

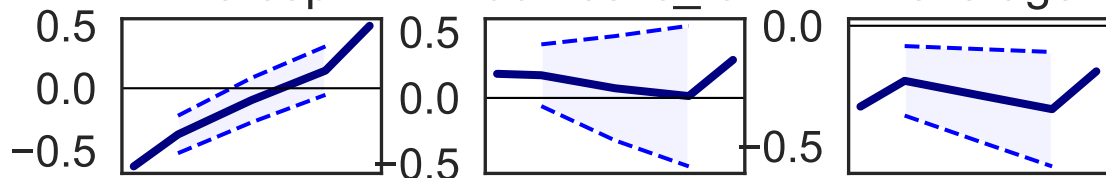
tile coefficients of the PCA partitions1-month hor

Confidence interval at 5%

Intercept

domestic\_lcr

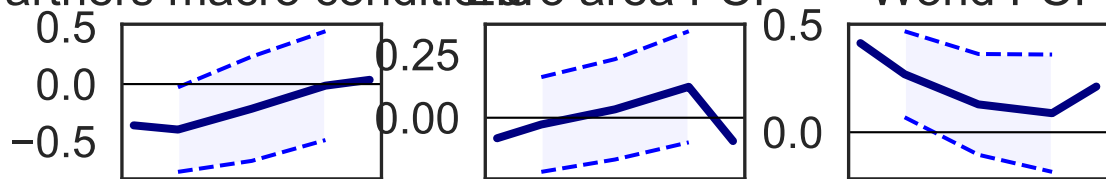
Leverage



Partners macro conditions Euro area FCI

Euro area FCI

World FCI



Autoregressive term

Pseudo R2

25 50 75

