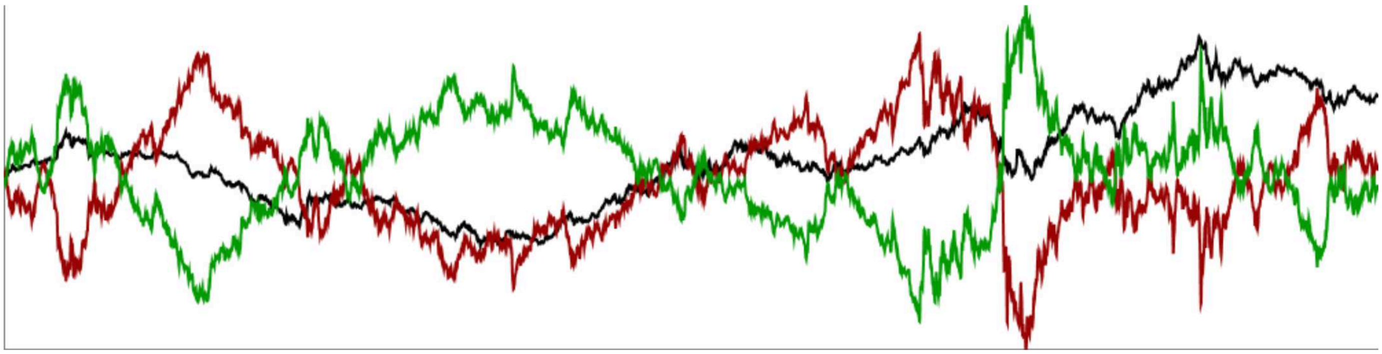
Overview



Performance Analysis

Overall Return

Periodic Data

n = 5155	Mean (%)	SD* (%)	Skewness Sample	Kurtosis Sample	SE Kurtosis*	Sharp	min (95%) (%)	max (95%) (%)
EW NB	0.00523617	0.363488	0.180469 0.180574	6.19311 6.20153	3.19978	0.0144054	-0.00468657	0.0151589
CarryTrade	0.000711202	1.48689	-0.421429 -0.421674	27.2046 27.2415	24.2398	0.000478315	-0.0398789	0.0413013
Inverse CarryTrade	-0.000738272	1.22673	1.13879 1.13945	12.8185 12.8359	9.83415	-0.00060182	-0.0342264	0.0327499

SEK : Sample Excess Kurtosis

SD : Standard Deviation

Annualized (continuous 365)

n = 5155	Mean (%)	SD* (%)	Sharp	min (95%) (%)	max (95%) (%)
EW NB	1.9112	6.94443	0.275214	-1.7106	5.533
CarryTrade	0.259589	28.407	0.0091382	-14.5558	15.075
Inverse CarryTrade	-0.269469	23.4367	-0.0114978	-12.4926	11.9537

SD : Standard Deviation

Hypothesis Testing

Variance*

n = 5155	EW NB	CarryTrade	Inverse CarryTrade
EW NB		0.244462	0.296306
CarryTrade	4.09062		1.21207
Inverse CarryTrade	3.37489	0.825032	

*F-test, the distribution is assumed normal. It is not normal. **df = 5154**

Mean*

n = 5155	EW NB		CarryTrade		Inverse CarryTrade	
EW NB			0.20758	5769	0.345407	6053
CarryTrade	-0.20758	5769			0.0709761	9951
Inverse CarryTrade	-0.345407	6053	-0.0709761	9951		

*t-test for unequal and Unknown population variances, covariance have been taken into account, the distribution is assumed normal. It is not normal.

Regression Analysis*

Covariance Matrix

n = 5155	EW NB	CarryTrade	Inverse CarryTrade
EW NB	1.32123e-005	1.06593e-005	-9.47214e-006
CarryTrade	1.06593e-005	0.000221084	-0.000156578
Inverse CarryTrade	-9.47214e-006	-0.000156578	0.000150487

Correlation Matrix

n = 5155	EW NB (%)	CarryTrade (%)	Inverse CarryTrade (%)
EW NB (%)	100	19.72	-21.24
CarryTrade (%)	19.72	100	-85.84
Inverse CarryTrade (%)	-21.24	-85.84	100

mesure of correlation and of its amplitude

if one of the following strategies is your benchmark you can find your alpha here (Intercept)

Linear Regression*

	EW NB		CarryTrade		Inverse CarryTrade	
n = 5155	Beta	Alpha (%)	Beta	Alpha (%)	Beta	Alpha (%)
EW NB	1	0	0.048	1.89869	-0.063	1.89424
CarryTrade	0.807	-1.28231	1	0	-1.04	-0.0207874
Inverse CarryTrade	-0.717	1.1007	-0.708	-0.0856212	1	0

The Alpha is annualized

Risk Analysis

Value at Risk (95 % Delta Normal)

Strategy Name	Daily (1)	Weekly (5)	Monthly (20)	Annualy (250)
EW NB	0.603119	1.36309	2.77854	10.7624
CarryTrade	2.44642	5.47233	10.9518	38.8479
Inverse CarryTrade	2.01705	4.50822	9.00906	31.7195

Value at Risk (95 % Delta Normal)

Strategy Name	Daily (1)	Weekly (5)	Monthly (20)	Yearly (250)
EW NB	603.119	1363.09	2778.54	10762.4
CarryTrade	2446.42	5472.33	10951.8	38847.9
Inverse CarryTrade	2017.05	4508.22	9009.06	31719.5

Transaction Statistics

NOT IMPLEMENTED

Descriptions

Names	EW NB	CarryTrade	Inverse CarryTrade
Descriptions	No Descriptions Available	No Descriptions Available	No Descriptions Available
sDate	2	2	2
eDate	3	3	3
Trading at T +	1	1	1
Rebalanced	☐	☐	☐
Frequency	1	90	90

Disclaimer

The following report was generated automaticly by Stratex and cannot be used for trading in Financial Market Developpers of Stratex cannot be held responsible for possible loss We do not certify the exactitude of any computation done by Stratex

Stratex Report