

S.02.01.01
Balance sheet

	Solvency II value	Statutory accounts value
	C0010	C0020
Assets		
Goodwill	R0010	.
Deferred acquisition costs	R0020	.
Intangible assets	R0030	358 141 974
Deferred tax assets	R0040	0
Pension benefit surplus	R0050	.
Property, plant & equipment held for own use	R0060	42 095 802
Investments (other than assets held for index-linked and unit-linked contracts)	R0070	518 827 679 086
Property (other than for own use)	R0080	954 948 988
Holdings in related undertakings, including participations	R0090	65 394 198 931
Equities	R0100	40 321 960 003
Equities - listed	R0110	.
Equities - unlisted	R0120	.
Bonds	R0130	243 009 463 598
Government Bonds	R0140	.
Corporate Bonds	R0150	.
Structured notes	R0160	.
Collateralised securities	R0170	.
Collective Investments Undertakings	R0180	162 871 835 266
Derivatives	R0190	4 733 235 014
Deposits other than cash equivalents	R0200	1 542 037 285
Other investments	R0210	.
Assets held for index-linked and unit-linked contracts	R0220	0
Loans and mortgages	R0230	85 461 874 355
Loans on policies	R0240	.
Loans and mortgages to individuals	R0250	.
Other loans and mortgages	R0260	.
Reinsurance recoverables from:	R0270	.
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	.
Health similar to life	R0320	.
Life excluding health and index-linked and unit-linked	R0330	.
Life index-linked and unit-linked	R0340	.
Deposits to cedants	R0350	.
Insurance and intermediaries receivables	R0360	485 179 578
Reinsurance receivables	R0370	.
Receivables (trade, not insurance)	R0380	174 362 083
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	15 271 027 972
Any other assets, not elsewhere shown	R0420	897 303 855
Total assets	R0500	621 517 664 705

	Solvency II value	Statutory accounts value
	C0010	C0020
Liabilities		
Technical provisions – non-life		
Technical provisions – non-life (excluding health)		
Technical provisions calculated as a whole		
Best Estimate		
Risk margin		
Technical provisions - health (similar to non-life)		
Technical provisions calculated as a whole		
Best Estimate		
Risk margin		
Technical provisions - life (excluding index-linked and unit-linked)		
Technical provisions - health (similar to life)		
Technical provisions calculated as a whole		
Best Estimate		
Risk margin		
Technical provisions – life (excluding health and index-linked and unit-linked)		
Technical provisions calculated as a whole		
Best Estimate		
Risk margin		
Technical provisions – index-linked and unit-linked		
Technical provisions calculated as a whole		
Best Estimate		
Risk margin		
Other technical provisions		
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 Basic Own Funds		
Subordinated liabilities in Basic Own Funds		
Any other liabilities, not elsewhere shown		
Total liabilities		
Excess of assets over liabilities		
R0510		
R0520		
R0530		
R0540		
R0550		
R0560		
R0570		
R0580		
R0590		
R0600	567 615 004 410	566 229 870 865
R0610		
R0620		
R0630		
R0640		
R0650	567 615 004 410	566 229 870 865
R0660	0	
R0670	554 433 183 393	
R0680	13 181 821 017	
R0690		
R0700		
R0710		
R0720		
R0730		
R0740	0	
R0750	1 425 118 398	1 425 118 398
R0760	507 527 041	507 527 041
R0770		
R0780	1 316 528 871	546 144 133
R0790	710 046 912	599 116 637
R0800		
R0810	3 990 436 198	3 990 436 198
R0820	983 354 232	983 354 232
R0830		
R0840	1 958 173 640	1 958 173 640
R0850	8 146 530 391	7 750 407 180
R0860		
R0870	8 146 530 391	7 750 407 180
R0880	5 749 475 257	209 547 456
R0900	592 402 195 350	584 199 695 780
R1000	37 153 946 276	37 317 968 925

