

USDTRY FX Overview

March 2018

For Key Client Partner Clients or U.S. Institutional Investors. Not for  
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USDTRY overview

Market overview

Economic activity looks set to lose steam; yet it should remain competitive throughout 2018 due to fiscal support as well as buoyant external demand.

CBT appears to be done with tightening

TRY can rally due to a supportive external environment, high carry, disinflation (and rising real rates), attractive valuation and light positioning.

Further, TRY has significantly lagged the recent rally in EM FX over the past six months, providing attractive opportunities for 'catch up' appreciation

USDTRY spot history and forecasts

TRY remains one of world's cheapest currency

15

Deutsche Bank sees potential for relief rally in TRY but the lack of current account adjustment, dependence on foreign portfolio inflows and FX borrowing, and high inflation cloud the longer-term narrative

TRY remains one of the most undervalued currencies on fundamental models

USDTRY YE Forecasts

Q2 2018

2018

2019

DB

4.00

4.26

4.50

Carry, volatility and skew dynamics

Although carry remains punitive and near all time highs, volatility and skew have all moved in favor of USD call buyers:

Carry levels are at multi-year highs

Implied volatilities have sold off, approaching to average levels over last 6 years

Implied volatility skew has decreased in favor of USD call buyers

Implied volatilities have sold-off to average levels

Carry at multi-year high levels

USD calls are becoming cheaper relative to puts

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Sources: Bloomberg Finance L.P., Deutsche Bank

Due to high interest rate differentials, carry is historically elevated levels for USDTRY

USDTRY implied volatility has sold off in recent months and levels are now trading close to their average for past few years

USDTRY skew has become more favorable to a USD-based hedger but still remain expensive to USD puts

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