

Table 5B: Currency Breakdown

Reporting banks' cross border positions vis-à-vis non-banks

In billions of US dollars

Currencies	Amounts outstanding				Estimated exchange rate adjusted changes					
	Dec 2010	Dec 2011	Jun 2012	Sep 2012	2010	2011	Q4 2011	Q1 2012	Q2 2012	Q3 2012
Assets										
All currencies	10,935.1	10,941.7	10,983.8	11,288.9	417.7	1.7	-163.7	155.1	3.9	152.9
A) Domestic currency	4,015.6	3,942.9	3,902.4	4,007.0	47.9	-47.1	-179.7	19.9	8.4	20.4
U.S. dollar	693.4	829.5	828.6	839.8	91.6	136.1	-26.0	2.8	-3.7	11.2
Euro	2,583.6	2,336.1	2,254.0	2,311.2	-150.1	-195.4	-145.3	-16.8	-2.9	-3.5
Yen	336.0	372.7	394.4	413.9	64.0	19.5	4.8	16.6	12.4	10.5
Pound sterling	240.9	239.1	260.5	260.6	43.1	-11.0	-8.0	10.6	8.7	-9.4
Swiss franc	29.8	28.7	24.8	24.8	1.1	-1.3	-0.4	-2.8	-0.8	-0.5
Other	131.9	136.8	140.2	156.7	-1.7	5.0	-4.9	9.4	-5.4	12.1
B) Foreign currency	6,478.8	6,486.3	6,540.6	6,712.5	292.2	-24.0	-11.5	113.0	-13.4	108.2
U.S. dollar	4,057.9	3,988.2	4,018.4	4,105.9	259.7	-76.1	-13.6	65.5	-36.5	85.7
Euro	1,164.0	1,214.2	1,233.1	1,242.7	-36.8	35.3	1.0	30.5	22.8	-22.9
Yen	160.9	215.4	189.3	190.0	2.0	36.8	23.5	0.3	-22.0	-3.4
Pound sterling	273.4	264.8	280.9	291.8	-6.1	3.2	-10.6	2.3	11.6	0.3
Swiss franc	120.7	106.9	107.0	105.8	-3.1	-17.0	-4.2	0.9	0.9	-3.4
Other	701.8	696.9	712.0	776.3	76.5	-6.2	-7.6	13.6	9.9	51.9
C) Unallocated	440.7	512.5	540.7	569.4	77.6	72.9	27.5	22.2	8.9	24.3
Liabilities										
All currencies	7,163.5	7,182.4	7,155.5	7,303.6	477.1	73.8	-225.7	126.4	-92.8	57.4
A) Domestic currency	2,680.5	2,805.8	2,783.1	2,863.5	156.2	152.6	-139.0	33.7	-22.5	27.9
US dollar	859.1	972.7	1,008.5	1,023.6	28.8	113.6	4.0	9.0	26.8	15.1
Euro	1,179.1	1,202.7	1,099.9	1,120.2	129.3	47.0	-132.8	-9.1	-62.7	-9.1
Yen	81.1	73.0	66.8	65.6	5.3	-11.5	-0.1	-0.3	-4.4	-2.7
Pound sterling	319.8	316.5	336.6	355.7	-18.8	-3.4	-7.3	20.5	-3.2	6.3
Swiss franc	49.6	55.7	61.2	62.5	3.3	6.8	1.7	-0.2	6.7	0.0
Other	191.9	185.2	210.1	235.9	8.2	0.2	-4.5	13.7	14.4	18.3
B) Foreign currency	4,088.9	3,942.3	3,916.9	3,959.7	306.0	-121.8	-99.7	74.1	-75.6	8.8
U.S. dollar	2,887.1	2,701.1	2,656.6	2,679.5	319.2	-149.2	-83.0	43.1	-88.3	20.1
Euro	701.9	708.9	710.7	710.5	28.5	-4.3	-28.2	8.5	13.0	-18.8
Yen	76.4	108.7	103.0	102.8	-15.7	20.8	24.3	3.6	-7.1	-2.5
Pound sterling	132.6	125.1	127.6	138.7	-38.5	2.0	-7.0	3.7	-2.3	6.1
Swiss franc	45.5	46.7	43.0	44.0	-5.6	4.3	-5.6	-0.5	-2.6	0.1
Other	245.4	251.7	275.9	284.2	18.2	4.6	-0.1	15.7	11.8	3.7
C) Unallocated	394.0	434.2	455.5	480.4	14.9	43.0	12.9	18.7	5.3	20.7