

## Annexe 2 : Etats annuels quantitatifs (QRT) 2019

|   |    |
|---|----|
| S.02.01.02 : Bilan  | 1  |
| S.05.01.02 : Primes, sinistres et dépenses par ligne d'activité   | 2  |
| S.05.02.01 : Primes, sinistres et dépenses par pays   | 3  |
| S.12.01.02 : Provisions techniques d'assurance vie et d'assurance santé exercée sur une base technique similaire à celle de l'assurance vie                   | 4  |
| S.17.01.02 : Provisions techniques non-vie  | 5  |
| S.19.01.21 : Sinistres en non-vie   | 6  |
| S.22.01.21 : Impact des mesures relatives aux garanties de long terme et des mesures transitoires   | 7  |
| S.23.01.01 : Fonds propres  | 8  |
| S.25.01.21 : Capital de solvabilité requis — pour les entreprises qui utilisent un modèle standard  | 9  |
| S.28.01.01 : Minimum de capital requis — Activités d'assurance ou de réassurance vie uniquement ou activités d'assurance ou de réassurance non-vie uniquement | 10 |

**S.02.01.02**  
**Balance sheet**

in EUR

|  | Solvency II value |                       |
|--|-------------------|-----------------------|
|  | C0010             |                       |
| <b>Assets</b>  | <b>R0030</b>      | -                     |
| Intangible assets  | R0040             | -                     |
| Deferred tax assets  | R0050             | -                     |
| Pension benefit surplus  | R0060             | 192 962,00            |
| Property, plant & equipment held for own use   | R0070             | 168 260 262,00        |
| <b>Investments (other than assets held for index-linked and unit-linked contracts)</b> | <b>R0080</b>      | -                     |
| Property (other than for own use)  | R0090             | -                     |
| Holdings in related undertakings, including participations                             | R0100             | 11 226 468,00         |
| <b>Equities</b>  | R0110             | 11 219 138,00         |
| Equities - listed  | R0120             | 7 330,00              |
| Equities - unlisted  | R0130             | 142 051 625,00        |
| <b>Bonds</b>   | R0140             | 43 586 829,00         |
| Government Bonds   | R0150             | 98 262 888,00         |
| Corporate Bonds  | R0160             | 201 908,00            |
| Structured notes   | R0170             | -                     |
| Collateralised securities  | R0180             | 14 982 167,00         |
| Collective Investments Undertakings  | R0190             | 2,00                  |
| Derivatives  | R0200             | -                     |
| Deposits other than cash equivalents   | R0210             | -                     |
| Other investments  | R0220             | -                     |
| Assets held for index-linked and unit-linked contracts                                 | R0230             | 156 000,00            |
| <b>Loans and mortgages</b>   | R0240             | -                     |
| Loans on policies  | R0250             | -                     |
| Loans and mortgages to individuals   | R0260             | 156 000,00            |
| Other loans and mortgages  | R0270             | 935 158,00            |
| <b>Reinsurance recoverables from:</b>  | R0280             | 935 158,00            |
| Non-life and health similar to non-life  | R0290             | 935 158,00            |
| Non-life excluding health  | R0300             | -                     |
| Health similar to non-life   | R0310             | -                     |
| Life and health similar to life, excluding health and index-linked and unit-linked     | R0320             | -                     |
| Health similar to life   | R0330             | -                     |
| Life excluding health and index-linked and unit-linked                                 | R0340             | -                     |
| Life index-linked and unit-linked  | R0350             | 774 330,00            |
| Deposits to cedants  | R0360             | 10 643 431,00         |
| Insurance and intermediaries receivables   | R0370             | -                     |
| Reinsurance receivables  | R0380             | 4 487 152,00          |
| 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             | 16 982 673,00         |
| Cash and cash equivalents  | R0420             | 276 923,00            |
| Any other assets, not elsewhere shown  | R0500             | 202 708 891,00        |
| <b>Total assets</b>  | <b>R0500</b>      | <b>202 708 891,00</b> |
|  | Solvency II value |                       |
|  | C0010             |                       |
| <b>Liabilities</b>   | <b>R0510</b>      | <b>73 330 095,00</b>  |
| <b>Technical provisions – non-life</b>   | <b>R0520</b>      | <b>73 330 095,00</b>  |
| <b>Technical provisions – non-life (excluding health)</b>                              | R0530             | -                     |
| TP calculated as a whole   | R0540             | 67 818 929,00         |
| Best Estimate  | R0550             | 5 511 166,00          |
| Risk margin  | R0560             | -                     |
| Technical provisions - health (similar to non-life)                                    | R0570             | -                     |
| TP calculated as a whole   | R0580             | -                     |
| Best Estimate  | R0590             | -                     |
| Risk margin  | R0600             | -                     |
| <b>Technical provisions - life (excluding index-linked and unit-linked)</b>            | R0610             | -                     |
| <b>Technical provisions - health (similar to life)</b>                                 | R0620             | -                     |
| TP calculated as a whole   | R0630             | -                     |
| Best Estimate  | R0640             | -                     |
| Risk margin  | R0650             | -                     |
| <b>Technical provisions – life (excluding health and index-linked and unit-linked)</b> | R0660             | -                     |
| TP calculated as a whole   | R0670             | -                     |
| Best Estimate  | R0680             | -                     |
| Risk margin  | R0690             | -                     |
| <b>Technical provisions – index-linked and unit-linked</b>                             | R0700             | -                     |
| TP calculated as a whole   | R0710             | -                     |
| Best Estimate  | R0720             | -                     |
| Risk margin  | R0740             | -                     |
| Contingent liabilities   | R0750             | 3 002 676,00          |
| Provisions other than technical provisions   | R0760             | 5 421 330,00          |
| Pension benefit obligations  | R0770             | 4 991 038,00          |
| Deposits from reinsurers   | R0780             | 2 389 634,00          |
| Deferred tax liabilities   | R0790             | -                     |
| Derivatives  | R0800             | -                     |
| Debts owed to credit institutions  | R0810             | -                     |
| Financial liabilities other than debts owed to credit institutions                     | R0820             | 2 543 926,00          |
| Insurance & intermediaries payables  | R0830             | 11 600 857,00         |
| Reinsurance payables   | R0840             | 12 666 902,00         |
| Payables (trade, not insurance)  | R0850             | -                     |
| <b>Subordinated liabilities</b>  | R0860             | -                     |
| Subordinated liabilities not in BOF  | R0870             | -                     |
| Subordinated liabilities in BOF  | R0880             | 3 452 945,00          |
| Any other liabilities, not elsewhere shown   | R0900             | 119 399 403,00        |
| <b>Total liabilities</b>   | <b>R0900</b>      | <b>119 399 403,00</b> |
| <b>Excess of assets over liabilities</b>   | <b>R1000</b>      | <b>83 309 488,00</b>  |



