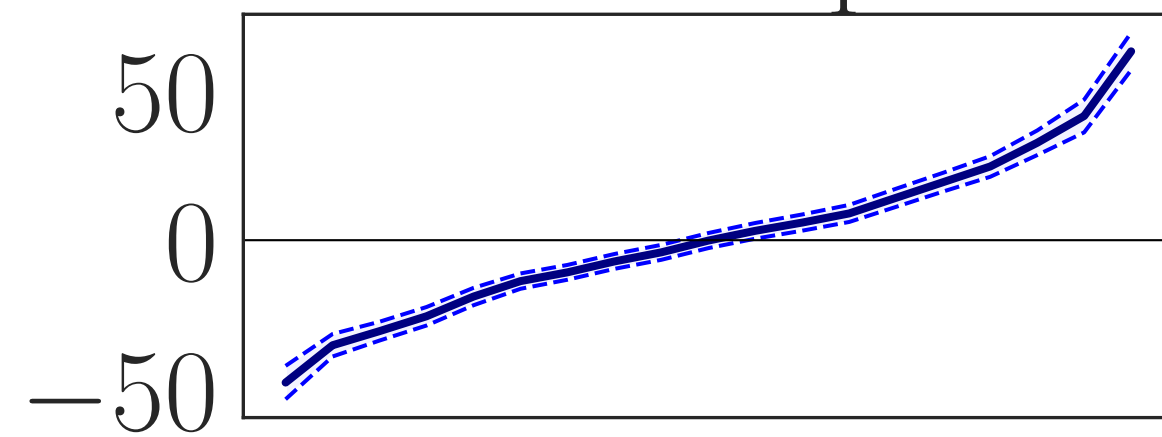
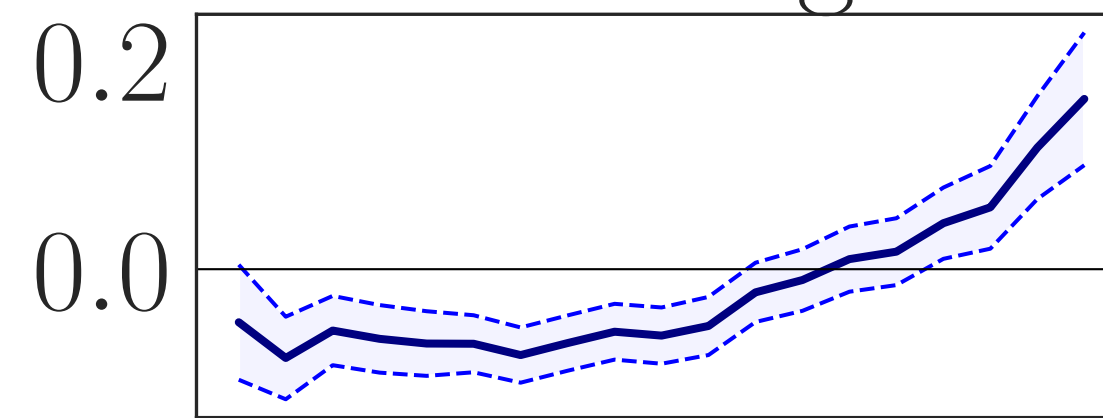


