

**S.02.01.01.01 Balance sheet**

|                                                                                      |       | Solvency II value               | Statutory accounts              |
|--------------------------------------------------------------------------------------|-------|---------------------------------|---------------------------------|
|                                                                                      |       | C0010                           | C0020                           |
| <b>Assets</b>                                                                        |       |                                 |                                 |
| Goodwill                                                                             | R0010 | <del>                    </del> | -                               |
| Deferred acquisition costs                                                           | R0020 | <del>                    </del> | -                               |
| Intangible assets                                                                    | R0030 | -                               | 1 035 400                       |
| Deferred tax assets                                                                  | R0040 | 5 678 532                       | 5 620 806                       |
| Pension benefit surplus                                                              | R0050 | -                               | -                               |
| Property, plant & equipment held for own use                                         | R0060 | 1 500 000                       | 475 600                         |
| Investments (other than assets held for own use)                                     | R0070 | 165 653 277                     | 165 653 277                     |
| Property (other than for own use)                                                    | R0080 | -                               | -                               |
| Holdings in related undertakings, including                                          | R0090 | -                               | -                               |
| Equities                                                                             | R0100 | 67 491 988                      | 67 491 988                      |
| Equities - listed                                                                    | R0110 | 67 491 988                      | 67 491 988                      |
| Equities - unlisted                                                                  | R0120 | -                               | -                               |
| Bonds                                                                                | R0130 | 59 508 606                      | 59 508 606                      |
| Government Bonds                                                                     | R0140 | -                               | -                               |
| Corporate Bonds                                                                      | R0150 | 59 508 606                      | 59 508 606                      |
| Structured notes                                                                     | R0160 | -                               | -                               |
| Collateralised securities                                                            | R0170 | -                               | -                               |
| Collective Investments Undertakings                                                  | R0180 | 38 652 683                      | 38 652 683                      |
| Derivatives                                                                          | R0190 | -                               | -                               |
| Deposits other than cash equivalents                                                 | R0200 | -                               | -                               |
| Other investments                                                                    | R0210 | -                               | -                               |
| Assets held for index-linked and unit-linked                                         | R0220 | -                               | -                               |
| Loans and mortgages                                                                  | R0230 | 360 000                         | 360 000                         |
| Loans on policies                                                                    | R0240 | -                               | -                               |
| Loans and mortgages to individuals                                                   | R0250 | 360 000                         | 360 000                         |
| Other loans and mortgages                                                            | R0260 | -                               | -                               |
| Reinsurance recoverables from:                                                       | R0270 | -                               | -                               |
| Non-life and health similar to non-life                                              | R0280 | -                               | -                               |
| Non-life excluding health                                                            | R0290 | -                               | -                               |
| Health similar to non-life                                                           | R0300 | -                               | -                               |
| Life and health similar to life, excluding                                           | R0310 | -                               | -                               |
| Health similar to life                                                               | R0320 | -                               | -                               |
| Life excluding health and index-linked                                               | R0330 | -                               | -                               |
| Life index-linked and unit-linked                                                    | R0340 | -                               | -                               |
| Deposits to cedants                                                                  | R0350 | -                               | -                               |
| Insurance and intermediaries receivables                                             | R0360 | 6 181 806                       | 6 181 806                       |
| Reinsurance receivables                                                              | R0370 | -                               | -                               |
| Receivables (trade, not insurance)                                                   | R0380 | 89 281                          | 89 281                          |
| Own shares (held directly)                                                           | R0390 | -                               | -                               |
| Amounts due in respect of own fund items                                             | R0400 | -                               | -                               |
| Cash and cash equivalents                                                            | R0410 | 42 859 785                      | 42 859 785                      |
| Any other assets, not elsewhere shown                                                | R0420 | 3 707 669                       | 3 707 669                       |
| Total assets                                                                         | R0500 | 226 030 351                     | 225 983 625                     |
| <b>Liabilities</b>                                                                   |       |                                 |                                 |
| Technical provisions - non-life                                                      | R0510 | 5 552 532                       | 5 332 629                       |
| Technical provisions - non-life (excluding amounts due in respect of own fund items) | R0520 | 5 552 532                       | 5 332 629                       |
| Technical provisions calculated as a                                                 | R0530 | -                               | <del>                    </del> |

