



## Insurance Europe COVID-19 Market Monitoring 29/04/2022

The summary below provides an overview of the key market metrics which are being monitored as part of the contingency measures developed in response to the COVID-19 pandemic.

Euro market data	Monitor	Current Level	Change relative to...				Reference point	
			1 year	YE2021	1 week	1 day	Level	Date
<b>Government bond spreads (10yr)</b>								
	ECB	-0.1%	-0.2%	-0.1%	0.0%	0.0%	0.5%	17/03/2020
	Austria	-0.3%	-0.2%	-0.1%	-0.1%	0.0%	0.2%	17/03/2020
	Belgium	-0.2%	-0.2%	-0.1%	0.0%	0.0%	0.4%	17/03/2020
	France	-0.2%	-0.2%	-0.2%	0.0%	0.0%	0.3%	17/03/2020
	Germany	-0.8%	-0.4%	-0.3%	-0.1%	0.0%	-0.4%	17/03/2020
	Italy	1.1%	0.3%	0.2%	0.0%	0.0%	2.4%	17/03/2020
	Netherlands	-0.5%	-0.3%	-0.2%	0.0%	0.0%	0.0%	17/03/2020
	Spain	0.3%	-0.1%	0.0%	0.0%	0.0%	1.1%	17/03/2020
	UK	0.0%	0.2%	0.0%	0.0%	0.0%	-0.2%	17/03/2020
<b>EUR Swap rates</b>								
	1yr	0.3%	0.8%	0.7%	0.1%	0.1%	-0.5%	11/03/2020
	5yr	1.4%	1.7%	1.4%	0.0%	0.1%	-0.5%	09/03/2020
	10yr	1.7%	1.6%	1.4%	0.0%	0.0%	-0.3%	09/03/2020
	20yr	1.8%	1.2%	1.2%	0.1%	0.0%	-0.1%	09/03/2020
	30yr	1.5%	0.9%	1.0%	0.1%	0.0%	-0.3%	11/03/2020
<b>Corporate bond spreads</b>								
	iBoxx EUR Financials	1.9%	0.9%	0.7%	0.2%	0.0%	3.0%	24/03/2020
	iBoxx EUR Non-Financials	1.6%	0.6%	0.5%	0.1%	0.0%	2.4%	03/04/2020
	iBoxx EU High-Yield	4.9%	1.8%	1.3%	0.5%	0.0%	9.4%	23/03/2020
<b>Equity Markets</b>								
	MSCI Europe	277.8	6.2%	-6.1%	-0.4%	0.8%	164.5	18/03/2020
	MSCI World	411.8	9.9%	-6.7%	-0.9%	-2.6%	224.2	23/03/2020
<b>Volatility measures</b>								
	VSTOXX	30.8	63.0%	59.7%	8.5%	-1.6%	85.6	16/03/2020
<b>Latest applicable monthly EUR VA(bp)</b>								
	30 April 2022	6						
<b>Refinitiv Equity Sector Indices</b>								
	European Non-Life	92.7	6.0%	-1.3%	-0.7%	1.0%	56.3	23/03/2020
	European Life and Health	87.3	1.2%	-4.5%	-3.0%	0.6%	45.8	18/03/2020
	European insurance	109.0	4.8%	-0.9%	-1.7%	0.2%	62.2	18/03/2020

### Key

 Better than reference point  
 Worse than reference point

- Source: Refinitiv/EIOPA  
- Fixed income instruments show changes in Yield/spread  
- Equities indices show relative changes