

```
In [ ]: import pandas as pd
import os
import sqlite3
import numpy as np
import matplotlib.pyplot as plt
from datetime import datetime
from scipy import stats
import matplotlib
from matplotlib.dates import DateFormatter
import matplotlib.dates as md
import datetime as dt
from pivottablejs import pivot_ui
from IPython.display import HTML
import seaborn as sns
import rpy2
# import qgrid
# import ipywidgets as widgets
```

```
In [ ]: def time_to_int(dateobj):
    total = int(dateobj.strftime('%S'))
    total += int(dateobj.strftime('%M')) * 60
    total += int(dateobj.strftime('%H')) * 60 * 60
    total += (int(dateobj.strftime('%j')) - 1) * 60 * 60 * 24
    total += (int(dateobj.strftime('%Y')) - 1970) * 60 * 60 * 24 * 365
    return total

def myfunc(x):
    return slope * x + intercept
```

```
In [ ]: db_filename = 'todo.db'

db_is_new = not os.path.exists(db_filename)

conn = sqlite3.connect(db_filename)

if db_is_new:
    print('Need to create schema')
else:
    print('Database exists, assume schema does, too.')

conn.close()
```

```
In [ ]: prices = pd.read_excel('SP1500_screener_multiple.xlsx', sheet_name="SP1500_Sectors_Indexes_Prices")
```

```
In [ ]: stock_fundamentals = pd.read_excel('SP1500_screener_multiple.xlsx', sheet_name="Stock_Fundamentals")
```

```
In [ ]: print(stock_fundamentals.set_index(stock_fundamentals.iloc[:, 0]).index)
```

```
In [153]: import warnings
warnings.filterwarnings("ignore")

# Load dataset
def parser(x):
    return datetime.strptime('190'+x, '%Y-%m')

# evaluate an ARIMA model for a given order (p,d,q)
def evaluate_arima_model(X, arima_order):
    # prepare training dataset
    train_size = int(len(X) * 0.66)
    train, test = X[0:train_size], X[train_size:]
    history = [x for x in train]
    # make predictions
    predictions = list()
    for t in range(len(test)):
        model = ARIMA(history, order=arima_order)
        model_fit = model.fit()
        yhat = model_fit.forecast()[0]
        predictions.append(yhat)
        history.append(test[t])
    # calculate out of sample error
    error = mean_squared_error(test, predictions)
    return error
```

```

# evaluate combinations of p, d and q values for an ARIMA model
def evaluate_models(dataset, p_values, d_values, q_values):
    dataset = dataset.astype('float32')
    best_score, best_cfg = float("inf"), None
    for p in p_values:
        for d in d_values:
            for q in q_values:
                order = (p,d,q)
                try:
                    mse = evaluate_arima_model(dataset, order)
                    if mse < best_score:
                        best_score, best_cfg = mse, order
                    print('ARIMA%s MSE=%f' % (order,mse))
                except:
                    continue
    print('Best ARIMA%s MSE=%f' % (best_cfg, best_score))

# evaluate parameters
p_values = [0, 1, 2, 4, 6, 8, 10]
d_values = range(0, 3)
q_values = range(0, 3)

```

In []:

In [154]: #stock_fundamentals[stock_fundamentals.set_index(stock_fundamentals.iloc[:, 0]).index=='VOX']

In [155]: #prices[prices['Symbol']=='VOX'].set_index('Date')

In [156]: #plt.plot(prices[prices['Symbol']=='VOX'].set_index('Date')['Adj Close'])

In [157]: screener = pd.read_excel('SP1500_screener_multiple.xlsx',sheet_name="Screener")

In [158]: #screener.set_index('Symbol').Loc['BA']

In [159]: fundamentals = pd.read_excel('SP1500_screener_multiple.xlsx',sheet_name="Stock_Fundamentals")
fundamentals.set_index(fundamentals.columns[0],inplace=True)

In []:

In [160]: stock_indexes = pd.read_excel('SP1500_screener_multiple.xlsx',sheet_name="SP1500")
stock_indexes.drop(stock_indexes.columns[0], axis=1, inplace=True)
stock_indexes.set_index(stock_indexes.columns[0],inplace=True)
stock_indexes

Out[160]: Market Index

Symbol	
MMM	SP500
AOS	SP500
ABT	SP500
ABBV	SP500
ABMD	SP500
...	...
KEX	SP400
TRIP	SP400
SEIC	SP400
TNDM	SP400
CASY	SP400

1505 rows × 1 columns

```
In [161... spdr_indexes = pd.read_excel('SP1500_screener_multiple.xlsx',sheet_name="spdr_indexes")
#vanguard_sectors.drop(vanguard_sectors.columns[0], axis=1, inplace=True)
spdr_indexes.set_index(spdr_indexes.columns[0],inplace=True)
spdr_indexes.columns=['Symbol']
spdr_indexes
```

```
Out[161]: Symbol
```

Unnamed: 0	
SP1500	SPTM
SP500	SPY
SP600	SLY
SP400	MDYG

```
In [162... vanguard_sectors = pd.read_excel('SP1500_screener_multiple.xlsx',sheet_name="vanguard_sectors")
#vanguard_sectors.drop(vanguard_sectors.columns[0], axis=1, inplace=True)
vanguard_sectors.set_index(vanguard_sectors.columns[0],inplace=True)
vanguard_sectors.columns=['Symbol']
vanguard_sectors
```

```
Out[162]: Symbol
```

Unnamed: 0	
Communication Services ETF	VOX
Consumer Discretionary ETF	VCR
Consumer Staples ETF	VDC
Energy ETF	VDE
Financials ETF	VFH
Health Care ETF	VHT
Industrials ETF	VIS
Information Technology ETF	VGT
Materials ETF	VAW
Real Estate ETF	VNQ
Utilities ETF	VPU

```
In [ ]:
```

```
In [ ]:
```

```
In [163... #[*spdr_indexes['Symbol'],*vanguard_sectors['Symbol']]
```

```
In [ ]:
```

```
In [164... sector_performance_return = pd.DataFrame()
```

```
for v in [*spdr_indexes['Symbol'],*vanguard_sectors['Symbol']]:
    subset = prices[prices['Symbol'] == v]
    subset_ = subset.set_index('Date').asfreq('Q')[['Adj Close']].pct_change()
    subset_.index = subset_.index.values.astype('M8[D]')
    dt_str = subset_.index[-1].strftime('%Y-%m-%d')
    tail = subset[subset.set_index('Date').index >= dt_str]
    dt_str = subset.set_index('Date').index[-1].strftime('%Y-%m-%d')
    tail_ = pd.DataFrame([(tail.set_index('Date')['Adj Close'][-1]-tail.set_index('Date')['Adj Close'][0])/tail.set_index('Date')['Adj Close'][0]],index=[datetime.strptime(dt_str, '%Y-%m-%d')],columns=['Adj Close'])
    subset_ = pd.concat([subset_,tail_],axis=0)
    sector_performance_return = pd.concat([sector_performance_return,subset_],axis=1)
```

```
In [165... sector_performance_return
```

Out[165]:

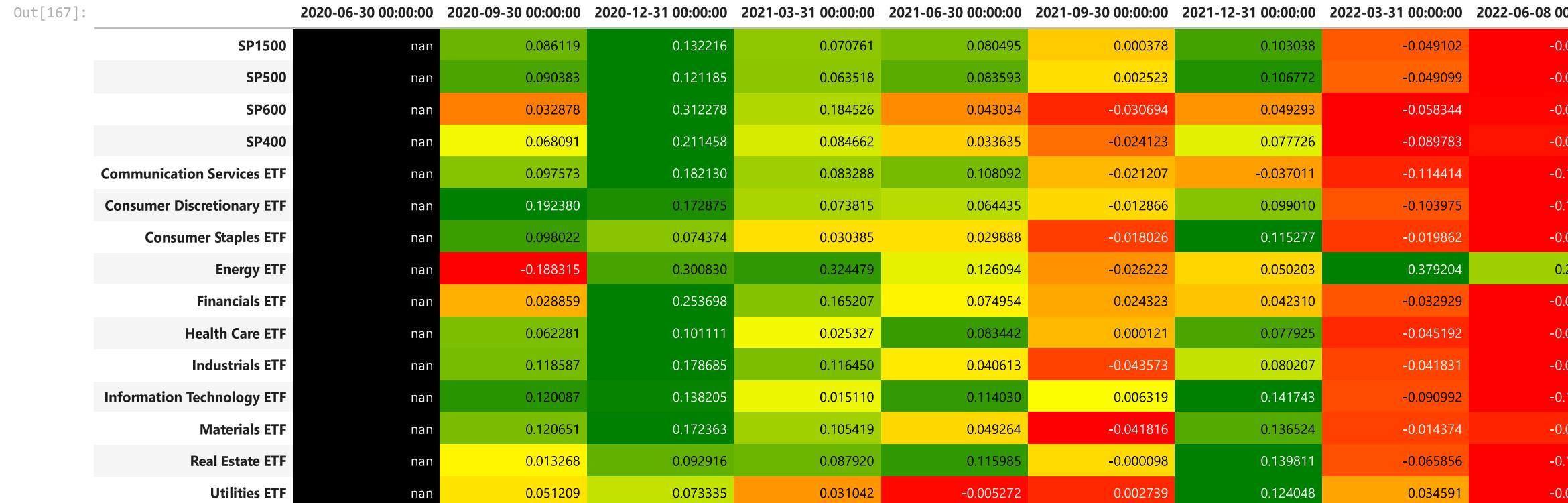
	Adj Close														
2020-06-30	NaN														
2020-09-30	0.086119	0.090383	0.032878	0.068091	0.097573	0.192380	0.098022	-0.188315	0.028859	0.062281	0.118587	0.120087	0.120651	0.013268	0.051209
2020-12-31	0.132216	0.121185	0.312278	0.211458	0.182130	0.172875	0.074374	0.300830	0.253698	0.101111	0.178685	0.138205	0.172363	0.092916	0.073335
2021-03-31	0.070761	0.063518	0.184526	0.084662	0.083288	0.073815	0.030385	0.324479	0.165207	0.025327	0.116450	0.015110	0.105419	0.087920	0.031042
2021-06-30	0.080495	0.083593	0.043034	0.033635	0.108092	0.064435	0.029888	0.126094	0.074954	0.083442	0.040613	0.114030	0.049264	0.115985	-0.005272
2021-09-30	0.000378	0.002523	-0.030694	-0.024123	-0.01207	-0.012866	-0.018026	-0.026222	0.024323	0.000121	-0.043573	0.006319	-0.041816	-0.000098	0.002739
2021-12-31	0.103038	0.106772	0.049293	0.077726	-0.037011	0.099010	0.115277	0.050203	0.042310	0.077925	0.080207	0.141743	0.136524	0.139811	0.124048
2022-03-31	-0.049102	-0.049099	-0.058344	-0.089783	-0.114414	-0.103975	-0.019862	0.379204	-0.032929	-0.045192	-0.041831	-0.090992	-0.014374	-0.065856	0.034591
2022-06-08	-0.086902	-0.089496	-0.054268	-0.078696	-0.137859	-0.162855	-0.036547	0.203756	-0.089196	-0.05272	-0.026643	-0.104734	-0.007601		

In [166]:

```
sector_performance_return.columns = [*[i for i in spdr_indexes.index],*[v for v in vanguard_sectors.index]]  
sector_performance_return = sector_performance_return.T
```

In [167]:

```
cm = sns.color_palette("blend:red,yellow,green", as_cmap=True)  
sector_performance_return.style.background_gradient(cmap = cm, axis=1)
```



In []:

In [168]:

```
sector_performance_return
```

Out[168]:

		2020-06-30	2020-09-30	2020-12-31	2021-03-31	2021-06-30	2021-09-30	2021-12-31	2022-03-31	2022-06-08
SP1500	NaN	0.086119	0.132216	0.070761	0.080495	0.000378	0.103038	-0.049102	-0.086902	
SP500	NaN	0.090383	0.121185	0.063518	0.083593	0.002523	0.106772	-0.049099	-0.089496	
SP600	NaN	0.032878	0.312278	0.184526	0.043034	-0.030694	0.049293	-0.058344	-0.054268	
SP400	NaN	0.068091	0.211458	0.084662	0.033635	-0.024123	0.077726	-0.089783	-0.078696	
Communication Services ETF	NaN	0.097573	0.182130	0.083288	0.108092	-0.021207	-0.037011	-0.114414	-0.137859	
Consumer Discretionary ETF	NaN	0.192380	0.172875	0.073815	0.064435	-0.012866	0.099010	-0.103975	-0.162855	
Consumer Staples ETF	NaN	0.098022	0.074374	0.030385	0.029888	-0.018026	0.115277	-0.019862	-0.036547	
Energy ETF	NaN	-0.188315	0.300830	0.324479	0.126094	-0.026222	0.050203	0.379204	0.203756	
Financials ETF	NaN	0.028859	0.253698	0.165207	0.074954	0.024323	0.042310	-0.032929	-0.089196	
Health Care ETF	NaN	0.062281	0.101111	0.025327	0.083442	0.000121	0.077925	-0.045192	-0.058023	
Industrials ETF	NaN	0.118587	0.178685	0.116450	0.040613	-0.043573	0.080207	-0.041831	-0.076516	
Information Technology ETF	NaN	0.120087	0.138205	0.015110	0.114030	0.006319	0.141743	-0.090992	-0.132539	
Materials ETF	NaN	0.120651	0.172363	0.105419	0.049264	-0.041816	0.136524	-0.014374	-0.026643	
Real Estate ETF	NaN	0.013268	0.092916	0.087920	0.115985	-0.000098	0.139811	-0.065856	-0.104734	
Utilities ETF	NaN	0.051209	0.073335	0.031042	-0.005272	0.002739	0.124048	0.034591	-0.007601	

In []:

```
In [169... sector_performances = pd.DataFrame()
sector_performances_values = pd.DataFrame()
for c in sector_performance_return.columns:
    print(c)
    temp = pd.DataFrame(sector_performance_return[c].sort_values(ascending=False).index,columns=[c])
    temp2 = pd.DataFrame(sector_performance_return[c].sort_values(ascending=False),columns=[c])
    temp2.reset_index(drop=True,inplace=True)
    sector_performances = pd.concat([sector_performances,temp],axis=1)
    sector_performances_values = pd.concat([sector_performances_values,temp2],axis=1)
    #print(sector_performance_return[c].sort_values(ascending=False))
sector_performances_values
```

```
2020-06-30 00:00:00
2020-09-30 00:00:00
2020-12-31 00:00:00
2021-03-31 00:00:00
2021-06-30 00:00:00
2021-09-30 00:00:00
2021-12-31 00:00:00
2022-03-31 00:00:00
2022-06-08 00:00:00
```

Out[169]:

	2020-06-30	2020-09-30	2020-12-31	2021-03-31	2021-06-30	2021-09-30	2021-12-31	2022-03-31	2022-06-08
0	NaN	0.192380	0.312278	0.324479	0.126094	0.024323	0.141743	0.379204	0.203756
1	NaN	0.120651	0.300830	0.184526	0.115985	0.006319	0.139811	0.034591	-0.007601
2	NaN	0.120087	0.253698	0.165207	0.114030	0.002739	0.136524	-0.014374	-0.026643
3	NaN	0.118587	0.211458	0.116450	0.108092	0.002523	0.124048	-0.019862	-0.036547
4	NaN	0.098022	0.182130	0.105419	0.083593	0.000378	0.115277	-0.032929	-0.054268
5	NaN	0.097573	0.178685	0.087920	0.083442	0.000121	0.106772	-0.041831	-0.058023
6	NaN	0.090383	0.172875	0.084662	0.080495	-0.000098	0.103038	-0.045192	-0.076516
7	NaN	0.086119	0.172363	0.083288	0.074954	-0.012866	0.099010	-0.049099	-0.078696
8	NaN	0.068091	0.138205	0.073815	0.064435	-0.018026	0.080207	-0.049102	-0.086902
9	NaN	0.062281	0.132216	0.070761	0.049264	-0.021207	0.077925	-0.058344	-0.089196
10	NaN	0.051209	0.121185	0.063518	0.043034	-0.024123	0.077726	-0.065856	-0.089496
11	NaN	0.032878	0.101111	0.031042	0.040613	-0.026222	0.050203	-0.089783	-0.104734
12	NaN	0.028859	0.092916	0.030385	0.033635	-0.030694	0.049293	-0.090992	-0.132539
13	NaN	0.013268	0.074374	0.025327	0.029888	-0.041816	0.042310	-0.103975	-0.137859
14	NaN	-0.188315	0.073335	0.015110	-0.005272	-0.043573	-0.037011	-0.114414	-0.162855

In []:

In [170...:

```
sector_performances = pd.DataFrame()
for c in sector_performance_return.columns:
    print(c)
    temp = pd.DataFrame(sector_performance_return[c].sort_values(ascending=False).index,columns=[c])
    sector_performances = pd.concat([sector_performances,temp],axis=1)
# print(sector_performance_return[c].sort_values(ascending=False))
```

2020-06-30 00:00:00
2020-09-30 00:00:00
2020-12-31 00:00:00
2021-03-31 00:00:00
2021-06-30 00:00:00
2021-09-30 00:00:00
2021-12-31 00:00:00
2022-03-31 00:00:00
2022-06-08 00:00:00

In []:

In [171...:

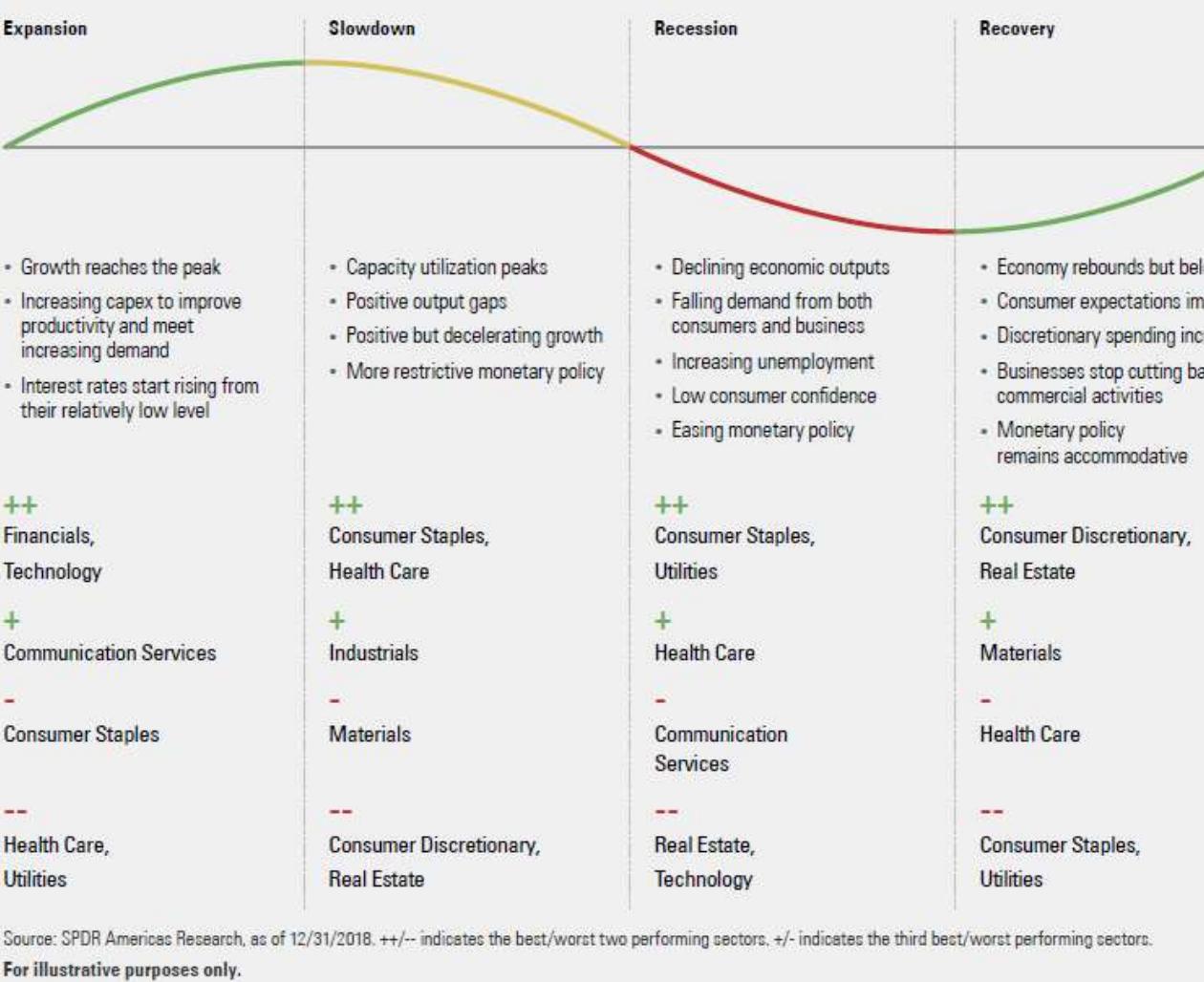
```
import matplotlib as mp
cycles_ = ['Expansion','Slowdown','Recession','Recovery']
from IPython.display import display
from PIL import Image

path=r'C:\Users\User\Documents\wiki\wiki\dev\python\Python-Stock\reports\figures\Business cycles.png'
display(Image.open(path))

def b_g(s, cmap=cm, low=0, high=0):
    # Pass the columns from Dataframe A
    a = A.loc[:,s.name].copy()
    #rng = a.max() - a.min()
    rng = np.nanmax(A.values.ravel()) - np.nanmin(A.values.ravel())
    norm = mp.colors.Normalize(np.nanmin(A.values.ravel()) - (rng * low),
                               np.nanmax(A.values.ravel()) + (rng * high))
    normed = norm(a.values)
    #c = [mp.colors.rgb2hex(x) for x in plt.cm.get_cmap(cmap)(normed)]
    c = [mp.colors.rgb2hex(x) for x in plt.cm.get_cmap(cm)(normed)]
    return ['background-color: %s' % color for color in c]

A = sector_performances_values
B = sector_performances
df = B.style.apply(b_g,cmap='RdYlGn')
#sector_performances.style.background_gradient(cmap = cm, axis=1)
df
```

Figure 11: A Sector Roadmap for Business Cycles



Out[171]:	2020-06-30 00:00:00	2020-09-30 00:00:00	2020-12-31 00:00:00	2021-03-31 00:00:00	2021-06-30 00:00:00	2021-09-30 00:00:00	2021-12-31 00:00:00	2022-03-31 00:00:00	2022-06-08 00:00:00
0	Consumer Discretionary ETF	SP600	Energy ETF	Energy ETF	Financials ETF	Information Technology ETF	Energy ETF	Energy ETF	Energy ETF
1	Materials ETF	Energy ETF	SP600	Real Estate ETF	Information Technology ETF	Real Estate ETF	Utilities ETF	Utilities ETF	Utilities ETF
2	Information Technology ETF	Financials ETF	Financials ETF	Information Technology ETF	Utilities ETF	Materials ETF	Materials ETF	Materials ETF	Materials ETF
3	Industrials ETF	SP400	Industrials ETF	Communication Services ETF	SP500	Utilities ETF	Consumer Staples ETF	Consumer Staples ETF	Consumer Staples ETF
4	Consumer Staples ETF	Communication Services ETF	Materials ETF	SP500	SP1500	Consumer Staples ETF	Financials ETF	SP600	SP600
5	Communication Services ETF	Industrials ETF	Real Estate ETF	Health Care ETF	Health Care ETF	SP500	Industrials ETF	Health Care ETF	Health Care ETF
6	SP500	Consumer Discretionary ETF	SP400	SP1500	Real Estate ETF	SP1500	Health Care ETF	Industrials ETF	Industrials ETF
7	SP1500	Materials ETF	Communication Services ETF	Financials ETF	Consumer Discretionary ETF	Consumer Discretionary ETF	SP500	SP400	SP400
8	SP400	Information Technology ETF	Consumer Discretionary ETF	Consumer Discretionary ETF	Consumer Staples ETF	Industrials ETF	SP1500	SP1500	SP1500
9	Health Care ETF	SP1500	SP1500	Materials ETF	Communication Services ETF	Health Care ETF	SP600	Financials ETF	Financials ETF
10	Utilities ETF	SP500	SP500	SP600	SP400	SP400	Real Estate ETF	SP500	SP500
11	SP600	Health Care ETF	Utilities ETF	Industrials ETF	Energy ETF	Energy ETF	SP400	Real Estate ETF	Real Estate ETF
12	Financials ETF	Real Estate ETF	Consumer Staples ETF	SP400	SP600	SP600	Information Technology ETF	Information Technology ETF	Information Technology ETF
13	Real Estate ETF	Consumer Staples ETF	Health Care ETF	Consumer Staples ETF	Materials ETF	Financials ETF	Consumer Discretionary ETF	Communication Services ETF	Communication Services ETF
14	Energy ETF	Utilities ETF	Information Technology ETF	Utilities ETF	Industrials ETF	Communication Services ETF	Communication Services ETF	Consumer Discretionary ETF	Consumer Discretionary ETF