|                                                      |       |             |             |
|------------------------------------------------------|-------|-------------|-------------|
| Best Estimate                                        | R0540 | 5 210 236   |             |
| Risk margin                                          | R0550 | 342 296     |             |
| Technical provisions - health (similar to)           | R0560 | -           | -           |
| Technical provisions calculated as a                 | R0570 | -           | -           |
| Best Estimate                                        | R0580 | -           | -           |
| Risk margin                                          | R0590 | -           | -           |
| Technical provisions - life (excluding index-linked) | R0600 | -           | -           |
| Technical provisions - health (similar to)           | R0610 | -           | -           |
| Technical provisions calculated as a                 | R0620 | -           | -           |
| Best Estimate                                        | R0630 | -           | -           |
| Risk margin                                          | R0640 | -           | -           |
| Technical provisions - life (excluding health)       | R0650 | -           | -           |
| Technical provisions calculated as a                 | R0660 | -           | -           |
| Best Estimate                                        | R0670 | -           | -           |
| Risk margin                                          | R0680 | -           | -           |
| Technical provisions - index-linked and other        | R0690 | -           | -           |
| Technical provisions calculated as a w               | R0700 | -           | -           |
| Best Estimate                                        | R0710 | -           | -           |
| Risk margin                                          | R0720 | -           | -           |
| Other technical provisions                           | R0730 | -           | -           |
| Contingent liabilities                               | R0740 | -           | -           |
| Provisions other than technical provisions           | R0750 | 6 400 000   | 6 400 000   |
| Pension benefit obligations                          | R0760 | 18 453 473  | 18 453 473  |
| Deposits from reinsurers                             | R0770 | -           | -           |
| Deferred tax liabilities                             | R0780 | -           | -           |
| Derivatives                                          | R0790 | -           | -           |
| Debts owed to credit institutions                    | R0800 | -           | -           |
| Financial liabilities other than debts owed          | R0810 | -           | -           |
| Insurance & intermediaries payables                  | R0820 | 16 032 161  | 16 032 161  |
| Reinsurance payables                                 | R0830 | -           | -           |
| Payables (trade, not insurance)                      | R0840 | 3 027 732   | 3 027 732   |
| Subordinated liabilities                             | R0850 | -           | -           |
| Subordinated liabilities not in Basic Own F          | R0860 | -           | -           |
| Subordinated liabilities in Basic Own F              | R0870 | -           | -           |
| Any other liabilities, not elsewhere shown           | R0880 | 957 658     | 957 658     |
| Total liabilities                                    | R0900 | 50 423 556  | 50 203 653  |
| Excess of assets over liabilities                    | R1000 | 175 606 795 | 175 779 972 |

**S.05.01.01.01 Non-Life (direct business/accepted proportional reinsurance and accepted non-proportional reinsurance)**

|                                               |       | Line of Business for: non-life           |            |
|-----------------------------------------------|-------|------------------------------------------|------------|
|                                               |       | Marine, aviation and transport insurance | Total      |
|                                               |       | C0060                                    | C0200      |
| <b>Premiums written</b>                       |       |                                          |            |
| Gross - Direct Business                       | R0110 | 16 213 780                               | 16 213 780 |
| Gross - Proportional reinsurance accepted     | R0120 | -                                        | -          |
| Gross - Non-proportional reinsurance accepted | R0130 | -                                        | -          |
| Reinsurers' share                             | R0140 | -                                        | -          |
| Net                                           | R0200 | 16 213 780                               | 16 213 780 |
| <b>Premiums earned</b>                        |       |                                          |            |
| Gross - Direct Business                       | R0210 | 16 521 302                               | 16 521 302 |
| Gross - Proportional reinsurance accepted     | R0220 | -                                        | -          |
| Gross - Non-proportional reinsurance accepted | R0230 | -                                        | -          |
| Reinsurers' share                             | R0240 | -                                        | -          |
| Net                                           | R0300 | 16 521 302                               | 16 521 302 |
| <b>Claims incurred</b>                        |       |                                          |            |
| Gross - Direct Business                       | R0310 | 11 723 643                               | 11 723 643 |
| Gross - Proportional reinsurance accepted     | R0320 | -                                        | -          |
| Gross - Non-proportional reinsurance accepted | R0330 | -                                        | -          |
| Reinsurers' share                             | R0340 | -                                        | -          |
| Net                                           | R0400 | 11 723 643                               | 11 723 643 |
| <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 | 3 330 532                                | 3 330 532  |
| <b>Administrative expenses</b>                |       |                                          |            |
| Gross - Direct Business                       | R0610 | 6 816 864                                | 6 816 864  |
| Gross - Proportional reinsurance accepted     | R0620 | -                                        | -          |
| Gross - Non-proportional reinsurance accepted | R0630 | -                                        | -          |
| Reinsurers' share                             | R0640 | -                                        | -          |
| Net                                           | R0700 | 6 816 864                                | 6 816 864  |

