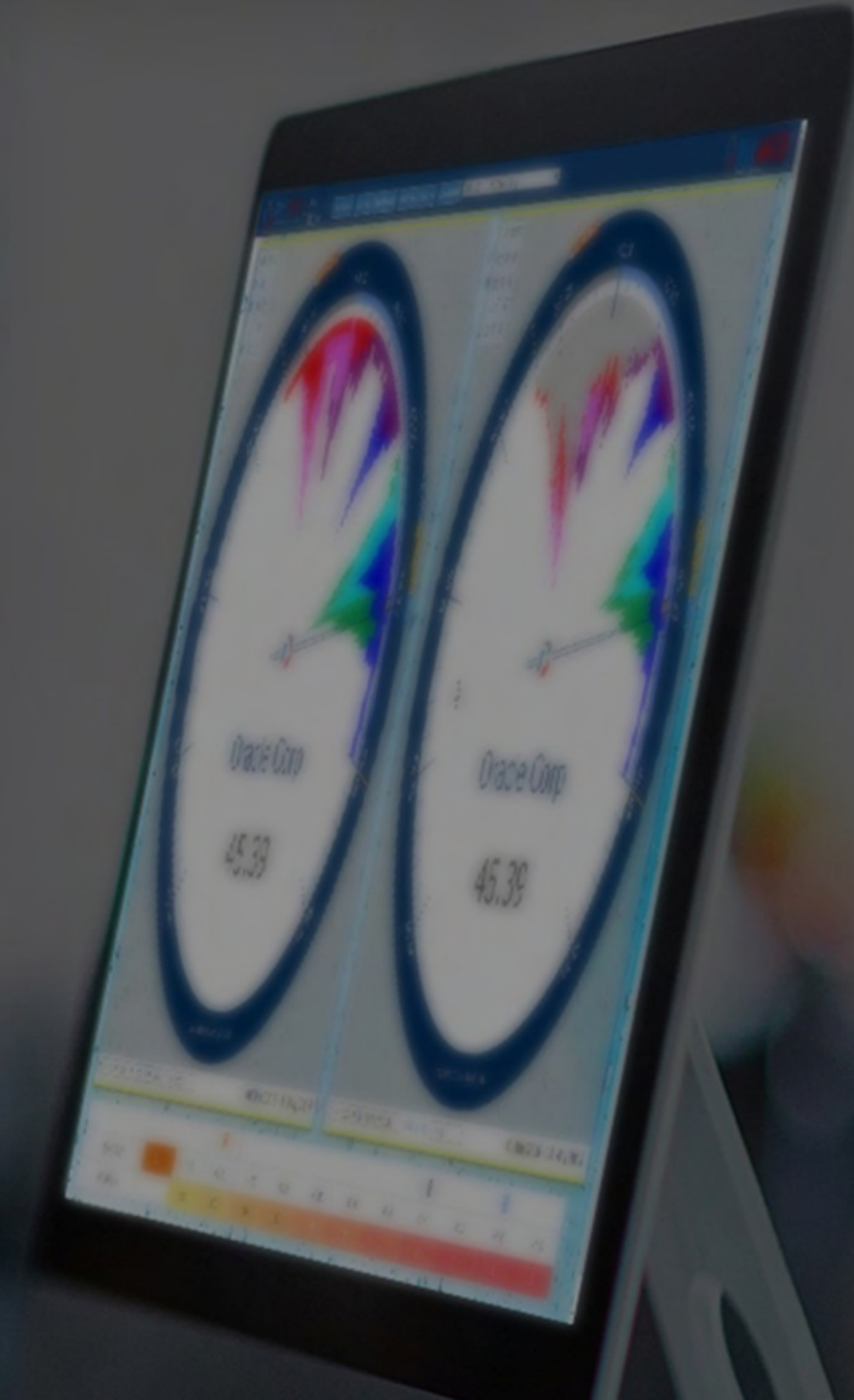




QUANTLOGIC
A quantum leap in equity analysis

Quantlogic Edge Sector Analytics Report

Financials Sector
Financials Industry Groups & Industries



Report - 2

Daily Analysis

14 Oct 2024 4:00 PM

Indicator

Sector Analytics

Category

Industry

Speedo Settings

LHS: 6 Months-Daily (Speedo)

RHS: 12 Months-Daily (Speedo)

Color Key: Last 6 - Monthly

Sector

Financials

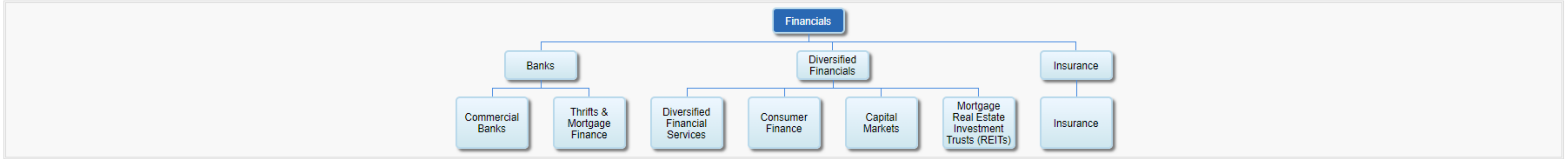
Stock Exchange

New York Stock Exchange (NYSE)

Symbol list

S&P500, Data drawn from 500 Symbols

Sector Classification



Sector Analytics - Relative Performance Analytics

Relative performance of various time periods, Ranging between 1 day and 84 Months.

Sector Financials **Symbol (Sector)** \$SP500_40 **Market** S&P500

| Symbol | Description | Category | Date | Close | Rank# | 1D | 5D | 10D | MTD | 1 mos | 2 mos | 3 mos | 6 mos | 12 mos | 24 mos | 36 mos | 48 mos | 60 mos | 72 mos | 84 mos |
|---------------------------------|--------------------------------|---------------|--|---------|-------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| \$SP500_402030 | Capital Markets | Industry | 10/14/2024 | 380 | 1 | 0.25 | 1.11 | 1.37 | 1.86 | 2.83 | 3.34 | 6.79 | 7.51 | 7.92 | -8.97 | -18.66 | 5.33 | -1.08 | -8.16 | -30.88 |
| \$INX | S&P 500 Index | Index | 10/14/2024 | 5859.85 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| \$SP500_4020 | Diversified Financials | IG | 10/14/2024 | 1328.46 | 3 | -0.05 | 0.52 | -0.08 | 0.83 | 0.49 | 2.5 | 6.95 | 1.3 | 2.42 | -5.92 | -7.58 | 18.63 | 0.11 | -8.14 | -20.17 |
| \$SP500_40 | Financials | Sector | 10/14/2024 | 777.85 | 4 | -0.19 | 1.04 | 0.51 | 1.35 | 1.17 | 2.29 | 6.08 | 2.35 | 5.51 | -11.21 | -12.03 | 20.19 | -27.92 | -34.64 | -50.08 |
| \$SP500_402010 | Diversified Financial Services | Industry | 10/14/2024 | 241.85 | 5 | -0.23 | -0.02 | -1.01 | -0.01 | -1.78 | 1.14 | 6.7 | -3.73 | -5.16 | -5.45 | 18.66 | 33.71 | 7.09 | -6.22 | -3.97 |
| \$SP500_4030 | Insurance (Industry Group) | IG | 10/14/2024 | 832.03 | 6 | -0.29 | -0.06 | -1.49 | -0.36 | -2.38 | 2.1 | 7.76 | 4.02 | -0.44 | -7.48 | 21.91 | 54.65 | -2.6 | 11.62 | -21.33 |
| \$SP500_403010 | Insurance (Industry) | Industry | 10/14/2024 | 832.03 | 7 | -0.29 | -0.06 | -1.49 | -0.36 | -2.38 | 2.1 | 7.76 | 4.02 | -0.44 | -7.48 | 21.91 | 54.65 | -2.6 | 11.62 | -21.33 |
| \$SP500_402020 | Consumer Finance | Industry | 10/14/2024 | 2034.59 | 8 | -0.35 | 1.23 | -0.84 | 1.5 | 5.09 | 8.34 | 9.89 | 8.69 | 40.92 | 18.79 | -2.21 | 67.51 | 10.02 | 10.35 | 12.12 |
| \$SP500_4010 | Banks | IG | 10/14/2024 | 442.54 | 9 | -0.44 | 3.1 | 3.36 | 3.85 | 5.42 | 1.98 | 3.06 | 3.68 | 17.77 | -16.79 | -29.48 | 9.14 | -62.29 | -74.2 | -87.09 |
| \$SP500_401010 | Commercial Banks | Industry | 10/14/2024 | 632.25 | 10 | -0.44 | 3.1 | 3.36 | 3.85 | 5.42 | 1.98 | 3.06 | 3.69 | 17.77 | -16.79 | -29.48 | 9.15 | -62.29 | -74.2 | -87.08 |
| Subsidiary indexes Count | | 9 / 10 | Subsidiary indexes Outperform Count | | | 1 | 6 | 4 | 6 | 6 | 9 | 9 | 8 | 6 | 1 | 3 | 9 | 3 | 3 | 1 |

6 Months O: 312.62 H: 380.39 L: 311.83 C: 380

12 Months - O: 255.84 H: 380.39 L: 254.88 C: 380

Sector Information

- SEC Financials
- IG Diversified Financials
- IND Capital Markets
- SYM \$SP500_402030

Price Control Point (PCPs)

- | | |
|-------------|-------------|
| 2M-D 348.7 | 3M-D 324.5 |
| 3M-W 325.5 | 6M-D 324.1 |
| 6M-W 326.3 | 12M-D 312.8 |
| 12M-W 316.1 | 24M-W 271.2 |
| 36M-W 271.2 | 48M-W 271 |
| 60M-W 271 | 72M-W 271 |
| 84M-W 209 | |

Price Control Cluster (PCCs)

