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This is the readme file for the replication package. There are four folders containing codes, figures, tables and data files separately.

Table 1. Variable, Raw Data and Sources

Variables	Data Source	Notes	File	Access Date
Stock Market Index	Global Financial Data	Economies: Spain, Switzerland, Belgium, Poland, South Korea, France, Germany, Japan, Greece, Canada, Ireland, Singapore, Slovenia, Netherland, Sweden, Argentina, Thailand, Taiwan, Croatia, Hungary, Brazil, Qatar, India, Romania, Turkey, Chile, Kazakhstan, South Africa, Mexico, Malaysia	equity index.csv (except for China)	June 7, 2020
	Yahoo Finance	Economies: United Kingdom, New Zealand, Australia, United States		Nov. 8, 2020
Stock Market Capitalization	World Bank's World Federation of Exchange Database	"Market capitalization of listed domestic companies (current US$)"	market cap.xlsx (except for China)	June 22, 2020
Workplace Mobility	Google Community Mobility Reports	"workplace_percent_change_from_baseline" (except for China)	workplace mobility.xlsx (except for China)	June 8, 2020
China Stock Market Index	CSMAR Database		A shares info.csv; A shares price.csv.	August 6, 2020
China Workplace Mobility	Harvard Dataverse	"百度-城内出行强度（City Movement Intensity）0101-0502.tab"	China_City Movement Intensity 0101-0502.csv	August 15, 2020
	CEIC	City level population	Population_City _China2.xlsx	August 15, 2020
			Index_City_CH_ EN.csv	August 15, 2020

Stringency Index; Economic Support Index	Oxford COVID-19 Government Response Tracker	"StringencyIndex"; "EconomicSupportIndex"	NPI_OxCGRT_latest.csv	June 8, 2020
Covid-19 Confirmed cases/ Accumulated Deaths	Johns Hopkins University Center for Systems Science and Engineering		time_series_covid19_confirmed_global.csv; time_series_covid19_deaths_global.csv	June 8, 2020
Population	World Bank, DataBank		population.xlsx	June 8, 2020

Table 2 Figures and Programs

Figure/ Table	Data/ Program Files used	Raw data and programs that processing the raw data
Figure 1	Figure 1.py; global weighted.xlsx, advanced weighted.xlsx, emerging weighted.xlsx	data_aggregate plots.py; equity index.csv, workplace mobility.xlsx, market cap.xlsx, deaths.csv, population.xlsx, NPI_OxCGRT_latest.csv
Figure 2	Figure 2.py; advanced weighted.xlsx, emerging weighted.xlsx, g_equity_mob_death_npi.csv, china mobility percent deviation from baseline.xlsx	data_aggregate plots.py; equity index.csv, workplace mobility.xlsx, market cap.xlsx, deaths.csv, population.xlsx, NPI_OxCGRT_latest.csv China mobility.py; China_City Movement Intensity 0101-0502.csv, Index_City_CH_EN.csv, Population_City_China2.xlsx
Figure 3	Figure 3.py; NPI_OxCGRT_latest.csv, market cap.xlsx	
Figure 4	Figure 4.py;	data_aggregate plots.py;

	global weighted.xlsx, advanced weighted.xlsx, emerging weighted.xlsx	equity index.csv, workplace mobility.xlsx, market cap.xlsx, deaths.csv, population.xlsx, NPI_OxCGRT_latest.csv
Figure 5 and Figure A.3	Figure 5 and Figure A.3.py; data_individual plots.csv	to make dataset for individual plots.py; equity index.csv, workplace mobility.xlsx, market cap.xlsx, deaths.csv, population.xlsx, NPI_OxCGRT_latest.csv
Figure 6	Figure 6_real GDP per capita from FRED.xlsx	
Figure 7	Figure 7.py; data_individual plots.csv	to make dataset for individual plots.py; equity index.csv, workplace mobility.xlsx, market cap.xlsx, deaths.csv, population.xlsx, NPI_OxCGRT_latest.csv
Figure 8	Figure 8, China mobility percent deviation from baseline.xlsx	generate China mobility deviation.py; China_City Movement Intensity 0101-0502.csv, Index_City_CH_EN.csv, Population_City_China2.xlsx
Figure 9	Figure 9.py; only A shares stock market deviation.csv	generate only A shares.py; A shares info.csv, A shares price.csv
Figure 10	Figure 10.xlsx	
Figure 11	Figure 11.xlsx	
Figure 12	Figure 12.xlsx	to replicate C_VIX.py; (need to register an account with www.joinquant.com and tushare.pro)
Table 1	table 1 regression.do; table1 regression data.csv	generate table 1 table 2 input data.py; equity index.csv, workplace mobility.xlsx, market cap.xlsx, deaths.csv, population.xlsx, NPI_OxCGRT_latest.csv