August 2023

Data Template on International Reserve Assets and Foreign Currency Liquidity

Danmarks Nationalbank

I. Official reserve assets and other foreign currency assets (approximate market value), kr. billion

	Danmarks Nationalbank
A. Official reserve assets	619.6
(1) Foreign currency reserves (in convertible foreign currencies)[1)]	384.3
(a) Securities	163.9
of which: issuer headquartered in Denmark but located abroad	0.0
(b) Total deposits with:	220.3
(i) Other central banks. BIS and IMF	219.7
(ii) Banks headquartered in Denmark	0.0
of which: located abroad	0.0
(iii) Banks headquartered outside Denmark	0.7
of which: located in Denmark	•
(2) IMF reserve position	8.1
(3) Special drawing rights	45.6
(4) Gold (including gold loans and deposits. Eurosystem definition)[2)]	28.5
(a) volume in fine troy ounces (millions)	2.1
(5) Other reserve assets	153.0
(a) Financial derivatives	0.3
(b) Loans to non-bank non-residents	0.1
(c) Others	152.6
B. Other foreign currency assets[3)]	-0.2
(1) Securities not included in official reserve assets	0.1
(2) Deposits/loans not included in official reserve assets	0.0
(3) Financial derivatives not included in official reserve assets	-0.4

1) Including securities lent or repoed. but excluding securities borrowed or acquired.

2) Gold is entered at the price quoted at the last gold fixing of the month in London

3) Only foreign currency assets of Danmarks Nationalbank are included. since the Central Government does not hold liquid foreign currency assets.

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

		Maturity breakdown (residual maturity)							
		Danmarks Nationalbank				Central Government			
		Total	Up to 1 month	More than 1 month and up to 3 months	More than 3 months and up to 1 year	Total	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		-2.7	-2.7	0.0	0.0	1.5	0.0	0.3	1.2
(a) Outflows (-)	Principal	-2.7	-2.7	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	0.0	0.0
(b) Inflows (+)	Principal	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
	Interest	0.0	0.0	0.0	0.0	1.5	0.0	0.3	1.2
2. Aggregate short and long positions in forwards and futures in foreign currencies vis-à-vis Danish kroner (including the forward leg of the currency swaps)		-0.6	-0.5	0.0	-0.1	3.1	0.0	1.4	1.7
(a) Short positions (-)		-7.8	-2.4	0.0	-5.3	-1.4	-0.2	-0.2	-1.0
(b) Long positions (+)		7.2	2.0	0.0	5.2	4.5	0.2	1.6	2.7
3. Other (specify)		-0.7	-0.7	0.0	0.0				
(a) Outflows related to repos (-)		0.0	0.0	0.0	0.0				
(b) Inflows related to reverse repos (+)		0.0	0.0	0.0	0.0				
(c) Trade credit (-)									
(d) Trade credit (+)									
(e) Other accounts payable (-)		-1.4	-1.4	0.0	0.0				
(f) Other accounts receivable (+)		0.7	0.7	0.0	0.0				

4) The central government's long and short positions include those of entities guaranteed by the central government.

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

	Maturity breakdown (residual maturity)							
	Danmarks Nationalbank				Central Government			
	Total	Up to 1 month	More than 1 month and up to 3 months	More than 3 months and up to 1 year	Total	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					-0.73	0.12	-0.06	-0.79
(a) Collateral guarantees on debt falling due within 1 year[5) 6)]					-0.73	0.12	-0.06	-0.79
(b) Other contingent liabilities								
2. Foreign currency securities issued with embedded options (puttable bonds)								
3. Received undrawn. unconditional credit lines (+)								
4. Allowed undrawn. unconditional credit lines (-)	0.0	0.0	0.0	0.0				
5. Aggregate short and long positions of options in foreign currencies vis-à-vis Danish kroner								
6. PRO MEMORIA: In-the -money options								

5) Foreign currency debt of the entities guaranteed by the central government due within 1 year. The entities are A/S Femærn Landanlæg, Femern Bælt A/S, A/S Storebæltsforbindelsen, A/S Øresundsforbindelsen and Øresundsbro Konsortiet, I/S By og Havn and I/S Metroselskabet.

6) Both negative and positive figures can appear due to payments relating to outstanding swap transactions.

IV. Memorandum items, kr. billion[7)]

	Danmarks Nationalbank	Central Government
1. (a) short-term domestic currency debt indexed to the exchange rate		
(b) financial instruments denominated in foreign currency and settled by other means		
(c) pledged assets		
(d) securities lent and on repo	152.6	
(i) lent or repoed and included in Section I	0.0	
(ii) borrowed or acquired but not included in Section I	152.6	
(e) financial derivative assets (net. marked to market)	-0.1	
(i) forwards	-0.1	
(ii) futures	0.0	
(iii) swaps	0.0	
(iv) Other	0.0	
(f) derivatives (forwards. futures or options contracts) that have a residual maturity greater than one year		
2. (a) currency composition of reserves	619.6	
(i) Currencies in SDR basket	619.0	
(ii) Currencies not in SDR basket	0.6	

7) Monthly with one month time lag.

Symbols:

0 0 Magnitude nil or less than one half of unit employed.
• Not applicable.
… Data not available or of negligible interest.
Blank Instrument not normally used.