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Carry trade and momentum in currency markets ... Additionally, Bae and Elkamhi in "Global Equity Correlation in Carry and Momentum Trades" have provided a risk-based explanation for the excess returns of two widely-known currency speculation strategies: carry and momentum trades.

Currency Momentum Factor -

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QuantPedia

The strategies used are two common foreign exchange trading strategies- the momentum strategy and the carry strategy. Data from the 20-year period 1993-2013 on eight of the major currencies is used. The first trading strategy, momentum, relies on the existence of sustainable price trends.

Fundamental Momentum, the Carry Trade, and Currency Returns

Carry Trade and Momentum in Currency Markets Craig Burnside, Martin S.

Eichenbaum, Sergio Rebelo.

NBER Working Paper No. 16942

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*Issued in April 2011 NBER
Program(s): Asset Pricing,
Economic Fluctuations and
Growth We examine the
empirical properties of the
payoffs to two popular
currency speculation
strategies: the carry trade
and momentum.*

*Carry Trade and Momentum in
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...

*Hedge funds, such as managed
futures, typically use two
different types of trading
strategies: technical and
macro/fundamental. In this
article, we evaluate the
impact of combining the two
strategies, and focus on, in
particular, two common*

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foreign exchange trading strategies: momentum and carry. We find evidence that combining the strategies offers a significant improvement in risk-adjusted ...

*Strategy diversification:
Combining momentum and carry
...*

T1 - Carry trade and momentum in currency markets. AU - Burnside, Craig. AU - Eichenbaum, Martin. AU - Rebelo, Sergio. PY - 2011. Y1 - 2011. N2 - We examine the empirical properties of the payoffs to two popular currency speculation strategies: the carry trade and momentum.

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*Strategy Diversification:
Combining momentum and carry*

...

properties of the payoffs of carry trade and time-series momentum strategies. It is important to stress that time-series momentum is distinct from the “cross-sectional momentum” effect that is historically documented in equity markets (Jegadeesh and Titman 1993, Jegadeesh and Titman 2001), in futures

*Active Currency Overlay:
Carry & Momentum Trades
In other words, while the carry trade seeks to exploit deviations from UIP,*

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momentum trading (in the form of additional carry trades) can cause deviations from UIP to grow larger and last longer. Several studies have explored the link between momentum trading and higher market volatility, e.g., DeLong, Shleifer, Summers, and Waldmann (1990) and Hong and Stein (1999) .

*[PDF] Carry Trade and
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...

*in Carry and Momentum Trades
JOON WOO BAE and REDOUANE
ELKAMHI Abstract We provide
a risk-based explanation for
the excess returns of two
widely-known currency
speculation strategies:*

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carry and momentum trades. We construct a global equity correlation factor and show that it explains the variation in average excess returns of both these strategies.

Carry Trade and Momentum in Currency Markets

Long-term trends in fundamentals also most strongly capture the carry-trade alpha. The economic momentum strategy and the carry trade display different dynamics. For example, the portfolio weights for the economic momentum strategy and the carry trade have different signs 38% of the time,

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measured across currencies.

*Currency strategies based on
momentum, carry trade and*

...

*Momentum investing is a
trading strategy in which
investors buy securities
that are rising and sell
them when they look to have
peaked. The goal is to work
with volatility by finding
buying ...*

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*@article{Burnside2011CarryTA
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*Burnside and M. Eichenbaum
and Sergio Rebelo},
journal={Microeconomics:
General Equilibrium &
Disequilibrium Models of
Financial Markets eJournal},
year={2011} }*

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Carry Trade and Momentum in Currency Markets

We examine the empirical properties of the payoffs to two popular currency speculation strategies: the carry trade and momentum. We review three possible explanations for the apparent profitability of these strategies. The first is that speculators are being compensated for bearing risk. The second is that these strategies are vulnerable to rare disasters or peso problems. The third is that ...

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By the end of the sample the
carry trade, momentum, and
stock portfolios are worth
\$30.09, \$27.98, and \$40.22, res
pectively. However, the
cumulative returns to the
stock market are much more
volatile than those of the
currency portfolios. Also,
note that most of the
returns to holding stocks
occur prior

Momentum Strategies in
Futures Markets and Trend-
Following ...

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article introduces a novel approach to combining time-series momentum and carry trade by conditioning trading signals of time-series momentum on the sign of the basis, a key input for the carry trade.

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Downloadable (with restrictions)! We examine the empirical properties of the payoffs to two popular currency speculation strategies: the carry trade and momentum. We review three possible explanations for the apparent profitability of these strategies. The first is

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that speculators are being compensated for bearing risk. The second is that these strategies are vulnerable to rare disasters or ...

Global Equity Correlation in Carry and Momentum Trades
carry. Momentum trades. In contrast to carry trades, momentum trades take advantage of persistent and predictable conditional autocorrelation patterns in prices, and add to positions that have worked. In terms of the payoff function relative to the business cycle, as shown in the right chart above, a momentum

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Carry trades, momentum trading and the forward premium . . .

The momentum, carry trade, and skewness strategies generate 9.52%, 6.92% and 6.50% return per annum, respectively. The last two columns of each panel report the average characteristics of individual currencies in each quantile. The currency characteristics in our case are volatility and liquidity.

Introduction to Momentum Trading - Investopedia
The carry trade is one of the most popular trading strategies in the forex market. The most popular

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*carry trades have involved
buying currency pairs like
the Australian
dollar/Japanese yen and New
...*

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