

TEMPLATE A FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA WITH REGARD TO INSURANCE AND REINSURANCE UNDERTAKINGS

Cell number AS12 to AS18 is in million DKK.

Cell number	Item	31.12.2016					31.12.2017				
		All insurance and reinsurance undertakings	Life insurance undertakings	Non-life insurance undertakings	Insurance undertakings which simultaneously pursue both life and non-life insurance activities *	Reinsurance undertakings **	Alle forsikrings- og genforsikringselskaber	Livsforsikringselskaber	Skadesforsikringselskaber	Forsikringselskaber, som samtidig udøver både livsforsikrings- og skadesforsikringsvirksomhed	Genforsikringselskaber *
TYPES OF UNDERTAKINGS											
AS1a	The number of insurance and reinsurance undertakings	86	27	55	4	-	90	30	54	5	
AS1b	The number of branches as referred to in Article 13(11) of Directive 2009/138/EC established in the Member State of the supervisory authority	35	3	28	3	1	39	3	33	2	1
AS1c	The number of branches as referred to in Article 162(3) of Directive 2009/138/EC established in the Member State of the supervisory authority	0	0	0	0	-	0	0	0	0	-
AS2	The number of Union branches of insurance and reinsurance undertakings established in the Member State of the supervisory authority carrying out relevant business in one or more other Member States	0	0	0	0	-	0	0	0	0	-
AS3	The number of insurance undertakings established in the Member State of the supervisory authority pursuing business in other Member States under the freedom to provide services	30	3	24	3	N/A	31	3	24	4	N/A
AS4a	The number of insurance undertakings established in other Member States which have notified their intention to pursue business in the Member State of the supervisory authority under the freedom to provide services	742	162	580	0	N/A	736	165	571	0	N/A
AS4b	The number of insurance undertakings established in other Member States which actually pursue business in the Member State of the supervisory authority under the freedom to provide services ***	-	-	-	-	N/A	-	-	-	-	N/A
AS5	The number of insurance and reinsurance undertakings falling outside the scope of Directive 2009/138/EC	19	0	19	0	-	13	0	13	0	-
AS6	The number of special purpose vehicles authorised in accordance with Article 211 of Directive 2009/138/EC from insurance and reinsurance undertakings	0	N/A					N/A			
AS7	The number of insurance and reinsurance undertakings subject to reorganisation measures or winding-up proceedings	0	0	0	0	-	0	0	0	0	-
USE OF ADJUSTMENTS OR TRANSITIONAL MEASURES BY UNDERTAKINGS											
AS8	The number of insurance and reinsurance undertakings and the number of their portfolios where the matching adjustment referred to in Article 77b of Directive 2009/138/EC is applied	0	0	0	0	-	0	0	0	0	-
AS9	The number of insurance and reinsurance undertakings applying the volatility adjustment referred to in Article 77d of Directive 2009/138/EC	26	20	6	0	-	25	20	5	0	-
AS10	The number of insurance and reinsurance undertakings applying the transitional risk-free interest rate term structure referred to in Article 308c Directive 2009/138/EC	0	0	0	0	-	0	0	0	0	-
AS11	The number of insurance and reinsurance undertakings applying the transitional deduction to technical provisions referred to in Article 308d Directive 2009/138/EC	0	0	0	0	-	0	0	0	0	-

