

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	Sep 2012	Dec 2012	2011	2012	Q1 2012	Q2 2012	Q3 2012	Q4 2012
Vis-à-vis all sectors										
Assets										
All currencies	3,839.5	3,905.6	3,898.3	3,861.9	40.3	36.7	89.4	-30.9	14.2	-35.9
US dollar	1,722.5	1,860.5	1,847.0	1,872.1	76.1	67.9	48.8	2.1	-5.9	22.8
Euro	942.6	858.5	857.1	800.5	-46.6	-73.9	15.2	-17.0	0.7	-72.8
Yen	161.9	141.8	156.0	139.4	-28.3	13.5	5.9	2.6	6.8	-1.8
Pound sterling	144.9	143.6	108.8	113.6	1.9	-4.9	-14.5	0.2	3.7	5.7
Swiss franc	239.0	211.1	195.4	184.5	-27.3	-33.2	-5.4	-8.4	-4.2	-15.2
Other	257.7	241.5	240.0	251.3	-11.7	9.0	4.1	-8.6	1.8	11.7
Unallocated	370.8	448.5	494.0	500.4	76.3	58.4	35.2	-1.7	11.2	13.8
Liabilities										
All currencies	4,317.2	4,589.2	4,493.3	4,533.9	202.7	39.9	24.8	-66.0	69.7	11.4
US dollar	1,995.0	2,238.0	2,215.8	2,270.5	125.2	88.9	32.0	-33.0	59.8	30.0
Euro	864.2	856.2	859.3	839.0	32.4	-32.3	25.4	-13.1	-7.7	-36.9
Yen	131.2	108.0	92.4	88.3	-29.1	3.5	7.6	-12.0	2.3	5.5
Pound sterling	150.5	144.0	104.2	107.3	-2.1	-20.8	-23.3	1.4	-0.7	1.8
Swiss franc	117.9	111.0	101.4	93.3	-5.6	-13.3	-6.4	-0.6	3.9	-10.3
Other	481.9	476.1	446.7	432.1	-0.3	-36.7	-23.7	-7.2	7.4	-13.3
Unallocated	576.4	655.8	673.5	703.4	82.2	50.7	13.2	-1.6	4.6	34.5
Vis-à-vis the non-bank sector										
Assets										
All currencies	2,012.6	1,955.5	1,956.8	1,934.6	-78.1	-7.9	35.2	-39.4	19.1	-22.7
US dollar	1,028.1	1,103.5	1,112.2	1,122.6	43.7	30.0	23.3	-12.4	9.3	9.8
Euro	503.3	402.4	396.3	385.1	-88.6	-25.0	4.2	-19.5	9.3	-18.9
Yen	108.8	97.0	103.6	89.0	-17.6	1.6	2.4	2.3	1.6	-4.8
Pound sterling	58.7	58.4	62.9	57.5	1.5	-2.8	2.0	-1.8	2.4	-5.4
Swiss franc	165.6	146.4	127.3	123.0	-19.0	-22.6	-4.4	-5.9	-5.4	-6.9
Other	134.7	131.5	136.5	139.1	-1.6	9.4	7.6	-3.1	1.5	3.4
Unallocated	13.3	16.4	18.1	18.2	3.4	1.6	0.1	1.0	0.4	0.1
Liabilities										
All currencies	2,019.5	2,067.2	2,255.2	2,305.4	37.2	197.3	80.9	-13.2	89.1	40.4
US dollar	1,230.9	1,301.7	1,447.0	1,491.7	35.0	165.7	58.4	-7.7	74.0	41.0
Euro	466.3	446.4	460.1	471.7	0.8	16.4	16.1	1.1	-3.1	2.4
Yen	57.3	43.8	44.4	38.5	-16.4	-1.8	6.7	-10.8	4.1	-1.6
Pound sterling	65.8	56.7	59.4	64.8	-6.0	3.0	-1.5	-1.6	1.5	4.6
Swiss franc	28.0	22.0	25.3	23.9	-5.2	0.1	-0.1	1.3	0.9	-1.9
Other	144.4	165.5	181.3	174.0	24.6	4.1	-0.0	2.5	8.7	-7.1
Unallocated	26.9	31.0	37.7	40.8	4.3	9.6	1.4	2.0	3.1	3.1