

Portfolio Risk Analysis Report

Report Date: February 25, 2026

Portfolio Size: 89 Assets

Analysis Period: 12 Months

Generated by: Automated Risk Analysis Pipeline

Risk Assessment Summary

HIGH RISK (RED): 42 Assets

MEDIUM RISK (YELLOW): 0 Assets

LOW RISK (GREEN): 47 Assets

Executive Summary

This report presents a comprehensive risk analysis of a portfolio containing 89 assets with a combined market capitalization of \$3595.9 billion. **Key Findings:** • 42 assets (47.2%) are rated as HIGH RISK (RED) • 0 assets (0.0%) are rated as MEDIUM RISK (YELLOW) • Average portfolio volatility: 43.4% • Maximum drawdown observed: -68.3% **Risk Concentration:** The analysis reveals significant risk concentration in 42 assets requiring immediate attention and potential portfolio rebalancing. **Sentiment Analysis:** • 0 RED-flagged assets show negative market sentiment • Average sentiment score for flagged assets: 0.087 • News coverage indicates heightened market concern for these positions

Portfolio Overview

Sector Allocation

Sector	Assets	Market Cap (\$B)	Percentage
Technology	18	1067.63	29.7%
Healthcare	9	527.18	14.7%
Consumer Defensive	9	521.21	14.5%
Industrials	14	414.16	11.5%
Financial Services	14	379.64	10.6%
Energy	4	217.54	6.0%
Consumer Cyclical	10	216.10	6.0%
Real Estate	3	92.36	2.6%
Basic Materials	3	67.99	1.9%
Utilities	2	59.37	1.7%
Communication Services	3	32.78	0.9%

Risk Analysis Results

Risk Distribution:

- HIGH RISK (RED): 42 assets
- MEDIUM RISK (YELLOW): 0 assets
- LOW RISK (GREEN): 47 assets

High Risk Assets

Symbol	Sector	Risk Rating	Volatility	Max Drawdown	Risk Score
U	Technology	RED	84.4%	-65.4%	6
Z	Communication Services	RED	47.0%	-52.6%	6
QLYS	Technology	RED	47.3%	-43.7%	6
CMBM	Technology	RED	562.4%	-68.3%	6

TENB	Technology	RED	38.5%	-43.7%	5
ADP	Technology	RED	21.2%	-31.4%	4
SBNY	Financial Services	RED	127.1%	-49.3%	4
PAYX	Technology	RED	23.1%	-35.1%	4
MEDP	Healthcare	RED	39.7%	-33.0%	4
CTSH	Technology	RED	32.8%	-29.1%	4
RHI	Industrials	RED	57.8%	-34.8%	3
FOXF	Consumer Cyclical	RED	54.7%	-55.4%	3
FND	Consumer Cyclical	RED	43.8%	-37.2%	3
UDMY	Consumer Defensive	RED	50.7%	-38.4%	3
FIVN	Technology	RED	53.5%	-41.5%	3
KSS	Consumer Cyclical	RED	82.2%	-31.2%	2
FFIV	Technology	RED	37.1%	-34.7%	2
HUBG	Industrials	RED	43.3%	-24.5%	2
HLI	Financial Services	RED	27.5%	-21.8%	2
ZTS	Healthcare	RED	29.2%	-24.2%	2
NWSA	Communication Services	RED	27.9%	-27.8%	2
MTDR	Energy	RED	41.1%	-27.4%	2
FBIN	Industrials	RED	45.8%	-26.8%	2
EFX	Industrials	RED	37.4%	-33.1%	2
KMB	Consumer Defensive	RED	27.7%	-24.6%	2
SYBT	Financial Services	RED	27.5%	-21.9%	2
AMD	Technology	RED	68.8%	-27.2%	2
RIOT	Financial Services	RED	89.8%	-47.6%	2
FLO	Consumer Defensive	RED	34.2%	-33.7%	2
UI	Technology	RED	53.3%	-34.4%	2
TTMI	Technology	RED	71.1%	-23.3%	2
OFLX	Industrials	RED	35.4%	-26.6%	1
QCOM	Technology	RED	35.5%	-27.0%	1
SONO	Technology	RED	38.5%	-25.2%	1
CSL	Industrials	RED	33.8%	-25.2%	1
CI	Healthcare	RED	36.8%	-21.4%	1
NGVT	Basic Materials	RED	39.0%	-23.9%	1
CLX	Consumer Defensive	RED	23.5%	-22.5%	1
FTDR	Consumer Cyclical	RED	38.6%	-29.2%	1
BA	Industrials	RED	30.0%	-24.5%	1
LLYVK	Communication Services	RED	30.0%	-24.1%	1
APD	Basic Materials	RED	29.8%	-21.1%	1