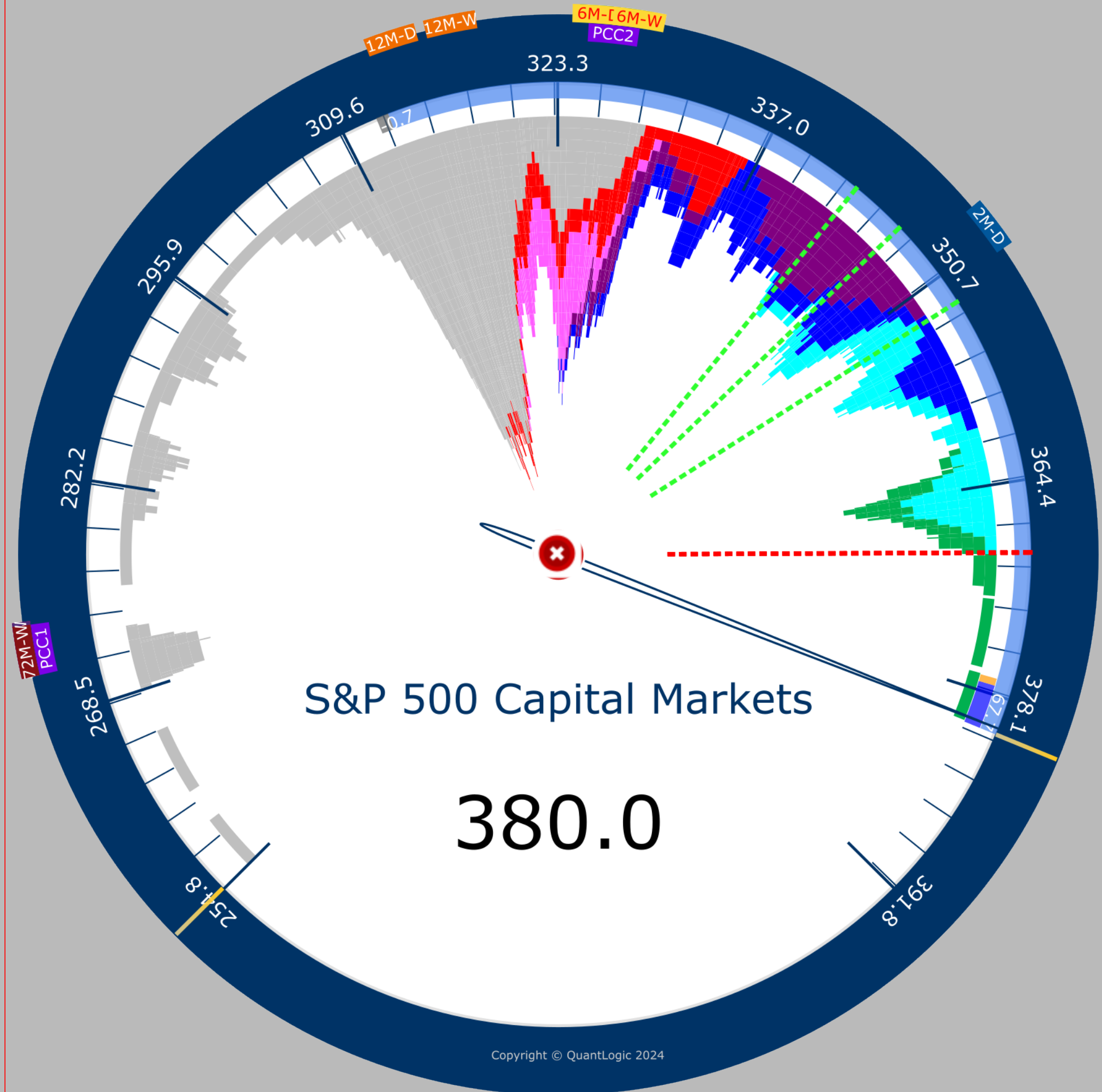
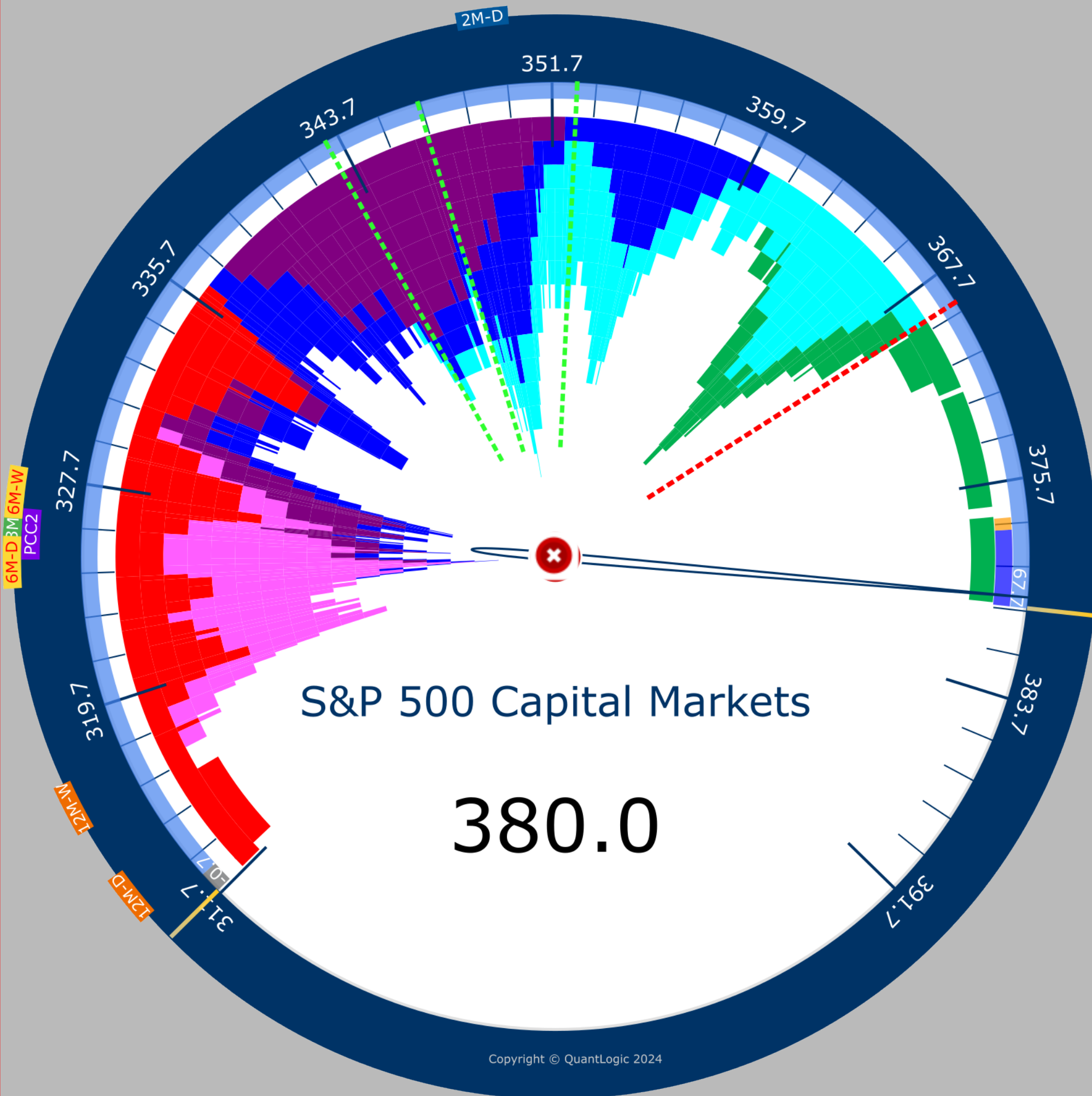
- PCC1 271
- PCC2 325

Color Key (Monthly)

- Nov 2023 - Apr 2024 (RHS)
- May 2024
- Jun 2024
- Jul 2024
- Aug 2024
- Sep 2024
- Oct 2024

Monthly Quantlogic Distribution (QD)

- 352.6
- 346.8
- 343.2
- 368.9
- 368.9
- 368.9



01 May 2024 - 14 Oct 2024

01 Nov 2023 - 14 Oct 2024

6 Months Daily Monthly Last 6 6 Months 10/15/24 1:08 AM

14 Oct 2024 12 Months Daily 10/15/24 1:08 AM

6 Months O: 5029.03 H: 5871.41 L: 5011.05 C: 5859.85

12 Months - O: 4201.27 H: 5871.41 L: 4197.74 C: 5859.85

Sector Information

SEC -

IG -

SYM \$INX

Price Control Point (PCPs)

2M-D 5714.9 3M-D 5617.8

3M-W 5561.4 6M-D 5472.1

6M-W 5501.3 12M-D 5472.1

12M-W 5501.3 24M-W 3958

36M-W 3958 48M-W 4451.8

60M-W 4451.8 72M-W 4451.8

84M-W 2730.9

Price Control Cluster (PCCs)

PCC1 4451 PCC2 5720

Color Key (Monthly)

Nov 2023 - Apr 2024 (RHS)

May 2024 Jun 2024

Jul 2024 Aug 2024

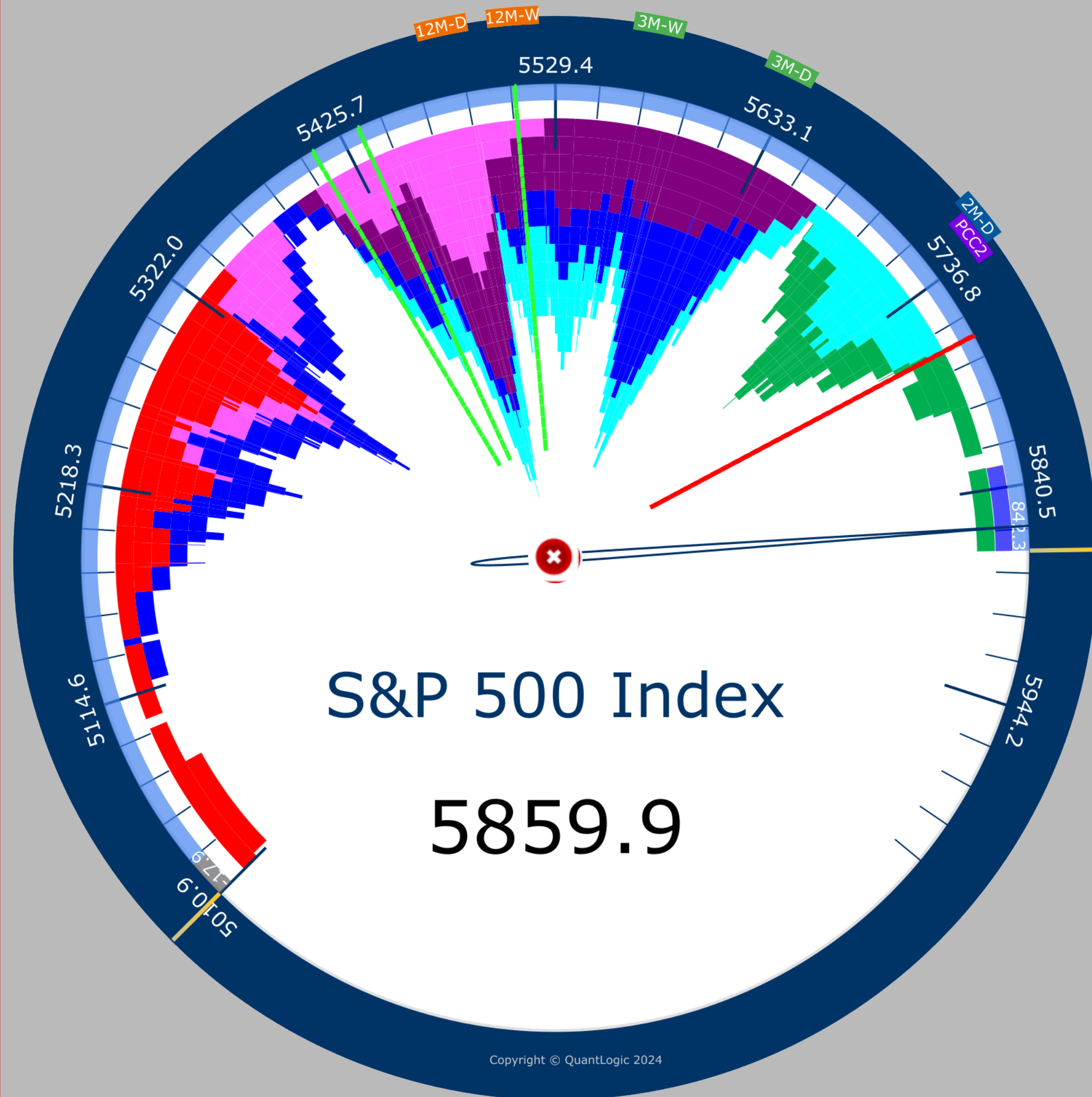
Sep 2024 Oct 2024

Monthly Quantlogic Distribution (QD)

