

S.02.01.02

Balance sheet

	Solvency II value	
	C0010	
Assets	R0030	-
Intangible assets	R0040	-
Deferred tax assets	R0050	-
Pension benefit surplus	R0060	30.051.426,47
Property, plant & equipment held for own use	R0070	7.661.260.566,10
Investments (other than assets held for index-linked and unit-linked contracts)	R0080	4.755.606,00
Property (other than for own use)	R0090	84.271.594,99
Holdings in related undertakings, including participations	R0100	131.294.883,99
Equities	R0110	120.230.876,78
Equities - listed	R0120	11.064.007,21
Equities - unlisted	R0130	6.045.739.540,93
Bonds	R0140	3.755.694.639,26
Government Bonds	R0150	1.856.764.460,98
Corporate Bonds	R0160	52.476.833,33
Structured notes	R0170	380.803.607,36
Collateralised securities	R0180	1.329.752.938,72
Collective Investments Undertakings	R0190	65.446.001,47
Derivatives	R0200	-
Deposits other than cash equivalents	R0210	-
Other investments	R0220	531.079.400,91
Assets held for index-linked and unit-linked contracts	R0230	102.638.085,96
Loans and mortgages	R0240	2.563.641,52
Loans on policies	R0250	-
Loans and mortgages to individuals	R0260	100.074.444,44
Other loans and mortgages	R0270	249.037.344,00
Reinsurance recoverables from:	R0280	248.136.309,00
Non-life and health similar to non-life	R0290	207.350.662,00
Non-life excluding health	R0300	40.785.647,00
Health similar to non-life	R0310	901.035,00
Life and health similar to life, excluding health and index-linked and unit-linked	R0320	-
Health similar to life	R0330	901.035,00
Life excluding health and index-linked and unit-linked	R0340	-
Life index-linked and unit-linked	R0350	46.477.704,94
Deposits to cedants	R0360	435.531.632,25
Insurance and intermediaries receivables	R0370	11.420.655,30
Reinsurance receivables	R0380	531.162.262,15
Receivables (trade, not insurance)	R0390	-
Own shares (held directly)	R0400	-
Amounts due in respect of own fund items or initial fund called up but not yet paid in	R0410	54.057.238,70
Cash and cash equivalents	R0420	570.860,85
Any other assets, not elsewhere shown	R0500	9.652.145.456
Total assets		

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Balance sheet

Liabilities

Technical provisions – non-life

Technical provisions – non-life (excluding health)

TP calculated as a whole

Best Estimate

Risk margin

Technical provisions - health (similar to non-life)

TP calculated as a whole

Best Estimate

Risk margin

Technical provisions - life (excluding index-linked and unit-linked)

Technical provisions - health (similar to life)

TP calculated as a whole

Best Estimate

Risk margin

Technical provisions – life (excluding health and index-linked and unit-linked)

TP calculated as a whole

Best Estimate

Risk margin

Technical provisions – index-linked and unit-linked

TP calculated as a whole

Best Estimate

Risk margin

Contingent liabilities

Provisions other than technical provisions

Pension benefit obligations

Deposits from reinsurers

Deferred tax liabilities

Derivatives

Debts owed to credit institutions

Financial liabilities other than debts owed to credit institutions

Insurance & intermediaries payables

Reinsurance payables

Payables (trade, not insurance)

Subordinated liabilities

Subordinated liabilities not in BOF

Subordinated liabilities in BOF

Any other liabilities, not elsewhere shown

Total liabilities

Excess of assets over liabilities

	Solvency II value
	C0010
R0510	2.191.261.680
R0520	1.975.914.152
R0530	-
R0540	1.941.793.914
R0550	34.120.238
R0560	215.347.528
R0570	-
R0580	211.687.137
R0590	3.660.391
R0600	5.120.374.495
R0610	2.366.761
R0620	-
R0630	- 12.628.626
R0640	14.995.387
R0650	5.118.007.734
R0660	-
R0670	5.074.558.568
R0680	43.449.166
R0690	479.112.923
R0700	-
R0710	469.742.029
R0720	9.370.894
R0740	-
R0750	33.785.122
R0760	11.133.339
R0770	69.208.314
R0780	66.514.754
R0790	116.069.164
R0800	-
R0810	28.852.796
R0820	151.607.967
R0830	9.819.868
R0840	112.554.446
R0850	70.000.000
R0860	-
R0870	70.000.000
R0880	34.299.003
R0900	8.494.593.871
R1000	1.157.551.585

