EER-D-13-00024R3_data_ RunIdx_for_figure3.xls contains the data used for Figure 3. As mentioned in the paper, the data generated is from Veronesi and Zingales (2011). They also kindly provided the program which generates the data to me. Since this paper does not compute the data but borrows the data directly, I do not see the need to provide their program as well.

EER-D-13-00024R3_data_ Grail_Research_Global_Bailout_Tracker.pdf contains the basic bailout information as mentioned in the paper, including bank name, bailout date, and bailout amount.

I use Eventus embedded in Wharton Research Data Services (WRDS). Eventus performs event study estimation and testing using the CRSP stock database or other stock return data and provides fast event-oriented data retrieval from the CRSP stock database. Eventus only needs banks' PERMNO code and bailout date to conduct event studies.

10_big_banks.txt contains the PERMNO code and date list for Top 10 banks, which are used for Table 3 and 4. (Note: Since Washington Mutual and Wochavia have already failed. They were excluded.)

original_paulson.txt contains the PERMNO code and date list for all the banks, which are also used for Table 3 and 4.

TARP_actual_dates.txt contains the PERMNO code and date list for all the banks, which are used for Table 5 and 6.

The above three files are used in Eventus to obtain the results in Table 3-6.

program_and_result_for_Table3_and4_only_for_top10largest_banks.pdf contains the program and result for Table 3 and 4 only for Top 10 largest banks after 10_big_banks.txt is executed in Eventus.

program_and_result_for_Table3_and4_all_banks.pdf contains the program and result for Table 3 and 4 for all banks after original_paulson.txt is executed in Eventus.

program_and_result_for_Table5_and6_all_banks.pdf contains the program and result for Table 5 and 6 for all banks after TARP_actual_dates.txt is executed in Eventus.

EER-D-13-00024R3_data_bailout_ratio_abnormal_return_Table7.dta contains the stata data for Table 7, including bank names, abnormal returns for three event windows as indicated in Table 7 (carwindow1vw, carwindow2vw, carwindow3vw), and bailout ratio (bailoutr), where bailout ratio is calculated by (bailout amount)/(Total asset). The last two variables are also included in the data. Total asset data is from Bankscope in WRDS. Since some banks miss their data in Bankscope. They were dropped.

program_and_result_for_Table7_all_banks.pdf contains the stata program and result after data_bailout_ratio_abnormal_return_Table7.dta is executed.