

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

|  | Solvency II value           |
|--|-----------------------------|
|  | C0010                       |
| <b>Assets</b>  |                             |
| Intangible assets  | R0030 -                     |
| Deferred tax assets  | R0040 68.360.009,00         |
| Pension benefit surplus  | R0050 -                     |
| Property, plant & equipment held for own use   | R0060 7.554.766,00          |
| <b>Investments (other than assets held for index-linked and unit-linked contracts)</b> | R0070 13.582.282.223,63     |
| Property (other than for own use)  | R0080 39.000,00             |
| Holdings in related undertakings, including participations                             | R0090 199.634.277,74        |
| <b>Equities</b>  | R0100 145.354.854,42        |
| Equities - listed  | R0110 92.247.428,88         |
| Equities - unlisted  | R0120 53.107.425,54         |
| <b>Bonds</b>   | R0130 11.249.079.342,65     |
| Government Bonds   | R0140 6.132.009.113,19      |
| Corporate Bonds  | R0150 4.259.166.354,76      |
| Structured notes   | R0160 -                     |
| Collateralised securities  | R0170 857.903.874,70        |
| Collective Investments Undertakings  | R0180 1.967.108.404,82      |
| Derivatives  | R0190 21.066.344,00         |
| Deposits other than cash equivalents   | R0200 -                     |
| Other investments  | R0210 -                     |
| Assets held for index-linked and unit-linked contracts                                 | R0220 4.987.953.554,00      |
| <b>Loans and mortgages</b>   | R0230 226.919,32            |
| Loans on policies  | R0240 -                     |
| Loans and mortgages to individuals   | R0250 226.919,32            |
| Other loans and mortgages  | R0260 -                     |
| <b>Reinsurance recoverables from:</b>  | R0270 645.889,00            |
| 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 health and index-linked and unit-linked     | R0310 645.889,00            |
| Health similar to life   | R0320 -                     |
| Life excluding health and index-linked and unit-linked                                 | R0330 645.889,00            |
| Life index-linked and unit-linked  | R0340 -                     |
| Deposits to cedants  | R0350 -                     |
| Insurance and intermediaries receivables   | R0360 2.109.509,00          |
| Reinsurance receivables  | R0370 297.305,00            |
| Receivables (trade, not insurance)   | R0380 295.107.651,10        |
| Own shares (held directly)   | R0390 -                     |
| Amounts due in respect of own fund items or initial fund called up but not yet paid in | R0400 -                     |
| Cash and cash equivalents  | R0410 50.455.544,95         |
| Any other assets, not elsewhere shown  | R0420 37.126,00             |
| <b>Total assets</b>  | <b>R0500 18.995.030.497</b> |

|  | Solvency II value           |
|--|-----------------------------|
|  | C0010                       |
| <b>Liabilities</b>   |                             |
| <b>Technical provisions - non-life</b>   | R0510 -                     |
| <b>Technical provisions - non-life (excluding health)</b>                              | R0520 -                     |
| TP calculated as a whole   | R0530 -                     |
| Best Estimate  | R0540 -                     |
| Risk margin  | R0550 -                     |
| Technical provisions - health (similar to non-life)                                    | R0560 -                     |
| TP calculated as a whole   | R0570 -                     |
| Best Estimate  | R0580 -                     |
| Risk margin  | R0590 -                     |
| <b>Technical provisions - life (excluding index-linked and unit-linked)</b>            | R0600 12.476.979.073,00     |
| <b>Technical provisions - health (similar to life)</b>                                 | R0610 16.065.479,00         |
| TP calculated as a whole   | R0620 -                     |
| Best Estimate  | R0630 5.516.596,00          |
| Risk margin  | R0640 10.548.883,00         |
| <b>Technical provisions - life (excluding health and index-linked and unit-linked)</b> | R0650 12.460.913.594,00     |
| TP calculated as a whole   | R0660 -                     |
| Best Estimate  | R0670 12.333.380.528,00     |
| Risk margin  | R0680 127.533.066,00        |
| <b>Technical provisions - index-linked and unit-linked</b>                             | R0690 4.865.316.234,00      |
| TP calculated as a whole   | R0700 -                     |
| Best Estimate  | R0710 4.840.887.687,00      |
| Risk margin  | R0720 24.428.547,00         |
| Other technical provisions   | R0730 -                     |
| Contingent liabilities   | R0740 -                     |
| Provisions other than technical provisions   | R0750 5.378.540,00          |
| Pension benefit obligations  | R0760 1.559.144,00          |
| Deposits from reinsurers   | R0770 414.006,00            |
| Deferred tax liabilities   | R0780 -                     |
| Derivatives  | R0790 48.749.053,82         |
| Debts owed to credit institutions  | R0800 -                     |
| Financial liabilities other than debts owed to credit institutions                     | R0810 -                     |
| Insurance & intermediaries payables  | R0820 98.244.436,00         |
| Reinsurance payables   | R0830 192.261,00            |
| Payables (trade, not insurance)  | R0840 120.454.906,18        |
| <b>Subordinated liabilities</b>  | R0850 129.110.000,00        |
| Subordinated liabilities not in BOF  | R0860 -                     |
| Subordinated liabilities in BOF  | R0870 129.110.000,00        |
| Any other liabilities, not elsewhere shown   | R0880 12.064.973,00         |
| <b>Total liabilities</b>   | <b>R0900 17.758.462.627</b> |
| <b>Excess of assets over liabilities</b>   | <b>R1000 1.236.567.870</b>  |