

Data file for the paper “Revamping the Kansas City Financial Stress Index Using the Treasury Repo Rate”

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Manifest

Folder	File name	File type	Description
cook-doh_frbkc-mb-20181024_data_2020	readme.pdf	PDF	License, file information, and references
	REPOSPREAD_1990_2004.xlsx	Microsoft Excel Workbook	Imputed Repo Spread data for 1990 – 2004

Fixity

SHA256 checksum for REPOSPREAD_1990_2004.xlsx:

B6D9F77ABE33B158853692B282A9697D54B4F28C7071DB786C8D59DDF901354B

References

Federal Reserve Bank of Kansas City. 2009. *Kansas City Financial Stress Index (KCFSI)*, 1990 – 1998.

Available at <https://www.kansascityfed.org/research/indicatorsdata/kcfsi>

Federal Reserve Bank of New York. 2018. *Historical Overnight Treasury GC Repo Primary Dealer Survey Rate*, 1998 – 2004. Available at

https://www.newyorkfed.org/markets/opolicy/operating_policy_180309