



**Data Template on International Reserves
and Foreign Currency Liquidity of the Republic of Moldova
as of July 31, 2010**

**I. Official reserve assets and other foreign currency assets
(approximate market value) (\$US million)**

| | |
|--|----------|
| A. Official reserve assets | 1,507.52 |
| 1) Foreign currency reserves (in convertible foreign currencies) | 1,505.75 |
| a) Securities | 863.65 |
| of which: issuer headquartered in reporting country but located abroad | |
| b) total currency and deposits with: | 642.10 |
| i) other national central banks, BIS and IMF | 56.74 |
| ii) banks headquartered in the reporting country | |
| of which: located abroad | |
| iii) banks headquartered outside the reporting country | 585.36 |
| of which: located in the reporting country | |
| 2) IMF reserve position | 0.01 |
| 3) SDRs | 1.76 |
| 4) Gold (including gold deposits and, if appropriate, gold swapped) | |
| – volume in fine troy ounces | |
| 5) other reserve assets (specify) | |
| – financial derivatives | |
| – loans to nonbank nonresidents | |
| – other | |
| B. Other foreign currency assets (specify) | |
| – securities not included in official reserve assets | |
| – deposits not included in official reserve assets | |
| – loans not included in official reserve assets | |
| – financial derivatives not included in official reserve assets | |
| – gold not included in official reserve assets | |
| – other | |

**II. Predetermined short-term net drains on foreign currency assets
(nominal value) (\$US million)**

| | Total | Maturity breakdown (residual maturity) | | |
|---|---------|---|---|--|
| | | Up to 1 month | More than 1 month and up to 3 months | More than 3 months and up to 1 year |
| 1. Foreign currency loans, securities, and deposits | -150.70 | -77.20 | -14.69 | -58.81 |
| – outflows (–) | | | | |
| Principal | -133.74 | -74.72 | -11.19 | -47.83 |
| Interest | -16.96 | -2.48 | -3.50 | -10.98 |
| – inflows (+) | | | | |
| Principal | | | | |
| Interest | | | | |
| 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) | | | | |
| (a) Short positions (–) | | | | |
| (b) Long positions (+) | | | | |
| 3. Other (specify) | | | | |
| – outflows related to repos (–) | | | | |
| – inflows related to reverse repos (+) | | | | |
| – trade credit (–) | | | | |
| – trade credit (+) | | | | |
| – other accounts payable (–) | | | | |
| – other accounts receivable (+) | | | | |



III. Contingent short-term net drains on foreign currency assets (nominal value)

| | Total | Maturity breakdown (residual maturity) | | |
|--|---------|--|--------------------------------------|-------------------------------------|
| | | Up to 1 month | More than 1 month and up to 3 months | More than 3 months and up to 1 year |
| 1. Contingent liabilities in foreign currency | -110.27 | -108.57 | -0.85 | -0.85 |
| (a) Collateral guarantees on debt falling due within 1 year | -1.70 | | -0.85 | -0.85 |
| (b) Other contingent liabilities | -108.57 | -108.57 | | |
| 2. Foreign currency securities issued with embedded options (puttable bonds) | | | | |
| 3. Undrawn, unconditional credit lines provided by: | | | | |
| (a) other national monetary authorities, BIS, IMF, and other international organizations | | | | |
| – other national monetary authorities (+) | | | | |
| – BIS (+) | | | | |
| – IMF (+) | | | | |
| – other international organizations (+) | | | | |
| (b) banks and other financial institutions headquartered in the reporting country (+) | | | | |
| (c) banks and other financial institutions headquartered outside the reporting country (+) | | | | |
| 4. Undrawn, unconditional credit lines provided to: | | | | |
| (a) other national monetary authorities, BIS, IMF, and other international organizations | | | | |
| – other national monetary authorities (-) | | | | |
| – BIS (-) | | | | |
| – IMF (-) | | | | |
| – other international organizations (-) | | | | |
| (b) banks and other financial institutions headquartered in reporting country (-) | | | | |
| (c) banks and other financial institutions headquartered outside the reporting country (-) | | | | |



| | Total | Maturity breakdown (residual maturity) | | |
|--|-------|--|--------------------------------------|-------------------------------------|
| | | Up to 1 month | More than 1 month and up to 3 months | More than 3 months and up to 1 year |
| 5. Aggregate short and long positions of options in foreign currencies vis-à-vis the domestic currency | | | | |
| (a) Short positions | | | | |
| (i) Bought puts | | | | |
| (ii) Written calls | | | | |
| (b) Long positions | | | | |
| (i) Bought calls | | | | |
| (ii) Written puts | | | | |
| PRO MEMORIA: In-the-money options | | | | |
| (1) At current exchange rates | | | | |
| (a) Short position | | | | |
| (b) Long position | | | | |
| (2) + 5 % (depreciation of 5%) | | | | |
| (a) Short position | | | | |
| (b) Long position | | | | |
| (3) - 5 % (appreciation of 5%) | | | | |
| (a) Short position | | | | |
| (b) Long position | | | | |
| (4) +10 % (depreciation of 10%) | | | | |
| (a) Short position | | | | |
| (b) Long position | | | | |
| (5) -10 % (appreciation of 10%) | | | | |
| (a) Short position | | | | |
| (b) Long position | | | | |
| (6) Other (specify) | | | | |
| (a) Short position | | | | |
| (b) Long position | | | | |

IV. Memo items (USD million)

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|--|----------|
| (1) To be reported with standard periodicity and timeliness: | |
| (a) short-term domestic currency debt indexed to the exchange rate | |
| (b) financial instruments denominated in foreign currency and settled by other means (e.g., in domestic currency) | |
| – derivatives (forwards, futures or options contracts) | |
| – short positions | |
| – long positions | |
| – other instruments | |
| (c) pledged assets | |
| – included in reserve assets | |
| – included in other foreign currency assets | |
| (d) securities lent and on REPO | |
| – lent or REPO-ed and included in Section I | |
| – lent or REPO-ed but not included in Section I | |
| – borrowed or acquired and included in Section I | |
| – borrowed or acquired but not included in Section I | |
| (e) financial derivative assets (net, marked to market) | |
| – forwards | |
| – futures | |
| – swaps | |
| – options | |
| – other | |
| (f) derivatives (forward, futures, or options contracts) that have a residual maturity greater than one year | |
| – 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) short positions (–) | |
| (b) long positions (+) | |
| – aggregate short and long positions of options in foreign currencies vis-à-vis the domestic currency | |
| (a) short positions | |
| (i) bought puts | |
| (ii) written calls | |
| (b) long positions | |
| (i) bought calls | |
| (ii) written puts | |
| (2) To be disclosed less frequently: | |
| (a) currency composition of reserves (by groups of currencies) | 1,507.52 |
| – currencies in SDR basket | 1,507.50 |
| – currencies not in SDR basket | 0.02 |
| – by individual currencies (optional) | |