Data on International Reserves/Foreign Currency Liquidity

Form for Presenting Data in the Template on International Reserves/
Foreign Currency Liquidity
(Information to be disclosed by the monetary authorities and other central government excluding social security)

(In USD Million)

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

A.Official reserve assets	As on 30.11.2000
(I) Foreign Currency Reserves	36,286
(a)Securities	6,513
Of which: issuer headquartered in reporting country but located abroad	NIL
(b) total currency and deposits with: (i+ii+iii)	29,773
(i) other national central banks,BIS and IMF	*
(ii) banks headquartered in the reporting country	93
of which: located abroad	93
(iii) banks headquartered outside the reporting country	*
of which: located in the reporting country	NIL
(2) IMF reserve position	626
(3) SDRs	2
(4) gold(including gold deposits and, if appropriate,gold swapped)	2,752
-volume in fine troy ounces	11.5 mn.
(5) other reserve assets	NIL
-financial derivatives	
-loans to nonbanking nonresidents	
-other	
B. other foreign currency assets (specify)	NIL
-securities not included in official reserve assets	
-deposits not included in official reserve assets	
-loans not included in official reserve assets	
-gold not included in official reserve assets	
-financial derivatives not included in official reserve assets	
-other	

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

		Total	Maturity breakdown(residual)		
			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		NIL			
-outflows(-)	Principal	NIL			
	Interest	NIL			
-inflows(+)	Principal	NIL			
	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(-) Net		2025	*	*	*
(b) long positions(+)					
3.Other(specify)		NIL			
-outflows related to repos(-)		NIL			
-inflows related to reverse		NIL			

repos(+)				
-trade credit(-)	NIL			
-trade credit(+)	NIL			
-other accounts payable(-)	NIL			
-other accounts receivable(+)	NIL			
-foreign currency funds under exchange guarantee(-)	225	NIL	225	NIL

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 month and up to 3 months	More than 3 months and up to 1 year
1.Contingency liabilities in foreign currency	NIL			
(a) Collateral guarantees on debt falling due within 1 year				
(b)Other contingent liabilities				
2.Foreign currency securities issued with embedded options(public bonds)	NIL			
3.Undrawn,unconditional credit lines provided by:				
(a) other national monetary authorities,BIS,IMF and other international organizations				
-other national monetary authorities(+)	#			
-BIS(+)	NIL			
-IMF(+)	NIL			
(b) with banks and other financial institutions headquartered in the reporting country(+)	NIL			
(c) with banks and other financial institutions headquartered outside the reporting country(+)	NIL			
Undrawn, unconditional credit lines provided to:				
(a) other national monetary authorities , BIS,IMF ,and other international organizations				
-other national monetary authorities(-)	#			
-BIS(-)	NIL			
-IMF(-)	NIL			
(b)banks and other financial institutions headquartered in reporting country(-)	NIL			
(c) banks and other financial institutions headquartered outside the reporting country(-)	NIL			
4.Aggregate short and long positions of options in foreign currency vis-à-vis the domestic currency.	NIL			
(a) short positions				
(i) Bought puts				
(ii) written puts				

(b) Long positions				
(i) Bought calls				
(ii) Written puts				

	Total	Maturity breakdown(residual maturity,where applicable)		
		Up to 1 month	More than 1 month and up to 3 months	More than 3 months and up to 1 year
PRO MEMORIA: In money options	NIL			
(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 0f 10%)				
(a) Short position				
(b) Long position				
(5) –10%(appreciation of 10%)				
(a) short position				
(b) Long position				
(6) Other specify)				

IV. Memo items

(1) To be reported with standard periodicity and timeliness: (a) short-term domestic currency debt ,indexed to the exchange rate	NIL
(b) financial instruments denominated in foreign currency and settled by other means (e.g. , in domestic currency)	NIL
-nondeliverable forwards	
-short positions	
-long positions	
-other instruments	
(c) pledged assets	NIL
-included in reserve assets	
-included in other foreign currency assets	
(d) securities lent and on repo	NIL
-lent or repoed and included in section 1	
(e) financial derivative assets(net,marked to market)	NIL
-foreign currency forwards/swaps	
-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.	NIL
-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)	NIL
(a) short positions	
(i) bought puts	
(ii) written calls	
(b) long positions	
(i) bought calls	
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	*

<u>Footnotes</u>

- *- Data is not disclosed
- "NIL" means zero or insignificant.
- Gold is valued at the end of every month at 90 per cent of the daily average price quoted at London for the month.
- Accounting is done on the basis of settlement date and not on the basis of transaction date.
- # - Under the Asian Clearing Union, settlement is done once in every two months. Therefore, each member country receives and provides credit lines to the other member country till settlement.