|                                      |       |            |            |
|--------------------------------------|-------|------------|------------|
| Investment management expenses       |       |            |            |
| Gross - Direct Business              | R0710 | 1 834 311  | 1 834 311  |
| Gross - Proportional reinsurance acc | R0720 |            | -          |
| Gross - Non-proportional reinsurance | R0730 |            | -          |
| Reinsurers' share                    | R0740 | -          | -          |
| Net                                  | R0800 | 1 834 311  | 1 834 311  |
| Claims management expenses           |       |            |            |
| Gross - Direct Business              | R0810 | 964 436    | 964 436    |
| Gross - Proportional reinsurance acc | R0820 |            | -          |
| Gross - Non-proportional reinsurance | R0830 |            | -          |
| Reinsurers' share                    | R0840 | -          | -          |
| Net                                  | R0900 | 964 436    | 964 436    |
| Acquisition expenses                 |       |            |            |
| Gross - Direct Business              | R0910 | -6 285 079 | -6 285 079 |
| Gross - Proportional reinsurance acc | R0920 |            | -          |
| Gross - Non-proportional reinsurance | R0930 |            | -          |
| Reinsurers' share                    | R0940 | -          | -          |
| Net                                  | R1000 | -6 285 079 | -6 285 079 |
| Overhead expenses                    |       |            |            |
| Gross - Direct Business              | R1010 | -          | -          |
| Gross - Proportional reinsurance acc | R1020 |            | -          |
| Gross - Non-proportional reinsurance | R1030 |            | -          |
| Reinsurers' share                    | R1040 | -          | -          |
| Net                                  | R1100 | -          | -          |
| Other expenses                       | R1200 |            | -          |
| Total expenses                       | R1300 |            | 3 330 532  |

**S.17.01.01.01 Non-Life Technical Provisions**

|                                                       |       | Direct business and accepted             |                           |
|-------------------------------------------------------|-------|------------------------------------------|---------------------------|
|                                                       |       | Marine, aviation and transport insurance | Total Non-Life obligation |
|                                                       |       | C0070                                    | C0180                     |
| Technical provisions calculated as a whole            | R0010 | -                                        | -                         |
| Direct business                                       | R0020 | -                                        | -                         |
| Accepted proportional reinsurance business            | R0030 | -                                        | -                         |
| Accepted non-proportional reinsurance                 | R0040 | -                                        | -                         |
| Total Recoverables from reinsurance/SPV               | R0050 | -                                        | -                         |
| Technical provisions calculated as a sum of BE and RM |       |                                          |                           |
| Best estimate                                         |       |                                          |                           |
| Premium provisions                                    |       |                                          |                           |
| Gross - Total                                         | R0060 | 683 774                                  | 683 774                   |
| Gross - direct business                               | R0070 | 683 774                                  | 683 774                   |
| Gross - accepted proportional reinsurance             | R0080 | -                                        | -                         |
| Gross - accepted non-proportional reinsurance         | R0090 | -                                        | -                         |
| Total recoverable from reinsurance/SPV                | R0100 | -                                        | -                         |
| Recoverables from reinsurance (excluding SPV)         | R0110 | -                                        | -                         |
| Recoverables from SPV before adjustment               | R0120 | -                                        | -                         |
| Recoverables from Finite Reinsurance                  | R0130 | -                                        | -                         |
| Total recoverable from reinsurance/SPV                | R0140 | -                                        | -                         |
| Net Best Estimate of Premium Provisions               | R0150 | 683 774                                  | 683 774                   |
| Claims provisions                                     |       |                                          |                           |
| Gross - Total                                         | R0160 | 4 526 462                                | 4 526 462                 |
| Gross - direct business                               | R0170 | 4 526 462                                | 4 526 462                 |
| Gross - accepted proportional reinsurance             | R0180 | -                                        | -                         |
| Gross - accepted non-proportional reinsurance         | R0190 | -                                        | -                         |
| Total recoverable from reinsurance/SPV                | R0200 | -                                        | -                         |
| Recoverables from reinsurance (excluding SPV)         | R0210 | -                                        | -                         |
| Recoverables from SPV before adjustment               | R0220 | -                                        | -                         |
| Recoverables from Finite Reinsurance                  | R0230 | -                                        | -                         |
| Total recoverable from reinsurance/SPV                | R0240 | -                                        | -                         |
| Net Best Estimate of Claims Provisions                | R0250 | 4 526 462                                | 4 526 462                 |
| Total Best estimate - gross                           | R0260 | 5 210 236                                | 5 210 236                 |

