

S.25.01: Solvency Capital Requirement — Only SF

Article 112		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	72.366.582	72.366.582	0		
Counterparty default risk	R0020	6.643.597	6.643.597	0		
Life underwriting risk	R0030	0	0	0		
Health underwriting risk	R0040	14.559.421	14.559.421	0		
Non-life underwriting risk	R0050	58.895.958	58.895.958	0		
Diversification	R0060	-41.561.729	-41.561.729			
Intangible asset risk	R0070	0	0			
Basic Solvency Capital Requirement	R0100	110.903.828	110.903.828			

Calculation of Solvency Capital Requirement		C0100	
Adjustment due to RFF/MAP nSCR aggregation	R0120		0
Operational risk	R0130	4.825.499	
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	115.729.328	
Capital add-ons already set	R0210		0
of which, Capital add-ons already set - Article 37 (1) Type a	R0211		0
of which, Capital add-ons already set - Article 37 (1) Type b	R0212		0
of which, Capital add-ons already set - Article 37 (1) Type c	R0213		0
of which, Capital add-ons already set - Article 37 (1) Type d	R0214		0
Solvency capital requirement for undertakings under consolidated method	R0220		115.729.328

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
	R0420		0
Total amount of Notional Solvency Capital Requirements for ring fenced funds	R0430		0
Total amount of Notional Solvency Capital Requirements for matching adjustment portfolios	R0440		0
Diversification effects due to RFF nSCR aggregation for article 304	R0450	4: No adjustment	
Method used to calculate the adjustment due to RFF/MAP nSCR aggregation	R0450		
Net future discretionary benefits	R0460		0

Below this line only groups need to hand in information			
Minimum consolidated group solvency capital requirement	R0470		0

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, UCIFs 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
Capital requirement for collective investment undertakings or investments packaged as funds	R0555		0

Overall SCR			
SCR for undertakings included via D and A	R0560		0
Solvency Capital Requirement	R0570		115.729.328

Calculation of loss absorbing capacity of deferred taxes

Approach based on average tax rate		C0109	
	R0590	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	
DTA carry forward	R0610	0	0	
DTA due to deductible temporary differences	R0620	0	0	
DTL	R0630	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