# FX Log Returns Quantile Coefficients

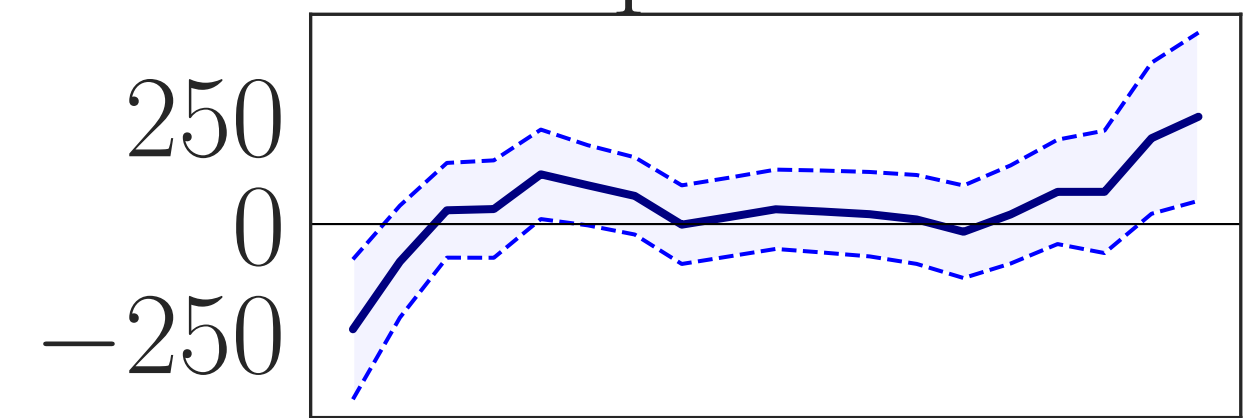
Intercept



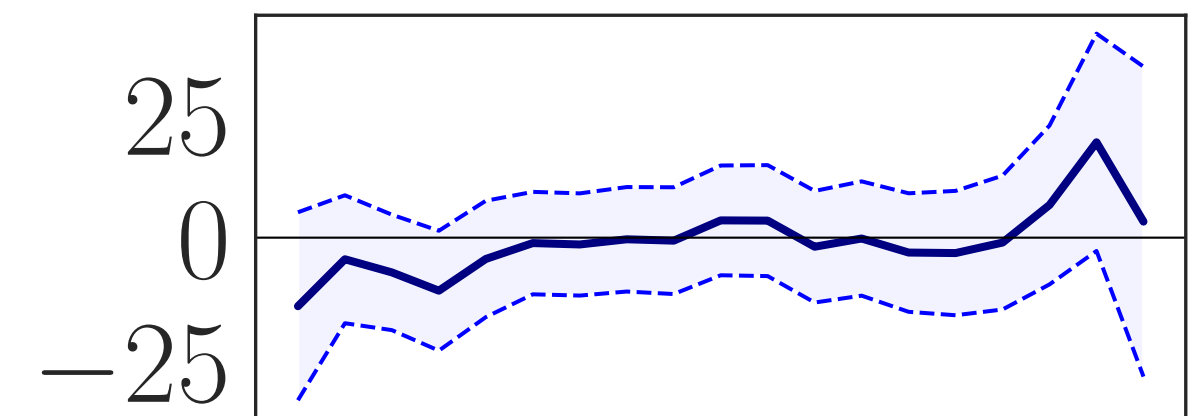
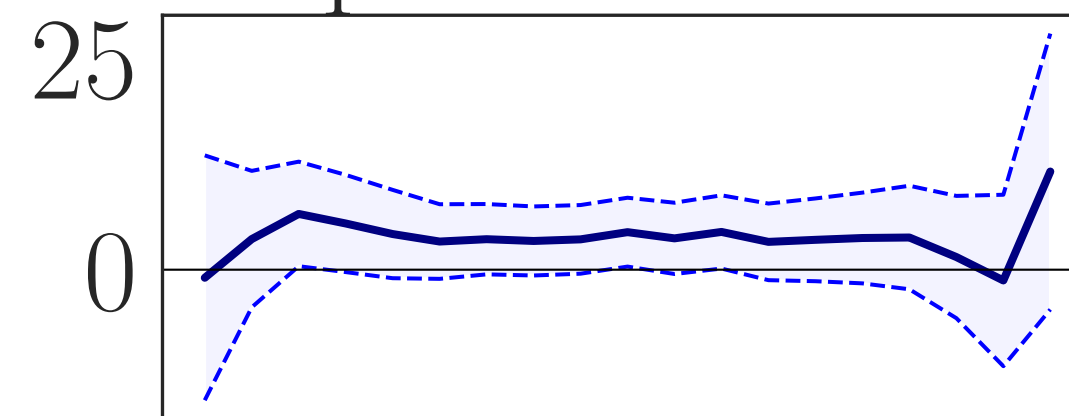
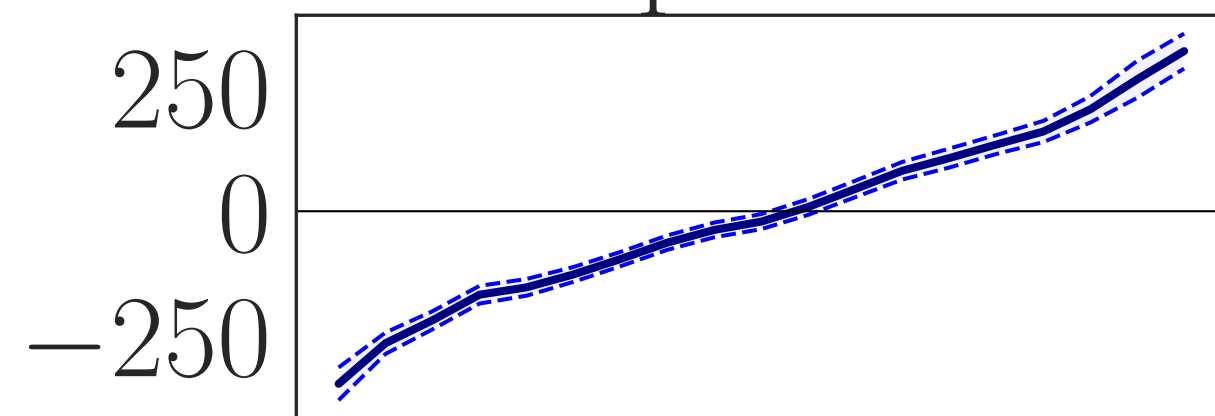
Current FX log returns



