| VShare = | 1 | 0.93 | 0.95 | 0.86 | 0.82 | 0.24 | | -0.0021 | 0.97 | 0.88 | 0.94 | 0.88 | 0.83 | 0.23 | | -0 | 1.00 |
|-------------------------------------|----------|----------------|------------------|-------------------------|-------------------------|---------------|-------------------|---------------|--------------|--------------------|----------------------|------------------------------------|------------------------------|-------------------|------------------------|-------------------|--------------------|
| AvgEigenCent – | 0.93 | | 0.86 | 0.68 | | 0.4 | | -0.0028 | 0.89 | 0.92 | 0.84 | | 0.66 | 0.41 | | 0.0019 | |
| LiquidityShare – | 0.95 | 0.86 | | 0.88 | 0.83 | 0.23 | -0.019 | -0.0008 | 0.95 | 0.85 | 0.97 | 0.89 | 0.85 | 0.22 | -0.02 | 0.0001 | - 0.75 |
| BetwCent ^c = | 0.86 | 0.68 | 0.88 | | 0.97 | -0.0041 | -0.091 | -0.0011 | 0.87 | 0.69 | 0.89 | 0.98 | 0.95 | -0.0081 | -0.08 | -0.0018 | |
| BetwCent ^v – | 0.82 | | 0.83 | 0.97 | | 0.0033 | -0.085 | -0.001 | 0.83 | | 0.84 | 0.96 | 0.97 | -0.0031 | -0.075 | -0.0017 | - 0.50 |
| StableShare = | 0.24 | 0.4 | 0.23 | -0.0041 | 0.0033 | 1 | -0.019 | -0.0005 | 0.23 | 0.39 | 0.21 | -0.006 | -0.0014 | 1 | -0.018 | -0.0004 | - 0.25 |
| σ ^{USD} — | -0.16 | | -0.019 | -0.091 | -0.085 | -0.019 | 1 | 0.0029 | | | -0.018 | -0.099 | -0.093 | -0.017 | | 0.0033 | - 0.25 |
| StableDepeg – | -0.0021 | -0.0028 | -0.0008 | -0.0011 | -0.001 | -0.0005 | 0.0029 | 1 | -0.011 | -0.014 | -0.0095 | -0.0081 | -0.0076 | -0.0005 | 0.0028 | 0.0001 | - 0.00 |
| VShare_lag _ | 0.97 | 0.89 | 0.95 | 0.87 | 0.83 | 0.23 | | -0.011 | | 0.93 | 0.95 | 0.87 | 0.83 | 0.23 | | -0.0021 | _ 0.00 |
| AvgEigenCent_lag = | 0.88 | 0.92 | 0.85 | 0.69 | | | | -0.014 | 0.93 | | 0.85 | 0.69 | | | | -0.0029 | - -0.25 |
| LiquidityShare_lag _ | 0.94 | 0.84 | 0.97 | 0.89 | 0.84 | 0.21 | -0.018 | -0.0095 | 0.95 | 0.85 | | 0.88 | 0.84 | 0.22 | -0.019 | -0.0008 | 0.23 |
| BetwCent ^C _lag - | 0.88 | | 0.89 | 0.98 | 0.96 | -0.006 | -0.099 | -0.0081 | 0.87 | 0.69 | 0.88 | | 0.98 | -0.005 | -0.094 | -0.0012 | - -0.50 |
| BetwCent ^v _lag – | 0.83 | 0.66 | 0.85 | 0.95 | 0.97 | -0.0014 | -0.093 | -0.0076 | 0.83 | 0.65 | 0.84 | 0.98 | 1 | 0.0009 | -0.089 | -0.0011 | |
| StableShare_lag = | 0.23 | 0.41 | | -0.0081 | -0.0031 | 1 | -0.017 | -0.0005 | | | | -0.005 | 0.0009 | 1 | -0.019 | -0.0005 | - -0.75 |
| σ ^{USD} _lag – | -0.15 | | -0.02 | -0.08 | -0.075 | -0.018 | 0.38 | 0.0028 | | | -0.019 | -0.094 | -0.089 | -0.019 | 1 | 0.002 | |
| StableDepeg_lag _ | | 0.0019 | 0.0001 | -0.0018 | -0.0017 | | 0.0033 | 0.0001 | -0.0021 | -0.0029 | -0.0008 | -0.0012 | -0.0011 | | 0.002 | 1 | -1.00 |
| | VShare - | AvgEigenCent - | LiquidityShare - | BetwCent ^C - | BetwCent ^V - | StableShare - | • _{OSIP} | StableDepeg - | VShare_lag - | AvgEigenCent_lag - | LiquidityShare_lag 🗕 | BetwCent ^C _lag | BetwCent ^v _lag - | StableShare_lag 🗕 | - lag σ ₀₈₀ | StableDepeg_lag - | 1.00 |