

Table 5D: Currency breakdown**Reporting banks' local positions in foreign currency**

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
Vis-à-vis all sectors										
Assets										
All currencies	3,839.5	3,905.4	3,930.7	3,987.3	94.1	40.1	-273.2	90.1	14.3	14.1
US dollar	1,685.6	1,807.3	1,854.0	1,853.1	-13.5	59.8	-131.1	47.6	35.3	-0.8
Euro	942.5	858.4	834.1	857.2	-24.4	-46.7	-50.7	15.2	-15.3	0.5
Yen	161.5	141.3	147.2	158.0	-1.7	-28.3	-27.9	5.9	5.7	7.4
Pound sterling	144.9	143.7	130.8	135.6	15.2	2.0	-10.5	-14.5	0.4	-0.1
Swiss franc	239.0	211.0	194.4	191.3	-35.2	-27.4	-17.2	-5.3	-8.4	-7.1
Other	257.4	241.0	231.9	238.0	49.9	-11.9	-18.2	4.2	-5.2	2.2
Unallocated	408.5	502.6	538.4	554.2	103.8	92.6	-17.6	37.0	1.7	12.1
Liabilities										
All currencies	4,317.2	4,591.1	4,515.8	4,624.4	148.4	204.6	-193.1	27.7	-15.2	63.2
US dollar	1,956.5	2,195.1	2,190.4	2,253.5	51.8	120.8	-49.0	30.7	7.9	63.1
Euro	863.0	855.3	843.7	858.9	-4.3	32.7	-65.3	25.5	-11.8	-7.4
Yen	130.7	107.5	100.8	102.9	-11.3	-29.2	-20.7	7.4	-8.9	-0.1
Pound sterling	150.3	143.8	123.2	127.5	5.7	-2.1	-11.7	-23.3	1.6	-0.3
Swiss franc	117.9	111.0	102.6	104.6	-23.6	-5.6	-8.4	-6.4	-0.5	-0.1
Other	480.6	475.7	441.1	451.1	53.8	0.6	-28.9	-21.7	-4.4	2.8
Unallocated	618.2	702.8	714.0	725.9	76.4	87.4	-9.2	15.5	0.9	5.3
Vis-à-vis the non-bank sector										
Assets										
All currencies	2,012.6	1,959.1	1,936.6	1,983.9	61.8	-74.6	-94.3	34.2	-40.4	18.1
US dollar	994.7	1,060.3	1,068.6	1,084.7	39.7	34.0	-53.7	20.7	-12.7	7.7
Euro	503.1	402.2	376.2	396.3	16.4	-88.6	-8.1	4.2	-19.5	9.3
Yen	108.4	96.8	99.7	103.8	-2.1	-17.3	-17.5	2.2	2.5	1.8
Pound sterling	58.7	58.0	58.8	63.5	-2.9	1.0	-0.2	2.2	-1.9	2.5
Swiss franc	165.6	146.4	134.1	131.7	-18.1	-18.9	-8.6	-4.4	-5.9	-5.1
Other	134.4	133.2	133.3	136.9	27.1	0.4	-8.4	8.1	-5.4	1.3
Unallocated	47.6	62.2	65.9	67.0	1.7	14.9	2.2	1.3	2.7	0.7
Liabilities										
All currencies	2,019.5	2,071.7	2,120.8	2,239.1	152.1	41.7	-68.8	78.9	-14.7	88.9
US dollar	1,194.3	1,263.7	1,309.0	1,393.8	119.9	33.6	-44.9	55.0	-10.2	75.0
Euro	465.1	445.5	449.8	459.8	18.5	1.1	-8.9	16.1	0.9	-2.5
Yen	56.8	43.4	38.1	43.7	-2.5	-16.4	-12.6	6.1	-10.4	4.7
Pound sterling	65.6	57.1	54.9	59.6	-4.6	-5.5	-3.5	-1.3	-1.5	2.6
Swiss franc	28.0	22.0	22.8	24.2	-2.5	-5.2	-5.1	-0.0	1.2	0.9
Other	143.1	165.5	163.8	171.1	18.8	25.9	2.9	-0.2	0.3	4.4
Unallocated	66.6	74.6	82.4	87.0	4.5	8.2	3.3	3.1	5.0	4.0