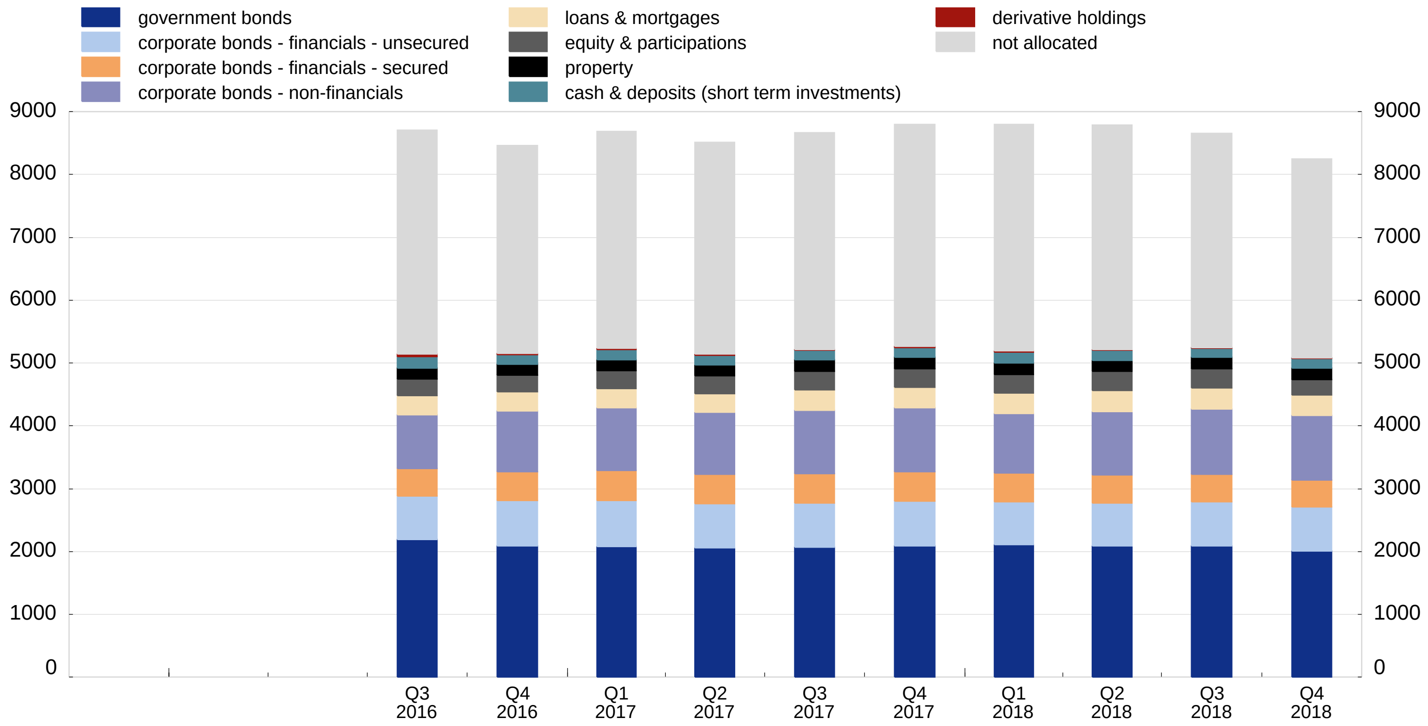
1. Interlinkages and composite measures of systemic risk

1.10 Insurance corporations' assets allocation (including derivative holdings)

(EU; outstanding amounts; EUR billions; last observation: Q4 2018)

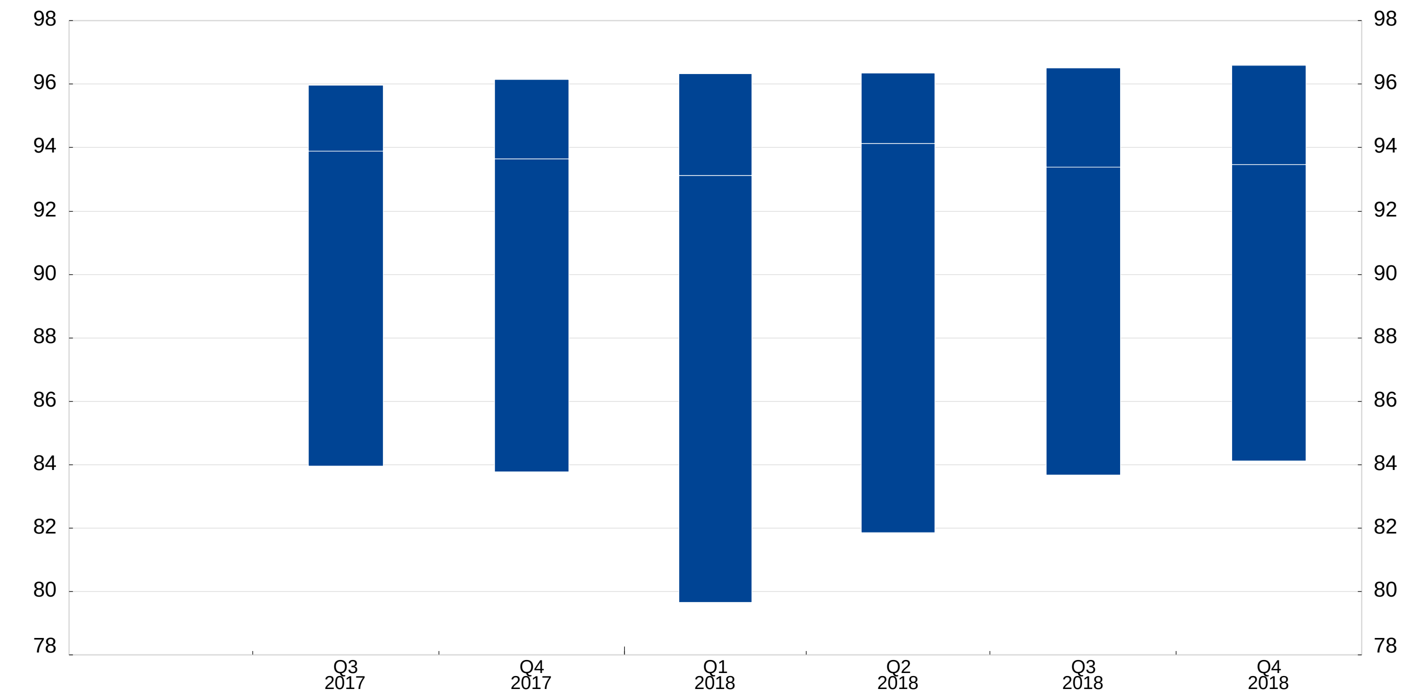


Source: EIOPA, based on Solvency II Reporting.

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

1.11 Insurance groups' retention ratio

(EU; percentages; interquartile range and median; last observation: Q4 2018)



Source: EIOPA, based on Solvency II Reporting.

Note: The retention ratio is defined as net premiums written divided by gross premiums written.

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