



Invested in America

FOREIGN ACTIVITY REPORT

SECOND QUARTER 2011

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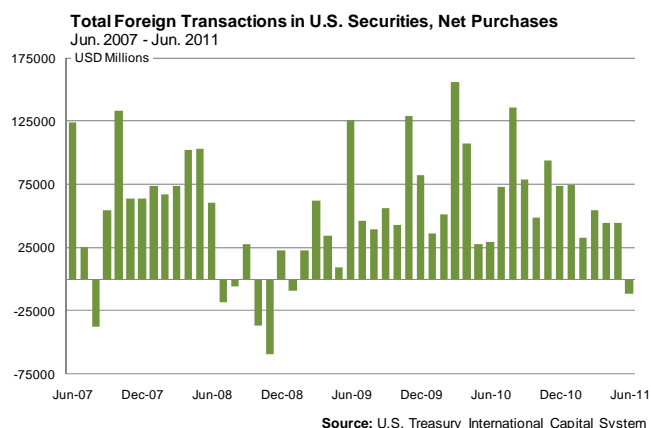
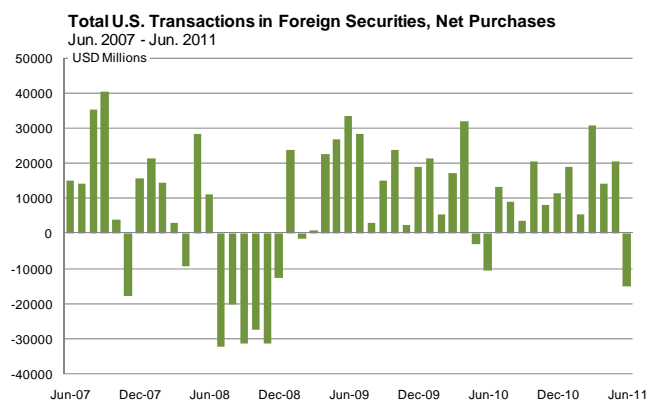
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ALL SECURITIES TRANSACTIONS

HIGHLIGHTS



U.S. TRANSACTIONS IN FOREIGN SECURITIES

U.S. TRANSACTIONS IN FOREIGN SECURITIES					
USD Millions	2Q 2011		1Q 2011		Change Gross
	Gross	Net	Gross	Net	
Foreign Bonds	1,985,894	1,912	1,929,354	9,550	3%
Foreign Stocks	2,038,986	17,512	2,169,093	45,629	-6%
Total	4,024,880	19,424	4,098,447	55,179	-2%

Source: U.S. Treasury International Capital System

FOREIGN TRANSACTIONS IN U.S. SECURITIES

FOREIGN TRANSACTIONS IN U.S. SECURITIES					
USD Millions	2Q 2011		1Q 2011		Change Gross
	Gross	Net	Gross	Net	
U.S. Treasury Bonds & Notes	9,146,061	56,805	9,223,442	103,846	-1%
U.S. Agency Bonds & Notes	489,766	(1,014)	500,391	19,281	-2%
U.S. Corporate Bonds	581,539	(8,885)	597,544	1,916	-3%
U.S. Corporate Stocks	3,833,814	30,990	3,768,164	36,622	2%
Total	14,051,180	77,896	14,089,541	161,665	0%

Source: U.S. Treasury International Capital System

LARGEST NET TRANSACTIONS OF FOREIGN SECURITIES BY U.S. INVESTORS 2Q'11

LARGEST NET TRANSACTIONS OF FOREIGN SECURITIES BY U.S. INVESTORS			
USD Millions			
Net Purchases	Amount	Net Sales	Amount
Belgium	16,178	Germany	(9,422)
Luxembourg	13,979	Netherlands	(5,338)
Canada	7,796	Japan	(4,374)
Cayman Islands	6,457	China, Hong Kong	(3,892)
Ireland	6,314	Norway	(3,756)
United Kingdom	6,306	Italy	(3,644)
Brazil	5,313	Australia	(3,097)
Poland	2,940	Spain	(2,932)
Korea, South	2,620	Singapore	(2,241)
Mexico	1,571	Israel	(1,855)

Source: U.S. Treasury International Capital System

LARGEST NET TRANSACTIONS OF U.S. SECURITIES BY FOREIGN INVESTORS, 2Q'11

LARGEST NET TRANSACTIONS OF U.S. SECURITIES BY FOREIGN INVESTORS			
USD Millions			
Net Purchases	Amount	Net Sales	Amount
China, Mainland	22,110	Luxembourg	(15,158)
Brazil	20,791	Russia	(5,779)
United Kingdom	13,930	Ireland	(5,678)
Japan	7,510	Belgium	(5,276)
China, Hong Kong	7,473	Netherlands Antilles	(2,337)
Cayman Islands	4,992	Spain	(1,985)
Virgin Islands, British	4,387	Italy	(1,842)
Singapore	4,193	Korea, South	(1,814)
Bermuda	3,965	France	(1,730)
Malaysia	3,340	Netherlands	(1,722)

Source: U.S. Treasury International Capital System

US SECURITIES TRANSACTIONS

GROSS TRANSACTIONS & NET SALES OF FOREIGN SECURITIES BY U.S. INVESTORS

GROSS TRANSACTIONS AND NET PURCHASES OF FOREIGN SECURITIES BY U.S. INVESTORS					
USD Millions	2Q 2011		1Q 2011		Gross Change %
	Gross Activity	Net Purchases	Gross Activity	Net Purchases	
Europe					
Austria	2,513	(489)	4,562	(3,172)	-45%
Belgium	21,512	16,178	24,767	18,869	-13%
Bulgaria	165	3	10	6	1550%
Channel Islands & Isle of Man	16,658	(374)	18,506	258	-10%
Cyprus	7,150	(120)	7,197	193	-1%
Czech Republic	734	(132)	500	(54)	47%
Denmark	7,921	97	12,120	(374)	-35%
Finland	2,922	1,002	3,776	790	-23%
France	70,694	(270)	83,760	1,264	-16%
Germany	48,964	(9,422)	65,970	(7,948)	-26%
Greece	519	(125)	714	(186)	-27%
Hungary	1,563	349	4,074	3,804	-62%
Ireland	47,006	6,314	45,140	5,936	4%
Italy	12,012	(3,644)	18,127	(4,093)	-34%
Kazakhstan	322	(144)	1,278	(136)	-75%
Luxembourg	54,289	13,979	43,623	10,521	24%
Monaco	467	189	456	(36)	2%
Netherlands	31,502	(5,338)	44,718	4,454	-30%
Norway	19,050	(3,756)	11,376	(660)	67%
Poland	4,492	2,940	1,908	1,228	135%
Portugal	1,246	(292)	1,109	(117)	12%
Romania	9	5	148	124	-94%
Russia	1,299	63	1,154	(190)	13%
Serbia and Montenegro	-	-	3	3	-100%
Spain	13,714	(2,932)	17,037	(2,221)	-20%
Sweden	17,769	(223)	20,787	(3,265)	-15%
Switzerland	34,886	(860)	36,797	(1,967)	-5%
Turkey	1,744	(364)	3,274	12	-47%
Ukraine	135	3	235	(81)	-43%
United Kingdom	1,157,966	6,306	1,196,270	21,856	-3%
Total: Euro Area	314,641	14,939	361,312	24,480	-13%
Total: Europe	1,581,450	19,310	1,671,958	45,608	-5%
North America					
Canada	421,148	7,796	378,466	1,124	11%
Latin America					
Argentina	4,145	(93)	7,208	3,144	-42%
Brazil	50,633	5,313	50,030	(652)	1%
Chile	9,639	559	9,391	1,835	3%
Colombia	4,991	(443)	6,618	546	-25%
Costa Rica	405	15	365	(135)	11%
Ecuador	308	(98)	427	67	-28%
Guatemala	287	49	329	229	-13%
Mexico	31,331	1,571	33,055	4,029	-5%
Panama	6,447	357	6,026	(1,236)	7%
Peru	4,687	(465)	4,615	(1,053)	2%
Uruguay	5,245	(489)	5,484	(348)	-4%
Venezuela	3,142	(1,558)	2,252	(342)	40%
Total Latin America	122,044	4,662	127,271	6,567	-4%
Other Countries					
Australia	57,143	(3,097)	56,236	4,614	2%
New Zealand	1,037	113	1,215	175	-15%
Total Other Countries	58,736	(2,598)	57,615	4,819	2%

