

**Finanstilsynets følsomhedstest 2020**

|  | 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           | 482.112.150         | 339,7                 | 200           | 482.112.150         | 339,7                 | 200           | 479.900.245         | 1352,5                 | 200           | 479.900.245         | 1352,5                 |        |
| 2. Aktierisici                                   | 100           | 412.754.543         | 339,3                 | 100           | 412.754.543         | 339,3                 | 100           | 394.509.164         | 1164,7                 | 100           | 394.509.164         | 1164,7                 |        |
| 3. Ejendomsrisici                                | 100           | 462.541.218         | 337,3                 | 100           | 462.541.218         | 337,3                 | 100           | 454.809.307         | 1326,6                 | 100           | 454.809.307         | 1326,6                 |        |
| 4. Kreditspændrisici                             |               |                     |                       |               |                     |                       |               |                     |                        |               |                     |                        |        |
| Danske statsobligationer mv. (jf. § 5, nr. 4) a) | 100           | 379.187.934         | 270,3                 | 100           | 379.187.934         | 270,3                 | 100           | 358.144.543         | 1021,2                 | 100           | 358.144.543         | 1021,2                 |        |
| Øvrige statsobligationer mv. (jf. § 5, nr. 4) b) | 100           | 489.954.356         | 345,2                 | 100           | 489.954.356         | 345,2                 | 100           | 489.954.356         | 1381,0                 | 100           | 489.954.356         | 1381,0                 |        |
| Øvrige obligationer (jf. § 5, nr. 4) c)          | 100           | 230.561.140         | 168,0                 | 100           | 230.561.140         | 168,0                 | 100           | 209.971.947         | 611,9                  | 100           | 209.971.947         | 611,9                  |        |
| 5. Valutaspændrisici                             |               |                     |                       |               |                     |                       |               |                     |                        |               |                     |                        |        |
| Eksponering 1                                    | 100           | 423.484.019         | 320,9                 | 100           | 423.484.019         | 320,9                 | 100           | 404.735.975         | 1194,9                 | 100           | 404.735.975         | 1194,9                 | USD    |
| Eksponering 2                                    | 100           | 480.617.283         | 342,6                 | 100           | 480.617.283         | 342,6                 | 100           | 477.983.749         | 1363,0                 | 100           | 477.983.749         | 1363,0                 | JPY    |
| Eksponering 3                                    | 100           | 484.601.041         | 343,8                 | 100           | 484.601.041         | 343,8                 | 100           | 483.091.131         | 1370,8                 | 100           | 483.091.131         | 1370,8                 | GBP    |
| 6. Modpartsrisici                                |               | 473.033.563         | 336,0                 |               | 0                   | 0                     |               | 0                   | 0                      |               | 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            | 5             | 94.488.461          | 66,6                  | 5             | 94.488.461          | 66,6                  | 6             | -28.230.578         | -83,3                  | 6             | -28.230.578         | -83,3                  |        |