

**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 2011            | Dec 2012        | Jun 2013        | Sep 2013        | 2011                                     | 2012         | Q4 2012      | Q1 2013      | Q2 2013       | Q3 2013       |
| <b>Assets</b>               |                     |                 |                 |                 |                                          |              |              |              |               |               |
| <b>All currencies</b>       | <b>10,925.5</b>     | <b>11,602.2</b> | <b>11,321.4</b> | <b>11,548.4</b> | <b>-16.6</b>                             | <b>350.0</b> | <b>47.1</b>  | <b>104.9</b> | <b>-229.2</b> | <b>-34.4</b>  |
| <b>A) Domestic currency</b> | <b>3,942.8</b>      | <b>4,245.8</b>  | <b>4,164.7</b>  | <b>4,378.3</b>  | <b>-48.2</b>                             | <b>119.9</b> | <b>50.4</b>  | <b>19.0</b>  | <b>-15.4</b>  | <b>50.8</b>   |
| U.S. dollar                 | 829.5               | 879.7           | 831.9           | 868.6           | 136.1                                    | 50.2         | 39.9         | 12.1         | -59.9         | 36.7          |
| Euro                        | 2,334.3             | 2,546.4         | 2,554.1         | 2,664.4         | -197.2                                   | -4.3         | 0.0          | -0.5         | 30.0          | 26.8          |
| Yen                         | 372.7               | 395.4           | 377.2           | 383.1           | 19.5                                     | 65.7         | 26.1         | 25.1         | 4.9           | 3.6           |
| Pound sterling              | 239.3               | 237.3           | 212.4           | 207.7           | -10.8                                    | -7.1         | -16.8        | -20.6        | 1.9           | -12.4         |
| Swiss franc                 | 28.7                | 23.9            | 24.3            | 94.0            | -1.3                                     | -5.5         | -1.4         | 0.6          | 0.5           | -0.9          |
| Other                       | 138.3               | 163.2           | 164.8           | 160.6           | 5.6                                      | 20.9         | 2.6          | 2.3          | 7.3           | -2.9          |
| <b>B) Foreign currency</b>  | <b>6,470.6</b>      | <b>6,846.2</b>  | <b>6,615.5</b>  | <b>6,592.9</b>  | <b>-41.4</b>                             | <b>239.2</b> | <b>60.8</b>  | <b>56.8</b>  | <b>-223.5</b> | <b>-116.7</b> |
| U.S. dollar                 | 3,994.7             | 4,165.5         | 4,074.5         | 4,005.9         | -70.3                                    | 123.5        | 34.7         | 21.3         | -111.6        | -81.3         |
| Euro                        | 1,192.9             | 1,281.2         | 1,221.2         | 1,218.6         | 13.2                                     | 53.8         | 25.8         | 15.3         | -64.1         | -45.1         |
| Yen                         | 215.8               | 195.0           | 211.4           | 222.2           | 37.2                                     | -32.4        | -8.1         | 19.7         | 20.8          | 9.6           |
| Pound sterling              | 264.9               | 309.4           | 283.3           | 305.1           | 3.3                                      | 22.7         | 7.0          | -3.8         | -14.2         | 4.3           |
| Swiss franc                 | 107.0               | 115.9           | 105.5           | 115.8           | -16.9                                    | -1.9         | -0.0         | -4.6         | -2.7          | 6.0           |
| Other                       | 695.3               | 779.1           | 719.6           | 725.3           | -7.9                                     | 73.5         | 1.4          | 8.9          | -51.7         | -10.2         |
| <b>C) Unallocated</b>       | <b>512.1</b>        | <b>509.5</b>    | <b>540.7</b>    | <b>576.5</b>    | <b>73.0</b>                              | <b>-9.2</b>  | <b>-63.9</b> | <b>28.9</b>  | <b>10.0</b>   | <b>31.4</b>   |
| <b>Liabilities</b>          |                     |                 |                 |                 |                                          |              |              |              |               |               |
| <b>All currencies</b>       | <b>7,181.2</b>      | <b>7,621.7</b>  | <b>7,952.7</b>  | <b>8,065.5</b>  | <b>73.8</b>                              | <b>32.8</b>  | <b>-65.7</b> | <b>183.5</b> | <b>228.8</b>  | <b>-32.2</b>  |
| <b>A) Domestic currency</b> | <b>2,803.1</b>      | <b>3,114.3</b>  | <b>3,119.6</b>  | <b>3,229.2</b>  | <b>151.1</b>                             | <b>19.1</b>  | <b>-1.5</b>  | <b>1.4</b>   | <b>46.5</b>   | <b>17.7</b>   |
| <b>US dollar</b>            | 972.7               | 1,070.1         | 1,109.3         | 1,127.0         | 113.6                                    | 97.4         | 46.4         | 28.3         | 10.9          | 17.8          |
| Euro                        | 1,201.5             | 1,322.1         | 1,340.6         | 1,418.0         | 45.8                                     | -148.2       | -66.5        | -11.6        | 41.3          | 33.2          |
| Yen                         | 73.0                | 60.5            | 51.2            | 49.6            | -11.5                                    | -5.5         | 1.8          | -0.4         | -1.8          | -1.8          |
| Pound sterling              | 316.4               | 354.5           | 319.9           | 313.3           | -3.6                                     | 31.5         | 7.9          | -10.9        | -14.3         | -22.3         |
| Swiss franc                 | 55.7                | 62.6            | 58.0            | 76.8            | 6.8                                      | 5.2          | -1.2         | -0.7         | -2.3          | -2.2          |
| Other                       | 183.8               | 244.6           | 240.7           | 244.5           | -0.0                                     | 38.7         | 10.0         | -3.4         | 12.7          | -6.9          |
| <b>B) Foreign currency</b>  | <b>3,944.4</b>      | <b>4,073.0</b>  | <b>4,370.7</b>  | <b>4,343.6</b>  | <b>-120.2</b>                            | <b>23.5</b>  | <b>-12.8</b> | <b>168.5</b> | <b>163.4</b>  | <b>-74.9</b>  |
| U.S. dollar                 | 2,701.5             | 2,758.4         | 2,947.3         | 2,893.0         | -149.2                                   | 8.6          | 8.6          | 54.0         | 135.6         | -64.5         |
| Euro                        | 709.0               | 720.6           | 764.5           | 763.8           | -4.3                                     | -4.4         | -6.3         | 43.1         | 7.6           | -22.1         |
| Yen                         | 108.8               | 101.5           | 132.2           | 127.9           | 20.8                                     | -13.8        | -10.0        | 20.5         | 23.4          | -5.2          |
| Pound sterling              | 125.1               | 151.7           | 154.6           | 168.8           | 2.1                                      | 3.0          | -2.3         | 8.2          | -0.5          | 5.1           |
| Swiss franc                 | 46.7                | 44.0            | 48.1            | 50.9            | 4.2                                      | -5.4         | -2.1         | 2.6          | 3.2           | 0.8           |
| Other                       | 253.3               | 296.7           | 323.9           | 339.3           | 6.2                                      | 35.5         | -0.7         | 40.0         | -5.8          | 10.9          |
| <b>C) Unallocated</b>       | <b>433.7</b>        | <b>433.1</b>    | <b>461.3</b>    | <b>491.7</b>    | <b>42.9</b>                              | <b>-9.8</b>  | <b>-51.5</b> | <b>13.5</b>  | <b>19.2</b>   | <b>25.1</b>   |