

EXCHANGE RATE FORECASTS (VS. USD)

	1Q17	2Q17	3Q17	4Q17
Europe	1.02	0.99	0.99	1.00
Japan	113	114	115	114
UK	1.19	1.16	1.15	1.16
Australia	0.71	0.70	0.69	0.70
China	7.03	7.11	7.12	7.05
Hong Kong	7.77	7.78	7.78	7.78
India	67.8	68.1	68.4	68.7
Indonesia	13585	13660	13681	13641
Malaysia	4.43	4.47	4.47	4.43
Philippines	49.7	49.9	49.8	49.3
Singapore	1.44	1.45	1.46	1.45
South Korea	1200	1209	1203	1180
Taiwan	32.2	32.4	32.6	32.7
Thailand	35.9	36.0	35.9	35.5

Source: Forecasts from Citi Research, As of 28 November 2016.

Citibank Foreign Exchange Rates

William K. Tabb



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Exchange-Rate Dynamics Martin D. D. Evans, 2011-03-14 A comprehensive and in depth look at exchange rate dynamics Variations in the foreign exchange market influence all aspects of the world economy and understanding these dynamics is one of the great challenges of international economics This book provides a new comprehensive and in depth examination of the standard theories and latest research in exchange rate economics Covering a vast swath of theoretical and empirical work the book explores established theories of exchange rate determination using macroeconomic fundamentals and presents unique microbased approaches that combine the insights of microstructure models with the macroeconomic forces driving currency trading Macroeconomic models have long assumed that agents households firms financial institutions and central banks all have the same information about the structure of the economy and therefore hold the same expectations and uncertainties regarding foreign currency returns Microbased models however look at how heterogeneous information influences the trading decisions of agents and becomes embedded in exchange rates Replicating key features of actual currency markets these microbased models generate a rich array of empirical predictions concerning trading patterns and exchange rate dynamics that are strongly supported by data The models also show how changing macroeconomic conditions exert an influence on short term exchange rate dynamics via their impact on currency trading Designed for graduate courses in international macroeconomics international finance and finance and as a go to reference for researchers in international economics *Exchange Rate Dynamics* guides readers through a range of literature on exchange rate determination offering fresh insights for further reading and research Comprehensive and in depth examination of the latest research in exchange rate economics Outlines theoretical and empirical research across the spectrum of modeling approaches Presents new results on the importance of currency trading in exchange rate determination Provides new perspectives on long standing puzzles in exchange rate economics End of chapter questions cement key ideas *SEC and Citicorp* United States. Congress. House. Committee on Energy and Commerce. Subcommittee on Oversight and Investigations, 1983

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