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

	Line of Business for: non-life insurance and reinsurance obligations (direct business and accepted proportional reinsurance)													Line of business for: accepted non-proportional reinsurance				Total C0200
	Medical expense insurance	Income protection insurance	Workers' compensation insurance	Motor vehicle liability insurance	Other motor insurance	Marine, aviation and transport insurance	Fire and other damage to property insurance	General liability insurance	Credit and suretyship insurance	Legal expenses insurance	Assistance	Miscellaneous financial loss	Health	Casualty	Marine, aviation, transport	Property		
	C0010	C0020	C0030	C0040	C0050	C0060	C0070	C0080	C0090	C0100	C0110	C0120	C0130	C0140	C0150	C0160		
Premiums written																		
Gross - Direct Business	R0110	136,171,066.00	150,971,035.00	-	675,703,518.00	252,970,801.00	5,194,466.00	302,373,952.00	184,375,384.00	37,940,232.00	13,113,451.00	55,648,128.00	28,492,053.00	-	-	-	-	1,842,954,086.00
Gross - Proportional reinsurance accepted	R0120	-	-	-	-	-	-	10,417,025.00	789,415.00	60,493.00	-	-	-	-	-	-	-	11,266,933.00
Gross - Non-proportional reinsurance accepted	R0130	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Reinsurers' share	R0140	44,228,183.00	43,673,747.00	-	170,257,066.00	69,609,612.00	1,434,997.00	100,021,236.00	45,958,332.00	12,712,733.00	13,056,918.00	57,872,615.00	7,980,585.00	-	-	-	-	566,806,014.00
Net	R0200	91,942,883.00	107,297,288.00	-	505,446,453.00	183,361,189.00	3,759,469.00	212,769,750.00	139,206,467.00	25,287,992.00	56,533.00	2,224,487.00	20,511,468.00	-	-	-	-	1,287,415,005.00
Premiums earned																		
Gross - Direct Business	R0210	130,642,574.00	147,176,749.00	-	668,456,131.00	240,495,338.00	4,946,417.00	290,695,074.00	180,247,273.00	31,679,629.00	12,652,555.00	53,837,331.00	26,962,891.00	-	-	-	-	1,757,791,962.00
Gross - Proportional reinsurance accepted	R0220	-	54.00	-	-	-	-	10,475,578.00	942,759.00	49,240.00	-	-	-	-	-	-	-	11,467,631.00
Gross - Non-proportional reinsurance accepted	R0230	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Reinsurers' share	R0240	42,385,646.00	42,449,404.00	-	168,222,850.00	64,967,211.00	1,381,932.00	93,566,909.00	44,608,902.00	11,175,334.00	12,636,140.00	56,674,474.00	7,542,675.00	-	-	-	-	545,610,777.00
Net	R0300	88,256,928.00	104,727,399.00	-	500,233,581.00	175,528,127.00	3,564,486.00	177,603,743.00	136,581,530.00	20,553,535.00	16,415.00	2,837,143.00	19,420,216.00	-	-	-	-	1,233,648,816.00
Claims incurred																		
Gross - Direct Business	R0310	93,298,099.00	55,120,204.00	-	490,030,034.00	157,962,021.00	2,281,874.00	196,602,134.00	34,512,817.00	17,675,879.00	1,842,497.00	13,404,091.00	2,442,312.00	-	-	-	-	1,065,171,962.00
Gross - Proportional reinsurance accepted	R0320	-	523,353.00	-	-	-	-	25,856,246.00	4,240,126.00	-	-	-	16,813.00	-	-	-	-	21,075,952.00
Gross - Non-proportional reinsurance accepted	R0330	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Reinsurers' share	R0340	37,573,866.00	20,791,052.00	-	140,459,598.00	58,208,156.00	613,866.00	84,208,053.00	18,953,782.00	4,823,923.00	1,760,424.00	11,602,651.00	649,132.00	-	-	-	-	381,644,503.00
Net	R0400	55,724,232.00	33,805,799.00	-	349,570,437.00	99,753,865.00	1,668,007.00	138,250,327.00	11,318,908.00	12,851,956.00	82,073.00	198,560.00	1,776,368.00	-	-	-	-	704,603,411.00
Changes in other technical provisions																		
Gross - Direct Business	R0410	5,219.00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	5,219.00
Gross - Proportional reinsurance accepted	R0420	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Gross - Non-proportional reinsurance accepted	R0430	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Reinsurers' share	R0440	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Net	R0500	5,219.00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	5,219.00
Expenses incurred	R0550	41,018,104.00	40,450,345.00	-	132,949,901.00	78,070,714.00	1,777,240.00	104,230,364.00	57,507,124.00	7,440,649.00	343,428.00	6,941,210.00	7,568,063.00	-	-	-	-	463,727,866.00
Other expenses	R1200	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total expenses	R1300	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	463,727,866.00

