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Anticipation of Monetary Policy Decisions of Central Banks

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Abstract

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1. Introduction

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A. Appendix

Table 1: Federal Funds Targets.

	Date	Low	Up	Low Δ	Up Δ	3m	6m	1y	2y	3y	5y	7y	10y	30y	Class
1	2003-06-25	0.0100	0.0100	-0.0025	-0.0025										
2	2004-06-30	0.0125	0.0125	0.0025	0.0025										
3	2004-08-10	0.0150	0.0150	0.0025	0.0025										
4	2004-09-21	0.0175	0.0175	0.0025	0.0025										
5	2004-11-10	0.0200	0.0200	0.0025	0.0025										
6	2004-12-14	0.0225	0.0225	0.0025	0.0025										
7	2005-02-02	0.0250	0.0250	0.0025	0.0025										
8	2005-03-22	0.0275	0.0275	0.0025	0.0025										
9	2005-05-03	0.0300	0.0300	0.0025	0.0025										
10	2005-06-30	0.0325	0.0325	0.0025	0.0025										
11	2005-08-09	0.0350	0.0350	0.0025	0.0025										
12	2005-09-20	0.0375	0.0375	0.0025	0.0025										
13	2005-11-01	0.0400	0.0400	0.0025	0.0025										
14	2005-12-13	0.0425	0.0425	0.0025	0.0025										
15	2006-01-31	0.0450	0.0450	0.0025	0.0025										
16	2006-03-28	0.0475	0.0475	0.0025	0.0025										
17	2006-05-10	0.0500	0.0500	0.0025	0.0025										
18	2006-06-29	0.0525	0.0525	0.0025	0.0025										
19	2007-09-18	0.0475	0.0475	-0.0050	-0.0050										
20	2007-10-31	0.0450	0.0450	-0.0025	-0.0025										
21	2007-12-11	0.0425	0.0425	-0.0025	-0.0025										
22	2008-01-22	0.0350	0.0350	-0.0075	-0.0075										
23	2008-01-30	0.0300	0.0300	-0.0050	-0.0050										
24	2008-03-18	0.0225	0.0225	-0.0075	-0.0075										
25	2008-04-30	0.0200	0.0200	-0.0025	-0.0025										
26	2008-10-08	0.0150	0.0150	-0.0050	-0.0050										
27	2008-10-29	0.0100	0.0100	-0.0050	-0.0050										
28	2008-12-16	0.0000	0.0025	-0.0100	-0.0075										
29	2015-12-17	0.0025	0.0050	0.0025	0.0025										
30	2016-12-15	0.0050	0.0075	0.0025	0.0025										
31	2017-03-16	0.0075	0.0100	0.0025	0.0025										