

Stock Market Snapshot No. 02

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QUICK FACTS (SIMULATED)

- Sector lens: Financials • Region lens: Europe
- Market breadth (advancers/decliners): 2346/816
- Volatility proxy (simulated): 42.9
- 52-week breadth: 16.5% at highs, 18.2% at lows
- Turnover (simulated): 8.2x daily average

CONCEPT SPOTLIGHT: Sharpe Ratio

Sharpe ratio gauges return per unit of volatility using excess returns over a risk-free rate.

SIMULATED MICRO-PERFORMANCE

- SXZ: weight 32.2%, 1M return -4.1%, vol 56.0%
- NSW: weight 11.5%, 1M return 3.4%, vol 28.0%
- EET: weight 28.3%, 1M return 5.4%, vol 43.0%
- IWG: weight 6.3%, 1M return -4.2%, vol 40.0%
- ZYKU: weight 21.6%, 1M return 9.4%, vol 9.0%

Weighted 1M return (simulated): 2.37%

Naive aggregated volatility (simulated): 22.23%

STRATEGY SNIPPET

Growth investing: Consider rules, costs, and risk controls. Backtests are not guarantees of future results.

DID YOU KNOW?

Diversification can reduce idiosyncratic risk.

GLOSSARY

- SMA: Simple Moving Average: average price over a set window.
- EPS: Earnings Per Share: net income divided by shares outstanding.

IMPORTANT

All numbers above are simulated/illustrative and not investment advice. Markets involve risk, including loss of principal.