

4:00pm PST 9/8/22 - 10:30am PDT 11/30/22

CANADA TSX Composite + TSX 60

$P(0) = 19413.00$ $P(1) = 20194.71$ $1 + R_C = 1.0427 \rightarrow R_C = 0.0427\%$
 $P(0) = 1174.04$ $P(1) = 1224.35$ $1 + R_C = 1.04285 \rightarrow R_C = 0.04285\%$

US Dow-Jones Industrials

$P(0) = 31774.52$ $P(1) = 33650.31$ $1 + R_{DJ} = 1.05903$
 $S(1) = 1.3578$ $S(0) = 1.3116$ $1 + e = 1.03522$ (C\$/US\$)
 $(1 + R_{DJ})(1 + e) = 1.05903 * 1.03522 = 1.09633 \rightarrow 0.09633$

US S&P 500

$P(0) = 4006.18$ $P(1) = 3950.72$ $1 + R_{SP} = 0.98616$
 $S(1) = 1.3578$ $S(0) = 1.3116$ $1 + e = 1.03522$ (C\$/US\$)
 $(1 + R_{SP})(1 + e) = 0.98616 * 1.03522 = 1.02089$

DAX Germany

$P(1) = 14397.04$ $P(0) = 12942$ $1 + R_{GD} = 1.11243$
 $S(1) = 1.3578$ $S(0) = 1.3087$ $1 + e = 1.03752$ (C\$/€)
 $(1 + R_{GD})(1 + e) = 1.11243 * 1.03752 = 1.15417$

Great Britain FT100

$P(1) = 7573.05$ $P(0) = 7301$ $1 + R_{GB} = 1.03726$
 $S(1) = 1.6262$ $S(0) = 1.5101$ $1 + e = 1.07688$ (C\$/£)
 $(1 + R_{GB})(1 + e) = 1.03726 * 1.07688 = 1.11701$

France CAC 40

$P(1) = 6378.55$ $P(0) = 6158$ $1 + R_{FC} = 1.03582$
 $S(1) = 1.3578$ $S(0) = 1.3087$ $1 + e = 1.03752$ (C\$/€)
 $(1 + R_{FC})(1 + e) = 1.03582 * 1.03752 = 1.07468$

Japan TOPIX (Tokyo Stock Exchange)

$P(1) = 1985.57$ $P(0) = 1930$ $1 + R_{JN} = 1.02879$
 $1/S(1) = 102.55$ $1/S(0) = 110.07$ $1 + e = 1.07333$ (¥/C\$)
 $(1 + R_{JN})(1 + e) = 1.02879 * 1.07333 = 1.10423$

Hong Kong Hang Seng

$P(1) = 18,597.23$ $P(0) = 19,008$ $1 + R_{HK} = 0.97839$
 $1/S(1) = 5.79$ $1/S(0) = 6.00$ $1 + e = 1.03627$ (HK\$/C\$)
 $(1 + R_{HK})(1 + e) = 0.97839 * 1.03627 = 1.01388$

China Shanghai Composite (CSI 300)

$P(1) = 3131.54$ $P(0) = 3207$ $1 + R_{CN} = 0.97647$
 $1/S(1) = 5.27$ $1/S(0) = 5.31$ $1 + e = 1.00759$ (REN/C\$)
 $(1 + R_{CS})(1 + e) = 0.97647 * 1.00759 = 0.98388$

DISTRIBUTION of GAME TRADES

9.59%

10.4

1.49

-21 bp

-22%

9.75%

10.83%

69 bp

2.27%

2.65%

9.6%

9.33%

1.01%

0%

3.05%

Top 10.83% BOT -22%

10+ 2

9 4

3 1

2 2

1 2

0 3

-20 1

AMZN -27%

NFLX +27%

HOG 17.5%

AQN -42.8%

PEY 25%

PDD (Pinduoduo) 23%

Rivian (RIV) -18.8%