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	9.619.449,00	420.410.146,00	114.879.337,00	57.661.711,00	-	-	-	-	602.570.643,00
Reinsurers' share	R1420	-	-	-	4.634.796,00	-	-	-	-	4.634.796,00
Net	R1500	9.619.449,00	420.410.146,00	114.879.337,00	53.026.915,00	-	-	-	-	597.935.847,00
Premiums earned										
Gross	R1510	9.619.449,00	420.410.146,00	114.879.337,00	57.661.711,00	-	-	-	-	602.570.643,00
Reinsurers' share	R1520	-	-	-	4.634.796,00	-	-	-	-	4.634.796,00
Net	R1600	9.619.449,00	420.410.146,00	114.879.337,00	53.026.915,00	-	-	-	-	597.935.847,00
Claims incurred										
Gross	R1610	246.848,00	423.140.091,00	48.398.259,00	21.339.012,00	-	-	-	-	493.124.210,00
Reinsurers' share	R1620	-	-	-	1.999.941,00	-	-	-	-	1.999.941,00
Net	R1700	246.848,00	423.140.091,00	48.398.259,00	19.339.071,00	-	-	-	-	491.124.269,00
Changes in other technical provisions										
Gross	R1710	4.967.450,00	87.645.496,00	-	17.521.795,00	9.000.604,00	-	-	-	84.091.755,00
Reinsurers' share	R1720	-	-	-	-	-	-	-	-	-
Net	R1800	4.967.450,00	87.645.496,00	-	17.521.795,00	9.000.604,00	-	-	-	84.091.755,00
Expenses incurred	R1900	3.984.304,00	44.922.962,00	13.151.091,00	5.971.392,00	-	-	-	-	68.029.749,00
Other expenses	R2500									-
Total expenses	R2600									68.029.749,00

S.05.02.01

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	C0060	
		US	GB	DE	CH	BE		
R0010	C0080	C0090	C0100	C0110	C0120	C0130	C0140	
Premiums written								
Gross - Direct Business	R0110	1.842.954.086,00	-				1.842.954.086,00	
Gross - Proportional reinsurance accepted	R0120	11.266.933,00	-				11.266.933,00	
Gross - Non-proportional reinsurance accepted	R0130	-	-				-	
Reinsurers' share	R0140	566.806.014,00	-				566.806.014,00	
Net	R0200	1.287.415.005,00	-				1.287.415.005,00	
Premiums earned								
Gross - Direct Business	R0210	1.757.791.962,00	-				1.757.791.962,00	
Gross - Proportional reinsurance accepted	R0220	11.467.631,00	-				11.467.631,00	
Gross - Non-proportional reinsurance accepted	R0230	-	-				-	
Reinsurers' share	R0240	545.610.777,00	-				545.610.777,00	
Net	R0300	1.223.648.816,00	-				1.223.648.816,00	
Claims incurred								
Gross - Direct Business	R0310	1.065.171.962,00	-				1.065.171.962,00	
Gross - Proportional reinsurance accepted	R0320	21.075.952,00	-				21.075.952,00	
Gross - Non-proportional reinsurance accepted	R0330	-	-				-	
Reinsurers' share	R0340	381.644.503,00	-				381.644.503,00	
Net	R0400	704.603.411,00	-				704.603.411,00	
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	5.219,00	-				5.219,00	
Expenses incurred	R0550	463.727.867,00	-				463.727.867,00	
Other expenses	R1200	-	-				-	
Total expenses	R1300	463.727.867,00	-				463.727.867,00	

	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	
		DE	JP	IT	US	HK		
R1400	C0220	C0230	C0240	C0250	C0260	C0270	C0280	
Premiums written								
Gross	R1410	602.570.643,00	-				602.570.643,00	
Reinsurers' share	R1420	4.634.796,00	-				4.634.796,00	
Net	R1500	597.935.847,00	-				597.935.847,00	
Premiums earned								
Gross	R1510	602.570.643,00	-				602.570.643,00	
Reinsurers' share	R1520	4.634.796,00	-				4.634.796,00	
Net	R1600	597.935.847,00	-				597.935.847,00	
Claims incurred								
Gross	R1610	493.124.210,00	-				493.124.210,00	
Reinsurers' share	R1620	1.999.941,00	-				1.999.941,00	
Net	R1700	491.124.269,00	-				491.124.269,00	
Changes in other technical provisions								
Gross	R1710	84.091.755,00	-				84.091.755,00	
Reinsurers' share	R1720	-	-				-	
Net	R1800	84.091.755,00	-				84.091.755,00	
Expenses incurred	R1900	68.029.748,00	-				68.029.748,00	
Other expenses	R2500	-	-				-	
Total expenses	R2600	68.029.748,00	-				68.029.748,00	

