

# Portfolio Risk Analysis Report

**Report Date:** February 23, 2026  
**Portfolio Size:** 65 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):** 59 Assets

## Executive Summary

This report presents a comprehensive risk analysis of a portfolio containing 65 assets with a combined market capitalization of \$8789.3 billion. **Key Findings:** • 6 assets (9.2%) are rated as HIGH RISK (RED) • 0 assets (0.0%) are rated as MEDIUM RISK (YELLOW) • Average portfolio volatility: 42.5% • Maximum drawdown observed: -70.0% **Risk Concentration:** The analysis reveals significant risk concentration in 6 assets requiring immediate attention and potential portfolio rebalancing. **Sentiment Analysis:** • 1 RED-flagged assets show negative market sentiment • Average sentiment score for flagged assets: -0.282 • News coverage indicates heightened market concern for these positions

## Portfolio Overview

### Sector Allocation

| Sector                 | Assets | Market Cap (\$B) | Percentage |
|------------------------|--------|------------------|------------|
| Healthcare             | 7      | 2933.14          | 33.4%      |
| Industrial             | 5      | 1027.60          | 11.7%      |
| Energy                 | 10     | 929.97           | 10.6%      |
| Financial Services     | 5      | 842.80           | 9.6%       |
| Consumer Discretionary | 6      | 746.11           | 8.5%       |
| Technology             | 6      | 745.70           | 8.5%       |
| Consumer Staples       | 10     | 574.29           | 6.5%       |
| Utilities              | 7      | 347.26           | 4.0%       |
| Materials              | 6      | 341.61           | 3.9%       |
| Real Estate            | 3      | 300.87           | 3.4%       |

## Risk Analysis Results

### Risk Distribution:

- HIGH RISK (RED): 6 assets
- MEDIUM RISK (YELLOW): 0 assets
- LOW RISK (GREEN): 59 assets

### High Risk Assets

| Symbol | Sector           | Risk Rating | Volatility | Max Drawdown | Risk Score |
|--------|------------------|-------------|------------|--------------|------------|
| MBH    | Industrial       | RED         | 57.6%      | -50.3%       | 5          |
| ZEA    | Utilities        | RED         | 63.7%      | -48.4%       | 5          |
| TB     | Consumer Staples | RED         | 69.3%      | -44.2%       | 5          |
| AY     | Materials        | RED         | 99.7%      | -66.0%       | 2          |
| REV    | Real Estate      | RED         | 74.3%      | -70.0%       | 2          |

|    |            |     |       |        |   |
|----|------------|-----|-------|--------|---|
| SM | Technology | RED | 92.6% | -62.1% | 2 |
|----|------------|-----|-------|--------|---|

## Machine Learning Analysis

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

- Total Anomalies Detected: 10
- Critical Anomalies: 5
- High Risk Anomalies: 1
- Anomaly Rate: 15.4%

**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

- 5 assets show critical anomalous behavior requiring immediate review
- Anomaly detection identified 10 assets with unusual patterns
- Key risk drivers: Max Drawdown, Volatility, Sharpe Ratio

### Critical Anomalies Detected

| Symbol | Sector           | Anomaly Score | Severity | Recommendation                              |
|--------|------------------|---------------|----------|---|
| AY     | Materials        | 100.0         | CRITICAL | Critical anomaly - Consider immediate po... |
| MBH    | Industrial       | 97.1          | CRITICAL | Critical anomaly - Consider immediate po... |
| SM     | Technology       | 93.9          | CRITICAL | Critical anomaly - Consider immediate po... |
| ZEA    | Utilities        | 87.3          | CRITICAL | Critical anomaly - Consider immediate po... |
| TB     | Consumer Staples | 86.4          | CRITICAL | Critical anomaly - Consider immediate po... |
| REV    | Real Estate      | 79.2          | HIGH     | Significant anomaly - Conduct thorough d... |

### Top Risk Factors (Feature Importance)

1. Max Drawdown: 31.7% importance
2. Volatility: 18.6% importance
3. Sharpe Ratio: 18.0% importance
4. Price Change 6M: 8.4% importance
5. Price Change 3M: 7.9% importance

### ML Validation Results

**Overall Validation Status:** WARNING

**Checks Passed:** 3 / 4

✓ **Anomaly Detection Validation:** PASS

total\_assets: 65, anomalies\_detected: 10, anomaly\_rate: 15.4

■ **Risk Prediction Validation:** WARNING

model\_accuracy: 100.0, predictions\_made: 65, rating\_changes: 0

✓ **Feature Quality Validation:** PASS

features\_checked: 9, nan\_features: 0, total\_samples: 65

✓ **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: -0.282
- Assets with negative sentiment: 1/6
- Total news articles analyzed: 118