GROSS TRANSACTIONS & NET SALES OF FOREIGN BONDS BY U.S. INVESTORS

GROSS TRANSACTIONS AND NET PURCHASES OF FOREIGN BONDS BY U.S. INVESTORS					
USD Millions	2Q 2011		1Q 2011		Gross Change %
	Gross Activity	Net Purchases	Gross Activity	Net Purchases	
Europe					
Austria	1,742	(482)	3,764	(3,100)	-54%
Belgium	19,286	16,036	22,038	18,826	-12%
Bulgaria	4	4	6	6	-33%
Channel Islands & Isle of Man	4,994	376	10,216	(90)	-51%
Cyprus	457	3	488	(114)	-6%
Czech Republic	424	(220)	219	(105)	94%
Denmark	4,951	71	8,244	(1,284)	-40%
Finland	1,634	732	2,049	613	-20%
France	31,870	32	26,716	(1,566)	19%
Germany	28,961	(9,587)	45,212	(7,470)	-36%
Greece	195	(139)	302	(176)	-35%
Hungary	828	448	3,984	3,820	-79%
Ireland	19,473	6,061	16,543	4,637	18%
Italy	4,940	(3,718)	8,015	(4,831)	-38%
Kazakhstan	251	(127)	1,275	(133)	-80%
Luxembourg	28,927	13,993	19,121	10,159	51%
Monaco	222	118	108	10	106%
Netherlands	15,174	(4,714)	16,361	1,123	-7%
Norway	9,793	(3,305)	4,945	(119)	98%
Poland	3,966	2,704	1,505	1,205	164%
Portugal	550	(184)	463	13	19%
Romania	-	-	4	-	-100%
Russia	442	100	336	(318)	32%
Serbia and Montenegro	-	-	3	3	
Spain	7,158	(2,822)	5,768	(2,394)	24%
Sweden	5,674	(200)	10,035	(2,601)	-43%
Switzerland	8,998	(198)	7,140	(224)	26%
Turkey	823	(541)	2,165	31	-62%
Ukraine	103	(21)	216	(98)	-52%
United Kingdom	540,153	11,875	552,245	5,047	-2%
Total: Euro Area	160,669	15,283	167,276	15,914	-4%
Total: Europe	742,993	26,305	770,847	21,497	-4%
North America					
Canada	262,169	7,417	217,628	(768)	20%
Latin America					
Argentina	2,395	155	3,134	1,050	-24%
Brazil	22,050	3,430	21,833	(5,861)	1%
Chile	4,909	(43)	5,180	2,018	-5%
Colombia	3,438	(486)	4,335	1,175	-21%
Costa Rica	307	13	272	(126)	13%
Ecuador	163	(73)	140	(62)	16%
Guatemala	253	53	304	228	-17%
Mexico	13,507	3,339	16,083	4,955	-16%
Panama	4,871	493	4,390	(1,148)	11%
Peru	2,158	(128)	1,489	(363)	45%
Uruguay	4,009	(367)	4,374	(256)	-8%
Venezuela	2,540	(1,396)	1,580	(246)	61%
Total Latin America	61,239	4,969	64,344	1,900	-5%
Other Countries					
Australia	24,887	(4,403)	17,727	3,471	40%
New Zealand	388	84	600	214	-35%
Total Other Countries	25,325	(4,311)	18,390	3,722	38%

GROSS TRANSACTIONS AND NET PURCHASES OF FOREIGN BONDS BY U.S. INVESTORS					
USD Millions	2Q 2011		1Q 2011		Gross Change %
	Gross Activity	Net Purchases	Gross Activity	Net Purchases	
Asia					
China, Hong Kong	22,986	(2,986)	19,723	(2,953)	17%
China, Mainland	3,439	(1,669)	2,187	(797)	57%
China, Taiwan	3,638	(1,264)	1,954	(732)	86%
India	518	166	660	196	-22%
Indonesia	1,192	294	1,125	47	6%
Israel	2,828	(1,382)	915	(311)	209%
Japan	26,738	(1,232)	25,105	4,275	7%
Korea, South	9,058	(1,058)	5,371	(341)	69%
Lebanon	640	(634)	41	7	1461%
Malaysia	4,359	359	3,121	(37)	40%
Pakistan	41	27	10	(4)	310%
Philippines	1,580	152	4,657	121	-66%
Singapore	10,690	(3,240)	6,708	(1,802)	59%
Syria	-	-	-	-	-
Thailand	916	(322)	1,135	(179)	-19%
Total Asia	93,839	(12,541)	79,397	(1,985)	18%
Africa					
Egypt	226	72	708	116	-68%
Liberia	38	(20)	267	(237)	-86%
Morocco	8	(2)	35	(23)	-77%
South Africa	901	253	841	(19)	7%
Total Africa	2,086	428	2,949	51	-29%
Caribbean					
Anguilla	137	19	94	62	46%
Bahamas	10,990	(380)	10,403	(239)	6%
Barbados	751	(15)	530	(46)	42%
Bermuda	182,221	(247)	168,015	(1,197)	8%
Cayman Islands	553,199	(8,645)	559,041	(2,149)	-1%
Cuba	-	-	-	-	-
Jamaica	484	(184)	480	404	1%
Netherlands Antilles	1,553	(707)	4,103	(1,669)	-62%
Trinidad and Tobago	224	(18)	267	(25)	-16%
Virgin Islands, British	31,445	(1,059)	16,423	(1,153)	91%
Total Caribbean	781,514	(11,258)	760,165	(5,911)	3%
TOTAL COUNTRIES	1,969,165	11,009	1,913,720	18,506	3%
International & Regional Organizations					
International Organizations	5,351	447	6,355	(595)	-16%
Total Regional Organizations	11,378	(9,544)	9,279	(8,361)	23%
Total International & Regional Organizations	16,729	(9,097)	15,634	(8,956)	7%
GRAND TOTAL	1,985,894	1,912	1,929,354	9,550	3%
of which: Foreign ABS	26,014	5,966	19,859	3,251	31%
Adjustments: Stock Swaps	N/A	N/A	N/A	N/A	N/A
ADJUSTED GRAND TOTAL	1,985,894	1,912	1,929,354	9,550	3%

