



**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.(x-1)				
		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
TYPES OF UNDERTAKINGS						
AS1a	The number of insurance and reinsurance undertakings	285	74	189	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	84	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	77	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

September 2017

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	authority carrying out relevant business in one or more other Member States					
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	223	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	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	711	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	319	Detail not currently collected by the PRA	Detail not currently collected by the PRA	Detail not currently collected by the PRA	N/A

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	services					
AS5	The number of insurance and reinsurance undertakings falling outside the scope of Directive 2009/138/EC	133	69	64	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	0	N/A			
AS7	The number of insurance and reinsurance undertakings subject to reorganisation measures or winding-up proceedings	2	0	2	0	0
USE OF ADJUSTMENTS OR TRANSITIONAL MEASURES BY UNDERTAKINGS						
AS8	The number of insurance and reinsurance undertakings and the	23	19	0	4	Detail not currently collected by the PRA

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	number of their portfolios where the matching adjustment referred to in Article 77b of Directive 2009/138/EC is applied					
AS9	The number of insurance and reinsurance undertakings applying the volatility adjustment referred to in Article 77d of Directive 2009/138/EC	27	12	10	5	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	29	23	0	6	Detail not currently collected by the PRA

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AMOUNTS OF ASSETS, LIABILITIES AND OWN FUNDS						
AS12	The total amount of assets of the insurance and reinsurance undertakings valued in accordance with Article 75 of Directive 2009/138/EC	£2,359,063,021,334	£1,754,996,194,799	£130,380,871,984	£473,685,954,551	Detail not currently collected by the PRA
AS12a	Intangible assets	£481,700	£0	£481,700	£0	Detail not currently collected by the PRA
AS12b	Deferred tax assets	£1,218,577,102	£143,786,306	£906,991,078	£167,799,718	Detail not currently collected by the PRA
AS12c	Pension benefit surplus	£1,570,436,099	£1,469,317,055	£80,048,199	£21,070,845	Detail not currently collected by the PRA
AS12d	Property, plant & equipment held for own use	£877,352,920	£111,783,106	£375,230,283	£390,339,531	Detail not currently collected by the PRA
AS12e	Investments (other than assets held for unit-linked and index-linked contracts)	£844,546,109,292	£448,870,722,649	£82,932,991,714	£312,742,394,929	Detail not currently collected by the PRA
AS12f	Assets held for unit-linked & index-linked contracts	£1,075,169,443,721	£1,035,673,421,615	£71,835,182	£39,424,186,924	Detail not currently collected by the PRA

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AS12g	Loans & mortgages (except loans on policies)	£67,818,602,834	£49,376,189,360	£4,181,010,140	£14,261,403,334	Detail not currently collected by the PRA
AS12h	Loans on policies	£152,666,391	£145,390,909	£1,533,283	£5,742,199	Detail not currently collected by the PRA
AS12i	Reinsurance recoverables	£262,013,198,728	£193,219,938,492	£28,540,012,606	£40,253,247,630	Detail not currently collected by the PRA
AS12j	Deposits to cedants	£59,982,808,014	£8,963,727,508	£559,157,599	£50,459,922,907	Detail not currently collected by the PRA
AS12k	Insurance & intermediaries receivables	£6,891,384,404	£1,310,019,505	£3,656,489,880	£1,924,875,019	Detail not currently collected by the PRA
AS12l	Reinsurance receivables	£4,404,722,561	£773,674,558	£1,492,401,607	£2,138,646,396	Detail not currently collected by the PRA
AS12m	Receivables (trade, not insurance)	£18,068,536,834	£8,967,388,541	£2,747,453,949	£6,353,694,344	Detail not currently collected by the PRA
AS12n	Own shares	£0	£0	£0	£0	Detail not currently collected by the PRA

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AS12o	Amounts due in respect of own fund items or initial fund called up but not yet paid in	£0	£0	£0	£0	Detail not currently collected by the PRA
AS12p	Cash and cash equivalents	£15,090,049,443	£5,567,810,557	£4,420,124,033	£5,102,114,853	Detail not currently collected by the PRA
AS12q	Any other assets, not elsewhere shown	£1,411,317,949	£548,415,546	£416,644,284	£446,258,119	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	£2,180,591,624,183	£1,678,237,485,342	£97,556,549,459	£404,797,589,382	Detail not currently collected by the PRA
AS13a	Technical provisions	£1,967,222,637,034	£1,523,984,812,820	£73,095,397,086	£370,142,427,128	Detail not currently collected by the PRA
AS13b	Other liabilities, excluding subordinated liabilities which are not included in the own funds	£213,281,495,917	£154,193,759,671	£24,445,423,307	£34,642,312,939	Detail not currently collected by the PRA

