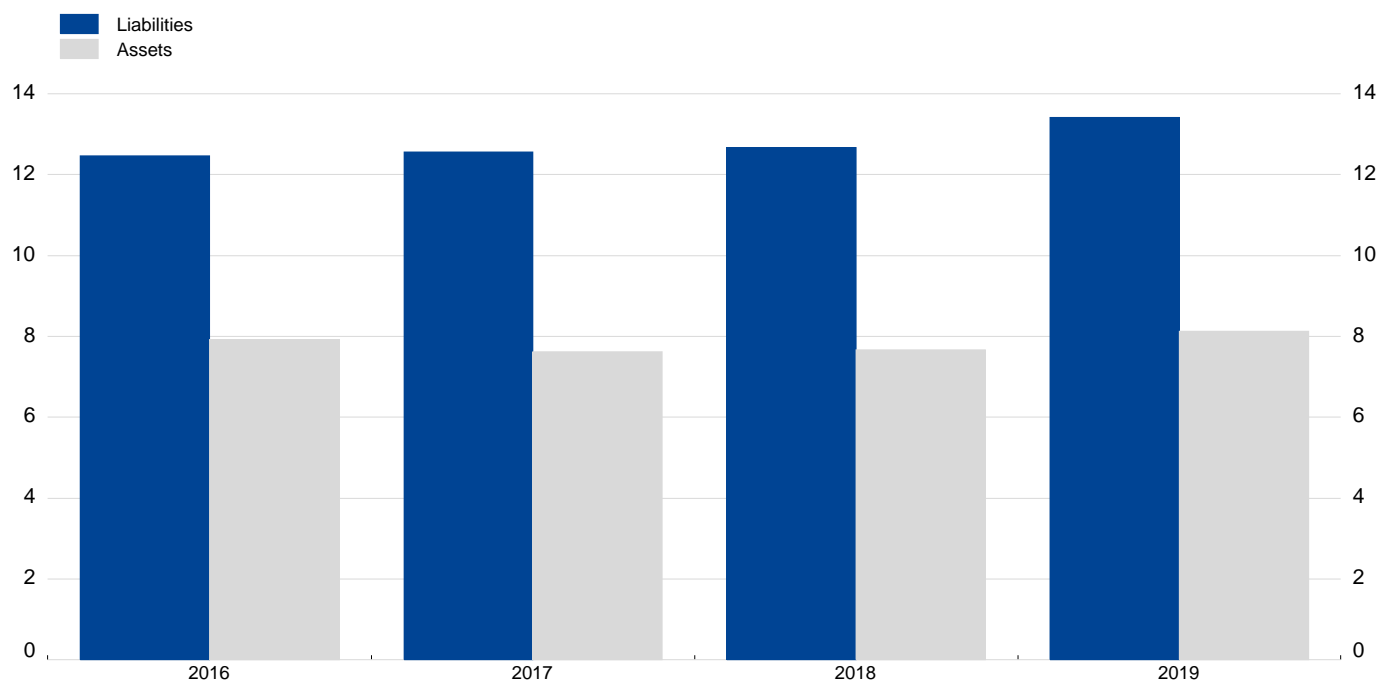


## 5. Market risk

### 5.6 Insurance groups' assets and liabilities duration

(EU; years; last observation: 2019)



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.