Reporting Form for Presenting Data in the Template on International Reserves/Foreign Currency Liquidity (Reporting Form R1_v5.xls)

(Information to be disclosed by the monetary authorities and other central government, excluding social security) [1 2 3]

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

	October 2024
A. Official reserve assets	71361,2362
(1) Foreign currency reserves (in convertible foreign currencies)	59485,0422
(a) Securities	42055,7355
of which: issuer headquartered in reporting country but located abroad	0
(b) total currency and deposits with:	17429,3067
(i) other national central banks, BIS and IMF	17429,1243
(ii) banks headquartered in the reporting country	0
of which: located abroad	0
(iii) banks headquartered outside the reporting country	0,1823
of which: located in the reporting country	0
(2) IMF reserve position	0
(3) SDRs	3355,8956
(4) gold (including gold deposits and, if appropriate, gold swapped) [5]	8520,2984
—volume in millions of fine troy ounces	3,3317
(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	

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 [6]		-7 969,75	-648,82	-780,31	-6 540,62
—outflows (-)	Principal	-4 310,30	-458,02	-321,67	-3 530,61
	Interest	-3 659,45	-190,80	-458,64	-3 010,01
—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) [7]					
(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)

		Maturity breakdown (residual maturity, where applicable)		
	Total	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	-3 838,68	-3 838,68		
(a) Collateral guarantees on debt falling due within 1				
(b) Other contingent liabilities	-3 838,68	-3 838,68		
2. Foreign currency securities issued with embedded options (puttable bonds) [8]				
3. Undrawn, unconditional credit lines[9] provided by:				
(a) other national monetary authorities, BIS, IMF, and other international organizations				
—other national monetary authorities (+)				
—BIS (+)				
—IMF (+)				
—other international organizations (+)				
(b) with banks and other financial institutions headquartered in the reporting country (+)				
(c) with banks and other financial institutions headquartered outside the reporting country (+)				
4. Undrawn, unconditional credit lines provided to:				
(a) other national monetary authorities, BIS, IMF, and other international organizations				
—other national monetary authorities (-)				
—BIS (-)				
—IMF (-)				
—other international organizations (-)				
(b) banks and other financial institutions headquartered in reporting country (-)				
(c) banks and other financial institutions headquartered outside the reporting country (-)				
5. Aggregate short and long positions of options in foreign currencies vis-à-vis the domestic currency [10]				
(a) Short positions				
(i) Bought puts				
(ii) Written calls				
(b) Long positions				
(i) Bought calls				
(ii) Written puts				
PRO MEMORIA: In-the-money options [11]				
(1) At current exchange rate				
(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: [12]	
(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 [15]	
—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) [16]	
—forwards	
—futures	
—swaps	
—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)	71361,2362
—currencies in SDR basket	63902,8107
—currencies not in SDR basket	7458,4255
—by individual currencies (optional)	**This data should be supplied in country notes.**

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 Sections I, II, and III of the template. Financial instruments denominated in foreign currency and settled in other ways (for example, 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. See definition of monetary authorities in paragraph 21 of the *Guidelines*.

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, 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, 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). Results of the stress-tests 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 nominal/notional value of derivatives should be shown in the same format as for the nominal/notional values of forwards/futures in Section II and of 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.

Form date
March 4, 2015