

## **International Reserves and Foreign Currency Liquidity**

The adjoining tables contain the information on stocks of Spanish reserve assets published to date in the "Boletín Estadístico" and "Indicadores", along with information on other foreign-currency-denominated assets and liabilities, including contingent liabilities, of the Banco de España or the Central Government. The information has been prepared in accordance with the methodological standards published by the International Monetary Fund in the document "Data Template on International Reserves and Foreign Currency Liquidity. Operational Guidelines", October 1999. (<http://dsbb.imf.org/guide.htm>).

# International Reserves and Foreign Currency Liquidity 1

## SPAIN

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### I. Official Reserve Assets and Foreign Currency Assets (approximate market value)

	Euro million	
	Banco de España	Central Government
A. Official Reserve Assets	20.859	
Foreign currency reserves (in convertible currencies)	9.456	
Securities	8.895	
of which: issuer headquartered in reporting country but located abroad	-	
Total currency and deposits with:	561	
other national central banks, BIS and IMF	540	
banks headquartered in the reporting country	4	
of which: located abroad	4	
banks headquartered outside the reporting country	17	
of which: located in the reporting country	-	
IMF reserve position	662	
SDRs	3.344	
Gold (including gold on loan)	7.396	
volume in thousands of fine troy ounces	9.054	
Other reserve assets	-	
financial derivatives	-	
loans to nonbank nonresidents	-	
other	-	
B. Other foreign currency assets	-194	-
securities not included in official reserve assets	-	-
deposits not included in official reserve assets	0	-
loans not included in official reserve assets	-	-
financial derivatives not included in official reserve assets	-194	-
gold not included in official reserve assets	-	-
other	-	-

1 In accordance with the new methodology of the IMF published in the document 'Data Template on International Reserves and Foreign Currency Liquidity.







#### IV. Memo items

	Euro million	
	Banco de España	Central Government
1. Short-term domestic currency debt indexed to the exchange rate	-	-
2. Financial instruments denominated in foreign currency and settled by other means (e.g. in domestic currency)	-	-
Derivatives (forwards, futures and options contracts)	-	-
short positions	-	-
long positions	-	-
Other instruments	-	-
3. Pledged assets	-	-
included in reserve assets	-	-
included in other foreign currency assets	-	-
4. Securities lent and on repo	-	-
lent or repoed and included in Section I	-	-
lent or repoed but not included in Section I	-	-
borrowed or acquired and included in Section I	-	-
borrowed or acquired but not included in Section I	-	-
5. Financial derivative assets (net, marked to market)	-194	772
forwards	-184	-
futures	-	-
swaps	-10	772
options	-	-
other	-	-
6. Derivatives (forward, futures or options contracts) that have a residual maturity greater than one year,	-	-
Aggregate short and long positions in forwards and futures in foreign currency vis-à-vis the domestic currency (including the forward leg of currency swaps)	-	-
short positions (-)	-	-
long positions (+)	-	-
Aggregate short and long positions in options in foreign currency vis-à-vis the domestic currency	-	-
short positions	-	-
bought puts	-	-
written calls	-	-
long positions	-	-
bought calls	-	-
written puts	-	-
7. Currency composition of reserves (by groups of currencies)	20.859	-
currencies in SDR basket	20.851	-
currencies not in SDR basket	8	-