

canadian hedgewatch



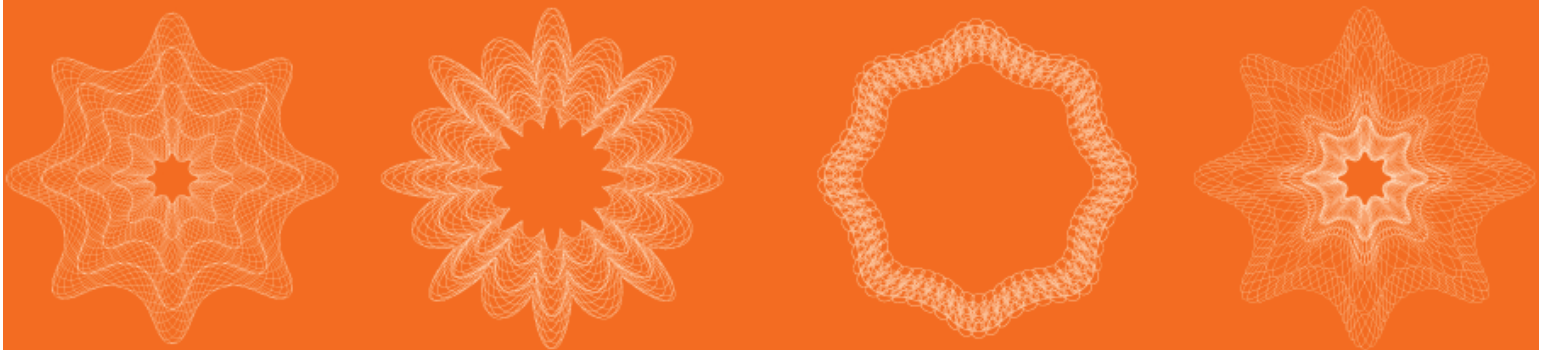
@RadiusFE

MONTHLY REVIEW OF HEDGE FUNDS & ALTERNATIVE INVESTING

OCTOBER 2022 VOLUME 22 ISSUE 10

MONTHLY *Review*

.....
OCTOBER 2022



SUBSCRIBE TO CANADIAN HEDGE WATCH

\$349 / Year + applicable taxes

One subscription price gives you complete information and data results to keep you on top of what's happening in Canadian hedge funds.

Canadian Hedge Watch is a Toronto-based publishing and educational firm whose goal is to provide valuable, unbiased and timely information about Hedge Funds and the Canadian Hedge Fund industry.

We provide up-to-date statistical data for Canadian hedge funds, current hedge fund news and links, an archive for our newsletter, a library of hedge fund related books/articles and general information about investing in hedge funds.

For only \$349.00 / year + applicable taxes you would receive:

Access to Hedge Watch Monthly/Quarterly Report (PDF format, 12 issues annually). Please take a look at a sample of what you would receive:

RISK MEASUREMENTS	1 Year	2 Year	3 Year	5 Year	Since Inception
Annualized Std. Deviation	4.85%	3.93%	4.31%	4.30%	9.94%
Maximum Drawdown	-3.18%	-3.18%	-5.93%	-7.68%	-34.47%
Max. # of Months Off-peak	3	3	21	30	30
Gain Deviation	EFFICIENCY			1 Year	2 Year
Loss Deviation				3 Year	
Semideviation	Sharpe Ratio (4%)			-0.45	0.12
Beta (S&P500)	Sortino Ratio			-0.57	0.14
Std. Dev. of the Std. Dev.	Jensen's Alpha (S&P500)			-2.78%	-0.49%
Nagy's Volatility Measure	Up Capture Ratio			9.54%	13.78%
Skewness	Down Capture Ratio			11.99%	8.67%
Kurtosis	Omega (0%)			136.89%	238.53%
R ² (S&P500)	Appraisal Ratio			-0.68	-0.17
	Tracking Error (S&P500)			4.16%	3.43%
	Information Ratio (S&P500)			-4.00	-5.75
	Sterling Ratio			-0.69	0.14
	Treyner Measure			-0.54	0.10
	M ² - Modigliani Measure (S&P500)			-16.22%	-19.79%
	Burke Ratio			-123.49%	-115.09%

Unlimited Access to Canadian Hedge Watch website

- *Fund Performance History*
- *Fund Statistics*
- *Risk and Efficiency Measurements*
- *Advanced Fund Graphs*
- *Fund Information*
- *Investment Details*



Hedge Watch Monthly Report (8 issues)

Canadian Hedge Watch is proud to present our Hedge Watch Monthly Report. The report contains articles on the hottest topics in the hedge fund market from industry experts, hedge fund performance data and monthly snapshots provided by the hedge fund managers.

- *Monthly Returns and Stats*
- *Top Lists: Performance, Risk and Positive Months*
- *Performance Comparisons: Canadian Hedge Funds vs. Major Indices*
- *Detailed Hedge Fund Performance Tables*

Please download the Monthly Report by clicking on the image!



Quarterly Report (4 issues)

The Hedge Fund Industry Report is a comprehensive report on the Canadian hedge fund industry, which contains the following:

- *Canadian Hedge Fund Market Overview*
- *Distribution of Monthly Returns*
- *Top Lists: Performance, Risk and Positive Months*
- *Performance Comparisons: Canadian hedge funds vs. Major indices*
- *Detailed Hedge Fund Performance Tables*

Please download the Quarterly Report by clicking on the image!

For information please call +1.416.306.0151 or email subscription@canadianhedgewatch.com