**Replication Files to “Banks, Maturity Transformation, and Monetary Policy”**

by Pascal Paul, September 2022

In this folder, you can find codes and data for replication. Unfortunately, the bank-level stock price data comes from CRSP and is proprietary. I can therefore not make this part of the analysis publicly available. However, the constructed bank financials from the Call Reports and the Y9C can be found in “Bank Data” and the associated codes are in “Data\Bank Balance Sheet Data”.

* “Descriptive Graphs” contains codes and data to replicate all descriptive figures in the paper.
* “Stock Price Responses” contains codes to replicate the analysis in Section 4 of the paper.
* “Income Responses” contains codes to replicate the impulse responses of bank profit margins in Section 7.

If you are using any of the data or codes, it would be great if you could cite the paper. Thanks!