

Short- and long-term effects of the Russia-Ukraine crisis on financial stability

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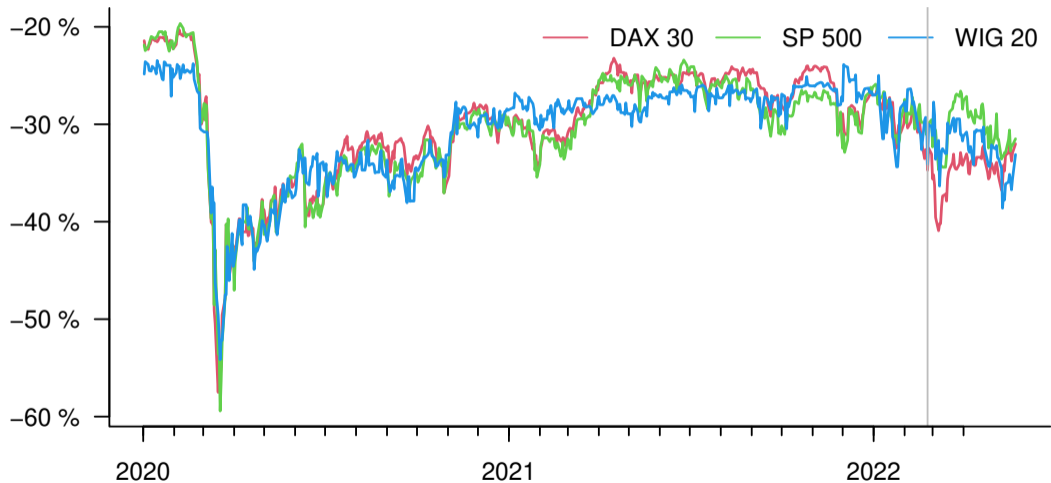
modelsandrisk.org

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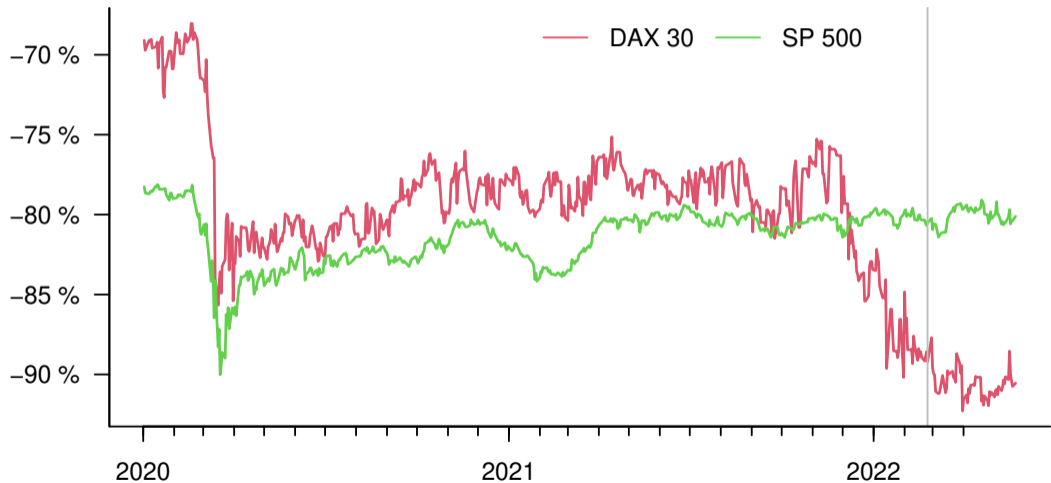
Market fear

- Insurance against very large stock market losses, over the next year and decade
- Losses that happen in 10% worst case
- Options from the largest banks
- No data for Hungary
- Poland only up to four years

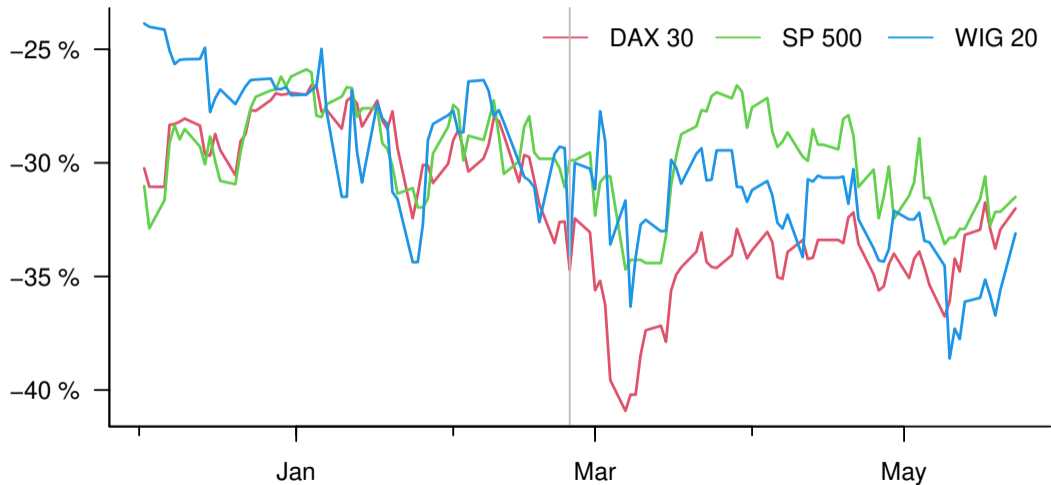
1 year fear



10 years fear



Zoom in on 1 year fear



Zoom in on 10 years fear

