Stock Market Snapshot No. 37

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

QUICK FACTS (SIMULATED)

• Sector lens: Real Estate • Region lens: Global ex-US
• Market breadth (advancers/decliners): 2413/1680
• Volatility proxy (simulated): 42.1
• 52-week breadth: 17.8% at highs, 2.8% at lows
• Turnover (simulated): 9.9x daily average

CONCEPT SPOTLIGHT: Correlation

Correlation shows how assets move together. Diversification seeks low or negative correlations.

SIMULATED MICRO-PERFORMANCE

• TDV: weight 40.3%, 1M return -10.7%, vol 25.0%
• LPD: weight 5.0%, 1M return -0.6%, vol 20.0%
• GCG: weight 13.9%, 1M return 10.6%, vol 8.0%
• VFSK: weight 14.7%, 1M return 8.5%, vol 31.0%
• PVJ: weight 26.0%, 1M return -5.3%, vol 30.0%
Weighted 1M return (simulated): -3.0%
Naive aggregated volatility (simulated): 13.62%

STRATEGY SNIPPET

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

DID YOU KNOW?

Liquidity can dry up during stressed market conditions.

GLOSSARY

• VWAP: Volume-Weighted Average Price: average price weighted by volume.
• Market Maker: A firm that quotes both bid and ask, providing liquidity.

IMPORTANT

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