# Solvensrapport 2020

Forsikringsselskabet Danica QRT skemaer til Rapport om Solvens og Finansiel Situation Bilag Danica koncernen Legal name: Forsikringsselskabet Danica, skadeaktieforsikringsselskab, Closing date: 2020-12-31 Display currency: k DKK

S.02.01.02 Balance sheet

	Ľ	Solvency II value
Assets		C0010
Intangible assets	R0030	
Deferred tax assets	R0040	0
Pension benefit surplus	R0050	
Property, plant & equipment held for own use	R0060	31,453
Investments (other than assets held for index-linked and unit-linked contracts)	R0070	376,914,740
Property (other than for own use) Holdings in related undertakings, including participations	R0080 R0090	18,522,246 7,966,341
Equities	R0100	27,770,970
Equities - listed	R0110	16,226,385
Equities - unlisted	R0120	11,544,585
Bonds	R0130	169,457,904
Government Bonds	R0140	53,809,173
Corporate Bonds	R0150	115,030,546
Structured notes Collateralised securities	R0160 R0170	150,825
Collective Investments Undertakings	R0180	12 467 983
Derivatives	R0190	467,361 12,467,983 121,617,361
Deposits other than cash equivalents	R0200	19,111,933
Other investments	R0210	
Assets held for index-linked and unit-linked contracts	R0220	256,693,247
Loans and mortgages	R0230	5,139,373
Loans on policies	R0240 R0250	
Loans and mortgages to individuals Other loans and mortgages	R0250 R0260	5,139,373
Reinsurance recoverables from:	R0260	287,081
Non-life and health similar to non-life	R0280	201,001
Non-life excluding health	R0290	
Health similar to non-life	R0300	
Life and health similar to life, excluding health and index-linked and unit-linked	R0310	272,250
Health similar to life	R0320	141,264
Life excluding health and index-linked and unit-linked Life index-linked and unit-linked	R0330 R0340	130,986
Deposits to cedants	R0340 R0350	14,831
Insurance and intermediaries receivables	R0360	257.508
Reinsurance receivables	R0370	67,313
Receivables (trade, not insurance)	R0380	1,029,646
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 R0420	2,951,522
Any other assets, not elsewhere shown Total assets	R0420 R0500	512,137 643,884,019
Liabilities	KUJUU	043,004,013
Technical provisions - non-life	R0510	323,578
Technical provisions - non-life (excluding health)	R0520	
TP calculated as a whole	R0530	
Best Estimate	R0540	
Risk margin	R0550 R0560	202 570
Technical provisions - health (similar to non-life) TP calculated as a whole	R0560	323,578
Best Estimate	R0580	313,321
Risk margin	R0590	10,257
Technical provisions - life (excluding index-linked and unit-linked)	R0600	204,566,470
Technical provisions - health (similar to life)	R0610	17,918,449
TP calculated as a whole	R0620	
Best Estimate	R0630	16,197,322
Risk margin	R0640 R0650	<u>1,721,127</u> 186,648,021
Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole	R0660	100,040,021
Best Estimate	R0670	186,001,477
Risk margin	R0680	646,544
Technical provisions - index-linked and unit-linked	R0690	249,688,866
TP calculated as a whole	R0700	
Best Estimate	R0710	248,595,267
Risk margin Contingent liabilities	R0720 R0740	1,093,598
Provisions other than technical provisions	R0740 R0750	169,960
Pension benefit obligations	R0760	5,129
Deposits from reinsurers	R0770	
Deferred tax liabilities	R0780	1,366,080 110,833,736
Derivatives	R0790	110,833,736
Debts owed to credit institutions	R0800	42,495,717
Financial liabilities other than debts owed to credit institutions	R0810 R0820	A7 005
Insurance & intermediaries payables Reinsurance payables	R0820 R0830	97,025 130,151
Payables (trade, not insurance)	R0830 R0840	6,316,179
Subordinated liabilities	R0850	3,958,128
Subordinated liabilities not in BOF	R0860	0,000,120
Subordinated liabilities in BOF	R0870	3,958,128
Any other liabilities, not elsewhere shown	R0880	648,490
Total liabilities	R0900	620,599,508
Excess of assets over liabilities	R1000	23,284,511

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S.05.01.02 - 01

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

		Line of Business for: non-life insurance and reinsurance obligations (direct business and accepted proportional reinsurance)										Line o	f business for: accepte	d non-proportional reinsu	rance		
	Medical expense insurance	income protection	Workers' compensation insurance	Motor vehicle liability insurance	Other motor insurance	Marine, aviation and transport insurance	Fire and other damage to property insurance	General liability insurance	Credit and suretyship insurance	Legal expenses insurance	Assistance	Miscellaneous financial loss	Health	Casualty	Marine, aviation, transport	Property	Total
Premiums written	C0010	C0020	C0030	C0040	C0050	C0060	C0070	C0080	C0090	C0100	C0110	C0120	C0130	C0140	C0150	C0160	C0200
Gross - Direct Business R0110	363,387								1								363,387
Gross - Proportional reinsurance accepted R0120																	
Gross - Non-proportional reinsurance accepted R0130																	
Reinsurers' share R0140																	
Net R0200	363,387																363,387
Premiums earned		L	1			I	I			I	I						
Gross - Direct Business R0210	352,015																352,015
Gross - Proportional reinsurance accepted R0220																	
Gross - Non-proportional reinsurance accepted R0230																	
Reinsurers' share R0240																	
Net R0300	352,015																352,015
Claims incurred						1	II			1	1	1					
Gross - Direct Business R0310	401,814																401,814
Gross - Proportional reinsurance accepted R0320																	
Gross - Non-proportional reinsurance accepted R0330																	
Reinsurers' share R0340	0																0
Net R0400	401,814																401,814
Changes in other technical provisions																	
Gross - Direct Business R0410																	
Gross - Proportional reinsurance accepted R0420																	
Gross - Non- proportional reinsurance accepted R0430																	
Reinsurers'share R0440																	
Net R0500																	
Expenses incurred R0550	50,310																50,310
Other expenses R1200																	
Total expenses R1300																	50,310

Display currency: k DKK

#### S.05.01.02 - 02

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

	Γ			Line of Business for: life	insurance obligations			Life reinsura	nce obligations					
		Health insurance	Insurance with profit participation	Index-linked and unit-linked insurance	Other life insurance	Annuities stemming from non-life insurance contracts and relating to health insurance obligations	Annuities stemming from non-life insurance contracts and relating to insurance obligations other than health insurance obligations	Health reinsurance	Life reinsurance	Total				
		C0210	C0220	C0230	C0240	C0250	C0260	C0270	C0280	C0300				
Premiums written	remiums written													
Gross	R1410	1,147,575	4,125,032	24,321,039	293,262					29,886,907				
Reinsurers' share	R1420	18,827	11,223	-1,288	77,828					106,591				
Net	R1500	1,128,747	4,113,809	24,322,326	215,434					29,780,317				
Premiums earned														
Gross	R1510	1,205,109	4,125,032	24,321,039	293,262					29,944,442				
Reinsurers' share	R1520	18,911	11,223	-1,288	56,086					84,932				
Net	R1600	1,186,198	4,113,809	24,322,326	237,176					29,859,510				
Claims incurred														
Gross	R1610	1,408,251	11,907,763	18,454,026	762,424					32,532,463				
Reinsurers' share	R1620	2,262	25,757	-3,490						24,528				
Net	R1700	1,405,989	11,882,006	18,457,516	762,424					32,507,935				
Changes in other tec	hnical	provisions												
Gross	R1710													
Reinsurers' share	R1720													
Net	R1800													
Expenses incurred	R1900	178,441	1,089,061	1,053,305	52,460					2,373,267				
Other expenses	R2500													
Total expenses	R2600									2,373,267				

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#### S.05.02.01 - 01

#### 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
		C0080	C0020	C0140
	R0010			
Premiums written				
Gross - Direct Business	R0110	363,387		363,387
Gross - Proportional reinsurance accepted	R0120			
Gross - Non-proportional reinsurance accepted	R0130			
Reinsurers' share	R0140			
Net	R0200	363,387		363,387
Premiums earned				
Gross - Direct Business	R0210	352,015		352,015
Gross - Proportional reinsurance accepted	R0220			
Gross - Non-proportional reinsurance accepted	R0230			
Reinsurers' share	R0240			
Net	R0300	352,015		352,015
Claims incurred		•	•	
Gross - Direct Business	R0310	401,814		401,814
Gross - Proportional reinsurance accepted	R0320			
Gross - Non-proportional reinsurance accepted	R0330			
Reinsurers' share	R0340	0		0
Net	R0400	401,814		401,814
Changes in other technical provisions				
Gross - Direct Business	R0410			
Gross - Proportional reinsurance accepted	R0420			
Gross - Non- proportional reinsurance accepted	R0430			
Reinsurers'share	R0440			
Net	R0500			
Expenses incurred	R0550	50,310		50,310
Other expenses	R1200			
Total expenses	R1300			50,310

Display currency: k DKK

#### S.05.02.01 - 02

Premiums, claims and expenses by country

		Home Country	Top 5 countries (by amount of gross premiums written) - life obligations	Total Top 5 and home country
		C0220	C0160	C0280
	R1400		NO	
Premiums written				
Gross	R1410	27,515,087	2,413,603	29,928,690
Reinsurers' share	R1420	23,457	83,134	106,591
Net	R1500	27,491,630	2,330,470	29,822,099
Premiums earned				
Gross	R1510	27,572,873	2,413,352	29,986,225
Reinsurers' share	R1520	23,457	61,475	84,932
Net	R1600	27,549,416	2,351,877	29,901,292
Claims incurred		•		
Gross	R1610	31,482,296	1,081,504	32,563,800
Reinsurers' share	R1620	-12,279	36,807	24,528
Net	R1700	31,494,575	1,044,698	32,539,272
Changes in other technical provisions		•		
Gross	R1710			
Reinsurers' share	R1720			
Net	R1800			
Expenses incurred	R1900	2,147,768	225,499	2,373,267
Other expenses	R2500			
Total expenses	R2600			2,373,267

Display currency: k DKK

### S.22.01.22

### Impact of long term guarantees and transitional measures

		Amount with Long Term Guarantee measures and transitionals	Impact of transitional on technical provisions	Impact of transitional on interest rate	Impact of volatility adjustment set to zero	Impact of matching adjustment set to zero
·		C0010	C0030	C0050	C0070	C0090
Technical provisions	R0010	454,578,913			373,898	
Basic own funds	R0020	27,242,640			-720,792	
Eligible own funds to meet Solvency Capital Requirement	R0050	27,236,924			-715,077	
Solvency Capital Requirement	R0090	14,257,862			1,936,918	

