

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 | 31.12.18 | | | | | 31.12.17 re-stated* |
|-------------|---|---|---|---|---|---|---|
| | | 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 | All insurance and resinsurance undertakings |
| | | | | | | | |
| AS1a | The number of insurance and reinsurance undertakings | 278 | 70 | 186 | 22 | 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 | 88 | 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 | 32 | 2 | 29 | 1 | 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 | 80 | 12 | 59 | 9 | 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 | 732 | 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 services | 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 | N/A | |
| AS5 | The number of insurance and reinsurance undertakings falling outside the scope of Directive 2009/138/EC | 164 | 64 | 100 | 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 | 1 | N/A | | | | |
| AS7 | The number of insurance and reinsurance undertakings subject to reorganisation measures or winding-up proceedings | 27 | 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 | 19 | 13 | 0 | 6 | Detail not currently collected by the PRA | |
| AS9 | applied The number of insurance and reinsurance undertakings applying the volatility adjustment referred to in | 26 | 13 | 6 | 7 | Detail not currently collected by the PRA | |
| AS10 | Article 77d of Directive 2009/138/EC 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 | £2,337,198,227,387.07 | £1,646,672,068,061.45 | £137,464,016,418.61 | £553,062,142,907.02 | Detail not currently collected by the PRA | |

| March Marc | | Intangible assets | | | | | Detail not currently | |
|--|--------|---|-----------------------|-----------------------|---------------------|---------------------|---------------------------------------|--|
| According Company Co | AS12a | | £18,726.6200 | £0.0100 | £18,726.6100 | £0.0000 | collected by the PRA | |
| ASTEST Company of the property for t | AS12b | Deferred tax assets | £966,607,624.36 | £116,173,049.24 | £698,187,227.36 | £152,247,347.77 | | |
| State Process Proces | AS12c | Pension benefit surplus | £971,864,331.26 | £507,933,995.91 | £351,760,581.17 | £112,169,754.18 | · · | |
| March Common December Dec | AS12d | | £857,395,939.29 | £75,698,913.94 | £455,163,897.58 | £326,533,127.77 | Detail not currently | |
| AST | AS12e | Investments (other than assets held for | £820.950.008.927.01 | £399.082.314.478.68 | £85.853.960.557.16 | £336.013.733.891.17 | Detail not currently | |
| AST | | Assets held for unit-linked & index- | | | | | | |
| AST Common Comm | | | | | | | i | |
| ASTED Commence reconstable Commence | AS12g | policies) | £82,134,583,657.70 | £59,780,227,228.48 | £3,275,302,465.91 | £19,079,053,963.31 | collected by the PRA | |
| ASSIST Communication and Communication C | AS12h | - | £128,048,193.16 | £121,022,603.25 | £60,163.00 | £6,965,426.91 | collected by the PRA | |
| AST | AS12i | | £237,927,508,699.53 | £129,517,643,241.49 | £33,553,257,153.11 | £74,856,608,304.93 | collected by the PRA | |
| AS120 Construction of February State | AS12j | Deposits to cedants | £54,969,124,859.44 | £0.00 | £390,790,087.57 | £54,578,334,771.87 | · · | |
| AST20 Reference secrytable 62,223,233,2325 63,55,55,177.0 93,00,555,1855 63,520,307.713 03,00,555,1855 63,520,307.713 03,00,555,1855 63,520,307.713 03,00,555,1855 03,00, | AS12k | Insurance & intermediaries receivables | £6,375,177,853.26 | £1,133,408,968.98 | £2,511,713,757.70 | £2,730,055,126.59 | · · | |
| AST | AS121 | Reinsurance receivables | £6,313,335,323.51 | £816,146,902.93 | £1,807,487,237.56 | £3,689,701,183.02 | Detail not currently | |