5510.2 5767.3

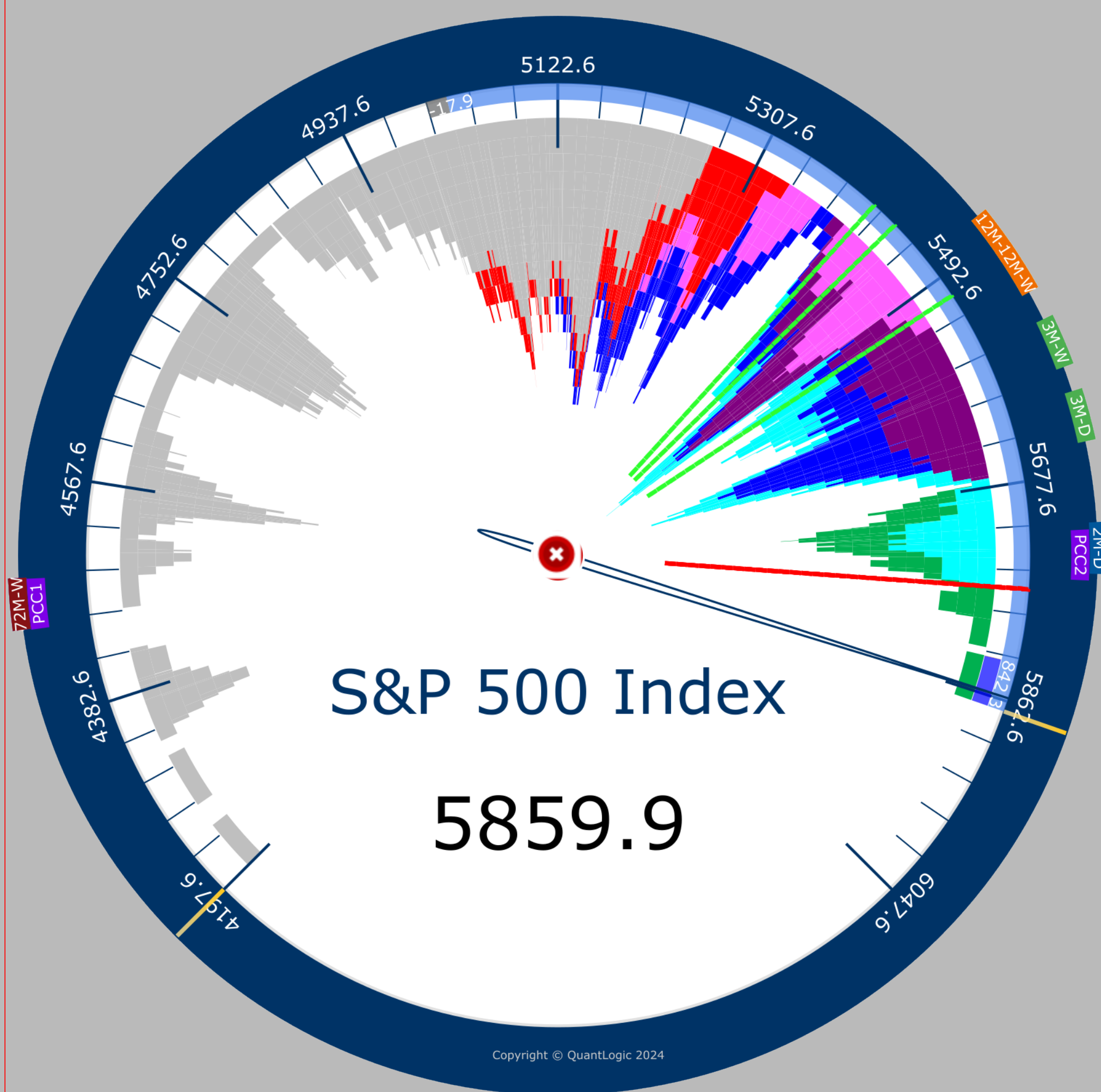
5434.6 5767.3

5410.8 5767.3



01 May 2024 - 14 Oct 2024

6 Months Daily Monthly Last 6 6 Months 10/15/24 1:04 AM



01 Nov 2023 - 14 Oct 2024

14 Oct 2024 12 Months Daily 10/15/2024 1:04 AM

6 Months O: 1141.18 H: 1330.43 L: 1133.73 C: 1328.46

12 Months - O: 938.28 H: 1330.43 L: 936.7 C: 1328.46

Sector Information

- SEC Financials
- IG Diversified Financials
- SYM \$SP500_4020

Price Control Point (PCPs)

| | |
|--------------|--------------|
| 2M-D 1210.3 | 3M-D 1164.6 |
| 3M-W 1164.6 | 6M-D 1162.9 |
| 6M-W 1162.9 | 12M-D 1163 |
| 12M-W 1162.9 | 24M-W 940.1 |
| 36M-W 940.1 | 48M-W 1027.6 |
| 60M-W 1027.6 | 72M-W 1027.6 |
| 84M-W 680.6 | |

Price Control Cluster (PCCs)

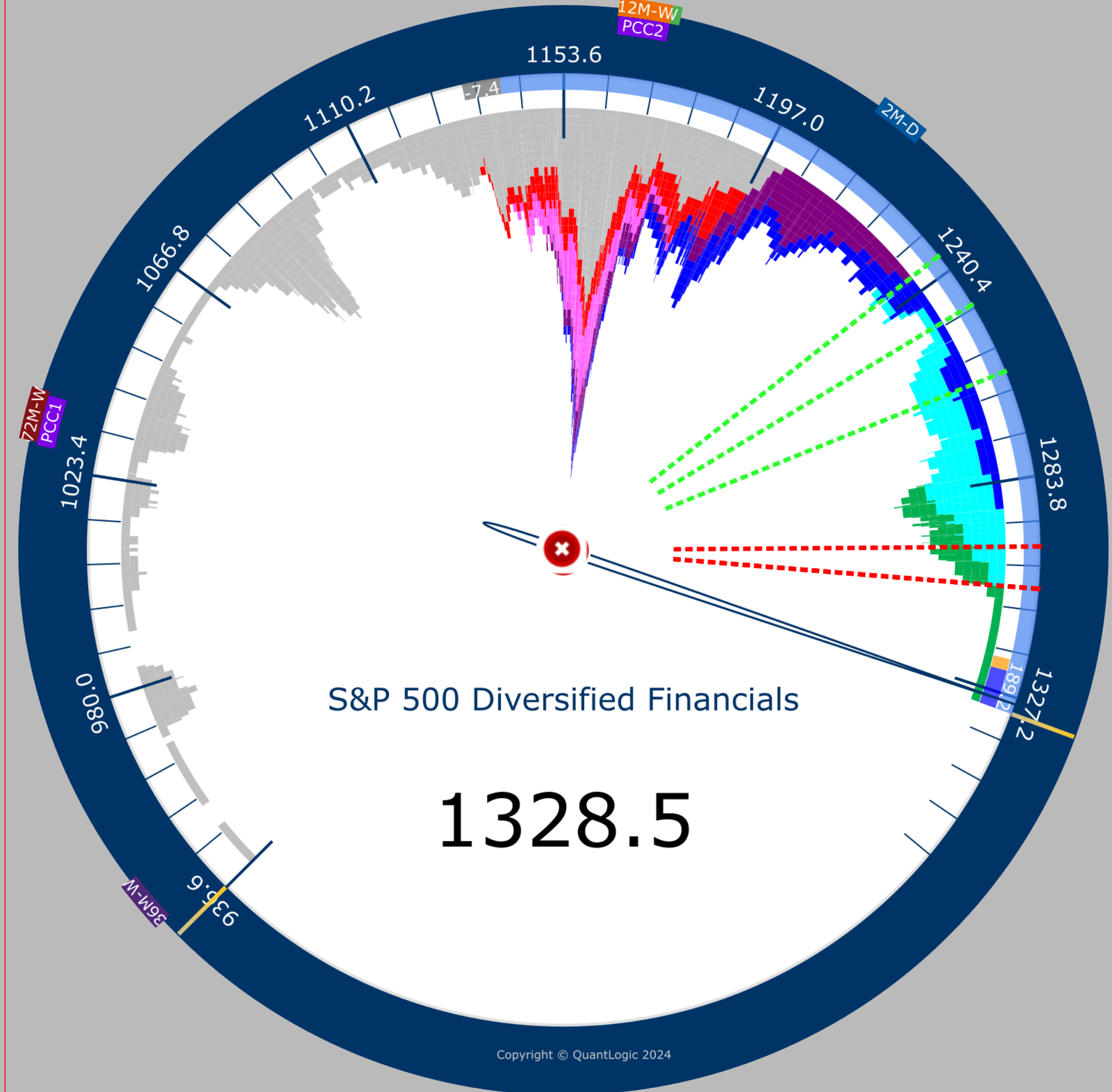
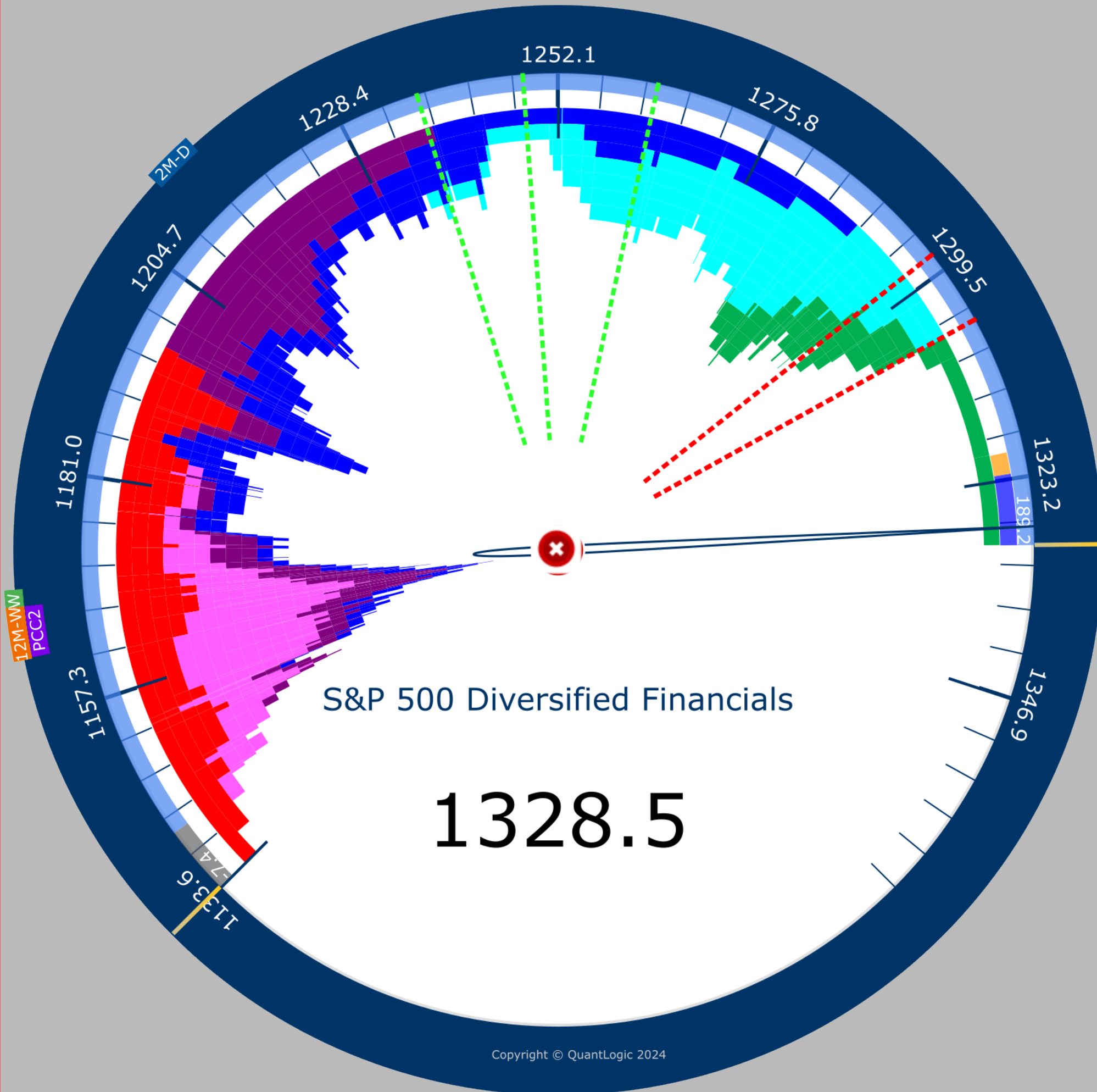
| | |
|-----------|-----------|
| PCC1 1027 | PCC2 1163 |
|-----------|-----------|

Color Key (Monthly)

| | |
|---------------------------|----------|
| Nov 2023 - Apr 2024 (RHS) | |
| May 2024 | Jun 2024 |
| Jul 2024 | Aug 2024 |
| Sep 2024 | Oct 2024 |

Monthly Quantlogic Distribution (QD)

| | |
|--------|--------|
| 1262.7 | 1297.4 |
| 1248.3 | 1305.6 |
| 1236.9 | 1305.6 |



