

TEMPLATE B FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA WITH REGARD TO INSURANCE GROUPS SUPERVISED UNDER DIRECTIVE 2009/138/EC

| Cell Number | Item | 31.12.2019 | 31.12.2018 | 31.12.2017 (See Footnote 1) | 31.12.2016 |
|------------------------|---|------------|------------|--------------------------------|------------|
| TYPES OF GROUPS | | | | | |
| AG24 | The number of insurance groups of which the supervisory authority is the group supervisor including: | 16 | 13 | 14 | 15 |
| AG24a | The number of insurance and reinsurance subsidiary undertakings at national level | 34 | 25 | 25 | 18 |
| AG24b | The number of insurance and reinsurance subsidiary undertakings in other Member States | 34 | 36 | 37 | 38 |
| AG24c | The number of insurance and reinsurance subsidiary undertakings in third countries: | 30 | 21 | 21 | 11 |
| AG24ca | Of which the number of insurance and reinsurance subsidiary undertakings in equivalent third countries | 22 | 17 | 16 | 8 |
| AG24cb | Of which the number of insurance and reinsurance subsidiary undertakings in non-equivalent third countries | 8 | 4 | 5 | 3 |
| AG25 | The number of insurance groups of which the supervisory authority is the group supervisor, where the ultimate parent insurance or reinsurance undertaking or insurance holding company which has its head office in the Union is a subsidiary undertaking of a company which has its head office outside of the Union | 3 | 2 | 2 | 1 |
| AG26 | The number of ultimate parent insurance or reinsurance undertakings or insurance holding companies or mixed financial holding companies subject to group supervision at national level by the supervisory authority in accordance with Article 216 of Directive 2009/138/EC, including: | 0 | 0 | 0 | 0 |
| AG26a | Name of such undertaking or holding company | N/A | N/A | N/A | N/A |
| AG26b | The number of its insurance and reinsurance subsidiary undertakings at national level | 0 | 0 | 0 | 0 |
| AG26c | The number of its insurance and reinsurance subsidiary undertakings in other Member States | 0 | 0 | 0 | 0 |
| AG26d | The number of its insurance and reinsurance subsidiary undertakings in third countries | 0 | 0 | 0 | 0 |
| AG26da | Of which, the number of its insurance and reinsurance subsidiary undertakings in equivalent third countries | 0 | 0 | 0 | 0 |
| AG26db | Of which, the number of its insurance and reinsurance subsidiary undertakings in non-equivalent third countries | 0 | 0 | 0 | 0 |
| AG27 | The number of ultimate parent insurance or reinsurance undertakings or insurance holding companies subject to group supervision at national level by the supervisory authority in accordance with Article 216 of Directive 2009/138/EC, where another related ultimate parent undertaking at national level is present as referred to in Article 217 of Directive 2009/138/EC | 0 | 0 | 0 | 0 |
| AG28 | The number of cross-border insurance groups where the supervisory authority is the group supervisor | 14 | 11 | 12 | 13 |

TEMPLATE B FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA WITH REGARD TO INSURANCE GROUPS SUPERVISED UNDER DIRECTIVE 2009/138/EC

