

Portfolio Risk Analysis Report

Report Date: February 24, 2026
Portfolio Size: 92 Assets
Analysis Period: 12 Months
Generated by: Automated Risk Analysis Pipeline

Risk Assessment Summary

HIGH RISK (RED): 41 Assets
MEDIUM RISK (YELLOW): 0 Assets
LOW RISK (GREEN): 51 Assets

Executive Summary

This report presents a comprehensive risk analysis of a portfolio containing 92 assets with a combined market capitalization of \$10047.1 billion. **Key Findings:** • 41 assets (44.6%) are rated as HIGH RISK (RED) • 0 assets (0.0%) are rated as MEDIUM RISK (YELLOW) • Average portfolio volatility: 39.4% • Maximum drawdown observed: -73.2% **Risk Concentration:** The analysis reveals significant risk concentration in 41 assets requiring immediate attention and potential portfolio rebalancing. **Sentiment Analysis:** • 0 RED-flagged assets show negative market sentiment • Average sentiment score for flagged assets: 0.075 • News coverage indicates heightened market concern for these positions

Portfolio Overview

Sector Allocation

Sector	Assets	Market Cap (\$B)	Percentage
Technology	14	5788.66	57.6%
Communication Services	4	1686.63	16.8%
Healthcare	13	771.32	7.7%
Consumer Defensive	4	374.83	3.7%
Consumer Cyclical	19	369.07	3.7%
Financial Services	10	272.21	2.7%
Industrials	10	228.16	2.3%
Real Estate	8	223.56	2.2%
Basic Materials	4	155.76	1.6%
Energy	4	106.96	1.1%
Utilities	2	69.90	0.7%

Risk Analysis Results

Risk Distribution:

- HIGH RISK (RED): 41 assets
- MEDIUM RISK (YELLOW): 0 assets
- LOW RISK (GREEN): 51 assets

High Risk Assets

Symbol	Sector	Risk Rating	Volatility	Max Drawdown	Risk Score
PAR	Technology	RED	55.5%	-61.7%	6
PYPL	Financial Services	RED	43.3%	-48.5%	6
ORCL	Technology	RED	74.0%	-58.3%	6
CVLT	Technology	RED	62.4%	-58.4%	6

TYL	Technology	RED	40.0%	-49.3%	5
IQV	Healthcare	RED	37.7%	-33.6%	5
MVST	Consumer Cyclical	RED	83.4%	-67.0%	5
TENB	Technology	RED	38.3%	-43.7%	5
CHWY	Consumer Cyclical	RED	45.9%	-43.8%	5
JELD	Industrials	RED	94.1%	-73.2%	4
IRTC	Healthcare	RED	40.0%	-27.2%	4
HQY	Healthcare	RED	36.7%	-30.6%	4
MEDP	Healthcare	RED	39.5%	-33.0%	4
GEO	Industrials	RED	50.0%	-42.3%	4
CARG	Consumer Cyclical	RED	33.6%	-30.9%	4
JACK	Consumer Cyclical	RED	70.8%	-31.3%	3
WEN	Consumer Cyclical	RED	43.8%	-32.0%	3
CRL	Healthcare	RED	41.6%	-30.3%	3
KRC	Real Estate	RED	24.2%	-29.9%	3
WING	Consumer Cyclical	RED	58.6%	-34.8%	3
FOX	Communication Services	RED	28.8%	-25.0%	3
SNPS	Technology	RED	70.6%	-37.0%	3
SM	Energy	RED	45.6%	-38.2%	3
CZR	Consumer Cyclical	RED	55.4%	-34.9%	3
NWL	Consumer Defensive	RED	54.5%	-51.3%	3
FND	Consumer Cyclical	RED	43.7%	-37.2%	3
LYB	Basic Materials	RED	41.4%	-24.8%	2
SANM	Technology	RED	73.7%	-22.6%	2
LUMN	Communication Services	RED	92.6%	-47.3%	2
MRVL	Technology	RED	55.6%	-26.4%	2
MU	Technology	RED	64.9%	-20.5%	2
META	Communication Services	RED	33.4%	-24.4%	2
KBR	Industrials	RED	31.5%	-20.9%	2
IESC	Industrials	RED	67.5%	-21.8%	2
DVA	Healthcare	RED	41.9%	-24.7%	2
ACLS	Technology	RED	51.7%	-26.2%	2
MRNA	Healthcare	RED	69.5%	-22.7%	2
TDC	Technology	RED	75.5%	-25.7%	2
BBWI	Consumer Cyclical	RED	58.9%	-52.8%	2
HGV	Consumer Cyclical	RED	33.1%	-22.9%	1
LYV	Communication Services	RED	31.5%	-27.8%	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: 4
- High Risk Anomalies: 6
- Anomaly Rate: 15.2%

