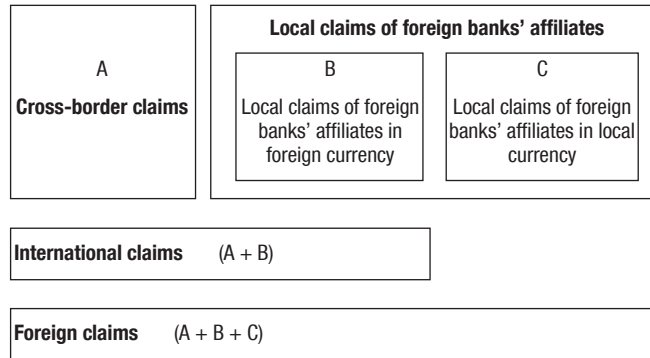


Figure 2.2. Types of Claims in Bank for International Settlements Consolidated Statistics



Source: Cerutti, Claessens, and McGuire 2012.

Note: Cross-border claims and total local claims of foreign banks' affiliates are reported on an ultimate risk basis (that is, allocated to the country in which the final risk lies) whereas international claims are compiled on an immediate risk basis (allocated to the country of residence of the immediate counterparty). Cross-border claims do not include intragroup positions. See Annex 2.1.