| | $VShare$ | $AvgEigenCent$ | $LiquidityShare$ | $BetwCent^C$ | $BetwCent^V$ | $StableShare$ | $\sigma^{USD}$ | $StableDepeg$ | $VShare$_lag | $AvgEigenCent$_lag | $LiquidityShare$_lag | $BetwCent^C$_lag | $BetwCent^V$_lag | $StableShare$_lag | $\sigma^{USD}$_lag | $StableDepeg$_lag |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| $VShare$ | 0.0045 | 0.0078 | 0.0037 | 0.0056 | 0.0048 | 0.0015 | -0.0009 | -0.0036 | 0.0059 | 0.0098 | 0.0039 | 0.0077 | 0.0067 | 0.0015 | -0.001 | -0.0001 |
| $AvgEigenCent$ | 0.0078 | 0.016 | 0.0062 | 0.0082 | 0.007 | 0.0047 | -0.0019 | -0.0089 | 0.0099 | 0.019 | 0.0065 | 0.011 | 0.0098 | 0.0051 | -0.0023 | 0.0078 |
| $LiquidityShare$ | 0.0037 | 0.0062 | 0.0009 | 0.0049 | 0.0042 | 0.0003 | -0.0003 | -0.0003 | 0.0038 | 0.0064 | 0.001 | 0.0053 | 0.0046 | 0.0003 | -0.0004 | 0 |
| $BetwCent^C$ | 0.0056 | 0.0082 | 0.0049 | 0.0092 | 0.0081 | -0 | -0.0007 | -0.0028 | 0.0078 | 0.011 | 0.0055 | 0.013 | 0.011 | -0.0001 | -0.0008 | -0.0058 |
| $BetwCent^V$ | 0.0048 | 0.007 | 0.0042 | 0.0081 | 0.0075 | 0 | -0.0006 | -0.0023 | 0.0068 | 0.0098 | 0.0048 | 0.012 | 0.011 | -0 | -0.0007 | -0.0049 |
| $StableShare$ | 0.0015 | 0.0047 | 0.0003 | -0 | 0 | 0.0018 | -0.0004 | -0.0003 | 0.0015 | 0.0047 | 0.0003 | -0.0001 | -0 | 0.002 | -0.0005 | -0.0003 |
| $\sigma^{USD}$ | -0.0009 | -0.0019 | -0.0003 | -0.0007 | -0.0006 | -0.0004 | 0.24 | 0.0001 | -0.0009 | -0.0018 | -0.0003 | -0.0007 | -0.0006 | -0.0004 | 0.098 | 0.0002 |
| $StableDepeg$ | -0.0036 | -0.0089 | -0.0003 | -0.0028 | -0.0023 | -0.0003 | 0.0001 | 1.7e+02 | -0 | -0.0001 | -0 | -0 | -0 | -0.0003 | 0.0001 | 0.026 |
| $VShare$_lag | 0.0059 | 0.0099 | 0.0038 | 0.0078 | 0.0068 | 0.0015 | -0.0009 | -0 | 0.0045 | 0.0079 | 0.0037 | 0.0057 | 0.005 | 0.0015 | -0.0009 | -0.0038 |
| $AvgEigenCent$_lag | 0.0098 | 0.019 | 0.0064 | 0.011 | 0.0098 | 0.0047 | -0.0018 | -0.0001 | 0.0079 | 0.016 | 0.0062 | 0.0084 | 0.0072 | 0.0047 | -0.002 | -0.0096 |
| $LiquidityShare$_lag | 0.0039 | 0.0065 | 0.001 | 0.0055 | 0.0048 | 0.0003 | -0.0003 | -0 | 0.0037 | 0.0062 | 0.0009 | 0.005 | 0.0043 | 0.0003 | -0.0003 | -0.0003 |
| $BetwCent^C$_lag | 0.0077 | 0.011 | 0.0053 | 0.013 | 0.012 | -0.0001 | -0.0007 | -0 | 0.0057 | 0.0084 | 0.005 | 0.0095 | 0.0085 | -0 | -0.0008 | -0.003 |
| $BetwCent^V$_lag | 0.0067 | 0.0098 | 0.0046 | 0.011 | 0.011 | -0 | -0.0006 | -0 | 0.005 | 0.0072 | 0.0043 | 0.0085 | 0.0079 | 0 | -0.0007 | -0.0026 |
| $StableShare$_lag | 0.0015 | 0.0051 | 0.0003 | -0.0001 | -0 | 0.002 | -0.0004 | -0.0003 | 0.0015 | 0.0047 | 0.0003 | -0 | 0 | 0.0019 | -0.0004 | -0.0003 |
| $\sigma^{USD}$_lag | -0.001 | -0.0023 | -0.0004 | -0.0008 | -0.0007 | -0.0005 | 0.098 | 0.0001 | -0.0009 | -0.002 | -0.0003 | -0.0008 | -0.0007 | -0.0004 | 0.25 | 0.0001 |
| $StableDepeg$_lag | -0.0001 | 0.0078 | 0 | -0.0058 | -0.0049 | -0.0003 | 0.0002 | 0.026 | -0.0038 | -0.0096 | -0.0003 | -0.003 | -0.0026 | -0.0003 | 0.0001 | 1.8e+02 |