

S.02.01.01.01 Balance sheet

|  |              | Solvency II value    | Statutory accounts value |
|--|--------------|----------------------|--------------------------|
|  |              | C0010                | C0020                    |
| <b>Assets</b>                                    |              |                      |                          |
| Goodwill   | R0010        | -                    | -                        |
| Deferred acquisition costs                       | R0020        | -                    | -                        |
| Intangible assets                                | R0030        | -                    | -                        |
| Deferred tax assets                              | R0040        | -                    | -                        |
| Pension benefit surplus                          | R0050        | -                    | -                        |
| Property, plant & equipment held for own use     | R0060        | 3 163 698            | 3 163 698                |
| Investments (other than assets held for own use) | R0070        | 959 729 771          | 959 729 771              |
| Property (other than for own use)                | R0080        | -                    | -                        |
| Holdings in related undertakings, including      | R0090        | 160 213              | 160 213                  |
| Equities   | R0100        | -                    | -                        |
| Equities - listed                                | R0110        | -                    | -                        |
| Equities - unlisted                              | R0120        | -                    | -                        |
| Bonds  | R0130        | 596 172 113          | 596 172 113              |
| Government Bonds                                 | R0140        | 360 647 515          | 360 647 515              |
| Corporate Bonds                                  | R0150        | 213 019 123          | 213 019 123              |
| Structured notes                                 | R0160        | -                    | -                        |
| Collateralised securities                        | R0170        | 22 505 475           | 22 505 475               |
| Collective Investments Undertakings              | R0180        | 336 379 856          | 336 379 856              |
| Derivatives                                      | R0190        | 825 339              | 825 339                  |
| Deposits other than cash equivalents             | R0200        | 26 192 249           | 26 192 249               |
| Other investments                                | R0210        | -                    | -                        |
| Assets held for index-linked and unit-linked     | R0220        | -                    | -                        |
| Loans and mortgages                              | R0230        | -                    | -                        |
| Loans on policies                                | R0240        | -                    | -                        |
| Loans and mortgages to individuals               | R0250        | -                    | -                        |
| Other loans and mortgages                        | R0260        | -                    | -                        |
| Reinsurance recoverables from:                   | R0270        | 32 167 700           | 34 813 003               |
| Non-life and health similar to non-life          | R0280        | 32 167 700           | 34 813 003               |
| Non-life excluding health                        | R0290        | 32 167 700           | 34 813 003               |
| Health similar to non-life                       | R0300        | -                    | -                        |
| Life and health similar to life, excluding       | R0310        | -                    | -                        |
| Health similar to life                           | R0320        | -                    | -                        |
| Life excluding health and index-linked           | R0330        | -                    | -                        |
| Life index-linked and unit-linked                | R0340        | -                    | -                        |
| Deposits to cedants                              | R0350        | -                    | -                        |
| Insurance and intermediaries receivables         | R0360        | 7 913 616            | 7 913 616                |
| Reinsurance receivables                          | R0370        | -                    | -                        |
| Receivables (trade, not insurance)               | R0380        | 423 718              | 423 718                  |
| Own shares (held directly)                       | R0390        | -                    | -                        |
| Amounts due in respect of own fund investments   | R0400        | -                    | -                        |
| Cash and cash equivalents                        | R0410        | 8 464 369            | 8 464 369                |
| Any other assets, not elsewhere shown            | R0420        | -                    | -                        |
| <b>Total assets</b>                              | <b>R0500</b> | <b>1 011 862 872</b> | <b>1 014 508 175</b>     |
| <b>Liabilities</b>                               |              |                      |                          |
| Technical provisions – non-life                  | R0510        | 68 104 605           | 47 148 339               |
| Technical provisions – non-life (excluding       | R0520        | 68 104 605           | 47 148 339               |
| Technical provisions calculated as a             | R0530        | -                    | -                        |
| Best Estimate                                    | R0540        | 43 354 890           | -                        |
| Risk margin                                      | R0550        | 24 749 715           | -                        |
| Technical provisions - health (similar to        | R0560        | -                    | -                        |
| Technical provisions calculated as a             | R0570        | -                    | -                        |
| Best Estimate                                    | R0580        | -                    | -                        |
| Risk margin                                      | R0590        | -                    | -                        |
| Technical provisions - life (excluding inc       | R0600        | -                    | -                        |
| Technical provisions - health (similar to        | R0610        | -                    | -                        |
| Technical provisions calculated as a             | R0620        | -                    | -                        |
| Best Estimate                                    | R0630        | -                    | -                        |
| Risk margin                                      | R0640        | -                    | -                        |
| Technical provisions – life (excluding           | R0650        | -                    | -                        |
| Technical provisions calculated as a             | R0660        | -                    | -                        |
| Best Estimate                                    | R0670        | -                    | -                        |
| Risk margin                                      | R0680        | -                    | -                        |
| Technical provisions – index-linked and          | R0690        | -                    | -                        |
| Technical provisions calculated as a v           | R0700        | -                    | -                        |
| Best Estimate                                    | R0710        | -                    | -                        |
| Risk margin                                      | R0720        | -                    | -                        |
| Other technical provisions                       | R0730        | -                    | -                        |
| Contingent liabilities                           | R0740        | -                    | -                        |
| Provisions other than technical provision        | R0750        | 6 923 983            | 6 923 983                |
| Pension benefit obligations                      | R0760        | 597 966              | 597 966                  |
| Deposits from reinsurers                         | R0770        | -                    | -                        |
| Deferred tax liabilities                         | R0780        | 166 042 304          | 166 042 304              |
| Derivatives                                      | R0790        | 4 536 321            | 4 536 321                |
| Debts owed to credit institutions                | R0800        | -                    | -                        |
| Financial liabilities other than debts owe       | R0810        | -                    | -                        |
| Insurance & intermediaries payables              | R0820        | -                    | -                        |
| Reinsurance payables                             | R0830        | 3 773 223            | 3 773 223                |
| Payables (trade, not insurance)                  | R0840        | 25 418 650           | 25 418 650               |
| Subordinated liabilities                         | R0850        | -                    | -                        |
| Subordinated liabilities not in Basic O          | R0860        | -                    | -                        |
| Subordinated liabilities in Basic Own F          | R0870        | -                    | -                        |
| Any other liabilities, not elsewhere show        | R0880        | 41 070 470           | 41 070 470               |
| <b>Total liabilities</b>                         | <b>R0900</b> | <b>316 467 522</b>   | <b>295 511 256</b>       |
| <b>Excess of assets over liabilities</b>         | <b>R1000</b> | <b>695 395 350</b>   | <b>718 996 918</b>       |

