-3.21%	
Feb-62	1	1.87%	May-71		1	-3.91%	Mar-79	Apr-79	2	6.63%	
Mar-62	Jun-62	4	-20.87%	Jun-71		1	0.33%	May-79		1	-2.17%
Jul-62	Aug-62	2	8.62%	Jul-71		1	-3.87%	Jun-79	Sep-79	4	12.33%
Sep-62	1	-4.53%	Aug-71		1	3.88%	Oct-79		1	-6.40%	
Oct-62	Jan-63	4	19.01%	Sep-71	Oct-71	2	-4.33%	Nov-79	Jan-80	3	13.65%
Feb-63	1	-2.61%	Nov-71	May-72	7	18.24%	Feb-80	Mar-80	2	-9.73%	

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Apr-80 Nov-80	8	42.48%	Feb-89	1	-2.48%	Apr-97 Jul-97	4	26.81%
Dec-80 Jan-81	2	-7.07%	Mar-89 May-89	3	12.01%	Aug-97	1	-5.60%
Feb-81 Mar-81	2	5.82%	Jun-89	1	-0.57%	Sep-97	1	5.48%
Apr-81	1	-1.93%	Jul-89 Aug-89	2	11.16%	Oct-97	1	-3.34%
May-81	1	0.26%	Sep-89 Oct-89	2	-2.72%	Nov-97 Apr-98	6	22.50%
Jun-81	1	-0.63%	Nov-89 Dec-89	2	4.49%	May-98	1	-1.72%
Jul-81	1	0.21%	Jan-90	1	-6.71%	Jun-98	1	4.06%
Aug-81 Sep-81	2	-10.42%	Feb-90 Mar-90	2	3.97%	Jul-98 Aug-98	2	-15.37%
Oct-81 Nov-81	2	9.75%	Apr-90	1	-2.49%	Sep-98 Jan-99	5	34.46%
Dec-81 Mar-82	4	-9.68%	May-90	1	9.75%	Feb-99	1	-3.11%
Apr-82	1	4.52%	Jun-90 Oct-90	5	-14.69%	Mar-99 Apr-99	2	8.02%
May-82 Jul-82	3	-6.55%	Nov-90 May-91	7	31.03%	May-99	1	-2.36%
Aug-82 Apr-83	9	59.35%	Jun-91	1	-4.58%	Jun-99	1	5.55%
May-83	1	-0.87%	Jul-91 Aug-91	2	7.14%	Jul-99 Sep-99	3	-6.24%
Jun-83	1	3.89%	Sep-91	1	-1.67%	Oct-99 Dec-99	3	14.88%
Jul-83	1	-2.95%	Oct-91	1	1.34%	Jan-00 Feb-00	2	-6.82%
Aug-83 Sep-83	2	2.90%	Nov-91	1	-4.03%	Mar-00	1	9.78%
Oct-83	1	-1.16%	Dec-91	1	11.44%	Apr-00 May-00	2	-5.00%
Nov-83	1	2.11%	Jan-92	1	-1.86%	Jun-00	1	2.47%
Dec-83 Feb-84	3	-4.56%	Feb-92	1	1.30%	Jul-00	1	-1.56%
Mar-84 Apr-84	2	2.70%	Mar-92	1	-1.94%	Aug-00	1	6.21%
May-84	1	-5.54%	Apr-92 May-92	2	3.44%	Sep-00 Nov-00	3	-13.11%
Jun-84	1	2.17%	Jun-92	1	-1.49%	Dec-00 Jan-01	2	4.06%
Jul-84	1	-1.24%	Jul-92	1	4.09%	Feb-01 Mar-01	2	-14.88%
Aug-84 Oct-84	3	11.50%	Aug-92	1	-2.05%	Apr-01 May-01	2	8.49%
Nov-84	1	-1.12%	Sep-92 Mar-93	7	10.92%	Jun-01 Sep-01	4	-16.75%
