

Development of Capital Base (100 % Core Capital)

Capital base, MSEK	March 31, 2021	June 30, 2021	Sept 30, 2021	Dec 31, 2021	March 31, 2022	June 30, 2022
Total	2 212	2 212	2 212	2 212	2 377	2 377
of which core capital:						
Share capital	50	50	50	50	50	50
Contributions	2 162	2 162	2 162	2 162	2 327	2 327
Total Core Capital	2 212	2 212	2 212	2 212	2 377	2 377

Development of risk weighted exposures, capital requirements and buffers

All amounts in MSEK	March 31, 2021	June 30, 2021	Sept 30, 2021	Dec 31, 2021	March 31, 2022	June 30, 2022
TOTAL RISK EXPOSURE AMOUNT	13 078	13 530	13 497	13 546	13 870	14 323
RISK WEIGHTED EXPOSURE AMOUNTS FOR CREDIT AND COUNTERPARTY RISKS IN TOTAL, Standardised approach	13 267	13 089	13 054	13 106	13 364	13 837
<i>Institutions</i>	54	55	54	54	55	54
<i>Corporates</i>	9 883	9 764	9 695	9 678	9 960	10 356
<i>Retail (all SME Corporates)</i>	3 102	3 142	3 164	3 202	3 189	3 274
<i>Other exposures</i>	136	128	141	173	158	153
<i>Exposures in default</i>	0	0	0	0	0	
TOTAL RISK EXPOSURE AMOUNT FOR FOREIGN EXCHANGE RISKS, Standardised Approach	22	17	18	24	21	19
TOTAL RISK EXPOSURE AMOUNT FOR OPERATIONAL RISK, Basic indicator approach	402	402	402	402	450	450
TOTAL RISK EXPOSURE AMOUNT FOR CREDIT VALUATION ADJUSTMENT, Standardised method	17	22	24	15	36	17
Estimated additional capital requirement due to concentration risk in leasing portfolio according to the Company's internal Capital and Liquidity Assessment Process.	138	136	136	136	139	144
Capital conservation buffer, MSEK	343	338	337	339	347	358
Countercyclical capital buffer, MSEK	0	0	0	0	0	0

Development of Core Capital Ratio

March 31, 2021	June 30, 2021	Sept 30, 2021	Dec 31, 2021	March 31, 2022	June 30, 2022
16,13%	16,35%	16,39%	16,32%	17,14%	16,60%

Development of calculated interest rate risk

	March 31, 2021	June 30, 2021	Sept 30, 2021	Dec 31, 2021	March 31, 2022	June 30, 2022
Interest rate risk, MSEK	± 12,9	± 13,6	± 13,6	± 13,2	± 13,2	± 13,4
As a percentage of the capital base	± 0.63%	± 0.62%	± 0.62%	± 0.60%	± 0.58%	± 0.57%

Development of Liquidity Cover Ratio Ratio

	March 31, 2021	June 30, 2021	Sept 30, 2021	Dec 31, 2021	March 31, 2022	June 30, 2022
Liquidity Coverage Ratio, LCR, %	126%	130%	132%	129%	128%	128%

Development of Liquidity Reserve

	March 31, 2021	June 30, 2021	Sept 30, 2021	Dec 31, 2021	March 31, 2022	June 30, 2022
Total amount, Msek	709,2	693,5	693,6	708,7	727,1	752,2