

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

31 august 2021

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

	Euro million	
	Banco de España	Central Government
A. Official Reserve Assets	78.095	
Foreign currency reserves (in convertible currencies)	46.612	
Securities	35.451	
of which: securities under repo for cash collateral	-	
of which: issuer headquartered in reporting country but located abroad	-	
Equity and investment fund shares	91	
Debt securities long-term	32.240	
Debt securities short-term	3.120	
Total currency and deposits with:	11.161	
other national central banks, BIS and IMF	7.788	
banks	3.373	
banks headquartered in the reporting country	1	
of which: located abroad	1	
banks headquartered outside the reporting country	3.372	
of which: located in the reporting country	-	
IMF reserve position	2.863	
SDRs	14.081	
Gold	13.874	
of which: gold on loan	-	
Gold bullion	12.999	
volume in millions of fine troy ounces	8	
Unallocated gold accounts	875	
volume in millions of fine troy ounces	1	
Other reserve assets	664	
financial derivatives	3	
loans to nonbank nonresidents	661	
other	-	
B. Other foreign currency assets	5.812	-
securities not included in official reserve assets	1.408	-
deposits not included in official reserve assets	4.173	-
of which: Headquartered in the reporting country or EMU	699	-
of which: Headquartered outside the reporting country or EMU	3.474	-
loans not included in official reserve assets	-	-
financial derivatives not included in official reserve assets	231	-
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)	234	-15
forwards	-	-
futures	-	-
swaps	234	-15
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)	78.095	-
currencies in SDR basket	72.224	-
currencies not in SDR basket	5.871	-