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 14 assets with unusual patterns
- Key risk drivers: Max Drawdown, Sharpe Ratio, Volatility

Critical Anomalies Detected

Symbol	Sector	Anomaly Score	Severity	Recommendation
FORM	Technology	100.0	CRITICAL	Critical anomaly - Consider immediate po...
MVST	Consumer Cyclical	86.8	CRITICAL	Critical anomaly - Consider immediate po...
PAR	Technology	86.5	CRITICAL	Critical anomaly - Consider immediate po...
MU	Technology	85.8	CRITICAL	Critical anomaly - Consider immediate po...
CVLT	Technology	79.0	HIGH	Significant anomaly - Conduct thorough d...
MRNA	Healthcare	76.3	HIGH	Significant anomaly - Conduct thorough d...
JELD	Industrials	69.9	HIGH	Significant anomaly - Conduct thorough d...
DVAX	Healthcare	68.3	HIGH	Significant anomaly - Conduct thorough d...
TDC	Technology	68.1	HIGH	Significant anomaly - Conduct thorough d...
ORCL	Technology	67.7	HIGH	Significant anomaly - Conduct thorough d...

Top Risk Factors (Feature Importance)

1. Max Drawdown: 57.7% importance
2. Sharpe Ratio: 13.5% importance
3. Volatility: 9.9% importance
4. Price Change 3M: 7.4% importance
5. Price Change 1M: 4.3% importance

ML Validation Results

Overall Validation Status: **WARNING**
Checks Passed: 2 / 4

✓ **Anomaly Detection Validation:** PASS
total_assets: 92, anomalies_detected: 14, anomaly_rate: 15.2
■ **Risk Prediction Validation:** WARNING

model_accuracy: 100.0, predictions_made: 92, rating_changes: 0
■ Feature Quality Validation: WARNING
features_checked: 9, nan_features: 0, total_samples: 92
✓ 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 41 RED-flagged assets using financial news from the past 12 months. **Key Findings:**

- Average sentiment score: 0.075
- Assets with negative sentiment: 0/41
- Total news articles analyzed: 124

Sentiment Analysis Results

Symbol	Sentiment Score	Label	News Count	Trend	Key Themes
IRTC	-0.156	NEUTRAL	1	IMPROVING	macro
MEDP	-0.156	NEUTRAL	1	IMPROVING	macro
META	-0.034	NEUTRAL	10	STABLE	technology, growth, regulatory
PYPL	-0.025	NEUTRAL	10	STABLE	management
KBR	-0.015	NEUTRAL	2	STABLE	technology
HQY	-0.005	NEUTRAL	4	STABLE	None
JELD	0.000	NEUTRAL	1	STABLE	earnings
JACK	0.000	NEUTRAL	1	STABLE	None
TYL	0.000	NEUTRAL	1	STABLE	financial_health
SANM	0.000	NEUTRAL	0	STABLE	None
WEN	0.000	NEUTRAL	1	STABLE	None
KRC	0.000	NEUTRAL	0	STABLE	None
SNPS	0.000	NEUTRAL	3	STABLE	earnings, financial_health, growth
MVST	0.000	NEUTRAL	0	STABLE	None
IESC	0.000	NEUTRAL	0	STABLE	None
NWL	0.000	NEUTRAL	2	STABLE	technology
CARG	0.000	NEUTRAL	2	STABLE	earnings, growth
LUMN	0.014	NEUTRAL	4	DETERIORATING	technology
MRNA	0.016	NEUTRAL	3	STABLE	technology
BBWI	0.027	NEUTRAL	5	STABLE	growth, technology
PAR	0.029	NEUTRAL	1	STABLE	technology, macro

