

Status: Point in time view as at 11/07/2023.

Changes to legislation: Commission Implementing Regulation (EU) No 680/2014, F 34.00 - CONTINGENT ENCUMBRANCE (AE-CONT) is up to date with all changes known to be in force on or before 04 July 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details) EUR 2014 No. 680 may be subject to amendment by EU Exit Instruments made by both the Prudential Regulation Authority and the Financial Conduct Authority under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.I. 2018/1115), regs. 2, 3, Sch. Pt. 4. These amendments are not currently available on legislation.gov.uk. Details of relevant amending instruments can be found on the EU Exit website/s. (See end of Document for details)

REPORTING TEMPLATES ON ASSET ENCUMBRANCE

Textual Amendments

- F1** Substituted by Commission Implementing Regulation (EU) 2018/1627 of 9 October 2018 amending Implementing Regulation (EU) No 680/2014 as regards prudent valuation for supervisory reporting (Text with EEA relevance).

F 34.00 - CONTINGENT ENCUMBRANCE (AE-CONT)

ANNEX XVI Table 7: rows 1 - 18

		Matching liabilities, contingent liabilities or securities lent	Contingent Encumbrance			
			A. Decrease by 30% of the fair value of encumbered assets	B. Net effect of a 10% depreciation of significant currencies		
				Additional amount of encumbered assets	Significant currency 1	Significant currency 2
		010	020	030	040	050
010	Carrying amount of selected financial liabilities					
020	Derivatives					
030	of which: Over-The-Counter					
040	Deposits					
050	Repurchase agreements					
060	of which: central banks					
070	Collateralised deposits other than					

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	repurchase agreements						
080	of which: central banks						
090	Debt securities issued						
100	of which: covered bonds issued						
110	of which: asset-backed securities issued						
120	Other sources of encumbrance						
170	TOTAL SOURCES OF ENCUMBRANCE						1

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