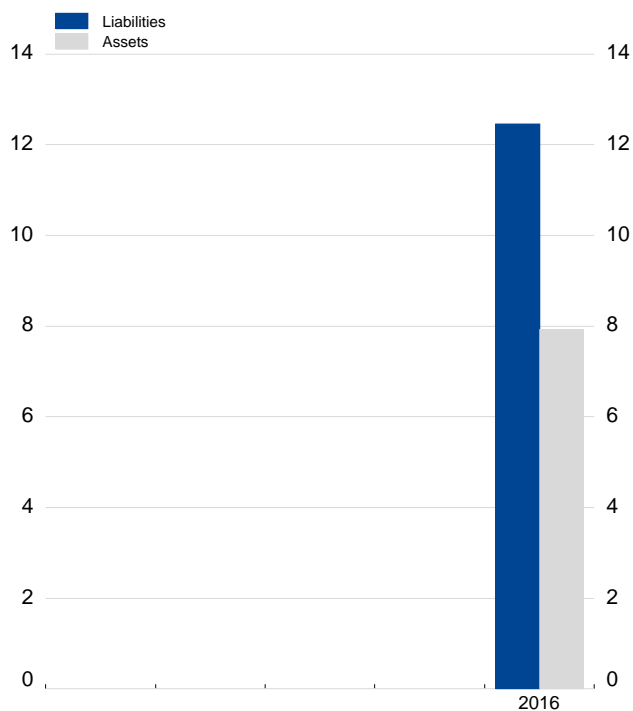


4. Funding and liquidity

4.9 Insurance groups' assets and liabilities duration

(EU; years; last observation: 2016)



Source: EIOPA, based on Solvency II Reporting.

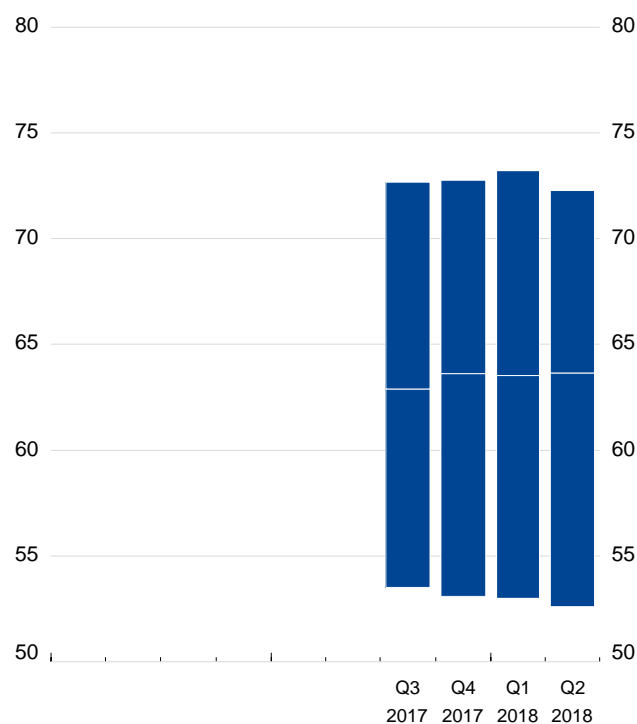
Notes: asset duration is calculated as Weighted Average Modified Duration.

Liability duration is calculated as Weighted Average Macaulay Duration.

For more details on the Solvency II reporting please see Annex I to the risk dashboard.

4.10 Insurance groups' liquid asset ratio

(EU; percentages; interquartile range and median; last observation: Q2 2018)



Source: EIOPA, based on Solvency II Reporting.

Notes: Liquid asset ratio is expressed as proportion of liquid assets to total assets.

For more details on the Solvency II reporting please see Annex I to the risk dashboard.