| ASIDa Den alares Den alar | AS12m | Receivables (trade, not insurance) | £16,344,366,395.21 | £6,919,754,177.42 | £3,102,554,745.95 | £6,322,057,471.84 | Detail not currently | |
| As January Control in Support of controls of the Control of the Co | | Own shares | | | | | | |
| AS 10 | ASIZII | Amounts due in respect of own fund | 10.00 | 10.00 | 10.00 | 10.00 | | |
| AS-10-2 AS-2004 AS- | AS12o | items or initial fund called up but not yet paid in | £0.00 | £0.00 | £0.00 | £0.00 | collected by the PRA | |
| ASTOL The total amount of Italianities of the incurrence and extracting to the control of Italianities of the incurrence and extracting to the control of Italianities of the incurrence and extracting to the control of Italianities of the incurrence and extracting to the control of Italianities of the incurrence and extracting to the control of Italianities of the incurrence and extracting to the control of Italianities of the incurrence and extracting to the control of Italianities of the incurrence and extracting to the control of Italianities of the incurrence and extracting to the control of Italianities of the incurrence and extracting to the control of Italianities of the incurrence and extracting to the control of Italianities of the incurrence and extracting to the control of Italianities of the incurrence and extracting to the control of Italianities of of Itali | AS12p | | £14,329,037,739.78 | £4,308,785,710.23 | £5,089,088,920.84 | £4,931,163,108.72 | collected by the PRA | |
| ASTS ASTS ASTS ASTS ASTS ASTS ASTS ASTS | AS12q | Any other assets, not elsewhere shown | £1,680,940,245.23 | £526,629,693.98 | £374,670,914.23 | £779,639,637.02 | | |
| ASTS | | The total amount of lightilities of the | | | | | | |
| AST Color | AS13 | insurance and reinsurance undertakings valued in accordance with Articles 75 to 86 of Directive 2009/138/EC | £2,164,176,459,510.95 | £1,580,661,466,373.93 | £101,151,937,505.88 | £482,363,055,631.13 | , , , , , , , , , , , , , , , , , , , | |
| AS13b Inhabities which are not included in the own funds Subvirianced linkhilities which are not included in the own funds Subvirianced linkhilities which are not included in the own funds Subvirianced linkhilities which are not included in the own funds Subvirianced linkhilities which are not included in the own funds Subvirianced linkhilities of the Subvirianced linkhilities of the Subvirianced linkhilities Subvirianced linkhilities Subvirianced Subviria | AS13a | Technical provisions | £1,965,854,859,107.33 | £1,445,226,806,529.81 | £82,121,284,337.20 | £438,506,768,240.32 | · | |
| AS112 included in the own funds AS14a The total amount of basic own funds AS14a The total amount of basic own funds AS14a The total amount of basic own funds AS14a The total amount of assisting own funds AS14b The total amount of assisting own funds AS14b The total amount of assisting own funds AS14b The total amount of own funds AS15b The total alighbic amount of own funds Requirement of assisting own funds AS15b The total alighbic amount of own funds Requirement of assisting own funds AS15b The total alighbic amount of own funds Requirement of assisting own funds AS15b The total alighbic amount of own funds Requirement of assisting own funds AS15b The The total amount of own funds AS15b The Theoretical Conference of the Theoretical Conference o | AS13b | liabilities which are not included in the own funds | | £135,381,116,485.68 | £19,015,274,063.10 | £43,856,287,390.78 | · | |
| AS14a Of which, subminated liabilities 19,665,420,072.15 E84,222,25,743 Use,77,829,340.05 E82,286,073,343 collected by the PRA cells and currently collected by the PRA cells and currently collected by the PRA cells and currently collected by the PRA cells of currently cells of currentl | AS13c | | £68,922,470.45 | £53,543,359.45 | £15,379,111.00 | £0.00 | | |