01 May 2024 - 14 Oct 2024

01 Nov 2023 - 14 Oct 2024

6 Months Daily Monthly Last 6 6 Months 10/15/24 1:09 AM

14 Oct 2024 12 Months Daily 10/15/2024 1:08 AM

Sector Information

- SEC Financials
- IG Diversified Financials
- IND Diversified Financial Services
- SYM \$SP500_402010

Price Control Point (PCPs)

- | | |
|---|---|
| 2M-D 220.4 | 3M-D 216.9 |
| 3M-W 216.2 | 6M-D 218.4 |
| 6M-W 220.1 | 12M-D 218.4 |
| 12M-W 218.6 | 24M-W 178.3 |
| 36M-W 178.4 | 48M-W 178.4 |
| 60M-W 178.4 | 72M-W 178.4 |
| 84M-W 114 | |

Price Control Cluster (PCCs)

- | | |
|--|--|
| PCC1 178 | PCC2 218 |
| PCC3 220 | |

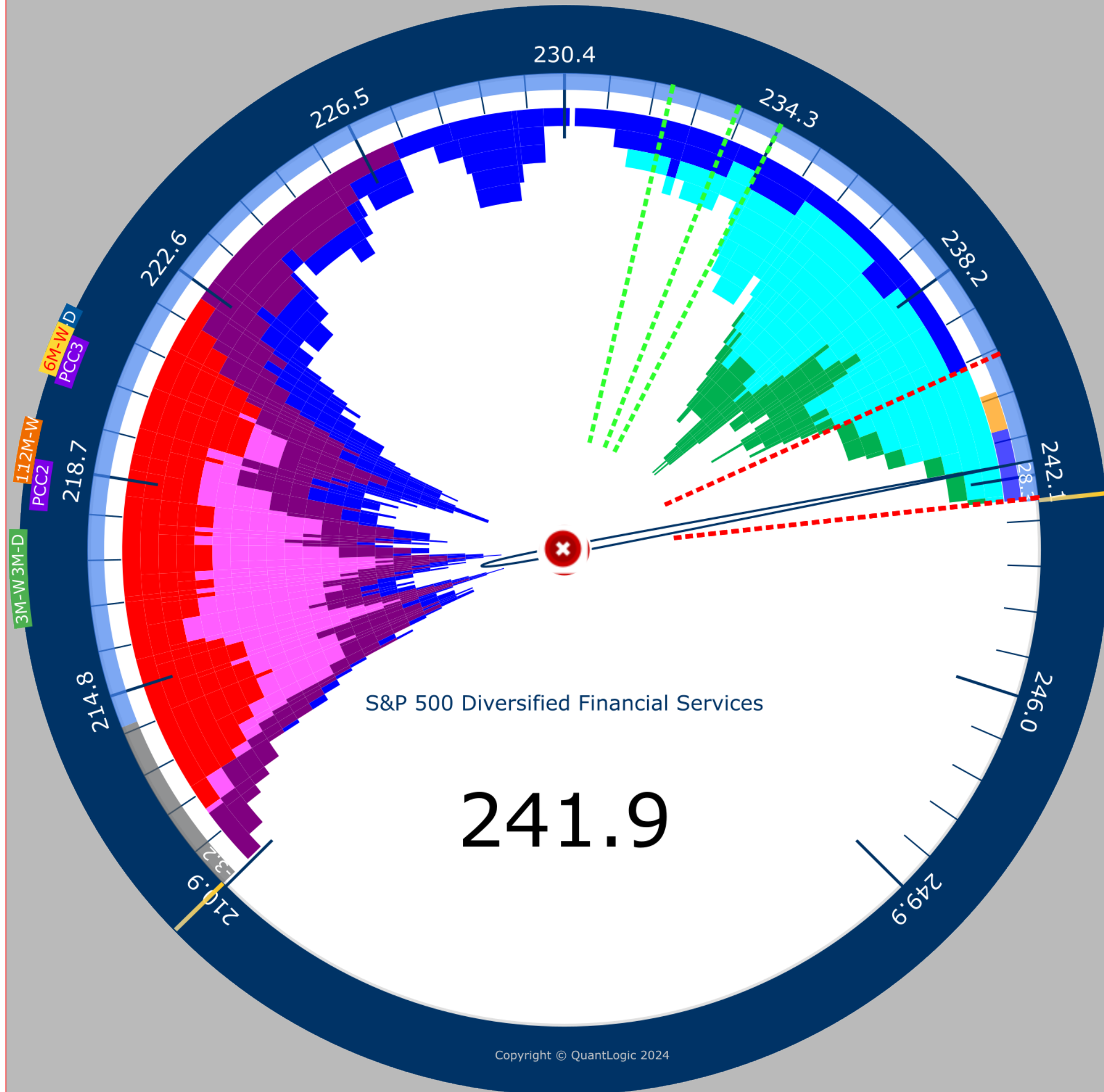
Color Key (Monthly)

- | | |
|--|---|
| Nov 2023 - Apr 2024 (RHS) | |
| May 2024 | Jun 2024 |
| Jul 2024 | Aug 2024 |
| Sep 2024 | Oct 2024 |

Monthly Quantlogic Distribution (QD)

- | | |
|--|--|
| 234.3 | 239.9 |
| 233.5 | 242.5 |
| 232.3 | 242.5 |

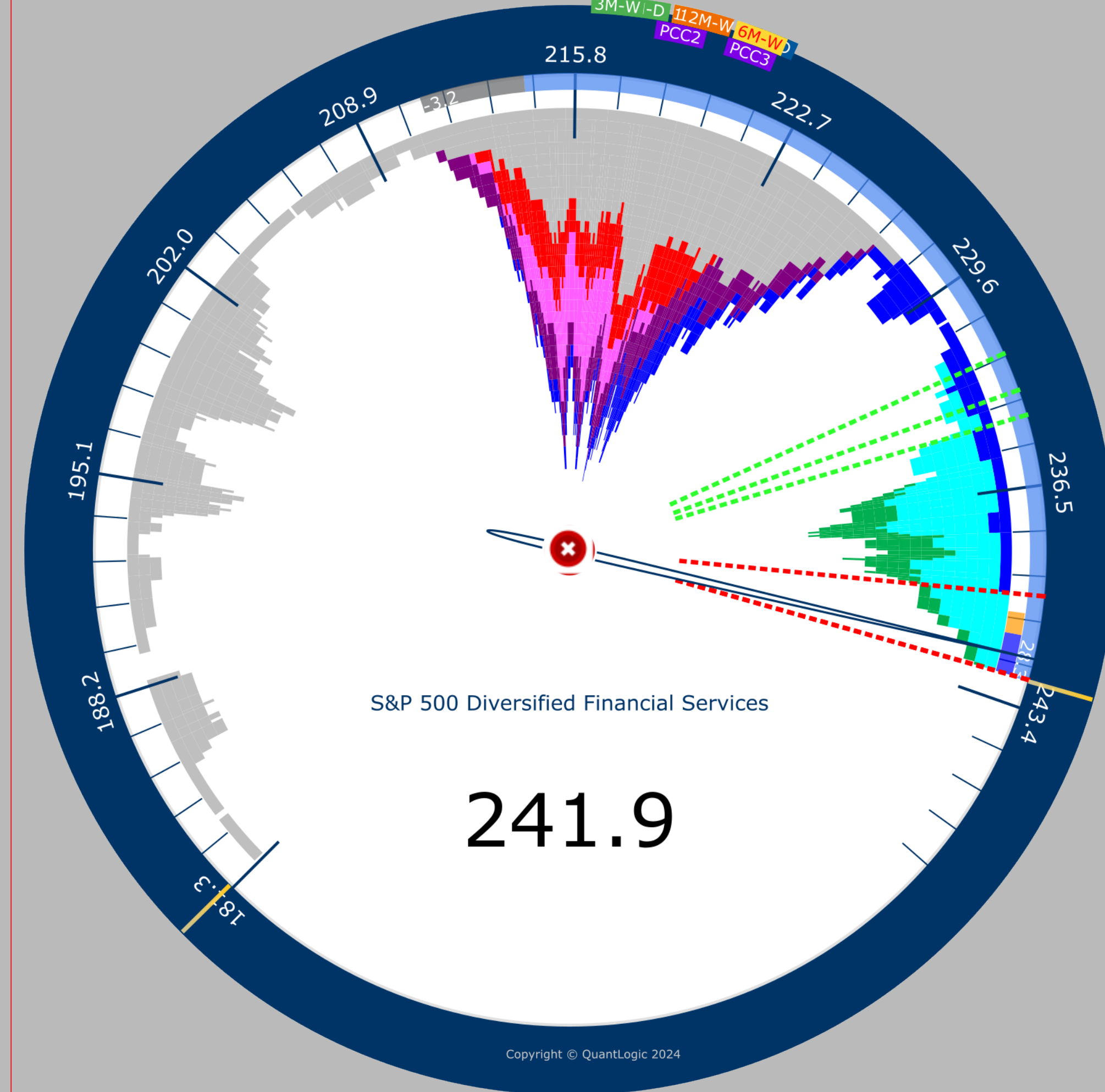
6 Months O: 214.22 H: 242.55 L: 210.97 C: 241.85



01 May 2024 - 14 Oct 2024

6 Months Daily Monthly Last 6 6 Months 10/15/24 1:08 AM

12 Months - O: 181.59 H: 242.55 L: 181.42 C: 241.85



01 Nov 2023 - 14 Oct 2024

14 Oct 2024 12 Months Daily 10/15/2024 1:08 AM

6 Months O: 704.2 H: 834.67 L: 699.19 C: 832.03

12 Months - O: 621.6 H: 834.67 L: 620.38 C: 832.03

Sector Information

- SEC Financials
- IG Insurance
- IND Insurance
- SYM \$SP500_403010

Price Control Point (PCPs)

- 2M-D 753.1
- 3M-D 724
- 3M-W 725.7
- 6M-D 723.9
- 6M-W 728.9
- 12M-D 723.8
- 12M-W 728.9
- 24M-W 595.6
- 36M-W 546.3
- 48M-W 546.3
- 60M-W 546.3
- 72M-W 546.3
- 84M-W 384.9

Price Control Cluster (PCCs)