Dec-84 Mar-85	4	12.05%	Apr-93	1	-2.42%	Oct-01 Dec-01	3	10.69%
Apr-85	1	-0.09%	May-93 Jun-93	2	2.98%	Jan-02 Feb-02	2	-3.36%
May-85 Jun-85	2	7.44%	Jul-93	1	-0.40%	Mar-02	1	3.76%
Jul-85 Sep-85	3	-4.10%	Aug-93	1	3.79%	Apr-02 Jul-02	4	-20.15%
Oct-85 Mar-86	6	33.74%	Sep-93	1	-0.77%	Aug-02	1	0.66%
Apr-86	1	-1.13%	Oct-93	1	2.07%	Sep-02	1	-10.87%
May-86 Jun-86	2	7.10%	Nov-93	1	-0.95%	Oct-02 Nov-02	2	15.21%
Jul-86	1	-5.59%	Dec-93 Jan-94	2	4.65%	Dec-02 Feb-03	3	-9.72%
Aug-86	1	7.42%	Feb-94 Mar-94	2	-6.95%	Mar-03 Aug-03	6	20.89%
Sep-86	1	-8.27%	Apr-94 May-94	2	2.94%	Sep-03	1	-1.06%
Oct-86 Nov-86	2	8.34%	Jun-94	1	-2.45%	Oct-03 Feb-04	5	15.82%
Dec-86	1	-2.55%	Jul-94 Aug-94	2	7.51%	Mar-04 Apr-04	2	-3.06%
Jan-87 Mar-87	3	21.36%	Sep-94	1	-2.45%	May-04 Jun-04	2	3.34%
Apr-87	1	-0.89%	Oct-94	1	2.25%	Jul-04	1	-3.31%
May-87 Aug-87	4	15.49%	Nov-94	1	-3.64%	Aug-04 Dec-04	5	10.86%
Sep-87 Nov-87	3	-29.58%	Dec-94 Sep-95	10	31.68%	Jan-05	1	-2.44%
Dec-87 Feb-88	3	17.37%	Oct-95	1	-0.36%	Feb-05	1	2.10%
Mar-88	1	-3.09%	Nov-95 Jun-96	8	17.14%	Mar-05 Apr-05	2	-3.64%
Apr-88 Jun-88	3	6.65%	Jul-96	1	-4.42%	May-05 Jul-05	3	7.17%
Jul-88 Aug-88	2	-3.77%	Aug-96 Nov-96	4	19.21%	Aug-05	1	-0.91%
Sep-88 Oct-88	2	7.19%	Dec-96	1	-1.98%	Sep-05	1	0.81%
Nov-88	1	-1.43%	Jan-97 Feb-97	2	7.08%	Oct-05	1	-1.67%
Dec-88 Jan-89	2	9.18%	Mar-97	1	-4.11%	Nov-05 Apr-06	6	9.64%

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May-06	1	-2.88%	Aug-08	1	1.45%	May-10	Jun-10	2	-12.80%		
Jun-06	Jan-07	8	14.60%	Sep-08	Nov-08	3	-29.65%	Jul-10	1	7.01%	
Feb-07	1	-1.96%	Dec-08	1	1.06%	Aug-10	1	-4.51%			
Mar-07	May-07	3	9.29%	Jan-09	Feb-09	2	-18.18%	Sep-10	Apr-11	8	31.55%
Jun-07	Jul-07	2	-4.71%	Mar-09	Sep-09	7	45.75%	May-11	Sep-11	5	-16.26%
Aug-07	Oct-07	3	6.97%	Oct-09	1	-1.86%	Oct-11	1	10.93%		
Nov-07	Mar-08	5	-13.83%	Nov-09	Dec-09	2	8.05%	Nov-11	1	-0.22%	
Apr-08	May-08	2	6.23%	Jan-10	1	-3.60%	Dec-11	Jan-12	2	5.55%	
Jun-08	Jul-08	2	-9.20%	Feb-10	Apr-10	3	11.04%				