## Sentiment Analysis Results

| Symbol | Sentiment Score | Label    | News Count | Trend         | Key Themes                               |
|--------|-----------------|----------|------------|---------------|--|
| TB     | -0.339          | NEGATIVE | 18         | STABLE        | operations, regulatory, earnings         |
| REV    | -0.291          | NEUTRAL  | 23         | DETERIORATING | earnings, financial_health, operations   |
| SM     | -0.283          | NEUTRAL  | 22         | DETERIORATING | earnings, management, financial_health   |
| MBH    | -0.272          | NEUTRAL  | 16         | DETERIORATING | regulatory, financial_health, earnings   |
| ZEA    | -0.256          | NEUTRAL  | 20         | DETERIORATING | operations, earnings, regulatory         |
| AY     | -0.252          | NEUTRAL  | 19         | STABLE        | regulatory, management, financial_health |

## Detailed Asset Analysis

### Asset: MBH

**Sector:** Industrial

**Current Price:** \$192.86

**Market Cap:** \$211.94B

**Risk Rating:** RED

**Risk Metrics:**

- Volatility: 57.6%
- Maximum Drawdown: -50.3%
- Beta: -0.31
- Sharpe Ratio: -0.44
- RSI: 10.3

**Performance:**

- 1-Month Return: -40.5%
- 3-Month Return: -38.0%
- 6-Month Return: -26.1%

**Risk Flags:**

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

**Market Sentiment:**

- Sentiment Score: -0.272 (NEUTRAL)
- News Articles: 16
- Trend: DETERIORATING

## Asset: ZEA

**Sector:** Utilities

**Current Price:** \$43.33

**Market Cap:** \$16.81B

**Risk Rating:** RED

**Risk Metrics:**

- Volatility: 63.7%
- Maximum Drawdown: -48.4%
- Beta: 0.01
- Sharpe Ratio: -0.37
- RSI: 14.1

**Performance:**

- 1-Month Return: -39.6%
- 3-Month Return: -25.9%
- 6-Month Return: -44.4%

**Risk Flags:**

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

**Market Sentiment:**

- Sentiment Score: -0.256 (NEUTRAL)
- News Articles: 20
- Trend: DETERIORATING

## Asset: TB

**Sector:** Consumer Staples

**Current Price:** \$82.94

**Market Cap:** \$13.68B

**Risk Rating:** RED

**Risk Metrics:**

- Volatility: 69.3%
- Maximum Drawdown: -44.2%
- Beta: 0.10
- Sharpe Ratio: -0.15
- RSI: 20.3

**Performance:**

- 1-Month Return: -28.4%
- 3-Month Return: -26.8%
- 6-Month Return: -29.7%

**Risk Flags:**

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

**Market Sentiment:**

- Sentiment Score: -0.339 (NEGATIVE)
- News Articles: 18
- Trend: STABLE

## Asset: AY

**Sector:** Materials

**Current Price:** \$107.39

**Market Cap:** \$78.61B

**Risk Rating:** RED

**Risk Metrics:**

- Volatility: 99.7%
- Maximum Drawdown: -66.0%
- Beta: 0.16
- Sharpe Ratio: -0.15
- RSI: 70.2

**Performance:**

- 1-Month Return: 53.1%
- 3-Month Return: 29.7%
- 6-Month Return: 44.6%

**Risk Flags:**

- High Volatility, Extreme Drawdown

**Market Sentiment:**

- Sentiment Score: -0.252 (NEUTRAL)
- News Articles: 19
- Trend: STABLE

## Asset: REV

**Sector:** Real Estate

**Current Price:** \$150.33

**Market Cap:** \$261.86B

**Risk Rating:** RED

**Risk Metrics:**

- Volatility: 74.3%
- Maximum Drawdown: -70.0%
- Beta: -0.04
- Sharpe Ratio: 0.01
- RSI: 64.5

**Performance:**

- 1-Month Return: 17.3%
- 3-Month Return: 3.8%
- 6-Month Return: -35.2%

**Risk Flags:**

- High Volatility, Extreme Drawdown

**Market Sentiment:**

- Sentiment Score: -0.291 (NEUTRAL)
- News Articles: 23
- 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 1 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:  $-0.3 \leq \text{Score} \leq 0.3$

#### Report Generation Details:

- Generated: 2026-02-23 20:49:52
- Analysis Period: 12 months
- Total Assets Analyzed: 65
- 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\_204952.csv

**Risk Analysis CSV:** risk\_analysis\_20260223\_204952.csv

The tables below provide summary information for quick reference.