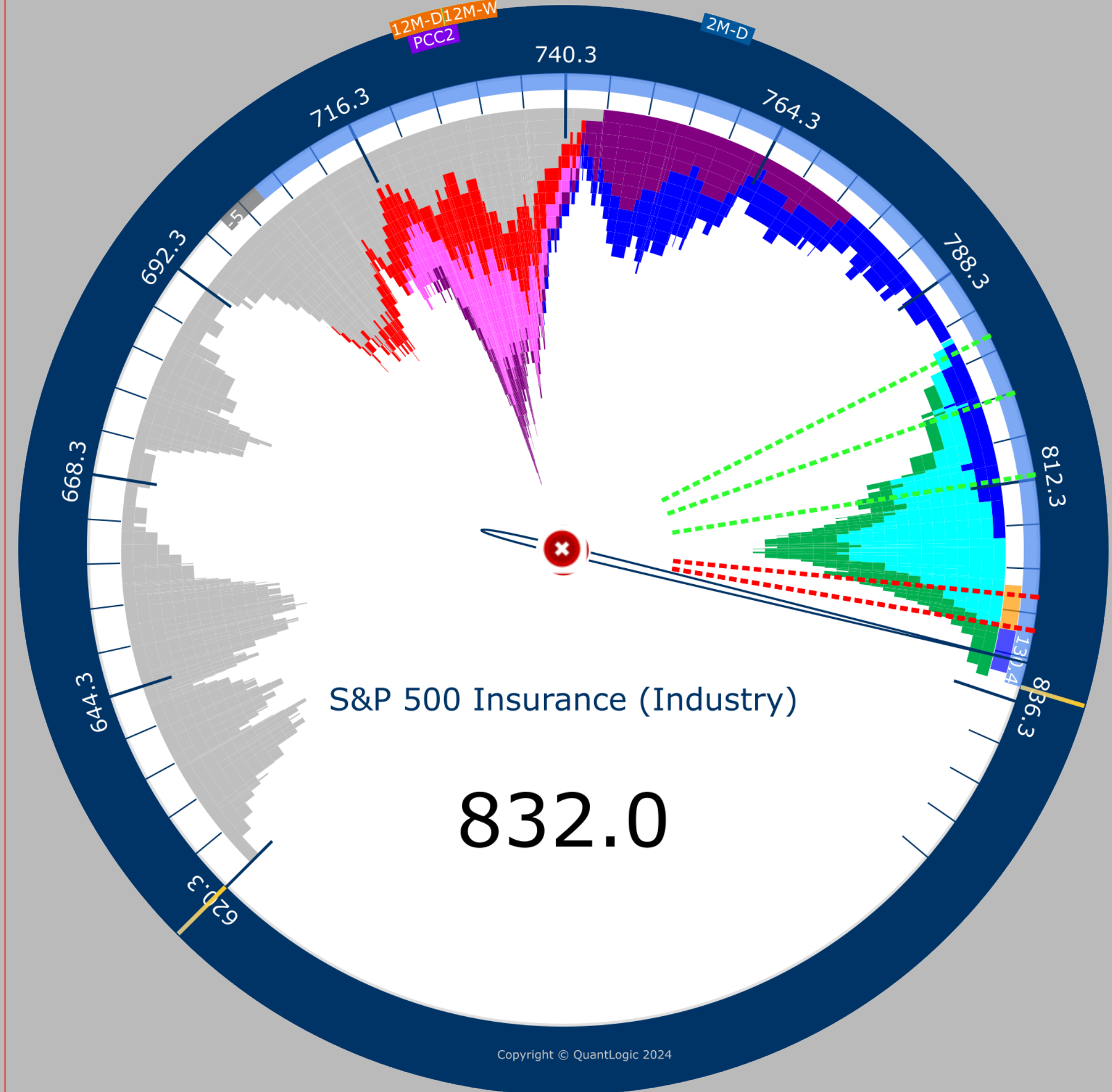
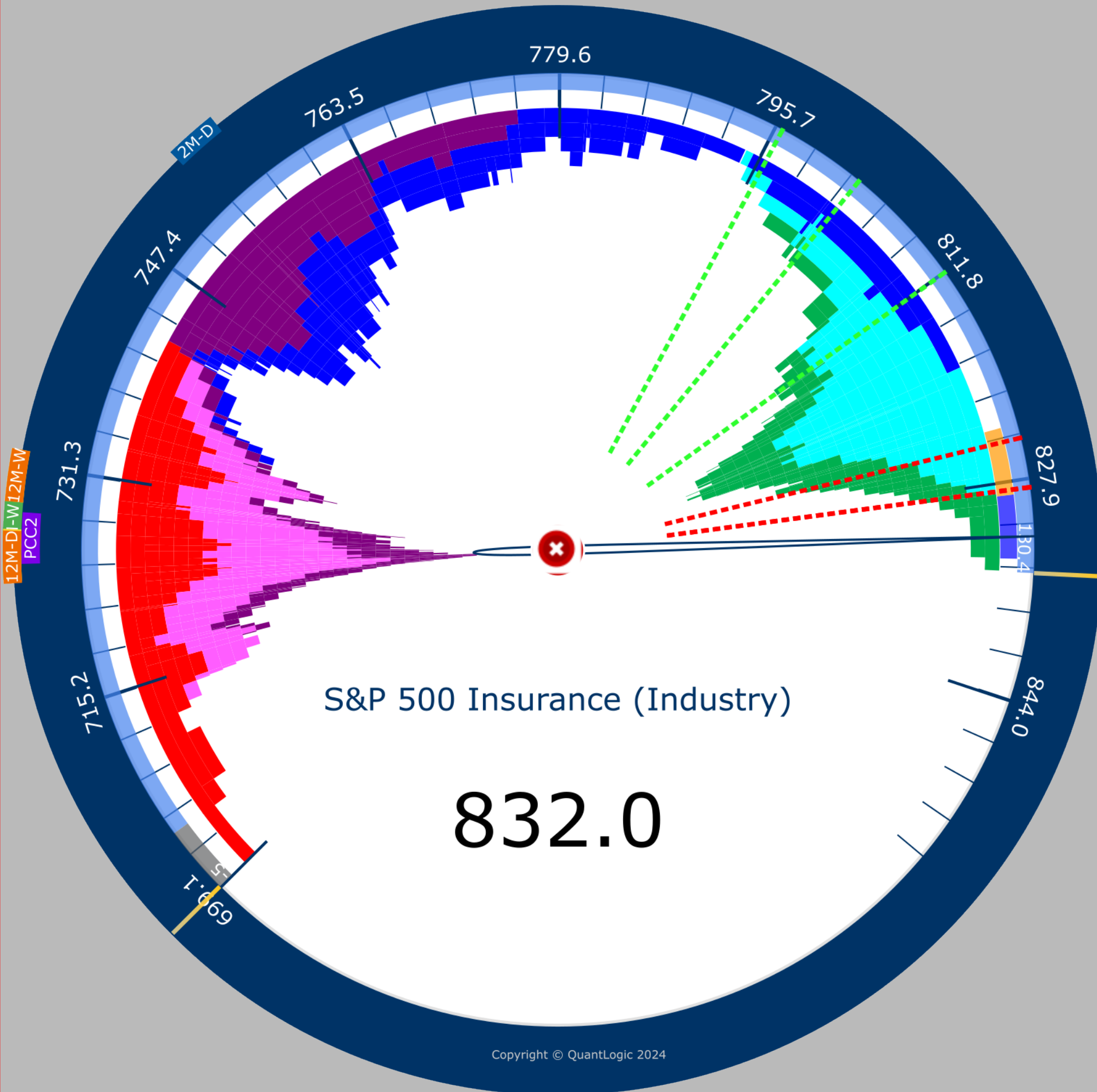
- PCC1 546
- PCC2 725

Color Key (Monthly)

- Nov 2023 - Apr 2024 (RHS)
- May 2024
- Jun 2024
- Jul 2024
- Aug 2024
- Sep 2024
- Oct 2024

Monthly Quantlogic Distribution (QD)

- 811.8
- 802.8
- 796.2
- 824.9
- 828.5
- 828.5



01 May 2024 - 14 Oct 2024

01 Nov 2023 - 14 Oct 2024

6 Months Daily Monthly Last 6 6 Months 10/15/24 1:09 AM

14 Oct 2024 12 Months Daily 10/15/2024 1:09 AM

6 Months O: 704.2 H: 834.67 L: 699.19 C: 832.03

12 Months - O: 621.6 H: 834.67 L: 620.38 C: 832.03

Sector Information

- SEC Financials
- IG Insurance
- SYM \$SP500_4030

Price Control Point (PCPs)

- 2M-D 753.1
- 3M-D 724
- 3M-W 725.7
- 6M-D 723.9
- 6M-W 728.8
- 12M-D 723.8
- 12M-W 728.8
- 24M-W 595.5
- 36M-W 546.3
- 48M-W 546.3
- 60M-W 546.3
- 72M-W 546.3
- 84M-W 377.1

Price Control Cluster (PCCs)

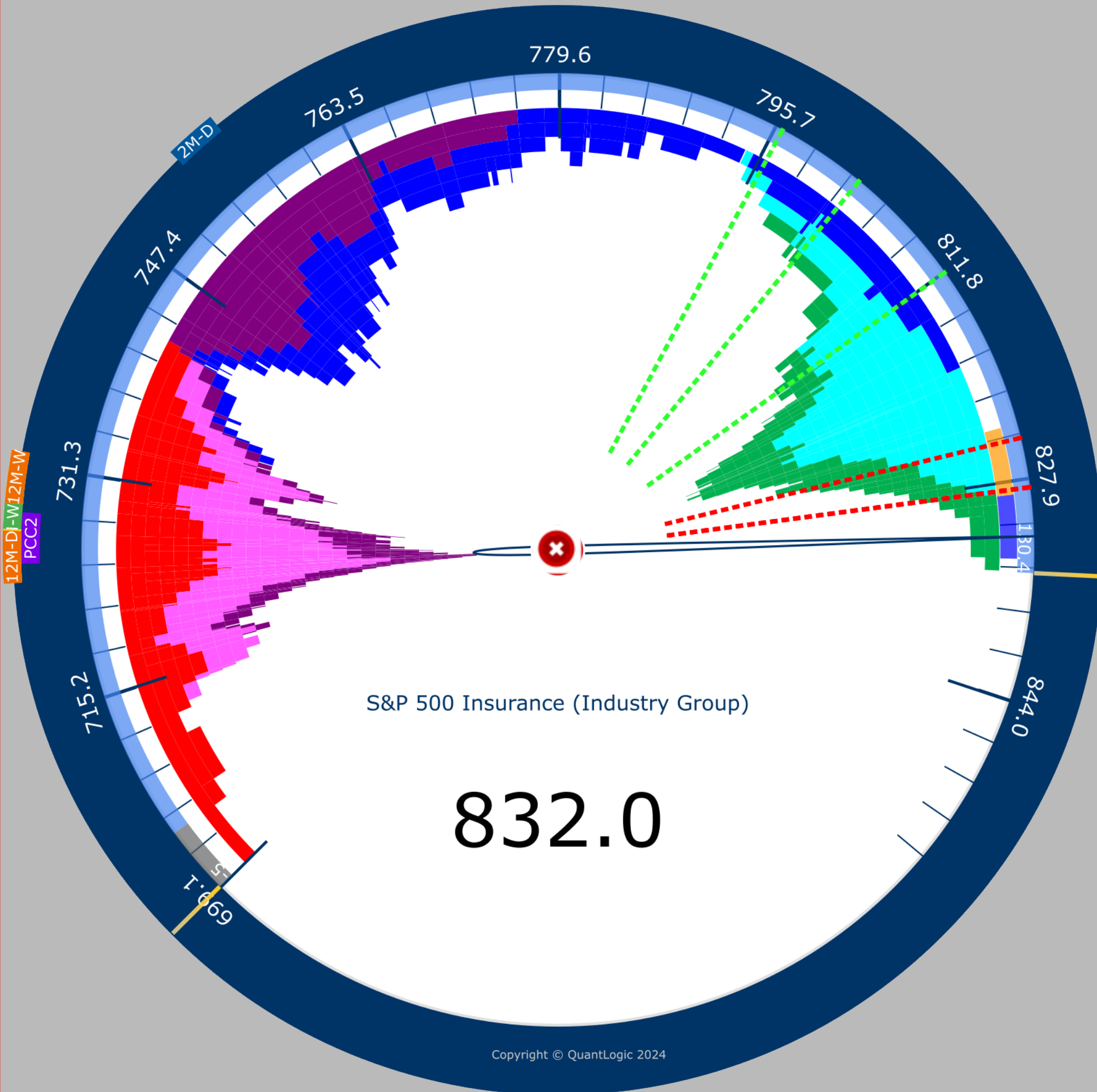
- PCC1 546
- PCC2 725

Color Key (Monthly)

- Nov 2023 - Apr 2024 (RHS)
- May 2024
- Jun 2024
- Jul 2024
- Aug 2024
- Sep 2024
- Oct 2024

