Stock Market Snapshot No. 11

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QUICK FACTS (SIMULATED)

- Sector lens: Real Estate • Region lens: Europe
- Market breadth (advancers/decliners): 2553/1744
- Volatility proxy (simulated): 11.0
- 52-week breadth: 8.2% at highs, 10.4% at lows
- Turnover (simulated): 4.0x daily average

CONCEPT SPOTLIGHT: Volatility

Volatility measures the variability of returns. It tends to rise during uncertainty.

SIMULATED MICRO-PERFORMANCE

- WGQ: weight 11.7%, 1M return 6.8%, vol 59.0%
- YLS: weight 3.8%, 1M return -3.7%, vol 36.0%
- TFP: weight 27.8%, 1M return 10.7%, vol 7.0%
- MGWX: weight 25.2%, 1M return -0.1%, vol 31.0%
- DCSL: weight 31.5%, 1M return -10.5%, vol 26.0%

Weighted 1M return (simulated): 0.3%
Naive aggregated volatility (simulated): 13.46%

STRATEGY SNIPPET

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

DID YOU KNOW?

Drawdowns are common—risk management plans matter.

GLOSSARY

- Market Maker: A firm that quotes both bid and ask, providing liquidity.
- SMA: Simple Moving Average: average price over a set window.

IMPORTANT

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