

Report:  
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Due date:  
Cluster  
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S.02.01.b  
RC170  
Dec 31, 2017  
PROD-RSR-Y  
07.05.2018 16:23:22

Balance sheet

	Solvency II value	Statutory accounts value
	C0010	C0020
<b>Assets</b>		
Goodwill	R0010	1 573 558,78
Deferred acquisition costs	R0020	-30 419 054,86
Intangible assets	R0030	0,00
Deferred tax assets	R0040	17 885 950,00
Pension benefit surplus	R0050	0,00
Property, plant & equipment held for own use	R0060	31 539 000,00
Investments (other than assets held for index-linked and unit-linked contracts)	R0070	2 044 682 800,00
Property (other than for own use)	R0080	4 881 000,00
Holdings in related undertakings, including participations	R0090	591 343 000,00
Equities	R0100	10 145 000,00
Equities - listed	R0110	327 000,00
Equities - unlisted	R0120	9 818 000,00
Bonds	R0130	1 236 153 800,00
Government Bonds	R0140	323 635 800,00
Corporate Bonds	R0150	910 711 000,00
Structured notes	R0160	
Collateralised securities	R0170	1 807 000,00
Collective Investments Undertakings	R0180	105 582 000,00
Derivatives	R0190	2 425 000,00
Deposits other than cash equivalents	R0200	79 198 000,00
Other investments	R0210	14 955 000,00
Assets held for index-linked and unit-linked contracts	R0220	
Loans and mortgages	R0230	91 568 110,00
Loans on policies	R0240	
Loans and mortgages to individuals	R0250	
Other loans and mortgages	R0260	91 568 110,00
Reinsurance recoverables from:	R0270	951 358 320,00
Non-life and health similar to non-life	R0280	951 358 320,00
Non-life excluding health	R0290	951 358 320,00
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	2 972 000,00
Insurance and intermediaries receivables	R0360	396 535 460,00
Reinsurance receivables	R0370	2 754 080,00
Receivables (trade, not insurance)	R0380	219 072 000,00
Own shares (held directly)	R0390	31 807 140,00
Amounts due in respect of own fund items or initial fund called up but not yet paid in	R0400	
Cash and cash equivalents	R0410	95 867 480,00
Any other assets, not elsewhere shown	R0420	2 413 000,00
<b>Total assets</b>	<b>R0500</b>	<b>3 888 455 340,00</b>

	Solvency II value	Statutory accounts value
	C0010	C0020
<b>Liabilities</b>		
Technical provisions – non-life	R0510	1 560 431 840,00
Technical provisions – non-life (excluding health)	R0520	1 560 431 840,00
Technical provisions calculated as a whole	R0530	
Best Estimate	R0540	1 521 243 070,00
Risk margin	R0550	39 188 770,00
Technical provisions - health (similar to non-life)	R0560	
Technical provisions calculated as a whole	R0570	
Best Estimate	R0580	
Risk margin	R0590	
Technical provisions - life (excluding index-linked and unit-linked)	R0600	
Technical provisions - health (similar to life)	R0610	
Technical provisions calculated as a whole	R0620	
Best Estimate	R0630	
Risk margin	R0640	
Technical provisions – life (excluding health and index-linked and unit-linked)	R0650	
Technical provisions calculated as a whole	R0660	
Best Estimate	R0670	
Risk margin	R0680	
Technical provisions – index-linked and unit-linked	R0690	
Technical provisions calculated as a whole	R0700	
Best Estimate	R0710	
Risk margin	R0720	
Other technical provisions	R0730	
Contingent liabilities	R0740	0,00
Provisions other than technical provisions	R0750	72 355 000,00
Pension benefit obligations	R0760	189 764 000,00
Deposits from reinsurers	R0770	6 468 000,00
Deferred tax liabilities	R0780	116 560 950,00
Derivatives	R0790	
Debts owed to credit institutions	R0800	8 525 990,00
Financial liabilities other than debts owed to credit institutions	R0810	121 673 000,00
Insurance & intermediaries payables	R0820	140 431 120,00
Reinsurance payables	R0830	245 502 320,00
Payables (trade, not insurance)	R0840	118 330 000,00
Subordinated liabilities	R0850	0,00
Subordinated liabilities not in Basic Own Funds	R0860	0,00
Subordinated liabilities in Basic Own Funds	R0870	
Any other liabilities, not elsewhere shown	R0880	90 949 620,00
<b>Total liabilities</b>	<b>R0900</b>	<b>2 670 991 840,00</b>
<b>Excess of assets over liabilities</b>	<b>R1000</b>	<b>1 217 463 500,00</b>