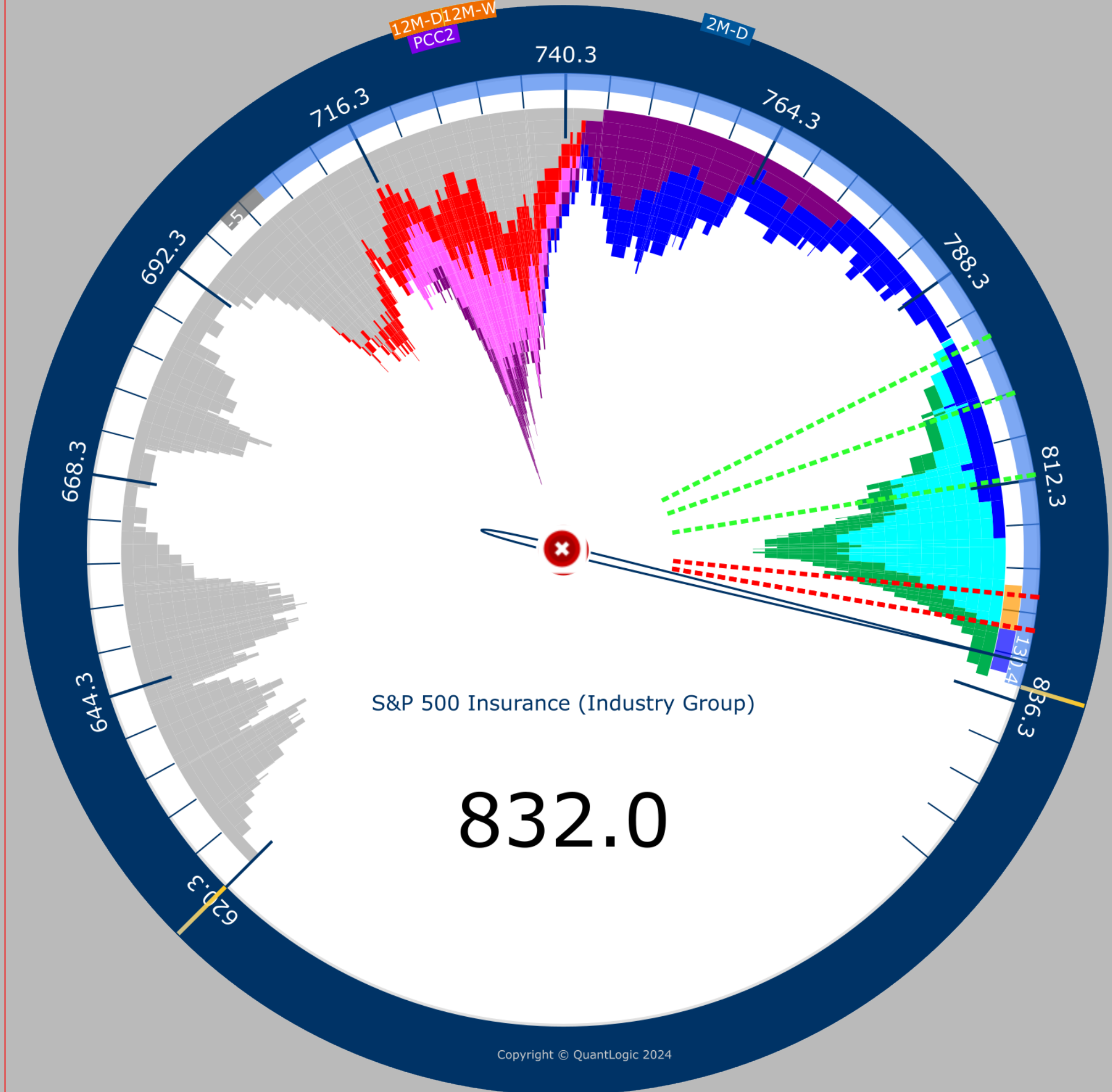
Monthly Quantlogic Distribution (QD)

- 811.8
- 802.8
- 796.2
- 824.9
- 828.5
- 828.5



01 May 2024 - 14 Oct 2024

6 Months Daily Monthly Last 6 6 Months 10/15/24 1:09 AM



01 Nov 2023 - 14 Oct 2024

14 Oct 2024 12 Months Daily 10/15/2024 1:09 AM

6 Months O: 1746.17 H: 2041.05 L: 1646.27 C: 2034.59

12 Months - O: 1133.91 H: 2041.05 L: 1122.8 C: 2034.59

Sector Information

- SEC Financials
- IG Diversified Financials
- IND Consumer Finance
- SYM \$SP500_402020

Price Control Point (PCPs)

- 2M-D 1854.2
- 3M-D 1724.7
- 3M-W 1747.5
- 6M-D 1730.4
- 6M-W 1730.1
- 12M-D 1730.4
- 12M-W 1730.1
- 24M-W 1232.4
- 36M-W 1232.4
- 48M-W 1232.7
- 60M-W 1232.7
- 72M-W 1232.7
- 84M-W 1232.7

Price Control Cluster (PCCs)

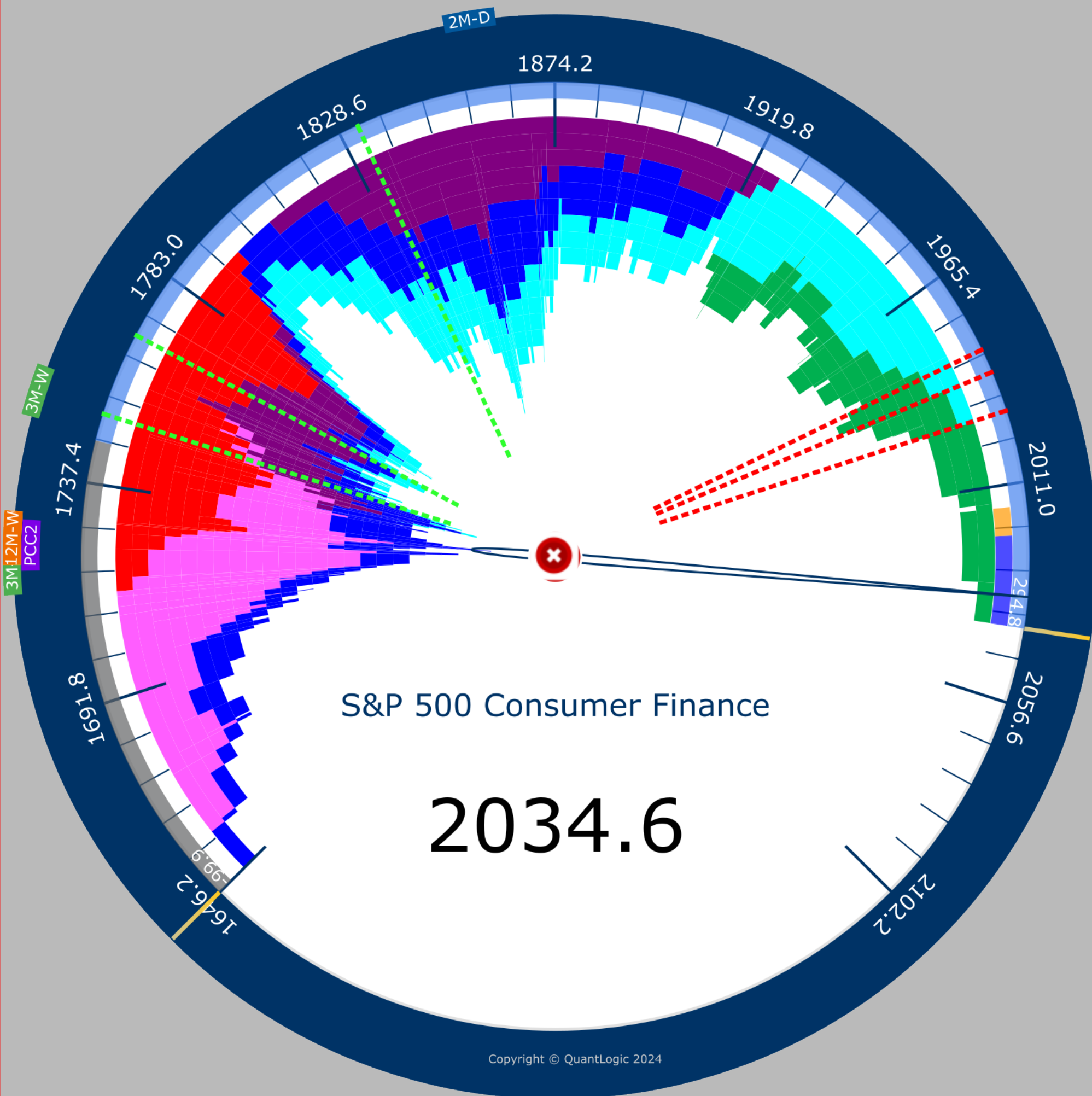
- PCC1 1232
- PCC2 1729

Color Key (Monthly)

- Nov 2023 - Apr 2024 (RHS)
- May 2024
- Jun 2024
- Jul 2024
- Aug 2024
- Sep 2024
- Oct 2024

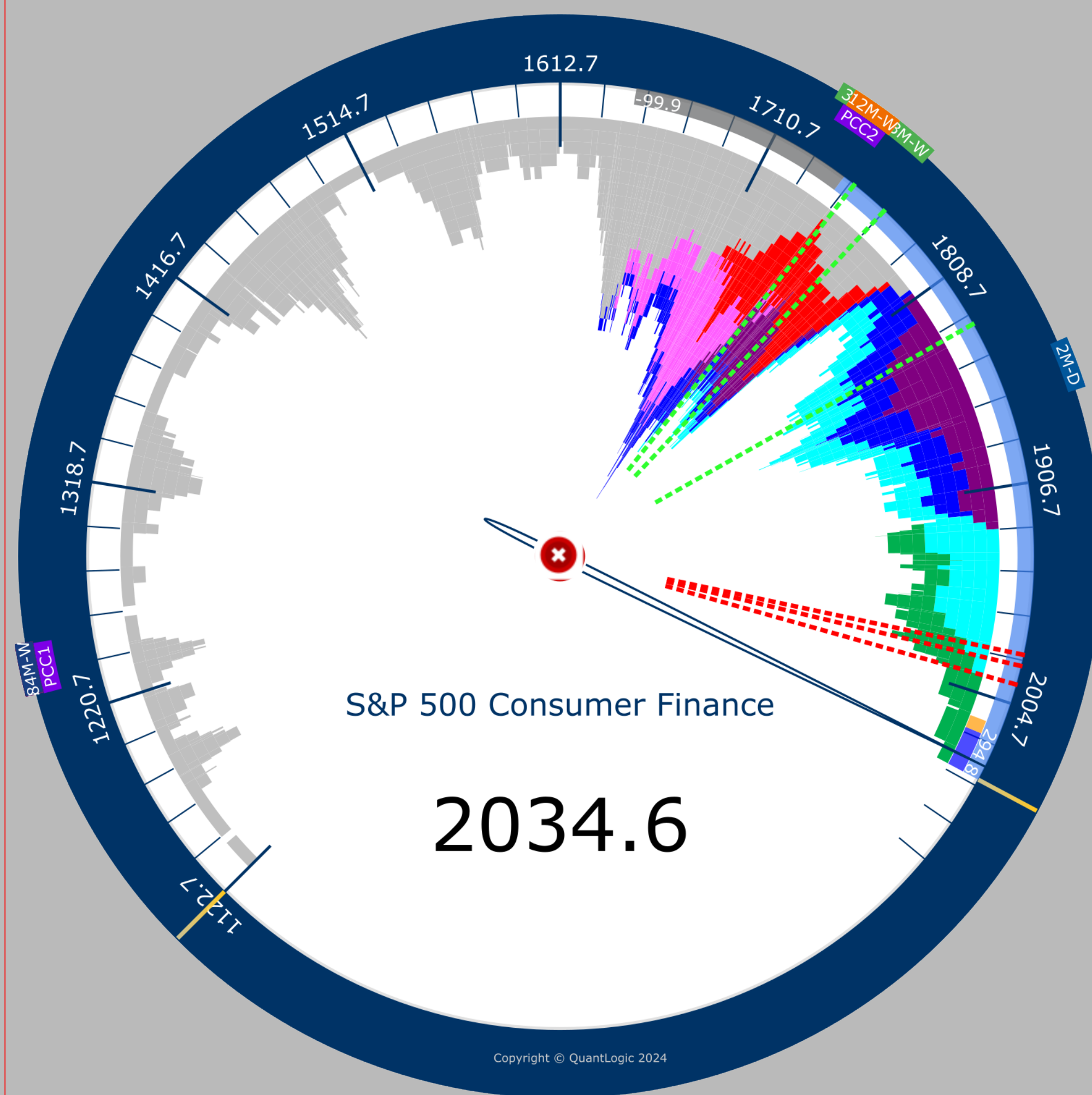
Monthly Quantlogic Distribution (QD)