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Impact of long term guarantees measures and transitionals

		Impact of the LTG measures and transitionals (Step-by-step approach)									
		Amount with Long Term Guarantee measures and transitionals	Without transitional on technical provisions	Impact of transitional on technical provisions	Without transitional on interest rate	Impact of transitional on interest rate	Without volatility adjustment and without other transitional measures	Impact of volatility adjustment set to zero	Without matching adjustment and without all the others	Impact of matching adjustment set to zero	Impact of all LTG measures and transitionals
		C0010	C0020	C0030	C0040	C0050	C0060	C0070	C0080	C0090	C0100
Technical provisions	R0010	567 615 004 410	573 617 249 772	6 002 245 362	573 617 249 772	0	573 828 484 001	211 234 229	573 828 484 001	0	6 213 479 591
Basic own funds	R0020	45 300 476 667	39 298 231 305	-6 002 245 362	39 298 231 305	0	39 090 340 900	-207 890 405	39 090 340 900	0	-6 210 135 767
Excess of assets over liabilities	R0030	37 153 946 276	31 151 700 913	-6 002 245 362	31 151 700 913	0	30 943 810 508	-207 890 405	30 943 810 508	0	-6 210 135 767
Restricted own funds due to ring-fencing and matching portfolio	R0040	0	0	0	0	0	0	0	0	0	0
Eligible own funds to meet Solvency Capital Requirement	R0050	46 189 514 310	40 187 268 948	-6 002 245 362	40 187 268 948	0	40 251 832 588	64 563 640	40 251 832 588	0	-5 937 681 722
Tier 1	R0060	38 892 215 365	32 889 970 002	-6 002 245 362	32 889 970 002	0	32 682 079 597	-207 890 405	32 682 079 597	0	-6 210 135 767
Tier 2	R0070	7 297 298 945	7 297 298 945	0	7 297 298 945	0	7 569 752 991	272 454 045	7 569 752 991	0	272 454 045
Tier 3	R0080	0	0	0	0	0	0	0	0	0	0
Solvency Capital Requirement	R0090	14 594 597 890	14 594 597 890	0	14 594 597 890	0	15 139 505 981	544 908 091	15 139 505 981	0	544 908 091
Eligible own funds to meet MCR	R0100	40 108 039 546	34 105 794 183	-6 002 245 362	34 105 794 183	0	34 047 425 136	-58 369 048	34 047 425 136	0	-6 060 614 410
Minimum Capital Requirement	R0110	6 079 120 905	6 079 120 905	0	6 079 120 905	0	6 826 727 692	747 606 787	6 826 727 692	0	747 606 787

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Solvency Capital Requirement - for undertakings on Standard Formula

Article 112 Z0010

No

Market risk
 Counterparty default risk
 Life underwriting risk
 Health underwriting risk
 Non-life underwriting risk
 Diversification
 Intangible asset risk
Basic Solvency Capital Requirement

Net solvency capital requirement	Gross solvency capital requirement	Allocation from adjustments due to RFF and Matching adjustments portfolios
C0030	C0040	C0050
R0010	4 205 762 662	92 769 220 118
R0020	104 763 244	2 450 527 722
R0030	11 125 541 769	63 131 349 307
R0040	.	.
R0050	.	.
R0060	-2 564 553 885	-32 983 466 132
R0070	.	.
R0100	12 871 513 789	125 367 631 016

Calculation of Solvency Capital Requirement

Adjustment due to RFF/MAP nSCR aggregation
 Operational risk
 Loss-absorbing capacity of technical provisions
 Loss-absorbing capacity of deferred taxes
 Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC