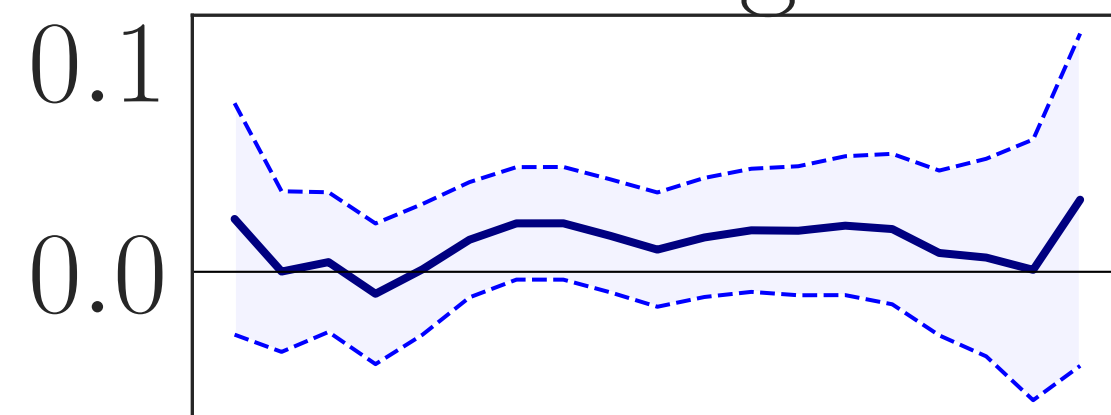
Bid ask spread abs value



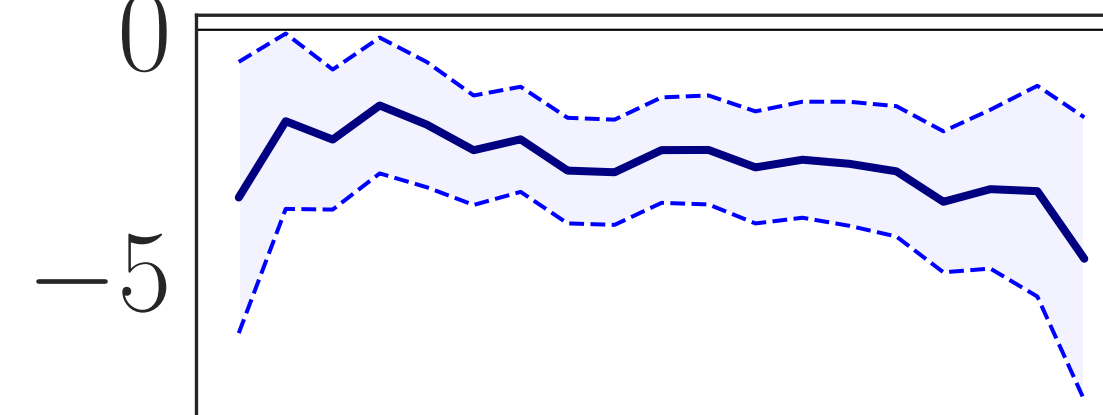
Min max spread abs value Forward points first difference Interbank rate vs Libor



