Portfolio Risk Analysis Report

Report Date: February 23, 2026
Portfolio Size: 69 Assets
Analysis Period: 12 Months
Generated by: Automated Risk Analysis Pipeline

Risk Assessment Summary

HIGH RISK (RED): 6 Assets
MEDIUM RISK (YELLOW): 0 Assets
LOW RISK (GREEN): 63 Assets

Executive Summary

This report presents a comprehensive risk analysis of a portfolio containing 69 assets with a combined market capitalization of $9044.6 billion. **Key Findings:** • 6 assets (8.7%) are rated as HIGH RISK (RED) • 0 assets (0.0%) are rated as MEDIUM RISK (YELLOW) • Average portfolio volatility: 43.1% • Maximum drawdown observed: -78.6% **Risk Concentration:** The analysis reveals significant risk concentration in 6 assets requiring immediate attention and potential portfolio rebalancing. **Sentiment Analysis:** • 3 RED-flagged assets show negative market sentiment • Average sentiment score for flagged assets: -0.352 • News coverage indicates heightened market concern for these positions

Portfolio Overview

Sector Allocation

Sector	Assets	Market Cap ($B)	Percentage
Healthcare	9	1960.47	21.7%
Technology	6	1542.74	17.1%
Industrial	8	1458.66	16.1%
Consumer Discretionary	9	1111.91	12.3%
Financial Services	9	892.88	9.9%
Energy	8	664.63	7.3%
Consumer Staples	5	524.88	5.8%
Utilities	6	389.11	4.3%
Real Estate	6	388.13	4.3%
Materials	3	111.19	1.2%

Risk Analysis Results

Risk Distribution:
• HIGH RISK (RED): 6 assets
• MEDIUM RISK (YELLOW): 0 assets
• LOW RISK (GREEN): 63 assets

High Risk Assets

Symbol	Sector	Risk Rating	Volatility	Max Drawdown	Risk Score
GJKO	Industrial	RED	85.3%	-68.6%	5
NSCU	Consumer Discretionary	RED	57.3%	-48.3%	5
RML	Industrial	RED	60.2%	-47.3%	3
RUDF	Healthcare	RED	69.1%	-60.3%	2
RX	Financial Services	RED	114.1%	-63.2%	2

GBLK	Industrial	RED	170.5%	-78.6%	2

Machine Learning Analysis

Advanced machine learning techniques were applied to identify anomalies and predict future risk ratings. **Anomaly Detection Summary:**
• Total Anomalies Detected: 11
• Critical Anomalies: 4
• High Risk Anomalies: 2
• Anomaly Rate: 15.9%
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

• 4 assets show critical anomalous behavior requiring immediate review
• Anomaly detection identified 11 assets with unusual patterns
• Key risk drivers: Max Drawdown, Volatility, Sharpe Ratio

Critical Anomalies Detected

Symbol	Sector	Anomaly Score	Severity	Recommendation
GBLK	Industrial	100.0	CRITICAL	Critical anomaly - Consider immediate po...
RX	Financial Services	88.3	CRITICAL	Critical anomaly - Consider immediate po...
NSCU	Consumer Discretionary	84.0	CRITICAL	Critical anomaly - Consider immediate po...
GJKO	Industrial	83.4	CRITICAL	Critical anomaly - Consider immediate po...
RUDF	Healthcare	77.7	HIGH	Significant anomaly - Conduct thorough d...
RML	Industrial	62.9	HIGH	Significant anomaly - Conduct thorough d...

Top Risk Factors (Feature Importance)

1. Max Drawdown: 31.7% importance
2. Volatility: 21.8% importance
3. Sharpe Ratio: 18.0% importance
4. Price Change 6M: 8.4% importance
5. Price Change 3M: 7.7% importance

ML Validation Results

Overall Validation Status: WARNING
Checks Passed: 3 / 4

✓ **Anomaly Detection Validation:** PASS
total_assets: 69, anomalies_detected: 11, anomaly_rate: 15.9

■ **Risk Prediction Validation:** WARNING
model_accuracy: 100.0, predictions_made: 69, rating_changes: 0
✓ **Feature Quality Validation:** PASS
features_checked: 9, nan_features: 0, total_samples: 69
✓ **Feature Importance Validation:** PASS
total_importance: 100.0, top_feature: Max Drawdown, top_importance: 31.7

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

Sentiment Analysis

Sentiment analysis was conducted on 6 RED-flagged assets using financial news from the past 12 months. **Key Findings:**
• Average sentiment score: -0.352
• Assets with negative sentiment: 3/6
• Total news articles analyzed: 134

