

	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	2,720,605,004	224.8	200	2,720,605,004	224.8	200	2,669,252,052	510.8	200	2,669,252,052	510.8
Aktierisiko	100	2,045,531,312	205.9	100	2,045,531,312	205.9	100	1,896,508,201	424.2	100	1,896,508,201	424.2
Ejendomsrisiko	100	2,810,310,255	233.8	100	2,810,310,255	233.8	100	2,790,475,365	534	100	2,790,475,365	534
Kreditspænd, danske obligationer	47	1,492,278,597	125.0	57	1,190,809,302	100.0	68	653,173,485	125	72	522,542,088	100
Kreditspænd, øvrige statsobligationer	100	2,800,779,939	231.6	100	2,800,779,939	231.6	100	2,777,596,559	531.6	100	2,777,596,559	531.6
Kreditspænd, øvrige obligationer	100	1,600,458,117	149.0	100	1,600,458,117	149.0	100	1,439,333,541	297.8	100	1,439,333,541	297.8
Valutaspændrisiko, USD	100	2,530,858,715	215.9	100	2,530,858,715	215.9	100	2,412,838,148	461.8	100	2,412,838,148	461.8
Valutaspændrisiko, JPY	100	2,819,460,274	234.0	100	2,819,460,274	234.0	100	2,802,840,255	536.4	100	2,802,840,255	536.4
Valutaspændrisiko, CHF	100	2,835,071,968	234.9	100	2,835,071,968	234.9	100	2,823,937,139	540.4	100	2,823,937,139	540.4
Modpartsrisiko, default største modpart		2,748,195,378	220.0									
Katastrofe	2	2,308,145,497	95.7	2	2,308,145,497	95.7	4	-686,609,364	0.0	4	-686,609,364	0.0