5.12.01.02
Life and Health SLT Technical Provisions

	Index-linked and unit-linked insurance				Other life insurance		Accepted reinsurance					Health insurance (direct business)								
	Insurance with profit participation		Contracts without options and guarantees	Contracts with options or guarantees	Contracts without options and guarantees	Contracts with options or guarantees	Insurance with profit participation	Index-linked and unit-linked insurance	Other life insurance	Amplitas reinsurance from non-life accepted insurance contracts and relating to insurance obligations other than health insurance obligations	Total (Life other than health insurance, incl Unit-Linked)	Contracts without options and guarantees	Contracts with options or guarantees	Amplitas reinsurance from non-life insurance contracts and relating to health insurance obligations	Health reinsurance (reinsurance accepted)	Total (Health similar to life insurance)				
	CR020	CR030	CR040	CR050	CR060	CR070	CR080	CR090	CR100	CR110	CR120	CR130	CR140	CR150	CR160	CR170	CR180	CR190	CR200	CR210
Technical provisions calculated as a whole																				
Total Recoverables from reinsurers (SPV and Fatis Re after the adjustment for expected losses due to counterparty default) included in TP calculated as a whole	RR010	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Technical provisions calculated as a sum of BE and BM	RR020	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Best Estimate	RR030	4,129,795,850.00		469,742,029.00		52,227,282.00							4,548,765,161.00			12,629,626.00				13,029,626.00
Green Best Estimate	RR040																			
Total recoverables from reinsurers (SPV and Fatis Re) before the adjustment for expected losses due to counterparty default	RR050	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Recoverables from reinsurers (except SPV and Fatis Re) before adjustment for expected losses	RR060	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Recoverables from SPV before adjustment for expected losses	RR070	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Recoverables from Fatis Re before adjustment for expected losses	RR080	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total Recoverables from reinsurers (SPV and Fatis Re) after the adjustment for expected losses due to counterparty default	RR090	3,129,795,850.00		469,742,029.00		56,139,177.00							3,645,677,056.00			12,629,626.00				12,629,626.00
Best estimate minus recoverables from reinsurers (SPV and Fatis Re)	RR100	1,000,000,000.00	0,000,000.00			3,317,225.00							92,088,105.00	14,995,187.00						14,995,187.00
Amount of the transitional on Technical Provisions	RR110	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Technical Provisions calculated as a whole	RR120	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Best estimate	RR130	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Risk margin	RR140	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Technical provisions - total	RR150	5,165,925,767.00	479,112,923.00			47,918,053.00							5,697,120,637.00	2,368,743.00						2,368,743.00
Technical provisions minus recoverables from reinsurers (SPV and Fatis Re) - total	RR160	3,165,925,767.00	479,112,923.00			48,419,088.00							3,596,219,622.00	2,368,743.00						2,368,743.00
Best Estimate of products with a mortality option	RR170	5,116,971,966.00	469,742,029.00										5,586,713,995.00							
Green BE for Cash flow	RR180																			
Cash inflows	RR190		762,152,121.00			66,716,748.00							1,299,766,239.00	27,495,760.00						27,495,760.00
Interest generated and discretionary benefits	RR200	1,987,340,841.00											2,087,340,841.00							
Interest generated benefits	RR210	253,533,749.00											433,533,749.00							
Patent discretionary benefits	RR220	218,999,289.00											400,003,128.00	18,441,885.00						18,441,885.00
Patent expenses and other cash out-flows	RR230	1,547,058,029.00	171,978,779.00			286,555,181.00							2,175,566,989.00	58,561,271.00						58,561,271.00
Cash out-flows	RR240																			
Percentage of green Best Estimate calculated using approximation	RR250																			
Summary table	RR260																			
Best estimate subject to transitional of the interest rate	RR270																			
Technical provisions without transitional on interest rate	RR280	5,165,925,767.00	479,112,923.00			47,918,053.00							5,697,120,637.00	2,368,743.00						2,368,743.00
Best estimate subject to volatility adjustment	RR290	3,129,795,850.00	469,742,029.00			52,227,282.00							3,645,677,056.00	12,629,626.00						12,629,626.00
Technical provisions without volatility adjustment and without others transitional measures	RR300	3,217,718,459.00	479,411,353.00			48,431,643.00							3,648,499,129.00	2,768,671.00						2,768,671.00
Best estimate subject to matching adjustment	RR310																			
Technical provisions without matching adjustment and without all the others	RR320	3,217,718,459.00	479,411,353.00			48,431,643.00							3,648,499,129.00	2,768,671.00						2,768,671.00

