



**2018 Solvency II  
Public Quantitative Reporting Templates**

**Blue Square Re N.V.**

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## S.02.01

## Balance Sheet

		Solvency II value	Statutory accounts value
		C0010	C0020
<b>Assets</b>			
Goodwill	R0010		
Deferred acquisition costs	R0020		15,005,629.97
Intangible assets	R0030		
Deferred tax assets	R0040		5,524,135.17
Pension benefit surplus	R0050		
Property, plant & equipment held for own use	R0060		
<b>Investments (other than assets held for index-linked and unit-linked contracts)</b>	<b>R0070</b>	<b>76,260,113.85</b>	<b>76,260,113.85</b>
Property (other than for own use)	R0080		
Holdings in related undertakings, including participations	R0090		
<i>Equities</i>	<i>R0100</i>		
Equities - listed	R0110		
Equities - unlisted	R0120		
<i>Bonds</i>	<i>R0130</i>		
Government Bonds	R0140		
Corporate Bonds	R0150		
Structured notes	R0160		
Collateralised securities	R0170		
Collective Investments Undertakings	R0180	76,260,113.85	76,260,113.85
Derivatives	R0190		
Deposits other than cash equivalents	R0200		
Other investments	R0210		
Assets held for index-linked and unit-linked contracts	R0220		
<b>Loans and mortgages</b>	<b>R0230</b>		
Loans on policies	R0240		
Loans and mortgages to individuals	R0250		
Other loans and mortgages	R0260		
<b>Reinsurance recoverables from:</b>	<b>R0270</b>	<b>475,375.20</b>	<b>475,375.20</b>
Non-life and health similar to non-life	R0280	475,375.20	475,375.20
Non-life excluding health	R0290	475,375.20	475,375.20
Health similar to non-life	R0300		
Life and health similar to life, excluding health and index-linked and unit-linked	R0310		
Health similar to life	R0320		
Life excluding health and index-linked and unit-linked	R0330		
Life index-linked and unit-linked	R0340		
Deposits to cedants	R0350		
Insurance and intermediaries receivables	R0360	3,212,027.01	3,212,027.01
Reinsurance receivables	R0370		
Receivables (trade, not insurance)	R0380	6,350,930.77	7,825,755.75
Own shares (held directly)	R0390		
Amounts due in respect of own fund items or initial fund called up but not yet paid in	R0400		
Cash and cash equivalents	R0410	8,371,214.05	8,371,214.05
Any other assets, not elsewhere shown	R0420		
<b>Total assets</b>	<b>R0500</b>	<b>94,669,660.88</b>	<b>116,674,251.00</b>
<b>Liabilities</b>			
<b>Technical provisions - non-life</b>	<b>R0510</b>	<b>2,966,846.54</b>	<b>2,733,526.69</b>
<b>Technical provisions - non-life (excluding health)</b>	<b>R0520</b>	<b>2,966,846.54</b>	<b>2,733,526.69</b>
TP calculated as a whole	R0530		
Best estimate	R0540	2,194,168.11	
Risk margin	R0550	772,678.43	
<b>Technical provisions - health (similar to non-life)</b>	<b>R0560</b>		
TP calculated as a whole	R0570		
Best estimate	R0580		
Risk margin	R0590		
<b>TP - life (excluding index-linked and unit-linked)</b>	<b>R0600</b>	<b>-11,637,687.31</b>	<b>35,715,123.99</b>
<b>Technical provisions - health (similar to life)</b>	<b>R0610</b>	<b>-14,129,805.76</b>	<b>560,264.44</b>
TP calculated as a whole	R0620		
Best estimate	R0630	-18,698,053.05	
Risk margin	R0640	4,568,247.29	
<b>TP - life (excluding health and index-linked and unit-linked)</b>	<b>R0650</b>	<b>2,492,118.45</b>	<b>35,154,859.55</b>
TP calculated as a whole	R0660		
Best estimate	R0670	-59,955,426.20	
Risk margin	R0680	62,447,544.65	
<b>TP - index-linked and unit-linked</b>	<b>R0690</b>		
TP calculated as a whole	R0700		
Best estimate	R0710		
Risk margin	R0720		
Other technical provisions	R0730		
Contingent liabilities	R0740		
Provisions other than technical provisions	R0750		
Pension benefit obligations	R0760		
Deposits from reinsurers	R0770		
Deferred tax liabilities	R0780	2,504,330.20	
Derivatives	R0790	5,177,133.01	5,177,133.01
Debts owed to credit institutions	R0800		
Financial liabilities other than debts owed to credit institutions	R0810	21,995,896.36	21,995,896.36
Insurance & intermediaries payables	R0820	6,736,191.28	6,736,191.28
Reinsurance payables	R0830	85,615.51	85,615.51
Payables (trade, not insurance)	R0840	1,467,908.01	1,467,907.99
<b>Subordinated liabilities</b>	<b>R0850</b>		
Subordinated liabilities not in BOF	R0860		
Subordinated liabilities in BOF	R0870		
Any other liabilities, not elsewhere shown	R0880		
<b>Total liabilities</b>	<b>R0900</b>	<b>29,296,233.60</b>	<b>73,911,394.83</b>
<b>Excess of assets over liabilities</b>	<b>R1000</b>	<b>65,373,427.28</b>	<b>42,762,856.17</b>

