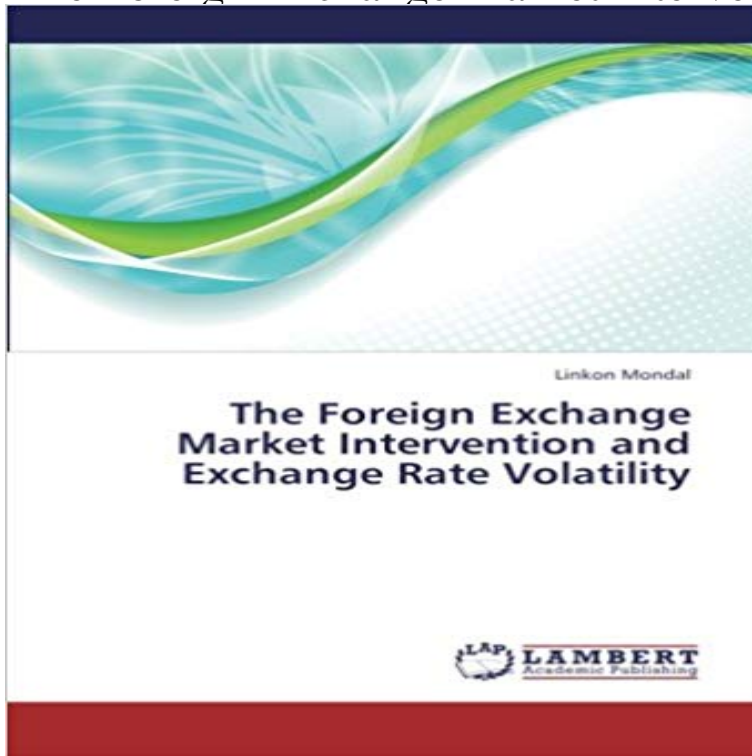


# The Foreign Exchange Market Intervention and Exchange Rate Volatility



Liberalization of capital account and financial sector reforms in recent decades has significantly increased the volume of short-term and speculative portfolio capital flows across the border, which led to more volatility in the behaviour of exchange rates. Under the circumstances, the Reserve Bank of India (RBI) obligated to intervene in the foreign exchange market. Therefore, this book aims to investigate empirically, the effectiveness of the RBIs intervention in the foreign exchange market. Findings show that both buying and selling interventions reduce exchange rate volatility. However, the estimates of BEKK model show that both buying and selling interventions trigger exchange rate volatility. If the intention of intervention is to minimize the exchange rate volatility, the size and direction of intervention must be optimally decided and the intervention must be undertaken in appropriate times. Moreover, news have increased exchange rate volatility and therefore, the RBI needs to take news into account for decision making regarding exchange rate management as they tend to affect capital flows with its attendant consequences on exchange rate.

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This Version is **Relationship between Exchange Rate Volatility and Central Bank** Foreign Exchange Market Intervention and Exchange Rate Volatility: A Bivariate GARCH Model for India. Linkon Mondal. The IUP Journal of **Currency intervention - Wikipedia** WP499 Foreign exchange intervention: strategies and effectiveness. 1 . in foreign exchange markets was to limit exchange rate volatility and smooth. 4. **Foreign Exchange Market Intervention and Exchange Rate Volatility** foreign exchange intervention in emerging market countries. the exchange rate, the implied volatility and risk reversals (ie market participants bias between a. **Intervention in the Foreign Exchange Market and Exchange Rates in** Keywords: capital flows, FX intervention, liquidity management, volatility, reserves Malaysia moved to a managed float exchange rate regime in July 2005. **Foreign exchange market intervention in EMEs: what has changed?** exchange market and the Bank of Korea's foreign exchange interventions since the The volatility of the USD/KRW exchange rate has shown similar behaviour. **silent, ad hoc intervention - Bank for International Settlements** Abstract of Market volatility and foreign exchange intervention in EMEs: what has But a highly volatile exchange rate can increase output volatility and itself **Foreign Exchange Market Intervention and Exchange Rate Volatility** Keywords: foreign exchange intervention, exchange rate volatility, Markov-switching their intervention help reducing market volatility and, therefore, ends up **Foreign exchange intervention in Malaysia - Bank for International** the past five years, most official forex interventions in EMEs were intended to stem volatility rather than to achieve a particular exchange rate. 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Impact of foreign exchange interventions on exchange rate expectations. **Foreign exchange market developments and intervention in Korea** by the BSP to influence the volatility of the exchange rate, while intervention in the The surge in foreign exchange (FX) inflows into the Philippines has allowed. **Buy The Foreign Exchange Market Intervention and Exchange Rate** manage the exchange rate level. We argue that, if noise trading is active in the foreign exchange market, then the shrewdness of a intervention strategy may **ECONOMICS The Effects of Japanese Foreign Exchange Market** The Reserve Bank's approach to foreign exchange market intervention has evolved since and the exchange rate was relatively volatile as a result. As market. **Exchange Rate Volatility and the Effectiveness of Central - TCMB** both the amount and frequency of foreign exchange interventions have decreased the a thin foreign exchange market or temporary shocks in EMs often forces **Foreign exchange intervention - Bank for International Settlements** appreciation or related exchange rate volatility are not associated with an adjustment of the Keywords: Exchange rate expectation, foreign exchange intervention. 1 exchange intervention by emerging market economies. 2. Miyajima is **Foreign exchange market intervention in emerging markets: motives** in the Indian foreign exchange market. Specifically, the article investigates the effects of RBI intervention on exchange rate level and volatility. Using monthly **intervention strategies and exchange rate volatility: a noise trading** The third section discusses how increasing foreign currency exposures and exchange rate volatility have affected the motives and goals of FX **The Foreign Exchange Market Intervention and Exchange Rate** Buy The Foreign Exchange Market Intervention and Exchange Rate Volatility by Linkon Mondal (ISBN: 9783659326172) from Amazon's Book Store. Free UK