**DOCUMENTATION FOR PROGRAMS AND DATA IN “LIQUIDITY CRISES IN THE MORTGAGE MARKET”**

The underlying data for the Figures in the data are shown in Kim-Laufer-Pence-Stanton-Wallace-Figures-Data.xlsx.

The programs are in the zip file Kim-Laufer-Pence-Stanton-Wallace-Programs.zipx.

Figures

Figure 1: imcgrowth.do (calculates shares of nonbank lending)

Figure 2: no program (source data from Ginnie Mae in excel file)

Figure 4: program provided upon request to individuals with access to Y-14 data

Figure 6: no program (source data in excel file)

Figure 7: imcgrowth.do (calculates total dollar volume of nonbank lending)

Figure 8: authors’ calculations from Ocwen 10-K source data shown in excel file

Figure 9: no program (data taken directly from SIFMA)

Figure 10: no program (source data from Recursion Co. in excel file)

Figure 11: no program (source data from Recursion Co. in excel file)

Figure 12: county\_nonbankgov.do (calculates share of nonbank government lending for urban counties)

Tables

Table 1: no program (taken directly from PennyMac’s 10-Q)

Table 2: program provided upon request to individuals with access to Y-14 data

Table 3: program provided upon request to individuals with access to Y-14 data

Table 4: program provided upon request to individuals with access to Y-14 data

Table 5: SCF nonbank borrower external.do and statamerge\_2016.do.

Online appendix Table A: MBAbenchmark.do:

Miscellaneous HMDA statistics in paper: liquidity\_2016HMDA.do

Note: The programs that use data collected under HMDA (liquidity\_2016HMDA.do, imcgorwth.do, county\_nonbankgov.do, and MBAbenchmark.do) are written to be used with an internal non-public version of the HMDA data. Most variables used in the programs are available in the publicly available data (available at <https://www.ffiec.gov/hmda/>) and should be clearly identifiable by their names. The variables that are not included in the publicly available data are identified and explained inside the programs. Readers with additional questions about the data or the programs are invited to contact the authors.