TENB	0.033	NEUTRAL	1	STABLE	None
LYB	0.039	NEUTRAL	2	STABLE	earnings, growth
WING	0.047	NEUTRAL	1	STABLE	macro
ORCL	0.084	NEUTRAL	10	STABLE	technology, earnings, regulatory
SM	0.096	NEUTRAL	3	DETERIORATING	growth
CZR	0.113	NEUTRAL	3	IMPROVING	earnings, technology, growth
MU	0.132	NEUTRAL	10	IMPROVING	technology, earnings, macro
ACLS	0.134	NEUTRAL	2	DETERIORATING	management
CRL	0.134	NEUTRAL	4	IMPROVING	earnings, financial_health, technology
CVLT	0.136	NEUTRAL	1	DETERIORATING	earnings, growth
TDC	0.137	NEUTRAL	3	IMPROVING	None
GEO	0.143	NEUTRAL	4	STABLE	macro
CHWY	0.162	NEUTRAL	4	DETERIORATING	earnings, technology
MRVL	0.172	NEUTRAL	6	DETERIORATING	technology
FOX	0.181	NEUTRAL	4	IMPROVING	None
IQV	0.222	NEUTRAL	3	IMPROVING	technology
LYV	0.244	NEUTRAL	3	DETERIORATING	technology, earnings
FND	0.249	NEUTRAL	3	DETERIORATING	earnings, technology
DVA	0.404	POSITIVE	4	IMPROVING	growth, technology
HGV	0.500	POSITIVE	1	DETERIORATING	None

Detailed Asset Analysis

Asset: PAR

Sector: Technology

Current Price: \$19.97

Market Cap: \$0.81B

Risk Rating: RED

Risk Metrics:

- Volatility: 55.5%
- Maximum Drawdown: -61.7%
- Beta: 0.18
- Sharpe Ratio: -3.34
- RSI: 38.5

Performance:

- 1-Month Return: -36.8%
- 3-Month Return: -40.4%
- 6-Month Return: 0.0%

Risk Flags:

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

Market Sentiment:

- Sentiment Score: 0.029 (NEUTRAL)
- News Articles: 1
- Trend: STABLE

Asset: PYPL

Sector: Financial Services

Current Price: \$43.69

Market Cap: \$40.88B

Risk Rating: RED

Risk Metrics:

- Volatility: 43.3%
- Maximum Drawdown: -48.5%
- Beta: -0.12
- Sharpe Ratio: -2.05
- RSI: 58.8

Performance:

- 1-Month Return: -22.8%
- 3-Month Return: -27.9%
- 6-Month Return: 0.0%

Risk Flags:

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

Market Sentiment:

- Sentiment Score: -0.025 (NEUTRAL)
- News Articles: 10
- Trend: STABLE

Asset: ORCL

Sector: Technology

Current Price: \$144.81

Market Cap: \$416.20B

Risk Rating: RED

Risk Metrics:

- Volatility: 74.0%
- Maximum Drawdown: -58.3%
- Beta: -0.84
- Sharpe Ratio: -1.09
- RSI: 43.5

Performance:

- 1-Month Return: -20.6%
- 3-Month Return: -27.0%
- 6-Month Return: 0.0%

Risk Flags:

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

Market Sentiment:

- Sentiment Score: 0.084 (NEUTRAL)
- News Articles: 10
- Trend: STABLE

Asset: CVLT

Sector: Technology

Current Price: \$88.29

Market Cap: \$3.89B

Risk Rating: RED

Risk Metrics:

- Volatility: 62.4%
- Maximum Drawdown: -58.4%
- Beta: 0.44

- Sharpe Ratio: -2.16
- RSI: 63.6

Performance:

- 1-Month Return: -31.7%
- 3-Month Return: -26.3%
- 6-Month Return: 0.0%

Risk Flags:

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

Market Sentiment:

- Sentiment Score: 0.136 (NEUTRAL)
- News Articles: 1
- Trend: DETERIORATING

Asset: TYL

Sector: Technology

Current Price: \$323.43

Market Cap: \$13.99B

Risk Rating: RED

Risk Metrics:

- Volatility: 40.0%
- Maximum Drawdown: -49.3%
- Beta: 0.16
- Sharpe Ratio: -2.64
- RSI: 47.1

Performance:

- 1-Month Return: -26.5%
- 3-Month Return: -31.6%
- 6-Month Return: 0.0%

Risk Flags:

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

Market Sentiment:

- Sentiment Score: 0.000 (NEUTRAL)
- News Articles: 1
- 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 41 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: $-0.3 \leq \text{Score} \leq 0.3$

Report Generation Details:

- Generated: 2026-02-24 19:50:30
- Analysis Period: 12 months
- Total Assets Analyzed: 92
- 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_20260224_195030.csv

Risk Analysis CSV: risk_analysis_20260224_195030.csv

The tables below provide summary information for quick reference.

