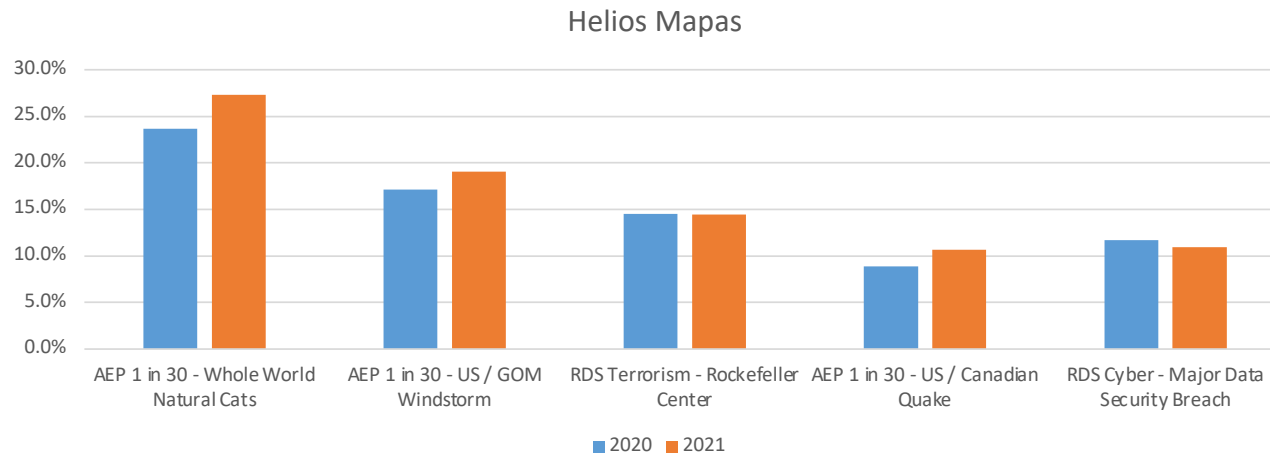


NET REALISTIC DISASTER SCENARIOS FOR Helios MAPAs - 2021 PORTFOLIO

Loss as % of capacity



Source: Helios Underwriting PLC

Note: The chart above only shows the top net losses, not all catastrophe risk scenarios (**CRSS**). The AEP (Aggregate Exceedance Probability) 1 in 30 figure is the weighted average of each syndicates' 1 in 30 projections which serves as a guide to the portfolio aggregate though the correct approach would involve combining the underlying distribution curves which are not provided in the syndicate business forecasts (**SBFs**). The aggregate AEP also does not factor in diversification.

The figures above are for all capacity within the Helios MAPAs, disregarding any reinsurance arrangements under which quota shares are assumed by reinsurers.

Helios Underwriting Plc

Helios MAPAs FORECAST 2021 CLASSES OF BUSINESS



Helios Mapa Forecast 2021 Classes of Business