5.17.01.02

Non-Life Technical Provisions

Technical provisions calculated as a whole	IB010	Segmentation by:															Total Non-Life obligation	
		Direct business and accepted proportional reinsurance										accepted non-proportional reinsurance						
		Medical expense insurance	Income protection insurance	Workers' compensation insurance	Motor vehicle liability insurance	Other motor insurance	Marine, aviation and transport insurance	Fire and theft damage to property insurance	General liability insurance	Credit and suretyship insurance	Legal expense insurance	Assurance	Miscellaneous financial loss	Non-proportional health reinsurance	Non-proportional casualty reinsurance	Non-proportional marine, aviation and transport reinsurance		Non-proportional property reinsurance
CB020	CB030	CB040	CB050	CB060	CB070	CB080	CB090	CB100	CB110	CB120	CB130	CB140	CB150	CB160	CB170	CB180		
Technical provisions calculated as a whole	IB010	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Direct business	IB020	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Accepted proportional reinsurance	IB030	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Accepted non-proportional reinsurance	IB040	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total (Non-recoverable from reinsurers) SPV and Fatale Re after the adjustment for expected losses due to counterparty default associated to SP calculated as a whole	IB050	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Technical provisions calculated as a whole of the underwrite	IB060	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-life provisions	IB070	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Assets - Total	IB080	31.548.843,00	42.977.799,00	-	182.244.462,00	99.241.861,00	1.206.066,00	100.815.134,00	54.311.120,00	40.298.464,00	1.968.822,00	16.800.017,00	8.333.276,00	-	-	-	-	383.396.419,00
Assets - other business	IB090	31.548.843,00	42.977.799,00	-	182.244.462,00	99.241.861,00	1.206.066,00	100.802.874,00	54.306.508,00	40.298.464,00	1.968.822,00	16.800.017,00	8.333.276,00	-	-	-	-	383.396.419,00
Assets - accepted proportional reinsurance	IB100	-	-	-	-	-	-	13.260,00	-	8.184,00	-	-	-	-	-	-	-	97.838,00
Assets - accepted non-proportional reinsurance	IB110	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total recoverable from reinsurers (SPV and Fatale Re before the adjustment for expected losses due to counterparty default)	IB120	30.273,00	54.537,00	-	201.465,00	81.366,00	-	168.637,00	0.756.066,00	2.331.647,00	0.250.112,00	7.408,00	-	-	-	-	-	31.033.535,00
Recoverable from reinsurers (Direct SPV and Fatale Reinsurance) before adjustment for expected losses	IB130	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Recoverable from SPV before adjustment for expected losses	IB140	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Recoverable from Fatale Reinsurance before adjustment for expected losses	IB150	30.273,00	54.537,00	-	201.465,00	81.366,00	-	168.637,00	0.756.066,00	2.331.647,00	0.250.112,00	7.408,00	-	-	-	-	-	31.033.535,00
Total recoverable from reinsurers (SPV and Fatale Re after the adjustment for expected losses due to counterparty default)	IB160	30.273,00	54.495,00	-	201.439,00	81.303,00	-	168.598,00	0.748.404,00	2.311.877,00	0.252.938,00	7.402,00	-	-	-	-	-	31.016.857,00
Net Best Estimate of Provisions	IB170	31.318.593,00	42.917.304,00	-	181.993.023,00	99.160.298,00	1.206.066,00	100.615.134,00	54.544.614,00	30.590.203,00	1.651.945,00	17.577.063,00	8.725.857,00	-	-	-	-	361.479.623,00
Non-life provisions	IB180	31.318.593,00	42.917.304,00	-	181.993.023,00	99.160.298,00	1.206.066,00	100.615.134,00	54.544.614,00	30.590.203,00	1.651.945,00	17.577.063,00	8.725.857,00	-	-	-	-	361.479.623,00
Assets - Total	IB190	64.079.385,00	73.087.310,00	-	812.810.112,00	62.998.123,00	4.849.109,00	185.699.566,00	144.477.087,00	8.314.841,00	1.611.677,00	2.101.071,00	-	-	-	-	-	1.570.884.633,00
Assets - other business	IB200	64.079.385,00	73.087.310,00	-	812.810.112,00	62.998.123,00	4.849.109,00	185.699.566,00	144.477.087,00	8.314.841,00	1.611.677,00	2.101.071,00	-	-	-	-	-	1.570.884.633,00
Assets - accepted proportional reinsurance	IB210	-	-	-	-	-	-	43.664.165,00	7.511.873,00	6.050.760,00	1.511.677,00	-	-	-	-	-	-	47.411.115,00
Assets - accepted non-proportional reinsurance	IB220	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total recoverable from reinsurers (SPV and Fatale Re before the adjustment for expected losses due to counterparty default)	IB230	22.106.112,00	18.626.374,00	-	64.180.602,00	27.325.341,00	1.767.568,00	59.426.383,00	19.509.123,00	4.765.471,00	2.773.540,00	6.823.128,00	-	-	-	-	-	226.393.291,00
Recoverable from reinsurers (Direct SPV and Fatale Reinsurance) before adjustment for expected losses	IB240	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Recoverable from SPV before adjustment for expected losses	IB250	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Recoverable from Fatale Reinsurance before adjustment for expected losses	IB260	22.106.112,00	18.626.374,00	-	64.180.602,00	27.325.341,00	1.767.568,00	59.426.383,00	19.509.123,00	4.765.471,00	2.773.540,00	6.823.128,00	-	-	-	-	-	226.393.291,00
Total recoverable from reinsurers (SPV and Fatale Re after the adjustment for expected losses due to counterparty default)	IB270	22.106.112,00	18.626.374,00	-	64.180.602,00	27.325.341,00	1.767.568,00	59.426.383,00	19.509.123,00	4.765.471,00	2.773.540,00	6.823.128,00	-	-	-	-	-	226.393.291,00
Net Best Estimate of Claims Provisions	IB280	41.960.444,00	54.475.379,00	-	748.679.216,00	54.897.999,00	3.087.711,00	127.113.844,00	124.981.072,00	7.248.074,00	846.481,00	1.407.000,00	1.611.155,00	-	-	-	-	1.453.364.309,00
Total Best estimate - gross	IB290	99.628.628,00	116.099.109,00	-	909.054.714,00	162.270.613,00	6.112.203,00	297.317.908,00	399.361.181,00	48.149.360,00	7.581.499,00	25.114.808,00	10.834.462,00	-	-	-	-	2.153.481.051,00
Total Best estimate - net	IB300	73.306.909,00	97.709.483,00	-	706.632.709,00	134.826.297,00	4.344.707,00	229.750.799,00	179.852.688,00	13.879.776,00	2.498.426,00	10.127.762,00	-	-	-	-	-	1.709.141.212,00
Link margin	IB310	1.661.137,00	2.800.243,00	-	17.228.988,00	2.744.261,00	108.502,00	4.566.625,00	7.189.699,00	761.589,00	127.066,00	409.509,00	172.037,00	-	-	-	-	37.780.629,00
Technical provisions calculated as a whole of the underwrite	IB320	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-life provisions	IB330	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Link margin	IB340	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Technical provisions - total	IB350	97.288.165,00	118.099.363,00	-	1.012.583.599,00	164.911.873,00	6.221.787,00	292.280.523,00	406.359.856,00	49.112.983,00	7.708.565,00	25.524.563,00	11.006.639,00	-	-	-	-	2.191.261.680,00
Technical provisions - other business	IB360	97.288.165,00	118.099.363,00	-	1.012.583.599,00	164.911.873,00	6.221.787,00	292.280.523,00	406.359.856,00	49.112.983,00	7.708.565,00	25.524.563,00	11.006.639,00	-	-	-	-	2.191.261.680,00
Recoverable from reinsurers (Direct SPV and Fatale Re after the adjustment for expected losses due to counterparty default) - total	IB370	22.110.211,00	18.666.426,00	-	64.422.274,00	27.389.356,00	1.766.468,00	59.582.632,00	19.662.502,00	4.810.311,00	3.088.073,00	16.681.700,00	7.074.600,00	-	-	-	-	248.136.309,00
Technical provisions minus recoverable from reinsurers (SPV and Fatale Re) - total	IB380	75.168.444,00	99.393.937,00	-	948.361.324,00	137.522.517,00	4.455.319,00	232.697.891,00	186.691.359,00	14.302.672,00	4.623.492,00	9.483.871,00	10.769.399,00	-	-	-	-	1.943.125.371,00

