SLOVENIA

International Reserves/Foreign Currency Liquidity

(Information to be disclosed by the monetary authorities and other central government, excluding social security \hat{j}^3

Current Data: In Millions of US Dollars (end of period)

April 2016

I. Official reserve assets and other foreign currency assets (approximate market value) ⁴

	Monetary	Central
A. Official reserve assets	Authorities 869.90	Government
(1) Foreign currency reserves (in convertible foreign currencies)	284.14	
(a) Securities	282.44	
of which: issuer headquartered in reporting country but located abroad	202.44	
(b) total currency and deposits with:	1.70	
(i) other national central banks. BIS and IMF	1.70	
(ii) banks headquartered in the reporting country	1.03	
of which: located abroad		
(iii) banks headquartered outside the reporting country	0.67	
	0.67	
of which: located in the reporting country		
(2) IMF reserve position	223.83	
(3) SDRs	230.36	
(4) gold (including gold deposits and, if appropriate, gold swapped)	131.56	
—volume in millions of fine troy ounces	0.10	
(5) other reserve assets (specify)	0.00	
—financial derivatives	0.00	
—loans to nonbank nonresidents		
—other		
B. Other foreign currency assets (specify)	201.92	
—securities not included in official reserve assets	131.37	
—deposits not included in official reserve assets	68.55	
—loans not included in official reserve assets		
—financial derivatives not included in official reserve assets	2.00	
—gold not included in official reserve assets		
—other		

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

		Monetary Authorities			Central Government				
			Maturity breakdown (residual maturity)			Maturity breakdown (residual maturity)			
		Total	Up to 1 month	More than 1 and up to 3 months	More than 3 months and up to 1 year	Total	Up to 1 month	More than 1 and up to 3 months	More than 3 months and up to 1 year
Foreign currency loans, securities, and contact and contact are securities.	deposits ⁶					-372.55	-77.14	0.00	-295.41
—outflows (-)	Principal					-0.49	0.00	0.00	-0.49
	Interest					-372.06	-77.14	0.00	-294.92
—inflows (+)	Principal								
	Interest								
 Aggregate short and long positions in for currencies vis-à-vis the domestic currency currency swaps)⁷ 									
(a) Short positions (-)		-194.00	0.00	-194.00	0.00				
(b) Long positions (+)		0.00	0.00	0.00	0.00				
3. Other (specify)		-54.05	-54.05						
—outflows related to repos (-)		-54.05	-54.05						
—inflows related to reverse repos (+)									
—trade credit (-)									
—trade credit (+)									
—other accounts payable (-)									
—other accounts receivable (+)									

		Monetary	Authorities			Central Go	overnment	
		Maturity breakdown(residual maturity, where applicable)				Maturity breakdown(residual maturity, where applicable)		
	Total	Up to 1 month		More than 3 months and up to 1 year	Total	Up to 1 month	More than 1 and up to 3 months	
Contingent liabilities in foreign currency					-0.73	0.00	-0.36	-0.36
(a) Collateral guarantees on debt falling due within 1 year					-0.73	0.00	-0.36	-0.36
(b) Other contingent liabilities								
2. Foreign currency securities issued with embedded options (puttable bonds)								
3. Undrawn, unconditional credit line provided by:								
(a) other national monetary authorities, BIS, IMF, and other international								
organizations								
—other national monetary authorities (+)								
—BIS (+)								
—IMF (+)								
—other international organizations (+)								
(b) with banks and other financial institutions headquartered in the reporting country (+)								
(c) with banks and other financial institutions headquartered outside the reporting country (+)								
Undrawn, unconditional credit lines provided to:								
(a) other national monetary authorities, BIS, IMF, and other international organizations								
—other national monetary authorities (-)								
—BIS (-)								
—IMF (-)								
—other international organizations (-)								
(b) banks and other financial institutions headquartered in reporting country (-)								
(c) banks and other financial institutions headquartered outside the reporting country (-)								
Aggregate short and long positions of options in foreign currencies vis-à-vis the domestic currency 10								
(a) Short positions								
(i) Bought puts								
(ii) Written calls								
(b) Long positions								
(i) Bought calls								
(ii) Written puts								
PRO MEMORIA: In-the-money options ¹								
(1) At current exchange rates								
(a) Short position								
(b) Long position								
(2) + 5 % (depreciation of 5%)								
(a) Short position								
(b) Long position								
(3) - 5 % (appreciation of 5%)								
(a) Short position								
(b) Long position								
(4) +10 % (depreciation of 10%)								
(a) Short position								
(b) Long position								
(5) - 10 % (appreciation of 10%)								
(a) Short position								
(b) Long position								
(6) Other (specify)								
(a) Short position								
(b) Long position								

