国际储备与外币流动性数据模板

Template on International Reserves and Foreign Currency Liquidity

2016年2月29日
As at Feb 29 2016

一、官方储备资产和其他外币资产（近似市场价值）

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

单位：亿美元
US$ 100million

A. 官方储备资产 Official reserve assets	32,940.02
（1） 外汇储备（可兑换外币） Foreign currency reserves (in convertible foreign currencies)	32,023.21
（a）证券 Securities	31,774.12
其中：总部设在报告国但办事处位于国外的发行人 *of which:* issuer headquartered in reporting country but located	
（b）货币和存款总额，存放于以下机构： Total currency and deposits with:	249.09
（i）其他国家的中央银行、国际清算银行和基金组织 other national central banks, BIS and IMF	10.69
（ii）总部设在报告国的银行 banks headquartered in the reporting country	79.43
其中：办事处位于国外的银行 *of which:* located abroad	79.43
（iii）总部设在报告国以外的银行 banks headquartered outside the reporting country	158.96
其中：办事处位于报告国的银行 *of which:* located in the reporting country	
（2） 基金组织储备头寸 IMF reserve position	107.25
（3） 特别提款权 SDRs	102.80
（4） 黄金（包括黄金存款和适用情况下的黄金掉期） Gold (including gold deposits and, if appropriate, gold swapped)	710.06
以盎司计算的纯金数量（百万盎司） volume in millions of fine troy ounces	57.50
（5） 其他储备资产 （请列明） Other reserve assets (specify)	-3.30
金融衍生产品 financial derivatives	-3.30
对非银行非居民单位的贷款 loans to nonbank nonresidents	
其他 other	
B. 其他外币资产 （请列明） Other foreign currency assets (specify)	2,024.01
未列入官方储备资产的证券 securities not included in official reserve assets	1,958.04
未列入官方储备资产的存款 deposits not included in official reserve assets	
未列入官方储备资产的贷款 loans not included in official reserve assets	60.62
未列入官方储备资产的金融衍生工具 financial derivatives not included in official reserve assets	5.35
未列入官方储备资产的黄金 gold not included in official reserve assets	
其他 other	

二、外币资产预定短期流出净额（名义值）
II. Predetermined short-term net drains on foreign currency assets (nominal value)

		总额 Total	按期限（剩余期限）分类 Maturity breakdown (residual maturity) 1个月或1个月以下 Up to 1 month	1个月以上至3个月 More than 1 and up to 3	3个月以上至1年 More than 3 months and up to 1 year
1.外币贷款、证券和存款 Foreign currency loans, securities, and deposits		-22.01	-3.50	-6.65	-11.86
流出（－） outflows (-)	本金 Principal	-48.46	-5.93	-12.73	-29.80
	利息 Interest	-8.26	-1.09	-2.30	-4.87
流入（＋） inflows (+)	本金 Principal	34.70	3.52	8.38	22.80
	利息 Interest				
2.外币对本币远期合约和期货合约的空头头寸和多头头寸总额（包括货币掉期合约的远期交易部分） 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）空头头寸（－） Short positions (-)		-289.00			-289.00
（b）多头头寸（＋） Long positions (+)		24.38	9.57	14.81	
3.其他（请列明） Other (specify)					
与回购有关的流出（－） outflows related to repos (-)					
与逆回购有关的流入（＋） inflows related to reverse repos (+)		607.17	607.17		
贸易信贷（－） trade credit (-)					
贸易信贷（＋） trade credit (+)					
其他应付账款（－） other accounts payable (-)					
其他应收账款（＋） other accounts receivable (+)					

注：外币对本币的远期和期货空头头寸289亿美元名义本金，主要反映了人民银行为满足企业外币负债套期保值需求而与商业银行开展的外汇远期操作。2015年以来，人民币对美元汇率双向浮动弹性更加明显，一些企业对外债和外币贷款进行套期保值的需求增多。为更好地满足企业的汇率避险需求，稳定市场预期，人民银行通过商业银行向企业按实需原则提供了充足的远期避险产品，使其在锁定汇率风险的条件下回归正常的国际贸易和境外经营布局。外汇远期操作到期后，人民银行将继续按实需原则提供远期避险产品，以帮助企业合理规避汇率风险，因此央行远期操作对未来外汇储备规模的影响较小。

Note: The nominal short position of USD 28.9 billion of FX forward and futures, mainly reflects PBC's FX forward position with commercial banks to meet the demand of enterprises to hedge their liabilities denominated in foreign currencies. Since 2015, the RMB/USD exchange rate has been more flexible in both directions. As a result, demands of enterprises to hedge their liabilities denominated in foreign currencies have increased. To better meet these hedging demands and stabilize market expectation, the PBC provides sufficient forward hedging products to enterprises, based on their real needs, through commercial banks. This enables enterprises to resume their normal arrangement of international trade and overseas operational with their exchange rate risk hedged. When these FX forward contacts mature, the PBC will continue providing forward hedging products based on real needs, to help enterprises hedge exchange rate risk properly. Therefore, these FX forward operations will have little effect on the size of FX reserves in the future.

