<div align="center">**READ ME FILE**</div>

Title: Demand in the Repo Market: Indirect Perspectives from Open Market Operations from 2006 to 2020

Authors: Chris Becker, Anny Francis, Calebe de Roure and Brendan Wilson

Description

This 'read me' file details the replication files for RDP 2024-03.

If you make use of any of these files you should clearly attribute the authors in any derivative work.

The zip file contains the 'rdp-2024-03-read-me.pdf' file. Also provided is the 'rdp-2024-03-graph-data.xlsx' file with the publicly available data used to plot the figures (data for Figures 3 to 8 are not available due to confidentiality reasons).

No other data file is provided but readers with access to the underlying data are provided with the code so they can replicate our results. The code was run on R version 2023.06.1 and Stata version 16.

- RDP-2024-03-script.r: creates the data points necessary for Figures 3 to 8
- RDP-2024-03-estimation.do: creates the data points necessary for Figures 1 and 9 as well as Tables 1, 2 and B1.

15 May 2024