

Contribution of the shock to Variance of the Common Component		
	Variance Decomposition	R2
	NA	0.774
	NA	0.324
ipit_fd	NA	0.329
ipidcog_fd	NA	0.797
ipindcog_fd	NA	1.018
lcu	NA	0.747
gdp_fd	NA	0.932
pcexp_fd	NA	10.762
totempl_fd	NA	0.900
totunempl	NA	0.861
cp00_d11_fd	NA	0.332
efoodunp_d11_fd	NA	0.939
_00xefoodunp_d11_fd	NA	0.349
ppii_d11_fd	NA	0.650
ecbcpi_d11_fd	NA	0.716
oil_d11_fd	NA	0.080
cp00spf1ya	NA	0.045
exrus_d11_fd	NA	0.819
neer_d11_fd	NA	0.748
euribor6md	NA	0.853
_3y_yld	NA	0.919
_5y_yld	NA	0.672
_10y_yld	NA	0.641
s3mdrefi	NA	1.016
s10y_yldrefi	NA	0.450
dje_d11_fd	NA	0.269
m3_fd	NA	0.840
rtrade_fd	NA	0.471
bs_bci		
bs_csmci_fd		