

Disclosure of information with regard to encumbered and unencumbered assets, 2018.

Template A: Encumbered and unencumbered assets

	Carrying amount of encumbered assets		Fair value of encumbered assets		Carrying amount of unencumbered assets		Fair value of unencumbered assets	
	010	of which notionally eligible EHQLA and HQLA	040	of which notionally eligible EHQLA and HQLA	060	of which EHQLA and HQLA	090	of which EHQLA and HQLA
		030		050		080		100
010 Assets of the reporting institution	13 879 043				594 096 272			
030 Equity instruments					893 315			
040 Debt securities					93 449 041		93 449 041	
050 of which: covered bonds								
060 of which: asset-backed securities								
070 of which: issued by general governments					57 367 130		57 367 130	
080 of which: issued by financial corporations					15 328 239		15 328 239	
090 of which: issued by non-financial corporations					12 964 278		12 964 278	
120 Other assets	13 879 043				499 753 916			
121 of which: ...								

Template B: Collateral received

	Fair value of encumbered collateral received or own debt securities issued		Unencumbered	
	10	of which notionally eligible EHQLA and HQLA	Fair value of collateral received or own debt securities issued available for encumbrance	
		30	40	60
130 Collateral received by the reporting institution	265 212 903			
140 Loans on demand				
150 Equity instruments				
160 Debt securities				
170 of which: covered bonds				
180 of which: asset-backed securities				
190 of which: issued by general governments				
200 of which: issued by financial corporations				
210 of which: issued by non-financial corporations				
220 Loans and advances other than loans on demand	265 212 903			
230 Other collateral received				
231 of which: ...				
240 Own debt securities issued other than own covered bonds or asset-backed securities				
241 Own covered bonds and asset-backed securities issued and not yet pledged				
250 TOTAL ASSETS, COLLATERAL RECEIVED AND OWN DEBT SECURITIES ISSUED	279 091 946			

Template C: Sources of encumbrance

	Matching liabilities, contingent liabilities or securities lent	Assets, collateral received and own debt securities issued other than covered bonds and ABSs encumbered
	010	030
010 Carrying amount of selected financial liabilities		
011 of which: ...		

Template D: Accompanying narrative information

Disclosure of information with regard to encumbered and unencumbered assets has been prepared according to the requirements of Commission Delegated Regulation (EU) 2017/2295.

The median value of risk transactions (the rolling quarterly median over the previous 12 months determined by interpolation) is used for the purposes of disclosure of information.

There is a low weight of encumbered assets in the Bank's balance sheet. The Bank implements assets and liabilities management policy, which allows to ensure short-term claims of clients and to maintain high level of liquidity. Template A, column 060 "Carrying amount of unencumbered assets", item 120 includes items, which the Bank considers unavailable for encumbrance within the scope of regular commercial activity. Most of them are intangible assets, including intangible value, deferred tax assets, fixed assets, and derived assets.