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By David Ewing

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UK policy interest rate. Using a Markov-switching framework
that incorporates endogenous transition probabilities, we
examine intraday, five-minute return data for evidence of
systematic patterns in exchange rate movements on MPC
policy announcement days. We find evidence for non-linear
regime switching between a high-volatility, informed trading
state and a low volatility, liquidity trading state. MPC surprise
announcements are shown to significantly affect the
probability that the market enters and remains within the
informed trading regime, with some limited evidence of
market positioning just prior to the announcement.



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