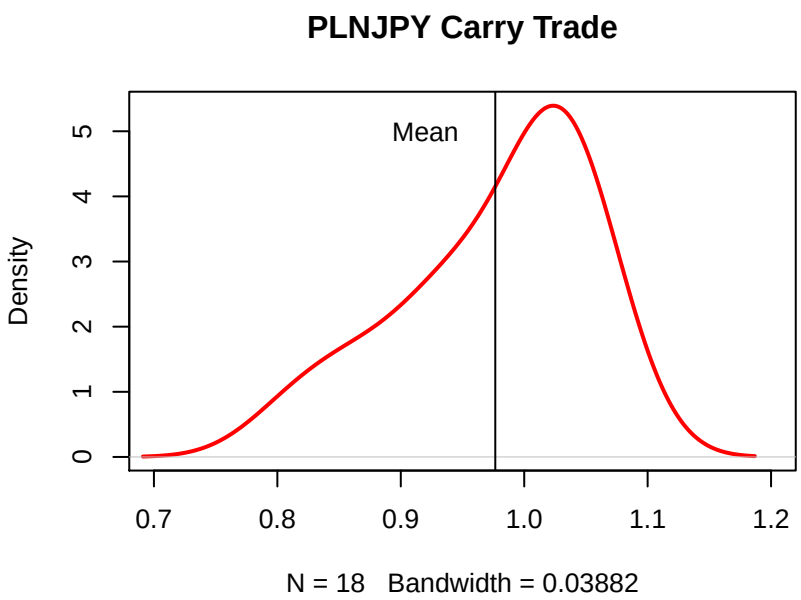
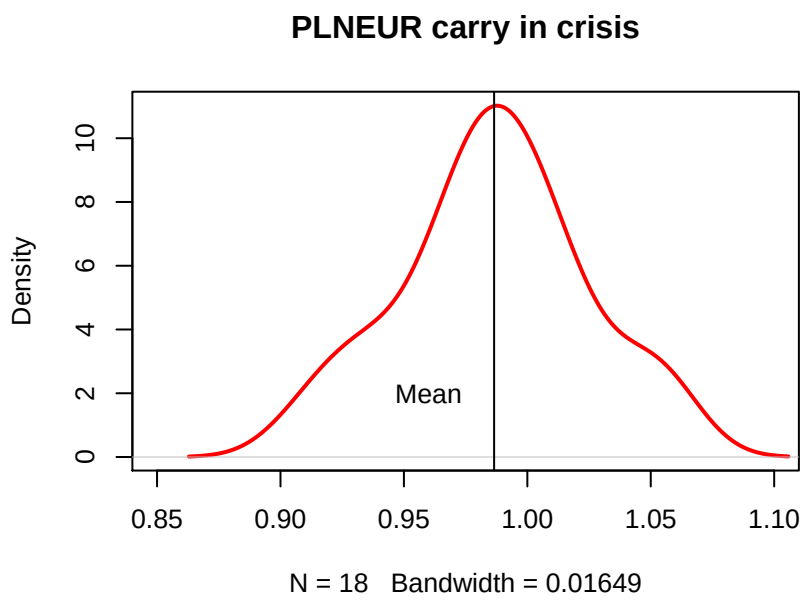
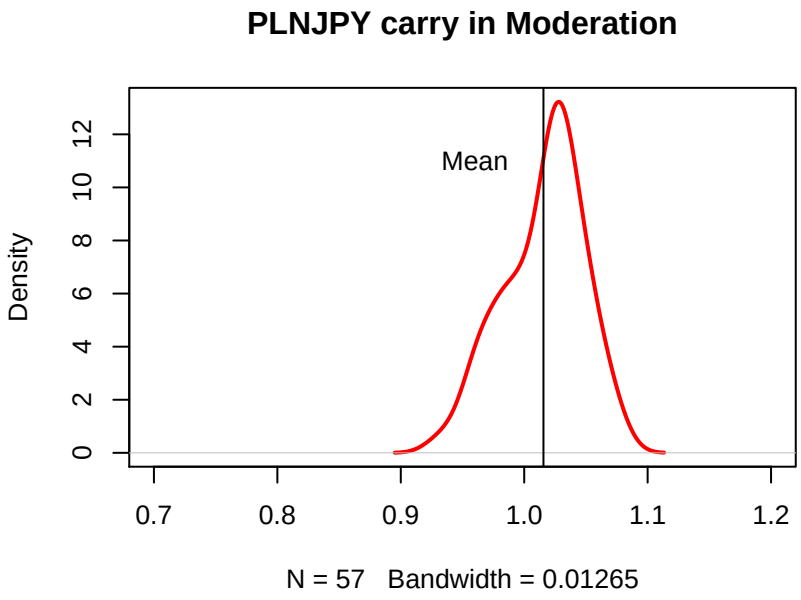
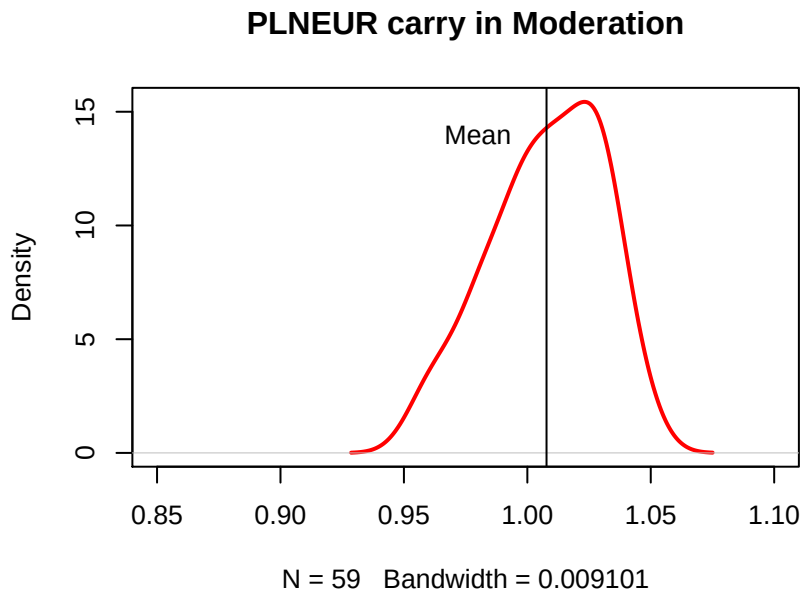

PLNJPY Carry Trade
Mean
Density
0
1
2
3
4
5
0.7
0.8
0.9
1.0
1.1
1.2
N = 18 Bandwidth = 0.03882


PLNEUR carry in crisis
Mean
Density
0
2
4
6
8
10
0.85
0.90
0.95
1.00
1.05
1.10
N = 18 Bandwidth = 0.01649


PLNJPY carry in Moderation
Mean
Density
0
2
4
6
8
10
12
0.7
0.8
0.9
1.0
1.1
1.2
N = 57 Bandwidth = 0.01265


PLNEUR carry in Moderation
Mean
Density
0
5
10
15
0.85
0.90
0.95
1.00
1.05
1.10
N = 59 Bandwidth = 0.009101