S.02.01.02 Balance sheet

		Solvency II value
Assets		C0010
Intangible assets	R0030	-
Deferred tax assets	R0040	5.826.693,83
Pension benefit surplus	R0050	-
Property, plant & equipment held for own use	R0060	9.682.372,48
Investments (other than assets held for index-linked and unit-linked contracts)	R0070	18.140.464.645,94
Property (other than for own use)	R0080	201.225,00
Holdings in related undertakings, including participations	R0090	271.730.722,60
Equities	R0100	407.719.326,69
Equities - listed	R0110	361.557.565,78
Equities - unlisted	R0120	46.161.760,91
Bonds	R0130	15.411.252.098,40
Government Bonds	R0140	8.596.147.917,34
Corporate Bonds	R0150	5.544.936.949,50
Structured notes	R0160	9.984.165,28
Collateralised securities	R0170	1.260.183.066,28
Collective Investments Undertakings	R0180	2.042.256.250,25
Derivatives	R0190	7.305.023,00
Deposits other than cash equivalents	R0200	-
Other investments	R0210	-
Assets held for index-linked and unit-linked contracts	R0220	4.744.849.479,00
Loans and mortgages	R0230	-
Loans on policies	R0240	-
Loans and mortgages to individuals	R0250	-
Other loans and mortgages	R0260	-
Reinsurance recoverables from:	R0270	1.153.777,00
Non-life and health similar to non-life	R0280	-
Non-life excluding health	R0290	-
Health similar to non-life	R0300	-
Life and health similar to life, excluding health and index-linked and unit-linked	R0310	1.153.777,00
Health similar to life	R0320	-
Life excluding health and index-linked and unit-linked	R0330	1.153.777,00
Life index-linked and unit-linked	R0340	-
Deposits to cedants	R0350	-
Insurance and intermediaries receivables	R0360	14.333.736,70
Reinsurance receivables	R0370	303.106,13
Receivables (trade, not insurance)	R0380	386.194.606,10
Own shares (held directly)	R0390	-
Amounts due in respect of own fund items or initial fund called up but not yet paid in	R0400	-
Cash and cash equivalents	R0410	64.111.603,31
Any other assets, not elsewhere shown	R0420	50.239.754,00
Total assets	R0500	23.417.159.774,49

S.02.01.02 Balance sheet

		Solvency II value
Liabilities		C0010
Technical provisions – non-life	R0510	-
Technical provisions – non-life (excluding health)	R0520	-
TP calculated as a whole	R0530	-
Best Estimate	R0540	-
Risk margin	R0550	-
Technical provisions - health (similar to non-life)	R0560	-
TP calculated as a whole	R0570	-
Best Estimate	R0580	-
Risk margin	R0590	-
Technical provisions - life (excluding index-linked and unit-linked)	R0600	16.939.467.325,00
Technical provisions - health (similar to life)	R0610	- 9.016.950,00
TP calculated as a whole	R0620	-
Best Estimate	R0630	- 24.605.826,00
Risk margin	R0640	15.588.876,00
Technical provisions – life (excluding health and index-linked and unit-linked)	R0650	16.948.484.275,00
TP calculated as a whole	R0660	-
Best Estimate	R0670	16.797.572.043,00
Risk margin	R0680	150.912.232,00
Technical provisions – index-linked and unit-linked	R0690	4.601.083.310,00
TP calculated as a whole	R0700	-
Best Estimate	R0710	4.573.776.657,00
Risk margin	R0720	27.306.653,00
Contingent liabilities	R0740	-
Provisions other than technical provisions	R0750	3.714.076,00
Pension benefit obligations	R0760	2.502.632,00
Deposits from reinsurers	R0770	868.308,00
Deferred tax liabilities	R0780	-
Derivatives	R0790	14.585.135,00
Debts owed to credit institutions	R0800	-
Financial liabilities other than debts owed to credit institutions	R0810	800,00
Insurance & intermediaries payables	R0820	108.685.621,69
Reinsurance payables	R0830	423.593,14
Payables (trade, not insurance)	R0840	89.959.225,87
Subordinated liabilities	R0850	129.470.000,00
Subordinated liabilities not in BOF	R0860	-
Subordinated liabilities in BOF	R0870	129.470.000,00
Any other liabilities, not elsewhere shown	R0880	8.734.982,04
Total liabilities	R0900	21.899.495.008,74
Excess of assets over liabilities	R1000	1.517.664.765,75