In []:

```
In [172...]: sector_performance = []
for v in vanguard_sectors['Symbol']:
    sector_performance.append([v,screener[screener['Symbol']==v]['risk_trend_factor'].values[0]])
```

```
#print([v,)
```

```
In [173]: temp_v = vanguard_sectors.reset_index()  
temp_v.columns = ['Sector', 'Symbol']
```

```
In [ ]:
```

```
In [174]: pd.DataFrame(sector_performance,columns=['Symbol','risk_trend_factor']).merge(temp_v, on='Symbol', how='left').sort_values(by='risk_trend_factor', ascending=False)
```

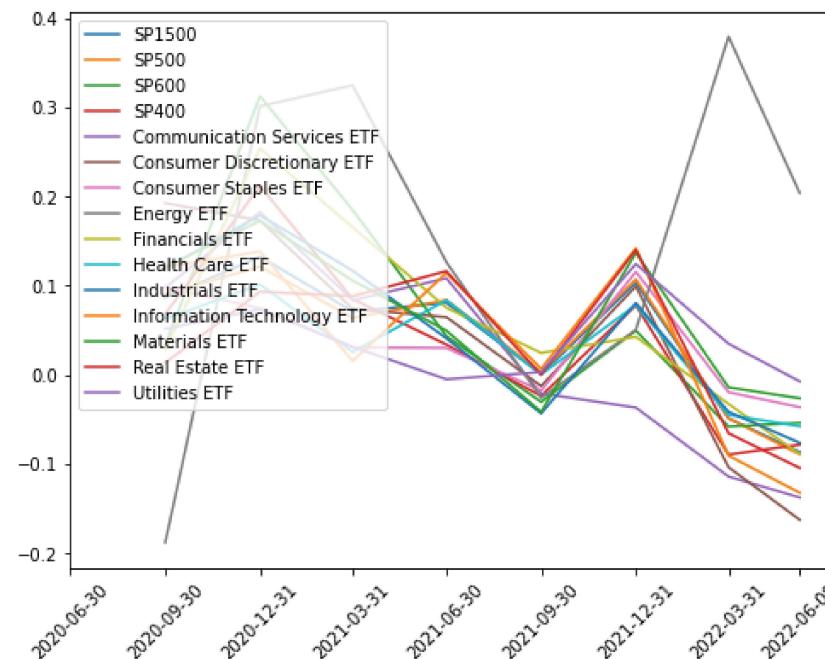
```
Out[174]:
```

	Symbol	risk_trend_factor	Sector
3	VDE	4.029052	Energy ETF
10	VPU	0.385857	Utilities ETF
2	VDC	-1.195791	Consumer Staples ETF
8	VAW	-1.461706	Materials ETF
5	VHT	-2.762908	Health Care ETF
9	VNQ	-3.089137	Real Estate ETF
6	VIS	-3.870776	Industrials ETF
4	VFH	-4.239722	Financials ETF
1	VCR	-4.534370	Consumer Discretionary ETF
7	VGT	-4.777638	Information Technology ETF
0	VOX	-7.873863	Communication Services ETF

```
In [ ]:
```

```
In [ ]:
```

```
In [175]:  
for v in sector_performance_return.index:  
    subset = pd.DataFrame(sector_performance_return.loc[v])  
    subset.columns = ['Return']  
    plt.plot(subset)  
    plt.xticks(subset.index, rotation=45)  
plt.legend(sector_performance_return.index, loc=2)  
plt.show()
```



```
In [176]: sector_performance_return.T.iloc[-1].sort_values(ascending=False).index
```

```
Out[176]: Index(['Energy ETF', 'Utilities ETF', 'Materials ETF', 'Consumer Staples ETF',  
   'SP600', 'Health Care ETF', 'Industrials ETF', 'SP400', 'SP1500',  
   'Financials ETF', 'SP500', 'Real Estate ETF',  
   'Information Technology ETF', 'Communication Services ETF',  
   'Consumer Discretionary ETF'],  
  dtype='object')
```

```
In [177... sector_performance_return
```

```
Out[177]:
```

	2020-06-30	2020-09-30	2020-12-31	2021-03-31	2021-06-30	2021-09-30	2021-12-31	2022-03-31	2022-06-08
SP1500	NaN	0.086119	0.132216	0.070761	0.080495	0.000378	0.103038	-0.049102	-0.086902
SP500	NaN	0.090383	0.121185	0.063518	0.083593	0.002523	0.106772	-0.049099	-0.089496
SP600	NaN	0.032878	0.312278	0.184526	0.043034	-0.030694	0.049293	-0.058344	-0.054268
SP400	NaN	0.068091	0.211458	0.084662	0.033635	-0.024123	0.077726	-0.089783	-0.078696
Communication Services ETF	NaN	0.097573	0.182130	0.083288	0.108092	-0.021207	-0.037011	-0.114414	-0.137859
Consumer Discretionary ETF	NaN	0.192380	0.172875	0.073815	0.064435	-0.012866	0.099010	-0.103975	-0.162855
Consumer Staples ETF	NaN	0.098022	0.074374	0.030385	0.029888	-0.018026	0.115277	-0.019862	-0.036547
Energy ETF	NaN	-0.188315	0.300830	0.324479	0.126094	-0.026222	0.050203	0.379204	0.203756
Financials ETF	NaN	0.028859	0.253698	0.165207	0.074954	0.024323	0.042310	-0.032929	-0.089196
Health Care ETF	NaN	0.062281	0.101111	0.025327	0.083442	0.000121	0.077925	-0.045192	-0.058023
Industrials ETF	NaN	0.118587	0.178685	0.116450	0.040613	-0.043573	0.080207	-0.041831	-0.076516
Information Technology ETF	NaN	0.120087	0.138205	0.015110	0.114030	0.006319	0.141743	-0.090992	-0.132539
Materials ETF	NaN	0.120651	0.172363	0.105419	0.049264	-0.041816	0.136524	-0.014374	-0.026643
Real Estate ETF	NaN	0.013268	0.092916	0.087920	0.115985	-0.000098	0.139811	-0.065856	-0.104734
Utilities ETF	NaN	0.051209	0.073335	0.031042	-0.005272	0.002739	0.124048	0.034591	-0.007601

```
In [178... sector_performance_return.T[sector_performance_return.T.iloc[-1].sort_values(ascending=False).index].style.background_gradient(cmap = cm, axis=None)
```

```
Out[178]:
```

	Energy ETF	Utilities ETF	Materials ETF	Consumer Staples ETF	SP600	Health Care ETF	Industrials ETF	SP400	SP1500	Financials ETF	SP500	Real Estate ETF	Information Technology ETF	Communication Services ETF	Consumer Discretionary ETF
2020-06-30 00:00:00	nan	nan	nan	nan	nan	nan	nan	nan	nan	nan	nan	nan	nan	nan	nan
2020-09-30 00:00:00	-0.188315	0.051209	0.120651	0.098022	0.032878	0.062281	0.118587	0.068091	0.086119	0.028859	0.090383	0.013268	0.120087	0.097573	0.192380
2020-12-31 00:00:00	0.300830	0.073335	0.172363	0.074374	0.312278	0.101111	0.178685	0.211458	0.132216	0.253698	0.121185	0.092916	0.138205	0.182130	0.172875
2021-03-31 00:00:00	0.324479	0.031042	0.105419	0.030385	0.184526	0.025327	0.116450	0.084662	0.070761	0.165207	0.063518	0.087920	0.015110	0.083288	0.073815
2021-06-30 00:00:00	0.126094	-0.005272	0.049264	0.029888	0.043034	0.083442	0.040613	0.033635	0.080495	0.074954	0.083593	0.115985	0.114030	0.108092	0.064435
2021-09-30 00:00:00	-0.026222	0.002739	-0.041816	-0.018026	-0.030694	0.000121	-0.043573	-0.024123	0.000378	0.024323	0.002523	-0.000098	0.006319	-0.021207	-0.012866
2021-12-31 00:00:00	0.050203	0.124048	0.136524	0.115277	0.049293	0.077925	0.080207	0.077726	0.103038	0.042310	0.106772	0.139811	0.141743	-0.037011	0.099010
2022-03-31 00:00:00	0.379204	0.034591	-0.014374	-0.019862	-0.058344	-0.045192	-0.041831	-0.089783	-0.049102	-0.032929	-0.049099	-0.065856	-0.090992	-0.114414	-0.103975
2022-06-08 00:00:00	0.203756	-0.007601	-0.026643	-0.036547	-0.054268	-0.058023	-0.076516	-0.078696	-0.086902	-0.089196	-0.089496	-0.104734	-0.132539	-0.137859	-0.162855

```
In [ ]:
```

```
In [180... threshold = .9875
```

```
In [ ]:
```

```
In [181... screener_good = screener[screener['risk_trend_factor']!='missing']
```

```
risk_trend_threshold = screener_good['risk_trend_factor'].quantile(q=[threshold]).values[0]
```

```
In [182... risk_trend_threshold
```

```
Out[182]: 3.722650565975311
```

```
In [183... stock_sectors = stock_fundamentals.set_index((stock_fundamentals.iloc[:, 0]))['sector']
```

```
In [ ]:
```

```
In [184... temp = stock_sectors.reset_index()
temp.columns = ['Symbol','Sector']
```

```
In [ ]:
```

```
In [185... risk_screened = screener_good[screener_good['risk_trend_factor']>risk_trend_threshold]
risk_screened
#left join sector
risk_screened.merge(temp, on='Symbol', how='left')
```

```
Out[185]:
```

	Symbol	max_2y	min_2y	std_2y	mean_2y	max_1y	min_1y	std_1y	mean_1y	latest_p	...	pct_1yr	pct_2yr	MIN_Lookback_One_Year	MIN_Lookback_6_Months	MIN_Lookback_2_Months	MIN_Lookback_1_Months	volume_factor	adf	hurst	Sector
0	MTOR	36.299999	18.16	4.588549	26.92444	36.299999	20.5	5.415257	27.78056	36.119999	...	0.988608	0.990077	32.93	32.93	36.240002	36.279999	1.652223	0.524241	0.400653	error
1	Y	862.869995	460.579987	89.268635	649.33134	862.869995	585.099976	75.10839	704.020081	834.159973	...	0.896641	0.928634	737.890015	737.890015	862.869995	862.869995	1.634502	0.752168	0.303435	Financial Services
2	LNTH	73.779999	10.52	14.907606	26.16954	73.779999	22.200001	15.395024	35.9942	72.089996	...	0.967235	0.973285	25.790001	31.6	60.709999	69.738998	1.716236	0.998931	0.528641	Healthcare
3	TVTY	32.889999	10.19	5.641415	22.84244	32.889999	21.25	3.262427	26.74488	32.169998	...	0.938144	0.968282	27.85	29.18	32.889999	32.889999	1.584759	0.645187	0.398114	error
4	CVX	182.399994	65.160004	29.395132	104.858891	182.399994	92.860001	28.034779	124.876618	181.130005	...	0.985817	0.989168	113.110001	119.260002	174.759995	174.759995	0.924514	0.997066	0.503962	Energy
5	WRB	72.32	36.653332	8.955026	49.693426	72.32	47.133331	7.657669	56.024797	71.019997	...	0.948385	0.963551	54.953335	56.619999	68.160004	71.529999	1.321099	0.976404	0.420893	Financial Services
6	SJI	35.32	18.24	4.509109	24.59181	35.32	20.75	4.74792	27.156709	34.66	...	0.954701	0.961358	29.24	29.24	35.32	35.32	0.772481	0.821762	0.398169	Utilities
7	MCK	339.940002	139.759995	52.30475	207.135542	339.940002	184.429993	48.373146	244.663073	315.019989	...	0.839753	0.875512	204.660004	232.139999	327.820007	335.600006	1.033937	0.985062	0.491201	Healthcare
8	EQT	50.41	10.52	7.893064	20.696454	50.41	15.71	8.710602	25.262495	48.970001	...	0.958501	0.963901	23.24	23.24	38.73	45.5	1.283262	0.998306	0.468927	Energy
9	WMB	37.970001	18.040001	5.426841	24.607698	37.970001	23.530001	4.045251	28.857553	37.490002	...	0.966759	0.975916	28.35	29.889999	34.52	37.049999	0.928194	0.981545	0.353409	Energy
10	MPC	114.349998	26.559999	18.810857	55.604473	114.349998	50.189999	14.000331	69.794906	112.870003	...	0.976933	0.983142	64.839996	68.779999	87.669998	96.900002	0.938895	0.999044	0.43444	Energy
11	VDE	130.350006	36.619999	21.587213	71.130384	130.350006	62.919998	16.524292	87.296776	128.850006	...	0.977755	0.983997	79.419998	84.209999	111.669998	115.279999	0.844027	0.997572	0.446277	error
12	XOM	105.57	31.110001	17.320147	56.226373	105.57	52.099998	13.480454	69.100331	104.589996	...	0.981672	0.986839	64.019997	66.379997	91.510002	92.050003	1.055221	0.997874	0.488125	Energy
13	MRO	33.240002	3.73	7.019761	12.885141	33.240002	10.41	5.753282	18.223866	31.93	...	0.942619	0.955608	14.16	17.59	26.4	29	0.933455	0.998893	0.434829	Energy
14	DVN	79.190002	7.73	18.502228	30.284334	79.190002	24.049999	14.791835	44.913181	77.93	...	0.977149	0.982368	31.99	45.560001	63.259998	69.75	0.980624	0.998988	0.381544	Energy
15	CTRA	36.549999	14.28	4.283006	20.0858	36.549999	14.28	5.195229	22.17032	35.779999	...	0.965424	0.965424	20.33	23.639999	29.49	33	1.216696	0.999084	0.432234	Energy
16	APA	51.950001	7.45	9.926006	22.457862	51.950001	15.55	9.100293	29.487693	51.169998	...	0.978571	0.982472	24.299999	31.139999	43.880001	45.27	1.046028	0.997556	0.411319	Energy
17	COP	124.080002	27.530001	23.120421	60.350916	124.080002	51.41	18.623171	78.385906	121.860001	...	0.969451	0.977007	61.279999	77.980003	107.519997	107.709999	0.820306	0.998092	0.385752	Energy
18	ACC	65.220001	31.07	9.164235	45.830318	65.220001	46.720001	5.489526	53.422515	64.730003	...	0.973514	0.985652	49.209999	55.549999	57.830002	65.019997	2.74796	0.964437	0.248556	Real Estate

19 rows × 45 columns

```
In [186... screener.columns
```

```
Out[186]:
```

```
Index(['Symbol', 'max_2y', 'min_2y', 'std_2y', 'mean_2y', 'max_1y', 'min_1y', 'std_1y', 'mean_1y', 'latest_p', '2yr_close_0pct', '2yr_close_2pct', '2yr_close_9pct', '2yr_close_25pct', '2yr_close_50pct', '2yr_close_75pct', '2yr_close_91pct', '2yr_close_98pct', '2yr_close_100pct', '1yr_close_0pct', '1yr_close_2pct', '1yr_close_9pct', '1yr_close_25pct', '1yr_close_50pct', '2yr_close_75pct.1', '1yr_close_91pct', '1yr_close_98pct', '1yr_close_100pct', 'risk_trend_factor', 'supply_trend_1yr', 'supply_trend_180d', 'supply_trend_90d', 'supply_trend_60d', 'supply_trend_30d', 'vol_30d_2yr', 'pct_1yr', 'pct_2yr', 'MIN_Lookback_One_Year', 'MIN_Lookback_6_Months', 'MIN_Lookback_2_Months', 'MIN_Lookback_1_Months', 'volume_factor', 'adf', 'hurst'], dtype='object')
```

```
In [ ]:
```

```
In [187... """
above_1yearSDev = screener_good[screener_good['latest_p']>screener['mean_1y']+screener_good['std_1y']]['Symbol'].values
above_2yearSDev = screener_good[screener_good['latest_p']>screener['mean_2y']+screener_good['std_2y']]['Symbol'].values
```

```

above_yearSDev = np.intersect1d(above_1yearSDev, above_2yearSDev)
"""

Out[187]: "\nabove_1yearSDev = screener_good[screener_good['latest_p']>screener['mean_1y']+screener_good['std_1y']]['Symbol'].values\nabove_2yearSDev = screener_good[screener_good['latest_p']>screener['mean_2y']+screener_good['std_2y']]['Symbol'].values\nabove_yearSDev = np.intersect1d(above_1yearSDev,above_2yearSDev)\n"
In [188... #above_yearSDev

In [189... """
above_2year_t = screener[screener['pct_2yr']>threshold]['Symbol'].values
above_1year_t = screener[screener['pct_1yr']>threshold]['Symbol'].values
above_years_t = np.intersect1d(above_2year_t,above_1year_t)
"""

Out[189]: "\nabove_2year_t = screener[screener['pct_2yr']>threshold]['Symbol'].values\nabove_1year_t = screener[screener['pct_1yr']>threshold]['Symbol'].values\nabove_years_t = np.intersect1d(above_2year_t,above_1year_t)\n"
In [194... screened_final_set = risk_screened.set_index('Symbol')
#screened_final_set

In [198... subset.columns
Out[198]: Index(['Return'], dtype='object')

In [199... import pickle
fundamentals_quarterlies = pickle.load(open('./fundamental.pkl', 'rb'))

In [200... fundamental_entries = [e[0] for e in fundamentals_quarterlies]

In [205... import statsmodels.api as sm

# from matplotlib.pyplot import figure
# figure(figsize=(8, 8), dpi=80)

import matplotlib as mpl
import matplotlib.pyplot as plt
mpl.rcParams['figure.figsize'] = (8, 6)
mpl.rcParams['axes.grid'] = False

print("adf < .05 or .01, mean reverting")
print("Hurst")
print("> .5 - The time series is mean reverting.")
print("=.5 - The time series is a Geometric Brownian Motion.")
print("< .5 - The time series is trending.")

for s in np.setdiff1d(np.setdiff1d(screened_final_set.index,temp_v['Symbol'].values),spdr_indexes.iloc[:,0].values):
    print(s)
    subset=prices[prices['Symbol']==s]

    print("ets next 21 trading days")
    ets_LAdA=sm.tsa.statespace.ExponentialSmoothing(np.log(subset['Adj Close']),initialization_method='heuristic',seasonal=4,trend=True,damped_trend=True).fit()
    #ets_LAdA.

    fc_LAdA = np.exp(ets_LAdA.forecast(21)) #inverting the Log
    plt.plot(fc_LAdA)
    plt.show()

    dates = []
    for t in subset['Date'].values:
        d = pd.Timestamp(t).strftime('%Y-%m-%d')
        dates.append(d)
        dto = datetime.strptime(d, '%Y-%m-%d').date()

#display(pd.DataFrame(stock_fundamentals.set_index(stock_fundamentals.iloc[:,0]).loc[s]).dropna().T)

#evaluate_models(subset['Adj Close'].values, p_values, d_values, q_values)

old_ordinal = [datetime.strptime(i, '%Y-%m-%d').toordinal() for i in dates]
new_ordinal = old_ordinal + md.date2num(np.datetime64('0000-12-31'))
x = new_ordinal
y= subset['Adj Close']

```

```

slope, intercept, r, p, std_err = stats.linregress(x, y)

mymodel = list(map(myfunc, x))

fig, ax = plt.subplots()

msize = 2
plt.plot(x, y,marker = '.',markersize=msize)
plt.plot(x, subset['trailing_1yr_max'],marker = '.',markersize=msize)
plt.plot(x, subset['trailing_1yr_min'],marker = '.',markersize=msize)

plt.plot(x, subset['21dBOLD'],marker = '.',markersize=msize)
plt.plot(x, subset['21dBOLU'],marker = '.',markersize=msize)
plt.plot(x, subset['21dMA-TP'],marker = '.',markersize=msize)
plt.plot(x, subset['90dSMA'],marker = '.',markersize=msize)
plt.plot(x, subset['90dSMA']+subset['90dSDev']*2,marker = '.',markersize=msize)
plt.plot(x, subset['90dSMA']-subset['90dSDev']*2,marker = '.',markersize=msize)

plt.plot(x, subset['supply_trend_1yr'],marker = '.',markersize=msize)
print("Index:", stock_indexes.iloc[np.where(np.array(stock_indexes.index)==s)[0][0]][0])
plt.plot(x, mymodel)

labels = ['Close','1yrMax','1yrMin','21dBOLD','21dBOLU','21dMA-TP','90dSMA','90dSMA+Sdev*2','90dSMA-Sdev*2','supply_trend_1yr','linear']

plt.legend(labels, fontsize=8,loc=2)

l = matplotlib.dates.AutoDateLocator()
f = matplotlib.dates.ConciseDateFormatter(l)

ax.set_xticklabels(ax.get_xticks(), rotation = 45)

locator = matplotlib.dates.AutoDateLocator()
formatter = matplotlib.dates.ConciseDateFormatter(locator)

ax.xaxis.set_major_locator(locator)
ax.xaxis.set_major_formatter(formatter)

date_form = DateFormatter("%Y-%m-%d")
ax.xaxis.set_major_formatter(date_form)
plt.show()

print("supply trend:",screener.loc[np.where(screener.set_index('Symbol').index==s)[0][0]]['vol_30d_2yr'])

temp = pd.DataFrame(stock_fundamentals.set_index(stock_fundamentals.iloc[:,0]).loc[s])
display(temp[np.array(temp!='error')].T)

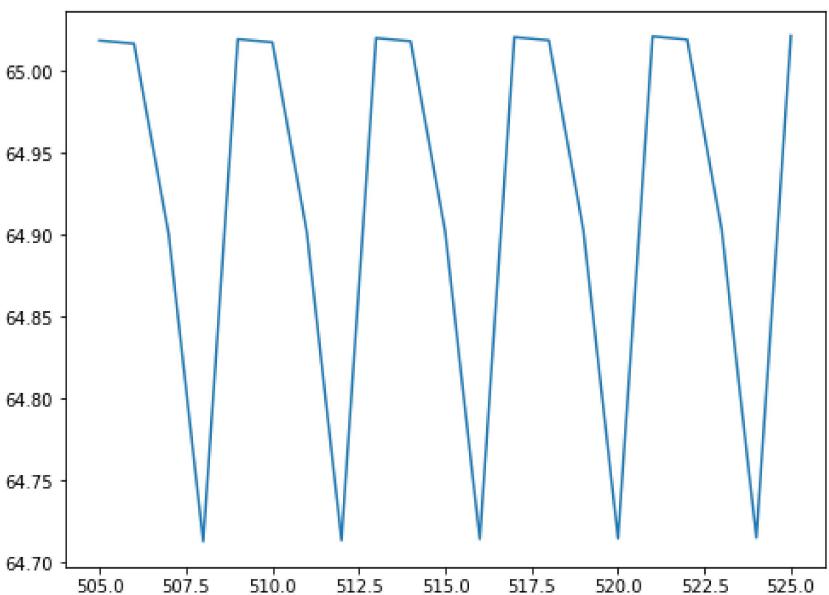
last_date = pd.DataFrame(subset.iloc[-1][['21dBOLD','21dMA-TP','21dBOLU']],index=[prices[prices['Symbol']==s].set_index('Date').index[-1].strftime('%Y-%m-%d')]).index[0]

print(last_date)
bbands = pd.DataFrame(subset.iloc[-1][['21dBOLD','21dMA-TP','21dBOLU']].T)
#print(bbands)
bbands.index = [last_date]
display(bbands)
display(pd.DataFrame(screener.set_index(screener.iloc[:,0]).loc[s]).dropna().T[['volume_factor','latest_p','vol_30d_2yr','pct_2yr','adf','hurst']])

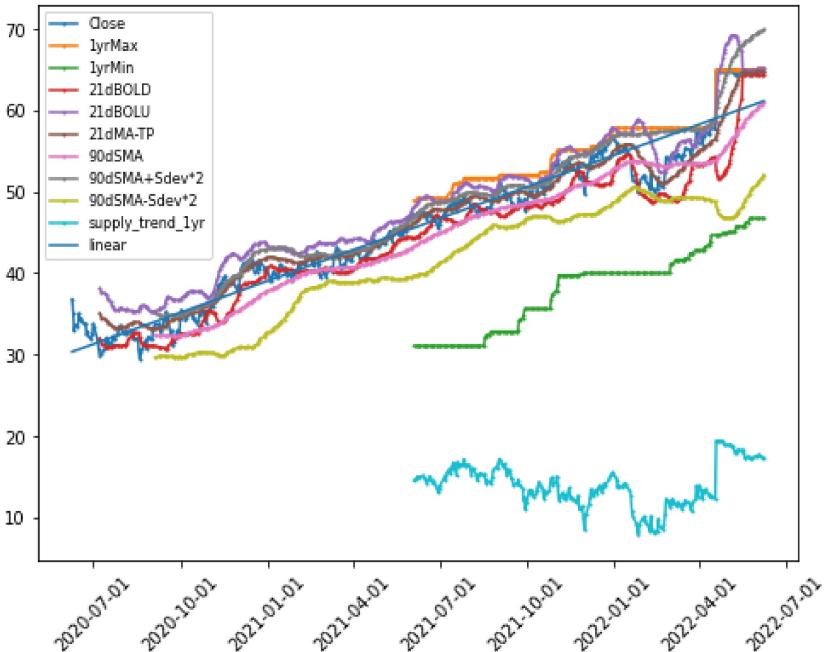
if(np.sum(np.array(fundamental_entries)==s)>0):
    loc = np.where(np.array(fundamental_entries)==s)[0]
    for items in fundamental_quarterlies[loc[0]]:
        display(items)

adf < .05 or .01, mean reverting
Hurst
> .5 - The time series is mean reverting.
= .5 - The time series is a Geometric Brownian Motion.
< .5 - The time series is trending.
ACC
ets next 21 trading days

