

Appendix 1 to the Decision regarding a change in the rules regarding limitations for pledging collateral in the form of covered bonds issued by the counterparty or by an institution with close links to the counterparty.

Change in the Riksbank's guidelines for collateral management

3.1.3 Limit to holdings of certain securities issued by one and the same issuer (RIX Regulations E.1.1. (d) and (e))

- a. The limit covers both covered bonds issued by or guaranteed by the counterparty or by a company with close links to the counterparty, and other debt securities issued by or guaranteed by Swedish banks or foreign credit institutions.
- b. The adjusted market value of collateral in the form of debt securities issued by or guaranteed by Swedish banks or by foreign credit institutions that are not covered bonds, according to a. which haves been issued by one and the same issuer or group of closely-related issuers may amount to a maximum of 25 per cent of the counterparty's total adjusted market value.
- c. The adjusted market value of collateral in the form of secured bonds issued by or guaranteed by the counterparty or by a company with close links to the counterparty may amount to a maximum of 75 per cent of the counterparty's total adjusted market value.
- e.d. The limits in accordance with b. and c. does not apply if the counterparty's total adjusted market value is less than SEK 250 million.