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S.23.01.22 - 01 Own funds

	Γ	Total	Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	Tier 3
		C0010	C0020	C0030	C0040	C0050
Basic own funds before deduction for participations in other financial sector						
Ordinary share capital (gross of own shares)	R0010	1,001,000	1,001,000			
Non-available called but not paid in ordinary share capital at group level	R0020					
Share premium account related to ordinary share capital	R0030	0	0			
linitial funds, members' contributions or the equivalent basic own - fund item for mutual and mutual-type undertakings	R0040					
	R0050					
Non-available subordinated mutual member accounts at group level	R0060					
	R0070					
	R0080					
	R0090					
· · · · · · · · · · · · · · · · · · ·	R0100					
	R0110					
	R0120					
	R0130	22,277,796	22,277,796		i i i i i i i i i i i i i i i i i i i	
	R0140	3,958,128			3,958,128	
	R0150					
	R0160	48				48
	R0170					
	R0180	5,667			5,667	
	R0190					
	R0200					
	R0210					
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					
Deductions						
	R0230					
	R0240					
,	R0250					
	R0260					
	R0270					
	R0280					
	R0290	27,242,640	23,278,796		3,963,795	48
Ancillary own funds						
	R0300					
	R0310 R0320					
	R0320			-		
· · · · · · · · · · · · · · · · · · ·	R0340					
	R0350					
	R0360					
	R0370					
	R0380				ſ	
Non available ancillary own funds at group level	R0380					
Non svaliable ancillary own funds at group level Other ancillary own funds	_					
Non available ancillary own funds at group level Other ancillary own funds	R0380 R0390					
Nan available andlikry own funds at group level Other andlikry own funds Tabla andlikry own funds Other indication Other funds at andlikry own funds Other funds at sectors	R0380 R0390					
Iten analable ancillary own funds at group level Other ancillary own funds Talal ancillary own funds Own funds of other financial sectors Credit institutions, investment firms, financial institutiona, alternative investment fund managera, UCITS management companies - total	R0380 R0390 R0400					
Non available anciliary own funds at group level Other annollary own funds Total anciliary own funds One funds of other financial sectors Credit institutions, investment firms, financial institutions, alternative investment fund managers, UCITS management companies – total Institutions for occupational retirement provision	R0380 R0390 R0400 R0410					
Non available anciliary own funds at group level Chief available anciliary own funds Chief available Chief ava	R0380 R0390 R0400 R0410 R0420					
Non available anciliary own funds at group level Chief available anciliary own funds Chief available Chief ava	R0380 R0390 R0400 R0410 R0410 R0420					
Iten analable ancillary own funds at group level Other ancillary own funds Total ancillary own funds Total ancillary own funds Total ancillary own funds Own funds of other financial sectors Own funds of other financial sectors Credit institutions, investment firms, financial institutions, alternative investment fund managera, UCITS management companies - total kantitutions for acceptational entities carrying out financial activities Tacian funds of other financial activities Total on funds of other financial activities Own funds other financial activities	R0380 R0390 R0400 R0410 R0410 R0420					
Non available anciliary own lunds is group level Citer available anciliary own lunds is group level Citer available anciliary own lunds Citer available available Citer available Citer available available Citer available	R0380 R0390 R0400 R0410 R0420 R0430 R0440					
Non available anciliary own lunds at group level Other anciliary own lunds Institutions, linesteement firms, financial institutions, alternative investment fund managers, UCITS management companies – total Institutions for occupational retirment provision Non-spatiale entries contripo out financial anciliars Inal out of other financial activities of method 1 One funds aggregated when using the DBA and combination of method On funds aggregated when using the DBA and a combination of method field Inal states Inal out of the DBA and a combination of method of IGT	R0380 R0390 R0400 R0410 R0420 R0430 R0440	27,242,640	23,278,796		3,963,795	48
Iten analakie anciliary own lunds at group ievel Citer analakie anciliary own lunds at group ievel Citer analakie anciliary own lunds Collear analakie anciliary own lunds Collear analakie anciliary own lunds Contradie of other financial ascetors Credit institutions, investment firms, financial institutions, alternative investment fund managers, UCITS management companies – total attatilutions for occupational reterement provision Non seguitated antifies carrying out financial activities Total own lunds of other financial activities Total own lunds of other financial activities Contradit of the financial activities Contradit of the financial activities Contradit of the DAA and combination of method 1 Cont India oggregated when using the DAA and combination of method of IGT Total available own lunds to met the consolidated group SCR (secluding own lunds from other financial actor and from the underknings included via DAA.)	R0380 R0390 R0400 R0410 R0420 R0430 R0430 R0450 R0450	27,242,640 27,242,591	23,278,796 23,278,796		3,963,795	48
	R0380 R0390 R0400 R0410 R0420 R0430 R0430 R0450 R0460				.,,	48
	R0380 R0390 R0400 R0410 R0420 R0430 R0440 R0450 R0450	27,242,591	23,278,796 23,278,796	0	3,963,795 3,958,128	48
Iten available anciliary own lunds at group level Chinar available anciliary own lunds at group level Chinar available anciliary own lunds at group level Chinar available available and lunds at group level Chinar available ava	R0380 R0390 R0400 R0420 R0420 R0430 R0430 R0450 R0450 R0550	27,242,591 27,236,924	23,278,796		3,963,795	48
bes available anciliary own lunds at group level         Other available anciliary own lunds         Chair anciliary own lunds         Data unciliary own lunds of other financial assistivations, alternative investment fund managers, UCITS management companies – total         Institutions of concentration of institutions, alternative investment fund managers, UCITS management companies – total         Nationary documents       Confination of institutions, alternative investment fund managers, UCITS management companies – total         Total on the of the financial assistive of in combination of method text       Confination of institutions, alternative intervent of total         Own funds aggregated when using the DAA and combination of method text       Confination of the method text of total available own lunds to method and accombination of method text of total walkable own lunds to meet the envisionated group SCR (peculating own lunds from other financial sector and from the undertakings included via DAA)         Total available own lunds to meet the envisionated group SCR (peculating own lunds from other financial sector and from the undertakings included via DAA) <td>R0380 R0390 R0400 R0410 R0420 R0430 R0430 R0450 R0550 R0550 R0550</td> <td>27,242,591 27,236,924</td> <td>23,278,796 23,278,796</td> <td></td> <td>3,963,795 3,958,128</td> <td>48</td>	R0380 R0390 R0400 R0410 R0420 R0430 R0430 R0450 R0550 R0550 R0550	27,242,591 27,236,924	23,278,796 23,278,796		3,963,795 3,958,128	48
	R0380 R0390 R0400 R0420 R0420 R0430 R0430 R0450 R0450 R0520 R0530 R0550 R0550	27,242,591 27,236,924	23,278,796 23,278,796		3,963,795 3,958,128	48
Non available anciliary own lunds at group level         Other available, anciliary own lunds.         Other available, monds.         Own funds of other financial sectors.         Credit institutions, investment firms, financial institutions, alternative investment fund managers, UCITS management companies – total         Institutions for occupational sectors.         Credit institutions, investment firms, financial institutions, alternative investment fund managers, UCITS management companies – total         Institutions for occupational sectors.         Own muchs of other financial activities         Total or nucles of other financial activities on the complication of method 1         Own funds aggregated when using the DAA and combination of method 1         Own funds aggregated when using the DAA and combination of method 1         Oral available own funds to meet the consolidated group SCR (excluding own funds from other financial sector and from the undertakings included via DAA)         Tatal available own funds to meet the minimum consolidated group SCR (excluding own funds from other financial sector and from the undertakings included via DAA)         Tatal alable own funds to meet the minimum consolidated group SCR         Wintama consolidated group SCR         Minimum consolidated group SCR         Ratio of Eligible own funds to Minimum Consolidated group SCR         Minimum consolidated group SCR         Minimum consolidated group SCR         Ratio of Eligib	R0380 R0390 R0400 R0410 R0420 R0430 R0440 R0450 R0450 R0450 R0520 R0520 R0550	27,242,591 27,236,924 24,802,211	23,278,796 23,278,796 23,278,796	0	3,963,795 3,958,128 1,523,415	48

Display currency: k DKK

### S.23.01.22 - 02

Own funds

		C0060
Reconciliation reserve		
Excess of assets over liabilities	R0700	23,284,511
Own shares (included as assets on the balance sheet)	R0710	
Forseeable dividends, distributions and charges	R0720	
Other basic own fund items	R0730	1,006,715
Adjustment for restricted own fund items in respect of matching adjustment portfolios and ring fenced funds	R0740	
Other non available own funds	R0750	
Reconciliation reserve before deduction for participations in other financial sector	R0760	22,277,796
Expected profits		
Expected profits included in future premiums (EPIFP) - Life business	R0770	83,260
Expected profits included in future premiums (EPIFP) - Non- life business	R0780	
Total EPIFP	R0790	83,260

Display currency: k DKK

S.25.02.22

#### Solvency Capital Requirement (for groups using the standard formula and partial internal model)

1 Market risk 2 Counterparty default risk 3 Life underwriting risk 4 Health underwriting risk 5 Non-Hie underwriting risk 6 Intangible asset risk

7 Operational risk

ILIG Technical Provisions (newshore amount) Unique number of component	Components description	Calculation of the Solvency Capital Requirement	Amount modelled	USP	Simplifications
C0010	C0020	C0030	C0070	C0090	C0120
1	MKR SA	24,816,585			
2	COUNTRISK SA	628,208			
3	LFUNDRW SA/PIM	5,459,109	2,109,500		
4	HLT SA	3,183,964			
7	OPR SA	1,088,674			
8	LACTP SA	-13,685,311			
9	LACDT SA	-1,121,266			

Calculation of Solvency Capital Requirement		C0100
Total undiversified components	R0110	20,369,963
Diversification	R0060	-6,112,101
Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC	R0160	
Solvency capital requirement excluding capital add-on	R0200	14,257,862
Capital add-ons already set	R0210	
Solvency capital requirement for undertakings under consolidated method	R0220	14,257,862
Other information on SCR		
Amount/estimate of the overall loss-absorbing capacity of technical provisions	R0300	-13,685,311
Amount/estimate of the overall loss-absorbing capacity ot deferred taxes	R0310	-1,121,266
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 (other than those related to business operated in accordance with Art. 4 of Directive 2003/41/EC (transitional))	R0420	
Total amount of Notional Solvency Capital Requirement for matching adjustment portfolios	R0430	
Diversification effects due to RFF nSCR aggregation for article 304	R0440	
Minimum consolidated group solvency capital requirement	R0470	7,617,073
Information on other entities		
Capital requirement for other financial sectors (Non-Insurance capital requirements)	R0500	
Capital requirement for other financial sectors (Non-insurance capital requirements) - Credit institutions, investment firms and financial institutions, alternative investment funds managers, UCITS management companies	R0510	
Capital requirement for other financial sectors (Non-insurance capital requirements) - Institutions for occupational retirement provisions	R0520	
Capital requirement for other financial sectors (Non-insurance capital requirements) - Capital requirement for non- regulated entities carrying out financial activities	R0530	
Capital requirement for non-controlled participation requirements	R0540	
Capital requirement for residual undertakings	R0550	

Overall SCR							
SCR for undertakings included via D and A	R0560						
Solvency capital requirement	R0570	14,257,862					

#### Legal name: Forsikringsselskabet Danica, skadeaktieforsikringsselskab, Closing date: 202 Display currency: k DKK

S.32.01 Underskilling in the scope of the group identify the IKO 1166 code of the country in which the registered hand office of each underskilling within the group is located.			1- UR insurance undersking     2- Non THI insurance undersking     2- Roistie insurance undersking     4- Composite undersking     5- Insurance holding company as defined in     Arcite 212(3) (19) Oncervity 2000/13/L/C     6- Mode activity imurance holding company as     finance in Arcite 22(2) (a) (a) Oncervity     2000/13/L/C     7- Mode activity imurance holding company as     finance in Arcite 22(2) (a) (a) Oncervity     7- Mode activity imurance holding company as     finance in Arcite 2000/13/L/C     8- Cond Disorder Disorder 2000/13/L/C     8- Cond Linstation, investment firm and     financel instation		1 - Mataal 2 - Non-muhaal		1-branan - 2-branan -					Menhod I: Full consolidation     Menhod I: Proportional consolidation     Menhod I: Adjusted exploremented     Menhod I: Adjusted exploremented     Menhod I: Colorador (Colorador)     Menhod I: Colorador)     Menhod					
							Citaria of influence Inclusion in the scope of group supervision						Group solvency calculation				
Identification code of the undertaking	Country Legal name of the undertaking		Type of undertaking	Legal form	Category (mutual/non mutual)	Supervisory Authority	Supervisory Authority	Supervisory Authority	% capital share	% used for the establishment of consolidated accounts	% voting rights	Other criteria	Level of influence	Proportional share used for group solvency calculation	YES/NO	Date of decision if art. 214 is applied	Method used and under method 1, treatment of the undertaking
C0020	C0010	C0040	C0050	C0060	C0070	C0080	C0180	C0190	C0200	C0210	C0220	C0230	C0240	C0250	C0260		
LEI/213800/62SZO75UB5V19	рк	Forsikringsselskabet Danica	2	Ltd.	2	FSA DK	100.00%	100.00%	100.00%		1	100.00%	1		1		
LEI/2138004VZX8CSGPTDX68	рк	Danica Pension, Livsforsikringsaktie	a 1	Ltd.	2	FSADK	100.00%	100.00%	100.00%		1	100.00%	1		1		
LEI/5967007LIEEXZX4QC822	NO	Danica Pensjon	1	Ltd.	2	FSA Norway	100.00%	100.00%	100.00%		1	100.00%	1		1		

Bilag Forsikringsselskabet Danica Legal name: Forsikringsselskabet Danica, skadeaktieforsikringsselskab, Closing date: 2020-12-31 Display currency: k DKK