Solvency Capital Requirement excluding capital add-on

Capital add-on already set

Solvency capital requirement

Other information on SCR

Capital requirement for duration-based equity risk sub-module
 Total amount of Notional Solvency Capital Requirements for remaining part
 Total amount of Notional Solvency Capital Requirement for ring fenced funds
 Total amount of Notional Solvency Capital Requirements for matching adjustment portfolios
 Diversification effects due to RFF nSCR aggregation for article 304
 Method used to calculate the adjustment due to RFF/MAP nSCR aggregation
 Net future discretionary benefits

C0100	
R0120	0
R0130	2 521 332 169
R0140	-112 496 117 226
R0150	-798 248 068
R0160	.
R0200	14 594 597 890
R0210	.
R0220	14 594 597 890
R0400	0
R0410	.
R0420	0
R0430	0
R0440	0
R0450	No adjustment
R0460	168 607 756 544

Approach to tax rate

Approach based on average tax rate

C0109	
R0590	Yes

Calculation of loss absorbing capacity of deferred taxes

DTA
 DTA carry forward
 DTA due to deductible temporary differences
 DTL
 LAC DT
 LAC DT justified by reversion of deferred tax liabilities
 LAC DT justified by reference to probable future taxable economic profit
 LAC DT justified by carry back, current year
 LAC DT justified by carry back, future years
 Maximum LAC DT

Before the shock	After the shock
C0110	C0120
R0600	0
R0610	0
R0620	0
R0630	0
R0640	.
R0650	.
R0660	.
R0670	.
R0680	.
R0690	.

Calculation of loss absorbing capacity of deferred taxes

DTA
 DTA carry forward
 DTA due to deductible temporary differences
 DTL
 LAC DT
 LAC DT justified by reversion of deferred tax liabilities
 LAC DT justified by reference to probable future taxable economic profit
 LAC DT justified by carry back, current year
 LAC DT justified by carry back, future years
 Maximum LAC DT

LAC DT	
C0130	
R0600	.
R0610	.
R0620	.
R0630	.
R0640	-798 248 068
R0650	.
R0660	.
R0670	.
R0680	.
R0690	0

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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 as basic own funds not specified above

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 the criteria to be classified as Solvency II own funds

Deductions

Deductions for participations in financial and credit institutions

Total basic own funds after deductions

Ancillary own funds

Unpaid and uncalled ordinary share capital callable on demand
Unpaid and uncalled initial funds, members' contributions or the equivalent basic own fund item for mutual and mutual - type undertakings, callable on demand
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) - Non- life business

Total Expected profits included in future premiums (EPIFP)

	Total	Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	Tier 3
	C0010	C0020	C0030	C0040	C0050
R0010	0	0			
R0030					
R0040	16 539 523 009	16 539 523 009			
R0050					
R0070					
R0090					
R0110					
R0130	20 614 423 267	20 614 423 267			
R0140	8 146 530 391		1 738 269 089	6 408 261 302	
R0160	0				0
R0180					
R0220					
R0230					
R0290	45 300 476 667	37 153 946 276	1 738 269 089	6 408 261 302	0
R0300					
R0310	11 534 738 390			11 534 738 390	
R0320					
R0330					
R0340					
R0350					
R0360					
R0370					
R0390					

	Total	Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	Tier 3
	C0010	C0020	C0030	C0040	C0050
R0400	11 534 738 390			11 534 738 390	
R0500	56 835 215 057	37 153 946 276	1 738 269 089	17 942 999 693	0
R0510	45 300 476 667	37 153 946 276	1 738 269 089	6 408 261 302	
R0540	46 189 514 310	37 153 946 276	1 738 269 089	7 297 298 945	0
R0550	40 108 039 546	37 153 946 276	1 738 269 089	1 215 824 181	
R0580	14 594 597 890				
R0600	6 079 120 905				
R0620	3				
R0640	7				

C0060					
	Total	Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	Tier 3
R0700	37 153 946 276				
R0710					
R0720					
R0730	16 539 523 009				
R0740	0				
R0760	20 614 423 267				
R0770	13 210 793 914				
R0780	0				
R0790	13 210 793 914				