Table 1: Sovereign spread COVID Residual, Pandemic Sample,
cf. table 1 in EZ paper

	Dependent variable:		
	CDS spread COVID Residual		
	(1)	(2)	(3)
New Mortality Rate	0.0066	0.0004	−0.0086
	(0.0351)	(0.0364)	(0.0386)
New Mortality Rate Growth	−0.0059	−0.0063	−0.0071
	(0.0049)	(0.0046)	(0.0046)
Total Mortality Rate	−0.0007	0.0023	0.0043
	(0.0081)	(0.0086)	(0.0093)
Total Mortality Rate Growth	0.0193	0.0180	0.0279
	(0.0234)	(0.0242)	(0.0249)
Mobility		−0.0007**	−0.0009**
		(0.0003)	(0.0004)
SI Growth		0.0116	0.0084
		(0.0157)	(0.0170)
Country Fiscal Policy Dummy			−0.0156
			(0.0109)
ECB Policy Dummy			0.0817**
			(0.0385)
Fed Policy Dummy			0.0030
			(0.0249)
Fixed effects?	Y	Y	Y
Observations	246	244	244
R^2	0.0094	0.0238	0.0521
F Statistic	0.4350	0.7406	1.0939

Note: *,**,*** correspond to 10%, 5% and 1% significance, respectively.
HAC robust standard errors, clustered by country. Time and Country FEs.