S.02.01.02 Balance sheet

		Solvency II value C0010
Assets		00010
Intangible assets	R0030	
Deferred tax assets	R0040	48
Pension benefit surplus	R0050	
Property, plant & equipment held for own use	R0060	
Investments (other than assets held for index-linked and unit-linked contracts)	R0070	25,279,180
Property (other than for own use)	R0080	01013003
Holdings in related undertakings, including participations	R0090	24,917,287
Equities	R0100 R0110	
Equities - listed Equities - unlisted	R0110 R0120	
Bonds	R0120	361,893
Government Bonds	R0140	501,055
Corporate Bonds	R0150	361,893
Structured notes	R0160	001,000
Collateralised securities	R0170	
Collective Investments Undertakings	R0180	
Derivatives	R0190	
Deposits other than cash equivalents	R0200	
Other investments	R0210	
Assets held for index-linked and unit-linked contracts	R0220	
Loans and mortgages	R0230	
Loans on policies	R0240	
Loans and mortgages to individuals	R0250	
Other loans and mortgages	R0260	
Reinsurance recoverables from: Non-life and health similar to non-life	R0270 R0280	
Non-life and health similar to non-life Non-life excluding health	R0280 R0290	
Health similar to non-life	R0290	
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	1,045
Reinsurance receivables	R0370	0
Receivables (trade, not insurance)	R0380	234,952
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	22,903
Any other assets, not elsewhere shown Total assets	R0420 R0500	
Liabilities	R0500	25,538,129
Technical provisions - non-life	R0510	323,578
Technical provisions - non-life (excluding health)	R0520	523,510
TP calculated as a whole	R0530	
Best Estimate	R0540	
Risk margin	R0550	
	R0550 R0560	323,578
Technical provisions - health (similar to non-life) TP calculated as a whole		
Technical provisions - health (similar to non-life) TP calculated as a whole Best Estimate	R0560 R0570 R0580	313,321
Technical provisions - health (similar to non-life) TP calculated as a whole Best Estimate Risk margin	R0560 R0570 R0580 R0590	
Technical provisions - health (similar to non-life) TP calculated as a whole Beat Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked)	R0560 R0570 R0580 R0590 R0600	313,321
Technical provisions - health (similar to non-life) TP calculated as a whole Bast Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life)	R0560 R0570 R0580 R0590 R0600 R0610	313,321
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Technical provisions - health (similar to non-life) TP calculated as a whole Beet Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Beet Estimate Beet Estimate	R0560 R0570 R0580 R0590 R0600 R0610 R0620 R0630	313,321
Technical provisions - health (similar to non-life) Technical as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) Technical as whole Best Estimate Risk margin	R0560 R0570 R0580 R0590 R0600 R0610 R0620 R0630 R0640	313,321
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Technical provisions - health (similar to non-life) Te calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) Te calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) Te calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked Te calculated as a whole Best Estimate	R0560 R0570 R0580 R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660 R0660 R0660 R0660 R0690 R0690	313,321
Technical provisions - health (similar to non-life) Technical provisions - health (similar to non-life) Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) Te calculated as a whole Best Estimate Risk margin Risk margin Risk margin	R0560 R0570 R0580 R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660 R0660 R0660 R0690 R0700 R0710 R0710	313,321
Technical provisions - health (similar to non-life) Technical provisions - health (similar to non-life) Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) Technical provisions - health (similar to life) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - index-linked and unit-linked Technical provisions - index-linked and unit-linked Technical provisions - lindex-linked and unit-linked Risk margin Risk margin Contingent liabilities	R0560 R0570 R0580 R0590 R0600 R0610 R0620 R0640 R0650 R0640 R0650 R0660 R0670 R0680 R06700 R0700 R0710 R0720	313,321
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Technical provisions - health (similar to non-life) Technical provisions - life (excluding index-linked and unit-linked) Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - index-linked and unit-linked Technical provisions - index-linked and unit-linked Technical provisions - index-linked and unit-linked Technical provisions Persion benefit obligations Deposits from trainsures Deposits from trainsures Deposits from trainsures Deposits from trainsures Deposits over to credit institutions Financial liabilities Derivatives Debits over to credit institutions Financial liabilities Rainsurane payables Rainsurane payables Rainsurane payables	R0560 R0570 R0590 R0590 R0690 R0690 R0640 R0640 R0640 R0640 R0640 R0640 R0640 R0640 R0710 R0740 R0740 R0750 R0740 R0750 R0750 R0750 R0750 R0750 R0750 R0750 R0760 R0750 R070 R07	313,321 10,257
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Display currency: k DKK

S.05.01.02 - 01

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

		Une of Business for: non-life insurance and reinsurance obligations (direct business and accepted proportional reinsurance)								Line o	f business for: accepte	d non-proportional reinsu	rance				
	Medical expense insurance	income protection	Workers' compensation insurance	Motor vehicle liability insurance	Other motor insurance	Marine, aviation and transport insurance	Fire and other damage to property insurance	General liability insurance	Credit and suretyship insurance	Legal expenses insurance	Assistance	Miscellaneous financial loss	Health	Casualty	Marine, aviation, transport	Property	Total
Premiums written	C0010	C0020	C0030	C0040	C0050	C0060	C0070	C0080	C0090	C0100	C0110	C0120	C0130	C0140	C0150	C0160	C0200
Gross - Direct Business R0110	363,387								1								363,387
Gross - Proportional reinsurance accepted R0120																	
Gross - Non-proportional reinsurance accepted R0130																	
Reinsurers' share R0140																	
Net R0200	363,387																363,387
Premiums earned		L	1			I	I			I	I						
Gross - Direct Business R0210	352,015																352,015
Gross - Proportional reinsurance accepted R0220																	
Gross - Non-proportional reinsurance accepted R0230																	
Reinsurers' share R0240																	
Net R0300	352,015																352,015
Claims incurred						1	II			1	1	1					
Gross - Direct Business R0310	401,814																401,814
Gross - Proportional reinsurance accepted R0320																	
Gross - Non-proportional reinsurance accepted R0330																	
Reinsurers' share R0340	0																0
Net R0400	401,814																401,814
Changes in other technical provisions																	
Gross - Direct Business R0410																	
Gross - Proportional reinsurance accepted R0420																	
Gross - Non- proportional reinsurance accepted R0430																	
Reinsurers'share R0440																	
Net R0500																	
Expenses incurred R0550	50,310																50,310
Other expenses R1200																	
Total expenses R1300																	50,310

Display currency: k DKK

#### S.05.01.02 - 02

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

	[			Line of Business for: lif	e insurance obligations			Life reinsuran	ce obligations	
		Health insurance	Insurance with profit participation	Index-linked and unit-linked insurance	Other life insurance	Annuities stemming from non-life insurance contracts and relating to health insurance obligations	Annuities stemming from non-life insurance contracts and relating to insurance obligations other than health insurance obligations	Health reinsurance	Life reinsurance	Total
	]	C0210	C0220	C0230	C0240	C0250	C0260	C0270	C0280	C0300
Premiums written				1			1			
Gross	R1410									
Reinsurers' share	R1420									
Net	R1500									
Premiums earned										
Gross	R1510									
Reinsurers' share	R1520									
Net	R1600									
Claims incurred										
Gross	R1610									
Reinsurers' share	R1620									
Net	R1700									
Changes in other tec	hnical	provisions								
Gross	R1710									
Reinsurers' share	R1720									
Net	R1800									
Expenses incurred	R1900									
Other expenses	R2500									
Total expenses	R2600									

Display currency: k DKK

#### S.05.02.01 - 01

#### 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
		C0080	C0020	C0140
	R0010			
Premiums written				
Gross - Direct Business	R0110	363,387		363,387
Gross - Proportional reinsurance accepted	R0120			
Gross - Non-proportional reinsurance accepted	R0130			
Reinsurers' share	R0140			
Net	R0200	363,387		363,387
Premiums earned				
Gross - Direct Business	R0210	352,015		352,015
Gross - Proportional reinsurance accepted	R0220			
Gross - Non-proportional reinsurance accepted	R0230			
Reinsurers' share	R0240			
Net	R0300	352,015		352,015
Claims incurred		•	•	
Gross - Direct Business	R0310	401,814		401,814
Gross - Proportional reinsurance accepted	R0320			
Gross - Non-proportional reinsurance accepted	R0330			
Reinsurers' share	R0340	0		0
Net	R0400	401,814		401,814
Changes in other technical provisions				
Gross - Direct Business	R0410			
Gross - Proportional reinsurance accepted	R0420			
Gross - Non- proportional reinsurance accepted	R0430			
Reinsurers'share	R0440			
Net	R0500			
Expenses incurred	R0550	50,310		50,310
Other expenses	R1200			
Total expenses	R1300			50,310

Display currency: k DKK

#### S.05.02.01 - 02

Premiums, claims and expenses by country

		Home Country	Top 5 countries (by amount of gross premiums written) - life obligations	Total Top 5 and home country
		C0220	C0160	C0280
	R1400			
Premiums written				
Gross	R1410			
Reinsurers' share	R1420			
Net	R1500			
Premiums earned				
Gross	R1510			
Reinsurers' share	R1520			
Net	R1600			
Claims incurred			•	
Gross	R1610			
Reinsurers' share	R1620			
Net	R1700			
Changes in other technical provisions		•	·	
Gross	R1710			
Reinsurers' share	R1720			
Net	R1800			
Expenses incurred	R1900			
Other expenses	R2500			
Total expenses	R2600			

Display currency: k DKK

#### Non-life Technical Provisions

S.17.01.02

				Dir	ect business and	d accepted prop	ortional reinsur	ance			Direct business a	and accepted proport	ional reinsurance	Ad	cepted non-prop	ortional reinsura	nce	
		Medical expense insurance	Income protection insurance	Workers' compensation insurance	Motor vehicle liability insurance	Other motor insurance	Marine, aviation and transport insurance	Fire and other damage to property insurance	General liability insurance	Credit and suretyship insurance	Legal expenses insurance	Assistance	Miscellaneous financial loss	Non-proportional health reinsurance	Non-proportional casualty reinsurance	Non-proportional marine, aviation and transport reinsurance	Non-proportional property reinsurance	Total Non-Life obligation
		C0020	C0030	C0040	C0050	C0060	C0070	C0080	C0090	C0100	C0110	C0120	C0130	C0140	C0150	C0160	C0170	C0180
Technical provisions calculated as a whole	R0010																	
Total Recoverables from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default associated to TP as a whole	R0050																	
Technical provisions calculated as a sum of BE and RM																		
Best estimate																		
Premium provisions																		
Gross	R0060																	
Total recoverable from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default	R0140																	
Net Best Estimate of Premium Provisions	R0150																	-
Claims provisions																		
Gross	R0160	313,321																313,321
Total recoverable from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default	R0240																	
Net Best Estimate of Claims Provisions	R0250	313,321																313,321
Total Best estimate - gross	R0260	313,321																313,321
Total Best estimate - net	R0270	313,321																313,321
Risk margin	R0280	10,257																10,257
Amount of the transitional on Technical Provisions																		
Technical Provisions calculated as a whole	R0290																	
Best estimate	R0300																	
Risk margin	R0310																	
Technical provisions - total																		
Technical provisions - total	R0320	323,578																323,578
Recoverable from reinsurance contract/SPV and Finite Re after the adjustment for expected losses due to counterparty default - total	R0330																	
Technical provisions minus recoverables from reinsurance/SPV and Finite Re - total	R0340	323,578																323,578

Legal name: Forsikringsselskabet Danica, skadeaktieforsikringsselskab, Closing date: 2020-12-31 Display currency: k DKK

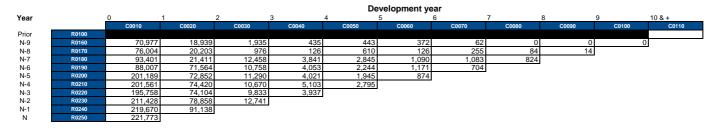
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S.19.01.21 - 01 Accident Non-life Insurance Claims Information

Accident year / Underwriting year

Gross Claims Paid (non-cumulative)



	In Current year	Sum of years (cumulative)
	C0170	C0180
R0100		
R0160	0	93,163
R0170	14	98,398
R0180	824	136,953
R0190	704	178,501
R0200	874	292,171
R0210	2,795	294,549
R0220	3,937	283,632
R0230	12,741	303,027
R0240	91,138	310,808
R0250	221,773	221,773
R0260	334,800	2,212,975

Year end (discounted data) C0360

> 101 218 1,786

4,110

10,841 20,485 46,757

221,573

312,304

R0100 R0160 R0170

R0180 R0190 R0200

R0210 R0220 R0230

R0240 R0250 R0260

Total

**Gross undiscounted Best Estimate Claims Provisions** 

						De	velopment ye	ar				
Year		0	1 :	2	3	4	5 0	6	7	B 9	9	10 & +
		C0200	C0210	C0220	C0230	C0240	C0250	C0260	C0270	C0280	C0290	C0300
Prior	R0100											
N-9	R0160	38,161	6,098	2,259	1,730	962	800	479	390	115	0	
N-8	R0170	42,655	6,984	3,096	1,581	1,577	976	785	243	101		-
N-7	R0180	54,035	10,226	4,860	3,220	2,590	1,751	919	218			
N-6	R0190	76,212	17,414	10,268	5,576	4,133	2,540	1,786				
N-5	R0200	207,756	40,130	19,131	10,150	6,403	4,110					
N-4	R0210	177,828	41,062	17,987	10,557	6,434						
N-3	R0220	175,697	40,182	18,553	10,841							
N-2	R0230	196,802	44,032	20,485								
N-1	R0240	191,404	46,757									
N	R0250	221,573										