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Premiums, claims and expenses by line of business

	Line of Business for: non-life insurance and reinsurance obligations (direct business and accepted proportional reinsurance)												Line of business for: accepted non-proportional reinsurance				Total	
	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	Health	Casualty	Marine, aviation, transport	Property		
	C0010	C0020	C0030	C0040	C0050	C0060	C0070	C0080	C0090	C0100	C0110	C0120	C0130	C0140	C0150	C0160		C0200
<b>Premiums written</b>																		
Gross - Direct Business	R0110								1 408 808 913,12			99 775 335,56						1 508 584 248,68
Gross - Proportional reinsurance accepted	R0120								121 697 055,27			175 093,00						121 872 148,27
Gross - Non-proportional reinsurance accepted	R0130																	
Reinsurers' share	R0140								1 099 170 018,02			89 296 092,36						1 188 466 110,39
Net	R0200								431 335 950,37			10 654 336,19						441 990 286,57
<b>Premiums earned</b>																		
Gross - Direct Business	R0210								1 388 019 274,30			100 941 427,45						1 488 960 701,75
Gross - Proportional reinsurance accepted	R0220								111 599 606,96			236 813,00						111 836 419,96
Gross - Non-proportional reinsurance accepted	R0230																	
Reinsurers' share	R0240								1 079 091 807,56			84 333 697,92						1 163 425 505,48
Net	R0300								430 527 073,71			16 844 542,52						447 371 616,23
<b>Claims incurred</b>																		
Gross - Direct Business	R0310								601 662 841,54			46 307 685,90						647 970 527,44
Gross - Proportional reinsurance accepted	R0320								54 497 653,69			-347 943,00						54 149 710,69
Gross - Non-proportional reinsurance accepted	R0330																	
Reinsurers' share	R0340								502 734 434,77			38 301 819,51						541 036 254,29
Net	R0400								153 426 060,45			7 657 923,39						161 083 983,84
<b>Changes in other technical provisions</b>																		
Gross - Direct Business	R0410								0,00			0,00						0,00
Gross - Proportional reinsurance accepted	R0420								0,00			0,00						0,00
Gross - Non-proportional reinsurance accepted	R0430																	
Reinsurers' share	R0440								0,00			0,00						0,00
Net	R0500								0,00			0,00						0,00
<b>Expenses incurred</b>	R0550								220 544 627,87			4 658 779,51						225 103 407,39
<b>Administrative expenses</b>																		
Gross - Direct Business	R0610								177 152 159,97			8 441 930,31						185 594 090,28
Gross - Proportional reinsurance accepted	R0620								3 829,00			0,00						3 829,00
Gross - Non-proportional reinsurance accepted	R0630																	
Reinsurers' share	R0640								2 520 559,67			78 081,16						2 598 640,83
Net	R0700								174 635 429,30			8 363 849,15						182 999 278,45
<b>Investment management expenses</b>																		
Gross - Direct Business	R0710								2 289 991,45			0,00						2 289 991,45
Gross - Proportional reinsurance accepted	R0720								0,00			0,00						0,00
Gross - Non-proportional reinsurance accepted	R0730																	
Reinsurers' share	R0740								0,00			0,00						0,00
Net	R0800								2 289 991,45			0,00						2 289 991,45
<b>Claims management expenses</b>																		
Gross - Direct Business	R0810								101 734 204,21			3 673 376,16						105 407 580,37
Gross - Proportional reinsurance accepted	R0820								339 298,00			207,00						339 505,00
Gross - Non-proportional reinsurance accepted	R0830																	
Reinsurers' share	R0840								4 622 503,01			287 688,00						4 910 191,01
Net	R0900								97 450 999,20			3 385 895,16						100 836 894,36
<b>Acquisition expenses</b>																		
Gross - Direct Business	R0910								282 456 669,84			21 674 334,79						304 131 004,61
Gross - Proportional reinsurance accepted	R0920								31 029 905,88			47 516,00						31 077 421,88
Gross - Non-proportional reinsurance accepted	R0930																	
Reinsurers' share	R0940								367 318 367,79			29 112 815,57						396 431 183,36
Net	R1000								-53 831 792,06			-7 190 964,86						-61 022 756,86
<b>Overhead expenses</b>																		
Gross - Direct Business	R1010								0,00			0,00						0,00
Gross - Proportional reinsurance accepted	R1020								0,00			0,00						0,00
Gross - Non-proportional reinsurance accepted	R1030																	
Reinsurers' share	R1040								0,00			0,00						0,00
Net	R1100								0,00			0,00						0,00
<b>Other expenses</b>	R1200																	
<b>Total expenses</b>	R1300																	225 103 407,39