S.19.01.21
Non-life Insurance Claims Information

Total Non-Life Business

Accident year / Underwriting year	2020	AY
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Gross Claims Paid (non-cumulative)
(absolute amount)

Prior	Year	Development year										In Current year	Sum of years (cumulative)		
														C010	C010
		0	1	2	3	4	5	6	7	8	9				
	C010	C020	C030	C040	C050	C060	C070	C080	C090	C100	C110		C010		
N-9	R0160	306.380.834,13	249.994.707,04	71.469.650,20	40.690.663,17	14.516.492,09	10.961.476,81	12.240.509,74	5.489.804,58	4.518.488,35	3.363.445,64	4.428.364,63	4.428.364,63		
N-8	R0170	308.581.258,42	264.865.687,16	74.262.060,69	33.520.597,72	16.397.379,59	7.851.099,03	9.315.817,49	6.769.648,38	3.623.050,92			719.626.071,75		
N-7	R0180	324.140.495,07	244.090.431,41	68.470.397,18	27.344.071,51	12.227.981,85	11.161.296,80	2.904.550,83	4.753.682,94				725.186.399,40		
N-6	R0190	328.135.870,92	265.779.791,82	86.083.056,36	33.218.985,49	16.252.457,50	10.103.838,03	6.890.625,22					705.253.787,99		
N-5	R0200	376.580.392,27	299.140.198,17	30.682.168,99	83.828.814,77	30.682.168,99	18.247.641,88	18.215.904,20					746.464.625,34		
N-4	R0210	380.907.833,86	292.385.548,61	85.297.502,56	31.141.823,37	16.452.019,66							826.699.118,28		
N-3	R0220	443.346.222,39	342.048.202,62	78.335.427,89	34.653.995,22								808.385.396,35		
N-2	R0230	381.037.905,45	270.216.874,90	50.148.774,27									898.383.848,12		
N-1	R0240	446.843.964,11	350.184.878,49										701.403.554,62		
N	R0250	501.235.773,52											797.028.442,60		
	Total												993.950.514,51		

Gross undiscounted Best Estimate Claims Provisions
(absolute amount)

Prior	Year	Development year										Year end (discounted data)	Sum of years (cumulative)		
														C030	C030
		0,00	1,00	2,00	3,00	4,00	5,00	6,00	7,00	8,00	9,00				
	C0200	C0210	C0220	C0230	C0240	C0250	C0260	C0270	C0280	C0290	C0300		C0300		
N-9	R0160	553.717.280,90	290.508.553,99	203.023.382,45	147.161.388,50	114.002.181,58	98.767.680,00	62.615.072,14	53.557.400,30	44.285.713,48	26.186.373,24	40.457.379,31	56.961.087,75		
N-8	R0170	521.757.000,32	246.088.175,60	161.397.532,00	126.304.630,18	102.177.629,07	87.981.294,94	68.514.225,96	54.810.823,36	35.860.727,62			23.923.590,20		
N-7	R0180	502.080.919,00	245.978.521,28	168.171.023,32	131.446.461,54	112.307.937,65	90.226.307,66	69.309.399,87	37.801.550,72				32.761.648,11		
N-6	R0190	498.629.608,47	249.743.810,75	154.174.665,36	112.111.883,85	89.299.630,99	70.650.092,99	47.758.612,32					34.534.745,52		
N-5	R0200	485.604.684,41	197.657.416,12	123.850.570,40	80.788.242,45	62.376.303,94	58.374.395,58						43.611.139,16		
N-4	R0210	492.328.948,82	201.755.480,60	115.973.794,17	79.793.623,69	84.857.104,32							53.296.687,78		
N-3	R0220	496.907.231,38	185.133.223,10	109.020.783,78	100.399.555,67								77.523.764,17		
N-2	R0230	563.029.885,54	288.810.708,35	215.684.854,14									91.223.038,87		
N-1	R0240	562.769.239,72	256.274.057,43										197.045.396,60		
N	R0250	593.219.602,39											234.126.886,08		
	Total												1.367.514.534,32		

