



Insurance Analytics Division - PRA compliance with Transparency & Accountability Article 31

TEMPLATE A - FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA WITH REGARD TO INSURANCE AND REINSURANCE UNDERTAKINGS SUPERVISED UNDER DIRECTIVE 2009/138/EC

Cell Number	Item	31.12.19				
Cell Number	Item	All insurance and reinsurance undertakings	Life insurance undertakings	Non-life insurance undertakings	Insurance undertakings which simultaneously pursue both life and non-life insurance activities	Reinsurance undertakings
AS1a	The number of insurance and reinsurance undertakings	264	68	178	18	Detail not currently collected by the PRA
AS1b	The number of branches as referred to in Article 13(11) of Directive 2009/138/EC established in the Member State of the supervisory authority	102	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA
AS1c	The number of branches as referred to in Article 162(3) of Directive 2009/138/EC established in the Member State of the supervisory authority	28	2	26	0	Detail not currently collected by the PRA
AS2	The number of Union branches of insurance and reinsurance undertakings established in the Member State of the supervisory authority carrying out relevant business in one or more other Member States	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA
AS3	The number of insurance undertakings established in the Member State of the supervisory authority pursuing business in other Member States under the freedom to provide services	71	13	52	6	N/A
AS4a	The number of insurance undertakings established in other Member States which have notified their intention to pursue business in the Member State of the supervisory authority under the freedom to provide services	715	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	N/A
AS4b	The number of insurance undertakings established in other Member States which actually pursue business in the Member State of the supervisory authority under the freedom to provide	50	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	N/A
AS5	The number of insurance and reinsurance undertakings falling outside the scope of Directive 2009/138/EC	153	4	149	0	Detail not currently collected by the PRA
AS6	The number of special purpose vehicles authorised in accordance with Article 211 of Directive 2009/138/EC from insurance and reinsurance undertakings	2	N/A	N/A	N/A	N/A
AS7	The number of insurance and reinsurance undertakings subject to reorganisation measures or winding-up	22	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA

AS8	The number of insurance and reinsurance undertakings and the number of their portfolios where the matching adjustment referred to in Article 77b of Directive 2009/138/EC is applied	19	13	0	6	Detail not currently collected by the PRA
AS9	The number of insurance and reinsurance undertakings applying the volatility adjustment referred to in Article 77d of Directive 2009/138/EC	26	13	6	7	Detail not currently collected by the PRA
AS10	The number of insurance and reinsurance undertakings applying the transitional risk-free interest rate term structure referred to in Article 308c Directive 2009/138/EC	0	0	0	0	Detail not currently collected by the PRA
AS11	The number of insurance and reinsurance undertakings applying the transitional deduction to technical provisions referred to in Article 308d Directive 2009/138/EC	26	19	-	7	Detail not currently collected by the PRA
AS12	The total amount of assets of the insurance and reinsurance undertakings valued in accordance with Article 75 of Directive 2009/138/EC	£2,566,522,099,648.36	£1,837,280,598,561.39	£107,037,849,677.91	£622,203,651,409.07	Detail not currently collected by the PRA
AS12a	Intangible assets	£114,234.27	£0.00	£114,234.27	£0.00	Detail not currently collected by the PRA
AS12b	Deferred tax assets	£784,996,759.82	£122,622,628.76	£528,685,686.98	£133,688,444.08	Detail not currently collected by the PRA
AS12c	Pension benefit surplus	£981,900,864.47	£497,627,278.24	£363,278,504.63	£120,995,081.60	Detail not currently collected by the PRA
AS12d	Property, plant & equipment held for own use	£1,525,289,862.45	£310,344,151.40	£713,574,025.14	£501,371,685.90	Detail not currently collected by the PRA
AS12e	Investments (other than assets held for unit-linked and index-linked)	£878,366,852,734.94	£445,898,893,896.20	£66,466,019,130.53	£366,001,939,708.21	Detail not currently collected by the PRA
AS12f	Assets held for unit-linked & index-linked contracts	£1,215,610,309,795.95	£1,164,066,758,727.76	£0.00	£51,543,551,068.18	Detail not currently collected by the PRA
AS12g	Loans & mortgages (except loans on policies)	£169,418,697,177.74	£119,876,650,951.71	£5,862,291,504.30	£43,679,754,721.73	Detail not currently collected by the PRA
AS12h	Loans on policies	£116,758,922.71	£110,824,763.91	£52,216.00	£5,881,942.80	Detail not currently collected by the PRA
AS12i	Reinsurance recoverables	£19,936,624,580.74	£13,306,827,838.53	£1,910,000.00	£6,627,886,742.21	Detail not currently collected by the PRA
AS12j	Deposits to cedants	£64,187,337,223.35	£1,507,173,510.33	£291,133,343.67	£62,389,030,369.35	Detail not currently collected by the PRA
AS12k	Insurance & intermediaries receivables	£5,761,396,616.28	£1,294,044,130.26	£1,910,575,970.61	£2,556,776,515.41	Detail not currently collected by the PRA
AS12l	Reinsurance receivables	£6,119,488,312.99	£783,794,557.29	£1,495,647,025.30	£3,840,046,730.40	Detail not currently collected by the PRA
AS12m	Receivables (trade, not insurance)	£15,511,999,228.62	£6,329,733,515.30	£1,887,497,760.01	£7,294,767,953.30	Detail not currently collected by the PRA
AS12n	Own shares	£0.00	£0.00	£0.00	£0.00	Detail not currently collected by the PRA
AS12o	Amounts due in respect of own fund items or initial fund called up but not yet paid in	£0.00	£0.00	£0.00	£0.00	Detail not currently collected by the PRA
AS12p	Cash and cash equivalents	£12,510,343,482.41	£4,397,610,847.67	£3,563,345,482.95	£4,549,387,151.79	Detail not currently collected by the PRA
AS12q	Any other assets, not elsewhere shown	£1,909,253,404.97	£891,912,653.39	£413,271,568.43	£604,069,183.15	Detail not currently collected by the PRA
AS13	The total amount of liabilities of the insurance and reinsurance undertakings valued in accordance with Articles 75 to 86 of Directive 2009/138/EC	£2,389,790,117,233.51	£1,767,445,099,434.07	£75,776,598,926.17	£546,568,418,873.27	Detail not currently collected by the PRA
AS13a	Technical provisions	£2,149,735,312,847.87	£1,607,764,077,182.12	£60,880,189,409.70	£481,091,046,256.06	Detail not currently collected by the PRA
AS13b	Other liabilities, excluding subordinated liabilities which are not included in the own funds	£37,768,644,330.10	£17,510,769,990.90	£4,165,138,485.40	£16,092,735,853.80	Detail not currently collected by the PRA
AS13c	Subordinated liabilities which are not included in the own funds	£0.00	£0.00	£0.00	£0.00	Detail not currently collected by the PRA

