Files in zip folder for “A new Index of Debt Sustainability” by O. Blanchard and M. Das

* United States
1. US Data and Sources.xlsx

Historical and forecast data, with sources

Yields and total returns calculations

Data used for VARs

1. Macros that calculate the exchange rate adjustment in the respective cases along with data used in Monte Carlos:

US Non Capital Gains Model without Return Adjustment.xlsm

US Non Capital Gains Model with Return Adjustment.xlsm

US Capital Gains Model without Return Adjustment.xlsm

US Capital Gains Model with Return Adjustment.xlsm

1. VAR results and correlation matrices
* Chile
1. Chile Data and Sources.xlsx

Historical and forecast data, with sources

Total Returns, and Appendix 2 approach to removing exchange rate valuations

Data used for VARs

1. Macros that calculate the exchange rate adjustment in the respective cases along with data used in Monte Carlos:

Chile Non Capital Gains Model without Return Adjustment.xlsm

Chile Non Capital Gains Model with Return Adjustment.xlsm

Chile Capital Gains Model without Return Adjustment.xlsm

Chile Capital Gains Model with Return Adjustment.xlsm

1. VAR results and correlation matrices