

Stock Market Snapshot No. 12

Randomized educational note • Generated 2025-08-28 01:27:51 • All figures simulated

QUICK FACTS (SIMULATED)

- Sector lens: Consumer Discretionary • Region lens: Asia-Pacific
- Market breadth (advancers/decliners): 2233/1431
- Volatility proxy (simulated): 31.7
- 52-week breadth: 8.9% at highs, 17.4% at lows
- Turnover (simulated): 3.7x 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

- LDU: weight 4.5%, 1M return -1.0%, vol 7.0%
- XOH: weight 9.4%, 1M return -6.5%, vol 13.0%
- NBLR: weight 45.3%, 1M return 4.2%, vol 7.0%
- ZEU: weight 5.3%, 1M return -10.4%, vol 51.0%
- ODW: weight 35.5%, 1M return 10.2%, vol 26.0%

Weighted 1M return (simulated): 4.32%

Naive aggregated volatility (simulated): 10.21%

STRATEGY SNIPPET

Sector rotation: 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.
- Limit Order: An order to buy/sell at a specific price or better.

IMPORTANT

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