

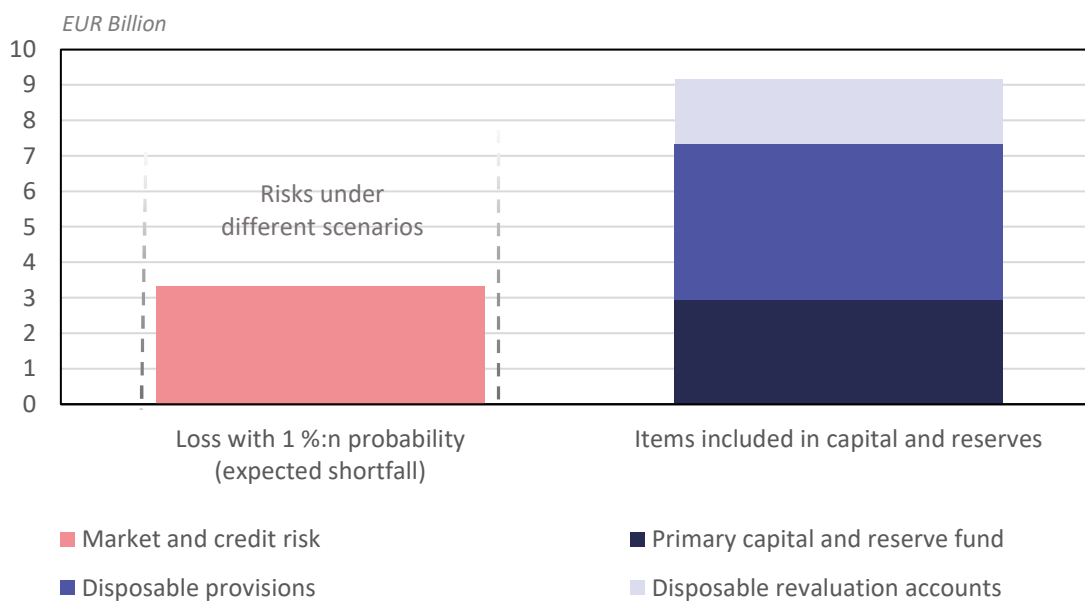


**Updated Risk Figures,
Reporting Date 30th of September 2022**

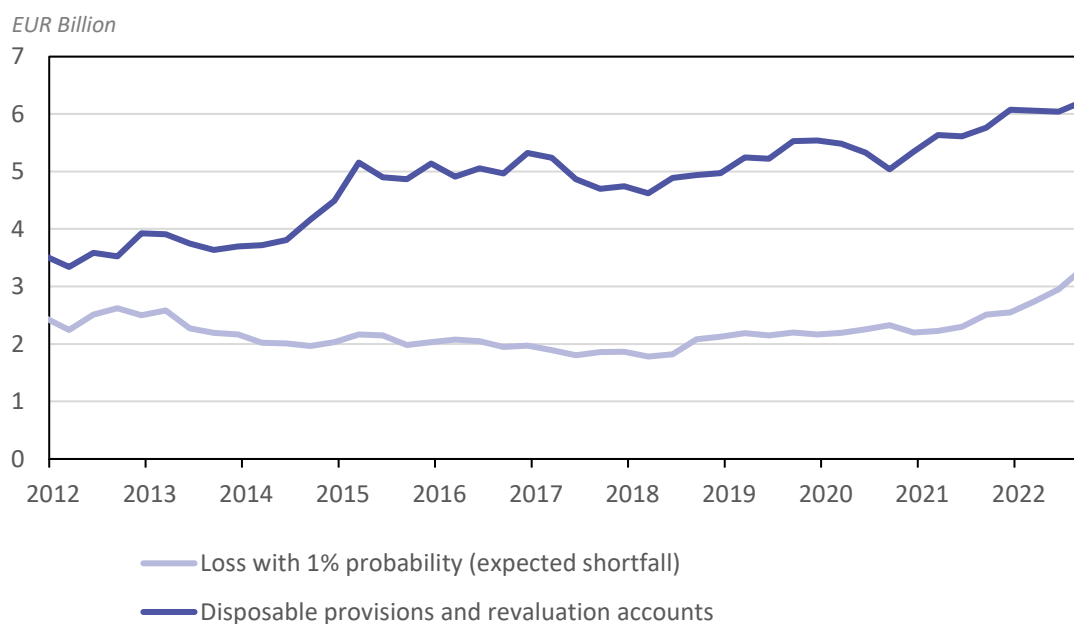
2022-11-11

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*.

