Asset Class Report: Nasdaq 100 Index

RazorLake Software Engine • Breadth Oscillators & Skew Diagnostics

Sample Report

> **Software Model Output Summary:** Breadth divergence indicators highlight concentrated mega-cap participation alongside elevated index option skew.

1. Quantitative Index Metrics

Diagnostic Indicator	Model Score	Historical Context	Structural Reading
Market Breadth (% > 50 DMA)	54.2%	Neutral Median	Balanced Participation
Put/Call Skew (30D OTM)	1.24	76th Percentile	Elevated Protection Demand
Mega-Cap Concentration Index	48.6% of Cap	89th Percentile	Extreme Concentration
Volatility Risk Premium (VRP)	+3.8%	58th Percentile	Normal Premium

2. Analytical Commentary

Our software engine analyzes internal constituent health, option market skew, and liquidity flows across the Nasdaq 100. Current readings highlight a persistent divergence: while top-tier capitalization weights sustain headline index levels, broader market participation remains restricted to median bandwidths.

Option skew diagnostics indicate steady demand for downside tail protection despite subdued realized volatility. System parameters continue to monitor concentration risk ratios as key indicators for upcoming regime shifts.

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