

# Disclosure of information with regard to encumbered and unencumbered assets, 2020.



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>	14 979 694				580 589 131			
030 Equity instruments	127 958				7 051 220			
040 Debt securities	6 593 984		6 593 984		109 247 367		109 247 367	
050 of which: covered bonds								
060 of which: asset-backed securities								
070 of which: issued by general governments	6 189 126		6 189 126		59 082 918		59 082 918	
080 of which: issued by financial corporations	779 723		779 723		23 799 402		23 799 402	
090 of which: issued by non-financial corporations	3 030 810		3 030 810		27 595 013		27 595 013	
120 Other assets	8 257 752				464 290 544			
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
<b>130 Collateral received by the reporting institution</b>	377 193 569			
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	377 193 569			
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				
<b>250 TOTAL ASSETS, COLLATERAL RECEIVED AND OWN DEBT SECURITIES ISSUED</b>	<b>392 173 263</b>			

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.