### Premiums, claims and expenses by line of business

[illegible]



### Premiums, claims and expenses by country

		Home Country	Top 5 countries (by amount of gross premiums written) - non-life obligations					Total Top 5 and home country
		C0010	C0020	C0030	C0040	C0050	C0060	C0070
	R0010		HU	PT	ES			
		C0080	C0090	C0100	C0110	C0120	C0130	C0140
Premium written								
Gross - Direct Business	R0110							0.00
Gross - Proportional reinsurance accepted	R0120			184,712.48	-47,972.64			136,739.84
Gross - Non-proportional reinsurance accepted	R0130	828,216.70	542,110.71	91,180.16				1,461,507.57
Reinsurers' share	R0140							0.00
Net	R0200	828,216.70	542,110.71	275,892.64	-47,972.64			1,598,247.41
Premium earned								
Gross - Direct Business	R0210							0.00
Gross - Proportional reinsurance accepted	R0220			184,712.48	6,468,812.98			6,653,525.46
Gross - Non-proportional reinsurance accepted	R0230	828,216.70	542,110.71	91,180.16				1,461,507.57
Reinsurers' share	R0240							0.00
Net	R0300	828,216.70	542,110.71	275,892.64	6,468,812.98			8,115,033.03
Claims paid								
Gross - Direct Business	R0310							0.00
Gross - Proportional reinsurance accepted	R0320			60,948.68	4,539,609.61			4,600,558.29
Gross - Non-proportional reinsurance accepted	R0330	652,884.37						652,884.37
Reinsurers' share	R0340							0.00
Net	R0400	652,884.37		60,948.68	4,539,609.61			5,253,442.66
Changes in other technical provisions								
Gross - Direct Business	R0410							0.00
Gross - Proportional reinsurance accepted	R0420							0.00
Gross - Non-proportional reinsurance accepted	R0430							0.00
Reinsurers' share	R0440							0.00
Net	R0500							0.00
Expenses incurred	R0550			85,120.45	3,497,283.63			3,582,404.08
Other expenses	R1200							-140,167.55
Total expenses	R1300							3,442,236.53

		Home Country	Top 5 countries (by amount of gross premiums written) - life obligations						Total Top 5 and home country
		C0150	C0160	C0170	C0180	C0190	C0200	C0210	
R01400		JP	HK	GB	ES	TR			
		C0220	C0230	C0240	C0250	C0260	C0270	C0280	
Premium written									
Gross	R1410	5,812,879.46	6,901,587.95	3,457,134.78	3,227,195.95	1,703,100.95	893,739.99	21,995,639.08	
Reinsurers' share	R1420						51,148.31	51,148.31	
Net	R1500	5,812,879.46	6,901,587.95	3,457,134.78	3,227,195.95	1,703,100.95	842,591.68	21,944,490.77	
Premium earned									
Gross	R1510	5,812,879.46	6,901,587.95	3,457,134.78	3,227,195.95	1,703,100.95	893,739.99	21,995,639.08	
Reinsurers' share	R1520						51,148.31	51,148.31	
Net	R1600	5,812,879.46	6,901,587.95	3,457,134.78	3,227,195.95	1,703,100.95	842,591.68	21,944,490.77	
Claims paid									
Gross	R1610		2,392,094.98	1,558,817.03	2,514,751.89	869,127.27	146,334.05	7,481,125.22	
Reinsurers' share	R1620						-211,577.12	-211,577.12	
Net	R1700		2,392,094.98	1,558,817.03	2,514,751.89	869,127.27	357,911.17	7,692,702.34	
Changes in other technical provisions									
Gross	R1710							0.00	
Reinsurers' share	R1720							0.00	
Net	R1800							0.00	
Expenses incurred	R1900		1,784,157.27			170,310.11	5,219.84	1,959,687.22	
Other expenses	R2500							449,244.76	
Total expenses	R2600							2,408,931.98	