AS14a	The total amount of basic own funds	£167,908,287,420.58	£69,885,461,536.41	£31,253,941,479.25	£66,768,884,404.92	Detail not currently collected by the PRA
AS14aa	Of which, subordinated liabilities	£11,049,108,631.76	£8,896,562,706.25	£981,972,016.81	£1,170,573,908.70	Detail not currently collected by the PRA
AS14b	The total amount of ancillary own funds	£7,789,150,990.72	£80,000,000.00	£772,409,077.72	£6,936,741,913.00	Detail not currently collected by the PRA
AS15	The total eligible amount of own funds to cover the Solvency Capital Requirement	£175,383,871,154.89	£69,872,164,413.62	£31,806,080,423.35	£73,705,626,317.92	Detail not currently collected by the PRA
AS15a	Tier 1 unrestricted	£153,976,538,107.98	£59,440,708,879.30	£29,056,567,040.55	£65,479,262,188.14	Detail not currently collected by the PRA
AS15b	Tier 1 restricted	£2,301,627,520.25	£2,089,659,547.05	£211,967,973.20	£0.00	Detail not currently collected by the PRA
AS15c	Tier 2	£17,883,049,236.76	£7,742,799,946.86	£2,032,933,468.21	£8,107,315,821.70	Detail not currently collected by the PRA
AS15d	Tier 3	£1,222,656,288.88	£598,996,040.42	£504,611,940.38	£119,048,308.08	Detail not currently collected by the PRA
AS16	The total eligible amount of basic own funds to cover the Minimum Capital Requirement	£159,309,589,254.74	£63,200,539,306.89	£29,655,341,140.42	£66,453,708,807.44	Detail not currently collected by the PRA
AS16a	Tier 1 unrestricted	£153,976,538,107.98	£59,440,708,879.30	£29,056,567,040.55	£65,479,262,188.14	Detail not currently collected by the PRA
AS16b	Tier 1 restricted	£2,301,627,520.25	£2,089,659,547.05	£211,967,973.20	£0.00	Detail not currently collected by the PRA
AS16c	Tier 2	£3,031,423,626.50	£1,670,170,880.54	£386,806,126.66	£974,446,619.29	Detail not currently collected by the PRA
AS17	The total amount of the Minimum Capital Requirement	£34,617,226,227.91	£12,437,224,755.52	£6,157,724,414.45	£16,022,277,057.95	Detail not currently collected by the PRA
AS18	The total amount of the Solvency Capital Requirement	£109,665,510,005.43	£44,859,404,449.46	£18,277,019,732.55	£46,529,085,823.41	Detail not currently collected by the PRA
AS19	Total amount of the Solvency Capital Requirement calculated using the standard formula by risk module and sub-module — at the level of aggregation available — expressed as percentage of the total amount of the Solvency Capital Requirement[1]	16%	19%	48%	1%	Detail not currently collected by the PRA
AS19a	Market risk	9%	15%	15%	1%	Detail not currently collected by the PRA
AS19aa	Interest rate risk	1%	1%	2%	0%	Detail not currently collected by the PRA
AS19ab	Equity risk	0%	0%	1%	0%	Detail not currently collected by the PRA
AS19ac	Property risk	2%	2%	5%	0%	Detail not currently collected by the PRA
AS19ad	Spread risk	0%	0%	2%	0%	Detail not currently collected by the PRA
AS19ae	Market risk concentrations	2%	3%	4%	0%	Detail not currently collected by the PRA
AS19af	Currency risk	0%	0%	0%	0%	Detail not currently collected by the PRA
AS19b	Counterparty default risk	1%	1%	5%	0%	Detail not currently collected by the PRA
AS19c	Life underwriting risk	4%	10%	0%	0%	Detail not currently collected by the PRA
AS19ca	Mortality risk	0%	0%	0%	0%	Detail not currently collected by the PRA
AS19cb	Longevity risk	0%	0%	0%	0%	Detail not currently collected by the PRA
AS19cc	Disability-morbidity risk	0%	0%	0%	0%	Detail not currently collected by the PRA
AS19cd	Lapse risk	3%	7%	0%	0%	Detail not currently collected by the PRA
AS19ce	Life expense risk	0%	1%	0%	0%	Detail not currently collected by the PRA
AS19cf	Revision risk	0%	0%	0%	0%	Detail not currently collected by the PRA
AS19cg	Life catastrophe risk	0%	0%	0%	0%	Detail not currently collected by the PRA
AS19d	Health underwriting risk	1%	1%	3%	0%	Detail not currently collected by the PRA
AS19da	SLT health underwriting risk	0%	1%	0%	0%	Detail not currently collected by the PRA
AS19db	NSLT health underwriting risk	0%	0%	2%	0%	Detail not currently collected by the PRA
AS19dc	Health catastrophe risk	0%	0%	0%	0%	Detail not currently collected by the PRA
AS19e	Non-life underwriting risk	5%	0%	30%	0%	Detail not currently collected by the PRA

