

**MATERIAL TO REPLICATE CHEN, ROGOFF AND ROSSI,  
Can Exchange Rates Forecast Commodity Prices?**

[“corrected codes used in 2014 paper”](#)

[\(for replication of Chen, Rogoff and Rossi, 2014\)](#)

[“2009 version codes”](#)

[\(for replication of Chen, Rogoff and Rossi, 2010\)](#)