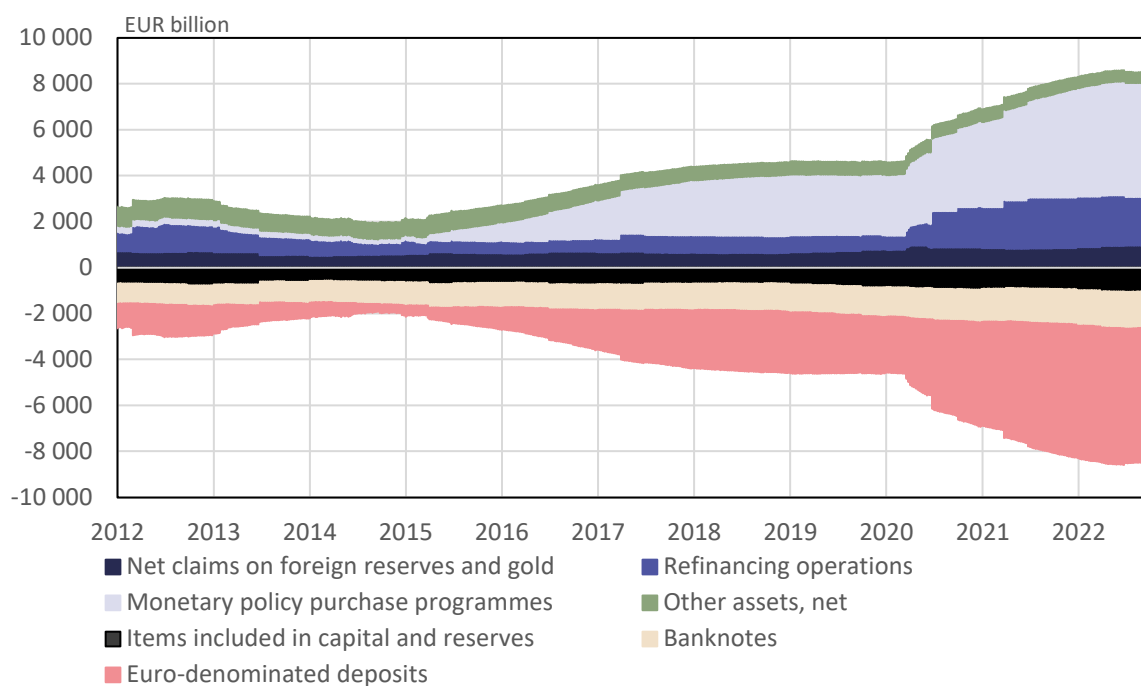
The Bank of Finland's total risk exposure, capital and reserves, excl. gold price risk and gold revaluation accounts



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

	2022-09-30	2021-12-31
	EUR million	EUR million
Financial assets	11 312	10 946
Gold	2 689	2 537
Foreign reserves	7 154	6 720
Euro-denominated fixed-income	0	0
Equity fund investments	1 320	1 513
Real estate fund investments	149	176
Share of monetary policy assets	119 746	118 748
Refinancing operations	38 956	40 446
Targeted longer-term refinancing operations ¹	38 819	40 375
Other refinancing operations ¹	137	70
Debt instruments under the asset purchase programme	52 781	50 121
Finnish government bonds and government-related bonds	36 330	34 554
Bonds of supranational institutions ¹	5 070	4 859
Covered bonds ¹	5 055	5 019
Corporate bonds ¹	6 326	5 688
Debt instruments under the pandemic emergency purchase programme²	27 962	28 070
Terminated programmes	46	111
Securities markets programme ¹	46	101
Covered bond purchase programme	0	10
Total	131 058	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

	2022-09-30	2021-12-31
	EUR million	EUR million
Gold	2 689	2 537
Foreign reserves	7 154	6 720
SDR	846	690
Fixed income, denominated in USD	4 646	4 256
Fixed income, denominated in GBP	708	777
Fixed income, denominated in JPY	679	732
Fixed-income funds	275	264
Fixed income, denominated in EUR	0	0
Equity funds	1 320	1 513
Real estate funds	149	176
Total	11 312	10 946

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

Credit rating	2022-09-30	2021-12-31
	EUR million	EUR million
AAA	2 848	3 077
AA+	983	437
AA	54	44
AA-	316	366
A+	1 213	1 260
A	287	205
A-	87	137
BBB+	23	47
BBB	24	14
BBB-	-	-
Below BBB-	-	-
No credit rating	172	82
Total	6 008	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	2022-09-30 milj. EUR	2021-12-31 milj. EUR
Euro area	115	214
Netherlands	49	75
Austria	33	67
Germany	19	53
France	15	19
The rest of Europe	722	852
Sweden	315	347
United Kingdom	259	290
Norway	93	116
Denmark	46	81
Switzerland	10	18
America	3 457	2 977
United States	3 036	2 477
Canada	420	500
Asia and Oceania	1 160	1 151
Japan	1 126	1 111
South Korea	23	22
Australia	10	18
International institutions	554	477
Total	6 008	5 670

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

Fixed-income investment portfolios	2022-09-30 (%)	2021-12-31 (%)
Government debt instruments and central bank deposits	58,0	52,2
Government-related debt instruments	28,0	29,9
Covered bonds	3,3	4,9
Corporate bonds	10,3	11,4
Cash holdings	0,4	1,6
Total	100	100