



Insurance Europe COVID-19 Market Monitoring 29/07/2022

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
Government bond spreads (10yr)								
	ECB	0.1%	0.0%	0.0%	0.0%	0.0%	0.5%	17/03/2020
	Austria	-0.3%	-0.1%	-0.1%	0.0%	0.0%	0.2%	17/03/2020
	Belgium	-0.2%	-0.2%	-0.1%	0.0%	0.0%	0.4%	17/03/2020
	France	-0.3%	-0.2%	-0.2%	0.0%	0.0%	0.3%	17/03/2020
	Germany	-0.8%	-0.4%	-0.4%	0.0%	0.0%	-0.4%	17/03/2020
	Italy	1.5%	0.8%	0.6%	-0.1%	-0.1%	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%	-0.1%	-0.1%	1.1%	17/03/2020
	UK	0.0%	0.3%	0.0%	0.0%	0.0%	-0.2%	17/03/2020
EUR Swap rates								
	1yr	0.9%	1.5%	1.4%	-0.1%	0.0%	-0.5%	11/03/2020
	5yr	1.3%	1.7%	1.3%	-0.2%	0.0%	-0.5%	09/03/2020
	10yr	1.6%	1.7%	1.3%	-0.2%	0.0%	-0.3%	09/03/2020
	20yr	1.7%	1.5%	1.2%	-0.2%	0.0%	-0.1%	09/03/2020
	30yr	1.5%	1.2%	1.0%	-0.2%	-0.1%	-0.3%	11/03/2020
Corporate bond spreads								
	iBoxx EUR Financials	2.3%	1.3%	1.2%	0.0%	0.0%	3.0%	24/03/2020
	iBoxx EUR Non-Financials	1.8%	0.9%	0.8%	0.0%	0.0%	2.4%	03/04/2020
	iBoxx EU High-Yield	6.4%	3.2%	2.9%	-0.2%	-0.1%	9.4%	23/03/2020
Equity Markets								
	MSCI Europe	273.7	-1.7%	-7.5%	3.0%	1.2%	164.5	18/03/2020
	MSCI World	420.4	5.2%	-4.8%	4.0%	1.0%	224.2	23/03/2020
Volatility measures								
	VSTOXX	22.3	15.8%	15.8%	-7.3%	-1.1%	85.6	16/03/2020
Latest applicable monthly EUR VA(bp)								
	31 July 2022	16						
Refinitiv Equity Sector Indices								
	European Non-Life	83.7	-9.0%	-10.8%	3.7%	0.9%	56.3	23/03/2020
	European Life and Health	79.6	-4.4%	-12.9%	3.7%	2.2%	45.8	18/03/2020
	European insurance	98.9	-3.4%	-10.1%	2.5%	1.8%	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