Legal name: Forsikringsselskabet Danica, skadeaktieforsikringsselskab, Closing date: 2020-12-31 Display currency: k DKK

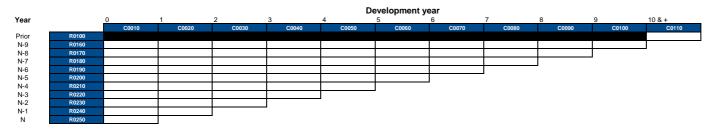
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#### S.19.01.21 - 02 Under Non-life Insurance Claims Information Underwriting

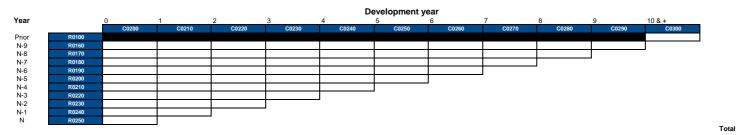
Accident year / Underwriting year

Gross Claims Paid (non-cumulative)



	In Current year	Sum of years (cumulative)
	C0170	C0180
R0100		
R0160		
R0170		
R0180		
R0190		
R0200		
R0210		
R0220		
R0230		
R0240		
R0250		
R0260		

**Gross undiscounted Best Estimate Claims Provisions** 



	Year end (discounted data)
	C0360
R0100	
R0160	
R0170	
R0180	
R0190	
R0200	
R0210	
R0220	
R0230	
R0240	
R0250	
R0260	

Total

Display currency: k DKK

### S.22.01.21

Impact of long term guarantees and transitional measures

		Amount with Long Term Guarantee measures and transitionals	Impact of transitional on technical provisions	Impact of transitional on interest rate	Impact of volatility adjustment set to zero	Impact of matching adjustment set to zero
		C0010	C0030	C0050	C0070	C0090
Technical provisions	R0010	323,578	0	0	351	0
Basic own funds	R0020	23,284,511	0	0	-375,887	0
Eligible own funds to meet Solvency Capital Requirement	R0050	23,284,511	0	0	-375,887	0
Solvency Capital Requirement	R0090	4,317,506	0	0	-82,747	0
Eligible own funds to meet Minimum Capital Requirement	R0100	23,284,463	0	0	-375,839	0
Minimum Capital Requirement	R0110	1,079,376	0	0	-20,687	0

Display currency: k DKK

#### S.23.01.01 - 01

Own funds

	г					
		Total	Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	Tier 3
		C0010	C0020	C0030	C0040	C0050
Basic own funds before deduction for participations in other financial sector as foreseen in article 68 of Delegated Regulation (EU) 2015/35						
Ordinary share capital (gross of own shares)	R0010	1,001,000	1,001,000			
Share premium account related to ordinary share capital	R0030					
linitial 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	22,283,463	22,283,463			
Subordinated liabilities	R0140					
An amount equal to the value of net deferred tax assets	R0160	48				48
Other own fund items approved by the supervisory authority as basic own funds not specified above	R0180					
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 S	olvency l	l own funds				
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					
Deductions						
Deductions for participations in financial and credit institutions	R0230					
Total basic own funds after deductions	R0290	23,284,511	23,284,463			48
Ancillary own funds						
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					
Total ancillary own funds	R0400					
Available and eligible own funds						
Total available own funds to meet the SCR	R0500	23,284,511	23,284,463			48
Total available own funds to meet the MCR	R0510	23,284,463	23,284,463			
Total eligible own funds to meet the SCR	R0540	23,284,511	23,284,463	0		0 48
Total eligible own funds to meet the MCR	R0550	23,284,463	23,284,463	0		0
SCR	R0580	4,317,506				
MCR	R0600	1,079,376				
Ratio of Eligible own funds to SCR	R0620	5.39				
Ratio of Eligible own funds to MCR	R0640	21.57				

Display currency: k DKK

# S.23.01.01 - 02

# Own funds

		C0060
Reconciliation reserve		
Excess of assets over liabilities	R0700	23,284,511
Own shares (held directly and indirectly)	R0710	
Foreseeable dividends, distributions and charges	R0720	
Other basic own fund items	R0730	1,001,048
Adjustment for restricted own fund items in respect of matching adjustment portfolios and ring fenced funds	R0740	
Reconciliation reserve	R0760	22,283,463
Expected profits		
Expected profits included in future premiums (EPIFP) - Life business	R0770	
Expected profits included in future premiums (EPIFP) - Non- life business	R0780	
Total Expected profits included in future premiums (EPIFP)	R0790	

Display currency: k DKK

S.25.01.21

#### Solvency Capital Requirement (for undertakings on Standard Formula)

		Gross solvency capital requirement	Simplifications	USP
		C0110	C0120	C0090
Market risk	R0010	5,505,156		
Counterparty default risk	R0020	2		
Life underwriting risk	R0030			
Health underwriting risk	R0040	73,924		
Non-life underwriting risk	R0050			
Diversification	R0060	-54,981		
Intangible asset risk	R0070			
Basic Solvency Capital Requirement	R0100	5,524,102		

Calculation of Solvency Capital Requirement	C0100		
Operational risk	R0130	11,162	
Loss-absorbing capacity of technical provisions	R0140		
Loss-absorbing capacity of deferred taxes	R0150	-1,217,758	
Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC	R0160		
Solvency capital requirement excluding capital add-on	R0200	4,317,506	
Capital add-on already set	R0210		
Solvency capital requirement	R0220	4,317,506	
Other information on SCR			
Capital requirement for duration-based equity risk sub-module	R0400		
Total amount of Notional Solvency Capital Requirement for remaining part	R0410		
Total amount of Notional Solvency Capital Requirements for ring fenced funds	R0420		
Total amount of Notional Solvency Capital Requirement for matching adjustment portfolios	R0430		
Diversification effects due to RFF nSCR aggregation for article 304	R0440		

Approach to tax rate	C0109		
Approach based on average tax rate	2		
Calculation of loss absorbing capacity of deferred taxes	C0130		
LAC DT	R0640	-1,217,758	
LAC DT justified by reversion of deferred tax liabilities	R0650	0	
LAC DT justified by reference to probable future taxable economic profit	R0660	-1,217,758	
LAC DT justified by carry back, current year	R0670	0	
LAC DT justified by carry back, future years	R0680	0	
Maximum LAC DT	R0690	-1,217,758	

Display currency: k DKK

S.28.01.01 - 01

#### Minimum Capital Requirement (Only life or only non-life insurance or reinsurance activity)

Linear formula component for non-life insurance and reinsurance obligations

		C0010
MCRNL Result	R0010	31,189

		C0020	C0030
Medical expense insurance and proportional reinsurance	R0020	313,321	350,274
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	ROOSO		
Marine, aviation and transport insurance and proportional reinsurance	R0070		
Fire and other damage to property insurance and proportional reinsurance	R0080		
General liability insurance and proportional reinsurance	R0020		
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 casuality reinsurance	R0150		
Non-proportional marine, aviation and transport reinsurance	R0160		
Non-proportional property reinsuriance	R0170		

#### Linear formula component for life insurance and reinsurance obligations



		Net (of reinsurance/SPV) best estimate and TP calculated as a whole	Net (of nainsunance/SPV) total capital at risk
		C0050	Coses
Obligations with profit participation - guaranteed benefits			
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		

#### Overall MCR calculation

		C0070
Linear MCR	R0300	31,189
SCR	R0310	4,317,506
MCR cap	R0320	1,942,878
MCR floor	R0330	1,079,376
Combined MCR	R0340	1,079,376
Absolute floor of the MCR	R0350	18,628
Minimum Capital Requirement	R0400	1,079,376

Bilag Danica Pension Legal name: Danica Pension, Livsforsikringsaktieselskab, Closing date: 2020-12-31 Display currency: k DKK