### Performance Metrics Data

| Symbol | 1M Return | 3M Return | 6M Return | Vol Decline | Sharpe Ratio |
|--------|-----------|-----------|-----------|-------------|--------------|
| AA     | 1.1%      | 3.9%      | 7.6%      | 1.5%        | 0.64         |
| ARBS   | 2.9%      | 5.0%      | 12.5%     | 0.8%        | 0.77         |
| AY     | 53.1%     | 29.7%     | 44.6%     | 12.1%       | -0.15        |
| BF     | 2.7%      | 3.4%      | 11.5%     | 0.7%        | 0.54         |
| BJLJ   | 0.5%      | 3.8%      | 8.4%      | 2.3%        | 0.42         |
| BPCF   | -1.8%     | 3.4%      | 3.7%      | 1.8%        | 0.55         |
| CCW    | 2.9%      | 2.7%      | 7.4%      | 3.4%        | 0.45         |
| CPFD   | 2.5%      | 4.6%      | 12.8%     | 1.1%        | 0.76         |
| DB     | 4.0%      | 5.6%      | 4.7%      | 0.5%        | 0.45         |
| DG     | 3.6%      | 3.3%      | 7.6%      | -0.6%       | 0.65         |
| DK     | 3.6%      | 5.7%      | 4.8%      | -1.5%       | 0.45         |
| DLWW   | 3.5%      | 4.4%      | 9.6%      | -0.6%       | 0.65         |
| DP     | 1.8%      | 0.0%      | 5.1%      | 0.3%        | 0.51         |
| DPT    | -0.7%     | 3.0%      | 9.1%      | 1.4%        | 0.57         |
| DRO    | 3.9%      | 3.2%      | 9.8%      | 1.1%        | 0.60         |
| DTQ    | 1.3%      | 5.1%      | 12.3%     | 0.7%        | 0.62         |
| GI     | 4.4%      | 3.5%      | 12.8%     | 1.4%        | 0.65         |
| GJR    | 0.0%      | 3.0%      | 4.6%      | 2.7%        | 0.49         |
| GNFQ   | 3.9%      | 3.9%      | 11.4%     | -0.4%       | 0.66         |
| GPII   | 2.8%      | 5.8%      | 8.4%      | 0.9%        | 0.46         |
| GXJ    | 3.5%      | 2.7%      | 11.1%     | -1.6%       | 0.59         |
| GYJ    | 0.9%      | 4.9%      | 11.4%     | 2.8%        | 0.75         |
| MBH    | -40.5%    | -38.0%    | -26.1%    | 8.4%        | -0.44        |
| MEF    | 4.1%      | 2.8%      | 14.5%     | 3.3%        | 0.70         |
| MHD    | 3.3%      | 6.6%      | 9.6%      | -0.3%       | 0.59         |
| MQDM   | 3.7%      | 3.7%      | 9.1%      | -0.5%       | 0.66         |
| MZI    | -0.7%     | 2.9%      | 11.3%     | 1.9%        | 0.77         |
| NLCG   | 3.6%      | 8.0%      | 13.0%     | -0.9%       | 0.76         |
| NPC    | 3.7%      | 3.7%      | 12.3%     | 1.6%        | 0.76         |
| NS     | -1.1%     | 3.2%      | 11.5%     | -0.1%       | 0.65         |