Sentiment Analysis Results

Symbol	Sentiment Score	Label	News Count	Trend	Key Themes
NSCU	-0.446	NEGATIVE	20	STABLE	regulatory, operations, earnings
RML	-0.442	NEGATIVE	20	IMPROVING	earnings, regulatory, operations
GBLK	-0.384	NEGATIVE	20	IMPROVING	earnings, regulatory, financial_health
GJKO	-0.285	NEUTRAL	30	DETERIORATING	regulatory, financial_health, earnings
RX	-0.282	NEUTRAL	25	DETERIORATING	regulatory, earnings, financial_health
RUDF	-0.272	NEUTRAL	19	IMPROVING	earnings, market_share, operations

Detailed Asset Analysis

Asset: GJKO

Sector: Industrial
Current Price: $122.06
Market Cap: $215.10B
Risk Rating: RED
Risk Metrics:
• Volatility: 85.3%
• Maximum Drawdown: -68.6%
• Beta: 0.19
• Sharpe Ratio: 0.38
• RSI: 18.4
Performance:
• 1-Month Return: -62.8%
• 3-Month Return: -64.4%
• 6-Month Return: -57.6%

Risk Flags:
• High Volatility, Extreme Drawdown, Severe Decline, Extended Decline, Momentum Breakdown
Market Sentiment:
• Sentiment Score: -0.285 (NEUTRAL)
• News Articles: 30
• Trend: DETERIORATING

Asset: NSCU

Sector: Consumer Discretionary
Current Price: $127.27
Market Cap: $81.83B
Risk Rating: RED
Risk Metrics:
• Volatility: 57.3%
• Maximum Drawdown: -48.3%
• Beta: 0.13
• Sharpe Ratio: -0.42
• RSI: 21.1
Performance:
• 1-Month Return: -36.9%
• 3-Month Return: -35.6%
• 6-Month Return: -42.2%
Risk Flags:
• High Volatility, Extreme Drawdown, Severe Decline, Extended Decline, Momentum Breakdown
Market Sentiment:
• Sentiment Score: -0.446 (NEGATIVE)
• News Articles: 20
• Trend: STABLE

Asset: RML

Sector: Industrial
Current Price: $189.31
Market Cap: $316.65B
Risk Rating: RED
Risk Metrics:
• Volatility: 60.2%
• Maximum Drawdown: -47.3%
• Beta: 0.16
• Sharpe Ratio: -0.36
• RSI: 53.7
Performance:
• 1-Month Return: -19.2%
• 3-Month Return: 12.1%
• 6-Month Return: -30.4%
Risk Flags:
• High Volatility, Extreme Drawdown, Severe Decline
Market Sentiment:
• Sentiment Score: -0.442 (NEGATIVE)
• News Articles: 20
• Trend: IMPROVING

Asset: RUDF

Sector: Healthcare
Current Price: $396.02
Market Cap: $664.05B
Risk Rating: RED
Risk Metrics:
• Volatility: 69.1%
• Maximum Drawdown: -60.3%
• Beta: 0.18
• Sharpe Ratio: -0.24
• RSI: 80.6
Performance:
• 1-Month Return: 49.2%
• 3-Month Return: 40.6%
• 6-Month Return: -4.3%
Risk Flags:
• High Volatility, Extreme Drawdown
Market Sentiment:
• Sentiment Score: -0.272 (NEUTRAL)
• News Articles: 19
• Trend: IMPROVING

Asset: RX

Sector: Financial Services
Current Price: $51.96
Market Cap: $16.40B
Risk Rating: RED
Risk Metrics:
• Volatility: 114.1%
• Maximum Drawdown: -63.2%
• Beta: -0.43
• Sharpe Ratio: 0.29
• RSI: 81.1
Performance:
• 1-Month Return: 74.4%
• 3-Month Return: 78.1%
• 6-Month Return: 34.3%
Risk Flags:
• High Volatility, Extreme Drawdown
Market Sentiment:
• Sentiment Score: -0.282 (NEUTRAL)
• News Articles: 25
• Trend: DETERIORATING

Recommendations

Based on the comprehensive risk analysis, the following recommendations are provided:
Immediate Actions (RED-flagged assets):
1. Consider reducing position sizes for 6 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 3 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: 2026-02-23 21:07:23
• Analysis Period: 12 months
• Total Assets Analyzed: 69
• 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_20260223_210723.csv
Risk Analysis CSV: risk_analysis_20260223_210723.csv

The tables below provide summary information for quick reference.

