

HONG KONG, CHINA
DATA TEMPLATE ON INTERNATIONAL RESERVES / FOREIGN CURRENCY LIQUIDITY
AS AT 30 SEPTEMBER 2012
(US\$ million)
中國香港
國際儲備及外匯流動性數據範本
2012年9月30日
(百萬美元)

I. Official reserve assets and other foreign currency assets (approximate market value)
官方儲備資產及其他外幣資產 (大約市值)

A. Official reserve assets <i>(Note 1)</i> 官方儲備資產 (註1)	301,223
(1) Foreign currency reserves (in convertible foreign currencies) 外匯儲備 (可自由兌換的外幣)	291,210
(a) Securities <i>(Note 2)</i> 證券 (註2)	261,776
<i>of which: issuer headquartered in Hong Kong but located abroad</i> 其中：總部設於香港但辦事處位於海外的發行人	0
(b) total currency and deposits with: 存放於以下機構的貨幣及存款總額：	29,434
(i) other national central banks, BIS and IMF <i>(Note 3)</i> 其他國家中央銀行、國際結算銀行及國際貨幣基金組織 (註3)	15,503
(ii) banks headquartered in Hong Kong <i>(Note 4)</i> 總部設於香港的銀行 (註4)	9,262
<i>of which: located abroad</i> 其中：辦事處位於海外的銀行	0
(iii) banks headquartered outside Hong Kong <i>(Note 4)</i> 總部設於香港以外的銀行 (註4)	4,669
<i>of which: located in Hong Kong</i> 其中：辦事處位於香港的銀行	4,367
(2) IMF reserve position <i>(Note 5)</i> 在國際貨幣基金組織的儲備資產 (註5)	57
(3) SDRs 特別提款權	
(4) gold (including gold deposits and, if appropriate, gold swapped) 黃金 (包括黃金存款及 (如適用) 黃金掉期)	119
— <i>volume in fine troy ounces (66,798 ounces at US\$1,781.00)</i> 純金數量 (66,798 安士純金, 每安士 1,781.00 美元)	0
(5) other reserve assets (specify) 其他儲備資產 (請註明)	9,837
— financial derivatives <i>(Note 6)</i> 金融衍生工具 (註6)	-83
— loans to nonbank nonresidents 提供予非銀行非常駐機構的貸款	0
— other <i>(Note 7)</i> 其他 (註7)	9,920
B. Other foreign currency assets (specify) <i>(Note 8)</i> 其他外幣資產 (請註明) (註8)	29
— securities not included in official reserve assets 不包括在官方儲備內的證券	
— deposits not included in official reserve assets 不包括在官方儲備內的存款	21
— loans not included in official reserve assets 不包括在官方儲備內的貸款	
— financial derivatives not included in official reserve assets 不包括在官方儲備內的金融衍生工具	
— gold not included in official reserve assets 不包括在官方儲備內的黃金	
— other 其他	8

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

預先設定的外幣資產短期流出淨額（面值）

		Total	Maturity breakdown (residual maturity)		
			按期限分類（剩餘期限）		
			Up to 1 month	More than 1 and up to 3 months	More than 3 months and up to 1 year
		總額	1 個月或以下	1個月以上至3個月	3個月以上至1年
1. Foreign currency loans, securities, and deposits 外幣貸款、證券及存款		-64	0	0	-64
— outflows (-)	Principal 本金	0	0	0	0
流出資金 (-)	Interest 利息	-64	0	0	-64
— inflows (+)	Principal 本金				
流入資金 (+)	Interest 利息				
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) 外幣與本地貨幣的遠期合約及期貨合約的長短倉總額 （包括貨幣掉期合約的遠期交易部分）		0	0	0	0
(a) Short positions (-) 短倉 (-)		0	0	0	0
(b) Long positions (+) 長倉 (+)		0	0	0	0
3. Other (specify) 其他（請註明）		-24	-24	0	0
— outflows related to repos (-) 因回購協議流出的資金 (-)		0	0	0	0
— inflows related to reverse repos (+) 因反向回購協議流入的資金 (+)					
— trade credit (-) 貿易信貸 (-)					
— trade credit (+) 貿易信貸 (+)					
— other accounts payable (-) 其他應付帳款 (-)		-24	-24	0	0
— other accounts receivable (+) 其他應收帳款 (+)					