| AS16sa Of which, subordinated labilities | AS14a | The total amount of basic own funds | £164,950,901,782.70 | £64,292,245,757.30 | £36,775,893,540.61 | £63,298,709,137.33 | Detail not currently | |
| AS14b The total amount of ancillary own funds of E8,444,20,122.86 | AS14aa | Of which, subordinated liabilities | £9,665,440,072.15 | £7,141,419,316.31 | £1,318,086,018.96 | £1,205,934,736.87 | Detail not currently | |
| The total eligible amount of own funds to cover the Solvency Capital Requirement | AS14b | The total amount of ancillary own funds | £8.444.320.122.86 | £80,000,000.00 | £608.114.582.65 | £7.756.205.540.21 | Detail not currently | |
| AS15a Tier 1 unestricted | | to cover the Solvency Capital | | | | | Detail not currently | |
| AS15b Tier 1 restricted | AS15a | | £153 160 036 489 21 | £56 403 678 544 20 | £34 208 293 389 83 | £61 964 011 207 72 | | |
| AS15c Tier 2 | | Tier 1 restricted | | | | | | |
| AS150 | | Tier 2 | | | | | | |
| AS16 The total eligible amount of basic own funds to cover the Minimum Capital Requirement AS16 Tier 1 unrestricted E153,160,036,489.21 E56,403,678,544.20 E34,202,389,389.83 E61,964,011,207.72 Collected by the PRA AS16 Tier 1 estricted E157,2816,603.83 E1,359,663,754.71 E213,152,849.12 E0.00 Detail not currently collected by the PRA AS16 Tier 2 E2,922,978,150.12 E1,583,127,491.77 E407,943,060.70 E931,907,597.65 Collected by the PRA AS17 The total amount of the Minimum E35,501,840,507.69 E11,714,991,153.23 E8,224,623,813.14 E15,962,225,541.32 Collected by the PRA AS18 The total amount of the Solvency Capital Requirement AS19 Total amount of the Solvency Capital Requirement (acquired 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] AS19 Market risk 10,9955% N/A AS19a Interest rate risk 10,099% N/A AS19a Poperty risk 2,5230% N/A AS19a Market risk 0,25217% N/A AS19a Market risk 0,25217% N/A AS19a Market risk 0,2520% N/A AS19a Market risk concentrations 0,4663% N/A | AS15c | | £17,451,161,486.25 | £6,320,356,807.45 | £2,168,664,401.72 | £8,962,140,277.08 | collected by the PRA | |
| AS16 funds to cover the Minimum Capital Requirement AS16a Tier 1 unrestricted E153,160,036,489.21 E56,403,678,544.20 E34,829,389,299.37 E62,895,918,805.38 Detail not currently collected by the PRA | AS15d | | £944,925,500.06 | £228,565,961.98 | £587,596,345.36 | £128,763,192.72 | · | |
| AS16 Tier 1 restricted | AS16 | funds to cover the Minimum Capital | £157,655,831,243.71 | £59,346,469,791.50 | £34,829,389,299.37 | £62,895,918,805.38 | , , , , , , , , , , , , , , , , , , , | |
| AS16b Tier 1 restricted £1,572,816,603.83 £1,359,663,754.71 £213,152,849.12 £0.00 Detail not currently collected by the PRA | AS16a | Tier 1 unrestricted | £153,160,036,489.21 | £56,403,678,544.20 | £34,208,293,389.83 | £61,964,011,207.72 | · | |
| AS16c Tier 2 | AS16b | Tier 1 restricted | £1,572,816,603.83 | £1,359,663,754.71 | £213,152,849.12 | £0.00 | Detail not currently | |
| AS17 The total amount of the Minimum Capital Requirement AS18 The total amount of the Solvency Capital Requirement Total amount of the Solvency Capital Requirement Total amount of the Solvency Capital Requirement alculated 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] AS19 Market risk AS19aa Interest rate risk AS19aa Equity risk AS19ac Property risk Property risk 2.5638% N/A AS19ac Spread risk 2.0820% N/A AS19ac Market risk concentrations AS19ac Market risk concentrations AS19ac Currency risk | AS16c | Tier 2 | £2,922,978,150.12 | £1,583,127,491.77 | £407,943,060.70 | £931,907,597.65 | Detail not currently | |
| AS18 | | | | | | | conected by the PKA | |
| AS18 | AS17 | | £35,901,840,507.69 | £11,714,991,153.23 | £8,224,623,813.14 | £15,962,225,541.32 | · | |
