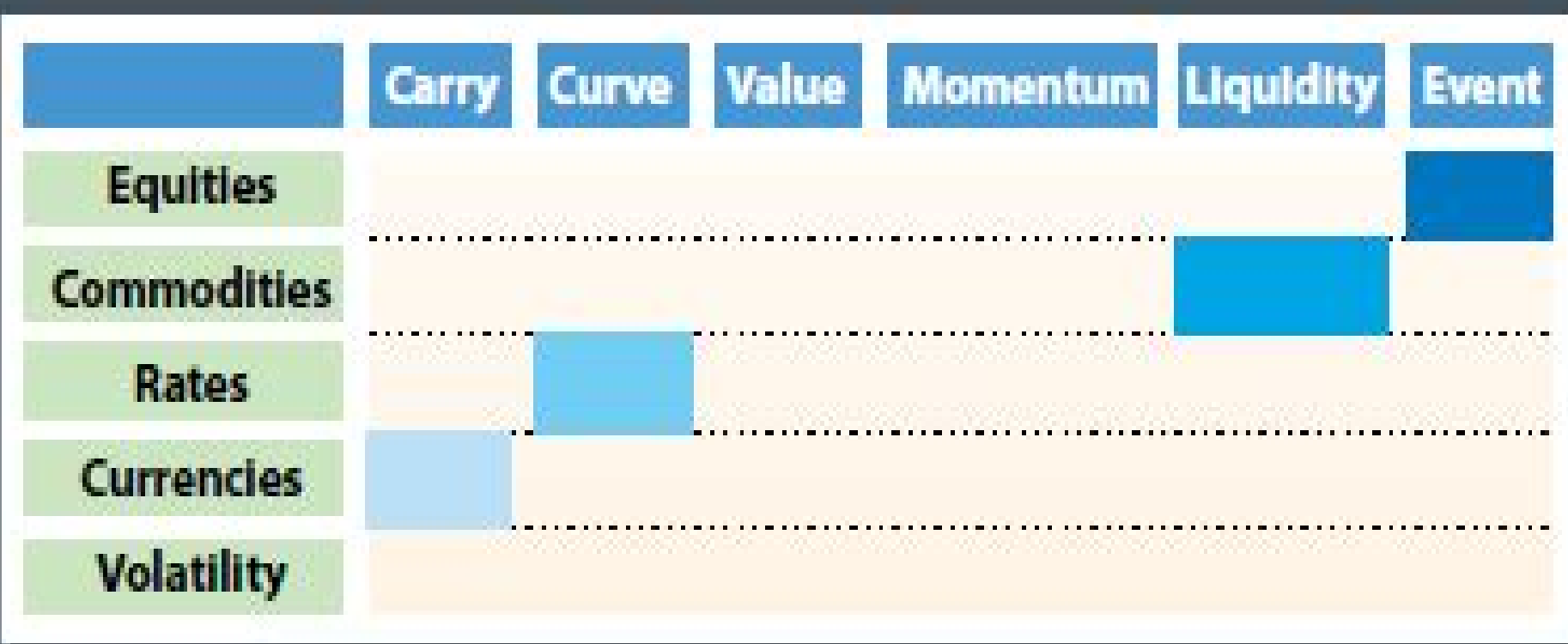


Figure 2

Structural Sources Of Return By Asset Class And By Style



- Currency carry (crash-risk premium in high yielding currencies)
- Term premium in global interest rate markets (duration risk premium)
- Roll congestion strategies in commodity markets (liquidity risk premium)
- Merger-arbitrage in equities (deal-failure risk premium)

Source: Barclays Capital

Modelling Risk Premia In International Asset Markets

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