## S.05.02.01

## Premiums, claims and expenses by country

| in EUR   |       | 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 |                              |
| R0010  |       | C0080          | C0090  | C0100 | C0110 | C0120 | C0130 | C0140                        |
| <b>Premiums written</b>                        |       |                |  |       |       |       |       |                              |
| Gross - Direct Business                        | R0110 | 131 227 337,00 | -  | -     | -     | -     | -     | 131 227 337,00               |
| Gross - Proportional reinsurance accepted      | R0120 | 3 268 024,00   | -  | -     | -     | -     | -     | 3 268 024,00                 |
| Gross - Non-proportional reinsurance accepted  | R0130 | 279 317,00     | -  | -     | -     | -     | -     | 279 317,00                   |
| Reinsurers' share                              | R0140 | 23 763 500,58  | -  | -     | -     | -     | -     | 23 763 500,58                |
| Net  | R0200 | 111 011 177,42 | -  | -     | -     | -     | -     | 111 011 177,42               |
| <b>Premiums earned</b>                         |       |                |  |       |       |       |       |                              |
| Gross - Direct Business                        | R0210 | 132 569 590,00 | -  | -     | -     | -     | -     | 132 569 590,00               |
| Gross - Proportional reinsurance accepted      | R0220 | 3 272 842,00   | -  | -     | -     | -     | -     | 3 272 842,00                 |
| Gross - Non-proportional reinsurance accepted  | R0230 | 279 317,00     | -  | -     | -     | -     | -     | 279 317,00                   |
| Reinsurers' share                              | R0240 | 23 763 500,58  | -  | -     | -     | -     | -     | 23 763 500,58                |
| Net  | R0300 | 112 358 248,42 | -  | -     | -     | -     | -     | 112 358 248,42               |
| <b>Claims incurred</b>                         |       |                |  |       |       |       |       |                              |
| Gross - Direct Business                        | R0310 | 36 322 627,00  | -  | -     | -     | -     | -     | 36 322 627,00                |
| Gross - Proportional reinsurance accepted      | R0320 | 1 374 222,00   | -  | -     | -     | -     | -     | 1 374 222,00                 |
| Gross - Non-proportional reinsurance accepted  | R0330 | 141 264,00     | -  | -     | -     | -     | -     | 141 264,00                   |
| Reinsurers' share                              | R0340 | 3 883 184,76   | -  | -     | -     | -     | -     | 3 883 184,76                 |
| Net  | R0400 | 33 954 928,24  | -  | -     | -     | -     | -     | 33 954 928,24                |
| <b>Changes in other technical provisions</b>   |       |                |  |       |       |       |       |                              |
| Gross - Direct Business                        | R0410 | -              | -  | -     | -     | -     | -     | -                            |
| Gross - Proportional reinsurance accepted      | R0420 | -              | -  | -     | -     | -     | -     | -                            |
| Gross - Non- proportional reinsurance accepted | R0430 | -              | -  | -     | -     | -     | -     | -                            |
| Reinsurers' share                              | R0440 | -              | -  | -     | -     | -     | -     | -                            |
| Net  | R0500 | -              | -  | -     | -     | -     | -     | -                            |
| Expenses incurred                              | R0550 | 62 891 410,93  | -  | -     | -     | -     | -     | 62 891 410,93                |
| Other expenses                                 | R1200 | -              | -  | -     | -     | -     | -     | -                            |
| Total expenses                                 | R1300 | -              | -  | -     | -     | -     | -     | 62 891 410,93                |