Performance Metrics Data

Symbol	1M Return	3M Return	6M Return	Vol Decline	Sharpe Ratio
ACM	2.3%	3.8%	8.3%	0.3%	0.49
ACO	0.2%	3.4%	13.2%	0.1%	0.76
ASTB	-0.6%	7.1%	10.5%	-1.6%	0.62
AT	-0.4%	6.5%	8.9%	2.4%	0.82
ATP	3.5%	2.9%	11.0%	1.8%	0.73
AZKE	-0.6%	2.7%	9.3%	1.2%	0.42
BFU	1.8%	6.6%	8.4%	3.0%	0.71
BG	3.5%	7.2%	7.6%	-0.5%	0.66
BI	-0.9%	5.6%	8.4%	0.1%	0.53
BQZ	-1.2%	6.4%	11.5%	-0.9%	0.56
BXL	3.3%	4.8%	8.7%	-2.1%	0.57
BZS	-1.5%	3.7%	6.8%	-0.4%	0.58
CCG	-0.7%	3.8%	11.1%	-0.3%	0.64
CD	1.8%	2.4%	5.3%	2.3%	0.52
CDX	0.2%	3.9%	5.6%	2.9%	0.55
CJOQ	2.0%	2.6%	6.3%	0.7%	0.65
CRW	0.5%	8.3%	9.2%	0.1%	0.70
DCC	3.7%	0.6%	7.7%	-0.6%	0.47
DGQ	3.8%	1.9%	10.9%	0.7%	0.64
DIRG	0.9%	2.2%	8.2%	0.8%	0.64
DJ	4.3%	1.5%	5.0%	0.9%	0.48
DL	0.1%	4.0%	7.2%	2.4%	0.43
DN	2.7%	5.7%	10.0%	1.2%	0.49
DVMD	4.2%	6.3%	10.6%	0.8%	0.77
GBLK	204.5%	120.3%	160.2%	11.2%	0.32
GD	-1.1%	2.9%	7.6%	-1.2%	0.56
GJKO	-62.8%	-64.4%	-57.6%	-2.2%	0.38
GMR	4.3%	2.9%	10.2%	2.9%	0.56
GXP	3.2%	7.0%	10.5%	-0.4%	0.65
GYKE	0.7%	3.4%	5.4%	1.5%	0.49

MC	0.6%	5.5%	7.3%	0.1%	0.53
MIA	-0.8%	3.5%	8.4%	0.3%	0.46
MMOY	1.8%	6.9%	10.0%	1.1%	0.56
MO	3.0%	3.6%	13.4%	1.4%	0.67
MPN	3.5%	4.2%	9.6%	-0.3%	0.68
MVNA	3.4%	5.2%	9.6%	1.8%	0.71
MXA	3.1%	7.5%	8.4%	-0.4%	0.65
MYKB	1.3%	2.1%	5.9%	1.2%	0.54
NBUX	1.2%	5.9%	6.7%	-1.5%	0.68
NOU	-1.7%	0.5%	7.4%	1.2%	0.42
NSCU	-36.9%	-35.6%	-42.2%	-11.9%	-0.42
NTB	2.8%	3.3%	5.2%	1.9%	0.51
NWW	-0.3%	4.8%	5.7%	0.2%	0.60
PIC	-1.3%	5.7%	7.2%	-0.5%	0.57
PO	-1.8%	1.0%	7.2%	1.1%	0.40
RB	4.0%	4.9%	7.0%	2.9%	0.58
RC	-0.3%	6.0%	9.1%	0.5%	0.51
RML	-19.2%	12.1%	-30.4%	-3.5%	-0.36
RUDF	49.2%	40.6%	-4.3%	8.1%	-0.24
RVNE	3.2%	2.7%	12.4%	1.5%	0.67
RX	74.4%	78.1%	34.3%	1.2%	0.29
SCR	0.2%	1.6%	7.6%	3.8%	0.64
SJG	2.3%	3.0%	8.7%	3.7%	0.76
SOD	4.5%	7.2%	12.3%	1.3%	0.69
TSV	-0.2%	1.3%	6.2%	2.0%	0.61
TUM	-1.2%	3.0%	9.0%	2.3%	0.56
TZG	0.0%	7.6%	14.5%	-1.3%	0.82
VG	4.5%	3.5%	11.3%	1.4%	0.77
VHFW	3.7%	2.5%	10.0%	-1.9%	0.45
VHX	3.7%	3.5%	10.2%	1.0%	0.76
VMX	-0.0%	4.0%	5.5%	1.2%	0.60
VX	-1.2%	8.0%	10.5%	0.1%	0.64
XD	0.6%	4.1%	6.6%	-2.0%	0.50
XDE	1.6%	3.1%	9.3%	1.3%	0.46
XTK	2.1%	4.1%	7.0%	-0.8%	0.60
XTWC	3.8%	4.9%	10.0%	0.6%	0.81
XU	-0.7%	4.3%	8.2%	1.6%	0.70
ZGJH	0.6%	4.1%	11.4%	0.4%	0.65
ZOR	2.5%	8.3%	13.6%	1.3%	0.73

