

Financial situation report: quantitative template "Market-consistent Balance Sheet Solo"

Currency: CHF
Amounts stated in millions

		Ref. date previous period	Adjustments previous period	Ref. date reporting year
Market-consistent value of investments	Real estate			
	Shareholdings			
	Fixed-income securities			
	Loans			
	Mortgages			
	Equities			
	Other investments			
	Collective investment schemes			
	Alternative investments			
	Other investments			
	Total investments			
	Financial investments from unit-linked life insurance			
	Receivables from derivative financial instruments			
Market-consistent value of other assets	Cash and cash equivalents			
	Receivables from insurance business			
	Other receivables			
	Other assets			
	Total other assets			
Total market-consistent value of assets	Total market-consistent value of assets			

Best estimate liabilities (BEL)	Best estimate of provisions for insurance liabilities			
	Direct insurance: life insurance business (excluding ALV)			
	Direct insurance: non-life insurance business			
	Direct insurance: health insurance business			
	Direct insurance: unit-linked life insurance business			
	Direct insurance: other business			
	Outward reinsurance: life insurance business (excluding ALV)			
	Outward reinsurance: non-life insurance business			
	Outward reinsurance: health insurance business			
	Outward reinsurance: unit-linked life insurance business			
	Outward reinsurance: other business			
	Reinsurers' share of best estimate of provisions for insurance liabilities			
	Direct insurance: life insurance business (excluding ALV)			
	Direct insurance: non-life insurance business			
	Direct insurance: health insurance business			
	Direct insurance: unit-linked life insurance business			
	Direct insurance: other business			
	Outward reinsurance: life insurance business (excluding ALV)			
	Outward reinsurance: non-life insurance business			
	Outward reinsurance: health insurance business			
Outward reinsurance: unit-linked life insurance business				
Outward reinsurance: other business				
Market-consistent value of other liabilities	Non-technical provisions			
	Interest-bearing liabilities			
	Liabilities from derivative financial instruments			
	Deposits retained on ceded reinsurance			
	Liabilities from insurance business			
	Other liabilities			
Total BEL plus market-consistent value of other liabilities	Total BEL plus market-consistent value of other liabilities			

	Market-consistent value of assets minus total from BEL plus market-consistent value of other liabilities			
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**Financial situation report: quantitative template
"Solvency Solo"**

Currency: CHF
Amounts stated in
millions

		Ref. date previous period in CHF millions	Adjustments previous period in CHF millions	Ref. date reporting year in CHF millions
Derivation of RBC	Market-consistent value of assets minus total from best estimate liabilities plus market-consistent value of other liabilities			
	Deductions			
	Core capital			
	Supplementary capital			
	RBC			

		Ref. date previous period in CHF millions	Adjustments previous period in CHF millions	Ref. date reporting year in CHF millions
Derivation of target capital	Underwriting risk			
	Market risk			
	Diversification effects			
	Credit risk			
	Risk margin and other effects on target capital			
	Target capital			

		Ref. date previous period in %	Adjustments previous period in %	Ref. date reporting year in %
SST ratio	Risk-bearing capital / target capital			