

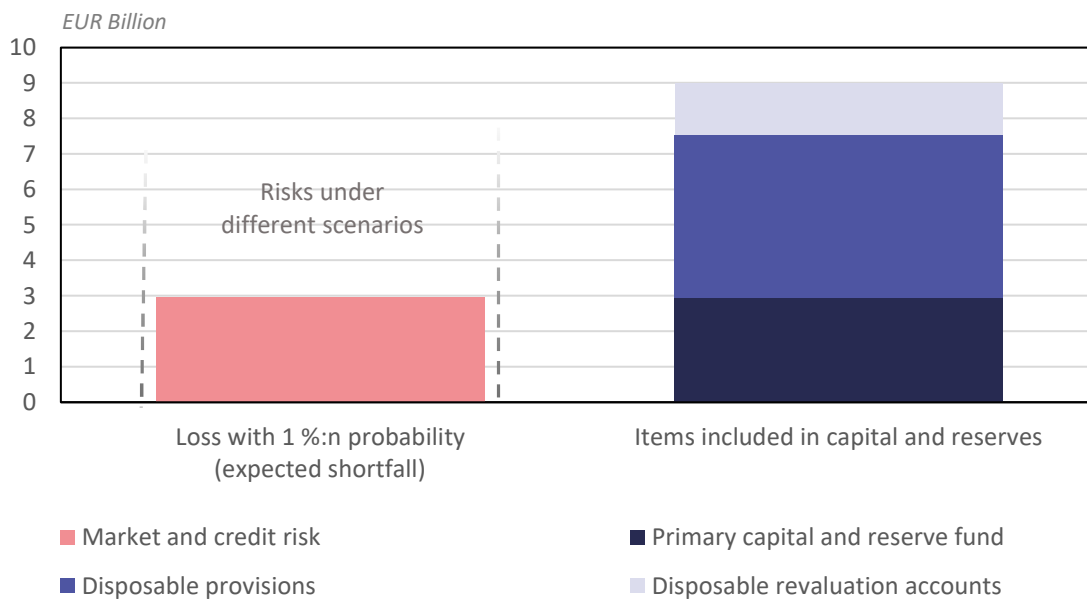


**Updated Risk Figures,
Reporting Date 30th of June 2022**

2022-09-07

This report provides updated risk figures from the reporting date. The original tables and figures are available under the following sections of the Annual Report: *Management of financial assets, Management of Bank of Finland's financial risks, and Notes on risk management*.

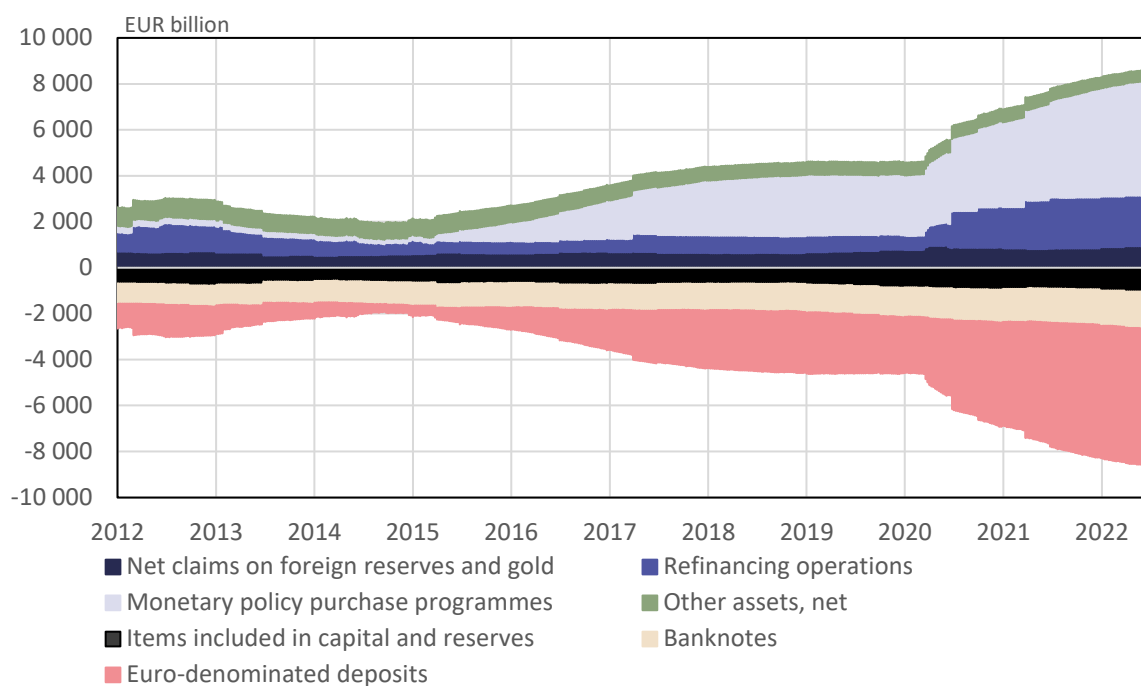
The Bank of Finland's total risk exposure, capital and reserves, excl. gold price risk and gold revaluation accounts



