

International Reserves and Foreign Currency Liquidity

Released on 16 October, 2017

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

End-September 2017

	Bank of Finland	Central Government	Total
A. Official reserve assets			
	8956		8956
(1) Foreign currency reserves (in convertible foreign currencies)	5409		5409
(a) Securities	4582		4582
of which: issuer headquartered in reporting country but located abroad	100		100
(b) total currency and deposits with:¹	827		827
(i) other national central banks, BIS and IMF	760		760
(ii) banks headquartered in the reporting country	0		0
of which: located abroad	0		0
(iii) banks headquartered outside the reporting country	67		67
of which: located in the reporting country	0		0
(2) IMF reserve position	472		472
(3) SDRs	1341		1341
(4) gold (including gold deposits and, if appropriate, gold swapped)	1718		1718
- volume in fine troy ounces	2		2
(5) other reserve assets (specify)	15		15
- financial derivatives	8		8
- loans to nonbank nonresidents	7		7
- other	0		0
B. Other foreign currency assets (specify)	437	551	988
- securities not included in official reserve assets	396	0	396
- 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	18	551	570
- gold not included in official reserve assets	0	0	0
- other	22	0	22

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 2017

	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	-6815	-2729	-312	-3774	-6815	-2729	-312	-3774
- outflows (-)												
Principal	0	0	0	0	-6613	-2695	-284	-3634	-6613	-2695	-284	-3634
Interest	0	0	0	0	-202	-34	-28	-139	-202	-34	-28	-139
- 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)												
	-477	-85	-161	-231	6755	2721	316	3718	6278	2636	155	3488
(a) Short positions (-)	-477	-85	-161	-231	0	0	0	0	-477	-85	-161	-231
(b) Long positions (+)	0	0	0	0	6755	2721	316	3718	6755	2721	316	3718
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 2017

	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 2017

	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	47	0	47
- 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	67	0	67
(e) financial derivative assets (net, marked to market)	26	551	577
- forwards	0	0	0
- futures	0	0	0
- swaps	26	551	577
- 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	8667	8667
- 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	8667	8667
(a) short positions (-)	0	0	0
(b) long positions (+)	0	8667	8667
- 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, 2017Q2:			
(a) currency composition of reserves (by groups of currencies)	9161		9161
- currencies in SDR basket	9161		9161
- currencies not in SDR basket	0		0

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