GROSS TRANSACTIONS & NET SALES OF FOREIGN STOCKS BY U.S. INVESTORS

GROSS TRANSACTIONS AND NET PURCHASES OF FOREIGN STOCKS BY U.S. INVESTORS					
USD Millions	2Q 2011		1Q 2011		Gross Change %
	Gross Activity	Net Purchases	Gross Activity	Net Purchases	
Europe					
Austria	771	(7)	798	(72)	-3%
Belgium	2,226	142	2,729	43	-18%
Bulgaria	161	(1)	4	-	3925%
Channel Islands & Isle of Man	11,664	(750)	8,290	348	41%
Cyprus	6,693	(123)	6,709	307	0%
Czech Republic	310	88	281	51	10%
Denmark	2,970	26	3,876	910	-23%
Finland	1,288	270	1,727	177	-25%
France	38,824	(302)	57,044	2,830	-32%
Germany	20,003	165	20,758	(478)	-4%
Greece	324	14	412	(10)	-21%
Hungary	735	(99)	90	(16)	717%
Ireland	27,533	253	28,597	1,299	-4%
Italy	7,072	74	10,112	738	-30%
Kazakhstan	71	(17)	3	(3)	2267%
Luxembourg	25,362	(14)	24,502	362	4%
Monaco	245	71	348	(46)	-30%
Netherlands	16,328	(624)	28,357	3,331	-42%
Norway	9,257	(451)	6,431	(541)	44%
Poland	526	236	403	23	31%
Portugal	696	(108)	646	(130)	8%
Romania	9	5	144	124	-94%
Russia	857	(37)	818	128	5%
Serbia and Montenegro	-	-	-	-	-
Spain	6,556	(110)	11,269	173	-42%
Sweden	12,095	(23)	10,752	(664)	12%
Switzerland	25,888	(662)	29,657	(1,743)	-13%
Turkey	921	177	1,109	(19)	-17%
Ukraine	32	24	19	17	68%
United Kingdom	617,813	(5,569)	644,025	16,809	-4%
Total: Euro Area	153,972	(344)	194,036	8,566	-21%
Total: Europe	838,457	(6,995)	901,111	24,111	-7%
North America					
Canada	158,979	379	160,838	1,892	-1%
Latin America					
Argentina	1,750	(248)	4,074	2,094	-57%
Brazil	28,583	1,883	28,197	5,209	1%
Chile	4,730	602	4,211	(183)	12%
Colombia	1,553	43	2,283	(629)	-32%
Costa Rica	98	2	93	(9)	5%
Ecuador	145	(25)	287	129	-49%
Guatemala	34	(4)	25	1	36%
Mexico	17,824	(1,768)	16,972	(926)	5%
Panama	1,576	(136)	1,636	(88)	-4%
Peru	2,529	(337)	3,126	(690)	-19%
Uruguay	1,236	(122)	1,110	(92)	11%
Venezuela	602	(162)	672	(96)	-10%
Total Latin America	60,805	(307)	62,927	4,667	-3%
Other Countries					
Australia	32,256	1,306	38,509	1,143	-16%
New Zealand	649	29	615	(39)	6%
Total Other Countries	33,411	1,713	39,225	1,097	-15%

GROSS TRANSACTIONS AND NET PURCHASES OF FOREIGN STOCKS BY U.S. INVESTORS					
USD Millions	2Q 2011		1Q 2011		Gross Change %
	Gross Activity	Net Purchases	Gross Activity	Net Purchases	
Asia					
China, Hong Kong	163,640	(906)	175,733	8,009	-7%
China, Mainland	5,483	(5)	4,838	(104)	13%
China, Taiwan	15,764	1,606	13,295	(191)	19%
India	10,177	1,227	12,801	1,485	-20%
Indonesia	2,990	272	4,758	160	-37%
Israel	4,711	(473)	3,262	(190)	44%
Japan	98,518	(3,142)	110,089	5,311	-11%
Korea, South	23,230	3,678	21,143	3,387	10%
Lebanon	239	(1)	240	(2)	0%
Malaysia	2,845	225	3,916	280	-27%
Pakistan	34	14	28	2	21%
Philippines	639	25	893	137	-28%
Singapore	26,675	999	29,144	(16)	-8%
Syria	5	5	81	9	
Thailand	3,896	(260)	3,640	(52)	7%
Total Asia	363,742	2,786	389,146	17,950	-7%
Africa					
Egypt	504	(110)	356	(80)	42%
Liberia	72	(12)	162	2	-56%
Morocco	31	(19)	29	(7)	7%
South Africa	1,986	(68)	2,422	(254)	-18%
Total Africa	5,564	(314)	6,086	(166)	-9%
Caribbean					
Anguilla	65,384	(274)	57,785	549	13%
Bahamas	20,475	1,653	31,809	(1,259)	-36%
Barbados	127	11	242	24	-48%
Bermuda	56,338	184	55,563	(827)	1%
Cayman Islands	367,360	15,102	395,569	(1,321)	-7%
Cuba	-	-	-	-	
Jamaica	8	-	6	-	33%
Netherlands Antilles	9,984	1,664	12,551	591	-20%
Trinidad and Tobago	91	(13)	114	6	-20%
Virgin Islands, British	55,460	1,682	54,397	(2,129)	2%
Total Caribbean	575,824	19,948	608,397	(4,371)	-5%
TOTAL COUNTRIES	2,036,782	17,210	2,167,730	45,180	-6%
International & Regional Organizations					
International Organizations	364	48	249	51	46%
Total Regional Organizations	1,840	254	1,114	398	65%
Total International & Regional Organizations	2,204	302	1,363	449	62%
GRAND TOTAL	2,038,986	17,512	2,169,093	45,629	-6%
of which: Foreign ABS	N/A	N/A	N/A	N/A	N/A
Adjustments: Stock Swaps	-	(5,576)	-	-	

