

Appendix 1 to Decision regarding change in the Riksbank's regulations on collateral for credit in the RIX payment system

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 debt securities issued by or guaranteed by Swedish banks or foreign credit institutions that are not covered bonds.
- b. The adjusted market value of collateral according to a, which has 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 limit in accordance with b does not apply if the counterparty's total adjusted market value is less than SEK 250 million.

Borttaget: both covered bonds issued by or guaranteed by the counterparty or by a company with close links to the counterparty, and other

Borttaget: in the form of debt securities issued by or guaranteed by Swedish banks or by foreign credit institutions that are not covered bonds

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