|  |       | Home Country | Top 5 countries (by amount of gross premiums written) - life obligations |       |       |       |       | Total Top 5 and home country |
|--|-------|--------------|--|-------|-------|-------|-------|------------------------------|
|  |       |              | C0150  | C0160 | C0170 | C0180 | C0190 |                              |
| R1400  |       | C0220        | C0230  | C0240 | C0250 | C0260 | C0270 | C0280                        |
| <b>Premiums written</b>                      |       |              |  |       |       |       |       |                              |
| Gross  | R1410 | -            | -  | -     | -     | -     | -     | -                            |
| Reinsurers' share                            | R1420 | -            | -  | -     | -     | -     | -     | -                            |
| Net  | R1500 | -            | -  | -     | -     | -     | -     | -                            |
| <b>Premiums earned</b>                       |       |              |  |       |       |       |       |                              |
| Gross  | R1510 | -            | -  | -     | -     | -     | -     | -                            |
| Reinsurers' share                            | R1520 | -            | -  | -     | -     | -     | -     | -                            |
| Net  | R1600 | -            | -  | -     | -     | -     | -     | -                            |
| <b>Claims incurred</b>                       |       |              |  |       |       |       |       |                              |
| Gross  | R1610 | -            | -  | -     | -     | -     | -     | -                            |
| Reinsurers' share                            | R1620 | -            | -  | -     | -     | -     | -     | -                            |
| Net  | R1700 | -            | -  | -     | -     | -     | -     | -                            |
| <b>Changes in other technical provisions</b> |       |              |  |       |       |       |       |                              |
| Gross  | R1710 | -            | -  | -     | -     | -     | -     | -                            |
| Reinsurers' share                            | R1720 | -            | -  | -     | -     | -     | -     | -                            |
| Net  | R1800 | -            | -  | -     | -     | -     | -     | -                            |
| Expenses incurred                            | R1900 | -            | -  | -     | -     | -     | -     | -                            |
| Other expenses                               | R2500 | -            | -  | -     | -     | -     | -     | -                            |
| Total expenses                               | R2600 | -            | -  | -     | -     | -     | -     | -                            |

in EUR

Technical provisions calculated as a whole  
Total Recoverables from reinsurance/SPV and Finke Re after the adjustment for expected losses due to counterparty default associated to TP as a whole

Technical provisions calculated as a sum of BE and RM

Best estimate

Premium revisions

Gross

Total recoverable from reinsurance/SPV and Finke Re after the adjustment for expected losses due to counterparty default

Net Best Estimate of Claims Provisions

Net Best Estimate of Premium Provisions

Claims provisions

Gross

Total recoverable from reinsurance/SPV and Finke Re after the adjustment for expected losses due to counterparty default