```



Index: SP400



supply trend: 26040186.59793814

	Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue	trailingPE
ACC	ACC	1.00147	2.184	122.276	1.88	0.029	1.498	466354240	0.47421	99.64615	...	0.176	7.081	Real Estate	0.86	NaN	87656000	0.63	4008523008	983433024	518.16

1 rows × 36 columns

2022-06-08

21dBOLD 21dMA-TP 21dBOLU

2022-06-08 64.382236 64.745238 65.108239

	volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
ACC	2.74796	64.730003	26040186.597938	0.985652	0.964437	0.248556

'ACC'

	2022-03-31	2021-12-31	2021-09-30	\
Capital Surplus	4.693018e+09	4.694242e+09	4.538210e+09	
Total Liab	4.218002e+09	4.273301e+09	4.501487e+09	
Total Stockholder Equity	3.093994e+09	3.117378e+09	2.982993e+09	
Minority Interest	1.842520e+08	1.839070e+08	6.423900e+07	
Deferred Long Term Liab	7.300000e+06	3.450000e+07	2.750000e+07	
Total Assets	7.496248e+09	7.574586e+09	7.548719e+09	
Common Stock	1.393000e+06	1.391000e+06	1.390000e+06	
Other Current Assets	1.698800e+07	1.432600e+07	2.016300e+07	
Other Liab	1.522020e+08	1.697290e+08	1.850330e+08	
Treasury Stock	-1.600417e+09	-1.578255e+09	-1.556607e+09	
Other Assets	2.143290e+08	1.773490e+08	2.318220e+08	
Cash	8.765600e+07	1.203510e+08	4.207300e+07	
Total Current Liabilities	5.727700e+07	1.168230e+08	9.838000e+07	
Other Stockholder Equity	-1.596530e+09	-1.574312e+09	-1.551896e+09	
Property Plant Equipment	7.156799e+09	7.198609e+09	7.232212e+09	
Total Current Assets	1.251200e+08	1.678280e+08	8.468500e+07	
Net Tangible Assets	3.093994e+09	3.086578e+09	2.982993e+09	
Net Receivables	2.047600e+07	3.268700e+07	2.218800e+07	
Long Term Debt	3.509626e+09	3.513684e+09	3.723677e+09	
Accounts Payable	5.727700e+07	9.306700e+07	9.838000e+07	
Intangible Assets	NaN	3.080000e+07	NaN	

	2021-06-30
Capital Surplus	4.515450e+09
Total Liab	4.437234e+09
Total Stockholder Equity	3.035925e+09
Minority Interest	6.528200e+07
Deferred Long Term Liab	2.460000e+07
Total Assets	7.538441e+09
Common Stock	1.386000e+06
Other Current Assets	2.747600e+07
Other Liab	1.373950e+08
Treasury Stock	-1.480911e+09
Other Assets	2.333970e+08
Cash	3.028300e+07
Total Current Liabilities	6.970500e+07
Other Stockholder Equity	-1.476181e+09
Property Plant Equipment	7.237327e+09
Total Current Assets	6.771700e+07
Net Tangible Assets	3.035925e+09
Net Receivables	9.775000e+06
Long Term Debt	3.734507e+09
Accounts Payable	6.970500e+07
Intangible Assets	NaN

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	2022-03-31	2021-12-31	\
Net Income	39183000.0	40712000.0	
Change To Liabilities	0.0	-5928000.0	
Total Cashflows From Investing Activities	NaN	-39104000.0	
Net Borrowings	NaN	-203737000.0	
Total Cash From Financing Activities	NaN	-2685000.0	
Change To Operating Activities	NaN	-4668000.0	
Issuance Of Stock	NaN	1000.0	
Change In Cash	NaN	72441000.0	
Total Cash From Operating Activities	NaN	114230000.0	
Depreciation	NaN	69294000.0	
Other Cashflows From Investing Activities	NaN	-436000.0	
Dividends Paid	NaN	-65817000.0	
Change To Account Receivables	NaN	8001000.0	
Other Cashflows From Financing Activities	NaN	266868000.0	
Change To Netincome	NaN	5202000.0	
Repurchase Of Stock	NaN	NaN	

	2021-09-30	2021-06-30
Net Income	-11439000.0	-9402000.0
Change To Liabilities	28335000.0	11132000.0
Total Cashflows From Investing Activities	-57467000.0	-76294000.0
Net Borrowings	-10415000.0	53424000.0
Total Cash From Financing Activities	-57209000.0	17226000.0
Change To Operating Activities	40390000.0	-29447000.0
Issuance Of Stock	21198000.0	38476000.0
Change In Cash	4477000.0	-7470000.0
Total Cash From Operating Activities	119153000.0	51598000.0
Depreciation	69445000.0	68741000.0

Other Cashflows From Investing Activities	2944000.0	-961000.0
Dividends Paid	-65948000.0	-65379000.0
Change To Account Receivables	-12413000.0	3867000.0
Other Cashflows From Financing Activities	-523000.0	-9295000.0
Change To Netincome	3365000.0	5289000.0
Repurchase Of Stock	-1521000.0	-1521000.0

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 Revenue Earnings]

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3Q2021 228877000 -11439000
4Q2021 272289000 40712000
1Q2022 273746000 39183000],

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Research Development	None	None	None	
Effect Of Accounting Charges	None	None	None	
Income Before Tax	43060000.0	42051000.0	-13019000.0	
Minority Interest	184252000.0	183907000.0	64239000.0	
Net Income	39183000.0	40712000.0	-11439000.0	
Selling General Administrative	9098000.0	25234000.0	10309000.0	
Gross Profit	154845000.0	177993000.0	94800000.0	
Ebit	75195000.0	80965000.0	15046000.0	
Operating Income	75195000.0	80965000.0	15046000.0	
Other Operating Expenses	Nan	2500000.0	2500000.0	
Interest Expense	-31675000.0	-31922000.0	-30741000.0	
Extraordinary Items	None	None	None	
Non Recurring	None	None	None	
Other Items	None	None	None	
Income Tax Expense	340000.0	340000.0	340000.0	
Total Revenue	273746000.0	272289000.0	228877000.0	
Total Operating Expenses	198551000.0	191324000.0	213831000.0	
Cost Of Revenue	118901000.0	94296000.0	134077000.0	
Total Other Income Expense Net	-32135000.0	-38914000.0	-28065000.0	
Discontinued Operations	None	None	None	
Net Income From Continuing Ops	42720000.0	41711000.0	-13359000.0	
Net Income Applicable To Common Shares	39183000.0	40299000.0	-12006000.0	

2021-06-30

Research Development	None
Effect Of Accounting Charges	None
Income Before Tax	-10712000.0
Minority Interest	65282000.0
Net Income	-9402000.0
Selling General Administrative	12093000.0
Gross Profit	99534000.0
Ebit	18700000.0
Operating Income	18700000.0
Other Operating Expenses	2500000.0
Interest Expense	-30658000.0
Extraordinary Items	None
Non Recurring	None
Other Items	None
Income Tax Expense	341000.0
Total Revenue	208521000.0
Total Operating Expenses	189821000.0
Cost Of Revenue	108987000.0
Total Other Income Expense Net	-29412000.0
Discontinued Operations	None
Net Income From Continuing Ops	-11053000.0
Net Income Applicable To Common Shares	-9973000.0

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Holder	Shares	Date Reported	% Out	\
0 Vanguard Specialized-Real Estate Index Fund	6638008	2022-01-30	0.0476	
1 Vanguard Total Stock Market Index Fund	4010039	2022-03-30	0.0287	
2 iShares Core S&P Midcap ETF	3948421	2022-03-30	0.0283	
3 Vanguard Small-Cap Index Fund	3489766	2022-03-30	0.0250	
4 Allspring Special Mid Cap Value Fund	3211005	2022-03-30	0.0230	
5 Vanguard Small-Cap Growth Index Fund	2105407	2022-03-30	0.0151	
6 Vanguard Extended Market Index Fund	1839581	2022-03-30	0.0132	
7 JP Morgan Small Cap Equity Fund	1494119	2022-03-30	0.0107	
8 SPDR S&P Mid Cap 400 ETF Trust	1198313	2022-03-30	0.0086	
9 Price (T.Rowe) Small Cap Stock Fund	1079217	2022-03-30	0.0077	

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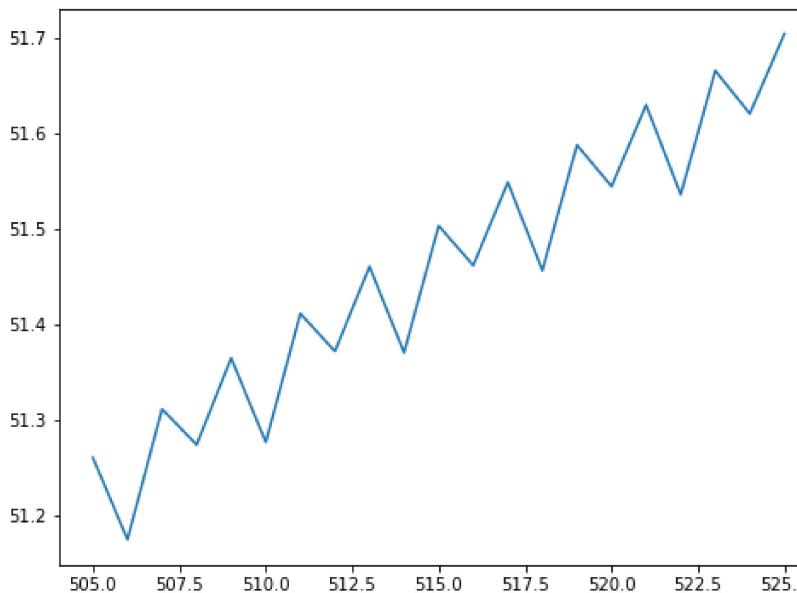
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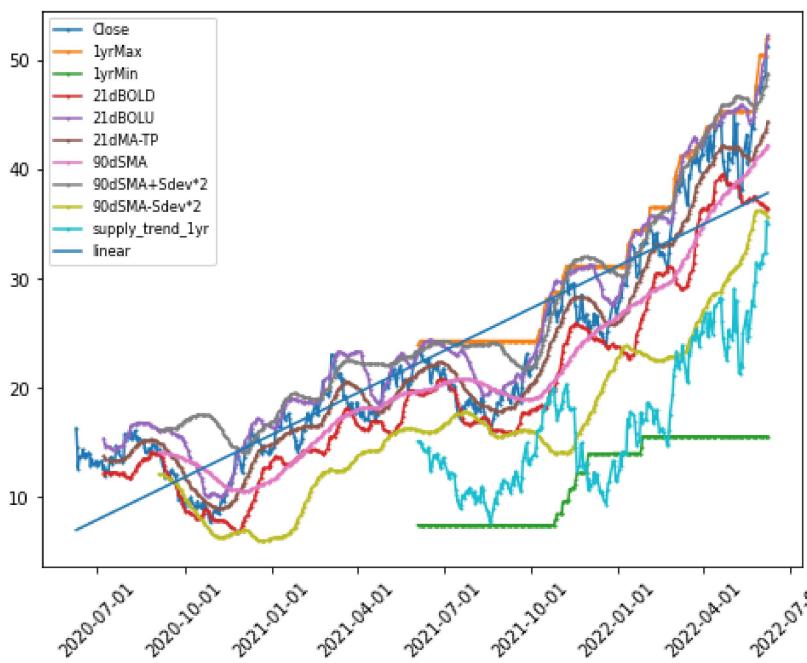
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APA

ets next 21 trading days



Index: SP500



supply trend: 197541093.6082474

	Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	... returnOnEquity	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue	
APA	APA	4.42549	1.124	Nan	0.5	0.0122	38.999	4470000128	0.55701	Nan	...	27.07216	0.905	21.457	Energy	1.45	Nan	302000000	0.871	7760999936	8024999936

1 rows x 35 columns

2022-06-08

21dBOLD 21dMA-TP 21dBOLU

2022-06-08 36.432383 44.310159 52.187934

	volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
APA	1.046028	51.169998	197541093.608247	0.982472	0.997556	0.411319

'APA'

	2021-12-31	2021-09-30	2021-06-30	\
Capital Surplus	1.164500e+10	1.168600e+10	1.170400e+10	
Total Liab	1.330800e+10	1.270500e+10	1.281900e+10	
Total Stockholder Equity	-1.595000e+09	-1.095000e+09	-9.640000e+08	
Minority Interest	1.590000e+09	1.580000e+09	1.657000e+09	
Deferred Long Term Liab	5.700000e+08	5.150000e+08	5.120000e+08	
Other Current Liab	3.370000e+08	2.760000e+08	2.990000e+08	
Total Assets	1.330300e+10	1.331000e+10	1.351200e+10	
Common Stock	2.620000e+08	2.620000e+08	2.620000e+08	
Other Current Assets	1.550000e+08	1.020000e+08	7.600000e+07	
Retained Earnings	-9.488000e+09	-9.870000e+09	-9.757000e+09	
Other Liab	3.744000e+09	3.673000e+09	2.626000e+09	
Treasury Stock	-4.014000e+09	-3.173000e+09	-3.173000e+09	
Other Assets	1.223000e+09	1.255000e+09	5.120000e+08	
Cash	3.020000e+08	3.770000e+08	1.249000e+09	
Total Current Liabilities	2.117000e+09	1.839000e+09	1.773000e+09	
Deferred Long Term Asset Charges	1.300000e+07	NaN	NaN	
Other Stockholder Equity	2.200000e+07	1.500000e+07	1.500000e+07	
Property Plant Equipment	8.335000e+09	8.336000e+09	8.501000e+09	
Total Current Assets	2.380000e+09	2.181000e+09	2.945000e+09	
Long Term Investments	1.365000e+09	1.538000e+09	1.554000e+09	
Net Tangible Assets	-1.595000e+09	-1.095000e+09	-9.640000e+08	
Net Receivables	1.394000e+09	1.170000e+09	1.068000e+09	
Long Term Debt	7.261000e+09	7.159000e+09	8.386000e+09	
Inventory	4.730000e+08	4.760000e+08	4.790000e+08	
Accounts Payable	7.310000e+08	6.870000e+08	6.030000e+08	
Short Long Term Debt	NaN	2.130000e+08	2.130000e+08	

2021-03-31

Capital Surplus	1.172700e+10
Total Liab	1.278300e+10
Total Stockholder Equity	-1.258000e+09
Minority Interest	1.602000e+09
Deferred Long Term Liab	4.930000e+08
Other Current Liab	2.000000e+08
Total Assets	1.312700e+10
Common Stock	2.620000e+08
Other Current Assets	1.450000e+08
Retained Earnings	-1.007300e+10
Other Liab	2.732000e+09
Treasury Stock	-3.174000e+09
Other Assets	4.970000e+08
Cash	5.380000e+08
Total Current Liabilities	1.338000e+09
Deferred Long Term Asset Charges	NaN
Other Stockholder Equity	1.500000e+07
Property Plant Equipment	8.718000e+09
Total Current Assets	2.345000e+09
Long Term Investments	1.567000e+09
Net Tangible Assets	-1.258000e+09
Net Receivables	1.071000e+09
Long Term Debt	8.678000e+09
Inventory	5.020000e+08
Accounts Payable	5.240000e+08
Short Long Term Debt	NaN

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	2021-12-31	2021-09-30	\
Investments	-1.000000e+06	-3.000000e+06	
Change To Liabilities	2.600000e+07	6.200000e+07	
Total Cashflows From Investing Activities	-2.910000e+08	-1.490000e+08	
Net Borrowings	1.020000e+08	-1.335000e+09	
Total Cash From Financing Activities	-8.690000e+08	-1.494000e+09	
Change To Operating Activities	1.800000e+08	-1.800000e+07	
Net Income	3.820000e+08	-1.130000e+08	
Change In Cash	-7.500000e+07	-8.720000e+08	
Repurchase Of Stock	-8.470000e+08	-8.470000e+08	
Total Cash From Operating Activities	1.085000e+09	7.710000e+08	
Depreciation	3.650000e+08	3.690000e+08	
Other Cashflows From Investing Activities	8.000000e+06	3.200000e+07	
Dividends Paid	-2.400000e+07	-9.000000e+06	
Change To Inventory	1.000000e+07	-3.900000e+07	
Change To Account Receivables	-1.210000e+08	-1.000000e+08	
Other Cashflows From Financing Activities	-1.000000e+08	-1.500000e+08	
Change To Netincome	2.430000e+08	6.100000e+08	
Capital Expenditures	-3.150000e+08	-2.360000e+08	

	2021-06-30	2021-03-31
Investments	-3000000.0	-21000000.0
Change To Liabilities	82000000.0	75000000.0
Total Cashflows From Investing Activities	-126000000.0	-267000000.0
Net Borrowings	-79000000.0	-58000000.0
Total Cash From Financing Activities	-132000000.0	-128000000.0
Change To Operating Activities	104000000.0	-79000000.0
Net Income	316000000.0	388000000.0
Change In Cash	711000000.0	276000000.0
Repurchase Of Stock	-847000000.0	-847000000.0
Total Cash From Operating Activities	969000000.0	671000000.0
Depreciation	382000000.0	388000000.0
Other Cashflows From Investing Activities	5000000.0	7000000.0
Dividends Paid	-10000000.0	-9000000.0
Change To Inventory	23000000.0	-3000000.0
Change To Account Receivables	3000000.0	-168000000.0
Other Cashflows From Financing Activities	-43000000.0	-61000000.0
Change To Netincome	59000000.0	70000000.0
Capital Expenditures	-306000000.0	-256000000.0

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Revenue Earnings

Quarter

1Q2021	1932000000	388000000
2Q2021	1830000000	316000000
3Q2021	2099000000	-113000000
4Q2021	2164000000	382000000]

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	2021-12-31	2021-09-30	\
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Research Development	None	None	
Effect Of Accounting Charges	None	None	
Income Before Tax	654000000.0	122000000.0	
Minority Interest	1590000000.0	1580000000.0	
Net Income	382000000.0	-113000000.0	
Selling General Administrative	137000000.0	70000000.0	
Gross Profit	1467000000.0	1301000000.0	
Ebit	937000000.0	774000000.0	
Operating Income	937000000.0	774000000.0	
Other Operating Expenses	15000000.0	88000000.0	
Interest Expense	-94000000.0	-101000000.0	
Extraordinary Items	None	None	
Non Recurring	None	None	
Other Items	None	None	
Income Tax Expense	169000000.0	152000000.0	
Total Revenue	2164000000.0	2099000000.0	
Total Operating Expenses	1227000000.0	1325000000.0	
Cost Of Revenue	697000000.0	798000000.0	
Total Other Income Expense Net	-283000000.0	-652000000.0	
Discontinued Operations	None	None	
Net Income From Continuing Ops	485000000.0	-30000000.0	
Net Income Applicable To Common Shares	382000000.0	-113000000.0	

	2021-06-30	2021-03-31
--	------------	------------

Research Development	None	None
Effect Of Accounting Charges	None	None
Income Before Tax	495000000.0	620000000.0
Minority Interest	1657000000.0	1602000000.0
Net Income	316000000.0	388000000.0
Selling General Administrative	86000000.0	83000000.0
Gross Profit	1196000000.0	1116000000.0
Ebit	51000000.0	74500000.0
Operating Income	51000000.0	74500000.0
Other Operating Expenses	223000000.0	-103000000.0
Interest Expense	-111000000.0	-112000000.0
Extraordinary Items	None	None
Non Recurring	None	None
Other Items	None	None
Income Tax Expense	87000000.0	170000000.0
Total Revenue	1830000000.0	1932000000.0
Total Operating Expenses	1320000000.0	1187000000.0
Cost Of Revenue	634000000.0	816000000.0
Total Other Income Expense Net	-15000000.0	-125000000.0
Discontinued Operations	None	None
Net Income From Continuing Ops	408000000.0	450000000.0
Net Income Applicable To Common Shares	316000000.0	388000000.0

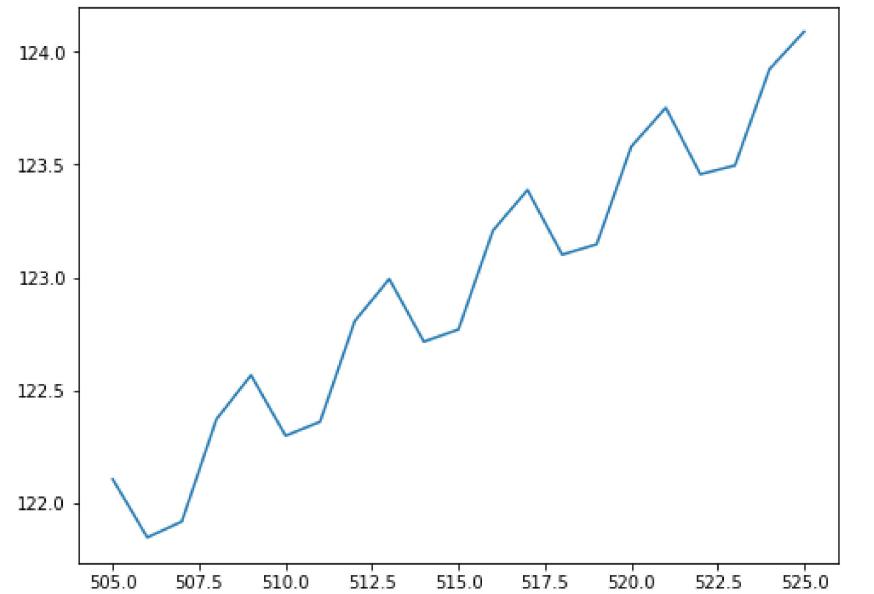
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1	Select Sector SPDR Fund-Energy Select	10683025	2022-01-30	0.0316
2	Vanguard Total Stock Market Index Fund	10325855	2021-12-30	0.0305
3	Vanguard Small-Cap Index Fund	9149341	2021-12-30	0.0271
4	Vanguard/Windsor II	8002477	2022-01-30	0.0237
5	Vanguard 500 Index Fund	7693595	2021-12-30	0.0227
6	Vanguard Small Cap Value Index Fund	5800585	2021-12-30	0.0171
7	Oakmark Select Fund	5500000	2021-12-30	0.0163
8	SPDR S&P 500 ETF Trust	4043068	2022-01-30	0.0120
9	Fidelity 500 Index Fund	3720217	2022-02-27	0.0110

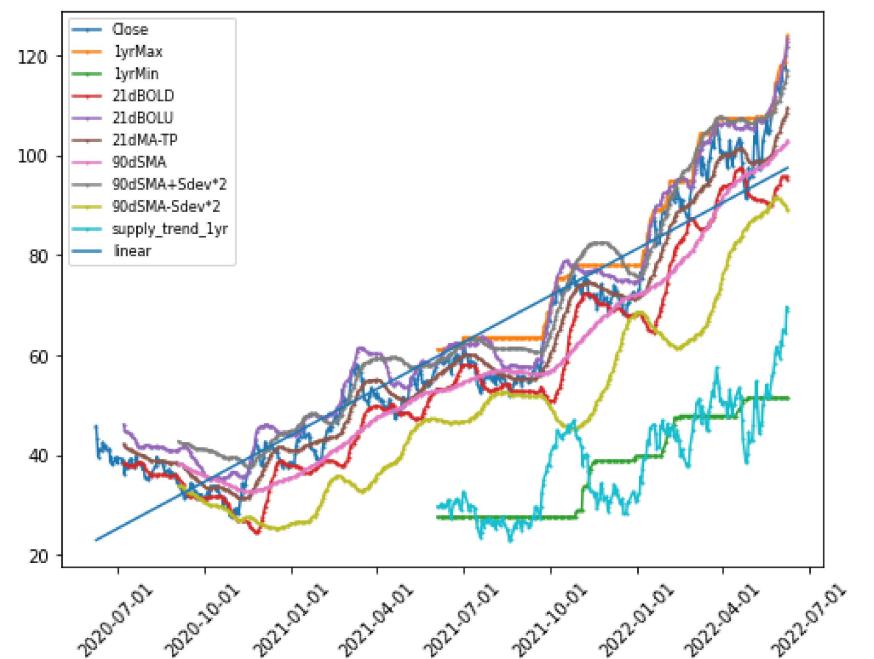
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COP

ets next 21 trading days



Index: SP500



supply trend: 190916954.2268041

Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue	trailingPE
COP	1.350272	1.513	38.088	1.92	0.0156	4.853	25497999360	0.46444	10.605744		0.828	41.447	Energy	1.83	NaN	7114000000	5.523	18745999360	54899998720	12.63190

