

SLOVENIA

International Reserves/Foreign Currency Liquidity

(Information to be disclosed by the monetary authorities and other central government, excluding social security)³

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

September 2009

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

	Monetary Authorities	Central Government
A. Official reserve assets	1,102.10	
(1) Foreign currency reserves (in convertible foreign currencies)	615.91	
(a) Securities	540.32	
of which: issuer headquartered in reporting country but located abroad		
(b) total currency and deposits with:	75.60	
(i) other national central banks, BIS and IMF	0.90	
(ii) banks headquartered in the reporting country		
of which: located abroad		
(iii) banks headquartered outside the reporting country	74.70	
of which: located in the reporting country		
(2) IMF reserve position	66.65	
(3) SDRs	313.70	
(4) gold (including gold deposits and, if appropriate, gold swapped)	102.37	
—volume in millions of fine troy ounces	0.10	
(5) other reserve assets (specify)	3.47	
—financial derivatives	3.47	
—loans to nonbank nonresidents		
—other		
B. Other foreign currency assets (specify)	348.10	
—securities not included in official reserve assets	349.78	
—deposits not included in official reserve assets	0.19	
—loans not included in official reserve assets		
—financial derivatives not included in official reserve assets	-1.86	
—gold not included in official reserve assets		
—other		

IV. Memo items

	Monetary Authorities	Central Government
(1) To be reported with standard periodicity and timeliness¹²		
(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) ¹³		
—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 ⁵	-70.00	
—lent or repoed and included in Section I	-70.00	
—lent or repoed but not included in Section I	0.00	
—borrowed or acquired and included in Section I		
—borrowed or acquired but not included in Section I		
(e) financial derivative assets (net, marked to market) ¹⁶	1.61	
—forwards		
—futures		
—swaps	1.61	
—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)	1,102.10	
—currencies in SDR basket	478.64	
—currencies not in SDR basket	623.46	
—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. Monetary authorities defined according to the IMF *Balance of Payments Manual*, Fifth Edition.
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, which could be subject to margin calls, 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, which could be subject to margin calls, 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). 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.