

This is the documentation for the various folders with information on data and code for “Quantitative Tightening Around the Globe: What Have We Learned?” by Du, Forbes, and Luzzetti (May 2026)

- **Folder “Balance Sheet Data & Section 2 Code”:** This includes information on how to construct the balance sheet data for each country from original sources.
 - **Read Me:** a word/pdf document with information on all the data, code and steps to replicate and update the data from original sources.
 - **Data:** A file with the underlying data from all the countries in the sample, organized by the name of the central bank. This also includes a stata file with the aggregated dataset.
 - **Code:** A file with all the necessary code to create the balance sheet data and Figure in this section.
 - **Output:** A file with the output, including the summary statistics on balance sheets and the corresponding graph in Section 2 of the paper.
- **Folder “QT Database”:** This includes information on the QT database used throughout the paper.
 - **Read Me:** a word/pdf document with information on the database, definitions for the variables, and information on the different files in this folder.
 - **QT Announce Details:** an excel file with extensive information on QT announcements and sources, including extra additional information not used in the paper.
 - **QT Announce Dates:** a stata file with the database of QT announcements used in the paper
- **Folder “Section 3 Code”:** A stata file with the code used for Section 3 of the paper, including all the regressions estimating the impact of QT announcements, creation of various graphs and tables, and sensitivity tests. This file does not contain data or output files, as the underlying data (other than the QT database described above) was accessed pursuant to a confidentiality agreement.
- **Folder “Section 4 Code”:** A python file with the code used for Section 4 of the paper, including all the regressions assessing which buyers balance central bank QT and QE. This file does not contain data or output files, as the underlying data (other than the QT database described above) were accessed pursuant to a confidentiality agreement.