## S.12.01 Life and Health SLT Technical Provisions

			Accepted reinsurance					Total (Life other than health insurance, incl. Unit-Linked)	Health insurance (direct business)			Annuities stemming from non-life insurance contracts and relating to health insurance obligations	Health reinsurance (reinsurance accepted)	Total (Health similar to life insurance)
			Insurance with profit participation on Accepted reinsurance (Gross)	Index-linked and unit-linked insurance on Accepted reinsurance (Gross)	Other life insurance on Accepted reinsurance (Gross)	Annuities stemming from non-life accepted insurance contracts and relating to insurance obligation other than health insurance obligations (Gross)	Contracts without options and guarantees		Contracts with options or guarantees					
			C0100	C0110	C0120	C0130	C0140	C0150	C0160	C0170	C0180	C0190	C0200	C0210
Technical provisions calculated as a whole			R0010					0.00						0.00
Total Recoverables from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default associated to TP as a whole			R0020					0.00						0.00
Technical provisions calculated as a sum of BE and RM														
Best Estimate														
Gross Best Estimate			R0030	-59,955,426.31		-59,955,426.31		-59,955,426.31					-18,698,041.86	-18,698,041.86
Total recoverables from reinsurance/SPV and Finite Re before the adjustment for expected losses due to counterparty default			R0040					0.00						0.00
Recoverables from reinsurance (except SPV and Finite Re) before adjustment for expected losses			R0050					0.00						0.00
Recoverables from SPV before adjustment for expected losses			R0060					0.00						0.00
Recoverables from Finite Re before adjustment for expected losses			R0070					0.00						0.00
Total Recoverables from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default			R0080					0.00						0.00
Best estimate minus recoverables from reinsurance/SPV and Finite Re			R0090	-59,955,426.31				-59,955,426.31					-18,698,041.86	-18,698,041.86
Risk Margin			R0100	62,447,536.66		62,447,536.66		62,447,536.66					4,568,244.67	4,568,244.67
Amount of the transitional on Technical Provisions														
Technical Provisions calculated as a whole			R0110					0.00						0.00
Best estimate			R0120					0.00						0.00
Risk margin			R0130					0.00						0.00
Technical provisions - total			R0200	2,492,110.35				2,492,110.35					-14,129,797.19	-14,129,797.19
Technical provisions minus recoverables from reinsurance/SPV and Finite Re - total			R0210	2,492,110.35		2,492,110.35		2,492,110.35					-14,129,797.19	-14,129,797.19
Best Estimate of products with a surrender option			R0220					0.00						0.00
Gross BE for Cash flow														
Cash out-flows	Future guaranteed and discretionary benefits	R0230						0.00						0.00
	Future guaranteed benefits	R0240						0.00						
	Future discretionary benefits	R0250						0.00						
	Future expenses and other cash out-flows	R0260	13,158,716.58					13,158,716.58					3,045,282.93	3,045,282.93
Cash in-flows	Future premiums	R0270	1,295,116,284.00					1,295,116,284.00					47,241,169.57	47,241,169.57
	Other cash in-flows	R0280						0.00						0.00
Percentage of gross Best Estimate calculated using approximations			R0290											
Surrender value			R0300					0.00						0.00
Best estimate subject to transitional of the interest rate			R0310					0.00						0.00
Technical provisions without transitional on interest rate			R0320					0.00						0.00
Best estimate subject to volatility adjustment			R0330					0.00						0.00
Technical provisions without volatility adjustment and without others transitional measures			R0340					0.00						0.00
Best estimate subject to matching adjustment			R0350					0.00						0.00
Technical provisions without matching adjustment and without all the others			R0360					0.00						0.00

## Non-Life Technical Provisions

[illegible]



## Fire and other damage to property insurance

'(absolute amount)

<b>Total</b>	<b>R0660</b>	<b>4,600,558.29</b>	<b>11,231,094.68</b>
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*'(absolute amount)*

[illegible]

### Non-proportional property reinsurance

**Net Claims Paid (non-cumulative)**

'(absolute amount)

(absolute amount)			C1200	C1210	C1220	C1230	C1240	C1250	C1260	C1270	C1280	C1290	C1300	C1310	C1320	C1330	C1340	C1350			C1360	C1370
Prior	R0500	Prior																		R0500		
2004	R0510	N-14																		R0510		
2005	R0520	N-13																		R0520		
2006	R0530	N-12																		R0530		
2007	R0540	N-11																		R0540		
2008	R0550	N-10																		R0550		
2009	R0560	N-9																		R0560		
2010	R0570	N-8																		R0570		
2011	R0580	N-7																		R0580		
2012	R0590	N-6							538,598.07											R0590	538,598.07	538,598.07
2013	R0600	N-5																		R0600		
2014	R0610	N-4																		R0610		
2015	R0620	N-3																		R0620		
2016	R0630	N-8			114,286.30															R0630	114,286.30	114,286.30
2017	R0640	N-1																		R0640		
2018	R0650	N																		R0650		
Total																				R0660	652,884.37	652,884.37

