

S.02.01.02 - Balance sheet

		Solvency II value C0010			Solvency II value C0010
Assets			Liabilities		
Goodwill	R0010		Technical provisions – non-life	R0510	
Deferred acquisition costs	R0020		Technical provisions – non-life (excluding health)	R0520	
Intangible assets	R0030		Technical provisions calculated as a whole	R0530	
Deferred tax assets	R0040	63.651	Best Estimate	R0540	
Pension benefit surplus	R0050		Risk margin	R0550	
Property, plant & equipment held for own use	R0060	23.162.068	Technical provisions - health (similar to non-life)	R0560	
			Technical provisions calculated as a whole	R0570	
Investments (other than assets held for index-linked and unit-linked contracts)	R0070	12.390.173.555	Best Estimate	R0580	
Property (other than for own use)	R0080	831.061.378	Risk margin	R0590	
Holdings in related undertakings, including participations	R0090				
Equities	R0100	1.325.564.807	Technical provisions - life (excluding index-linked and unit-linked)	R0600	7.892.432.184
Equities - listed	R0110	1.324.064.591	Technical provisions - health (similar to life)	R0610	2.807.632.862
Equities - unlisted	R0120	1.500.216	Technical provisions calculated as a whole	R0620	
Bonds	R0130	7.934.659.901	Best Estimate	R0630	2.779.799.452
Government Bonds	R0140	1.289.157.777	Risk margin	R0640	27.833.410
Corporate Bonds	R0150	6.530.608.436	Technical provisions – life (excluding health and index-linked and unit-linked)	R0650	5.084.799.321
Structured notes	R0160		Technical provisions calculated as a whole	R0660	
Collateralised securities	R0170	114.893.688	Best Estimate	R0670	4.858.977.644
Collective Investments Undertakings	R0180	1.541.386.589	Risk margin	R0680	225.821.678
Derivatives	R0190	757.500.879			
Deposits other than cash equivalents	R0200		Technical provisions – index-linked and unit-linked	R0690	236.003.103.146
Other investments	R0210		Technical provisions calculated as a whole	R0700	
			Best Estimate	R0710	236.003.103.146
Assets held for index-linked and unit-linked contracts	R0220	256.862.003.618	Risk margin	R0720	
Loans and mortgages	R0230	873.522.314	Other technical provisions	R0730	
Loans on policies	R0240		Contingent liabilities	R0740	
Loans and mortgages to individuals	R0250	873.522.314	Provisions other than technical provisions	R0750	
Other loans and mortgages	R0260		Pension benefit obligations	R0760	
			Deposits from reinsurers	R0770	
Reinsurance recoverables from:	R0270		Deferred tax liabilities	R0780	67.040.979
Non-life and health similar to non-life	R0280		Derivatives	R0790	284.059.805
Non-life excluding health	R0290		Debts owed to credit institutions	R0800	11.001.619.745
Health similar to non-life	R0300		Financial liabilities other than debts owed to credit institutions	R0810	8.487.600.752
Life and health similar to life, excluding health and index-linked and unit-linked	R0310		Insurance & intermediaries payables	R0820	
Health similar to life	R0320		Reinsurance payables	R0830	
Life excluding health and index-linked and unit-linked	R0330		Payables (trade, not insurance)	R0840	
Life index-linked and unit-linked	R0340				
Deposits to cedants	R0350		Subordinated liabilities	R0850	
Insurance and intermediaries receivables	R0360	1.039.925.191	Subordinated liabilities not in Basic Own Funds	R0860	
Reinsurance receivables	R0370		Subordinated liabilities in Basic Own Funds	R0870	
Receivables (trade, not insurance)	R0380	370.965.641			
Own shares (held directly)	R0390		Any other liabilities, not elsewhere shown	R0880	3.482.091.336
Amounts due in respect of own fund items or initial fund called up but not yet paid in	R0400				
Cash and cash equivalents	R0410	250.417.181	Total liabilities	R0900	267.217.947.946
Any other assets, not elsewhere shown	R0420		Excess of assets over liabilities	R1000	4.592.285.272
Total assets	R0500	271.810.233.218			