Performance Metrics Data

Symbol	1M Return	3M Return	6M Return	Vol Decline	Sharpe Ratio
ABBV	3.6%	-2.4%	0.0%	10.9%	0.94
ACLS	-8.4%	6.2%	0.0%	51.5%	0.21
AGNC	-3.4%	13.4%	0.0%	15.8%	2.40
AME	7.4%	21.2%	0.0%	2.8%	2.40
AMSF	-0.3%	-5.3%	0.0%	-1.1%	-1.66
AR	-5.2%	0.1%	0.0%	0.1%	0.38
AVB	-0.3%	-0.9%	0.0%	7.6%	-0.78
AVY	4.7%	16.3%	0.0%	-2.1%	1.37
BBWI	9.9%	58.7%	0.0%	-15.4%	-0.44
BF-B	9.7%	6.6%	0.0%	-15.5%	0.45
BJ	1.2%	7.8%	0.0%	1.9%	0.22
BKR	16.1%	33.7%	0.0%	7.8%	2.57
BMJ	12.8%	34.8%	0.0%	-7.0%	2.32
CARG	-16.0%	-16.8%	0.0%	39.2%	-0.98
CHWY	-19.9%	-24.4%	0.0%	2.0%	-2.04
CRL	-24.8%	-0.2%	0.0%	39.8%	0.28
CVBF	-1.7%	1.2%	0.0%	-4.9%	-0.06
CVLT	-31.7%	-26.3%	0.0%	56.0%	-2.16
CZR	-7.6%	-3.1%	0.0%	19.4%	-0.79
DGX	14.1%	9.4%	0.0%	10.0%	1.42
DLR	9.9%	13.8%	0.0%	2.1%	0.60
DVA	39.5%	24.7%	0.0%	42.7%	0.63
DVAX	-1.1%	40.4%	0.0%	-23.7%	1.71
DVN	12.3%	22.4%	0.0%	24.1%	1.38
EIX	21.7%	29.9%	0.0%	5.0%	2.96
EQIX	17.6%	25.6%	0.0%	20.0%	1.59
FAF	3.3%	4.6%	0.0%	24.2%	0.38
FND	-2.1%	14.9%	0.0%	4.7%	-0.70
FORM	36.0%	103.7%	0.0%	20.4%	3.90
FOX	-21.3%	-13.1%	0.0%	23.9%	-0.28

