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S.02.01.02 - Balance Sheet Assets - December 31, 2019

Balance sheet - USD 000's

	Solvency II value	
		C0010
Assets		
Goodwill	R0010	
Deferred acquisition costs	R0020	
Intangible assets	R0030	
Deferred tax assets	R0040	
Pension benefit surplus	R0050	
Property, plant & equipment held for own use	R0060	16,069
Investments (other than assets held for index-linked and unit-linked contracts)	R0070	152,728
Property (other than for own use)	R0080	
Holdings in related undertakings, including participations	R0090	
Equities	R0100	7,529
Equities - listed	R0110	7,529
Equities - unlisted	R0120	
Bonds	R0130	132,516
Government Bonds	R0140	101,044
Corporate Bonds	R0150	26,363
Structured notes	R0160	
Collateralised securities	R0170	5,109
Collective Investments Undertakings	R0180	12,683
Derivatives	R0190	
Deposits other than cash equivalents	R0200	
Other investments	R0210	
Assets held for index-linked and unit-linked contracts	R0220	
Loans and mortgages	R0230	262,140
Loans on policies	R0240	
Loans and mortgages to individuals	R0250	
Other loans and mortgages	R0260	262,140
Reinsurance recoverables from::	R0270	397,095
Non-life and health similar to non-life	R0280	397,095
Non-life excluding health	R0290	397,786
Health similar to non-life	R0300	-691
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	
Insurance and intermediaries receivables	R0360	35,224
Reinsurance receivables	R0370	12,377
Receivables (trade, not insurance)	R0380	5,303
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	15,503
Any other assets, not elsewhere shown	R0420	617
Total assets	R0500	897,057

S.02.01.02 - Balance Sheet Liabilities - December 31, 2018

Liabilities - USD 000's

Technical provisions – non-life
 Technical provisions – non-life (excluding health)
 Technical provisions calculated as a whole
 Best Estimate
 Risk margin
 Technical provisions - health (similar to non-life)
 Technical provisions calculated as a whole
 Best Estimate
 Risk margin
 Technical provisions - life (excluding index-linked and unit-linked)
 Technical provisions - health (similar to life)
 Technical provisions calculated as a whole
 Best Estimate
 Risk margin
 Technical provisions – life (excluding health and index-linked and unit-linked)
 Technical provisions calculated as a whole
 Best Estimate
 Risk margin
 Technical provisions – index-linked and unit-linked
 Technical provisions calculated as a whole
 Best Estimate
 Risk margin
 Other technical provisions
 Contingent liabilities
 Provisions other than technical provisions
 Pension benefit obligations
 Deposits from reinsurers
 Deferred tax liabilities
 Derivatives
 Debts owed to credit institutions
 Financial liabilities other than debts owed to credit institutions
 Insurance & intermediaries payables
 Reinsurance payables
 Payables (trade, not insurance)
 Subordinated liabilities
 Subordinated liabilities not in Basic Own Funds
 Subordinated liabilities in Basic Own Funds
 Any other liabilities, not elsewhere shown
Total liabilities
Excess of assets over liabilities

	Solvency II value	
	C0010	
R0510		438,946
R0520		436,175
R0530		
R0540		421,201
R0550		14,974
R0560		2,771
R0570		
R0580		2,270
R0590		501
R0600		
R0610		
R0620		
R0630		
R0640		
R0650		
R0660		
R0670		
R0680		
R0690		
R0700		
R0710		
R0720		
R0730		
R0740		
R0750		
R0760		
R0770		
R0780		108
R0790		
R0800		
R0810		
R0820		4,482
R0830		18,273
R0840		35,310
R0850		
R0860		
R0870		
R0880		
R0900		497,119
R1000		399,938

5.23.01.01 - Own Funds - December 31, 2019

Own funds - USD 000's

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 should not be represented by the reconciliation reserve and do not meet the criteria to be classified as Solvency II own funds

Own funds from the financial statements that should not be represented by the reconciliation reserve and do not meet the criteria to be classified as Solvency II own funds

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	10,000	10,000			
R0030					
R0040					
R0050					
R0070					
R0090					
R0110					
R0130	36,641	36,641			
R0140					
R0160					
R0180	353,297	353,297	0	0	0
R0220					
R0230					
R0290	399,938	399,938	0	0	0
R0300					
R0310					
R0320					
R0330					
R0340					
R0350					
R0360					
R0370					
R0390					
R0400					
R0500	399,938	399,938	0	0	0
R0510	399,938	399,938	0	0	
R0540	399,938	399,938	0	0	0
R0550	399,938	399,938	0	0	
R0580	106,099				
R0600	26,525				
R0620	3.7695				
R0640	15.0779				

S.23.01.01 - Reconciliation Reserve - December 31, 2019

Reconciliation reserve - USD 000's

Excess of assets over liabilities

R0700

399,938

Own shares (held directly and indirectly)

R0710

Foreseeable dividends, distributions and charges

R0720

0

Other basic own fund items

R0730

363,297

Adjustment for restricted own fund items in respect of matching adjustment portfolios and ring fenced funds

R0740

Reconciliation reserve

R0760

36,641

Expected profits

Expected profits included in future premiums (EPIFP) - Life business

R0770

Expected profits included in future premiums (EPIFP) - Non-life business

R0780

16,574

Total Expected profits included in future premiums (EPIFP)

R0790

16,574

C0060

S.25.01.21 - Basic Solvency Capital Requirement - December 31, 2019

Solvency Capital Requirement - for undertakings on Standard Formula - USD 000's

Market risk
 Counterparty default risk
 Life underwriting risk
 Health underwriting risk
 Non-life underwriting risk
 Diversification
 Intangible asset risk
Basic Solvency Capital Requirement

	Gross solvency capital requirement	USP	Simplifications
	C0110	C0090	C0100
R0010	63,942		
R0020	28,630		
R0030	0		
R0040	1,684		
R0050	30,825		
R0060	-31,686		
R0070			
R0100	93,395		

S.25.01.21 - Total Solvency Capital Requirement

Calculation of Solvency Capital Requirement

Operational risk
 Loss-absorbing capacity of technical provisions
 Loss-absorbing capacity of deferred taxes
 Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC

Solvency capital requirement, excluding capital add-on

Capital add-ons already set

Solvency Capital Requirement

Other information on SCR

Capital requirement for duration-based equity risk sub-module
 Total amount of Notional Solvency Capital Requirements for remaining part
 Total amount of Notional Solvency Capital Requirements for ring fenced funds
 Total amount of Notional Solvency Capital Requirements for matching adjustment portfolios
 Diversification effects due to RFF nSCR aggregation for article 304

	C0100
R0130	12,704
R0140	0
R0150	0
R0160	0
R0200	106,099
R0210	
R0220	106,099
R0400	
R0410	
R0420	
R0430	
R0440	