**Report:** S.05.02.b.non-life  
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**Premiums, claims and expenses by country**

	Home Country	Total Top 5 and home country	Top 5 countries (by amount of gross premiums written) - non-life obligations					
			(DE) Germany	(FR) France	(IT) Italy	(GB) United Kingdom	(NL) Netherlands	
	C0080	C0140	C0090	C0090	C0090	C0090	C0090	
<b>R0010</b>								
<b>Premiums written</b>								
Gross - Direct Business	R0110	53 575 000,00	1 321 117 000,00	519 168 000,00	327 061 000,00	193 981 000,00	178 609 000,00	48 723 000,00
Gross - Proportional reinsurance accepted	R0120	9 508 000,00	38 482 000,00	964 000,00	382 000,00	23 640 000,00	3 988 000,00	0,00
Gross - Non-proportional reinsurance accepted	R0130	0,00	0,00	0,00	0,00	0,00	0,00	0,00
Reinsurers' share	R0140	49 831 000,00	985 329 000,00	392 754 000,00	223 987 000,00	152 096 000,00	131 140 000,00	35 521 000,00
Net	R0200	13 252 000,00	374 270 000,00	127 378 000,00	103 456 000,00	65 525 000,00	51 457 000,00	13 202 000,00
<b>Premiums earned</b>								
Gross - Direct Business	R0210	53 958 000,00	1 317 281 000,00	522 395 000,00	324 936 000,00	188 995 000,00	178 019 000,00	48 978 000,00
Gross - Proportional reinsurance accepted	R0220	9 959 000,00	37 241 000,00	1 275 000,00	230 000,00	23 498 000,00	2 279 000,00	0,00
Gross - Non-proportional reinsurance accepted	R0230	0,00	0,00	0,00	0,00	0,00	0,00	0,00
Reinsurers' share	R0240	49 558 000,00	968 133 000,00	377 240 000,00	223 838 000,00	147 858 000,00	134 109 000,00	35 530 000,00
Net	R0300	14 359 000,00	386 389 000,00	146 430 000,00	101 328 000,00	64 635 000,00	46 189 000,00	13 448 000,00
<b>Claims incurred</b>								
Gross - Direct Business	R0310	5 863 000,00	549 655 000,00	198 636 000,00	157 845 000,00	93 540 000,00	70 883 000,00	22 888 000,00
Gross - Proportional reinsurance accepted	R0320	3 415 000,00	-2 949 000,00	-262 000,00	-5 160 000,00	-1 045 000,00	103 000,00	0,00
Gross - Non-proportional reinsurance accepted	R0330	0,00	0,00	0,00	0,00	0,00	0,00	0,00
Reinsurers' share	R0340	22 280 000,00	422 592 000,00	154 851 000,00	114 103 000,00	61 559 000,00	53 468 000,00	16 331 000,00
Net	R0400	-13 002 000,00	124 114 000,00	43 523 000,00	38 582 000,00	30 936 000,00	17 518 000,00	6 557 000,00
<b>Changes in other technical provisions</b>								
Gross - Direct Business	R0410	0,00	0,00	0,00	0,00	0,00	0,00	0,00
Gross - Proportional reinsurance accepted	R0420	0,00	0,00	0,00	0,00	0,00	0,00	0,00
Gross - Non-proportional reinsurance accepted	R0430	0,00	0,00	0,00	0,00	0,00	0,00	0,00
Reinsurers' share	R0440	0,00	0,00	0,00	0,00	0,00	0,00	0,00
Net	R0500	0,00	0,00	0,00	0,00	0,00	0,00	0,00
<b>Expenses incurred</b>	R0550	20 165 000,00	180 629 000,00	41 284 000,00	50 223 000,00	42 569 000,00	19 728 000,00	6 660 000,00
<b>Other expenses</b>	R1200							
<b>Total expenses</b>	R1300		180 629 000,00					