S.22.01.21

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	7.790.749.098,00	-	-	60.461.884,00	-
Basic own funds	R0020	1.141.978.582,00	-	-	40.565.596,00	-
Eligible own funds to meet Solvency Capital Requirement	R0050	1.141.978.582,00	-	-	40.565.596,00	-
Solvency Capital Requirement	R0090	545.087.151,00	-	-	188.782.323,00	-
Eligible own funds to meet Minimum Capital Requirement	R0100	1.121.036.425,60	-	-	23.575.309,00	-
Minimum Capital Requirement	R0110	245.289.218,00	-	-	84.951.432,00	-

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 2015/35

Ordinary share capital (gross of own shares)
Share premium account related to ordinary share capital
Initial funds, members' contributions or the equivalent basic own - fund item for mutual and mutual-type undertakings
Subordinated mutual member accounts
Surplus funds
Preference shares
Share premium account related to preference shares
Reconciliation reserve
Subordinated liabilities
An amount equal to the value of net deferred tax assets
Other own fund items approved by the supervisory authority

Own funds from 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

Own funds from the financial statements that should not be represented by the reconciliation reserve and do not meet

Deductions

Deductions for participations in financial and credit

Total basic own funds after deductions

Ancillary own funds

Unpaid and uncalled ordinary share capital callable on
Unpaid and uncalled initial funds, members' contributions or the equivalent basic own fund item for mutual and mutual - type undertakings, callable on
Unpaid and uncalled preference shares callable on demand
A legally binding commitment to subscribe and pay for subordinated liabilities on demand
Letters of credit and guarantees under Article 96(2) of the Directive 2009/138/EC
Letters of credit and guarantees other than under Article
96(2) of the Directive 2009/138/EC
Supplementary members calls under first subparagraph of Article 96(3) of the Directive 2009/138/EC
Supplementary members calls - other than under first subparagraph of Article 96(3) of the Directive 2009/138/EC
Other ancillary own funds

Total ancillary own funds

Available and eligible own funds

Total available own funds to meet the SCR
Total available own funds to meet the MCR
Total eligible own funds to meet the SCR
Total eligible 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)
Foreseeable dividends, distributions and charges
Other basic 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)

	1000				
	Total	Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	Tier 3
	C0010	C0020	C0030	C0040	C0050
R0010	232.535.335,00	232.535.335,00		-	
R0030	186.422.562,00	186.422.562,00		-	
R0040	-	-		-	
R0050	-	-		-	-
R0070	-	-		-	-
R0090	-	-		-	-
R0110	-	-		-	-
R0130	653.020.685,00	653.020.685,00		-	-
R0140	70.000.000,00			70.000.000,00	-
R0160	-	-		-	-
R0180	-	-		-	-
R0220	-	-		-	-
R0230	-	-		-	-
R0290	1.141.978.582,00	1.071.978.582,00		70.000.000,00	-
R0300	-	-		-	-
R0310	-	-		-	-
R0320	-	-		-	-
R0330	-	-		-	-
R0340	-	-		-	-
R0350	-	-		-	-
R0360	-	-		-	-
R0370	-	-		-	-
R0390	-	-		-	-
R0400	-	-		-	-
R0500	1.141.978.582,00	1.071.978.582,00		70.000.000,00	-
R0510	1.141.978.582,00	1.071.978.582,00		70.000.000,00	-
R0540	1.141.978.582,00	1.071.978.582,00		70.000.000,00	-
R0550	1.121.036.425,60	1.071.978.582,00		49.057.843,60	-
R0580	545.087.151,00			-	-
R0600	245.289.218,00			-	-
R0620	2,10			-	-
R0640	4,57			-	-
C0060					
R0700	1.157.551.585,00				
R0710	-				
R0720	85.573.003,00				
R0730	418.957.897,00				
R0740	-				
R0760	653.020.685,00				
R0770	255.711.846,00				
R0780	7.980.196,00				
R0790	263.692.042,00				

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	320.053.299,83
2	Credit	92.228.865,48
3	Life Insurance	155.999.698,52
5	P&C Insurance	276.359.746,09
7	Operational Risk	51.001.859,86
6	Intangible Risk	-
9	Deferred Taxes	- 66.514.242,43