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2022-06-08

21dBOLD 21dMA-TP 21dBOLU

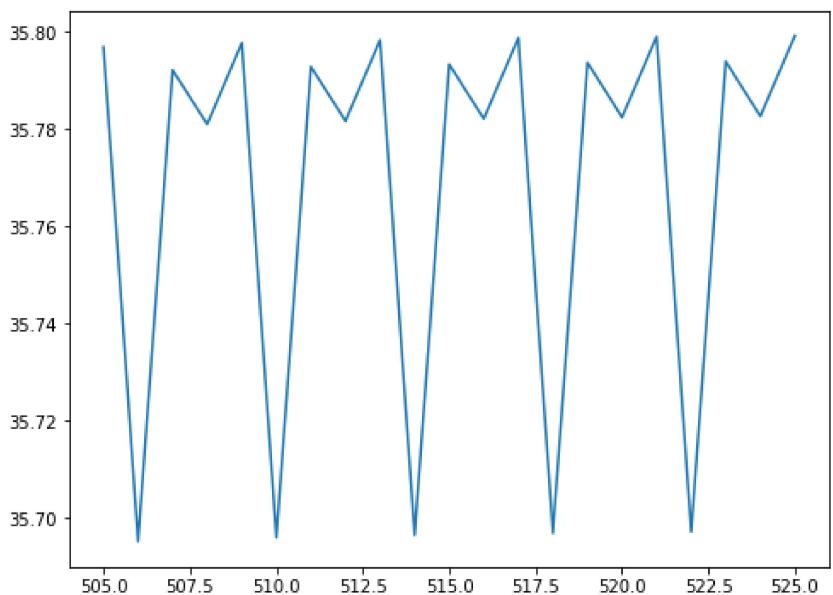
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volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst	
COP	0.820306	121.860001	190916954.226804	0.977007	0.998092	0.385752

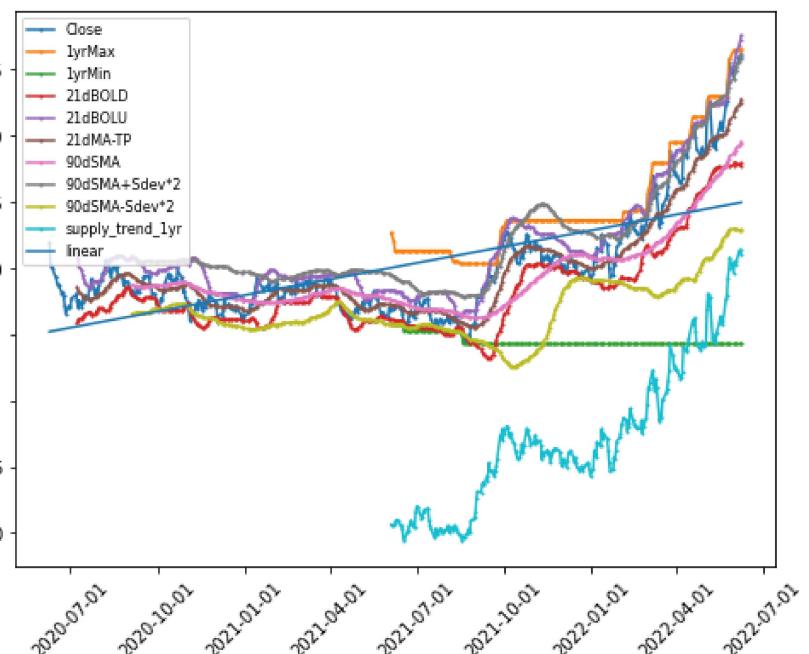
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gambling	False
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nuclear	False
furLeather	False
alcoholic	False
gmo	False
catholic	False
socialPercentile	None
peerCount	66
governanceScore	7.68
environmentPercentile	None
animalTesting	False
tobacco	False
totalEsg	34.92
highestControversy	2
esgPerformance	OUT_PERF
coal	False
pesticides	False
adult	False
percentile	77.49
peerGroup	Oil & Gas Producers
smallArms	False
environmentScore	17.53
governancePercentile	None
militaryContract	False

sets next 21 trading days



Index: SP500



supply trend: 167604738.1443299

	Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue	trailingPE
CTRA	CTRA	-0.234119	1.565	29.266	0.6	0.0167	1.387	3284000000	0.63105	9.618279	...	3.243	8.591	Energy	3.43	NaN	1447000064	1.796	3444000000	5203999744	13.311011

1 rows × 36 columns

2022-06-08

21dBOLD 21dMA-TP 21dBOLU

2022-06-08 27.9287 32.751746 37.574792

	volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
CTRA	1.216696	35.779999	167604738.14433	0.965424	0.999084	0.432234

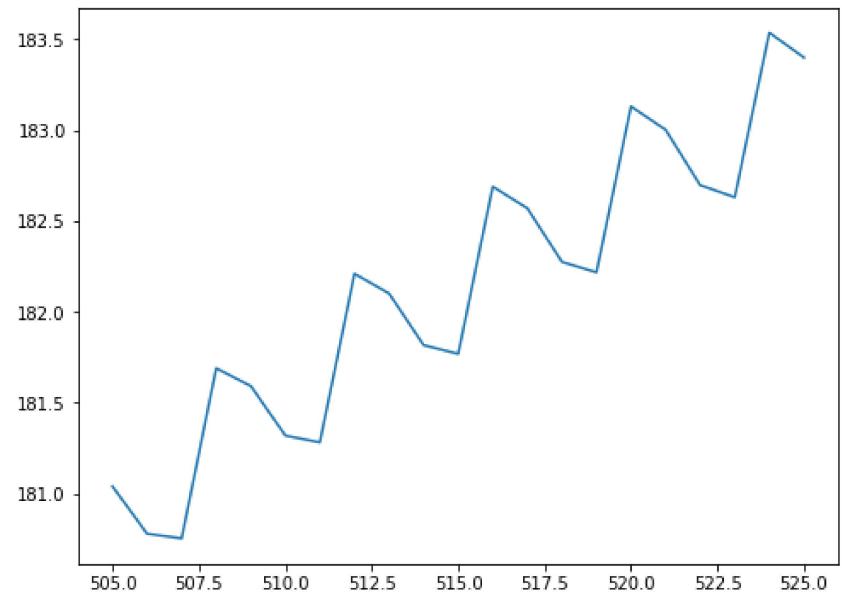
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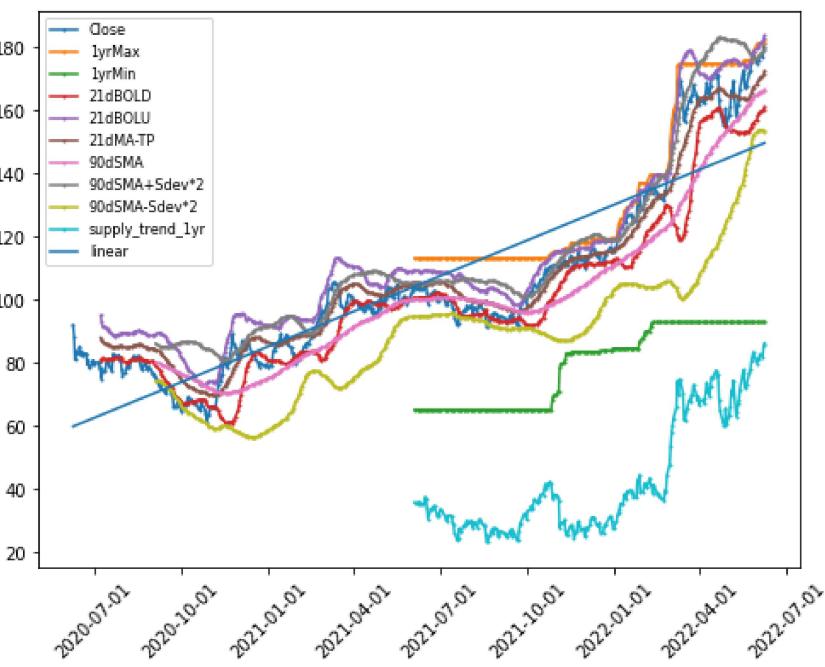
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gambling False
socialScore 14.01
nuclear False
furLeather False
alcoholic False
gmo False
catholic False
socialPercentile None
peerCount 66
governanceScore 9.28
environmentPercentile None
animalTesting False
tobacco False
totalEsg 46.68
highestControversy 2
esgPerformance LEAD_PERF
coal False
pesticides False
adult False
percentile 95.93
peerGroup Oil & Gas Producers
smallArms False
environmentScore 23.39
governancePercentile None
militaryContract False]]]

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CVX
ets next 21 trading days



Index: SP500



supply trend: 239020305.3608247

	Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue	trailingPE
CVX	CVX	1.078947	1.433	19.941	5.68	0.0315	3.473	38521999360	0.21783	12.431709	...	0.683	92.025	Energy	2.03	NaN	11704000512	5.957	29333000192	176843997184	17.0187

1 rows × 36 columns

2022-06-08

	21dBOLD	21dMA-TP	21dBOLU
2022-06-08	160.914236	172.25415	183.594064

	volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
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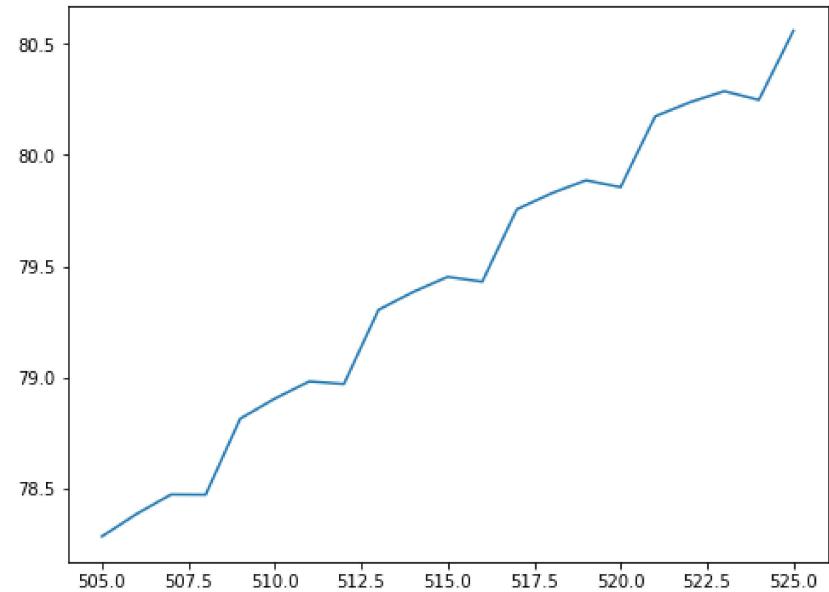
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gambling          False
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furLeather         False
alcoholic          False
gmo                False
catholic           False
socialPercentile   None
peerCount          66
governanceScore    9.95
environmentPercentile  None
animalTesting      True
tobacco             False
totalEsg            43
highestControversy 3
esgPerformance     LEAD_PERF
coal               False
pesticides          False
adult               False
percentile          92.22
peerGroup           Oil & Gas Producers
smallArms           False
environmentScore    22.42
governancePercentile  None
militaryContract   False]]]

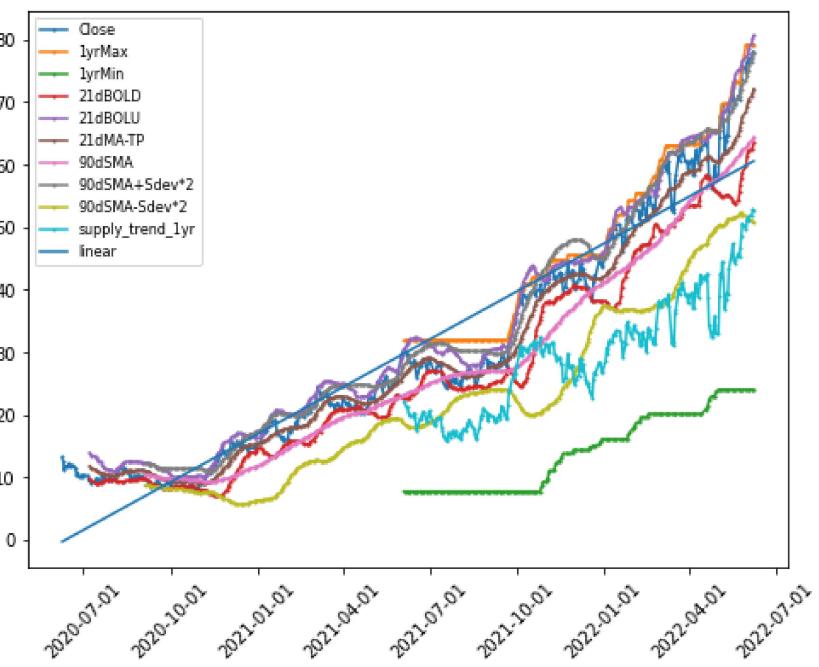
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DVN

ets next 21 trading days



Index: SP500



supply trend: 238032506.3917526

	Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue	trailingPE
DVN	DVN	2.588475	1.325	71.489	5.08	0.0652	3.625	6653000192	0.4454	8.886986	...	0.74	22.47	Energy	1.45	NaN	2459000064	3.726	6744999936	14936999936	14.614228

1 rows × 36 columns

2022-06-08

21dBOLD 21dMA-TP 21dBOLU

2022-06-08 63.524143 72.085238 80.646333

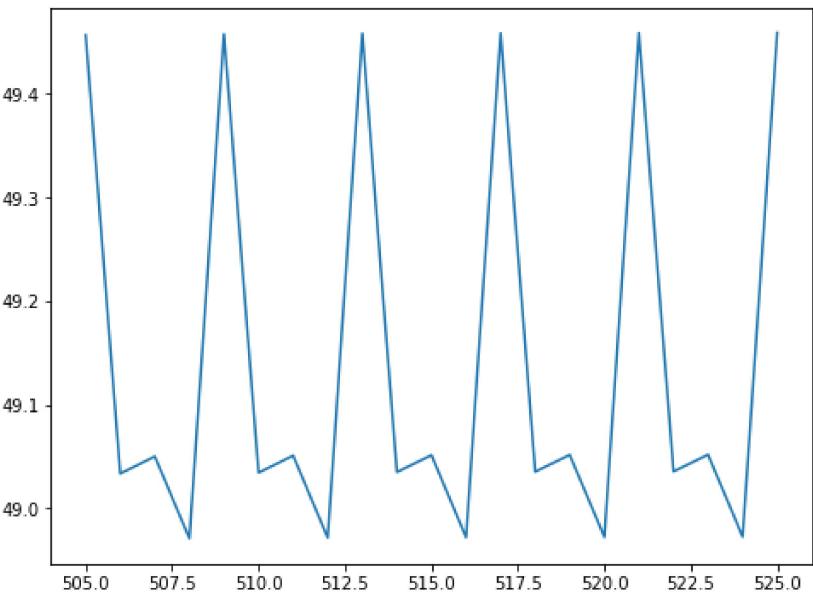
	volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
DVN	0.980624	77.93	238032506.391753	0.982368	0.998988	0.381544

'DVN'