III. Contingent short-term net drains on foreign currency assets (nominal value)
外幣資產或有短期流出淨額（面值）

		Maturity breakdown (residual maturity, where applicable) 按期限分類（剩餘期限，如適用）		
		Total 總額	Up to 1 month 1個月或以下	More than 1 and up to 3 months 1個月以上至3個月
1. Contingent liabilities in foreign currency 或有外幣負債	-872	-872		
(a) Collateral guarantees on debt falling due within 1 year 1年內到期的有抵押債務擔保				
(b) Other contingent liabilities (Note 9) 其他或有負債（註9）	-872	-872		
2. Foreign currency securities issued with embedded options (puttable bonds) 發行時附有提早贖回權的外幣證券（可認沽債券）				
3. Undrawn, unconditional credit lines provided by: 由以下機構無條件提供但未提取的信貸額度：				
(a) other national monetary authorities, BIS, IMF, and other international organisations 其他國家貨幣管理當局、國際結算銀行、國際貨幣基金組織及其他國際機構				
— other national monetary authorities (+) 其他國家貨幣管理當局 (+)				
— BIS (+) 國際結算銀行 (+)				
— IMF (+) 國際貨幣基金組織 (+)				
— other international organisations (+) 其他國際機構 (+)				
(b) banks and other financial institutions headquartered in Hong Kong (+) 總部設於香港的銀行及其他金融機構 (+)				
(c) banks and other financial institutions headquartered outside Hong Kong (+) 總部設於香港以外的銀行及其他金融機構 (+)				
4. Undrawn, unconditional credit lines provided to: 無條件提供予下述機構但未被提取的信貸額度：				
(a) other national monetary authorities, BIS, IMF, and other international organisations 其他國家貨幣管理當局、國際結算銀行、國際貨幣基金組織及其他國際機構				
— other national monetary authorities (-) 其他國家貨幣管理當局 (-)				
— BIS (-) 國際結算銀行 (-)				
— IMF (-) 國際貨幣基金組織 (-)				
— other international organisations (-) 其他國際機構 (-)				
(b) banks and other financial institutions headquartered in Hong Kong (-) 總部設於香港的銀行及其他金融機構 (-)				
(c) banks and other financial institutions headquartered outside Hong Kong (-) 總部設於香港以外的銀行及其他金融機構 (-)				
5. Aggregate short and long positions of options in foreign currencies vis-à-vis the domestic currency 外幣與本地貨幣期權的長短倉總額				

(a) Short positions 短倉				
(i) Bought puts 買入認沽期權				
(ii) Written calls 沽出認購期權				
(b) Long positions 長倉				
(i) Bought calls 買入認購期權				
(ii) Written puts 沽出認沽期權				
PRO MEMORIA: In-the-money options 備忘：到價期權				
(1) At current exchange rates 以現行匯率計				
(a) Short position 短倉				
(b) Long position 長倉				
(2) + 5 % (depreciation of 5%) + 5% (如貶值5%)				
(a) Short position 短倉				
(b) Long position 長倉				
(3) - 5 % (appreciation of 5%) - 5% (如升值5%)				
(a) Short position 短倉				
(b) Long position 長倉				
(4) + 10 % (depreciation of 10%) + 10% (如貶值10%)				
(a) Short position 短倉				
(b) Long position 長倉				
(5) - 10 % (appreciation of 10%) - 10% (如升值10%)				
(a) Short position 短倉				
(b) Long position 長倉				
(6) Other (specify) 其他 (請註明)				
(a) Short position 短倉				
(b) Long position 長倉				

