	SCR 125 pct.			SCR 100 pct.			MCR 125 pct.			MCR 100 pct.		
Pr. 31.12.2021	Stress (pct.)	Kapitalgrundlag	Solvensdækning (pct.)	Stress (pct.)	Kapitalgrundlag	Solvensdækning (pct.)	Stress (pct.)	Kapitalgrundlag	Solvensdækning (pct.)	Stress (pct.)	Kapitalgrundlag	Solvensdækning (pct.)
Renterisiko	200	2,639,553,554	188.1	200	2,639,553,554	188.1	200	2,588,824,281	585.2	200	2,588,824,281	585.2
Aktierisiko	100	2,063,506,426	177.5	100	2,063,506,426	177.5	100	1,889,157,758	427.1	100	1,889,157,758	427.1
Ejendomsrisiko	100	2,786,614,476	199.5	100	2,786,614,476	199.5	100	2,777,363,925	627.8	100	2,777,363,925	627.8
Kreditspænd, danske obligationer	44	1,734,892,442	125.0	56	1,384,148,999	100.0	77	552,965,103	125	81	442,372,650	100
Kreditspænd, øvrige statsobligationer	100	2,731,536,460	195.9	100	2,731,536,460	195.9	100	2,706,751,084	611.9	100	2,706,751,084	611.9
Kreditspænd, øvrige obligationer	100	1,578,506,257	125.7	100	1,578,506,257	125.7	100	1,390,187,008	314.3	100	1,390,187,008	314.3
Valutaspændsrisiko, USD	100	2,483,044,042	181.7	100	2,483,044,042	181.7	100	2,388,171,061	539.9	100	2,388,171,061	539.9
Valutaspændsrisiko, GBP	100	2,780,333,771	199.0	100	2,780,333,771	199.0	100	2,769,311,739	626	100	2,769,311,739	626
Valutaspændsrisiko, JPY	100	2,788,569,459	199.4	100	2,788,569,459	199.4	100	2,779,870,313	628.4	100	2,779,870,313	628.4
Modpartsrisiko, default største modpart		2,608,116,996	178.5									
Katastrofe	2	1,716,311,447	83.9	2	1,716,311,447	83.9	3	310,436,479	114.9	4	-699,588,842	0.00