|      |        |        |        |        |       |
|------|--------|--------|--------|--------|-------|
| NU   | -1.2%  | 0.4%   | 3.5%   | 1.0%   | 0.40  |
| PB   | 1.2%   | 7.9%   | 10.3%  | -0.7%  | 0.72  |
| PFW  | 0.4%   | 1.2%   | 7.8%   | 1.2%   | 0.58  |
| PGK  | 4.1%   | 1.3%   | 8.1%   | -2.7%  | 0.46  |
| PY   | 3.9%   | 7.3%   | 10.3%  | -1.4%  | 0.63  |
| RB   | 1.4%   | 3.5%   | 7.5%   | 1.5%   | 0.77  |
| REV  | 17.3%  | 3.8%   | -35.2% | 2.3%   | 0.01  |
| RG   | -1.0%  | 2.8%   | 9.4%   | -0.3%  | 0.67  |
| RQ   | -0.1%  | 5.6%   | 5.4%   | -1.3%  | 0.57  |
| RQD  | -0.1%  | 1.8%   | 8.1%   | -0.4%  | 0.61  |
| RRX  | 1.1%   | 6.1%   | 13.4%  | -1.5%  | 0.74  |
| RYA  | -1.8%  | 0.6%   | 5.1%   | 1.8%   | 0.46  |
| RZQ  | 2.0%   | 6.1%   | 14.2%  | 1.2%   | 0.75  |
| SEJ  | 3.1%   | 5.6%   | 7.3%   | 0.6%   | 0.66  |
| SJJ  | 0.4%   | 4.2%   | 14.5%  | -0.2%  | 0.81  |
| SM   | 11.6%  | 13.2%  | 35.3%  | -15.8% | 0.04  |
| TB   | -28.4% | -26.8% | -29.7% | -4.7%  | -0.15 |
| TMAG | 1.5%   | 4.1%   | 7.9%   | 1.0%   | 0.64  |
| TUSG | 0.9%   | 4.0%   | 9.9%   | 0.6%   | 0.72  |
| VW   | -0.5%  | 6.9%   | 8.9%   | 0.6%   | 0.61  |
| VZX  | 0.9%   | 8.2%   | 9.9%   | 2.9%   | 0.77  |
| XIE  | 3.0%   | 1.4%   | 7.7%   | 0.9%   | 0.57  |
| XQA  | 3.2%   | 0.6%   | 8.4%   | 2.5%   | 0.41  |
| XQJ  | 3.5%   | 6.8%   | 6.6%   | 0.2%   | 0.56  |
| XQL  | 3.3%   | 5.3%   | 10.2%  | 0.7%   | 0.45  |
| XR   | 4.3%   | 2.5%   | 5.8%   | 1.7%   | 0.58  |
| XR   | 4.1%   | 2.6%   | 8.7%   | -2.0%  | 0.52  |
| XYRU | 1.2%   | 3.7%   | 14.7%  | -0.6%  | 0.79  |
| XYW  | 1.1%   | 5.3%   | 5.9%   | 2.1%   | 0.43  |
| ZCXL | 1.6%   | 6.8%   | 11.6%  | 1.7%   | 0.62  |
| ZEA  | -39.6% | -25.9% | -44.4% | 0.0%   | -0.37 |
| ZI   | 0.8%   | 2.4%   | 6.0%   | 0.1%   | 0.56  |
| ZIP  | 1.1%   | 3.2%   | 12.6%  | 2.2%   | 0.62  |
| ZJ   | 2.7%   | 5.7%   | 5.2%   | 1.0%   | 0.53  |
| ZLMI | -1.0%  | 2.8%   | 8.5%   | -1.8%  | 0.53  |

## Risk Flags Details

| Symbol | High Vol | Ext. DD | Vol Collapse | Severe Dec | Ext. Dec | Poor Sharpe | Mom. Break |
|--------|----------|---------|--------------|------------|----------|-------------|------------|
| MBH    | ✓        | ✓       | ✗            | ✓          | ✓        | ✗           | ✓          |

|      |   |   |   |   |   |   |   |
|------|---|---|---|---|---|---|---|
| ZEА  | ✓ | ✓ | ✗ | ✓ | ✓ | ✗ | ✓ |
| TВ   | ✓ | ✓ | ✗ | ✓ | ✓ | ✗ | ✓ |
| АУ   | ✓ | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ |
| REV  | ✓ | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ |
| SM   | ✓ | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ |
| MHD  | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| VW   | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| DP   | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| BPCF | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| XYW  | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| GYJ  | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| TMAG | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| DB   | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| XQL  | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| DTQ  | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| MZI  | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| RRX  | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| RG   | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| ZIP  | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| AA   | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| GPII | ✓ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| RQD  | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| MEF  | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| VZX  | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| RZQ  | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| GI   | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| NLCG | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| DK   | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| PFW  | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| DPT  | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| NS   | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| ZI   | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| XIE  | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| NU   | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| RQ   | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| CPFD | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| ZCXL | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| SJJ  | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| XQJ  | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| RB   | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| GJR  | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |

|      |   |   |   |   |   |   |   |
|------|---|---|---|---|---|---|---|
| DRO  | X | X | X | X | X | X | X |
| CCW  | X | X | X | X | X | X | X |
| BJLJ | X | X | X | X | X | X | X |
| ZJ   | X | X | X | X | X | X | X |
| XYRU | X | X | X | X | X | X | X |
| TUSG | X | X | X | X | X | X | X |
| GNFQ | X | X | X | X | X | X | X |
| ARBS | X | X | X | X | X | X | X |
| NPC  | X | X | X | X | X | X | X |
| XR   | X | X | X | X | X | X | X |
| PGK  | X | X | X | X | X | X | X |
| XR   | X | X | X | X | X | X | X |
| RYA  | X | X | X | X | X | X | X |
| MQDM | X | X | X | X | X | X | X |
| GXJ  | X | X | X | X | X | X | X |
| XQA  | X | X | X | X | X | X | X |
| SEJ  | X | X | X | X | X | X | X |
| DG   | X | X | X | X | X | X | X |
| ZLMI | X | X | X | X | X | X | X |
| DLWW | X | X | X | X | X | X | X |
| BF   | X | X | X | X | X | X | X |
| PB   | X | X | X | X | X | X | X |
| PY   | X | X | X | X | X | X | X |

#### Data Summary:

- Total Assets: 65
- Data Generated: 2026-02-23 20:49:52
- 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.