U.S. TRANSACTIONS IN FOREIGN SECURITIES

GROSS TRANSACTIONS & NET PURCHASES OF U.S. SECURITIES BY FOREIGN INVESTORS

GROSS TRANSACTIONS AND NET PURCHASES OF U.S. SECURITIES BY FOREIGN INVESTORS					
USD Millions	2Q 2011		1Q 2011		Gross
	Gross Activity	Net Purchases	Gross Activity	Net Purchases	Change %
Europe					
Austria	3,030	146	3,054	58	-1%
Belgium	15,222	(5,276)	18,942	(6,802)	-20%
Bulgaria	751	135	457	(23)	64%
Channel Islands & Isle of Man	59,806	(370)	49,513	(377)	21%
Cyprus	62,080	76	63,147	(17)	-2%
Czech Republic	1,062	176	762	94	39%
Denmark	18,612	(476)	10,050	968	85%
Finland	3,781	775	4,763	545	-21%
France	2,517,396	(1,730)	2,311,821	(4,407)	9%
Germany	114,337	3,159	114,964	900	-1%
Greece	1,303	133	1,475	(193)	-12%
Hungary	1,059	157	1,586	222	-33%
Ireland	92,036	(5,678)	123,713	(7,621)	-26%
Italy	34,790	(1,842)	33,591	2,397	4%
Kazakhstan	3,763	879	3,954	392	-5%
Luxembourg	70,236	(15,158)	72,682	328	-3%
Monaco	1,325	(593)	1,625	(177)	-18%
Netherlands	55,964	(1,722)	53,560	(532)	4%
Norway	57,760	2,760	58,215	1,963	-1%
Poland	13,554	1,004	24,839	1,015	-45%
Portugal	3,705	(209)	4,007	(411)	-8%
Romania	1,845	315	4,422	1,982	-58%
Russia	21,941	(5,779)	29,418	(9,386)	-25%
Serbia and Montenegro	237	7	159	(131)	49%
Spain	14,857	(1,985)	11,589	119	28%
Sweden	22,866	950	24,374	922	-6%
Switzerland	77,119	1,835	91,952	6,618	-16%
Turkey	3,726	1,800	4,041	1,987	-8%
Ukraine	1,187	(229)	1,252	50	-5%
United Kingdom	4,669,814	13,930	4,963,475	76,845	-6%
Total: Euro Area	2,990,543	(29,425)	2,819,457	(15,491)	6%
Total: Europe	7,950,116	(12,438)	8,093,861	67,897	-2%
North America					
Canada	715,419	(107)	766,547	22,997	-7%
Latin America					
Argentina	4,695	185	4,944	(2)	-5%
Brazil	94,277	20,791	165,824	25,304	-43%
Chile	19,814	1,894	12,539	621	58%
Colombia	13,649	1,119	14,622	1,666	-7%
Costa Rica	2,663	165	3,141	(217)	-15%
Ecuador	2,662	408	2,755	477	-3%
Guatemala	1,029	137	1,001	363	3%
Mexico	40,382	2,896	71,334	(252)	-43%
Panama	7,288	26	7,400	308	-2%
Peru	7,262	(192)	7,157	(317)	1%
Uruguay	4,665	135	4,599	(105)	1%
Venezuela	2,853	185	4,048	266	-30%
Total Latin America	203,417	27,925	301,138	28,192	-32%
Other Countries					
Australia	57,881	2,563	49,686	(1,332)	16%
New Zealand	1,531	93	1,511	(9)	1%
Total Other Countries	59,826	2,598	51,430	(1,362)	16%

GROSS TRANSACTIONS AND NET PURCHASES OF U.S. SECURITIES BY FOREIGN INVESTORS					
USD Millions	2Q 2011		1Q 2011		Gross Change %
	Gross Activity	Net Purchases	Gross Activity	Net Purchases	
Asia					
China, Hong Kong	71,989	7,473	90,527	(5,921)	-20%
China, Mainland	123,294	22,110	126,611	4,133	-3%
China, Taiwan	30,515	937	37,168	5,570	-18%
India	3,033	(565)	4,469	(655)	-32%
Indonesia	12,277	2,009	10,200	(1,866)	20%
Israel	214,958	344	89,777	(889)	139%
Japan	533,926	7,510	437,178	36,178	22%
Korea, South	62,102	(1,814)	57,908	2,528	7%
Lebanon	1,277	(57)	2,104	(36)	-39%
Malaysia	12,396	3,340	5,056	(798)	145%
Pakistan	56	(16)	89	(5)	-37%
Philippines	11,796	(108)	15,152	156	-22%
Singapore	134,631	4,193	161,738	(2,436)	-17%
Syria	11	(3)	61	(1)	-82%
Thailand	4,177	281	5,297	1,275	-21%
Total Asia	1,279,993	43,961	1,099,087	38,201	16%
Africa					
Egypt	1,100	18	2,175	77	-49%
Liberia	675	7	921	67	-27%
Morocco	122	(8)	121	(11)	1%
South Africa	8,918	(600)	7,686	(1,134)	16%
Total Africa	15,203	(87)	18,124	2,280	-16%
Caribbean					
Anguilla	299,307	(689)	291,318	(440)	3%
Bahamas	136,020	1,044	234,390	2,706	-42%
Barbados	2,725	571	2,615	935	4%
Bermuda	334,743	3,965	353,208	1,602	-5%
Cayman Islands	2,743,830	4,992	2,550,127	(755)	8%
Cuba	24	(24)	-	-	-
Jamaica	504	(18)	388	8	30%
Netherlands Antilles	48,113	(2,337)	59,046	(2,348)	-19%
Trinidad and Tobago	3,173	291	3,396	162	-7%
Virgin Islands, British	228,737	4,387	238,725	859	-4%
Total Caribbean	3,798,948	12,400	3,735,370	2,812	2%
TOTAL COUNTRIES	14,022,922	74,252	14,065,557	161,017	0%
International & Regional Organizations					
International Organizations	26,318	3,778	21,604	1,016	22%
Total Regional Organizations	1,940	(134)	2,380	(368)	-18%
Total International & Regional Organizations	28,258	3,644	23,984	648	18%
GRAND TOTAL	14,051,180	77,896	14,089,541	161,665	0%
of which:					
ABS Agency Securities	330,153	4,485	348,775	24,179	-5%
ABS Corporate Securities	54,669	(6,869)	40,136	(7,210)	36%
Total ABS Securities	384,822	(2,384)	388,911	16,969	-1%
Adjustments					
Nonmarketable U.S. Treasury Bonds and Notes	N/A	29	N/A	28	N/A
Stock Swaps	N/A	848	N/A	4,642	N/A
ABS Repayments - US Corporate	N/A	(6,364)	N/A	(6,196)	N/A
ABS Repayments - US Agency	N/A	(28,000)	N/A	(41,914)	N/A
Total Adjustments	N/A	(33,487)	N/A	(43,440)	N/A
ADJUSTED GRAND TOTAL	14,051,180	44,409	14,089,541	118,225	0%

