

S.02.01 Balance Sheet

Solvency II value

C0010

Assets

Goodwill	R0010	
Deferred acquisition costs	R0020	
Intangible assets	R0030	0
Deferred tax assets	R0040	0
Pension benefit surplus	R0050	0
Property, plant & equipment held for own use	R0060	0
Investments (other than assets held for index-linked and unit-linked contracts)	R0070	110,815
Property (other than for own use)	R0080	0
Holdings in related undertakings, including participations	R0090	0
<i>Equities</i>	<i>R0100</i>	
Equities - listed	R0110	0
Equities - unlisted	R0120	0
<i>Bonds</i>	<i>R0130</i>	<i>90,834</i>
Government Bonds	R0140	26,052
Corporate Bonds	R0150	32,712
Structured notes	R0160	0
Collateralised securities	R0170	32,069
Collective Investments Undertakings	R0180	19,912
Derivatives	R0190	0
Deposits other than cash equivalents	R0200	0
Other investments	R0210	69
Assets held for index-linked and unit-linked contracts	R0220	1,582,546
Loans and mortgages	R0230	143,493
Loans on policies	R0240	209
Loans and mortgages to individuals	R0250	31,565
Other loans and mortgages	R0260	111,719
Reinsurance recoverables from:	R0270	
Non-life and health similar to non-life	R0280	
Non-life excluding health	R0290	0
Health similar to non-life	R0300	0
Life and health similar to life, excluding health and unit-linked	R0310	
Health similar to life	R0320	0
Life excluding health and index-linked and unit-linked	R0330	0
Life index-linked and unit-linked	R0340	0
Deposits to cedants	R0350	0
Insurance and intermediaries receivables	R0360	6,387
Reinsurance receivables	R0370	0
Receivables (trade, not insurance)	R0380	-3
Own shares (held directly)	R0390	
yet paid in	R0400	0
Cash and cash equivalents	R0410	25,046
Any other assets, not elsewhere shown	R0420	0
Total assets	R0500	1,868,284

Liabilities

Technical provisions - non-life	R0510	
Technical provisions - non-life (excluding health)	R0520	
Technical provisions calculated as a whole	R0530	0
Best Estimate	R0540	0
Risk margin	R0550	0
Technical provisions - health (similar to non-life)	R0560	
Technical provisions calculated as a whole	R0570	0
Best Estimate	R0580	0
Risk margin	R0590	0
Technical provisions - life (excluding index-linked and unit-linked)	R0600	
Technical provisions - health (similar to life)	R0610	
Technical provisions calculated as a whole	R0620	0
Best estimate	R0630	0
Risk margin	R0640	0
unit-linked)	R0650	
Technical provisions calculated as a whole	R0660	0
Best Estimate	R0670	0
Risk margin	R0680	0
Technical provisions - index-linked and unit-linked	R0690	1,580,333
Technical provisions calculated as a whole	R0700	0
Best Estimate	R0710	1,560,195
Risk margin	R0720	20,138
Other technical provisions	R0730	
Contingent liabilities	R0740	0
Provisions other than technical provisions	R0750	0
Pension benefit obligations	R0760	0
Deposits from reinsurers	R0770	0
Deferred tax liabilities	R0780	16,853
Derivatives	R0790	1,537
Debts owed to credit institutions	R0800	
Financial liabilities other than debts owed to credit institutions	R0810	
Insurance & intermediaries payables	R0820	36,293
Reinsurance payables	R0830	0
Payables (trade, not insurance)	R0840	4,419
Subordinated liabilities	R0850	
Subordinated liabilities not in Basic Own Funds	R0860	0
Subordinated liabilities in Basic Own Funds	R0870	0
Any other liabilities, not elsewhere shown	R0880	0
Total liabilities	R0900	1,639,435
Excess of assets over liabilities	R1000	228,848

S.05.01 Premiums, claims and expenses by line of business

		Line of Business for: life insurance obligations			Total
		Insurance with profit participation	Index-linked and unit-linked insurance	Other life insurance	
		C0220	C0230	C0240	
Premiums written					
Gross	R1410	0	25,216	0	25,216
Reinsurers' share	R1420	0	11	0	11
Net	R1500		25,204		25,204
Premiums earned					
Gross	R1510	0	25,216	0	25,216
Reinsurers' share	R1520	0	11	0	11
Net	R1600		25,204		25,204
Claims incurred					
Gross	R1610	0	201,582	0	201,582
Reinsurers' share	R1620	0	0	0	0
Net	R1700		201,582		201,582
Changes in other technical provisions					
Gross	R1710	0	0	0	0
Reinsurers' share	R1720	0	0	0	0
Net	R1800				0
Expenses incurred	R1900		979		979
Other expenses	R2500				0
Total expenses	R2600				979