Machine Learning Analysis

Advanced machine learning techniques were applied to identify anomalies and predict future risk ratings. **Anomaly Detection Summary:**

- Total Anomalies Detected: 14

- Critical Anomalies: 2

- High Risk Anomalies: 1

- Anomaly Rate: 15.7%

Risk Prediction Model:

- Model Accuracy: 100.0%

- Rating Changes Predicted: 0

- Assets Predicted to Deteriorate: 0

- Assets Predicted to Improve: 0

Key Machine Learning Insights

- 2 assets show critical anomalous behavior requiring immediate review

- Anomaly detection identified 14 assets with unusual patterns

- Key risk drivers: Max Drawdown, Sharpe Ratio, Volatility

Critical Anomalies Detected

Symbol	Sector	Anomaly Score	Severity	Recommendation
CMBM	Technology	100.0	CRITICAL	Critical anomaly - Consider immediate po...
U	Technology	81.9	CRITICAL	Critical anomaly - Consider immediate po...
SBNY	Financial Services	73.6	HIGH	Significant anomaly - Conduct thorough d...

Top Risk Factors (Feature Importance)

1. Max Drawdown: 57.7% importance

2. Sharpe Ratio: 15.5% importance

3. Volatility: 11.3% importance

4. Price Change 1M: 5.3% importance

5. Price Change 3M: 5.1% importance

ML Validation Results

Overall Validation Status: **WARNING**

Checks Passed: 2 / 4

✓ **Anomaly Detection Validation:** PASS

total_assets: 89, anomalies_detected: 14, anomaly_rate: 15.7

■ **Risk Prediction Validation:** WARNING

model_accuracy: 100.0, predictions_made: 89, rating_changes: 0

■ **Feature Quality Validation:** WARNING

features_checked: 9, nan_features: 0, total_samples: 89

✓ **Feature Importance Validation:** PASS

total_importance: 100.0, top_feature: Max Drawdown, top_importance: 57.7

Validation Warnings (2):

1. Suspiciously high accuracy: 100.0% (possible overfitting)

2. Feature 'price_change_6m' has very low variance (0.000000)

Sentiment Analysis

Sentiment analysis was conducted on 42 RED-flagged assets using financial news from the past 12 months. **Key Findings:**

- Average sentiment score: 0.087
- Assets with negative sentiment: 0/42
- Total news articles analyzed: 104

Sentiment Analysis Results

Symbol	Sentiment Score	Label	News Count	Trend	Key Themes
RHI	-0.167	NEUTRAL	1	IMPROVING	None
MEDP	-0.156	NEUTRAL	1	IMPROVING	macro
U	-0.056	NEUTRAL	2	IMPROVING	technology, macro
Z	-0.018	NEUTRAL	3	STABLE	None
OFLX	0.000	NEUTRAL	0	STABLE	None
ADP	0.000	NEUTRAL	3	STABLE	operations
SONO	0.000	NEUTRAL	1	STABLE	technology
SBNY	0.000	NEUTRAL	0	STABLE	None
CSL	0.000	NEUTRAL	0	STABLE	None
FOXF	0.000	NEUTRAL	1	STABLE	earnings
HUBG	0.000	NEUTRAL	0	STABLE	None
CI	0.000	NEUTRAL	1	STABLE	technology
NGVT	0.000	NEUTRAL	1	STABLE	None
HLI	0.000	NEUTRAL	0	STABLE	None
ZTS	0.000	NEUTRAL	1	STABLE	technology
NWSA	0.000	NEUTRAL	1	STABLE	None
FBIN	0.000	NEUTRAL	4	STABLE	management, macro
UDMY	0.000	NEUTRAL	0	STABLE	None
FIVN	0.000	NEUTRAL	3	STABLE	technology
SYBT	0.000	NEUTRAL	0	STABLE	None
CMBM	0.000	NEUTRAL	0	STABLE	None
LLYVK	0.000	NEUTRAL	0	STABLE	None
FLO	0.000	NEUTRAL	0	STABLE	None
RIOT	0.006	NEUTRAL	3	STABLE	technology, earnings, management
BA	0.018	NEUTRAL	10	DETERIORATING	earnings, technology, macro
AMD	0.031	NEUTRAL	10	STABLE	growth, technology, earnings

