

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", 2013 (<https://www.imf.org/external/np/sta/ir/IRProcessWeb/pdf/guide2013.pdf>)

International Reserves and Foreign Currency Liquidity 1

SPAIN

30 september 2019

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

	Euro million	
	Banco de España	Central Government
A. Official Reserve Assets	68.172	
Foreign currency reserves (in convertible currencies)	49.795	
Securities	41.369	
of which: securities under repo for cash collateral	-	
of which: issuer headquartered in reporting country but located abroad	-	
Equity and investment fund shares	92	
Debt securities long-term	39.654	
Debt securities short-term	1.624	
Total currency and deposits with:	8.426	
other national central banks, BIS and IMF	5.515	
banks	2.911	
banks headquartered in the reporting country	1	
of which: located abroad	1	
banks headquartered outside the reporting country	2.910	
of which: located in the reporting country	-	
IMF reserve position	2.337	
SDRs	3.440	
Gold	12.346	
of which: gold on loan	-	
Gold bullion	11.567	
volume in millions of fine troy ounces	8	
Unallocated gold accounts	779	
volume in millions of fine troy ounces	1	
Other reserve assets	255	
financial derivatives	45	
loans to nonbank nonresidents	210	
other	-	
B. Other foreign currency assets	3.972	-
securities not included in official reserve assets	1.156	-
deposits not included in official reserve assets	2.822	-
of which: Headquartered in the reporting country or EMU	2.172	-
of which: Headquartered outside the reporting country or EMU	650	-
loans not included in official reserve assets	-	-
financial derivatives not included in official reserve assets	-6	-
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. Operational Guidelines', 2013 (<https://www.imf.org/external/np/sta/ir/IRProcessWeb/pdf/guide2013.pdf>)

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)	39	25
forwards	-	-
futures	-	-
swaps	39	25
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)	68.172	-
currencies in SDR basket	60.889	-
currencies not in SDR basket	7.283	-