

# 国际储备与外币流动性数据模板

## Template on International Reserves and Foreign Currency Liquidity

2016年3月31日  
As at Mar 31 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)

|  | (亿美元)<br>100million USD | (亿SDR)<br>100million SDR |
|--|-------------------------|--------------------------|
| <b>A. 官方储备资产</b><br>Official reserve assets  | 33,054.45               | 23,462.51                |
| (1) 外汇储备（可兑换外币）<br>Foreign currency reserves (in convertible foreign currencies)                 | 32,125.79               | 22,803.34                |
| (a) 证券<br>Securities   | 31,850.61               | 22,608.01                |
| 其中：总部设在报告国但办事处位于国外的发行人<br><i>of which: issuer headquartered in reporting country but located</i> |                         |                          |
| (b) 货币和存款总额，存放于以下机构：<br>Total currency and deposits with:  | 275.18                  | 195.33                   |
| (i) 其他国家的中央银行、国际清算银行和基金组织<br>other national central banks, BIS and IMF                           | 10.65                   | 7.56                     |
| (ii) 总部设在报告国的银行<br>banks headquartered in the reporting country                                  | 72.94                   | 51.78                    |
| 其中：办事处位于国外的银行<br><i>of which: located abroad</i>   | 72.94                   | 51.78                    |
| (iii) 总部设在报告国以外的银行<br>banks headquartered outside the reporting country                          | 191.59                  | 135.99                   |
| 其中：办事处位于报告国的银行<br><i>of which: located in the reporting country</i>                              |                         |                          |
| (2) 基金组织储备头寸<br>IMF reserve position   | 107.24                  | 76.12                    |
| (3) 特别提款权<br>SDRs  | 104.85                  | 74.42                    |
| (4) 黄金（包括黄金存款和适用情况下的黄金掉期）<br>Gold (including gold deposits and, if appropriate, gold swapped)    | 714.85                  | 507.41                   |
| 以盎司计算的纯金数量（百万盎司）<br>volume in millions of fine troy ounces                                       | 57.79                   | 57.79                    |
| (5) 其他储备资产（请列明）<br>Other reserve assets (specify)  | 1.72                    | 1.22                     |
| 金融衍生产品<br>financial derivatives  | 1.72                    | 1.22                     |
| 对非银行非居民单位的贷款<br>loans to nonbank nonresidents  |                         |                          |
| 其他<br>other  |                         |                          |
| <b>B. 其他外币资产（请列明）</b><br>Other foreign currency assets (specify)                                 | 2,025.37                | 1,437.64                 |
| 未列入官方储备资产的证券<br>securities not included in official reserve assets                               | 1,967.34                | 1,396.44                 |
| 未列入官方储备资产的存款<br>deposits not included in official reserve assets                                 |                         |                          |
| 未列入官方储备资产的贷款<br>loans not included in official reserve assets                                    | 52.82                   | 37.50                    |
| 未列入官方储备资产的金融衍生工具<br>financial derivatives not included in official reserve assets                | 5.21                    | 3.70                     |
| 未列入官方储备资产的黄金<br>gold not included in official reserve assets                                     |                         |                          |
| 其他<br>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<br>Total  |               | 按期限（剩<br>Maturity breakdown |                          |                               |
|--|-----------------|--------------|---------------|-----------------------------|--------------------------|-------------------------------|
|  |                 |              |               | 1个月或1个月以下<br>Up to 1 month  |                          | 1个月以上<br>More than 1<br>month |
|  |                 | （亿美元）<br>USD | （亿SDR）<br>SDR | （亿美元）<br>100million USD     | （亿SDR）<br>100million SDR | （亿美元）<br>100million USD       |
| 1. 外币贷款、证券和存款<br>Foreign currency loans, securities, and deposits  |                 | -23.38       | -16.60        | -1.07                       | -0.76                    | -6.04                         |
| 流出（-）<br>outflows (-)  | 本金<br>Principal | -47.23       | -33.52        | -3.06                       | -2.17                    | -12.25                        |
|  | 利息<br>Interest  | -10.32       | -7.33         | -0.53                       | -0.38                    | -2.18                         |
| 流入（+）<br>inflows (+)   | 本金<br>Principal | 34.17        | 24.25         | 2.51                        | 1.78                     | 8.39                          |
|  | 利息<br>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）<br>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（-）<br>Short positions (-)   |                 | -289.00      | -205.14       |                             |                          |                               |
| (b) 多头头寸（+）<br>Long positions (+)  |                 | 14.81        | 10.51         | 6.79                        | 4.82                     | 8.02                          |
| 3. 其他（请列明）<br>Other (specify)  |                 |              |               |                             |                          |                               |
| 与回购有关的流出（-）<br>outflows related to repos (-)   |                 |              |               |                             |                          |                               |
| 与逆回购有关的流入（+）<br>inflows related to reverse repos (+)   |                 | 311.06       | 220.79        | 311.06                      | 220.79                   |                               |
| 贸易信贷（-）<br>trade credit (-)  |                 |              |               |                             |                          |                               |
| 贸易信贷（+）<br>trade credit (+)  |                 |              |               |                             |                          |                               |
| 其他应付账款（-）<br>other accounts payable (-)  |                 |              |               |                             |                          |                               |
| 其他应收账款（+）<br>other accounts receivable (+)   |                 |              |               |                             |                          |                               |