Annex I S.05.01.02 Premiums, claims and expenses by line of business

				Line of Business f	or: life insurance obligatio	ns		Life reinsurance	obligations	
		Health insurance	Insurance with profit participation	Index-linked and unit- linked insurance	Other life insurance	Annuities stemming from non- life insurance contracts and relating to health insurance obligations	Annuities stemming from non- life insurance contracts and relating to insurance obligations other than health insurance obligations	Health reinsurance	Life reinsurance	Total
		C0210	C0220	C0230	C0240	C0250	C0260	C0270	C0280	C0300
Premiums written										
Gross	R1410	13.650.248,00	2.120.910.554,00	947.063.735,00	90.398.631,00					3.172.023.168,0
Reinsurers' share	R1420	-	-	-	2.059.555,00					2.059.555,0
Net	R1500	13.650.248,00	2.120.910.554,00	947.063.735,00	88.339.076,00					3.169.963.613,00
Premiums earned										
Gross	R1510	13.650.248,00	2.120.910.554,00	947.063.735,00	90.398.631,00					3.172.023.168,0
Reinsurers' share	R1520	-	-	-	2.059.555,00					2.059.555,0
Net	R1600	13.650.248,00	2.120.910.554,00	947.063.735,00	88.339.076,00					3.169.963.613,00
Claims incurred										
Gross	R1610	2.677.795,00	1.466.614.169,00	364.588.270,00	15.529.801,00					1.849.410.035,0
Reinsurers' share	R1620	-	-	-	-					-
Net	R1700	2.677.795,00	1.466.614.169,00	364.588.270,00	15.529.801,00					1.849.410.035,00
Changes in other technical provisions										
Gross	R1710	2.133.500,00	822.544.683,00	741.513.813,00	23.263.384,00					1.589.455.380,0
Reinsurers' share	R1720	-	-	-	- 347.439,00				-	347.439,0
Net	R1800	2.133.500,00	822.544.683,00	741.513.813,00	23.610.823,00					1.589.802.819,00
Expenses incurred	R1900	4.543.028,00	87.775.960,00	25.006.783,00	3.105.240,00					120.431.011,0
Other expenses	R2500		• • • • • • • • • • • • • • • • • • • •		• • • • • • • • • • • • • • • • • • • •			· · · · · · · · · · · · · · · · · · ·		-
Total expenses	R2600							* * * * * * * * * * * * * * * * * * * *		120.431.011,0

S.05.02.01 Premiums, claims and expenses by country

		Home Country		Top 5 countries (by amount of gross premiums written) - non-life obligations						
		C0010	C0020	C0030	C0040	C0050	C0060	C0070		
	R0010		US	GB	DE	СН	BE			
		C0080	C0090	C0100	C0110	C0120	C0130	C0140		
Premiums written										
Gross - Direct Business	R0110							-		
Gross - Proportional reinsurance accepted	R0120							-		
Gross - Non-proportional reinsurance accepted	R0130							-		
Reinsurers' share	R0140							-		
Net	R0200	-	-					-		
Premiums earned										
Gross - Direct Business	R0210							-		
Gross - Proportional reinsurance accepted	R0220							-		
Gross - Non-proportional reinsurance accepted	R0230							-		
Reinsurers' share	R0240							-		
Net	R0300	-	-					-		
Claims incurred					·		•			
Gross - Direct Business	R0310							-		
Gross - Proportional reinsurance accepted	R0320							-		
Gross - Non-proportional reinsurance accepted	R0330							-		
Reinsurers' share	R0340							-		
Net	R0400	-	-					-		
Changes in other technical provisions							•			
Gross - Direct Business	R0410							-		
Gross - Proportional reinsurance accepted	R0420							-		
Gross - Non- proportional reinsurance accepted	R0430							-		
Reinsurers'share	R0440							_		
Net	R0500	-	-					-		
Expenses incurred	R0550							-		
Other expenses	R1200				•			_		
Total expenses	R1300					***************************************		-		

