



Consolidated open foreign exchange position of the banking system for July 2010 (Moldovan lei)

(Moldovan Lei)		Data including assets and liabilities indexed to foreign currency exchange rate		
		Balance		Weights of monthly average
		end of the month	monthly average	
<b>A.</b>	<b>Total Foreign Exchange Assets (A.1+A.2+A.3)</b>	<b>17,517,106,972</b>	<b>17,662,859,286</b>	<b>100.0%</b>
	<b>Total Balance-Sheet Foreign Exchange Assets (A.1+A.3)</b>	<b>17,181,868,217</b>	<b>17,343,658,234</b>	<b>98.2%</b>
	<b>Total Balance-Sheet Assets in foreign currency (excluding the regulatory position)</b>	<b>16,436,239,556</b>	<b>16,598,240,601</b>	<b>94.0%</b>
	<i>o/w</i>			
1	Foreign Currency Liquidity	<b>4,541,432,136</b>	<b>4,567,560,512</b>	<b>25.9%</b>
(i)	Cash	1,045,788,840	933,464,735	5.3%
(ii)	"Nostro" accounts opened abroad	1,360,083,668	1,392,662,232	7.9%
(iii)	Placements abroad of licensed banks	1,048,042,328	1,270,335,964	7.2%
(iv)	Overnight placements and credits	1,036,029,688	951,043,029	5.4%
(v)	Securities	51,487,612	20,054,552	0.1%
2	Extended credits in foreign currency	10,361,224,829	10,435,026,522	59.1%
3	Required foreign currency reserves placed with NBM	1,332,100,423	1,329,209,678	7.5%
4	Other balance-sheet assets in foreign currency	201,482,168	266,443,889	1.5%
<b>A.2</b>	<b>Total Foreign Currency Contingent Assets (Off-Balance-Sheet)</b>	<b>335,238,755</b>	<b>319,201,052</b>	<b>1.8%</b>
	<i>o/w</i>			
1	Forward purchases in foreign currency	185,194,514	158,622,678	0.9%
2	Other off-balance-sheet assets in foreign currency	150,044,241	160,578,374	0.9%
<b>A.3</b>	<b>Total Assets indexed to foreign currency exchange rate</b>	<b>745,628,661</b>	<b>745,417,633</b>	<b>4.2%</b>
	<i>o/w</i>			
	Provided indexed loans	741,631,446	743,396,831	4.2%
	Other indexed assets	3,997,215	2,020,802	0.0%
<b>B.</b>	<b>Total Foreign Exchange Liabilities (B.1+B.2+B.3)</b>	<b>17,148,542,525</b>	<b>17,323,662,464</b>	<b>100.0%</b>
	<b>Total Balance-Sheet Foreign Exchange Liabilities (B.1+B.3)</b>	<b>16,907,287,054</b>	<b>17,072,130,357</b>	<b>98.5%</b>
	<b>Total Balance-Sheet Liabilities in foreign currency (excluding the regulatory position)</b>	<b>16,907,149,745</b>	<b>17,071,983,289</b>	<b>98.5%</b>
	<i>o/w</i>			
1	"Loro" accounts in foreign currency of foreign banks	6,413,764	8,383,527	0.0%
2	Foreign bank's foreign currency time deposits	1,035,475,270	1,033,784,492	6.0%
3	Client's foreign currency time deposits	8,552,775,327	8,580,341,268	49.5%
4	Other client's foreign currency deposits	3,497,666,132	3,530,400,161	20.4%
5	Credits received in foreign currency	3,311,657,461	3,384,892,085	19.5%
6	Other balance-sheet liabilities in foreign currency	503,161,791	534,181,756	3.1%
<b>B.2</b>	<b>Total Foreign Currency Contingent Liabilities (off-balance-sheet)</b>	<b>241,255,471</b>	<b>251,532,107</b>	<b>1.5%</b>
	<i>o/w</i>			
1	Forward sales in foreign currency	169,734,025	170,517,853	1.0%
2	Other off-balance-sheet liabilities in foreign currency	71,521,446	81,014,254	0.5%
<b>B.3</b>	<b>Total Liabilities indexed to foreign currency exchange rate</b>	<b>137,309</b>	<b>147,068</b>	<b>0.0%</b>
	<i>o/w</i>			
	Received indexed loans	0	0	0.0%
	Other indexed liabilities	137,309	147,068	0.0%
<b>C.</b>	<b>The value of Open Foreign Exchange Position</b>			
1	<b>Long</b>	<b>390,892,404</b>	<b>401,295,556</b>	<b>100.0%</b>
(i)	Euro	69,717,741	52,279,891	13.0%
(ii)	US Dollars	258,183,739	281,612,149	70.2%
(iii)	Russian Rubles	48,525,784	51,826,580	12.9%
(iv)	Romanian Leu	3,989,337	4,196,595	1.1%
(v)	Other foreign currencies	10,475,803	11,380,341	2.8%
2	<b>Short</b>	<b>-22,327,794</b>	<b>-62,141,243</b>	<b>100.0%</b>
(i)	Euro	-14,975,989	-40,579,916	65.3%
(ii)	US Dollars	-4,314,451	-19,353,868	31.2%
(iii)	Russian Rubles	-370,951	-434,110	0.7%
(iv)	Romanian Leu	-157,803	-145,400	0.2%
(v)	Other foreign currencies	-2,508,600	-1,627,949	2.6%
<b>D.</b>	<b>Total Regulatory Capital</b>	<b>6,737,394,907</b>	<b>6,725,948,298</b>	
<b>E.</b>	<b>Open Foreign Exchange Position Ratio (%)</b>			
1	<b>Long</b>			
(i)	Euro	1.03%	0.78%	
(ii)	US Dollars	3.83%	4.19%	
(iii)	Russian Rubles	0.72%	0.77%	
(iv)	Romanian Leu	0.06%	0.06%	
(v)	Other foreign currencies	0.16%	0.17%	
2	<b>Short</b>	<b>0.00%</b>	<b>0.00%</b>	
(i)	Euro	-0.22%	-0.60%	
(ii)	US Dollars	-0.06%	-0.29%	
(iii)	Russian Rubles	-0.01%	-0.01%	
(iv)	Romanian Leu	0.00%	0.00%	
(v)	Other foreign currencies	-0.04%	-0.02%	