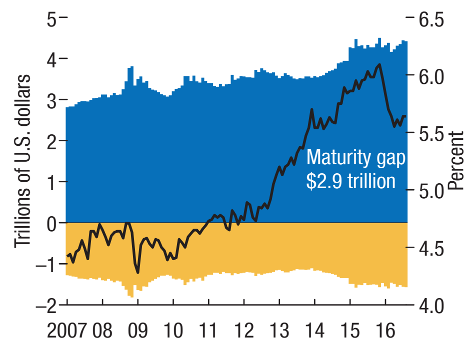
## Figure 1.1.2. Foreign-Currency Maturity Mismatches

— Foreign-currency maturity mismatch as a percentage of total assets (right scale)
Foreign-currency long-term assets (left scale)
Foreign-currency long-term liabilities (left scale)

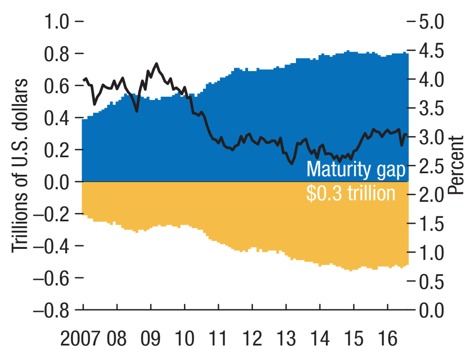
Advanced economy banks have become more dependent on short-term currency funding ...

**1. Advanced Economy Banks**




... while emerging market banks' reliance on short-term foreign-currency funding has been steady.

**2. Emerging Market Banks**




Sources: Bloomberg L.P.; IMF, International Financial Statistics database, Monetary and Financial Statistics database; and IMF staff calculations.
Note: The foreign-currency maturity mismatch is the difference between long-term foreign-currency assets and long-term foreign-currency liabilities. Assets include 50 percent of other deposits, 50 percent of securities, other loans, 50 percent of equities, insurance, derivatives, trade credit, other accounts receivable residential, and accounts receivable. Liabilities include 50 percent other deposits ex-broad money, 50 percent of securities, other loan liabilities, insurance, derivatives, trade credit liabilities, other accounts payable residential, and accounts payable. In panel 1, advanced economies include Denmark, Finland, France, Germany, Greece, Ireland, Israel, Italy, Japan, Korea, Luxembourg, Netherlands, Norway, Portugal, Spain, and Sweden. In panel 2, emerging markets include Brazil, Bulgaria, Chile, Colombia, Egypt, Hungary, Indonesia, Malaysia, Mexico, Nigeria, Philippines, Poland, South Africa, Thailand, and Turkey.