S.05.02.01 Premiums, claims and expenses by country

		Home Country		Top 5 countries (by amount of gross premiums written) - life obligations						
		C0150	C0160	C0170	C0180	C0190	C0200	C0210		
	R1400		DE	JP	IT	US	HK			
		C0220	C0230	C0240	C0250	C0260	C0270	C0280		
Premiums written										
Gross	R1410	3.172.023.168,00						3.172.023.168,00		
Reinsurers' share	R1420	2.059.555,00						2.059.555,00		
Net	R1500	3.169.963.613,00	-					3.169.963.613,00		
Premiums earned										
Gross	R1510	3.172.023.168,00						3.172.023.168,00		
Reinsurers' share	R1520	2.059.555,00						2.059.555,00		
Net	R1600	3.169.963.613,00	-					3.169.963.613,00		
Claims incurred						•				
Gross	R1610	1.849.410.035,00						1.849.410.035,00		
Reinsurers' share	R1620	-						-		
Net	R1700	1.849.410.035,00	-					1.849.410.035,00		
Changes in other technical provisions						•				
Gross	R1710	1.589.455.380,00						1.589.455.380,00		
Reinsurers' share	R1720	- 347.439,00						- 347.439,00		
Net	R1800	1.589.802.819,00	-					1.589.802.819,00		
Expenses incurred	R1900	120.431.011,00						120.431.011,00		
Other expenses	R2500						•	-		
Total expenses	R2600							120.431.011,00		

S.12.01.01 Life and Health SLT Technical Provisions

			Index-linked and unit-linked ince	1715.07		Other life insurance		Annuities stemming from non-		Accento	reinsurance			Health insurance is	inst basines)	Annuities stemming		
	Insurance with profit participation		Contracts without options and guarantees	Contracts with options or guarantees		Contracts without options and guarantees	Contracts with options or guarantees	life insurance contracts and relating to insurance obligation other than health insurance obligations	Insurance pesfii participal	with Index-linked and unit-linked ion insurance	Other life insurance	Annuilies stemming from non- life accepted insurance contracts and relating to insurance obligation other than health insurance obligations	Total (Life other than health insurance, incl. Unit- Linked)	Contra without op and guar	cbs Contracts with tions options or ntees guarantees	from non-life insurance contracts and relating to health insurance obligations	Health reinsurance (reinsurance accepted)	Total (Health simil to life insurance)
	C6020	C0030	C0040	C0050	C0060	C0070	C0080	C0290	C0100 C0110	C0120	C0130	C0140	C0150	C0160 C017	C0180	C0190	C0200	C0210
	R0010							-										
Total Recoverables from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty	R0070															1		
	109920																	
Technical provisions calculated as a sum of BE and RM																		
Best Estimate																		
			4.405.555.274,00	168.221.383,00		 9.533.329,00 							21.371.348.700,00					- 24.605.826,00
	20040					1.153.777,00							1.153.777,00			-		
	R0050		-	1				1								1		
	R0060																	
	20070					1.153.777,00							1.153.777,00					
	R0080					1.153.777,00					1		1.153.777,00			1		
	R0090 16.807.105.372.00		4.405.555.274.00	168.221.383.00		- 10.687,106.00							21.370.194.923.00					- 24.605.826.00
Risk Marvin	R0100 136.495.762.00	27.306.653.00			14.416.470.00						1		178.218.885.00	15.588.876.00		-		15.588.876.00
Amount of the transitional on Technical Provisions											* • • • • • • • •							
	R0110		7			τ		(1		
Best estimate	R9120																	
Ride marries	RH130																	
Technical provisions - total	R0200 16.943.601.134.00	4.601.083.310.00			4.883.141.00								21 549 567 585 00	9.016.950.00				9.016.950.00
Technical provisions minus recoverables from reinsurance/SPV and Finite Re - total	R0210 16.943.601.134.00	4 601 083 310 00			3 229 364 00							·····	21 548 413 808 00	9.016.950.00				9,016,950,00
	R0220	4.001.002.010,00			2.123.204,00								21	1.010.100(00				
Grass BE for Cash flow																		
Cub en la cub internet																		
Fature variation and discritionary benefits	802.40					1												
	R0240												-			1		
	R0250																	
	80250																	
	20200							1								1		
Cash in-Sova	R0270																	
Future premiums Other cash in-flows	80270												-					-
Utiler dass II-404s	K0280												-			-		-
Percentage of gross Best Estimate calculated using approximations	81290																	
in months where	88300																	
	R0310															1		-
	R0320 16 943 401 134 00	4 601 083 310 00			4 883 141 00			· /					21 549 567 585 00			1		2.016.950.00
	R0330 16.543.601.134,00	4.601.083.310,00			9.533.329.00													- 9,018,930,00
	R0350 16.807.105.372,00 R0340 16.994.754.040.00	4.601.083.310.00			- 9.533.329,00 4.930.925.00			-								-		- 24.605.826,00 8.950.311.00
	R0540 16.994.754.040,00 R0350	+.601.083.310,00			4.930.925,00			-					21.000.716.275,00			4		 6.950.331,00
Technical revisions without matching adjustment and without all the others.	20360 16 994 364 040 00	4 601 083 310 00			4 930 925 00													

