The spreadsheet **SVIX2.xls** contains the time series of $\text{SVIX}^2_{t \to T}$ for 1, 2, 3, 6, and 12 month horizons as defined in equation (12) of the paper.

The spreadsheet **epbound.xls** contains the time series of $R_{f,t} \cdot \text{SVIX}^2_{t \to T}$, that is, the lower bound on (or, more aggressively, proxy for) the equity premium as given by the right-hand side of inequality (15). The first page of the spreadsheet shows the date of each observation. The second page contains the data at the same horizons: 1, 2, 3, 6, and 12 months.

The spreadsheet **crashprob.xls** contains the time series of the probability of a 20% drop in the S&P 500 index at horizons of 1, 2, 3, 6, and 12 months, computed as indicated in Result 2. Dates are on the first page, data (averaged by month) on the second.