Pr. 31.12.2020	SCR 125 pct. Stress (pct.)	SCR 125 pct. Kapitalgrundlag	SCR 125 pct. Solvensdækning (pct.)	SCR 100 pct. Stress (pct.)	SCR 100 pct. Kapitalgrundlag	SCR 100 pct. Solvensdækning (pct.)	MCR 125 pct. Stress (pct.)	MCR 125 pct. Kapitalgrundlag	MCR 125 pct. Solvensdækning (pct.)	MCR 100 pct. Stress (pct.)	MCR 100 pct. Kapitalgrundlag	MCR 100 pct. Solvensdækning (pct.)
Renterisiko	200	2,315,503,866	227.9	200	2,315,503,866	227.9	200	1,844,982,515	520.9	200	1,844,982,515	520.9
Aktierisiko	100	1,934,569,448	220.9	100	1,934,569,448	220.9	100	1,596,997,581	450.9	100	1,596,997,581	450.9
Ejendomsrisiko	100	2,421,277,169	240.5	100	2,421,277,169	240.5	100	1,855,566,000	523.9	100	1,855,566,000	523.9
Kreditspænd, danske obligationer	51	1,252,413,854	125.0	61	999,536,182	100.0	58	442,768,740	125	62	354,215,876	100
Kreditspænd, øvrige statsobligationer	100	2,431,023,742	239.6	100	2,431,023,742	239.6	100	1,982,296,551	559.6	100	1,982,296,551	559.6
Kreditspænd, øvrige obligationer	98	1,111,702,354	125.0	100	1,082,704,358	122.0	100	624,491,522	176.3	100	624,491,522	176.3
Valutaspændsrisiko, USD	100	2,422,867,479	239.9	100	2,422,867,479	239.9	-100	1,850,263,457	522.4	-100	1,850,263,457	522.4
Valutaspændsrisiko, JPY	100	2,446,488,363	241.7	100	2,446,488,363	241.7	-100	2,012,404,311	568.1	-100	2,012,404,311	568.1
Valutaspændsrisiko, CHF	100	2,459,014,965	242.6	100	2,459,014,965	242.6	-100	2,017,668,198	569.6	-100	2,017,668,198	569.6
Modpartsrisiko, default største modpart		2,360,791,738	231.2									
Katastrofe	2	1,675,926,754	96.3	2	1,675,926,754	96.3	4	236,208,429	66.68473826	4	236,208,429	66.68473826

GF Forsikring a/s
pr. 31/12 2020