- 1832.6
- 1769.2
- 1751.8
- 1982.6
- 1987.6
- 1996



01 May 2024 - 14 Oct 2024

6 Months Daily Monthly Last 6 6 Months 10/15/24 1:08 AM



01 Nov 2023 - 14 Oct 2024

14 Oct 2024 12 Months Daily 10/15/2024 1:08 AM

6 Months O: 557.89 H: 635.21 L: 536.2 C: 632.25

12 Months - O: 396.44 H: 635.21 L: 393.18 C: 632.25

Sector Information

- SEC Financials
- IG Banks
- IND Commercial Banks
- SYM \$SP500_401010

Price Control Point (PCPs)

- | | |
|-------------|-------------|
| 2M-D 609.1 | 3M-D 569 |
| 3M-W 564.6 | 6M-D 562.8 |
| 6M-W 563.6 | 12M-D 565 |
| 12M-W 563.6 | 24M-W 419.9 |
| 36M-W 494.8 | 48M-W 569.3 |
| 60M-W 569.3 | 72M-W 456.4 |
| 84M-W 466.2 | |

Price Control Cluster (PCCs)

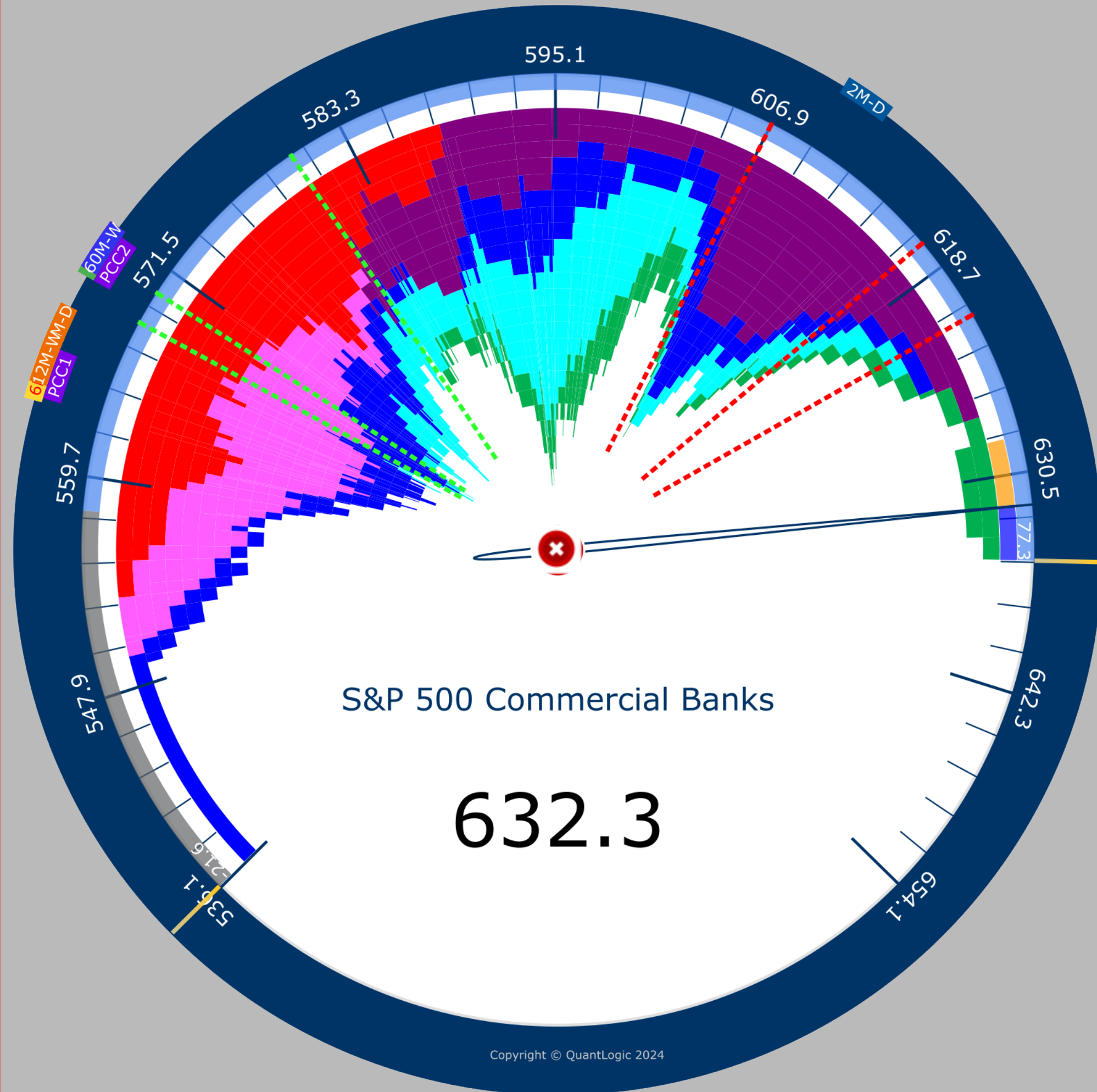
- PCC1 563
- PCC2 569

Color Key (Monthly)

- Nov 2023 - Apr 2024 (RHS)
- May 2024
- Jun 2024
- Jul 2024
- Aug 2024
- Sep 2024
- Oct 2024

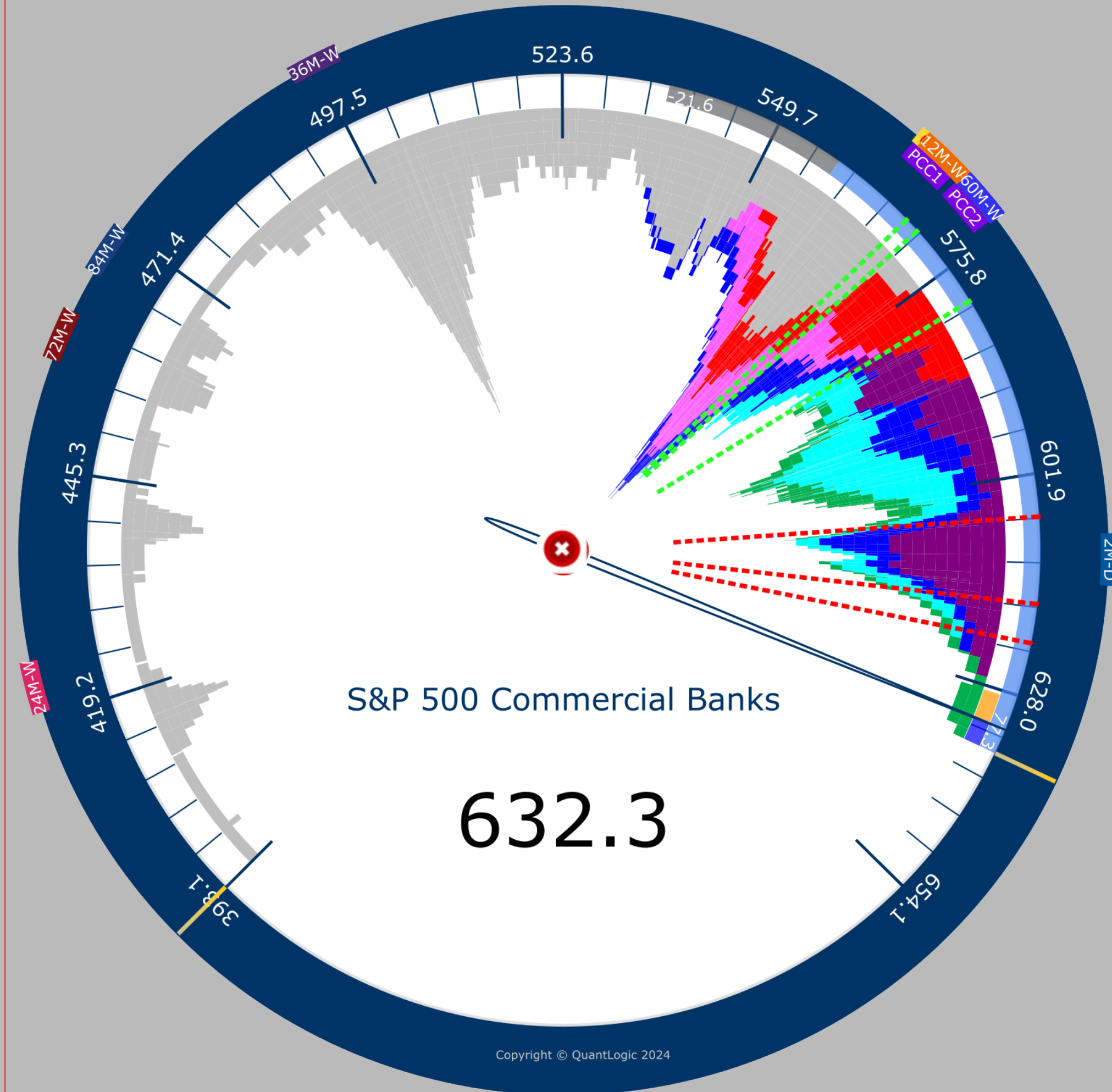
Monthly Quantlogic Distribution (QD)

- 580.3
- 570.1
- 568.3
- 606.9
- 617.1
- 621.7



01 May 2024 - 14 Oct 2024

6 Months Daily Monthly Last 6 6 Months 10/15/24 1:08 AM



01 Nov 2023 - 14 Oct 2024

14 Oct 2024 12 Months Daily 10/15/2024 1:08 AM

6 Months O: 390.5 H: 444.62 L: 375.31 C: 442.54

12 Months - O: 277.49 H: 444.62 L: 275.21 C: 442.54

Sector Information

- SEC Financials
- IG Banks
- SYM \$SP500_4010

Price Control Point (PCPs)

- 2M-D 426.4
- 3M-D 398.3
- 3M-W 395.2
- 6M-D 394
- 6M-W 394.5
- 12M-D 395.4
- 12M-W 394.5
- 24M-W 293.9
- 36M-W 346.3
- 48M-W 398.5
- 60M-W 398.5
- 72M-W 319.5
- 84M-W 326.3

Price Control Cluster (PCCs)

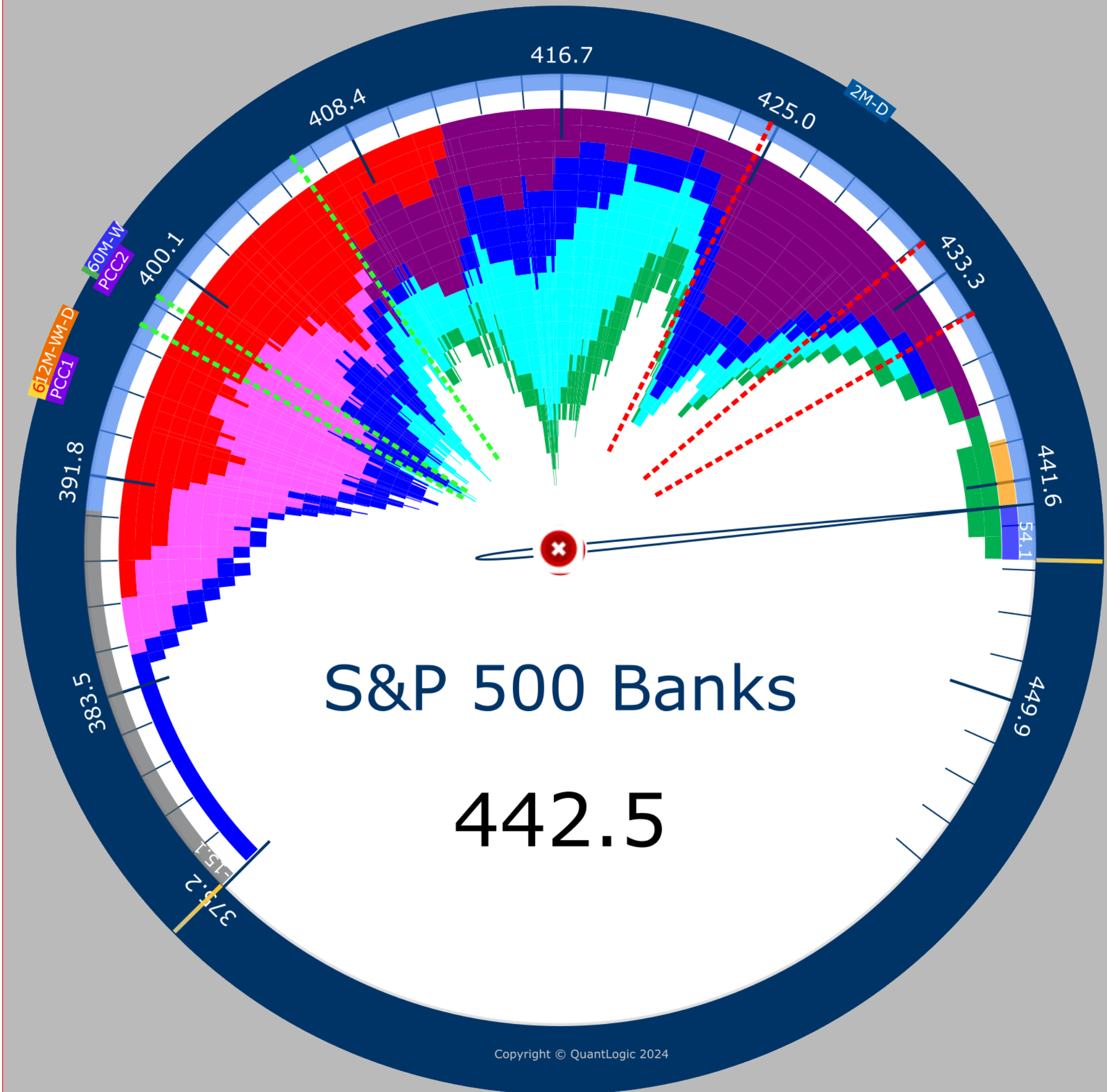
- PCC1 394
- PCC2 398

Color Key (Monthly)

