

**Sample Form for Presenting Data in the Template
on International Reserves/Foreign Currency Liquidity (Sample Form R1.xls)**

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

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

		October 31, 2001
A. Official reserve assets		20034
(1) Foreign currency reserves (in convertible foreign currencies)		18649
(a) Securities		15997
<i>of which: issuer headquartered in reporting country but located abroad</i>		
(b) total currency and deposits with:		2652
(i) other national central banks, BIS and IMF		1449
(ii) banks headquartered in the reporting country		10
<i>of which: located abroad</i>		10
(iii) banks headquartered outside the reporting country		1193
<i>of which: located in the reporting country</i>		
(2) IMF reserve position		144
(3) SDRs		195
(4) gold (including gold deposits and, if appropriate, gold swapped)		1046
—volume in fine troy ounces (million)		3.733
(5) other reserve assets (specify)		
—financial derivatives		
—loans to nonbank nonresidents		
—other		
B. Other foreign currency assets (specify)		20
—securities not included in official reserve assets		4
—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		16

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

		Total	Maturity breakdown (residual maturity)		
			Up to 1 month	More than 1 and up to 3 months	More than 3 months and up to 1 year
1. Foreign currency loans, securities, and deposits (*)		-14569	-1923	-1959	-10687
—outflows (-)	Principal	-10845	-1583	-1033	-8229
	Interest	-3724	-340	-926	-2458
—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)					
—outflows related to repos (-)					
—inflows related to reverse repos (+)					
—trade credit (-)					
—trade credit (+)					
—other accounts payable (-)					
—other accounts receivable (+)					

Note:

(*) The Dresdner and related deposits lodged with the Central Bank covered under this item are only those with one-year original maturity

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

	Total	Maturity breakdown (residual maturity, where applicable)		
		Up to 1 month	More than 1 and up to 3 months	More than 3 months and up to 1 year
1. Contingent liabilities in foreign currency	-2280	-167	-366	-1460
(a) Collateral guarantees on debt falling due within 1	-1993	-167	-366	-1460
(b) Other contingent liabilities	-287			
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) 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 (-)				
(b) banks and other financial institutions headquartered in reporting country (-)				
(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

(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)	
—nondeliverable 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 repoed and included in Section I	
—lent or repoed 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)	
—currencies in SDR basket	
—currencies not in SDR basket	
—by individual currencies (optional)	