



Consolidated open foreign exchange position of the banking system for January 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	
A.	Total Foreign Exchange Assets (A.1+A.2+A.3)	17,725,780,170	18,164,780,607	100.0%
	Total Balance-Sheet Foreign Exchange Assets (A.1+A.3)	17,500,811,149	17,858,773,530	98.3%
	Total Balance-Sheet Assets in foreign currency (excluding the regulatory position)	16,953,736,628	17,317,313,427	95.3%
	<i>o/w</i>			
1	Foreign Currency Liquidity	4,984,127,857	5,250,766,302	28.9%
(i)	Cash	1,014,336,066	1,045,496,647	5.8%
(ii)	"Nostro" accounts opened abroad	1,726,570,080	2,021,877,251	11.1%
(iii)	Placements abroad of licensed banks	1,488,264,992	1,552,558,919	8.5%
(iv)	Overnight placements and credits	754,956,717	630,833,483	3.5%
(v)	Securities	2	2	0.0%
2	Extended credits in foreign currency	10,154,477,747	10,261,306,140	56.5%
3	Required foreign currency reserves placed with NBM	1,394,757,054	1,396,446,085	7.7%
4	Other balance-sheet assets in foreign currency	420,373,970	408,794,900	2.2%
A.2	Total Foreign Currency Contingent Assets (Off-Balance-Sheet)	224,969,021	306,007,078	1.7%
	<i>o/w</i>			
1	Forward purchases in foreign currency	99,764,945	148,564,009	0.8%
2	Other off-balance-sheet assets in foreign currency	125,204,076	157,443,069	0.9%
A.3	Total Assets indexed to foreign currency exchange rate	547,074,521	541,460,103	3.0%
	<i>o/w</i>			
	Provided indexed loans	544,889,712	540,206,524	3.0%
	Other indexed assets	2,184,809	1,253,579	0.0%
B.	Total Foreign Exchange Liabilities (B.1+B.2+B.3)	17,492,088,537	17,872,738,026	100.0%
	Total Balance-Sheet Foreign Exchange Liabilities (B.1+B.3)	17,314,978,732	17,636,007,330	98.7%
	Total Balance-Sheet Liabilities in foreign currency (excluding the regulatory position)	17,314,855,308	17,635,898,428	98.7%
	<i>o/w</i>			
1	"Loro" accounts in foreign currency of foreign banks	9,897,183	13,349,071	0.1%
2	Foreign bank's foreign currency time deposits	1,349,283,877	1,642,528,734	9.2%
3	Client's foreign currency time deposits	9,069,641,932	9,129,574,543	51.1%
4	Other client's foreign currency deposits	3,501,143,887	3,417,953,494	19.1%
5	Credits received in foreign currency	2,927,682,519	2,929,923,921	16.4%
6	Other balance-sheet liabilities in foreign currency	457,205,910	502,568,665	2.8%
B.2	Total Foreign Currency Contingent Liabilities (off-balance-sheet)	177,109,805	236,730,697	1.3%
	<i>o/w</i>			
1	Forward sales in foreign currency	156,095,733	183,325,601	1.0%
2	Other off-balance-sheet liabilities in foreign currency	21,014,072	53,405,096	0.3%
B.3	Total Liabilities indexed to foreign currency exchange rate	123,424	108,901	0.0%
	<i>o/w</i>			
	Received indexed loans	0	0	0.0%
	Other indexed liabilities	123,424	108,901	0.0%
C.	The value of Open Foreign Exchange Position			
1	Long	284,943,940	354,517,831	100.0%
(i)	Euro	48,118,638	40,495,534	11.4%
(ii)	US Dollars	195,068,198	256,128,437	72.3%
(iii)	Russian Rubles	27,099,304	40,519,785	11.4%
(iv)	Romanian Leu	4,249,439	4,754,385	1.3%
(v)	Other foreign currencies	10,408,360	12,619,690	3.6%
2	Short	-50,902,195	-61,798,791	100.0%
(i)	Euro	-17,052,723	-26,025,796	42.1%
(ii)	US Dollars	-23,084,050	-27,417,261	44.4%
(iii)	Russian Rubles	-9,203,220	-7,399,263	12.0%
(iv)	Romanian Leu	0	0	0.0%
(v)	Other foreign currencies	-1,562,202	-956,471	1.5%
D.	Total Regulatory Capital	6,584,902,560	6,586,179,851	
E.	Open Foreign Exchange Position Ratio (%)			
1	Long			
(i)	Euro	0.73%	0.61%	
(ii)	US Dollars	2.96%	3.89%	
(iii)	Russian Rubles	0.41%	0.62%	
(iv)	Romanian Leu	0.06%	0.07%	
(v)	Other foreign currencies	0.16%	0.19%	
2	Short			
(i)	Euro	-0.26%	-0.40%	
(ii)	US Dollars	-0.35%	-0.42%	
(iii)	Russian Rubles	-0.14%	-0.11%	
(iv)	Romanian Leu	0.00%	0.00%	
(v)	Other foreign currencies	-0.02%	-0.01%	