



Riksbank – fixed rate notes

Kommuninvest in liquidity class 2

The Swedish Central Bank (Riksbanken) accepts Kommuninvest's SEK-denominated bonds as collateral with the following haircuts for price risk. Also other currencies, with haircut for currency risk.

Time to maturity	Kommuninvest (liquidity class 2)	Swedish Govt. Bond (liquidity class 1)
0-3 yrs	3.0%	3.0%
3-5 yrs	5.0%	4.0%
5-7 yrs	7.0%	5.0%
7-10 yrs	10.0%	6.0%
>10 yrs	15.0%	7.0%



Riksbank – floating rate notes

Kommuninvest in liquidity class 2

The Swedish Central Bank (Riksbanken) accepts Kommuninvest's SEK-denominated bonds as collateral with the following haircuts for price risk. Also other currencies, with haircut for currency risk.

Time to maturity	Kommuninvest (liquidity class 2)	Swedish Govt. Bond (liquidity class 1)
0-3 yrs	3.0%	1.0%
3-5 yrs	4.0%	2.0%
5-7 yrs	6.0%	5.0%
7-10 yrs	10.0%	6.0%
>10 yrs	14.0%	7.0%



Nasdaq OMX – category 2

Valued as Swedish government bonds

” Swedish Securities, category 1: Swedish government bills and fixed rate, unstructured and dated government bonds denominated in SEK. Swedish index linked bonds denominated in SEK are also eligible as collateral.

Swedish Securities, category 2: Fixed rate and unstructured bonds issued by Kommuninvest of Sweden which falls within liquidity class 2 as classified by the Swedish Central Bank (Riksbanken) and denominated in SEK. ”

Note: Nasdaq OMX does not accept floating rate notes as collateral.

Time to maturity	Kommuninvest (category 2)	Swedish Govt. Bond (liquidity class 1)
0-5 yrs	Value 95%	Value 95%
5-10 yrs	Value 93%	Value 93%
>10 yrs	Value 90%	Value 90%

Maximum amount

No limit if through Margin Requirement Account: additional 10% haircut if only KI bonds used as collateral. If through custodian, limit is SEK 1bn per issuer.

No limit