|                                                                              |       |           |           |
|------------------------------------------------------------------------------|-------|-----------|-----------|
| Total Best estimate - net                                                    | R0270 | 5 210 236 | 5 210 236 |
| Risk margin                                                                  | R0280 | 342 296   | 342 296   |
| Amount of the transitional on Technical Provisions                           |       |           |           |
| TP as a whole                                                                | R0290 | -         | -         |
| Best estimate                                                                | R0300 | -         | -         |
| Risk margin                                                                  | R0310 | -         | -         |
| Technical provisions - total                                                 |       |           |           |
| Technical provisions - total                                                 | R0320 | 5 552 532 | 5 552 532 |
| Recoverable from reinsurance contract/s                                      | R0330 | -         | -         |
| Technical provisions minus recoverables                                      | R0340 | 5 552 532 | 5 552 532 |
| Line of Business: further segmentation (Homogeneous Risk Groups)             |       |           |           |
| Premium provisions - Total number of homogeneous risk groups                 | R0350 | 1         |           |
| Claims provisions - Total number of homogeneous risk groups                  | R0360 | 1         |           |
| Cash-flows of the Best estimate of Premium Provisions (Gross)                |       |           |           |
| Cash out-flows                                                               |       |           |           |
| Future benefits and claims                                                   | R0370 | 616 012   | 616 012   |
| Future expenses and other cash-out flows                                     | R0380 | 67 761    | 67 761    |
| Cash in-flows                                                                |       |           |           |
| Future premiums                                                              | R0390 | -         | -         |
| Other cash-in flows (incl. Recoverable from reinsurance contract/s)          | R0400 | -         | -         |
| Cash-flows of the Best estimate of Claims Provisions (Gross)                 |       |           |           |
| Cash out-flows                                                               |       |           |           |
| Future benefits and claims                                                   | R0410 | 4 230 338 | 4 230 338 |
| Future expenses and other cash-out flows                                     | R0420 | 296 124   | 296 124   |
| Cash in-flows                                                                |       |           |           |
| Future premiums                                                              | R0430 | -         | -         |
| Other cash-in flows (incl. Recoverable from reinsurance contract/s)          | R0440 | -         | -         |
| Percentage of gross Best Estimate calculation subject to transitional of the | R0450 | -         | -         |
| Best estimate subject to transitional of the                                 | R0460 | -         | -         |
| Technical provisions without transitional of the                             | R0470 | -         | -         |
| Best estimate subject to volatility adjustment                               | R0480 | -         | -         |
| Technical provisions without volatility adjustment                           | R0490 | 5 552 532 | 5 552 532 |

**S.19.01.01.01 Gross Claims Paid (non-cumulative) - Development year (absolute amount)**

|                              |       |                                                                                                               |           |           |
|------------------------------|-------|---------------------------------------------------------------------------------------------------------------|-----------|-----------|
| Line of business             |       | Marine, aviation and transport insurance [direct business and accepted proportional reinsurance] {s2c_LB:x66} |           |           |
|                              | Z0010 | Accident year [AY] {s2c_AM:x4}                                                                                |           |           |
|                              | Z0020 | Total/NA {s2c_CU:x0}                                                                                          |           |           |
|                              | Z0030 | Not applicable / Expressed in (converted to) reporting currency {s2c_CA:x0}                                   |           |           |
| Accident year / Underwriting | Z0020 |                                                                                                               |           |           |
| Currency                     | Z0030 |                                                                                                               |           |           |
| Currency conversion          | Z0040 |                                                                                                               |           |           |
|                              |       | 0                                                                                                             | 1         | 2         |
|                              |       | C0010                                                                                                         | C0020     | C0030     |
| Prior                        | R0100 |                                                                                                               |           |           |
| N-14                         | R0110 | 3 296 381                                                                                                     | 814 914   | 185 969   |
| N-13                         | R0120 | 4 731 461                                                                                                     | 1 489 369 | 119 205   |
| N-12                         | R0130 | 6 491 343                                                                                                     | 1 476 290 | 227 873   |
| N-11                         | R0140 | 4 552 554                                                                                                     | 1 279 508 | 304 813   |
| N-10                         | R0150 | 3 201 412                                                                                                     | 4 422 072 | 375 839   |
| N-9                          | R0160 | 4 856 496                                                                                                     | 4 849 655 | 612 410   |
| N-8                          | R0170 | 12 193 803                                                                                                    | 3 021 405 | 74 335    |
| N-7                          | R0180 | 3 588 044                                                                                                     | 2 031 319 | 67 143    |
| N-6                          | R0190 | 4 508 777                                                                                                     | 1 200 910 | 108 967   |
| N-5                          | R0200 | 9 852 584                                                                                                     | 1 744 624 | -8 750    |
| N-4                          | R0210 | 10 124 868                                                                                                    | 3 817 051 | 197 874   |
| N-3                          | R0220 | 7 411 413                                                                                                     | 2 935 890 | 1 263 854 |
| N-2                          | R0230 | 6 429 466                                                                                                     | 4 060 766 | 54 125    |
| N-1                          | R0240 | 6 528 614                                                                                                     | 9 398 856 |           |
| N                            | R0250 | 8 376 722                                                                                                     |           |           |

| 3       | 4       | 5     | 6      |
|---------|---------|-------|--------|
| C0040   | C0050   | C0060 | C0070  |
| -       | -       | -     | -      |
| 115 876 | -       | -     | -      |
| -       | 20 432  | -     | -      |
| 44 063  | 4 255   | -     | 55 238 |
| 55 445  | 159 032 | -     | -      |
| 793 418 | -       | -     | -      |
| 63 392  | -       | -     | -      |
| 14 120  | 6 404   | -     | -      |
| -       | -       | -     | -      |
| -       | 29 099  | -     | -      |
| 155 419 | 162 250 | -     | -      |
| 108 726 | -       | -     | -      |

