Stock Market Snapshot No. 02

Randomized educational note • Generated 2025-08-28 01:31:19 • All figures simulated

QUICK FACTS (SIMULATED)

• Sector lens: Consumer Discretionary • Region lens: Europe
• Market breadth (advancers/decliners): 1280/2063
• Volatility proxy (simulated): 38.6
• 52-week breadth: 4.7% at highs, 14.9% at lows
• Turnover (simulated): 2.3x daily average

CONCEPT SPOTLIGHT: Drawdown

Drawdown is the peak-to-trough decline during a period, a key risk metric.

SIMULATED MICRO-PERFORMANCE

• GLA: weight 18.8%, 1M return 6.0%, vol 19.0%
• YQFP: weight 6.6%, 1M return 10.1%, vol 43.0%
• GBJ: weight 5.7%, 1M return 0.7%, vol 22.0%
• VSB: weight 26.4%, 1M return 0.5%, vol 8.0%
• TUT: weight 42.6%, 1M return 6.9%, vol 40.0%

Weighted 1M return (simulated): 4.9%
Naive aggregated volatility (simulated): 17.79%

STRATEGY SNIPPET

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

DID YOU KNOW?

Earnings season often increases single-stock volatility.

GLOSSARY

• EPS: Earnings Per Share: net income divided by shares outstanding.
• RSI: Relative Strength Index: momentum oscillator (0–100).

IMPORTANT

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