**S.23.01.01.01 Own funds**

|   |       | Total       | Tier 1 - unrestricted | Tier 1 - restricted | Tier 2      | Tier 3 |
|---|-------|-------------|-----------------------|---------------------|-------------|--------|
|   |       | C0010       | C0020                 | C0030               | C0040       | C0050  |
| 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)  | R0010 | -           | -                     | -                   | -           | -      |
| Share premium account related to ordinary shares  | R0030 | -           | -                     | -                   | -           | -      |
| Initial funds, members' contributions or transfers  | R0040 | -           | -                     | -                   | -           | -      |
| Subordinated mutual member accounts   | R0050 | -           | -                     | -                   | -           | -      |
| Surplus funds   | R0070 | -           | -                     | -                   | -           | -      |
| Preference shares   | R0090 | -           | -                     | -                   | -           | -      |
| Share premium account related to preference shares  | R0110 | -           | -                     | -                   | -           | -      |
| Reconciliation reserve  | R0130 | 695 395 350 | 695 395 350           | -                   | -           | -      |
| Subordinated liabilities  | R0140 | -           | -                     | -                   | -           | -      |
| An amount equal to the value of net deferred tax  | R0160 | -           | -                     | -                   | -           | -      |
| Other own fund items approved by the supervisory board  | R0180 | -           | -                     | -                   | -           | -      |
| 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   | R0220 | -           | -                     | -                   | -           | -      |
| Deductions  |       |             |                       |                     |             |        |
| Deductions for participations in financial statements   | R0230 | -           | -                     | -                   | -           | -      |
| Total basic own funds after deductions  | R0290 | 695 395 350 | 695 395 350           | -                   | -           | -      |
| Ancillary own funds   |       |             |                       |                     |             |        |
| Unpaid and uncalled ordinary share capital  | R0300 | -           | -                     | -                   | -           | -      |
| Unpaid and uncalled initial funds, members' contributions or transfers  | R0310 | -           | -                     | -                   | -           | -      |
| Unpaid and uncalled preference shares   | R0320 | -           | -                     | -                   | -           | -      |
| A legally binding commitment to subscribe to shares   | R0330 | -           | -                     | -                   | -           | -      |
| Letters of credit and guarantees under Article 17 of the Delegated Regulation 2015/35   | R0340 | -           | -                     | -                   | -           | -      |
| Letters of credit and guarantees other than those referred to in Article 17 of the Delegated Regulation 2015/35   | R0350 | -           | -                     | -                   | -           | -      |
| Supplementary members calls under first call  | R0360 | -           | -                     | -                   | -           | -      |
| Supplementary members calls - other than first call   | R0370 | 136 800 000 | -                     | -                   | 136 800 000 | -      |
| Other ancillary own funds   | R0390 | -           | -                     | -                   | -           | -      |
| Total ancillary own funds   | R0400 | 136 800 000 | -                     | -                   | 136 800 000 | -      |
| Available and eligible own funds  |       |             |                       |                     |             |        |
| Total available own funds to meet the SCR   | R0500 | 832 195 350 | 695 395 350           | -                   | 136 800 000 | -      |
| Total available own funds to meet the MCR   | R0510 | 832 195 350 | 695 395 350           | -                   | 136 800 000 | -      |
| Total eligible own funds to meet the SCR  | R0540 | 832 195 350 | 695 395 350           | -                   | 136 800 000 | -      |
| Total eligible own funds to meet the MCR  | R0550 | 716 020 112 | 695 395 350           | -                   | 20 624 762  | -      |
| SCR   | R0580 | 412 495 243 | -                     | -                   | -           | -      |
| MCR   | R0600 | 103 123 811 | -                     | -                   | -           | -      |
| Ratio of Eligible own funds to SCR  | R0620 | 202 %       | -                     | -                   | -           | -      |
| Ratio of Eligible own funds to MCR  | R0640 | 694 %       | -                     | -                   | -           | -      |

