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S.02.01.02  
Balance sheet

in thousand EUR

	Solvency II value	
	C0010	
Assets	R0030	0
Intangible assets	R0040	6,640
Defered tax assets	R0050	0
Pension benefit surplus	R0060	4,303
Property, plant & equipment held for own use	R0070	14,601,386
<b>Investments (other than assets held for index-linked and unit-linked contracts)</b>	R0080	746
Property (other than for own use)	R0090	434,221
Holdings in related undertakings, including participations	R0100	232,320
<b>Equities</b>	R0110	231,838
Equities - listed	R0120	482
Equities - unlisted	R0130	11,458,435
<b>Bonds</b>	R0140	8,231,634
Government Bonds	R0150	2,838,723
Corporate Bonds	R0160	9,929
Structured notes	R0170	578,149
Collateralised securities	R0180	2,275,664
Collective Investments Undertakings	R0190	0
Derivatives	R0200	0
Deposits other than cash equivalents	R0210	0
Other investments	R0220	2,499,236
<b>Assets held for index-linked and unit-linked contracts</b>	R0230	15
<b>Loans and mortgages</b>	R0240	15
Loans on policies	R0250	0
Loans and mortgages to individuals	R0260	0
Other loans and mortgages	R0270	1,671
<b>Reinsurance recoverables from:</b>	R0280	0
Non-life and health similar to non-life	R0290	0
Non-life excluding health	R0300	0
Health similar to non-life	R0310	1,671
Life and health similar to life, excluding health and index-linked and unit-linked	R0320	0
Health similar to life	R0330	1,671
Life excluding health and index-linked and unit-linked	R0340	0
Life index-linked and unit-linked	R0350	0
Deposits to cedants	R0360	13,084
Insurance and intermediaries receivables	R0370	360
Reinsurance receivables	R0380	371,837
Receivables (trade, not insurance)	R0390	0
Own shares (held directly)	R0400	0
Amounts due in respect of own fund items or initial fund called up but not yet paid in	R0410	161,290
Cash and cash equivalents	R0420	22
Any other assets, not elsewhere shown	R0500	17,459,845
<b>Total assets</b>		
	Solvency II value	
	C0010	
	R0510	0
<b>Liabilities</b>	R0520	0
<b>Technical provisions – non-life</b>	R0530	0
<b>Technical provisions – non-life (excluding health)</b>	R0540	0
TP calculated as a whole	R0550	0
Best Estimate	R0560	0
Risk margin	R0570	0
Technical provisions - health (similar to non-life)	R0580	0
TP calculated as a whole	R0590	0
Best Estimate	R0600	13,432,199
Risk margin	R0610	-29,732
<b>Technical provisions - life (excluding index-linked and unit-linked)</b>	R0620	0
<b>Technical provisions - health (similar to life)</b>	R0630	-41,097
TP calculated as a whole	R0640	11,365
Best Estimate	R0650	13,461,930
Risk margin	R0660	0
<b>Technical provisions – life (excluding health and index-linked and unit-linked)</b>	R0670	13,291,096
TP calculated as a whole	R0680	170,834
Best Estimate	R0690	2,460,160
Risk margin	R0700	0
Contingent liabilities	R0710	2,438,634
Provisions other than technical provisions	R0720	21,526
Pension benefit obligations	R0730	0
Deposits from reinsurers	R0740	0
Deferred tax liabilities	R0750	26,020
Derivatives	R0760	2,507
Debts owed to credit institutions	R0770	653
Financial liabilities other than debts owed to credit institutions	R0780	0
Insurance & intermediaries payables	R0790	173,599
Reinsurance payables	R0800	0
Payables (trade, not insurance)	R0810	0
<b>Subordinated liabilities</b>	R0820	110,969
Subordinated liabilities not in BOP	R0830	0
Subordinated liabilities in BOP	R0840	118,850
Any other liabilities, not elsewhere shown	R0850	132,650
<b>Total liabilities</b>	R0860	0
	R0870	132,650
	R0880	16,564
<b>Excess of assets over liabilities</b>	R0900	16,474,170
	R1000	1,185,674





