

## **Project on the Determinants of the Development of Bond Markets in Mexico: List of files and additional data**

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The additional material and data is stored into 4 Excel worksheets and a MS Word Document. The data are stored in the following files

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|------------------------------|-------------------------|
| 1) Aggregated data:          | MEX_DATA01.xls          |
| 2) Summary of firm Survey:   | MEX_firm_survey.xls     |
| 3) Investors Survey:         | MEX_investor_survey.xls |
| 4) Other tables and figures: | MEX_DATA02.xls          |

1. The first Excel worksheet (MEX\_DATA01.xls) includes 19 tables including the following time series: Level and Composition of Central Government Debt (Outstanding, as a percentage of GDP); Level and Composition of Outstanding Local Government Bonds (as a percentage of GDP); Level and Composition of Bonds issued by Local Governments (as a percentage of GDP); Level and Composition of Central Bank Bonds (Outstanding, as a percentage of GDP); Level and Composition of Outstanding Private Sector Debt (as a percentage of GDP); Level and Composition of Outstanding Private Non-Financial issued Debt (as a percentage of GDP); Level and Composition of Bonds issued by the Private Sector (as a percentage of GDP); Outstanding Asset-Backed Securities\* (as a percentage of GDP); Asset-Backed Securities Issued\* (as a percentage of GDP).

2. The second Excel worksheet (MEX\_firm\_survey.xls) summarizes all the answer given to the firm (potential issuer) survey. Firm level data could not be released for confidentiality reasons.

3. The third Excel worksheet (MEX\_investor\_survey.xls) reports the responses to the investor survey (in the spreadsheet titled raw data) plus 8 additional spreadsheets that analyze the answers to the various questions.

4. The fourth Excel worksheet (MEX\_DATA02.xls) includes 13 figures and 19 tables. The figures include: Distribution of Holdings of Private Bonds; Portfolio Composition of Mandatory Private Pension Funds from Latin American Countries; Outstanding Domestic Public Bonds by Holder; Outstanding Government Bond Debt; Composition of Government Debt; Interest Rate: Cete 91; Average Maturity of Federal Government Bonds; Government Bond Yield Curve; Amounts Outstanding of Domestic Public Bonds; Private Sector Total Debt; Total Private Issues of Medium and Long Term Debt (%GDP); Annual Turnover as Percentage of Previous Year Outstanding Stock. The tables include: Macroeconomic Data; Issuances and Yield of Government Bonds in Foreign Jurisdictions; Total Corporate Issues of Medium and Long Term Debt in the Domestic Market; Description of Firms included in the Econometric Analysis; Descriptive Statistics of Corporate Bonds; Regression results

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(Tables 6- Table 13); Detailed description of government bond instruments (Table 14); Detailed description of government bond instruments (Table 15); government bond yield curve; Monthly data on government debt by holder (Table 17); liquidity of government bonds (Table 18); liquidity of corporate bonds (Table 19).

5. The MS word document reports the correspondence maps used in the paper.