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Non-life Technical Provisions

	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	
	C0020	C0030	C0040	C0050	C0060	C0070	C0080	C0090	C0100	C0110	C0120	C0130	C0140	C0150	C0160	C0170	C0180
<b>Technical provisions calculated as a whole</b>	R0010								0,00			0,00					0,00
Direct business	R0020								0,00			0,00					0,00
Accepted proportional reinsurance business	R0030								0,00			0,00					0,00
Accepted non-proportional reinsurance	R0040																
<b>Total Recoverables from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default associated to TP as a whole</b>	R0050																
<b>Technical provisions calculated as a sum of BE and RM</b>																	
<b>Best Estimate</b>																	
<b>Premium provisions</b>																	
Gross - Total	R0060								118 839 380,00			3 815 770,00					122 655 150,00
Gross - Direct Business	R0070								107 369 170,00			3 810 890,00					111 180 060,00
Gross - accepted proportional reinsurance business	R0080								11 470 810,00			4 880,00					11 475 690,00
Gross - accepted non-proportional reinsurance business	R0090																
Total recoverable from reinsurance/SPV and Finite Re before the adjustment for expected losses due to counterparty default	R0100								22 393 130,00			3 086 700,00					25 479 830,00
Recoverables from reinsurance (except SPV and Finite Reinsurance) before adjustment for expected losses	R0110								22 393 130,00			3 086 700,00					25 479 830,00
Recoverables from SPV before adjustment for expected losses	R0120								0,00			0,00					0,00
Recoverables from Finite Reinsurance before adjustment for expected losses	R0130								0,00			0,00					0,00
Total recoverable from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default	R0140								22 389 670,00			3 086 220,00					25 475 890,00
<b>Net Best Estimate of Premium Provisions</b>	R0150								96 450 310,00			729 550,00					97 179 860,00
<b>Claims provisions</b>																	
Gross - Total	R0160								1 235 155 380,00			163 431 840,00					1 398 587 220,00
Gross - Direct Business	R0170								1 014 014 640,00			162 212 140,00					1 176 226 780,00
Gross - accepted proportional reinsurance business	R0180								221 140 740,00			1 219 800,00					222 360 540,00
Gross - accepted non-proportional reinsurance business	R0190																
Total recoverable from reinsurance/SPV and Finite Re before the adjustment for expected losses due to counterparty default	R0200								818 263 440,00			107 762 130,00					926 025 570,00
Recoverables from reinsurance (except SPV and Finite Reinsurance) before adjustment for expected losses	R0210								818 263 440,00			107 762 130,00					926 025 570,00
Recoverables from SPV before adjustment for expected losses	R0220								0,00			0,00					0,00
Recoverables from Finite Reinsurance before adjustment for expected losses	R0230								0,00			0,00					0,00
Total recoverable from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default	R0240								818 136 960,00			107 745 470,00					925 882 430,00
<b>Net Best Estimate of Claims Provisions</b>	R0250								417 018 420,00			55 686 470,00					472 704 890,00
<b>Total Best estimate - gross</b>	R0260								1 363 995 360,00			167 247 710,00					1 531 243 070,00
<b>Total Best estimate - net</b>	R0270								513 466 730,00			56 416 020,00					569 882 750,00
<b>Risk margin</b>	R0280								35 310 860,00			3 877 810,00					39 188 670,00
<b>Amount of the transitional on Technical Provisions</b>																	
<b>TP as a whole</b>	R0290								0,00			0,00					0,00
<b>Best Estimate</b>	R0300								0,00			0,00					0,00
<b>Risk margin</b>	R0310								0,00			0,00					0,00
<b>Technical provisions - total</b>																	
Technical provisions - total	R0320								1 389 306 320,00			171 125 520,00					1 560 431 840,00
Recoverable from reinsurance contract/SPV and Finite Re after the adjustment for expected losses due to counterparty default - total	R0330								840 526 630,00			110 831 690,00					951 358 320,00
Technical provisions minus recoverables from reinsurance/SPV and Finite Re - total	R0340								548 779 690,00			60 293 830,00					609 073 520,00
<b>Line of Business, further segmentation (Homogeneous Risk Groups - HRG)</b>																	
Premium provisions - Total number of homogeneous risk groups (HRGs)	R0350								60			2					
Claims provisions - Total number of homogeneous risk groups (HRGs)	R0360								60			2					
<b>Cash-flows of the Best estimate of Premium Provisions (Gross)</b>																	
<b>Cash out-flows</b>																	
Future benefits and claims	R0370								756 024 170,00			69 954 860,00					825 979 030,00
Future expenses and other cash-out flows	R0380								213 478 040,00			26 024 810,00					239 502 850,00
<b>Cash in-flows</b>																	
Future premiums	R0390								751 402 860,00			82 979 450,00					834 382 310,00
Other cash in flows (incl. Recoverable from salvages and subrogations)	R0400								99 259 370,00			9 184 460,00					108 443 830,00
<b>Cash-flows of the Best estimate of Claims Provisions (Gross)</b>																	
<b>Cash out-flows</b>																	
Future benefits and claims	R0410								1 408 203 670,00			186 064 320,00					1 594 267 990,00
Future expenses and other cash-out flows	R0420								13 573 970,00			1 796 240,00					15 370 210,00
<b>Cash in-flows</b>																	
Future premiums	R0430								0,00			0,00					0,00
Other cash in flows (incl. Recoverable from salvages and subrogations)	R0440								184 622 260,00			24 428 620,00					209 050 880,00
<b>Percentage of gross Best Estimate calculated using approximations</b>	R0450																
<b>Best estimate subject to transitional of the interest rate</b>	R0460								0,00			0,00					0,00
Technical provisions without transitional on interest rate	R0470								1 389 306 320,00			171 125 520,00					1 560 431 840,00
<b>Best estimate subject to volatility adjustment</b>	R0480								1 363 995 360,00			167 247 710,00					1 531 243 070,00
Technical provisions without volatility adjustment and without others transitional measures	R0490								1 390 995 290,00			171 558 830,00					1 562 554 120,00