GROSS TRANSACTIONS & NET PURCHASES OF U.S. TREASURY NOTES AND BONDS BY FOREIGN INVESTORS

GROSS TRANSACTIONS AND NET PURCHASES OF U.S. TREASURY NOTES AND BONDS BY FOREIGN INVESTORS					
USD Millions	2Q 2011		1Q 2011		Gross Change %
	Gross Activity	Net Purchases	Gross Activity	Net Purchases	
Europe					
Austria	1,221	57	1,144	(14)	7%
Belgium	1,590	6	2,159	(365)	-26%
Bulgaria	294	130	290	(24)	1%
Channel Islands & Isle of Man	4,590	888	2,857	(369)	61%
Cyprus	464	68	312	44	49%
Czech Republic	479	73	187	25	156%
Denmark	9,306	(1,008)	4,013	689	132%
Finland	769	241	1,485	(127)	-48%
France	2,086,592	1,100	1,921,692	1,726	9%
Germany	55,312	2,376	66,656	1,842	-17%
Greece	402	146	296	(114)	36%
Hungary	346	146	327	(27)	6%
Ireland	46,244	(4,472)	70,870	(5,098)	-35%
Italy	5,518	(1,236)	7,769	375	-29%
Kazakhstan	3,515	737	3,939	391	-11%
Luxembourg	20,451	(12,767)	16,170	(1,046)	26%
Monaco	5	(1)	32	(8)	-84%
Netherlands	28,952	(1,212)	19,171	1,467	51%
Norway	26,876	(714)	38,760	1,608	-31%
Poland	13,197	947	24,532	1,120	-46%
Portugal	420	38	302	(96)	39%
Romania	1,760	318	4,338	1,986	-59%
Russia	21,505	(5,793)	27,869	(9,565)	-23%
Serbia and Montenegro	234	10	140	(140)	67%
Spain	7,786	(1,516)	4,348	58	79%
Sweden	10,006	634	11,534	3,070	-13%
Switzerland	17,430	2,090	19,184	3,650	-9%
Turkey	3,423	1,799	3,658	1,942	-6%
Ukraine	1,144	(208)	1,224	40	-7%
United Kingdom	3,703,812	32,628	3,999,031	62,963	-7%
Total: Euro Area	2,255,897	(17,191)	2,112,673	(1,343)	7%
Total: Europe	6,074,549	15,465	6,255,754	66,384	-3%
North America					
Canada	430,565	(11,273)	473,986	16,802	-9%
Latin America					
Argentina	356	70	437	(155)	-19%
Brazil	80,746	20,206	147,976	25,022	-45%
Chile	12,402	1,786	5,057	779	145%
Colombia	7,328	1,376	7,290	1,292	1%
Costa Rica	1,966	156	2,429	(251)	-19%
Ecuador	435	371	511	369	-15%
Guatemala	615	157	711	377	-14%
Mexico	14,071	1,755	44,586	(5,174)	-68%
Panama	1,294	(12)	716	(22)	81%
Peru	4,052	(70)	3,602	(416)	12%
Uruguay	1,409	37	1,015	221	39%
Venezuela	269	(15)	223	1	21%
Total Latin America	126,163	25,793	215,344	22,072	-41%
Other Countries					
Australia	23,779	1,177	21,906	(1,100)	9%
New Zealand	134	(50)	155	(27)	-14%
Total Other Countries	24,041	1,129	22,076	(1,126)	9%

GROSS TRANSACTIONS AND NET PURCHASES OF U.S. TREASURY NOTES AND BONDS BY FOREIGN INVESTORS					
USD Millions	2Q 2011		1Q 2011		Gross Change %
	Gross Activity	Net Purchases	Gross Activity	Net Purchases	
Asia					
China, Hong Kong	32,252	3,250	43,052	(5,280)	-25%
China, Mainland	90,538	21,722	96,467	(5,463)	-6%
China, Taiwan	9,937	(1,989)	11,945	625	-17%
India	2,285	(395)	3,600	(468)	-37%
Indonesia	10,895	1,613	8,639	(1,847)	26%
Israel	206,890	694	80,238	(316)	158%
Japan	385,198	3,266	298,626	27,446	29%
Korea, South	34,122	(2,540)	28,564	(3,472)	19%
Lebanon	32	-	395	53	-92%
Malaysia	4,604	1,426	1,104	(372)	317%
Pakistan	-	-	-	-	-
Philippines	10,738	(116)	11,158	2,960	-4%
Singapore	99,509	2,375	122,472	(1,088)	-19%
Syria	-	-	-	-	-
Thailand	3,305	63	4,891	1,279	-32%
Total Asia	928,376	25,172	737,734	14,190	26%
Africa					
Egypt	246	32	1,484	82	-83%
Liberia	65	1	57	3	14%
Morocco	109	(5)	114	(12)	-4%
South Africa	7,778	(620)	6,740	(1,204)	15%
Total Africa	10,694	(356)	14,174	2,104	-25%
Caribbean					
Anguilla	7,214	(162)	10,367	(21)	-30%
Bahamas	57,143	2,227	130,460	678	-56%
Barbados	1,601	565	1,219	817	31%
Bermuda	54,356	1,158	57,574	608	-6%
Cayman Islands	1,288,701	(8,661)	1,139,001	(17,081)	13%
Cuba	-	-	-	-	-
Jamaica	79	1	218	(2)	-64%
Netherlands Antilles	30,890	(2,536)	31,262	(3,630)	-1%
Trinidad and Tobago	2,020	256	1,951	197	4%
Virgin Islands, British	87,135	3,385	113,845	305	-23%
Total Caribbean	1,529,533	(3,721)	1,486,244	(18,092)	3%
TOTAL COUNTRIES	9,123,921	52,209	9,205,312	102,334	-1%
International & Regional Organizations					
International Organizations	21,616	4,644	17,275	1,285	25%
Total Regional Organizations	524	(48)	855	227	-39%
Total International & Regional Organizations	22,140	4,596	18,130	1,512	22%
GRAND TOTAL	9,146,061	56,805	9,223,442	103,846	-1%
of which:					
ABS Agency Securities	N/A	N/A	N/A	N/A	N/A
ABS Corporate Securities	N/A	N/A	N/A	N/A	N/A
Total ABS Securities	N/A	N/A	N/A	N/A	N/A
Adjustments					
Nonmarketable U.S. Treasury Bonds and Notes	N/A	29	N/A	28	N/A
Stock Swaps	N/A	N/A	N/A	N/A	N/A
ABS Repayments - US Corporate	N/A	N/A	N/A	N/A	N/A
ABS Repayments - US Agency	N/A	N/A	N/A	N/A	N/A
Total Adjustments	N/A	29	N/A	28	N/A
ADJUSTED GRAND TOTAL	9,146,061	56,834	9,223,442	103,874	-1%

