

Liquidity

Volumes according to the EU Commission's delegated act for LCR

Balances with central banks and securities holdings in the liquidity reserve

Market value, SEK m	31 Dec 2024	30 Sep 2024	30 Jun 2024	31 Mar 2024	31 Dec 2023
Level 1 assets	776 204	930 648	876 123	896 424	762 150
Cash and balances with central banks	538 130	623 965	602 833	601 880	504 940
Securities issued or guaranteed by sovereigns, central banks, MDBs and international organisations	173 185	230 429	197 492	222 176	192 930
Securities issued by municipalities and PSEs	19	651	564	1 371	209
Extremely high quality covered bonds	64 871	75 603	75 234	70 997	64 071
Level 2 assets	1 196	3 735	3 526	3 693	1 110
Level 2A assets	1 030	3 595	3 247	3 477	1 050
<i>Securities issued or guaranteed by sovereigns, central banks, municipalities and PSEs</i>	95	2 277	2 834	2 939	36
<i>High quality covered bonds</i>	936	1 318	413	538	1 014
<i>Corporate debt securities (lowest rating AA-)</i>					
Level 2B assets	165	140	279	216	60
<i>Asset-backed securities</i>					
<i>High quality covered bonds</i>					
<i>Corporate debt securities (rated A+ to BBB-)</i>	165	140	279	216	60
<i>Shares (major stock index)</i>					
Total liquid assets	777 401	934 383	879 649	900 117	763 260
<i>of which in SEK</i>	253 235	295 855	259 661	293 928	282 920
<i>of which in EUR</i>	210 590	202 754	183 219	178 948	162 765
<i>of which in USD</i>	142 411	260 092	271 548	247 041	166 330
<i>of which in other currencies</i>	171 165	175 682	165 221	180 200	151 245