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Emerging Markets Finance and Trade >

Volume 56, 2020 - Issue 10: Special Issue: Research on Pandemics

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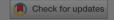
The Disease Outbreak Channel of Exchange Rate Return Predictability: Evidence from COVID-19

Bernard Njindan Iyke

Pages 2277-2297 | Published online: 25 Jul 2020

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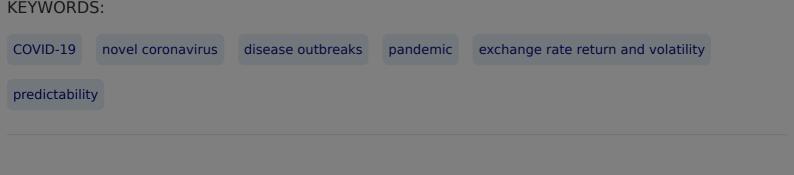
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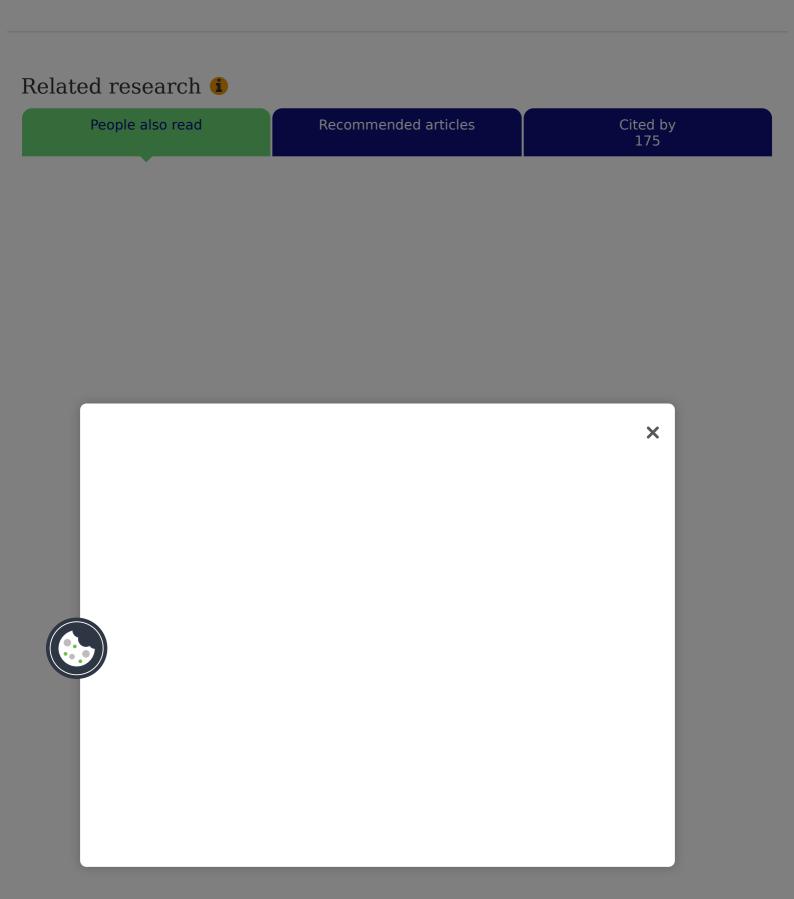


Notes

- 1. The currencies are Chilean peso per US dollar (USD-CLP), Swedish krona per US dollar (USD-SEK), Swiss franc per US dollar (USD-CHF), Chinese yuan per US dollar (USD-CNY), Israeli new shekel per US dollar (USD-ILS), Japanese yen per US dollar (USD-JPY), Peruvian new sol per US dollar (USD-PEN), Korean won per US dollar (USD-KRW), Canadian dollar per US dollar (USD-CAD), Euro per US dollar (USD-EUR), Indian rupee per US dollar (USD-INR), Poland złoty per US dollar (USD-PLN), Great Britain pound per US dollar (USD-GBP), and US dollar per Great Britain pound (GBP-USD).
- 2. See Table A1 in appendix for full names of these currencies.
- 3. See https://ourworldindata.org/coronavirus-source-data for details.



- 8. See Narayan and Phan (2020) for a commentary.
- 9. Note that, when quoting the US dollar, we use the British pound as the base currency (numeraire). We quote all other currencies using the US dollar as the base currency.
- 10. We do not show these plots, to preserve space. See, for instance, https://www.cnbc.com/2020/02/24/as-coronavirus-fuels-market-panic-some-experts-say-the-dollar-is-the-only-safe-currency.html.



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