GROSS TRANSACTIONS & NET PURCHASES OF U.S. AGENCY NOTES AND BONDS BY FOREIGN INVESTORS

GROSS TRANSACTIONS AND NET PURCHASES OF U.S. AGENCY NOTES AND BONDS BY FOREIGN INVESTORS					
USD Millions	2Q 2011		1Q 2011		Gross Change %
	Gross Activity	Net Purchases	Gross Activity	Net Purchases	
Europe					
Austria	459	89	432	70	6%
Belgium	396	(110)	285	(69)	39%
Bulgaria	-	-	-	-	
Channel Islands & Isle of Man	1,399	(69)	776	70	80%
Cyprus	2	(2)	97	(33)	-98%
Czech Republic	-	-	-	-	
Denmark	251	59	50	10	402%
Finland	424	8	570	20	-26%
France	31,116	1,574	17,795	(559)	75%
Germany	3,066	282	3,145	(535)	-3%
Greece	8	(4)	65	(61)	-88%
Hungary	81	(37)	112	60	-28%
Ireland	17,087	(1,993)	25,796	(1,590)	-34%
Italy	349	13	436	(308)	-20%
Kazakhstan	217	117	-	-	
Luxembourg	12,265	(2,121)	16,215	(2,679)	-24%
Monaco	-	-	37	(37)	-100%
Netherlands	1,937	651	2,236	24	-13%
Norway	6,340	1,102	5,094	878	24%
Poland	50	50	100	(100)	-50%
Portugal	4	(2)	4	(2)	0%
Romania	-	-	-	-	
Russia	-	-	56	56	
Serbia and Montenegro	3	(3)	15	9	-80%
Spain	41	(15)	378	32	-89%
Sweden	834	(456)	308	(16)	171%
Switzerland	1,565	(305)	1,945	719	-20%
Turkey	-	-	-	-	
Ukraine	5	(5)	-	-	
United Kingdom	109,177	(19,153)	125,227	4,461	-13%
Total: Euro Area	67,155	(1,635)	67,464	(5,700)	0%
Total: Europe	187,718	(20,108)	201,920	586	-7%
North America					
Canada	14,289	2,195	14,332	2,028	0%
Latin America					
Argentina	41	(5)	36	22	14%
Brazil	3,568	664	1,675	431	113%
Chile	324	12	403	(1)	-20%
Colombia	492	-	401	127	23%
Costa Rica	3	3	17	15	-82%
Ecuador	1,893	33	1,843	91	3%
Guatemala	5	(3)	12	(10)	-58%
Mexico	5,462	546	5,861	2,319	-7%
Panama	579	119	407	163	42%
Peru	783	(97)	884	52	-11%
Uruguay	132	(60)	457	(359)	-71%
Venezuela	70	6	82	22	-15%
Total Latin America	13,732	1,312	12,339	2,919	11%
Other Countries					
Australia	3,704	90	5,237	(279)	-29%
New Zealand	217	(15)	201	11	8%
Total Other Countries	3,939	67	5,460	(260)	-28%

GROSS TRANSACTIONS AND NET PURCHASES OF U.S. AGENCY NOTES AND BONDS BY FOREIGN INVESTORS						
USD Millions	2Q 2011		1Q 2011		Gross Change %	
	Gross Activity	Net Purchases	Gross Activity	Net Purchases		
Asia						
China, Hong Kong	10,676	274	10,445	445	2%	
China, Mainland	20,212	614	18,914	9,220	7%	
China, Taiwan	6,984	1,906	9,828	3,516	-29%	
India	-	-	-	-		
Indonesia	277	125	1,063	(101)	-74%	
Israel	414	(10)	936	(354)	-56%	
Japan	74,063	519	70,721	7,223	5%	
Korea, South	21,424	824	21,635	6,195	-1%	
Lebanon	1	1	-	-		
Malaysia	6,210	1,824	2,814	(352)	121%	
Pakistan	5	5	3	(3)		
Philippines	14	(2)	2,899	(2,773)	-100%	
Singapore	6,846	(814)	6,303	(389)	9%	
Syria	-	-	-	-		
Thailand	125	(103)	34	16	268%	
Total Asia	152,893	5,305	152,962	22,392	0%	
Africa						
Egypt	29	(5)	25	3	16%	
Liberia	-	-	1	(1)	-100%	
Morocco	7	1	2	2	250%	
South Africa	480	(32)	216	18	122%	
Total Africa	958	142	314	14	205%	
Caribbean						
Anguilla	45	(45)	1	1		
Bahamas	1,878	404	1,539	95	22%	
Barbados	280	78	322	48	-13%	
Bermuda	17,284	692	16,649	349	4%	
Cayman Islands	90,545	9,215	83,406	(8,152)	9%	
Cuba	-	-	-	-		
Jamaica	267	(27)	77	(5)	247%	
Netherlands Antilles	524	36	4,643	(127)	-89%	
Trinidad and Tobago	741	43	852	(90)	-13%	
Virgin Islands, British	564	70	1,425	(275)	-60%	
Total Caribbean	112,328	10,502	109,250	(8,178)	3%	
TOTAL COUNTRIES	485,857	(585)	496,577	19,501	-2%	
International & Regional Organizations						
International Organizations	2,713	(379)	3,031	(103)	-10%	
Total Regional Organizations	1,196	(50)	783	(117)	53%	
Total International & Regional Organizations	3,909	(429)	3,814	(220)	2%	
GRAND TOTAL	489,766	(1,014)	500,391	19,281	-2%	
of which:						
ABS Agency Securities	330,153	4,485	348,775	24,179	-5%	
ABS Corporate Securities	N/A	N/A	N/A	N/A	N/A	
Total ABS Securities	330,153	4,485	348,775	24,179	-5%	
Adjustments						
Nonmarketable U.S. Treasury Bonds and Notes	N/A	N/A	N/A	N/A	N/A	
Stock Swaps	N/A	N/A	N/A	N/A	N/A	
ABS Repayments - US Corporate	N/A	N/A	N/A	N/A	N/A	
ABS Repayments - US Agency	N/A	(28,000)	N/A	(41,914)	N/A	
Total Adjustments	N/A	(28,000)	N/A	(41,914)	N/A	
ADJUSTED GRAND TOTAL	489,766	(29,014)	500,391	(22,633)	-2%	