IV. Memo items
備忘項目

(1) To be reported with standard periodicity and timeliness: 定期申報:	
(a) short-term domestic currency debt indexed to the exchange rate 與匯率掛鈎的短期本地貨幣債務	
(b) financial instruments denominated in foreign currency and settled by other means (e.g., in domestic currency) 以外幣為單位並以其他方法（如以本地貨幣）交收的金融工具	
— derivatives (forwards, futures or options contracts) 衍生工具（遠期合約、期貨或期權合約）	
— short positions 短倉	
— long positions 長倉	
— other instruments 其他工具	
(c) pledged assets 抵押資產	613
— included in reserve assets (Note 10) 包括在儲備資產內 (註10)	613
— included in other foreign currency assets 包括在其他外幣資產內	
(d) securities lent and on repo 已借出或用作進行回購交易的證券	1,056
— lent or repoed and included in Section I (Note 11) 已借出或用作進行回購交易，並已包括在第I部內 (註11)	-3,561
— lent or repoed but not included in Section I 已借出或用作進行回購交易，但不包括在第I部內	
— borrowed or acquired and included in Section I 借入或購入，並已包括在第I部內	
— borrowed or acquired but not included in Section I (Note 12) 借入或購入，但不包括在第I部內 (註12)	4,617
(e) financial derivative assets (net, marked to market) (Note 13) 金融衍生工具資產（淨額，按市值計算） (註13)	-83
— forwards 遠期	-58
— futures 期貨	-20
— swaps 掉期	0
— options 期權	-5
— other 其他	
(f) derivatives (forward, futures, or options contracts) that have a residual maturity greater than one year. 剩餘期限1年以上的衍生工具（遠期合約、期貨或期權合約）	0
— 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) 外幣與本地貨幣的遠期及期貨合約長短倉總額（包括貨幣掉期合約的遠期交易部分）	0
(a) short positions (-) 短倉(-)	0
(b) long positions (+) 長倉(+)	0
— aggregate short and long positions of options in foreign currencies vis-à-vis the domestic currency 外幣與本地貨幣的期權長短倉總額	

(a) short positions 短倉	
(i) bought puts 買入認沽期權	
(ii) written calls 沽出認購期權	
(b) long positions 長倉	
(i) bought calls 買入認購期權	
(ii) written puts 沽出認沽期權	
(2) To be disclosed at least once a year: 每年最少公布一次的資料:	
(a) currency composition of reserves (by groups of currencies) (Note 14) 儲備內的貨幣組合 (按貨幣組別分類) (註14)	
— currencies in SDR basket 特別提款權籃子內的貨幣	
— currencies not in SDR basket 特別提款權籃子以外的貨幣	
— by individual currencies (optional) 按個別貨幣分類 (可選擇不列出)	

Notes:

註：

- Item I.A "Official reserve assets" represents the data item "International Reserves" that has been disseminated in accordance with the International Monetary Fund's (IMF) Special Data Dissemination Standard (SDDS). The basis for compilation of these statistics for Hong Kong is detailed in the IMF's Dissemination Standards Bulletin Board (DSBB.IMF.ORG) under "Summary Methodology".
第 I.A 項「官方儲備資產」即按照國際貨幣基金組織 (基金組織) 的數據公布特殊標準 (特殊標準) 公布的「國際儲備」。香港編製這些統計數據的基準詳載於基金組織的公布標準公告欄 (DSBB.IMF.ORG)「概要方法」項目內。
- Item I.A(1)(a) "Securities" comprises highly liquid, marketable equity and debt securities.
第 I.A(1)(a) 項「證券」包括流動性及變現性高的股票和債務證券。
- Item I.A(1)(b)(i) "Total currency and deposits with other national central banks, BIS and IMF" comprises deposits with other national central banks, the Bank for International Settlements and the World Bank.
第 I.A(1)(b)(i) 項「存放於其他國家中央銀行、國際結算銀行及國際貨幣基金組織的貨幣及存款總額」包括於其他國家的中央銀行、國際結算銀行及世界銀行的存款。
- Item I.A(1)(b)(ii) and (iii) "Total currency and deposits with banks headquartered in and outside Hong Kong" comprise deposit accounts with commercial banks.
第 I.A(1)(b)(ii) 及 (iii) 項「存放於總部設於香港及香港以外的銀行的貨幣及存款總額」包括於商業銀行開設的存款帳戶。
- Item I.A(2) "IMF reserve position" comprises lending to the IMF under the New Arrangements to Borrow (NAB).
第 I.A(2) 項「在國際貨幣基金組織的儲備資產」為根據《新借貸安排》提供予基金組織的貸款。
- Item I.A(5) "Financial Derivatives" comprises the net marked-to-market value of forward foreign exchange contracts, swap contracts and options contracts, and the unsettled amounts of revaluation gains and losses for futures contracts.
第 I.A(5) 項「金融衍生工具」包括遠期外匯合約、掉期合約及期權合約的淨市值及期貨合約的未交收重估損益金額。
- Item I.A(5) "Other" comprises mainly reverse repurchase agreements (reverse repos), cash placed with brokers for meeting the margin requirements of futures contracts, net receivables/(payables) of unsettled transactions and investments in Asian Bond Funds I & II.
第 I.A(5) 項「其他」主要包括反向回購協議、存放於經紀以符合期貨合約的保證金要求的現金、未交收交易的應收／(應付) 帳項淨額及於亞洲債券基金 I 及 II 的投資。

8. Item I.B "Other foreign currency assets", representing foreign currency assets not included in reserve assets, comprises foreign currency assets held by the HKSAR Government.

第 I.B 項「其他外幣資產」指不包括在儲備資產內的外幣資產，包括香港特別行政區政府持有的外幣資產。

9. Item III.1(b) "Other contingent liabilities" comprises contingent liabilities with respect to the uncalled portion of shares subscribed for the Bank for International Settlements and the Asian Development Bank.

第 III.1(b) 項「其他或有負債」包括有關認購國際結算銀行及亞洲開發銀行股份的未催繳部分的或有負債。

10. Item IV.(1)(c) "Pledged assets included in reserve assets" comprises securities pledged as initial margins for futures contracts.

第 IV.(1)(c) 項「包括在儲備資產內的抵押資產」包括作為期貨合約首期保證金的抵押證券。

11. Item IV.(1)(d) "Securities lent or repoed and included in Section I" comprises securities delivered on securities lending and repo transactions. These securities still remained as assets on the balance sheet. In compliance with an Operational Guideline update issued on 28 September 2000, "securities lent or repoed" are reported with a negative sign.

第 IV.(1)(d) 項「已借出或用作進行回購交易，並已包括在第 I 部內的證券」包括就借出證券及回購協議交付的證券。這些證券在資產負債表內仍然被列為資產。按照2000年9月28日發出的經修訂操作指引，「已借出或用作進行回購交易的證券」在呈報時加上負號 (-)。

12. Item IV.(1)(d) "Securities borrowed or acquired but not included in Section I" comprises securities received from securities lending and reverse repo transactions. These securities are not recognised on the balance sheet of the reporting entity.

第 IV.(1)(d) 項「借入或購入但不包括在第 I 部的證券」包括自借出證券及反向回購協議交易收到的證券。這些證券不會在申報機構的資產負債表內予以確認。

13. Item IV.(1)(e) "Financial derivative assets" comprises the item "Financial Derivatives" reported under I.A(5).

第 IV.(1)(e) 項「金融衍生工具資產」包括在第 I.A(5) 項下申報的「金融衍生工具」。

14. Item IV.(2)(a) "Currency composition of reserves" is disclosed annually. Currency composition as at 31 December is disseminated in the Template for March in the following year.

第 IV.(2)(a) 項「儲備內的貨幣組合」每年公布一次。12月31日的貨幣組合會在下一年3月的範本內公布。

15. The figure "0" is used to designate zero or insignificant positions for the current month. A blank cell indicates that the item is not applicable at present.

「0」代表本月數量為0或極少。空白欄代表有關項目暫時不適用。