

# Sector Stability & Volatility Report

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## Sector Performance and Risk Metrics

| Sector               | Code | Volatility | Return(%) | Resilience | Rank  |
|----------------------|------|------------|-----------|------------|-------|
| Computer And Data Se | COMP | 3.14       | 0.1599    | 0.0000     | 1.0   |
| Diversified Financia | DIVE | 2.93       | 0.0961    | 0.0994     | 2.4   |
| Automotive Retailing | AUTO | 2.41       | 0.0546    | 0.0000     | 1.0   |
| Metals               | META | 2.40       | 0.0535    | 0.2841     | 1.0   |
| Semiconductors and O | SEMI | 2.25       | 0.0602    | 0.0806     | 1.0   |
| Securities           | SECU | 2.24       | 0.0782    | 0.2073     | 1.4   |
| Network and Other Co | NETW | 2.15       | 0.0426    | 0.1794     | 1.2   |
| Motor Vehicles & Par | MOTO | 2.06       | 0.0473    | 0.3280     | 1.3   |
| Commercial Banks     | COMM | 2.01       | 0.0567    | 0.0931     | 2.4   |
| Insurance: Life, Hea | INSU | 1.96       | 0.0646    | 0.1840     | 1.5   |
| Industrial and Farm  | INDU | 1.91       | 0.0806    | 0.1583     | 1.0   |
| Forest and Paper Pro | FORE | 1.91       | 0.0410    | 0.1570     | 1.2   |
| Energy               | ENER | 1.87       | 0.0444    | 0.0000     | 1.2   |
| Petroleum Refining   | PETR | 1.86       | 0.0678    | -0.0445    | 1.9   |
| Specialty Retailers  | SPEC | 1.86       | 0.0679    | 0.1209     | 1.7   |
| Aerospace & Defense  | AERO | 1.81       | 0.0768    | 0.2047     | 2.2   |
| Health Care          | HEAL | 1.80       | 0.0835    | 0.1109     | 1.0   |
| Food Production      | FOOD | 1.79       | 0.0563    | 0.0558     | 1.0   |
| Insurance: Property  | INSU | 1.78       | 0.0406    | 0.0259     | 1.5   |
| Food & Drug Stores   | FOOD | 1.75       | 0.0508    | 0.0216     | 2.0   |
| Wholesalers: Health  | WHOL | 1.75       | 0.0654    | 0.1480     | 1.5   |
| Electronics, Electri | ELEC | 1.69       | 0.0421    | 0.0000     | 1.0   |
| Computer Software    | COMP | 1.68       | 0.0561    | 0.2012     | 1.0   |
| General Merchandiser | GENE | 1.68       | 0.0671    | 0.1118     | 1.5   |
| Entertainment        | ENTE | 1.68       | 0.0429    | 0.1272     | 1.3   |
| SUM                  |      | 50.37      | 1.60      | 2.85       | 35.20 |
| AVERAGE              |      | 2.01       | 0.06      | 0.11       | 1.41  |
| <b>Records:25</b>    |      |            |           |            |       |

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