

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

Total

		Sep-2015		Oct-2015		Nov-2015		Dec-2015		Jan-2016		Feb-2016		Mar-2016	
		MA	CG	MA	CG	MA	CG	MA	CG	MA	CG	MA	CG	MA	CG
1. Foreign currency loans, securities, and deposits 6		0.00	-7,893.63	0.00	-6,927.49	0.00	-6,532.53	0.00	-153.51	0.00	-1,757.03	0.00	-2,481.38	0.00	-7,591.52
—outflows (-)	Principal	0.00	-7,787.21	0.00	-6,821.73	0.00	-6,426.74	0.00	-43.55	0.00	-1,648.92	0.00	-2,375.76	0.00	-7,486.78
	Interest	0.00	-108.67	0.00	-109.07	0.00	-107.91	0.00	-109.96	0.00	-110.29	0.00	-107.79	0.00	-109.30
—inflows (+)	Principal	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	Interest	0.00	2.24	0.00	3.31	0.00	2.12	0.00	0.00	0.00	2.18	0.00	2.18	0.00	4.55
2. Aggregate short and long positions in forwards and futures in foreign currencies vis-à-vis the domestic currency (including the forward leg of															
(a) Short positions (-)		-8,303.66	0.00	-8,270.46	0.00	-8,243.16	0.00	-8,290.45	0.00	-8,283.91	0.00	-7,843.72	0.00	-7,499.30	0.00
(b) Long positions (+)		0.00	105.31	0.00	105.76	0.00	104.73	0.00	106.69	0.00	107.02	338.62	106.70	128.65	108.16
3. Other (specify)		-228.54	0.00	-103.56	0.00	-153.40	0.00	-154.60	0.00	-3.28	0.00	0.00	0.00	-210.62	0.00
—outflows related to repos (-)		-243.11	0.00	-103.56	0.00	-153.40	0.00	-154.60	0.00	0.00	0.00	0.00	0.00	-210.62	0.00
—inflows related to reverse repos (+)		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
—trade credit (-)															
—trade credit (+)															
—other accounts payable (-)		-275.59	0.00	-2.20	0.00	-395.65	0.00	-606.41	0.00	-1,200.11	0.00	-314.66	0.00	-89.94	0.00
—other accounts receivable (+)		290.16	0.00	2.20	0.00	395.65	0.00	606.41	0.00	1,196.83	0.00	314.66	0.00	89.94	0.00

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

Up to 1 month

		Sep-2015		Oct-2015		Nov-2015		Dec-2015		Jan-2016		Feb-2016		Mar-2016	
		MA	CG	MA	CG	MA	CG	MA	CG	MA	CG	MA	CG	MA	CG
1. Foreign currency loans, securities, and deposits 6		0.00	-7,530.66	0.00	-2,290.43	0.00	-6,436.26	0.00	-2.18	0.00	-200.93	0.00	-958.14	0.00	-7,474.25
—outflows (-)	Principal	0.00	-7,532.90	0.00	-2,291.54	0.00	-6,426.74	0.00	0.00	0.00	-200.93	0.00	-935.28	0.00	-7,476.53
	Interest	0.00	0.00	0.00	0.00	0.00	-11.64	0.00	-2.18	0.00	0.00	0.00	-22.86	0.00	-2.28
—inflows (+)	Principal	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	Interest	0.00	2.24	0.00	1.10	0.00	2.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4.55
2. Aggregate short and long positions in forwards and futures in foreign currencies vis-à-vis the domestic currency (including the forward leg of															
(a) Short positions (-)		-2,746.98	0.00	-2,724.50	0.00	-3,015.02	0.00	-2,530.14	0.00	-2,816.27	0.00	-3,128.12	0.00	-2,772.25	0.00
(b) Long positions (+)		0.00	0.00	0.00	0.00	0.00	8.46	0.00	3.27	0.00	0.00	214.49	22.86	128.65	2.28
3. Other (specify)		-228.54	0.00	-103.56	0.00	-153.40	0.00	-154.60	0.00	-3.28	0.00	0.00	0.00	-210.62	0.00
—outflows related to repos (-)		-243.11	0.00	-103.56	0.00	-153.40	0.00	-154.60	0.00	0.00	0.00	0.00	0.00	-210.62	0.00
—inflows related to reverse repos (+)		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
—trade credit (-)															
—trade credit (+)															
—other accounts payable (-)		-275.59	0.00	-2.20	0.00	-395.65	0.00	-606.41	0.00	-1,200.11	0.00	-314.66	0.00	-89.94	0.00
—other accounts receivable (+)		290.16	0.00	2.20	0.00	395.65	0.00	606.41	0.00	1,196.83	0.00	314.66	0.00	89.94	0.00

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 categories I, II, and III of the template. Financial instruments denominated in foreign currency and settled in other ways (e.g., 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 notional value of derivatives should be shown in the same format as for the nominal/notional values of forwards/futures in Section II and 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.