TENB	0.033	NEUTRAL	2	STABLE	None
CTSH	0.053	NEUTRAL	8	STABLE	technology, macro, growth
QCOM	0.076	NEUTRAL	10	IMPROVING	technology, earnings, operations
EFX	0.078	NEUTRAL	4	DETERIORATING	financial_health, earnings, technology
KSS	0.094	NEUTRAL	5	DETERIORATING	earnings, growth
CLX	0.108	NEUTRAL	5	IMPROVING	None
PAYX	0.150	NEUTRAL	1	DETERIORATING	earnings
MTDR	0.180	NEUTRAL	3	IMPROVING	earnings, macro
QLYS	0.200	NEUTRAL	1	DETERIORATING	regulatory
FND	0.248	NEUTRAL	3	DETERIORATING	earnings, technology
FTDR	0.257	NEUTRAL	4	IMPROVING	earnings, technology
FFIV	0.300	POSITIVE	1	DETERIORATING	None
UI	0.306	POSITIVE	4	IMPROVING	earnings
KMB	0.382	POSITIVE	5	IMPROVING	technology
APD	0.543	POSITIVE	1	DETERIORATING	technology
TTMI	1.000	POSITIVE	1	IMPROVING	earnings, operations

Detailed Asset Analysis

Asset: U

Sector: Technology

Current Price: \$18.08

Market Cap: \$7.83B

Risk Rating: RED

Risk Metrics:

- Volatility: 84.4%
- Maximum Drawdown: -65.4%
- Beta: -0.80
- Sharpe Ratio: -1.49
- RSI: 32.1

Performance:

- 1-Month Return: -58.0%
- 3-Month Return: -53.4%
- 6-Month Return: 0.0%

Risk Flags:

- High Volatility, Extreme Drawdown, Severe Decline, Extended Decline, Poor Risk Return, Momentum Breakdown

Market Sentiment:

- Sentiment Score: -0.056 (NEUTRAL)
- News Articles: 2
- Trend: IMPROVING

Asset: Z

Sector: Communication Services

Current Price: \$43.24

Market Cap: \$10.47B

Risk Rating: RED

Risk Metrics:

- Volatility: 47.0%
- Maximum Drawdown: -52.6%
- Beta: 0.01
- Sharpe Ratio: -2.75
- RSI: 16.6

Performance:

- 1-Month Return: -37.8%
- 3-Month Return: -39.2%
- 6-Month Return: 0.0%

Risk Flags:

- High Volatility, Extreme Drawdown, Severe Decline, Extended Decline, Poor Risk Return, Momentum Breakdown

Market Sentiment:

- Sentiment Score: -0.018 (NEUTRAL)
- News Articles: 3
- Trend: STABLE

Asset: QLYS

Sector: Technology

Current Price: \$87.76

Market Cap: \$3.17B

Risk Rating: RED

Risk Metrics:

- Volatility: 47.3%
- Maximum Drawdown: -43.7%
- Beta: -0.24
- Sharpe Ratio: -1.73
- RSI: 13.8

Performance:

- 1-Month Return: -33.6%
- 3-Month Return: -38.7%
- 6-Month Return: 0.0%

Risk Flags:

- High Volatility, Extreme Drawdown, Severe Decline, Extended Decline, Poor Risk Return, Momentum Breakdown

Market Sentiment:

- Sentiment Score: 0.200 (NEUTRAL)
- News Articles: 1
- Trend: DETERIORATING

Asset: CMBM

Sector: Technology

Current Price: \$1.22

Market Cap: \$0.03B

Risk Rating: RED

Risk Metrics:

- Volatility: 562.4%
- Maximum Drawdown: -68.3%
- Beta: -2.36
- Sharpe Ratio: 1.18
- RSI: 33.3

Performance:

- 1-Month Return: -22.3%

- 3-Month Return: -47.4%
- 6-Month Return: 0.0%

Risk Flags:

- High Volatility, Extreme Drawdown, Volume Collapse, Severe Decline, Extended Decline, Momentum Breakdown

Market Sentiment:

- Sentiment Score: 0.000 (NEUTRAL)
- News Articles: 0
- Trend: STABLE

Asset: TENB

Sector: Technology

Current Price: \$18.56

Market Cap: \$2.22B

Risk Rating: RED

Risk Metrics:

- Volatility: 38.5%
- Maximum Drawdown: -43.7%
- Beta: -0.16
- Sharpe Ratio: -2.61
- RSI: 43.1

Performance:

- 1-Month Return: -19.7%
- 3-Month Return: -28.8%
- 6-Month Return: 0.0%

Risk Flags:

- Extreme Drawdown, Severe Decline, Extended Decline, Poor Risk Return, Momentum Breakdown

Market Sentiment:

- Sentiment Score: 0.033 (NEUTRAL)
- News Articles: 2
- Trend: STABLE

Recommendations

Based on the comprehensive risk analysis, the following recommendations are provided:

Immediate Actions (RED-flagged assets):

1. Consider reducing position sizes for 42 high-risk assets
2. Implement stop-loss orders to limit further downside exposure
3. Review fundamental analysis for potential divestiture candidates
4. Monitor daily price movements and news flow closely

Medium-term Actions (YELLOW-flagged assets):

1. Conduct deeper due diligence on 0 medium-risk assets
2. Consider hedging strategies for positions with high volatility
3. Review correlation with overall portfolio risk
4. Set up enhanced monitoring and alerts

Portfolio-level Recommendations:

1. Diversify across sectors to reduce concentration risk
2. Consider alternative investments to reduce correlation
3. Implement systematic risk management framework
4. Schedule monthly portfolio risk reviews

Sentiment-based Actions:

1. Monitor news flow for 0 assets with negative sentiment
2. Consider contrarian opportunities if fundamentals remain strong
3. Assess impact of market sentiment on price movements

4. Review analyst coverage and institutional positioning

Appendix

Methodology

This risk analysis employs a four-stage pipeline methodology:

- Stage 1 - Data Ingestion:** • Historical price data (252 trading days) • Trading volume information • Market capitalization data • Sector classifications
- Stage 2 - Core Analysis:** • Volatility calculation (annualized) • Maximum drawdown analysis • Beta coefficient estimation • Risk-adjusted return metrics (Sharpe ratio) • Technical indicators (RSI) • Rule-based risk flagging system
- Stage 3 - Sentiment Analysis:** • News article collection (12-month lookback) • Natural language processing for sentiment scoring • Trend analysis and confidence metrics • Key theme extraction
- Stage 4 - Report Generation:** • Comprehensive risk assessment compilation • Visual data presentation • Actionable recommendations • Professional PDF report output

Risk Assessment Thresholds

RED Flag Thresholds: • Volatility > 40% (annualized) • Maximum drawdown < -20% • Volume decline > 50% • 1-month price decline > 15% **YELLOW Flag Thresholds:** • Volatility > 25% (annualized) • Maximum drawdown < -10% • Volume decline > 30% • Multiple warning indicators present **Sentiment Thresholds:** • Negative sentiment: Score < -0.3 • Positive sentiment: Score > 0.3 • Neutral sentiment: -0.3 ≤ Score ≤ 0.3

Report Generation Details:

- Generated: 2026-02-25 02:07:59
- Analysis Period: 12 months
- Total Assets Analyzed: 89
- Pipeline Version: 1.0

Test Data - Portfolio Details

Complete portfolio and risk analysis data has been exported to CSV files for further analysis:

Portfolio Data CSV: portfolio_data_20260225_020759.csv

Risk Analysis CSV: risk_analysis_20260225_020759.csv

The tables below provide summary information for quick reference.