**S.19.01.01.02 Gross Claims Paid (non-cumulative) - Current year, sum of years (cumulative)**

|                                   |       |                                                                                                               |
|-----------------------------------|-------|---------------------------------------------------------------------------------------------------------------|
| Line of business                  | Z0010 | Marine, aviation and transport insurance [direct business and accepted proportional reinsurance] {s2c_LB:x66} |
| Accident year / Underwriting year | Z0020 | Accident year [AY] {s2c_AM:x4}                                                                                |
| Currency                          | Z0030 | Total/NA {s2c_CU:x0}                                                                                          |
| Currency conversion               | Z0040 | Not applicable / Expressed in (converted to) reporting currency {s2c_CA:x0}                                   |

|       |       | In Current year | Sum of years (cumulative) |
|-------|-------|-----------------|---------------------------|
|       |       | C0170           | C0180                     |
| Prior | R0100 | -               | -                         |
| N-14  | R0110 | -               | 4 297 264                 |
| N-13  | R0120 | -               | 6 455 911                 |
| N-12  | R0130 | -               | 8 215 938                 |
| N-11  | R0140 | -               | 6 240 431                 |
| N-10  | R0150 | -               | 8 213 800                 |
| N-9   | R0160 | -               | 11 111 979                |
| N-8   | R0170 | -               | 15 352 935                |
| N-7   | R0180 | -               | 5 707 030                 |
| N-6   | R0190 | -               | 5 818 654                 |
| N-5   | R0200 | -               | 11 617 557                |
| N-4   | R0210 | 162 250         | 14 457 462                |
| N-3   | R0220 | 108 726         | 11 719 883                |
| N-2   | R0230 | 54 125          | 10 544 357                |
| N-1   | R0240 | 9 398 856       | 15 927 470                |
| N     | R0250 | 8 376 722       | 8 376 722                 |
| Total | R0260 | 18 100 679      | 144 057 393               |

**S.19.01.01.03 Gross undiscounted Best Estimate Claims Provisions - Development year (absolute amount)**

|                     |       |                                                                                                               |           |         |
|---------------------|-------|---------------------------------------------------------------------------------------------------------------|-----------|---------|
| Line of business    |       | Marine, aviation and transport insurance [direct business and accepted proportional reinsurance] {s2c_LB:x66} |           |         |
|                     | Z0010 | Accident year [AY] {s2c_AM:x4}                                                                                |           |         |
|                     | Z0020 | Total/NA {s2c_CU:x0}                                                                                          |           |         |
|                     | Z0030 | Not applicable / Expressed in (converted to) reporting currency {s2c_CA:x0}                                   |           |         |
| Accident year       | Z0040 |                                                                                                               |           |         |
| Currency            |       |                                                                                                               |           |         |
| Currency conversion |       |                                                                                                               |           |         |
|                     |       | 0                                                                                                             | 1         | 2       |
|                     |       | C0200                                                                                                         | C0210     | C0220   |
| Prior               | R0100 |                                                                                                               |           |         |
| N-14                | R0110 |                                                                                                               |           |         |
| N-13                | R0120 |                                                                                                               |           |         |
| N-12                | R0130 |                                                                                                               |           |         |
| N-11                | R0140 |                                                                                                               |           |         |
| N-10                | R0150 |                                                                                                               |           |         |
| N-9                 | R0160 |                                                                                                               |           |         |
| N-8                 | R0170 |                                                                                                               |           |         |
| N-7                 | R0180 |                                                                                                               |           |         |
| N-6                 | R0190 |                                                                                                               |           |         |
| N-5                 | R0200 |                                                                                                               | 132 680   | 88 187  |
| N-4                 | R0210 | 5 159 645                                                                                                     | 623 825   | 314 614 |
| N-3                 | R0220 | 3 811 450                                                                                                     | 1 355 924 | 302 135 |
| N-2                 | R0230 | 3 642 684                                                                                                     | 466 387   | 145 148 |
| N-1                 | R0240 | 10 070 511                                                                                                    | 586 784   |         |
| N                   | R0250 | 3 765 836                                                                                                     |           |         |

|       |       |       |       |
|-------|-------|-------|-------|
| 3     | 4     | 5     | 6     |
| C0230 | C0240 | C0250 | C0260 |

|         |  |        |   |
|---------|--|--------|---|
|         |  |        | - |
|         |  | 1 685  | - |
| 8 354   |  | 1 671  | - |
| 8 819   |  | 1 764  | - |
| 249 005 |  | 54 214 | - |
| 11 954  |  |        |   |