### 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<br>Total             |                          | 1个月或1<br>Up to 1        |
|---|-------------------------|--------------------------|-------------------------|
|   | (亿美元)<br>100million USD | (亿SDR)<br>100million SDR | (亿美元)<br>100million USD |
| 1. 外币或有负债<br>Contingent liabilities in foreign currency   |                         |                          |                         |
| (a) 一年内到期债务的抵押担保<br>Collateral guarantees on debt falling due within 1 year   |                         |                          |                         |
| (b) 其他或有负债<br>Other contingent liabilities  |                         |                          |                         |
| 2. 含有期权的外币证券（含看跌期权的债券）<br>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：<br>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<br>other national monetary authorities, BIS, IMF, and other international organizations   |                         |                          |                         |
| 其他国家货币当局（+）<br>other national monetary authorities (+)  |                         |                          |                         |
| 国际清算银行（+）<br>BIS (+)  |                         |                          |                         |
| 基金组织（+）<br>IMF (+)  |                         |                          |                         |
| 其他国际组织（+）<br>other international organizations (+)  |                         |                          |                         |
| (b) 总部设在报告国的银行和其他金融机构（+）<br>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（+）<br>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：<br>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<br>other national monetary authorities, BIS, IMF, and other international organizations   |                         |                          |                         |
| 其他国家货币当局（-）<br>other national monetary authorities (-)  |                         |                          |                         |
| 国际清算银行（-）<br>BIS (-)  |                         |                          |                         |
| 基金组织（-）<br>IMF (-)  |                         |                          |                         |
| 其他国际组织（-）<br>other international organizations (-)  |                         |                          |                         |
| (b) 总部设在报告国的银行和其他金融机构（-）<br>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（-）<br>banks and other financial institutions headquartered outside the reporting country (-)      |                         |                          |                         |

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





## 四、备忘录

## IV. Memo items

|  | (亿美元)<br>100million USD | (亿SDR)<br>100million SDR |
|--|-------------------------|--------------------------|
| (1) 按标准的频率和时效列报<br>To be reported with standard periodicity and timeliness:  |                         |                          |
| (a) 与汇率指数挂钩的短期本币债务<br>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<br>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)<br>derivatives (forwards, futures, or options contracts)  |                         |                          |
| 空头头寸<br>Short position   |                         |                          |
| 多头头寸<br>long positions   |                         |                          |
| 其他工具<br>other instruments  |                         |                          |
| (c) 被抵押资产<br>pledged assets  |                         |                          |
| 列入储备资产<br>included in reserve assets   |                         |                          |
| 列入其他外币资产<br>included in other foreign currency assets  |                         |                          |
| (d) 已借出或用于回购交易的证券<br>securities lent and on repo   |                         |                          |
| 已借出或用于回购交易且列入部分一的证券<br>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<br>lent or repoed but not included in Section I   | -73.61                  | -52.25                   |
| 已借入或购入且列入部分一的证券<br>borrowed or acquired and included in Section I  |                         |                          |
| 已借入或购入但未列入部分一的证券<br>borrowed or acquired but not included in Section I   | 311.06                  | 220.79                   |
| (e) 金融衍生工具资产(净额, 按市值计算)<br>financial derivative assets (net, marked to market)   | 6.93                    | 4.92                     |
| 远期<br>forwards   | 5.69                    | 4.04                     |
| 期货<br>futures  | 0.14                    | 0.10                     |
| 掉期<br>swaps  | 1.11                    | 0.78                     |
| 期权<br>options  |                         |                          |
| 其他<br>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)<br>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)<br>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(-)<br>short positions (-)   |                         |                          |
| (b) 多头头寸(+)<br>long positions (+)  |                         |                          |
| 外币对本币期权的空头头寸和多头头寸总额<br>aggregate short and long positions of options in foreign currencies vis-à-vis the domestic currency   |                         |                          |
| (a) 空头头寸<br>short positions  |                         |                          |
| (i) 买入看跌期权<br>bought puts  |                         |                          |
| (ii) 卖出看涨期权<br>written calls   |                         |                          |
| (b) 多头头寸<br>long positions   |                         |                          |
| (i) 买入看涨期权<br>bought calls   |                         |                          |
| (ii) 卖出看跌期权<br>written puts  |                         |                          |
| (2) 每年至少公布一次的数据<br>To be disclosed at least once a year:   |                         |                          |
| (a) 储备的货币构成(按货币组)<br>currency composition of reserves (by groups of currencies)  |                         |                          |
| 特别提款权篮子内的货币<br>currencies in SDR basket  |                         |                          |
| 特别提款权篮子以外的货币<br>currencies not in SDR basket   |                         |                          |
| 按个别货币分类(可选择不列出)<br>by individual currencies (optional)   |                         |                          |