

**Data Citation:** Copeland, Adam; Antoine Martin; Michael Walker. “Repo Runs: Evidence from the Tri-Party Repo Market” data file.

**Publications :** Journal of Finance, (forthcoming).

**Data Citation Details**

**Title:** Repo Runs: Evidence from the Tri-Party Repo Market

**Authors :** Copeland, Adam; Antoine Martin; Michael Walker

**Creation Date :**

**Distributor :** FRBNY

**Contact :** Adam Copeland

**Parent Dataset(s), if any:**

**Description :**

The Data file includes the data points used to create the figures in the publication “Repo Runs: Evidence from the Tri-Party Repo Market.”

**Keywords:** tri-party repo, wholesale funding, money markets, short-term funding

**Topic Classification :** E44 (Financial Markets and the Macroeconomy), E58 (Central Banks and Their Policies), G24 (Investment Banking • Venture Capital • Brokerage • Ratings and Ratings Agencies)

**Data Frequency :** Daily/Weekly

**Time Period Covered :** July 2008 to January 2010

**Level of observation/level of aggregation:** Market aggregates

**Data Availability**

**Number of files:** 1

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