

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

	30 Jun 2022	31 Mar 2022	31 Dec 2021	30 Sep 2021	30 Jun 2021
Market value, SEK m					
Level 1 assets	824,191	730,345	592,976	745,795	740,391
Cash and balances with central banks	651,029	552,115	438,668	614,597	615,219
Securities issued or guaranteed by sovereigns, central banks, MDBs and international organisations	127,402	130,753	110,326	94,312	94,452
Securities issued by municipalites and PSEs	517	590	616	748	656
Extremely high quality covered bonds	45,244	46,887	43,366	36,138	30,064
Level 2 assets	2,125	2,960	2,649	5,612	4,661
Level 2A assets	1,945	2,659	2,449	5,501	4,204
<i>Securities issued or guaranteed by sovereigns, central banks, municipalities and PSEs</i>	501	844	617	3,215	1,402
<i>High quality covered bonds</i>	1,444	1,815	1,832	2,286	2,802
<i>Corporate debt securities (lowest rating AA-)</i>	-	-	-	-	-
Level 2B assets	179	301	200	111	457
<i>Asset-backed securities</i>	-	-	-	-	-
<i>High quality covered bonds</i>	-	-	-	-	-
<i>Corporate debt securities (rated A+ to BBB-)</i>	179	301	200	111	457
<i>Shares (major stock index)</i>	-	-	-	-	-
Total liquid assets	826,316	733,305	595,625	751,407	745,052
of which in SEK	274,225	252,423	211,451	284,564	272,596
of which in EUR	214,108	165,307	158,159	170,099	141,714
of which in USD	163,140	157,091	65,596	147,934	152,291
of which in other currencies	174,843	158,484	160,419	148,810	178,451

30 June 2022					
Market value, SEK m	SEK	EUR	USD	Other	Total
Level 1 assets	273,863	213,717	162,626	173,985	824,191
Cash and balances with central banks	152,414	202,951	152,449	143,215	651,029
Securities issued or guaranteed by sovereigns, central banks, MDBs and international organisations	98,569	10,766	10,178	7,889	127,402
Securities issued by municipalites and PSEs	517	0	0	0	517
Extremely high quality covered bonds	22,363	0	0	22,881	45,244
Level 2 assets	362	391	514	858	2,125
Level 2A assets	362	211	514	858	1,945
<i>Securities issued or guaranteed by sovereigns, central banks, municipalities and PSEs</i>	0	0	0	501	501
<i>High quality covered bonds</i>	362	211	514	357	1,444
<i>Corporate debt securities (lowest rating AA-)</i>	0	0	0	-	-
Level 2B assets	-	179	-	-	179
<i>Asset-backed securities</i>	0	0	0	-	-
<i>High quality covered bonds</i>	0	0	0	-	-
<i>Corporate debt securities (rated A+ to BBB-)</i>	-	179	0	-	179
<i>Shares (major stock index)</i>	0	0	0	-	-
Total liquid assets	274,225	214,108	163,140	174,843	826,316