Stock Market Snapshot No. 08

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QUICK FACTS (SIMULATED)

• Sector lens: Real Estate • Region lens: Emerging Markets
• Market breadth (advancers/decliners): 2540/1875
• Volatility proxy (simulated): 15.2
• 52-week breadth: 9.0% at highs, 10.3% at lows
• Turnover (simulated): 9.6x daily average

CONCEPT SPOTLIGHT: Drawdown

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

SIMULATED MICRO-PERFORMANCE

• NTK: weight 13.4%, 1M return -9.2%, vol 46.0%
• WJJN: weight 30.9%, 1M return 3.9%, vol 40.0%
• TBRG: weight 12.0%, 1M return 7.5%, vol 57.0%
• RIHT: weight 24.8%, 1M return -7.0%, vol 51.0%
• QLO: weight 18.9%, 1M return -4.9%, vol 45.0%
Weighted 1M return (simulated): -1.78%
Naive aggregated volatility (simulated): 21.68%

STRATEGY SNIPPET

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

DID YOU KNOW?

Real returns adjust for inflation; nominal returns do not.

GLOSSARY

• Free Float: Shares available for public trading, excluding locked-up holdings.
• VWAP: Volume-Weighted Average Price: average price weighted by volume.

IMPORTANT