

Datos y Metodología Paper

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1 Data

Since the purpose of this paper is to study the effects of natural disasters on the mean and variance of financial series in emerging economies, we retrieved data from several sources. Firstly, we downloaded the 5-year sovereign Credit Default Swap (*CDS*) daily series for all the countries of interest: Brazil, Chile, China, Colombia, Indonesia, South Korea, Malaysia, Mexico, Peru, South Africa, and Turkey. The sample we were able to obtain starts on October 10, 2004, and it ends on August 10, 2022. In Table 1 we present the descriptive statistics of the first difference of all the CDS series.

Country	Minimum	Maximum	Mean	Std. Dev.	Skewness	Kurtosis
Brazil	-124.91	186.53	-0.03	8.45	2.01	81.53
Chile	-64.27	63.11	0.02	3.71	0.66	67.48
China	-58.91	67.47	0.01	3.52	0.63	73.61
Colombia	-126.52	180.59	-0.02	8.20	1.38	83.91
Indonesia	-223.81	324.52	-0.06	13.30	3.12	170.85
South Korea	-168.55	133.28	0.00	5.72	-2.92	266.79
Malaysia	-101.34	119.40	0.01	5.22	1.71	128.90
Mexico	-132.96	197.20	0.01	7.31	3.82	168.49
Peru	-126.10	161.39	-0.04	6.72	1.82	120.92
South Africa	-82.36	146.45	0.03	7.99	2.25	58.39
Turkey	-131.91	166.47	0.08	10.72	1.57	48.01
Moving Average	-11.46	20.19	0.01	1.33	3.17	50.01

Table 1: Descriptive Statistics CDS spreads

We also aimed to assess the impact of natural disasters on the major stock indices of various countries. We utilized the following indices: Bovespa for Brazil, S&P CLXIPSA for Chile, ChinaA50 for China, COLCAP for Colombia, JSX for Indonesia, KOSPI for South Korea, KLCI for Malaysia, S&P BMVIPC for Mexico, IGBVL for Peru, South Africa Top 40 for South Africa, and BIST100 for Turkey. Table 2 presents the descriptive statistics of the returns for all these stock index series, covering the same sample period as the CDS data, from Oc-

tober 10, 2004, to August 10, 2022.

Stock Index	Min.	Max.	Mean	Std. Dev.	Skewness	Kurtosis
BIST100	-11.06	12.13	0.06	1.59	-0.53	7.53
Bovespa	-15.99	13.68	0.03	1.68	-0.43	12.70
ChinaA50	-9.86	9.20	0.02	1.61	-0.24	7.57
JSX	-10.95	7.62	0.05	1.22	-0.62	10.39
KOSPI	-11.17	11.28	0.02	1.20	-0.47	12.30
S&P BMVIPC	-7.27	10.44	0.03	1.17	-0.01	9.66
S&P CLXIPSA	-15.22	11.80	0.02	1.12	-0.80	23.81
SouthAfricaTop40	-10.45	9.11	0.04	1.29	-0.20	8.76
IGBVL	-117.48	230.26	0.04	4.40	23.49	1842.97
KLCI	-9.98	6.63	0.01	0.72	-0.88	17.32
COLCAP	-16.29	14.69	0.03	1.25	-0.80	26.72
Moving Average	-1.81	0.86	0.03	0.22	-1.59	12.39

Table 2: Descriptive Statistics Stock Indexes Returns