**S.25.01.01.01 Basic Solvency Capital Requirement**

**Article 112**

Z0010 No {s2c\_AO:x0}

|                                    |       | Net solvency capital requirement | Gross solvency capital requirement | Allocation from adjustments due to RFF and Matching adjustments portfolios |
|------------------------------------|-------|----------------------------------|------------------------------------|--|
|                                    |       | C0030                            | C0040                              | C0050  |
| Market risk                        | R0010 | 155 811 051                      | 155 811 051                        |  |
| Counterparty default risk          | R0020 | 3 212 301                        | 3 212 301                          |  |
| Life underwriting risk             | R0030 | -                                | -                                  |  |
| Health underwriting risk           | R0040 | -                                | -                                  |  |
| Non-life underwriting risk         | R0050 | 27 895 147                       | 27 895 147                         |  |
| Diversification                    | R0060 | 20 850 467 -                     | 20 850 467                         |  |
| Intangible asset risk              | R0070 | -                                | -                                  |  |
| Basic Solvency Capital Requirement | R0100 | 166 068 032                      | 166 068 032                        |  |

**S.25.01.01.02 Calculation of Solvency Capital Requirement**

**Article 112**

Z0010 No {s2c\_AO:x0}

|   |       | Value        |
|---|-------|--------------|
|   |       | C0100        |
| Adjustment due to RFF/MAP nSCR aggregate              | R0120 |              |
| Operational risk                                      | R0130 | 2 725 625    |
| Loss-absorbing capacity of technical provisions       | R0140 | -            |
| Loss-absorbing capacity of deferred taxes             | R0150 | - 42 198 415 |
| Capital requirement for business operated             | R0160 | -            |
| Solvency Capital Requirement excluding capital add-on | R0200 | 126 595 243  |
| Capital add-on already set                            | R0210 | 285 900 000  |
| Solvency capital requirement                          | R0220 | 412 495 243  |
| <b>Other information on SCR</b>                       |       |              |
| Capital requirement for duration-based effects        | R0400 |              |
| Total amount of Notional Solvency Capital             | R0410 | -            |
| Total amount of Notional Solvency Capital             | R0420 | -            |
| Total amount of Notional Solvency Capital             | R0430 | -            |
| Diversification effects due to RFF nSCR               | R0440 | -            |
| Method used to calculate the adjustment               | R0450 |              |
| Net future discretionary benefits                     | R0460 | -            |