Table 1: [Title]

Year	Value
2000	
2001	
2002	
2003	
2004	
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Table 2: [Title]

Year	Value
2000	
2001	
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Table 3: [Title]

Year	Value
2000	
2001	
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Table 4: [Title]

Year	Value
2000	
2001	
2002	
2003	
2004	
2005	
2006	
2007	
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2012	
2013	
2014	
2015	
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2019	
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Table 5: [Title]

Year	Value
2000	
2001	
2002	
2003	
2004	
2005	
2006	
2007	
2008	
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2012	
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2014	
2015	
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2019	
2020	
2021	
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2023	
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2025	
2026	
2027	
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2029	
2030	

Table 6: [Title]

Year	Value
2000	
2001	
2002	
2003	
2004	
2005	
2006	
2007	
2008	
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2011	
2012	
2013	
2014	
2015	
2016	
2017	
2018	
2019	
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2026	
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2030	

Table 7: [Title]

Year	Value
2000	
2001	
2002	
2003	
2004	
2005	
2006	
2007	
2008	
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2015	
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2019	
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Table 8: [Title]

Year	Value
2000	
2001	
2002	
2003	
2004	
2005	
2006	
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Report: S.22.01.b  
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Impact of long term guarantees measures and transitional

	Amount with Long Term Guarantee measures and transitionals	Impact of the Long Term Guarantee measures and transitionals (Step-by-step approach)									
		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	1 560 431 840,00	1 560 431 840,00	0,00	1 560 431 840,00	0,00	1 562 554 120,00	2 122 280,00	1 562 554 120,00	0,00	2 122 280,00
Basic own funds	R0020	1 105 656 360,00	1 105 656 360,00	0,00	1 105 656 360,00	0,00	1 104 170 764,00	-1 485 596,00	1 104 170 764,00	0,00	-1 485 596,00
Excess of assets over liabilities	R0030	1 217 463 500,00	1 217 463 500,00	0,00	1 217 463 500,00	0,00	1 215 977 904,00	-1 485 596,00	1 215 977 904,00	0,00	-1 485 596,00
Restricted own funds due to ring-fencing and matching portfolio	R0040	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
Eligible own funds to meet Solvency Capital Requirement	R0050	1 105 656 360,00	1 105 656 360,00	0,00	1 105 656 360,00	0,00	1 104 170 764,00	-1 485 596,00	1 104 170 764,00	0,00	-1 485 596,00
Tier I	R0060	1 087 770 410,00	1 087 770 410,00	0,00	1 087 770 410,00	0,00	1 086 284 814,00	-1 485 596,00	1 086 284 814,00	0,00	-1 485 596,00
Tier II	R0070	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
Tier III	R0080	17 885 950,00	17 885 950,00	0,00	17 885 950,00	0,00	17 885 950,00	0,00	17 885 950,00	0,00	0,00