Risk Flags Details

Symbol	High Vol	Ext. DD	Vol Collapse	Severe Dec	Ext. Dec	Poor Sharpe	Mom. Break
GJKO	✓	✓	✗	✓	✓	✗	✓
NSCU	✓	✓	✗	✓	✓	✗	✓
RML	✓	✓	✗	✓	✗	✗	✗
RUDF	✓	✓	✗	✗	✗	✗	✗
RX	✓	✓	✗	✗	✗	✗	✗
GBLK	✓	✓	✗	✗	✗	✗	✗
VG	✓	✗	✗	✗	✗	✗	✗
TZG	✓	✗	✗	✗	✗	✗	✗
DIRG	✓	✗	✗	✗	✗	✗	✗
BXL	✓	✗	✗	✗	✗	✗	✗
BG	✓	✗	✗	✗	✗	✗	✗
VHFW	✓	✗	✗	✗	✗	✗	✗
NTB	✓	✗	✗	✗	✗	✗	✗
MXA	✓	✗	✗	✗	✗	✗	✗
GD	✓	✗	✗	✗	✗	✗	✗
RB	✓	✗	✗	✗	✗	✗	✗
CDX	✗	✗	✗	✗	✗	✗	✗
GMR	✗	✗	✗	✗	✗	✗	✗
MC	✗	✗	✗	✗	✗	✗	✗
BQZ	✗	✗	✗	✗	✗	✗	✗
TUM	✗	✗	✗	✗	✗	✗	✗
MYKB	✗	✗	✗	✗	✗	✗	✗
ACM	✗	✗	✗	✗	✗	✗	✗
VX	✗	✗	✗	✗	✗	✗	✗
SJG	✗	✗	✗	✗	✗	✗	✗
PIC	✗	✗	✗	✗	✗	✗	✗
AT	✗	✗	✗	✗	✗	✗	✗
CRW	✗	✗	✗	✗	✗	✗	✗
XTK	✗	✗	✗	✗	✗	✗	✗
MPN	✗	✗	✗	✗	✗	✗	✗
NBUX	✗	✗	✗	✗	✗	✗	✗
MVNA	✗	✗	✗	✗	✗	✗	✗
MIA	✗	✗	✗	✗	✗	✗	✗
DGQ	✗	✗	✗	✗	✗	✗	✗
DVMD	✗	✗	✗	✗	✗	✗	✗
XTWC	✗	✗	✗	✗	✗	✗	✗
SCR	✗	✗	✗	✗	✗	✗	✗
RC	✗	✗	✗	✗	✗	✗	✗

VHX	✗	✗	✗	✗	✗	✗	✗
CCG	✗	✗	✗	✗	✗	✗	✗
BFU	✗	✗	✗	✗	✗	✗	✗
BI	✗	✗	✗	✗	✗	✗	✗
TSV	✗	✗	✗	✗	✗	✗	✗
NWW	✗	✗	✗	✗	✗	✗	✗
VMX	✗	✗	✗	✗	✗	✗	✗
GYKE	✗	✗	✗	✗	✗	✗	✗
DL	✗	✗	✗	✗	✗	✗	✗
SOD	✗	✗	✗	✗	✗	✗	✗
NOU	✗	✗	✗	✗	✗	✗	✗
CD	✗	✗	✗	✗	✗	✗	✗
MO	✗	✗	✗	✗	✗	✗	✗
DJ	✗	✗	✗	✗	✗	✗	✗
MMOY	✗	✗	✗	✗	✗	✗	✗
GXP	✗	✗	✗	✗	✗	✗	✗
CJOQ	✗	✗	✗	✗	✗	✗	✗
ZGJH	✗	✗	✗	✗	✗	✗	✗
PO	✗	✗	✗	✗	✗	✗	✗
AZKE	✗	✗	✗	✗	✗	✗	✗
XDE	✗	✗	✗	✗	✗	✗	✗
XU	✗	✗	✗	✗	✗	✗	✗
XD	✗	✗	✗	✗	✗	✗	✗
ATP	✗	✗	✗	✗	✗	✗	✗
ACO	✗	✗	✗	✗	✗	✗	✗
ZOR	✗	✗	✗	✗	✗	✗	✗
BZS	✗	✗	✗	✗	✗	✗	✗
ASTB	✗	✗	✗	✗	✗	✗	✗
DN	✗	✗	✗	✗	✗	✗	✗
DCC	✗	✗	✗	✗	✗	✗	✗
RVNE	✗	✗	✗	✗	✗	✗	✗

Data Summary:
• Total Assets: 69
• Data Generated: 2026-02-23 21:07:23
• 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.