

**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 2009            | Dec 2010        | Sep 2011        | Dec 2011        | 2010                                     | 2011          | Q1 2011      | Q2 2011      | Q3 2011       | Q4 2011       |
| <b>Assets</b>               |                     |                 |                 |                 |  |               |              |              |               |               |
| <b>All currencies</b>       | <b>10,824.0</b>     | <b>10,978.5</b> | <b>11,370.9</b> | <b>10,992.9</b> | <b>415.8</b>                             | <b>0.5</b>    | <b>269.8</b> | <b>113.6</b> | <b>-215.2</b> | <b>-167.6</b> |
| <b>A) Domestic currency</b> | <b>4,146.4</b>      | <b>4,019.0</b>  | <b>4,237.0</b>  | <b>3,952.6</b>  | <b>41.5</b>                              | <b>-40.2</b>  | <b>109.3</b> | <b>81.0</b>  | <b>-56.6</b>  | <b>-174.0</b> |
| U.S. dollar                 | 604.3               | 693.4           | 855.4           | 829.5           | 91.6                                     | 136.1         | 79.4         | 58.1         | 24.6          | -26.0         |
| Euro                        | 2,950.7             | 2,584.3         | 2,586.1         | 2,345.0         | -151.9                                   | -186.7        | 10.2         | 20.8         | -79.0         | -138.7        |
| Yen                         | 236.3               | 336.1           | 373.0           | 372.3           | 64.0                                     | 19.1          | 10.5         | 9.7          | -5.8          | 4.6           |
| Pound sterling              | 199.6               | 241.3           | 250.2           | 238.1           | 41.7                                     | -12.4         | 5.4          | -16.1        | 7.7           | -9.4          |
| Swiss franc                 | 26.2                | 29.8            | 30.3            | 28.7            | 1.0                                      | -1.3          | 0.9          | -0.5         | -1.3          | -0.4          |
| Other                       | 129.3               | 134.1           | 141.9           | 139.0           | -4.9                                     | 5.1           | 2.9          | 9.1          | -2.7          | -4.2          |
| <b>B) Foreign currency</b>  | <b>6,294.0</b>      | <b>6,493.0</b>  | <b>6,602.5</b>  | <b>6,488.1</b>  | <b>292.7</b>                             | <b>-46.3</b>  | <b>141.9</b> | <b>14.1</b>  | <b>-182.5</b> | <b>-19.8</b>  |
| U.S. dollar                 | 3,839.8             | 4,063.2         | 4,018.5         | 3,983.6         | 260.7                                    | -86.0         | 95.2         | -19.6        | -138.7        | -22.8         |
| Euro                        | 1,238.2             | 1,171.2         | 1,272.8         | 1,220.8         | -35.7                                    | 34.9          | 36.5         | 29.5         | -34.2         | 3.0           |
| Yen                         | 142.6               | 161.4           | 198.6           | 216.4           | 2.0                                      | 37.2          | -2.3         | 3.5          | 12.6          | 23.3          |
| Pound sterling              | 310.2               | 273.5           | 277.4           | 264.4           | -6.1                                     | 2.9           | 1.0          | 6.6          | 6.1           | -10.8         |
| Swiss franc                 | 115.7               | 120.8           | 116.6           | 106.9           | -3.3                                     | -17.0         | 0.8          | -5.4         | -8.1          | -4.3          |
| Other                       | 647.5               | 703.0           | 718.6           | 696.1           | 75.1                                     | -18.2         | 10.6         | -0.5         | -20.2         | -8.1          |
| <b>C) Unallocated</b>       | <b>383.7</b>        | <b>466.5</b>    | <b>531.4</b>    | <b>552.2</b>    | <b>81.6</b>                              | <b>87.0</b>   | <b>18.6</b>  | <b>18.5</b>  | <b>23.8</b>   | <b>26.2</b>   |
| <b>Liabilities</b>          |                     |                 |                 |                 |  |               |              |              |               |               |
| <b>All currencies</b>       | <b>7,287.7</b>      | <b>7,660.0</b>  | <b>8,056.4</b>  | <b>7,656.9</b>  | <b>451.0</b>                             | <b>53.0</b>   | <b>232.8</b> | <b>25.7</b>  | <b>61.6</b>   | <b>-267.1</b> |
| <b>A) Domestic currency</b> | <b>2,622.9</b>      | <b>2,730.6</b>  | <b>3,062.1</b>  | <b>2,848.4</b>  | <b>151.1</b>                             | <b>147.2</b>  | <b>103.1</b> | <b>43.4</b>  | <b>151.6</b>  | <b>-150.9</b> |
| <b>US dollar</b>            | 827.8               | 859.1           | 968.7           | 972.7           | 28.8                                     | 113.6         | 103.3        | -14.0        | 20.3          | 4.0           |
| Euro                        | 1,132.3             | 1,180.9         | 1,395.7         | 1,209.6         | 125.9                                    | 53.1          | 16.5         | 55.0         | 114.7         | -133.1        |
| Yen                         | 69.6                | 83.7            | 79.8            | 79.2            | 4.8                                      | -8.2          | -1.1         | -3.8         | -3.9          | 0.6           |
| Pound sterling              | 365.2               | 354.8           | 358.4           | 335.0           | -23.2                                    | -20.0         | -6.9         | 1.2          | 5.7           | -20.0         |
| Swiss franc                 | 41.5                | 49.6            | 56.5            | 55.7            | 3.3                                      | 6.8           | -0.8         | 2.6          | 3.4           | 1.7           |
| Other                       | 186.5               | 202.5           | 203.0           | 196.1           | 11.4                                     | 1.9           | -7.8         | 2.4          | 11.4          | -4.0          |
| <b>B) Foreign currency</b>  | <b>4,242.7</b>      | <b>4,493.2</b>  | <b>4,514.9</b>  | <b>4,321.9</b>  | <b>283.3</b>                             | <b>-147.9</b> | <b>113.8</b> | <b>-38.9</b> | <b>-94.6</b>  | <b>-128.2</b> |
| U.S. dollar                 | 2,731.5             | 3,056.9         | 2,966.6         | 2,856.3         | 312.3                                    | -173.1        | 108.0        | -86.1        | -95.0         | -100.0        |
| Euro                        | 912.6               | 872.3           | 948.2           | 870.9           | 12.2                                     | -7.3          | -11.0        | 28.1         | 12.6          | -37.0         |
| Yen                         | 107.8               | 106.3           | 119.7           | 138.6           | -15.2                                    | 19.3          | 4.7          | 0.0          | -7.7          | 22.3          |
| Pound sterling              | 170.1               | 133.0           | 133.2           | 124.8           | -38.5                                    | 1.3           | -1.8         | 8.1          | 2.4           | -7.3          |
| Swiss franc                 | 57.2                | 56.4            | 65.8            | 59.0            | -8.6                                     | 5.7           | 2.1          | -4.6         | 11.9          | -3.7          |
| Other                       | 263.6               | 268.4           | 281.5           | 272.1           | 21.1                                     | 6.1           | 11.9         | 15.6         | -18.8         | -2.6          |
| <b>C) Unallocated</b>       | <b>422.1</b>        | <b>436.2</b>    | <b>479.4</b>    | <b>486.6</b>    | <b>16.7</b>                              | <b>53.7</b>   | <b>15.8</b>  | <b>21.3</b>  | <b>4.6</b>    | <b>12.0</b>   |