

**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)

(In Millions of US Dollars)

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

November 2001	
A. Official reserve assets	18535
(1) Foreign currency reserves (in convertible foreign currencies)	17343
(a) Securities	15379
<i>of which: issuer headquartered in reporting country but located abroad</i>	
(b) total currency and deposits with:	1964
(i) other national central banks, BIS and IMF	1224
(ii) banks headquartered in the reporting country	4
<i>of which: located abroad</i>	4
(iii) banks headquartered outside the reporting country	736
<i>of which: located in the reporting country</i>	
(2) IMF reserve position	143
(3) SDRs	23
(4) gold (including gold deposits and, if appropriate, gold swapped)	1026
—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)	19
—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	15

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

		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
1. Foreign currency loans, securities, and deposits (*)		-13147	-1559	-1352	-10236
—outflows (-)	Principal	-9557	-839	-777	-7941
	Interest	-3590	-720	-575	-2295
—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 (+)					

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	-2182	-238	-233	-1399
(a) Collateral guarantees on debt falling due within 1	-1870	-238	-233	-1399
(b) Other contingent liabilities (**)	-312			
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				
<b>PRO MEMORIA: In-the-money options</b>				
(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

<b>(1) To be reported with standard periodicity and timeliness:</b>	
(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	
<b>(2) To be disclosed less frequently:</b>	
(a) currency composition of reserves (by groups of currencies)	
—currencies in SDR basket	
—currencies not in SDR basket	
—by individual currencies (optional)	

#### Country Note

1)(\*) Section II-1: Foreign Exchange Deposits by citizens abroad with Central Bank (named as Dresdner deposits) covered under the section II-1 of the template were only those with one year original maturity up to February 2002. Beginning from February 2002 template, Dresdner deposits with remaining maturity of one year or less (without considering the original maturity of these deposits) are reported in section II-1 of the template as predetermined drains with principal and interest payments breakdown.

2) (\*\*) Section III-1-b: Dresdner Deposits with remaining maturity of more than one year, which were not shown previously, are reported in section III-1-b of the template under “other contingent liabilities” in total beginning from February 2002 template. Considering the withdrawals (generally interests are capitalized and the accounts rolled-over) and the long-term trend of these accounts, significant outflows are not seen even in times of serious financial crises. So these callable deposits are treated as contingent liabilities.

3) (\*\*) Section III-1-b : Commercial banks’ reserve requirements currency held at the CBRT liabilities” as total beginning from February 2002 template.