S.05.02 Premiums, claims and expenses by country

		Home Country	Total Top 5 and home country
		C0150	C0210
		C0220	C0280
		C0220	C0280
	R01400		
Premiums written			
Gross	R1410	25,216	25,216
Reinsurers' share	R1420	11	11
Net	R1500	25,204	25,204
Premiums earned			
Gross	R1510	25,216	25,216
Reinsurers' share	R1520	11	11
Net	R1600	25,204	25,204
Claims incurred			
Gross	R1610	201,582	201,582
Reinsurers' share	R1620	0	0
Net	R1700	201,582	201,582
Changes in other technical provisions			
Gross	R1710	0	0
Reinsurers' share	R1720	0	0
Net	R1800		0
Expenses incurred	R1900	979	979
Other expenses	R2500		
Total expenses	R2600		979

S.12.01 Life and Health SLT Technical Provisions

		Insurance with profit participation	Index-linked and unit-linked insurance			Other life insurance			Total (Life other than health insurance, including Unit-Linked)
				Contracts without options and guarantees	Contracts with options or guarantees		Contracts without options and guarantees	Contracts with options or guarantees	
			C0020	C0030	C0040	C0050	C0060	C0070	
Technical provisions calculated as a whole	R0010	0	0			0			0
Total Recoverables from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default associated to TP as a whole	R0020								0
Technical provisions calculated as a sum of BE and RM									
Best Estimate									
Gross Best Estimate	R0030	0		1,276,867	283,328		0	0	1,560,195
Total Recoverables from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default	R0080	0		0	0		0	0	0
Best estimate minus recoverables from reinsurance/SPV and Finite Re - total	R0090			1,276,867	283,328				1,560,195
Risk Margin	R0100	0	20,138			0			20,138
Amount of the transitional on Technical Provisions									
Technical Provisions calculated as a whole	R0110								0
Best estimate	R0120								0
Risk margin	R0130								0
Technical provisions - total	R0200		1,580,333						1,580,333

S.22.01 Impact of long term guarantees measures and transitionals

		Amount with Long Term Guarantee measures and transitionals	Impact of transitional on technical	Impact of transitional on interest rate	Impact of volatility adjustment set	Impact of matching adjustment set to
		C0010	C0030	C0050	C0070	C0090
Technical provisions	R0010	1,580,333			34	
Basic own funds	R0020	124,095			-26	
Eligible own funds to meet Solvency Capital Requirement	R0050	124,095			-26	
Solvency Capital Requirement	R0090	45,039			28	
Eligible own funds to meet Minimum Capital Requirement	R0100	124,095			-26	
Minimum Capital Requirement	R0110	11,738			66	

S.23.01 Own funds

		Total C0010	Tier 1 - unrestricted C0020	Tier 1 - restricted C0030	Tier 2 C0040	Tier 3 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	910	910		0	
Share premium account related to ordinary share capital	R0030	-2	-2		0	
Initial funds, members' contributions or the equivalent basic own - fund item for mutual and mutual-type undertakings	R0040					
Subordinated mutual member accounts	R0050					
Surplus funds	R0070					
Preference shares	R0090					
Share premium account related to preference shares	R0110					
Reconciliation reserve	R0130	227,941	227,941			
Subordinated liabilities	R0140				0	0
An amount equal to the value of net deferred tax assets	R0160					0
Other own fund items approved by the supervisory authority as basic own funds not specified above	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 that should not be represented by the reconciliation reserve and do not meet the criteria to be classified as Solvency II own funds	R0220	104,753				
Deductions						
Deductions for participations in financial and credit institutions	R0230		0			
Total basic own funds after deductions	R0290	124,095	124,095			
Ancillary own funds						
Unpaid and uncalled ordinary share capital callable on demand	R0300					
Unpaid and uncalled initial funds, members' contributions or the equivalent basic own fund item for mutual and mutual - type undertakings, callable on demand	R0310					
Unpaid and uncalled preference shares callable on demand	R0320					
A legally binding commitment to subscribe and pay for subordinated liabilities on demand	R0330					
Letters of credit and guarantees under Article 96(2) of the Directive 2009/138/EC	R0340					
Letters of credit and guarantees other than under Article 96(2) of the Directive 2009/138/EC	R0350					
Supplementary members calls under first subparagraph of Article 96(3) of the Directive 2009/138/EC	R0360					
Supplementary members calls - other than under first subparagraph of Article 96(3) of the Directive 2009/138/EC	R0370					
Other ancillary own funds	R0390					
Total ancillary own funds	R0400					
Available and eligible own funds						
Total available own funds to meet the SCR	R0500	124,095	124,095			
Total available own funds to meet the MCR	R0510	124,095	124,095			
Total eligible own funds to meet the SCR	R0540	124,095	124,095			
Total eligible own funds to meet the MCR	R0550	124,095	124,095			
SCR	R0580	45,039				
MCR	R0600	11,738				
Ratio of Eligible own funds to SCR	R0620	275.53%				
Ratio of Eligible own funds to MCR	R0640	1057.25%				
Reconciliation reserve						
Excess of assets over liabilities	R0700	228,848				
Own shares (held directly and indirectly)	R0710	0				
Foreseeable dividends, distributions and charges	R0720	0				