三、外币资产或有短期流出净额（名义值）

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

	总额 Total	按期限（剩余期限）分类 Maturity breakdown (residual maturity)		
		1个月或1个月以下 Up to 1 month	1个月以上至3个月 More than 1 and up to 3 months	3个月以上至1年 More than 3 months and up to 1 year
1. 外币或有负债 Contingent liabilities in foreign currency				
（a）一年内到期债务的抵押担保 Collateral guarantees on debt falling due within 1 year				
（b）其他或有负债 Other contingent liabilities				
2. 含有期权的外币证券（含看跌期权的债券） Foreign currency securities issued with embedded options (puttable				
3. 由以下机构无条件提供但未提取的信贷额度: Undrawn, unconditional credit lines provided by:				
（a）其它国家货币当局、国际清算银行、基金组织及其它国际组织 other national monetary authorities, BIS, IMF, and other international organizations				
其他国家货币当局（+） other national monetary authorities (+)				
国际清算银行（+） BIS (+)				
基金组织（+） IMF (+)				
其他国际组织（+） other international organizations (+)				
（b）总部设在报告国的银行和其他金融机构（+） with banks and other financial institutions headquartered in the reporting country (+)				
（c）总部设在报告国以外的银行和其他金融机构（+） with banks and other financial institutions headquartered outside the reporting country (+)				
4.向以下机构无条件提供但未提取的信贷额度: Undrawn, unconditional credit lines provided to:				
（a）其它国家货币当局、国际清算银行、基金组织及其它国际组织 other national monetary authorities, BIS, IMF, and other international organizations				
其他国家货币当局（－） other national monetary authorities (-)				
国际清算银行（－） BIS (-)				
基金组织（－） IMF (-)				
其他国际组织（－） other international organizations (-)				
（b）总部设在报告国的银行和其他金融机构（－） banks and other financial institutions headquartered in reporting country (-)				
（c）总部设在报告国以外的银行和其他金融机构（－） banks and other financial institutions headquartered outside the				

5. 外币与本币期权的空头头寸和多头头寸总额: Aggregate short and long positions of options in foreign currencies vis-à-vis the domestic currency				
（a）空头头寸 Short positions				
（i）买入看跌期权 Bought puts				
（ii）卖出看涨期权 Written calls				
（b）多头头寸 Long positions				
（i）买入看涨期权 Bought calls				
（ii）卖出看跌期权 Written puts				
备忘：价内期权 PRO MEMORIA: In-the-money options				
（1）按当前汇率计算 At current exchange rate				
（a）空头头寸 Short position				
（b）多头头寸 Long position				
（2）+5％（如贬值5％） + 5 % (depreciation of 5%)				
（a）空头头寸 Short position				
（b）多头头寸 Long position				
（3）－5％（如升值5％） - 5 % (appreciation of 5%)				
（a）空头头寸 Short position				
（b）多头头寸 Long position				
（4）+10％（如贬值10％） +10 % (depreciation of 10%)				
（a）空头头寸 Short position				
（b）多头头寸 Long position				
（5）－10％（如升值10％） - 10 % (appreciation of 10%)				
（a）空头头寸 Short position				
（b）多头头寸 Long position				
（6）其他（请列明） Other (specify)				
（a）空头头寸 Short position				
（b）多头头寸 Long position				

四、备忘录

IV. Memo items

（1）按标准的频率和时效列报 To be reported with standard periodicity and timeliness:	
（a）与汇率指数挂钩的短期本币债务 short-term domestic currency debt indexed to the exchange rate	
（b）以外币标价并以其他方法（如以本币）结算的金融工具 financial instruments denominated in foreign currency and settled by other means (e.g., in domestic currency)	
衍生工具（远期合约、期货或期权合约） derivatives (forwards, futures, or options contracts)	
空头头寸 Short position	
多头头寸 long positions	
其他工具 other instruments	
（c）被抵押资产 pledged assets	
列入储备资产 included in reserve assets	
列入其他外币资产 included in other foreign currency assets	
（d）已借出或用于回购交易的证券 securities lent and on repo	
已借出或用于回购交易且列入部分一的证券 lent or repoed and included in Section I	
已借出或用于回购交易但未列入部分一的证券 lent or repoed but not included in Section I	-240.67
已借入或购入且列入部分一的证券 borrowed or acquired and included in Section I	
已借入或购入但未列入部分一的证券 borrowed or acquired but not included in Section I	607.17
（e）金融衍生工具资产(净额，按市值计算) financial derivative assets (net, marked to market)	2.05
远期 forwards	5.71
期货 futures	0.82
掉期 swaps	-4.48
期权 options	
其他 other	
（f）剩余期限1年以上的衍生工具（远期合约、期货或期权合约） derivatives (forward, futures, or options contracts) that have a residual	
外币对本币的远期合约和期货合约的空头头寸和多头头寸总额（包括货币互换合约的远期交易部分） 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）空头头寸（-） short positions (–)	
（b）多头头寸（+） long positions (+)	
外币对本币期权的空头头寸和多头头寸总额 aggregate short and long positions of options in foreign currencies vis-à-vis the domestic currency	
（a）空头头寸 short positions	
（i）买入看跌期权 bought puts	
（ii）卖出看涨期权 written calls	
（b）多头头寸 long positions	
（i）买入看涨期权 bought calls	
（ii）卖出看跌期权 written puts	
（2）每年至少公布一次的数据 To be disclosed at least once a year:	
（a）储备的货币构成（按货币组） currency composition of reserves (by groups of currencies)	
特别提款权篮子内的货币 currencies in SDR basket	
特别提款权篮子以外的货币 currencies not in SDR basket	
按个别货币分类（可选择不列出） by individual currencies (optional)	