



Insurance Europe COVID-19 Market Monitoring 30/09/2021

The summary below provides an overview of the key market metrics which are being monitoring 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	YE2020	1 week	1 day	Level	Date
Government bond spreads (10yr)								
	ECB	0.0%	-0.2%	-0.1%	0.0%	0.0%	0.5%	17/03/2020
	Austria	-0.1%	0.0%	0.0%	0.0%	0.0%	0.2%	17/03/2020
	Belgium	0.0%	0.0%	0.1%	0.0%	0.0%	0.4%	17/03/2020
	France	0.0%	0.0%	0.1%	0.0%	0.0%	0.3%	17/03/2020
	Germany	-0.3%	-0.1%	-0.1%	0.0%	0.0%	-0.4%	17/03/2020
	Italy	0.7%	-0.4%	-0.1%	0.1%	0.0%	2.4%	17/03/2020
	Netherlands	-0.2%	-0.1%	0.0%	0.0%	0.0%	0.0%	17/03/2020
	Spain	0.3%	-0.2%	0.0%	0.0%	0.0%	1.1%	17/03/2020
	UK	0.0%	0.2%	0.2%	0.0%	0.0%	-0.2%	17/03/2020
EUR Swap rates								
	1yr	-0.5%	0.0%	0.0%	0.0%	0.0%	-0.5%	11/03/2020
	5yr	-0.2%	0.2%	0.3%	0.0%	0.0%	-0.5%	09/03/2020
	10yr	0.2%	0.4%	0.4%	0.1%	0.0%	-0.3%	09/03/2020
	20yr	0.5%	0.5%	0.5%	0.1%	0.0%	-0.1%	09/03/2020
	30yr	0.5%	0.5%	0.5%	0.1%	0.0%	-0.3%	11/03/2020
Corporate bond spreads								
	iBoxx EUR Financials	1.0%	-0.4%	-0.1%	0.0%	0.0%	3.0%	24/03/2020
	iBoxx EUR Non-Financials	1.0%	-0.3%	0.0%	0.0%	0.0%	2.4%	03/04/2020
	iBoxx EU High-Yield	3.2%	-1.7%	-0.3%	0.1%	0.0%	9.4%	23/03/2020
Equity Markets								
	MSCI Europe	274.1	28.8%	16.2%	-2.4%	0.0%	164.5	18/03/2020
	MSCI World	399.9	30.3%	19.3%	-1.8%	-0.5%	224.2	23/03/2020
Volatility measures								
	VSTOXX	23.2	-10.8%	-0.5%	12.7%	-3.0%	85.6	16/03/2020
Latest applicable monthly EUR VA(bp)								
	30 September 2021	3						
Refinitiv Equity Sector Indices								
	European Non-Life	90.1	20.7%	9.1%	-3.4%	0.2%	56.3	23/03/2020
	European Life and Health	88.6	45.9%	20.1%	2.1%	0.4%	45.8	18/03/2020
	European insurance	103.5	8.9%	7.9%	0.5%	0.0%	62.2	18/03/2020

Key
 Better than reference point
 Worse than reference point

Source: Refinitiv/EIOPA