Solvency Capital Requirement	R0090	590 952 220,00	590 952 220,00	0,00	590 952 220,00	0,00	591 041 165,87	88 945,87	591 041 165,87	0,00	88 945,87
Eligible own funds to meet Minimum Capital Requirement	R0100	1 087 770 410,00	1 087 770 410,00	0,00	1 087 770 410,00	0,00	1 086 284 814,00	-1 485 596,00	1 086 284 814,00	0,00	-1 485 596,00
Minimum Capital Requirement	R0110	225 696 950,00	225 696 950,00	0,00	225 696 950,00	0,00	225 904 442,52	207 492,52	225 904 442,52	0,00	207 492,52

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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 (EU) 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 shall 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 shall 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**

	Total	Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	Tier 3
	C0010	C0020	C0030	C0040	C0050
R0010	229 390 000,00	229 390 000,00		0,00	
R0030	179 824 000,00	179 824 000,00		0,00	
R0040					
R0050					
R0070					
R0090					
R0110					
R0130	678 556 410,00	678 556 410,00			
R0140					
R0160	17 885 950,00				17 885 950,00
R0180					
R0220					
R0230					
R0290	1 105 656 360,00	1 087 770 410,00		0,00	17 885 950,00
R0300					
R0310					
R0320					
R0330					
R0340					
R0350					
R0360					
R0370					
R0390					
R0400					
R0500	1 105 656 360,00	1 087 770 410,00		0,00	17 885 950,00
R0510	1 087 770 410,00	1 087 770 410,00		0,00	
R0540	1 105 656 360,00	1 087 770 410,00		0,00	17 885 950,00
R0550	1 087 770 410,00	1 087 770 410,00		0,00	
R0580	590 952 220,00				
R0600	225 696 950,00				
R0620	1,870974				
R0640	4,819606				

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**Solvency Capital Requirement - for undertakings on Standard Formula**

Article 112? (Y/N)

**Z0010** (1) Article 112(7) reporting

**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 309 092 769,59	309 092 769,59	
Counterparty default risk	R0020 141 154 397,18	141 154 397,18	
Life underwriting risk	R0030 0,00	0,00	
Health underwriting risk	R0040 0,00	0,00	
Non-life underwriting risk	R0050 761 727 915,74	761 727 915,74	
Diversification	R0060 -241 021 549,23	-241 021 549,23	
Intangible asset risk	R0070 0,00	0,00	
<b>Basic Solvency Capital Requirement</b>	R0100 970 953 533,28	970 953 533,28	

**Calculation of Solvency Capital Requirement**

	C0100
Adjustment due to RFF/MAP nSCR aggregation	R0120 0,00
Operational risk	R0130 48 323 913,60
Loss-absorbing capacity of technical provisions	R0140 0,00
Loss-absorbing capacity of deferred taxes	R0150 -116 489 647,00
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>	R0200 902 787 799,88
Capital add-on already set	R0210 0,00
<b>Solvency capital requirement</b>	R0220 902 787 799,88
<b>Other information on SCR</b>	
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 Requirement 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
Method used to calculate the adjustment due to RFF/MAP nSCR aggregation	R0450 (4) No adjustment
Net future discretionary benefits	R0460 0,00

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**Solvency Capital Requirement - for undertakings on Full Internal Models**

