We present the first evidence on the role of occupational choices and acquired skills for migrant selection. Combining novel data from a representative Mexican task survey with rich individual-level worker data, we find that Mexican migrants to the United States have higher manual skills and lower cognitive skills than non-migrants. Results hold within narrowly defined region-industry-occupation cells and for all education levels. Consistent with a Roy/Borjas-type selection model, differential returns to occupational skills between the United States and Mexico explain the selection pattern. Occupational skills are more important to capture the economic motives for migration than previously used worker characteristics.