FULT	3.6%	18.9%	0.0%	-1.4%	0.76
GEO	-18.1%	-8.5%	0.0%	29.1%	-1.44
GGG	7.5%	13.8%	0.0%	29.7%	1.00
HBAN	-1.0%	9.1%	0.0%	34.2%	-0.07
HGV	5.5%	22.5%	0.0%	5.7%	0.14
HNI	2.1%	18.6%	0.0%	-29.9%	0.74
HQY	-11.5%	-25.9%	0.0%	-0.2%	-0.75
IESC	10.3%	39.1%	0.0%	23.6%	1.40
IQV	-31.4%	-26.9%	0.0%	62.5%	-0.62
IRTC	-14.8%	-22.6%	0.0%	26.7%	-0.98
ITT	12.5%	15.8%	0.0%	1.9%	1.34
JACK	-17.1%	4.7%	0.0%	-2.9%	0.15
JELD	-29.3%	-9.0%	0.0%	21.7%	-1.92
KBR	-6.8%	0.8%	0.0%	-7.2%	-1.41
KFY	-12.6%	-7.5%	0.0%	6.4%	-1.54
KO	10.8%	11.0%	0.0%	12.9%	2.23
KRC	-11.5%	-23.4%	0.0%	26.4%	-2.24
LUMN	-13.7%	-1.8%	0.0%	19.0%	1.31
LYB	15.9%	35.4%	0.0%	17.8%	0.57
LYV	6.9%	21.0%	0.0%	0.9%	-0.25
MAR	8.9%	16.6%	0.0%	9.2%	1.95
MASI	25.2%	17.6%	0.0%	71.6%	1.00
MCK	15.2%	10.1%	0.0%	18.4%	2.22
MEDP	-26.3%	-25.0%	0.0%	48.3%	-0.18
MEOH	2.1%	39.6%	0.0%	4.2%	1.72
MET	-1.2%	1.6%	0.0%	12.5%	-0.41
META	-4.8%	7.7%	0.0%	7.0%	-0.87
MLM	6.9%	15.6%	0.0%	18.9%	1.18
MOV	13.2%	34.6%	0.0%	-3.2%	2.46
MRNA	6.6%	115.6%	0.0%	-6.6%	2.51
MRVL	-3.9%	1.5%	0.0%	-19.0%	0.32
MTB	3.1%	18.1%	0.0%	15.2%	1.10
MU	8.5%	103.7%	0.0%	15.2%	4.27
MVST	-22.5%	-35.0%	0.0%	-31.5%	-0.21
NNN	6.9%	10.1%	0.0%	5.0%	1.02
NTCT	2.3%	9.7%	0.0%	6.0%	0.98
NVDA	3.6%	7.9%	0.0%	1.9%	0.53
NWL	5.0%	40.4%	0.0%	-2.7%	-0.58
OI	-4.0%	12.9%	0.0%	-21.5%	0.84
ORCL	-20.6%	-27.0%	0.0%	8.9%	-1.09
OTIS	-0.2%	2.7%	0.0%	38.9%	0.58

OUT	8.1%	17.0%	0.0%	7.2%	2.49
PAR	-36.8%	-40.4%	0.0%	75.2%	-3.34
PCG	22.9%	19.5%	0.0%	4.6%	1.84
PII	-7.4%	1.6%	0.0%	17.0%	0.85
PNC	-0.3%	18.5%	0.0%	3.6%	0.81
PWR	20.7%	32.1%	0.0%	17.5%	2.34
PYPL	-22.8%	-27.9%	0.0%	60.4%	-2.05
SANM	-11.9%	9.5%	0.0%	37.3%	1.18
SHW	4.8%	8.3%	0.0%	8.8%	0.01
SM	17.2%	24.0%	0.0%	80.6%	-0.84
SNPS	-12.0%	13.9%	0.0%	12.1%	-0.56
TDC	2.3%	11.7%	0.0%	48.7%	1.31
TENB	-19.7%	-28.8%	0.0%	60.6%	-2.63
TJX	5.7%	4.8%	0.0%	8.8%	1.89
TPR	22.7%	47.6%	0.0%	2.2%	2.50
TYL	-26.5%	-31.6%	0.0%	75.8%	-2.64
UDR	1.5%	6.8%	0.0%	25.6%	-0.14
UMBF	-1.9%	10.8%	0.0%	17.6%	-0.01
WEN	-4.6%	-5.4%	0.0%	44.3%	-1.15
WING	-11.1%	-1.1%	0.0%	28.8%	-0.90
XPEL	-6.5%	13.1%	0.0%	6.2%	1.76

Risk Flags Details

Symbol	High Vol	Ext. DD	Vol Collapse	Severe Dec	Ext. Dec	Poor Sharpe	Mom. Break
PAR	✓	✓	✗	✓	✓	✓	✓
PYPL	✓	✓	✗	✓	✓	✓	✓
ORCL	✓	✓	✗	✓	✓	✓	✓
CVLT	✓	✓	✗	✓	✓	✓	✓
TYL	✗	✓	✗	✓	✓	✓	✓
IQV	✗	✓	✗	✓	✓	✓	✓
MVST	✓	✓	✗	✓	✓	✗	✓
TENB	✗	✓	✗	✓	✓	✓	✓
CHWY	✓	✓	✗	✓	✗	✓	✓
JELD	✓	✓	✗	✓	✗	✓	✗
IRTC	✓	✓	✗	✗	✗	✓	✓
HQY	✗	✓	✗	✗	✓	✓	✓
MEDP	✗	✓	✗	✓	✓	✗	✓
GEO	✓	✓	✗	✓	✗	✓	✗
CARG	✗	✓	✗	✓	✗	✓	✓

