1. HIGHFREQUENCY.MAT 146x7 1/2/1995 to 15/6/2016

Futures data from CME?

They are US 2-Year T-Note Futures, US 5-Year T-Note Futures, US 10-Year T-Note Futures, US 30-Year T-Bond Futures

Atsushi used his "guessed" times (can be revised once we figure out the correct announcement times)

The announcement dates that are commented out in main.m where not included

There are vector of zeros. On March 25, 1997 and on March 21, 2007, the futures prices did not change at all. Looking at the calendar, they were not holidays and I don't think the market was closed on these dates.

4. The time of the announcement on October 15, 1998, is 00:30 and is highly unusual. Is it possible that this is a typo? I am checking with the student

2. FUTURES.MAT 146x39 1/2/1995 to 15/6/2016

Column 1: day

Column 2: month

Column 3: year

Column 4: price change of futures that expire on the same month as an announcement.

Column 5: price change of one-month-ahead futures

Column 6: price change of two-month-ahead futures

Column 7: price change of three-month-ahead futures

...

Column k corresponds to the price change of (k-4)-month-ahead futures.

Remarks:

1. The number -1000 denotes that the corresponding future price is not available in the CME dataset. More horizons have become available over time but some horizons are not available in some futures contracts for whatever reason.

2. There are two dates in which the futures prices do not change at all. I checked the data I downloaded and they are not caused by my code.

FILE MPSHOCKS 139x7 1/2/1995 to 15/6/2016

Contains change in yields in a window that begins 10 min prior the announcement and ends 20 minutes after the announcement. The file has seven columns:

Day Month Year