**S.19.01.01.04 Gross discounted Best Estimate Claims Provisions - Current year, sum of years (ci**

|                                   |       |                                                                                                               |
|-----------------------------------|-------|---------------------------------------------------------------------------------------------------------------|
|                                   |       | Marine, aviation and transport insurance [direct business and accepted proportional reinsurance] {s2c_LB:x66} |
| Line of business                  | Z0010 |                                                                                                               |
| Accident year / Underwriting year | Z0020 | Accident year [AY] {s2c_AM:x4}                                                                                |
| Currency                          | Z0030 | Total/NA {s2c_CU:x0}                                                                                          |
|                                   |       | Not applicable / Expressed in (converted to) reporting currency                                               |
| Currency conversion               | Z0040 |                                                                                                               |

|       |       | Year end (discounted |
|-------|-------|----------------------|
|       |       | C0360                |
| Prior | R0100 | -                    |
| N-14  | R0110 | -                    |
| N-13  | R0120 | -                    |
| N-12  | R0130 | -                    |
| N-11  | R0140 | -                    |
| N-10  | R0150 | -                    |
| N-9   | R0160 | -                    |
| N-8   | R0170 | -                    |
| N-7   | R0180 | -                    |
| N-6   | R0190 | -                    |
| N-5   | R0200 | -                    |
| N-4   | R0210 | 53 833               |
| N-3   | R0220 | 11 841               |
| N-2   | R0230 | 143 612              |
| N-1   | R0240 | 582 584              |
| N     | R0250 | 3 734 590            |
| Total | R0260 | 4 526 460            |

**S.19.01.01.05 Gross Reported but not Settled Claims (RBNS) - Development year (absolute amount)**

|                              |       |                                                                                                               |
|------------------------------|-------|---------------------------------------------------------------------------------------------------------------|
| Line of business             | Z0010 | Marine, aviation and transport insurance [direct business and accepted proportional reinsurance] {s2c_LB:x66} |
| Accident year / Underwriting | Z0020 | Accident year [AY] {s2c_AM:x4}                                                                                |
| Currency                     | Z0030 | Total/NA {s2c_CU:x0}                                                                                          |
| Currency conversion          | Z0040 | Not applicable / Expressed in (converted to) reporting currency {s2c_CA:x0}                                   |

|       |       | 0         | 1         | 2       |
|-------|-------|-----------|-----------|---------|
|       |       | C0400     | C0410     | C0420   |
| Prior | R0100 |           |           |         |
| N-14  | R0110 | 539 131   | 221 669   | 35 716  |
| N-13  | R0120 | 1 057 845 | 50 086    | 64 157  |
| N-12  | R0130 | 1 163 543 | 243 010   | 20 500  |
| N-11  | R0140 | 1 533 662 | 291 365   | 216 678 |
| N-10  | R0150 | 3 446 932 | 685 616   | 283 143 |
| N-9   | R0160 | 5 180 700 | 668 060   | 109 500 |
| N-8   | R0170 | 3 134 000 | 107 540   | 30 000  |
| N-7   | R0180 | 810 535   | 33 200    | 10 600  |
| N-6   | R0190 | 525 930   | 6 500     | -       |
| N-5   | R0200 | 583 260   | 118 000   | -       |
| N-4   | R0210 | 3 319 856 | 284 000   | 198 300 |
| N-3   | R0220 | 2 137 677 | 1 072 838 | 185 577 |
| N-2   | R0230 | 2 019 089 | 240 088   | 37 794  |
| N-1   | R0240 | 7 873 246 | 327 191   |         |
| N     | R0250 | 1 947 029 |           |         |

| 3       | 4      | 5      | 6     |
|---------|--------|--------|-------|
| C0430   | C0440  | C0450  | C0460 |
| 29 716  | 29 716 | 29 716 | -     |
| 10 781  | -      | -      | -     |
| -       | -      | -      | -     |
| 53 597  | -      | -      | -     |
| 140 000 | -      | -      | -     |
| -       | -      | -      | -     |
| -       | -      | -      | -     |
| -       | -      | -      | -     |
| -       | -      | -      | -     |
| 223 161 | 48 757 | -      | -     |
| 1 492   | -      | -      | -     |

**S.19.01.01.06 Gross Reported but not Settled Claims (RBNS) - Current year, sum of years (cumulative**

|                                   |       |                                                                                                               |
|-----------------------------------|-------|---------------------------------------------------------------------------------------------------------------|
| Line of business                  | Z0010 | Marine, aviation and transport insurance [direct business and accepted proportional reinsurance] {s2c_LB:x66} |
| Accident year / Underwriting year | Z0020 | Accident year [AY] {s2c_AM:x4}                                                                                |
| Currency                          | Z0030 | Total/NA {s2c_CU:x0}                                                                                          |
| Currency conversion               | Z0040 | Not applicable / Expressed in (converted to) reporting currency {s2c_CA:x0}                                   |

|       |       | Year end (discounted data) |
|-------|-------|----------------------------|
|       |       | C0560                      |
| Prior | R0100 | -                          |
| N-14  | R0110 | -                          |
| N-13  | R0120 | -                          |
| N-12  | R0130 | -                          |
| N-11  | R0140 | -                          |
| N-10  | R0150 | -                          |
| N-9   | R0160 | -                          |
| N-8   | R0170 | -                          |
| N-7   | R0180 | -                          |
| N-6   | R0190 | -                          |
| N-5   | R0200 | -                          |
| N-4   | R0210 | 48 415                     |
| N-3   | R0220 | 1 478                      |
| N-2   | R0230 | 37 394                     |
| N-1   | R0240 | 324 850                    |
| N     | R0250 | 1 930 874                  |
| Total | R0260 | 2 343 011                  |