GROSS TRANSACTIONS & NET PURCHASES OF U.S. CORPORATE BONDS BY FOREIGN INVESTORS

GROSS TRANSACTIONS AND NET PURCHASES OF U.S. CORPORATE BONDS BY FOREIGN INVESTORS					
USD Millions	2Q 2011		1Q 2011		Gross Change %
	Gross Activity	Net Purchases	Gross Activity	Net Purchases	
Europe					
Austria	247	31	315	71	-22%
Belgium	5,238	(4,360)	7,309	(6,271)	-28%
Bulgaria	10	(4)	-	-	
Channel Islands & Isle of Man	3,507	(1,495)	2,942	(456)	19%
Cyprus	6	(6)	52	(10)	-88%
Czech Republic	-	-	6	6	
Denmark	1,459	(51)	1,708	(158)	-15%
Finland	478	(76)	416	2	15%
France	13,538	(3,930)	8,327	347	63%
Germany	5,426	(1,314)	6,695	(375)	-19%
Greece	14	8	47	(9)	-70%
Hungary	13	13	338	44	-96%
Ireland	10,127	525	11,617	(673)	-13%
Italy	693	151	627	(31)	11%
Kazakhstan	3	3	-	-	
Luxembourg	12,509	(651)	12,651	2,029	-1%
Monaco	155	(91)	178	(52)	-13%
Netherlands	3,710	(520)	5,325	(1,037)	-30%
Norway	5,917	(125)	5,490	(1,066)	8%
Poland	72	72	18	(14)	300%
Portugal	25	(5)	60	(8)	-58%
Romania	-	-	-	-	
Russia	9	9	933	117	-99%
Serbia and Montenegro	-	-	-	-	
Spain	1,560	(354)	825	(73)	89%
Sweden	1,550	348	1,774	(118)	-13%
Switzerland	9,399	461	9,949	773	-6%
Turkey	20	14	59	55	-66%
Ukraine	1	1	-	-	
United Kingdom	222,040	(5,652)	224,467	(2,915)	-1%
Total: Euro Area	53,603	(10,515)	54,329	(6,029)	-1%
Total: Europe	298,327	(16,701)	302,533	(9,973)	-1%
North America					
Canada	29,336	118	26,994	(118)	9%
Latin America					
Argentina	354	(30)	341	(21)	4%
Brazil	1,526	36	5,139	(93)	-70%
Chile	695	339	362	(34)	92%
Colombia	295	5	466	(10)	-37%
Costa Rica	41	(1)	65	3	-37%
Ecuador	134	(30)	139	(9)	-4%
Guatemala	40	(18)	18	-	122%
Mexico	4,694	(276)	4,220	1,338	11%
Panama	1,672	(162)	1,376	(106)	22%
Peru	381	(63)	289	(43)	32%
Uruguay	568	34	400	22	42%
Venezuela	581	91	857	57	-32%
Total Latin America	11,152	(6)	13,835	1,111	-19%
Other Countries					
Australia	15,596	82	5,482	114	184%
New Zealand	165	53	100	2	65%
Total Other Countries	15,875	91	5,639	91	182%

GROSS TRANSACTIONS AND NET PURCHASES OF U.S. CORPORATE BONDS BY FOREIGN INVESTORS						
USD Millions	2Q 2011		1Q 2011		Gross Change %	
	Gross Activity	Net Purchases	Gross Activity	Net Purchases		
Asia						
China, Hong Kong	4,127	181	12,513	(2,007)	-67%	
China, Mainland	3,102	410	3,836	286	-19%	
China, Taiwan	3,681	721	4,251	2,065	-13%	
India	54	(38)	11	3	391%	
Indonesia	884	290	75	(71)	1079%	
Israel	829	119	1,417	(21)	-41%	
Japan	32,051	3,639	21,034	2,758	52%	
Korea, South	3,986	(140)	5,893	(229)	-32%	
Lebanon	191	(77)	428	(94)	-55%	
Malaysia	856	100	219	(177)	291%	
Pakistan	12	(12)	15	5	-20%	
Philippines	247	25	69	(15)	258%	
Singapore	8,030	1,730	6,670	1,152	20%	
Syria	3	(3)	-	-		
Thailand	310	246	5	(3)	6100%	
Total Asia	60,186	6,900	59,057	3,387	2%	
Africa						
Egypt	6	(4)	6	(6)	0%	
Liberia	122	6	213	67	-43%	
Morocco	1	1	1	1	0%	
South Africa	63	43	18	(2)	250%	
Total Africa	240	32	327	79	-27%	
Caribbean						
Anguilla	345	(105)	384	(50)	-10%	
Bahamas	14,928	218	24,284	6	-39%	
Barbados	333	43	365	107	-9%	
Bermuda	14,961	(37)	18,184	234	-18%	
Cayman Islands	124,563	(45)	131,444	7,428	-5%	
Cuba	-	-	-	-		
Jamaica	62	8	4	4	1450%	
Netherlands Antilles	1,290	798	1,402	586	-8%	
Trinidad and Tobago	134	(12)	287	61	-53%	
Virgin Islands, British	7,641	273	10,894	(186)	-30%	
Total Caribbean	164,541	1,261	187,556	8,244	-12%	
TOTAL COUNTRIES	579,657	(8,305)	595,941	2,821	-3%	
International & Regional Organizations						
International Organizations	1,675	(545)	883	(429)	90%	
Total Regional Organizations	207	(35)	720	(476)	-71%	
Total International & Regional Organizations	1,882	(580)	1,603	(905)	17%	
GRAND TOTAL	581,539	(8,885)	597,544	1,916	-3%	
of which:						
ABS Agency Securities	N/A	N/A	N/A	N/A	N/A	
ABS Corporate Securities	54,669	(6,869)	40,136	(7,210)	36%	
Total ABS Securities	54,669	(6,869)	40,136	(7,210)	36%	
Adjustments						
Nonmarketable U.S. Treasury Bonds and Notes	N/A	N/A	N/A	N/A	N/A	
Stock Swaps	N/A	N/A	N/A	N/A	N/A	
ABS Repayments - US Corporate	N/A	(6,364)	N/A	(6,196)	N/A	
ABS Repayments - US Agency	N/A	N/A	N/A	N/A	N/A	
Total Adjustments	N/A	(6,364)	N/A	(6,196)	N/A	
ADJUSTED GRAND TOTAL	581,539	(15,249)	597,544	(4,280)	-3%	