S.02.01.02 Balance sheet

		Solvency II value
Annata		C0010
Assets Intangible assets	R0030	(
Deferred tax assets	R0040	
Pension benefit surplus	R0050	
Property, plant & equipment held for own use	R0060	
Investments (other than assets held for index-linked and unit-linked contracts)	R0070	370,626,480
Property (other than for own use)	R0080 R0090	810,708 21,322,184
Holdings in related undertakings, including participations Equities	R0100	26,212,694
Equities - listed	R0110	14,774,891
Equities - unlisted	R0120	11,437,803
Bonds	R0130	158,442,401
Government Bonds	R0140	51,537,496
Corporate Bonds	R0150 R0160	106,352,783
Structured notes Collateralised securities	R0160 R0170	84,761 467,361
Collective Investments Undertakings	R0180	23,415,975
Derivatives	R0190	121,631,493
Deposits other than cash equivalents	R0200	18,791,025
Other investments	R0210	
Assets held for index-linked and unit-linked contracts	R0220	238,583,766
Loans and mortgages	R0230	7,414,935
Loans on policies	R0240 R0250	
Loans and mortgages to individuals	R0250 R0260	7,414,935
Other loans and mortgages Reinsurance recoverables from:	R0260	168,873
Non-life and health similar to non-life	R0280	100,010
Non-life excluding health	R0290	
Health similar to non-life	R0300	
Life and health similar to life, excluding health and index-linked and unit-linked	R0310	154,042
Health similar to life	R0320	130,149
Life excluding health and index-linked and unit-linked Life index-linked and unit-linked	R0330 R0340	23,894
Deposits to cedants	R0340 R0350	14,831
Insurance and intermediaries receivables	R0360	180.947
Reinsurance receivables	R0370	67,313
Receivables (trade, not insurance)	R0380	5,866,720
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 R0420	2,513,138
Any other assets, not elsewhere shown Total assets	R0420 R0500	482,741 625,904,914
Liabilities	K0300	023,304,314
Technical provisions - non-life	R0510	
Technical provisions - non-life (excluding health)	R0520	
TP calculated as a whole	R0530	
Best Estimate	R0540	
Risk margin	R0550 R0560	
Technical provisions - health (similar to non-life) TP calculated as a whole	R0560	
Best Estimate	R0580	
Best Estimate Risk margin	R0580 R0590	
Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked)		203,661,884
Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life)	R0590 R0600 R0610	203,661,884 17,765,432
Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whote	R0590 R0600 R0610 R0620	17,765,432
Risk mergin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate	R0590 R0600 R0610 R0620 R0630	17,765,432
Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Risk margin	R0590 R0600 R0610 R0620 R0630 R0640	17,765,432 16,047,785 1,717,647
Risk margin Technical provisions - II/e (excluding index-linked and unit-linked) Technical provisions - health (similar to II/e) TP calculand as a whole Best Estimate Risk margin Technical provisions - II/e (excluding health and index-linked and unit-linked)	R0590 R0600 R0610 R0620 R0630	17,765,432
Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Risk margin	R0590 R0600 R0610 R0620 R0630 R0640 R0650	17,765,432 16,047,785 1,717,647 185,896,452
Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Beat Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole	R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660	17,765,432 16,047,785 1,717,647 185,896,452 185,290,681
Risk margin Technical provisions - INE (excluding index-linked and unit-linked) Technical provisions - health (similar to life) Pre calculated as a whole Bask Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Bast Estimate	R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660 R0660	17,765,432 16,047,785 1,717,647 185,896,452
Risk margin Tachnical provisions - Ille (excluding index-linked and unit-linked) Technical provisions - health (similar to IIfe) TP calculated as a whole Best Estimate Technical provisions - Ille (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked Te calculated as a whole	R0590 R0600 R0610 R0620 R0630 R0630 R0640 R0650 R0660 R0660 R0670 R0680 R0690 R0700	17,765,432 16,047,785 1,717,647 185,896,452 185,290,681 605,771 232,672,190
Risk margin Technical provisions - IIIe (excluding index-linked and unit-linked) Technical provisions - health (similar to IIe) Pre statulated as a whole Best Estimate Technical provisions - IIIe (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Best Estimate Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Best Estimate	R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0650 R0650 R0670 R0680 R0690 R0700 R0710	17,765,432 16,047,785 1,717,647 185,896,6452 185,290,681 605,771 232,672,190 231,684,936
Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Te calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked Technical provisions - index-linked and unit-linked Technical provisions - index-linked and unit-linked Risk margin	R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660 R0670 R0680 R0690 R0700 R0710 R0710	17,765,432 16,047,785 1,717,647 185,896,452 185,290,681 605,771 232,672,190
Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) Te calculated as a whole Best Estimate Risk margin Te calculated as a whole Best Estimate Risk margin Te calculated as a whole Best Estimate Te calculated as a whole Best Estimate Risk margin Cechnical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities	R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660 R0660 R0660 R0680 R0700 R0700 R0710 R0710 R0720	17,765,432 16,047,785 1,717,647 185,896,452 185,290,681 605,771 232,672,190 231,684,936 987,253
Risk margin Technical provisions - II/e (excluding index-linked and unit-linked) Technical provisions - health (similar to II/e) TP calculated as a whole Best Estimate Technical provisions - II/e (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions	R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660 R0670 R0680 R0690 R0700 R0710 R0720 R0740	17,765,432 16,047,785 1,717,647 185,896,6452 185,290,681 605,771 232,672,190 231,684,936
Risk margin Technical provisions - Itel (excluding index-linked and unit-linked) Technical provisions - health (similar to life) Technical provisions - health (similar to life) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked Technical provisions - index-linked and unit-linked Technical provisions - index-linked and unit-linked Te carbicated as a whole Best Estimate Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions Provisions Control bigliations	R0590 R0600 R0610 R0620 R0630 R0650 R0650 R0650 R0650 R0650 R0690 R0700 R0710 R0710 R0720 R0750 R0750	17,765,432 16,047,785 1,717,647 185,896,452 185,290,681 605,771 232,672,190 231,684,936 987,253
Risk margin Technical provisions - Itel (excluding index-linked and unit-linked) Technical provisions - Itel (similar to life) Technical provisions - Itel (similar to life) Technical provisions - Itel (excluding health and index-linked and unit-linked) Technical provisions - Itel (excluding health and index-linked and unit-linked) Technical provisions - Itel (excluding health and index-linked and unit-linked) Technical provisions - Index-linked and unit-linked Technical provisions - Index-linked and Unit-linked Technical provisions - Index-linked and Best Estimate Best Estimate Risk margin Contingent tabilities Provisions ofher than technical provisions Pension benefit (Digitations Deposits from reinsurers	R0590 R0610 R0620 R0630 R0650 R0650 R0650 R0670 R0690 R0700 R0700 R0710 R0740 R0750 R0770 R0770 R0770	17.765,432 16.047,785 1.717,647 185,896,452 185,290,681 185,290,681 231,684,936 987,253 169,960 1,352,044
Risk margin Technical provisions - IIIe (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions often than technical provisions Pension benefit obligations Deposits from reinsvers Dedrered tax liabilities Dedrered tax liabilities	R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660 R0670 R0680 R0700 R0710 R0710 R0720 R0740 R0750 R0760 R0760 R0770 R0780 R0790	17.765,432 16.047,785 1.717,647 185,896,452 185,290,681 605,771 232,672,190 231,684,936 987,253 169,960 1,352,044 110,833,736
Risk margin Technical provisions - Itel (excluding index-linked and unit-linked) Technical provisions - Itel (excluding index-linked and unit-linked) Per calculated as a whole Best Estimate Risk margin Technical provisions - Ite (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Best Estimate Best Estimate Best Estimate Best Estimate Best Estimate Risk margin Contingent fabilities Provisions ofher than technical provisions Provisions ofher than technical provisions Persisch Deemf Colligations Deposits from reinsurers Deformed Estimate Best Row Risk Row Reinser Row Reinser Provisions Deformed Reinser Deformed Reinser Defor	R0590 R0600 R0610 R0620 R0640 R0650 R0650 R0650 R0650 R0680 R0700 R0700 R0710 R0720 R0740 R0750 R0750 R0770 R0780 R0790 R0790 R0790	17.765,432 16.047,785 1.717,647 185,896,452 185,290,681 185,290,681 231,684,936 987,253 169,960 1,352,044
Risk margin Technical provisions - IIIe (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions Pension benefit obligations Deposits from reisvers Defored tax liabilities Deviratives Debts owed to credit institutions Financial liabilities	R0590           R0600           R0610           R0620           R0630           R0640           R0650           R0660           R0670           R0630           R0700           R0710           R0720           R0740           R0750           R0750           R0750           R0750           R0750           R0750           R0770           R0750           R0810	17,765,432 16,047,785 1,717,647 185,896,452 185,290,681 605,771 232,672,190 231,684,936 987,253 169,960 1,352,044 110,833,736 42,482,096
Risk margin Technical provisions - Itel (excluding index-linked and unit-linked) Technical provisions - Itel (excluding index-linked and unit-linked) Technical provisions - Itel (excluding health and index-linked and unit-linked) Rest Estimate Rest margin Technical provisions - Itel (excluding health and index-linked and unit-linked) Te calculated as a whole Bast Estimate Rest margin Technical provisions - index-linked and unit-linked Te chinical provisions - index-linked and Unit-linked Te chinical provisions - index-linked and Estimate Rest Estimate Rest Estimate Rest Estimate Provisions other than technical provisions Provisions other than technical provisions Deposits from reinsurers Deposits from reinsurers Deposits from reinsurers Deposits from reinsurers Debits owed to credit institutions Financial liabilities other than debts owed to credit institutions Financial liabilities other than debts owed to credit institutions Financial liabilities	R0590           R0600           R0610           R0620           R0630           R0640           R0650           R0660           R0670           R0630           R0700           R0710           R0720           R0740           R0750           R0770           R0770           R0770           R0770           R0770           R0770           R0770           R0780           R0780           R0810           R0810           R0820	17.765,432 16.047,785 1.717,647 185,896,452 185,290,681 605,771 232,672,190 231,684,936 987,253 169,960 1,352,044 110,833,736 42,482,096 34,560
Risk margin Technical provisions - Itel (excluding index-linked and unit-linked) Technical provisions - Itel (excluding index-linked and unit-linked) Pealculated as a whole Beat Estimate Risk margin Technical provisions - Itel (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions Pension benefit cabigations Deposits from reinsures Defored tax liabilities Dedivatives Debts oved to credit institutions Financial liabilities Detix oved to credit institutions Financial liabilities Detix oved to credit institutions Financial liabilities Defored tax liabilities	R0590           R0600           R0610           R0620           R0630           R0640           R0650           R0660           R0670           R0630           R0700           R0710           R0720           R0740           R0750           R0750           R0750           R0750           R0750           R0750           R0770           R0750           R0810	17.765,432 16.047.785 1.717.647 185,896,452 185,290,681 605,771 232,672,190 231,684,936 987,253 169,960 1,352,044 110,833,736 42,482,096 34,560 112,249
Risk margin Technical provisions - Itel (excluding index-linked and unit-linked) Technical provisions - Itel (excluding index-linked and unit-linked) Technical provisions - Itel (excluding health and index-linked and unit-linked) Rest Estimate Rest margin Technical provisions - Itel (excluding health and index-linked and unit-linked) Te calculated as a whole Bast Estimate Rest margin Technical provisions - index-linked and unit-linked Te chinical provisions - index-linked and Unit-linked Te chinical provisions - index-linked and Estimate Rest Estimate Rest Estimate Rest Estimate Provisions other than technical provisions Provisions other than technical provisions Deposits from reinsurers Deposits from reinsurers Deposits from reinsurers Deposits from reinsurers Debits owed to credit institutions Financial liabilities other than debts owed to credit institutions Financial liabilities other than debts owed to credit institutions Financial liabilities	R0590           R0600           R0610           R0620           R0630           R0640           R0650           R0660           R0670           R0680           R0700           R0700           R0710           R0720           R0740           R0750           R0760           R0770           R0780           R0780           R0780           R0800           R0810           R0830	17.765,432 16.047,785 1.717,647 185,896,452 185,290,681 605,771 232,672,190 231,684,936 987,253 169,960 1,352,044 110,833,736 42,482,096 34,560 112,249 5,147,783
Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - life (excluding index-linked and unit-linked) Te calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Cachinical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Cachinical provisions - index-linked and unit-linked TP calculated as a whole Risk margin Cachinical provisions - index-linked and unit-linked TP calculated as a whole Risk margin Contingent liabilities Provisions other than technical provisions Provisions other than technical provisions Deposits from reinsurers Deforent tax liabilities Derivatives Debis owed to credit institutions Financial liabilities other than debis owed to credit institutions Insurance & Intermediates payables Reinsurance payables Reinsurance payables Reinsurance (an issurance)	R0590 R0600 R0620 R0620 R0630 R0650 R0650 R0650 R0650 R0700 R0700 R0710 R0720 R0720 R0750 R0770 R0750 R0770 R0750 R0770 R0750 R0770 R0780 R0790 R0780 R0790 R0780 R0790 R0780 R0790 R0780 R0790 R070 R07	17.765,432 16.047,785 1.717,647 185,896,452 185,290,681 605,771 232,672,190 231,684,936 987,253 169,960 1,352,044 110,833,736 42,482,096 34,560 112,249 5,147,783 3,958,128
Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) Te clacitude as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Cachnical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Cachnical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions Provisions other than technical provisions Deprosits from reinsurers Deformed tax liabilities Derkmate & intermediantes payables Raisurace S and best Raisurace A payables Payables Raisurace Dayables Subordinated liabilities NDF	R0590 R0600 R0610 R0620 R0640 R0640 R0650 R0660 R0670 R0670 R0700 R0700 R0740 R0740 R0740 R0740 R0750 R0760 R0770 R0760 R0700 R0800 R0900 R0700	17.765,432 16,047,785 1,717,647 185,896,452 185,290,681 605,771 232,672,190 231,684,936 987,253 169,960 1,352,044 110,83,736 42,482,006 112,249 5,147,783 3,958,128 3,958,128
Risk margin Tachnical provisions - life (excluding index-linked and unit-linked) Tachnical provisions - life (excluding index-linked and unit-linked) Te calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) Te calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked Te calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked Te calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions Provisions other than technical provisions Pariscin benefit obligations Deforem tark liabilities Derivatives Debts owed to credit institutions Financial liabilities other than debts owed to credit institutions Financial liabilities other than debts owed to credit institutions Subcordinated liabilities not in SOF Subcordinated liabilities not BOF	R0590 R0650 R0610 R0620 R0640 R0650 R0650 R0660 R0660 R0700 R0740 R0740 R0740 R0740 R0740 R0740 R0740 R0750 R0740 R0750 R0740 R0750 R0740 R0750 R0740 R0750 R0740 R0750 R0740 R0750 R0750 R0740 R0750 R050 R0	17.765,432 16.047,785 1.717,647 185,896,452 185,290,681 605,771 232,672,190 231,684,996 231,684,996 169,960 1,352,044 110,833,736 42,482,096 34,560 112,249 5,147,783 3,958,128 3,958,128 5,52,997
Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) Te clacitude as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Cachnical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Cachnical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions Provisions other than technical provisions Deprosits from reinsurers Deformed tax liabilities Derkmate & intermediantes payables Rainsurace payables Rainsurace payables Payables Subordinated liabilities NDF	R0590 R0600 R0610 R0620 R0640 R0640 R0650 R0660 R0670 R0670 R0700 R0700 R0740 R0740 R0740 R0740 R0750 R0760 R0770 R0760 R0700 R0800 R0900 R0700	17.765,432 16,047,785 1,717,647 185,896,452 185,290,681 605,771 232,672,190 231,684,936 987,253 169,960 1,352,044 110,83,736 42,482,006 112,249 5,147,783 3,958,128 3,958,128

Display currency: k DKK

S.05.01.02 - 01

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

				Line of Busin	ness for: non-life insuran	ce and reinsurance oblig	ations (direct business an	d accepted proportiona	I reinsurance)				Line	Line of business for: accepted non-proportional reinsurance			
																	Total
	Medical exper insurance	se Income protection insurance	Workers* compensation insurance	Motor vehicle liability insurance	Other motor insurance	Marine, aviation and transport insurance	Fire and other damage to property insurance	General liability insurance	Credit and suretyship insurance	Legal expenses insurance	Assistance	Miscellaneous financial loss	Health	Casualty	Marine, aviation, transport	Property	Iotai
	C0010	C0020	C0030	C0040	C0050	C0060	C0070	C0080	C0090	C0100	C0110	C0120	C0130	C0140	C0150	C0160	C0200
Premiums written	0010	C0020	C0030	C0040	0050	C0060	C0070	C0080	0090	C0100	C0110	C0120	C0130	C0140	C0150	C0160	C0200
Gross - Direct Business Ro	110																
Gross - Proportional reinsurance accepted	120																
Gross - Non-proportional reinsurance accepted R	130									I.		l.					
Reinsurers' share R	140																
Net	200																
Premiums earned		_	1							1	1	1	1	1			
Gross - Direct Business R	210																
Gross - Proportional reinsurance accepted R	220																
Gross - Non-proportional reinsurance accepted R	230																
Reinsurers' share R	240																
Net	300																
Claims incurred																	
Gross - Direct Business R	310																
Gross - Proportional reinsurance accepted R	320																
Gross - Non-proportional reinsurance accepted R	330																
Reinsurers' share R	340																
Net	400																
Changes in other technical provisions				•					•								
Gross - Direct Business R	410																
Gross - Proportional reinsurance accepted R	420																
Gross - Non- proportional reinsurance accepted R	430																
Reinsurers'share R	440																
Net R	500																
Expenses incurred R	550																
Other expenses R	200																
Total expenses R	300																