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AMOUNTS OF ASSETS, LIABILITIES AND OWN FUNDS											
AS12	The total amount of assets of the insurance and reinsurance undertakings valued in accordance with Article 75 of Directive 2009/138/EC	3.139.864	2.945.620	194.243	559.006	-	4.481.328	3.429.018	218.704	833.607	-
AS12a	Intangible assets	77	58	19	0	-	925	914	11	0	-
AS12b	Deferred tax assets	3.412	3.072	340	508	-	3.568	2.786	294	488	-
AS12c	Pension benefit surplus	0	0	0	0	-	0	0	0	0	-
AS12d	Property, plant & equipment held for own use	1.286	147	1.139	72	-	2.056	913	1.081	62	-
AS12e	Investments (other than assets held for unit-linked and index-linked contracts)	2.030.404	1.862.920	167.485	313.024	-	3.073.669	2.424.393	193.384	455.892	-
AS12f	Assets held for unit-linked & index-linked contracts	989.124	989.124	0	235.277	-	1.156.478	798.870	0	357.609	-
AS12g	Loans & mortgages (except loans on policies)	46.768	42.879	3.889	1.744	-	77.139	70.930	3.774	2.434	-
AS12h	Loans on policies	0	0	0	0	-	0	0	0	0	-
AS12i	Reinsurance recoverables	8.007	1.308	6.699	758	-	6.657	554	5.506	597	-
AS12j	Deposits to cedants	4	0	4	0	-	2	0	2	0	-
AS12k	Insurance & intermediaries receivables	8.844	4.435	4.409	407	-	11.560	6.052	4.030	1.479	-
AS12l	Reinsurance receivables	693	167	526	15	-	373	47	322	4	-
AS12m	Receivables (trade, not insurance)	11.581	9.030	2.550	915	-	86.538	81.954	876	3.708	-
AS12n	Own shares	0	0	0	0	-	0	0	0	0	-
AS12o	Amounts due in respect of own fund items or initial fund called up but not yet paid in	0	0	0	0	-	0	0	0	0	-
AS12p	Cash and cash equivalents	25.011	21.267	3.743	3.570	-	39.449	28.647	3.931	6.871	-
AS12q	Any other assets, not elsewhere shown	14.654	11.214	3.440	2.717	-	22.915	12.959	5.494	4.463	-
AS13	The total amount of liabilities of the insurance and reinsurance undertakings valued in accordance with Articles 75 to 86 of Directive 2009/138/EC	2.840.401	2.720.137	120.264	520.751	-	4.125.464	3.206.809	137.837	780.818	-
AS13a	Technical provisions	2.443.930	2.346.595	97.336	487.396	-	3.629.771	2.833.381	104.430	691.960	-
AS13b	Other liabilities, excluding subordinated liabilities which are not included in the own funds	396.468	373.541	22.926	33.355	-	495.690	373.427	33.405	88.858	-
AS13c	Subordinated liabilities which are not included in the own funds	3	1	2	0	-	3	1	2	0	-
AS14a	The total amount of basic own funds	305.354	231.654	73.701	38.805	-	363.379	226.198	80.874	56.308	-
AS14aa	Of which, subordinated liabilities	13.987	8.882	5.105	550	-	15.626	5.564	6.143	3.919	-
AS14b	The total amount of ancillary own funds	0	0	0	0	-	0	0	0	0	-

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AS15	The total eligible amount of own funds to cover the Solvency Capital Requirement	303.363	229.968	73.395	38.805	-	360.762	224.188	80.277	56.297	-
AS15a	Tier 1 unrestricted	288.543	220.299	68.244	37.734	-	344.278	217.940	74.437	51.901	-
AS15b	Tier 1 restricted	2.717	2.041	676	84	-	2.637	1.024	610	1.003	-
AS15c	Tier 2	10.969	6.803	4.165	480	-	12.660	4.783	4.960	2.917	-
AS15d	Tier 3	1.134	825	310	507	-	1.187	441	270	476	-
AS16	The total eligible amount of basic own funds to cover the Minimum Capital Requirement	293.969	224.232	69.737	37.967	-	349.930	220.223	76.005	53.702	-
AS16a	Tier 1 unrestricted	288.543	220.299	68.244	37.734	-	344.278	217.940	74.437	51.901	-
AS16b	Tier 1 restricted	2.717	2.041	676	84	-	2.637	1.024	610	1.003	-
AS16c	Tier 2	2.709	1.892	817	149	-	3.015	1.258	958	798	-
REGULATORY CAPITAL REQUIREMENTS - STANDARD FORMULA											
AS17	The total amount of the Minimum Capital Requirement	38.212	26.631	11.580	6.476	-	54.618	21.520	13.000	20.098	-
AS18	The total amount of the Solvency Capital Requirement	100.677	N/A				106.830	N/A			
AS19	Total amount of the Solvency Capital Requirement calculated using the standard formula by risk module and sub-module — at the level of aggregation available — expressed as percentage of the total amount of the Solvency Capital Requirement ****	52	N/A				53,9	N/A			
AS19a	Market risk	45,8	N/A				54,4	N/A			
AS19aa	Interest rate risk	5,2	N/A				5,1	N/A			
AS19ab	Equity risk	40,7	N/A				46,0	N/A			
AS19ac	Property risk	6,6	N/A				6,3	N/A			
AS19ad	Spread risk	20,8	N/A				18,1	N/A			
AS19ae	Market risk concentrations	2,7	N/A				2,1	N/A			
AS19af	Currency risk	9,6	N/A				10,2	N/A			
AS19b	Counterparty default risk	2	N/A				1,4	N/A			
AS19c	Life underwriting risk	2,7	N/A				2,6	N/A			
AS19ca	Mortality risk	0,2	N/A				0,3	N/A			
AS19cb	Longevity risk	5,1	N/A				4,6	N/A			
AS19cc	Disability-morbidity risk	1	N/A				0,8	N/A			
AS19cd	Lapse risk	4,9	N/A				6,8	N/A			
AS19ce	Life expense risk	0,7	N/A				1,0	N/A			