JACK	✓	✓	✗	✓	✗	✗	✗
WEN	✓	✓	✗	✗	✗	✓	✗
CRL	✓	✓	✗	✓	✗	✗	✗
KRC	✗	✓	✗	✗	✗	✓	✓
WING	✓	✓	✗	✗	✗	✓	✗
FOX	✗	✓	✗	✓	✗	✗	✓
SNPS	✓	✓	✗	✗	✗	✓	✗
SM	✓	✓	✗	✗	✗	✓	✗
CZR	✓	✓	✗	✗	✗	✓	✗
NWL	✓	✓	✗	✗	✗	✓	✗
FND	✓	✓	✗	✗	✗	✓	✗
LYB	✓	✓	✗	✗	✗	✗	✗
SANM	✓	✓	✗	✗	✗	✗	✗
LUMN	✓	✓	✗	✗	✗	✗	✗
MRVL	✓	✓	✗	✗	✗	✗	✗
MU	✓	✓	✗	✗	✗	✗	✗
META	✗	✓	✗	✗	✗	✓	✗
KBR	✗	✓	✗	✗	✗	✓	✗
IESC	✓	✓	✗	✗	✗	✗	✗
DVA	✓	✓	✗	✗	✗	✗	✗
ACLS	✓	✓	✗	✗	✗	✗	✗
MRNA	✓	✓	✗	✗	✗	✗	✗
TDC	✓	✓	✗	✗	✗	✗	✗
BBWI	✓	✓	✗	✗	✗	✗	✗
AVB	✗	✗	✗	✗	✗	✓	✗
MASI	✓	✗	✗	✗	✗	✗	✗
AMSF	✗	✗	✗	✗	✗	✓	✗
KFY	✗	✗	✗	✗	✗	✓	✗
FORM	✓	✗	✗	✗	✗	✗	✗
HGV	✗	✓	✗	✗	✗	✗	✗
MEOH	✓	✗	✗	✗	✗	✗	✗
LYV	✗	✓	✗	✗	✗	✗	✗
PII	✓	✗	✗	✗	✗	✗	✗
DVAX	✓	✗	✗	✗	✗	✗	✗
DGX	✗	✗	✗	✗	✗	✗	✗
MTB	✗	✗	✗	✗	✗	✗	✗
EIX	✗	✗	✗	✗	✗	✗	✗
HBAN	✗	✗	✗	✗	✗	✗	✗
DVN	✗	✗	✗	✗	✗	✗	✗
FAF	✗	✗	✗	✗	✗	✗	✗
OTIS	✗	✗	✗	✗	✗	✗	✗

AVY	X	X	X	X	X	X	X
FULT	X	X	X	X	X	X	X
MET	X	X	X	X	X	X	X
MLM	X	X	X	X	X	X	X
BJ	X	X	X	X	X	X	X
AR	X	X	X	X	X	X	X
MOV	X	X	X	X	X	X	X
UDR	X	X	X	X	X	X	X
AME	X	X	X	X	X	X	X
PNC	X	X	X	X	X	X	X
NTCT	X	X	X	X	X	X	X
GGG	X	X	X	X	X	X	X
OI	X	X	X	X	X	X	X
BKR	X	X	X	X	X	X	X
CVBF	X	X	X	X	X	X	X
SHW	X	X	X	X	X	X	X
BMY	X	X	X	X	X	X	X
MCK	X	X	X	X	X	X	X
NVDA	X	X	X	X	X	X	X
XPEL	X	X	X	X	X	X	X
ITT	X	X	X	X	X	X	X
MAR	X	X	X	X	X	X	X
KO	X	X	X	X	X	X	X
ABBV	X	X	X	X	X	X	X
OUT	X	X	X	X	X	X	X
BF-B	X	X	X	X	X	X	X
HNI	X	X	X	X	X	X	X
TJX	X	X	X	X	X	X	X
NNN	X	X	X	X	X	X	X
DLR	X	X	X	X	X	X	X
EQIX	X	X	X	X	X	X	X
PWR	X	X	X	X	X	X	X
TPR	X	X	X	X	X	X	X
AGNC	X	X	X	X	X	X	X
UMBF	X	X	X	X	X	X	X
PCG	X	X	X	X	X	X	X

Data Summary:

- Total Assets: 92
- Data Generated: 2026-02-24 19:50:30
- 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.