

QUANTITATIVE TREND ANALYSIS

Security: EQUITY_INDEX_ALPHA

Reporting Period: Q3 2023 - Q2 2024
Generated: 2023-10-27

Price Action vs Regression Mean
ALPHA COEFFICIENT

1.24 $\hat{a}^{-2}$

SHARPE RATIO

2.18

VOL. (IF)

14.2%

Indicator	Current Value	1M Change	Percentile	Status
Moving Average (200D)	\$4,241.50	+2.4%	82nd	BULLISH
RSI (14-Day)	64.2	-1.1%	65th	NEUTRAL
MACD Histogram	14.82	+0.4%	71st	BULLISH
Bollinger Band Width	0.082	+0.1%	14th	LOW VOL

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