Verily, Allah, Glorified and Exalted, is characterized by modesty and concealment, and He loves modesty and concealment. Therefore, when any of you bathes, let him conceal himself

Ya‘la ibn Umayyah (may Allah be pleased with him) reported that the Messenger of Allah (may Allah's peace and blessings be upon him) saw a man bathing in an open area without a lower garment. So he mounted the pulpit, praised and extolled Allah, and said: "Verily, Allah, Glorified and Exalted, is characterized by modesty and concealment, and He loves modesty and concealment. Therefore, when any of you bathes, let him conceal himself."

[Authentic hadith] [An-Nasaa’i - Narrated by Abu Daoud]

The Prophet (may Allah's peace and blessings be upon him) saw a man bathing in a wide open area while being naked. Thus, he ascended the pulpit, praised Allah and extolled Him, then he said: "Verily, Allah, Glorified and Exalted, is characterized by modesty and concealment, and He loves modesty and concealment. Therefore, when any of you bathes, let him conceal himself." Among the beautiful names of Allah, the Almighty, are Al-Hayiyy (the Shy and Modest One) and As-Sittīr (the Concealer), and He loves modesty and concealment. Hence, the Muslim should not expose his private parts in front of people when he is bathing, rather, it is obligatory for him to cover himself. Allah, the Almighty, is described as Modest in a manner that befits Him, not like the modesty of creatures, which is basically a change and embarrassment that overcome one when fearing blame or dispraise. Rather, the modesty of Allah is leaving whatever does not befit the vastness of His mercy, the perfection of His generosity and munificence, and the greatness of His forbearance and pardon.

http://sunnah.global/hadeeth/en/show/8292