

International Reserves and Foreign Currency Liquidity

Released on 31 October, 2016

I. Official reserve assets and other foreign currency assets (approximate market value, EUR million)

End-September 2016

	Bank of Finland	Central Government	Total
A. Official reserve assets			
	9962		9962
(1) Foreign currency reserves (in convertible foreign currencies)	6028		6028
(a) Securities	5137		5137
of which: issuer headquartered in reporting country but located abroad	146		146
(b) total currency and deposits with: ¹	891		891
(i) other national central banks, BIS and IMF	891		891
(ii) banks headquartered in the reporting country	0		0
of which: located abroad	0		0
(iii) banks headquartered outside the reporting country	0		0
of which: located in the reporting country	0		0
(2) IMF reserve position	601		601
(3) SDRs	1403		1403
(4) gold (including gold deposits and, if appropriate, gold swapped)	1870		1870
- volume in fine troy ounces	2		2
(5) other reserve assets (specify)	59		59
- financial derivatives	-20		-20
- loans to nonbank nonresidents	79		79
- other	0		0
B. Other foreign currency assets (specify)	439	-121	318
- securities not included in official reserve assets	441	0	441
- deposits not included in official reserve assets	0	0	0
- loans not included in official reserve assets	0	0	0
- financial derivatives not included in official reserve assets	-2	-121	-123
- gold not included in official reserve assets	0	0	0
- other	0	0	0

Discrepancies may arise from rounding.

¹ The methodology applied conforms to the guidelines provided by the IMF for the implementation of the template on international reserves and foreign currency liquidity, with the exception of the treatment of claims arising from reverse repos vis-à-vis NCBs or private financial institutions, which are classified under currency and deposits instead of under other reserve assets.

II. Predetermined short-term net drains on foreign currency assets (nominal value, EUR million)

End-September 2016

		Bank of Finland				Central Government				Total			
		Total	Maturity breakdown (residual maturity)			Total	Maturity breakdown (residual maturity)			Total	Maturity breakdown (residual maturity)		
			Up to 1 month	More than 1 month and up to 3 months	More than 3 months and up to 1 year		Up to 1 month	More than 1 month and up to 3 months	More than 3 months and up to 1 year		Up to 1 month	More than 1 month and up to 3 months	More than 3 months and up to 1 year
1. Foreign currency loans, securities and deposits		0	0	0	0	-4550	-1902	-34	-2615	-4550	-1902	-34	-2615
- outflows (-)	Principal	0	0	0	0	-4360	-1880	0	-2481	-4360	-1880	0	-2481
	Interest	0	0	0	0	-190	-22	-34	-134	-190	-22	-34	-134
- inflows (+)	Principal	0	0	0	0	0	0	0	0	0	0	0	0
	Interest	0	0	0	0	0	0	0	0	0	0	0	0
2. Aggregate short and long positions in forwards and futures in foreign currencies vis-à-vis the domestic currency (including the forward leg of currency swaps)		-606	-98	-203	-305	4479	1888	29	2562	3874	1790	-173	2257
(a) Short positions (-)		-606	-98	-203	-305	0	0	0	0	-606	-98	-203	-305
(b) Long positions (+)		0	0	0	0	4479	1888	29	2562	4479	1888	29	2562
3. Other (specify)		-20	-20	0	0	0	0	0	0	-20	-20	0	0
- outflows related to repos (-)		-20	-20	0	0	0	0	0	0	-20	-20	0	0
- inflows related to reverse repos (+)		0	0	0	0	0	0	0	0	0	0	0	0
- trade credit (-)		0	0	0	0	0	0	0	0	0	0	0	0
- trade credit (+)		0	0	0	0	0	0	0	0	0	0	0	0
- other accounts payable (-)		0	0	0	0	0	0	0	0	0	0	0	0
- other accounts receivable (+)		0	0	0	0	0	0	0	0	0	0	0	0

Discrepancies may arise from rounding.

