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International Finance Discussion
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United States Federal Reserve Board,
Joseph E. Gagnon, Alain P. Chaboud

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This paper examines the available data that may shed light on the carry trade in Japanese yen. We define an individual or a sector to be engaged in the carry trade if it has a short position in yen and a long position in other currencies. The tendency of large yen movements to be skewed toward appreciations is...

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- Authored by Joseph E Gagnon, Alain P Chaboud
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