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Trade-Weighted Dollar

**Figure 1.**

JP MORGAN NOMINAL BROAD EFFECTIVE EXCHANGE RATE
(2010=100, daily)

* Argentina, Australia, Brazil, Bulgaria, Canada, Chile, China, Colombia, Croatia, Czech Republic, Denmark, Ecuador, Egypt, France, Germany, Hong Kong, Hungary, Japan, India, Indonesia, Israel, Italy, Korea, Kuwait, Malaysia, Mexico, Morocco, New Zealand, Nigeria, Norway, Pakistan, Panama, Peru, Philippines, Poland, Romania, Russia Saudi Arabia, Singapore, South Africa, Spain, Sweden, Switzerland, Taiwan, Thailand, Turkey, United Kingdom, Ukraine, Uruguay, Venezuela, Vietnam, and United States.

Source: JP Morgan.

**Figure 2.**

FED’S TRADE-WEIGHTED DOLLAR INDEXES
(daily)

* Major index is a weighted average of the foreign exchange rates of the US dollar against the Euro Area, Australia, Canada, Japan, Sweden, Switzerland, United Kingdom, and United States.

** Broad index is a weighted average of the foreign exchange rates of the US dollar against the Euro Area, Argentina, Australia, Brazil, Canada, Chile, China, Colombia, Hong Kong, India, Indonesia, Ireland, Israel, Japan, Korea, Malaysia, Mexico, Philippines, Russia, Singapore, Spain, Saudi Arabia, Sweden, Switzerland, Taiwan, Thailand, United Kingdom, and Venezuela. Source: Board of Governors of the Federal Reserve System.
EUROZONE: US$/EURO


Source: Haver Analytics.

UK: US$/POUND

Pound (1.25)

Source: Haver Analytics.
Swiss Franc & Krona

Figure 5.

SWITZERLAND: SWISS FRANC/$
(inverted scale)

Source: Haver Analytics.

Figure 6.

SWEDEN: KRONA/$
(inverted scale)

Source: Haver Analytics.
**Yen & Won**

**Figure 7.**

JAPAN:
YEN/US$ (inverted scale)

Yen (104.63)

Note: Z = Zero Interest Rate Policy. A = Markets start to anticipate Abenomics. QQE is Quantitative and Qualitative Easing. QQEE is the expanded and extended version of QQE. NIRP = Negative interest rate policy. YC = Yield curve targeting.

Source: Haver Analytics.

**Figure 8.**

SOUTH KOREA: WON/US$
(inverted scale)

Won (1206.50)

Note: 200-day moving average

Source: Haver Analytics.
Canadian & Australian Dollars

Figure 9.

**CANADA: C$/US$**
(inverted scale)

[yardeni.com]

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**AUSTRALIA: A$/US$**
(inverted scale)

[yardeni.com]

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Source: Haver Analytics.
Figure 11.

**BRAZIL: REAL/US$**
(inverted scale)

Real (4.86)

Source: Haver Analytics.

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Figure 12.

**MEXICO: EXCHANGE RATE**
(dollars per peso)

Peso (0.04)

Source: MSCI and Haver Analytics.

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200-day moving average
Figure 13.

**INDIA: RUPEE/$**
(inverted scale)

Rupee (74.22)

Source: Haver Analytics.

Figure 14.

**INDONESIA: RUPIA/$**
(inverted scale)

Rupia (14522.00)

Source: Haver Analytics.
Figure 15. MALAYSIA: RINGGIT/$ (inverted scale)

Source: Haver Analytics.

Figure 16. CHINA: YUAN/US$ (inverted scale)

200-day moving average

Source: Haver Analytics.
Figure 17.

THAILAND: BAHT/$
(inverted scale)

Baht (31.73)

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Figure 18.

PHILIPPINES: PESOS/$
(inverted scale)

Pesos (50.86)

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Source: Haver Analytics.

Source: Haver Analytics.
Figure 19.

**TURKEY: LIRA/$**
(inverted scale)

Lira (6.31)

Source: Haver Analytics.

Figure 20.

**RUSSIA: RUBLE/$**
(inverted scale)

Ruble (74.73)

Source: Haver Analytics.
Figure 21.

ARGENTINA: PESO/$ (inverted scale)

Source: Haver Analytics.

Figure 22.

CHILE: PESO/$) (inverted scale)

Source: Haver Analytics.
Rand & Hryvnia

Figure 23.
SOUTH AFRICA: RAND/$
(inverted scale)

Rand (16.54)

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200-day moving average
Source: Haver Analytics.

Figure 24.
UKRAINE: HRYVNIA/$
(inverted scale)

Hryvnia (25.62)

3/12

200-day moving average
Source: Haver Analytics.
Note: A = Markets start to anticipate Abenomics. QQE is Quantitative and Qualitative Easing. QQEE is the expanded and extended version of QQE. NIRP = negative interest rates. YC = Yield curve targeting.
Source: Haver Analytics.

Source: Haver Analytics.
Figure 27.

SWITZERLAND: SWISS FRANC/EURO

Source: Haver Analytics.
Figure 28.

US DOLLAR INDEX
(US dollar index x $1,000)

YEN

EURO
(contracts of 125,000 Euros)

CANADIAN DOLLAR
(contracts of 100,000 Canadian Dollars)

POUND STERLING
(contracts of 62,500 Pound Sterling)

AUSTRALIAN DOLLAR
(contracts of 100,000 Australian Dollars)

Source: Chicago Mercantile Exchange, Commodity Futures Trading Commission.
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