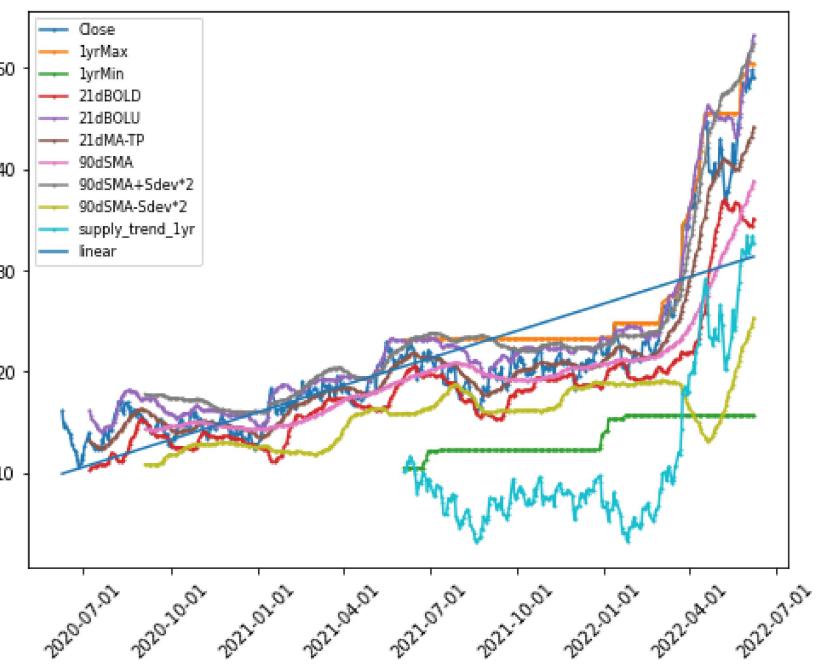
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gambling                         False
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furLeather                        False
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gmo                                False
catholic                           False
socialPercentile                  None
peerCount                          66
governanceScore                   7.86
environmentPercentile              None
animalTesting                     False
tobacco                            False
totalEsg                           34.39
highestControversy                 2
esgPerformance                    OUT_PERF
coal                                False
pesticides                          False
adult                               False
percentile                         76.03
peerGroup                          Oil & Gas Producers
smallArms                           False
environmentScore                   17.75
governancePercentile                None
militaryContract                  False]]
```

EQT
ets next 21 trading days



Index: SP400



supply trend: 137858884.3298969

	Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	returnOnEquity	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue
EQT	EQT	0.947822	0.398	61.543	0.5	0.0104	NaN	-1089323008	-0.13465	7.936791	...	-0.3018	1.206	23.313	Energy	2.08	NaN	16913000	0.046	5050277888	8089885184

1 rows × 35 columns

2022-06-08

21dBOLD 21dMA-TP 21dBOLU

2022-06-08 35.082652 44.106032 53.129411

	volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
EQT	1.283262	48.970001	137858884.329897	0.963901	0.998306	0.468927

'EQT'

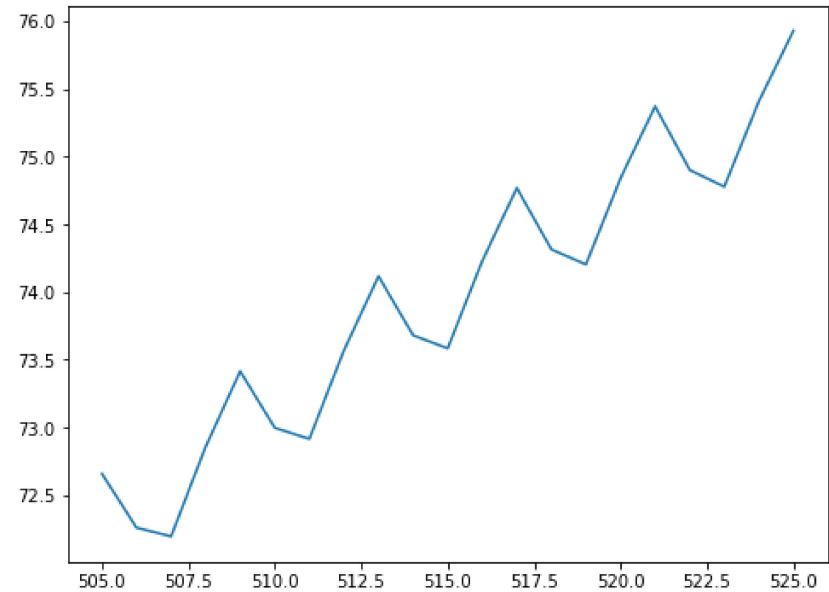
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gambling          False
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furLeather         False
alcoholic          False
gmo                False
catholic           False
socialPercentile   None
peerCount          66
governanceScore    7.64
environmentPercentile  None
animalTesting      False
tobacco             False
totalEsg           37.38
highestControversy 1
esgPerformance    OUT_PERF
coal               False
pesticides          False
adult               False
percentile         83.58
peerGroup          Oil & Gas Producers
smallArms          False
environmentScore   19.53
governancePercentile  None
militaryContract   False]]]

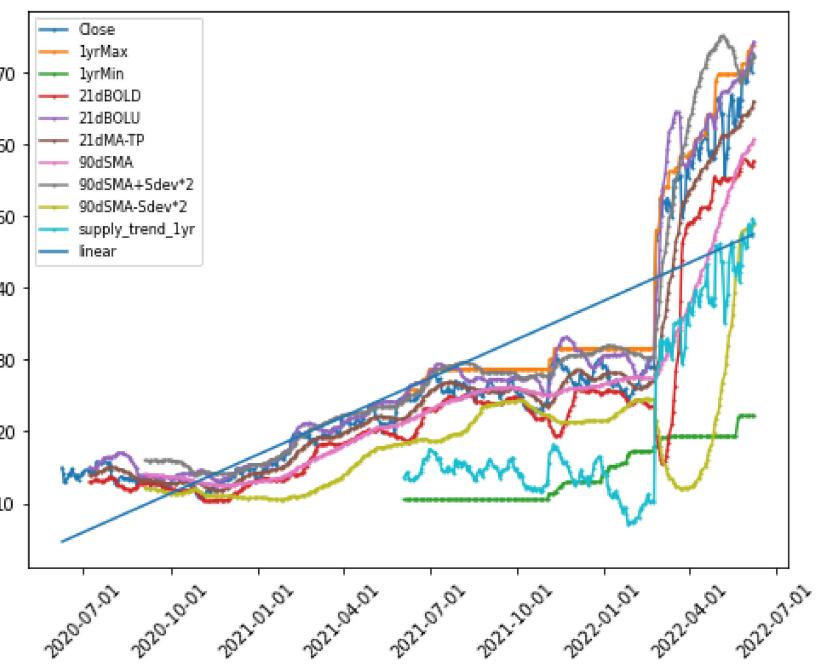
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LNTH

ets next 21 trading days



Index: SP600



supply trend: 13932232.37113402

	Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	returnOnEquity	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue
LNTH	LNTH	0.943627	1.828	36.846	NaN	NaN	3.692	108329000	0.20002	75.42696	...	-0.07151	1.258	7.998	Healthcare	1.93	NaN	105355000	1.535	190072992	541579008

1 rows × 35 columns

2022-06-08

21dBOLD **21dMA-TP** **21dBOLU**

2022-06-08 57.65687 65.957127 74.257383

	volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
LNTH	1.716236	72.089996	13932232.371134	0.973285	0.998931	0.528641

'LNTH'

	2022-03-31	2021-12-31	2021-09-30	\
Intangible Assets	340204000.0	348510000.0	356883000.0	
Capital Surplus	691516000.0	685472000.0	680819000.0	
Total Liab	417316000.0	399345000.0	348472000.0	
Total Stockholder Equity	515850000.0	464439000.0	499344000.0	
Other Current Liab	89178000.0	NaN	NaN	
Total Assets	933166000.0	863784000.0	847816000.0	
Common Stock	6860000.0	677000.0	677000.0	
Other Current Assets	12860000.0	2705000.0	12043000.0	
Retained Earnings	-178263000.0	-221225000.0	-181010000.0	
Other Liab	64083000.0	129181000.0	88437000.0	
Good Will	61189000.0	61189000.0	61189000.0	
Treasury Stock	1911000.0	-485000.0	-1142000.0	
Other Assets	78005000.0	92734000.0	103495000.0	
Cash	105355000.0	98508000.0	91475000.0	
Total Current Liabilities	177657000.0	90497000.0	76903000.0	
Deferred Long Term Asset Charges	47868000.0	62764000.0	66493000.0	
Short Long Term Debt	12500000.0	11607000.0	10766000.0	
Other Stockholder Equity	1911000.0	-485000.0	-1142000.0	
Property Plant Equipment	125634000.0	125560000.0	124728000.0	
Total Current Assets	324747000.0	235791000.0	201521000.0	
Long Term Investments	3387000.0	NaN	NaN	
Net Tangible Assets	114457000.0	54740000.0	81272000.0	
Net Receivables	172283000.0	89336000.0	64054000.0	
Long Term Debt	159165000.0	162729000.0	166479000.0	
Inventory	34249000.0	35129000.0	33949000.0	
Accounts Payable	22383000.0	20787000.0	20508000.0	

	2021-06-30
Intangible Assets	365259000.0
Capital Surplus	676059000.0
Total Liab	349662000.0
Total Stockholder Equity	508140000.0
Other Current Liab	NaN
Total Assets	857802000.0
Common Stock	676000.0
Other Current Assets	8102000.0
Retained Earnings	-167595000.0
Other Liab	106587000.0
Good Will	61189000.0
Treasury Stock	-1000000.0
Other Assets	126648000.0
Cash	91500000.0
Total Current Liabilities	73826000.0
Deferred Long Term Asset Charges	64777000.0
Short Long Term Debt	11269000.0
Other Stockholder Equity	-1000000.0
Property Plant Equipment	118493000.0
Total Current Assets	186213000.0
Long Term Investments	NaN
Net Tangible Assets	81692000.0
Net Receivables	54892000.0
Long Term Debt	168514000.0
Inventory	31719000.0
Accounts Payable	21471000.0

	2022-03-31	2021-12-31	2021-09-30	\
Change To Liabilities	1506000.0	649000.0	-1112000.0	
Total Cashflows From Investing Activities	-1390000.0	-4544000.0	-2420000.0	
Net Borrowings	-2609000.0	-2591000.0	-2620000.0	
Total Cash From Financing Activities	-2179000.0	-2100000.0	-1726000.0	
Change To Operating Activities	-1674000.0	10133000.0	3754000.0	
Issuance Of Stock	5934000.0	678000.0	961000.0	
Net Income	42962000.0	-40215000.0	-13415000.0	
Change In Cash	6846000.0	7034000.0	-25000.0	
Repurchase Of Stock	-5504000.0	-187000.0	-67000.0	
Effect Of Exchange Rate	151000.0	-211000.0	-219000.0	
Total Cash From Operating Activities	10264000.0	13889000.0	4340000.0	
Depreciation	11786000.0	12200000.0	12339000.0	
Change To Inventory	-1634000.0	-2924000.0	-2513000.0	
Change To Account Receivables	-85155000.0	-25381000.0	-9272000.0	
Change To Netincome	42227000.0	59181000.0	14314000.0	
Capital Expenditures	-3190000.0	-4544000.0	-2420000.0	

2021-06-30

Change To Liabilities	1778000.0
Total Cashflows From Investing Activities	-2656000.0
Net Borrowings	-2565000.0
Total Cash From Financing Activities	-715000.0
Change To Operating Activities	9341000.0
Issuance Of Stock	2043000.0
Net Income	-26657000.0
Change In Cash	22639000.0
Repurchase Of Stock	-193000.0
Effect Of Exchange Rate	141000.0
Total Cash From Operating Activities	25869000.0
Depreciation	9626000.0
Change To Inventory	-2001000.0
Change To Account Receivables	3897000.0
Change To Netincome	29700000.0
Capital Expenditures	-2656000.0

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 Gross Profit 129070000.0 57908000.0 42669000.0
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 Non Recurring None None None
 Other Items None None None
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 Total Other Income Expense Net -1024000.0 -45029000.0 -15049000.0
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 Net Income From Continuing Ops 42962000.0 -40215000.0 -13415000.0
 Net Income Applicable To Common Shares 42962000.0 -40215000.0 -13415000.0

2021-06-30
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 Income Before Tax -28536000.0
 Minority Interest None
 Net Income -26657000.0
 Selling General Administrative 60808000.0
 Gross Profit 46088000.0
 Ebit -26781000.0
 Operating Income -26781000.0
 Other Operating Expenses None
 Interest Expense -1937000.0
 Extraordinary Items None
 Non Recurring None
 Other Items None
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 Total Operating Expenses 127845000.0
 Cost Of Revenue 54976000.0
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 Discontinued Operations None
 Net Income From Continuing Ops -26657000.0
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 1 Vanguard Total Stock Market Index Fund 1818068 2021-12-30
 2 iShares Russell 2000 ETF 1546604 2022-01-30

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3 Artisan International Small-Mid Fund 1430335 2021-12-30
4 Thrivent Small Cap Stock Fund 983011 2022-01-30
5 Vanguard Extended Market Index Fund 869393 2021-12-30
6 John Hancock Small Cap Core Fd 846280 2022-01-30
7 Blair (William) Mutual Funds,Inc-Small Cap Val... 724920 2022-02-27
8 Price (T.Rowe) Small-Cap Value Fund 720839 2021-12-30
9 Price (T.Rowe) Health Sciences Fund 720458 2021-12-30

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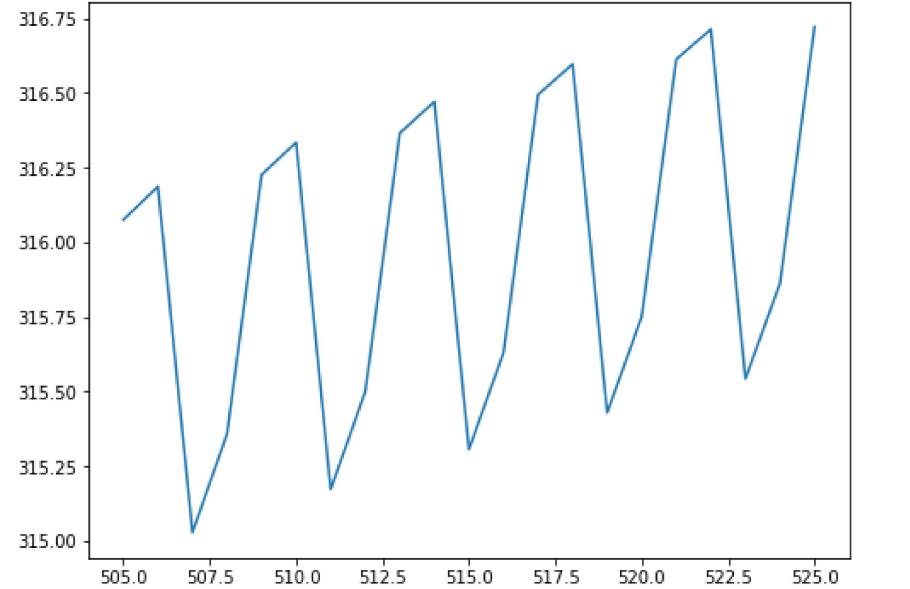
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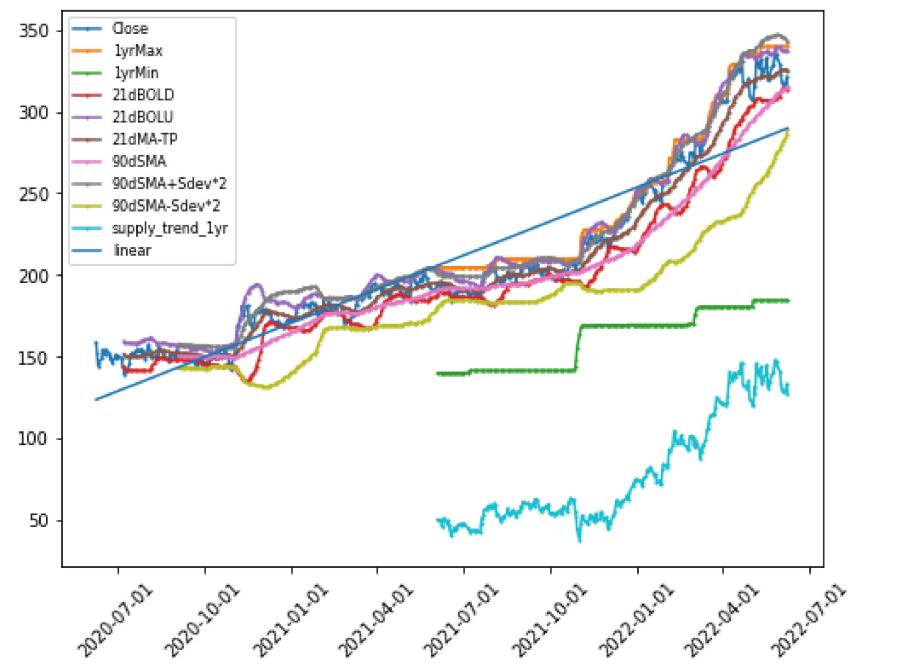
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MCK

ets next 21 trading days



Index: SP500



supply trend: 22551770.10309278

Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue	trailingPE
------------	------	--------------	--------------	--------------	---------------	----------------	--------	---------------	-----------	-----	---------------	-----------------	--------	------------	-------------	-----------	-------------------	-----------	--------------	------------

MCK	MCK	0.663839	0.954	NaN	1.88	0.0059	-0.406	3191000064	0.01209	12.411926	...	0.118	1733.198	Healthcare	2.18	NaN	3532000000	24.297	7616999936	263965999104	43.771442
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1 rows × 36 columns

2022-06-08

21dBOLD 21dMA-TP 21dBOLU

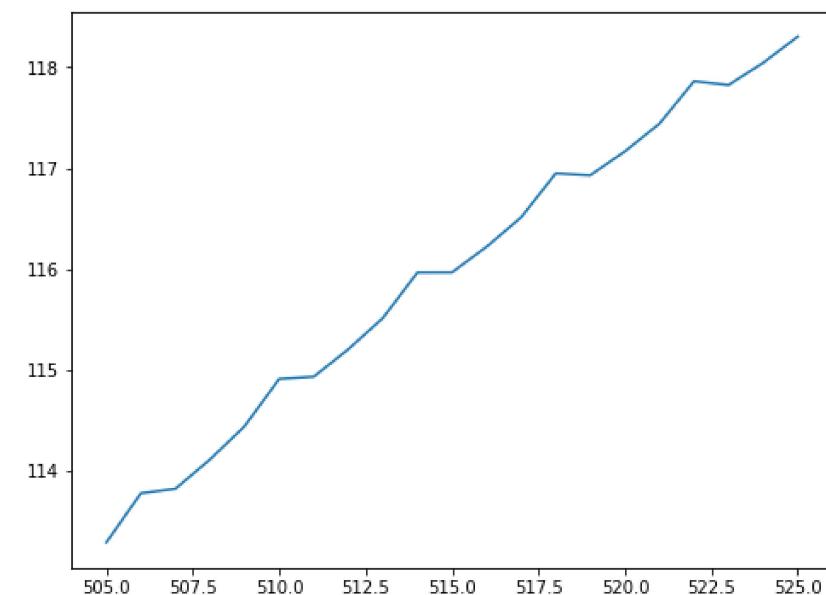
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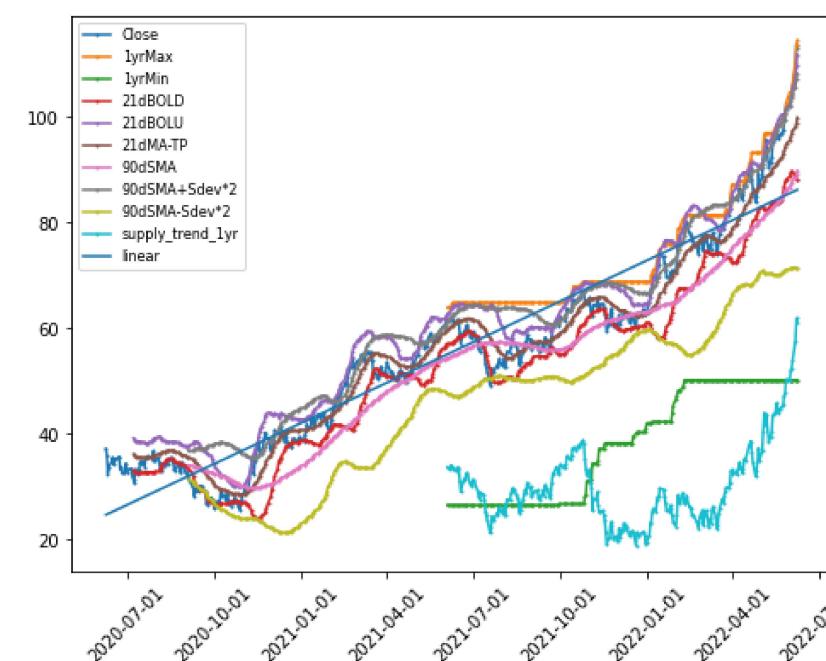
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MPC

ets next 21 trading days



Index: SP500



supply trend: 139273334.8453608

Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue	trailingPE
------------	------	--------------	--------------	--------------	---------------	----------------	--------	---------------	-----------	-----	---------------	-----------------	--------	------------	-------------	-----------	-------------------	-----------	--------------	------------

MPC	MPC	1.910294	1.704	80.117	2.32	0.0242	1.917	7120999936	0.05912	26.388626	...	0.967	189.986	Energy	2.92	NaN	10839000064	19.177	26904000512	120450998272	7.816931
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1 rows × 36 columns

2022-06-08

21dBOLD **21dMA-TP** **21dBOLU**

2022-06-08 87.949991 99.846057 111.742124

	volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
MPC	0.938895	112.870003	139273334.845361	0.983142	0.999044	0.43444

'MPC'

	2021-12-31	2021-09-30	2021-06-30	\
Capital Surplus	3.326200e+10	3.325600e+10	3.323800e+10	
Total Liab	5.179200e+10	5.333600e+10	5.760700e+10	
Total Stockholder Equity	2.620600e+10	2.828000e+10	2.892100e+10	
Minority Interest	7.375000e+09	7.684000e+09	7.772000e+09	
Other Current Liab	2.278000e+09	3.377000e+09	6.148000e+09	
Total Assets	8.537300e+10	8.930000e+10	9.430000e+10	
Common Stock	1.000000e+07	1.000000e+07	1.000000e+07	
Other Current Assets	5.680000e+08	5.850000e+08	5.850000e+08	
Retained Earnings	1.290500e+10	1.248400e+10	1.216000e+10	
Other Liab	7.999000e+09	8.193000e+09	8.825000e+09	
Good Will	8.256000e+09	8.256000e+09	8.256000e+09	
Treasury Stock	-1.997100e+10	-1.747000e+10	-1.648700e+10	
Other Assets	2.400000e+09	2.463000e+09	2.532000e+09	
Cash	5.291000e+09	5.874000e+09	1.183900e+10	
Total Current Liabilities	1.789800e+10	1.689800e+10	1.951200e+10	
Deferred Long Term Asset Charges	2.000000e+06	NaN	NaN	
Short Long Term Debt	4.980000e+08	7.300000e+07	7.000000e+07	
Other Stockholder Equity	-6.700000e+07	-3.440000e+08	-3.400000e+08	
Property Plant Equipment	3.881200e+10	3.905400e+10	3.949600e+10	
Total Current Assets	3.049600e+10	3.414300e+10	3.859200e+10	
Long Term Investments	5.409000e+09	5.384000e+09	5.424000e+09	
Net Tangible Assets	1.795000e+10	2.002400e+10	2.066500e+10	
Short Term Investments	5.548000e+09	7.352000e+09	5.418000e+09	
Net Receivables	1.103400e+10	1.112100e+10	1.187100e+10	
Long Term Debt	2.444300e+10	2.665500e+10	2.763900e+10	
Inventory	8.055000e+09	9.211000e+09	8.879000e+09	
Accounts Payable	1.370000e+10	1.219600e+10	1.217000e+10	
 2021-03-31				
Capital Surplus	3.322200e+10			
Total Liab	5.717200e+10			
Total Stockholder Equity	2.159200e+10			
Minority Interest	7.887000e+09			
Other Current Liab	3.370000e+09			
Total Assets	8.665100e+10			
Common Stock	1.000000e+07			
Other Current Assets	1.176200e+10			
Retained Earnings	4.029000e+09			
Other Liab	9.386000e+09			
Good Will	8.256000e+09			
Treasury Stock	-1.566900e+10			
Other Assets	2.594000e+09			
Cash	6.240000e+08			
Total Current Liabilities	1.608500e+10			
Deferred Long Term Asset Charges	NaN			
Short Long Term Debt	6.900000e+07			
Other Stockholder Equity	-5.110000e+08			
Property Plant Equipment	4.000500e+10			
Total Current Assets	3.036100e+10			
Long Term Investments	5.435000e+09			
Net Tangible Assets	1.333600e+10			
Short Term Investments	NaN			
Net Receivables	9.568000e+09			
Long Term Debt	3.006100e+10			
Inventory	8.407000e+09			
Accounts Payable	9.953000e+09	[,]		
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Investments	1.742000e+09	-1.934000e+09		
Change To Liabilities	1.590000e+09	1.930000e+08		
Total Cashflows From Investing Activities	1.448000e+09	-2.054000e+09		
Net Borrowings	-1.951000e+09	-1.018000e+09		
Total Cash From Financing Activities	-5.703000e+09	-2.762000e+09		
Change To Operating Activities	-2.000000e+06	1.000000e+06		
Issuance Of Stock	3.500000e+07	1.800000e+07		
Net Income	7.740000e+08	6.940000e+08		
Change In Cash	-5.810000e+08	-5.964000e+09		
Repurchase Of Stock	-2.742000e+09	-9.280000e+08		
Total Cash From Operating Activities	3.674000e+09	-1.148000e+09		
Depreciation	8.130000e+08	8.360000e+08		
Other Cashflows From Investing Activities	1.320000e+08	2.400000e+08		
Dividends Paid	-3.540000e+08	-3.700000e+08		
Change To Inventory	1.173000e+09	-3.260000e+08		
Change To Account Receivables	-1.534000e+09	1.820000e+08		

Other Cashflows From Financing Activities	-6.910000e+08	-4.640000e+08
Change To Netincome	8.400000e+08	-2.746000e+09
Capital Expenditures	-4.810000e+08	-3.770000e+08

	2021-06-30	2021-03-31
Investments	-5.477000e+09	-5.000000e+07
Change To Liabilities	2.656000e+09	1.821000e+09
Total Cashflows From Investing Activities	1.567000e+10	-2.670000e+08
Net Borrowings	-4.169000e+09	8.650000e+08
Total Cash From Financing Activities	-5.970000e+09	1.600000e+07
Change To Operating Activities	-1.000000e+06	5.000000e+06
Issuance Of Stock	3.000000e+07	2.300000e+07
Net Income	8.512000e+09	-2.420000e+08
Change In Cash	1.108000e+10	2.030000e+08
Repurchase Of Stock	-9.840000e+08	-9.840000e+08
Total Cash From Operating Activities	1.380000e+09	4.540000e+08
Depreciation	8.710000e+08	8.440000e+08
Other Cashflows From Investing Activities	2.144400e+10	1.100000e+07
Dividends Paid	-3.810000e+08	-3.790000e+08
Change To Inventory	-4.720000e+08	-4.080000e+08
Change To Account Receivables	-2.224000e+09	-1.723000e+09
Other Cashflows From Financing Activities	-4.660000e+08	-4.930000e+08
Change To Netincome	-7.981000e+09	1.350000e+08
Capital Expenditures	-3.020000e+08	-3.040000e+08

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 Revenue Earnings]

Quarter	Revenue	Earnings
1Q2021	22788000000	-242000000
2Q2021	29734000000	8512000000
3Q2021	32491000000	694000000
4Q2021	35438000000	774000000

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	2021-12-31	2021-09-30	\
Research Development	None	None	
Effect Of Accounting Charges	None	None	
Income Before Tax	1348000000.0	1012000000.0	
Minority Interest	7375000000.0	7684000000.0	
Net Income	774000000.0	694000000.0	
Selling General Administrative	654000000.0	691000000.0	
Gross Profit	3254000000.0	2928000000.0	
Ebit	1610000000.0	1208000000.0	
Operating Income	1610000000.0	1208000000.0	
Other Operating Expenses	177000000.0	193000000.0	
Interest Expense	-302000000.0	-313000000.0	
Extraordinary Items	None	None	
Non Recurring	None	None	
Other Items	None	None	
Income Tax Expense	243000000.0	-18000000.0	
Total Revenue	35438000000.0	32491000000.0	
Total Operating Expenses	33828000000.0	31283000000.0	
Cost Of Revenue	32184000000.0	29563000000.0	
Total Other Income Expense Net	-262000000.0	-196000000.0	
Discontinued Operations	NaN	NaN	
Net Income From Continuing Ops	1105000000.0	1030000000.0	
Net Income Applicable To Common Shares	772000000.0	694000000.0	

	2021-06-30	2021-03-31
Research Development	None	None
Effect Of Accounting Charges	None	None
Income Before Tax	593000000.0	-136000000.0
Minority Interest	7772000000.0	7887000000.0
Net Income	8512000000.0	-242000000.0
Selling General Administrative	681000000.0	575000000.0
Gross Profit	2557000000.0	1704000000.0
Ebit	816000000.0	123000000.0
Operating Income	816000000.0	123000000.0
Other Operating Expenses	189000000.0	162000000.0
Interest Expense	-318000000.0	-334000000.0
Extraordinary Items	None	None
Non Recurring	None	None
Other Items	None	None
Income Tax Expense	5000000.0	34000000.0
Total Revenue	29734000000.0	22788000000.0
Total Operating Expenses	28918000000.0	22665000000.0
Cost Of Revenue	27177000000.0	21084000000.0
Total Other Income Expense Net	-223000000.0	-259000000.0

Discontinued Operations 8214000000.0 234000000.0
Net Income From Continuing Ops 588000000.0 -170000000.0
Net Income Applicable To Common Shares 8512000000.0 -242000000.0],
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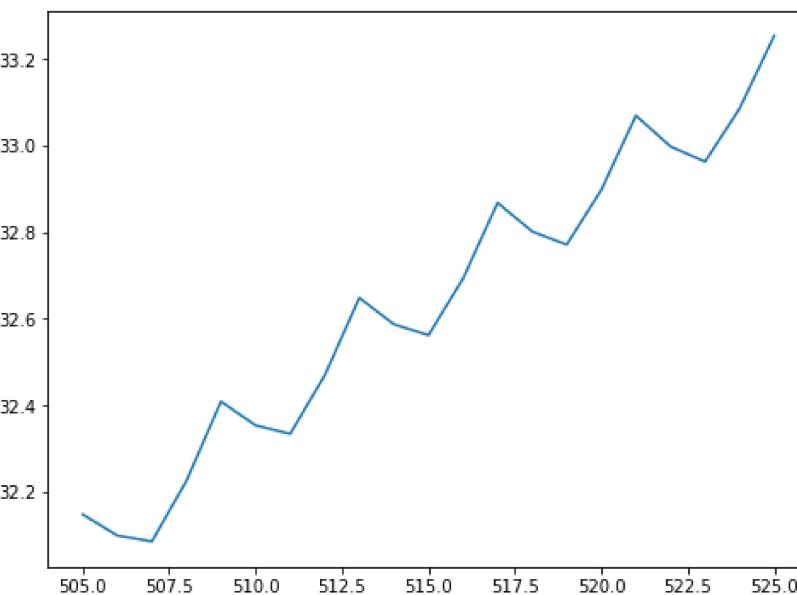
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0	Select Sector SPDR Fund-Energy Select	18103056	2022-01-30
1	Vanguard Total Stock Market Index Fund	17494854	2021-12-30
2	Vanguard 500 Index Fund	13037019	2021-12-30
3	Vanguard Mid-Cap Index Fund	6960433	2021-12-30
4	SPDR S&P 500 ETF Trust	6540311	2022-01-30
5	Fidelity 500 Index Fund	6304109	2022-02-27
6	iShares Core S&P 500 ETF	5120813	2022-01-30
7	Vanguard Index-Value Index Fund	4704115	2021-12-30
8	Vanguard Institutional Index Fund-Institutional...	4638261	2021-12-30
9	iShares Select Dividend ETF	4127022	2022-01-30

% Out	Value
0	0.0335 1298894268
1	0.0323 1119495707
2	0.0241 834238845
3	0.0129 445398107
4	0.0121 469267314
5	0.0117 490900967
6	0.0095 367418332
7	0.0087 301016318
8	0.0086 296802321
9	0.0076 296113828]

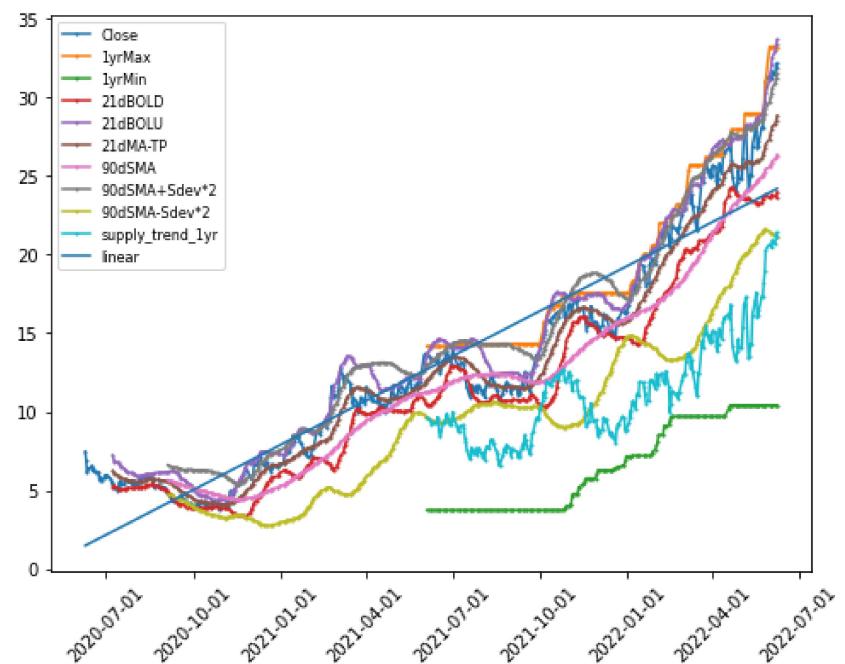
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2022-5	
palmOil	False
controversialWeapons	False
gambling	False
socialScore	7.01
nuclear	False
furLeather	False
alcoholic	False
gmo	False
catholic	False
socialPercentile	0
peerCount	39
governanceScore	5.87
environmentPercentile	0
animalTesting	False
tobacco	False
totalEsg	28.78
highestControversy	3
esgPerformance	None
coal	False
pesticides	False
adult	False
percentile	57.14
peerGroup	Refiners & Pipelines
smallArms	False
environmentScore	15.91
governancePercentile	0
militaryContract	False]]

MRO
ets next 21 trading days



Index: SP500



supply trend: 475361004.9484536

	Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	returnOnEquity	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue	
MRO	MRO	2.766666	1.112	38.48	0.32	0.0119		NaN	3308999936	0.58921	15.943877	...	0.08905	1.091	7.136	Energy	0.93	NaN	580000000	0.794	4112000000	5616000000

1 rows × 35 columns

2022-06-08

21dBOLD 21dMA-TP 21dBOLU

2022-06-08 24.009394 28.847289 33.685185

	volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
MRO	0.933455	31.93	475361004.948454	0.955608	0.998893	0.434829

'MRO'

	2021-12-31	2021-09-30	2021-06-30	\
Capital Surplus	7.221000e+09	7.213000e+09	7.201000e+09	
Total Liab	6.308000e+09	6.365000e+09	7.166000e+09	
Total Stockholder Equity	1.068600e+10	1.079600e+10	1.063400e+10	
Other Current Liab	3.680000e+08	4.960000e+08	5.020000e+08	
Total Assets	1.699400e+10	1.716100e+10	1.780000e+10	
Common Stock	9.370000e+08	9.370000e+08	9.370000e+08	
Other Current Assets	2.200000e+07	2.500000e+07	1.900000e+07	
Retained Earnings	7.271000e+09	6.669000e+09	6.524000e+09	
Other Liab	6.440000e+08	6.420000e+08	6.650000e+08	
Treasury Stock	-4.743000e+09	-4.023000e+09	-4.028000e+09	
Other Assets	1.100000e+08	1.040000e+08	9.300000e+07	
Cash	5.800000e+08	4.850000e+08	9.700000e+08	
Total Current Liabilities	1.637000e+09	1.676000e+09	1.575000e+09	
Short Long Term Debt	3.900000e+07	3.900000e+07	3.500000e+07	
Other Stockholder Equity	8.200000e+07	8.200000e+07	7.700000e+07	
Property Plant Equipment	1.458600e+10	1.484300e+10	1.511100e+10	
Total Current Assets	1.821000e+09	1.655000e+09	2.075000e+09	
Long Term Investments	4.770000e+08	5.590000e+08	5.210000e+08	
Net Tangible Assets	1.068600e+10	1.079600e+10	1.063400e+10	
Net Receivables	1.142000e+09	1.068000e+09	1.008000e+09	
Long Term Debt	3.980000e+09	3.983000e+09	4.882000e+09	
Inventory	7.700000e+07	7.700000e+07	7.800000e+07	
Accounts Payable	1.110000e+09	1.028000e+09	9.370000e+08	
	2021-03-31			
Capital Surplus	7.195000e+09			
Total Liab	7.562000e+09			
Total Stockholder Equity	1.067100e+10			
Other Current Liab	3.810000e+08			
Total Assets	1.823300e+10			
Common Stock	9.370000e+08			
Other Current Assets	2.600000e+07			
Retained Earnings	6.540000e+09			
Other Liab	6.950000e+08			
Treasury Stock	-4.001000e+09			
Other Assets	9.600000e+07			
Cash	1.125000e+09			
Total Current Liabilities	1.899000e+09			
Short Long Term Debt	5.010000e+08			
Other Stockholder Equity	1.120000e+08			
Property Plant Equipment	1.542500e+10			
Total Current Assets	2.150000e+09			
Long Term Investments	5.620000e+08			
Net Tangible Assets	1.067100e+10			
Net Receivables	9.210000e+08			
Long Term Debt	4.910000e+09			
Inventory	7.800000e+07			
Accounts Payable	9.180000e+08],		
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	2021-12-31	2021-09-30	\	
Investments	4.600000e+07	9.000000e+06		
Change To Liabilities	1.410000e+08	1.070000e+08		
Total Cashflows From Investing Activities	-2.820000e+08	-2.650000e+08		
Total Cash From Financing Activities	-7.690000e+08	-1.036000e+09		
Change To Operating Activities	-2.000000e+07	-7.000000e+06		
Net Income	6.490000e+08	1.840000e+08		
Change In Cash	9.500000e+07	-4.850000e+08		
Repurchase Of Stock	-7.240000e+08	-1.000000e+06		
Total Cash From Operating Activities	1.146000e+09	8.160000e+08		
Depreciation	4.630000e+08	5.830000e+08		
Dividends Paid	-4.700000e+07	-3.900000e+07		
Change To Account Receivables	-7.600000e+07	-6.000000e+07		
Other Cashflows From Financing Activities	2.000000e+06	-9.600000e+07		
Change To Netincome	-1.100000e+07	8.000000e+06		
Capital Expenditures	-2.740000e+08	-2.890000e+08		
Net Borrowings	NaN	-9.000000e+08		
Other Cashflows From Investing Activities	NaN	1.000000e+06		
Change To Inventory	NaN	1.000000e+06		
	2021-06-30	2021-03-31		
Investments	6000000.0	6000000.0		
Change To Liabilities	20000000.0	101000000.0		
Total Cashflows From Investing Activities	-256000000.0	-207000000.0		
Total Cash From Financing Activities	-554000000.0	-32000000.0		

Change To Operating Activities	12000000.0	61000000.0
Net Income	16000000.0	97000000.0
Change In Cash	-155000000.0	383000000.0
Repurchase Of Stock	-1000000.0	-9000000.0
Total Cash From Operating Activities	655000000.0	622000000.0
Depreciation	60000000.0	512000000.0
Dividends Paid	-32000000.0	-23000000.0
Change To Account Receivables	-7800000.0	-175000000.0
Other Cashflows From Financing Activities	-22000000.0	-22000000.0
Change To Netincome	8500000.0	28000000.0
Capital Expenditures	-274000000.0	-209000000.0
Net Borrowings	-500000000.0	-500000000.0
Other Cashflows From Investing Activities	1000000.0	-1000000.0
Change To Inventory	1000000.0	-2000000.0

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 Revenue Earnings
 Quarter
 1Q2021 1180000000 97000000
 2Q2021 1259000000 16000000
 3Q2021 1439000000 184000000
 4Q2021 1738000000 649000000],

	2021-12-31	2021-09-30	\
Research Development	None	None	
Effect Of Accounting Charges	None	None	
Income Before Tax	683000000.0	188000000.0	
Minority Interest	None	None	
Net Income	649000000.0	184000000.0	
Selling General Administrative	61000000.0	70000000.0	
Gross Profit	1393000000.0	1089000000.0	
Ebit	755000000.0	254000000.0	
Operating Income	755000000.0	254000000.0	
Other Operating Expenses	94000000.0	167000000.0	
Interest Expense	-74000000.0	-57000000.0	
Extraordinary Items	None	None	
Non Recurring	None	None	
Other Items	None	None	
Income Tax Expense	34000000.0	4000000.0	
Total Revenue	1738000000.0	1439000000.0	
Total Operating Expenses	983000000.0	1185000000.0	
Cost Of Revenue	345000000.0	350000000.0	
Total Other Income Expense Net	-72000000.0	-66000000.0	
Discontinued Operations	None	None	
Net Income From Continuing Ops	649000000.0	184000000.0	
Net Income Applicable To Common Shares	649000000.0	184000000.0	
	2021-06-30	2021-03-31	
Research Development	None	None	
Effect Of Accounting Charges	None	None	
Income Before Tax	26000000.0	107000000.0	
Minority Interest	None	None	
Net Income	16000000.0	97000000.0	
Selling General Administrative	69000000.0	75000000.0	
Gross Profit	966000000.0	907000000.0	
Ebit	54000000.0	87000000.0	
Operating Income	54000000.0	87000000.0	
Other Operating Expenses	240000000.0	227000000.0	
Interest Expense	-59000000.0	-13000000.0	
Extraordinary Items	None	None	
Non Recurring	None	None	
Other Items	None	None	
Income Tax Expense	10000000.0	10000000.0	
Total Revenue	1259000000.0	1180000000.0	
Total Operating Expenses	1205000000.0	1093000000.0	
Cost Of Revenue	293000000.0	273000000.0	
Total Other Income Expense Net	-28000000.0	20000000.0	
Discontinued Operations	None	None	
Net Income From Continuing Ops	16000000.0	97000000.0	
Net Income Applicable To Common Shares	16000000.0	97000000.0]

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 Holder Shares Date Reported % Out \

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1	Select Sector SPDR Fund-Energy Select	22895120	2022-01-30	0.0324
2	Vanguard Total Stock Market Index Fund	22131478	2021-12-30	0.0313
3	Vanguard Small-Cap Index Fund	19611815	2021-12-30	0.0277
4	Vanguard 500 Index Fund	16486851	2021-12-30	0.0233