**S.23.01.01.01 Own funds**

|                                                                                                                                                       |       | Total       | Tier 1 -     | Tier 2       | Tier 3       |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|--------------|--------------|--------------|
|                                                                                                                                                       |       | C0010       | C0020        | C0040        | C0050        |
| Basic own funds before deduction for participations in other financial sector as foreseen in article 68 of Delegated Regulation 2015/35               |       |             |              |              |              |
| Ordinary share capital (gross of own shares)                                                                                                          | R0010 | -           | -            | -            | <del>-</del> |
| Share premium account related to ordinary shares                                                                                                      | R0030 | -           | -            | -            | <del>-</del> |
| Initial funds, members' contributions or transfers                                                                                                    | R0040 | -           | -            | -            | <del>-</del> |
| Subordinated mutual member accounts                                                                                                                   | R0050 | -           | <del>-</del> | -            | -            |
| Surplus funds                                                                                                                                         | R0070 | -           | -            | <del>-</del> | <del>-</del> |
| Preference shares                                                                                                                                     | R0090 | -           | <del>-</del> | -            | -            |
| Share premium account related to preference shares                                                                                                    | R0110 | -           | <del>-</del> | -            | -            |
| Reconciliation reserve                                                                                                                                | R0130 | 169 915 251 | 169 915 251  | <del>-</del> | <del>-</del> |
| Subordinated liabilities                                                                                                                              | R0140 | -           | <del>-</del> | -            | -            |
| An amount equal to the value of net deferred tax                                                                                                      | R0160 | 5 678 532   | <del>-</del> | <del>-</del> | 5 678 532    |
| Other own fund items approved by the supervisory board                                                                                                | R0180 | 13 012      | -            | 13 012       | -            |
| 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 |       |             |              |              |              |
| Own funds from the financial statements                                                                                                               | R0220 | -           | <del>-</del> | <del>-</del> | <del>-</del> |
| Deductions                                                                                                                                            |       |             |              |              |              |
| Deductions for participations in financial institutions                                                                                               | R0230 | -           | -            | -            | -            |
| Total basic own funds after deductions                                                                                                                | R0290 | 175 606 795 | 169 915 251  | 13 012       | 5 678 532    |
| Ancillary own funds                                                                                                                                   |       |             |              |              |              |
| Unpaid and uncalled ordinary share capital                                                                                                            | R0300 | -           | <del>-</del> | -            | <del>-</del> |
| Unpaid and uncalled initial funds, members' contributions or transfers                                                                                | R0310 | -           | <del>-</del> | -            | <del>-</del> |
| Unpaid and uncalled preference shares                                                                                                                 | R0320 | -           | <del>-</del> | -            | -            |
| A legally binding commitment to subscribe                                                                                                             | R0330 | -           | <del>-</del> | -            | -            |
| Letters of credit and guarantees under Article 17(1) of the Directive                                                                                 | R0340 | -           | <del>-</del> | -            | <del>-</del> |
| Letters of credit and guarantees other than those referred to in Article 17(1) of the Directive                                                       | R0350 | -           | <del>-</del> | -            | -            |
| Supplementary members calls under first call                                                                                                          | R0360 | -           | <del>-</del> | -            | <del>-</del> |
| Supplementary members calls - other than first call                                                                                                   | R0370 | -           | <del>-</del> | -            | -            |
| Other ancillary own funds                                                                                                                             | R0390 | -           | <del>-</del> | -            | -            |
| Total ancillary own funds                                                                                                                             | R0400 | -           | <del>-</del> | -            | -            |
| Available and eligible own funds                                                                                                                      |       |             |              |              |              |
| Total available own funds to meet the SCR                                                                                                             | R0500 | 175 606 795 | 169 915 251  | 13 012       | 5 678 532    |
| Total available own funds to meet the MCR                                                                                                             | R0510 | 169 928 263 | 169 915 251  | 13 012       | <del>-</del> |
| Total eligible own funds to meet the SCR                                                                                                              | R0540 | 175 606 795 | 169 915 251  | 13 012       | 5 678 532    |
| Total eligible own funds to meet the MCR                                                                                                              | R0550 | 169 928 263 | 169 915 251  | 13 012       | <del>-</del> |

SCR

MCR

Ratio of Eligible own funds to SCR

Ratio of Eligible own funds to MCR

R0580

R0600

R0620

R0640

47 918 694

41 047 800

366 %

414 %



# **S.23.01.01.02 Reconciliation reserve**

|                                              |       | C0060       |
|----------------------------------------------|-------|-------------|
| Reconciliation reserve                       |       |             |
| Excess of assets over liabilities            | R0700 | 175 606 795 |
| Own shares (held directly and indirectly)    | R0710 | -           |
| Foreseeable dividends, distributions and     | R0720 | -           |
| Other basic own fund items                   | R0730 | 5 691 544   |
| Adjustment for restricted own fund items     | R0740 | -           |
| Reconciliation reserve                       | R0760 | 169 915 251 |
| Expected profits                             |       |             |
| Expected profits included in future premi    | R0770 | -           |
| Expected profits included in future premi    | R0780 | -           |
| Total Expected profits included in future pr | R0790 | -           |

