31.12.2025

Finanstilsynets følsomhedstest med FT's ønskede formatering

			SCR 125 pct.			SCR 100 pct.			MCR 125 pct.			MCR 100 pct.			
			Stress (Pct.)	Kapitalgrundlag kr.	Solvensdækning (Pct.)	Stress (Pct.)	Kapitalgrundlag kr.	Solvensdækning (Pct.)	Stress (Pct.)	Kapitalgrundlag kr.	Minimumsdækning (Pct.)	Stress (Pct.)	Kapitalgrundlag kr.	Minimumsdækning (Pct.)	Valuta
1.	Renterisici		200	1.313.107.079	380,2	200	1.313.107.079	380,2	200	1.308.385.364	1515,2	200	1.308.385.364	1515,2	
2.	Aktierisici		100	444.974.910	239,0	100	444.974.910	239,0	100	417.046.270	896,0	100	417.046.270	896,0	
3.	Ejendomsrisici		100	1.286.795.022	382,6	100	1.286.795.022	382,6	100	1.272.828.530	1513,8	100	1.272.828.530	1513,8	
4.	Kreditspændsrisici	Danske statsobligationer mv. jf. § 5, nr 4) a)	100	1.112.040.438	327,4	100	1.112.040.438	327,4	100	1.061.086.731	1249,5	100	1.061.086.731	1249,5	
		Øvrige statsobligationer mv. jf. § 5, nr. 4) b)	100	1.319.850.464	382,2	100	1.319.850.464	382,2	100	1.317.498.048	1525,9	100	1.317.498.048	1525,9	
		Øvrige obligationer jf. § 5, nr. 4) c)	100	1.153.919.878	342,5	100	1.153.919.878	342,5	100	1.103.381.185	1309,9	100	1.103.381.185	1309,9	
5.	Valutaspændsrisici	Eksponering 1	100	1.292.496.071	377,7	100	1.292.496.071	377,7	100	1.280.532.651	1497,0	100	1.280.532.651	1497,0	USD
		Eksponering 2	100	1.322.893.137	383,4	100	1.322.893.137	383,4	100	1.321.609.767	1532,3	100	1.321.609.767	1532,3	SEK
		Eksponering 3	100	1.323.797.885	383,6	100	1.323.797.885	383,6	100	1.322.832.400	1533,3	100	1.322.832.400	1533,3	JPY
6.	Modpartsrisici			1.270.558.815	356,9		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	
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	
9.	Skadesforsikrings-katastroferisici		5	284.319.973	82	5	284.319.973	82	5	284.319.973	82	5	284.319.973	82	