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**Ira Brown Cross**



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Mr. Zhongxia Jin, Yue Zhao, Haobin Wang, 2021-11-12 During China's transition toward a more flexible exchange rate it is essential to further develop its foreign exchange FX derivatives markets to meet the growing hedging needs associated with greater exchange rate fluctuations Although over the counter OTC FX derivatives markets already exist in China it lacks a FX futures market that offers critical complementarities With standardized products greater transparency and centralized oversight a FX futures market can better satisfy the hedging needs of small and medium sized enterprises and enhance regulatory efficiency To address concerns regarding whether FX futures market will amplify the volatility of spot exchange rates this paper analyzes the impact of establishing FX futures markets on spot market volatility using data from major emerging market economies The result shows that FX futures market is not empirically associated with an increase in spot market volatility in some cases it is even associated with a decrease in spot market volatility This paper further suggests that for a well functioning FX futures market to be established it is essential for China to substitute the inefficient documentation requirement of underlying exposures with a new set of market oriented measures for the purpose of prudent regulation

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