Other basic own fund items	R0730	908	
Adjustment for restricted own fund items in respect of matching adjustment portfolios and ring fenced funds	R0740		
Reconciliation reserve	R0760	227,941	
Expected profits			
Expected profits included in future premiums (EPIFP) - Life Business	R0770	16,191	
Expected profits included in future premiums (EPIFP) - Non- life business	R0780	0	
Total Expected profits included in future premiums (EPIFP)	R0790	16,191	

S.25.02 Solvency Capital Requirement - for undertakings using the standard formula and partial internal model

Unique number of component	Components description	Calculation of the Solvency Capital Requirement	Amount modelled
C0010	C0020	C0030	C0070
1	Market risk (SF)	1,124	
2	Market risk (IM)	13,390	13,390
3	Counterparty default risk (SF)	2,294	
4	Counterparty default risk (IM)		
5	Life underwriting risk (SF)	51,982	
6	Life underwriting risk (IM)	2,269	2,269
7	Health underwriting risk (SF)		
8	Health underwriting risk (IM)		
9	Non-life underwriting risk (SF)		
10	Non-life underwriting risk (IM)		
11	Intangible asset risk (SF)		
12	Intangible asset risk (IM)		
13	Operational risk (SF)	1,476	
14	Operational risk (IM)		
15	LAC Technical Provisions (negative amount) (SF)		
16	LAC Technical Provisions (negative amount) (IM)		
17	LAC Deferred Taxes (negative amount)	-14,623	

Calculation of Solvency Capital Requirement

		C0100
Total undiversified components	R0110	57,912
Diversification	R0060	-12,873
Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC	R0160	
Solvency Capital Requirement excluding capital add-on	R0200	45,039
Capital add-ons already set	R0210	
Solvency capital requirement	R0220	45,039
Other information on SCR		
Amount/estimate of the overall loss-absorbing capacity of technical provisions	R0300	
Amount/estimate of the overall loss-absorbing capacity of deferred taxes	R0310	-14,623
Capital requirement for duration-based equity risk sub-module	R0400	
Total amount of Notional Solvency Capital Requirements for remaining part	R0410	
Total amount of Notional Solvency Capital Requirements 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	

Approach to tax rate

		Yes/No
		C0109
Approach based on average tax rate	R0590	2 - No

Calculation of loss absorbing capacity of deferred taxes

		LAC DT
		C0130
Amount/estimate of LAC DT	R0640	-14,623
Amount/estimate of LAC DT justified by reversion of deferred tax liabilities	R0650	-14,623
Amount/estimate of LAC DT justified by reference to probable future taxable economic profit	R0660	
Amount/estimate of AC DT justified by carry back, current year	R0670	
Amount/estimate of LAC DT justified by carry back, future years	R0680	
Amount/estimate of Maximum LAC DT	R0690	-15,393

S.28.01 Minimum Capital Requirement - Only life or only non-life insurance or reinsurance activity

Linear formula component for life insurance and reinsurance obligations

MCR calculation Life		Life activities	
		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		
Obligations with profit participation - future discretionary benefits	R0220		
Index-linked and unit-linked insurance obligations	R0230	1,560,195	
Other life (re)insurance and health (re)insurance obligations	R0240		
Total capital at risk for all life (re)insurance obligations	R0250		1,166,026

		Non-life activities	Life activities
		C0010	C0040
MCRNL Result	R0010		
MCRL Result	R0200		11,738

Overall MCR calculation

Linear MCR	R0300
SCR	R0310
MCR cap	R0320
MCR floor	R0330
Combined MCR	R0340
Absolute floor of the MCR	R0350

Minimum Capital Requirement	R0400
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C0070
11,738
45,039
20,267
11,260
11,738
3,700
C0070
11,738