Net Best Estimate of Claims Provisions

Total Best estimate - gross

Total Best estimate - net

Risk margin

Amount of the transitional on Technical Provisions

Technical Provisions calculated as a whole

Best estimate

Risk margin

Technical provisions - total

Technical provisions - total

Recoverable from reinsurance contracts/SPV and Finke Re after the adjustment for expected losses due to counterparty default - total

Technical provisions minus recoverables from reinsurance/SPV and Finke Re - total

|       | Direct business and accepted proportional reinsurance |                             |                                 |                                   |                       |  |   |                             |                                 |                          |            | Accepted non-proportional reinsurance |                                     |                                       |   | Total Non-Life obligation |                                       |               |
|-------|---|-----------------------------|---------------------------------|-----------------------------------|-----------------------|--|---|-----------------------------|---------------------------------|--------------------------|------------|---------------------------------------|-------------------------------------|---------------------------------------|---|---------------------------|---------------------------------------|---------------|
|       | 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          | 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         |
| R0110 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | -                        | -          | -                                     | -                                   | -                                     | -   | -                         | -                                     | -             |
| R0150 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | -                        | -          | -                                     | -                                   | -                                     | -   | -                         | -                                     | -             |
| R0160 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | 9 190 525,00             | -          | -                                     | -                                   | -                                     | -   | -                         | 8 309,00                              | 9 182 216,00  |
| R0140 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | 3 164 753,00             | -          | -                                     | -                                   | -                                     | -   | -                         | -                                     | 3 164 753,00  |
| R0130 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | 12 355 278,00            | -          | -                                     | -                                   | -                                     | -   | -                         | 8 309,00                              | 12 346 969,00 |
| R0160 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | 58 498 330,00            | -          | -                                     | -                                   | -                                     | -   | -                         | 138 383,00                            | 58 636 713,00 |
| R0240 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | 4 099 911,00             | -          | -                                     | -                                   | -                                     | -   | -                         | -                                     | 4 099 911,00  |
| R0250 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | 54 398 419,00            | -          | -                                     | -                                   | -                                     | -   | -                         | 138 383,00                            | 54 536 802,00 |
| R0260 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | 67 688 855,00            | -          | -                                     | -                                   | -                                     | -   | -                         | 130 074,00                            | 67 818 929,00 |
| R0270 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | 66 753 697,00            | -          | -                                     | -                                   | -                                     | -   | -                         | 130 074,00                            | 66 883 771,00 |
| R0280 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | 5 500 448,00             | -          | -                                     | -                                   | -                                     | -   | -                         | 10 718,00                             | 5 511 166,00  |
| R0290 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | -                        | -          | -                                     | -                                   | -                                     | -   | -                         | -                                     | -             |
| R0300 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | -                        | -          | -                                     | -                                   | -                                     | -   | -                         | -                                     | -             |
| R0310 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | -                        | -          | -                                     | -                                   | -                                     | -   | -                         | -                                     | -             |
| R0320 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | 73 189 303,00            | -          | -                                     | -                                   | -                                     | -   | -                         | 140 792,00                            | 73 330 095,00 |
| R0330 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | 935 158,00               | -          | -                                     | -                                   | -                                     | -   | -                         | -                                     | 935 158,00    |
| R0340 | -   | -                           | -                               | -                                 | -                     | -  | -   | -                           | -                               | 72 254 145,00            | -          | -                                     | -                                   | -                                     | -   | -                         | 140 792,00                            | 72 394 937,00 |

S.19.01.21

Non-life Insurance Claims Information

Total Non-Life Business

|                                   |       |    |
|-----------------------------------|-------|----|
| Accident year / Underwriting year | Z0020 | AY |
|-----------------------------------|-------|----|

