Data Template on International Reserves and Foreign Currency Liquidity

I. Official reserve assets and other foreign currency assets (approximate market value) ($US million)

	December 31, 2008
A. Official reserve assets	1,672.41
1) Foreign currency reserves (in convertible foreign currencies)	1,672.25
a) Securities	658.24
of which: issuer headquartered in reporting country but located abroad	
b) total currency and deposits with:	1,014.01
i) other national central banks, BIS and IMF	202.09
ii) banks headquartered in the reporting country	
of which: located abroad	
iii) banks headquartered outside the reporting country	811.92
of which: located in the reporting country	
2) IMF reserve position	0.01
3) SDRs	0.15
4) gold (including gold deposits and, if appropriate, gold swapped)	
– volume in fine troy ounces	
5) other reserve assets (specify)	
– financial derivatives	
– loans to nonbank nonresidents	
– other	
B. Other foreign currency assets (specify)	
– securities not included in official reserve assets	
– deposits not included in official reserve assets	
– loans not included in official reserve assets	
– financial derivatives not included in official reserve assets	
– gold not included in official reserve assets	
– other	

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

		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
1. Foreign currency loans, securities, and deposits		-113.07	-29.49	-22.54	-61.04
– outflows (–)	Principal	-91.10	-28.56	-16.39	-46.15
	Interest	-21.97	-0.93	-6.15	-14.89
– inflows (+)	Principal				
	Interest				
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)					
(a) Short positions (–)					
(b) Long positions (+)					
3. Other (specify)		-0.65	-0.65		
—outflows related to repos (–)					
—inflows related to reverse repos (+)					
—trade credit (–)					
—trade credit (+)					
—other accounts payable (–)		-0.65	-0.65		
—other accounts receivable (+)					

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

	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
1. Contingent liabilities in foreign currency	-287.03	-284.03	-0.53	-2.47
(a) Collateral guarantees on debt falling due within 1 year	-3.00		-0.53	-2.47
(b) Other contingent liabilities	-284.03	-284.03		
2. Foreign currency securities issued with embedded options (puttable bonds)				
3. Undrawn, unconditional credit lines provided by:				
(a) other national monetary authorities, BIS, IMF, and other international organizations				
– other national monetary authorities (+)				
– BIS (+)				
– IMF (+)				
(b) banks and other financial institutions headquartered in the reporting country (+)				
(c) 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 (–)				
(b) banks and other financial institutions headquartered in reporting country (–)				

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(c) banks and other financial institutions headquartered outside the reporting country (–)				
4. 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				
PRO MEMORIA: In-the-money options				
(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 (USD million)

(1) To be reported with standard periodicity and timeliness:	
(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)	
– non-deliverable forwards	
– short positions	
– long positions	
– other instruments	
(c) pledged assets	
– included in reserve assets	
– included in other foreign currency assets	
(d) securities lent and on REPO	
– lent or REPO-ed and included in Section I	
– lent or REPO-ed but not included in Section I	
– 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)	
– forwards	
– futures	
– swaps	
– options	
– other	
(f) derivatives (forward, futures, or options contracts) that have a residual maturity greater than one year, which are subject to margin calls	
– 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 less frequently:	
(a) currency composition of reserves (by groups of currencies)	1,672.41
– currencies in SDR basket	1,643.81
– currencies not in SDR basket	28.60
– by individual currencies (optional)	

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