Calculation of Solvency Capital Requirement

		C0100
Total undiversified components	R0110	829.129.227,34
Diversification	R0060	- 284.042.076,23
Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC	R0160	-
Solvency capital requirement excluding capital add-on	R0200	545.087.151,11
Capital add-ons already set	R0210	-
Solvency capital requirement	R0220	545.087.151,11
Other information on SCR		
Amount/estimate of the overall loss-absorbing capacity of technical provisions	R0300	116.342.643,06
Amount/estimate of the overall loss-absorbing capacity of deferred taxes	R0310	- 66.514.242,43
Total amount of Notional Solvency Capital Requirements for remaining part	R0410	-
Total amount of Notional Solvency Capital Requirement for ring fenced funds	R0420	-
Total amount of Notional Solvency Capital Requirement for matching adjustment portfolios	R0430	-
Diversification effects due to RFF nSCR aggregation for article 304	R0440	-
Net future discretionary benefits	R0460	482.967.708,99

Annex I
S.28.02.01

Minimum Capital Requirement - Both life and non-life insurance activity

MCR components	MCR components		
	Non-life activities	Life activities	
	MCR(NL, NL) Result	MCR(NL, L) Result	
	C0010	C0020	
Linear formula component for non-life insurance and reinsurance obligations	R0010	291.221.397,97	-

Background information	Background information			
	Non-life activities		Life activities	
	Net (of reinsurance/SPV) best estimate and TP calculated as a whole	Net (of reinsurance) written premiums in the last 12 months	Net (of reinsurance/SPV) best estimate and TP calculated as a whole	Net (of reinsurance) written premiums in the last 12 months
	C0030	C0040	C0050	C0060
Medical expense insurance and proportional reinsurance	R0020	73.508.807,00	91.942.883,00	-
Income protection insurance and proportional reinsurance	R0030	97.392.683,00	107.297.288,00	-
Workers' compensation insurance and proportional reinsurance	R0040	-	-	-
Motor vehicle liability insurance and proportional reinsurance	R0050	930.632.299,00	505.446.453,00	-
Other motor insurance and proportional reinsurance	R0060	134.854.257,00	183.361.189,00	-
Marine, aviation and transport insurance and proportional reinsurance	R0070	4.748.797,00	3.759.469,00	-
Fire and other damage to property insurance and proportional reinsurance	R0080	228.730.978,00	212.769.750,00	-
General liability insurance and proportional reinsurance	R0090	379.527.686,00	139.206.467,00	-
Credit and suretyship insurance and proportional reinsurance	R0100	33.839.179,00	25.287.992,00	-
Legal expenses insurance and proportional reinsurance	R0110	2.498.426,00	56.533,00	-
Assistance and proportional reinsurance	R0120	9.074.068,00	-	-
Miscellaneous financial loss insurance and proportional reinsurance	R0130	10.537.562,00	20.511.468,00	-
Non-proportional health reinsurance	R0140	-	-	-
Non-proportional casualty reinsurance	R0150	-	-	-
Non-proportional marine, aviation and transport reinsurance	R0160	-	-	-
Non-proportional property reinsurance	R0170	-	-	-

Linear formula component for life insurance and reinsurance obligations	Non-life activities	Life activities	
	MCR(L, NL) Result	MCR(L, L) Result	
	C0070	C0080	
Linear formula component for life insurance or reinsurance obligations	R0200	-	205.680.762,13

Total capital at risk for all life (re)insurance obligations	Non-life activities		Life activities	
	Net (of reinsurance/SPV) best estimate and TP calculated as a whole	Net (of reinsurance/SPV) total capital at risk	Net (of reinsurance) best estimate provisions	Net (of reinsurance/SPV) total capital at risk
	C0090	C0100	C0110	C0120
Obligations with profit participation - guaranteed benefits	R0210	-	5.129.795.850,00	-
Obligations with profit participation - future discretionary benefits	R0220	-	-	-
Index-linked and unit-linked insurance obligations	R0230	-	469.742.029,00	-
Other life (re)insurance and health (re)insurance obligations	R0240	-	-	-
Total capital at risk for all life (re)insurance obligations	R0250	-	-	17.985.887.825,00

Overall MCR calculation	C0130	
Linear MCR	R0300	496.902.160,10
SCR	R0310	545.087.151,05
MCR cap	R0320	245.289.217,97
MCR floor	R0330	136.271.787,76
Combined MCR	R0340	245.289.217,97
Absolute floor of the MCR	R0350	6.700.000,00
Minimum Capital Requirement	R0400	245.289.217,97

Notional non-life and life MCR calculation	Non-life activities	Life activities
	C0140	C0150
Notional linear MCR	R0500	291.221.397,97
Notional SCR excluding add-on (annual or latest calculation)	R0510	319.461.364,41
Notional MCR cap	R0520	143.757.613,98
Notional MCR floor	R0530	79.865.341,10
Notional Combined MCR	R0540	143.757.613,98
Absolute floor of the notional MCR	R0550	2.700.000,00
Notional MCR	R0560	143.757.613,98