S.05.01.02 - Premiums, claims and expenses by line of business

		Line of Business for: life insurance obligations						Life reinsurance obligations		Total
		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	C0300
Premiums written										
Gross	R1410	1.055.771.874	8.093.017	11.976.367.162	450.351.669				13.490.583.722	
Reinsurers' share	R1420									
Net	R1500	1.055.771.874	8.093.017	11.976.367.162	450.351.669				13.490.583.722	
Premiums earned										
Gross	R1510	1.055.771.874	8.093.017	11.976.367.162	450.351.669				13.490.583.722	
Reinsurers' share	R1520									
Net	R1600	1.055.771.874	8.093.017	11.976.367.162	450.351.669				13.490.583.722	
Claims incurred										
Gross	R1610	624.914.685	217.267.668	6.240.302.814	457.063.486				7.539.548.653	
Reinsurers' share	R1620									
Net	R1700	624.914.685	217.267.668	6.240.302.814	457.063.486				7.539.548.653	
Changes in other technical provisions										
Gross	R1710									
Reinsurers' share	R1720									
Net	R1800									
Expenses incurred	R1900		5.375.477	425.425.835					430.801.311	
Other expenses	R2500									
Total expenses	R2600								430.801.311	

S.05.02.01 - Home country - life obligations		
		Home country
		C0220
Country	R0010	
Premiums written		
Gross	R1410	13.490.583.722
Reinsurers' share	R1420	
Net	R1500	13.490.583.722
Premiums earned		
Gross	R1510	13.490.583.722
Reinsurers' share	R1520	
Net	R1600	13.490.583.722
Claims incurred		
Gross	R1610	7.539.548.653
Reinsurers' share	R1620	
Net	R1700	7.539.548.653
Changes in other technical provisions		
Gross	R1710	
Reinsurers' share	R1720	
Net	R1800	
Expenses incurred	R1900	430.801.311
Other expenses	R2500	
Total expenses	R2600	

S.23.01.22 - Own funds

		Total C0010	Tier 1 - unrestricted C0020	Tier 1 - restricted C0030	Tier 2 C0040	Tier 3 C0050
Basic own funds before deduction for participations in other financial sector						
Ordinary share capital (gross of own shares)	R0010	12.648.500	12.648.500			
Non-available called but not paid in ordinary share capital at group level	R0020					
Share premium account related to ordinary share capital	R0030					
Initial funds, members' contributions or the equivalent basic own - fund item for mutual and mutual-type undertakings	R0040					
Subordinated mutual member accounts	R0050					
Non-available subordinated mutual member accounts at group level	R0060					
Surplus funds	R0070					
Non-available surplus funds at group level	R0080					
Preference shares	R0090					
Non-available preference shares at group level	R0100					
Share premium account related to preference shares	R0110					
Non-available share premium account related to preference shares at group level	R0120					
Reconciliation reserve	R0130	4.579.636.772	4.579.636.772			
Subordinated liabilities	R0140					
Non-available subordinated liabilities at group level	R0150					
An amount equal to the value of net deferred tax assets	R0160					
The amount equal to the value of net deferred tax assets not available at the group level	R0170					
Other items approved by supervisory authority as basic own funds not specified above	R0180					
Non available own funds related to other own funds items approved by supervisory authority	R0190					
Minority interests (if not reported as part of a specific own fund item)	R0200					
Non-available minority interests at group level	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						
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 other financial undertakings, including non-regulated undertakings carrying out financial activities whereof deducted according to art 228 of the Directive 2009/138/EC	R0230					
Deductions for participations where there is non-availability of information (Article 229)	R0240					
Deduction for participations included by using D&A when a combination of methods is used	R0250					
Deduction for participations included by using D&A when a combination of methods is used	R0260					
Total of non-available own fund items	R0270					
Total deductions	R0280					
Total basic own funds after deductions	R0290	4.592.285.272	4.592.285.272			
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					
Non available ancillary own funds at group level	R0380					
Other ancillary own funds	R0390					
Total ancillary own funds	R0400					
Own funds of other financial sectors						
Credit Institutions, investment firms, financial institutions, alternative investment fund manager, financial institutions	R0410					
Institutions for occupational retirement provision	R0420					
Non regulated entities carrying out financial activities	R0430					
Total own funds of other financial sectors	R0440					
Own funds when using the D&A, exclusively or in combination of method 1						
Own funds aggregated when using the D&A and combination of method	R0450					
Own funds aggregated when using the D&A and combination of method net of IGT	R0460					
Total available own funds to meet the consolidated group SCR (excluding own funds from other financial sector and from the undertakings included via D&A)	R0520	4.592.285.272	4.592.285.272			
Total available own funds to meet the minimum consolidated group SCR	R0530	4.592.285.272	4.592.285.272			
Total eligible own funds to meet the consolidated group SCR (excluding own funds from other financial sector and from the undertakings included via D&A)	R0560	4.592.285.272	4.592.285.272			
Total eligible own funds to meet the minimum consolidated group SCR	R0570	4.592.285.272	4.592.285.272			
Minimum consolidated Group SCR	R0610	1.291.014.468				
Ratio of Eligible own funds to Minimum Consolidated Group SCR	R0650	3,56				
Total eligible own funds to meet the group SCR (including own funds from other financial sector and from the undertakings included via D&A)	R0660	4.592.285.272	4.592.285.272			
Group SCR	R0680	1.291.014.468				
Ratio of Eligible own funds to group SCR including other financial sectors and the undertakings included via D&A	R0690	3,56				

