Figure 2.SF.6. Global Asset Price Performance around Stress Episodes

Global sovereign yields tend to rise and equity prices to fall during periods of stress emanating from major economies.

Sources: See Table 2.SF.2.
Note: EA core = euro area core; Adv. Eur. = advanced Europe; Adv. Asia = advanced Asia; Em. Eur. = emerging Europe; Dev. Asia = developing Asia; LAC = Latin America and the Caribbean; CIS = Commonwealth of Independent States; MENA = Middle East and North Africa; SSA = sub-Saharan Africa. See Table 2.SF.2 for the country composition of each group.