UP Paper

Xolani Sibande*

January 7, 2024

Keywords: JEL Codes:

^{*}Ecconomic Research Department, South African Reserve Bank. Department of Economics, University of Pretoria, Pretoria, South Africa; Email: xolaniss@gmail.com.

1 Introduction

2 Literature Review

Alexakis et al. (2023)

- 3 Data and Methodology
- 4 Results
- 5 Conclusion

6 References

Alexakis, C., Chantziaras, A., Economou, F., Eleftheriou, K., and Grose, C. (2023). Animal behavior in capital markets: Herding formation dynamics, trading volume, and the role of covid-19 pandemic. *The North American Journal of Economics and Finance*, 67:101946.

A Appendix : Data

A.1 Competition narrative indexes

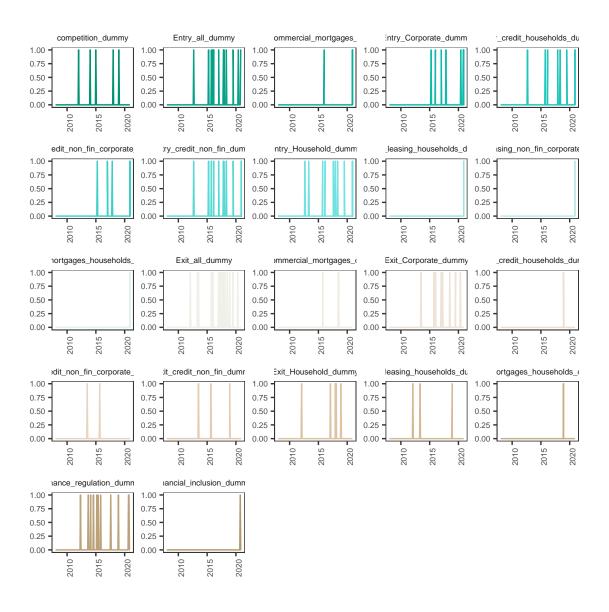


Figure A1: Competition narrative indexes

A.2 Macroprudential narrative indexes

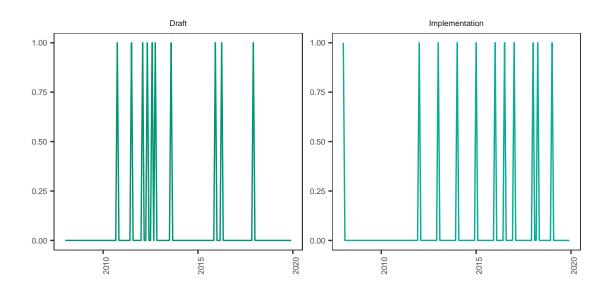


Figure A2: Macroprudential narrative indexes

A.3 Aggregated bank lending

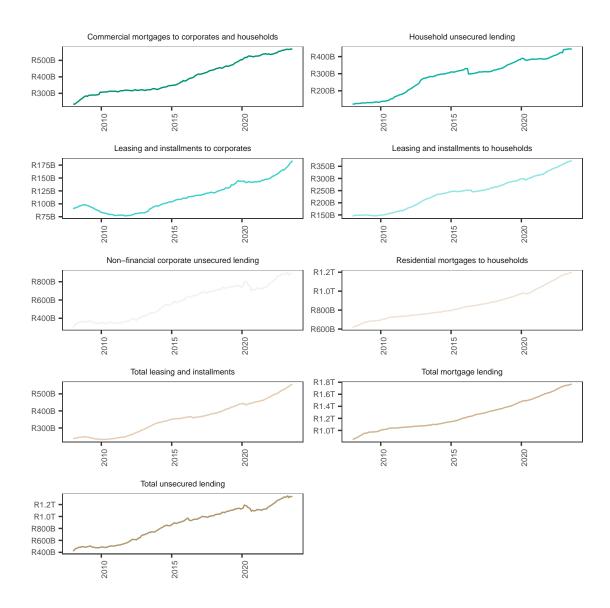


Figure A3: Total aggregated bank lending

A.4 Weighted bank interests rates

A.5 Aggregated bank controls

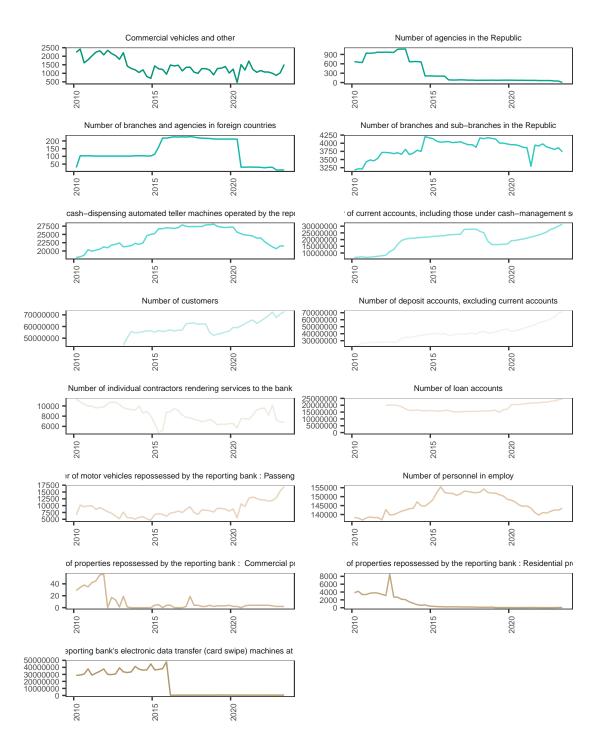


Figure A4: Aggregated bank controls