

### Development of Capital Base (100 % Core Capital)

Capital base, MSEK	March 31, 2020	30 June, 2020	30 Sept, 2020	Dec 31, 2020	March 31, 2021	June 30, 2021
<b>Total</b>	2 066	2 066	2 066	2 066	2 212	2 212
of which core capital:						
Share capital	50	50	50	50	50	50
Contributions	2 016	2 016	2 016	2 016	2 162	2 162
<b>Total Core Capital</b>	2 066	2 066	2 066	2 066	2 212	2 212

### Development of risk weighted exposures, capital requirements and buffers

All amounts in MSEK	March 31, 2020	30 June, 2020	30 Sept, 2020	Dec 31, 2020	March 31, 2021	June 30, 2021
<b>TOTAL RISK EXPOSURE AMOUNT</b>	<b>14 429</b>	<b>12 726</b>	<b>12 621</b>	<b>13 253</b>	<b>13 078</b>	<b>13 530</b>
RISK WEIGHTED EXPOSURE AMOUNTS FOR CREDIT AND COUNTERPARTY RISKS IN TOTAL, Standardised approach	14 048	12 338	12 241	12 860	13 267	13 089
<i>Institutions</i>	54	54	54	55	54	55
<i>Corporates</i>	10 758	8 043	7 812	9 520	9 883	6 764
<i>Retail (all SME Corporates)</i>	3 107	4 130	4 280	3 154	3 102	3 142
<i>Other exposures</i>	69	110	96	131	136	128
<i>Exposures in default</i>	0	0	0	0	0	0
TOTAL RISK EXPOSURE AMOUNT FOR FOREIGN EXCHANGE RISKS, Standardised Approach	26	25	25	25	22	17
TOTAL RISK EXPOSURE AMOUNT FOR OPERATIONAL RISK, Basic indicator approach	340	340	340	340	402	402
TOTAL RISK EXPOSURE AMOUNT FOR CREDIT VALUATION ADJUSTMENT, Standardised method	15	23	15	28	17	22
<b>Estimated additional capital requirement due to concentration risk in leasing portfolio according to the Company's internal Capital and Liquidity Assessment Process.</b>	<b>146</b>	<b>128</b>	<b>127</b>	<b>134</b>	<b>138</b>	<b>136</b>
<b>Capital conservation buffer, MSEK</b>	<b>361</b>	<b>318</b>	<b>315</b>	<b>331</b>	<b>343</b>	<b>338</b>
<b>Countercyclical capital buffer, MSEK</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

### Development of Core Capital Ratio

March 31, 2020	30 June, 2020	30 Sept, 2020	Dec 31, 2020	March 31, 2021	June 30, 2021
14,32%	16,24%	16,37%	15,59%	16,13%	16,35%

### Development of calculated interest rate risk

	March 31, 2020	30 June, 2020	30 Sept, 2020	Dec 31, 2020	March 31, 2021	June 30, 2021
Interest rate risk, MSEK	± 13	± 13,1	± 12,7	± 13,8	± 12,9	± 13,6
As a percentage of the capital base	± 0.65%	± 0.67%	± 0.61%	± 0.67%	± 0.63%	± 0.62%

### Development of Liquidity Cover Ratio Ratio

	March 31, 2020	30 June, 2020	30 Sept, 2020	Dec 31, 2020	March 31, 2021	June 30, 2021
Liquidity Coverage Ratio, LCR, %	112%	126%	126%	134%	126%	130%

### Development of Liquidity Reserve

	March 31, 2020	30 June, 2020	30 Sept, 2020	Dec 31, 2020	March 31, 2021	June 30, 2021
Total amount, Msek	722,4	690,7	684,9	658	709,2	693,5