Performance Metrics Data

Symbol	1M Return	3M Return	6M Return	Vol Decline	Sharpe Ratio
ADP	-20.9%	-18.8%	0.0%	37.9%	-3.77
AMD	-14.4%	5.5%	0.0%	15.2%	1.15
APD	6.4%	9.4%	0.0%	-3.8%	-0.18
ATI	30.8%	67.3%	0.0%	40.8%	4.50
ATMU	13.5%	36.1%	0.0%	29.8%	3.11
BA	-6.1%	29.9%	0.0%	-10.4%	0.04
BKU	0.6%	16.0%	0.0%	-7.4%	1.51
BMY	12.8%	34.8%	0.0%	-7.0%	2.28
BURL	4.5%	3.6%	0.0%	-14.2%	0.44
BYD	2.4%	6.2%	0.0%	16.1%	0.04
CBOE	8.7%	16.2%	0.0%	16.5%	2.35
CI	1.1%	2.5%	0.0%	14.8%	-0.14
CLX	13.5%	23.2%	0.0%	1.6%	0.84
CMBM	-22.3%	-47.4%	0.0%	-71.1%	1.18
CNC	-9.2%	15.1%	0.0%	12.9%	1.78
CNO	0.5%	3.1%	0.0%	7.8%	0.57
COP	13.0%	27.3%	0.0%	1.8%	0.96
CSCO	1.7%	3.5%	0.0%	28.2%	1.09
CSL	16.3%	31.7%	0.0%	24.2%	0.46
CTSH	-27.4%	-18.2%	0.0%	40.6%	-0.82
CVBF	-1.7%	1.2%	0.0%	-4.9%	-0.03
DG	1.5%	50.7%	0.0%	-28.9%	2.10
DOCN	9.0%	46.7%	0.0%	47.6%	2.56
DVN	12.3%	22.4%	0.0%	24.1%	1.35
EFX	-9.2%	-8.7%	0.0%	25.8%	-1.15
FANG	12.4%	17.8%	0.0%	14.0%	1.17
FBIN	-0.3%	20.4%	0.0%	48.6%	0.07
FFIV	1.6%	15.9%	0.0%	-17.4%	-0.66
FIVN	-5.0%	-3.3%	0.0%	33.5%	-1.27
FLO	-10.5%	-2.5%	0.0%	18.2%	-2.08