Reconciliation reserve

		C0060
Reconciliation reserve		
Excess of assets over liabilities	R0700	4.592.285.272
Own shares (held directly and indirectly)	R0710	
Foreseeable dividends, distributions and charges	R0720	
Other basic own fund items	R0730	12.648.500
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	R0760	4.579.636.772
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	

S.25.01.21 - Solvency Capital Requirement - for undertakings on Standard Formula

		Gross solvency capital requirement	USP	Simplifications
		C0110	C0090	C0100
Market risk	R0010	2.202.365.004		
Counterparty default risk	R0020	43.169.407		
Life underwriting risk	R0030	524.731.567	None	
Health underwriting risk	R0040	447.150.935	None	
Non-life underwriting risk	R0050	-	None	
Diversification	R0060	-514.578.613		
Intangible asset risk	R0070			
Basic Solvency Capital Requirement	R0100	2.702.838.301		
Calculation of Solvency Capital Requirement				
Operational risk	R0130	124.781.663		
Loss-absorbing capacity of technical provisions	R0140	-1.140.415.537		
Loss-absorbing capacity of deferred taxes	R0150	-396.189.959		
Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC	R0160			
Solvency capital requirement excluding capital add-on	R0200	1.291.014.468		
Capital add-on already set	R0210			
Solvency capital requirement	R0220	1.291.014.468		
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 Requirements for matching adjustment portfolios	R0430			
Diversification effects due to RFF nSCR aggregation for article 304	R0440			