III. Contingent short-term net drains on foreign currency assets (nominal value, EUR million)

End-September 2016

	Bank of Finland				Central Government				Total			
	Total	Maturity breakdown (residual maturity, where applicable)			Total	Maturity breakdown (residual maturity, where applicable)			Total	Maturity breakdown (residual maturity, where applicable)		
		Up to 1 month	More than 1 month and up to 3 months	More than 3 months and up to 1 year		Up to 1 month	More than 1 month and up to 3 months	More than 3 months and up to 1 year		Up to 1 month	More than 1 month and up to 3 months	More than 3 months and up to 1 year
1. Contingent liabilities in foreign currency	0	0	0	0	0	0	0	0	0	0	0	0
(a) Collateral guarantees on debt falling due within one year	0	0	0	0	0	0	0	0	0	0	0	0
(b) Other contingent liabilities	0	0	0	0	0	0	0	0	0	0	0	0
2. Foreign currency securities issued with embedded options (puttable bonds)	0				0				0			
3. Undrawn, unconditional credit lines provided by :	0	0	0	0	0	0	0	0	0	0	0	0
(a) other national monetary authorities, BIS, IMF, and other international organizations	0	0	0	0	0	0	0	0	0	0	0	0
- other national monetary authorities (+)	0	0	0	0	0	0	0	0	0	0	0	0
- BIS (+)	0	0	0	0	0	0	0	0	0	0	0	0
- IMF (+)	0	0	0	0	0	0	0	0	0	0	0	0
- other international organizations (+)	0	0	0	0	0	0	0	0	0	0	0	0
(b) with banks and other financial institutions (+)	0	0	0	0	0	0	0	0	0	0	0	0
(c) with banks and other financial institutions headquartered outside the reporting country (+)	0	0	0	0	0	0	0	0	0	0	0	0
4. Undrawn, unconditional credit lines provided to :	0	0	0	0	0	0	0	0	0	0	0	0
(a) other national monetary authorities, BIS, IMF, and other international organizations	0	0	0	0	0	0	0	0	0	0	0	0
- other national monetary authorities (-)	0	0	0	0	0	0	0	0	0	0	0	0
- BIS (-)	0	0	0	0	0	0	0	0	0	0	0	0
- IMF (-)	0	0	0	0	0	0	0	0	0	0	0	0
- other international organizations (-)	0	0	0	0	0	0	0	0	0	0	0	0
(b) banks and other financial institutions headquartered in reporting country (-)	0	0	0	0	0	0	0	0	0	0	0	0
(c) banks and other financial institutions headquartered outside the reporting country (-)	0	0	0	0	0	0	0	0	0	0	0	0
5. Aggregate short and long positions of options in foreign currencies vis-à-vis the domestic currency	0	0	0	0	0	0	0	0	0	0	0	0
(a) Short positions	0	0	0	0	0	0	0	0	0	0	0	0
(i) Bought puts	0	0	0	0	0	0	0	0	0	0	0	0
(ii) Written calls	0	0	0	0	0	0	0	0	0	0	0	0
(b) Long positions	0	0	0	0	0	0	0	0	0	0	0	0
(i) Bought calls	0	0	0	0	0	0	0	0	0	0	0	0
(ii) Written puts	0	0	0	0	0	0	0	0	0	0	0	0

Discrepancies may arise from rounding.

IV. Memo items, EUR million

End-September 2016

	Bank of Finland	Central Government	Total
(1) To be reported with standard periodicity and timeliness:			
(a) short-term domestic currency debt indexed to the exchange rate	0	0	0
(b) financial instruments denominated in foreign currency and settled by other means (e.g., in domestic currency)	0	0	0
- derivatives (forwards, futures or options contracts)	0	0	0
- short positions	0	0	0
- long positions	0	0	0
- other instruments	0	0	0
(c) pledged assets	0	0	0
- included in reserve assets	0	0	0
- included in other foreign currency assets	0	0	0
(d) securities lent and on repo	52	0	52
- lent or repoed and included in Section I	-20	0	-20
- lent or repoed but not included in Section I	0	0	0
- borrowed or acquired and included in Section I	0	0	0
- borrowed or acquired but not included in Section I	72	0	72
(e) financial derivative assets (net, marked to market)	-22	-121	-143
- forwards	0	0	0
- futures	0	0	0
- swaps	-22	-121	-143
- options	0	0	0
- other	0	0	0
(f) derivatives (forward, futures or options contracts) that have a residual maturity greater than one year	0	9277	9277
- aggregate short and long positions in forwards and futures in foreign currencies vis-à-vis the domestic currency (including the forward leg of currency swaps)	0	9277	9277
(a) short positions (–)	0	0	0
(b) long positions (+)	0	9277	9277
- aggregate short and long positions of options in foreign currencies vis-à-vis the domestic currency	0	0	0
(a) short positions	0	0	0
(i) bought puts	0	0	0
(ii) written calls	0	0	0
(b) long positions	0	0	0
(i) bought calls	0	0	0
(ii) written puts	0	0	0
(2) To be disclosed at least once a year, 2016Q2:			
(a) currency composition of reserves (by groups of currencies)	9972		9972
- currencies in SDR basket	9949		9949
- currencies not in SDR basket	22		22

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