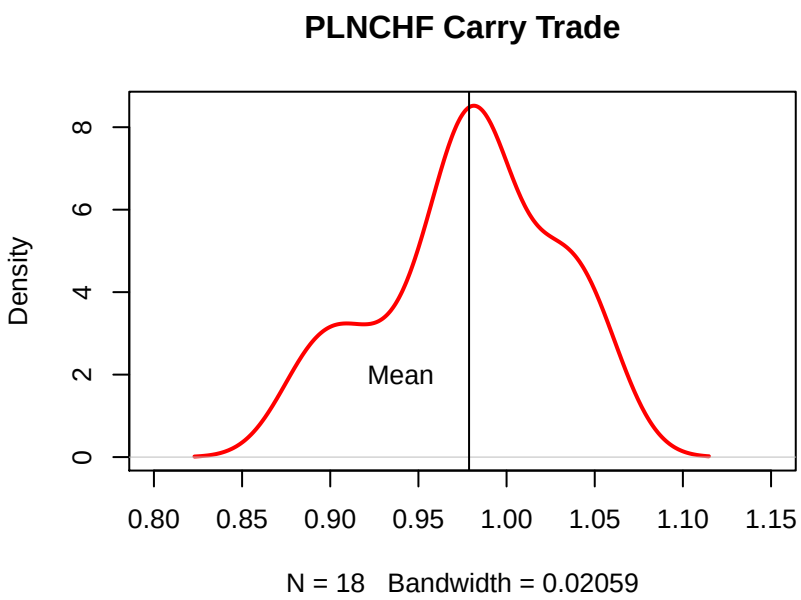
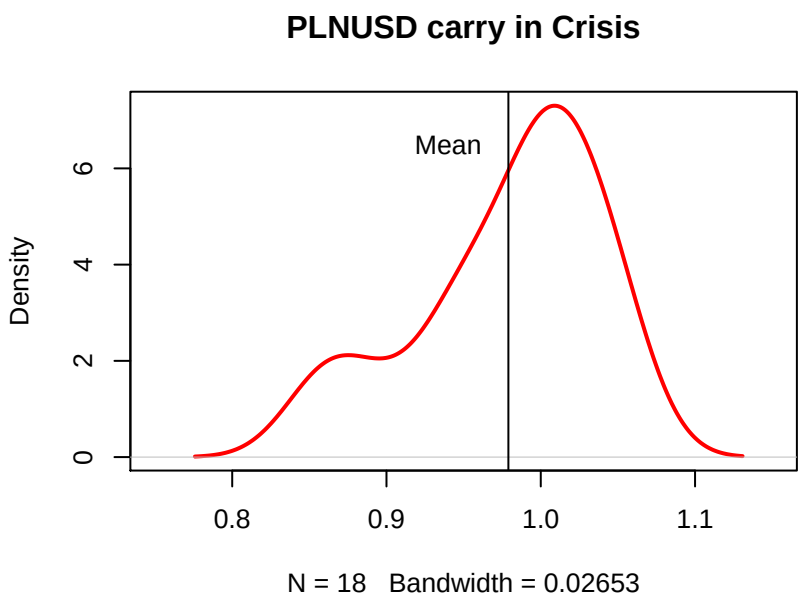
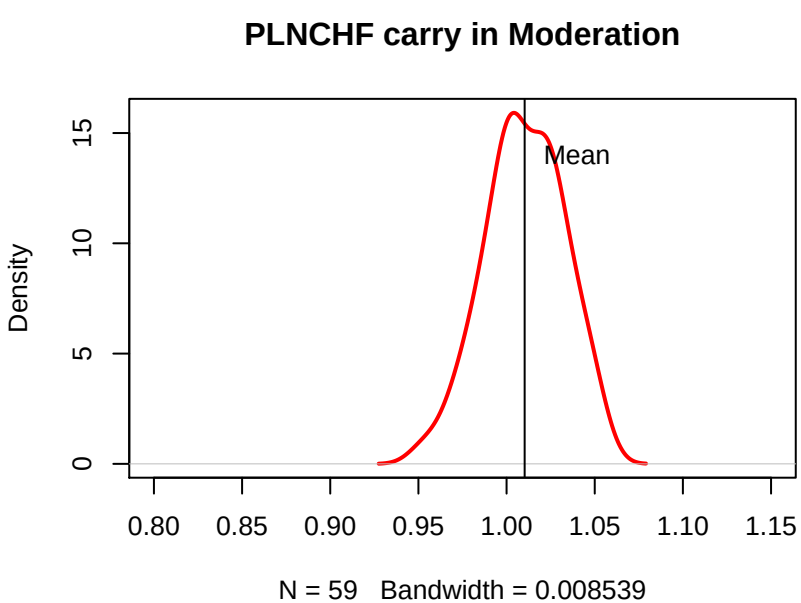
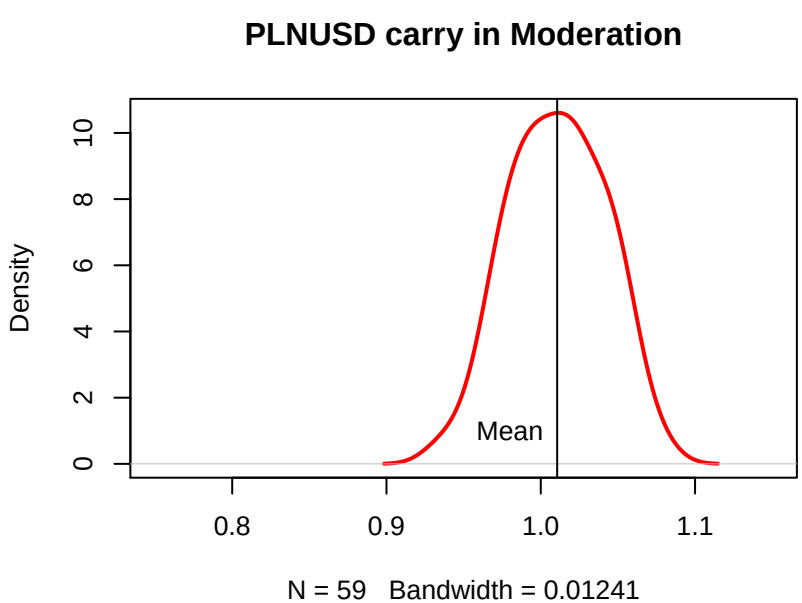

PLNCHF Carry Trade
Density
0
2
4
6
8
Mean
0.80
0.85
0.90
0.95
1.00
1.05
1.10
1.15
N = 18 Bandwidth = 0.02059


PLNUSD carry in Crisis
Density
0
2
4
6
Mean
0.8
0.9
1.0
1.1
N = 18 Bandwidth = 0.02653


PLNCHF carry in Moderation
Density
0
5
10
15
Mean
0.80
0.85
0.90
0.95
1.00
1.05
1.10
1.15
N = 59 Bandwidth = 0.008539


PLNUSD carry in Moderation
Density
0
2
4
6
8
10
Mean
0.8
0.9
1.0
1.1
N = 59 Bandwidth = 0.01241