

Covid-19 Factsheet



Stock markets				Sovereign bonds (10yr)										
	Current	Δ 1D %	Δ YTD %		Current	Δ 1D %	Δ YTD %		Yield	Δ YTD bps	Spread to Bund		Yield	Δ YTD in bps
MSCI World	2.271	0,8%	-3,7%	Eurostoxx banks	65	-0,7%	-32,5%	Germany	-0,46	-27,0	--	US	0,62	-126,1
S&P 500	3.198	1,3%	-1,0%	MSCI US banks	74	-1,2%	-35,5%	Austria	-0,26	-27,2	24	UK	0,15	-71,2
Hang Seng China	10.391	-0,1%	-7,0%	World Airlines Ind.	63	0,9%	-44,0%	Italy	1,20	-21,3	172	Switzerland	-0,44	6,4
Eurostoxx 50	3.345	0,7%	-10,6%	VIX	29	-1,5%	111%	France	-0,15	-26,3	31			
DAX	12.808	0,9%	-3,3%					Spain	0,40	-6,7	7			
ATX	2.302	-0,2%	-27,7%					Greece	1,28	-14,4	178			

Banks stocks EU and US				Baltic Dry Index		Banks bonds	
	Δ 1D %	Δ YTD %		Δ 1D %	Δ YTD %		Option Adjusted Spread in bps
JP Morgan	0,6%	-30%	ING	-0,6%	-40%		
BoA	-0,2%	-31%	KBC	-0,6%	-23%		
EGB	-1,9%	-34%	BNP Paribas	-0,5%	-29%		
Santander	-1,8%	-41%	Commerzbank	-0,4%	-16%		
RBI	-1,2%	-26%	Intesa	0,2%	-24%		
Societe Generale	-1,0%	-51%	BAWAG	0,4%	-22%		
UniCredit	-0,9%	-34%	Deutsche Bank	0,8%	27%		

CDS Europe		Implied volatility S&P 500		Emerging market bonds		Euro high yield bonds		FX / Commodities														
			VIX Index		Stripped Spread in bps		Option Adjusted Spread in bps		Current	Δ YTD %												
			<table border="1" style="width: 100%; border-collapse: collapse;"> <tbody> <tr> <td>EUR/USD</td> <td>1,14</td> <td>1,9%</td> </tr> <tr> <td>Brent Future USD</td> <td>43</td> <td>-30,4%</td> </tr> <tr> <td>Gold Spot</td> <td>1811</td> <td>19,3%</td> </tr> <tr> <td>Copper</td> <td>293</td> <td>3,8%</td> </tr> <tr> <td>Baltic Dry Index</td> <td>1742</td> <td>59,8%</td> </tr> </tbody> </table>	EUR/USD	1,14	1,9%	Brent Future USD	43	-30,4%	Gold Spot	1811	19,3%	Copper	293	3,8%	Baltic Dry Index	1742	59,8%				
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