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Bank characteristics and stock reactions to federal funds rate target changes

Haiyan Yin & Jiawen Yang

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Notes

¹ The isolation of the surprise elements from the announced target changes is discussed later in the article.

² Data is available at http://chicagoFed.org/economic_research_and_data/bhc_data_2001_2006.cfm, accessed 26 December 2008.

³ FDIC, <http://www2.fdic.gov/hsob/index.asp>, accessed 2 January 2009.

⁴ FDIC's Risk Management Manual of Examination Policies (Section 6.1: Liquidity and Funds Management), available at <http://www.fdic.gov/regulations/safety/manual/section6-1.html>, accessed 5 January 2009.

⁵ On 3 October 2008, FDIC deposit insurance temporarily increased from \$100 000 to \$250 000 per depositor per insured bank through 31 December 2009. Later the new coverage

⁶ The model is based on the work of [Yin et al. \(2007\)](#) for

⁷ Summ

⁸ The base rate is adjusted for d

⁹ See L

¹⁰ Return on an asset are available on an annual basis (SROA) are calculated from the data.

¹¹ Corre



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