

Regulations



DECISION DATE: 05/11/2018
DECISION BY: Executive Board
RESPONSIBLE DEPARTMENT: General Secretariat/Risk Division
RESPONSIBLE MANAGER: Chief Risk Officer
MANAGEMENT CLASS: RB PUBLIC

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Regulations for the management of the Riksbank's securities portfolio in Swedish krona

1 Purpose

These management regulations establish the framework for the management of the Riksbank's securities portfolio in SEK within the Markets Department.

2 Permitted asset types

The assets in the securities portfolio shall consist of the bonds the Riksbank purchases within the scope of the Executive Board's monetary policy decisions.

3 Maximum permitted holdings

The maximum permitted holdings of securities in the portfolio are decided by the Executive Board within the scope of monetary policy decisions.

4 Permitted interest rate risk

The interest-rate sensitivity of the asset holdings, measured as modified duration, is to be held within the interval of 0.0 to 30.0.

5 Permitted transactions

Transactions in permitted assets shall be made in accordance with what is decided by the Executive Board within the scope of monetary policy decisions.

6 Risk management

EU payments shall be made in accordance with the Regulations for the gold and foreign currency reserve with the exception of Sections 3 (Policy portfolio), 4 (Permitted deviations from the policy portfolio) and 5 (Foreign currency loans).

7 Other matters

It is the responsibility of the Markets Department to decide on the more detailed design and administration of the securities portfolio.