### Net Undiscounted Best Estimate Claims Provisions

*(absolute amount)*

[illegible]

## S.23.01

## Own funds – Solo

		Total	Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	Tier 3
		C0010	C0020	C0030	C0040	C0050
<b>Basic own funds before deduction for participations in other financial sector as foreseen in article 68 of Delegated Regulation 2015/35</b>						
Ordinary share capital (gross of own shares)	R0010	45,000.00	45,000.00			
Share premium account related to ordinary share capital	R0030	81,841,297.00	81,841,297.00			
Initial funds, members' contributions or the equivalent basic own - fund item for mutual and mutual-type undertakings	R0040					
Subordinated mutual member accounts	R0050					
Surplus funds	R0070					
Preference shares	R0090					
Share premium account related to preference shares	R0110					
Reconciliation reserve	R0130	-16,512,869.72	-16,512,869.72			
Subordinated liabilities	R0140					
An amount equal to the value of net deferred tax assets	R0160					
Other own fund items approved by the supervisory authority as basic own funds not specified above	R0180					
<b>Own funds from the financial statements that should not be represented by the reconciliation reserve and do not meet the criteria to be classified as Solvency II own funds</b>						
Own funds from the financial statements that should not be represented by the reconciliation reserve and do not meet the criteria to be classified as Solvency II own funds	R0220					
<b>Deductions</b>						
Deductions for participations in financial and credit institutions	R0230					
<b>Total basic own funds after deductions</b>	<b>R0290</b>	<b>65,373,427.28</b>	<b>65,373,427.28</b>			

<b>Ancillary own funds</b>						
Unpaid and uncalled ordinary share capital callable on demand	R0300					
Unpaid and uncalled initial funds, members' contributions or the equivalent basic own fund item for mutual and mutual - type undertakings, callable on demand	R0310					
Unpaid and uncalled preference shares callable on demand	R0320					
A legally binding commitment to subscribe and pay for subordinated liabilities on demand	R0330					
Letters of credit and guarantees under Article 96(2) of the Directive 2009/138/EC	R0340					
Letters of credit and guarantees other than under Article 96(2) of the Directive 2009/138/EC	R0350					
Supplementary members calls under first subparagraph of Article 96(3) of the Directive 2009/138/EC	R0360					
Supplementary members calls - other than under first subparagraph of Article 96(3) of the Directive 2009/138/EC	R0370					
Other ancillary own funds	R0390					
<b>Total ancillary own funds</b>	<b>R0400</b>					

<b>Available and eligible own funds</b>						
<b>Total available own funds to meet the SCR</b>	<b>R0500</b>	<b>65,373,427.28</b>	<b>65,373,427.28</b>			
<b>Total available own funds to meet the MCR</b>	<b>R0510</b>	<b>65,373,427.28</b>	<b>65,373,427.28</b>			
<b>Total eligible own funds to meet the SCR</b>	<b>R0540</b>	<b>65,373,427.28</b>	<b>65,373,427.28</b>			
<b>Total eligible own funds to meet the MCR</b>	<b>R0550</b>	<b>65,373,427.28</b>	<b>65,373,427.28</b>			
<b>SCR</b>	<b>R0580</b>	<b>48,496,448.66</b>				
<b>MCR</b>	<b>R0600</b>	<b>12,124,112.16</b>				
<b>Ratio of Eligible own funds to SCR</b>	<b>R0620</b>	<b>134.80%</b>				
<b>Ratio of Eligible own funds to MCR</b>	<b>R0640</b>	<b>539.20%</b>				

		<b>C0060</b>	
<b>Reconciliation reserve</b>			
Excess of assets over liabilities	R0700	65,373,427.28	
Own shares (held directly and indirectly)	R0710		
Foreseeable dividends, distributions and charges	R0720		
Other basic own fund items	R0730	81,886,297.00	
Adjustment for restricted own fund items in respect of matching adjustment portfolios and ring fenced funds	R0740		
<b>Reconciliation reserve</b>	<b>R0760</b>	<b>-16,512,869.72</b>	
<b>Expected profits</b>			
Expected profits included in future premiums (EPIFP) - Life Business	R0770	82,646,918.00	
Expected profits included in future premiums (EPIFP) - Non- life business	R0780	537,226.00	
<b>Total Expected profits included in future premiums (EPIFP)</b>	<b>R0790</b>	<b>83,184,144.00</b>	

