

| | SCR 125 pct. | | | SCR 100 pct. | | | MCR 125 pct. | | | MCR 100 pct. | | | Valuta | |
|---------------------------------------|------------------|---|--------------------------|------------------|------------------------|--------------------------|------------------|------------------------|---------------------------|------------------|------------------------|---------------------------|-------------|-------|
| | Stress (Pct.) | Kapitalgrundlag kr. | Solvensdækning (Pct.) | Stress (Pct.) | Kapitalgrundlag kr. | Solvensdækning (Pct.) | Stress (Pct.) | Kapitalgrundlag kr. | Minimumsdækning (Pct.) | Stress (Pct.) | Kapitalgrundlag kr. | Minimumsdækning (Pct.) | | |
| 1. Renterisici | 200 | 291.988.900 | 276,5 | 200 | 291.988.900 | 276,5 | 200 | 289.366.233 | 695,8 | 200 | 289.366.233 | 695,8 | | |
| 2. Aktierisici | 100 | 263.262.050 | 270,1 | 100 | 263.262.050 | 270,1 | 100 | 252.536.938 | 607,2 | 100 | 252.536.938 | 607,2 | | |
| 3. Ejendomsrisici | 100 | 298.179.146 | 283,6 | 100 | 298.179.146 | 283,6 | 100 | 297.302.446 | 714,9 | 100 | 297.302.446 | 714,9 | | |
| 4. Kreditspændrisici | | | | | | | | | | | | | | |
| | | Danske statsobligationer mv. jf. § 5, nr. 4) a) | 100 | 149.363.828 | 145,2 | 100 | 149.363.828 | 145,2 | 100 | 133.934.050 | 322,0 | 100 | 133.934.050 | 322,0 |
| | | Øvrige statsobligationer mv. jf. § 5, nr. 4) b) | 100 | 295.469.190 | 280,1 | 100 | 295.469.190 | 280,1 | 100 | 293.828.144 | 706,5 | 100 | 293.828.144 | 706,5 |
| | | Øvrige obligationer jf. § 5, nr. 4) c) | 100 | 185.943.145 | 182,4 | 100 | 185.943.145 | 182,4 | 100 | 170.653.465 | 410,3 | 100 | 170.653.465 | 410,3 |
| 5. Valutaspændrisici | | | | | | | | | | | | | | |
| | | Eksposering 1 | 100 | 279.374.261 | 270,3 | 100 | 279.374.261 | 270,3 | 100 | 273.193.619 | 656,9 | 100 | 273.193.619 | 656,9 |
| | | Eksposering 2 | 100 | 298.199.784 | 283,5 | 100 | 298.199.784 | 283,5 | 100 | 297.328.905 | 714,9 | 100 | 297.328.905 | 714,9 |
| | | Eksposering 3 | 100 | 298.577.523 | 283,7 | 100 | 298.577.523 | 283,7 | 100 | 297.813.186 | 716,1 | 100 | 297.813.186 | 716,1 |
| 6. Modpartsrisici | | | | | | | | | | | | | | |
| | | | | 210,2 | | 0 | | | | | | 0 | | |
| 7. Levetidsrisici | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | |
| 8. Livsforsikrings-optionsrisici | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | |
| 9. Skadesforsikrings-katastroferisici | 3 | 81.564.870 | 77 | 3 | 81.564.870 | 77 | 4 | -128.414.575 | -309 | 4 | -128.414.575 | -309 | | |