TAIWAN ROC

DATA TEMPLATE ON INTERNATIONAL RESERVES AND FOREIGN CURRENCY LIQUIDITY

AS AT 30 June 2022 (US$ million)

I. Official reserve assets and other foreign currency assets
官方準備資產及其他外幣資產

A. Official reserve assets **官方準備資產**	554,156
(1) Foreign currency reserves (in convertible foreign currencies) 外匯存底（可自由兌換的外幣）	548,963
(a) Securities 證券	515,406
of which: issuer headquartered in Taiwan but located abroad 其中：總行設於台灣但分行位於海外的發行人	
(b) total currency and deposits 存款	33,557
(2) IMF reserve position 在國際貨幣基金組織的準備資產	
(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）黃金交換）	5,193
— *volume in millions of fine troy ounces* 黃金數量	13.62
(5) other reserve assets (specify) 其他準備資產（請註明）	
— financial derivatives 金融衍生工具	
— loans to nonbank nonresidents 提供予非銀行非居民的貸款	
— other 其他	
B. Other foreign currency assets (specify) **其他外幣資產（請註明）**	42,332
— securities not included in official reserve assets 不包括在官方準備內的證券	
— deposits not included in official reserve assets 不包括在官方準備內的存款	38,727
— loans not included in official reserve assets 不包括在官方準備內的放款	
— financial derivatives not included in official reserve assets 不包括在官方準備內的金融衍生工具	
— gold not included in official reserve assets 不包括在官方準備內的黃金	
— other 其他	3,605

II. Predetermined short-term net drains on foreign currency assets
外幣資產預定短期流出淨額

			Maturity breakdown (residual maturity) 按期限分類（剩餘期限）		
2022/6/30		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	More than 3 months and up to 1 year 3個月以上至1年
1. Foreign currency loans, securities, and deposits 外幣貸款、證券及存款		7,040	5,761	1,279	
— outflows (-) 流出資金 (-)	Principal 本金	-428	-428		
	Interest 利息				
— inflows (+) 流入資金 (+)	Principal 本金	7,453	6,180	1,273	
	Interest 利息	15	9	6	
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（包括貨幣交換合約的遠期交易部分）		87,859	26,097	35,464	26,298
(a) Short positions (-) 短倉 (-)					
(b) Long positions (+) 長倉 (+)		87,859	26,097	35,464	26,298
3. Other (specify) 其他（請註明）					
— outflows related to repos (-) 因附買回協議流出的資金 (-)					
— inflows related to reverse repos (+) 因附賣回協議流入的資金 (+)					
— trade credit (-) 貿易信貸 (-)					
— trade credit (+) 貿易信貸 (+)					
— other accounts payable (-) 其他應付帳款 (-)					
— other accounts receivable (+) 其他應收帳款 (+)					

III. Contingent short-term net drains on foreign currency assets
或有短期流出淨額

		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	More than 3 months and up to 1 year 3個月以上至1年
1. Contingent liabilities in foreign currency 或有負債				
(a)Collateral guarantees on debt falling due within 1 year 1年內到期的抵押保證債務				
(b)Other contingent liabilities 其他負債				
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 （可賣回債券）				
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、國際清算銀行、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 (+) 國際清算銀行 (+)				
— 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 Taiwan (+) 總部設於台灣的銀行及其他金融機構 (+)				
(c) banks and other financial institutions headquartered outside Taiwan (+) 總部設於台灣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、國際青算銀行、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 (-) 國際青算銀行 (-)				
— 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 Taiwan (-) 總部設於台灣的銀行及其他金融機構 (-)				
(c) banks and other financial institutions headquartered outside Taiwan (-) 總部設於台灣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 外幣與本地貨幣選擇權的長短倉總額				
(a) Short positions 短倉				
(i) Bought puts 買入賣權				
(ii) Written calls 賣出買權				
(b) Long positions 長倉				
(i) Bought calls 買入賣權				
(ii) Written puts 賣出買權				
PRO MEMORIA: In-the-money options **備忘：價內選擇權**				
(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 與匯率連結的短期國幣債務	
(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（例如國幣）交割之金融工具	
— derivatives (forwards, futures or options contracts) 衍生工具（遠期合約、期貨或選擇權合約）	
— short positions 短倉	
— long positions 長倉	
— other instruments 其他工具	
(c) pledged assets 抵押資產	
— included in reserve assets 包括在準備資產內	
— included in other foreign currency assets 包括在其他外幣資產內	
(d) securities lent and on repo 已借出或用作進行附買回交易的債券	-13,361
— lent or repoed and included in Section I 已借出或用作進行附買回交易，並已包括在第 I 部內	
— lent or repoed but not included in Section I 已借出或用作進行附買回交易，但不包括在第 I 部內	-13,361
— 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 借入或購入，但不包括在第 I 部內	
(e) financial derivative assets (net, marked to market) 金融衍生工具資產（淨額，按市值計算）	
— forwards 遠期	
— futures 期貨	
— swaps 交換	
— options 選擇權	
— 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、期貨或選擇權合約）	
— 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（包括貨幣交換合約的遠期交易部分）	
(a) short positions (–) 短倉 (–)	
(b) long positions (+) 長倉(+)	
— aggregate short and long positions of options in foreign currencies vis-à-vis the domestic currency 外幣與國幣的選擇權長短倉總額	
(a) short positions 短倉	
(i) bought puts 買入賣權	
(ii) written calls 賣出買權	
(b) long positions 長倉	
(i) bought calls 買入買權	
(ii) written puts 賣出賣權	

Note:

1. Item I.A(1)(a) Debt Securities held to maturity are valued at amortized cost.
2. Item I.A(4) "Gold" is reported at cost.
3. Item I.B "Other" comprises accrued interest and other receivables.
4. Item II.2(b) "Long positions" refers to forward leg of foreign exchange swap.
5. Item IV.(1)(d) "Securities lent or repoed but not included in Section I" refers to securities collateral in repo transactions.
6. The figure "0" is used to designate insignificant positions. A blank cell indicates that the item is not applicable at present.