Forward Returns Following Extreme Oversold Signals

Conditions: SPX ≥20% below 52-wk high + Below 200-DMA + RSI < 30 + MACD Oversold

Signal Date	S&P 500 Price	RSI	MAC-D %	Max Drawdown	1-Mo Return	3-Mo Return	6-Mo Return	9-Mo Return	12-Mo Return	24-Mo Return	Context
2001-03-12	1,180.16	26.4	-2.78%	-26.50%	-1.00%	8.20%	-4.00%	-3.40%	-6.00%	-29.30%	Dot-com Bust
2001-09-06	1,106.40	28.0	-2.23%	-32.80%	-3.20%	3.50%	2.30%	-3.50%	-14.30%	-11.00%	Pre-9/11/Dot-com
2002-05-07	1,049.49	29.6	-2.33%	-20.10%	0.00%	-17.70%	-15.10%	-19.20%	-13.20%	9.10%	Bear Market
2002-06-26	973.53	29.8	-3.12%	-33.80%	-13.90%	-14.40%	-9.20%	-11.00%	1.50%	15.20%	WorldCom Fraud
2002-09-24	819.29	29.9	-2.33%	-30.10%	9.40%	9.30%	6.70%	23.40%	24.10%	34.20%	Bear Market Bottom
2008-07-09	1,244.69	29.5	-3.31%	-22.40%	1.70%	-15.10%	-27.40%	-35.90%	-26.20%	-10.40%	Financial Crisis Start
2008-10-07	996.23	28.7	-5.44%	-42.00%	-4.40%	-6.50%	-18.60%	-6.90%	5.50%	13.00%	Lehman Aftermath
2009-02-23	743.33	29.2	-2.95%	-52.60%	8.40%	19.50%	33.10%	47.10%	43.70%	71.70%	GFC Bottom
2020-03-12	2,480.64	25.5	-6.75%	-26.70%	12.50%	29.30%	38.10%	47.90%	57.30%	80.40%	COVID Crash
2022-09-23	3,693.23	28.9	-2.61%	-25.20%	2.80%	5.00%	7.00%	19.80%	20.80%	51.40%	Fed Tightening
2026-03-30	**6,343.72**	**27.7**	**-2.42%**	**-9.10%**							**Iran War**

Summary Statistics	Max Drawdown	1-Mo Return	3-Mo Return	6-Mo Return	9-Mo Return	12-Mo Return	24-Mo Return
Average	-31.22%	1.23%	2.11%	1.29%	5.83%	9.32%	22.43%
Median	-28.40%	0.85%	4.25%	-0.85%	-3.45%	3.50%	14.10%
Min	-52.60%	-13.90%	-17.70%	-27.40%	-35.90%	-26.20%	-29.30%
Max	-20.10%	12.50%	29.30%	38.10%	47.90%	57.30%	80.40%
% Positive		60.00%	60.00%	50.00%	40.00%	60.00%	70.00%