

Liquidity

Balances with central banks and securities holdings in the liquidity reserve

	30 Jun 2019	31 Mar 2019	31 Dec 2018	30 Sep 2018	30 Jun 2018
Market value, SEKm					
Level 1 assets	509,424	580,629	504,480	580,686	614,671
Cash and balances with central banks	297,576	391,127	350,679	411,136	436,279
Securities issued or guaranteed by sovereigns, central banks, MDBs and international organisations	167,132	143,286	117,120	136,578	138,923
Securities issued by municipalities and PSEs	1,034	1,002	482	749	573
Extremely high quality covered bonds	43,682	45,214	36,199	32,223	38,896
Level 2 assets	8,840	8,105	7,167	6,821	7,928
Level 2A assets	8,711	7,964	7,084	6,704	7,898
<i>Securities issued or guaranteed by sovereigns, central banks, municipalities and PSEs</i>	1,232	592	4	52	-
<i>High quality covered bonds</i>	7,477	7,372	7,080	6,652	7,898
<i>Corporate debt securities (lowest rating AA-)</i>	2	-	-	-	-
Level 2B assets	129	141	83	117	30
<i>Asset-backed securities</i>	-	-	-	-	-
<i>High quality covered bonds</i>	-	-	-	-	-
<i>Corporate debt securities (rated A+ to BBB-)</i>	129	141	83	117	30
<i>Shares (major stock index)</i>	-	-	-	-	-
Total liquid assets	518,264	588,734	511,647	587,507	622,599
<i>of which in SEK</i>	200,666	157,472	128,606	158,523	159,959
<i>of which in EUR</i>	103,118	136,112	140,937	124,234	129,717
<i>of which in USD</i>	93,125	149,682	137,142	178,496	197,636
<i>of which in other currencies</i>	121,355	145,468	104,962	126,254	135,287

30 June 2019

Market value, SEK m	SEK	EUR	USD	Other	Total
Level 1 assets	199,125	101,789	88,387	120,123	509,424
Cash and balances with central banks	48	92,884	88,037	116,607	297,576
Securities issued or guaranteed by sovereigns, central banks, MDBs and international organisations	158,488	8,207	350	87	167,132
Securities issued by municipalities and PSEs	1,034	-	-	-	1,034
Extremely high quality covered bonds	39,555	698	-	3,429	43,682
Level 2 assets	1,541	1,329	4,738	1,232	8,840
Level 2A assets	1,532	1,209	4,738	1,232	8,711
<i>Securities issued or guaranteed by sovereigns, central banks, municipalities and PSEs</i>	-	-	-	1,232	1,232
<i>High quality covered bonds</i>	1,532	1,207	4,738	-	7,477
<i>Corporate debt securities (lowest rating AA-)</i>	-	2	-	-	2
Level 2B assets	9	120	-	-	129
<i>Asset-backed securities</i>	-	-	-	-	-
<i>High quality covered bonds</i>	-	-	-	-	-
<i>Corporate debt securities (rated A+ to BBB-)</i>	9	120	-	-	129
<i>Shares (major stock index)</i>	-	-	-	-	-
Total liquid assets	200,666	103,118	93,125	121,355	518,264

Liquidity - key ratios

%	30 Jun 2019	31 Mar 2019	31 Dec 2018	30 Sep 2018	30 Jun 2018	31 Mar 2018	31 Dec 2017	30 Sep 2017
Liquidity coverage ratio (LCR), %	143	157	146	161	146	142	139	148
Net stable funding ratio (NSFR)*, %	109	103	104	103	103	102	102	104

* As of June 2019 according to CRR2