```

5 Vanguard Small Cap Value Index Fund 12430773 2021-12-30 0.0176
6 Fidelity Low-Priced Stock Fund 12282677 2022-02-27 0.0174
7 SPDR S&P 500 ETF Trust 8364080 2022-01-30 0.0118
8 Fidelity 500 Index Fund 7972838 2022-02-27 0.0113
9 Invesco Comstock Fd 7808667 2022-01-30 0.0110

```

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Value
0 506579941
1 445767986
2 363398868
3 322026002
4 270714093
5 204113292
6 277097193
7 162848637
8 179867225
9 152034746 ],
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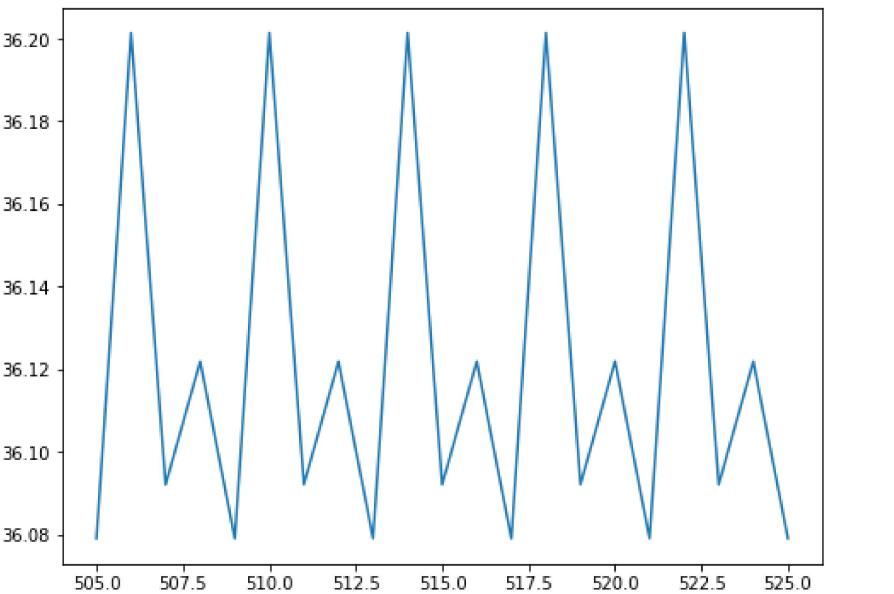
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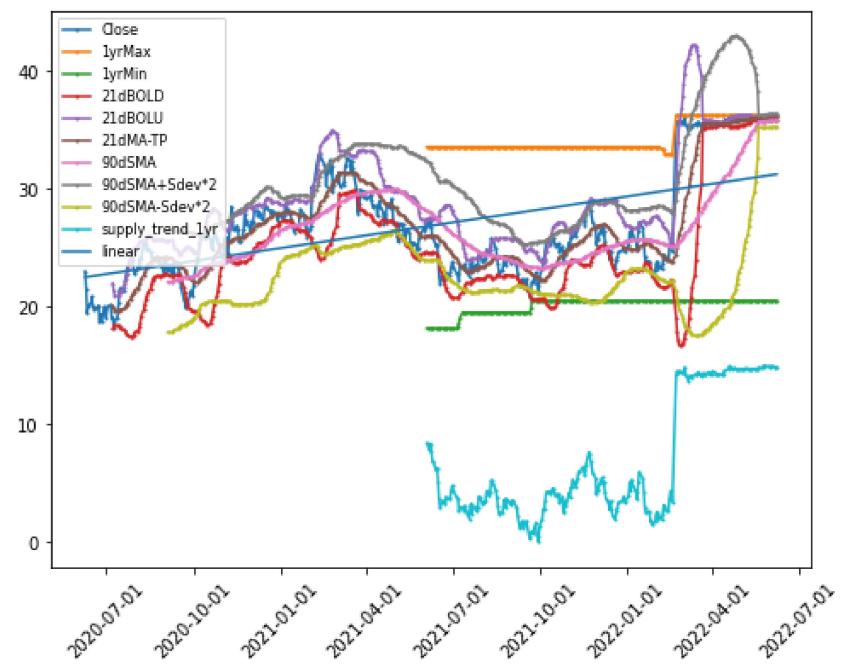
Value
2022-5
palmOil False
controversialWeapons False
gambling False
socialScore 10.01
nuclear False
furLeather False
alcoholic False
gmo False
catholic False
socialPercentile 0
peerCount 66
governanceScore 8.13
environmentPercentile 0
animalTesting False
tobacco False
totalEsg 42.05
highestControversy 2
esgPerformance None
coal False
pesticides False
adult False
percentile 90.8
peerGroup Oil & Gas Producers
smallArms False
environmentScore 23.91
governancePercentile 0
militaryContract False]]

```

MTOR
ets next 21 trading days



Index: SP600



supply trend: 15273304.74226804

Unnamed: 0

MTOR MTOR

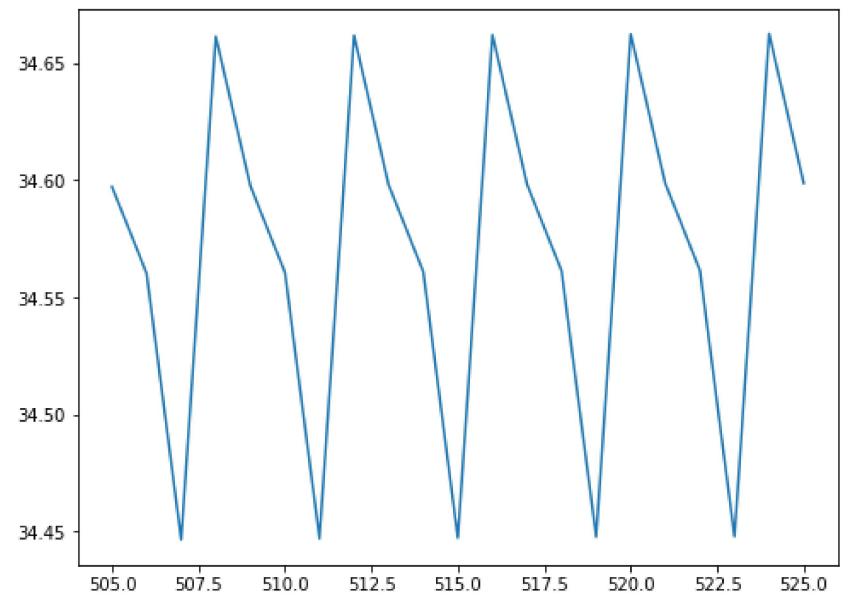
2022-06-08

21dBOLD 21dMA-TP 21dBOLU

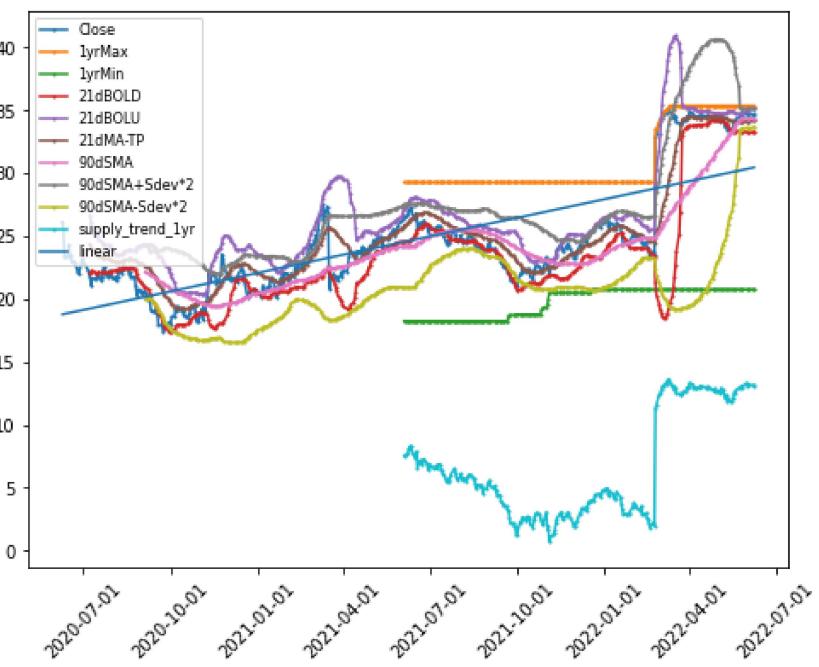
2022-06-08 35.878374 36.074127 36.269879

	volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
MTOR	1.652223	36.119999	15273304.742268	0.990077	0.524241	0.400653

SJI
ets next 21 trading days



Index: SP600



supply trend: 27428508.24742268

	Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue	trailingPE
SJI	SJI	0.767156	0.669	180.745	1.24	0.0371	NaN	563539008	0.2829	20.479042	...	NaN	18.23	Utilities	3.26	NaN	28754000	0.245	3613896960	1991996032	48.78745

1 rows × 36 columns

2022-06-08

21dBOLD 21dMA-TP 21dBOLU

2022-06-08 33.248726 34.202698 35.156671

	volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
SJI	0.772481	34.66	27428508.247423	0.961358	0.821762	0.398169

'SJI'

	2021-12-31	2021-09-30	2021-06-30	\
Intangible Assets	1.404300e+07	1.473100e+07	1.611800e+07	
Capital Surplus	1.559060e+09	1.463655e+09	1.462322e+09	
Total Liab	5.309231e+09	5.187967e+09	4.938285e+09	
Total Stockholder Equity	1.989152e+09	1.828587e+09	1.887399e+09	
Minority Interest	1.028900e+07	7.457000e+06	7.425000e+06	
Deferred Long Term Liab	6.724160e+08	6.694870e+08	6.701760e+08	
Other Current Liab	1.596050e+08	2.273930e+08	1.760970e+08	
Total Assets	7.308672e+09	7.024011e+09	6.833109e+09	
Common Stock	1.466750e+08	1.405610e+08	1.405570e+08	
Other Current Assets	9.504100e+07	1.416900e+08	8.351100e+07	
Retained Earnings	3.104330e+08	2.628420e+08	3.229880e+08	
Other Liab	1.141049e+09	1.165851e+09	1.163466e+09	
Good Will	7.069600e+08	7.069600e+08	7.069600e+08	
Treasury Stock	-2.701600e+07	-3.847100e+07	-3.846800e+07	
Other Assets	9.811060e+08	9.530460e+08	9.168080e+08	
Cash	2.875400e+07	2.541500e+07	8.789900e+07	
Total Current Liabilities	9.556820e+08	8.187800e+08	5.896010e+08	
Short Long Term Debt	6.663900e+07	6.663600e+07	9.155500e+07	
Other Stockholder Equity	-2.672900e+07	-3.819100e+07	-3.820000e+07	
Property Plant Equipment	4.929055e+09	4.741429e+09	4.633664e+09	
Total Current Assets	6.389620e+08	5.716560e+08	5.270180e+08	
Long Term Investments	3.854600e+07	3.618900e+07	3.254100e+07	
Net Tangible Assets	1.268149e+09	1.106896e+09	1.164321e+09	
Net Receivables	3.951240e+08	2.603440e+08	2.495690e+08	
Long Term Debt	3.190808e+09	3.197736e+09	3.182118e+09	
Inventory	6.079700e+07	6.639100e+07	4.158000e+07	
Accounts Payable	3.301640e+08	3.009550e+08	2.261080e+08	

	2021-03-31
Intangible Assets	1.570100e+07
Capital Surplus	1.193552e+09
Total Liab	4.971266e+09
Total Stockholder Equity	1.737118e+09
Minority Interest	6.124000e+06
Deferred Long Term Liab	6.507100e+08
Other Current Liab	1.368470e+08
Total Assets	6.714508e+09
Common Stock	1.282150e+08
Other Current Assets	3.854100e+07
Retained Earnings	4.538230e+08
Other Liab	1.148234e+09
Good Will	7.069600e+08
Treasury Stock	-3.847200e+07
Other Assets	8.649660e+08
Cash	3.038600e+07
Total Current Liabilities	7.526990e+08
Short Long Term Debt	1.433030e+08
Other Stockholder Equity	-3.820800e+07
Property Plant Equipment	4.524998e+09
Total Current Assets	4.889150e+08
Long Term Investments	1.129680e+08
Net Tangible Assets	1.014457e+09
Net Receivables	3.626680e+08
Long Term Debt	3.067233e+09
Inventory	2.054900e+07
Accounts Payable	2.180780e+08

],

	2021-12-31	2021-09-30	\
Net Income	0.0	-26130000.0	
Change To Liabilities	0.0	0.0	
Investments	NaN	-22044000.0	
Total Cashflows From Investing Activities	NaN	-164851000.0	
Net Borrowings	NaN	107800000.0	
Total Cash From Financing Activities	NaN	70091000.0	
Change In Cash	NaN	-62484000.0	
Total Cash From Operating Activities	NaN	32276000.0	
Depreciation	NaN	48089000.0	
Other Cashflows From Investing Activities	NaN	-1418000.0	
Dividends Paid	NaN	-34007000.0	
Other Cashflows From Financing Activities	NaN	-3702000.0	
Change To Netincome	NaN	10317000.0	
Capital Expenditures	NaN	-141378000.0	
Issuance Of Stock	NaN	NaN	

	2021-06-30	2021-03-31
Net Income	-96828000.0	128598000.0
Change To Liabilities	0.0	0.0
Investments	-17530000.0	-1960000.0
Total Cashflows From Investing Activities	-156992000.0	-112328000.0
Net Borrowings	-84100000.0	-127600000.0
Total Cash From Financing Activities	169869000.0	-96098000.0
Change In Cash	56065000.0	-9963000.0
Total Cash From Operating Activities	43188000.0	198463000.0
Depreciation	49180000.0	54440000.0
Other Cashflows From Investing Activities	1968000.0	-6752000.0
Dividends Paid	-30453000.0	-30453000.0
Other Cashflows From Financing Activities	-3078000.0	-10770000.0
Change To Netincome	90836000.0	15425000.0
Capital Expenditures	-126758000.0	-105380000.0
Issuance Of Stock	287500000.0	42272000.0

['quarterly_earnings',
 Revenue Earnings]

Quarter			
1Q2021	674300000	128598000	
2Q2021	311828000	-96828000	
3Q2021	365631000	-26130000	
4Q2021	0	0	

['quarterly_financials',

	2021-12-31	2021-09-30	2021-06-30	\
Research Development	None	None	None	
Effect Of Accounting Charges	None	None	None	
Income Before Tax	NaN	-37557000.0	-101362000.0	
Minority Interest	10289000.0	7457000.0	7425000.0	
Net Income	0.0	-26130000.0	-96828000.0	
Selling General Administrative	None	None	None	
Gross Profit	0.0	16068000.0	47452000.0	
Ebit	0.0	-8973000.0	11609000.0	
Operating Income	NaN	-8973000.0	11609000.0	
Other Operating Expenses	NaN	-8040000.0	2812000.0	
Interest Expense	NaN	-31468000.0	-31185000.0	
Extraordinary Items	None	None	None	
Non Recurring	None	None	None	
Other Items	None	None	None	
Income Tax Expense	0.0	-11727000.0	-4702000.0	
Total Revenue	0.0	365631000.0	311828000.0	
Total Operating Expenses	0.0	374604000.0	300219000.0	
Cost Of Revenue	0.0	349563000.0	264376000.0	
Total Other Income Expense Net	0.0	-28584000.0	-112971000.0	
Discontinued Operations	NaN	-127000.0	-80000.0	
Net Income From Continuing Ops	NaN	-25830000.0	-96660000.0	
Net Income Applicable To Common Shares	NaN	-26130000.0	-96828000.0	

2021-03-31

Research Development	None		
Effect Of Accounting Charges	None		
Income Before Tax	170567000.0		
Minority Interest	6124000.0		
Net Income	128598000.0		
Selling General Administrative	None		
Gross Profit	232623000.0		
Ebit	196828000.0		
Operating Income	196828000.0		
Other Operating Expenses	3983000.0		
Interest Expense	-31459000.0		
Extraordinary Items	None		
Non Recurring	None		
Other Items	None		
Income Tax Expense	41769000.0		
Total Revenue	674300000.0		
Total Operating Expenses	477472000.0		
Cost Of Revenue	441677000.0		
Total Other Income Expense Net	-26261000.0		
Discontinued Operations	-71000.0		
Net Income From Continuing Ops	128798000.0		
Net Income Applicable To Common Shares	128598000.0],

