

S.25.01: Solvency Capital Requirement — Only SF

Article 112		Z0010 2: Regelmæssig indberetning		Only relevant for public disclosure		
		Net solvency capital requirement	Gross solvency capital requirement	Allocation from adjustments due to RFF and Matching adjustments portfolios	Simplifications	USP
		C0030	C0040	C0050	C0120	C0090
Market risk	R0010	31.026.820	31.026.820	0		
Counterparty default risk	R0020	6.115.176	6.115.176	0		
Life underwriting risk	R0030	0	0	0		
Health underwriting risk	R0040	7.151.306	7.151.306	0		
Non-life underwriting risk	R0050	24.762.130	24.762.130	0		
Diversification	R0060	-19.784.679	-19.784.679			
Intangible asset risk	R0070	0	0			
Basic Solvency Capital Requirement	R0100	49.270.755	49.270.755			

Calculation of Solvency Capital Requirement		C0100
Adjustment due to RFF/MAP nSCR aggregation	R0120	0
Operational risk	R0130	2.726.893
Loss-absorbing capacity of technical provisions	R0140	0
Loss-absorbing capacity of deferred taxes	R0150	0
Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC	R0160	0
Solvency Capital Requirement excluding capital add-on	R0200	51.997.647
Capital add-ons already set	R0210	0
Solvency capital requirement for undertakings under consolidated method	R0220	51.997.647

Other information on SCR		
Capital requirement for duration-based equity risk sub-module	R0400	0
Total amount of Notional Solvency Capital Requirements for remaining part	R0410	0
Total amount of Notional Solvency Capital Requirements for ring fenced funds	R0420	0
Total amount of Notional Solvency Capital Requirements for matching adjustment portfolios	R0430	0
Diversification effects due to RFF nSCR aggregation for article 304	R0440	0
Method used to calculate the adjustment due to RFF/MAP nSCR aggregation	R0450	2: Simplification at risk sub-module level
Net future discretionary benefits	R0460	0

Below this line only groups need to hand in information		
Minimum consolidated group solvency capital requirement	R0470	23.741.114

Information on other entities		
Capital requirement for other financial sectors (Non-insurance capital requirements)	R0500	0
Capital requirement for other financial sectors (Non-insurance capital requirements) — Credit institutions, investment firms and financial institutions, alternative investment funds managers, UCITS management companies	R0510	0
Capital requirement for other financial sectors (Non-insurance capital requirements) — Institutions for occupational retirement provisions	R0520	0
Capital requirement for other financial sectors (Non-insurance capital requirements) — Capital requirement for non-regulated entities carrying out financial activities	R0530	0
Capital requirement for non-controlled participation requirements	R0540	0
Capital requirement for residual undertakings	R0550	0

Overall SCR		
SCR for undertakings included via D and A	R0560	0
Solvency Capital Requirement	R0570	51.997.647

Calculation of loss absorbing capacity of deferred taxes

Approach based on average tax rate		C0109		
		3: Not applicable as LAC DT is not used (in this case R0600 to R0690 are not applicable)		
		Before the shock	After the shock	LAC DT
		C0110	C0120	C0130
DTA	R0600	0	0	0
DTA carry forward	R0610	0	0	0
DTA due to deductible temporary differences	R0620	0	0	0
DTL	R0630	0	0	0
LAC DT	R0640			0
LAC DT justified by reversion of deferred tax liabilities	R0650			0
LAC DT justified by reference to probable future taxable profit	R0660			0
LAC DT justified by carry back, current year	R0670			0
LAC DT justified by carry back, future years	R0680			0
Maximum LAC DT	R0690			0