AS19ea	Non-life premium and reserve risk	4%	0%	22%	0%	Detail not currently collected by the PRA
AS19eb	Non-life lapse risk	0%	0%	1%	0%	Detail not currently collected by the PRA
AS19ec	Non-life catastrophe risk	1%	0%	8%	0%	Detail not currently collected by the PRA
AS19f	Intangible asset risk	0%	0%	0%	0%	Detail not currently collected by the PRA
AS19g	Operational risk	0%	1%	0%	0%	Detail not currently collected by the PRA
AS20	Total amount of the Solvency Capital Requirement for spread risk and market concentration sub-modules and counterparty default risk module #3	Not currently collected by PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA
AS20a	Spread risk	Not currently collected by PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA
AS20b	Market risk concentration	Not currently collected by PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA
AS20c	Counterparty default risk	Not currently collected by PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA
AS21	Total amount of the Solvency Capital Requirement calculated using an approved partial internal model — at the level of aggregation available — expressed as percentage of the total amount of the Solvency Capital Requirement	35.30%	18.00%	0.89%	16.42%	Detail not currently collected by the PRA
AS21a	Total amount of the Solvency Capital Requirement calculated using an approved partial internal model which scope includes credit risk in both market and counterparty default risk — at the level of aggregation available — expressed as percentage of the total amount of the Solvency Capital Requirement calculated using partial internal	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA
AS22a	The number of insurance and reinsurance undertakings using an approved full internal model for the calculation of the Solvency Capital Requirement	21	0	0	0	0
AS22b	The number of insurance and reinsurance undertakings using an approved partial internal model for the calculation of the Solvency Capital Requirement	21	0	0	0	0
AS22c	The number of insurance and reinsurance undertakings using an approved internal model which scope includes credit risk in both market risk and counterparty default risk	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA
AS23a	The number of capital add-ons	9	0	0	0	0
AS23b	The average capital add-on per undertaking	£83,297,161.00	0	0	0	0
AS23c	The distribution of capital add-ons measured as a percentage of the Solvency Capital Requirement with regard to all insurance and reinsurance undertakings supervised under	0.68%	0	0	0	0