Gross Claims Paid (non-cumulative)  
(absolute amount)

| Year  | Development year |               |              |              |              |              |            |            |            |            | 10 & +    | In Current year | Sum of years (cumulative) |               |                |
|-------|------------------|---------------|--------------|--------------|--------------|--------------|------------|------------|------------|------------|-----------|-----------------|---------------------------|---------------|----------------|
|       | 0                | 1             | 2            | 3            | 4            | 5            | 6          | 7          | 8          | 9          |           |                 |                           | C0110         | C0170          |
|       | C0010            | C0020         | C0030        | C0040        | C0050        | C0060        | C0070      | C0080      | C0090      | C0100      |           |                 |                           |               |                |
| Prior | R0100            |               |              |              |              |              |            |            |            |            |           | 65 043,00       | R0100                     | 65 043,00     | 65 043,00      |
| N-9   | R0160            | 18 047 542,00 | 7 117 168,00 | 3 192 478,00 | 2 075 677,00 | 1 128 564,00 | 494 923,00 | 288 639,00 | 205 093,00 | 125 820,00 | 18 908,00 |                 | R0160                     | 18 908,00     | 32 694 812,00  |
| N-8   | R0170            | 20 379 450,00 | 6 781 812,00 | 3 804 153,00 | 1 936 330,00 | 975 736,00   | 543 137,00 | 321 769,00 | 128 911,00 | 53 289,00  |           |                 | R0170                     | 53 289,00     | 34 924 587,00  |
| N-7   | R0180            | 18 997 098,00 | 7 931 434,00 | 3 487 135,00 | 1 995 090,00 | 982 232,00   | 433 839,00 | 289 706,00 | 130 669,00 |            |           |                 | R0180                     | 130 669,00    | 34 247 203,00  |
| N-6   | R0190            | 21 308 091,00 | 8 843 343,00 | 3 802 646,00 | 2 073 899,00 | 1 039 715,00 | 420 595,00 | 206 886,00 |            |            |           |                 | R0190                     | 206 886,00    | 37 695 175,00  |
| N-5   | R0200            | 24 200 629,00 | 8 422 912,00 | 3 609 657,00 | 1 830 879,00 | 881 927,00   | 525 821,00 |            |            |            |           |                 | R0200                     | 525 821,00    | 39 471 825,00  |
| N-4   | R0210            | 26 201 495,00 | 8 878 684,00 | 3 259 498,00 | 1 461 791,00 | 888 816,00   |            |            |            |            |           |                 | R0210                     | 888 816,00    | 40 690 284,00  |
| N-3   | R0220            | 27 255 208,00 | 7 289 626,00 | 2 912 095,00 | 1 492 949,00 |              |            |            |            |            |           |                 | R0220                     | 1 492 949,00  | 38 949 878,00  |
| N-2   | R0230            | 26 524 091,00 | 8 421 794,00 | 2 873 661,00 |              |              |            |            |            |            |           |                 | R0230                     | 2 873 661,00  | 37 819 546,00  |
| N-1   | R0240            | 26 967 616,00 | 8 089 924,00 |              |              |              |            |            |            |            |           |                 | R0240                     | 8 089 924,00  | 35 057 540,00  |
| N     | R0250            | 27 697 263,00 |              |              |              |              |            |            |            |            |           |                 | R0250                     | 27 697 263,00 | 27 697 263,00  |
|       | Total            |               |              |              |              |              |            |            |            |            |           |                 | R0260                     | 42 043 229,00 | 359 313 156,00 |

Gross undiscounted Best Estimate Claims Provisions  
(absolute amount)

