

Balances with central banks and banks, and securities holdings in the liquidity reserve

Market value, SEK m	31 Dec 2023	30 Sep 2023	30 Jun 2023	31 Mar 2023	31 Dec 2022
Level 1 assets	762,150	821,079	876,922	759,832	675,238
Cash and balances with central banks	504,940	512,134	539,119	484,816	505,339
Securities issued or guaranteed by sovereigns, central banks, MDBs and international organisations	192,930	225,591	263,339	226,417	135,492
Securities issued by municipalities and PSEs	209	1,997	421	329	447
Extremely high quality covered bonds	64,071	81,357	74,044	48,270	33,961
Level 2 assets	1,109	3,446	3,004	4,836	1,137
Level 2A assets	1,050	3,224	2,843	4,634	1,046
<i>Securities issued or guaranteed by sovereigns, central banks, municipalities and PSEs</i>	36	1,946	1,126	3,604	36
<i>High quality covered bonds</i>	1,014	1,278	1,717	1,031	1,010
<i>Corporate debt securities (lowest rating AA-)</i>					
Level 2B assets	60	222	161	202	91
<i>Asset-backed securities</i>					
<i>High quality covered bonds</i>					
<i>Corporate debt securities (rated A+ to BBB-)</i>	60	222	161	202	91
<i>Shares (major stock index)</i>					
Total liquid assets	763,259	824,526	879,927	764,668	676,376
<i>of which in SEK</i>	282,920	286,056	330,391	278,473	238,066
<i>of which in EUR</i>	162,764	176,389	192,609	158,679	175,457
<i>of which in USD</i>	166,330	202,637	200,591	190,849	138,867
<i>of which in other currencies</i>	151,245	159,444	156,335	136,667	123,987

31 December 2023					
Market value, SEK m	SEK	EUR	USD	Other	Total
Level 1 assets	282,713	162,484	165,828	151,125	762,150
Cash and balances with central banks	66,978	157,868	160,806	119,288	504,940
Securities issued or guaranteed by sovereigns, central banks, MDBs and international organisations	181,594	4,556	5,022	1,758	192,930
Securities issued by municipalities and PSEs	209				209
Extremely high quality covered bonds	33,932	60		30,079	64,071
Level 2 assets	207	280	502	120	1,109
Level 2A assets	207	221	502	120	1,050
<i>Securities issued or guaranteed by sovereigns, central banks, municipalities and PSEs</i>				36	36
<i>High quality covered bonds</i>	207	221	502	84	1,014
<i>Corporate debt securities (lowest rating AA-)</i>					
Level 2B assets		60			60
<i>Asset-backed securities</i>					
<i>High quality covered bonds</i>					
<i>Corporate debt securities (rated A+ to BBB-)</i>		60			60
<i>Shares (major stock index)</i>					
Total liquid assets	282,920	162,764	166,330	151,245	763,259