| 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] AS19a Market risk 10.9545% N/A AS19aa Interest rate risk 1.0059% N/A AS19ab Equity risk 2.5638% N/A AS19ac Property risk 0.2517% N/A AS19ad Spread risk 2.0820% N/A AS19ae Market risk concentrations 0.4963% N/A AS19ae Currency risk 2.5220% N/A | AS18 | The total amount of the Solvency | £112,037,850,186.87 | | N/ | A | | |
| AS19a Market risk 10.9545% N/A AS19aa Interest rate risk 1.0059% N/A AS19ab Equity risk 2.5638% N/A AS19ac Property risk 0.2517% N/A AS19ad Spread risk 2.0820% N/A AS19ae Market risk concentrations 0.4963% N/A AS19af Currency risk 2.5220% N/A | 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 | 24.76% | N/A | | | | |
| AS19ab Equity risk 2.5638% N/A AS19ac Property risk 0.2517% N/A AS19ad Spread risk 2.0820% N/A AS19ae Market risk concentrations 0.4963% N/A AS19af Currency risk 2.5220% N/A | | Market risk | | | | | | |
| AS19ac Property risk 0.2517% N/A AS19ad Spread risk 2.0820% N/A AS19ae Market risk concentrations 0.4963% N/A AS19af Currency risk 2.5220% N/A | | | | | | | | |
| AS19ae Market risk concentrations 0.4963% N/A AS19af Currency risk 2.5220% N/A | | | | | | | | |
| AS19af Currency risk 2.5220% N/A | | <u> </u> | | | | | | |
| | | | | | | | | |
| AS170 Counterparty default flox 1.025170 IVA | AS19b | Counterparty default risk | 1.8231% | N/A | | | | |

| AS19c | Life underwriting risk | 6.2597% | N/A | 1 |
|-----------------|--|-----------------------------------|-----|----|
| AS19ca | Mortality risk | 0.0950% | N/A | |
| AS19cb | Longevity risk | 0.1121% | N/A | |
| AS19cc | Disability-morbidity risk | 0.0290% | N/A | |
| AS19cd | Lapse risk | 2.6405% | N/A | |
| AS19ce | Life expense risk | 0.5015% | N/A | |
| AS19cf | Revision risk | 0.0033% | N/A | |
| AS19cg | Life catastrophe risk | 0.0716% | N/A | |
| AS19d | Health underwriting risk | 1.2116% | N/A | |
| AS19da | SLT health underwriting risk | 0.3693% | N/A | |
| AS19db | NSLT health underwriting risk | 0.4344% | N/A | |
| AS19do | Health catastrophe risk | 0.0863% | N/A | |
| AS19dc AS19e | Non-life underwriting risk | 7.0993% | N/A | |
| AS19ea | Non-life premium and reserve risk | 5.8218% | N/A | |
| AS19ea | Non-life lapse risk | 0.4344% | N/A | |
| AS19ec | Non-life catastrophe risk | | N/A | |
| | | 2.0230% | | |
| AS19f | Intangible asset risk | 0.000% | N/A | |
| AS19g | Operational risk | 1.8096% | N/A | |
| | Total amount of the Solvency Capital | | | |
| AS20 | Requirement for spread risk and market concentration sub-modules and counterparty default risk module #3 | PRA | N/A | |
| AS20a | Spread risk | Not currently collected by PRA | N/A | |
| AS20b | Market risk concentration | Not currently collected by PRA | N/A | |
| AS20c | Counterparty default risk | Not currently collected by | N/A | |
| 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 | PRA 37.83% | N/A | |
| 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 model | 37.83% | N/A | |
| AS22a | The number of insurance and reinsurance undertakings using an approved full internal model for the calculation of the Solvency Capital Requirement | 25 | N/A | 21 |
| AS22b | The number of insurance and reinsurance undertakings using an approved partial internal model for the calculation of the Solvency Capital Requirement | 26 | N/A | 25 |
| 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 | 35 | N/A | |
| AS23a | The number of capital add-ons | 15 | N/A | |
| AS23a AS23b | The average capital add-on per | £142,117,533.88 | N/A | |
| AS23c | undertaking 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 Directive 2009/138/EC | 1.90% | N/A | |
| | | | | |

^{*} The methodology used to determine some figures has been changed. Where this has happened the 2017 year-end figures have been restated.