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Risk Transmitters and Receivers in global Currency markets

Syed Jawad Hussain Shahzad , Jose Arreola Hernandez ,
Stelios Bekiros , Mobeen Ur Rehman

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Highlights

- Robust multi-scenario cross-quantile network approach
- Spillovers transmission and reception between 25 currencies
- Developed, emerging, Middle Eastern and North African currencies
- The Korean won, Swedish Kronor and Mexican peso are *strong* spillover receivers
- The Australian and Canadian dollars are *strong* spillover transmitters

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