

	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	3,062,344,064	226.8	200	3,062,344,064	226.8	200	3,013,269,278	517.5	200	3,013,269,278	517.5
Aktierisiko	100	2,299,405,806	209.0	100	2,299,405,806	209.0	100	2,134,403,509	431.2	100	2,134,403,509	431.2
Ejendomsrisiko	100	3,155,765,123	235.4	100	3,155,765,123	235.4	100	3,139,513,954	539.2	100	3,139,513,954	539.2
Kreditspænd, danske obligationer	51	1,662,964,160	125.0	60	1,326,844,134	100.0	72	727,840,755	125	76	582,269,155	100
Kreditspænd, øvrige statsobligationer	100	3,152,275,552	233.7	100	3,152,275,552	233.7	100	3,134,798,317	538.4	100	3,134,798,317	538.4
Kreditspænd, øvrige obligationer	100	1,858,566,632	154.0	100	1,858,566,632	154.0	100	1,677,513,543	308.8	100	1,677,513,543	308.8
Valutaspændrisiko, USD	100	2,827,875,601	216.7	100	2,827,875,601	216.7	100	2,696,420,004	463.1	100	2,696,420,004	463.1
Valutaspændrisiko, JPY	100	3,165,903,607	235.5	100	3,165,903,607	235.5	100	3,153,214,607	541.5	100	3,153,214,607	541.5
Valutaspændrisiko, TWD	100	3,176,958,068	236.1	100	3,176,958,068	236.1	100	3,168,153,068	544.1	100	3,168,153,068	544.1
Modpartsrisiko, default største modpart		3,062,290,899	220.0									
Katastrofe	2	2,536,319,258	113.0	3	709,906,700	26.2	4	-1,070,447,867	0.0	4	-1,070,447,867	0.0