

Liquidity

Balances with central banks and securities holdings in the liquidity reserve

	30 Jun 2020	31 Mar 2020	31 Dec 2019	30 Sep 2019	30 Jun 2019
Market value, SEK m					
Level 1 assets	850,657	854,917	480,236	556,338	509,424
Cash and balances with central banks	708,768	672,369	346,206	318,301	297,576
Securities issued or guaranteed by sovereigns, central banks, MDBs and international organisations	102,880	132,608	97,778	181,846	167,132
Securities issued by municipalities and PSEs	869	873	1,012	1,922	1,034
Extremely high quality covered bonds	38,140	49,067	35,240	54,269	43,682
Level 2 assets	5,447	8,607	7,916	8,240	8,840
Level 2A assets	5,367	8,423	7,891	8,184	8,711
Securities issued or guaranteed by sovereigns, central banks, municipalities and PSEs	3,165	1,497	1,739	1,681	1,232
High quality covered bonds	2,202	6,926	6,152	6,501	7,477
Corporate debt securities (lowest rating AA-)	-	-	-	2	2
Level 2B assets	80	184	25	56	129
Asset-backed securities	-	-	-	-	-
High quality covered bonds	-	-	-	-	-
Corporate debt securities (rated A+ to BBB-)	80	184	25	56	129
Shares (major stock index)	-	-	-	-	-
Total liquid assets	856,104	863,524	488,152	564,578	518,264
of which in SEK	204,009	209,273	168,639	187,295	200,666
of which in EUR	160,162	151,328	122,635	138,009	103,118
of which in USD	303,311	361,172	63,156	102,373	93,125
of which in other currencies	188,622	141,751	133,722	136,901	121,355

30 June 2020					
Market value, SEK m	SEK	EUR	USD	Other	Total
Level 1 assets	202,950	159,134	303,170	185,403	850,657
Cash and balances with central banks	74,057	151,765	300,308	182,638	708,768
Securities issued or guaranteed by sovereigns, central banks, MDBs and international organisations	93,264	6,746	2,862	8	102,880
Securities issued by municipalities and PSEs	742	-	-	127	869
Extremely high quality covered bonds	34,887	623	-	2,630	38,140
Level 2 assets	1,059	1,028	141	3,219	5,447
Level 2A assets	1,059	948	141	3,219	5,367
Securities issued or guaranteed by sovereigns, central banks, municipalities and PSEs	-	-	-	3,165	3,165
High quality covered bonds	1,059	948	141	54	2,202
Corporate debt securities (lowest rating AA-)	-	-	-	-	-
Level 2B assets	-	80	-	-	80
Asset-backed securities	-	-	-	-	-
High quality covered bonds	-	-	-	-	-
Corporate debt securities (rated A+ to BBB-)	-	80	-	-	80
Shares (major stock index)	-	-	-	-	-
Total liquid assets	204,009	160,162	303,311	188,622	856,104

Liquidity - key ratios

	30 Jun 2020	31 Mar 2020	31 Dec 2019	30 Sep 2019	30 Jun 2019	31 Mar 2019	31 Dec 2018	30 Sep 2018
%								
Liquidity coverage ratio (LCR), %	138	149	147	149	143	157	146	161
Net stable funding ratio (NSFR)*, %	116	113	113	112	109	103	104	103

* As of June 2019 according to CRR2