IV. Memo items

	Monetary	Central
(1) To be reported with standard periodicity and timeliness ¹ ?	Authorities	Government
(a) short-term domestic currency debt indexed to the exchange rate		
(b) financial instruments denominated in foreign currency and settled by other		
means (e.g., in domestic currency)3		
—derivatives (forwards, futures, or options contracts)		
—short positions		
—long positions		
—other instruments		
(c) pledged assets ¹⁴		
—included in reserve assets		
—included in other foreign currency assets		
(d) securities lent and on repo ¹⁵	0.70	
—lent or repoed and included in Section I	-54.05	
—lent or repoed but not included in Section I	0.00	
—borrowed or acquired and included in Section I	0.00	
—borrowed or acquired but not included in Section I	54.75	
(e) financial derivative assets (net, marked to market 16	2.00	
—forwards		
—futures		
—swaps	2.00	
—options		
—other		
(f) 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		
currencies vis-à-vis the domestic currency (including the forward leg of		
currency swaps)		
(a) short positions (–)		
(b) long positions (+)		
—aggregate short and long positions of options in foreign currencies vis-à- vis the domestic currency		
(a) short positions		
(i) bought puts		
(ii) written calls		
(b) long positions		
(i) bought calls		
(ii) written puts		
2) To be disclosed at least once a year:		
(a) currency composition of reserves (by groups of currencies)	869.90	
—currencies in SDR basket	869.31	
—currencies not in SDR basket	0.59	
—by individual currencies (optional)		

Footnotes:

- 1. In principle, only instruments denominated and settled in foreign currency (or those whose valuation is directly dependent on the exchange rate and that are settled in foreign currency) are to be included in categories I, II, and III of the template. Financial instruments denominated in foreign currency and settled in other ways (e.g., in domestic currency or commodities) are included as memo items under Section IV.
- 2. Netting of positions is allowed only if they have the same maturity, are against the same counterparty, and a master netting agreement is in place. Positions on organized exchanges could also be netted.
- 3. See definition of monetary authorities in paragraph 21 of the Guidelines.
- 4. In cases of large positions vis-à-vis institutions headquartered in the reporting country, in instruments other than deposits or securities, they should be reported as separate items.
- 5. The valuation basis for gold assets should be disclosed; ideally this would be done by showing the volume and price.
- 6. Including interest payments due within the corresponding time horizons. Foreign currency deposits held by nonresidents with central banks should also be included here. Securities referred to are those issued by the monetary authorities and the central government (excluding social security).
- 7. In the event that there are forward or futures positions with a residual maturity greater than one year, these should be reported separately under Section IV.
- 8. Only bonds with a residual maturity greater than one year should be reported under this item, as those with shorter maturities will already be included in Section II, above
- 9. Reporters should distinguish potential inflows and potential outflows resulting from contingent lines of credit and report them separately, in the specified format.
- 10. In the event that there are options positions with a residual maturity greater than one year, these should be reported separately under Section IV.
- 11. These "stress-tests" are an encouraged, rather than a prescribed, category of information in the IMF's Special Data Dissemination Standard (SDDS). Results of the stress-tests could be disclosed in the form of a graph. As a rule, notional value should be reported. However, in the case of cash-settled options, the estimated future inflow/outflow should be disclosed. Positions are "in the money" or would be, under the assumed values.
- 12. Distinguish between assets and liabilities where applicable.
- 13. Identify types of instrument; the valuation principles should be the same as in Sections I-III. The notional value of derivatives should be shown in the same format as for the nominal/notional values of forwards/futures in Section II and options in Section III.
- 14. Only assets included in Section I that are pledged should be reported here.
- 15. Assets that are lent or repoed should be reported here, whether or not they have been included in Section I of the template, along with any associated liabilities (in Section II). However, these should be reported in two separate categories, depending on whether or not they have been included in Section I. Similarly, securities that are borrowed or acquired under repo agreements should be reported as a separate item and treated symmetrically. Market values should be reported and the accounting treatment disclosed.
- 16. Identify types of instrument. The main characteristics of internal models used to calculate the market value should be disclosed.