

S.02.01.02

Balance sheet

	Solvency II value
	C0010
Assets	
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

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Balance sheet

	Solvency II value	
	C0010	
Liabilities		
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 for: life insurance obligations					Life reinsurance obligations		Total	
		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
		C0210	C0220	C0230	C0240	C0250	C0260	C0270		C0280
Premiums written										
Gross	R1410	13.650.248,00	2.120.910.554,00	947.063.735,00	90.398.631,00				3.172.023.168,00	
Reinsurers' share	R1420	-	-	-	2.059.555,00				2.059.555,00	
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				3.172.023.168,00	
Reinsurers' share	R1520	-	-	-	2.059.555,00				2.059.555,00	
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				1.849.410.035,00	
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				1.589.455.380,00	
Reinsurers' share	R1720	-	-	-	347.439,00				-	
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				120.431.011,00	
Other expenses	R2500								-	
Total expenses	R2600								120.431.011,00	

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Premiums, claims and expenses by country

	Home Country	Top 5 countries (by amount of gross premiums written) - non-life obligations					Total Top 5 and home country
		C0010	C0020	C0030	C0040	C0050	
R0010		US	GB	DE	CH	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						-

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Premiums, claims and expenses by country

	Home Country	Top 5 countries (by amount of gross premiums written) - life obligations					Total Top 5 and home country		
		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		

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Impact of long term guarantees and transitional measures

		Amount with Long Term Guarantee measures and transitionals	Impact of transitional on technical provisions	Impact of transitional on interest rate	Impact of volatility adjustment set to zero	Impact of matching 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.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 of 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

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

Linear formula component for life insurance and reinsurance obligations		C0040	
MCRL Result	R0200		670.042.972,01

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