

Finanstilsynets følsomhedstest 2022

| | 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 | 469.021.341 | 327,3 | 200 | 469.021.341 | 327,3 | 200 | 464.486.744 | 1296,7 | 200 | 464.486.744 | 1296,7 | |
| 2. Aktierisici | 100 | 407.381.719 | 315,2 | 100 | 407.381.719 | 315,2 | 100 | 387.997.593 | 1163,5 | 100 | 387.997.593 | 1163,5 | |
| 3. Ejendomsrisici | 100 | 459.250.259 | 329,5 | 100 | 459.250.259 | 329,5 | 100 | 451.959.716 | 1297,1 | 100 | 451.959.716 | 1297,1 | |
| 4. Kreditspændrisici | | | | | | | | | | | | | |
| Danske statsobligationer mv. (jf. § 5, nr. 4) a) | 100 | 229.658.447 | 164,4 | 100 | 229.658.447 | 164,4 | 100 | 208.699.844 | 597,5 | 100 | 208.699.844 | 597,5 | |
| Øvrige statsobligationer mv. (jf. § 5, nr. 4) b) | 100 | 485.025.398 | 338,9 | 100 | 485.025.398 | 338,9 | 100 | 485.004.765 | 1355,7 | 100 | 485.004.765 | 1355,7 | |
| Øvrige obligationer (jf. § 5, nr. 4) c) | 100 | 342.915.491 | 246,0 | 100 | 342.915.491 | 246,0 | 100 | 322.009.365 | 924,2 | 100 | 322.009.365 | 924,2 | |
| 5. Valutaspændrisici | | | | | | | | | | | | | |
| Eksponering 1 | 100 | 469.893.245 | 331,4 | 100 | 469.893.245 | 331,4 | 100 | 465.604.569 | 1313,5 | 100 | 465.604.569 | 1313,5 | USD |
| Eksponering 2 | 100 | 483.763.874 | 338,3 | 100 | 483.763.874 | 338,3 | 100 | 483.387.427 | 1352,3 | 100 | 483.387.427 | 1352,3 | JPY |
| Eksponering 3 | 100 | 483.916.975 | 338,4 | 100 | 483.916.975 | 338,4 | 100 | 483.583.710 | 1352,7 | 100 | 483.583.710 | 1352,7 | SEK |
| 6. Modpartsrisici | | 466.104.211 | 361,5 | | 0 | 0 | | 0 | | | 0 | | |
| 7. Levetidsrisici | | | | | | | | | | | | | |
| 8. Livsforsikrings-optionsrisici | | | | | | | | | | | | | |
| 9. Skadesforsikrings-katastroferisici | 5 | 89.559.502 | 62,0 | 5 | 89.559.502 | 62,0 | 6 | -33.159.536 | -91,8 | 6 | -33.159.536 | -91,8 | |