| Year  | Development year |               |               |              |              |              |              |            |            |            | 10 & +     | Year end (discounted data) |       |               |
|-------|------------------|---------------|---------------|--------------|--------------|--------------|--------------|------------|------------|------------|------------|----------------------------|-------|---------------|
|       | 0                | 1             | 2             | 3            | 4            | 5            | 6            | 7          | 8          | 9          |            |                            | C0300 | C0360         |
|       | C0200            | C0210         | C0220         | C0230        | C0240        | C0250        | C0260        | C0270      | C0280      | C0290      |            |                            |       |               |
| Prior | R0100            |               |               |              |              |              |              |            |            |            |            | 214 061,00                 | R0100 | 215 328,00    |
| N-9   | R0160            | 14 419 707,00 | 7 548 538,00  | 5 472 201,00 | 3 680 619,00 | 2 553 719,00 | 1 120 796,00 | 504 561,00 | 274 485,00 | 186 164,00 | 133 285,00 |                            | R0160 | 134 026,00    |
| N-8   | R0170            | 16 386 811,00 | 10 364 158,00 | 6 310 671,00 | 4 397 617,00 | 1 848 881,00 | 832 381,00   | 438 882,00 | 291 932,00 | 140 601,00 |            |                            | R0170 | 141 338,00    |
| N-7   | R0180            | 18 111 518,00 | 10 958 217,00 | 7 685 031,00 | 3 095 863,00 | 1 313 433,00 | 768 115,00   | 474 979,00 | 246 306,00 |            |            |                            | R0180 | 247 163,00    |
| N-6   | R0190            | 16 698 714,00 | 8 928 311,00  | 5 694 048,00 | 2 613 897,00 | 1 445 333,00 | 920 755,00   | 506 855,00 |            |            |            |                            | R0190 | 508 217,00    |
| N-5   | R0200            | 16 895 204,00 | 9 675 282,00  | 4 249 690,00 | 2 520 683,00 | 1 560 388,00 | 875 224,00   |            |            |            |            |                            | R0200 | 877 578,00    |
| N-4   | R0210            | 17 481 426,00 | 3 329 358,00  | 4 953 468,00 | 2 750 838,00 | 1 450 979,00 |              |            |            |            |            |                            | R0210 | 1 455 352,00  |
| N-3   | R0220            | 19 361 079,00 | 8 236 549,00  | 6 106 090,00 | 2 365 760,00 |              |              |            |            |            |            |                            | R0220 | 2 373 323,00  |
| N-2   | R0230            | 18 775 748,00 | 9 377 252,00  | 5 297 038,00 |              |              |              |            |            |            |            |                            | R0230 | 5 315 697,00  |
| N-1   | R0240            | 15 391 293,00 | 7 869 816,00  |              |              |              |              |            |            |            |            |                            | R0240 | 7 898 842,00  |
| N     | R0250            | 21 626 297,00 |               |              |              |              |              |            |            |            |            |                            | R0250 | 21 694 699,00 |
|       | Total            |               |               |              |              |              |              |            |            |            |            |                            | R0260 | 40 861 563,00 |

in EUR

S.22.01.21

**Impact of long term guarantees and transitional measures**

|   |              | <b>Amount with Long Term<br/>Guarantee measures and<br/>transitionals</b> | <b>Impact of transitional on<br/>technical provisions</b> | <b>Impact of transitional on<br/>interest rate</b> | <b>Impact of volatility<br/>adjustment set to zero</b> | <b>Impact of matching<br/>adjustment set to zero</b> |
|---|--------------|---|---|--|--|--|
|   |              | <b>C0010</b>  | <b>C0030</b>  | <b>C0050</b>                                       | <b>C0070</b>   | <b>C0090</b>   |
| Technical provisions                                    | <b>R0010</b> | 73 330 772,00   | -   | -  | 373 639,00   | -  |
| Basic own funds   | <b>R0020</b> | 70 109 488,00   | -   | -  | -  | -  |
| Eligible own funds to meet Solvency Capital Requirement | <b>R0050</b> | 70 109 488,00   | -   | -  | -  | -  |
| Solvency Capital Requirement                            | <b>R0090</b> | 52 300 031,00   | -   | -  | 70 782,00  | -  |
| Eligible own funds to meet Minimum Capital Requirement  | <b>R0100</b> | 70 109 488,00   | -   | -  | -  | -  |
| Minimum Capital Requirement                             | <b>R0110</b> | 14 946 601,00   | -   | -  | 41 555,00  | -  |