FND	-2.1%	14.9%	0.0%	4.7%	-0.61
FOXF	-0.5%	37.1%	0.0%	-25.9%	-1.32
FTDR	-6.3%	7.2%	0.0%	-10.6%	-0.34
GFL	-4.9%	-6.4%	0.0%	-6.3%	-1.64
GIS	1.0%	-5.4%	0.0%	3.0%	-0.49
HLI	-9.3%	-4.3%	0.0%	29.0%	-1.28
HRL	2.9%	14.2%	0.0%	1.2%	0.30
HUBG	-13.9%	11.3%	0.0%	44.4%	0.65
IBKR	-3.6%	19.1%	0.0%	8.1%	0.97
ICE	-11.0%	1.2%	0.0%	30.4%	-0.99
INCY	-1.6%	-1.1%	0.0%	-8.1%	1.20
INGR	0.4%	9.6%	0.0%	18.1%	-1.08
KMB	9.6%	6.6%	0.0%	3.2%	-0.91
KSS	1.9%	15.3%	0.0%	-13.6%	0.82
LHX	0.0%	27.5%	0.0%	-2.4%	2.11
LLYVK	10.5%	18.7%	0.0%	-11.1%	-0.08
LOW	0.6%	19.8%	0.0%	-3.1%	0.84
MASI	25.2%	17.6%	0.0%	71.6%	1.04
MEDP	-26.3%	-25.0%	0.0%	48.3%	-0.21
MET	-1.2%	1.6%	0.0%	12.5%	-0.47
MTB	3.1%	18.1%	0.0%	15.2%	1.06
MTDR	18.1%	22.4%	0.0%	9.5%	0.20
MTRN	12.0%	29.5%	0.0%	15.3%	1.78
NGVT	3.5%	44.7%	0.0%	0.8%	1.25
NWSA	-13.3%	-9.2%	0.0%	26.5%	-1.63
O	10.5%	18.9%	0.0%	0.4%	2.03
OFLX	9.7%	39.6%	0.0%	-1.5%	0.47
OGE	11.3%	9.8%	0.0%	10.5%	1.29
PAYX	-15.3%	-19.3%	0.0%	18.3%	-3.83
PG	10.6%	10.3%	0.0%	0.8%	0.76
PNFP	-1.4%	5.0%	0.0%	-0.5%	-0.10
PRI	-1.2%	-3.6%	0.0%	12.5%	-0.53
QCOM	-6.6%	-11.2%	0.0%	23.1%	-0.45
QLYS	-33.6%	-38.7%	0.0%	54.9%	-1.73
REG	8.2%	10.0%	0.0%	3.5%	1.04
REGN	1.9%	2.8%	0.0%	-9.3%	1.87
RHI	-15.0%	-9.7%	0.0%	57.9%	-1.26
RIOT	2.0%	30.2%	0.0%	7.6%	0.85
SBNY	-25.0%	17.2%	0.0%	-64.0%	1.06
SON	17.0%	39.5%	0.0%	21.4%	1.63
SONO	-0.1%	-10.7%	0.0%	38.8%	0.54

ST	11.8%	29.0%	0.0%	46.2%	1.19
SUI	5.4%	3.5%	0.0%	11.4%	0.56
SYBT	-3.3%	2.1%	0.0%	-12.9%	-1.42
TENB	-19.7%	-28.8%	0.0%	60.6%	-2.61
TKR	16.5%	42.0%	0.0%	26.3%	2.72
TTMI	13.8%	83.2%	0.0%	31.2%	2.92
U	-58.0%	-53.4%	0.0%	99.7%	-1.49
UAL	4.3%	21.9%	0.0%	11.3%	0.50
UDMY	-2.4%	-3.6%	0.0%	-13.3%	-1.19
UI	38.2%	43.0%	0.0%	15.3%	1.67
VFC	-0.0%	24.0%	0.0%	20.4%	1.41
VICR	17.8%	121.2%	0.0%	14.5%	3.91
VRTX	2.9%	14.9%	0.0%	4.3%	1.82
VSEC	7.9%	33.9%	0.0%	78.9%	1.72
XEL	10.4%	5.7%	0.0%	-11.5%	1.77
XPO	37.2%	54.1%	0.0%	39.9%	2.25
Z	-37.8%	-39.2%	0.0%	56.6%	-2.75
ZTS	3.6%	5.7%	0.0%	-6.7%	-1.26

Risk Flags Details

Symbol	High Vol	Ext. DD	Vol Collapse	Severe Dec	Ext. Dec	Poor Sharpe	Mom. Break
U	✓	✓	✗	✓	✓	✓	✓
Z	✓	✓	✗	✓	✓	✓	✓
QLYS	✓	✓	✗	✓	✓	✓	✓
CMBM	✓	✓	✓	✓	✓	✗	✓
TENB	✗	✓	✗	✓	✓	✓	✓
ADP	✗	✓	✗	✓	✗	✓	✓
SBNY	✓	✓	✓	✓	✗	✗	✗
PAYX	✗	✓	✗	✓	✗	✓	✓
MEDP	✗	✓	✗	✓	✓	✗	✓
CTSH	✗	✓	✗	✓	✗	✓	✓
RHI	✓	✓	✗	✗	✗	✓	✗
FOXF	✓	✓	✗	✗	✗	✓	✗
FND	✓	✓	✗	✗	✗	✓	✗
UDMY	✓	✓	✗	✗	✗	✓	✗
FIVN	✓	✓	✗	✗	✗	✓	✗
KSS	✓	✓	✗	✗	✗	✗	✗
FFIV	✗	✓	✗	✗	✗	✓	✗
HUBG	✓	✓	✗	✗	✗	✗	✗