PensionDanmark Holding A/S
CVR-nr. 29194238

Land	Identifikationskode for selskab	ID-kodetype for selskab	Registreret selskabsnavn	Type selskab	Selskabsform	Kategori - gensidigt / ikke-gensidigt	Tilsynsmyndighed	Kapitalandel i %	% anvendt ved opstilling af konsoliderede regnskaber	% stemmerettigheder	Andre kriterier	Indflydelse	Forholdsmæssig andel anvendt til beregning af koncernsolvensen	Omfattet af koncerntilsyn Ja/Nej	Dato for afgørelse art. 214 C0250	Beregning af koncernsolvens
C0010	C0020	C0030	C0040	C0050	C0060	C0070	C0080	C0180	C0190	C0200	C0210	C0220	C0230	C0240	C0250	C0260
DK	213800U5XIKJPVVTM82	LEI	PensionDanmark Holding A/S	5	A/S	N/A	Finanstilsynet	-	-	-	-	-	-	Ja	N/A	-
DK	213800FUOGLQ4FL3R57	LEI	PensionDanmark Uddannelsesfonde A/S	99	A/S	N/A	N/A	100%	100%	100%	N/A	Bestemmende	100%	N/A	N/A	Fuld konsolidering
DK	16 16 32 79	Specifik kode	PensionDanmark Pensionsforsikringsaktieselskab	1	A/S	Ikke-gensidigt	Finanstilsynet	100%	100%	100%	N/A	Bestemmende	100%	Ja	N/A	Fuld konsolidering
TILKNYTTET VIRKSOMHEDER																
DK	37 44 93 93	Specifik kode	Komplementarselskabet PensionDanmark Ejendomme ApS	99	ApS	N/A	N/A	100%	100%	100%	N/A	Bestemmende	100%	N/A	N/A	Fuld konsolidering
DK	37 45 47 02	Specifik kode	PensionDanmark Ejendomme Holding K/S	99	K/S	N/A	N/A	100%	100%	100%	N/A	Bestemmende	100%	N/A	N/A	Fuld konsolidering
DK	33 07 63 20	Specifik kode	PD Alternative Investments ApS	99	ApS	N/A	N/A	100%	100%	100%	N/A	Bestemmende	100%	N/A	N/A	Fuld konsolidering
DK	35 52 54 75	Specifik kode	PD Alternative Investments NL ApS	99	ApS	N/A	N/A	100%	100%	100%	N/A	Bestemmende	100%	N/A	N/A	Fuld konsolidering
DK	36 92 94 05	Specifik kode	PD Alternative Investments UK K/S	99	K/S	N/A	N/A	100%	100%	100%	N/A	Bestemmende	100%	N/A	N/A	Fuld konsolidering
US	99-0381769 (EIN)	Specifik kode	PD Alternative Investments US Inc.	99	Inc.	N/A	N/A	100%	100%	100%	N/A	Bestemmende	100%	N/A	N/A	Fuld konsolidering
DK	35 85 16 90	Specifik kode	PD Anholt Havvindmøllepark K/S	99	K/S	N/A	N/A	100%	100%	100%	N/A	Bestemmende	100%	N/A	N/A	Fuld konsolidering
DK	35 85 17 71	Specifik kode	Nysted Havvindmøllepark K/S	99	K/S	N/A	N/A	100%	100%	100%	N/A	Bestemmende	100%	N/A	N/A	Fuld konsolidering
US	98-1450997 (EIN)	Specifik kode	MCF PD Fund LP	99	LP	N/A	N/A	100%	100%	100%	N/A	Bestemmende	100%	N/A	N/A	Fuld konsolidering
ASSOCIEREDE VIRKSOMHEDER																
DK	34 72 90 26	Specifik kode	Copenhagen Infrastructure I K/S	99	K/S	N/A	N/A	100%	100%	N/A	N/A	Betydelig	100%	N/A	N/A	Den justerede indre værdis metode
DK	36 39 30 92	Specifik kode	Copenhagen Infrastructure II K/S	99	K/S	N/A	N/A	27%	27%	N/A	N/A	Betydelig	27%	N/A	N/A	Den justerede indre værdis metode
DK	32 33 40 59	Specifik kode	CI Artemis K/S	99	K/S	N/A	N/A	100%	100%	N/A	N/A	Betydelig	100%	N/A	N/A	Den justerede indre værdis metode
DK	32 25 86 11	Specifik kode	Green Power Partners K/S	99	K/S	N/A	N/A	34,4%	34,4%	N/A	N/A	Betydelig	34,4%	N/A	N/A	Den justerede indre værdis metode
DK	38 47 51 42	Specifik kode	Maritime Investment Fund I K/S	99	K/S	N/A	N/A	48,5%	48,5%	N/A	N/A	Betydelig	48,5%	N/A	N/A	Den justerede indre værdis metode
DK	40 25 18 98	Specifik kode	Maritime Investment Fund II K/S	99	K/S	N/A	N/A	23,2%	23,2%	N/A	N/A	Betydelig	23,2%	N/A	N/A	Den justerede indre værdis metode