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AS13c	Subordinated liabilities which are not included in the own funds	£87,491,232	£58,912,851	£15,729,066	£12,849,315	Detail not currently collected by the PRA
AS14a	The total amount of basic own funds	£173,244,333,036	£75,081,879,366	£34,430,148,523	£63,732,305,147	Detail not currently collected by the PRA
AS14aa	Of which, subordinated liabilities	£9,823,970,102	£6,694,870,041	£2,159,344,376	£969,755,685	Detail not currently collected by the PRA
AS14b	The total amount of ancillary own funds	£10,661,271,000	£80,000,000	£25,000,000	£10,556,271,000	Detail not currently collected by the PRA
AS15	The total eligible amount of own funds to cover the Solvency Capital Requirement	£181,631,997,899	£75,083,345,132	£34,191,120,585	£72,357,532,182	Detail not currently collected by the PRA
AS15a	Tier 1 unrestricted	£160,487,645,164	£67,294,726,291	£30,552,316,469	£62,640,602,404	Detail not currently collected by the PRA
AS15b	Tier 1 restricted	£2,697,149,572	£1,727,383,231	£572,041,341	£397,725,000	Detail not currently collected by the PRA
AS15c	Tier 2	£17,485,185,063	£5,984,985,329	£2,262,049,049	£9,238,150,685	Detail not currently collected by the PRA

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AS15d	Tier 3	£962,018,096	£76,250,279	£804,713,723	£81,054,094	Detail not currently collected by the PRA
AS16	The total eligible amount of basic own funds to cover the Minimum Capital Requirement	£165,593,919,879	£70,339,908,184	£31,642,653,606	£63,611,358,089	Detail not currently collected by the PRA
AS16a	Tier 1 unrestricted	£160,487,645,164	£67,294,726,291	£30,552,316,469	£62,640,602,404	Detail not currently collected by the PRA
AS16b	Tier 1 restricted	£2,697,149,572	£1,727,383,231	£572,041,341	£397,725,000	Detail not currently collected by the PRA
AS16c	Tier 2	£2,409,125,137	£1,317,798,659	£518,295,793	£573,030,685	Detail not currently collected by the PRA
REGULATORY CAPITAL REQUIREMENTS – STANDARD FORMULA						
AS17	The total amount of the Minimum Capital Requirement	£36,206,332,050	£12,643,895,749	£7,297,936,037	£16,264,500,264	Detail not currently collected by the PRA
AS18	The total amount of the Solvency Capital Requirement	£119,316,321,873	N/A			

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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	32.05%	N/A			
AS19a	Market risk	16.63%	N/A			
AS19aa	Interest rate risk	0.96%	N/A			
AS19ab	Equity risk	2.78%	N/A			
AS19ac	Property risk	0.28%	N/A			
AS19ad	Spread risk	1.96%	N/A			
AS19ae	Market risk concentrations	0.54%	N/A			
AS19af	Currency risk	2.44%	N/A			

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AS19b	Counterparty default risk	2.23%				N/A
AS19c	Life underwriting risk	7.14%				N/A
AS19ca	Mortality risk	0.21%				N/A
AS19cb	Longevity risk	0.19%				N/A
AS19cc	Disability-morbidity risk	0.03%				N/A
AS19cd	Lapse risk	2.34%				N/A
AS19ce	Life expense risk	0.51%				N/A
AS19cf	Revision risk	0.00%				N/A
AS19cg	Life catastrophe risk	0.10%				N/A
AS19d	Health underwriting risk	1.29%				N/A
AS19da	SLT health underwriting risk	0.37%				N/A
AS19db	NSLT health underwriting risk	0.36%				N/A

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AS19dc	Health catastrophe risk	0.11%			N/A	
AS19e	Non-life underwriting risk	9.40%			N/A	
AS19ea	Non-life premium and reserve risk	5.17%			N/A	
AS19eb	Non-life lapse risk	0.28%			N/A	
AS19ec	Non-life catastrophe risk	2.01%			N/A	
AS19f	Intangible asset risk	0.00%			N/A	
AS19g	Operational risk	2.01%			N/A	

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AS20	Total amount of the Solvency Capital Requirement for spread risk and market concentration sub-modules and counterparty default risk module for which a reassessment of the credit quality steps of the larger or more complex exposures has been conducted in accordance with Article 4(5) of Delegated Regulation (EU) 2015/35 — at the level of aggregation available — expressed as percentage of the total amount of the respective sub-modules or module (where the Solvency Capital Requirement for credit risk is calculated using the standard formula)	Not currently collected by PRA	N/A		
AS20a	Spread risk	Not currently collected by PRA	N/A		

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AS20b	Market risk concentration	Not currently collected by PRA	N/A		
AS20c	Counterparty default risk	Not currently collected by PRA	N/A		
REGULATORY CAPITAL REQUIREMENTS – INTERNAL MODELS					
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	22.36%	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	20.41%	N/A		

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	the total amount of the Solvency Capital Requirement calculated using partial internal model					
AS22a	The number of insurance and reinsurance undertakings using an approved full internal model for the calculation of the Solvency Capital Requirement	28			N/A	
AS22b	The number of insurance and reinsurance undertakings using an approved partial internal model for the calculation of the Solvency Capital Requirement	17			N/A	
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	37			N/A	

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REGULATORY CAPITAL REQUIREMENTS – CAPITAL ADD-ONS					
AS23a	The number of capital add-ons	19	N/A		
AS23b	The average capital add-on per undertaking	£85,792,206	N/A		
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 Directive 2009/138/EC	1.37%	N/A		

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