Risks and risk buffers excl. gold and gold revaluation accounts



Developments in Eurosystem balance sheet items



Bank of Finland's financial assets and share of monetary policy assets

	2022-06-30	2021-12-31
	EUR million	EUR million
Financial assets	11 151	10 946
Gold	2 741	2 537
Foreign reserves	6 930	6 720
Euro-denominated fixed-income	0	0
Equity fund investments	1 331	1 513
Real estate fund investments	148	176
Share of monetary policy assets	121 207	118 748
Refinancing operations	39 053	40 446
Targeted longer-term refinancing operations ¹	38 971	40 375
Other refinancing operations ¹	83	70
Debt instruments under the asset purchase programme	53 139	50 121
Finnish government bonds and government-related bonds	36 636	34 554
Bonds of supranational institutions ¹	5 079	4 859
Covered bonds ¹	5 087	5 019
Corporate bonds ¹	6 336	5 688
Debt instruments under the pandemic emergency purchase programme²	28 970	28 070
Terminated programmes	45	111
Securities markets programme ¹	45	101
Covered bond purchase programme	0	10
Total	132 358	129 694

¹ Capital key share (1,837 % as of 1 Feb 2020) of aggregate claims by national central banks.

² In the case of the pandemic emergency purchase programme the table shows the amount on the Bank of Finland's balance sheet

Bank of Finland's financial assets, by asset class

	2022-06-30	2021-12-31
	EUR million	EUR million
Gold	2 741	2 537
Foreign reserves	6 930	6 720
SDR	823	690
Fixed income, denominated in USD	4 415	4 256
Fixed income, denominated in GBP	750	777
Fixed income, denominated in JPY	675	732
Fixed-income funds	266	264
Fixed income, denominated in EUR	0	0
Equity funds	1 331	1 513
Real estate funds	148	176
Total	11 151	10 946

Breakdown of debt instruments and deposits in the Bank of Finland's financial assets, by credit rating

Credit rating	2022-06-30	2021-12-31
	EUR million	EUR million
AAA	2 885	3 077
AA+	850	437
AA	47	44
AA-	356	366
A+	1 196	1 260
A	271	205
A-	81	137
BBB+	23	47
BBB	28	14
BBB-	-	-
Below BBB-	-	-
No credit rating	80	82
Total	5 817	5 670

Breakdown of debt instruments and deposits in the Bank of Finland's financial assets, by home country of issuer/ counterparty (according to market value)

Country or region	2022-06-30	2021-12-31
	milj. EUR	milj. EUR
Euro area	127	214
Netherlands	49	75
Austria	33	67
Germany	30	53
France	15	19
The rest of Europe	787	852
Sweden	343	347
United Kingdom	308	290
Norway	80	116
Denmark	46	81
Switzerland	9	18
America	3 322	2 977
United States	2 726	2 477
Canada	596	500
Asia and Oceania	1 115	1 151
Japan	1 074	1 111
South Korea	23	22
Australia	18	18
International institutions	466	477
Total	5 817	5 670

Allocation of the Bank of Finland's fixed-income investment portfolios

Fixed-income investment portfolios	2022-06-30	2021-12-31
	(%)	(%)
Government debt instruments and central bank deposits	54,9	52,2
Government-related debt instruments	28,6	29,9
Covered bonds	5,3	4,9
Corporate bonds	10,8	11,4
Cash holdings	0,4	1,6
Total	100	100