

The data in the paper uses three databases that are either under subscription, or under copyright licence. The data can therefore not be provided in directly readable format. The results of the paper are however directly replicable when downloading the data from the original databases.

Required:

Datastream (subscription needed)

Bloomberg (subscription needed)

BIS data (directly from BIS website)

Below we provide the precise tickers and sample periods used in the paper for more easily downloading the data from the original databases.

- **Variable: 5-year government yield spreads**

Download codes:

GVIR03(CM05)

GVPT03(CM05)

GVFR03(CM05)

GVNL03(CM05)

GVES03(CM05)

GVBD03(CM05)

GVIL03(CM05)

GVUS03(CM05)

Period: 2008.1.4-2022.12.16

Data base: Datastream

Download date: 2022.12.21

- **Variable: 1-year government yield spreads**

Download codes:

GVIR03(CM01)

GVPT03(CM01)

GVFR03(CM01)

GVNL03(CM01)

GVES03(CM01)

GVBD03(CM01)

GVIL03(CM01)

GVUS03(CM01)

Period: 2008.1.4-2022.12.16

Data base: Datastream

Download date: 2022.12.21

- **Variable: 5-year CDS spreads**

Download codes:

USV5EAC

FRG5EAC

DEG5EAC  
ESG5EAC  
ITG5EAC  
PTG5EAC  
IEG5EAC  
NLG5EAC  
USG5EAC

Period: 2008.1.4-2022.12.16

Data base: Datastream

Download date: 2022.12.21

- **Variable: 5-year EONIA OIS rate\3-month EONIA overnight rate**

Download codes: Eonia Curve Index

Period: 2008.12.19-2022.12.16

Data base: Bloomberg

Download date: 2022.12.19

- **Variable: Local stock index**

Download codes:

IBEX35I

AMSTEOE

DAXINDEX

FRCAC40

FTSEMIB

POPSI20

ISEQUIT

Period: 2008.1.4-2022.12.16

Data base: Datastream

Download date: 2022.12.21

- **Variable: 10-year government yield spreads**

Download codes:

GVIR03(CM10)

GVPT03(CM10)

GVFR03(CM10)

GVNL03(CM10)

GVES03(CM10)

GVBD03(CM10)

GVIL03(CM10)

GVUS03(CM10)

Period: 2008.1.4-2022.12.16

Data base: Datastream

Download date: 2022.12.21

- **Variable: Weighting matrix Domestic banks' cross-border exposures**

Download codes:

Domestic banks(4B), excl. domestic positions\immediate counterparty risk\Total claims

Period: 1983-Q4---2022-Q2

Data base: BIS website <https://stats.bis.org/>

Download date: 2022.12.19

Notice: weekly data based on Friday as the end date.