S.22.01.21 Impact of long term guarantees and transitional measures

		Amount with Long Term Guarantee	Impact of transitional on	Impact of transitional on	Impact of volatility adjustment	Impact of matching
		measures and transitionals	technical provisions	interest rate	set to zero	adjustment set to zero
		C0010	C0030	C0050	C0070	C0090
Technical provisions	R0010	21.540.550.635,00	-	-	51.277.309,00	-
Basic own funds	R0020	1.647.134.764,00	-	-	- 35.472.522,00	-
Eligible own funds to meet Solvency Capital Requirement	R0050	1.647.134.764,00	-	-	- 35.472.522,00	-
Solvency Capital Requirement	R0090	959.444.224,00	-	-	413.675.457,00	-
Eligible own funds to meet Minimum Capital Requirement	R0100	1.641.308.070,00	-	-	- 51.276.111,00	-
Minimum Capital Requirement	R0110	431.749.901,00	-	-	186.153.955,00	-

Annex I S.23.01.01 Own funds

 Basic own funds before deduction for participations in other financial sector as foreseen in article 68 of Delegated Regulation 2015

 Ordinary

 Marge premium account related to ordinary share capital

 Initial funds, members' contributions or the equivalent size on - fund item for mutual and mutual-type undertakings

 Surplus funds

 Pareferance shares

 Surplus funds

 Pareferance shares

 Surplus funds

 Annount equal to the value of net deferred tax assets

 Orthor off the innancial statements that should not be represented by the reconciliation reserve and do not meet the criteria to be classified as Solvency II own funds

 Constructions for m the financial statements that should not be represented by the reconciliation reserve and do not meet the criteria to be classified as Solvency II own funds

 Deductions for mutual and credit institutions

 Total advent funds

 Deductions for mutual and credit institutions

 Total adventile

 Marge envinds

 Minal annealed odimy share capital callable on the equivalent basic own fund item for mutual and mutual - type undertakings, callable on demand

 A pagal winding comminment to usbascribe and pay of sub-drival callable in demanding comminment to usbascribe and pay of sub-drival callable in demanding comminment to usbascribe and pay of sub-drival callable in demanding comminment to usbascribe and pay of sub-drival callable in demandi

 A Other ancillary own funds Total ancillary own funds Available and eligible own funds Available and efigible own funds Total available own funds to meet the SCR Total available own funds to meet the MCR Total efigible own funds to meet the MCR Total efigible own funds to meet the MCR SCR MCR Ratio of Eligible own funds to SCR Ratio of Eligible own funds to MCR
 Reconciliation reserve

 Excess of assets over liabilities
 Own shares (held directly and indirectly)

 Forse-ceable dividends, distributions and charges
 Other basics own fund items

 Adjustment for restricted own fund items in respect of matching adjustment portfolios and ring fenced funds
 Reconciliation reserve