## Own funds

## S.23.01.01

|  |       | 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 2015/35</b>                                     |       |               |                       |                     |        |        |
| Ordinary share capital (gross of own shares)   | R0010 | 14 627 855,00 | 14 627 855,00         |                     |        |        |
| Share premium account related to ordinary share capital  | R0030 | 1 371 841,00  | 1 371 841,00          |                     |        |        |
| 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 | 54 109 792,00 | 54 109 792,00         |                     |        |        |
| Subordinated liabilities   | R0140 |               |                       |                     |        |        |
| An amount equal to the value of net deferred tax assets  | R0160 |               |                       |                     |        |        |
| Other own fund items approved by the supervisory authority as basic own funds, not specified above   | R0180 |               |                       |                     |        |        |
| <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 |               |                       |                     |        |        |
| <b>Deductions</b>  |       |               |                       |                     |        |        |
| Deductions for participations in financial and credit institutions   | R0230 |               |                       |                     |        |        |
| <b>Total basic own funds after deductions</b>  | R0290 | 70 109 488,00 | 70 109 488,00         |                     |        |        |
| <b>Ancillary own funds</b>   |       |               |                       |                     |        |        |
| 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 | 0,00          |                       |                     |        |        |
| A legally binding commitment to subscribe and pay for subordinated liabilities on demand   | R0330 | 0,00          |                       |                     |        |        |
| 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 | 0,00          |                       |                     |        |        |
| 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 | 0,00          |                       |                     |        |        |
| Other ancillary own funds  | R0390 | 0,00          |                       |                     |        |        |
| <b>Total ancillary own funds</b>   | R0400 | 0,00          |                       |                     | 0,00   | 0,00   |
| <b>Available and eligible own funds</b>  |       |               |                       |                     |        |        |
| Total available own funds to meet the SCR  | R0500 | 70 109 488,00 | 70 109 488,00         |                     | 0,00   | 0,00   |
| Total available own funds to meet the MCR  | R0510 | 70 109 488,00 | 70 109 488,00         |                     |        |        |
| Total eligible own funds to meet the SCR   | R0540 | 70 109 488,00 | 70 109 488,00         | 0,00                |        | 0,00   |
| Total eligible own funds to meet the MCR   | R0550 | 70 109 488,00 | 70 109 488,00         | 0,00                | 0,00   |        |
| <b>SCR</b>   | R0580 | 52 300 030,83 |                       |                     |        |        |
| <b>MCR</b>   | R0600 | 14 946 601,00 |                       |                     |        |        |
| Ratio of Eligible own funds to SCR   | R0620 | 1,3405        |                       |                     |        |        |
| Ratio of Eligible own funds to MCR   | R0640 | 4,6907        |                       |                     |        |        |

## Reconciliation reserve

|   |       | C0060         |
|---|-------|---------------|
| <b>Reconciliation reserve</b>   |       |               |
| Excess of assets over liabilities   | R0700 | 83 309 488,00 |
| Own shares (held directly and indirectly)   | R0710 |               |
| Foreseeable dividends, distributions and charges  | R0720 | 13 200 000,00 |
| Other basic own fund items  | R0730 | 15 999 696,00 |
| Adjustment for restricted own fund items in respect of matching adjustment portfolios and ring fenced funds | R0740 |               |
| <b>Reconciliation reserve</b>   | R0760 | 54 109 792,00 |
| <b>Expected profits</b>   |       |               |
| Expected profits included in future premiums (EPFP) - Life business   | R0770 |               |
| Expected profits included in future premiums (EPFP) - Non-life business                                     | R0780 | 1 795 347,00  |
| <b>Total Expected profits included in future premiums (EPFP)</b>  | R0790 | 1 795 347,00  |



Solvency Capital Requirement - for undertakings on Standard Formula

S.25.01.21

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  |             |
| Market risk                               | R0010        | 14 519 513,90                    | 14 519 513,90                      |  | 0,00        |
| Counterparty default risk                 | R0020        | 4 905 182,56                     | 4 905 182,56                       |  | 0,00        |
| Life underwriting risk                    | R0030        | 0,00                             | 0,00                               |  | 0,00        |
| Health underwriting risk                  | R0040        | 0,00                             | 0,00                               |  | 0,00        |
| Non-life underwriting risk                | R0050        | 42 161 740,63                    | 42 161 740,63                      |  | 0,00        |
| Diversification                           | R0060        | -10 980 163,46                   | -10 980 163,46                     |  | 0,00        |
| Intangible asset risk                     | R0070        | 0,00                             | 0,00                               |  | 0,00        |
| <b>Basic Solvency Capital Requirement</b> | <b>R0100</b> | <b>50 606 273,63</b>             | <b>50 606 273,63</b>               |  | <b>0,00</b> |

(\*) Closed list of values - Life USP  
1 (Increase in the amount of annuity benefits),  
2 (None)

(\*) Closed list of values - Health USP  
1 (Increase in the amount of annuity benefits)  
2 (Standard deviation for NSLT health premium risk)  
3 (Standard deviation for NSLT health gross premium risk)  
4 (Adjustment factor for non-proportional reinsurance)  
5 (Standard deviation for NSLT health reserve risk)  
6 (None)

(\*) Closed list of values - NL USP  
1 (Standard deviation for non-life premium risk)  
2 (Standard deviation for non-life gross premium risk)  
3 (Adjustment factor for non-proportional reinsurance)  
4 (Standard deviation for non-life reserve risk)  
5 (None)