| Cell Number | Item | 31.12.2019 | 31.12.2018 | 31.12.2017 (See Footnote 1) | 31.12.2016 |
|--|--|------------|------------|--------------------------------|------------|
| ACCOUNTING METHOD AND GROUP OWN FUNDS | | | | | |
| AG29 See footnote 2) | The number of insurance groups that have been allowed to use method 2 or a combination of methods 1 and 2 in accordance with Article 220(2) of Directive 2009/138/EC for the calculation of the solvency at the level of the group | 1 | 1 | 2 | 0 |
| AG30 (See footnote 3) | The total amount of the group eligible own funds for the insurance groups of which the supervisory authority is the group supervisor | €4,030.24m | €3,827.23m | €3,925.36m | €4,297.59m |
| AG30a | The total amount of the group eligible own funds calculated in accordance with method 1 as referred to in Article 230(1) of Directive 2009/138/EC for the insurance groups of which the supervisory authority is the group supervisor | €4,030.24m | €3,827.23m | €3,925.36m | €4,297.59m |
| AG30b | The total amount of the group eligible own funds calculated in accordance with method 2 as referred to in Article 233 of Directive 2009/138/EC for the insurance groups of which the supervisory authority is the group supervisor | 0 | 0 | 0 | 0 |
| AG30c | The total amount of the group eligible own funds calculated in accordance with the combination of method 1 and method 2 as referred to in Article 220 of Directive 2009/138/EC for the insurance groups of which the supervisory authority is the group supervisor | 0 | 0 | 0 | 0 |
| GROUP SOLVENCY CAPITAL REQUIREMENT | | | | | |
| AG31 (See footnote 3) | The total amount of the group Solvency Capital Requirement for the insurance groups of which the supervisory authority is the group supervisor | €2,382.10m | €1,983.81m | €2,047.42m | €2,093.12m |
| AG31a | The total amount of the group Solvency Capital Requirement calculated in accordance with method 1 as referred to in Article 230(1) of Directive 2009/138/EC for the insurance groups of which the supervisory authority is the group supervisor for the group Solvency Capital Requirement | €2,382.10m | €1,983.81m | €2,047.42m | €2,093.12m |
| AG31b | The total amount of the group Solvency Capital Requirement calculated in accordance with method 2 as referred to in Article 233 of Directive 2009/138/EC for the insurance groups of which the supervisory authority is the group supervisor for the group Solvency Capital Requirement | 0 | 0 | 0 | 0 |
| AG31c | The total amount of the group Solvency Capital Requirement calculated in accordance with a combination of methods 1 and 2 for the insurance groups of which the supervisory authority is the group supervisor for the group Solvency Capital Requirement | 0 | 0 | 0 | 0 |

TEMPLATE B FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA WITH REGARD TO INSURANCE GROUPS SUPERVISED UNDER DIRECTIVE 2009/138/EC

| Cell Number | Item | 31.12.2019 | 31.12.2018 | 31.12.2017 (See Footnote 1) | 31.12.2016 |
|------------------------------|--|------------|------------|--------------------------------|------------|
| GROUP INTERNAL MODELS | | | | | |
| AG32a | The number of insurance groups of which the supervisory authority is the group supervisor using an approved full internal model for the calculation of the group Solvency Capital Requirements | 2 | 1 | 1 | 1 |
| AG32aa | Of which, approvals in accordance with Article 230 of Directive 2009/138/EC | 0 | 0 | 0 | 0 |
| AG32ab | Of which, approvals in accordance with Article 231 of Directive 2009/138/EC | 2 | 1 | 1 | 1 |
| AG32b | The number of insurance groups of which the supervisory authority is the group supervisor using an approved partial internal model for the calculation of the group Solvency Capital Requirement | 0 | 0 | 0 | 0 |
| AG32ba | Of which, approvals in accordance with Article 230 of Directive 2009/138/EC | 0 | 0 | 0 | 0 |
| AG32bb | Of which, approvals in accordance with Article 231 of Directive 2009/138/EC | 0 | 0 | 0 | 0 |

Footnotes:

1. 2017 and 2016 data are not directly comparable. Commission Implementing Regulation (EU) 2015/2451 sets out the item definitions for the disclosure of aggregate statistical data. Those definitions provide that, in several cases, the item relates to information reported in specified Quantitative Reporting Templates (QRTs). For 2017 in nine of the fourteen cases in which the Bank was the supervisor of an insurance group, it applied methods of group supervision in line with Regulation 266 (1) (b) of S.I. 485 of 2015. The methods applied to these nine cases in relation to the 2016 cycle of annual Solvency II reporting did not include two of the QRTs specified in the item definitions. For the 2017 cycle of annual Solvency II reporting, the Bank required the submission of the relevant specified QRTs. This explains the main variations in figures between 2016 and 2017.
2. AG29. The groups using method 2 or a combination of method 1 and method are supervised under Regulation 266 (1) (b) of S.I. 485 of 2015.
3. AG30 and AG31. The total amount of the group eligible own funds and group solvency capital requirement for the insurance groups of which the supervisory authority is the group supervisor is stated only for the groups supervised under Regulation 216 (3) (b) of S.I. 485 of 2015.