



Financial situation report: quantitative template

Currency: CHF  
Amounts stated in  
millions

		Ref. date previous period	Adjustments previous period	Ref. date reporting year
<b>Market-consistent value of investments</b>	Real estate			
	Holdings			
	Fixed-income securities			
	Loans			
	Mortgages			
	Equities			
	Other investments			
	Collective investment schemes			
	Alternative investments			
	Other capital investments			
	Total investments			
	Financial investments from unit-linked life insurance			
	Receivables from derivative financial instruments			
<b>Market-consistent value of other assets</b>	Cash and cash equivalents			
	Receivables from insurance business			
	Other receivables			
	Other assets			
	Total other assets			
<b>Total market-consistent value of assets</b>	<b>Total market-consistent value of assets</b>			
<b>Best estimate liabilities (BEL)</b>	Best estimate of 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 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			
	<b>Market-consistent value of other liabilities</b>	Non-technical provisions		
Interest-bearing liabilities similar to debt capital				
Liabilities from derivative financial instruments				
Deposits retained on ceded reinsurance				
Liabilities from insurance business				
Other liabilities				
<b>Total BEL plus market-consistent value of other liabilities</b>	<b>Total BEL plus market-consistent value of other liabilities</b>			
	<b>Difference between market-consistent assets and market-consistent debt capital</b>			

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<b>Derivation of RBC</b>	Market-consistent value of assets minus total from best estimate liabilities plus market-consistent value of other liabilities			
	Deductions			
	<b>Core capital</b>			
	Supplementary capital			
	<b>RBC</b>			

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

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