Display currency: k DKK

#### S.05.01.02 - 02

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

	Γ			Line of Business for: life	insurance obligations			Life reinsurar	ce obligations	
		Health insurance	Insurance with profit participation	Index-linked and unit-linked insurance	Other life insurance	Annuities stemming from non-life insurance contracts and relating to health insurance obligations	Annuities stemming from non-life insurance contracts and relating to insurance obligations other than health insurance obligations	Health reinsurance	Life reinsurance	Total
		C0210	C0220	C0230	C0240	C0250	C0260	C0270	C0280	C0300
Premiums written										
Gross	R1410	1,072,083	4,125,032	22,288,647	29,324					27,515,087
Reinsurers' share	R1420	13,522	11,223	-1,288						23,457
Net	R1500	1,058,561	4,113,809	22,289,935	29,324					27,491,630
Premiums earned										
Gross	R1510	1,129,869	4,125,032	22,288,647	29,324					27,572,873
Reinsurers' share	R1520	13,522	11,223	-1,288						23,457
Net	R1600	1,116,347	4,113,809	22,289,935	29,324					27,549,416
Claims incurred										
Gross	R1610	1,366,428	11,855,111	17,529,559	731,199					31,482,296
Reinsurers' share	R1620	-6,632	-2,157	-3,490						-12,279
Net	R1700	1,373,059	11,857,267	17,533,050	731,199					31,494,575
Changes in other tee	chnical	provisions								
Gross	R1710									
Reinsurers' share	R1720									
Net	R1800									
Expenses incurred	R1900	151,957	1,075,992	892,973	26,846					2,147,768
Other expenses	R2500									
Total expenses	R2600									2,147,768

Display currency: k DKK

#### S.05.02.01 - 01

#### 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		
		C0080	C0020	C0140		
	R0010					
Premiums written			T			
Gross - Direct Business	R0110					
Gross - Proportional reinsurance accepted	R0120					
Gross - Non-proportional reinsurance accepted	R0130					
Reinsurers' share	R0140					
Net	R0200					
Premiums earned						
Gross - Direct Business	R0210					
Gross - Proportional reinsurance accepted	R0220					
Gross - Non-proportional reinsurance accepted	R0230					
Reinsurers' share	R0240					
Net	R0300					
Claims incurred						
Gross - Direct Business	R0310					
Gross - Proportional reinsurance accepted	R0320					
Gross - Non-proportional reinsurance accepted	R0330					
Reinsurers' share	R0340					
Net	R0400					
Changes in other technical provisions						
Gross - Direct Business	R0410					
Gross - Proportional reinsurance accepted	R0420					
Gross - Non- proportional reinsurance accepted	R0430					
Reinsurers'share	R0440		ľ			
Net	R0500					
Expenses incurred	R0550					
Other expenses	R1200					
Total expenses	R1300					

Display currency: k DKK

#### S.05.02.01 - 02

Premiums, claims and expenses by country

		Home Country	Top 5 countries (by amount of gross premiums written) - life obligations	Total Top 5 and home country
		C0220	C0160	C0280
	R1400			
Premiums written				
Gross	R1410	27,515,087		27,515,087
Reinsurers' share	R1420	23,457		23,457
Net	R1500	27,491,630		27,491,630
Premiums earned				
Gross	R1510	27,572,873		27,572,873
Reinsurers' share	R1520	23,457		23,457
Net	R1600	27,549,416		27,549,416
Claims incurred				
Gross	R1610	31,482,296		31,482,296
Reinsurers' share	R1620	-12,279		-12,279
Net	R1700	31,494,575		31,494,575
Changes in other technical provisions		•		
Gross	R1710			
Reinsurers' share	R1720			
Net	R1800			
Expenses incurred	R1900	2,147,768		2,147,768
Other expenses	R2500			
Total expenses	R2600			2,147,768

#### Legal name: Danica Pension, Livsforsikringsaklieselskab, Closing date: 2020-12-31 Display currency: k DKK

#### S.12.01.02 Life and Health SLT Technical Provisions

		Insurance with profit participation	ł	dex-linked and unit-linked insura	ance		Other life insurance		Annuities stemming from non-life insurance contracts and relating to insurance	Accepted reinsurance	Total (Life other than health insurance, incl. Unit-Linked)	,	Health insurance (direct business)			Health reinsurance (reinsurance accepted)	Total (Health similar to life
		participation		Contracts without options and guarantees	Contracts with options or guarantees		Contracts without options and guarantees	Contracts with options or guarantees	obligation other than health insurance obligations		insurance, incl. Onit-Linked)		Contracts without options and guarantees	Contracts with options or guarantees		(rendo ance accepted)	induine(v)
		C0020	C0030	C0040	C0050	C0050	C0070	C0080	C0090	C0100	C0150	C0160	C0170	C0180	C0190	C0200	C0210
Technical provisions calculated as a whole R0	20010																
Total Recoverables from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default associated to TP as a whole	10020																
Technical provisions calculated as a sum of BE and RM																	
Best Estimate																	
Gross Best Estimate Rd	R0030	177,618,943		180,271,161	51,413,775			7,671,738			416,975,617		16,047,785	5			16,047,785
Total Recoverables from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty datault	08005	23,894		9,612	5,219			C			38,724		130,149				130,149
Best estimate minus recoverables from reinsurance/SPV and Finite Re - total	0000	177,595,049		180,261,549	51,408,556			7,671,738			416,936,893		15,917,637				15,917,637
Risk Margin RG	R0100	521,910	987,25	3		83,861					1,593,024	1,717,647					1,717,647
Amount of the transitional on Technical Provisions																	
Technical Provisions calculated as a whole R0	R0110																
Best estimate R0	R0120																
Risk margin Ro	R0130																
Technical provisions - total Rd	R0200	178,140,853	232,672,19	D		7,755,599					418,568,641	17,765,432					17,765,432

Display currency: k DKK

### S.22.01.21

Impact of long term guarantees and transitional measures

		Amount with Long Term Guarantee measures and transitionals	Impact of transitional on technical provisions	Impact of transitional on interest rate	Impact of volatility adjustment set to zero	Impact of matching adjustment set to zero
		C0010	C0030	C0050	C0070	C0090
Technical provisions	R0010	436,334,073	0	0	362,071	0
Basic own funds	R0020	28,875,416	0	0	-333,430	0
Eligible own funds to meet Solvency Capital Requirement	R0050	28,875,416	0	0	-333,430	0
Solvency Capital Requirement	R0090	14,139,406	0	0	1,971,823	0
Eligible own funds to meet Minimum Capital Requirement	R0100	26,189,834	0	0	-155,966	0
Minimum Capital Requirement	R0110	6,362,733	0	0	887,320	0

Display currency: k DKK

#### S.23.01.01 - 01

Own funds

	г				1	
		Total	Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	Tier 3
		C0010	C0020	C0030	C0040	C0050
Basic own funds before deduction for participations in other financial sector as foreseen in article 68 of Delegated Regulation (EU) 2015/35						
Ordinary share capital (gross of own shares)	R0010	1,101,000	1,101,000			
Share premium account related to ordinary share capital	R0030					
linitial 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	23,816,288	23,816,288			
Subordinated liabilities	R0140	3,958,128			3,958,128	
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					
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	olvency II	l own funds				
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					
Deductions						
Deductions for participations in financial and credit institutions	R0230					
Total basic own funds after deductions	R0290	28,875,416	24,917,288		3,958,128	
Ancillary own funds						
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					
Total ancillary own funds	R0400					
Available and eligible own funds						
Total available own funds to meet the SCR	R0500	28,875,416	24,917,288		3,958,128	
Total available own funds to meet the MCR	R0510	28,875,416	24,917,288		3,958,128	
Total eligible own funds to meet the SCR	R0540	28,875,416	24,917,288	0	3,958,128	
Total eligible own funds to meet the MCR	R0550	26,189,834	24,917,288	0	1,272,547	
SCR	R0580	14,139,406				
MCR	R0600	6,362,733				
Ratio of Eligible own funds to SCR	R0620	2.04				
Ratio of Eligible own funds to MCR	R0640	4.12				

Display currency: k DKK

# S.23.01.01 - 02

# Own funds

		C0060
Reconciliation reserve		
Excess of assets over liabilities	R0700	24,917,288
Own shares (held directly and indirectly)	R0710	
Foreseeable dividends, distributions and charges	R0720	
Other basic own fund items	R0730	1,101,000
Adjustment for restricted own fund items in respect of matching adjustment portfolios and ring fenced funds	R0740	
Reconciliation reserve	R0760	23,816,288
Expected profits		
Expected profits included in future premiums (EPIFP) - Life business	R0770	33,078
Expected profits included in future premiums (EPIFP) - Non- life business	R0780	
Total Expected profits included in future premiums (EPIFP)	R0790	33,078

Legal name: Danica Pension, Livsforsikringsaktieselskab, Closing date: 2020-12-31

Display currency: k DKK

S.25.02.21

# Solvency Capital Requirement (for undertakings using the standard formula and partial internal model)

1 Market risk 2 Counterparty default risk 3 Life underwriting risk 4 Health underwriting risk 5 Mon-He underwriting risk 6 Intangble asset risk 7 Operational i reskieren (ne

UC Trebular Providers (regative ansam)	Components description	Calculation of the Solvency Capital Requirement	Amount modelled	USP	Simplifications
C0010	C0020	C0030	C0070	C0090	C0120
1	MKR SA	24,901,571			
2	COUNTRISK SA	628,177			
3	LFUNDRW SA/PIM	5,128,514	0		Mortality risk, Life expense risk, Life catastrophe risk
4	HLT SA	3,088,636			, Health expense risk
7	OPR SA	1,035,914			
8	LACTP SA	-13,649,181			
9	LACDT SA	-1,121,266			

C0100
20,012,366
-5,872,960
14,139,406
14,139,406
-13,649,181
-1,121,266

Approach to tax rate		C0109
Approach based on average tax rate	R0590	2
Calculation of loss absorbing capacity of deferred taxes		C0130
Amount/estimate of LAC DT	R0640	-1,121,266
Amount/estimate of LAC DT justified by reversion of deferred tax liabilities	R0650	0
Amount/estimate of LAC DT justified by reference to probable future taxable economic profit	R0660	-1,121,266
Amount/estimate of LAC DT justified by carry back, current year	R0670	0
Amount/estimate of LAC DT justified by carry back, future years	R0680	0
Amount/estimate of Maximum LAC DT	R0690	-1,476,885

Legal name: Danica Pension, Livsforsikringsaktieselskab, Closing date: 2020-12-31

Display currency: k DKK

S.28.01.01 - 01

#### Minimum Capital Requirement (Only life or only non-life insurance or reinsurance activity)

Linear formula component for non-life insurance and reinsurance obligations

		1	C0010
MCRNL Result	R001	10	

		Net (of reinsurance/SPV) best estimate and TP calculated as a whole	Net (of reinsurance) written premiums in the last 12 months		
		C0020	C0030		
	R0020				

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	ROOSO	
Marine, aviation and transport insurance and proportional reinsurance		
Fire and other clamage to property insurance and proportional reinsurance	R0080	
General liability insurance and proportional reinsurance	R0020	
Credit and suretyship insurance and proportional reinsurance	R0100	
Legal expenses insurance and proportional reinsurance	R0110	
Assistance and proportional reinsurance		
Miscellaneous financial loss insurance and proportional reinsurance	R0130	
Non-proportional health reinsurance	R0140	
Non-proportional casualty reinsurance		
Non-proportional marine, aviation and transport reinsurance	R0160	
Non-proportional property reinsurance	R0170	

### Linear formula component for life insurance and reinsurance obligations

		C0040
MCRL Result	R0200	7,937,853

		Net (of reinsurance/SPV) beat estimate and TP calculated as a whole	Net (of neinsunance/SPV) total capital at risk
		C0050	C0060
Obligations with profit participation - guaranteed benefits		166,833,891	
Obligations with profit participation - future discretionary benefits	R0220	19,327,458	
Index-linked and unit-linked insurance obligations		231,801,709	
Other life (re)insurance and health (re)insurance obligations	R0240	15,915,842	
Total capital at risk for all life (re)insurance obligations	R0250		1,161,689,000

#### Overall MCR calculation

		C0070
Linear MCR	R0300	7,937,853
SCR		14,139,406
MCR cap		6,362,733
MCR floor	R0330	3,534,851
Combined MCR		6,362,733
Absolute floor of the MCR	R0350	27,569
Minimum Capital Requirement	R0400	6,362,733

Bilag Danica Pensjonsforsikring Legal name: Danica Pensjonsforsikring AS, Closing date: 2020-12-31 Display currency: k NOK