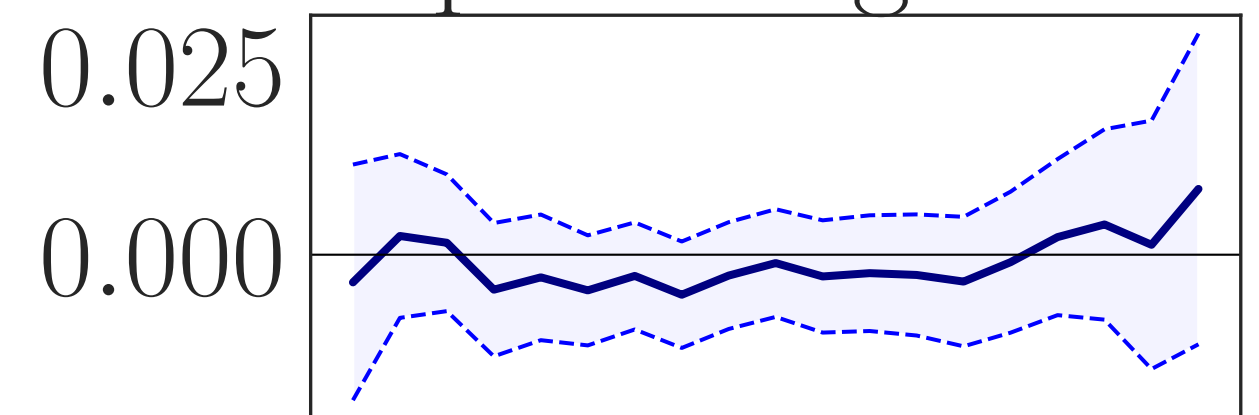
EURUSD log returns



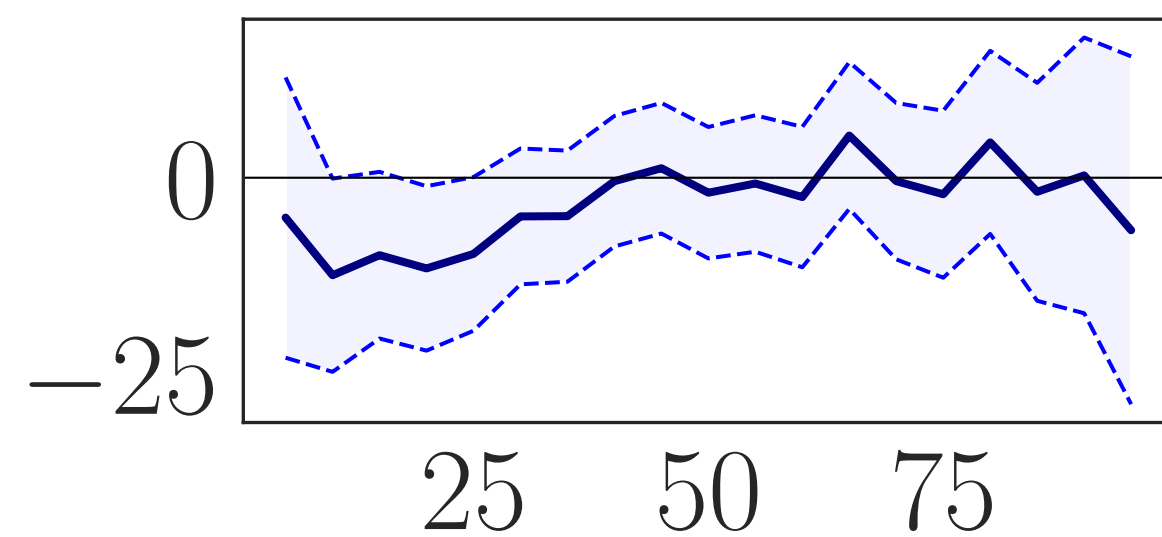
VIX first diff



Oil prices log returns



FX intervention dummy lag



Pseudo R2

