

Table 2a. Median, mean, VaR_ and CTE_ of the wealth at age 90.
and the corresponding internal interest rates (with function “stockbond”)

Product	Median	r_{int}	Mean	r_{int}	VaR	CTE
Unit Linked	194.8578	0.01404314	267.3445	0.01734517	-45.05037	-76.26315
Stocks 50	78.58005	0.007046593	95.1114	0.00822422	-50.3588	-74.6439
Market pension	91.09786	0.007945442	107.7517	0.00907464	-34.56619	-57.30368
Danica	76.26032	0.006874868	85.81026	0.007571332	-20.68196	-39.70351
Nordea	90.7977	0.007924416	102.0254	0.008694419	-20.26216	-39.92252
PFA	195.3024	0.01406531	265.2299	0.01725675	-59.1273	-92.24693