S.02.01.02 Balance sheet

		Solvency II value
Assets		C0010
ASSets Intangible assets	R0030	
Deferred tax assets	R0040	
Pension benefit surplus	R0050	
Property, plant & equipment held for own use	R0060	
Investments (other than assets held for index-linked and unit-linked contracts)	R0070 R0080	1,466,347
Property (other than for own use) Holdings in related undertakings, including participations	R0080	
Equities	R0100	306
Equities - listed	R0110	000
Equities - unlisted	R0120	306
Bonds	R0130	1,245,910
Government Bonds	R0140	10,311
Corporate Bonds	R0150 R0160	1,235,599
Structured notes Collateralised securities	R0160 R0170	
Collective Investments Undertakings	R0180	217,419
Derivatives	R0190	211,413
Deposits other than cash equivalents	R0200	2,712
Other investments	R0210	
Assets held for index-linked and unit-linked contracts	R0220	16,899,007
Loans and mortgages	R0230	
Loans on policies	R0240	
Loans and mortgages to individuals	R0250 R0260	
Other loans and mortgages Reinsurance recoverables from:	R0260 R0270	118,208
Non-life and health similar to non-life	R0280	110,200
Non-life excluding health	R0290	
Health similar to non-life	R0300	
Life and health similar to life, excluding health and index-linked and unit-linked	R0310	118,208
Health similar to life	R0320	11,115
Life excluding health and index-linked and unit-linked	R0330	107,093
Life index-linked and unit-linked	R0340 R0350	
Deposits to cedants Insurance and intermediaries receivables	R0350	75,516
Reinsurance receivables	R0370	10,010
Receivables (trade, not insurance)	R0380	
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	198,666
Any other assets, not elsewhere shown	R0420	26,337
Total assets Liabilities	R0500	18,784,081
Technical provisions - non-life	R0510	
Technical provisions - non-life (excluding health)	R0520	
TP calculated as a whole	R0530	
Best Estimate	R0540	
Risk margin	R0550	
Technical provisions - health (similar to non-life)	R0560	
TP calculated as a whole	R0570	
TP calculated as a whole Best Estimate	R0580	
TP calculated as a whole Best Estimate Risk margin	R0580 R0590	904 586
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked)	R0580 R0590 R0600	904,586 153,017
TP calculated as a whole Best Estimate Risk margin	R0580 R0590	904,586 153,017
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life)	R0580 R0590 R0600 R0610 R0620 R0630	153,017 149,537
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Risk margin	R0580 R0590 R0600 R0610 R0620 R0630 R0640	153,017 149,537 3,480
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked)	R0580 R0590 R0600 R0610 R0620 R0630 R0630 R0640 R0650	153,017 149,537
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) Te calculated as a whole	R0580 R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660	153,017 149,537 3,480 751,569
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate	R0580 R0590 R0600 R0610 R0620 R0630 R0630 R0640 R0650 R0660 R0660	153,017 149,537 3,480 751,569 710,796
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin	R0580 R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660	153,017 149,537 3,480 751,569 710,796 40,773
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate	R0580 R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660 R0660 R0670 R0680	153,017 149,537 3,480 751,569 710,796
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate	R0580 R0590 R0610 R0620 R0630 R0640 R0650 R0660 R0660 R0670 R0680 R0690 R0700 R0710	153,017 149,537 3,480 751,569 710,796 40,773
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked Technical provisions - index-linked and unit-linked Technical provisions - index-linked and unit-linked Risk margin	R0580 R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660 R0660 R0670 R0680 R0690 R0700 R0710 R0720	153,017 149,537 3,480 751,569 710,796 40,773 17,016,676
TP calculated as a whole Best Estimate Risk margin Technical provisions - Iffe (excluding index-linked and unit-linked) Technical provisions - halth (similar to life) TP calculated as a whole Best Estimate Risk margin TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities	R0580 R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660 R0670 R0680 R0690 R0700 R0710 R0720 R0740	153,017 149,537 3,480 751,569 710,796 40,773 17,016,676 16,910,331
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Cachrical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions	R0580 R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660 R0670 R0680 R0690 R0700 R0710 R0720 R0740 R0750	153,017 149,537 3,480 751,569 710,796 40,773 17,016,676 16,910,331 106,345
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - life (excluding index-linked and unit-linked) Per calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Cachrical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Cachrical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions	R0580 R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660 R0670 R0680 R0690 R0700 R0710 R0720 R0740	153,017 149,537 3,480 751,569 710,796 40,773 17,016,676 16,910,331
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to ilfe) TP calculated as a whole Best Estimate Cachrical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions Pension benefit colligations Deposits from reinsurers	R0580 R0590 R0600 R0610 R0620 R0630 R0650 R0650 R0660 R0670 R0680 R0690 R0700 R0710 R0710 R0720 R0740 R0750 R0760	153,017 149,537 3,480 751,569 710,796 40,773 17,016,676 16,910,331 106,345 5,129
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - life (excluding index-linked and unit-linked) Per calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Cachrical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Cachrical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions	R0580 R0590 R0600 R0610 R0620 R0630 R0650 R0650 R0650 R0650 R0650 R0690 R0700 R0710 R0720 R0740 R0750 R0760 R0770	153,017 149,537 3,480 751,569 710,796 40,773 17,016,676 16,910,331 106,345
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Te calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions Provisions other than technical provisions Deposits from reinsurers Deposits from reinsurers Deformed tax liabilities Derivatives	R0580 R0590 R0600 R0610 R0620 R0620 R0640 R0650 R0660 R0670 R0670 R0740 R0740 R0740 R0740 R0750 R0770 R0770 R0770 R0770 R0770 R0780 R0790 R0790 R0790 R0790 R0790 R0790	153,017 149,537 3,480 751,569 710,796 40,773 17,016,676 16,910,331 106,345 5,129
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions Pension benefit colligations Deposits from reinsurers Deferred tax liabilities Derivatives Detratives Debts owed to credit institutions Financial liabilities Scher than debts owed to credit institutions	R0580 R0590 R0600 R0620 R0620 R0630 R0640 R0650 R0660 R0660 R0660 R0700 R0710 R0740 R0740 R0750 R0770 R0780 R0770 R0780 R0790 R08800 R08800	153,017 149,537 3,480 751,569 710,796 40,773 17,016,876 16,910,331 106,345 5,129 6,451 13,621
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions Provisions other than technical provisions Deposits from reinsurers Defored tax liabilities Derivatives Debts owed to credit institutions Financial liabilities other than debts owed to credit institutions Financial liabilities other than debts owed to credit institutions Finances Entermediaries papables	R0580 R0590 R0610 R0620 R0620 R0620 R0620 R0630 R0640 R0650 R0650 R0650 R0660 R0700 R0700 R0740 R0740 R0740 R0770 R0780 R0770 R0780 R0770	153,017 149,537 3,480 751,569 710,796 40,773 17,016,676 16,910,331 106,345 5,129 6,451 13,621 52,362
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions Pension benefit colligations Deposits from reinsurers Defored tax liabilities Deforated tax liabilities Deforates Detratives Detrates other than debts owed to credit institutions Insurance & intermodiaries payables	R0580 R0590 R0500 R06010 R0620 R0640 R0650 R0660 R0650 R0650 R0650 R0650 R0700 R0700 R0700 R0700 R0700 R0700 R0750	153,017 149,537 3,480 751,569 710,796 40,773 17,016,876 16,910,331 106,345 5,129 6,451 13,621
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions Provisions other than technical provisions Deposits from reinsurers Defored tax liabilities Derivatives Debts owed to credit institutions Financial liabilities other than debts owed to credit institutions Financae Jakes Rainsurace & Antermediaries apayles Rainsurace & Antermediaries apayles Rainsurace & Antermediaries apayles Rainsurace (acceleration)	R0580 R0650 R0610 R0610 R0620 R0640 R0650 R0650 R0650 R0650 R0650 R0650 R0650 R0700 R0700 R0700 R0700 R0700 R0700 R0740 R0750 R0740 R0760 R0770 R070 R	153,017 149,537 3,480 751,569 710,796 40,773 17,016,676 16,910,331 106,345 5,129 6,451 13,621 52,362
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - health (similar to life) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Best Estimate Destimate Risk margin Contingent liabilities Provisions other than technical provisions Provisions other than technical provisions Deposite from reinsurers Deferred tax liabilities Detrivatives Debtes owed to credit institutions Financial liabilities Reinsurance payables Reinsurance payables Payables (trade, not insurance)	R0580 R0500 R0610 R0610 R0620 R0630 R0650 R0650 R0650 R0650 R0760 R0760 R0700 R0770 R0770 R0770 R0770 R0770 R0770 R0770 R0770 R0770 R0770 R0780 R0770 R0780 R0770 R0780 R0790 R0780 R0790 R0780 R0790 R070 R07	153,017 149,537 3,480 751,569 710,796 40,773 17,016,676 16,910,331 106,345 5,129 6,451 13,621 52,362
TP calculated as a whole Best Estimate Risk margin Tachnical provisions - life (excluding index-linked and unit-linked) Tachnical provisions - life (excluding index-linked and unit-linked) Tachnical provisions - life (excluding health and index-linked and unit-linked) Tachnical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - index-linked and unit-linked Technical provisions ofter that index-linked and unit-linked Technical linked linked and that index-linked and unit-linked Technical linked linked and that index technical provisions Technical linked linked and that and the provisions and the provisions and	R0580 R0650 R0610 R0610 R0620 R0640 R0650 R0650 R0650 R0650 R0650 R0650 R0650 R0700 R0700 R0700 R0700 R0700 R0700 R0740 R0750 R0740 R0760 R0770 R070 R	153,017 149,537 3,480 751,569 710,796 40,773 17,016,676 16,910,331 106,345 5,129 6,451 13,621 52,362
TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding index-linked and unit-linked) Technical provisions - hash (similar to life) TP calculated as a whole Best Estimate Risk margin Technical provisions - life (excluding health and index-linked and unit-linked) TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Technical provisions - index-linked and unit-linked TP calculated as a whole Best Estimate Risk margin Contingent liabilities Provisions other than technical provisions Provisions other than technical provisions Provisions other than technical provisions Provisions other than technical provisions Defored tax liabilities Deforate at liabilities Deforate at liabilities Deforate at liabilities Deforate at liabilities Plancial liabilities (trade, not insurance) Subordinated liabilities at BOF	R0580 R0600 R0600 R0610 R0620 R0630 R0640 R0640 R0650 R0650 R0650 R0650 R0670 R0680 R0700 R0740 R0740 R0740 R0750	153,017 149,537 3,480 751,569 710,796 40,773 17,016,676 16,910,331 106,345 5,129 6,451 13,621 52,362 17,902
TP calculated as a whole Best Estimate Risk margin Tachnical provisions - life (excluding index-linked and unit-linked) Tachnical provisions - life (excluding index-linked and unit-linked) Tachnical provisions - life (excluding health and index-linked and unit-linked) Tachnical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - life (excluding health and index-linked and unit-linked) Technical provisions - index-linked and unit-linked Technical provisions ofter that index-linked and unit-linked Technical linked linked and that index-linked and unit-linked Technical linked linked and that index technical provisions Technical linked linked and that and the provisions and the provisions and	R0580 R0590 R0600 R0610 R0620 R0630 R0640 R0650 R0660 R0650 R0670 R0700 R0710 R0750 R070 R07	153,017 149,537 3,480 751,569 710,796 40,773 17,016,676 16,910,331 106,345 5,129 6,451 13,621 52,362 17,902

Legal name: Danica Pensjonsforsikring AS, Closing date: 2020-12-31	
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Display currency: k NOK

Premiums, claims and expenses by line of business

Line of business for: accepted non-proportional reinsurance

Casualty

C0140

Marine, aviation, transport

C0150

Property

C0160

Total

C0200

Line of Business for: non-life insurance and reinsurance obligations (direct business and accepted proportional reinsurance)

Marine, aviation and Fire and other damage transport insurance to property insurance

C0070

C0060

General liability insurance

C0080

Credit and suretyship insurance

C0090

Legal expenses insurance

C0100

Assistance

C0110

Miscellaneous financial loss

C0120

Health

C0130

Workers' compensation insurance

C0030

otor vehicle liabili

insurance

C0040

ther motor insu

C0050

Income protection insurance

C0020

Medical expense insurance

C0010

R0110

R0120 R0130

R0200

R0210

R0220 R0230

R0240

R0300

R0310

R0320

R0330 R0340

R0400

R0410

R0420

R0430 R0440

R0500

R0550 R1200

R1300

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Premiums written Gross - Direct Business

