Details of data and code files needed for replication:

List of all code files:

For Figures	replicate_figures_SFF.do
For Tables	replicate_tables_SFF.do

List of all data files:

bank_holding_company_data.dta
triparty_repo_04_06.dta
FRY11_data.dta
CMO issuances.dta
FRB_Z1.csv
X_17a_15_data.xlsx

Mapping of data files

Table/Figure	**Number**	**Data file needed**
Table	1	bank_holding_company_data.dta
Table	2	triparty_repo_04_06.dta
Table	3	bank_holding_company_data.dta
Table	4	bank_holding_company_data.dta
Table	5	bank_holding_company_data.dta
Table	6	bank_holding_company_data.dta
Table	7	triparty_repo_04_06.dta
Table	8	triparty_repo_04_06.dta
Table	A.1	(no estimation involved)
Table	A.2	(no estimation involved)
Table	A.3	bank_holding_company_data.dta
Table	A.4	FRY11_data.dta + bank_holding_company_data.dta
Table	A.5	bank_holding_company_data.dta
Table	A.6	bank_holding_company_data.dta
Table	A.7	CMO_issuances.dta
Figure	1	FRB_Z1.csv
Figure	2	triparty_repo_04_06.dta
Figure	3	triparty_repo_04_06.dta
Figure	A.1	bank_holding_company_data.dta
Figure	A.2	CMO_issuances.dta
Figure	A.3	X_17a_15_data.xlsx