Unique number of component	Components description	Calculation of the Solvency Capital Requirement	Consideration of the future management actions regarding technical provisions and/or deferred taxes
C0010	C0020	C0030	C0060
10	IM - Market risk	189 558 455,55	(1) Future management actions regarding the loss-absorbing capacity of
11	IM - Underwriting risk	146 173 209,51	(1) Future management actions regarding the loss-absorbing capacity of
12	IM - Business risk	11 664 166,66	(1) Future management actions regarding the loss-absorbing capacity of
13	IM - Credit risk	333 724 315,79	(1) Future management actions regarding the loss-absorbing capacity of
14	IM - Operational risk	52 968 902,65	(4) No embedded consideration of future management actions
15	IM - LAC DT (negative amount)	-73 019 377,00	(4) No embedded consideration of future management actions
16	IM - Capital Buffer	135 941 956,50	(4) No embedded consideration of future management actions
17	IM - Adjustment due to RFF/MAP nSCR aggregation	0,00	(4) No embedded consideration of future management actions

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### Calculation of Solvency Capital Requirement

Total undiversified components

Diversification

Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC (transitional)

#### Solvency capital requirement excluding capital add-on

Capital add-ons already set

#### Solvency capital requirement

#### Other information on SCR

Amount/estimate of the overall loss-absorbing capacity of technical provisions

Amount/estimate of the overall loss-absorbing capacity of deferred taxes

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 Requirement for matching adjustment portfolios

Diversification effects due to RFF nSCR aggregation for article 304

Net future discretionary benefits

	<b>C0100</b>
<b>R0110</b>	797 011 629,67
<b>R0060</b>	-206 059 409,84
<b>R0160</b>	0,00
<b>R0200</b>	590 952 219,83
<b>R0210</b>	0,00
<b>R0220</b>	590 952 219,83
<b>R0300</b>	0,00
<b>R0310</b>	73 019 377,00
<b>R0410</b>	
<b>R0420</b>	
<b>R0430</b>	
<b>R0440</b>	
<b>R0460</b>	0,00

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

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

MCRNL Result	<b>R0010</b>	<b>C0010</b>	156 011 573,36
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Medical expense insurance and proportional reinsurance  
Income protection insurance and proportional reinsurance  
Workers' compensation insurance and proportional reinsurance  
Motor vehicle liability insurance and proportional reinsurance  
Other motor insurance and proportional reinsurance  
Marine, aviation and transport insurance and proportional reinsurance  
Fire and other damage to property insurance and proportional reinsurance  
General liability insurance and proportional reinsurance  
Credit and suretyship insurance and proportional reinsurance  
Legal expenses insurance and proportional reinsurance  
Assistance and proportional reinsurance  
Miscellaneous financial loss insurance and proportional reinsurance  
Non-proportional health reinsurance  
Non-proportional casualty reinsurance  
Non-proportional marine, aviation and transport reinsurance  
Non-proportional property reinsurance

	Net (of reinsurance/SPV) best estimate and TP calculated as a whole	Net (of reinsurance) written premiums in the last 12 months
	C0020	C0030
<b>R0020</b>	0,00	0,00
<b>R0030</b>	0,00	0,00
<b>R0040</b>	0,00	0,00
<b>R0050</b>	0,00	0,00
<b>R0060</b>	0,00	0,00
<b>R0070</b>	0,00	0,00
<b>R0080</b>	0,00	0,00
<b>R0090</b>	0,00	0,00
<b>R0100</b>	513 480 927,95	471 122 350,00
<b>R0110</b>	0,00	0,00
<b>R0120</b>	0,00	0,00
<b>R0130</b>	56 738 575,48	10 944 660,00
<b>R0140</b>	0,00	0,00
<b>R0150</b>	0,00	0,00
<b>R0160</b>	0,00	0,00
<b>R0170</b>	0,00	0,00

**Report:**

S.28.01.b

**Reporting entity:**

RC170

**Due date:**

Dec 31, 2017

**Cluster**

PROD-RSR-Y

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**Overall MCR calculation**

Linear MCR

SCR

MCR cap

MCR floor

Combined MCR

Absolute floor of the MCR

**C0070**

**R0300**

156 011 573,36

**R0310**

590 952 220,00

**R0320**

406 254 509,95

**R0330**

225 696 950,00

**R0340**

225 696 950,00

**R0350**

3 700 000,00

**Minimum Capital Requirement**

**R0400**

225 696 950,00