	SCR 125 pct.			SCR 100 pct.			MCR 125 pct.			MCR 100 pct.		
Pr. 31.12.2019	Stress (pct.)	Kapitalgrundlag	Solvensdækning (pct.)	Stress (pct.)	Kapitalgrundlag	Solvensdækning (pct.)	Stress (pct.)	Kapitalgrundlag	Solvensdækning (pct.)	Stress (pct.)	Kapitalgrundlag	Solvensdækning (pct.)
Renterisiko	200	2,074,352,556	223.8	200	2,074,352,556	223.8	200	2,030,369,731	639.8	200	2,030,369,731	639.8
Aktierisiko	100	1,845,486,372	225.6	100	1,845,486,372	225.6	100	1,736,951,546	547.3	100	1,736,951,546	547.3
Ejendomsrisiko	100	2,081,569,920	230.4	100	2,081,569,920	230.4	100	2,039,622,761	642.7	100	2,039,622,761	642.7
Kreditspænd, danske obligationer	54	1,141,942,702	125.0	64	911,287,033	100.0	81	396,687,535	125	85	317,349,340	100
Kreditspænd, øvrige statsobligationer	100	2,182,509,555	235.8	100	2,182,509,555	235.8	100	2,169,032,550	683.5	100	2,169,032,550	683.5
Kreditspænd, øvrige obligationer	90	1,011,180,161	125.0	100	855,136,685	107.1	100	735,406,710	231.7	100	735,406,710	231.7
Valutaspændsrisiko, USD	100	2,057,786,067	226.4	100	2,057,786,067	226.4	100	2,009,130,643	633.1	100	2,009,130,643	633.1
Valutaspændsrisiko, JPY	100	2,208,006,529	239.1	100	2,208,006,529	239.1	100	2,201,720,978	693.8	100	2,201,720,978	693.8
Valutaspændsrisiko, CHF	100	2,212,751,329	239.5	100	2,212,751,329	239.5	100	2,207,804,055	695.7	100	2,207,804,055	695.7
Modpartsrisiko, default største modpart		2,179,765,632	238.4									
Katastrofe	3	927,150,211	1.0	4	492,769,727	0.5	5	58,389,243	18.4	5	58,389,243	18.4

GF Forsikring a/s
pr. 31/12 2019