4.3%
4.1%
3.9%
3.7%
3.5%
3.3%
3.1%
2.9%
2.7%
2.5%
ΔCoVaR at 95% quantile
Allied Irish Banks
Allied Irish Banks
Bank of Ireland
Irish Life & Perm
Bank of Ireland
Irish Life & Perm
0.0%
0.5%
1.0%
1.5%
2.0%
2.5%
3.0%
3.5%
4.0%
4.5%
VaR at 95% quantile
1995 - 1997
2005 - 2007