	Holder	Shares	Date Reported	\
0	SPDR (R) Ser Tr- SPDR (R) S&P (R) Dividend ETF	11551756	2022-01-30	
1	iShares Core S&P Smallcap ETF	7909776	2022-01-30	
2	Vanguard Total Stock Market Index Fund	3185871	2021-12-30	

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3 Vanguard Small-Cap Index Fund 2832115 2021-12-30
4 iShares Russell 2000 ETF 2351525 2022-01-30
5 SSgA SPDR ETFS Europe I-SPDR S&P US Dividend A... 2037036 2022-02-27
6 SSgA SPDR ETFS Europe I-SPDR S&P U.S. Div Aris... 2037036 2022-02-27
7 iShares S&P Smallcap 600 Value ETF 1870014 2022-01-30
8 Vanguard Small Cap Value Index Fund 1795423 2021-12-30
9 Delaware Group Equity Funds V-Small Cap Value ... 1632000 2022-02-27

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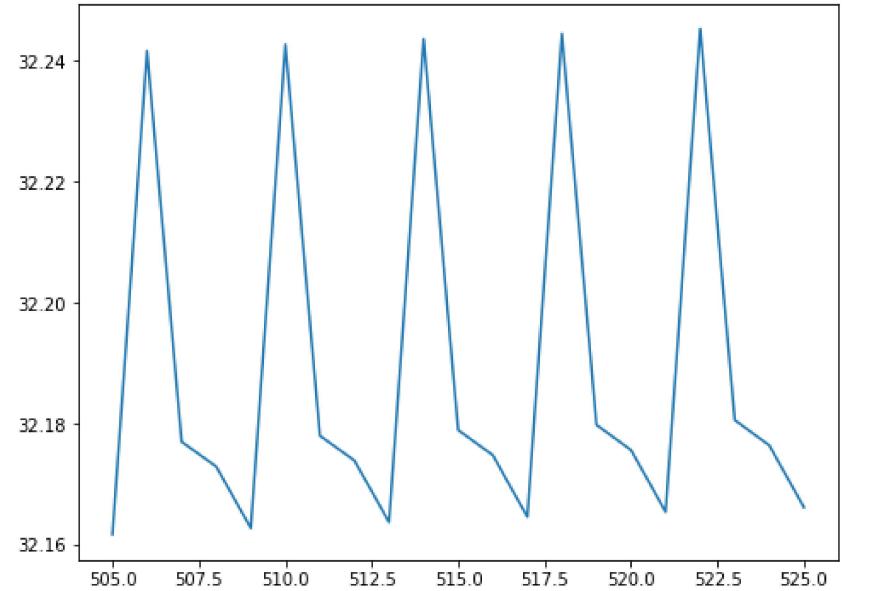
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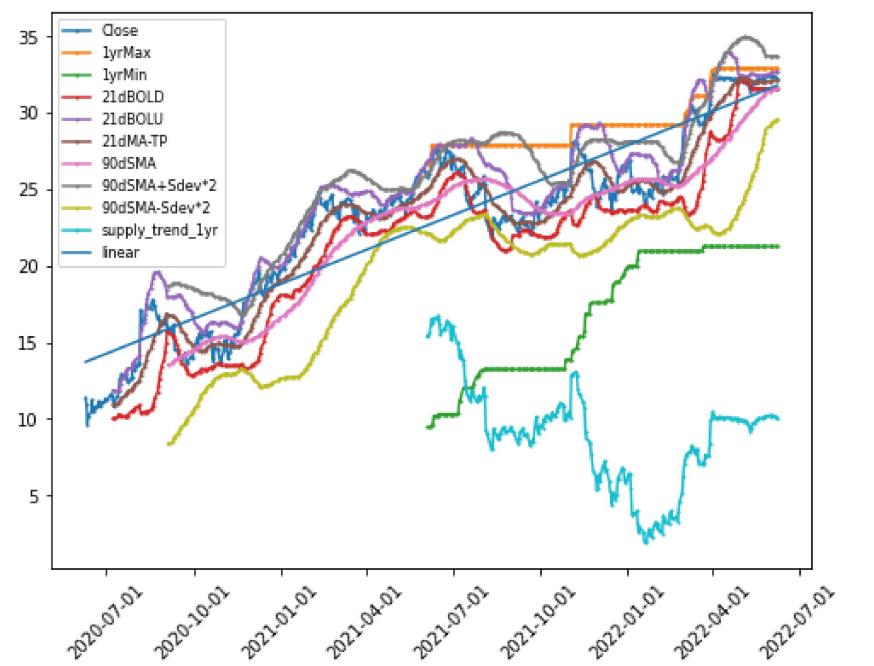
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TVTY

ets next 21 trading days



Index: SP600



supply trend: 10500521.44329897

Unnamed: 0

TVTY TTVY

2022-06-08

21dBOLD 21dMA-TP 21dBOLY

2022-06-08 31.555135 32.101429 32.647722

volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst	
TVTY	1.584759	32.169998	10500521.443299	0.968282	0.645187	0.398114
'TVTY'						

	2021-12-31	2021-09-30	2021-06-30	\
Intangible Assets	29049000.0	29049000.0	29049000.0	
Capital Surplus	514461000.0	514313000.0	512674000.0	
Total Liab	479634000.0	490770000.0	488961000.0	
Total Stockholder Equity	118907000.0	140669000.0	34787000.0	
Other Current Liab	22671000.0	3686000.0	3937000.0	
Total Assets	598541000.0	631439000.0	523748000.0	
Common Stock	50000.0	49000.0	49000.0	
Other Current Assets	13733000.0	15610000.0	16423000.0	
Retained Earnings	-359171000.0	-333825000.0	-436592000.0	
Other Liab	3202000.0	846000.0	976000.0	
Good Will	334680000.0	334680000.0	334680000.0	
Treasury Stock	-36433000.0	-39868000.0	-41344000.0	
Other Assets	2969000.0	5736000.0	5872000.0	
Cash	60132000.0	51755000.0	24226000.0	
Total Current Liabilities	87423000.0	92830000.0	85472000.0	
Short Long Term Debt	10625000.0	17234000.0	17724000.0	
Other Stockholder Equity	-8251000.0	-11686000.0	-13162000.0	
Property Plant Equipment	35942000.0	32682000.0	34446000.0	
Total Current Assets	195901000.0	229292000.0	108901000.0	
Net Tangible Assets	-244822000.0	-223060000.0	-328942000.0	
Short Term Investments	49746000.0	91183000.0	NaN	
Net Receivables	65825000.0	63963000.0	60600000.0	
Long Term Debt	385522000.0	391666000.0	395112000.0	
Accounts Payable	25325000.0	21188000.0	18982000.0	
Deferred Long Term Asset Charges	NaN	1643000.0	917000.0	
Long Term Investments	NaN	NaN	10800000.0	

	2021-03-31
Intangible Assets	29049000.0
Capital Surplus	513923000.0
Total Liab	513644000.0
Total Stockholder Equity	26254000.0
Other Current Liab	4351000.0
Total Assets	539898000.0
Common Stock	49000.0
Other Current Assets	19586000.0
Retained Earnings	-444949000.0
Other Liab	1088000.0
Good Will	334680000.0
Treasury Stock	-42769000.0
Other Assets	7194000.0
Cash	52428000.0
Total Current Liabilities	89125000.0
Short Long Term Debt	21651000.0
Other Stockholder Equity	-14587000.0
Property Plant Equipment	36269000.0
Total Current Assets	121906000.0
Net Tangible Assets	-337475000.0
Short Term Investments	NaN
Net Receivables	45738000.0
Long Term Debt	413971000.0
Accounts Payable	18400000.0
Deferred Long Term Asset Charges	1186000.0
Long Term Investments	10800000.0

['quarterly_cashflow',

	2021-12-31	2021-09-30	\
Change To Liabilities	-254000.0	96000.0	
Total Cashflows From Investing Activities	-9797000.0	-1582000.0	
Net Borrowings	-1869000.0	867000.0	
Total Cash From Financing Activities	-3727000.0	319000.0	
Change To Operating Activities	1785000.0	5480000.0	
Issuance Of Stock	52000.0	276000.0	
Net Income	-25346000.0	102767000.0	
Change In Cash	8377000.0	27529000.0	
Repurchase Of Stock	-1910000.0	-824000.0	
Total Cash From Operating Activities	21901000.0	28792000.0	
Depreciation	3119000.0	2756000.0	
Other Cashflows From Investing Activities	1046000.0	-1695000.0	
Change To Account Receivables	1233000.0	-10823000.0	
Change To Netincome	46028000.0	-81619000.0	
Capital Expenditures	-8096000.0	-2615000.0	
Investments	NaN	2728000.0	
Other Cashflows From Financing Activities	NaN	NaN	

	2021-06-30	2021-03-31
Change To Liabilities	-1731000.0	-151000.0
Total Cashflows From Investing Activities	-1399000.0	-3194000.0
Net Borrowings	-32545000.0	-65043000.0
Total Cash From Financing Activities	-40615000.0	-67381000.0
Change To Operating Activities	-3034000.0	2438000.0
Issuance Of Stock	194000.0	164000.0
Net Income	8357000.0	19136000.0
Change In Cash	-28202000.0	-47957000.0
Repurchase Of Stock	-4311000.0	-2502000.0
Total Cash From Operating Activities	13812000.0	22618000.0
Depreciation	2740000.0	2683000.0
Other Cashflows From Investing Activities	-1668000.0	-1633000.0
Change To Account Receivables	-8181000.0	-18978000.0
Change To Netincome	20874000.0	5013000.0
Capital Expenditures	-2478000.0	-1561000.0
Investments	2728000.0	2728000.0
Other Cashflows From Financing Activities	-3953000.0	-3953000.0

['quarterly_earnings',
 Revenue Earnings]

Quarter	Revenue	Earnings
1Q2021	108085000	19136000
2Q2021	120071000	8357000
3Q2021	126289000	102767000
4Q2021	126808000	-25346000

['quarterly_financials',

	2021-12-31	2021-09-30	2021-06-30	\
Research Development	None	None	None	
Effect Of Accounting Charges	None	None	None	
Income Before Tax	-15424000.0	112624000.0	8958000.0	
Minority Interest	None	None	None	
Net Income	-25346000.0	102767000.0	8357000.0	
Selling General Administrative	14551000.0	11995000.0	9930000.0	
Gross Profit	48990000.0	51780000.0	51432000.0	
Ebit	31320000.0	37029000.0	38762000.0	
Operating Income	31320000.0	37029000.0	38762000.0	
Other Operating Expenses	None	None	None	
Interest Expense	-7934000.0	-7543000.0	-9659000.0	
Extraordinary Items	None	None	None	
Non Recurring	None	None	None	
Other Items	None	None	None	
Income Tax Expense	9614000.0	8925000.0	187000.0	
Total Revenue	126808000.0	126289000.0	120071000.0	
Total Operating Expenses	95488000.0	89260000.0	81309000.0	
Cost Of Revenue	77818000.0	74509000.0	68639000.0	
Total Other Income Expense Net	-46744000.0	75595000.0	-29804000.0	
Discontinued Operations	-308000.0	-932000.0	-414000.0	
Net Income From Continuing Ops	-25038000.0	103699000.0	8771000.0	
Net Income Applicable To Common Shares	-25346000.0	102767000.0	8357000.0	

2021-03-31

Research Development	None
Effect Of Accounting Charges	None
Income Before Tax	27564000.0
Minority Interest	None
Net Income	19136000.0
Selling General Administrative	9606000.0
Gross Profit	50800000.0
Ebit	38511000.0
Operating Income	38511000.0
Other Operating Expenses	None
Interest Expense	-9626000.0
Extraordinary Items	None
Non Recurring	None
Other Items	None
Income Tax Expense	7620000.0
Total Revenue	108085000.0
Total Operating Expenses	69574000.0
Cost Of Revenue	57285000.0
Total Other Income Expense Net	-10947000.0
Discontinued Operations	-808000.0
Net Income From Continuing Ops	19944000.0
Net Income Applicable To Common Shares	19136000.0

['mutualfund_holders',

	Holder	Shares	Date Reported	\
0	iShares Core S&P Smallcap ETF	3109924	2022-01-30	

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1 Trust for Advised Port-Miller Opportunity Trust 3000000 2021-12-30
2 Vanguard Total Stock Market Index Fund 1205505 2021-12-30
3 Vanguard Small-Cap Index Fund 1087474 2021-12-30
4 iShares Russell 2000 ETF 1007421 2022-01-30
5 Vanguard Small Cap Value Index Fund 675190 2021-12-30
6 John Hancock Small Cap Core Fd 673643 2022-01-30
7 Vanguard Extended Market Index Fund 579630 2021-12-30
8 iShares S&P Smallcap 600 Value ETF 389127 2022-01-30
9 Vanguard Tax Managed Fund-Small Cap Fund 367500 2021-12-30

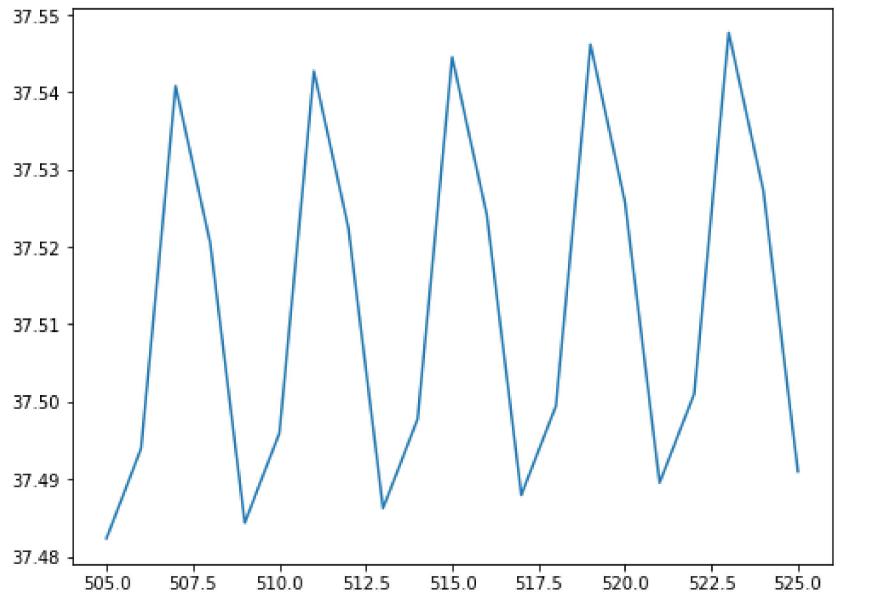
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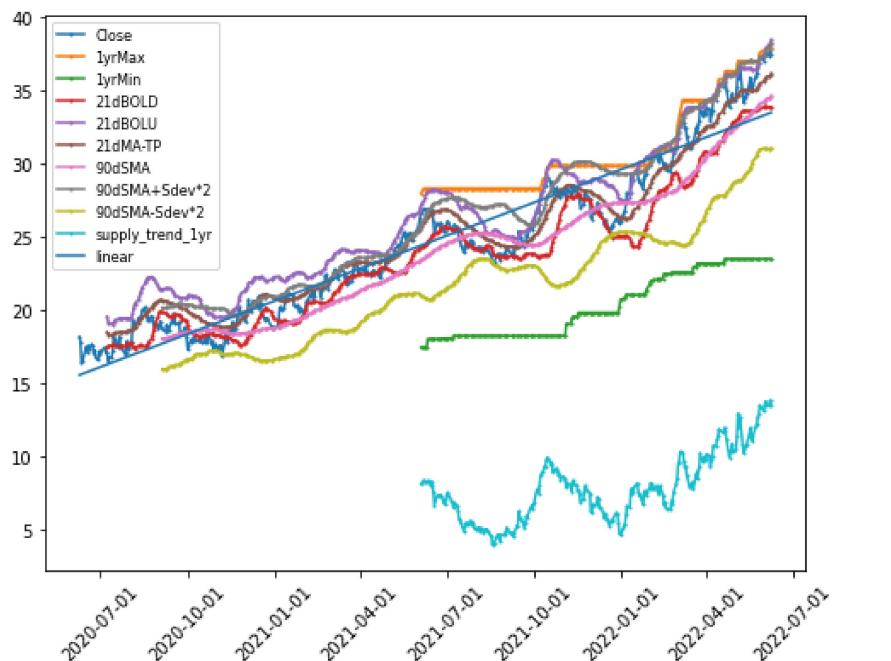
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['options', ('2022-08-19',)],
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WMB
ets next 21 trading days



Index: SP500



supply trend: 179022337.3195876

Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue	trailingPE
------------	------	--------------	--------------	--------------	---------------	----------------	--------	---------------	-----------	-----	---------------	-----------------	--------	------------	-------------	-----------	-------------------	-----------	--------------	------------

WMB	WMB	1.303921	0.915	169.059	1.7	0.0489	4.666	4482999808	0.41605	27.804688	...	0.416	8.867	Energy	2.32	NaN	1680000000	1.382	23839000576	10775000064	43.40244
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1 rows × 36 columns

2022-06-08

21dBOLD **21dMA-TP** **21dBOLU**

2022-06-08 33.900788 36.191746 38.482704

volume_factor **latest_p** **vol_30d_2yr** **pct_2yr** **adf** **hurst**

WMB 0.928194 37.490002 179022337.319588 0.975916 0.981545 0.353409

'WMB'

	2021-12-31	2021-09-30	2021-06-30	\
Intangible Assets	7.402000e+09	7.481000e+09	7.277000e+09	
Capital Surplus	2.444900e+10	2.442500e+10	2.440100e+10	
Total Liab	3.351100e+10	3.206600e+10	3.124200e+10	
Total Stockholder Equity	1.138800e+10	1.116300e+10	1.147700e+10	
Minority Interest	2.678000e+09	2.721000e+09	2.753000e+09	
Other Current Liab	3.750000e+08	2.600000e+07	2.600000e+07	
Total Assets	4.761200e+10	4.598500e+10	4.550700e+10	
Common Stock	1.250000e+09	1.249000e+09	1.249000e+09	
Other Current Assets	4.900000e+08	3.170000e+08	2.310000e+08	
Retained Earnings	-1.323700e+10	-1.336100e+10	-1.302200e+10	
Other Liab	6.748000e+09	6.788000e+09	6.392000e+09	
Treasury Stock	-1.074000e+09	-1.150000e+09	-1.151000e+09	
Other Assets	1.117000e+09	1.220000e+09	1.182000e+09	
Cash	1.680000e+09	2.140000e+08	1.201000e+09	
Total Current Liabilities	4.972000e+09	4.940000e+09	3.759000e+09	
Short Long Term Debt	2.025000e+09	2.024000e+09	2.143000e+09	
Other Stockholder Equity	-3.300000e+07	-1.090000e+08	-1.100000e+08	
Property Plant Equipment	2.941700e+10	2.931400e+10	2.929900e+10	
Total Current Assets	4.549000e+09	2.885000e+09	2.625000e+09	
Long Term Investments	5.127000e+09	5.085000e+09	5.124000e+09	
Net Tangible Assets	3.986000e+09	3.682000e+09	4.200000e+09	
Net Receivables	2.000000e+09	1.986000e+09	9.990000e+08	
Long Term Debt	2.165000e+10	2.033800e+10	2.109100e+10	
Inventory	3.790000e+08	3.680000e+08	1.940000e+08	
Accounts Payable	1.746000e+09	1.674000e+09	6.110000e+08	
	2021-03-31			
Intangible Assets	7.362000e+09			
Capital Surplus	2.438400e+10			
Total Liab	3.078900e+10			
Total Stockholder Equity	1.166700e+10			
Minority Interest	2.771000e+09			
Other Current Liab	2.600000e+07			
Total Assets	4.526200e+10			
Common Stock	1.249000e+09			
Other Current Assets	1.690000e+08			
Retained Earnings	-1.282500e+10			
Other Liab	6.162000e+09			
Treasury Stock	-1.141000e+09			
Other Assets	1.198000e+09			
Cash	1.126000e+09			
Total Current Liabilities	3.535000e+09			
Short Long Term Debt	2.142000e+09			
Other Stockholder Equity	-1.000000e+08			
Property Plant Equipment	2.907600e+10			
Total Current Assets	2.497000e+09			
Long Term Investments	5.129000e+09			
Net Tangible Assets	4.305000e+09			
Net Receivables	1.058000e+09			
Long Term Debt	2.109200e+10			
Inventory	1.440000e+08			
Accounts Payable	5.380000e+08],		
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Investments	-3.600000e+07	-3.500000e+07		
Change To Liabilities	7.300000e+07	4.760000e+08		
Total Cashflows From Investing Activities	-3.570000e+08	-4.080000e+08		
Net Borrowings	1.250000e+09	-8.760000e+08		
Total Cash From Financing Activities	6.840000e+08	-1.413000e+09		
Change To Operating Activities	-1.500000e+07	-2.250000e+08		
Issuance Of Stock	3.000000e+06	3.000000e+06		
Net Income	6.220000e+08	1.650000e+08		
Change In Cash	1.466000e+09	-9.870000e+08		
Total Cash From Operating Activities	1.139000e+09	8.340000e+08		
Depreciation	4.540000e+08	4.870000e+08		
Other Cashflows From Investing Activities	-1.000000e+06	1.500000e+07		
Dividends Paid	-4.980000e+08	-4.980000e+08		
Change To Inventory	-1.200000e+07	-5.400000e+07		
Change To Account Receivables	-7.000000e+06	-4.880000e+08		
Other Cashflows From Financing Activities	-7.100000e+07	-4.200000e+07		
Change To Netincome	2.400000e+07	4.730000e+08		
Capital Expenditures	-2.900000e+08	-2.670000e+08		

2021-06-30 2021-03-31

Investments	-2.900000e+07	-14000000.0
Change To Liabilities	5.600000e+07	38000000.0
Total Cashflows From Investing Activities	-4.430000e+08	-257000000.0
Net Borrowings	-5.000000e+06	892000000.0
Total Cash From Financing Activities	-5.390000e+08	326000000.0
Change To Operating Activities	8.000000e+07	-122000000.0
Issuance Of Stock	3.000000e+06	3000000.0
Net Income	3.040000e+08	426000000.0
Change In Cash	7.500000e+07	984000000.0
Total Cash From Operating Activities	1.057000e+09	915000000.0
Depreciation	4.630000e+08	438000000.0
Other Cashflows From Investing Activities	1.500000e+07	18000000.0
Dividends Paid	-4.980000e+08	-498000000.0
Change To Inventory	-5.000000e+07	-8000000.0
Change To Account Receivables	9.000000e+06	-59000000.0
Other Cashflows From Financing Activities	-3.600000e+07	-71000000.0
Change To Netincome	1.950000e+08	202000000.0
Capital Expenditures	-4.290000e+08	-261000000.0

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 2Q2021 2333000000 304000000
 3Q2021 2866000000 165000000
 4Q2021 2964000000 622000000],

	2021-12-31	2021-09-30	\
Research Development	None	None	
Effect Of Accounting Charges	None	None	
Income Before Tax	830000000.0	226000000.0	
Minority Interest	2678000000.0	2721000000.0	
Net Income	622000000.0	165000000.0	
Selling General Administrative	166000000.0	148000000.0	
Gross Profit	1271000000.0	1386000000.0	
Ebit	942000000.0	359000000.0	
Operating Income	942000000.0	359000000.0	
Other Operating Expenses	-291000000.0	392000000.0	
Interest Expense	-295000000.0	-292000000.0	
Extraordinary Items	None	None	
Non Recurring	None	None	
Other Items	None	None	
Income Tax Expense	198000000.0	53000000.0	
Total Revenue	2964000000.0	2866000000.0	
Total Operating Expenses	2022000000.0	2507000000.0	
Cost Of Revenue	1693000000.0	1480000000.0	
Total Other Income Expense Net	-112000000.0	-133000000.0	
Discontinued Operations	None	None	
Net Income From Continuing Ops	632000000.0	173000000.0	
Net Income Applicable To Common Shares	621000000.0	164000000.0	

	2021-06-30	2021-03-31	
Research Development	None	None	
Effect Of Accounting Charges	None	None	
Income Before Tax	441000000.0	576000000.0	
Minority Interest	2753000000.0	2771000000.0	
Net Income	304000000.0	426000000.0	
Selling General Administrative	113000000.0	123000000.0	
Gross Profit	1239000000.0	1299000000.0	
Ebit	601000000.0	739000000.0	
Operating Income	601000000.0	739000000.0	
Other Operating Expenses	62000000.0	-1000000.0	
Interest Expense	-298000000.0	-294000000.0	
Extraordinary Items	None	None	
Non Recurring	None	None	
Other Items	None	None	
Income Tax Expense	119000000.0	141000000.0	
Total Revenue	2333000000.0	2612000000.0	
Total Operating Expenses	1732000000.0	1873000000.0	
Cost Of Revenue	1094000000.0	1313000000.0	
Total Other Income Expense Net	-160000000.0	-163000000.0	
Discontinued Operations	None	None	
Net Income From Continuing Ops	322000000.0	435000000.0	
Net Income Applicable To Common Shares	304000000.0	425000000.0]