- Nov 2023 - Apr 2024 (RHS)
- May 2024
- Jun 2024
- Jul 2024
- Aug 2024
- Sep 2024
- Oct 2024

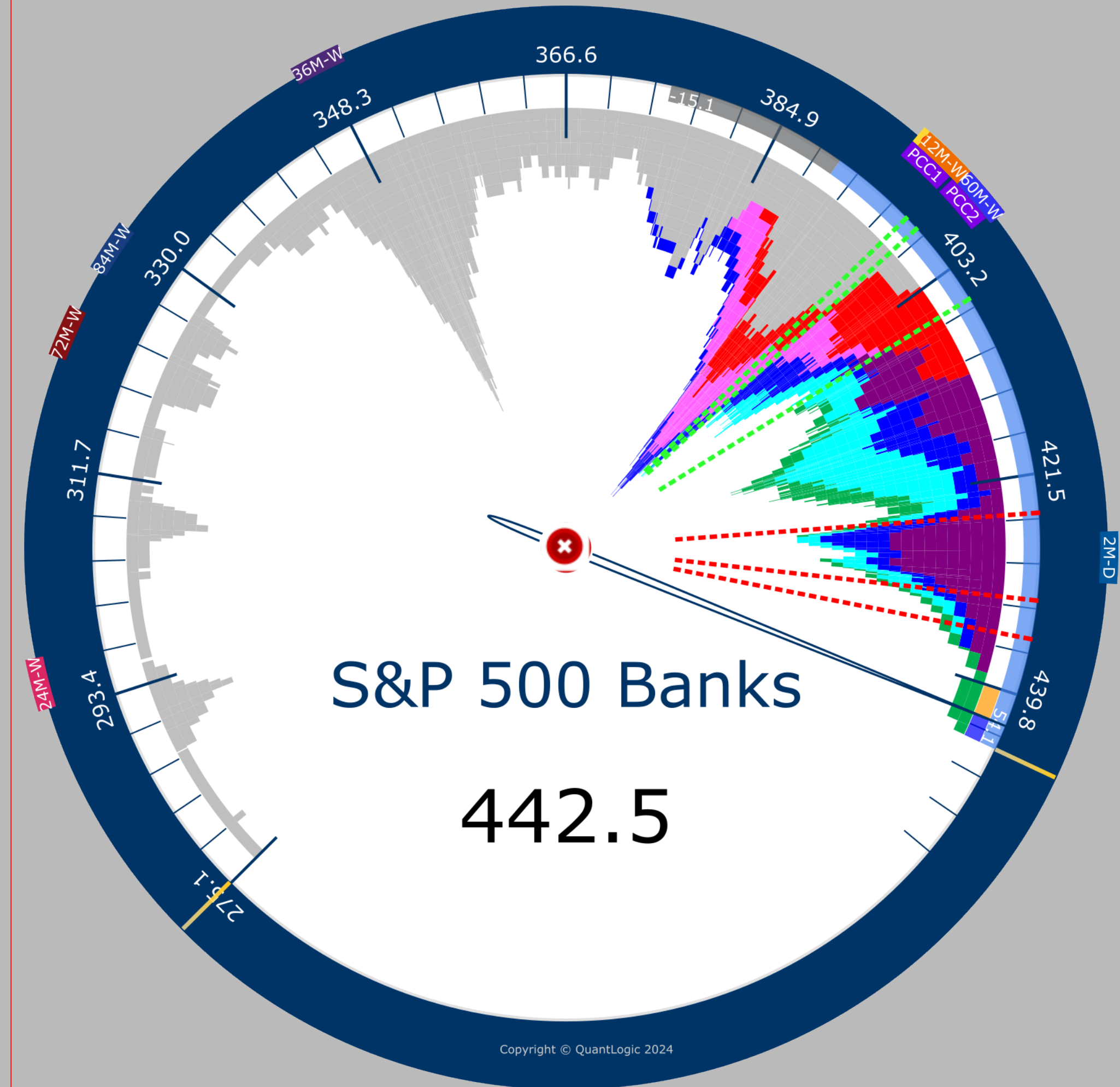
Monthly Quantlogic Distribution (QD)

- 406.1
- 424.7
- 398.9
- 431.9
- 397.7
- 435.1



01 May 2024 - 14 Oct 2024

6 Months Daily Monthly Last 6 6 Months 10/15/24 1:08 AM



01 Nov 2023 - 14 Oct 2024

14 Oct 2024 12 Months Daily 10/15/2024 1:08 AM

MARKET PRICE FLOW ANALYSIS : 6M DAILY SPEEDO VS 12M DAILY SPEEDO



SECTOR, INDUSTRY GROUP, INDUSTRY & SYMBOL CLASSIFICATION ID

Sector Information
 SEC Consumer Discretionary
 SYM \$SP500_25

PRICE CONTROL POINT (PCPs)

Price Control Point (PCPs)

| | | | |
|-------|---------|-------|---------|
| 2M-D | 1456.91 | 3M-D | 1451.83 |
| 3M-W | 1448.4 | 6M-D | 1451.83 |
| 6M-W | 1444.53 | 12M-D | 1330.42 |
| 12M-W | 1333.2 | 24M-W | 1135.79 |
| 36M-W | 1135.79 | 48M-W | 1138.42 |
| 60M-W | 1138.42 | 72M-W | 1138.42 |
| 84M-W | 1138.42 | | |

PRICE CONTROL CLUSTER (PCCs)

Price Control Cluster (PCCs)
 PCC1 1137.6 PCC2 1451

COLOR KEY

Color Key (Monthly)

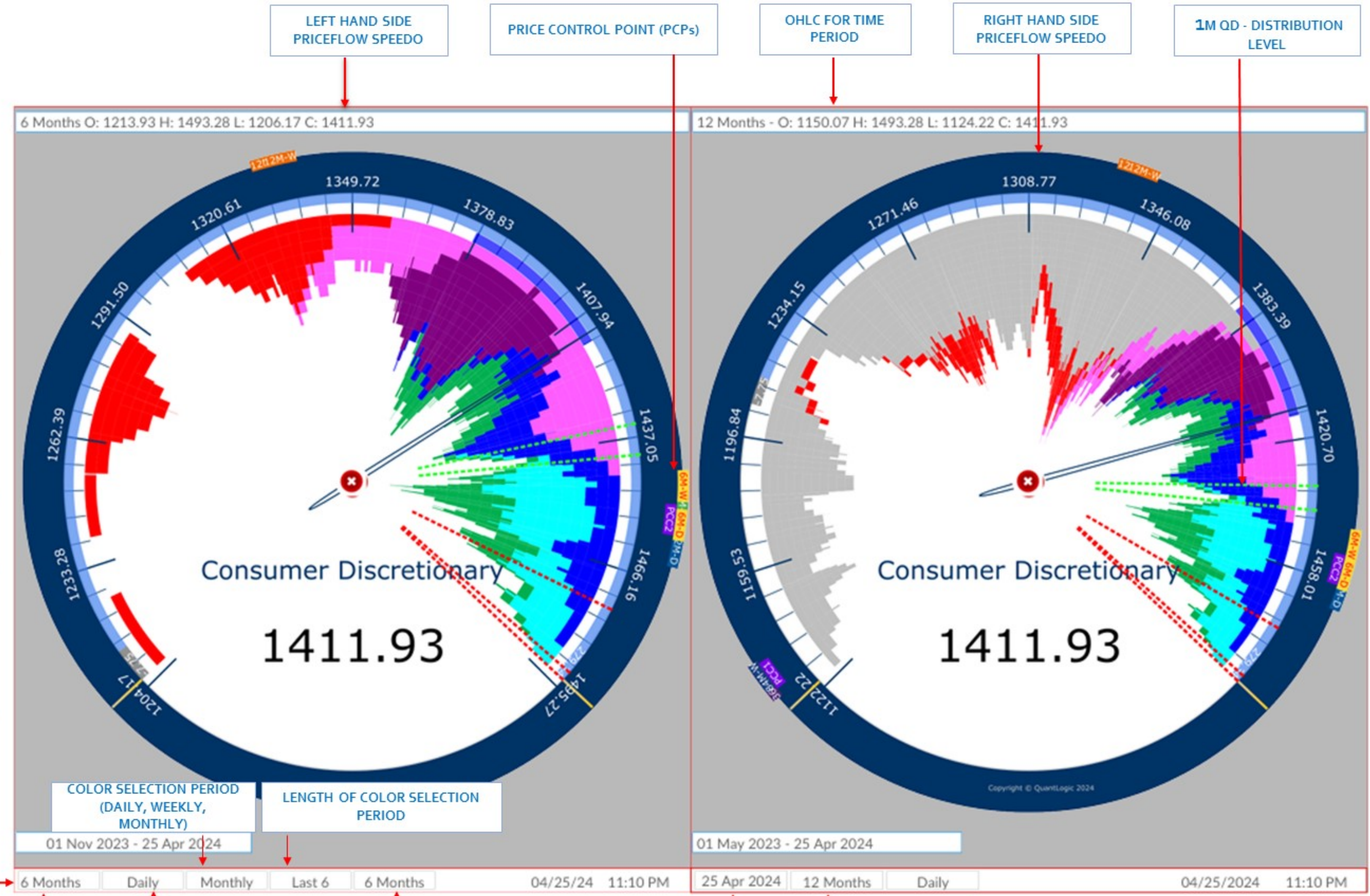
| | |
|---------------------------|----------|
| May 2023 - Oct 2023 (RHS) | |
| Nov 2023 | Dec 2023 |
| Jan 2024 | Feb 2024 |
| Mar 2024 | Apr 2024 |

DISTRIBUTION LEVEL
1M QD (March 2024)

Monthly Quantlogic Distribution (QD)

| | |
|---------|---------|
| 1440.85 | 1474.98 |
| 1440.85 | 1491.2 |
| 1434.15 | 1493.28 |

SETTINGS



LEFT HAND SIDE PRICE FLOW SPEEDO PERIOD

SPEEDO PRICE FLOW BAND PERIOD

OHLC TIME PERIOD

LAST DATE SELECTION

RIGHT HAND SIDE SPEEDO PERIOD

SPEEDO PRICE FLOW BAND PERIOD

If you like to discuss Quantlogic Edge further, [Click here to book a Zoom meeting](#)



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Tel: (UK) +44 (0)20 3289 2234

(US) +1 646 374 4234

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