

ReadMe file

The Collateral Composition Channel

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AEJ: Macro

Files needed to replicate Figures 1 to 3:

- DO file "*Stata\_program\_to\_generate\_Figures\_1\_to\_3\_AEJ-Macro.do*"  
STATA file that generates Figures 1 to 3 in the paper.
- DTA file "*Charts\_historical\_data.dta*"  
File that contains the time series on Figure 1, as described in the paper.
- DTA file "*Charts\_data.dta*"  
File that contains the time series on Figures 2 and 3, as described in the paper.

To generate Figure 1 to 3 follow the steps:

1. Create a working directory: "C:\figures"
2. Copy and paste the DO and DTA files in this working directory
3. Set the above directory as the working directory (line 1 in the DO file)
4. To create the figures, run the following lines in the DO file:
  - a. Fig. 1: lines 7 to 18
  - b. Fig. 2: lines 26 to 39
  - c. Fig. 3: lines 46 to 59