Reinsurers' share

Premiums earned

Gross - Direct Business Gross - Proportional reinsurance accepted

Reinsurers' share

Reinsurers' share Net

Gross - Direct Business

Reinsurers'share

Other expenses

Total expenses

Net Expenses incurred

**Claims incurred** Gross - Direct Business

Net

Net

Gross - Proportional reinsurance accepted

Gross - Non-proportional reinsurance accepted

Gross - Non-proportional reinsurance accepted

Gross - Proportional reinsurance accepted

Gross - Proportional reinsurance accepted

Gross - Non- proportional reinsurance accepted

Gross - Non-proportional reinsurance accepted

Changes in other technical provisions

Display currency: k NOK

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# Premiums, claims and expenses by line of business

		Line of Business for: life insurance obligations						Life reinsura	nce obligations	
	-	Health insurance	Insurance with profit participation	Index-linked and unit-linked insurance	Other life insurance	Annuities stemming from non-life insurance contracts and relating to health insurance obligations	Annuities stemming from non-life insurance contracts and relating to insurance obligations other than health insurance obligations	Health reinsurance	Life reinsurance	Total
		C0210	C0220	C0230	C0240	C0250	C0260	C0270	C0280	C0300
Premiums written										
Gross	R1410	75,492	0	2,074,174	263,937					2,413,603
Reinsurers' share	R1420	5,305			77,828					83,134
Net	R1500	70,186	0	2,074,174	186,109					2,330,470
Premiums earned										
Gross	R1510	75,240	0	2,074,174	263,937					2,413,352
Reinsurers' share	R1520	5,389			56,086					61,475
Net	R1600	69,851	0	2,074,174	207,852					2,351,877
Claims incurred										
Gross	R1610	41,823	52,652	955,804	31,225					1,081,504
Reinsurers' share	R1620	8,893	27,914							36,807
Net	R1700	32,930	24,739	955,804	31,225					1,044,698
Changes in other te	chnical	provisions								
Gross	R1710	0		0	0					0
Reinsurers' share	R1720	0			0					0
Net	R1800	0		0	0					0
Expenses incurred	R1900	26,484	13,069	160,332	25,614					225,499
Other expenses	R2500									
Total expenses	R2600									225,499

Display currency: k NOK

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# 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
		C0080	C0020	C0140
	R0010			
Premiums written				
Gross - Direct Business	R0110			
Gross - Proportional reinsurance accepted	R0120			
Gross - Non-proportional reinsurance accepted	R0130			
Reinsurers' share	R0140			
Net	R0200			
Premiums earned				
Gross - Direct Business	R0210			
Gross - Proportional reinsurance accepted	R0220			
Gross - Non-proportional reinsurance accepted	R0230			
Reinsurers' share	R0240			
Net	R0300			
Claims incurred				
Gross - Direct Business	R0310			
Gross - Proportional reinsurance accepted	R0320			
Gross - Non-proportional reinsurance accepted	R0330			
Reinsurers' share	R0340			
Net	R0400			
Changes in other technical provisions				
Gross - Direct Business	R0410			
Gross - Proportional reinsurance accepted	R0420			
Gross - Non- proportional reinsurance accepted	R0430			
Reinsurers'share	R0440			
Net	R0500			
Expenses incurred	R0550			
Other expenses	R1200		·	
Total expenses	R1300			

Display currency: k NOK

# S.05.02.01 - 02

Premiums, claims and expenses by country

		Home Country	Top 5 countries (by amount of gross premiums written) - life obligations	Total Top 5 and home country
		C0220	C0160	C0280
	R1400			
Premiums written				
Gross	R1410	2,413,603		2,413,603
Reinsurers' share	R1420	83,134		83,134
Net	R1500	2,330,470		2,330,470
Premiums earned				
Gross	R1510	2,413,352		2,413,352
Reinsurers' share	R1520	61,475		61,475
Net	R1600	2,351,877		2,351,877
Claims incurred				
Gross	R1610	1,081,504		1,081,504
Reinsurers' share	R1620	36,807		36,807
Net	R1700	1,044,698		1,044,698
Changes in other technical provisions				
Gross	R1710	0		0
Reinsurers' share	R1720	0		0
Net	R1800	0		0
Expenses incurred	R1900	225,499		225,499
Other expenses	R2500			
Total expenses	R2600			225,499

#### Legal name: Danica Pensjonstorsikring AS, Closing date: 2020-12-31 Display currency: k NOK

#### S.12.01.02 Life and Health SLT Technical Provisions

	Insurance with profit participation	Index-li	linked and unit-linked insura	nce		Other life insurance				Accepted reinsurance Total (Life other than health	Total (Life other than health insurance, incl. Unit-Linked)	,	Health insurance (direct business)			Health reinsurance (reinsurance accepted)	Total (Health similar to life insurance)
	participation	c	Contracts without options and guarantees	Contracts with options or guarantees		Contracts without options and guarantees	Contracts with options or guarantees	obligation other than health insurance obligations	gation other than health			Contracts without options and guarantees	Contracts with options or guarantees	relating to health insurance obligations	(reinsurance accepted)	instrance)	
	C0020	C0030	C0040	C0050	C0060	C0070	C0080	C0090	C0100	C0150	C0160	C0170	C0180	C0190	C0200	C0210	
Technical provisions calculated as a whole R0010	0																
Total Recoverables from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty dafault associated to TP as a whole R002	•																
Technical provisions calculated as a sum of BE and RM																	
Best Estimate																	
Gross Best Estimate Rotor	564,103		16,910,331			146,693				17,621,127		149,537				149,537	
Total Recoverables from reinsurance/SPV and Finite Re after the adjustment for expected losses due to counterparty default	0					107,093				107,093		11,115				11,115	
Best estimate minus recoverables from reinsurance/SPV and Finite Re - total R000	564,103		16,910,331			39,600				17,514,034		138,422				138,422	
Risk Margin R0100	18,203	106,345			22,570	)				147,118	3,480					3,480	
Amount of the transitional on Technical Provisions																	
Technical Provisions calculated as a whole R0110	0																
Best estimate R012	0									0							
Risk margin R0130	0	0			(	0				0	0					0	
Technical provisions - total R0200	582,307	17,016,676			169,263	3				17,768,245	153,017					153,017	

Display currency: k NOK

# S.22.01.21

Impact of long term guarantees and transitional measures

		Amount with Long Term Guarantee measures and transitionals	Impact of transitional on technical provisions	Impact of transitional on interest rate	Impact of volatility adjustment set to zero	Impact of matching adjustment set to zero
		C0010	C0030	C0050	C0070	C0090
Technical provisions	R0010	17,921,262	0	0	11,475	0
Basic own funds	R0020	688,331	0	0	-11,475	0
Eligible own funds to meet Solvency Capital Requirement	R0050	688,331	0	0	-11,475	0
Solvency Capital Requirement	R0090	458,222	0	0	2,583	0
Eligible own funds to meet Minimum Capital Requirement	R0100	#VALUE!	#VALUE!	0	-11,475	0
Minimum Capital Requirement	R0110	#VALUE!	#VALUE!	0	386	0

Display currency: k NOK

### S.23.01.01 - 01

Own funds

	Г	Total	Tior 1 uppertuisted	Tior 1 restricted	Tio- 2	Tier 3
			Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	
Basic own funds before deduction for participations in other financial sector as foreseen in article 68 of Delegated Regulation (EU) 2015/35		C0010	C0020	C0030	C0040	C0050
Ordinary share capital (gross of own shares)	R0010	131,039	131,039			
Share premium account related to ordinary share capital	R0030	141,130	141,130			
linitial funds, members' contributions or the equivalent basic own - fund item for mutual and mutual-type undertakings	R0040	141,100	141,100			
Subordinated mutual member accounts	R0050					
Surplus funds	R0070					
Preference shares	R0090					
Share premium account related to preference shares	R0110					
Reconciliation reserve	R0130	410,496	410,496			
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	5,667			5,667	
Own funds from the financial statements that should not be represented by the reconciliation reserve and do not meet the criteria to be classified a	s Solvency II	own funds			· · · ·	
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					
Deductions						
Deductions for participations in financial and credit institutions	R0230					
Total basic own funds after deductions	R0290	688,331	682,664		5,667	
Ancillary own funds						
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					
Total ancillary own funds	R0400					
Available and eligible own funds						
Total available own funds to meet the SCR	R0500	688,331	682,664		5,667	
Total available own funds to meet the MCR	R0510	688,331	682,664		5,667	
Total eligible own funds to meet the SCR	R0540	688,331	682,664	0	5,667	
Total eligible own funds to meet the MCR	R0550	#VALUE!	682,664	0	#VALUE!	
SCR	R0580	458,222				
MCR	R0600	#VALUE!				
Ratio of Eligible own funds to SCR	R0620	1.50				
Ratio of Eligible own funds to MCR	R0640	#VALUE!				

Display currency: k NOK

# S.23.01.01 - 02

# Own funds

		C0060
Reconciliation reserve		
Excess of assets over liabilities	R0700	688,331
Own shares (held directly and indirectly)	R0710	
Foreseeable dividends, distributions and charges	R0720	
Other basic own fund items	R0730	277,836
Adjustment for restricted own fund items in respect of matching adjustment portfolios and ring fenced funds	R0740	
Reconciliation reserve	R0760	410,496
Expected profits		
Expected profits included in future premiums (EPIFP) - Life business	R0770	50,182
Expected profits included in future premiums (EPIFP) - Non- life business	R0780	
Total Expected profits included in future premiums (EPIFP)	R0790	50,182

Display currency: k NOK

S.25.01.21

# Solvency Capital Requirement (for undertakings on Standard Formula)

		Gross solvency capital requirement	Simplifications	USP
		C0110	C0120	C0090
Market risk	R0010	103,085		
Counterparty default risk	R0020	18,716		
Life underwriting risk	R0030	361,061		
Health underwriting risk	R0040	59,659		
Non-life underwriting risk	R0050	0		
Diversification	R0060	-115,604		
Intangible asset risk	R0070	0		
Basic Solvency Capital Requirement	R0100	426,917		

Calculation of Solvency Capital Requirement	C0100	
Operational risk	R0130	49,519
Loss-absorbing capacity of technical provisions	R0140	-18,214
Loss-absorbing capacity of deferred taxes	R0150	0
Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC	R0160	0
Solvency capital requirement excluding capital add-on	R0200	458,222
Capital add-on already set	R0210	0
Solvency capital requirement	R0220	458,222
Other information on SCR		
Capital requirement for duration-based equity risk sub-module	R0400	0
Total amount of Notional Solvency Capital Requirement for remaining part	R0410	0
Total amount of Notional Solvency Capital Requirements for ring fenced funds	R0420	0
Total amount of Notional Solvency Capital Requirement for matching adjustment portfolios	R0430	0
Diversification effects due to RFF nSCR aggregation for article 304	R0440	0

Approach to tax rate	C0109		
Approach based on average tax rate	R0590	1	
Calculation of loss absorbing capacity of deferred taxes		C0130	
LAC DT	R0640	0	
LAC DT justified by reversion of deferred tax liabilities	R0650		
LAC DT justified by reference to probable future taxable economic profit	R0660	0	
LAC DT justified by carry back, current year	R0670		
LAC DT justified by carry back, future years	R0680		
Maximum LAC DT	R0690		

Display currency: k NOK

### S.28.01.01 - 01

#### Minimum Capital Requirement (Only life or only non-life insurance or reinsurance activity)

Linear formula component for non-life insurance and reinsurance obligations

MCRNL Result R0010

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	ROOSO	
Marine, aviation and transport insurance and proportional reinsurance		
Fire and other clamage to property insurance and proportional reinsurance	R0080	
General liability insurance and proportional reinsurance	R0020	
Credit and suretyship insurance and proportional reinsurance		
Legal expenses insurance and proportional reinsurance	R0110	
Assistance and proportional reinsurance		
Miscellaneous financial loss insurance and proportional reinsurance		
Non-proportional health reinsurance	R0140	
Non-proportional casualty reinsurance	R0150	
Non-proportional marine, aviation and transport reinsurance	R0160	 
Non-proportional property reinsurance	R0170	

### Linear formula component for life insurance and reinsurance obligations

		C0040
MCRL Result	R0200	174,964

	Net (of minusenceISPV) estimate and TP calculated whole		Net (of neinsurance/SPV) total capital at risk
		C0050	C0060
Obligations with profit participation - guaranteed benefits		514,191	
Obligations with profit participation - future discretionary benefits	R0220	68,115	
Index-linked and unit-linked insurance obligations		17,016,676	
Other life (re)insurance and health (re)insurance obligations	R0240	204,072	
Total capital at risk for all life (re)insurance obligations	R0250		51,541,389

#### Overall MCR calculation

		C0070
Linear MCR	R0300	174,964
SCR		458,222
MCR cip		206,200
MCR floor	R0330	114,555
Combined MCR		174,964
Absolute floor of the MCR		#VALUE!
Minimum Capital Requirement	R0400	#VALUE!