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AS19cf	Revision risk	0			N/A		0,0			N/A	
AS19cg	Life catastrophe risk	0,8			N/A		0,8			N/A	
AS19d	Health underwriting risk	7,2			N/A		3,5			N/A	
AS19da	SLT health underwriting risk	4			N/A		4,5			N/A	
AS19db	NSLT health underwriting risk	8,2			N/A		7,7			N/A	
AS19dc	Health catastrophe risk	1,3			N/A		0,0			N/A	
AS19e	Non-life catastrophe risk	7,9			N/A		3,4			N/A	
AS19ea	Non-life premium and reserve risk	8,6			N/A		8,3			N/A	
AS19eb	Non-life lapse risk	0,3			N/A		0,3			N/A	
AS19ec	Non-life catastrophe risk	2,6			N/A		2,7			N/A	
AS19f	Intangible asset risk	0			N/A		0			N/A	
AS19g	Operational risk	5,2			N/A		4,2			N/A	
AS20	Total amount of the Solvency Capital Requirement for spread risk and market concentration sub-modules and counterparty default risk module for which a reassessment of the credit quality steps of the larger or more complex exposures has been conducted in accordance with Article 4(5) of Delegated Regulation (EU) 2015/35 — at the level of aggregation available — expressed as percentage of the total amount of the respective sub-modules or module (where the Solvency Capital Requirement for credit risk is calculated using the standard formula) ****			N/A					N/A		
AS20a	Spread risk			N/A					N/A		
AS20b	Market risk concentration			N/A					N/A		
AS20c	Counterparty default risk			N/A					N/A		
REGULATORY CAPITAL REQUIREMENTS - INTERNAL MODELS											
AS21	Total amount of the Solvency Capital Requirement calculated using an approved partial internal model — at the level of aggregation available — expressed as percentage of the total amount of the Solvency Capital Requirement	43,8			N/A		41,84			N/A	
AS21a	Total amount of the Solvency Capital Requirement calculated using an approved partial internal model which scope includes credit risk in both market and counterparty default risk — at the level of aggregation available — expressed as percentage of the total amount of the Solvency Capital Requirement calculated using partial internal model	0			N/A		0			N/A	
AS22a	The number of insurance and reinsurance undertakings using an approved full internal model for the calculation of the Solvency Capital Requirement	2			N/A		2			N/A	
AS22b	The number of insurance and reinsurance undertakings using an approved partial internal model for the calculation of the Solvency Capital Requirement	9			N/A		8			N/A	

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AS22c	The number of insurance and reinsurance undertakings using an approved internal model which scope includes credit risk in both market risk and counterparty default risk	2			N/A		2			N/A	
REGULATORY CAPITAL REQUIREMENTS - CAPITAL ADD-ONS											
AS23a	The number of capital add-ons	0			N/A		0			N/A	
AS23b	The average capital add-on per undertaking	0			N/A		0			N/A	
AS23c	The distribution of capital add-ons measured as a percentage of the Solvency Capital Requirement with regard to all insurance and reinsurance undertakings supervised under Directive 2009/138/EC	0			N/A		0			N/A	

* The numbers in this column are also included under "Life insurance undertakings". Thus, the numbers in this column is a partial value of the numbers in the column "Livsforsikringselskaber".

** In Denmark, there is no distinguishment between insurance and reinsurance undertakings. Therefore, this column is not filled in. The insurance undertakings carrying out reinsurance activities are included in the columns "Life insurance undertakings" and "Non-life insurance undertakings" depending on their activities.

*** The Danish Financial Supervisory Authority does not have access to information about whether an insurance undertaking authorised in another country within the European Union, which has notified that it intends to carry out activities in Denmark under the freedom to provide services, actually carries out this activity.

**** Data on the Solvency Capital Requirement by risk module and sub-module does not include information on undertakings with ring-fenced funds or matching portfolios, since data on the Solvency Capital Requirement is only available at entity level for these undertakings due to the nature of the calculation.