Calculation of Solvency Capital Requirement

|   |              | Value                |
|---|--------------|----------------------|
|   |              | C0100                |
| Adjustment due to RFF/MAP nSCR aggregation  | R0120        | 0,00                 |
| Operational risk  | R0130        | 4 083 652,48         |
| Loss-absorbing capacity of technical provisions   | R0140        | 0,00                 |
| Loss-absorbing capacity of deferred taxes   | R0150        | -2 389 895,28        |
| Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC | R0160        | 0,00                 |
| <b>Solvency Capital Requirement excluding capital add-on</b>                                | <b>R0200</b> | <b>52 300 030,83</b> |
| Capital add-on already set  | R0210        | 0,00                 |
| Solvency capital requirement  | R0220        | 52 300 030,83        |
| <b>Other information on SCR</b>   |              |                      |
| Capital requirement for duration-based equity risk sub-module                               | R0400        | 0,00                 |
| Total amount of Notional Solvency Capital Requirements for remaining part                   | R0410        | 0,00                 |
| Total amount of Notional Solvency Capital Requirements for ring fenced funds                | R0420        | 0,00                 |
| Total amount of Notional Solvency Capital Requirements for matching adjustment portfolios   | R0430        | 0,00                 |
| Diversification effects due to RFF nSCR aggregation for article 304                         | R0440        | 0,00                 |

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

**S.28.01.01**

| Linear formula component for non-life insurance and reinsurance obligations |       | MCR components |
|---|-------|----------------|
|   |       | C0010          |
| MCRNL Result  | R0010 | 14 946 601,19  |

| 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 | 0,00  | 0,00  |
| Income protection insurance and proportional reinsurance                 | R0030 | 0,00  | 0,00  |
| Workers' compensation insurance and proportional reinsurance             | R0040 | 0,00  | 0,00  |
| Motor vehicle liability insurance and proportional reinsurance           | R0050 | 0,00  | 0,00  |
| Other motor insurance and proportional reinsurance                       | R0060 | 0,00  | 0,00  |
| Marine, aviation and transport insurance and proportional reinsurance    | R0070 | 0,00  | 0,00  |
| Fire and other damage to property insurance and proportional reinsurance | R0080 | 0,00  | 0,00  |
| General liability insurance and proportional reinsurance                 | R0090 | 0,00  | 0,00  |
| Credit and suretyship insurance and proportional reinsurance             | R0100 | 0,00  | 0,00  |
| Legal expenses insurance and proportional reinsurance                    | R0110 | 66 753 986,06   | 111 133 269,13  |
| Assistance and proportional reinsurance                                  | R0120 | 0,00  | 0,00  |
| Miscellaneous financial loss insurance and proportional reinsurance      | R0130 | 0,00  | 0,00  |
| Non-proportional health reinsurance                                      | R0140 | 0,00  | 0,00  |
| Non-proportional casualty reinsurance                                    | R0150 | 0,00  | 0,00  |
| Non-proportional marine, aviation and transport reinsurance              | R0160 | 0,00  | 0,00  |
| Non-proportional property reinsurance                                    | R0170 | 130 073,53  | 279 316,51  |

| Linear formula component for life insurance and reinsurance obligations |       | C0040 |
|---|-------|-------|
| MCRRL Result  | R0200 | 0,00  |

| 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 | 0,00  |  |
| Obligations with profit participation - future discretionary benefits | R0220 | 0,00  |  |
| Index-linked and unit-linked insurance obligations                    | R0230 | 0,00  |  |
| Other life (re)insurance and health (re)insurance obligations         | R0240 | 0,00  |  |
| Total capital at risk for all life (re)insurance obligations          | R0250 |   | 0,00   |

| Overall MCR calculation            |              | C0070                |
|------------------------------------|--------------|----------------------|
| Linear MCR                         | R0300        | 14 946 601,19        |
| SCR                                | R0310        | 52 300 030,83        |
| MCR cap                            | R0320        | 23 535 013,87        |
| MCR floor                          | R0330        | 13 075 007,71        |
| Combined MCR                       | R0340        | 14 946 601,19        |
| Absolute floor of the MCR          | R0350        | 2 500 000,00         |
| <b>Minimum Capital Requirement</b> | <b>R0400</b> | <b>14 946 601,19</b> |