

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

	31 Dec 2022	30 Sep 2022	30 Jun 2022	31 Mar 2022	31 Dec 2021
Market value, SEK m					
Level 1 assets	675,238	839,101	824,191	730,345	592,976
Cash and balances with central banks	505,339	639,308	651,029	552,115	438,668
Securities issued or guaranteed by sovereigns, central banks, MDBs and international organisations	135,491	139,826	127,402	130,753	110,326
Securities issued by municipalities and PSEs	447	449	517	590	616
Extremely high quality covered bonds	33,962	59,518	45,244	46,887	43,366
Level 2 assets	1,139	6,213	2,125	2,960	2,649
Level 2A assets	1,047	6,030	1,945	2,659	2,449
<i>Securities issued or guaranteed by sovereigns, central banks, municipalities and PSEs</i>	36	3,744	501	844	617
<i>High quality covered bonds</i>	1,011	2,286	1,444	1,815	1,832
<i>Corporate debt securities (lowest rating AA-)</i>	-	-	-	-	-
Level 2B assets	91	183	179	301	200
<i>Asset-backed securities</i>	-	-	-	-	-
<i>High quality covered bonds</i>	-	-	-	-	-
<i>Corporate debt securities (rated A+ to BBB-)</i>	91	183	179	301	200
<i>Shares (major stock index)</i>	-	-	-	-	-
Total liquid assets	676,377	845,314	826,316	733,305	595,625
<i>of which in SEK</i>	238,066	300,841	274,225	252,423	211,451
<i>of which in EUR</i>	175,457	207,206	214,108	165,307	158,159
<i>of which in USD</i>	138,867	158,275	163,140	157,091	65,596
<i>of which in other currencies</i>	123,987	178,992	174,843	158,484	160,419

31 December 2022					
Market value, SEK m	SEK	EUR	USD	Other	Total
Level 1 assets	237,836	175,150	138,355	123,897	675,238
Cash and balances with central banks	99,540	168,032	129,603	108,164	505,339
Securities issued or guaranteed by sovereigns, central banks, MDBs and international organisations	117,817	7,019	8,752	1,903	135,491
Securities issued by municipalities and PSEs	447	-	-	-	447
Extremely high quality covered bonds	20,032	99	-	13,831	33,962
Level 2 assets	230	307	512	90	1,139
Level 2A assets	230	215	512	90	1,047
<i>Securities issued or guaranteed by sovereigns, central banks, municipalities and PSEs</i>	-	-	-	36	36
<i>High quality covered bonds</i>	230	215	512	54	1,011
<i>Corporate debt securities (lowest rating AA-)</i>	-	-	-	-	-
Level 2B assets	-	91	-	-	91
<i>Asset-backed securities</i>	-	-	-	-	-
<i>High quality covered bonds</i>	-	-	-	-	-
<i>Corporate debt securities (rated A+ to BBB-)</i>	-	91	-	-	91
<i>Shares (major stock index)</i>	-	-	-	-	-
Total liquid assets	238,066	175,457	138,867	123,987	676,377