HLI	x	✓	x	x	x	✓	x
ZTS	x	✓	x	x	x	✓	x
NWSA	x	✓	x	x	x	✓	x
MTDR	✓	✓	x	x	x	x	x
FBIN	✓	✓	x	x	x	x	x
EFX	x	✓	x	x	x	✓	x
KMB	x	✓	x	x	x	✓	x
SYBT	x	✓	x	x	x	✓	x
AMD	✓	✓	x	x	x	x	x
RIOT	✓	✓	x	x	x	x	x
FLO	x	✓	x	x	x	✓	x
UI	✓	✓	x	x	x	x	x
TTMI	✓	✓	x	x	x	x	x
OFLX	x	✓	x	x	x	x	x
QCOM	x	✓	x	x	x	x	x
MASI	✓	x	x	x	x	x	x
SONO	x	✓	x	x	x	x	x
MTRN	✓	x	x	x	x	x	x
CSL	x	✓	x	x	x	x	x
INGR	x	x	x	x	x	✓	x
CI	x	✓	x	x	x	x	x
VFC	✓	x	x	x	x	x	x
NGVT	x	✓	x	x	x	x	x
VICR	✓	x	x	x	x	x	x
ICE	x	x	x	x	x	✓	x
CLX	x	✓	x	x	x	x	x
PRI	x	x	x	x	x	✓	x
FTDR	x	✓	x	x	x	x	x
GFL	x	x	x	x	x	✓	x
DOCN	✓	x	x	x	x	x	x
BA	x	✓	x	x	x	x	x
CNC	✓	x	x	x	x	x	x
VSEC	✓	x	x	x	x	x	x
UAL	✓	x	x	x	x	x	x
LLYVK	x	✓	x	x	x	x	x
XPO	✓	x	x	x	x	x	x
APD	x	✓	x	x	x	x	x
INCY	x	x	x	x	x	x	x
PG	x	x	x	x	x	x	x
MTB	x	x	x	x	x	x	x
O	x	x	x	x	x	x	x

BURL	x	x	x	x	x	x	x
TKR	x	x	x	x	x	x	x
MET	x	x	x	x	x	x	x
GIS	x	x	x	x	x	x	x
CSCO	x	x	x	x	x	x	x
VRTX	x	x	x	x	x	x	x
COP	x	x	x	x	x	x	x
REG	x	x	x	x	x	x	x
CNO	x	x	x	x	x	x	x
LOW	x	x	x	x	x	x	x
OGE	x	x	x	x	x	x	x
BKU	x	x	x	x	x	x	x
PNFP	x	x	x	x	x	x	x
FANG	x	x	x	x	x	x	x
SON	x	x	x	x	x	x	x
ATI	x	x	x	x	x	x	x
BMY	x	x	x	x	x	x	x
LHX	x	x	x	x	x	x	x
ATMU	x	x	x	x	x	x	x
XEL	x	x	x	x	x	x	x
REGN	x	x	x	x	x	x	x
CBOE	x	x	x	x	x	x	x
DG	x	x	x	x	x	x	x
DVN	x	x	x	x	x	x	x
HRL	x	x	x	x	x	x	x
BYD	x	x	x	x	x	x	x
CVBF	x	x	x	x	x	x	x
ST	x	x	x	x	x	x	x
IBKR	x	x	x	x	x	x	x
SUI	x	x	x	x	x	x	x

Data Summary:

- Total Assets: 89
- Data Generated: 2026-02-25 02:07:59
- Note: This test data is provided for further analysis, validation, and detailed review purposes.
- All metrics are calculated from 252 trading days of historical data.