# S.25.01.01.01 Basic Solvency Capital Requirement

Article 112

Z0010 No {s2c\_AO:x0}

|                                    |       | Net solvency capital requirement | Gross solvency capital requirement |
|------------------------------------|-------|----------------------------------|------------------------------------|
|                                    |       | C0030                            | C0040                              |
| Market risk                        | R0010 | 45 443 150                       | 45 443 150                         |
| Counterparty default risk          | R0020 | 4 085 638                        | 4 085 638                          |
| Life underwriting risk             | R0030 | -                                | -                                  |
| Health underwriting risk           | R0040 | -                                | -                                  |
| Non-life underwriting risk         | R0050 | 8 495 928                        | 8 495 928                          |
| Diversification                    | R0060 | -8 279 994                       | -8 279 994                         |
| Intangible asset risk              | R0070 | -                                | -                                  |
| Basic Solvency Capital Requirement | R0100 | 49 744 722                       | 49 744 722                         |

# S.25.01.01.02 Calculation of Solvency Capital Requirement

Article 112

Z0010

No

|                                                       |       | Value      |
|-------------------------------------------------------|-------|------------|
|                                                       |       | C0100      |
| Adjustment due to RFF/MAP nSCR aggregated             | R0120 |            |
| Operational risk                                      | R0130 | 495 639    |
| Loss-absorbing capacity of technical provisions       | R0140 | -          |
| Loss-absorbing capacity of deferred taxes             | R0150 | -2 321 667 |
| Capital requirement for business operated             | R0160 | -          |
| Solvency Capital Requirement excluding capital add-on | R0200 | 47 918 694 |
| Capital add-on already set                            | R0210 | -          |
| Solvency capital requirement                          | R0220 | 47 918 694 |
| Other information on SCR                              |       |            |
| Capital requirement for duration-based effects        | R0400 |            |
| Total amount of Notional Solvency Capital             | R0410 | -          |
| Total amount of Notional Solvency Capital             | R0420 | -          |
| Total amount of Notional Solvency Capital             | R0430 | -          |
| Diversification effects due to RFF nSCR               | R0440 | -          |
| Method used to calculate the adjustment               | R0450 |            |
| Net future discretionary benefits                     | R0460 | -          |

**S.28.01.01.01 Linear formula component for non-life insurance and reinsurance obligations**

|              |                |           |
|--------------|----------------|-----------|
| MCRNL Result | MCR components |           |
|              | C0010          |           |
|              | R0010          | 2 806 584 |

# **S.28.01.01.02 Background information**

|                                                                     |       | Background information                        |                              |
|---------------------------------------------------------------------|-------|-----------------------------------------------|------------------------------|
|                                                                     |       | Net (of reinsurance/SPV) best estimate and TP | Net (of reinsurance) written |
|                                                                     |       | C0020                                         | C0030                        |
| Medical expense insurance and proportion                            | R0020 | -                                             | -                            |
| Income protection insurance and proportion                          | R0030 | -                                             | -                            |
| Workers' compensation insurance and proportion                      | R0040 | -                                             | -                            |
| Motor vehicle liability insurance and proportion                    | R0050 | -                                             | -                            |
| Other motor insurance and proportional reinsurance                  | R0060 | -                                             | -                            |
| Marine, aviation and transport insurance and proportion             | R0070 | 5 210 236                                     | 16 213 780                   |
| Fire and other damage to property insurance and proportion          | R0080 | -                                             | -                            |
| General liability insurance and proportional reinsurance            | R0090 | -                                             | -                            |
| Credit and suretyship insurance and proportional reinsurance        | R0100 | -                                             | -                            |
| Legal expenses insurance and proportional reinsurance               | R0110 | -                                             | -                            |
| Assistance and proportional reinsurance                             | R0120 | -                                             | -                            |
| Miscellaneous financial loss insurance and proportional reinsurance | R0130 | -                                             | -                            |
| Non-proportional health reinsurance                                 | R0140 | -                                             | -                            |
| Non-proportional casualty reinsurance                               | R0150 | -                                             | -                            |
| Non-proportional marine, aviation and transport reinsurance         | R0160 | -                                             | -                            |
| Non-proportional property reinsurance                               | R0170 | -                                             | -                            |

**S.28.01.01.05 Overall MCR calculation**

|                             |       | C0070      |
|-----------------------------|-------|------------|
| Linear MCR                  | R0300 | 2 806 584  |
| SCR                         | R0310 | 47 918 694 |
| MCR cap                     | R0320 | 21 563 412 |
| MCR floor                   | R0330 | 11 979 674 |
| Combined MCR                | R0340 | 11 979 674 |
| Absolute floor of the MCR   | R0350 | 41 047 800 |
| Minimum Capital Requirement | R0400 | 41 047 800 |