S.12.01.02  
**Life and Health SLT Technical Provisions**

in thousand EUR

	Insurance with profit participation		Index-linked and unit-linked insurance		Other life insurance			Annuities stemming from non-life insurance contracts and relating to insurance obligation other than health insurance obligations	Accepted reinsurance	Total (Life other than health insurance, incl. Unit-Linked)	Health insurance (direct business)		Annuities stemming from non-life insurance contracts and relating to health insurance obligations	Health reinsurance (reinsurance accepted)	Total (Health similar to life insurance)							
	C0020	C0030	C0040	C0050	C0060	C0070	C0080				C0090	C0100				C0150	C0160	C0170	C0180	C0190	C0200	C0210
<b>Technical provisions calculated as a whole</b>																						
Total Recoverables from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default assigned to TP as a whole	R0010	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-						
<b>Technical provisions calculated as a sum of BE and RM</b>	R0020	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-						
<b>Best Estimate</b>																						
Gross Best Estimate	R0030	13.348.350	-	2.329.944	108.690	-	57.253	-	-	15.728.730	-	41.097	-	-	-	41.097						
Total Recoverables from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default	R0080	-	-	-	-	-	1.671	-	-	1.671	-	-	-	-	-	-						
Best estimate minus recoverables from reinsurance/SPV and Finite Re - total	R0090	13.348.350	-	2.329.944	108.690	-	58.925	-	-	15.728.059	-	41.097	-	-	-	41.097						
<b>Risk Margin</b>	R0100	158.458	21.526	-	-	12.376	-	-	-	192.300	-	11.365	-	-	-	11.365						
<b>Amount of the transitional on Technical Provisions</b>																						
Technical Provisions calculated as a whole	R0110	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-						
Best estimate	R0120	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-						
Risk margin	R0130	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-						
<b>Technical provisions - total</b>	R0200	13.506.808	2.460.160	-	-	44.877	-	-	-	15.922.091	-	29.732	-	-	-	29.732						

in thousand EUR

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	<b>R0010</b>	15.892.359	-	-	78.332	-
Basic own funds	<b>R0020</b>	1.318.324	-	-	64.466	-
Eligible own funds to meet Solvency Capital Requirement	<b>R0050</b>	1.308.184	-	-	93.186	-
Solvency Capital Requirement	<b>R0090</b>	-	-	-	-	-
Eligible own funds to meet Minimum Capital Requirement	<b>R0100</b>	1.308.184	-	-	-	-
Minimum Capital Requirement	<b>R0110</b>	-	-	-	-	-

in thousand EUR

S.23.01.01

Own funds

		Total	Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	Tier 3
		C0010	C0020	C0030	C0040	C0050
<b>Basic own funds before deduction for participations in other financial sector as foreseen in article 68 of Delegated Regulation 2016/95</b>						
Ordinary share capital (gross of own shares)	R0010	569.000	569.000		0	
Share premium account related to ordinary share capital	R0030	559	559		0	
Initial funds, members' contributions or the equivalent basic own-fund item for mutual and mutual-type undertakings	R0040	0	0		0	
Subordinated mutual member accounts	R0050	0		0	0	0
Surplus funds	R0070	0	0			
Preference shares	R0090	0		0	0	0
Share premium account related to preference shares	R0110	0		0	0	0
Reconciliation reserve	R0130	609.475	609.475			
Subordinated liabilities	R0140	132.650		129.150	3.500	0
An amount equal to the value of net deferred tax assets	R0160	6.640				6.640
Other own fund items approved by the supervisory authority as basic own funds not specified above	R0180	0	0	0	0	0
<b>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</b>						
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	R0220	0				
<b>Deductions</b>						
Deductions for participations in financial and credit institutions	R0230	0	0	0	0	0
<b>Total basic own funds after deductions</b>	R0290	1.318.324	1.179.034	129.150	3.500	6.640
<b>Ancillary own funds</b>						
Unpaid and uncalled ordinary share capital callable on demand	R0300	0			0	
Unpaid and uncalled initial funds, members' contributions or the equivalent basic own fund item for mutual and mutual - type undertakings, callable on demand	R0310	0			0	
Unpaid and uncalled preference shares callable on demand	R0320	0			0	0
A legally binding commitment to subscribe and pay for subordinated liabilities on demand	R0330	0			0	0
Letters of credit and guarantees under Article 96(2) of the Directive 2009/138/EC	R0340	0			0	
Letters of credit and guarantees other than under Article 96(2) of the Directive 2009/138/EC	R0350	0			0	0
Supplementary members calls under first subparagraph of Article 96(3) of the Directive 2009/138/EC	R0360	0			0	
Supplementary members calls - other than under first subparagraph of Article 96(3) of the Directive 2009/138/EC	R0370	0			0	0
Other ancillary own funds	R0390	0			0	0
<b>Total ancillary own funds</b>	R0400	0			0	0
<b>Available and eligible own funds</b>						
<b>Total available own funds to meet the SCR</b>	R0500	1.318.324	1.179.034	129.150	3.500	6.640
<b>Total available own funds to meet the MCR</b>	R0510	1.311.684	1.179.034	129.150	3.500	
Total eligible own funds to meet the SCR	R0540	1.318.324	1.179.034	129.150	3.500	6.640
Total eligible own funds to meet the MCR	R0550	1.311.684	1.179.034	129.150	3.500	
<b>SCR</b>	R0580	935.042				
<b>MCR</b>	R0600	420.769				
<b>Ratio of Eligible own funds to SCR</b>	R0620	141%				
<b>Ratio of Eligible own funds to MCR</b>	R0640	312%				

