

	SCR 125 pct.			SCR 100 pct.			MCR 125 pct.			MCR 100 pct.		
	Stress (pct.)	Kapitalgrundlag	Solvensdækning (pct.)	Stress (pct.)	Kapitalgrundlag	Solvensdækning (pct.)	Stress (pct.)	Kapitalgrundlag	Solvensdækning (pct.)	Stress (pct.)	Kapitalgrundlag	Solvensdækning (pct.)
Renterisiko	200	2,385,168,516	201.8	200	2,385,168,516	201.8	200	2,272,459,961	464.4	200	2,272,459,961	464.4
Aktierisiko	100	1,715,455,563	169.9	100	1,715,455,563	169.9	100	1,564,027,505	344.3	100	1,564,027,505	344.3
Ejendomsrisiko	100	2,465,405,983	210.1	100	2,465,405,983	210.1	100	2,379,729,303	486.3	100	2,379,729,303	486.3
Kreditspænd, danske obligationer	40	1,460,944,991	125.0	50	1,165,740,607	100.0	63	611,698,329	125	67	489,359,088	100
Kreditspænd, øvrige statsobligationer	100	2,438,901,368	207.3	100	2,438,901,368	207.3	100	2,344,295,325	479.1	100	2,344,295,325	479.1
Kreditspænd, øvrige obligationer	100	1,340,513,840	126.1	100	1,340,513,840	126.1	100	1,181,078,836	246.9	100	1,181,078,836	246.9
Valutaspændrisiko, USD	100	2,308,831,914	199.2	100	2,308,831,914	199.2	100	2,170,405,680	443.5	100	2,170,405,680	443.5
Valutaspændrisiko, GBP	100	2,480,353,127	210.7	100	2,480,353,127	210.7	100	2,399,712,115	490.4	100	2,399,712,115	490.4
Valutaspændrisiko, JPY	100	2,483,453,930	210.9	100	2,483,453,930	210.9	100	2,403,857,573	491.2	100	2,403,857,573	491.2
Modpartsrisiko, default største modpart		2,347,900,461	196.7									
Katastrofe	2	544,812,256	24.8	2	544,812,256	24.8	4	-803,389,276		4	-803,389,276	