





(For Official Use Only)

# under the Banking Ordinance and the Monetary Statistics Ordinance

# FOREIGN CURRENCY POSITION OF AN AUTHORIZED INSTITUTION

As at .....(last day of the month)

Name of Authorized Institution

Date of Submission

## The Banking Ordinance and the Monetary Statistics Ordinance

Return required under section 63(2) of the Banking Ordinance and sections 3(2) of the Monetary Statistics Ordinance to be submitted to the Monetary Authority not later than 21 days after the last day of each calendar month.

Note: This return is to be prepared in accordance with the completion instructions issued by the Monetary Authority.

We certify that this return is, to the best of our knowledge and belief, correct.

Chief Accountant

Chief Executive

Name

Name

Name and telephone number of responsible person who may be contacted by the Monetary Authority in case of any query.

Name

Telephone Number

MA(BS)6(Rev.98)

## Part I - Foreign Currency Position (excluding options)

(HK\$ million)

Currency				Positions of Ho	ng Kong offices			Net long (short) position (b)			
		Spot assets	Spot liabilities	Forward purchases	Forward sales	Net long (short) position	Structural assets (liabilities) (a)	Overseas branches	Subsidiaries (c)	Consolidated position	Consolidated structural assets (liabilities)
			2	3	4	5(=1-2+3-4)	6	7	8	9(=5+7+8)	10
US dollars	USD										
Pound sterling	GBP										
Japanese yen	JPY										
Euro	EUR										
Canadian dollars	CAD										
Swiss francs	CHF										
Australian dollars	AUD										
Singapore dollars	SGD										
New Zealand dollars	NZD										
Gold	GOL										
Foreign currencies not sep specified above	parately										
Hong Kong dollars	HKD										
Sum of net long/short positions											
USD/HKD position											
Adjusted sum of net long/ short positions											

(a)

(b)

Report the structural positions booked in the Hong Kong offices only. Columns 7 to 10 are for completion by locally incorporated institutions only. Banking subsidiaries and others substantially involved in foreign exchange trading. (c)

# Part II(a) - Foreign Currency Position (Including options - "Model User" Approach)

Section A

Currency		Net long (short) position	Adjusted options position 12	Net long (short) position including options 13(=11+12)		
US dollars	USD					
Pound sterling	GBP					
Japanese yen	JPY					
Euro	EUR					
Canadian dollars	CAD					
Swiss francs	CHF					
Australian dollars	AUD					
Singapore dollars	SGD					
New Zealand dollars	NZD					
Gold	GOL					
Foreign currencies not se specified above	parately					
Hong Kong dollars	HKD					
Sum of net long/short pos	sitions					
USD/HKD position			Total USD/HKD position			
Adjusted sum of net long positions	/short					

Section B

Options	written	Options held			
Potential purchases	Potential sales	Potential purchases	Potential sales		
14	15	16	17		

(HK\$ million)

#### Part II(b) -Foreign Currency Position (Including options - "Worst Case" Approach)

Section A

Section I	3
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(HK\$ million)

Currency			Options	written	Potential open positions including options		
		Net long (short) position	Potential purchases (+)	Potential sales (-)	Potential long	Potential short	
		11	12	13	14	15	
US dollars	USD						
Pound sterling	GBP						
Japanese yen	JPY						
Euro	EUR						
Canadian dollars	CAD						
Swiss francs	CHF						
Australian dollars	AUD						
Singapore dollars	SGD						
New Zealand dollars	NZD						
Gold	GOL						
Foreign currencies not separately specified al	Foreign currencies not separately specified above						
Hong Kong dollars	HKD						
Sum of net long/short positions			Maximum potential open position				
USD/HKD position			Total USD/HKD position				
Adjusted sum of net long/ short positions			Adjusted potential position	long/short			

Options	written	Options held			
Potential purchases			Potential sales		
16	17	18	19		

### Part III - Exception Reports

Currency		Net long (short) positions/Net or potential open positions including options							
		Date:	Date:	Date:	Date:	Date:	Date:	Date:	Date:
US dollars	USD								
Pound sterling	GBP								
Japanese yen	JPY								
Euro	EUR								
Canadian dollars	CAD								
Swiss francs	CHF								
Australian dollars	AUD								
Singapore dollars	SGD								
New Zealand dollars	NZD								
Gold	GOL								
Foreign currencies not sepa specified above	arately								
Hong Kong dollars	HKD								
Sum of net long/short posit maximum potential open j	ions/ position								
USD/HKD position									
Adjusted sum of net long/ short Adjusted potential long/short	t positions/ position								