 Expected profits
 Expected profits included in future premiums (EPIFP) - Life business
 Expected profits included in future premiums (EPIFP)

 Total Expected profits included in future premiums (EPIFP)
 States
 Expected profits included in future premiums (EPIFP)

Basic own funds before deduction for participations in other financial sector as foreseen in article 68 of Delegated Regulation 2015/35

1000				
Total	Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	Tier 3
C0010	C0020	C0030	C0040	C0050
569.000.000,00	569.000.000,00			
473.585,00	473.585,00			
-				
-				
-				
942.364.485,00	942.364.485,00			
129.470.000,00		129.110.000,00	360.000,00	
5.826.694,00				5.826.694,
-				
1.647.134.764,00	1.511.838.070,00	129.110.000,00	360.000,00	5.826.694,
1.047.134.704,00	1.511.858.070,00	125.110.000,00	300.000,00	3.820.074,
•				
-				
-				
-			-	-
1.647.134.764,00 1.641.308.070,00	1.511.838.070,00 1.511.838.070,00	129.110.000,00 129.110.000,00	360.000,00 360.000,00	5.826.694,
1.647.134.764,00	1.511.838.070,00	129.110.000,00	360.000,00	5.826.694,
1.641.308.070,00	1.511.838.070,00	129.110.000,00	360.000,00	
959.444.224,00				
431.749.901,00				
1,72				
3,80				
C0060				
1.517.664.764,00				

AXA MPS Assicurazioni Vita S.p.A.

30.916.309,00

R0770 R0780

Solvency 2 Pillar 3 reporting - SFCR December 31, 2020 Annex I S.25.03.21 Solvency Capital Requirement - for undertakings on Full Internal Models

Unique number of component (*)	Components Description	Calculation of the Solvency Capital Requirement
C0010	C0020	C0030
1	Market	681781606,1
2	Credit	94074600,72
3	Life Insurance	425505582
5	P&C Insurance	0
7	Operational Risk	36927330,07
6	Intangible Risk	0
9	Deferred Taxes	0

Calculation of Solvency Capital Requirement

		C0100
Total undiversified components	R0110	1238289119
Diversification	R0060	-278844895,1
Solvency capital requirement excluding capital add-on	R0200	959444223,9
Capital add-ons already set	R0210	0
Solvency capital requirement	R0220	959444223,9
Other information on SCR		
Amount/estimate of the overall loss-absorbing capacity of technical provisions	R0300	93996128,48
Amount/estimate of the overall loss-absorbing capacity ot deferred taxes	R0310	0
Total amount of Notional Solvency Capital Requirements for remaining part	R0410	0
Total amount of Notional Solvency Capital Requirement for ring fenced funds	R0420	0
Total amount of Notional Solvency Capital Requirement for matching adjustment portfolios	R0430	0
Diversification effects due to RFF nSCR aggregation for article 304	R0440	0
Net future discretionary benefits	R0460	240184424

Annex I S.28.01.01

Minimum Capital Requirement - Only life or only non-life insurance or reinsurance activity

Linear formula component for life insurance and reinsurance obligation	Linear formula component for life insurance and reinsurance obligations				
MCRL Result	R0200	670.042.972,0			

Total capital at risk for all life (re)insurance obligations		Net (of reinsurance/SPV) best estimate and TP calculated as a whole	Net (of reinsurance/SPV) total capital at risk
		C0050	C0060
Obligations with profit participation - guaranteed benefits	R0210	16.807.105.372,21	
Obligations with profit participation - future discretionary benefits	R0220	0,00	
Index-linked and unit-linked insurance obligations	R0230	4.573.776.657,18	
Other life (re)insurance and health (re)insurance obligations	R0240	0,00	
Total capital at risk for all life (re)insurance obligations	R0250		23.090.909.485,30

Overall MCR calculation		C0070
Linear MCR	R0300	670.042.972,01
SCR	R0310	959.444.223,81
MCR cap	R0320	431.749.900,72
MCR floor	R0330	239.861.055,95
Combined MCR	R0340	431.749.900,72
Absolute floor of the MCR	R0350	3.700.000,00
Minimum Capital Requirement	R0400	431.749.900,72