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 Holder Shares Date Reported \br/>
 0 Dodge & Cox Stock Fund 48998900 2021-12-30

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1 Select Sector SPDR Fund-Energy Select 35731116 2022-01-30
2 Vanguard Total Stock Market Index Fund 33151255 2021-12-30
3 Vanguard 500 Index Fund 24131216 2021-12-30
4 Vanguard Mid-Cap Index Fund 13077347 2021-12-30
5 SPDR S&P 500 ETF Trust 12886779 2022-01-30
6 Fidelity 500 Index Fund 12442873 2022-02-27
7 iShares Core S&P 500 ETF 10149046 2022-01-30
8 Vanguard Index-Value Index Fund 9284313 2021-12-30
9 Franklin Mutual Series Fund-Mutual Global Disc... 9186656 2021-12-30

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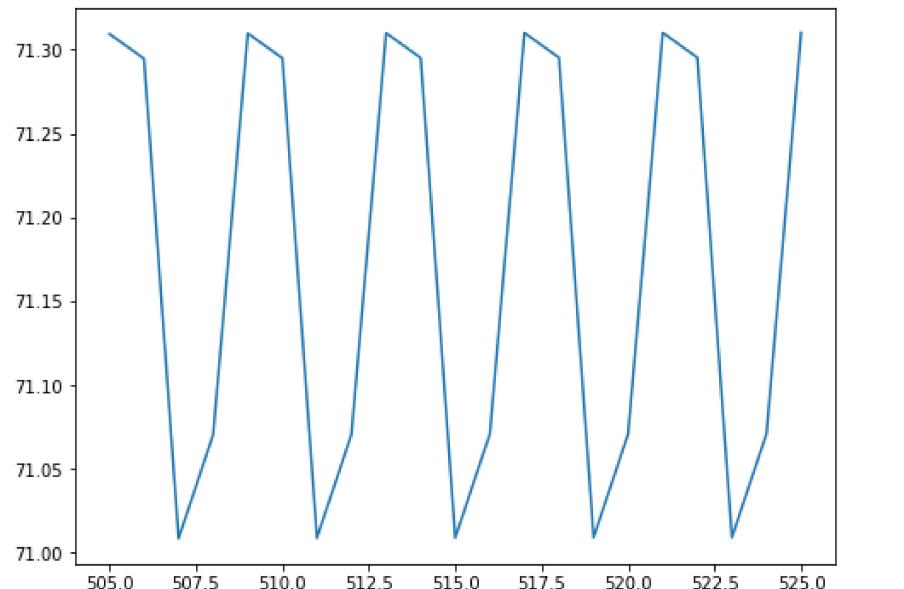
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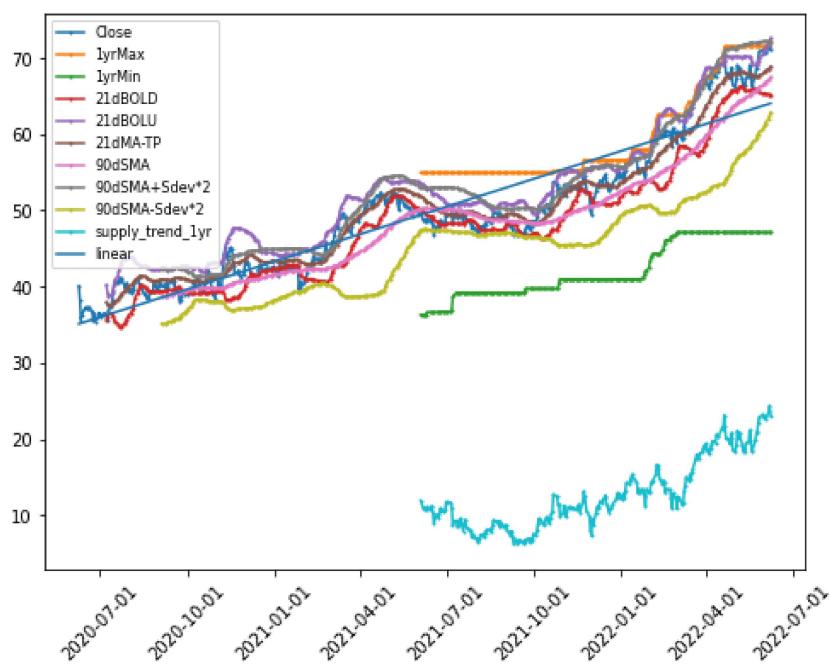
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gambling	False
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nuclear	False
furLeather	False
alcoholic	False
gmo	False
catholic	False
socialPercentile	0
peerCount	39
governanceScore	3.2
environmentPercentile	0
animalTesting	False
tobacco	False
totalEsg	23.26
highestControversy	2
esgPerformance	None
coal	False
pesticides	False
adult	False
percentile	36.21
peerGroup	Refiners & Pipelines
smallArms	False
environmentScore	9.62
governancePercentile	0
militaryContract	False]]

WRB

ets next 21 trading days



Index: SP500



supply trend: 24485451.2371134

	Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue	trailingPE
WRB	WRB	0.741517	0.453	44.413	0.35	0.0049	1.585	1969144064	0.19279	15.017057	...	0.352	36.85	Financial Services	1.22	NaN	3303750912	12.458	3059073024	10214005760	14.222536

1 rows × 36 columns

2022-06-08

21dBOLD 21dMA-TP 21dBOLU

2022-06-08 65.18604 68.888096 72.590151

	volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
WRB	1.321099	71.019997	24485451.237113	0.963551	0.976404	0.420893

'WRB'

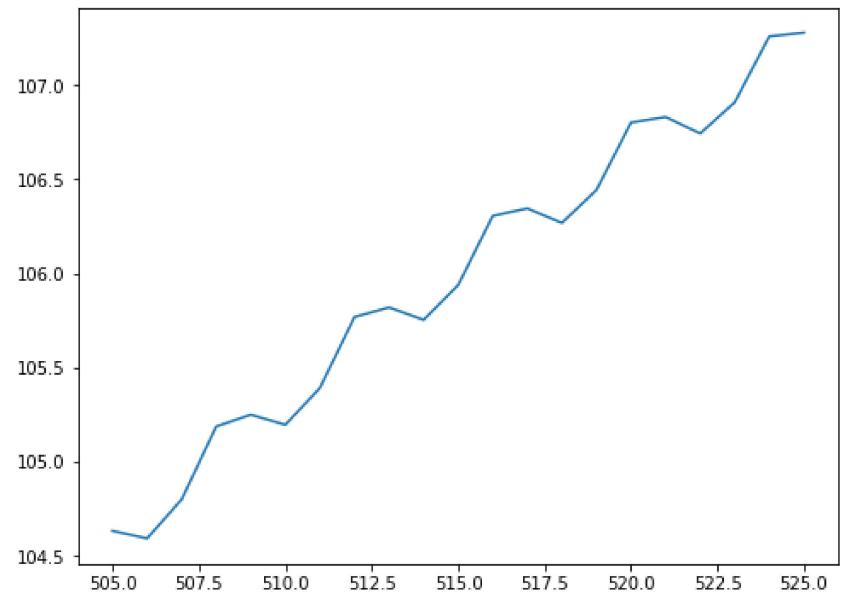
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controversialWeapons  False
gambling          False
socialScore        7.83
nuclear            False
furLeather         False
alcoholic           False
gmo                False
catholic            False
socialPercentile   None
peerCount          96
governanceScore    12.16
environmentPercentile  None
animalTesting      False
tobacco             False
totalEsg           21.95
highestControversy 1
esgPerformance    AVG_PERF
coal               False
pesticides          False
adult               False
percentile         31.22
peerGroup           Insurance
smallArms           False
environmentScore    1.95
governancePercentile  None
militaryContract   False]]]

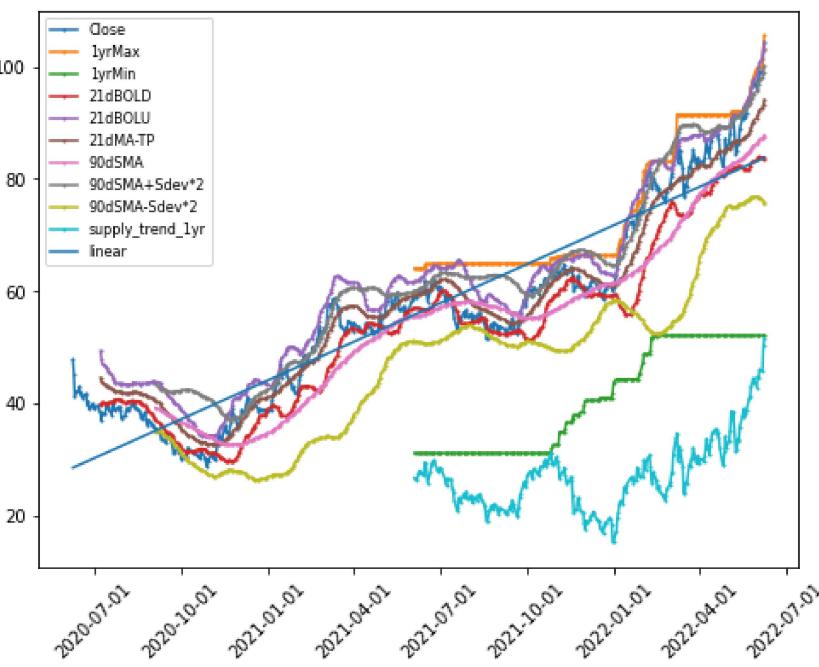
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XOM

ets next 21 trading days



Index: SP500



supply trend: 552456789.8969072

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XOM	XOM	1.040834	1.072	26.929	3.52	0.0341	1.003	53895000064	0.17427	11.818078	...	0.525	72.369	Energy	1.13	NaN	11073999872	2.629	47537000448	309269004288	17.34494

1 rows × 36 columns

2022-06-08

21dBOLD **21dMA-TP** **21dBOLU**

2022-06-08 83.871995 94.105555 104.339116

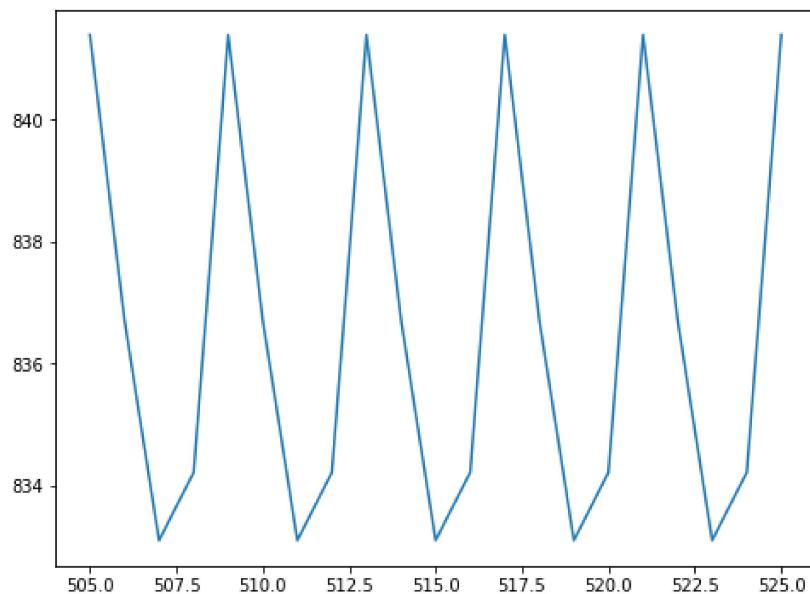
	volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
XOM	1.055221	104.589996	552456789.896907	0.986839	0.997874	0.488125

'XOM'

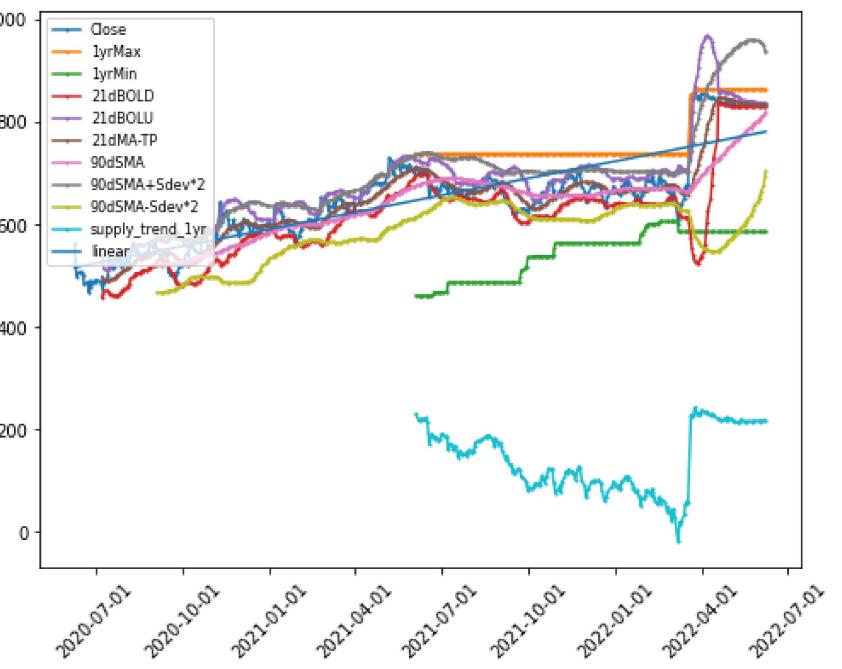
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palmOil	False
controversialWeapons	False
gambling	False
socialScore	9.82
nuclear	False
furLeather	False
alcoholic	False
gmo	False
catholic	False
socialPercentile	None
peerCount	66
governanceScore	8.14
environmentPercentile	None
animalTesting	True
tobacco	False
totalEsg	36.46
highestControversy	3
esgPerformance	OUT_PERF
coal	False
pesticides	False
adult	False
percentile	81.8
peerGroup	Oil & Gas Producers
smallArms	False
environmentScore	18.51
governancePercentile	None
militaryContract	False]]

Y
ets next 21 trading days



Index: SP400



supply trend: 1613947.422680412

Unnamed: 0	beta	currentRatio	debtToEquity	dividendRate	dividendYield	earningsGrowth	ebitda	ebitdaMargins	forwardPE	...	revenueGrowth	revenuePerShare	sector	shortRatio	totalAssets	totalCash	totalCashPerShare	totalDebt	totalRevenue	trailingPE	
Y	Y	0.70049	0.714	32.782	NaN	NaN	2.347	1693042048	0.14104	11.922999	...	0.335	866.486	Financial Services	2.14	NaN	2070224000	153.015	3115698944	12004105216	17.192856

1 rows × 36 columns

2022-06-08

21dBOLD 21dMA-TP 21dBOLU

2022-06-08 830.99709 833.36841 835.73973

volume_factor	latest_p	vol_30d_2yr	pct_2yr	adf	hurst
Y	1.634502	834.159973	1613947.42268	0.928634	0.752168

'Y'

	2021-12-31	2021-09-30	2021-06-30	\
Intangible Assets	1.511159e+09	1.465825e+09	1.453498e+09	
Capital Surplus	3.608905e+09	3.611383e+09	3.612783e+09	
Total Liab	2.276445e+10	2.274715e+10	2.110891e+10	
Total Stockholder Equity	9.186882e+09	8.859510e+09	9.142031e+09	
Minority Interest	3.173460e+08	2.625260e+08	2.407220e+08	
Other Current Liab	3.213810e+09	3.516756e+09	3.335249e+09	
Total Assets	3.226868e+10	3.186919e+10	3.049166e+10	
Common Stock	1.746000e+07	1.746000e+07	1.746000e+07	
Other Current Assets	2.283585e+09	2.282419e+09	1.959696e+09	
Retained Earnings	7.353226e+09	6.837060e+09	6.952026e+09	
Other Liab	1.156344e+10	1.634516e+10	1.541578e+10	
Good Will	7.536070e+08	6.318270e+08	6.276120e+08	
Treasury Stock	-1.792709e+09	-1.606393e+09	-1.440238e+09	
Other Assets	3.343289e+09	3.745712e+09	3.475111e+09	
Cash	9.279660e+08	9.955060e+08	8.714590e+08	
Total Current Liabilities	8.135612e+09	3.849789e+09	3.629478e+09	
Other Stockholder Equity	1.418220e+08	2.283490e+08	3.031960e+08	
Property Plant Equipment	5.449520e+08	2.994040e+08	3.028480e+08	
Total Current Assets	5.812488e+09	5.826124e+09	4.648640e+09	
Long Term Investments	2.030318e+10	1.990030e+10	1.998395e+10	
Net Tangible Assets	7.508869e+09	7.441654e+09	7.712753e+09	
Short Term Investments	1.142258e+09	1.060414e+09	3.790090e+08	
Net Receivables	1.458679e+09	1.487785e+09	1.438476e+09	
Long Term Debt	2.847199e+09	2.552198e+09	2.063652e+09	
Accounts Payable	4.871502e+09	3.330330e+08	2.942290e+08	

2021-03-31

Intangible Assets	1.411883e+09
Capital Surplus	3.613764e+09
Total Liab	2.045644e+10
Total Stockholder Equity	8.695881e+09
Minority Interest	2.335630e+08
Other Current Liab	3.185510e+09
Total Assets	2.938588e+10
Common Stock	1.746000e+07
Other Current Assets	1.919911e+09
Retained Earnings	6.548375e+09
Other Liab	1.494084e+10
Good Will	6.141140e+08
Treasury Stock	-1.483718e+09
Other Assets	3.327209e+09
Cash	1.197474e+09
Total Current Liabilities	3.435316e+09
Other Stockholder Equity	2.241900e+08
Property Plant Equipment	2.697900e+08
Total Current Assets	4.996506e+09
Long Term Investments	1.876638e+10
Net Tangible Assets	7.306970e+09
Short Term Investments	5.949580e+08
Net Receivables	1.284163e+09
Long Term Debt	2.080288e+09
Accounts Payable	2.498060e+08

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	2021-12-31	2021-09-30	\
Investments	-520402000.0	-868753000.0	
Change To Liabilities	-328277000.0	178707000.0	
Total Cashflows From Investing Activities	-513449000.0	-894562000.0	
Net Borrowings	294594000.0	493862000.0	
Total Cash From Financing Activities	163341000.0	388748000.0	
Change To Operating Activities	314365000.0	433531000.0	
Net Income	516166000.0	-11496000.0	
Change In Cash	-6754000.0	124847000.0	
Repurchase Of Stock	-100080000.0	-91324000.0	
Effect Of Exchange Rate	-3522000.0	-5100000.0	
Total Cash From Operating Activities	286090000.0	634961000.0	
Depreciation	46051000.0	45531000.0	
Other Cashflows From Investing Activities	-46013000.0	-13366000.0	
Change To Account Receivables	29106000.0	-49309000.0	
Other Cashflows From Financing Activities	-31173000.0	-13790000.0	
Change To Netincome	-291321000.0	141467000.0	
Capital Expenditures	-14586000.0	-12137000.0	

2021-06-30 2021-03-31

Investments	-704852000.0	-16812000.0
-------------	--------------	-------------

Change To Liabilities	152288000.0	192735000.0
Total Cashflows From Investing Activities	-703762000.0	102643000.0
Net Borrowings	-49783000.0	-55729000.0
Total Cash From Financing Activities	-119660000.0	-127859000.0
Change To Operating Activities	107189000.0	248684000.0
Net Income	403651000.0	230041000.0
Change In Cash	-326015000.0	406032000.0
Repurchase Of Stock	-35925000.0	-63192000.0
Effect Of Exchange Rate	520000.0	-11047000.0
Total Cash From Operating Activities	496887000.0	442295000.0
Depreciation	42895000.0	43554000.0
Other Cashflows From Investing Activities	-74819000.0	101159000.0
Change To Account Receivables	-154313000.0	-138822000.0
Other Cashflows From Financing Activities	-33952000.0	-8938000.0
Change To Netincome	-54823000.0	-133897000.0
Capital Expenditures	-20606000.0	-12322000.0

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 Quarter
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 2Q2021 2928797000 403651000
 3Q2021 2866613000 -114966000
 4Q2021 3554982000 516166000],

	2021-12-31	2021-09-30	\
Research Development	None	None	
Effect Of Accounting Charges	None	None	
Income Before Tax	705907000.0	-112004000.0	
Minority Interest	317346000.0	262526000.0	
Net Income	516166000.0	-114966000.0	
Selling General Administrative	21287000.0	6225000.0	
Gross Profit	1894495000.0	823489000.0	
Ebit	734767000.0	-86345000.0	
Operating Income	734767000.0	-86345000.0	
Other Operating Expenses	1125075000.0	890972000.0	
Interest Expense	-28860000.0	-25659000.0	
Extraordinary Items	None	None	
Non Recurring	None	None	
Other Items	None	None	
Income Tax Expense	149286000.0	-28509000.0	
Total Revenue	3554982000.0	2866613000.0	
Total Operating Expenses	2820215000.0	2952958000.0	
Cost Of Revenue	1660487000.0	2043124000.0	
Total Other Income Expense Net	-28860000.0	-25659000.0	
Discontinued Operations	None	None	
Net Income From Continuing Ops	556621000.0	-83495000.0	
Net Income Applicable To Common Shares	516166000.0	-114966000.0	

	2021-06-30	2021-03-31	\
Research Development	None	None	
Effect Of Accounting Charges	None	None	
Income Before Tax	521870000.0	296930000.0	
Minority Interest	240722000.0	233563000.0	
Net Income	403651000.0	230041000.0	
Selling General Administrative	20148000.0	9558000.0	
Gross Profit	1318078000.0	1065607000.0	
Ebit	545907000.0	320682000.0	
Operating Income	545907000.0	320682000.0	
Other Operating Expenses	739592000.0	723889000.0	
Interest Expense	-24037000.0	-23752000.0	
Extraordinary Items	None	None	
Non Recurring	None	None	
Other Items	None	None	
Income Tax Expense	102281000.0	58867000.0	
Total Revenue	2928797000.0	2653713000.0	
Total Operating Expenses	2382890000.0	2333031000.0	
Cost Of Revenue	1610719000.0	1588106000.0	
Total Other Income Expense Net	-24037000.0	-23752000.0	
Discontinued Operations	None	None	
Net Income From Continuing Ops	419589000.0	238063000.0	
Net Income Applicable To Common Shares	403651000.0	230041000.0],

	Holder	Shares	Date Reported	\
0	Victory Portfolios-Sycamore Established Value ...	500000	2022-01-30	
1	Victory Portfolios-Sycamore Established Value ...	500000	2022-01-30	
2	iShares Core S&P Midcap ETF	380243	2022-01-30	

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3      iShares Core S&P Midcap ETF 380243 2022-01-30
4      Vanguard Total Stock Market Index Fund 369755 2021-12-30
5      Vanguard Total Stock Market Index Fund 369755 2021-12-30
6          First Eagle Global Fund 309855 2022-01-30
7          First Eagle Global Fund 309855 2022-01-30
8  John Hancock Fds III-Disciplined Value Mid Cap Fd 259557 2021-12-30
9  John Hancock Fds III-Disciplined Value Mid Cap Fd 259557 2021-12-30
10 Touchstone Funds Group Tr-Touchstone Mid-Cap Fd 199509 2021-12-30
11 Touchstone Funds Group Tr-Touchstone Mid-Cap Fd 199509 2021-12-30
12      Vanguard Extended Market Index Fund 181014 2021-12-30
13      Vanguard Extended Market Index Fund 181014 2021-12-30
14 Franklin Mutual Series Fund-Mutual Shares Fund 170350 2021-12-30
15 Franklin Mutual Series Fund-Mutual Shares Fund 170350 2021-12-30
16      Vanguard Small-Cap Index Fund 164314 2021-12-30
17      Vanguard Small-Cap Index Fund 164314 2021-12-30
18      Vanguard Mid-Cap Index Fund 147164 2021-12-30
19      Vanguard Mid-Cap Index Fund 147164 2021-12-30
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6  0.0230  205743720
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8  0.0193  173277657
9  0.0193  173277657
10 0.0148  133190213
11 0.0148  133190213
12 0.0135  120843136
13 0.0135  120843136
14 0.0127  113723956
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gambling      False
socialScore    8.71
nuclear        False
furLeather    False
alcoholic      False
gmo           False
catholic       False
socialPercentile 0
peerCount      96
governanceScore 11.77
environmentPercentile 0
animalTesting   False
tobacco        False
totalEsg       21.71
highestControversy 1
esgPerformance None
coal           False
pesticides     False
adult          False
percentile     30.32
peerGroup      Insurance
smallArms      False
environmentScore 1.23
governancePercentile 0
militaryContract False]]
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