**Reconciliation reserve**

		C0060
<b>Reconciliation reserve</b>		
Excess of assets over liabilities	R0700	1.185.674
Own shares (held directly and indirectly)	R0710	0
Foreseeable dividends, distributions and charges	R0720	0
Other basic own fund items	R0730	576.199
Adjustment for restricted own fund items in respect of matching adjustment portfolios and ring fenced funds	R0740	0
<b>Reconciliation reserve</b>	R0760	609.475
<b>Expected profits</b>		
Expected profits included in future premiums (EPIFP) - Life business	R0770	96.433
Expected profits included in future premiums (EPIFP) - Non-life business	R0780	0
<b>Total Expected profits included in future premiums (EPIFP)</b>	R0790	96.433

in thousand EUR

S.25.03.01

Solvency Capital Requirement - for undertakings on Full Internal Models

Component-specific information

(\*) Closed list of values :

- 1 (Future management actions regarding the loss-absorbing capacity of technical provisions embedded within the component)
- 2 (Future management actions regarding the loss-absorbing capacity of deferred taxes embedded within the component)
- 3 (Future management actions regarding the loss-absorbing capacity of technical provisions and deferred taxes embedded within the component)
- 4 (No embedded consideration of future management actions)

Unique number of component (*)	Components Description	Calculation of the Solvency Capital Requirement	Consideration of the future management actions regarding technical provisions and/or deferred taxes (*)
C0010	C0020	C0030	C0060
1	Market	671.477	4
7	Deferred Taxes	0	4
6	Intangible Risk	0	4
5	Operational Risk	35.176	4
4	P&C Insurance	0	4
3	Life Insurance	409.364	4
2	Credit	91.745	4

#### Calculation of Solvency Capital Requirement

		C0100
Total undiversified components	R0110	1.207.763
Diversification	R0060	-272.720
Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC	R0160	0
Solvency capital requirement excluding capital add-on	R0200	935.042
Capital add-ons already set	R0210	0
Solvency capital requirement	R0220	935.042
Other information on SCR		
Amount/estimate of the overall loss-absorbing capacity of technical provisions	R0300	0
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	0



in thousand EUR

S.28.01.01

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

**Linear formula component for non-life insurance and reinsurance obligations**

		MCR components
		C0010
MCRNL Result	R0010	

**Background information**

		Background information	
		Net (of reinsurance/SPV) best estimate and TP calculated as a whole	Net (of reinsurance) written premiums in the last 12 months
		C0020	C0030
Medical expense insurance and proportional reinsurance	R0020		
Income protection insurance and proportional reinsurance	R0030		
Workers' compensation insurance and proportional reinsurance	R0040		
Motor vehicle liability insurance and proportional reinsurance	R0050		
Other motor insurance and proportional reinsurance	R0060		
Marine, aviation and transport insurance and proportional reinsurance	R0070		
Fire and other damage to property insurance and proportional reinsurance	R0080		
General liability insurance and proportional reinsurance	R0090		
Credit and suretyship insurance and proportional reinsurance	R0100		
Legal expenses insurance and proportional reinsurance	R0110		
Assistance and proportional reinsurance	R0120		
Miscellaneous financial loss insurance and proportional reinsurance	R0130		
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**

		C0040
MCRL Result	R0200	525.877

**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	13.348.350	
Obligations with profit participation - future discretionary benefits	R0220	0	
Index-linked and unit-linked insurance obligations	R0230	2.438.634	
Other life (re)insurance and health (re)insurance obligations	R0240	0	
Total capital at risk for all life (re)insurance obligations	R0250		21.310.556

**Overall MCR calculation**

		C0070
Linear MCR	R0300	525.877
SCR	R0310	935.042
MCR cap	R0320	420.769
MCR floor	R0330	233.761
Combined MCR	R0340	420.769
Absolute floor of the MCR	R0350	3.700
<b>Minimum Capital Requirement</b>	R0400	420.769