GROSS TRANSACTIONS & NET PURCHASES OF U.S. CORPORATE STOCKS BY FOREIGN INVESTORS

GROSS TRANSACTIONS AND NET PURCHASES OF U.S. CORPORATE STOCKS BY FOREIGN INVESTORS					
USD Millions	2Q 2011		1Q 2011		Gross Change %
	Gross Activity	Net Purchases	Gross Activity	Net Purchases	
Europe					
Austria	1,103	(31)	1,163	(69)	-5%
Belgium	7,998	(812)	9,189	(97)	-13%
Bulgaria	447	9	167	1	168%
Channel Islands & Isle of Man	50,310	306	42,938	378	17%
Cyprus	61,608	16	62,686	(18)	-2%
Czech Republic	583	103	569	63	2%
Denmark	7,596	524	4,279	427	78%
Finland	2,110	602	2,292	650	-8%
France	386,150	(474)	364,007	(5,921)	6%
Germany	50,533	1,815	38,468	(32)	31%
Greece	879	(17)	1,067	(9)	-18%
Hungary	619	35	809	145	-23%
Ireland	18,578	262	15,430	(260)	20%
Italy	28,230	(770)	24,759	2,361	14%
Kazakhstan	28	22	15	1	87%
Luxembourg	25,011	381	27,646	2,024	-10%
Monaco	1,165	(501)	1,378	(80)	-15%
Netherlands	21,365	(641)	26,828	(986)	-20%
Norway	18,627	2,497	8,871	543	110%
Poland	235	(65)	189	9	24%
Portugal	3,256	(240)	3,641	(305)	-11%
Romania	85	(3)	84	(4)	1%
Russia	427	5	560	6	-24%
Serbia and Montenegro	-	-	4	-	-100%
Spain	5,470	(100)	6,038	102	-9%
Sweden	10,476	424	10,758	(2,014)	-3%
Switzerland	48,725	(411)	60,874	1,476	-20%
Turkey	283	(13)	324	(10)	-13%
Ukraine	37	(17)	28	10	32%
United Kingdom	634,785	6,107	614,750	12,336	3%
Total: Euro Area	613,888	(84)	584,991	(2,419)	5%
Total: Europe	1,389,522	8,906	1,333,654	10,900	4%
North America					
Canada	241,229	8,853	251,235	4,285	-4%
Latin America					
Argentina	3,944	150	4,130	152	-5%
Brazil	8,437	(115)	11,034	(56)	-24%
Chile	6,393	(243)	6,717	(123)	-5%
Colombia	5,534	(262)	6,465	257	-14%
Costa Rica	653	7	630	16	4%
Ecuador	200	34	262	26	-24%
Guatemala	369	1	260	(4)	42%
Mexico	16,155	871	16,667	1,265	-3%
Panama	3,743	81	4,901	273	-24%
Peru	2,046	38	2,382	90	-14%
Uruguay	2,556	124	2,727	11	-6%
Venezuela	1,933	103	2,886	186	-33%
Total Latin America	52,370	826	59,620	2,090	-12%
Other Countries					
Australia	14,802	1,214	17,061	(67)	-13%
New Zealand	1,015	105	1,055	5	-4%
Total Other Countries	15,971	1,311	18,255	(67)	-13%

GROSS TRANSACTIONS AND NET PURCHASES OF U.S. CORPORATE STOCKS BY FOREIGN INVESTORS					
USD Millions	2Q 2011		1Q 2011		Gross Change %
	Gross Activity	Net Purchases	Gross Activity	Net Purchases	
Asia					
China, Hong Kong	24,934	3,768	24,517	921	2%
China, Mainland	9,442	(636)	7,394	90	28%
China, Taiwan	9,913	299	11,144	(636)	-11%
India	694	(132)	858	(190)	-19%
Indonesia	221	(19)	423	153	-48%
Israel	6,825	(459)	7,186	(198)	-5%
Japan	42,614	86	46,797	(1,249)	-9%
Korea, South	2,570	42	1,816	34	42%
Lebanon	1,053	19	1,281	5	-18%
Malaysia	726	(10)	919	103	-21%
Pakistan	39	(9)	71	(7)	-45%
Philippines	797	(15)	1,026	(16)	-22%
Singapore	20,246	902	26,293	(2,111)	-23%
Syria	8	-	61	(1)	
Thailand	437	75	367	(17)	19%
Total Asia	138,538	6,584	149,334	(1,768)	-7%
Africa					
Egypt	819	(5)	660	(2)	24%
Liberia	488	-	650	(2)	-25%
Morocco	5	(5)	4	(2)	25%
South Africa	597	9	712	54	-16%
Total Africa	3,311	95	3,309	83	0%
Caribbean					
Anguilla	291,703	(377)	280,566	(370)	4%
Bahamas	62,071	(1,805)	78,107	1,927	-21%
Barbados	511	(115)	709	(37)	-28%
Bermuda	248,142	2,152	260,801	411	-5%
Cayman Islands	1,240,021	4,483	1,196,276	17,050	4%
Cuba	24	(24)	-	-	
Jamaica	96	-	89	11	8%
Netherlands Antilles	15,409	(635)	21,739	823	-29%
Trinidad and Tobago	278	4	306	(6)	-9%
Virgin Islands, British	133,397	659	112,561	1,015	19%
Total Caribbean	1,992,546	4,358	1,952,320	20,838	2%
TOTAL COUNTRIES	3,833,487	30,933	3,767,727	36,361	2%
International & Regional Organizations					
International Organizations	314	58	415	263	-24%
Total Regional Organizations	13	(1)	22	(2)	-41%
Total International & Regional Organizations	327	57	437	261	-25%
GRAND TOTAL	3,833,814	30,990	3,768,164	36,622	2%
of which:					
ABS Agency Securities	N/A	N/A	N/A	N/A	N/A
ABS Corporate Securities	N/A	N/A	N/A	N/A	N/A
Total ABS Securities	N/A	N/A	N/A	N/A	N/A
Adjustments					
Nonmarketable U.S. Treasury Bonds and Notes	N/A	N/A	N/A	N/A	N/A
Stock Swaps	N/A	848	N/A	4,642	N/A
ABS Repayments - US Corporate	N/A	N/A	N/A	N/A	N/A
ABS Repayments - US Agency	N/A	N/A	N/A	N/A	N/A
Total Adjustments	N/A	848	N/A	4,642	N/A
ADJUSTED GRAND TOTAL	3,833,814	31,838	3,768,164	41,264	2%

NOTES

Data

Data for both U.S. and foreign securities are derived from the U.S. Treasury International Capital System (TIC), which releases data on a monthly basis with a 1-2 month lag. Revisions are made every month by the U.S. Treasury to prior months and/or years, which may affect comparable totals. Data for the U.S. transactions of foreign securities and foreign transactions of U.S. securities derive primarily from the August 15, 2011 TIC data release.

ABS Securities

Asset-backed securities (ABS), which include mortgage-related securities, were first broken out and introduced in September 2009, with data available from March 2009 onward. Because of this, quarterly and yearly 2009 ABS data do not include monthly data from January and February of 2009.

Both U.S. agency and corporate bonds and notes data series include ABS securities in their totals. Changes in totals due to principal repayments are included in the “Adjustments” section. See Adjustment notes for more details.

Corporate Bonds

According to the U.S. Treasury, corporate bonds are predominantly U.S. corporate debt securities, but include municipal and non-profit organization debt securities.

Adjustments

Adjustments due to principal repayments on ABS securities and merger-related stock swaps are estimates from the Federal Reserve Bank of New York.

Totals

Totals for regional areas do not necessarily match totals derived from adding individual country data together. Data for unlisted countries are incorporated in “Other” categories by region and while such data are incorporated in regional totals, “Other” categories are not broken out in the TIC data any longer. “All other” categories (e.g., “All Other Europe”) have been discontinued from inclusion in TIC data since 2006. “Other” regional category totals can be inferred from taking the difference between the sum of the countries and the reported regional total.

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