

1. Interlinkages and composite measures of systemic risk

1.3 Cross-border claims of banks

(Sample of EU countries; percentages; last observation: Q3 2021)



Source: ECB and ECB calculations.

Notes: Based on Consolidated Banking Data. The size of the bubbles corresponds to the ratio of domestic to total claims of a country's consolidated banking sector. The thickness of the arrows depends on the share of bilateral foreign claims in the total claims of the banking sector extending the loans. Arrows are not displayed in cases where the corresponding ratio is below 5%. Due to the use of consolidated data, cross-border claims also include banks' exposures to other countries in the EU through the presence of subsidiaries in those countries. Data for UK not available.