## S.25.01 Solvency Capital Requirement - for undertakings on Standard Formula

Article 112	Z0010	2 - Regular reporting
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		Net solvency capital requirement	Gross solvency capital requirement	Allocation from adjustments due to RFF and Matching adjustments portfolios
		C0030	C0040	C0050
Market risk	R0010	13,215,812.05	13,215,812.05	
Counterparty default risk	R0020	2,197,834.71	2,197,834.71	
Life underwriting risk	R0030	50,367,145.55	50,367,145.55	
Health underwriting risk	R0040	10,485,536.94	10,485,536.94	
Non-life underwriting risk	R0050	10,068,321.69	10,068,321.69	
Diversification	R0060	-24,984,171.09	-24,984,171.09	
Intangible asset risk	R0070			
Basic Solvency Capital Requirement	R0100	61,350,479.85	61,350,479.85	

### Calculation of Solvency Capital Requirement

		C0100
Adjustment due to RFF/MAP nSCR aggregation	R0120	0.00
Total capital requirement for operational risk	R0130	1,225,582.94
Loss-absorbing capacity of technical provisions	R0140	
Loss-absorbing capacity of deferred taxes	R0150	-14,079,614.13
Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC	R0160	
Solvency capital requirement excluding capital add-on	R0200	48,496,448.66
Capital add-on already set	R0210	
Solvency capital requirement	R0220	48,496,448.66
Other information on SCR		
Capital requirement for duration-based equity risk sub-module	R0400	
Total amount of Notional Solvency Capital Requirements for remaining part	R0410	
Total amount of Notional Solvency Capital Requirements for ring fenced funds	R0420	
Total amount of Notional Solvency Capital Requirements for matching adjustment portfolios	R0430	
Diversification effects due to RFF nSCR aggregation for article 304	R0440	
Method used to calculate the adjustment due to RFF/MAP nSCR aggregation	R0450	4 - No adjustment
Net future discretionary benefits	R0460	



S.28.01 Minimum Capital Requirement - Only life or only non-life insurance or reinsurance activity

		Background information	
Linear formula component for non-life insurance and reinsurance obligations			
MCR calculation Non Life		Non-life activities	
		Net (of reinsurance/SPV) best estimate and TP calculated as a whole	Net (of reinsurance) written premiums in the last 12 months
		C0020	C0030
Medical expense insurance and proportional reinsurance	R0020		
Income protection insurance and proportional reinsurance	R0030		
Workers' compensation insurance and proportional reinsurance	R0040		
Motor vehicle liability insurance and proportional reinsurance	R0050		
Other motor insurance and proportional reinsurance	R0060		
Marine, aviation and transport insurance and proportional reinsurance	R0070		
Fire and other damage to property insurance and proportional reinsurance	R0080	773,174.05	136,739.84
General liability insurance and proportional reinsurance	R0090		
Credit and suretyship insurance and proportional reinsurance	R0100		
Legal expenses insurance and proportional reinsurance	R0110		
Assistance and proportional reinsurance	R0120		
Miscellaneous financial loss insurance and proportional reinsurance	R0130		
Non-proportional health reinsurance	R0140		
Non-proportional casualty reinsurance	R0150		
Non-proportional marine, aviation and transport reinsurance	R0160		
Non-proportional property reinsurance	R0170	945,619.16	1,461,507.57
Linear formula component for life insurance and reinsurance obligations			
MCR calculation Life		Life activities	
		Net (of reinsurance/SPV) best estimate and TP calculated as a whole	Net (of reinsurance/SPV) total capital at risk
		C0050	C0060
Obligations with profit participation - guaranteed benefits	R0210		
Obligations with profit participation - future discretionary benefits	R0220		
Index-linked and unit-linked insurance obligations	R0230		
Other life (re)insurance and health (re)insurance obligations	R0240		
Total capital at risk for all life (re)insurance obligations	R0250		11,240,161,985.00
		MCR components	
		Non-life activities	Life activities
		C0010	C0040
MCRNL Result	R0010	491,198.72	
MCRL Result	R0200		7,868,113.39
Overall MCR calculation			
Linear MCR	R0300		C0070
SCR	R0310		8,359,312.11
MCR cap	R0320		48,496,448.66
MCR floor	R0330		21,823,401.90
Combined MCR	R0340		12,124,112.16
Absolute floor of the MCR	R0350		12,124,112.16
			3,600,000.00
Minimum Capital Requirement			
	R0400		C0070
			12,124,112.16