

# Disclosure of information with regard to encumbered and unencumbered assets, 2019.



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
<b>010 Assets of the reporting institution</b>	11 422 137				472 500 909			
030 Equity instruments	0				5 856 354			
040 Debt securities	3 139 572		3 139 572		94 589 337		94 589 337	
050 of which: covered bonds								
060 of which: asset-backed securities								
070 of which: issued by general governments	104 358		104 358		63 889 490		63 889 490	
080 of which: issued by financial corporations					13 592 613		13 592 613	
090 of which: issued by non-financial corporations	2 517 546		2 517 546		17 222 643		17 222 643	
120 Other assets	8 282 565				372 055 218			
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	40	Fair value of collateral received or own debt securities issued available for encumbrance
		30		of which EHQLA and HQLA
<b>130 Collateral received by the reporting institution</b>	260 612 634			
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	260 612 634			
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	272 034 771			

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
<b>010 Carrying amount of selected financial liabilities</b>		
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.